

Performance Dispersion Tracking

EU Mid Large Cap – Sector Analysis

Performance Dispersion Data:

	Last 3 Months	Last 6 Months
Top 25%	24.47%	43.63%
Middle 50%	4.78%	13.76%
Bottom 25%	-12.65%	-9.76%

Over the last 3 months the STOXX 600 index gained 6.92%. The top 25% performers posted an average gain of 4X the index.

Last 3 Months Performance Dispersion By Sector			
All Sectors	Top 25%	Middle 50%	Bottom 25%
Health Care	34.40%	4.73%	-11.37%
Industrials	31.49%	8.85%	-9.28%
Information Technology	25.25%	4.56%	-16.58%
Financials	24.60%	9.49%	-6.01%
Consumer Discretionary	20.90%	3.93%	-14.31%
Communication Services	19.99%	2.29%	-13.78%
Energy	19.97%	7.61%	-11.45%
Materials	16.86%	0.76%	-13.24%
Consumer Staples	13.76%	1.68%	-11.96%
Utilities	10.14%	-6.95%	-20.09%
Real Estate	10.09%	-3.44%	-15.35%

A way to compare the strength across sectors is measuring the percentage of stocks displaying a positive price trend with a medium-term focus. Our multi-factor model generates a rating of the price trend. The percentage of **A** and **B** rated stocks offers a view on the market breadth and the current level of the aggregated investors money flow.

Trend Strength measured by the percentage of Rising (AB%) vs Falling (CD%) stocks:

Sectors	TCR	Stocks	AB%	CD%
Financials	B+	170	81.55%	18.45%
Industrials	B	187	77.29%	22.70%
Energy	B	30	76.67%	23.33%
Information Technology	B	58	71.43%	28.57%
Real Estate	B	60	69.49%	30.50%
Health Care	B	73	69.01%	30.99%
Communication Services	B	50	68.00%	32.00%
Consumer Discretionary	B-	89	60.23%	39.77%
Materials	B-	82	58.75%	41.25%
Consumer Staples	C+	60	45.00%	55.00%
Utilities	C	44	38.64%	61.36%

Here is a list of the trend alerts in the last four weeks.

An interesting number of **upgrades** in: Financials, Industrials, Consumer Discretionary and Materials.

Real Estate, Utilities and Consumer Staples show mostly **downgrades**.

Recent Trend Alerts:

Sectors	Upgrades	Downgrades
Industrials	22	13
Financials	21	5
Consumer Discretionary	11	6
Materials	9	6
Energy	8	1
Health Care	6	3
Communication Services	5	2
Utilities	5	7
Information Technology	3	5
Consumer Staples	2	7
Real Estate	2	9

Do not miss to use your free access to Trendrating Alpha Dispersion to gain more insights and better navigate the performance dispersion.

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