

Fact-Finding In Search of Alpha

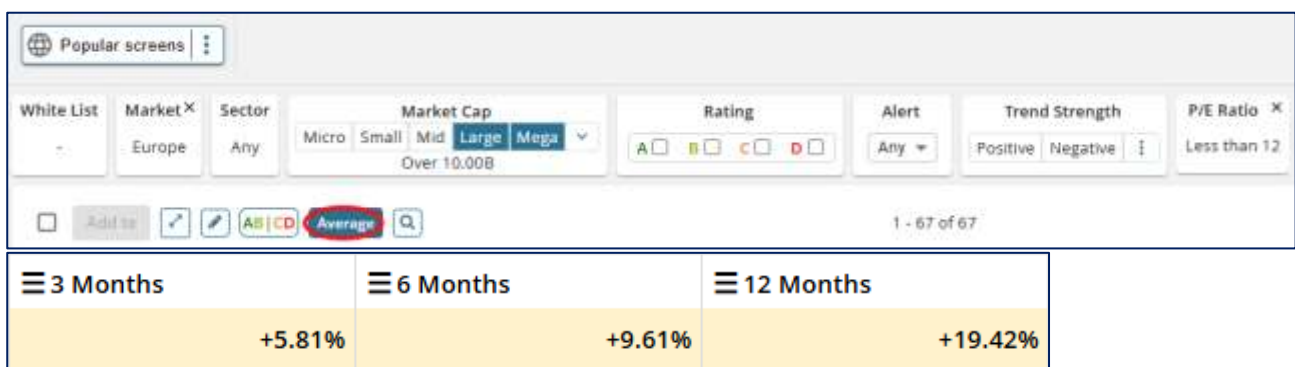
Picking the right parameters and rules for selecting the stocks that can maximize the performance of active strategies is a critical task, better supported by fact-finding rather than assumptions. Investors need and deserve to know the actual facts, unveiling which parameters, analytics and rules can 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.

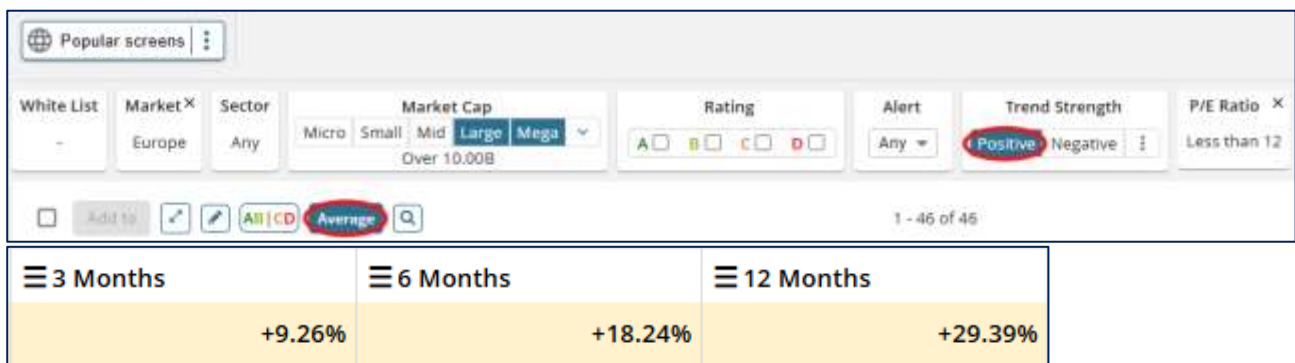
Developed EU Market – Large & Mega Cap:

P/E Strategy.

Selecting stocks with a P/E ratio below 12, we have 67 securities with an average 12 months return of 19.42%.



With a positive Trend Strength filter, we have 46 securities with an average 12 months return of 29.39%.



P/B Strategy.

Selecting stocks with a P/B ratio below 4, we have 279 securities with an average 12 months return of 22.58%.

Popular screens		
White List	Market X	Sector
-	Europe	Any
Market Cap		
Micro Small Mid Large Mega		
Over 10.00B		
Rating		
A B C D		
Alert		
Any		
Trend Strength		
Positive Negative		
P/B Ratio X		
Less than 4		
1 - 100 of 279 < 1 2 3 >		
Average		
3 Months		
+2.81%		
6 Months		
+9.42%		
12 Months		
+22.58%		

With a positive Trend Strength filter, we have 196 securities with an average 12 months return of 32.80%.

Popular screens		
White List	Market X	Sector
-	Europe	Any
Market Cap		
Micro Small Mid Large Mega		
Over 10.00B		
Rating		
A B C D		
Alert		
Any		
Trend Strength		
Positive Negative		
P/B Ratio X		
Less than 4		
1 - 100 of 196 < 1 2 >		
Average		
3 Months		
+6.54%		
6 Months		
+17.17%		
12 Months		
+32.80%		

P/CF Strategy.

Selecting stocks with a P/CF ratio below 5, we have 35 securities with an average 12 months return of 18.58%.

Popular screens		
White List	Market X	Sector
-	Europe	Any
Market Cap		
Micro Small Mid Large Mega		
Over 10.00B		
Rating		
A B C D		
Alert		
Any		
Trend Strength		
Positive Negative		
P/CF Ratio X		
Less than 5		
1 - 35 of 35		
Average		
3 Months		
+0.69%		
6 Months		
+3.98%		
12 Months		
+18.58%		

With a positive Trend Strength filter, we have 23 securities with an average 12 months return of 29.19%.

Popular screens		
White List	Market X	Sector
-	Europe	Any
Market Cap		
Micro Small Mid Large Mega		
Over 10.00B		
Rating		
A B C D		
Alert		
Any		
Trend Strength		
Positive Negative		
P/CF Ratio X		
Less than 5		
1 - 23 of 23		
Average		
3 Months		
+5.37%		
6 Months		
+13.28%		
12 Months		
+29.19%		

P/S Strategy.

Selecting stocks with a P/S ratio below 4, we have 302 securities with an average 12 months return of

Popular screens

White List

Market X

Sector

Market Cap

Rating

Alert

Trend Strength

P/S Ratio X

-

Europe

Any

Micro Small Mid Large Mega

Over 10.00B

A B C D

Any

Positive Negative

Less than 4

☐ Add to

1 - 100 of 302 < 1 2 3 ... 4 >

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

Popular screens

White List

Market X

Sector

Market Cap

Rating

Alert

Trend Strength

P/S Ratio X

-

Europe

Any

Micro Small Mid Large Mega

A B C D

Any

Positive Negative

Less than 4

Over 10.00B

1 - 100 of 205

1 2 3

3 Months

+5.36%

6 Months

+14.67%

12 Months

+28.42%

Selecting stocks with a 12 months earnings growth above 15%, we have 160 securities with an average 12 months return of 31.93%.

Popular screens

White List

Market X

Sector

Market Cap

Rating

Alert

Trend Strength

12M Earnings Growth X

Europe

Any

Micro Small Mid Large Mega

Over 10.00B

A B C D

Any

Positive Negative

Greater than 15.00%

Add to

All CD

Average

1 - 100 of 160 < 1 2 >

≡ 3 Months	≡ 6 Months	≡ 12 Months
+2.26%	+10.63%	+31.93%

Popular screens

White List

Market X

Sector

Market Cap

Rating

Alert

Trend Strength

12M Earnings Growth X

Europe

Any

Micro Small Mid Large Mega

A B C D

Any

Positive Negative

Greater than 15.00%

Over 10.00B

Add to

Adj CD Average

1 - 100 of 115 < 1 2 >

3 Months	6 Months	12 Months
+4.77%	+16.20%	+39.24%

12M Sales Growth Strategy.

Selecting stocks with a 12 months sales growth above 10%, we have 94 securities with an average 12 months return of 35.91 %.



≡ 3 Months	≡ 6 Months	≡ 12 Months
+1.23%	+12.14%	+35.91%

With a positive Trend Strength filter, we have 70 securities with an average 12 months return of 44%.



≡ 3 Months	≡ 6 Months	≡ 12 Months
+2.82%	+19.28%	+44.00%

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

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