

ASIA Large Cap Market – Fundamentals Performance Analysis

Enhanced knowledge for smart investors.

Can you objectively assess the true alpha contribution of different fundamental parameters?

Can you explore combinations of fundamental rules and discover the best performing sequence?

Can you validate the findings with a rigorous multi-year test in your investment universe?

Maybe not.

This is exactly what Trendrating advanced technology makes possible and easy to do.

With our platform you can get the answers to some essential questions:

- What are the fundamental parameters that best capture the winners?
- Are they different across markets and sectors?
- Is there any smart combination of fundamentals that can maximize the performance?



Discover the facts, learn useful intelligence and better support your investment decisions to maximize your performance.

Here is an example of the factual insights you can find in Trendrating.

1. This first list of rule-based strategies uses one fundamental parameter.

Type	Selection Criteria	ID	10 YEARS ANNUALIZED RETURN		3 YEARS ANNUALIZED RETURN		YTD RETURN		Sharpe Ratio
			Strategy	Excess Return vs MSCI Pacific ex ...	Strategy	Excess Return vs MSCI Pacific ex ...	Strategy	Excess Return vs MSCI Pacific ex ...	
Growth	top 3M Sales Growth	ASIAG1	3.69%	3.49%	1.03%	3.27%	8.26%	2.77%	0.2834
Growth	top 3M Earnings Growth	ASIAG2	3.21%	3.01%	-1.45%	0.79%	5.93%	0.43%	0.2631
Growth	top 12M Sales Growth	ASIAG3	2.78%	2.58%	2.02%	4.25%	6.74%	1.24%	0.2336
Growth	top 12M Earnings Growth	ASIAG4	2.27%	2.07%	-0.08%	2.15%	8.70%	3.21%	0.2074
Value	bottom P/B Ratio	ASIAV5	1.60%	1.40%	1.45%	3.69%	7.42%	1.92%	0.1676
Value	bottom P/CF Ratio	ASIAV4	1.31%	1.11%	1.32%	3.56%	3.23%	-2.27%	0.1510
Value	bottom P/E Ratio	ASIAV2	1.01%	0.81%	3.04%	5.28%	10.94%	5.45%	0.1325
Value	bottom P/S Ratio	ASIAV1	-0.18%	-0.39%	-2.84%	-0.61%	4.06%	-1.43%	0.0711
Value	bottom P/D Ratio	ASIAV3	-0.49%	-0.70%	2.51%	4.74%	9.07%	3.58%	0.0432

2. The second list of rule-based strategies applies a combination of two fundamental metrics.

Type	Selection Criteria	ID	10 YEARS ANNUALIZED RETURN		3 YEARS ANNUALIZED RETURN		YTD RETURN		Sharpe Ratio
			Strategy	Excess Return vs MSCI Pacific ex Jp	Strategy	Excess Return vs MSCI Pacific ex Jp	Strategy	Excess Return vs MSCI Pacific ex Jp	
Growth	top 3M Sales Growth highest 3M Earnings Gro...	ASIAG5	12.82%	12.62%	2.79%	5.02%	10.78%	5.29%	0.7454
Value + Growth	top 3M Earnings Growth lowest P/E Ratio	ASIAV...	9.79%	9.58%	4.07%	6.31%	11.44%	5.94%	0.6215
Value + Growth	top 3M Sales Growth lowest P/E Ratio	ASIAV...	6.28%	6.07%	3.65%	5.89%	10.11%	4.62%	0.4272
Value + Growth	top 12M Sales Growth lowest P/E Ratio	ASIAV...	5.37%	5.17%	7.60%	9.83%	14.04%	8.55%	0.3737
Value	bottom P/B Ratio lowest P/E Ratio	ASIAV8	4.83%	4.62%	4.46%	6.69%	13.65%	8.16%	0.3424
Growth	top 12M Sales Growth highest 12M Earnings Gro...	ASIAG6	4.79%	4.59%	-0.37%	1.86%	12.79%	7.30%	0.3345
Value + Growth	top 12M Earnings Growth lowest P/E Ratio	ASIAV...	4.12%	3.91%	0.04%	2.28%	5.35%	-0.14%	0.3112
Value	bottom P/S Ratio lowest P/E Ratio	ASIAV6	2.88%	2.68%	1.16%	3.40%	3.08%	-2.42%	0.2341
Value	bottom P/CF Ratio lowest P/E Ratio	ASIAV7	2.40%	2.20%	1.41%	3.65%	7.35%	1.85%	0.2105

3. This third list of strategies is based on blending fundamental rules with the price trend validation methodology developed by Trendrating.

Type	Selection Criteria	ID	10 YEARS ANNUALIZED RETURN		3 YEARS ANNUALIZED RETURN		YTD RETURN		Sharpe Ratio
			Strategy	Excess Return vs MSCI Pacific ex Jp	Strategy	Excess Return vs MSCI Pacific ex Jp	Strategy	Excess Return vs MSCI Pacific ex Jp	
Growth + Trend	top 3M Sales Growth Strong Performance Positive Trends	ASIAML3	16.85%	16.64%	3.73%	5.97%	10.52%	5.03%	0.8844
Growth + Trend	top 3M Sales Growth highest 3M Earnings Gro... Positive Trends	ASIAML2	16.77%	16.57%	7.38%	9.62%	14.39%	8.89%	1.0070
Value + Growth ...	Lowest P/S Ratio Top 3M Sales Growth Positive Trends	ASIAML4	15.81%	15.60%	4.86%	7.10%	13.85%	8.36%	0.8340

Contact us at discover@trendrating.net to learn more.

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