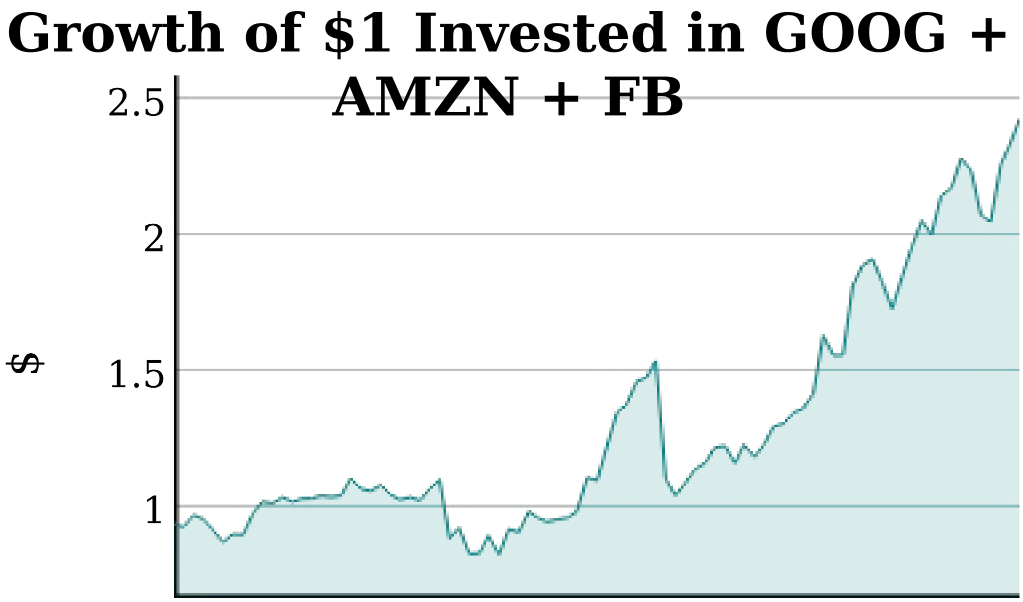
Sharpe Ratio PDF Report

Report for Tech Stocks

Growth of $1



We have assumed a risk-free rate of .05%.

The Sharpe Ratio of the constructed portfolio is:

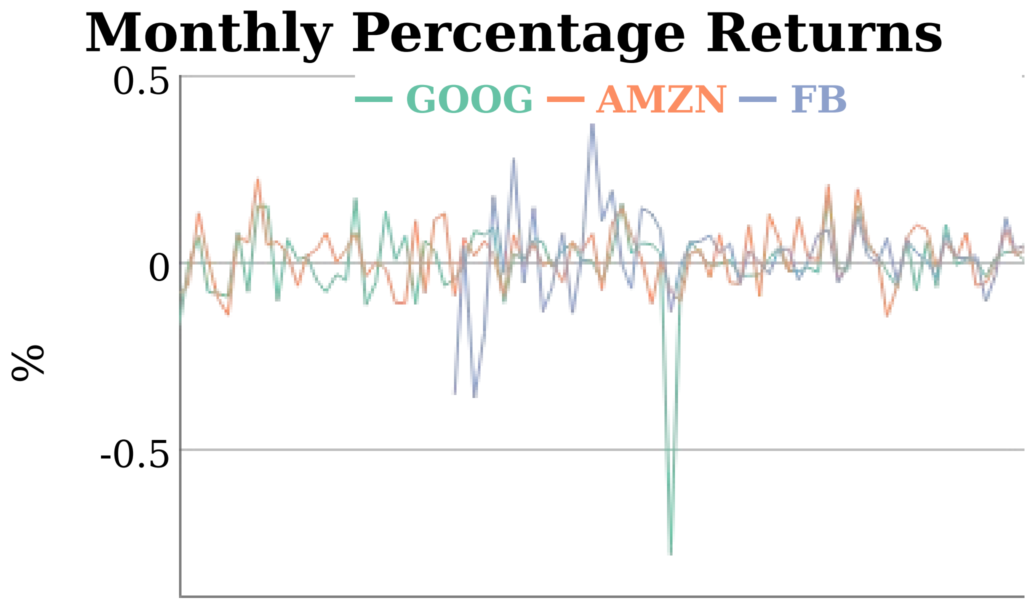
```
## [1] 0.1853
```

Sharpe Ratio of S&P500 in same time period is.

```
## [1] 0.223
```

Let's compare those ratios and think about which portfolio offers a better risk/return profile.

Monthly Returns Line Chart


Monthly Percentage Returns
GOOG
AMZN
FB
0.5
0
-0.5
%