Performance Dispersion – EU (March 2022)

The recent market volatility and the rotation across stocks is producing a broad distribution of trends.

Performance dispersion generates risks and opportunities for active managers. Here you find an example of the massive performance dispersion in the EU Large cap universe, the average difference between the top and the bottom 25% is 43%.

EU Large Cap – Last 6 Months Performance Dispersion

Top 25%	max: +62.83%	avg:	+17.04%	89 stocks	% of stocks by rating	A B	C D
	min: +2.00%					77	10
						86.52%	11.24%
					* 2 (2.25%) unrated		
Mid 50%		avg:	-7.36%	178 stocks			
Bottom 25%	max: -16.82%	avg:	-26.29%	90 stocks	% of stocks by rating	A B	C D
	min: -63.49%					2	87
						2.22%	96.67%
					* 1 (1.11%) unrated		

Trendrating model is built to capture a large part of the winners, while avoid most of the losers well in Time.

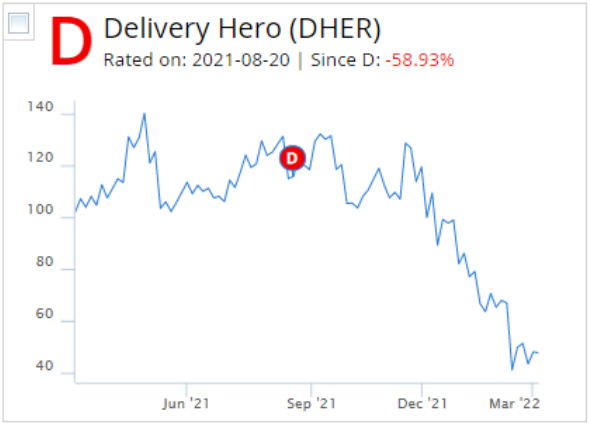
The ratings **A** and **B** identify uptrends, while the ratings **C** and **D** detect bear moves.

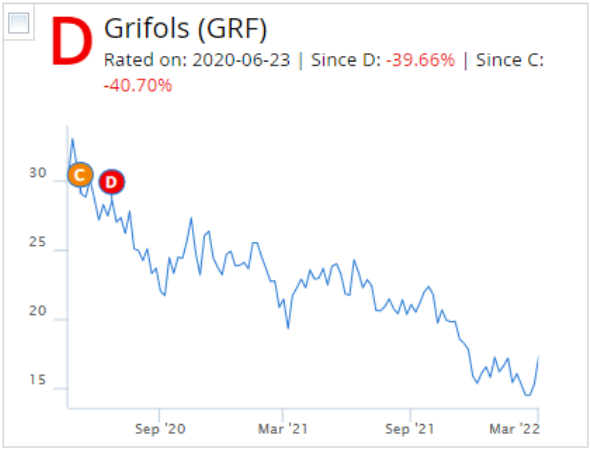
Risk Control

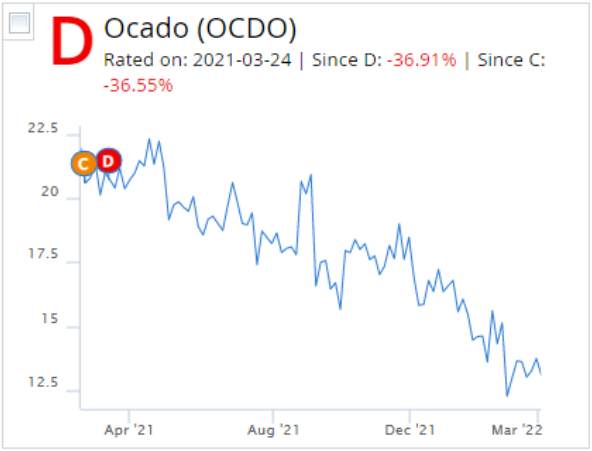
The Trendrating model has detected the bear market on 96% of the stocks in the bottom quartile

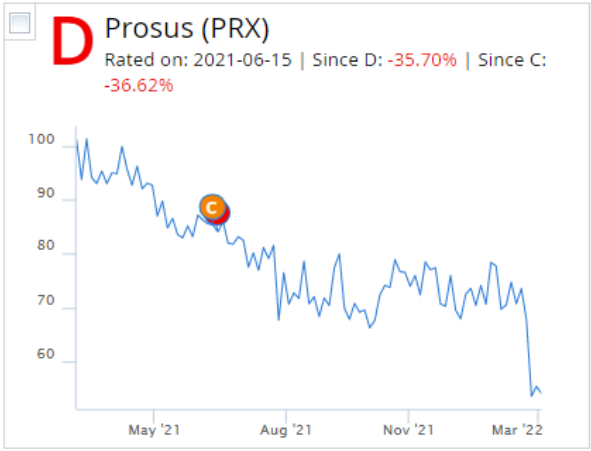
Bottom 25%	max: -16.82%	avg:	-26.29%	90 stocks	% of stocks by rating	A B	C D
	min: -63.49%					2	87
						2.22%	96.67%
					* 1 (1.11%) unrated		

Below a few examples – The full list is available on www.trendrating.com









Spotting Opportunities

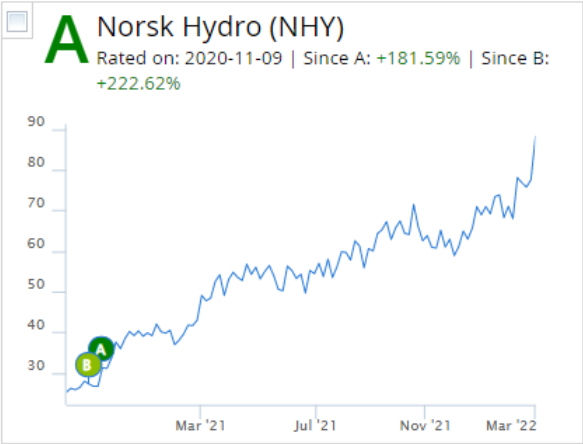
The Trendrating model has detected the bull trend on 86% of the stocks in the bottom quartile

Top 25%	max: +62.83%	avg:	+17.04%	89 stocks	% of stocks by rating
	min: +2.00%				

A B	C D
77	10
86.52%	11.24%

* 2 (2.25%) unrated

Below you find a selection of stocks – more available in the Trendrating portal.



Next candidates
In order to better control risks, the user should check to the recently downgraded stocks (C&D). Those present a high probability to underperform in the next few months .
On the other hand in the recently upgraded stocks (A&B) section, the user can find candidates That could outperform over the medium term.

Visit www.trendrating.com or email at info@trendrating.net and discover how you can also benefit from our unique and proprietary range of solutions

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