

# Rambler Investment Fund

Portfolio Daily Report: 2019-10-30

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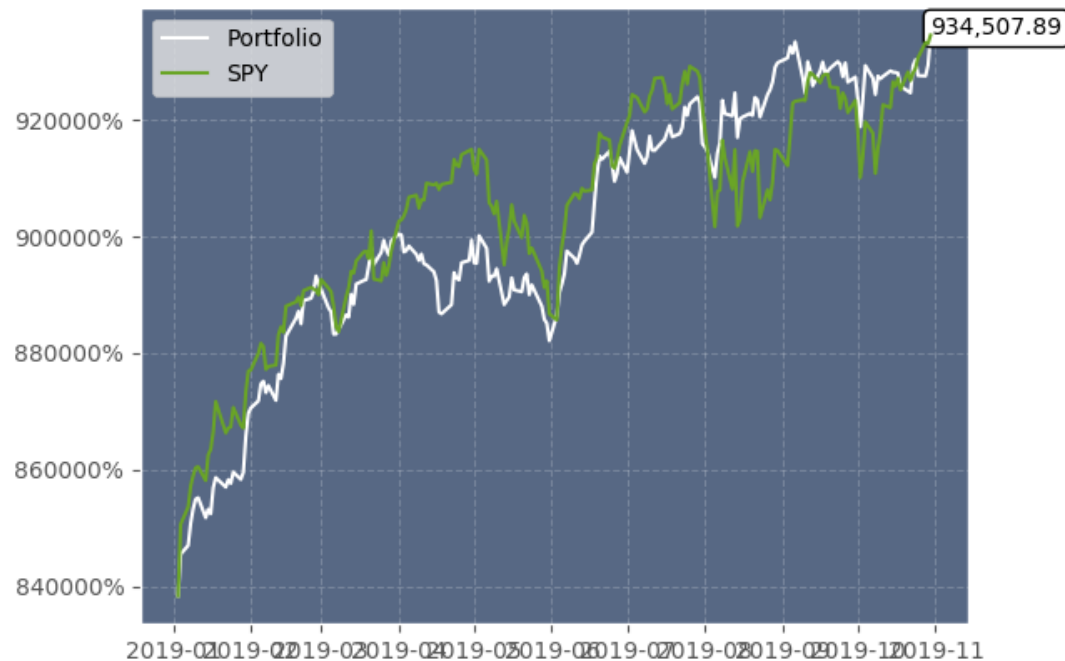


**RAMBLER**  
INVESTMENT FUND

## Performance

	YTD	Today's Performance	1 Month Change	3 Month Change	6 Month Change	1 Year Change	Total Raw Return
Portfolio	10.94%	0.55%	3.35%	6.89%	8.15%	10.94%	10.94%
Benchmark	23.26%	2.45%	7.94%	14.75%	19.28%	23.26%	23.26%

Portfolio Performance vs. Benchmark



Total Return Asset

Symbol	Return
SNAP	156.65%
WDC	67.64%
LVMUY	50.03%
MU	46.20%
LMT	45.83%
NOC	45.46%
RTN	41.21%
GSK	25.18%
PANW	23.89%
NGG	23.34%
SHY	3.08%
MINT	2.90%
CELH	2.90%
TSLA	1.58%
XOM	0.61%
NLY	-1.76%
ARCH	-1.81%
PXD	-8.24%
VIXY	-57.29%
MDR	-76.96%

1 Day Return Asset

Symbol	Return
FMS	3.86%
GSK	2.35%
LMT	2.03%
NOC	1.99%
SNAP	1.50%
TLT	1.46%
LVMUY	1.43%
MRK	1.32%
RTN	1.26%
GD	1.26%
TSLA	-0.38%
ARCH	-0.46%
MU	-0.48%
BA	-0.82%
WDC	-1.00%
XOM	-1.05%
BAX	-1.26%
VIXY	-2.56%
PXD	-3.60%
MDR	-7.82%

## Metrics

### Weighted Fundamental Metrics

Metric	Weighted Sum
Trailing P/E	8.93
Forward P/E	15.07
PEG	1.33
Price/Book	3.36
Beta	0.31
Dividend Yield	2.13%

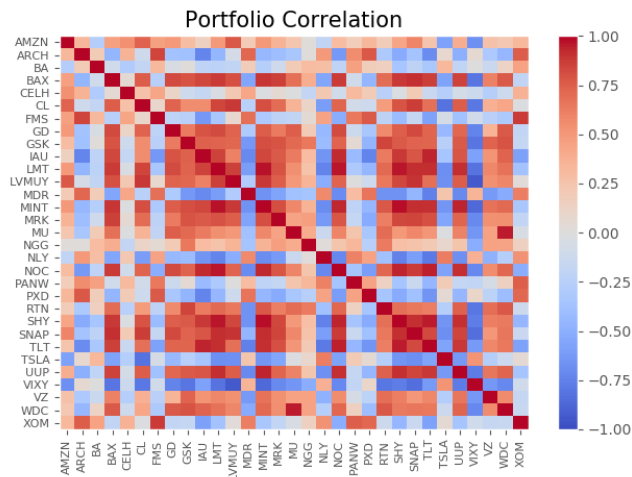
### Asset Fundamental Metrics

Symbol	Trailing P/E	Forward P/E	PEG	Price/Book	Beta	Dividend Yield	Weight
SHY	-	0.02	-	-	-	2.11%	22.60%
MINT	-	0.2	-	-	-	2.70%	16.08%
IAU	-	1.06	-	-	-	-	10.37%
TLT	-	2.72	-	-	-	2.22%	6.34%
GSK	19.43	14.96	1.9	24.28	0.69	4.08%	5.40%
MRK	23.25	15.72	2.59	8.03	0.54	2.55%	5.23%
VZ	15.9	12.41	6.39	4.45	0.51	4.04%	4.86%
PANW	-	36.18	-	13.69	0.98	-	3.42%
NOC	17.48	15.53	2.28	6.15	0.79	1.49%	2.92%
BA	53.09	16.15	5.64	-	1.25	2.38%	2.59%
ARCH	4.5	6.64	-	1.83	-	2.19%	2.52%
BAX	29.42	20.44	2.78	5.02	0.99	1.14%	2.37%
RTN	19.8	16.57	1.59	4.61	0.89	1.76%	1.95%
XOM	16.33	17.14	1.99	1.51	0.99	5.14%	1.83%
CL	25.21	22.84	21.15	-	0.73	2.51%	1.56%

### Risk-Adjusted Metrics

	Volatility	Sharpe Ratio	Treynor Ratio	Alpha
Portfolio	4.72%	1.86	0.29	15.81%
Benchmark	13.47%	-1.70	-0.23	-

# Diversification



Sector	Weight
Basic Materials	2.52%
Cash	16.08%
Communication Services	4.86%
Consumer Cyclical	3.11%
Consumer Defensive	2.46%
Energy	1.97%
Exchange Traded Fund	40.97%
Healthcare	14.35%
Industrials	7.83%
Others	0.20%
Real Estate	0.40%
Technology	3.82%
Utilities	1.41%

Symbol	Sector	Industry
AMZN	Consumer Cyclical	Specialty Retail
ARCH	Basic Materials	Coal
BA	Industrials	Aerospace & Defense
BAX	Healthcare	Medical Instruments & Supplies
CELH	Consumer Defensive	Beverages - Soft Drinks
CL	Consumer Defensive	Household & Personal Products
FMS	Healthcare	Medical Care
GD	Industrials	Aerospace & Defense
GSK	Healthcare	Drug Manufacturers - Major
IAU	Exchange Traded Fund	Commodities Precious Metals
LMT	Industrials	Aerospace & Defense
LVMUY	Consumer Cyclical	Luxury Goods
MDR	Energy	Oil & Gas Equipment & Services
MINT	Cash	Cash
MRK	Healthcare	Drug Manufacturers - Major
MU	Others	Others
NGG	Utilities	Utilities - Diversified
NLY	Real Estate	REIT - Diversified
NOC	Industrials	Aerospace & Defense
PANW	Technology	Software - Application
PXD	Energy	Oil & Gas E&P
RTN	Industrials	Aerospace & Defense
SHY	Exchange Traded Fund	Short Government
SNAP	Technology	Internet Content & Information
TLT	Exchange Traded Fund	Long Government
TSLA	Consumer Cyclical	Auto Manufacturers
UUP	Exchange Traded Fund	Multicurrency
VIXY	Exchange Traded Fund	Volatility
VZ	Communication Services	Telecom Services
WDC	Technology	Data Storage
XOM	Energy	Oil & Gas Integrated