PORTFOLIO & BENCHMARK ASSET ALLOCATION

COMPONENTS	Portfolio Allocation	COMPONENTS	Benchmark Allocation
UTMD	10%	SP500	34%
OSTK	5%	NASDAQ	33%
PFGC	10%	DAX	33%
SFM	10%		
MU	5%		
PV	15%		
JNJ	15%		
MSFT	10%		
TOTAL	80%	CASH	20%

CORRELATIONS

2017	OSTK	UTMD	PFGC	SFM	MU	PV	JNJ	MSFT
OSTK	1							
UTMD	0,1489791098	1						
PFGC	0,116332006	0,07059182942	1					
SFM	-0,06911195812	0,06212877988	0,2723975781	1				
MU	0,1609945487	0,1054750276	0,05798488024	0,05798488024	1			
PV	-0,06183925807	0,06113078919	0,0404775553	-0,003429899839	0,05232173413	1		
JNJ	-0,02827618043	0,06113078919	0,0002082181441	-0,09580773571	-0,01829966085	-0,02021760726	1	
MSFT	0,02192053344	0,1036927735	0,1566588187	0,04059806412	0,357732463	-0,07321916002	0,168824881	1

PORTFOLIO KEY STATISTICS

2017	PORTFOLIO	Benchmark
Accumulated Return	100,94%	4,57%
Mean	0,48%	0,02%
Median	0,42%	0,02%
Max	2,38%	1,20%
Min	-0,76%	-1,50%
Volatility	0,53%	0,35%
Vol. Annualized	8,44%	5,54%
Skewness	0,4476696	-0,7543032
Kurtosis	0,2709490	3,6832169
Correlation	0,4368	

2017	Risk	Return
Systematic	3,69%	3,04%
Non Systematic	7,59%	90,80%
ALPHA	88,77%	
BETA	0,67	
Tracking error	7,82%	
Var (1%)	0,8%	
Var (5%)	0,4%