Dashboard

Time Period

1 year

Technical Indicators

Bollinger Bands

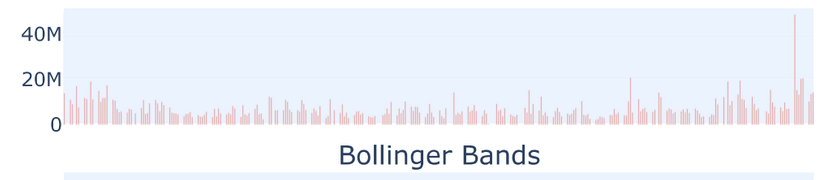
Returns

Daily Returns

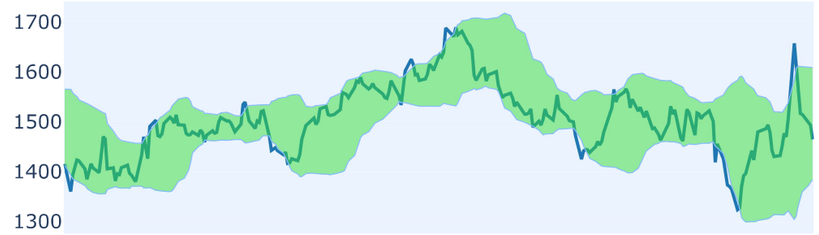
HDFC Bank Limited

1490

▲0.40%



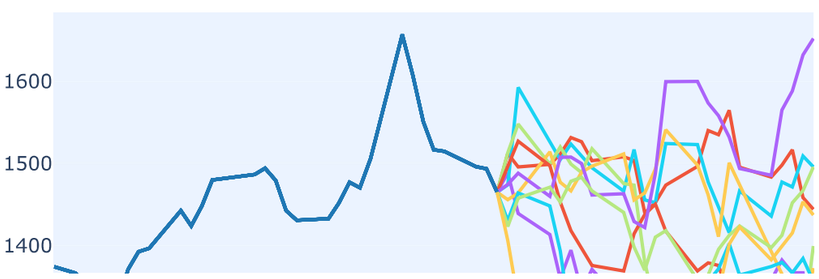
Bollinger Bands



Daily Returns %

Past Trend vs. Future Projections

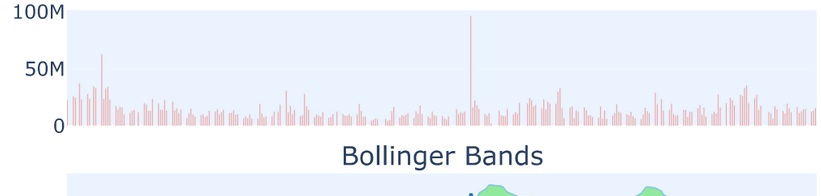
Closing Prices



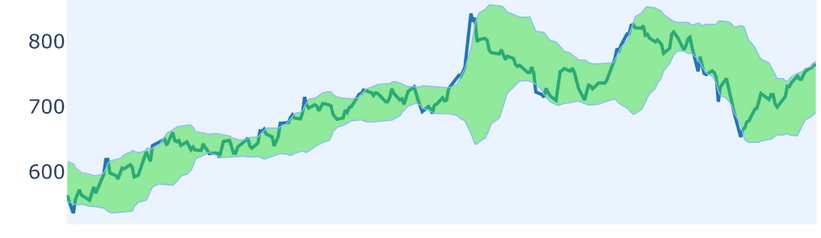
ICICI Bank Limited

770

▲1.66%



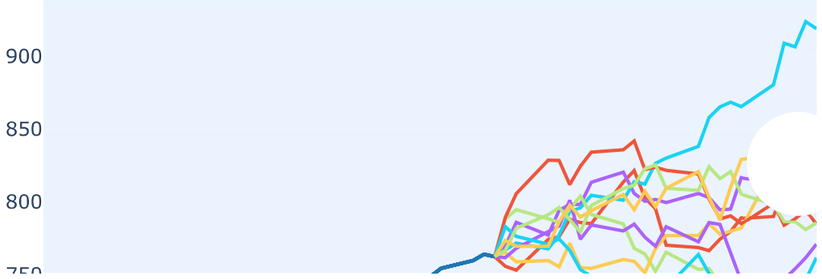
Bollinger Bands



Daily Returns %

Past Trend vs. Future Projections

Closing Prices



Dashboard

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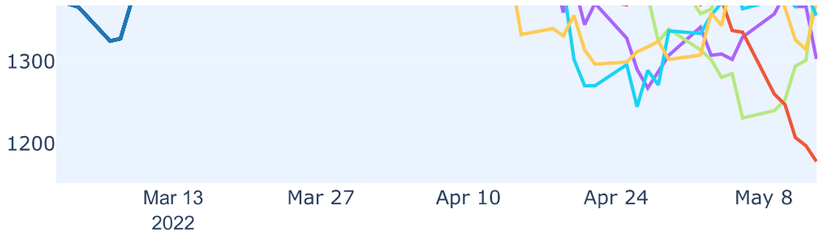
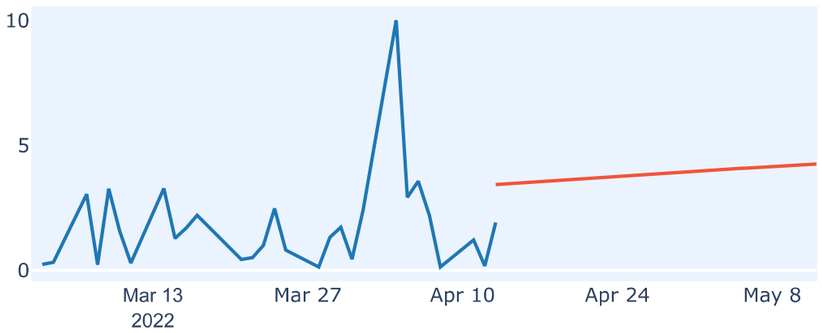
Daily Returns



Daily Volatility (%)



Risk Ratios

Alpha (NIFTY 50)

-0.59

Beta (NIFTY 50)

1.16

Sharpe Ratio

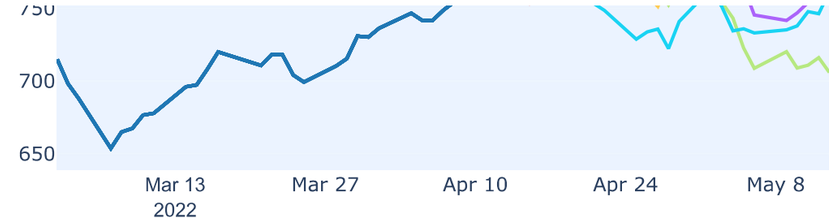
0.26

Sortino Ratio

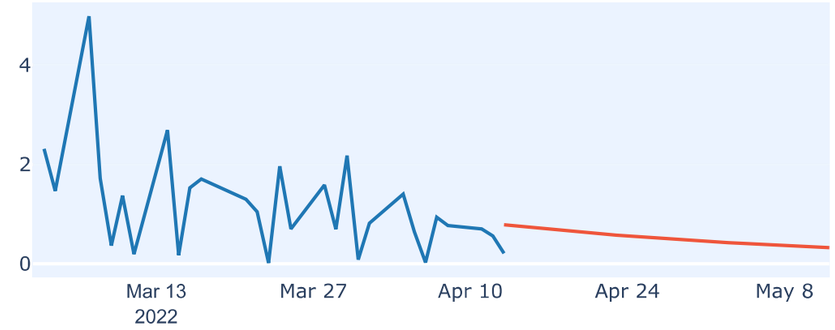
0.41

Standard Deviation

69.06



Daily Volatility (%)



Risk Ratios

Alpha (NIFTY 50)

0.696

Beta (NIFTY 50)

1.2

Sharpe Ratio

1.24

Sortino Ratio

2

Standard Deviation

65.08

Interpretation

Technical indicators

- Bollinger Bands is a measure of volatility. High volatility is signified by wide bands while low volatility is signified by narrow bands. Generally, high volatility is followed by low volatility
- RSI or Relative Strength Index, is a measure to evaluate overbought and oversold conditions.
- SMA or Simple Moving Average using 50 day (fast) and 200 day (slow) lines - short term going above long term is bullish trend. Short term going bel term is bearish

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- EMA or Exponential Moving Average gives higher significance to recent price data
- MACD or Moving Average Convergence Divergence signifies no trend reversal unless there are crossovers. The market is bullish when signal line crosses above blue line, bearish when signal line crosses below blue line

Risk ratios

- Alpha: Return performance as compared to benchmark of market
- Beta: Relative price movement of a stock to go up and down as compared to the market trend
- Sharpe Ratio: Returns generated per unit of risk - the higher the better
- Sortino Ratio: Returns as compared to only downside risk