

Rebalance PDF report: orders

Based on firm-specific predictor and makro-predictor analysis, we put together list of S&P 100 stocks sorted from the most undervalued ones to the most overvaluated stocks.

In the next step, we buy 20 most undervaluated stocks in Long position and sell (Short) 20 most overvaluated stocks. We are using a **leverage value 1,5** (performance = longs * 1.5 * 3/5 - shorts * 1.5 * 2/5).

Initial capital: 20000

Calculated value per long: 900

Calculated value per short: 600

Rebalance calculated orders

Ticker	Company	Score	Price*	Position	Order	New position
AAPL	Apple Inc	-214	146.55	0	-4.0942	-4.0942
ABBV	AbbVie Inc	42	107.43	-3	3	0
ABT	Abbott Laboratories	-45	116.82	-3	-2.1361	-5.1361
ACN	Accenture PLC	-39	343.18	-1	1	0
ADBE	Adobe Inc	-43	622.83	0	-0.9633	-0.9633
AMGN	Amgen Inc	38	203.13	-2	2	0
AMT	American Tower Corp	-75	268	0	-2.2388	-2.2388
AMZN	Amazon.com Inc	-129	3446.74	0	-0.1741	-0.1741
AXP	American Express Co	-16	176.82	3	-3	0
BA	Boeing Co	72	216.98	2	2.1478	4.1478
BAC	Bank of America Corporation	-11	46.28	13	-13	0
BIIB	Biogen Inc	220	269.73	0	3.3367	3.3367

Ticker	Company	Score	Price*	Position	Order	New position
BMY	Bristol-Myers Squibb Company	-80	56.94	0	-10.5374	-10.5374
BRK-B	Berkshire Hathaway Inc	-230	282.59	0	-2.1232	-2.1232
C	Citigroup Inc	57	71.61	0	12.5681	12.5681
CAT	Caterpillar Inc	-2	198.18	2	-2	0
CL	Colgate-Palmolive Co	77	75.28	0	11.9554	11.9554
CMCSA	Comcast Corp	13	53.22	-6	6	0
COF	Capital One Financial Corp	106	169.16	3	2.3204	5.3204
COP	ConocoPhillips	90	74.5	10	2.0805	12.0805
CRM	Salesforce.com Inc	-48	291.7	0	-2.0569	-2.0569
DD	DuPont de Nemours Inc	3	71.85	7	-7	0
DIS	The Walt Disney Co	55	171.14	0	5.2589	5.2589
DOW	Dow Inc	9	58.95	8	-8	0
DUK	Duke Energy Corp	66	99.86	0	9.0126	9.0126
EMR	Emerson Electric Co	54	95.77	0	9.3975	9.3975
F	Ford Motor Co	74	15.56	42	15.8406	57.8406
FB	Facebook Inc	-91	335.34	0	-1.7892	-1.7892
GD	General Dynamics Corp	-43	206.66	-2	-0.9033	-2.9033
GE	General Electric Co	-32	104.12	5	-5	0
GILD	Gilead Sciences Inc	11	65.9	-5	5	0

Ticker	Company	Score	Price*	Position	Order	New position
GM	General Motors Co	109	56.89	11	4.82	15.82
GOOG	Alphabet Inc	-53	2859.21	0	-0.2098	-0.2098
GOOGL	Alphabet Inc	-57	2855.56	0	-0.2101	-0.2101
GS	Goldman Sachs Group Inc	84	413.69	0	2.1755	2.1755
HD	The Home Depot Inc	-41	355.01	-1	1	0
IBM	International Business Machines Corp	-9	142.32	-3	3	0
JNJ	Johnson & Johnson	-38	160.12	-2	2	0
KMI	None	0	None	34	-34	0
KO	Coca-Cola Co	-14	53.94	-7	7	0
LMT	Lockheed Martin Corp	-95	365	-1	-0.6438	-1.6438
MA	Mastercard Inc	-96	358.44	0	-1.6739	-1.6739
MDLZ	Mondelez International Inc	55	59.75	0	15.0628	15.0628
MDT	Medtronic PLC	27	120.72	-3	3	0
MET	MetLife Inc	45	65.2	9	-9	0
MO	Altria Group Inc	72	48.13	-7	25.6994	18.6994
MS	Morgan Stanley	118	101.41	0	8.8749	8.8749
MSFT	Microsoft Corp	-178	307.29	0	-1.9526	-1.9526
NEE	NextEra Energy Inc	34	80.99	-4	4	0
NFLX	Netflix Inc	-111	637.97	0	-0.9405	-0.9405
NKE	Nike Inc	84	159.43	0	5.6451	5.6451

Ticker	Company	Score	Price*	Position	Order	New position
OXY	None	0	None	21	-21	0
PEP	PepsiCo Inc	17	158.09	-2	2	0
PFE	Pfizer Inc	69	41.32	0	21.7812	21.7812
PG	Procter & Gamble Co	-24	142.34	-3	3	0
PM	Philip Morris International Inc	83	97.45	5	4.2355	9.2355
SBUX	Starbucks Corp	-19	113.37	4	-4	0
SLB	None	0	None	19	-19	0
T	AT&T Inc	-61	25.33	-14	-9.6873	-23.6873
USB	U.S. Bancorp	31	60.58	9	-9	0
V	Visa Inc	-59	230.65	0	-2.6013	-2.6013
VZ	Verizon Communications Inc	-137	51.91	-7	-4.5585	-11.5585
WFC	Wells Fargo & Co	62	49.43	12	6.2076	18.2076
WMT	Walmart Inc	-54	141.68	-3	-1.2349	-4.2349
XOM	Exxon Mobil Corp	54	62.56	10	4.3862	14.3862

** Price used for position (order) calculation in AnalyticalPlatform.com*

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