# Broad Market | Summary

The table below shows the Top 10 ranked single stocks from the U.S. & European markets, alongside the Top 5 ETF's from various assets classes, as determined by our AI.

Single Stocks	Rank	I	II	III	IV	V	VI	VII	VIII	IX	X
Europe	Ticker	SAN	RBIV	SOGN	STAN	DBK	CBKG	BBVA	NDASE	CAGR	SIEG
	Fundamental	9	9	7	9	9	9	9	9	9	5
	Technical	4	6	4	5	4	5	5	6	4	5
	Sentiment	5	5	6	5	5	4	4	8	4	4
	AI Score	9	9	9	9	9	9	9	9	9	9
U.S.	Ticker	LRCX	KLAC	BKNG	ASML	NOW	GWW	AVGO	REGN	NVR	ORLY
	Fundamental	9	9	9	9	9	9	9	9	9	9
	Technical	10	10	10	10	10	10	10	10	10	10
	Sentiment	9	9	9	9	9	9	9	9	9	8
	AI Score	10	10	10	10	10	10	10	10	10	10

ETF's	Rank	I	II	III	IV	V	I	II	III	IV	V
		Equity					**Bonds**				
	Ticker	IWF	VUG	SCHG	VONG	IWY	EDV	ZROZ	GOVZ	IVOL	EVLN
	Fundamental	10	10	10	10	9	2	2	2	3	4
	Technical	9	9	6	6	8	9	9	9	4	2
	Sentiment	10	10	10	10	10	3	2	2	2	2
	AI Score	10	10	10	10	10	7	5	5	4	4
		Commodity					**Currency**				
	Ticker	UNG	BDRY	KRBN	WEAT	PPLT	BITU	BRRR	BITB	SBIT	BTCO
	Fundamental	4	4	3	4	4	4	4	4	4	7
	Technical	5	4	4	3	3	5	5	6	5	7
	Sentiment	3	4	3	3	3	3	3	3	3	3
	AI Score	4	3	3	3	3	4	4	4	4	4
		Multi-Asset					**Alternatives**				
	Ticker	PTLC	ACIO	RYLD	XYLD	CGBL	EHLS	KMLM	FTLS	PFIX	DBMF
	Fundamental	6	5	2	3	4	4	4	4	3	3
	Technical	6	4	2	2	2	5	2	5	4	2
	Sentiment	3	5	3	3	3	3	4	3	3	4
	AI Score	6	5	4	3	3	4	3	3	3	3
		Preferred Stocks					**Volatility**				
	Ticker	PGX	PFFA	PGF	FPE	PFFD	SVIX	VIXM	SVXY	VIXY	VXX
	Fundamental	2	2	2	2	2	5	4	7	5	5
	Technical	2	3	2	4	2	7	3	7	4	4
	Sentiment	2	3	2	3	2	3	3	3	3	3
	AI Score	3	2	2	2	2	8	5	4	4	4

AI Score

| 1	2	3	4	5	6	7	8	9	10
Strong Sell	Sell		Hold			Buy			Strong Buy
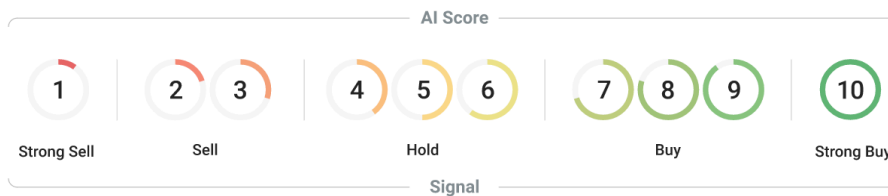
Signal

This chartbook shows the Alpha Signal & Quantitative Factor Analysis for the top 10 U.S. Listed single stocks from the table above.

LRCX | Lam Research Corp
Fundamental 9 | Technical 10 | Sentiment 9 | Low Risk 5
AI Score 10 | Strong Buy
#1 of 731 in Information Technology, # 1 of 109 in Semiconductors & Semiconductor Equipment
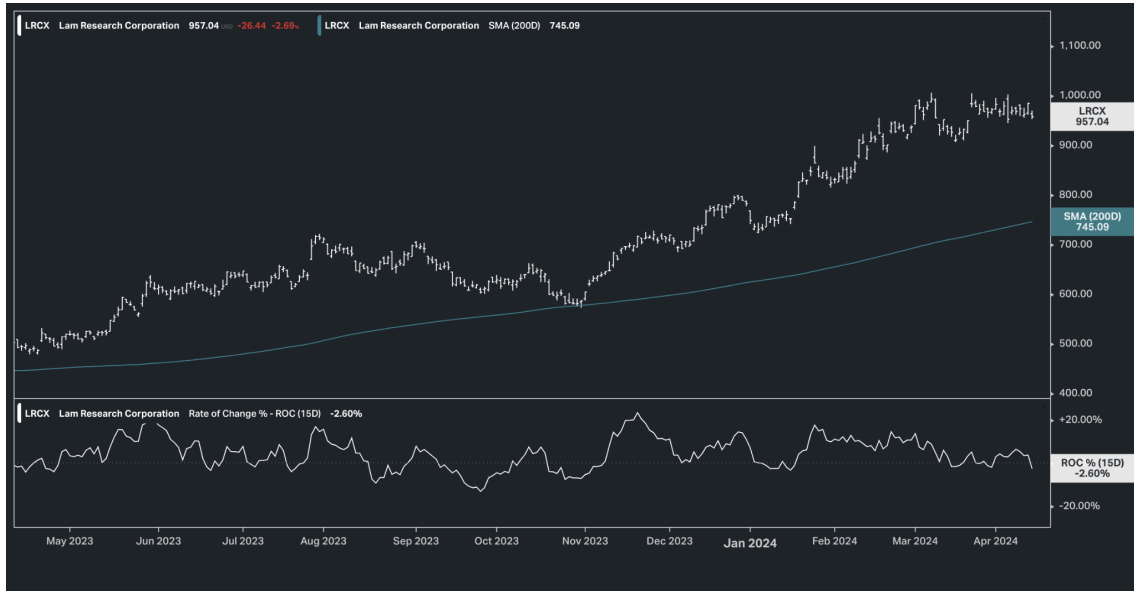
Lam Research (LRCX) has an AI Score of 10/10 (Strong Buy) because its overall probability of beating the market (S&P 500) in the next 3 months (49.51%) is **+17.48%** vs. the average probability (32.03%) of US stocks analyzed by our Artificial Intelligence.

The AI-powered overall analysis of Lam Research (LRCX) is based on the 36 fundamental, technical, and sentiment features that are among the ones that had the greatest impact on the performance of stocks during the last 12 months (alpha signals). The table below shows the top 10 alpha features:

Type	Alpha Signal	Current Value	Odds to Beat Market	Signal Relevance
Technical	APO 180d	103.38	49.48%	98/100
Technical	ATR 180d	21 .67	49.34%	98/100
Fundamental	ROA (ttm)	18.21%	48.66%	98/100
Fundamental	Diluted EPS (ttm)	25.86	48.62%	98/100
Sentiment	EPS estimate for next quarter	7.29	48.01%	98/100
Technical	TRIX 90d	0.27	47.66%	97/100
Fundamental	Diluted net earnings per share (EPS)	597%	47.60%	97/100
Technical	MOM 180d	319.72	47.56%	97/100
Sentiment	Sector	Technology	47.22%	97/100
Technical	Phasor inphase	-11.07%	46.03%	96/100

Quantitative Factor Analysis | LRCX

The Factor Analysis chart (below right) shows a view of Lam Research Corporation from a variety of lenses. Each factor shows how well the company ranks against all other companies in the Gryning global investing universe.

Growth	45.06 /100
Profitability	93.00 /100
Quality Score	85.30 /100
Value Score	61.40 /100
Momentum Score	76.88 /100
Stability (Low Vol) Score	61.35 /100
Analyst Sentiment	11.28 /100
Fund Sentiment	51.20 /100
Insider Sentiment	2.41 /100
Officer Sentiment	0.97 /100
Dividend Score	29.79 /100
QVM Score	
Piotroski F-SCORE	6.00 /9

Factor Analysis
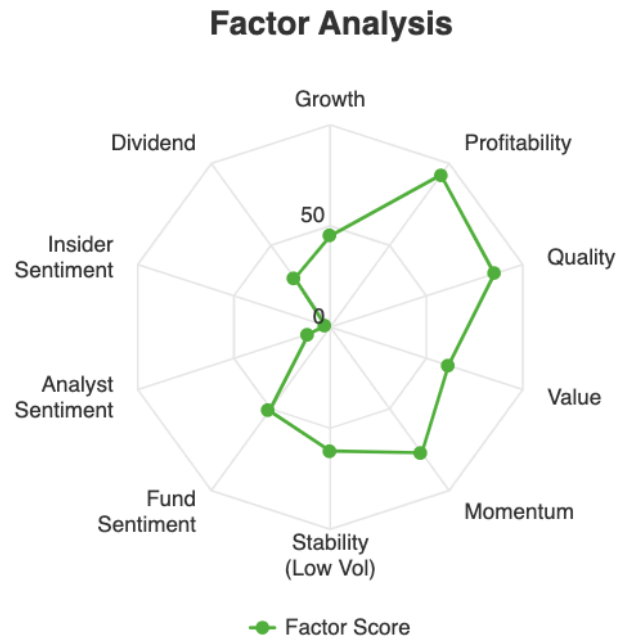
The average one-year price target for Lam Research Corporation is $942.342. The forecasts range from a low of $676.7 to a high of $1,186.5. A stock's price target is the price at which analysts consider it fairly valued with respect to its projected earnings and historical earnings. Analysts typically set price targets that correspond to their buy or sell recommendations.

Lam Research Corporation - Price Target

KLAC | KLA Corp
Fundamental 9 | Technical 10 | Sentiment 9 | Low Risk 5
AI Score 10 | Strong Buy
#2 of 731 in Information Technology, #2 of 109 in Semiconductors & Semiconductor Equipment
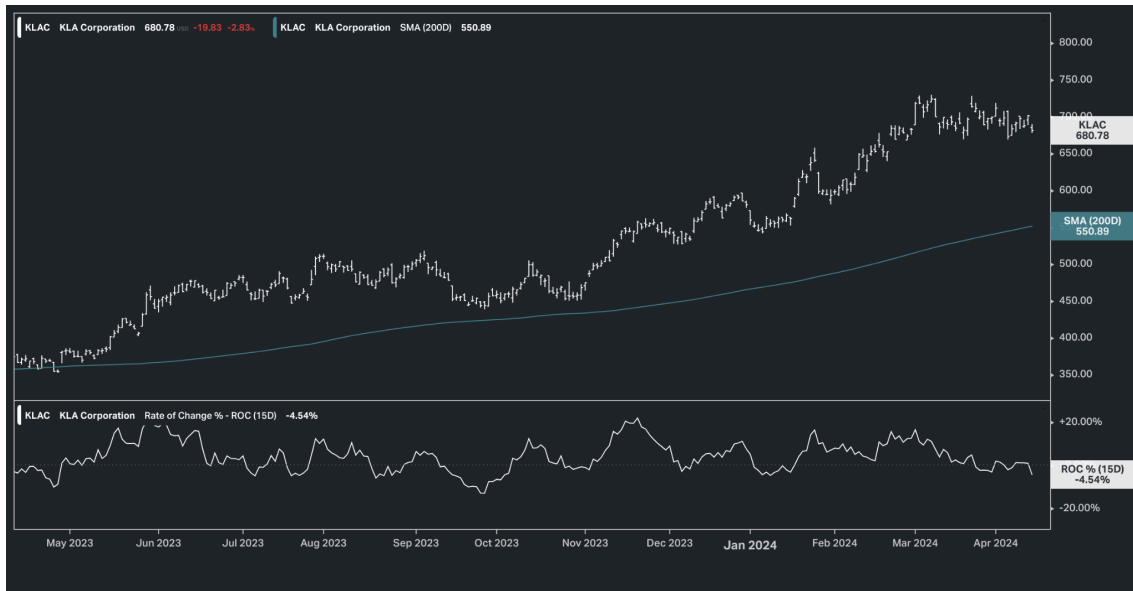
KLA (KLAC) has an AI Score of 10/10 (Strong Buy) because its overall probability of beating the market (S&P 500) in the next 3 months (49.50%) is +17.47% vs. the average probability (32.03%) of US stocks analyzed by our Artificial Intelligence.

The AI-powered overall analysis of KLA (KLAC) is based on the 39 fundamental, technical, and sentiment features that are among the ones that had the greatest impact on the performance of stocks during the last 12 months (alpha signals). The table below shows the top 10 alpha features:

Type	Alpha Signal	Current Value	Odds to Beat Market	Signal Relevance
Technical	APO 180d	70.7	49.48%	98/100
Technical	ATR 180d	15.42	49.34%	98/100
Fundamental	ROA (ttm)	19.32%	48.66%	98/100
Fundamental	Diluted EPS (ttm)	19.69	48.62%	98/100
Sentiment	EPS estimate for next quarter	5.05	48.01%	98/100
Technical	TRIX 90d	0.25	47.66%	97/100
Fundamental	Diluted net earnings per share (EPS)	497%	47.60%	97/100
Technical	MOM 180d	226.36	47.56%	97/100
Sentiment	Sector	Technology	47.22%	97/100
Fundamental	Sales past 5 years (%)	21.24%	47.20%	97/100

Quantitative Factor Analysis | KLAC

The Factor Analysis chart (below right) shows a view of KLA Corporation from a variety of lenses. Each factor shows how well the company ranks against all other companies in the Gryning global investing universe.

Growth	68.55 /100
Profitability	86.33 /100
Quality Score	82.63 /100
Value Score	59.51 /100
Momentum Score	71.75 /100
Stability (Low Vol) Score	62.31 /100
Analyst Sentiment	14.70 /100
Fund Sentiment	46.27 /100
Insider Sentiment	73.27 /100
Officer Sentiment	74.17 /100
Dividend Score	30.59 /100
QVM Score	
Piotroski F-SCORE	5.00 /9

Factor Analysis
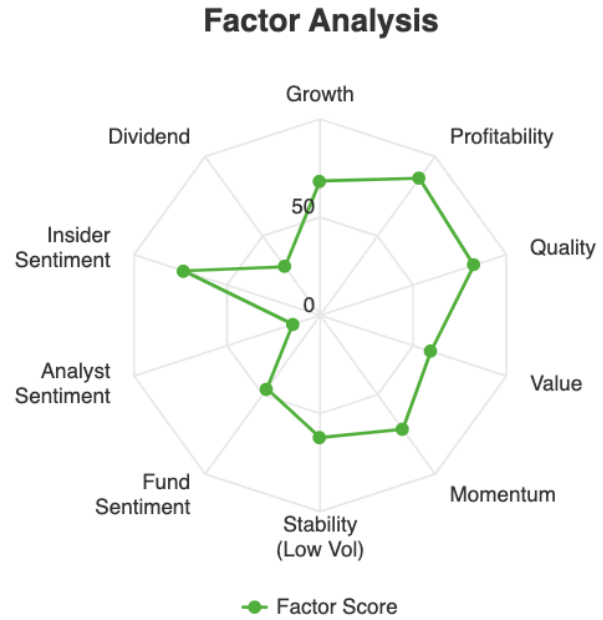
The average one-year price target for KLA Corporation is $692.135. The forecasts range from a low of $555.5 to a high of $892.5. A stock's price target is the price at which analysts consider it fairly valued with respect to its projected earnings and historical earnings. Analysts typically set price targets that correspond to their buy or sell recommendations.

KLA Corporation - Price Target
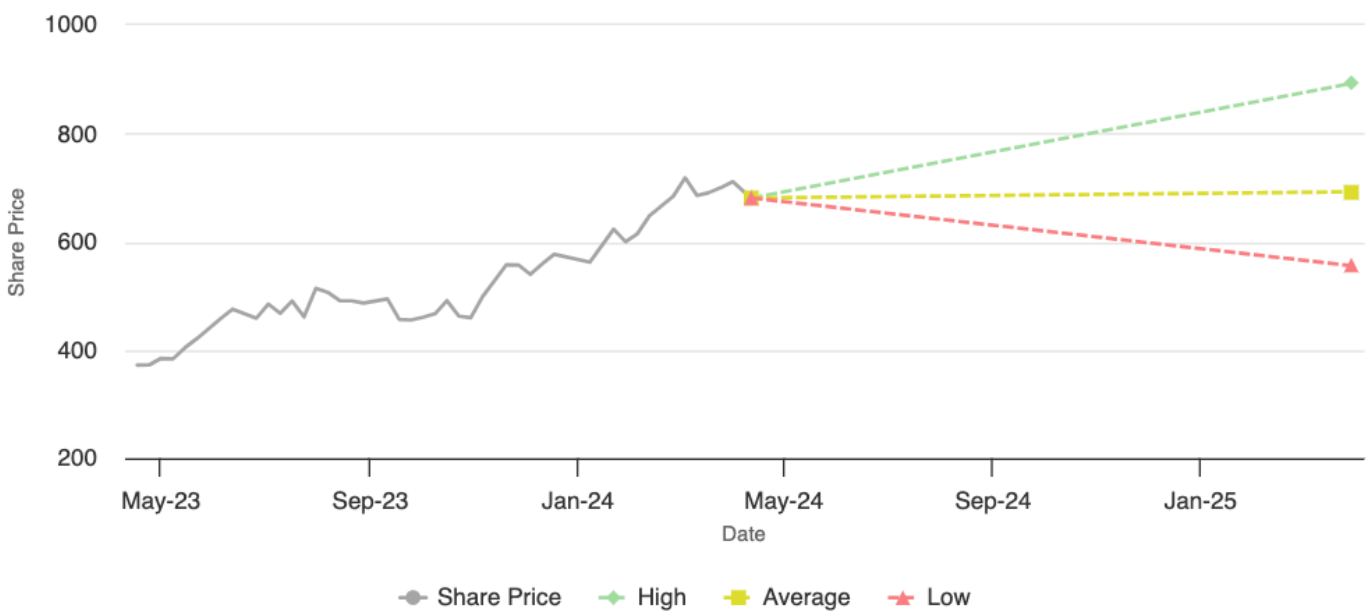
BKNG | Booking Holdings Inc
Fundamental 9 | Technical 10 | Sentiment 9 | Low Risk 6
AI Score 10 | Strong Buy
#1 of 613 in Consumer Discretionary, #1 of 133 in Hotels, Restaurants & Leisure
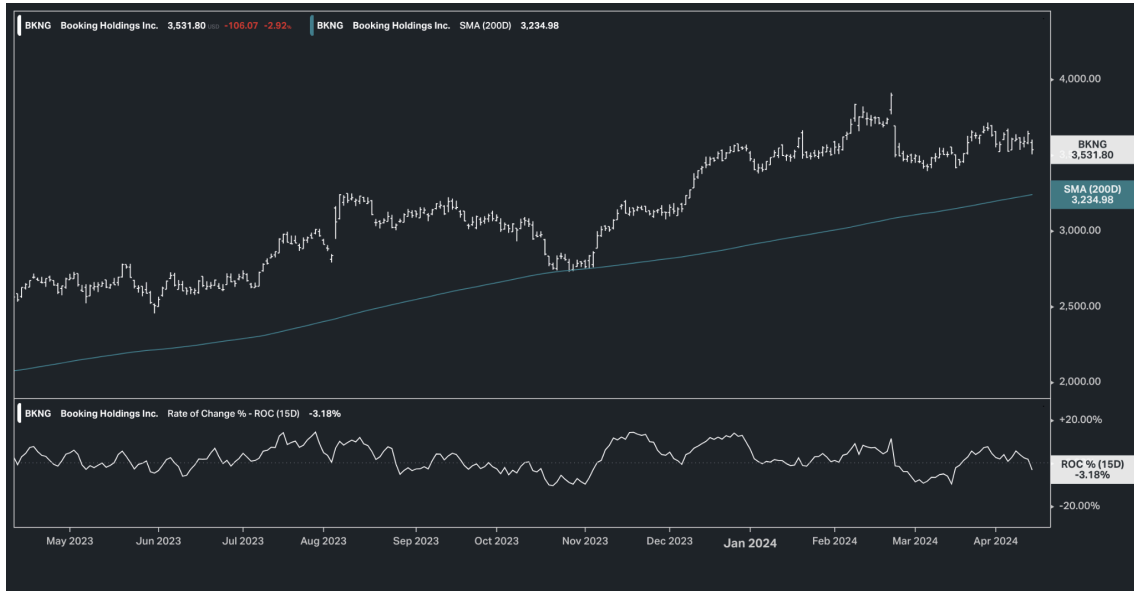
Booking (BKNG) has an AI Score of 10/10 (Strong Buy) because its overall probability of beating the market (S&P 500) in the next 3 months (48.30%) is **+16.27%** vs. the average probability (32.03%) of US stocks analyzed by our Artificial Intelligence.

The AI-powered overall analysis of Booking (BKNG) is based on the 38 fundamental, technical, and sentiment features that are among the ones that had the greatest impact on the performance of stocks during the last 12 months (alpha signals). The table below shows the top 10 alpha features:

Type	Alpha Signal	Current Value	Odds to Beat Market	Signal Relevance
Fundamental	Stock-based compensation Quarterly discrete	128	52.75%	99/100
Technical	RSI SLOPE 90d	-0.31	50.31%	99/100
Technical	APO 180d	243.14	49.48%	98/100
Technical	ATR 180d	70.63	49.34%	98/100
Fundamental	ROA (ttm)	17.26%	48.66%	98/100
Fundamental	Diluted EPS (ttm)	117.98	48.62%	98/100
Sentiment	EPS estimate for next quarter	14.15	48.01%	98/100
Fundamental	Diluted net earnings per share	3489%	47.60%	97/100
Technical	MOM 180d	581.06	47.56%	97/100
Fundamental	Return on assets	4.86%	47.19%	97/100

Quantitative Factor Analysis | BKNG

The Factor Analysis chart (below right) shows a view of Booking Holdings Inc. from a variety of lenses. Each factor shows how well the company ranks against all other companies in the Gryning global investing universe.

Growth	93.59 /100
Profitability	78.09 /100
Quality Score	87.52 /100
Value Score	56.68 /100
Momentum Score	59.96 /100
Stability (Low Vol) Score	74.48 /100
Analyst Sentiment	34.19 /100
Fund Sentiment	76.94 /100
Insider Sentiment	2.22 /100
Officer Sentiment	0.43 /100
Dividend Score	38.55 /100
QVM Score	
Piotroski F-SCORE	5.00 /9

Factor Analysis
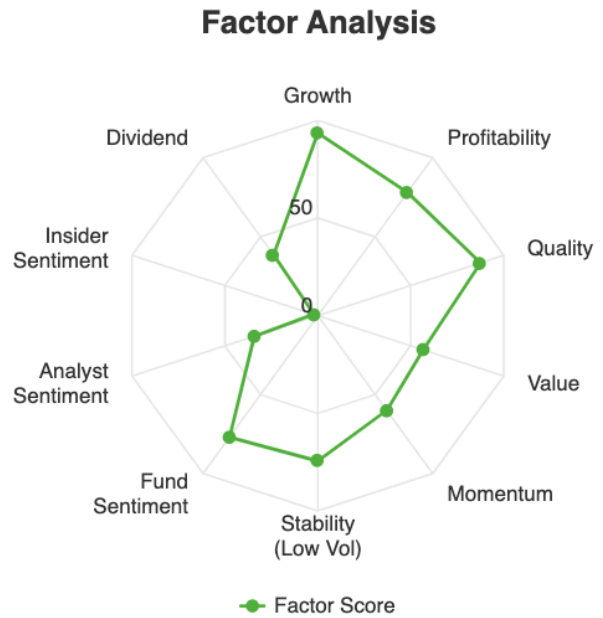
The average one-year price target for Booking Holdings Inc. is $4,023.381. The forecasts range from a low of $3,444.1 to a high of $4,620. A stock's price target is the price at which analysts consider it fairly valued with respect to its projected earnings and historical earnings. Analysts typically set price targets that correspond to their buy or sell recommendations.

Booking Holdings Inc. - Price Target

ASML | ASML Holding NV
Fundamental 9 | Technical 10 | Sentiment 9 | Low Risk 5
AI Score 10 | Strong Buy
#3 of 731 in Information Technology, #3 of 109 in Semiconductors & Semiconductor Equipment
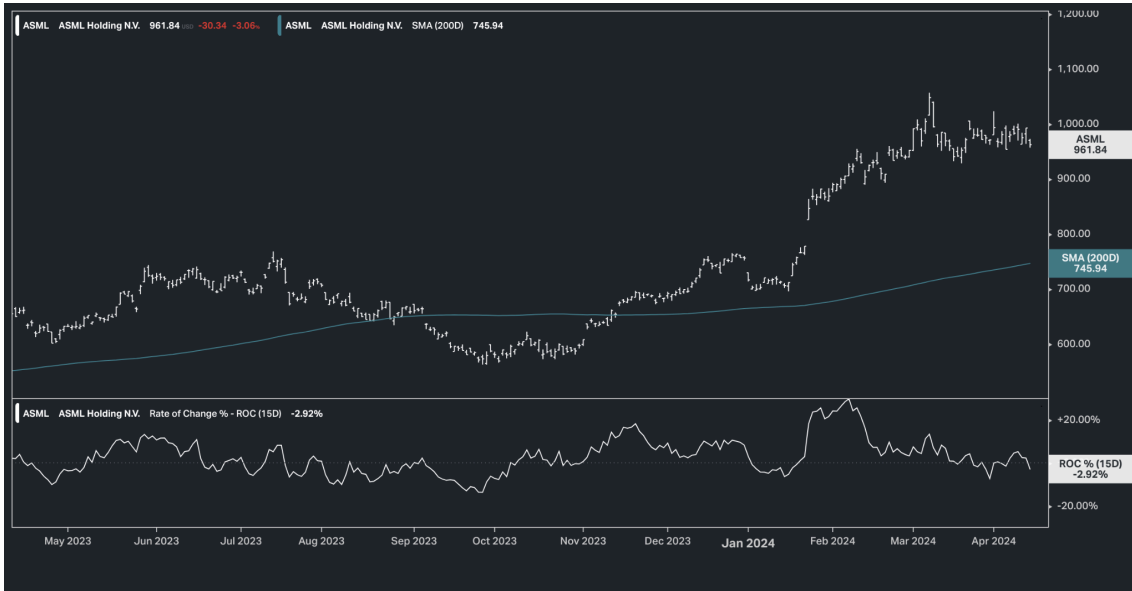
ASML (ASML) has an AI Score of 10/10 (Strong Buy) because its overall probability of beating the market (S&P 500) in the next 3 months (48.29%) is **+16.26%** vs. the average probability (32.03%) of US stocks analyzed by our Artificial Intelligence.

The AI-powered overall analysis of ASML (ASML) is based on the 31 fundamental, technical, and sentiment features that are among the ones that had the greatest impact on the performance of stocks during the last 12 months (alpha signals). The table below shows the top 10 alpha features:

Type	Alpha Signal	Current Value	Odds to Beat Market	Signal Relevance
Technical	APO 180d	114.24	49.48%	98/100
Technical	ATR 180d	20.49	49.34%	98/100
Fundamental	ROA (ttm)	20.45%	48.66%	98/100
Fundamental	Diluted EPS (ttm)	21.5	48.62%	98/100
Technical	TRIX 90d	0.23	47.66%	97/100
Fundamental	Diluted net earnings per share (EPS)	537%	47.60%	97/100
Technical	MOM 180d	281.98	47.56%	97/100
Sentiment	Sector	Technology	47.22%	97/100
Fundamental	Return on assets	5.26%	47.19%	97/100
Sentiment	Long term annual EPS growth estimate (5Y)	21.89%	46.74%	96/100

Quantitative Factor Analysis | ASML

The Factor Analysis chart (below right) shows a view of ASML Holding N.V. - Depositary Receipt (Common Stock) from a variety of lenses. Each factor shows how well the company ranks against all other companies in the Gryning global investing universe.

Growth	76.20 /100
Profitability	75.49 /100
Quality Score	82.41 /100
Value Score	
Momentum Score	73.71 /100
Stability (Low Vol) Score	64.70 /100
Analyst Sentiment	
Fund Sentiment	8.50 /100
Insider Sentiment	19.91 /100
Officer Sentiment	22.35 /100
Dividend Score	20.05 /100
QVM Score	
Piotroski F-SCORE	7.00 /9

Factor Analysis
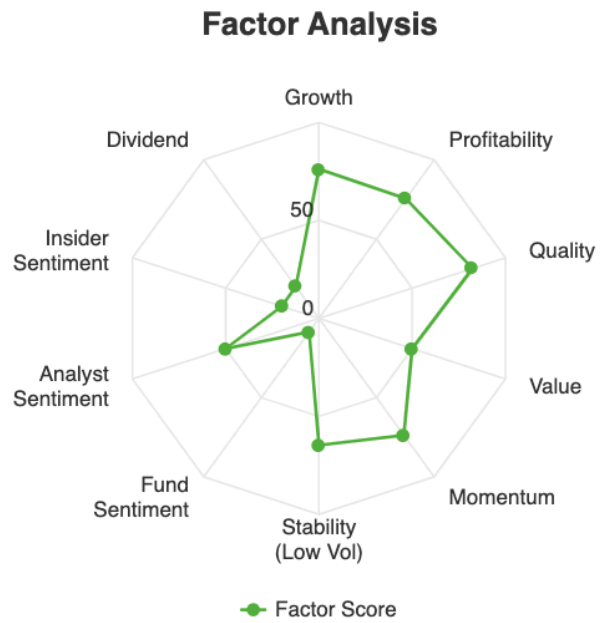
The average one-year price target for ASML Holding N.V. - Depositary Receipt (Common Stock) is $996.713. The forecasts range from a low of $697.614 to a high of $1,439.063. A stock's price target is the price at which analysts consider it fairly valued with respect to its projected earnings and historical earnings. Analysts typically set price targets that correspond to their buy or sell recommendations.

**ASML Holding N.V. - Depositary Receipt (Common Stock) - Price Target**

NOW | ServiceNow Inc
Fundamental 9 | Technical 10 | Sentiment 9 | Low Risk 5
AI Score 10 | Strong Buy
#4 of 731 in Information Technology, #1 of 276 in Software
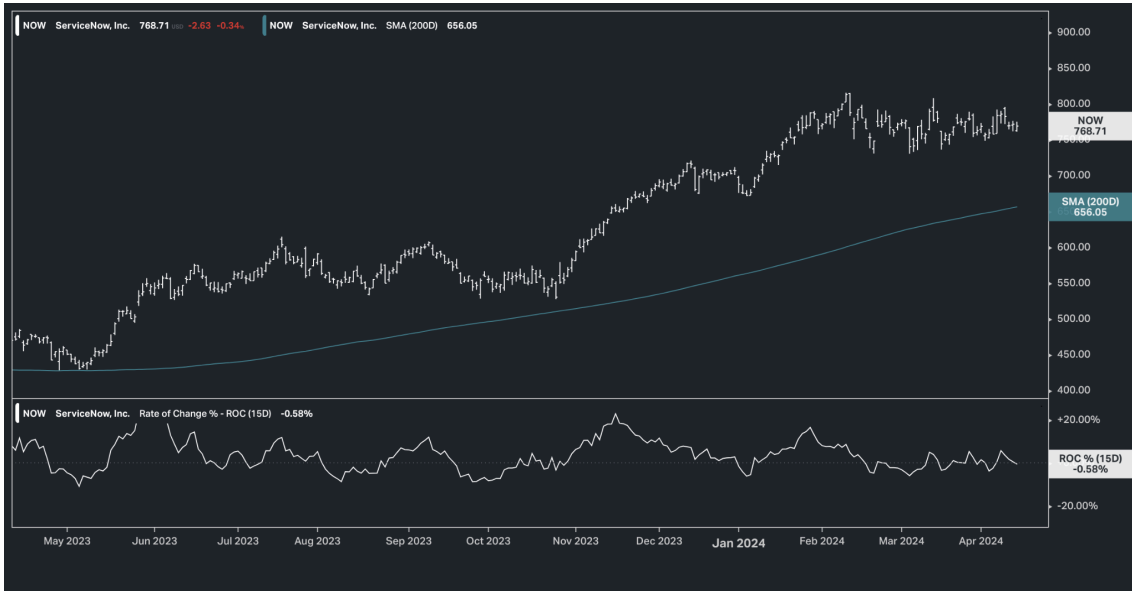
ServiceNow (NOW) has an AI Score of 10/10 (Strong Buy) because its overall probability of beating the market (S&P 500) in the next 3 months (48.27%) is +**16.24%** vs. the average probability (32.03%) of US stocks analyzed by our Artificial Intelligence.

The AI-powered overall analysis of ServiceNow (NOW) is based on the 23 fundamental, technical, and sentiment features that are among the ones that had the greatest impact on the performance of stocks during the last 12 months (alpha signals). The table below shows the top 10 alpha features:

Type	Alpha Signal	Current Value	Odds to Beat Market	Signal Relevance
Fundamental	Stock-based compensation Quarterly discrete	397	52.75%	99/100
Technical	RSI SLOPE 90d	-0.26	50.31%	99/100
Technical	APO 180d	81.18	49.48%	98/100
Technical	ATR 180d	17.16	49.34%	98/100
Technical	TRIX 90d	0.23	47.66%	97/100
Fundamental	Diluted net earnings per share (EPS)	508%	47.60%	97/100
Technical	MOM 180d	191.44	47.56%	97/100
Sentiment	Sector	Technology	47.22%	97/100
Fundamental	Sales past 5 years (%)	28.08%	47.20%	97/100
Fundamental	Return on assets	7%	47.19%	97/100

The Factor Analysis chart (below right) shows a view of ServiceNow, Inc. from a variety of lenses. Each factor shows how well the company ranks against all other companies in the Gryning global investing universe.

Growth	86.56 /100
Profitability	89.04 /100
Quality Score	89.35 /100
Value Score	41.85 /100
Momentum Score	64.84 /100
Stability (Low Vol) Score	71.03 /100
Analyst Sentiment	32.54 /100
Fund Sentiment	81.03 /100
Insider Sentiment	12.62 /100
Officer Sentiment	11.36 /100
Dividend Score	
QVM Score	
Piotroski F-SCORE	5.00 /9

Factor Analysis
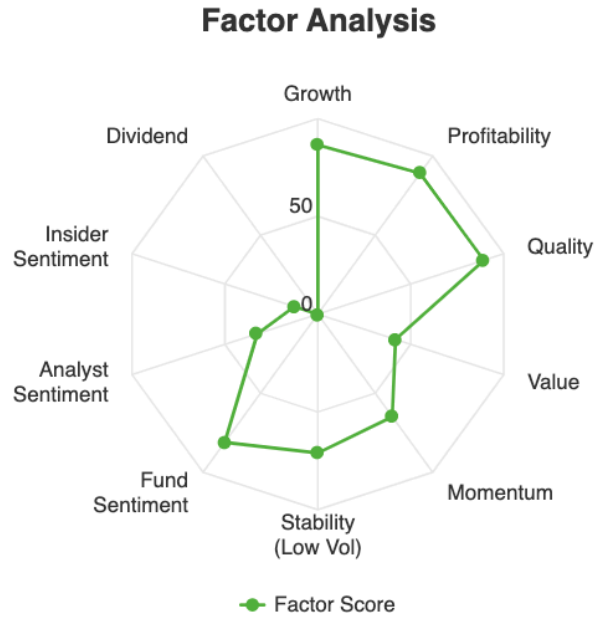
The average one-year price target for ServiceNow, Inc. is $868.703. The forecasts range from a low of $707 to a high of $1,050. A stock's price target is the price at which analysts consider it fairly valued with respect to its projected earnings and historical earnings. Analysts typically set price targets that correspond to their buy or sell recommendations.


ServiceNow, Inc. - Price Target

GWW | W.W. Grainger Inc

Fundamental 9 | Technical 10 | Sentiment 9 | Low Risk 6

AI Score 10 | Strong Buy

#1 of 701 in Industrials, #1 of 49 in Trading Companies & Distributors
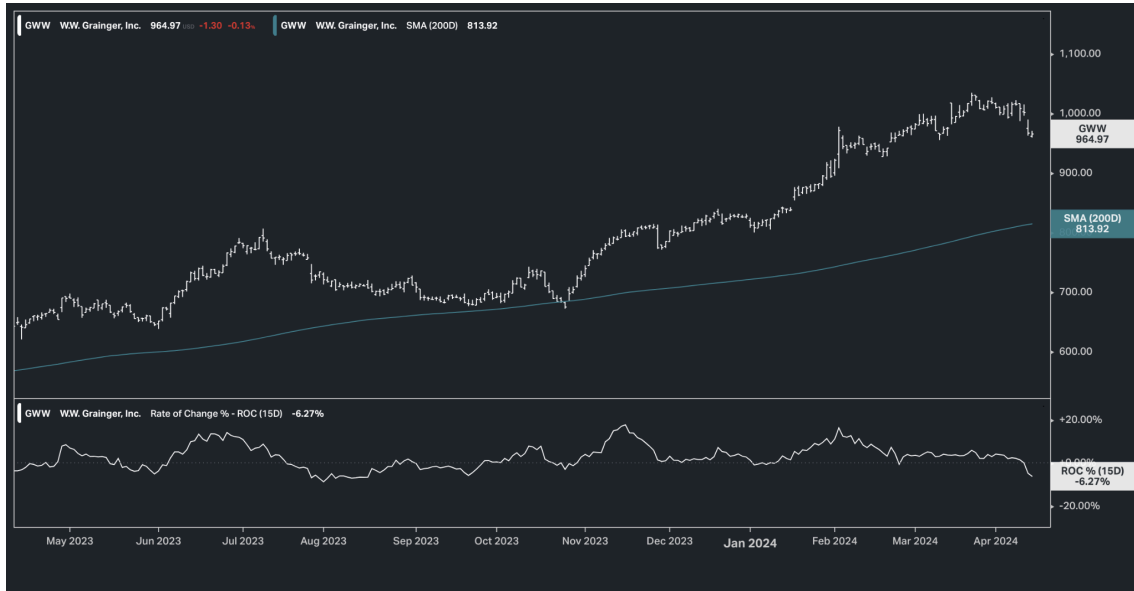
Grainger (GWW) has an AI Score of 10/10 (Strong Buy) because its overall probability of beating the market (S&P 500) in the next 3 months (48.21%) is **+16.18%** vs. the average probability (32.03%) of US stocks analyzed by our Artificial Intelligence.

The AI-powered overall analysis of Grainger (GWW) is based on the 39 fundamental, technical, and sentiment features that are among the ones that had the greatest impact on the performance of stocks during the last 12 months (alpha signals). The table below shows the top 10 alpha features:

Type	Alpha Signal	Current Value	Odds to Beat Market	Signal Relevance
Technical	APO 180d	95.78	49.48%	98/100
Technical	ATR 180d	15.82	49.34%	98/100
Fundamental	ROA (ttm)	23.25%	48.66%	98/100
Fundamental	Diluted EPS (ttm)	36.46	48.62%	98/100
Sentiment	EPS estimate for next quarter	9.57	48.01%	98/100
Technical	TRIX 90d	0.2	47.66%	97/100
Fundamental	Diluted net earnings per share (EPS)	928%	47.60%	97/100
Technical	MOM 180d	208.08	47.56%	97/100
Fundamental	Return on assets	6.10%	47.19%	97/100
Fundamental	Asset turnover	52.07%	46.50%	96/100

Quantitative Factor Analysis | GWW

The Factor Analysis chart (below right) shows a view of W.W. Grainger, Inc. from a variety of lenses. Each factor shows how well the company ranks against all other companies in the Gryning global investing universe.

Growth	70.56 /100
Profitability	91.74 /100
Quality Score	83.62 /100
Value Score	64.57 /100
Momentum Score	66.30 /100
Stability (Low Vol) Score	84.57 /100
Analyst Sentiment	19.09 /100
Fund Sentiment	48.27 /100
Insider Sentiment	28.74 /100
Officer Sentiment	12.95 /100
Dividend Score	24.64 /100
QVM Score	
Piotroski F-SCORE	7.00 /9

Factor Analysis
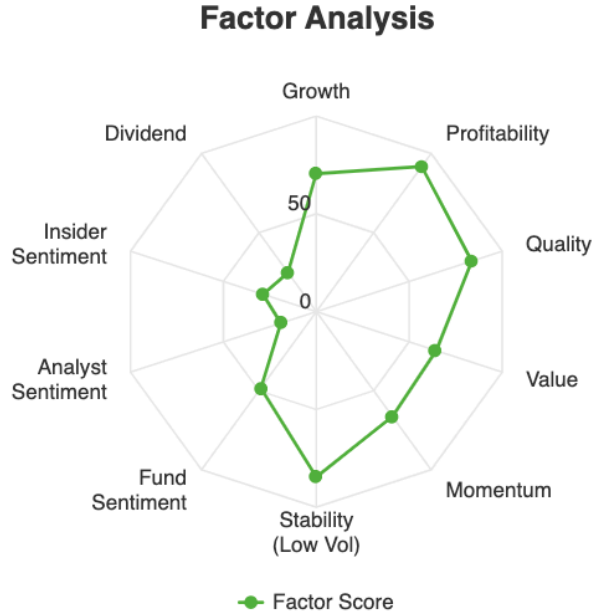
The average one-year price target for W.W. Grainger, Inc. is $1,010.055. The forecasts range from a low of $909 to a high of $1,181.25. A stock's price target is the price at which analysts consider it fairly valued with respect to its projected earnings and historical earnings. Analysts typically set price targets that correspond to their buy or sell recommendations.

W.W. Grainger, Inc. - Price Target

AVGO | Broadcom Inc
Fundamental 9 | Technical 10 | Sentiment 9 | Low Risk 6
AI Score 10 | Strong Buy
#5 of 731 in Information Technology, #4 of 109 in Semiconductors & Semiconductor Equipment
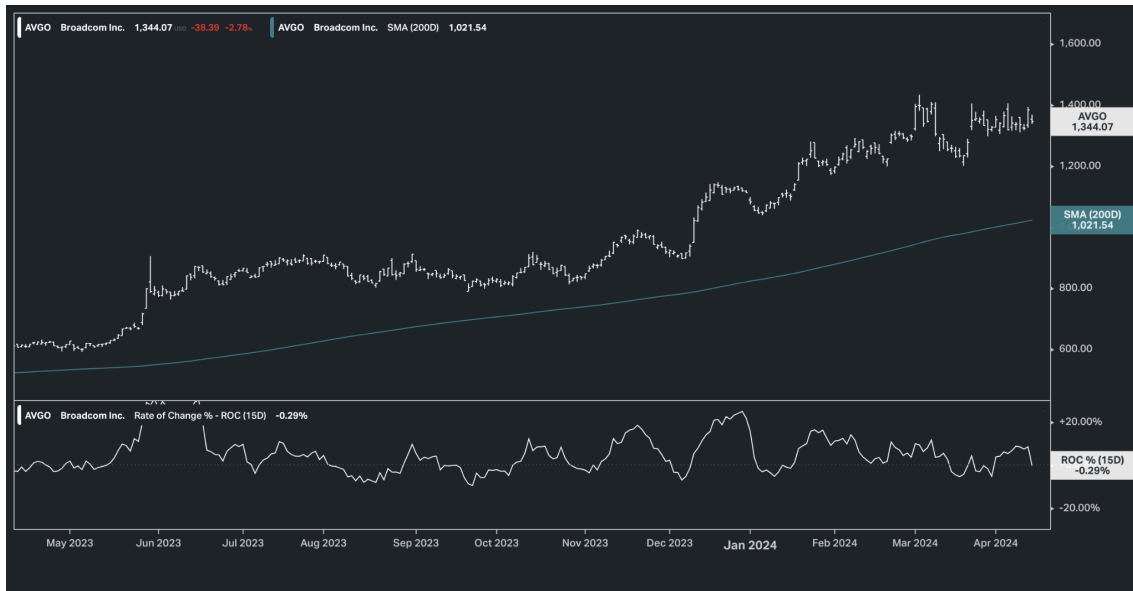
Broadcom (AVGO) has an AI Score of 10/10 (Strong Buy) because its overall probability of beating the market (S&P 500) in the next 3 months (48.14%) is **+16.11%** vs. the average probability (32.03%) of US stocks analyzed by our Artificial Intelligence.

The AI-powered overall analysis of Broadcom (AVGO) is based on the 32 fundamental, technical, and sentiment features that are among the ones that had the greatest impact on the performance of stocks during the last 12 months (alpha signals). The table below shows the top 10 alpha features:

| Type	Alpha Signal	Current Value	Odds to Beat Market	Signal Relevance
Fundamental	Stock-based compensation Quarterly discrete	629	52.75%	99/100
Technical	APO 180d	170.18	49.48%	98/100
Technical	ATR 180d	31.92	49.34%	98/100
Fundamental	Diluted EPS (ttm)	26.98	48.62%	98/100
Sentiment	EPS estimate for next quarter	10.81	48.01%	98/100
Technical	TRIX 90d	0.32	47.66%	97/100
Fundamental	Diluted net earnings per share (EPS)	774%	47.60%	97/100
Technical	MOM 180d	463.6	47.56%	97/100
Sentiment	Sector	Technology	47.22%	97/100
Fundamental	Return on assets	4.61%	47.19%	97/100

Quantitative Factor Analysis | AVGO

The Factor Analysis chart (below right) shows a view of Broadcom Inc. from a variety of lenses. Each factor shows how well the company ranks against all other companies in the Gryning global investing universe.

Growth	80.24 /100
Profitability	61.78 /100
Quality Score	69.82 /100
Value Score	47.97 /100
Momentum Score	83.52 /100
Stability (Low Vol) Score	58.63 /100
Analyst Sentiment	34.63 /100
Fund Sentiment	88.50 /100
Insider Sentiment	1.15 /100
Officer Sentiment	0.57 /100
Dividend Score	40.93 /100
QVM Score	
Piotroski F-SCORE	4.00 /9

Factor Analysis
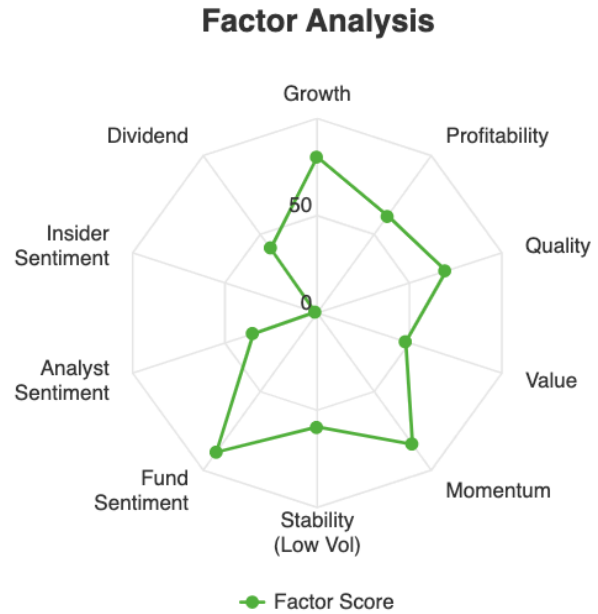
The average one-year price target for Broadcom Inc. is $1,534.426. The forecasts range from a low of $1,121.1 to a high of $1,806. A stock's price target is the price at which analysts consider it fairly valued with respect to its projected earnings and historical earnings. Analysts typically set price targets that correspond to their buy or sell recommendations.

Broadcom Inc. - Price Target

**REGN | Regeneron Pharmaceuticals Inc**
Fundamental 9 | Technical 10 | Sentiment 9 | Low Risk 6
AI Score 10 | Strong Buy
#1 of 1193 in Healthcare, #1 of 587 in Biotechnology
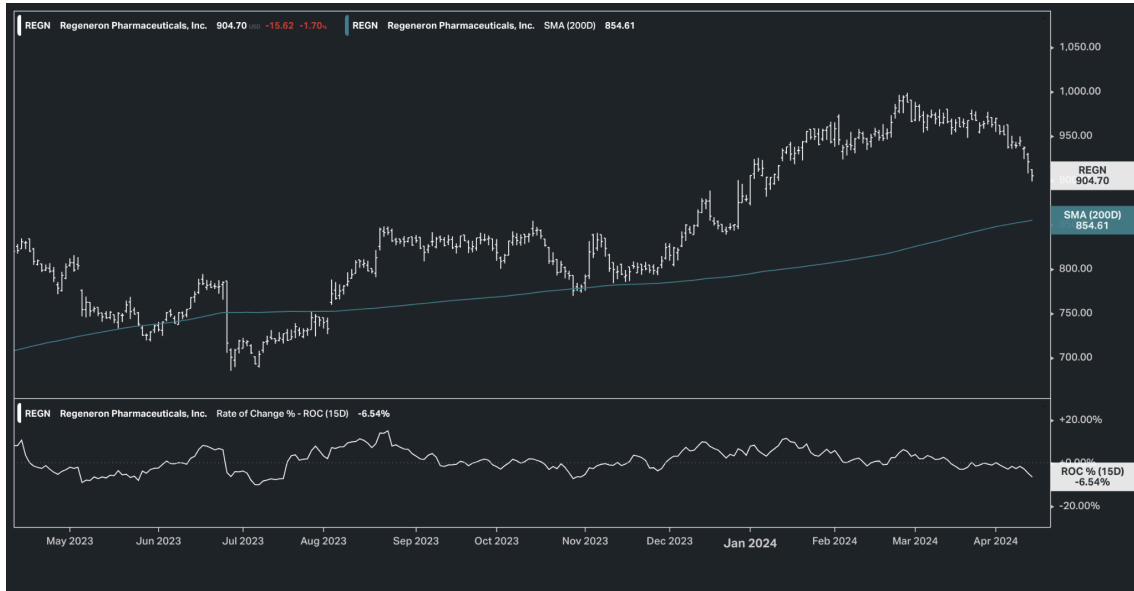
Regeneron (REGN) has an AI Score of 10/10 (Strong Buy) because its overall probability of beating the market (S&P 500) in the next 3 months (47.24%) is **+15.21%** vs. the average probability (32.03%) of US stocks analyzed by our Artificial Intelligence.

The AI-powered overall analysis of Regeneron (REGN) is based on the 38 fundamental, technical, and sentiment features that are among the ones that had the greatest impact on the performance of stocks during the last 12 months (alpha signals). The table below shows the top 10 alpha features:

Type	Alpha Signal	Current Value	Odds to Beat Market	Signal Relevance
Fundamental	Stock-based compensation Quarterly discrete	202	52.75%	99/100
Technical	Chart pattern 120d	n/a	52.48%	99/100
Technical	RSI SLOPE 90d	-0.29	50.31%	99/100
Technical	APO 180d	59.14	49.48%	98/100
Technical	ATR 180d	16.84	49.34%	98/100
Fundamental	Diluted EPS (ttm)	34.75	48.62%	98/100
Technical	MACD 90d	-10.1	48.14%	98/100
Sentiment	EPS estimate for next quarter	10.17	48.01%	98/100
Technical	MACD signal extended	-6.64	47.72%	97/100
Fundamental	Diluted net earnings per share (EPS)	850%	47.60%	97/100

info@gryningcapital.com

Quantitative Factor Analysis | REGN

The Factor Analysis chart (below right) shows a view of Regeneron Pharmaceuticals, Inc. from a variety of lenses. Each factor shows how well the company ranks against all other companies in the Gryning global investing universe.

Growth	58.91 /100
Profitability	66.96 /100
Quality Score	73.88 /100
Value Score	77.03 /100
Momentum Score	47.54 /100
Stability (Low Vol) Score	85.80 /100
Analyst Sentiment	39.52 /100
Fund Sentiment	39.53 /100
Insider Sentiment	1.41 /100
Officer Sentiment	0.78 /100
Dividend Score	
QVM Score	
Piotroski F-SCORE	4.00 /9

Factor Analysis
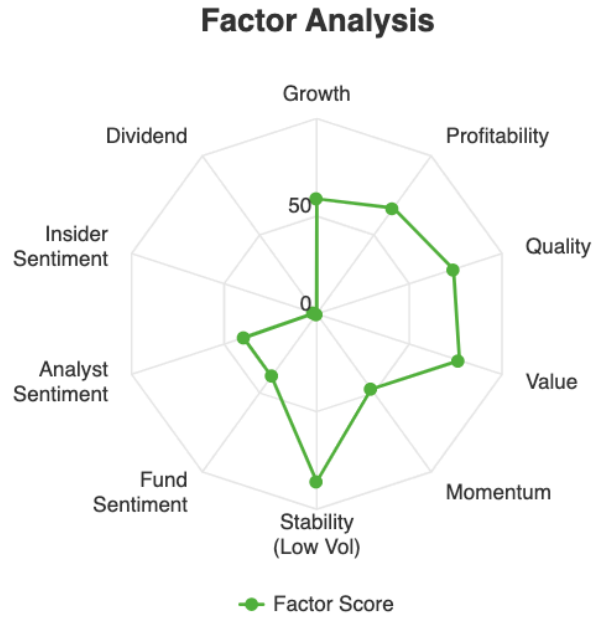
The average one-year price target for Regeneron Pharmaceuticals, Inc. is $1,062.421. The forecasts range from a low of $717.1 to a high of $1,243.2. A stock's price target is the price at which analysts consider it fairly valued with respect to its projected earnings and historical earnings. Analysts typically set price targets that correspond to their buy or sell recommendations.

Regeneron Pharmaceuticals, Inc. - Price Target

NVR | NVR Inc

Fundamental 9 | Technical 10 | Sentiment 9 | Low Risk 6

AI Score 10 | Strong Buy

#3 of 613 in Consumer Discretionary, # 1 of 69 in Household Durables
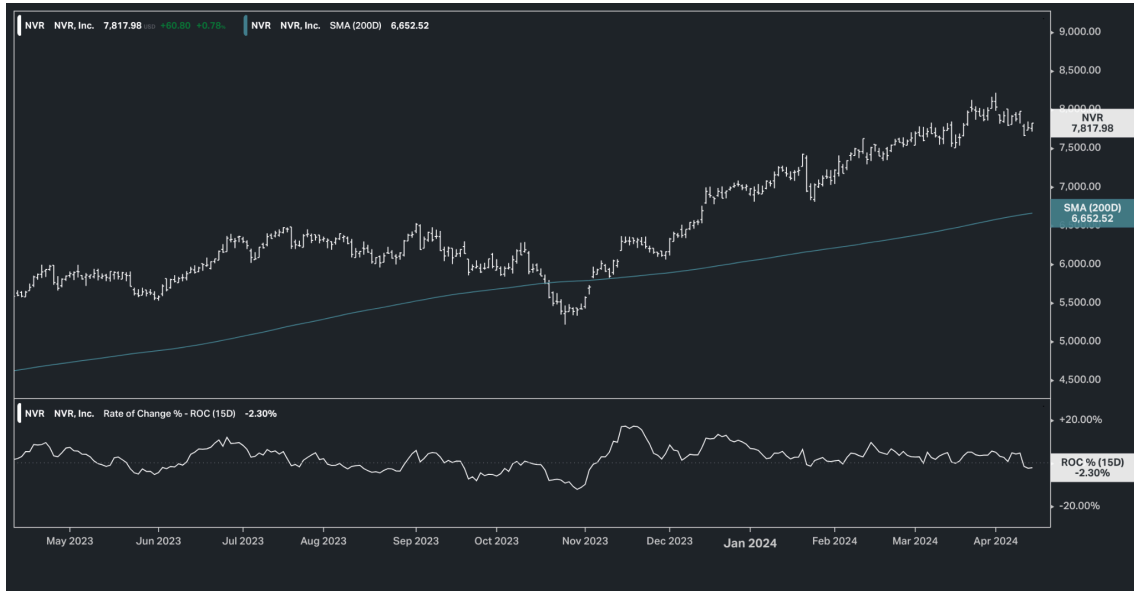
NVR (NVR) has an AI Score of 10/10 (Strong Buy) because its overall probability of beating the market (S&P 500) in the next 3 months (46.83%) is **+14.80%** vs. the average probability (32.03%) of US stocks analyzed by our Artificial Intelligence.

The AI-powered overall analysis of NVR (NVR) is based on the 28 fundamental, technical, and sentiment features that are among the ones that had the greatest impact on the performance of stocks during the last 12 months (alpha signals). The table below shows the top 10 alpha features:

Type	Alpha Signal	Current Value	Odds to Beat Market	Signal Relevance
Technical	APO 180d	640.18	49.48%	98/100
Technical	ATR 180d	143.21	49.34%	98/100
Fundamental	ROA (ttm)	25.96%	48.66%	98/100
Fundamental	Diluted EPS (ttm)	463.26	48.62%	98/100
Sentiment	EPS estimate for next quarter	103.97	48.01%	98/100
Fundamental	Diluted net earnings per share (EPS)	11654%	47.60%	97/100
Technical	MOM 180d	1,435	47.56%	97/100
Fundamental	Return on assets	6.45%	47.19%	97/100
Fundamental	Asset turnover	37.31%	46.50%	96/100
Technical	Phasor inphase	-105.51%	46.03%	96/100

Quantitative Factor Analysis | NVR

The Factor Analysis chart (below right) shows a view of NVR, Inc. from a variety of lenses. Each factor shows how well the company ranks against all other companies in the Gryning global investing universe.

Growth	58.57 /100
Profitability	93.98 /100
Quality Score	76.70 /100
Value Score	81.43 /100
Momentum Score	74.97 /100
Stability (Low Vol) Score	80.02 /100
Analyst Sentiment	13.75 /100
Fund Sentiment	41.77 /100
Insider Sentiment	11.15 /100
Officer Sentiment	10.79 /100
Dividend Score	
QVM Score	
Piotroski F-SCORE	5.00 /9

Factor Analysis
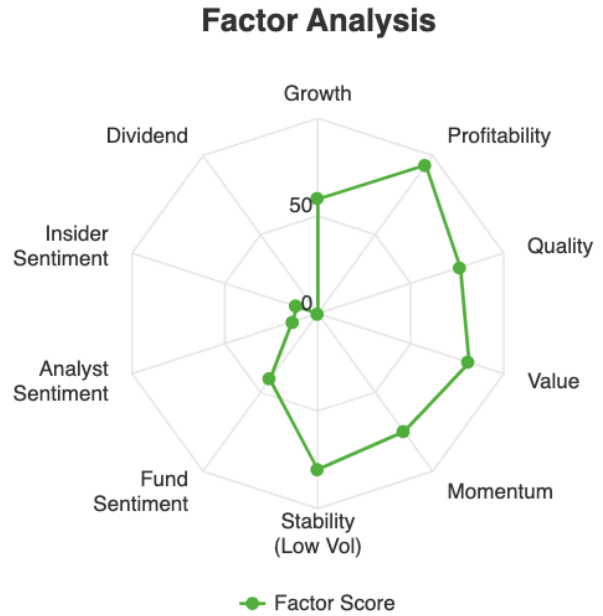
The average one-year price target for NVR, Inc. is $7,887.15. The forecasts range from a low of $7,474 to a high of $8,400. A stock's price target is the price at which analysts consider it fairly valued with respect to its projected earnings and historical earnings. Analysts typically set price targets that correspond to their buy or sell recommendations.

NVR, Inc. - Price Target
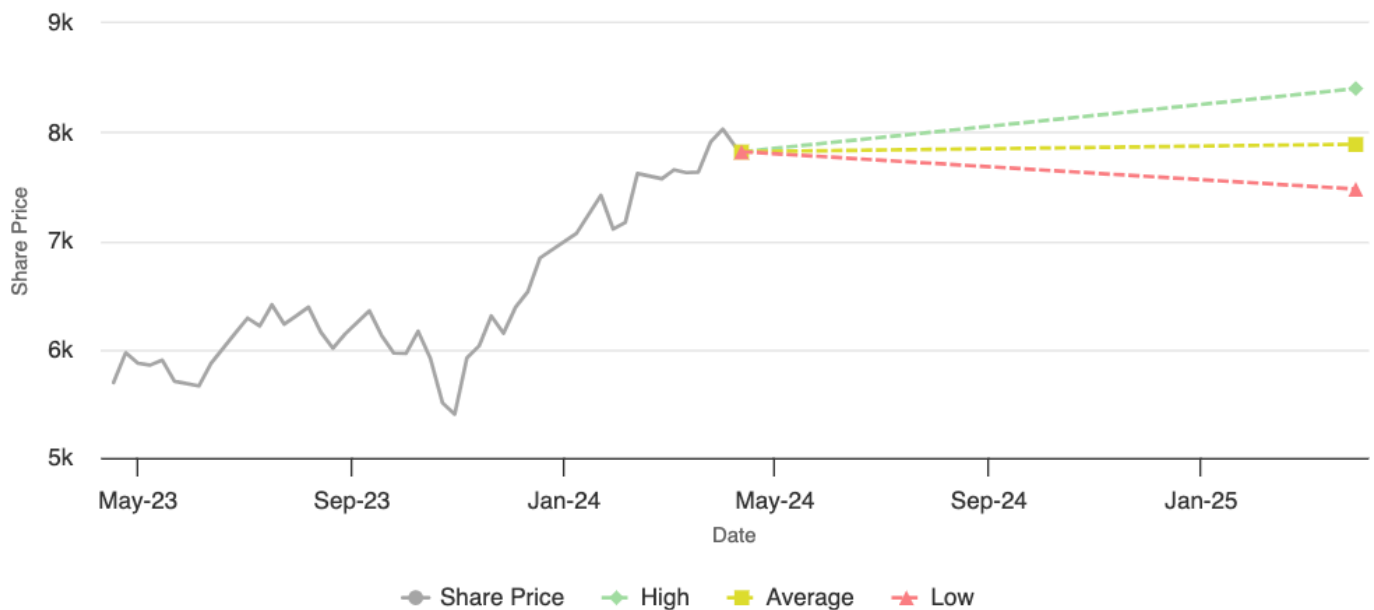
# ORLY | O'Reilly Automotive Inc
Fundamental 9 | Technical 10 | Sentiment 8 | Low Risk 6
AI Score 10 | Strong Buy
#4 of 613 in Consumer Discretionary, #1 of 96 in Speciality Retail
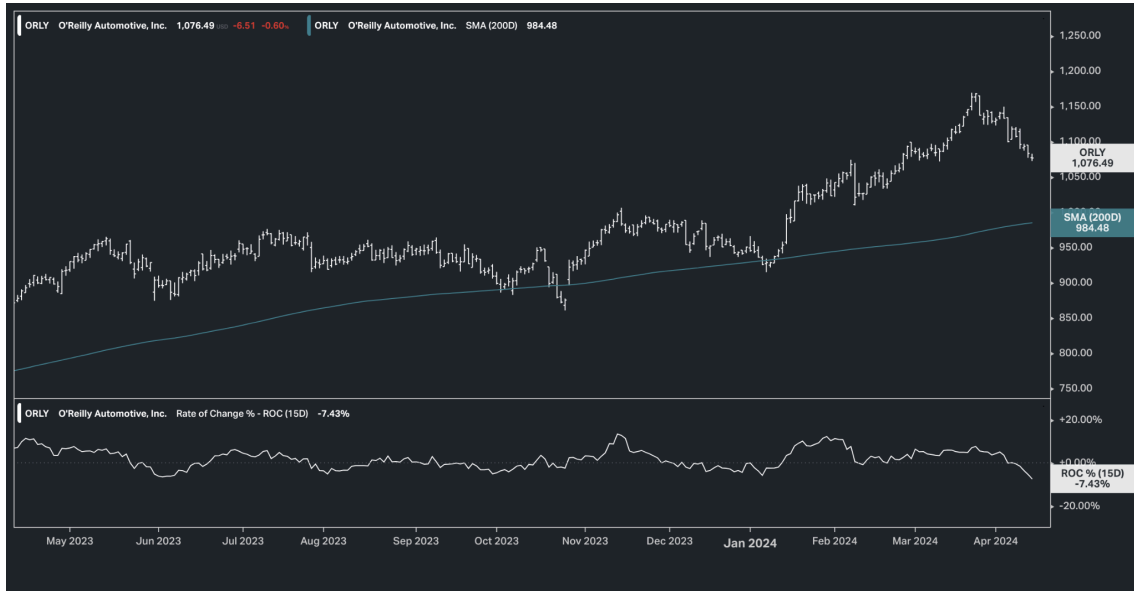
OReilly (ORLY) has an AI Score of 10/10 (Strong Buy) because its overall probability of beating the market (S&P 500) in the next 3 months (46.77%) is **+14.74%** vs. the average probability (32.03%) of US stocks analyzed by our Artificial Intelligence.

The AI-powered overall analysis of OReilly (ORLY) is based on the 30 fundamental, technical, and sentiment features that are among the ones that had the greatest impact on the performance of stocks during the last 12 months (alpha signals). The table below shows the top 10 alpha features:

Type	Alpha Signal	Current Value	Odds to Beat Market	Signal Relevance
Technical	Chart pattern 180d	n/a	57.57%	99/100
Technical	APO 180d	48.97	49.48%	98/100
Technical	ATR 180d	16.89	49.34%	98/100
Fundamental	ROA (ttm)	16.80%	48.66%	98/100
Fundamental	Diluted EPS (ttm)	38.49	48.62%	98/100
Sentiment	EPS estimate for next quarter	9.23	48.01%	98/100
Fundamental	Diluted net earnings per share (EPS)	1022%	47.60%	97/100
Technical	MOM 180d	110.87	47.56%	97/100
Fundamental	Return on assets	4.73%	47.19%	97/100
Sentiment	Long term annual EPS growth estimate (5Y)	11.50%	46.48%	96/100

Quantitative Factor Analysis | ORLY

The Factor Analysis chart (below right) shows a view of O'Reilly Automotive, Inc. from a variety of lenses. Each factor shows how well the company ranks against all other companies in the Gryning global investing universe.

Growth	56.80 /100
Profitability	90.38 /100
Quality Score	82.72 /100
Value Score	63.56 /100
Momentum Score	64.21 /100
Stability (Low Vol) Score	87.45 /100
Analyst Sentiment	23.23 /100
Fund Sentiment	38.74 /100
Insider Sentiment	15.84 /100
Officer Sentiment	15.47 /100
Dividend Score	
QVM Score	
Piotroski F-SCORE	6.00 /9

Factor Analysis
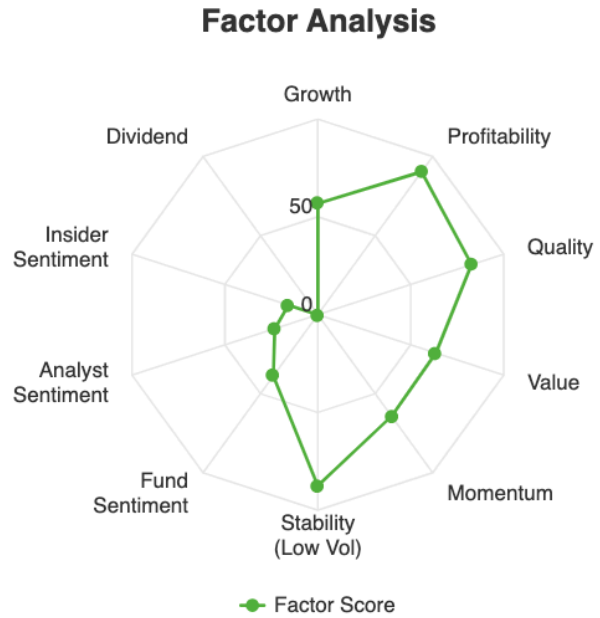
The average one-year price target for O'Reilly Automotive, Inc. is $1,156.68. The forecasts range from a low of $939.3 to a high of $1,365. A stock's price target is the price at which analysts consider it fairly valued with respect to its projected earnings and historical earnings. Analysts typically set price targets that correspond to their buy or sell recommendations.

O'Reilly Automotive, Inc. - Price Target

GRYNING | AI - How it Works

The AI Score

The AI Score rates stocks and ETFs according to the probability of beating the market in the next 3 months. For US-listed stocks and ETFs, the benchmark is the S&P 500 TR index, and for European stocks, it is the STOXX Europe 600 index. Stocks and ETFs with the highest AI Scores (7 to 10) have a higher probability of outperforming the market, while stocks and ETFs with the lowest AI Scores (1 to 3) have a lower probability. AI Scores are translated into ratings/signals for short-term investment timeframes (3 months), as explained in the following table. Below the AI Score of a stock or ETF, you will always find the corresponding rating.
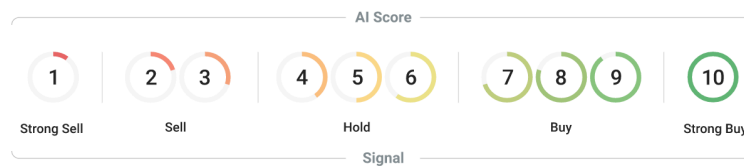
The AI Score is calculated by our Artificial Intelligence, which analyses 10,000 features per stock/ETF per day, based on more than 600 technical, 150 fundamental, and 150 sentiment indicators for every stock and ETF. Some examples of the hundreds of indicators that our AI analyzes every day to learn and improve its predictions:

- Technical indicators: 52 weeks high %, RSI, RSI Slope, MACD, Fibonacci, Distance to support, Momentum, Volatility, WillR, MFI, and many more.
- Fundamental indicators: CROCI, EBITDA, EPS Growth this year, P/E, P/FCF, P/B, P/S, Gross Margin, F-Score, ROA, Sales Q/Q, and many more.
- Sentiment indicators: Average price target analysts, EPS estimate for next quarter, Short Float, Insider Transactions, Hedge Fund Transactions, and many more.

While the AI Score has a holistic approach , considering all the different types of information available for a stock or ETF, the Fundamental, Technical, and Sentiment subscores rate the probability of beating the market based only on those specific types of indicators.

These specific subscores can be helpful to enrich your investment strategy. For example, if you favor fundamental analysis when picking a stock or ETF, you could select the one with the highest Fundamental subscore between two with the same global AI Score. The same would apply to investors that usually favor technical or sentiment analysis in their stock/ETF picking process.

The Low Risk subscore rates the negative price fluctuations (semi-deviation) of the latest 500 days. The higher the Low Risk subscore, the lower the downside risk.

The AI Score is not the average of the subscores. The AI Score is calculated by analysing all the data types available for a stock or ETF, independently of the specific subscores.

Alpha Generation Capabilities of our AI Scores

We continuously measure how successful is our Artificial Intelligence at ordering stocks and ETFs according to their potential of overperforming the market (generating alpha).

US Stocks with the highest AI Score (10/10) outperformed the market (S&P 500) by +14.69% on average after 3 months (annualized alpha) in the last 5 years, while stocks with the lowest AI Score (1/10) underperformed the market by -37.38% on average (annualized alpha).

US stocks. Date range: January 3, 2017 - December 29, 2023.
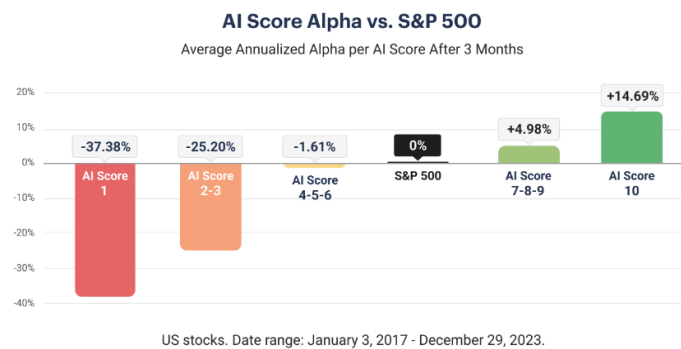
Quantitative Factor Analysis

Our Quant (quantitative) strategies are based on proven academic research and backtested for maximum profits. Factor Scores range from 0 to 100, with 100 being most desirable. Larger circles are better. In situations where we have no data (e.g. no insider trades), we plot the score at 50 to avoid penalising companies. However, a company that does not pay dividends will get a Dividend Score of Zero. Additionally, we inverted volatility to create a "stability" metric which is better when higher.

For example, a company with a Value Score of 100 would be the most undervalued company in our database. A company with a Value Score of zero would be the most overvalued.

The Growth, Profitability, Quality, Value, and Momentum Scoring Model(s) are a five-factor model that ranks very good, durable companies with a large moat that have fallen into disfavor by the market and are likely to recover. Think of these stocks as Undervalued Multi-Bagger Candidates.

The Fund Sentiment score uses an advanced quantitative model to find companies that are being accumulated by funds (hedge funds, pension funds, etc). This model is a proprietary, multi-factor model that uses a number of factors, including the increase in the number of disclosed owners and the changes in average allocation across disclosed owners. The number ranges from 0 to 100, with higher numbers indicating a higher level of accumulation to its peers, and 50 being the average. Some of the metrics we include within the model are; owners count - the total number of entities that have disclosed positions in the company, owners count percent change - the percent change in this count during the last 90 days, average allocation - the average portfolio allocation disclosed by all owners of the security and allocation change (%) - the average percent change in allocation between filings.

There is significant academic research that suggests corporate insiders outperform the market when buying shares in their own companies. This score identifies companies with significant insider buying by corporate insiders. The Insider Sentiment Score is the result of a sophisticated, multi-factor quantitative model that identifies companies with the highest levels of insider accumulation. The scoring model uses a combination of the net number of insiders buying the prior 90 days, the total shares bought as a percentage of float, and the total shares owned by insiders. The number ranges from 0 to 100, with higher numbers indicating a higher level of accumulation to its peers, and 50 being the average.

Officer sentiment identifies companies with significant officer buying in the last year where the average purchase price of the shares is higher than the current share price. In other words, we identify companies where the officers' open market purchases are underwater.

There are three key metrics in this screen.

- The first is the number of officers buying. We believe that of the three types of corporate insiders that disclose purchases, open market purchases made by corporate officers are most informative because officers typically invest their own money (as opposed to board members and 10% owners who are often fund managers), and they are directly involved in the daily operations of the business (again, as opposed to board members and 10% owners). When multiple officers use their own money to buy shares on the open market, we interpret this as a strong bullish signal.
- In addition to tracking the number of officers buying, we look at the total dollar amounts spent to acquire shares. Higher dollar trades would suggest a higher officer sentiment.
- And finally, we look at the average purchase price of the shares bought. If the current share price is below the average purchase price (meaning their trades are at a loss), then the officers will be highly motivated to recoup those losses.

The Dividend Yield and Quality score uses an advanced quantitative model to determine companies that have the best income generating opportunities across our database of global securities. We use a combination of current dividend yield, and dividend growth, to generate a score that ranks companies from 0 to 100, with 100 being the most desirable. The primary ranking factors are dividend yield and dividend growth. Since dividends are paid out of incoming cash, we incorporate the Cash from Operations (CFOP) Payout Ratio, which is simply the portion of cash from operations used to pay the dividends (dividends paid / cash from operations).

The Piotroski Score is used to find extremely undervalued companies that have huge potential - companies on this leaderboard are very risky and should be considered speculative plays only.

info@gryningcapital.com