

The Sector Quilt: 100 Years of Data

How the eleven sectors ranked, decade by decade



No sector leads decade after decade - today's laggard is often tomorrow's leader.

Each column ranks the 11 sectors by annualized return for that decade; the grey AVG box marks the equal-weight average. Source: Kenneth R. French Data Library, 49 Industry Portfolios, rolled up into the 11 sectors used by the strategy. The 2020s run through May 2026 and are a partial decade.