

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: +795.38%			avg: +89.25%	176 Stocks	% of stocks by rating AB: 170 (96.59%) CD: 6 (3.41%)		* undefined (0) unrated
	min: +41.38%							
Middle 50%				avg: +17.83%	351 Stocks			
Bottom 25%	max: -2.23%			avg: -15.05%	175 Stocks	% of stocks by rating AB: 68 (38.86%) CD: 107 (61.14%)		* undefined (0) unrated
	min: -50.21%							

Mid Cap Stocks Investment Universe:

United States - Any - Mid Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers
Top 25%	max: +3087.81%			avg: +106.18%	888 Stocks	% of stocks by rating AB: 828 (93.24%) CD: 48 (5.41%)		* undefined (0) unrated
	min: +36.14%							
Middle 50%				avg: +8.18%	1776 Stocks			
Bottom 25%	max: -14.96%			avg: -37.27%	888 Stocks	% of stocks by rating AB: 170 (19.14%) CD: 711 (80.07%)		* undefined (0) unrated
	min: -99.84%							

Small Cap Stocks Investment Universe:

United States - Any - Small Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers
Top 25%	max: +3087.81%			avg: +131.73%	309 Stocks	% of stocks by rating AB: 280 (90.61%) CD: 24 (7.77%)		* undefined (0) unrated
	min: +34.84%							
Middle 50%				avg: +4.35%	617 Stocks			
Bottom 25%	max: -20.04%			avg: -40.69%	308 Stocks	% of stocks by rating AB: 57 (18.51%) CD: 249 (80.84%)		* undefined (0) unrated
	min: -97.72%							

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: +147.40%			avg: +57.64%	18 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>15 83.33%</td> <td>3 16.67%</td> </tr> </table>		AB	CD	15 83.33%	3 16.67%	
AB	CD											
15 83.33%	3 16.67%											
	min: +16.66%					* undefined (0) unrated						
Middle 50%				avg: -2.83%	34 Stocks							
Bottom 25%	max: -17.81%			avg: -34.69%	17 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>1 5.88%</td> <td>16 94.12%</td> </tr> </table>		AB	CD	1 5.88%	16 94.12%	
AB	CD											
1 5.88%	16 94.12%											
	min: -57.15%					* 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: +724.18%			avg: +101.26%	52 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>51 98.08%</td> <td>1 1.92%</td> </tr> </table>		AB	CD	51 98.08%	1 1.92%	
AB	CD											
51 98.08%	1 1.92%											
	min: +41.75%					* undefined (0) unrated						
Middle 50%				avg: +14.83%	102 Stocks							
Bottom 25%	max: -5.58%			avg: -22.60%	51 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>11 21.57%</td> <td>40 78.43%</td> </tr> </table>		AB	CD	11 21.57%	40 78.43%	
AB	CD											
11 21.57%	40 78.43%											
	min: -70.45%					* 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: +179.22%			avg: +49.24%	19 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>19 100.00%</td> <td>0 0</td> </tr> </table>		AB	CD	19 100.00%	0 0	
AB	CD											
19 100.00%	0 0											
	min: +15.97%					* undefined (0) unrated						
Middle 50%				avg: -2.65%	38 Stocks							
Bottom 25%	max: -14.91%			avg: -24.97%	18 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>4 22.22%</td> <td>14 77.78%</td> </tr> </table>		AB	CD	4 22.22%	14 77.78%	
AB	CD											
4 22.22%	14 77.78%											
	min: -50.21%					* undefined (0) unrated						

Energy:

United States - Energy - Mid - Large Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers						
Top 25%	max: +157.69%	avg: +71.98%			24 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>24</td> <td>0</td> </tr> <tr> <td>100.00%</td> <td>0</td> </tr> </table>		AB	CD	24	0	100.00%	0	* undefined (0) unrated
	AB	CD												
24	0													
100.00%	0													
min: +37.93%														
Middle 50%	avg: +22.67%			48 Stocks										
Bottom 25%	max: +7.60%	avg: -3.18%			24 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>12</td> <td>11</td> </tr> <tr> <td>50.00%</td> <td>45.83%</td> </tr> </table>		AB	CD	12	11	50.00%	45.83%	* undefined (0) unrated
	AB	CD												
12	11													
50.00%	45.83%													
min: -18.32%														

Financials:

United States - Financials - Mid - Large Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers						
Top 25%	max: +274.71%	avg: +67.37%			65 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>63</td> <td>2</td> </tr> <tr> <td>96.92%</td> <td>3.08%</td> </tr> </table>		AB	CD	63	2	96.92%	3.08%	* undefined (0) unrated
	AB	CD												
63	2													
96.92%	3.08%													
min: +38.32%														
Middle 50%	avg: +23.07%			130 Stocks										
Bottom 25%	max: +6.03%	avg: -6.08%			65 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>45</td> <td>20</td> </tr> <tr> <td>69.23%</td> <td>30.77%</td> </tr> </table>		AB	CD	45	20	69.23%	30.77%	* undefined (0) unrated
	AB	CD												
45	20													
69.23%	30.77%													
min: -66.89%														

Health Care:

United States - Health Care - Mid - Large Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers						
Top 25%	max: +755.25%	avg: +136.64%			51 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>48</td> <td>3</td> </tr> <tr> <td>94.12%</td> <td>5.88%</td> </tr> </table>		AB	CD	48	3	94.12%	5.88%	* undefined (0) unrated
	AB	CD												
48	3													
94.12%	5.88%													
min: +39.66%														
Middle 50%	avg: +9.05%			102 Stocks										
Bottom 25%	max: -15.08%	avg: -30.10%			50 Stocks	% of stocks by rating <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%	* undefined (0) unrated
	AB	CD												
13	37													
26.00%	74.00%													
min: -80.69%														

Industrials:

United States - Industrials - Mid - Large Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers
Top 25%	max: +587.97%	avg: +98.99%			69 Stocks	% of stocks by rating AB : 67 (97.10%) CD : 0 (0%)		* undefined (0) unrated
	min: +53.75%							
Middle 50%	avg: +28.99%			137 Stocks				
Bottom 25%	max: +7.25%	avg: -12.96%			68 Stocks	% of stocks by rating AB : 33 (48.53%) CD : 35 (51.47%)		* undefined (0) unrated
	min: -69.67%							

Information Technology:

United States - Information Technology - Mid - Large Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers
Top 25%	max: +795.38%	avg: +125.40%			58 Stocks	% of stocks by rating AB : 54 (93.10%) CD : 4 (6.90%)		* undefined (0) unrated
	min: +56.86%							
Middle 50%	avg: +23.46%			116 Stocks				
Bottom 25%	max: -3.26%	avg: -17.83%			58 Stocks	% of stocks by rating AB : 18 (31.03%) CD : 40 (68.97%)		* undefined (0) unrated
	min: -75.63%							

Materials:

United States - Materials - Mid - Large Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers
Top 25%	max: +106.71%	avg: +54.91%			26 Stocks	% of stocks by rating AB : 26 (100.00%) CD : 0 (0%)		* undefined (0) unrated
	min: +32.69%							
Middle 50%	avg: +10.92%			51 Stocks				
Bottom 25%	max: -7.17%	avg: -20.97%			25 Stocks	% of stocks by rating AB : 8 (32.00%) CD : 17 (68.00%)		* undefined (0) unrated
	min: -49.04%							

Real Estate:

United States - Real Estate - Mid - Large Cap				3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers
Top 25%	max: +115.37%									
	min: +15.49%	avg: +38.85%	23 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>22 95.65%</td> <td>1 4.35%</td> </tr> </table>		AB	CD	22 95.65%	1 4.35%	
AB	CD									
22 95.65%	1 4.35%									
Middle 50%		avg: +2.87%	46 Stocks							
Bottom 25%	max: -9.79%									
	min: -53.20%	avg: -17.27%	23 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>6 26.09%</td> <td>17 73.91%</td> </tr> </table>		AB	CD	6 26.09%	17 73.91%	
AB	CD									
6 26.09%	17 73.91%									

Utilities:

United States - Utilities - Mid - Large Cap				3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers
Top 25%	max: +191.62%									
	min: -6.24%	avg: +30.02%	15 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>14 93.33%</td> <td>1 6.67%</td> </tr> </table>		AB	CD	14 93.33%	1 6.67%	
AB	CD									
14 93.33%	1 6.67%									
Middle 50%		avg: -15.45%	30 Stocks							
Bottom 25%	max: -23.90%									
	min: -33.04%	avg: -27.78%	15 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>1 6.67%</td> <td>14 93.33%</td> </tr> </table>		AB	CD	1 6.67%	14 93.33%	
AB	CD									
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