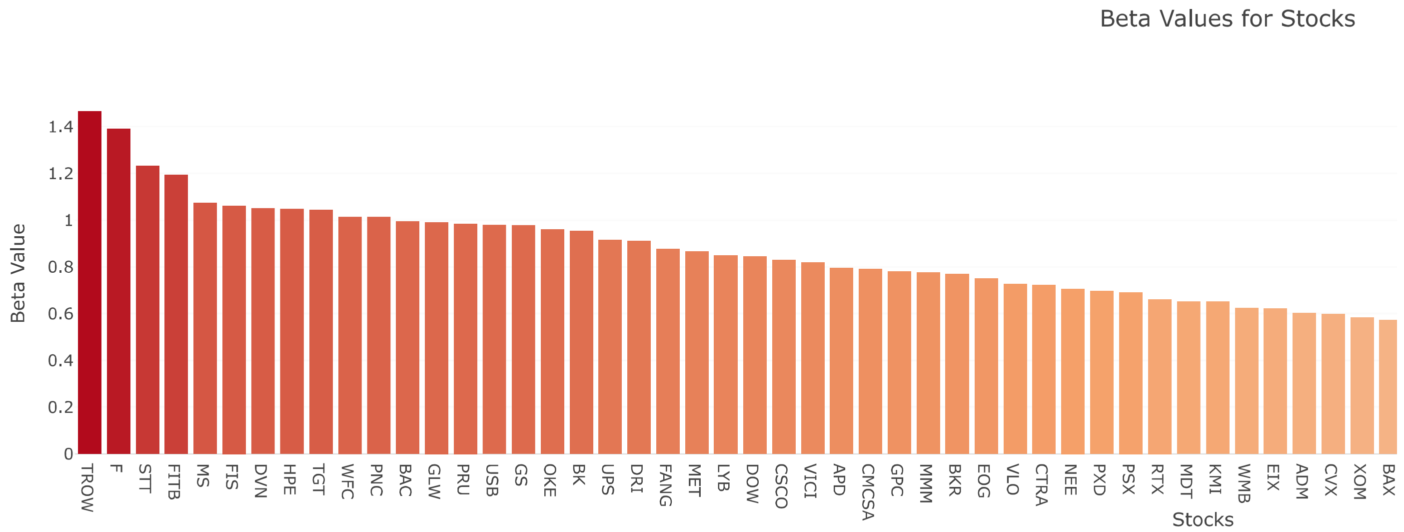
Portfolio Risk Management

Stock Beta Analysis

Select Stock:

MMM



Selected Stock Beta:

Beta value for MMM: 0.7756901762768179

Heston Model Analysis

Confidence Interval	VaR	C-VaR
90.00%	4.10%	4.99%
95.00%	4.74%	5.58%
99.00%	6.03%	7.32%

Treynor Ratio Analysis

Stocks	Cumulative Return	Treynor Ratio
MMM	-0.2374549212602386	-0.6990478474140671
ABBV	0.2905953752891366	1.0331875015516716
APD	0.18500472999695639	0.4690896052971777
AEP	-0.052546376337676115	-0.189519947887857
AMGN	0.29188930746234143	0.9370191991388986
ADM	-0.27504038705799494	-1.4095002294197314
T	0.1321487248604103	0.48075638264792064
BKR	-0.10858273583391731	-0.583356520852279
BAC	-0.07553783211382692	-0.22116149756620715
BK	0.1699268956741007	0.30412517813777473
BAX	-0.4192031169632754	-1.9572442068719573
BMY	-0.15722041742480553	-0.6207977941715092
CVX	-0.01900316422002213	-0.1319066187154404
CSCO	-0.016003252514765864	-0.07612719957903798
KO	0.09271000962245757	0.11401437837739171
CMCSA	0.014425003842788886	-0.014756443208790932