Alex Choy  
Dhyan Gandhi  
Melanie Parazo

FIN 810 SV

**Group Safety and Sharpe Ratio Write Up**

**Updates on Trading**

Since our last write-up, we have not made any changes to our portfolio.

**Performance Measures**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
|  | **Facebook** | **Alphabet** | **Walt Disney Company** | **Johnson and Johnson** | **Roku** | **S&P 500** |
| Stock Symbol | FB | GOOGL | DIS | JNJ | ROKU | SP500 |
| Quantity of Shares | 112 | 16 | 97 | 121 | 262 | N/A |
| Purchase Price Per Share | $178.63 | $1,240.05 | $142.35 | $138.96 | $56.79 | N/A |
| Total Amount | $20,006.56 | $19,840.80 | $13,807.95 | $16,814.16 | $14,878.98 | N/A |
| Weight | 23.44% | 23.25% | 16% | 19.7% | 17.4% | N/A |
| Safety First Ratio | -0.048725 | -0.006376 | -0.007243 | -0.007243 | -0.029849 | -0.036958 |
| Prob (of Safety First Ratio) | 0.51943 | 0.502544 | 0.50289 | 0.507618 | 0.51191 | 0.51474 |
| Sharpe Ratio | -0.04397 | 0.000036 | 0.0015001 | -0.010858 | -0.027251 | 0.026363 |
| Beta | 1.27009 | 1.36210 | 0.86486 | 0.77575 | 1.60176 | N/A |
| Expected Return | 0.0010025 | 0.00005113 | .000070034 | -0.0000996 | -0.0011445 | -0.0002329 |