



ANTS PORTFOLIO ANALYZER

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To:

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VaR/Stress test Report

Date: 16/09/2024

Current holding Value: 216775
 New Investment : 0
 Fund Withdrawal : 0
 Computed Holding Value : 0
 Adjusted Holding Value: 216775
 Value:*

* Fraction units cannot be purchased, results in unit rounding-off. Hence slight difference between computed and adjusted Holding Values.

Action Items:

Symbols	Holding Qty	Optimized Qty	optimized weights
ACC	50	17	0.197
AXISBANK	50	48	0.265
DABUR	50	176	0.538

Historical Data: 3 years

Note*:

To reduce your value under risk, Mantra is to diversify by adding more scrips under each category.
Ideally scrips should have less standard deviation and expected return comparable to current combined return.

Star Rating for Portfolio Crash Test:

Current Portfolio:

optimized: Current Portfolio

Test Type	Init Holding Val	Final Holding Val	Absolute Loss	Absolute Loss %	%CAGR
Var Test	216775	198095.28	18679.72	8.62%	-30.26%
Stress/Crash Test	216775	189471.61	27303.39	12.60%	-41.64%

Optimized Portfolio:

Test Type	Init Holding Val	Final Holding Val	Absolute Loss	Absolute Loss %	%CAGR
Var Test	216702.6	202148.61	14553.99	6.72%	-24.28%
Stress/Crash Test	216702.6	195860.17	20842.43	9.62%	-33.27%

Absolute loss at 95% confidence Level

Star Rating	*****	<=5%	If your portfolio has 4 Star and above, diversity is good.
	****	<=10%	
	***	<=20%	
	**	<=40%	
	*	<=50% No star >50%	

Var /Stress Test:

1. Scrip Agnostic
2. Probability of having bad scrips based on hyper geometric distribution of segment wise data-example 10% of Large cap stocks are bad scrips 3. In Var Test bad scrips will go to their 5% expected value and in Stress test /Crash it is 1% of their value.
4. Good scrips will correct to the extent of 1 Standard deviation 5.Scrips having highest weights in terms of Amount invested for the purpose of risk are considered as the scrips that crash.
6. Hence balancing the scrips based on minimum variance and having good diversification in the same segment reduces the loss.
7. Duration of correction or crash is considered for 3 months time duration.

Disclaimer:

1. All tests are based on historical price movements.
2. These tests are not based on Fundamental analysis
3. Forecasting based on historical price movements may not continue due to change in pricing pattern, hence we recommend test to be done once every month and watch the new balanced portfolio.
4. We are not recommending any scrips nor recommending users to buy and sell based on information provided,we are only giving outcome based on a test that has been used by Global Fund Managers.
5. Equity is a high risk portfolio, we advice investors to take advice from NSE certified investment advisors before investing in the market.
6. This model is aimed to minimize variance for the expected return of user portfolio without altering the expected return. Our next version will have-user can increase return with increased risk or decrease risk with decreased return- based on risk user can take.