

Point Focal

CEO: Mr. Thomas Dadmun

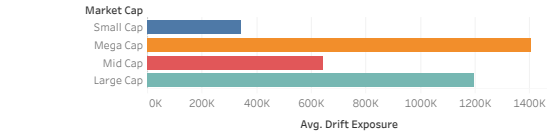
Portfolio managers: Komal Rawat and Mrigankshankar Singh

1. What population of historical deltas and what percentile bands or threshold levels should be used to determine if current deltas are extremely high or extremely low? Why?
  - According to our analysis, using **last 2 years of history by symbol (8 deltas)** is suitable to determine if current deltas are extremely high or extremely low since we are observing the deltas for fiscal years 2018 and 2019 and relative to current deltas and stock prices, these values normalize the values suitably.
  - Similarly, while considering different percentile bands, we examined that for each delta value, the **90<sup>th</sup> percentile** band is suitable for buying and if it is in the **10<sup>th</sup> percentile**, then it is suitable for selling since the values in this band are relatively extreme which makes it accurate.
2. What time-periods (performance durations) perform best and worst?
  - **For the year 2018**, we found out that the **best time period** of the stock's performance was **5d** i.e. 5 days average change in value after the earnings release. Similarly, **worst time period** was shown by **2d**.
  - **For the year 2019**, we were able to conclude that the **best time period** was **3d** i.e. 3 days average change in value after earnings release. Similarly, **worst time period** was shown by **10d**.
3. What market-cap, industry and/or sectors perform best and worst?
  - **Best performing market cap** : **Small Cap**
  - **Worst performing market cap** : **Mega Cap**
  - **Best performing sector** : **Energy Min**
  - **Worst performing sector** : **Tech Services**
  - **Best performing industry** : **Broadcasting**
  - **Worst performing industry** : **Real estate investment trusts**

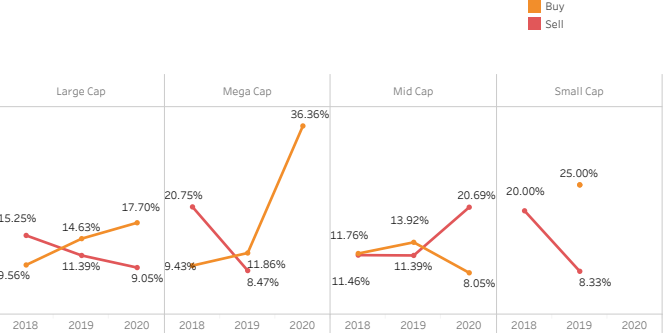
# Model Performance Dashboard

## Model Performance

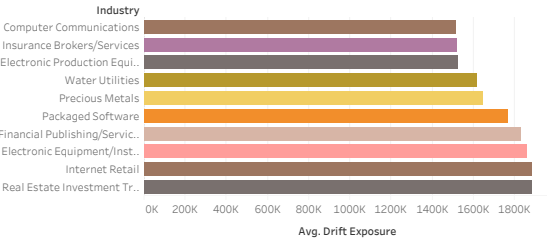
Performance of Market Cap



Signal on basis of Market Cap



Top 10 High Performance Industries



Performance over Days



Top 10 High Performance Sectors

