

**Current SPA3 Investor US EW Stocks Leveraged Settings – Before Changes:**

SPA3 Investor - US Equal Weighted Stocks Leveraged Filter ●

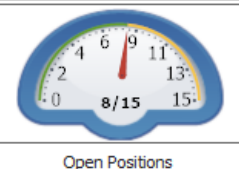
Start Date ↶ 30/05/2018

End Date ↷ 30/06/2022

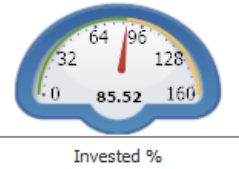
**Portfolio** Date Filter

Summary Statistics

| Portfolio Values    |                    |
|---------------------|--------------------|
| As at End Date      | \$21,240.85        |
| Open Trade Profit   | <b>-\$1,510.74</b> |
| Open Profit at Risk | \$9,587.85         |
| Cash Balance        | \$22,751.59        |
| Open Positions      | 8                  |
| Vacant Positions    | 7                  |
| Invested %          | 85.52%             |
| Market Value        | \$75,311.76        |
| Capital Allocated   | \$76,702.50        |



Open Positions



Invested %

| Margin                                |             |
|---------------------------------------|-------------|
| Margin Available                      | \$6,178.50  |
| Margin Used                           | \$15,062.35 |
| Margin Utilisation                    | 70.91%      |
| Position Size Nominal Portfolio Value | \$88,176.56 |

Portfolio - SPA3 Investor - US Equal Weighted Stocks Leveraged \*

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Save Save And Close Reset Delete Close

Save Edit Close

Details Trade Accounts Money Management Trading Rules Brokerage Rules

Rules:

| Rule  |
|---|
| <input checked="" type="radio"/> Equal Weighted |

Description: The investing capital will be divided equally between the number of positions in the portfolio. Trade value is calculated as Position Size Based on / Positions. (Refer to Values below). [more info](#)

Values:

| Display Name                        | Value               |
|-------------------------------------|---------------------|
| Positions                           | 15                  |
| Position Size Based On              | Open Profit At Risk |
| Leverage Factor                     | 1.6                 |
| Nominal Injection for Position Size | 100,000.00          |
| Margin Requirement                  | 20.00%              |

**Reducing PS NPV for US EW Stocks Public Portfolio:**

Reason: Position Sizes need to be reduced as they have become too big for the Cash Balance in the portfolio.

Current PS NPV as at 30/6/2022 market close = \$88,177. (As shown in values screenshot above)

Current setting in Money Management = \$100,000. Difference = \$11,823.

Portfolio Value at Close on 30/6/2022 was \$21,241; Cash Balance was \$22,752; Open Profit at Risk was \$9,588.

20% Margin Req't with the broker, add a buffer of 10%, as per Leveraged trading documentation.

$$\begin{aligned} \text{Formula for revised PS NPV} &= (\$22,752 / 30\%) \\ &= \$75,840 / 1.6 \\ &= \$47,400 \end{aligned}$$

Now add back the Difference between the current Money Management entry and the current PS NPV.

$$\begin{aligned} &= \$47,400 + \$11,823 \\ &= \$59,223 \end{aligned}$$

Next, add back half of the Open Profit at Risk (because half of the Open Profit at Risk will be deducted when calculating the next Position Size).

$$\begin{aligned} &= \$59,223 + (\$9,588 / 2) \\ &= \$64,017 \end{aligned}$$

**Action:**

Adjust Nominal Injection for Position Size in portfolio setup (Money Management) to: \$64,017.00

**New SPA3 Investor US EW Stocks Leveraged Settings – After Changes:**

Portfolio - SPA3 Investor - US Equal Weighted Stocks Leveraged \*

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Details Trade Accounts Money Management Trading Rules Brokerage Rules

Rules:

| Rule  |
|---|
| <input checked="" type="radio"/> Equal Weighted |

Description

The investing capital will be divided equally between the number of positions in the portfolio. Trade Position Size Based on / Positions. (Refer to Values below). [more info](#)

Values:

| Display Name                        | Value               |
|-------------------------------------|---------------------|
| Positions                           | 15                  |
| Position Size Based On              | Open Profit At Risk |
| Leverage Factor                     | 1.6                 |
| Nominal Injection for Position Size | 64,017.00           |
| Margin Requirement                  | 20.00%              |

SPA3 Investor - US Equal Weighted Stocks Leveraged Filter ●

Start Date 30/05/2018

End Date 30/06/2022

**Portfolio** **Date Filter**

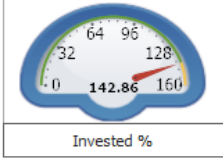
Summary Statistics

**Portfolio Values** ^

|                     |                    |
|---------------------|--------------------|
| As at End Date      | \$21,228.45        |
| As at Start Date    | \$33,064.29        |
| Change              | -\$11,835.84       |
| Open Trade Profit   | <b>-\$1,510.74</b> |
| Open Profit at Risk | \$9,587.85         |
| Cash Balance        | \$22,739.19        |
| Open Positions      | 8                  |
| Vacant Positions    | 7                  |
| Invested %          | 142.86%            |
| Market Value        | \$75,311.76        |
| Capital Allocated   | \$76,702.50        |



Open Positions



Invested %

**Margin** ^

|                                       |             |
|---------------------------------------|-------------|
| Margin Available                      | \$6,166.10  |
| Margin Used                           | \$15,062.35 |
| Margin Utilisation                    | 70.95%      |
| Position Size Nominal Portfolio Value | \$52,181.16 |