TRENDRATING

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.

300 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 **300 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 +2.24%. The average performance of C and D rated Stocks was –14.71% for a differential of +16.95% over the 6 months (September 2nd to February 29th)

Rating	#	Average Return
Total	300	0.04%
A	256	1.86%
B	5	21.79%
C	10	-10.79%
D	29	-16.06%
AB	261	**2.24%**
CD	39	**-14.71%**

6 Months Best Performers				6 Months Worst Performers		
Winners - 10 Stocks				Losers - 10 Stocks		
Symbol/Name	6 Months Performance	Rating		Symbol/Name	6 Months Performance	Rating
Ringcentral	67.78%	A		Dupont De Nemours	-37.77%	D
Dexcom	64.61%	A		Continental Resources	-37.19%	D
Solaredge Technologies	58.68%	A		Diamondback Energy	-36.51%	D
Nvidia	50.26%	B		Marathon Oil	-33.97%	D
Advanced Micro Devices	44.38%	A		Erie Indemnity	-33.23%	C
Lumentum	36.41%	B		Devon Energy	-30.89%	D
Davita	33.87%	A		Dxc Technology	-29.17%	D
Splunk	33.11%	A		Occidental Petroleum	-27.39%	D
Amedisys	32.28%	A		Exxon Mobil	-26.80%	D
Lam Research	29.41%	A		Ugi	-25.03%	D

300 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 **300 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 +6.42%. The average performance of C and D rated Stocks was -16.49% for a differential of +22.91% over the 6 months (September 2nd to February 29th)

Rating	#	Average Return
Total	300	1.84%
A	238	6.40%
B	2	8.88%
C	8	-21.54%
D	52	-15.72%
AB	240	**6.42%**
CD	60	**-16.49%**

6 Months Best Performers		
Winners - 10 Stocks		
Symbol/Name	**6 Months Performance**	**Rating**
Hellofresh	79.04%	A
Delivery Hero	49.19%	A
Sophos	49.00%	A
Samhallsbyggnadsbolaget I Norden	43.92%	A
Ingenico	42.64%	A
Kingspan	35.13%	A
Games Workshop	32.64%	A
Dunelm	32.04%	A
Asm International	31.02%	A
Bechtle	30.44%	A

6 Months Worst Performers		
Losers - 10 Stocks		
Symbol/Name	**6 Months Performance**	**Rating**
Renault	-52.22%	D
Ipsen	-37.16%	D
Evraz	-34.96%	C
Pearson	-34.80%	D
Cineworld	-30.21%	D
Carnival	-29.32%	D
Iss	-29.01%	D
Ssp	-28.18%	D
Man	-27.80%	D
Oci	-27.45%	C

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