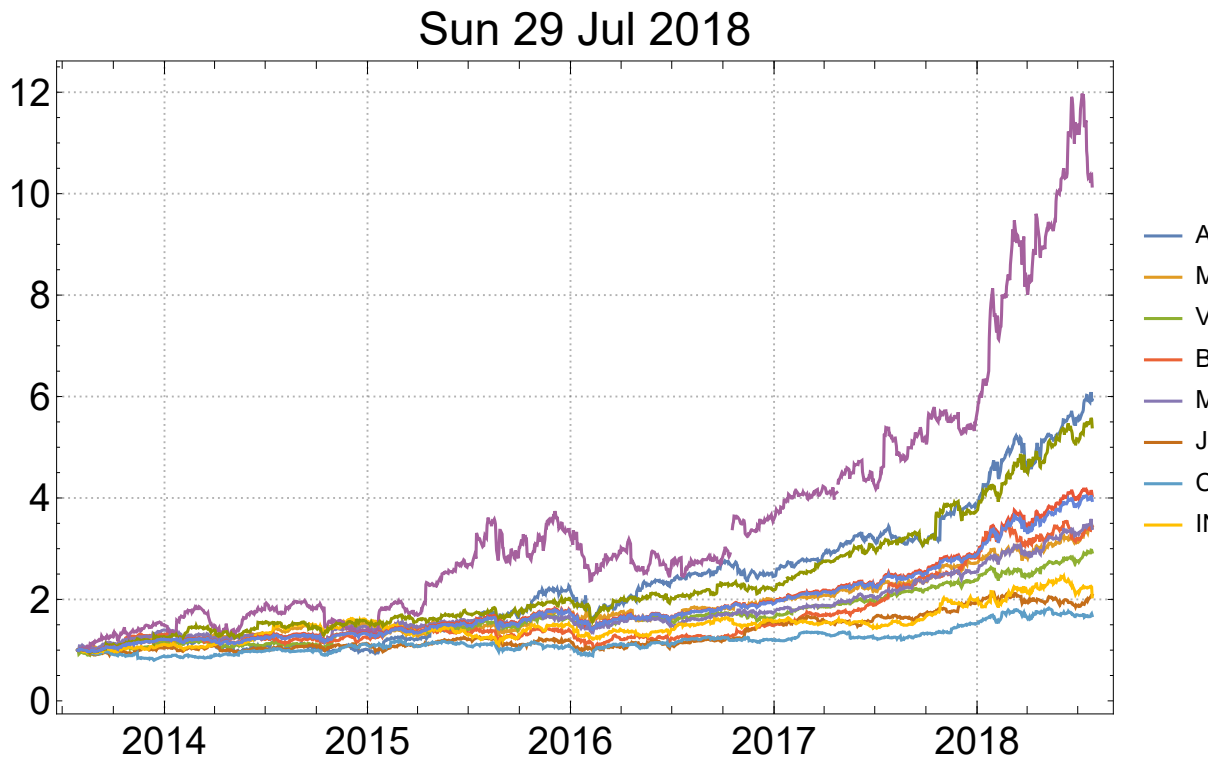
In[1]:=
```
NormalizeData[symbol_, start_, end_] := FinancialData[symbol, {start, end}] //
  Transpose@{#[[All, 1]], #[[All, 2]] / First@#[[All, 2]]} &
WeightedMean[data_, weightList_] := Total[weightList / Total@weightList * data]
FinancialChart[symbols_, start_, end_, weightList_: Nothing] :=
 Module[{lists, allDates, ruleLists,
   listsWithMissing, mean, weighted, data, table, ts, headings},
  lists = NormalizeData[#, start, end] & /@ symbols;
  allDates = Table[#1 &@@ i, {stock, lists}, {i, stock}] // Fold[Union, #] &;
  ruleLists = Table[#1 -> #2 &@@ i, {stock, lists}, {i, stock}];
  listsWithMissing = Table[Module[{association},
     association = Association@a;
     Table[k -> association[k], {k, allDates}]], {a, ruleLists}];
  mean = Normal@Merge[listsWithMissing, Mean];
  weighted = If[TrueQ[weightList == Nothing], Nothing,
    Normal@Merge[listsWithMissing, WeightedMean[#, weightList] &]];
  data = listsWithMissing ~Join~ {mean, weighted};
  table = Table[Select[Values@d, NumberQ] // {Last@#, StandardDeviation@#} & //
     {#1, #2, #1 / #2} &@@ # &, {d, data}];
  ts = Transpose@{Keys@#, Values@#} & /@ data;
  headings =
   symbols ~Join~ {"Mean", If[TrueQ[weightList == Nothing], Nothing, "Weighted Mean"]};
  TableForm@{DateListPlot[ts, PlotLegends → headings,
     PlotTheme → "Detailed", ImageSize → Large, BaseStyle → {FontSize → 20},
     PlotRange -> All, PlotLabel → DateString@end], TableForm[table,
     TableHeadings → {headings, {"Return", "Standard Deviation", "Return/SD"}}]}
 ]
```

In[4]:=
```
json = Import[
     "https://www.ishares.com/us/products/251614/ishares-msci-usa-momentum-factor-etf/
       1467271812596.ajax?tab=top&fileType=json", "String"] //
   ImportString[StringDrop[#, 3], "JSON"] &;
{symbols, weights} = Table[First@i → Last@Last@i[[6]], {i, Last@First@json}] //
  {Keys@#, Values@#} &
start = DatePlus[Today, -Quantity[5, "Years"]];
end = Today;
chart = FinancialChart[symbols, start, end, weights]
Export[FileNameJoin[{NotebookDirectory[], "chart.svg"}], chart];
```

Out[5]= {{AMZN, MSFT, V, BA, MA, JPM, CSCO, INTC, NFLX, ADBE}, {5.50492, 5.42186, 4.9617, 4.76633, 4.55376, 4.37947, 3.69114, 3.49097, 3.36582, 2.99286}}

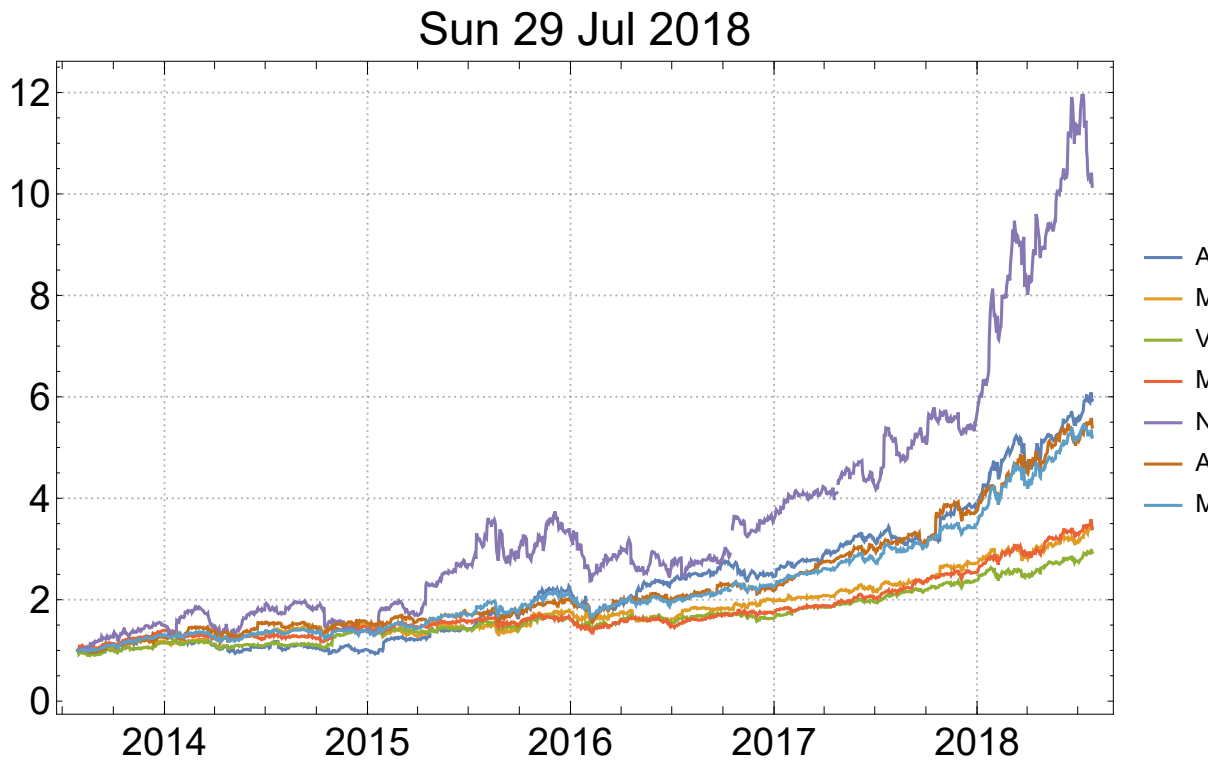
Out[8]//TableForm=



	Return	Standard Deviation	Return/SD
AMZN	5.93685	1.28334	4.6261
MSFT	3.41408	0.589292	5.79353
V	2.93192	0.498502	5.88145
BA	3.44099	0.685458	5.01999
MA	3.39922	0.577349	5.88763
JPM	2.0835	0.343896	6.05851
CSCO	1.68062	0.238414	7.04914
INTC	2.05164	0.325738	6.29842
NFLX	10.1505	2.38485	4.25625
ADBE	5.40195	1.11533	4.84336
Mean	4.04913	0.789282	5.13014
Weighted Mean	3.95193	0.762617	5.18207

In[10]:=
```
(*weights={5.5,5.42,4.96,4.77,4.55,4.38,3.69,3.49,3.37,2.99};
symbols={"AMZN","MSFT","V","BA","MA","JPM","CSCO","INTC","NFLX","ADBE"};*)
symbols2 = {"AMZN", "MSFT", "V", "MA", "NFLX", "ADBE"};
FinancialChart[symbols2, start, end]
```

Out[11]//TableForm=

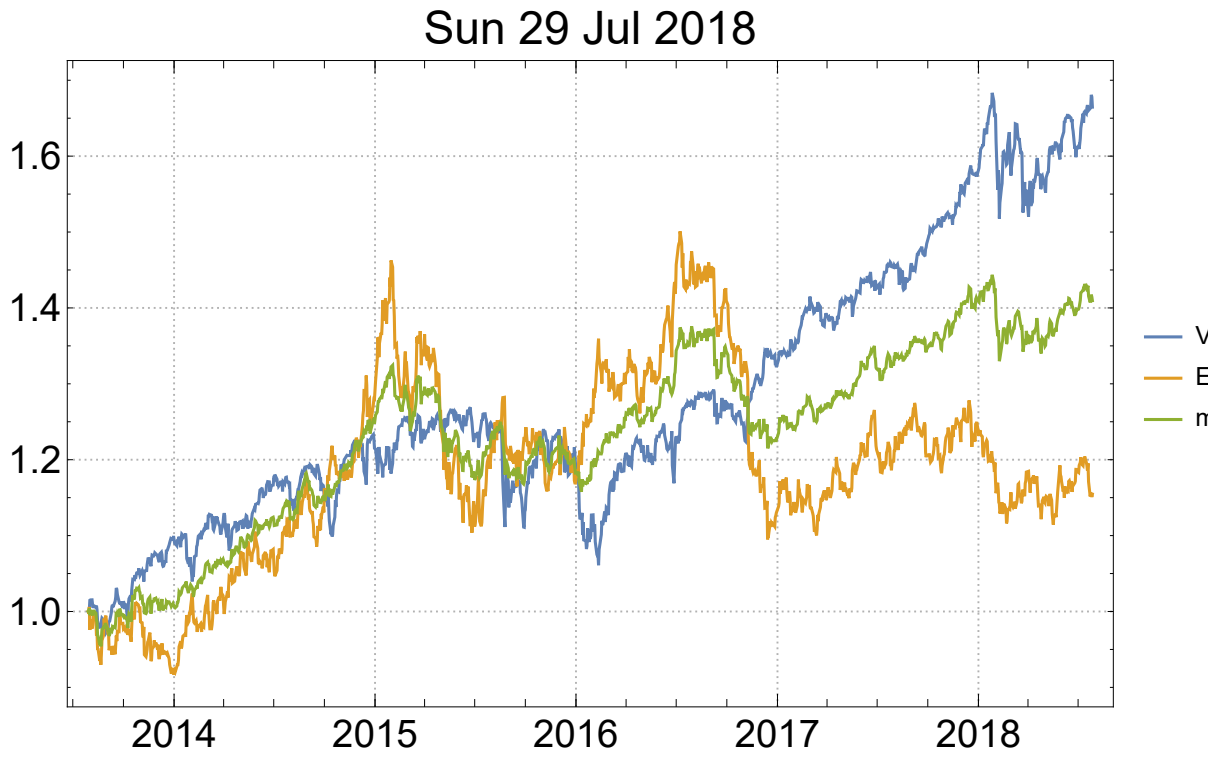


	Return	Standard Deviation	Return/SD
AMZN	5.93685	1.28334	4.6261
MSFT	3.41408	0.589292	5.79353
V	2.93192	0.498502	5.88145
MA	3.39922	0.577349	5.88763
NFLX	10.1505	2.38485	4.25625
ADBE	5.40195	1.11533	4.84336
Mean	5.20575	1.06404	4.89243

In[12]:=
```
PortfolioChart[stocks_, start_, end_] := Module[{s, mean, data, symbols, std, return},
  s = NormalizeData[#, start, end] & /@ stocks;
  mean = Transpose@{s[[1]][[All, 1]], Mean /@ Transpose@(#[[All, 2]] & /@ s)};
  data = s ~ Join ~ {mean};
  symbols = stocks ~ Join ~ {"mean"};
  std = StandardDeviation@mean[[All, 2]];
  return = Last@mean[[All, 2]];
  TableForm@{DateListPlot[data, PlotLegends → symbols,
     PlotTheme → "Detailed", ImageSize → Large, BaseStyle → {FontSize → 20},
     PlotRange -> All, PlotLabel → DateString@end], {return, std, return / std} //
     TableForm[#, TableHeadings → {{"Return", "SD", "Return/SD"}, Automatic}] &}
 ]
```

In[13]:=
```
PortfolioChart[{"VTI", "EDV"}, start, end]
```

Out[13]//TableForm=



Return	1.40959
SD	0.119416
Return/SD	11.804