

Wong, Max Yuen Kuan (2008) Structuring an optimal portfolio from the Private Bank perspective and measuring the market risk using "Value-at-Risk" Methodology. [Dissertation (University of Nottingham only)] (Unpublished)

Access from the University of Nottingham repository:

http://eprints.nottingham.ac.uk/21723/2/A1.0_Breakdown_of_US_stocks.pdf

Copyright and reuse:

The Nottingham ePrints service makes this work by researchers of the University of Nottingham available open access under the following conditions.

- Copyright and all moral rights to the version of the paper presented here belong to the individual author(s) and/or other copyright owners.
- To the extent reasonable and practicable the material made available in Nottingham ePrints has been checked for eligibility before being made available.
- Copies of full items can be used for personal research or study, educational, or not-for-profit purposes without prior permission or charge provided that the authors, title and full bibliographic details are credited, a hyperlink and/or URL is given for the original metadata page and the content is not changed in any way.
- Quotations or similar reproductions must be sufficiently acknowledged.

Please see our full end user licence at:

http://eprints.nottingham.ac.uk/end_user_agreement.pdf

A note on versions:

The version presented here may differ from the published version or from the version of record. If you wish to cite this item you are advised to consult the publisher's version. Please see the repository url above for details on accessing the published version and note that access may require a subscription.

For more information, please contact eprints@nottingham.ac.uk

Stock				Market Value	Portfolio	Concentration				
Symbol	Names	Industry	No Shares	Latest Price	(USD)	Weight	LV %	LV (USD)	%	Margin (USD)
NEM	NEWMONT MINING	Materials	93,623	41.89	3,921,867	5.22%	70%	2,745,307	5.22%	1,176,560
LM	LEGG MANSON	Finance	28,238	93.98	2,653,807	3.53%	70%	1,857,665	3.53%	796,142
NWS	NEWS CORP	Consumer Discretionary	23,200	24.47	567,704	0.76%	70%	397,393	0.76%	170,311
EXC	EXELON CORP	Utilities	61,767	68.31	4,219,304	5.62%	70%	2,953,513	5.62%	1,265,791
PFE	PFIZER	Health Care	11,971	24.99	299,155	0.40%	70%	209,409	0.40%	89,747
BIIB	BIOGEN IDEC	Health Care	113,123	44.38	5,020,399	6.68%	70%	3,514,279	6.68%	1,506,120
TWX	TIME WARNER	Consumer Discretionary	2,473	19.67	48,644	0.06%	70%	34,051	0.06%	14,593
INTC	INTEL	Technology	12,402	19.03	236,010	0.31%	70%	165,207	0.31%	70,803
NKE	NIKE	Consumer Discretionary	10,761	52.95	569,795	0.76%	70%	398,856	0.76%	170,938
TM	TOYOTA MOTOR	Consumer Discretionary	36,977	128.16	4,738,972	6.31%	70%	3,317,281	6.31%	1,421,692
CVS	CVS CAREMARK CORP	Consumer Staples	4,532	34.08	154,451	0.21%	70%	92,670	0.18%	61,780
JNJ	JOHNSON & JOHNSON	Health Care	82,446	59.87	4,936,042	6.57%	70%	3,455,229	6.57%	1,480,813
JPM	JP MORGAN	Finance	80,256	48.04	3,855,498	5.13%	70%	2,698,849	5.13%	1,156,649
MSFT	MIRCOSOFT	Technology	17,365	27.78	482,400	0.64%	70%	337,680	0.64%	144,720
MS	MORGAN STANLEY	Finance	41,834	78.50	3,283,969	4.37%	70%	2,298,778	4.37%	985,191
IBM	INTERNATIONAL BUSINESS MACHINES CORP	Technology	23,188	93.89	2,177,121	2.90%	70%	1,523,985	2.90%	653,136
HD	THE HOME DEPOT	Consumer Discretionary	133,934	36.53	4,892,609	6.51%	70%	3,424,826	6.51%	1,467,783
HON	HONEYWELL INTERNATIONAL	Industrial	91,534	45.86	4,197,749	5.59%	70%	2,938,424	5.59%	1,259,325
KO	COCA-COLA	Consumer Staples	10,879	48.00	522,192	0.69%	70%	365,534	0.70%	156,658
DELL	DELL	Technology	14,686	23.21	340,862	0.45%	70%	238,603	0.45%	102,259
DVN	DEVON ENERGY CORP	Energy	5,575	69.22	385,902	0.51%	70%	270,131	0.51%	115,770
EBAY	EBAY	Technology	8,865	33.15	293,875	0.39%	70%	205,712	0.39%	88,162
MER	MERRILL LYNCH	Finance	24,396	81.36	1,984,859	2.64%	70%	1,389,401	2.64%	595,458
XOM	EXXON MOBIL CORP	Energy	4,458	75.13	334,930	0.45%	70%	234,451	0.45%	100,479
DIS	WALT DISNEY CO	Consumer Discretionary	1,109	34.43	38,183	0.05%	70%	26,728	0.05%	11,455
MMM	3M CO	Industrial	4,887	76.00	371,412	0.49%	70%	259,988	0.49%	111,424
YHOO	YAHOO	Technology	21,859	31.29	683,968	0.91%	70%	478,778	0.91%	205,190
AMZN	AMAZON.COM INC	Consumer Discretionary	649	39.79	25,824	0.03%	70%	18,077	0.03%	7,747
UBS	UBS	Finance	88,300	59.43	5,247,669	6.98%	70%	3,673,368	6.99%	1,574,301
AMGN	AMGEN INC	Health Care	111,159	55.88	6,211,565	8.27%	70%	4,348,095	8.27%	1,863,469
BAC	BANK OF AMERICA CORP	Finance	23,684	50.46	1,195,095	1.59%	70%	836,566	1.59%	358,528
PEP	PEPSI COLA	Consumer Staples	60,449	63.21	3,820,981	5.09%	70%	2,674,687	5.09%	1,146,294
PG	PROCTER & GAMBLE	Consumer Staples	6,642	62.81	417,184	0.56%	70%	292,029	0.56%	125,155
TXN	TEXAS INSTRUMENT	Technology	187,611	30.03	5,633,958	7.50%	70%	3,943,771	7.50%	1,690,187
CVX	CHEVRON CORP	Energy	539	73.43	39,579	0.05%	70%	27,705	0.05%	11,874
SNE	SONY CORP	Consumer Discretionary	21,078	50.49	1,064,228	1.42%	70%	744,960	1.42%	319,268
XRX	XEROX CORP	Technology	16,245	16.89	274,378	0.37%	70%	192,065	0.37%	82,313
					75,142,139	100%		52,584,052	100%	22,558,087