TRENDRATING

INVESTMENT DISCIPLINE THAT OUTPERFORMS

Momentum
Analytics
Proven
to Outperform

www.trendrating.com

Trendrating
History

Our CEO, Rocco Pellegrinelli began his career
as a portfolio manager.
He has been a successful entrepreneur
in the technology sector for the past 25 years.
He created Brainpower in 1996 and as Chairman
and CEO, established it as one of the top portfolio
analytics systems. A proven visionary
with extensive experience in model building,
Rocco realized our industry is in dire need
of easier and more practical ways for portfolio
managers to leverage the Momentum Factor
without dramatically changing their work flow.

Most financial data elements are measureable
and factored into the decision making process.
But upon closer review, there has been no widely
acceptable way to measure Momentum.
Our CTO, Sandro Bottarelli is an expert in physics
and engineering. He was formerly Chief Development
Officer at Brainpower.
The analytics and models that he and Rocco
developed became the core of Bloomberg's Portfolio
Analytics offering. While at Bloomberg,
he managed their Portfolio Analytics R&D division.
He and his team work tirelessly to keep innovating
what we believe is the best Momentum Factor Model
in the world.

BOSTON
LONDON
LUGANO

Trendrating's IP and technology represents over 20 man
years of effort started by our CEO, CTO and their colleagues
in Lugano, Switzerland. The company was launched in 2013
after four years of research and development.
Trendrating currently services over 100 portfolio managers globally.
Our team has deep domain expertise in software development
and financial modeling. In early 2016, FTSE Russell selected
Trendrating to collaborate with on a series
of Global Momentum Indices. This validation is testament
to the quality and accuracy of our ratings.

FTSE
Russell

In 2006, Bloomberg purchased Brainpower, a portfolio analytics company
founded by Rocco Pellegrinelli.
Brainpower had built a search engine for structured equity data.

*"We said, that's exactly what we would build, it's brilliant so we bought them.
I love companies that build, that are brilliant."*

Tom Secunda, Co-Founder of Bloomberg

Trendrating
Approach & Value Proposition
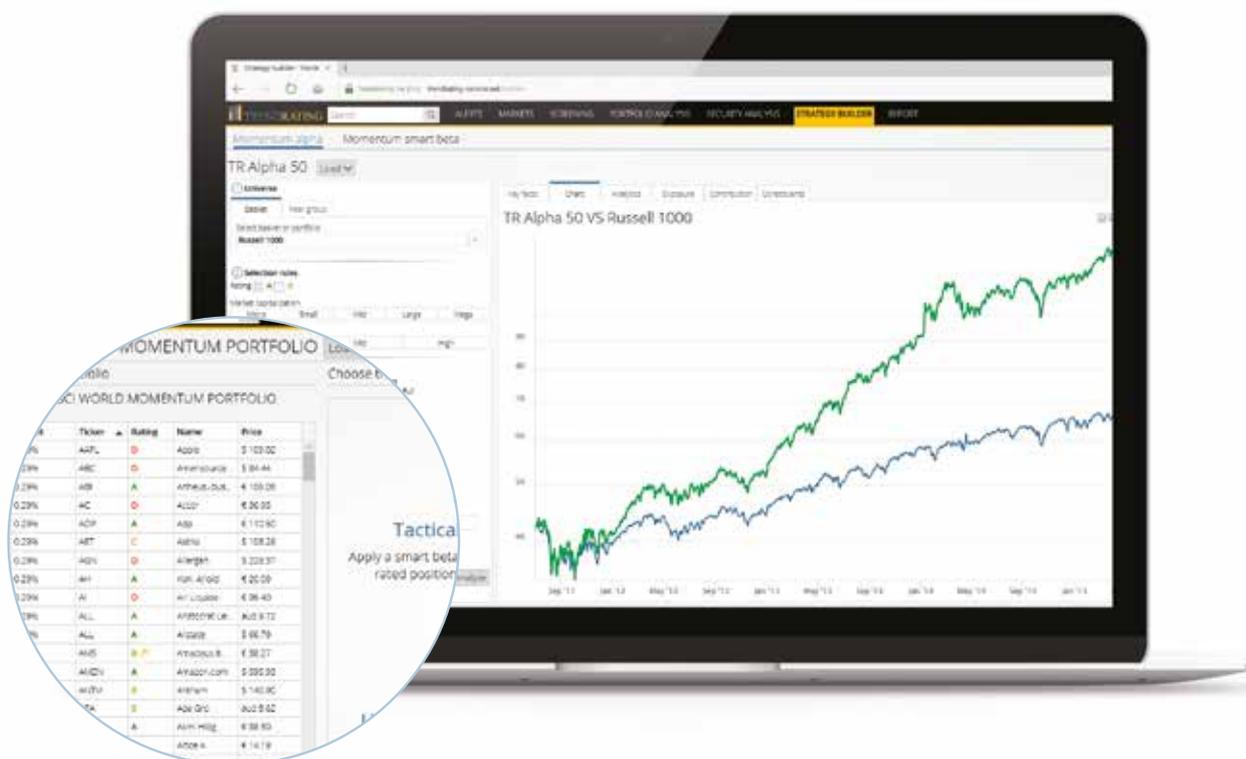
Trendrating offers the industry's most effective Momentum Factor Model, the second generation of what industry leaders initially spent millions to develop over 10 years ago. We are the only financial technology company specializing solely in Momentum Factor Investing. Our ratings are used by some of the world's largest asset managers who trust Trendrating's superior track record. Our clients use our technology to optimize their investment positions and strategies. Our product is best suited for institutional investors with holding periods of several months to several years.

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.

Why you should use Trendrating:

- The essence of successful investing is the ability to capture trends.
- Momentum historically outperforms other investment factors, with higher risk-adjusted returns.
- Provides an objective means of measuring trends that eliminates the "Disposition Effect".
- Improves portfolio allocations using either an Alpha or Smart Beta overlay.

Trendrating
Web-based Platform
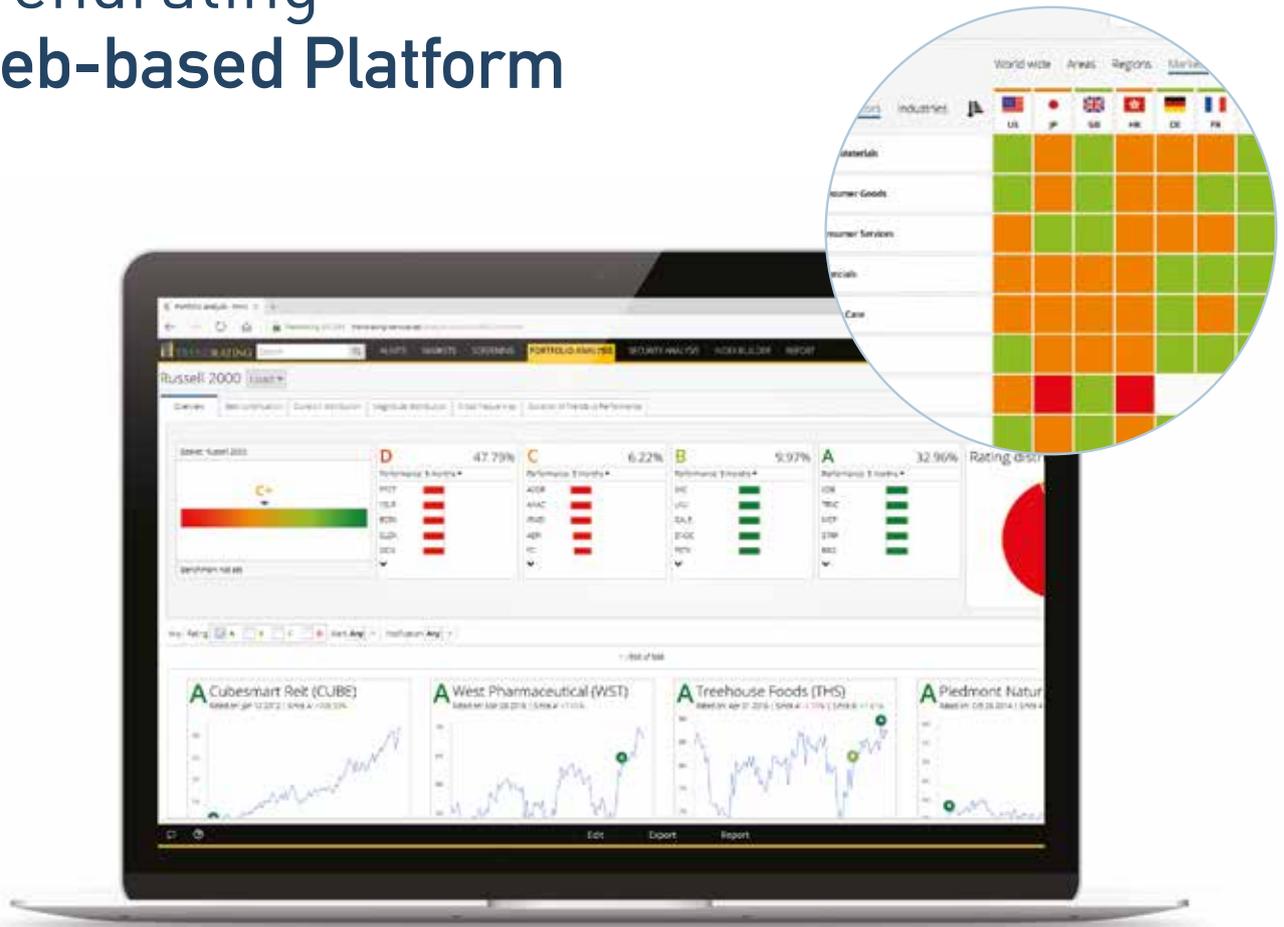
Trendrating is a cloud-based platform that delivers the industry's most accurate Momentum Analytics to your desktop or mobile device.

The software is comprised of easy-to-use interconnected modules:

‣ **Alerts**
Let's you stay on top of momentum changes to securities in your portfolio, baskets, ETFs and Indices.

‣ **Markets Analyzer**
Calculate the weighted momentum rating by region, country, sector & industry for smarter selection and allocation.

‣ **Portfolio Analyzer**
Leverage our Momentum Model to run regular health checks on your portfolio and maximize profits while reducing risks.

‣ **Portfolio Optimizer**
Run custom built momentum strategies against your portfolio for optimal tactical allocation.

"Taken together, value and momentum provide long-term positive returns and offset much investment risk."

- Tobias Moskiwitz, Ph.D., University of Chicago -

"The constant addition of new features is remarkable, especially the asset class screener. It's helping me save time when setting my asset allocations in the portfolio building process."

▸ **Screener**
Find the best momentum plays across single securities, countries, sectors and markets.

▸ **Security Analyzer**
Enables you to drill down into individual securities to gauge trend Duration, Magnitude and Upside Potential, as well as how a security compares to its peers.

▸ **Strategy Builder**
Gives you the power to easily design and test complex momentum alpha and smart beta strategies that leverage all of Trendrating's advanced algorithms.

▸ **Index Builder**
Designed to give CIOs and Investment Committees an easy way to create their own Momentum Benchmark that leverages all of Trendrating's advanced algorithms effective for either Active Managers or Index Managers.

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