

EU 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 Benchmark	Strategy	Excess Return vs Benchmark	Strategy	Excess Return vs Benchmark	
Growth	top 3M Earnings Growth	EUG2	10.48%	6.23%	7.42%	4.52%	12.65%	4.51%	0.7710
Growth	top 3M Sales Growth	EUG1	7.99%	3.75%	2.20%	-0.70%	11.87%	3.73%	0.5947
Growth	top 12M Earnings Growth	EUG4	7.21%	2.96%	4.12%	1.23%	11.05%	2.91%	0.5520
Growth	top 12M Sales Growth	EUG3	7.14%	2.89%	1.09%	-1.81%	9.91%	1.77%	0.5321
Value	bottom P/S Ratio	EUV1	6.40%	2.15%	2.49%	-0.40%	5.21%	-2.93%	0.4401
Value	bottom P/CF Ratio	EUV4	5.73%	1.48%	3.55%	0.66%	6.20%	-1.95%	0.4010
Value	bottom P/B Ratio	EUV5	5.41%	1.16%	4.63%	1.73%	9.35%	1.21%	0.3669
Value	bottom P/E Ratio	EUV2	5.02%	0.77%	5.21%	2.32%	11.93%	3.79%	0.3688
Value	bottom P/D Ratio	EUV3	2.90%	-1.34%	5.87%	2.97%	7.07%	-1.07%	0.2483

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

Type	Selection Criteria	ID	10 YEARS ANNUALIZED RET...		3 YEARS ANNUALIZED RET...		YTD RETURN		Sharpe Ratio
			Strategy ▼	Excess Return vs Benchmark	Strategy	Excess Return vs Benchmark	Strategy	Excess Return vs Benchmark	
Growth	top 3M Sales Growth highest 3M Earnings Growth	EUG5	19.86%	15.61%	1.67%	-1.22%	9.91%	1.77%	1.2358
Value + Growth	top 3M Earnings Growth lowest P/E Ratio	EUVG2	14.68%	10.43%	8.88%	5.99%	20.25%	12.10%	0.9189
Growth	top 12M Sales Growth highest 12M Earnings Growth	EUG6	13.70%	9.45%	-1.85%	-4.75%	12.78%	4.64%	0.8538
Value + Growth	top 3M Sales Growth lowest P/E Ratio	EUVG1	13.00%	8.75%	4.38%	1.48%	13.26%	5.11%	0.8116
Value	bottom P/B Ratio lowest P/E Ratio	EUV8	12.18%	7.94%	4.29%	1.40%	15.20%	7.06%	0.7327
Value + Growth	top 12M Earnings Growth lowest P/E Ratio	EUVG4	11.28%	7.03%	6.86%	3.97%	15.82%	7.68%	0.7306
Value	bottom P/CF Ratio lowest P/E Ratio	EUV7	11.03%	6.79%	4.32%	1.42%	6.37%	-1.77%	0.6450
Value	bottom P/S Ratio lowest P/E Ratio	EUV6	10.47%	6.22%	4.38%	1.49%	3.46%	-4.68%	0.6339
Value + Growth	top 12M Sales Growth lowest P/E Ratio	EUVG3	10.24%	5.99%	2.89%	-0.01%	12.04%	3.90%	0.6587

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 Benchmark	Strategy	Excess Return vs Benchmark	Strategy	Excess Return vs Benchmark	
Growth + Trend	Top 3M Sales Growth Highest 3M Earnings Gro... Strong Performance	EUML4	23.46%	19.21%	6.92%	4.03%	15.93%	7.78%	1.3693
Value + Growth ...	Lowest P/S Ratio Highest 3M Sales Growth Positive Trends	EUQL2	23.77%	19.62%	4.70%	1.81%	24.04%	15.90%	1.2925
Value + Growth ...	Lowest P/S Ratio Highest 3M Sales Growth Positive Trends	EUML5	22.88%	18.63%	9.87%	6.98%	19.82%	11.68%	1.2977

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

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