

sector01

11/Jan/2020

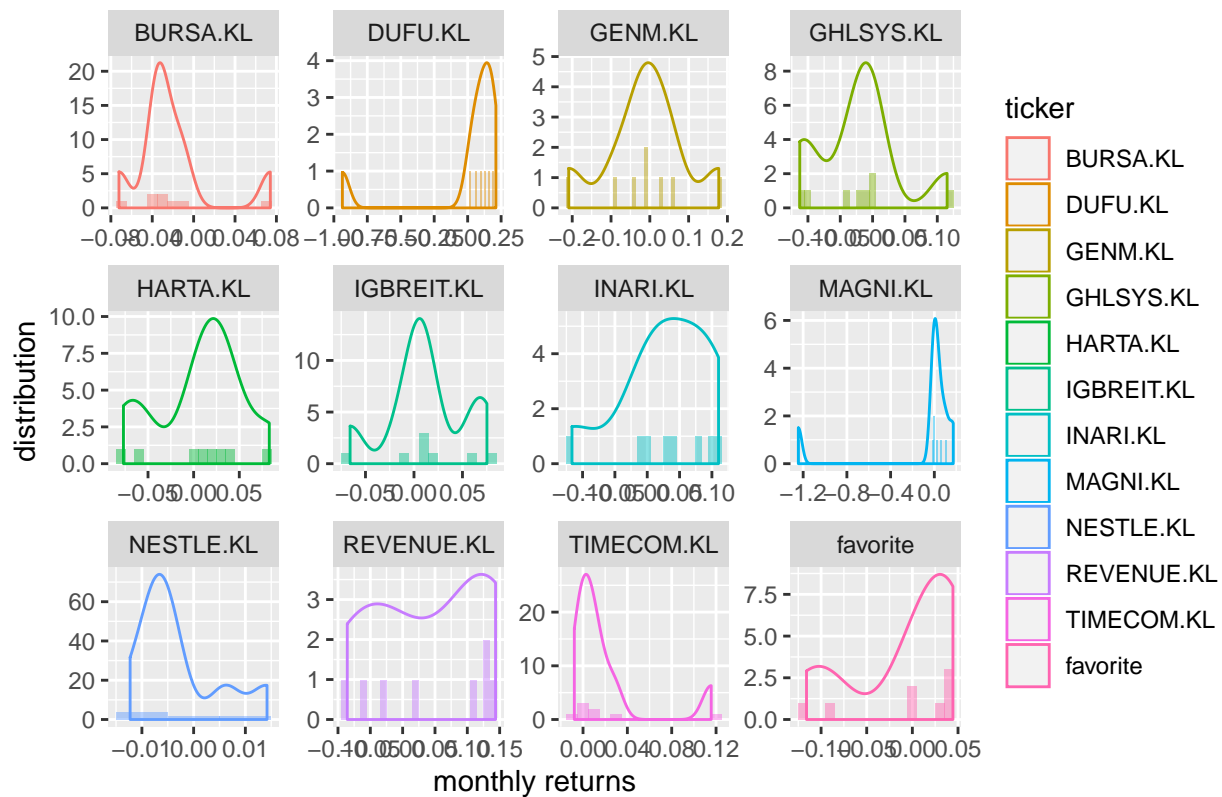
### sector reporting

Working directory:

## [1] "C:/Users/USER2/Documents/stockapp"

# 1) Monthly Returns Distribution

### 1) VIC Monthly Returns Distribution Since 2019

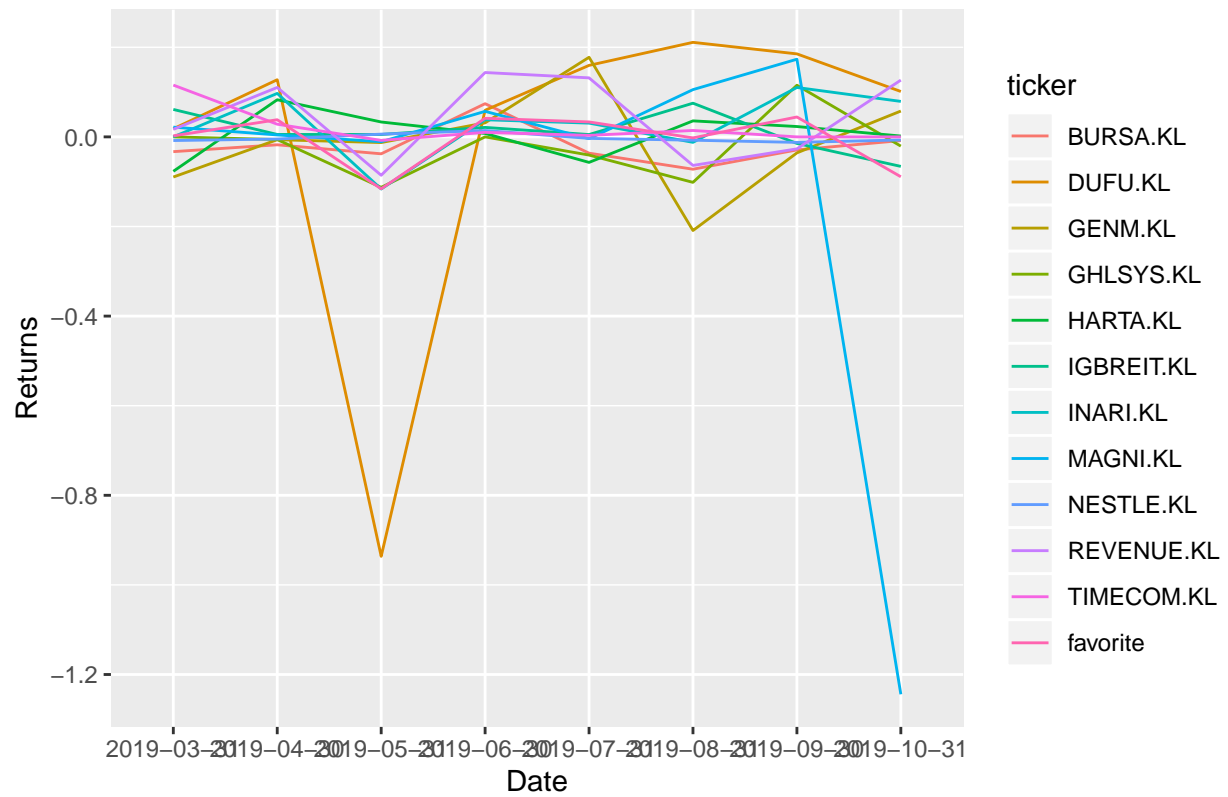


### Conclusion on Returns

1. Negative skewed stocks (Bad)
  - *Bursa and Nestle*
2. Positive skewed stocks (good)
  - **Harta**
  - **Dufu**
  - **GHLSYS**
  - **Inari**
  - **Revenue**
3. Neutral stocks

- **GenM**
  - **IGB Reit**
  - **Magni**
  - **TimeCom**
4. Overall this group is positively skewed

## 2) VIC Monthly Returns



## Conclusion

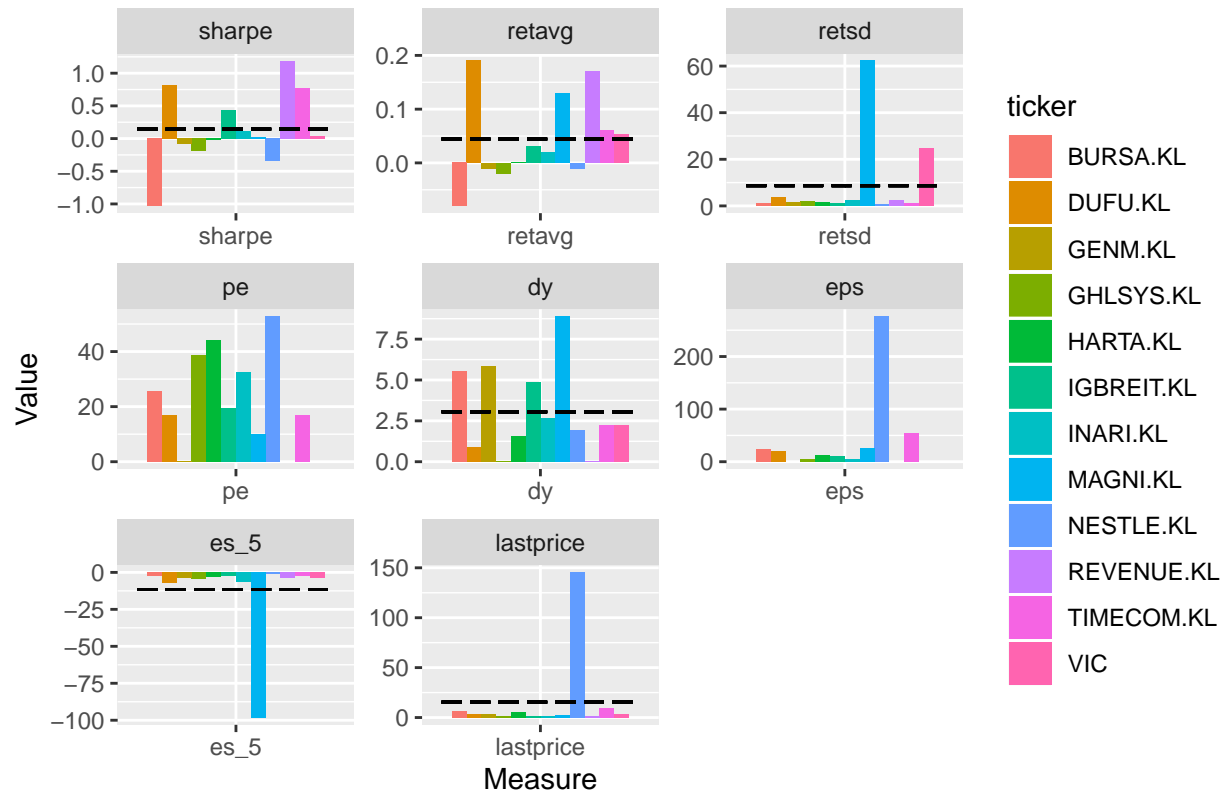
1. Volatile stocks (Bad, avoid)

- Dufu
- Magni

## Warning: Removed 5 rows containing missing values (geom\_bar).

## Warning: Removed 24 rows containing missing values (geom\_errorbar).

### 3) VIC Metrics



## Conclusion

### Sharpe Ratio

- Good performance stocks have sharpe > 1 eg
  - **Revenue**
- Average performance stocks are
  - **TimeCom**
  - **DUFU**
- Weak stocks are
  - **IGB Reit**
  - **Inari**
  - **Magni**
- Poor performers have negative sharpe ratio eg
  - **Bursa**
  - **Nestle**
  - **GenM**
  - **GHLSYS**
  - **Harta**

### Expected Shortfall (5%) : es\_5

- High risk stocks that have big volatility eg

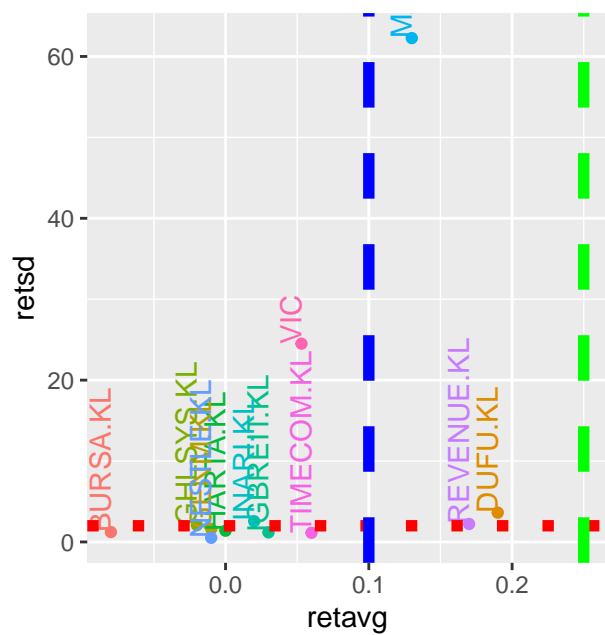
- **Magni**

## **PE**

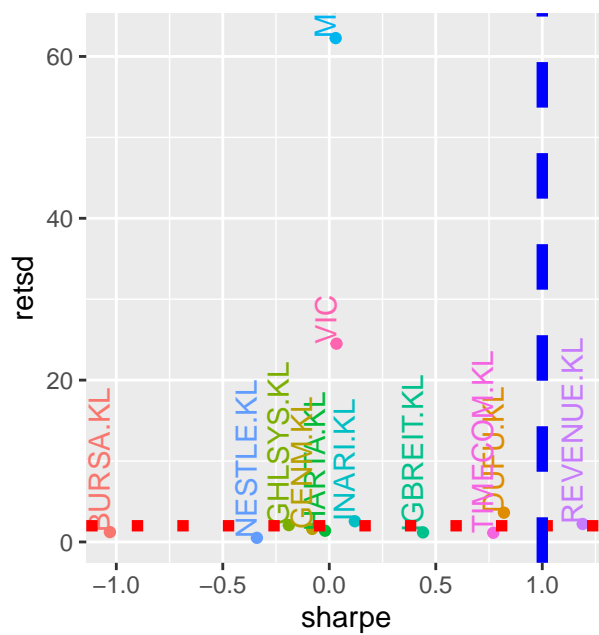
1. All stocks have high PE ratio except
  - **Magni (10)**

## \$^1`

4) Risk vs Reward (best-bottom right



5) Sharpe vs Risk (best-bottom right

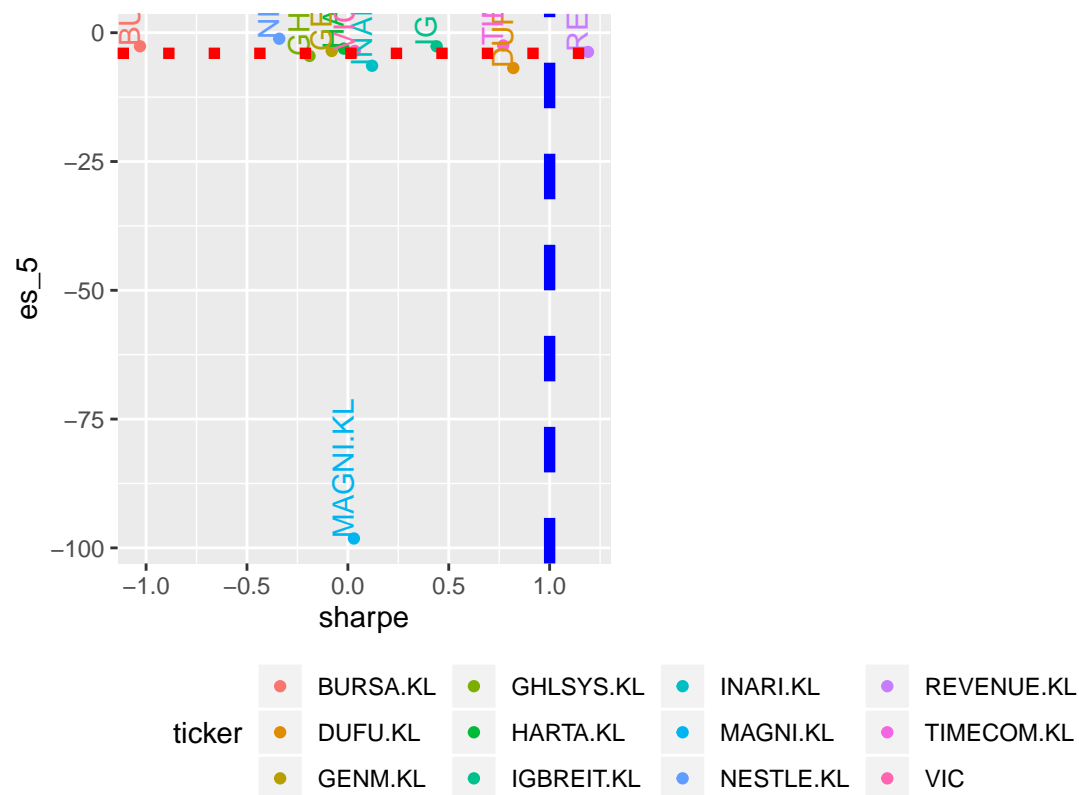


ticker	<span style="color: red;">●</span> BURSA.KL	<span style="color: olive;">●</span> GHLSYS.KL	<span style="color: teal;">●</span> INARI.KL	<span style="color: purple;">●</span> REVENUE.KL
	<span style="color: orange;">●</span> DUFU.KL	<span style="color: green;">●</span> HARTA.KL	<span style="color: blue;">●</span> MAGNI.KL	<span style="color: pink;">●</span> TIMECOM.KL
	<span style="color: gold;">●</span> GENM.KL	<span style="color: teal;">●</span> IGBREIT.KL	<span style="color: blue;">●</span> NESTLE.KL	<span style="color: magenta;">●</span> VIC

##

## \$^2`

## 6) Sharpe vs Exp Shortfall(5%) (best-top right)



```
##
## attr(,"class")
## [1] "list"      "ggarrange"
```

## 4) Risk Reward

1. No stock show promising signs

## 5) Sharpe vs Risk

1. No stock show promising signs too

## 6) - Sharpe vs Exp Shortfall

1. Only promising stock is
  - Revenue

## Final Conclusion

1. Only **Revenue** has potential due to good past performance
2. However its PE is very high at 57!

## DataTable (sharpes\_df)

Show  entries

Search:

	ticker	sharpe	retavg	retsd	totscore	maxdrawdown	close	eps	pe	dy	es_5	gradient
1	REVENUE.KL	1.19	0.17	2.22	2	-34.08	1.72			0	-3.734	0.01
2	DUFU.KL	0.82	0.19	3.62	5	-58.65	3.34	19.69		0.87	-6.86	0.01
3	TIMECOM.KL	0.77	0.06	1.13	9	-17.29	9.23	54.68		2.25	-2.481	0
4	IGBREIT.KL	0.44	0.03	1.18	8	-16.35	1.89	9.7		4.84	-2.646	0
5	INARI.KL	0.12	0.02	2.56	4	-36.54	1.72	5.31	32.39	2.67	-6.419	-0.01
6	MAGNI.KL	0.03	0.13	62.27	6	-78.78	2.58	25.52		8.88	-98.167	0
7	HARTA.KL	-0.02	0	1.39	4	-18.17	5.43	12.27	44.27	1.53	-3.088	0
8	GENM.KL	-0.08	-0.01	1.61	1	-23.33	3.27		0	5.85	-3.543	0
9	GHLSYS.KL	-0.19	-0.02	2.08	2	-26.16	1.59	4.11	38.72	0	-4.508	0
10	NESTLE.KL	-0.34	-0.01	0.51	7	-4.72	145.4		52.7	1.94	-1.168	0.05
11	BURSA.KL	-1.03	-0.08	1.22	6	-18.57	6.11	23.92	25.54	5.54	-2.633	0

Showing 1 to 11 of 11 entries

Previous  Next

## Comments

- Top scorers in that group are
  - TimeCom**
  - IGB Reit**
- Look at VIC row for group performance below
- Overall performance is low

## Table (sector\_metrics\_wdf)

Table 1: By Sector

ticker	sharpe	retavg	retsd	pe	dy	eps	es_5	lastprice
REVENUE.KL	1.190	0.170	2.2200	NA	0.00	NA	-3.734	1.72
DUFU.KL	0.820	0.190	3.6200	16.96	0.87	19.69	-6.860	3.34
TIMECOM.KL	0.770	0.060	1.1300	16.88	2.25	54.68	-2.481	9.23
IGBREIT.KL	0.440	0.030	1.1800	19.49	4.84	9.70	-2.646	1.89
INARI.KL	0.120	0.020	2.5600	32.39	2.67	5.31	-6.419	1.72
MAGNI.KL	0.030	0.130	62.2700	10.11	8.88	25.52	-98.167	2.58
HARTA.KL	-0.020	0.000	1.3900	44.27	1.53	12.27	-3.088	5.43
GENM.KL	-0.080	-0.010	1.6100	0.00	5.85	NA	-3.543	3.27
GHLSYS.KL	-0.190	-0.020	2.0800	38.72	0.00	4.11	-4.508	1.59
NESTLE.KL	-0.340	-0.010	0.5100	52.70	1.94	275.90	-1.168	145.40
BURSA.KL	-1.030	-0.080	1.2200	25.54	5.54	23.92	-2.633	6.11
VIC	0.034	0.053	24.5049	NA	2.25	NA	-3.543	3.27