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Model & Portfolio Name
Date report generated

S&P500 Simple - Default

Report date: Nov 1, 2021 | customersuccess@boosted.ai
Report generated for Alexander Kolb

Boosted.ai

Portfolio Properties taken from your Portfolio Settings

Portfolio rebalance date - date at which new rankings are generated

The report is based on the model built on the following parameters:

Overview:		Portfolio Settings:
Region:	USA	Long Only | 100% Long
Stock Universe:	Custom	Long Top 20% of universe
Currency:	USD	Min # of longs: 5
Investment Horizon:	21 days	Max # of longs: 50
Rebalance Period:	Monday, Weekly	Weighting: Equal Weight
Ranking as of:	Nov 1, 2021	Benchmark: SPY

Performance (as at Nov 1, 2021)

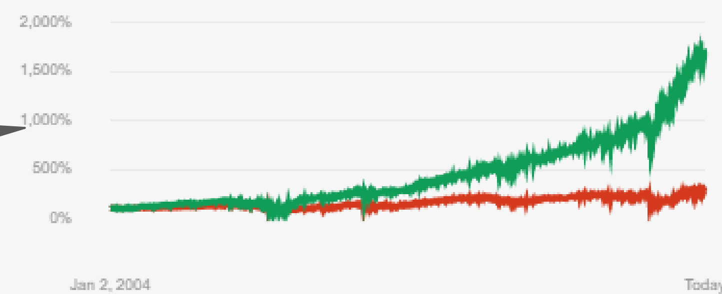
Short-term:		1mo%	3mo%	6mo%	12mo%	YTD%
	Overall	6.08%	2.47%	10.10%	46.10%	23.63%
	Quantile 1	6.30%	2.79%	12.37%	48.23%	28.33%
	Quantile 5	2.05%	9.86%	4.22%	57.12%	31.94%

Long-term:		3yr%	5yr%	10yr%	S.I.	Inception
% annualized	Overall	27.79%	22.66%	20.34%	17.82%	2004-01-02
	Quantile 1	29.37%	23.48%	20.64%	17.26%	
	Quantile 5	9.21%	9.44%	8.65%	6.08%	

Portfolio performance statistics:
Short-term and Long-term performance of the Overall Portfolio and of its Q1 and Q5 ranked securities

Stock Ranking Returns

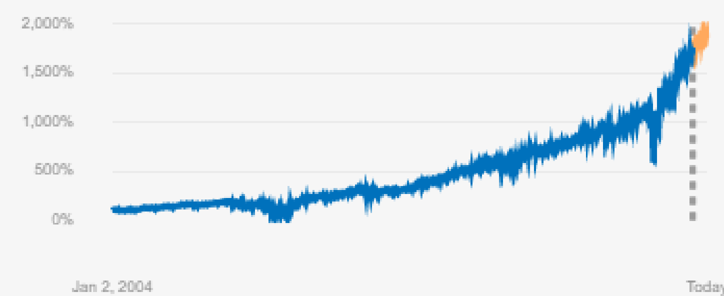
Since inception, the top **20%** of stocks (
green line
) and bottom **20%** of stocks (
red line
) returned on average **17.26%** and **6.08%** respectively (vs. bench return of **10.40%**)



Cumulative Return charts of securities in Q1 and Q5

Portfolio Returns

Since inception, the machine generated portfolio has an annualized return of **17.82%** which translates to **4.23%** annualized alpha against the benchmark return of **10.40%**



Cumulative portfolio return since inception

Ten stocks in your Stock Universe that had the largest upward (positive) change in rank

Top 10 Stocks in Universe

Rank	Asset	Δ Rank	Value
1	Cardinal Health, Inc.	1	5.0★
2	Biogen Inc.	-1	5.0★
3	Roper Technologies, Inc.	32	5.0★
4	Yum! Brands, Inc.	NC	5.0★
5	Agilent Technologies, Inc.	2	5.0★
6	Colgate-Palmolive Compa...	7	5.0★
7	Motorola Solutions, Inc.	3	4.9★
8	Electronic Arts Inc.	12	4.9★
9	The Procter & Gamble Co...	3	4.9★
10	Domino's Pizza, Inc.	-7	4.9★

Top ten Ranked stocks in your entire Stock Universe

Top 10 Upward Movers

Rank	Asset	Δ Rank	Value
277	Phillips 66	186	2.2★
238	C.H. Robinson Worldwide,...	161	2.6★
77	Discovery, Inc.	146	4.2★
108	CDW Corporation	111	3.9★
294	Hess Corporation	108	2.1★
170	CMS Energy Corporation	106	3.3★
283	Hewlett Packard Enterpris...	99	2.2★
216	NiSource Inc.	91	2.9★
239	Dollar Tree, Inc.	85	2.6★
390	People's United Financial, ...	85	1.1★

Excess Return

Average excess return per time period per star for the model (beta-adjusted unless toggled off in the settings).

	5D%	1M%	3M%	1Y%	2Y%
5 ★	0.12	0.37	1.16	4.47	6.10
4 ★	0.03	0.16	0.51	1.61	2.42
3 ★	0.01	0.04	0.31	0.38	-0.23
2 ★	-0.06	-0.18	-0.31	-1.62	-4.11
1 ★	-0.15	-0.53	-1.35	-5.39	-11.66
Median	-0.02	-0.02	-0.05	-1.12	-2.52

Excess Return: average excess return of all stocks in the portfolio stratified by star rating across multiple periods.

Ten stocks in your Stock Universe that had the largest downward (negative) change in rank

Bottom 10 Stocks in Universe

Rank	Asset	Δ Rank	Value
500	Devon Energy Corporation	-2	0.0★
499	American Airlines Group I...	-2	0.0★
498	Royal Caribbean Cruises L...	2	0.0★
497	Moderna, Inc.	2	0.0★
496	Marathon Oil Corporation	NC	0.0★
495	Diamondback Energy, Inc.	-1	0.1★
494	Norwegian Cruise Line Ho...	1	0.1★
493	Carnival Corporation & plc	NC	0.1★
492	Occidental Petroleum Cor...	-3	0.1★
491	Freeport-McMoRan Inc.	1	0.1★

Bottom ten Ranked stocks in your entire Stock Universe

Top 10 Downward Movers

Rank	Asset	Δ Rank	Value
466	Enphase Energy, Inc.	-204	0.3★
215	Microsoft Corporation	-141	2.9★
340	W.W. Grainger, Inc.	-140	1.6★
193	Alphabet Inc.	-138	3.1★
276	A. O. Smith Corporation	-133	2.3★
378	NVIDIA Corporation	-114	1.2★
184	Intuitive Surgical, Inc.	-112	3.2★
335	Masco Corporation	-109	1.7★
398	Nielsen Holdings plc	-106	1.0★
318	KLA Corporation	-106	1.8★

Hit Rate

Percentage of times that the star rating had positive excess return per time period for the model.

	5D%	1M%	3M%	1Y%	2Y%
5 ★	51.10	51.60	52.23	53.21	52.76
4 ★	50.50	51.61	51.67	50.85	50.57
3 ★	49.97	50.27	50.87	49.36	48.42
2 ★	49.05	48.91	48.76	45.84	44.49
1 ★	47.92	46.83	45.37	39.92	37.60
Average	49.71	49.84	49.78	47.83	46.76

Percentage of times that the stocks in particular star rating buckets across multiple time periods had a positive excess return.

For more information on these rankings, please visit:
https://insights.boosted.ai/models/a1f1c8e6-c7d8-4dce-9548-f86057e1340a/4c8db07e-3161-4404-a4a1-0ed1a9c4f628/rankings

Link to the model and its rankings page

Stock Name & Ticker
Model & Portfolio Name, Sector
Stock Star Rating

Print to PDF | Options

Date Options
Start / End Data: Range of period covered by one-pager
Rebalance Date: Date to use for rankings and related features
Delta Date: Date for Percentile and Explain score comparison charts

Meta Platforms, Inc. (FB) 5 ★★★★★

S&P500 For Testing - DO NOT REMOVE LIVE - Default, Communication Services
Report as of Nov 1, 2021 | customersuccess@boosted.ai
Report generated for Alex K

Boosted.ai

Ratings

Star rating at each rebalance for Meta Platforms, Inc. (FB) from Jan 4, 2016 through Nov 01, 2021. Rating is generated for period when stock was part of the universe.

Plot of Star rating at each rebalance for selected date range for this security

FB Price History

Weekly closing prices for Meta Platforms, Inc. (FB) from Jan 04, 2016 through Nov 01, 2021.

Security price history for selected date range

Excess Return

Average excess return per time period per star for the model (beta-adjusted unless toggled off in the settings).

	5D%	1M%	3M%	1Y%	2Y%
5 ★	0.06	0.10	0.38	2.56	1.68
4 ★	-0.02	-0.23	-0.53	-1.47	-3.41
3 ★	-0.05	-0.18	-0.69	-3.86	-7.50
2 ★	-0.08	-0.26	-0.90	-4.67	-9.20
1 ★	-0.18	-0.65	-1.51	-6.79	-14.16
Median	-0.04	-0.22	-0.62	-3.55	-6.98

Excess Return: average excess return of all stocks in the portfolio stratified by star rating across multiple periods.

Hit Rate

Percentage of times that the star rating had positive excess return per time period for the model.

	5D%	1M%	3M%	1Y%	2Y%
5 ★	50.89	50.43	50.69	51.09	47.59
4 ★	50.20	48.87	48.14	45.09	43.75
3 ★	49.73	48.87	47.94	41.91	39.69
2 ★	48.90	48.05	47.27	40.50	37.97
1 ★	47.49	45.88	44.15	36.89	32.68
Average	49.44	48.42	47.64	43.10	40.34

Percentage of times that the stocks in particular star rating buckets across multiple time periods had a positive excess return.

Rankings (as of Nov 01, 2021)

Rank: 3/499 Rank Delta: – Star Rating: 5★★★★★ Explain Score: +21.78

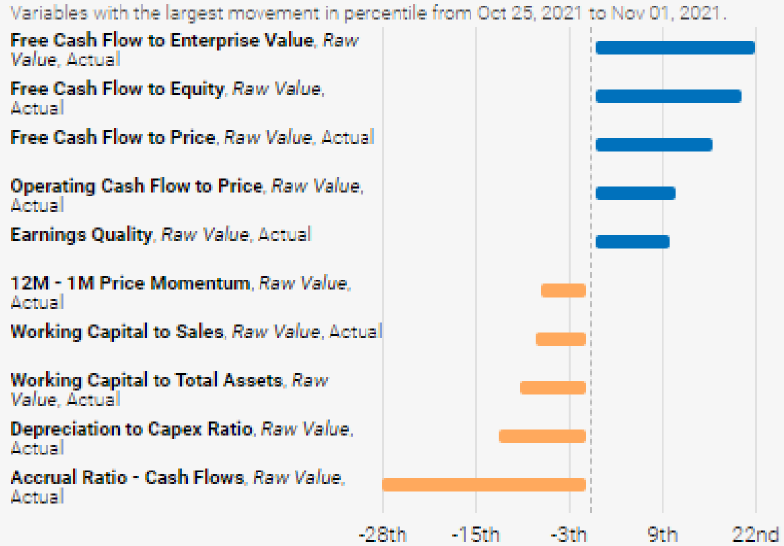
Stock rankings and change, star rating and explain score at last portfolio rebalance

Positive Drivers (Explain Score/Data Score)		Negative Drivers (Explain Score/Data Score)	
+1.92 92%	**Cash and Equivalents to Total Assets** *Raw Value, Actual*	-0.61 11%	**Capital Expenditure to Sales** *Raw Value, Actual*
+1.92 11%	**Assets to Price Ratio** *Raw Value, Actual*	-0.18 61%	**Cash and Equivalents to Price** *Raw Value, Actual*
+1.66 97%	**Return on Assets** *Raw Value, Actual*	-0.11 83%	**Analyst Expectations** *Raw Value, Actual*
+1.28 12%	**Forward Free Cash Flow to Price Ratio** *Raw Value, Actual*	-0.09 34%	**12M - 1M Price Momentum** *Raw Value, Actual*
+1.04 87%	**Common Dividend Yield** *Raw Value, Actual*	-0.05 59%	**Free Cash Flow to Equity** *Raw Value, Actual*

Top 5 Positive & Negative drivers together with their Variation and Dispersion metrics:
- *Variation* compares the stock with the others in its quantile and showcases how far from the bucket mean the value is
- *Dispersion* is the standard deviation of the explain scores of the stocks in the quantile bucket

Percentile Deltas

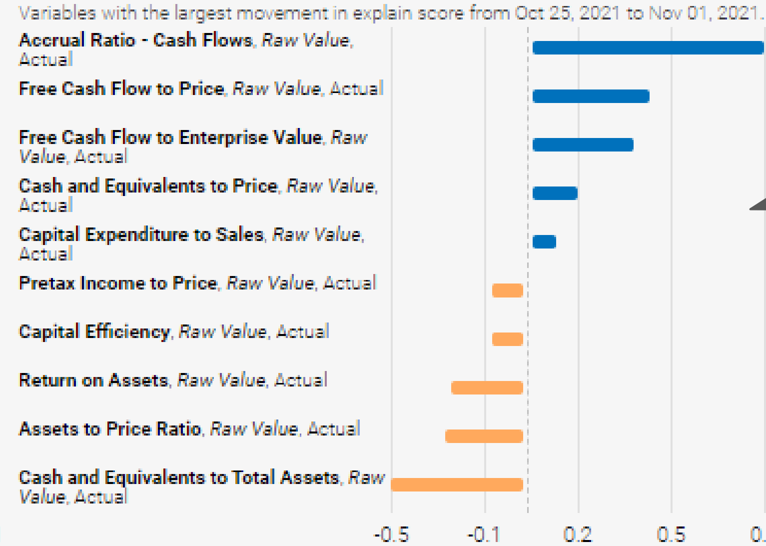
Variables with the largest movement in percentile from Oct 25, 2021 to Nov 01, 2021.



Variables (drivers) with largest change in Data Percentile, ranked from highest negative to highest positive change. Showcases how importance of model variables changed at rebalance date from perspective of its Data Percentile ranking.

Explain Score Deltas

Variables with the largest movement in explain score from Oct 25, 2021 to Nov 01, 2021.



Variables (drivers) with largest change in Explain Score, ranked from highest negative to highest positive change. Showcases how importance of model variables changed at rebalance date from Explain Score perspective.

Factor Timing

Momentum	Value	Volatility	Size	Trade Act.	Profitability	Leverage	IS*	Growth	Earnings Variability	Dividend Yield Actual	Dividend Yield	CF*	BS*	E/S/G
Q4	Q3	Q2	Q1	Q1	Q1	Q3	Q1	Q3	Q2	Q4	Q4	Q3	Q1	Q2/Q5/Q5

Showcases where the ranking of factors affecting the stock falls on quantile basis (Q1 to Q5)

*IS/CF/BS stand for Income Statement/Cash Flow/Balance Sheet respectively.

For more information on these rankings, please visit https://insights-dev.boosted.ai/models/4de82376-fd4d-428c-8a6a-86c77a308388/775a309d-a329-41f4-a78b-5719cac03ca6/rankings

Link to the source model