What Sets Us Apart

Quality of Our Model

Other momentum factor index providers rely on a simple and outdated model. Trendrating has scrutinized over 300 indicators to identify the 8 most effective which are combined in a proprietary algorithm that self-adjusts to price patterns and volatility. Our Master Model has been back-tested over 25 years on 500,000+ time series covering 20,000 Stocks, Currencies, Indices and ETFs.

Speed of Adjustments

Momentum exists in many cases and goes unnoticed by providers who only rebalance their indices quarterly or bi-annually. Speed of analysis is crucial to promptly adjust the index components. Trendrating adjusts our model components monthly so that you can identify more opportunities.

Expectations of Trend Duration

The sooner an investor can identify momentum, the longer they can participate in a trend. Most popular momentum indices require 12 months of validation on a stock before including it. Trendrating can identify and rate the momentum of a stock within 3 months.

Breadth & Flexibility

The robust methodology of Trendrating is complemented by a powerful technology platform that enables our customers to create and personalize their own momentum models. This combined solution provides breadth and flexibility that can be applied to any basket of stocks on any investment universe.

A New Paradigm in Momentum Investing

The existence and the positive impact on performance of the Momentum factor are well documented. The performance of an investment strategy can be dramatically improved by employing intelligent analysis. Through this methodology professional investors can leverage the performance of the best performing stocks and at the same time gain better control of risk by excluding the worst performing assets in that period.

Trendrating momentum analytics easily fit into most investment styles to strengthen the decision process. We make it easy for fund managers to test any strategy with Trendrating at a real performance level. By incorporating the most sophisticated momentum models in the financial industry, Trendrating is a great complement to fundamental focused strategies adding enhanced performance, risk control and better diversification.

BENEFITS OF USING OUR MOMENTUM FACTOR ANALYTICS

Price momentum rating alerts	• Promptly identify changes in momentum • Separate the winners from the losers
Screening the market for investment ideas	• Do not miss momentum opportunities in your investment universe
Analysis of single stocks and peer comparison	• Find the best momentum plays in any sector
Momentum rating through sectors and countries	• Compare and rate sectors and countries by momentum
Health check of portfolios and momentum optimization	• Run a systematic reality check on your holdings
Momentum factor strategies testing	• Build and test personalized strategies
Momentum factor index building	• Build and track your own customized momentum index

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WHY TRENDRATING IS DIFFERENT

ACCURATE TREND IDENTIFICATION   Our methodology is based on 8 algorithms combined in a pattern recognition Master Model. This multi-factor approach accurately follows the direction of price trends on a mid-long term time frames. Back-tested over 25 years, the product has been 70-80% accurate at successfully following trends on a Global basis for stocks, indices, ETFs, currencies and commodities.

TRANSPARENCY OF RESULTS   Our customers control all parameters of strategy testing and simulation. Get immediate feedback on how Trendrating works at different times and what the average accuracy has been historically across our letter grading (A,B,C,D). There are not too many analytics providers that show the practical outcome of what transpired during real market conditions.
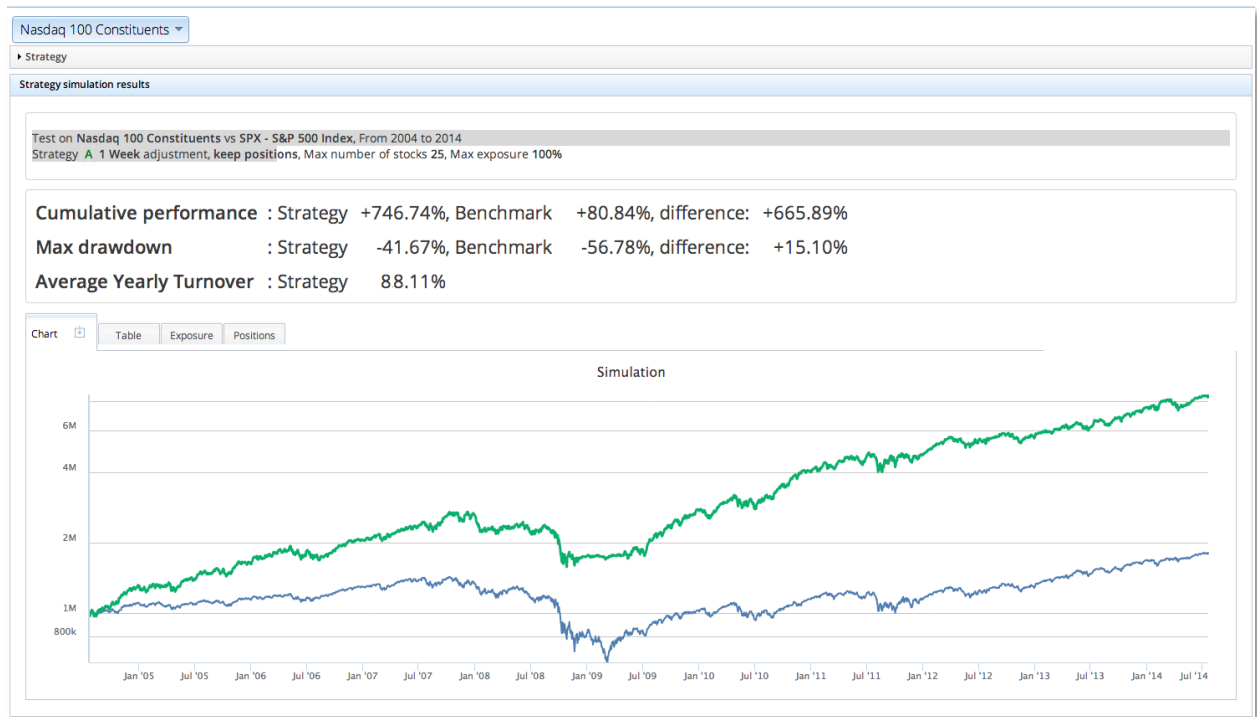
EASY FIT   Trendrating is designed to complement the investment decision process. It fits easily into different steps of the workflow – idea generation, validation, portfolio optimization and benchmark comparison. Trendrating creates actionable information that brings clarity and discipline to decision making.

IMPACT ON PERFORMANCE   The value of Trendrating is easy to measure where it matters most – the Bottom Line. By implementing our system, users save time as Trendrating handles all of the complex analysis and delivers a "Grade" based on a proven methodology which can easily be validated with other investment metrics.

OUR MOMENTUM FACTOR MODEL DRAMATICALLY IMPROVES PERFORMANCE

Nasdaq 100 Constituents ▾		
▸ Strategy		
Strategy simulation results		

Test on **Nasdaq 100 Constituents** vs SPX - **S&P 500 Index**, From 2004 to 2014
Strategy **A** **1 Week** adjustment, **keep positions**, Max number of stocks **25**, Max exposure **100%**

Cumulative performance	: Strategy	+746.74%, Benchmark	+80.84%, difference:	+665.89%
Max drawdown	: Strategy	-41.67%, Benchmark	-56.78%, difference:	+15.10%
Average Yearly Turnover	: Strategy	88.11%		

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