

2024 Performance Dispersion Insights – US Market

Analysis by Size:

Large Cap Stocks Investment Universe:

United States - Any - Large Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers
Top 25%	max: +296.87%				avg: +46.91%	195 Stocks	% of stocks by rating AB: 181 (92.82%) CD: 2 (1.03%) * undefined (0) unrated	
	min: +21.32%							
Middle 50%				avg: +9.11%	391 Stocks			
Bottom 25%	max: -1.33%				avg: -8.79%	195 Stocks	% of stocks by rating AB: 101 (51.79%) CD: 91 (46.67%) * undefined (0) unrated	
	min: -40.41%							

Mid Cap Stocks Investment Universe:

United States - Any - Mid Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers
Top 25%	max: +435.69%				avg: +54.63%	245 Stocks	% of stocks by rating AB: 223 (91.02%) CD: 10 (4.08%) * undefined (0) unrated	
	min: +26.28%							
Middle 50%				avg: +12.92%	490 Stocks			
Bottom 25%	max: +1.56%				avg: -9.63%	244 Stocks	% of stocks by rating AB: 90 (36.89%) CD: 143 (58.61%) * undefined (0) unrated	
	min: -59.19%							

Small Cap Stocks Investment Universe:

United States - Any - Small Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers
Top 25%	max: +1166.10%				avg: +67.11%	308 Stocks	% of stocks by rating AB: 283 (91.88%) CD: 14 (4.55%) * undefined (0) unrated	
	min: +25.71%							
Middle 50%				avg: +10.72%	616 Stocks			
Bottom 25%	max: -2.72%				avg: -16.26%	307 Stocks	% of stocks by rating AB: 58 (18.89%) CD: 239 (77.85%) * undefined (0) unrated	
	min: -64.96%							

Analysis by Sector - Mid Large Cap:

Communication Services:

United States - Communication Services - Mid - Large Cap				3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers	
Top 25%	max: +190.93%	avg: +57.22%	20 Stocks	% of stocks by rating		AB	CD				
	min: +30.51%			15	1	75.00%	5.00%	* undefined (0) unrated			
Middle 50%		avg: +15.87%	38 Stocks								
Bottom 25%	max: +4.76%	avg: -7.64%	19 Stocks	% of stocks by rating		AB	CD				
	min: -36.02%			8	6	42.11%	31.58%	* undefined (0) unrated			

Consumer Discretionary:

United States - Consumer Discretionary - Mid - Large Cap				3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers	
Top 25%	max: +127.27%	avg: +48.01%	52 Stocks	% of stocks by rating		AB	CD				
	min: +27.10%			49	2	94.23%	3.85%	* undefined (0) unrated			
Middle 50%		avg: +12.96%	103 Stocks								
Bottom 25%	max: +1.83%	avg: -7.35%	51 Stocks	% of stocks by rating		AB	CD				
	min: -38.99%			22	29	43.14%	56.86%	* undefined (0) unrated			

Consumer Staples:

United States - Consumer Staples - Mid - Large Cap				3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers	
Top 25%	max: +49.56%	avg: +26.20%	20 Stocks	% of stocks by rating		AB	CD				
	min: +11.16%			17	1	85.00%	5.00%	* undefined (0) unrated			
Middle 50%		avg: +1.88%	40 Stocks								
Bottom 25%	max: -6.69%	avg: -12.30%	19 Stocks	% of stocks by rating		AB	CD				
	min: -18.85%			5	14	26.32%	73.68%	* undefined (0) unrated			

Energy:

United States - Energy - Mid - Large Cap				3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers								
Top 25%	max: +83.07%	avg: +39.39%	21 Stocks	<table border="1"> <tr><th colspan="2">% of stocks by rating</th></tr> <tr><td>AB</td><td>CD</td></tr> <tr><td>19</td><td>1</td></tr> <tr><td>90.48%</td><td>4.76%</td></tr> </table>		% of stocks by rating		AB	CD	19	1	90.48%	4.76%	* undefined (0) unrated				
	% of stocks by rating																	
AB	CD																	
19	1																	
90.48%	4.76%																	
min: +22.97%																		
Middle 50%	avg: +7.02%		40 Stocks															
Bottom 25%	max: -6.29%	avg: -15.35%	20 Stocks	<table border="1"> <tr><th colspan="2">% of stocks by rating</th></tr> <tr><td>AB</td><td>CD</td></tr> <tr><td>0</td><td>20</td></tr> <tr><td>0</td><td>100.00%</td></tr> </table>		% of stocks by rating		AB	CD	0	20	0	100.00%	* undefined (0) unrated				
	% of stocks by rating																	
AB	CD																	
0	20																	
0	100.00%																	
min: -35.46%																		

Financials:

United States - Financials - Mid - Large Cap				3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers								
Top 25%	max: +145.59%	avg: +39.60%	73 Stocks	<table border="1"> <tr><th colspan="2">% of stocks by rating</th></tr> <tr><td>AB</td><td>CD</td></tr> <tr><td>72</td><td>0</td></tr> <tr><td>98.63%</td><td>0</td></tr> </table>		% of stocks by rating		AB	CD	72	0	98.63%	0	* undefined (0) unrated				
	% of stocks by rating																	
AB	CD																	
72	0																	
98.63%	0																	
min: +22.48%																		
Middle 50%	avg: +14.24%		146 Stocks															
Bottom 25%	max: +5.04%	avg: -2.15%	72 Stocks	<table border="1"> <tr><th colspan="2">% of stocks by rating</th></tr> <tr><td>AB</td><td>CD</td></tr> <tr><td>52</td><td>20</td></tr> <tr><td>72.22%</td><td>27.78%</td></tr> </table>		% of stocks by rating		AB	CD	52	20	72.22%	27.78%	* undefined (0) unrated				
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Health Care:

United States - Health Care - Mid - Large Cap				3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers								
Top 25%	max: +435.69%	avg: +43.35%	54 Stocks	<table border="1"> <tr><th colspan="2">% of stocks by rating</th></tr> <tr><td>AB</td><td>CD</td></tr> <tr><td>48</td><td>3</td></tr> <tr><td>88.89%</td><td>5.56%</td></tr> </table>		% of stocks by rating		AB	CD	48	3	88.89%	5.56%	* undefined (0) unrated				
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AB	CD																	
48	3																	
88.89%	5.56%																	
min: +14.42%																		
Middle 50%	avg: +2.76%		108 Stocks															
Bottom 25%	max: -9.59%	avg: -19.40%	54 Stocks	<table border="1"> <tr><th colspan="2">% of stocks by rating</th></tr> <tr><td>AB</td><td>CD</td></tr> <tr><td>12</td><td>39</td></tr> <tr><td>22.22%</td><td>72.22%</td></tr> </table>		% of stocks by rating		AB	CD	12	39	22.22%	72.22%	* undefined (0) unrated				
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Industrials:

United States - Industrials - Mid - Large Cap				3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers								
Top 25%	max: +278.50%	avg: +54.21%	74 Stocks	<table border="1"> <tr><th colspan="2">% of stocks by rating</th></tr> <tr><th>AB</th><th>CD</th></tr> <tr><td>73</td><td>0</td></tr> <tr><td>98.65%</td><td>0</td></tr> </table>		% of stocks by rating		AB	CD	73	0	98.65%	0	* undefined (0) unrated				
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AB	CD																	
73	0																	
98.65%	0																	
min: +27.48%																		
Middle 50%	avg: +14.41%		147 Stocks															
Bottom 25%	max: +3.26%	avg: -5.29%	73 Stocks	<table border="1"> <tr><th colspan="2">% of stocks by rating</th></tr> <tr><th>AB</th><th>CD</th></tr> <tr><td>36</td><td>33</td></tr> <tr><td>49.32%</td><td>45.21%</td></tr> </table>		% of stocks by rating		AB	CD	36	33	49.32%	45.21%	* undefined (0) unrated				
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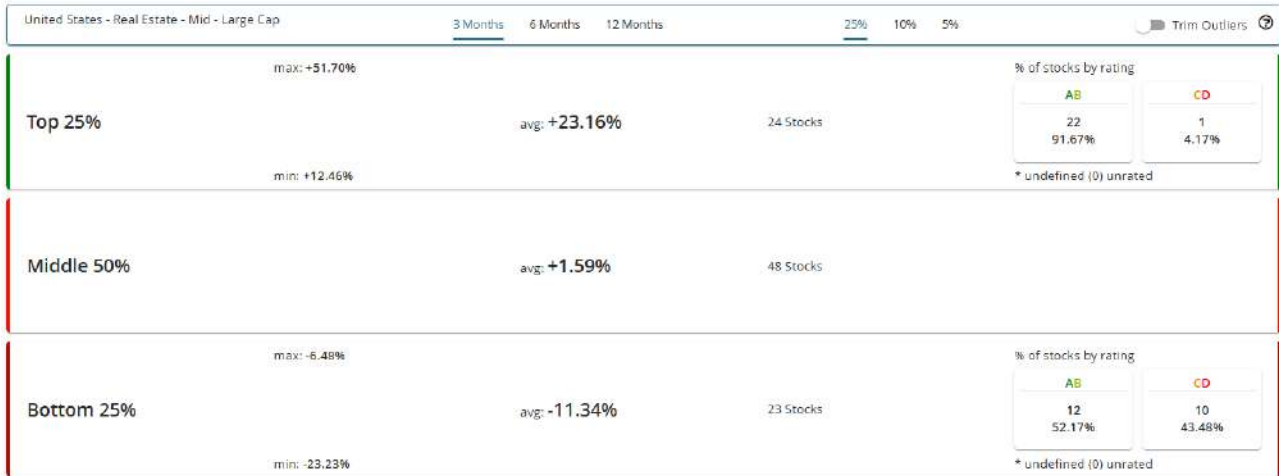
Information Technology:

United States - Information Technology - Mid - Large Cap				3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers								
Top 25%	max: +417.22%	avg: +84.78%	62 Stocks	<table border="1"> <tr><th colspan="2">% of stocks by rating</th></tr> <tr><th>AB</th><th>CD</th></tr> <tr><td>56</td><td>2</td></tr> <tr><td>90.32%</td><td>3.23%</td></tr> </table>		% of stocks by rating		AB	CD	56	2	90.32%	3.23%	* undefined (0) unrated				
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AB	CD																	
56	2																	
90.32%	3.23%																	
min: +39.59%																		
Middle 50%	avg: +19.43%		124 Stocks															
Bottom 25%	max: +4.38%	avg: -4.97%	61 Stocks	<table border="1"> <tr><th colspan="2">% of stocks by rating</th></tr> <tr><th>AB</th><th>CD</th></tr> <tr><td>26</td><td>35</td></tr> <tr><td>42.62%</td><td>57.38%</td></tr> </table>		% of stocks by rating		AB	CD	26	35	42.62%	57.38%	* undefined (0) unrated				
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42.62%	57.38%																	
min: -33.97%																		

Materials:

United States - Materials - Mid - Large Cap				3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers								
Top 25%	max: +170.70%	avg: +43.93%	28 Stocks	<table border="1"> <tr><th colspan="2">% of stocks by rating</th></tr> <tr><th>AB</th><th>CD</th></tr> <tr><td>23</td><td>1</td></tr> <tr><td>82.14%</td><td>3.57%</td></tr> </table>		% of stocks by rating		AB	CD	23	1	82.14%	3.57%	* undefined (0) unrated				
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82.14%	3.57%																	
min: +21.31%																		
Middle 50%	avg: +10.50%		54 Stocks															
Bottom 25%	max: +1.43%	avg: -7.95%	27 Stocks	<table border="1"> <tr><th colspan="2">% of stocks by rating</th></tr> <tr><th>AB</th><th>CD</th></tr> <tr><td>11</td><td>15</td></tr> <tr><td>40.74%</td><td>55.56%</td></tr> </table>		% of stocks by rating		AB	CD	11	15	40.74%	55.56%	* undefined (0) unrated				
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40.74%	55.56%																	
min: -39.83%																		

Real Estate:



Utilities:



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