

## 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: +289.50%			avg: +73.40%	180 Stocks	% of stocks by rating AB: 169 (93.89%) CD: 9 (5.00%)		* undefined (0) unrated
	min: +41.40%							
Middle 50%				avg: +22.65%	358 Stocks			
Bottom 25%	max: +6.42%			avg: -9.06%	179 Stocks	% of stocks by rating AB: 56 (31.28%) CD: 123 (68.72%)		* undefined (0) unrated
	min: -52.32%							

#### Mid Cap Stocks Investment Universe:

United States - Any - Mid Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers
Top 25%	max: +1029.75%			avg: +94.23%	246 Stocks	% of stocks by rating AB: 225 (91.46%) CD: 15 (6.10%)		* undefined (0) unrated
	min: +46.08%							
Middle 50%				avg: +19.80%	492 Stocks			
Bottom 25%	max: -2.84%			avg: -22.08%	246 Stocks	% of stocks by rating AB: 37 (15.04%) CD: 206 (83.74%)		* undefined (0) unrated
	min: -77.60%							

#### Small Cap Stocks Investment Universe:

United States - Any - Small Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers
Top 25%	max: +1041.22%			avg: +109.47%	301 Stocks	% of stocks by rating AB: 256 (85.05%) CD: 42 (13.95%)		* undefined (0) unrated
	min: +41.74%							
Middle 50%				avg: +11.49%	601 Stocks			
Bottom 25%	max: -15.78%			avg: -37.38%	300 Stocks	% of stocks by rating AB: 42 (14.00%) CD: 254 (84.67%)		* undefined (0) unrated
	min: -89.99%							

**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: +642.78%				<table border="1"> <tr><td>AB</td><td>CD</td></tr> <tr><td>17</td><td>0</td></tr> <tr><td>94.44%</td><td>0</td></tr> </table>		AB	CD	17	0	94.44%	0	18 Stocks	
	AB	CD												
	17	0												
94.44%	0													
avg: +108.04%														
min: +33.66%							* undefined (0) unrated							
Middle 50%														
Bottom 25%	max: -6.35%				<table border="1"> <tr><td>AB</td><td>CD</td></tr> <tr><td>6</td><td>11</td></tr> <tr><td>35.29%</td><td>64.71%</td></tr> </table>		AB	CD	6	11	35.29%	64.71%	17 Stocks	
	AB	CD												
	6	11												
35.29%	64.71%													
avg: -25.74%														
min: -70.74%							* 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: +261.76%				<table border="1"> <tr><td>AB</td><td>CD</td></tr> <tr><td>45</td><td>2</td></tr> <tr><td>90.00%</td><td>4.00%</td></tr> </table>		AB	CD	45	2	90.00%	4.00%	50 Stocks	
	AB	CD												
	45	2												
90.00%	4.00%													
avg: +91.62%														
min: +55.19%							* undefined (0) unrated							
Middle 50%														
Bottom 25%	max: -4.54%				<table border="1"> <tr><td>AB</td><td>CD</td></tr> <tr><td>8</td><td>41</td></tr> <tr><td>16.00%</td><td>82.00%</td></tr> </table>		AB	CD	8	41	16.00%	82.00%	50 Stocks	
	AB	CD												
	8	41												
16.00%	82.00%													
avg: -22.57%														
min: -77.60%							* 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: +157.45%				<table border="1"> <tr><td>AB</td><td>CD</td></tr> <tr><td>20</td><td>0</td></tr> <tr><td>100.00%</td><td>0</td></tr> </table>		AB	CD	20	0	100.00%	0	20 Stocks	
	AB	CD												
	20	0												
100.00%	0													
avg: +52.99%														
min: +24.78%							* undefined (0) unrated							
Middle 50%														
Bottom 25%	max: -14.10%				<table border="1"> <tr><td>AB</td><td>CD</td></tr> <tr><td>1</td><td>18</td></tr> <tr><td>5.26%</td><td>94.74%</td></tr> </table>		AB	CD	1	18	5.26%	94.74%	19 Stocks	
	AB	CD												
	1	18												
5.26%	94.74%													
avg: -27.17%														
min: -59.40%							* undefined (0) unrated							

### Energy:

United States - Energy - Mid - Large Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers				
<b>Top 25%</b>	max: +77.67%	avg: <b>+37.13%</b>			23 Stocks	% of stocks by rating <table border="1"> <tr> <td><b>AB</b></td> <td><b>CD</b></td> </tr> <tr> <td>21 91.30%</td> <td>1 4.35%</td> </tr> </table>		<b>AB</b>	<b>CD</b>	21 91.30%	1 4.35%	
	<b>AB</b>	<b>CD</b>										
21 91.30%	1 4.35%											
	min: +18.48%					* undefined (0) unrated						
<b>Middle 50%</b>		avg: <b>-2.48%</b>			44 Stocks							
<b>Bottom 25%</b>	max: -19.55%	avg: <b>-32.10%</b>			22 Stocks	% of stocks by rating <table border="1"> <tr> <td><b>AB</b></td> <td><b>CD</b></td> </tr> <tr> <td>3 13.64%</td> <td>19 86.36%</td> </tr> </table>		<b>AB</b>	<b>CD</b>	3 13.64%	19 86.36%	
	<b>AB</b>	<b>CD</b>										
3 13.64%	19 86.36%											
	min: -65.36%					* undefined (0) unrated						

### Financials:

United States - Financials - Mid - Large Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers				
<b>Top 25%</b>	max: +272.32%	avg: <b>+71.64%</b>			71 Stocks	% of stocks by rating <table border="1"> <tr> <td><b>AB</b></td> <td><b>CD</b></td> </tr> <tr> <td>70 98.59%</td> <td>1 1.41%</td> </tr> </table>		<b>AB</b>	<b>CD</b>	70 98.59%	1 1.41%	
	<b>AB</b>	<b>CD</b>										
70 98.59%	1 1.41%											
	min: +46.43%					* undefined (0) unrated						
<b>Middle 50%</b>		avg: <b>+31.81%</b>			142 Stocks							
<b>Bottom 25%</b>	max: +15.17%	avg: <b>-0.03%</b>			71 Stocks	% of stocks by rating <table border="1"> <tr> <td><b>AB</b></td> <td><b>CD</b></td> </tr> <tr> <td>35 49.30%</td> <td>36 50.70%</td> </tr> </table>		<b>AB</b>	<b>CD</b>	35 49.30%	36 50.70%	
	<b>AB</b>	<b>CD</b>										
35 49.30%	36 50.70%											
	min: -65.51%					* undefined (0) unrated						

### Health Care:

United States - Health Care - Mid - Large Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers				
<b>Top 25%</b>	max: +1029.75%	avg: <b>+148.66%</b>			52 Stocks	% of stocks by rating <table border="1"> <tr> <td><b>AB</b></td> <td><b>CD</b></td> </tr> <tr> <td>47 90.38%</td> <td>4 7.69%</td> </tr> </table>		<b>AB</b>	<b>CD</b>	47 90.38%	4 7.69%	
	<b>AB</b>	<b>CD</b>										
47 90.38%	4 7.69%											
	min: +58.44%					* undefined (0) unrated						
<b>Middle 50%</b>		avg: <b>+22.62%</b>			104 Stocks							
<b>Bottom 25%</b>	max: -2.91%	avg: <b>-19.52%</b>			52 Stocks	% of stocks by rating <table border="1"> <tr> <td><b>AB</b></td> <td><b>CD</b></td> </tr> <tr> <td>13 25.00%</td> <td>38 73.08%</td> </tr> </table>		<b>AB</b>	<b>CD</b>	13 25.00%	38 73.08%	
	<b>AB</b>	<b>CD</b>										
13 25.00%	38 73.08%											
	min: -52.20%					* undefined (0) unrated						

### Industrials:

United States - Industrials - Mid - Large Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers								
Top 25%	max: +259.48%	avg: <b>+72.41%</b>			68 Stocks	<table border="1"> <tr><th colspan="2">% of stocks by rating</th></tr> <tr><th>AB</th><th>CD</th></tr> <tr><td>65</td><td>2</td></tr> <tr><td>95.59%</td><td>2.94%</td></tr> </table>		% of stocks by rating		AB	CD	65	2	95.59%	2.94%	* undefined (0) unrated
	% of stocks by rating															
AB	CD															
65	2															
95.59%	2.94%															
min: +45.28%																
Middle 50%	avg: <b>+23.80%</b>			136 Stocks												
Bottom 25%	max: +6.42%	avg: <b>-9.50%</b>			68 Stocks	<table border="1"> <tr><th colspan="2">% of stocks by rating</th></tr> <tr><th>AB</th><th>CD</th></tr> <tr><td>16</td><td>51</td></tr> <tr><td>23.53%</td><td>75.00%</td></tr> </table>		% of stocks by rating		AB	CD	16	51	23.53%	75.00%	* undefined (0) unrated
	% of stocks by rating															
AB	CD															
16	51															
23.53%	75.00%															
min: -56.96%																

### Information Technology:

United States - Information Technology - Mid - Large Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers								
Top 25%	max: +289.50%	avg: <b>+86.30%</b>			59 Stocks	<table border="1"> <tr><th colspan="2">% of stocks by rating</th></tr> <tr><th>AB</th><th>CD</th></tr> <tr><td>49</td><td>10</td></tr> <tr><td>83.05%</td><td>16.95%</td></tr> </table>		% of stocks by rating		AB	CD	49	10	83.05%	16.95%	* undefined (0) unrated
	% of stocks by rating															
AB	CD															
49	10															
83.05%	16.95%															
min: +46.82%																
Middle 50%	avg: <b>+19.64%</b>			116 Stocks												
Bottom 25%	max: -5.04%	avg: <b>-24.02%</b>			58 Stocks	<table border="1"> <tr><th colspan="2">% of stocks by rating</th></tr> <tr><th>AB</th><th>CD</th></tr> <tr><td>1</td><td>57</td></tr> <tr><td>1.72%</td><td>98.28%</td></tr> </table>		% of stocks by rating		AB	CD	1	57	1.72%	98.28%	* undefined (0) unrated
	% of stocks by rating															
AB	CD															
1	57															
1.72%	98.28%															
min: -55.49%																

### Materials:

United States - Materials - Mid - Large Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers								
Top 25%	max: +187.98%	avg: <b>+74.26%</b>			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>24</td><td>2</td></tr> <tr><td>88.89%</td><td>7.41%</td></tr> </table>		% of stocks by rating		AB	CD	24	2	88.89%	7.41%	* undefined (0) unrated
	% of stocks by rating															
AB	CD															
24	2															
88.89%	7.41%															
min: +37.67%																
Middle 50%	avg: <b>+16.95%</b>			52 Stocks												
Bottom 25%	max: -0.68%	avg: <b>-15.58%</b>			26 Stocks	<table border="1"> <tr><th colspan="2">% of stocks by rating</th></tr> <tr><th>AB</th><th>CD</th></tr> <tr><td>5</td><td>21</td></tr> <tr><td>19.23%</td><td>80.77%</td></tr> </table>		% of stocks by rating		AB	CD	5	21	19.23%	80.77%	* undefined (0) unrated
	% of stocks by rating															
AB	CD															
5	21															
19.23%	80.77%															
min: -52.32%																

### Real Estate:

United States - Real Estate - Mid - Large Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers						
Top 25%	max: +121.84%				<table border="1"> <tr><th colspan="2">% of stocks by rating</th></tr> <tr><th>AB</th><th>CD</th></tr> <tr><td>24</td><td>1</td></tr> <tr><td>96.00%</td><td>4.00%</td></tr> </table>		% of stocks by rating		AB	CD	24	1	96.00%	4.00%
	% of stocks by rating													
AB	CD													
24	1													
96.00%	4.00%													
avg: +57.77%	min: +38.09%	25 Stocks		* undefined (0) unrated										
Middle 50%				<table border="1"> <tr><th colspan="2">% of stocks by rating</th></tr> <tr><th>AB</th><th>CD</th></tr> <tr><td>14</td><td>10</td></tr> <tr><td>58.33%</td><td>41.67%</td></tr> </table>		% of stocks by rating		AB	CD	14	10	58.33%	41.67%	
% of stocks by rating														
AB	CD													
14	10													
58.33%	41.67%													
avg: +21.06%	49 Stocks		* undefined (0) unrated											
Bottom 25%				<table border="1"> <tr><th colspan="2">% of stocks by rating</th></tr> <tr><th>AB</th><th>CD</th></tr> <tr><td>15</td><td>0</td></tr> <tr><td>93.75%</td><td>0</td></tr> </table>		% of stocks by rating		AB	CD	15	0	93.75%	0	
% of stocks by rating														
AB	CD													
15	0													
93.75%	0													
max: +9.68%	24 Stocks		* undefined (0) unrated											
min: -22.22%														

### Utilities:

United States - Utilities - Mid - Large Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers						
Top 25%	max: +211.51%				<table border="1"> <tr><th colspan="2">% of stocks by rating</th></tr> <tr><th>AB</th><th>CD</th></tr> <tr><td>15</td><td>0</td></tr> <tr><td>93.75%</td><td>0</td></tr> </table>		% of stocks by rating		AB	CD	15	0	93.75%	0
	% of stocks by rating													
AB	CD													
15	0													
93.75%	0													
avg: +54.50%	min: +19.24%	16 Stocks		* undefined (0) unrated										
Middle 50%				<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>4</td></tr> <tr><td>73.33%</td><td>26.67%</td></tr> </table>		% of stocks by rating		AB	CD	11	4	73.33%	26.67%	
% of stocks by rating														
AB	CD													
11	4													
73.33%	26.67%													
avg: +12.17%	31 Stocks		* undefined (0) unrated											
Bottom 25%				<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>4</td></tr> <tr><td>73.33%</td><td>26.67%</td></tr> </table>		% of stocks by rating		AB	CD	11	4	73.33%	26.67%	
% of stocks by rating														
AB	CD													
11	4													
73.33%	26.67%													
max: +4.98%	15 Stocks		* undefined (0) unrated											
min: -59.64%														

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Contact us at [discover@trendrating.net](mailto:discover@trendrating.net)

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