

# Performance Dispersion Tracking

## US Large Cap – Sector Analysis

### Performance Dispersion Data:

	Last 3 Months	Last 6 Months
<b>Top 25%</b>	29.66%	55.27%
<b>Middle 50%</b>	8.44%	20.02%
<b>Bottom 25%</b>	-7.62%	-2.04%

Over the last 3 months the S&P 500 index gained 9.53%. The top 25% performers posted an average gain 3X the index.

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.

Last 3 Months Performance Dispersion By Sector			
All Sectors	Top 25%	Middle 50%	Bottom 25%
Information Technology	42.58%	9.50%	-8.79%
Energy	34.09%	16.73%	1.67%
Industrials	31.66%	13.69%	0.00%
Consumer Discretionary	28.11%	10.86%	-10.03%
Communication Services	27.31%	1.11%	-21.01%
Materials	24.20%	11.76%	-1.86%
Health Care	23.34%	5.57%	-12.13%
Utilities	23.06%	-1.05%	-6.58%
Financials	21.89%	9.50%	0.17%
Consumer Staples	19.69%	3.10%	-10.91%
Real Estate	8.99%	-1.73%	-10.89%

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

Sectors	TCR	Stocks	AB%	CD%
Financials	A	110	98.18%	1.82%
Industrials	A-	113	94.65%	5.36%
Information Technology	B+	109	82.41%	17.60%
Materials	B+	41	80.49%	19.51%
Consumer Discretionary	B+	70	78.57%	21.43%
Energy	B	38	76.31%	23.68%
Health Care	B	79	71.43%	28.57%
Communication Services	B	33	69.70%	30.30%
Consumer Staples	B-	49	55.32%	44.68%
Real Estate	B-	40	55.00%	45.00%
Utilities	C+	33	48.48%	51.51%

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

A higher number of **upgrades** is still reported in: Industrials, Health Care and Energy.

Several sectors present only **downgrades** in the last month, such as Real Estate, Financials, and Consumer Staples.

**Recent Trend Alerts:**

Sectors	Upgrades ▼	Downgrades
Industrials	11	1
Health Care	9	9
Energy	8	
Information Technology	8	14
Consumer Discretionary	7	3
Financials	7	2
Utilities	7	
Materials	6	
Communication Services	3	1
Consumer Staples	3	2
Real Estate	3	9

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