

US 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	USG2	13.70%	2.89%	10.03%	1.84%	27.36%	5.08%	1.0428
Growth	top 3M Sales Growth	USG1	13.29%	2.48%	6.53%	-1.67%	21.23%	-1.06%	0.9398
Growth	top 12M Sales Growth	USG3	11.58%	0.78%	4.12%	-4.08%	20.88%	-1.40%	0.7900
Growth	top 12M Earnings Growth	USG4	10.55%	-0.25%	5.58%	-2.62%	21.86%	-0.43%	0.8095
Value	bottom P/E Ratio	USV2	8.57%	-2.23%	5.64%	-2.55%	16.46%	-5.83%	0.6079
Value	bottom P/S Ratio	USV1	8.18%	-2.62%	8.88%	0.69%	13.38%	-8.91%	0.5855
Value	bottom P/CF Ratio	USV4	7.43%	-3.38%	5.64%	-2.56%	12.19%	-10.10%	0.5483
Value	bottom P/B Ratio	USV5	6.28%	-4.52%	6.36%	-1.83%	14.75%	-7.54%	0.4556
Value	bottom P/D Ratio	USV3	6.13%	-4.68%	6.26%	-1.93%	15.23%	-7.06%	0.4990

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 Benchmark	Strategy	Excess Return vs Benchmark	Strategy	Excess Return vs Benchmark	
Growth	top 3M Sales Growth highest 3M Earnings Gro...	USG5	17.93%	7.12%	13.16%	4.96%	29.01%	6.73%	1.1219
Value + Growth	top 3M Sales Growth lowest P/E Ratio	USVG1	14.00%	3.19%	16.59%	8.39%	23.04%	0.75%	0.8341
Value + Growth	top 3M Earnings Growth lowest P/E Ratio	USVG2	12.21%	1.40%	10.84%	2.64%	21.98%	-0.31%	0.7297
Growth	top 12M Sales Growth highest 12M Earnings Gro...	USG6	11.71%	0.90%	8.87%	0.67%	25.20%	2.91%	0.7475
Value	bottom P/B Ratio lowest P/E Ratio	USV8	10.03%	-0.77%	7.67%	-0.52%	15.94%	-6.35%	0.5793
Value + Growth	top 12M Earnings Growth lowest P/E Ratio	USVG4	9.51%	-1.29%	7.46%	-0.74%	19.40%	-2.89%	0.5922
Value	bottom P/CF Ratio lowest P/E Ratio	USV7	9.00%	-1.81%	4.84%	-3.36%	17.43%	-4.86%	0.5313
Value	bottom P/S Ratio lowest P/E Ratio	USV6	8.92%	-1.88%	5.95%	-2.24%	12.16%	-10.13%	0.5278

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... Positive Trends	USML6	20.14%	9.33%	19.38%	11.19%	43.75%	21.46%	1.2049
Growth + Trend	Top 3M Earnings Growth Top 3M Sales Growth Positive Trends	USML3	19.76%	8.95%	17.84%	9.65%	40.37%	18.08%	1.3364
Growth + Trend	Top 3M Earnings Growth Top 3M Sales Growth Positive Trends	USML1	20.34%	9.54%	18.46%	10.26%	38.45%	16.17%	1.3568

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

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