

Model Builder – Model Upload Guide

Please see below for a step-by-step guide on the Model Building process:

To access the significant upgrades and functionality of the ETF Action platform, please login through the 3.0 Beta site on the login screen.



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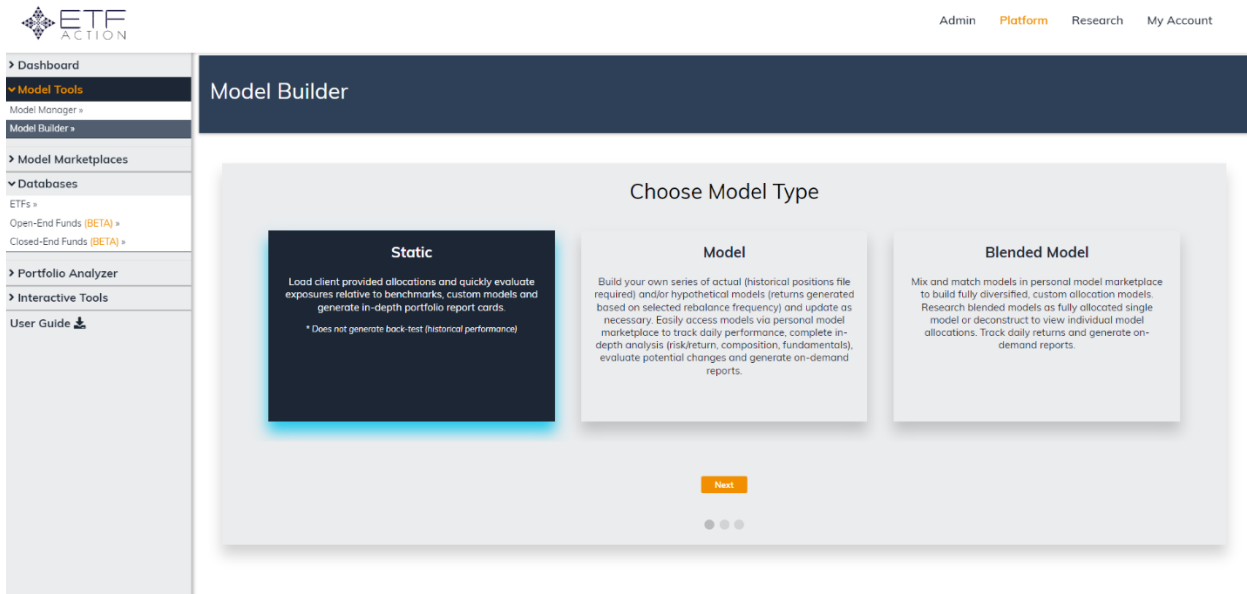
Once logged onto the Beta site, click the Model Tools drop down on the left side panel to access the Model Builder and Model Manager tools.

The screenshot shows the ETF Action dashboard. On the left is a navigation menu with "Model Tools" highlighted. The main area displays a table of funds with columns for Ticker, Fund Name, Brand, Index, Category, Inception, Expense, AUM (\$MM), TTM Yield, and Shariff Risk Score. The table lists various funds like SPDR S&P 500 ETF Trust, iShares Core S&P 500 ETF, Vanguard Total Stock Market, etc.

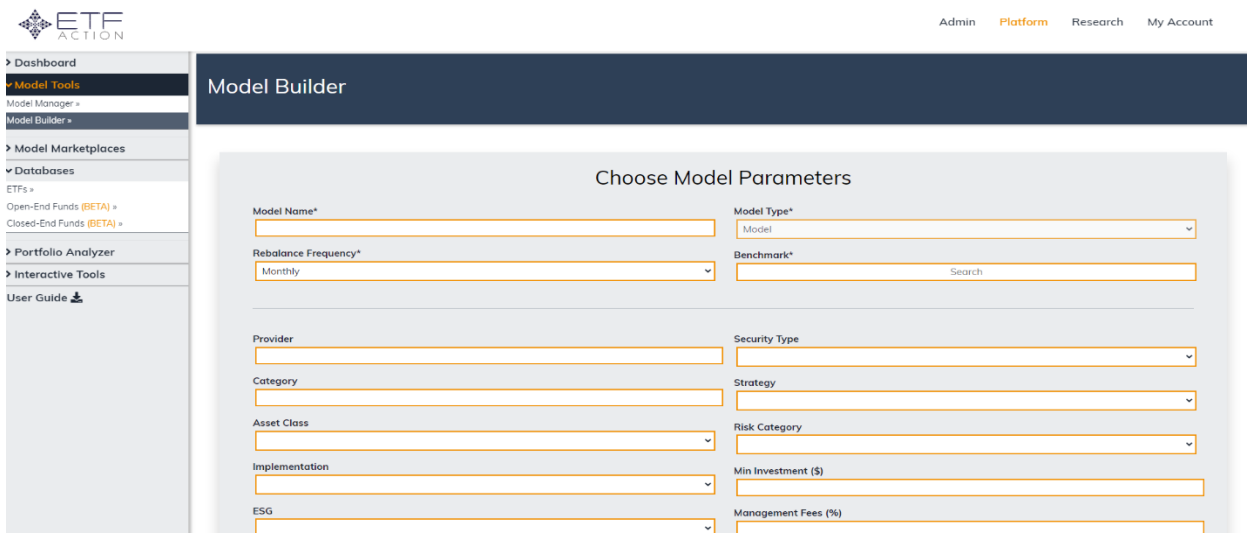
Ticker	Fund Name	Brand	Index	Category	Inception	Expense	AUM (\$MM)	TTM Yield	Shariff Risk Score
<input type="checkbox"/> SPY	SPDR S&P 500 ETF Trust	SPDR	S&P 500	Equity U.S. Large Cap	1983-01-02	0.09%	\$381,043.05	1.48%	8.8
<input type="checkbox"/> IVV	iShares Core S&P 500 ETF	iShares	S&P 500	Equity U.S. Large Cap	2000-05-15	0.03%	\$289,910.94	1.48%	8.4
<input type="checkbox"/> VTI	Vanguard Total Stock Market	Vanguard	CRSP US Total Market	Equity U.S. Total Market	2001-05-24	0.02%	\$259,451.89	1.47%	8.8
<input type="checkbox"/> VOO	Vanguard S&P 500 ETF	Vanguard	S&P 500	Equity U.S. Large Cap	2010-09-07	0.03%	\$259,075.32	1.50%	8.8
<input type="checkbox"/> QQQ	Invesco QQQ Trust	Invesco	NASDAQ-100 Index	Equity U.S. Large Cap	1999-09-10	0.20%	\$193,860.35	0.98%	8.2
<input type="checkbox"/> VLV	Vanguard Value ETF	Vanguard	CRSP US Large Value	Equity U.S. Large Cap	2004-01-28	0.04%	\$98,934.35	2.32%	8.4
<input type="checkbox"/> VISA	Vanguard FTSE Developed M...	Vanguard	FTSE Developed ex US All Ca...	Equity Dev (B)-U.S. Total Mar...	2007-07-20	0.09%	\$88,942.89	3.32%	8.7
<input type="checkbox"/> IEFA	iShares Core MSCI EAFE ETF	iShares	MSCI EAFE IMI	Equity Dev (B)-U.S. Total Mar...	2010-10-19	0.07%	\$90,027.77	4.39%	8.7
<input type="checkbox"/> AGG	iShares Core U.S. Aggregate	iShares	Bloomberg US Aggregate	Fixed Income Multi-Sector	2002-09-02	0.03%	\$82,459.99	1.94%	1.3
<input type="checkbox"/> BND	Vanguard Total Bond Market	Vanguard	Bloomberg US Aggregate - F...	Fixed Income Multi-Sector	2007-04-05	0.03%	\$80,255.48	2.42%	1.3
<input type="checkbox"/> VEM	Vanguard FTSE Emerging Ma...	Vanguard	FTSE Custom Emerging Mark...	Equity Emerging Total Market	2005-03-04	0.08%	\$74,181.59	3.19%	8.7

To build a new model, click Model Builder. There are three types of models you can build:

- 1) Static Models are used to evaluate exposures and composition relative to other models and benchmarks. Importantly, Static models do not generate performance/ risk metrics
- 2) Model is the most used type which can hold ETFs, mutual funds, stocks, or cash. This type of model can be backtested with custom baskets or on a set frequency (daily, monthly, quarterly, annually). You can track daily performance, complete in-depth analysis (risk/return, composition, fundamentals), evaluate potential changes, and generate on-demand reports
- 3) Blended Model can hold individual models and cash and currently supports constant rebalancing (daily)



After selecting your model type, you need to populate the model settings. Model Name, Model Type, Rebalance Frequency and Benchmark are all required fields. Benchmarks can be ETFs, Mutual Funds, or other models. Click Next after filling in your desired settings.



Next, you need to compile model data (As of Date, Ticker, and Weight of Security) and either enter in manually or upload in csv format with the below headers. Any warning or error messages will be displayed in the table for troubleshooting reference. Common errors include:

- a. Ticker is incorrect or does not exist
- b. For US domiciled individual equity securities, remove the “-US” from tickers. For example, use AAPL instead of AAPL-US
- c. Weight should be formatted as a general number format. For example, 25% of the portfolio would be 25. Ensure the weights for a specific date add up to 100
- d. File is not .csv format

Please note: Money Market mutual funds must be replaced with our cash security at this time (CASH_X)

For Cash positions, please use CASH_X for the ticker.

Please see below for the required format of the CSV file if you choose that route. A sample CSV file with the format for reference (Model_Holdings_Upload_Template Build.csv) is also available on the Model Builder page.

	A	B	C	D	E
1	ticker	as_date	weight		
2	AAPL	yyyy-mm-dd	50		
3	QQQ	yyyy-mm-dd	50		
4					
5					
6					
7					
8					
9					

After your holdings have been uploaded press Submit and your model will be created, and performance will be run automatically. You will be able to view your Model by accessing My Marketplace under the Model Marketplaces dropdown.

The screenshot shows the 'Model Manager' page in the ETF ACTION platform. The left sidebar contains navigation options: Dashboard, Model Tools (with Model Manager selected), Model Marketplaces, Databases, Portfolio Analyzer, Interactive Tools, and User Guide. The main content area displays a table of models with columns for Name, Manager, Mkt Investment, Mgmt Fees (%), Sec Type, Asset Class, Strategy, Implementation, Tax Managed, Risk Category, Rebal Freq, ESG, AIF, and TTM Yield. The table lists 18 models, all of which are 'ETF Action Illustrative Models' with a 0.00% management fee. The 'Model Manager' option in the sidebar is highlighted with a red box.

To edit your Model, click on the Model Manager under the Model Tools dropdown. Here, you can edit settings as well as update positions.

The screenshot shows the 'Manage' page for the 'ETF Illustrative - Core Fixed Allocation (100/0)' model. The left sidebar is the same as in the previous screenshot, with 'Model Manager' selected. The main content area shows the model's details, including its benchmark 'ACA' (Shares Core Aggressive Allocation ETF). Below this, there are tabs for 'Positions' and 'Settings'. The 'Positions' tab is active, displaying a table of model positions. The table has columns for Date, Ticker, Name, Type, Inception, Mkt Investment, and Model Weight. The total Mkt Investment is 11 and the total Model Weight is 100.00%. At the top right of the positions table, there are buttons for 'Upload Positions' and 'Generate Performance', both highlighted with red boxes.

To update positions, upload a CSV file with the below format. A sample file with the format for reference (Model_Holdings_Upload_Template Update.csv) is also available on the Model Builder page. The only difference in the two formats is including the Model ID in the far-left column for each holding. The Model ID can be found on the right side of the Model Manager page.

	A	B	C	D
1	model_id	as_date	ticker	weight
2	<Your Model ID Here>	yyyy-mm-	AAPL	50
3	<Your Model ID Here>	yyyy-mm-	QQQ	50
4				
5				
6				

The screenshot shows the 'Model Manager' page in the ETF ACTION platform. On the left is a navigation menu with options like Dashboard, Model Tools, Model Manager, Model Builder, Model Marketplaces, Databases, Portfolio Analyzer, Interactive Tools, and User Guide. The main content area displays a table of models with columns for Name, Benchmark, Model Type, and Wt Scheme. An 'Upload Positions' button is highlighted in orange at the top right of the model list. Below the table, there is a search bar and a 'Generate Performance' button, also highlighted in orange.

Once your CSV is ready, click the orange Upload Positions button on the top right side of the Model Manager page. Select your CSV file and press Upload. To view the updated holdings, please refresh your page. Importantly, performance will need to be run again for the updated positions to be reflected. To regenerate performance, click the orange Generate Performance button on the top right side of the Model Manager page. Once performance has been run (usually about 30 seconds), you will receive an email confirming it has run successfully.

This screenshot shows the 'Model Positions' page for the 'ETF Illustrative - Core Fixed Allocation (100/0)' model. The page includes a 'Manage' button and a 'Benchmark' dropdown set to 'ADA | iShares Core Aggressive Allocation ETF'. The 'Model Positions' table lists various holdings with columns for Date, Ticker, Name, Type, Inception, Mkt Investment, Holdings, Model Weight, and Holdings Object. The table shows a total of 11 holdings with a combined model weight of 100.00%. An 'Upload Positions' button is highlighted in orange at the top right of the table, and a 'Generate Performance' button is also highlighted in orange at the bottom right of the table.