

TRENDRATING MARKET INSIGHTS – US STOCK MARKET – Q1 2022

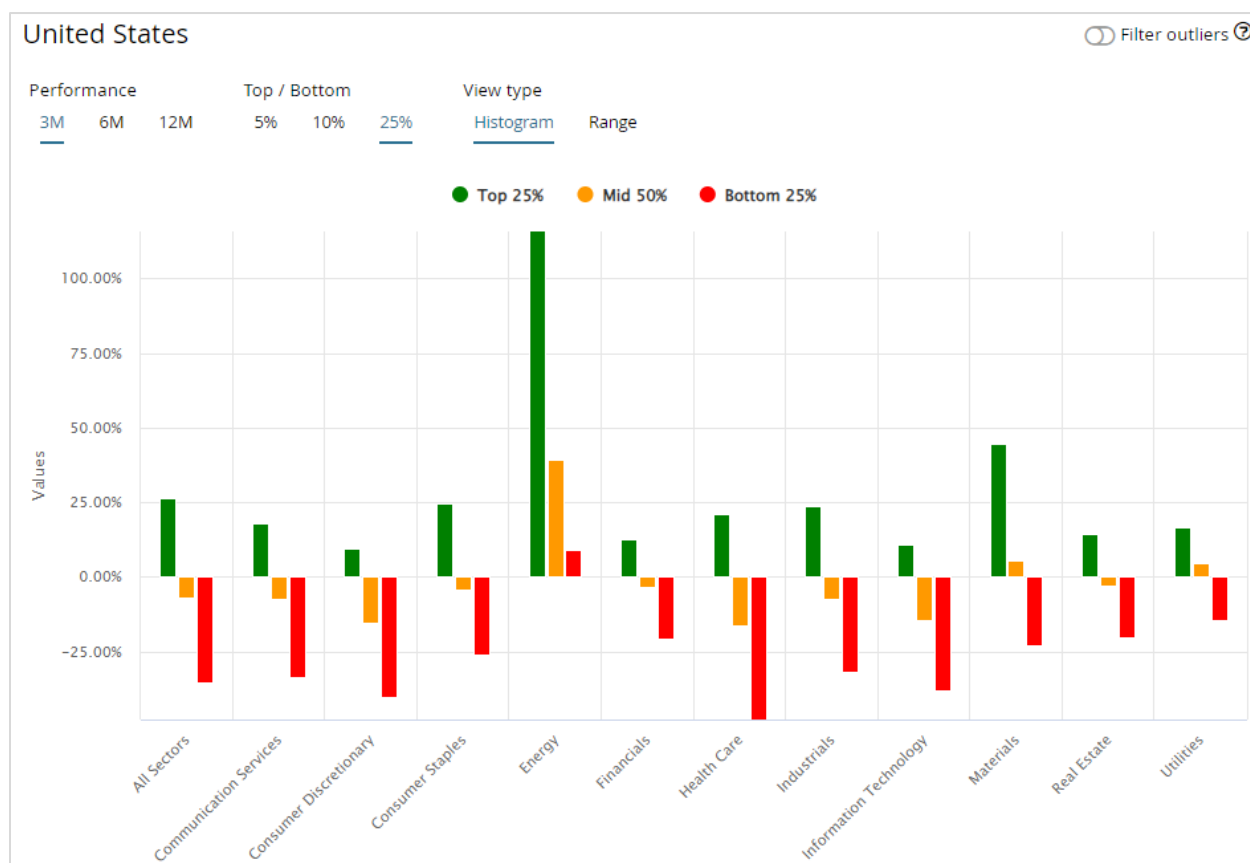
In Q1 2022 the S&P 500 Index recorded a loss of -5.2%, but the performance dispersion across stocks has been remarkable. In the US Large Cap stocks investment universe, over the last 3 months, the bottom 25% performers posted an average loss of -26% vs. +13% average gain of the top 25% performers.

Market Pulse

3 Months Performance Dispersion	Large	Mid	Small
Top 25%	+21%	+26%	+26%
Mid 50%	-4%	-5%	-7%
Bottom 25%	-24%	-28%	-35%

Broad performance dispersion on 3 months. The differential of the average return between the top and bottom performers is around 45% for large cap stocks, 54% for mid cap, and 61% for small cap.

Performance dispersion is at work in any investment universe all the time and offers a great opportunity for active portfolio managers. Here below are the statistics of performance dispersion across sectors.



Based on the performance distribution between top and bottom performers the worst sectors were health care, consumer discretionary, and information technology.

Sectors	Top 25%	Mid 50%	Bottom 25%
All Sectors	26.10%	-7.67%	-35.75%
Communication Services	18.03%	-8.07%	-35.24%
Consumer Discretionary	12.82%	-16.20%	-42.46%
Consumer Staples	26.52%	-7.83%	-31.00%
Energy	105.45%	36.58%	-0.07%
Financials	9.29%	-4.79%	-22.42%
Health Care	27.37%	-16.18%	-42.99%
Industrials	21.84%	-8.72%	-33.90%
Information Technology	15.23%	-17.09%	-40.88%
Materials	40.10%	6.12%	-20.97%
Real Estate	13.24%	-3.97%	-23.56%
Utilities	10.84%	3.17%	-16.30%

Our trend discovery model provides a rating metric to discriminate bull vs. bear trend and to quickly spot trend reversals across stocks with a good level of accuracy.

Bull trends are identified by positive rating (A and B). Bear phases by negative ratings (C and D).

Upgrades and downgrades signal trend reversals and are notified via alerts.

Trendrating model provides a robust, actionable rating framework that fills a critical gap of market intelligence.

A = Strong Bull Trend

C = Inception of a Bear Trend

B = Beginning of a Bull Trend

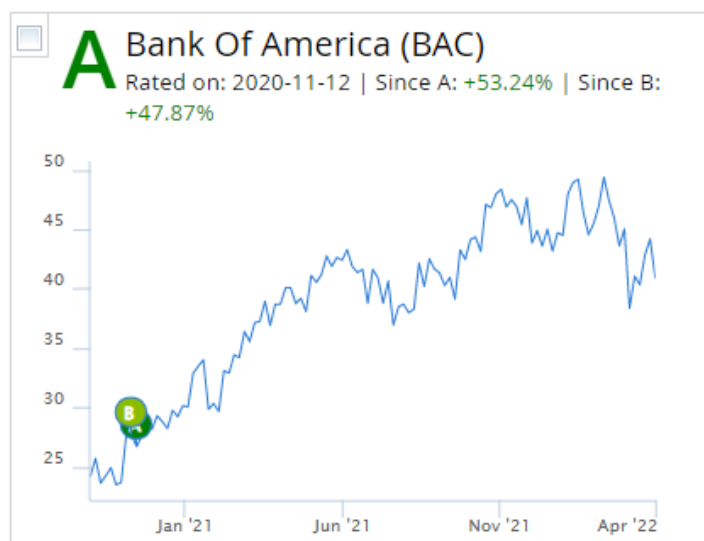
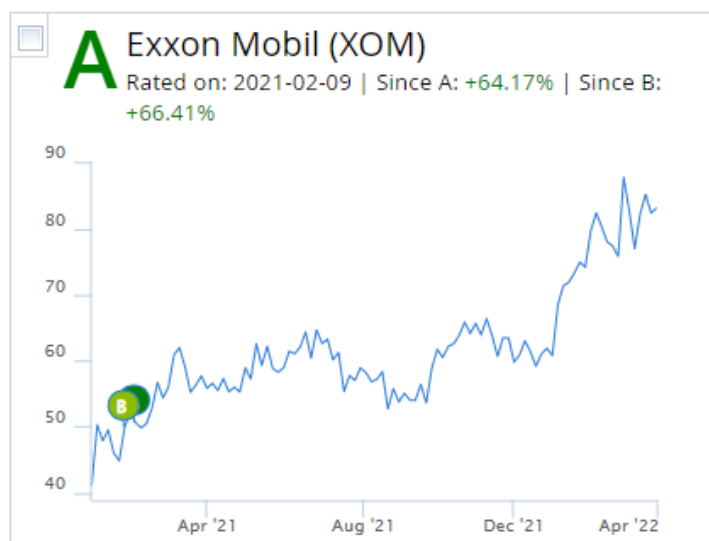
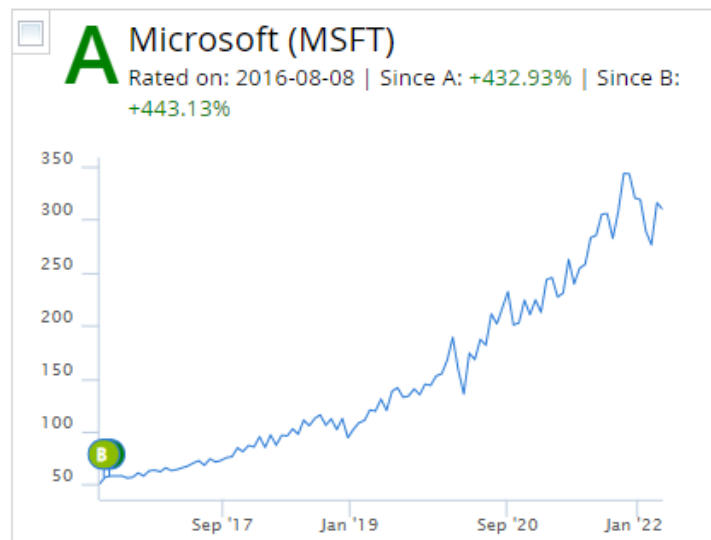
D = Strong Bear Trend

The Trendrating model is able to capture a large part of the top performers and avoid most if the underperformers in any investment universe. Here below a few actual examples of our track record of timely issued positive and negative ratings on popular stocks.

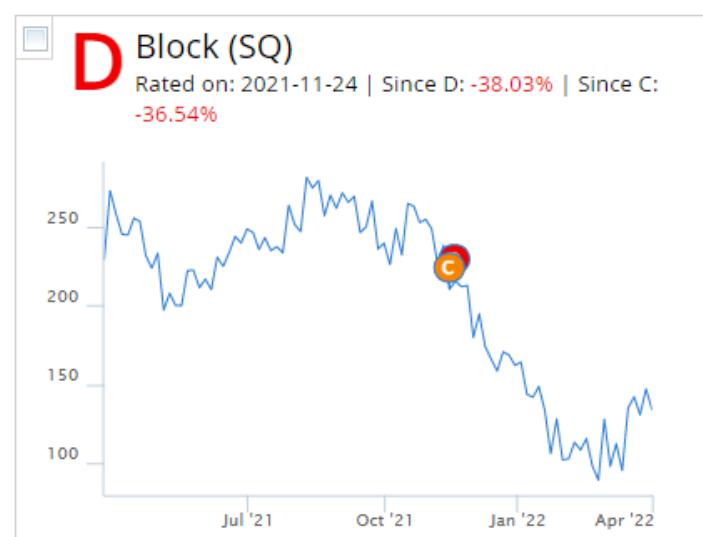
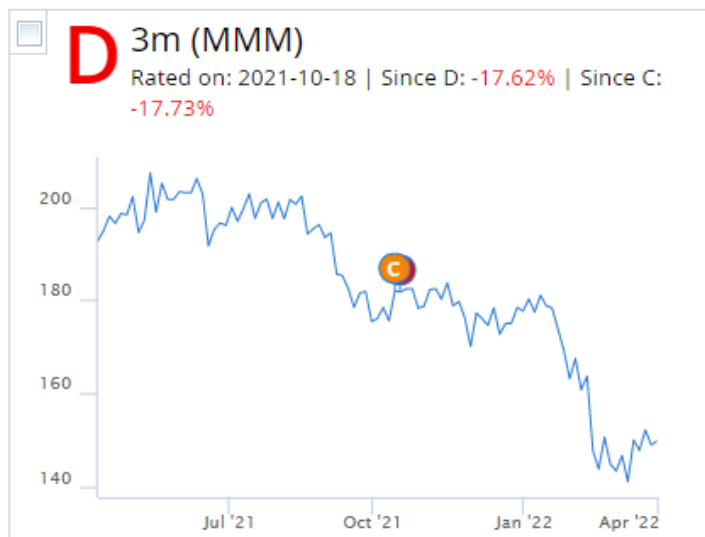
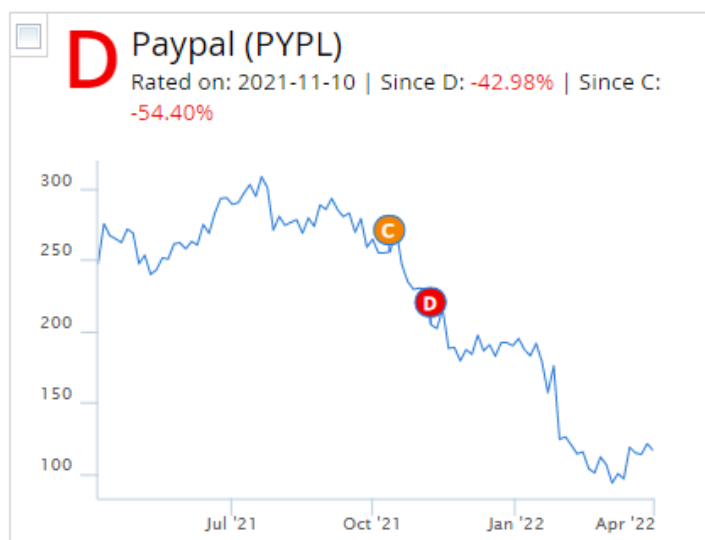
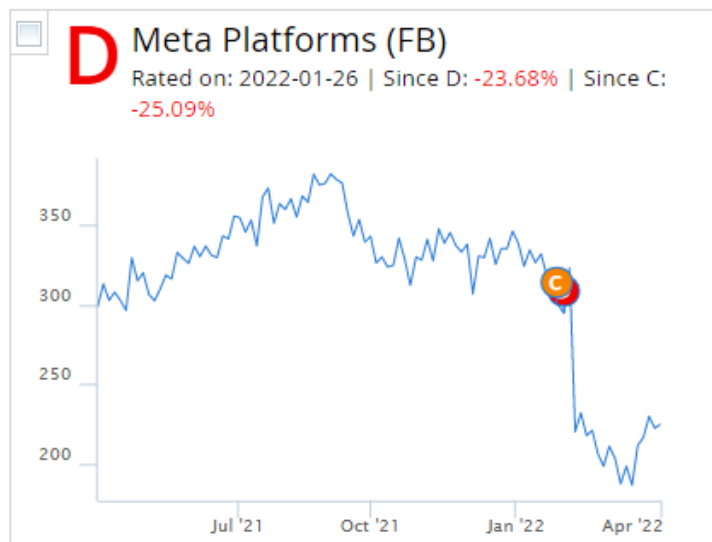
Big movers - Our customers have been able to identify these trends at an early stage and therefore have been able to react accordingly.

The complete list of actual ratings and the documented timing is available in the system that is currently used by our 200+ institutional customers worldwide.

Trendrating enables capturing some of the best performers:



Trendrating helps to avoid some of the worst performers:



Rotation of investor's money flow across sectors and stocks will continue, producing winners and losers that can be captured in time only with specific analytics and relevant market intelligence.

What are the stocks that will be among the next winners and losers? Every week we spot a number of trend reversals and potential outperformers and underperformers.

In the US over the last 20 days, Trendrating's model issued **287 upgrades** and **290 downgrades**.

Trendrating Last 20 Days Upgrades and Downgrades

Sectors	Upgrades	Downgrades
Communication Services	6	9
Consumer Discretionary	16	44
Consumer Staples	12	11
Energy	46	3
Financials	18	65
Health Care	53	38
Industrials	44	36
Information Technology	39	51
Materials	19	14
Real Estate	25	14
Utilities	9	5
Total	287	290

Exploit price trends with our trend unique and proprietary discovery model and technology.

Act now, contact us at discover@trendrating.net to receive the full list of upgrades and downgrades!

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