

IBKRWEBINARS.COM



April 26, 2022

theScreener

A New Bottom-Up Lens on Fundamental and Technical Parameters Across Markets and Sectors

Andreas Lusser

CEO
theScreener

**Benjamin Bradley De
Couto**

Business Development
theScreener

Exchange and Industry Sponsored Webinars are presented by unaffiliated third parties. Interactive Brokers LLC is not responsible for the content of these presentations. You should review the contents of each presentation and make your own judgment as to whether the content is appropriate for you.

Interactive Brokers LLC does not provide recommendations or advice. This presentation is not an advertisement or solicitation for new customers. It is intended only as an educational presentation.



Disclosure:

Options involve risk and are not suitable for all investors. For information on the uses and risks of options, you can obtain a copy of the Options Clearing Corporation risk disclosure document titled [Characteristics and Risks of Standardized Options](#) by calling (312) 542-6901.

Futures are not suitable for all investors. The amount you may lose may be greater than your initial investment. Before trading futures, please read the [CFTC Risk Disclosure](#). For a copy visit interactivebrokers.com.

There is a substantial risk of loss in foreign exchange trading. The settlement date of foreign exchange trades can vary due to time zone differences and bank holidays. When trading across foreign exchange markets, this may necessitate borrowing funds to settle foreign exchange trades. The interest rate on borrowed funds must be considered when computing the cost of trades across multiple markets.

The Order types available through Interactive Brokers LLC's Trader Workstation are designed to help you limit your loss and/or lock in a profit. Market conditions and other factors may affect execution. In general, orders guarantee a fill or guarantee a price, but not both. In extreme market conditions, an order may either be executed at a different price than anticipated or may not be filled in the marketplace.

There is a substantial risk of loss in trading futures and options. Past performance is not indicative of future results.

Any stock, options or futures symbols displayed are for illustrative purposes only and are not intended to portray recommendations.

- IRS Circular 230 Notice: These statements are provided for information purposes only, are not intended to constitute tax advice which may be relied upon to avoid penalties under any federal, state, local or other tax statutes or regulations, and do not resolve any tax issues in your favor.
- Interactive Brokers LLC is a member of [NYSE](#) [FINRA](#) [SIPC](#)

theScreener

Global Provider of Technology Enabled Research

Nyon

theScreener.com SA
Rue de la Gare 18
CH-1260 Nyon
Switzerland

Zug

theScreener Investor Services AG
Zugerbergstrasse 12
CH-6300 Zug
Switzerland

Singapore

theScreener Asia Pte. Ltd.
65 Chulia Street
Level 46, OCBC Centre
Singapore 049513, SG

✉ info@thescreener.com

☎ +41 22 365 65 65

www.thescreener.com

Agenda

theScreener

- Introduction to *theScreener*
- Our quant driven view on the markets
 - Recent history
 - Sector view
 - Geographic view
- Q&A

theScreener



Andreas Lusser

CEO

lusser@thescreener.com



Ben De Couto

Business Dev. &
Partnerships

bendecouto@thescreener.com



theScreener

- Established in 2000, mainly used by professional users
- Algo driven FinTech, quantitatively processing market data
- Providing global algo-generated research
- Covering 6000 equities in 40 markets
- Aggregation for bottom-up sector and market views
- Publish > 20'000 AI generated reports per week in 6 languages

theScreener

Agenda

- Introduction to *theScreener*
- Our quant driven view on the markets
 - Recent history
 - Sector view
 - Geographic view
- Q&A

info@thescreener.com

A quick Look at recent History: US vs. The Rest



- Where does the outperformance pick up?

Long Term: Only minor impact by currencies



Long Term: Country wide or Index specific?



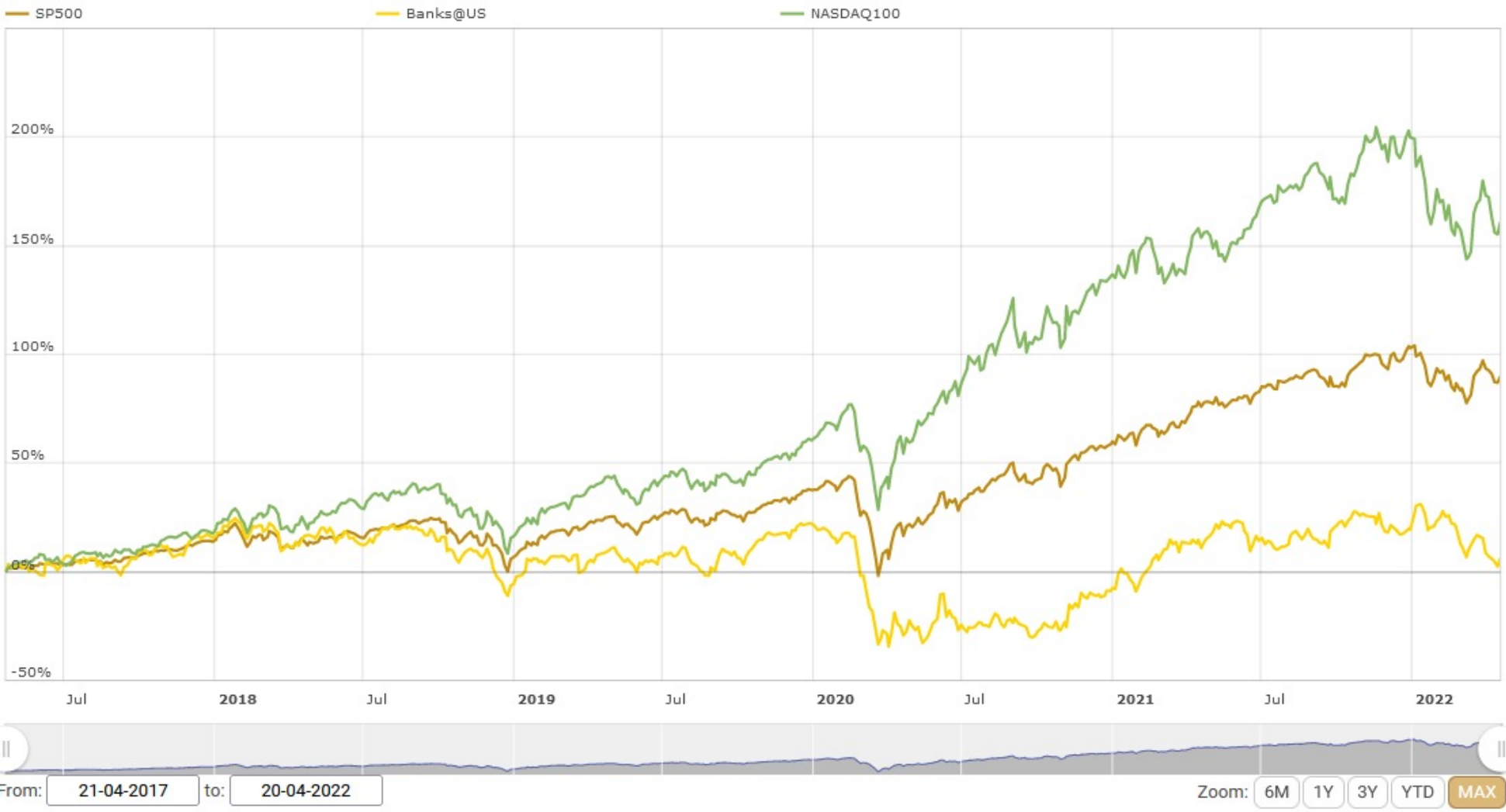
- Who were the main drivers behind the rapid recovery?

Industry over index



Pandemic makes Big Tech Bigger





YTD: Risks not where you would expect them

Compare to

Stocks:
Enter Stock Ticker, Isin or Name

Industries:
 EU EP US AS PA WO
Enter Industry Name

Indexes:
Enter Index Name

Show all charts in: **USD**

Reset



Tech and Biotech top, Brewers flop

Compare to

Stocks:

Enter Stock Ticker, Isin or Name

Industries:

EU EP US AS PA WO

Enter Industry Name

Indexes:

Enter Index Name

Show all charts in:



From: 31-03-2017 to: 30-03-2022 Zoom: 6M 1Y 3Y YTD MAX

YTD: Telecoms and Utilities

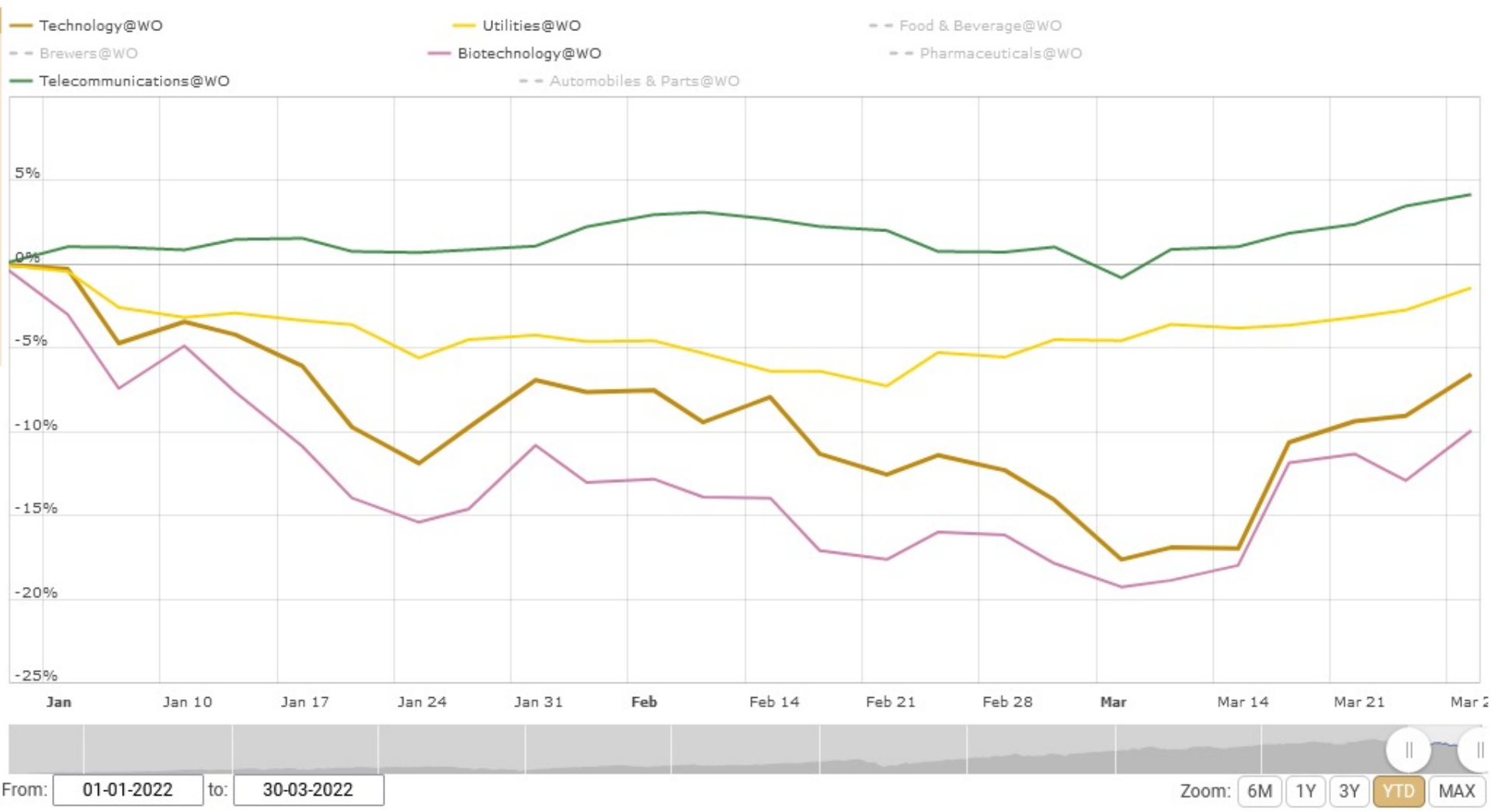
Compare to

Stocks:

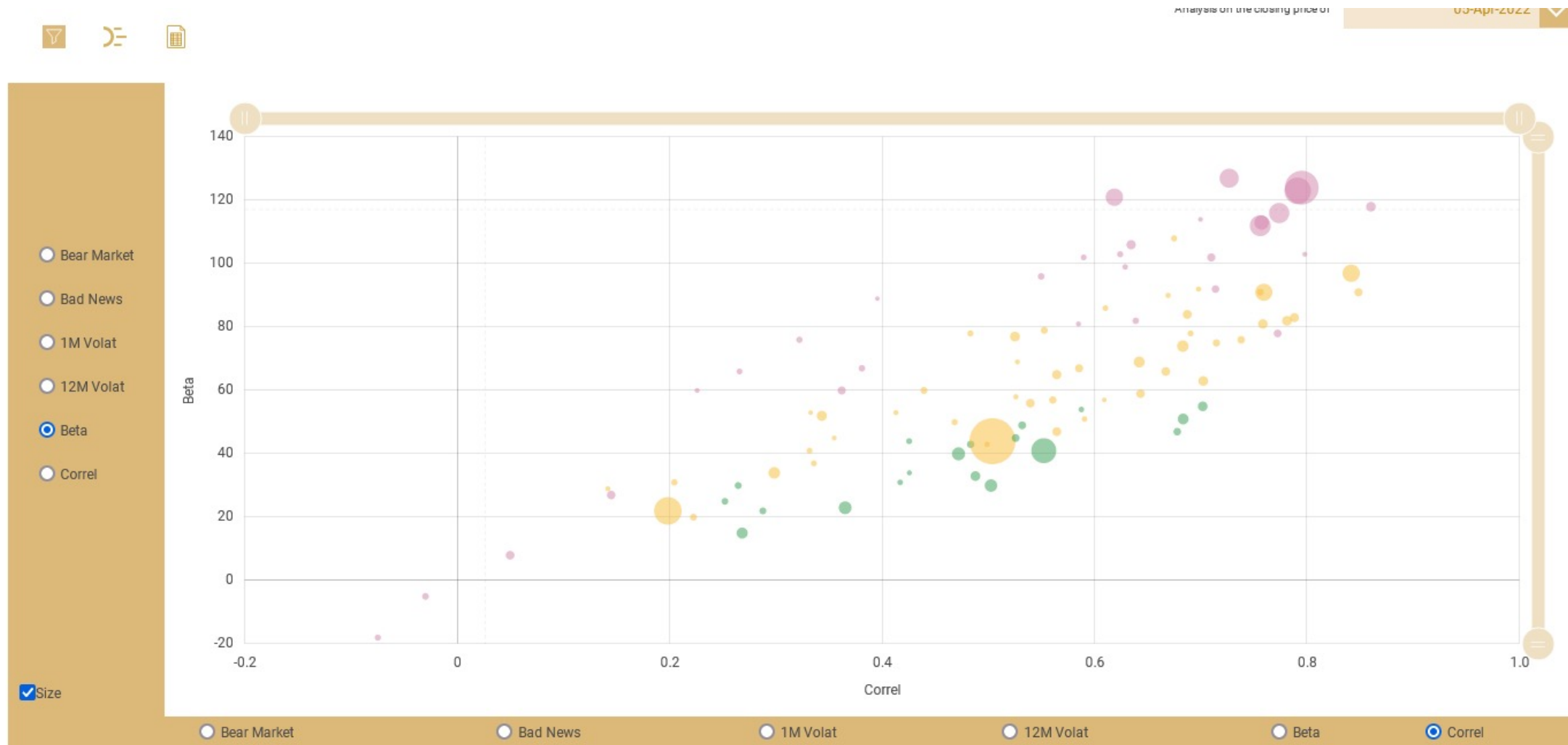
Industries:
 EU EP US AS PA WO

Indexes:

Show all charts in:



Global Sector Betas & Market Correlations



Gambling vs. Gold Mining – a creative hedge?

Gambling (WO) 583.94 

Analysis on the closing price of

29-Mar-2022 



 Charts 



Global Evaluation	Nb stocks	Perf YTD	Market Cap	Stars	Sensitivity	LTPE	LT Growth	Div	Volatility 1 M
	42	-1.1%	299.41	★★★★		18.1	69.8%	1.6%	59.3%


General Chart Compare Sensitivity Map Radar

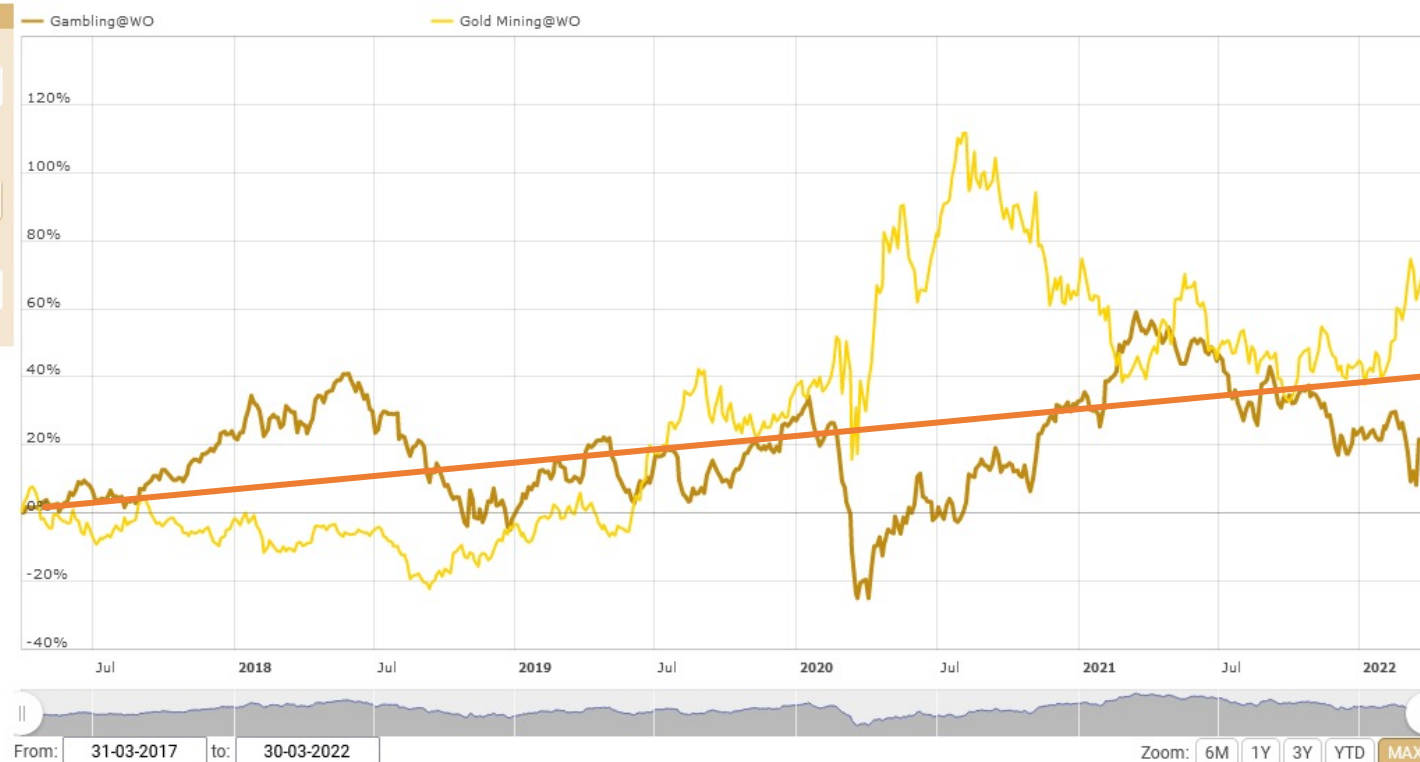
Compare to

Stocks:

Industries:
 EU EP US AS PA WO

Indexes:

Show all charts in: 



I would view the industry question from a more global view ..

Stock Markets

Closing price of: 05-Apr-2022

■ COUNTRY MAP ■ INDUSTRIES MAP ■ ESG



Building a portfolio could show an underweighting of technology..

Weighted Allocation

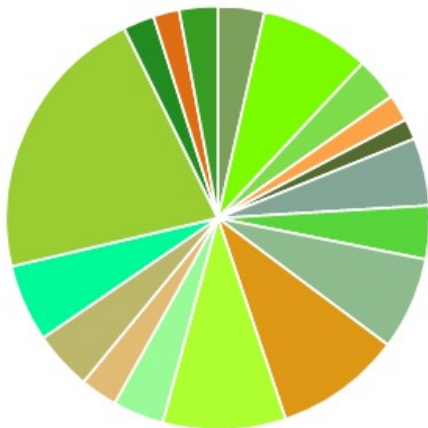
Analysis on the closing price of

05-Apr-2022

Weight by Group IN All Markets



Groups By Market cap: All markets



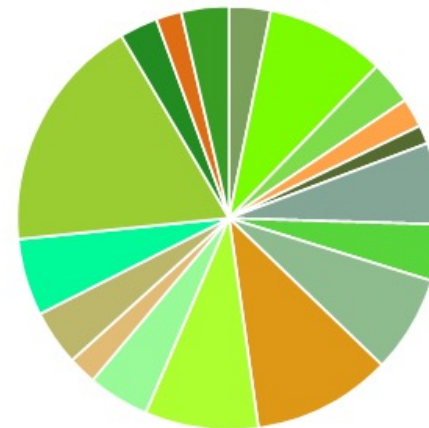
Click on pie slices to view related stocks

AUT	3.5%	BAN	8.4%	BAS	3.3%
CHE	2.1%	CON	1.6%	ENE	5.2%
FOB	4.1%	FSV	7.1%	HEA	9.6%
IND	9.4%	INS	3.9%	MED	2.8%
PHG	4.5%	RET	5.9%	TEC	21.4%
TEL	2.4%	TRL	2.0%	UTI	2.9%

Under / Overweight by group



Our suggested allocation



Click on pie slices to view related stocks

AUT	3.2%	BAN	9.1%	BAS	3.3%
CHE	2.2%	CON	1.4%	ENE	6.2%
FOB	4.3%	FSV	7.4%	HEA	10.6%
IND	8.7%	INS	4.7%	MED	2.2%
PHG	4.2%	RET	5.9%	TEC	18.1%
TEL	2.9%	TRL	1.9%	UTI	3.6%

Within the technology industry we see no major under or over weight compared to a market neutral weighting.

Weighted Allocation

Analysis on the closing price of

05-Apr-2022

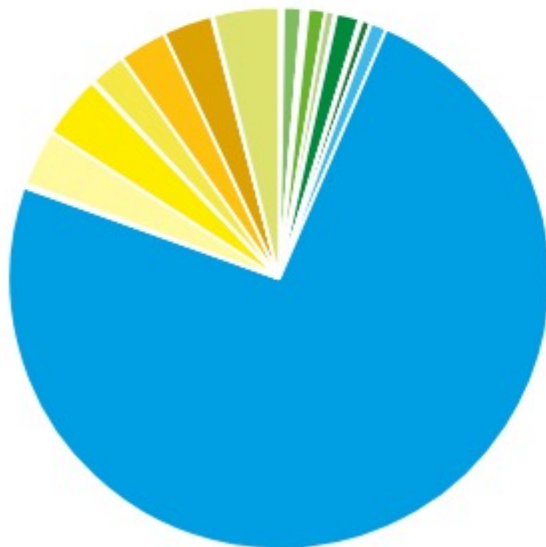
?

Weight by Country

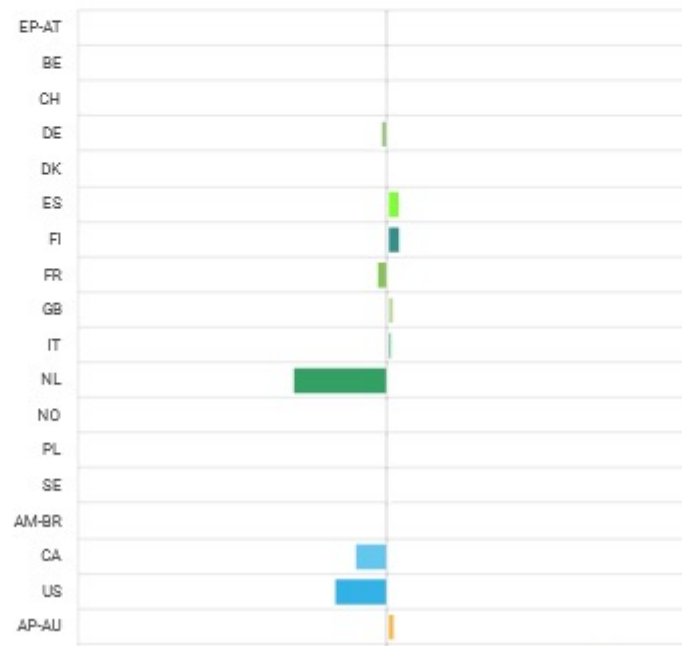
IN

Technology

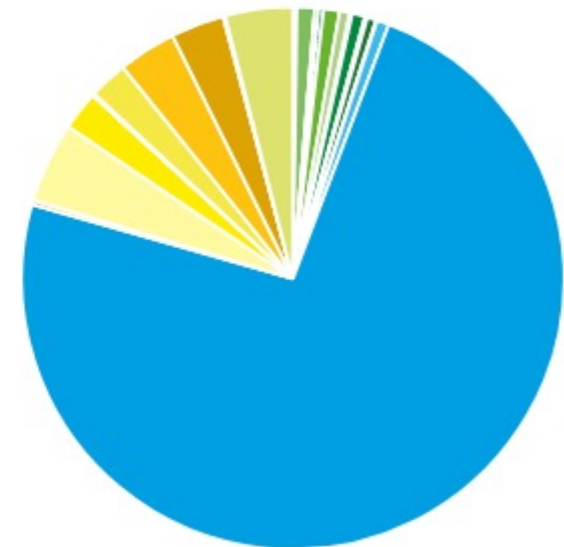
Technology by market cap



Under / Overweight by market



Our suggested allocation



Within the technology industry we see no major under or over weight compared to a market neutral weighting.

Weighted Allocation

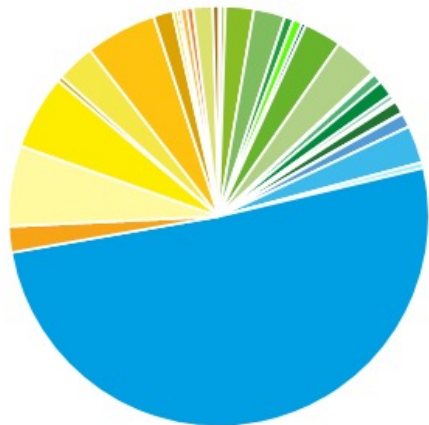
Analysis on the closing price of

05-Apr-2022

Weight by Country IN All groups



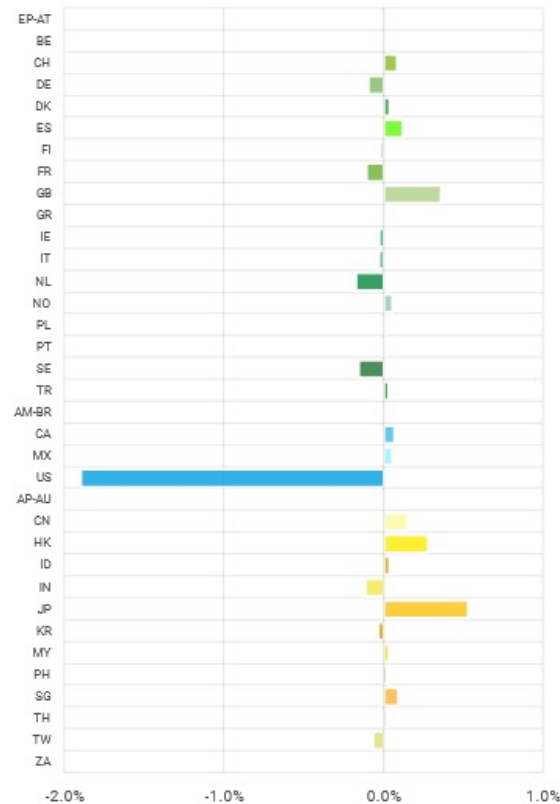
All groups by market cap



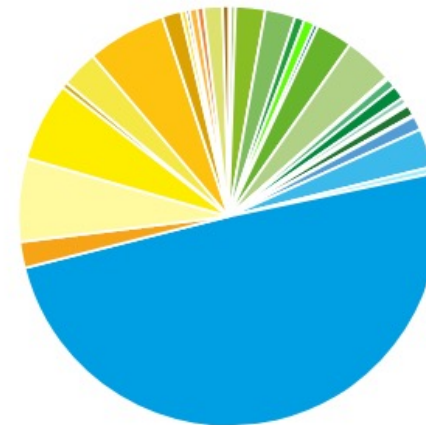
Click on pie slices to view related stocks

AT	0.1%	BE	0.4%	CH	2.2%
DE	2.4%	DK	0.7%	ES	0.7%
FI	0.3%	FR	2.9%	GB	3.3%
GR	0.1%	IE	0.1%	IT	0.8%
NL	1.2%	NO	0.4%	PL	0.1%
PT	0.1%	SE	1.0%	TR	0.1%
BR	1.1%	CA	2.9%	MX	0.4%

Under / Overweight by market



Our suggested allocation



Click on pie slices to view related stocks

AT	0.1%	BE	0.4%	CH	2.3%
DE	2.3%	DK	0.7%	ES	0.8%
FI	0.3%	FR	2.8%	GB	3.7%
GR	0.1%	IE	0.1%	IT	0.7%
NL	1.1%	NO	0.5%	PL	0.1%
PT	0.1%	SE	0.8%	TR	0.1%
BR	1.1%	CA	3.0%	MX	0.5%

