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. (3 months analysis from 24/04/19 To 24/07/19)

We define as best performers those securities that recorded gains above 10% over the last 3 months. Similarly we identify as worst performers those stocks that posted a loss exceeding 10% in the same time frame.

INVESTMENT UNIVERSE - 300 LARGEST MARKET CAP EUROZONE

SUMMARY OF RESULTS

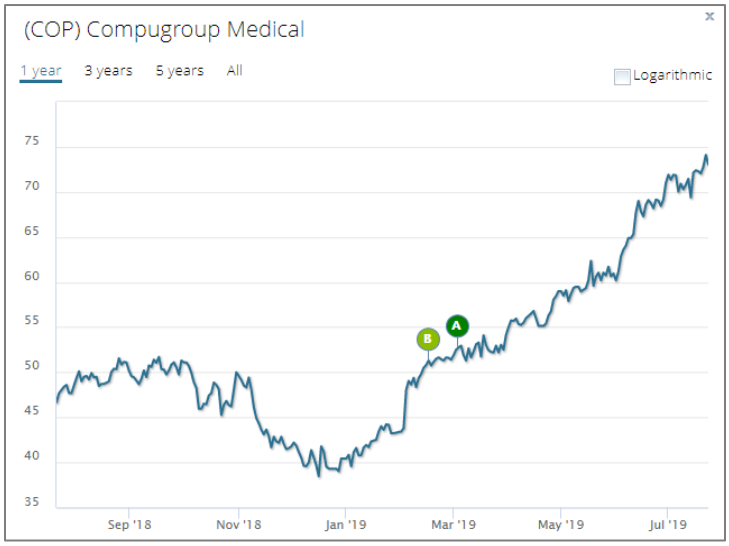
Best Performers	
46 stocks	
minimum return	**10%**
maximum return	**25%**
average return	**16%**
number of stocks that received positive rating	41
(41 out of 46) % of trend capture	90%

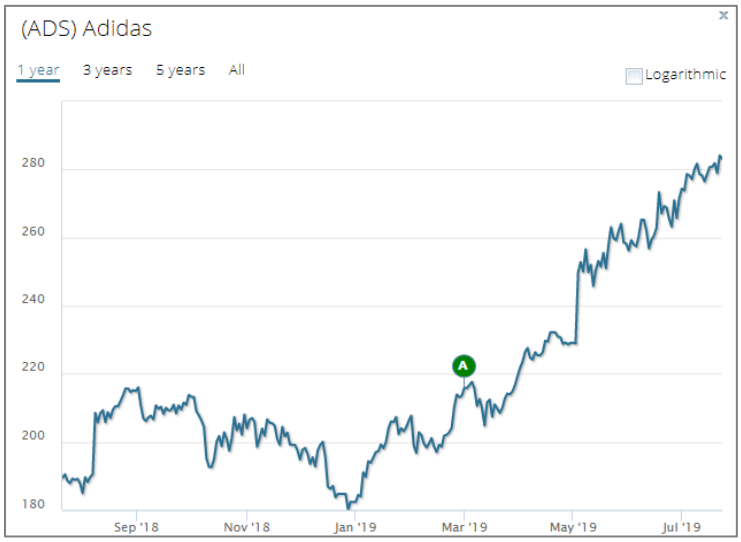
Worst Performers	
49 stocks	
mimimum loss	**-10%**
maximum loss	**-29%**
average loss	**-16%**
number of stocks that received negative rating	44
(44 out of 49) % of trend capture	90%

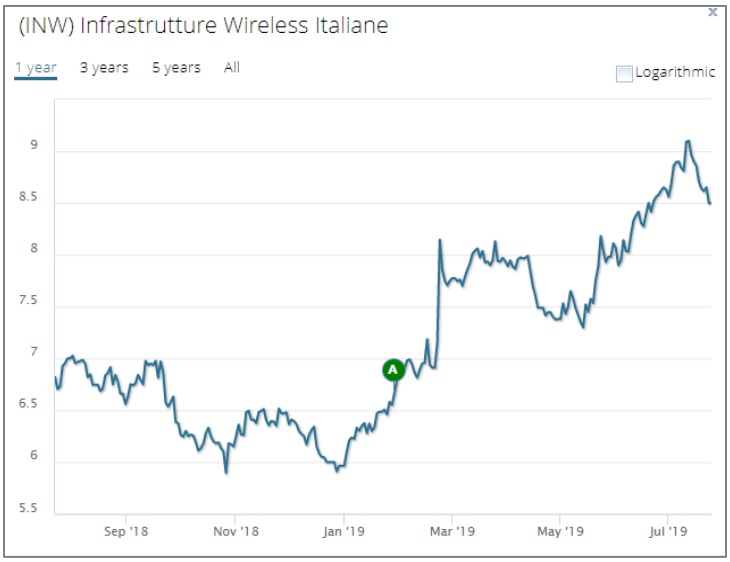
3 Months Best Performers			
winners - 6 Stocks			
symbol/name	3 months performance	rating	Issued
ALT	25.38%	**A**	03/19/2019
AMP	24.81%	**A**	20/03/2019
COP	23.81%	**A**	05/03/2019
ADS	23.55%	**A**	01/03/2019
INW	15.18%	**A**	01/29/2019
SAX	11.04%	**A**	21/03/2019

3 Months Worst Performers			
Losers - 6 Stocks			
symbol/name	3 months performance	rating	issued
MAN	-29.11%	**D**	08/31/2018
DRI	-20.82%	**D**	23/08/2018
ANDR	-25.51%	**D**	12/07/2018
UTDI	-27.23%	**D**	08/24/2018
VOE	-12.85%	**D**	08/02/2018
BAS	-12.17%	**D**	03/08/2018

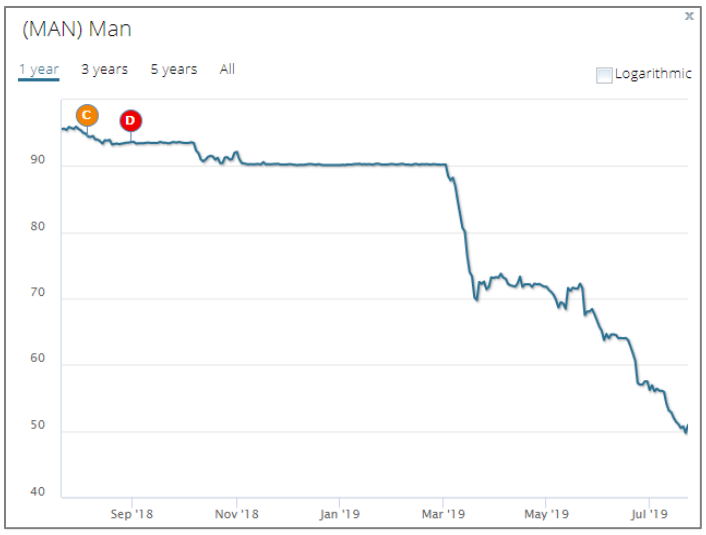
Graphs – Winners

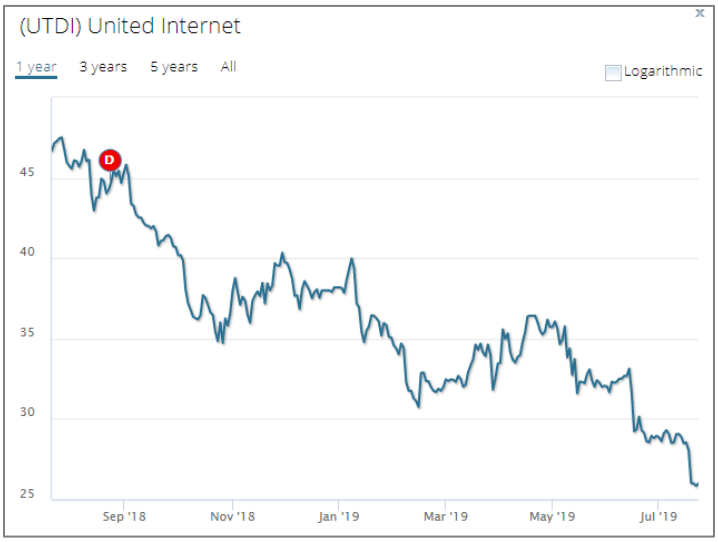


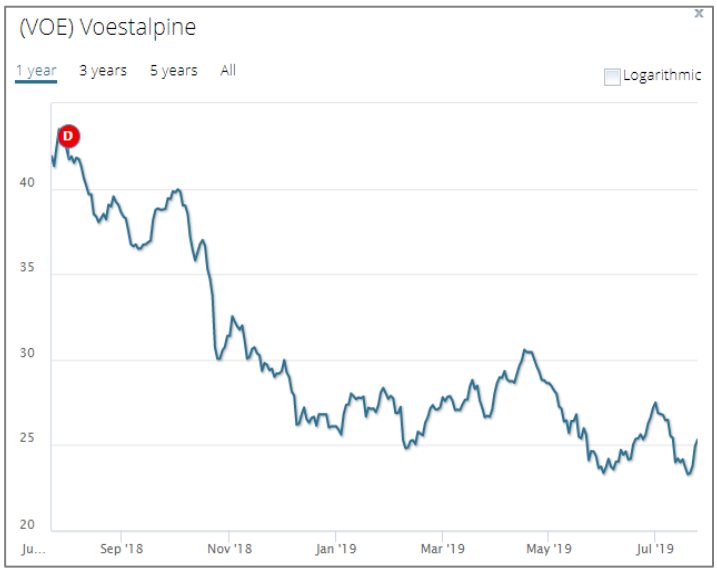




Graphs – Losers







Top 10 Performers Stocks – Sectors

- Marine Transportation
- Computer Services
- Medical Supplies
- Software
- Footwear
- Publishing
- Mobile Telecommunications
- Real Estate Holding & Development

Worst 10 Performers Stocks – Sectors

- Commercial Vehicles & Trucks
- Airlines
- Banks
- Internet
- Industrial Machinery
- Heavy Construction
- Mobile Telecommunications