

# Performance Dispersion Tracking

## EU Mid Large Cap – Sector Analysis

### Performance Dispersion Data:

	Last 3 Months	Last 6 Months
<b>Top 25%</b>	<b>17.58%</b>	<b>33.07%</b>
<b>Middle 50%</b>	<b>0.59%</b>	<b>4.61%</b>
<b>Bottom 25%</b>	<b>-14.41%</b>	<b>-15.78%</b>

Over the last 3 months the STOXX 600 index gained **1.17%**. The top 25% performers posted an average gain of 17X the index.

Last 3 Months Performance Dispersion By Sector			
All Sectors	Top 25%	Middle 50%	Bottom 25%
Information Technology	35.93%	6.48%	-14.22%
Health Care	23.61%	3.73%	-17.63%
Consumer Staples	19.89%	2.20%	-11.54%
Industrials	16.86%	-0.22%	-14.85%
Financials	16.22%	1.39%	-11.24%
Communication Services	14.41%	1.23%	-8.05%
Energy	14.27%	-3.24%	-17.41%
Utilities	14.15%	1.82%	-8.94%
Real Estate	12.85%	1.34%	-6.44%
Materials	11.23%	-3.09%	-17.25%
Consumer Discretionary	8.85%	-4.75%	-23.34%

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%
Financials	<b>B+</b>	175	83.24%	16.76%
Industrials	<b>B+</b>	191	82.54%	17.46%
Health Care	<b>B</b>	74	77.46%	22.54%
Real Estate	<b>B+</b>	63	77.42%	22.58%
Information Technology	<b>B</b>	55	77.36%	22.64%
Materials	<b>B</b>	81	73.42%	26.58%
Communication Services	<b>B</b>	51	72.55%	27.45%
Energy	<b>B</b>	32	68.75%	31.26%
Consumer Staples	<b>B</b>	61	68.34%	31.66%
Consumer Discretionary	<b>B</b>	83	61.72%	38.27%
Utilities	<b>C+</b>	44	52.28%	47.73%

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

An interesting number of **upgrades** in: Industrials, Financials, Health Care and Communication Services.

Consumer Discretionary, Real Estate and Utilities show mostly **downgrades**.

**Recent Trend Alerts:**

Sectors	Upgrades ▼	Downgrades
Health Care	7	6
Industrials	7	13
Financials	5	11
Communication Services	3	3
Information Technology	2	3
Materials	2	8
Consumer Discretionary	1	13
Consumer Staples	1	3
Utilities	1	8
Energy		3
Real Estate		8

*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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