

# Incorporate a Trend Capture Analysis to Improve Returns and Reduce Risk



## **Trendrating Solutions for Active Managers**

# According to S&P Dow Jones Indices SPIVA® the vast majority of funds underperform their benchmark. Most of these funds lack the inclusion of a Trend Capture Analysis.

Price trends are there all the time and the distribution of performance across stocks is huge. In 2017 the S&P 500 recorded a gain of 20%, but the top 20% performers in the index gained on average 61% and the bottom 20% lost 9%. This performance dispersion presents a huge opportunity if you are using the right tools.

With this broad distribution of performance, intelligent stock-picking can make a huge difference, i.e. select some of the winners and avoid most of the losers.

A number of fund managers still perform stock selection only on the basis of fundamental analysis and analyst opinion. This old-school approach is not delivering results as the SPIVA data confirms.

The key is to overlay a trend capture analysis on top of your fundamental analysis to find noticeable instances where prices are disjointed from fundamentals. Trendrating is a new paradigm of efficiency designed to enable users to maximize performance, without changing their existing research process.

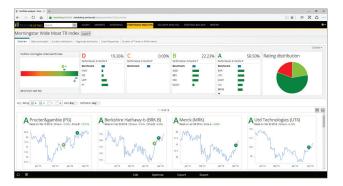
#### **Benefits for Active Managers**

- Get alerted on actionable ratings (A,B,C,D) globally for over 18,000 securities
- Continuous quantitative scoring helps decision making by determining strong ratings vs. potential downgrades
- Breakthrough technology spots reversals sooner than old school methods like "Point & Figure"
- Trend Capture Analysis works seamlessly with most existing investment processes

#### Supported Tasks in Trendrating

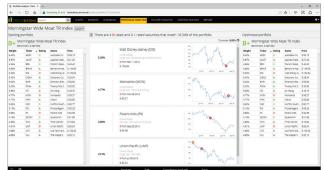
- Rate your portfolio exposure to positive vs. negative trends and rebalance the exposure for maximum performance
- Analyze individual stocks, ETFs, sectors and countries to validate ideas and spot opportunities
- Create, test and optimize Trend Capture Strategies as an overlay to any desired investment universe
- Easily export analytics and import portfolios to and from Excel

#### Portfolio Analyzer



Leverage our robust Trend Capture Rating to get alerted to changes in your portfolio to better control risk.

#### **Portfolio Optimizer**



Run personalized Trend Capture analyses on holdings for optimal asset allocation and improved performance.

#### Ranking Template

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Rank stocks and ETFs by Smart Momentum, % Capture or Avoidance, Retracement, etc. for better selection.

### **Strategy Builder**



Easily design and test investible momentum alpha, smart beta or sector rotation strategies leveraging Trendrating's advanced algorithms in an intuitive codeless interface.