

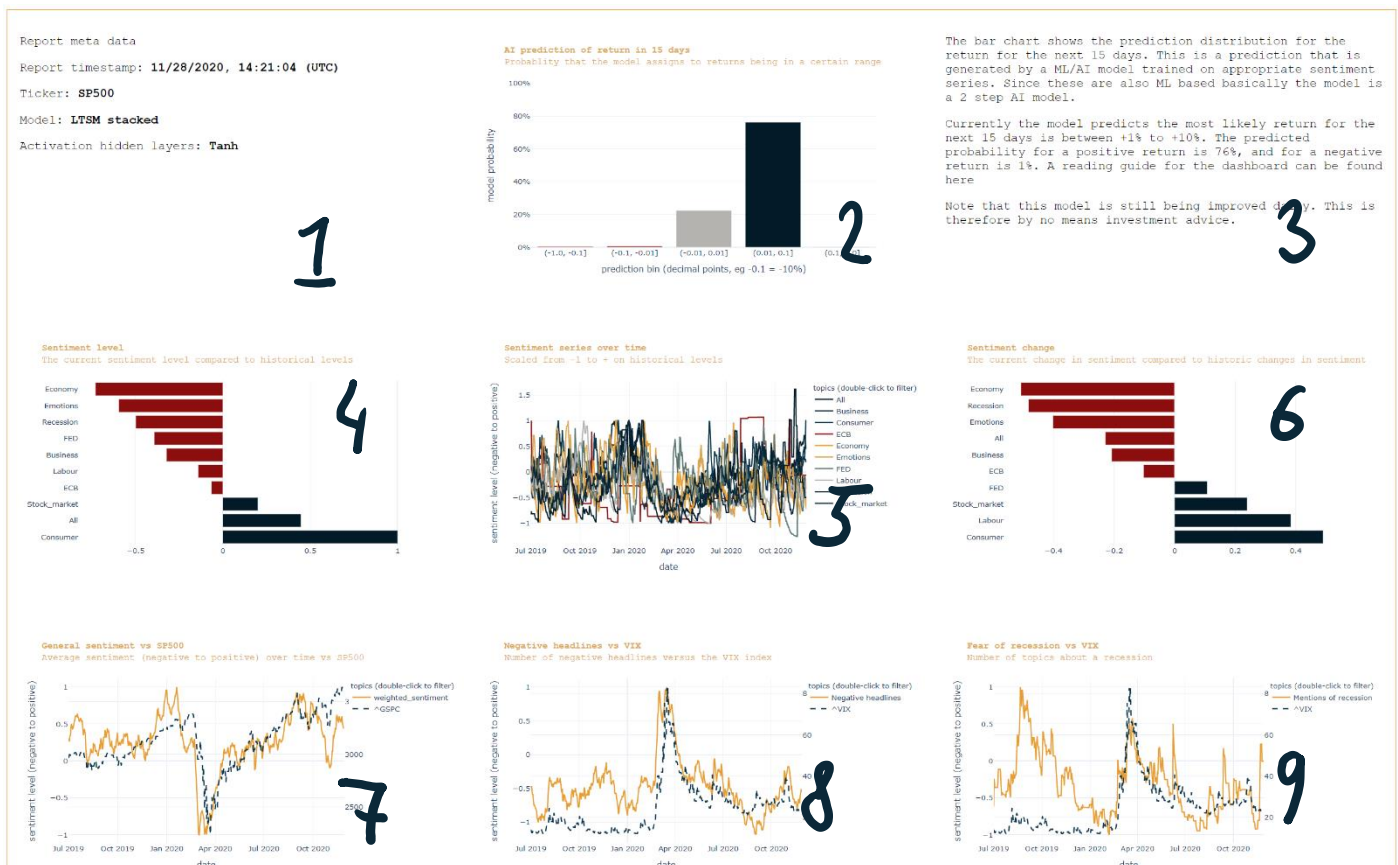
Alternative-Analytics.eu reading guide

This documents provides some background on how to read the dashboards that can be found on: <http://www.alternative-analytics.eu/reports/>. Since the majority will be most interested in a short description of the graphs this will follow next. Some more details on methodology etc is provided further on. **Note that these dashboards are not investment advice!**

Contents

- Quick reading guide on dashboard
- Methodology (to be added)
- Caveats of the methodology (to be added)
- Future improvements (to be added)

Quick reading guide on the dashboard



Ticker specific info (1 to 6)

Sentiment is determined by an AI/neural network model which is trained to classify a headline from positive (+1) to negative (-1). About 1000+ headlines per day are classified using this method.

Meta data (1), top left

Meta data describing the report.

- Timestamp: Time at which report was created

- Ticker: Ticker on which prediction AI is trained
- Model: Machine learning mode used (more info on this in the methodology section)
- Activation hidden layer: Activation function for the hidden layer (more info on this in the methodology section)

Prediction chart (2), top mid

Bar chart showing the prediction output of the AI model (for more info on detailed methodology see further on). The model is trained to assign a probability of the return of the depending ticker (eg, AAPL, XOM etc) being either <-10%, -10% to -1%, -1% to +1%, +1% to +10% or >+10%. Please be aware that these are model outputs and by no means guarantee future returns!

Summary text (3), top right

Some textual background on the shown report.

Sentiment levels (4), mid left

Current level of sentiment of ticker specific topics. A value of 0 means that current topic sentiment is on average level compared to historic levels. A negative value means it is more negative, a positive value means it is more positive compared to historic levels.

Sentiment levels over time (5), mid mid

Sentiment levels of ticker specific topics over time. Values are normalized to make them comparable. The topics are specific to the ticker predicted.

Sentiment deltas (6), mid right

Current change (or delta) of sentiment of ticker specific topics. A value of 0 means that current topic sentiment has an average change compared to historic levels. A negative value means it has more negative change, a positive value means it has more positive change compared to historic levels.

General market info (7 to 9)

General sentiment over time (7), bottom left

Average sentiment (yellow) relative to SP500 (dashed blue line)

Negative headlines over time (8), bottom mid

Number of negative headlines (yellow) vs VIX (dashed blue line)

Mentions of recession over time (9), bottom right

Number of headlines with a recession related topic (yellow) vs VIX (dashed blue line)