

Performance Dispersion – US (February 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 47%.

US Large Cap – Last 6 Months Performance Dispersion

Performance	3M	6M	12M	Top / Bottom		5%	10%	25%
max: +117.31%				% of stocks by rating				
Top 25%	avg: +29.88%			182 stocks	A B		C D	
					174		6	
					95.60%		3.30%	
min: +12.61%				* 2 (1.10%) unrated				
Mid 50%				365 stocks				
max: -7.63%				% of stocks by rating				
Bottom 25%	avg: -20.41%			183 stocks	A B		C D	
					20		157	
					10.93%		85.79%	
min: -68.63%				* 6 (3.28%) unrated				

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

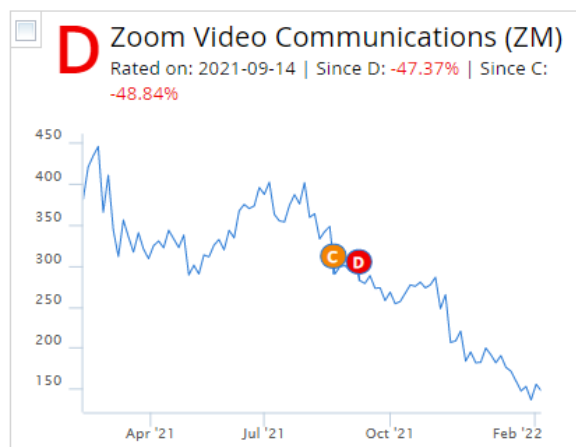
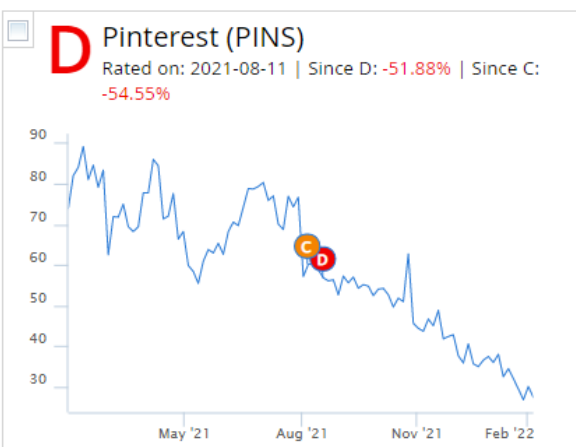
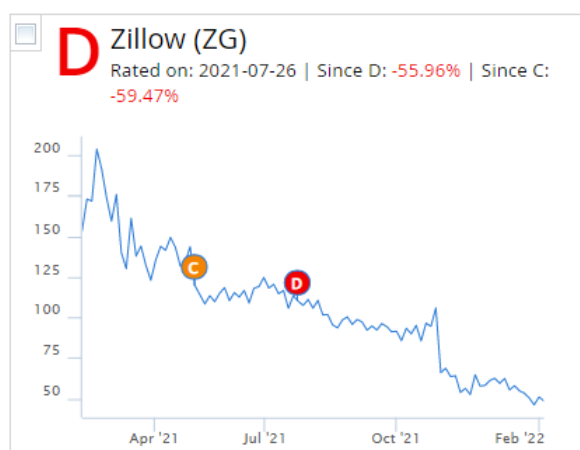
The ratings A and B identify uptrends, while the ratings C and D detect bear moves.

Risk Control

The Trendrating model has detected the bear market on 85% of the stocks in the bottom quartile

max: -7.63%		% of stocks by rating	
Bottom 25%	avg:	-20.41%	183 stocks
min: -68.63%			

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

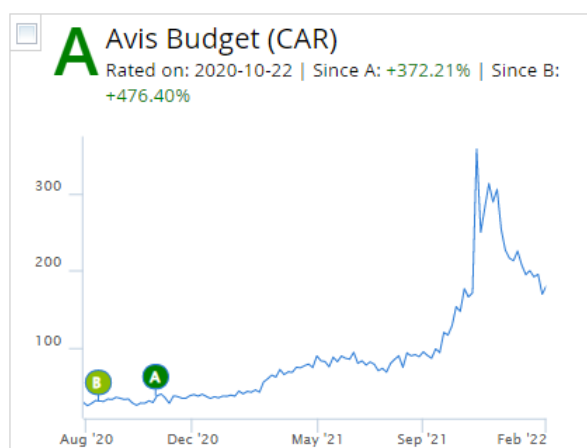
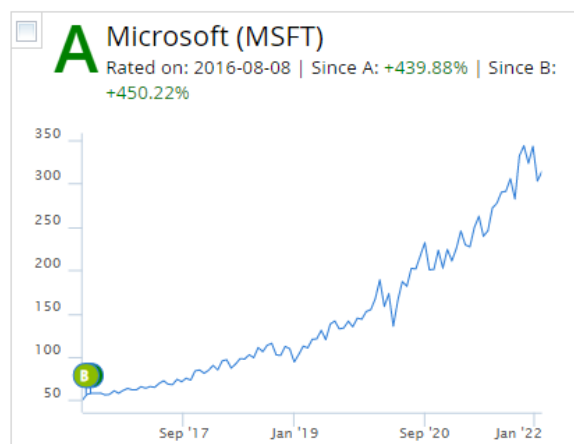
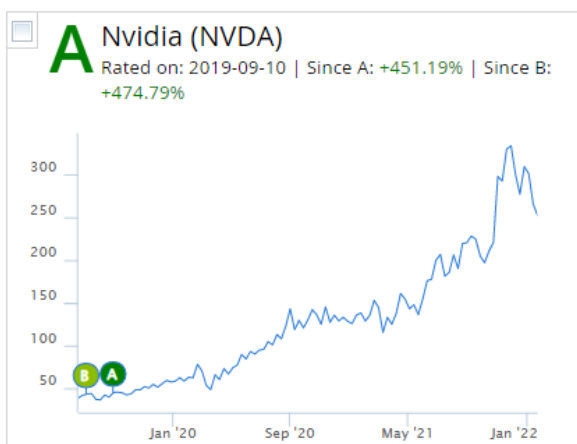


Spotting Opportunities

The Trendrating model has detected the bull trend on 95% 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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