# Trendrating Momentum Alpha US Large cap (25)

September 2020

# Chart

Alpha US Large cap (25)
S&P 500
850
800
750
700
650
600
550
500
450
400
350
300
Jan '15
Jul '15
Jan '16
Jul '16
Jan '17
Jul '17
Jan '18
Jul '18
Jan '19
Jul '19
Jan '20
Jul '20

# Key facts

## Performance

| | Trendrating | Benchmark | Difference |
|---|---|---|---|
| **Cumulative** | **+209.52%** | **+70.01%** | **+139.51%** |
| **Annualized** | **+21.24%** | **+9.47%** | **+11.77%** |
| Yearly average | +21.42% | +9.87% | +11.55% |
| Max consecutive positive weeks | 17 | 10 | +7 |

## Risk

| | Trendrating | Benchmark | Difference |
|---|---|---|---|
| Max drawdown | -30.75% | -33.92% | +3.18% |
| Average yearly drawdown | -12.73% | -14.37% | +1.64% |
| Monthly standard deviation | 5.27% | 5.29% | -0.02% |
| Max consecutive negative weeks | 3 | 3 | 0 |

## Key ratios

| | Trendrating | Benchmark | Difference |
|---|---|---|---|
| One way yearly average turnover | 231% | | |
| Sharpe ratio | 1.3886 | 0.5318 | +0.8568 |
| Sterling ratio | 1.5366 | 0.5526 | +0.9841 |
| Sortino ratio | 3.0054 | 1.0486 | +1.9568 |
| Beta | 0.7200 | | |
| Tracking error | 0.0872 | | |
| Information ratio | 0.3566 | | |
| Treynor ratio | 0.4466 | | |
| % positive weeks | 75.00% | 69.12% | +5.88% |

# Analytics

## Historical statistics

| | Yearly performance | | | Max drawdown | | | Monthly return stdDev | | | One way turnover |
|---|---|---|---|---|---|---|---|---|---|---|
| Year | Trendrating | Benchmark | Added value | Trendrating | Benchmark | Added value | Trendrating | Benchmark | Added value | |
| 2015 | 9.73% | -0.73% | 10.45% | -10.97% | -12.35% | 1.38% | 4.25% | 4.39% | 0.13% | 78.36% |
| 2016 | 20.71% | 9.54% | 11.17% | -9.41% | -10.51% | 1.10% | 3.52% | 3.71% | 0.19% | 88.88% |
| 2017 | 44.11% | 19.42% | 24.69% | -4.59% | -2.80% | -1.79% | 3.09% | 1.89% | -1.20% | 50.57% |
| 2018 | 8.60% | -6.24% | 14.84% | -15.07% | -19.78% | 4.71% | 5.40% | 4.82% | -0.58% | 85.24% |
| 2019 | 33.55% | 28.88% | 4.67% | -5.58% | -6.84% | 1.25% | 3.51% | 3.53% | 0.02% | 49.57% |
| 2020 | 11.81% | 8.34% | 3.47% | -30.75% | -33.92% | 3.18% | 10.64% | 11.36% | 0.72% | 128.57% |
| Annualized | 21.24% | 9.47% | 11.77% | -12.73% | -14.37% | 1.64% | 5.07% | 4.95% | -0.12% | 66.00% |

## Year to date performance and risk

| | Monthly performance | | | Max drawdown | | | Monthly return stdDev | | |
|---|---|---|---|---|---|---|---|---|---|
| Month | Trendrating | Benchmark | Added value | Trendrating | Benchmark | Added value | Trendrating | Benchmark | Added value |
| Jan 2020 | -0.40% | -0.16% | -0.24% | -3.66% | -3.13% | -0.53% | 3.42% | 3.20% | -0.22% |
| Feb 2020 | -8.53% | -8.41% | -0.12% | -12.39% | -12.76% | 0.37% | 6.28% | 6.82% | 0.54% |
| Mar 2020 | -7.40% | -12.51% | 5.11% | -27.00% | -28.52% | 1.52% | 25.32% | 26.35% | 1.03% |
| Apr 2020 | 8.93% | 12.68% | -3.75% | -3.31% | -4.80% | 1.49% | 8.40% | 11.40% | 3.00% |
| May 2020 | 5.84% | 4.53% | 1.31% | -3.26% | -3.76% | 0.50% | 4.96% | 6.30% | 1.34% |
| Jun 2020 | 5.03% | 1.84% | 3.19% | -4.15% | -7.12% | 2.97% | 6.34% | 8.28% | 1.95% |
| Jul 2020 | 6.92% | 5.51% | 1.41% | -3.60% | -1.84% | -1.75% | 6.03% | 3.68% | -2.34% |
| Aug 2020 | 2.38% | 7.01% | -4.63% | -5.14% | -0.80% | -4.34% | 4.96% | 2.31% | -2.65% |

# Holdings

| | Security | | | |
|---|---|---|---|---|
| Weight | Ticker | Name | Market | Sector |
| 3.43% | GILD | Gilead Sciences | US | Biotechnology |
| 4.84% | NEM | Newmont | US | Gold |
| 2.45% | SNAP | Snap | US | Interactive Media & Services |
| 5.00% | AMZN | Amazon.com | US | Internet & Direct Marketing Retail |
| 5.00% | TROW | T. Rowe Price | US | Asset Management & Custody Banks |
| 2.39% | KLAC | Kla | US | Semiconductor Equipment |
| 2.42% | SPLK | Splunk | US | Application Software |
| 4.97% | CSGP | Costar | US | Research & Consulting Services |
| 4.48% | DLR | Digital Realty Trust | US | Specialized REITs |
| 5.00% | ATVI | Activision Blizzard | US | Interactive Home Entertainment |
| 2.67% | CMG | Chipotle Mexican Grill | US | Restaurants |
| 2.33% | MSCI | Msci | US | Financial Exchanges & Data |
| 5.00% | ADBE | Adobe | US | Application Software |
| 5.00% | DOCU | Docusign | US | Application Software |
| 2.51% | SNPS | Synopsys | US | Application Software |
| 2.79% | TWLO | Twilio | US | Internet Services & Infrastructure |
| 5.00% | EQIX | Equinix | US | Specialized REITs |
| 2.64% | VEEV | Veeva Systems | US | Health Care Technology |
| 4.46% | SGEN | Seattle Genetics | US | Biotechnology |
| 5.00% | TMUS | T-mobile Us | US | Wireless Telecommunication Services |
| 4.44% | SBAC | Sba Communications | US | Specialized REITs |
| 4.61% | REGN | Regeneron Pharmaceuticals | US | Biotechnology |
| 4.14% | LLY | Eli Lilly | US | Pharmaceuticals |
| 5.00% | NFLX | Netflix | US | Movies & Entertainment |

| | Security | | | |
|---|---|---|---|---|
| Weight | Ticker | Name | Market | Sector |
| 4.42% | VRTX | Vertex Pharmaceuticals | US | Biotechnology |

# Notes

The investment universe is at most the 200 largest caps in the reference market.

Trendrating measures price momentum using a four grades rating A,B,C,D.

The **Alpha US Large cap (25)** strategy invests only in stocks Rated **A**.

Every month **25** stocks are rated "**A**" giving priority to the lower market cap stocks.

The **Alpha US Large cap (25)** was launched on January 2015.

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