



The performance dispersion across any investment universe is a gold mine for active investors that have the right tools to profit from it.

The ability to “identify and capture” some of the top 25% performers can make a big difference.

It is possible to gain an edge using intelligent “trend validation” analytics.

At Trendrating we like to track and document the performance dispersion , a valuable insight for active managers . Our unique rating methodology can contribute to navigate the dispersion.

Every month we publish a report exposing the statistics across EU sectors.

Here is the last 6 months performance dispersion for the large cap stocks.

The best average profit opportunities in the top 25% performers were available in “Energy”, “Financials” and “Materials”.

Less rewarding were “Health Care” and “Real Estate”.

February 2022

Market:

Developed Markets - Europe - Large Cap

Performance3M6M12M

Top / Bottom5%10%25%

max: +62.18%

Top 25%

avg: +21.12%

95 stocks

% of stocks by rating

A B	C D
88	5
92.63%	5.26%

* 2 (2.11%) unrated

min: +9.10%

Mid 50%

avg: -1.44%

190 stocks

max: -11.43%

Bottom 25%

avg: -21.76%

95 stocks

% of stocks by rating

A B	C D
2	92
2.11%	96.84%

* 1 (1.05%) unrated

min: -61.74%

Sectors:

Developed Markets - Europe - Energy - Large Cap						
Performance	3M	6M	12M	Top / Bottom		
				5%	10%	25%
Top 25%	max: +37.60%			% of stocks by rating		
	avg: +37.25%			3 stocks		
	min: +36.69%					
Mid 50%	avg: +26.75%			6 stocks		
Bottom 25%	max: +15.48%			% of stocks by rating		
	avg: -2.86%			3 stocks		
	min: -27.49%					

Developed Markets - Europe - Financials - Large Cap						
Performance	3M	6M	12M	Top / Bottom		
				5%	10%	25%
Top 25%	max: +62.18%			% of stocks by rating		
	avg: +29.66%			18 stocks		
	min: +17.82%					
Mid 50%	avg: +7.67%			37 stocks		
Bottom 25%	max: -3.39%			% of stocks by rating		
	avg: -11.45%			19 stocks		
	min: -22.21%					

Developed Markets - Europe - Consumer Discretionary - Large Cap

Performance 3M 6M 12M

Top / Bottom 5% 10% 25%

Top 25%	max: +29.24%	% of stocks by rating	
	avg: +18.74%	9 stocks	
	min: +9.37%		
Mid 50%	avg: -3.00%	18 stocks	
Bottom 25%	max: -15.44%	% of stocks by rating	
	avg: -26.22%	9 stocks	
	min: -61.74%		

A	B	C	D
7		2	
77.78%		22.22%	

Developed Markets - Europe - Industrials - Large Cap

Performance 3M 6M 12M

Top / Bottom 5% 10% 25%

Top 25%	max: +36.61%	% of stocks by rating	
	avg: +15.00%	18 stocks	
	min: +5.85%		
Mid 50%	avg: -3.93%	36 stocks	
Bottom 25%	max: -13.42%	% of stocks by rating	
	avg: -21.07%	19 stocks	
	min: -31.90%		

A	B	C	D
12		6	
66.67%		33.33%	

A	B	C	D
2		17	
10.53%		89.47%	

Developed Markets - Europe - Utilities - Large Cap

Performance 3M 6M 12M

Top / Bottom 5% 10% 25%

Top 25%	max: +16.11%	% of stocks by rating	
	avg: +13.42%	5 stocks	
	min: +10.78%		
Mid 50%	avg: -2.39%	11 stocks	
Bottom 25%	max: -11.18%	% of stocks by rating	
	avg: -20.29%	6 stocks	
	min: -31.73%		

Developed Markets - Europe - Information Technology - Large Cap

Performance 3M 6M 12M

Top / Bottom 5% 10% 25%

Top 25%	max: +31.15%	% of stocks by rating	
	avg: +12.95%	6 stocks	
	min: +0.13%		
Mid 50%	avg: -13.08%	12 stocks	
Bottom 25%	max: -22.08%	% of stocks by rating	
	avg: -32.48%	6 stocks	
	min: -41.49%		

Developed Markets - Europe - Real Estate - Large Cap

Performance

3M

6M

12M

Top / Bottom

5%

10%

25%

max: +3.26%

Top 25%

min: -0.62%

avg:

+1.32%

2 stocks

% of stocks by rating

A B	C D
1	1
50.00%	50.00%

Mid 50%

avg:

-6.02%

4 stocks

max: -17.69%

Bottom 25%

min: -30.02%

avg:

-22.35%

3 stocks

% of stocks by rating

A B	C D
0	3
0.00%	100.00%

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