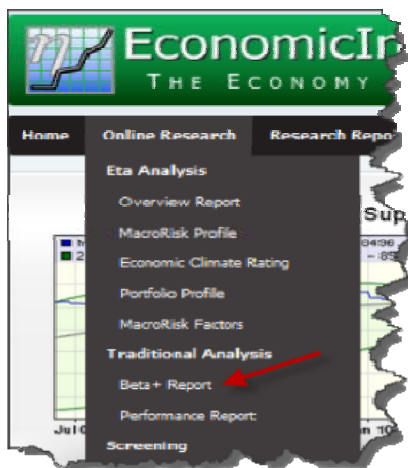


How Do I Get a Beta+ Report for My Stock or Fund?

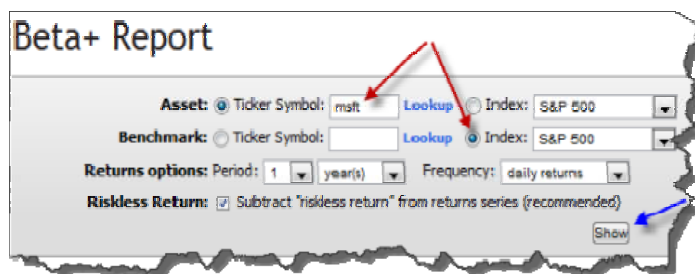
EconomicInvestor's Beta+ tool gives you the ability to calculate many CAPM/Modern Portfolio Theory statistics for your stocks and funds, including beta, while also controlling other variables. This means you can get exactly the statistics you want and need, without having to do the arduous computations yourself.



To obtain a Beta+ report for a stock, click on the “Beta+ Report” option towards the bottom of the “Online Research” menu.

This will take you to a screen where you can enter the ticker symbol (the one- to five-letter code that identifies a company or fund, such as “MSFT” for Microsoft) of the stock or fund you’re interested in, and choose a benchmark to compare it to. (If you don’t know the ticker symbol of the stock or fund you’re looking for, click on “Symbol Lookup” and type in the company name to find the ticker.)

Next, select a benchmark. EconomicInvestor not only gives you a choice of benchmarks, it also lets you select whether to use a common index (such as the S&P 500) or a single stock or fund as your benchmark.



Additionally, you may select your returns options—the period and frequency of the data used, and also select whether to run the report with or without having the “riskless return” subtracted from the return series.

Once you have made your selection, click “Run Report.”

This will take you to the Beta+ screen for that stock.

Here you can view the stock or fund's Alpha, Beta, and R^2 for both up-markets and down-markets (up-market values are

Asset: MICROSOFT CORP
 Symbol: MSFT | Market: NASDAQ | SIC Code: 7372

Benchmark: CBOE S&P 500 INDEX S&P 500
 Symbol: SPX | Market: Market Index | SIC Code: 9999

Beta+ Statistic	Standard	Up-Market	Down-Market	Ratios		Other Statistics	
Alpha (Jensen's)	-0.014	-0.161	0.636	Sharpe Ratio	0.042	Average Annual Return	14.69%
Beta	0.845	0.866	0.975	Sortino Ratio	0.066	MSFT Std. Dev.	0.240
R^2	0.424	0.235	0.375	Treynor Ratio	0.001	SPX Std. Dev.	0.187

values are calculated using only days when the stock market rises, while down-market values are calculated using only days when the stock market falls), in addition to other statistical information about the stock or fund.



A performance comparison chart is also displayed, showing what would have happened if you had invested \$1 in both your stock/fund and the selected benchmark one year ago.

From here, you can also change the benchmark used, the returns options, and whether or not to use the riskless return, so you can quickly view how changing a variable would change the results.

Search for MICROSOFT CORP

is **Traditional Analysis** **Research Reports**

Report **Show**

Asset: MICROSOFT CORP

Benchmark: Ticker Symbol: Index:

Returns options: Periods: year(s) Frequency:

Riskless Return: Subtract "riskless return" from returns series (recommended)

At the bottom of the Beta+ page, you can also access other information about your investments. You can obtain a short or long-term performance report of the investments in question, and also use our patented Eta Analysis to discover exclusive economic information about your stock or fund under the "Eta Analysis" tab.

Why don't you [try it out yourself](#)? Here's a list of some sample stock tickers: **IBM (International Business Machines), JNJ (Johnson & Johnson), KO (Coca-Cola), MSFT (Microsoft), PG (Procter & Gamble), and T (AT&T)**

To learn more about this report, see its [Getting Started Guide](#).

Note: if you ran this report right now, the numbers displayed might be different. This is because changes in the economy affect your stocks. Fortunately, EconomicInvestor updates its data weekly to keep you well informed.