



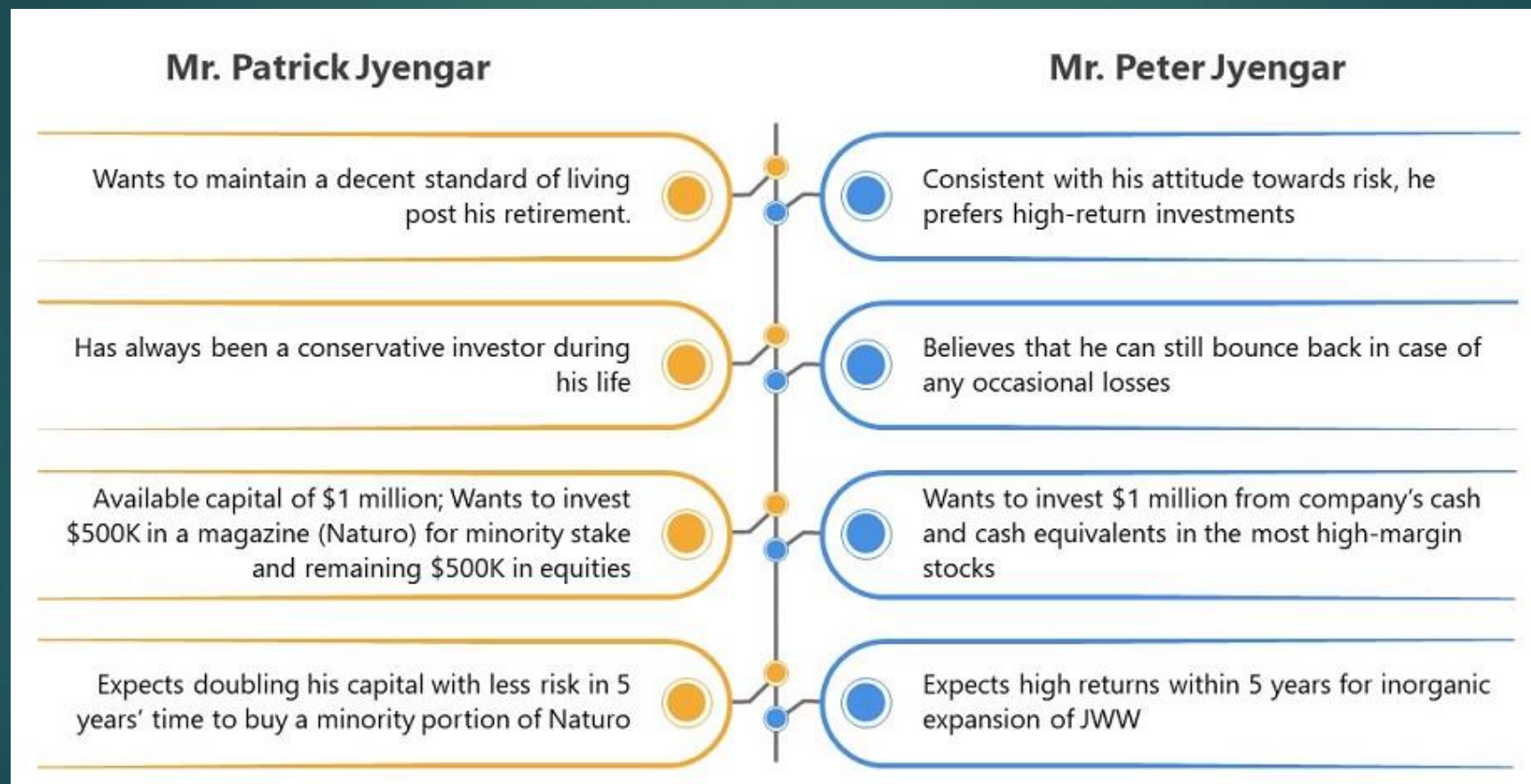
Finance and Risk Analytics

RAMYA SREE NARWA

Problem Statement

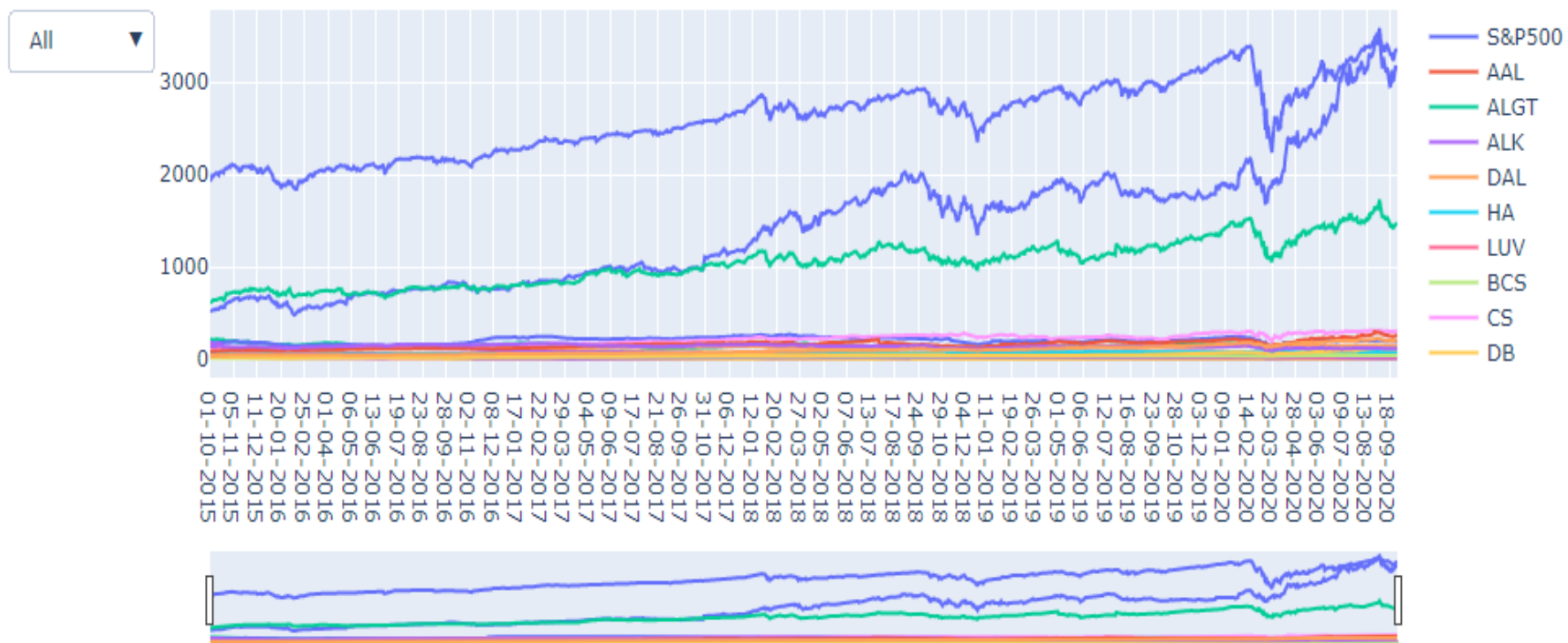
- ▶ Two different investors, Mr. Patrick Jyenger and Mr. Peter Jyenger needs consultation on investment management based on their requirements and financial objectives by analysing the portfolio of stocks.
- ▶ Information of 24 stocks of leading companies belonging to different domains like Aviation, Finance, Pharma Healthcare and Technology listed in New York Stock exchange from 1st October 2010 to 30th September 2020 are available including S&P500 index prices for the same period.
- ▶ The data from 1st October 2015 is used for the analysis of the stocks.

Profile Summary of the investors



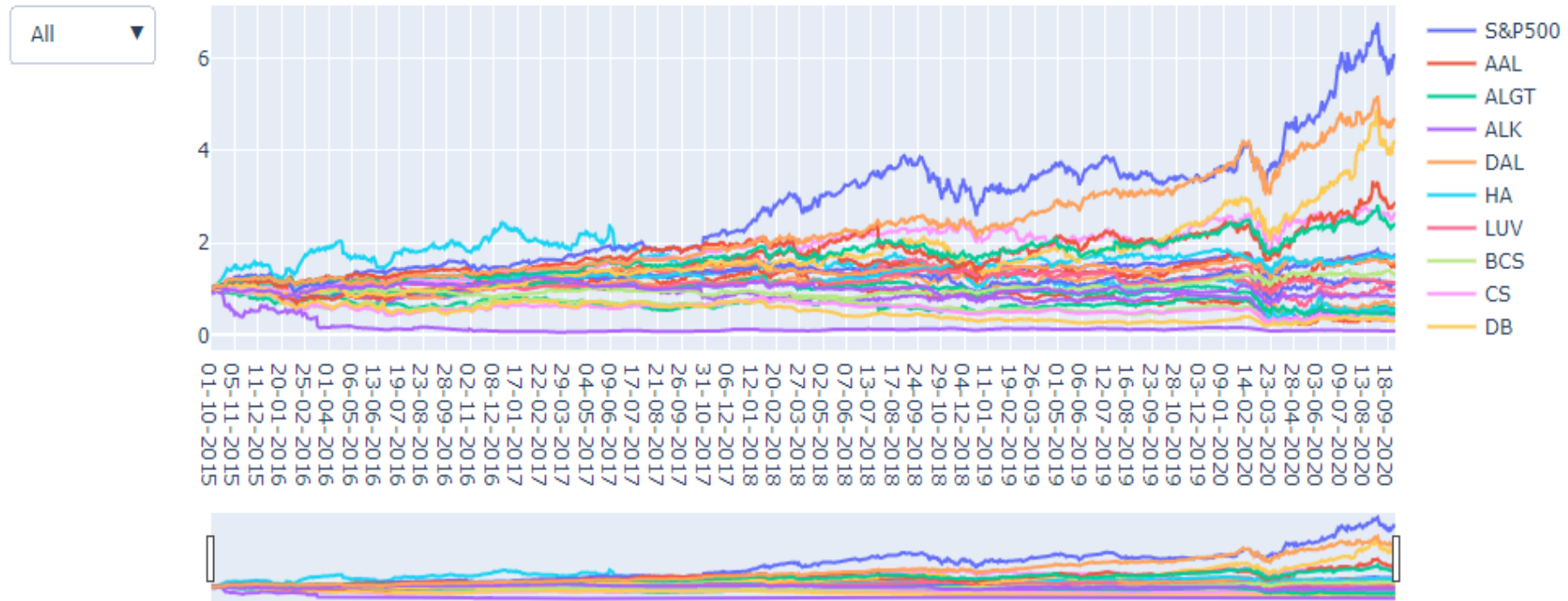
Actual Stocks

Visualizing Actual Stock Values



Normalized Stocks

Visualizing Normalized Stock Values



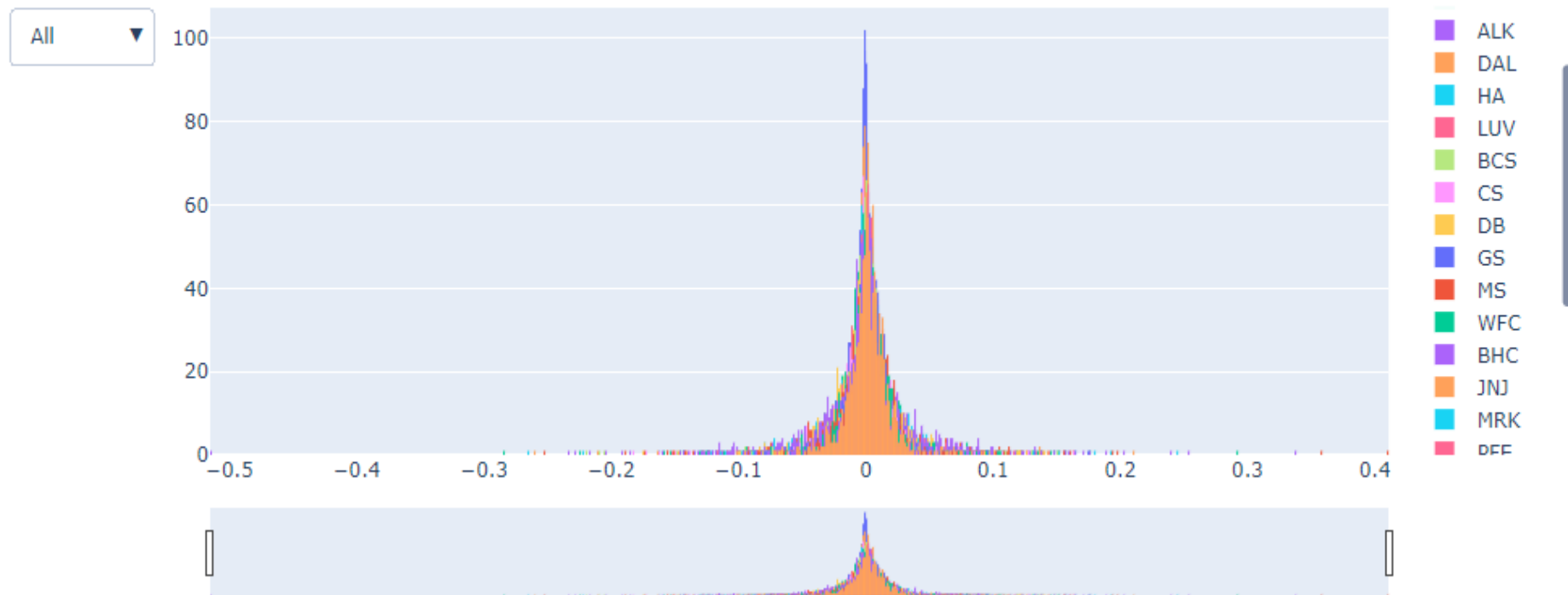
Daily Stock Returns

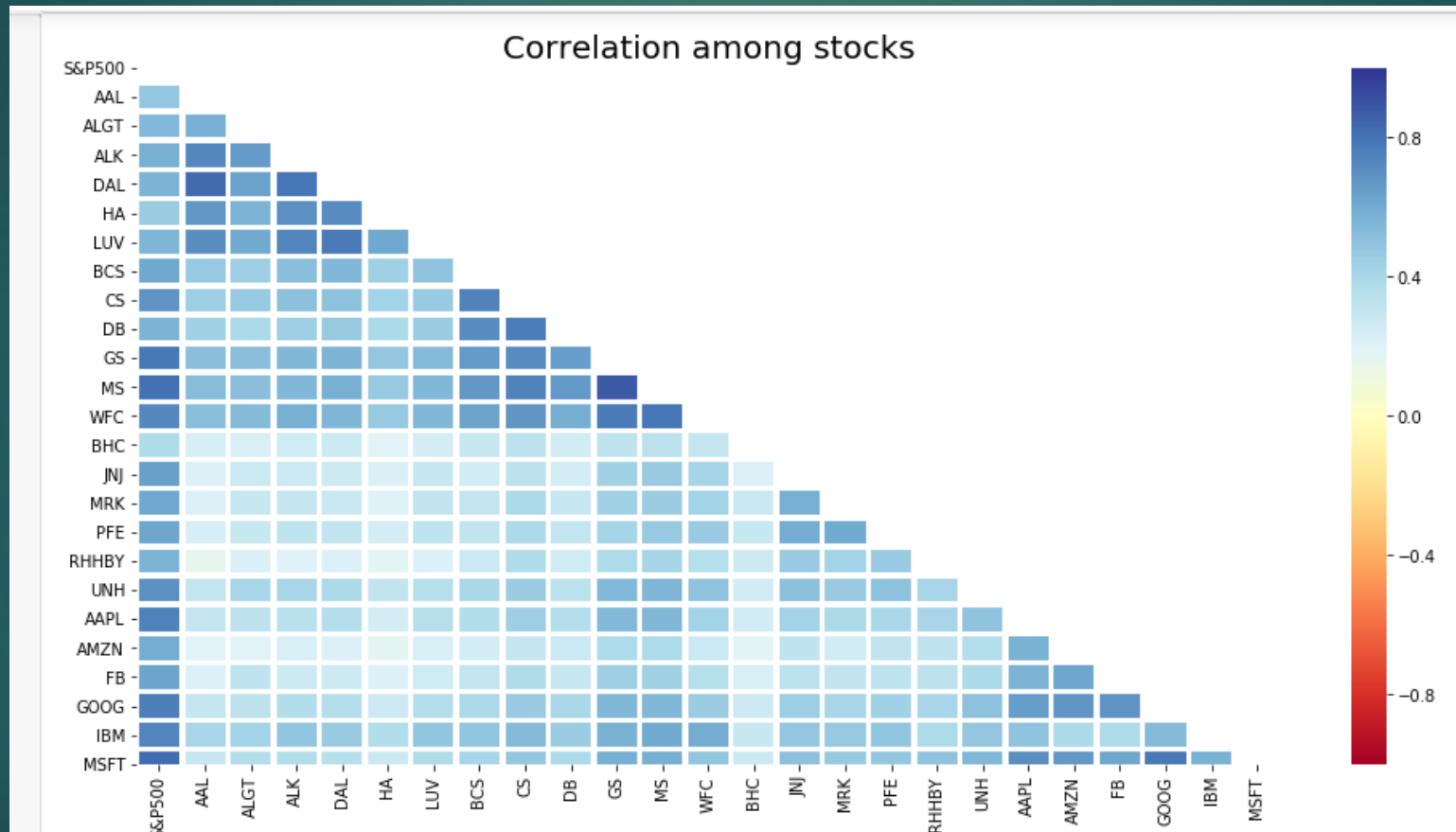
Visualizing Daily Returns



Stock Risks

Stock Price Dispersion from Mean





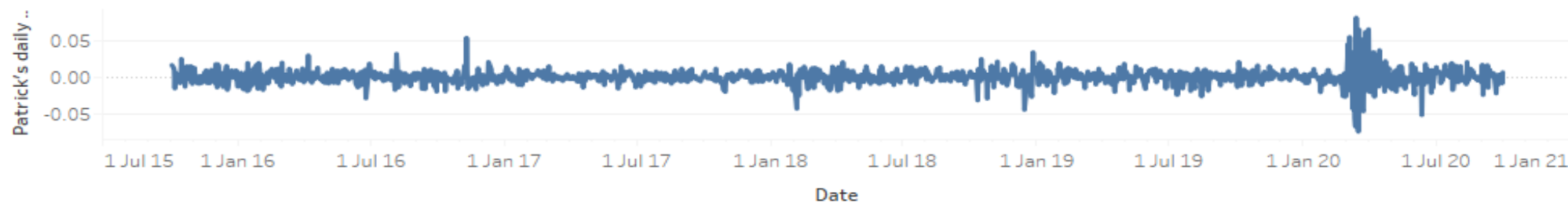
Mr. Patrick Jyenger's Portfolio

Investment = \$ 500,000

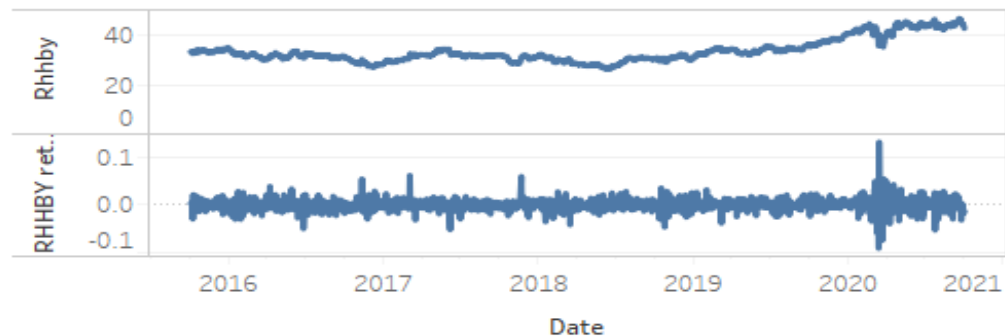
Risk = 21%

Returns = \$ 1,214,929

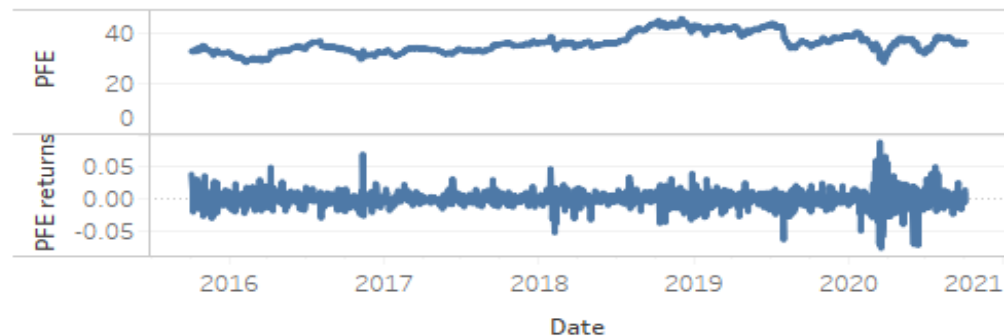
Daily Returns



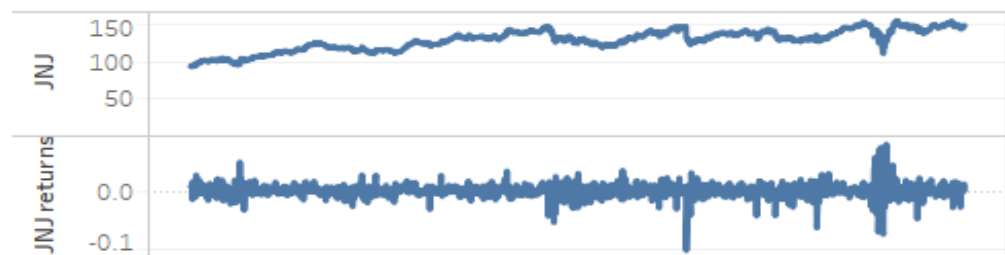
Roche Holding AG



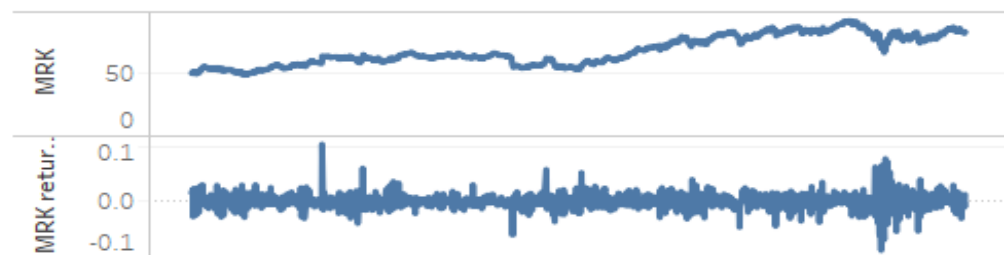
Pfizer Inc



Johnson & Johnson



Merck and Co Inc



Mr. Peter Jyenger's Portfolio

Investment = \$ 1,000,000

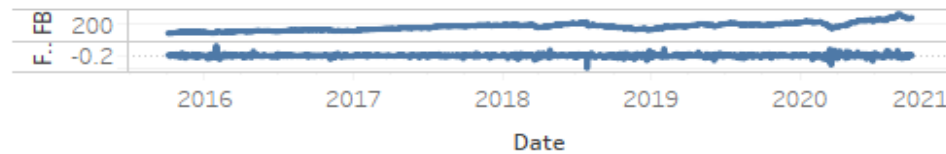
Risk = 29%

Returns = \$ 4,824,411

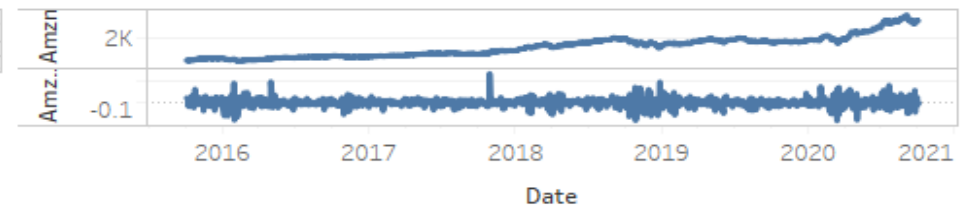
Daily Returns



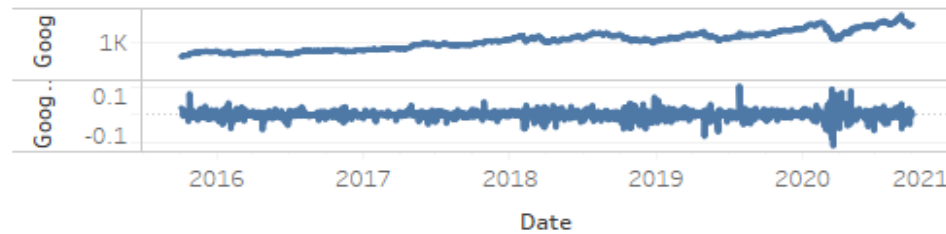
Facebook



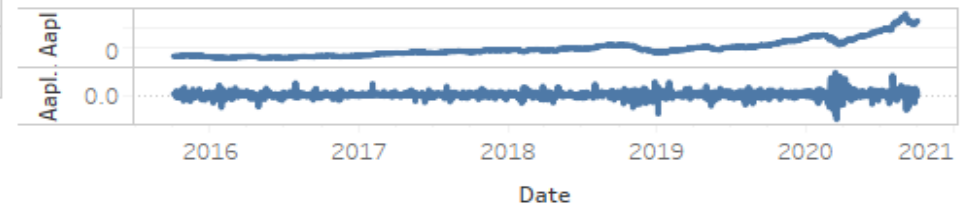
Amazon



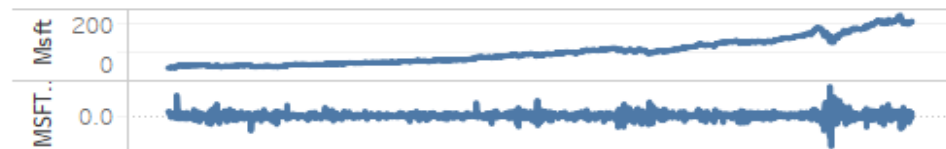
Google



Apple



Microsoft



United Health Group Inc





Thank You