

Portfolio Analysis Report - 2025-02-16

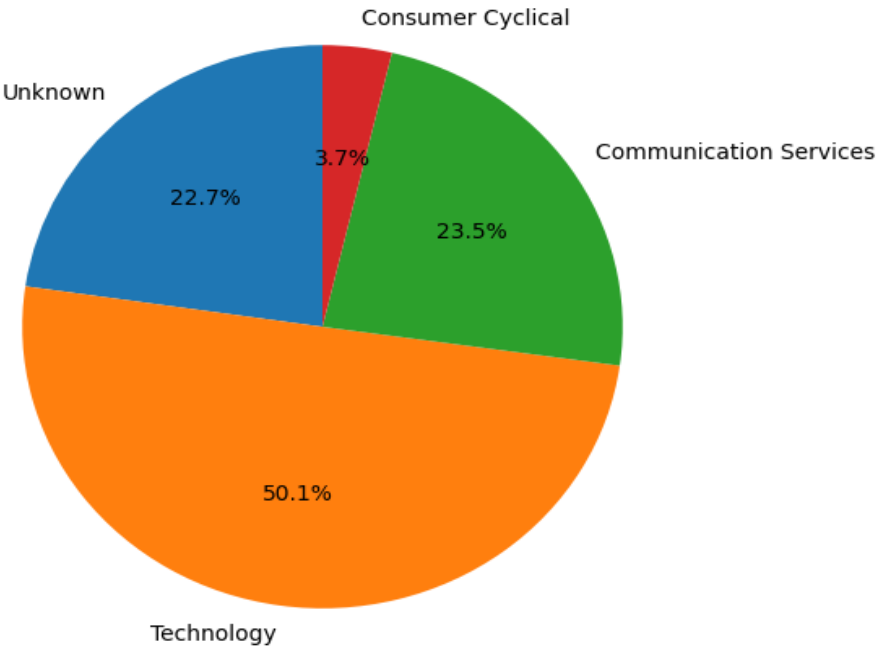
Portfolio Holdings

Ticker	Shares	Current Price	Value	Weight	Daily Change
IGV	21.0	\$106.76	\$2,241.96	22.7%	+0.08%
TSM	5.0	\$203.90	\$1,019.50	10.3%	+1.03%
AVGO	8.35	\$233.04	\$1,945.88	19.7%	-1.17%
GOOGL	12.52	\$185.23	\$2,319.08	23.5%	-0.49%
NVDA	14.27	\$138.85	\$1,981.39	20.1%	+2.63%
MCD	1.19	\$308.55	\$367.17	3.7%	-0.47%
Total			\$9,874.99	100.0%	

Sector Allocation

Sector	Value	Weight	Holdings
Unknown	\$2,241.96	22.7%	IGV
Technology	\$4,946.77	50.1%	TSM, AVGO, NVDA
Communication Services	\$2,319.08	23.5%	GOOGL
Consumer Cyclical	\$367.17	3.7%	MCD

Portfolio Sector Allocation



Portfolio Summary

Metric	Value
Portfolio Value	\$9,874.99
Portfolio Beta	1.30
Sharpe Ratio	1.125
Sortino Ratio	1.089

Market Indicators

Indicator	Current	Previous	Change
Fed Funds Rate	4.33%	4.48%	-0.15%
10-Year Treasury	4.52%	4.62%	-0.10%
CPI (YoY)	3.00%	2.87%	+0.13%
Core CPI (YoY)	3.29%	3.21%	+0.08%
Unemployment Rate	4.00%	4.10%	-0.10%
GDP Growth (QoQ)	1.11%	1.23%	-0.13%

Dividend Analysis

Ticker	Dividend Yield	Dividend Growth	Annual Dividend	Position Income
IGV	0.24%	299.69%	\$0.26	\$5.41
TSM	1.15%	26.69%	\$2.34	\$11.70
AVGO	0.93%	13.91%	\$2.17	\$18.12
GOOGL	0.32%	0.00%	\$0.60	\$7.51
NVDA	0.02%	112.50%	\$0.03	\$0.49
MCD	2.20%	8.83%	\$6.78	\$8.07
Total	0.52%			\$51.29

Geographic Allocation

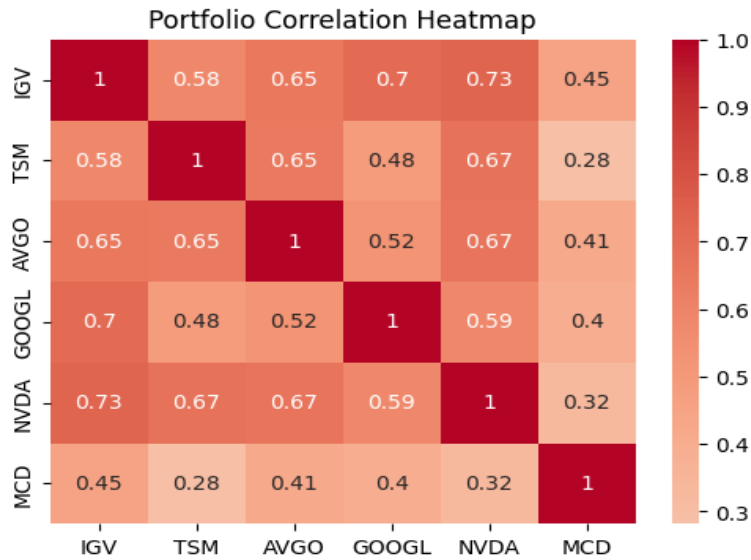
Region	Value	Weight	Holdings
Unknown	\$2,241.96	22.7%	IGV
Taiwan	\$1,019.50	10.3%	TSM
United States	\$6,613.53	67.0%	AVGO, GOOGL, NVDA, MCD

Geographic Concentration (HHI): 0.511

Risk Metrics

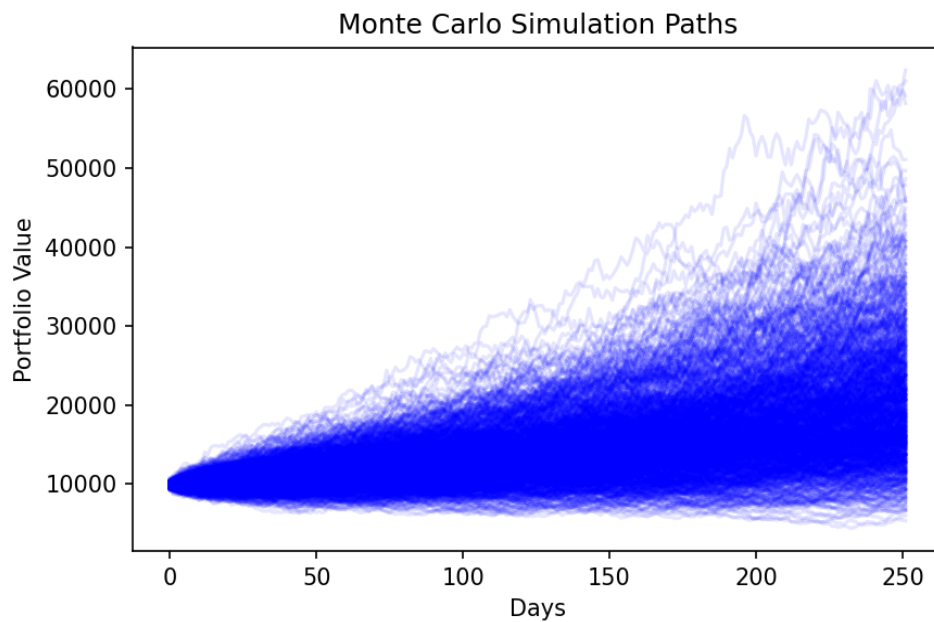
Metric	Percentage	Dollar Value
Historical VaR (95%)	-2.70%	\$266.24
Expected Shortfall	-4.29%	\$423.84

Correlation Analysis



Monte Carlo Simulation Results

Metric	Value
Expected Annual Return	105.4%
Annual Volatility	83.8%
95% VaR	\$-140.10
Expected Shortfall	\$1,511.39



Individual Stock Analysis

IGV Analysis

Metric	Value
Kelly Criterion	1.842
Beta	1.16
Latest Price	\$106.76
Position Value	\$2,241.96
RSI (14-day)	66.52
P/E Ratio	N/A
P/B Ratio	0.27
EV/EBITDA	N/A
ATR Stop Level	\$102.72 (3.8%)
Trailing Stop Level	\$90.75 (15.0%)
Position Weight	22.7%
Portfolio Impact (ATR)	0.9%
Portfolio Impact (Trailing)	3.4%
Ichimoku Cloud Color	Green
Price vs Cloud	Above
Trend Strength	Weak
SMA_20	\$104.13
SMA_50	\$103.51
SMA_200	\$91.77
EMA_12	\$105.03
EMA_26	\$103.88
EMA_50	\$102.62
EMA_200	\$93.81

Trend Signals:

- Above SMA 200: Long-term uptrend
- Bullish alignment of SMAs

Price Location:

- Price above all major SMAs: Strong bullish

MACD Analysis:

MACD Line	1.149
-----------	-------

Signal Line	0.837
Histogram	0.312

Recent MACD Signals:

- Bullish momentum increasing

MACD Trend:

- Strong Bullish

TSM Analysis

Metric	Value
Kelly Criterion	2.160
Beta	1.11
Latest Price	\$203.90
Position Value	\$1,019.50
RSI (14-day)	60.86
P/E Ratio	25.24
P/B Ratio	1.23
EV/EBITDA	1.96
ATR Stop Level	\$189.43 (7.1%)
Trailing Stop Level	\$173.31 (15.0%)
Position Weight	10.3%
Portfolio Impact (ATR)	0.7%
Portfolio Impact (Trailing)	1.5%
Free Cash Flow	\$870,170,000,000.00
FCF Margin	30.1%
FCF Growth	203.7%
Ichimoku Cloud Color	Green
Price vs Cloud	Inside
Trend Strength	Weak
SMA_20	\$208.61
SMA_50	\$204.82
SMA_200	\$180.14
EMA_12	\$206.19

EMA_26	\$206.34
EMA_50	\$203.61
EMA_200	\$179.52

Recent Crossovers:

- Bearish: EMA 12 crossed below EMA 26

Trend Signals:

- Above SMA 200: Long-term uptrend
- Bullish alignment of SMAs

Price Location:

- Price above 1 of 3 major SMAs

MACD Analysis:

MACD Line	-0.151
Signal Line	0.654
Histogram	-0.805

Recent MACD Signals:

- Bearish: MACD crossed below zero line
- Bearish momentum increasing

MACD Trend:

- Strong Bearish

AVGO Analysis

Metric	Value
Kelly Criterion	2.737
Beta	1.40
Latest Price	\$233.04
Position Value	\$1,945.88
RSI (14-day)	75.38
P/E Ratio	37.77
P/B Ratio	3.94

EV/EBITDA	4.93
ATR Stop Level	\$213.94 (8.2%)
Trailing Stop Level	\$198.08 (15.0%)
Position Weight	19.7%
Portfolio Impact (ATR)	1.6%
Portfolio Impact (Trailing)	3.0%
Free Cash Flow	\$19,414,000,000.00
FCF Margin	37.6%
FCF Growth	10.1%
Ichimoku Cloud Color	Green
Price vs Cloud	Above
Trend Strength	Weak
SMA_20	\$228.00
SMA_50	\$221.02
SMA_200	\$174.44
EMA_12	\$230.43
EMA_26	\$226.84
EMA_50	\$218.23
EMA_200	\$178.97

Trend Signals:

- Above SMA 200: Long-term uptrend
- Bullish alignment of SMAs

Price Location:

- Price above all major SMAs: Strong bullish

MACD Analysis:

MACD Line	3.593
Signal Line	2.914
Histogram	0.679

Recent MACD Signals:

- Bullish momentum decreasing

MACD Trend:

- Strong Bullish

GOOGL Analysis

Metric	Value
Kelly Criterion	1.937
Beta	1.14
Latest Price	\$185.23
Position Value	\$2,319.08
RSI (14-day)	43.31
P/E Ratio	20.67
P/B Ratio	6.96
EV/EBITDA	16.91
ATR Stop Level	\$174.83 (5.6%)
Trailing Stop Level	\$157.45 (15.0%)
Position Weight	23.5%
Portfolio Impact (ATR)	1.3%
Portfolio Impact (Trailing)	3.5%
Free Cash Flow	\$72,764,000,000.00
FCF Margin	20.8%
FCF Growth	4.7%
Ichimoku Cloud Color	Green
Price vs Cloud	Inside
Trend Strength	Weak
SMA_20	\$194.03
SMA_50	\$191.19
SMA_200	\$175.06
EMA_12	\$189.61
EMA_26	\$191.40
EMA_50	\$189.05
EMA_200	\$173.55

Trend Signals:

- Above SMA 200: Long-term uptrend
- Bullish alignment of SMAs

Price Location:

- Price above 1 of 3 major SMAs

MACD Analysis:

MACD Line	-1.782
Signal Line	0.052
Histogram	-1.835

Recent MACD Signals:

- Bearish momentum decreasing

MACD Trend:

- Strong Bearish

NVDA Analysis

Metric	Value
Kelly Criterion	2.378
Beta	1.78
Latest Price	\$138.85
Position Value	\$1,981.39
RSI (14-day)	69.70
P/E Ratio	33.70
P/B Ratio	51.64
EV/EBITDA	46.36
ATR Stop Level	\$126.54 (8.9%)
Trailing Stop Level	\$118.02 (15.0%)
Position Weight	20.1%
Portfolio Impact (ATR)	1.8%
Portfolio Impact (Trailing)	3.0%
Free Cash Flow	\$27,021,000,000.00
FCF Margin	44.4%
FCF Growth	609.6%
Ichimoku Cloud Color	Green
Price vs Cloud	Below

Trend Strength	Weak
SMA_20	\$131.08
SMA_50	\$134.95
SMA_200	\$124.77
EMA_12	\$131.59
EMA_26	\$132.12
EMA_50	\$133.51
EMA_200	\$120.78

Trend Signals:

- Above SMA 200: Long-term uptrend

Price Location:

- Price above all major SMAs: Strong bullish

MACD Analysis:

MACD Line	-0.530
Signal Line	-2.105
Histogram	1.575

Recent MACD Signals:

- Bullish momentum increasing

MACD Trend:

- Moderately Bearish

MCD Analysis

Metric	Value
Kelly Criterion	1.746
Beta	0.72
Latest Price	\$308.55
Position Value	\$367.17
RSI (14-day)	71.85
P/E Ratio	24.47
P/B Ratio	-58.48

EV/EBITDA	19.59
ATR Stop Level	\$298.05 (3.4%)
Trailing Stop Level	\$262.27 (15.0%)
Position Weight	3.7%
Portfolio Impact (ATR)	0.1%
Portfolio Impact (Trailing)	0.6%
Free Cash Flow	\$7,254,500,000.00
FCF Margin	28.5%
FCF Growth	32.2%
Ichimoku Cloud Color	Green
Price vs Cloud	Above
Trend Strength	Weak
SMA_20	\$293.51
SMA_50	\$292.72
SMA_200	\$280.24
EMA_12	\$300.79
EMA_26	\$295.67
EMA_50	\$293.64
EMA_200	\$285.61

Recent Crossovers:

- Bullish: SMA 20 crossed above SMA 50

Trend Signals:

- Above SMA 200: Long-term uptrend
- Bullish alignment of SMAs

Price Location:

- Price above all major SMAs: Strong bullish

MACD Analysis:

MACD Line	5.118
Signal Line	2.672
Histogram	2.445

Recent MACD Signals:

- Bullish momentum decreasing

MACD Trend:

- Strong Bullish