



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 US 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” , “Materials” and “Consumer Discretionary”.

Less rewarding were “Real Estates” and “Industrials”.

February 2022

Market:

United States - Large Cap			
Performance	3M	<u>6M</u>	12M
	Top / Bottom		
	5% 10% <u>25%</u>		
Top 25%	max: +86.78%	% of stocks by rating	
	avg: +25.73%	182 stocks	
	min: +9.49%		
Mid 50%	max: -12.37%	% of stocks by rating	
	avg: -1.76%	364 stocks	
	min: -69.33%		
Bottom 25%	max: -12.37%	% of stocks by rating	
	avg: -25.37%	183 stocks	
	min: -69.33%		

United States - Consumer Discretionary - Large Cap

Performance 3M 6M 12M

Top / Bottom 5% 10% 25%

Top 25%

max: +62.28%

avg: **+26.59%**

19 stocks

min: +9.15%

% of stocks by rating

A B	C D
18	1
94.74%	5.26%

Mid 50%

avg: **-4.73%**

39 stocks

Bottom 25%

max: -16.38%

avg: **-29.75%**

20 stocks

min: -66.76%

% of stocks by rating

A B	C D
0	19
0.00%	95.00%

* 1 (5.00%) unrated

United States - Financials - Large Cap

Performance 3M 6M 12M

Top / Bottom 5% 10% 25%

Top 25%

max: +51.58%

avg: **+26.55%**

25 stocks

min: +16.73%

% of stocks by rating

A B	C D
25	0
100.00%	0.00%

Mid 50%

avg: **+7.52%**

50 stocks

Bottom 25%

max: -2.69%

avg: **-13.80%**

26 stocks

min: -69.33%

% of stocks by rating

A B	C D
7	16
26.92%	61.54%

* 3 (11.54%) unrated

United States - Consumer Staples - Large Cap

Performance 3M 6M 12M

Top / Bottom 5% 10% 25%

Top 25%

max: +34.13%

avg: **+18.42%**

9 stocks

min: +11.23%

% of stocks by rating

A B	C D
9	0
100.00%	0.00%

Mid 50%

avg: **+3.67%**

18 stocks

Bottom 25%

max: -3.93%

avg: **-9.46%**

10 stocks

min: -16.49%

% of stocks by rating

A B	C D
2	8
20.00%	80.00%

United States - Information Technology - Large Cap

Performance 3M 6M 12M

Top / Bottom 5% 10% 25%

Top 25%

max: +44.55%

avg: **+17.63%**

32 stocks

min: +4.78%

% of stocks by rating

A B	C D
24	6
75.00%	18.75%

* 2 (6.25%) unrated

Mid 50%

avg: **-6.67%**

65 stocks

Bottom 25%

max: -20.86%

avg: **-34.32%**

33 stocks

min: -59.73%

% of stocks by rating

A B	C D
0	30
0.00%	90.91%

* 3 (9.09%) unrated

United States - Health Care - Large Cap

Performance 3M 6M 12M

Top / Bottom 5% 10% 25%

Top 25%

max: +34.93%

avg: **+14.41%**

21 stocks

min: +2.98%

% of stocks by rating

A B	C D
16	5
76.19%	23.81%

Mid 50%

avg: **-10.36%**

42 stocks

Bottom 25%

max: -22.54%

avg: **-30.38%**

21 stocks

min: -61.25%

% of stocks by rating

A B	C D
0	20
0.00%	95.24%

* 1 (4.76%) unrated

United States - Communication Services - Large Cap

Performance 3M 6M 12M

Top / Bottom 5% 10% 25%

Top 25%

max: +38.66%

avg: **+13.76%**

13 stocks

min: +3.42%

% of stocks by rating

A B	C D
7	6
53.85%	46.15%

Mid 50%

avg: **-5.99%**

26 stocks

Bottom 25%

max: -20.54%

avg: **-38.43%**

14 stocks

min: -56.10%

% of stocks by rating

A B	C D
0	14
0.00%	100.00%

United States - Utilities - Large Cap

Performance 3M 6M 12M

Top / Bottom 5% 10% 25%

Top 25%

max: +23.78%

avg: **+11.59%**

7 stocks

min: +5.41%

% of stocks by rating

A B	C D
7	0
100.00%	0.00%

Mid 50%

avg: **-3.30%**

16 stocks

Bottom 25%

max: -8.58%

avg: **-12.96%**

8 stocks

min: -20.68%

% of stocks by rating

A B	C D
5	3
62.50%	37.50%

United States - Industrials - Large Cap

Performance 3M 6M 12M

Top / Bottom 5% 10% 25%

Top 25%

max: +33.12%

avg: **+11.29%**

24 stocks

min: +4.49%

% of stocks by rating

A B	C D
20	4
83.33%	16.67%

Mid 50%

avg: **-4.03%**

48 stocks

Bottom 25%

max: -11.12%

avg: **-18.63%**

24 stocks

min: -36.93%

% of stocks by rating

A B	C D
3	21
12.50%	87.50%

United States - Real Estate - Large Cap

Performance3M6M12M

Top / Bottom5%10%25%

max: +15.17%

Top 25%

avg: +8.75%

11 stocks

% of stocks by rating

A B	C D
11	0
100.00%	0.00%

min: +3.88%

Mid 50%

avg: -3.29%

22 stocks

max: -11.11%

Bottom 25%

avg: -18.99%

11 stocks

% of stocks by rating

A B	C D
5	6
45.45%	54.55%

min: -34.01%

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