

TRENDRATING ADVANCED ANALYTICS FEED

THE NEXT LEVEL OF MARKET INTELLIGENCE.
ADD AN EDGE TO YOUR INVESTMENT STRATEGY.

The ability to capture trends, profiting from bull markets and avoiding bear phases is the key to superior performance on a consistent basis. Investors that have a good understanding and a disciplined respect for the specific price trend of securities outperform competitors. **Any investment strategy can be enhanced by a better synchronization to trends developments.**

Most investors use numerous metrics based on fundamental and quantitative data, but very few measure in a proven, objective, systematic way, the real direction of price trends and remain hostage to market noise and opinions, despite the fact that capturing trends is the key to better returns.

Traditional indicators from technical analysis and chart pattern studies often yield inconsistent results across different cycles and market types.

Old school momentum investing tends to be late as it uses fixed time windows that may require time to adjust to fast changing trends.

But a new generation of sophisticated models has emerged to fix this.

Trendrating fills a critical gap of market intelligence by providing a methodology to support a better synchronization for individual stocks and sectors trends, that makes the investment decision process more accurately informed about the factor that impacts performance the most – medium term trends.

Trendrating solution is based on a “ pattern recognition” algorithm that processes a large volume of data.

The algorithm works on a multi-factor analysis and uses a self-adaptive , flexible time window. When the different factors are in synch there is a high probability that a relevant trend is in place. The dynamic time window enables a more timely identification of an emerging trend and the multi-factor approach supports an effective filtering of price noise , short term volatility and false moves.

Trendrating provides advanced analytics designed to capture trends, identifying most of the winners and avoiding a large part of the losers with in a yearly horizon. Our model offers a unique rating of trends where **A** and **B** indicate a bull trend and **C** and **D** mark bear moves. **We provide a unique edge where A and B rated stocks on average outperform those rated C and D.**

In order to document and track over time the above statements we produce a monthly analysis for different investment universes. The focus of the analysis is to measure at the end of a 3 months window the accuracy of Trendrating methodology in capturing the trends of the best performing stocks vs. the worst performers.

We define as best performers those securities that recorded gains above 15% over the last 3 months. Similarly we identify as worst performers those stocks that posted a loss exceeding 15% in the same time frame.

INVESTMENT UNIVERSE - 400 LARGEST MARKET CAP EUROZONE

SUMMARY OF RESULTS

best performers :	
27 stocks	
minimum return	15%
maximum return	38%
average return	22%
number of stocks that received positive rating	23
% of trend capture	85%
worst performers	
38 stocks	
mimimum loss	-15%
maximum loss	-31.61%
average loss	-20.59%
number of stocks that received negative rating	31
% of trend capture	81%

LIST OF STOCKS – Best Performers

3 Months Best Performers			
symbol/name	3 months performance	rating	issued
VAR1	38.64%	A	10/31/2018
BC8	34.26%	A	2/13/2017
CLNX	28.60%	A	11/27/2018
BAR	27.60%	A	2/14/2019
SRT	24.40%	A	1/9/2018
IMA	22.89%	A	5/8/2019
AMP	21.68%	A	3/20/2019
SAX	21.58%	A	3/21/2019
ING	21.33%	A	5/6/2019
TNET	21.14%	A	5/16/2019
BEI	20.34%	A	5/15/2019
ADS	19.78%	A	3/1/2019
AGL	19.10%	A	5/21/2019
O1BC	18.46%	A	2/25/2019
GLPG	18.00%	A	4/4/2019
SAP	17.50%	A	6/12/2018
COP	17.44%	A	3/5/2019
ENX	16.09%	A	4/17/2019
DIM	15.48%	A	1/19/2018
ASM	15.29%	A	4/2/2019
DNA	15.05%	A	4/12/2019
HLAG	17.18%	B	4/18/2019

LIST OF STOCKS – Worst Performers

3 Months Worst Performers			
symbol/name	3 months performance	rating	issued
AF	-26.79%	C	5/10/2019
CO	-26.64%	C	5/15/2019
LHA	-22.54%	C	5/10/2019
CASH	-17.66%	C	5/2/2019
UMI	-31.61%	D	12/7/2018
MT	-30.22%	D	10/23/2018
OSR	-27.75%	D	4/13/2018
MAN	-24.36%	D	8/31/2018
DRI	-24.05%	D	8/23/2018
BAYN	-23.67%	D	2/7/2018
APAM	-23.58%	D	10/17/2018
DLG	-23.45%	D	11/30/2018
PSG	-22.94%	D	7/25/2018
STERV	-22.57%	D	12/11/2018
WAF	-22.27%	D	10/17/2018
ANDR	-21.93%	D	12/7/2018
TIT	-21.57%	D	6/26/2018
AM	-21.44%	D	1/2/2019
NK	-20.59%	D	6/13/2018
DBK	-20.12%	D	10/10/2018
IAG	-18.99%	D	4/17/2019
TYRES	-18.50%	D	10/18/2018
NOKIA	-17.36%	D	5/21/2019
WCH	-17.17%	D	8/31/2018
UPM	-16.83%	D	12/27/2018
KU2	-16.42%	D	4/3/2018
VPK	-15.92%	D	5/30/2019
CNHI	-15.44%	D	7/16/2018
OCI	-15.35%	D	2/13/2019
ELIOR	-15.34%	D	1/25/2019
O2D	-15.07%	D	1/29/2018