

COMPANY OVERVIEW

Our Team

Our veteran team of portfolio managers and data scientists bring a lifetime of deep experience in financial modeling and portfolio analytics. Our co-founders, **Rocco Pellegrinelli** & **Sandro Bottarelli**, previously created Brainpower, a global provider of portfolio analysis tools, which was acquired by Bloomberg. Former CEO of Thomson Reuters, **Tom Glocer**, is an investor in our firm and is head of our Advisory Board. Trendrating has offices in London, New York and Lugano.

Our Product

The **Trendrating Momentum Analytics Platform** provides portfolio managers and market strategists with web-based tools to measure momentum objectively and systematically. Ratings can be exported into spreadsheets, research reports and quantitative models. Modules included in the current version include a Screener, Portfolio Analyzer, Portfolio Optimizer, Back Tester and Index Builder. All parameters of strategy testing and simulation are user defined. You receive immediate feedback on Trendrating results including the average historical accuracy across our letter ratings (A, B, C, D). All results show the practical outcome during actual market conditions giving fund managers full transparency into our effectiveness.

Our Model

Trendrating has scrutinized over 350 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 with an impressive **80% success ratio at identifying price moves greater than 5% over a prolonged period.**

Our Advantage

Momentum exists in many cases and goes unnoticed by legacy models which only rebalance quarterly or bi-annually. They are too slow to engage. Conversely, trend following technical indicators generate too many entry and exit signals and are often fooled by technical corrections and get stopped out prematurely. The Trendrating model self-adjusts monthly so that you can **identify more opportunities sooner and participate in price moves for a longer duration.** Our straight forward interface also enables you to create and personalize your own momentum strategies and indices without involving expensive quantitative research analysts or algorithmic strategy developers.

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THE CHALLENGE

Improving outdated Momentum Factor Models to achieve superior risk-adjusted returns

Momentum can be defined as the persistence of an investment's relative performance. Robust performing investments are likely to continue to perform well for prolonged phases while weak performing investments tend to continue to underperform for a period of time. It is well-documented through hundreds of academic studies, yet ignored or overlooked by many asset managers. These studies show the presence of momentum in various asset classes and geographic regions dating back to the Victorian Ages. Momentum investing is not a gimmick. It requires a disciplined systematic approach. It is also negatively correlated to value investing making it a key component in constructing diversified portfolios.

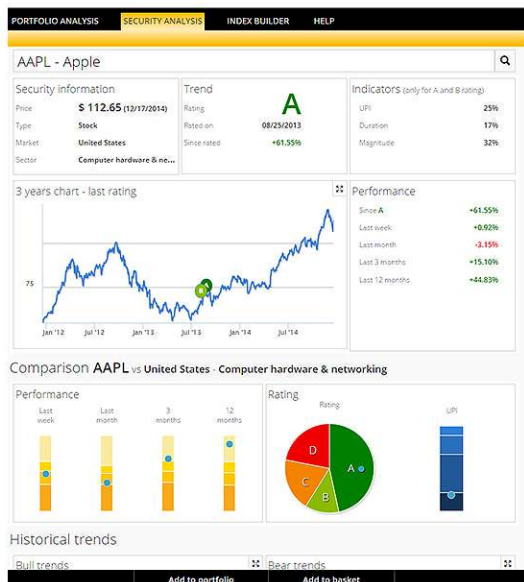
Lowering the bar of entry for funds of all sizes and strategies to profit from Momentum

For the past 20 years academic studies have repeatedly shown that, on average, shares that have performed well in the recent past continue to do so for some time. The recent abundance of academic research has led esteemed firms such as AQR, Blackrock, Barclays, Fidelity, Goldman Sachs, Guggenheim, Invesco, MSCI and Standard & Poor's to offer momentum funds and indices which have outperformed the market. Nasdaq recently acquired momentum specialists, Dorsey Wright Associates for \$225 million. This validation is critical in momentum's advent as a proven investment strategy.

Trendrating empowers all professional investors with the most innovative technology to improve their portfolio diversification and overall performance using a Momentum Model superior to any other in the world.

Our Clients

Trendrating provides intelligent decision support tools to professional investors specializing in a wide array of investment strategies, asset classes, and geographical regions. Our innovative Momentum Analytics are used by over 100 financial institutions in the UK, Europe, Asia and the U.S. Our clients include hedge funds, mutual funds, pension funds, institutional asset managers, banks, and family offices.



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Use Cases

Hedge Funds
 Mutual Funds
 Investment Managers
 Financial Advisors

Hedge Funds

Challenge: The HFRI Index is up only 4.86% over the last 5 years

Our Solution

- Enhances your investment decision process with a powerful screening methodology
- Statistically validates your portfolio to separate the best and worst investment opportunities
- Creates custom momentum strategies and back tests them against others

Benefits

- Combines effectively with Value investing for better overall returns
- Gives fund managers more control and discipline
- Overlays an assessment of timeliness to augment fund performance, regardless of investment strategy

Mutual Funds

Challenge: 74% of funds are underperforming their benchmark

Our Solution

- Creates customized Alpha or Smart Beta Momentum strategies
- Optimizes the selection and weighting of securities according to personalized criteria
- Offers Point & Click GUI with full performance contribution analysis

Benefits

- Captures positive and negative momentum earlier than legacy models
- Filters out market noise better than trend following technical indicators in order to avoid a high turnover and fees
- Helps to improve performance and control risk

Investment Managers

Challenge: Improving portfolio performance while lowering risk

Our Solution

- Captures alpha with the best momentum model available
- Overlays momentum onto other strategies to maximize performance
- Performs peer analysis across the investment universe

Benefits

- Cuts through noise systematically to improve discipline
- Provides proven, clear and objective trend metrics
- Identifies stocks in a negative trend to reduce exposure

Financial Advisors

Challenge: Better serving clients to achieve maximum customer retention

Our Solution

- Runs regular health checks across dozens of portfolios in minutes to only keep clients in best performing stocks
- Enriches client communication with impressive reporting
- Screens over 20K stocks quickly for new investment ideas

Benefits

- Expands valuation metrics with an additional factor (Momentum) for best practice
- Offers clients investment ideas based on proven statistical data
- Intuitive user interface lets you spend more time on client relations, less on research

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