



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.

July 2022

Size:

Size	Top 25% ▾	Mid 50%	Bottom 25%
Small	15.87%	-15.75%	-45.90%
All Sizes	13.50%	-16.00%	-46.46%
Mid	13.19%	-15.05%	-37.78%
Micro	11.69%	-24.28%	-61.29%
Large	8.92%	-12.47%	-33.56%

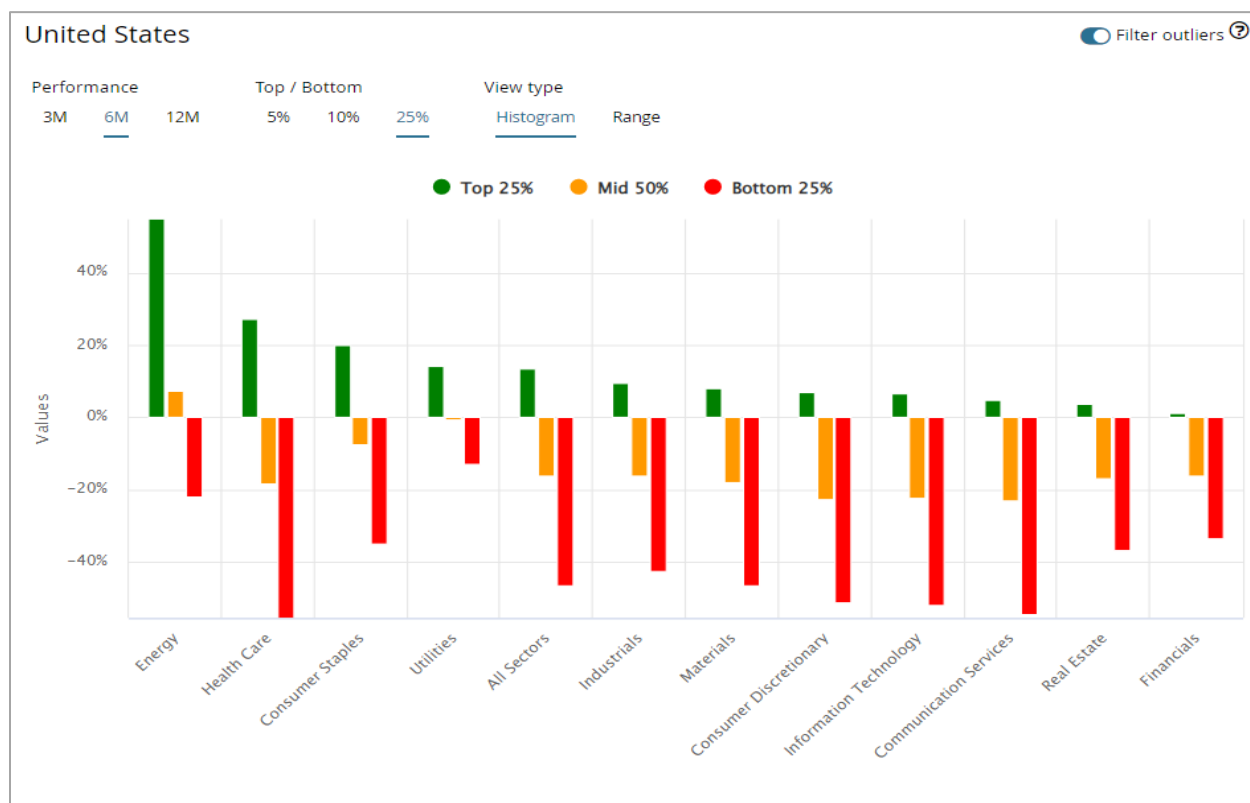


The best average profit opportunities in the top 25% performers were available in “Mid Cap” and “Small Cap”.

Less rewarding were “Large Cap”.

Sectors:

Sectors	Top 25% ▼	Mid 50%	Bottom 25%
Energy	54.69%	7.23%	-21.81%
Health Care	27.30%	-18.23%	-55.54%
Consumer Staples	19.87%	-7.40%	-35.03%
Utilities	14.26%	-0.47%	-13.07%
All Sectors	13.50%	-16.00%	-46.46%
Industrials	9.55%	-15.97%	-42.39%
Materials	8.16%	-17.91%	-46.45%
Consumer Discretionary	6.88%	-22.78%	-51.22%
Information Technology	6.80%	-22.26%	-51.89%
Communication Services	4.64%	-23.04%	-54.60%
Real Estate	3.66%	-16.94%	-36.78%
Financials	1.02%	-16.20%	-33.32%



The best average profit opportunities in the top 25% performers were available in “Energy” “Health Care” and “Consumer Staples”

Less rewarding were “Real Estate” and “Financials”.

Contact us at info@trendrating.net or visit www.trendrating.com and discover how you can also benefit from our unique and proprietary range of solutions

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