



US Dispersion Report Comparison

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 US stocks.

PERFORMANCE DISPERSION BY SIZE - The last 6 months average return of the top 25% performers of large cap stocks was 26.70%. For the bottom 25% the average loss was -26.71%. The differential is 53.41%.

Size	Top 25% ▾	Mid 50%	Bottom 25%
Mid	28.50%	-1.73%	-35.46%
Any	27.54%	-5.67%	-48.34%
Small	27.14%	-7.95%	-51.11%
Large	26.70%	0.36%	-26.71%
Micro	19.58%	-21.32%	-64.83%



PERFORMANCE DISPERSION ACROSS SECTORS

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

The highest average losses have been recorded in “Communication Services” and “Health Care”.

Sectors	Top 25% ▾	Mid 50%	Bottom 25%
Energy	92.89%	34.85%	-3.60%
Materials	45.68%	8.07%	-27.27%
Industrials	29.16%	-2.03%	-36.75%
Any	27.54%	-5.67%	-48.34%
Consumer Staples	26.71%	-2.65%	-33.09%
Financials	23.99%	5.19%	-19.28%
Utilities	22.31%	5.24%	-10.49%
Real Estate	20.89%	3.38%	-21.45%
Information Technology	17.88%	-14.74%	-52.14%
Consumer Discretionary	14.66%	-12.57%	-49.10%
Communication Services	14.54%	-13.32%	-51.24%
Health Care	11.92%	-31.09%	-64.91%



Contact us at discover@trendrating.net or visit www.trendrating.com to receive your monthly report with the performance dispersion insights.

- ✓ *Use the data to assess risks and evaluate the allocation.*
- ✓ *Monitor the evolution of the dispersion across markets and sectors to spot in time trend reversals and identify new opportunities.*

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