

# CUSTOM RESEARCH SOLUTIONS



## Equity Selection Model

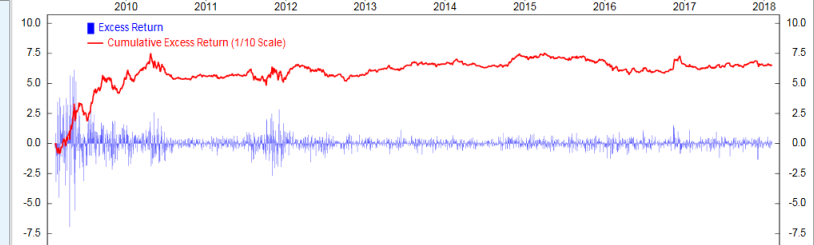
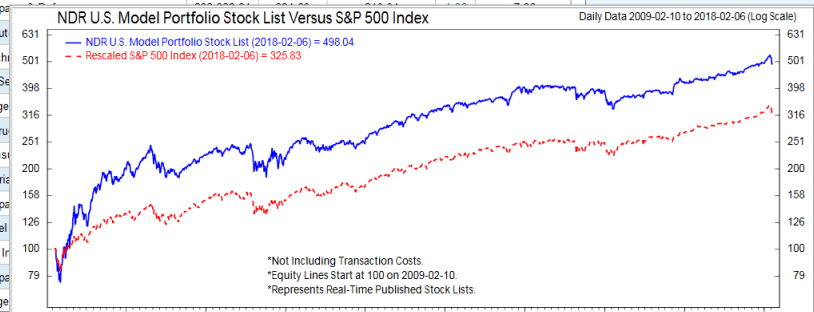
Build a complete equity selection strategy that is designed to outperform your benchmark, aligns with your investment philosophy, and manages a myriad of risks in an intelligent way. Specifications include:

- ❖ Up to 15 Factors
- ❖ NDR Factors and limited custom factors
- ❖ User-defined Universe
- ❖ Selection of charts/reports

### The 2018-01-24 - 2018-02-06 U.S. Portfolio Strategy Equal-Weighted Stock List

- Number of Stocks: 40
- Average Stock Return: -4.82%
- S&P 500 Index Return: -5.02%
- Russell 2000 Index Return: -6.78%
- Entry Price Column Reflects Closing Price On 2018-01-24
- Performance Updated Daily.
- Not Including Transaction Costs.

Ticker	Company Name	Sector*	Sub-Industry*	Market Cap (millions \$)	Entry Price (\$)	Last Closing Price (\$)	Gain (%)	Max Drawdown (%)
ABBV	AbbVie Inc	Health Care	Biotechnology	177,523.02	105.51	111.20	5.39	-11.12
ALL	Allstate Corporation	Financials	Property & Casualty Insurance	34,662.59	99.87	96.60	-3.27	-5.67
ANTM	Anthem Inc	Health Care	Managed Health Care	60,295.19	252.99	234.83	-7.18	-10.74
AXP	American Express Company	Financials	Consumer Finance	81,747.86	99.30	94.18	-5.16	-7.99
BA	Boeing Company	Industrials	Aerospace	101,111.00	175.00	165.00	-5.71	-12.50
BBY	Best Buy Co Inc	Consumer Discretionary	Computers	18,111.00	115.00	110.00	-4.35	-8.00
BIIB	Biogen Inc	Health Care	Biotechnology	10,111.00	215.00	205.00	-4.65	-10.00
BRK.B	Berkshire Hathaway Inc -CL B	Financials	Multi-Sector	398,111.00	215.00	205.00	-4.65	-10.00
CI	CIGNA Corporation	Health Care	Managed Health Care	10,111.00	115.00	110.00	-4.35	-8.00
CM	Cummins Inc	Industrials	Construction	10,111.00	115.00	110.00	-4.35	-8.00
CTSH	Cognizant Technology -CL A	Information Technology	IT Consulting	10,111.00	115.00	110.00	-4.35	-8.00
FTV	Fortive Corporation	Industrials	Industrial Machinery	10,111.00	115.00	110.00	-4.35	-8.00
GD	General Dynamics Corporation	Industrials	Aerospace	10,111.00	115.00	110.00	-4.35	-8.00
GPS	Gap Inc	Consumer Discretionary	Apparel	10,111.00	115.00	110.00	-4.35	-8.00
HD	Home Depot Inc	Consumer Discretionary	Home Improvement	10,111.00	115.00	110.00	-4.35	-8.00
HII	Huntington Ingalls Inds Inc	Industrials	Aerospace	10,111.00	115.00	110.00	-4.35	-8.00
HUM	Humana Inc	Health Care	Managed Health Care	10,111.00	115.00	110.00	-4.35	-8.00



Title	Gain/Annum	Standard Deviation	Downside Deviation	Betting Average	Sharpe Ratio	Info Ratio	Tracking Error	Max Drawdown	Avg. # Issues	Avg. Hold Period (Days)
NDR U.S. Model Portfolio Stock List	19.9%	23.9%	16.1%	62.2%	0.82	0.62	10.7%	-25.9% (2011-07-22 2011-10-04)	39.73	34.21
S&P 500 Index	14.0%	16.2%	11.9%	0.85	0.85		-19.4% (2011-04-26 2011-10-04)			

### FOR MORE INFORMATION

Toll-Free (800) 241-0621 | E-mail marketing@ndr.com | Atlanta (678) 303-0097 | Boston (617) 279-4860 | London +44 20 7779 8682  
 San Francisco (415) 277-5477 | Venice (941) 412-2300 | New York (800) 241-0621 | Hong Kong +852 3416 6676