

Performance Dispersion – US (June 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 57%.

US Large Cap – Last 6 Months Performance Dispersion

Top 25%	max: +73.84%	avg: +19.95%	163 stocks	% of stocks by rating	
	min: +2.19%			A B 156 95.70%	C D 7 4.30%
Mid 50%		avg: -11.46%	326 stocks		
Bottom 25%	max: -23.69%	avg: -38.11%	162 stocks	% of stocks by rating	
	min: -77.82%			A B 0 0.00%	C D 159 100.00%

* 3 () 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.

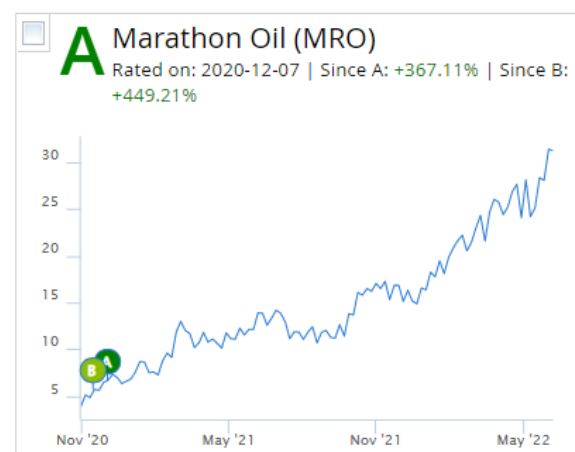
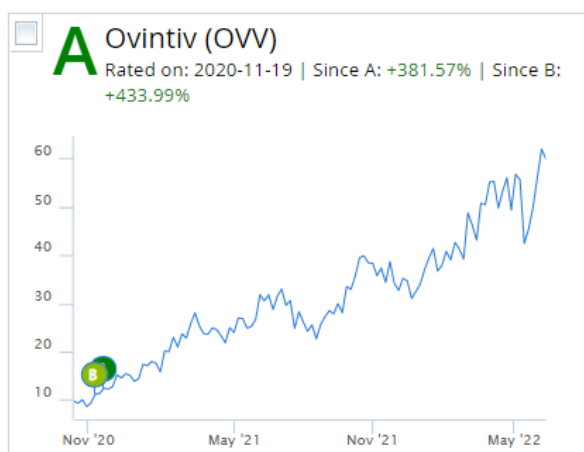
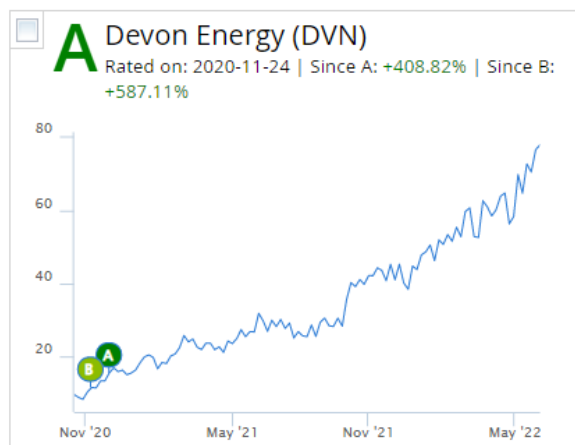
Risk Control

The Trendrating model has detected the bear market on 100% of the stocks in the bottom quartile

Bottom 25%	max: -23.69%	avg: -38.11%	162 stocks	% of stocks by rating	
	min: -77.82%			A B 0 0.00%	C D 159 100.00%

* 3 () 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

Important Information: The evaluations, rankings and information provided by Trendrating (the “Services”) are provided solely for the use of finance professionals (the “Users”) who have been issued a license to use the Services by Trendrating and who, by nature of their status as investment professions understand, or are expected to understand, the complexity of finance products, the functioning of the markets and the risks inherent in them. The Services are not offered for use by persons not employed or actively working as professionals in the finance and investment industry. The Services are to be used entirely at the risk of the Users. Included in the Services are forward-looking statements that are based on observations, assumptions and calculations that reflect Trendrating’s expectations. Forward-looking statements are subject to numerous risks and uncertainties that could cause actual results to materially differ from those expectations. The Services are not intended to constitute a recommendation of any specific security or financial product and are to be implemented solely in conjunction with or as part of a complete investment evaluation conducted by the Users. Under no circumstances shall Trendrating, its officers, directors, employees or agents be liable for any damages, lost profits or investment losses that result in any way from use of the Services or any interruptions, errors or delays in the Services. **Trendrating S.A. © 2013-2022. All rights reserved.**