

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: +295.24%			avg: +62.06%	180 Stocks	% of stocks by rating AB: 177 (98.33%) CD: 2 (1.11%)		* undefined (0) unrated
	min: +32.45%							
Middle 50%				avg: +13.12%	360 Stocks			
Bottom 25%	max: -3.99%			avg: -15.99%	180 Stocks	% of stocks by rating AB: 56 (31.11%) CD: 123 (68.33%)		* undefined (0) unrated
	min: -61.69%							

Mid Cap Stocks Investment Universe:

United States - Any - Mid - Large Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers
Top 25%	max: +417.08%			avg: +70.18%	436 Stocks	% of stocks by rating AB: 410 (94.04%) CD: 17 (3.90%)		* undefined (0) unrated
	min: +34.48%							
Middle 50%				avg: +12.88%	871 Stocks			
Bottom 25%	max: -6.50%			avg: -22.28%	435 Stocks	% of stocks by rating AB: 126 (28.97%) CD: 305 (70.11%)		* undefined (0) unrated
	min: -69.79%							

Small Cap Stocks Investment Universe:

United States - Any - Small Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers
Top 25%	max: +972.57%			avg: +93.80%	302 Stocks	% of stocks by rating AB: 269 (89.07%) CD: 31 (10.26%)		* undefined (0) unrated
	min: +31.76%							
Middle 50%				avg: +5.04%	604 Stocks			
Bottom 25%	max: -19.09%			avg: -41.57%	302 Stocks	% of stocks by rating AB: 75 (24.83%) CD: 221 (73.18%)		* undefined (0) unrated
	min: -91.40%							

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: +378.17%				<table border="1"> <tr><td>AB</td><td>CD</td></tr> <tr><td>18</td><td>1</td></tr> <tr><td>94.74%</td><td>5.26%</td></tr> </table>		AB	CD	18	1	94.74%	5.26%	avg: +78.44%	19 Stocks	* undefined (0) unrated	
	AB	CD														
18	1															
94.74%	5.26%															
min: +27.67%																
Middle 50%				avg: +6.23%	38 Stocks											
Bottom 25%	max: -17.93%				<table border="1"> <tr><td>AB</td><td>CD</td></tr> <tr><td>4</td><td>14</td></tr> <tr><td>22.22%</td><td>77.78%</td></tr> </table>		AB	CD	4	14	22.22%	77.78%	avg: -30.55%	18 Stocks	* undefined (0) unrated	
	AB	CD														
4	14															
22.22%	77.78%															
min: -54.58%																

Consumer Discretionary:

United States - Consumer Discretionary - Mid - Large Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers								
Top 25%	max: +294.19%				<table border="1"> <tr><td>AB</td><td>CD</td></tr> <tr><td>48</td><td>1</td></tr> <tr><td>94.12%</td><td>1.96%</td></tr> </table>		AB	CD	48	1	94.12%	1.96%	avg: +71.87%	51 Stocks	* undefined (0) unrated	
	AB	CD														
48	1															
94.12%	1.96%															
min: +36.66%																
Middle 50%				avg: +8.48%	102 Stocks											
Bottom 25%	max: -15.83%				<table border="1"> <tr><td>AB</td><td>CD</td></tr> <tr><td>13</td><td>37</td></tr> <tr><td>26.00%</td><td>74.00%</td></tr> </table>		AB	CD	13	37	26.00%	74.00%	avg: -28.73%	50 Stocks	* undefined (0) unrated	
	AB	CD														
13	37															
26.00%	74.00%															
min: -64.03%																

Consumer Staples:

United States - Consumer Staples - Mid - Large Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers								
Top 25%	max: +123.63%				<table border="1"> <tr><td>AB</td><td>CD</td></tr> <tr><td>20</td><td>1</td></tr> <tr><td>95.24%</td><td>4.76%</td></tr> </table>		AB	CD	20	1	95.24%	4.76%	avg: +42.07%	21 Stocks	* undefined (0) unrated	
	AB	CD														
20	1															
95.24%	4.76%															
min: +11.49%																
Middle 50%				avg: -2.20%	40 Stocks											
Bottom 25%	max: -14.91%				<table border="1"> <tr><td>AB</td><td>CD</td></tr> <tr><td>2</td><td>16</td></tr> <tr><td>10.00%</td><td>80.00%</td></tr> </table>		AB	CD	2	16	10.00%	80.00%	avg: -29.77%	20 Stocks	* undefined (0) unrated	
	AB	CD														
2	16															
10.00%	80.00%															
min: -61.69%																

Energy:

United States - Energy - Mid - Large Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers				
Top 25%	max: +96.14%	avg: +52.14%			23 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>20 86.96%</td> <td>1 4.35%</td> </tr> </table>		AB	CD	20 86.96%	1 4.35%	* undefined (0) unrated
	AB	CD										
20 86.96%	1 4.35%											
min: +36.81%												
Middle 50%	avg: +14.75%			46 Stocks								
Bottom 25%	max: -2.17%	avg: -13.89%			23 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>9 39.13%</td> <td>14 60.87%</td> </tr> </table>		AB	CD	9 39.13%	14 60.87%	* undefined (0) unrated
	AB	CD										
9 39.13%	14 60.87%											
min: -32.27%												

Financials:

United States - Financials - Mid - Large Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers				
Top 25%	max: +168.38%	avg: +59.39%			73 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>71 97.26%</td> <td>2 2.74%</td> </tr> </table>		AB	CD	71 97.26%	2 2.74%	* undefined (0) unrated
	AB	CD										
71 97.26%	2 2.74%											
min: +38.53%												
Middle 50%	avg: +24.03%			144 Stocks								
Bottom 25%	max: +8.21%	avg: -6.88%			72 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>35 48.61%</td> <td>37 51.39%</td> </tr> </table>		AB	CD	35 48.61%	37 51.39%	* undefined (0) unrated
	AB	CD										
35 48.61%	37 51.39%											
min: -69.79%												

Health Care:

United States - Health Care - Mid - Large Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers				
Top 25%	max: +417.08%	avg: +107.37%			54 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>47 87.04%</td> <td>6 11.11%</td> </tr> </table>		AB	CD	47 87.04%	6 11.11%	* undefined (0) unrated
	AB	CD										
47 87.04%	6 11.11%											
min: +40.73%												
Middle 50%	avg: +9.82%			107 Stocks								
Bottom 25%	max: -16.54%	avg: -31.51%			53 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>15 28.30%</td> <td>37 69.81%</td> </tr> </table>		AB	CD	15 28.30%	37 69.81%	* undefined (0) unrated
	AB	CD										
15 28.30%	37 69.81%											
min: -66.71%												

Industrials:

United States - Industrials - Mid - Large Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers						
Top 25%	max: +236.11%			avg: +67.34%	70 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>69</td> <td>0</td> </tr> <tr> <td>98.57%</td> <td>0</td> </tr> </table>		AB	CD	69	0	98.57%	0	
AB	CD													
69	0													
98.57%	0													
	min: +36.88%					* undefined (0) unrated								
Middle 50%				avg: +17.07%	140 Stocks									
Bottom 25%	max: -2.60%			avg: -17.11%	70 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>24</td> <td>45</td> </tr> <tr> <td>34.29%</td> <td>64.29%</td> </tr> </table>		AB	CD	24	45	34.29%	64.29%	
AB	CD													
24	45													
34.29%	64.29%													
	min: -54.18%					* 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: +295.24%			avg: +81.02%	62 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>59</td> <td>3</td> </tr> <tr> <td>95.16%</td> <td>4.84%</td> </tr> </table>		AB	CD	59	3	95.16%	4.84%	
AB	CD													
59	3													
95.16%	4.84%													
	min: +42.42%					* undefined (0) unrated								
Middle 50%				avg: +13.79%	122 Stocks									
Bottom 25%	max: -9.52%			avg: -26.04%	61 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>18</td> <td>43</td> </tr> <tr> <td>29.51%</td> <td>70.49%</td> </tr> </table>		AB	CD	18	43	29.51%	70.49%	
AB	CD													
18	43													
29.51%	70.49%													
	min: -69.52%					* undefined (0) unrated								

Materials:

United States - Materials - Mid - Large Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers						
Top 25%	max: +146.20%			avg: +57.80%	26 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>22</td> <td>2</td> </tr> <tr> <td>84.62%</td> <td>7.69%</td> </tr> </table>		AB	CD	22	2	84.62%	7.69%	
AB	CD													
22	2													
84.62%	7.69%													
	min: +29.78%					* undefined (0) unrated								
Middle 50%				avg: +11.20%	52 Stocks									
Bottom 25%	max: -4.75%			avg: -18.68%	26 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>6</td> <td>20</td> </tr> <tr> <td>23.08%</td> <td>76.92%</td> </tr> </table>		AB	CD	6	20	23.08%	76.92%	
AB	CD													
6	20													
23.08%	76.92%													
	min: -55.81%					* 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 ?					
Top 25%	max: +79.80%						% of stocks by rating								
		avg: +33.60%	24 Stocks				<table border="1"> <tr><td>AB</td><td>CD</td></tr> <tr><td>23</td><td>1</td></tr> <tr><td>95.83%</td><td>4.17%</td></tr> </table>	AB	CD	23	1	95.83%	4.17%	* undefined (0) unrated	
AB	CD														
23	1														
95.83%	4.17%														
Middle 50%		avg: +4.54%	48 Stocks												
Bottom 25%	max: -4.99%						% of stocks by rating								
		avg: -12.69%	24 Stocks				<table border="1"> <tr><td>AB</td><td>CD</td></tr> <tr><td>8</td><td>16</td></tr> <tr><td>33.33%</td><td>66.67%</td></tr> </table>	AB	CD	8	16	33.33%	66.67%	* undefined (0) unrated	
AB	CD														
8	16														
33.33%	66.67%														
	min: -50.00%														

Utilities:

United States - Utilities - Mid - Large Cap				3 Months	6 Months	12 Months	25%	10%	5%	<input type="checkbox"/> Trim Outliers ?					
Top 25%	max: +150.33%						% of stocks by rating								
		avg: +36.08%	16 Stocks				<table border="1"> <tr><td>AB</td><td>CD</td></tr> <tr><td>15</td><td>0</td></tr> <tr><td>93.75%</td><td>0</td></tr> </table>	AB	CD	15	0	93.75%	0	* undefined (0) unrated	
AB	CD														
15	0														
93.75%	0														
Middle 50%		avg: -1.69%	31 Stocks												
Bottom 25%	max: -7.58%						% of stocks by rating								
		avg: -17.82%	15 Stocks				<table border="1"> <tr><td>AB</td><td>CD</td></tr> <tr><td>7</td><td>8</td></tr> <tr><td>46.67%</td><td>53.33%</td></tr> </table>	AB	CD	7	8	46.67%	53.33%	* undefined (0) unrated	
AB	CD														
7	8														
46.67%	53.33%														
	min: -63.83%														

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