



**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 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 3 months window the accuracy of Trendrating methodology. This report analyzes a universe of **300 European Large Cap Stocks** and measures the last **3 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 +8.27%. The average performance of **C** and **D** rated Stocks was -5.29% for a differential of +13.56% over the 3 months (June 1st to September 1st).

Rating	#	Average Return
Total	300	-2.24%
A	52	10.30%
B	13	0.14%
C	4	-6.67%
D	225	-5.26%
AB	71	8.27%
CD	229	-5.29%

3 Months Best Performers		
Winners / 10 Stocks		
Name	3 Months Performance	Rating
Audi	53.85%	A
Sartorius Stedim Biotech	47.39%	A
Siemens Gamesa Renewable Energy	44.68%	A
Varta	37.73%	A
Gerresheimer	28.63%	A
Hypoport	26.38%	A
Adyen	24.38%	A
Hellofresh	23.00%	A
Symrise	22.12%	A
Sartorius	21.76%	A

3 Months Worst Performers		
Losers / 10 Stocks		
Name	3 Months Performance	Rating
Klepierre	-36.97%	D
Hapag-Lloyd	-35.33%	C
Banco Bilbao Vizcaya Argentaria	-30.90%	D
Telefonica	-30.08%	D
Banco Santander	-27.09%	D
Deutsche Lufthansa	-26.36%	D
Grenke	-24.12%	D
Icade	-24.07%	D
Fraport I	-23.68%	D
Societe Generale	-23.63%	D

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 3 months window the accuracy of Trendrating methodology. This report analyzes a universe of **300 US Large Cap Stocks** and measures the last **3 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 +14.72%. The average performance of **C** and **D** rated Stocks was -4.84%. for a differential of +19.56% over the 3 months (June 1st to September 1st).

Rating	#	Average Return
Total	300	3.13%
A	100	16.55%
B	21	6.03%
C	4	4.34%
D	170	-5.06%
AB	126	14.72%
CD	174	-4.84%

3 Months Best Performers		
Winners / 10 Stocks		
Name	3 Months Performance	Rating
Tesla	162.30%	A
Square	78.04%	A
Wayfair	68.51%	A
Zoom Video Communications	54.93%	A
Apple	54.79%	A
Salesforce.com	54.43%	A
DocuSign	52.18%	A
Nvidia	51.90%	A
Coupa Software	48.45%	A
Twilio	37.12%	A

3 Months Worst Performers		
Losers / 10 Stocks		
Name	3 Months Performance	Rating
Phillips 66	-34.84%	D
Valero Energy	-30.45%	D
Simon Property	-28.95%	D
Wells Fargo	-27.52%	D
Exxon Mobil	-27.04%	D
Eog Resources	-27.00%	D
American International	-26.12%	D
Boeing	-25.46%	D
General Electric	-25.06%	D
Conocophillips	-24.69%	D

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