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.

US Market – Large & Mega Cap:

P/E Strategy.

Selecting stocks with a P/E ratio below 12, we have 140 securities with an average 12 months return of 6.39%.

3 Months	6 Months	12 Months
+5.28%	+2.50%	+6.39%

With a positive Trend Strength filter, we have 77 securities with an average 12 months return of 20.44%.

3 Months	6 Months	12 Months
+9.69%	+14.23%	+20.44%

P/B Strategy.

Selecting stocks with a P/B ratio below 4, we have 601 securities with an average 12 months return of 13.08%.

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3 Months	6 Months	12 Months
+2.59%	+6.59%	+13.08%

With a positive Trend Strength filter, we have 383 securities with an average 12 months return of 25.02%.

3 Months	6 Months	12 Months
+5.71%	+16.18%	+25.02%

P/CF Strategy.

Selecting stocks with a P/CF ratio below 5, we have 73 securities with an average 12 months return of 12.24%.

3 Months	6 Months	12 Months
+2.94%	+1.88%	+12.24%

With a positive Trend Strength filter, we have 42 securities with an average 12 months return of 28.05%.

3 Months	6 Months	12 Months
+6.24%	+13.49%	+28.05%

P/S Strategy.

Selecting stocks with a P/S ratio below 4, we have 705 securities with an average 12 months return of 13.15%.

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3 Months	6 Months	12 Months
+2.29%	+6.76%	+13.15%

With a positive Trend Strength filter, we have 439 securities with an average 12 months return of 25.52%.

3 Months	6 Months	12 Months
+6.51%	+16.68%	+25.52%

12M Earnings Growth Strategy.

Selecting stocks with a 12 months earnings growth above 15%, we have 501 securities with an average 12 months return of 29.34%.

3 Months	6 Months	12 Months
+3.27%	+13.23%	+29.34%

With a positive Trend Strength filter, we have 344 securities with an average 12 months return of 42.22%.

3 Months	6 Months	12 Months
+5.53%	+22.59%	+42.22%

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12M Sales Growth Strategy.

Selecting stocks with a 12 months sales growth above 10%, we have 483 securities with an average 12 months return of 29.18 %.

3 Months	6 Months	12 Months
+4.11%	+16.16%	+29.18%

With a positive Trend Strength filter, we have 317 securities with an average 12 months return of 43.69%.

3 Months	6 Months	12 Months
+7.66%	+28.33%	+43.69%

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

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