Point Focal

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Portfolio. Managers: Komal Rawat and Mrigankshankar Singh

Analysis of surprise threshold

In this assignment, we have examined the releases for the stocks and classified them as AMC or BMO based on the release time of the stocks. We have also analyzed the standard deviation of surprise values for all the symbols using the data provided to us. Based on that, if the current surprise of the stock is above or below the standard deviation, we have classified the symbol into buy and sell signals respectively.

Market cap and sector

We observed that mid cap stocks are relatively stable whereas some small cap stocks showed higher range of fluctuations in surprise percentages.

High performance industries

We observed that these industries are top 3 high performance industries as indicated by our model:

* Deluxe corporations
* Inphi Corp
* Trex Co. Inc

Sectors

Following sectors have showed positive surprises according to our model:

* Durables
* Health
* Production

Sectors that have showed negative surprises:

* Communication services
* Comms
* Con Services
* Non-energy

Model Performance

