Portfolio report for 11/23/2018
Portfolio directory: C:\Users\Robert Murray\Documents\Data Stocks A*.SED

The time horizon for trading is set for 20 days (from Trading & Portfolio Parameters).

Expected and actual average returns and risk (standard deviation) for all Stocks:

Note: The 20-Day Expected is the expected return over the Time Horizon for trading (1 to 128 days),
the 20-Day Average is the average over past 20 days of expected and past 20-Day returns,
the 128-Day Return is the average wavelet-smoothed (over 128 days) recent past returns, and
the 2048-Day Return is the average return (over 2048 days) of the 2048-day Regression Line.

Note: The 20-Day Return(s), 128-Day Return and 2048-Day Return are all annualized percentage returns.

Symbol	20-Day Expected	20-Day Return	128-Day Return	2048-Day Return	Std. Dev.
AMZN	-32.39 %	-83.43 %	-8.76 %	34.79 %	39.56 %
AAPL	206.77 %	-94.48 %	-12.45 %	22.18 %	31.30 %
CSCO	65.36 %	-10.73 %	8.75 %	15.94 %	28.03 %
SILJ	-53.46 %	-61.18 %	-51.64 %	0.00 %	43.88 %
FEGIX	-9.66 %	-5.49 %	-30.52 %	-9.56 %	30.14 %
GE	-94.70 %	-99.66 %	-71.48 %	10.83 %	22.53 %
GM	98.00 %	364.60 %	-8.13 %	7.61 %	23.88 %
GOEX	-58.81 %	-57.28 %	-34.96 %	-11.30 %	38.02 %
INTC	4.79 %	131.84 %	-24.90 %	14.10 %	27.74 %
IBM	82.05 %	-54.35 %	-30.36 %	-1.04 %	18.42 %
JPM	44.68 %	28.14 %	-7.33 %	19.58 %	27.48 %
KSU	36.79 %	-47.09 %	-16.78 %	8.65 %	31.15 %
MRK	61.10 %	201.70 %	64.94 %	13.01 %	20.00 %
MSFT	197.24 %	-41.04 %	12.70 %	22.77 %	21.59 %
PFE	-19.81 %	19.53 %	49.55 %	13.52 %	19.05 %
ZROZ	84.70 %	19.09 %	-4.66 %	5.99 %	20.09 %
TGC	-67.58 %	83.17 %	144.45 %	-33.97 %	79.45 %
UAL	0.53 %	306.00 %	82.83 %	20.85 %	52.12 %
X	-47.52 %	-17.77 %	-46.45 %	1.16 %	48.37 %
VGLT	32.17 %	14.47 %	-1.18 %	4.27 %	10.52 %
WMT	-51.29 %	-38.66 %	32.46 %	8.75 %	16.99 %
WHOSX	15.45 %	12.83 %	-4.27 %	4.29 %	15.47 %

Actual current long/short positions for this portfolio:

Symbol	Shares Owned	Market Value ($)	Last Price	Basis Price
AAPL	400	68,916.00	172.29	172.29
MSFT	800	82,456.00	103.07	103.07

Account Equity:	$	1,000,000.00
Long Market Value:	$	151,372.00
Short Market Value:	$	ZERO
Cash Balance:	$	848,628.00
Buying Power:	$	1,848,628.00

Margin Leverage: 15.14 %

Recommended Trading Positions (Optimal Portfolio) for Traded Stocks:

Note: The positions for the Optimal Portfolio are calculate for a 20-day trading time horizon.
For 20-day time horizon, updated every day, 1/20 of the position is updated every day.
The Optimal Portfolio is calculated using the 20-Day Average and Std. Dev. given above.
The Sharpe Ratio is the 20-Day Average divided by the Std. Dev., expressed as a percent.

Symbol	Current Position	-- Prcnt. Equity	Optimal Position	-- Prcnt. Equity	Sharpe Ratio
AMZN	ZERO	ZERO %	-25	-3.89 %	-81.87 %
AAPL	400	6.89 %	384	6.63 %	660.58 %
CSCO	ZERO	ZERO %	780	3.47 %	233.14 %
SILJ	ZERO	ZERO %	-1174	-0.92 %	-121.83 %
FEGIX	ZERO	ZERO %	1359	1.84 %	-32.04 %
GE	ZERO	ZERO %	-34032	-25.76 %	-420.43 %
GM	ZERO	ZERO %	1513	5.44 %	410.34 %
GOEX	ZERO	ZERO %	-1370	-2.50 %	-154.70 %
INTC	ZERO	ZERO %	-450	-2.10 %	17.28 %
IBM	ZERO	ZERO %	579	6.79 %	445.41 %
JPM	ZERO	ZERO %	478	5.10 %	162.55 %
KSU	ZERO	ZERO %	275	2.70 %	118.09 %
MRK	ZERO	ZERO %	714	5.33 %	305.44 %
MSFT	800	8.25 %	886	9.14 %	913.47 %
PFE	ZERO	ZERO %	-358	-1.55 %	-103.99 %
ZROZ	ZERO	ZERO %	400	4.20 %	421.58 %
TGC	ZERO	ZERO %	-6574	-0.72 %	-85.06 %
UAL	ZERO	ZERO %	-40	-0.39 %	1.01 %
X	ZERO	ZERO %	-345	-0.89 %	-98.24 %
VGLT	ZERO	ZERO %	223	1.58 %	305.85 %
WMT	ZERO	ZERO %	-780	-7.43 %	-301.90 %
WHOSX	ZERO	ZERO %	-1086	-1.62 %	99.86 %

Note: The following Margin Leverage, Expected Return, and Standard Deviation apply to the above Traded Stocks, considered as a single Optimal Portfolio. The Margin Leverage is the effective margin leverage of the Optimal Portfolio, assuming the Margin Leverage setting is set to 100%.

Portfolio Margin Leverage:	100.00 %	(total absolute position as a percentage of equity)
Portfolio Expected Return:	238.36 %	(expected compound return relative to total equity)
Portfolio Standard Deviation:	4.11 %	(total standard deviation relative to total equity)

Note: The above portfolio Expected Return assumes the Price Projections are completely accurate.

The actual (annualized) Return will vary depending on the quality of the Price Projection.