Team_03_Assignment

November 26, 2022

```
[1]: from IPython.display import display, Math, Latex

import pandas as pd
import numpy as np
import numpy_financial as npf
import yfinance as yf
import matplotlib.pyplot as plt
from datetime import datetime
```

0.1 Group Assignment

0.1.1 Team Number: 03

0.1.2 Team Member Names: Sherry, Kelly, Ifan

0.1.3 Team Strategy Chosen: SAFE

0.1.4 Introduction

Our safe portfolio generator follows the strategy to have two portfolios, before combining them altogether using the Monte Carlo algorithm. The first portfolio contains a number of stocks with the lowest betas and standard deviation, computed using a point system that will be explained further later on. The second portfolio contains a number of stocks that are negatively correlated to help offset any fluctuations. We also account for diversification, ensuring that there are not too many industries dominating the portfolio, to further reduce overall risk. We finally find the combined portfolio weighting using Monte Carlo.

To start, we will filter through the given list of stocks to drop any stocks that do not meet our requirements.

```
[2]: max_stocks = 25 #The total number of stocks we can possibly have tickers_df = pd.read_csv('Tickers_Example.csv')

#When the CSV file is read, it takes the first ticker and makes it the name of_u the column, so we need to extract it tickers_list = list(tickers_df.columns)

#Now add the rest of the tickers in after it: tickers_list += tickers_df.iloc[:, 0].tolist() tickers_num = len(tickers_list)

#Dates to pull closing data from, change as needed
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```
start_date = '2020-01-01'
end_date = '2022-11-25'
# Dictionary of all the stocks
stocks_dict = {}
stocks_full_info = {}
# Function produces the daily closing prices of a stock
def get closing prices(ticker, start, end):
   stock = yf.Ticker(ticker)
   hist = stock.history(start=start, end=end) #Daily
   return hist.Close
for i in range (tickers_num):
    stocks_dict[tickers_list[i]] = get_closing_prices(tickers_list[i],_
 ⇔start_date, end_date)
    stocks_full_info[tickers_list[i]] = yf.Ticker(tickers_list[i])
# Create DataFrame
all_prices = pd.DataFrame(stocks_dict)
tickers_list_temp = tickers_list.copy()
#Some tickers are delisted, so we drop those columns entirely
for i in range (tickers_num):
    if all_prices[tickers_list[i]].isnull().all():
        all_prices.drop(columns=[tickers_list[i]], inplace=True)
       tickers_list_temp.remove(tickers_list[i]) #Getting rid of the tickers_
 ⇔from our list too to match
        stocks_full_info.pop(tickers_list[i]) #Do the same to the dictionary of_u
 →yfinance ticker objects
tickers_list = tickers_list_temp.copy()
tickers_num = len(tickers_list)
#Drop the rows at the bottom of the DataFrame where only a few stocks have
 →values and where the dates are strange
all_prices = all_prices.dropna()
print(tickers_list)
#Display the entire DataFrame, so that we can manually check to make sure the
⇔values are sensible
#using threading
with pd.option_context('display.max_rows', None, 'display.max_columns', None):
   display(all_prices)
```

⁻ AGN: No data found, symbol may be delisted

- CELG: No data found, symbol may be delisted
- PCLN: No data found for this date range, symbol may be delisted
- RTN: No data found, symbol may be delisted
- TWX: No data found for this date range, symbol may be delisted
 ['AAPL', 'ABBV', 'ABT', 'ACN', 'AIG', 'AMZN', 'AXP', 'BA', 'BAC', 'BIIB', 'BK',
 'BLK', 'BMY', 'C', 'CAT', 'CL', 'CMCSA', 'COF', 'COP', 'COST', 'CSCO', 'CVS',
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 'MSFT', 'NEE', 'NKE', 'ORCL', 'OXY', 'PEP', 'PFE', 'PG', 'PM', 'PYPL', 'QCOM',
 'RY.TO', 'SBUX', 'SLB', 'SO', 'SPG', 'T', 'TD.TO', 'TGT', 'TXN', 'UNH', 'UNP',
 'UPS', 'USB']

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                                                                        42.639999
2022-10-18 00:00:00
                      150.311523
                                  522.210022
                                               201.639999
                                                           165.442383
                                                                        42.799999
2022-10-19 00:00:00
                      151.442505
                                  520.320007
                                               200.059998
                                                           164.253494
                                                                        41.259998
                                  520.880005
2022-10-20 00:00:00
                      152.504044
                                               186.449997
                                                           159.488068
                                                                        40.009998
2022-10-21 00:00:00
                      158.456589
                                  533.729980
                                               190.529999
                                                           164.015732
                                                                        40.509998
2022-10-24 00:00:00
                      160.371307
                                  541.599976
                                              193.490005
                                                           165.997192
                                                                        41.130001
```

```
540.219971 194.610001 165.452286 42.009998
   2022-10-26 00:00:00 156.621216
                                  543.169983 195.779999 167.423843 42.389999
   2022-10-27 00:00:00 155.519989
                                  541.799988 196.039993 164.947021 42.080002
   2022-10-28 00:00:00
                                  551.239990 198.649994 165.620712 42.860001
                       161.360001
   2022-10-31 00:00:00 160.630005
                                  555.150024 197.139999 166.215149 42.450001
   2022-11-01 00:00:00
                                                        165.848572 42.880001
                       162.899994
                                  547.309998 196.820007
   2022-11-02 00:00:00 158.490005
                                  543.429993 192.529999 163.054718 41.750000
   2022-11-03 00:00:00 156.520004
                                  543.609985 193.190002 162.489990 41.500000
   2022-11-04 00:00:00 162.649994
                                  538.169983 196.699997 164.154434 42.830002
   2022-11-07 00:00:00
                       165.690002
                                  545.020020 196.300003 167.562546 43.529999
   2022-11-08 00:00:00
                                  553.049988 204.009995 167.225693 44.169998
                       168.110001
   2022-11-09 00:00:00
                       164.990005
                                  540.659973 203.410004 162.489990 43.240002
   2022-11-10 00:00:00 174.690002
                                  544.169983 212.990005 172.320007 44.869999
   2022-11-11 00:00:00 179.490005
                                  522.080017 217.500000 178.190002 44.919998
   2022-11-14 00:00:00 177.440002
                                  513.750000 216.949997
                                                        177.789993 43.849998
   2022-11-15 00:00:00 177.570007
                                  503.010010 210.660004 181.470001 43.770000
   2022-11-16 00:00:00 173.460007
                                  511.519989 212.270004 177.059998 42.930000
   2022-11-17 00:00:00 175.360001
                                  515.309998 209.820007 176.059998 42.770000
   2022-11-18 00:00:00 175.179993
                                  530.000000 210.580002 178.970001 43.380001
   2022-11-21 00:00:00 172.399994
                                  517.190002 212.270004 180.610001 43.389999
   2022-11-22 00:00:00 177.220001
                                  523.090027
                                             213.199997
                                                        182.740005 43.910000
   2022-11-23 00:00:00 178.979996 529.710022 212.520004 182.839996 44.110001
[3]: | #-----
    #This block of code takes several minutes to run (with 50-something stocks)
    #-----
    # Remove invalid stocks per assignment requirement (ones outside of the U.S &
     ones with average monthly volume of less than 200,000 shares)
    df_diff_market = pd.DataFrame()
    #Function runs for approx. 9 min for yfinance API
    def filter market(df):
        df_transposed = df.T
        mkt lst = []
        for i in range(len(df_transposed)):
            # Populate market list
           temp = stocks_full_info[tickers_list[i]]
           mkt_lst.append(temp.info['market'])
        df transposed['Market'] = mkt lst
        # Drops the stocks in markets that are not in the U.S
        df_transposed.drop(df_transposed[df_transposed.Market != "us_market"].
      ⇔index, inplace=True)
```

2022-10-25 00:00:00 160.877289

```
df_transposed = df_transposed.drop('Market', axis=1)
    return_df = df_transposed.T
    return return_df
df_diff_volume=[]
# Drops the stocks with volumes less than average monthly volume of 200,000
def filter_volume(df):
    start = "2022-01-01"
    end = "2022-10-31"
    df_transposed = df.T
    volume_lst = []
    for i in range(len(df_transposed)):
        ticker_hist = stocks_full_info[tickers_list[i]].history(start=start,__
 ⇔end=end, interval="1mo")
        volume hist = ticker hist.loc[(ticker hist.index >= pd.
 uto_datetime(start)) & (ticker_hist.index <= pd.to_datetime(end))]</pre>
        volume_lst.append(volume_hist['Volume'].mean())
    # Drops the stocks with volumes less than average monthly volume of 200,000
    df_transposed["Volume"] = volume_lst
    df_transposed.drop(df_transposed[df_transposed.Volume < 200000].index,_
 →inplace=True)
    df_transposed = df_transposed.drop('Volume', axis=1)
    return_df = df_transposed.T
   return return_df
# Drops stocks with more than specified number of NaN values
max_number_of_nans = 20
all_prices = all_prices.loc[:, (all_prices.isnull().sum(axis=0) <=__
→max_number_of_nans)]
#all_prices = filter_market(all_prices)
#display(all_prices)
```

```
[4]: # Update previously defined variables
all_prices = filter_market(all_prices)
all_prices = filter_volume(all_prices)
tickers_list = []
```

```
for col in all_prices.columns:
    tickers_list.append(col)

stocks_full_info.clear()
for i in range (len(tickers_list)):
    stocks_full_info[tickers_list[i]] = yf.Ticker(tickers_list[i])

tickers_num = len(tickers_list)
```

0.2 Beta and Standard Deviation

Since we chose the safe investment strategy, we want to make sure the stocks we choose have the lowest volatility and risk. To do that, we can use two measures of a stock's volatility: standard deviation and beta. First, we have to define a function that calculates the beta value of a stock. In other words, how volatile it is compared to the market. We decided to use the S&P 500 as the market to compare all our stocks to, as it's one of the more reliable value weighted indexes in the United States.

Beta essentially calculates how a stock moves in relation to the market. If it is negative, it moves opposite the market, on average, whereas if it's positive, it moves with the market. A value of 1 means that the stock perfectly follows the movement of the market; larger than 1 and it means the stock is more sensitive to market movements, moving up and down more than the market, in the same direction. If a stock has a beta closer to 0, then that means it's less sensitive to changes in the market, which is better for us since we want a portfolio that is fairly stable. The lower our beta, the better, as it is very unlikely that we'll have any stocks that move opposite the market. Even if we happen to do, there will still be far more stocks with positive betas, so a stock with a negative beta will help balance out the market risk from all our other stocks.

Another key statistic we need in order to determine which stocks are the safest and least volatile is the standard deviation of percentage returns. Similarly to beta, we wish to select stocks with a low standard deviation. This way, we are able to find the stocks that have lower volatility as they have a smaller percentage return. As such, we are able to construct a portfolio with lower risk.

```
[5]: #Function to get the beta of a stock against a given market
    def stock_beta(stock_ticker, market_index):

    #Get basic info on both the stock and the market
    index_ticker = yf.Ticker(market_index)
    stock_ticker_object = yf.Ticker(stock_ticker)
    stock_hist = stock_ticker_object.history(start=start_date, end=end_date)
    MarketIndex_hist = index_ticker.history(start=start_date, end=end_date)

#Get the closing prices of both the stock and market
    prices = pd.DataFrame(stock_hist['Close'])
    prices.columns = [stock_ticker]
    prices[market_index] = MarketIndex_hist['Close']

#Daily returns of both stock and market
```

```
daily_returns = prices.pct_change()
  daily_returns.drop(index=daily_returns.index[0], inplace=True) #Drop the
    first entry since it's NaN

#Calculate market variance
MarketVar = daily_returns[market_index].var()

#Now calculate the beta by taking the covariance
beta = daily_returns.cov() / MarketVar

return beta.iat[0,1] #To get the value we need, don't care about the others
```

```
#-----
#This block of code takes a few seconds to run (with 50-something stocks)
#------
daily_returns = all_prices.pct_change()

#New DataFrame to hold our std and beta stats
stats_df = pd.DataFrame(daily_returns.std())
stats_df.columns = ['std']

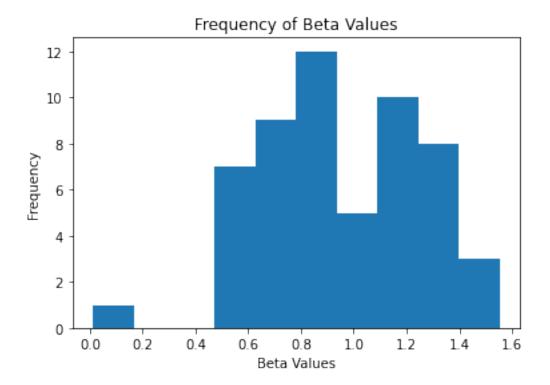
# Calculate BETA against S&P500
MarketIndex = '~GSPC' #This is the symbol yfinance uses for the S&P 500
beta_list = []

for i in range (tickers_num):
    beta_list.append(stock_beta(tickers_list[i], MarketIndex))

stats_df['beta'] = beta_list
#stats_df
```

```
[7]: # Plot the histogram
    plt.hist(stats_df['beta'])

# Title and Axes Labels
    plt.title('Frequency of Beta Values')
    plt.xlabel('Beta Values')
    plt.ylabel('Frequency')
```

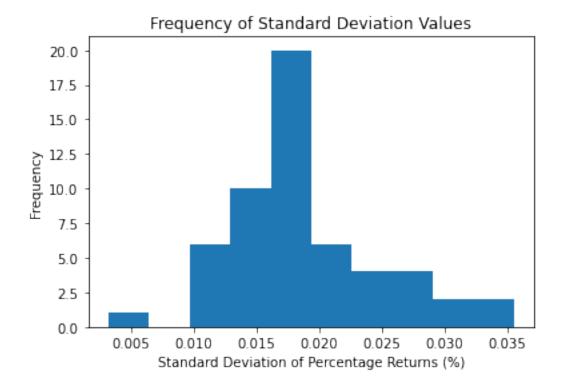


From the graph above, we can see that most of our beta values lie around the 1.0 mark, which makes sense because that's the average market movement; you'd expect most stocks to move roughly similarly to the market, as otherwise the market would not be moving in that direction.

```
[8]: # Plot the histogram
plt.hist(stats_df['std'])

# Title and Axes Labels
plt.title('Frequency of Standard Deviation Values')
plt.xlabel('Standard Deviation of Percentage Returns (%)')
plt.ylabel('Frequency')

plt.show()
```



In the graph above, you can see a histogram of the standard deviation of percentage returns on all of our stocks. We want to select the stocks with the smallest values, and avoid those on the upper end of the spectrum, since we want to avoid having too much risk in our portfolio.

0.3 Point System

Since we have two different measures for risk and stock volatility, we needed a way to combine them together a low beta didn't necessarily mean a low standard deviation, and the same for the other way around. We didn't necessarily want to prioritize one over the other by filtering our stocks by one statistic before filtering by the other, so we decided on a points system. We would sort all our stocks based on standard deviation, and again by beta, going from smallest to largest. Then, we gave points to each stock depending on where they ranked in our sorted list, giving the stock with the lowest standard deviation and lowest beta the highest number of points, and those with the highest values the lowest number of points. Then, we added those points together and resorted the series to get the final list of stocks from safest to riskiest, based purely on beta and standard deviation.

0.4 Diversification

As we learned from Assignment 3, diversification reduces the overall risk of a portfolio. So, when we choose the stocks with the highest number of points based on standard deviation and beta, we also need to consider the industries that the stocks are from. Even if some stocks have low standard deviation and beta values, we must consider the industry that they are a part of. Thus, we have implemented a process that selects stocks based on standard deviation and beta values, while also taking into account the importance of diversification across industries. After a select

number of stocks have been chosen from an industry, we no longer add the next stock from that same industry. Instead, we introduce stocks from other industries. This way, if any external event were to affect one particular industry more than the others, our portfolio would overall experience less fluctuations. By accounting for non-systematic risk, we are further ensuring that our final portfolio is safe.

```
[9]: #Get a pandas series of the beta and sd, sorted in ascending order, then put
      ⇔that in a DataFrame
     beta_df = pd.DataFrame(stats_df['beta'].sort_values(ascending=True))
     std_df = pd.DataFrame(stats_df['std'].sort_values(ascending=True))
     #Now we give each stock points in each category using a list
     std points = []
     beta_points = []
     for i in range (tickers_num):
         std_points.append(tickers_num - i) #So the stocks with the lowest std getu
      → the highest number of points
         beta_points.append(tickers_num - i) #So the stocks with the lowest beta get_
      ⇔the highest number of points
     #Add our lists to our DataFrames as new columns
     beta_df['points'] = beta_points
     std_df['points'] = std_points
     #Store all the necessary points values we need, adding the points from beta and
      ⇔std together
     total_points = pd.DataFrame(std_df['points'])
     total_points.columns = ['std']
     total_points['beta'] = pd.DataFrame(beta_df['points'])
     total_points['total'] = total_points['std'] + total_points['beta']
     #Now we isolate the total points and sort that series from highest to lowest !!
      ⇒before turning it back into a DataFrame
     #Since we want to prioritize the stocks with the highest number of total points
     final_points = pd.DataFrame(total_points['total'].sort_values(ascending=False))
     final_points.reset_index(inplace=True)
     final_points.columns = ['tickers', 'points']
     #final points
     #This block of code takes several minutes to run (with 50-something stocks)
     selected_tickers = []
     sector count = {}
     sector_max = 5
```

for i in range (tickers_num):

```
#We only want choose the maximum number of stocks we can (initiated in the
 ⇒very beginning of the code), not the
    # total number of stocks we have, so if we have enough stocks, do nothing
    if len(selected_tickers) < max_stocks:</pre>
        temp = stocks_full_info[tickers_list[i]]
        sector = temp.info['sector']
        if sector in sector_count: #If there is a key in sector_count that_
 →matches the sector of our stock
            #If our current number of stocks is less than our maximum, then we_
 ⇔add it, otherwise we just skip over it
            # and do nothing
            if sector_count[sector] < sector_max:</pre>
                selected_tickers.append(final_points.tickers[i])
                sector_count[sector] += 1
        else: #So if there is no sector in our dictionary that matches that of \Box
 → the stock
            selected_tickers.append(final_points.tickers[i])
            sector count[sector] = 1
selected tickers
```

```
[10]: ['MON',
        'BMY',
        'CL',
        'KO',
        'PG',
        'ABBV',
        'MRK',
        'PEP',
        'MO',
        'SO',
        'PM',
        'LMT',
        'CVS',
        'PFE',
        'ABT',
        'COST',
        'UNP',
        'UNH',
        'NEE',
        'CMCSA',
        'CSCO',
        'KMI',
        'ACN',
        'BK',
        'ORCL']
```

Here, we can see the number of stocks within each industry. As explained above, we can see that the stocks are spread across several industries, and not just bunched all in one.

```
[11]: sector_count
[11]: {'Technology': 3,
       'Healthcare': 5,
       'Financial Services': 5,
       'Consumer Cyclical': 2,
       'Industrials': 3,
       'Consumer Defensive': 3,
       'Communication Services': 2,
       'Energy': 2}
[12]: selected_ticker_prices = pd.DataFrame()
      selected_portfolio = pd.DataFrame()
      selected_ticker_returns = pd.DataFrame()
      selected ticker points = []
      selected_ticker_weights = []
      shares_per_stock = []
      investment = 500000 #500,000
      #Get the number of points associated with each of our chosen tickers
      for i in range (len(selected_tickers)):
          selected_ticker_points.append(total_points.total[selected_tickers[i]])
      #Calculate the weighting that should be given to each of our selected tickers,
       ⇒based on how their points compare to
      # that of the other chosen stocks
      for i in range (len(selected_tickers)):
          selected_ticker_weights.append(selected_ticker_points[i] /_

¬sum(selected_ticker_points))
          selected_ticker_prices[selected_tickers[i]] =__
       →all_prices[selected_tickers[i]]
          selected_ticker_returns[selected_tickers[i]] =__

¬daily returns[selected tickers[i]]

          shares_per_stock.append((investment * selected_ticker_weights[i]) / __
       ⇔selected_ticker_prices.iloc[0, i])
          selected_portfolio[selected_tickers[i]] = shares_per_stock[i] *__

¬selected_ticker_prices[selected_tickers[i]]
      selected_portfolio['total'] = selected_portfolio.sum('columns')
      selected_ticker_prices
[12]:
                     MON
                                BMY
                                            CL
                                                       ΚO
                                                                    PG
                                                                              ABBV \
      Date
      2021-03-16
                   9.785 58.655910 72.816872 48.974052 123.469925 102.991287
```

```
9.680
                                           48.993179
2021-03-17
                    58.921234
                               72.759285
                                                      122.971985
                                                                    97.601997
             9.770
2021-03-18
                    59.063377
                                73.018456
                                           48.352551
                                                      123.240097
                                                                    96.421921
2021-03-19
             9.750
                    59.413982
                                71.972176
                                           48.582031
                                                      122.579384
                                                                    96.096695
2021-03-22
             9.700
                    60.058350
                                72.730476
                                           48.763699
                                                      124.657318
                                                                    98.401108
             9.995
                    77.160004
                                75.290001
                                           60.709999
                                                      140.869995
2022-11-17
                                                                   152.160004
                                                                   154.979996
                    77.449997
2022-11-18
             9.995
                                76.459999
                                           61.139999
                                                      142.570007
2022-11-21
             9.995
                    78.959999
                                76.919998
                                           62.080002
                                                      144.380005
                                                                   157.110001
2022-11-22 10.010
                    78.860001
                                76.370003
                                           62.349998
                                                      145.619995
                                                                   159.789993
2022-11-23
            10.010
                    79.139999
                                76.930000
                                           62.630001
                                                      146.449997
                                                                   159.389999
                   MRK
                                PEP
                                            MO
                                                       SO
                                                                     COST \
Date
2021-03-16
             69.581032
                        128.622894
                                     43.404179
                                                57.139622
                                                               323.250336
2021-03-17
             70.024918
                        128.248566
                                     43.702671
                                                56.626534
                                                               325.166626
2021-03-18
             69.997749
                        127.202385
                                     44.396221
                                                56.346664
                                                               319.032532
2021-03-19
             70.215141
                        129.093185
                                     44.378662
                                                55.693642
                                                               324.890015
2021-03-22
             70.215141
                        132.260529
                                     45.335590
                                                55.684311
                                                               330.401825
2022-11-17
            102.309998
                        180.029999
                                     43.669998
                                                64.239998
                                                              521.320007
2022-11-18
            104.230003
                        181.330002
                                     44.200001
                                                65.570000
                                                              523.669983
2022-11-21
            105.610001
                        184.820007
                                     44.799999
                                                65.730003
                                                              523.369995
2022-11-22
            106.900002
                        184.839996
                                     45.160000
                                                65.949997
                                                               531.950012
2022-11-23 106.820000
                        185.080002
                                     45.020000
                                                66.360001
                                                               534.489990
                   UNP
                                UNH
                                           NEE
                                                    CMCSA
                                                                 CSCO \
Date
2021-03-16
            205.282028
                        347.556396
                                     72.760925
                                                55.796642
                                                           47.165886
2021-03-17
            205.863831
                        345.184448
                                     70.425011
                                                55.277512
                                                           46.928493
                        354.858337
2021-03-18
            208.831070
                                     68.658592
                                                53.710514
                                                           46.339745
2021-03-19
            204.409302
                        358.318268
                                     68.378662
                                                53.316357
                                                           46.510677
2021-03-22
            200.016647
                        359.572845
                                     69.199135
                                                54.191189
                                                           47.764130
2022-11-17
            209.820007
                        515.309998
                                     81.933891
                                                34.259998
                                                           46.590000
2022-11-18
            210.580002
                        530.000000
                                     82.779594
                                                34.500000
                                                           47.790001
2022-11-21
            212.270004
                        517.190002
                                     83.177574
                                                34.349998
                                                           47.619999
2022-11-22
            213.199997
                        523.090027
                                     83.684998
                                                35.099998
                                                           48.380001
2022-11-23
            212.520004
                        529.710022
                                     84.919998
                                                35.529999
                                                           48.570000
                  KMI
                               ACN
                                           BK
                                                    ORCL
Date
2021-03-16 14.289574
                       257.676697
                                    43.974262 64.960365
2021-03-17
            14.558847
                       258.410065
                                    44.231030 64.348175
2021-03-18 14.145960
                       260.971985
                                    44.411716 64.853462
2021-03-19 14.289574
                       257.930908
                                    44.078869
                                               64.387032
2021-03-22 14.163912
                       259.319489
                                    42.994728 64.445343
```

```
      2022-11-17
      18.299999
      287.140015
      43.880001
      79.199997

      2022-11-18
      18.420000
      286.500000
      44.560001
      79.730003

      2022-11-21
      18.280001
      287.019989
      44.650002
      79.820000

      2022-11-22
      18.719999
      292.890015
      45.240002
      82.120003

      2022-11-23
      18.650000
      294.529999
      45.490002
      82.559998
```

[418 rows x 25 columns]

[13]: #created to assist with the Monte Carlo calculations later on selected_portfolio

[13]:		MON	BMY	CL	КО	\
	Date					
	2021-03-16	26777.020448	25559.883155	25316.455696	24099.318403	
	2021-03-17	26489.685248	25675.500510	25296.434369	24108.730429	
	2021-03-18	26735.974053	25737.440812	25386.540950	23793.487622	
	2021-03-19	26681.242048	25890.220354	25022.777741	23906.411287	
	2021-03-22	26544.414644	26171.009632	25286.418401	23995.806764	
	•••	•••	•••	•••	•••	
	2022-11-17	27351.693458	33623.221621	26176.295816	29874.382977	
	2022-11-18	27351.693458	33749.589014	26583.072517	30085.978990	
	2022-11-21	27351.693458	34407.587123	26743.001750	30548.538591	
	2022-11-22	27392.742462	34364.011815	26551.783226	30681.399458	
	2022-11-23	27392.742462	34486.024005	26746.479222	30819.184088	
		PG	ABBV	MRK	PEP	\
	Date	1 G	ADD V	THICK	111	`
	2021-03-16	23855.890944	23855.890944	23855.890944	22638.753651	
	2021-03-17	23759.682869	22607.568737	24008.077410	22572.868544	
	2021-03-18	23811.485403	22334.227375	23998.762754	22388.731592	
	2021-03-19	23683.827579	22258.895256	24073.295697	22721.529002	
	2021-03-19	24085.309748	22792.666830	24073.295697	23279.009080	
	2021 03 22	24000.309140	22192.000030	24013.293091	25219.009000	
	 2022-11-17	 27217.796098	 35244.849842	35077.032938	 31686.853377	
	2022 11 17	27546.259129	35898.045126	35735.307870	31915.665277	
	2022 11 18	27895.972668	36391.418552	36208.440606	32529.936749	
	2022-11-21	28135.553860	37012.185752	36650.718054	32533.454990	
	2022-11-22	28295.920307	36919.535092	36623.289387		
	2022-11-23	20290.920307	30919.555092	30023.209301	32575.698055	
		MO	SO	U	NP U	UNH \
	Date			•••		
	2021-03-16	22395.326193	21421.616358	18257.0593	96 18257.0593	96
	2021-03-17	22549.339829	21229.259832	18308.8028	46 18132.4614	88
	2021-03-18	22907.192032	21124.337051	18572.6986	49 18640.6287	12
	2021-03-19	22898.132059	20879.519134	18179.4421	85 18822.3780	79
	2021-03-22	23391.879920	20876.021040	17788.7749	98 18888.2807	'60
		•••				

2022-11-17	22532.481548	24083.543911	 18660.6512	51 27069.118359
2022-11-18	22805.947867	24582.160950	18728.2424	81 27840.780886
2022-11-21	23115.530077	24642.146245	18878.5453	36 27167.874593
2022-11-22	23301.280191	24724.621735	18961.2556	04 27477.801550
2022-11-23	23229.044473	24878.331908	18900.7794	54 27825.548405
	NEE	CMCSA	CSCO	KMI \
Date				
2021-03-16	16796.494645	16309.639727	16066.212269	15579.357352
2021-03-17	16257.260473	16157.895206	15985.348801	15872.935886
2021-03-18	15849.491632	15699.853931	15784.802047	15422.780885
2021-03-19	15784.871170	15584.639734	15843.027226	15579.357352
2021-03-22	15974.273181	15840.357581	16269.993249	15442.353203
•••	•••	•••	•••	•••
2022-11-17	18914.027836	10014.370160	15870.047119	19951.765829
2022-11-18	19109.254161	10084.523860	16278.805835	20082.598001
2022-11-21	19201.125786	10040.677658	16220.897712	19929.962200
2022-11-22	19318.261933	10259.906437	16479.778795	20409.675311
2022-11-23	19603.355630	10385.597693	16544.498416	20333.357410
	ACN	BK	ORCL	total
Date				
2021-03-16	13145.082765	12901.655307	12414.800389	500000.000000
2021-03-17	13182.494693	12976.988528	12297.802591	498150.866824
2021-03-18	13313.188128	13030.000464	12394.369772	498221.007775
2021-03-19	13158.051071	12932.345956	12305.228593	497479.512039
2021-03-22	13228.887913	12614.268747	12316.372698	501328.501830
•••	•••	•••	•••	•••
2022-11-17	14648.120319	12873.999923	15136.185711	603675.609776
2022-11-18	14615.470702	13073.505931	15237.477071	610503.407351
2022-11-21	14641.997348	13099.911171	15254.676583	613999.258193
2022-11-22	14941.450010	13273.011940	15694.238132	619520.443387
2022-11-23	15025.111930	13346.359704	15778.327064	621779.424016

[418 rows x 26 columns]

0.5 Correlation

We will calculate the correlation between two stocks, given by the following formula:

$$COR(X,Y) = \frac{COV(X,Y)}{\sigma_X \times \sigma_Y}$$

It describes the relationship between two two and how they move together. This calculation is expressed numerically as the correlation coefficient, which has a value between -1 and 1, where 1 represents a perfect positive correlation and -1 represents a perfect negative correlation. When two stocks are postively correlated, it implies that as one stock moves up or down, the other moves in the same direction. Conversely, when two stocks are negatively correlated, it implies that the

two move in opposite directions. Zero correlation implies that there is no relationship between the stocks at all.

Since we are creating a safe portfolio, we wish to reduce risk. Thus, we want to find a negative correlation between our stocks to help counteract any fluctuations within the protfolio. We take the list of stocks that have low standard deviations and betas, so that the overall portfolio is not affected by the volatility of these stocks. We then wish to find the most negatively correlated stocks in that list to discover which best complement the portfolio. Furthermore, the inclusion of negatively correlated stocks is used to account for non-systematic risks. If two stocks are very positively correlated, it is expected that the external event that affected one stock, is likely to affect the other. Therefore, to reduce risk, we include a small number of stocks that have a negative correlation with each other.

Before we find the correlation, we want to extract the top 30 stocks that was filtered from the point system, earlier.

[14]:		MON	BMY	CL	KO	PG	ABBV	\
	Date							
	2021-03-16	NaN	NaN	NaN	NaN	NaN	NaN	
	2021-03-17	-0.010731	0.004523	-0.000791	0.000391	-0.004033	-0.052328	
	2021-03-18	0.009298	0.002412	0.003562	-0.013076	0.002180	-0.012091	
	2021-03-19	-0.002047	0.005936	-0.014329	0.004746	-0.005361	-0.003373	
	2021-03-22	-0.005128	0.010845	0.010536	0.003739	0.016952	0.023980	
	•••	•••	•••	•••	•••	•••		
	2022-11-17	0.000000	0.013263	-0.009472	0.003139	-0.006138	0.001910	
	2022-11-18	0.000000	0.003758	0.015540	0.007083	0.012068	0.018533	
	2022-11-21	0.000000	0.019496	0.006016	0.015375	0.012696	0.013744	
	2022-11-22	0.001501	-0.001266	-0.007150	0.004349	0.008588	0.017058	
	2022-11-23	0.000000	0.003551	0.007333	0.004491	0.005700	-0.002503	
		MRK	PEP	MO	SO	(COP S	SLB \
	Date					•••		
	2021-03-16	NaN	NaN	NaN	NaN	1	NaN N	NaN
	2021-03-17	0.006379	-0.002910	0.006877	-0.008980	0.0044	419 0.0089	909
	2021-03-18	-0.000388	-0.008157	0.015870	-0.004942	0.0607	707 -0.0374	143
	2021-03-19	0.003106	0.014865	-0.000396	-0.011589	0.0146	612 -0.0073	339
	2021-03-22	0.000000	0.024535	0.021563	-0.000168	0.0068	344 0.0221	181

```
0.023817
                      0.009533
                               0.002065 -0.013824
                                                   ... 0.015088 -0.003019
2022-11-17
2022-11-18
           0.018767
                      0.007221
                                0.012137
                                          0.020704 ... -0.019819 0.011546
2022-11-21
           0.013240
                     0.019247
                                0.013575
                                         0.002440
                                                    ... -0.024108 -0.021894
                     0.000108 0.008036
                                         0.003347
                                                    ... 0.035780 0.026210
2022-11-22 0.012215
2022-11-23 -0.000748
                     0.001298 -0.003100
                                         0.006217
                                                   ... -0.024927 -0.041387
                 SPG
                           AXP
                                      GM
                                              QCOM
                                                         COF
                                                                  PYPL
                                                                      \
Date
2021-03-16
                 NaN
                          NaN
                                     NaN
                                               NaN
                                                         NaN
                                                                   NaN
2021-03-17 0.008960 0.009630 0.051296
                                         0.002020 0.024593
2021-03-18 -0.012010 -0.014515 -0.012989 -0.031138 -0.025370 -0.051935
2021-03-19 -0.001113 -0.013115 0.009280
                                         0.009788 -0.014652 0.012038
2021-03-22 -0.012340 -0.005401 -0.028753
                                         0.023431 -0.009571
                                                             0.012869
2022-11-17
           0.001730 -0.012650
                               0.004419
                                         0.017643 -0.022799 -0.016085
2022-11-18 0.018223 0.012347
                                          0.008058 -0.004827 -0.008407
                               0.029244
2022-11-21 -0.006107
                     0.002033 -0.006286 -0.029471 0.023747 -0.050518
2022-11-22 0.018775 0.011583
                               0.011387
                                          0.028702 0.002369 -0.008930
2022-11-23 0.001927 -0.004205 0.003503 0.012131 0.000788 0.010512
                           OXY
                 BA
Date
2021-03-16
                 NaN
                          NaN
2021-03-17 0.032836
                     0.030884
2021-03-18 -0.028567 -0.083333
2021-03-19 -0.000937
                     0.055597
2021-03-22 -0.017942 -0.022776
2022-11-17
           0.000521 -0.006534
2022-11-18 0.006424 -0.002939
2022-11-21 -0.005463 -0.023298
2022-11-22 -0.002544 0.045696
2022-11-23 0.013623 -0.022674
[418 rows x 55 columns]
```

Next, we are able to find the correlations between each of these stocks with a correlation matrix:

```
[15]: corr_matrix = top_stocks_returns.corr()
corr_matrix
```

```
[15]:
                  MON
                             BMY
                                        CL
                                                   ΚO
                                                             PG
                                                                     ABBV
                                                                                 MRK
      MON
             1.000000 -0.002334
                                  0.007484
                                            0.055842
                                                       0.010209
                                                                 0.077379
                                                                           0.019718
      BMY
            -0.002334
                       1.000000
                                  0.335093
                                            0.316621
                                                       0.336315
                                                                 0.495082
                                                                           0.551217
      CL
             0.007484
                      0.335093
                                  1.000000
                                            0.708749
                                                       0.751744
                                                                 0.417119
                                                                           0.300376
      ΚO
             0.055842 0.316621
                                  0.708749
                                            1.000000
                                                       0.706230
                                                                 0.391741
                                                                           0.302903
```

```
PG
       0.010209
                  0.336315
                             0.751744
                                        0.706230
                                                   1.000000
                                                              0.386902
                                                                        0.299662
ABBV
       0.077379
                  0.495082
                             0.417119
                                        0.391741
                                                   0.386902
                                                              1.000000
                                                                         0.411676
MRK
       0.019718
                  0.551217
                             0.300376
                                        0.302903
                                                   0.299662
                                                              0.411676
                                                                         1.000000
PEP
       0.058519
                  0.343063
                             0.709080
                                        0.810738
                                                   0.734509
                                                              0.406384
                                                                         0.300352
MO
       0.000686
                             0.352280
                                                   0.364540
                  0.287716
                                        0.400561
                                                              0.240757
                                                                         0.193901
SO
      -0.016197
                  0.283506
                             0.607770
                                        0.540915
                                                   0.548628
                                                              0.342864
                                                                         0.254711
      -0.029213
PM
                  0.347353
                             0.489544
                                        0.512544
                                                   0.477449
                                                              0.319244
                                                                         0.280017
LMT
       0.042631
                  0.230089
                             0.265477
                                        0.332531
                                                   0.253561
                                                              0.173762
                                                                         0.162694
CVS
       0.020722
                  0.362649
                             0.441148
                                        0.468585
                                                   0.442774
                                                              0.454394
                                                                         0.295337
Τ
      -0.011697
                                                   0.319534
                                                              0.250886
                  0.262641
                             0.327642
                                        0.412774
                                                                         0.236006
PFE
       0.029965
                  0.455385
                             0.293690
                                        0.260234
                                                   0.315788
                                                              0.404330
                                                                         0.265762
ABT
       0.015008
                  0.344995
                             0.452106
                                        0.437061
                                                   0.474585
                                                              0.390840
                                                                         0.302390
COST
       0.064609
                  0.172314
                             0.448020
                                        0.557158
                                                   0.523432
                                                              0.263519
                                                                         0.146642
LLY
       0.021206
                  0.470410
                             0.328735
                                        0.346724
                                                   0.331077
                                                              0.459270
                                                                         0.423507
UNP
       0.041298
                  0.199192
                             0.365854
                                        0.476301
                                                   0.394796
                                                              0.251600
                                                                         0.201274
UNH
       0.055635
                  0.414552
                             0.452096
                                        0.490864
                                                   0.510442
                                                              0.449995
                                                                         0.333439
NEE
      -0.009067
                  0.191562
                             0.422197
                                        0.430673
                                                   0.454166
                                                              0.182594
                                                                         0.139245
                             0.339484
                                                   0.346770
CMCSA
       0.041545
                  0.186191
                                        0.388458
                                                              0.349713
                                                                         0.139682
CSCO
       0.055898
                  0.298389
                             0.411093
                                        0.527816
                                                   0.479131
                                                              0.311090
                                                                         0.229414
KMI
       0.017167
                             0.205741
                                                   0.196329
                  0.208950
                                        0.321770
                                                              0.235386
                                                                         0.181169
UPS
       0.058017
                  0.135900
                             0.312392
                                        0.373394
                                                   0.321854
                                                              0.250539
                                                                         0.104623
ACN
       0.057369
                             0.421256
                                                   0.485321
                  0.274306
                                        0.504188
                                                              0.308326
                                                                         0.197746
BK
       0.020719
                  0.212592
                             0.254073
                                        0.386199
                                                   0.270780
                                                              0.296922
                                                                         0.210429
JPM
       0.033113
                  0.219635
                             0.295421
                                        0.415860
                                                   0.315636
                                                              0.286325
                                                                         0.205380
ORCL
       0.036746
                             0.273607
                                                   0.311223
                                                              0.216891
                  0.145125
                                        0.347982
                                                                         0.157419
USB
      -0.048533
                  0.215702
                             0.310474
                                        0.396029
                                                   0.243308
                                                              0.312330
                                                                         0.189048
CAT
       0.021928
                  0.187780
                             0.146539
                                        0.279730
                                                   0.085769
                                                              0.214632
                                                                         0.202937
TXN
       0.040100
                  0.122597
                             0.219876
                                        0.327757
                                                   0.278987
                                                              0.222730
                                                                         0.081961
TGT
       0.060353
                  0.135728
                             0.286613
                                        0.446080
                                                   0.364095
                                                              0.230091
                                                                         0.120290
MSFT
       0.034222
                  0.186507
                             0.289138
                                        0.425457
                                                   0.386961
                                                              0.257199
                                                                         0.158449
SBUX
       0.053030
                  0.099441
                             0.313926
                                        0.370818
                                                   0.343409
                                                              0.180307
                                                                         0.061783
GOOG
       0.020978
                  0.099413
                             0.236251
                                        0.354362
                                                   0.297473
                                                              0.208449
                                                                         0.121614
       0.005940
                                                   0.172633
BIIB
                  0.257602
                             0.152257
                                        0.195158
                                                              0.205387
                                                                         0.182110
AAPL
       0.031760
                  0.186832
                             0.295234
                                        0.449360
                                                   0.386485
                                                              0.230852
                                                                         0.177446
BAC
       0.025076
                  0.190562
                             0.236415
                                                   0.274774
                                                              0.260609
                                                                         0.175427
                                        0.376910
NKE
       0.026684
                  0.102464
                             0.264667
                                        0.348778
                                                   0.335253
                                                              0.183948
                                                                         0.089373
AMZN
       0.027978
                             0.196150
                                                   0.162340
                  0.090722
                                        0.275781
                                                              0.176772
                                                                         0.066787
MS
       0.013898
                  0.207825
                             0.212497
                                                   0.279497
                                                              0.209288
                                                                         0.130851
                                        0.379254
С
      -0.009649
                  0.213361
                             0.212011
                                        0.371517
                                                   0.243040
                                                              0.246652
                                                                         0.137331
BLK
       0.046747
                  0.205890
                             0.373275
                                                   0.419623
                                        0.496119
                                                              0.289745
                                                                         0.158484
AIG
                             0.264555
       0.016515
                  0.242387
                                        0.426477
                                                   0.244585
                                                              0.252966
                                                                         0.209463
COP
      -0.016257
                  0.139439
                             0.028942
                                        0.211517
                                                   0.039945
                                                              0.195910
                                                                         0.133115
SLB
       0.000410
                  0.097322
                             0.031149
                                        0.164263
                                                   0.016245
                                                              0.158295
                                                                         0.142468
SPG
       0.048758
                  0.172781
                             0.195132
                                        0.367200
                                                   0.241107
                                                              0.219377
                                                                         0.104101
AXP
      -0.019170
                  0.178362
                             0.219264
                                        0.432110
                                                   0.281461
                                                              0.247726
                                                                         0.123975
GM
       0.009706
                  0.079622
                             0.158785
                                        0.297832
                                                   0.205649
                                                              0.150121
                                                                         0.092482
QCOM
       0.032551
                  0.059123
                             0.171487
                                        0.274820
                                                   0.225729
                                                              0.136222
                                                                         0.035030
```

```
COF
      -0.032546
                  0.181512
                             0.205091
                                        0.380055
                                                   0.249498
                                                              0.203314
                                                                         0.124997
PYPL
       0.044898
                  0.106914
                             0.090612
                                        0.175442
                                                   0.154627
                                                              0.114334
                                                                         0.074389
BA
       0.001075
                  0.068364
                             0.068070
                                        0.238464
                                                   0.119234
                                                              0.097370
                                                                         0.019600
OXY
      -0.016900
                  0.052975 -0.037096
                                        0.138702 -0.038462
                                                              0.122099
                                                                         0.105770
                                                                       SPG
             PEP
                         MO
                                    SO
                                                 COP
                                                            SLB
                                                                            \
MON
       0.058519
                  0.000686 -0.016197
                                        ... -0.016257
                                                      0.000410
                                                                 0.048758
BMY
       0.343063
                  0.287716
                             0.283506
                                           0.139439
                                                      0.097322
                                                                 0.172781
CL
       0.709080
                  0.352280
                             0.607770
                                           0.028942
                                                      0.031149
                                                                 0.195132
ΚO
       0.810738
                  0.400561
                             0.540915
                                           0.211517
                                                      0.164263
                                                                 0.367200
PG
       0.734509
                  0.364540
                             0.548628
                                           0.039945
                                                      0.016245
                                                                 0.241107
       0.406384
                             0.342864
                                                      0.158295
ABBV
                  0.240757
                                           0.195910
                                                                 0.219377
MRK
       0.300352
                  0.193901
                             0.254711
                                           0.133115
                                                      0.142468
                                                                 0.104101
PEP
       1.000000
                  0.368448
                             0.553339
                                           0.114690
                                                      0.093748
                                                                 0.307915
MO
       0.368448
                  1.000000
                             0.326919
                                                      0.302493
                                           0.324474
                                                                 0.285980
SO
       0.553339
                  0.326919
                             1.000000
                                           0.185842
                                                      0.133292
                                                                 0.239664
PM
                             0.370752
       0.471270
                  0.567087
                                           0.175020
                                                      0.193961
                                                                 0.305226
LMT
       0.278220
                  0.293132
                             0.349512
                                           0.327661
                                                      0.289348
                                                                 0.121505
CVS
       0.440291
                  0.356026
                             0.389872
                                           0.254110
                                                      0.255475
                                                                 0.338995
Τ
       0.348250
                  0.269362
                             0.360730
                                           0.244225
                                                      0.229496
                                                                 0.304035
PFE
       0.317706
                  0.165300
                             0.284696
                                           0.096599
                                                      0.054385
                                                                 0.146951
       0.492936
                             0.400861
ABT
                  0.249992
                                           0.050146
                                                      0.014928
                                                                 0.309493
COST
       0.576644
                                                      0.099381
                  0.225243
                             0.388115
                                           0.157915
                                                                 0.392762
LLY
       0.408338
                  0.178094
                             0.309936
                                           0.114773
                                                      0.076045
                                                                 0.224052
UNP
       0.387365
                  0.383030
                             0.391937
                                           0.341939
                                                      0.267950
                                                                 0.428423
UNH
       0.511493
                  0.247314
                             0.439307
                                           0.207723
                                                      0.173791
                                                                 0.276319
NEE
       0.451497
                  0.133142
                             0.612162
                                           0.068999
                                                      0.003834
                                                                 0.269878
CMCSA
       0.402620
                  0.209637
                             0.323797
                                           0.166885
                                                      0.176037
                                                                 0.391169
CSC<sub>0</sub>
       0.530460
                  0.350350
                             0.373546
                                           0.239956
                                                      0.212134
                                                                 0.488093
KMI
       0.250344
                             0.333938
                                           0.747988
                                                      0.704526
                  0.405710
                                                                 0.485283
UPS
       0.359180
                  0.196630
                             0.226848
                                           0.237439
                                                      0.184863
                                                                 0.448522
ACN
       0.512585
                             0.398063
                                           0.207259
                                                      0.176160
                  0.236315
                                                                 0.527158
BK
       0.277127
                  0.264177
                             0.283021
                                           0.361511
                                                      0.402744
                                                                 0.578733
JPM
       0.319303
                  0.339017
                             0.274627
                                           0.384242
                                                      0.381576
                                                                 0.587733
ORCL
       0.347452
                  0.237637
                             0.246882
                                           0.190940
                                                      0.139727
                                                                 0.410868
USB
       0.293155
                  0.339878
                             0.279726
                                           0.380937
                                                      0.386137
                                                                 0.569268
CAT
       0.164790
                  0.326792
                             0.218648
                                           0.556483
                                                      0.579758
                                                                 0.487432
TXN
       0.356895
                                                      0.261493
                  0.209271
                             0.259738
                                           0.283559
                                                                 0.504486
TGT
       0.433016
                  0.239525
                             0.227560
                                           0.208331
                                                      0.136564
                                                                 0.466990
MSFT
       0.454747
                  0.125648
                             0.309963
                                           0.177981
                                                      0.099278
                                                                 0.453795
SBUX
       0.414714
                  0.205294
                             0.291338
                                           0.168290
                                                      0.125321
                                                                 0.531235
GOOG
       0.368608
                  0.105373
                             0.253028
                                           0.192069
                                                      0.122339
                                                                 0.491664
BIIB
       0.235809
                  0.147944
                             0.163966
                                           0.114974
                                                      0.082710
                                                                 0.248387
AAPL
       0.481752
                  0.181073
                             0.342660
                                           0.221545
                                                      0.169251
                                                                 0.513733
BAC
       0.274318
                  0.326150
                             0.233052
                                           0.429794
                                                      0.427780
                                                                 0.585988
NKE
       0.338201
                  0.248003
                             0.246083
                                           0.230297
                                                      0.176043
                                                                 0.519640
AMZN
       0.291197
                  0.067908
                             0.206982
                                           0.193796
                                                      0.140863
                                                                 0.452923
```

```
MS
        0.302751
                  0.299417
                             0.242249
                                           0.444196
                                                      0.410555
                                                                 0.602517
С
       0.259259
                  0.343243
                             0.219243
                                           0.456036
                                                      0.448797
                                                                 0.562885
BLK
        0.448584
                  0.282884
                             0.389773
                                           0.321981
                                                      0.315693
                                                                 0.620788
AIG
        0.306231
                  0.374739
                             0.246570
                                           0.447145
                                                      0.438506
                                                                 0.600628
COP
        0.114690
                  0.324474
                             0.185842
                                           1.000000
                                                      0.775813
                                                                 0.356194
SLB
       0.093748
                  0.302493
                             0.133292
                                           0.775813
                                                      1.000000
                                                                 0.354643
SPG
       0.307915
                  0.285980
                             0.239664
                                           0.356194
                                                      0.354643
                                                                 1.000000
AXP
        0.319716
                  0.285723
                             0.249125
                                           0.387266
                                                      0.381490
                                                                 0.622098
GM
        0.236844
                  0.254819
                             0.137554
                                           0.355258
                                                      0.366494
                                                                 0.601568
                                                      0.219852
QCOM
        0.290545
                  0.121364
                             0.167501
                                           0.240195
                                                                 0.445355
                                        •••
COF
        0.286359
                  0.325618
                             0.224495
                                           0.384083
                                                      0.375546
                                                                 0.630678
PYPL
        0.190503
                  0.047406
                             0.096939
                                           0.146497
                                                      0.109142
                                                                 0.385980
BA
       0.170557
                  0.212705
                             0.123006
                                           0.319846
                                                      0.300771
                                                                 0.595989
OXY
        0.025942
                  0.215203
                             0.041213
                                           0.771000
                                                      0.666624
                                                                 0.343675
             AXP
                         GM
                                  QCOM
                                              COF
                                                       PYPL
                                                                     BA
                                                                              OXY
MON
       -0.019170
                  0.009706
                             0.032551 -0.032546
                                                   0.044898
                                                              0.001075 -0.016900
BMY
        0.178362
                                                   0.106914
                  0.079622
                             0.059123
                                        0.181512
                                                              0.068364
                                                                         0.052975
CL
        0.219264
                  0.158785
                             0.171487
                                        0.205091
                                                   0.090612
                                                              0.068070 -0.037096
ΚO
       0.432110
                             0.274820
                                                   0.175442
                  0.297832
                                        0.380055
                                                              0.238464
                                                                         0.138702
PG
        0.281461
                  0.205649
                             0.225729
                                        0.249498
                                                   0.154627
                                                              0.119234 -0.038462
        0.247726
                  0.150121
                             0.136222
                                                   0.114334
                                                                         0.122099
ABBV
                                        0.203314
                                                              0.097370
MRK
       0.123975
                  0.092482
                             0.035030
                                        0.124997
                                                   0.074389
                                                              0.019600
                                                                         0.105770
PEP
        0.319716
                  0.236844
                             0.290545
                                        0.286359
                                                   0.190503
                                                              0.170557
                                                                         0.025942
                                                   0.047406
MO
        0.285723
                  0.254819
                             0.121364
                                        0.325618
                                                                         0.215203
                                                              0.212705
SO
        0.249125
                  0.137554
                             0.167501
                                        0.224495
                                                   0.096939
                                                              0.123006
                                                                         0.041213
                             0.159103
PM
       0.355558
                  0.252180
                                        0.349212
                                                   0.126971
                                                              0.236289
                                                                         0.083288
LMT
                             0.090527
        0.232419
                  0.101910
                                        0.183466
                                                   0.028925
                                                              0.168405
                                                                         0.261497
CVS
       0.361518
                  0.269545
                             0.223181
                                        0.336839
                                                   0.096840
                                                              0.243536
                                                                         0.180522
Т
       0.327102
                                                   0.177079
                  0.300420
                             0.174546
                                        0.424309
                                                              0.273697
                                                                         0.201505
PFE
                             0.128099
                                                   0.090904
       0.120487
                  0.057303
                                        0.123439
                                                              0.033689
                                                                        -0.003327
ABT
        0.388047
                  0.301040
                             0.403767
                                        0.341648
                                                   0.360657
                                                              0.248727
                                                                         0.001365
        0.351874
                                                   0.329966
COST
                  0.376978
                             0.481337
                                        0.312361
                                                              0.314820
                                                                         0.116819
LLY
       0.175025
                  0.120584
                             0.191460
                                        0.144857
                                                   0.172644
                                                              0.101634
                                                                         0.064498
UNP
        0.485760
                  0.408791
                             0.353968
                                                   0.246762
                                        0.484606
                                                              0.331227
                                                                         0.242986
UNH
        0.354285
                  0.233292
                             0.287248
                                        0.294963
                                                   0.155022
                                                              0.192664
                                                                         0.167338
NEE
        0.228248
                             0.282392
                                        0.228432
                                                   0.314630
                  0.216093
                                                              0.278881 -0.010937
CMCSA
       0.433114
                             0.401395
                                        0.440402
                                                   0.353200
                                                                         0.139593
                  0.327215
                                                              0.355594
CSC<sub>0</sub>
        0.454388
                  0.373747
                             0.475375
                                        0.440182
                                                   0.314659
                                                              0.332358
                                                                         0.179522
        0.468630
                             0.306141
                                        0.500049
                                                   0.227865
                                                                         0.658731
KMI
                  0.424688
                                                              0.379343
UPS
                                                   0.351817
        0.458924
                  0.428600
                             0.409194
                                        0.443746
                                                              0.314865
                                                                         0.210046
                                                                         0.146591
ACN
        0.573177
                  0.467317
                             0.596145
                                        0.534156
                                                   0.525656
                                                              0.387083
BK
        0.651998
                             0.404887
                                                   0.395002
                  0.581970
                                        0.704073
                                                              0.502316
                                                                         0.322736
JPM
        0.685337
                  0.611509
                             0.391167
                                        0.721198
                                                   0.396667
                                                              0.478414
                                                                         0.319643
ORCL
       0.410032
                  0.454459
                             0.383634
                                        0.400329
                                                   0.299188
                                                              0.311076
                                                                         0.160562
USB
        0.665194
                  0.551908
                             0.359430
                                        0.727911
                                                   0.322720
                                                              0.454464
                                                                         0.339973
CAT
        0.529311
                  0.531485
                             0.313422
                                        0.567053
                                                   0.247426
                                                              0.478291
                                                                         0.454208
```

```
TXN
      0.494031 0.503514 0.741678 0.496781
                                              0.483231 0.444283
                                                                 0.239160
TGT
                                              0.400509 0.321486
       0.362030 0.387789
                          0.402339 0.388585
                                                                 0.222646
MSFT
      0.489262 0.431971
                          0.637070
                                    0.424809
                                              0.556582 0.392169
                                                                 0.157258
SBUX
      0.534649 0.481188
                          0.504422
                                    0.493204
                                              0.537669 0.467826
                                                                 0.139666
GOOG
      0.515418 0.466845
                          0.650171
                                    0.495823
                                              0.536260 0.482054
                                                                 0.181424
BIIB
      0.196718 0.184552
                          0.158020
                                              0.236451
                                    0.196696
                                                       0.215216
                                                                 0.088700
AAPL
      0.531478 0.478069
                          0.672429
                                    0.489890
                                              0.546251
                                                       0.457023
                                                                 0.196924
BAC
      0.714549 0.608907
                          0.393326
                                    0.757800
                                              0.387177
                                                       0.506041
                                                                 0.387391
NKE
      0.503446 0.510951
                          0.510869
                                              0.464917
                                                       0.425929
                                                                 0.211141
                                    0.491514
AMZN
       0.471543 0.415101
                          0.574654
                                    0.457447
                                              0.607847
                                                       0.444669
                                                                 0.185983
MS
      0.675881 0.622929
                          0.462983
                                    0.710802
                                             0.477285 0.514598
                                                                 0.391480
С
      0.647024 0.590861
                          0.394720
                                              0.421405 0.516882
                                                                 0.390066
                                    0.720868
BLK
      0.657718 0.582137
                          0.568396
                                    0.668734
                                             0.562266 0.532372
                                                                 0.253417
AIG
      0.688175 0.587541
                          0.378745
                                    0.714251
                                              0.305309
                                                       0.519632
                                                                 0.381503
COP
      0.387266 0.355258 0.240195
                                              0.146497
                                    0.384083
                                                        0.319846
                                                                 0.771000
SLB
      0.381490 0.366494 0.219852
                                    0.375546
                                              0.109142 0.300771
                                                                 0.666624
SPG
      0.622098 0.601568
                          0.445355
                                    0.630678
                                              0.385980
                                                       0.595989
                                                                 0.343675
AXP
       1.000000 0.596535
                          0.475643
                                    0.788852
                                              0.461283 0.588018
                                                                 0.362323
GM
       0.596535 1.000000
                          0.491615
                                    0.614185
                                              0.454779 0.582034
                                                                 0.370453
QCOM
      0.475643 0.491615
                          1.000000
                                    0.444180
                                             0.484959 0.420952
                                                                 0.218855
                                                       0.586347
COF
      0.788852 0.614185
                          0.444180
                                    1.000000
                                              0.466951
                                                                 0.377750
PYPL
       0.461283 0.454779
                          0.484959
                                    0.466951
                                              1.000000
                                                       0.448237
                                                                 0.155259
BA
       0.588018 0.582034
                         0.420952
                                    0.586347
                                              0.448237
                                                        1.000000
                                                                 0.293424
OXY
       0.362323 0.370453 0.218855
                                    0.377750
                                             0.155259 0.293424
                                                                 1.000000
```

[55 rows x 55 columns]

As seen above, there are multiple repeating and redundant values. We wish to remove these values and ultimately sort through the entire matrix to find the lowest correlations.

Negative Correlations

```
[16]:
           Ticker 1 Ticker 2
      0
                MON
                         USB -0.048533
      1
                PG
                         OXY -0.038462
      2
                 CL
                         OXY -0.037096
      3
                MON
                         COF -0.032546
                МОИ
                          PM -0.029213
                         PEP 0.810738
      1480
                 ΚO
                        GOOG 0.814204
      1481
               MSFT
                           C 0.818661
      1482
                JPM
                BAC
      1483
                           C 0.830908
      1484
                JPM
                         BAC 0.901561
```

[1485 rows x 3 columns]

```
[18]: #we only want three pairs of stocks from the correlation portfolio corr_stocks_number = 3
```

```
corr_tickers = []
      #create a temporary dataframe
     temp_df = neg_corr.copy()
     temp_df.reset_index(drop=True, inplace=True)
      #loop through the dataframe to extract the stocks with the smallest correlation
      #each time we extract a ticker, we remove all instances of it from the
      ⇔dataframe to ensure that
      #there are no repeating tickers and that each pair of tickers offset each other
     for i in range (corr_stocks_number):
          corr_tickers.append(temp_df.iloc[0, 0])
         tick1 = corr_tickers[2*i]
          corr_tickers.append(temp_df.iloc[0, 1])
         tick2 = corr tickers[2*i + 1]
         temp_df = remove_instances(tick1, temp_df)
         temp df.reset index(drop=True, inplace=True)
         temp_df = remove_instances(tick2, temp_df)
          temp df.reset index(drop=True, inplace=True)
     corr_tickers
[18]: ['MON', 'USB', 'PG', 'OXY', 'NEE', 'SLB']
[19]: #to help with the Monte Carlo calculations later on
     corr_prices = pd.DataFrame()
     for i in range (len(corr tickers)):
          corr_prices[corr_tickers[i]] = all_prices[corr_tickers[i]]
     corr prices
Γ197:
                    MON
                               USB
                                            PG
                                                      OXY
                                                                 NEE
                                                                            SLB
     Date
     2021-03-16
                  9.785 \quad 50.686966 \quad 123.469925 \quad 27.963648 \quad 72.760925 \quad 27.394434
     2021-03-17
                  9.680 51.298893 122.971985 28.827278 70.425011 27.638504
     2021-03-18
                  9.770 52.974648 123.240097 26.425003 68.658592 26.603647
     2021-03-19
                  9.750 51.976727 122.579384 27.894163 68.378662
                                                                      26.408390
     2021-03-22
                  9.700 51.063541 124.657318 27.258850 69.199135 26.994160
     2022-11-17
                  9.995 42.770000 140.869995 71.459999 81.933891 52.830002
     2022-11-18
                  9.995 43.380001 142.570007 71.250000 82.779594 53.439999
                  9.995 43.389999 144.380005 69.589996 83.177574 52.270000
     2022-11-21
     2022-11-22 10.010 43.910000 145.619995 72.769997 83.684998 53.639999
     2022-11-23 10.010 44.110001 146.449997 71.120003 84.919998 51.419998
```

[418 rows x 6 columns]

```
[21]: corr_prices = pd.DataFrame()
     for i in range (len(corr_tickers)):
         corr_prices[corr_tickers[i]] = all_prices[corr_tickers[i]]
     corr_prices
[21]:
                    MON
                               USB
                                           PG
                                                     OXY
                                                                NEE
                                                                           SLB
     Date
                  9.785 50.686966 123.469925
                                               27.963648
                                                          72.760925
                                                                     27.394434
     2021-03-16
     2021-03-17
                  9.680 51.298893 122.971985 28.827278 70.425011
                                                                     27.638504
     2021-03-18
                  9.770 52.974648 123.240097
                                               26.425003
                                                          68.658592
                                                                     26.603647
     2021-03-19
                  9.750 51.976727 122.579384 27.894163
                                                          68.378662
                                                                     26.408390
     2021-03-22
                  9.700 51.063541 124.657318 27.258850
                                                          69.199135
                                                                     26.994160
                  9.995 42.770000 140.869995 71.459999 81.933891 52.830002
     2022-11-17
     2022-11-18
                  9.995 43.380001 142.570007 71.250000 82.779594
                                                                    53.439999
     2022-11-21
                  9.995 43.389999 144.380005 69.589996
                                                          83.177574 52.270000
     2022-11-22 10.010 43.910000 145.619995 72.769997
                                                          83.684998
                                                                     53.639999
     2022-11-23 10.010 44.110001 146.449997 71.120003 84.919998 51.419998
     [418 rows x 6 columns]
[67]: corr_portfolio = pd.DataFrame()
     corr ticker cost = investment / (corr stocks number * 2)
     corr_shares_per_stock = []
     for i in range (len(corr_tickers)):
         corr_shares_per_stock.append(corr_ticker_cost / corr_prices.iloc[0, i])
         corr_portfolio[corr_tickers[i]] = corr_shares_per_stock[i] *_
       →corr_prices[corr_tickers[i]]
     corr_portfolio['total'] = corr_portfolio.sum('columns')
     corr_portfolio
[67]:
                                       USB
                                                      PG
                                                                    OXY \
                          MON
     Date
     2021-03-16 83333.333333 83333.333333
                                            83333.333333
                                                           83333.333333
     2021-03-17
                 82439.111362 84339.389198
                                            82997.259546
                                                           85907.002965
     2021-03-18 83205.591979 87094.460639
                                            83178.216017
                                                           78748.080367
     2021-03-19 83035.259343 85453.800541 82732.282054
                                                           83126.264764
     2021-03-22 82609.435876 83952.452836 84134.738473
                                                           81232.994146
                               70317.223344
                                            95077.131267
     2022-11-17
                 85121.785398
                                                          212955.046397
     2022-11-18
                 85121.785398
                              71320.112021
                                            96224.517434
                                                          212329.236638
```

```
2022-11-21 85121.785398 71336.550043 97446.135816 207382.327019
2022-11-22 85249.534875 72191.471435 98283.040184 216858.917016
2022-11-23 85249.534875 72520.288320 98843.231820 211941.837093
                    NEE
                                  SLB
                                               total
Date
2021-03-16 83333.333333
                          83333.33333 500000.000000
2021-03-17 80658.002444
                          84075.789670 500416.555185
2021-03-18 78634.917423
                         80927.775499 491789.041923
2021-03-19 78314.312517
                         80333.806949 492995.726167
2021-03-22 79254.002690
                         82115.706798 493299.330818
2022-11-17 93839.162259 160707.834174 718018.182839
2022-11-18 94807.748903 162563.432518 722366.832912
2022-11-21 95263.556438 159004.320930 715554.675643
2022-11-22 95844.710172 163171.830934 731599.504616
2022-11-23 97259.160540 156418.630562 722232.683209
[418 rows x 7 columns]
```

[101]: # Monte Carlo Simulation # Input: list with both weighted portfolio historical prices def monte_carlo(portfolio_value): daily_returns = np.diff(portfolio_value)/100 daily_volatility = portfolio_value.std() num_simulations = 2000 df = pd.DataFrame() trading_days = 5 price = portfolio_value[len(portfolio_value)-1]/2000 price_list = [] for i in range(num_simulations): for i in range(trading_days): if i == trading_days-1: price_list.append(price/2) price=0 break price = price/2000 * (1 + np.random.normal(0, daily_volatility)) print(price) price = portfolio_value[len(portfolio_value)-1]/2000 mean_simulated_price = round(np.mean(price_list),2) return mean_simulated_price

```
[106]: ranking_weight =[]
       correlation_weight=[]
       predicted_price=[]
       count = 70
       while count <= 95:
           ranking_weight.append(count/100)
           correlation_weight.append((100-count)/100)
           ranking_weighted_value = [x * count/100 for x in_
        ⇒selected portfolio['total']]
           correlation_weighted_value = [x * ((100-count)/100) for x in_{\square}]
        ⇔corr_portfolio['total']]
           predicted_price.append(monte_carlo(np.add(ranking_weighted_value,_
        →correlation_weighted_value)))
           count += 5
       # Create a dataframe to store Monte Carlo values
       monte_carlo_df = pd.DataFrame()
       # Convert python lists to numpy arrays
       ranking_weight_array = np.array(ranking_weight)
       correlation_weight_array = np.array(correlation_weight)
       predicted price array = np.array(predicted price)
       # Populating the dataframe storing sharpe ratio values and weightings
       monte_carlo_df['Correlation Stocks Percentage'] = ranking_weight_array*100
       monte_carlo_df['SD/Beta Stocks Percentage'] = correlation_weight_array*100
       monte_carlo_df['Monte Carlo Prediction'] = predicted_price_array
      monte_carlo_df
```

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:	Correlation Stocks	Pε
	0	
	1	

[106]:	Correlation Stocks Percentage	SD/Beta Stocks Percentage \
0	70.0	30.0
1	75.0	25.0
2	80.0	20.0
3	85.0	15.0
4	90.0	10.0
5	95.0	5.0

Monte Carlo Prediction

0 -728514.42 1 -124622.14 2 -455702.06

```
3
                      -259648.38
       4
                      -314609.40
                      -298281.29
       5
[107]: # Function finds the minimum value in magnitude
       def get_min_absvalue(values):
           return min(values, key = abs)
       values = monte_carlo_df.iloc[:,2]
       min_absvalue = get_min_absvalue(values)
       # Printing the weighting with the least nomial change in portfolio value
       monte_carlo_df.loc[monte_carlo_df['Monte Carlo Prediction'] == min_absvalue]
[107]:
          Correlation Stocks Percentage SD/Beta Stocks Percentage \
       1
                                    75.0
          Monte Carlo Prediction
                      -124622.14
       1
[105]: corr_stock_weighting = monte_carlo_df['Correlation Stocks Percentage'][0]
       stat_stock_weighting = monte_carlo_df['SD/Beta Stocks Percentage'][0]
       corr stocks amount = corr stocks number * 2
       def combine_portfolios(df1, df2, df1_tickers, df2_tickers):
           #Prioritize df1, that's the one we definitely keep all the stocks from, df2,
        ⇔used to supplement
           final_df = pd.DataFrame()
           for i in range (max_stocks):
               if i < len(df1 tickers):</pre>
                   final_df[df1_tickers[i]] = df1[df1_tickers[i]]
               else:
                   for j in range (corr_stocks_amount):
                       if df2_tickers[j] not in final_df.columns:
                           final_df[df2_tickers[j]] = df2[df2_tickers[j]]
                           break
           return final_df
[77]: corr_stocks_amount = corr_stocks_number * 2
       def combine_portfolios(df1, df2, df1_tickers, df2_tickers):
           #Prioritize df1, that's the one we definitely keep all the stocks from, df2
        \hookrightarrowused to supplement
           final_df = pd.DataFrame()
           count = 0
           for i in range (max_stocks):
               if i < len(df1_tickers):</pre>
```

```
final_df[df1_tickers[i]] = df1[df1_tickers[i]]
    elif df2_tickers[count] not in final_df.columns:
        final_df[df2_tickers[count]] = df2[df2_tickers[count]]
        count += 1
    elif df2_tickers[count+1] not in final_df.columns:
        final_df[df2_tickers[count+1]] = df2[df2_tickers[count+1]]
        count += 2
    elif df2_tickers[count+2] not in final_df.columns:
        final_df[df2_tickers[count+2]] = df2[df2_tickers[count+2]]
        count += 3
    elif df2_tickers[count+3] not in final_df.columns:
        final_df[df2_tickers[count+3]] = df2[df2_tickers[count+3]]
        count += 4
    elif df2_tickers[count+4] not in final_df.columns:
        final_df[df2_tickers[count+4]] = df2[df2_tickers[count+4]]
        count += 5
    elif df2_tickers[count+5] not in final_df.columns:
        final_df[df2_tickers[count+5]] = df2[df2_tickers[count+5]]
        count += 6
return final_df
```

```
[78]:
          tickers
              BMY
      1
      2
               CL
      3
               ΚO
      5
             ABBV
      6
              MRK
      7
              PEP
      8
               MO
               SO
      10
               PM
      11
              LMT
      12
              CVS
      13
              PFE
```

```
14
             ABT
      15
            COST
      16
             UNP
      17
             UNH
      19
           CMCSA
            CSCO
      20
      21
             KMI
[79]: Portfolio_Final = pd.DataFrame()
      current_date = '2022-11-25'
      current_date_end = '2022-11-26'
      portfolio_prices = []
      for i in range (len(final_tickers)):
          portfolio_prices.append(get_closing_prices(final_tickers[i], current_date,_
       ⇒current_date_end).iloc[0])
      portfolio_prices
[79]: [10.010000228881836,
       44.2599983215332,
       146.72000122070312,
       70.27999877929688,
       85.33999633789062,
       50.83000183105469,
       79.23999786376953,
       76.7699966430664,
       62.689998626708984,
       159.6199951171875,
       107.5,
       184.11000061035156,
       44.7400016784668,
       66.91000366210938,
       98.25,
       483.4599914550781,
       101.26000213623047,
       49.209999084472656,
       106.95999908447266,
       533.6599731445312,
       213.3300018310547,
       537.6199951171875,
       35.650001525878906,
       48.400001525878906,
       18.6299991607666]
[80]: index_list = [*range(1, len(final_tickers) + 1)]
      for i in range (len(final_tickers)):
```

```
Portfolio_Final['Ticker'] = final_tickers
    final shares = []
    final_value = []
    final_weight = []
    for j in range (len(final_tickers)):
        if j < corr_stocks_amount:</pre>
            #corr_stocks_amount is the total number of stocks we have in our_
 ⇔correlation portfoliio
            \#corr\_stock\_weighting is the percentage of our final portfolio that \sqcup
 ⇒will consist of our correlation stocks
            final_weight.append(corr_stock_weighting / corr_stocks_amount)
            final value.append(final weight[j] * investment)
            final_shares.append(final_value[j] / portfolio_prices[j])
        else:
            #selected_ticker_weights is a list of all the weightings we gave tou
 ⇔each individual stock in the initial
            # selected_portfolio (based on std and beta)
            final_weight.append(stat_stock_weighting *_
 selected_ticker_weights[stdbeta_tickers.index[stdbeta_tickers['tickers'] ==□

¬final_tickers[j]].tolist()[0]])

            final_value.append(final_weight[j] * investment)
            final_shares.append(final_value[j] / portfolio_prices[j])
    final_shares = final_shares / sum(final_weight)
    final_value = final_value / sum(final_weight)
    final_weight = final_weight / sum(final_weight)
    Portfolio_Final['Price'] = portfolio_prices
    Portfolio_Final['Shares'] = final_shares
    Portfolio_Final['Value'] = final_value
    Portfolio_Final['Weight'] = final_weight
    Portfolio_Final['index'] = index_list
    Portfolio_Final = Portfolio_Final.set_index('index')
Portfolio_Final
```

[80]:		Ticker	Price	Shares	Value	Weight
	index					
	1	MON	10.010000	6222.873250	62290.962655	0.124582
	2	USB	44.259998	1407.387370	62290.962655	0.124582
	3	PG	146.720001	424.556721	62290.962655	0.124582
	4	OXY	70.279999	886.325608	62290.962655	0.124582
	5	NEE	85.339996	729.915225	62290.962655	0.124582
	6	SLB	50.830002	1225.476302	62290.962655	0.124582
	7	BMY	79.239998	103.334160	8188.198596	0.016376
	8	CL	76.769997	105.643039	8110.215753	0.016220
	9	KO	62.689999	123.150450	7720.301534	0.015441
	10	ABBV	159.619995	47.878204	7642.318690	0.015285

```
11
              MRK
                   107.500000
                                  71.091337
                                              7642.318690 0.015285
      12
              PEP
                                                           0.014505
                   184.110001
                                  39.391692
                                              7252.404471
      13
                MO
                    44.740002
                                 160.358099
                                              7174.421627
                                                           0.014349
      14
                SO
                     66.910004
                                 102.562993
                                              6862.490252
                                                          0.013725
                     98.250000
                                              6862.490252 0.013725
      15
                PM
                                  69.847229
      16
              LMT 483.459991
                                  13.871933
                                              6706.524565
                                                          0.013413
      17
                                              6472.576033 0.012945
              CVS
                   101.260002
                                  63.920362
      18
              PFE
                     49.209999
                                 128.360302
                                              6316.610346 0.012633
                                  57.597651
      19
              ABT
                   106.959999
                                              6160.644658 0.012321
      20
                                              6082.661814 0.012165
              COST
                   533.659973
                                  11.398010
      21
              UNP
                   213.330002
                                  27.416272
                                              5848.713283
                                                          0.011697
      22
              UNH 537.619995
                                  10.878898
                                              5848.713283 0.011697
      23
             CMCSA
                     35.650002
                                 146.559616
                                              5224.850533
                                                          0.010450
      24
              CSCO
                     48.400002
                                 106.340238
                                              5146.867689
                                                           0.010294
      25
              KMI
                     18.629999
                                 267.895986
                                              4990.902002 0.009982
[92]: print("Total Portfolio Weight: ", np.round(Portfolio_Final['Weight'].sum() *__
       →100, 2), "%", sep='')
      print("Total Portfolio Value: $", np.round(Portfolio Final['Value'].sum(), 2), u
       ⇔sep='')
     Total Portfolio Weight: 100.0%
     Total Portfolio Value: $500000.0
[93]: Stocks Final = Portfolio Final.filter(['Ticker', 'Shares'], axis=1)
      Stocks_Final.to_csv('Stocks_Group_03.csv')
[94]: final_prices = pd.DataFrame()
      for i in range (len(final_tickers)):
         final\_prices[final\_tickers[i]] = all\_prices[final\_tickers[i]] *_{\sqcup}
       →Stocks_Final.iloc[i, 1]
      final_prices['total'] = final_prices.sum('columns')
      final prices
[94]:
                                                        PG
                                                                     OXY \
                          MON
                                         USB
     Date
      2021-03-16 60890.813800
                               71336.195715
                                              52419.986496
                                                            24784.897178
      2021-03-17
                 60237.414957 72197.414092 52208.582695
                                                            25550.354825
      2021-03-18 60797.474499 74555.849878
                                              52322.411524
                                                            23421.156899
      2021-03-19
                 60673.014186 73151.388480
                                              52041.901296
                                                            24723.311100
      2021-03-22
                 60361.869336
                               71866.183275
                                              52924.102254
                                                            24160.216889
      2022-11-17
                 62197.617420
                                60193.958479
                                              59807.303244
                                                            63336.827143
      2022-11-18 62197.617420
                                61052.465634
                                              60529.054853
                                                            63150.699577
      2022-11-21 62197.617420
                                61066.537146 61297.501482
                                                            61679.395821
```

```
2022-11-22
            62290.962655
                           61798.379223
                                         61823.947670
                                                        64497.911526
2022-11-23
            62290.962655
                           62079.857771
                                         62176.330526
                                                        63035.479682
                      NEE
                                    SLB
                                                  BMY
                                                                CL
                                                                              ΚO
Date
                           33571.229633
2021-03-16 53109.307179
                                         6061.159224
                                                       7692.595614
                                                                    6031.176589
                                                                    6033.532074
            51404.287539
                           33870.331699
                                         6088.576219
                                                       7686.511983
2021-03-17
2021-03-18
            50114.951813
                           32602.139219
                                         6103.264472
                                                       7713.891546
                                                                    5954.638348
2021-03-19
            49910.626560
                           32362.856164
                                         6139.493947
                                                       7603.359357
                                                                    5982.899004
2021-03-22
            50509.502088
                           33080.702992
                                         6206.079092
                                                       7683.468556
                                                                    6005.271418
                   •••
                                •••
                                           •••
2022-11-17
            59804.794726
                           64741.915258
                                         7973.264143
                                                       7953.864506 7476.463699
2022-11-18
            60422.086313
                           65489.451875
                                         8003.230356
                                                       8077.466668
                                                                    7529.418430
2022-11-21
            60712.577782
                           64055.646846
                                         8159.265158
                                                       8126.062370
                                                                    7645.180154
2022-11-22
            61082.953848
                           65734.548071
                                         8148.931899
                                                       8067.959182
                                                                    7678.430362
2022-11-23
            61984.399597
                           63013.989185
                                         8177.865338
                                                       8127.119026
                                                                    7712.912807
                    ABBV
                                     CVS
                                                   PFE
                                                                ABT
Date
2021-03-16
           4931.037861
                             4607.173553
                                          4333.389230
                                                        6621.449593
                             4542.119349
2021-03-17
            4673.008342
                                          4328.552900
                                                        6587.843346
2021-03-18
            4616.508394
                             4570.964271
                                                        6615.288272
                                          4326.133022
2021-03-19
                             4491.181347
                                          4297.107212
                                                        6735.148617
            4600.937165
                             4508.978510
2021-03-22
            4711.268313
                                          4353.949872
                                                        6803.480791
2022-11-17
            7285.147697
                             6067.960022
                                          6203.653632
                                                        5907.214908
2022-11-18
            7420.163853
                             6222.647182
                                          6190.817308
                                                        5982.668129
2022-11-21
            7522.144661
                             6257.164236
                                          6184.399391
                                                        5983.243789
                         ...
2022-11-22
            7650.457897
                             6360.715399
                                          6299.923859
                                                        6040.265779
2022-11-23
            7631.306908
                             6395.871306
                                          6270.400559
                                                        6106.502726
                                  UNP
                    COST
                                                UNH
                                                           CMCSA
                                                                          CSCO \
Date
2021-03-16
            3684.410622
                          5628.067852
                                       3781.030712
                                                     8177.534468
                                                                  5015.631542
2021-03-17
            3706.252518
                          5644.018703
                                       3755.226528
                                                     8101.450871
                                                                  4990.387175
2021-03-18
            3636.336049
                          5725.369344
                                       3860.467785
                                                     7871.792315
                                                                  4927.779474
                          5604.140946
2021-03-19
            3703.099699
                                       3898.108016
                                                     7814.024757
                                                                  4945.956505
2021-03-22
            3765.923369
                          5483.710740
                                       3911.756439
                                                     7942.239821
                                                                  5079.248921
                  •••
                              •••
                                         •••
2022-11-17
            5942.010758
                          5752.482320
                                       5606.005087
                                                     5021.132197
                                                                  4954.391712
2022-11-18
            5968.795804
                          5773.318536
                                       5765.816131
                                                     5056.306751
                                                                  5082.000079
2022-11-21
            5965.376540
                          5819.652102
                                       5626.457469
                                                     5034.322585
                                                                  5063.922027
2022-11-22
            6063.171662
                          5845.149034
                                       5690.643235
                                                     5144.242297
                                                                  5144.740836
                                       5762.661489
                                                     5207.262976
2022-11-23
            6092.122358
                          5826.506170
                                                                  5164.945335
```

Date

KMI

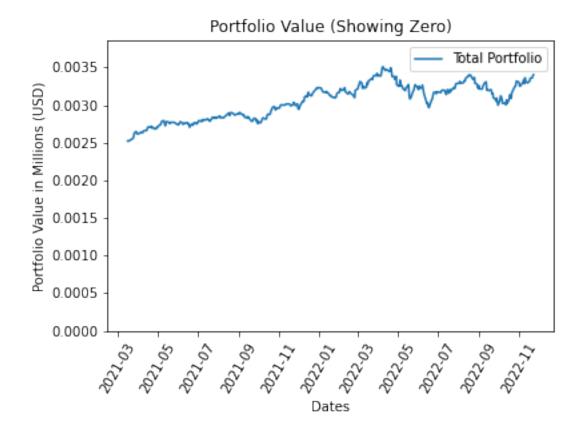
total

```
2021-03-16 3828.119433 399579.973378
     2021-03-17 3900.256792 398708.444504
     2021-03-18 3789.645869 396953.299485
     2021-03-19 3828.119433 395901.985424
     2021-03-22 3794.455128 396906.600478
     2022-11-17 4902.496346 492289.924576
     2022-11-18 4934.644090 496553.604678
     2022-11-21 4897.138815 495447.207395
     2022-11-22 5015.012681 502702.921031
     2022-11-23 4996.260044 500488.832016
     [418 rows x 26 columns]
[85]: #Graphs of the std/beta portfolio, without correlation stocks
     #so that the graph will not automatically be in scientific notation
     interval = ['Millions', 1000000] #First element is the name, second element is_
       →the number
     #Graph the selected portfolio value
     plt.plot(final_prices.index, final_prices['total'] / interval[1], label='Totalu
       →Portfolio')
     plt.title('Portfolio Value (Showing Zero)')
     plt.xlabel('Dates')
     plt.xticks(rotation=60)
     plt.ylabel('Portfolio Value in ' + interval[0] + ' (USD)')
     \#Show zero so that we can get a more accurate idea of how much the portfoliou
      →value changed overall, in the grand
      # scheme of things
     plt.ylim([0, max(final_prices['total'] / interval[1]) + 0.1 *
```

max(final_prices['total'] / interval[1])])

plt.legend(loc='best')

plt.show()



0.6 Contribution Declaration

The following team members made a meaningful contribution to this assignment:

- Ifan Zhao
- Sherry Feng
- Kelly Wang

[]: