

## 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
<b>Top 25%</b>	max: +275.63%				avg: <b>+39.87%</b>	190 Stocks	% of stocks by rating <b>AB</b> : 177 (93.16%) <b>CD</b> : 5 (2.63%) * undefined (0) unrated	
	min: +18.26%							
<b>Middle 50%</b>					avg: <b>+7.43%</b>	379 Stocks		
<b>Bottom 25%</b>	max: -2.39%				avg: <b>-11.66%</b>	189 Stocks	% of stocks by rating <b>AB</b> : 67 (35.45%) <b>CD</b> : 118 (62.43%) * undefined (0) unrated	
	min: -57.77%							

#### Mid Cap Stocks Investment Universe:

United States - Any - Mid Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers
<b>Top 25%</b>	max: +300.28%				avg: <b>+41.25%</b>	248 Stocks	% of stocks by rating <b>AB</b> : 223 (89.92%) <b>CD</b> : 10 (4.03%) * undefined (0) unrated	
	min: +20.54%							
<b>Middle 50%</b>					avg: <b>+8.64%</b>	493 Stocks		
<b>Bottom 25%</b>	max: -2.94%				avg: <b>-14.47%</b>	248 Stocks	% of stocks by rating <b>AB</b> : 63 (25.40%) <b>CD</b> : 173 (69.76%) * undefined (0) unrated	
	min: -55.78%							

#### Small Cap Stocks Investment Universe:

United States - Any - Small Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers
<b>Top 25%</b>	max: +499.06%				avg: <b>+49.19%</b>	307 Stocks	% of stocks by rating <b>AB</b> : 281 (91.53%) <b>CD</b> : 13 (4.23%) * undefined (0) unrated	
	min: +18.18%							
<b>Middle 50%</b>					avg: <b>+4.74%</b>	613 Stocks		
<b>Bottom 25%</b>	max: -9.00%				avg: <b>-22.24%</b>	306 Stocks	% of stocks by rating <b>AB</b> : 31 (10.13%) <b>CD</b> : 264 (86.27%) * undefined (0) unrated	
	min: -63.93%							

**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
<b>Top 25%</b>	max: +147.67%			avg: <b>+44.33%</b>	19 Stocks	% of stocks by rating				
	min: +24.81%					AB	CD	14	2	73.68%
<b>Middle 50%</b>				avg: <b>+11.87%</b>	38 Stocks					
<b>Bottom 25%</b>	max: +0.04%			avg: <b>-11.46%</b>	18 Stocks	% of stocks by rating				
	min: -31.28%					AB	CD	6	7	33.33%

**Consumer Discretionary:**

United States - Consumer Discretionary - Mid - Large Cap				3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers
<b>Top 25%</b>	max: +161.25%			avg: <b>+39.28%</b>	51 Stocks	% of stocks by rating				
	min: +20.44%					AB	CD	49	1	96.08%
<b>Middle 50%</b>				avg: <b>+6.17%</b>	102 Stocks					
<b>Bottom 25%</b>	max: -4.32%			avg: <b>-14.70%</b>	51 Stocks	% of stocks by rating				
	min: -39.29%					AB	CD	12	38	23.53%

**Consumer Staples:**

United States - Consumer Staples - Mid - Large Cap				3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers
<b>Top 25%</b>	max: +47.20%			avg: <b>+22.44%</b>	20 Stocks	% of stocks by rating				
	min: +10.70%					AB	CD	16	3	80.00%
<b>Middle 50%</b>				avg: <b>-0.69%</b>	40 Stocks					
<b>Bottom 25%</b>	max: -9.30%			avg: <b>-18.37%</b>	19 Stocks	% of stocks by rating				
	min: -39.74%					AB	CD	3	16	15.79%

### Energy:

United States - Energy - Mid - Large Cap				3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers						
<b>Top 25%</b>	max: +77.45%															
	min: +17.95%															
		avg: +37.97%		22 Stocks												
% of stocks by rating										<table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>20</td> <td>1</td> </tr> <tr> <td>90.91%</td> <td>4.55%</td> </tr> </table>	AB	CD	20	1	90.91%	4.55%
AB	CD															
20	1															
90.91%	4.55%															
* undefined (0) unrated																
<b>Middle 50%</b>		avg: +5.32%		42 Stocks												
<b>Bottom 25%</b>	max: -7.70%															
	min: -41.14%															
		avg: -17.78%		21 Stocks												
% of stocks by rating										<table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>0</td> <td>21</td> </tr> <tr> <td>0</td> <td>100.00%</td> </tr> </table>	AB	CD	0	21	0	100.00%
AB	CD															
0	21															
0	100.00%															
* 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: +205.71%															
	min: +23.16%															
		avg: +40.74%		73 Stocks												
% of stocks by rating										<table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>70</td> <td>2</td> </tr> <tr> <td>95.89%</td> <td>2.74%</td> </tr> </table>	AB	CD	70	2	95.89%	2.74%
AB	CD															
70	2															
95.89%	2.74%															
* undefined (0) unrated																
<b>Middle 50%</b>		avg: +14.57%		146 Stocks												
<b>Bottom 25%</b>	max: +6.62%															
	min: -48.32%															
		avg: -1.63%		72 Stocks												
% of stocks by rating										<table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>48</td> <td>24</td> </tr> <tr> <td>66.67%</td> <td>33.33%</td> </tr> </table>	AB	CD	48	24	66.67%	33.33%
AB	CD															
48	24															
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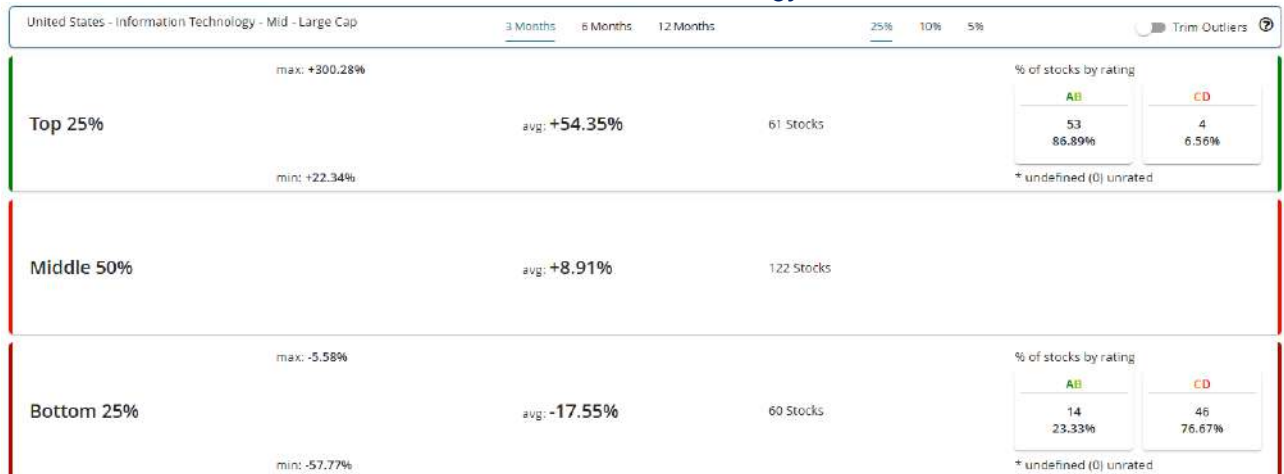
### Health Care:

United States - Health Care - Mid - Large Cap				3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers						
<b>Top 25%</b>	max: +198.93%															
	min: +13.24%															
		avg: +33.07%		52 Stocks												
% of stocks by rating										<table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>45</td> <td>3</td> </tr> <tr> <td>86.54%</td> <td>5.77%</td> </tr> </table>	AB	CD	45	3	86.54%	5.77%
AB	CD															
45	3															
86.54%	5.77%															
* undefined (0) unrated																
<b>Middle 50%</b>		avg: +0.04%		104 Stocks												
<b>Bottom 25%</b>	max: -11.34%															
	min: -57.51%															
		avg: -23.09%		52 Stocks												
% of stocks by rating										<table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>9</td> <td>42</td> </tr> <tr> <td>17.31%</td> <td>80.77%</td> </tr> </table>	AB	CD	9	42	17.31%	80.77%
AB	CD															
9	42															
17.31%	80.77%															
* undefined (0) unrated																

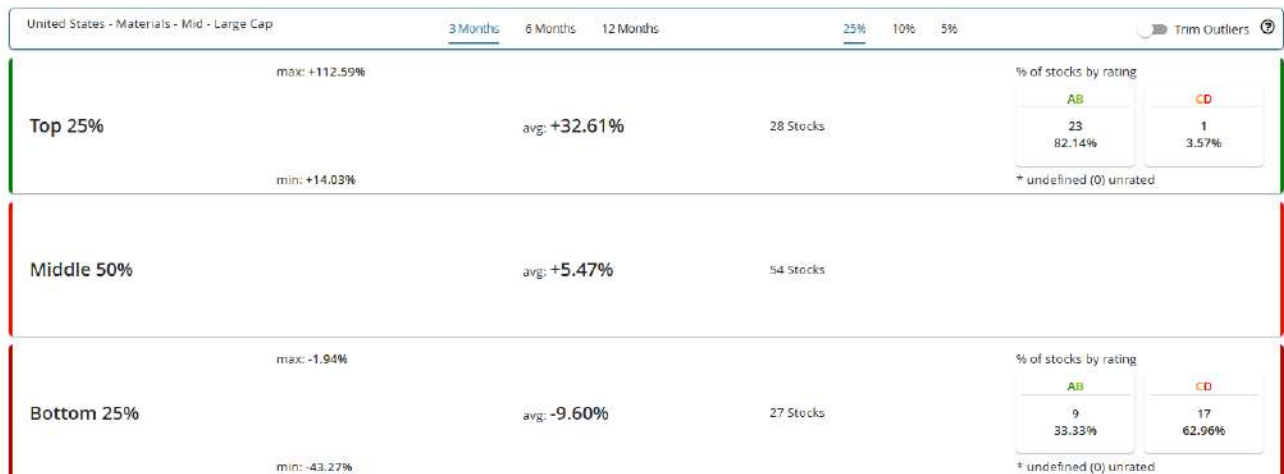
### Industrials:



### Information Technology:



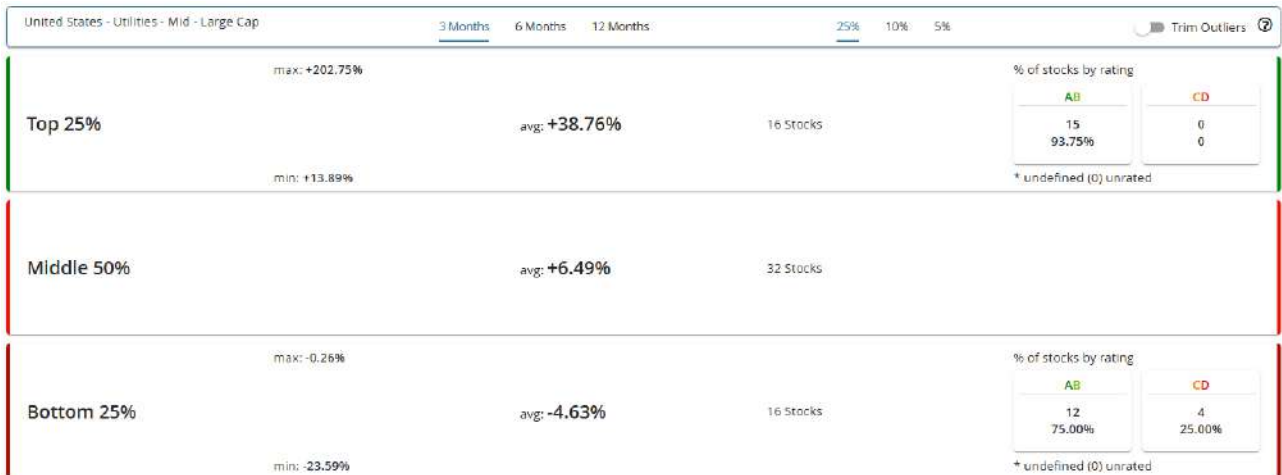
### Materials:



### Real Estate:



### Utilities:



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