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 US

SUMMARY OF RESULTS

Best Performers	
42 stocks	
minimum return	16%
maximum return	90%
average return	25%
number of stocks that received positive rating	41
% of trend capture	99%

Worst Performers	
25 stocks	
mimimum loss	-15%
maximum loss	-39%
average loss	-23%
number of stocks that received negative rating	25
% of trend capture	100%

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LIST OF STOCKS – Best Performers

3 Months Best Perfomers			
winners			
symbol/name	3 months performance	rating	issued
ARRY	90.21%	A	08.11.2018
APC	56.52%	A	22.05.2019
OKTA	43.74%	A	20.04.2018
ERIE	42.40%	A	27.07.2018
DATA	32.99%	A	19.06.2019
TSS	32.50%	A	08.03.2019
QCOM	30.37%	A	29.04.2019
SNAP	29.26%	A	05.04.2019
ARNC	27.78%	A	29.04.2019
EXAS	27.70%	A	15.05.2018
MKTX	27.35%	A	03.12.2018
CERN	25.84%	A	14.05.2019
DXCM	24.47%	A	24.06.2019
VEEV	24.36%	A	09.05.2016
LDOS	24.09%	A	23.04.2019
HAS	23.12%	A	04.06.2019
PAYC	22.25%	A	01.02.2019
MELI	21.77%	A	18.07.2018
DIS	21.39%	A	13.07.2018
TTWO	21.01%	B	05.06.2019
KMX	20.49%	A	10.05.2019
IDXX	20.41%	A	24.03.2016
MNST	20.24%	A	14.03.2019
CINF	20.07%	A	10.09.2018
BR	19.90%	A	24.05.2019
LMT	19.83%	A	22.05.2019
RMD	19.05%	A	03.06.2019
AIG	18.95%	A	21.05.2019
GPN	17.72%	A	14.03.2019
NOW	17.50%	A	08.08.2016
NOC	17.44%	A	28.05.2019
BLL	17.41%	A	16.08.2018
HSY	17.38%	A	13.09.2018
LLL	17.22%	A	11.04.2019
S	17.05%	A	24.05.2019
MSI	17.00%	A	19.08.2016

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HRS	16.73%	A	08.05.2019
APD	16.55%	A	06.02.2019
CPRT	16.46%	A	27.02.2019
MCK	16.44%	A	26.06.2019
NVR	16.16%	A	26.03.2019

LIST OF STOCKS – Worst Performers

3 Months Best Perfomers			
losers			
symbol/name	3 months performance	rating	issued
TEVA	-39.44%	D	26.02.2019
BIDU	-35.36%	D	06.09.2018
DD	-33.98%	D	08.11.2018
MYL	-31.09%	D	09.10.2018
IMBBY	-30.00%	D	02.05.2019
SUZ	-27.59%	D	23.05.2019
HAL	-26.57%	D	06.09.2018
OXY	-26.10%	D	21.12.2018
SSL	-24.70%	D	28.06.2019
REGN	-23.46%	D	11.06.2019
GELYY	-21.20%	D	28.06.2019
ATHM	-21.09%	C	20.05.2019
MRO	-19.72%	D	14.01.2019
MT	-19.18%	D	19.10.2018
TSLA	-18.73%	D	05.04.2019
APA	-18.55%	D	20.12.2018
STT	-18.24%	D	08.08.2018
PTR	-18.15%	D	26.12.2018
SOUHY	-17.86%	D	09.05.2019
CHU	-17.67%	D	13.06.2019
DXC	-15.74%	D	03.12.2018
SNP	-15.73%	D	08.01.2019
NOK	-15.37%	D	13.05.2019
GWW	-15.25%	D	01.05.2019
EC	-15.25%	D	03.06.2019