



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.

May 2022

Size:

Size	Top 25% ▾	Mid 50%	Bottom 25%
All Sizes	13.17%	-12.91%	-40.85%
Small	11.63%	-13.69%	-40.93%
Large	11.18%	-9.04%	-28.05%
Micro	10.26%	-20.31%	-53.51%
Mid	10.16%	-11.69%	-32.79%



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

Less rewarding were “Mid Cap”.

Sectors:

Sectors	Top 25% ▾	Mid 50%	Bottom 25%
Energy	59.58%	15.53%	-8.66%
Utilities	19.21%	6.01%	-8.58%
Materials	17.32%	-8.51%	-31.42%
Health Care	13.26%	-22.71%	-52.88%
All Sectors	13.17%	-12.91%	-40.85%
Consumer Staples	12.68%	-7.69%	-32.68%
Industrials	11.77%	-11.65%	-35.66%
Communication Services	9.72%	-15.77%	-43.01%
Real Estate	5.11%	-10.36%	-28.59%
Information Technology	4.63%	-19.15%	-45.39%
Financials	1.79%	-12.22%	-26.52%
Consumer Discretionary	1.40%	-20.65%	-44.36%



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

Less rewarding were “Consumer Discretionary” 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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