

BlackStock - Portfolio Intelligence Engine (Report)

Tickers: AAPL, TSLA, KO

Period: 2015-01-01..2100-01-01

Risk-free rate: 2.00%

Conservative (min-vol)

Weights: AAPL: 15.99%, TSLA: 1.61%, KO: 82.39%

Metrics: Return 10.56%; Volatility 17.15%; Sharpe 0.499

Purchase plan:

Ticker	Price	Shares	Spend	Fee	Total
AAPL	269.00	0.1189	31.98	0.00	31.98
TSLA	460.55	0.007	3.22	0.00	3.22
KO	70.16	2.3486	164.78	0.00	164.78

Total: 199.98

Cash leftover: 0.02

Balanced

Weights: AAPL: 40.44%, TSLA: 8.62%, KO: 50.94%

Metrics: Return 15.77%; Volatility 19.57%; Sharpe 0.704

Purchase plan:

Ticker	Price	Shares	Spend	Fee	Total
AAPL	269.00	0.3007	80.89	0.00	80.89
TSLA	460.55	0.0374	17.22	0.00	17.22
KO	70.16	1.4521	101.88	0.00	101.88

Total: 199.99

Cash leftover: 0.01

Aggressive (max-sharpe)

Weights: AAPL: 64.88%, TSLA: 15.63%, KO: 19.49%

Metrics: Return 20.98%; Volatility 25.51%; Sharpe 0.744

Purchase plan:

Ticker	Price	Shares	Spend	Fee	Total
AAPL	269.00	0.4824	129.77	0.00	129.77
TSLA	460.55	0.0679	31.27	0.00	31.27
KO	70.16	0.5556	38.98	0.00	38.98

Total: 200.02

Cash leftover: -0.02
