Portfolio Analytics Dashboard

Equity Portfolio Tickers and Amounts [Format: (Ticker: Amount), (Ticker: Amount), ...]:

(BLK: 1), (AAPL: 4), (JPM: 3), (GOOGL: 5)

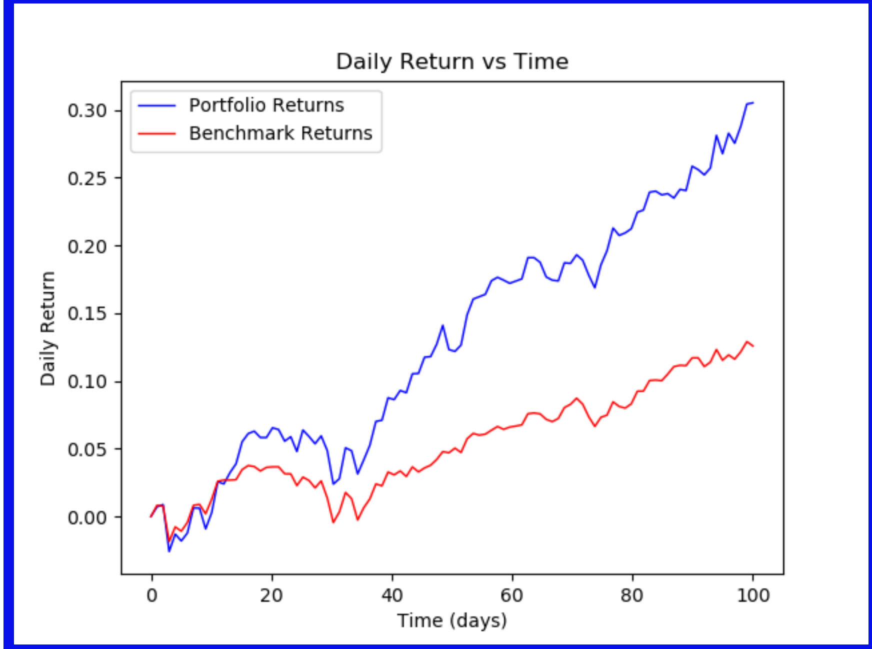
Get Equity Prices

Benchmark Ticker:

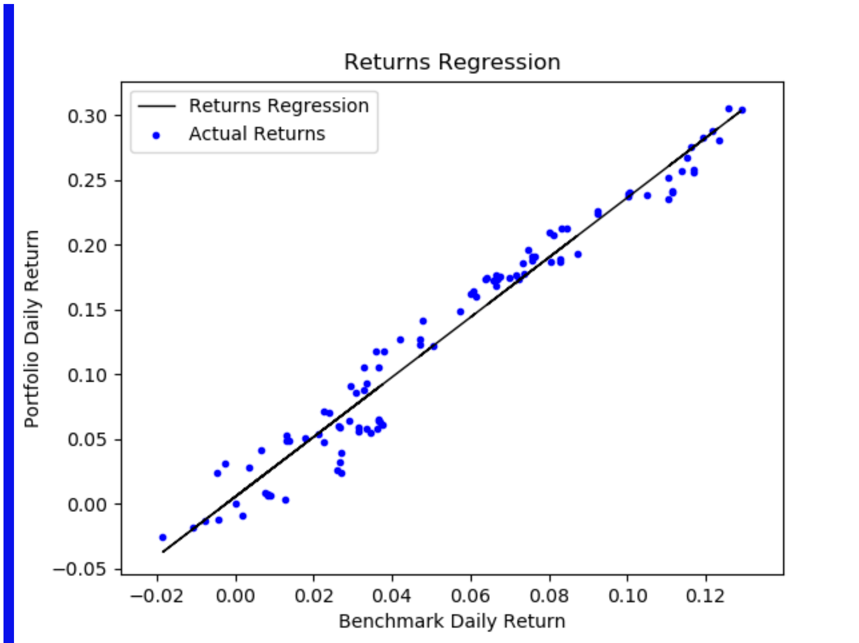
^GSPC

Get Benchmark Prices

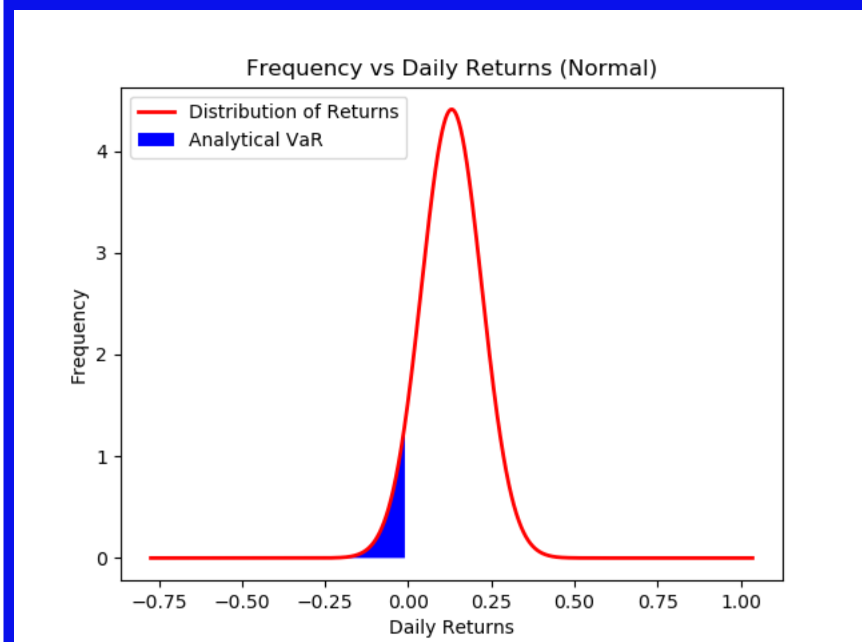
Plot of Historical Returns



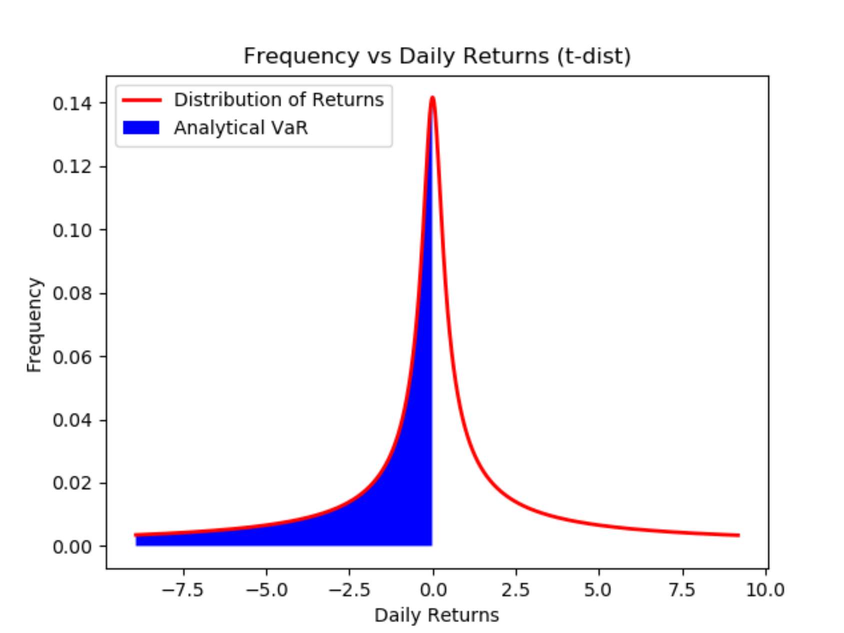
Plot of the Historical Returns Regression



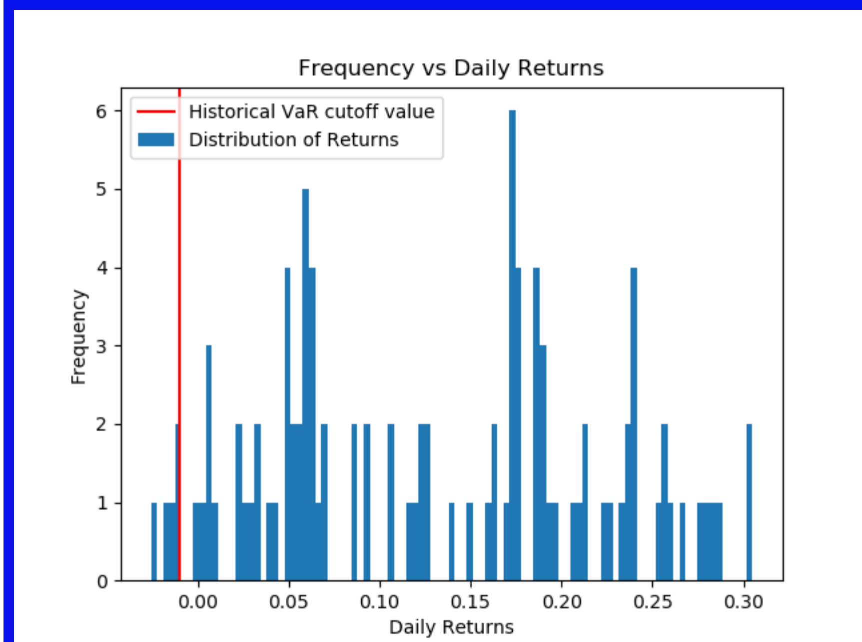
Plot of the Analytical VaR using a Normal Distribution



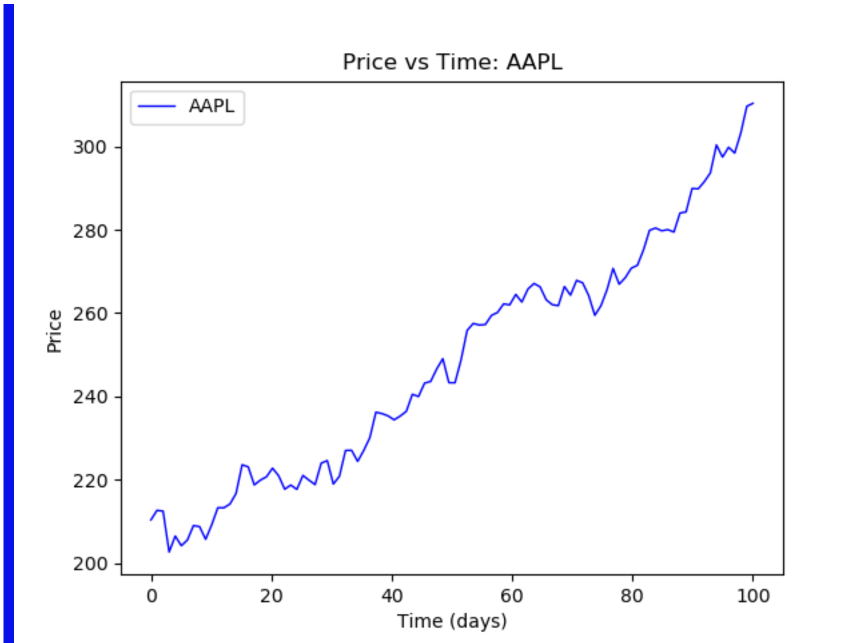
Plot of the Analytical VaR using a t-students Distribution



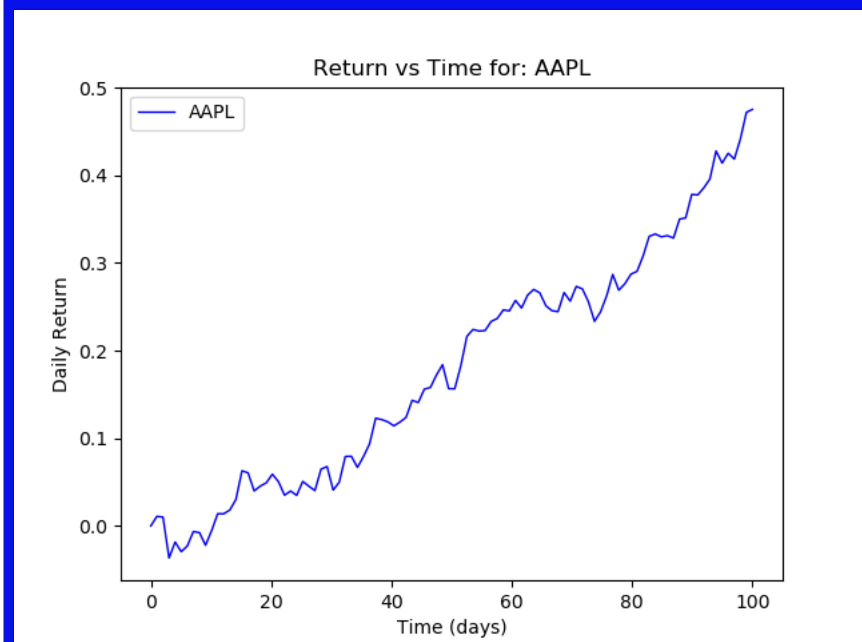
Plot of the Historical VaR



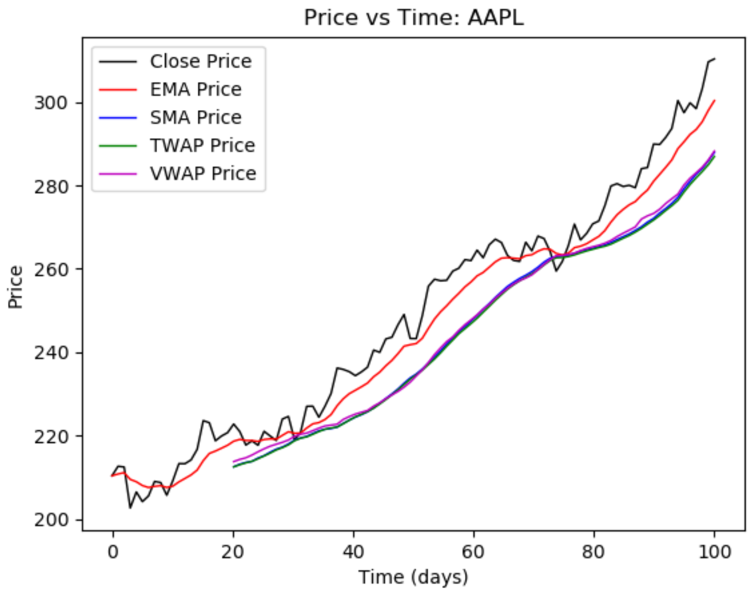
Plot of the historical Equity Prices



Plot of the historical Equity Returns



Plot of the historical Equity Price Analytics



Moving-average Interval:

20

Moving-average Alpha Value:

0.19

Equity Ticker:

AAPL

VaR Threshold (% Daily Returns):

-0.01

VaR Threshold (confidence interval):

0.05

Risk-free Rate:

0.02

Portfolio Analytics:

Portfolio Alpha (calculated from the returns regression) = 0.5110740956663368
Portfolio Alpha (calculated from the risk-free rate) = 18.980044282597635
Portfolio Beta = 2.312158790427954
Portfolio Return = 30.509806157272184%
Portfolio R-Squared = 0.9622322194648347
Portfolio Sharpe Ratio = 3.151139848411734
Portfolio Treynor Ratio = 0.12330384174001885
Portfolio Tracking Error = 0.053079219974715514

Historical VaR = 4.0% at -1.0% daily return
Analytical VaR (Normal Distribution) = 6.011900088008287% at -1.0% daily return
Analytical VaR (t-Distribution) = 49.62040090212909% at -1.0% daily return
Expected Shortfall (Normal Distribution) at 6.011900088008287% level = -11.90923910731164%
Expected Shortfall (t-Distribution) at 6.011900088008287% level = -11.47762563706932%

Historical VaR at Confidence Interval: 5.0% = -0.0456269683960436% daily return
Analytical VaR (Normal Distribution) at Confidence Interval: 5.0% = -1.824026505728063% daily return
Analytical VaR (t-Distribution) at Confidence Interval: 5.0% = -201.50483726691576% daily return
Expected Shortfall (Normal Distribution) at Confidence Interval: 5.0% = -12.075491244421034% daily return
Expected Shortfall (t-Distribution) at Confidence Interval: 5.0% = -11.681490561776508% daily return

Exponential Moving Average Price (most recent) = 300.33372938859145 USD
Simple Moving Average Price (most recent) = 287.93950000000007 USD
Time-Weighted Average Price (most recent) = 286.9476875 USD
Volume-Weighted Average Price (most recent) = 288.234455748898 USD
Close Price (most recent) = 310.33 USD

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