



## 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:

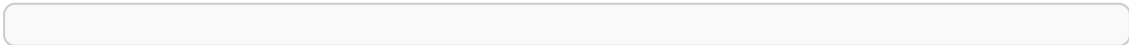
- **Price:** Latest market price of the fund or stock.
- **P/E Ratio:** Price-to-earnings ratio – higher values may suggest overvaluation.
- **ROE:** Return on equity – a measure of profitability.
- **Max Drawdown 3Y:** Largest peak-to-trough loss over the last 3 years.
- **200d MA:** 200-day moving 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<br>595 | 0.3461<br>31 | 0.1372<br>87    | 30.506<br>225 | 0.9252      | -0.4786<br>61  | 0.6532<br>09 | 0.1011<br>74          | 1.1107<br>12  |
| CGDV   | 40.860 | 26.795<br>284 | 0.3168<br>31 | 0.2180<br>83    | 36.720<br>050 | 1.2990      | 5.2718<br>46   | 0.8700<br>20 | 0.1414<br>70          | 1.2231<br>83  |
| FLQM   | 55.190 | 18.099<br>548 | 0.3239<br>50 | 0.2189<br>91    | 54.524<br>775 | 0.5541      | -6.4828<br>86  | 1.0155<br>84 | 0.1591<br>11          | 0.7882<br>52  |
| AUSF   | 45.140 | 15.556<br>938 | 0.1808<br>96 | 0.1228<br>44    | 43.377<br>745 | 1.0606      | 2.4378<br>56   | 0.7664<br>24 | 0.1318<br>43          | 1.1983<br>77  |
| SDVD   | 21.040 | 15.283<br>510 | 0.2205<br>97 | 0.2457<br>90    | 21.158<br>764 | 0.3742      | -11.397<br>566 | 1.1856<br>33 | 0.1839<br>75          | 1.0374<br>41  |
| DIVO   | 43.030 | 23.769<br>907 | 0.3520<br>59 | 0.1373<br>27    | 41.345<br>450 | 0.7974      | -1.3920<br>59  | 0.6957<br>40 | 0.1139<br>81          | 0.9794<br>89  |
| QQA    | 51.030 | 33.167<br>500 | 0.3563<br>77 | 0.1974<br>07    | 49.007<br>923 | NaN         | 2.8209<br>41   | 0.9549<br>33 | 0.1683<br>23          | 2.9403<br>16  |
| XLG    | 53.770 | 29.620<br>850 | 0.4116<br>82 | 0.2802<br>52    | 49.149<br>300 | 1.0847      | 3.1919<br>14   | 1.0220<br>71 | 0.1713<br>70          | 1.0952<br>09  |
| TMFC   | 66.120 | 32.020<br>493 | 0.3972<br>11 | 0.3305<br>83    | 59.658<br>660 | 1.1837      | 5.9155<br>47   | 1.0843<br>77 | 0.1879<br>72          | 1.2030<br>34  |

| Ticker   | Price  | P/E Ratio | ROE      | Max Drawdown 3Y | 200d MA   | Sharpe (3Y) | Alpha (3Y) | Beta (3Y) | Standard Deviation 3Y | Up/Down Ratio |
|----------|--------|-----------|----------|-----------------|-----------|-------------|------------|-----------|-----------------------|---------------|
| 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     |
| JSI      | 52.500 | 17.953321 | 0.445697 | 0.023131        | 52.070771 | 1.4145      | 3.452191   | 0.358375  | 0.027055              | 12.505328     |

| Ticker   | Price | P/E Ratio | ROE | Max Drawdown 3Y | 200d MA   | Sharpe (3Y) | Alpha (3Y) | Beta (3Y) | Standard Deviation 3Y | Up/Down Ratio |
|----------|-------|-----------|-----|-----------------|-----------|-------------|------------|-----------|-----------------------|---------------|
| 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)

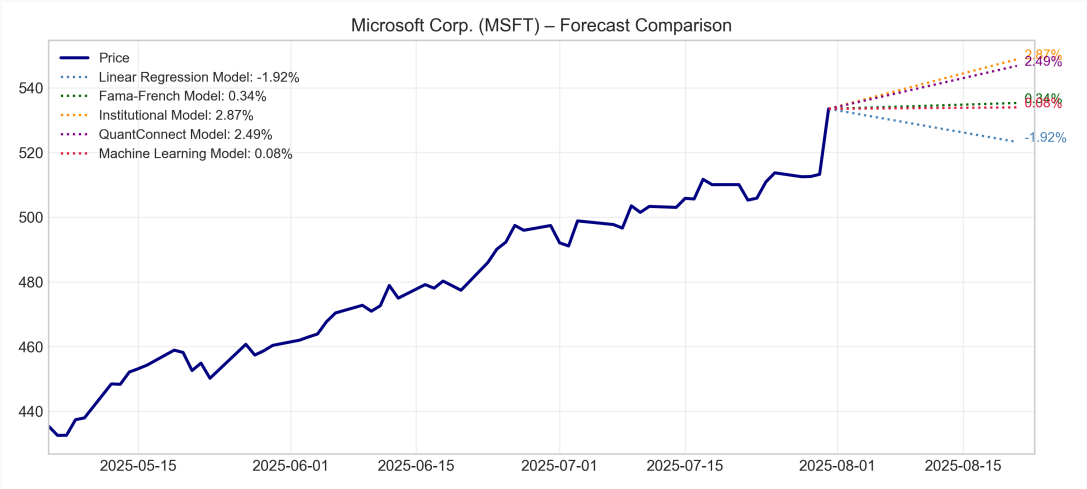
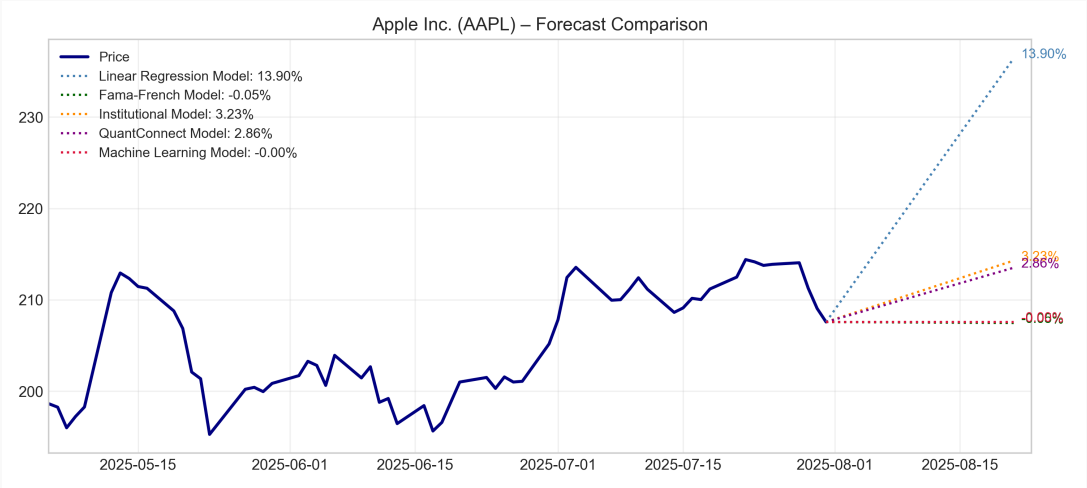
This report includes predictive insights from several well-known quantitative forecasting models:

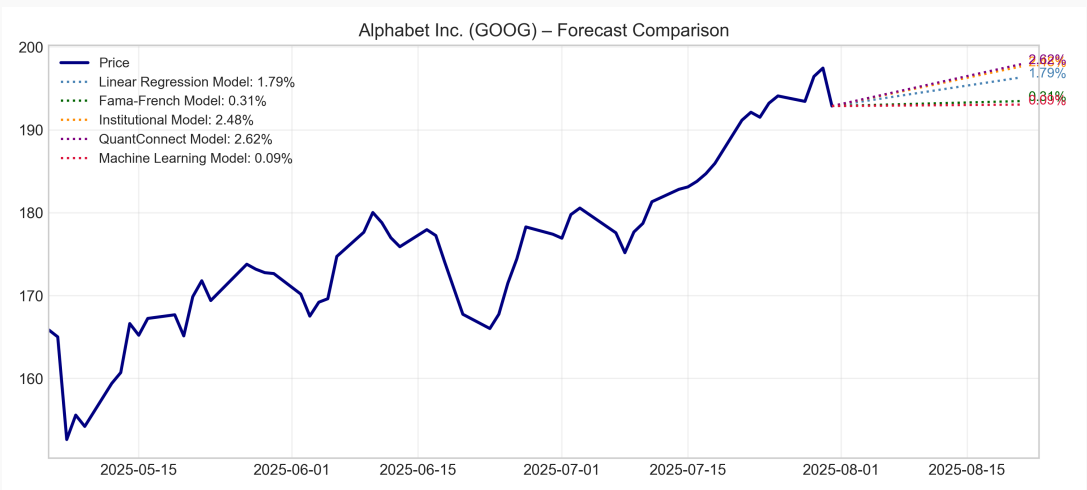
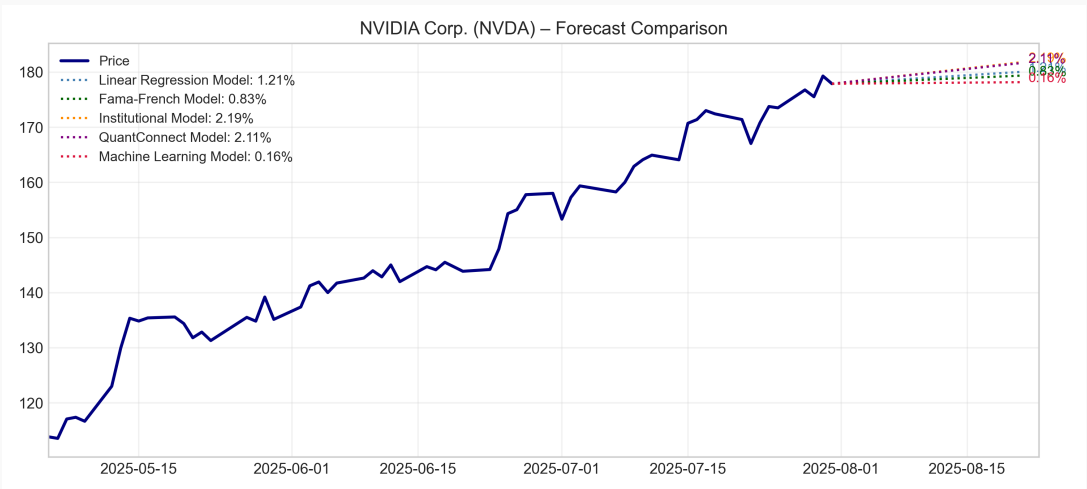
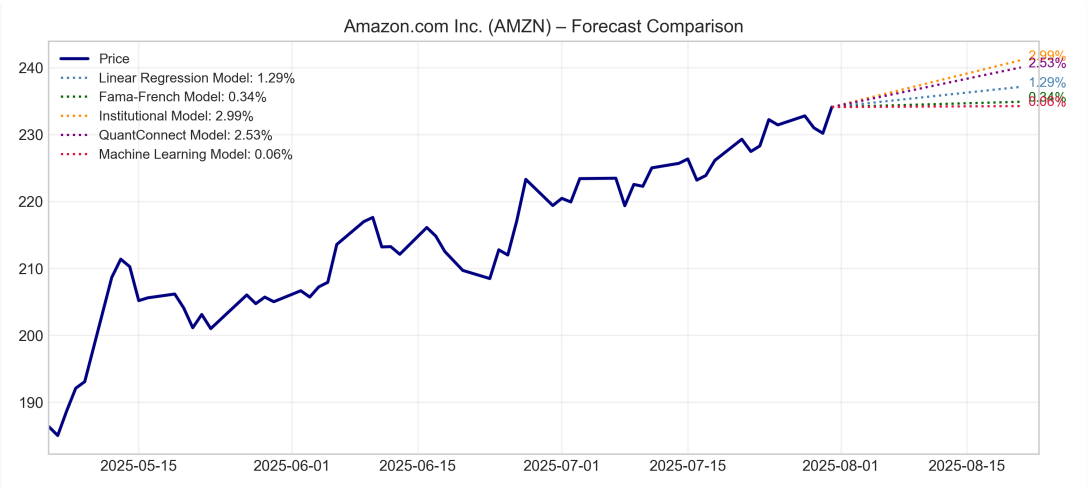
- Linear Regression Model:** Estimates next-month returns using each stock's momentum (Z-score), volatility, alpha vs SPY, beta, MA200 gap, recent returns, Sharpe ratio, and news sentiment. Retrained daily.
- Fama-French 3-Factor:** Uses exposure to Market (Mkt-RF), Size (SMB), and Value (HML) factors – 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.

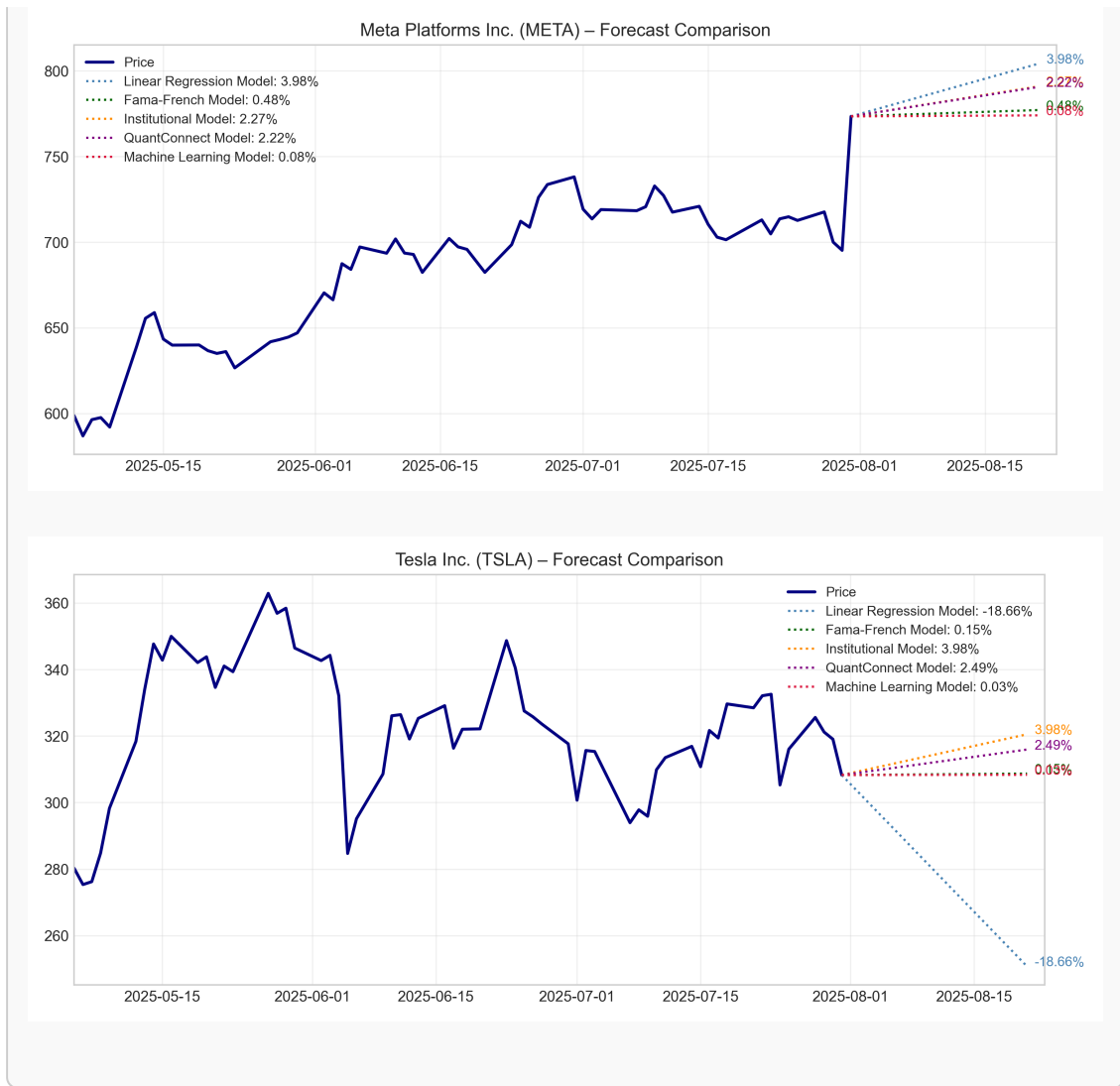
## Forecast Model Outputs (Next 21 Days)

| Ticker | Fama-French | QuantConnect | Institutional | Linear | ML Forecast |
|--------|-------------|--------------|---------------|--------|-------------|
| AAPL   | -0.06%      | 2.87%        | 3.97%         | 0.80%  | -0.03%      |
| MSFT   | 0.16%       | 2.55%        | 3.20%         | 5.80%  | 0.06%       |
| AMZN   | 0.20%       | 2.61%        | 2.93%         | -1.11% | -0.04%      |

| Ticker | Fama-French | QuantConnect | Institutional | Linear | ML Forecast |
|--------|-------------|--------------|---------------|--------|-------------|
| NVDA   | 0.58%       | 2.18%        | 1.68%         | 10.61% | 0.13%       |
| GOOG   | 0.50%       | 2.61%        | 2.40%         | 11.86% | 0.10%       |
| META   | -0.15%      | 2.34%        | 1.75%         | 6.25%  | 0.06%       |
| TSLA   | 0.17%       | 2.44%        | 4.32%         | 6.43%  | 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.