

Performance Dispersion – US (April 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 US Large cap universe, the average difference between the top and the bottom 25% is 54%.

US Large Cap – Last 6 Months Performance Dispersion

Top 25%	max: +73.13%	avg: +30.42%	174 stocks	% of stocks by rating	
	min: +14.67%			A B 172 98.85%	C D 2 1.15%
Mid 50%		avg: +1.35%	348 stocks		
Bottom 25%	max: -11.15%	avg: -25.35%	175 stocks	% of stocks by rating	
	min: -63.58%			A B 3 1.71%	C D 170 97.14%

* 2 (1.14%) 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.

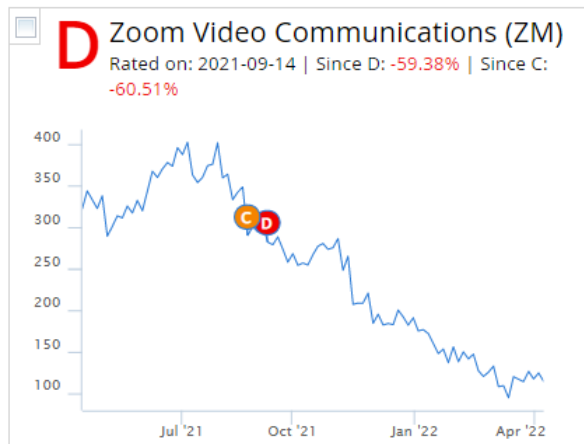
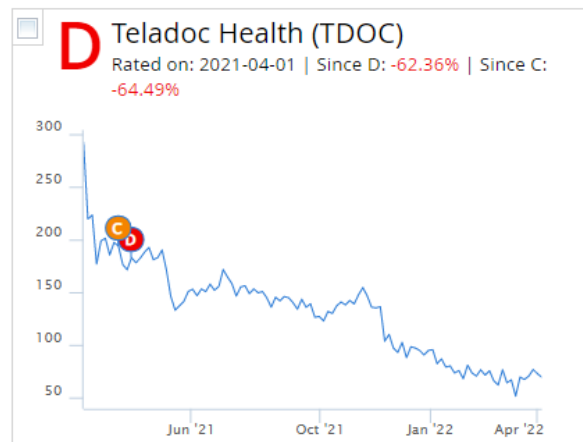
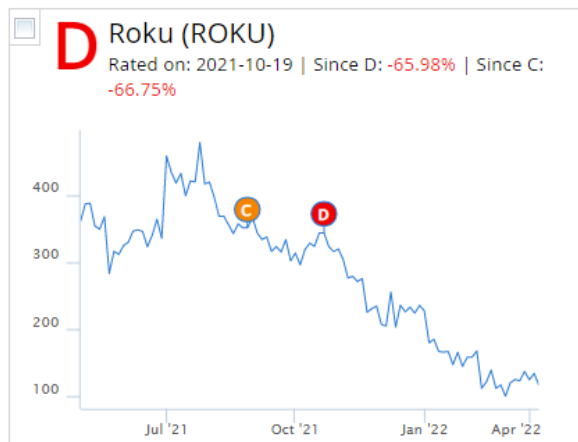
Risk Control

The Trendrating model has detected the bear market on 95% of the stocks in the bottom quartile

Bottom 25%	max: -11.15%	avg: -25.35%	175 stocks	% of stocks by rating	
	min: -63.58%			A B 3 1.71%	C D 170 97.14%

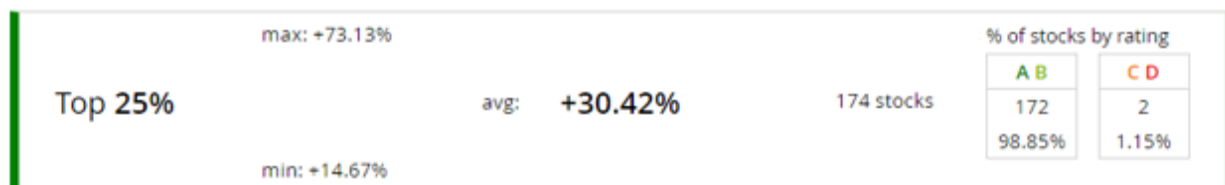
* 2 (1.14%) unrated

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

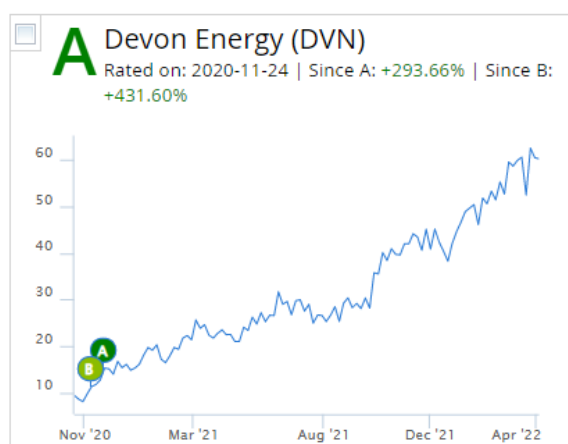
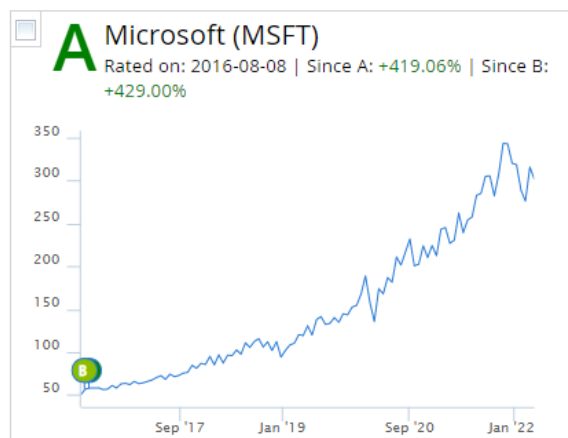


Spotting Opportunities

The Trendrating model has detected the bull trend on 93% of the stocks in the bottom quartile



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.

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