

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: +1153.77%							
	min: +46.08%			avg: +98.67%	177 Stocks	% of stocks by rating AB: 175 (98.87%) CD: 2 (1.13%) * 0 (0) unrated		
Middle 50%				avg: +22.47%	353 Stocks			
Bottom 25%	max: +3.00%							
	min: -44.95%			avg: -9.23%	176 Stocks	% of stocks by rating AB: 58 (32.95%) CD: 117 (66.48%) * 1 (0.57%) unrated		

Mid Cap Stocks Investment Universe:

United States - Any - Mid Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers
Top 25%	max: +943.50%							
	min: +40.44%			avg: +95.68%	244 Stocks	% of stocks by rating AB: 224 (91.80%) CD: 13 (5.33%) * 7 (2.87%) unrated		
Middle 50%				avg: +15.59%	486 Stocks			
Bottom 25%	max: -4.32%							
	min: -76.29%			avg: -20.15%	243 Stocks	% of stocks by rating AB: 76 (31.28%) CD: 167 (68.72%) * 0 (0) unrated		

Small Cap Stocks Investment Universe:

United States - Any - Small Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers
Top 25%	max: +3253.33%							
	min: +32.33%			avg: +131.34%	303 Stocks	% of stocks by rating AB: 281 (92.74%) CD: 18 (5.94%) * 4 (1.32%) unrated		
Middle 50%				avg: +3.49%	606 Stocks			
Bottom 25%	max: -19.23%							
	min: -90.86%			avg: -38.09%	302 Stocks	% of stocks by rating AB: 74 (24.50%) CD: 226 (74.83%) * 2 (0.66%) unrated		

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: +178.40%	avg: +60.01%			18 Stocks	% of stocks by rating AB: 14 (77.78%) CD: 4 (22.22%) * 0 (0) unrated		
	min: +24.57%							
Middle 50%	avg: +5.46%			34 Stocks				
Bottom 25%	max: -10.56%	avg: -24.61%			17 Stocks	% of stocks by rating AB: 3 (17.65%) CD: 14 (82.35%) * 0 (0) unrated		
	min: -51.51%							

Consumer Discretionary:

United States - Consumer Discretionary - Mid - Large Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers
Top 25%	max: +943.50%	avg: +111.52%			52 Stocks	% of stocks by rating AB: 50 (96.15%) CD: 2 (3.85%) * 0 (0) unrated		
	min: +49.54%							
Middle 50%	avg: +21.04%			103 Stocks				
Bottom 25%	max: -0.76%	avg: -18.69%			51 Stocks	% of stocks by rating AB: 14 (27.45%) CD: 37 (72.55%) * 0 (0) unrated		
	min: -62.90%							

Consumer Staples:

United States - Consumer Staples - Mid - Large Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers
Top 25%	max: +229.13%	avg: +66.10%			20 Stocks	% of stocks by rating AB: 19 (95.00%) CD: 1 (5.00%) * 0 (0) unrated		
	min: +24.47%							
Middle 50%	avg: +5.21%			40 Stocks				
Bottom 25%	max: -12.81%	avg: -20.16%			19 Stocks	% of stocks by rating AB: 2 (10.53%) CD: 16 (84.21%) * 1 (5.26%) unrated		
	min: -36.02%							

Energy:

United States - Energy - Mid - Large Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers						
Top 25%	max: +109.49%				<table border="1"> <tr><td>AB</td><td>CD</td></tr> <tr><td>22</td><td>1</td></tr> <tr><td>95.65%</td><td>4.35%</td></tr> </table>		AB	CD	22	1	95.65%	4.35%	23 Stocks	
	AB	CD												
22	1													
95.65%	4.35%													
	min: +29.03%	avg: +55.24%						* 0 (0) unrated						
Middle 50%				avg: +13.99%		46 Stocks								
Bottom 25%	max: +3.04%				<table border="1"> <tr><td>AB</td><td>CD</td></tr> <tr><td>5</td><td>17</td></tr> <tr><td>22.73%</td><td>77.27%</td></tr> </table>		AB	CD	5	17	22.73%	77.27%	22 Stocks	
	AB	CD												
5	17													
22.73%	77.27%													
	min: -22.41%	avg: -6.98%						* 0 (0) unrated						

Financials:

United States - Financials - Mid - Large Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers						
Top 25%	max: +379.30%				<table border="1"> <tr><td>AB</td><td>CD</td></tr> <tr><td>63</td><td>1</td></tr> <tr><td>95.45%</td><td>1.52%</td></tr> </table>		AB	CD	63	1	95.45%	1.52%	66 Stocks	
	AB	CD												
63	1													
95.45%	1.52%													
	min: +39.29%	avg: +75.17%						* 2 (3.03%) unrated						
Middle 50%				avg: +21.17%		132 Stocks								
Bottom 25%	max: +2.93%				<table border="1"> <tr><td>AB</td><td>CD</td></tr> <tr><td>52</td><td>13</td></tr> <tr><td>80.00%</td><td>20.00%</td></tr> </table>		AB	CD	52	13	80.00%	20.00%	65 Stocks	
	AB	CD												
52	13													
80.00%	20.00%													
	min: -53.32%	avg: -7.58%						* 0 (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: +548.31%				<table border="1"> <tr><td>AB</td><td>CD</td></tr> <tr><td>47</td><td>3</td></tr> <tr><td>92.16%</td><td>5.88%</td></tr> </table>		AB	CD	47	3	92.16%	5.88%	51 Stocks	
	AB	CD												
47	3													
92.16%	5.88%													
	min: +51.02%	avg: +130.28%						* 1 (1.96%) unrated						
Middle 50%				avg: +19.21%		101 Stocks								
Bottom 25%	max: -2.78%				<table border="1"> <tr><td>AB</td><td>CD</td></tr> <tr><td>19</td><td>31</td></tr> <tr><td>38.00%</td><td>62.00%</td></tr> </table>		AB	CD	19	31	38.00%	62.00%	50 Stocks	
	AB	CD												
19	31													
38.00%	62.00%													
	min: -74.74%	avg: -19.14%						* 0 (0) unrated						

Industrials:

United States - Industrials - Mid - Large Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers				
Top 25%	max: +407.87%			avg: +91.01%	69 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>64 92.75%</td> <td>1 1.45%</td> </tr> </table>		AB	CD	64 92.75%	1 1.45%	* 4 (5.80%) unrated
AB	CD											
64 92.75%	1 1.45%											
Middle 50%				avg: +27.73%	138 Stocks							
Bottom 25%	max: +8.82%			avg: -12.84%	68 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>28 41.18%</td> <td>40 58.82%</td> </tr> </table>		AB	CD	28 41.18%	40 58.82%	* 0 (0) unrated
AB	CD											
28 41.18%	40 58.82%											
	min: +50.39%											

Information Technology:

United States - Information Technology - Mid - Large Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers				
Top 25%	max: +1153.77%			avg: +155.28%	60 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>57 95.00%</td> <td>3 5.00%</td> </tr> </table>		AB	CD	57 95.00%	3 5.00%	* 0 (0) unrated
AB	CD											
57 95.00%	3 5.00%											
Middle 50%				avg: +33.63%	119 Stocks							
Bottom 25%	max: +2.82%			avg: -13.40%	59 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>21 35.59%</td> <td>38 64.41%</td> </tr> </table>		AB	CD	21 35.59%	38 64.41%	* 0 (0) unrated
AB	CD											
21 35.59%	38 64.41%											
	min: +69.24%											

Materials:

United States - Materials - Mid - Large Cap		3 Months	6 Months	12 Months	25%	10%	5%	Trim Outliers				
Top 25%	max: +92.57%			avg: +52.08%	25 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>23 92.00%</td> <td>2 8.00%</td> </tr> </table>		AB	CD	23 92.00%	2 8.00%	* 0 (0) unrated
AB	CD											
23 92.00%	2 8.00%											
Middle 50%				avg: +12.37%	50 Stocks							
Bottom 25%	max: -5.00%			avg: -21.58%	25 Stocks	% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>6 24.00%</td> <td>19 76.00%</td> </tr> </table>		AB	CD	6 24.00%	19 76.00%	* 0 (0) unrated
AB	CD											
6 24.00%	19 76.00%											
	min: +29.96%											

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: +72.43%													
		avg: +39.56%			24 Stocks									
	min: +21.96%													
% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>22 91.67%</td> <td>2 8.33%</td> </tr> </table>											AB	CD	22 91.67%	2 8.33%
AB	CD													
22 91.67%	2 8.33%													
* 0 (0) unrated														
Middle 50%		avg: +8.51%			47 Stocks									
Bottom 25%	max: -4.52%													
		avg: -12.71%			23 Stocks									
	min: -51.54%													
% 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%													
* 0 (0) unrated														

Utilities:

United States - Utilities - Mid - Large Cap				3 Months	6 Months	12 Months	25%	10%	5%	<input type="checkbox"/> Trim Outliers				
Top 25%	max: +145.51%													
		avg: +29.19%			16 Stocks									
	min: +2.31%													
% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>10 62.50%</td> <td>6 37.50%</td> </tr> </table>											AB	CD	10 62.50%	6 37.50%
AB	CD													
10 62.50%	6 37.50%													
* 0 (0) unrated														
Middle 50%		avg: -6.93%			30 Stocks									
Bottom 25%	max: -14.58%													
		avg: -22.34%			15 Stocks									
	min: -35.66%													
% of stocks by rating <table border="1"> <tr> <td>AB</td> <td>CD</td> </tr> <tr> <td>2 13.33%</td> <td>13 86.67%</td> </tr> </table>											AB	CD	2 13.33%	13 86.67%
AB	CD													
2 13.33%	13 86.67%													
* 0 (0) unrated														

More Performance Dispersion Insights are available in Trendrating.

Contact us at discover@trendrating.net

Disclaimer: The evaluations, rankings and information provided by Trendrating (the "Services") are provided solely for the use of finance professionals (the "Users") who have been issued a license to use the Services by Trendrating and who, by nature of their status as investment professions understand, or are expected to understand, the complexity of finance products, the functioning of the markets and the risks inherent in them. The Services are not offered for use by persons not employed or actively working as professionals in the finance and investment industry. The Services are to be used entirely at the risk of the Users. Included in the Services are forward-looking statements that are based on observations, assumptions and calculations that reflect Trendrating's expectations. Forward-looking statements are subject to numerous risks and uncertainties that could cause actual results to materially differ from those expectations. The Services are not intended to constitute a recommendation of any specific security or financial product and are to be implemented solely in conjunction with or as part of a complete investment evaluation conducted by the Users. Under no circumstances shall Trendrating, its officers, directors, employees or agents be liable for any damages, lost profits or investment losses that result in any way from use of the Services or any interruptions, errors or delays in the Services.