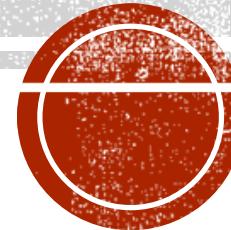


PORTFOLIO MANAGEMENT

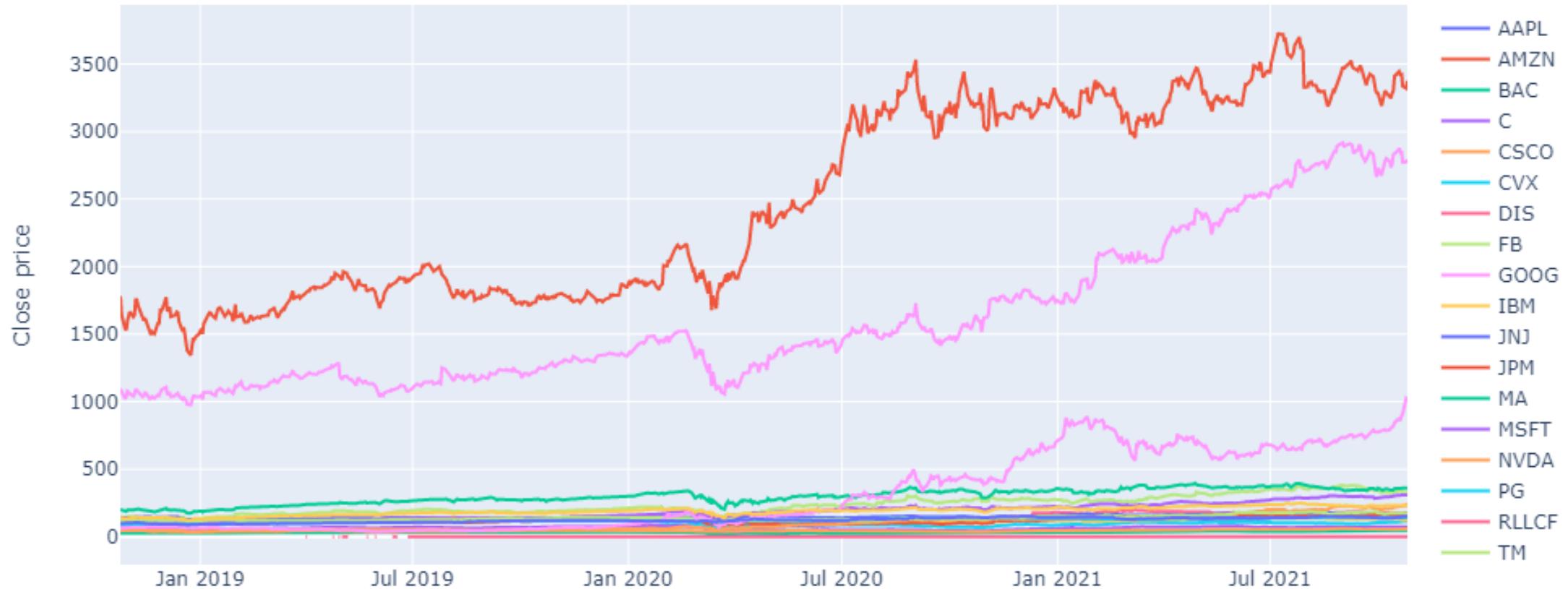
ARTUR AVAGYAN

SUSANNA GABRIELYAN

TIGRANUHI TIRABYAN



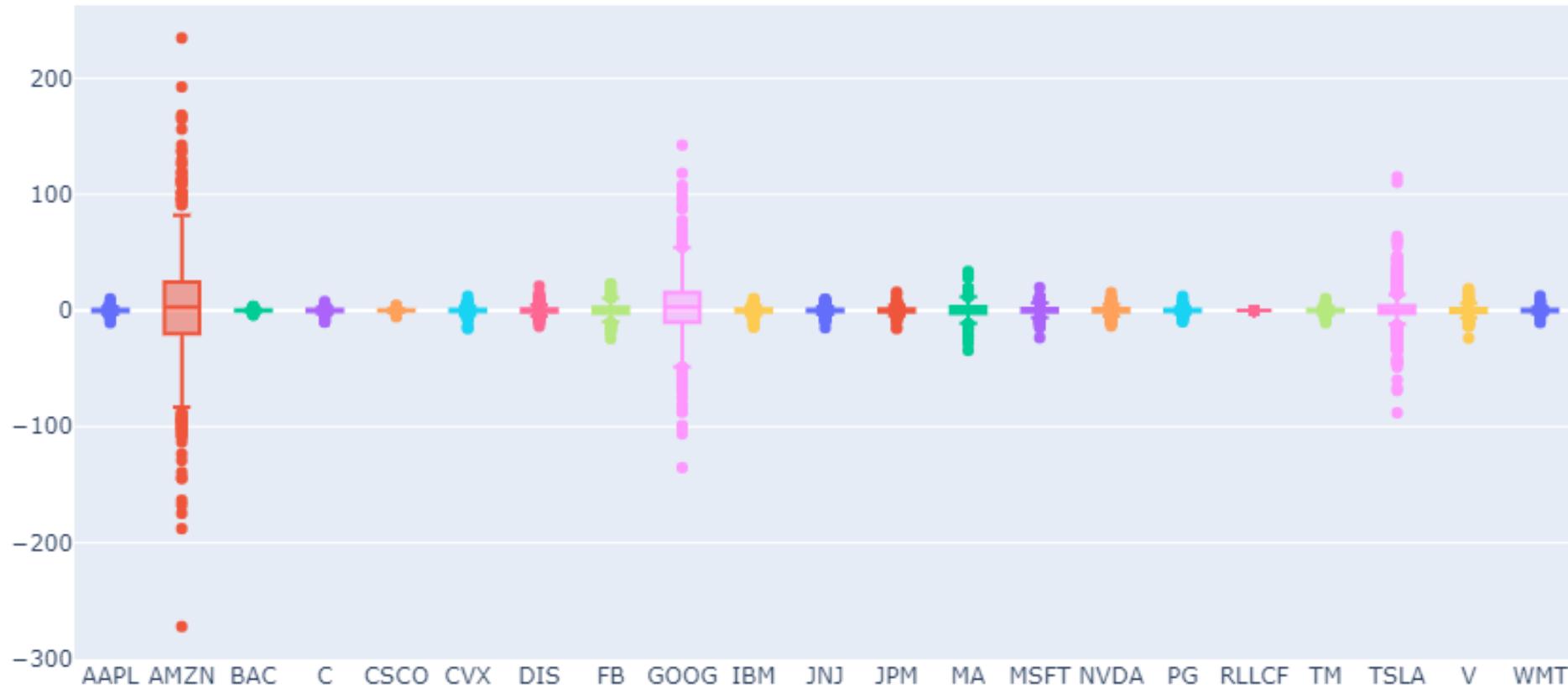
ALL STOCK PRICE DURING LAST 3 YEAR



There are 2 big companies : Amazon and Google



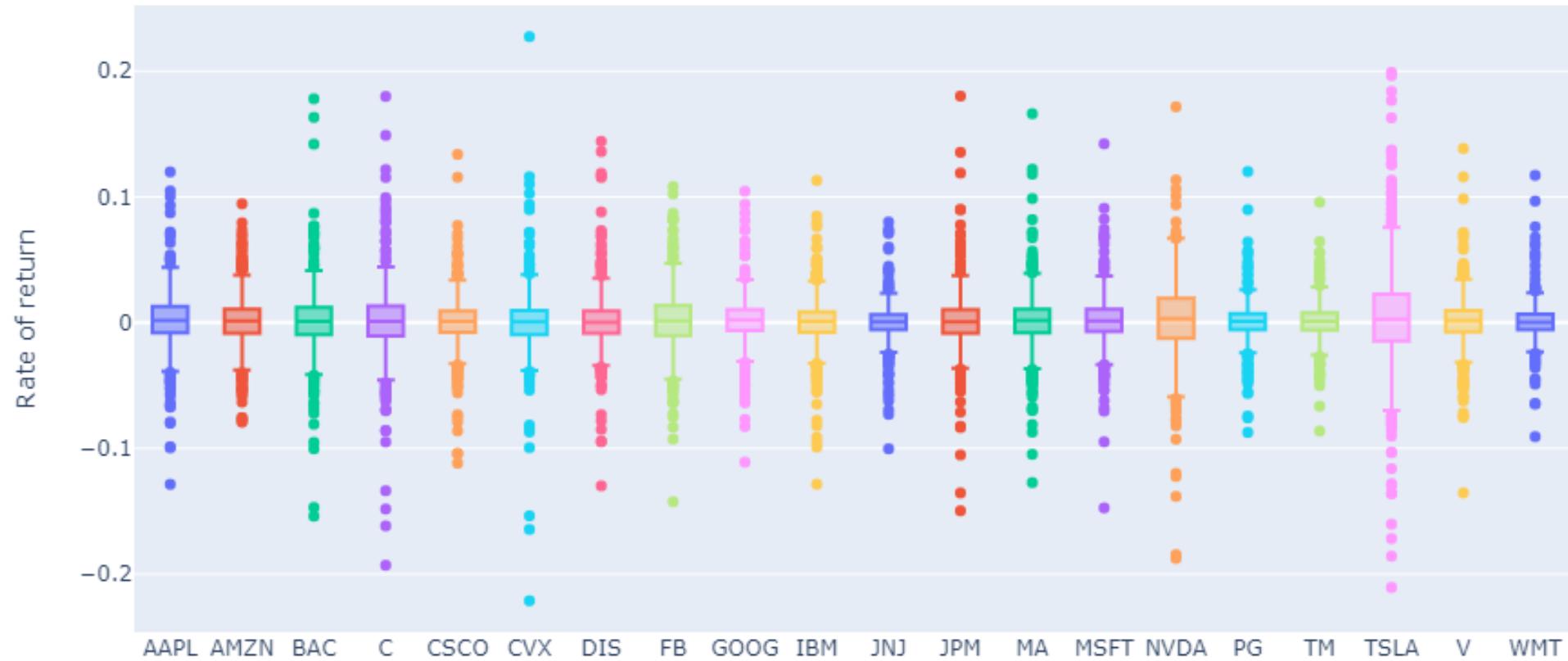
BOXPLOTS OF STOCKS' DAILY CHANGES



There are 3 risky companies : Amazon, Google and Tesla



BOXPLOTS OF STOCKS' DAILY RATE OF RETURN



OUR PORTFOLIO WITH 6 BEST STOCK



FB



NVIDIA.®

NVDA



TESLA

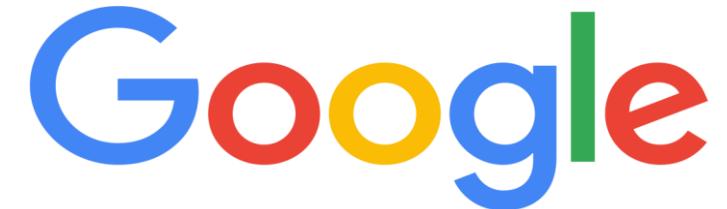
TSLA



MSFT



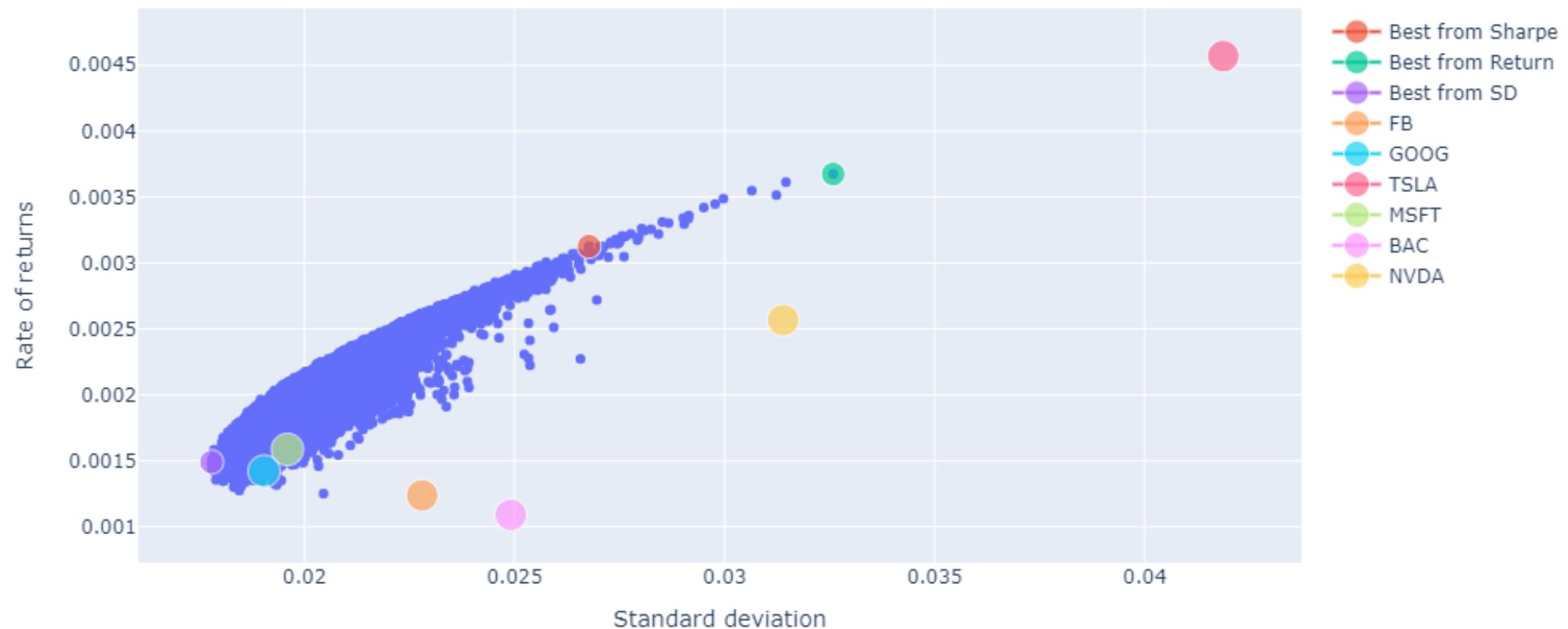
BAC



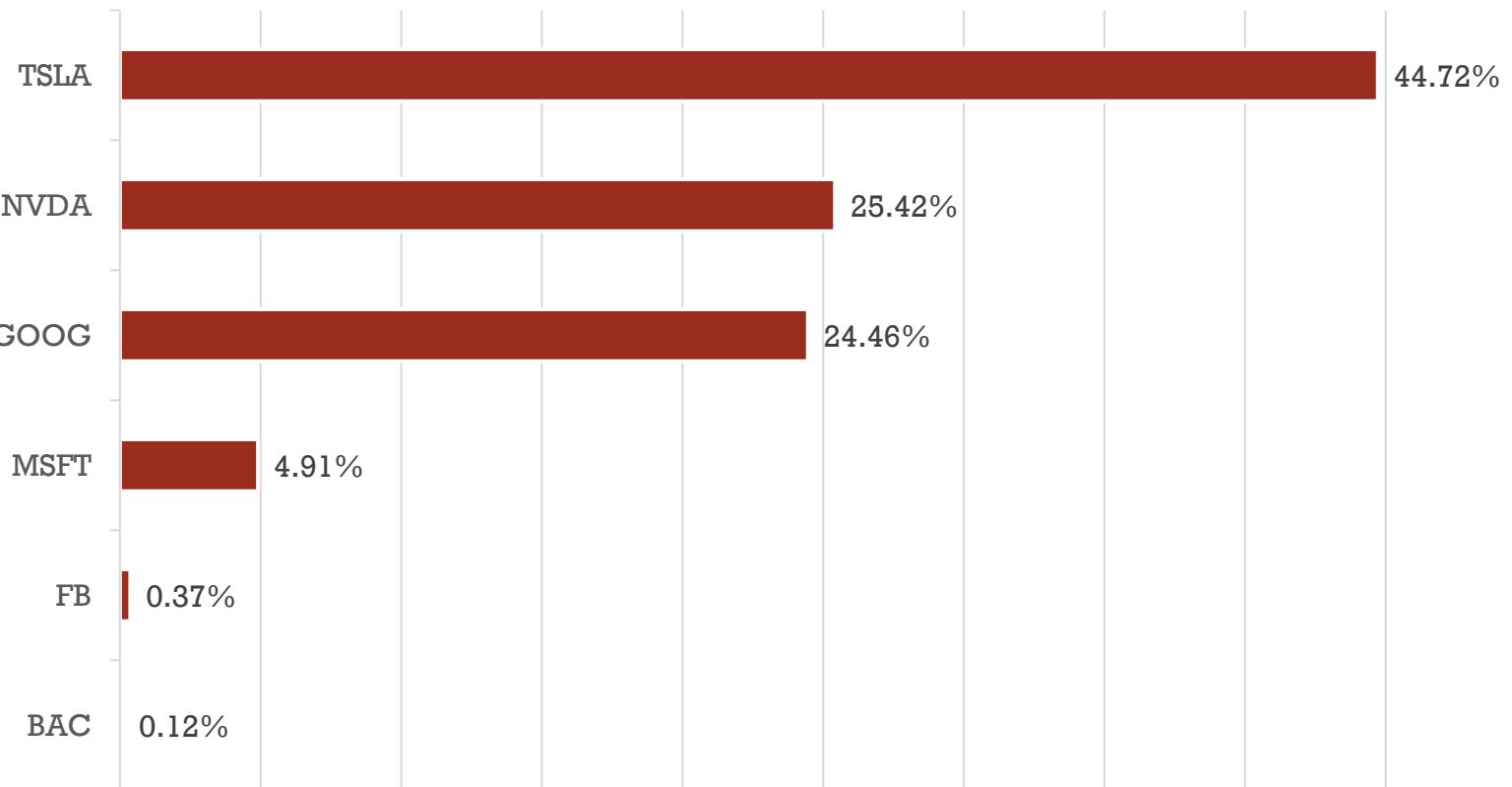
GOOG



ALL POSSIBLE PORTFOLIOS WITH OUT STOCKS



OPTIMAL WEIGHTS FROM “BEST SHARPE RATIO PORTFOLIO”



PORTFOLIO DESCRIPTION IN 26/10/2021



FB

Price -----> 315.81
Weight of portfolio -----> 0.37%
Overall value in portfolio -----> 371.234
Count of stock -----> 1.175



NVDA

Price -----> 247.17
Weight of portfolio -----> 25.42%
Overall value in portfolio -----> 25415.668
Count of stock -----> 102.827



TSLA

Price -----> 1018.43
Weight of portfolio -----> 44.72%
Overall value in portfolio -----> 44720.507
Count of stock -----> 43.911



MSFT

Price -----> 310.11
Weight of portfolio -----> 4.91%
Overall value in portfolio -----> 4906.111
Count of stock -----> 15.821



BAC

Price -----> 47.96
Weight of portfolio -----> 0.12%
Overall value in portfolio -----> 124.168
Count of stock -----> 2.589



GOOG

Price -----> 2793.44
Weight of portfolio -----> 24.46%
Overall value in portfolio -----> 24462.312
Count of stock -----> 8.757



PORTFOLIO IN 03/11/2021

STOCK PRICES DURING LAST WEEK



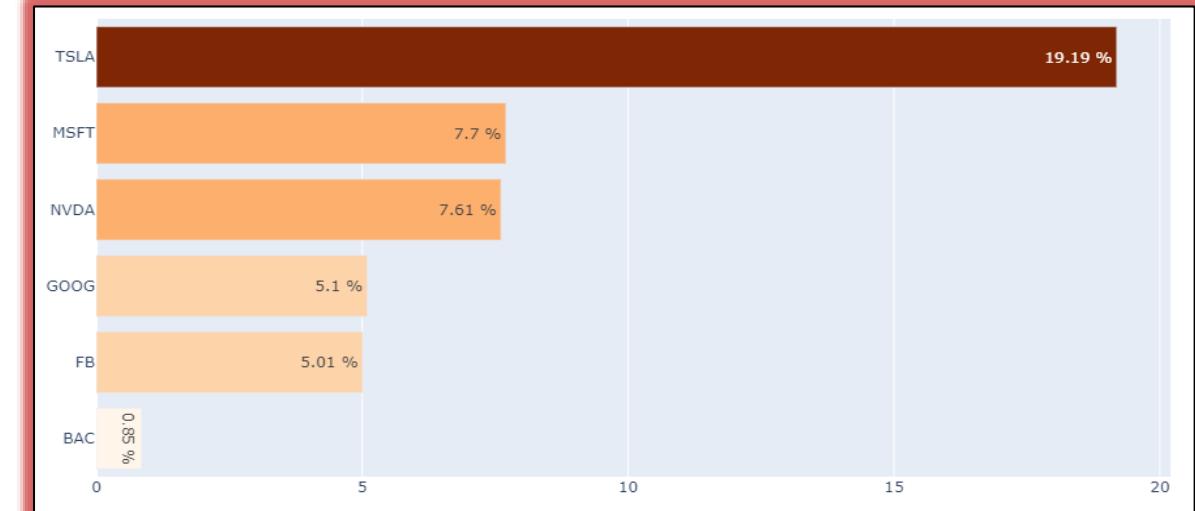
STOCK RATE OF RETURNS DURING LAST WEEK



PORTFOLIO VALUES DURING LAST WEEK

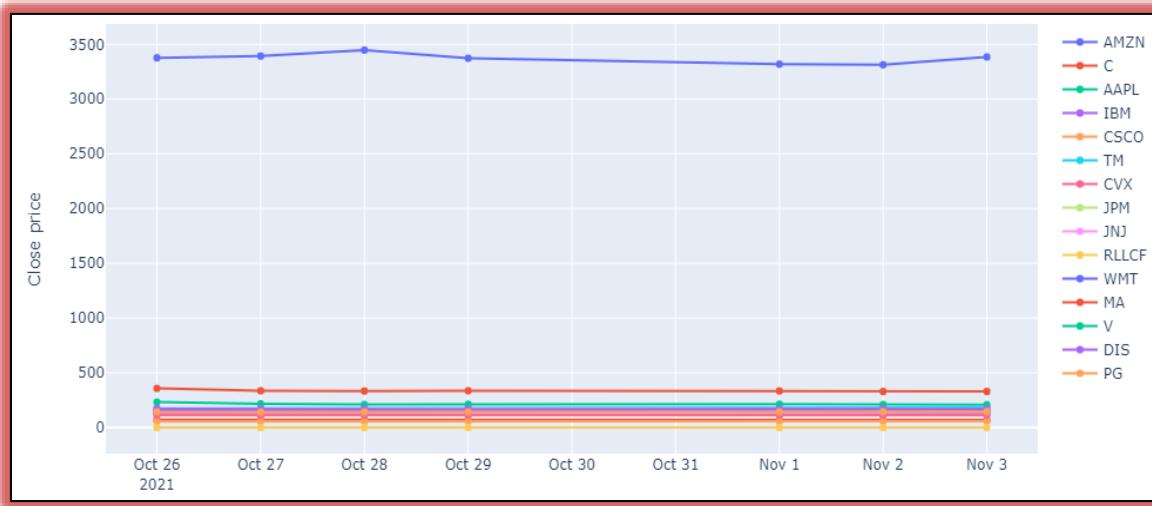


STOCK GROWTH RATE DURING LAST WEEK

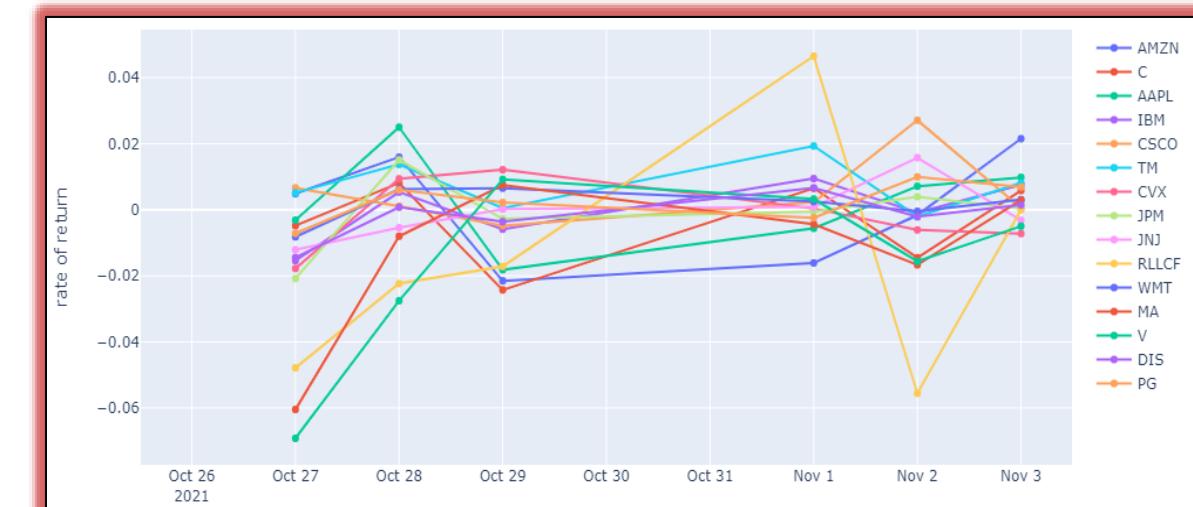


DYNAMICS OF OTHER STOCKS FROM WATCH LIST DURING LAST WEEK

STOCK PRICES DURING LAST WEEK

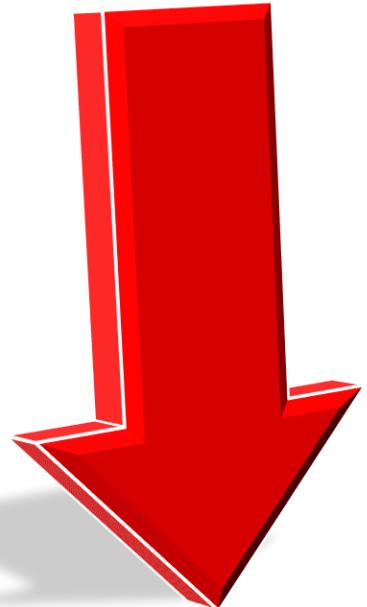


STOCK RATE OF RETURNS DURING LAST WEEK



REBALANCE IN 03/11/2021

SELL BAC



OVERALL VALUE = \$125.23

BUY TM



OVERALL VALUE = \$125.23



PORTFOLIO DESCRIPTION IN 03/11/2021 AFTER REBALANCE



FB

Price -----> 331.62
Weight of portfolio -----> 0.35%
Overall value in portfolio -----> 389.819
Count of stock -----> 1.175



NVDA

Price -----> 265.98
Weight of portfolio -----> 24.38%
Overall value in portfolio -----> 27349.839
Count of stock -----> 102.827



TSLA

Price -----> 1213.86
Weight of portfolio -----> 47.52%
Overall value in portfolio -----> 53302.077
Count of stock -----> 43.911



MSFT

Price -----> 334.0
Weight of portfolio -----> 4.71%
Overall value in portfolio -----> 5284.065
Count of stock -----> 15.821



TM

Price -----> 181.07
Weight of portfolio -----> 0.11%
Overall value in portfolio -----> 125.229
Count of stock -----> 0.692



GOOG

Price -----> 2935.80
Weight of portfolio -----> 22.92%
Overall value in portfolio -----> 25708.967
Count of stock -----> 8.757

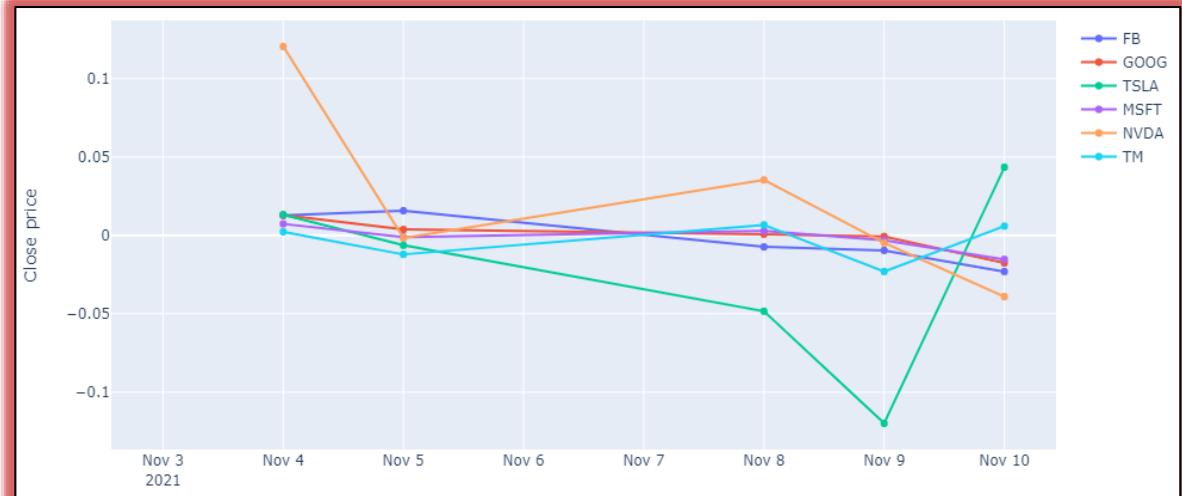


PORTFOLIO IN 10/11/2021

STOCK PRICES DURING LAST WEEK



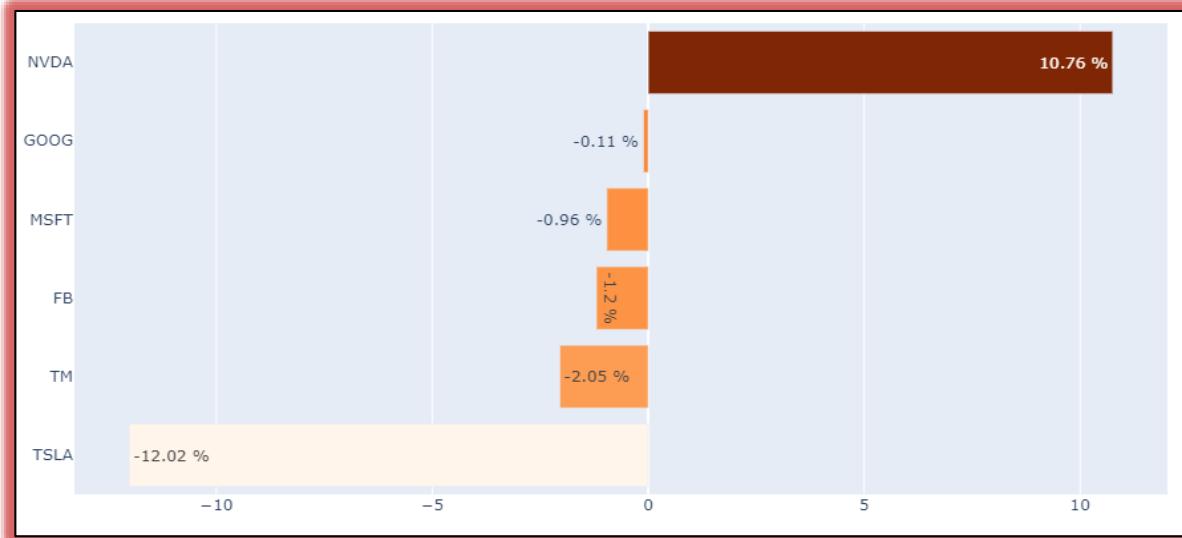
STOCK RATE OF RETURNS DURING LAST WEEK



PORTFOLIO VALUES DURING ALL TIME

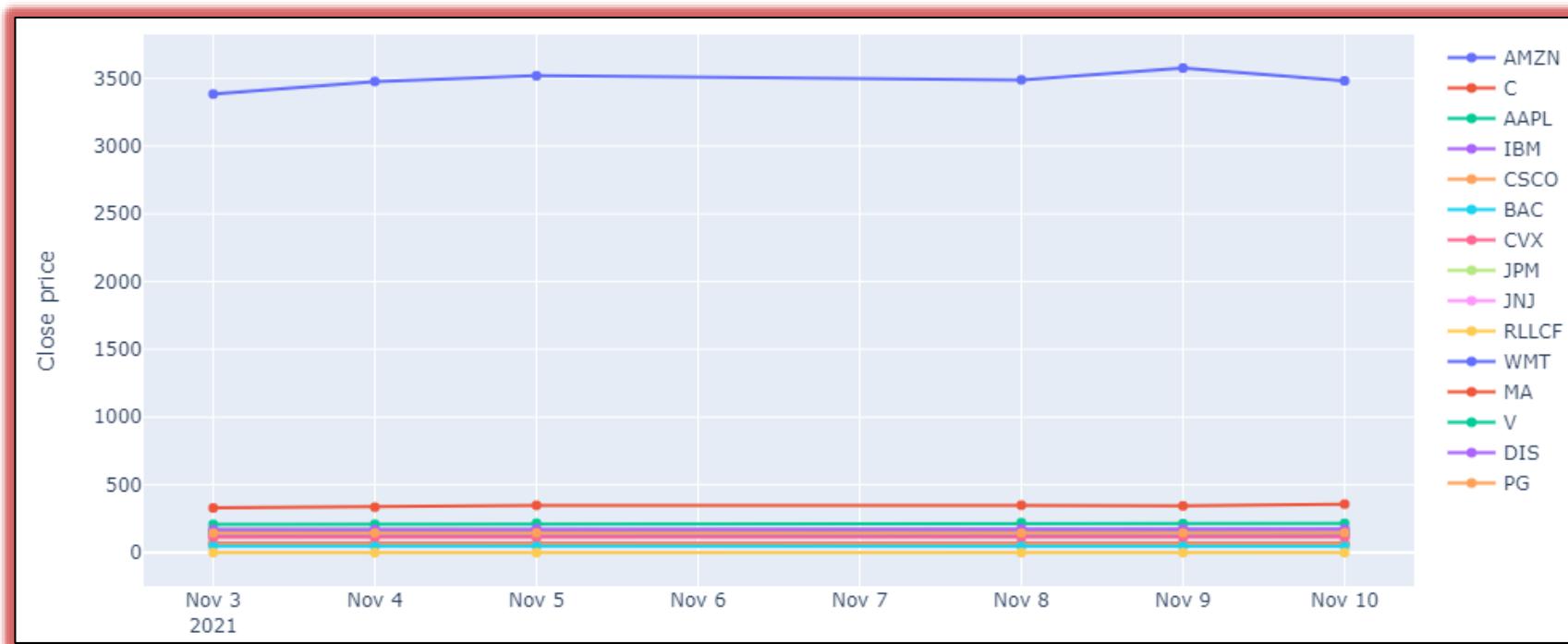


STOCK GROWTH RATE DURING LAST WEEK



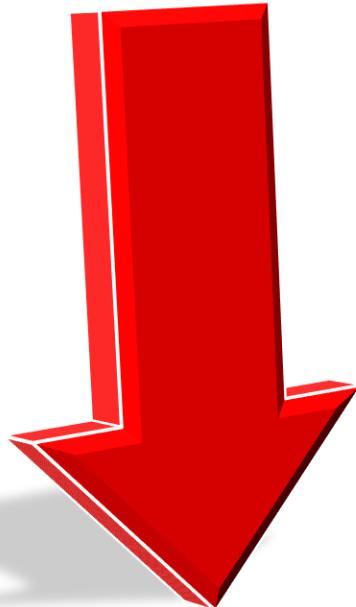
DYNAMICS OF OTHER STOCKS FROM WATCH LIST DURING LAST WEEK

STOCK PRICES DURING LAST WEEK



REBALANCE IN 10/11/2021

PARTLY SELL TSLA



OVERALL VALUE = \$30,000

BUY NVDA



OVERALL VALUE = \$15,000

BUY AMZN



OVERALL VALUE = \$10,000

BUY MA



OVERALL VALUE = \$5,000



PORTFOLIO DESCRIPTION IN 10/11/2021 AFTER REBALANCE



FB



NVDA



TSLA



AMZN

Price -----> 327.64
Weight of portfolio -----> 0.35%
Overall value in portfolio -> 385.14
Count of stock -----> 1.175

Price -----> 294.59
Weight of portfolio -----> 41.70%
Overall value in portfolio -> 45291.71
Count of stock -----> 153.749

Price -----> 1067.95
Weight of portfolio -----> 15.56%
Overall value in portfolio -> 16894.99
Count of stock -----> 15.82

Price -----> 3482.05
Weight of portfolio -----> 9.21%
Overall value in portfolio -> 10000.0
Count of stock -----> 2.872



MSFT



TM



GOOG



MA

Price -----> 330.8
Weight of portfolio -----> 4.17%
Overall value in portfolio -> 5233.44
Count of stock -----> 15.821

Price -----> 177.36
Weight of portfolio -----> 0.11%
Overall value in portfolio -> 122.66
Count of stock -----> 0.692

Price -----> 2932.52
Weight of portfolio -----> 23.64%
Overall value in portfolio -> 25680.24
Count of stock -----> 8.757

Price -----> 357.94
Weight of portfolio -----> 4.60%
Overall value in portfolio -> 5000.0
Count of stock -----> 13.969

PORTFOLIO IN 17/11/2021

STOCK PRICES DURING LAST WEEK



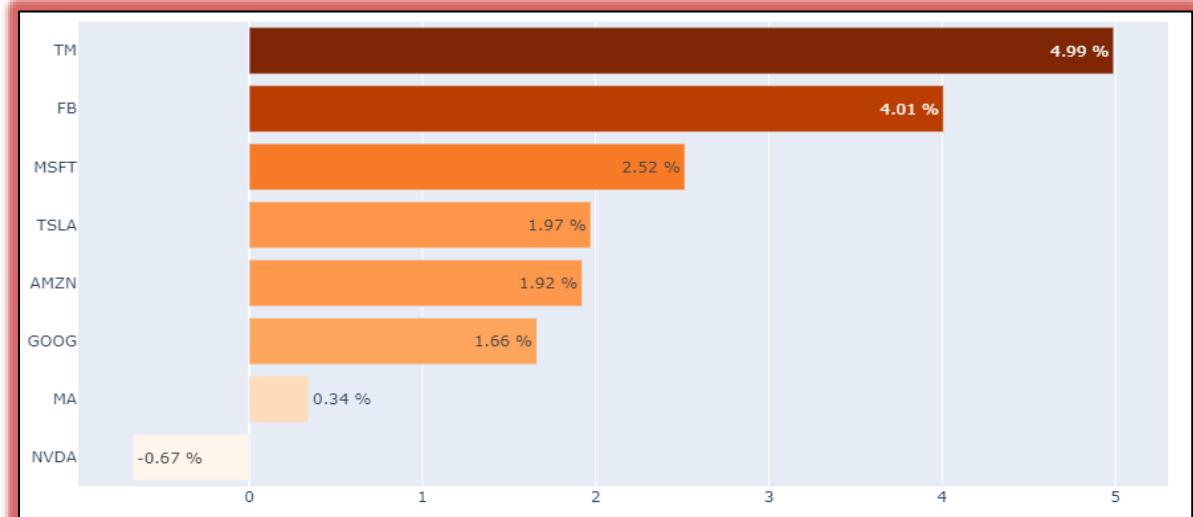
STOCK RATE OF RETURNS DURING LAST WEEK



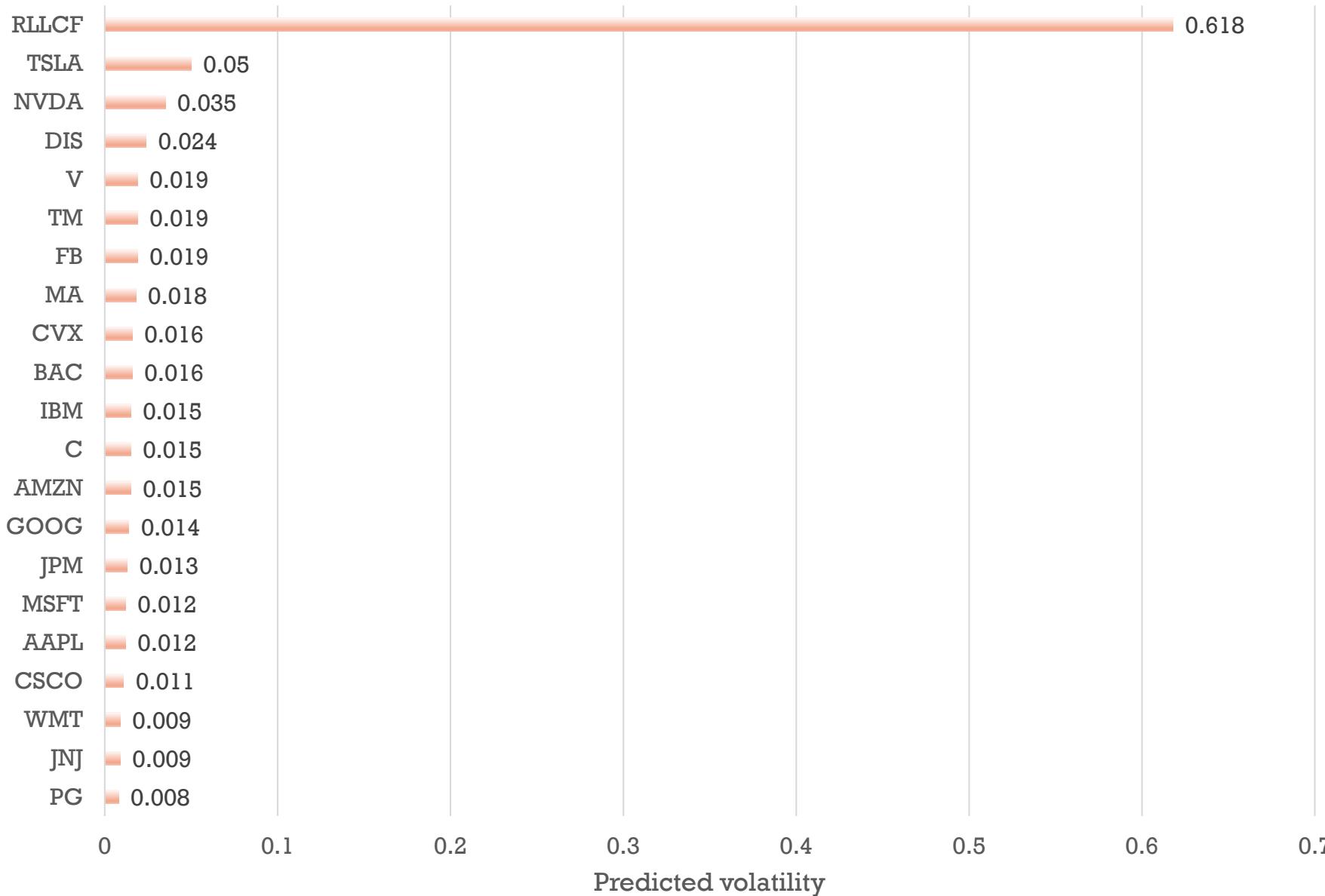
PORTFOLIO VALUES DURING ALL TIME



STOCK GROWTH RATE DURING LAST WEEK

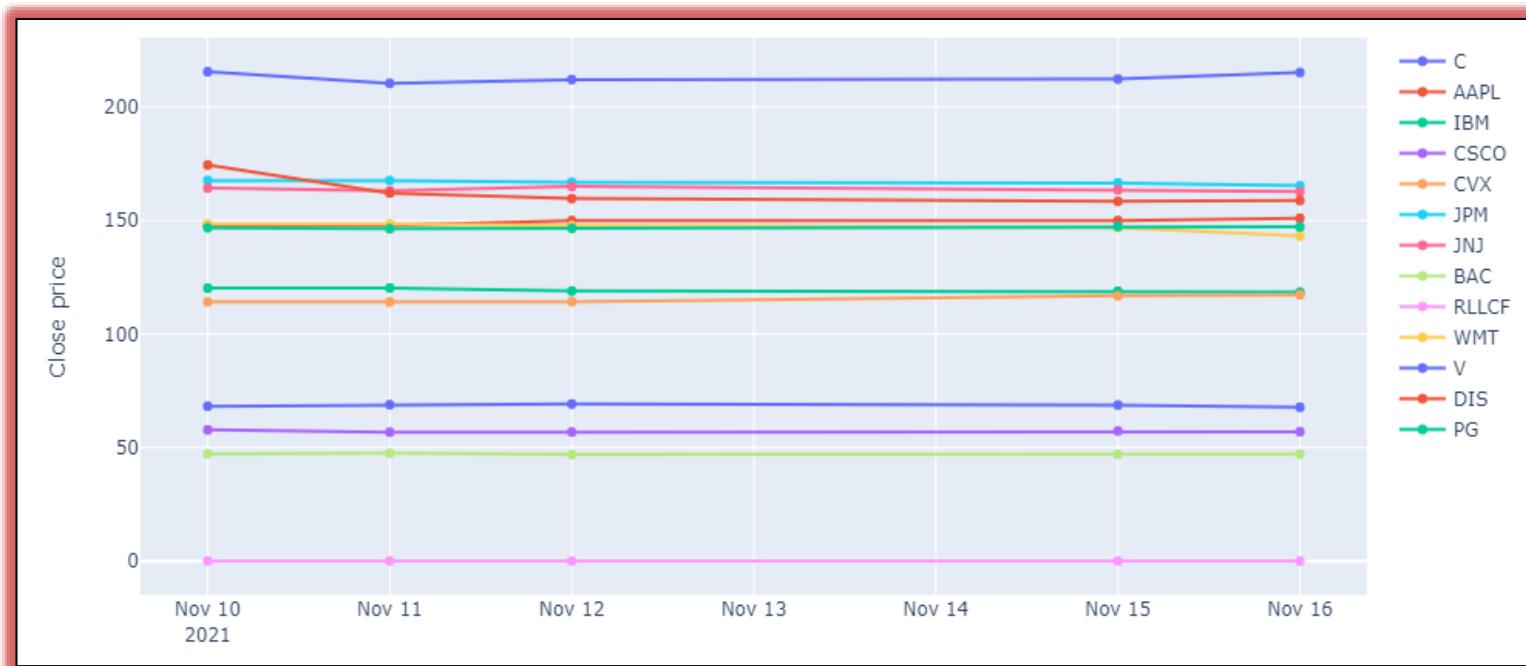


RESULTS FROM GARCH(3,3) MODEL



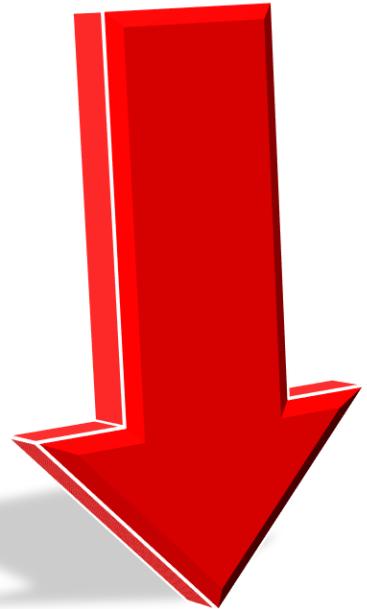
DYNAMICS OF OTHER STOCKS FROM WATCH LIST DURING LAST WEEK

STOCK PRICES DURING LAST WEEK



REBALANCE IN 17/11/2021

SELL MA



OVERALL VALUE = \$5,017

BUY TSLA



OVERALL VALUE = \$5,017



PORTFOLIO DESCRIPTION IN 17/11/2021 AFTER REBALANCE



FB



NVDA



TSLA



AMZN

Price -----> 340.77
Weight of portfolio -----> 0.4%
Overall value in portfolio -> 400.58
Count of stock -----> 1.175

Price -----> 292.61
Weight of portfolio -----> 41.1%
Overall value in portfolio -> 44987.29
Count of stock -----> 153.745

Price -----> 1089.01
Weight of portfolio -----> 20.3%
Overall value in portfolio -> 22245.34
Count of stock -----> 20.43

Price -----> 3549.0
Weight of portfolio -----> 9.3%
Overall value in portfolio -> 10192.27
Count of stock -----> 2.872



MSFT

Price -----> 339.12
Weight of portfolio -----> 4.9%
Overall value in portfolio -> 5356.07
Count of stock -----> 15.821



TM

TOYOTA



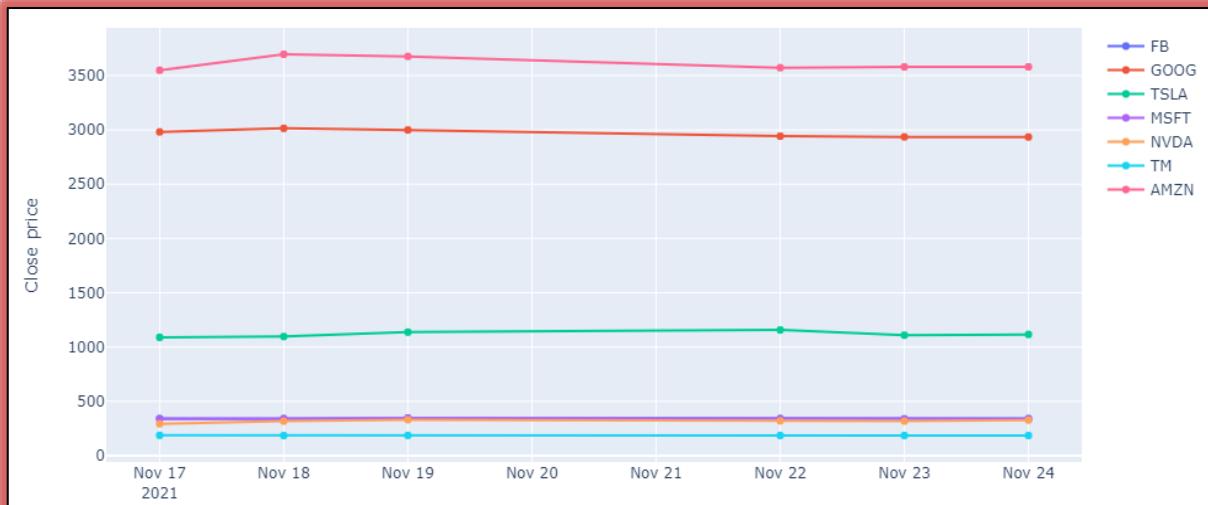
GOOG

Price -----> 2981.24
Weight of portfolio -----> 23.9%
Overall value in portfolio -> 26106.89
Count of stock -----> 8.757



PORTFOLIO IN 24/11/2021

STOCK PRICES DURING LAST WEEK



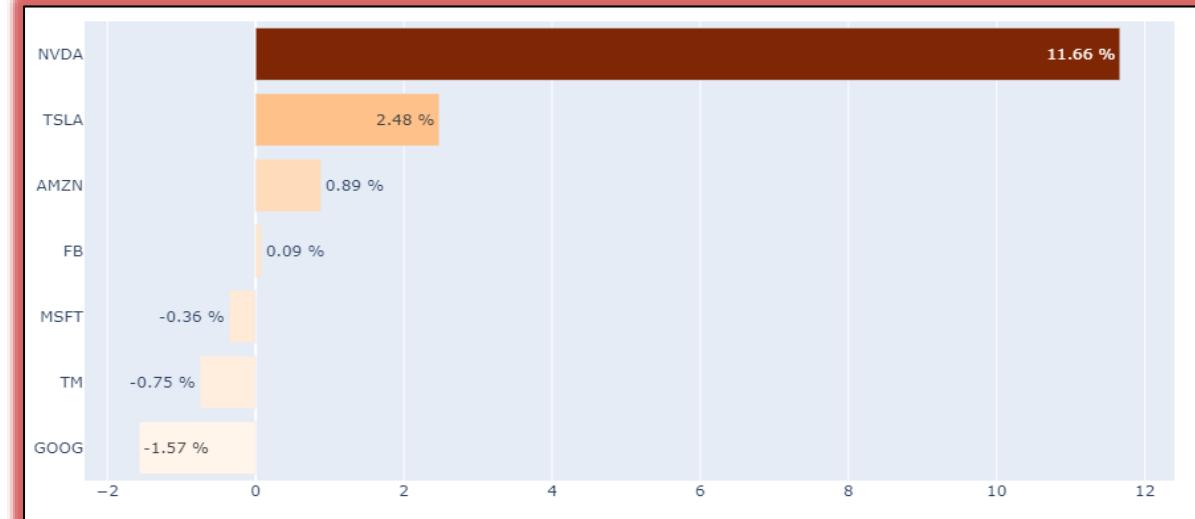
STOCK RATE OF RETURNS DURING LAST WEEK



PORTFOLIO VALUES DURING ALL TIME

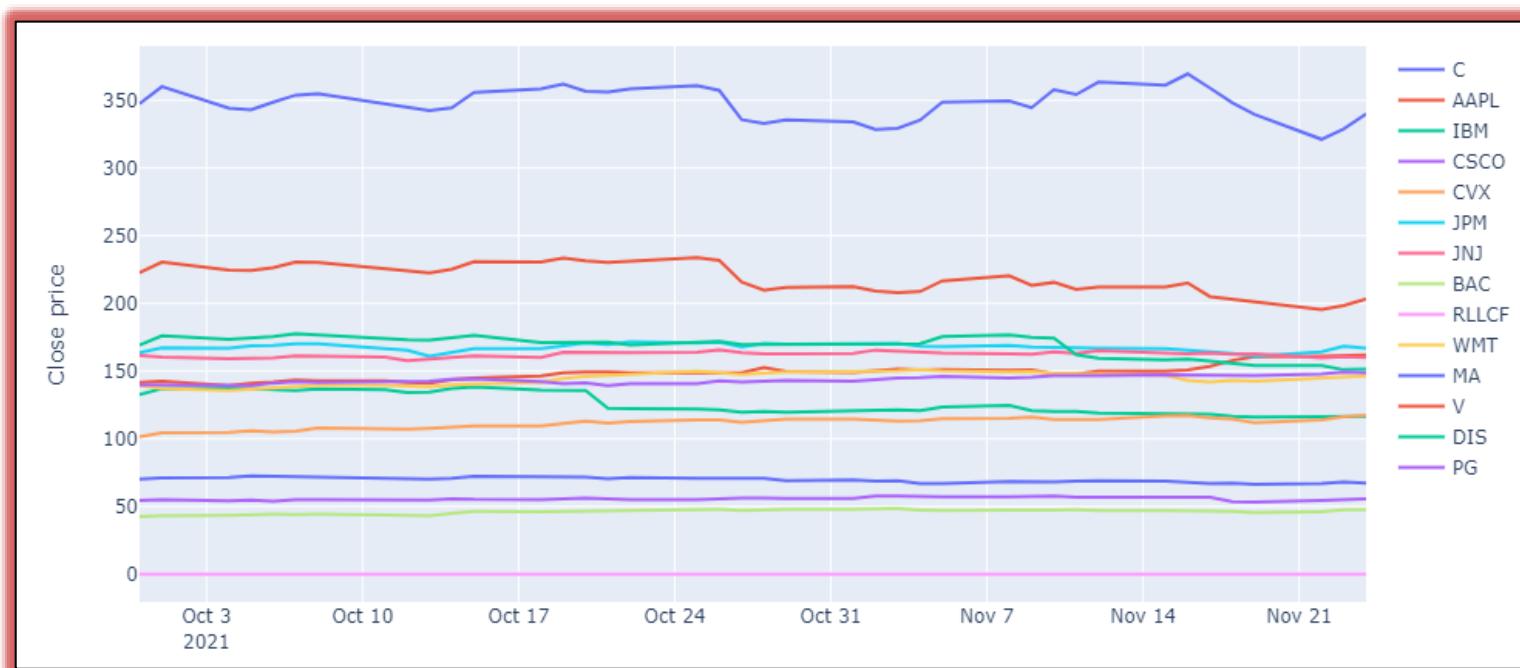


STOCK GROWTH RATE DURING LAST WEEK



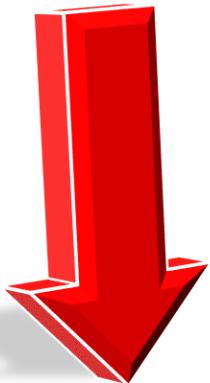
DYNAMICS OF OTHER STOCKS FROM WATCH LIST DURING LAST 2 MONTH

STOCK PRICES DURING LAST 2 MONTH



REBALANCE IN 24/11/2021

SELL GOOG



VALUE = \$25,696

BUY AAPL



VALUE = \$12,000

BUY WMT



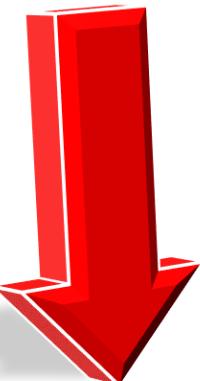
VALUE = \$6,000

BUY CSCO



VALUE = \$6,000

SELL AMZN



VALUE = \$10,282

BUY V



VALUE = \$6,000

BUY PG



VALUE = \$5,978



PORTFOLIO DESCRIPTION IN 24/11/2021 AFTER REBALANCE



FB



TSLA



Microsoft



NVDA

Price -----> 341.06
Weight of portfolio -----> 0.3%
Overall value in portfolio -> 400.92
Count of stock -----> 1.175

Price -----> 1116.0
Weight of portfolio -----> 19.8%
Overall value in portfolio -> 22796.67
Count of stock -----> 20.427

Price -----> 337.91
Weight of portfolio -----> 4.7%
Overall value in portfolio -> 5345.92
Count of stock -----> 15.821

Price -----> 326.74
Weight of portfolio -----> 43.7%
Overall value in portfolio -> 50234.92
Count of stock -----> 15.821



TM



AAPL



WMT



CSCO

Price -----> 184.81
Weight of portfolio -----> 0.1%
Overall value in portfolio -> 127.81
Count of stock -----> 0.692

Price -----> 161.94
Weight of portfolio -----> 10.4%
Overall value in portfolio -> 12000.00
Count of stock -----> 74.102

Price -----> 146.54
Weight of portfolio -----> 5.2%
Overall value in portfolio -> 6000.00
Count of stock -----> 40.944

Price -----> 55.54
Weight of portfolio -----> 5.2%
Overall value in portfolio -> 6000.00
Count of stock -----> 108.03



V

Price -----> 203.25
Weight of portfolio -----> 5.2%
Overall value in portfolio -> 6000.00
Count of stock -----> 29.52



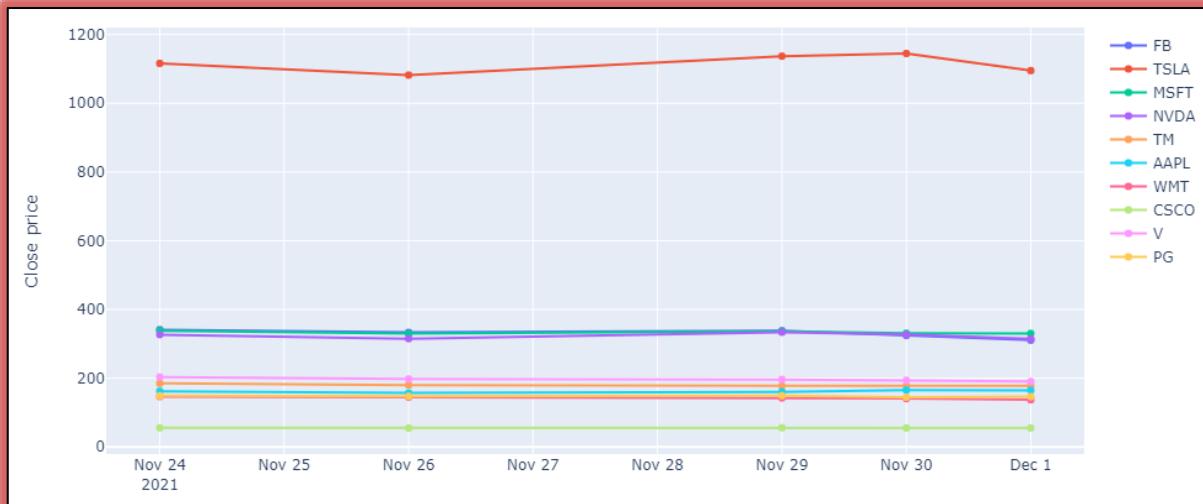
PG

Price -----> 148.66
Weight of portfolio -----> 5.2%
Overall value in portfolio -> 5978.75
Count of stock -----> 40.218



PORTFOLIO IN 01/12/2021

STOCK PRICES DURING LAST WEEK



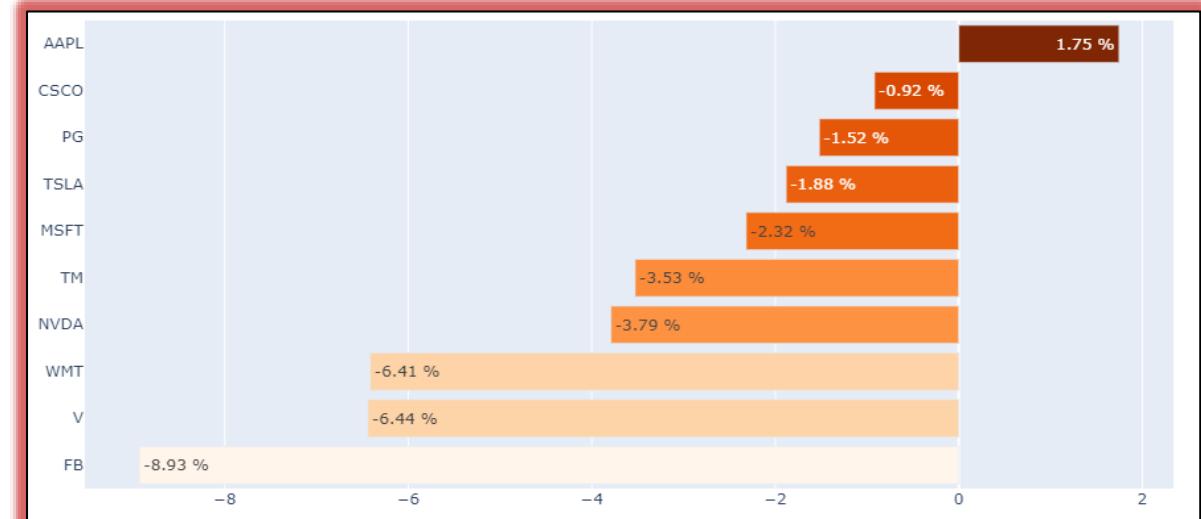
STOCK RATE OF RETURNS DURING LAST WEEK



PORTFOLIO VALUES DURING ALL TIME

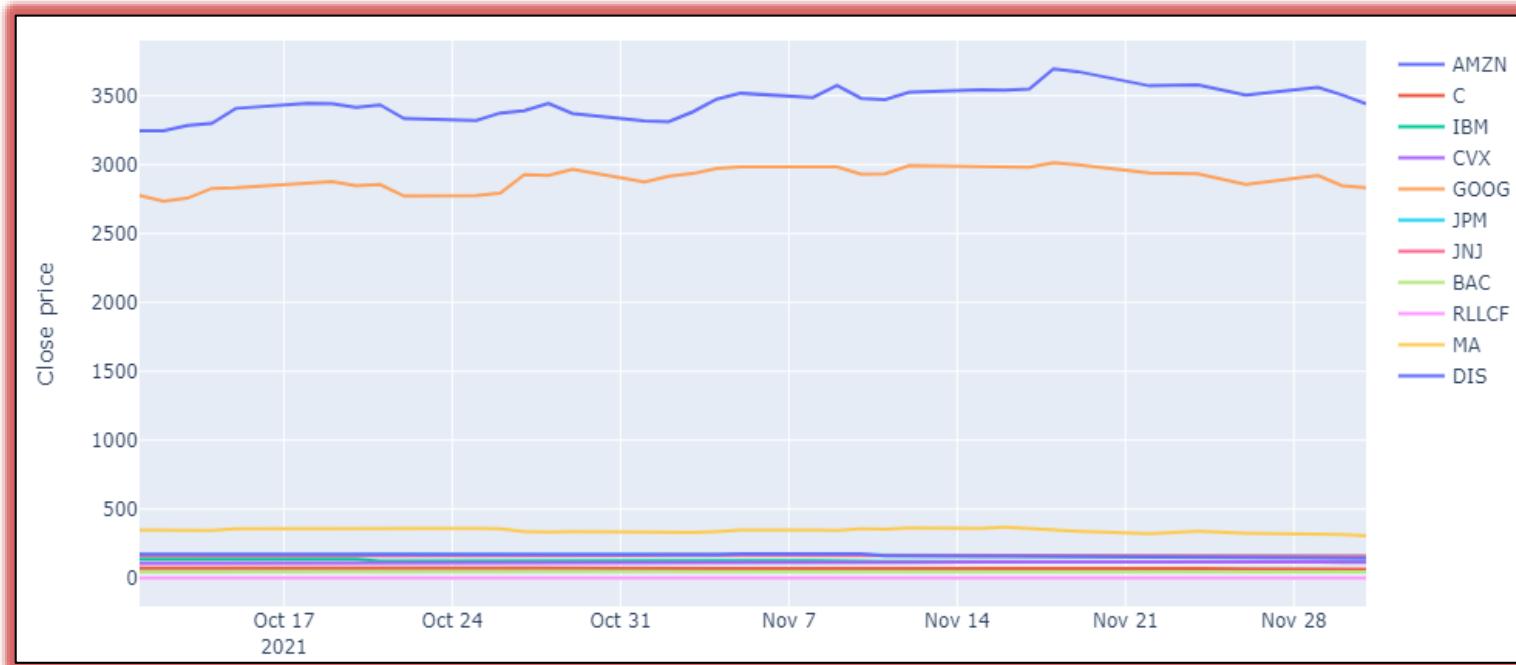


STOCK GROWTH RATE DURING LAST WEEK



DYNAMICS OF OTHER STOCKS FROM WATCH LIST DURING LAST 2 MONTH

STOCK PRICES DURING LAST 2 MONTH



REBALANCE IN 10/11/2021

SELL FB



SELL WMT



BUY JNJ



OVERALL VALUE = \$365.11

OVERALL VALUE = \$5,612.12

OVERALL VALUE = \$4,000

SELL V



OVERALL VALUE = \$5,613.57

BUY AAPL



OVERALL VALUE = \$7,593.88



PORTFOLIO DESCRIPTION IN 01/12/2021 AFTER REBALANCE

 Johnson & Johnson

JNJ



TSLA



MSFT



NVDA

Price -----> 158.08
Weight of portfolio -----> 3.58%
Overall value in portfolio -> 4000
Count of stock -----> 25.304

Price -----> 1095.0
Weight of portfolio -----> 20.03%
Overall value in portfolio -> 22367.7
Count of stock -----> 20.427

Price -----> 330.08
Weight of portfolio -----> 4.68%
Overall value in portfolio -> 5222.05
Count of stock -----> 15.821

Price -----> 314.35
Weight of portfolio -----> 43.28%
Overall value in portfolio -> 48329.71
Count of stock -----> 153.745



TM



AAPL



PG



CSCO

Price -----> 178.29
Weight of portfolio -----> 0.11%
Overall value in portfolio -> 123.31
Count of stock -----> 0.692

Price -----> 164.77
Weight of portfolio -----> 17.73%
Overall value in portfolio -> 19803.52
Count of stock -----> 120.189

Price -----> 146.4
Weight of portfolio -----> 5.27%
Overall value in portfolio -> 5887.86
Count of stock -----> 40.218

Price -----> 55.03
Weight of portfolio -----> 5.32%
Overall value in portfolio -> 5944.91
Count of stock -----> 108.03

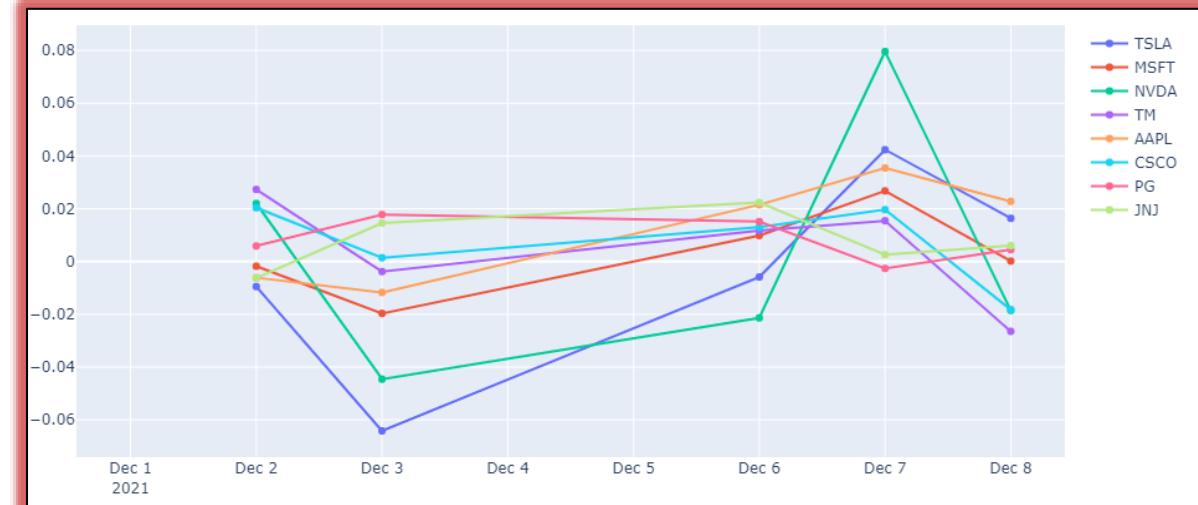


PORTFOLIO IN 08/12/2021

STOCK PRICES DURING LAST WEEK



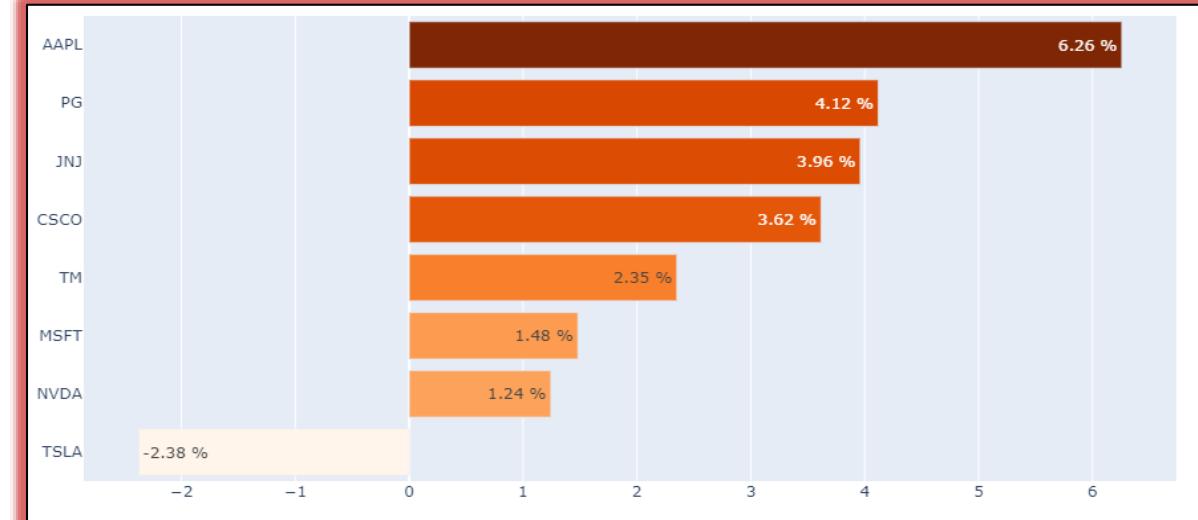
STOCK RATE OF RETURNS DURING LAST WEEK



PORTFOLIO VALUES DURING ALL TIME

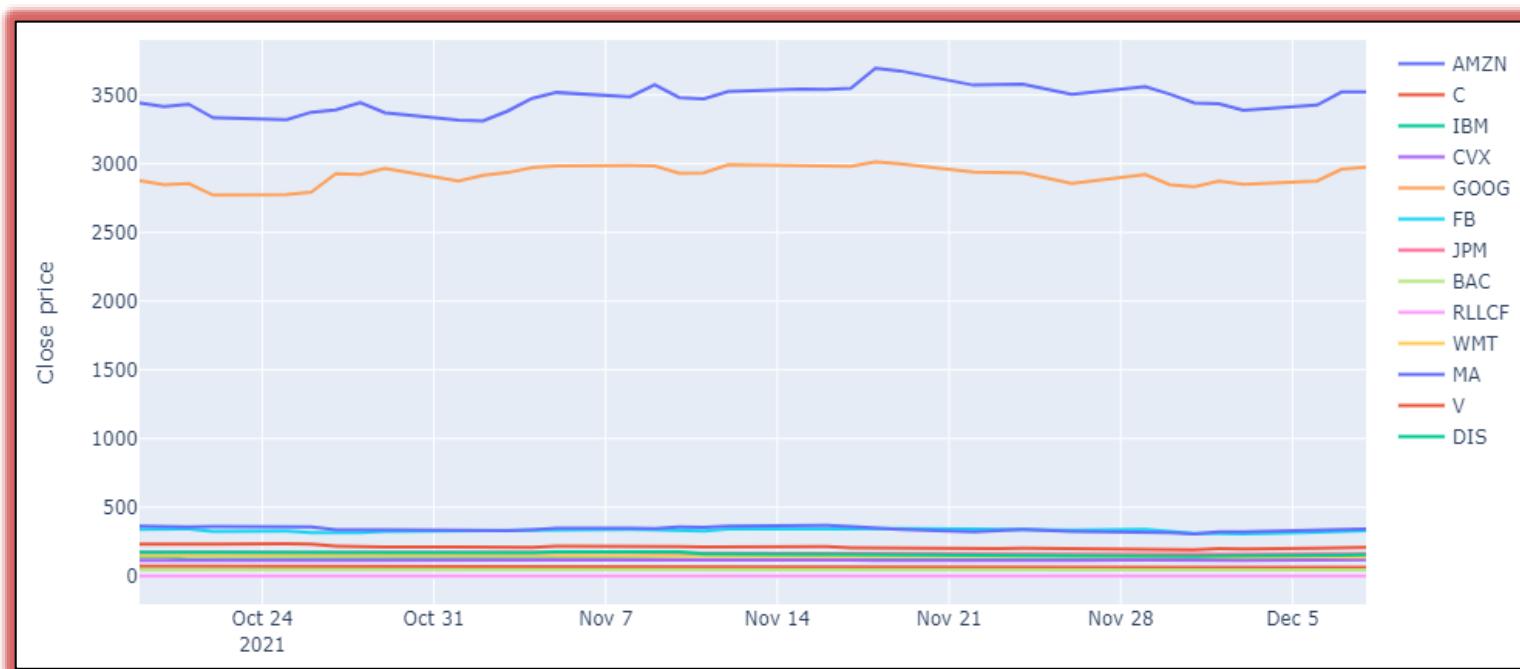


STOCK GROWTH RATE DURING LAST WEEK



DYNAMICS OF OTHER STOCKS FROM WATCH LIST DURING LAST 2 MONTH

STOCK PRICES DURING LAST 2 MONTH



REBALANCE IN 08/12/2021

SELL TM



OVERALL VALUE = \$126.204

SELL CSCO



OVERALL VALUE = \$6,159.89

BUY FB



OVERALL VALUE = \$4,000

BUY MA



OVERALL VALUE = \$4,000

SELL MSFT



OVERALL VALUE = \$5,299.42

PARTLY SELL NVDA



OVERALL VALUE = \$15,000

BUY V



OVERALL VALUE = \$3,585.5

BUY AAPL



OVERALL VALUE = \$15,000

PORTFOLIO DESCRIPTION IN 08/12/2021 AFTER REBALANCE

Johnson & Johnson

JNJ



TSLA



FB



NVDA

Price -----> 164.34
Weight of portfolio -----> 3.66%
Overall value in portfolio -> 4158.40
Count of stock -----> 25.304

Price -----> 1068.96
Weight of portfolio -----> 19.21%
Overall value in portfolio -> 21835.78
Count of stock -----> 20.427

Price -----> 330.56
Weight of portfolio -----> 3.52%
Overall value in portfolio -> 4000.0
Count of stock -----> 12.101

Price -----> 318.26
Weight of portfolio -----> 29.85%
Overall value in portfolio -> 33930.85
Count of stock -----> 106.614



MA



AAPL



PG



V

Price -----> 342.34
Weight of portfolio -----> 3.52%
Overall value in portfolio -> 4000.0
Count of stock -----> 11.684

Price -----> 175.08
Weight of portfolio -----> 31.7%
Overall value in portfolio -> 36042.66
Count of stock -----> 205.864

Price -----> 152.43
Weight of portfolio -----> 5.39%
Overall value in portfolio -> 6130.37
Count of stock -----> 40.218

Price -----> 208.99
Weight of portfolio -----> 3.15%
Overall value in portfolio -> 3585.5
Count of stock -----> 17.156



PORTFOLIO IN 15/12/2021

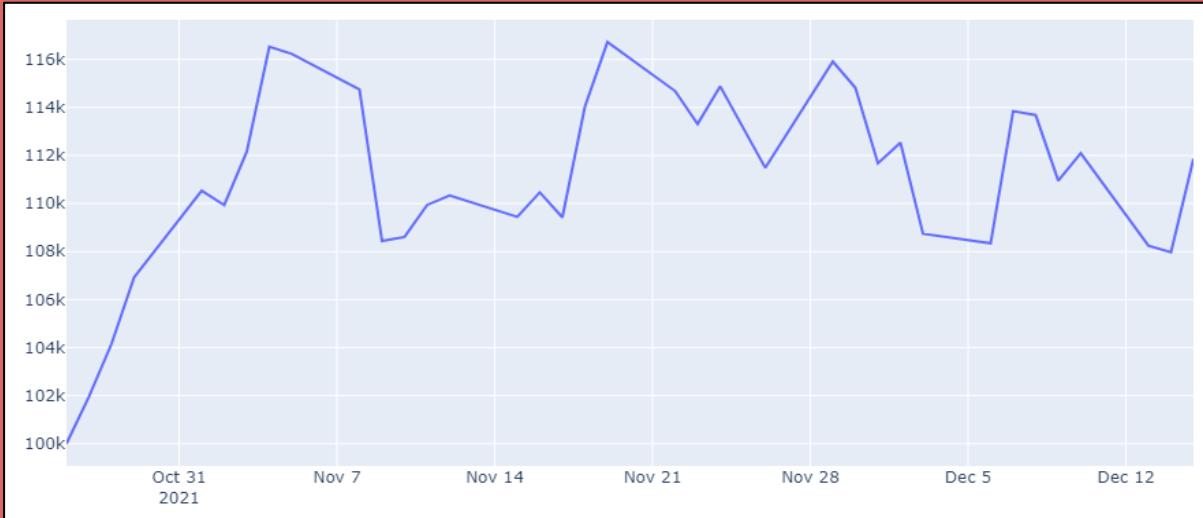
STOCK PRICES DURING LAST WEEK



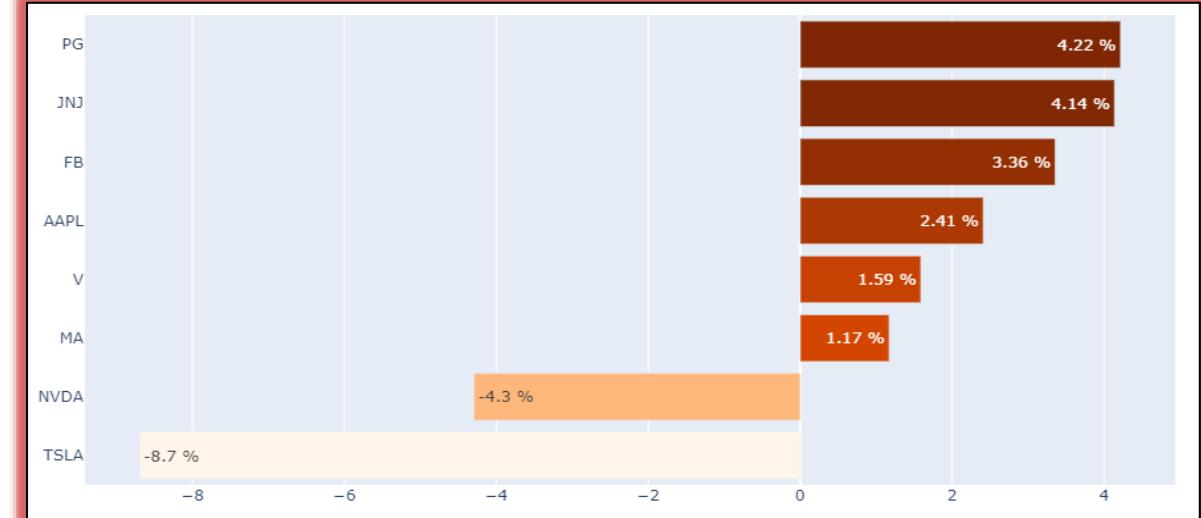
STOCK RATE OF RETURNS DURING LAST WEEK



PORTFOLIO VALUES DURING ALL TIME

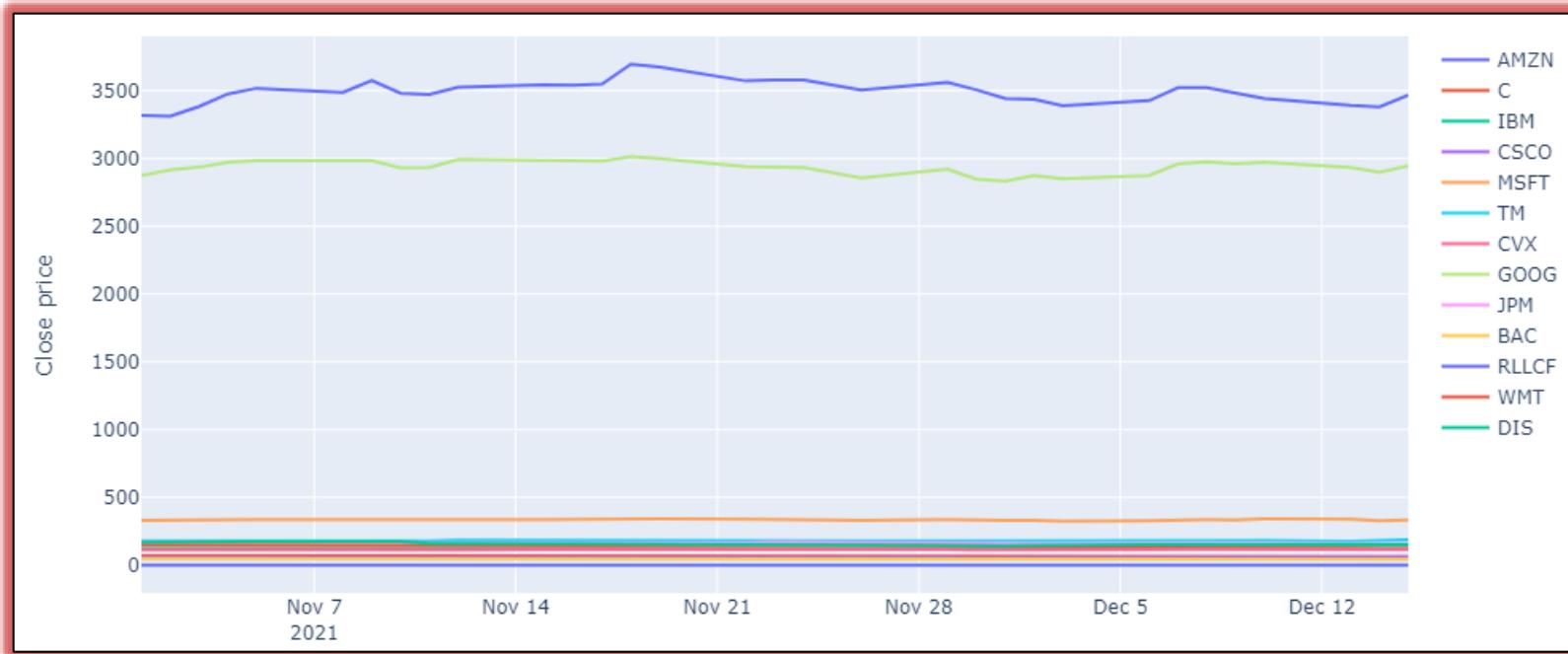


STOCK GROWTH RATE DURING LAST WEEK



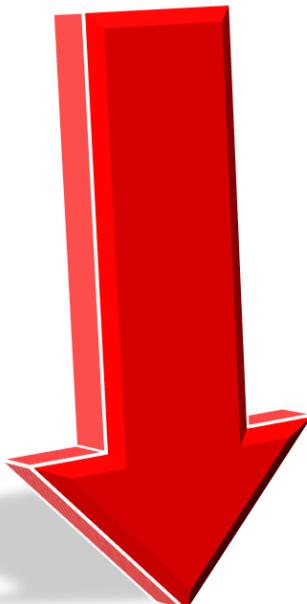
DYNAMICS OF OTHER STOCKS FROM WATCH LIST DURING LAST 2 MONTH

STOCK PRICES DURING LAST 2 MONTH



REBALANCE IN 15/11/2021

SELL TSLA



OVERALL VALUE = \$19,936.6

BUY JNJ



OVERALL VALUE = \$4,000

BUY FB



OVERALL VALUE = \$4,000

BUY MA



OVERALL VALUE = \$4,000

BUY V



OVERALL VALUE = \$4,000

BUY PG



OVERALL VALUE = \$3,936.6



PORTFOLIO DESCRIPTION IN 15/12/2021 AFTER REBALANCE

Johnson & Johnson

JNJ



AAPL



FB



NVDA

Price -----> 171.14
Weight of portfolio -----> 7.45%
Overall value in portfolio -> 8330.47
Count of stock -----> 48.676

Price -----> 179.3
Weight of portfolio -----> 33.0%
Overall value in portfolio -> 36911.41
Count of stock -----> 205.864

Price -----> 341.66
Weight of portfolio -----> 7.27%
Overall value in portfolio -> 8134.32
Count of stock -----> 23.808

Price -----> 304.59
Weight of portfolio -----> 29.03%
Overall value in portfolio -> 32473.44
Count of stock -----> 106.614



MA

P&G

PG

VISA

V

Price -----> 346.35
Weight of portfolio -----> 7.19%
Overall value in portfolio -> 8046.85
Count of stock -----> 23.233

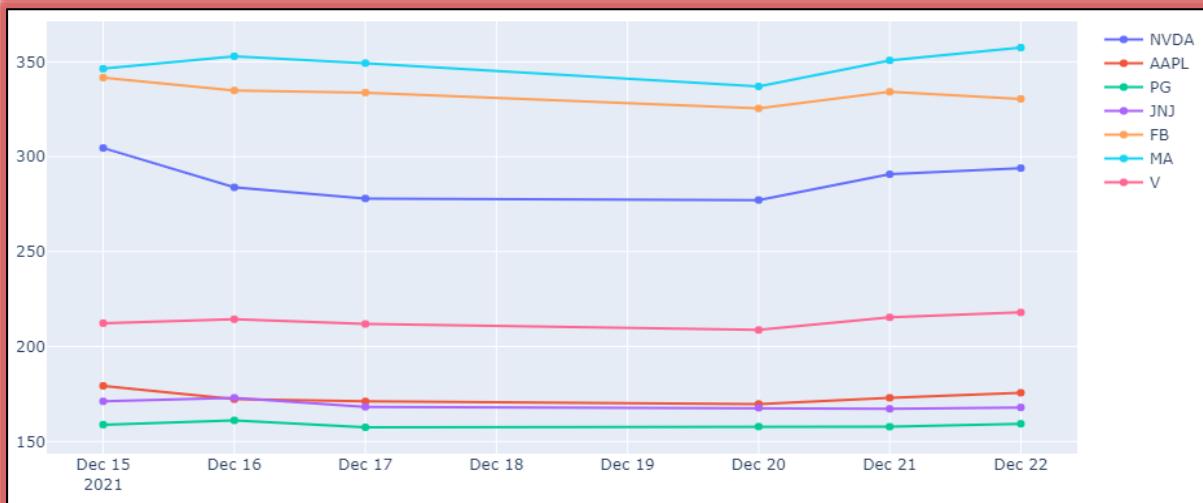
Price -----> 158.86
Weight of portfolio -----> 9.23%
Overall value in portfolio -> 10325.63
Count of stock -----> 64.998

Price -----> 212.31
Weight of portfolio -----> 6.83%
Overall value in portfolio -> 7642.46
Count of stock -----> 35.997



PORTFOLIO IN 22/12/2021

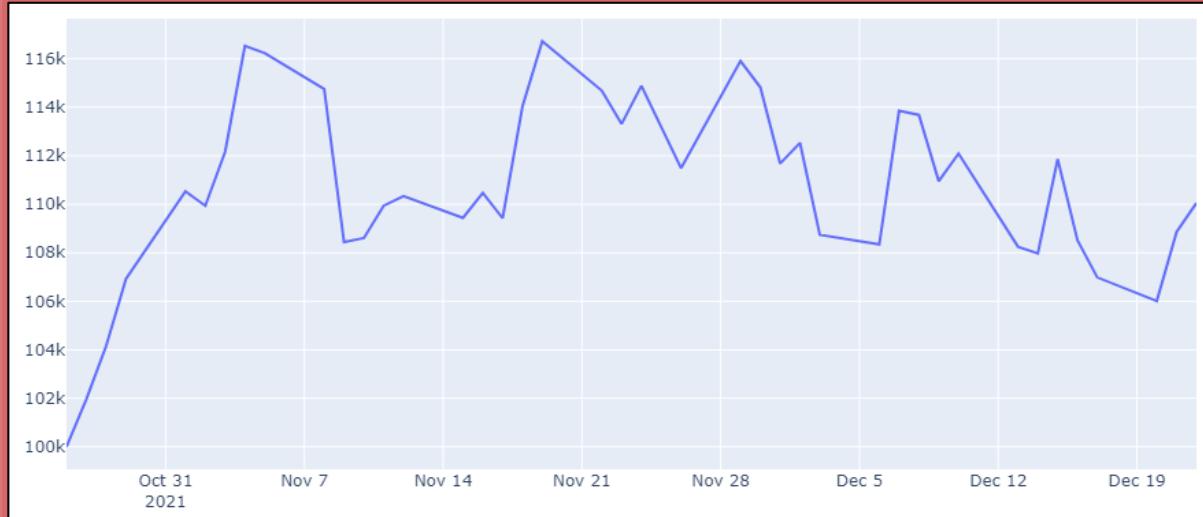
STOCK PRICES DURING LAST WEEK



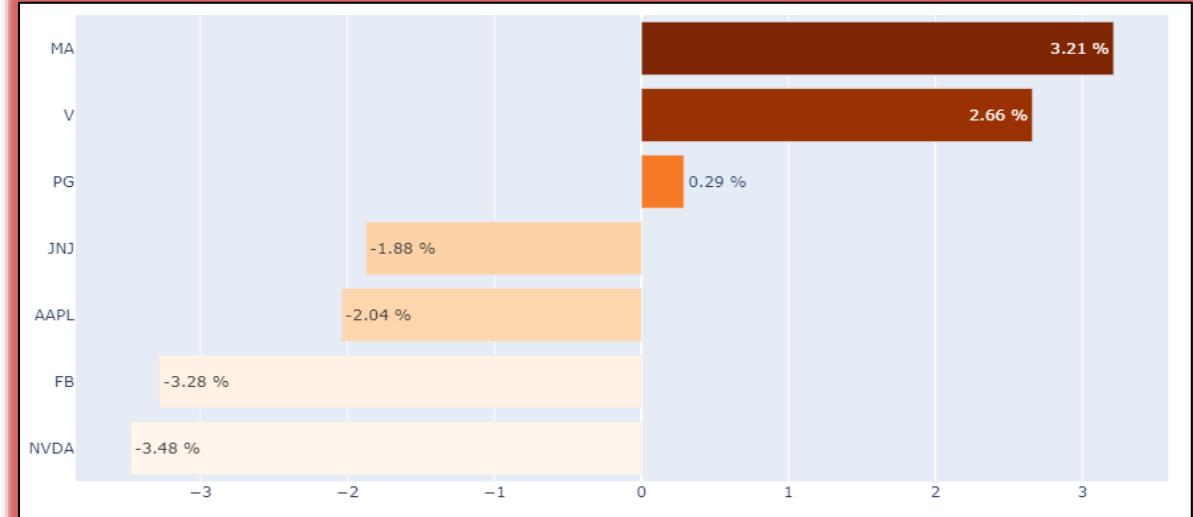
STOCK RATE OF RETURNS DURING LAST WEEK



PORTFOLIO VALUES DURING ALL TIME



STOCK GROWTH RATE DURING LAST WEEK



DYNAMICS OF OTHER STOCKS FROM WATCH LIST DURING LAST 2 MONTH

STOCK PRICES DURING LAST 2 MONTH



REBALANCE IN 22/11/2021

SELL FB



SELL JNJ



SELL MA



BUY IBM



BUY TSLA



OVERALL VALUE = \$16,193

SELL V



PARTLY SELL
NVDA



PARTLY SELL
AAPL



BUY CSCO



OVERALL VALUE = \$20,000



OVERALL VALUE = \$7,845.84

OVERALL VALUE = \$10,000

OVERALL VALUE = \$10,000

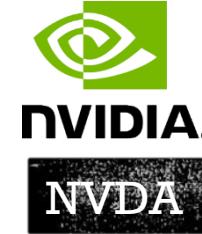
PORTFOLIO DESCRIPTION IN 22/12/2021 AFTER REBALANCE



Price -----> 1008.87
Weight of portfolio -----> 18.17%
Overall value in portfolio -> 20000.0
Count of stock -----> 19.824



Price -----> 175.64
Weight of portfolio -----> 23.77%
Overall value in portfolio -> 26157.95
Count of stock -----> 148.929



Price -----> 294.0
Weight of portfolio -----> 19.4%
Overall value in portfolio -> 21344.40
Count of stock -----> 72.6



Price -----> 61.53
Weight of portfolio -----> 14.54%
Overall value in portfolio -> 16000.0
Count of stock -----> 260.036



Price -----> 159.32
Weight of portfolio -----> 9.41%
Overall value in portfolio -> 10355.53
Count of stock -----> 64.998



Price -----> 129.75
Weight of portfolio -----> 14.71%
Overall value in portfolio -> 16192.92
Count of stock -----> 124.801



OUR PORTFOLIO HISTORICAL DATA IN 29/12/2021

STOCK PRICES DURING LAST 2 MONTH



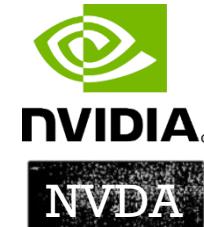
PORTFOLIO FINAL DESCRIPTION IN 29/12/2021



Price -----> 1086.19
Weight of portfolio -----> 18.89%
Overall value in portfolio -> 21532.80
Count of stock -----> 19.824



Price -----> 179.38
Weight of portfolio -----> 23.44%
Overall value in portfolio -> 26714.95
Count of stock -----> 148.929



Price -----> 300.01
Weight of portfolio -----> 19.11%
Overall value in portfolio -> 21780.73
Count of stock -----> 72.6



Price -----> 63.96
Weight of portfolio -----> 14.59%
Overall value in portfolio -> 16631.88
Count of stock -----> 260.036



Price -----> 164.19
Weight of portfolio -----> 9.36%
Overall value in portfolio -> 10672.08
Count of stock -----> 64.998



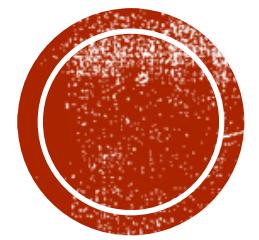
Price -----> 133.35
Weight of portfolio -----> 14.60%
Overall value in portfolio -> 16642.20
Count of stock -----> 124.801



THE PRESENCE OF STOCKS IN OUR PORTFOLIO

	WEEK 1	WEEK 2	WEEK 3	WEEK 4	WEEK 5	WEEK 6	WEEK 7	WEEK 8	WEEK 9
AMZN			✓	✓					
C									
AAPL					✓	✓	✓	✓	✓
IBM								✓	
CSCO					✓	✓			✓
NVDA	✓	✓	✓	✓	✓	✓	✓	✓	✓
MSFT	✓	✓	✓	✓	✓	✓			
TM		✓	✓	✓	✓	✓			
CVX									
GOOG	✓	✓	✓	✓					
FB	✓	✓	✓	✓	✓		✓	✓	
TSLA	✓	✓	✓	✓	✓	✓	✓		✓
JPM									
JNJ						✓	✓	✓	
BAC	✓								
RLLCF									
WMT					✓				
MA			✓				✓	✓	
V					✓		✓	✓	
DIS									
PG					✓	✓	✓	✓	✓





THANKS