

#1: S&P 500 Earnings Analysis

4Q20 Street Consensus EPS	
As of 12/31/20	\$36.57
Current	\$40.38
% change	10.4%

Blended Y/Y growth includes actuals for companies that have reported, and estimates for companies that have yet to report.

Figure: S&P 500 4Q20 Reported Earnings

Bottom-up based on constituents

Sector name	# cos reported	% cos reported	4Q20 Earnings results relative to consensus (bottom up)		Surprise (%)	Relative return since 12/31/20
			% cos beating	% cos missing		
S&P 500 (absolute)	222 / 500	44%	80%	20%	15.5%	2.5%
Cyclicals	110 / 257	43%	82%	18%	13.3%	0.4%
Near-Cyclicals	70 / 120	58%	80%	20%	28.4%	2.4%
Defensives	42 / 123	34%	76%	24%	5.4%	-2.7%
Technology	30 / 74	41%	93%	7%	18.3%	0.5%
Consumer Discretionary	15 / 60	25%	60%	40%	40.1%	2.1%
Industrials	44 / 73	60%	80%	20%	-50.3%	-2.8%
Basic Materials	13 / 28	46%	85%	15%	19.2%	-3.2%
Communication Services	8 / 22	36%	88%	13%	18.7%	1.2%
Financials	50 / 65	77%	90%	10%	30.3%	1.5%
Real Estate	9 / 30	30%	67%	33%	11.2%	1.3%
Energy	11 / 25	44%	45%	55%	-429.0%	7.9%
Healthcare	29 / 63	46%	83%	17%	5.3%	-0.8%
Consumer Staples	10 / 32	31%	60%	40%	5.6%	-6.5%
Utilities	3 / 28	11%	67%	33%	5.9%	-1.9%

Source: FSInsight, FactSet, Bloomberg.

Note: "Surprise %" is a weighted average based on fiscal quarter actual results vs. estimated results. The date used for estimates is 30 calendar days prior to each company's report date. The earnings results of REITs are based on Funds from Operations (FFO).

Figure: 4Q20 Y/Y Earnings Growth

Bottom-up based on constituents

Sector name	4Q20 Y/Y Earnings growth		
	Actual (cos that reported)	Estimates (cos yet to report)	Blend of actuals & estimates
S&P 500 (absolute)	2.7%	-4.3%	0.3%
Cyclicals	1.3%	-3.4%	-0.1%
Near-Cyclicals	1.3%	-18.4%	-2.2%
Defensives	9.2%	-1.2%	3.5%
Technology	16.8%	12.5%	15.6%
Consumer Discretionary	17.1%	-11.9%	0.3%
Industrials	-75.7%	7.3%	-54.4%
Basic Materials	30.2%	7.9%	17.4%
Communication Services	14.7%	-50.9%	3.3%
Financials	17.2%	-5.8%	14.9%
Real Estate	38.1%	-9.2%	3.7%
Energy	-108.6%	-71.9%	-100.6%
Healthcare	11.4%	12.8%	11.9%
Consumer Staples	2.1%	1.3%	1.6%
Utilities	9.4%	-33.2%	-29.0%

Source: FSInsight, FactSet, Bloomberg.

Note: to adjust for fiscal quarter-end differences, the Y/Y growth calculation is based on calendarized Net Income. Y/Y growth is weighted based on Net Income. The Y/Y growth of REIT earnings is based on Funds from Operations (FFO)..

#2: S&P 500 Sales Analysis

Blended Y/Y growth includes actuals for companies that have reported, and estimates for companies that have yet to report.

Figure: S&P 500 4Q20 Reported Sales

Bottom-up based on constituents

4Q20 Sales results relative to consensus (bottom up)

Sector name	# cos reported	% cos reported	% cos beating	% cos missing	Surprise (%)	Relative return since 12/31/20
S&P 500 (absolute)	222 / 500	44%	77%	23%	4.3%	2.5%
Cyclicals	110 / 257	43%	82%	18%	6.2%	0.4%
Near-Cyclicals	70 / 120	58%	69%	31%	3.0%	2.4%
Defensives	42 / 123	34%	81%	19%	1.7%	-2.7%
Technology	30 / 74	41%	90%	10%	7.0%	0.5%
Consumer Discretionary	15 / 60	25%	60%	40%	4.4%	2.1%
Industrials	44 / 73	60%	77%	23%	8.9%	-2.8%
Basic Materials	13 / 28	46%	92%	8%	6.0%	-3.2%
Communication Services	8 / 22	36%	100%	0%	4.0%	1.2%
Financials	50 / 65	77%	70%	30%	3.3%	1.5%
Real Estate	9 / 30	30%	44%	56%	0.8%	1.3%
Energy	11 / 25	44%	82%	18%	2.4%	7.9%
Healthcare	29 / 63	46%	86%	14%	1.8%	-0.8%
Consumer Staples	10 / 32	31%	80%	20%	2.5%	-6.5%
Utilities	3 / 28	11%	33%	67%	-11.9%	-1.9%

Source: FSInsight, FactSet, Bloomberg.

Note: "Surprise %" is a weighted average based on fiscal quarter actual results vs. estimated results. The date used for estimates is 30 calendar days prior to each company's report date.

Figure: 4Q20 Y/Y Sales Growth

Bottom-up based on constituents

4Q20 Y/Y Sales growth

Sector name	Actual (cos that reported)	Estimates (cos yet to report)	Blend of actuals & estimates
S&P 500 (absolute)	1.3%	3.7%	2.3%
Cyclicals	6.8%	2.5%	5.1%
Near-Cyclicals	-13.0%	-15.3%	-13.4%
Defensives	9.4%	8.1%	8.6%
Technology	13.8%	5.0%	10.8%
Consumer Discretionary	26.4%	2.0%	10.4%
Industrials	-11.4%	2.9%	-7.9%
Basic Materials	3.9%	-0.3%	2.1%
Communication Services	9.4%	1.1%	7.1%
Financials	1.1%	-10.3%	-0.5%
Real Estate	10.3%	-9.4%	-5.1%
Energy	-34.3%	-26.7%	-33.3%
Healthcare	12.1%	11.7%	11.9%
Consumer Staples	3.0%	5.4%	4.8%
Utilities	-0.1%	4.7%	4.2%

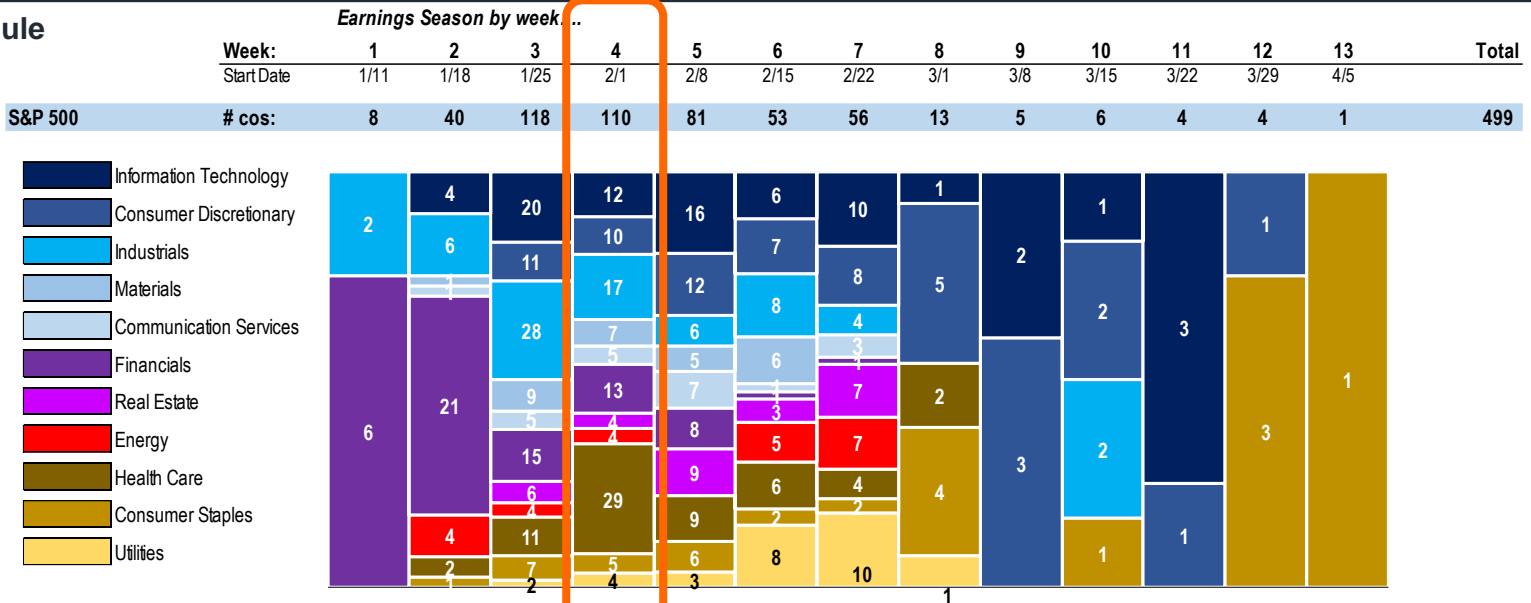
Source: FSInsight, FactSet, Bloomberg.

Note: to adjust for fiscal quarter-end differences, the Y/Y growth calculation is based on calendarized Sales. Y/Y growth is weighted based on Sales.

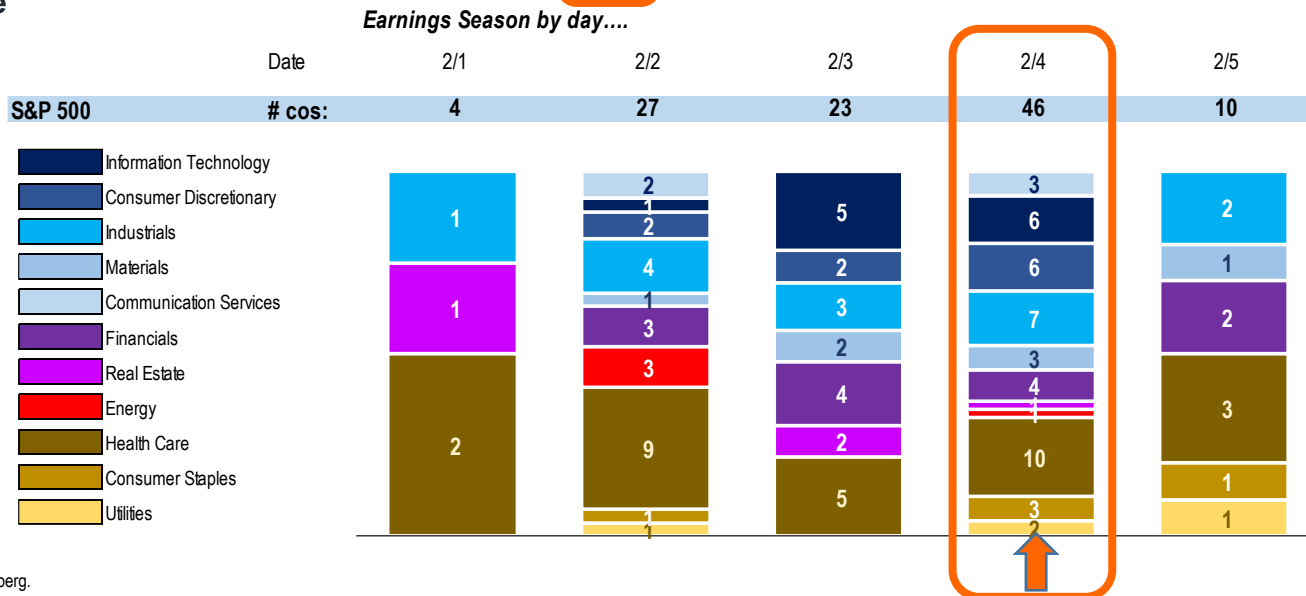
This week

#3: S&P 500 Earnings Calendar

Weekly Schedule



Daily Schedule



Source: FSInsight, FactSet, Bloomberg.

Today

Sorted industry peer surprise

GICS peer group summary

Earnings

Sales

#4: Today's earnings



Earnings Today							# of peers reported	% beating	Avg. surprise	Surprise Range	% beating	Avg. surprise	Surprise Range
Ticker	Name	GICS 3 Industry	Time	Call Number	Sales (Est.)	EPS (Est.)							
1 CLX	Clorox Co/The	Household Products	01:30 PM	(866) 602-6792	\$1,842	\$2.03	4 / 5	100.0%	4.3%	9.5% to 1.1%	100.0%	3.6%	4.7% to 2.8%
2 AME	Ametek Inc	Electrical Equipment	08:30 AM	N/A	\$1,199	\$1.08	3 / 4	100.0%	18.5%	26.7% to 6.7%	66.7%	1.2%	5.1% to (3.4%)
3 MCHP	Microchip Technology Inc	Semiconductors & Semiconductor	05:00 PM	N/A	\$1,348	\$1.58	11 / 18	100.0%	17.6%	61.3% to 0.6%	90.9%	9.2%	42.5% to (0.2%)
4 APD	Air Products And Chemicals Inc	Chemicals	10:00 AM	323-794-2094	\$2,375	\$2.12	7 / 16	100.0%	45.7%	170.7% to 1.2%	100.0%	8.3%	16.8% to 2.1%
5 MSI	Motorola Solutions Inc	Communications Equipment	05:00 PM	+1-855-940-9475	\$2,242	\$2.74	2 / 5	100.0%	6.8%	10.8% to 2.8%	100.0%	2.9%	3.2% to 2.6%
6 MTD	Mettler-Toledo International I	Life Sciences Tools & Services	05:00 PM	N/A	\$904	\$8.72	3 / 8	100.0%	26.4%	41.1% to 10.8%	100.0%	12.7%	15.1% to 10.7%
7 CI	Cigna Corp	Health Care Providers & Services	08:30 AM	(800) 857-1657	\$41,669	\$3.51	5 / 15	100.0%	7.1%	16.6% to 0.2%	100.0%	1.5%	2.1% to 0.6%
8 ABC	Amerisourcebergen Corp	Health Care Providers & Services	08:30 AM	(844) 808-6694	\$52,517	\$2.18	5 / 15	100.0%	7.1%	16.6% to 0.2%	100.0%	1.5%	2.1% to 0.6%
9 DGX	Quest Diagnostics Inc	Health Care Providers & Services	08:30 AM	888-455-0391	\$3,002	\$4.48	5 / 15	100.0%	7.1%	16.6% to 0.2%	100.0%	1.5%	2.1% to 0.6%
10 NWSA	News Corp	Media	04:30 PM	1-888-204-4368	\$2,228	\$0.10	2 / 9	100.0%	19.2%	23.4% to 15.0%	100.0%	1.9%	3.4% to 0.4%
11 FTNT	Fortinet Inc	Software	04:30 PM	(877) 303-6913	\$722	\$0.97	3 / 15	100.0%	14.6%	23.8% to 9.3%	100.0%	4.5%	7.1% to 2.9%
12 NLOK	Nortonlifelock Inc	Software	05:00 PM	(833) 970-2458	\$630	\$0.37	3 / 15	100.0%	14.6%	23.8% to 9.3%	100.0%	4.5%	7.1% to 2.9%
13 TPR	Tapestry Inc	Textiles, Apparel & Luxury Goods	07:30 AM	1-877-510-8087	\$1,685	\$1.15	1 / 7	100.0%	3.7%	3.7% to 3.7%	0.0%	(0.8%)	(0.8%) to (0.8%)
14 RL	Ralph Lauren Corp	Textiles, Apparel & Luxury Goods	09:00 AM	800-857-5209	\$1,433	\$1.67	1 / 7	100.0%	3.7%	3.7% to 3.7%	0.0%	(0.8%)	(0.8%) to (0.8%)
15 ICE	Intercontinental Exchange Inc	Capital Markets	08:30 AM	1-888-317-6003	\$1,671	\$1.13	15 / 20	93.3%	21.9%	90.1% to (11.4%)	100.0%	7.5%	25.2% to 0.2%
16 BDx	Becton Dickinson And Co	Health Care Equipment & Supplies	08:00 AM	N/A	\$5,315	\$4.55	13 / 22	84.6%	13.4%	45.2% to (27.5%)	76.9%	3.6%	18.7% to (5.8%)
17 BAX	Baxter International Inc	Health Care Equipment & Supplies	08:30 AM	877-336-9256	\$3,181	\$0.80	13 / 22	84.6%	13.4%	45.2% to (27.5%)	76.9%	3.6%	18.7% to (5.8%)
18 PH	Parker-Hannifin Corp	Machinery	11:00 AM	N/A	\$3,412	\$3.44	7 / 17	85.7%	13.9%	45.3% to (0.3%)	100.0%	3.9%	8.8% to 0.6%
19 CMI	Cummins Inc	Machinery	10:00 AM	877-869-3841	\$5,830	\$3.37	7 / 17	85.7%	13.9%	45.3% to (0.3%)	100.0%	3.9%	8.8% to 0.6%
20 FTV	Fortive Corp	Machinery	05:30 PM	833-900-2302	\$1,289	\$0.62	7 / 17	85.7%	13.9%	45.3% to (0.3%)	100.0%	3.9%	8.8% to 0.6%
21 XYL	Xylem Inc/Ny	Machinery	09:00 AM	N/A	\$1,373	\$0.81	7 / 17	85.7%	13.9%	45.3% to (0.3%)	100.0%	3.9%	8.8% to 0.6%
22 SNA	Snap-On Inc	Machinery	10:00 AM	(773) 341-1662	\$1,074	\$3.84	7 / 17	85.7%	13.9%	45.3% to (0.3%)	100.0%	3.9%	8.8% to 0.6%
23 FLT	Fleetcor Technologies Inc	It Services	05:30 PM	(877) 407-0784	\$603	\$2.81	7 / 20	85.7%	5.3%	17.7% to (25.6%)	71.4%	1.5%	3.7% to (1.3%)
24 DXC	Dxc Technology Co	It Services	05:00 PM	800-949-2175	\$4,200	\$0.54	7 / 20	85.7%	5.3%	17.7% to (25.6%)	71.4%	1.5%	3.7% to (1.3%)
25 PRU	Prudential Financial Inc	Insurance	11:00 AM	(877) 336-4437	\$12,713	\$2.57	12 / 22	83.3%	18.1%	63.8% to (10.4%)	50.0%	0.3%	20.1% to (9.5%)
26 HIG	Hartford Financial Services Gr	Insurance	09:00 AM	N/A	\$4,993	\$1.33	12 / 22	83.3%	18.1%	63.8% to (10.4%)	50.0%	0.3%	20.1% to (9.5%)
27 UNM	Unum Group	Insurance	08:00 AM	888-254-3590	\$2,977	\$1.20	12 / 22	83.3%	18.1%	63.8% to (10.4%)	50.0%	0.3%	20.1% to (9.5%)
28 ODFL	Old Dominion Freight Line Inc	Road & Rail	10:00 AM	N/A	\$1,073	\$1.61	5 / 6	80.0%	5.8%	11.7% to (3.7%)	80.0%	2.3%	7.3% to (0.2%)
29 MRK	Merck & Co Inc	Pharmaceuticals	08:00 AM	(833) 353-0277	\$12,514	\$1.32	4 / 9	75.0%	3.0%	16.2% to (19.4%)	75.0%	0.5%	3.6% to (5.9%)
30 BMY	Bristol Myers Squibb Co	Pharmaceuticals	10:00 AM	800-458-4121	\$11,068	\$1.46	4 / 9	75.0%	3.0%	16.2% to (19.4%)	75.0%	0.5%	3.6% to (5.9%)
31 NOV	Nov Inc	Energy Equipment & Services	11:00 AM	N/A	\$1,343	(\$0.14)	3 / 5	66.7%	(29.7%)	28.2% to (142.3%)	100.0%	2.6%	5.6% to 0.9%
32 ESS	Essex Property Trust Inc	Equity Real Estate Investment Tru:	12:00 PM	(877) 407-0784	\$366		9 / 29	55.6%	4.8%	41.1% to (14.2%)	44.4%	(1.7%)	9.3% to (13.9%)
33 BLL	Ball Corp	Containers & Packaging	11:00 AM	800-354-6885	\$3,102	\$0.81	4 / 7	50.0%	0.2%	14.7% to (19.3%)	100.0%	1.6%	4.4% to 0.4%
34 IP	International Paper Co	Containers & Packaging	10:00 AM	(877) 316-2541	\$5,239	\$0.75	4 / 7	50.0%	0.2%	14.7% to (19.3%)	100.0%	1.6%	4.4% to 0.4%
35 GILD	Gilead Sciences Inc	Biotechnology	04:30 PM	877-359-9508	\$7,081	\$2.04	4 / 8	50.0%	1.9%	11.9% to (5.2%)	100.0%	1.5%	2.7% to 0.6%

Source: FSI Insight, FactSet, Bloomberg.

Sorted
by

#5: SALES BEATS over the last week

Figure: Companies beating top-line estimates

Sorted based on magnitude of sales beat

Surprise magnitude ⁽¹⁾									Surprise magnitude ⁽¹⁾										
Ticker	Company name	Sub-industry group name	Mkt cap (\$M)	Report date	Sales	EBIT margin	EPS	Relative perf since report	Ticker	Company name	Sub-industry group name	Mkt cap (\$M)	Report date	Sales	EBIT margin	EPS	Relative perf since report		
1	SWKS	Skyworks Solutions, Inc.	Semiconductors	\$28,848	1/28/21	42.5%	501 bp	61.3%	7.8%	36	OTIS	Otis Worldwide Corporation	Industrial Machinery	\$27,473	2/1/21	3.9%	-2 bp	11.9%	-3.8%
2	MET	MetLife, Inc.	Life & Health Insurance	\$45,600	2/3/21	20.1%		38.0%	1.8%	37	DOV	Dover Corporation	Industrial Machinery	\$17,400	1/28/21	3.9%	-34 bp	12.3%	0.7%
3	CE	Celanese Corporation	Specialty Chemicals	\$14,783	1/28/21	16.8%	75 bp	27.6%	2.3%	38	AAL	American Airlines Group, Inc.	Airlines	\$10,907	1/28/21	3.8%	540 bp	6.0%	-4.7%
4	PKI	PerkinElmer, Inc.	Life Sciences Tools & Equipm	\$15,520	2/2/21	15.1%	740 bp	41.1%	-8.9%	39	BR	Broadridge Financial Solutions, Inc.	Data Processing & Out	\$16,751	2/2/21	3.7%	-20 bp	3.5%	-1.9%
5	LYB	LyondellBasell Industries NV	Commodity Chemicals	\$29,852	1/29/21	13.0%	377 bp	67.8%	0.6%	40	XEL	Xcel Energy Inc.	Electric Utilities	\$33,227	1/28/21	3.6%	-398 bp	-2.5%	-2.3%
6	TMO	Thermo Fisher Scientific Inc.	Life Sciences Tools & Equipm	\$197,922	2/1/21	12.5%	53 bp	10.8%	-5.1%	41	MMC	Marsh & McLennan Companies, Inc.	Insurance Brokers	\$56,563	1/28/21	3.5%		5.8%	0.7%
7	AOS	A. O. Smith Corporation	Building Products	\$9,294	1/28/21	10.7%	224 bp	32.5%	-0.5%	42	KLAC	KLA Corporation	Semiconductor Equipm	\$44,760	2/3/21	3.4%	14 bp	1.8%	0.3%
8	WAT	Waters Corporation	Life Sciences Tools & Equipm	\$17,503	2/2/21	10.7%	406 bp	27.3%	-3.8%	43	CMCS	Comcast Corporation Class A	Cable & Satellite	\$230,734	1/28/21	3.4%	116 bp	15.0%	-3.8%
9	NOC	Northrop Grumman Corporation	Aerospace & Defense	\$50,295	1/28/21	10.5%	34 bp	14.2%	1.3%	44	SHW	Sherwin-Williams Company	Specialty Chemicals	\$64,697	1/28/21	3.4%	-39 bp	5.1%	-1.6%
10	APT	Aptiv PLC	Auto Parts & Equipmer	\$40,074	2/3/21	10.4%	9 bp	14.4%	3.0%	45	V	Visa Inc. Class A	Data Processing & Out	\$439,916	1/28/21	3.1%	266 bp	10.9%	2.2%
11	VLO	Valero Energy Corporation	Oil & Gas Refining & Iv	\$24,973	1/28/21	9.4%	105 bp	22.0%	3.3%	46	QRVO	Qorvo, Inc.	Semiconductors	\$19,095	2/3/21	3.1%	286 bp	15.9%	-5.5%
12	WY	Weyerhaeuser Company	Specialized REITs	\$25,319	1/29/21	9.3%			5.1%	47	CHD	Church & Dwight Co., Inc.	Household Products	\$20,388	1/29/21	2.8%	-86 bp	1.3%	-6.5%
13	SWK	Stanley Black & Decker, Inc.	Industrial Machinery	\$28,305	1/28/21	8.8%	-42 bp	12.1%	-3.5%	48	VRTX	Vertex Pharmaceuticals Incorporated	Biotechnology	\$55,668	2/1/21	2.7%	-33 bp	-1.5%	-9.6%
14	DOW	Dow, Inc.	Commodity Chemicals	\$41,173	1/28/21	8.7%	151 bp	33.6%	0.2%	49	RMD	ResMed Inc.	Health Care Equipment	\$29,781	1/28/21	2.7%	110 bp	12.5%	-6.9%
15	UPS	United Parcel Service, Inc. Class A	Air Freight & Logistics	\$136,756	2/2/21	8.5%	171 bp	25.5%	-1.7%	50	FBHS	Fortune Brands Home & Security, Inc.	Building Products	\$12,197	2/2/21	2.7%	20 bp	7.7%	-1.9%
16	CTVA	Corteva Inc	Fertilizers & Agricultura	\$31,350	2/3/21	8.5%	141 bp	170.7%	-0.1%	51	JNPR	Juniper Networks, Inc.	Communications Equip	\$8,029	1/28/21	2.6%	-47 bp	2.8%	-8.4%
17	TSCO	Tractor Supply Company	Specialty Stores	\$17,055	1/28/21	7.8%	39 bp	12.2%	-3.7%	52	MA	Mastercard Incorporated Class A	Data Processing & Out	\$337,469	1/28/21	2.6%	29 bp	7.1%	2.9%
18	GOOGL	Alphabet Inc. Class A	Interactive Media & Se	\$1,384,172	2/2/21	7.7%	549 bp	44.2%	6.0%	53	LLY	Eli Lilly and Company	Pharmaceuticals	\$188,705	1/29/21	2.5%	-207 bp	16.2%	-8.8%
19	AFL	Aflac Incorporated	Life & Health Insurance	\$32,520	2/3/21	7.5%		0.2%	0.4%	54	GL	Globe Life Inc.	Life & Health Insurance	\$9,705	2/2/21	2.4%	-0.0%	-0.5%	
20	TROW	T. Rowe Price Group	Asset Management & C	\$35,967	1/28/21	6.9%		34.2%	-3.9%	55	ABMD	ABIOMED, Inc.	Health Care Equipment	\$14,906	1/28/21	2.4%	170 bp	20.5%	-8.8%
21	RHI	Robert Half International Inc.	Human Resource & Er	\$8,077	1/28/21	6.8%	124 bp	23.1%	7.7%	56	MDLZ	Mondelez International, Inc. Class A	Packaged Foods & Me	\$79,274	1/28/21	2.3%	13 bp	-0.2%	-4.6%
22	COP	ConocoPhillips	Oil & Gas Exploration & Iv	\$58,343	2/2/21	6.6%	-771 bp	-13.4%	4.5%	57	IEX	IDEX Corporation	Industrial Machinery	\$15,270	2/3/21	2.2%	64 bp	4.4%	3.2%
23	ALGN	Align Technology, Inc.	Health Care Supplies	\$49,340	2/3/21	6.5%	103 bp	22.2%	14.8%	58	HCA	HCA Healthcare Inc	Health Care Facilities	\$59,354	2/2/21	2.1%	134 bp	16.6%	5.1%
24	IDXX	IDEXX Laboratories, Inc.	Health Care Equipment	\$41,754	2/2/21	6.3%	246 bp	45.2%	-4.0%	59	EMN	Eastman Chemical Company	Diversified Chemicals	\$13,924	1/28/21	2.1%	172 bp	13.8%	0.9%
25	EBAY	eBay Inc.	Internet & Direct Marke	\$43,539	2/3/21	6.1%	-11 bp	3.7%	8.6%	60	CTLT	Catalent Inc	Pharmaceuticals	\$19,401	2/2/21	2.0%	165 bp	13.7%	-3.8%
26	PNR	Pentair plc	Industrial Machinery	\$8,983	1/28/21	6.1%	17 bp	11.4%	-5.2%	61	STE	STERIS Plc	Health Care Equipment	\$16,051	2/2/21	2.0%	171 bp	13.9%	-2.2%
27	HON	Honeywell International Inc.	Industrial Conglomerate	\$140,267	1/29/21	6.1%	-126 bp	3.5%	-1.3%	62	ETN	Eaton Corp. Plc	Electrical Components	\$47,685	2/2/21	2.0%	41 bp	6.7%	-1.3%
28	MPC	Marathon Petroleum Corporation	Oil & Gas Refining & Iv	\$31,128	2/2/21	5.3%	360 bp	-5.3%	5.3%	63	WDC	Western Digital Corporation	Technology Hardware	\$17,769	1/28/21	1.9%	140 bp	33.7%	9.2%
29	BEN	Franklin Resources, Inc.	Asset Management & C	\$12,840	2/2/21	5.2%		6.4%	-1.4%	64	MO	Altria Group Inc	Tobacco	\$78,174	1/28/21	1.9%	-109 bp	-1.4%	-3.0%
30	DHR	Danaher Corporation	Health Care Equipment	\$169,776	1/28/21	5.2%	152 bp	13.6%	2.8%	65	PHM	PulteGroup, Inc.	Homebuilding	\$12,182	1/28/21	1.9%	28 bp	16.0%	1.1%
31	EMR	Emerson Electric Co.	Electrical Components	\$50,546	2/2/21	5.1%	287 bp	22.1%	0.2%	66	BIIB	Biogen Inc.	Biotechnology	\$40,454	2/3/21	1.6%	-519 bp	-5.2%	-0.6%
32	AMZN	Amazon.com, Inc.	Internet & Direct Marke	\$1,662,559	2/2/21	5.0%	181 bp	97.7%	-2.9%	67	HUM	Humana Inc.	Managed Health Care	\$50,256	2/3/21	1.6%	-18 bp	1.7%	-0.4%
33	CL	Colgate-Palmolive Company	Household Products	\$67,425	1/29/21	4.7%	-100 bp	1.1%	-2.8%	68	XOM	Exxon Mobil Corporation	Integrated Oil & Gas	\$202,930	2/2/21	1.4%	68 bp	174.3%	4.4%
34	CB	Chubb Limited	Property & Casualty In	\$71,565	2/2/21	4.7%		12.9%	4.5%	69	JCI	Johnson Controls International plc	Building Products	\$36,943	1/29/21	1.3%	45 bp	6.7%	-0.7%
35	AVY	Avery Dennison Corporation	Paper Packaging	\$13,787	2/3/21	4.4%	40 bp	10.9%	-1.2%	70	MCK	McKesson Corporation	Health Care Distributors	\$29,062	2/2/21	1.2%	13 bp	12.0%	0.8%

Source: FSI Insight, FactSet, Bloomberg.

(1) Compares the actual reported result to the consensus estimate. The date used for estimates is 30 calendar days prior to the company's report date.

#5a: SALES MISSES over the last week

Sorted by

Figure: Companies missing top-line estimates

Sorted based on magnitude of sales miss

Ticker	SEDOL	Company name	Sub-industry group name	Mkt cap (\$M)	Report date	Surprise magnitude ⁽¹⁾			Relative perf since report	Surprise magnitude ⁽¹⁾
						Sales	EBIT margin	EPS		
1 AVB	2131179	AvalonBay Communities, Inc.	Residential REITs	\$23,734	2/3/21	-13.9%		-4.0%	1.0%	
2 LNC	2516378	Lincoln National Corporation	Life & Health Insurance	\$9,301	2/3/21	-9.5%		-10.4%	-1.7%	
3 ATO	2315359	Atmos Energy Corporation	Gas Utilities	\$11,211	2/2/21	-9.0%	547 bp	9.6%	-2.0%	
4 ALL	2019952	Allstate Corporation	Property & Casualty In	\$32,769	2/3/21	-7.1%		63.8%	-1.4%	
5 PFG	2803014	Principal Financial Group, Inc.	Life & Health Insurance	\$14,223	1/28/21	-6.5%		6.6%	-2.6%	
6 SYY	2868165	Sysco Corporation	Food Distributors	\$39,019	2/2/21	-6.2%	-109 bp	-53.1%	4.2%	
7 LUV	2831543	Southwest Airlines Co.	Airlines	\$28,018	1/28/21	-6.0%	-755 bp	19.0%	4.7%	
8 PFE	2684703	Pfizer Inc.	Pharmaceuticals	\$194,155	2/2/21	-5.9%	-1044 bp	-19.4%	-0.8%	
9 BSX	2113434	Boston Scientific Corporation	Health Care Equipment	\$55,019	2/3/21	-5.8%	-388 bp	-27.5%	1.9%	
10 LHX	BK9DTN5	L3Harris Technologies Inc	Aerospace & Defense	\$38,158	1/29/21	-4.7%	123 bp	1.9%	2.4%	
11 NVR	2637785	NVR, Inc.	Homebuilding	\$16,498	1/28/21	-4.2%	23 bp	-2.4%	-3.1%	
12 AJG	2359506	Arthur J. Gallagher & Co.	Insurance Brokers	\$22,531	1/28/21	-3.3%		13.5%	-0.9%	
13 SYF	BP96PS6	Synchrony Financial	Consumer Finance	\$21,684	1/29/21	-2.8%		60.0%	6.7%	
14 ARE	2009210	Alexandria Real Estate Equities, Inc	Office REITs	\$23,283	2/1/21	-2.0%		-0.4%	-1.6%	
15 CVX	2838555	Chevron Corporation	Integrated Oil & Gas	\$171,742	1/29/21	-1.8%	-328 bp	-111.0%	1.1%	
16 CTSH	2257019	Cognizant Technology Solutions Corp	IT Consulting & Other S	\$39,408	2/3/21	-1.3%	-358 bp	-25.6%	-7.5%	
17 MCD	2550707	McDonald's Corporation	Restaurants	\$156,127	1/28/21	-1.3%	-22 bp	-5.7%	-0.3%	
18 ROP	2749602	Roper Technologies, Inc.	Industrial Conglomerate	\$42,470	1/29/21	-1.3%	-6 bp	2.0%	-0.6%	
19 NUE	2651086	Nucor Corporation	Steel	\$15,752	1/28/21	-1.0%	-284 bp	17.9%	2.0%	
20 PSX	B78C4Y8	Phillips 66	Oil & Gas Refining & M	\$31,295	1/29/21	-0.4%	-262 bp	-262.8%	1.9%	
21 MKC	2550161	McCormick & Company, Incorporated	Packaged Foods & Me	\$23,814	1/28/21	-0.3%	-28 bp	-2.5%	-3.6%	
22 QCOM	2714923	Qualcomm Inc	Semiconductors	\$167,897	2/3/21	-0.2%	118 bp	4.0%	-9.1%	

Source: FSInsight, FactSet, Bloomberg.

(1) Compares the actual reported result to the consensus estimate. The date used for estimates is 30 calendar days prior to the company's report date.

Sorted
by

#6: EPS BEATS over the last week

Figure: Companies beating bottom-line estimates

Sorted based on magnitude of EPS beat

Surprise magnitude ⁽¹⁾									Surprise magnitude ⁽¹⁾										
Ticker	Company name	Sub-industry group name	Mkt cap (\$M)	Report date	Sales	EBIT margin	EPS	Relative perf since report	Ticker	Company name	Sub-industry group name	Mkt cap (\$M)	Report date	Sales	EBIT margin	EPS	Relative perf since report		
1	XOM	Exxon Mobil Corporation	Integrated Oil & Gas	\$202,930	2/2/21	1.4%	68 bp	174.3%	4.4%	36	APTIV	Aptiv PLC	Auto Parts & Equipmer	\$40,074	2/3/21	10.4%	9 bp	14.4%	3.0%
2	CTVA	Corteva Inc	Fertilizers & Agricultural Chemic	\$31,350	2/3/21	8.5%	141 bp	170.7%	-0.1%	37	NOC	Northrop Grumman Corporation	Aerospace & Defense	\$50,295	1/28/21	10.5%	34 bp	14.2%	1.3%
3	AMZN	Amazon.com, Inc.	Internet & Direct Marketing Reta	\$1,662,559	2/2/21	5.0%	181 bp	97.7%	-2.9%	38	STE	STERIS Plc	Health Care Equipment	\$16,051	2/2/21	2.0%	171 bp	13.9%	-2.2%
4	LYB	LyondellBasell Industries NV	Commodity Chemicals	\$29,852	1/29/21	13.0%	377 bp	67.8%	0.6%	39	EMN	Eastman Chemical Company	Diversified Chemicals	\$13,924	1/28/21	2.1%	172 bp	13.8%	0.9%
5	ALL	Allstate Corporation	Property & Casualty Insurance	\$32,769	2/3/21	-7.1%		63.8%	-1.4%	40	CTLT	Catalent Inc	Pharmaceuticals	\$19,401	2/2/21	2.0%	165 bp	13.7%	-3.8%
6	SWKS	Skyworks Solutions, Inc.	Semiconductors	\$28,848	1/28/21	42.5%	501 bp	61.3%	7.8%	41	DHR	Danaher Corporation	Health Care Equipment	\$169,776	1/28/21	5.2%	152 bp	13.6%	2.8%
7	SYF	Synchrony Financial	Consumer Finance	\$21,684	1/29/21	-2.8%		60.0%	6.7%	42	AJG	Arthur J. Gallagher & Co.	Insurance Brokers	\$22,531	1/28/21	-3.3%		13.5%	-0.9%
8	CAT	Caterpillar Inc.	Construction Machinery & Heav	\$104,105	1/29/21	0.6%	178 bp	45.3%	1.2%	43	CB	Chubb Limited	Property & Casualty In	\$71,565	2/2/21	4.7%		12.9%	4.5%
9	IDXX	IDEXX Laboratories, Inc.	Health Care Equipment	\$41,754	2/2/21	6.3%	246 bp	45.2%	-4.0%	44	RMD	ResMed Inc.	Health Care Equipment	\$29,781	1/28/21	2.7%	110 bp	12.5%	-6.9%
10	GOOGL	Alphabet Inc. Class A	Interactive Media & Services	\$1,384,172	2/2/21	7.7%	549 bp	44.2%	6.0%	45	DOV	Dover Corporation	Industrial Machinery	\$17,400	1/28/21	3.9%	-34 bp	12.3%	0.7%
11	PKI	PerkinElmer, Inc.	Life Sciences Tools & Services	\$15,520	2/2/21	15.1%	740 bp	41.1%	-8.9%	46	TSCO	Tractor Supply Company	Specialty Stores	\$17,055	1/28/21	7.8%	39 bp	12.2%	-3.7%
12	MET	MetLife, Inc.	Life & Health Insurance	\$45,600	2/3/21	20.1%		38.0%	1.8%	47	SWK	Stanley Black & Decker, Inc.	Industrial Machinery	\$28,305	1/28/21	8.8%	-42 bp	12.1%	-3.5%
13	TROW	T. Rowe Price Group	Asset Management & Custody	\$35,967	1/28/21	6.9%		34.2%	-3.9%	48	MCK	McKesson Corporation	Health Care Distributors	\$29,062	2/2/21	1.2%	13 bp	12.0%	0.8%
14	WDC	Western Digital Corporation	Technology Hardware Storage &	\$17,769	1/28/21	1.9%	140 bp	33.7%	9.2%	49	AMGN	Amgen Inc.	Biotechnology	\$136,321	2/2/21	0.6%	-72 bp	11.9%	-2.5%
15	DOW	Dow, Inc.	Commodity Chemicals	\$41,173	1/28/21	8.7%	151 bp	33.6%	0.2%	50	OTIS	Otis Worldwide Corporation	Industrial Machinery	\$27,473	2/1/21	3.9%	-2 bp	11.9%	-3.8%
16	AOS	A. O. Smith Corporation	Building Products	\$9,294	1/28/21	10.7%	224 bp	32.5%	-0.5%	51	PNR	Pentair plc	Industrial Machinery	\$8,983	1/28/21	6.1%	17 bp	11.4%	-5.2%
17	HWM	Howmet Aerospace Inc.	Aerospace & Defense	\$11,974	2/3/21	1.0%	268 bp	28.4%	2.4%	52	MAA	Mid-America Apartment Communiti	Residential REITs	\$15,560	2/3/21	0.2%		11.4%	0.5%
18	CE	Celanese Corporation	Specialty Chemicals	\$14,783	1/28/21	16.8%	75 bp	27.6%	2.3%	53	V	Visa Inc. Class A	Data Processing & Out	\$439,916	1/28/21	3.1%	266 bp	10.9%	2.2%
19	WAT	Waters Corporation	Life Sciences Tools & Services	\$17,503	2/2/21	10.7%	406 bp	27.3%	-3.8%	54	AVY	Avery Dennison Corporation	Paper Packaging	\$13,787	2/3/21	4.4%	40 bp	10.9%	-1.2%
20	UPS	United Parcel Service, Inc. Class I	Air Freight & Logistics	\$136,756	2/2/21	8.5%	171 bp	25.5%	-1.7%	55	TMO	Thermo Fisher Scientific Inc.	Life Sciences Tools & S	\$197,922	2/1/21	12.5%	53 bp	10.8%	-5.1%
21	CHTR	Charter Communications, Inc. Clas	Cable & Satellite	\$118,747	1/29/21	0.4%	61 bp	23.4%	-2.8%	56	ATO	Atmos Energy Corporation	Gas Utilities	\$11,211	2/2/21	-9.0%	547 bp	9.6%	-2.0%
22	RHI	Robert Half International Inc.	Human Resource & Employme	\$8,077	1/28/21	6.8%	124 bp	23.1%	7.7%	57	PYPL	PayPal Holdings Inc	Data Processing & Out	\$317,639	2/3/21	0.4%	47 bp	8.7%	7.3%
23	ALGN	Align Technology, Inc.	Health Care Supplies	\$49,340	2/3/21	6.5%	103 bp	22.2%	14.8%	58	FBHS	Fortune Brands Home & Security,	Building Products	\$12,197	2/2/21	2.7%	20 bp	7.7%	-1.9%
24	EMR	Emerson Electric Co.	Electrical Components & Equipr	\$50,546	2/2/21	5.1%	287 bp	22.1%	0.2%	59	MA	Mastercard Incorporated Class A	Data Processing & Out	\$337,469	1/28/21	2.6%	29 bp	7.1%	2.9%
25	EA	Electronic Arts Inc.	Interactive Home Entertainment	\$40,673	2/2/21	0.8%	102 bp	22.1%	-6.5%	60	ETN	Eaton Corp. Plc	Electrical Components	\$47,685	2/2/21	2.0%	41 bp	6.7%	-1.3%
26	VLO	Valero Energy Corporation	Oil & Gas Refining & Marketing	\$24,973	1/28/21	9.4%	105 bp	22.0%	3.3%	61	JCI	Johnson Controls International plc	Building Products	\$36,943	1/29/21	1.3%	45 bp	6.7%	-0.7%
27	ABMD	ABIOMED, Inc.	Health Care Equipment	\$14,906	1/28/21	2.4%	170 bp	20.5%	-8.8%	62	PFG	Principal Financial Group, Inc.	Life & Health Insurance	\$14,223	1/28/21	-6.5%		6.6%	-2.6%
28	LUV	Southwest Airlines Co.	Airlines	\$28,018	1/28/21	-6.0%	-755 bp	19.0%	4.7%	63	BEN	Franklin Resources, Inc.	Asset Management & C	\$12,840	2/2/21	5.2%		6.4%	-1.4%
29	NUE	Nucor Corporation	Steel	\$15,752	1/28/21	-1.0%	-284 bp	17.9%	2.0%	64	AAL	American Airlines Group, Inc.	Airlines	\$10,907	1/28/21	3.8%	540 bp	6.0%	-4.7%
30	HCA	HCA Healthcare Inc	Health Care Facilities	\$59,354	2/2/21	2.1%	134 bp	16.6%	5.1%	65	MMC	Marsh & McLennan Companies, Ir	Insurance Brokers	\$56,563	1/28/21	3.5%		5.8%	0.7%
31	LLY	Eli Lilly and Company	Pharmaceuticals	\$188,705	1/29/21	2.5%	-207 bp	16.2%	-8.8%	66	SHW	Sherwin-Williams Company	Specialty Chemicals	\$64,697	1/28/21	3.4%	-39 bp	5.1%	-1.6%
32	PHM	PulteGroup, Inc.	Homebuilding	\$12,182	1/28/21	1.9%	28 bp	16.0%	1.1%	67	IEX	IDEX Corporation	Industrial Machinery	\$15,270	2/3/21	2.2%	64 bp	4.4%	3.2%
33	QORVO	Qorvo, Inc.	Semiconductors	\$19,095	2/3/21	3.1%	286 bp	15.9%	-5.5%	68	QCOM	Qualcomm Inc	Semiconductors	\$167,897	2/3/21	-0.2%	118 bp	4.0%	-9.1%
34	CMCSA	Comcast Corporation Class A	Cable & Satellite	\$230,734	1/28/21	3.4%	116 bp	15.0%	-3.8%	69	EBAY	eBay Inc.	Internet & Direct Marke	\$43,539	2/3/21	6.1%	-11 bp	3.7%	8.6%
35	WRK	WestRock Company	Paper Packaging	\$10,837	1/28/21	0.9%	12 bp	14.7%	-0.4%	70	BR	Broadridge Financial Solutions, Inc.	Data Processing & Out	\$16,751	2/2/21	3.7%	-20 bp	3.5%	-1.9%

Source: FSInsight, FactSet, Bloomberg.

(1) Compares the actual reported result to the consensus estimate. The date used for estimates is 30 calendar days prior to the company's report date.

Sorted
by

#6a: EPS MISSES over the last week

Figure: Companies missing bottom-line estimates

Sorted based on magnitude of EPS beat

Rank	Ticker	Company name	Sub-industry group name	Mkt cap (\$M)	Report date	Surprise magnitude ⁽¹⁾			Relative perf since report
						Sales	EBIT margin	EPS	
1	PSX	Phillips 66	Oil & Gas Refining & Marketi	\$31,295	1/29/21	-0.4%	-262 bp	-262.8%	1.9%
2	CVX	Chevron Corporation	Integrated Oil & Gas	\$171,742	1/29/21	-1.8%	-328 bp	-111.0%	1.1%
3	SYY	Sysco Corporation	Food Distributors	\$39,019	2/2/21	-6.2%	-109 bp	-53.1%	4.2%
4	BSX	Boston Scientific Corporation	Health Care Equipment	\$55,019	2/3/21	-5.8%	-388 bp	-27.5%	1.9%
5	CTSH	Cognizant Technology Solutions Corpora	IT Consulting & Other Servic	\$39,408	2/3/21	-1.3%	-358 bp	-25.6%	-7.5%
6	PFE	Pfizer Inc.	Pharmaceuticals	\$194,155	2/2/21	-5.9%	-1044 bp	-19.4%	-0.8%
7	AMCR	Ancor PLC	Paper Packaging	\$17,387	2/2/21	0.7%	25 bp	-19.3%	0.8%
8	COP	ConocoPhillips	Oil & Gas Exploration & Pro	\$58,343	2/2/21	6.6%	-771 bp	-13.4%	4.5%
9	LNC	Lincoln National Corporation	Life & Health Insurance	\$9,301	2/3/21	-9.5%	-10.4%	-10.4%	-1.7%
10	CMG	Chipotle Mexican Grill, Inc.	Restaurants	\$42,003	2/2/21	0.0%	-60 bp	-6.9%	-2.1%
11	MCD	McDonald's Corporation	Restaurants	\$156,127	1/28/21	-1.3%	-22 bp	-5.7%	-0.3%
12	MPC	Marathon Petroleum Corporation	Oil & Gas Refining & Marketi	\$31,128	2/2/21	5.3%	360 bp	-5.3%	5.3%
13	BIIB	Biogen Inc.	Biotechnology	\$40,454	2/3/21	1.6%	-519 bp	-5.2%	-0.6%
14	GWW	W.W. Grainger, Inc.	Trading Companies & Distrib	\$19,692	2/3/21	1.1%	-73 bp	-4.1%	-0.3%
15	AVB	AvalonBay Communities, Inc.	Residential REITs	\$23,734	2/3/21	-13.9%	-4.0%	-4.0%	1.0%
16	MKC	McCormick & Company, Incorporated	Packaged Foods & Meats	\$23,814	1/28/21	-0.3%	-28 bp	-2.5%	-3.6%
17	XEL	Xcel Energy Inc.	Electric Utilities	\$33,227	1/28/21	3.6%	-398 bp	-2.5%	-2.3%
18	NVR	NVR, Inc.	Homebuilding	\$16,498	1/28/21	-4.2%	23 bp	-2.4%	-3.1%
19	VRTX	Vertex Pharmaceuticals Incorporated	Biotechnology	\$55,668	2/1/21	2.7%	-33 bp	-1.5%	-9.6%
20	MO	Altria Group Inc	Tobacco	\$78,174	1/28/21	1.9%	-109 bp	-1.4%	-3.0%
21	ARE	Alexandria Real Estate Equities, Inc.	Office REITs	\$23,283	2/1/21	-2.0%	-0.4%	-0.4%	-1.6%
22	MDLZ	Mondelez International, Inc. Class A	Packaged Foods & Meats	\$79,274	1/28/21	2.3%	13 bp	-0.2%	-4.6%
23	GL	Globe Life Inc.	Life & Health Insurance	\$9,705	2/2/21	2.4%	-0.0%	-0.0%	-0.5%

Rank	Ticker	Company name	Sub-industry group name	Mkt cap (\$M)	Report date	Surprise magnitude ⁽¹⁾			Relative perf since report
						Sales	EBIT margin	EPS	

Source: FSInsight, FactSet, Bloomberg.

(1) Compares the actual reported result to the consensus estimate. The date used for estimates is 30 calendar days prior to the company's report date.

Sorted
by

#7: EBIT MARGIN BEATS over the last week

Figure: Companies beating margin estimates

Sorted based on magnitude of EBIT margin beat

Surprise magnitude ⁽¹⁾									Surprise magnitude ⁽¹⁾										
Ticker	Company name	Sub-industry group name	Mkt cap (\$M)	Report date	Sales	EBIT margin	EPS	Relative perf since report	Ticker	Company name	Sub-industry group name	Mkt cap (\$M)	Report date	Sales	EBIT margin	EPS	Relative perf since report		
1	PKI	PerkinElmer, Inc.	Life Sciences Tools & S	\$15,520	2/2/21	15.1%	740 bp	41.1%	-8.9%	36	XOM	Exxon Mobil Corporation	Integrated Oil & Gas	\$202,930	2/2/21	1.4%	68 bp	174.3%	4.4%
2	GOOG	Alphabet Inc. Class A	Interactive Media & Se	\$1,384,172	2/2/21	7.7%	549 bp	44.2%	6.0%	37	IEX	IDEX Corporation	Industrial Machinery	\$15,270	2/3/21	2.2%	64 bp	4.4%	3.2%
3	ATO	Atmos Energy Corporation	Gas Utilities	\$11,211	2/2/21	-9.0%	547 bp	9.6%	-2.0%	38	CHTR	Charter Communications, Inc. Clas	Cable & Satellite	\$118,747	1/29/21	0.4%	61 bp	23.4%	-2.8%
4	AAL	American Airlines Group, Inc.	Airlines	\$10,907	1/28/21	3.8%	540 bp	6.0%	-4.7%	39	TMO	Thermo Fisher Scientific Inc.	Life Sciences Tools & S	\$197,922	2/1/21	12.5%	53 bp	10.8%	-5.1%
5	SWKS	Skyworks Solutions, Inc.	Semiconductors	\$28,848	1/28/21	42.5%	501 bp	61.3%	7.8%	40	PYPL	PayPal Holdings Inc	Data Processing & Out	\$317,639	2/3/21	0.4%	47 bp	8.7%	7.3%
6	WAT	Waters Corporation	Life Sciences Tools & S	\$17,503	2/2/21	10.7%	406 bp	27.3%	-3.8%	41	JCI	Johnson Controls International plc	Building Products	\$36,943	1/29/21	1.3%	45 bp	6.7%	-0.7%
7	LYB	LyondellBasell Industries NV	Commodity Chemicals	\$29,852	1/29/21	13.0%	377 bp	67.8%	0.6%	42	ETN	Eaton Corp. Plc	Electrical Components	\$47,685	2/2/21	2.0%	41 bp	6.7%	-1.3%
8	MPC	Marathon Petroleum Corporation	Oil & Gas Refining & N	\$31,128	2/2/21	5.3%	360 bp	-5.3%	5.3%	43	AVY	Avery Dennison Corporation	Paper Packaging	\$13,787	2/3/21	4.4%	40 bp	10.9%	-1.2%
9	EMR	Emerson Electric Co.	Electrical Components	\$50,546	2/2/21	5.1%	287 bp	22.1%	0.2%	44	TSCO	Tractor Supply Company	Specialty Stores	\$17,055	1/28/21	7.8%	39 bp	12.2%	-3.7%
10	QRVO	Qorvo, Inc.	Semiconductors	\$19,095	2/3/21	3.1%	286 bp	15.9%	-5.5%	45	NOC	Northrop Grumman Corporation	Aerospace & Defense	\$50,295	1/28/21	10.5%	34 bp	14.2%	1.3%
11	HWM	Howmet Aerospace Inc.	Aerospace & Defense	\$11,974	2/3/21	1.0%	268 bp	28.4%	2.4%	46	MA	Mastercard Incorporated Class A	Data Processing & Out	\$337,469	1/28/21	2.6%	29 bp	7.1%	2.9%
12	V	Visa Inc. Class A	Data Processing & Out	\$439,916	1/28/21	3.1%	266 bp	10.9%	2.2%	47	PHM	PulteGroup, Inc.	Homebuilding	\$12,182	1/28/21	1.9%	28 bp	16.0%	1.1%
13	IDXX	IDEXX Laboratories, Inc.	Health Care Equipment	\$41,754	2/2/21	6.3%	246 bp	45.2%	-4.0%	48	AMCR	Amcor PLC	Paper Packaging	\$17,387	2/2/21	0.7%	25 bp	-19.3%	0.8%
14	AOS	A. O. Smith Corporation	Building Products	\$9,294	1/28/21	10.7%	224 bp	32.5%	-0.5%	49	NVR	NVR, Inc.	Homebuilding	\$16,498	1/28/21	-4.2%	23 bp	-2.4%	-3.1%
15	AMZN	Amazon.com, Inc.	Internet & Direct Marke	\$1,662,559	2/2/21	5.0%	181 bp	97.7%	-2.9%	50	FBHS	Fortune Brands Home & Security	Building Products	\$12,197	2/2/21	2.7%	20 bp	7.7%	-1.9%
16	CAT	Caterpillar Inc.	Construction Machinery	\$104,105	1/29/21	0.6%	178 bp	45.3%	1.2%	51	PNR	Pentair plc	Industrial Machinery	\$8,983	1/28/21	6.1%	17 bp	11.4%	-5.2%
17	EMN	Eastman Chemical Company	Diversified Chemicals	\$13,924	1/28/21	2.1%	172 bp	13.8%	0.9%	52	KLAC	KLA Corporation	Semiconductor Equipm	\$44,760	2/3/21	3.4%	14 bp	1.8%	0.3%
18	UPS	United Parcel Service, Inc. Class	Air Freight & Logistics	\$136,756	2/2/21	8.5%	171 bp	25.5%	-1.7%	53	MDLZ	Mondelez International, Inc. Class	Food & Me	\$79,274	1/28/21	2.3%	13 bp	-0.2%	-4.6%
19	STE	STERIS Plc	Health Care Equipment	\$16,051	2/2/21	2.0%	171 bp	13.9%	-2.2%	54	MCK	McKesson Corporation	Health Care Distributors	\$29,062	2/2/21	1.2%	13 bp	12.0%	0.8%
20	ABMD	ABIOMED, Inc.	Health Care Equipment	\$14,906	1/28/21	2.4%	170 bp	20.5%	-8.8%	55	WRK	WestRock Company	Paper Packaging	\$10,837	1/28/21	0.9%	12 bp	14.7%	-0.4%
21	CTLT	Catalent Inc	Pharmaceuticals	\$19,401	2/2/21	2.0%	165 bp	13.7%	-3.8%	56	APTIV	Aptiv PLC	Auto Parts & Equipmer	\$40,074	2/3/21	10.4%	9 bp	14.4%	3.0%
22	DHR	Danaher Corporation	Health Care Equipment	\$169,776	1/28/21	5.2%	152 bp	13.6%	2.8%										
23	DOW	Dow, Inc.	Commodity Chemicals	\$41,173	1/28/21	8.7%	151 bp	33.6%	0.2%										
24	CTVA	Corteva Inc	Fertilizers & Agricultural	\$31,350	2/3/21	8.5%	141 bp	170.7%	-0.1%										
25	WDC	Western Digital Corporation	Technology Hardware	\$17,769	1/28/21	1.9%	140 bp	33.7%	9.2%										
26	HCA	HCA Healthcare Inc	Health Care Facilities	\$59,354	2/2/21	2.1%	134 bp	16.6%	5.1%										
27	RHI	Robert Half International Inc.	Human Resource & Eri	\$8,077	1/28/21	6.8%	124 bp	23.1%	7.7%										
28	LHX	L3Harris Technologies Inc	Aerospace & Defense	\$38,158	1/29/21	-4.7%	123 bp	1.9%	2.4%										
29	QCOM	Qualcomm Inc	Semiconductors	\$167,897	2/3/21	-0.2%	118 bp	4.0%	-9.1%										
30	CMCS	Comcast Corporation Class A	Cable & Satellite	\$230,734	1/28/21	3.4%	116 bp	15.0%	-3.8%										
31	RMD	ResMed Inc.	Health Care Equipment	\$29,781	1/28/21	2.7%	110 bp	12.5%	-6.9%										
32	VLO	Valero Energy Corporation	Oil & Gas Refining & N	\$24,973	1/28/21	9.4%	105 bp	22.0%	3.3%										
33	ALGN	Align Technology, Inc.	Health Care Supplies	\$49,340	2/3/21	6.5%	103 bp	22.2%	14.8%										
34	EA	Electronic Arts Inc.	Interactive Home Enter	\$40,673	2/2/21	0.8%	102 bp	22.1%	-6.5%										
35	CE	Celanese Corporation	Specialty Chemicals	\$14,783	1/28/21	16.8%	75 bp	27.6%	2.3%										

Source: FSI Insight, FactSet, Bloomberg.

(1) Compares the actual reported result to the consensus estimate. The date used for estimates is 30 calendar days prior to the company's report date.

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