

sector01

11/Jan/2020

### sector reporting

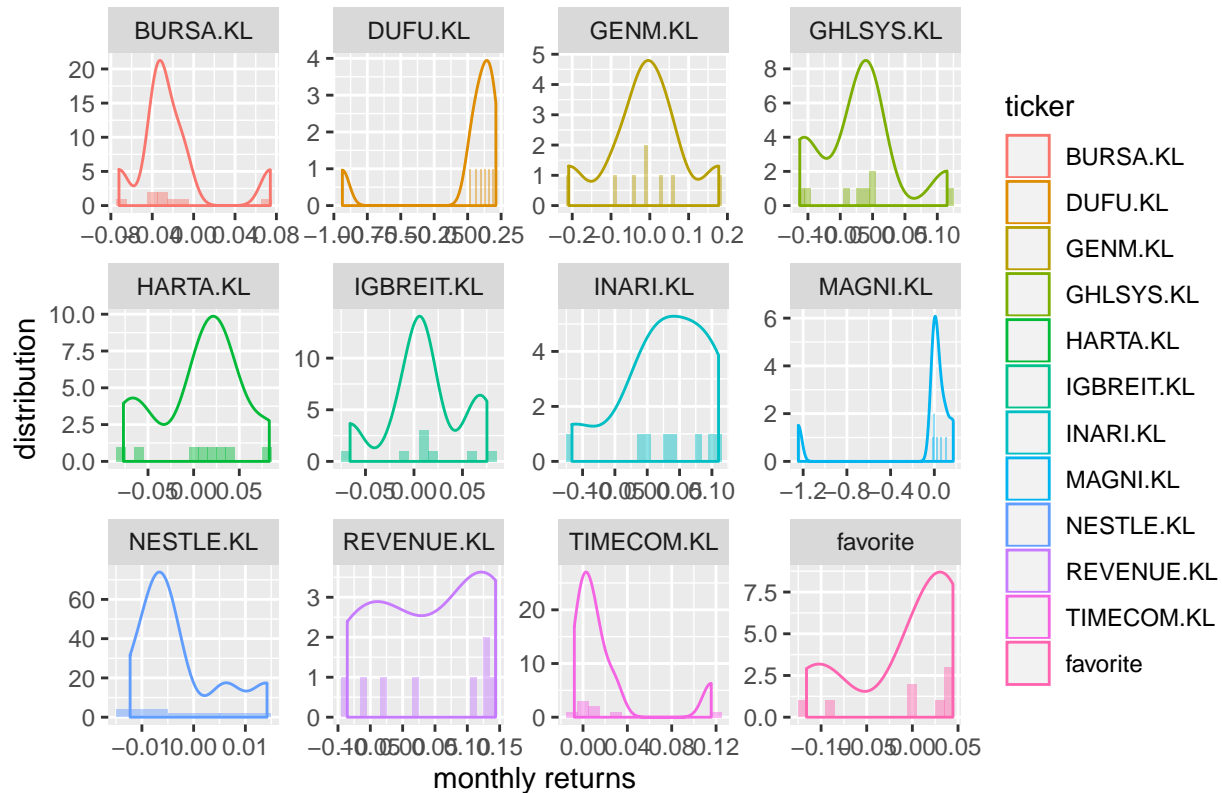
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# 1) Monthly Returns Distribution

### 1) VIC Monthly Returns Distribution Since 2019

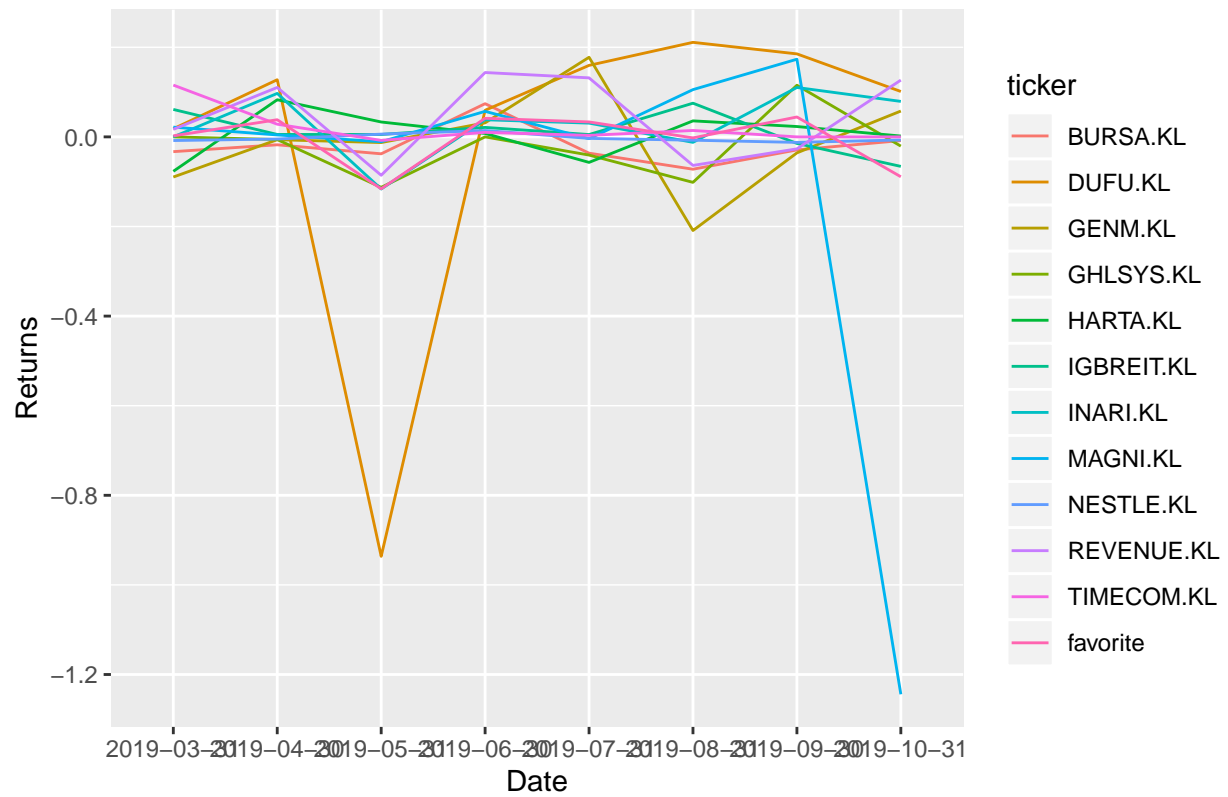


### Conclusion on Returns

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

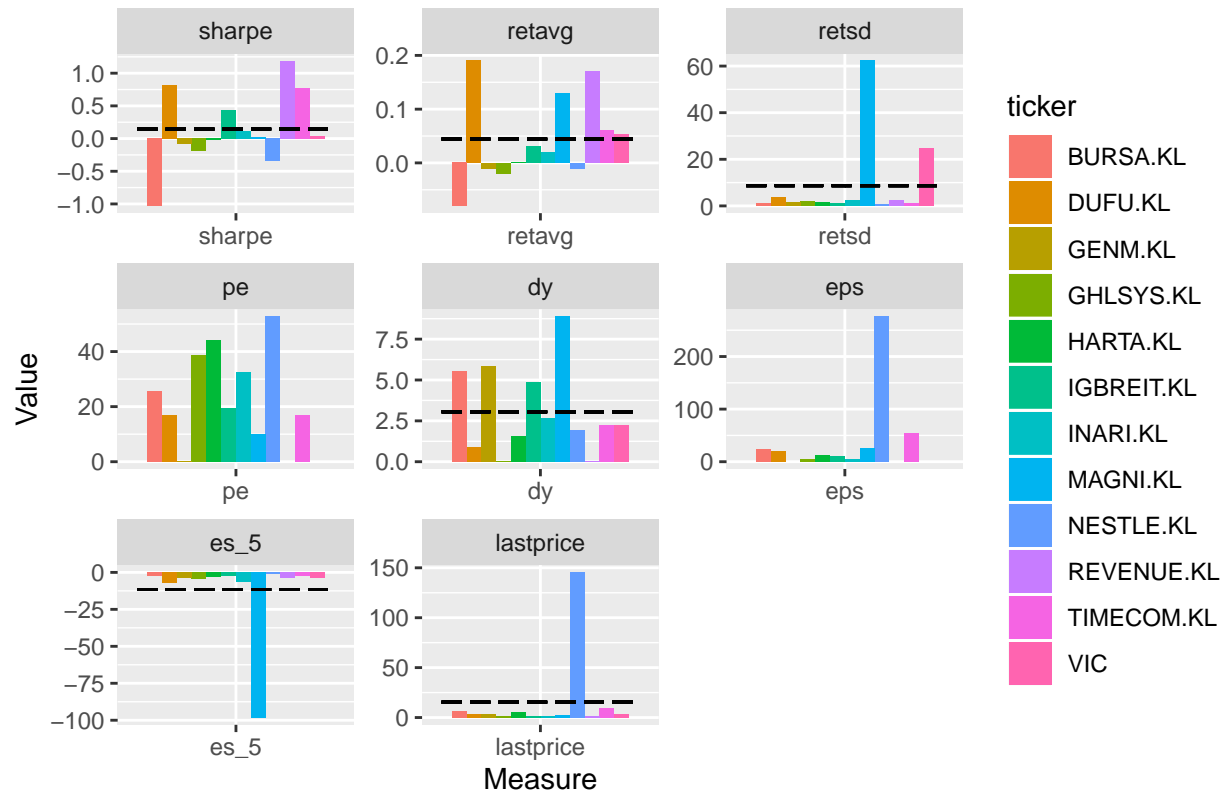
1. Volatile stocks (Bad, avoid)

- Dufu
- Magni

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### 3) VIC Metrics



## Conclusion

### Sharpe Ratio

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

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

1. High risk stocks that have big volatility eg

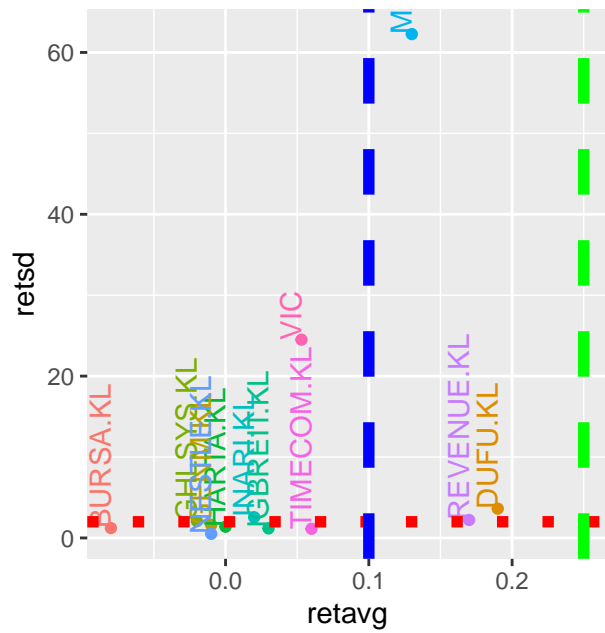
- **Magni**

## **PE**

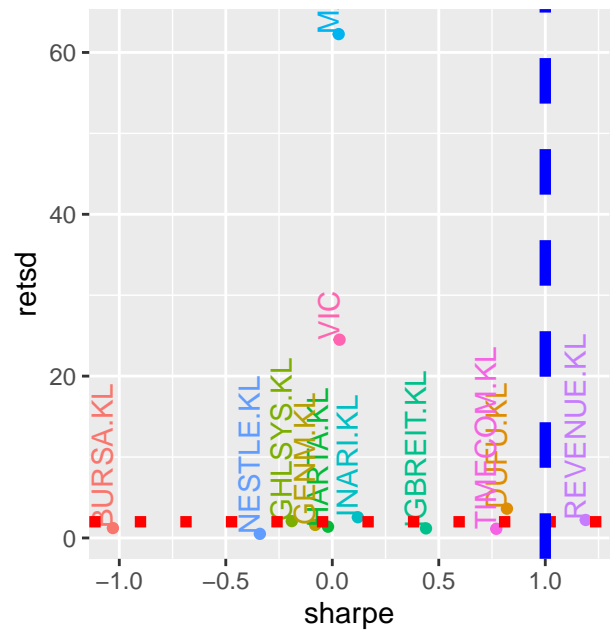
1. All stocks have high PE ratio except
  - **Magni (10)**

## \$^1`

4) Risk vs Reward (best-bottom right



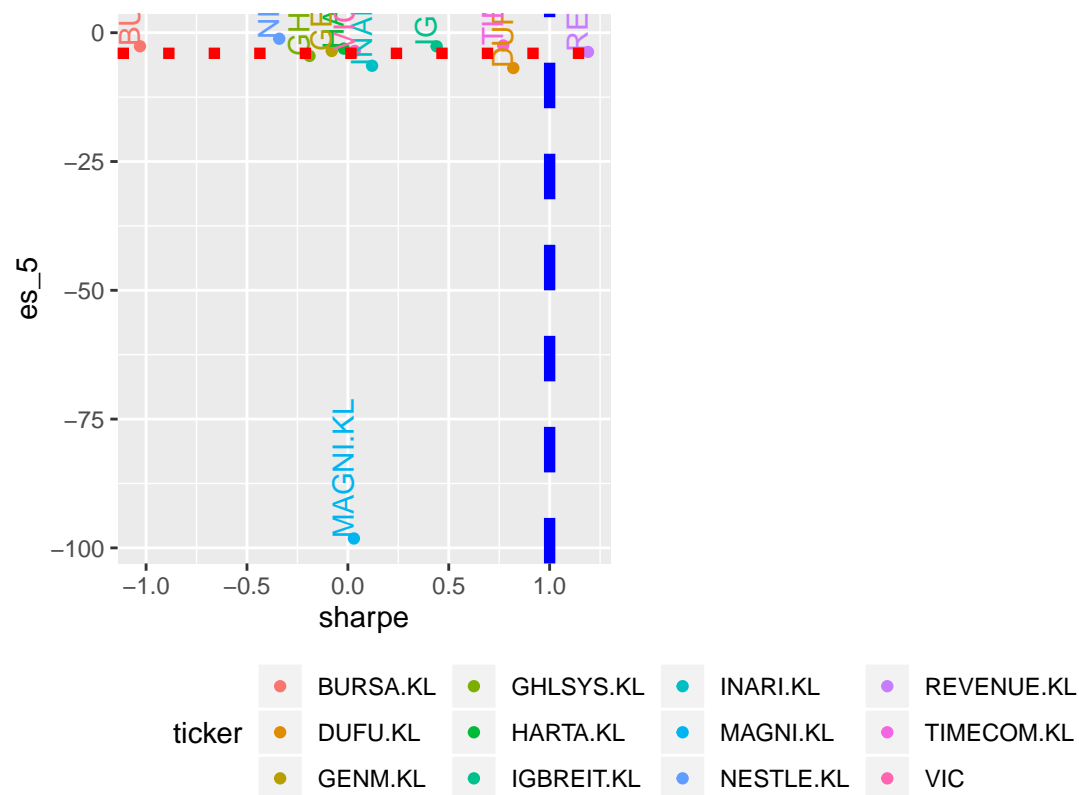
5) Sharpe vs Risk (best-bottom right



|        |                                               |                                                |                                               |                                                  |
|--------|-----------------------------------------------|------------------------------------------------|-----------------------------------------------|--------------------------------------------------|
| 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)



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## 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!