



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.

September 2022

Size:

Size	Top 25% ▾	Mid 50%	Bottom 25%
Small	13.98%	-18.04%	-48.79%
Micro	13.39%	-25.55%	-62.57%
All Sizes	13.00%	-16.71%	-48.18%
Mid	12.50%	-13.74%	-39.14%
Large	9.48%	-12.32%	-32.53%

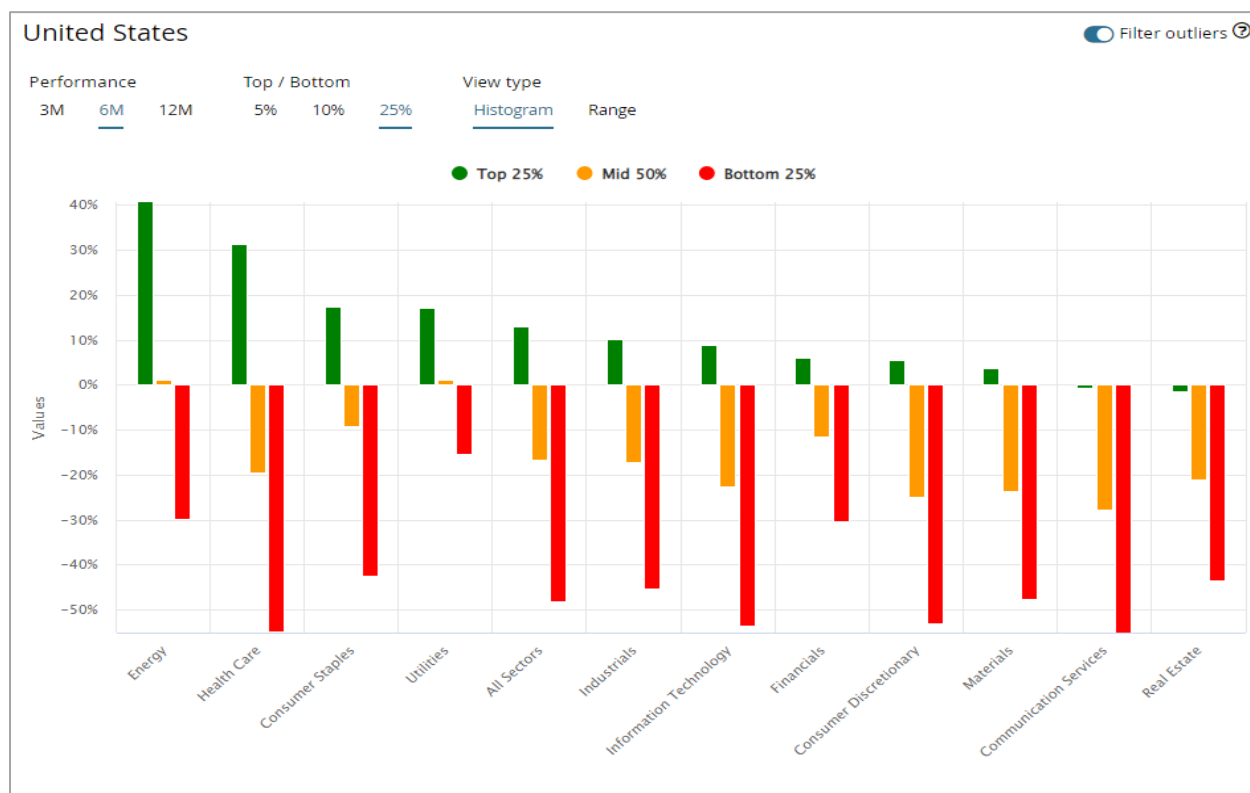


The best average profit opportunities in the top 25% performers were available in “Mid Cap” and “Small Cap”.

Less rewarding were “Large Cap”.

Sectors:

Sectors	Top 25% ▾	Mid 50%	Bottom 25%
Energy	40.58%	0.98%	-29.85%
Health Care	31.30%	-19.61%	-54.99%
Consumer Staples	17.46%	-9.17%	-42.56%
Utilities	17.13%	1.20%	-15.32%
All Sectors	13.00%	-16.71%	-48.18%
Industrials	10.11%	-17.31%	-45.33%
Information Technology	8.96%	-22.72%	-53.65%
Financials	5.97%	-11.42%	-30.41%
Consumer Discretionary	5.51%	-24.85%	-53.02%
Materials	3.69%	-23.62%	-47.55%
Communication Services	-0.58%	-27.84%	-55.14%
Real Estate	-1.44%	-21.15%	-43.41%



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 “Communication Services”.

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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