

# Analytical Insights

Team 16

Sreekar Bathula

Magda Albino

Astrid Akpaca

Hayata Nakamura



*First meeting*

# OUR CLIENTS



*Client\_id :11*  
Full Name: Florian Talke  
Account\_id: - 712 and -71201



*Client\_id :83*  
Full Name: Adriana De Lucas  
Account\_id: 225 -22501-  
22502



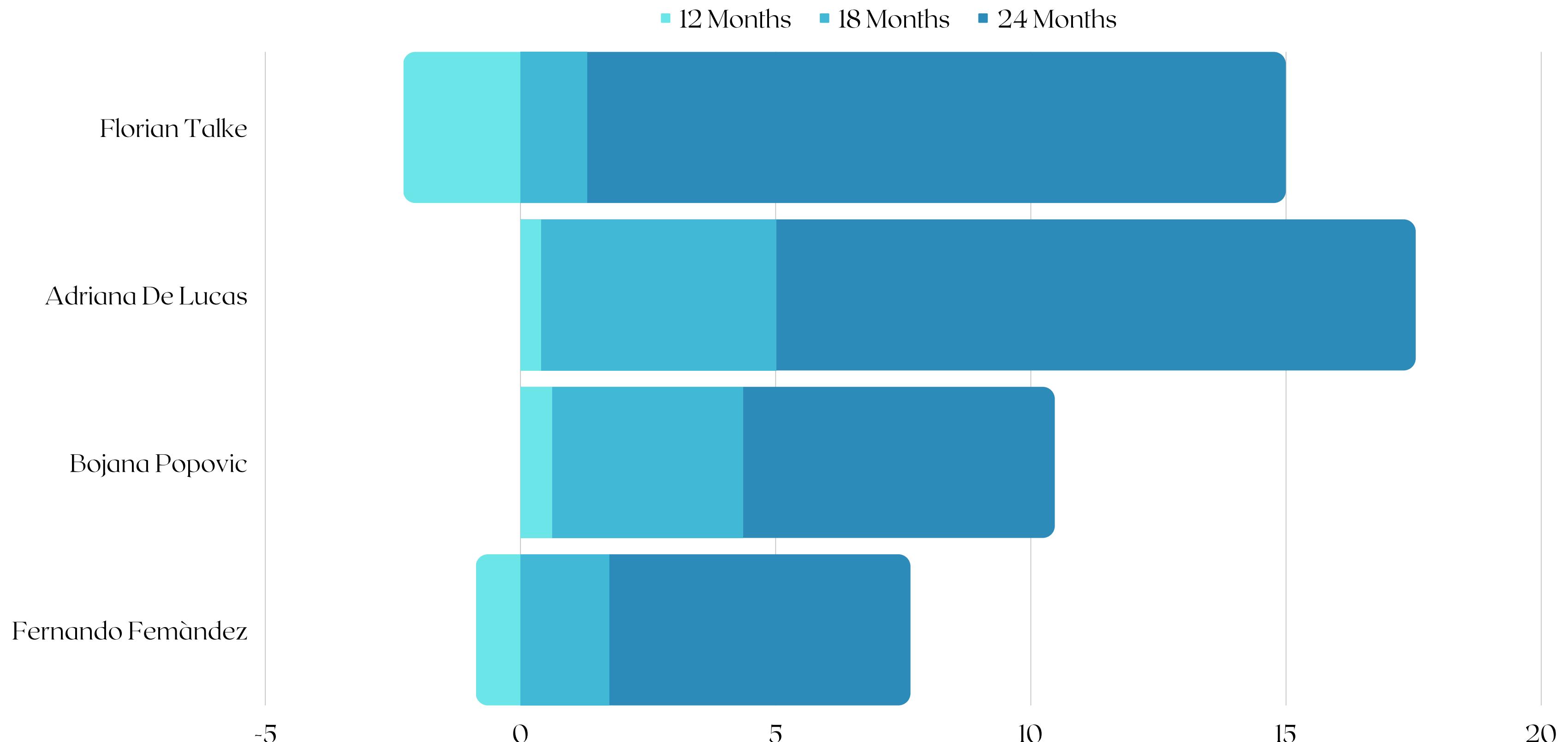
*Client\_id :128*  
Full Name: Bojana Popovic  
Account\_id: 160-16001



# Returns

	12 months	18 months	24 months
Adriana De Lucas	0.04	4.60	12.53
Bojana Popovic	0.60	3.74	6.105
Fernando Fernández	-0.86	1.74	5.89
Florian Talke	-2.28	1.30	13.69

# Returns

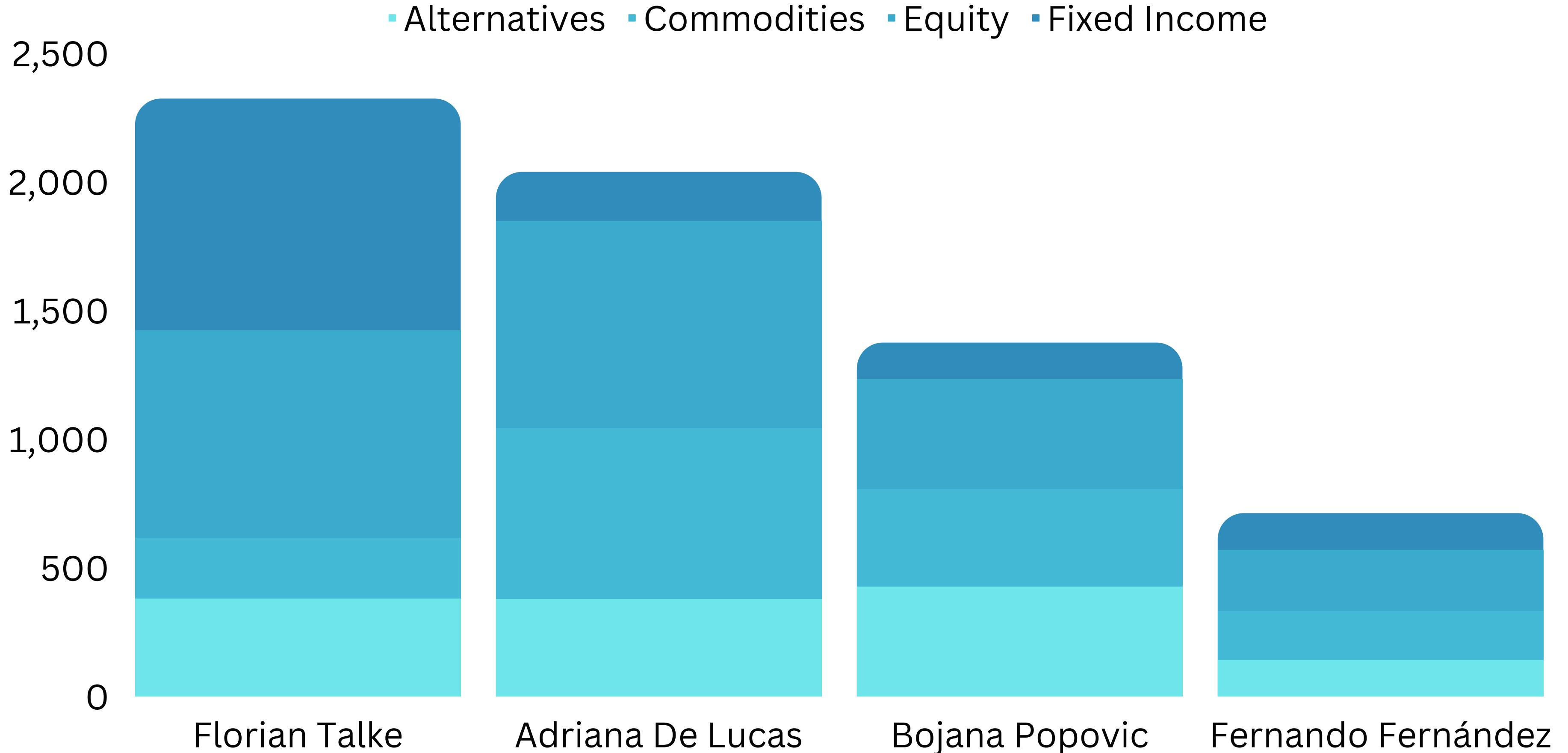


# Understanding our clients

	Alternatives	Commodities	Equity	Fixed Income
Adriana De Lucas	328,7	663.6	805.8	189.6
Bojana Popovic	426.6	378.7	426.6	142.2
Fernando Fernàndez	142.2	189.6	237	142.2
Florian Talke	379.2	237	805.8	900.6



# Assest classification



# Characteristics of our clients

Florian Talke

He is more conservative investing more in fixed income.

Adriana De Lucas

He is more balanced investing equally in fixed incomes and other stocks

Bojana Popovic

He is aggressive investing more in equities and alternatives

Fernando Fernández

He is more aggressive but unable to get the expected returns

*Second meeting*

# Problem statement

*Focus on client ID 800 Fernando Fernàndez*



Focusing on client Fernando Fernàndez who is aggressive and is having the least returns.

# Threats under Fernando

Asset Class	Ticker	Return
commodities	POTX	-0.29%
commodities	TOKE	-0.26%
commodities	MJ	-0.25%
commodities	YOLO	-0.24%
commodities	MSOS	-0.23%
alternatives	UVIX	-0.04%
alternatives	SVIX	-0.01%
alternatives	EOPS	-0.27%
alternatives	BTAL	-0.08%
alternatives	FLSP	-0.04%
alternatives	UPAR	-0.93%

# Suggestions

- SELL
  - Commodities
    - POTX, TOKE, MJ, YOLO, MSOS
  - Alternatives
    - UVIX, SVIX, MNA, EOPS, BTAL
    - FLSP, KMLM, UPAR

# Buy Top 15 attractive tickers

Asset Class	Ticker	Return
equity	CEG	1.00%
fixed_income	BIL	0.91%
alternatives	CTA	0.75%
fixed_income	SHV	0.75%
equity	TSLA	0.70%
alternatives	LBAY	0.60%
alternatives	KMLM	0.58%
equity	ENPH	0.57%
equity	CARR	0.56%
equity	PWR	0.54%
equity	LLY	0.50%
equity	MRNA	0.50%
equity	ABBV	0.50%
equity	ALB	0.49%

# After rebalancing

Fernando's portfolio will be increasing by 9% after purchasing our suggested new tickers , a strategy that will increase flexibility towards lower risks and higher returns



THANK YOU!

# Appendix

# Correlation Analysis

	Equity	Commodities	Alternatives	Fixed Income
Equity		-0.0028	-0.0129	-0.0431
Commodities	-0.0028		-0.0002	-0.0007
Alternatives	-0.0129	-0.0002		-0.0033
Fixed Income	-0.0431	-0.0007	-0.0033	

# Definition of "return"

return\* = risk adjusted return (weighted averaged)  
= average of return / standard deviation of return