Sharpe 3

eg. CSCO,TSLA,NIO

AMZN,TSLA,DOCU,ZM,TWLO,PTON,EN

Run Analytics

How it works:

Sharpe 3

Performance

Description: click here 👉 +

	D	W	M	3M	6M	A	YTD
AMZN	0.00%	-2.61%	-1.56%	3.44%	18.06%	76.26%	1.78%
TSLA	0.00%	-6.27%	12.45%	64.49%	226.76%	743.44%	17.50%
DOCU	0.00%	-8.72%	4.76%	3.28%	29.09%	199.96%	4.02%
ZM	0.00%	-2.96%	10.30%	-28.25%	33.04%	395.77%	11.17%
TWLO	0.00%	-8.31%	6.18%	36.99%	54.27%	244.42%	9.66%
PTON	0.00%	-8.53%	-3.68%	52.88%	162.63%	434.23%	-3.72%
ENPH	0.00%	-14.01%	3.92%	112.46%	268.87%	571.53%	5.28%
ADYEY	0.00%	-11.10%	nan%	nan%	nan%	nan%	nan%
CRWD	0.00%	-3.45%	1.88%	54.25%	111.21%	324.74%	1.41%
PLUG	0.00%	-5.53%	86.29%	152.87%	313.03%	973.10%	86.58%

Correlations

Description

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Compare your portfolio correlation agaist SP500, Nasdaq, Bitcoin and Gold price

Portfolio

	AMZN	TSLA	DOCU	ZM	TWLO	PTON	ENPH
AMZN	1.000000	0.464523	0.494552	0.236077	0.436900	0.331311	0.367085
TSLA	0.464523	1.000000	0.305520	0.193181	0.336979	0.126915	0.441422
DOCU	0.494552	0.305520	1.000000	0.545949	0.496466	0.419911	0.331507
ZM	0.236077	0.193181	0.545949	1.000000	0.286062	0.393742	0.139203
TWLO	0.436900	0.336979	0.496466	0.286062	1.000000	0.418219	0.381546
PTON	0.331311	0.126915	0.419911	0.393742	0.418219	1.000000	0.169833
ENPH	0.367085	0.441422	0.331507	0.139203	0.381546	0.169833	1.000000
ADYEY	0.818308	0.250183	0.309481	0.360878	0.399735	0.438133	-0.030230
CRWD	0.456168	0.376601	0.618329	0.401211	0.553189	0.366463	0.383418
PLUG	0.314704	0.406270	0.256100	0.119788	0.287484	0.167090	0.478280

Diversification Index = 0.39

Portfolio Optimization

Description

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	Return	Volatility	Sharpe
TSLA	210.07%	87.25%	2.41
DOCU	104.26%	59.13%	1.76

Risk / Reward view

Volatility (log)

	Maximum Sharpe Ratio	Minimum Volatility
AMZN weight	0.11	0.27
TSLA weight	0.20	0.07
DOCU weight	0.03	0.11
ZM weight	0.15	0.01
TWLO weight	0.09	0.04
PTON weight	0.09	0.15
ENPH weight	0.05	0.07
ADYEY weight	0.00	0.27
CRWD weight	0.07	0.00
PLUG weight	0.21	0.01

Rankings

Description

Get some insights

by Current Year to Date

	Return	Volatility	Sharpe	Min_Corr	Corr_value	D	W
RF	6.62%	68.64%	0.100000	CLX	-0.016380	-3.38%	-2.69%
PBCT	-10.33%	61.12%	-0.170000	TTWO	0.049927	-2.28%	-2.64%
PNR	23.57%	47.19%	0.500000	KR	0.036736	1.33%	1.02%
LB	73.83%	92.65%	0.800000	CPB	-0.065610	-12.70%	0.18%
NRG	7.54%	46.88%	0.160000	CLX	0.081452	-3.12%	1.74%
STX	16.33%	44.00%	0.370000	VNT	-0.107913	10.58%	-0.84%
AKAM	25.95%	37.77%	0.690000	FRT	-0.065308	2.94%	2.45%
DE	49.36%	45.05%	1.100000	KR	0.133888	-5.16%	3.31%
AOS	22.40%	38.85%	0.580000	NEM	0.084105	-2.39%	1.64%
URI	36.33%	66.59%	0.550000	CLX	0.033440	-4.81%	1.35%