Fact-Finding In Search of Alpha

Picking the right parameters and rules for selecting the stocks that can maximize the performance of active strategies is a critical task, better supported by fact-finding rather than assumptions. Investors need and deserve to know the actual facts, unveiling which parameters, analytics and rules can produce real alpha. This is the mission of our unique **Alpha Discovering Technology**. Trendrating technology empowers an advanced discovery process, delivering factual insights with a measurable impact on performance, documented with full transparency by rigorous historical tests.

We deliver proven evidence. Here we first measure the return of different fundamental parameters and then calculate the impact of adding a filter on negative trends using our **Trend Strength** model.

Developed APAC Market – Large & Mega Cap:

P/E Strategy.

Selecting stocks with a P/E ratio below 12, we have 96 securities with an average 12 months return of 13.53%.

3 Months	6 Months	12 Months
-1.67%	-0.89%	+13.53%

With a positive Trend Strength filter, we have 44 securities with an average 12 months return of 33.34%.

3 Months	6 Months	12 Months
+5.89%	+13.92%	+33.34%

P/B strategy.

Selecting stocks with a P/B ratio below 4, we have 306 securities with an average 12 months return of 20.39%.

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3 Months	6 Months	12 Months
+1.87%	+3.44%	+20.39%

With a positive Trend Strength filter, we have 171 securities with an average 12 months return of 38.21% .

3 Months	6 Months	12 Months
+6.72%	+16.12%	+38.21%

P/CF Strategy.

Selecting stocks with a P/CF ratio below 5, we have 59 securities with an average 12 months return of 8.79%.

3 Months	6 Months	12 Months
-4.17%	-3.82%	+8.79%

With a positive Trend Strength filter, we have 24 securities with an average 12 months return of 30.07%.

3 Months	6 Months	12 Months
+1.93%	+13.40%	+30.07%

P/S Strategy.

Selecting stocks with a P/S ratio below 4, we have 287 securities with an average 12 months return of

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20.06%.

3 Months	6 Months	12 Months
+1.85%	+7.74%	+18.89%

With a positive Trend Strength filter, we have 157 securities with an average 12 months return of 38.02%.

3 Months	6 Months	12 Months
+6.15%	+16.48%	+38.02%

12M Earnings Growth Strategy.

Selecting stocks with a 12 months earnings growth above 15%, we have 156 securities with an average 12 months return of 51.40%.

3 Months	6 Months	12 Months
+1.37%	+13.00%	+51.40%

With a positive Trend Strength filter, we have 96 securities with an average 12 months return of 83.29%.

3 Months	6 Months	12 Months
+5.80%	+30.17%	+83.29%

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12M Sales Growth Strategy.

Selecting stocks with a 12 months sales growth above 10%, we have 151 securities with an average 12 months return of 43.65 %.

3 Months	6 Months	12 Months
+0.65%	+11.48%	+43.65%

With a positive Trend Strength filter, we have 87 securities with an average 12 months return of 82.97%.

3 Months	6 Months	12 Months
+5.16%	+30.93%	+82.97%

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

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