

Fact-Finding In Search of Alpha

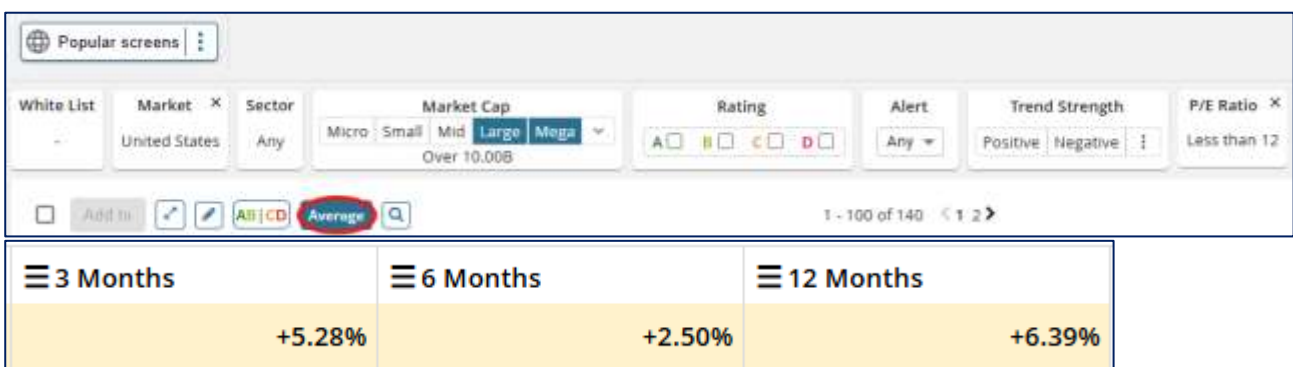
Picking the right parameters and rules for selecting the stocks that can maximize the performance of active strategies is a critical task, better supported by fact-finding rather than assumptions. Investors need and deserve to know the actual facts, unveiling which parameters, analytics and rules can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

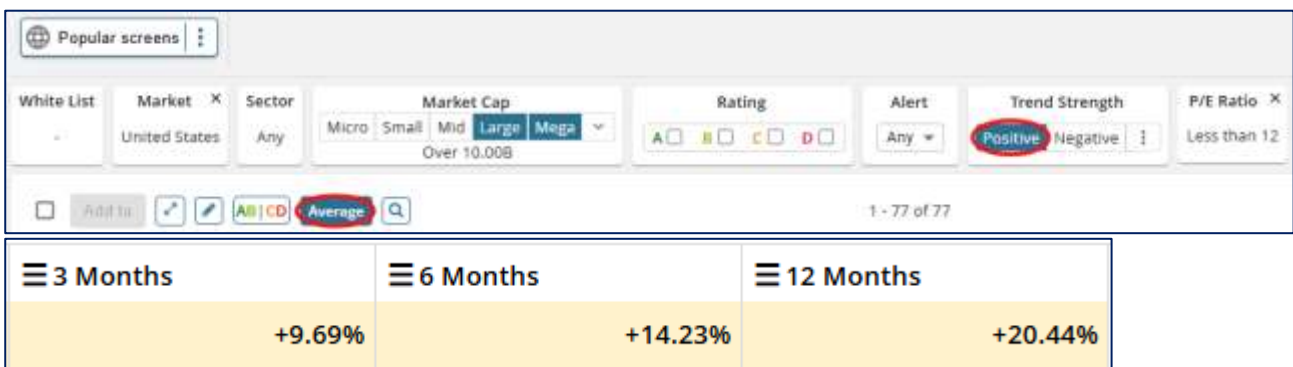
US Market – Large & Mega Cap:

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%.

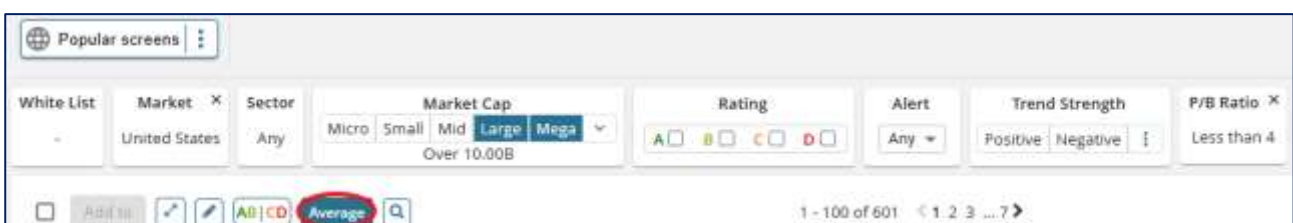


With a positive Trend Strength filter, we have 77 securities with an average 12 months return of 20.44%.



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%.



≡ 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%.

Popular screens

White List

Market: X

Sector

Market Cap

Rating

Alert

Trend Strength

P/B Ratio: X

United States

Any

Micro Small Mid Large Mega

Over 10,00B

A B C D

Any

Positive Negative

Less than 4

Add to

ABCD

Average

1 - 100 of 383

≡ 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%.

Popular screens

White List

Market: X

Sector

Market Cap

Rating

Alert

Trend Strength

P/CF Ratio: X

United States

Any

Micro Small Mid Large Mega

Over 10,00B

A B C D

Any

Positive Negative

Less than 5

Add to

ABCD

Average

1 - 73 of 73

≡ 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%.

Popular screens

White List

Market: X

Sector

Market Cap

Rating

Alert

Trend Strength

P/CF Ratio: X

United States

Any

Micro Small Mid Large Mega

Over 10,00B

A B C D

Any

Positive Negative

Less than 5

Add to

ABCD

Average

1 - 42 of 42

≡ 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%.

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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