

10) sector ytd - W1B

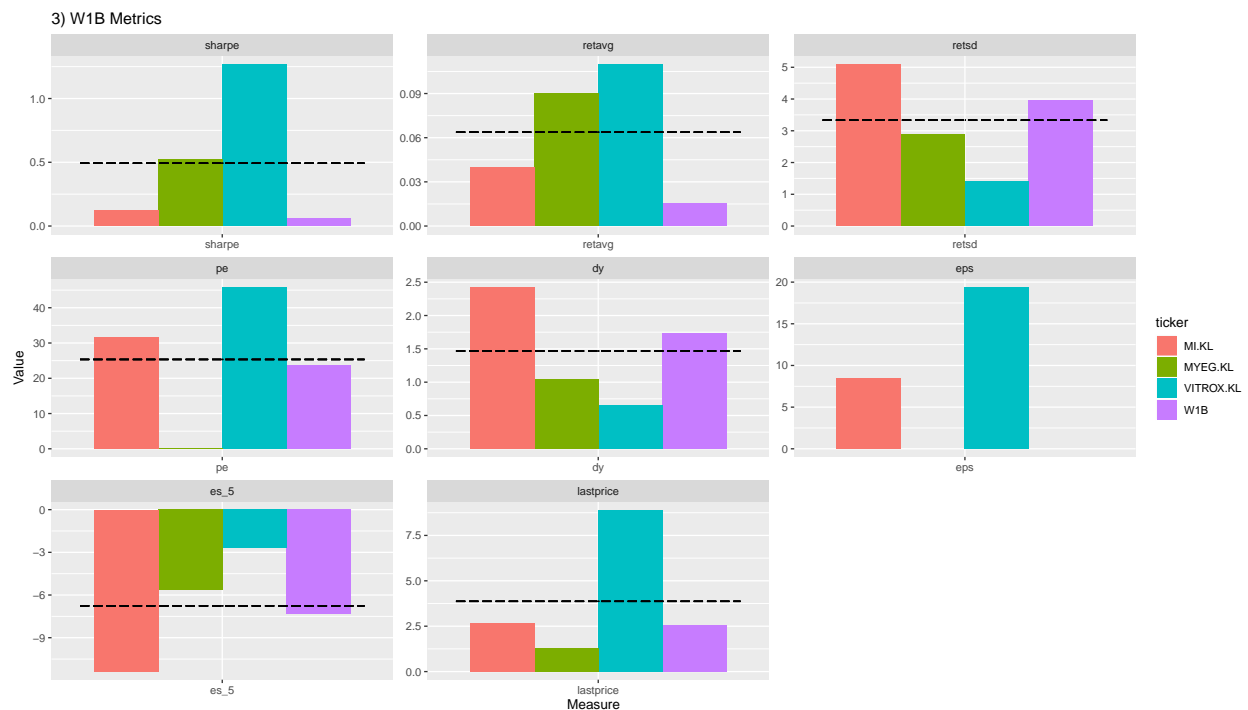
23/Feb/2020

1) change the color of the document title to red

2) turn text within the document body red

```
## [1] "getDbSharpe-uom,sector,id:(sector:favorite:W1B"
```

Sector Metrics Bar Charts



Conclusion

Sharpe Ratio (top left)

1. Good performance stocks have sharpe > 1 eg
 - **Vitrox**
2. Average performance stock is
 - **MyEG** (weak ratio)
3. Weak stocks are
 - **MI**
 - **Group**
4. Poor performers have negative sharpe ratio eg
 - **serbadk** (not in the list)

Expected Shortfall (5%) (bottom left)

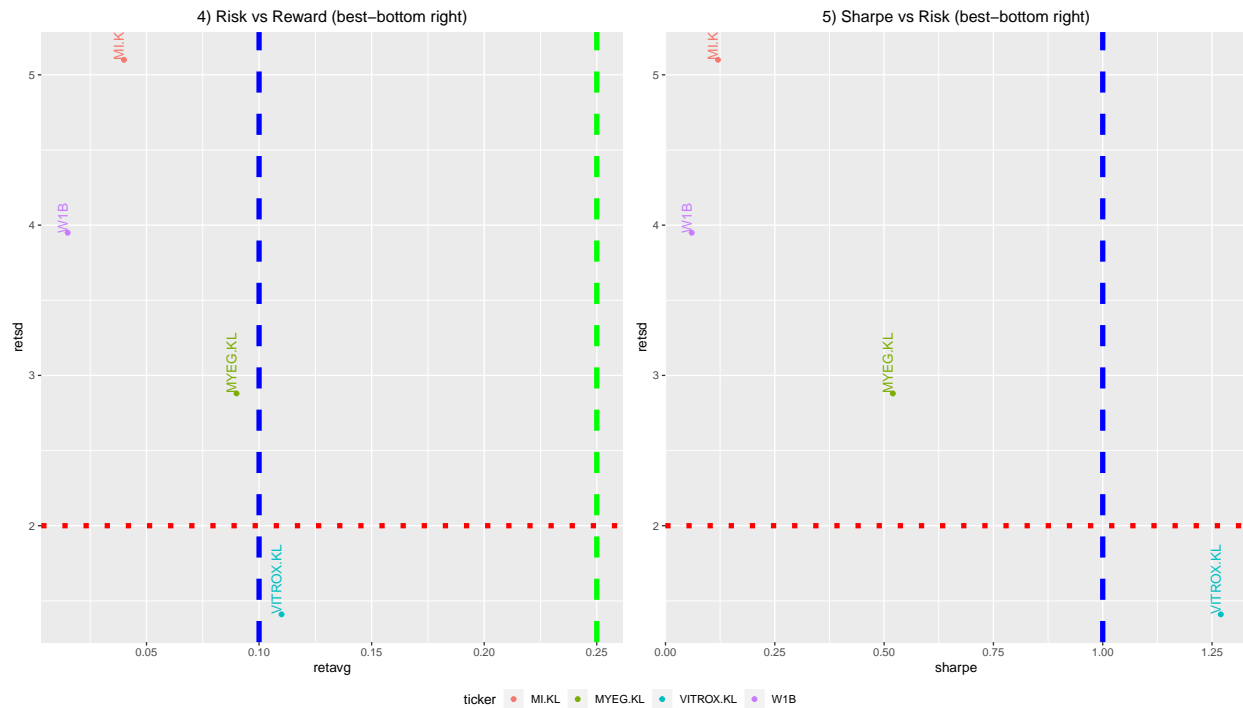
1. High risk stocks that have big volatility eg
 - MI
 - Group
 - also reported in standard deviation, above target line (top right)

PE (Valuation)

1. All stocks have high PE ratio (2nd row, left) except
 - MyEG

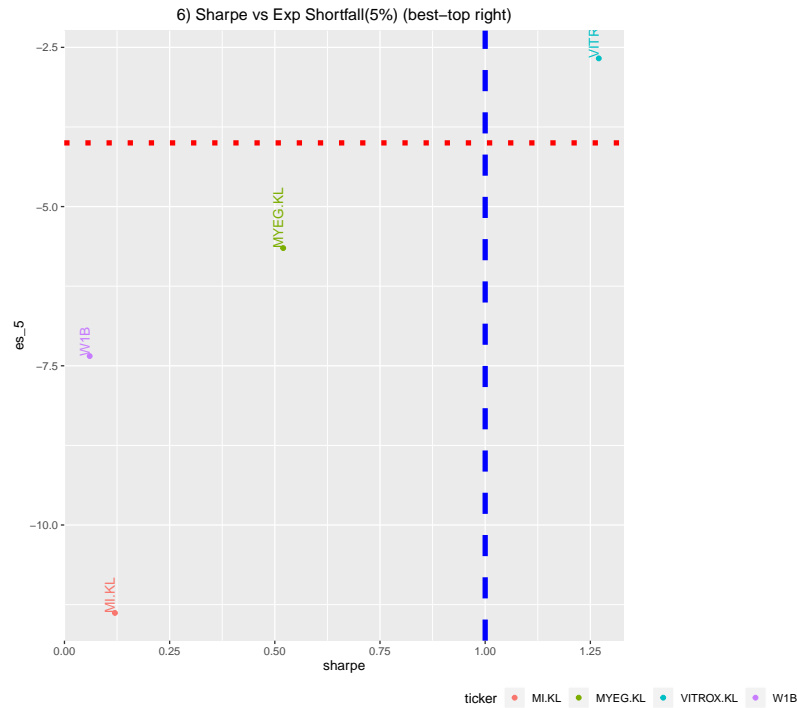
Risk Reward Charts

\$`1`



##

\$`2`



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

4) Risk Reward (top left)

1. Vitrox shows with promising signs (with low risk and good returns)

5) Sharpe vs Risk (top right)

1. Again, Vitrox show promising signs too
2. Others give low returns but high risk (MyEG looks OK)

6) - Sharpe vs Expected Shortfall (bottom)

1. Only promising stock is
 - **Vitrox**

Final Conclusion

1. Only **Vitrox** has potential due to good past performance
2. However its valuation(PE) is very high at more than 40!
3. Consolation, the risk level is low

DataTable (sharpes_df)

Show entries

Search:

	ticker	sharpe	retavg	retsd	totscore	maxdrawdown	close	eps	pe	dy	es_5	gradient
1	VITROX.KL	1.27	0.11	1.41	5	-30.09	8.92	19.43	45.92	0.65	-2.673	0.03
2	MYEG.KL	0.52	0.09	2.88	1	-41.18	1.3		0	1.05	-5.652	0
3	MLKL	0.12	0.04	5.1	4	-47.48	2.69	8.5	31.64	2.43	-11.381	0
4	SERBADK.KL	-0.58	-0.19	5.12	4	-54.55	2.43	15.26		3.33	-9.043	-0.01

Showing 1 to 4 of 4 entries

Previous Next

Comments

- Top scorers in that group are
 - Vitrox (5) & good sharpe ratio (imply good reward against risk)**
 - MyEq, although sharpe shows promising sign but scores the lowest in the group**
- Look at group performance below
- Overall performance is poor

Table (sector_metrics_wdf)

Table 1: By Sector

ticker	sharpe	retavg	retsd	pe	dy	eps	es_5	lastprice	sector
MLKL	0.12	0.040	5.100	31.64	2.43	8.50	-11.381	2.69	SEMICON
MYEG.KL	0.52	0.090	2.880	0.00	1.05	NA	-5.652	1.30	PORTAL
VITROX.KL	1.27	0.110	1.410	45.92	0.65	19.43	-2.673	8.92	SEMICON
W1B	0.06	0.015	3.949	23.78	1.74	NA	-7.348	2.56	NA

Quarter Earning Reports

Metrics Lm-Lw-Tw

Comments

- Total implies 'Median'
- Example for SemiCon group
 - sharpe median = 0.695**
 - average returns median = 0.075 or 7%**

		sharpe	retavg	retsd	pe	dy	eps	es_5	lastprice	Total
PORTAL	MYEG.KL	0.52	0.09	2.88	0	1.05	NA	-5.652	1.3	NA
	Total	0.52	0.09	2.88	0	1.05	NA	-5.652	1.3	NA
SEMICON	MI.KL	0.12	0.04	5.1	31.64	2.43	8.5	-11.381	2.69	2.56
	VITROX.KL	1.27	0.11	1.41	45.92	0.65	19.43	-2.673	8.92	1.34
	Total	0.695	0.075	3.255	38.78	1.54	13.965	-7.027	5.805	1.92
NA	W1B	0.06	0.015	3.9491	23.78	1.74	NA	-7.3475	2.56	NA
	Total	0.06	0.015	3.9491	23.78	1.74	NA	-7.3475	2.56	NA
Total		0.32	0.065	3.41455	27.71	1.395	NA	-6.49975	2.625	NA

3. Best stock in the group - Vitrox

- last price = **8.92 (21/2/20)**
- also overvalued at pe 45
- lowest dividend yields in the group = 0.65
- earning per share = 19.43