

Performance Dispersion Tracking

EU Mid Large Cap – Sector Analysis

Performance Dispersion Data:

	Last 3 Months	Last 6 Months
Top 25%	25.12%	40.11%
Middle 50%	5.97%	10.01%
Bottom 25%	-8.67%	-10.00%

Over the last 3 months the STOXX 600 index gained 5.31%. The top 25% performers posted an average gain of 4X the index.

Last 3 Months Performance Dispersion By Sector			
All Sectors	Top 25%	Middle 50%	Bottom 25%
Energy	42.41%	6.00%	-9.82%
Information Technology	29.90%	4.47%	-14.95%
Materials	29.38%	8.48%	-6.35%
Communication Services	25.84%	5.20%	-5.29%
Industrials	25.00%	5.93%	-6.69%
Real Estate	23.95%	10.15%	-3.10%
Financials	22.37%	5.08%	-8.06%
Utilities	22.36%	6.39%	-6.13%
Consumer Discretionary	22.17%	2.93%	-12.58%
Health Care	21.75%	5.07%	-12.74%
Consumer Staples	19.96%	5.08%	-8.52%

A way to compare the strength across sectors is measuring the percentage of stocks displaying a positive price trend with a medium-term focus. Our multi-factor model generates a rating of the price trend. The percentage of **A** and **B** rated stocks offers a view on the market breadth and the current level of the aggregated investors money flow.

Trend Strength measured by the percentage of Rising (AB%) vs Falling (CD%) stocks:

Sectors	TCR	Stocks	AB%	CD%
Real Estate	A-	62	90.17%	9.84%
Financials	A-	174	86.63%	13.38%
Industrials	A-	193	86.39%	13.61%
Energy	B+	32	84.38%	15.63%
Information Technology	B+	56	78.18%	21.82%
Materials	B	80	76.92%	23.07%
Consumer Discretionary	B	86	74.69%	25.30%
Health Care	B	78	74.67%	25.34%
Communication Services	B	51	74.51%	25.49%
Consumer Staples	B	61	73.33%	26.66%
Utilities	B	43	69.77%	30.23%

Here is a list of the trend alerts in the last four weeks.

An interesting number of **upgrades** in: Consumer Staples, Industrials, Health Care and Utilities.

Financials, Information Technology and Consumer Discretionary show mostly **downgrades**.

Recent Trend Alerts:

Sectors	Upgrades	Downgrades
Consumer Staples	18	2
Industrials	16	3
Health Care	13	1
Utilities	13	
Financials	12	4
Information Technology	12	3
Real Estate	12	1
Consumer Discretionary	9	3
Materials	6	1
Communication Services	3	
Energy	2	

Do not miss to use your free access to Trendrating Alpha Dispersion to gain more insights and better navigate the performance dispersion.

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