

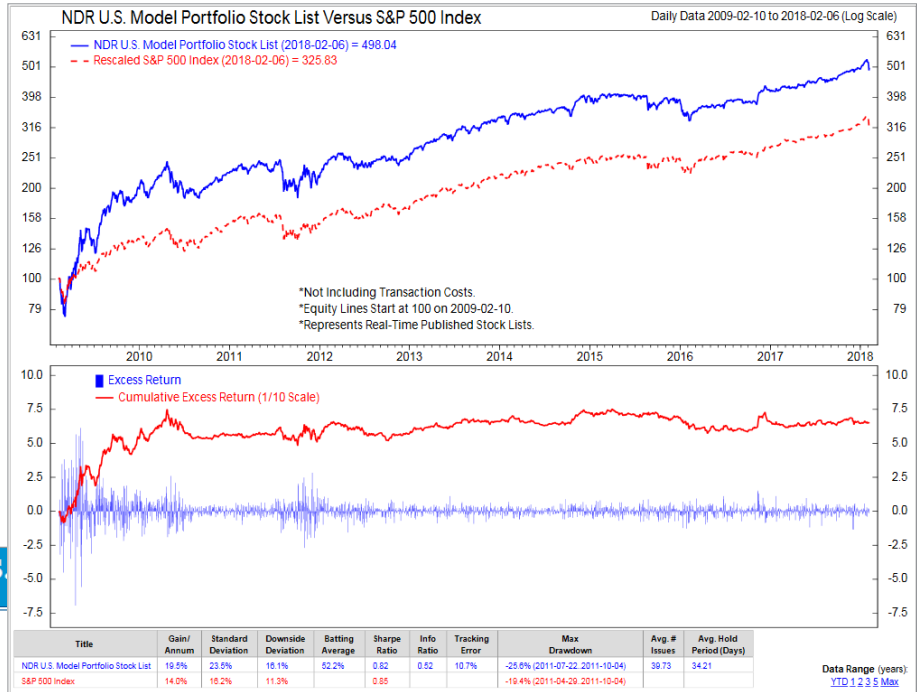


# Equity Selection Model

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.

- **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 & Defense	203,038.84	334.69	340.91	1.86	-7.86
BBY	Best Buy Co Inc	Consumer Discretionary	Computer & Electronics Retail	20,550.52	76.79	70.30	-8.45	-12.63
BIIB	Biogen Inc	Health Care	Biotechnology	70,420.86	346.50	332.86	-3.94	-10.76
BRK.B	Berkshire Hathaway Inc -CL B	Financials	Multi-Sector Holdings	269,036.15	215.61	201.24	-6.66	-9.41
CI	CIGNA Corporation	Health Care	Managed Health Care	48,715.81	221.00	197.59	-10.59	-13.18
CMI	Cummins Inc	Industrials	Construction Machinery & Heavy Trucks	29,016.19	188.35	174.83	-7.18	-9.18
CTSH	Cognizant Technology -CL A	Information Technology	IT Consulting & Other Services	43,574.84	78.45	73.90	-5.80	-6.58
FTV	Fortive Corporation	Industrials	Industrial Machinery	25,062.48	75.36	72.11	-4.31	-6.41
GD	General Dynamics Corporation	Industrials	Aerospace & Defense	63,436.94	219.27	212.46	-3.11	-6.76
GPS	Gap Inc	Consumer Discretionary	Apparel Retail	12,505.64	34.88	32.16	-7.80	-12.88
HD	Home Depot Inc	Consumer Discretionary	Home Improvement Retail	223,086.77	206.22	191.04	-7.36	-11.64
HII	Huntington Ingalls Inds Inc	Industrials	Aerospace & Defense	10,304.57	238.14	227.67	-4.40	-8.11
HUM	Humana Inc	Health Care	Managed Health Care	38,446.48	286.32	269.12	-6.01	-8.29

### For More Information

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