



DELIVERING ALPHA

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.**

Trendrating fills a critical gap of market intelligence by providing a methodology and a “performance management“ system to support a better synchronization with 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 , and offers rich functionality for portfolio management and advisory.

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.

The solution is a powerful complement to the existing analytical process of active equity portfolio managers.

500 US Large Cap Stocks

Analysis - **AB** vs **CD** Average Return – Integrate Alpha generating intelligence in your investment process

A report documenting the average performance of all the stocks rated **A** and **B** vs those rated **C** and **D** for a specific investment universe.

The focus of the analysis is to measure at the end of a 6 months window the accuracy of Trendrating methodology. This report analyzes a universe of **500 US Large Cap Stocks** and measures the last **6 months performance** of all the Stocks that have been rated **A** or **B** at the beginning of the time window vs all the Stocks that received a **C** or **D** rating. The average return of **A** and **B** rated Stocks was +4.55%. The average performance of **C** and **D** rated Stocks was +1.48% for a differential of +3.07% over the 6 months (May 31st to November 30th)

Rating	#	Average Return
Total	300	3.99%
A	233	4.75%
B	12	0.73%
C	12	1.55%
D	40	1.46%
AB	245	4.55%
CD	52	1.48%

6 Months Best Performers		
Winners - 10 Securities	6 months Performance	Rating
symbol/name		
Lam Research	49.76%	A
Kla	46.83%	A
Target	41.60%	A
Apple	39.43%	A
Applied Materials	35.89%	A
Arconic	33.76%	A
Burlington Stores	33.08%	A
Lululemon Athletica	31.43%	A
Kansas City Southern	30.48%	A
Edwards Lifesciences	29.43%	A

6 Months Worst Performers		
Losers - 10 Securities	6 months Performance	Rating
symbol/name		
Align Technology	-35.42%	C
Ulta Beauty	-32.00%	D
Concho Resources	-23.77%	D
Occidental Petroleum	-21.56%	D
Workday	-20.26%	D
Twitter	-19.51%	C
Varian Medical Systems	-17.49%	D
Ameriprise Financial	-16.75%	C
Viacomcbs	-16.40%	D
Dupont De Nemours	-15.02%	D

500 European Large Cap Stocks

Analysis - **AB** vs **CD** Average Return – Integrate Alpha generating intelligence in your investment process

A report documenting the average performance of all the stocks rated **A** and **B** vs those rated **C** and **D** for a specific investment universe.

The focus of the analysis is to measure at the end of a 6 months window the accuracy of Trendrating methodology. This report analyzes a universe of **500 European Large Cap Stocks** and measures the last **6 months performance** of all the Stocks that have been rated **A** or **B** at the beginning of the time window vs all the Stocks that received a **C** or **D** rating. The average return of **A** and **B** rated Stocks was +5.15%. The average performance of **C** and **D** rated Stocks was +1.39% for a differential of +3.76% over the 6 months (May 31st to November 30th)

Rating	#	Average Return
Total	300	4.14%
A	212	4.81%
B	9	13.27%
C	19	0.07%
D	54	1.86%
AB	221	5.15%
CD	73	1.39%

6 Months Best Performers		
Winners - 10 Securities	6 months Performance	Rating
symbol/name		
Hapag-Lloyd	117.24%	A
Enbw Energie Baden-wuerttemberg	72.73%	A
Banca Mediolanum	49.31%	A
Asml	44.34%	A
Genmab	35.15%	A
Jd Sports Fashion	32.58%	A
Mtu Aero Engines	30.96%	A
Cellnex Telecom	30.43%	A
Delivery Hero	30.30%	A
Puma	27.10%	A

6 Months Worst Performers		
Losers - 10 Securities	6 months Performance	Rating
symbol/name		
Nokia	-29.75%	D
Ipsen	-27.48%	D
Chr. Hansen	-25.38%	D
Renault	-24.80%	D
Carnival	-20.72%	D
Rolls-royce	-19.68%	D
Electricite De France	-19.61%	D
Thales	-17.41%	D
Publicis Groupe	-16.50%	D
Imperial Brands	-15.78%	D

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