theScreener
Empowering Investors

AURORA

Diagnostic of portfolio Warren Buffett

Reference Currency: USD
Amount of Assets: 9,932,415

Powered by theScreener, this Diagnostic is based upon the valuation and the closing price of February 27, 2024 for Stocks and February 27, 2024 for Funds

Nyon, 28-Feb-2024 06:30 GMT+1
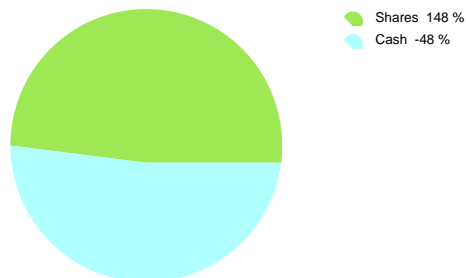
This Diagnostic report shows:

Powered by theScreener, this diagnostic displays the following:
39 position analyzed, i.e. 148% of the total portfolio
-         39 Equities Positions
All Positions are analyzed

Allocations by Asset class

Shares 148 %
Cash -48 %

Allocation by currency

USD 90 %
JPY 9 %
HKD 1 %
GBp 0 %
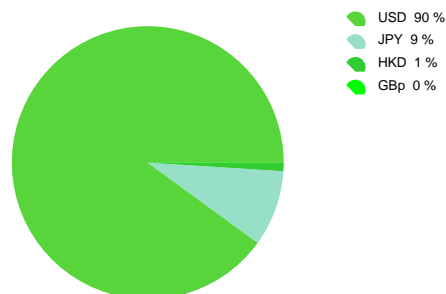
Diagnostic - Equities

Valuation based on the closing prices from February 27, 2024
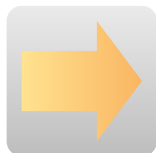
On the analysis date of February 27, 2024, our opinion is Neutral.

Actually, your portfolio presents an interest of 2 / 4 Stars and the Sensitivity is Conform with the market.

The actual weighted PE of the portfolio is estimated at 19.6 and the dividend is 1.6%. In comparison, the benchmark which is SP500 , shows a PE of 17.8 and a dividend of 1.5%.

	Interest	Sensitivity	LT PE	Dividend
Your portfolio	★★☆☆		19.6	1.6%
SP500	★★★★		17.8	1.5%

Equities
ANALYSIS

Powered by theScreener, this analysis of the Equities position is based upon the valuation and the closing price of February 27, 2024.

Components Analysis

The structure of the equity components of the portfolio

Detailed Analysis

An Analysis of individual positions

Weak Positions

Positions with low valuation, respectively high sensitivity

Alternatives

Alternatives with positive valuation
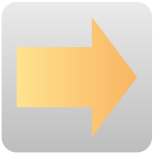
Diagnostic - Equities

On the analysis date of February 27, 2024, our opinion is Neutral.
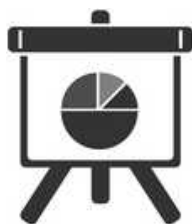
Actually, your portfolio presents an interest of 2 / 4 Stars and the Sensitivity is Conform with the market.

The actual weighted PE of the portfolio is estimated at 19.6 and the dividend is 1.6%. In comparison, the benchmark which is SP500 , shows a PE of 17.8 and a dividend of 1.5%.

	Interest	Sensitivity	LT PE	Dividend
Your portfolio	★★☆☆		19.6	1.6%
SP500	★★★★		17.8	1.5%

Last Week in your Portfolio

Changes based on the closing prices from January 26, 2024 until February 27, 2024

Gainers		Losers	
MITSUBISHI	31.9%	CHARTER COMMU	-23.1%
DAVITA	19.1%	PARAMOUNT GLOBAL	-18.5%
NU HOLDINGS LTD	17.3%	SIRIUS XM HOLDINGS	-12.2%
Max 3 most important changes		*Max 3 most important changes*	

SP500 changed 3.8%

thScreener's evaluation change

Changes from January 26, 2024 until February 27, 2024

Better		Worse	
AMAZON.COM		ALLY FINANCIAL	
CHEVRON		APPLE	
GLOBE LIFE		CHARTER COMMU	
Better Global Evaluation		D R HORTON	
		JEFFERIES FINANCIAL	
		MOODY'S	
		VISA INC.	
		Worse Global Evaluation	

Analysis of Holdings

The following table shows:

- the important key figures of the current stocks held in the portfolio
- the valuations by displaying sensitivity and interest criteria.

Only equity positions which are rated by theScreener are included in the evaluation process of the portfolio. The weighting of the stocks in the portfolio is based on the number of positions analyzed. All 39 equities within the portfolio were analysed.

	Price	Ytd Perf. %[1]	Stars	Sensitivity	LT P/E[2]	LT Growth[3]	Div[4]
Your portfolio			★★☆☆		19.6	14.6%	1.6%
SP500	5,078.18	6.5%	★★★★		17.8	16.4%	1.5%

Name Country - ISIN	Sector	Price	%[5]	Ytd Perf. %[1]	Mkt Cap in $bn[6]	Stars	Sensitivity	LT P/E[2]	LT Growth[3]	Div[4]	Global Evaluation
DIAGEO GB - GB0002374006	Food & Beverage	3,027.00 GBp	0.1%	6.0%	84.68	★★★☆		19.2	11.2%	2.7%	
BYD ELECTRONIC (INTL.) HK - HK0285041858	Industrial Goods & Services	29.85 HKD	0.6%	-18.4%	8.55	★★☆☆		8.2	19.7%	1.7%	
ITOCHU JP - JP3143600009	Industrial Goods & Services	6,591.00 JPY	1.5%	14.3%	65.80	★★★☆		10.3	7.5%	2.6%	
MARUBENI JP - JP3877600001	Industrial Goods & Services	2,511.50 JPY	0.6%	12.7%	28.43	★★★☆		8.5	5.1%	3.4%	
MITSUBISHI JP - JP3898400001	Industrial Goods & Services	3,269.00 JPY	2.1%	45.1%	91.62	★★★☆		14.0	6.2%	2.3%	
MITSUI JP - JP3893600001	Industrial Goods & Services	6,596.00 JPY	1.5%	24.5%	63.75	★★★☆		11.0	3.6%	2.7%	
SUMITOMO JP - JP3404600003	Industrial Goods & Services	3,557.00 JPY	0.6%	15.6%	29.39	★★★☆		8.4	3.8%	3.6%	
ALLY FINANCIAL US - US02005N1000	Financial Services	36.60 USD	0.3%	4.8%	10.95	★★★☆		6.9	23.6%	3.3%	
AMAZON.COM US - US0231351067	Retail	173.54 USD	0.4%	14.2%	1,814.99	★★★★		22.2	27.8%	0.0%	
AMERICAN EXPRESS US - US0258161092	Financial Services	217.98 USD	9.0%	16.4%	157.05	★★★★		14.0	14.6%	1.3%	
AON PLC US - IE00BLP1HW54	Insurance	315.39 USD	0.4%	8.4%	62.35	★★★☆		17.9	14.8%	0.8%	
APPLE US - US0378331005	Technology	182.63 USD	44.7%	-5.1%	2,797.45	★☆☆☆		25.4	17.0%	0.6%	
BANK OF AMERICA US - US0605051046	Banks	34.28 USD	9.6%	1.8%	264.60	★★☆☆		10.0	8.6%	3.0%	
CAPITAL ONE FIN'L US - US14040H1059	Financial Services	136.82 USD	0.5%	4.4%	51.13	★★☆☆		8.6	11.2%	1.8%	
CHARTER COMMU US - US16119P1084	Media	290.00 USD	0.3%	-25.4%	47.50	★☆☆☆		8.1	9.7%	0.0%	
CHEVRON US - US1667641005	Energy	152.16 USD	4.5%	2.0%	290.68	★★★★		10.4	7.4%	4.3%	
CITIGROUP US - US1729674242	Banks	55.71 USD	0.8%	8.3%	105.81	★★★☆		7.8	20.0%	3.9%	
COCA COLA US - US1912161007	Food & Beverage	60.34 USD	6.4%	2.4%	261.81	★★★☆		18.5	12.4%	3.2%	
D R HORTON US - US23331A1097	Personal & Household Goods	145.44 USD	0.2%	-4.3%	48.40	★☆☆☆		9.4	8.2%	0.8%	
DAVITA US - US23918K1088	Health Care	127.60 USD	1.3%	21.8%	10.96	★★☆☆		11.7	11.3%	0.0%	
FLOOR & DE US - US3397501012	Retail	120.55 USD	0.3%	8.1%	12.38	★★★☆		50.2	32.2%	0.0%	
GLOBE LIFE US - US37959E1029	Insurance	128.20 USD	0.1%	5.3%	11.96	★★★★		10.1	9.3%	0.7%	
HP US - US40434L1052	Technology	28.83 USD	0.8%	-4.2%	28.54	★★☆☆		7.8	7.1%	3.9%	
JEFFERIES FINANCIAL US - US47233W1099	Financial Services	41.26 USD	0.1%	2.1%	8.74	★★☆☆		9.9	58.1%	3.1%	
KRAFT HEINZ US - US5007541064	Food & Beverage	35.80 USD	3.1%	-3.2%	43.62	★★☆☆		10.7	7.4%	4.5%	

Name Country - ISIN	Sector	Price	%[5]	Ytd Perf. %[1]	Mkt Cap in $bn[6]	Stars	Sensitivity	LT P/E[2]	LT Growth[3]	Div[4]	Global Evaluation
KROGER US - US5010441013	Retail	48.37 USD	0.6%	5.8%	34.00	★★★★		10.9	4.9%	2.5%	
LOUISIANA PACIFIC US - US5463471053	Construction & Materials	72.62 USD	0.2%	2.5%	5.10	★★★☆		15.1	18.6%	1.4%	
MARKEL US - US5705351048	Insurance	1,461.42 USD	0.1%	2.9%	18.92	★★☆☆		14.7	21.7%	0.0%	
MASTERCARD US - US57636Q1040	Financial Services	474.75 USD	0.4%	11.3%	442.67	★★★☆		28.0	22.5%	0.6%	
MOODY'S US - US6153691059	Financial Services	377.67 USD	2.5%	-3.3%	69.37	☆☆☆☆		31.7	22.2%	0.9%	
NU HOLDINGS LTD US - KYG6683N1034	Technology	11.14 USD	0.2%	33.7%	50.24	★★★★		17.4	37.2%	0.0%	
NVR US - US62944T1051	Personal & Household Goods	7,543.11 USD	0.1%	7.8%	24.12	★★★☆		13.2	8.2%	0.0%	
OCCIDENTAL PETROLEUM US - US6745991058	Energy	60.60 USD	3.6%	1.5%	53.18	★★★☆		14.5	16.4%	1.4%	
PARAMOUNT GLOBAL US - US92556H2067	Media	11.25 USD	0.3%	-23.9%	7.62	★☆☆☆		10.2	34.7%	1.8%	
SIRIUS XM HOLDINGS US - US82968B1035	Media	4.69 USD	0.3%	-14.3%	18.17	★★☆☆		13.8	9.4%	2.4%	
SNOWFLAKE INC US - US8334451098	Technology	234.03 USD	0.4%	17.6%	76.05	★★☆☆		143.7	93.7%	0.0%	
T-MOBILE US US - US8725901040	Telecommunications	164.62 USD	0.2%	2.7%	194.54	★★★☆		13.8	18.5%	1.6%	
VERISIGN US - US92343E1029	Technology	193.56 USD	0.7%	-6.0%	19.48	★☆☆☆		22.0	14.2%	0.0%	
VISA INC. US - US92826C8394	Financial Services	283.17 USD	0.7%	8.8%	570.85	★☆☆☆		25.2	19.1%	0.8%	

1.Ytd Perf. = Performance in the current year
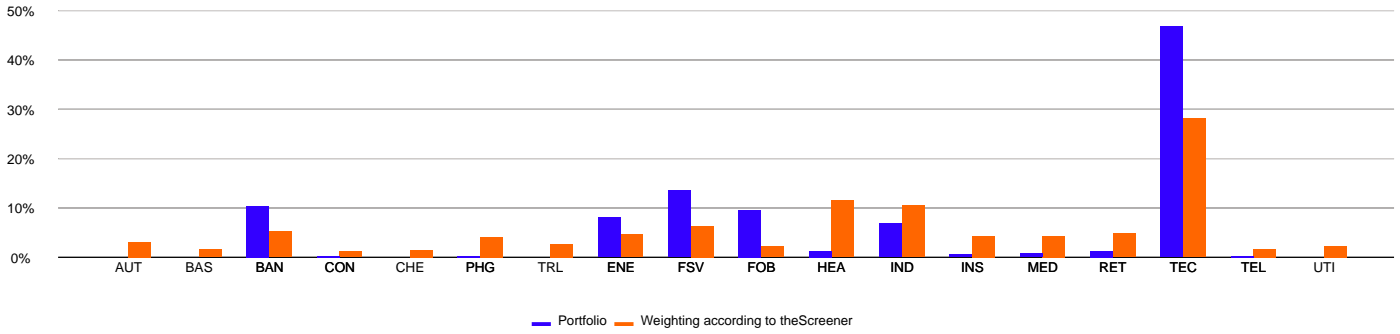2. P/E LT = Long Term Price Earnings Ratio

3. LT Growth = Estimated Long Term Growth
4. Div = Expected Dividend Yield

5. % = Stocks Portfolio weightage
6. Mkt Cap in $bn = Market Capitalization in $bn USD

Portfolio Composition
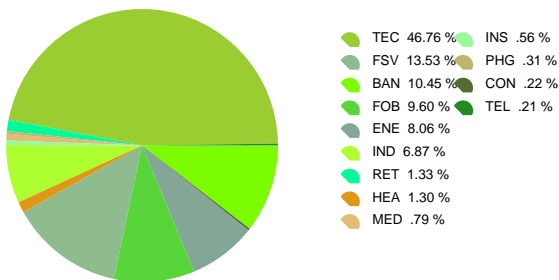
■ Portfolio   ■ Weighting according to theScreener

The chart indicates the difference between the composition of the portfolio and the suggested allocation by theScreener, according to the best couple Stars / Sensitivity
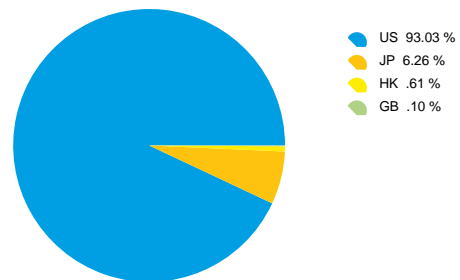
The strongly overweighted industry groups are Technology, Food & Beverage and Financial Services.
In the portfolio, only the group Health Care is clearly underweighted.
The industry groups, Automobiles & Parts, Basic Resources, Chemicals, Travel & Leisure, Utilities, are not in the portfolio.
NB: only differences of over 5% are considered as over/underweighted.

The allocation by theScreener is based on all the analyzed stocks and shows the high potential sectors. These estimates are generated from the sensitivity and interest indicators of each security. These charts provide an immediate picture of possible diversification in order to limit excessive sensitivity exposure to a sector.

Allocation by Sectors

TEC 46.76 %	INS .56 %
FSV 13.53 %	PHG .31 %
BAN 10.45 %	CON .22 %
FOB 9.60 %	TEL .21 %
ENE 8.06 %	
IND 6.87 %	
RET 1.33 %	
HEA 1.30 %	
MED .79 %	

Allocation by Region

US 93.03 %
JP 6.26 %
HK .61 %
GB .10 %

As for distribution by region, the American market represents the largest share with 93%; followed by the Japanese and Hong Kong markets accounting for 6% and 1% respectively.

AUT:Automobiles & Parts	CHE:Chemicals	FOB:Food & Beverage	IND:Industrial Goods & Services	PHG:Personal & Household Goods	TEL:Telecommunications
BAN:Banks	CON:Construction & Materials	FSV:Financial Services	INS:Insurance	RET:Retail	TRL:Travel & Leisure
BAS:Basic Resources	ENE:Energy	HEA:Health Care	MED:Media	TEC:Technology	UTI:Utilities

The following equities have a profile with respect to their upside and sensitivity evaluation that is considered as rather unsatisfactory. They are hence identified as potential areas of weakness in the portfolio.

Name Country - ISIN	Sector	Price	%[5]	Ytd Perf. %[1]	Mkt Cap in $bn[6]	Stars	Sensitivity	LT P/E[2]	LT Growth[3]	Div[4]	Global Evaluation
ALLY FINANCIAL US - US02005N1000	Financial Services	36.60 USD	0.3%	4.8%	10.95	★★★☆		6.9	23.6%	3.3%	
APPLE US - US0378331005	Technology	182.63 USD	44.7%	-5.1%	2,797.45	★☆☆☆		25.4	17.0%	0.6%	
CHARTER COMMU US - US16119P1084	Media	290.00 USD	0.3%	-25.4%	47.50	★☆☆☆		8.1	9.7%	0.0%	
D R HORTON US - US23331A1097	Personal & Household Goods	145.44 USD	0.2%	-4.3%	48.40	★☆☆☆		9.4	8.2%	0.8%	
FLOOR & DE US - US3397501012	Retail	120.55 USD	0.3%	8.1%	12.38	★★★☆		50.2	32.2%	0.0%	
JEFFERIES FINANCIAL US - US47233W1099	Financial Services	41.26 USD	0.1%	2.1%	8.74	★★☆☆		9.9	58.1%	3.1%	
MOODY'S US - US6153691059	Financial Services	377.67 USD	2.5%	-3.3%	69.37	☆☆☆☆		31.7	22.2%	0.9%	
PARAMOUNT GLOBAL US - US92556H2067	Media	11.25 USD	0.3%	-23.9%	7.62	★☆☆☆		10.2	34.7%	1.8%	
SNOWFLAKE INC US - US8334451098	Technology	234.03 USD	0.4%	17.6%	76.05	★★☆☆		143.7	93.7%	0.0%	
VERISIGN US - US92343E1029	Technology	193.56 USD	0.7%	-6.0%	19.48	★☆☆☆		22.0	14.2%	0.0%	
VISA INC. US - US92826C8394	Financial Services	283.17 USD	0.7%	8.8%	570.85	★☆☆☆		25.2	19.1%	0.8%	

The ratings from theScreener combine the upside rating (stars) based on fundamental and technical criteria with a sensitivity rating based on the behaviour of equities over the last 12 months. However, the environment impacts on the final evaluation too, as a strong sector can influence a fundamental rating which is rather weak.

Positions can show 3 Evaluations:

- either a positive evaluation, meaning that theScreener's report is Positive or Slightly Positive,
- or a neutral evaluation, when the detailed theScreener equity analysis presents a Neutral Global Evaluation with at least 2 stars,
- or a negative evaluation, when theScreener's report concludes with Negative or Slightly Negative or with Neutral and less than 2 stars.

The goal of the following presented alternatives is:

- to show you equities with an attractive rating by theScreener
- these alternatives are grouped by different investment strategies
- presenting realistic substitutes for shares that have a poor rating
- providing you the option to select from different sectors

The stock selection below has been specifically chosen for this portfolio, only taking into account the securities analysed above.The stock selection below has been specifically chosen for this portfolio, only taking into account the securities analysed above. **The proposals cannot consider the reader's personal financial situation nor his appetite or aversion to risk; stock ownership should not be assessed either if appropriate to the reader. Please request personalised alternatives from your financial advisor.** Where possible, alternatives are preferably proposed in regions or industries already in the portfolio; however, some alternatives might be in different sectors.Alternatives are presented in a table, divided according to different investment profiles. A stock can be found in several investment styles provided that specific criteria are met.

Name	Market	Group	Best Evaluation	Defensive Stocks	High Dividends	Low PE
APPLOVIN	US	Technology	✓			
BATH AND BODY WORKS	US	Retail	✓			
BEST BUY	US	Personal & Household Goods			✓	
CANON	JP	Technology		✓	✓	✓
COLGATE-PALMOLIVE CO	US	Personal & Household Goods		✓		
CVS HEALTH	US	Retail			✓	✓
DENTSU GROUP	JP	Media				✓
JAPAN POST BANK	JP	Financial Services		✓		
JAPAN TOBACCO	JP	Personal & Household Goods	✓			
MCKESSON	US	Retail		✓		
NETFLIX	US	Media	✓			
OMNICOM GROUP	US	Media			✓	
SBI HOLDINGS INC	JP	Financial Services	✓		✓	
SPOTIFY TECHNOLOGY	US	Media		✓		
SYNCHRONY FINANCIAL	US	Financial Services				✓
TAYLOR MORRISON HOME	US	Personal & Household Goods				✓

Stocks with the best valuations

In this category equities with a balanced upside/sensitivity profile are shown. The values have proven themselves in different market phases. They are suitable for investors with no clear market view and no preferences for individual analysis models.

Name Country - ISIN	Sector	Price	Ytd Perf. %[1]	Mkt Cap in $bn[6]	Stars	Sensitivity	LT P/E[2]	LT Growth[3]	Div[4]	Global Evaluation
APPLOVIN US - US03831W1080	Technology	60.63 USD	52.2%	20.05	★★★★		12.5	38.8%	0.0%	
NETFLIX US - US64110L1061	Media	601.67 USD	23.6%	254.31	★★★★		21.6	24.4%	0.0%	
BATH AND BODY WORKS US - US0708301041	Retail	47.41 USD	9.9%	10.51	★★★★		12.1	12.0%	1.7%	
SBI HOLDINGS INC JP - JP3436120004	Financial Services	3,965.00 JPY	25.0%	7.24	★★★★		10.1	14.0%	4.0%	
JAPAN TOBACCO JP - JP3726800000	Personal & Household Goods	3,922.00 JPY	7.6%	46.55	★★★☆		12.7	9.2%	5.2%	

The global rating (Global Evaluation) is a multi-criteria approach that identifies the stocks with the best valuations. This assessment is the compilation of fundamental (PE, growth, earnings revisions, dividend, etc.), technical (moving average, relative performance), and sensitivity (behaviour in declining markets and sensitivity to bad news) factors. In order to present the best selection, only companies with a market capitalization greater than $1bn and showing good earnings growth valuations, are listed. Furthermore, the eligible stocks must have a minimum rating of two stars; a neutral to positive valuation; a low to moderate sensitivity; and a minimum correlation of 0.66. When the global rankings are identical, the analysts' 7 week earnings per share revision (7 wk EPS rev) acts as the deciding classification element.

The most defensive stocks

The selection of the equities in this category is strongly supported by the statistics of the price change in the past. Primarily equities that are listed have proven to be successful in the past, especially when the main indices recorded a loss. This does not offer security against losses in each individual case. These equities are particularly suitable to investors that are cautious about further market developments, but still want to remain invested.

Name Country - ISIN	Sector	Price	Ytd Perf. %[1]	Mkt Cap in $bn[6]	Stars	Sensitivity	LT P/E[2]	LT Growth[3]	Div[4]	Global Evaluation
MCKESSON US - US58155Q1031	Retail	518.98 USD	12.1%	68.23	★★★★		14.9	13.4%	0.5%	
COLGATE-PALMOLIVE CO US - US1941621039	Personal & Household Goods	86.41 USD	8.4%	70.91	★★★★		20.6	14.6%	2.3%	
SPOTIFY TECHNOLOGY US - LU1778762911	Media	253.02 USD	34.7%	49.49	★★★★		38.3	84.4%	0.0%	
JAPAN POST BANK JP - JP3946750001	Financial Services	1,567.00 JPY	9.1%	37.09	★★★☆		15.4	10.0%	3.2%	
CANON JP - JP3242800005	Technology	4,372.00 JPY	20.8%	28.63	★★★★		13.7	10.4%	3.5%	

The sensitivity evaluation is based on essentially two criteria: the stock's "behaviour in declining markets" (Bear Market Factor), and the stock's "sensitivity to bad news" (Bad News Factor). By positioning a stock according to the world averages, three sensitivity levels can be attributed (low, moderate, high). Combining these elements makes it possible to create a final ranking of stocks in the market. To present the most useful selection, only companies with a market capitalization greater than $1bn and showing good earnings growth valuations are listed. Furthermore, the eligible stocks must have a minimum rating of two stars; a neutral to positive valuation; a low to moderate sensitivity. In case of a tie, the stock's "behaviour in declining markets" will act as the deciding classification element.

1. Ytd Perf. = Performance in the current year
2. P/E LT = Long Term Price Earnings Ratio
3. LT Growth = Estimated Long Term Growth
4. Div = Expected Dividend Yield
5. % = Stocks Portfolio weightage
6. Mkt Cap in $bn = Market Capitalization in $bn USD

Equities with attractive dividends

For investors, who want a regular income stream in terms of dividends.

Name Country - ISIN	Sector	Price	Ytd Perf. %[1]	Mkt Cap in $bn[6]	Stars	Sensitivity	LT P/E[2]	LT Growth[3]	Div[4]	Global Evaluation
BEST BUY US - US0865161014	Personal & Household Goods	79.06 USD	1.0%	16.47	★★★★		11.9	8.0%	4.9%	
CVS HEALTH US - US1266501006	Retail	76.27 USD	-3.4%	96.18	★★★☆		7.7	6.8%	3.5%	
OMNICOM GROUP US - US6819191064	Media	89.16 USD	3.1%	17.64	★★★☆		10.3	8.2%	3.4%	
SBI HOLDINGS INC JP - JP3436120004	Financial Services	3,965.00 JPY	25.0%	7.24	★★★★		10.1	14.0%	4.0%	
CANON JP - JP3242800005	Technology	4,372.00 JPY	20.8%	28.63	★★★★		13.7	10.4%	3.5%	

Within this category, the equities that have been chosen are based on the expected dividend yield over the next 12 months. The selection takes into consideration only companies with payout dividends totalling not more than 70% of their forecasted income. This is to ensure that only companies are included that show a strong potential for a continued payout of dividends in the future. This profile also requires a minimum of 2 stars and a market value greater than one billion USD.

The stocks with the lowest PE

Herein, the primarily chosen equities encompass a strong relationship between the current price and the expected earnings in the coming years. This strategy suits fundamentally oriented investors, who give analysts high credibility towards their earnings projections.

Name Country - ISIN	Sector	Price	Ytd Perf. %[1]	Mkt Cap in $bn[6]	Stars	Sensitivity	LT P/E[2]	LT Growth[3]	Div[4]	Global Evaluation
TAYLOR MORRISON HOME US - US87724P1066	Personal & Household Goods	55.75 USD	4.5%	5.98	★★★★		6.1	8.0%	0.0%	
SYNCHRONY FINANCIAL US - US87165B1035	Financial Services	41.01 USD	7.4%	16.24	★★★★		6.3	8.8%	2.5%	
CVS HEALTH US - US1266501006	Retail	76.27 USD	-3.4%	96.18	★★★☆		7.7	6.8%	3.5%	
DENTSU GROUP JP - JP3551520004	Media	4,237.00 JPY	17.1%	7.46	★★★☆		13.1	124.4%	3.6%	
CANON JP - JP3242800005	Technology	4,372.00 JPY	20.8%	28.63	★★★★		13.7	10.4%	3.5%	

The price to earnings ratio (PE) helps to find undervalued stocks. It is commonly accepted that if the PE of a stock is lower than the PE of its reference market, the stock has upside price potential. In order to present the best selection, only companies with a market capitalization greater than $1bn and showing good earnings growth valuations are listed. Furthermore, the eligible stocks must have: a minimum rating of two stars, a neutral to positive valuation, a low to moderate sensitivity. When the PE ratios are identical, the analysts' 7 week earnings per share revision (7 wk EPS rev) acts as the deciding classification element.

1.Ytd Perf. = Performance in the current year
2. P/E LT = Long Term Price Earnings Ratio

3. LT Growth = Estimated Long Term Growth
4. Div = Expected Dividend Yield

5. % = Stocks Portfolio weightage
6. Mkt Cap in $bn = Market Capitalization in $bn USD

Glossary - Equities

Global Evaluation

The rating results from several factors : fundamental and technical analysis, measure of sensitivity and benchmark trend.
The synthesis is rated on a 5 level scale:
- : Positive
- : Slightly positive
- : Neutral
- : Slightly negative
- : Negative
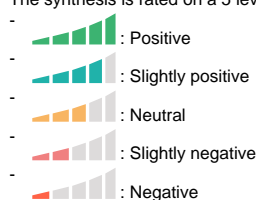
The synthesis for the Indices and Industries is rated on a 3 level scale: Positive, Neutral and Negative.

Mkt Cap in $bn

This number represents the Market Capitalization in USD bn. It is calculated by multiplying a firm's share price by the number of outstanding shares. For reasons of comparison, all results are in USD.

Valuation Rating

Our Valuation Rating indicates if a stock is "expensive" or "cheap" relative to its growth potential. This is used to determine whether or not the investor is paying a premium for anticipated growth.
To estimate a stock's value relative to its current price, our Valuation Rating combines:
- stock price
- projected earnings
- projected earnings growth
- dividends
We establish our rating by combining these elements.

There are five ratings, ranging from strongly undervalued to strongly overvalued.

Interest

theScreener.com's star rating system is designed to enable you to identify high-quality stocks quickly and easily.
In this easy-to-use rating system, stars are earned for each element specified below:
- Earnings Rev Trend = ★☆☆☆
- Valuation Rating , = ★★★☆
- MT Tech Trend = ★☆☆☆
- 4 week Relative Performance > 1% = ★☆☆☆
Therefore, a stock can earn a maximum of four stars.
The lowest rating a stock can have is no stars.
Once a stock has earned a star, it will keep it until:
- Earnings Rev Trend becomes negative
- Valuation Rating becomes negative ,
- MT Tech Trend becomes negative
- 4 week Relative Performance drops below -1% (<-1%)

Div

This is the dividend in % for the next 12 months.
Even if the same number is shown, the dividend value can appear in one of four colors, depending on the earnings coverage:
- 0%, no dividend
- 4%, the dividends are covered (between 0% and 40% of earnings)
- 4%, the dividends represent between 40% and 70% of earnings
- 4%, the dividends are higher than 70% of earnings, which implies that the dividend coverage is not guaranteed.

Earnings Rev. Trend

The symbol shows that compared with their earnings revisions of seven weeks ago, the analysts have now raised their estimates (7wk EPS Rev; > 1%); the symbol indicates that compared with their earnings revisions of seven weeks ago, the analysts have now lowered their estimates (7wk EPS Rev < -1%).
When the earnings revisions (7wk EPS Rev) fall between +1% and -1%, the trend is considered to be neutral .
The symbol indicates that the last significant revisions have been trending positive.
The symbol indicates that the last significant revisions have been negative.

7wk EPS Rev

This is an abbreviation for 7 week Earnings Per Share Revision. This column indicates the value of these revised earnings. A figure of 2.8 signifies that compared with seven weeks ago, the analysts have now revised and raised their estimates by 2.8%. On the contrary, a negative number means that the earnings would have been revised lower.

G/PE Ratio

In order to establish our Valuation Rating, we calculate the estimated growth of future earnings (LT Growth) plus dividend in %, divided by the estimated future PE ratio (Long Term P/E).

LT PE

This is the relationship between the price (P) and the estimated long-term future earnings (E LT).

LT Growth

This is the estimated annual growth rate of future earnings, normally projected over the next two to three years.

MT Tech Trend

The MT Tech Trend indicates the current trend, positive or negative , and the Tech Reverse indicates up to which price this trend will remain valid.
When a price falls to 1.75% above or below the Tech Reverse, the MT Tech Trend is considered neutral .
Once the price breaks out of the +1.75% neutral zone, the MT Tech Trend will change to positive.
The symbol indicates that the previous MT Tech Trend was positive.

The symbol indicates that the previous MT Tech Trend was negative.

4wk (Rel) Perf.

This figure measures the performance of a stock relative to its national or regional index (compared to four weeks ago). As for an Index, it measures the net performance over 4 weeks.

Bad News Factor

To determine the "Bad News Factor" we analyze a stock's declines in rising markets. In this purely objective analysis, the actual reasons for a stock's behavior are not important. If a stock price falls while its relative index goes up, it can be assumed that the stock's performance has been affected by bad news - hence the name, "Bad News Factor".
Here a stock's movements are measured on a bi-weekly basis, during a sliding 52 week period. Every time a stock drops while its reference index rises, the difference is calculated in %, integrated into a yearly average and expressed in basis points.
The higher the "Bad News Factor," the more a stock has proven to be sensitive to bad news. The lower the "Bad News Factor," the less the stock has proven to be sensitive to bad news.

Bear Market Factor

To determine the "Bear Market Factor" we analyze a stock's price movements in declining markets.
This is the analysis of the movements, in a bi-weekly intervals, during a sliding 52 week period. The higher the "Bear Market Factor," the greater the probability a stock would drop when its relative index drops.
A "Bear Market Factor" that is strongly negative means the stock has been more resistant to losses in declining markets.

Sensitivity

The development of the stock price is generally volatile and may result in a total loss. Based on their historical behaviour, stocks are classified by sensitivity levels. These sensitivity levels are to be considered solely in relative historical comparison and to other stocks. Please note that even "Low Sensitivity" stocks are equities and therefore high risk investments that can lose up to all of their value, and that based on the past no firm conclusions can be taken into the future.
Sensitivity levels are determined by measuring the "Bear Market Factor" and the "Bad News Factor" against a world reference.
There are three types of Sensitivity levels:
- Low Sensitivity: The sensitivity indicators fall below the world reference average.
- Moderate Sensitivity: The sensitivity indicators are situated higher than the world reference average, but lower than one standard deviation.
- High Sensitivity: The sensitivity indicators are at levels higher than one standard deviation.

Volatility 12 M

Volatility is also used as a sensitivity factor. It measures the magnitude of upward and downward movements of a stock or index. The higher the volatility, the more sensitive a stock is considered to be.

Beta

Beta is often used as a measure of sensitivity. Where a Beta is greater than 1, the stock is more volatile than its reference index and therefore more sensitive.