

Investment Ratings Tearsheet

ANALYSES
FUTURE
RETURN
PROSPECTS

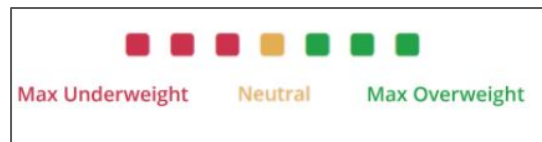
ClearMacro's Investment Ratings present, in a standardised **ranking** framework, ClearENGINE's forward-looking insights about return prospects for the global multi-asset investment universe.

Ratings are used to guide investment screening and allocation decisions and are a key building block of our Portfolio Diagnostic.

SHORT
TERM
HORIZON

The seven ratings shown below represent the Engine's current conviction level about **absolute and relative performance prospects**. Conviction level is driven by the directional alignment and the level of underlying return signals that are then mapped to the relevant rating band.

MEDIUM
TERM
HORIZON



LONG
TERM
HORIZON

Assets have different return drivers over different time horizons and so return prospects are rated separately for three different holding periods:

- **Short term (0-6 months)**
- **Medium term (6-12+ months)**
- **Long term (3-5+ years)**

A SINGLE
INTEGRATED
VIEW

Additionally, users can evaluate, on an **Integrated (Multi-Horizon) Ratings Dashboard**, which parts of the investment universe have the most aligned return prospects across all three holding periods, so maximising the probability of consistent portfolio outperformance. **Users can express their preferences** to different performance horizons via a flexible and transparent weighting system.

» [INVESTMENT RATINGS PRIMER](#)

» [INVESTMENT RATINGS PERFORMANCE BACK-TEST PRIMER](#)