



Apple Intel AMD



Input interpretation:

Apple (AAPL) | Intel (INTC) | AMD (AMD)

Latest trades:

AAPL	\$ 122.95 (AAPL NASDAQ 2 minutes ago)
INTC	\$ 15.54 (INTC NASDAQ 8 minutes ago)
AMD	\$ 4.24 (AMD NYSE 2 minutes ago)

Wolfram|Alpha : Apple Intel AMD

Fundamentals and financials:

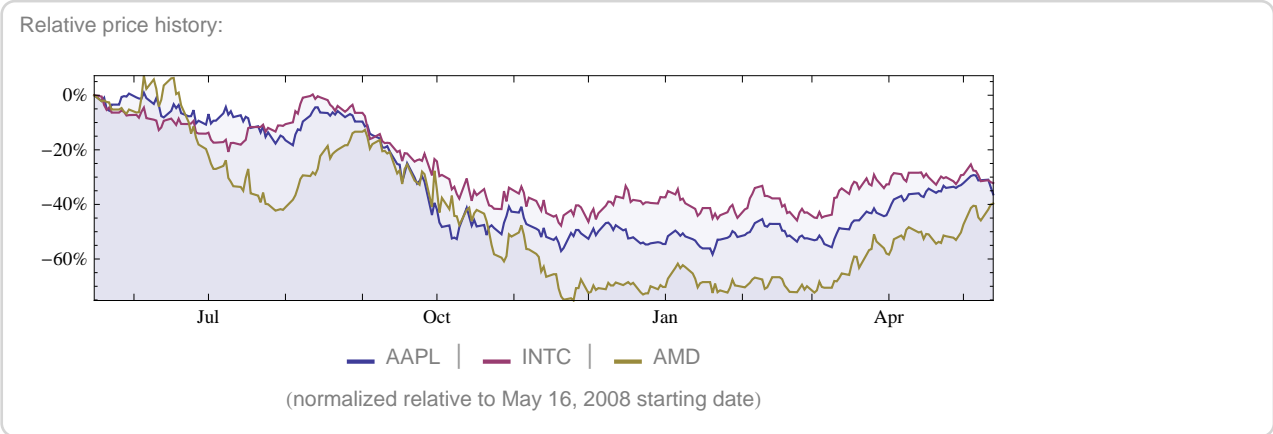
	Apple	Intel	AMD
market cap	\$ 106.6 billion	\$ 84.5 billion	\$ 2.923 billion
revenue	\$ 33.69 billion	\$ 35.06 billion	\$ 5.529 billion
employees	35 100	83 900	14 700
revenue / employee	\$ 1.146 million	\$ 438 300	\$ 365 400
net income	\$ 5.018 billion	\$ 4.478 billion	− \$ 3.154 billion
shares outstanding	892.1 million	5.585 billion	667.3 million
annual earnings / share	\$ 5.30	\$ 0.68	− \$ 4.51
P/E ratio	22.55	22.25	− 0.9712
annual dividends / share		\$ 0.56	
dividend yield		3.55%	

(based on trailing 12-month totals, last close price and annual employees)

Recent returns:

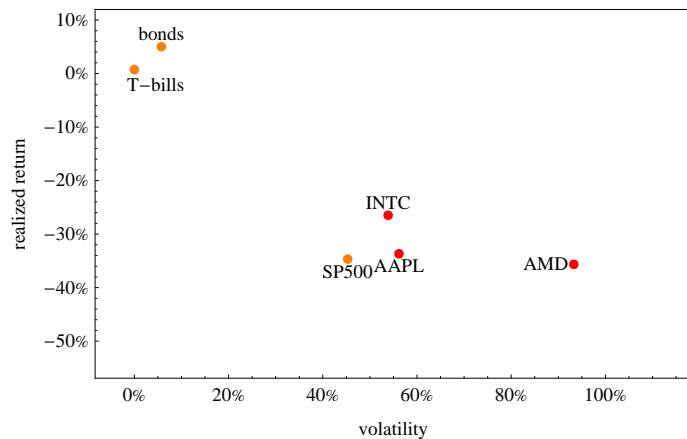
	day	month	YTD	year	5 year
AAPL	+2.90%	+3.92%	+44.05%	−33.99%	+808.72%
INTC	+2.71%	−2.94%	+6.00%	−34.82%	−42.53%
AMD	−3.20%	+16.80%	+96.30%	−40.78%	−69.43%

Wolfram|Alpha : Apple Intel AMD



Performance comparisons:

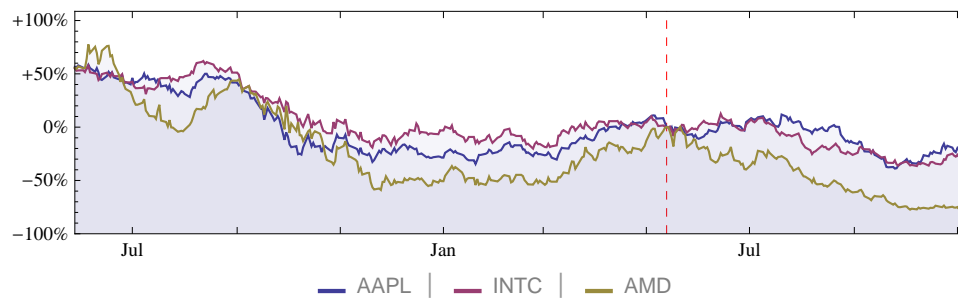
	average daily return	daily volatility	annual return	annual volatility
AAPL	-0.163%	3.55%	-33.68%	56.18%
INTC	-0.123%	3.40%	-26.49%	53.87%
AMD	-0.176%	5.89%	-35.66%	93.29%
SP500	-0.170%	2.86%	-34.68%	45.29%
bonds	+0.019%	0.36%	+5.01%	5.74%
T- bills	+0.003%	0.00%	+0.74%	0.00%



Correlation matrix:

	AAPL	INTC	AMD	SP500
AAPL	1	0.595	0.44	0.644
INTC	0.595	1	0.563	0.777
AMD	0.44	0.563	1	0.571
SP500	0.644	0.777	0.571	1

Projections:

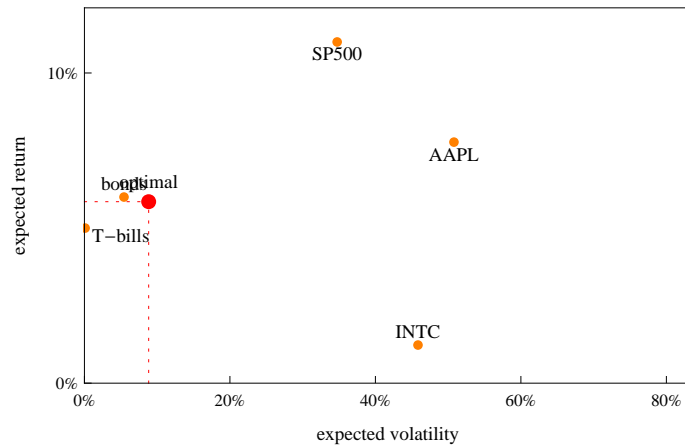


(simulated log-normal random walks based on historical parameters)

Mean-variance optimal portfolio:

	weight	shares	cost
AAPL	5.59%	455	\$ 55 940
INTC	8.14%	5238	\$ 81 400
AMD	1.22%	2877	\$ 12 200
SP500	15.69%	1754	\$ 156 900
bonds	34.04%	340	\$ 340 000
T-bills	35.31%	353	\$ 353 000

(amounts based on \$1 million portfolio)



optimal portfolio's expected yearly return	5.85%
optimal portfolio's yearly volatility	8.83%

