

# 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: +102.08%				avg: <b>+28.21%</b>	186 Stocks	% of stocks by rating AB: 174 (93.55%) CD: 3 (1.61%) * undefined (0) unrated	
	min: +17.13%							
Middle 50%				avg: <b>+8.52%</b>	372 Stocks			
Bottom 25%	max: +0.67%				avg: <b>-8.96%</b>	185 Stocks	% of stocks by rating AB: 75 (40.54%) CD: 108 (58.38%) * undefined (0) unrated	
	min: -55.33%							

### Mid Cap Stocks Investment Universe:

United States - Any - Mid Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers
Top 25%	max: +313.16%				avg: <b>+31.49%</b>	245 Stocks	% of stocks by rating AB: 224 (91.43%) CD: 7 (2.86%) * undefined (0) unrated	
	min: +13.68%							
Middle 50%				avg: <b>+4.04%</b>	489 Stocks			
Bottom 25%	max: -5.74%				avg: <b>-15.46%</b>	244 Stocks	% of stocks by rating AB: 62 (25.41%) CD: 180 (73.77%) * undefined (0) unrated	
	min: -88.00%							

### Small Cap Stocks Investment Universe:

United States - Any - Small Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers
Top 25%	max: +371.26%				avg: <b>+39.12%</b>	309 Stocks	% of stocks by rating AB: 279 (90.29%) CD: 16 (5.18%) * undefined (0) unrated	
	min: +10.02%							
Middle 50%				avg: <b>-1.77%</b>	617 Stocks			
Bottom 25%	max: -13.25%				avg: <b>-25.32%</b>	308 Stocks	% of stocks by rating AB: 25 (8.12%) CD: 276 (89.61%) * undefined (0) unrated	
	min: -60.21%							

## 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: +313.16%									% of stocks by rating						
		avg: <b>+52.16%</b>		19 Stocks						<table border="1"> <tr><td>AB</td><td>CD</td></tr> <tr><td>16</td><td>0</td></tr> <tr><td>84.21%</td><td>0</td></tr> </table>	AB	CD	16	0	84.21%	0
	AB	CD														
16	0															
84.21%	0															
min: +23.09%										* undefined (0) unrated						
Middle 50%		avg: <b>+7.38%</b>		37 Stocks												
Bottom 25%	max: -0.52%									% of stocks by rating						
		avg: <b>-7.57%</b>		18 Stocks						<table border="1"> <tr><td>AB</td><td>CD</td></tr> <tr><td>8</td><td>8</td></tr> <tr><td>44.44%</td><td>44.44%</td></tr> </table>	AB	CD	8	8	44.44%	44.44%
	AB	CD														
8	8															
44.44%	44.44%															
min: -24.37%										* 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: +79.01%									% of stocks by rating						
		avg: <b>+30.72%</b>		51 Stocks						<table border="1"> <tr><td>AB</td><td>CD</td></tr> <tr><td>46</td><td>4</td></tr> <tr><td>90.20%</td><td>7.84%</td></tr> </table>	AB	CD	46	4	90.20%	7.84%
	AB	CD														
46	4															
90.20%	7.84%															
min: +15.32%										* undefined (0) unrated						
Middle 50%		avg: <b>+5.64%</b>		102 Stocks												
Bottom 25%	max: -5.13%									% of stocks by rating						
		avg: <b>-13.62%</b>		51 Stocks						<table border="1"> <tr><td>AB</td><td>CD</td></tr> <tr><td>11</td><td>39</td></tr> <tr><td>21.57%</td><td>76.47%</td></tr> </table>	AB	CD	11	39	21.57%	76.47%
	AB	CD														
11	39															
21.57%	76.47%															
min: -43.88%										* 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: +42.85%									% of stocks by rating						
		avg: <b>+23.64%</b>		20 Stocks						<table border="1"> <tr><td>AB</td><td>CD</td></tr> <tr><td>17</td><td>2</td></tr> <tr><td>85.00%</td><td>10.00%</td></tr> </table>	AB	CD	17	2	85.00%	10.00%
	AB	CD														
17	2															
85.00%	10.00%															
min: +10.65%										* undefined (0) unrated						
Middle 50%		avg: <b>+3.51%</b>		38 Stocks												
Bottom 25%	max: -2.49%									% of stocks by rating						
		avg: <b>-14.41%</b>		19 Stocks						<table border="1"> <tr><td>AB</td><td>CD</td></tr> <tr><td>3</td><td>16</td></tr> <tr><td>15.79%</td><td>84.21%</td></tr> </table>	AB	CD	3	16	15.79%	84.21%
	AB	CD														
3	16															
15.79%	84.21%															
min: -38.57%										* undefined (0) unrated						

### Energy:

United States - Energy - Mid - Large Cap				3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers
Top 25%	max: +49.46%	avg: +20.06%	21 Stocks	% of stocks by rating						
	min: +7.66%			AB	CD	20	0	95.24%	0	* undefined (0) unrated
Middle 50%		avg: -3.87%	42 Stocks							
Bottom 25%	max: -14.82%	avg: -22.40%	21 Stocks	% of stocks by rating						
	min: -38.31%			AB	CD	1	20	4.76%	95.24%	* undefined (0) unrated

### Financials:

United States - Financials - Mid - Large Cap				3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers
Top 25%	max: +104.20%	avg: +26.02%	72 Stocks	% of stocks by rating						
	min: +15.44%			AB	CD	68	2	94.44%	2.78%	* undefined (0) unrated
Middle 50%		avg: +7.99%	142 Stocks							
Bottom 25%	max: +1.31%	avg: -4.87%	71 Stocks	% of stocks by rating						
	min: -37.48%			AB	CD	54	17	76.06%	23.94%	* undefined (0) unrated

### Health Care:

United States - Health Care - Mid - Large Cap				3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers
Top 25%	max: +228.17%	avg: +32.31%	52 Stocks	% of stocks by rating						
	min: +13.62%			AB	CD	46	0	88.46%	0	* undefined (0) unrated
Middle 50%		avg: +2.93%	104 Stocks							
Bottom 25%	max: -8.31%	avg: -20.34%	52 Stocks	% of stocks by rating						
	min: -55.33%			AB	CD	7	45	13.46%	86.54%	* undefined (0) unrated

### Industrials:

United States - Industrials - Mid - Large Cap				3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers		
Top 25%	max: +114.78%											
	min: +15.63%	avg: +28.08%	71 Stocks	<table border="1"> <tr><th colspan="2">% of stocks by rating</th></tr> <tr><td>AB</td><td>CD</td></tr> <tr><td>65</td><td>3</td></tr> <tr><td>91.55%</td><td>4.23%</td></tr> </table>		% of stocks by rating		AB	CD	65	3	91.55%
% of stocks by rating												
AB	CD											
65	3											
91.55%	4.23%											
Middle 50%		avg: +6.38%	140 Stocks	* undefined (0) unrated								
Bottom 25%	max: -3.04%											
	min: -36.53%	avg: -10.41%	70 Stocks	<table border="1"> <tr><th colspan="2">% of stocks by rating</th></tr> <tr><td>AB</td><td>CD</td></tr> <tr><td>29</td><td>40</td></tr> <tr><td>41.43%</td><td>57.14%</td></tr> </table>		% of stocks by rating		AB	CD	29	40	41.43%
% of stocks by rating												
AB	CD											
29	40											
41.43%	57.14%											
				* undefined (0) unrated								

### Information Technology:

United States - Information Technology - Mid - Large Cap				3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers		
Top 25%	max: +106.17%											
	min: +18.80%	avg: +33.48%	60 Stocks	<table border="1"> <tr><th colspan="2">% of stocks by rating</th></tr> <tr><td>AB</td><td>CD</td></tr> <tr><td>56</td><td>0</td></tr> <tr><td>93.33%</td><td>0</td></tr> </table>		% of stocks by rating		AB	CD	56	0	93.33%
% of stocks by rating												
AB	CD											
56	0											
93.33%	0											
Middle 50%		avg: +5.25%	120 Stocks	* undefined (0) unrated								
Bottom 25%	max: -7.90%											
	min: -88.00%	avg: -18.71%	59 Stocks	<table border="1"> <tr><th colspan="2">% of stocks by rating</th></tr> <tr><td>AB</td><td>CD</td></tr> <tr><td>8</td><td>51</td></tr> <tr><td>13.56%</td><td>86.44%</td></tr> </table>		% of stocks by rating		AB	CD	8	51	13.56%
% of stocks by rating												
AB	CD											
8	51											
13.56%	86.44%											
				* undefined (0) unrated								

### Materials:

United States - Materials - Mid - Large Cap				3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers		
Top 25%	max: +102.26%											
	min: +15.63%	avg: +28.54%	28 Stocks	<table border="1"> <tr><th colspan="2">% of stocks by rating</th></tr> <tr><td>AB</td><td>CD</td></tr> <tr><td>26</td><td>1</td></tr> <tr><td>92.86%</td><td>3.57%</td></tr> </table>		% of stocks by rating		AB	CD	26	1	92.86%
% of stocks by rating												
AB	CD											
26	1											
92.86%	3.57%											
Middle 50%		avg: +6.48%	55 Stocks	* undefined (0) unrated								
Bottom 25%	max: -3.78%											
	min: -32.96%	avg: -9.93%	27 Stocks	<table border="1"> <tr><th colspan="2">% of stocks by rating</th></tr> <tr><td>AB</td><td>CD</td></tr> <tr><td>6</td><td>20</td></tr> <tr><td>22.22%</td><td>74.07%</td></tr> </table>		% of stocks by rating		AB	CD	6	20	22.22%
% of stocks by rating												
AB	CD											
6	20											
22.22%	74.07%											
				* undefined (0) unrated								

### Real Estate:

United States - Real Estate - Mid - Large Cap				3 Months	6 Months	12 Months	25%	10%	5%	<input type="checkbox"/> Trim Outliers ⓘ
<b>Top 25%</b>	max: +57.39%									
	min: +17.59%	avg: <b>+26.98%</b>	24 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>23 95.83%</td> <td>0 0</td> </tr> </table>		AB	CD	23 95.83%	0 0	
AB	CD									
23 95.83%	0 0									
<b>Middle 50%</b>		avg: <b>+9.96%</b>	48 Stocks							
<b>Bottom 25%</b>	max: +2.98%									
	min: -12.65%	avg: <b>-2.21%</b>	23 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>17 73.91%</td> <td>6 26.09%</td> </tr> </table>		AB	CD	17 73.91%	6 26.09%	
AB	CD									
17 73.91%	6 26.09%									

### Utilities:

United States - Utilities - Mid - Large Cap				3 Months	6 Months	12 Months	25%	10%	5%	<input type="checkbox"/> Trim Outliers ⓘ
<b>Top 25%</b>	max: +108.30%									
	min: +13.71%	avg: <b>+31.88%</b>	16 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>16 100.00%</td> <td>0 0</td> </tr> </table>		AB	CD	16 100.00%	0 0	
AB	CD									
16 100.00%	0 0									
<b>Middle 50%</b>		avg: <b>+7.93%</b>	32 Stocks							
<b>Bottom 25%</b>	max: +1.48%									
	min: -18.95%	avg: <b>-2.89%</b>	15 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>13 86.67%</td> <td>2 13.33%</td> </tr> </table>		AB	CD	13 86.67%	2 13.33%	
AB	CD									
13 86.67%	2 13.33%									

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