VecViz V-Score (VS) Performance Report

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1 April 2025

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Introduction

The V-Score is a ranking of expected ticker price performance metric generated by the closing price-based methodology described in the sections that follow, and in somewhat more detail at vecviz.com

The aim of this report is to evaluate the correspondence between V-Scores and forward ticker price performance.
Please see the "Important Considerations" section of this report for disclosure of at least some of the many ways this report likely falls short of its objective, and other important disclosures.

Our motivation in offering the V-Score:

VecViz offers the V-Score to pre-empt the question "Does this VecViz framework chart suggest a bullish or bearish outlook?" in a clear, efficient, objective, thorough manner. Our hope is that with that question so readily answered VecViz users will have more energy and impetus to engage with other VecViz framework charts, if only to interrogate the V-Score. In so doing we believe they will improve their cognition of risk and opportunity, and more likely than not arrive at their own conclusions about the given ticker's outlook. The secondary reason we offer the V-Score it is the "V-Score Criteria Closest Comparables" chart that corresponds to it. Here we identify the closest matches to the ticker of interest from among top and bottom quintile performing ticker-model dates for the selected time horizon on the basis of the V-Score criteria. The "Really, is that so?" reaction these closest comparables often draw can prompt users to consider the ticker under consideration from a new perspective, and to engage with the Vector Strength Histogram chart, as all the V-Score criteria are drawn from it.

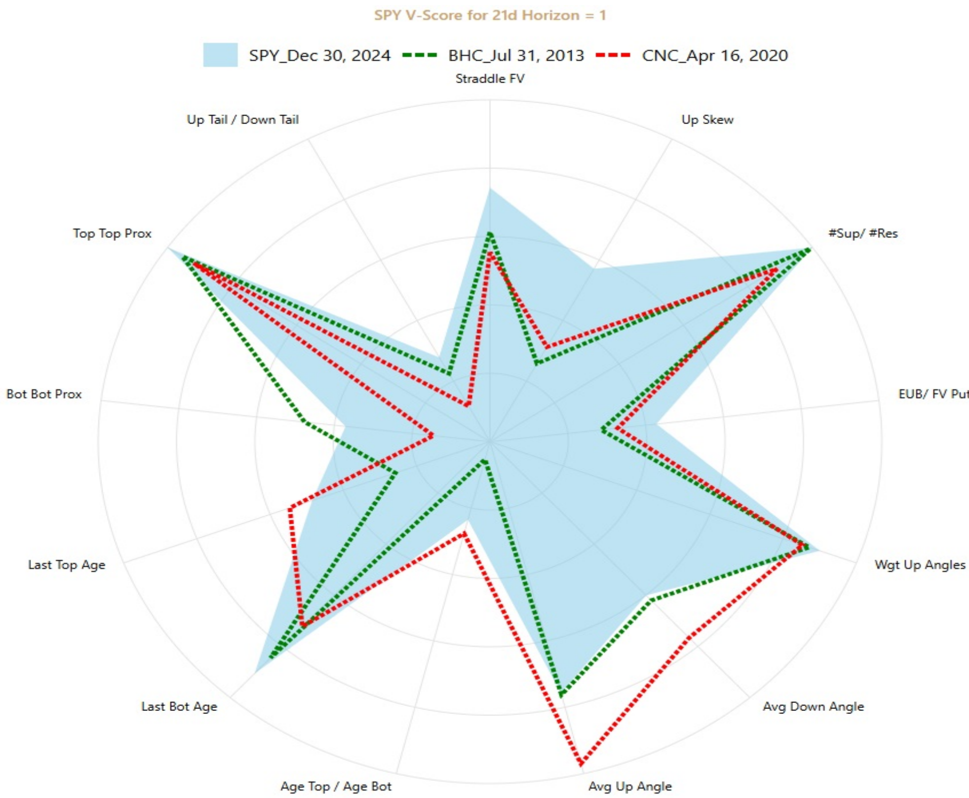


Figure 1: Taken from the V-Score Spider Chart dashboard on vecviz.com

V-Score Overview

V-Scores are based entirely on VecViz framework and Vector Model related parameters and output. These parameters and outputs are processed by an ensemble of machine learning techniques that arrive at a preliminary V-Score for each of the 6 forecast horizons addressed by the Vector Model. These preliminary V-scores range from -2 (the lowest, most bearish quintile) to +2 (the highest, most bullish quintile). The sum of the preliminary V-Scores across the six forward time horizons, is the final V-Score, and it ranges from -12 (most bearish) to +12 (most bullish). Note that the algorithm typically fails to assign a V-Score to any of the 6 horizons for approximately 3% of tickers each model date.

The features that the preliminary V-Scores is trained upon are listed and described in the V-Score Spider Chart dashboard, an image of which appeared in the Introduction. The rungs of the spider chart represent the quintile rank of each feature, with the outer rung representing the 100th percentile. Feature percentile values for the selected ticker (blue shading) and the best matching top quintile performer (green dashed line) and bottom quintile performer (red dashed line) are plotted on these rungs. Some of the features are Vector Model outputs and some are Vector Model inputs. If you visit the Spider Chart dashboard on vecviz.com you can obtain more information on each of these metrics by hovering above them.

V-Score Groups, Long-Short Portfolios, Benchmarks

There are 25 possible V-Scores (the integers from -12 to +12, including 0). V-Scores at the far end of the spectrum (ex: +/- 12) occur much less commonly than those near the center. Thus, to better present the continuum of performance by V-Score inclusive of disparate frequencies, we present aggregations of V-Scores. All such aggregations are simple averages of all V-Scores in the stated range except for “PosVaRAdjVS” and “NegVaRAdjVS”.

PosVaRAdjVS is an abbreviation for “Positive VaR Adjusted V-Scores”. This grouping comprises TMD’s with V-Scores that are positive and higher than expected given the TMD’s corresponding 95% VaR level (relative to all other Positive V-Score TMD’s and their VaR levels). The rationale here is fairly straightforward - TMD’s with the most bullish outlooks (as estimated by V-Score) relative to their downside (as estimated by VaR) should outperform.

NegVaRAdjVS’ is an abbreviation for “Negative VaR Adjusted V-Scores”. This grouping comprises TMD’s with V-Scores that are negative, but less negative than expected given the corresponding 95% VaR level for the Ticker. The rationale here is more subtle - the V-Score and hence the outlook is negative, but the downside as estimated by VaR points to a much more potential downside than the V-Score would suggest. This approach assumes such tickers are in the early innings of their bearish trajectory.

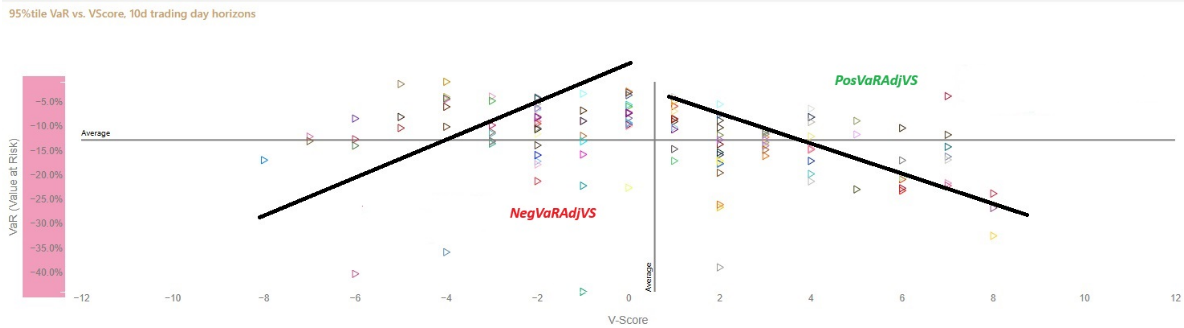


Figure 2: Taken from the Opportunity at Risk (OaR) and Value at Risk (VaR) vs V-Score dashboard on vecviz.com. Regression lines and text added for illustrative purposes.

The Long-Short VS_Group configurations presented include "PosNeg_Diff" and "VaRAdj-PosNeg_Diff". PosNeg_Diff is simply the difference between the average return on Positive V-Scores (the "PosVS (Bull)" grouping) and Negative V-Scores (the "NegVS (Bear)" grouping). Likewise, "VaRAdjPosNeg_Diff" is the difference between Positive VaR Adjusted V-Scores (the "PosVaRAdjVS (Bull") grouping) and Negative VaR Adjusted V-Scores (the "NegVaRAdjVS (Bear") grouping).

The Benchmarks include the well-known index ETF tickers "SPY" and "QQQ", along with "AvgTicker_VV". AvgTicker_VV is arguably the most relevant benchmark, as it represents the average of all tickers covered by VecViz for which a V-Score was determined. In that sense, it represents the vast majority of tickers actually considered, whereas SPY and QQQ reflect many tickers that are outside the V-Score coverage universe reflected in this report.

V-Score coverage and training data

The training period for the V-Score includes 250 model dates randomly selected from June 2005 to January 2021. Forward performance from each model date up to 1 year forward takes the full training data term up through January 2022. included in the training data. Results presented in this report cover model dates beyond January 2022. All calculations of V-Scores are based on applying the Vector Model and V-Score methodologies to ticker closing price data obtained from QuoteMedia.

The tickers included in the training data set include nearly all the tickers in the V-Score coverage universe presented in this report. The maximum weighting of any ticker in the training data set for any horizon was 0.86%.

Tickers included in this report that were not included in the V-Score training set include SIVBQ, SBNY, FRCB, ELAN, and ETRN. Tickers included in this report that comprise less than 0.1% of the V-Score training data include VICI, HLT, LW, WRK, AA, and VST.

The V-Score ticker coverage universe as of this report numbers ~150. These tickers were selected using the following criteria at the time of selection: Top and Bottom 25 S&P 500 performers, Largest 25 publicly traded issuers in the LQD and HYG etf's, constituents of the Metals and Pharmaceuticals sector within the LQD and HYG etf's, and any other tickers that at the time drew significant financial media attention (Mag 7, meme-related stocks, bitcoin related stocks). We also included several major equity and debt-oriented ETF's. The complete V-Score coverage universe for the full out of sample period discussed in this report is as follows:

AA, AAP, AAPL, ABBV, ACGL, ADBE, AMAT, AMC, AMD, AMGN, AMZN, AVGO, AZN, AZO, BA, BAC, BALL, BBY, BHC, BHP, BIIB, BMY, BUD, BXP, CAH, CCL, CDNS, CHTR, CITI, CLF, CMA, CMCSA, CMG, CNC, COST, CPRT, CSCO, CSTM, CTLT, CVS, CYH, CZR, DHI, ELAN, EMB, ETRN, EXPE, FCX, FIS, FITB, FRA, FRCB, FSUGY, GBTC, GE, GILD, GLD, GME, GNRC, GOLD, GOOGL, GS, GSK, GT, GWW, HCA, HD, HLT, HON, HSBC, HYG, IEP, INTC, INTU, IRM, ISRG, JAZZ, JPM, KALU, KEY, KHC, LEN, LLY, LNC, LQD, LUMN, LVS, LW, META, MNST, MOS, MRK, MS, MSFT, MSI, MSTR, MU, MUB, NAVI, NEM, NFLX, NVDA, NVS, NWL, ON, ORCL, ORLY, OXY, PCG, PEP, PHM, POST, PRGO, PWR, QCOM, QQQ, RIO, SBNY, SBUX, SIVBQ, SLV, SNY, SPY, T, TDG, TEVA, TFC, THC, TLT, TMUS, TRGP, TSLA, TXN, UAA, UNH, USB, VCSH, VFC, VICI, VNO, VST, VZ, WDC, WFC, WRK, WYNN, X, XOM, ZION, ZTS.

Using this report

This report is ~400 pages long. Some tips to help you navigate: 1) Clicking on the page headings in the Table of Contents will instantly take you to the corresponding page.
2) Use Ctrl-F to search for tickers of interest, to see what Top/Bottom contributor lists they land on, and for what horizons and model date lookback windows.

Important considerations about the analytics and performance metrics presented in this report:

1) Past performance is no guarantee of future results. None of the content in this report is investment advice or an offer to buy or sell securities. VecViz is not a SEC investment advisor or broker-dealer. The staff of VecViz actively transacts in securities tied to many of the tickers discussed in this report.
   See VecViz's Terms and Conditions for more context and detail at https://vecviz.com/terms-and-conditions/
2) Read ""Let me warn you…" of the limitations of VecViz's Analytics.", a blog entry on vecviz.com (https://vecviz.com/let-me-warn-you-of-the-limitations-of-vecvizs-analytics/)

3) Clearly, all horizons > 1d overlap when considered on a daily basis. Please note that the volatility (denoted as "std_dev") of overlapping periodic returns is understated, because each observation shares return experience with other observations for such time horizons. Thus, we advise against considering any volatility metrics for multi-day horizons in isolation. However, we do believe that their use is valid for comparing V-Score groupings and benchmarks whose multi-day horizon volatility is calculated similarly.

4) We are not considering transaction costs. The turnover and therefore transaction costs for more selective VS_Groups are likely higher than they are for less selective VS_Groups. All VS_Groups likely have higher turnover and therefore transaction costs than the transaction costs that would be incurred holding one of the benchmarks.

5) We are not incorporating any borrowing charges or repo credits or margin related costs for implied "short" positions in the "Long-Short" portfolios, VaRAdjPosNeg_Diff and PosNeg_Diff.

6) The volatility for each VS_Group can be calculated only to the extent the VS_Group held tickers for each model date.
   The charts of VS_Grouping encompassing smaller V-Score ranges (e.g., VS<-9 and VS>9) by model date reveal that it is not uncommon for them to have no constituents. Model dates in which a VS_Grouping has no constituents are effectively excluded from the average return and standard deviation of return calculations for such VS_Groups.
   Single ticker benchmarks such as SPY and QQQ are also vulnerable to excluded model dates to the extent the V-Score algorithm fails to assign them a V-Score for any of the six horizons.

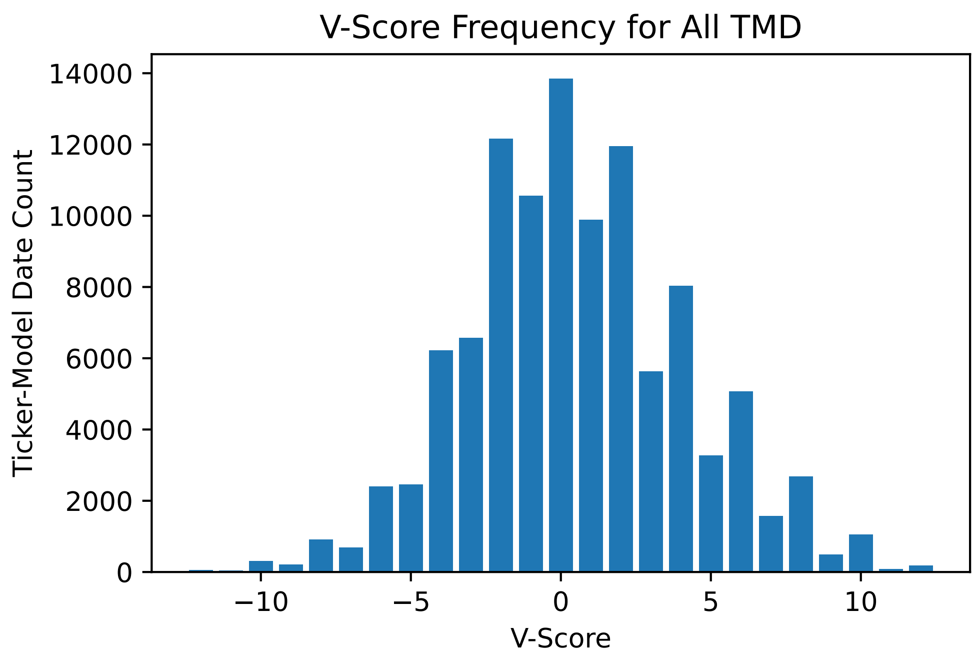
Thus, in summary, all metrics presented in this report are presented and are to be considered on a comparative basis. Do the bullish V-Score grouping outperform the bearish V-Score grouping? Do they outperform the benchmarks? How does their volatility and information ratio (IR = mean return / std dev) compare? These are the questions this report is structured to answer.

Distribution of V-Scores

An understanding of the relative frequency of each V-Score is key to understanding the V-Score's performance and to its interpretation.

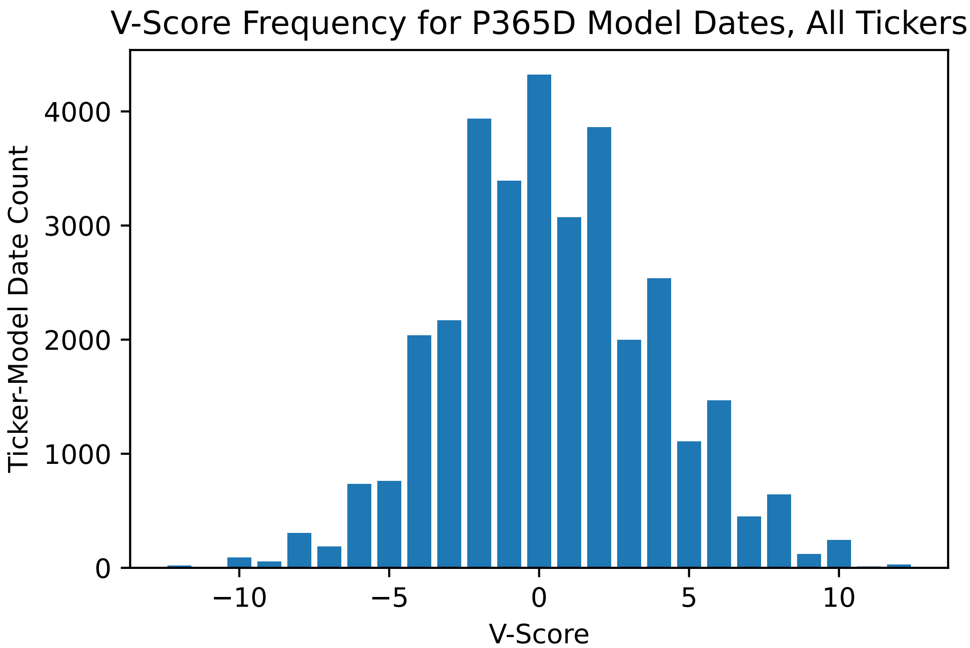
All Ticker Model Dates

Period examined: All model dates from 2022-01-31 through 2025-03-28



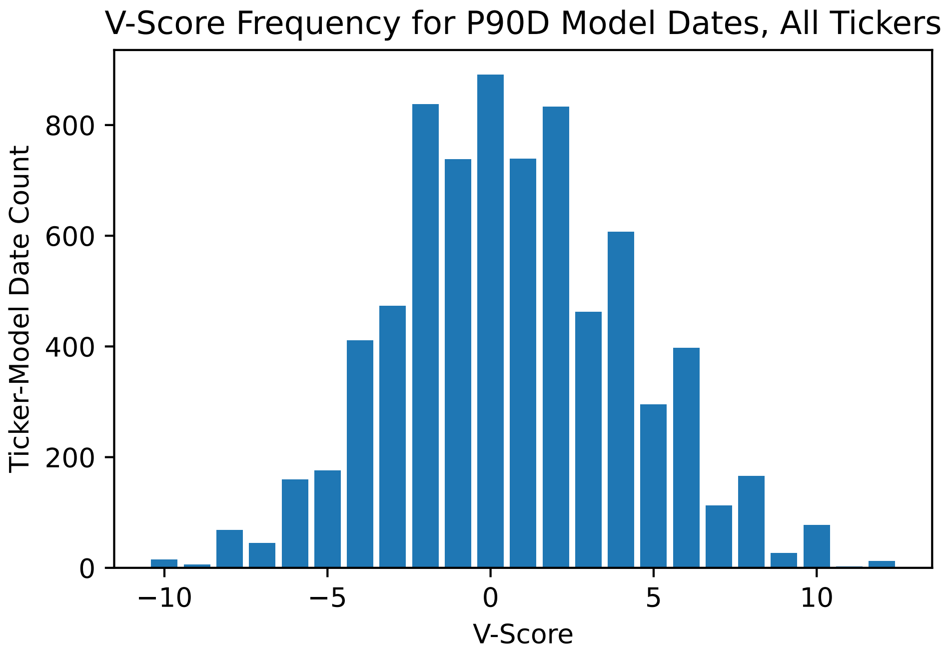
P365D

Period examined: All model dates from 2024-04-02 through 2025-03-28



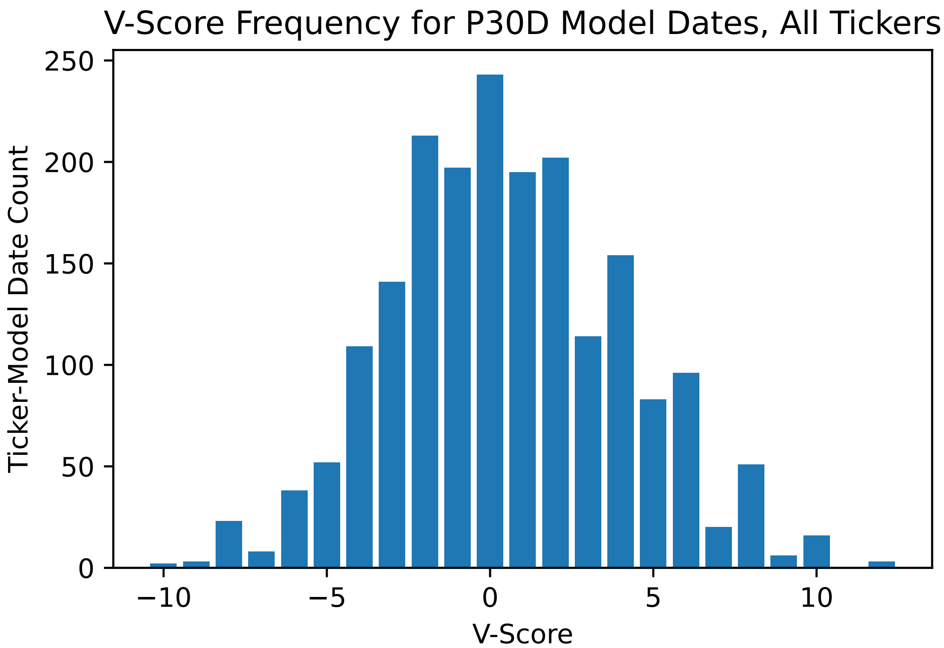
P90D

Period examined: All model dates from 2025-01-02 through 2025-03-28



P30D

Period examined: All model dates from 2025-03-03 through 2025-03-28



V-Score Objectives "Report Card"

Here we summarize the results to be found in the section that follows, "Historic Average Performance By V-Score Grouping". We present here the % of the maximum score that can be obtained by applying the following criteria to the Average Returns and Information Ratios we calculate for each V-Score grouping / Model Date Lookback Window / Forward Time Horizon.

Average Price Return:

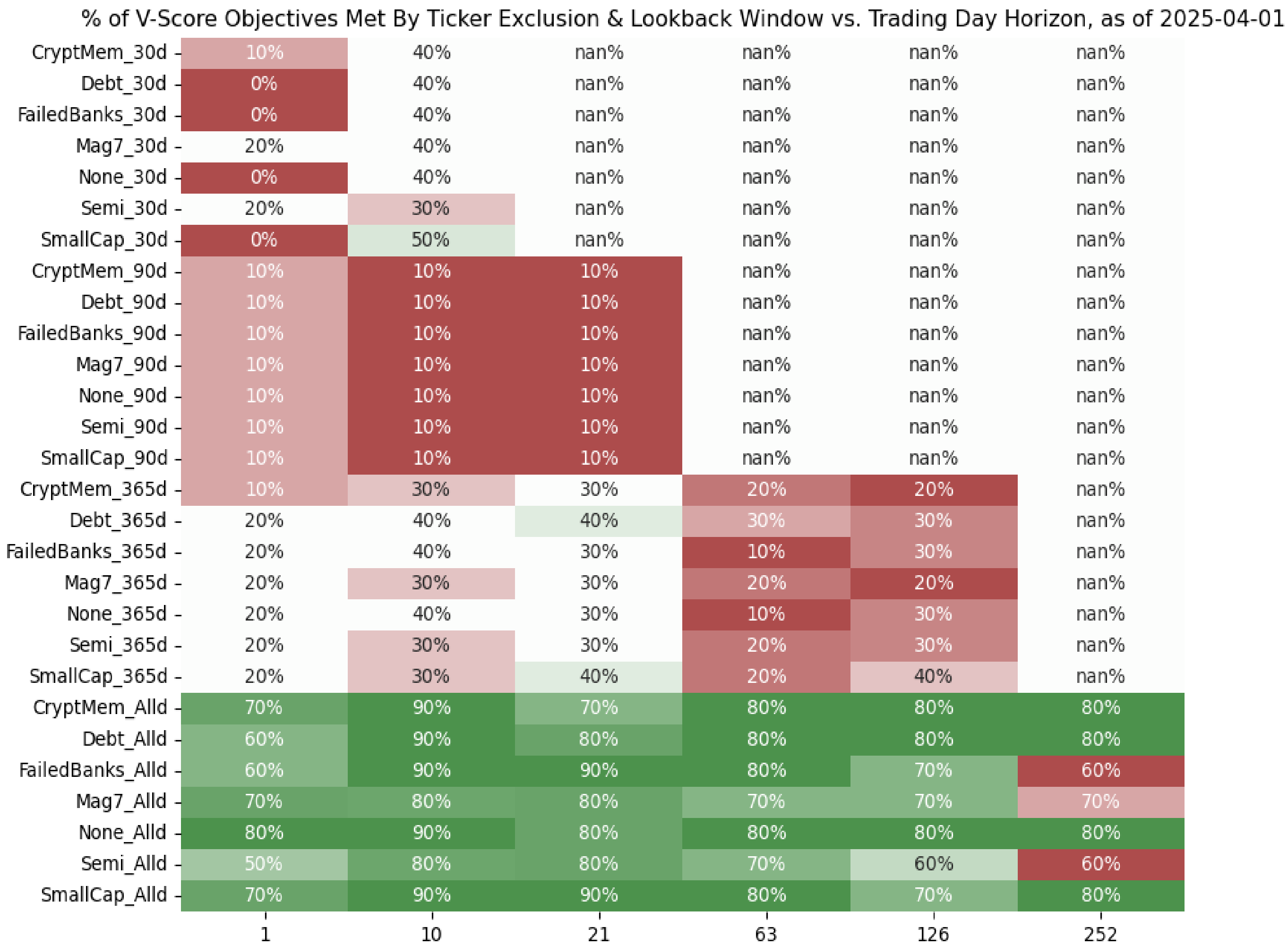
1. Positive V-Scores > Avg Ticker > NegV-Scores
2. Positive VaR Adjusted V-Scores >Avg Ticker > Negative VaR Adjusted V-Scores
3. Positive V-Score Rank Order corresponds to Price Returns
4. Negative V-Score Rank Order corresponds to Price Returns
5. The differential between Positive and Negative V-Scores is greater on a VaR adjusted basis than on an unadjusted basis.

Information Ratio (+1 if met):

1. Positive VaR Adjusted V-Scores > All Positve V-Scores
2. Negative VaR Adjusted V-Scores < All Negative V-Scores
3. Positive VaR Adjusted V-Scores> Avg Ticker
4. Negative VaR Adjusted V-Scores < Avg Ticker
5. Positive VaR Adjusted V-Scores > "SPY" etf

Ticker Exclusion Groupings:

1. None: all ~150 tickers covered included, none excluded
2. CryptMem: excludes MSTR, GBTC, AMC, GME
3. FailedBanks: excludes SIVBQ, SBNY, FRCB
4. SmallCap: excludes NAVI, LUMN, CYH, NWL, KALU, IEP, POST, GT, BHC
5. Mag7: excludes NVDA, NFLX, MSFT, AMZN, GOOGL, META, TSLA
6. Semi: excludes NVDA, AMD, AVGO, MU, AMAT, CDNS, TXN, ON, QCOM, INTC, WDC
7. Debt: excludes TLT, LQD, MUB, VCSH, HYG, EMB, FRA



V-Score Criteria	Average Score(%)
1. PxRet: PosVS > AvgTicker > NegVS	41.96
2. PxRet: VaRAdjPosVS > AvgTicker > VaRAdjNegVS	37.5
3. PxRet: PosVS Rank Order	30.36
4. PxRet: NegVS Rank Order	11.61
5. PxRet: VaRAdj_PosNegVSDiff > PosNegVSDiff	57.14
6. IR: VaRAdjPosVS > PosVS	40.18
7. IR: VaRAdjNegVS < NegVS	86.61
8. IR: VaRAdjPosVS > AvgTicker	32.14
9. IR: VaRAdjNegVS < AvgTicker	64.29
10. IR: VaRAdjPosVS > SPY	15.18
Overall Average	41.7

Observations as of 2025-03-28

1. The V-Score achieved 42% of its objectives on an equally weighted objective / horizon / ticker exclusion grouping / lookback period basis.

2. Performance has degraded over the last 365 days relative to the “Alld” (prior 3 year) period. The last 90days in particular have been weak.
3. No exclusion grouping has a significant impact on the reported results. Results tend to benefit a bit when Small Caps or Crypto / Meme stocks are excluded, and they tend to do a bit worse when Semi’s are excluded, but consistent material impacts are hard to find.

4. The 10 day horizon may be the strongest horizon for the V-Score - it has a slight edge in the results.

5. NegVSRank Order is the worse performing criteria, as deeply negative V-Scores have actually performed quite well. Fortunately, these are a small fraction of all tickers.

6. VaRAdjNegVS is among the best performing criteria, underperforming most categories, in line with expectations.

7. Given the weak performance over the last 90 days we intend to update the V-Score training data. V-Score performance presented here was based on training data that includes no model dates beyond 1/31/2021.

Historic Average Performance By V-Score Grouping

Here we compare the average forward price return experience of positive V-Scores, to that of negative V-Scores and various benchmarks and Long-Short configurations of V-Score Groups ("VS_Groups") across all Ticker Model Dates (TMD).

We evaluate the performance of each TMD V-Score performance for the six forward horizons for which we publish other VecViz analytics: 1d, 10d, 21d, 63d, 126d, 252d. Forward horizons are denominated in market trading days, of which there are typically 10 during a 2-week period, 21 during a month, 63 during a quarter, 126 during 6 months, and 252 during a typical year. The V-Score is calculated for each ticker on each Model Date. Model Dates encompass all US stock market trading days since 1/31/2022.

We present aggregations of VS_Group performance on average across tickers for several model dates look back windows, including all out of sample Ticker Model Dates ("All TMD"), the prior 365 calendar days ("P365D"), the prior 90 calendar days ("P90D"), and the prior 30 calendar days ("P30D"). The top contributing and detracting tickers to each VS_Group's aggregate price return for each forward horizon and model date lookback window are presented in the later sections of this report.

Avg Px Return & IR: All TMD

Period examined: All model dates from 2022-01-31 through 2025-03-28

Average Price Return, All TMD

	1	10	21	63	126	252
VS>9 (Bull)	0.01%	0.65%	1.43%	4.06%	12.03%	43.75%
VS>6 (Bull)	0.06%	0.57%	1.34%	3.80%	9.52%	27.44%
PosVS (Bull)	0.04%	0.32%	0.76%	2.38%	6.32%	17.06%
AvgTicker_VV	0.03%	0.27%	0.63%	1.94%	5.49%	14.82%
NegVS (Bear)	0.03%	0.22%	0.50%	1.50%	4.63%	13.23%
VS<-6 (Bear)	0.03%	0.80%	2.01%	4.30%	10.99%	38.53%
VS<-9 (Bear)	0.02%	1.41%	2.85%	5.22%	13.07%	42.30%
PosNeg_Diff	0.01%	0.10%	0.27%	0.89%	1.69%	3.83%
PosVSVaRAdj (Bull)	0.04%	0.55%	1.18%	3.14%	7.85%	21.81%
NegVSVaRAdj (Bear)	0.02%	0.10%	0.31%	1.14%	4.11%	11.25%
PosNegVaRAdj_Diff	0.02%	0.45%	0.87%	2.00%	3.74%	10.56%
SPY	0.04%	0.35%	0.81%	2.75%	7.13%	17.32%
QQQ	0.04%	0.48%	1.10%	3.85%	10.04%	25.86%

Information Ratio of Price Return, All TMD

	1	10	21	63	126	252
VS>9 (Bull)	0	0.07	0.11	0.19	0.39	0.79
VS>6 (Bull)	0.03	0.1	0.16	0.29	0.58	1.07
PosVS (Bull)	0.03	0.08	0.13	0.26	0.6	1.14
AvgTicker_VV	0.03	0.07	0.12	0.25	0.58	1.09
NegVS (Bear)	0.03	0.07	0.1	0.21	0.51	0.93
VS<-6 (Bear)	0.01	0.12	0.18	0.22	0.39	0.58
VS<-9 (Bear)	0.01	0.15	0.21	0.19	0.31	0.52
PosNeg_Diff	0.01	0.06	0.11	0.23	0.33	0.39
PosVSVaRAdj (Bull)	0.03	0.12	0.18	0.3	0.62	1.19
NegVSVaRAdj (Bear)	0.02	0.03	0.07	0.16	0.42	0.74
PosNegVaRAdj_Diff	0.03	0.16	0.22	0.3	0.4	0.64
SPY	0.03	0.11	0.18	0.41	0.82	1.4
QQQ	0.03	0.11	0.18	0.39	0.76	1.52

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only.

Avg Px Return & IR: All TMD except Crypto & Meme Tickers

Period examined: All model dates from 2022-01-31 through 2025-03-28

Average Price Return, All TMD except Crypto & Meme Tickers

	1	10	21	63	126	252
VS>9 (Bull)	-0.01%	0.57%	1.13%	3.77%	12.35%	43.70%
VS>6 (Bull)	0.05%	0.44%	1.20%	3.72%	10.16%	27.96%
PosVS (Bull)	0.03%	0.28%	0.72%	2.40%	6.51%	17.08%
AvgTicker_VV	0.03%	0.23%	0.55%	1.77%	5.04%	13.17%
NegVS (Bear)	0.03%	0.16%	0.36%	1.06%	3.39%	9.10%
VS<-6 (Bear)	0.04%	0.50%	1.15%	1.82%	7.05%	21.27%
VS<-9 (Bear)	0.01%	1.13%	2.29%	5.12%	12.05%	35.59%
PosNeg_Diff	0.01%	0.12%	0.36%	1.34%	3.11%	7.98%
PosVSVaRAdj (Bull)	0.04%	0.49%	1.11%	3.21%	8.25%	21.71%
NegVSVaRAdj (Bear)	0.01%	0.06%	0.23%	0.93%	3.20%	8.86%
PosNegVaRAdj_Diff	0.03%	0.43%	0.88%	2.28%	5.05%	12.85%
SPY	0.04%	0.35%	0.81%	2.75%	7.13%	17.32%
QQQ	0.04%	0.48%	1.10%	3.85%	10.04%	25.86%

Information Ratio of Price Return, All TMD except Crypto & Meme Tickers

	1	10	21	63	126	252
VS>9 (Bull)	-0.01	0.07	0.09	0.17	0.41	0.82
VS>6 (Bull)	0.03	0.08	0.15	0.28	0.62	1.13
PosVS (Bull)	0.02	0.07	0.13	0.27	0.62	1.18
AvgTicker_VV	0.02	0.07	0.11	0.23	0.57	1.09
NegVS (Bear)	0.03	0.05	0.08	0.16	0.43	0.87
VS<-6 (Bear)	0.02	0.08	0.13	0.11	0.31	0.67
VS<-9 (Bear)	0	0.12	0.17	0.21	0.33	0.63
PosNeg_Diff	0.01	0.07	0.15	0.33	0.54	0.92
PosVSVaRAdj (Bull)	0.03	0.11	0.17	0.32	0.66	1.28
NegVSVaRAdj (Bear)	0.01	0.02	0.05	0.14	0.38	0.74
PosNegVaRAdj_Diff	0.03	0.17	0.23	0.36	0.56	0.9
SPY	0.03	0.11	0.18	0.41	0.82	1.4
QQQ	0.03	0.11	0.18	0.39	0.76	1.52

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only. Crypo / Meme Tickers include MSTR, GBTC, AMC, GME

Avg Px Return & IR: All TMD except Failed Bank Tickers

Period examined: All model dates from 2022-01-31 through 2025-03-28

Average Price Return, All TMD except Failed Bank Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.01%	0.65%	1.43%	4.06%	12.03%	43.75%
VS>6 (Bull)	0.06%	0.57%	1.34%	3.80%	9.52%	27.45%
PosVS (Bull)	0.04%	0.33%	0.80%	2.48%	6.53%	17.70%
AvgTicker_VV	0.03%	0.30%	0.70%	2.19%	6.01%	15.88%
NegVS (Bear)	0.03%	0.28%	0.62%	1.89%	5.47%	14.62%
VS<-6 (Bear)	0.03%	0.85%	2.10%	4.46%	11.48%	39.23%
VS<-9 (Bear)	0.03%	1.46%	3.00%	5.36%	13.48%	42.93%
PosNeg_Diff	0.00%	0.06%	0.18%	0.59%	1.06%	3.08%
PosVSVaRAdj (Bull)	0.04%	0.56%	1.21%	3.20%	7.92%	21.96%
NegVSVaRAdj (Bear)	0.02%	0.17%	0.44%	1.57%	4.91%	12.62%
PosNegVaRAdj_Diff	0.02%	0.39%	0.76%	1.62%	3.01%	9.35%
SPY	0.04%	0.35%	0.81%	2.75%	7.13%	17.32%
QQQ	0.04%	0.48%	1.10%	3.85%	10.04%	25.86%

Information Ratio of Price Return, All TMD except Failed Bank Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0	0.07	0.11	0.19	0.39	0.79
VS>6 (Bull)	0.03	0.1	0.16	0.29	0.58	1.07
PosVS (Bull)	0.03	0.08	0.14	0.28	0.63	1.22
AvgTicker_VV	0.03	0.09	0.14	0.28	0.64	1.21
NegVS (Bear)	0.03	0.09	0.13	0.27	0.61	1.07
VS<-6 (Bear)	0.01	0.12	0.19	0.23	0.41	0.59
VS<-9 (Bear)	0.01	0.16	0.22	0.19	0.33	0.53
PosNeg_Diff	0.01	0.03	0.07	0.16	0.23	0.34
PosVSVaRAdj (Bull)	0.03	0.12	0.18	0.31	0.63	1.21
NegVSVaRAdj (Bear)	0.02	0.06	0.1	0.23	0.52	0.89
PosNegVaRAdj_Diff	0.02	0.14	0.2	0.25	0.35	0.6
SPY	0.03	0.11	0.18	0.41	0.82	1.4
QQQ	0.03	0.11	0.18	0.39	0.76	1.52

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only. Failed Bank Tickers include SVIBQ, SBNY, FRCB

Avg Px Return & IR: All TMD except Small Cap Tickers

Period examined: All model dates from 2022-01-31 through 2025-03-28

Average Price Return, All TMD except Small Cap Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.04%	0.85%	1.80%	4.61%	13.21%	46.47%
VS>6 (Bull)	0.07%	0.68%	1.55%	4.33%	10.71%	30.64%
PosVS (Bull)	0.04%	0.41%	0.94%	2.86%	7.16%	19.14%
AvgTicker_VV	0.04%	0.32%	0.73%	2.26%	6.13%	16.39%
NegVS (Bear)	0.03%	0.23%	0.54%	1.68%	5.13%	14.45%
VS<-6 (Bear)	0.01%	0.66%	1.75%	4.34%	11.55%	39.69%
VS<-9 (Bear)	0.01%	1.35%	2.78%	5.94%	13.69%	43.19%
PosNeg_Diff	0.02%	0.18%	0.40%	1.18%	2.03%	4.69%
PosVSVaRAdj (Bull)	0.05%	0.62%	1.33%	3.56%	8.73%	24.16%
NegVSVaRAdj (Bear)	0.02%	0.12%	0.37%	1.18%	4.45%	12.15%
PosNegVaRAdj_Diff	0.03%	0.50%	0.96%	2.38%	4.28%	12.01%
SPY	0.04%	0.35%	0.81%	2.75%	7.13%	17.32%
QQQ	0.04%	0.48%	1.10%	3.85%	10.04%	25.86%

Information Ratio of Price Return, All TMD except Small Cap Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.02	0.1	0.14	0.22	0.42	0.81
VS>6 (Bull)	0.04	0.11	0.19	0.33	0.63	1.12
PosVS (Bull)	0.03	0.1	0.16	0.32	0.68	1.25
AvgTicker_VV	0.03	0.09	0.14	0.3	0.65	1.2
NegVS (Bear)	0.03	0.07	0.12	0.25	0.57	1.03
VS<-6 (Bear)	0	0.09	0.15	0.22	0.4	0.59
VS<-9 (Bear)	0	0.14	0.2	0.21	0.33	0.53
PosNeg_Diff	0.03	0.1	0.16	0.3	0.39	0.48
PosVSVaRAdj (Bull)	0.03	0.13	0.2	0.35	0.68	1.26
NegVSVaRAdj (Bear)	0.02	0.04	0.08	0.17	0.45	0.8
PosNegVaRAdj_Diff	0.03	0.18	0.25	0.36	0.45	0.69
SPY	0.03	0.11	0.18	0.41	0.82	1.4
QQQ	0.03	0.11	0.18	0.39	0.76	1.52

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only. Small Cap Tickers include NAVI, LUMN, CYH, NWL, KALU, IEP, POST, GT, BHC

Avg Px Return & IR: All TMD except Debt Tickers

Period examined: All model dates from 2022-01-31 through 2025-03-28

Average Price Return, All TMD except Debt Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.01%	0.65%	1.43%	4.06%	12.03%	43.75%
VS>6 (Bull)	0.06%	0.57%	1.34%	3.80%	9.52%	27.44%
PosVS (Bull)	0.04%	0.32%	0.77%	2.39%	6.34%	17.12%
AvgTicker_VV	0.03%	0.29%	0.67%	2.08%	5.81%	15.60%
NegVS (Bear)	0.04%	0.26%	0.59%	1.77%	5.30%	14.95%
VS<-6 (Bear)	0.03%	0.81%	2.07%	4.42%	11.31%	39.19%
VS<-9 (Bear)	0.02%	1.41%	2.83%	5.18%	13.18%	42.43%
PosNeg_Diff	0.00%	0.06%	0.18%	0.62%	1.04%	2.17%
PosVSVaRAdj (Bull)	0.04%	0.56%	1.19%	3.15%	7.87%	21.83%
NegVSVaRAdj (Bear)	0.02%	0.11%	0.37%	1.17%	4.51%	12.18%
PosNegVaRAdj_Diff	0.02%	0.44%	0.82%	1.99%	3.36%	9.65%
SPY	0.04%	0.35%	0.81%	2.75%	7.13%	17.32%
QQQ	0.04%	0.48%	1.10%	3.85%	10.04%	25.86%

Information Ratio of Price Return, All TMD except Debt Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0	0.07	0.11	0.19	0.39	0.79
VS>6 (Bull)	0.03	0.1	0.16	0.29	0.58	1.07
PosVS (Bull)	0.03	0.08	0.13	0.27	0.61	1.14
AvgTicker_VV	0.03	0.08	0.13	0.26	0.6	1.11
NegVS (Bear)	0.03	0.07	0.12	0.23	0.54	0.95
VS<-6 (Bear)	0.01	0.11	0.18	0.23	0.39	0.58
VS<-9 (Bear)	0	0.15	0.2	0.18	0.32	0.52
PosNeg_Diff	0	0.03	0.07	0.16	0.2	0.21
PosVSVaRAdj (Bull)	0.03	0.12	0.18	0.31	0.62	1.2
NegVSVaRAdj (Bear)	0.02	0.03	0.07	0.15	0.44	0.76
PosNegVaRAdj_Diff	0.03	0.16	0.21	0.3	0.35	0.56
SPY	0.03	0.11	0.18	0.41	0.82	1.4
QQQ	0.03	0.11	0.18	0.39	0.76	1.52

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only. Debt Tickers include TLT, LQD, EMB, HYG, FRA, VCSH, MUB

Avg Px Return & IR: All TMD except Mag7 Tickers

Period examined: All model dates from 2022-01-31 through 2025-03-28

Average Price Return, All TMD except Mag7 Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.02%	0.73%	1.18%	2.58%	7.93%	19.82%
VS>6 (Bull)	0.05%	0.49%	1.11%	2.69%	6.78%	16.80%
PosVS (Bull)	0.03%	0.28%	0.68%	2.08%	5.52%	14.53%
AvgTicker_VV	0.03%	0.23%	0.53%	1.59%	4.64%	12.64%
NegVS (Bear)	0.03%	0.15%	0.34%	0.95%	3.46%	10.86%
VS<-6 (Bear)	0.01%	0.62%	1.71%	2.43%	5.43%	29.81%
VS<-9 (Bear)	0.02%	0.98%	1.62%	-0.36%	-1.14%	13.26%
PosNeg_Diff	0.01%	0.13%	0.34%	1.14%	2.06%	3.68%
PosVSVaRAdj (Bull)	0.04%	0.50%	1.04%	2.54%	6.36%	16.53%
NegVSVaRAdj (Bear)	0.02%	0.07%	0.24%	0.83%	3.58%	10.07%
PosNegVaRAdj_Diff	0.02%	0.42%	0.79%	1.71%	2.78%	6.46%
SPY	0.04%	0.35%	0.81%	2.75%	7.13%	17.32%
QQQ	0.04%	0.48%	1.10%	3.85%	10.04%	25.86%

Information Ratio of Price Return, All TMD except Mag7 Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.01	0.08	0.09	0.12	0.32	0.49
VS>6 (Bull)	0.02	0.08	0.13	0.2	0.46	0.77
PosVS (Bull)	0.02	0.07	0.12	0.24	0.55	1.03
AvgTicker_VV	0.02	0.06	0.1	0.21	0.51	0.97
NegVS (Bear)	0.03	0.05	0.07	0.14	0.38	0.76
VS<-6 (Bear)	0.01	0.09	0.14	0.11	0.16	0.33
VS<-9 (Bear)	0.01	0.12	0.14	-0.01	-0.03	0.15
PosNeg_Diff	0.01	0.07	0.13	0.28	0.39	0.35
PosVSVaRAdj (Bull)	0.03	0.1	0.15	0.25	0.55	1.01
NegVSVaRAdj (Bear)	0.02	0.02	0.05	0.12	0.37	0.69
PosNegVaRAdj_Diff	0.03	0.15	0.2	0.26	0.33	0.43
SPY	0.03	0.11	0.18	0.41	0.82	1.4
QQQ	0.03	0.11	0.18	0.39	0.76	1.52

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only. Debt Tickers include NVDA, NFLX, MSFT, AMZN, GOOGL, META, TSLA

Avg Px Return & IR: All TMD except Semiconductor Tickers

Period examined: All model dates from 2022-01-31 through 2025-03-28

Average Price Return, All TMD except Semiconductor Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.02%	0.78%	2.00%	2.29%	5.96%	16.35%
VS>6 (Bull)	0.08%	0.53%	1.24%	2.40%	5.87%	14.93%
PosVS (Bull)	0.03%	0.27%	0.67%	1.99%	5.32%	13.95%
AvgTicker_VV	0.03%	0.24%	0.58%	1.72%	4.90%	13.08%
NegVS (Bear)	0.03%	0.22%	0.51%	1.48%	4.51%	12.90%
VS<-6 (Bear)	0.02%	0.73%	2.06%	4.30%	11.01%	38.57%
VS<-9 (Bear)	-0.01%	1.26%	2.84%	5.16%	13.12%	42.30%
PosNeg_Diff	0.00%	0.05%	0.15%	0.51%	0.81%	1.05%
PosVSVaRAdj (Bull)	0.04%	0.49%	1.01%	2.33%	5.78%	15.60%
NegVSVaRAdj (Bear)	0.02%	0.10%	0.33%	1.10%	3.99%	10.79%
PosNegVaRAdj_Diff	0.01%	0.38%	0.69%	1.23%	1.78%	4.81%
SPY	0.04%	0.35%	0.81%	2.75%	7.13%	17.32%
QQQ	0.04%	0.48%	1.10%	3.85%	10.04%	25.86%

Information Ratio of Price Return, All TMD except Semiconductor Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.01	0.08	0.15	0.1	0.23	0.4
VS>6 (Bull)	0.04	0.09	0.15	0.18	0.39	0.63
PosVS (Bull)	0.02	0.07	0.12	0.23	0.55	0.97
AvgTicker_VV	0.03	0.07	0.11	0.22	0.54	0.97
NegVS (Bear)	0.03	0.07	0.11	0.21	0.49	0.89
VS<-6 (Bear)	0.01	0.11	0.18	0.22	0.39	0.58
VS<-9 (Bear)	-0	0.14	0.2	0.18	0.32	0.52
PosNeg_Diff	0	0.03	0.07	0.15	0.19	0.12
PosVSVaRAdj (Bull)	0.02	0.11	0.15	0.23	0.54	0.95
NegVSVaRAdj (Bear)	0.02	0.03	0.07	0.15	0.4	0.71
PosNegVaRAdj_Diff	0.01	0.15	0.19	0.2	0.23	0.34
SPY	0.03	0.11	0.18	0.41	0.82	1.4
QQQ	0.03	0.11	0.18	0.39	0.76	1.52

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only. Semiconductor Tickers include NVDA, AMD, AVGO, MU, AMAT, CDNS, TXN, ON, QCOM, INTC, WDC

Avg Px Return & IR: P365D Model Dates, All Tickers

Period examined: All model dates from 2024-04-02 through 2025-03-28

Average Price Return, P365D Model Dates, All Tickers

	1	10	21	63	126
VS>9 (Bull)	0.04%	-0.12%	0.41%	0.02%	8.45%
VS>6 (Bull)	-0.10%	0.05%	0.93%	2.04%	8.52%
PosVS (Bull)	0.03%	0.16%	0.66%	2.28%	6.37%
AvgTicker_VV	0.04%	0.34%	1.00%	3.05%	7.73%
NegVS (Bear)	0.05%	0.51%	1.34%	3.73%	8.76%
VS<-6 (Bear)	-0.02%	0.47%	1.78%	4.15%	15.91%
VS<-9 (Bear)	0.11%	1.16%	3.44%	9.45%	22.82%
PosNeg_Diff	-0.02%	-0.35%	-0.68%	-1.45%	-2.38%
PosVSVaRAdj (Bull)	-0.05%	0.20%	0.98%	1.56%	5.51%
NegVSVaRAdj (Bear)	0.03%	0.31%	1.02%	3.12%	7.67%
PosNegVaRAdj_Diff	-0.08%	-0.10%	-0.04%	-1.57%	-2.15%
SPY	0.05%	0.43%	1.16%	4.04%	9.75%
QQQ	0.04%	0.45%	1.21%	4.20%	10.35%

Information Ratio of Price Return, P365D Model Dates, All Tickers

	1	10	21	63	126
VS>9 (Bull)	0.01	-0.01	0.03	0	0.28
VS>6 (Bull)	-0.06	0.01	0.13	0.18	0.62
PosVS (Bull)	0.02	0.05	0.17	0.38	0.95
AvgTicker_VV	0.04	0.13	0.32	0.59	1.39
NegVS (Bear)	0.06	0.22	0.49	0.79	1.59
VS<-6 (Bear)	-0.01	0.07	0.23	0.27	0.64
VS<-9 (Bear)	0.04	0.13	0.37	0.44	0.72
PosNeg_Diff	-0.04	-0.21	-0.28	-0.46	-0.64
PosVSVaRAdj (Bull)	-0.04	0.06	0.21	0.24	0.61
NegVSVaRAdj (Bear)	0.04	0.12	0.32	0.59	1.34
PosNegVaRAdj_Diff	-0.1	-0.04	-0.01	-0.33	-0.29
SPY	0.05	0.16	0.34	0.89	2
QQQ	0.03	0.12	0.24	0.67	1.97

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only.

Avg Px Return & IR: P365D Model Dates, All Tickers except Crypto & Meme Tickers

Period examined: All model dates from 2024-04-02 through 2025-03-28

Average Price Return, P365D Model Dates, All Tickers except Crypto & Meme Tickers

	1	10	21	63	126
VS>9 (Bull)	0.07%	-0.03%	0.53%	0.04%	8.45%
VS>6 (Bull)	-0.08%	-0.02%	0.96%	2.11%	8.57%
PosVS (Bull)	0.01%	0.07%	0.48%	1.82%	5.82%
AvgTicker_VV	0.03%	0.28%	0.86%	2.69%	6.93%
NegVS (Bear)	0.05%	0.48%	1.25%	3.58%	8.06%
VS<-6 (Bear)	-0.02%	0.52%	1.76%	4.12%	15.77%
VS<-9 (Bear)	0.11%	1.16%	3.44%	9.45%	22.82%
PosNeg_Diff	-0.03%	-0.41%	-0.77%	-1.75%	-2.24%
PosVSVaRAdj (Bull)	-0.03%	0.17%	0.89%	1.68%	5.84%
NegVSVaRAdj (Bear)	0.04%	0.28%	0.94%	2.94%	6.72%
PosNegVaRAdj_Diff	-0.07%	-0.11%	-0.05%	-1.26%	-0.88%
SPY	0.05%	0.43%	1.16%	4.04%	9.75%
QQQ	0.04%	0.45%	1.21%	4.20%	10.35%

Information Ratio of Price Return, P365D Model Dates, All Tickers except Crypto & Meme Tickers

	1	10	21	63	126
VS>9 (Bull)	0.03	-0	0.04	0	0.28
VS>6 (Bull)	-0.05	-0	0.13	0.19	0.62
PosVS (Bull)	0.01	0.02	0.13	0.32	0.84
AvgTicker_VV	0.04	0.11	0.29	0.54	1.26
NegVS (Bear)	0.06	0.22	0.49	0.78	1.55
VS<-6 (Bear)	-0.01	0.08	0.24	0.28	0.63
VS<-9 (Bear)	0.04	0.13	0.37	0.44	0.72
PosNeg_Diff	-0.07	-0.26	-0.33	-0.62	-0.6
PosVSVaRAdj (Bull)	-0.03	0.05	0.2	0.26	0.67
NegVSVaRAdj (Bear)	0.04	0.12	0.32	0.59	1.26
PosNegVaRAdj_Diff	-0.09	-0.05	-0.01	-0.28	-0.12
SPY	0.05	0.16	0.34	0.89	2
QQQ	0.03	0.12	0.24	0.67	1.97

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only. Crypo / Meme Tickers include MSTR, GBTC, AMC, GME

Avg Px Return & IR: P365D Model Dates, All Tickers except Failed Bank Tickers

Period examined: All model dates from 2024-04-02 through 2025-03-28

Average Price Return, P365D Model Dates, All Tickers except Failed Bank Tickers

	1	10	21	63	126
VS>9 (Bull)	0.04%	-0.12%	0.41%	0.02%	8.45%
VS>6 (Bull)	-0.10%	0.05%	0.93%	2.04%	8.52%
PosVS (Bull)	0.03%	0.16%	0.66%	2.28%	6.37%
AvgTicker_VV	0.04%	0.34%	1.00%	3.05%	7.73%
NegVS (Bear)	0.05%	0.51%	1.34%	3.73%	8.76%
VS<-6 (Bear)	-0.02%	0.47%	1.78%	4.15%	15.91%
VS<-9 (Bear)	0.11%	1.16%	3.44%	9.45%	22.82%
PosNeg_Diff	-0.02%	-0.35%	-0.68%	-1.45%	-2.38%
PosVSVaRAdj (Bull)	-0.05%	0.20%	0.98%	1.56%	5.51%
NegVSVaRAdj (Bear)	0.03%	0.31%	1.02%	3.12%	7.67%
PosNegVaRAdj_Diff	-0.08%	-0.10%	-0.04%	-1.57%	-2.15%
SPY	0.05%	0.43%	1.16%	4.04%	9.75%
QQQ	0.04%	0.45%	1.21%	4.20%	10.35%

Information Ratio of Price Return, P365D Model Dates, All Tickers except Failed Bank Tickers

	1	10	21	63	126
VS>9 (Bull)	0.01	-0.01	0.03	0	0.28
VS>6 (Bull)	-0.06	0.01	0.13	0.18	0.62
PosVS (Bull)	0.02	0.05	0.17	0.38	0.95
AvgTicker_VV	0.04	0.13	0.32	0.59	1.39
NegVS (Bear)	0.06	0.22	0.49	0.79	1.59
VS<-6 (Bear)	-0.01	0.07	0.23	0.27	0.64
VS<-9 (Bear)	0.04	0.13	0.37	0.44	0.72
PosNeg_Diff	-0.04	-0.21	-0.28	-0.46	-0.64
PosVSVaRAdj (Bull)	-0.04	0.06	0.21	0.24	0.61
NegVSVaRAdj (Bear)	0.04	0.12	0.32	0.59	1.34
PosNegVaRAdj_Diff	-0.1	-0.04	-0.01	-0.33	-0.29
SPY	0.05	0.16	0.34	0.89	2
QQQ	0.03	0.12	0.24	0.67	1.97

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only. Failed Bank Tickers include SVIBQ, SBNY, FRCB

Avg Px Return & IR: P365D Model Dates, All Tickers except Small Cap Tickers

Period examined: All model dates from 2024-04-02 through 2025-03-28

Average Price Return, P365D Model Dates, All Tickers except Small Cap Tickers

	1	10	21	63	126
VS>9 (Bull)	-0.00%	0.23%	1.20%	1.06%	8.57%
VS>6 (Bull)	-0.10%	0.13%	1.16%	2.22%	7.56%
PosVS (Bull)	0.03%	0.23%	0.77%	2.43%	6.34%
AvgTicker_VV	0.04%	0.36%	1.03%	3.10%	7.82%
NegVS (Bear)	0.04%	0.50%	1.33%	3.73%	9.03%
VS<-6 (Bear)	-0.05%	-0.11%	0.48%	3.19%	16.38%
VS<-9 (Bear)	0.09%	0.78%	2.62%	11.84%	23.32%
PosNeg_Diff	-0.01%	-0.27%	-0.56%	-1.29%	-2.69%
PosVSVaRAdj (Bull)	-0.03%	0.25%	1.07%	1.65%	5.17%
NegVSVaRAdj (Bear)	0.03%	0.32%	1.04%	2.97%	7.55%
PosNegVaRAdj_Diff	-0.06%	-0.07%	0.03%	-1.32%	-2.38%
SPY	0.05%	0.43%	1.16%	4.04%	9.75%
QQQ	0.04%	0.45%	1.21%	4.20%	10.35%

Information Ratio of Price Return, P365D Model Dates, All Tickers except Small Cap Tickers

	1	10	21	63	126
VS>9 (Bull)	-0	0.03	0.09	0.05	0.3
VS>6 (Bull)	-0.06	0.02	0.16	0.2	0.65
PosVS (Bull)	0.03	0.07	0.2	0.42	1.07
AvgTicker_VV	0.04	0.14	0.33	0.64	1.51
NegVS (Bear)	0.05	0.22	0.49	0.87	1.7
VS<-6 (Bear)	-0.03	-0.02	0.06	0.2	0.64
VS<-9 (Bear)	0.04	0.09	0.28	0.59	0.73
PosNeg_Diff	-0.01	-0.17	-0.22	-0.37	-0.81
PosVSVaRAdj (Bull)	-0.03	0.07	0.23	0.26	0.67
NegVSVaRAdj (Bear)	0.03	0.13	0.35	0.63	1.37
PosNegVaRAdj_Diff	-0.07	-0.03	0.01	-0.3	-0.41
SPY	0.05	0.16	0.34	0.89	2
QQQ	0.03	0.12	0.24	0.67	1.97

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only. Small Cap Tickers include NAVI, LUMN, CYH, NWL, KALU, IEP, POST, GT, BHC

Avg Px Return & IR: P365D Model Dates, All Tickers except Debt Tickers

Period examined: All model dates from 2024-04-02 through 2025-03-28

Average Price Return, P365D Model Dates, All Tickers except Debt Tickers

	1	10	21	63	126
VS>9 (Bull)	0.04%	-0.12%	0.41%	0.02%	8.45%
VS>6 (Bull)	-0.10%	0.05%	0.93%	2.04%	8.52%
PosVS (Bull)	0.02%	0.16%	0.66%	2.29%	6.38%
AvgTicker_VV	0.04%	0.36%	1.04%	3.18%	8.10%
NegVS (Bear)	0.05%	0.56%	1.47%	4.12%	9.78%
VS<-6 (Bear)	-0.02%	0.49%	1.87%	4.59%	17.47%
VS<-9 (Bear)	0.10%	1.18%	3.46%	9.48%	23.53%
PosNeg_Diff	-0.03%	-0.40%	-0.80%	-1.83%	-3.39%
PosVSVaRAdj (Bull)	-0.05%	0.19%	0.98%	1.57%	5.51%
NegVSVaRAdj (Bear)	0.04%	0.30%	1.04%	3.02%	8.26%
PosNegVaRAdj_Diff	-0.08%	-0.11%	-0.06%	-1.45%	-2.75%
SPY	0.05%	0.43%	1.16%	4.04%	9.75%
QQQ	0.04%	0.45%	1.21%	4.20%	10.35%

Information Ratio of Price Return, P365D Model Dates, All Tickers except Debt Tickers

	1	10	21	63	126
VS>9 (Bull)	0.01	-0.01	0.03	0	0.28
VS>6 (Bull)	-0.06	0.01	0.13	0.18	0.62
PosVS (Bull)	0.02	0.05	0.17	0.38	0.95
AvgTicker_VV	0.04	0.13	0.32	0.59	1.41
NegVS (Bear)	0.06	0.22	0.49	0.81	1.63
VS<-6 (Bear)	-0.01	0.08	0.24	0.29	0.68
VS<-9 (Bear)	0.04	0.13	0.37	0.44	0.74
PosNeg_Diff	-0.05	-0.26	-0.33	-0.58	-0.9
PosVSVaRAdj (Bull)	-0.04	0.05	0.21	0.24	0.61
NegVSVaRAdj (Bear)	0.04	0.11	0.31	0.53	1.36
PosNegVaRAdj_Diff	-0.1	-0.05	-0.02	-0.3	-0.37
SPY	0.05	0.16	0.34	0.89	2
QQQ	0.03	0.12	0.24	0.67	1.97

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only. Debt Tickers include TLT, LQD, EMB, HYG, FRA, VCSH, MUB

Avg Px Return & IR: P365D Model Dates, All Tickers except Mag7 Tickers

Period examined: All model dates from 2024-04-02 through 2025-03-28

Average Price Return, P365D Model Dates, All Tickers except Mag7 Tickers

	1	10	21	63	126
VS>9 (Bull)	-0.06%	-0.33%	-1.66%	-4.80%	5.43%
VS>6 (Bull)	-0.14%	-0.15%	0.27%	-0.25%	6.60%
PosVS (Bull)	0.02%	0.13%	0.58%	2.04%	5.92%
AvgTicker_VV	0.03%	0.30%	0.91%	2.67%	6.85%
NegVS (Bear)	0.04%	0.46%	1.21%	3.14%	7.37%
VS<-6 (Bear)	-0.02%	0.49%	1.87%	2.90%	8.47%
VS<-9 (Bear)	0.03%	1.35%	4.22%	4.96%	10.35%
PosNeg_Diff	-0.02%	-0.33%	-0.63%	-1.09%	-1.45%
PosVSVaRAdj (Bull)	-0.04%	0.15%	0.82%	0.77%	4.82%
NegVSVaRAdj (Bear)	0.03%	0.30%	0.96%	2.60%	6.93%
PosNegVaRAdj_Diff	-0.08%	-0.15%	-0.15%	-1.83%	-2.11%
SPY	0.05%	0.43%	1.16%	4.04%	9.75%
QQQ	0.04%	0.45%	1.21%	4.20%	10.35%

Information Ratio of Price Return, P365D Model Dates, All Tickers except Mag7 Tickers

	1	10	21	63	126
VS>9 (Bull)	-0.02	-0.04	-0.11	-0.17	0.16
VS>6 (Bull)	-0.09	-0.02	0.03	-0.02	0.46
PosVS (Bull)	0.02	0.04	0.15	0.34	0.88
AvgTicker_VV	0.04	0.11	0.29	0.51	1.23
NegVS (Bear)	0.05	0.19	0.43	0.65	1.35
VS<-6 (Bear)	-0.01	0.08	0.24	0.19	0.4
VS<-9 (Bear)	0.01	0.17	0.42	0.26	0.33
PosNeg_Diff	-0.03	-0.19	-0.25	-0.32	-0.39
PosVSVaRAdj (Bull)	-0.04	0.04	0.18	0.12	0.55
NegVSVaRAdj (Bear)	0.04	0.12	0.29	0.48	1.17
PosNegVaRAdj_Diff	-0.09	-0.06	-0.04	-0.39	-0.29
SPY	0.05	0.16	0.34	0.89	2
QQQ	0.03	0.12	0.24	0.67	1.97

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only. Debt Tickers include NVDA, NFLX, MSFT, AMZN, GOOGL, META, TSLA

Avg Px Return & IR: P365D Model Dates, All Tickers except Semiconductor Tickers

Period examined: All model dates from 2024-04-02 through 2025-03-28

Average Price Return, P365D Model Dates, All Tickers except Semiconductor Tickers

	1	10	21	63	126
VS>9 (Bull)	-0.01%	-0.52%	-0.14%	-2.20%	8.53%
VS>6 (Bull)	-0.10%	-0.04%	0.48%	1.85%	10.97%
PosVS (Bull)	0.04%	0.26%	0.85%	3.06%	7.93%
AvgTicker_VV	0.04%	0.40%	1.14%	3.53%	8.65%
NegVS (Bear)	0.05%	0.53%	1.43%	3.90%	9.03%
VS<-6 (Bear)	-0.04%	0.23%	1.95%	4.12%	15.80%
VS<-9 (Bear)	-0.02%	0.56%	3.43%	9.24%	23.28%
PosNeg_Diff	-0.01%	-0.27%	-0.58%	-0.84%	-1.10%
PosVSVaRAdj (Bull)	-0.04%	0.25%	0.95%	2.09%	7.27%
NegVSVaRAdj (Bear)	0.04%	0.33%	1.10%	3.40%	8.16%
PosNegVaRAdj_Diff	-0.08%	-0.08%	-0.15%	-1.32%	-0.88%
SPY	0.05%	0.43%	1.16%	4.04%	9.75%
QQQ	0.04%	0.45%	1.21%	4.20%	10.35%

Information Ratio of Price Return, P365D Model Dates, All Tickers except Semiconductor Tickers

	1	10	21	63	126
VS>9 (Bull)	-0	-0.05	-0.01	-0.08	0.23
VS>6 (Bull)	-0.06	-0.01	0.06	0.14	0.73
PosVS (Bull)	0.04	0.09	0.23	0.49	1.18
AvgTicker_VV	0.05	0.16	0.37	0.67	1.54
NegVS (Bear)	0.07	0.23	0.53	0.84	1.61
VS<-6 (Bear)	-0.02	0.04	0.25	0.27	0.63
VS<-9 (Bear)	-0.01	0.08	0.37	0.43	0.73
PosNeg_Diff	-0.03	-0.17	-0.24	-0.26	-0.33
PosVSVaRAdj (Bull)	-0.03	0.07	0.21	0.3	0.8
NegVSVaRAdj (Bear)	0.05	0.13	0.34	0.66	1.4
PosNegVaRAdj_Diff	-0.11	-0.04	-0.04	-0.26	-0.12
SPY	0.05	0.16	0.34	0.89	2
QQQ	0.03	0.12	0.24	0.67	1.97

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only. Semiconductor Tickers include NVDA, AMD, AVGO, MU, AMAT, CDNS, TXN, ON, QCOM, INTC, WDC

Avg Px Return & IR: P90D Model Dates, All Tickers

Period examined: All model dates from 2025-01-02 through 2025-03-28

Average Price Return, P90D Model Dates, All Tickers

	1	10	21
VS>9 (Bull)	0.00%	-3.45%	-7.49%
VS>6 (Bull)	-0.30%	-2.03%	-5.66%
PosVS (Bull)	-0.05%	-0.77%	-3.14%
AvgTicker_VV	-0.02%	-0.23%	-1.66%
NegVS (Bear)	0.02%	0.36%	-0.07%
VS<-6 (Bear)	-0.21%	0.42%	-0.86%
VS<-9 (Bear)	-0.55%	3.38%	5.63%
PosNeg_Diff	-0.07%	-1.14%	-3.07%
PosVSVaRAdj (Bull)	-0.20%	-1.32%	-4.16%
NegVSVaRAdj (Bear)	0.07%	0.09%	-0.53%
PosNegVaRAdj_Diff	-0.27%	-1.41%	-3.63%
SPY	-0.03%	-0.60%	-2.27%
QQQ	-0.09%	-1.03%	-3.25%

Information Ratio of Price Return, P90D Model Dates, All Tickers

	1	10	21
VS>9 (Bull)	0	-0.47	-1
VS>6 (Bull)	-0.17	-0.49	-1.26
PosVS (Bull)	-0.04	-0.24	-0.87
AvgTicker_VV	-0.02	-0.09	-0.57
NegVS (Bear)	0.03	0.18	-0.03
VS<-6 (Bear)	-0.11	0.05	-0.09
VS<-9 (Bear)	-0.33	0.25	0.53
PosNeg_Diff	-0.11	-0.58	-1.31
PosVSVaRAdj (Bull)	-0.15	-0.4	-1.1
NegVSVaRAdj (Bear)	0.08	0.04	-0.22
PosNegVaRAdj_Diff	-0.27	-0.57	-1.21
SPY	-0.03	-0.2	-0.53
QQQ	-0.06	-0.25	-0.57

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only.

Avg Px Return & IR: P90D Model Dates, All Tickers except Crypto & Meme Tickers

Period examined: All model dates from 2025-01-02 through 2025-03-28

Average Price Return, P90D Model Dates, All Tickers except Crypto & Meme Tickers

	1	10	21
VS>9 (Bull)	0.10%	-3.26%	-7.14%
VS>6 (Bull)	-0.28%	-2.17%	-5.37%
PosVS (Bull)	-0.05%	-0.73%	-2.94%
AvgTicker_VV	-0.01%	-0.15%	-1.45%
NegVS (Bear)	0.03%	0.44%	0.09%
VS<-6 (Bear)	-0.17%	0.49%	-0.77%
VS<-9 (Bear)	-0.55%	3.38%	5.63%
PosNeg_Diff	-0.07%	-1.17%	-3.04%
PosVSVaRAdj (Bull)	-0.17%	-1.19%	-3.83%
NegVSVaRAdj (Bear)	0.06%	0.14%	-0.40%
PosNegVaRAdj_Diff	-0.22%	-1.33%	-3.43%
SPY	-0.03%	-0.60%	-2.27%
QQQ	-0.09%	-1.03%	-3.25%

Information Ratio of Price Return, P90D Model Dates, All Tickers except Crypto & Meme Tickers

	1	10	21
VS>9 (Bull)	0.03	-0.44	-0.98
VS>6 (Bull)	-0.16	-0.52	-1.2
PosVS (Bull)	-0.04	-0.23	-0.82
AvgTicker_VV	-0.01	-0.06	-0.49
NegVS (Bear)	0.04	0.22	0.04
VS<-6 (Bear)	-0.09	0.06	-0.08
VS<-9 (Bear)	-0.33	0.25	0.53
PosNeg_Diff	-0.12	-0.62	-1.39
PosVSVaRAdj (Bull)	-0.12	-0.38	-1.02
NegVSVaRAdj (Bear)	0.07	0.06	-0.16
PosNegVaRAdj_Diff	-0.22	-0.56	-1.16
SPY	-0.03	-0.2	-0.53
QQQ	-0.06	-0.25	-0.57

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only. Crypo / Meme Tickers include MSTR, GBTC, AMC, GME

Avg Px Return & IR: P90D Model Dates, All Tickers except Failed Bank Tickers

Period examined: All model dates from 2025-01-02 through 2025-03-28

Average Price Return, P90D Model Dates, All Tickers except Failed Bank Tickers

	1	10	21
VS>9 (Bull)	0.00%	-3.45%	-7.49%
VS>6 (Bull)	-0.30%	-2.03%	-5.66%
PosVS (Bull)	-0.05%	-0.77%	-3.14%
AvgTicker_VV	-0.02%	-0.23%	-1.66%
NegVS (Bear)	0.02%	0.36%	-0.07%
VS<-6 (Bear)	-0.21%	0.42%	-0.86%
VS<-9 (Bear)	-0.55%	3.38%	5.63%
PosNeg_Diff	-0.07%	-1.14%	-3.07%
PosVSVaRAdj (Bull)	-0.20%	-1.32%	-4.16%
NegVSVaRAdj (Bear)	0.07%	0.09%	-0.53%
PosNegVaRAdj_Diff	-0.27%	-1.41%	-3.63%
SPY	-0.03%	-0.60%	-2.27%
QQQ	-0.09%	-1.03%	-3.25%

Information Ratio of Price Return, P90D Model Dates, All Tickers except Failed Bank Tickers

	1	10	21
VS>9 (Bull)	0	-0.47	-1
VS>6 (Bull)	-0.17	-0.49	-1.26
PosVS (Bull)	-0.04	-0.24	-0.87
AvgTicker_VV	-0.02	-0.09	-0.57
NegVS (Bear)	0.03	0.18	-0.03
VS<-6 (Bear)	-0.11	0.05	-0.09
VS<-9 (Bear)	-0.33	0.25	0.53
PosNeg_Diff	-0.11	-0.58	-1.31
PosVSVaRAdj (Bull)	-0.15	-0.4	-1.1
NegVSVaRAdj (Bear)	0.08	0.04	-0.22
PosNegVaRAdj_Diff	-0.27	-0.57	-1.21
SPY	-0.03	-0.2	-0.53
QQQ	-0.06	-0.25	-0.57

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only. Failed Bank Tickers include SVIBQ, SBNY, FRCB

Avg Px Return & IR: P90D Model Dates, All Tickers except Small Cap Tickers

Period examined: All model dates from 2025-01-02 through 2025-03-28

Average Price Return, P90D Model Dates, All Tickers except Small Cap Tickers

	1	10	21
VS>9 (Bull)	-0.04%	-3.55%	-7.98%
VS>6 (Bull)	-0.33%	-2.04%	-5.66%
PosVS (Bull)	-0.04%	-0.70%	-3.09%
AvgTicker_VV	-0.01%	-0.18%	-1.54%
NegVS (Bear)	0.02%	0.40%	0.16%
VS<-6 (Bear)	-0.23%	0.47%	-0.75%
VS<-9 (Bear)	-0.32%	4.86%	8.48%
PosNeg_Diff	-0.06%	-1.10%	-3.25%
PosVSVaRAdj (Bull)	-0.20%	-1.22%	-4.04%
NegVSVaRAdj (Bear)	0.03%	0.12%	-0.27%
PosNegVaRAdj_Diff	-0.23%	-1.34%	-3.77%
SPY	-0.03%	-0.60%	-2.27%
QQQ	-0.09%	-1.03%	-3.25%

Information Ratio of Price Return, P90D Model Dates, All Tickers except Small Cap Tickers

	1	10	21
VS>9 (Bull)	-0.01	-0.48	-1.16
VS>6 (Bull)	-0.18	-0.45	-1.25
PosVS (Bull)	-0.04	-0.21	-0.83
AvgTicker_VV	-0.01	-0.07	-0.5
NegVS (Bear)	0.03	0.2	0.06
VS<-6 (Bear)	-0.12	0.06	-0.07
VS<-9 (Bear)	-0.23	0.35	0.84
PosNeg_Diff	-0.09	-0.57	-1.34
PosVSVaRAdj (Bull)	-0.14	-0.37	-1.04
NegVSVaRAdj (Bear)	0.04	0.05	-0.1
PosNegVaRAdj_Diff	-0.22	-0.52	-1.24
SPY	-0.03	-0.2	-0.53
QQQ	-0.06	-0.25	-0.57

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only. Small Cap Tickers include NAVI, LUMN, CYH, NWL, KALU, IEP, POST, GT, BHC

Avg Px Return & IR: P90D Model Dates, All Tickers except Debt Tickers

Period examined: All model dates from 2025-01-02 through 2025-03-28

Average Price Return, P90D Model Dates, All Tickers except Debt Tickers

	1	10	21
VS>9 (Bull)	0.00%	-3.45%	-7.49%
VS>6 (Bull)	-0.30%	-2.03%	-5.66%
PosVS (Bull)	-0.05%	-0.79%	-3.17%
AvgTicker_VV	-0.02%	-0.25%	-1.76%
NegVS (Bear)	0.02%	0.39%	-0.10%
VS<-6 (Bear)	-0.23%	0.46%	-0.56%
VS<-9 (Bear)	-0.55%	3.38%	5.63%
PosNeg_Diff	-0.07%	-1.18%	-3.07%
PosVSVaRAdj (Bull)	-0.20%	-1.32%	-4.16%
NegVSVaRAdj (Bear)	0.07%	0.03%	-0.63%
PosNegVaRAdj_Diff	-0.28%	-1.35%	-3.53%
SPY	-0.03%	-0.60%	-2.27%
QQQ	-0.09%	-1.03%	-3.25%

Information Ratio of Price Return, P90D Model Dates, All Tickers except Debt Tickers

	1	10	21
VS>9 (Bull)	0	-0.47	-1
VS>6 (Bull)	-0.17	-0.49	-1.26
PosVS (Bull)	-0.04	-0.24	-0.87
AvgTicker_VV	-0.02	-0.09	-0.58
NegVS (Bear)	0.03	0.18	-0.04
VS<-6 (Bear)	-0.12	0.06	-0.05
VS<-9 (Bear)	-0.33	0.25	0.53
PosNeg_Diff	-0.12	-0.63	-1.33
PosVSVaRAdj (Bull)	-0.15	-0.39	-1.1
NegVSVaRAdj (Bear)	0.08	0.01	-0.25
PosNegVaRAdj_Diff	-0.27	-0.56	-1.21
SPY	-0.03	-0.2	-0.53
QQQ	-0.06	-0.25	-0.57

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only. Debt Tickers include TLT, LQD, EMB, HYG, FRA, VCSH, MUB

Avg Px Return & IR: P90D Model Dates, All Tickers except Mag7 Tickers

Period examined: All model dates from 2025-01-02 through 2025-03-28

Average Price Return, P90D Model Dates, All Tickers except Mag7 Tickers

	1	10	21
VS>9 (Bull)	-0.06%	-3.35%	-7.37%
VS>6 (Bull)	-0.26%	-1.81%	-5.51%
PosVS (Bull)	-0.03%	-0.75%	-3.08%
AvgTicker_VV	-0.01%	-0.13%	-1.40%
NegVS (Bear)	0.04%	0.56%	0.39%
VS<-6 (Bear)	-0.19%	0.74%	0.13%
VS<-9 (Bear)	-0.55%	3.38%	5.63%
PosNeg_Diff	-0.07%	-1.31%	-3.47%
PosVSVaRAdj (Bull)	-0.14%	-1.14%	-3.90%
NegVSVaRAdj (Bear)	0.08%	0.37%	0.06%
PosNegVaRAdj_Diff	-0.22%	-1.51%	-3.96%
SPY	-0.03%	-0.60%	-2.27%
QQQ	-0.09%	-1.03%	-3.25%

Information Ratio of Price Return, P90D Model Dates, All Tickers except Mag7 Tickers

	1	10	21
VS>9 (Bull)	-0.02	-0.45	-0.98
VS>6 (Bull)	-0.15	-0.42	-1.14
PosVS (Bull)	-0.03	-0.24	-0.9
AvgTicker_VV	-0.01	-0.05	-0.51
NegVS (Bear)	0.05	0.3	0.18
VS<-6 (Bear)	-0.1	0.09	0.01
VS<-9 (Bear)	-0.33	0.25	0.53
PosNeg_Diff	-0.11	-0.64	-1.42
PosVSVaRAdj (Bull)	-0.11	-0.35	-1.05
NegVSVaRAdj (Bear)	0.09	0.16	0.03
PosNegVaRAdj_Diff	-0.23	-0.59	-1.24
SPY	-0.03	-0.2	-0.53
QQQ	-0.06	-0.25	-0.57

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only. Debt Tickers include NVDA, NFLX, MSFT, AMZN, GOOGL, META, TSLA

Avg Px Return & IR: P90D Model Dates, All Tickers except Semiconductor Tickers

Period examined: All model dates from 2025-01-02 through 2025-03-28

Average Price Return, P90D Model Dates, All Tickers except Semiconductor Tickers

	1	10	21
VS>9 (Bull)	-0.50%	-3.35%	-5.82%
VS>6 (Bull)	-0.28%	-1.42%	-5.23%
PosVS (Bull)	-0.03%	-0.59%	-2.79%
AvgTicker_VV	-0.00%	-0.10%	-1.25%
NegVS (Bear)	0.04%	0.47%	0.41%
VS<-6 (Bear)	-0.25%	-0.67%	0.04%
VS<-9 (Bear)	-1.00%	0.99%	5.87%
PosNeg_Diff	-0.07%	-1.06%	-3.21%
PosVSVaRAdj (Bull)	-0.16%	-1.06%	-3.84%
NegVSVaRAdj (Bear)	0.08%	0.21%	-0.16%
PosNegVaRAdj_Diff	-0.24%	-1.27%	-3.68%
SPY	-0.03%	-0.60%	-2.27%
QQQ	-0.09%	-1.03%	-3.25%

Information Ratio of Price Return, P90D Model Dates, All Tickers except Semiconductor Tickers

	1	10	21
VS>9 (Bull)	-0.15	-0.4	-0.51
VS>6 (Bull)	-0.16	-0.31	-0.85
PosVS (Bull)	-0.02	-0.18	-0.77
AvgTicker_VV	-0	-0.04	-0.45
NegVS (Bear)	0.05	0.26	0.2
VS<-6 (Bear)	-0.14	-0.1	0
VS<-9 (Bear)	-0.49	0.14	0.69
PosNeg_Diff	-0.1	-0.48	-1.22
PosVSVaRAdj (Bull)	-0.13	-0.34	-1.1
NegVSVaRAdj (Bear)	0.1	0.09	-0.07
PosNegVaRAdj_Diff	-0.27	-0.54	-1.21
SPY	-0.03	-0.2	-0.53
QQQ	-0.06	-0.25	-0.57

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only. Semiconductor Tickers include NVDA, AMD, AVGO, MU, AMAT, CDNS, TXN, ON, QCOM, INTC, WDC

Avg Px Return & IR: P30D Model Dates, All Tickers

Period examined: All model dates from 2025-03-03 through 2025-03-28

Average Price Return, P30D Model Dates, All Tickers

	1	10
VS>9 (Bull)	0.54%	-2.56%
VS>6 (Bull)	-0.36%	-1.14%
PosVS (Bull)	-0.13%	0.95%
AvgTicker_VV	-0.12%	0.66%
NegVS (Bear)	-0.07%	0.50%
VS<-6 (Bear)	-0.43%	0.50%
VS<-9 (Bear)	-0.11%	-0.75%
PosNeg_Diff	-0.06%	0.45%
PosVSVaRAdj (Bull)	-0.28%	0.10%
NegVSVaRAdj (Bear)	0.02%	0.40%
PosNegVaRAdj_Diff	-0.30%	-0.30%
SPY	-0.21%	-0.35%
QQQ	-0.28%	-0.70%

Information Ratio of Price Return, P30D Model Dates, All Tickers

	1	10
VS>9 (Bull)	0.21	-0.38
VS>6 (Bull)	-0.2	-0.29
PosVS (Bull)	-0.09	0.39
AvgTicker_VV	-0.1	0.31
NegVS (Bear)	-0.08	0.27
VS<-6 (Bear)	-0.28	0.08
VS<-9 (Bear)	-0.08	-0.14
PosNeg_Diff	-0.09	0.42
PosVSVaRAdj (Bull)	-0.17	0.04
NegVSVaRAdj (Bear)	0.02	0.16
PosNegVaRAdj_Diff	-0.32	-0.17
SPY	-0.16	-0.14
QQQ	-0.16	-0.21

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only.

Avg Px Return & IR: P30D Model Dates, All Tickers except Crypto & Meme Tickers

Period examined: All model dates from 2025-03-03 through 2025-03-28

Average Price Return, P30D Model Dates, All Tickers except Crypto & Meme Tickers

	1	10
VS>9 (Bull)	0.73%	-2.57%
VS>6 (Bull)	-0.35%	-1.35%
PosVS (Bull)	-0.14%	0.89%
AvgTicker_VV	-0.13%	0.59%
NegVS (Bear)	-0.08%	0.38%
VS<-6 (Bear)	-0.43%	0.50%
VS<-9 (Bear)	-0.11%	-0.75%
PosNeg_Diff	-0.06%	0.51%
PosVSVaRAdj (Bull)	-0.23%	0.09%
NegVSVaRAdj (Bear)	-0.00%	0.15%
PosNegVaRAdj_Diff	-0.23%	-0.06%
SPY	-0.21%	-0.35%
QQQ	-0.28%	-0.70%

Information Ratio of Price Return, P30D Model Dates, All Tickers except Crypto & Meme Tickers

	1	10
VS>9 (Bull)	0.3	-0.36
VS>6 (Bull)	-0.2	-0.33
PosVS (Bull)	-0.1	0.39
AvgTicker_VV	-0.11	0.3
NegVS (Bear)	-0.09	0.23
VS<-6 (Bear)	-0.28	0.08
VS<-9 (Bear)	-0.08	-0.14
PosNeg_Diff	-0.09	0.5
PosVSVaRAdj (Bull)	-0.16	0.04
NegVSVaRAdj (Bear)	-0	0.07
PosNegVaRAdj_Diff	-0.26	-0.04
SPY	-0.16	-0.14
QQQ	-0.16	-0.21

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only. Crypo / Meme Tickers include MSTR, GBTC, AMC, GME

Avg Px Return & IR: P30D Model Dates, All Tickers except Failed Bank Tickers

Period examined: All model dates from 2025-03-03 through 2025-03-28

Average Price Return, P30D Model Dates, All Tickers except Failed Bank Tickers

	1	10
VS>9 (Bull)	0.54%	-2.56%
VS>6 (Bull)	-0.36%	-1.14%
PosVS (Bull)	-0.13%	0.95%
AvgTicker_VV	-0.12%	0.66%
NegVS (Bear)	-0.07%	0.50%
VS<-6 (Bear)	-0.43%	0.50%
VS<-9 (Bear)	-0.11%	-0.75%
PosNeg_Diff	-0.06%	0.45%
PosVSVaRAdj (Bull)	-0.28%	0.10%
NegVSVaRAdj (Bear)	0.02%	0.40%
PosNegVaRAdj_Diff	-0.30%	-0.30%
SPY	-0.21%	-0.35%
QQQ	-0.28%	-0.70%

Information Ratio of Price Return, P30D Model Dates, All Tickers except Failed Bank Tickers

	1	10
VS>9 (Bull)	0.21	-0.38
VS>6 (Bull)	-0.2	-0.29
PosVS (Bull)	-0.09	0.39
AvgTicker_VV	-0.1	0.31
NegVS (Bear)	-0.08	0.27
VS<-6 (Bear)	-0.28	0.08
VS<-9 (Bear)	-0.08	-0.14
PosNeg_Diff	-0.09	0.42
PosVSVaRAdj (Bull)	-0.17	0.04
NegVSVaRAdj (Bear)	0.02	0.16
PosNegVaRAdj_Diff	-0.32	-0.17
SPY	-0.16	-0.14
QQQ	-0.16	-0.21

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only. Failed Bank Tickers include SVIBQ, SBNY, FRCB

Avg Px Return & IR: P30D Model Dates, All Tickers except Small Cap Tickers

Period examined: All model dates from 2025-03-03 through 2025-03-28

Average Price Return, P30D Model Dates, All Tickers except Small Cap Tickers

	1	10
VS>9 (Bull)	0.54%	-2.56%
VS>6 (Bull)	-0.23%	-0.63%
PosVS (Bull)	-0.12%	1.16%
AvgTicker_VV	-0.10%	0.84%
NegVS (Bear)	-0.06%	0.65%
VS<-6 (Bear)	-0.42%	0.06%
VS<-9 (Bear)	-0.23%	-0.48%
PosNeg_Diff	-0.05%	0.52%
PosVSVaRAdj (Bull)	-0.25%	0.11%
NegVSVaRAdj (Bear)	-0.02%	0.34%
PosNegVaRAdj_Diff	-0.22%	-0.23%
SPY	-0.21%	-0.35%
QQQ	-0.28%	-0.70%

Information Ratio of Price Return, P30D Model Dates, All Tickers except Small Cap Tickers

	1	10
VS>9 (Bull)	0.21	-0.38
VS>6 (Bull)	-0.12	-0.16
PosVS (Bull)	-0.08	0.48
AvgTicker_VV	-0.09	0.39
NegVS (Bear)	-0.07	0.35
VS<-6 (Bear)	-0.29	0.01
VS<-9 (Bear)	-0.14	-0.09
PosNeg_Diff	-0.07	0.54
PosVSVaRAdj (Bull)	-0.16	0.04
NegVSVaRAdj (Bear)	-0.02	0.15
PosNegVaRAdj_Diff	-0.22	-0.13
SPY	-0.16	-0.14
QQQ	-0.16	-0.21

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only. Small Cap Tickers include NAVI, LUMN, CYH, NWL, KALU, IEP, POST, GT, BHC

Avg Px Return & IR: P30D Model Dates, All Tickers except Debt Tickers

Period examined: All model dates from 2025-03-03 through 2025-03-28

Average Price Return, P30D Model Dates, All Tickers except Debt Tickers

	1	10
VS>9 (Bull)	0.54%	-2.56%
VS>6 (Bull)	-0.36%	-1.14%
PosVS (Bull)	-0.14%	0.96%
AvgTicker_VV	-0.12%	0.72%
NegVS (Bear)	-0.07%	0.59%
VS<-6 (Bear)	-0.42%	0.61%
VS<-9 (Bear)	-0.11%	-0.75%
PosNeg_Diff	-0.06%	0.37%
PosVSVaRAdj (Bull)	-0.27%	0.11%
NegVSVaRAdj (Bear)	0.02%	0.32%
PosNegVaRAdj_Diff	-0.29%	-0.21%
SPY	-0.21%	-0.35%
QQQ	-0.28%	-0.70%

Information Ratio of Price Return, P30D Model Dates, All Tickers except Debt Tickers

	1	10
VS>9 (Bull)	0.21	-0.38
VS>6 (Bull)	-0.2	-0.29
PosVS (Bull)	-0.09	0.39
AvgTicker_VV	-0.1	0.32
NegVS (Bear)	-0.07	0.29
VS<-6 (Bear)	-0.27	0.09
VS<-9 (Bear)	-0.08	-0.14
PosNeg_Diff	-0.09	0.37
PosVSVaRAdj (Bull)	-0.17	0.04
NegVSVaRAdj (Bear)	0.02	0.12
PosNegVaRAdj_Diff	-0.32	-0.12
SPY	-0.16	-0.14
QQQ	-0.16	-0.21

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only. Debt Tickers include TLT, LQD, EMB, HYG, FRA, VCSH, MUB

Avg Px Return & IR: P30D Model Dates, All Tickers except Mag7 Tickers

Period examined: All model dates from 2025-03-03 through 2025-03-28

Average Price Return, P30D Model Dates, All Tickers except Mag7 Tickers

	1	10
VS>9 (Bull)	0.54%	-2.56%
VS>6 (Bull)	-0.29%	-1.10%
PosVS (Bull)	-0.13%	1.02%
AvgTicker_VV	-0.11%	0.71%
NegVS (Bear)	-0.05%	0.56%
VS<-6 (Bear)	-0.43%	0.78%
VS<-9 (Bear)	-0.11%	-0.75%
PosNeg_Diff	-0.08%	0.46%
PosVSVaRAdj (Bull)	-0.14%	0.35%
NegVSVaRAdj (Bear)	0.04%	0.43%
PosNegVaRAdj_Diff	-0.18%	-0.08%
SPY	-0.21%	-0.35%
QQQ	-0.28%	-0.70%

Information Ratio of Price Return, P30D Model Dates, All Tickers except Mag7 Tickers

	1	10
VS>9 (Bull)	0.21	-0.38
VS>6 (Bull)	-0.17	-0.28
PosVS (Bull)	-0.09	0.44
AvgTicker_VV	-0.1	0.36
NegVS (Bear)	-0.06	0.34
VS<-6 (Bear)	-0.29	0.13
VS<-9 (Bear)	-0.08	-0.14
PosNeg_Diff	-0.1	0.44
PosVSVaRAdj (Bull)	-0.09	0.13
NegVSVaRAdj (Bear)	0.04	0.19
PosNegVaRAdj_Diff	-0.19	-0.05
SPY	-0.16	-0.14
QQQ	-0.16	-0.21

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only. Debt Tickers include NVDA, NFLX, MSFT, AMZN, GOOGL, META, TSLA

Avg Px Return & IR: P30D Model Dates, All Tickers except Semiconductor Tickers

Period examined: All model dates from 2025-03-03 through 2025-03-28

Average Price Return, P30D Model Dates, All Tickers except Semiconductor Tickers

	1	10
VS>9 (Bull)	0.33%	-2.69%
VS>6 (Bull)	-0.40%	-1.45%
PosVS (Bull)	-0.12%	1.05%
AvgTicker_VV	-0.11%	0.52%
NegVS (Bear)	-0.08%	0.06%
VS<-6 (Bear)	-0.08%	-1.29%
VS<-9 (Bear)	-0.54%	-0.75%
PosNeg_Diff	-0.04%	0.99%
PosVSVaRAdj (Bull)	-0.18%	0.23%
NegVSVaRAdj (Bear)	0.04%	0.36%
PosNegVaRAdj_Diff	-0.22%	-0.13%
SPY	-0.21%	-0.35%
QQQ	-0.28%	-0.70%

Information Ratio of Price Return, P30D Model Dates, All Tickers except Semiconductor Tickers

	1	10
VS>9 (Bull)	0.14	-0.37
VS>6 (Bull)	-0.24	-0.32
PosVS (Bull)	-0.09	0.43
AvgTicker_VV	-0.1	0.25
NegVS (Bear)	-0.09	0.03
VS<-6 (Bear)	-0.05	-0.27
VS<-9 (Bear)	-0.25	-0.14
PosNeg_Diff	-0.05	0.67
PosVSVaRAdj (Bull)	-0.11	0.09
NegVSVaRAdj (Bear)	0.04	0.15
PosNegVaRAdj_Diff	-0.22	-0.08
SPY	-0.16	-0.14
QQQ	-0.16	-0.21

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only. Semiconductor Tickers include NVDA, AMD, AVGO, MU, AMAT, CDNS, TXN, ON, QCOM, INTC, WDC

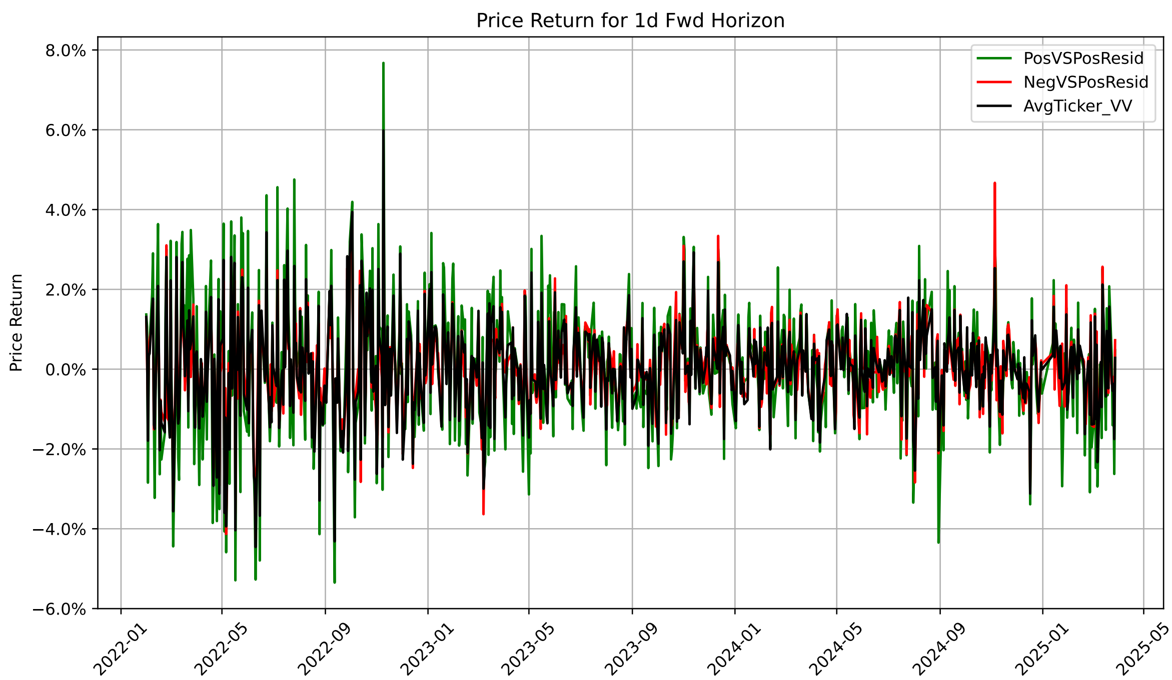
Performance By Model Date

Here we look at daily forward price returns of the V-Score groupings summarized in the preceding section. These are averages of forward return by grouping, across all tickers in the grouping on each model date. All Model dates for which there are any tickers in the grouping are presented for each grouping. If there is a gap in the line representing a grouping that indicates the grouping had no constituents on the corresponding model date.
Bullish groupings are presented in green, bearish in red. All charts include a grouping labelled "AvgTicker_VV" in black. This represents all tickers in VecViz's coverage universe on the given model date for which a V-Score was determined. See the Introduction section for a list of all the tickers in VecViz's coverage universe.

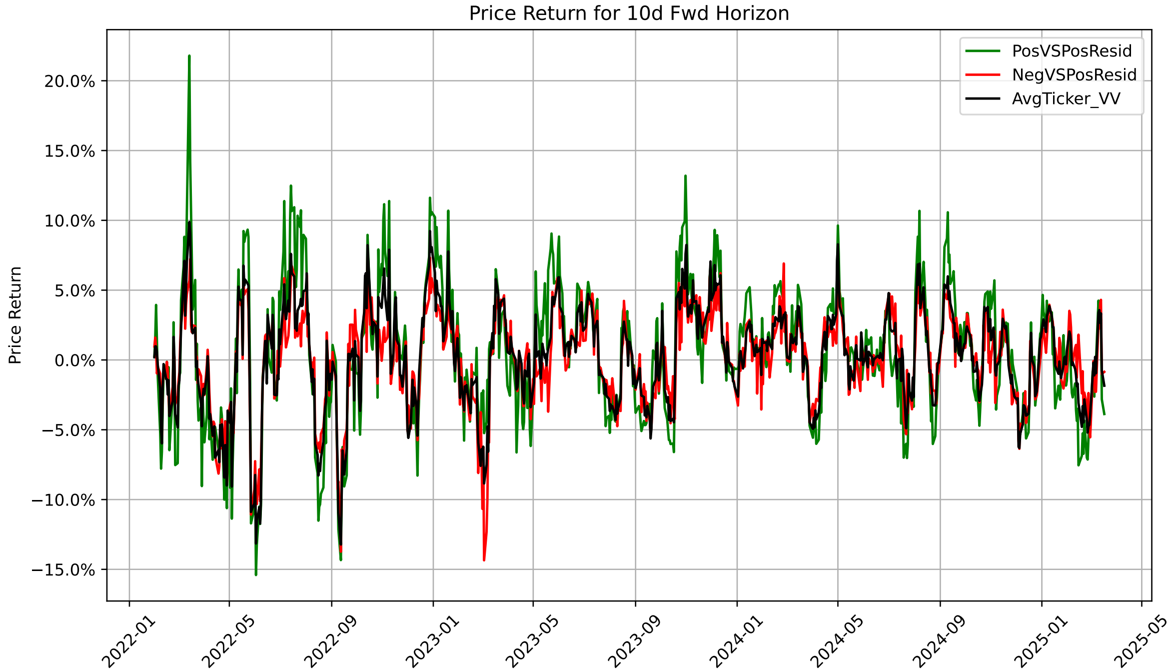
The model is performing as expected on those model dates for which the green line is higher than the black line and the red ———- is lower than the black line.
Note that forward returns for horizons > 1d overlap.

Positive vs Negative VaR Adjusted V-Scores

1d Horizon

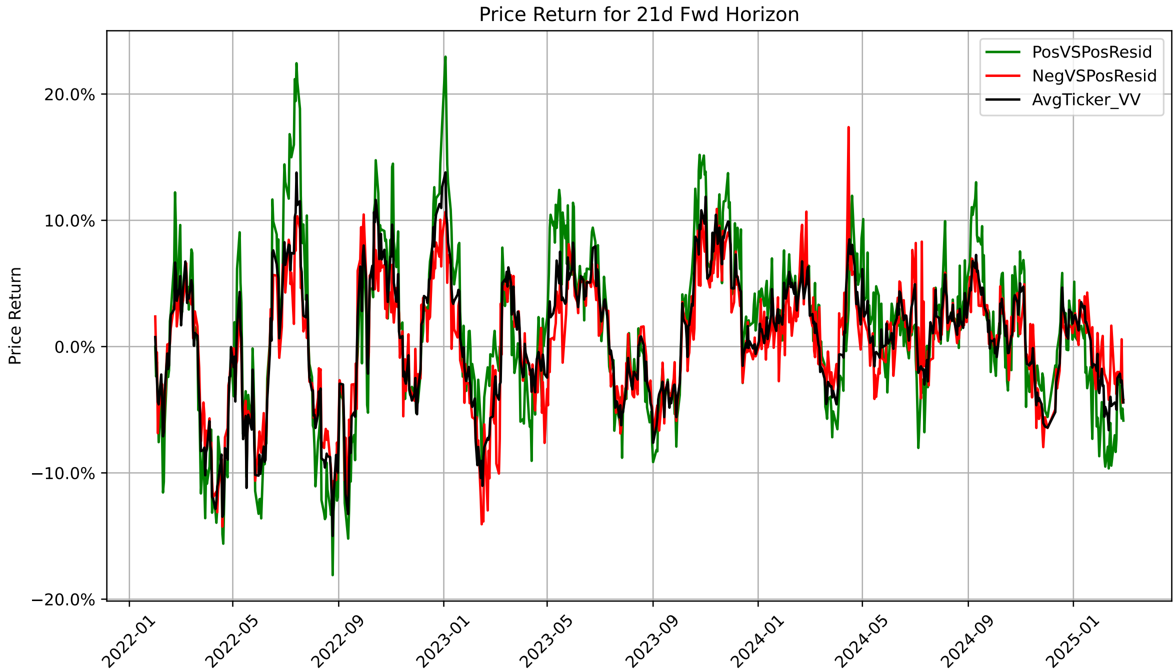


10d Horizon



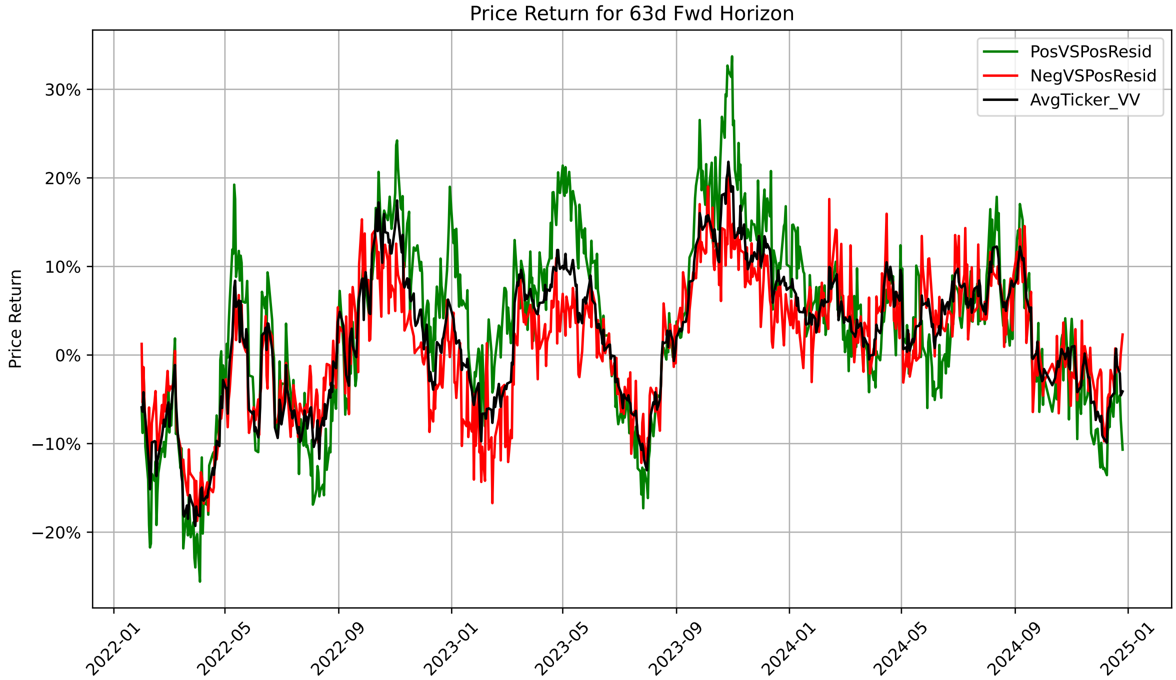
Price Return for 10d Fwd Horizon
PosVSPosResid
NegVSPosResid
AvgTicker_VV
Price Return
20.0%
15.0%
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05

21d Horizon



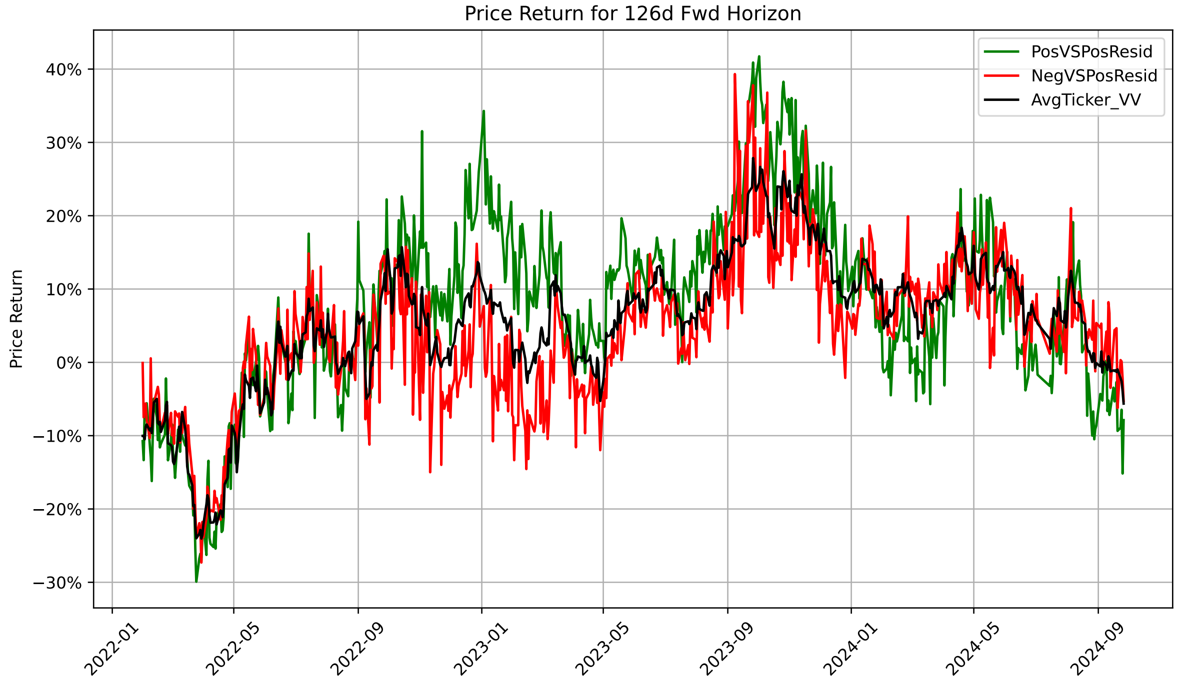
Price Return for 21d Fwd Horizon
PosVSPosResid
NegVSPosResid
AvgTicker_VV
Price Return
20.0%
10.0%
0.0%
−10.0%
−20.0%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01

63d Horizon

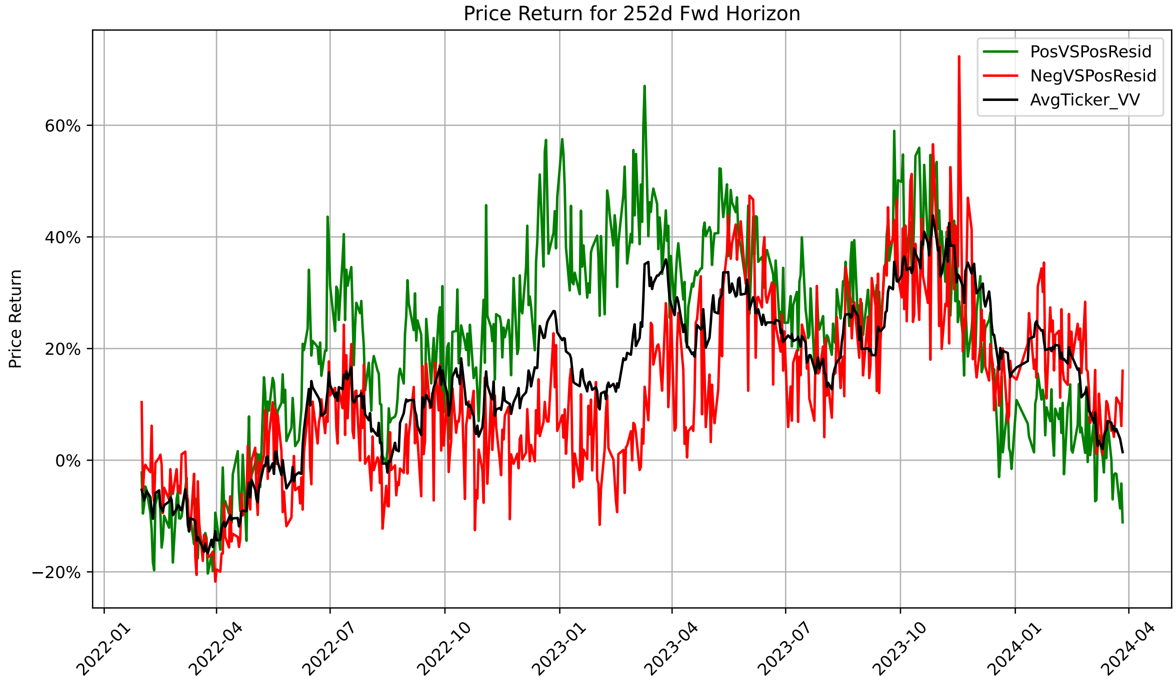


Price Return for 63d Fwd Horizon
PosVSPosResid
NegVSPosResid
AvgTicker_VV
Price Return
30%
20%
10%
0%
−10%
−20%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01

126d Horizon

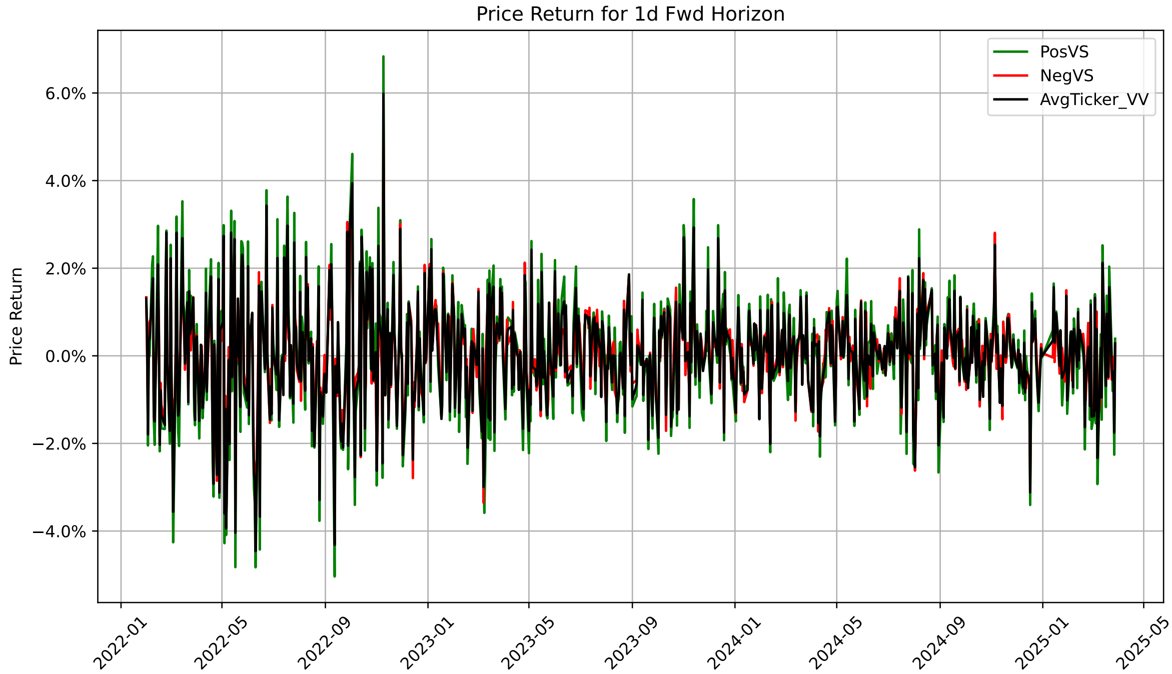


252d Horizon

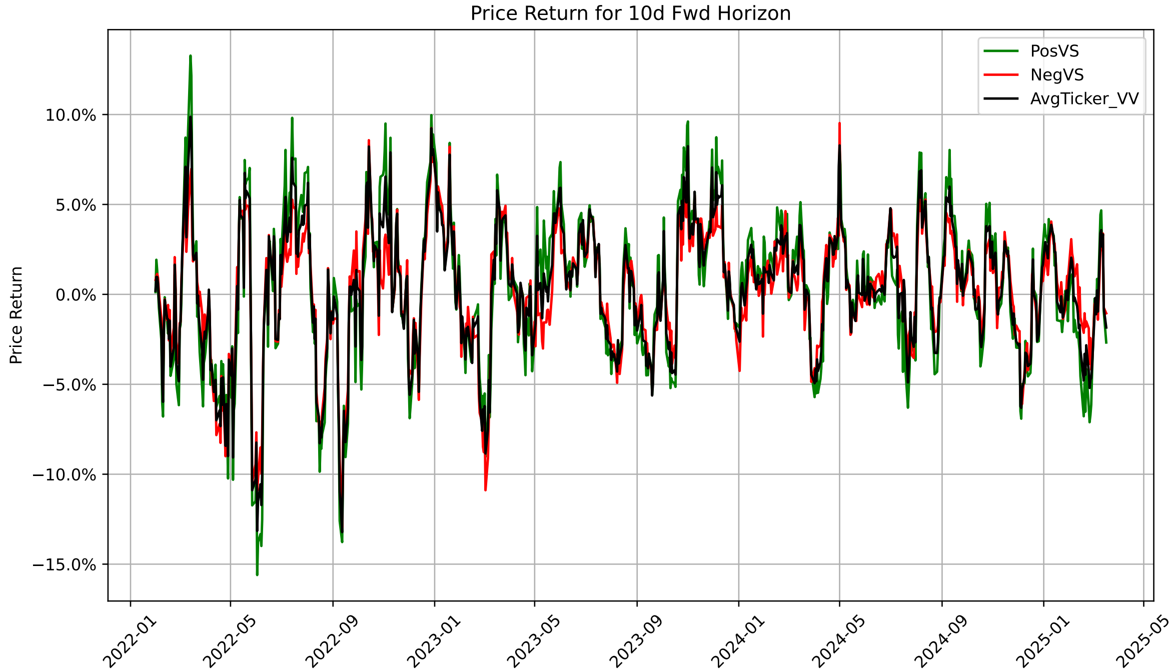


Positive vs Negative V-Scores

1d Horizon

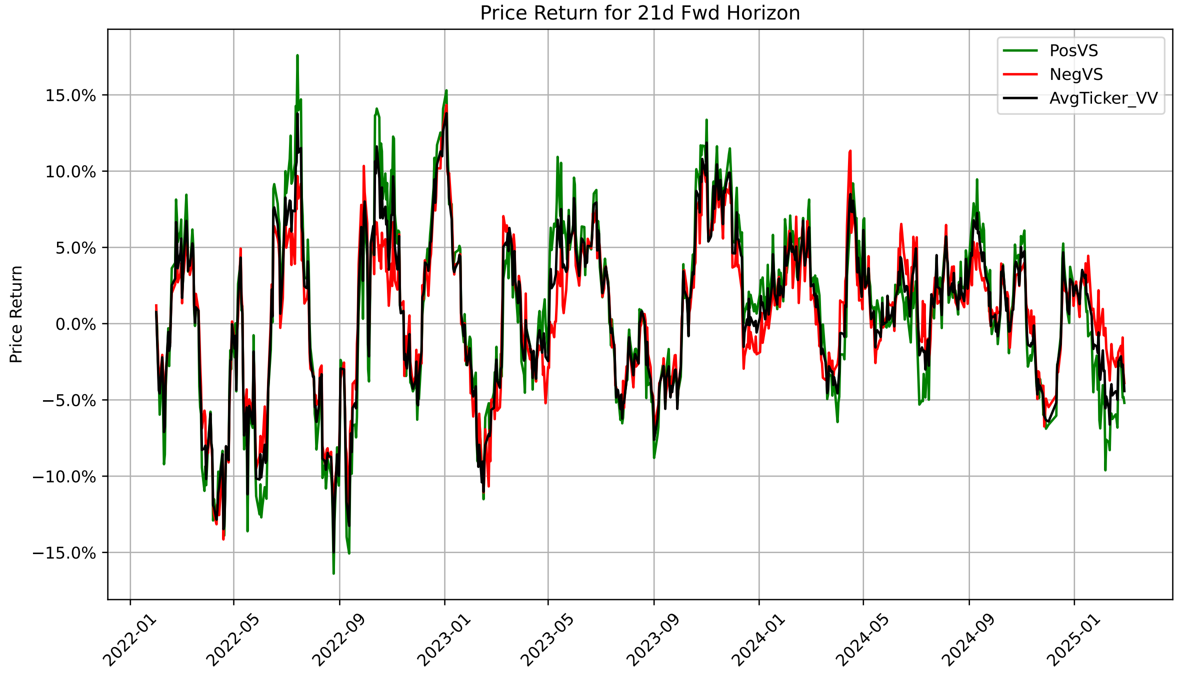


10d Horizon

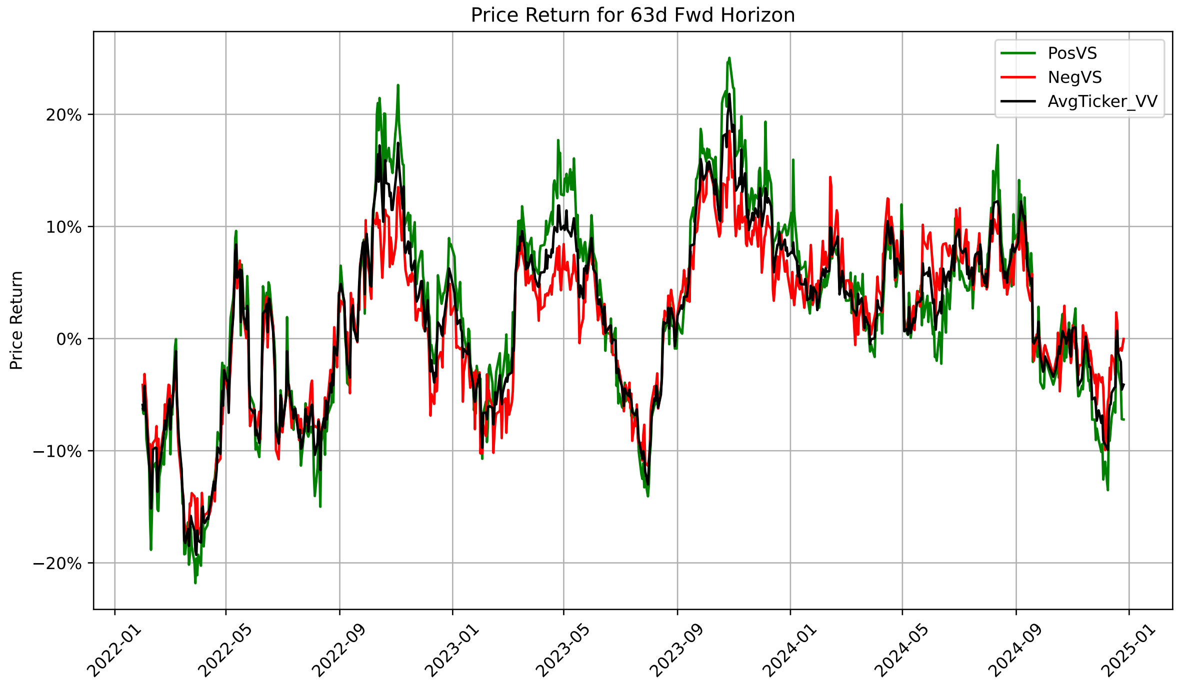


Price Return for 10d Fwd Horizon
PosVS
NegVS
AvgTicker_VV
Price Return
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05

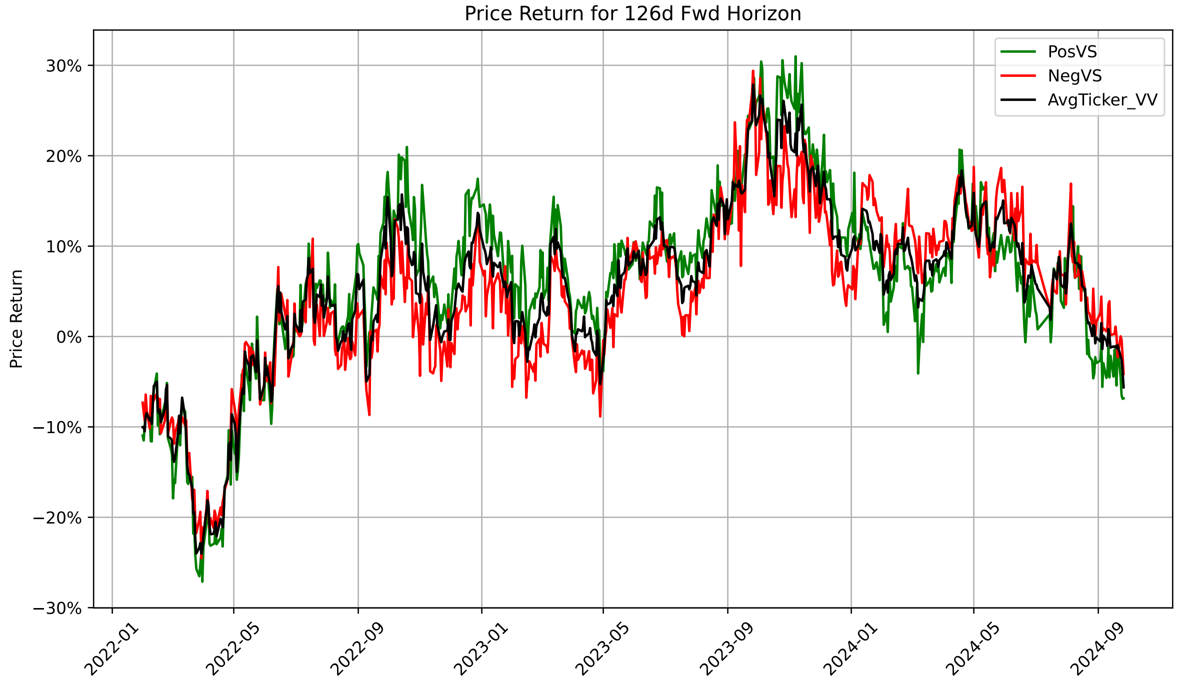
21d Horizon


Price Return for 21d Fwd Horizon
PosVS
NegVS
AvgTicker_VV
Price Return
15.0%
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01

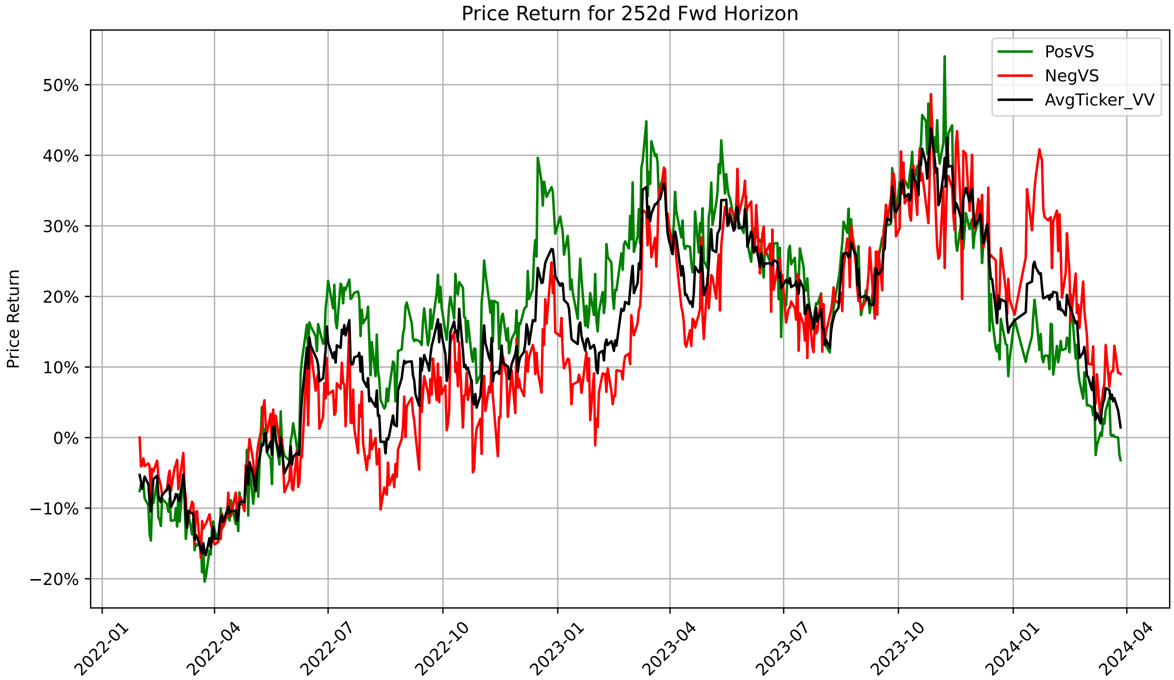
63d Horizon


Price Return for 63d Fwd Horizon
PosVS
NegVS
AvgTicker_VV
Price Return
20%
10%
0%
−10%
−20%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01

126d Horizon

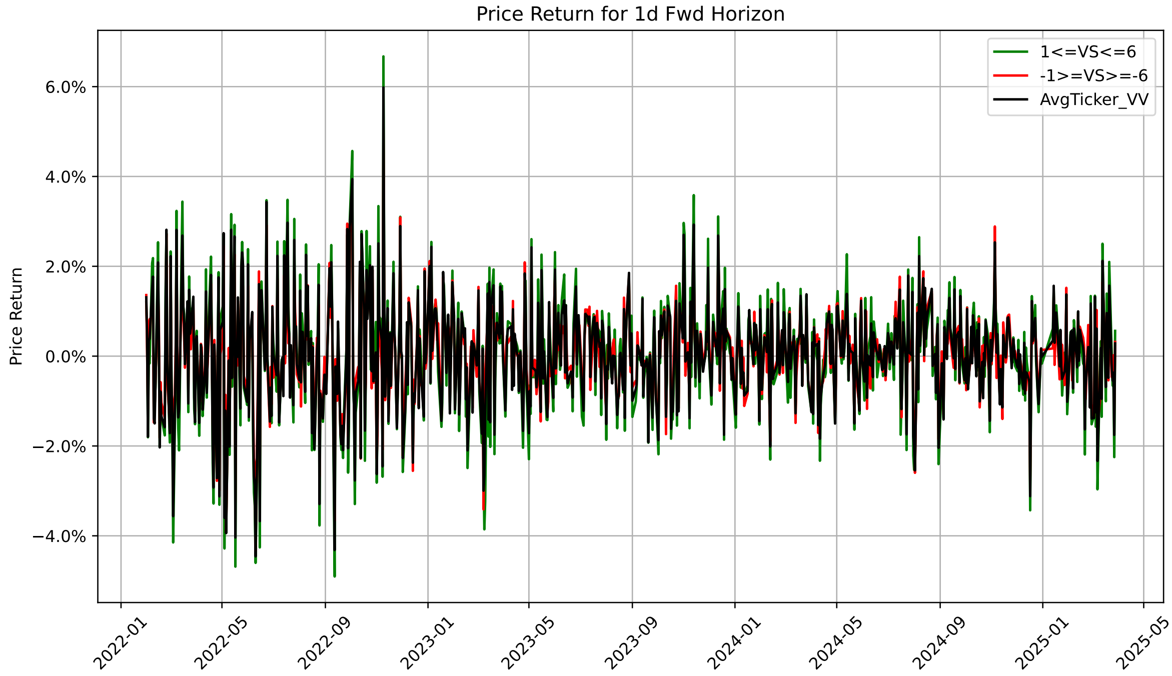


252d Horizon

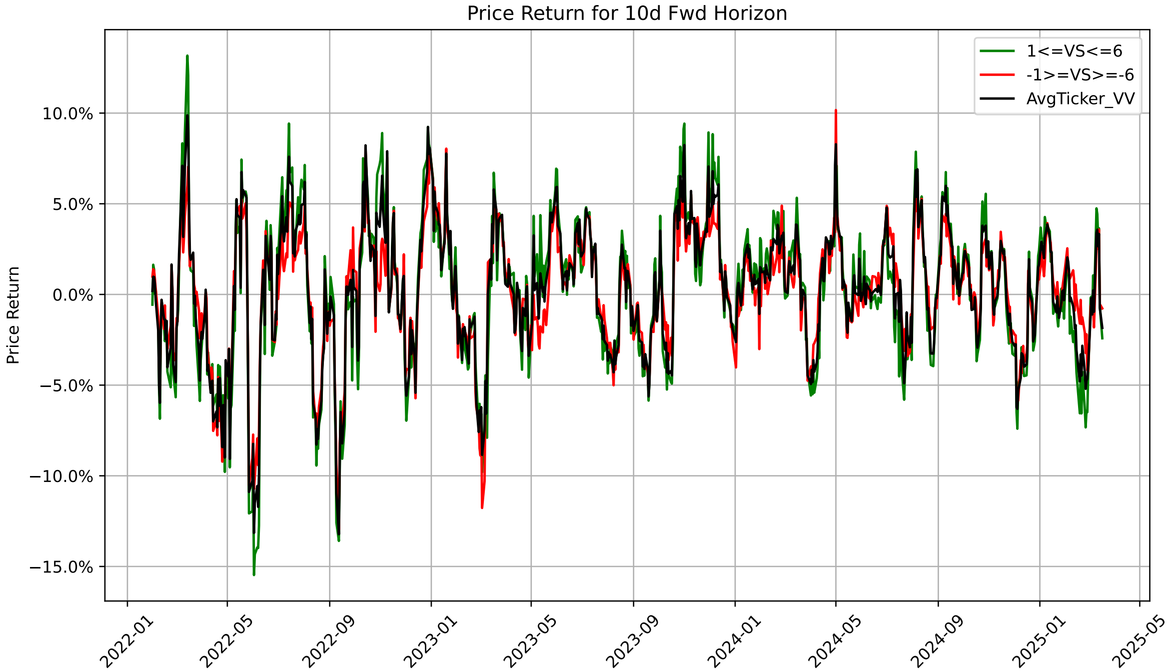


1<=VS<=6 vs -1>=VS>=-6 V-Scores

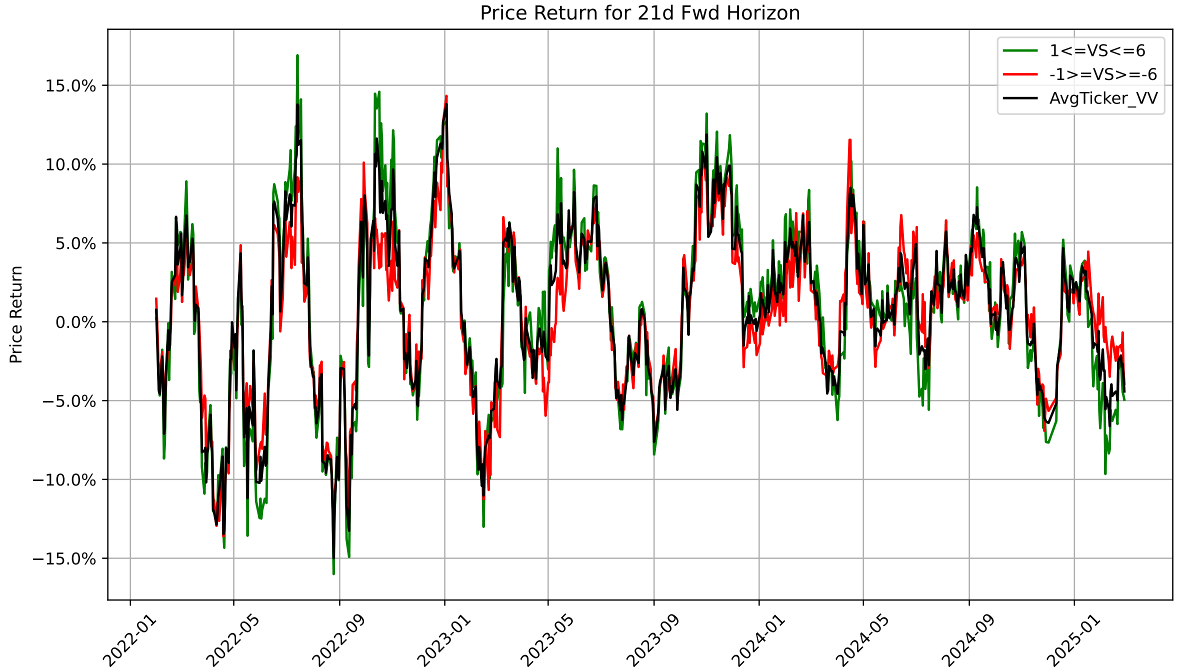
1d Horizon



10d Horizon

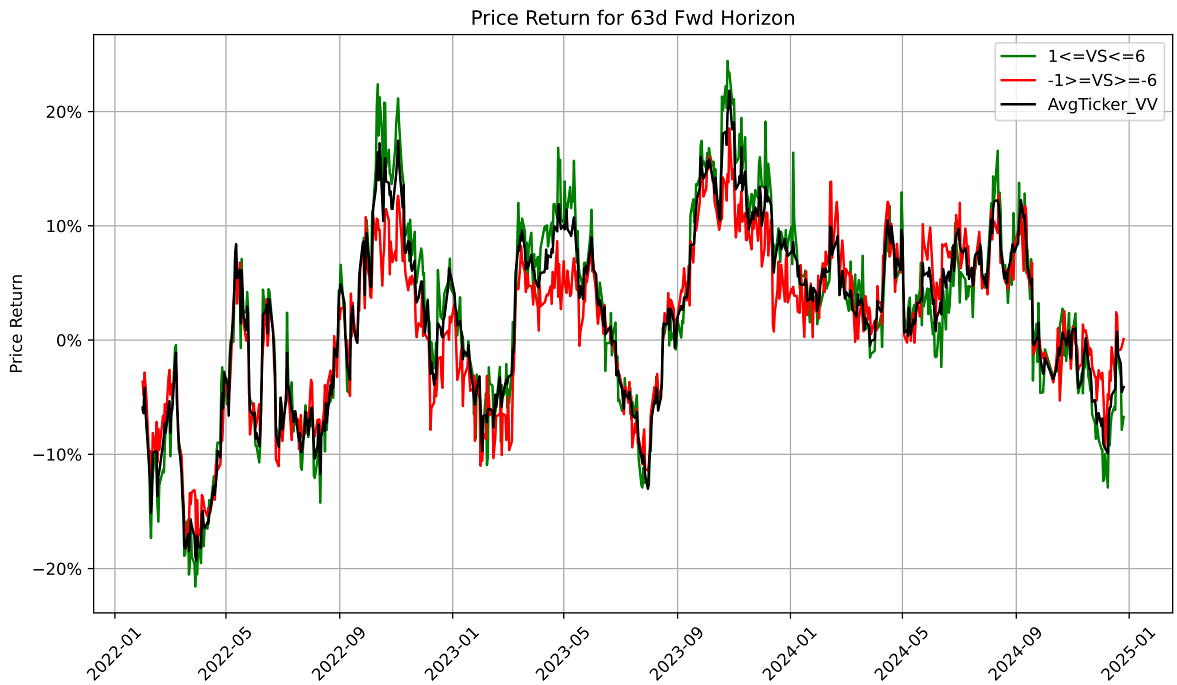

Price Return for 10d Fwd Horizon
1<=VS<=6
-1>=VS>=-6
AvgTicker_VV
Price Return
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05

21d Horizon



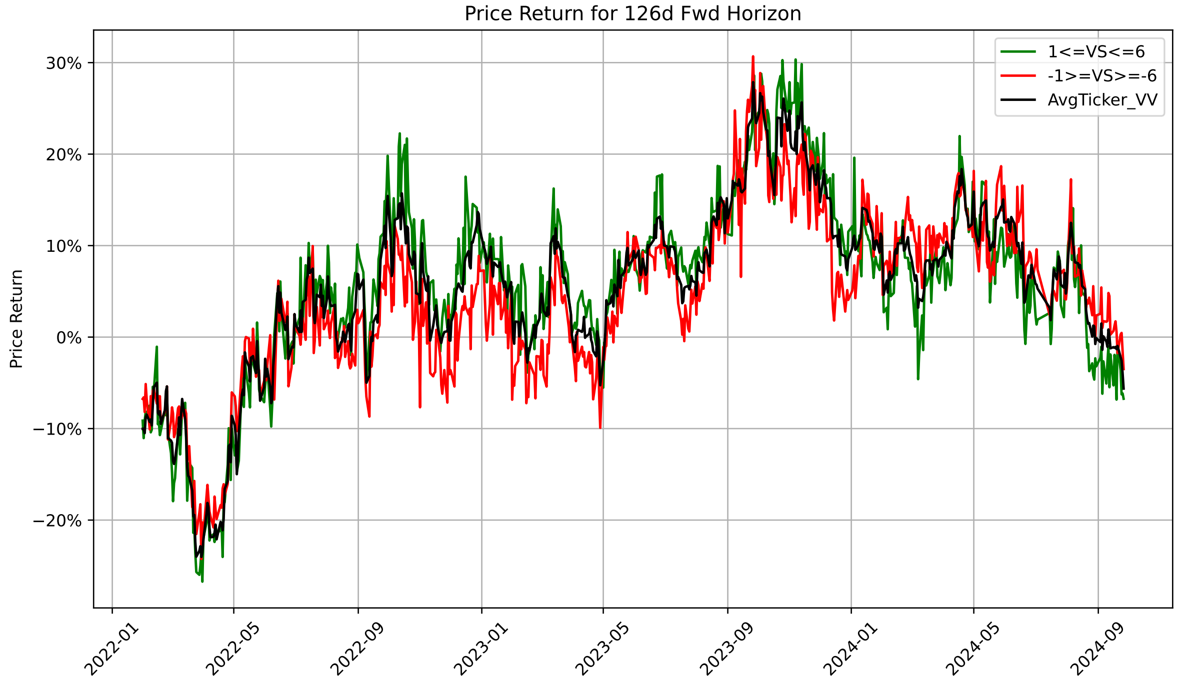
Price Return for 21d Fwd Horizon
1<=VS<=6
-1>=VS>=-6
AvgTicker_VV
Price Return
15.0%
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01

63d Horizon

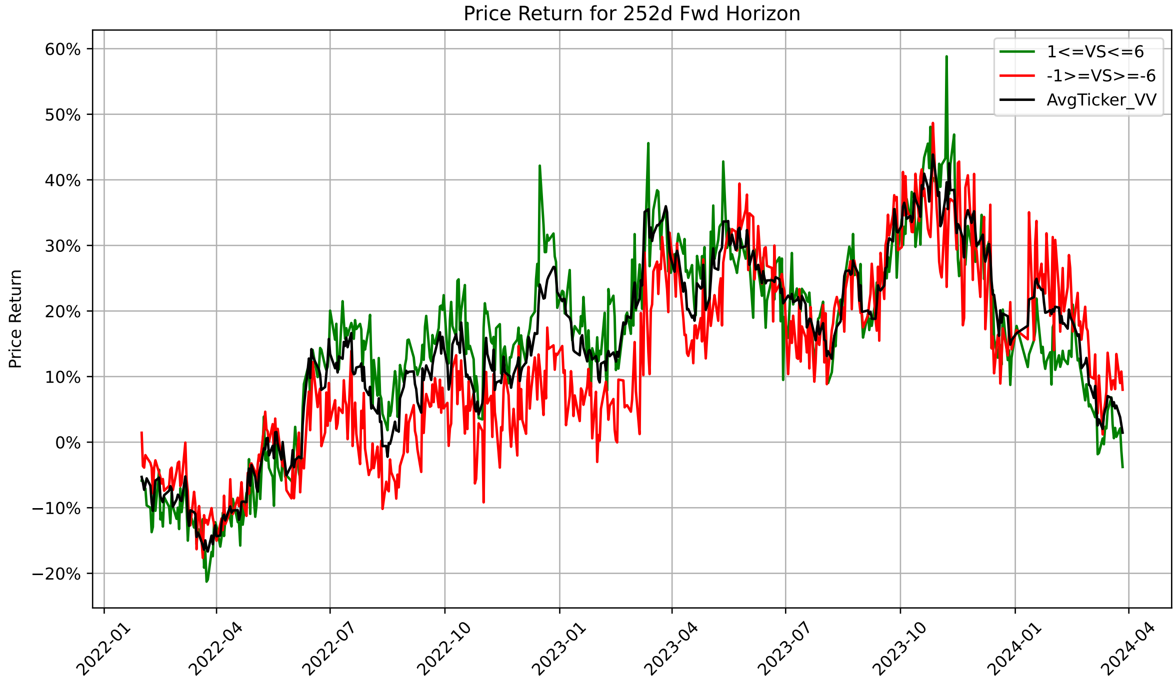


Price Return for 63d Fwd Horizon
1<=VS<=6
-1>=VS>=-6
AvgTicker_VV
Price Return
20%
10%
0%
−10%
−20%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01

126d Horizon

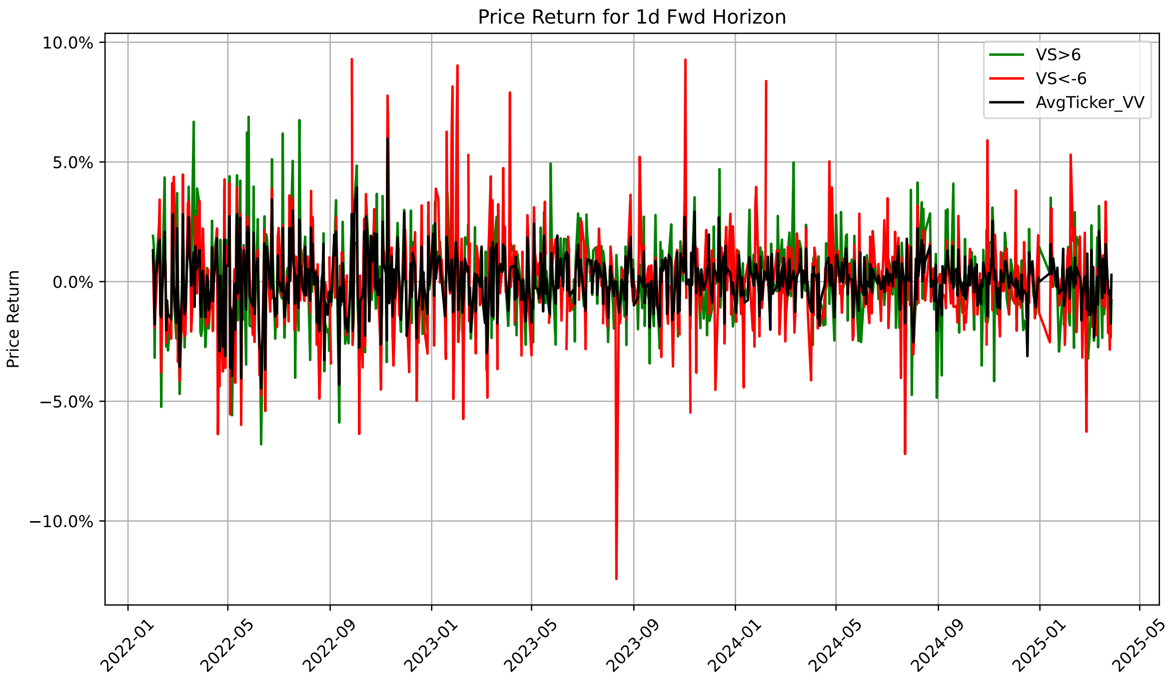


252d Horizon

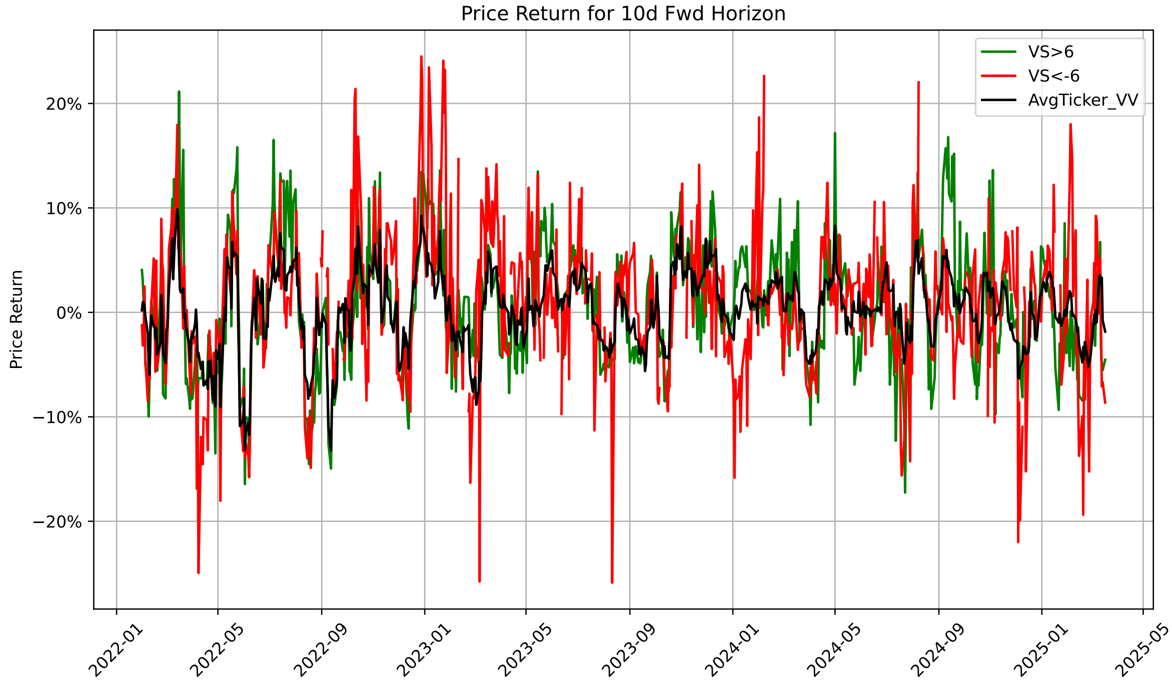


VS > 6 vs VS < -6

1d Horizon

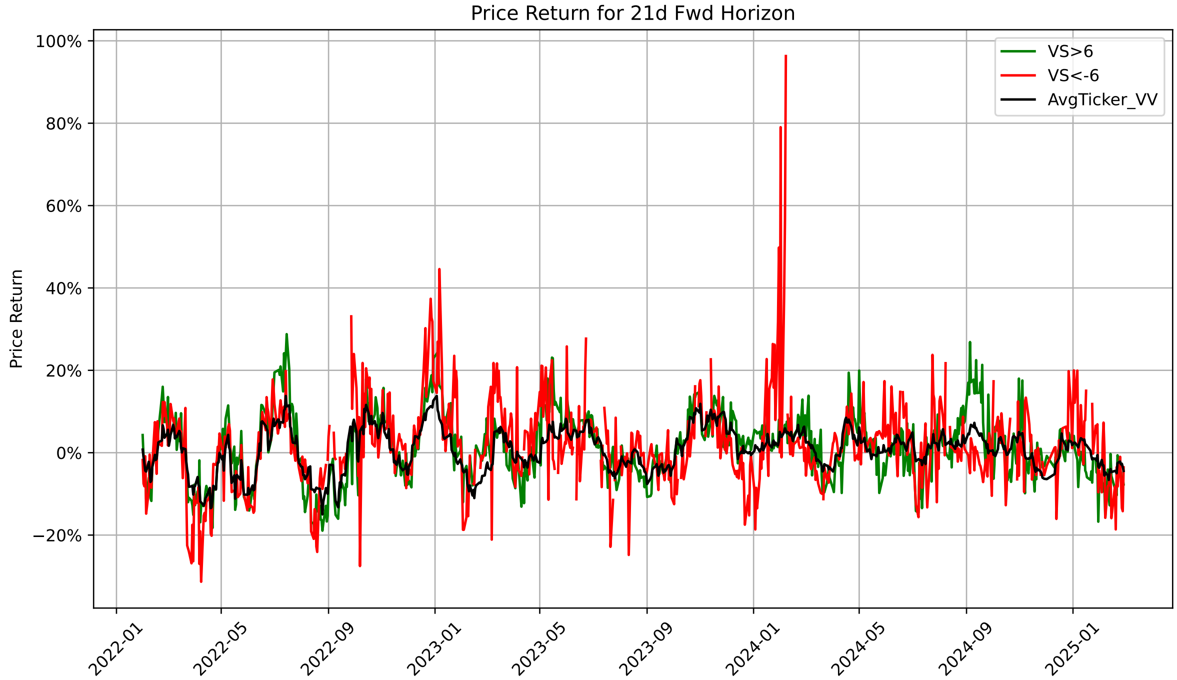


10d Horizon



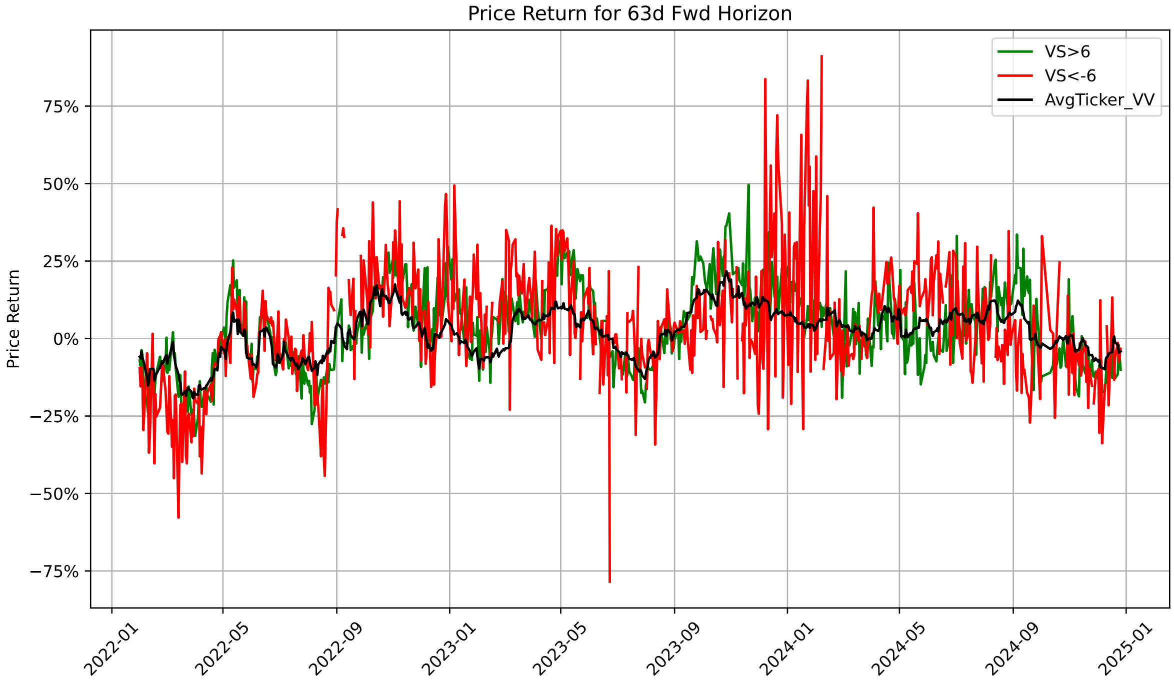
Price Return for 10d Fwd Horizon
VS>6
VS<-6
AvgTicker_VV
Price Return
20%
10%
0%
−10%
−20%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05

21d Horizon



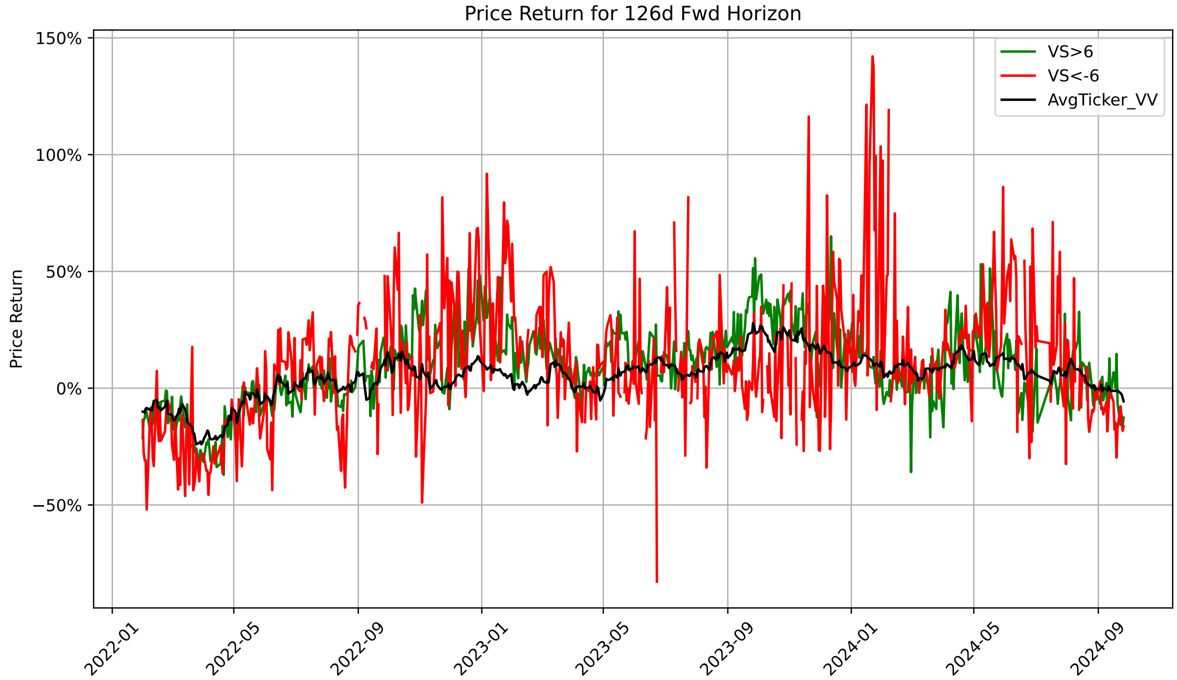
Price Return for 21d Fwd Horizon
VS>6
VS<-6
AvgTicker_VV
Price Return
100%
80%
60%
40%
20%
0%
−20%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01

63d Horizon

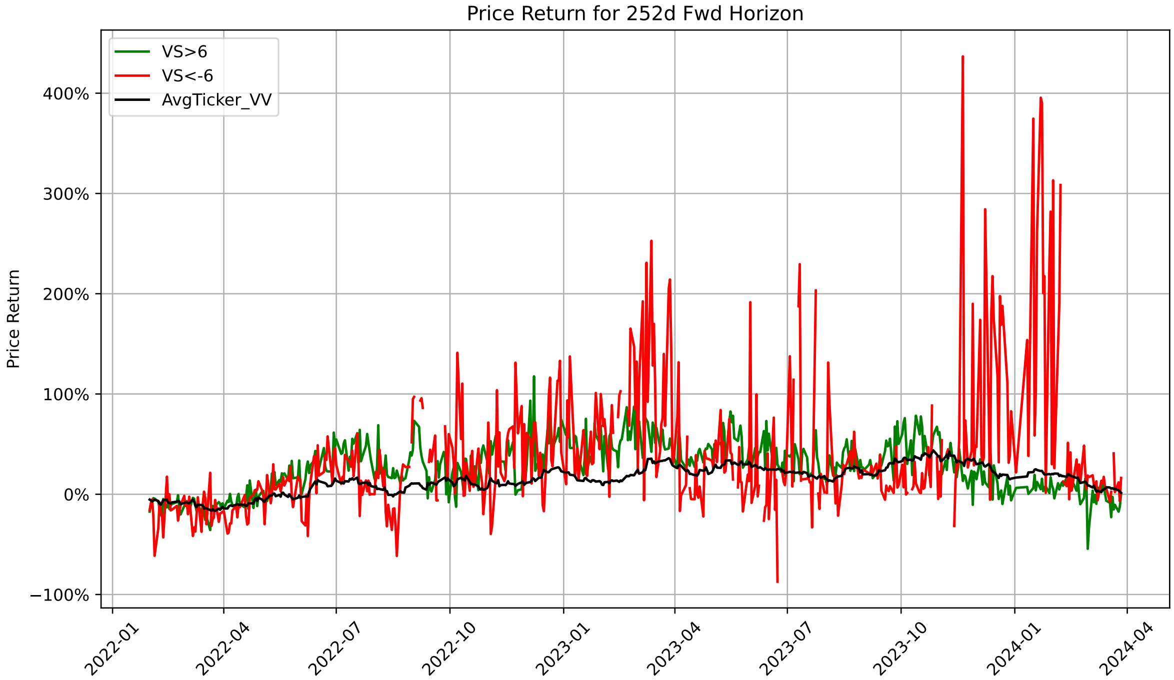


Price Return for 63d Fwd Horizon
VS>6
VS<-6
AvgTicker_VV
Price Return
75%
50%
25%
0%
−25%
−50%
−75%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01

126d Horizon

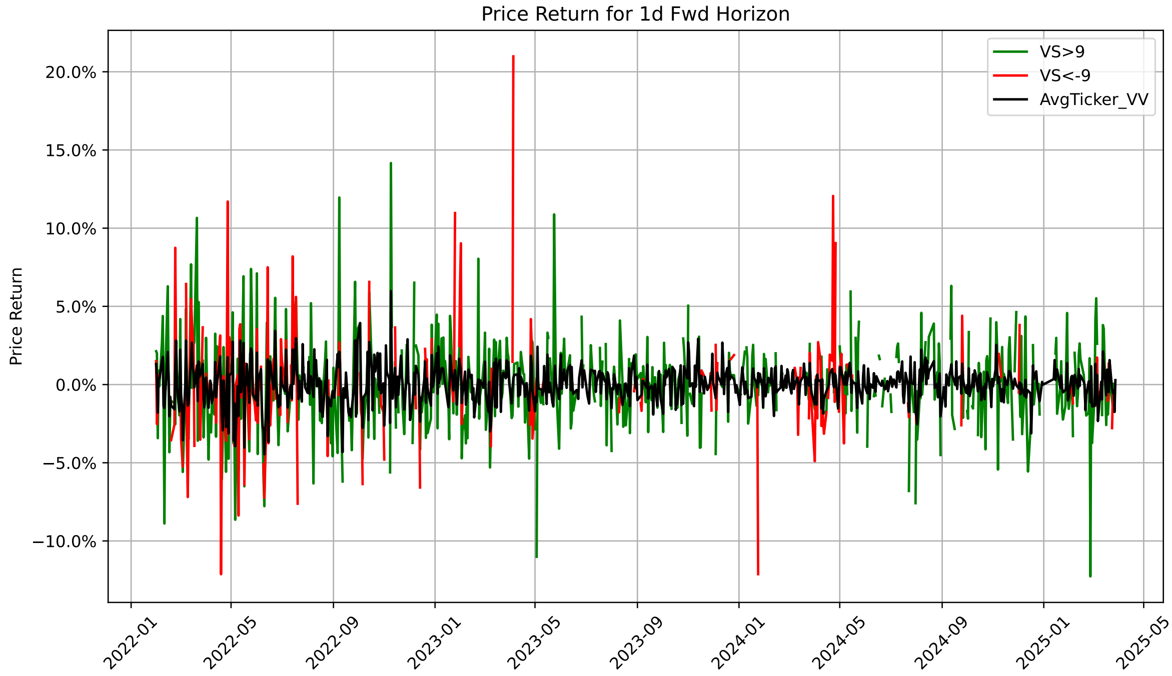


252d Horizon

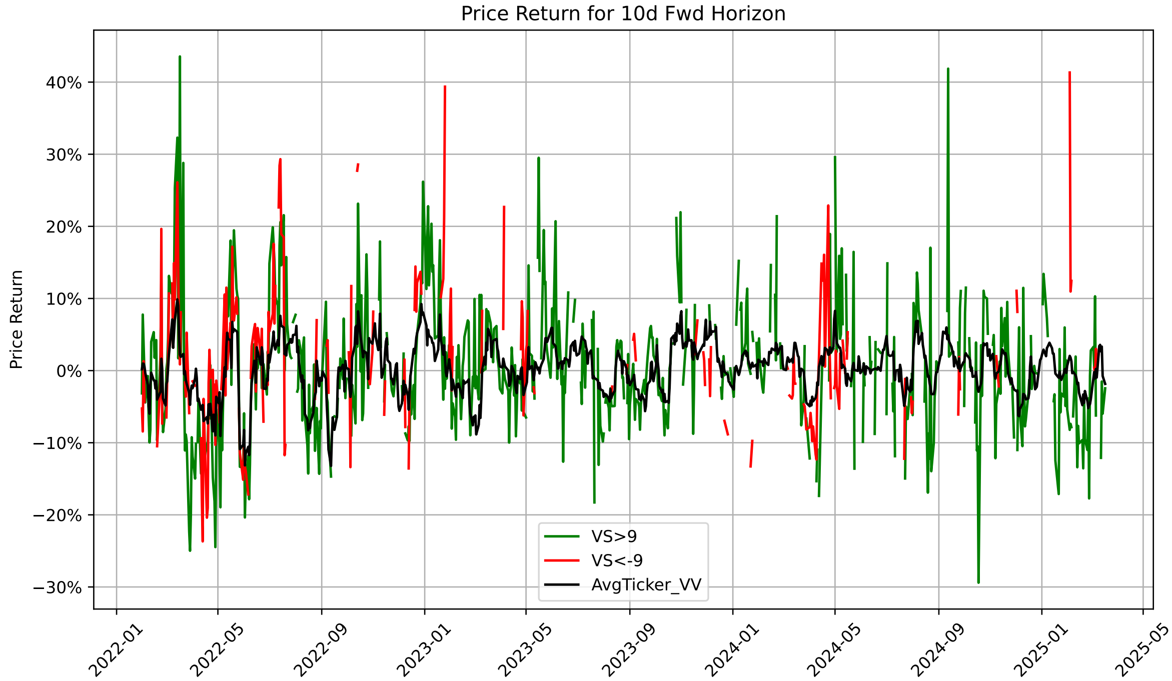


VS > 9 vs VS < -9

1d Horizon

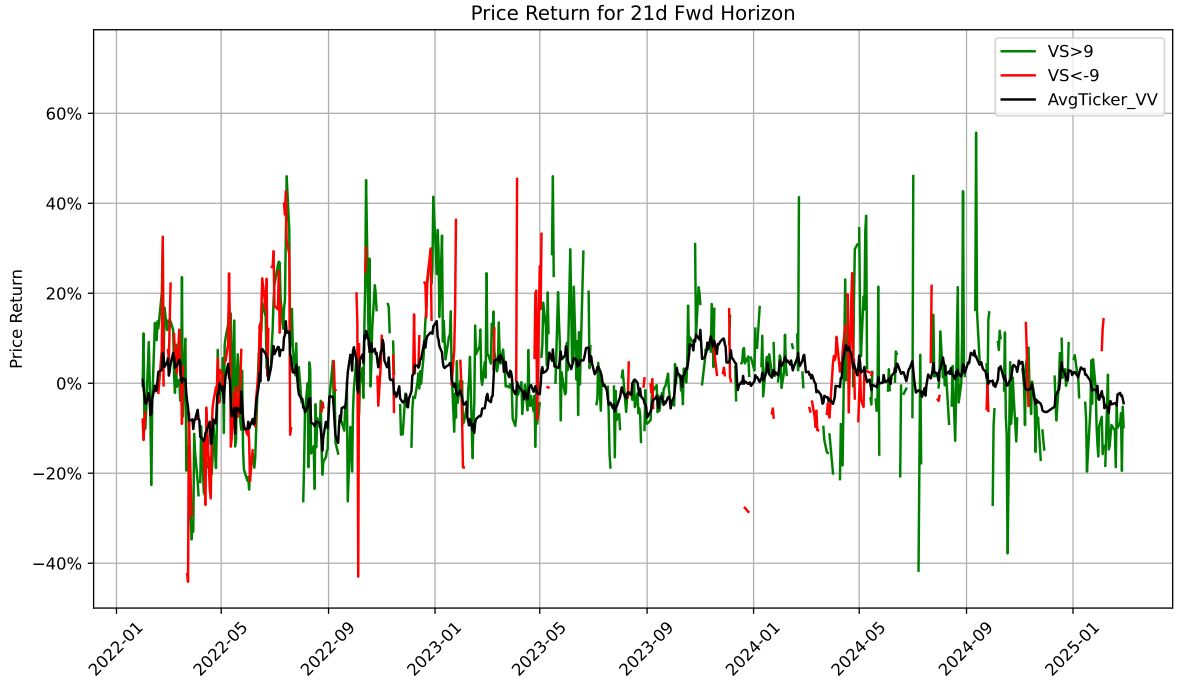


10d Horizon



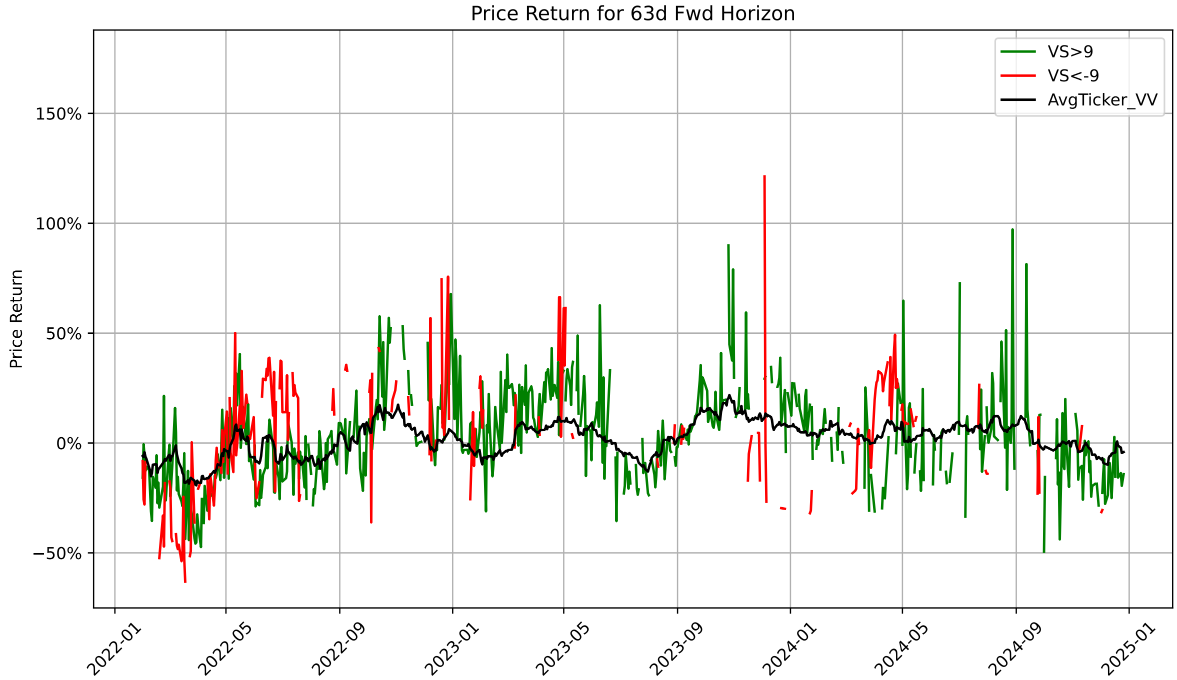
Price Return for 10d Fwd Horizon
Price Return
40%
30%
20%
10%
0%
−10%
−20%
−30%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05
VS>9
VS<-9
AvgTicker_VV

21d Horizon



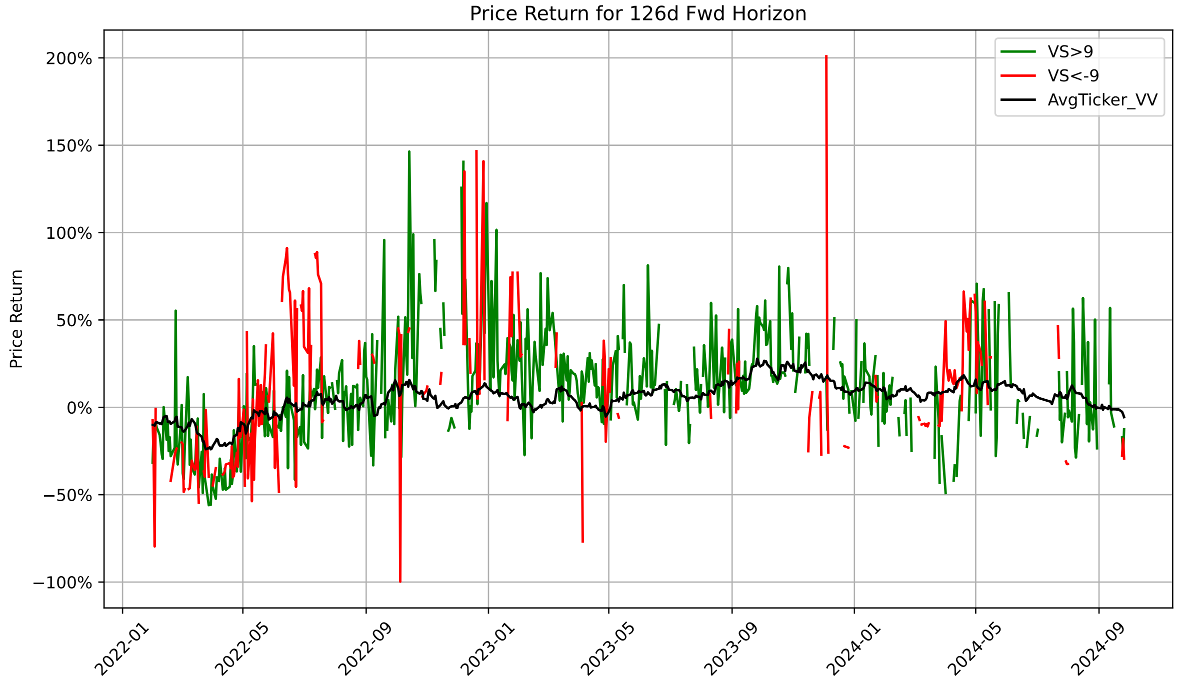
Price Return for 21d Fwd Horizon
VS>9
VS<-9
AvgTicker_VV
Price Return
60%
40%
20%
0%
−20%
−40%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01

63d Horizon

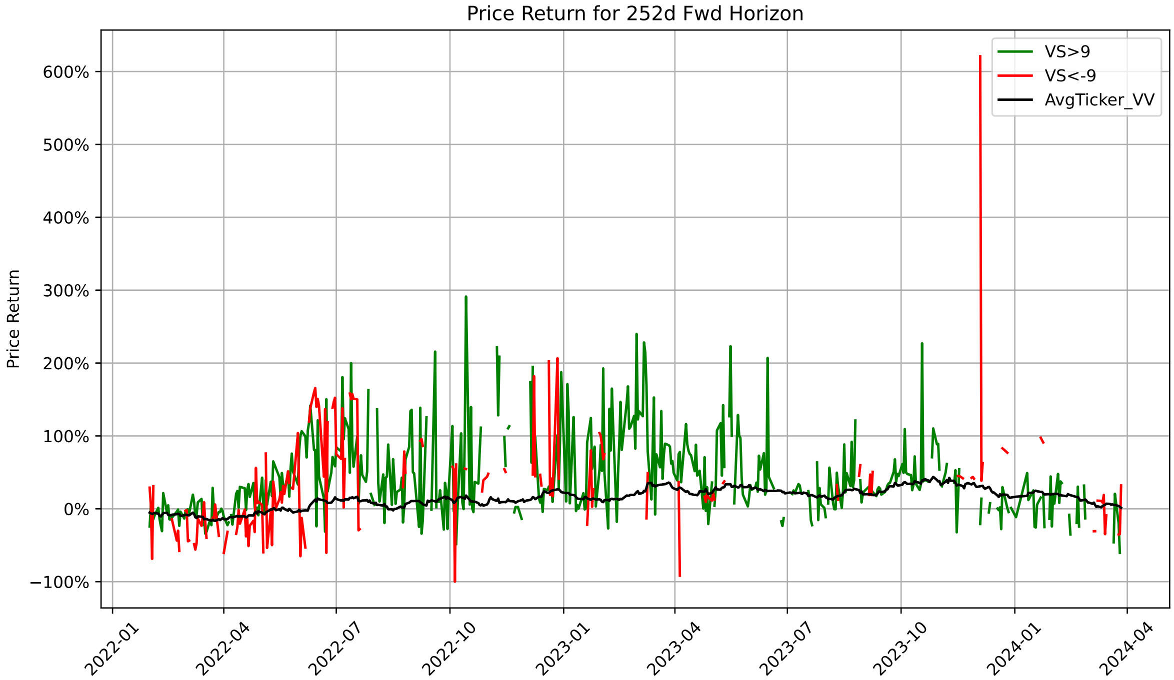


Price Return for 63d Fwd Horizon
VS>9
VS<-9
AvgTicker_VV
Price Return
150%
100%
50%
0%
−50%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01

126d Horizon



252d Horizon



Top 30 Tickers By V-Score Group Price Return Contribution

In each page of this section we present lists of tickers included in the bullish and bearish variations of correspond V-Score grouping criteria. The tickers presented comprise the 30 largest positive contributors to each grouping's aggregate average return for the stated horizon and model date window. Each ticker's average forward horizon return for the model dates in which it was in the grouping is provided, along with a count of the model dates that the ticker was included in the grouping during the stated model date window. The larger the average return and the higher the count of model dates, the larger the contribution a ticker made to the grouping's average return.

If a ticker appears in both lists it indicates that at some point during the model date window it appeared in both the bullish and bearish grouping and had relatively high performance in each instance. How does the ticker's average return for model dates in which it was in the "Bullish" grouping compare to when it is in the "Bearish" grouping?

Clearly, an effective V-Score grouping criteria will tend to post larger average forward returns for its bullish tickers than its bearish tickers, and vice versa.

VaR Adjusted V-Scores: All TMD, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	NVDA	0.26%	600.0	MSTR	0.79%	140.0
1	AMC	0.66%	130.0	ORLY	0.37%	143.0
1	ETRN	0.85%	97.0	KALU	0.25%	209.0
1	ON	0.19%	377.0	GBTC	0.64%	79.0
1	GBTC	0.66%	103.0	VST	0.23%	216.0
1	AMAT	0.13%	505.0	WFC	0.17%	279.0
1	TEVA	0.49%	122.0	WYNN	0.3%	155.0
1	TDG	0.17%	328.0	KEY	0.25%	180.0
1	AA	0.3%	168.0	CCL	0.37%	120.0
1	PWR	0.15%	312.0	TEVA	0.36%	113.0
1	PHM	0.14%	335.0	ORCL	0.42%	96.0
1	X	0.16%	278.0	TRGP	0.37%	104.0
1	FCX	0.24%	170.0	SBUX	0.28%	129.0
1	VST	0.26%	156.0	SNY	0.17%	204.0
1	MS	0.12%	332.0	PCG	0.18%	179.0
1	AAPL	0.2%	186.0	RIO	0.14%	218.0

1	AVGO	0.18%	198.0	FITB	0.18%	174.0
1	DHI	0.1%	372.0	FIS	0.2%	146.0
1	WYNN	0.37%	91.0	IRM	0.21%	132.0
1	ACGL	0.21%	159.0	GOLD	0.09%	297.0
1	COST	0.19%	167.0	GWW	0.18%	152.0
1	INTU	0.3%	108.0	ADBE	0.13%	210.0
1	BHC	0.13%	251.0	ON	0.44%	59.0
1	VNO	0.17%	191.0	CDNS	0.19%	129.0
1	GNRC	0.44%	68.0	HCA	0.13%	191.0
1	TFC	0.22%	133.0	LEN	0.65%	38.0
1	AAP	0.16%	191.0	ACGL	0.18%	137.0
1	CZR	0.14%	203.0	COST	0.45%	53.0
1	LLY	0.23%	111.0	CAH	0.19%	121.0
1	CCL	0.24%	98.0	NVS	0.09%	244.0

VaR Adjusted V-Scores: All TMD, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	2.1%	601.0	MSTR	4.77%	125.0
10	X	3.58%	276.0	VST	2.54%	211.0
10	VST	6.16%	149.0	CDNS	2.93%	125.0
10	ETRN	8.54%	85.0	NFLX	2.55%	117.0
10	AVGO	3.28%	197.0	HSBC	0.77%	360.0
10	PWR	1.89%	308.0	META	1.63%	151.0
10	TEVA	4.31%	123.0	AVGO	2.77%	88.0
10	GBTC	5.64%	92.0	TRGP	2.28%	102.0
10	ON	1.36%	343.0	ABBV	0.76%	288.0
10	TDG	1.51%	308.0	GWW	1.37%	151.0
10	PHM	1.35%	332.0	SLV	0.69%	296.0
10	COST	2.39%	166.0	LW	0.76%	267.0
10	AMAT	0.77%	513.0	ETRN	1.93%	104.0
10	LLY	2.88%	122.0	GS	0.97%	200.0
10	CMG	1.08%	286.0	TEVA	1.64%	117.0
10	TRGP	3.68%	75.0	MSI	1.08%	177.0
10	CZR	1.28%	216.0	WYNN	1.2%	158.0
10	DHI	0.74%	371.0	ORLY	1.31%	140.0
10	ACGL	1.7%	155.0	UNH	1.97%	93.0
10	GE	1.78%	146.0	NVS	0.74%	240.0
10	QQQ	0.52%	456.0	GBTC	2.09%	83.0
10	EXPE	7.5%	28.0	GE	1.27%	134.0
10	FCX	1.18%	171.0	SNY	0.83%	202.0
10	HCA	4.91%	40.0	SBUX	1.21%	126.0
10	WYNN	1.62%	117.0	IRM	1.14%	134.0
10	MSFT	1.06%	175.0	ADBE	0.71%	206.0
10	AMC	1.39%	134.0	AMD	2.76%	53.0
10	MSTR	2.83%	61.0	AZN	1.2%	121.0
10	CYH	0.95%	181.0	THC	2.74%	51.0
10	INTU	1.72%	99.0	CAH	1.14%	122.0

VaR Adjusted V-Scores: All TMD, 21d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	5.2%	593.0	MSTR	10.24%	131.0
21	X	9.09%	255.0	VST	5.29%	210.0
21	ETRN	18.24%	88.0	HSBC	1.8%	354.0
21	VST	10.65%	141.0	META	3.79%	152.0
21	TEVA	9.61%	124.0	CDNS	4.22%	128.0
21	AVGO	5.94%	187.0	LUMN	6.6%	78.0
21	TDG	3.49%	300.0	GBTC	5.71%	90.0
21	GBTC	10.79%	95.0	AVGO	5.61%	89.0
21	PHM	3.03%	335.0	TRGP	4.95%	100.0
21	PWR	3.32%	303.0	NFLX	4.3%	114.0
21	CMG	2.68%	277.0	GILD	1.65%	295.0
21	LLY	5.4%	128.0	NVS	1.91%	238.0
21	GE	4.63%	147.0	TSLA	2.72%	160.0
21	ON	1.95%	341.0	GWW	2.87%	151.0
21	AMAT	1.29%	505.0	ORLY	3.13%	134.0
21	COST	3.19%	173.0	MSI	2.39%	175.0
21	AMD	1.38%	372.0	ABBV	1.47%	280.0
21	QQQ	1.1%	455.0	IRM	2.98%	135.0
21	MS	1.33%	365.0	LW	1.44%	272.0
21	AZO	2.33%	197.0	AMZN	1.94%	197.0
21	MU	1.56%	289.0	ETRN	3.99%	95.0
21	MSFT	2.55%	174.0	GME	3.92%	96.0
21	LVS	4.43%	100.0	WYNN	2.26%	154.0
21	GOOGL	0.87%	501.0	BAC	1.8%	191.0
21	EXPE	16.02%	27.0	GS	1.7%	200.0
21	ORCL	1.27%	321.0	SLV	1.15%	291.0
21	FCX	2.42%	168.0	CAH	2.72%	122.0
21	TRGP	5.43%	71.0	WFC	1.11%	282.0
21	ACGL	2.63%	145.0	POST	0.91%	325.0
21	AAP	1.96%	193.0	AZN	2.58%	114.0

VaR Adjusted V-Scores: All TMD, 63d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	18.07%	554.0	VST	17.32%	211.0
63	PHM	13.55%	286.0	MSTR	21.86%	130.0
63	VST	27.8%	125.0	TSLA	16.35%	139.0
63	ETRN	41.29%	84.0	META	15.11%	142.0
63	AMAT	6.83%	487.0	HSBC	6.36%	337.0
63	GE	19.77%	139.0	GBTC	25.06%	82.0
63	CMG	10.17%	252.0	GME	19.78%	94.0
63	TDG	8.49%	296.0	NFLX	13.86%	116.0
63	AMD	6.71%	370.0	GILD	5.07%	283.0
63	X	10.63%	228.0	AVGO	16.61%	86.0
63	LLY	17.04%	132.0	POST	4.58%	293.0
63	GBTC	18.75%	108.0	GS	6.46%	201.0
63	VNO	9.14%	215.0	TMUS	4.12%	314.0
63	QQQ	4.04%	454.0	WFC	4.49%	272.0
63	MU	6.85%	267.0	HCA	6.56%	183.0
63	AVGO	9.33%	189.0	TRGP	11.32%	99.0
63	ORCL	5.97%	291.0	BAC	6.03%	183.0
63	PWR	5.74%	293.0	CAH	8.97%	120.0
63	LVS	17.94%	93.0	CDNS	10.16%	101.0
63	GOOGL	3.0%	481.0	GWW	6.42%	152.0
63	MSFT	7.74%	186.0	TEVA	8.74%	108.0
63	DHI	4.23%	338.0	ORLY	7.83%	120.0
63	AZO	6.62%	214.0	ISRG	6.16%	152.0
63	ON	3.99%	334.0	LUMN	13.96%	67.0
63	WDC	14.91%	83.0	MSI	5.61%	165.0
63	TEVA	9.72%	127.0	GE	6.34%	132.0
63	COST	6.06%	203.0	CCL	7.02%	115.0
63	MS	3.21%	369.0	NVS	3.74%	214.0
63	GWW	10.04%	107.0	ACGL	5.96%	134.0
63	CAH	6.43%	150.0	PCG	3.92%	175.0

VaR Adjusted V-Scores: All TMD, 126d Horizon

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	49.75%	528.0	MSTR	94.85%	131.0
126	AMAT	17.3%	469.0	VST	34.51%	213.0
126	VST	72.89%	99.0	META	34.6%	136.0
126	PHM	26.02%	251.0	GBTC	58.53%	79.0
126	TDG	22.62%	253.0	NFLX	32.16%	104.0
126	AMD	14.61%	358.0	TMUS	10.04%	314.0
126	QQQ	11.97%	428.0	HSBC	10.03%	293.0
126	VNO	25.03%	198.0	AVGO	32.41%	85.0
126	ORCL	17.81%	272.0	WFC	10.88%	253.0
126	DHI	15.81%	299.0	ISRG	17.91%	149.0
126	CMG	20.66%	224.0	GE	20.36%	128.0
126	PWR	16.3%	275.0	ACGL	18.71%	133.0
126	GE	34.92%	128.0	GME	27.78%	89.0
126	GBTC	42.33%	105.0	GS	12.63%	194.0
126	LLY	25.79%	160.0	POST	8.5%	288.0
126	MU	14.73%	267.0	GWW	15.86%	153.0
126	THC	17.59%	206.0	HCA	13.96%	169.0
126	LEN	15.3%	218.0	CAH	19.55%	117.0
126	ON	9.96%	332.0	CCL	19.82%	111.0
126	ETRN	39.61%	81.0	GILD	8.72%	251.0
126	MS	8.64%	328.0	MSI	13.75%	158.0
126	MSFT	14.36%	196.0	TRGP	20.16%	97.0
126	AZO	11.89%	235.0	SLV	7.39%	252.0
126	GOOGL	6.15%	428.0	ADBE	11.75%	153.0
126	X	12.34%	208.0	TEVA	16.3%	99.0
126	LVS	32.44%	79.0	PCG	9.9%	152.0
126	COST	12.99%	182.0	TSLA	11.97%	124.0
126	CDNS	15.14%	156.0	ORCL	15.01%	95.0
126	AVGO	14.03%	159.0	AMZN	8.38%	167.0
126	TEVA	19.58%	113.0	CDNS	13.76%	99.0

VaR Adjusted V-Scores: All TMD, 252d Horizon

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	160.52%	440.0	MSTR	271.01%	116.0
252	GBTC	190.2%	103.0	VST	120.53%	210.0
252	AMAT	37.86%	420.0	META	88.17%	110.0
252	PHM	69.72%	210.0	GBTC	132.92%	66.0
252	AMD	43.19%	315.0	ACGL	50.67%	134.0
252	VNO	51.42%	210.0	AVGO	82.57%	74.0
252	QQQ	27.38%	381.0	ISRG	40.11%	130.0
252	LLY	65.38%	158.0	GWW	34.83%	142.0
252	PWR	40.19%	242.0	TMUS	18.62%	263.0
252	TDG	48.1%	202.0	WFC	24.2%	202.0
252	THC	60.55%	155.0	NFLX	66.93%	73.0
252	GE	71.53%	124.0	MSI	30.29%	154.0
252	DHI	35.41%	234.0	HSBC	22.33%	207.0
252	ORCL	38.71%	214.0	POST	17.6%	249.0
252	GOOGL	20.14%	371.0	GE	58.31%	75.0
252	ON	23.64%	295.0	ADBE	33.68%	128.0
252	CMG	39.94%	169.0	CAH	34.99%	118.0
252	MSFT	36.79%	183.0	ORCL	43.27%	92.0
252	LEN	39.03%	155.0	TRGP	47.96%	80.0
252	X	27.04%	195.0	GS	25.06%	153.0
252	MU	22.99%	198.0	SLV	19.62%	187.0
252	ETRN	59.05%	76.0	JPM	29.45%	116.0
252	COST	26.34%	159.0	HCA	23.57%	136.0
252	CPRT	34.82%	97.0	IRM	27.75%	115.0
252	AZO	17.91%	188.0	AMZN	23.0%	133.0
252	INTC	24.25%	136.0	GLD	15.98%	184.0
252	TEVA	29.27%	109.0	TEVA	51.87%	51.0
252	QCOM	9.58%	301.0	CDNS	42.43%	62.0
252	CCL	30.2%	92.0	INTU	20.13%	127.0
252	CDNS	22.06%	123.0	HLT	19.79%	123.0

VaR Adjusted V-Scores: P365D, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	VST	0.26%	156.0	TSLA	1.13%	59.0
1	MS	0.24%	135.0	LUMN	1.24%	36.0
1	AVGO	0.29%	95.0	EXPE	0.51%	85.0
1	ACGL	0.25%	107.0	MSTR	1.78%	24.0
1	NVDA	0.16%	164.0	ORLY	0.41%	84.0
1	GOOGL	0.16%	132.0	SLV	0.24%	107.0
1	AAPL	0.17%	113.0	KEY	0.36%	71.0
1	TMUS	0.61%	30.0	TEVA	0.42%	60.0
1	AA	0.8%	20.0	WFC	0.31%	81.0
1	ON	0.19%	83.0	FIS	0.34%	67.0
1	ORCL	0.07%	162.0	GILD	0.21%	106.0
1	VNO	0.49%	23.0	AMGN	0.44%	48.0
1	WYNN	2.24%	5.0	ZION	0.24%	85.0
1	ELAN	0.16%	68.0	NVS	0.2%	91.0
1	CTLT	0.12%	80.0	BHC	0.51%	36.0
1	GS	0.58%	14.0	TFC	0.27%	64.0
1	KALU	0.63%	12.0	VZ	0.14%	126.0
1	COST	0.21%	35.0	CCL	0.37%	46.0
1	LLY	0.37%	19.0	HSBC	0.1%	160.0
1	CMA	0.5%	14.0	NFLX	0.33%	42.0
1	SPY	0.06%	109.0	CYH	1.23%	11.0
1	AZO	0.12%	50.0	T	0.28%	48.0
1	GT	0.83%	7.0	CMCSA	0.19%	69.0
1	LUMN	0.32%	17.0	IRM	0.68%	19.0
1	INTU	0.1%	55.0	BUD	0.1%	130.0
1	VICI	0.12%	44.0	GOLD	0.14%	90.0
1	LW	0.16%	33.0	CHTR	0.19%	65.0
1	MSI	0.11%	41.0	ADBE	0.17%	69.0
1	HCA	0.92%	5.0	CDNS	0.19%	57.0
1	ZTS	1.0%	4.0	ON	0.5%	22.0

VaR Adjusted V-Scores: P365D, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	VST	6.16%	149.0	HSBC	1.55%	159.0
10	AVGO	5.62%	88.0	MSTR	10.0%	24.0
10	MS	1.58%	148.0	GILD	1.9%	105.0
10	NVDA	1.41%	164.0	TSLA	3.33%	54.0
10	ELAN	2.44%	75.0	TEVA	2.71%	62.0
10	TRGP	3.27%	51.0	LUMN	5.16%	32.0
10	MSTR	2.94%	56.0	VFC	3.16%	49.0
10	X	2.21%	73.0	BAC	1.82%	79.0
10	ACGL	1.34%	115.0	GS	3.29%	41.0
10	GOOGL	1.01%	128.0	ORLY	1.6%	83.0
10	TMUS	3.47%	32.0	THC	9.46%	14.0
10	JPM	1.31%	83.0	LNC	3.27%	39.0
10	BA	2.89%	37.0	CDNS	2.08%	57.0
10	COST	3.36%	31.0	AMGN	2.19%	53.0
10	BBY	5.54%	17.0	WFC	1.34%	85.0
10	PWR	1.13%	71.0	EXPE	1.3%	85.0
10	TDG	0.7%	103.0	ABBV	0.75%	134.0
10	CAH	0.76%	94.0	IRM	4.48%	21.0
10	MSI	2.24%	31.0	BUD	0.74%	127.0
10	XOM	2.62%	26.0	SLV	0.89%	105.0
10	CTLT	0.79%	85.0	UNH	2.29%	39.0
10	ORCL	0.42%	157.0	AZN	1.83%	47.0
10	VICI	1.76%	37.0	T	1.98%	42.0
10	QQQ	0.54%	118.0	VNO	1.84%	45.0
10	CZR	2.32%	26.0	NFLX	1.94%	42.0
10	MNST	1.71%	35.0	LLY	1.55%	51.0
10	SPY	0.46%	119.0	FITB	2.5%	31.0
10	INTU	1.21%	42.0	QCOM	1.93%	39.0
10	TEVA	2.06%	22.0	CSCO	1.43%	52.0
10	NWL	11.64%	3.0	NVS	0.81%	92.0

VaR Adjusted V-Scores: P365D, 21d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	VST	10.58%	140.0	LUMN	24.42%	29.0
21	AVGO	13.25%	76.0	GILD	5.55%	103.0
21	NVDA	6.52%	154.0	GME	12.88%	40.0
21	ELAN	7.7%	74.0	HSBC	2.94%	148.0
21	MS	3.04%	150.0	VFC	8.71%	46.0
21	ORCL	2.38%	149.0	TSLA	7.19%	53.0
21	TRGP	5.51%	47.0	WFC	3.94%	83.0
21	GOOGL	1.94%	133.0	TEVA	4.95%	59.0
21	BBY	13.25%	19.0	AMGN	5.57%	52.0
21	MSTR	5.05%	49.0	THC	20.67%	14.0
21	VICI	5.41%	41.0	ORLY	3.58%	79.0
21	TMUS	5.63%	36.0	MSTR	12.0%	20.0
21	CAH	2.15%	91.0	SLV	2.42%	99.0
21	ACGL	1.82%	103.0	BAC	3.23%	74.0
21	JPM	2.46%	74.0	TMUS	4.4%	52.0
21	TEVA	6.04%	24.0	NVS	2.54%	88.0
21	TDG	1.59%	91.0	LNC	5.54%	39.0
21	PWR	2.15%	67.0	ABBV	1.67%	128.0
21	MSI	3.95%	32.0	GS	5.01%	41.0
21	BA	3.92%	32.0	NFLX	5.01%	39.0
21	MNST	4.47%	28.0	CHTR	3.09%	61.0
21	CTLT	1.64%	74.0	IRM	8.86%	21.0
21	AZO	2.13%	52.0	VZ	1.41%	124.0
21	X	1.96%	56.0	T	4.09%	40.0
21	AMC	3.89%	28.0	ZION	1.97%	81.0
21	COST	3.17%	31.0	VNO	4.02%	37.0
21	SPY	0.69%	116.0	HON	1.48%	100.0
21	CMA	4.69%	15.0	AAPL	9.61%	15.0
21	AA	2.12%	33.0	BMY	2.29%	63.0
21	AZN	4.2%	16.0	USB	1.46%	97.0

VaR Adjusted V-Scores: P365D, 63d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	VST	27.7%	124.0	TSLA	53.25%	34.0
63	NVDA	15.7%	122.0	LUMN	92.71%	18.0
63	ORCL	11.27%	107.0	GILD	15.19%	88.0
63	AVGO	17.09%	69.0	HSBC	8.5%	129.0
63	MS	8.6%	121.0	EXPE	15.01%	65.0
63	GOOGL	8.99%	102.0	GME	24.78%	36.0
63	LUMN	47.51%	19.0	TMUS	15.43%	50.0
63	CAH	8.74%	96.0	CCL	24.4%	31.0
63	TRGP	19.93%	39.0	WFC	10.61%	71.0
63	JPM	7.45%	66.0	VFC	18.15%	40.0
63	COST	8.58%	55.0	BAC	10.48%	65.0
63	GWW	7.06%	65.0	NFLX	16.48%	41.0
63	MSI	14.95%	28.0	ORLY	10.34%	65.0
63	AZO	6.62%	54.0	ABBV	5.92%	110.0
63	SPY	4.05%	86.0	THC	32.77%	14.0
63	BA	9.74%	35.0	CSCO	13.46%	34.0
63	HLT	4.87%	68.0	VNO	25.19%	18.0
63	KEY	11.69%	25.0	CHTR	9.28%	48.0
63	VFC	25.45%	11.0	GS	10.97%	40.0
63	CCL	13.29%	21.0	ZION	6.06%	72.0
63	META	8.9%	29.0	TEVA	8.04%	53.0
63	CMA	18.03%	14.0	BXP	6.09%	67.0
63	BBY	15.76%	16.0	CMA	7.26%	56.0
63	VICI	8.47%	28.0	AAPL	26.63%	15.0
63	QQQ	2.69%	85.0	SNY	11.42%	34.0
63	LW	22.06%	10.0	NVS	6.0%	64.0
63	AAPL	2.8%	74.0	TFC	7.51%	49.0
63	TMUS	8.76%	21.0	AMZN	8.47%	42.0
63	LLY	11.2%	15.0	MSTR	19.73%	18.0
63	CTLT	2.88%	45.0	T	11.75%	30.0

VaR Adjusted V-Scores: P365D, 126d Horizon

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	VST	73.43%	98.0	MSTR	130.79%	16.0
126	LUMN	164.12%	19.0	EXPE	37.45%	53.0
126	MS	29.82%	84.0	GILD	34.87%	56.0
126	NVDA	27.91%	88.0	TMUS	32.36%	50.0
126	ORCL	26.74%	76.0	LUMN	121.16%	12.0
126	CAH	20.15%	91.0	WFC	27.87%	52.0
126	AVGO	30.16%	41.0	HSBC	16.48%	83.0
126	HLT	16.89%	58.0	CCL	46.66%	28.0
126	MSI	33.38%	27.0	NFLX	36.96%	30.0
126	TRGP	37.3%	23.0	BXP	19.82%	48.0
126	PWR	19.51%	40.0	GME	32.45%	29.0
126	JPM	20.02%	35.0	GS	24.96%	33.0
126	QQQ	11.53%	56.0	ORLY	19.89%	41.0
126	SPY	10.22%	57.0	TRGP	52.5%	15.0
126	KEY	26.18%	22.0	VFC	39.02%	20.0
126	AZO	9.75%	55.0	ZION	20.24%	38.0
126	GWW	13.49%	38.0	VNO	36.65%	19.0
126	COST	16.85%	27.0	META	28.15%	24.0
126	GOOGL	6.08%	68.0	THC	44.96%	15.0
126	CMA	29.25%	12.0	CMA	17.18%	39.0
126	BBY	23.51%	14.0	GE	13.37%	50.0
126	TMUS	30.15%	9.0	TSLA	33.27%	20.0
126	CCL	46.86%	5.0	ABBV	8.22%	78.0
126	TDG	5.15%	44.0	GBTC	42.33%	15.0
126	AAPL	7.88%	28.0	BAC	13.33%	47.0
126	CSCO	17.1%	12.0	NWL	24.11%	24.0
126	ISRG	23.98%	8.0	CSCO	26.24%	22.0
126	LLY	13.75%	10.0	CHTR	16.21%	35.0
126	FITB	15.92%	8.0	HD	14.12%	39.0
126	CTLT	7.86%	15.0	T	28.24%	19.0

VaR Adjusted V-Scores: P90D, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MU	0.55%	24.0	EXPE	1.27%	17.0
1	AAPL	0.36%	36.0	GT	1.76%	11.0
1	ACGL	0.3%	32.0	INTC	2.67%	7.0
1	GS	0.58%	14.0	VZ	0.53%	31.0
1	BBY	2.45%	3.0	BUD	0.52%	30.0
1	TMUS	0.81%	9.0	PWR	1.13%	12.0
1	FSUGY	1.14%	6.0	NVS	0.61%	22.0
1	AMC	0.39%	16.0	WFC	2.23%	6.0
1	AA	1.36%	4.0	TEVA	4.31%	3.0
1	KHC	0.52%	8.0	CMCSA	0.57%	20.0
1	LNC	3.55%	1.0	QCOM	1.78%	6.0
1	PCG	1.13%	3.0	CLF	0.96%	11.0
1	AMD	1.61%	2.0	BALL	0.51%	20.0
1	NEM	3.15%	1.0	TSLA	0.4%	24.0
1	GOLD	0.63%	5.0	GILD	0.49%	19.0
1	ELAN	0.78%	4.0	AZO	0.63%	14.0
1	GWW	0.2%	15.0	BHC	1.71%	5.0
1	BHC	0.23%	12.0	VICI	0.27%	29.0
1	GT	2.8%	1.0	AMGN	2.61%	3.0
1	SPY	0.08%	35.0	CMA	0.32%	24.0
1	MNST	0.11%	20.0	MSTR	1.46%	5.0
1	INTU	0.1%	20.0	IEP	7.1%	1.0
1	OXY	0.65%	3.0	BXP	0.47%	15.0
1	MOS	0.16%	12.0	ABBV	0.35%	20.0
1	DHI	0.15%	12.0	LLY	0.48%	14.0
1	CPRT	0.84%	2.0	WYNN	0.33%	20.0
1	HCA	1.63%	1.0	POST	0.18%	34.0
1	CHTR	0.52%	3.0	CDNS	0.35%	16.0
1	RIO	1.44%	1.0	LVS	0.33%	15.0
1	KALU	0.41%	3.0	T	0.33%	15.0

VaR Adjusted V-Scores: P90D, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	X	4.02%	32.0	BUD	6.88%	25.0
10	MNST	2.65%	24.0	HSBC	5.05%	26.0
10	GE	2.21%	23.0	GT	8.6%	12.0
10	TRGP	2.75%	17.0	GILD	4.7%	19.0
10	MOS	2.41%	17.0	VZ	2.52%	34.0
10	TDG	1.67%	21.0	CVS	7.81%	10.0
10	AZO	3.37%	9.0	LNC	10.95%	7.0
10	TMUS	2.45%	10.0	MSTR	14.6%	5.0
10	ACGL	0.65%	35.0	GOLD	5.22%	13.0
10	GOLD	7.26%	3.0	CLF	5.6%	12.0
10	NFLX	10.87%	2.0	NVS	2.76%	22.0
10	OXY	3.54%	6.0	ABBV	2.6%	23.0
10	T	10.5%	2.0	NEM	3.89%	14.0
10	KHC	3.41%	6.0	SBUX	6.76%	8.0
10	IEP	2.02%	9.0	EXPE	3.04%	17.0
10	THC	0.56%	28.0	WFC	4.82%	10.0
10	NEM	12.47%	1.0	VICI	1.83%	26.0
10	GS	0.76%	16.0	SLV	2.15%	21.0
10	CZR	1.21%	10.0	VFC	4.85%	9.0
10	HCA	5.98%	2.0	AZN	3.24%	13.0
10	ABBV	10.05%	1.0	T	4.07%	10.0
10	MS	0.47%	18.0	XOM	1.48%	27.0
10	KEY	7.77%	1.0	WYNN	1.79%	21.0
10	WDC	3.83%	2.0	QCOM	5.14%	7.0
10	BA	3.29%	2.0	AMGN	4.34%	8.0
10	XOM	3.17%	2.0	UNH	1.81%	19.0
10	TSLA	2.96%	2.0	AZO	3.63%	9.0
10	AZN	2.84%	2.0	BA	3.81%	8.0
10	GNRC	0.93%	6.0	CMCSA	1.17%	24.0
10	CHTR	2.53%	2.0	POST	0.78%	35.0

VaR Adjusted V-Scores: P90D, 21d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	MNST	6.45%	21.0	BUD	15.37%	20.0
21	CSTM	3.38%	29.0	GILD	15.48%	17.0
21	X	5.04%	19.0	HSBC	8.98%	21.0
21	AZO	5.15%	10.0	VZ	6.05%	26.0
21	TMUS	4.0%	10.0	ABBV	7.84%	18.0
21	AZN	8.54%	4.0	NVS	6.23%	20.0
21	T	16.95%	2.0	CVS	15.42%	8.0
21	KHC	3.18%	8.0	GOLD	10.85%	11.0
21	TDG	1.3%	18.0	NEM	9.11%	13.0
21	BA	8.7%	2.0	LNC	14.16%	7.0
21	GOLD	8.66%	2.0	GSK	8.19%	12.0
21	GLD	2.76%	6.0	PRGO	6.07%	14.0
21	HCA	8.04%	2.0	CLF	8.33%	10.0
21	NFLX	15.33%	1.0	VICI	4.36%	19.0
21	GE	0.94%	15.0	AMGN	11.82%	7.0
21	MOS	0.73%	19.0	SLV	4.92%	16.0
21	IEP	1.66%	8.0	T	11.05%	7.0
21	LLY	12.94%	1.0	INTC	8.44%	7.0
21	BUD	12.07%	1.0	AZN	6.56%	9.0
21	INTU	1.84%	6.0	WYNN	3.0%	18.0
21	RIO	4.5%	2.0	BMY	1.95%	27.0
21	WDC	5.82%	1.0	XOM	2.38%	21.0
21	KEY	5.71%	1.0	POST	1.85%	26.0
21	AMZN	5.34%	1.0	SBUX	7.37%	6.0
21	CHTR	1.76%	3.0	QCOM	6.75%	5.0
21	JPM	0.66%	7.0	WFC	3.98%	8.0
21	TSLA	3.41%	1.0	AZO	9.82%	3.0
21	CPRT	3.26%	1.0	GLD	7.15%	4.0
21	XOM	1.55%	2.0	RIO	2.14%	13.0
21	SLV	1.61%	1.0	BHP	2.99%	8.0

VaR Adjusted V-Scores: P30D, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-03-03 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	BBY	2.45%	3.0	MSTR	3.24%	4.0
1	X	0.36%	18.0	TEVA	6.04%	2.0
1	LW	0.88%	7.0	AZO	0.79%	11.0
1	QQQ	0.32%	12.0	UNH	1.05%	8.0
1	AA	3.78%	1.0	NVS	1.3%	6.0
1	NEM	3.15%	1.0	NWL	1.81%	4.0
1	THC	0.31%	10.0	IEP	7.1%	1.0
1	FIS	0.57%	5.0	POST	0.58%	12.0
1	FSUGY	0.71%	4.0	BA	1.74%	4.0
1	ACGL	0.31%	9.0	CDNS	0.84%	8.0
1	AMAT	0.19%	14.0	CLF	1.23%	5.0
1	CHTR	2.71%	1.0	VZ	0.46%	12.0
1	GLD	0.33%	7.0	GOLD	0.87%	6.0
1	GWW	0.69%	3.0	SLV	0.46%	10.0
1	OXY	0.65%	3.0	PWR	1.47%	3.0
1	GBTC	0.17%	10.0	LLY	1.29%	3.0
1	PCG	0.85%	2.0	GT	0.96%	4.0
1	CPRT	0.84%	2.0	BIIB	1.09%	3.0
1	SPY	0.16%	10.0	CMCSA	0.53%	6.0
1	TMUS	1.37%	1.0	PRGO	0.48%	6.0
1	JPM	0.67%	2.0	QCOM	0.92%	3.0
1	MNST	1.14%	1.0	XOM	0.32%	8.0
1	BXP	0.92%	1.0	CMA	0.42%	6.0
1	KALU	0.28%	2.0	BXP	2.41%	1.0
1	GOLD	0.25%	2.0	ORLY	0.59%	4.0
1	ZION	0.49%	1.0	VNO	0.28%	8.0
1	DHI	0.21%	2.0	BALL	0.2%	11.0
1	GNRC	0.08%	5.0	VICI	0.15%	13.0
1	TDG	0.08%	4.0	LUMN	0.48%	4.0
1	IEP	0.16%	2.0	NFLX	1.89%	1.0

VaR Adjusted V-Scores: P30D, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-03-03 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	X	11.0%	10.0	MSTR	19.29%	4.0
10	TRGP	9.74%	5.0	AMD	10.08%	4.0
10	VST	13.65%	3.0	UNH	5.75%	7.0
10	LW	5.75%	7.0	BAC	5.57%	5.0
10	THC	3.66%	8.0	XOM	6.7%	4.0
10	GE	3.91%	7.0	AZO	3.73%	6.0
10	ACGL	3.4%	6.0	BA	6.32%	3.0
10	OXY	5.93%	3.0	SLV	2.69%	7.0
10	NEM	12.47%	1.0	CDNS	6.16%	3.0
10	NFLX	9.72%	1.0	TSLA	4.56%	4.0
10	GOLD	8.42%	1.0	NEM	6.06%	3.0
10	SPY	1.31%	6.0	PWR	8.46%	2.0
10	JPM	6.82%	1.0	CMA	5.14%	3.0
10	GNRC	0.93%	6.0	VNO	2.55%	6.0
10	KALU	2.38%	2.0	AAP	7.17%	2.0
10	CYH	0.64%	7.0	ZION	6.72%	2.0
10	BBY	2.1%	2.0	FCX	12.81%	1.0
10	GLD	4.12%	1.0	MS	11.26%	1.0
10	TDG	2.04%	2.0	GOLD	5.47%	2.0
10	AMAT	0.57%	7.0	CMCSA	1.99%	4.0
10	WFC	1.85%	2.0	VZ	0.97%	8.0
10	TFC	1.54%	2.0	T	2.38%	3.0
10	TMUS	2.7%	1.0	BXP	6.8%	1.0
10	BHP	2.68%	1.0	KEY	2.21%	3.0
10	INTU	0.3%	7.0	ORLY	6.28%	1.0
10	BXP	2.01%	1.0	MOS	5.21%	1.0
10	MU	1.89%	1.0	PRGO	1.27%	4.0
10	CAH	0.66%	1.0	IEP	4.85%	1.0
10	DHI	0.24%	2.0	NVS	1.17%	4.0
10	FSUGY	0.01%	2.0	MSFT	1.17%	4.0

Positive vs. Negative V-Scores: All TMD, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	NVDA	0.25%	740.0	MSTR	0.46%	492.0
1	MSTR	0.89%	163.0	AMZN	0.18%	557.0
1	PWR	0.21%	621.0	VST	0.24%	415.0
1	GME	0.24%	453.0	TSLA	0.14%	596.0
1	LLY	0.21%	533.0	ORLY	0.3%	227.0
1	X	0.15%	650.0	HD	0.14%	475.0
1	VST	0.33%	293.0	CDNS	0.3%	213.0
1	AVGO	0.15%	561.0	WYNN	0.25%	253.0
1	GE	0.21%	408.0	CAH	0.21%	285.0
1	TDG	0.12%	634.0	CYH	0.69%	84.0
1	DHI	0.1%	729.0	LUMN	0.32%	167.0
1	PHM	0.1%	696.0	GBTC	0.26%	200.0
1	TEVA	0.14%	472.0	FITB	0.2%	248.0
1	JPM	0.14%	465.0	TRGP	0.38%	130.0
1	FCX	0.11%	574.0	TEVA	0.33%	150.0
1	HLT	0.12%	516.0	SBUX	0.12%	411.0
1	AAPL	0.14%	450.0	GILD	0.09%	565.0
1	CTLT	0.13%	491.0	META	0.11%	438.0
1	OXY	0.18%	338.0	HCA	0.15%	305.0
1	COST	0.09%	634.0	TMUS	0.08%	555.0
1	ORCL	0.1%	581.0	NWL	0.16%	276.0
1	TRGP	0.11%	517.0	PCG	0.13%	334.0
1	EXPE	0.26%	213.0	INTC	0.28%	158.0
1	GBTC	0.13%	421.0	ORCL	0.36%	119.0
1	INTU	0.15%	359.0	RIO	0.14%	286.0
1	ETRN	0.13%	399.0	GME	0.19%	208.0
1	MNST	0.14%	358.0	ADBE	0.07%	534.0
1	WFC	0.29%	172.0	KEY	0.17%	231.0
1	CPRT	0.08%	634.0	GWW	0.2%	191.0
1	CCL	0.11%	427.0	LEN	0.81%	46.0

Positive vs. Negative V-Scores: All TMD, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	2.61%	741.0	MSTR	4.99%	492.0
10	PWR	1.8%	621.0	VST	2.2%	415.0
10	VST	3.79%	295.0	AMZN	1.27%	556.0
10	X	1.71%	650.0	NFLX	1.25%	518.0
10	AVGO	1.92%	562.0	META	1.44%	441.0
10	LLY	1.99%	531.0	CAH	2.08%	285.0
10	PHM	1.27%	697.0	TSLA	0.9%	593.0
10	TDG	1.34%	641.0	GBTC	2.59%	200.0
10	GE	2.08%	409.0	CDNS	2.35%	214.0
10	MSTR	4.53%	165.0	GILD	0.87%	568.0
10	TRGP	1.39%	522.0	TMUS	0.81%	554.0
10	GBTC	1.54%	417.0	ADBE	0.67%	533.0
10	COST	0.96%	635.0	ORLY	1.57%	225.0
10	GME	1.35%	446.0	SLV	0.72%	482.0
10	ETRN	1.53%	393.0	HSBC	0.72%	478.0
10	ORCL	1.02%	582.0	POST	0.68%	494.0
10	DHI	0.81%	733.0	ISRG	0.82%	404.0
10	ACGL	1.16%	502.0	WYNN	1.29%	254.0
10	FCX	0.96%	581.0	INTC	2.02%	161.0
10	JPM	1.18%	465.0	XOM	0.91%	349.0
10	AZO	1.02%	524.0	GS	1.09%	277.0
10	CPRT	0.79%	630.0	TRGP	2.27%	129.0
10	WDC	1.26%	392.0	SNY	0.42%	698.0
10	TEVA	1.04%	472.0	AVGO	2.72%	105.0
10	CMG	0.74%	654.0	TEVA	1.8%	152.0
10	MU	0.72%	643.0	HD	0.58%	476.0
10	IRM	0.92%	478.0	HCA	0.91%	300.0
10	META	1.94%	224.0	MSFT	1.24%	219.0
10	ON	0.71%	609.0	LUMN	1.6%	167.0
10	HLT	0.81%	517.0	ABBV	0.68%	371.0

Positive vs. Negative V-Scores: All TMD, 21d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	5.9%	726.0	MSTR	11.48%	488.0
21	X	4.09%	635.0	VST	4.7%	415.0
21	PWR	3.7%	613.0	META	4.09%	441.0
21	LLY	4.3%	522.0	TSLA	2.82%	584.0
21	VST	7.73%	281.0	AMZN	2.88%	546.0
21	GE	5.17%	393.0	NFLX	2.91%	515.0
21	PHM	2.97%	681.0	GILD	2.45%	562.0
21	TDG	3.07%	626.0	CAH	4.54%	285.0
21	AVGO	3.51%	546.0	GBTC	6.43%	201.0
21	ETRN	4.05%	393.0	TMUS	1.78%	553.0
21	TRGP	2.82%	508.0	GME	3.55%	218.0
21	ORCL	2.38%	566.0	HSBC	1.66%	462.0
21	COST	2.12%	621.0	ISRG	1.86%	399.0
21	TEVA	2.76%	460.0	ORLY	3.54%	209.0
21	AZO	2.43%	518.0	AMGN	1.81%	402.0
21	DHI	1.67%	723.0	POST	1.43%	485.0
21	GBTC	2.99%	403.0	CDNS	3.37%	205.0
21	CMG	1.83%	638.0	SLV	1.39%	470.0
21	CPRT	1.86%	621.0	GS	2.36%	277.0
21	MSTR	7.28%	158.0	XOM	1.89%	341.0
21	ACGL	2.21%	485.0	LUMN	4.09%	157.0
21	EXPE	4.95%	213.0	TRGP	4.78%	128.0
21	THC	1.84%	555.0	AVGO	5.76%	105.0
21	HLT	1.98%	503.0	ABBV	1.62%	364.0
21	JPM	2.16%	450.0	HD	1.22%	469.0
21	WDC	2.51%	388.0	WFC	1.19%	480.0
21	FCX	1.68%	569.0	IRM	3.23%	163.0
21	GWW	2.1%	430.0	HCA	1.74%	297.0
21	MNST	2.54%	345.0	ADBE	0.98%	525.0
21	MU	1.37%	636.0	SNY	0.75%	683.0

Positive vs. Negative V-Scores: All TMD, 63d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	20.93%	683.0	MSTR	28.64%	487.0
63	LLY	13.35%	518.0	META	18.26%	432.0
63	VST	28.71%	240.0	VST	14.44%	415.0
63	PHM	10.44%	639.0	NFLX	11.49%	512.0
63	AVGO	12.7%	508.0	GBTC	29.6%	196.0
63	GE	16.96%	355.0	TSLA	9.36%	549.0
63	ETRN	13.77%	379.0	AMZN	8.69%	524.0
63	TDG	8.85%	586.0	GME	19.93%	200.0
63	X	8.36%	596.0	GILD	6.72%	540.0
63	PWR	8.09%	599.0	TMUS	5.32%	551.0
63	TRGP	9.7%	465.0	CAH	10.26%	282.0
63	CMG	7.37%	598.0	WFC	5.8%	464.0
63	MSTR	34.36%	126.0	ISRG	6.92%	387.0
63	ORCL	7.73%	525.0	HSBC	5.92%	434.0
63	DHI	5.88%	687.0	HCA	8.58%	289.0
63	TEVA	8.54%	431.0	ELAN	9.25%	246.0
63	THC	6.9%	514.0	SBUX	6.05%	363.0
63	COST	5.83%	584.0	POST	4.56%	447.0
63	IRM	8.0%	423.0	GS	7.22%	276.0
63	JPM	8.17%	410.0	ADBE	3.96%	483.0
63	CPRT	5.41%	599.0	WRK	9.26%	197.0
63	GWW	8.26%	389.0	CDNS	10.66%	167.0
63	HLT	6.9%	457.0	XOM	5.53%	311.0
63	AMAT	4.36%	703.0	ORLY	9.07%	186.0
63	AZO	5.94%	489.0	AVGO	15.12%	104.0
63	ACGL	6.2%	446.0	HD	3.16%	451.0
63	LEN	4.37%	621.0	BAC	5.03%	280.0
63	AMD	4.38%	605.0	TRGP	10.59%	129.0
63	MU	4.39%	598.0	LUMN	9.98%	136.0
63	WDC	6.91%	372.0	SLV	2.91%	436.0

Positive vs. Negative V-Scores: All TMD, 126d Horizon

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	55.66%	633.0	MSTR	74.3%	484.0
126	PHM	24.68%	577.0	META	40.99%	424.0
126	VST	78.48%	180.0	GBTC	80.77%	190.0
126	LLY	26.91%	474.0	NFLX	28.61%	496.0
126	AVGO	26.08%	451.0	VST	30.34%	414.0
126	GE	37.18%	310.0	TSLA	17.42%	511.0
126	TDG	20.66%	529.0	AMZN	14.7%	475.0
126	PWR	18.65%	543.0	ISRG	18.31%	364.0
126	TRGP	24.02%	411.0	GME	35.29%	186.0
126	THC	21.74%	452.0	CAH	22.08%	279.0
126	DHI	15.66%	625.0	GILD	12.36%	494.0
126	ORCL	19.68%	467.0	TMUS	11.17%	546.0
126	CMG	16.87%	536.0	WFC	13.07%	436.0
126	IRM	24.88%	363.0	HCA	16.79%	274.0
126	X	14.98%	547.0	POST	8.83%	438.0
126	AMAT	12.75%	641.0	GS	13.93%	269.0
126	LEN	13.87%	563.0	ELAN	15.42%	230.0
126	ETRN	22.37%	345.0	HSBC	9.3%	381.0
126	TEVA	18.88%	383.0	CCL	19.73%	177.0
126	CPRT	13.2%	545.0	ACGL	20.2%	172.0
126	AMD	11.92%	578.0	SBUX	11.54%	301.0
126	COST	12.5%	524.0	AVGO	32.27%	104.0
126	GWW	19.05%	340.0	SLV	8.2%	395.0
126	QQQ	10.18%	622.0	ADBE	7.42%	430.0
126	MU	11.57%	539.0	HD	7.81%	403.0
126	GBTC	17.53%	348.0	VNO	13.81%	218.0
126	HLT	13.89%	407.0	GWW	15.81%	189.0
126	JPM	15.27%	370.0	XOM	9.82%	298.0
126	ORLY	13.46%	394.0	CDNS	18.52%	156.0
126	GOOGL	8.58%	613.0	MSI	14.16%	191.0

Positive vs. Negative V-Scores: All TMD, 252d Horizon

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	160.06%	534.0	MSTR	244.41%	464.0
252	GBTC	114.09%	283.0	VST	114.49%	414.0
252	PHM	66.85%	469.0	META	98.46%	384.0
252	LLY	63.3%	432.0	NFLX	66.45%	429.0
252	THC	70.07%	360.0	GBTC	167.05%	165.0
252	GE	72.86%	288.0	AMZN	36.72%	420.0
252	DHI	40.52%	500.0	ISRG	40.89%	315.0
252	TDG	47.86%	420.0	CAH	40.19%	279.0
252	AMAT	35.98%	535.0	TMUS	20.69%	467.0
252	PWR	43.38%	442.0	WFC	27.88%	346.0
252	AMD	35.9%	505.0	ACGL	50.9%	172.0
252	TRGP	51.56%	319.0	GE	50.7%	167.0
252	CMG	38.29%	418.0	ADBE	26.6%	318.0
252	LEN	35.22%	446.0	AVGO	80.99%	90.0
252	CPRT	34.91%	441.0	SLV	22.46%	292.0
252	VNO	42.65%	342.0	ELAN	28.93%	226.0
252	AVGO	41.15%	354.0	INTU	26.25%	244.0
252	MU	34.2%	423.0	POST	16.5%	388.0
252	IRM	50.39%	274.0	HSBC	21.58%	281.0
252	QQQ	26.19%	514.0	TSLA	15.31%	392.0
252	X	29.42%	448.0	GWW	33.31%	179.0
252	TEVA	39.54%	333.0	GS	27.93%	212.0
252	ORCL	37.26%	344.0	GME	51.09%	115.0
252	GOOGL	23.95%	495.0	MSI	31.28%	184.0
252	VST	200.08%	58.0	JPM	30.34%	181.0
252	COST	28.04%	411.0	CDNS	47.69%	113.0
252	CCL	35.98%	317.0	ORCL	45.32%	117.0
252	MSFT	29.77%	372.0	GILD	12.75%	401.0
252	ETRN	38.67%	285.0	TRGP	42.73%	110.0
252	ORLY	27.29%	363.0	PCG	20.21%	231.0

Positive vs. Negative V-Scores: P365D, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MSTR	0.81%	132.0	LUMN	1.08%	82.0
1	GME	1.11%	88.0	TSLA	0.39%	197.0
1	VST	0.27%	231.0	EXPE	0.29%	203.0
1	AVGO	0.27%	204.0	INTC	0.38%	129.0
1	TMUS	0.37%	117.0	ORLY	0.32%	142.0
1	PWR	0.22%	178.0	BHC	0.7%	58.0
1	TRGP	0.19%	195.0	MSTR	1.49%	26.0
1	JPM	0.16%	215.0	T	0.24%	161.0
1	NVDA	0.16%	203.0	BXP	0.18%	190.0
1	THC	0.15%	205.0	GILD	0.21%	160.0
1	COST	0.14%	218.0	SBUX	0.14%	210.0
1	ORCL	0.12%	232.0	SLV	0.16%	182.0
1	AAPL	0.13%	210.0	VFC	0.46%	62.0
1	GLD	0.37%	73.0	TEVA	0.44%	64.0
1	MS	0.11%	229.0	CDNS	0.28%	97.0
1	GE	0.22%	118.0	HSBC	0.13%	195.0
1	TSLA	1.18%	21.0	AMGN	0.2%	131.0
1	AMC	0.13%	191.0	AMZN	0.19%	132.0
1	CMA	0.28%	83.0	VNO	0.2%	125.0
1	CHTR	0.55%	41.0	SNY	0.11%	220.0
1	MSI	0.13%	177.0	NFLX	0.26%	84.0
1	MNST	0.14%	152.0	NWL	0.12%	185.0
1	GS	0.18%	119.0	GS	0.36%	59.0
1	ISRG	0.2%	101.0	WFC	0.17%	123.0
1	X	0.1%	197.0	NVS	0.11%	179.0
1	T	0.43%	45.0	GE	0.22%	89.0
1	VNO	0.32%	58.0	CCL	0.25%	74.0
1	HLT	0.07%	225.0	BUD	0.11%	163.0
1	LW	0.15%	107.0	BMY	0.08%	227.0
1	AA	0.1%	158.0	ZTS	0.1%	169.0

Positive vs. Negative V-Scores: P365D, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	VST	3.51%	233.0	LUMN	6.37%	82.0
10	MSTR	4.35%	134.0	TSLA	2.62%	194.0
10	GME	6.47%	81.0	GME	4.25%	97.0
10	TRGP	2.52%	200.0	INTC	2.98%	132.0
10	AMC	2.64%	187.0	EXPE	1.82%	204.0
10	AVGO	2.32%	205.0	GILD	2.1%	163.0
10	NVDA	1.97%	204.0	T	2.16%	154.0
10	COST	1.36%	219.0	SBUX	1.37%	218.0
10	TMUS	2.37%	120.0	AMGN	2.31%	129.0
10	JPM	1.29%	215.0	SNY	1.33%	221.0
10	MS	1.12%	230.0	VNO	2.31%	125.0
10	ORCL	1.01%	233.0	HSBC	1.46%	192.0
10	NFLX	2.12%	105.0	UNH	3.26%	82.0
10	MSI	1.17%	174.0	MSTR	9.62%	26.0
10	META	1.42%	130.0	BAC	1.87%	129.0
10	CAH	0.78%	201.0	CHTR	1.47%	161.0
10	AAPL	0.72%	211.0	AMZN	1.78%	131.0
10	THC	0.68%	207.0	GNRC	1.59%	142.0
10	ISRG	1.38%	102.0	CSCO	1.8%	125.0
10	QQQ	0.59%	221.0	WFC	1.66%	132.0
10	GE	1.09%	119.0	ORLY	1.54%	140.0
10	HLT	0.56%	226.0	ISRG	2.47%	85.0
10	AZO	0.72%	167.0	VFC	3.17%	66.0
10	TDG	0.55%	216.0	GS	3.44%	59.0
10	VICI	0.91%	129.0	TEVA	3.07%	66.0
10	GLD	1.75%	66.0	NEM	0.97%	192.0
10	JAZZ	2.73%	42.0	SLV	0.95%	185.0
10	MNST	0.73%	152.0	BMY	0.73%	229.0
10	X	0.56%	197.0	BXP	0.84%	197.0
10	KEY	1.41%	78.0	CCL	2.37%	69.0

Positive vs. Negative V-Scores: P365D, 21d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	VST	7.54%	219.0	GME	12.86%	98.0
21	MSTR	8.7%	127.0	TSLA	6.81%	185.0
21	NVDA	5.24%	189.0	LUMN	15.31%	72.0
21	AVGO	4.9%	189.0	GILD	5.86%	157.0
21	TRGP	4.92%	186.0	SBUX	3.73%	204.0
21	GME	11.56%	69.0	AMGN	5.97%	118.0
21	AMC	4.51%	173.0	CHTR	4.61%	151.0
21	COST	3.36%	205.0	T	4.59%	147.0
21	ORCL	3.11%	217.0	VNO	5.41%	113.0
21	MS	2.62%	219.0	SNY	2.94%	206.0
21	TMUS	5.1%	111.0	EXPE	3.12%	189.0
21	JPM	2.79%	200.0	VFC	9.45%	62.0
21	NFLX	5.32%	97.0	HSBC	3.04%	176.0
21	META	4.27%	116.0	BMY	2.27%	215.0
21	MSI	2.7%	160.0	WFC	3.75%	129.0
21	GE	3.7%	103.0	ORLY	3.49%	124.0
21	HLT	1.76%	212.0	NFLX	5.17%	83.0
21	AAPL	1.87%	195.0	AMZN	3.52%	121.0
21	CAH	1.72%	188.0	NWL	2.51%	169.0
21	VICI	2.62%	123.0	INTC	3.65%	116.0
21	ISRG	3.27%	97.0	UNH	5.68%	74.0
21	AZO	1.87%	161.0	CSCO	3.65%	113.0
21	T	5.73%	49.0	BAC	3.32%	124.0
21	TDG	1.32%	201.0	ISRG	4.8%	80.0
21	ZION	3.93%	67.0	THC	20.66%	18.0
21	MNST	1.86%	139.0	GS	6.18%	59.0
21	SPY	1.13%	222.0	TMUS	4.48%	81.0
21	CMA	3.09%	77.0	BXP	1.88%	192.0
21	QQQ	1.15%	205.0	TFC	2.14%	165.0
21	KEY	3.06%	77.0	GNRC	2.35%	141.0

Positive vs. Negative V-Scores: P365D, 63d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	VST	26.07%	178.0	TSLA	34.62%	150.0
63	MSTR	42.54%	95.0	VNO	32.02%	97.0
63	TRGP	19.09%	143.0	LUMN	52.77%	51.0
63	AVGO	16.4%	151.0	EXPE	15.3%	150.0
63	LUMN	27.5%	88.0	GILD	16.84%	135.0
63	NVDA	13.46%	146.0	SBUX	12.16%	162.0
63	ORCL	11.03%	176.0	CHTR	13.98%	136.0
63	MS	10.61%	177.0	T	13.72%	137.0
63	VFC	21.39%	84.0	BMY	10.23%	174.0
63	JPM	9.83%	160.0	GME	20.41%	80.0
63	COST	8.15%	168.0	BXP	8.32%	164.0
63	MSI	9.6%	140.0	CCL	22.33%	58.0
63	CAH	7.66%	169.0	NFLX	16.04%	80.0
63	HLT	7.34%	166.0	HSBC	8.49%	148.0
63	ISRG	13.78%	81.0	WFC	10.95%	113.0
63	GME	19.15%	51.0	TMUS	15.55%	79.0
63	NFLX	15.3%	63.0	VFC	21.09%	55.0
63	META	9.98%	95.0	ORLY	10.11%	101.0
63	IRM	6.37%	146.0	AMZN	10.02%	99.0
63	TMUS	11.41%	80.0	GNRC	7.68%	122.0
63	AAPL	5.61%	151.0	SNY	5.61%	167.0
63	AZO	6.0%	132.0	TFC	6.13%	141.0
63	CCL	9.79%	75.0	NEM	5.15%	167.0
63	ZION	13.18%	55.0	BAC	7.44%	114.0
63	SPY	4.01%	180.0	ABBV	5.87%	142.0
63	BA	7.69%	86.0	ISRG	11.93%	68.0
63	GWW	4.33%	151.0	CSCO	10.24%	79.0
63	CMA	7.74%	82.0	NWL	5.09%	142.0
63	GS	9.56%	66.0	GS	12.11%	58.0
63	QQQ	3.87%	162.0	HCA	9.62%	70.0

Positive vs. Negative V-Scores: P365D, 126d Horizon

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	VST	74.57%	118.0	TSLA	67.15%	112.0
126	LUMN	133.05%	53.0	VNO	54.97%	93.0
126	MSTR	107.62%	44.0	EXPE	37.55%	95.0
126	TRGP	44.46%	89.0	T	28.56%	114.0
126	ORCL	30.59%	118.0	GILD	36.15%	89.0
126	MS	29.36%	117.0	BMY	24.65%	119.0
126	AVGO	32.02%	94.0	CCL	48.69%	53.0
126	NVDA	27.81%	96.0	TMUS	33.57%	74.0
126	JPM	20.35%	120.0	NFLX	36.89%	64.0
126	VFC	44.02%	55.0	MSTR	127.05%	18.0
126	MSI	23.15%	100.0	WFC	26.62%	85.0
126	IRM	26.13%	86.0	SBUX	22.61%	100.0
126	CAH	18.34%	121.0	GME	33.51%	66.0
126	HLT	17.63%	116.0	CHTR	19.91%	110.0
126	ISRG	30.88%	64.0	BXP	16.53%	118.0
126	COST	16.16%	108.0	LUMN	40.37%	39.0
126	CSCO	22.3%	75.0	HSBC	16.01%	95.0
126	PWR	15.96%	100.0	ORLY	20.18%	72.0
126	GWW	15.55%	102.0	VFC	43.86%	32.0
126	GBTC	20.64%	63.0	BAC	13.79%	96.0
126	CMA	26.36%	48.0	GS	25.92%	51.0
126	CCL	41.08%	29.0	NWL	13.57%	87.0
126	META	22.34%	52.0	GNRC	11.94%	98.0
126	SPY	9.77%	118.0	GBTC	44.37%	24.0
126	KEY	24.53%	46.0	USB	12.26%	85.0
126	QQQ	10.47%	103.0	META	29.11%	35.0
126	AAPL	11.29%	93.0	TFC	11.04%	86.0
126	AZO	10.22%	96.0	HD	15.37%	61.0
126	UAA	16.69%	56.0	CMA	17.22%	54.0
126	ZION	21.58%	43.0	AMZN	18.37%	50.0

Positive vs. Negative V-Scores: P90D, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	TMUS	0.79%	32.0	INTC	0.99%	44.0
1	MSTR	0.67%	37.0	VZ	0.49%	49.0
1	HCA	1.28%	16.0	BUD	0.59%	39.0
1	MNST	0.36%	50.0	BHC	2.13%	9.0
1	PRGO	5.85%	3.0	CMCSA	0.49%	35.0
1	X	0.32%	52.0	SNY	0.29%	53.0
1	GLD	0.34%	47.0	CDNS	0.36%	43.0
1	OXY	0.4%	35.0	GT	1.11%	13.0
1	AZO	0.45%	30.0	PWR	0.8%	18.0
1	COST	0.26%	47.0	AMGN	0.26%	53.0
1	GE	0.25%	48.0	CVS	0.27%	50.0
1	ACGL	0.24%	51.0	WFC	2.23%	6.0
1	LNC	0.37%	32.0	TEVA	4.31%	3.0
1	FCX	0.29%	39.0	GILD	0.56%	23.0
1	T	0.89%	12.0	HSBC	0.28%	46.0
1	GT	0.42%	24.0	WYNN	0.48%	25.0
1	CAH	0.29%	34.0	NVS	0.24%	48.0
1	AMD	1.93%	5.0	BMY	0.23%	50.0
1	BBY	0.37%	24.0	VICI	0.23%	43.0
1	TSLA	2.97%	3.0	CSCO	0.27%	36.0
1	AMC	0.18%	44.0	ABBV	0.41%	23.0
1	GOLD	0.4%	19.0	T	0.35%	26.0
1	VNO	0.61%	12.0	EXPE	0.18%	51.0
1	CSTM	0.14%	54.0	PEP	0.18%	48.0
1	CHTR	0.3%	23.0	QCOM	1.1%	8.0
1	MU	0.2%	35.0	ORLY	0.24%	35.0
1	AZN	0.36%	18.0	SLV	0.21%	39.0
1	BUD	1.06%	6.0	NEM	0.35%	23.0
1	DHI	0.16%	38.0	AZO	0.44%	17.0
1	NFLX	0.14%	42.0	MSTR	1.46%	5.0

Positive vs. Negative V-Scores: P90D, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	X	4.15%	49.0	INTC	9.66%	44.0
10	GE	3.67%	47.0	CVS	7.47%	50.0
10	MNST	2.84%	49.0	BUD	7.36%	37.0
10	TMUS	3.66%	34.0	AMGN	3.15%	51.0
10	NFLX	3.06%	40.0	SNY	3.01%	51.0
10	MOS	2.65%	43.0	VZ	2.9%	49.0
10	GLD	2.41%	39.0	HSBC	3.52%	40.0
10	GOLD	4.37%	21.0	GT	7.67%	17.0
10	T	4.53%	18.0	GSK	3.13%	41.0
10	NEM	4.49%	18.0	JAZZ	2.37%	52.0
10	CSTM	1.5%	52.0	CLF	4.46%	27.0
10	AZO	2.16%	34.0	GILD	4.77%	24.0
10	AZN	3.1%	22.0	NEM	5.49%	20.0
10	CAH	2.35%	29.0	NVS	2.42%	44.0
10	LLY	4.6%	14.0	GOLD	5.45%	19.0
10	TDG	1.29%	49.0	LNC	10.28%	9.0
10	ABBV	3.51%	16.0	WYNN	3.47%	25.0
10	ORLY	4.98%	11.0	SLV	2.06%	40.0
10	HCA	2.53%	20.0	SBUX	1.62%	50.0
10	COST	1.12%	45.0	VICI	2.13%	37.0
10	RIO	2.54%	18.0	PRGO	1.92%	41.0
10	FCX	1.03%	43.0	UNH	2.43%	31.0
10	TRGP	0.85%	51.0	ABBV	2.96%	25.0
10	META	1.22%	33.0	WFC	5.63%	13.0
10	LNC	1.25%	29.0	MSTR	14.6%	5.0
10	TSLA	7.04%	5.0	CSCO	1.68%	40.0
10	KHC	1.05%	31.0	T	3.65%	17.0
10	CHTR	1.68%	19.0	XOM	1.6%	35.0
10	JPM	0.63%	49.0	CMCSA	1.28%	39.0
10	ACGL	0.51%	50.0	AZO	4.04%	11.0

Positive vs. Negative V-Scores: P90D, 21d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	MNST	7.07%	41.0	CVS	15.16%	40.0
21	TMUS	8.61%	29.0	BUD	17.57%	28.0
21	X	5.86%	38.0	GILD	15.61%	22.0
21	CSTM	5.12%	41.0	AMGN	8.09%	40.0
21	T	12.3%	17.0	SNY	6.79%	41.0
21	NFLX	5.35%	35.0	JAZZ	6.33%	41.0
21	GE	5.15%	36.0	VZ	6.62%	39.0
21	AZO	4.85%	32.0	INTC	8.05%	32.0
21	ABBV	13.99%	11.0	GSK	7.86%	31.0
21	AZN	7.64%	20.0	HSBC	7.87%	30.0
21	GLD	4.98%	30.0	GOLD	12.17%	19.0
21	GOLD	7.73%	15.0	PRGO	6.78%	34.0
21	COST	2.88%	36.0	NVS	6.35%	35.0
21	ORLY	7.52%	13.0	CLF	8.59%	22.0
21	KHC	3.37%	27.0	LNC	16.03%	11.0
21	BUD	10.0%	9.0	ABBV	8.03%	20.0
21	LLY	7.79%	10.0	NEM	8.45%	19.0
21	META	3.19%	24.0	SBUX	3.73%	41.0
21	CHTR	3.39%	19.0	SLV	4.69%	31.0
21	TDG	1.64%	39.0	VICI	4.85%	27.0
21	NEM	5.5%	11.0	CSCO	3.63%	33.0
21	VICI	5.03%	10.0	BMY	2.45%	39.0
21	CAH	2.26%	21.0	T	10.25%	9.0
21	INTU	2.56%	17.0	WYNN	3.83%	22.0
21	RIO	2.73%	13.0	POST	2.38%	34.0
21	HSBC	8.19%	4.0	WFC	6.35%	11.0
21	HCA	2.15%	12.0	LLY	3.88%	16.0
21	MRK	1.52%	15.0	AZN	6.56%	9.0
21	GSK	9.98%	2.0	ORLY	2.52%	19.0
21	NVS	6.02%	3.0	TLT	2.51%	19.0

Positive vs. Negative V-Scores: P30D, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-03-03 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MSTR	2.22%	10.0	MSTR	3.24%	4.0
1	TSLA	6.14%	2.0	TEVA	6.04%	2.0
1	FCX	1.14%	10.0	AAP	0.55%	20.0
1	GT	1.02%	10.0	VZ	0.66%	16.0
1	MOS	0.98%	10.0	UNH	0.93%	11.0
1	MNST	0.6%	16.0	PWR	1.54%	6.0
1	DHI	0.93%	10.0	SLV	0.52%	16.0
1	X	0.45%	20.0	CDNS	0.49%	16.0
1	NEM	1.36%	6.0	AZO	0.53%	14.0
1	GLD	0.39%	20.0	INTC	0.43%	17.0
1	OXY	0.5%	15.0	IEP	7.1%	1.0
1	BBY	0.51%	14.0	BA	1.41%	5.0
1	CPRT	0.44%	16.0	POST	0.38%	17.0
1	LW	0.39%	17.0	MOS	0.68%	9.0
1	ACGL	0.29%	19.0	AMD	0.27%	20.0
1	HCA	0.91%	6.0	CMCSA	0.41%	12.0
1	AZO	1.28%	4.0	BMY	0.25%	19.0
1	CHTR	0.67%	6.0	XOM	0.27%	16.0
1	FIS	0.24%	16.0	LLY	1.29%	3.0
1	CAH	0.22%	16.0	GOLD	0.44%	7.0
1	MSI	0.18%	19.0	CVS	0.18%	17.0
1	MRK	1.14%	3.0	CNC	0.15%	19.0
1	THC	0.16%	18.0	BXP	2.41%	1.0
1	KALU	0.23%	12.0	BUD	0.17%	13.0
1	XOM	2.07%	1.0	NWL	0.11%	18.0
1	GNRC	0.13%	16.0	RIO	0.19%	10.0
1	BHP	0.21%	8.0	CSCO	0.19%	10.0
1	ORLY	0.73%	2.0	LEN	0.31%	6.0
1	INTU	0.07%	19.0	NFLX	0.89%	2.0
1	TDG	0.1%	13.0	T	0.11%	16.0

Positive vs. Negative V-Scores: P30D, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-03-03 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	X	11.32%	11.0	INTC	12.34%	10.0
10	MOS	12.54%	9.0	AMD	7.56%	11.0
10	BA	12.52%	6.0	MSTR	19.29%	4.0
10	TRGP	7.2%	10.0	CDNS	6.78%	10.0
10	FCX	9.18%	7.0	AAP	5.75%	11.0
10	VST	6.59%	9.0	UNH	6.12%	10.0
10	MSTR	28.79%	2.0	XOM	6.12%	8.0
10	FIS	5.48%	10.0	PWR	9.32%	5.0
10	NEM	10.67%	5.0	AZO	4.27%	8.0
10	GE	4.16%	11.0	ORLY	2.95%	11.0
10	LW	4.02%	11.0	SLV	3.21%	9.0
10	OXY	4.74%	9.0	CVS	2.82%	10.0
10	CAH	5.31%	8.0	CMCSA	3.13%	9.0
10	GLD	3.72%	11.0	BAC	5.57%	5.0
10	THC	3.71%	10.0	FCX	12.0%	2.0
10	ACGL	3.21%	11.0	T	2.42%	8.0
10	MNST	4.42%	8.0	BA	6.32%	3.0
10	HCA	5.11%	6.0	NEM	6.06%	3.0
10	PCG	4.3%	7.0	CNC	1.62%	10.0
10	TSLA	24.96%	1.0	ZION	6.72%	2.0
10	TDG	2.27%	10.0	VZ	1.34%	10.0
10	JPM	1.95%	11.0	CMA	2.47%	5.0
10	AA	2.15%	10.0	CHTR	1.53%	8.0
10	GOLD	4.84%	4.0	MS	11.26%	1.0
10	WFC	2.41%	8.0	GOLD	5.47%	2.0
10	MSI	1.82%	10.0	VNO	1.09%	9.0
10	CCL	2.5%	7.0	MU	1.49%	6.0
10	CPRT	2.08%	8.0	MOS	3.51%	2.0
10	NVDA	1.46%	11.0	BXP	6.8%	1.0
10	TFC	2.65%	6.0	HON	0.56%	11.0

1<=VS<=6 vs -1>=VS>=-6: All TMD, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MSTR	1.3%	146.0	MSTR	0.5%	291.0
1	PWR	0.24%	462.0	AMZN	0.21%	477.0
1	LLY	0.21%	510.0	TSLA	0.28%	344.0
1	X	0.18%	542.0	VST	0.21%	401.0
1	GE	0.2%	383.0	T	0.18%	385.0
1	NVDA	0.26%	272.0	ORLY	0.32%	210.0
1	CTLT	0.17%	429.0	WYNN	0.27%	243.0
1	JPM	0.15%	460.0	CDNS	0.29%	206.0
1	GME	0.21%	318.0	GME	0.34%	175.0
1	TDG	0.11%	580.0	HD	0.13%	413.0
1	CPRT	0.11%	612.0	SNY	0.09%	587.0
1	PHM	0.12%	532.0	NFLX	0.23%	237.0
1	GT	0.13%	483.0	LUMN	0.35%	151.0
1	HLT	0.13%	479.0	HCA	0.18%	291.0
1	AAPL	0.14%	435.0	TEVA	0.35%	147.0
1	AVGO	0.12%	507.0	FITB	0.21%	244.0
1	OXY	0.18%	337.0	PCG	0.17%	301.0
1	MU	0.11%	521.0	TRGP	0.38%	130.0
1	FCX	0.11%	528.0	NAVI	0.14%	341.0
1	EXPE	0.26%	211.0	SBUX	0.16%	296.0
1	TRGP	0.11%	508.0	TMUS	0.09%	546.0
1	QQQ	0.1%	553.0	GBTC	0.26%	167.0
1	WFC	0.29%	171.0	ISRG	0.12%	349.0
1	MNST	0.14%	349.0	ORCL	0.36%	119.0
1	INTU	0.14%	329.0	CAH	0.17%	244.0
1	COST	0.07%	593.0	RIO	0.14%	285.0
1	THC	0.1%	426.0	META	0.13%	300.0
1	XOM	0.17%	247.0	GWW	0.2%	191.0
1	TMUS	0.28%	149.0	GNRC	0.11%	344.0
1	AMD	0.11%	384.0	LEN	0.81%	46.0

1<=VS<=6 vs -1>=VS>=-6: All TMD, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	3.63%	270.0	MSTR	4.08%	291.0
10	LLY	1.84%	508.0	VST	2.22%	401.0
10	PWR	1.75%	463.0	AMZN	1.26%	476.0
10	AVGO	1.52%	511.0	CDNS	2.2%	207.0
10	TDG	1.33%	583.0	GBTC	2.7%	167.0
10	GE	1.99%	384.0	TSLA	1.31%	339.0
10	MSTR	5.18%	143.0	META	1.46%	303.0
10	PHM	1.36%	534.0	NFLX	1.8%	239.0
10	TRGP	1.4%	513.0	TMUS	0.79%	545.0
10	X	1.11%	548.0	GILD	0.73%	524.0
10	ORCL	1.31%	455.0	CAH	1.49%	244.0
10	JPM	1.24%	460.0	HSBC	0.74%	477.0
10	AZO	1.16%	480.0	SNY	0.58%	590.0
10	ACGL	1.14%	472.0	SLV	0.71%	479.0
10	CPRT	0.87%	608.0	ISRG	0.94%	353.0
10	MU	0.97%	527.0	ADBE	0.71%	457.0
10	THC	1.18%	425.0	WYNN	1.27%	244.0
10	COST	0.82%	594.0	XOM	0.95%	326.0
10	WDC	1.3%	375.0	GS	1.1%	275.0
10	GME	1.52%	311.0	TEVA	2.02%	149.0
10	IRM	0.98%	475.0	ORLY	1.44%	208.0
10	VST	2.16%	215.0	TRGP	2.27%	129.0
10	META	2.17%	214.0	AVGO	2.72%	105.0
10	FCX	0.83%	534.0	HCA	0.98%	286.0
10	OXY	1.27%	333.0	ABBV	0.75%	360.0
10	HLT	0.85%	482.0	POST	0.56%	475.0
10	CTLT	0.91%	430.0	MSFT	1.21%	217.0
10	DHI	0.63%	609.0	AMGN	0.59%	387.0
10	MSI	1.03%	359.0	UNH	1.1%	206.0
10	AAPL	0.83%	437.0	BUD	0.5%	449.0

1<=VS<=6 vs -1>=VS>=-6: All TMD, 21d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	LLY	3.93%	499.0	MSTR	9.23%	287.0
21	NVDA	7.43%	256.0	VST	4.77%	401.0
21	GE	5.13%	368.0	AMZN	2.96%	467.0
21	TDG	3.19%	572.0	META	4.42%	303.0
21	PWR	3.84%	455.0	GILD	2.35%	518.0
21	PHM	2.94%	524.0	TSLA	3.33%	333.0
21	AVGO	3.05%	500.0	GBTC	6.15%	168.0
21	TRGP	2.85%	499.0	TMUS	1.76%	544.0
21	ORCL	3.11%	443.0	CAH	3.44%	244.0
21	X	2.32%	537.0	NFLX	3.49%	236.0
21	MSTR	8.96%	139.0	HSBC	1.67%	461.0
21	AZO	2.6%	474.0	AMGN	1.89%	384.0
21	CPRT	2.01%	599.0	GS	2.4%	275.0
21	COST	2.0%	580.0	CDNS	3.27%	201.0
21	THC	2.57%	413.0	ISRG	1.85%	348.0
21	VST	4.93%	202.0	SLV	1.36%	467.0
21	JPM	2.22%	445.0	ORLY	3.25%	193.0
21	EXPE	4.66%	211.0	SNY	1.08%	576.0
21	ACGL	2.16%	454.0	TRGP	4.78%	128.0
21	WDC	2.59%	371.0	LUMN	4.3%	141.0
21	GWW	2.09%	424.0	GME	3.29%	184.0
21	MU	1.69%	519.0	AVGO	5.76%	105.0
21	DHI	1.43%	601.0	XOM	1.86%	318.0
21	HLT	1.79%	467.0	ABBV	1.67%	353.0
21	ETRN	2.31%	361.0	WFC	1.24%	467.0
21	IRM	1.78%	461.0	POST	1.16%	466.0
21	META	3.87%	206.0	IRM	3.3%	162.0
21	MNST	2.36%	336.0	GNRC	1.5%	351.0
21	MSI	2.26%	345.0	BAC	1.69%	286.0
21	FCX	1.45%	523.0	HCA	1.69%	283.0

1<=VS<=6 vs -1>=VS>=-6: All TMD, 63d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	29.99%	232.0	VST	14.71%	401.0
63	LLY	13.0%	495.0	MSTR	20.5%	286.0
63	AVGO	13.51%	458.0	META	17.28%	294.0
63	GE	17.01%	330.0	GBTC	29.76%	163.0
63	TDG	9.4%	533.0	AMZN	8.07%	443.0
63	PHM	9.67%	506.0	GME	20.8%	169.0
63	TRGP	9.72%	463.0	TSLA	11.43%	304.0
63	MSTR	38.29%	116.0	GILD	6.61%	496.0
63	VST	24.89%	167.0	TMUS	5.3%	542.0
63	PWR	9.38%	441.0	NFLX	12.27%	233.0
63	ETRN	11.08%	347.0	HSBC	5.95%	433.0
63	X	7.1%	505.0	WFC	5.7%	451.0
63	ORCL	8.71%	407.0	ISRG	7.04%	336.0
63	DHI	6.23%	564.0	HCA	8.58%	275.0
63	IRM	8.22%	420.0	CAH	8.56%	241.0
63	CMG	6.42%	519.0	GS	7.23%	274.0
63	JPM	8.19%	405.0	POST	4.44%	428.0
63	CPRT	5.63%	577.0	WRK	9.08%	192.0
63	COST	5.81%	543.0	CDNS	10.6%	164.0
63	THC	8.27%	376.0	ADBE	3.87%	419.0
63	GWW	8.09%	383.0	AVGO	15.12%	104.0
63	TEVA	7.79%	394.0	XOM	5.02%	288.0
63	HLT	7.03%	430.0	ORLY	8.34%	170.0
63	CCL	7.58%	356.0	BAC	5.03%	276.0
63	LEN	4.75%	562.0	TRGP	10.59%	129.0
63	AZO	5.94%	445.0	LUMN	10.87%	124.0
63	ACGL	5.89%	425.0	SLV	2.85%	435.0
63	MSI	7.39%	325.0	MSI	5.97%	197.0
63	WDC	6.73%	355.0	HD	3.04%	387.0
63	CAH	6.02%	340.0	TEVA	8.39%	140.0

1<=VS<=6 vs -1>=VS>=-6: All TMD, 126d Horizon

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	80.27%	205.0	MSTR	83.87%	283.0
126	LLY	26.97%	451.0	VST	30.83%	400.0
126	AVGO	27.84%	417.0	GBTC	77.69%	157.0
126	PHM	23.96%	459.0	META	40.78%	287.0
126	GE	38.51%	285.0	NFLX	30.08%	217.0
126	TDG	20.61%	488.0	AMZN	15.95%	402.0
126	TRGP	24.02%	411.0	TMUS	11.09%	537.0
126	VST	82.76%	115.0	ISRG	18.63%	315.0
126	IRM	24.88%	363.0	WFC	12.88%	424.0
126	DHI	15.17%	524.0	GILD	11.14%	450.0
126	THC	23.18%	342.0	GME	31.36%	159.0
126	PWR	20.07%	390.0	CAH	20.25%	238.0
126	ORCL	20.49%	367.0	HCA	16.6%	260.0
126	LEN	14.26%	518.0	GS	14.0%	267.0
126	CPRT	13.48%	524.0	POST	8.58%	419.0
126	CMG	14.91%	465.0	HSBC	9.33%	380.0
126	X	14.52%	461.0	TSLA	12.89%	274.0
126	GWW	18.57%	334.0	ACGL	20.01%	169.0
126	TEVA	17.71%	348.0	AVGO	32.27%	104.0
126	ETRN	19.51%	313.0	ADBE	8.86%	372.0
126	COST	12.12%	485.0	CCL	20.02%	162.0
126	MU	12.9%	438.0	SLV	8.16%	394.0
126	JPM	15.38%	365.0	GWW	15.81%	189.0
126	HLT	14.02%	382.0	CDNS	18.35%	153.0
126	GOOGL	12.45%	422.0	MSI	14.16%	191.0
126	ORLY	13.47%	390.0	HD	7.61%	347.0
126	MSTR	69.91%	74.0	XOM	9.57%	275.0
126	MSI	18.01%	285.0	GE	11.07%	219.0
126	WYNN	15.5%	315.0	THC	22.03%	105.0
126	ACGL	12.69%	370.0	TRGP	18.03%	127.0

1<=VS<=6 vs -1>=VS>=-6: All TMD, 252d Horizon

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	163.5%	177.0	MSTR	248.46%	264.0
252	LLY	64.74%	412.0	VST	115.41%	400.0
252	PHM	65.78%	359.0	META	96.67%	247.0
252	THC	73.9%	284.0	GBTC	150.47%	132.0
252	GBTC	83.01%	236.0	AMZN	37.45%	348.0
252	GE	73.49%	263.0	ISRG	41.62%	270.0
252	TDG	47.96%	386.0	NFLX	66.07%	152.0
252	DHI	43.05%	415.0	TMUS	20.8%	459.0
252	TRGP	51.56%	319.0	WFC	27.69%	334.0
252	CPRT	34.76%	427.0	CAH	37.49%	238.0
252	LEN	35.1%	421.0	ACGL	50.75%	169.0
252	AVGO	44.16%	332.0	ADBE	28.99%	280.0
252	IRM	50.39%	274.0	AVGO	80.99%	90.0
252	MU	41.11%	332.0	GE	50.13%	141.0
252	CMG	37.07%	359.0	SLV	22.38%	291.0
252	PWR	44.99%	289.0	POST	16.71%	371.0
252	TEVA	40.71%	299.0	HSBC	21.64%	280.0
252	VST	200.08%	58.0	GWW	33.31%	179.0
252	AMAT	35.07%	323.0	GS	27.86%	210.0
252	AMD	35.43%	312.0	MSI	31.28%	184.0
252	CCL	37.66%	279.0	JPM	30.71%	174.0
252	X	28.87%	362.0	ORCL	45.32%	117.0
252	GOOGL	31.96%	324.0	INTU	24.27%	218.0
252	COST	27.45%	372.0	CDNS	47.57%	110.0
252	ORLY	27.22%	359.0	GME	46.79%	101.0
252	ORCL	36.53%	264.0	TRGP	42.73%	110.0
252	QQQ	25.5%	370.0	TEVA	54.15%	82.0
252	HLT	34.52%	267.0	HCA	20.84%	210.0
252	ETRN	36.35%	253.0	GILD	11.22%	363.0
252	GWW	39.92%	229.0	XOM	15.19%	267.0

1<=VS<=6 vs -1>=VS>=-6: P365D, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MSTR	1.32%	115.0	LUMN	1.32%	68.0
1	GME	1.11%	88.0	EXPE	0.37%	179.0
1	THC	0.35%	139.0	TSLA	0.47%	111.0
1	PWR	0.27%	172.0	ORLY	0.32%	136.0
1	TMUS	0.36%	116.0	SBUX	0.33%	122.0
1	UAA	0.36%	112.0	MSTR	1.49%	26.0
1	ORCL	0.22%	180.0	T	0.34%	102.0
1	TRGP	0.19%	186.0	SLV	0.18%	180.0
1	X	0.2%	173.0	BHC	0.63%	50.0
1	JPM	0.16%	214.0	INTC	0.35%	89.0
1	AVGO	0.19%	172.0	CCL	0.46%	66.0
1	COST	0.14%	215.0	CDNS	0.32%	93.0
1	AAPL	0.14%	198.0	BXP	0.17%	174.0
1	GLD	0.37%	72.0	TEVA	0.44%	64.0
1	GE	0.22%	118.0	AMZN	0.21%	125.0
1	TSLA	1.18%	21.0	HSBC	0.13%	195.0
1	CHTR	0.55%	41.0	VFC	0.43%	61.0
1	CMA	0.27%	82.0	CHTR	0.21%	121.0
1	MNST	0.14%	152.0	AMGN	0.22%	114.0
1	GS	0.18%	118.0	GILD	0.16%	154.0
1	HLT	0.1%	207.0	NFLX	0.28%	82.0
1	ISRG	0.2%	101.0	GME	0.33%	70.0
1	MSI	0.12%	173.0	GS	0.36%	59.0
1	T	0.43%	45.0	WFC	0.16%	122.0
1	QQQ	0.1%	181.0	CMCSA	0.16%	122.0
1	VNO	0.31%	54.0	BUD	0.11%	163.0
1	MS	0.1%	171.0	PRGO	0.14%	135.0
1	OXY	0.2%	83.0	TFC	0.12%	151.0
1	VFC	0.13%	121.0	GE	0.2%	88.0
1	LW	0.15%	102.0	VNO	0.23%	74.0

1<=VS<=6 vs -1>=VS>=-6: P365D, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MSTR	5.15%	112.0	LUMN	6.77%	67.0
10	GME	6.47%	81.0	TSLA	3.74%	106.0
10	TRGP	2.61%	191.0	GME	4.5%	78.0
10	AMC	2.73%	178.0	EXPE	1.73%	181.0
10	COST	1.34%	216.0	GILD	1.98%	157.0
10	ORCL	1.56%	184.0	AMGN	2.51%	113.0
10	JPM	1.34%	214.0	HSBC	1.46%	192.0
10	TMUS	2.37%	119.0	MSTR	9.62%	26.0
10	NVDA	2.55%	91.0	BAC	1.93%	126.0
10	NFLX	2.12%	105.0	SNY	1.39%	170.0
10	META	1.8%	120.0	GNRC	1.64%	138.0
10	UAA	1.88%	111.0	UNH	2.93%	76.0
10	MS	1.16%	173.0	VNO	3.01%	74.0
10	MSI	1.12%	170.0	WFC	1.67%	131.0
10	AAPL	0.84%	200.0	AMZN	1.68%	124.0
10	HLT	0.8%	210.0	GS	3.44%	59.0
10	VST	1.07%	153.0	TEVA	3.07%	66.0
10	CYH	1.07%	133.0	ORLY	1.49%	134.0
10	ISRG	1.38%	102.0	BMY	1.05%	190.0
10	THC	1.0%	138.0	CSCO	1.89%	105.0
10	AVGO	0.78%	176.0	VFC	2.91%	65.0
10	GE	1.09%	119.0	T	2.03%	92.0
10	AZO	0.75%	162.0	ISRG	2.31%	80.0
10	KEY	1.63%	74.0	NEM	1.0%	174.0
10	GLD	1.75%	66.0	SLV	0.93%	183.0
10	JAZZ	2.73%	42.0	BUD	0.95%	162.0
10	MNST	0.73%	152.0	CHTR	1.23%	123.0
10	QQQ	0.61%	180.0	LNC	2.85%	52.0
10	ZION	1.43%	75.0	NFLX	1.72%	84.0
10	CAH	0.59%	177.0	ABBV	0.8%	167.0

1<=VS<=6 vs -1>=VS>=-6: P365D, 21d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	MSTR	11.11%	108.0	GME	13.36%	79.0
21	TRGP	5.11%	177.0	LUMN	18.19%	58.0
21	AMC	5.07%	164.0	GILD	5.73%	151.0
21	GME	11.56%	69.0	TSLA	7.6%	100.0
21	ORCL	4.12%	172.0	AMGN	6.24%	110.0
21	COST	3.43%	202.0	SNY	3.82%	156.0
21	TMUS	5.15%	110.0	VFC	9.11%	61.0
21	JPM	2.82%	199.0	HSBC	3.04%	176.0
21	NFLX	5.32%	97.0	EXPE	3.17%	166.0
21	META	4.39%	112.0	WFC	3.87%	128.0
21	VST	3.4%	140.0	CHTR	4.34%	113.0
21	AVGO	2.5%	165.0	BMY	2.74%	176.0
21	MSI	2.64%	156.0	NFLX	5.18%	81.0
21	MS	2.51%	162.0	ORLY	3.45%	119.0
21	GE	3.7%	103.0	BAC	3.32%	121.0
21	UAA	3.46%	106.0	CSCO	3.88%	98.0
21	HLT	1.83%	195.0	AMZN	3.26%	115.0
21	AAPL	1.91%	185.0	THC	20.66%	18.0
21	ISRG	3.27%	97.0	VNO	5.98%	62.0
21	AZO	1.93%	156.0	TFC	2.4%	153.0
21	VICI	2.46%	121.0	GS	6.18%	59.0
21	CYH	2.26%	126.0	TMUS	4.5%	80.0
21	T	5.73%	49.0	T	4.16%	86.0
21	CAH	1.7%	164.0	ISRG	4.64%	75.0
21	ZION	3.93%	67.0	UNH	5.11%	68.0
21	MNST	1.86%	139.0	GNRC	2.5%	137.0
21	SPY	1.26%	197.0	NVS	2.46%	136.0
21	KEY	3.27%	73.0	TEVA	5.13%	63.0
21	QQQ	1.37%	168.0	ABBV	2.0%	160.0
21	CMA	3.03%	76.0	LNC	5.86%	54.0

1<=VS<=6 vs -1>=VS>=-6: P365D, 63d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	MSTR	48.88%	85.0	TSLA	46.72%	71.0
63	TRGP	19.29%	141.0	LUMN	64.15%	41.0
63	AVGO	16.88%	123.0	GILD	16.41%	129.0
63	LUMN	25.78%	77.0	EXPE	15.16%	130.0
63	VST	18.17%	105.0	BMY	11.47%	138.0
63	VFC	21.39%	84.0	VNO	30.99%	46.0
63	MS	13.47%	122.0	GME	21.14%	64.0
63	ORCL	11.55%	136.0	BXP	8.71%	148.0
63	JPM	9.86%	159.0	SNY	9.75%	132.0
63	COST	8.16%	165.0	NFLX	16.2%	78.0
63	MSI	9.39%	136.0	HSBC	8.49%	148.0
63	HLT	7.5%	158.0	WFC	11.08%	112.0
63	ISRG	13.78%	81.0	TMUS	15.57%	78.0
63	CAH	7.39%	145.0	CCL	23.84%	50.0
63	CYH	10.34%	98.0	CHTR	11.88%	99.0
63	IRM	6.99%	143.0	VFC	20.58%	54.0
63	GME	19.15%	51.0	T	13.2%	76.0
63	NFLX	15.3%	63.0	ORLY	9.98%	96.0
63	TMUS	11.41%	79.0	GNRC	7.84%	119.0
63	META	10.19%	85.0	AMZN	9.75%	91.0
63	UAA	10.62%	81.0	ABBV	6.23%	139.0
63	AAPL	5.61%	145.0	BAC	7.57%	111.0
63	AZO	5.99%	127.0	TFC	6.47%	129.0
63	CCL	9.79%	75.0	ISRG	12.01%	63.0
63	ZION	13.18%	55.0	CSCO	11.28%	64.0
63	GWW	4.33%	151.0	GS	12.11%	58.0
63	SPY	4.08%	157.0	SBUX	7.9%	84.0
63	GS	9.56%	66.0	USB	4.94%	133.0
63	GE	9.57%	65.0	NEM	4.16%	150.0
63	PWR	4.11%	151.0	HCA	9.9%	62.0

1<=VS<=6 vs -1>=VS>=-6: P365D, 126d Horizon

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	LUMN	125.81%	43.0	EXPE	37.81%	89.0
126	MSTR	109.59%	43.0	GILD	35.54%	83.0
126	VST	79.07%	53.0	BMY	26.56%	93.0
126	TRGP	44.46%	89.0	TMUS	33.63%	73.0
126	ORCL	31.89%	96.0	NFLX	37.32%	62.0
126	AVGO	32.02%	82.0	MSTR	127.05%	18.0
126	JPM	20.49%	119.0	WFC	26.62%	85.0
126	VFC	44.02%	55.0	CCL	47.81%	46.0
126	IRM	26.13%	86.0	TSLA	53.48%	41.0
126	MSI	22.78%	96.0	BXP	18.69%	107.0
126	MS	29.47%	72.0	VNO	39.02%	45.0
126	ISRG	30.88%	64.0	GME	32.13%	54.0
126	HLT	17.65%	110.0	LUMN	50.25%	33.0
126	COST	16.15%	107.0	HSBC	16.01%	95.0
126	CAH	17.51%	96.0	CHTR	18.3%	77.0
126	CSCO	22.33%	74.0	VFC	43.86%	32.0
126	PWR	15.96%	100.0	T	26.57%	52.0
126	GWW	15.55%	102.0	ORLY	20.04%	67.0
126	GBTC	20.64%	63.0	GS	25.92%	51.0
126	CMA	26.3%	47.0	BAC	13.71%	93.0
126	CCL	41.08%	29.0	NWL	22.83%	49.0
126	META	22.44%	51.0	GNRC	11.59%	95.0
126	AAPL	11.59%	90.0	GBTC	44.37%	24.0
126	SPY	9.82%	104.0	USB	12.26%	85.0
126	KEY	23.66%	42.0	META	29.11%	35.0
126	UAA	16.69%	56.0	CMA	17.22%	54.0
126	AZO	10.26%	91.0	AMZN	18.37%	50.0
126	ZION	21.58%	43.0	TFC	11.3%	81.0
126	QQQ	10.2%	86.0	HD	15.21%	60.0
126	GS	25.85%	33.0	GE	11.93%	75.0

1<=VS<=6 vs -1>=VS>=-6: P90D, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MSTR	1.32%	30.0	INTC	2.61%	22.0
1	X	0.87%	35.0	VZ	0.49%	49.0
1	CSTM	1.48%	20.0	BUD	0.59%	39.0
1	TMUS	0.79%	32.0	BHC	2.64%	8.0
1	HCA	1.28%	16.0	CDNS	0.45%	39.0
1	MNST	0.36%	50.0	CMCSA	0.51%	34.0
1	PRGO	5.85%	3.0	SNY	0.5%	33.0
1	GLD	0.34%	46.0	GT	1.11%	13.0
1	OXY	0.4%	35.0	AMGN	0.38%	36.0
1	AZO	0.45%	30.0	WFC	2.23%	6.0
1	COST	0.26%	47.0	PWR	0.76%	17.0
1	GE	0.25%	48.0	TEVA	4.31%	3.0
1	LNC	0.37%	32.0	GILD	0.56%	23.0
1	MU	0.46%	25.0	HSBC	0.28%	46.0
1	FCX	0.29%	39.0	WYNN	0.48%	25.0
1	T	0.89%	12.0	CVS	0.29%	41.0
1	THC	0.21%	49.0	NVS	0.24%	48.0
1	NFLX	0.25%	41.0	SLV	0.31%	37.0
1	GT	0.42%	24.0	BMY	0.23%	50.0
1	CAH	0.29%	34.0	ORLY	0.3%	34.0
1	BBY	0.37%	24.0	EXPE	0.23%	45.0
1	TSLA	2.97%	3.0	VICI	0.23%	43.0
1	DHI	0.24%	37.0	ABBV	0.41%	23.0
1	ACGL	0.17%	46.0	PEP	0.18%	48.0
1	GOLD	0.4%	19.0	QCOM	1.1%	8.0
1	VNO	0.61%	12.0	AAP	0.25%	33.0
1	AMD	1.77%	4.0	NEM	0.35%	23.0
1	CHTR	0.3%	23.0	CSCO	0.23%	33.0
1	AZN	0.36%	18.0	SBUX	0.2%	38.0
1	BUD	1.06%	6.0	AZO	0.44%	17.0

1<=VS<=6 vs -1>=VS>=-6: P90D, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	GE	3.67%	47.0	CVS	7.28%	39.0
10	X	4.0%	38.0	BUD	7.36%	37.0
10	MNST	2.84%	49.0	AMGN	4.19%	35.0
10	TMUS	3.66%	34.0	VZ	2.9%	49.0
10	NFLX	3.06%	40.0	HSBC	3.52%	40.0
10	MOS	2.65%	43.0	GT	7.67%	17.0
10	GLD	2.41%	39.0	GILD	4.77%	24.0
10	CSTM	3.69%	25.0	GSK	2.83%	39.0
10	GOLD	4.37%	21.0	NVS	2.42%	44.0
10	T	4.53%	18.0	NEM	5.24%	19.0
10	NEM	4.49%	18.0	GOLD	5.44%	18.0
10	AZO	2.16%	34.0	SNY	2.78%	35.0
10	AZN	3.1%	22.0	LNC	10.28%	9.0
10	CAH	2.35%	29.0	WYNN	3.47%	25.0
10	LLY	4.6%	14.0	CLF	3.63%	22.0
10	ABBV	3.51%	16.0	VICI	2.13%	37.0
10	ORLY	4.98%	11.0	SLV	2.03%	38.0
10	HCA	2.53%	20.0	PRGO	2.3%	33.0
10	COST	1.12%	45.0	INTC	3.77%	20.0
10	META	1.56%	31.0	UNH	2.43%	31.0
10	RIO	2.54%	18.0	ABBV	2.96%	25.0
10	FCX	1.03%	43.0	WFC	5.63%	13.0
10	TDG	0.95%	46.0	MSTR	14.6%	5.0
10	MU	1.32%	29.0	T	3.72%	16.0
10	LNC	1.25%	29.0	XOM	1.6%	35.0
10	TSLA	7.04%	5.0	CSCO	1.42%	35.0
10	KHC	1.05%	31.0	CMCSA	1.24%	38.0
10	CHTR	1.68%	19.0	AZO	4.04%	11.0
10	JPM	0.63%	49.0	BMY	0.9%	49.0
10	TRGP	0.62%	44.0	VFC	4.85%	9.0

1<=VS<=6 vs -1>=VS>=-6: P90D, 21d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	MNST	7.07%	41.0	CVS	15.47%	32.0
21	TMUS	8.61%	29.0	BUD	17.57%	28.0
21	T	12.3%	17.0	GILD	15.61%	22.0
21	NFLX	5.35%	35.0	AMGN	9.53%	32.0
21	GE	5.15%	36.0	VZ	6.62%	39.0
21	X	5.87%	31.0	HSBC	7.87%	30.0
21	AZO	4.85%	32.0	GSK	8.09%	29.0
21	ABBV	13.99%	11.0	NVS	6.35%	35.0
21	AZN	7.64%	20.0	GOLD	12.18%	18.0
21	GLD	4.98%	30.0	SNY	7.9%	26.0
21	CSTM	6.55%	22.0	PRGO	7.21%	28.0
21	GOLD	7.73%	15.0	LNC	16.03%	11.0
21	COST	2.88%	36.0	ABBV	8.03%	20.0
21	ORLY	7.52%	13.0	NEM	7.88%	18.0
21	KHC	3.37%	27.0	CLF	8.16%	17.0
21	BUD	10.0%	9.0	SLV	4.76%	29.0
21	LLY	7.79%	10.0	INTC	9.15%	15.0
21	META	3.19%	24.0	VICI	4.85%	27.0
21	CHTR	3.39%	19.0	CSCO	3.84%	30.0
21	NEM	5.5%	11.0	BMY	2.45%	39.0
21	TDG	1.43%	36.0	T	10.25%	9.0
21	VICI	5.03%	10.0	EXPE	2.64%	34.0
21	CAH	2.26%	21.0	WYNN	3.83%	22.0
21	INTU	2.56%	17.0	POST	2.38%	34.0
21	RIO	2.73%	13.0	JAZZ	8.75%	8.0
21	HSBC	8.19%	4.0	WFC	6.35%	11.0
21	HCA	2.15%	12.0	LLY	3.88%	16.0
21	MRK	1.52%	15.0	AZN	6.56%	9.0
21	GSK	9.98%	2.0	ORLY	2.52%	19.0
21	NVS	6.02%	3.0	XOM	1.75%	27.0

1<=VS<=6 vs -1>=VS>=-6: P30D, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-03-03 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MSTR	2.22%	10.0	INTC	2.87%	8.0
1	X	1.64%	10.0	AMD	1.02%	16.0
1	TSLA	6.14%	2.0	AAP	0.79%	18.0
1	FCX	1.14%	10.0	MSTR	3.24%	4.0
1	GT	1.02%	10.0	TEVA	6.04%	2.0
1	MOS	0.98%	10.0	VZ	0.66%	16.0
1	MNST	0.6%	16.0	UNH	0.93%	11.0
1	DHI	0.93%	10.0	CDNS	0.67%	13.0
1	NEM	1.36%	6.0	SLV	0.52%	16.0
1	OXY	0.5%	15.0	PWR	1.57%	5.0
1	GLD	0.39%	19.0	AZO	0.53%	14.0
1	BBY	0.51%	14.0	IEP	7.1%	1.0
1	CPRT	0.44%	16.0	BA	1.41%	5.0
1	INTU	0.39%	16.0	POST	0.38%	17.0
1	ACGL	0.32%	18.0	CNC	0.35%	15.0
1	PHM	0.56%	10.0	CMCSA	0.41%	12.0
1	HCA	0.91%	6.0	BMY	0.25%	19.0
1	LW	0.37%	14.0	ON	1.15%	4.0
1	AZO	1.28%	4.0	XOM	0.27%	16.0
1	CHTR	0.67%	6.0	LLY	1.29%	3.0
1	FIS	0.24%	16.0	GOLD	0.44%	7.0
1	CAH	0.22%	16.0	CVS	0.2%	15.0
1	MSI	0.18%	19.0	ORLY	0.16%	15.0
1	MRK	1.14%	3.0	BXP	2.41%	1.0
1	THC	0.16%	18.0	PRGO	0.18%	13.0
1	KALU	0.23%	12.0	BUD	0.17%	13.0
1	CSTM	0.89%	3.0	MOS	0.32%	7.0
1	XOM	2.07%	1.0	RIO	0.19%	10.0
1	GNRC	0.13%	16.0	CSCO	0.19%	10.0
1	BHP	0.21%	8.0	LEN	0.31%	6.0

1<=VS<=6 vs -1>=VS>=-6: P30D, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-03-03 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MOS	12.54%	9.0	AMD	7.56%	11.0
10	X	11.7%	7.0	MSTR	19.29%	4.0
10	BA	12.52%	6.0	UNH	6.12%	10.0
10	FCX	9.18%	7.0	AAP	5.42%	10.0
10	MSTR	28.79%	2.0	CDNS	7.18%	7.0
10	FIS	5.48%	10.0	XOM	6.12%	8.0
10	NEM	10.67%	5.0	PWR	10.28%	4.0
10	GE	4.16%	11.0	INTC	7.99%	5.0
10	VST	5.63%	8.0	AZO	4.27%	8.0
10	OXY	4.74%	9.0	ORLY	3.12%	10.0
10	CAH	5.31%	8.0	SLV	3.21%	9.0
10	GLD	3.72%	11.0	CMCSA	3.13%	9.0
10	THC	3.71%	10.0	BAC	5.57%	5.0
10	LW	3.94%	9.0	CVS	2.8%	9.0
10	MNST	4.42%	8.0	FCX	12.0%	2.0
10	ACGL	3.43%	10.0	BA	6.32%	3.0
10	TRGP	4.86%	7.0	NEM	6.06%	3.0
10	HCA	5.11%	6.0	T	2.41%	7.0
10	PCG	4.3%	7.0	CNC	2.26%	7.0
10	TSLA	24.96%	1.0	ZION	6.72%	2.0
10	TDG	2.27%	10.0	VZ	1.34%	10.0
10	JPM	1.95%	11.0	CMA	2.47%	5.0
10	AA	2.15%	10.0	CHTR	1.53%	8.0
10	GOLD	4.84%	4.0	MS	11.26%	1.0
10	WFC	2.41%	8.0	GOLD	5.47%	2.0
10	MSI	1.82%	10.0	VNO	1.09%	9.0
10	CCL	2.5%	7.0	MU	1.49%	6.0
10	CPRT	2.08%	8.0	BXP	6.8%	1.0
10	CSTM	5.38%	3.0	MOS	5.21%	1.0
10	NVDA	1.46%	11.0	IEP	4.85%	1.0

VS >6 vs VS <-6: All TMD, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	NVDA	0.24%	468.0	MSTR	0.42%	104.0
1	ON	0.52%	195.0	FIS	0.28%	150.0
1	AMC	1.87%	54.0	NWL	0.43%	50.0
1	VST	0.81%	79.0	INTC	1.09%	16.0
1	AA	0.74%	67.0	JAZZ	0.21%	76.0
1	CCL	1.29%	38.0	VNO	0.48%	32.0
1	CMG	0.51%	86.0	WDC	3.72%	4.0
1	DHI	0.35%	124.0	THC	0.43%	30.0
1	GME	0.32%	135.0	VST	2.92%	4.0
1	BHC	0.4%	102.0	CZR	5.75%	2.0
1	GBTC	0.82%	49.0	INTU	0.79%	14.0
1	AMAT	0.12%	289.0	LVS	0.95%	11.0
1	ETRN	1.05%	32.0	IEP	0.61%	17.0
1	CYH	0.3%	106.0	GILD	0.49%	20.0
1	GOOGL	0.12%	228.0	GSK	0.23%	40.0
1	TEVA	0.71%	37.0	CAH	0.49%	18.0
1	AVGO	0.47%	54.0	AAPL	1.43%	6.0
1	MOS	0.19%	118.0	BMY	0.2%	43.0
1	PWR	0.14%	159.0	CHTR	0.08%	94.0
1	VNO	0.17%	100.0	CCL	1.69%	4.0
1	ORCL	0.13%	130.0	CLF	0.82%	8.0
1	TXN	0.25%	67.0	META	0.06%	88.0
1	WRK	0.36%	41.0	AMZN	0.14%	36.0
1	COST	0.35%	41.0	NVS	0.15%	28.0
1	MSFT	0.21%	63.0	LUMN	0.55%	7.0
1	FITB	1.02%	12.0	UNH	0.1%	34.0
1	ELAN	0.23%	46.0	WRK	3.35%	1.0
1	ZION	0.66%	16.0	JPM	0.8%	4.0
1	TDG	0.18%	54.0	ORLY	0.35%	7.0
1	CDNS	0.58%	17.0	ELAN	0.76%	3.0

VS >6 vs VS <-6: All TMD, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	2.03%	471.0	MSTR	8.26%	104.0
10	VST	8.16%	80.0	INTC	17.94%	19.0
10	X	4.95%	102.0	NFLX	1.3%	224.0
10	GBTC	7.85%	49.0	NWL	3.74%	49.0
10	ON	1.9%	197.0	CHTR	1.53%	94.0
10	ETRN	10.76%	32.0	OXY	15.3%	9.0
10	PWR	1.95%	158.0	SBUX	1.69%	72.0
10	AVGO	5.94%	51.0	AMZN	3.12%	36.0
10	TEVA	8.02%	37.0	CAH	6.24%	18.0
10	CMG	3.17%	89.0	FIS	0.65%	150.0
10	AMC	4.93%	53.0	INTU	4.55%	14.0
10	DHI	1.7%	124.0	META	0.65%	88.0
10	ELAN	4.47%	46.0	LUMN	7.99%	7.0
10	CYH	1.69%	109.0	AMC	3.63%	15.0
10	AMAT	0.57%	295.0	VICI	3.15%	17.0
10	PHM	0.98%	163.0	GME	5.49%	9.0
10	MSFT	2.23%	63.0	EXPE	2.6%	19.0
10	VNO	1.37%	100.0	NVS	1.6%	30.0
10	GME	0.97%	135.0	GILD	1.89%	20.0
10	LLY	5.27%	23.0	GBTC	5.35%	7.0
10	LVS	3.73%	32.0	ORLY	4.14%	7.0
10	COST	2.9%	41.0	HD	1.55%	18.0
10	FCX	2.44%	47.0	BA	4.93%	5.0
10	AA	1.56%	67.0	BXP	1.63%	11.0
10	WYNN	2.82%	32.0	KALU	0.84%	19.0
10	TDG	1.53%	58.0	AAPL	2.54%	6.0
10	GE	3.44%	25.0	JAZZ	0.21%	71.0
10	GOOGL	0.27%	226.0	CCL	3.6%	4.0
10	CAH	1.93%	31.0	AMGN	2.4%	6.0
10	INTU	2.06%	29.0	POST	1.94%	7.0

VS >6 vs VS <-6: All TMD, 21d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	5.06%	470.0	MSTR	19.65%	104.0
21	X	13.8%	98.0	NFLX	3.34%	224.0
21	VST	14.89%	79.0	NWL	9.65%	46.0
21	GBTC	16.3%	47.0	SBUX	5.77%	74.0
21	ETRN	23.66%	32.0	CHTR	2.32%	94.0
21	TEVA	18.34%	37.0	CAH	11.2%	18.0
21	ON	2.74%	197.0	AMC	11.64%	15.0
21	PWR	3.3%	158.0	OXY	16.38%	9.0
21	PHM	3.07%	157.0	META	1.67%	88.0
21	CMG	5.61%	86.0	INTU	8.68%	14.0
21	ELAN	9.7%	46.0	VICI	6.45%	17.0
21	AVGO	8.48%	46.0	TSLA	0.7%	157.0
21	VNO	3.93%	98.0	INTC	7.58%	14.0
21	AMC	7.03%	53.0	AMZN	3.02%	35.0
21	DHI	2.86%	122.0	JAZZ	1.52%	64.0
21	LVS	10.56%	32.0	GME	8.62%	9.0
21	MSFT	5.25%	63.0	HD	4.25%	18.0
21	BHC	2.87%	103.0	GBTC	10.58%	7.0
21	LLY	12.26%	23.0	CVS	5.36%	13.0
21	MS	1.89%	129.0	BA	13.38%	5.0
21	FCX	4.25%	46.0	FIS	0.38%	150.0
21	AAP	3.88%	49.0	GILD	2.76%	20.0
21	QQQ	1.02%	184.0	ORLY	7.81%	7.0
21	GOOGL	0.73%	227.0	POST	6.27%	7.0
21	AMAT	0.56%	288.0	ELAN	14.37%	3.0
21	HLT	4.44%	36.0	XOM	5.95%	6.0
21	COST	3.88%	41.0	CCL	8.52%	4.0
21	GE	5.9%	25.0	LUMN	3.72%	7.0
21	CCL	3.76%	38.0	CLF	2.67%	9.0
21	WRK	2.51%	41.0	VZ	2.08%	11.0

VS >6 vs VS <-6: All TMD, 63d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	16.27%	451.0	MSTR	50.14%	104.0
63	VST	37.44%	73.0	NFLX	11.51%	224.0
63	VNO	19.24%	100.0	META	14.2%	88.0
63	PHM	13.38%	133.0	SBUX	14.63%	63.0
63	AMAT	6.46%	253.0	TSLA	4.99%	153.0
63	ON	8.09%	197.0	AMZN	16.83%	35.0
63	GBTC	32.33%	47.0	VNO	17.14%	32.0
63	X	15.33%	91.0	CAH	20.18%	18.0
63	ETRN	43.0%	32.0	OXY	38.34%	7.0
63	LVS	38.17%	31.0	GBTC	36.32%	7.0
63	QQQ	6.19%	173.0	INTU	16.75%	14.0
63	CMG	13.56%	79.0	TLT	2.8%	65.0
63	AMD	4.22%	228.0	NWL	3.87%	40.0
63	MU	7.0%	107.0	ORLY	15.84%	7.0
63	PWR	4.5%	158.0	VZ	9.81%	11.0
63	MS	5.24%	127.0	CHTR	1.12%	94.0
63	MSFT	10.03%	63.0	HD	5.82%	18.0
63	TEVA	16.48%	37.0	ISRG	4.19%	25.0
63	AAP	12.16%	49.0	GSK	2.52%	40.0
63	DHI	4.27%	123.0	GME	10.81%	8.0
63	ORCL	4.35%	118.0	GILD	4.17%	20.0
63	LLY	20.88%	23.0	ELAN	24.68%	3.0
63	THC	3.16%	138.0	XOM	12.18%	6.0
63	FCX	9.13%	47.0	JAZZ	1.45%	49.0
63	GE	16.26%	25.0	WFC	8.41%	8.0
63	AMC	8.12%	48.0	CVS	6.04%	10.0
63	ACGL	12.54%	21.0	INTC	18.07%	3.0
63	AZO	5.97%	44.0	NEM	4.65%	10.0
63	GOOGL	1.17%	222.0	HCA	4.76%	8.0
63	AVGO	5.2%	50.0	CYH	37.95%	1.0

VS >6 vs VS <-6: All TMD, 126d Horizon

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	43.86%	428.0	MSTR	70.55%	104.0
126	VST	70.9%	65.0	NFLX	28.71%	224.0
126	AMAT	20.28%	227.0	TSLA	19.06%	148.0
126	VNO	34.92%	96.0	META	28.2%	88.0
126	PHM	27.49%	118.0	VNO	43.54%	30.0
126	AMD	12.9%	223.0	SBUX	21.82%	58.0
126	GBTC	60.84%	47.0	GBTC	116.87%	7.0
126	ON	14.22%	200.0	CAH	34.89%	18.0
126	QQQ	14.68%	164.0	GSK	13.69%	40.0
126	PWR	15.03%	153.0	T	5.4%	94.0
126	CMG	29.72%	71.0	GME	68.67%	7.0
126	THC	17.27%	110.0	ISRG	17.44%	24.0
126	DHI	18.22%	101.0	GILD	20.13%	20.0
126	ORCL	16.69%	100.0	AMZN	11.24%	34.0
126	ETRN	50.34%	32.0	OXY	62.54%	5.0
126	MS	13.57%	117.0	INTU	19.73%	14.0
126	LVS	50.82%	30.0	TLT	3.81%	65.0
126	X	17.45%	86.0	CHTR	1.99%	94.0
126	TEVA	30.46%	35.0	EXPE	12.1%	14.0
126	MSFT	15.67%	64.0	WFC	20.62%	8.0
126	TDG	21.26%	41.0	HD	9.68%	17.0
126	COST	17.23%	39.0	VZ	14.95%	11.0
126	AZO	14.1%	44.0	HCA	18.05%	8.0
126	LLY	25.67%	23.0	AAPL	24.0%	6.0
126	MU	5.8%	101.0	CCL	30.1%	4.0
126	INTU	21.17%	27.0	ELAN	40.06%	3.0
126	FCX	13.22%	43.0	ORLY	14.85%	7.0
126	GE	22.1%	25.0	CMCSA	25.58%	4.0
126	CAH	16.8%	32.0	POST	12.87%	7.0
126	INTC	7.91%	58.0	LW	19.19%	4.0

VS >6 vs VS <-6: All TMD, 252d Horizon

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	158.35%	357.0	MSTR	281.12%	100.0
252	GBTC	270.15%	47.0	NFLX	68.17%	223.0
252	AMAT	37.36%	212.0	META	85.26%	88.0
252	PHM	70.31%	110.0	TSLA	31.87%	96.0
252	AMD	36.67%	193.0	GBTC	240.95%	7.0
252	VNO	64.56%	96.0	AMZN	36.77%	33.0
252	PWR	40.34%	153.0	CAH	57.35%	18.0
252	ON	27.24%	174.0	ISRG	40.24%	24.0
252	THC	55.77%	76.0	FIS	4.74%	150.0
252	QQQ	27.94%	144.0	INTU	49.52%	14.0
252	ORCL	39.66%	80.0	GILD	27.54%	20.0
252	MSFT	46.85%	60.0	GSK	11.88%	40.0
252	X	31.72%	86.0	SBUX	32.21%	14.0
252	CMG	45.72%	59.0	T	5.95%	74.0
252	INTC	49.59%	50.0	GE	73.14%	5.0
252	DHI	28.2%	85.0	GME	90.95%	4.0
252	ETRN	57.0%	32.0	BMY	11.84%	28.0
252	GE	66.27%	25.0	PCG	22.4%	13.0
252	TDG	46.67%	34.0	WFC	31.51%	8.0
252	CYH	30.14%	52.0	VZ	23.23%	10.0
252	GOOGL	8.77%	171.0	HD	13.18%	17.0
252	COST	33.63%	39.0	OXY	42.25%	5.0
252	TEVA	29.29%	34.0	LW	67.48%	3.0
252	QCOM	5.87%	163.0	VST	50.5%	4.0
252	FSUGY	4.61%	206.0	AAPL	28.77%	6.0
252	LEN	37.24%	25.0	XOM	22.71%	6.0
252	CCL	23.68%	38.0	GOLD	10.52%	12.0
252	MU	8.98%	91.0	EXPE	7.65%	12.0
252	MS	10.78%	70.0	BALL	30.38%	3.0
252	HLT	35.43%	19.0	POST	11.85%	7.0

VS >6 vs VS <-6: P365D, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	VST	0.81%	79.0	VNO	0.8%	23.0
1	ON	1.27%	21.0	INTC	1.09%	16.0
1	GOOGL	0.43%	56.0	NWL	0.28%	48.0
1	NVDA	0.2%	110.0	WDC	7.11%	1.0
1	AVGO	0.67%	32.0	CLF	0.82%	8.0
1	ELAN	0.3%	37.0	BMY	0.38%	14.0
1	AMC	1.0%	10.0	SNY	0.14%	32.0
1	MS	0.16%	58.0	CCL	1.5%	3.0
1	FCX	0.64%	13.0	TLT	0.13%	28.0
1	MOS	0.16%	51.0	BHP	3.52%	1.0
1	AA	3.95%	2.0	UNH	0.92%	3.0
1	TEVA	2.26%	2.0	LUMN	0.43%	6.0
1	TDG	0.18%	20.0	LW	0.58%	4.0
1	CTLT	0.16%	19.0	NVS	0.09%	22.0
1	CMG	0.1%	27.0	BHC	0.62%	3.0
1	BA	0.63%	4.0	ORLY	0.54%	3.0
1	LLY	0.83%	3.0	AMZN	0.75%	2.0
1	ACGL	0.24%	10.0	AMGN	0.21%	6.0
1	TRGP	0.26%	9.0	CYH	0.83%	1.0
1	KEY	0.49%	4.0	HON	0.36%	2.0
1	MSI	0.49%	4.0	BXP	0.14%	5.0
1	TMUS	1.65%	1.0	ISRG	0.34%	1.0
1	CSCO	1.47%	1.0	CSCO	0.05%	6.0
1	AZO	0.29%	5.0	LQD	0.28%	1.0
1	VNO	0.35%	4.0	EMB	0.23%	1.0
1	HCA	1.11%	1.0	T	-0.01%	20.0
1	CMA	1.04%	1.0	BBY	-0.41%	1.0
1	CAH	0.04%	23.0	CHTR	-0.06%	8.0
1	LW	0.17%	5.0	FRA	-0.31%	2.0
1	COST	0.27%	3.0	CDNS	-0.63%	1.0

VS >6 vs VS <-6: P365D, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	VST	8.16%	80.0	INTC	17.94%	19.0
10	AVGO	11.73%	29.0	NWL	4.05%	47.0
10	ELAN	5.24%	37.0	SBUX	2.97%	58.0
10	NVDA	1.5%	113.0	LUMN	8.8%	6.0
10	GOOGL	1.9%	54.0	T	1.79%	20.0
10	X	4.23%	18.0	VNO	1.53%	23.0
10	FCX	4.17%	14.0	BXP	6.35%	5.0
10	MS	1.0%	57.0	CCL	9.62%	3.0
10	CAH	2.16%	24.0	BHC	8.9%	3.0
10	ON	2.19%	23.0	NVS	1.1%	24.0
10	QCOM	1.68%	18.0	EXPE	3.39%	7.0
10	TDG	1.24%	24.0	SNY	0.71%	31.0
10	QQQ	0.46%	41.0	AMGN	2.85%	5.0
10	VICI	8.92%	2.0	CHTR	1.71%	8.0
10	AA	8.41%	2.0	UNH	3.43%	3.0
10	BA	8.02%	2.0	GME	1.71%	5.0
10	MSI	3.53%	4.0	AMZN	4.09%	2.0
10	LW	2.85%	4.0	AMD	4.02%	2.0
10	CTLT	0.53%	17.0	ORLY	2.06%	3.0
10	COST	2.73%	3.0	CDNS	5.72%	1.0
10	AMC	0.87%	9.0	CSCO	0.94%	6.0
10	TRGP	0.78%	9.0	KALU	5.56%	1.0
10	CMA	5.54%	1.0	HD	5.19%	1.0
10	MSTR	0.25%	22.0	CYH	4.71%	1.0
10	ACGL	0.44%	11.0	TLT	0.16%	28.0
10	INTU	0.67%	7.0	RIO	3.91%	1.0
10	THC	0.05%	69.0	ISRG	1.95%	1.0
10	XOM	2.75%	1.0	BBY	1.88%	1.0
10	GS	2.72%	1.0	BHP	0.8%	1.0
10	TMUS	2.2%	1.0	SLV	0.71%	1.0

VS >6 vs VS <-6: P365D, 21d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	VST	14.89%	79.0	SBUX	7.88%	60.0
21	NVDA	7.79%	112.0	NWL	10.26%	44.0
21	AVGO	21.41%	24.0	TSLA	2.73%	55.0
21	ELAN	12.43%	37.0	VNO	4.7%	23.0
21	GOOGL	4.01%	55.0	INTC	7.58%	14.0
21	MS	2.92%	57.0	T	4.68%	20.0
21	FCX	8.2%	13.0	JAZZ	3.23%	27.0
21	TEVA	29.64%	2.0	CVS	5.36%	13.0
21	CSTM	2.11%	27.0	GME	13.12%	5.0
21	TDG	2.51%	20.0	CCL	14.98%	3.0
21	X	3.56%	14.0	BHC	14.28%	3.0
21	BA	22.75%	2.0	TLT	1.41%	28.0
21	CAH	1.84%	24.0	BXP	7.86%	5.0
21	GT	12.56%	3.0	LUMN	5.26%	6.0
21	CTLT	2.14%	13.0	CHTR	3.55%	8.0
21	VICI	12.44%	2.0	UNH	8.44%	3.0
21	ON	0.99%	23.0	CLF	2.67%	9.0
21	MSI	4.97%	4.0	ORLY	4.97%	3.0
21	HLT	0.95%	17.0	AMZN	8.22%	1.0
21	LW	6.84%	2.0	FSUGY	1.78%	4.0
21	AAPL	1.17%	10.0	ISRG	6.91%	1.0
21	TRGP	1.17%	9.0	CSCO	1.1%	6.0
21	AA	5.26%	2.0	HCA	0.77%	6.0
21	HCA	9.5%	1.0	PRGO	3.75%	1.0
21	CMA	8.03%	1.0	AMGN	0.85%	4.0
21	LLY	2.21%	3.0	RIO	0.23%	1.0
21	QQQ	0.14%	37.0	EXPE	0.03%	7.0
21	RIO	4.63%	1.0	BBY	-0.8%	1.0
21	META	1.05%	4.0	SLV	-0.92%	1.0
21	SPY	0.1%	25.0	LQD	-1.25%	1.0

VS >6 vs VS <-6: P365D, 63d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	VST	37.44%	73.0	TSLA	24.66%	51.0
63	NVDA	16.03%	93.0	SBUX	18.79%	49.0
63	GOOGL	13.57%	50.0	VNO	31.38%	23.0
63	LUMN	39.57%	11.0	T	13.03%	20.0
63	AVGO	14.29%	28.0	CHTR	25.78%	8.0
63	ORCL	9.25%	40.0	NWL	4.97%	38.0
63	MS	4.28%	55.0	TLT	4.89%	25.0
63	CAH	9.33%	24.0	GME	29.51%	4.0
63	META	8.15%	10.0	EXPE	25.31%	4.0
63	SPY	3.51%	23.0	JAZZ	7.72%	12.0
63	QQQ	3.04%	26.0	NEM	8.9%	7.0
63	MSI	16.75%	4.0	CVS	6.04%	10.0
63	X	8.73%	7.0	INTC	18.07%	3.0
63	LLY	18.55%	3.0	BXP	9.83%	5.0
63	KEY	13.5%	4.0	LUMN	9.43%	5.0
63	GT	12.12%	4.0	CYH	37.95%	1.0
63	BA	22.11%	2.0	CCL	12.09%	3.0
63	CMG	2.1%	20.0	ORLY	11.9%	3.0
63	VICI	17.94%	2.0	HCA	5.39%	6.0
63	HLT	4.18%	8.0	CSCO	5.32%	6.0
63	AAPL	5.5%	6.0	BHC	9.55%	3.0
63	AZO	6.34%	5.0	UNH	12.49%	2.0
63	CMA	29.19%	1.0	AMZN	24.51%	1.0
63	LW	23.28%	1.0	NFLX	7.79%	1.0
63	TDG	1.21%	19.0	VZ	1.92%	1.0
63	COST	7.46%	3.0	BHP	1.2%	1.0
63	HCA	12.44%	1.0	LQD	-1.67%	1.0
63	TMUS	11.75%	1.0	EMB	-1.82%	1.0
63	XOM	11.28%	1.0	HON	-1.91%	2.0
63	TRGP	5.11%	2.0	OXY	-2.24%	2.0

VS >6 vs VS <-6: P365D, 126d Horizon

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	VST	70.9%	65.0	TSLA	63.44%	46.0
126	NVDA	28.25%	70.0	VNO	74.12%	21.0
126	LUMN	164.16%	10.0	SBUX	25.39%	44.0
126	MS	29.2%	45.0	T	30.3%	20.0
126	ORCL	24.91%	22.0	CHTR	26.58%	8.0
126	CAH	21.54%	25.0	CCL	56.44%	3.0
126	AVGO	32.0%	12.0	GME	45.25%	3.0
126	QQQ	11.83%	17.0	HCA	17.46%	6.0
126	KEY	33.66%	4.0	BMY	9.53%	10.0
126	SPY	9.39%	14.0	EXPE	42.75%	2.0
126	MSI	31.87%	4.0	TLT	3.32%	25.0
126	GOOGL	6.07%	19.0	ORLY	20.04%	3.0
126	HLT	17.37%	6.0	BHC	19.21%	3.0
126	DHI	5.82%	16.0	UNH	24.72%	2.0
126	LLY	20.33%	3.0	INTC	7.92%	3.0
126	AZO	9.46%	5.0	ABBV	9.49%	2.0
126	TDG	5.07%	7.0	NFLX	13.13%	1.0
126	CMG	2.68%	12.0	VZ	8.86%	1.0
126	CMA	29.21%	1.0	SNY	0.39%	21.0
126	MSTR	22.99%	1.0	HON	7.25%	1.0
126	CSCO	19.94%	1.0	CYH	6.37%	1.0
126	META	17.32%	1.0	BHP	5.05%	1.0
126	COST	17.25%	1.0	TFC	-2.64%	1.0
126	FIS	16.83%	1.0	LQD	-4.37%	1.0
126	AAPL	2.51%	3.0	LW	-8.23%	1.0
126	CTLT	6.65%	1.0	NEM	-2.4%	6.0
126	JPM	4.11%	1.0	CNC	-19.0%	1.0
126	VICI	3.98%	1.0	KALU	-22.76%	1.0
126	CPRT	-0.68%	7.0	BBY	-26.14%	1.0
126	MSFT	-1.69%	4.0	CVS	-4.38%	7.0

VS >6 vs VS <-6: P90D, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMC	2.16%	6.0	WDC	7.11%	1.0
1	CYH	0.69%	13.0	LUMN	4.93%	1.0
1	PHM	0.29%	30.0	INTC	0.36%	13.0
1	LEN	1.46%	3.0	SNY	0.29%	12.0
1	ACGL	0.84%	5.0	TLT	1.09%	3.0
1	TRGP	0.46%	7.0	AMGN	0.21%	6.0
1	AA	2.87%	1.0	AMZN	1.17%	1.0
1	AMD	2.55%	1.0	CLF	0.6%	1.0
1	IEP	0.55%	3.0	JAZZ	0.02%	29.0
1	GS	0.71%	1.0	CVS	0.11%	3.0
1	LW	0.15%	4.0	CMCSA	-0.19%	1.0
1	FITB	0.5%	1.0	ADBE	-0.51%	1.0
1	GLD	0.44%	1.0	FRA	-0.31%	2.0
1	ORCL	0.03%	12.0	CDNS	-0.63%	1.0
1	SPY	0.02%	2.0	RIO	-0.82%	1.0
1	CTLT	0.0%	NaN	SBUX	-0.31%	3.0
1	PWR	-0.04%	1.0	BIIB	-1.11%	1.0
1	TFC	-0.05%	1.0	SLV	-1.19%	1.0
1	AAPL	-0.06%	6.0	CNC	-1.46%	1.0
1	AVGO	-0.1%	4.0	EXPE	-0.56%	3.0
1	BHC	-0.24%	3.0	NWL	-0.33%	8.0
1	GOOGL	-0.15%	5.0	AMD	-1.84%	2.0
1	HLT	-0.16%	9.0	NAVI	-0.87%	6.0
1	AMAT	-0.05%	35.0	ON	-0.35%	22.0
1	BA	-0.95%	2.0	GME	-10.12%	1.0
1	MS	-2.62%	1.0	TSLA	-2.75%	5.0
1	DHI	-2.68%	1.0	AAP	-2.5%	10.0

VS >6 vs VS <-6: P90D, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	X	4.68%	11.0	INTC	19.63%	16.0
10	AMC	4.18%	5.0	SBUX	6.78%	7.0
10	TDG	6.57%	3.0	SNY	3.86%	9.0
10	TRGP	2.28%	7.0	AMGN	2.85%	5.0
10	AVGO	13.35%	1.0	CVS	3.03%	3.0
10	AA	8.84%	1.0	TLT	2.4%	3.0
10	LW	2.53%	3.0	CLF	7.14%	1.0
10	THC	2.53%	2.0	JAZZ	0.29%	24.0
10	GS	2.72%	1.0	FSUGY	6.89%	1.0
10	GOOGL	0.71%	3.0	CDNS	5.72%	1.0
10	LEN	0.49%	4.0	AMZN	4.64%	1.0
10	GBTC	0.94%	2.0	RIO	3.91%	1.0
10	CZR	1.02%	1.0	ADBE	3.9%	1.0
10	ACGL	0.08%	6.0	CMCSA	3.02%	1.0
10	CTLT	0.0%	NaN	SLV	0.71%	1.0
10	INTU	-0.18%	2.0	CNC	-0.17%	1.0
10	FITB	-1.08%	1.0	FRA	-1.18%	2.0
10	AMD	-2.1%	1.0	LUMN	-8.03%	1.0
10	CYH	-0.24%	15.0	EXPE	-3.49%	3.0
10	SPY	-1.8%	2.0	GME	-11.48%	1.0
10	PHM	-0.22%	28.0	NAVI	-3.93%	5.0
10	IEP	-2.19%	3.0	WDC	-23.95%	1.0
10	DHI	-6.9%	1.0	NWL	-5.21%	7.0
10	AAPL	-1.51%	5.0	TSLA	-10.19%	5.0
10	LVS	-7.77%	1.0	ON	-5.33%	19.0
10	META	-4.03%	2.0	AAP	-8.95%	14.0

VS $>$6 vs VS $<$-6: P90D, 21d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons $>$ 1d overlap.

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	CSTM	3.46%	19.0	SBUX	18.6%	9.0
21	X	5.81%	7.0	JAZZ	5.99%	17.0
21	TDG	4.08%	3.0	INTC	8.14%	11.0
21	AMC	1.48%	5.0	SNY	4.81%	9.0
21	LW	3.83%	1.0	CVS	13.26%	3.0
21	HLT	0.41%	8.0	CLF	12.06%	1.0
21	IEP	0.36%	3.0	FSUGY	9.3%	1.0
21	AAPL	0.0%	4.0	TLT	3.02%	3.0
21	AA	-2.11%	1.0	AMGN	0.85%	4.0
21	GS	-2.45%	1.0	ADBE	2.69%	1.0
21	SPY	-2.2%	2.0	RIO	0.23%	1.0
21	AVGO	-4.61%	1.0	SLV	-0.92%	1.0
21	AMD	-3.51%	3.0	FRA	-3.48%	1.0
21	LVS	-10.63%	1.0	CMCSA	-4.25%	1.0
21	THC	-5.7%	2.0	NAVI	-3.8%	2.0
21	DHI	-14.1%	1.0	LUMN	-14.42%	1.0
21	GOOGL	-4.52%	4.0	GME	-16.22%	1.0
21	TRGP	-3.18%	6.0	NWL	-5.37%	5.0
21	LEN	-5.22%	4.0	WDC	-35.15%	1.0
21	ACGL	-3.06%	7.0	EXPE	-19.44%	3.0
21	ORCL	-5.04%	5.0	TSLA	-25.93%	4.0
21	MU	-2.4%	11.0	AAP	-10.97%	11.0
21	VFC	-38.18%	1.0	ON	-13.15%	15.0

VS >6 vs VS <-6: P30D, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-03-03 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMAT	1.27%	4.0	NWL	1.91%	3.0
1	TRGP	1.58%	3.0	AMZN	1.17%	1.0
1	UAA	0.31%	11.0	AMGN	0.39%	2.0
1	QQQ	0.37%	5.0	FRA	-0.62%	1.0
1	LW	0.48%	3.0	CDNS	-0.63%	1.0
1	AAPL	0.44%	2.0	AAP	-0.67%	1.0
1	FITB	0.5%	1.0	SNY	-0.3%	3.0
1	GLD	0.44%	1.0	BIIB	-1.11%	1.0
1	AVGO	0.03%	3.0	CNC	-1.46%	1.0
1	PWR	-0.04%	1.0	JAZZ	-0.2%	14.0
1	TFC	-0.05%	1.0	AMD	-1.84%	2.0
1	ACGL	-0.31%	1.0	INTC	-1.42%	3.0
1	CMG	-0.41%	3.0	TSLA	-5.61%	1.0
1	BHC	-1.54%	1.0	NAVI	-1.56%	4.0
1	GOOGL	-0.55%	3.0	ON	-1.17%	7.0

VS >6 vs VS <-6: P30D, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-03-03 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	X	10.65%	4.0	INTC	16.3%	3.0
10	TRGP	12.65%	3.0	AAP	9.08%	1.0
10	VST	14.22%	1.0	CDNS	5.72%	1.0
10	LW	4.37%	2.0	AMZN	4.64%	1.0
10	AMAT	2.11%	3.0	AMGN	2.06%	1.0
10	GBTC	0.94%	2.0	CNC	-0.17%	1.0
10	ACGL	1.08%	1.0	ON	-0.27%	2.0
10	CZR	1.02%	1.0	FRA	-0.62%	1.0
10	INTU	-0.18%	2.0	NWL	-2.19%	2.0
10	FITB	-1.08%	1.0	NAVI	-3.6%	3.0
10	QQQ	-1.29%	4.0	TSLA	-15.49%	1.0
10	GOOGL	-5.87%	1.0	JAZZ	-2.38%	9.0

VS >9 vs VS <-9: All TMD, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	ON	1.74%	40.0	AMC	20.98%	1.0
1	GME	1.0%	32.0	THC	11.0%	1.0
1	AMC	4.03%	7.0	META	0.48%	23.0
1	CZR	0.4%	67.0	TSLA	0.2%	53.0
1	VNO	0.75%	24.0	INTC	2.92%	3.0
1	AA	1.35%	12.0	NWL	0.62%	14.0
1	PHM	0.54%	23.0	VNO	1.01%	7.0
1	PWR	0.24%	47.0	BHP	1.72%	4.0
1	ELAN	0.84%	13.0	VFC	0.31%	20.0
1	X	0.46%	23.0	KALU	2.03%	2.0
1	TEVA	1.1%	8.0	SBUX	0.43%	9.0
1	USB	1.46%	5.0	SNY	0.78%	3.0
1	VST	0.36%	15.0	TLT	0.54%	4.0
1	AAP	0.26%	20.0	PCG	0.71%	3.0
1	ETRN	0.68%	7.0	GILD	2.12%	1.0
1	GOOGL	0.14%	33.0	VICI	0.49%	4.0
1	FSUGY	0.05%	78.0	EXPE	0.49%	3.0
1	MS	0.2%	19.0	GE	1.34%	1.0
1	KEY	1.21%	3.0	GSK	0.53%	1.0
1	DHI	0.68%	5.0	INTU	-0.04%	3.0
1	MSFT	0.32%	9.0	NAVI	-0.4%	1.0
1	CMG	0.61%	4.0	ON	-0.2%	5.0
1	MOS	0.08%	29.0	BALL	-1.36%	1.0
1	ACGL	0.55%	3.0	UNH	-1.55%	1.0
1	COST	0.26%	6.0	BHC	-1.67%	1.0
1	MNST	1.4%	1.0	ISRG	-1.86%	1.0
1	GNRC	1.37%	1.0	SIVBQ	-2.07%	1.0
1	INTU	1.25%	1.0	BMY	-0.45%	5.0
1	FITB	1.22%	1.0	AMZN	-0.7%	4.0
1	CSCO	0.12%	8.0	OXY	-3.53%	1.0

VS >9 vs VS <-9: All TMD, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	1.25%	243.0	INTC	30.11%	5.0
10	ON	5.99%	40.0	MSTR	4.95%	25.0
10	GBTC	11.3%	20.0	CHTR	6.14%	15.0
10	ELAN	12.22%	13.0	NFLX	1.05%	86.0
10	X	7.9%	20.0	NWL	4.82%	14.0
10	TEVA	18.31%	8.0	AMZN	15.38%	4.0
10	GME	4.01%	32.0	TSLA	0.63%	53.0
10	CZR	1.79%	67.0	VICI	6.02%	4.0
10	PWR	2.05%	47.0	AMC	22.69%	1.0
10	AVGO	8.03%	10.0	SBUX	2.47%	9.0
10	VST	4.66%	16.0	KALU	7.98%	2.0
10	AMD	1.1%	62.0	EXPE	3.47%	3.0
10	AAP	3.17%	20.0	TLT	2.34%	4.0
10	ETRN	8.54%	7.0	THC	6.82%	1.0
10	MSFT	5.36%	9.0	OXY	5.26%	1.0
10	VNO	1.71%	24.0	INTU	1.67%	3.0
10	LVS	6.84%	6.0	UNH	4.08%	1.0
10	DHI	7.43%	5.0	GILD	2.92%	1.0
10	LLY	8.0%	4.0	ISRG	2.45%	1.0
10	PHM	1.17%	24.0	GSK	2.17%	1.0
10	CSTM	3.11%	9.0	BHC	1.31%	1.0
10	MOS	0.87%	30.0	GE	0.67%	1.0
10	AA	1.67%	12.0	BALL	0.59%	1.0
10	WYNN	3.72%	5.0	PCG	0.15%	3.0
10	ACGL	5.77%	3.0	JAZZ	-0.08%	18.0
10	MS	0.78%	19.0	T	-0.16%	21.0
10	CSCO	1.72%	8.0	BHP	-1.05%	4.0
10	COST	2.08%	6.0	SNY	-1.62%	3.0
10	CMG	2.94%	4.0	GNRC	-1.36%	7.0
10	CCL	0.97%	11.0	BMY	-1.94%	5.0

VS >9 vs VS <-9: All TMD, 21d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	4.25%	243.0	NFLX	3.11%	86.0
21	X	24.12%	20.0	MSTR	9.95%	25.0
21	GBTC	19.66%	19.0	TSLA	4.24%	53.0
21	TEVA	35.62%	8.0	CHTR	9.27%	15.0
21	GME	8.28%	32.0	NWL	10.3%	12.0
21	ON	6.18%	40.0	SBUX	12.71%	9.0
21	ELAN	16.7%	13.0	AMC	45.41%	1.0
21	VST	12.67%	16.0	VICI	10.96%	4.0
21	PWR	3.9%	46.0	INTC	9.0%	3.0
21	AAP	8.45%	20.0	INTU	7.84%	3.0
21	AMC	22.42%	7.0	THC	21.18%	1.0
21	CZR	1.89%	67.0	JAZZ	1.48%	14.0
21	LVS	20.38%	6.0	TLT	4.24%	4.0
21	VNO	4.28%	24.0	T	0.5%	21.0
21	ETRN	13.17%	7.0	GILD	6.64%	1.0
21	BHC	3.85%	20.0	AMZN	1.56%	4.0
21	MS	4.05%	19.0	PCG	1.8%	3.0
21	PHM	2.94%	25.0	GE	5.02%	1.0
21	DHI	12.82%	5.0	BIIB	0.1%	32.0
21	QCOM	1.93%	30.0	GNRC	-0.13%	7.0
21	LLY	13.78%	4.0	UNH	-2.11%	1.0
21	CSTM	6.53%	8.0	GSK	-3.65%	1.0
21	MSFT	4.88%	9.0	OXY	-6.63%	1.0
21	QQQ	0.59%	61.0	NAVI	-6.68%	1.0
21	COST	5.43%	6.0	KALU	-3.84%	2.0
21	CSCO	3.59%	8.0	BHC	-9.03%	1.0
21	WYNN	4.92%	5.0	BALL	-9.46%	1.0
21	ACGL	8.07%	3.0	SNY	-3.4%	3.0
21	CMG	5.39%	4.0	ON	-12.07%	1.0
21	USB	3.56%	5.0	EXPE	-4.36%	3.0

VS >9 vs VS <-9: All TMD, 63d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	12.91%	242.0	NFLX	11.99%	86.0
63	VNO	37.48%	24.0	TSLA	16.67%	53.0
63	GBTC	34.4%	19.0	SBUX	23.92%	9.0
63	ON	16.25%	40.0	AMZN	27.43%	4.0
63	QQQ	9.92%	58.0	VNO	15.58%	7.0
63	VST	38.19%	15.0	MSTR	4.36%	25.0
63	AAP	22.94%	20.0	T	3.74%	21.0
63	LVS	54.84%	6.0	CHTR	3.14%	15.0
63	AMD	4.05%	62.0	INTU	13.41%	3.0
63	PHM	11.1%	20.0	TLT	9.17%	4.0
63	X	11.09%	20.0	META	1.52%	23.0
63	PWR	4.4%	47.0	INTC	22.8%	1.0
63	MS	10.61%	19.0	PCG	6.57%	3.0
63	ETRN	21.77%	7.0	GSK	8.44%	1.0
63	GOOGL	4.48%	33.0	ISRG	6.51%	1.0
63	LUMN	29.01%	5.0	AMC	3.69%	1.0
63	TEVA	14.18%	8.0	JAZZ	0.34%	10.0
63	ORCL	6.84%	14.0	GE	1.67%	1.0
63	MSFT	9.54%	9.0	GILD	0.72%	1.0
63	LLY	20.93%	4.0	OXY	0.32%	1.0
63	AZO	9.09%	7.0	THC	-0.73%	1.0
63	FCX	19.97%	3.0	VICI	-0.8%	4.0
63	CSCO	7.12%	8.0	BALL	-5.04%	1.0
63	DHI	10.83%	5.0	UNH	-6.17%	1.0
63	CMG	13.45%	4.0	NAVI	-9.58%	1.0
63	ACGL	17.54%	3.0	GNRC	-1.41%	7.0
63	GME	1.22%	32.0	BIIB	-0.77%	31.0
63	COST	5.94%	6.0	EXPE	-9.28%	3.0
63	BHC	1.82%	19.0	BHC	-27.97%	1.0
63	MU	4.22%	6.0	SIVBQ	-36.12%	1.0

VS >9 vs VS <-9: All TMD, 126d Horizon

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	30.64%	236.0	NFLX	34.21%	86.0
126	GBTC	70.49%	19.0	TSLA	26.15%	53.0
126	AMD	21.11%	61.0	MSTR	23.65%	25.0
126	VNO	46.47%	24.0	VNO	56.34%	7.0
126	QQQ	18.48%	58.0	T	15.23%	21.0
126	VST	70.95%	14.0	SBUX	26.66%	8.0
126	ON	23.95%	40.0	INTU	18.57%	3.0
126	AMAT	18.42%	41.0	CHTR	3.27%	15.0
126	PWR	15.31%	46.0	EXPE	7.82%	3.0
126	LVS	69.03%	6.0	ISRG	18.5%	1.0
126	PHM	25.32%	16.0	META	0.74%	23.0
126	TEVA	41.86%	8.0	TLT	3.74%	4.0
126	THC	14.02%	23.0	GSK	13.85%	1.0
126	ETRN	41.54%	7.0	GILD	12.13%	1.0
126	MS	14.04%	18.0	VICI	3.01%	4.0
126	ORCL	15.12%	13.0	PCG	2.41%	3.0
126	LUMN	36.73%	5.0	GE	5.07%	1.0
126	DHI	31.96%	5.0	INTC	0.58%	1.0
126	X	8.29%	18.0	OXY	-1.41%	1.0
126	CMG	35.29%	4.0	BALL	-7.41%	1.0
126	MSFT	14.44%	9.0	UNH	-7.91%	1.0
126	COST	16.26%	6.0	KALU	-4.86%	2.0
126	AZO	12.32%	7.0	THC	-11.38%	1.0
126	LLY	21.48%	4.0	SNY	-3.99%	3.0
126	LEN	16.37%	5.0	NWL	-9.53%	2.0
126	FCX	24.73%	3.0	BMY	-8.39%	4.0
126	ACGL	19.15%	3.0	JAZZ	-8.86%	4.0
126	GE	38.57%	1.0	AMZN	-11.87%	4.0
126	GNRC	34.0%	1.0	BHP	-13.56%	4.0
126	MU	4.36%	6.0	AMC	-76.78%	1.0

VS >9 vs VS <-9: All TMD, 252d Horizon

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	144.36%	208.0	NFLX	76.13%	86.0
252	GBTC	296.21%	19.0	MSTR	104.31%	25.0
252	PWR	47.19%	46.0	META	53.64%	23.0
252	AMD	41.18%	51.0	TSLA	37.72%	25.0
252	QQQ	30.41%	57.0	T	24.93%	14.0
252	VNO	72.05%	24.0	FIS	8.32%	38.0
252	ON	39.01%	40.0	INTU	59.73%	3.0
252	PHM	68.66%	14.0	CHTR	8.47%	15.0
252	AMAT	19.59%	41.0	PCG	37.26%	3.0
252	FSUGY	11.12%	68.0	GE	74.42%	1.0
252	THC	31.1%	19.0	BMY	12.48%	4.0
252	CYH	52.73%	11.0	JAZZ	13.2%	3.0
252	MSFT	49.72%	9.0	ISRG	37.07%	1.0
252	X	23.54%	18.0	SBUX	35.37%	1.0
252	ORCL	40.25%	10.0	GILD	33.36%	1.0
252	DHI	59.96%	5.0	AMZN	7.78%	4.0
252	COST	45.53%	6.0	EXPE	8.26%	3.0
252	INTC	38.28%	7.0	TLT	10.91%	1.0
252	QCOM	8.04%	29.0	GSK	6.91%	1.0
252	LVS	29.61%	6.0	SNY	6.27%	1.0
252	CMG	58.15%	3.0	VICI	1.52%	4.0
252	LEN	38.88%	4.0	OXY	5.96%	1.0
252	MU	25.18%	6.0	UNH	-6.64%	1.0
252	AA	11.15%	12.0	THC	-23.72%	1.0
252	KEY	34.53%	3.0	BHP	-8.88%	4.0
252	LLY	24.26%	4.0	KALU	-21.69%	2.0
252	TEVA	12.21%	7.0	VNO	-57.98%	1.0
252	CSCO	10.66%	8.0	BHC	-68.72%	1.0
252	AZO	13.5%	6.0	AMC	-91.75%	1.0
252	GNRC	71.88%	1.0	SIVBQ	-99.98%	1.0

VS $>$9 vs VS $<$-9: P365D, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons $>$ 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GOOGL	0.59%	21.0	TSLA	0.65%	26.0
1	AVGO	1.47%	5.0	INTC	2.92%	3.0
1	VST	0.36%	15.0	NWL	0.62%	14.0
1	MOS	0.44%	10.0	VNO	1.05%	6.0
1	CYH	0.14%	26.0	SBUX	0.53%	8.0
1	ELAN	0.3%	10.0	TLT	0.32%	3.0
1	LUMN	1.16%	2.0	BMY	0.9%	1.0
1	MS	0.33%	7.0	SNY	0.44%	2.0
1	CMG	1.85%	1.0	NAVI	-0.4%	1.0
1	INTU	1.25%	1.0	T	-0.14%	7.0
1	AMD	0.14%	9.0	ON	-0.2%	5.0
1	AZO	0.96%	1.0	BALL	-1.36%	1.0
1	SPY	0.39%	1.0	BIIB	-0.43%	24.0
1	PHM	0.04%	9.0	JAZZ	-0.69%	15.0

VS >9 vs VS <-9: P365D, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	ELAN	12.87%	10.0	INTC	30.11%	5.0
10	AVGO	21.54%	5.0	NWL	4.82%	14.0
10	VST	4.66%	16.0	T	2.35%	7.0
10	AMD	4.5%	10.0	SBUX	1.79%	8.0
10	CSTM	3.11%	9.0	JAZZ	0.84%	14.0
10	NVDA	0.79%	35.0	TLT	1.36%	3.0
10	MOS	2.0%	11.0	BMY	2.43%	1.0
10	ORCL	5.25%	4.0	VNO	0.26%	6.0
10	X	7.94%	2.0	BALL	0.59%	1.0
10	GOOGL	0.73%	21.0	SNY	-1.97%	2.0
10	TDG	3.48%	2.0	NAVI	-12.42%	1.0
10	INTC	1.76%	3.0	ON	-16.32%	1.0
10	MS	0.53%	7.0	TSLA	-0.99%	26.0
10	SPY	2.41%	1.0	BIIB	-1.11%	24.0

VS >9 vs VS <-9: P365D, 21d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	9.74%	35.0	NWL	10.3%	12.0
21	VST	12.67%	16.0	SBUX	13.37%	8.0
21	ELAN	19.04%	10.0	TSLA	3.11%	26.0
21	GOOGL	4.51%	21.0	BIIB	2.6%	24.0
21	CSTM	6.53%	8.0	JAZZ	5.36%	10.0
21	GT	12.56%	3.0	T	3.92%	7.0
21	MS	4.81%	7.0	INTC	9.0%	3.0
21	AVGO	7.5%	2.0	TLT	2.7%	3.0
21	ORCL	3.31%	4.0	BMY	5.27%	1.0
21	AMD	0.85%	10.0	NAVI	-6.68%	1.0
21	LEN	6.39%	1.0	BALL	-9.46%	1.0
21	INTU	4.2%	1.0	SNY	-4.82%	2.0
21	TDG	1.48%	2.0	ON	-12.07%	1.0
21	AZO	0.68%	1.0	VNO	-2.23%	6.0

VS >9 vs VS <-9: P365D, 63d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	VST	38.19%	15.0	TSLA	31.51%	26.0
63	NVDA	12.71%	34.0	SBUX	24.61%	8.0
63	GOOGL	11.95%	21.0	VNO	21.92%	6.0
63	LUMN	117.1%	2.0	T	12.34%	7.0
63	ORCL	20.74%	4.0	JAZZ	6.38%	6.0
63	MS	8.15%	7.0	TLT	7.96%	3.0
63	AVGO	10.71%	5.0	INTC	22.8%	1.0
63	GT	12.12%	4.0	BMY	3.55%	1.0
63	X	16.36%	2.0	BALL	-5.04%	1.0
63	QQQ	4.29%	2.0	NAVI	-9.58%	1.0
63	SPY	4.96%	1.0	SNY	-16.27%	2.0
63	AZO	2.54%	1.0	BIIB	-1.94%	23.0
63	TDG	-0.9%	2.0	NWL	-14.21%	10.0

VS >9 vs VS <-9: P365D, 126d Horizon

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	VST	70.95%	14.0	TSLA	49.05%	26.0
126	NVDA	18.92%	28.0	VNO	69.94%	6.0
126	LUMN	156.41%	2.0	T	30.6%	7.0
126	MS	29.24%	6.0	SBUX	25.41%	7.0
126	AVGO	30.63%	2.0	TLT	2.67%	3.0
126	ORCL	18.08%	3.0	INTC	0.58%	1.0
126	QQQ	12.41%	2.0	SNY	0.12%	2.0
126	SPY	8.92%	1.0	BALL	-7.41%	1.0
126	GOOGL	3.45%	2.0	NWL	-9.53%	2.0
126	AZO	6.52%	1.0	BIIB	-15.43%	20.0

VS >9 vs VS <-9: P90D, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMAT	0.52%	24.0	INTC	0.43%	2.0
1	PHM	0.95%	3.0	ON	-0.2%	5.0
1	NVDA	2.63%	1.0	NWL	-2.09%	3.0
1	UAA	0.03%	15.0	JAZZ	-0.74%	11.0

VS >9 vs VS <-9: P90D, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CSTM	3.11%	9.0	INTC	34.45%	4.0
10	PHM	1.38%	4.0	JAZZ	2.44%	10.0
10	GBTC	-2.45%	1.0	NWL	-4.28%	3.0
10	CYH	-1.86%	4.0	ON	-16.32%	1.0

VS >9 vs VS <-9: P90D, 21d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	CSTM	6.53%	8.0	JAZZ	10.78%	6.0
21	BHC	-1.79%	1.0	INTC	13.77%	2.0
21	MU	-3.18%	3.0	NWL	-4.32%	2.0
21	CYH	-2.74%	4.0	ON	-12.07%	1.0

VS >9 vs VS <-9: P30D, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-03-03 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	0.87%	8.0	ON	0.08%	4.0
1	AMAT	3.81%	1.0	NWL	0.0%	NaN
1	CSTM	0.15%	6.0	JAZZ	-0.7%	8.0

VS >9 vs VS <-9: P30D, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-03-03 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CSTM	10.3%	1.0	NWL	-1.94%	1.0
10	AMAT	-1.51%	1.0	JAZZ	-0.48%	6.0

Bottom 30 Tickers By V-Score Group Price Return Contribution

In each page of this section we present lists of tickers included in the bullish and bearish variations of correspond V-Score grouping criteria. The tickers presented comprise the 30 lowest contributors (i.e., largest detractors) to each grouping's aggregate average return for the stated horizon and model date window. Each ticker's average forward horizon return for the model dates in which it was in the grouping is provided, along with a count of the model dates that the ticker was included in the grouping during the stated model date window. The lower the average return and the higher the count of model dates, the larger the detraction a ticker made to the grouping's average return.

If a ticker appears in both lists it indicates that at some point during the model date window it appeared in both the bullish and bearish grouping and had relatively low performance in each instance. How does the ticker's average return for model dates in which it was in the "Bullish" grouping compare to when it is in the "Bearish" grouping?

Clearly, an effective V-Score grouping criteria will tend to post larger average forward returns for its bullish tickers than its bearish tickers, and vice versa.

VaR Adjusted V-Scores: All TMD, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	-0.3%	385.0	OXY	-0.34%	175.0
1	CLF	-0.26%	293.0	WDC	-0.36%	156.0
1	LUMN	-0.62%	98.0	AAP	-0.33%	162.0
1	USB	-0.33%	172.0	BALL	-0.22%	231.0
1	FSUGY	-0.11%	457.0	PRGO	-0.21%	231.0
1	NWL	-0.28%	165.0	IEP	-0.34%	128.0
1	GT	-0.2%	177.0	CMA	-0.2%	206.0
1	KEY	-0.23%	123.0	NWL	-0.44%	90.0
1	QCOM	-0.07%	417.0	NEM	-0.15%	251.0
1	UNH	-0.21%	128.0	LNC	-0.26%	146.0
1	CDNS	-0.13%	194.0	GSK	-0.13%	288.0
1	T	-1.76%	14.0	BA	-0.17%	212.0
1	MSTR	-0.46%	53.0	MOS	-1.6%	22.0
1	IEP	-0.33%	64.0	MNST	-0.19%	174.0
1	CNC	-0.1%	205.0	FRCB	-0.75%	41.0
1	LEN	-0.07%	269.0	AA	-0.26%	114.0

1	BALL	-0.61%	31.0	CTLT	-0.29%	101.0
1	CVS	-0.6%	31.0	CVS	-0.13%	216.0
1	WDC	-0.23%	81.0	SIVBQ	-0.29%	91.0
1	THC	-0.07%	268.0	AMC	-0.39%	66.0
1	IRM	-0.31%	57.0	TMUS	-0.08%	317.0
1	SBUX	-0.21%	79.0	FCX	-0.22%	98.0
1	GME	-0.06%	255.0	MU	-0.58%	37.0
1	SBNY	-0.59%	25.0	WRK	-0.17%	126.0
1	MNST	-0.29%	50.0	ZTS	-0.07%	247.0
1	CPRT	-0.09%	160.0	TXN	-0.29%	59.0
1	META	-0.3%	47.0	BHP	-0.06%	270.0
1	CSCO	-0.06%	207.0	X	-0.33%	49.0
1	TSLA	-0.86%	15.0	MSI	-0.09%	175.0
1	ELAN	-0.09%	139.0	VNO	-0.17%	91.0

VaR Adjusted V-Scores: All TMD, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-2.52%	366.0	SIVBQ	-9.75%	89.0
10	CLF	-1.51%	298.0	SBNY	-9.24%	75.0
10	FSUGY	-1.0%	446.0	AMC	-7.84%	70.0
10	LUMN	-5.89%	72.0	AAP	-2.25%	166.0
10	BBY	-1.32%	253.0	IEP	-2.52%	125.0
10	QCOM	-0.8%	415.0	BXP	-1.22%	242.0
10	NWL	-2.03%	161.0	OXY	-1.23%	181.0
10	INTC	-1.48%	192.0	PRGO	-0.9%	239.0
10	BHC	-0.9%	248.0	FCX	-2.23%	94.0
10	SBNY	-7.72%	27.0	INTC	-2.61%	77.0
10	CNC	-0.97%	206.0	INTU	-1.02%	171.0
10	CSTM	-1.38%	143.0	BHP	-0.59%	268.0
10	VFC	-1.73%	104.0	CHTR	-0.94%	169.0
10	GT	-0.9%	177.0	WDC	-1.04%	151.0
10	UNH	-1.32%	117.0	BA	-0.73%	214.0
10	CTLT	-0.67%	220.0	GME	-1.4%	101.0
10	BALL	-3.4%	32.0	TLT	-0.61%	227.0
10	THC	-0.39%	278.0	TFC	-0.68%	192.0
10	FIS	-1.89%	54.0	ELAN	-1.42%	91.0
10	CCL	-0.93%	103.0	MU	-3.53%	35.0
10	CPRT	-0.69%	138.0	CLF	-1.42%	86.0
10	IRM	-1.57%	58.0	NWL	-1.37%	88.0
10	TXN	-0.4%	207.0	FRCB	-2.68%	44.0
10	ADBE	-6.14%	13.0	LQD	-0.4%	279.0
10	SBUX	-0.97%	75.0	USB	-0.55%	198.0
10	GNRC	-1.07%	66.0	CYH	-2.35%	46.0
10	IEP	-1.61%	42.0	BALL	-0.45%	230.0
10	CMA	-1.21%	55.0	KEY	-0.57%	180.0
10	TLT	-2.16%	29.0	ON	-1.81%	55.0
10	ELAN	-0.44%	135.0	BMY	-0.37%	268.0

VaR Adjusted V-Scores: All TMD, 21d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-4.46%	358.0	SIVBQ	-15.92%	89.0
21	FSUGY	-2.25%	449.0	SBNY	-16.55%	76.0
21	CLF	-3.23%	303.0	AMC	-13.02%	70.0
21	LUMN	-12.05%	78.0	AAP	-4.68%	165.0
21	VFC	-6.03%	105.0	BXP	-3.03%	234.0
21	NWL	-3.89%	158.0	IEP	-4.61%	123.0
21	QCOM	-1.39%	406.0	FCX	-4.73%	93.0
21	INTC	-2.92%	192.0	FRCB	-8.66%	45.0
21	BBY	-1.98%	251.0	CVS	-1.81%	212.0
21	CTLT	-1.99%	215.0	ELAN	-4.38%	85.0
21	SBNY	-16.18%	26.0	OXY	-2.02%	182.0
21	GME	-1.14%	227.0	EXPE	-1.69%	213.0
21	CNC	-1.14%	210.0	LNC	-2.44%	141.0
21	ZTS	-2.87%	79.0	NEM	-1.18%	249.0
21	UNH	-2.31%	91.0	TFC	-1.5%	188.0
21	USB	-1.19%	150.0	X	-5.33%	47.0
21	CSTM	-1.3%	134.0	BHP	-0.92%	268.0
21	CCL	-1.68%	99.0	CHTR	-1.47%	167.0
21	GNRC	-2.48%	61.0	NWL	-2.88%	82.0
21	LNC	-4.74%	31.0	BA	-1.08%	209.0
21	FIS	-2.83%	51.0	WDC	-1.54%	146.0
21	IRM	-2.72%	52.0	MU	-7.02%	32.0
21	BAC	-4.91%	28.0	CNC	-2.2%	101.0
21	BHC	-0.56%	240.0	CYH	-4.8%	43.0
21	NAVI	-5.35%	25.0	ON	-3.48%	58.0
21	CYH	-0.82%	155.0	BHC	-2.83%	68.0
21	SBUX	-1.61%	72.0	TLT	-0.83%	221.0
21	ADBE	-8.57%	13.0	PRGO	-0.76%	233.0
21	TXN	-0.47%	200.0	LQD	-0.53%	286.0
21	LW	-2.33%	36.0	KHC	-0.58%	260.0

VaR Adjusted V-Scores: All TMD, 63d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-10.06%	318.0	SIVBQ	-42.61%	87.0
63	GME	-11.62%	219.0	SBNY	-40.76%	78.0
63	CLF	-5.95%	301.0	AAP	-14.78%	157.0
63	CTLT	-7.0%	198.0	AMC	-34.27%	65.0
63	MOS	-4.45%	309.0	FRCB	-47.46%	45.0
63	AMC	-7.88%	171.0	CVS	-7.6%	203.0
63	FSUGY	-2.93%	441.0	NEM	-6.63%	232.0
63	NWL	-8.37%	146.0	IEP	-11.91%	123.0
63	SBNY	-35.34%	33.0	BXP	-5.54%	218.0
63	ELAN	-9.39%	115.0	BHP	-3.35%	256.0
63	QCOM	-2.88%	359.0	CYH	-17.31%	48.0
63	BHC	-4.22%	238.0	X	-15.01%	49.0
63	BBY	-4.09%	241.0	CMCSA	-3.11%	222.0
63	INTC	-4.71%	192.0	CHTR	-4.38%	154.0
63	AA	-4.52%	185.0	GSK	-2.45%	263.0
63	LUMN	-9.11%	90.0	LNC	-4.61%	139.0
63	CNC	-4.12%	193.0	TLT	-2.76%	222.0
63	VFC	-6.72%	103.0	ELAN	-7.95%	77.0
63	CSTM	-5.47%	110.0	BA	-2.92%	206.0
63	CCL	-4.63%	112.0	PRGO	-2.7%	220.0
63	ZTS	-5.92%	80.0	OXY	-3.4%	174.0
63	IEP	-12.53%	34.0	BUD	-2.07%	286.0
63	IRM	-7.4%	55.0	VNO	-8.07%	72.0
63	ZION	-2.58%	154.0	NWL	-7.38%	75.0
63	BAC	-9.48%	40.0	CLF	-8.01%	69.0
63	BALL	-16.7%	21.0	FCX	-5.85%	92.0
63	NAVI	-11.93%	26.0	BMY	-2.2%	234.0
63	UNH	-4.89%	56.0	CZR	-5.36%	92.0
63	TXN	-1.14%	194.0	TFC	-2.75%	167.0
63	SBUX	-2.66%	81.0	INTC	-7.37%	61.0

VaR Adjusted V-Scores: All TMD, 126d Horizon

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	GME	-25.43%	198.0	SIVBQ	-68.22%	87.0
126	CLF	-13.24%	300.0	SBNY	-70.91%	78.0
126	NWL	-23.76%	144.0	FRCB	-78.26%	45.0
126	AMC	-18.95%	165.0	AAP	-24.4%	143.0
126	MOS	-10.0%	268.0	AMC	-58.9%	58.0
126	UAA	-9.8%	246.0	IEP	-23.5%	123.0
126	ELAN	-17.83%	111.0	GSK	-10.8%	226.0
126	CNC	-9.91%	187.0	CVS	-10.34%	183.0
126	CTLT	-9.77%	170.0	BMY	-7.54%	209.0
126	VFC	-17.5%	89.0	TLT	-6.11%	197.0
126	CSTM	-16.0%	85.0	OXY	-7.52%	159.0
126	ZION	-8.93%	152.0	PRGO	-5.85%	199.0
126	SBNY	-47.88%	26.0	NEM	-5.45%	213.0
126	BBY	-5.33%	231.0	BHP	-4.95%	231.0
126	FSUGY	-2.6%	462.0	LNC	-8.68%	127.0
126	AAP	-6.39%	185.0	CYH	-22.37%	43.0
126	QCOM	-3.22%	366.0	CZR	-11.96%	65.0
126	USB	-6.99%	147.0	CHTR	-5.59%	138.0
126	ZTS	-9.58%	84.0	BXP	-3.98%	194.0
126	WRK	-8.48%	70.0	KHC	-3.06%	233.0
126	IEP	-19.78%	28.0	FITB	-4.1%	171.0
126	SBUX	-5.83%	84.0	TFC	-3.91%	154.0
126	AA	-2.82%	168.0	PEP	-2.09%	281.0
126	BALL	-22.51%	20.0	INTC	-12.79%	43.0
126	VZ	-12.01%	29.0	GT	-10.97%	46.0
126	CZR	-1.49%	225.0	NAVI	-2.37%	199.0
126	TLT	-16.19%	19.0	VZ	-1.92%	233.0
126	LNC	-23.04%	13.0	AA	-4.03%	104.0
126	RIO	-6.33%	47.0	VNO	-5.61%	74.0
126	UNH	-5.13%	52.0	BHC	-7.64%	54.0

VaR Adjusted V-Scores: All TMD, 252d Horizon

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	AMC	-49.33%	133.0	SIVBQ	-98.78%	88.0
252	AAP	-31.01%	162.0	SBNY	-99.05%	78.0
252	NWL	-35.3%	142.0	IEP	-48.61%	123.0
252	MOS	-24.49%	173.0	AAP	-50.08%	111.0
252	GME	-19.22%	201.0	AMC	-85.98%	57.0
252	UAA	-16.05%	215.0	FRCB	-93.82%	46.0
252	CNC	-17.75%	168.0	BMY	-16.65%	196.0
252	CLF	-12.59%	234.0	CVS	-19.05%	146.0
252	LUMN	-30.57%	79.0	TFC	-18.46%	117.0
252	ELAN	-38.32%	58.0	BXP	-14.55%	147.0
252	ZION	-11.67%	159.0	PRGO	-13.05%	152.0
252	CTLT	-12.4%	134.0	KEY	-18.1%	109.0
252	SBNY	-84.22%	18.0	TLT	-10.88%	172.0
252	CZR	-7.21%	206.0	LUMN	-34.07%	47.0
252	CVS	-24.35%	46.0	VNO	-31.65%	50.0
252	GT	-6.69%	156.0	AA	-19.05%	79.0
252	VFC	-14.45%	70.0	GSK	-8.07%	177.0
252	SBUX	-12.4%	71.0	LNC	-13.47%	102.0
252	IEP	-48.04%	18.0	CHTR	-12.39%	106.0
252	BHC	-4.04%	199.0	BIIB	-6.42%	202.0
252	CMA	-15.97%	40.0	CZR	-23.14%	54.0
252	BBY	-2.21%	216.0	NEM	-7.04%	173.0
252	BALL	-25.57%	17.0	JAZZ	-10.52%	113.0
252	USB	-2.67%	154.0	VFC	-30.41%	39.0
252	FRCB	-99.78%	4.0	FITB	-7.89%	144.0
252	ZTS	-4.96%	72.0	KHC	-5.53%	201.0
252	LNC	-36.39%	9.0	CYH	-30.58%	34.0
252	TLT	-19.18%	17.0	ON	-30.84%	33.0
252	PRGO	-11.62%	24.0	BHP	-5.21%	165.0
252	LW	-35.47%	6.0	INTC	-30.49%	28.0

VaR Adjusted V-Scores: P365D, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CLF	-0.73%	57.0	GME	-1.07%	43.0
1	QCOM	-0.45%	82.0	NWL	-0.76%	50.0
1	FSUGY	-0.4%	89.0	WDC	-0.36%	75.0
1	CMG	-0.26%	137.0	MRK	-0.37%	66.0
1	IEP	-0.82%	42.0	AAP	-0.47%	52.0
1	MU	-0.3%	117.0	LW	-0.43%	51.0
1	LEN	-0.21%	120.0	ABBV	-0.17%	128.0
1	MSTR	-0.48%	49.0	OXY	-0.29%	72.0
1	FITB	-0.93%	25.0	FCX	-1.03%	20.0
1	AMD	-0.44%	50.0	MNST	-0.6%	32.0
1	AAP	-1.45%	15.0	GSK	-0.17%	109.0
1	IRM	-0.48%	45.0	CZR	-0.42%	39.0
1	LVS	-0.76%	27.0	GNRC	-0.23%	67.0
1	X	-0.29%	69.0	TXN	-0.39%	33.0
1	CCL	-0.94%	20.0	MSFT	-0.26%	50.0
1	DHI	-0.15%	119.0	NVDA	-1.27%	10.0
1	CDNS	-1.28%	14.0	MU	-1.17%	10.0
1	PHM	-0.19%	94.0	NAVI	-0.15%	75.0
1	AMC	-0.72%	24.0	CNC	-0.16%	68.0
1	AMAT	-0.13%	132.0	ELAN	-0.4%	27.0
1	CPRT	-0.31%	52.0	GBTC	-0.32%	23.0
1	HLT	-0.13%	119.0	BHP	-0.07%	95.0
1	UNH	-0.31%	46.0	AVGO	-0.64%	11.0
1	TSLA	-1.73%	8.0	KALU	-0.12%	59.0
1	CSTM	-0.11%	113.0	AA	-0.21%	33.0
1	MSFT	-0.48%	26.0	SNY	-0.15%	42.0
1	CZR	-0.43%	29.0	INTC	-0.13%	46.0
1	META	-0.36%	34.0	KHC	-0.1%	59.0
1	INTC	-0.37%	32.0	GT	-0.14%	43.0
1	GME	-0.63%	17.0	ETRN	-0.22%	26.0

VaR Adjusted V-Scores: P365D, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CLF	-6.85%	49.0	CLF	-3.07%	60.0
10	CSTM	-2.82%	103.0	AAP	-3.11%	57.0
10	DHI	-2.1%	134.0	OXY	-1.97%	78.0
10	UAA	-2.18%	121.0	KALU	-2.47%	58.0
10	INTC	-7.07%	36.0	PRGO	-1.56%	86.0
10	FSUGY	-2.77%	89.0	INTC	-2.74%	49.0
10	BHC	-4.63%	51.0	MRK	-1.83%	65.0
10	AMD	-4.25%	50.0	CNC	-1.67%	71.0
10	QCOM	-1.72%	83.0	PEP	-0.97%	112.0
10	CMG	-1.0%	123.0	AMC	-8.23%	13.0
10	IRM	-2.61%	46.0	KEY	-1.47%	70.0
10	MU	-1.15%	99.0	LW	-2.02%	50.0
10	AMAT	-0.78%	135.0	KHC	-1.6%	60.0
10	LVS	-2.94%	35.0	NWL	-1.77%	51.0
10	CCL	-4.29%	23.0	WDC	-1.02%	73.0
10	PHM	-0.94%	97.0	CSTM	-10.68%	7.0
10	HLT	-0.68%	125.0	NAVI	-0.92%	76.0
10	LEN	-0.73%	112.0	GSK	-0.62%	106.0
10	UNH	-2.82%	28.0	FCX	-3.46%	17.0
10	AAP	-4.64%	16.0	BBY	-0.99%	59.0
10	CYH	-0.74%	87.0	CZR	-1.23%	46.0
10	IEP	-2.33%	26.0	MU	-6.68%	8.0
10	FITB	-1.74%	33.0	RIO	-0.56%	89.0
10	CPRT	-1.47%	39.0	ON	-1.73%	24.0
10	CDNS	-4.06%	14.0	MNST	-1.25%	32.0
10	FCX	-0.98%	58.0	BA	-0.93%	38.0
10	TXN	-1.5%	32.0	MSFT	-0.53%	53.0
10	LUMN	-2.89%	16.0	FSUGY	-0.79%	35.0
10	MSFT	-1.93%	20.0	ADBE	-0.39%	69.0
10	AMZN	-4.58%	8.0	JAZZ	-0.56%	47.0

VaR Adjusted V-Scores: P365D, 21d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	CLF	-10.67%	52.0	AAP	-6.58%	53.0
21	INTC	-11.84%	38.0	OXY	-3.89%	79.0
21	DHI	-2.89%	125.0	KALU	-4.99%	60.0
21	CSTM	-3.37%	93.0	CLF	-5.2%	54.0
21	BHC	-6.58%	45.0	CNC	-3.7%	69.0
21	FSUGY	-3.37%	86.0	MRK	-4.0%	58.0
21	AMD	-4.83%	53.0	NWL	-3.96%	44.0
21	UAA	-2.38%	107.0	LW	-3.32%	51.0
21	AMAT	-1.99%	123.0	ADBE	-2.42%	65.0
21	QCOM	-2.54%	75.0	CZR	-3.25%	43.0
21	VFC	-9.84%	18.0	CSTM	-19.47%	7.0
21	IRM	-4.24%	39.0	AMC	-13.44%	10.0
21	PHM	-1.51%	97.0	FSUGY	-3.67%	35.0
21	LEN	-1.31%	107.0	PEP	-1.17%	106.0
21	CCL	-6.98%	20.0	KHC	-2.15%	56.0
21	LUMN	-7.54%	18.0	GT	-2.83%	39.0
21	AAP	-8.03%	16.0	FCX	-6.7%	16.0
21	LVS	-3.83%	27.0	NAVI	-1.39%	73.0
21	CMG	-0.81%	116.0	BA	-3.07%	33.0
21	MOS	-0.62%	145.0	WDC	-1.38%	69.0
21	MU	-0.94%	88.0	MNST	-2.81%	32.0
21	CYH	-1.11%	73.0	BHP	-0.91%	94.0
21	GS	-4.66%	17.0	GSK	-0.85%	97.0
21	UNH	-4.39%	16.0	NVDA	-7.85%	10.0
21	FITB	-2.08%	31.0	PRGO	-0.74%	79.0
21	AMZN	-6.37%	10.0	MU	-11.03%	5.0
21	LW	-2.12%	29.0	ON	-2.39%	23.0
21	TXN	-2.22%	27.0	AMD	-1.27%	40.0
21	IEP	-2.47%	24.0	KEY	-0.74%	66.0
21	THC	-0.39%	139.0	GBTC	-1.6%	27.0

VaR Adjusted V-Scores: P365D, 63d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	CLF	-24.33%	50.0	LW	-21.31%	49.0
63	CSTM	-17.57%	64.0	AAP	-19.45%	43.0
63	INTC	-24.78%	39.0	CLF	-16.45%	44.0
63	FSUGY	-10.39%	82.0	OXY	-8.94%	70.0
63	THC	-6.41%	115.0	KALU	-11.28%	55.0
63	AMAT	-7.99%	87.0	MRK	-10.31%	49.0
63	UAA	-9.25%	72.0	BUD	-4.44%	99.0
63	MU	-10.33%	63.0	BHP	-5.34%	82.0
63	ON	-9.6%	66.0	CNC	-8.33%	50.0
63	QCOM	-11.42%	49.0	AMD	-11.85%	32.0
63	IRM	-13.22%	42.0	PEP	-3.98%	88.0
63	MOS	-3.83%	120.0	WDC	-5.08%	60.0
63	IEP	-17.94%	22.0	NWL	-8.18%	36.0
63	AAP	-22.07%	17.0	GT	-10.1%	25.0
63	BHC	-9.63%	38.0	CZR	-6.77%	35.0
63	DHI	-3.33%	101.0	BA	-8.01%	29.0
63	AMD	-7.26%	46.0	PRGO	-3.28%	67.0
63	LVS	-14.98%	20.0	BALL	-4.5%	48.0
63	FCX	-4.4%	68.0	AMC	-29.8%	7.0
63	PHM	-3.61%	64.0	PCG	-3.6%	57.0
63	CYH	-3.09%	68.0	CSTM	-28.62%	7.0
63	ELAN	-3.2%	65.0	NAVI	-3.06%	62.0
63	UNH	-10.72%	19.0	MNST	-5.68%	33.0
63	VNO	-8.25%	24.0	FCX	-12.4%	15.0
63	AMC	-5.12%	38.0	GSK	-2.11%	85.0
63	LEN	-1.97%	90.0	KHC	-3.13%	53.0
63	AA	-8.04%	17.0	ELAN	-10.76%	15.0
63	FIS	-5.02%	25.0	CVS	-2.77%	57.0
63	MRK	-14.03%	8.0	ADBE	-2.95%	52.0
63	FITB	-4.19%	24.0	RIO	-2.01%	74.0

VaR Adjusted V-Scores: P365D, 126d Horizon

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	CSTM	-40.53%	41.0	OXY	-17.49%	55.0
126	CLF	-31.47%	48.0	AAP	-26.78%	30.0
126	ON	-26.62%	49.0	CNC	-20.57%	34.0
126	FSUGY	-14.92%	85.0	GSK	-13.35%	48.0
126	INTC	-30.82%	32.0	MRK	-21.11%	29.0
126	AAP	-50.09%	17.0	PEP	-8.58%	63.0
126	AMAT	-17.6%	47.0	CLF	-28.17%	19.0
126	QCOM	-15.28%	53.0	BALL	-12.1%	41.0
126	AMD	-20.74%	38.0	BHP	-7.54%	57.0
126	THC	-12.54%	55.0	LW	-11.22%	38.0
126	MU	-14.69%	45.0	KALU	-12.97%	31.0
126	AMC	-15.74%	38.0	GT	-13.31%	27.0
126	MOS	-6.37%	83.0	BUD	-4.8%	67.0
126	FCX	-11.31%	46.0	NAVI	-6.46%	49.0
126	ELAN	-8.85%	56.0	WDC	-8.89%	35.0
126	CYH	-9.18%	38.0	PRGO	-6.64%	46.0
126	ACGL	-6.57%	47.0	KHC	-9.75%	30.0
126	IEP	-23.63%	13.0	AMD	-15.83%	18.0
126	LEN	-4.06%	55.0	RIO	-4.56%	51.0
126	PHM	-6.54%	32.0	BIIB	-30.41%	7.0
126	UNH	-14.24%	14.0	FCX	-16.37%	13.0
126	KALU	-21.84%	8.0	AZN	-7.71%	24.0
126	MRK	-22.43%	7.0	TLT	-5.12%	34.0
126	INTU	-3.75%	35.0	PCG	-4.73%	34.0
126	LW	-13.99%	8.0	BA	-5.17%	29.0
126	WDC	-22.75%	4.0	CYH	-16.72%	8.0
126	BA	-7.47%	11.0	ADBE	-5.02%	26.0
126	CNC	-9.71%	8.0	LLY	-3.33%	33.0
126	BHC	-8.57%	9.0	ZTS	-2.17%	50.0
126	TXN	-7.52%	9.0	AMAT	-12.84%	8.0

VaR Adjusted V-Scores: P90D, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	VST	-1.87%	24.0	WDC	-2.78%	14.0
1	UAA	-0.47%	43.0	BBY	-1.47%	11.0
1	CDNS	-4.98%	4.0	MRK	-0.85%	16.0
1	NVDA	-0.47%	39.0	ELAN	-1.19%	11.0
1	CMG	-0.6%	30.0	VFC	-2.11%	6.0
1	IRM	-1.38%	11.0	KALU	-1.81%	6.0
1	GME	-1.3%	11.0	AMD	-0.79%	13.0
1	CSTM	-0.29%	48.0	FCX	-1.88%	5.0
1	CCL	-1.39%	10.0	AMZN	-0.37%	25.0
1	HLT	-0.28%	47.0	CNC	-0.45%	20.0
1	AVGO	-0.4%	28.0	HCA	-0.7%	12.0
1	CLF	-2.54%	4.0	MSI	-1.63%	5.0
1	FCX	-1.63%	6.0	GNRC	-0.81%	10.0
1	QCOM	-0.46%	20.0	KEY	-0.28%	28.0
1	CYH	-0.3%	30.0	AA	-1.97%	4.0
1	MSFT	-2.77%	3.0	TXN	-0.66%	11.0
1	GOOGL	-0.27%	30.0	AZN	-0.58%	11.0
1	FITB	-0.74%	11.0	MU	-0.9%	7.0
1	META	-0.78%	9.0	OXY	-1.55%	4.0
1	BA	-1.26%	5.0	AVGO	-4.91%	1.0
1	LLY	-1.62%	3.0	USB	-0.29%	16.0
1	AMAT	-0.1%	48.0	FSUGY	-0.23%	17.0
1	TEVA	-0.78%	6.0	JAZZ	-0.94%	4.0
1	PHM	-0.09%	48.0	CCL	-0.26%	13.0
1	THC	-0.18%	23.0	MSFT	-0.17%	18.0
1	TXN	-1.94%	2.0	ZION	-0.27%	11.0
1	MSI	-0.42%	9.0	ADBE	-0.2%	14.0
1	GBTC	-0.3%	12.0	SNY	-0.45%	6.0
1	LEN	-0.3%	11.0	AMC	-1.34%	2.0
1	VFC	-0.45%	6.0	PRGO	-0.15%	17.0

VaR Adjusted V-Scores: P90D, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-5.49%	41.0	TSLA	-10.53%	20.0
10	NVDA	-5.52%	36.0	CNC	-3.86%	21.0
10	MSTR	-5.18%	27.0	NWL	-6.22%	13.0
10	AMAT	-2.69%	48.0	KEY	-3.19%	25.0
10	BHC	-6.17%	17.0	WDC	-7.69%	9.0
10	CMG	-3.49%	30.0	GNRC	-4.12%	14.0
10	CCL	-8.03%	12.0	GME	-8.01%	7.0
10	VST	-5.15%	18.0	AMC	-9.89%	5.0
10	GOOGL	-2.98%	27.0	ADBE	-2.96%	15.0
10	VFC	-13.13%	6.0	AMZN	-1.89%	22.0
10	QQQ	-1.54%	37.0	LUMN	-2.96%	14.0
10	HLT	-1.21%	47.0	MRK	-2.92%	13.0
10	IRM	-5.91%	9.0	CCL	-4.63%	8.0
10	CYH	-2.38%	22.0	GBTC	-11.48%	3.0
10	PHM	-1.09%	47.0	TFC	-1.63%	19.0
10	GWW	-3.65%	14.0	BBY	-2.02%	15.0
10	ELAN	-4.19%	12.0	USB	-1.54%	19.0
10	AAPL	-1.19%	42.0	INTU	-2.01%	14.0
10	CDNS	-12.06%	4.0	META	-3.44%	8.0
10	LVS	-9.17%	5.0	AAP	-2.74%	10.0
10	QCOM	-2.2%	20.0	PEP	-1.35%	20.0
10	AVGO	-1.71%	21.0	MSFT	-1.27%	21.0
10	ORCL	-0.81%	40.0	INTC	-3.69%	7.0
10	FITB	-2.29%	14.0	DHI	-3.58%	7.0
10	AMC	-2.22%	12.0	MSI	-4.17%	6.0
10	TXN	-8.63%	3.0	HON	-1.04%	24.0
10	GME	-4.83%	5.0	PWR	-1.65%	14.0
10	FCX	-10.16%	2.0	BIIB	-2.31%	10.0
10	CSTM	-0.52%	39.0	AA	-5.56%	4.0
10	MU	-0.69%	29.0	KHC	-2.73%	8.0

VaR Adjusted V-Scores: P90D, 21d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-11.57%	30.0	TSLA	-21.48%	18.0
21	AMAT	-8.26%	41.0	NWL	-32.21%	9.0
21	MSTR	-12.71%	23.0	WDC	-28.6%	6.0
21	VST	-15.8%	17.0	GNRC	-10.72%	14.0
21	CCL	-21.7%	10.0	KEY	-6.08%	22.0
21	NVDA	-7.05%	29.0	AAP	-14.76%	8.0
21	GOOGL	-7.79%	26.0	MRK	-12.26%	9.0
21	CMG	-7.44%	27.0	AMZN	-5.88%	18.0
21	VFC	-30.15%	6.0	CZR	-8.04%	13.0
21	PHM	-4.44%	39.0	FSUGY	-6.97%	15.0
21	QQQ	-6.12%	25.0	ADBE	-7.69%	13.0
21	LW	-8.06%	18.0	CNC	-4.64%	21.0
21	QCOM	-8.45%	17.0	USB	-5.89%	16.0
21	BHC	-10.16%	12.0	PWR	-8.78%	10.0
21	CYH	-9.14%	13.0	MSFT	-4.83%	18.0
21	GWW	-5.29%	19.0	GME	-9.69%	8.0
21	ELAN	-9.14%	10.0	AMC	-15.1%	5.0
21	DHI	-8.95%	10.0	HON	-3.62%	20.0
21	IRM	-11.97%	7.0	LUMN	-6.81%	10.0
21	TEVA	-13.49%	6.0	AMD	-6.71%	10.0
21	GS	-4.66%	17.0	TFC	-3.53%	18.0
21	ORCL	-2.55%	30.0	CDNS	-4.05%	15.0
21	MS	-4.17%	18.0	CMA	-2.4%	25.0
21	AAPL	-1.97%	38.0	VNO	-4.04%	14.0
21	SPY	-2.47%	30.0	BXP	-3.1%	18.0
21	HLT	-1.67%	38.0	INTU	-3.51%	14.0
21	FITB	-4.4%	13.0	ZTS	-2.25%	21.0
21	LVS	-13.7%	4.0	ZION	-4.51%	10.0
21	AVGO	-4.68%	11.0	HD	-2.43%	17.0
21	AA	-4.15%	12.0	MSI	-6.77%	6.0

VaR Adjusted V-Scores: P30D, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-03-03 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	HLT	-0.96%	16.0	BBY	-7.11%	3.0
1	AVGO	-0.81%	16.0	ELAN	-2.51%	6.0
1	ORCL	-0.76%	16.0	AMZN	-0.88%	10.0
1	VST	-1.73%	7.0	MU	-1.38%	6.0
1	CSTM	-0.6%	19.0	HSBC	-0.6%	12.0
1	MSTR	-10.84%	1.0	CCL	-0.73%	9.0
1	META	-1.42%	7.0	ZTS	-0.42%	15.0
1	CMG	-0.8%	12.0	GNRC	-2.55%	2.0
1	NVDA	-0.68%	14.0	MRK	-0.5%	10.0
1	IRM	-1.45%	6.0	KALU	-2.43%	2.0
1	MS	-4.18%	2.0	PEP	-0.58%	8.0
1	FITB	-1.36%	5.0	AAP	-2.22%	2.0
1	MU	-6.33%	1.0	FCX	-1.08%	4.0
1	UAA	-0.35%	18.0	WDC	-0.45%	9.0
1	GME	-0.76%	8.0	JAZZ	-0.94%	4.0
1	INTU	-0.37%	14.0	VFC	-1.87%	2.0
1	CCL	-2.31%	2.0	EXPE	-0.62%	6.0
1	BA	-1.05%	4.0	HD	-0.36%	10.0
1	CZR	-0.51%	8.0	HCA	-0.72%	5.0
1	GOOGL	-0.26%	15.0	LNC	-2.99%	1.0
1	COST	-3.1%	1.0	ADBE	-0.74%	4.0
1	LLY	-3.0%	1.0	SNY	-0.45%	6.0
1	TFC	-0.59%	5.0	GSK	-0.16%	16.0
1	AMC	-0.4%	7.0	TFC	-2.02%	1.0
1	PWR	-1.13%	2.0	BHC	-1.0%	2.0
1	LEN	-2.07%	1.0	CNC	-0.96%	2.0
1	BHC	-0.98%	2.0	TDG	-0.79%	2.0
1	TEVA	-0.55%	3.0	DHI	-0.52%	3.0
1	GS	-0.82%	2.0	MSFT	-0.25%	6.0
1	WFC	-1.62%	1.0	AMD	-0.29%	5.0

VaR Adjusted V-Scores: P30D, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-03-03 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-7.0%	11.0	MRK	-4.5%	6.0
10	HLT	-4.29%	11.0	ADBE	-11.61%	2.0
10	AVGO	-5.36%	7.0	LVS	-7.53%	3.0
10	CMG	-5.73%	6.0	ZTS	-2.4%	9.0
10	CSTM	-3.25%	10.0	VFC	-20.96%	1.0
10	ORCL	-3.37%	8.0	BBY	-6.42%	3.0
10	META	-4.25%	6.0	AMZN	-3.8%	5.0
10	GOOGL	-4.07%	6.0	EXPE	-4.52%	4.0
10	AAPL	-3.65%	6.0	CCL	-8.35%	2.0
10	CZR	-3.4%	6.0	GSK	-1.96%	8.0
10	CCL	-6.97%	2.0	GILD	-3.68%	4.0
10	BHC	-9.37%	1.0	PEP	-2.94%	5.0
10	MS	-8.65%	1.0	LUMN	-4.89%	3.0
10	NVDA	-0.93%	9.0	SNY	-4.79%	3.0
10	QQQ	-0.7%	11.0	KHC	-5.73%	2.0
10	TXN	-7.41%	1.0	BALL	-1.57%	7.0
10	GS	-6.02%	1.0	NAVI	-3.34%	3.0
10	COST	-5.71%	1.0	WDC	-2.48%	4.0
10	PHM	-0.62%	9.0	LLY	-9.72%	1.0
10	ZION	-5.49%	1.0	USB	-3.04%	3.0
10	FITB	-0.76%	7.0	CSCO	-2.04%	4.0
10	IRM	-1.63%	3.0	AZN	-3.51%	2.0
10	GME	-1.56%	3.0	ISRG	-2.33%	3.0
10	GWW	-3.44%	1.0	AMAT	-6.65%	1.0
10	AMC	-0.59%	5.0	GT	-6.64%	1.0
10	QCOM	-2.75%	1.0	HD	-1.01%	6.0
10	GBTC	-0.31%	6.0	ABBV	-1.95%	3.0
10	AA	-1.02%	1.0	MU	-1.84%	3.0
10	TLT	-0.77%	1.0	ELAN	-1.65%	3.0
10	CMCSA	-0.64%	1.0	BIIB	-2.42%	2.0

Positive vs. Negative V-Scores: All TMD, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	SBNY	-1.18%	97.0	AAP	-0.18%	383.0
1	NWL	-0.27%	401.0	AA	-0.39%	149.0
1	UAA	-0.16%	623.0	CTLT	-0.39%	146.0
1	LUMN	-0.18%	470.0	VFC	-0.23%	235.0
1	AMC	-0.13%	501.0	NEM	-0.12%	418.0
1	IEP	-0.17%	383.0	CVS	-0.11%	438.0
1	INTC	-0.1%	555.0	FRCB	-0.54%	84.0
1	AAP	-0.16%	315.0	IEP	-0.14%	299.0
1	GNRC	-0.2%	226.0	OXY	-0.16%	259.0
1	ELAN	-0.13%	354.0	WDC	-0.18%	226.0
1	ADBE	-0.35%	124.0	LNC	-0.17%	232.0
1	ZION	-0.08%	516.0	GSK	-0.05%	714.0
1	AMZN	-0.39%	104.0	PRGO	-0.09%	414.0
1	CSTM	-0.07%	553.0	SIVBQ	-0.19%	187.0
1	CZR	-0.07%	489.0	BHP	-0.07%	492.0
1	KEY	-0.11%	327.0	MOS	-1.03%	34.0
1	NAVI	-0.13%	249.0	MU	-0.63%	54.0
1	BBY	-0.06%	486.0	BALL	-0.08%	404.0
1	KALU	-0.13%	233.0	AMC	-0.19%	168.0
1	FSUGY	-0.04%	665.0	MNST	-0.16%	191.0
1	VFC	-0.06%	369.0	CZR	-0.15%	191.0
1	SBUX	-0.08%	290.0	SBNY	-0.22%	123.0
1	USB	-0.06%	343.0	FCX	-0.2%	124.0
1	MOS	-0.03%	673.0	CNC	-0.13%	185.0
1	FITB	-0.06%	382.0	CHTR	-0.04%	644.0
1	CDNS	-0.04%	465.0	BIIB	-0.03%	614.0
1	FIS	-0.1%	192.0	X	-0.28%	62.0
1	HCA	-0.06%	319.0	ON	-0.13%	130.0
1	RIO	-0.05%	338.0	KALU	-0.04%	419.0
1	TLT	-0.14%	112.0	CMCSA	-0.04%	401.0

Positive vs. Negative V-Scores: All TMD, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	LUMN	-3.36%	472.0	SIVBQ	-5.88%	187.0
10	UAA	-1.52%	622.0	AAP	-2.7%	382.0
10	NWL	-1.96%	403.0	FRCB	-9.11%	84.0
10	SBNY	-7.7%	97.0	SBNY	-5.86%	123.0
10	ELAN	-1.6%	360.0	AMC	-3.49%	171.0
10	IEP	-1.42%	385.0	IEP	-1.86%	299.0
10	VFC	-1.26%	367.0	BIIB	-0.79%	615.0
10	ADBE	-3.42%	125.0	VFC	-1.9%	239.0
10	CLF	-0.7%	558.0	WDC	-1.98%	222.0
10	INTC	-0.7%	554.0	ON	-3.18%	125.0
10	LNC	-1.11%	316.0	CHTR	-0.54%	648.0
10	ZION	-0.65%	517.0	BHP	-0.66%	491.0
10	GNRC	-1.45%	219.0	BXP	-0.57%	530.0
10	CZR	-0.65%	482.0	CNC	-1.33%	186.0
10	USB	-0.91%	338.0	CMCSA	-0.59%	406.0
10	BAC	-1.07%	287.0	TLT	-0.43%	540.0
10	BALL	-1.13%	236.0	BHC	-1.46%	144.0
10	LW	-1.2%	215.0	CMA	-0.64%	320.0
10	BBY	-0.49%	482.0	BALL	-0.49%	403.0
10	CYH	-0.37%	587.0	FCX	-1.64%	121.0
10	FRCB	-1.75%	117.0	CTLT	-1.14%	146.0
10	CNC	-0.42%	482.0	X	-2.56%	62.0
10	FSUGY	-0.31%	661.0	PRGO	-0.38%	413.0
10	GT	-0.37%	534.0	EMB	-0.2%	744.0
10	QCOM	-0.31%	635.0	LQD	-0.21%	680.0
10	AMC	-0.37%	497.0	CLF	-0.96%	150.0
10	ZTS	-0.78%	228.0	KALU	-0.33%	417.0
10	SBUX	-0.61%	286.0	VZ	-0.24%	540.0
10	SIVBQ	-6.53%	26.0	MU	-2.51%	51.0
10	UNH	-0.39%	428.0	LVS	-0.39%	324.0

Positive vs. Negative V-Scores: All TMD, 21d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	LUMN	-6.33%	466.0	SIVBQ	-11.93%	187.0
21	UAA	-3.03%	606.0	AAP	-5.96%	365.0
21	SBNY	-15.64%	97.0	SBNY	-12.51%	123.0
21	NWL	-3.67%	402.0	FRCB	-16.25%	84.0
21	VFC	-3.7%	359.0	AMC	-7.76%	169.0
21	ELAN	-3.44%	358.0	BIIB	-1.8%	602.0
21	IEP	-2.93%	373.0	IEP	-3.53%	298.0
21	INTC	-1.84%	554.0	BXP	-1.75%	525.0
21	CZR	-1.75%	473.0	BHC	-6.06%	142.0
21	CLF	-1.31%	553.0	ON	-6.55%	111.0
21	USB	-1.9%	334.0	CMCSA	-1.76%	392.0
21	GNRC	-2.75%	205.0	EXPE	-1.47%	444.0
21	AMC	-1.16%	483.0	WDC	-3.03%	214.0
21	ZION	-1.1%	509.0	BHP	-1.19%	491.0
21	AA	-1.1%	507.0	VFC	-2.47%	235.0
21	LNC	-1.84%	302.0	FCX	-4.41%	119.0
21	ADBE	-4.26%	121.0	CNC	-2.82%	170.0
21	BAC	-1.8%	277.0	X	-7.76%	61.0
21	BALL	-2.13%	233.0	CHTR	-0.67%	638.0
21	SIVBQ	-18.4%	26.0	FIS	-0.76%	535.0
21	LW	-2.29%	204.0	LNC	-1.37%	235.0
21	TSLA	-5.46%	85.0	TLT	-0.57%	538.0
21	ZTS	-1.75%	228.0	CVS	-0.66%	426.0
21	BBY	-0.83%	470.0	BALL	-0.7%	391.0
21	CNC	-0.79%	482.0	GE	-0.98%	259.0
21	FRCB	-3.1%	117.0	EMB	-0.35%	728.0
21	CYH	-0.59%	572.0	MU	-5.56%	45.0
21	SBUX	-1.05%	286.0	CMA	-0.77%	315.0
21	UNH	-0.69%	420.0	LQD	-0.36%	666.0
21	GT	-0.53%	527.0	NEM	-0.56%	413.0

Positive vs. Negative V-Scores: All TMD, 63d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	LUMN	-11.34%	455.0	SIVBQ	-37.06%	187.0
63	AMC	-9.39%	459.0	AMC	-31.71%	162.0
63	ELAN	-12.45%	330.0	FRCB	-56.91%	84.0
63	SBNY	-41.65%	97.0	AAP	-13.99%	333.0
63	UAA	-6.87%	565.0	SBNY	-32.45%	123.0
63	IEP	-11.49%	332.0	IEP	-10.92%	298.0
63	NWL	-9.43%	399.0	BHC	-22.26%	136.0
63	MOS	-5.59%	633.0	BXP	-4.75%	497.0
63	CLF	-5.37%	544.0	BIIB	-3.89%	562.0
63	INTC	-4.81%	553.0	BHP	-4.45%	478.0
63	BALL	-11.04%	226.0	VFC	-9.01%	228.0
63	AA	-5.06%	466.0	CVS	-5.35%	383.0
63	AAP	-6.74%	315.0	LNC	-6.55%	223.0
63	GME	-4.91%	416.0	FIS	-2.65%	538.0
63	CZR	-3.95%	456.0	CMCSA	-3.87%	365.0
63	VFC	-4.69%	331.0	GSK	-2.05%	670.0
63	TSLA	-16.19%	81.0	GNRC	-3.19%	404.0
63	SBUX	-3.81%	286.0	PRGO	-3.42%	370.0
63	CNC	-2.27%	481.0	X	-19.97%	62.0
63	BBY	-2.24%	459.0	JAZZ	-1.8%	620.0
63	USB	-3.0%	324.0	CZR	-6.17%	179.0
63	CSTM	-1.97%	493.0	CLF	-9.05%	119.0
63	ZION	-1.95%	497.0	TLT	-1.97%	522.0
63	FRCB	-8.05%	117.0	CHTR	-1.53%	623.0
63	SIVBQ	-34.19%	26.0	GOLD	-1.88%	498.0
63	KHC	-4.5%	195.0	BA	-2.29%	393.0
63	CMA	-2.75%	319.0	NEM	-2.18%	392.0
63	CTLT	-1.98%	432.0	LVS	-2.8%	305.0
63	ADBE	-6.72%	121.0	WDC	-4.02%	199.0
63	GT	-1.56%	511.0	CNC	-5.19%	132.0

Positive vs. Negative V-Scores: All TMD, 126d Horizon

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NWL	-20.52%	393.0	SIVBQ	-72.85%	187.0
126	AMC	-18.59%	420.0	AMC	-59.23%	154.0
126	MOS	-11.85%	572.0	SBNY	-70.07%	123.0
126	ELAN	-20.92%	300.0	FRCB	-87.31%	84.0
126	GME	-15.78%	387.0	AAP	-24.95%	287.0
126	AAP	-18.29%	313.0	IEP	-22.42%	298.0
126	IEP	-20.68%	271.0	VFC	-20.18%	205.0
126	SBNY	-57.35%	97.0	BHC	-29.46%	128.0
126	CLF	-10.05%	535.0	CVS	-9.54%	332.0
126	CTLT	-9.82%	372.0	GNRC	-8.16%	380.0
126	FRCB	-30.44%	117.0	JAZZ	-5.25%	571.0
126	INTC	-6.32%	538.0	GSK	-4.81%	620.0
126	UAA	-6.41%	505.0	BIIB	-5.2%	500.0
126	CNC	-6.62%	478.0	BHP	-5.75%	447.0
126	BALL	-15.99%	181.0	LNC	-10.86%	212.0
126	AA	-6.42%	424.0	PRGO	-6.11%	332.0
126	LUMN	-6.35%	420.0	CZR	-12.97%	145.0
126	VFC	-8.64%	302.0	TLT	-3.35%	486.0
126	CSTM	-3.97%	448.0	CHTR	-2.69%	597.0
126	CZR	-3.82%	445.0	FIS	-3.12%	513.0
126	ZION	-3.36%	485.0	CYH	-17.07%	80.0
126	NEM	-8.48%	179.0	BXP	-2.7%	451.0
126	GT	-3.1%	471.0	KHC	-2.85%	357.0
126	USB	-4.42%	318.0	NEM	-2.82%	337.0
126	CMA	-4.86%	285.0	NAVI	-3.21%	263.0
126	LNC	-5.75%	237.0	NWL	-4.63%	178.0
126	SIVBQ	-48.67%	26.0	X	-16.1%	51.0
126	TSLA	-18.76%	67.0	FITB	-3.19%	242.0
126	CVS	-5.52%	211.0	BA	-1.68%	388.0
126	VZ	-9.21%	125.0	LQD	-1.07%	575.0

Positive vs. Negative V-Scores: All TMD, 252d Horizon

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	AMC	-48.21%	307.0	SIVBQ	-98.74%	187.0
252	NWL	-30.92%	376.0	AMC	-87.51%	153.0
252	MOS	-25.01%	451.0	IEP	-44.37%	298.0
252	FRCB	-91.34%	117.0	SBNY	-99.38%	123.0
252	AAP	-35.43%	276.0	AAP	-49.56%	230.0
252	SBNY	-93.45%	97.0	VFC	-49.88%	172.0
252	GME	-18.22%	365.0	FRCB	-96.6%	84.0
252	IEP	-42.39%	148.0	JAZZ	-10.95%	512.0
252	ELAN	-30.37%	193.0	CHTR	-10.15%	484.0
252	CLF	-12.58%	462.0	GNRC	-15.78%	283.0
252	UAA	-12.67%	444.0	BXP	-13.41%	328.0
252	CNC	-12.03%	421.0	BMY	-11.03%	382.0
252	CVS	-22.86%	204.0	BHC	-43.58%	87.0
252	CTLT	-13.47%	288.0	CVS	-16.94%	220.0
252	LUMN	-10.62%	365.0	LNC	-19.38%	180.0
252	CMA	-12.93%	237.0	PRGO	-12.99%	262.0
252	VFC	-12.54%	244.0	BIIB	-8.57%	380.0
252	GT	-6.9%	432.0	VNO	-26.59%	122.0
252	CZR	-7.28%	361.0	CZR	-22.35%	128.0
252	BALL	-15.21%	159.0	TLT	-7.08%	393.0
252	SIVBQ	-85.19%	26.0	NWL	-30.65%	89.0
252	LW	-20.29%	106.0	LUMN	-31.71%	81.0
252	INTC	-3.85%	462.0	TFC	-12.2%	177.0
252	AA	-4.88%	356.0	AA	-17.93%	112.0
252	PRGO	-13.16%	128.0	BHP	-6.03%	333.0
252	TSLA	-22.33%	64.0	KEY	-13.24%	143.0
252	SBUX	-5.24%	261.0	KHC	-5.21%	318.0
252	OXY	-5.22%	249.0	ON	-32.22%	50.0
252	BMY	-23.24%	47.0	NEM	-6.77%	219.0
252	ZION	-2.47%	438.0	FITB	-6.31%	216.0

Positive vs. Negative V-Scores: P365D, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	FSUGY	-0.36%	143.0	BIIB	-0.16%	233.0
1	AMD	-0.49%	104.0	KALU	-0.33%	108.0
1	IEP	-0.21%	230.0	OXY	-0.34%	99.0
1	WDC	-0.51%	81.0	LW	-0.35%	91.0
1	CLF	-0.44%	92.0	MRK	-0.31%	94.0
1	AMAT	-0.17%	219.0	CZR	-0.44%	63.0
1	CSTM	-0.16%	209.0	GSK	-0.12%	211.0
1	WYNN	-0.38%	87.0	FCX	-0.98%	25.0
1	CDNS	-0.28%	104.0	CNC	-0.16%	150.0
1	INTC	-0.3%	90.0	ON	-0.28%	79.0
1	ON	-0.19%	138.0	AMC	-1.48%	15.0
1	AMZN	-0.47%	55.0	CLF	-0.18%	114.0
1	AAP	-0.76%	34.0	MNST	-0.6%	32.0
1	GT	-0.24%	103.0	WDC	-0.18%	103.0
1	QCOM	-0.14%	165.0	AAP	-0.09%	153.0
1	AMGN	-0.51%	40.0	AVGO	-0.96%	15.0
1	SBUX	-0.82%	24.0	AA	-0.36%	39.0
1	LEN	-0.09%	209.0	KHC	-0.17%	78.0
1	ADBE	-1.2%	16.0	GT	-0.2%	64.0
1	MOS	-0.09%	217.0	FSUGY	-0.14%	73.0
1	MRK	-0.2%	94.0	CVS	-0.04%	215.0
1	MU	-0.09%	209.0	MU	-0.58%	15.0
1	CZR	-0.15%	123.0	GBTC	-0.23%	34.0
1	CYH	-0.08%	188.0	ABBV	-0.05%	165.0
1	PHM	-0.07%	223.0	HLT	-1.03%	7.0
1	ORLY	-0.26%	58.0	UAA	-0.23%	29.0
1	IRM	-0.07%	202.0	TXN	-0.16%	40.0
1	TEVA	-0.1%	134.0	CMA	-0.06%	106.0
1	BALL	-0.17%	78.0	MSFT	-0.05%	116.0
1	NAVI	-0.81%	15.0	JPM	-0.63%	9.0

Positive vs. Negative V-Scores: P365D, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CLF	-5.35%	91.0	AAP	-2.5%	152.0
10	IEP	-2.05%	232.0	KALU	-3.33%	106.0
10	INTC	-5.29%	89.0	BIIB	-1.47%	234.0
10	AMD	-3.66%	112.0	CNC	-1.85%	151.0
10	FSUGY	-2.81%	139.0	LW	-2.95%	91.0
10	CSTM	-1.82%	210.0	ON	-3.47%	74.0
10	BHC	-2.55%	129.0	WDC	-2.43%	99.0
10	AMAT	-1.47%	220.0	CLF	-1.98%	119.0
10	LEN	-1.11%	216.0	OXY	-2.26%	103.0
10	LVS	-1.54%	145.0	AMC	-8.3%	18.0
10	CDNS	-2.05%	103.0	MRK	-1.5%	91.0
10	WYNN	-2.15%	87.0	KHC	-1.57%	79.0
10	UNH	-1.37%	123.0	KEY	-1.44%	85.0
10	QCOM	-1.03%	163.0	NAVI	-0.63%	194.0
10	TEVA	-1.22%	134.0	BALL	-0.93%	117.0
10	GT	-1.59%	100.0	PEP	-0.65%	156.0
10	ADBE	-9.32%	17.0	FSUGY	-1.33%	75.0
10	CMG	-0.67%	231.0	CSTM	-12.4%	8.0
10	LUMN	-1.38%	105.0	BHP	-0.64%	153.0
10	AMGN	-3.32%	40.0	CZR	-1.37%	68.0
10	AMZN	-2.26%	57.0	PRGO	-0.57%	148.0
10	MRK	-1.3%	98.0	CMCSA	-0.56%	146.0
10	AAP	-3.36%	34.0	BBY	-0.6%	100.0
10	ELAN	-0.69%	164.0	FCX	-2.62%	22.0
10	SBUX	-5.42%	20.0	MU	-3.42%	12.0
10	BALL	-1.31%	78.0	MNST	-1.25%	32.0
10	UAA	-0.56%	173.0	ETRN	-1.07%	36.0
10	GNRC	-1.65%	58.0	BA	-0.5%	64.0
10	CZR	-0.8%	116.0	AMD	-0.33%	88.0
10	MSFT	-1.0%	92.0	DHI	-3.58%	7.0

Positive vs. Negative V-Scores: P365D, 21d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	INTC	-10.75%	89.0	BIIB	-3.0%	221.0
21	IEP	-3.69%	220.0	AAP	-4.78%	135.0
21	CLF	-8.46%	86.0	KALU	-5.68%	105.0
21	CSTM	-3.48%	194.0	CNC	-3.86%	135.0
21	FSUGY	-4.6%	130.0	LW	-5.99%	86.0
21	AMAT	-2.82%	205.0	ON	-7.33%	60.0
21	AMD	-4.2%	110.0	OXY	-4.09%	104.0
21	LVS	-2.95%	137.0	CLF	-3.33%	110.0
21	BHC	-3.02%	118.0	WDC	-3.49%	91.0
21	LEN	-1.65%	205.0	MRK	-3.79%	81.0
21	WYNN	-4.24%	79.0	AMD	-3.54%	75.0
21	CDNS	-3.24%	97.0	CZR	-3.92%	63.0
21	UNH	-2.41%	115.0	CMCSA	-1.74%	132.0
21	MOS	-1.23%	212.0	BHP	-1.41%	153.0
21	AMGN	-7.32%	35.0	AMC	-11.05%	16.0
21	AAP	-7.34%	34.0	NAVI	-0.96%	179.0
21	SBUX	-12.16%	20.0	PEP	-1.18%	146.0
21	FCX	-1.28%	187.0	CSTM	-19.79%	8.0
21	CMG	-1.09%	215.0	GT	-2.41%	64.0
21	MRK	-2.45%	92.0	KHC	-2.14%	72.0
21	BALL	-3.0%	75.0	BALL	-1.45%	105.0
21	ON	-1.51%	141.0	BA	-2.39%	59.0
21	WDC	-2.24%	81.0	FCX	-6.57%	20.0
21	QCOM	-1.09%	154.0	FSUGY	-1.75%	74.0
21	TEVA	-1.23%	122.0	NVDA	-5.12%	25.0
21	GT	-1.61%	93.0	MNST	-2.81%	32.0
21	AMZN	-2.55%	58.0	PWR	-2.96%	23.0
21	GNRC	-3.33%	44.0	KEY	-0.83%	77.0
21	ADBE	-10.59%	13.0	MU	-10.31%	6.0
21	MU	-0.65%	208.0	ELAN	-1.78%	22.0

Positive vs. Negative V-Scores: P365D, 63d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	IEP	-16.09%	179.0	BIIB	-12.47%	181.0
63	CSTM	-17.8%	149.0	LW	-23.66%	89.0
63	INTC	-23.9%	88.0	AAP	-13.46%	103.0
63	CLF	-20.95%	77.0	KALU	-12.89%	102.0
63	FSUGY	-12.48%	116.0	CLF	-13.52%	88.0
63	ON	-9.93%	136.0	OXY	-8.62%	95.0
63	MU	-7.83%	170.0	CNC	-8.33%	97.0
63	AMAT	-7.58%	163.0	GSK	-4.48%	167.0
63	ELAN	-9.19%	134.0	CMCSA	-6.89%	105.0
63	FCX	-6.82%	150.0	MRK	-10.12%	65.0
63	AMD	-9.08%	97.0	BUD	-5.52%	119.0
63	MRK	-10.39%	78.0	AMD	-12.83%	49.0
63	QCOM	-6.18%	123.0	BHP	-4.42%	140.0
63	LVS	-6.23%	119.0	NAVI	-4.07%	139.0
63	MOS	-3.97%	177.0	CZR	-10.47%	51.0
63	WDC	-10.6%	65.0	BA	-9.14%	55.0
63	BALL	-9.78%	68.0	BALL	-5.53%	85.0
63	LEN	-3.89%	170.0	FSUGY	-9.1%	49.0
63	AAP	-19.16%	34.0	PEP	-4.15%	106.0
63	CMG	-3.62%	175.0	PRGO	-3.56%	105.0
63	HCA	-7.64%	77.0	WDC	-4.58%	76.0
63	CDNS	-6.1%	95.0	GT	-6.52%	49.0
63	WYNN	-7.88%	67.0	ADBE	-1.8%	158.0
63	GT	-6.79%	77.0	AMC	-30.99%	9.0
63	KHC	-6.53%	71.0	FCX	-13.76%	19.0
63	UNH	-3.92%	109.0	PCG	-2.68%	91.0
63	GNRC	-11.65%	36.0	BBY	-2.86%	82.0
63	BHC	-4.57%	87.0	CSTM	-28.92%	8.0
63	TSLA	-21.64%	17.0	ELAN	-10.53%	18.0
63	AA	-3.39%	105.0	MNST	-5.68%	33.0

Positive vs. Negative V-Scores: P365D, 126d Horizon

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	CSTM	-39.31%	104.0	BIIB	-26.32%	119.0
126	IEP	-30.89%	118.0	AAP	-27.6%	57.0
126	INTC	-29.86%	73.0	GSK	-12.13%	117.0
126	CLF	-30.3%	68.0	OXY	-17.37%	67.0
126	FSUGY	-16.82%	111.0	CLF	-22.2%	43.0
126	ON	-20.7%	88.0	CNC	-20.71%	44.0
126	ELAN	-15.94%	104.0	KALU	-13.23%	66.0
126	AMAT	-16.03%	101.0	BALL	-11.05%	77.0
126	AAP	-47.39%	32.0	BHP	-7.3%	109.0
126	MU	-12.09%	111.0	ADBE	-7.32%	105.0
126	AMD	-18.71%	70.0	LW	-12.15%	63.0
126	MRK	-20.07%	62.0	PEP	-8.57%	77.0
126	QCOM	-10.53%	98.0	MRK	-21.19%	31.0
126	AMC	-9.14%	110.0	NAVI	-7.5%	81.0
126	FCX	-10.86%	91.0	GT	-11.08%	46.0
126	MOS	-7.96%	116.0	PRGO	-6.63%	67.0
126	LEN	-7.77%	112.0	BUD	-5.1%	77.0
126	CNC	-13.92%	53.0	WDC	-8.92%	43.0
126	WDC	-13.28%	51.0	BBY	-6.46%	54.0
126	KHC	-10.38%	58.0	AMD	-15.15%	23.0
126	DHI	-4.22%	120.0	KHC	-9.67%	34.0
126	AZN	-8.58%	53.0	BA	-6.23%	50.0
126	HCA	-10.58%	42.0	CVS	-2.69%	109.0
126	ACGL	-3.54%	116.0	CYH	-15.05%	19.0
126	GT	-10.99%	37.0	FCX	-15.9%	17.0
126	KALU	-11.43%	34.0	LLY	-4.67%	48.0
126	BALL	-16.13%	23.0	AMGN	-3.41%	62.0
126	OXY	-17.38%	20.0	RIO	-2.8%	72.0
126	BA	-8.26%	38.0	AZN	-7.71%	24.0
126	LW	-9.11%	34.0	CZR	-10.06%	17.0

Positive vs. Negative V-Scores: P90D, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	-0.49%	53.0	WDC	-1.62%	26.0
1	TEVA	-0.55%	43.0	ON	-0.59%	53.0
1	CCL	-0.67%	33.0	TSLA	-0.48%	44.0
1	GME	-0.62%	35.0	AMD	-0.43%	48.0
1	CDNS	-2.47%	8.0	NWL	-0.45%	40.0
1	CZR	-0.56%	34.0	MRK	-0.73%	24.0
1	AVGO	-0.36%	51.0	BBY	-1.23%	12.0
1	CYH	-0.38%	47.0	KEY	-0.46%	32.0
1	GOOGL	-0.36%	50.0	KALU	-1.6%	9.0
1	VST	-0.35%	50.0	VFC	-2.11%	6.0
1	IRM	-0.34%	51.0	AAP	-0.24%	50.0
1	BHC	-0.44%	38.0	AMC	-2.79%	4.0
1	LW	-0.26%	51.0	FCX	-1.86%	6.0
1	ELAN	-0.5%	27.0	GNRC	-0.98%	11.0
1	LVS	-0.7%	19.0	ISRG	-0.96%	10.0
1	QCOM	-0.33%	39.0	BIIB	-0.18%	49.0
1	NVDA	-0.23%	54.0	AMZN	-0.25%	34.0
1	FSUGY	-0.42%	29.0	GME	-0.83%	10.0
1	BA	-0.35%	34.0	MSI	-1.63%	5.0
1	MSFT	-1.39%	8.0	AA	-1.97%	4.0
1	AMAT	-0.2%	53.0	ZTS	-0.16%	45.0
1	CMG	-0.19%	52.0	ZION	-0.32%	22.0
1	LUMN	-0.66%	15.0	OXY	-1.39%	5.0
1	GWW	-0.19%	51.0	CNC	-0.13%	50.0
1	INTC	-2.32%	4.0	AZN	-0.58%	11.0
1	GNRC	-0.33%	27.0	HCA	-0.3%	18.0
1	FIS	-0.19%	45.0	ADBE	-0.1%	49.0
1	CLF	-0.56%	15.0	AVGO	-4.91%	1.0
1	META	-0.19%	36.0	NAVI	-0.09%	50.0
1	VZ	-1.67%	4.0	UNH	-0.13%	28.0

Positive vs. Negative V-Scores: P90D, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	TEVA	-6.4%	41.0	TSLA	-8.82%	41.0
10	UAA	-5.06%	51.0	WDC	-11.91%	20.0
10	VFC	-6.46%	33.0	ON	-4.8%	48.0
10	VST	-4.09%	49.0	AAP	-3.88%	47.0
10	IRM	-3.62%	49.0	NWL	-4.39%	36.0
10	GOOGL	-3.4%	49.0	GME	-9.6%	16.0
10	CMG	-3.18%	50.0	KEY	-3.17%	29.0
10	AVGO	-2.94%	49.0	AMD	-2.0%	39.0
10	CLF	-10.14%	14.0	AMC	-10.79%	7.0
10	LW	-2.63%	51.0	CNC	-1.52%	48.0
10	BHC	-3.45%	38.0	TFC	-2.79%	25.0
10	AMAT	-2.57%	51.0	GNRC	-4.42%	15.0
10	LEN	-3.18%	40.0	MRK	-3.07%	21.0
10	MSTR	-3.34%	36.0	BALL	-2.08%	31.0
10	PWR	-6.65%	18.0	AMZN	-2.06%	30.0
10	CCL	-3.27%	35.0	HON	-1.19%	47.0
10	NVDA	-2.15%	52.0	CCL	-6.19%	9.0
10	LVS	-4.61%	23.0	BIIB	-1.15%	47.0
10	ELAN	-3.28%	30.0	USB	-1.82%	29.0
10	FSUGY	-4.45%	22.0	ZTS	-1.2%	43.0
10	LUMN	-5.96%	16.0	BBY	-3.18%	16.0
10	GWW	-1.83%	49.0	LUMN	-1.67%	28.0
10	NWL	-20.77%	4.0	GBTC	-11.03%	4.0
10	MS	-1.57%	47.0	CDNS	-0.97%	44.0
10	CYH	-1.64%	45.0	INTU	-2.1%	20.0
10	GT	-3.5%	20.0	MSFT	-1.19%	33.0
10	TXN	-2.78%	25.0	CZR	-2.37%	16.0
10	FITB	-1.47%	47.0	FRA	-0.74%	49.0
10	UNH	-5.28%	13.0	ZION	-1.37%	21.0
10	QCOM	-1.84%	35.0	META	-3.44%	8.0

Positive vs. Negative V-Scores: P90D, 21d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	VST	-13.75%	40.0	TSLA	-21.5%	32.0
21	TEVA	-14.47%	34.0	NWL	-17.09%	27.0
21	VFC	-18.84%	26.0	WDC	-30.66%	14.0
21	MSTR	-12.76%	34.0	ON	-11.98%	35.0
21	UAA	-10.59%	40.0	AAP	-11.73%	34.0
21	IRM	-9.79%	40.0	CDNS	-6.42%	34.0
21	CCL	-13.2%	28.0	GME	-11.81%	18.0
21	AMAT	-8.26%	41.0	AMD	-6.76%	28.0
21	AVGO	-8.66%	38.0	LUMN	-7.93%	20.0
21	GOOGL	-8.28%	38.0	USB	-6.33%	25.0
21	LW	-7.67%	40.0	GNRC	-10.43%	15.0
21	NVDA	-7.3%	41.0	MRK	-11.12%	14.0
21	CMG	-7.11%	39.0	ZION	-7.86%	19.0
21	LEN	-7.12%	34.0	KEY	-5.9%	24.0
21	CYH	-6.84%	35.0	CNC	-3.65%	38.0
21	GWW	-5.46%	41.0	AMZN	-5.46%	25.0
21	BHC	-6.98%	32.0	MSFT	-4.29%	31.0
21	PWR	-13.61%	16.0	CZR	-8.92%	14.0
21	AA	-5.78%	37.0	HON	-3.24%	36.0
21	ELAN	-7.08%	28.0	PWR	-8.96%	13.0
21	MS	-4.83%	41.0	TFC	-4.38%	23.0
21	DHI	-5.47%	35.0	AMC	-13.96%	7.0
21	GBTC	-6.9%	26.0	CMA	-2.98%	29.0
21	PHM	-4.34%	41.0	BXP	-3.58%	24.0
21	CLF	-16.08%	11.0	INTU	-3.47%	22.0
21	FIS	-4.98%	34.0	ZTS	-2.04%	34.0
21	QCOM	-6.04%	27.0	VNO	-4.14%	15.0
21	FSUGY	-11.64%	14.0	BIIB	-1.57%	39.0
21	GME	-9.08%	17.0	BBY	-4.32%	13.0
21	FITB	-4.01%	38.0	ADBE	-1.33%	40.0

Positive vs. Negative V-Scores: P30D, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-03-03 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	VFC	-1.96%	11.0	BBY	-7.11%	3.0
1	CCL	-1.91%	8.0	SBUX	-1.51%	11.0
1	MS	-1.0%	15.0	ADBE	-0.86%	16.0
1	IEP	-0.96%	15.0	TSLA	-0.81%	16.0
1	HLT	-0.71%	20.0	NAVI	-0.67%	19.0
1	ORCL	-0.69%	20.0	JAZZ	-0.59%	20.0
1	CZR	-0.78%	17.0	ISRG	-1.62%	7.0
1	CYH	-0.7%	18.0	WDC	-0.88%	12.0
1	META	-0.72%	17.0	AMZN	-0.83%	12.0
1	TEVA	-0.82%	15.0	EXPE	-0.51%	19.0
1	AVGO	-0.5%	20.0	KALU	-2.26%	4.0
1	LUMN	-1.64%	6.0	ON	-0.45%	20.0
1	GS	-0.48%	20.0	LUMN	-0.76%	11.0
1	GBTC	-0.52%	18.0	CCL	-0.78%	10.0
1	FITB	-0.53%	17.0	MRK	-0.45%	16.0
1	IRM	-0.47%	18.0	ELAN	-0.7%	10.0
1	LVS	-1.4%	6.0	ZTS	-0.42%	15.0
1	BHC	-0.59%	13.0	FCX	-1.22%	5.0
1	CMG	-0.37%	20.0	MSFT	-0.6%	10.0
1	GOOGL	-0.36%	20.0	HSBC	-0.31%	19.0
1	BAC	-0.99%	7.0	KEY	-0.52%	11.0
1	AMC	-0.35%	19.0	USB	-1.1%	5.0
1	NFLX	-0.48%	14.0	GNRC	-2.55%	2.0
1	VZ	-1.67%	4.0	VFC	-1.87%	2.0
1	UAA	-0.33%	20.0	CMA	-0.45%	8.0
1	AAPL	-0.33%	20.0	TFC	-1.75%	2.0
1	WDC	-0.93%	7.0	LNC	-2.99%	1.0
1	VST	-0.37%	17.0	BIIB	-0.17%	17.0
1	ELAN	-1.15%	5.0	PEP	-0.16%	17.0
1	TXN	-0.57%	10.0	KHC	-0.26%	9.0

Positive vs. Negative V-Scores: P30D, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-03-03 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-7.0%	11.0	ADBE	-7.53%	8.0
10	LUMN	-15.11%	4.0	SBUX	-6.58%	9.0
10	VFC	-9.7%	5.0	MRK	-3.72%	9.0
10	HLT	-4.29%	11.0	NAVI	-3.02%	10.0
10	LVS	-6.76%	5.0	SNY	-2.8%	10.0
10	AAPL	-3.03%	11.0	LUMN	-4.55%	6.0
10	GOOGL	-3.02%	11.0	JAZZ	-2.28%	11.0
10	CZR	-3.52%	9.0	LVS	-7.53%	3.0
10	AVGO	-2.87%	11.0	ZTS	-2.4%	9.0
10	CMG	-2.86%	11.0	VFC	-20.96%	1.0
10	WYNN	-5.02%	5.0	BBY	-6.42%	3.0
10	META	-2.74%	9.0	BIIB	-2.34%	8.0
10	ORCL	-2.15%	11.0	KHC	-2.98%	6.0
10	IEP	-3.2%	7.0	PEP	-2.09%	8.0
10	COST	-2.45%	9.0	CCL	-8.35%	2.0
10	KHC	-5.35%	4.0	AMZN	-2.27%	7.0
10	CYH	-2.09%	10.0	AMGN	-1.43%	11.0
10	TXN	-2.62%	7.0	GILD	-3.68%	4.0
10	LEN	-2.8%	6.0	CLF	-2.93%	5.0
10	BHC	-2.78%	6.0	BALL	-1.45%	10.0
10	CLF	-5.4%	3.0	USB	-3.33%	4.0
10	CSTM	-1.43%	11.0	CSCO	-1.67%	7.0
10	ABBV	-2.18%	7.0	TFC	-5.46%	2.0
10	MS	-2.37%	6.0	TSLA	-1.2%	9.0
10	GILD	-4.21%	3.0	FRA	-0.96%	11.0
10	KALU	-1.3%	9.0	ON	-0.95%	11.0
10	BAC	-3.52%	3.0	NWL	-0.93%	11.0
10	MSFT	-3.08%	3.0	EXPE	-1.01%	10.0
10	HD	-9.13%	1.0	LLY	-9.72%	1.0
10	GWW	-1.11%	8.0	ISRG	-1.92%	5.0

1<=VS<=6 vs -1>=VS>=-6: All TMD, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMC	-0.37%	447.0	AMC	-0.79%	120.0
1	SBNY	-1.23%	96.0	IEP	-0.31%	261.0
1	NWL	-0.19%	324.0	CTLT	-0.45%	142.0
1	IEP	-0.15%	373.0	GSK	-0.1%	633.0
1	ON	-0.14%	409.0	OXY	-0.24%	242.0
1	LUMN	-0.13%	423.0	WDC	-0.26%	219.0
1	ELAN	-0.18%	308.0	AA	-0.35%	147.0
1	INTC	-0.11%	496.0	CVS	-0.13%	405.0
1	ZION	-0.1%	500.0	AAP	-0.13%	322.0
1	AAP	-0.18%	266.0	BHP	-0.09%	447.0
1	MOS	-0.08%	555.0	NEM	-0.1%	395.0
1	ADBE	-0.35%	124.0	MOS	-1.21%	32.0
1	GNRC	-0.2%	214.0	FIS	-0.1%	316.0
1	AMZN	-0.39%	104.0	MNST	-0.16%	190.0
1	CZR	-0.11%	362.0	SIVBQ	-0.18%	165.0
1	KEY	-0.12%	308.0	JAZZ	-0.06%	505.0
1	FITB	-0.09%	370.0	LNC	-0.13%	220.0
1	KALU	-0.13%	233.0	PRGO	-0.08%	375.0
1	CDNS	-0.07%	448.0	FRCB	-0.35%	82.0
1	NAVI	-0.12%	241.0	MU	-0.52%	52.0
1	BBY	-0.07%	378.0	VNO	-0.14%	176.0
1	CYH	-0.05%	480.0	BALL	-0.06%	381.0
1	FIS	-0.12%	188.0	CZR	-0.13%	168.0
1	SBUX	-0.08%	271.0	WRK	-0.09%	226.0
1	RIO	-0.06%	333.0	FCX	-0.16%	123.0
1	GOOGL	-0.04%	484.0	HON	-0.06%	346.0
1	VFC	-0.05%	353.0	X	-0.33%	60.0
1	AMAT	-0.03%	470.0	SBNY	-0.16%	121.0
1	HCA	-0.05%	317.0	BMY	-0.04%	516.0
1	TLT	-0.14%	112.0	CMCSA	-0.04%	371.0

1<=VS<=6 vs -1>=VS>=-6: All TMD, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	LUMN	-2.97%	425.0	SIVBQ	-6.36%	165.0
10	ELAN	-2.49%	314.0	AMC	-6.59%	123.0
10	SBNY	-7.7%	96.0	AAP	-2.46%	317.0
10	NWL	-1.83%	326.0	SBNY	-5.82%	121.0
10	IEP	-1.24%	374.0	FRCB	-7.2%	82.0
10	VFC	-1.31%	351.0	IEP	-1.64%	261.0
10	AMC	-1.0%	444.0	WDC	-1.99%	215.0
10	ADBE	-3.42%	125.0	CHTR	-0.87%	451.0
10	CYH	-0.84%	478.0	BXP	-0.64%	491.0
10	ZION	-0.73%	501.0	BHP	-0.65%	446.0
10	LNC	-1.02%	312.0	ON	-2.6%	89.0
10	BAC	-1.05%	286.0	CNC	-1.32%	169.0
10	CZR	-0.84%	356.0	BIIB	-0.51%	438.0
10	USB	-1.1%	270.0	TLT	-0.49%	441.0
10	GNRC	-1.37%	207.0	KALU	-0.59%	365.0
10	UAA	-0.55%	496.0	OXY	-0.87%	246.0
10	INTC	-0.55%	495.0	CMCSA	-0.51%	376.0
10	LW	-1.28%	210.0	CTLT	-1.33%	142.0
10	BALL	-1.09%	235.0	FCX	-1.48%	120.0
10	FRCB	-1.75%	117.0	FIS	-0.56%	313.0
10	AAP	-0.77%	266.0	VFC	-1.13%	149.0
10	AA	-0.44%	452.0	CMA	-0.54%	309.0
10	FITB	-0.53%	369.0	NWL	-0.89%	176.0
10	CNC	-0.36%	470.0	EMB	-0.2%	735.0
10	SIVBQ	-6.53%	26.0	LQD	-0.21%	669.0
10	ZTS	-0.77%	219.0	X	-2.28%	60.0
10	SBUX	-0.57%	267.0	CLF	-1.07%	127.0
10	NAVI	-0.62%	241.0	BALL	-0.34%	380.0
10	PEP	-1.12%	119.0	CVS	-0.32%	406.0
10	AMZN	-1.24%	106.0	INTC	-1.06%	118.0

1<=VS<=6 vs -1>=VS>=-6: All TMD, 21d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	LUMN	-5.82%	419.0	SIVBQ	-12.61%	165.0
21	ELAN	-5.38%	312.0	AAP	-5.7%	306.0
21	SBNY	-15.72%	96.0	SBNY	-12.48%	121.0
21	VFC	-3.76%	343.0	AMC	-11.33%	122.0
21	NWL	-3.62%	325.0	FRCB	-14.5%	82.0
21	IEP	-2.74%	362.0	IEP	-3.48%	260.0
21	AMC	-2.17%	430.0	BXP	-1.85%	486.0
21	UAA	-1.69%	491.0	CHTR	-1.56%	441.0
21	INTC	-1.67%	495.0	WDC	-3.03%	207.0
21	CZR	-2.23%	348.0	BIIB	-1.41%	431.0
21	USB	-2.34%	266.0	CMCSA	-1.65%	365.0
21	LNC	-1.81%	301.0	BHC	-5.51%	107.0
21	ZION	-1.09%	493.0	EXPE	-1.47%	386.0
21	AA	-1.19%	440.0	FCX	-4.23%	118.0
21	ADBE	-4.26%	121.0	X	-7.12%	59.0
21	BALL	-2.11%	232.0	CVS	-1.02%	394.0
21	BAC	-1.75%	276.0	CNC	-2.48%	157.0
21	SIVBQ	-18.4%	26.0	NWL	-2.19%	167.0
21	LW	-2.34%	201.0	BHP	-0.82%	446.0
21	TSLA	-5.46%	85.0	ON	-4.22%	84.0
21	GNRC	-2.31%	193.0	FIS	-1.02%	308.0
21	FRCB	-3.1%	117.0	TLT	-0.62%	437.0
21	ZTS	-1.64%	219.0	EMB	-0.37%	720.0
21	CNC	-0.73%	470.0	JAZZ	-0.51%	499.0
21	CSTM	-0.64%	504.0	MU	-5.8%	43.0
21	AAP	-1.07%	266.0	LNC	-1.06%	223.0
21	SBUX	-1.06%	267.0	LQD	-0.36%	655.0
21	TLT	-2.56%	104.0	BA	-0.65%	362.0
21	AMZN	-2.48%	107.0	PRGO	-0.63%	365.0
21	BHC	-0.59%	422.0	CTLT	-1.58%	142.0

1<=VS<=6 vs -1>=VS>=-6: All TMD, 63d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	AMC	-11.43%	411.0	SIVBQ	-37.58%	165.0
63	LUMN	-11.37%	408.0	FRCB	-55.87%	82.0
63	SBNY	-41.63%	96.0	AMC	-38.95%	114.0
63	ELAN	-13.8%	284.0	AAP	-14.06%	288.0
63	IEP	-11.35%	324.0	SBNY	-32.74%	121.0
63	NWL	-8.91%	322.0	IEP	-10.79%	260.0
63	MOS	-5.46%	515.0	CVS	-6.09%	359.0
63	AAP	-10.23%	266.0	BXP	-4.57%	458.0
63	INTC	-5.14%	494.0	BHC	-15.55%	102.0
63	BALL	-10.98%	225.0	BHP	-3.59%	433.0
63	AA	-4.55%	400.0	GSK	-2.41%	591.0
63	UAA	-3.54%	466.0	CMCSA	-3.76%	336.0
63	CLF	-4.03%	387.0	LNC	-5.88%	211.0
63	VFC	-4.62%	316.0	JAZZ	-2.45%	492.0
63	TSLA	-16.19%	81.0	NWL	-7.91%	149.0
63	CZR	-3.32%	331.0	X	-18.96%	60.0
63	SBUX	-3.91%	267.0	TLT	-2.6%	429.0
63	CNC	-2.22%	469.0	PRGO	-3.21%	338.0
63	CSTM	-2.06%	478.0	NEM	-2.92%	369.0
63	ZION	-1.99%	481.0	CZR	-6.23%	160.0
63	FRCB	-8.05%	117.0	CLF	-9.34%	100.0
63	USB	-3.54%	256.0	GOLD	-1.99%	462.0
63	SIVBQ	-34.19%	26.0	BA	-2.47%	358.0
63	KHC	-4.51%	194.0	CHTR	-1.94%	427.0
63	ADBE	-6.72%	121.0	WDC	-4.27%	193.0
63	KEY	-2.63%	300.0	LVS	-2.58%	284.0
63	CMA	-2.42%	311.0	BUD	-1.64%	406.0
63	VZ	-5.82%	126.0	BIIB	-1.6%	403.0
63	BAC	-2.62%	260.0	CNC	-4.86%	123.0
63	WRK	-2.6%	242.0	FCX	-4.76%	117.0

1<=VS<=6 vs -1>=VS>=-6: All TMD, 126d Horizon

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AMC	-19.04%	375.0	SIVBQ	-70.71%	165.0
126	NWL	-19.41%	316.0	SBNY	-69.58%	121.0
126	ELAN	-22.61%	259.0	FRCB	-87.0%	82.0
126	MOS	-12.16%	466.0	AMC	-62.26%	107.0
126	IEP	-20.67%	268.0	AAP	-24.98%	259.0
126	SBNY	-57.47%	96.0	IEP	-23.17%	260.0
126	AAP	-20.88%	264.0	GSK	-6.73%	541.0
126	INTC	-8.04%	480.0	CVS	-9.66%	315.0
126	FRCB	-30.44%	117.0	JAZZ	-5.04%	468.0
126	CNC	-6.59%	466.0	BHP	-5.32%	402.0
126	CTLT	-9.01%	328.0	LNC	-9.93%	200.0
126	BALL	-15.94%	180.0	BHC	-21.05%	93.0
126	CLF	-7.12%	378.0	TLT	-4.81%	396.0
126	GME	-10.41%	252.0	PRGO	-6.11%	301.0
126	LUMN	-6.9%	374.0	CZR	-12.27%	126.0
126	VFC	-8.34%	287.0	CHTR	-3.44%	405.0
126	AA	-5.94%	359.0	CYH	-15.64%	72.0
126	UAA	-4.04%	441.0	NEM	-3.16%	317.0
126	CSTM	-3.79%	436.0	KHC	-2.79%	350.0
126	ZION	-3.31%	469.0	BXP	-2.34%	417.0
126	NEM	-8.48%	179.0	NAVI	-3.17%	260.0
126	LNC	-5.75%	237.0	VFC	-7.01%	116.0
126	CMA	-4.7%	277.0	NWL	-5.96%	130.0
126	SIVBQ	-48.67%	26.0	FITB	-3.15%	238.0
126	TSLA	-18.76%	67.0	X	-14.73%	49.0
126	GT	-2.84%	420.0	PEP	-1.67%	365.0
126	CVS	-5.55%	209.0	GOLD	-1.33%	439.0
126	VZ	-9.21%	125.0	OXY	-2.7%	215.0
126	CZR	-3.54%	320.0	GT	-8.27%	70.0
126	TLT	-13.38%	78.0	LQD	-0.97%	564.0

1<=VS<=6 vs -1>=VS>=-6: All TMD, 252d Horizon

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	AMC	-49.24%	263.0	SIVBQ	-98.57%	165.0
252	FRCB	-91.34%	117.0	IEP	-46.4%	260.0
252	MOS	-25.18%	382.0	SBNY	-99.37%	121.0
252	SBNY	-93.38%	96.0	AAP	-50.44%	206.0
252	NWL	-29.58%	299.0	AMC	-87.02%	106.0
252	AAP	-36.23%	235.0	FRCB	-96.51%	82.0
252	IEP	-42.43%	147.0	JAZZ	-11.86%	412.0
252	ELAN	-30.51%	184.0	BMY	-14.83%	324.0
252	CLF	-14.79%	339.0	BXP	-13.45%	305.0
252	CNC	-11.86%	409.0	CHTR	-11.8%	325.0
252	CVS	-22.79%	202.0	CVS	-16.97%	217.0
252	INTC	-10.33%	412.0	VFC	-40.79%	83.0
252	UAA	-11.17%	381.0	PRGO	-12.91%	237.0
252	GME	-15.73%	230.0	LNC	-17.34%	168.0
252	CTLT	-12.11%	248.0	TLT	-8.33%	330.0
252	VFC	-12.61%	229.0	CZR	-22.67%	111.0
252	CMA	-12.46%	230.0	BIIB	-7.32%	339.0
252	BALL	-15.12%	158.0	NWL	-30.81%	80.0
252	SIVBQ	-85.19%	26.0	VNO	-24.72%	99.0
252	GT	-5.6%	381.0	LUMN	-30.41%	79.0
252	LW	-20.22%	105.0	TFC	-12.71%	175.0
252	LUMN	-5.64%	329.0	BHC	-33.76%	60.0
252	PRGO	-13.19%	127.0	KEY	-14.09%	140.0
252	AA	-5.37%	292.0	AA	-17.67%	110.0
252	CYH	-4.55%	342.0	BHP	-5.88%	292.0
252	TSLA	-22.33%	64.0	KHC	-5.24%	311.0
252	OXY	-5.22%	249.0	ON	-31.65%	47.0
252	SBUX	-4.59%	242.0	NEM	-6.78%	215.0
252	BMY	-23.24%	47.0	GSK	-3.28%	419.0
252	NEM	-6.07%	177.0	FITB	-6.17%	212.0

1<=VS<=6 vs -1>=VS>=-6: P365D, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	ON	-0.46%	117.0	LW	-0.41%	86.0
1	IEP	-0.19%	221.0	BIIB	-0.33%	99.0
1	WDC	-0.51%	81.0	KALU	-0.29%	107.0
1	WYNN	-0.38%	87.0	OXY	-0.33%	94.0
1	AMD	-0.46%	71.0	GSK	-0.15%	209.0
1	GOOGL	-0.18%	156.0	MRK	-0.31%	94.0
1	CDNS	-0.28%	104.0	WDC	-0.25%	102.0
1	MOS	-0.16%	166.0	FCX	-0.98%	25.0
1	AMZN	-0.47%	55.0	CZR	-0.38%	57.0
1	CLF	-0.43%	60.0	MNST	-0.6%	32.0
1	FSUGY	-0.25%	102.0	AMC	-1.26%	14.0
1	GT	-0.25%	100.0	AVGO	-0.96%	15.0
1	AMAT	-0.16%	146.0	AA	-0.36%	39.0
1	ELAN	-0.17%	121.0	KHC	-0.16%	77.0
1	AMGN	-0.51%	40.0	CNC	-0.09%	134.0
1	QCOM	-0.14%	147.0	GT	-0.18%	62.0
1	AAP	-0.64%	31.0	CLF	-0.12%	92.0
1	SBUX	-0.82%	24.0	CVS	-0.05%	185.0
1	ADBE	-1.2%	16.0	BHP	-0.06%	151.0
1	INTC	-0.23%	81.0	MU	-0.58%	15.0
1	MRK	-0.2%	94.0	BMY	-0.05%	188.0
1	TEVA	-0.14%	132.0	GBTC	-0.23%	34.0
1	LEN	-0.09%	175.0	HLT	-1.03%	7.0
1	ORLY	-0.26%	58.0	TXN	-0.17%	39.0
1	BALL	-0.17%	78.0	UAA	-0.23%	29.0
1	CZR	-0.1%	121.0	HON	-0.03%	192.0
1	NAVI	-0.81%	15.0	ABBV	-0.04%	162.0
1	UNH	-0.1%	120.0	MSFT	-0.06%	115.0
1	CSTM	-0.07%	167.0	CMA	-0.06%	106.0
1	IRM	-0.06%	199.0	JPM	-0.63%	9.0

1<=VS<=6 vs -1>=VS>=-6: P365D, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	IEP	-1.73%	222.0	KALU	-3.41%	105.0
10	INTC	-4.7%	80.0	CNC	-1.89%	134.0
10	CSTM	-2.03%	175.0	AAP	-2.27%	111.0
10	ELAN	-2.42%	127.0	CLF	-2.37%	96.0
10	CLF	-4.49%	59.0	WDC	-2.21%	98.0
10	BHC	-2.22%	116.0	LW	-2.45%	86.0
10	LEN	-1.33%	180.0	OXY	-2.14%	98.0
10	FSUGY	-2.33%	96.0	BIIB	-1.69%	98.0
10	LVS	-1.51%	143.0	AMC	-8.11%	17.0
10	CDNS	-2.05%	103.0	MRK	-1.5%	91.0
10	AMD	-2.65%	78.0	KEY	-1.44%	85.0
10	AMAT	-1.43%	141.0	KHC	-1.55%	78.0
10	QCOM	-1.37%	145.0	ON	-2.58%	41.0
10	WYNN	-2.15%	87.0	PEP	-0.65%	156.0
10	TEVA	-1.22%	132.0	CSTM	-12.4%	8.0
10	GT	-1.64%	97.0	FSUGY	-1.39%	70.0
10	ADBE	-9.32%	17.0	BHP	-0.63%	150.0
10	GOOGL	-0.93%	160.0	CZR	-1.44%	62.0
10	FCX	-0.79%	185.0	PRGO	-0.64%	132.0
10	CMG	-0.67%	201.0	NWL	-0.82%	95.0
10	UNH	-1.11%	121.0	BALL	-0.71%	105.0
10	AMGN	-3.32%	40.0	NAVI	-0.45%	164.0
10	ON	-1.09%	120.0	BBY	-0.61%	97.0
10	AMZN	-2.26%	57.0	INTC	-0.65%	89.0
10	MRK	-1.3%	98.0	FCX	-2.62%	22.0
10	SBUX	-5.42%	20.0	BA	-0.9%	56.0
10	LUMN	-1.1%	94.0	GSK	-0.2%	210.0
10	BALL	-1.31%	78.0	MU	-3.42%	12.0
10	GNRC	-1.65%	58.0	MNST	-1.25%	32.0
10	AAP	-3.04%	31.0	ETRN	-1.07%	36.0

1<=VS<=6 vs -1>=VS>=-6: P365D, 21d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	INTC	-10.48%	80.0	KALU	-5.51%	104.0
21	CSTM	-4.39%	167.0	AAP	-5.64%	100.0
21	IEP	-3.34%	210.0	LW	-5.8%	83.0
21	ELAN	-4.36%	125.0	CNC	-3.53%	122.0
21	FSUGY	-4.57%	87.0	OXY	-4.02%	99.0
21	LVS	-2.8%	135.0	BIIB	-4.05%	91.0
21	CLF	-6.55%	54.0	CLF	-3.78%	86.0
21	FCX	-1.99%	174.0	MRK	-3.79%	81.0
21	WYNN	-4.24%	79.0	WDC	-3.14%	90.0
21	CDNS	-3.24%	97.0	BHP	-1.42%	150.0
21	BHC	-2.86%	109.0	CZR	-3.61%	57.0
21	LEN	-1.72%	172.0	AMD	-3.03%	68.0
21	AMD	-3.91%	74.0	NWL	-2.06%	86.0
21	AMAT	-2.1%	133.0	AMC	-11.05%	16.0
21	UNH	-2.29%	114.0	PEP	-1.18%	146.0
21	AMGN	-7.32%	35.0	NAVI	-1.07%	155.0
21	SBUX	-12.16%	20.0	GT	-2.56%	63.0
21	ON	-2.0%	118.0	CSTM	-19.79%	8.0
21	CMG	-1.2%	188.0	KHC	-2.14%	72.0
21	MRK	-2.45%	92.0	FSUGY	-2.06%	69.0
21	BALL	-3.0%	75.0	FCX	-6.57%	20.0
21	AAP	-7.06%	31.0	BA	-2.5%	51.0
21	TEVA	-1.74%	120.0	CMCSA	-1.06%	116.0
21	GT	-2.08%	90.0	NVDA	-5.4%	22.0
21	WDC	-2.24%	81.0	ON	-2.94%	36.0
21	MOS	-1.12%	161.0	MNST	-2.81%	32.0
21	GOOGL	-1.01%	148.0	BALL	-0.82%	95.0
21	AMZN	-2.55%	58.0	PWR	-2.96%	23.0
21	GNRC	-3.33%	44.0	KEY	-0.83%	77.0
21	ADBE	-10.59%	13.0	MU	-10.31%	6.0

1<=VS<=6 vs -1>=VS>=-6: P365D, 63d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	IEP	-15.89%	172.0	LW	-23.14%	84.0
63	CSTM	-17.8%	141.0	KALU	-12.81%	101.0
63	INTC	-23.54%	79.0	AAP	-15.09%	82.0
63	ON	-11.42%	113.0	CLF	-15.17%	69.0
63	MU	-8.06%	156.0	BIIB	-13.11%	63.0
63	ELAN	-12.14%	97.0	OXY	-8.82%	92.0
63	FCX	-7.23%	136.0	GSK	-4.48%	167.0
63	FSUGY	-13.46%	73.0	CNC	-8.19%	88.0
63	AMAT	-7.27%	126.0	MRK	-10.12%	65.0
63	CLF	-19.08%	45.0	BUD	-5.52%	119.0
63	MRK	-10.39%	78.0	BHP	-4.58%	137.0
63	AMD	-11.64%	64.0	CZR	-10.64%	49.0
63	LVS	-6.1%	118.0	AMD	-12.29%	42.0
63	WDC	-10.6%	65.0	CMCSA	-5.36%	87.0
63	CMG	-4.36%	155.0	NAVI	-3.77%	123.0
63	BALL	-9.78%	68.0	PEP	-4.15%	106.0
63	QCOM	-5.53%	111.0	FSUGY	-8.9%	46.0
63	HCA	-7.9%	76.0	BALL	-5.29%	75.0
63	CDNS	-6.1%	95.0	BA	-8.21%	47.0
63	AAP	-18.54%	31.0	PRGO	-3.64%	98.0
63	GT	-7.82%	73.0	WDC	-4.58%	76.0
63	WYNN	-7.88%	67.0	GT	-6.0%	47.0
63	KHC	-6.53%	71.0	FCX	-13.76%	19.0
63	MOS	-3.58%	126.0	PCG	-2.91%	89.0
63	LEN	-3.23%	138.0	ADBE	-1.94%	133.0
63	GNRC	-11.65%	36.0	AMC	-30.14%	8.0
63	UNH	-3.62%	107.0	CSTM	-28.92%	8.0
63	TSLA	-21.64%	17.0	BBY	-2.56%	79.0
63	BHC	-4.17%	83.0	ELAN	-10.53%	18.0
63	AA	-3.31%	104.0	MNST	-5.68%	33.0

1<=VS<=6 vs -1>=VS>=-6: P365D, 126d Horizon

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	CSTM	-39.11%	99.0	AAP	-28.86%	53.0
126	IEP	-30.85%	116.0	GSK	-12.13%	117.0
126	INTC	-29.88%	65.0	OXY	-17.37%	67.0
126	AMAT	-15.98%	90.0	BIIB	-31.52%	36.0
126	ELAN	-19.66%	72.0	CNC	-20.79%	42.0
126	AAP	-46.92%	29.0	KALU	-13.09%	65.0
126	MU	-12.64%	103.0	CLF	-23.44%	35.0
126	FSUGY	-18.5%	70.0	BHP	-7.43%	106.0
126	MRK	-20.07%	62.0	LW	-12.27%	61.0
126	ON	-17.69%	62.0	BALL	-11.14%	67.0
126	CLF	-30.04%	36.0	PEP	-8.57%	77.0
126	AMC	-9.05%	109.0	MRK	-21.19%	31.0
126	FCX	-10.91%	81.0	ADBE	-7.15%	86.0
126	QCOM	-9.66%	86.0	NAVI	-7.47%	79.0
126	AMD	-18.62%	42.0	GT	-10.85%	45.0
126	LEN	-8.19%	94.0	PRGO	-7.01%	61.0
126	CNC	-13.92%	53.0	BUD	-5.1%	77.0
126	WDC	-13.28%	51.0	WDC	-8.92%	43.0
126	MOS	-8.72%	77.0	AMD	-15.19%	22.0
126	KHC	-10.38%	58.0	KHC	-9.67%	34.0
126	DHI	-5.77%	104.0	BA	-6.68%	44.0
126	AZN	-8.58%	53.0	BBY	-5.62%	50.0
126	HCA	-10.66%	41.0	FCX	-15.9%	17.0
126	ACGL	-3.54%	116.0	TLT	-4.22%	62.0
126	GT	-10.99%	37.0	CYH	-14.9%	16.0
126	KALU	-11.43%	34.0	LLY	-4.59%	47.0
126	BALL	-16.13%	23.0	AMGN	-3.41%	62.0
126	OXY	-17.38%	20.0	RIO	-2.8%	72.0
126	BA	-8.26%	38.0	CVS	-2.01%	95.0
126	LW	-8.84%	33.0	AZN	-7.71%	24.0

1<=VS<=6 vs -1>=VS>=-6: P90D, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CYH	-0.79%	34.0	WDC	-1.97%	25.0
1	TEVA	-0.55%	43.0	MRK	-0.73%	24.0
1	CCL	-0.67%	33.0	BBY	-1.23%	12.0
1	GME	-0.62%	35.0	KEY	-0.46%	32.0
1	CDNS	-2.47%	8.0	KALU	-1.6%	9.0
1	AVGO	-0.38%	47.0	ADBE	-0.37%	37.0
1	IRM	-0.34%	51.0	VFC	-2.11%	6.0
1	GOOGL	-0.38%	45.0	AMC	-2.79%	4.0
1	BHC	-0.46%	35.0	FCX	-1.86%	6.0
1	LW	-0.3%	47.0	GNRC	-0.98%	11.0
1	UAA	-0.51%	27.0	AMZN	-0.3%	33.0
1	CZR	-0.43%	32.0	ISRG	-0.96%	10.0
1	ELAN	-0.5%	27.0	AMD	-0.22%	44.0
1	FSUGY	-0.42%	29.0	TSLA	-0.24%	37.0
1	MSFT	-1.39%	8.0	MSI	-1.63%	5.0
1	PHM	-0.44%	24.0	AA	-1.97%	4.0
1	BA	-0.32%	32.0	NWL	-0.33%	23.0
1	LUMN	-0.66%	15.0	ZTS	-0.16%	45.0
1	GWW	-0.19%	51.0	ZION	-0.32%	22.0
1	INTC	-2.32%	4.0	OXY	-1.39%	5.0
1	LVS	-0.51%	18.0	AZN	-0.58%	11.0
1	GNRC	-0.33%	27.0	BIIB	-0.17%	35.0
1	AMAT	-0.49%	18.0	HON	-0.12%	46.0
1	FIS	-0.19%	45.0	HCA	-0.3%	18.0
1	CLF	-0.56%	15.0	AVGO	-4.91%	1.0
1	LEN	-0.23%	33.0	UNH	-0.13%	28.0
1	VZ	-1.67%	4.0	MU	-0.28%	12.0
1	AMZN	-1.25%	5.0	USB	-0.12%	25.0
1	ISRG	-0.35%	17.0	CCL	-0.19%	15.0
1	USB	-0.29%	20.0	INTU	-0.18%	15.0

1<=VS<=6 vs -1>=VS>=-6: P90D, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	TEVA	-6.4%	41.0	TSLA	-8.78%	32.0
10	VFC	-5.96%	32.0	WDC	-11.28%	19.0
10	IRM	-3.62%	49.0	GME	-9.41%	14.0
10	VST	-3.98%	43.0	NWL	-4.48%	24.0
10	GOOGL	-3.67%	46.0	KEY	-3.17%	29.0
10	AVGO	-3.28%	48.0	ON	-5.25%	15.0
10	CLF	-10.14%	14.0	AMD	-2.0%	39.0
10	LW	-2.95%	48.0	AMC	-10.79%	7.0
10	CMG	-3.29%	42.0	CNC	-1.71%	42.0
10	LEN	-3.58%	36.0	TFC	-2.79%	25.0
10	PWR	-6.65%	18.0	BALL	-2.3%	29.0
10	CCL	-3.27%	35.0	AMZN	-2.29%	29.0
10	LVS	-4.47%	22.0	GNRC	-4.42%	15.0
10	ELAN	-3.28%	30.0	MRK	-3.07%	21.0
10	FSUGY	-4.45%	22.0	AAP	-2.29%	27.0
10	LUMN	-5.96%	16.0	HON	-1.37%	45.0
10	GWW	-1.83%	49.0	CCL	-6.19%	9.0
10	UAA	-3.39%	25.0	ADBE	-1.49%	36.0
10	NWL	-20.77%	4.0	USB	-1.82%	29.0
10	MSTR	-3.18%	24.0	ZTS	-1.2%	43.0
10	MS	-1.57%	47.0	BBY	-3.18%	16.0
10	AA	-1.54%	46.0	CDNS	-1.24%	40.0
10	GT	-3.5%	20.0	LUMN	-1.9%	25.0
10	CYH	-2.33%	30.0	GBTC	-11.03%	4.0
10	TXN	-2.78%	25.0	BIIB	-1.2%	35.0
10	UNH	-5.28%	13.0	INTU	-2.1%	20.0
10	FITB	-1.48%	46.0	MSFT	-1.19%	33.0
10	BHC	-2.25%	30.0	CZR	-2.37%	16.0
10	CZR	-2.42%	25.0	ZION	-1.37%	21.0
10	BAC	-2.52%	24.0	META	-3.44%	8.0

1<=VS<=6 vs -1>=VS>=-6: P90D, 21d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	TEVA	-14.47%	34.0	TSLA	-20.25%	26.0
21	VST	-13.19%	35.0	NWL	-22.13%	19.0
21	VFC	-18.07%	25.0	WDC	-30.31%	13.0
21	IRM	-9.79%	40.0	AAP	-16.43%	17.0
21	CCL	-13.2%	28.0	CDNS	-6.45%	33.0
21	AVGO	-8.77%	37.0	AMD	-6.76%	28.0
21	LW	-7.96%	39.0	GME	-11.31%	16.0
21	GOOGL	-8.72%	34.0	USB	-6.33%	25.0
21	MSTR	-11.68%	24.0	GNRC	-10.43%	15.0
21	CMG	-7.14%	33.0	MRK	-11.12%	14.0
21	GWW	-5.46%	41.0	ZION	-7.86%	19.0
21	LEN	-7.37%	30.0	KEY	-5.9%	24.0
21	PWR	-13.61%	16.0	AMZN	-5.46%	25.0
21	AA	-5.88%	36.0	MSFT	-4.29%	31.0
21	NVDA	-7.7%	26.0	LUMN	-7.54%	17.0
21	ELAN	-7.08%	28.0	CZR	-8.92%	14.0
21	MS	-4.83%	41.0	CNC	-3.42%	35.0
21	CYH	-7.65%	25.0	PWR	-8.96%	13.0
21	GBTC	-6.9%	26.0	HON	-3.11%	35.0
21	BHC	-6.59%	27.0	TFC	-4.38%	23.0
21	DHI	-5.22%	34.0	AMC	-13.96%	7.0
21	CLF	-16.08%	11.0	CMA	-2.98%	29.0
21	UAA	-8.82%	20.0	ADBE	-2.88%	30.0
21	FIS	-4.98%	34.0	BXP	-3.58%	24.0
21	FSUGY	-11.64%	14.0	ON	-7.75%	11.0
21	GME	-9.08%	17.0	INTU	-3.47%	22.0
21	FITB	-4.01%	38.0	ZTS	-2.04%	34.0
21	CZR	-8.6%	17.0	VNO	-4.14%	15.0
21	LVS	-6.41%	19.0	FSUGY	-2.95%	21.0
21	ORCL	-3.36%	36.0	SBUX	-2.06%	28.0

1<=VS<=6 vs -1>=VS>=-6: P30D, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-03-03 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	VFC	-1.96%	11.0	BBY	-7.11%	3.0
1	CCL	-1.91%	8.0	ADBE	-1.53%	12.0
1	IEP	-0.96%	15.0	SBUX	-1.51%	11.0
1	MS	-0.88%	14.0	ISRG	-1.62%	7.0
1	TEVA	-0.82%	15.0	AMZN	-1.02%	11.0
1	HLT	-0.65%	16.0	WDC	-0.88%	12.0
1	AVGO	-0.6%	17.0	KALU	-2.26%	4.0
1	UAA	-1.11%	9.0	LUMN	-0.76%	11.0
1	LUMN	-1.64%	6.0	CCL	-0.78%	10.0
1	GS	-0.48%	20.0	EXPE	-0.43%	18.0
1	FITB	-0.6%	16.0	TSLA	-0.49%	15.0
1	IRM	-0.47%	18.0	MRK	-0.45%	16.0
1	LVS	-1.4%	6.0	ELAN	-0.7%	10.0
1	AMAT	-0.55%	15.0	JAZZ	-1.4%	5.0
1	CZR	-0.52%	15.0	ZTS	-0.42%	15.0
1	AAPL	-0.41%	18.0	FCX	-1.22%	5.0
1	QQQ	-0.49%	15.0	MSFT	-0.6%	10.0
1	META	-0.48%	15.0	HSBC	-0.31%	19.0
1	BAC	-0.99%	7.0	KEY	-0.52%	11.0
1	AMC	-0.35%	19.0	USB	-1.35%	4.0
1	VZ	-1.67%	4.0	GNRC	-2.55%	2.0
1	WDC	-0.93%	7.0	VFC	-1.87%	2.0
1	CMG	-0.37%	17.0	CMA	-0.45%	8.0
1	ORCL	-0.52%	12.0	TFC	-1.75%	2.0
1	BHC	-0.51%	12.0	LNC	-2.99%	1.0
1	ELAN	-1.15%	5.0	PEP	-0.16%	17.0
1	TXN	-0.57%	10.0	KHC	-0.26%	9.0
1	JPM	-0.28%	20.0	AMGN	-0.2%	11.0
1	GOOGL	-0.33%	17.0	BIIB	-0.17%	12.0
1	LNC	-0.42%	13.0	CHTR	-0.15%	12.0

1<=VS<=6 vs -1>=VS>=-6: P30D, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-03-03 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	LUMN	-15.11%	4.0	ADBE	-10.46%	6.0
10	VFC	-9.7%	5.0	SBUX	-6.58%	9.0
10	UAA	-9.53%	5.0	MRK	-3.72%	9.0
10	HLT	-4.06%	9.0	LUMN	-4.55%	6.0
10	LVS	-6.76%	5.0	SNY	-2.57%	9.0
10	CZR	-4.09%	8.0	LVS	-7.53%	3.0
10	AVGO	-2.87%	11.0	ZTS	-2.4%	9.0
10	GOOGL	-2.73%	10.0	VFC	-20.96%	1.0
10	WYNN	-5.02%	5.0	AMZN	-3.42%	6.0
10	AAPL	-2.46%	10.0	BBY	-6.42%	3.0
10	CMG	-2.5%	9.0	KHC	-2.98%	6.0
10	IEP	-3.2%	7.0	BALL	-2.12%	8.0
10	COST	-2.45%	9.0	PEP	-2.09%	8.0
10	KHC	-5.35%	4.0	CCL	-8.35%	2.0
10	TXN	-2.62%	7.0	GILD	-3.68%	4.0
10	LEN	-2.8%	6.0	CLF	-2.93%	5.0
10	META	-2.37%	7.0	BIIB	-2.32%	6.0
10	CLF	-5.4%	3.0	USB	-3.33%	4.0
10	ABBV	-2.18%	7.0	AMGN	-2.53%	5.0
10	MS	-2.37%	6.0	CSCO	-1.67%	7.0
10	GILD	-4.21%	3.0	NAVI	-2.18%	5.0
10	KALU	-1.3%	9.0	TFC	-5.46%	2.0
10	BAC	-3.52%	3.0	EXPE	-1.01%	10.0
10	ORCL	-1.43%	7.0	LLY	-9.72%	1.0
10	MSFT	-3.08%	3.0	ISRG	-1.92%	5.0
10	HD	-9.13%	1.0	WDC	-1.5%	6.0
10	GWW	-1.11%	8.0	GT	-4.41%	2.0
10	TEVA	-1.27%	7.0	MUB	-0.79%	11.0
10	CHTR	-4.31%	2.0	ON	-2.03%	4.0
10	BBY	-1.04%	8.0	FRA	-0.95%	8.0

VS >6 vs VS $<$-6: All TMD, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons $>$ 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	-0.7%	126.0	AMC	-2.87%	15.0
1	GT	-1.1%	54.0	GNRC	-1.01%	35.0
1	FSUGY	-0.24%	249.0	TSLA	-0.19%	158.0
1	NWL	-0.6%	77.0	VFC	-0.44%	59.0
1	MSTR	-2.6%	17.0	NFLX	-0.11%	224.0
1	CLF	-0.25%	157.0	AAP	-0.96%	24.0
1	AMD	-0.14%	228.0	T	-0.2%	94.0
1	LUMN	-0.58%	47.0	BIIB	-0.16%	111.0
1	MU	-0.22%	116.0	SIVBQ	-1.55%	7.0
1	CSTM	-0.44%	49.0	BXP	-0.9%	11.0
1	QQQ	-0.1%	188.0	GOLD	-0.66%	14.0
1	QCOM	-0.1%	182.0	GME	-0.99%	9.0
1	CPRT	-0.78%	22.0	TDG	-2.74%	3.0
1	THC	-0.12%	142.0	ISRG	-0.32%	25.0
1	CSCO	-0.22%	60.0	GBTC	-1.13%	7.0
1	USB	-0.19%	68.0	ON	-0.35%	22.0
1	LEN	-0.21%	61.0	EXPE	-0.4%	19.0
1	CTLT	-0.16%	62.0	NEM	-0.69%	10.0
1	TFC	-0.35%	20.0	HCA	-0.77%	8.0
1	IEP	-0.71%	10.0	NAVI	-0.41%	14.0
1	KHC	-7.05%	1.0	FSUGY	-1.73%	3.0
1	VFC	-0.42%	16.0	WFC	-0.63%	8.0
1	CNC	-0.4%	12.0	CVS	-0.37%	13.0
1	LNC	-1.2%	4.0	MU	-4.67%	1.0
1	BA	-0.93%	5.0	BHP	-0.15%	30.0
1	CVS	-2.32%	2.0	ADBE	-0.24%	18.0
1	NFLX	-4.39%	1.0	BALL	-0.49%	8.0
1	BALL	-3.85%	1.0	CNC	-1.27%	3.0
1	CMA	-0.48%	8.0	LNC	-1.83%	2.0
1	NAVI	-0.45%	8.0	VICI	-0.15%	17.0

VS >6 vs VS <-6: All TMD, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-5.35%	126.0	VFC	-3.45%	59.0
10	CLF	-2.47%	157.0	AAP	-6.15%	29.0
10	FSUGY	-1.35%	251.0	GNRC	-4.49%	35.0
10	LUMN	-6.86%	47.0	BIIB	-1.35%	110.0
10	GT	-3.64%	54.0	ON	-5.33%	19.0
10	CTLT	-3.23%	60.0	T	-0.93%	94.0
10	NWL	-2.49%	77.0	FRCB	-86.36%	1.0
10	BBY	-1.61%	108.0	TSLA	-0.45%	158.0
10	INTC	-2.0%	59.0	LW	-9.86%	7.0
10	THC	-0.67%	145.0	BHP	-1.62%	30.0
10	AMD	-0.4%	229.0	NEM	-4.83%	10.0
10	IEP	-7.61%	11.0	BMY	-1.05%	43.0
10	KEY	-4.11%	19.0	BALL	-5.61%	8.0
10	QCOM	-0.39%	182.0	NAVI	-3.07%	14.0
10	TFC	-3.25%	19.0	VNO	-1.25%	32.0
10	UNH	-6.89%	8.0	ISRG	-1.53%	25.0
10	MU	-0.43%	116.0	IEP	-2.1%	17.0
10	GNRC	-2.93%	12.0	UNH	-0.95%	34.0
10	CMA	-4.24%	8.0	PCG	-2.35%	13.0
10	LNC	-8.4%	4.0	LNC	-14.43%	2.0
10	CPRT	-1.52%	22.0	SNY	-0.5%	58.0
10	CNC	-2.77%	12.0	TFC	-3.88%	6.0
10	META	-3.1%	10.0	SIVBQ	-3.25%	7.0
10	MOS	-0.23%	120.0	GOLD	-1.58%	14.0
10	IRM	-8.67%	3.0	WDC	-5.4%	4.0
10	JPM	-4.89%	5.0	TLT	-0.26%	68.0
10	AZO	-0.48%	44.0	ADBE	-0.96%	18.0
10	SBUX	-1.11%	19.0	GT	-15.22%	1.0
10	CSCO	-0.3%	60.0	GE	-2.42%	5.0
10	NAVI	-2.06%	8.0	PRGO	-1.95%	6.0

VS >6 vs VS <-6: All TMD, 21d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-8.75%	115.0	VFC	-5.25%	59.0
21	CLF	-5.78%	157.0	GNRC	-8.13%	35.0
21	FSUGY	-2.68%	251.0	BIIB	-2.6%	109.0
21	LUMN	-10.91%	47.0	T	-2.2%	94.0
21	BBY	-3.99%	108.0	AAP	-7.8%	26.0
21	CTLT	-6.22%	56.0	ON	-13.15%	15.0
21	NWL	-3.9%	77.0	BHP	-5.22%	30.0
21	GT	-4.61%	54.0	BHC	-9.25%	14.0
21	INTC	-3.22%	59.0	FRCB	-88.37%	1.0
21	QCOM	-0.69%	182.0	BALL	-10.89%	8.0
21	GNRC	-9.91%	12.0	IEP	-4.74%	17.0
21	CYH	-1.06%	101.0	BMY	-1.76%	43.0
21	IEP	-9.13%	11.0	GOLD	-4.97%	14.0
21	KEY	-5.28%	19.0	LVS	-6.09%	11.0
21	MSTR	-5.0%	19.0	UNH	-1.93%	34.0
21	MOS	-0.73%	118.0	SNY	-1.11%	58.0
21	NAVI	-7.37%	8.0	SIVBQ	-7.05%	7.0
21	CPRT	-2.49%	22.0	NEM	-4.59%	10.0
21	CZR	-0.41%	125.0	GE	-8.12%	5.0
21	CMA	-6.1%	8.0	CNC	-18.17%	2.0
21	UNH	-6.92%	7.0	GSK	-0.85%	40.0
21	THC	-0.3%	142.0	CMCSA	-3.11%	9.0
21	CNC	-3.44%	12.0	WDC	-5.82%	4.0
21	ZTS	-4.51%	9.0	ADBE	-1.22%	18.0
21	VFC	-2.3%	16.0	EXPE	-1.12%	19.0
21	AA	-0.49%	67.0	AMD	-10.34%	2.0
21	ORCL	-0.22%	123.0	WFC	-2.4%	8.0
21	AMD	-0.1%	231.0	LW	-3.74%	5.0
21	IRM	-7.31%	3.0	TFC	-3.6%	5.0
21	ZION	-1.32%	16.0	KALU	-0.89%	19.0

VS >6 vs VS <-6: All TMD, 63d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-22.6%	99.0	BIIB	-8.77%	107.0
63	GME	-10.85%	135.0	VFC	-15.61%	59.0
63	CLF	-8.67%	157.0	GNRC	-18.95%	35.0
63	CTLT	-22.58%	48.0	FIS	-3.53%	150.0
63	NWL	-11.6%	77.0	BHC	-37.48%	14.0
63	MOS	-6.16%	118.0	SNY	-10.6%	49.0
63	CZR	-5.6%	125.0	BMY	-10.91%	43.0
63	QCOM	-3.59%	176.0	BHP	-15.23%	30.0
63	BBY	-5.08%	108.0	THC	-8.23%	30.0
63	AA	-8.18%	66.0	NVS	-7.9%	30.0
63	LUMN	-11.13%	47.0	UNH	-7.0%	33.0
63	FSUGY	-2.06%	251.0	KALU	-10.81%	19.0
63	CCL	-11.88%	38.0	SIVBQ	-28.71%	7.0
63	GT	-6.04%	55.0	AAP	-15.33%	13.0
63	ELAN	-4.09%	46.0	AMC	-7.43%	15.0
63	BHC	-1.6%	98.0	T	-1.17%	94.0
63	IEP	-17.31%	8.0	FRCB	-99.85%	1.0
63	NAVI	-15.93%	8.0	IEP	-5.63%	17.0
63	CMA	-15.38%	8.0	LVS	-7.01%	11.0
63	INTC	-2.05%	59.0	LW	-10.54%	7.0
63	MSTR	-11.31%	10.0	WYNN	-12.72%	5.0
63	CYH	-1.2%	94.0	CLF	-6.32%	7.0
63	ZTS	-10.94%	9.0	NAVI	-7.26%	6.0
63	VFC	-6.08%	15.0	LNC	-20.84%	2.0
63	TXN	-1.29%	67.0	AMD	-19.91%	2.0
63	WRK	-2.02%	41.0	CNC	-18.87%	2.0
63	IRM	-22.86%	3.0	WDC	-12.2%	3.0
63	USB	-0.96%	68.0	FSUGY	-12.19%	3.0
63	UNH	-7.42%	8.0	BXP	-2.93%	11.0
63	CNC	-4.05%	12.0	TFC	-4.91%	6.0

VS >6 vs VS <-6: All TMD, 126d Horizon

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	GME	-25.79%	135.0	VFC	-39.08%	59.0
126	CLF	-17.1%	157.0	GNRC	-54.59%	35.0
126	NWL	-25.1%	77.0	BIIB	-18.62%	81.0
126	UAA	-22.75%	64.0	FIS	-6.61%	150.0
126	BBY	-10.91%	108.0	BHC	-52.99%	14.0
126	MOS	-10.49%	106.0	AMC	-46.79%	15.0
126	QCOM	-5.63%	176.0	SIVBQ	-99.79%	7.0
126	USB	-11.53%	68.0	BHP	-11.5%	30.0
126	CTLT	-15.85%	44.0	THC	-7.7%	30.0
126	AMC	-14.81%	45.0	JAZZ	-5.88%	37.0
126	AA	-9.06%	65.0	SNY	-4.29%	48.0
126	CZR	-4.55%	125.0	AAP	-23.26%	8.0
126	WRK	-11.19%	41.0	ADBE	-12.59%	14.0
126	ELAN	-10.23%	41.0	KALU	-7.78%	19.0
126	WYNN	-12.98%	32.0	NVS	-4.36%	32.0
126	GT	-5.17%	51.0	LUMN	-23.32%	5.0
126	FSUGY	-0.98%	249.0	BXP	-9.83%	11.0
126	VFC	-14.49%	15.0	SBNY	-99.96%	1.0
126	AAP	-4.37%	49.0	FRCB	-99.88%	1.0
126	CYH	-2.7%	73.0	UNH	-2.98%	33.0
126	ZTS	-16.67%	9.0	IEP	-4.76%	17.0
126	SBUX	-6.64%	19.0	BMY	-1.93%	39.0
126	CSTM	-10.31%	12.0	LVS	-6.58%	11.0
126	CNC	-7.75%	12.0	WYNN	-12.85%	5.0
126	LUMN	-1.92%	46.0	LNC	-31.41%	2.0
126	CMA	-10.46%	8.0	NWL	-4.49%	13.0
126	WDC	-4.84%	17.0	CLF	-14.65%	3.0
126	ZION	-5.0%	16.0	PRGO	-7.56%	5.0
126	IEP	-21.32%	3.0	CZR	-16.83%	2.0
126	SBNY	-45.61%	1.0	CVS	-4.38%	7.0

VS >6 vs VS <-6: All TMD, 252d Horizon

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	GME	-22.46%	135.0	VFC	-58.52%	59.0
252	NWL	-36.13%	77.0	GNRC	-53.79%	35.0
252	LUMN	-56.12%	36.0	AMC	-87.45%	15.0
252	AMC	-42.08%	44.0	BHC	-66.88%	11.0
252	CZR	-14.04%	125.0	SIVBQ	-99.98%	7.0
252	MOS	-24.1%	69.0	VNO	-58.59%	9.0
252	UAA	-21.77%	63.0	BIIB	-23.02%	21.0
252	AAP	-30.85%	41.0	AAP	-42.1%	8.0
252	CTLT	-21.91%	40.0	THC	-9.35%	30.0
252	GT	-16.57%	51.0	KALU	-13.62%	18.0
252	CLF	-6.49%	123.0	IEP	-13.61%	17.0
252	BBY	-6.43%	108.0	BHP	-7.95%	29.0
252	USB	-6.75%	68.0	JAZZ	-5.02%	35.0
252	SBUX	-13.53%	19.0	LVS	-15.31%	11.0
252	ELAN	-27.56%	9.0	LNC	-53.86%	2.0
252	WDC	-14.47%	17.0	SBNY	-99.99%	1.0
252	WYNN	-7.89%	31.0	FRCB	-99.96%	1.0
252	BHC	-2.39%	94.0	BXP	-15.89%	6.0
252	CNC	-17.79%	12.0	BA	-17.04%	5.0
252	CMA	-28.29%	7.0	LUMN	-81.36%	1.0
252	VFC	-11.51%	15.0	WYNN	-16.17%	5.0
252	AA	-2.66%	64.0	PRGO	-12.87%	5.0
252	ZION	-9.04%	16.0	CCL	-47.5%	1.0
252	SBNY	-99.96%	1.0	NWL	-17.43%	2.0
252	ZTS	-11.1%	9.0	CZR	-8.36%	2.0
252	AVGO	-4.24%	22.0	VICI	-0.79%	17.0
252	NAVI	-11.03%	8.0	NEM	-6.21%	1.0
252	CVS	-30.12%	2.0	KHC	-4.16%	1.0
252	IEP	-35.65%	1.0	VCSH	-3.71%	1.0
252	BALL	-30.61%	1.0	CITI	-3.05%	1.0

VS >6 vs VS <-6: P365D, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MSTR	-2.6%	17.0	AAP	-1.25%	16.0
1	UAA	-0.64%	62.0	BIIB	-0.11%	88.0
1	FSUGY	-0.64%	41.0	ON	-0.35%	22.0
1	MU	-0.97%	23.0	EXPE	-1.02%	7.0
1	CSTM	-0.53%	42.0	GME	-1.34%	5.0
1	AMD	-0.54%	33.0	NAVI	-0.41%	14.0
1	THC	-0.26%	66.0	NEM	-0.79%	7.0
1	X	-0.63%	24.0	HCA	-0.9%	6.0
1	CLF	-0.46%	32.0	FSUGY	-1.73%	3.0
1	AMAT	-0.18%	73.0	CVS	-0.37%	13.0
1	ORCL	-0.24%	52.0	JAZZ	-0.12%	39.0
1	CYH	-0.21%	53.0	CNC	-1.27%	3.0
1	INTC	-0.89%	9.0	KALU	-3.76%	1.0
1	PWR	-1.18%	6.0	OXY	-0.89%	4.0
1	IEP	-0.72%	9.0	SBUX	-0.05%	51.0
1	AAP	-2.04%	3.0	BALL	-0.48%	5.0
1	GBTC	-2.96%	2.0	CMCSA	-0.42%	5.0
1	PHM	-0.11%	52.0	PRGO	-2.12%	1.0
1	CZR	-2.76%	2.0	HD	-1.67%	1.0
1	MSFT	-1.6%	3.0	GT	-1.46%	1.0
1	LNC	-1.2%	4.0	ADBE	-0.13%	10.0
1	BHC	-0.56%	8.0	TFC	-0.21%	6.0
1	NFLX	-4.39%	1.0	NFLX	-1.22%	1.0
1	HLT	-0.24%	18.0	SLV	-1.19%	1.0
1	VFC	-3.66%	1.0	ABBV	-0.53%	2.0
1	LUMN	-0.32%	11.0	VZ	-0.89%	1.0
1	LEN	-0.09%	34.0	RIO	-0.82%	1.0
1	QQQ	-0.07%	41.0	AMD	-0.19%	4.0
1	IRM	-0.99%	3.0	TSLA	-0.01%	56.0
1	QCOM	-0.15%	18.0	CDNS	-0.63%	1.0

VS >6 vs VS <-6: P365D, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-4.94%	62.0	AAP	-5.22%	21.0
10	CLF	-6.92%	32.0	ON	-5.33%	19.0
10	AMD	-5.99%	34.0	BIIB	-0.87%	87.0
10	FSUGY	-3.88%	43.0	LW	-13.34%	4.0
10	DHI	-3.17%	39.0	NAVI	-3.07%	14.0
10	AMAT	-1.53%	79.0	BMY	-2.72%	14.0
10	PHM	-2.07%	51.0	WDC	-23.95%	1.0
10	CYH	-1.81%	56.0	TFC	-3.88%	6.0
10	INTC	-10.5%	9.0	BALL	-4.59%	5.0
10	IEP	-9.12%	10.0	OXY	-5.21%	4.0
10	BHC	-5.55%	13.0	ADBE	-1.95%	10.0
10	ORCL	-1.05%	49.0	GT	-15.22%	1.0
10	HLT	-2.66%	16.0	NFLX	-12.75%	1.0
10	LUMN	-3.83%	11.0	JAZZ	-0.31%	34.0
10	UNH	-17.24%	2.0	FSUGY	-2.3%	4.0
10	LNC	-8.4%	4.0	CLF	-0.98%	8.0
10	META	-3.1%	10.0	CMCSA	-1.35%	5.0
10	CSTM	-0.81%	35.0	NEM	-0.85%	7.0
10	IRM	-8.67%	3.0	CNC	-1.91%	3.0
10	MOS	-0.44%	53.0	HON	-2.54%	2.0
10	VFC	-22.36%	1.0	TSLA	-0.07%	56.0
10	MU	-0.94%	23.0	CVS	-0.25%	13.0
10	AAP	-6.63%	3.0	VZ	-2.54%	1.0
10	CMG	-0.65%	30.0	FRA	-1.18%	2.0
10	CPRT	-2.15%	8.0	EMB	-1.32%	1.0
10	AAPL	-1.47%	11.0	HCA	-0.08%	6.0
10	MSFT	-3.66%	3.0	ABBV	-0.1%	2.0
10	KEY	-2.67%	4.0	PRGO	0.56%	1.0
10	JPM	-9.08%	1.0	LQD	0.63%	1.0
10	LVS	-4.22%	2.0	SLV	0.71%	1.0

VS >6 vs VS <-6: P365D, 21d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-8.94%	51.0	ON	-13.15%	15.0
21	CLF	-11.67%	32.0	BIIB	-1.7%	86.0
21	AMAT	-4.13%	72.0	AAP	-4.12%	18.0
21	FSUGY	-4.67%	43.0	BMY	-4.45%	14.0
21	CYH	-3.79%	48.0	BALL	-11.26%	5.0
21	AMD	-4.8%	36.0	CMCSA	-8.0%	5.0
21	INTC	-13.15%	9.0	CNC	-18.17%	2.0
21	IEP	-10.85%	10.0	WDC	-35.15%	1.0
21	MSTR	-5.0%	19.0	ADBE	-3.0%	10.0
21	DHI	-2.41%	37.0	OXY	-6.13%	4.0
21	MOS	-1.59%	51.0	LW	-12.21%	2.0
21	PHM	-1.69%	45.0	SNY	-0.78%	31.0
21	LUMN	-6.55%	11.0	KALU	-23.04%	1.0
21	AMC	-5.56%	9.0	AMD	-10.34%	2.0
21	QCOM	-2.74%	18.0	TFC	-3.6%	5.0
21	BHC	-5.05%	9.0	HON	-6.76%	2.0
21	LEN	-1.25%	33.0	NAVI	-0.99%	9.0
21	VFC	-38.18%	1.0	NFLX	-6.16%	1.0
21	ORCL	-0.74%	45.0	HD	-5.35%	1.0
21	AAP	-10.24%	3.0	NVS	-0.19%	24.0
21	LVS	-12.95%	2.0	CYH	-3.6%	1.0
21	CPRT	-3.22%	8.0	FRA	-3.48%	1.0
21	IRM	-7.31%	3.0	NEM	-0.3%	7.0
21	THC	-0.33%	66.0	EMB	-1.92%	1.0
21	ACGL	-1.52%	12.0	ABBV	-0.94%	2.0
21	UNH	-17.1%	1.0	VZ	-1.8%	1.0
21	FIS	-4.59%	3.0	BHP	-1.39%	1.0
21	VNO	-6.61%	2.0	LQD	-1.25%	1.0
21	LNC	-9.21%	1.0	SLV	-0.92%	1.0
21	PWR	-1.75%	5.0	BBY	-0.8%	1.0

VS >6 vs VS <-6: P365D, 63d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-26.85%	35.0	BIIB	-10.67%	84.0
63	CLF	-23.58%	32.0	SNY	-15.02%	22.0
63	THC	-9.14%	62.0	NVS	-10.51%	24.0
63	CYH	-12.12%	41.0	LW	-34.26%	4.0
63	FSUGY	-10.81%	43.0	ADBE	-11.44%	9.0
63	AMAT	-8.66%	37.0	CMCSA	-18.87%	4.0
63	PHM	-13.39%	21.0	BMY	-5.19%	14.0
63	MOS	-4.95%	51.0	AAP	-12.1%	5.0
63	INTC	-27.11%	9.0	CLF	-6.32%	7.0
63	LEN	-6.72%	32.0	NAVI	-7.26%	6.0
63	DHI	-4.85%	38.0	AMD	-19.91%	2.0
63	IEP	-21.15%	7.0	BALL	-7.73%	5.0
63	QCOM	-12.2%	12.0	CNC	-18.87%	2.0
63	CSTM	-17.81%	8.0	FSUGY	-12.19%	3.0
63	AMD	-4.13%	33.0	TFC	-4.91%	6.0
63	MSTR	-11.31%	10.0	ABBV	-10.78%	2.0
63	AMC	-23.61%	4.0	KALU	-20.67%	1.0
63	AAP	-25.54%	3.0	GT	-11.61%	1.0
63	MU	-5.19%	14.0	BBY	-10.98%	1.0
63	PWR	-13.95%	5.0	PRGO	-10.14%	1.0
63	IRM	-22.86%	3.0	ISRG	-8.41%	1.0
63	ON	-2.62%	23.0	HD	-5.99%	1.0
63	ELAN	-1.46%	37.0	OXY	-2.24%	2.0
63	BHC	-12.73%	4.0	HON	-1.91%	2.0
63	VNO	-11.84%	4.0	EMB	-1.82%	1.0
63	CPRT	-5.86%	8.0	LQD	-1.67%	1.0
63	UNH	-20.23%	2.0	BHP	1.2%	1.0
63	FCX	-2.89%	14.0	VZ	1.92%	1.0
63	LVS	-21.47%	1.0	NFLX	7.79%	1.0
63	FIS	-6.32%	3.0	AMZN	24.51%	1.0

VS >6 vs VS <-6: P365D, 126d Horizon

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	CLF	-30.59%	32.0	BIIB	-21.62%	58.0
126	ON	-27.86%	26.0	NVS	-5.38%	26.0
126	FSUGY	-13.96%	41.0	ADBE	-23.3%	6.0
126	THC	-16.48%	34.0	LUMN	-15.95%	4.0
126	AMD	-18.84%	28.0	BALL	-10.7%	5.0
126	CYH	-18.44%	20.0	NWL	-4.38%	11.0
126	MOS	-6.47%	39.0	CLF	-14.65%	3.0
126	ELAN	-7.57%	32.0	BXP	-8.18%	5.0
126	INTC	-29.66%	8.0	CVS	-4.38%	7.0
126	CSTM	-43.28%	5.0	BBY	-26.14%	1.0
126	QCOM	-16.72%	12.0	KALU	-22.76%	1.0
126	AMAT	-16.48%	11.0	CNC	-19.0%	1.0
126	AAP	-51.94%	3.0	NEM	-2.4%	6.0
126	PHM	-22.48%	6.0	LW	-8.23%	1.0
126	FCX	-10.44%	10.0	LQD	-4.37%	1.0
126	LEN	-5.56%	18.0	TFC	-2.64%	1.0
126	IEP	-33.24%	2.0	BHP	5.05%	1.0
126	MU	-5.07%	8.0	CYH	6.37%	1.0
126	INTU	-4.6%	5.0	HON	7.25%	1.0
126	AMC	-19.68%	1.0	SNY	0.39%	21.0
126	LW	-18.23%	1.0	VZ	8.86%	1.0
126	X	-5.8%	2.0	NFLX	13.13%	1.0
126	BHC	-9.25%	1.0	ABBV	9.49%	2.0
126	HCA	-7.35%	1.0	INTC	7.92%	3.0
126	MSFT	-1.69%	4.0	UNH	24.72%	2.0
126	CPRT	-0.68%	7.0	BHC	19.21%	3.0
126	VICI	3.98%	1.0	ORLY	20.04%	3.0
126	JPM	4.11%	1.0	TLT	3.32%	25.0
126	CTLT	6.65%	1.0	EXPE	42.75%	2.0
126	AAPL	2.51%	3.0	BMY	9.53%	10.0

VS >6 vs VS <-6: P90D, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CSTM	-0.66%	34.0	AAP	-2.5%	10.0
1	VST	-2.56%	8.0	TSLA	-2.75%	5.0
1	MSTR	-2.14%	7.0	GME	-10.12%	1.0
1	X	-0.82%	17.0	ON	-0.35%	22.0
1	UAA	-0.48%	26.0	NAVI	-0.87%	6.0
1	NVDA	-0.88%	14.0	AMD	-1.84%	2.0
1	QCOM	-1.37%	6.0	NWL	-0.33%	8.0
1	THC	-3.5%	2.0	EXPE	-0.56%	3.0
1	QQQ	-0.4%	15.0	CNC	-1.46%	1.0
1	GBTC	-2.96%	2.0	SLV	-1.19%	1.0
1	CZR	-2.76%	2.0	BIIB	-1.11%	1.0
1	META	-2.51%	2.0	SBUX	-0.31%	3.0
1	INTU	-1.66%	3.0	RIO	-0.82%	1.0
1	CMG	-0.7%	7.0	CDNS	-0.63%	1.0
1	MU	-0.46%	10.0	FRA	-0.31%	2.0
1	NFLX	-4.39%	1.0	ADBE	-0.51%	1.0
1	LVS	-3.99%	1.0	CMCSA	-0.19%	1.0
1	VFC	-3.66%	1.0	CVS	0.11%	3.0
1	DHI	-2.68%	1.0	JAZZ	0.02%	29.0
1	MS	-2.62%	1.0	CLF	0.6%	1.0
1	BA	-0.95%	2.0	AMZN	1.17%	1.0
1	AMAT	-0.05%	35.0	AMGN	0.21%	6.0
1	HLT	-0.16%	9.0	TLT	1.09%	3.0
1	GOOGL	-0.15%	5.0	SNY	0.29%	12.0
1	BHC	-0.24%	3.0	INTC	0.36%	13.0
1	AVGO	-0.1%	4.0	LUMN	4.93%	1.0
1	AAPL	-0.06%	6.0	WDC	7.11%	1.0

VS >6 vs VS <-6: P90D, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-6.67%	26.0	AAP	-8.95%	14.0
10	NVDA	-8.93%	13.0	ON	-5.33%	19.0
10	AMAT	-2.56%	41.0	TSLA	-10.19%	5.0
10	BHC	-7.97%	8.0	NWL	-5.21%	7.0
10	QQQ	-3.25%	15.0	WDC	-23.95%	1.0
10	MSTR	-3.67%	12.0	NAVI	-3.93%	5.0
10	MU	-3.91%	11.0	GME	-11.48%	1.0
10	HLT	-4.59%	8.0	EXPE	-3.49%	3.0
10	VST	-4.93%	6.0	LUMN	-8.03%	1.0
10	VFC	-22.36%	1.0	FRA	-1.18%	2.0
10	CMG	-2.64%	8.0	CNC	-0.17%	1.0
10	QCOM	-3.29%	6.0	SLV	0.71%	1.0
10	ORCL	-2.19%	9.0	CMCSA	3.02%	1.0
10	CSTM	-0.52%	27.0	ADBE	3.9%	1.0
10	META	-4.03%	2.0	RIO	3.91%	1.0
10	LVS	-7.77%	1.0	AMZN	4.64%	1.0
10	AAPL	-1.51%	5.0	CDNS	5.72%	1.0
10	DHI	-6.9%	1.0	FSUGY	6.89%	1.0
10	IEP	-2.19%	3.0	JAZZ	0.29%	24.0
10	PHM	-0.22%	28.0	CLF	7.14%	1.0
10	SPY	-1.8%	2.0	TLT	2.4%	3.0
10	CYH	-0.24%	15.0	CVS	3.03%	3.0
10	AMD	-2.1%	1.0	AMGN	2.85%	5.0
10	FITB	-1.08%	1.0	SNY	3.86%	9.0
10	INTU	-0.18%	2.0	SBUX	6.78%	7.0
10	CTLT	0.0%	NaN	INTC	19.63%	16.0

VS >6 vs VS <-6: P90D, 21d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	AMAT	-8.12%	38.0	ON	-13.15%	15.0
21	UAA	-12.37%	20.0	AAP	-10.97%	11.0
21	MSTR	-15.34%	10.0	TSLA	-25.93%	4.0
21	NVDA	-6.62%	15.0	EXPE	-19.44%	3.0
21	PHM	-3.63%	25.0	WDC	-35.15%	1.0
21	VST	-17.65%	5.0	NWL	-5.37%	5.0
21	QQQ	-7.67%	11.0	GME	-16.22%	1.0
21	QCOM	-8.9%	6.0	LUMN	-14.42%	1.0
21	CYH	-4.81%	10.0	NAVI	-3.8%	2.0
21	BHC	-9.1%	5.0	CMCSA	-4.25%	1.0
21	CMG	-6.95%	6.0	FRA	-3.48%	1.0
21	VFC	-38.18%	1.0	SLV	-0.92%	1.0
21	MU	-2.4%	11.0	RIO	0.23%	1.0
21	ORCL	-5.04%	5.0	ADBE	2.69%	1.0
21	ACGL	-3.06%	7.0	AMGN	0.85%	4.0
21	LEN	-5.22%	4.0	TLT	3.02%	3.0
21	TRGP	-3.18%	6.0	FSUGY	9.3%	1.0
21	GOOGL	-4.52%	4.0	CLF	12.06%	1.0
21	DHI	-14.1%	1.0	CVS	13.26%	3.0
21	THC	-5.7%	2.0	SNY	4.81%	9.0
21	LVS	-10.63%	1.0	INTC	8.14%	11.0
21	AMD	-3.51%	3.0	JAZZ	5.99%	17.0
21	AVGO	-4.61%	1.0	SBUX	18.6%	9.0

VS >6 vs VS <-6: P30D, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-03-03 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	ORCL	-0.95%	8.0	ON	-1.17%	7.0
1	CYH	-2.5%	3.0	NAVI	-1.56%	4.0
1	X	-0.74%	10.0	TSLA	-5.61%	1.0
1	CSTM	-0.43%	17.0	INTC	-1.42%	3.0
1	VST	-2.22%	3.0	AMD	-1.84%	2.0
1	GBTC	-2.96%	2.0	JAZZ	-0.2%	14.0
1	NVDA	-5.74%	1.0	CNC	-1.46%	1.0
1	CZR	-2.76%	2.0	BIIB	-1.11%	1.0
1	META	-2.51%	2.0	SNY	-0.3%	3.0
1	INTU	-1.66%	3.0	AAP	-0.67%	1.0
1	PHM	-0.46%	10.0	CDNS	-0.63%	1.0
1	NFLX	-4.39%	1.0	FRA	-0.62%	1.0
1	HLT	-0.97%	4.0	AMGN	0.39%	2.0
1	MS	-2.62%	1.0	AMZN	1.17%	1.0
1	BA	-0.95%	2.0	NWL	1.91%	3.0

VS >6 vs VS <-6: P30D, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-03-03 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CSTM	-3.98%	8.0	JAZZ	-2.38%	9.0
10	UAA	-4.9%	6.0	TSLA	-15.49%	1.0
10	ORCL	-3.43%	4.0	NAVI	-3.6%	3.0
10	CYH	-4.29%	3.0	NWL	-2.19%	2.0
10	PHM	-2.23%	5.0	FRA	-0.62%	1.0
10	HLT	-5.34%	2.0	ON	-0.27%	2.0
10	BHC	-9.37%	1.0	CNC	-0.17%	1.0
10	CMG	-4.5%	2.0	AMGN	2.06%	1.0
10	AAPL	-8.7%	1.0	AMZN	4.64%	1.0
10	META	-4.03%	2.0	CDNS	5.72%	1.0
10	GOOGL	-5.87%	1.0	AAP	9.08%	1.0
10	QQQ	-1.29%	4.0	INTC	16.3%	3.0

VS >9 vs VS <-9: All TMD, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	THC	-1.54%	32.0	MSTR	-0.71%	25.0
1	UAA	-0.85%	55.0	NFLX	-0.18%	86.0
1	NVDA	-0.15%	240.0	GNRC	-1.97%	7.0
1	BHC	-1.62%	20.0	JAZZ	-0.48%	19.0
1	GT	-2.24%	12.0	T	-0.36%	21.0
1	CLF	-1.12%	23.0	BIIB	-0.23%	32.0
1	AMD	-0.4%	61.0	CHTR	-0.38%	15.0
1	BBY	-0.77%	21.0	FIS	-0.12%	38.0
1	AMAT	-0.2%	81.0	OXY	-3.53%	1.0
1	CSTM	-0.96%	14.0	AMZN	-0.7%	4.0
1	GBTC	-0.57%	20.0	BMY	-0.45%	5.0
1	FCX	-3.28%	3.0	SIVBQ	-2.07%	1.0
1	MSTR	-4.69%	2.0	ISRG	-1.86%	1.0
1	INTC	-0.85%	10.0	BHC	-1.67%	1.0
1	QCOM	-0.28%	30.0	UNH	-1.55%	1.0
1	MU	-0.86%	9.0	BALL	-1.36%	1.0
1	LUMN	-1.38%	5.0	ON	-0.2%	5.0
1	QQQ	-0.1%	61.0	NAVI	-0.4%	1.0
1	ORCL	-0.37%	14.0	INTU	-0.04%	3.0
1	VFC	-4.72%	1.0	GSK	0.53%	1.0
1	LEN	-0.77%	6.0	GE	1.34%	1.0
1	WYNN	-0.91%	5.0	EXPE	0.49%	3.0
1	WDC	-2.15%	1.0	VICI	0.49%	4.0
1	CCL	-0.17%	11.0	GILD	2.12%	1.0
1	NWL	-0.09%	19.0	PCG	0.71%	3.0
1	CYH	-0.04%	37.0	TLT	0.54%	4.0
1	WRK	-0.24%	6.0	SNY	0.78%	3.0
1	GE	-1.43%	1.0	SBUX	0.43%	9.0
1	TXN	-0.42%	3.0	KALU	2.03%	2.0
1	TDG	-0.21%	3.0	VFC	0.31%	20.0

VS >9 vs VS <-9: All TMD, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-5.12%	55.0	VFC	-5.34%	20.0
10	AMAT	-1.65%	87.0	BIIB	-1.53%	32.0
10	THC	-3.75%	32.0	FIS	-0.7%	38.0
10	CLF	-5.13%	23.0	ON	-16.32%	1.0
10	CYH	-2.55%	37.0	SIVBQ	-13.39%	1.0
10	GT	-7.49%	12.0	NAVI	-12.42%	1.0
10	FSUGY	-0.88%	78.0	META	-0.51%	23.0
10	MU	-6.38%	9.0	VNO	-1.63%	7.0
10	GOOGL	-1.57%	33.0	BMY	-1.94%	5.0
10	NWL	-2.43%	19.0	GNRC	-1.36%	7.0
10	LUMN	-8.73%	5.0	SNY	-1.62%	3.0
10	BBY	-2.08%	21.0	BHP	-1.05%	4.0
10	QQQ	-0.41%	61.0	T	-0.16%	21.0
10	INTC	-2.18%	10.0	JAZZ	-0.08%	18.0
10	LEN	-3.51%	6.0	PCG	0.15%	3.0
10	MSTR	-10.13%	2.0	BALL	0.59%	1.0
10	WRK	-2.64%	6.0	GE	0.67%	1.0
10	QCOM	-0.48%	30.0	BHC	1.31%	1.0
10	VFC	-8.98%	1.0	GSK	2.17%	1.0
10	BHC	-0.36%	22.0	ISRG	2.45%	1.0
10	GNRC	-7.09%	1.0	GILD	2.92%	1.0
10	CTLT	-6.0%	1.0	UNH	4.08%	1.0
10	SBUX	-5.93%	1.0	INTU	1.67%	3.0
10	TXN	-1.8%	3.0	OXY	5.26%	1.0
10	KEY	-1.39%	3.0	THC	6.82%	1.0
10	INTU	-1.99%	1.0	TLT	2.34%	4.0
10	AMC	-0.27%	7.0	EXPE	3.47%	3.0
10	FITB	0.46%	1.0	KALU	7.98%	2.0
10	GE	1.2%	1.0	SBUX	2.47%	9.0
10	SPY	2.41%	1.0	AMC	22.69%	1.0

VS >9 vs VS <-9: All TMD, 21d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-9.75%	46.0	VFC	-6.83%	20.0
21	AMAT	-3.86%	85.0	FIS	-2.9%	38.0
21	CYH	-8.71%	34.0	SIVBQ	-42.98%	1.0
21	CLF	-12.39%	23.0	META	-1.54%	23.0
21	FSUGY	-2.66%	78.0	VNO	-3.75%	7.0
21	THC	-6.19%	32.0	BHP	-4.61%	4.0
21	AMD	-2.55%	62.0	ISRG	-14.57%	1.0
21	INTC	-11.79%	10.0	BMY	-2.65%	5.0
21	GT	-7.73%	12.0	EXPE	-4.36%	3.0
21	BBY	-3.84%	21.0	ON	-12.07%	1.0
21	NWL	-3.69%	19.0	SNY	-3.4%	3.0
21	MOS	-2.07%	30.0	BALL	-9.46%	1.0
21	LUMN	-9.94%	5.0	BHC	-9.03%	1.0
21	MU	-4.42%	9.0	KALU	-3.84%	2.0
21	AA	-2.69%	12.0	NAVI	-6.68%	1.0
21	AVGO	-4.55%	7.0	OXY	-6.63%	1.0
21	MSTR	-19.63%	1.0	GSK	-3.65%	1.0
21	CTLT	-12.45%	1.0	UNH	-2.11%	1.0
21	FCX	-3.7%	3.0	GNRC	-0.13%	7.0
21	SBUX	-8.46%	1.0	BIIB	0.1%	32.0
21	AZO	-1.08%	7.0	GE	5.02%	1.0
21	VFC	-6.77%	1.0	PCG	1.8%	3.0
21	TXN	-1.98%	3.0	AMZN	1.56%	4.0
21	WDC	-5.93%	1.0	GILD	6.64%	1.0
21	WRK	-0.96%	6.0	T	0.5%	21.0
21	FITB	-1.9%	1.0	TLT	4.24%	4.0
21	ORCL	-0.04%	14.0	JAZZ	1.48%	14.0
21	SPY	-0.28%	1.0	THC	21.18%	1.0
21	TDG	-0.05%	3.0	INTU	7.84%	3.0
21	KEY	1.21%	3.0	INTC	9.0%	3.0

VS >9 vs VS <-9: All TMD, 63d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-25.79%	42.0	VFC	-13.71%	20.0
63	CYH	-15.43%	33.0	NWL	-14.21%	10.0
63	CLF	-20.09%	23.0	BMY	-14.6%	5.0
63	NWL	-13.9%	19.0	BHP	-17.28%	4.0
63	FSUGY	-3.2%	78.0	KALU	-29.12%	2.0
63	CZR	-3.67%	67.0	SNY	-14.79%	3.0
63	CCL	-20.66%	11.0	FIS	-1.03%	38.0
63	MOS	-7.31%	30.0	SIVBQ	-36.12%	1.0
63	GT	-12.07%	13.0	BHC	-27.97%	1.0
63	INTC	-12.62%	10.0	EXPE	-9.28%	3.0
63	BBY	-5.95%	21.0	BIIB	-0.77%	31.0
63	AA	-8.18%	12.0	GNRC	-1.41%	7.0
63	AMC	-8.11%	7.0	NAVI	-9.58%	1.0
63	ELAN	-3.62%	13.0	UNH	-6.17%	1.0
63	AVGO	-4.47%	10.0	BALL	-5.04%	1.0
63	AMAT	-0.77%	57.0	VICI	-0.8%	4.0
63	THC	-1.39%	31.0	THC	-0.73%	1.0
63	QCOM	-1.29%	30.0	OXY	0.32%	1.0
63	MSTR	-33.53%	1.0	GILD	0.72%	1.0
63	CTLT	-20.02%	1.0	GE	1.67%	1.0
63	TDG	-3.37%	3.0	JAZZ	0.34%	10.0
63	INTU	-4.29%	1.0	AMC	3.69%	1.0
63	WRK	-0.45%	6.0	ISRG	6.51%	1.0
63	VFC	-2.51%	1.0	GSK	8.44%	1.0
63	SBUX	-1.73%	1.0	PCG	6.57%	3.0
63	TXN	-0.52%	3.0	INTC	22.8%	1.0
63	FITB	-0.42%	1.0	META	1.52%	23.0
63	KEY	0.5%	3.0	TLT	9.17%	4.0
63	USB	0.4%	5.0	INTU	13.41%	3.0
63	WYNN	0.9%	5.0	CHTR	3.14%	15.0

VS >9 vs VS <-9: All TMD, 126d Horizon

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	GME	-22.52%	32.0	VFC	-41.27%	20.0
126	CLF	-26.94%	23.0	GNRC	-53.53%	7.0
126	UAA	-28.75%	17.0	BIIB	-13.25%	28.0
126	NWL	-24.0%	19.0	FIS	-5.36%	38.0
126	BBY	-16.18%	21.0	SIVBQ	-99.78%	1.0
126	MOS	-10.97%	28.0	BHC	-79.63%	1.0
126	FSUGY	-2.59%	78.0	AMC	-76.78%	1.0
126	CZR	-2.8%	67.0	BHP	-13.56%	4.0
126	AMC	-26.44%	7.0	AMZN	-11.87%	4.0
126	GOOGL	-9.08%	14.0	JAZZ	-8.86%	4.0
126	ELAN	-9.48%	12.0	BMY	-8.39%	4.0
126	QCOM	-3.79%	30.0	NWL	-9.53%	2.0
126	GT	-11.04%	9.0	SNY	-3.99%	3.0
126	CYH	-5.54%	17.0	THC	-11.38%	1.0
126	WRK	-12.96%	6.0	KALU	-4.86%	2.0
126	WYNN	-14.88%	5.0	UNH	-7.91%	1.0
126	USB	-13.83%	5.0	BALL	-7.41%	1.0
126	AA	-5.47%	12.0	OXY	-1.41%	1.0
126	AVGO	-8.28%	7.0	INTC	0.58%	1.0
126	VFC	-28.05%	1.0	GE	5.07%	1.0
126	CCL	-1.15%	11.0	PCG	2.41%	3.0
126	TXN	-3.57%	3.0	VICI	3.01%	4.0
126	SBUX	-7.81%	1.0	GILD	12.13%	1.0
126	WDC	-6.61%	1.0	GSK	13.85%	1.0
126	CSCO	-0.58%	8.0	TLT	3.74%	4.0
126	INTU	-4.27%	1.0	META	0.74%	23.0
126	FITB	-3.76%	1.0	ISRG	18.5%	1.0
126	AAP	-0.03%	20.0	EXPE	7.82%	3.0
126	BHC	0.17%	18.0	CHTR	3.27%	15.0
126	SPY	8.92%	1.0	INTU	18.57%	3.0

VS >9 vs VS <-9: All TMD, 252d Horizon

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	CZR	-12.76%	67.0	VFC	-58.66%	20.0
252	GME	-24.29%	32.0	GNRC	-53.38%	7.0
252	NWL	-34.48%	19.0	BIIB	-17.73%	8.0
252	UAA	-29.46%	17.0	SIVBQ	-99.98%	1.0
252	MOS	-22.99%	21.0	AMC	-91.75%	1.0
252	AAP	-26.85%	16.0	BHC	-68.72%	1.0
252	AMC	-57.85%	7.0	VNO	-57.98%	1.0
252	GT	-28.67%	9.0	KALU	-21.69%	2.0
252	BBY	-10.62%	21.0	BHP	-8.88%	4.0
252	CLF	-7.52%	15.0	THC	-23.72%	1.0
252	BHC	-5.44%	18.0	UNH	-6.64%	1.0
252	ELAN	-20.33%	3.0	OXY	5.96%	1.0
252	LUMN	-18.82%	3.0	VICI	1.52%	4.0
252	WYNN	-10.86%	5.0	SNY	6.27%	1.0
252	VFC	-48.35%	1.0	GSK	6.91%	1.0
252	USB	-8.52%	5.0	TLT	10.91%	1.0
252	WDC	-19.07%	1.0	EXPE	8.26%	3.0
252	SBUX	-13.32%	1.0	AMZN	7.78%	4.0
252	GOOGL	-0.71%	12.0	GILD	33.36%	1.0
252	MS	-0.22%	11.0	SBUX	35.37%	1.0
252	CCL	0.69%	11.0	ISRG	37.07%	1.0
252	WRK	1.29%	6.0	JAZZ	13.2%	3.0
252	AVGO	3.56%	5.0	BMY	12.48%	4.0
252	CTLT	20.96%	1.0	GE	74.42%	1.0
252	TXN	8.07%	3.0	PCG	37.26%	3.0
252	FCX	7.41%	4.0	CHTR	8.47%	15.0
252	MNST	33.42%	1.0	INTU	59.73%	3.0
252	FITB	36.7%	1.0	FIS	8.32%	38.0
252	TDG	38.48%	1.0	T	24.93%	14.0
252	ACGL	13.91%	3.0	TSLA	37.72%	25.0

VS >9 vs VS <-9: P365D, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	-0.47%	38.0	JAZZ	-0.69%	15.0
1	CSTM	-0.96%	14.0	BIIB	-0.43%	24.0
1	MSTR	-4.69%	2.0	BALL	-1.36%	1.0
1	THC	-0.71%	13.0	ON	-0.2%	5.0
1	AMAT	-0.19%	40.0	T	-0.14%	7.0
1	X	-1.14%	5.0	NAVI	-0.4%	1.0
1	NVDA	-0.15%	32.0	SNY	0.44%	2.0
1	CLF	-0.61%	6.0	BMY	0.9%	1.0
1	PWR	-3.16%	1.0	TLT	0.32%	3.0
1	MU	-0.88%	3.0	SBUX	0.53%	8.0
1	GBTC	-2.59%	1.0	VNO	1.05%	6.0
1	QQQ	-0.44%	5.0	NWL	0.62%	14.0
1	ORCL	-0.49%	4.0	INTC	2.92%	3.0
1	INTC	-0.46%	3.0	TSLA	0.65%	26.0

VS >9 vs VS <-9: P365D, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-4.68%	38.0	BIIB	-1.11%	24.0
10	CYH	-4.85%	26.0	TSLA	-0.99%	26.0
10	AMAT	-2.06%	46.0	ON	-16.32%	1.0
10	CLF	-12.33%	6.0	NAVI	-12.42%	1.0
10	BHC	-10.17%	4.0	SNY	-1.97%	2.0
10	MU	-10.1%	3.0	BALL	0.59%	1.0
10	MSTR	-10.13%	2.0	VNO	0.26%	6.0
10	QQQ	-2.84%	5.0	BMY	2.43%	1.0
10	FSUGY	-1.13%	10.0	TLT	1.36%	3.0
10	THC	-0.79%	13.0	JAZZ	0.84%	14.0
10	CMG	-8.78%	1.0	SBUX	1.79%	8.0
10	PHM	-0.88%	10.0	T	2.35%	7.0
10	LEN	-3.64%	2.0	NWL	4.82%	14.0
10	AAP	-7.28%	1.0	INTC	30.11%	5.0

VS $>$9 vs VS $<$-9: P365D, 21d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons $>$ 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-8.85%	29.0	VNO	-2.23%	6.0
21	AMAT	-5.52%	44.0	ON	-12.07%	1.0
21	CYH	-10.29%	23.0	SNY	-4.82%	2.0
21	CLF	-15.18%	6.0	BALL	-9.46%	1.0
21	INTC	-14.37%	3.0	NAVI	-6.68%	1.0
21	MOS	-3.06%	11.0	BMY	5.27%	1.0
21	FSUGY	-3.15%	10.0	TLT	2.7%	3.0
21	QQQ	-5.98%	5.0	INTC	9.0%	3.0
21	CMG	-20.7%	1.0	T	3.92%	7.0
21	MSTR	-19.63%	1.0	JAZZ	5.36%	10.0
21	AAP	-15.05%	1.0	BIIB	2.6%	24.0
21	PHM	-1.35%	11.0	TSLA	3.11%	26.0
21	THC	-0.74%	13.0	SBUX	13.37%	8.0
21	MU	-3.18%	3.0	NWL	10.3%	12.0

VS >9 vs VS <-9: P365D, 63d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-27.25%	25.0	NWL	-14.21%	10.0
63	CYH	-25.94%	22.0	BIIB	-1.94%	23.0
63	AMAT	-10.34%	16.0	SNY	-16.27%	2.0
63	CLF	-25.29%	6.0	NAVI	-9.58%	1.0
63	THC	-10.86%	12.0	BALL	-5.04%	1.0
63	INTC	-35.87%	3.0	BMY	3.55%	1.0
63	FSUGY	-8.41%	10.0	INTC	22.8%	1.0
63	PHM	-11.87%	6.0	TLT	7.96%	3.0
63	MOS	-4.71%	11.0	JAZZ	6.38%	6.0
63	MSTR	-33.53%	1.0	T	12.34%	7.0
63	LEN	-12.79%	2.0	VNO	21.92%	6.0
63	PWR	-25.08%	1.0	SBUX	24.61%	8.0
63	AAP	-22.62%	1.0	TSLA	31.51%	26.0

VS >9 vs VS <-9: P365D, 126d Horizon

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	CLF	-35.28%	6.0	BIIB	-15.43%	20.0
126	CYH	-30.76%	6.0	NWL	-9.53%	2.0
126	AMD	-18.6%	9.0	BALL	-7.41%	1.0
126	FSUGY	-14.59%	10.0	SNY	0.12%	2.0
126	THC	-22.36%	4.0	INTC	0.58%	1.0
126	ELAN	-7.34%	9.0	TLT	2.67%	3.0
126	PHM	-27.12%	2.0	SBUX	25.41%	7.0
126	INTC	-25.64%	2.0	T	30.6%	7.0
126	MOS	-5.58%	9.0	VNO	69.94%	6.0
126	AAP	-49.49%	1.0	TSLA	49.05%	26.0

VS >9 vs VS <-9: P90D, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CSTM	-0.96%	14.0	JAZZ	-0.74%	11.0
1	VST	-12.27%	1.0	NWL	-2.09%	3.0
1	MU	-0.88%	3.0	ON	-0.2%	5.0
1	GBTC	-2.59%	1.0	INTC	0.43%	2.0

VS >9 vs VS <-9: P90D, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-5.79%	15.0	ON	-16.32%	1.0
10	AMAT	-2.56%	31.0	NWL	-4.28%	3.0
10	BHC	-12.64%	3.0	JAZZ	2.44%	10.0
10	MU	-10.1%	3.0	INTC	34.45%	4.0

VS >9 vs VS <-9: P90D, 21d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	AMAT	-8.72%	30.0	ON	-12.07%	1.0
21	UAA	-11.84%	9.0	NWL	-4.32%	2.0
21	QQQ	-10.88%	3.0	INTC	13.77%	2.0
21	MSTR	-19.63%	1.0	JAZZ	10.78%	6.0

VS >9 vs VS <-9: P30D, 1d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-03-03 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GBTC	-2.59%	1.0	JAZZ	-0.7%	8.0
1	X	-0.59%	3.0	NWL	0.0%	NaN
1	CSTM	0.15%	6.0	ON	0.08%	4.0

VS >9 vs VS <-9: P30D, 10d Horizon

Results reflect all model dates for which actual results for the stated horizon are known. Note that periods for all horizons > 1d overlap.

Period examined: All model dates from 2025-03-03 through 2025-03-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-4.9%	6.0	JAZZ	-0.48%	6.0
10	GBTC	-2.45%	1.0	NWL	-1.94%	1.0

Appendix

All Out of Sample Model Dates

1d Horizon

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bull	VS>6 (Bull)	0.0006	0.0192	0.0334	783
1	Benchmarks	QQQ	0.0004	0.0149	0.0292	769
1	Bull	PosVaRAdjVS (Bull)	0.0004	0.0157	0.0276	783
1	Benchmarks	SPY	0.0004	0.0110	0.0341	784
1	Bull	PosVS (Bull)	0.0004	0.0137	0.0267	783
1	Benchmarks	AvgTicker_VV	0.0003	0.0118	0.0266	783
1	Bear	NegVS (Bear)	0.0003	0.0105	0.0295	783
1	Bear	VS<-6 (Bear)	0.0003	0.0214	0.0130	749
1	LongShort	VarAdjPosNeg_Diff	0.0002	0.0087	0.0275	783
1	Bear	VS<-9 (Bear)	0.0002	0.0341	0.0066	315
1	Bear	NegVaRAdjVS (Bear)	0.0002	0.0106	0.0183	783
1	Bull	VS>9 (Bull)	0.0001	0.0276	0.0042	656
1	LongShort	PosNeg_Diff	0.0001	0.0056	0.0102	783

10d Horizon

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Bear	VS<-9 (Bear)	0.0141	0.0942	0.1500	311
10	Bear	VS<-6 (Bear)	0.0080	0.0694	0.1154	748
10	Bull	VS>9 (Bull)	0.0065	0.0895	0.0728	655
10	Bull	VS>6 (Bull)	0.0057	0.0589	0.0966	782
10	Bull	PosVaRAdjVS (Bull)	0.0055	0.0474	0.1162	782
10	Benchmarks	QQQ	0.0048	0.0436	0.1095	770
10	LongShort	VarAdjPosNeg_Diff	0.0045	0.0277	0.1640	782
10	Benchmarks	SPY	0.0035	0.0325	0.1071	785
10	Bull	PosVS (Bull)	0.0032	0.0414	0.0767	782
10	Benchmarks	AvgTicker_VV	0.0027	0.0359	0.0747	782
10	Bear	NegVS (Bear)	0.0022	0.0328	0.0657	782
10	LongShort	PosNeg_Diff	0.0010	0.0177	0.0577	782
10	Bear	NegVaRAdjVS (Bear)	0.0010	0.0327	0.0295	782

21d Horizon

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
21	Bear	VS<-9 (Bear)	0.0285	0.1389	0.2053	304
21	Bear	VS<-6 (Bear)	0.0201	0.1123	0.1790	733
21	Bull	VS>9 (Bull)	0.0143	0.1341	0.1063	641
21	Bull	VS>6 (Bull)	0.0134	0.0829	0.1614	766
21	Bull	PosVaRAdjVS (Bull)	0.0118	0.0674	0.1757	766
21	Benchmarks	QQQ	0.0110	0.0620	0.1767	754
21	LongShort	VarAdjPosNeg_Diff	0.0087	0.0392	0.2225	766
21	Benchmarks	SPY	0.0081	0.0460	0.1768	769
21	Bull	PosVS (Bull)	0.0076	0.0587	0.1302	766
21	Benchmarks	AvgTicker_VV	0.0063	0.0515	0.1214	766
21	Bear	NegVS (Bear)	0.0050	0.0473	0.1047	766
21	Bear	NegVaRAdjVS (Bear)	0.0031	0.0479	0.0651	766
21	LongShort	PosNeg_Diff	0.0027	0.0248	0.1082	766

63d Horizon

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
63	Bear	VS<-9 (Bear)	0.0522	0.2801	0.1862	293
63	Bear	VS<-6 (Bear)	0.0430	0.1930	0.2229	693
63	Bull	VS>9 (Bull)	0.0406	0.2171	0.1870	605
63	Benchmarks	QQQ	0.0385	0.0988	0.3899	712
63	Bull	VS>6 (Bull)	0.0380	0.1333	0.2851	724
63	Bull	PosVaRAdjVS (Bull)	0.0314	0.1029	0.3050	724
63	Benchmarks	SPY	0.0275	0.0677	0.4067	727
63	Bull	PosVS (Bull)	0.0238	0.0900	0.2648	724
63	LongShort	VarAdjPosNeg_Diff	0.0200	0.0662	0.3019	724
63	Benchmarks	AvgTicker_VV	0.0194	0.0782	0.2483	724
63	Bear	NegVS (Bear)	0.0150	0.0706	0.2121	724
63	Bear	NegVaRAdjVS (Bear)	0.0114	0.0718	0.1589	724
63	LongShort	PosNeg_Diff	0.0089	0.0383	0.2315	724

126d Horizon

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
126	Bear	VS<-9 (Bear)	0.1307	0.4156	0.3146	278
126	Bull	VS>9 (Bull)	0.1203	0.3047	0.3950	552
126	Bear	VS<-6 (Bear)	0.1099	0.2831	0.3881	636
126	Benchmarks	QQQ	0.1004	0.1316	0.7626	648
126	Bull	VS>6 (Bull)	0.0952	0.1650	0.5768	662
126	Bull	PosVaRAdjVS (Bull)	0.0785	0.1263	0.6216	662
126	Benchmarks	SPY	0.0713	0.0869	0.8203	665
126	Bull	PosVS (Bull)	0.0632	0.1046	0.6042	662
126	Benchmarks	AvgTicker_VV	0.0549	0.0941	0.5838	662
126	Bear	NegVS (Bear)	0.0463	0.0917	0.5053	662
126	Bear	NegVaRAdjVS (Bear)	0.0411	0.0984	0.4180	662
126	LongShort	VarAdjPosNeg_Diff	0.0374	0.0927	0.4035	662
126	LongShort	PosNeg_Diff	0.0169	0.0511	0.3301	662

252d Horizon

Period examined: All model dates from 2022-01-31 through 2025-03-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
252	Bull	VS>9 (Bull)	0.4375	0.5555	0.7877	466
252	Bear	VS<-9 (Bear)	0.4230	0.8150	0.5189	226
252	Bear	VS<-6 (Bear)	0.3853	0.6650	0.5794	512
252	Bull	VS>6 (Bull)	0.2744	0.2568	1.0686	536
252	Benchmarks	QQQ	0.2586	0.1697	1.5243	527
252	Bull	PosVaRAdjVS (Bull)	0.2181	0.1826	1.1944	536
252	Benchmarks	SPY	0.1732	0.1241	1.3961	539
252	Bull	PosVS (Bull)	0.1706	0.1497	1.1395	536
252	Benchmarks	AvgTicker_VV	0.1482	0.1360	1.0902	536
252	Bear	NegVS (Bear)	0.1323	0.1429	0.9255	536
252	Bear	NegVaRAdjVS (Bear)	0.1125	0.1511	0.7449	536
252	LongShort	VarAdjPosNeg_Diff	0.1056	0.1650	0.6398	536
252	LongShort	PosNeg_Diff	0.0383	0.0975	0.3928	536

Prior 365D Model Dates (P365D)

1d Horizon

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bear	VS<-9 (Bear)	0.0011	0.0257	0.0417	86
1	Bear	NegVS (Bear)	0.0005	0.0078	0.0615	239
1	Benchmarks	SPY	0.0005	0.0089	0.0535	240
1	Benchmarks	QQQ	0.0004	0.0125	0.0294	237
1	Benchmarks	AvgTicker_VV	0.0004	0.0087	0.0412	239
1	Bull	VS>9 (Bull)	0.0004	0.0249	0.0142	184
1	Bear	NegVaRAdjVS (Bear)	0.0003	0.0089	0.0367	239
1	Bull	PosVS (Bull)	0.0003	0.0102	0.0249	239
1	Bear	VS<-6 (Bear)	-0.0002	0.0166	-0.0106	229
1	LongShort	PosNeg_Diff	-0.0002	0.0053	-0.0424	239
1	Bull	PosVaRAdjVS (Bull)	-0.0005	0.0120	-0.0390	239
1	LongShort	VarAdjPosNeg_Diff	-0.0008	0.0082	-0.0970	239
1	Bull	VS>6 (Bull)	-0.0010	0.0164	-0.0637	239

10d Horizon

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Bear	VS<-9 (Bear)	0.0116	0.0893	0.1297	82
10	Bear	NegVS (Bear)	0.0051	0.0233	0.2183	238
10	Bear	VS<-6 (Bear)	0.0047	0.0629	0.0740	228
10	Benchmarks	QQQ	0.0045	0.0382	0.1173	238
10	Benchmarks	SPY	0.0043	0.0268	0.1610	241
10	Benchmarks	AvgTicker_VV	0.0034	0.0267	0.1287	238
10	Bear	NegVaRAdjVS (Bear)	0.0031	0.0250	0.1221	238
10	Bull	PosVaRAdjVS (Bull)	0.0020	0.0363	0.0554	238
10	Bull	PosVS (Bull)	0.0016	0.0320	0.0507	238
10	Bull	VS>6 (Bull)	0.0005	0.0570	0.0083	238
10	LongShort	VarAdjPosNeg_Diff	-0.0010	0.0236	-0.0441	238
10	Bull	VS>9 (Bull)	-0.0012	0.0912	-0.0127	183
10	LongShort	PosNeg_Diff	-0.0035	0.0162	-0.2143	238

21d Horizon

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
21	Bear	VS<-9 (Bear)	0.0344	0.0937	0.3673	75
21	Bear	VS<-6 (Bear)	0.0178	0.0759	0.2340	213
21	Bear	NegVS (Bear)	0.0134	0.0275	0.4859	222
21	Benchmarks	QQQ	0.0121	0.0497	0.2436	222
21	Benchmarks	SPY	0.0116	0.0339	0.3421	225
21	Bear	NegVaRAdjVS (Bear)	0.0102	0.0319	0.3201	222
21	Benchmarks	AvgTicker_VV	0.0100	0.0315	0.3179	222
21	Bull	PosVaRAdjVS (Bull)	0.0098	0.0463	0.2121	222
21	Bull	VS>6 (Bull)	0.0093	0.0743	0.1257	222
21	Bull	PosVS (Bull)	0.0066	0.0388	0.1704	222
21	Bull	VS>9 (Bull)	0.0041	0.1479	0.0278	169
21	LongShort	VarAdjPosNeg_Diff	-0.0004	0.0379	-0.0108	222
21	LongShort	PosNeg_Diff	-0.0068	0.0243	-0.2776	222

63d Horizon

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
63	Bear	VS<-9 (Bear)	0.0945	0.2158	0.4379	64
63	Benchmarks	QQQ	0.0420	0.0626	0.6699	180
63	Bear	VS<-6 (Bear)	0.0415	0.1517	0.2739	173
63	Benchmarks	SPY	0.0404	0.0452	0.8929	183
63	Bear	NegVS (Bear)	0.0373	0.0471	0.7933	180
63	Bear	NegVaRAdjVS (Bear)	0.0312	0.0525	0.5950	180
63	Benchmarks	AvgTicker_VV	0.0305	0.0518	0.5880	180
63	Bull	PosVS (Bull)	0.0228	0.0600	0.3797	180
63	Bull	VS>6 (Bull)	0.0204	0.1118	0.1822	180
63	Bull	PosVaRAdjVS (Bull)	0.0156	0.0659	0.2360	180
63	Bull	VS>9 (Bull)	0.0002	0.2372	0.0009	133
63	LongShort	PosNeg_Diff	-0.0145	0.0318	-0.4567	180
63	LongShort	VarAdjPosNeg_Diff	-0.0157	0.0468	-0.3343	180

126d Horizon

Period examined: All model dates from 2024-04-02 through 2025-03-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
126	Bear	VS<-9 (Bear)	0.2282	0.3170	0.7197	49
126	Bear	VS<-6 (Bear)	0.1591	0.2486	0.6399	116
126	Benchmarks	QQQ	0.1035	0.0524	1.9733	116
126	Benchmarks	SPY	0.0975	0.0488	1.9984	121
126	Bear	NegVS (Bear)	0.0876	0.0552	1.5858	118
126	Bull	VS>6 (Bull)	0.0852	0.1372	0.6214	118
126	Bull	VS>9 (Bull)	0.0845	0.2975	0.2840	80
126	Benchmarks	AvgTicker_VV	0.0773	0.0555	1.3913	118
126	Bear	NegVaRAdjVS (Bear)	0.0767	0.0570	1.3443	118
126	Bull	PosVS (Bull)	0.0637	0.0670	0.9511	118
126	Bull	PosVaRAdjVS (Bull)	0.0551	0.0898	0.6140	118
126	LongShort	VarAdjPosNeg_Diff	-0.0215	0.0731	-0.2948	118
126	LongShort	PosNeg_Diff	-0.0238	0.0372	-0.6405	118

Prior 90D Model Dates (P90D)

1d Horizon

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bear	NegVaRAdjVS (Bear)	0.0007	0.0088	0.0769	53
1	Bear	NegVS (Bear)	0.0002	0.0077	0.0293	53
1	Bull	VS>9 (Bull)	0.0000	0.0284	0.0002	48
1	Benchmarks	AvgTicker_VV	-0.0002	0.0094	-0.0193	53
1	Benchmarks	SPY	-0.0003	0.0107	-0.0303	54
1	Bull	PosVS (Bull)	-0.0005	0.0113	-0.0412	53
1	LongShort	PosNeg_Diff	-0.0007	0.0065	-0.1074	53
1	Benchmarks	QQQ	-0.0009	0.0146	-0.0593	54
1	Bull	PosVaRAdjVS (Bull)	-0.0020	0.0137	-0.1496	53
1	Bear	VS<-6 (Bear)	-0.0021	0.0194	-0.1085	51
1	LongShort	VarAdjPosNeg_Diff	-0.0027	0.0101	-0.2695	53
1	Bull	VS>6 (Bull)	-0.0030	0.0179	-0.1665	53
1	Bear	VS<-9 (Bear)	-0.0055	0.0165	-0.3305	19

10d Horizon

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Bear	VS<-9 (Bear)	0.0338	0.1342	0.2520	15
10	Bear	VS<-6 (Bear)	0.0042	0.0806	0.0527	48
10	Bear	NegVS (Bear)	0.0036	0.0198	0.1821	50
10	Bear	NegVaRAdjVS (Bear)	0.0009	0.0243	0.0377	50
10	Benchmarks	AvgTicker_VV	-0.0023	0.0256	-0.0890	50
10	Benchmarks	SPY	-0.0060	0.0305	-0.1966	52
10	Bull	PosVS (Bull)	-0.0077	0.0329	-0.2353	50
10	Benchmarks	QQQ	-0.0103	0.0408	-0.2517	52
10	LongShort	PosNeg_Diff	-0.0114	0.0195	-0.5826	50
10	Bull	PosVaRAdjVS (Bull)	-0.0132	0.0334	-0.3958	50
10	LongShort	VarAdjPosNeg_Diff	-0.0141	0.0249	-0.5680	50
10	Bull	VS>6 (Bull)	-0.0203	0.0414	-0.4903	50
10	Bull	VS>9 (Bull)	-0.0345	0.0740	-0.4660	45

21d Horizon

Period examined: All model dates from 2025-01-02 through 2025-03-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
21	Bear	VS<-9 (Bear)	0.0563	0.1054	0.5345	9
21	Bear	NegVS (Bear)	-0.0007	0.0228	-0.0308	39
21	Bear	NegVaRAdjVS (Bear)	-0.0053	0.0245	-0.2165	39
21	Bear	VS<-6 (Bear)	-0.0086	0.0994	-0.0866	37
21	Benchmarks	AvgTicker_VV	-0.0166	0.0292	-0.5680	39
21	Benchmarks	SPY	-0.0227	0.0429	-0.5285	41
21	LongShort	PosNeg_Diff	-0.0307	0.0234	-1.3129	39
21	Bull	PosVS (Bull)	-0.0314	0.0362	-0.8656	39
21	Benchmarks	QQQ	-0.0325	0.0575	-0.5651	41
21	LongShort	VarAdjPosNeg_Diff	-0.0363	0.0300	-1.2122	39
21	Bull	PosVaRAdjVS (Bull)	-0.0416	0.0377	-1.1046	39
21	Bull	VS>6 (Bull)	-0.0566	0.0450	-1.2561	39
21	Bull	VS>9 (Bull)	-0.0749	0.0746	-1.0032	36

Prior 30D Model Dates (P30D)

1d Horizon

Period examined: All model dates from 2025-03-03 through 2025-03-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bull	VS>9 (Bull)	0.0054	0.0252	0.2135	17
1	Bear	NegVaRAdjVS (Bear)	0.0002	0.0099	0.0223	20
1	LongShort	PosNeg_Diff	-0.0006	0.0074	-0.0865	20
1	Bear	NegVS (Bear)	-0.0007	0.0092	-0.0757	20
1	Bear	VS<-9 (Bear)	-0.0011	0.0143	-0.0759	11
1	Benchmarks	AvgTicker_VV	-0.0012	0.0117	-0.1006	20
1	Bull	PosVS (Bull)	-0.0013	0.0144	-0.0928	20
1	Benchmarks	SPY	-0.0021	0.0129	-0.1589	20
1	Bull	PosVaRAdjVS (Bull)	-0.0028	0.0158	-0.1746	20
1	Benchmarks	QQQ	-0.0028	0.0169	-0.1640	20
1	LongShort	VarAdjPosNeg_Diff	-0.0030	0.0094	-0.3178	20
1	Bull	VS>6 (Bull)	-0.0036	0.0175	-0.2041	20
1	Bear	VS<-6 (Bear)	-0.0043	0.0154	-0.2786	20

10d Horizon

Period examined: All model dates from 2025-03-03 through 2025-03-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Bull	PosVS (Bull)	0.0095	0.0245	0.3887	11
10	Benchmarks	AvgTicker_VV	0.0066	0.0212	0.3129	11
10	Bear	VS<-6 (Bear)	0.0050	0.0616	0.0811	11
10	Bear	NegVS (Bear)	0.0050	0.0182	0.2730	11
10	LongShort	PosNeg_Diff	0.0045	0.0107	0.4230	11
10	Bear	NegVaRAdjVS (Bear)	0.0040	0.0245	0.1621	11
10	Bull	PosVaRAdjVS (Bull)	0.0010	0.0268	0.0363	11
10	LongShort	VarAdjPosNeg_Diff	-0.0030	0.0177	-0.1691	11
10	Benchmarks	SPY	-0.0035	0.0246	-0.1404	11
10	Benchmarks	QQQ	-0.0070	0.0326	-0.2132	11
10	Bear	VS<-9 (Bear)	-0.0075	0.0521	-0.1441	6
10	Bull	VS>6 (Bull)	-0.0114	0.0393	-0.2905	11
10	Bull	VS>9 (Bull)	-0.0256	0.0678	-0.3778	9