

Portfolio report for 02/08/2019

Portfolio directory: C:\Users\Robert Murray\Documents\Data Stocks A\\*.SED

The time horizon for trading is set for 32 days (from Trading & Portfolio Parameters).

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

Note: The 32-Day Expected is the expected return over the Time Horizon for trading (1 to 128 days), the 32-Day Average is the average over past 32 days of expected and past 32-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 32-Day Return(s), 128-Day Return and 2048-Day Return are all annualized percentage returns.

Symbol	32-Day Expected	32-Day Return	128-Day Return	2048-Day Return	Std. Dev.
AMZN	23.57 %	136.87 %	-25.64 %	35.57 %	39.67 %
AAPL	18.68 %	126.44 %	-32.21 %	21.53 %	31.37 %
CSCO	16.74 %	130.04 %	21.73 %	16.72 %	28.00 %
XOM	6.10 %	93.18 %	-10.13 %	2.29 %	17.91 %
FB	34.85 %	642.95 %	-17.13 %	36.85 %	28.06 %
INTC	12.31 %	79.79 %	1.45 %	14.53 %	27.78 %
IBM	2.01 %	325.51 %	-11.52 %	-1.57 %	18.46 %
JPM	18.35 %	70.06 %	-22.37 %	19.64 %	27.41 %
KSU	14.57 %	109.88 %	-20.86 %	8.09 %	31.06 %
MRK	14.13 %	52.62 %	39.81 %	13.12 %	20.00 %
MSFT	39.84 %	47.37 %	-3.96 %	23.24 %	21.68 %
NFLX	8.98 %	1,009.39 %	-2.29 %	51.21 %	48.01 %
PFE	17.54 %	5.01 %	9.13 %	13.35 %	19.08 %
TSLA	56.96 %	-29.53 %	-22.50 %	50.06 %	45.13 %
BA	37.91 %	772.50 %	38.85 %	27.92 %	24.72 %
UAL	14.09 %	53.11 %	15.22 %	21.04 %	51.73 %
WMT	9.85 %	107.67 %	17.47 %	8.53 %	17.00 %

Actual current long/short positions for this portfolio:

Symbol	Shares Owned	Market Value (\$)	Last Price	Basis Price
AMZN	50	79,411.00	1,588.22	1,670.57
AAPL	400	68,164.00	170.41	172.29
FB	800	133,864.00	167.33	137.42
JPM	800	81,088.00	101.36	111.19
MSFT	800	84,536.00	105.67	103.07
TSLA	200	61,160.00	305.80	333.87
BA	400	161,964.00	404.91	318.75

Account Equity:	\$	1,042,124.50
Long Market Value:	\$	670,187.00
Short Market Value:	\$	ZERO
Cash Balance:	\$	371,937.50
Buying Power:	\$	1,414,062.00

Margin Leverage: 64.31 %

Recommended Trading Positions (Optimal Portfolio) for Traded Stocks:

Note: The positions for the Optimal Portfolio are calculate for a Long-Term trading time horizon. The Optimal Portfolio is calculated using the 2048-Day Return and Std. Dev. given above. The Sharpe Ratio is the 2048-Day Return divided by the Std. Dev., expressed as a percent.

Symbol	Current Position	-- Prcnt. Equity	Optimal Position	-- Prcnt. Equity	Sharpe Ratio
AMZN	50	7.62 %	54	8.30 %	89.66 %
AAPL	400	6.54 %	289	4.73 %	68.64 %
CSCO	ZERO	ZERO %	635	2.88 %	59.72 %
XOM	ZERO	ZERO %	-772	-5.48 %	12.78 %
FB	800	12.85 %	576	9.26 %	131.34 %
INTC	ZERO	ZERO %	207	0.97 %	52.30 %
IBM	ZERO	ZERO %	-898	-11.53 %	-8.50 %
JPM	800	7.78 %	473	4.60 %	71.67 %
KSU	ZERO	ZERO %	-555	-5.45 %	26.05 %
MRK	ZERO	ZERO %	552	4.11 %	65.60 %
MSFT	800	8.11 %	753	7.64 %	107.20 %
NFLX	ZERO	ZERO %	236	7.90 %	106.67 %
PFE	ZERO	ZERO %	1170	4.74 %	69.93 %
TSLA	200	5.87 %	249	7.32 %	110.93 %
BA	400	15.54 %	277	10.78 %	112.92 %
UAL	ZERO	ZERO %	152	1.29 %	40.68 %
WMT	ZERO	ZERO %	329	3.02 %	50.15 %

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: 21.49 % (expected compound return relative to total equity)  
 Portfolio Standard Deviation: 9.68 % (total standard deviation relative to total equity)

Note: The above portfolio Expected Return assumes the 2048-Day Returns are completely accurate. The actual portfolio Return will vary depending on the consistency of the 2048-Day Returns.