1-Week 90% Value at Risk of a Stock Portfolio

Results:

Start Date: 2010-01-01 00:00:00

End Date: 2010-12-31 00:00:00

Stocks Examined: ['GOOG', 'AAPL', 'GLD', 'XOM']

Allocations: [ 5.94228555e-16 3.96702676e-01 6.03297324e-01 0.00000000e+00]

Sharpe Ratio: 2.0000633421999483

Volatility (stdev of daily returns): 0.010096760683831071

Average daily Return: 0.001272112564916424

Cumulative Return: 0.360116524935

Starting Portfolio Value:1000000

Ending Portfolio Value:1360116.52493

Standrd Deviation of Portfolio value (1-week outlook): $ 3464.1951649314587

The 0.10 quantile of Portfolio value (1-week outlook): $ 1355675.4267333352

1-week 90% USD VaR of Portfolio: $ 4441.098201442044

