



Quant Report – 2025-08-06

This report includes a summary table followed by individual analysis of each fund or stock, including performance metrics, explanations, and charts.

Table Column Definitions:

- **Price:** Latest market price of the fund or stock.
- **P/E Ratio:** Price-to-earnings ratio — higher values may suggest overvaluation.
- **ROE:** Return on equity — a measure of profitability.
- **Max Drawdown 3Y:** Largest peak-to-trough loss over the last 3 years.
- **200d MA:** 200-day moving average of the price.
- **Sharpe (3Y):** Risk-adjusted return over the last 3 years.
- **Alpha (3Y):** Excess return vs SPY over the last 3 years.
- **Beta (3Y):** Sensitivity to market returns.
- **Standard Deviation 3Y:** Volatility of returns over 3 years.
- **Up/Down Ratio:** Ratio of upside to downside volatility — higher means more upside bias.

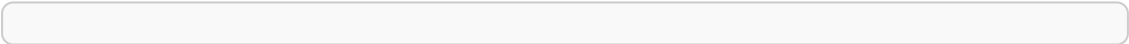
Ticker	Price	P/E Ratio	ROE	Max Drawdown 3Y	200d MA	Sharpe (3Y)	Alpha (3Y)	Beta (3Y)	Standard Deviation 3Y	Up/Down Ratio
BUFR	32.390	26.766 595	0.3461 31	0.1372 87	30.506 225	0.9252	-0.4786 61	0.6532 09	0.1011 74	1.1107 12
CGDV	40.860	26.795 284	0.3168 31	0.2180 83	36.720 050	1.2990	5.2718 46	0.8700 20	0.1414 70	1.2231 83
FLQM	55.190	18.099 548	0.3239 50	0.2189 91	54.524 775	0.5541	-6.4828 86	1.0155 84	0.1591 11	0.7882 52
AUSF	45.140	15.556 938	0.1808 96	0.1228 44	43.377 745	1.0606	2.4378 56	0.7664 24	0.1318 43	1.1983 77
SDVD	21.040	15.283 510	0.2205 97	0.2457 90	21.158 764	0.3742	-11.397 566	1.1856 33	0.1839 75	1.0374 41
DIVO	43.030	23.769 907	0.3520 59	0.1373 27	41.345 450	0.7974	-1.3920 59	0.6957 40	0.1139 81	0.9794 89
QQA	51.030	33.167 500	0.3563 77	0.1974 07	49.007 923	NaN	2.8209 41	0.9549 33	0.1683 23	2.9403 16
XLG	53.770	29.620 850	0.4116 82	0.2802 52	49.149 300	1.0847	3.1919 14	1.0220 71	0.1713 70	1.0952 09
TMFC	66.120					1.1837				

Ticker	Price	P/E Ratio	ROE	Max Drawdown 3Y	200d MA	Sharpe (3Y)	Alpha (3Y)	Beta (3Y)	Standard Deviation 3Y	Up/Down Ratio
		32.020493	0.397211	0.330583	59.658660		5.915547	1.084377	0.187972	1.203034
EFAA	51.410	16.980812	0.166063	0.119750	49.203848	NaN	5.861824	0.271283	0.115655	19.577281
LVHI	33.635	11.575414	0.151764	0.119939	31.740775	1.0686	6.318944	0.511438	0.103854	2.128923
M:SGIIX	77.890	17.975912	0.181088	0.194235	72.870600	0.8815	0.621162	0.639551	0.116338	1.094723
M:JFNIIX	66.820	27.122322	0.155002	0.211739	70.147000	0.1384	-7.367968	0.684512	0.143354	0.669587
SHLD	61.290	30.703100	0.212693	0.109209	46.542600	3.9711	57.022200	0.337902	0.160758	-2.241908
IXJ	85.820	24.330900	0.307862	0.181445	89.240400	-0.0910	-10.054082	0.647700	0.132368	0.574930
M:VSMIX	26.940	16.377334	0.103680	0.252620	25.946200	0.7392	-1.393736	1.155714	0.216655	0.953031
M:TGVIX	32.200	18.057060	0.161343	0.336822	28.963950	0.8733	4.224989	1.032646	0.158855	1.204355
M:LCTIIX	11.080	NaN	NaN	0.033329	11.140800	1.9573	3.280809	0.099784	0.015693	-1.005587
M:WCPBX	9.590	NaN	NaN	0.135374	9.608850	-0.0654	1.312660	0.801094	0.056075	1.308433
M:PRWCX	37.680	31.928480	0.253913	0.170672	36.191900	0.8949	-1.257880	0.673023	0.099238	1.014389
M:LBIIIX	8.180	NaN	NaN	0.217595	8.127950	0.0614	2.841925	1.125156	0.078659	1.248817
M:ADVNX	9.650	24.888004	0.150963	0.118467	9.521650	0.4726	4.465996	0.767347	0.060462	2.094743
EVTR	50.915	NaN	NaN	0.040834	50.410102	0.4118	1.904134	1.010436	0.047931	0.683924
M:MFIIIX	5.890	NaN	NaN	0.181373	5.881050	-0.0701	1.569089	0.973899	0.067431	1.198838
M:SUBFX	12.740	NaN	NaN	0.111699	12.461350	0.4087	4.553263	0.922731	0.064071	1.688695
KORP	46.960	NaN	NaN	0.149049	46.441666	0.0668	2.246682	0.882200	0.059487	1.358318
M:OMFYX	6.440	NaN	NaN	0.166030	6.727850	-0.3068	0.241284	1.183094	0.074904	0.962644
M:MTFGX	9.270	NaN	NaN	0.113316	9.393100	-0.2449	0.450908	0.752759	0.047569	1.255917
JHPI	22.630	NaN	NaN	0.134550	22.651387	0.2084	3.659898	0.832873	0.091842	2.016710
JHMB	21.650	NaN	NaN	0.145248	21.702804	-0.1084	1.171428	0.900834	0.066134	1.193328
JMST	50.965	NaN	NaN	0.011308	50.796797	-2.0056	-1.339272	0.104825	0.007800	-4.574348

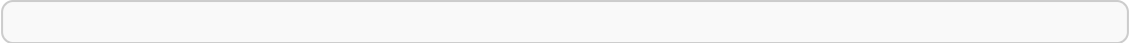
Ticker	Price	P/E Ratio	ROE	Max Drawdown 3Y	200d MA	Sharpe (3Y)	Alpha (3Y)	Beta (3Y)	Standard Deviation 3Y	Up/Down Ratio
JSI	52.500	17.953321	0.445697	0.023131	52.070771	1.4145	3.452191	0.358375	0.027055	12.505328
M:FDU IX	9.850	NaN	NaN	0.035375	10.222000	0.2803	2.965100	0.573210	0.026681	9.187724



Portfolio Fund Chart (3-Year History)



Index Comparison: U.S. vs Europe vs Asia



MAG7 Forecasts (YTD with Models)

This report includes predictive insights from several well-known quantitative forecasting models:

- **Linear Regression Model:** Estimates next-month returns using each stock's momentum (Z-score), volatility, alpha vs SPY, beta, MA200 gap, recent returns, Sharpe ratio, and news sentiment. Retrained daily.
- **Fama-French 3-Factor:** Uses exposure to Market (Mkt-RF), Size (SMB), and Value (HML) factors — standard in academic/institutional research.
- **Institutional Model:** Based on cross-sectional z-scores of factors like earnings yield, ROE, margins, asset growth, and momentum. Inspired by AQR and BlackRock-style forecasting.
- **QuantConnect-style Z-Scoring:** Combines normalized momentum, volatility, trend, and price strength into a weighted "Quant Score" used to estimate 21-day returns.
- **Machine Learning (ML):** A Gradient Boosting Regressor trained on 2 years of MAG7 history. Uses Fama-French exposures, institutional z-scores, Quant-style inputs, and news sentiment to capture nonlinear factor interactions.



Forecast Model Outputs (Next 21 Days)

Ticker	Fama-French	QuantConnect	Institutional	Linear	ML Forecast
AAPL	-0.06%	2.87%	3.95%	0.31%	-0.03%
MSFT	0.16%	2.55%	3.19%	5.99%	0.06%
AMZN	0.20%	2.61%	2.94%	-1.83%	-0.04%

Ticker	Fama-French	QuantConnect	Institutional	Linear	ML Forecast
NVDA	0.58%	2.18%	1.64%	11.61%	0.13%
GOOG	0.50%	2.61%	2.40%	11.20%	0.10%
META	-0.15%	2.34%	1.77%	5.78%	0.06%
TSLA	0.17%	2.44%	4.34%	5.85%	0.05%

News Sentiment Sources: Sentiment analysis is based on financial headlines retrieved from NewsAPI and GNews, filtered through the FinBERT model. These headlines are matched to each ticker daily.