

Valhalla Investments

Valhalla Investments LLC

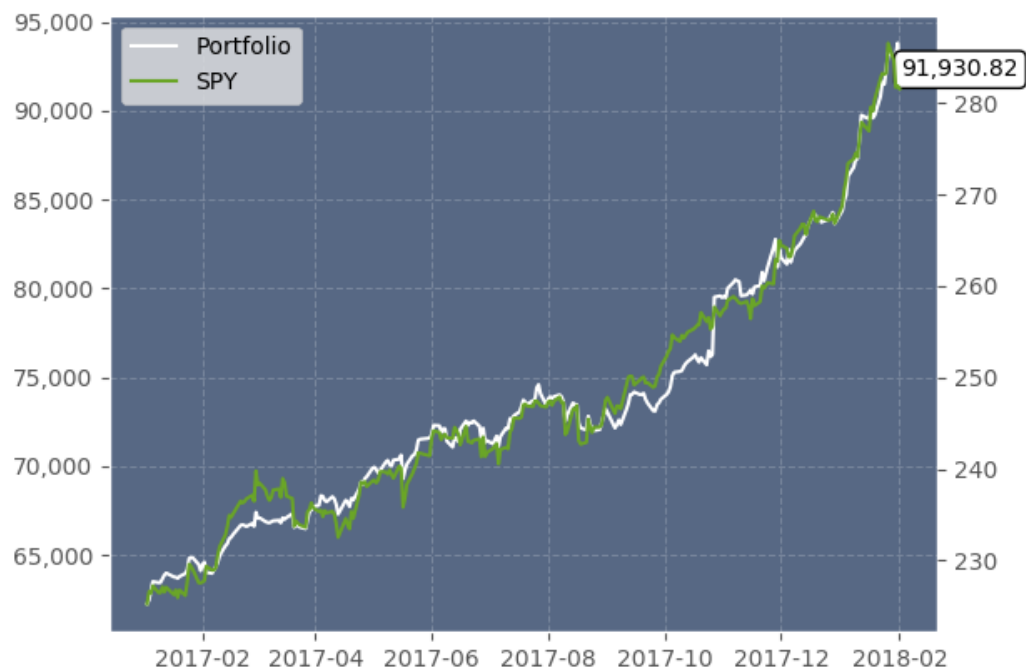
Portfolio Daily Report: 2018-02-08

Valhalla Investments

Performance

	YTD	Today's Performance	1 Month Change	3 Month Change	6 Month Change	1 Year Change	Total Raw Return
Portfolio	8.97%	-0.42%	2.84%	8.92%	14.47%	36.43%	47.69%
Benchmark	4.77%	-2.18%	1.82%	4.48%	7.53%	20.08%	25.01%

Portfolio Performance vs. Benchmark



Total Return Asset

Symbol	Return
BA	122.28%
AMZN	89.87%
CAT	67.56%
MSFT	46.66%
HD	44.42%
AAPL	38.07%
NKE	29.32%
AXP	28.31%
INTC	26.09%
UTX	21.46%
JNJ	18.85%
TRV	14.99%
MMM	13.15%
PFE	10.94%
DIS	2.47%
CVX	0.62%
DWDP	-0.81%
MRK	-2.64%
VZ	-2.93%
GE	-50.65%

1 Day Return Asset

Symbol	Return
AMZN	2.95%
MMM	0.00%
PFE	-0.60%
NKE	-0.64%
TRV	-1.37%
DIS	-1.62%
JNJ	-1.67%
MRK	-2.17%
BA	-2.25%
GE	-2.37%
VZ	-2.43%
MSFT	-2.63%
UTX	-2.68%
CAT	-2.93%
HD	-2.97%
INTC	-3.15%
AXP	-3.32%
DWDP	-3.55%
AAPL	-4.42%
CVX	-5.57%

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Metrics

Weighted Fundamental Metrics

Metric	Weighted Sum
Trailing P/E	121.67
Forward P/E	48.72
PEG	6.34
Price/Book	72.68
Beta	1.32
Dividend Yield	1.32%

Risk-Adjusted Metrics

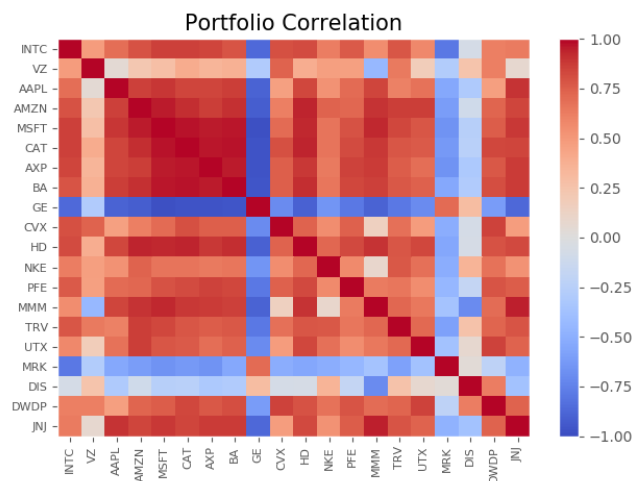
	Volatility	Sharpe Ratio	Treynor Ratio	Alpha
Portfolio	9.52%	4.81	0.35	15.33%
Benchmark	7.25%	3.19	0.23	-

Asset Fundamental Metrics

Symbol	Trailing P/E	Forward P/E	PEG	Price/Book	Beta	Dividend Yield
INTC	22.86	11.95	2.53	3.07	1.07	1.07%
VZ	6.93	10.93	1.17	4.84	0.57	0.57%
AAPL	16.42	12.45	1.41	5.82	1.3	1.30%
AMZN	229.77	98.32	8.12	24.7	1.66	1.66%
MSFT	60.79	22.86	5.37	8.82	1.07	1.07%
CAT	122.78	14.7	6.16	6.72	1.22	1.22%
AXP	31.29	11.81	3.12	4.5	1.18	1.18%
BA	25.86	21.48	1.63	590.03	1.44	1.44%
GE	nan	14.48	nan	2.06	0.93	0.93%
CVX	33.59	17.61	0.54	1.47	1.14	1.14%
HD	26.55	21.1	1.74	87.75	1.09	1.09%
NKE	28.47	24.53	3.77	9.08	0.68	0.68%
PFE	9.95	11.58	1.54	3.43	0.92	0.92%
MMM	29.41	20.49	2.9	11.48	1.07	1.07%
TRV	16.45	12.57	0.69	1.64	1.28	1.28%

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Diversification



Sector	Weight
Consumer Discretionary	48.97%
Energy	3.22%
Financials	6.65%
Health Care	6.33%
Industrials	23.34%
Information Technology	8.11%
Materials	1.93%
Telecommunication Services	1.44%

Symbol	Sector	Industry
INTC	Information Technology	Semiconductors Semiconductor Equipment
VZ	Telecommunication Services	Diversified Telecommunication Services
AAPL	Information Technology	Technology Hardware Storage Peripherals
AMZN	Consumer Discretionary	Internet Direct Marketing Retail
MSFT	Information Technology	Software
CAT	Industrials	Machinery
AXP	Financials	Consumer Finance
BA	Industrials	Aerospace Defense
GE	Industrials	Industrial Conglomerates
CVX	Energy	Oil Gas Consumable Fuels
HD	Consumer Discretionary	Specialty Retail
NKE	Consumer Discretionary	Textiles Apparel Luxury Goods
PFE	Health Care	Pharmaceuticals
MMM	Industrials	Industrial Conglomerates
TRV	Financials	Insurance
UTX	Industrials	Aerospace Defense
MRK	Health Care	Pharmaceuticals
DIS	Consumer Discretionary	Media
DWDP	Materials	Chemicals
JNJ	Health Care	Pharmaceuticals