TRENDRATING

Cut the noise. Stay on top of the trends!

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.

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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 - 300 LARGEST MARKET CAP EUROZONE

SUMMARY OF RESULTS

Best Performers :	
23 stocks	
minimum return	15%
maximum return	41%
average return	23%
number of stocks that received positive rating	20
% of trend capture	90%

Worst Performers	
37 stocks	
mimimum loss	-15%
maximum loss	-33%
average loss	-20%
number of stocks that received negative rating	25
% of trend capture	70%

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LIST OF STOCKS – Best Performers

3 Months Best Performers			
winners			
symbol/name	3 months performance	rating	issued
ALT	40.86%	A	19.03.2019
WDI	35.15%	A	21.06.2019
BAR	31.77%	A	14.02.2019
HLAG	31.45%	A	26.06.2019
VAR1	29.40%	A	31.10.2018
SZU	26.36%	A	13.06.2019
COP	24.15%	A	05.03.2019
SOI	22.53%	A	11.03.2019
DIM	21.68%	A	19.01.2018
ATC	21.45%	A	07.05.2019
CLNX	20.99%	A	27.11.2018
SAX	20.47%	A	21.03.2019
AT	19.85%	A	01.03.2019
ING	17.67%	A	06.05.2019
ADS	17.36%	A	01.03.2019
BC8	16.81%	A	13.02.2017
AFX	16.10%	A	21.01.2019
AMP	16.01%	A	20.03.2019
TKWY	15.81%	A	12.10.2017
WLN	15.20%	A	22.02.2017

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LIST OF STOCKS – Worst Performers

3 Months Worst Performers			
winners			
symbol/name	3 months performance	rating	issued
UMI	-33.07%	D	07.12.2018
WAF	-28.39%	D	17.10.2018
LHA	-28.31%	D	03.06.2019
DLG	-26.43%	D	30.11.2018
DWNI	-24.10%	D	17.06.2019
AF	-23.12%	C	10.05.2019
MAN	-22.03%	D	31.08.2018
HOT	-20.65%	D	31.05.2019
ANDR	-20.13%	D	07.12.2018
PSG	-19.18%	D	25.07.2018
UPM	-18.73%	D	27.12.2018
UTDI	-17.63%	D	24.08.2018
O2D	-17.24%	D	29.01.2018
NOKIA	-17.16%	D	21.05.2019
1COV	-16.94%	D	27.06.2019
IAG	-16.89%	D	17.04.2019
PIRC	-16.81%	D	24.10.2018
CO	-16.67%	C	15.05.2019
STERV	-16.60%	D	11.12.2018
NDA	-16.57%	D	23.07.2018
BKT	-16.28%	D	17.10.2018
CBK	-16.27%	D	12.06.2018
CABK	-16.20%	D	28.11.2018
BKIA	-16.02%	D	04.12.2018
VIS	-15.62%	D	19.12.2018