



## 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 2<sup>nd</sup> to February 29<sup>th</sup>)

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

6 Months Best Performers		
Winners - 10 Stocks		
Symbol/Name	6 Months Performance	Rating
Ringcentral	67.78%	<b>A</b>
Dexcom	64.61%	<b>A</b>
Solaredge Technologies	58.68%	<b>A</b>
Nvidia	50.26%	<b>B</b>
Advanced Micro Devices	44.38%	<b>A</b>
Lumentum	36.41%	<b>B</b>
Davita	33.87%	<b>A</b>
Splunk	33.11%	<b>A</b>
Amedisys	32.28%	<b>A</b>
Lam Research	29.41%	<b>A</b>

6 Months Worst Performers		
Losers - 10 Stocks		
Symbol/Name	6 Months Performance	Rating
Dupont De Nemours	-37.77%	<b>D</b>
Continental Resources	-37.19%	<b>D</b>
Diamondback Energy	-36.51%	<b>D</b>
Marathon Oil	-33.97%	<b>D</b>
Erie Indemnity	-33.23%	<b>C</b>
Devon Energy	-30.89%	<b>D</b>
Dxc Technology	-29.17%	<b>D</b>
Occidental Petroleum	-27.39%	<b>D</b>
Exxon Mobil	-26.80%	<b>D</b>
Ugi	-25.03%	<b>D</b>

### 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 2<sup>nd</sup> to February 29<sup>th</sup>)

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

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

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

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