VecViz V-Score (VS) Performance Report

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31 May 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.

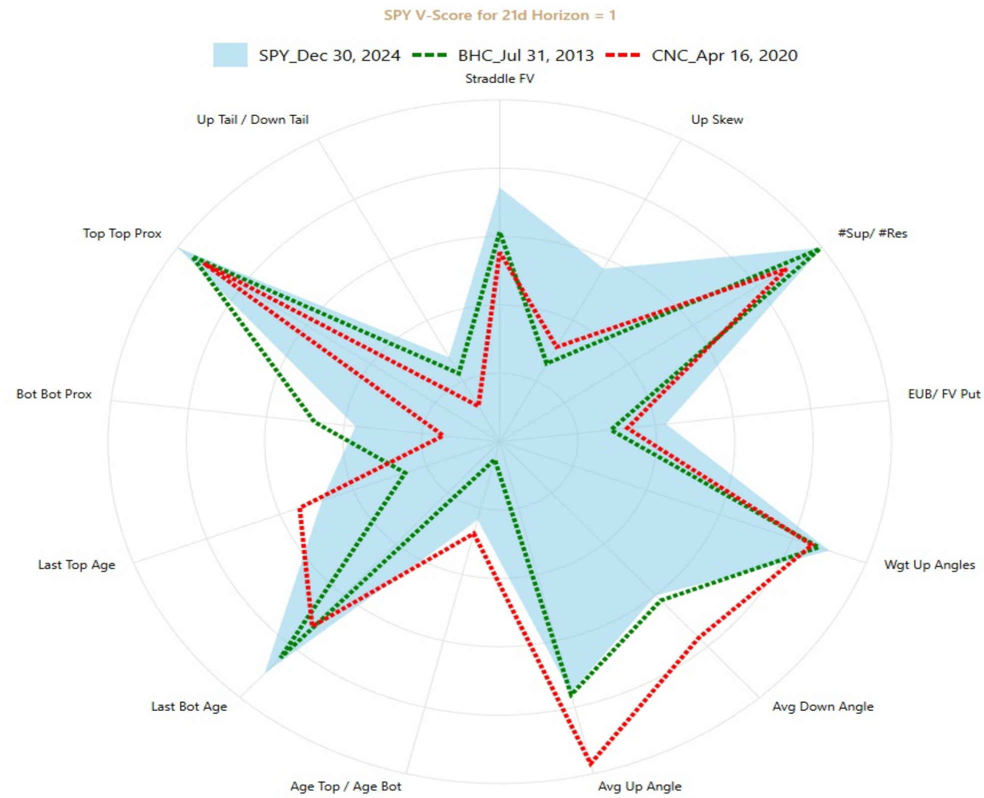


Figure 1: Taken from the V-Score Spider Chart dashboard on vecviz.com

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.

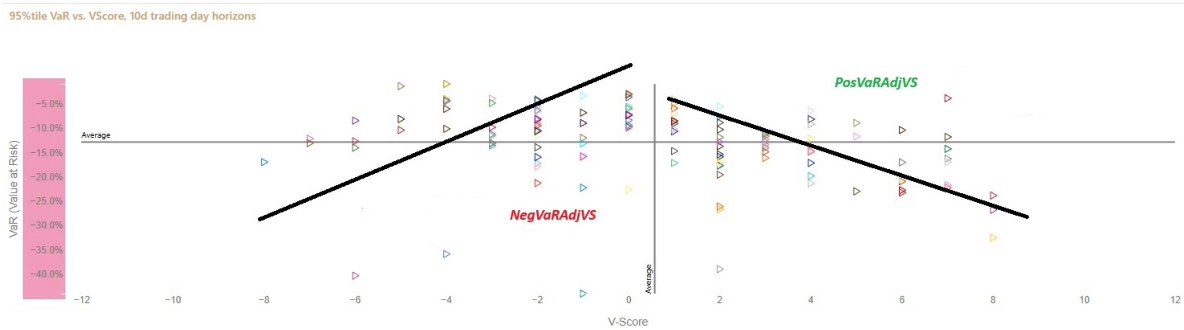


Figure 2: Taken from the Opportunity at Risk (OaR) and Value at Risk (VaR) vs V-Score dashboard on vecviz.com. Regression lines and text added for illustrative purposes.

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.

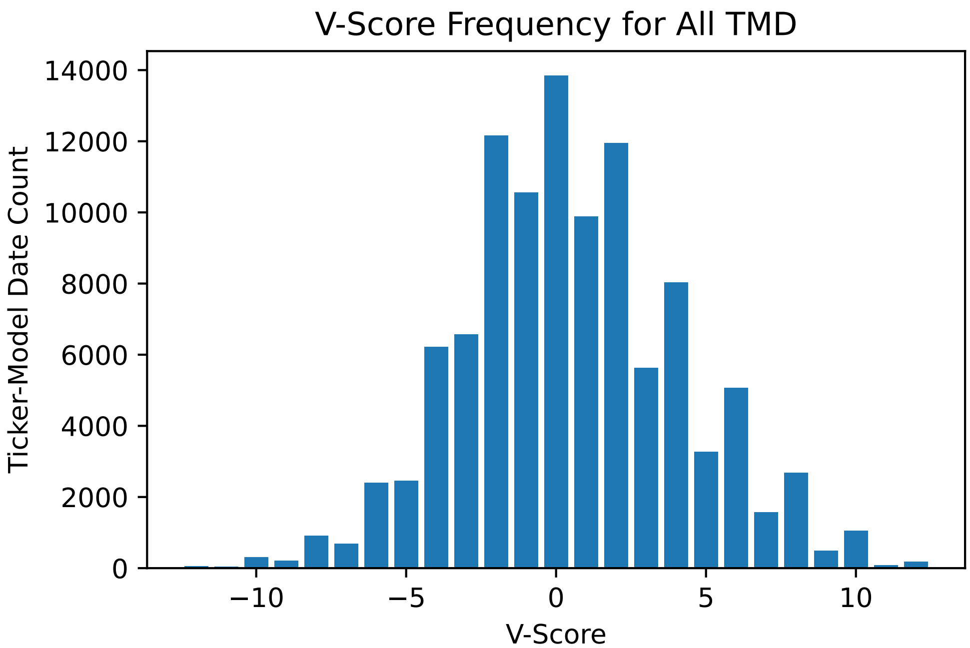
Thus, in summary, all metrics presented in this report are presented and are to be considered on a comparative basis. Do the bullish V-Score grouping outperform the bearish V-Score grouping? Do they outperform the benchmarks? How does their volatility and information ratio (IR = mean return / std dev)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

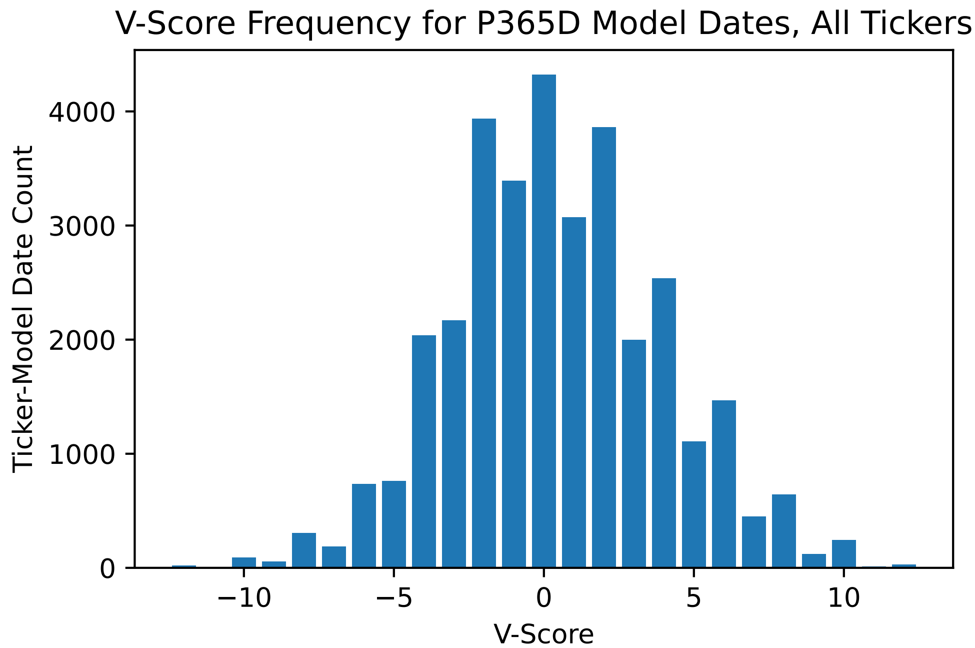
All Ticker Model Dates

Period examined: All model dates from 2022-01-31 through 2025-05-29



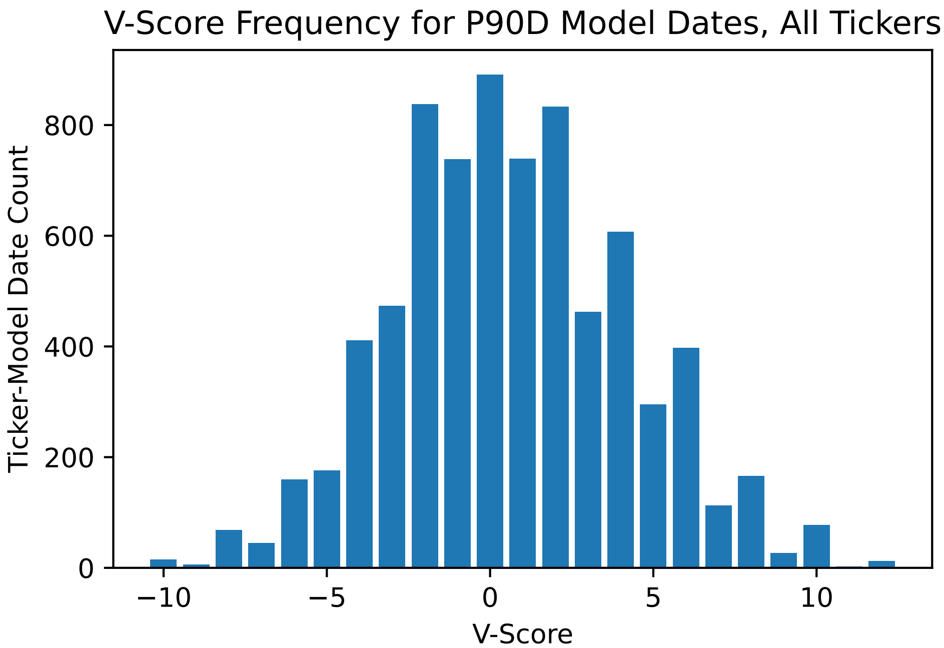
P365D

Period examined: All model dates from 2024-06-03 through 2025-05-29



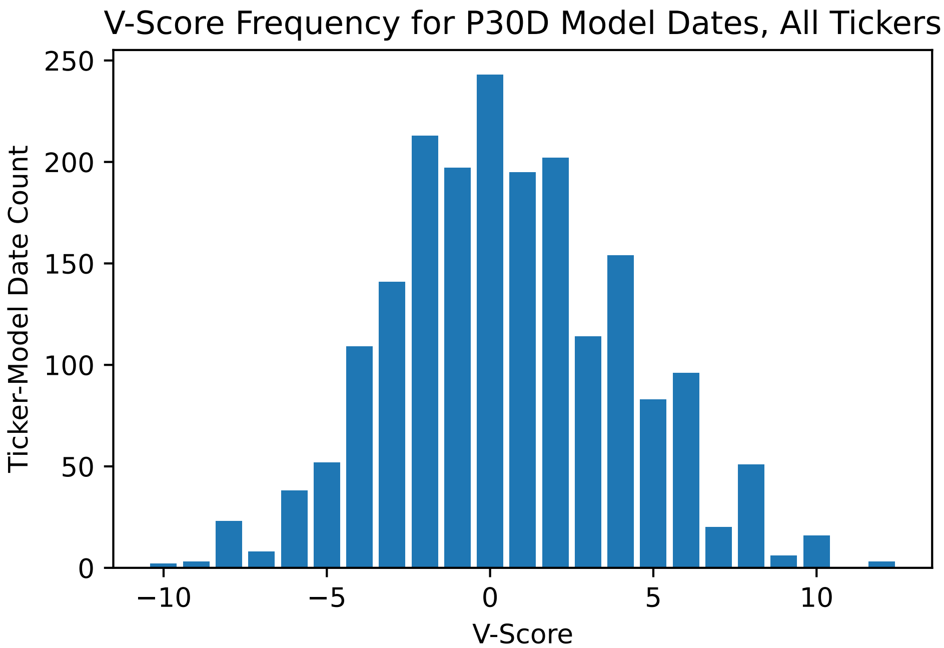
P90D

Period examined: All model dates from 2025-03-03 through 2025-05-29



P30D

Period examined: All model dates from 2025-05-02 through 2025-05-29



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:

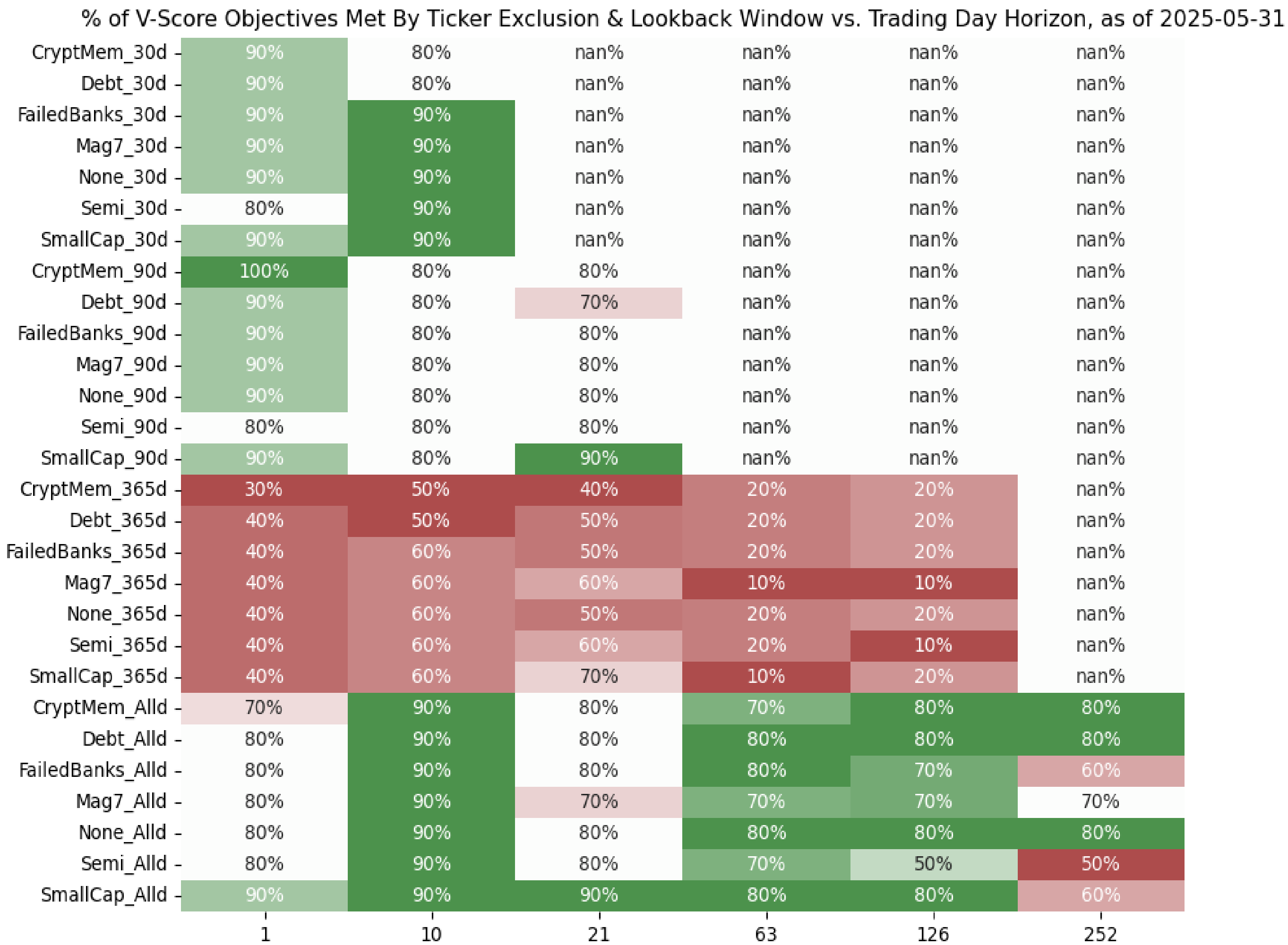
1. Positive V-Scores > Avg Ticker > NegV-Scores
2. Positive VaR Adjusted V-Scores >Avg Ticker > Negative VaR Adjusted V-Scores
3. Positive V-Score Rank Order corresponds to Price Returns
4. Negative V-Score Rank Order corresponds to Price Returns
5. The differential between Positive and Negative V-Scores 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	71.43
2. PxRet: VaRAdjPosVS > AvgTicker > VaRAdjNegVS	81.25
3. PxRet: PosVS Rank Order	30.36
4. PxRet: NegVS Rank Order	37.5
5. PxRet: VaRAdj_PosNegVSDiff > PosNegVSDiff	81.25
6. IR: VaRAdjPosVS > PosVS	76.79
7. IR: VaRAdjNegVS < NegVS	92.86
8. IR: VaRAdjPosVS > AvgTicker	70.54
9. IR: VaRAdjNegVS < AvgTicker	86.61
10. IR: VaRAdjPosVS > SPY	44.64
Overall Average	67.32

V-Score Criteria by Fwd Hzn	1D	10D	21D	63D	126D	252D
1. PxRet: PosVS > AvgTicker > NegVS	96.43	67.86	66.67	50	50	85.71
2. PxRet: VaRAdjPosVS > AvgTicker > VaRAdjNegVS	75	100	100	50	50	100
3. PxRet: PosVS Rank Order	3.57	50	9.52	28.57	42.86	100
4. PxRet: NegVS Rank Order	89.29	0	23.81	35.71	50	0
5. PxRet: VaRAdj_PosNegVSDiff > PosNegVSDiff	75	100	100	50	50	100
6. IR: VaRAdjPosVS > PosVS	75	100	100	50	42.86	42.86
7. IR: VaRAdjNegVS < NegVS	100	100	76.19	100	78.57	100
8. IR: VaRAdjPosVS > AvgTicker	75	92.86	76.19	50	35.71	57.14
9. IR: VaRAdjNegVS < AvgTicker	100	100	95.24	50	50	100
10. IR: VaRAdjPosVS > SPY	53.57	75	66.67	0	0	0
TotalScore	74.29	78.57	71.43	46.43	45	68.57

V-Score Criteria by Lookback Window	30D	90D	365D	AllD
1. PxRet: PosVS > AvgTicker > NegVS	85.71	100	17.14	97.62
2. PxRet: VaRAdjPosVS > AvgTicker > VaRAdjNegVS	100	100	40	100
3. PxRet: PosVS Rank Order	50	4.76	0	61.9
4. PxRet: NegVS Rank Order	42.86	52.38	54.29	14.29
5. PxRet: VaRAdj_PosNegVSDiff > PosNegVSDiff	100	100	40	100
6. IR: VaRAdjPosVS > PosVS	100	100	40	88.1
7. IR: VaRAdjNegVS < NegVS	100	76.19	94.29	97.62
8. IR: VaRAdjPosVS > AvgTicker	100	100	20	88.1
9. IR: VaRAdjNegVS < AvgTicker	100	100	57.14	100
10. IR: VaRAdjPosVS > SPY	100	100	5.71	30.95
TotalScore	87.86	83.33	36.86	77.86

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 2025-05-29

Average Price Return, All TMD

	1	10	21	63	126	252
VS>9 (Bull)	0.01%	0.69%	1.33%	3.10%	10.19%	41.12%
VS>6 (Bull)	0.08%	0.66%	1.47%	3.01%	8.17%	25.46%
PosVS (Bull)	0.04%	0.38%	0.86%	1.88%	5.40%	15.77%
AvgTicker_VV	0.04%	0.30%	0.65%	1.51%	4.68%	13.97%
NegVS (Bear)	0.03%	0.22%	0.47%	1.12%	3.92%	12.77%
VS<-6 (Bear)	0.02%	0.82%	1.88%	3.40%	8.98%	37.10%
VS<-9 (Bear)	-0.00%	1.35%	2.62%	4.73%	11.44%	40.93%
PosNeg_Diff	0.01%	0.16%	0.40%	0.76%	1.48%	3.00%
PosVSVaRAdj (Bull)	0.06%	0.65%	1.32%	2.52%	6.75%	20.25%
NegVSVaRAdj (Bear)	0.02%	0.09%	0.29%	0.79%	3.50%	10.82%
PosNegVaRAdj_Diff	0.04%	0.55%	1.02%	1.74%	3.26%	9.43%
SPY	0.04%	0.39%	0.84%	2.23%	6.45%	16.66%
QQQ	0.05%	0.55%	1.18%	3.20%	9.23%	24.64%

Information Ratio of Price Return, All TMD

	1	10	21	63	126	252
VS>9 (Bull)	0	0.08	0.1	0.14	0.33	0.74
VS>6 (Bull)	0.04	0.11	0.17	0.22	0.48	0.98
PosVS (Bull)	0.03	0.09	0.14	0.21	0.5	1.04
AvgTicker_VV	0.03	0.08	0.12	0.19	0.48	1.04
NegVS (Bear)	0.03	0.06	0.09	0.16	0.42	0.92
VS<-6 (Bear)	0.01	0.11	0.16	0.18	0.31	0.58
VS<-9 (Bear)	-0	0.14	0.17	0.17	0.28	0.53
PosNeg_Diff	0.02	0.09	0.16	0.2	0.29	0.3
PosVSVaRAdj (Bull)	0.04	0.13	0.19	0.24	0.52	1.09
NegVSVaRAdj (Bear)	0.01	0.03	0.06	0.11	0.35	0.74
PosNegVaRAdj_Diff	0.05	0.2	0.25	0.26	0.35	0.57
SPY	0.04	0.11	0.17	0.32	0.72	1.36
QQQ	0.03	0.12	0.18	0.32	0.7	1.45

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 2025-05-29

Average Price Return, All TMD except Crypto & Meme Tickers

	1	10	21	63	126	252
VS>9 (Bull)	-0.01%	0.60%	0.99%	2.85%	10.47%	41.04%
VS>6 (Bull)	0.08%	0.53%	1.34%	2.90%	8.74%	25.92%
PosVS (Bull)	0.04%	0.34%	0.80%	1.88%	5.52%	15.74%
AvgTicker_VV	0.03%	0.26%	0.57%	1.34%	4.23%	12.33%
NegVS (Bear)	0.03%	0.17%	0.34%	0.71%	2.75%	8.81%
VS<-6 (Bear)	0.03%	0.54%	1.07%	1.04%	5.24%	21.08%
VS<-9 (Bear)	-0.02%	1.08%	2.08%	4.60%	10.35%	35.01%
PosNeg_Diff	0.01%	0.17%	0.46%	1.17%	2.77%	6.92%
PosVSVaRAdj (Bull)	0.05%	0.58%	1.24%	2.57%	7.08%	20.16%
NegVSVaRAdj (Bear)	0.01%	0.06%	0.21%	0.60%	2.63%	8.43%
PosNegVaRAdj_Diff	0.04%	0.52%	1.03%	1.98%	4.45%	11.73%
SPY	0.04%	0.39%	0.84%	2.23%	6.45%	16.66%
QQQ	0.05%	0.55%	1.18%	3.20%	9.23%	24.64%

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

	1	10	21	63	126	252
VS>9 (Bull)	-0	0.07	0.07	0.13	0.35	0.77
VS>6 (Bull)	0.04	0.09	0.16	0.22	0.51	1.03
PosVS (Bull)	0.03	0.08	0.13	0.21	0.5	1.06
AvgTicker_VV	0.03	0.07	0.11	0.18	0.46	1.02
NegVS (Bear)	0.03	0.05	0.07	0.11	0.34	0.87
VS<-6 (Bear)	0.02	0.08	0.11	0.07	0.22	0.68
VS<-9 (Bear)	-0.01	0.11	0.14	0.19	0.28	0.64
PosNeg_Diff	0.02	0.1	0.18	0.28	0.48	0.75
PosVSVaRAdj (Bull)	0.03	0.13	0.18	0.25	0.54	1.16
NegVSVaRAdj (Bear)	0.01	0.02	0.05	0.09	0.31	0.72
PosNegVaRAdj_Diff	0.05	0.2	0.26	0.31	0.48	0.81
SPY	0.04	0.11	0.17	0.32	0.72	1.36
QQQ	0.03	0.12	0.18	0.32	0.7	1.45

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 2025-05-29

Average Price Return, All TMD except Failed Bank Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.01%	0.69%	1.33%	3.10%	10.19%	41.12%
VS>6 (Bull)	0.09%	0.66%	1.48%	3.01%	8.18%	25.48%
PosVS (Bull)	0.05%	0.40%	0.90%	1.97%	5.60%	16.37%
AvgTicker_VV	0.04%	0.33%	0.73%	1.74%	5.17%	14.95%
NegVS (Bear)	0.03%	0.28%	0.58%	1.49%	4.71%	14.07%
VS<-6 (Bear)	0.02%	0.87%	1.96%	3.55%	9.44%	37.74%
VS<-9 (Bear)	0.00%	1.40%	2.77%	4.86%	11.83%	41.47%
PosNeg_Diff	0.01%	0.12%	0.31%	0.48%	0.89%	2.30%
PosVSVaRAdj (Bull)	0.06%	0.66%	1.34%	2.58%	6.82%	20.39%
NegVSVaRAdj (Bear)	0.02%	0.17%	0.42%	1.20%	4.25%	12.08%
PosNegVaRAdj_Diff	0.04%	0.49%	0.92%	1.38%	2.57%	8.31%
SPY	0.04%	0.39%	0.84%	2.23%	6.45%	16.66%
QQQ	0.05%	0.55%	1.18%	3.20%	9.23%	24.64%

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

	1	10	21	63	126	252
VS>9 (Bull)	0	0.08	0.1	0.14	0.33	0.74
VS>6 (Bull)	0.04	0.11	0.17	0.22	0.48	0.98
PosVS (Bull)	0.03	0.09	0.15	0.22	0.52	1.1
AvgTicker_VV	0.03	0.09	0.14	0.22	0.53	1.14
NegVS (Bear)	0.03	0.08	0.12	0.22	0.51	1.06
VS<-6 (Bear)	0.01	0.12	0.17	0.18	0.33	0.59
VS<-9 (Bear)	0	0.14	0.19	0.18	0.29	0.54
PosNeg_Diff	0.02	0.07	0.12	0.13	0.19	0.25
PosVSVaRAdj (Bull)	0.04	0.13	0.19	0.25	0.52	1.1
NegVSVaRAdj (Bear)	0.02	0.05	0.09	0.17	0.44	0.87
PosNegVaRAdj_Diff	0.04	0.18	0.23	0.22	0.3	0.53
SPY	0.04	0.11	0.17	0.32	0.72	1.36
QQQ	0.03	0.12	0.18	0.32	0.7	1.45

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 2025-05-29

Average Price Return, All TMD except Small Cap Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.04%	0.88%	1.68%	3.65%	11.69%	43.50%
VS>6 (Bull)	0.09%	0.77%	1.65%	3.52%	9.42%	28.36%
PosVS (Bull)	0.05%	0.46%	1.03%	2.34%	6.26%	17.80%
AvgTicker_VV	0.04%	0.35%	0.76%	1.83%	5.34%	15.51%
NegVS (Bear)	0.03%	0.24%	0.52%	1.32%	4.44%	13.97%
VS<-6 (Bear)	0.00%	0.68%	1.63%	3.48%	9.74%	38.22%
VS<-9 (Bear)	-0.01%	1.29%	2.56%	5.56%	12.50%	41.69%
PosNeg_Diff	0.02%	0.23%	0.51%	1.03%	1.82%	3.82%
PosVSVaRAdj (Bull)	0.07%	0.71%	1.44%	2.95%	7.68%	22.42%
NegVSVaRAdj (Bear)	0.02%	0.12%	0.35%	0.85%	3.84%	11.72%
PosNegVaRAdj_Diff	0.05%	0.60%	1.09%	2.10%	3.84%	10.71%
SPY	0.04%	0.39%	0.84%	2.23%	6.45%	16.66%
QQQ	0.05%	0.55%	1.18%	3.20%	9.23%	24.64%

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

	1	10	21	63	126	252
VS>9 (Bull)	0.01	0.1	0.12	0.17	0.38	0.76
VS>6 (Bull)	0.05	0.13	0.19	0.26	0.54	1.02
PosVS (Bull)	0.04	0.11	0.17	0.26	0.57	1.14
AvgTicker_VV	0.03	0.09	0.14	0.24	0.55	1.15
NegVS (Bear)	0.03	0.07	0.11	0.19	0.49	1.02
VS<-6 (Bear)	0	0.09	0.14	0.18	0.34	0.59
VS<-9 (Bear)	-0	0.13	0.17	0.2	0.3	0.54
PosNeg_Diff	0.04	0.13	0.2	0.26	0.35	0.39
PosVSVaRAdj (Bull)	0.04	0.15	0.21	0.28	0.58	1.14
NegVSVaRAdj (Bear)	0.02	0.03	0.07	0.12	0.39	0.79
PosNegVaRAdj_Diff	0.05	0.21	0.27	0.32	0.41	0.61
SPY	0.04	0.11	0.17	0.32	0.72	1.36
QQQ	0.03	0.12	0.18	0.32	0.7	1.45

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 2025-05-29

Average Price Return, All TMD except Debt Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.01%	0.69%	1.33%	3.10%	10.19%	41.12%
VS>6 (Bull)	0.08%	0.66%	1.47%	3.01%	8.17%	25.46%
PosVS (Bull)	0.04%	0.38%	0.86%	1.89%	5.42%	15.83%
AvgTicker_VV	0.04%	0.32%	0.70%	1.63%	4.97%	14.70%
NegVS (Bear)	0.04%	0.27%	0.56%	1.35%	4.52%	14.44%
VS<-6 (Bear)	0.03%	0.85%	2.00%	3.48%	9.26%	38.11%
VS<-9 (Bear)	-0.01%	1.35%	2.61%	4.69%	11.54%	41.32%
PosNeg_Diff	0.01%	0.12%	0.30%	0.54%	0.90%	1.39%
PosVSVaRAdj (Bull)	0.06%	0.65%	1.32%	2.54%	6.77%	20.27%
NegVSVaRAdj (Bear)	0.02%	0.11%	0.35%	0.79%	3.85%	11.71%
PosNegVaRAdj_Diff	0.04%	0.54%	0.97%	1.75%	2.93%	8.56%
SPY	0.04%	0.39%	0.84%	2.23%	6.45%	16.66%
QQQ	0.05%	0.55%	1.18%	3.20%	9.23%	24.64%

Information Ratio of Price Return, All TMD except Debt Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0	0.08	0.1	0.14	0.33	0.74
VS>6 (Bull)	0.04	0.11	0.17	0.22	0.48	0.98
PosVS (Bull)	0.03	0.09	0.14	0.21	0.5	1.04
AvgTicker_VV	0.03	0.08	0.13	0.2	0.5	1.05
NegVS (Bear)	0.03	0.07	0.11	0.18	0.45	0.94
VS<-6 (Bear)	0.01	0.12	0.17	0.18	0.32	0.59
VS<-9 (Bear)	-0	0.14	0.17	0.17	0.28	0.53
PosNeg_Diff	0.01	0.07	0.12	0.14	0.17	0.13
PosVSVaRAdj (Bull)	0.04	0.13	0.19	0.24	0.52	1.09
NegVSVaRAdj (Bear)	0.02	0.03	0.07	0.1	0.37	0.75
PosNegVaRAdj_Diff	0.04	0.19	0.24	0.26	0.31	0.5
SPY	0.04	0.11	0.17	0.32	0.72	1.36
QQQ	0.03	0.12	0.18	0.32	0.7	1.45

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 2025-05-29

Average Price Return, All TMD except Mag7 Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.01%	0.79%	1.09%	1.61%	6.17%	18.27%
VS>6 (Bull)	0.07%	0.58%	1.26%	1.97%	5.52%	15.30%
PosVS (Bull)	0.04%	0.34%	0.77%	1.60%	4.61%	13.37%
AvgTicker_VV	0.03%	0.25%	0.55%	1.19%	3.84%	11.84%
NegVS (Bear)	0.03%	0.15%	0.31%	0.61%	2.77%	10.43%
VS<-6 (Bear)	0.01%	0.65%	1.59%	1.63%	3.64%	27.86%
VS<-9 (Bear)	-0.01%	0.93%	1.40%	-0.82%	-2.72%	11.28%
PosNeg_Diff	0.01%	0.19%	0.46%	0.99%	1.85%	2.95%
PosVSVaRAdj (Bull)	0.05%	0.58%	1.17%	1.98%	5.33%	15.24%
NegVSVaRAdj (Bear)	0.02%	0.06%	0.22%	0.51%	2.95%	9.70%
PosNegVaRAdj_Diff	0.04%	0.52%	0.95%	1.47%	2.38%	5.54%
SPY	0.04%	0.39%	0.84%	2.23%	6.45%	16.66%
QQQ	0.05%	0.55%	1.18%	3.20%	9.23%	24.64%

Information Ratio of Price Return, All TMD except Mag7 Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0	0.09	0.08	0.08	0.24	0.45
VS>6 (Bull)	0.03	0.09	0.14	0.15	0.36	0.7
PosVS (Bull)	0.03	0.08	0.13	0.18	0.44	0.93
AvgTicker_VV	0.03	0.07	0.1	0.15	0.41	0.92
NegVS (Bear)	0.02	0.04	0.06	0.09	0.3	0.75
VS<-6 (Bear)	0	0.09	0.13	0.07	0.11	0.32
VS<-9 (Bear)	-0	0.11	0.1	-0.03	-0.07	0.14
PosNeg_Diff	0.02	0.1	0.17	0.24	0.35	0.28
PosVSVaRAdj (Bull)	0.03	0.12	0.17	0.2	0.44	0.92
NegVSVaRAdj (Bear)	0.01	0.02	0.04	0.07	0.3	0.68
PosNegVaRAdj_Diff	0.04	0.18	0.23	0.22	0.29	0.37
SPY	0.04	0.11	0.17	0.32	0.72	1.36
QQQ	0.03	0.12	0.18	0.32	0.7	1.45

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 2025-05-29

Average Price Return, All TMD except Semiconductor Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.01%	0.84%	1.83%	1.68%	4.18%	15.09%
VS>6 (Bull)	0.10%	0.61%	1.31%	1.77%	4.68%	13.84%
PosVS (Bull)	0.04%	0.32%	0.75%	1.55%	4.52%	12.99%
AvgTicker_VV	0.03%	0.27%	0.60%	1.33%	4.17%	12.46%
NegVS (Bear)	0.03%	0.22%	0.47%	1.12%	3.84%	12.57%
VS<-6 (Bear)	-0.00%	0.74%	1.89%	3.41%	9.00%	37.14%
VS<-9 (Bear)	-0.00%	1.30%	2.74%	4.74%	11.48%	40.93%
PosNeg_Diff	0.01%	0.11%	0.28%	0.43%	0.68%	0.42%
PosVSVaRAdj (Bull)	0.05%	0.56%	1.13%	1.81%	4.83%	14.54%
NegVSVaRAdj (Bear)	0.02%	0.10%	0.30%	0.78%	3.44%	10.53%
PosNegVaRAdj_Diff	0.03%	0.47%	0.83%	1.03%	1.39%	4.01%
SPY	0.04%	0.39%	0.84%	2.23%	6.45%	16.66%
QQQ	0.05%	0.55%	1.18%	3.20%	9.23%	24.64%

Information Ratio of Price Return, All TMD except Semiconductor Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0	0.09	0.13	0.08	0.16	0.36
VS>6 (Bull)	0.05	0.1	0.15	0.13	0.3	0.58
PosVS (Bull)	0.03	0.08	0.13	0.18	0.46	0.9
AvgTicker_VV	0.03	0.07	0.11	0.17	0.45	0.94
NegVS (Bear)	0.03	0.06	0.1	0.16	0.41	0.9
VS<-6 (Bear)	-0	0.1	0.16	0.18	0.31	0.58
VS<-9 (Bear)	-0	0.14	0.18	0.17	0.28	0.53
PosNeg_Diff	0.02	0.06	0.12	0.12	0.16	0.05
PosVSVaRAdj (Bull)	0.03	0.12	0.16	0.18	0.43	0.89
NegVSVaRAdj (Bear)	0.02	0.03	0.06	0.11	0.35	0.71
PosNegVaRAdj_Diff	0.04	0.18	0.22	0.17	0.18	0.28
SPY	0.04	0.11	0.17	0.32	0.72	1.36
QQQ	0.03	0.12	0.18	0.32	0.7	1.45

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 2024-06-03 through 2025-05-29

Average Price Return, P365D Model Dates, All Tickers

	1	10	21	63	126
VS>9 (Bull)	-0.06%	-0.24%	-0.85%	-3.11%	-4.95%
VS>6 (Bull)	-0.03%	0.40%	1.24%	-1.07%	-2.33%
PosVS (Bull)	0.05%	0.32%	0.74%	-0.34%	-1.38%
AvgTicker_VV	0.05%	0.37%	0.83%	0.51%	0.23%
NegVS (Bear)	0.05%	0.42%	0.91%	1.07%	1.29%
VS<-6 (Bear)	-0.04%	0.42%	0.84%	-2.64%	-1.87%
VS<-9 (Bear)	-0.16%	0.95%	1.62%	-3.53%	-4.43%
PosNeg_Diff	0.01%	-0.10%	-0.17%	-1.41%	-2.67%
PosVSVaRAdj (Bull)	0.01%	0.50%	1.14%	-1.11%	-3.04%
NegVSVaRAdj (Bear)	0.02%	0.22%	0.67%	0.78%	1.05%
PosNegVaRAdj_Diff	-0.01%	0.28%	0.47%	-1.89%	-4.09%
SPY	0.07%	0.46%	0.84%	0.93%	3.58%
QQQ	0.06%	0.52%	0.80%	0.51%	4.32%

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

	1	10	21	63	126
VS>9 (Bull)	-0.02	-0.02	-0.06	-0.14	-0.21
VS>6 (Bull)	-0.02	0.06	0.13	-0.09	-0.17
PosVS (Bull)	0.04	0.08	0.13	-0.05	-0.17
AvgTicker_VV	0.04	0.11	0.18	0.08	0.03
NegVS (Bear)	0.04	0.14	0.22	0.19	0.17
VS<-6 (Bear)	-0.02	0.06	0.08	-0.18	-0.07
VS<-9 (Bear)	-0.07	0.09	0.09	-0.17	-0.12
PosNeg_Diff	0.01	-0.05	-0.06	-0.42	-0.75
PosVSVaRAdj (Bull)	0.01	0.11	0.18	-0.14	-0.34
NegVSVaRAdj (Bear)	0.02	0.07	0.17	0.13	0.15
PosNegVaRAdj_Diff	-0.01	0.11	0.11	-0.41	-0.7
SPY	0.05	0.14	0.18	0.15	0.49
QQQ	0.04	0.11	0.13	0.07	0.55

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 2024-06-03 through 2025-05-29

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

	1	10	21	63	126
VS>9 (Bull)	0.01%	-0.24%	-0.99%	-2.97%	-4.95%
VS>6 (Bull)	-0.00%	0.31%	1.24%	-1.14%	-2.58%
PosVS (Bull)	0.04%	0.24%	0.59%	-0.71%	-2.13%
AvgTicker_VV	0.04%	0.35%	0.77%	0.27%	-0.47%
NegVS (Bear)	0.05%	0.46%	0.98%	1.12%	0.93%
VS<-6 (Bear)	-0.05%	0.50%	0.91%	-2.55%	-1.98%
VS<-9 (Bear)	-0.16%	0.95%	1.62%	-3.53%	-4.43%
PosNeg_Diff	-0.01%	-0.21%	-0.40%	-1.83%	-3.06%
PosVSVaRAdj (Bull)	0.01%	0.44%	1.04%	-1.07%	-2.95%
NegVSVaRAdj (Bear)	0.03%	0.23%	0.72%	0.79%	0.53%
PosNegVaRAdj_Diff	-0.02%	0.20%	0.32%	-1.86%	-3.48%
SPY	0.07%	0.46%	0.84%	0.93%	3.58%
QQQ	0.06%	0.52%	0.80%	0.51%	4.32%

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

	1	10	21	63	126
VS>9 (Bull)	0	-0.03	-0.07	-0.13	-0.21
VS>6 (Bull)	-0	0.05	0.13	-0.09	-0.19
PosVS (Bull)	0.03	0.06	0.11	-0.1	-0.26
AvgTicker_VV	0.04	0.1	0.17	0.04	-0.06
NegVS (Bear)	0.05	0.15	0.24	0.2	0.13
VS<-6 (Bear)	-0.02	0.07	0.09	-0.17	-0.07
VS<-9 (Bear)	-0.07	0.09	0.09	-0.17	-0.12
PosNeg_Diff	-0.02	-0.12	-0.14	-0.6	-0.89
PosVSVaRAdj (Bull)	0.01	0.1	0.16	-0.13	-0.32
NegVSVaRAdj (Bear)	0.03	0.07	0.18	0.13	0.08
PosNegVaRAdj_Diff	-0.02	0.08	0.08	-0.41	-0.59
SPY	0.05	0.14	0.18	0.15	0.49
QQQ	0.04	0.11	0.13	0.07	0.55

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 2024-06-03 through 2025-05-29

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

	1	10	21	63	126
VS>9 (Bull)	-0.06%	-0.24%	-0.85%	-3.11%	-4.95%
VS>6 (Bull)	-0.03%	0.40%	1.24%	-1.07%	-2.33%
PosVS (Bull)	0.05%	0.32%	0.74%	-0.34%	-1.38%
AvgTicker_VV	0.05%	0.37%	0.83%	0.51%	0.23%
NegVS (Bear)	0.05%	0.42%	0.91%	1.07%	1.29%
VS<-6 (Bear)	-0.04%	0.42%	0.84%	-2.64%	-1.87%
VS<-9 (Bear)	-0.16%	0.95%	1.62%	-3.53%	-4.43%
PosNeg_Diff	0.01%	-0.10%	-0.17%	-1.41%	-2.67%
PosVSVaRAdj (Bull)	0.01%	0.50%	1.14%	-1.11%	-3.04%
NegVSVaRAdj (Bear)	0.02%	0.22%	0.67%	0.78%	1.05%
PosNegVaRAdj_Diff	-0.01%	0.28%	0.47%	-1.89%	-4.09%
SPY	0.07%	0.46%	0.84%	0.93%	3.58%
QQQ	0.06%	0.52%	0.80%	0.51%	4.32%

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

	1	10	21	63	126
VS>9 (Bull)	-0.02	-0.02	-0.06	-0.14	-0.21
VS>6 (Bull)	-0.02	0.06	0.13	-0.09	-0.17
PosVS (Bull)	0.04	0.08	0.13	-0.05	-0.17
AvgTicker_VV	0.04	0.11	0.18	0.08	0.03
NegVS (Bear)	0.04	0.14	0.22	0.19	0.17
VS<-6 (Bear)	-0.02	0.06	0.08	-0.18	-0.07
VS<-9 (Bear)	-0.07	0.09	0.09	-0.17	-0.12
PosNeg_Diff	0.01	-0.05	-0.06	-0.42	-0.75
PosVSVaRAdj (Bull)	0.01	0.11	0.18	-0.14	-0.34
NegVSVaRAdj (Bear)	0.02	0.07	0.17	0.13	0.15
PosNegVaRAdj_Diff	-0.01	0.11	0.11	-0.41	-0.7
SPY	0.05	0.14	0.18	0.15	0.49
QQQ	0.04	0.11	0.13	0.07	0.55

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 2024-06-03 through 2025-05-29

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

	1	10	21	63	126
VS>9 (Bull)	-0.09%	0.01%	-0.25%	-1.33%	-1.64%
VS>6 (Bull)	-0.03%	0.51%	1.32%	-0.34%	-0.71%
PosVS (Bull)	0.06%	0.37%	0.79%	0.04%	-0.40%
AvgTicker_VV	0.05%	0.37%	0.81%	0.67%	0.87%
NegVS (Bear)	0.04%	0.42%	0.89%	1.10%	1.79%
VS<-6 (Bear)	-0.07%	-0.21%	-0.51%	-3.53%	-0.42%
VS<-9 (Bear)	-0.22%	0.46%	0.35%	-0.68%	-0.79%
PosNeg_Diff	0.02%	-0.05%	-0.10%	-1.07%	-2.19%
PosVSVaRAdj (Bull)	0.03%	0.53%	1.16%	-0.63%	-1.85%
NegVSVaRAdj (Bear)	0.02%	0.23%	0.64%	0.73%	1.08%
PosNegVaRAdj_Diff	0.01%	0.30%	0.52%	-1.36%	-2.93%
SPY	0.07%	0.46%	0.84%	0.93%	3.58%
QQQ	0.06%	0.52%	0.80%	0.51%	4.32%

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

	1	10	21	63	126
VS>9 (Bull)	-0.03	0	-0.02	-0.06	-0.08
VS>6 (Bull)	-0.02	0.08	0.15	-0.03	-0.05
PosVS (Bull)	0.04	0.09	0.15	0.01	-0.05
AvgTicker_VV	0.04	0.11	0.18	0.11	0.12
NegVS (Bear)	0.04	0.14	0.23	0.21	0.24
VS<-6 (Bear)	-0.04	-0.03	-0.05	-0.24	-0.02
VS<-9 (Bear)	-0.1	0.04	0.02	-0.03	-0.02
PosNeg_Diff	0.03	-0.03	-0.04	-0.28	-0.58
PosVSVaRAdj (Bull)	0.02	0.12	0.18	-0.08	-0.22
NegVSVaRAdj (Bear)	0.02	0.07	0.17	0.13	0.17
PosNegVaRAdj_Diff	0.01	0.11	0.13	-0.29	-0.51
SPY	0.05	0.14	0.18	0.15	0.49
QQQ	0.04	0.11	0.13	0.07	0.55

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 2024-06-03 through 2025-05-29

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

	1	10	21	63	126
VS>9 (Bull)	-0.06%	-0.24%	-0.85%	-3.11%	-4.95%
VS>6 (Bull)	-0.03%	0.40%	1.24%	-1.07%	-2.33%
PosVS (Bull)	0.05%	0.32%	0.74%	-0.33%	-1.38%
AvgTicker_VV	0.05%	0.39%	0.88%	0.56%	0.34%
NegVS (Bear)	0.05%	0.47%	1.01%	1.22%	1.66%
VS<-6 (Bear)	-0.02%	0.50%	1.11%	-2.85%	-2.03%
VS<-9 (Bear)	-0.16%	0.95%	1.62%	-3.53%	-4.43%
PosNeg_Diff	0.00%	-0.15%	-0.27%	-1.55%	-3.04%
PosVSVaRAdj (Bull)	0.02%	0.49%	1.15%	-1.08%	-3.04%
NegVSVaRAdj (Bear)	0.02%	0.23%	0.70%	0.59%	1.27%
PosNegVaRAdj_Diff	-0.01%	0.26%	0.45%	-1.68%	-4.31%
SPY	0.07%	0.46%	0.84%	0.93%	3.58%
QQQ	0.06%	0.52%	0.80%	0.51%	4.32%

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

	1	10	21	63	126
VS>9 (Bull)	-0.02	-0.02	-0.06	-0.14	-0.21
VS>6 (Bull)	-0.02	0.06	0.13	-0.09	-0.17
PosVS (Bull)	0.04	0.08	0.13	-0.05	-0.17
AvgTicker_VV	0.04	0.11	0.18	0.09	0.04
NegVS (Bear)	0.04	0.14	0.23	0.2	0.2
VS<-6 (Bear)	-0.01	0.06	0.1	-0.19	-0.07
VS<-9 (Bear)	-0.07	0.09	0.09	-0.17	-0.12
PosNeg_Diff	0	-0.09	-0.1	-0.47	-0.8
PosVSVaRAdj (Bull)	0.01	0.11	0.18	-0.13	-0.34
NegVSVaRAdj (Bear)	0.02	0.07	0.16	0.09	0.17
PosNegVaRAdj_Diff	-0.01	0.1	0.11	-0.37	-0.75
SPY	0.05	0.14	0.18	0.15	0.49
QQQ	0.04	0.11	0.13	0.07	0.55

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 2024-06-03 through 2025-05-29

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

	1	10	21	63	126
VS>9 (Bull)	-0.17%	-0.11%	-1.72%	-6.81%	-6.65%
VS>6 (Bull)	-0.06%	0.34%	1.05%	-2.34%	-3.24%
PosVS (Bull)	0.05%	0.29%	0.69%	-0.45%	-1.87%
AvgTicker_VV	0.04%	0.32%	0.74%	0.26%	-0.64%
NegVS (Bear)	0.04%	0.34%	0.77%	0.61%	0.00%
VS<-6 (Bear)	-0.04%	0.51%	1.14%	-2.38%	-5.86%
VS<-9 (Bear)	-0.08%	1.38%	2.56%	-2.35%	-8.18%
PosNeg_Diff	0.01%	-0.06%	-0.08%	-1.07%	-1.88%
PosVSVaRAdj (Bull)	0.01%	0.47%	1.13%	-1.49%	-3.45%
NegVSVaRAdj (Bear)	0.02%	0.20%	0.60%	0.30%	0.17%
PosNegVaRAdj_Diff	-0.01%	0.27%	0.53%	-1.79%	-3.63%
SPY	0.07%	0.46%	0.84%	0.93%	3.58%
QQQ	0.06%	0.52%	0.80%	0.51%	4.32%

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

	1	10	21	63	126
VS>9 (Bull)	-0.06	-0.01	-0.11	-0.27	-0.21
VS>6 (Bull)	-0.03	0.05	0.1	-0.18	-0.21
PosVS (Bull)	0.04	0.07	0.13	-0.06	-0.24
AvgTicker_VV	0.04	0.09	0.16	0.04	-0.09
NegVS (Bear)	0.04	0.11	0.19	0.11	0
VS<-6 (Bear)	-0.02	0.07	0.11	-0.16	-0.25
VS<-9 (Bear)	-0.04	0.13	0.14	-0.11	-0.25
PosNeg_Diff	0.02	-0.03	-0.03	-0.29	-0.53
PosVSVaRAdj (Bull)	0.01	0.11	0.18	-0.19	-0.39
NegVSVaRAdj (Bear)	0.02	0.06	0.15	0.05	0.03
PosNegVaRAdj_Diff	-0.01	0.1	0.12	-0.39	-0.62
SPY	0.05	0.14	0.18	0.15	0.49
QQQ	0.04	0.11	0.13	0.07	0.55

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 2024-06-03 through 2025-05-29

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

	1	10	21	63	126
VS>9 (Bull)	-0.13%	-0.33%	-0.55%	-3.72%	-4.03%
VS>6 (Bull)	-0.02%	0.43%	1.07%	-0.29%	-0.14%
PosVS (Bull)	0.06%	0.42%	0.99%	0.61%	0.11%
AvgTicker_VV	0.05%	0.43%	1.00%	1.10%	1.14%
NegVS (Bear)	0.04%	0.43%	1.00%	1.27%	1.59%
VS<-6 (Bear)	-0.12%	0.11%	0.87%	-2.71%	-1.98%
VS<-9 (Bear)	-0.21%	0.53%	2.16%	-4.25%	-4.61%
PosNeg_Diff	0.02%	-0.02%	-0.00%	-0.66%	-1.48%
PosVSVaRAdj (Bull)	0.02%	0.56%	1.26%	-0.26%	-1.14%
NegVSVaRAdj (Bear)	0.02%	0.25%	0.75%	1.12%	1.59%
PosNegVaRAdj_Diff	-0.00%	0.31%	0.51%	-1.37%	-2.73%
SPY	0.07%	0.46%	0.84%	0.93%	3.58%
QQQ	0.06%	0.52%	0.80%	0.51%	4.32%

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

	1	10	21	63	126
VS>9 (Bull)	-0.04	-0.03	-0.03	-0.13	-0.12
VS>6 (Bull)	-0.01	0.07	0.11	-0.02	-0.01
PosVS (Bull)	0.05	0.11	0.19	0.08	0.01
AvgTicker_VV	0.05	0.13	0.23	0.17	0.15
NegVS (Bear)	0.04	0.15	0.26	0.23	0.21
VS<-6 (Bear)	-0.07	0.02	0.08	-0.18	-0.07
VS<-9 (Bear)	-0.11	0.07	0.12	-0.2	-0.12
PosNeg_Diff	0.04	-0.01	-0	-0.2	-0.44
PosVSVaRAdj (Bull)	0.01	0.13	0.21	-0.03	-0.11
NegVSVaRAdj (Bear)	0.02	0.08	0.2	0.19	0.24
PosNegVaRAdj_Diff	-0	0.13	0.13	-0.29	-0.42
SPY	0.05	0.14	0.18	0.15	0.49
QQQ	0.04	0.11	0.13	0.07	0.55

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 2025-03-03 through 2025-05-29

Average Price Return, P90D Model Dates, All Tickers

	1	10	21
VS>9 (Bull)	0.10%	0.66%	-0.46%
VS>6 (Bull)	0.20%	1.57%	3.95%
PosVS (Bull)	0.09%	1.44%	2.63%
AvgTicker_VV	0.04%	0.83%	1.18%
NegVS (Bear)	0.00%	0.30%	-0.09%
VS<-6 (Bear)	-0.21%	1.09%	-0.44%
VS<-9 (Bear)	-0.33%	-0.05%	-1.67%
PosNeg_Diff	0.08%	1.14%	2.72%
PosVSVaRAdj (Bull)	0.14%	1.96%	3.73%
NegVSVaRAdj (Bear)	-0.02%	0.10%	-0.04%
PosNegVaRAdj_Diff	0.15%	1.85%	3.77%
SPY	0.04%	0.80%	1.41%
QQQ	0.06%	1.34%	2.67%

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

	1	10	21
VS>9 (Bull)	0.03	0.05	-0.02
VS>6 (Bull)	0.07	0.2	0.26
PosVS (Bull)	0.04	0.24	0.27
AvgTicker_VV	0.02	0.15	0.14
NegVS (Bear)	0	0.06	-0.01
VS<-6 (Bear)	-0.08	0.11	-0.03
VS<-9 (Bear)	-0.14	-0	-0.05
PosNeg_Diff	0.11	0.64	1.02
PosVSVaRAdj (Bull)	0.06	0.31	0.34
NegVSVaRAdj (Bear)	-0.01	0.02	-0.01
PosNegVaRAdj_Diff	0.13	0.7	0.75
SPY	0.02	0.16	0.17
QQQ	0.03	0.22	0.27

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 2025-03-03 through 2025-05-29

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

	1	10	21
VS>9 (Bull)	0.30%	0.39%	-1.79%
VS>6 (Bull)	0.24%	1.47%	3.86%
PosVS (Bull)	0.06%	1.25%	2.24%
AvgTicker_VV	0.03%	0.71%	0.94%
NegVS (Bear)	0.00%	0.27%	-0.13%
VS<-6 (Bear)	-0.22%	1.11%	-0.44%
VS<-9 (Bear)	-0.33%	-0.05%	-1.67%
PosNeg_Diff	0.06%	0.98%	2.37%
PosVSVaRAdj (Bull)	0.11%	1.79%	3.58%
NegVSVaRAdj (Bear)	-0.03%	0.05%	-0.11%
PosNegVaRAdj_Diff	0.14%	1.74%	3.69%
SPY	0.04%	0.80%	1.41%
QQQ	0.06%	1.34%	2.67%

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

	1	10	21
VS>9 (Bull)	0.07	0.03	-0.1
VS>6 (Bull)	0.08	0.19	0.25
PosVS (Bull)	0.03	0.21	0.23
AvgTicker_VV	0.02	0.13	0.11
NegVS (Bear)	0	0.06	-0.02
VS<-6 (Bear)	-0.09	0.11	-0.03
VS<-9 (Bear)	-0.14	-0	-0.05
PosNeg_Diff	0.08	0.54	0.88
PosVSVaRAdj (Bull)	0.05	0.28	0.32
NegVSVaRAdj (Bear)	-0.02	0.01	-0.02
PosNegVaRAdj_Diff	0.12	0.7	0.72
SPY	0.02	0.16	0.17
QQQ	0.03	0.22	0.27

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 2025-03-03 through 2025-05-29

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

	1	10	21
VS>9 (Bull)	0.10%	0.66%	-0.46%
VS>6 (Bull)	0.20%	1.57%	3.95%
PosVS (Bull)	0.09%	1.44%	2.63%
AvgTicker_VV	0.04%	0.83%	1.18%
NegVS (Bear)	0.00%	0.30%	-0.09%
VS<-6 (Bear)	-0.21%	1.09%	-0.44%
VS<-9 (Bear)	-0.33%	-0.05%	-1.67%
PosNeg_Diff	0.08%	1.14%	2.72%
PosVSVaRAdj (Bull)	0.14%	1.96%	3.73%
NegVSVaRAdj (Bear)	-0.02%	0.10%	-0.04%
PosNegVaRAdj_Diff	0.15%	1.85%	3.77%
SPY	0.04%	0.80%	1.41%
QQQ	0.06%	1.34%	2.67%

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

	1	10	21
VS>9 (Bull)	0.03	0.05	-0.02
VS>6 (Bull)	0.07	0.2	0.26
PosVS (Bull)	0.04	0.24	0.27
AvgTicker_VV	0.02	0.15	0.14
NegVS (Bear)	0	0.06	-0.01
VS<-6 (Bear)	-0.08	0.11	-0.03
VS<-9 (Bear)	-0.14	-0	-0.05
PosNeg_Diff	0.11	0.64	1.02
PosVSVaRAdj (Bull)	0.06	0.31	0.34
NegVSVaRAdj (Bear)	-0.01	0.02	-0.01
PosNegVaRAdj_Diff	0.13	0.7	0.75
SPY	0.02	0.16	0.17
QQQ	0.03	0.22	0.27

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 2025-03-03 through 2025-05-29

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

	1	10	21
VS>9 (Bull)	0.15%	0.64%	-0.46%
VS>6 (Bull)	0.22%	1.82%	3.37%
PosVS (Bull)	0.08%	1.44%	2.63%
AvgTicker_VV	0.05%	0.88%	1.26%
NegVS (Bear)	0.02%	0.40%	0.09%
VS<-6 (Bear)	-0.20%	0.78%	-0.48%
VS<-9 (Bear)	-0.38%	0.02%	-1.54%
PosNeg_Diff	0.06%	1.04%	2.54%
PosVSVaRAdj (Bull)	0.16%	1.93%	3.49%
NegVSVaRAdj (Bear)	-0.00%	0.14%	-0.01%
PosNegVaRAdj_Diff	0.16%	1.78%	3.50%
SPY	0.04%	0.80%	1.41%
QQQ	0.06%	1.34%	2.67%

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

	1	10	21
VS>9 (Bull)	0.04	0.05	-0.02
VS>6 (Bull)	0.08	0.23	0.25
PosVS (Bull)	0.04	0.25	0.28
AvgTicker_VV	0.03	0.17	0.15
NegVS (Bear)	0.01	0.08	0.01
VS<-6 (Bear)	-0.08	0.08	-0.03
VS<-9 (Bear)	-0.16	0	-0.05
PosNeg_Diff	0.08	0.64	0.96
PosVSVaRAdj (Bull)	0.07	0.3	0.33
NegVSVaRAdj (Bear)	-0	0.03	-0
PosNegVaRAdj_Diff	0.13	0.7	0.75
SPY	0.02	0.16	0.17
QQQ	0.03	0.22	0.27

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 2025-03-03 through 2025-05-29

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

	1	10	21
VS>9 (Bull)	0.10%	0.66%	-0.46%
VS>6 (Bull)	0.20%	1.57%	3.95%
PosVS (Bull)	0.08%	1.44%	2.63%
AvgTicker_VV	0.05%	0.89%	1.29%
NegVS (Bear)	0.01%	0.39%	-0.03%
VS<-6 (Bear)	-0.10%	1.47%	0.76%
VS<-9 (Bear)	-0.33%	-0.05%	-1.67%
PosNeg_Diff	0.07%	1.05%	2.66%
PosVSVaRAdj (Bull)	0.14%	1.95%	3.73%
NegVSVaRAdj (Bear)	0.00%	0.16%	-0.00%
PosNegVaRAdj_Diff	0.14%	1.78%	3.73%
SPY	0.04%	0.80%	1.41%
QQQ	0.06%	1.34%	2.67%

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

	1	10	21
VS>9 (Bull)	0.03	0.05	-0.02
VS>6 (Bull)	0.07	0.2	0.26
PosVS (Bull)	0.04	0.24	0.27
AvgTicker_VV	0.02	0.16	0.14
NegVS (Bear)	0.01	0.07	-0
VS<-6 (Bear)	-0.04	0.14	0.04
VS<-9 (Bear)	-0.14	-0	-0.05
PosNeg_Diff	0.11	0.66	1.16
PosVSVaRAdj (Bull)	0.06	0.3	0.34
NegVSVaRAdj (Bear)	0	0.03	-0
PosNegVaRAdj_Diff	0.13	0.69	0.82
SPY	0.02	0.16	0.17
QQQ	0.03	0.22	0.27

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 2025-03-03 through 2025-05-29

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

	1	10	21
VS>9 (Bull)	0.01%	0.88%	-0.44%
VS>6 (Bull)	0.20%	1.47%	3.90%
PosVS (Bull)	0.08%	1.36%	2.42%
AvgTicker_VV	0.04%	0.72%	0.92%
NegVS (Bear)	0.00%	0.19%	-0.33%
VS<-6 (Bear)	-0.22%	1.10%	-0.46%
VS<-9 (Bear)	-0.33%	-0.05%	-1.67%
PosNeg_Diff	0.07%	1.16%	2.76%
PosVSVaRAdj (Bull)	0.14%	1.81%	3.58%
NegVSVaRAdj (Bear)	-0.01%	0.03%	-0.26%
PosNegVaRAdj_Diff	0.15%	1.77%	3.84%
SPY	0.04%	0.80%	1.41%
QQQ	0.06%	1.34%	2.67%

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

	1	10	21
VS>9 (Bull)	0	0.07	-0.02
VS>6 (Bull)	0.07	0.18	0.26
PosVS (Bull)	0.04	0.23	0.25
AvgTicker_VV	0.02	0.13	0.11
NegVS (Bear)	0	0.04	-0.04
VS<-6 (Bear)	-0.09	0.11	-0.03
VS<-9 (Bear)	-0.14	-0	-0.05
PosNeg_Diff	0.09	0.64	1.02
PosVSVaRAdj (Bull)	0.06	0.29	0.33
NegVSVaRAdj (Bear)	-0	0.01	-0.04
PosNegVaRAdj_Diff	0.13	0.73	0.78
SPY	0.02	0.16	0.17
QQQ	0.03	0.22	0.27

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 2025-03-03 through 2025-05-29

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

	1	10	21
VS>9 (Bull)	0.07%	0.97%	-0.69%
VS>6 (Bull)	0.23%	1.27%	2.74%
PosVS (Bull)	0.08%	1.32%	2.33%
AvgTicker_VV	0.03%	0.69%	0.95%
NegVS (Bear)	-0.02%	0.15%	-0.22%
VS<-6 (Bear)	-0.32%	0.46%	-1.44%
VS<-9 (Bear)	-0.09%	1.15%	0.28%
PosNeg_Diff	0.10%	1.17%	2.55%
PosVSVaRAdj (Bull)	0.13%	1.61%	3.19%
NegVSVaRAdj (Bear)	-0.05%	0.05%	-0.21%
PosNegVaRAdj_Diff	0.18%	1.56%	3.41%
SPY	0.04%	0.80%	1.41%
QQQ	0.06%	1.34%	2.67%

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

	1	10	21
VS>9 (Bull)	0.02	0.07	-0.04
VS>6 (Bull)	0.09	0.16	0.18
PosVS (Bull)	0.04	0.23	0.26
AvgTicker_VV	0.02	0.13	0.12
NegVS (Bear)	-0.01	0.03	-0.03
VS<-6 (Bear)	-0.16	0.05	-0.07
VS<-9 (Bear)	-0.04	0.1	0.01
PosNeg_Diff	0.12	0.58	0.94
PosVSVaRAdj (Bull)	0.06	0.27	0.31
NegVSVaRAdj (Bear)	-0.03	0.01	-0.03
PosNegVaRAdj_Diff	0.14	0.64	0.72
SPY	0.02	0.16	0.17
QQQ	0.03	0.22	0.27

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 2025-05-02 through 2025-05-29

Average Price Return, P30D Model Dates, All Tickers

	1	10
VS>9 (Bull)	-0.31%	9.49%
VS>6 (Bull)	0.71%	5.69%
PosVS (Bull)	0.24%	2.97%
AvgTicker_VV	0.19%	2.60%
NegVS (Bear)	0.14%	2.55%
VS<-6 (Bear)	0.10%	7.57%
VS<-9 (Bear)	-0.67%	4.41%
PosNeg_Diff	0.11%	0.41%
PosVSVaRAdj (Bull)	0.38%	4.31%
NegVSVaRAdj (Bear)	0.04%	1.74%
PosNegVaRAdj_Diff	0.34%	2.57%
SPY	0.21%	2.80%
QQQ	0.12%	4.12%

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

	1	10
VS>9 (Bull)	-0.16	0.88
VS>6 (Bull)	0.33	3.02
PosVS (Bull)	0.21	1
AvgTicker_VV	0.18	1.28
NegVS (Bear)	0.15	1.88
VS<-6 (Bear)	0.05	1.45
VS<-9 (Bear)	-0.23	0.48
PosNeg_Diff	0.2	0.25
PosVSVaRAdj (Bull)	0.26	2.13
NegVSVaRAdj (Bear)	0.05	1.08
PosNegVaRAdj_Diff	0.39	2.14
SPY	0.2	1.22
QQQ	0.13	1.26

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 2025-05-02 through 2025-05-29

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

	1	10
VS>9 (Bull)	-0.26%	9.49%
VS>6 (Bull)	0.75%	5.71%
PosVS (Bull)	0.22%	2.64%
AvgTicker_VV	0.18%	2.42%
NegVS (Bear)	0.13%	2.53%
VS<-6 (Bear)	0.05%	7.66%
VS<-9 (Bear)	-0.67%	4.41%
PosNeg_Diff	0.09%	0.11%
PosVSVaRAdj (Bull)	0.35%	3.86%
NegVSVaRAdj (Bear)	0.01%	1.74%
PosNegVaRAdj_Diff	0.34%	2.12%
SPY	0.21%	2.80%
QQQ	0.12%	4.12%

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

	1	10
VS>9 (Bull)	-0.13	0.88
VS>6 (Bull)	0.34	3
PosVS (Bull)	0.19	0.85
AvgTicker_VV	0.17	1.16
NegVS (Bear)	0.15	1.82
VS<-6 (Bear)	0.03	1.47
VS<-9 (Bear)	-0.23	0.48
PosNeg_Diff	0.17	0.06
PosVSVaRAdj (Bull)	0.23	1.8
NegVSVaRAdj (Bear)	0.01	1.08
PosNegVaRAdj_Diff	0.36	2.06
SPY	0.2	1.22
QQQ	0.13	1.26

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 2025-05-02 through 2025-05-29

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

	1	10
VS>9 (Bull)	-0.31%	9.49%
VS>6 (Bull)	0.71%	5.69%
PosVS (Bull)	0.24%	2.97%
AvgTicker_VV	0.19%	2.60%
NegVS (Bear)	0.14%	2.55%
VS<-6 (Bear)	0.10%	7.57%
VS<-9 (Bear)	-0.67%	4.41%
PosNeg_Diff	0.11%	0.41%
PosVSVaRAdj (Bull)	0.38%	4.31%
NegVSVaRAdj (Bear)	0.04%	1.74%
PosNegVaRAdj_Diff	0.34%	2.57%
SPY	0.21%	2.80%
QQQ	0.12%	4.12%

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

	1	10
VS>9 (Bull)	-0.16	0.88
VS>6 (Bull)	0.33	3.02
PosVS (Bull)	0.21	1
AvgTicker_VV	0.18	1.28
NegVS (Bear)	0.15	1.88
VS<-6 (Bear)	0.05	1.45
VS<-9 (Bear)	-0.23	0.48
PosNeg_Diff	0.2	0.25
PosVSVaRAdj (Bull)	0.26	2.13
NegVSVaRAdj (Bear)	0.05	1.08
PosNegVaRAdj_Diff	0.39	2.14
SPY	0.2	1.22
QQQ	0.13	1.26

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 2025-05-02 through 2025-05-29

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

	1	10
VS>9 (Bull)	-0.19%	9.38%
VS>6 (Bull)	0.64%	6.60%
PosVS (Bull)	0.24%	3.08%
AvgTicker_VV	0.19%	2.70%
NegVS (Bear)	0.15%	2.66%
VS<-6 (Bear)	0.10%	7.57%
VS<-9 (Bear)	-0.67%	4.41%
PosNeg_Diff	0.09%	0.42%
PosVSVaRAdj (Bull)	0.43%	4.74%
NegVSVaRAdj (Bear)	0.08%	1.87%
PosNegVaRAdj_Diff	0.35%	2.87%
SPY	0.21%	2.80%
QQQ	0.12%	4.12%

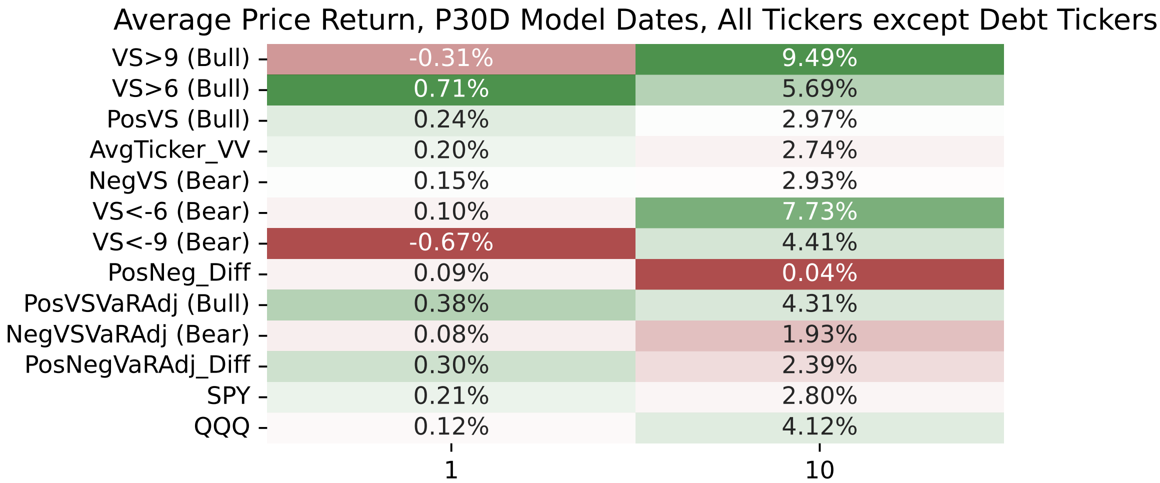
Information Ratio of Price Return, P30D Model Dates, All Tickers except Small Cap Tickers

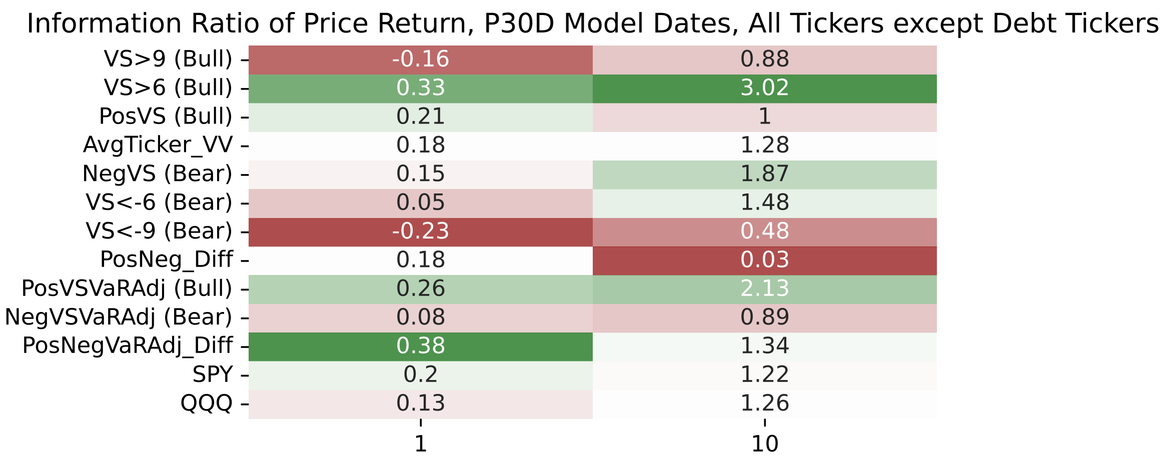
	1	10
VS>9 (Bull)	-0.08	0.86
VS>6 (Bull)	0.29	3.21
PosVS (Bull)	0.2	1.17
AvgTicker_VV	0.18	1.46
NegVS (Bear)	0.16	1.97
VS<-6 (Bear)	0.05	1.45
VS<-9 (Bear)	-0.23	0.48
PosNeg_Diff	0.17	0.31
PosVSVaRAdj (Bull)	0.3	2.21
NegVSVaRAdj (Bear)	0.09	1.13
PosNegVaRAdj_Diff	0.41	2.29
SPY	0.2	1.22
QQQ	0.13	1.26

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 2025-05-02 through 2025-05-29





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 2025-05-02 through 2025-05-29

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

	1	10
VS>9 (Bull)	-0.69%	12.11%
VS>6 (Bull)	0.70%	5.47%
PosVS (Bull)	0.23%	2.75%
AvgTicker_VV	0.17%	2.37%
NegVS (Bear)	0.12%	2.31%
VS<-6 (Bear)	0.10%	7.28%
VS<-9 (Bear)	-0.67%	4.41%
PosNeg_Diff	0.12%	0.44%
PosVSVaRAdj (Bull)	0.31%	4.01%
NegVSVaRAdj (Bear)	0.07%	1.71%
PosNegVaRAdj_Diff	0.24%	2.30%
SPY	0.21%	2.80%
QQQ	0.12%	4.12%

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

	1	10
VS>9 (Bull)	-0.38	0.9
VS>6 (Bull)	0.29	2.6
PosVS (Bull)	0.19	0.91
AvgTicker_VV	0.16	1.21
NegVS (Bear)	0.13	1.94
VS<-6 (Bear)	0.06	1.38
VS<-9 (Bear)	-0.23	0.48
PosNeg_Diff	0.2	0.23
PosVSVaRAdj (Bull)	0.21	2.02
NegVSVaRAdj (Bear)	0.07	1.1
PosNegVaRAdj_Diff	0.28	1.59
SPY	0.2	1.22
QQQ	0.13	1.26

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 2025-05-02 through 2025-05-29

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

	1	10
VS>9 (Bull)	-0.69%	12.11%
VS>6 (Bull)	0.93%	5.85%
PosVS (Bull)	0.23%	2.75%
AvgTicker_VV	0.17%	2.33%
NegVS (Bear)	0.10%	2.22%
VS<-6 (Bear)	0.03%	6.91%
VS<-9 (Bear)	0.37%	4.33%
PosNeg_Diff	0.14%	0.53%
PosVSVaRAdj (Bull)	0.39%	4.00%
NegVSVaRAdj (Bear)	-0.03%	1.49%
PosNegVaRAdj_Diff	0.42%	2.51%
SPY	0.21%	2.80%
QQQ	0.12%	4.12%

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

	1	10
VS>9 (Bull)	-0.38	0.9
VS>6 (Bull)	0.4	3.04
PosVS (Bull)	0.2	1.06
AvgTicker_VV	0.16	1.39
NegVS (Bear)	0.11	2.16
VS<-6 (Bear)	0.02	0.84
VS<-9 (Bear)	nan	nan
PosNeg_Diff	0.23	0.32
PosVSVaRAdj (Bull)	0.26	2.4
NegVSVaRAdj (Bear)	-0.04	1.03
PosNegVaRAdj_Diff	0.44	1.57
SPY	0.2	1.22
QQQ	0.13	1.26

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

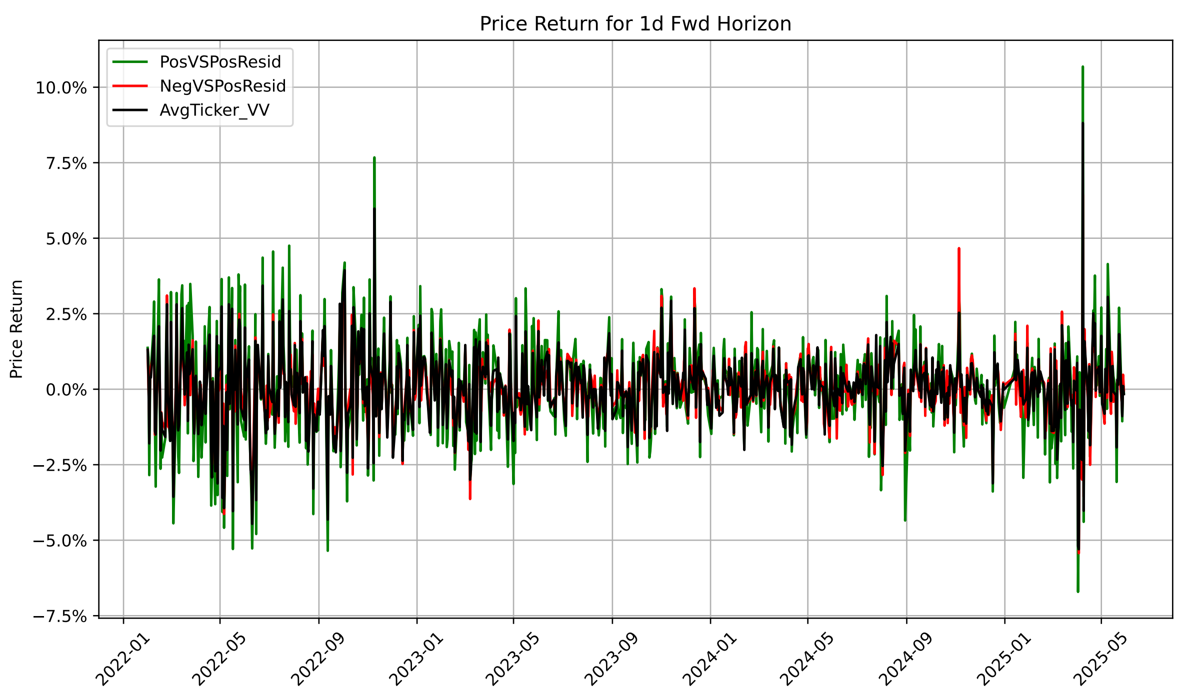
Performance By Model Date

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.

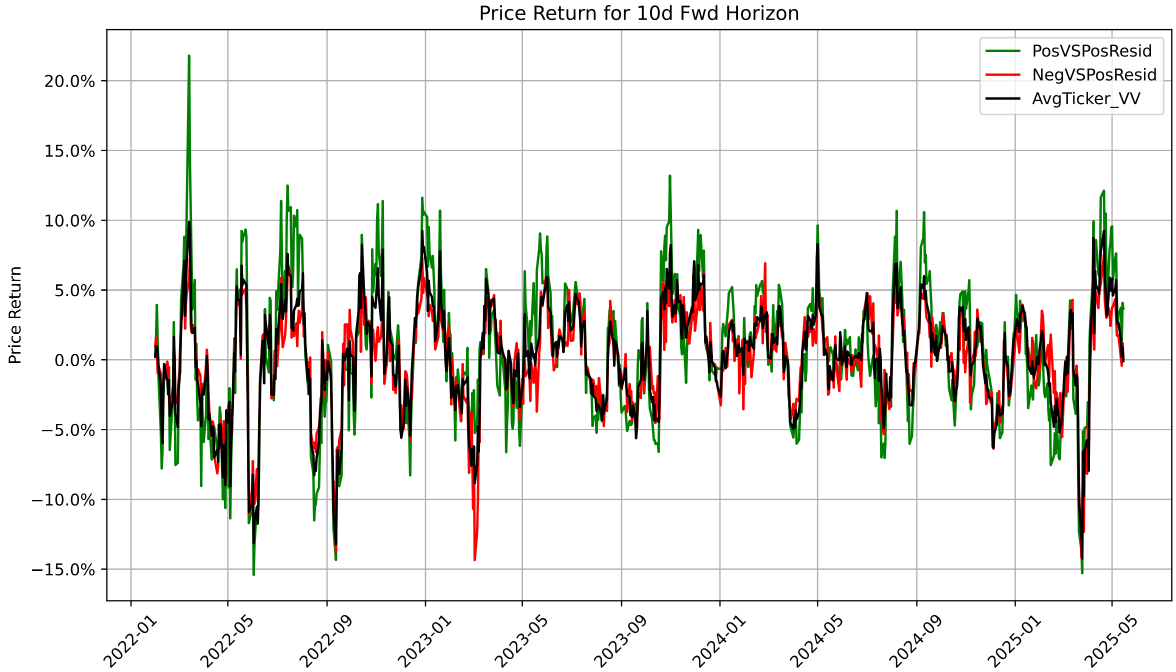
The model is performing as expected on those model dates for which the green line is higher than the black line and the red ——- is lower than the black line.
Note that forward returns for horizons > 1d overlap.

Positive vs Negative VaR Adjusted V-Scores

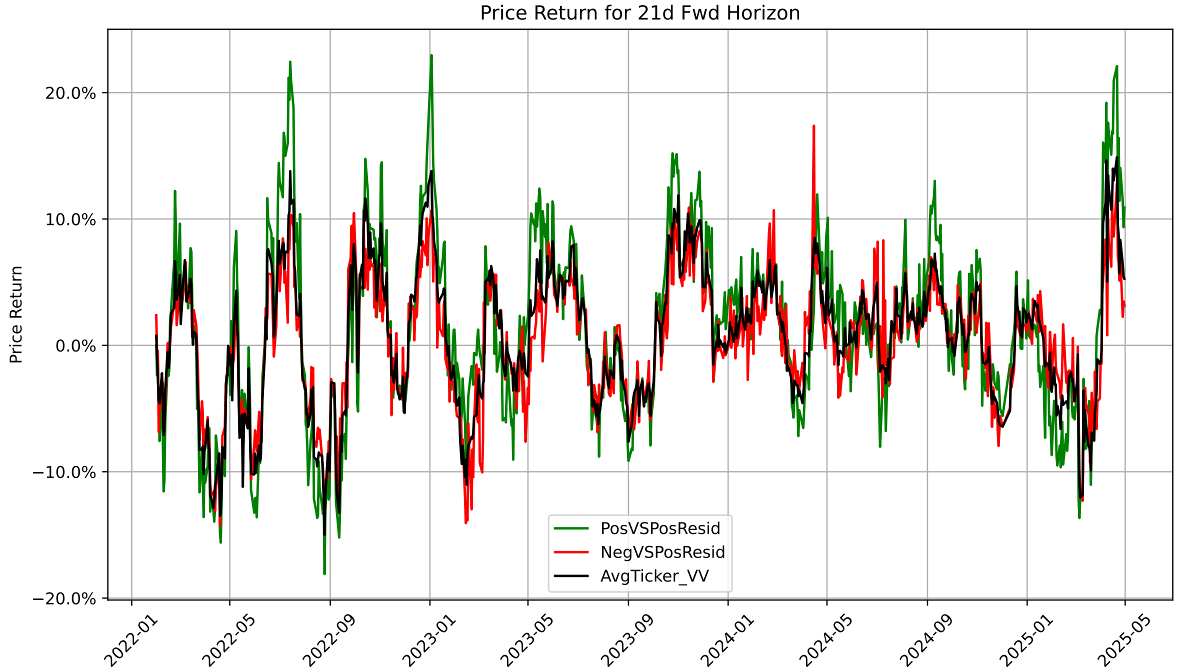
1d Horizon



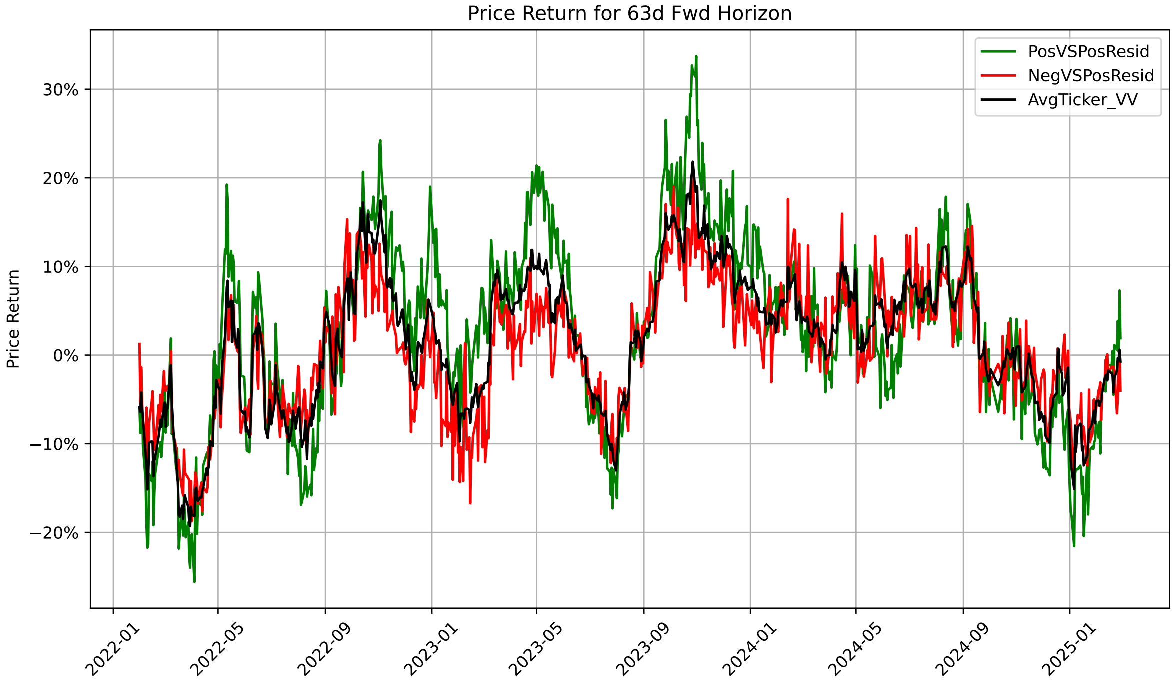
10d Horizon


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

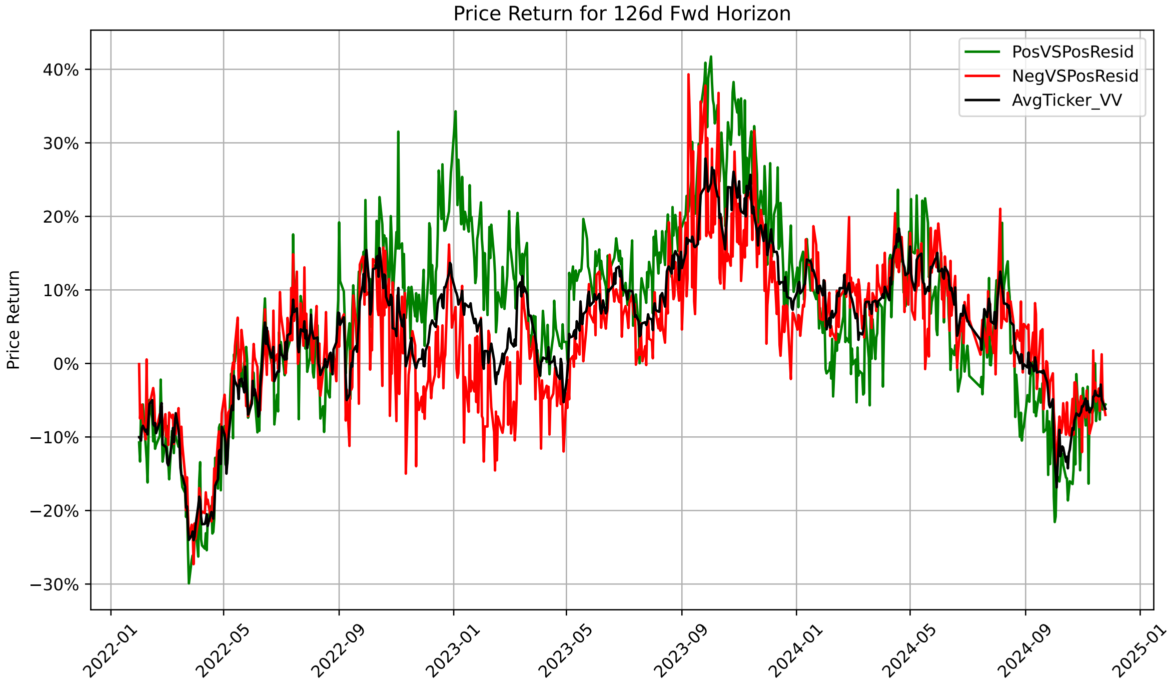

Price Return for 21d Fwd Horizon
Price Return
20.0%
10.0%
0.0%
−10.0%
−20.0%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05
PosVSPosResid
NegVSPosResid
AvgTicker_VV

63d Horizon

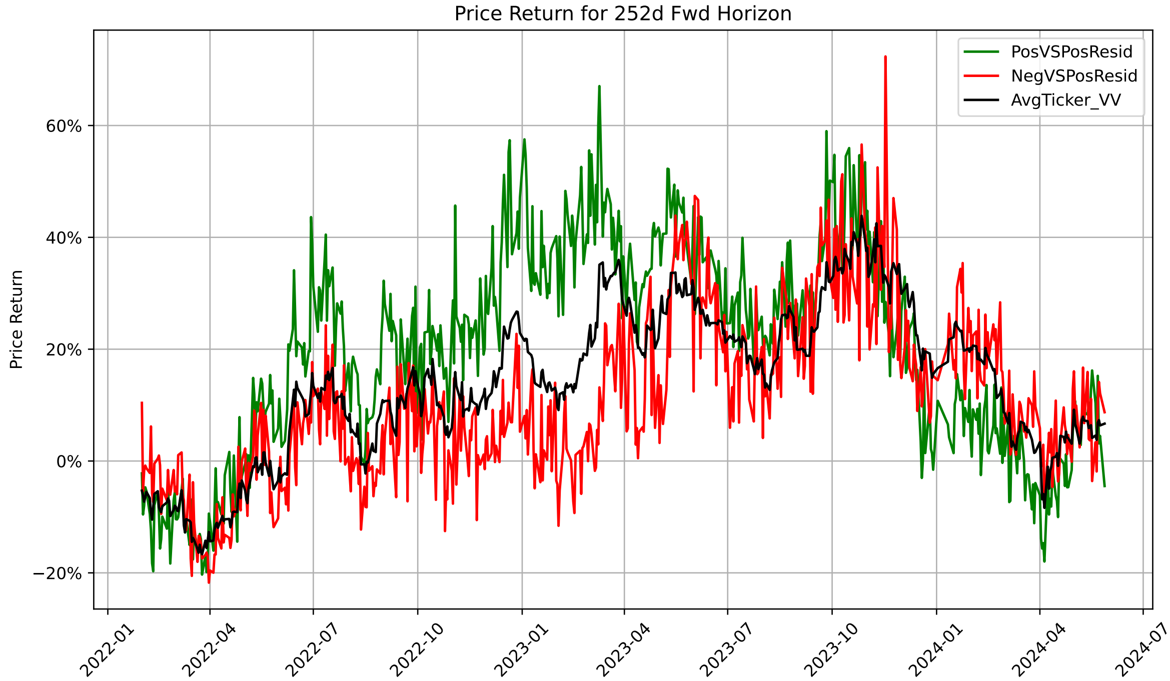


Price Return for 63d Fwd Horizon
PosVSPosResid
NegVSPosResid
AvgTicker_VV
Price Return
30%
20%
10%
0%
−10%
−20%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01

126d Horizon

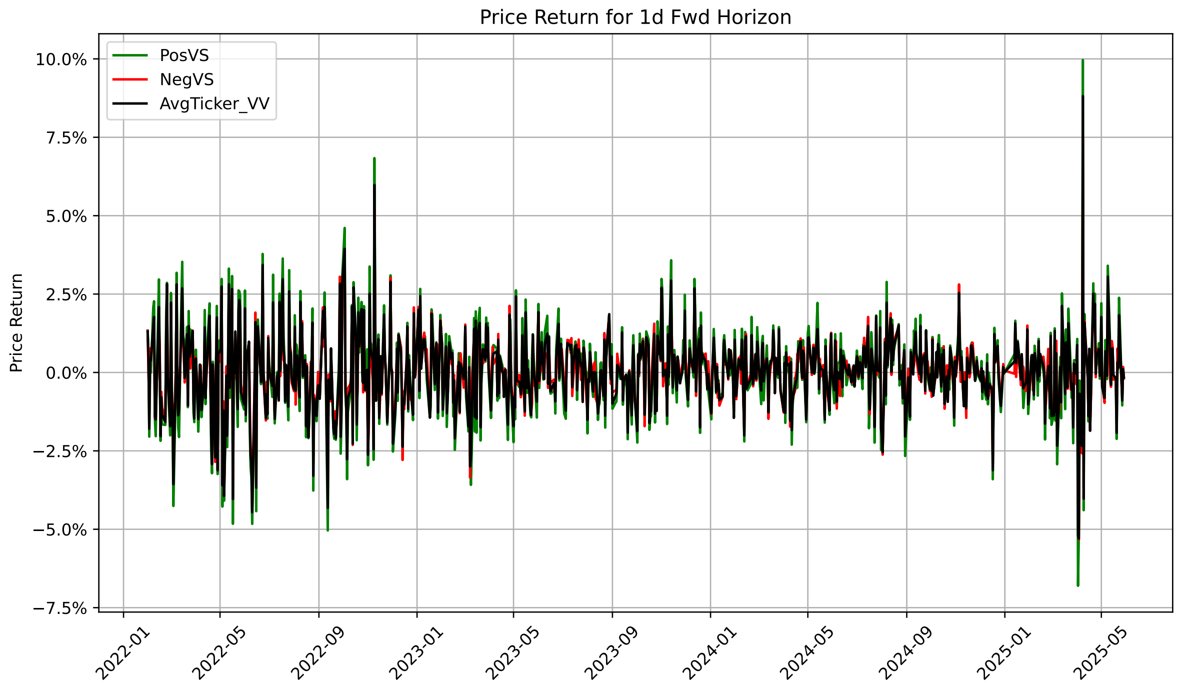


252d Horizon

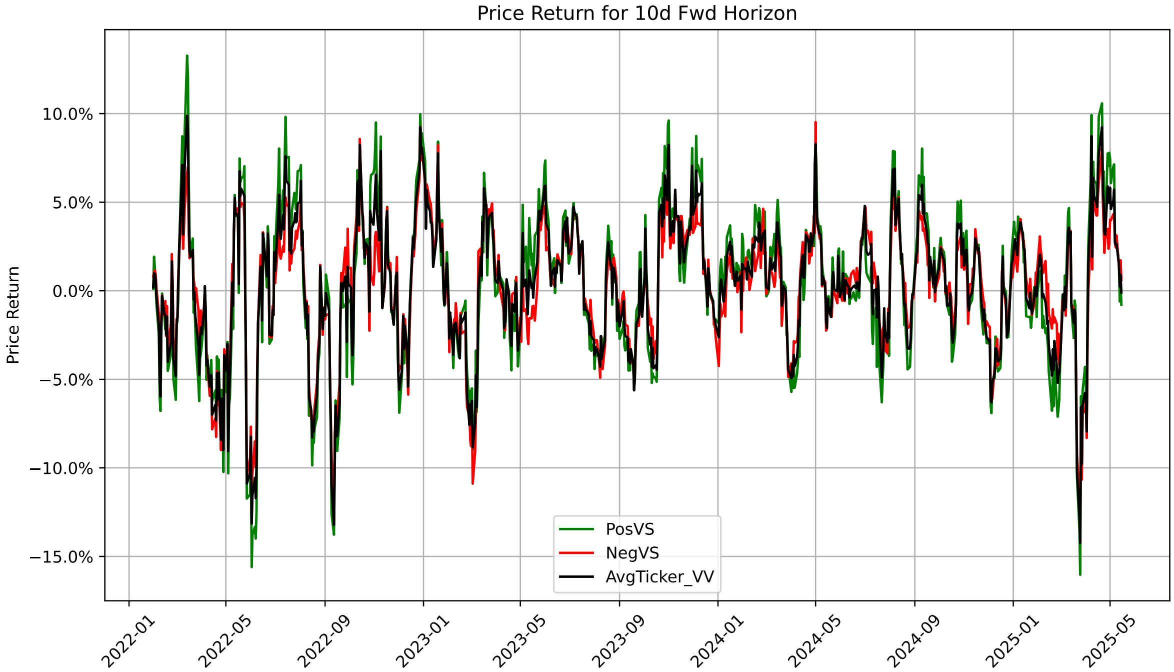


Positive vs Negative V-Scores

1d Horizon

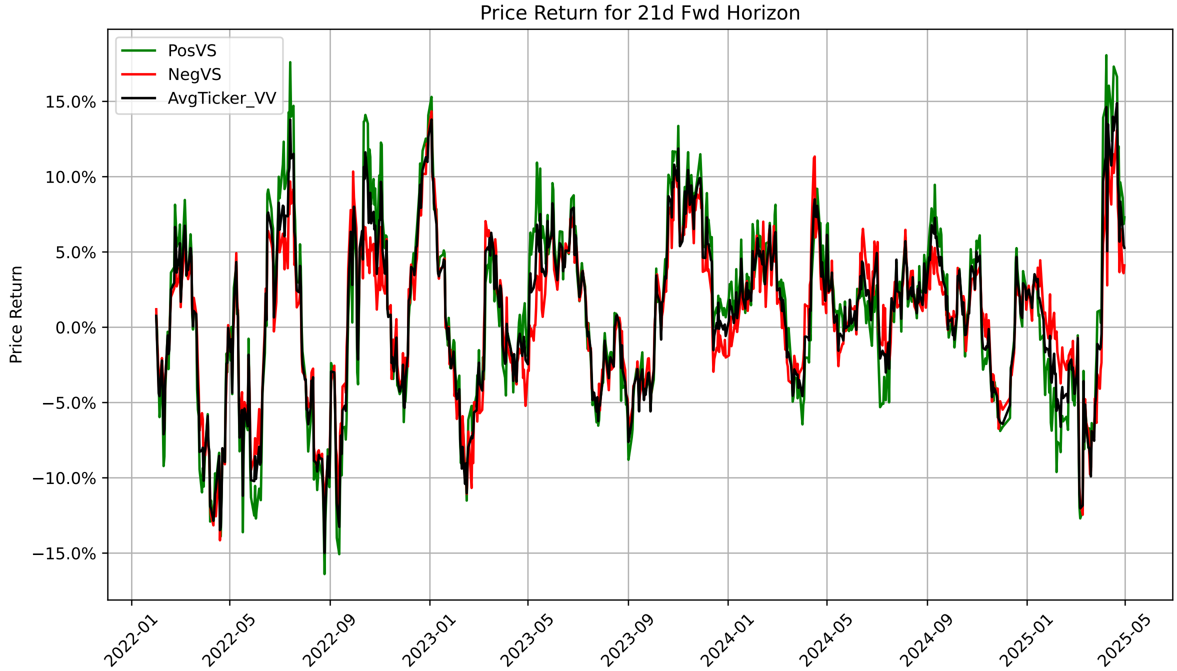


10d Horizon



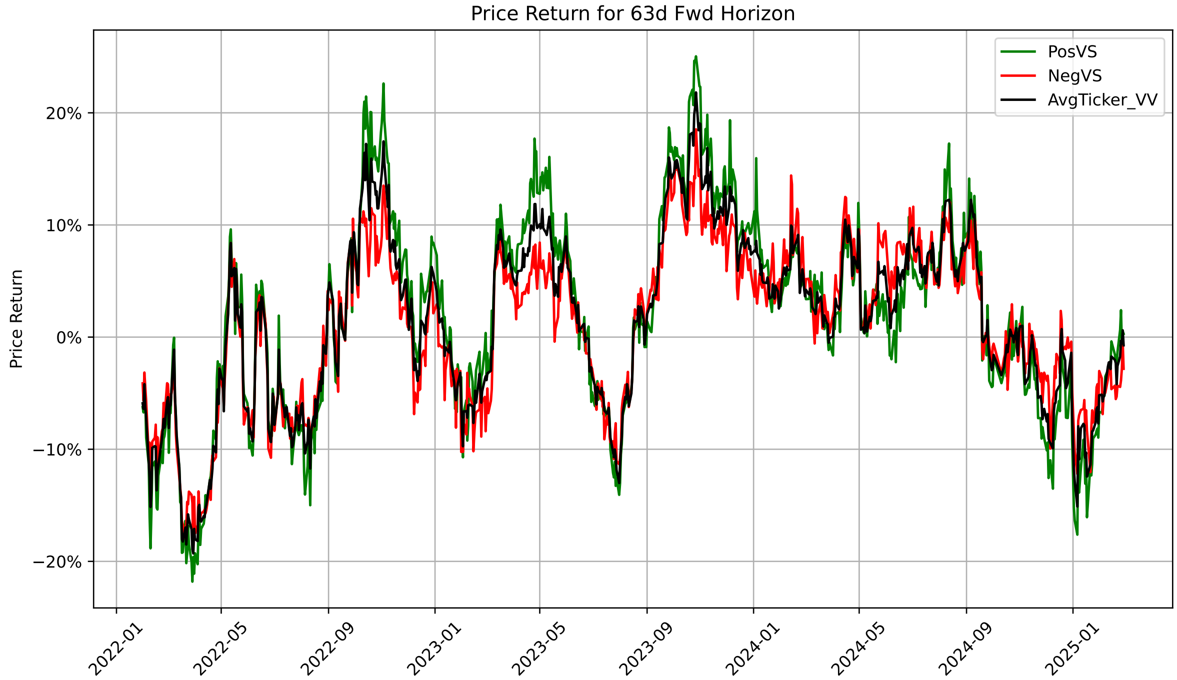
Price Return for 10d Fwd Horizon
Price Return
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
PosVS
NegVS
AvgTicker_VV
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05

21d Horizon



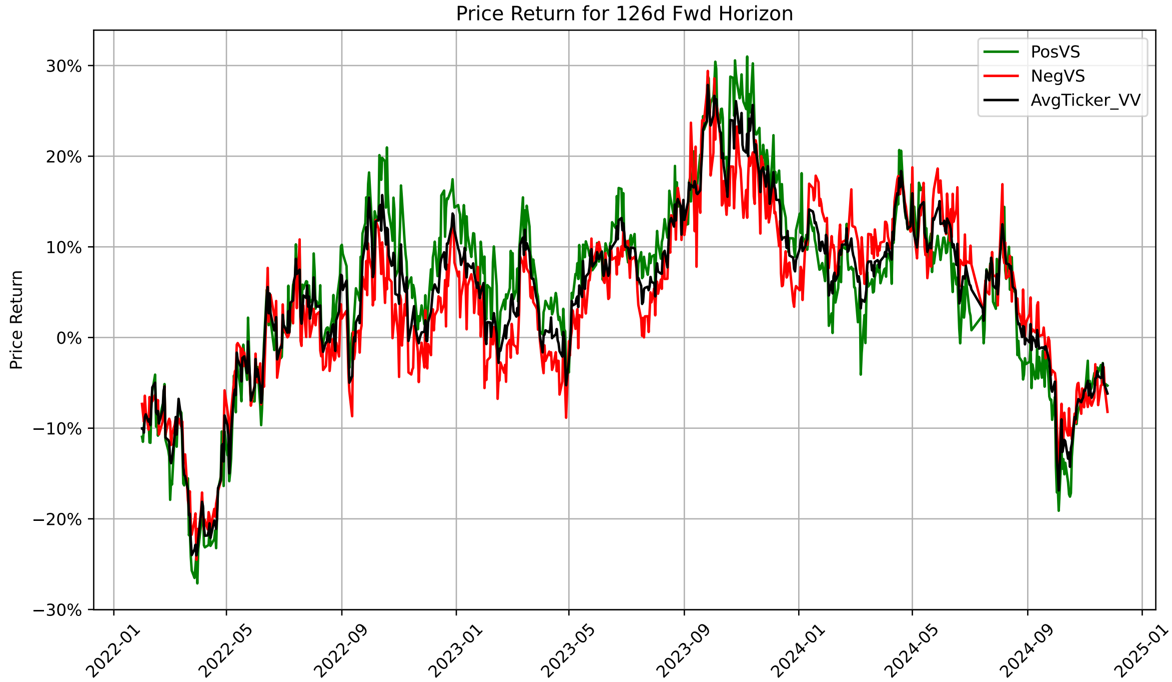
Price Return for 21d Fwd Horizon
PosVS
NegVS
AvgTicker_VV
Price Return
15.0%
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05

63d Horizon

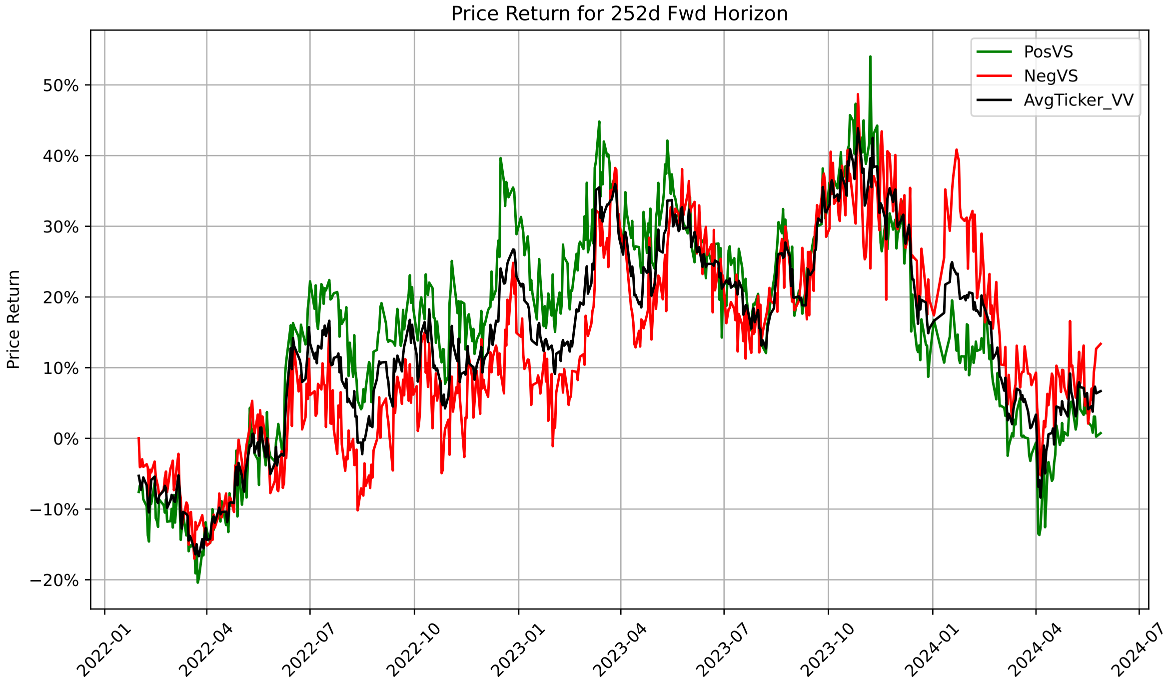


Price Return for 63d Fwd Horizon
PosVS
NegVS
AvgTicker_VV
Price Return
20%
10%
0%
−10%
−20%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01

126d Horizon

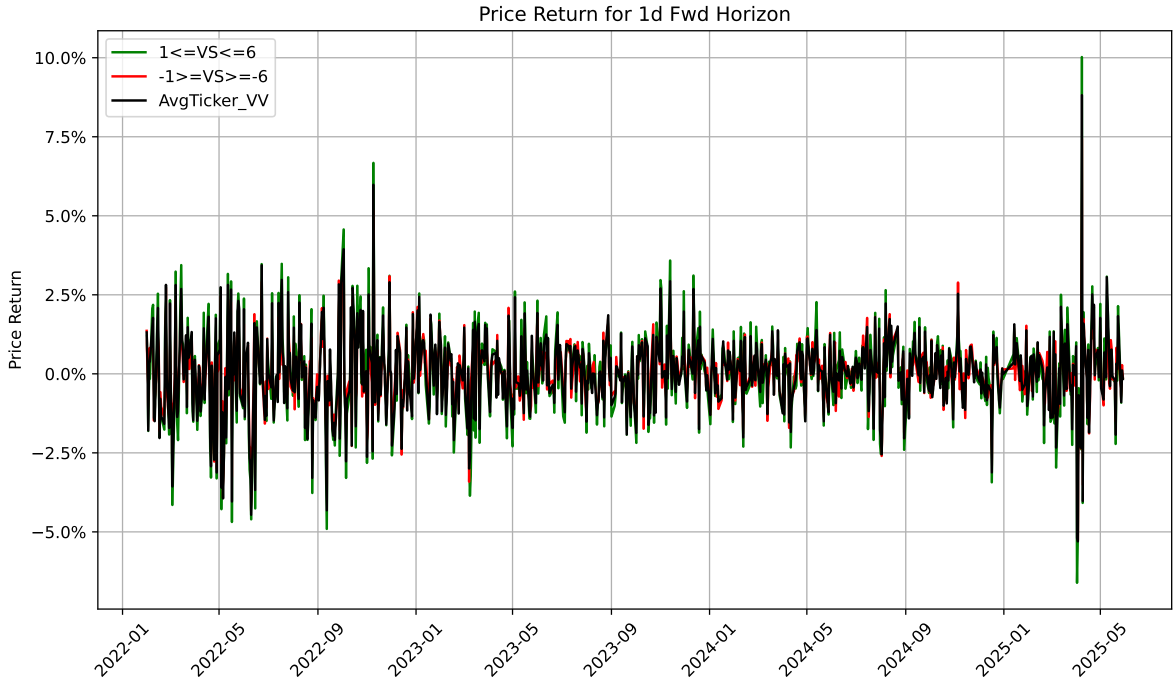


252d Horizon

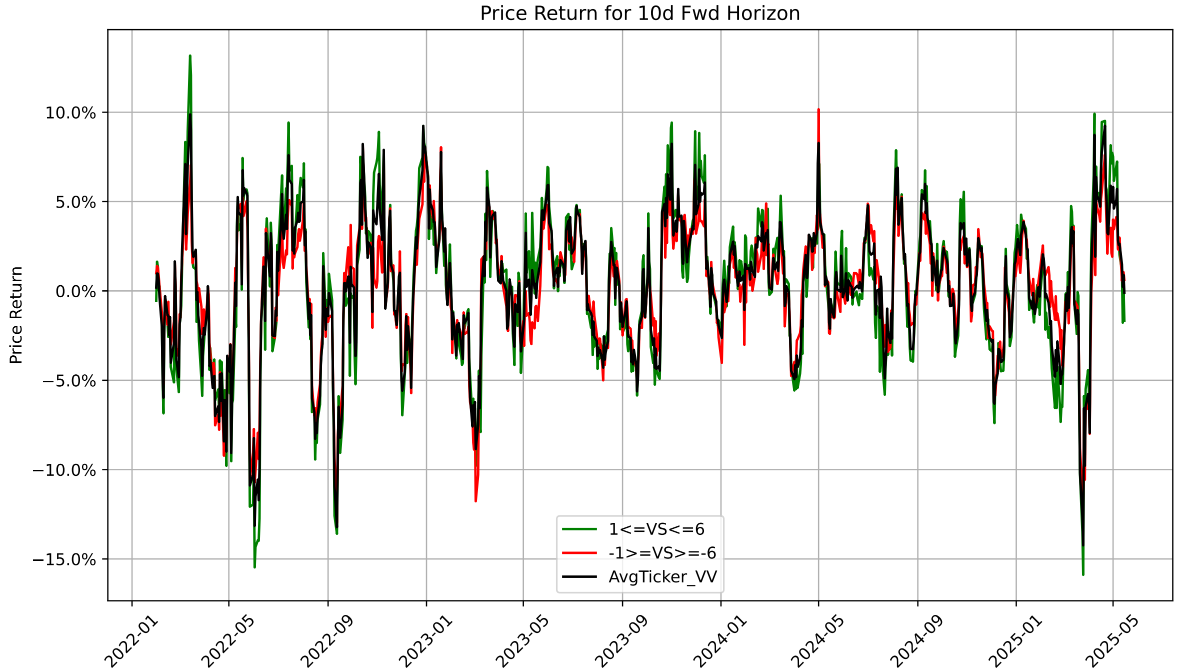


1<=VS<=6 vs -1>=VS>=-6 V-Scores

1d Horizon

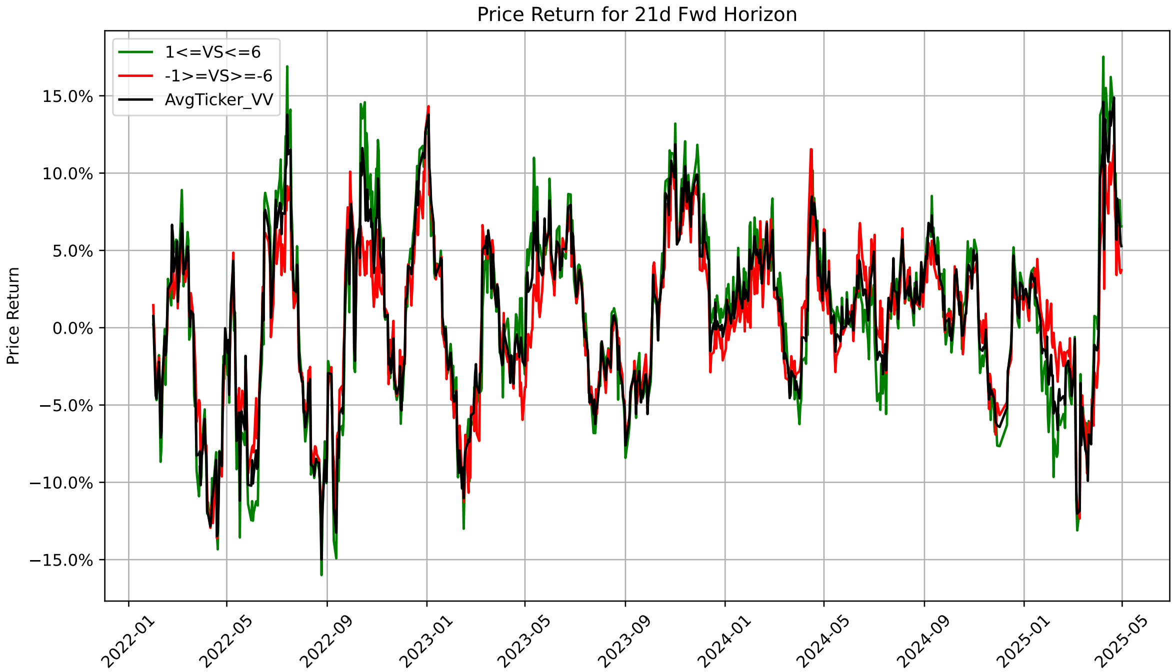


10d Horizon



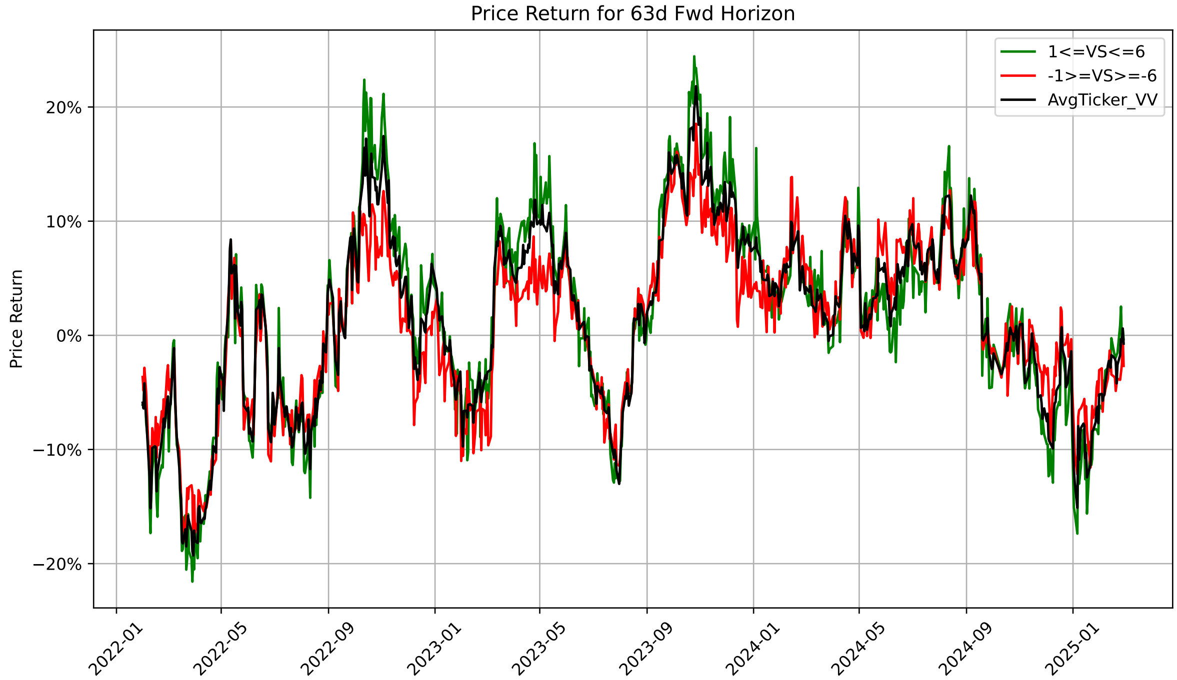
Price Return for 10d Fwd Horizon
Price Return
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05
1<=VS<=6
-1>=VS>=-6
AvgTicker_VV

21d Horizon



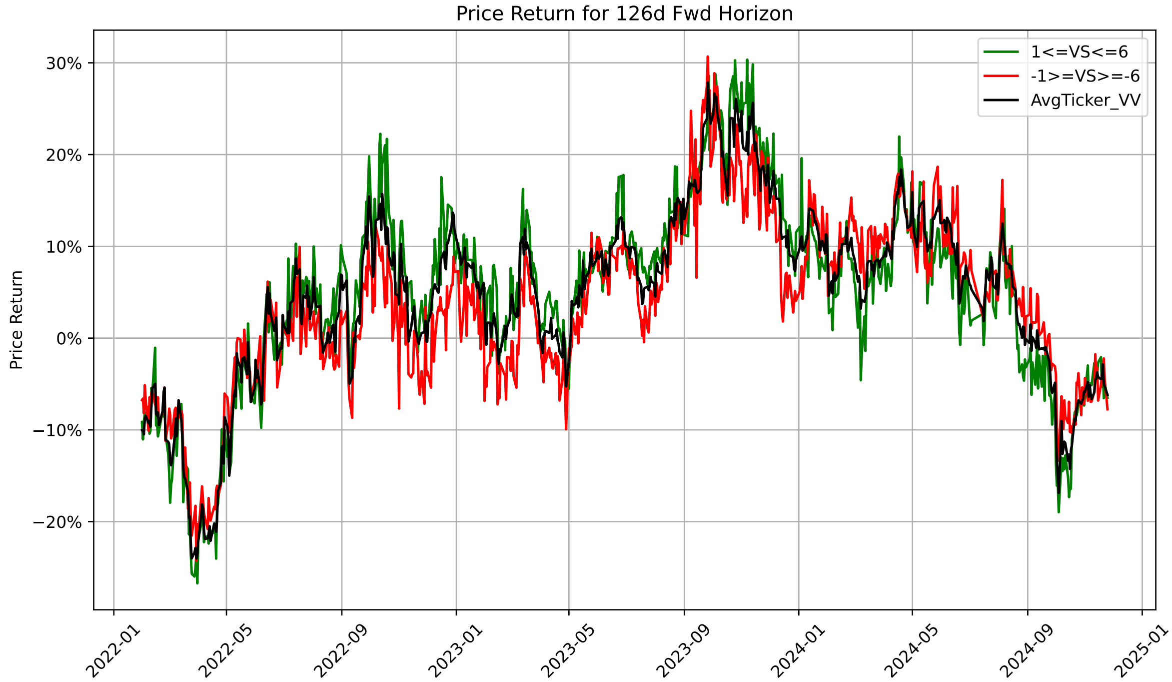
Price Return for 21d Fwd Horizon
1<=VS<=6
-1>=VS>=-6
AvgTicker_VV
Price Return
15.0%
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05

63d Horizon

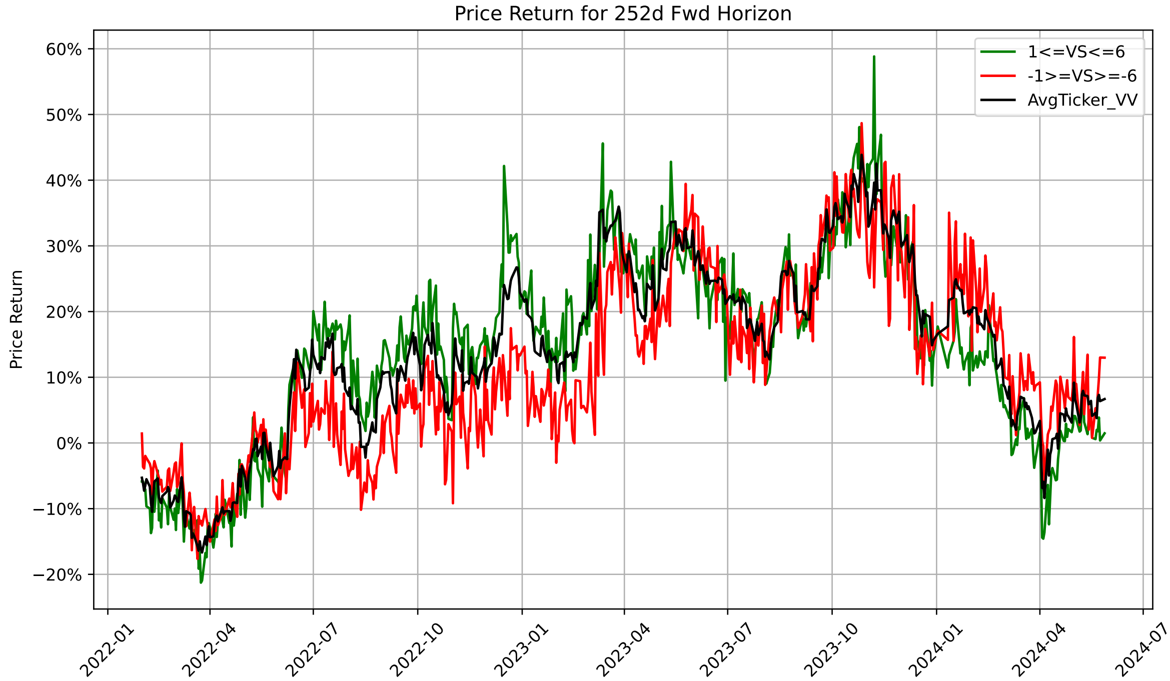


Price Return for 63d Fwd Horizon
1<=VS<=6
-1>=VS>=-6
AvgTicker_VV
Price Return
20%
10%
0%
−10%
−20%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01

126d Horizon

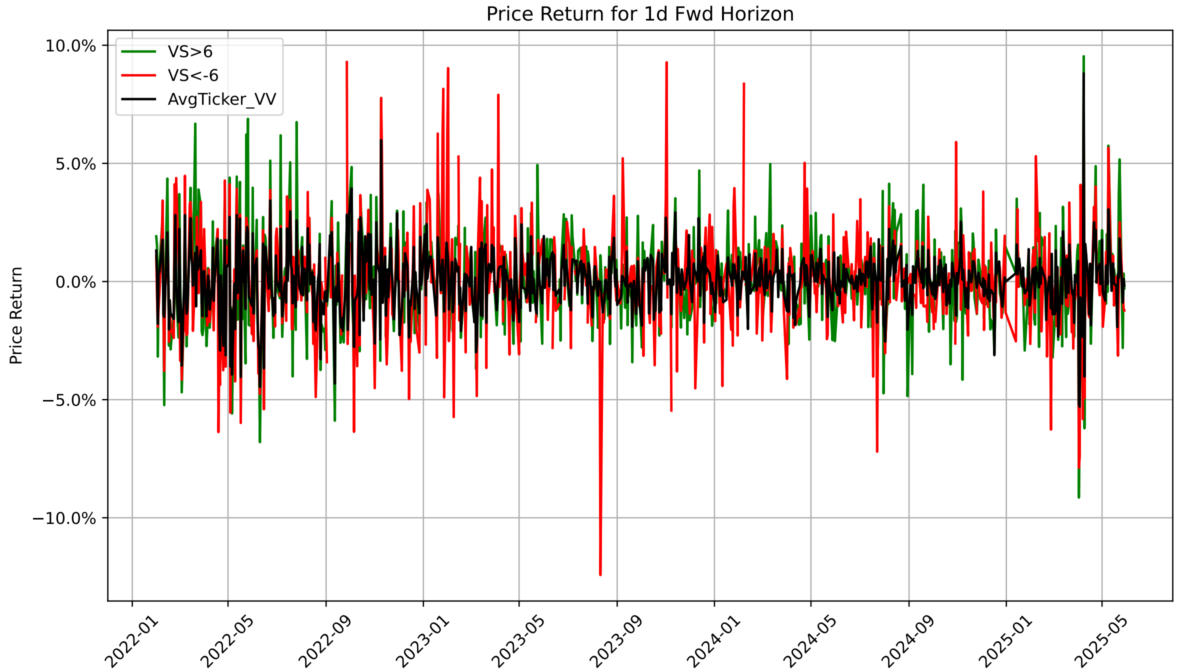


252d Horizon

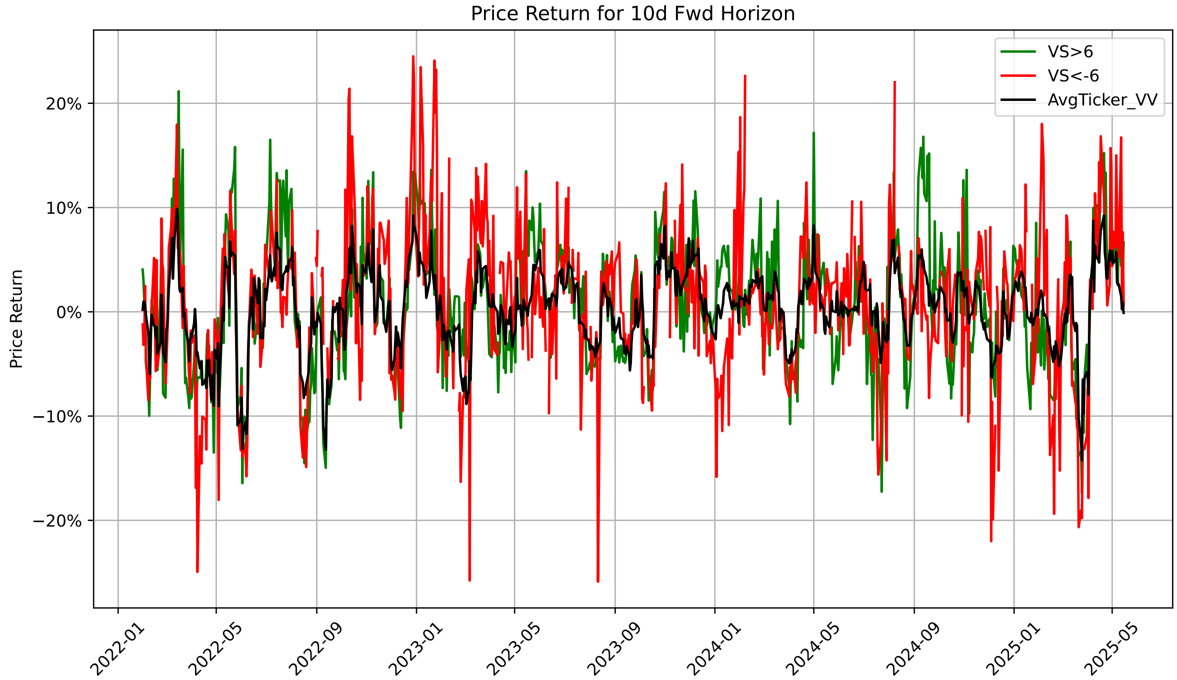


VS > 6 vs VS < -6

1d Horizon

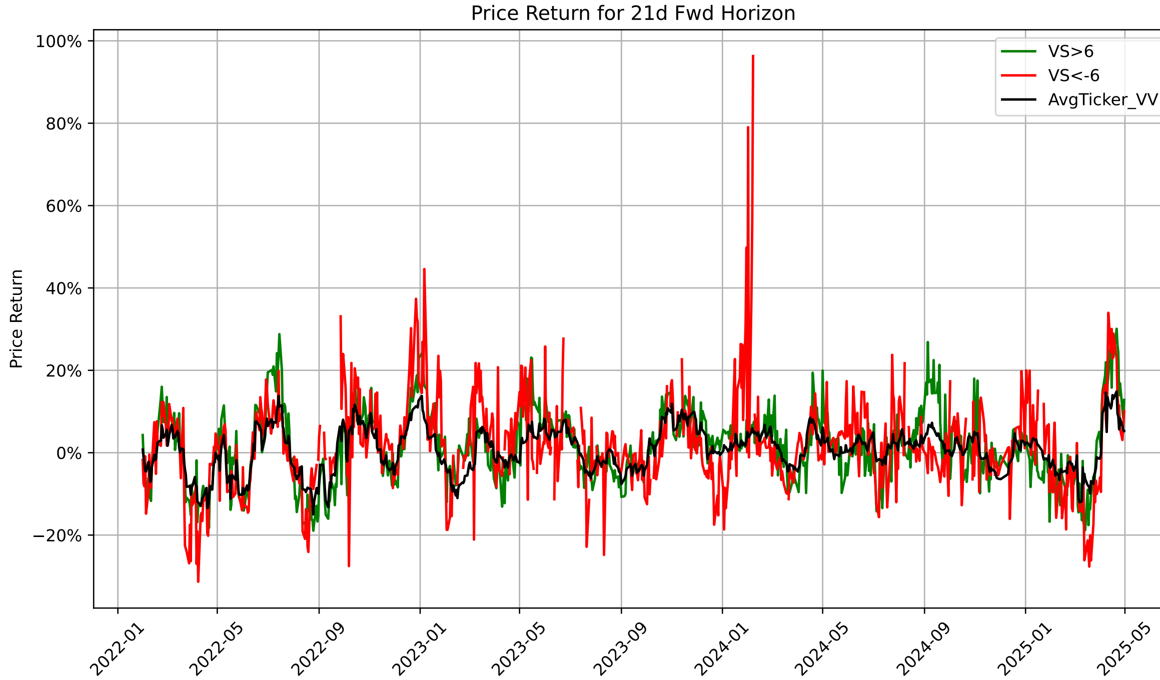


10d Horizon



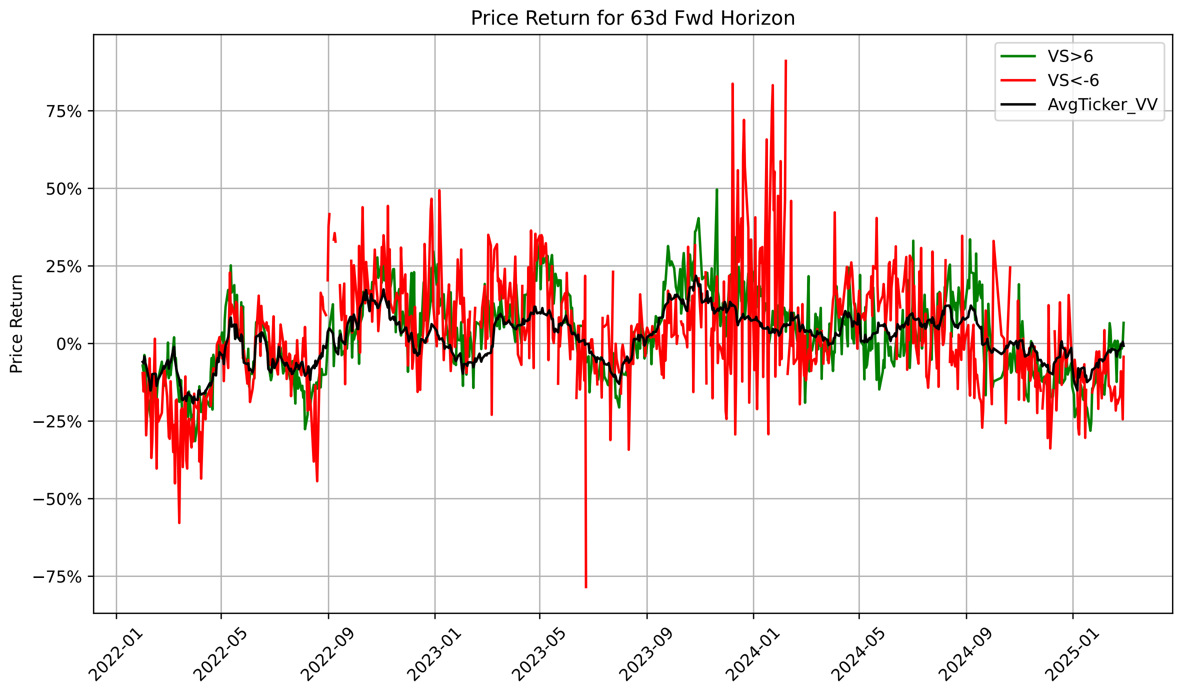
Price Return for 10d Fwd Horizon
VS>6
VS<-6
AvgTicker_VV
Price Return
20%
10%
0%
−10%
−20%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05

21d Horizon



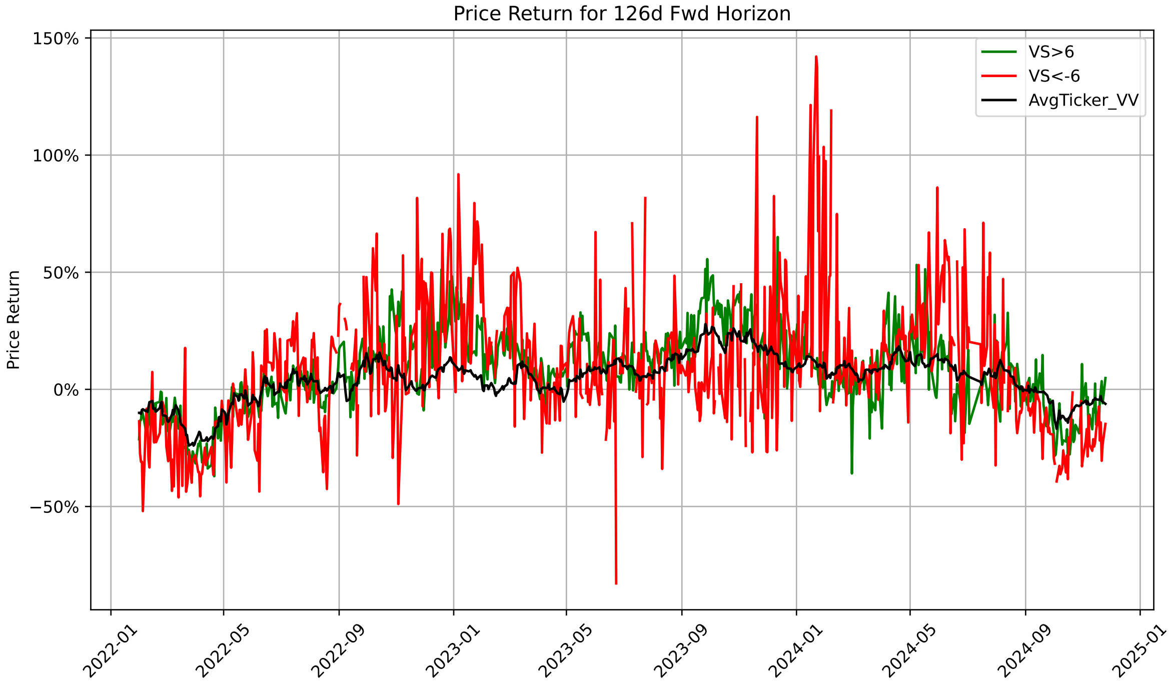
Price Return for 21d Fwd Horizon
VS>6
VS<-6
AvgTicker_VV
Price Return
100%
80%
60%
40%
20%
0%
−20%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05

63d Horizon

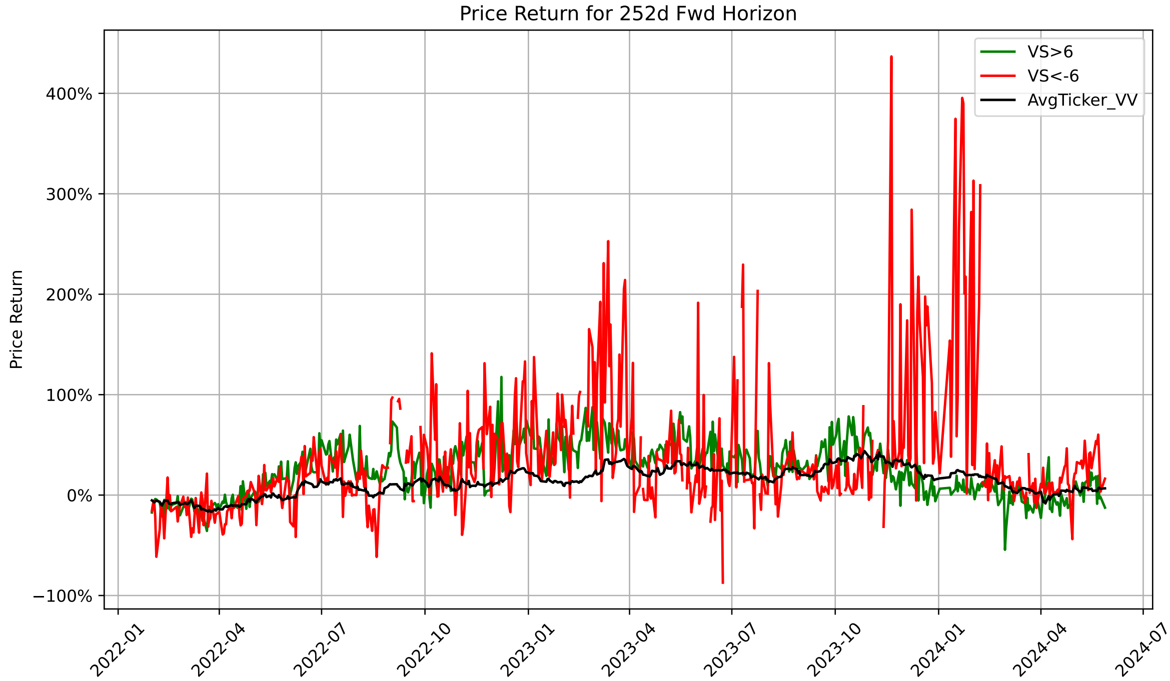


Price Return for 63d Fwd Horizon
VS>6
VS<-6
AvgTicker_VV
Price Return
75%
50%
25%
0%
−25%
−50%
−75%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01

126d Horizon

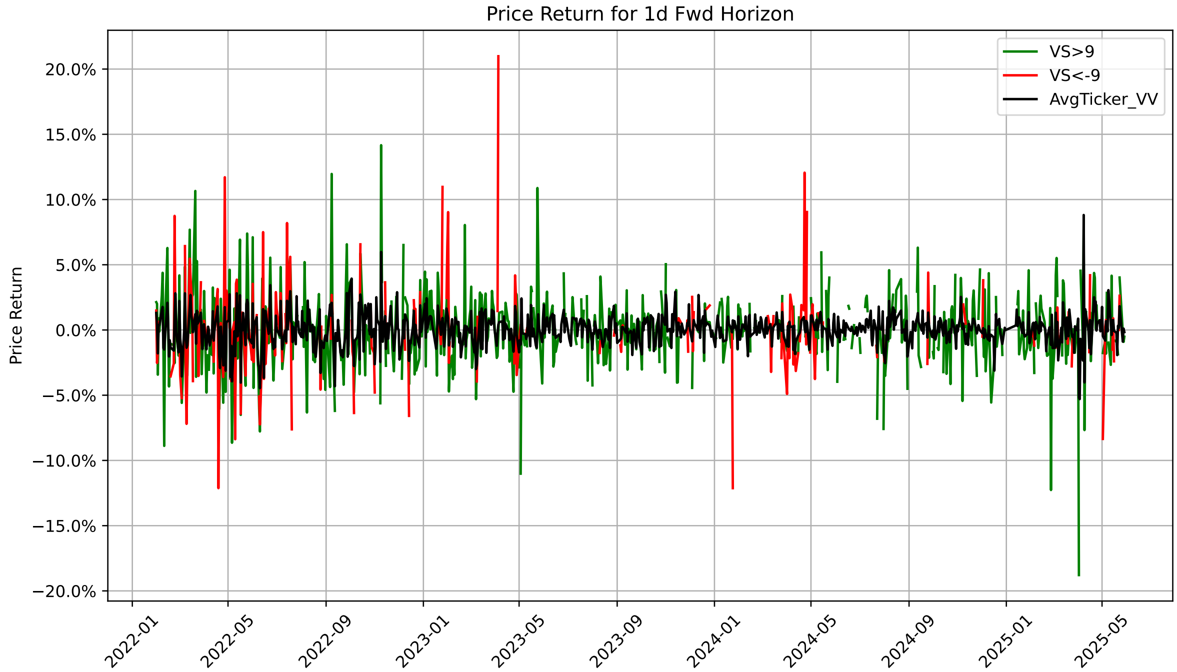


252d Horizon

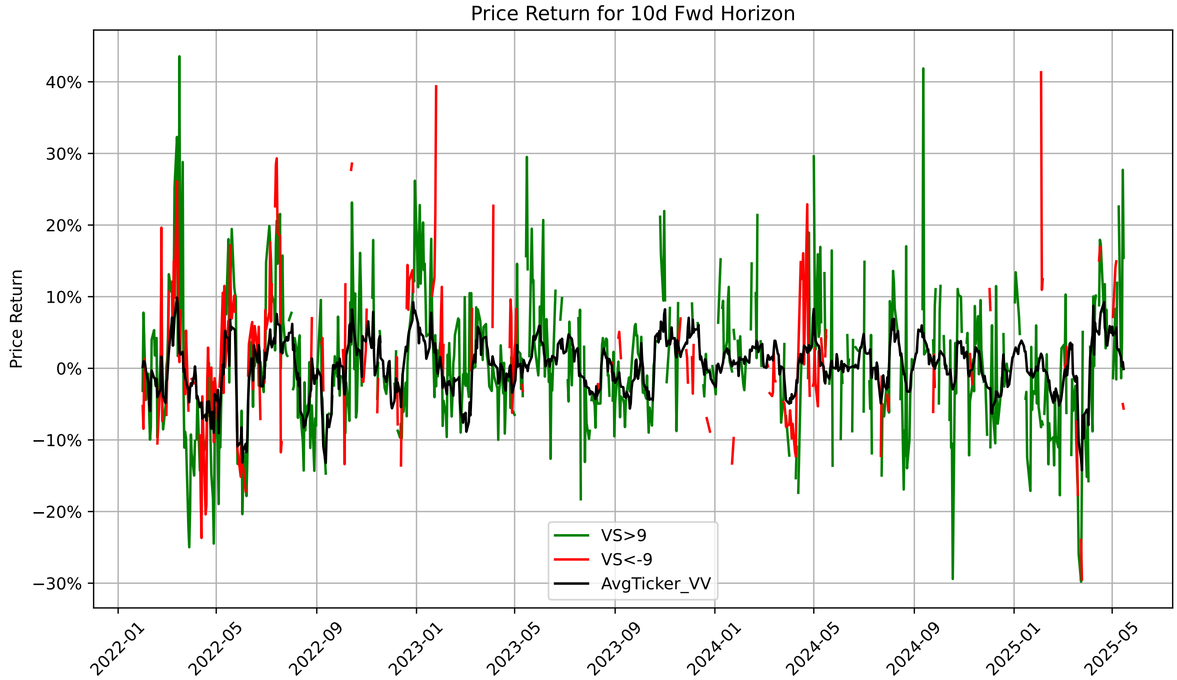


VS > 9 vs VS < -9

1d Horizon

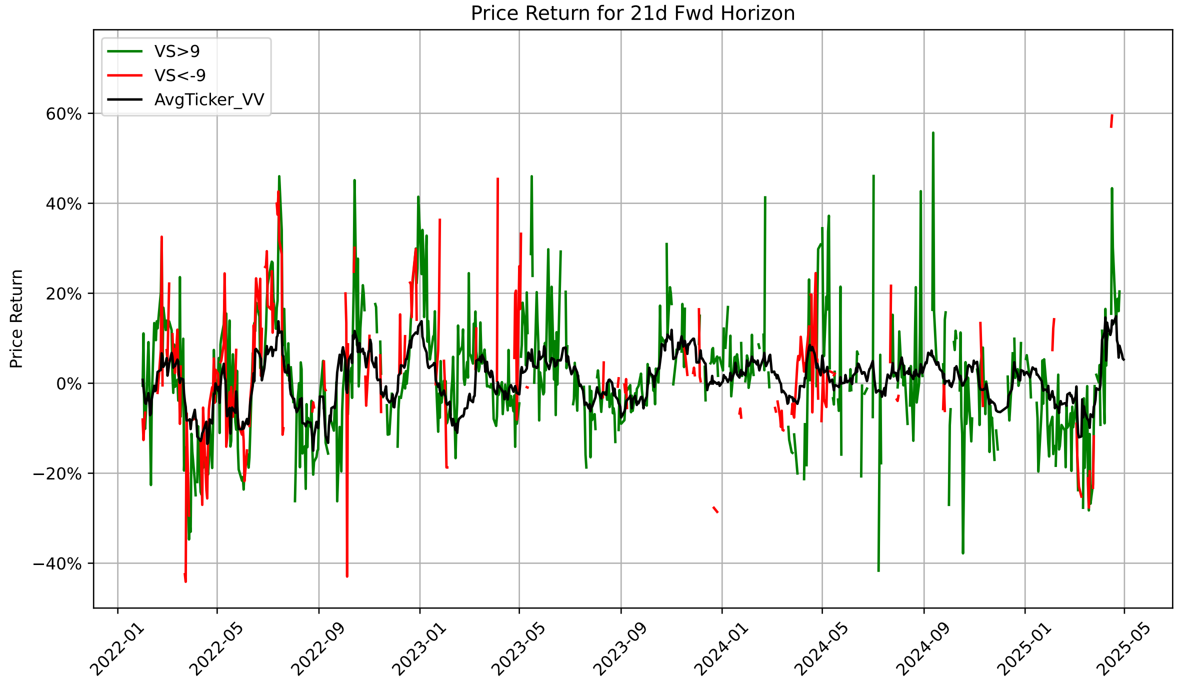


10d Horizon



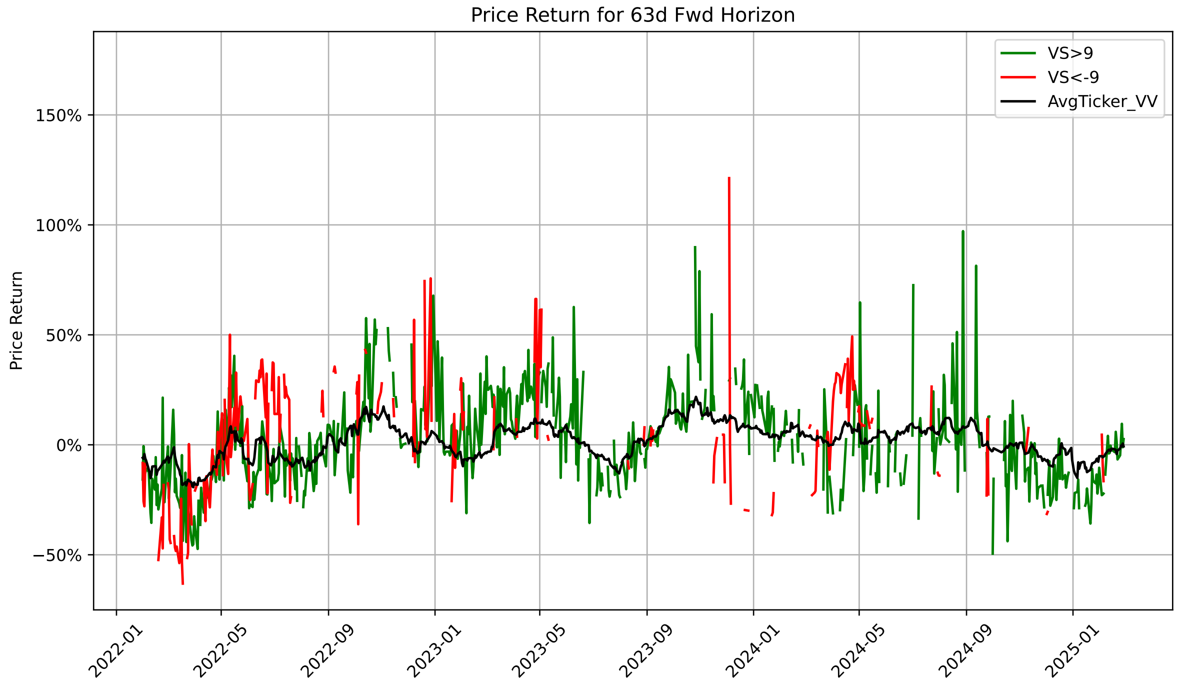
Price Return for 10d Fwd Horizon
Price Return
40%
30%
20%
10%
0%
−10%
−20%
−30%
VS>9
VS<-9
AvgTicker_VV
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05

21d Horizon



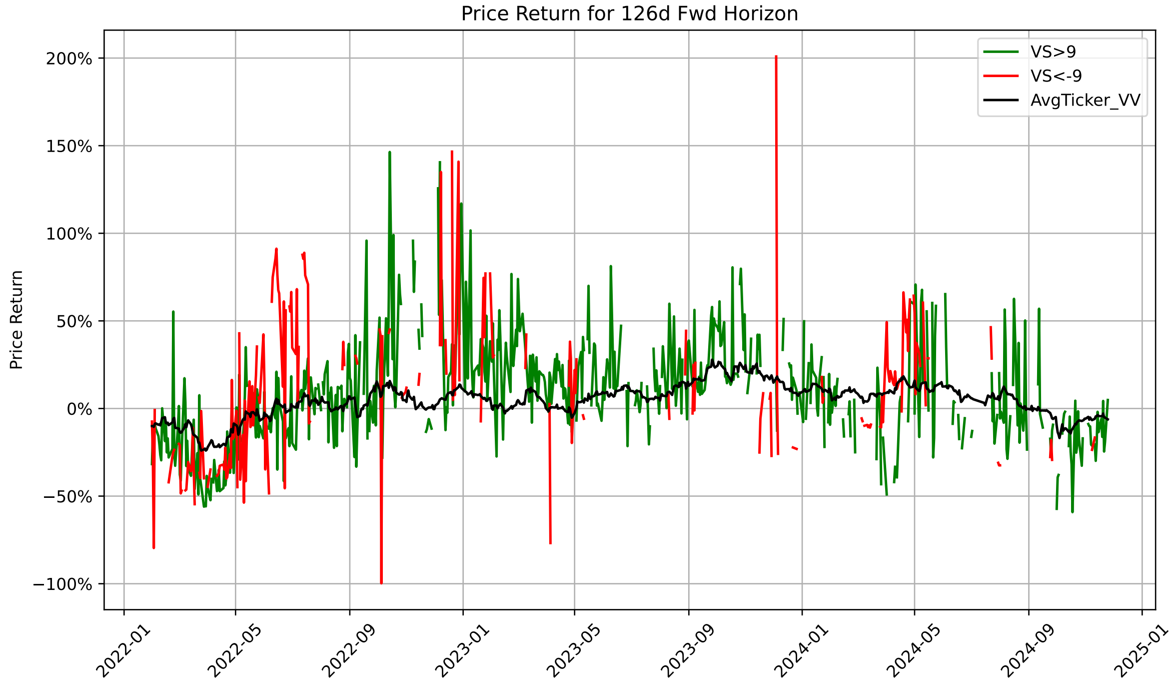
Price Return for 21d Fwd Horizon
VS>9
VS<-9
AvgTicker_VV
Price Return
60%
40%
20%
0%
−20%
−40%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05

63d Horizon

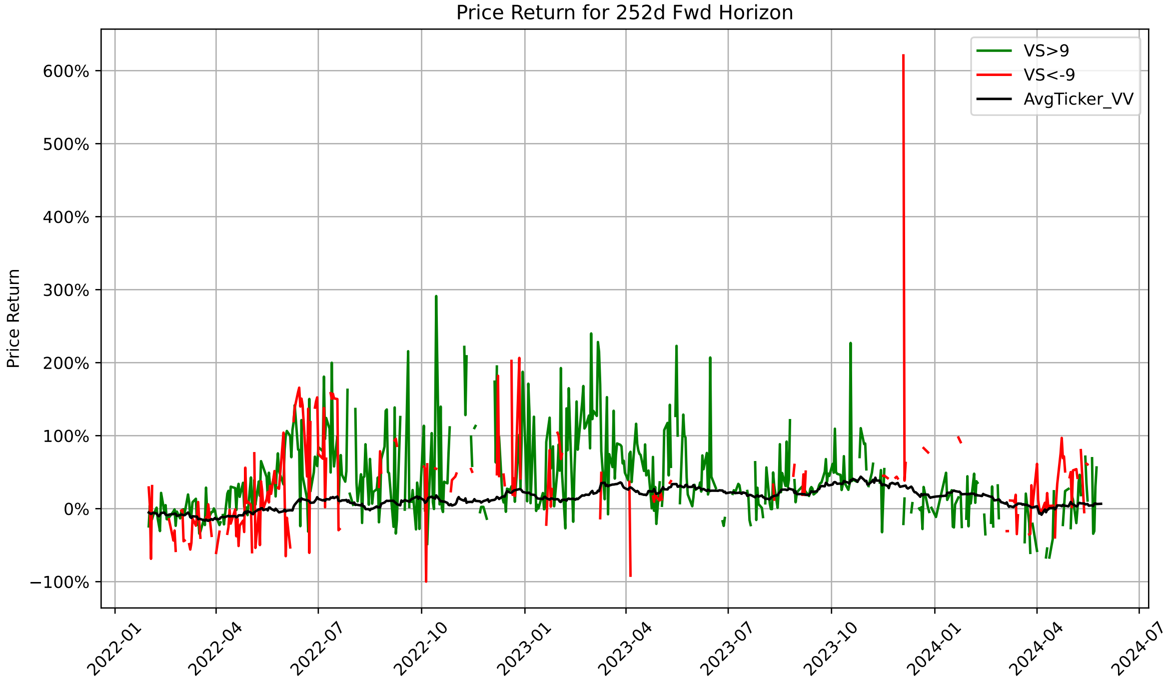


Price Return for 63d Fwd Horizon
VS>9
VS<-9
AvgTicker_VV
150%
100%
50%
0%
−50%
Price Return
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	NVDA	0.26%	630.0	MSTR	0.72%	141.0
1	AMC	0.73%	153.0	ORLY	0.32%	159.0
1	GBTC	0.79%	125.0	GBTC	0.64%	79.0
1	ETRN	0.85%	97.0	VST	0.23%	216.0
1	X	0.24%	321.0	KALU	0.23%	219.0
1	ON	0.19%	377.0	FIS	0.28%	166.0
1	TDG	0.18%	334.0	SBUX	0.3%	149.0
1	AVGO	0.27%	220.0	FITB	0.23%	190.0
1	TEVA	0.43%	134.0	SNY	0.21%	209.0
1	AMAT	0.1%	519.0	KEY	0.22%	195.0
1	CZR	0.25%	212.0	WFC	0.15%	283.0
1	VST	0.26%	191.0	BAC	0.2%	209.0
1	PWR	0.16%	313.0	TEVA	0.36%	113.0
1	CYH	0.21%	230.0	ORCL	0.42%	96.0
1	INTU	0.34%	139.0	CCL	0.31%	129.0
1	VFC	0.37%	127.0	WYNN	0.25%	160.0

1	DHI	0.12%	374.0	NVS	0.15%	257.0
1	CCL	0.36%	119.0	B	0.12%	310.0
1	AA	0.23%	186.0	TRGP	0.32%	105.0
1	ACGL	0.24%	168.0	PCG	0.18%	179.0
1	MS	0.12%	332.0	IRM	0.23%	140.0
1	JPM	0.24%	162.0	MS	1.02%	30.0
1	ORCL	0.11%	351.0	RIO	0.14%	222.0
1	AAPL	0.2%	189.0	HCA	0.14%	210.0
1	WYNN	0.4%	92.0	CSTM	0.37%	77.0
1	COST	0.2%	182.0	GME	0.26%	106.0
1	FCX	0.21%	174.0	CDNS	0.21%	130.0
1	PHM	0.1%	355.0	ON	0.44%	59.0
1	BHC	0.13%	251.0	LEN	0.56%	46.0
1	VNO	0.17%	191.0	GWW	0.15%	163.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	2.26%	630.0	MSTR	4.73%	126.0
10	VST	6.8%	180.0	VST	2.54%	211.0
10	X	3.49%	318.0	CDNS	2.51%	131.0
10	AVGO	3.67%	225.0	NFLX	2.55%	117.0
10	GBTC	6.63%	114.0	META	1.69%	154.0
10	ETRN	8.54%	85.0	HSBC	0.66%	378.0
10	TEVA	4.46%	136.0	AVGO	2.77%	88.0
10	PWR	1.94%	312.0	GWW	1.45%	158.0
10	TDG	1.54%	311.0	NVS	0.88%	255.0
10	ON	1.36%	343.0	TRGP	2.08%	104.0
10	AMAT	0.78%	530.0	WYNN	1.27%	167.0
10	COST	2.34%	177.0	ETRN	1.93%	104.0
10	PHM	1.07%	359.0	GS	0.97%	200.0
10	CMG	1.08%	294.0	TEVA	1.64%	117.0
10	CZR	1.26%	229.0	QCOM	2.43%	78.0
10	DHI	0.77%	373.0	MSI	0.97%	194.0
10	CDNS	1.29%	222.0	GE	1.39%	135.0
10	AMC	1.71%	167.0	LW	0.68%	276.0
10	TRGP	3.13%	89.0	SLV	0.61%	302.0
10	ACGL	1.7%	163.0	UNH	1.73%	103.0
10	LLY	2.04%	131.0	IRM	1.26%	140.0
10	INTU	2.01%	125.0	THC	3.27%	53.0
10	GE	1.6%	157.0	GBTC	2.09%	83.0
10	FCX	1.36%	176.0	ORLY	1.11%	154.0
10	MSTR	3.07%	77.0	AZN	1.31%	131.0
10	CYH	1.12%	200.0	BAC	0.78%	208.0
10	MSFT	1.21%	178.0	ABBV	0.5%	307.0
10	EXPE	7.5%	28.0	AMD	2.64%	58.0
10	CAH	1.36%	151.0	SNY	0.72%	209.0
10	JPM	1.28%	159.0	ISRG	0.82%	177.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	5.21%	623.0	MSTR	10.33%	136.0
21	X	8.68%	296.0	VST	5.29%	210.0
21	VST	12.06%	164.0	META	3.93%	155.0
21	ETRN	18.24%	88.0	HSBC	1.6%	374.0
21	AVGO	6.95%	221.0	CDNS	4.16%	138.0
21	GBTC	11.41%	123.0	TSLA	3.26%	173.0
21	TEVA	9.24%	137.0	GBTC	5.71%	90.0
21	PWR	3.49%	307.0	AVGO	5.61%	89.0
21	TDG	3.48%	304.0	NFLX	4.23%	115.0
21	PHM	2.54%	367.0	NVS	1.92%	253.0
21	AMAT	1.42%	529.0	TRGP	4.63%	102.0
21	CMG	2.5%	289.0	GWW	2.97%	156.0
21	ON	1.95%	341.0	LUMN	5.46%	82.0
21	GE	3.78%	163.0	IRM	3.1%	136.0
21	LLY	4.31%	137.0	GILD	1.35%	309.0
21	COST	3.19%	173.0	ORLY	2.83%	146.0
21	ORCL	1.52%	356.0	MSI	2.21%	184.0
21	AMD	1.38%	372.0	ETRN	3.99%	95.0
21	MSFT	2.8%	177.0	GME	3.92%	96.0
21	CDNS	2.68%	177.0	BAC	1.84%	203.0
21	MS	1.28%	371.0	LW	1.31%	279.0
21	AZO	2.36%	198.0	WYNN	2.26%	161.0
21	LVS	4.43%	100.0	WFC	1.27%	285.0
21	FCX	2.6%	170.0	AMZN	1.61%	215.0
21	MU	1.49%	291.0	ABBV	1.15%	296.0
21	EXPE	16.02%	27.0	GS	1.7%	200.0
21	GOOGL	0.78%	535.0	CAH	2.72%	122.0
21	QQQ	0.89%	471.0	THC	6.2%	53.0
21	CAH	2.73%	146.0	GE	2.32%	136.0
21	ACGL	2.5%	156.0	BUD	0.94%	336.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	16.49%	585.0	VST	17.32%	211.0
63	PHM	10.66%	328.0	MSTR	21.95%	131.0
63	ETRN	41.29%	84.0	HSBC	6.36%	359.0
63	VST	21.83%	145.0	GBTC	24.23%	86.0
63	GE	17.94%	157.0	META	13.82%	150.0
63	X	11.2%	246.0	TSLA	13.17%	155.0
63	AMAT	5.14%	530.0	GME	16.91%	103.0
63	TDG	8.11%	320.0	GILD	5.49%	300.0
63	AMD	6.52%	372.0	NFLX	13.95%	118.0
63	LLY	16.89%	133.0	AVGO	16.48%	87.0
63	CMG	7.52%	285.0	POST	4.32%	321.0
63	GBTC	18.42%	110.0	TMUS	4.11%	316.0
63	VNO	8.99%	217.0	HCA	6.8%	191.0
63	AVGO	8.72%	199.0	GS	6.46%	201.0
63	QQQ	3.53%	479.0	WFC	4.05%	282.0
63	PWR	5.74%	293.0	TRGP	11.32%	99.0
63	AZO	6.81%	224.0	CAH	9.07%	122.0
63	LVS	15.05%	99.0	ORLY	7.56%	133.0
63	MSFT	7.53%	188.0	BAC	5.26%	190.0
63	MU	4.58%	295.0	GWW	6.42%	152.0
63	ORCL	4.09%	321.0	NVS	4.03%	235.0
63	DHI	3.74%	347.0	TEVA	8.37%	110.0
63	ON	3.86%	335.0	CDNS	7.72%	116.0
63	COST	5.98%	208.0	GE	6.55%	134.0
63	GOOGL	2.32%	498.0	ISRG	5.4%	160.0
63	WDC	13.51%	85.0	MSI	4.97%	173.0
63	TEVA	8.54%	132.0	ACGL	5.8%	136.0
63	GWW	8.88%	119.0	CCL	5.91%	121.0
63	CAH	6.43%	150.0	PCG	3.6%	180.0
63	JPM	8.45%	103.0	ORCL	6.34%	95.0

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

Period examined: All model dates from 2022-01-31 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	46.71%	553.0	MSTR	94.61%	132.0
126	AMAT	15.81%	491.0	VST	34.38%	214.0
126	VST	62.41%	117.0	META	33.4%	140.0
126	PHM	22.64%	269.0	GBTC	58.27%	80.0
126	TDG	21.15%	274.0	NFLX	33.14%	114.0
126	AMD	14.04%	362.0	HSBC	11.41%	326.0
126	QQQ	11.21%	452.0	TMUS	10.04%	314.0
126	VNO	23.54%	207.0	WFC	10.89%	264.0
126	GBTC	41.6%	108.0	AVGO	32.41%	85.0
126	PWR	15.1%	296.0	ISRG	17.52%	153.0
126	GE	34.64%	129.0	GE	19.95%	132.0
126	ORCL	14.54%	298.0	GILD	9.53%	270.0
126	CMG	16.68%	252.0	ACGL	18.53%	134.0
126	LLY	24.54%	166.0	GME	27.53%	90.0
126	DHI	11.41%	330.0	GS	12.34%	200.0
126	MU	13.47%	279.0	POST	8.38%	293.0
126	ETRN	39.61%	81.0	GWW	15.69%	154.0
126	THC	12.88%	245.0	HCA	13.67%	175.0
126	AZO	11.97%	240.0	CAH	19.61%	122.0
126	ON	8.2%	344.0	CCL	19.58%	112.0
126	MSFT	14.36%	196.0	MSI	13.26%	162.0
126	MS	7.76%	357.0	TRGP	19.75%	98.0
126	X	12.41%	214.0	SLV	7.14%	268.0
126	AVGO	15.21%	174.0	ORLY	13.79%	120.0
126	COST	12.5%	209.0	TSLA	11.72%	140.0
126	LVS	30.36%	82.0	TEVA	14.02%	106.0
126	GOOGL	5.14%	465.0	ADBE	8.34%	170.0
126	LEN	9.83%	243.0	ORCL	14.69%	96.0
126	CDNS	14.95%	158.0	CDNS	13.3%	106.0
126	TEVA	19.11%	116.0	AMZN	7.96%	175.0

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

Period examined: All model dates from 2022-01-31 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	149.62%	480.0	MSTR	264.2%	126.0
252	GBTC	182.49%	108.0	VST	119.89%	212.0
252	AMAT	34.39%	444.0	META	84.38%	117.0
252	PHM	67.41%	216.0	GBTC	130.33%	68.0
252	AMD	41.04%	324.0	ACGL	50.67%	134.0
252	VNO	51.42%	210.0	AVGO	80.94%	78.0
252	QQQ	26.28%	409.0	TMUS	21.28%	285.0
252	LLY	61.4%	169.0	NFLX	68.77%	83.0
252	TDG	43.35%	231.0	HSBC	23.43%	234.0
252	PWR	38.31%	257.0	ISRG	40.11%	130.0
252	THC	60.13%	157.0	GE	52.47%	99.0
252	GE	71.53%	124.0	WFC	23.78%	215.0
252	ORCL	36.52%	237.0	GWW	33.15%	149.0
252	DHI	29.03%	266.0	MSI	30.29%	154.0
252	GOOGL	18.42%	402.0	POST	17.0%	269.0
252	ON	23.44%	296.0	GS	25.48%	167.0
252	MSFT	35.75%	188.0	CAH	34.99%	118.0
252	CMG	35.25%	184.0	ADBE	29.85%	137.0
252	X	27.34%	198.0	TRGP	47.89%	85.0
252	LEN	29.63%	179.0	SLV	19.22%	208.0
252	ETRN	59.05%	76.0	ORCL	43.27%	92.0
252	COST	26.58%	163.0	JPM	29.45%	116.0
252	AZO	19.06%	214.0	HCA	22.76%	146.0
252	MU	19.02%	214.0	IRM	27.75%	115.0
252	CPRT	30.0%	116.0	GLD	16.61%	190.0
252	MS	12.95%	261.0	AMZN	21.98%	142.0
252	TEVA	29.27%	109.0	GME	42.29%	67.0
252	HLT	25.75%	119.0	TEVA	38.93%	72.0
252	CCL	30.44%	95.0	GILD	12.62%	217.0
252	INTC	19.4%	148.0	CDNS	38.94%	69.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AVGO	0.51%	105.0	TSLA	0.9%	70.0
1	ORCL	0.29%	160.0	ORLY	0.37%	91.0
1	GBTC	0.97%	41.0	LUMN	0.87%	37.0
1	MS	0.3%	92.0	EXPE	0.34%	88.0
1	CYH	0.22%	112.0	GILD	0.31%	99.0
1	VFC	0.67%	35.0	FIS	0.41%	72.0
1	ACGL	0.22%	102.0	CVS	0.35%	77.0
1	VST	0.14%	157.0	BAC	0.37%	68.0
1	INTU	0.25%	83.0	NVS	0.27%	88.0
1	CZR	0.56%	35.0	BUD	0.18%	133.0
1	JPM	0.24%	81.0	VNO	0.45%	53.0
1	AZO	0.6%	31.0	ZTS	0.19%	120.0
1	AAPL	0.16%	111.0	CSTM	2.5%	9.0
1	AMC	0.36%	46.0	MS	1.7%	13.0
1	THC	0.11%	142.0	KEY	0.27%	81.0
1	WYNN	2.37%	6.0	WFC	0.31%	70.0
1	META	0.22%	60.0	SBUX	0.46%	45.0
1	NVDA	0.08%	157.0	FITB	0.46%	41.0
1	SPY	0.12%	100.0	TFC	0.29%	65.0
1	VNO	0.49%	23.0	B	0.25%	75.0
1	X	0.1%	108.0	VZ	0.14%	125.0
1	ON	0.13%	81.0	IRM	0.63%	27.0
1	NFLX	0.54%	20.0	PWR	0.48%	32.0
1	CTLT	0.14%	74.0	NFLX	0.46%	31.0
1	GS	0.44%	23.0	ADBE	0.21%	63.0
1	PWR	0.18%	56.0	AMAT	1.27%	10.0
1	TMUS	0.3%	32.0	ZION	0.15%	82.0
1	GOOGL	0.07%	135.0	T	0.21%	59.0
1	COST	0.19%	47.0	GE	0.34%	35.0
1	CAH	0.12%	62.0	CDNS	0.24%	49.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	VST	6.66%	146.0	TSLA	3.77%	66.0
10	AVGO	6.59%	102.0	GILD	2.22%	99.0
10	GBTC	7.99%	33.0	EXPE	2.29%	84.0
10	X	2.37%	111.0	HSBC	1.29%	149.0
10	MSTR	3.49%	70.0	LUMN	6.38%	30.0
10	JPM	2.26%	85.0	VFC	3.42%	46.0
10	CDNS	4.08%	45.0	VNO	2.68%	56.0
10	CAH	2.32%	77.0	WFC	2.05%	73.0
10	TRGP	2.95%	59.0	ORLY	1.62%	88.0
10	MS	1.4%	109.0	BAC	2.06%	69.0
10	THC	0.88%	152.0	QCOM	2.56%	53.0
10	INTU	1.91%	67.0	IRM	4.35%	27.0
10	ORCL	0.78%	158.0	LNC	3.17%	37.0
10	TEVA	3.45%	35.0	BUD	0.88%	128.0
10	META	2.2%	55.0	PWR	3.48%	32.0
10	ACGL	1.05%	109.0	GS	4.07%	25.0
10	NVDA	0.7%	156.0	T	1.84%	55.0
10	TMUS	3.18%	34.0	MS	8.15%	12.0
10	PWR	1.6%	63.0	AZN	1.86%	52.0
10	COST	2.56%	39.0	CSCO	1.48%	63.0
10	BBY	4.57%	21.0	FITB	2.25%	41.0
10	AMC	1.56%	55.0	NVS	1.0%	91.0
10	NFLX	7.34%	11.0	CVS	1.21%	74.0
10	CTLT	1.05%	76.0	VZ	0.65%	135.0
10	MNST	1.68%	45.0	ZION	1.03%	84.0
10	XOM	2.82%	25.0	ISRG	1.64%	50.0
10	OXY	3.34%	21.0	USB	0.78%	100.0
10	CCL	2.18%	31.0	TEVA	1.78%	43.0
10	AZO	2.11%	32.0	UNH	1.78%	43.0
10	AA	1.55%	43.0	B	1.08%	70.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	VST	12.3%	129.0	LUMN	26.22%	28.0
21	AVGO	13.16%	96.0	GILD	5.42%	99.0
21	GBTC	13.59%	34.0	TSLA	7.74%	66.0
21	NVDA	2.46%	147.0	WFC	5.25%	71.0
21	X	3.83%	94.0	HSBC	2.52%	140.0
21	MSTR	6.25%	57.0	VFC	7.3%	44.0
21	CAH	4.93%	72.0	VNO	5.32%	50.0
21	ORCL	2.17%	155.0	CHTR	3.56%	70.0
21	CDNS	11.14%	28.0	ORLY	2.99%	81.0
21	MS	2.74%	113.0	USB	2.52%	93.0
21	JPM	3.99%	73.0	EXPE	3.11%	75.0
21	THC	1.5%	162.0	BUD	1.86%	118.0
21	TEVA	5.9%	37.0	IRM	9.37%	22.0
21	META	4.71%	46.0	LNC	5.38%	37.0
21	TRGP	3.93%	52.0	FITB	4.95%	38.0
21	CYH	2.29%	86.0	ISRG	4.44%	42.0
21	PWR	3.24%	59.0	MS	15.18%	12.0
21	TMUS	4.81%	39.0	BAC	2.79%	64.0
21	VICI	4.86%	36.0	HON	1.66%	106.0
21	NFLX	13.03%	12.0	CMA	2.16%	80.0
21	MNST	4.37%	35.0	GS	6.87%	25.0
21	INTU	2.51%	57.0	ZION	2.19%	78.0
21	AA	3.38%	40.0	VZ	1.34%	127.0
21	GME	10.21%	13.0	T	3.28%	51.0
21	CTLT	2.06%	64.0	PWR	5.7%	29.0
21	CPRT	3.31%	37.0	NVS	1.85%	87.0
21	BA	3.81%	32.0	ABBV	1.47%	109.0
21	ACGL	1.21%	99.0	SLV	1.62%	92.0
21	AZO	3.7%	32.0	HCA	2.71%	53.0
21	GWW	1.46%	79.0	FIS	2.3%	62.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	VST	29.78%	110.0	TSLA	31.59%	50.0
63	AVGO	13.62%	66.0	GILD	16.02%	86.0
63	CAH	11.85%	66.0	HSBC	10.43%	123.0
63	TRGP	10.38%	46.0	EXPE	13.86%	56.0
63	COST	7.73%	57.0	WFC	10.9%	66.0
63	MNST	17.29%	25.0	ORLY	9.14%	69.0
63	ORCL	3.79%	113.0	NFLX	19.67%	32.0
63	MS	4.1%	104.0	LUMN	25.1%	24.0
63	GWW	6.58%	64.0	CCL	18.6%	29.0
63	GOOGL	4.77%	87.0	T	12.72%	36.0
63	X	7.93%	48.0	TMUS	15.94%	28.0
63	JPM	6.38%	51.0	CSCO	9.57%	44.0
63	AZO	7.41%	39.0	B	7.37%	55.0
63	BA	8.94%	32.0	VZ	3.74%	108.0
63	NVDA	2.39%	116.0	SLV	4.81%	81.0
63	META	9.49%	27.0	BAC	7.67%	50.0
63	CMA	18.03%	14.0	IRM	15.05%	22.0
63	KEY	13.89%	18.0	MSTR	31.77%	10.0
63	TDG	2.89%	71.0	NVS	4.5%	69.0
63	VICI	8.18%	24.0	SNY	11.59%	26.0
63	TMUS	5.86%	31.0	HCA	7.72%	37.0
63	GE	6.84%	25.0	GS	11.87%	24.0
63	AZN	9.43%	15.0	CHTR	5.21%	51.0
63	T	20.23%	6.0	WYNN	4.43%	58.0
63	PWR	2.16%	52.0	ABBV	2.52%	94.0
63	GLD	13.39%	8.0	FITB	9.42%	25.0
63	LNC	4.2%	24.0	TRGP	20.9%	11.0
63	CTLT	2.85%	35.0	META	6.89%	31.0
63	LLY	10.27%	9.0	VNO	7.21%	29.0
63	MSI	10.63%	8.0	JAZZ	6.31%	32.0

VaR Adjusted V-Scores: P365D, 126d Horizon

Period examined: All model dates from 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	VST	62.51%	82.0	HSBC	22.72%	88.0
126	AVGO	30.76%	45.0	GILD	31.13%	57.0
126	CAH	22.23%	61.0	EXPE	35.69%	38.0
126	MS	17.67%	70.0	WFC	27.88%	48.0
126	TRGP	24.41%	26.0	NFLX	42.55%	29.0
126	MSTR	45.01%	14.0	MSTR	133.84%	8.0
126	COST	12.29%	50.0	ORLY	17.69%	54.0
126	TMUS	18.32%	27.0	CCL	41.54%	21.0
126	PWR	9.86%	48.0	TSLA	22.84%	36.0
126	JPM	21.83%	20.0	T	26.62%	28.0
126	BA	17.98%	23.0	TMUS	27.76%	26.0
126	AZO	12.13%	33.0	CSCO	20.72%	31.0
126	ORCL	4.87%	78.0	GBTC	45.66%	14.0
126	KEY	27.1%	14.0	META	23.0%	21.0
126	CMA	25.79%	13.0	AMZN	13.97%	32.0
126	HLT	9.71%	26.0	VNO	29.77%	15.0
126	SPY	3.28%	72.0	GS	18.9%	23.0
126	CPRT	9.3%	23.0	GE	13.82%	30.0
126	QQQ	3.78%	51.0	TRGP	41.36%	10.0
126	GWW	5.15%	37.0	CVS	9.1%	45.0
126	ISRG	22.39%	7.0	NWL	28.89%	14.0
126	MSI	16.08%	9.0	LUMN	43.29%	9.0
126	META	11.09%	10.0	SLV	6.83%	56.0
126	GT	18.79%	5.0	JAZZ	11.5%	29.0
126	CCL	41.33%	2.0	CHTR	8.97%	37.0
126	TDG	2.12%	37.0	AZO	16.7%	17.0
126	CSCO	25.29%	3.0	GLD	18.18%	15.0
126	X	3.49%	17.0	VFC	10.52%	25.0
126	TSLA	52.78%	1.0	LNC	13.37%	19.0
126	CTLT	10.22%	5.0	GME	10.85%	21.0

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 2025-03-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	X	0.65%	61.0	NVS	1.19%	19.0
1	GBTC	1.0%	32.0	WDC	1.13%	20.0
1	VFC	1.68%	19.0	MS	2.17%	10.0
1	CYH	0.73%	34.0	BAC	1.03%	20.0
1	AMC	0.77%	30.0	FIS	0.82%	23.0
1	CZR	1.19%	17.0	VNO	0.66%	25.0
1	THC	0.74%	25.0	B	0.76%	19.0
1	JPM	0.67%	27.0	BUD	0.32%	44.0
1	ORCL	0.39%	42.0	FITB	0.75%	18.0
1	CCL	0.66%	23.0	CSTM	6.3%	2.0
1	NFLX	0.71%	17.0	FCX	1.22%	10.0
1	CDNS	0.3%	39.0	GE	6.07%	2.0
1	CPRT	0.46%	25.0	GME	4.03%	3.0
1	ACGL	0.62%	18.0	TEVA	6.04%	2.0
1	AVGO	0.29%	38.0	CLF	0.91%	12.0
1	INTU	0.24%	45.0	SBUX	0.43%	24.0
1	DHI	2.21%	4.0	PWR	0.63%	16.0
1	MOS	0.61%	13.0	NAVI	0.48%	20.0
1	GME	0.57%	13.0	HON	0.37%	25.0
1	BBY	0.33%	22.0	THC	2.93%	3.0
1	META	0.2%	36.0	AZO	0.41%	21.0
1	LW	0.88%	7.0	CDNS	0.95%	9.0
1	AZO	2.05%	3.0	VZ	0.3%	27.0
1	ELAN	0.51%	12.0	CVS	0.37%	20.0
1	NAVI	1.11%	5.0	IEP	7.1%	1.0
1	OXY	0.69%	8.0	LW	0.69%	10.0
1	CLF	5.09%	1.0	ZTS	0.14%	46.0
1	TDG	0.49%	10.0	QQQ	0.55%	11.0
1	SPY	0.28%	16.0	BALL	0.35%	17.0
1	UAA	0.1%	43.0	SNY	0.5%	11.0

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 2025-03-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	VST	10.21%	34.0	PWR	9.43%	14.0
10	GBTC	8.4%	28.0	TSLA	5.45%	16.0
10	CDNS	7.35%	32.0	AAP	10.18%	8.0
10	X	4.44%	52.0	MS	8.77%	9.0
10	NVDA	4.02%	38.0	MSTR	15.38%	5.0
10	THC	6.82%	22.0	BAC	4.29%	17.0
10	CCL	10.61%	14.0	BUD	1.91%	37.0
10	AVGO	4.05%	35.0	QCOM	4.0%	16.0
10	AMC	2.54%	38.0	FIS	3.06%	19.0
10	BBY	4.57%	21.0	QQQ	5.6%	10.0
10	MU	9.95%	9.0	BA	5.26%	10.0
10	JPM	3.96%	22.0	NVS	2.72%	19.0
10	META	3.02%	28.0	HON	1.98%	26.0
10	INTU	2.53%	33.0	VNO	2.28%	22.0
10	TEVA	5.81%	13.0	AMD	5.21%	9.0
10	NFLX	8.32%	9.0	NEM	2.26%	20.0
10	CAH	4.78%	14.0	MNST	3.79%	11.0
10	MSTR	4.01%	16.0	MSFT	2.18%	18.0
10	MOS	8.87%	7.0	UNH	2.07%	17.0
10	OXY	4.54%	13.0	HCA	1.6%	22.0
10	LW	6.22%	9.0	BHP	1.87%	18.0
10	CYH	2.14%	26.0	THC	16.75%	2.0
10	NEM	18.54%	3.0	FITB	2.02%	16.0
10	AA	3.03%	17.0	ISRG	1.35%	24.0
10	TRGP	2.7%	19.0	ELAN	3.93%	8.0
10	NAVI	9.63%	5.0	CYH	31.09%	1.0
10	BXP	7.5%	5.0	CSTM	30.93%	1.0
10	FCX	7.47%	5.0	AAPL	2.48%	11.0
10	ACGL	2.46%	14.0	WFC	8.65%	3.0
10	MSFT	9.68%	3.0	USB	2.07%	12.0

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 2025-03-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	VST	20.69%	23.0	PWR	18.1%	12.0
21	AVGO	12.51%	34.0	BUD	4.8%	29.0
21	GBTC	13.49%	28.0	MS	15.32%	9.0
21	CDNS	18.54%	18.0	TSLA	9.96%	13.0
21	THC	12.73%	25.0	KALU	11.6%	10.0
21	CYH	15.03%	21.0	HON	4.29%	26.0
21	X	6.13%	41.0	FITB	8.35%	13.0
21	NVDA	5.31%	30.0	HCA	5.63%	19.0
21	META	5.6%	26.0	NEM	5.86%	18.0
21	NFLX	12.82%	11.0	FIS	5.61%	16.0
21	VFC	19.82%	7.0	ISRG	5.62%	15.0
21	INTU	5.52%	25.0	CHTR	4.85%	17.0
21	ORCL	3.82%	35.0	MU	5.85%	14.0
21	CAH	11.27%	11.0	VNO	4.15%	18.0
21	GME	11.98%	10.0	MSFT	5.23%	14.0
21	NAVI	22.43%	5.0	MSTR	12.49%	5.0
21	JPM	6.2%	18.0	USB	4.82%	11.0
21	BBY	6.05%	18.0	WFC	15.97%	3.0
21	AMAT	4.13%	24.0	CSTM	45.61%	1.0
21	MSTR	10.17%	9.0	LNC	9.06%	5.0
21	GLD	9.89%	9.0	THC	22.27%	2.0
21	CPRT	4.75%	16.0	BA	6.15%	7.0
21	TEVA	5.63%	13.0	CYH	40.45%	1.0
21	PWR	16.3%	4.0	CCL	2.16%	18.0
21	WDC	30.71%	2.0	CDNS	3.45%	10.0
21	AA	5.21%	11.0	B	4.19%	8.0
21	AMC	1.62%	32.0	META	10.97%	3.0
21	MSFT	17.17%	3.0	HD	1.35%	24.0
21	GWW	5.0%	9.0	GE	31.91%	1.0
21	FSUGY	4.67%	9.0	GT	7.82%	4.0

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 2025-05-02 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMC	2.28%	10.0	WDC	2.14%	8.0
1	X	1.18%	19.0	GME	6.12%	2.0
1	INTU	1.06%	15.0	GNRC	1.72%	5.0
1	CCL	0.84%	18.0	BAC	1.15%	7.0
1	CYH	1.54%	8.0	GSK	0.91%	8.0
1	META	0.78%	15.0	TXN	1.81%	4.0
1	NVDA	0.67%	17.0	KEY	3.36%	2.0
1	VST	0.65%	17.0	CVS	1.04%	6.0
1	MOS	0.87%	11.0	NVS	1.2%	5.0
1	GOOGL	0.73%	13.0	HCA	1.43%	4.0
1	ACGL	1.18%	8.0	CSCO	0.68%	7.0
1	MU	0.56%	14.0	AMD	0.59%	8.0
1	UAA	0.82%	9.0	HLT	0.53%	8.0
1	ELAN	0.51%	12.0	NEM	0.64%	6.0
1	AA	1.19%	5.0	BA	1.21%	3.0
1	ORCL	0.95%	6.0	LNC	3.58%	1.0
1	GBTC	5.38%	1.0	ZION	1.16%	3.0
1	JPM	0.31%	17.0	SNY	3.35%	1.0
1	CSTM	0.38%	14.0	NAVI	0.41%	8.0
1	THC	0.81%	6.0	SPY	0.39%	8.0
1	VFC	0.42%	11.0	QCOM	0.62%	5.0
1	COST	0.25%	15.0	BUD	0.22%	13.0
1	NFLX	0.88%	4.0	CHTR	0.25%	11.0
1	AMGN	3.35%	1.0	IRM	0.46%	6.0
1	TDG	0.62%	5.0	SLV	0.53%	5.0
1	GE	0.52%	5.0	QQQ	0.32%	8.0
1	GS	0.22%	9.0	ZTS	0.17%	15.0
1	CPRT	0.24%	8.0	MNST	0.27%	9.0
1	CAH	0.96%	2.0	AVGO	0.56%	3.0
1	LEN	1.52%	1.0	GILD	0.55%	3.0

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 2025-05-02 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	AMC	22.17%	7.0	AAP	30.75%	2.0
10	X	12.81%	10.0	WDC	10.93%	4.0
10	NVDA	11.08%	9.0	QQQ	4.51%	7.0
10	VST	9.43%	10.0	MNST	4.26%	7.0
10	CCL	10.23%	9.0	BUD	4.0%	7.0
10	MU	12.61%	7.0	ZTS	3.79%	7.0
10	INTU	7.92%	8.0	GSK	7.78%	3.0
10	GOOGL	7.65%	8.0	CSCO	4.39%	5.0
10	MOS	9.88%	5.0	BA	7.0%	3.0
10	UAA	10.61%	4.0	TXN	10.28%	2.0
10	GE	10.37%	4.0	SPY	2.25%	8.0
10	CSTM	5.14%	8.0	BAC	4.48%	4.0
10	META	4.05%	7.0	QCOM	5.96%	3.0
10	JPM	3.13%	9.0	NVS	5.9%	3.0
10	ELAN	3.93%	6.0	GNRC	4.35%	4.0
10	ORCL	5.15%	3.0	HCA	5.74%	3.0
10	PCG	4.84%	3.0	AMZN	3.86%	4.0
10	AA	6.58%	2.0	BIIB	5.05%	3.0
10	GBTC	12.95%	1.0	PRGO	3.43%	4.0
10	BBY	6.26%	2.0	MSI	1.94%	7.0
10	WYNN	12.27%	1.0	HSBC	3.31%	4.0
10	COST	1.49%	8.0	MSFT	2.84%	4.0
10	CYH	2.81%	4.0	AZN	1.99%	5.0
10	BA	10.08%	1.0	KEY	4.2%	2.0
10	CAH	2.75%	3.0	ZION	4.18%	2.0
10	NWL	2.66%	3.0	NAVI	2.04%	4.0
10	ACGL	2.42%	3.0	ISRG	0.82%	9.0
10	RIO	4.92%	1.0	FITB	3.67%	2.0
10	GS	2.45%	2.0	HLT	1.16%	6.0
10	NFLX	4.78%	1.0	GILD	6.91%	1.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	NVDA	0.27%	783.0	MSTR	0.44%	493.0
1	MSTR	0.95%	203.0	AMZN	0.17%	587.0
1	PWR	0.22%	635.0	VST	0.24%	415.0
1	VST	0.41%	336.0	TSLA	0.14%	624.0
1	X	0.19%	693.0	CDNS	0.31%	214.0
1	AVGO	0.21%	597.0	ORLY	0.26%	254.0
1	GME	0.26%	478.0	FITB	0.23%	279.0
1	LLY	0.22%	549.0	SBUX	0.14%	440.0
1	GE	0.23%	449.0	WYNN	0.23%	267.0
1	TDG	0.14%	659.0	HD	0.12%	501.0
1	GBTC	0.18%	464.0	CAH	0.21%	285.0
1	INTU	0.2%	400.0	CYH	0.67%	85.0
1	TEVA	0.15%	512.0	HCA	0.17%	327.0
1	JPM	0.16%	506.0	GILD	0.09%	576.0
1	PHM	0.1%	739.0	META	0.12%	440.0
1	EXPE	0.35%	217.0	GBTC	0.26%	200.0
1	ORCL	0.12%	622.0	ADBE	0.09%	570.0
1	COST	0.11%	672.0	TEVA	0.33%	150.0
1	DHI	0.1%	755.0	KEY	0.19%	251.0
1	HLT	0.13%	541.0	GME	0.21%	221.0
1	CCL	0.15%	456.0	PCG	0.13%	334.0
1	CPRT	0.09%	668.0	TRGP	0.33%	131.0
1	CTLT	0.13%	491.0	BUD	0.09%	496.0
1	AAPL	0.13%	467.0	INTC	0.24%	177.0
1	OXY	0.16%	374.0	ORCL	0.36%	119.0
1	MNST	0.15%	382.0	TMUS	0.07%	565.0
1	AZO	0.1%	543.0	T	0.06%	686.0
1	NFLX	0.29%	186.0	IRM	0.21%	188.0
1	GS	0.14%	392.0	RIO	0.13%	296.0
1	FCX	0.09%	602.0	CSTM	0.38%	101.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	2.7%	784.0	MSTR	4.98%	493.0
10	VST	4.22%	337.0	VST	2.2%	415.0
10	AVGO	2.26%	603.0	TSLA	1.24%	626.0
10	X	1.78%	693.0	AMZN	1.19%	582.0
10	PWR	1.82%	638.0	META	1.46%	444.0
10	GE	2.28%	450.0	NFLX	1.25%	518.0
10	MSTR	4.95%	204.0	CAH	2.08%	285.0
10	LLY	1.76%	550.0	GBTC	2.59%	200.0
10	GBTC	1.96%	460.0	GILD	0.81%	580.0
10	TDG	1.36%	660.0	CDNS	2.12%	221.0
10	PHM	1.16%	740.0	TMUS	0.78%	561.0
10	GME	1.72%	481.0	ADBE	0.75%	569.0
10	COST	1.06%	673.0	WYNN	1.47%	272.0
10	ORCL	1.1%	625.0	ISRG	0.91%	428.0
10	THC	1.07%	610.0	IRM	2.01%	186.0
10	JPM	1.26%	506.0	BUD	0.72%	492.0
10	FCX	1.05%	608.0	ORLY	1.39%	252.0
10	WDC	1.54%	410.0	SLV	0.66%	523.0
10	DHI	0.79%	760.0	ELAN	1.16%	283.0
10	ETRN	1.53%	393.0	MSFT	1.36%	240.0
10	CPRT	0.87%	671.0	HCA	0.99%	326.0
10	AZO	1.07%	545.0	POST	0.58%	536.0
10	ACGL	1.09%	534.0	GS	1.09%	277.0
10	TRGP	1.02%	559.0	HD	0.59%	502.0
10	TEVA	1.09%	511.0	AVGO	2.72%	105.0
10	MU	0.83%	657.0	HSBC	0.56%	504.0
10	META	2.03%	262.0	TRGP	2.11%	131.0
10	NFLX	2.81%	184.0	TEVA	1.8%	152.0
10	CMG	0.73%	690.0	THC	1.68%	160.0
10	HLT	0.9%	549.0	BAC	0.85%	310.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	5.9%	769.0	MSTR	11.49%	493.0
21	X	4.21%	678.0	TSLA	3.26%	617.0
21	VST	8.51%	320.0	VST	4.7%	415.0
21	PWR	3.95%	629.0	META	4.13%	444.0
21	AVGO	4.01%	589.0	AMZN	2.73%	572.0
21	GE	5.3%	434.0	NFLX	2.88%	517.0
21	LLY	3.94%	541.0	GILD	2.27%	577.0
21	PHM	2.73%	724.0	CAH	4.54%	285.0
21	TDG	2.99%	647.0	GBTC	6.43%	201.0
21	MSTR	9.35%	188.0	ELAN	3.62%	278.0
21	GBTC	3.75%	444.0	TMUS	1.78%	556.0
21	ETRN	4.05%	393.0	ISRG	2.04%	419.0
21	THC	2.53%	594.0	GME	3.6%	219.0
21	COST	2.26%	657.0	ORLY	3.24%	240.0
21	TEVA	2.96%	495.0	CDNS	3.46%	223.0
21	ORCL	2.39%	609.0	IRM	4.25%	178.0
21	CPRT	2.07%	660.0	HSBC	1.35%	493.0
21	AZO	2.46%	532.0	HCA	2.06%	322.0
21	WDC	3.15%	408.0	GS	2.36%	277.0
21	DHI	1.58%	750.0	POST	1.23%	525.0
21	CMG	1.73%	679.0	SLV	1.27%	509.0
21	TRGP	2.14%	543.0	WFC	1.28%	483.0
21	JPM	2.29%	491.0	WYNN	2.3%	267.0
21	NFLX	6.57%	171.0	HD	1.22%	497.0
21	HLT	2.02%	545.0	AVGO	5.76%	105.0
21	ACGL	2.08%	519.0	TRGP	4.53%	130.0
21	EXPE	5.03%	214.0	USB	1.67%	352.0
21	FCX	1.76%	594.0	MSFT	2.29%	234.0
21	MNST	2.74%	379.0	BAC	1.76%	302.0
21	GWW	2.2%	460.0	BUD	1.11%	475.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	18.94%	726.0	MSTR	28.65%	488.0
63	LLY	13.04%	528.0	META	17.76%	440.0
63	PHM	9.22%	682.0	VST	14.44%	415.0
63	GE	15.89%	392.0	NFLX	11.54%	515.0
63	VST	21.76%	282.0	GBTC	29.15%	200.0
63	AVGO	10.83%	548.0	TSLA	7.84%	580.0
63	X	8.97%	635.0	AMZN	7.63%	548.0
63	TDG	8.57%	627.0	GILD	6.96%	563.0
63	ETRN	13.77%	379.0	GME	16.99%	220.0
63	PWR	7.73%	617.0	TMUS	5.31%	553.0
63	MSTR	27.72%	161.0	CAH	10.29%	284.0
63	CMG	6.11%	639.0	HSBC	5.92%	465.0
63	TRGP	7.53%	508.0	HCA	8.72%	300.0
63	THC	6.78%	556.0	ISRG	6.59%	395.0
63	DHI	5.03%	724.0	WFC	5.41%	477.0
63	ORCL	6.07%	568.0	ELAN	9.24%	254.0
63	COST	5.54%	622.0	POST	4.42%	481.0
63	CPRT	5.31%	621.0	GS	7.22%	276.0
63	AZO	6.23%	522.0	WRK	9.26%	197.0
63	JPM	6.98%	449.0	ORLY	8.68%	207.0
63	GWW	7.17%	431.0	CDNS	8.55%	202.0
63	TEVA	6.57%	465.0	XOM	4.84%	337.0
63	IRM	6.29%	465.0	AVGO	15.03%	105.0
63	ACGL	5.75%	487.0	SBUX	3.53%	406.0
63	HLT	5.48%	500.0	SLV	2.97%	467.0
63	CAH	6.44%	395.0	TRGP	10.59%	129.0
63	AMD	4.06%	613.0	ADBE	2.61%	523.0
63	AMAT	3.31%	746.0	BAC	4.54%	287.0
63	MNST	6.77%	345.0	HD	2.58%	473.0
63	MSI	6.51%	353.0	AMGN	2.82%	400.0

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

Period examined: All model dates from 2022-01-31 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	51.83%	669.0	MSTR	74.26%	486.0
126	VST	63.86%	221.0	META	40.54%	428.0
126	PHM	21.15%	620.0	GBTC	80.32%	192.0
126	LLY	24.96%	503.0	NFLX	28.89%	511.0
126	AVGO	25.18%	491.0	VST	30.28%	415.0
126	GE	34.9%	340.0	TSLA	16.82%	547.0
126	TDG	19.32%	570.0	AMZN	13.46%	514.0
126	PWR	17.05%	584.0	GILD	12.84%	523.0
126	TRGP	21.98%	447.0	ISRG	17.15%	391.0
126	THC	18.99%	495.0	GME	35.13%	187.0
126	X	14.89%	582.0	CAH	22.06%	284.0
126	ORCL	16.81%	505.0	TMUS	11.17%	546.0
126	DHI	12.69%	668.0	WFC	13.04%	451.0
126	CMG	14.53%	579.0	HCA	16.54%	280.0
126	IRM	19.74%	405.0	HSBC	10.53%	416.0
126	ETRN	22.37%	345.0	POST	8.74%	443.0
126	CPRT	12.94%	585.0	GS	13.69%	275.0
126	AMAT	10.75%	684.0	CCL	19.3%	180.0
126	COST	12.3%	567.0	ACGL	20.05%	173.0
126	TEVA	16.86%	413.0	ELAN	14.75%	235.0
126	GBTC	18.02%	371.0	AVGO	32.27%	104.0
126	MSTR	61.02%	106.0	SLV	7.73%	426.0
126	LEN	10.56%	601.0	VNO	13.69%	219.0
126	GWW	16.78%	371.0	T	4.87%	615.0
126	QQQ	9.35%	662.0	GWW	15.67%	190.0
126	JPM	14.77%	403.0	CDNS	17.55%	168.0
126	AMD	9.83%	603.0	SBUX	8.44%	344.0
126	HLT	12.29%	446.0	HD	6.47%	435.0
126	MU	9.48%	576.0	XOM	8.8%	313.0
126	ORLY	13.46%	400.0	ORLY	14.53%	187.0

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

Period examined: All model dates from 2022-01-31 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	150.58%	576.0	MSTR	243.17%	474.0
252	GBTC	104.95%	316.0	VST	114.19%	416.0
252	PHM	62.26%	498.0	META	96.82%	393.0
252	LLY	59.28%	462.0	NFLX	67.48%	454.0
252	THC	68.06%	378.0	GBTC	165.59%	167.0
252	GE	71.25%	297.0	AMZN	36.03%	430.0
252	TDG	44.54%	460.0	ISRG	40.89%	315.0
252	PWR	41.15%	478.0	TMUS	23.05%	505.0
252	DHI	35.91%	543.0	CAH	40.19%	279.0
252	AMAT	31.32%	578.0	WFC	27.11%	369.0
252	TRGP	51.16%	352.0	GE	48.33%	194.0
252	AMD	32.55%	528.0	TSLA	20.66%	435.0
252	AVGO	41.7%	386.0	ACGL	50.9%	172.0
252	CPRT	32.71%	479.0	GME	61.49%	136.0
252	CMG	33.73%	455.0	AVGO	79.08%	96.0
252	VNO	42.65%	342.0	ADBE	20.89%	361.0
252	IRM	45.83%	316.0	HSBC	22.6%	316.0
252	VST	146.29%	98.0	SLV	21.76%	319.0
252	LEN	29.31%	489.0	GILD	15.7%	430.0
252	QQQ	24.97%	555.0	GS	28.12%	239.0
252	ORCL	35.44%	387.0	POST	16.13%	411.0
252	X	28.48%	475.0	ELAN	28.93%	226.0
252	TEVA	38.6%	342.0	INTU	26.09%	247.0
252	MU	28.39%	464.0	GWW	31.67%	188.0
252	COST	28.47%	449.0	MSI	31.28%	184.0
252	CCL	35.87%	332.0	T	10.63%	519.0
252	GOOGL	21.84%	538.0	CDNS	43.36%	127.0
252	MSFT	27.38%	403.0	JPM	30.34%	181.0
252	ETRN	38.67%	285.0	ORCL	45.32%	117.0
252	ORLY	27.33%	389.0	TRGP	42.82%	117.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MSTR	0.99%	163.0	TSLA	0.37%	182.0
1	AVGO	0.49%	210.0	LUMN	0.77%	86.0
1	VST	0.32%	234.0	INTC	0.41%	143.0
1	LUMN	0.6%	85.0	GILD	0.38%	141.0
1	X	0.24%	214.0	VNO	0.41%	117.0
1	NFLX	0.36%	140.0	ORLY	0.27%	156.0
1	ORCL	0.22%	230.0	BHC	0.59%	72.0
1	JPM	0.21%	213.0	BXP	0.24%	169.0
1	PWR	0.26%	156.0	T	0.25%	160.0
1	INTU	0.21%	184.0	ADBE	0.19%	202.0
1	TMUS	0.3%	128.0	EXPE	0.17%	207.0
1	AMC	0.19%	197.0	SBUX	0.15%	217.0
1	COST	0.17%	219.0	FIS	0.3%	103.0
1	GS	0.23%	151.0	GE	0.44%	64.0
1	CAH	0.17%	199.0	BUD	0.16%	167.0
1	GBTC	0.23%	147.0	AMZN	0.18%	152.0
1	GME	0.32%	105.0	CDNS	0.33%	82.0
1	MNST	0.2%	168.0	CSCO	0.18%	140.0
1	HLT	0.15%	207.0	MS	1.7%	13.0
1	NVDA	0.14%	205.0	VFC	0.39%	56.0
1	EXPE	2.83%	10.0	KEY	0.21%	104.0
1	CPRT	0.15%	188.0	BMY	0.1%	206.0
1	GE	0.18%	150.0	PWR	0.51%	41.0
1	GLD	0.32%	84.0	ZTS	0.12%	173.0
1	TRGP	0.12%	206.0	IRM	0.43%	47.0
1	CZR	0.22%	114.0	BAC	0.19%	105.0
1	CMA	0.29%	82.0	MU	0.68%	29.0
1	AZO	0.16%	151.0	FITB	0.34%	58.0
1	BA	0.17%	123.0	TFC	0.12%	159.0
1	VNO	0.35%	59.0	WFC	0.16%	106.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MSTR	5.84%	164.0	TSLA	3.75%	184.0
10	VST	3.57%	235.0	LUMN	5.24%	89.0
10	AVGO	3.52%	216.0	EXPE	1.82%	213.0
10	NFLX	3.47%	138.0	VNO	3.17%	118.0
10	GME	3.48%	108.0	GILD	2.56%	145.0
10	CAH	1.89%	197.0	INTC	2.26%	147.0
10	JPM	1.64%	213.0	T	1.88%	152.0
10	TRGP	1.53%	207.0	CHTR	1.88%	148.0
10	X	1.39%	214.0	CSCO	1.84%	146.0
10	META	2.01%	148.0	ISRG	2.44%	109.0
10	MOS	1.36%	215.0	IRM	5.67%	45.0
10	ORCL	1.24%	233.0	BAC	2.34%	104.0
10	GBTC	1.97%	143.0	CVS	1.14%	208.0
10	GE	1.79%	151.0	ORLY	1.48%	154.0
10	COST	1.21%	220.0	BXP	1.36%	167.0
10	TMUS	1.96%	132.0	ELAN	4.2%	54.0
10	THC	1.02%	227.0	BUD	1.39%	163.0
10	NVDA	1.12%	206.0	WFC	2.0%	113.0
10	AZO	1.49%	153.0	AMZN	1.48%	147.0
10	HLT	1.0%	215.0	VFC	3.54%	61.0
10	BA	1.62%	124.0	B	2.28%	90.0
10	CCL	1.76%	114.0	WYNN	2.19%	92.0
10	GLD	2.53%	79.0	SBUX	0.87%	221.0
10	INTU	1.09%	181.0	SNY	0.86%	222.0
10	MS	0.81%	214.0	USB	1.17%	163.0
10	MNST	0.97%	172.0	NEM	1.05%	177.0
10	CYH	0.88%	187.0	GNRC	1.47%	124.0
10	KEY	2.45%	63.0	HSBC	0.93%	182.0
10	CPRT	0.81%	191.0	PWR	3.74%	40.0
10	XOM	1.23%	109.0	QCOM	2.37%	63.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	MSTR	12.03%	148.0	TSLA	7.75%	175.0
21	VST	7.76%	218.0	LUMN	11.67%	84.0
21	AVGO	5.47%	202.0	GILD	6.06%	142.0
21	NFLX	7.68%	125.0	VNO	6.91%	107.0
21	CAH	4.04%	182.0	CHTR	5.01%	135.0
21	GME	7.06%	98.0	EXPE	3.22%	201.0
21	JPM	3.17%	198.0	ELAN	11.09%	49.0
21	GBTC	4.76%	127.0	T	3.73%	141.0
21	GE	4.28%	135.0	ISRG	4.97%	100.0
21	X	2.86%	199.0	VFC	8.44%	58.0
21	TRGP	2.9%	191.0	WFC	4.44%	110.0
21	COST	2.65%	204.0	SBUX	2.32%	208.0
21	META	4.08%	132.0	CVS	2.33%	198.0
21	ORCL	2.36%	217.0	CSCO	3.39%	136.0
21	TMUS	4.02%	125.0	ORLY	2.96%	142.0
21	THC	2.21%	211.0	IRM	11.32%	37.0
21	MNST	2.82%	165.0	TFC	2.66%	149.0
21	HLT	1.95%	211.0	WYNN	4.48%	87.0
21	GLD	5.72%	72.0	BXP	2.51%	152.0
21	AZO	2.87%	140.0	AMZN	2.75%	137.0
21	BA	3.49%	111.0	BMY	1.84%	204.0
21	MS	1.92%	201.0	SNY	1.8%	206.0
21	CPRT	2.08%	180.0	GNRC	3.05%	117.0
21	NVDA	1.87%	191.0	NEM	2.07%	172.0
21	PWR	2.34%	150.0	USB	2.19%	158.0
21	CYH	1.97%	171.0	BUD	2.32%	146.0
21	KEY	5.38%	59.0	HSBC	1.9%	171.0
21	MOS	1.57%	200.0	B	3.77%	85.0
21	T	5.59%	50.0	INTC	2.2%	140.0
21	VICI	2.71%	103.0	LNC	5.76%	52.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	MSTR	34.14%	121.0	TSLA	23.29%	138.0
63	VST	21.84%	180.0	GILD	17.3%	128.0
63	CAH	10.94%	150.0	VNO	27.99%	74.0
63	TRGP	9.52%	156.0	EXPE	10.12%	164.0
63	NFLX	14.93%	93.0	T	14.16%	104.0
63	AVGO	8.58%	161.0	HSBC	10.02%	143.0
63	MNST	8.4%	131.0	LUMN	18.78%	69.0
63	MS	6.03%	177.0	BMY	6.99%	172.0
63	TMUS	9.61%	111.0	CVS	7.12%	164.0
63	JPM	6.43%	156.0	WFC	11.01%	104.0
63	AZO	7.26%	130.0	NFLX	19.56%	57.0
63	COST	5.14%	169.0	CCL	18.61%	54.0
63	GE	8.29%	93.0	ORLY	8.78%	109.0
63	X	4.77%	156.0	SBUX	5.02%	183.0
63	GME	11.94%	60.0	CHTR	7.7%	107.0
63	T	14.52%	48.0	ISRG	9.72%	76.0
63	GLD	14.49%	47.0	B	9.03%	73.0
63	ORCL	3.78%	176.0	CSCO	5.78%	113.0
63	BA	7.26%	88.0	AMZN	5.69%	113.0
63	CMA	7.06%	80.0	TMUS	15.62%	41.0
63	HLT	3.39%	166.0	NEM	4.26%	148.0
63	MSI	4.44%	122.0	BXP	3.94%	147.0
63	CSCO	11.39%	46.0	SNY	3.44%	168.0
63	META	4.91%	101.0	VZ	3.62%	150.0
63	PWR	3.58%	138.0	SLV	3.75%	143.0
63	GWW	3.03%	160.0	GE	8.04%	63.0
63	GBTC	5.25%	91.0	MSTR	36.94%	13.0
63	CPRT	3.25%	141.0	BAC	5.86%	81.0
63	VICI	4.53%	101.0	VFC	7.48%	60.0
63	BUD	14.23%	30.0	GBTC	13.75%	32.0

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

Period examined: All model dates from 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	VST	51.61%	119.0	TSLA	49.71%	105.0
126	MSTR	86.22%	66.0	GILD	32.05%	88.0
126	AVGO	26.35%	104.0	EXPE	25.58%	108.0
126	TRGP	25.16%	95.0	VNO	46.23%	54.0
126	CAH	22.16%	105.0	T	26.75%	89.0
126	MS	18.65%	115.0	WFC	28.32%	78.0
126	JPM	18.03%	110.0	HSBC	22.67%	94.0
126	GBTC	33.87%	54.0	NFLX	40.04%	53.0
126	NFLX	42.43%	39.0	CCL	43.72%	45.0
126	COST	12.1%	114.0	BMY	14.37%	117.0
126	TMUS	18.5%	68.0	ORLY	18.48%	89.0
126	HLT	9.45%	112.0	MSTR	120.74%	11.0
126	AZO	13.17%	79.0	GBTC	46.15%	24.0
126	CPRT	9.85%	105.0	SBUX	8.65%	121.0
126	CSCO	27.99%	35.0	CHTR	10.7%	93.0
126	META	16.43%	56.0	TMUS	27.57%	34.0
126	CMA	13.6%	61.0	ISRG	11.13%	72.0
126	ISRG	21.39%	38.0	CSCO	12.98%	61.0
126	ORCL	7.0%	113.0	META	25.81%	30.0
126	BA	15.79%	50.0	AMZN	9.65%	79.0
126	GS	16.23%	46.0	VFC	21.59%	35.0
126	PWR	6.25%	105.0	GLD	19.86%	38.0
126	MNST	8.84%	73.0	GE	11.85%	56.0
126	GME	16.88%	38.0	SLV	5.88%	102.0
126	GWW	6.32%	100.0	GS	20.52%	29.0
126	MSI	6.32%	86.0	GME	12.58%	47.0
126	GE	12.94%	41.0	BAC	7.66%	76.0
126	T	23.31%	21.0	TRGP	41.36%	10.0
126	KEY	12.82%	37.0	JAZZ	6.54%	60.0
126	AMZN	19.54%	23.0	LNC	13.97%	28.0

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 2025-03-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MSTR	1.39%	50.0	AAP	0.59%	55.0
1	MOS	0.98%	46.0	MU	1.01%	25.0
1	GT	0.96%	44.0	BAC	0.94%	25.0
1	X	0.67%	63.0	FIS	0.58%	40.0
1	VST	0.6%	60.0	AMD	0.36%	61.0
1	CYH	0.61%	55.0	MS	2.17%	10.0
1	CZR	0.77%	40.0	CLF	0.77%	26.0
1	LUMN	1.32%	23.0	PWR	0.93%	21.0
1	INTU	0.49%	60.0	BUD	0.31%	54.0
1	AVGO	0.51%	56.0	WDC	0.58%	29.0
1	NFLX	0.51%	53.0	FITB	0.42%	33.0
1	THC	0.44%	58.0	CSCO	0.41%	31.0
1	NVDA	0.38%	63.0	CSTM	6.3%	2.0
1	AMC	0.34%	62.0	GE	6.07%	2.0
1	CPRT	0.42%	50.0	TEVA	6.04%	2.0
1	GBTC	0.34%	61.0	NEM	0.29%	37.0
1	ELAN	0.8%	25.0	HON	0.17%	62.0
1	EXPE	4.97%	4.0	UNH	0.44%	23.0
1	CAH	0.33%	55.0	B	0.44%	23.0
1	TDG	0.48%	38.0	KALU	0.37%	26.0
1	AZO	0.6%	28.0	CDNS	0.57%	17.0
1	GE	0.26%	60.0	THC	2.93%	3.0
1	MNST	0.39%	40.0	MOS	0.83%	10.0
1	BA	0.38%	39.0	BALL	0.3%	27.0
1	NAVI	0.96%	15.0	IRM	0.3%	27.0
1	HSBC	1.37%	10.0	NVS	0.13%	62.0
1	CDNS	0.31%	43.0	HCA	0.26%	30.0
1	COST	0.23%	56.0	CVS	0.18%	44.0
1	USB	0.39%	33.0	VNO	0.16%	48.0
1	GLD	0.34%	38.0	IEP	7.1%	1.0

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 2025-03-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MOS	10.47%	36.0	AAP	5.4%	47.0
10	VST	7.11%	51.0	ELAN	8.18%	30.0
10	MSTR	7.82%	41.0	TSLA	5.46%	42.0
10	CYH	6.68%	47.0	PWR	10.17%	18.0
10	THC	5.67%	50.0	KALU	6.99%	25.0
10	GBTC	4.98%	52.0	AMD	3.2%	54.0
10	AVGO	4.83%	52.0	IRM	6.87%	23.0
10	CDNS	7.35%	34.0	BUD	2.66%	45.0
10	X	4.58%	54.0	FIS	3.34%	31.0
10	NFLX	5.5%	44.0	BAC	4.82%	20.0
10	GME	5.23%	44.0	CHTR	2.53%	37.0
10	GE	4.25%	52.0	NEM	3.34%	27.0
10	CCL	7.55%	28.0	HON	1.51%	53.0
10	NVDA	3.72%	54.0	MS	8.77%	9.0
10	BA	5.72%	35.0	MSTR	15.38%	5.0
10	CAH	3.6%	47.0	QQQ	6.07%	12.0
10	GT	4.57%	37.0	WYNN	3.67%	19.0
10	INTU	3.13%	52.0	QCOM	3.46%	20.0
10	WDC	6.68%	22.0	MU	2.6%	24.0
10	FCX	4.2%	34.0	MSFT	2.42%	25.0
10	GLD	4.21%	31.0	AMAT	10.02%	6.0
10	NAVI	9.63%	13.0	CSTM	26.45%	2.0
10	AMC	2.18%	53.0	BA	4.57%	11.0
10	NEM	6.54%	17.0	CVS	1.26%	38.0
10	JPM	2.14%	52.0	HCA	1.71%	28.0
10	CPRT	2.13%	49.0	ISRG	1.61%	29.0
10	MSFT	5.37%	17.0	FITB	1.79%	26.0
10	LVS	4.7%	19.0	BXP	3.06%	14.0
10	COST	1.8%	47.0	USB	1.69%	25.0
10	MU	5.04%	16.0	MNST	3.79%	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 2025-03-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	MSTR	20.29%	30.0	ELAN	20.19%	28.0
21	CYH	16.06%	36.0	KALU	19.31%	23.0
21	VST	14.15%	39.0	TSLA	11.06%	33.0
21	THC	12.44%	39.0	PWR	16.24%	16.0
21	GBTC	11.16%	41.0	WYNN	14.07%	17.0
21	NFLX	13.43%	34.0	IRM	15.35%	15.0
21	AVGO	10.37%	43.0	MU	7.67%	24.0
21	MOS	15.75%	26.0	BUD	4.99%	33.0
21	GME	10.78%	37.0	MSFT	7.12%	21.0
21	CDNS	17.37%	22.0	NEM	6.44%	23.0
21	WDC	15.59%	20.0	AMD	3.36%	43.0
21	GT	10.97%	27.0	HCA	5.77%	25.0
21	CAH	7.94%	37.0	CHTR	5.5%	26.0
21	BA	10.79%	26.0	MS	15.32%	9.0
21	GE	6.49%	41.0	USB	5.4%	24.0
21	X	5.99%	43.0	FITB	7.71%	16.0
21	NVDA	5.95%	43.0	FIS	6.04%	20.0
21	INTU	5.75%	41.0	ISRG	5.68%	20.0
21	NAVI	18.71%	12.0	HON	2.56%	42.0
21	PWR	13.67%	16.0	CDNS	4.5%	18.0
21	GLD	8.33%	26.0	CSTM	39.73%	2.0
21	CPRT	5.52%	39.0	CCL	3.61%	21.0
21	TEVA	5.64%	35.0	CMA	2.48%	27.0
21	COST	4.6%	36.0	KEY	2.35%	27.0
21	MSFT	10.94%	15.0	MSTR	12.49%	5.0
21	MNST	4.69%	34.0	GNRC	3.95%	15.0
21	JPM	3.68%	41.0	TFC	5.62%	9.0
21	AMAT	3.11%	38.0	WFC	15.97%	3.0
21	GS	2.73%	41.0	CSCO	1.99%	24.0
21	ORCL	2.55%	43.0	QQQ	11.44%	4.0

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 2025-05-02 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	ELAN	1.87%	19.0	AAP	2.61%	19.0
1	CYH	1.86%	18.0	TSLA	1.72%	11.0
1	AMC	1.73%	19.0	WDC	1.28%	14.0
1	X	1.18%	19.0	AMD	0.89%	17.0
1	INTU	1.06%	18.0	TXN	2.25%	5.0
1	CCL	0.95%	19.0	GNRC	1.12%	8.0
1	NVDA	0.9%	19.0	ADBE	0.51%	17.0
1	GE	0.9%	19.0	BAC	0.78%	11.0
1	MOS	0.88%	18.0	SBUX	0.69%	12.0
1	VST	0.8%	19.0	NEM	0.56%	14.0
1	AVGO	1.14%	12.0	KEY	3.36%	2.0
1	THC	0.71%	19.0	BUD	0.35%	19.0
1	UAA	0.64%	19.0	LNC	3.32%	2.0
1	LUMN	1.46%	8.0	UNH	1.65%	4.0
1	MU	0.63%	18.0	GME	0.55%	12.0
1	CSTM	0.49%	19.0	AMZN	0.38%	16.0
1	WYNN	0.51%	18.0	QCOM	0.66%	9.0
1	BA	0.73%	12.0	PRGO	0.35%	17.0
1	META	0.45%	19.0	HON	0.31%	19.0
1	CZR	2.02%	4.0	FITB	0.36%	16.0
1	GBTC	0.41%	19.0	HCA	1.43%	4.0
1	GS	0.42%	17.0	LW	1.73%	3.0
1	INTC	0.99%	7.0	ISRG	0.4%	12.0
1	MS	0.4%	17.0	CSCO	0.68%	7.0
1	LVS	1.63%	4.0	NAVI	0.33%	14.0
1	TDG	0.41%	16.0	HLT	0.3%	14.0
1	AA	0.36%	18.0	SPY	0.42%	9.0
1	AMGN	0.73%	8.0	BXP	0.2%	19.0
1	ORCL	0.34%	17.0	BA	1.21%	3.0
1	USB	0.33%	17.0	ZION	1.16%	3.0

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 2025-05-02 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	AMC	20.37%	10.0	AAP	32.99%	10.0
10	CYH	16.7%	10.0	TSLA	17.63%	8.0
10	ELAN	13.57%	10.0	WDC	11.22%	9.0
10	X	12.81%	10.0	AMD	7.46%	10.0
10	NVDA	11.23%	10.0	ADBE	6.66%	10.0
10	UAA	11.14%	10.0	GSK	4.42%	10.0
10	MU	11.5%	9.0	BUD	4.33%	10.0
10	GE	10.09%	10.0	BIIB	6.9%	6.0
10	CCL	9.87%	10.0	HON	4.07%	10.0
10	VST	9.43%	10.0	GNRC	6.64%	6.0
10	MOS	10.35%	9.0	JAZZ	4.94%	8.0
10	AVGO	10.9%	8.0	ON	3.86%	10.0
10	INTU	8.4%	10.0	PRGO	3.39%	10.0
10	THC	7.83%	10.0	QQQ	4.51%	7.0
10	GME	12.97%	6.0	BAC	5.14%	6.0
10	GBTC	7.31%	10.0	MNST	4.26%	7.0
10	AA	6.57%	10.0	TXN	9.79%	3.0
10	GOOGL	6.3%	10.0	BXP	2.67%	10.0
10	CSTM	5.18%	10.0	ZTS	3.79%	7.0
10	WYNN	5.11%	9.0	AMZN	3.72%	7.0
10	ORCL	4.34%	10.0	QCOM	4.3%	6.0
10	META	3.99%	10.0	CSCO	4.39%	5.0
10	NFLX	3.98%	9.0	BA	7.0%	3.0
10	GS	4.27%	8.0	NVS	2.23%	9.0
10	BA	4.82%	7.0	HSBC	3.22%	6.0
10	MS	3.55%	9.0	FIS	2.1%	9.0
10	HCA	5.02%	6.0	SPY	2.25%	8.0
10	JPM	2.84%	10.0	HCA	5.74%	3.0
10	KALU	3.51%	8.0	GME	5.65%	3.0
10	AZO	2.75%	9.0	SLV	1.48%	10.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MSTR	1.27%	181.0	MSTR	0.46%	292.0
1	LLY	0.25%	523.0	AMZN	0.21%	506.0
1	PWR	0.25%	475.0	TSLA	0.26%	370.0
1	GT	0.19%	508.0	VST	0.21%	401.0
1	GE	0.22%	424.0	T	0.17%	424.0
1	X	0.16%	546.0	ORLY	0.27%	237.0
1	AVGO	0.17%	531.0	FITB	0.23%	274.0
1	NVDA	0.29%	296.0	CDNS	0.3%	207.0
1	TDG	0.14%	605.0	HCA	0.2%	313.0
1	CPRT	0.13%	643.0	SBUX	0.19%	325.0
1	GME	0.23%	342.0	GME	0.33%	186.0
1	JPM	0.16%	498.0	WYNN	0.22%	252.0
1	EXPE	0.35%	215.0	ISRG	0.14%	374.0
1	PHM	0.13%	564.0	NFLX	0.23%	237.0
1	CTLT	0.17%	429.0	NAVI	0.15%	363.0
1	HLT	0.14%	504.0	TEVA	0.35%	147.0
1	INTU	0.19%	363.0	PCG	0.17%	301.0
1	QQQ	0.11%	572.0	HD	0.11%	439.0
1	MU	0.12%	539.0	SNY	0.08%	623.0
1	OXY	0.16%	373.0	KEY	0.19%	248.0
1	COST	0.1%	631.0	GBTC	0.26%	167.0
1	AAPL	0.13%	452.0	TRGP	0.33%	131.0
1	ORCL	0.12%	483.0	IRM	0.24%	181.0
1	TEVA	0.12%	474.0	META	0.14%	302.0
1	MNST	0.15%	373.0	ORCL	0.36%	119.0
1	GS	0.14%	387.0	TMUS	0.08%	556.0
1	THC	0.11%	463.0	CAH	0.17%	244.0
1	NFLX	0.28%	182.0	RIO	0.14%	295.0
1	WFC	0.25%	203.0	GNRC	0.11%	365.0
1	AZO	0.1%	499.0	CSTM	0.38%	101.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	3.62%	302.0	MSTR	4.06%	292.0
10	MSTR	5.5%	178.0	VST	2.22%	401.0
10	AVGO	1.77%	537.0	TSLA	1.73%	370.0
10	GE	2.21%	425.0	AMZN	1.17%	500.0
10	LLY	1.71%	524.0	META	1.5%	306.0
10	PWR	1.75%	478.0	GBTC	2.7%	167.0
10	TDG	1.34%	602.0	NFLX	1.8%	239.0
10	PHM	1.35%	561.0	CDNS	1.96%	214.0
10	THC	1.51%	462.0	TMUS	0.76%	552.0
10	GME	2.02%	345.0	ISRG	1.03%	377.0
10	ORCL	1.4%	485.0	CAH	1.49%	244.0
10	JPM	1.32%	500.0	GILD	0.67%	536.0
10	CPRT	0.97%	646.0	WYNN	1.33%	258.0
10	WDC	1.6%	393.0	BUD	0.7%	487.0
10	X	1.11%	555.0	IRM	1.89%	180.0
10	AZO	1.21%	501.0	SNY	0.53%	622.0
10	MU	1.1%	541.0	HCA	1.05%	312.0
10	COST	0.94%	632.0	MSFT	1.34%	238.0
10	META	2.22%	250.0	ADBE	0.66%	478.0
10	TRGP	1.01%	542.0	GS	1.1%	275.0
10	ACGL	1.05%	503.0	TEVA	2.02%	149.0
10	FCX	0.93%	561.0	ORLY	1.27%	235.0
10	HLT	0.96%	512.0	HSBC	0.57%	503.0
10	VST	2.06%	234.0	AVGO	2.72%	105.0
10	NFLX	2.67%	180.0	SLV	0.55%	506.0
10	IRM	0.89%	493.0	TRGP	2.11%	131.0
10	GWW	0.89%	462.0	BAC	0.85%	306.0
10	DHI	0.62%	636.0	GWW	1.2%	199.0
10	CTLT	0.91%	430.0	POST	0.46%	517.0
10	CAH	0.95%	410.0	HD	0.54%	440.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	GE	5.26%	409.0	MSTR	9.29%	292.0
21	NVDA	6.85%	292.0	VST	4.77%	401.0
21	PWR	4.12%	469.0	TSLA	4.05%	365.0
21	LLY	3.69%	515.0	META	4.48%	306.0
21	TDG	3.1%	593.0	AMZN	2.79%	491.0
21	MSTR	10.92%	167.0	GILD	2.16%	533.0
21	AVGO	3.16%	529.0	GBTC	6.15%	168.0
21	PHM	2.82%	547.0	TMUS	1.76%	547.0
21	THC	3.27%	449.0	CAH	3.44%	244.0
21	ORCL	3.06%	470.0	NFLX	3.43%	238.0
21	CPRT	2.21%	637.0	ISRG	2.06%	368.0
21	X	2.42%	551.0	CDNS	3.4%	216.0
21	COST	2.15%	616.0	IRM	3.91%	172.0
21	AZO	2.63%	488.0	HSBC	1.36%	492.0
21	WDC	3.25%	391.0	ORLY	2.99%	223.0
21	TRGP	2.24%	527.0	GS	2.4%	275.0
21	JPM	2.35%	486.0	WFC	1.33%	470.0
21	VST	4.88%	223.0	HCA	2.02%	308.0
21	NFLX	6.31%	167.0	GME	3.34%	185.0
21	EXPE	4.74%	212.0	AVGO	5.76%	105.0
21	GWW	2.19%	454.0	TRGP	4.53%	130.0
21	HLT	1.97%	504.0	GNRC	1.6%	366.0
21	ACGL	2.04%	487.0	SLV	1.17%	496.0
21	MNST	2.57%	370.0	USB	1.66%	343.0
21	META	3.77%	239.0	AMGN	1.32%	413.0
21	GME	2.66%	335.0	MSFT	2.28%	232.0
21	CAH	2.15%	395.0	BUD	1.1%	470.0
21	FCX	1.55%	548.0	BAC	1.73%	298.0
21	MU	1.61%	526.0	ABBV	1.38%	370.0
21	IRM	1.73%	486.0	HD	1.16%	435.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	25.61%	259.0	MSTR	20.55%	287.0
63	LLY	12.69%	505.0	VST	14.71%	401.0
63	GE	15.87%	367.0	META	16.58%	302.0
63	AVGO	11.43%	497.0	GBTC	29.22%	167.0
63	TDG	9.11%	569.0	GILD	6.87%	519.0
63	PHM	9.03%	524.0	GME	17.94%	186.0
63	MSTR	33.19%	140.0	AMZN	6.87%	467.0
63	X	7.79%	537.0	TSLA	9.31%	329.0
63	PWR	8.85%	459.0	NFLX	12.37%	236.0
63	TRGP	7.75%	502.0	TMUS	5.29%	544.0
63	ETRN	11.08%	347.0	HSBC	5.95%	464.0
63	VST	17.45%	202.0	HCA	8.72%	286.0
63	THC	8.0%	415.0	WFC	5.3%	464.0
63	CPRT	5.52%	599.0	ISRG	6.66%	344.0
63	COST	5.49%	581.0	CAH	8.61%	243.0
63	DHI	5.23%	600.0	POST	4.3%	462.0
63	JPM	6.99%	444.0	GS	7.23%	274.0
63	ORCL	6.75%	445.0	WRK	9.08%	192.0
63	AZO	6.26%	478.0	CDNS	8.42%	198.0
63	IRM	6.47%	462.0	AVGO	15.03%	105.0
63	GWW	7.01%	425.0	ORLY	8.0%	191.0
63	CMG	5.31%	553.0	TRGP	10.59%	129.0
63	HLT	5.74%	466.0	XOM	4.32%	314.0
63	ACGL	5.51%	458.0	SLV	2.92%	464.0
63	TEVA	5.71%	428.0	BAC	4.54%	283.0
63	CAH	6.52%	364.0	ADBE	2.62%	451.0
63	MSI	6.39%	349.0	NVS	3.0%	387.0
63	MNST	6.49%	336.0	ELAN	5.79%	199.0
63	LEN	3.62%	592.0	TEVA	8.1%	142.0
63	ORLY	4.94%	420.0	MSI	5.41%	205.0

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

Period examined: All model dates from 2022-01-31 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	71.43%	226.0	MSTR	83.73%	285.0
126	AVGO	26.53%	451.0	VST	30.77%	401.0
126	LLY	24.92%	480.0	GBTC	77.19%	159.0
126	GE	35.92%	315.0	META	40.11%	291.0
126	TDG	19.27%	525.0	NFLX	30.61%	232.0
126	PHM	19.88%	500.0	AMZN	14.61%	435.0
126	TRGP	21.98%	447.0	TMUS	11.09%	537.0
126	VST	62.94%	150.0	ISRG	17.33%	341.0
126	IRM	19.96%	403.0	WFC	12.86%	439.0
126	THC	21.98%	360.0	GILD	11.74%	479.0
126	PWR	17.79%	430.0	GME	31.2%	160.0
126	CPRT	13.19%	564.0	CAH	20.26%	243.0
126	DHI	13.19%	548.0	HSBC	10.56%	415.0
126	X	14.47%	493.0	HCA	16.35%	266.0
126	ORCL	18.28%	390.0	TSLA	12.38%	307.0
126	CMG	12.86%	500.0	GS	13.75%	273.0
126	MSTR	62.6%	101.0	POST	8.49%	424.0
126	COST	11.93%	528.0	ACGL	19.86%	170.0
126	LEN	11.43%	547.0	AVGO	32.27%	104.0
126	ETRN	19.51%	313.0	SLV	7.69%	425.0
126	GWW	16.31%	365.0	CCL	19.7%	164.0
126	JPM	14.86%	398.0	GWW	15.67%	190.0
126	TEVA	15.6%	378.0	CDNS	17.37%	165.0
126	ORLY	13.47%	396.0	MSI	13.74%	195.0
126	GOOGL	12.19%	427.0	ORLY	14.6%	171.0
126	HLT	12.31%	421.0	GE	10.97%	226.0
126	MU	10.28%	474.0	XOM	8.48%	290.0
126	MSI	15.34%	313.0	ADBE	5.82%	410.0
126	WYNN	13.45%	337.0	HD	6.34%	373.0
126	CDNS	10.83%	418.0	THC	22.03%	105.0

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

Period examined: All model dates from 2022-01-31 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	155.44%	188.0	MSTR	246.15%	274.0
252	LLY	60.81%	439.0	VST	115.09%	402.0
252	PHM	59.97%	388.0	META	94.22%	256.0
252	THC	71.15%	302.0	GBTC	148.89%	134.0
252	GBTC	76.08%	269.0	AMZN	36.59%	358.0
252	GE	71.71%	272.0	NFLX	68.76%	175.0
252	TDG	44.96%	419.0	TMUS	23.18%	497.0
252	TRGP	51.16%	352.0	ISRG	41.62%	270.0
252	DHI	38.28%	450.0	WFC	26.91%	357.0
252	AVGO	44.5%	363.0	CAH	37.49%	238.0
252	CPRT	32.84%	459.0	ACGL	50.75%	169.0
252	IRM	45.83%	316.0	GE	47.49%	168.0
252	LEN	29.79%	457.0	AVGO	79.08%	96.0
252	PWR	41.52%	325.0	ADBE	23.31%	315.0
252	VST	161.16%	82.0	HSBC	22.65%	315.0
252	CMG	32.07%	395.0	SLV	21.68%	318.0
252	MU	33.77%	369.0	GME	57.37%	116.0
252	TEVA	39.63%	308.0	GS	28.06%	237.0
252	COST	27.98%	410.0	POST	16.31%	394.0
252	CCL	37.45%	294.0	GWW	31.67%	188.0
252	X	27.76%	389.0	MSI	31.28%	184.0
252	ORLY	27.27%	385.0	GILD	14.57%	392.0
252	ORCL	35.09%	299.0	CDNS	43.16%	124.0
252	AMAT	28.94%	359.0	JPM	30.71%	174.0
252	AMD	31.39%	329.0	INTU	24.13%	221.0
252	GOOGL	28.34%	362.0	ORCL	45.32%	117.0
252	HLT	31.79%	306.0	TRGP	42.82%	117.0
252	QQQ	24.23%	401.0	HCA	19.76%	240.0
252	GWW	36.42%	260.0	TEVA	43.56%	106.0
252	ETRN	36.35%	253.0	GLD	17.46%	238.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MSTR	1.37%	142.0	LUMN	0.88%	71.0
1	AVGO	0.41%	167.0	GILD	0.33%	136.0
1	LUMN	0.67%	84.0	TSLA	0.34%	133.0
1	ORCL	0.3%	176.0	INTC	0.46%	96.0
1	UAA	0.38%	128.0	SBUX	0.31%	140.0
1	NFLX	0.35%	136.0	EXPE	0.23%	183.0
1	PWR	0.31%	149.0	ORLY	0.28%	150.0
1	JPM	0.2%	210.0	BXP	0.27%	144.0
1	TMUS	0.29%	127.0	T	0.25%	136.0
1	COST	0.17%	216.0	FIS	0.34%	99.0
1	INTU	0.21%	169.0	VNO	0.34%	93.0
1	CAH	0.19%	184.0	AMZN	0.21%	144.0
1	GS	0.24%	148.0	AAP	0.23%	130.0
1	HLT	0.18%	193.0	CDNS	0.37%	78.0
1	MNST	0.2%	168.0	BUD	0.16%	167.0
1	GME	0.32%	104.0	CMCSA	0.21%	131.0
1	TRGP	0.16%	185.0	CCL	0.4%	66.0
1	CPRT	0.15%	183.0	GE	0.42%	63.0
1	EXPE	2.83%	10.0	NAVI	0.15%	164.0
1	GE	0.18%	150.0	MS	1.7%	13.0
1	GLD	0.32%	82.0	CHTR	0.17%	131.0
1	AMC	0.14%	184.0	KEY	0.21%	104.0
1	AZO	0.16%	150.0	BAC	0.2%	103.0
1	X	0.16%	151.0	ZTS	0.12%	173.0
1	THC	0.15%	156.0	CSCO	0.17%	121.0
1	CMA	0.28%	81.0	IRM	0.49%	41.0
1	LVS	0.19%	117.0	MU	0.68%	29.0
1	GBTC	0.16%	129.0	VFC	0.35%	55.0
1	TSLA	0.85%	24.0	PWR	0.49%	40.0
1	T	0.43%	45.0	FITB	0.34%	57.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MSTR	6.58%	139.0	TSLA	4.45%	133.0
10	NFLX	3.31%	134.0	LUMN	5.61%	73.0
10	GME	3.51%	107.0	EXPE	1.86%	189.0
10	JPM	1.64%	212.0	GILD	2.44%	140.0
10	MOS	1.88%	169.0	VNO	2.8%	94.0
10	UAA	2.54%	124.0	BAC	2.39%	102.0
10	META	2.3%	137.0	ISRG	2.32%	104.0
10	AVGO	1.81%	173.0	CSCO	1.87%	125.0
10	CAH	1.67%	181.0	BUD	1.39%	163.0
10	TRGP	1.54%	190.0	WFC	2.02%	112.0
10	ORCL	1.61%	178.0	CHTR	1.7%	130.0
10	GE	1.79%	151.0	IRM	5.38%	40.0
10	HLT	1.32%	201.0	ORLY	1.44%	148.0
10	COST	1.18%	217.0	VFC	3.27%	60.0
10	TMUS	1.96%	131.0	USB	1.21%	161.0
10	NVDA	2.1%	112.0	AMZN	1.41%	138.0
10	AZO	1.45%	152.0	SNY	1.16%	166.0
10	BA	1.82%	120.0	T	1.49%	125.0
10	GLD	2.59%	77.0	GNRC	1.45%	123.0
10	THC	1.15%	155.0	B	1.98%	87.0
10	MS	0.89%	192.0	HSBC	0.93%	182.0
10	MNST	0.97%	172.0	CVS	0.91%	178.0
10	INTU	0.99%	167.0	WYNN	1.83%	88.0
10	CPRT	0.89%	186.0	NEM	0.99%	162.0
10	CYH	1.3%	124.0	BXP	1.04%	147.0
10	KEY	2.67%	60.0	QCOM	2.37%	63.0
10	GBTC	1.04%	126.0	PWR	3.69%	39.0
10	XOM	1.21%	108.0	TFC	0.94%	151.0
10	NEM	3.34%	37.0	UNH	2.03%	70.0
10	MSI	0.8%	147.0	LNC	2.76%	51.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	MSTR	14.29%	128.0	TSLA	8.64%	128.0
21	NFLX	7.36%	121.0	LUMN	13.65%	69.0
21	GME	6.85%	97.0	GILD	5.94%	137.0
21	CAH	3.92%	166.0	EXPE	3.36%	177.0
21	JPM	3.17%	198.0	CHTR	4.85%	117.0
21	GE	4.28%	135.0	WFC	4.58%	109.0
21	TRGP	3.29%	175.0	ISRG	4.86%	95.0
21	COST	2.7%	201.0	VFC	8.07%	57.0
21	META	4.31%	126.0	VNO	5.33%	84.0
21	TMUS	4.06%	124.0	CSCO	3.48%	120.0
21	ORCL	2.92%	163.0	TFC	2.92%	140.0
21	MNST	2.82%	165.0	SNY	2.66%	151.0
21	HLT	2.34%	193.0	ORLY	2.94%	136.0
21	THC	2.87%	142.0	CVS	2.12%	170.0
21	GLD	5.66%	71.0	T	3.09%	114.0
21	AZO	2.87%	139.0	GNRC	3.02%	116.0
21	CPRT	2.13%	177.0	USB	2.18%	156.0
21	MOS	2.34%	156.0	BUD	2.32%	146.0
21	X	2.23%	156.0	IRM	10.2%	32.0
21	BA	3.23%	107.0	HSBC	1.9%	171.0
21	PWR	2.31%	143.0	AMZN	2.48%	129.0
21	GBTC	2.93%	110.0	BXP	2.25%	135.0
21	KEY	5.59%	56.0	LNC	5.76%	52.0
21	MS	1.7%	179.0	AMGN	2.47%	117.0
21	UAA	2.59%	113.0	BAC	3.07%	94.0
21	AVGO	1.75%	165.0	B	3.5%	82.0
21	T	5.59%	50.0	VZ	1.56%	182.0
21	VICI	2.52%	101.0	NEM	1.74%	160.0
21	CMA	3.01%	73.0	WYNN	3.27%	83.0
21	MSI	1.51%	142.0	LVS	6.05%	43.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	MSTR	42.59%	101.0	TSLA	30.57%	92.0
63	TRGP	10.34%	150.0	GILD	16.92%	123.0
63	CAH	10.58%	135.0	HSBC	10.02%	143.0
63	NFLX	14.93%	93.0	EXPE	10.22%	139.0
63	VST	9.45%	118.0	LUMN	25.54%	54.0
63	MNST	8.4%	131.0	WFC	11.15%	103.0
63	TMUS	9.59%	110.0	NFLX	19.56%	57.0
63	MS	6.75%	156.0	T	13.43%	81.0
63	AVGO	7.64%	133.0	VNO	20.45%	52.0
63	JPM	6.43%	156.0	SNY	8.15%	123.0
63	AZO	7.23%	129.0	BMY	6.07%	152.0
63	COST	5.1%	166.0	CCL	19.6%	46.0
63	GE	8.29%	93.0	ORLY	8.58%	104.0
63	GME	11.94%	60.0	CVS	5.99%	137.0
63	T	14.52%	48.0	ISRG	9.64%	71.0
63	GLD	14.49%	47.0	CHTR	7.28%	90.0
63	HLT	4.01%	155.0	TMUS	15.66%	40.0
63	BA	6.91%	86.0	B	8.7%	70.0
63	PWR	4.24%	133.0	CSCO	6.03%	95.0
63	X	3.97%	142.0	VZ	3.62%	150.0
63	CMA	6.78%	79.0	AMZN	5.12%	105.0
63	CSCO	11.39%	46.0	SLV	3.78%	141.0
63	MSI	4.21%	120.0	BXP	3.84%	131.0
63	GWW	3.03%	160.0	GE	7.83%	62.0
63	ORCL	3.48%	138.0	MSTR	36.94%	13.0
63	CPRT	3.44%	139.0	BAC	5.94%	79.0
63	GBTC	5.25%	91.0	NVS	3.96%	117.0
63	BUD	14.23%	30.0	NEM	3.35%	134.0
63	VICI	4.26%	99.0	GBTC	13.75%	32.0
63	META	4.43%	92.0	CYH	18.92%	22.0

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

Period examined: All model dates from 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	MSTR	89.8%	62.0	GILD	31.28%	83.0
126	VST	38.12%	66.0	EXPE	27.7%	93.0
126	TRGP	25.16%	95.0	WFC	28.32%	78.0
126	AVGO	24.67%	87.0	HSBC	22.67%	94.0
126	JPM	18.03%	110.0	NFLX	40.04%	53.0
126	CAH	21.62%	89.0	TSLA	30.02%	70.0
126	MS	18.76%	100.0	T	25.62%	65.0
126	GBTC	33.87%	54.0	CCL	43.05%	37.0
126	NFLX	42.43%	39.0	ORLY	18.28%	84.0
126	COST	12.05%	113.0	BMY	15.95%	95.0
126	TMUS	18.74%	67.0	MSTR	120.74%	11.0
126	HLT	9.36%	110.0	VNO	32.28%	35.0
126	CPRT	9.89%	104.0	GBTC	46.15%	24.0
126	AZO	13.11%	78.0	TMUS	27.51%	33.0
126	CSCO	27.99%	35.0	CHTR	10.87%	75.0
126	META	16.62%	54.0	CSCO	14.42%	54.0
126	ORCL	10.18%	83.0	META	25.81%	30.0
126	ISRG	21.39%	38.0	AMZN	10.53%	73.0
126	CMA	13.34%	60.0	VFC	21.59%	35.0
126	GS	16.23%	46.0	GLD	19.86%	38.0
126	BA	14.79%	48.0	NWL	20.08%	37.0
126	PWR	6.25%	104.0	ISRG	10.71%	68.0
126	MNST	8.84%	73.0	GE	11.74%	55.0
126	GME	16.88%	38.0	SLV	5.88%	102.0
126	GWW	6.32%	100.0	GS	20.52%	29.0
126	GE	12.94%	41.0	BAC	7.46%	74.0
126	T	23.31%	21.0	JAZZ	10.46%	50.0
126	MSI	5.71%	84.0	GME	11.5%	40.0
126	AMZN	19.54%	23.0	TRGP	41.36%	10.0
126	GOOGL	6.9%	61.0	LNC	13.97%	28.0

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 2025-03-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MSTR	1.41%	45.0	AAP	1.01%	41.0
1	GT	1.34%	35.0	FIS	0.76%	37.0
1	MOS	1.0%	45.0	MU	1.01%	25.0
1	LUMN	1.32%	23.0	INTC	1.22%	20.0
1	INTU	0.58%	50.0	BAC	0.94%	25.0
1	ELAN	1.23%	21.0	MS	2.17%	10.0
1	NFLX	0.48%	49.0	AMD	0.72%	30.0
1	CZR	0.66%	35.0	PWR	0.91%	20.0
1	CPRT	0.46%	47.0	BUD	0.31%	54.0
1	EXPE	4.97%	4.0	WDC	0.58%	29.0
1	LLY	0.96%	20.0	FITB	0.41%	32.0
1	AMC	0.33%	59.0	CSTM	6.3%	2.0
1	TDG	0.48%	38.0	CLF	0.49%	25.0
1	CAH	0.33%	54.0	GE	6.07%	2.0
1	AVGO	0.42%	41.0	TEVA	6.04%	2.0
1	BA	0.45%	37.0	CSCO	0.39%	30.0
1	AZO	0.6%	28.0	KALU	0.47%	24.0
1	NVDA	0.37%	43.0	CDNS	0.74%	14.0
1	GE	0.26%	60.0	UNH	0.44%	23.0
1	MNST	0.39%	40.0	B	0.44%	23.0
1	VST	0.48%	32.0	BXP	0.67%	14.0
1	CSTM	0.56%	27.0	THC	2.93%	3.0
1	HSBC	1.37%	10.0	IRM	0.37%	21.0
1	THC	0.25%	55.0	HCA	0.26%	30.0
1	PHM	0.32%	42.0	CVS	0.18%	42.0
1	COST	0.23%	56.0	NEM	0.22%	35.0
1	USB	0.39%	33.0	VNO	0.16%	46.0
1	NWL	0.59%	21.0	IEP	7.1%	1.0
1	GLD	0.33%	36.0	HON	0.13%	49.0
1	DHI	0.32%	36.0	NVS	0.12%	56.0

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 2025-03-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MOS	10.46%	35.0	TSLA	5.18%	39.0
10	MSTR	7.99%	37.0	PWR	10.44%	17.0
10	BA	7.09%	33.0	KALU	5.39%	23.0
10	THC	4.97%	47.0	BUD	2.66%	45.0
10	GME	5.35%	43.0	IRM	6.57%	18.0
10	GE	4.25%	52.0	ELAN	6.48%	18.0
10	CYH	6.82%	32.0	AAP	3.22%	35.0
10	CSTM	10.45%	20.0	FIS	3.43%	29.0
10	NFLX	5.15%	40.0	BAC	4.82%	20.0
10	CAH	3.5%	46.0	CHTR	2.53%	37.0
10	GT	5.27%	30.0	NEM	3.24%	26.0
10	WDC	6.68%	22.0	MS	8.77%	9.0
10	AVGO	3.9%	37.0	MSTR	15.38%	5.0
10	FCX	4.2%	34.0	QQQ	6.07%	12.0
10	INTU	3.17%	43.0	QCOM	3.46%	20.0
10	GLD	4.48%	29.0	MU	2.6%	24.0
10	NVDA	3.01%	43.0	MSFT	2.42%	25.0
10	CDNS	5.34%	22.0	AMD	2.42%	23.0
10	NAVI	9.79%	12.0	CSTM	26.45%	2.0
10	CPRT	2.47%	46.0	USB	2.19%	24.0
10	NEM	6.54%	17.0	BA	4.57%	11.0
10	JPM	2.12%	51.0	HCA	1.71%	28.0
10	GBTC	3.09%	35.0	ISRG	1.61%	29.0
10	X	6.55%	14.0	HON	1.02%	45.0
10	MSFT	5.37%	17.0	CVS	1.2%	36.0
10	AMC	1.72%	52.0	MNST	3.79%	11.0
10	LVS	4.7%	19.0	FITB	1.59%	25.0
10	COST	1.8%	47.0	AAPL	2.64%	14.0
10	MU	5.04%	16.0	CMCSA	1.06%	34.0
10	MNST	2.21%	36.0	CMA	0.98%	36.0

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 2025-03-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	MSTR	20.68%	28.0	KALU	17.89%	21.0
21	THC	11.24%	36.0	TSLA	11.53%	32.0
21	MOS	15.63%	25.0	PWR	16.92%	15.0
21	NFLX	12.88%	30.0	MU	7.67%	24.0
21	GME	10.32%	36.0	BUD	4.99%	33.0
21	WDC	15.59%	20.0	MSFT	7.12%	21.0
21	BA	11.84%	24.0	NEM	6.44%	23.0
21	GT	11.22%	25.0	HCA	5.77%	25.0
21	CSTM	23.35%	12.0	CHTR	5.5%	26.0
21	CAH	7.75%	36.0	MS	15.32%	9.0
21	GE	6.49%	41.0	IRM	13.77%	10.0
21	INTU	6.1%	36.0	USB	5.82%	23.0
21	GLD	8.28%	25.0	FITB	7.71%	16.0
21	NAVI	18.55%	11.0	WYNN	9.32%	13.0
21	CPRT	5.36%	38.0	FIS	6.04%	20.0
21	TEVA	5.64%	35.0	ISRG	5.68%	20.0
21	PWR	13.47%	14.0	HON	2.72%	41.0
21	GBTC	7.33%	24.0	CSTM	39.73%	2.0
21	COST	4.6%	36.0	CDNS	5.1%	15.0
21	MSFT	10.94%	15.0	CCL	3.61%	21.0
21	MNST	4.69%	34.0	CMA	2.48%	27.0
21	HLT	4.24%	37.0	KEY	2.35%	27.0
21	JPM	3.68%	41.0	MSTR	12.49%	5.0
21	CYH	5.86%	25.0	GNRC	3.95%	15.0
21	AVGO	4.98%	29.0	ELAN	3.29%	17.0
21	CDNS	11.86%	12.0	TFC	5.62%	9.0
21	GS	2.73%	41.0	WFC	15.97%	3.0
21	GWW	3.55%	30.0	QQQ	11.44%	4.0
21	META	3.17%	33.0	LNC	9.06%	5.0
21	NVDA	2.76%	36.0	THC	22.27%	2.0

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 2025-05-02 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	ELAN	2.76%	15.0	AAP	3.95%	12.0
1	AMC	1.92%	16.0	TSLA	2.02%	9.0
1	INTU	1.32%	14.0	WDC	1.28%	14.0
1	CYH	1.52%	12.0	TXN	2.25%	5.0
1	GE	0.9%	19.0	GNRC	1.12%	8.0
1	MOS	0.88%	18.0	BAC	0.78%	11.0
1	AVGO	1.14%	12.0	SBUX	0.69%	12.0
1	THC	0.71%	19.0	AMD	0.82%	10.0
1	MU	0.86%	15.0	BXP	0.72%	11.0
1	UAA	0.68%	18.0	KEY	3.36%	2.0
1	LUMN	1.46%	8.0	BUD	0.35%	19.0
1	NVDA	1.5%	7.0	LNC	3.32%	2.0
1	WYNN	0.51%	18.0	UNH	1.65%	4.0
1	BA	0.73%	12.0	NVS	0.41%	16.0
1	CZR	2.02%	4.0	AMZN	0.38%	16.0
1	GS	0.53%	15.0	QCOM	0.66%	9.0
1	GBTC	0.41%	19.0	HCA	1.43%	4.0
1	TEVA	0.42%	18.0	FIS	0.36%	15.0
1	INTC	0.99%	7.0	FITB	0.35%	15.0
1	MS	0.4%	17.0	LW	1.73%	3.0
1	LVS	1.63%	4.0	ISRG	0.4%	12.0
1	TDG	0.41%	16.0	CSCO	0.68%	7.0
1	AMGN	0.73%	8.0	NAVI	0.33%	14.0
1	ORCL	0.34%	17.0	HON	0.58%	8.0
1	USB	0.33%	17.0	NEM	0.38%	12.0
1	HD	1.11%	5.0	HLT	0.3%	14.0
1	KALU	0.42%	13.0	CHTR	0.24%	16.0
1	CCL	0.91%	6.0	SPY	0.42%	9.0
1	CSTM	0.42%	13.0	BA	1.21%	3.0
1	AZO	0.39%	13.0	ZION	1.16%	3.0

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 2025-05-02 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	AMC	19.71%	9.0	AAP	25.4%	5.0
10	CYH	23.65%	7.0	WDC	11.22%	9.0
10	ELAN	16.12%	8.0	TSLA	16.35%	6.0
10	UAA	11.14%	10.0	GSK	4.42%	10.0
10	MU	11.5%	9.0	BUD	4.33%	10.0
10	GE	10.09%	10.0	BIIB	6.9%	6.0
10	MOS	10.35%	9.0	GNRC	6.64%	6.0
10	AVGO	10.9%	8.0	JAZZ	4.94%	8.0
10	NVDA	13.18%	6.0	QQQ	4.51%	7.0
10	THC	7.83%	10.0	BAC	5.14%	6.0
10	GME	12.97%	6.0	MNST	4.26%	7.0
10	GBTC	7.31%	10.0	ADBE	7.39%	4.0
10	AA	7.6%	9.0	TXN	9.79%	3.0
10	INTU	9.76%	6.0	PRGO	3.47%	8.0
10	WYNN	5.11%	9.0	ZTS	3.79%	7.0
10	ORCL	4.34%	10.0	NVS	3.75%	7.0
10	CSTM	6.4%	6.0	AMZN	3.72%	7.0
10	VST	7.56%	5.0	QCOM	4.3%	6.0
10	NFLX	3.98%	9.0	CSCO	4.39%	5.0
10	BA	4.82%	7.0	BA	7.0%	3.0
10	GS	4.77%	7.0	HSBC	3.22%	6.0
10	META	3.61%	9.0	SPY	2.25%	8.0
10	MS	3.55%	9.0	HCA	5.74%	3.0
10	GOOGL	5.18%	6.0	SNY	2.1%	8.0
10	HCA	5.02%	6.0	HON	4.03%	4.0
10	KALU	3.51%	8.0	BXP	2.27%	7.0
10	JPM	2.82%	9.0	FIS	2.14%	7.0
10	AZO	2.75%	9.0	GME	7.01%	2.0
10	CAH	2.67%	9.0	CHTR	1.54%	9.0
10	TXN	4.72%	5.0	MSI	1.94%	7.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	NVDA	0.26%	487.0	MSTR	0.42%	104.0
1	AMC	1.81%	57.0	FIS	0.26%	151.0
1	ON	0.52%	195.0	INTC	1.11%	19.0
1	VST	0.87%	104.0	BHC	1.1%	17.0
1	CYH	0.56%	121.0	JAZZ	0.2%	78.0
1	CCL	1.29%	53.0	WDC	3.72%	4.0
1	GBTC	0.91%	65.0	VNO	0.43%	33.0
1	AA	0.66%	69.0	GSK	0.31%	42.0
1	X	0.3%	147.0	THC	0.43%	30.0
1	GME	0.32%	136.0	NWL	0.23%	51.0
1	DHI	0.35%	124.0	VST	2.92%	4.0
1	BHC	0.4%	102.0	CZR	5.75%	2.0
1	CMG	0.46%	87.0	INTU	0.79%	14.0
1	AVGO	0.55%	66.0	LVS	0.95%	11.0
1	AMAT	0.12%	295.0	IEP	0.61%	17.0
1	ETRN	1.05%	32.0	GILD	0.49%	20.0
1	GOOGL	0.12%	242.0	CAH	0.49%	18.0
1	TEVA	0.62%	38.0	AAPL	1.43%	6.0
1	PWR	0.14%	160.0	BMY	0.2%	43.0
1	MOS	0.19%	119.0	CCL	1.69%	4.0
1	ORCL	0.15%	139.0	CLF	0.82%	8.0
1	CDNS	0.61%	31.0	ADBE	0.17%	30.0
1	VNO	0.17%	100.0	CHTR	0.05%	95.0
1	CZR	0.13%	130.0	META	0.06%	88.0
1	TXN	0.25%	67.0	LUMN	0.55%	7.0
1	ACGL	0.49%	32.0	IRM	1.74%	2.0
1	WRK	0.36%	41.0	UNH	0.1%	34.0
1	COST	0.35%	41.0	WRK	3.35%	1.0
1	INTU	0.36%	37.0	JPM	0.8%	4.0
1	MSFT	0.21%	63.0	ORLY	0.35%	7.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	2.13%	482.0	MSTR	8.26%	104.0
10	VST	9.12%	103.0	INTC	15.38%	23.0
10	X	4.48%	138.0	NFLX	1.3%	224.0
10	GBTC	8.34%	64.0	NWL	3.22%	51.0
10	AVGO	6.21%	66.0	CHTR	1.53%	94.0
10	ON	1.9%	197.0	OXY	15.3%	9.0
10	ETRN	10.76%	32.0	SBUX	1.69%	72.0
10	PWR	2.02%	160.0	CAH	6.24%	18.0
10	TEVA	7.77%	38.0	AMZN	2.9%	38.0
10	CYH	2.42%	121.0	FIS	0.65%	150.0
10	CMG	3.2%	91.0	AMD	4.02%	24.0
10	AMC	5.32%	54.0	ELAN	6.72%	11.0
10	ELAN	4.43%	48.0	KALU	3.17%	21.0
10	DHI	1.7%	124.0	INTU	4.55%	14.0
10	AMAT	0.64%	301.0	ADBE	2.12%	29.0
10	CCL	4.12%	47.0	META	0.65%	88.0
10	CDNS	5.19%	29.0	LUMN	7.99%	7.0
10	MSFT	2.23%	63.0	AMC	3.63%	15.0
10	VNO	1.37%	100.0	VICI	3.15%	17.0
10	GME	0.96%	136.0	GME	5.24%	10.0
10	LVS	3.73%	32.0	EXPE	2.6%	19.0
10	COST	2.9%	41.0	NVS	1.34%	33.0
10	FCX	2.44%	47.0	GILD	1.89%	20.0
10	PHM	0.57%	179.0	BHC	2.35%	16.0
10	AA	1.44%	69.0	GBTC	5.35%	7.0
10	GOOGL	0.4%	240.0	ORLY	4.14%	7.0
10	WYNN	2.82%	32.0	HD	1.55%	18.0
10	TDG	1.53%	58.0	BA	4.93%	5.0
10	INTU	2.41%	36.0	SLV	2.74%	8.0
10	GE	3.44%	25.0	IRM	19.07%	1.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	5.32%	477.0	MSTR	19.65%	104.0
21	VST	16.86%	97.0	NFLX	3.34%	224.0
21	X	12.0%	127.0	SBUX	5.77%	74.0
21	GBTC	16.37%	64.0	ELAN	39.49%	10.0
21	ETRN	23.66%	32.0	NWL	6.9%	51.0
21	AVGO	11.52%	60.0	CHTR	2.32%	94.0
21	TEVA	18.34%	37.0	CAH	11.2%	18.0
21	PWR	3.45%	160.0	AMC	11.64%	15.0
21	ON	2.74%	197.0	OXY	16.38%	9.0
21	CMG	5.45%	90.0	META	1.67%	88.0
21	ELAN	9.7%	46.0	AMD	8.52%	16.0
21	PHM	2.44%	177.0	INTC	6.18%	20.0
21	VNO	3.93%	98.0	INTU	8.68%	14.0
21	AMC	7.03%	53.0	AMZN	2.98%	37.0
21	DHI	2.86%	122.0	VICI	6.45%	17.0
21	LVS	10.56%	32.0	TSLA	0.67%	158.0
21	MSFT	5.25%	63.0	ADBE	3.31%	24.0
21	CYH	2.9%	112.0	GME	8.62%	9.0
21	BHC	2.46%	104.0	HD	4.25%	18.0
21	MS	1.84%	130.0	GBTC	10.58%	7.0
21	CDNS	8.55%	27.0	CVS	5.36%	13.0
21	LLY	8.77%	26.0	BA	13.38%	5.0
21	AMAT	0.67%	298.0	FIS	0.38%	150.0
21	FCX	4.25%	46.0	GILD	2.76%	20.0
21	AAP	3.88%	49.0	ORLY	7.81%	7.0
21	GOOGL	0.72%	239.0	KALU	2.45%	21.0
21	CCL	4.35%	39.0	POST	6.27%	7.0
21	QQQ	0.84%	191.0	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

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	15.24%	467.0	MSTR	50.14%	104.0
63	VST	32.66%	80.0	NFLX	11.51%	224.0
63	VNO	19.24%	100.0	META	14.2%	88.0
63	ON	8.09%	197.0	SBUX	11.73%	72.0
63	PHM	9.86%	158.0	TSLA	4.06%	157.0
63	GBTC	32.33%	47.0	AMZN	16.83%	35.0
63	X	15.46%	98.0	VNO	17.14%	32.0
63	ETRN	43.0%	32.0	CAH	20.18%	18.0
63	AMAT	4.0%	291.0	OXY	38.34%	7.0
63	LVS	35.99%	32.0	GBTC	36.32%	7.0
63	QQQ	5.55%	184.0	INTU	16.75%	14.0
63	CMG	11.22%	86.0	TLT	2.8%	68.0
63	AMD	4.09%	229.0	CVS	11.55%	14.0
63	PWR	4.5%	158.0	ORLY	15.84%	7.0
63	MS	5.06%	129.0	VZ	9.81%	11.0
63	MSFT	10.03%	63.0	CHTR	1.12%	94.0
63	TEVA	16.48%	37.0	HD	5.82%	18.0
63	AAP	12.16%	49.0	ISRG	4.19%	25.0
63	MU	4.52%	120.0	GSK	2.52%	40.0
63	DHI	4.08%	124.0	INTC	6.53%	14.0
63	LLY	20.88%	23.0	GILD	4.17%	20.0
63	THC	3.21%	141.0	ELAN	24.68%	3.0
63	ORCL	3.6%	123.0	GME	8.16%	9.0
63	FCX	9.13%	47.0	XOM	12.18%	6.0
63	GE	16.26%	25.0	NWL	1.56%	45.0
63	AMC	5.93%	53.0	WFC	8.41%	8.0
63	ACGL	9.53%	29.0	NEM	4.65%	10.0
63	AZO	5.97%	44.0	HCA	4.76%	8.0
63	AVGO	4.94%	51.0	CYH	37.95%	1.0
63	COST	6.15%	41.0	AAPL	6.28%	6.0

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

Period examined: All model dates from 2022-01-31 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	41.82%	443.0	MSTR	70.55%	104.0
126	VST	65.8%	71.0	NFLX	28.71%	224.0
126	AMAT	19.02%	236.0	TSLA	19.01%	149.0
126	VNO	34.92%	96.0	META	28.2%	88.0
126	PHM	26.46%	120.0	VNO	43.54%	30.0
126	AMD	12.9%	223.0	SBUX	19.53%	62.0
126	GBTC	60.84%	47.0	GBTC	116.87%	7.0
126	ON	14.22%	200.0	CAH	34.89%	18.0
126	QQQ	14.09%	171.0	GSK	13.69%	40.0
126	PWR	14.98%	154.0	T	5.4%	94.0
126	CMG	25.1%	79.0	GME	68.67%	7.0
126	ETRN	50.34%	32.0	ISRG	17.44%	24.0
126	MS	12.78%	123.0	GILD	20.13%	20.0
126	X	17.23%	89.0	AMZN	10.89%	35.0
126	LVS	50.82%	30.0	INTU	19.73%	14.0
126	THC	11.02%	135.0	TLT	3.81%	65.0
126	ORCL	11.82%	115.0	OXY	21.17%	9.0
126	DHI	10.41%	120.0	CHTR	1.99%	94.0
126	TEVA	30.46%	35.0	WFC	20.62%	8.0
126	MSFT	15.67%	64.0	VZ	14.95%	11.0
126	TDG	19.86%	45.0	EXPE	10.14%	16.0
126	COST	17.23%	39.0	HD	8.54%	18.0
126	AZO	14.1%	44.0	HCA	18.05%	8.0
126	LLY	25.67%	23.0	AAPL	24.0%	6.0
126	MU	5.73%	102.0	CCL	30.1%	4.0
126	INTU	21.17%	27.0	ELAN	40.06%	3.0
126	FCX	12.67%	44.0	ORLY	14.85%	7.0
126	GE	22.1%	25.0	POST	12.87%	7.0
126	CAH	16.8%	32.0	LW	19.19%	4.0
126	INTC	7.91%	58.0	VICI	3.84%	17.0

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

Period examined: All model dates from 2022-01-31 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	148.22%	388.0	MSTR	281.12%	100.0
252	GBTC	270.15%	47.0	NFLX	68.03%	224.0
252	PHM	70.31%	110.0	META	85.26%	88.0
252	AMAT	35.23%	219.0	TSLA	39.84%	128.0
252	AMD	34.48%	199.0	GBTC	240.95%	7.0
252	VNO	64.56%	96.0	T	16.71%	92.0
252	PWR	40.34%	153.0	AMZN	36.77%	33.0
252	ON	27.24%	174.0	CAH	57.35%	18.0
252	THC	55.77%	76.0	ISRG	40.24%	24.0
252	QQQ	26.89%	154.0	FIS	4.74%	150.0
252	ORCL	36.64%	88.0	INTU	49.52%	14.0
252	MSFT	46.85%	60.0	GILD	27.54%	20.0
252	X	31.72%	86.0	SBUX	25.47%	21.0
252	CMG	44.63%	60.0	GME	89.07%	6.0
252	INTC	42.07%	55.0	GSK	11.88%	40.0
252	DHI	24.42%	93.0	BMY	9.66%	39.0
252	ETRN	57.0%	32.0	GE	73.14%	5.0
252	GE	66.27%	25.0	PCG	22.4%	13.0
252	TDG	40.16%	41.0	WFC	31.51%	8.0
252	MS	15.61%	105.0	CHTR	2.75%	90.0
252	CYH	27.99%	56.0	VZ	21.84%	11.0
252	GOOGL	8.46%	176.0	HD	13.18%	17.0
252	COST	33.63%	39.0	OXY	42.25%	5.0
252	VST	70.07%	16.0	VST	50.5%	4.0
252	TEVA	29.29%	34.0	AAPL	28.77%	6.0
252	CCL	23.68%	38.0	LW	40.85%	4.0
252	QCOM	5.14%	168.0	XOM	22.71%	6.0
252	AZO	17.54%	43.0	B	10.52%	12.0
252	HLT	31.91%	23.0	EXPE	7.65%	12.0
252	LEN	22.36%	32.0	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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	VST	0.81%	86.0	INTC	1.11%	19.0
1	AVGO	0.82%	43.0	BHC	3.44%	6.0
1	CYH	0.45%	63.0	VNO	1.04%	11.0
1	X	0.43%	63.0	ADBE	0.37%	22.0
1	ON	1.27%	21.0	BMY	1.92%	4.0
1	CCL	1.28%	15.0	WDC	7.11%	1.0
1	BBY	1.76%	9.0	SNY	0.2%	33.0
1	NVDA	0.15%	99.0	CLF	0.82%	8.0
1	GBTC	0.73%	18.0	CCL	1.5%	3.0
1	GOOGL	0.2%	65.0	GSK	2.04%	2.0
1	AMC	0.93%	13.0	IRM	1.74%	2.0
1	NAVI	11.52%	1.0	NWL	0.07%	49.0
1	ACGL	0.73%	13.0	TLT	1.09%	3.0
1	CDNS	0.65%	14.0	LUMN	0.43%	6.0
1	FCX	0.65%	12.0	HON	0.17%	11.0
1	CZR	1.5%	5.0	ORLY	0.54%	3.0
1	VFC	1.15%	6.0	LW	0.5%	3.0
1	META	0.49%	14.0	AMGN	0.21%	6.0
1	AA	1.07%	4.0	VCSH	0.09%	13.0
1	NFLX	0.81%	4.0	T	0.56%	2.0
1	INTU	0.2%	15.0	AMAT	0.78%	1.0
1	CTLT	0.14%	18.0	PRGO	0.39%	2.0
1	BA	0.63%	4.0	ON	0.01%	51.0
1	MS	0.11%	22.0	ISRG	0.34%	1.0
1	JPM	0.82%	3.0	CSCO	0.05%	6.0
1	LEN	0.07%	28.0	LQD	0.28%	1.0
1	TEVA	0.61%	3.0	EMB	0.23%	1.0
1	MSI	0.61%	3.0	NVS	0.01%	26.0
1	TMUS	1.65%	1.0	SBUX	0.0%	44.0
1	VNO	0.35%	4.0	ELAN	-0.01%	8.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	VST	9.96%	85.0	INTC	15.38%	23.0
10	AVGO	10.39%	43.0	NWL	3.49%	49.0
10	X	3.5%	54.0	SBUX	2.96%	51.0
10	GBTC	8.87%	17.0	AMD	4.02%	24.0
10	CCL	15.47%	9.0	ELAN	9.47%	8.0
10	CDNS	11.02%	12.0	VNO	5.88%	11.0
10	GOOGL	1.74%	63.0	ADBE	2.83%	21.0
10	BBY	9.0%	9.0	KALU	18.76%	3.0
10	CAH	4.36%	16.0	BHC	11.13%	5.0
10	THC	0.74%	72.0	LUMN	8.8%	6.0
10	FCX	3.95%	13.0	BXP	6.35%	5.0
10	ON	2.19%	23.0	CCL	9.62%	3.0
10	MSTR	1.72%	25.0	EXPE	3.39%	7.0
10	NFLX	9.02%	4.0	NVS	0.83%	27.0
10	AMC	3.41%	10.0	SLV	2.74%	8.0
10	INTU	2.27%	14.0	BMY	5.23%	4.0
10	CZR	5.4%	5.0	IRM	19.07%	1.0
10	TRGP	1.36%	17.0	AMAT	15.7%	1.0
10	VICI	8.92%	2.0	HON	2.2%	7.0
10	TDG	1.02%	17.0	AMGN	2.1%	6.0
10	LW	2.84%	5.0	TLT	2.4%	3.0
10	AA	3.01%	4.0	T	3.42%	2.0
10	GT	1.14%	10.0	ORLY	2.06%	3.0
10	CTLT	0.65%	16.0	AMZN	1.45%	4.0
10	ACGL	0.71%	12.0	CDNS	5.72%	1.0
10	PWR	1.21%	7.0	CSCO	0.94%	6.0
10	ELAN	0.34%	24.0	NEM	0.92%	6.0
10	COST	2.73%	3.0	HD	5.19%	1.0
10	NAVI	7.71%	1.0	VCSH	0.57%	9.0
10	MSI	2.56%	3.0	CHTR	1.12%	4.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	VST	20.46%	79.0	SBUX	8.03%	53.0
21	AVGO	22.04%	37.0	NWL	7.32%	49.0
21	NVDA	3.51%	89.0	ELAN	50.25%	7.0
21	GBTC	16.56%	17.0	AMD	8.52%	16.0
21	CDNS	23.98%	10.0	VNO	13.48%	10.0
21	CYH	4.25%	54.0	INTC	6.18%	20.0
21	X	5.15%	43.0	ADBE	4.46%	16.0
21	GOOGL	2.87%	62.0	CVS	5.85%	11.0
21	FCX	8.33%	12.0	BHC	10.28%	5.0
21	CAH	5.26%	16.0	KALU	15.1%	3.0
21	MS	3.74%	22.0	CCL	14.98%	3.0
21	ELAN	3.59%	22.0	BXP	7.86%	5.0
21	BBY	9.6%	8.0	LUMN	5.26%	6.0
21	NFLX	17.52%	4.0	BMY	7.73%	4.0
21	TEVA	29.64%	2.0	CLF	2.67%	9.0
21	THC	0.85%	69.0	IRM	23.2%	1.0
21	GT	10.66%	5.0	ORLY	4.97%	3.0
21	BA	10.42%	4.0	SLV	2.27%	6.0
21	ORCL	0.69%	54.0	AMZN	4.37%	3.0
21	CTLT	2.36%	12.0	T	4.8%	2.0
21	AA	9.26%	3.0	TLT	3.02%	3.0
21	GME	27.49%	1.0	UNH	8.37%	1.0
21	CCL	26.61%	1.0	GSK	4.16%	2.0
21	VICI	12.44%	2.0	FSUGY	1.78%	4.0
21	LW	4.77%	5.0	ISRG	6.91%	1.0
21	ON	0.99%	23.0	AMAT	6.64%	1.0
21	PWR	3.06%	7.0	CSCO	1.1%	6.0
21	TDG	1.59%	13.0	CHTR	1.58%	4.0
21	NAVI	20.54%	1.0	PRGO	3.75%	1.0
21	INTU	1.68%	10.0	VCSH	0.37%	6.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	VST	45.44%	62.0	SBUX	14.44%	51.0
63	GOOGL	12.19%	47.0	VNO	42.78%	10.0
63	AVGO	13.03%	28.0	CVS	13.21%	12.0
63	NVDA	3.13%	79.0	NWL	2.42%	43.0
63	CAH	14.22%	15.0	INTC	6.53%	14.0
63	ORCL	4.86%	38.0	CHTR	17.31%	4.0
63	X	12.92%	14.0	EXPE	7.07%	7.0
63	META	9.84%	9.0	BXP	9.83%	5.0
63	SPY	2.57%	24.0	CCL	12.09%	3.0
63	TDG	3.04%	17.0	ORLY	11.9%	3.0
63	KEY	16.18%	3.0	CSCO	5.32%	6.0
63	GT	12.12%	4.0	BMY	7.23%	4.0
63	BA	22.11%	2.0	BHC	9.55%	3.0
63	MSI	18.7%	2.0	NEM	5.35%	5.0
63	VICI	17.94%	2.0	AMZN	24.51%	1.0
63	CMA	29.19%	1.0	T	16.49%	1.0
63	LW	13.04%	2.0	TLT	2.85%	3.0
63	ELAN	1.14%	22.0	UNH	6.84%	1.0
63	COST	7.46%	3.0	SLV	0.27%	1.0
63	ACGL	1.79%	10.0	LQD	-1.67%	1.0
63	MS	0.7%	21.0	EMB	-1.82%	1.0
63	HCA	12.44%	1.0	FRA	-2.87%	1.0
63	TMUS	11.75%	1.0	HON	-1.91%	2.0
63	AZO	11.42%	1.0	RIO	-3.87%	1.0
63	XOM	11.28%	1.0	OXY	-2.24%	2.0
63	LNC	1.96%	4.0	HD	-5.99%	1.0
63	RIO	5.25%	1.0	ISRG	-8.41%	1.0
63	CTLT	0.95%	4.0	PRGO	-10.14%	1.0
63	OXY	-3.17%	1.0	BBY	-10.98%	1.0
63	TEVA	-6.53%	2.0	GT	-11.61%	1.0

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

Period examined: All model dates from 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	VST	68.39%	53.0	TSLA	82.66%	14.0
126	AVGO	34.96%	17.0	SBUX	20.62%	41.0
126	CAH	25.22%	16.0	VNO	79.99%	8.0
126	MS	17.95%	15.0	CCL	56.44%	3.0
126	MSTR	30.77%	4.0	EXPE	19.59%	4.0
126	KEY	35.09%	3.0	ORLY	20.04%	3.0
126	SPY	4.49%	19.0	BHC	19.21%	3.0
126	BA	39.74%	2.0	CHTR	13.52%	4.0
126	QQQ	4.79%	15.0	T	26.55%	1.0
126	MSI	31.84%	2.0	INTC	7.92%	3.0
126	GT	16.91%	3.0	ABBV	9.49%	2.0
126	HLT	14.75%	2.0	GME	10.01%	1.0
126	CMA	29.21%	1.0	CSCO	4.28%	2.0
126	TDG	5.55%	4.0	HON	7.25%	1.0
126	META	11.1%	2.0	AMZN	-1.34%	1.0
126	X	4.29%	5.0	PRGO	-2.64%	1.0
126	AZO	18.16%	1.0	LQD	-4.37%	1.0
126	COST	17.25%	1.0	SNY	-0.29%	22.0
126	NVDA	0.29%	55.0	EMB	-3.76%	2.0
126	PWR	6.51%	1.0	NAVI	-10.49%	1.0
126	CPRT	6.05%	1.0	HD	-10.84%	1.0
126	VICI	3.98%	1.0	FSUGY	-18.06%	1.0
126	TMUS	2.53%	1.0	TFC	-10.44%	2.0
126	MU	-0.73%	5.0	KALU	-22.76%	1.0
126	LNC	-4.76%	1.0	NEM	-4.98%	5.0
126	MSFT	-1.69%	4.0	BBY	-26.14%	1.0
126	HCA	-7.35%	1.0	BALL	-13.67%	2.0
126	LW	-18.23%	1.0	AMD	-16.84%	2.0
126	OXY	-19.15%	1.0	CVS	-5.95%	6.0
126	AMC	-19.68%	1.0	CNC	-19.16%	2.0

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 2025-03-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	X	0.72%	49.0	BHC	6.26%	3.0
1	CYH	1.6%	18.0	ADBE	0.79%	12.0
1	VST	0.74%	28.0	GME	2.82%	2.0
1	CCL	1.28%	15.0	GSK	2.04%	2.0
1	BBY	1.76%	9.0	IRM	1.74%	2.0
1	GBTC	0.73%	18.0	PRGO	2.89%	1.0
1	THC	3.93%	3.0	VCSH	0.09%	13.0
1	NAVI	11.52%	1.0	HON	0.12%	9.0
1	AVGO	0.75%	15.0	AMAT	0.78%	1.0
1	VFC	2.11%	5.0	AMGN	0.39%	2.0
1	CDNS	0.65%	14.0	NEM	0.52%	1.0
1	NVDA	0.39%	20.0	ON	0.0%	36.0
1	CZR	1.5%	5.0	ELAN	-0.01%	8.0
1	ACGL	1.71%	4.0	T	-0.3%	1.0
1	MSTR	1.21%	5.0	INTC	-0.09%	6.0
1	UAA	0.21%	25.0	CDNS	-0.63%	1.0
1	AMAT	0.48%	10.0	VNO	-0.96%	1.0
1	NFLX	0.81%	4.0	FRA	-0.51%	2.0
1	JPM	0.82%	3.0	BIIB	-1.11%	1.0
1	META	0.35%	7.0	AMZN	-0.73%	2.0
1	AMC	0.7%	3.0	CNC	-1.46%	1.0
1	LW	0.48%	3.0	KALU	-0.74%	2.0
1	PWR	0.71%	2.0	BALL	-1.54%	1.0
1	AAPL	0.44%	2.0	SNY	-0.32%	5.0
1	GLD	0.43%	2.0	NVS	-0.43%	4.0
1	INTU	0.07%	10.0	FIS	-2.13%	1.0
1	FITB	0.5%	1.0	SLV	-0.34%	7.0
1	GME	0.47%	1.0	CHTR	-2.84%	1.0
1	GOOGL	0.03%	17.0	JAZZ	-0.18%	16.0
1	CAH	0.26%	1.0	NWL	-1.05%	4.0

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 2025-03-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	VST	12.53%	24.0	AMD	4.02%	22.0
10	X	3.89%	40.0	ADBE	7.17%	11.0
10	GBTC	8.87%	17.0	ELAN	9.47%	8.0
10	CCL	15.47%	9.0	AAP	13.57%	5.0
10	CDNS	11.02%	12.0	INTC	8.81%	7.0
10	AVGO	7.12%	15.0	KALU	25.36%	2.0
10	CYH	6.37%	15.0	ON	1.29%	26.0
10	BBY	9.0%	9.0	BHC	14.47%	2.0
10	NVDA	6.52%	11.0	SLV	3.03%	7.0
10	TRGP	4.92%	11.0	HON	4.1%	5.0
10	THC	16.5%	3.0	IRM	19.07%	1.0
10	NFLX	9.02%	4.0	AMAT	15.7%	1.0
10	AMAT	3.5%	9.0	BALL	8.23%	1.0
10	GOOGL	1.84%	15.0	TSLA	3.18%	2.0
10	CZR	5.4%	5.0	NEM	5.78%	1.0
10	INTU	2.97%	9.0	CDNS	5.72%	1.0
10	AMC	26.28%	1.0	VCSH	0.57%	9.0
10	MSTR	6.29%	4.0	T	4.0%	1.0
10	PWR	6.96%	2.0	GME	2.92%	1.0
10	LW	3.84%	3.0	AMZN	0.76%	3.0
10	GT	1.57%	7.0	PRGO	1.83%	1.0
10	MOS	10.79%	1.0	FRA	0.79%	2.0
10	CAH	8.31%	1.0	AMGN	0.2%	2.0
10	NAVI	7.71%	1.0	CNC	-0.17%	1.0
10	ELAN	3.39%	2.0	NVS	-1.3%	3.0
10	ACGL	2.38%	2.0	VNO	-3.92%	1.0
10	IEP	3.49%	1.0	GSK	-1.99%	2.0
10	JPM	3.01%	1.0	BIIB	-16.77%	1.0
10	GLD	0.42%	2.0	NWL	-5.9%	4.0
10	GS	0.77%	1.0	NAVI	-6.94%	5.0

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 2025-03-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	VST	25.47%	18.0	ELAN	50.25%	7.0
21	CYH	39.26%	11.0	AMD	11.22%	14.0
21	AVGO	21.52%	14.0	ADBE	16.89%	6.0
21	GBTC	16.56%	17.0	KALU	34.18%	2.0
21	CDNS	23.98%	10.0	ON	3.06%	18.0
21	X	5.93%	29.0	IRM	23.2%	1.0
21	NVDA	22.36%	7.0	INTC	2.89%	6.0
21	THC	26.94%	3.0	SLV	2.91%	5.0
21	BBY	9.6%	8.0	BALL	11.68%	1.0
21	NFLX	17.52%	4.0	BHC	4.27%	2.0
21	VFC	24.49%	2.0	GSK	4.16%	2.0
21	ORCL	3.01%	16.0	AMAT	6.64%	1.0
21	AMAT	3.74%	10.0	T	5.18%	1.0
21	PWR	15.06%	2.0	CNC	4.98%	1.0
21	MSTR	14.78%	2.0	AMZN	2.44%	2.0
21	GME	27.49%	1.0	VCSH	0.37%	6.0
21	CCL	26.61%	1.0	CDNS	1.72%	1.0
21	NAVI	20.54%	1.0	NVS	1.57%	1.0
21	MOS	18.88%	1.0	TSLA	-4.24%	1.0
21	AA	17.27%	1.0	FRA	-2.95%	2.0
21	INTU	3.25%	5.0	SNY	-3.11%	4.0
21	GT	7.81%	2.0	BIIB	-13.15%	1.0
21	CAH	14.8%	1.0	AMGN	-7.19%	2.0
21	CZR	3.12%	4.0	AAP	-5.96%	3.0
21	CPRT	11.54%	1.0	NAVI	-14.44%	5.0
21	LW	3.39%	3.0	NWL	-18.48%	5.0
21	GLD	9.52%	1.0	JAZZ	-21.14%	16.0

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 2025-05-02 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	X	1.18%	19.0	AMD	0.98%	7.0
1	CYH	2.55%	6.0	GME	2.82%	2.0
1	VST	1.66%	8.0	PRGO	2.89%	1.0
1	CCL	0.96%	13.0	SLV	2.51%	1.0
1	VFC	3.94%	3.0	AAP	0.56%	4.0
1	META	1.99%	4.0	ADBE	0.56%	4.0
1	GOOGL	1.24%	6.0	JAZZ	1.13%	1.0
1	ACGL	2.38%	3.0	HON	0.12%	9.0
1	NVDA	0.56%	12.0	NEM	0.52%	1.0
1	CSTM	0.65%	6.0	VCSH	0.03%	7.0
1	AA	3.35%	1.0	ON	-0.03%	17.0
1	JPM	0.82%	3.0	VNO	-0.96%	1.0
1	AMC	0.7%	3.0	SNY	-1.53%	1.0
1	GT	0.16%	7.0	FIS	-2.13%	1.0
1	TRGP	0.16%	7.0	TSLA	-2.42%	1.0
1	INTU	0.12%	4.0	CHTR	-2.84%	1.0
1	GLD	0.43%	1.0	NVS	-1.65%	2.0
1	CPRT	-0.03%	2.0	BXP	-1.08%	5.0

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 2025-05-02 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	X	12.81%	10.0	AAP	48.2%	2.0
10	CCL	12.91%	7.0	AMD	10.28%	7.0
10	VST	11.3%	5.0	ON	4.83%	8.0
10	NVDA	8.31%	4.0	TSLA	21.86%	1.0
10	GOOGL	7.97%	4.0	ADBE	5.27%	4.0
10	AMC	26.28%	1.0	HON	4.1%	5.0
10	INTU	6.36%	4.0	NEM	5.78%	1.0
10	CSTM	3.35%	4.0	GME	2.92%	1.0
10	META	7.44%	1.0	PRGO	1.83%	1.0
10	ELAN	3.39%	2.0	VCSH	0.47%	3.0
10	ACGL	3.69%	1.0	SLV	-0.2%	1.0
10	JPM	3.01%	1.0	VNO	-3.92%	1.0
10	GLD	2.12%	1.0	NVS	-3.1%	2.0
10	CYH	0.5%	3.0	SNY	-6.78%	1.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	ON	1.74%	40.0	AMC	20.98%	1.0
1	CZR	0.59%	69.0	THC	11.0%	1.0
1	X	0.82%	45.0	META	0.48%	23.0
1	GME	1.0%	32.0	TSLA	0.2%	53.0
1	AMC	3.32%	8.0	NWL	0.62%	14.0
1	VNO	0.75%	24.0	VNO	1.01%	7.0
1	AA	1.35%	12.0	BHP	1.72%	4.0
1	PHM	0.54%	23.0	VFC	0.31%	20.0
1	PWR	0.24%	47.0	KALU	2.03%	2.0
1	ELAN	0.84%	13.0	SBUX	0.43%	9.0
1	USB	1.46%	5.0	ELAN	1.06%	3.0
1	TEVA	0.68%	9.0	SNY	0.78%	3.0
1	AAP	0.26%	20.0	TLT	0.54%	4.0
1	ETRN	0.68%	7.0	PCG	0.71%	3.0
1	GOOGL	0.13%	34.0	GILD	2.12%	1.0
1	FSUGY	0.05%	78.0	VICI	0.49%	4.0
1	MS	0.2%	19.0	AMD	0.82%	2.0
1	KEY	1.21%	3.0	EXPE	0.49%	3.0
1	DHI	0.68%	5.0	GE	1.34%	1.0
1	CCL	0.21%	15.0	INTC	0.27%	4.0
1	MSFT	0.32%	9.0	SLV	0.78%	1.0
1	CMG	0.61%	4.0	GSK	0.53%	1.0
1	MOS	0.08%	29.0	ADBE	0.37%	1.0
1	CDNS	2.15%	1.0	INTU	-0.04%	3.0
1	VST	0.09%	20.0	NAVI	-0.4%	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	TRGP	0.71%	2.0	ISRG	-1.86%	1.0
1	MNST	1.4%	1.0	SIVBQ	-2.07%	1.0
1	GNRC	1.37%	1.0	BMY	-0.45%	5.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	1.26%	245.0	INTC	25.06%	6.0
10	GBTC	10.78%	28.0	MSTR	4.95%	25.0
10	ON	5.99%	40.0	CHTR	6.14%	15.0
10	X	5.87%	40.0	NFLX	1.05%	86.0
10	ELAN	12.22%	13.0	NWL	4.82%	14.0
10	TEVA	16.12%	9.0	AMZN	15.38%	4.0
10	VST	7.14%	19.0	ELAN	14.1%	3.0
10	CZR	1.91%	68.0	TSLA	0.63%	53.0
10	GME	4.01%	32.0	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	AMD	1.1%	62.0	AMD	17.57%	1.0
10	AAP	3.17%	20.0	KALU	7.98%	2.0
10	ETRN	8.54%	7.0	EXPE	3.47%	3.0
10	MSFT	5.36%	9.0	TLT	2.34%	4.0
10	CCL	3.25%	13.0	SLV	8.91%	1.0
10	VNO	1.71%	24.0	BALL	4.41%	2.0
10	LVS	6.84%	6.0	THC	6.82%	1.0
10	DHI	7.43%	5.0	OXY	5.26%	1.0
10	LLY	8.0%	4.0	INTU	1.67%	3.0
10	PHM	1.17%	24.0	ADBE	4.33%	1.0
10	MOS	0.87%	30.0	UNH	4.08%	1.0
10	ORCL	1.54%	15.0	GILD	2.92%	1.0
10	AA	1.67%	12.0	ISRG	2.45%	1.0
10	TRGP	9.47%	2.0	GSK	2.17%	1.0
10	WYNN	3.72%	5.0	BHC	1.31%	1.0
10	ACGL	5.77%	3.0	GE	0.67%	1.0
10	MS	0.78%	19.0	PCG	0.15%	3.0
10	CDNS	14.02%	1.0	T	-0.16%	21.0
10	CSCO	1.72%	8.0	BHP	-1.05%	4.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	4.25%	243.0	NFLX	3.11%	86.0
21	GBTC	19.11%	28.0	MSTR	9.95%	25.0
21	X	15.77%	33.0	TSLA	4.24%	53.0
21	VST	16.07%	19.0	ELAN	55.86%	3.0
21	TEVA	35.62%	8.0	CHTR	9.27%	15.0
21	GME	8.28%	32.0	SBUX	12.71%	9.0
21	ON	6.18%	40.0	NWL	8.1%	13.0
21	ELAN	16.7%	13.0	AMC	45.41%	1.0
21	PWR	3.9%	46.0	VICI	10.96%	4.0
21	AAP	8.45%	20.0	AMD	32.67%	1.0
21	AMC	22.42%	7.0	INTC	6.62%	4.0
21	CZR	2.12%	68.0	INTU	7.84%	3.0
21	LVS	20.38%	6.0	THC	21.18%	1.0
21	VNO	4.28%	24.0	TLT	4.24%	4.0
21	ETRN	13.17%	7.0	T	0.5%	21.0
21	BHC	3.85%	20.0	GILD	6.64%	1.0
21	MS	4.05%	19.0	AMZN	1.56%	4.0
21	PHM	2.94%	25.0	SLV	6.2%	1.0
21	DHI	12.82%	5.0	PCG	1.8%	3.0
21	QCOM	1.93%	30.0	GE	5.02%	1.0
21	LLY	13.78%	4.0	BIIB	0.1%	32.0
21	MSFT	4.88%	9.0	BALL	1.11%	2.0
21	VFC	18.3%	2.0	GNRC	-0.13%	7.0
21	QQQ	0.59%	61.0	UNH	-2.11%	1.0
21	COST	5.43%	6.0	GSK	-3.65%	1.0
21	CSCO	3.59%	8.0	OXY	-6.63%	1.0
21	WYNN	4.92%	5.0	NAVI	-6.68%	1.0
21	ACGL	8.07%	3.0	KALU	-3.84%	2.0
21	CDNS	22.73%	1.0	BHC	-9.03%	1.0
21	CMG	5.39%	4.0	SNY	-3.4%	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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	12.85%	243.0	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	VST	36.4%	16.0	VNO	15.58%	7.0
63	QQQ	9.26%	61.0	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	X	11.09%	20.0	TLT	9.17%	4.0
63	PWR	4.4%	47.0	META	1.52%	23.0
63	MS	10.61%	19.0	INTC	9.72%	3.0
63	PHM	7.42%	24.0	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	GE	1.67%	1.0
63	ORCL	6.84%	14.0	GILD	0.72%	1.0
63	MSFT	9.54%	9.0	OXY	0.32%	1.0
63	LLY	20.93%	4.0	THC	-0.73%	1.0
63	AZO	9.09%	7.0	VICI	-0.8%	4.0
63	FCX	19.97%	3.0	BALL	-5.04%	1.0
63	CSCO	7.12%	8.0	UNH	-6.17%	1.0
63	DHI	10.83%	5.0	NAVI	-9.58%	1.0
63	CMG	13.45%	4.0	GNRC	-1.41%	7.0
63	ACGL	17.54%	3.0	ON	-15.27%	1.0
63	CSTM	4.93%	8.0	BIIB	-0.77%	31.0
63	GME	1.22%	32.0	EXPE	-9.28%	3.0
63	COST	5.94%	6.0	BHC	-27.97%	1.0
63	GE	21.45%	1.0	SIVBQ	-36.12%	1.0

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

Period examined: All model dates from 2022-01-31 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	29.6%	241.0	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	67.12%	15.0	SBUX	22.44%	9.0
126	ON	23.95%	40.0	INTU	18.57%	3.0
126	PWR	15.31%	46.0	CHTR	3.27%	15.0
126	AMAT	15.13%	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	ETRN	41.54%	7.0	GSK	13.85%	1.0
126	MS	13.18%	19.0	GILD	12.13%	1.0
126	ORCL	15.12%	13.0	VICI	3.01%	4.0
126	LUMN	36.73%	5.0	PCG	2.41%	3.0
126	THC	5.57%	30.0	GE	5.07%	1.0
126	X	8.55%	19.0	INTC	0.58%	1.0
126	DHI	31.96%	5.0	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	AMZN	-11.87%	4.0
126	FCX	24.73%	3.0	BMY	-9.8%	5.0
126	ACGL	19.15%	3.0	BHP	-13.56%	4.0
126	GE	38.57%	1.0	AMC	-76.78%	1.0
126	GNRC	34.0%	1.0	BHC	-79.63%	1.0
126	MU	4.36%	6.0	JAZZ	-11.5%	7.0

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

Period examined: All model dates from 2022-01-31 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	140.29%	216.0	NFLX	76.13%	86.0
252	GBTC	296.21%	19.0	MSTR	104.31%	25.0
252	PWR	47.19%	46.0	TSLA	49.42%	50.0
252	AMD	39.8%	52.0	META	53.64%	23.0
252	QQQ	30.07%	58.0	T	37.11%	21.0
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	9.56%	70.0	VNO	19.58%	5.0
252	THC	31.1%	19.0	GE	74.42%	1.0
252	CYH	52.73%	11.0	BMY	12.48%	4.0
252	MSFT	49.72%	9.0	JAZZ	10.85%	4.0
252	X	23.54%	18.0	ISRG	37.07%	1.0
252	ORCL	40.25%	10.0	SBUX	35.37%	1.0
252	VST	64.94%	5.0	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	QCOM	8.04%	29.0	GSK	6.91%	1.0
252	INTC	22.84%	9.0	SNY	6.27%	1.0
252	LVS	29.61%	6.0	VICI	1.52%	4.0
252	CMG	58.15%	3.0	OXY	5.96%	1.0
252	LEN	38.88%	4.0	TLT	0.13%	4.0
252	MU	25.18%	6.0	UNH	-6.64%	1.0
252	AA	11.15%	12.0	BALL	-20.58%	1.0
252	MS	6.89%	16.0	THC	-23.72%	1.0
252	AZO	14.98%	7.0	BHP	-8.88%	4.0
252	KEY	34.53%	3.0	KALU	-21.69%	2.0
252	LLY	24.26%	4.0	BHC	-68.72%	1.0
252	TEVA	12.21%	7.0	AMC	-91.75%	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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	X	0.76%	27.0	NWL	0.62%	14.0
1	CZR	7.0%	2.0	SBUX	0.53%	8.0
1	BBY	13.32%	1.0	ELAN	1.06%	3.0
1	GOOGL	0.56%	22.0	AMD	0.82%	2.0
1	AVGO	1.47%	5.0	INTC	0.27%	4.0
1	GBTC	0.59%	9.0	VNO	0.5%	2.0
1	CCL	1.25%	4.0	BMY	0.9%	1.0
1	AMD	0.48%	7.0	SNY	0.44%	2.0
1	MOS	0.38%	8.0	SLV	0.78%	1.0
1	CDNS	2.15%	1.0	ADBE	0.37%	1.0
1	CMG	1.85%	1.0	NAVI	-0.4%	1.0
1	INTC	1.77%	1.0	BALL	-1.54%	1.0
1	FSUGY	0.22%	8.0	TSLA	-1.5%	3.0
1	ORCL	0.28%	5.0	BIIB	-0.65%	11.0
1	TRGP	0.71%	2.0	JAZZ	-0.69%	15.0
1	VFC	1.36%	1.0	ON	-0.93%	18.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	VST	8.58%	14.0	INTC	25.06%	6.0
10	AVGO	21.54%	5.0	NWL	4.82%	14.0
10	X	4.22%	22.0	ELAN	14.1%	3.0
10	GBTC	8.14%	9.0	AMD	17.57%	1.0
10	AMD	5.9%	8.0	SBUX	1.79%	8.0
10	ORCL	7.36%	5.0	VNO	5.91%	2.0
10	CCL	15.76%	2.0	SLV	8.91%	1.0
10	TRGP	9.47%	2.0	BALL	8.23%	1.0
10	VFC	17.94%	1.0	ADBE	4.33%	1.0
10	GOOGL	0.68%	22.0	BMY	2.43%	1.0
10	CDNS	14.02%	1.0	SNY	-1.97%	2.0
10	BBY	13.0%	1.0	NAVI	-12.42%	1.0
10	CZR	10.48%	1.0	JAZZ	-1.5%	16.0
10	MOS	1.12%	9.0	BIIB	-3.36%	11.0
10	ELAN	1.15%	4.0	TSLA	-14.01%	3.0
10	FSUGY	0.43%	8.0	ON	-4.24%	13.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	VST	24.3%	14.0	ELAN	55.86%	3.0
21	GBTC	17.96%	9.0	SBUX	13.37%	8.0
21	GOOGL	4.42%	22.0	NWL	8.1%	13.0
21	NVDA	3.28%	27.0	AMD	32.67%	1.0
21	VFC	43.36%	1.0	INTC	6.62%	4.0
21	X	2.55%	15.0	VNO	8.74%	2.0
21	GT	12.56%	3.0	BALL	11.68%	1.0
21	ORCL	6.17%	5.0	SLV	6.2%	1.0
21	ELAN	6.3%	4.0	BMY	5.27%	1.0
21	BBY	23.59%	1.0	NAVI	-6.68%	1.0
21	CDNS	22.73%	1.0	SNY	-4.82%	2.0
21	MS	6.33%	3.0	TSLA	-14.37%	3.0
21	CZR	17.64%	1.0	ON	-7.06%	7.0
21	AVGO	7.5%	2.0	BIIB	-6.33%	11.0
21	AMD	1.69%	8.0	JAZZ	-6.52%	18.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	VST	59.83%	11.0	SBUX	24.61%	8.0
63	NVDA	10.52%	27.0	VNO	39.11%	2.0
63	GOOGL	11.95%	21.0	INTC	9.72%	3.0
63	ORCL	20.74%	4.0	BMY	3.55%	1.0
63	AVGO	10.71%	5.0	NAVI	-9.58%	1.0
63	GT	12.12%	4.0	ON	-15.27%	1.0
63	CSTM	4.93%	8.0	JAZZ	-2.03%	10.0
63	X	16.36%	2.0	SNY	-16.27%	2.0
63	MS	7.73%	3.0	TSLA	-12.41%	3.0
63	ELAN	3.2%	4.0	NWL	-14.65%	12.0
63	SPY	4.96%	1.0	BIIB	-19.89%	10.0

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

Period examined: All model dates from 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	VST	73.39%	10.0	TSLA	64.35%	3.0
126	MS	22.42%	3.0	SBUX	20.83%	8.0
126	AVGO	30.63%	2.0	VNO	79.17%	2.0
126	ORCL	18.08%	3.0	INTC	0.58%	1.0
126	GT	16.91%	3.0	SNY	0.12%	2.0
126	MOS	1.63%	9.0	BMY	-15.46%	1.0
126	X	13.19%	1.0	JAZZ	-15.03%	3.0
126	QQQ	10.32%	1.0	NWL	-30.54%	8.0
126	SPY	8.92%	1.0	BIIB	-32.04%	11.0

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 2025-03-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	X	0.98%	25.0	ELAN	1.06%	3.0
1	CZR	7.0%	2.0	AMD	0.82%	2.0
1	BBY	13.32%	1.0	SLV	0.78%	1.0
1	GBTC	0.59%	9.0	ADBE	0.37%	1.0
1	CCL	1.25%	4.0	NWL	0.0%	NaN
1	ORCL	3.39%	1.0	BALL	-1.54%	1.0
1	CDNS	2.15%	1.0	JAZZ	-0.7%	8.0
1	CSTM	0.23%	9.0	INTC	-7.66%	1.0
1	NVDA	0.38%	5.0	ON	-0.91%	17.0

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 2025-03-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	X	3.85%	20.0	ELAN	14.1%	3.0
10	GBTC	8.14%	9.0	AMD	17.57%	1.0
10	VST	20.41%	3.0	SLV	8.91%	1.0
10	CCL	15.76%	2.0	BALL	8.23%	1.0
10	TRGP	9.47%	2.0	ADBE	4.33%	1.0
10	VFC	17.94%	1.0	INTC	-0.19%	1.0
10	ORCL	15.8%	1.0	NWL	-1.94%	1.0
10	CDNS	14.02%	1.0	JAZZ	-4.82%	8.0
10	BBY	13.0%	1.0	ON	-3.23%	12.0

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 2025-03-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	GBTC	17.96%	9.0	ELAN	55.86%	3.0
21	VST	34.23%	3.0	AMD	32.67%	1.0
21	VFC	43.36%	1.0	BALL	11.68%	1.0
21	X	2.93%	13.0	SLV	6.2%	1.0
21	BBY	23.59%	1.0	INTC	-0.51%	1.0
21	CDNS	22.73%	1.0	NWL	-18.31%	1.0
21	AMAT	5.96%	3.0	ON	-6.22%	6.0
21	CZR	17.64%	1.0	JAZZ	-21.36%	8.0

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 2025-05-02 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CCL	1.25%	4.0	ADBE	0.37%	1.0
1	NVDA	0.38%	5.0	ON	-0.57%	11.0

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 2025-05-02 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	X	11.17%	6.0	ON	3.82%	6.0
10	CCL	15.76%	2.0	ADBE	4.33%	1.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	-0.25%	410.0	NWL	-0.71%	95.0
1	CLF	-0.25%	294.0	OXY	-0.35%	180.0
1	USB	-0.33%	182.0	AAP	-0.37%	169.0
1	LUMN	-0.6%	100.0	PRGO	-0.24%	244.0
1	FSUGY	-0.13%	463.0	BALL	-0.19%	237.0
1	UNH	-0.43%	133.0	CMA	-0.2%	229.0
1	NWL	-0.32%	172.0	IEP	-0.34%	128.0
1	GT	-0.23%	191.0	BA	-0.18%	218.0
1	KEY	-0.24%	124.0	NEM	-0.14%	268.0
1	QCOM	-0.06%	418.0	MOS	-1.44%	23.0
1	T	-1.76%	14.0	LNC	-0.22%	151.0
1	IEP	-0.35%	69.0	GSK	-0.11%	308.0
1	CNC	-0.1%	205.0	BHC	-0.41%	79.0
1	BALL	-0.58%	34.0	FRCB	-0.75%	41.0
1	CVS	-0.6%	31.0	MNST	-0.16%	187.0
1	CSCO	-0.09%	208.0	WDC	-0.18%	167.0

1	SBUX	-0.21%	79.0	CTLT	-0.29%	101.0
1	WDC	-0.21%	82.0	TMUS	-0.09%	327.0
1	LEN	-0.06%	271.0	CNC	-0.24%	112.0
1	SBNY	-0.59%	25.0	SIVBQ	-0.29%	91.0
1	CDNS	-0.06%	233.0	MSI	-0.13%	196.0
1	TSLA	-0.84%	17.0	AMC	-0.39%	66.0
1	LNC	-0.36%	38.0	AA	-0.21%	117.0
1	MNST	-0.22%	59.0	JAZZ	-0.14%	171.0
1	MSTR	-0.16%	73.0	MSFT	-0.17%	133.0
1	FIS	-0.18%	66.0	BHP	-0.08%	285.0
1	SLV	-0.82%	14.0	WRK	-0.17%	126.0
1	HSBC	-0.58%	19.0	CVS	-0.09%	232.0
1	TLT	-0.61%	15.0	CPRT	-0.62%	32.0
1	BBY	-0.03%	294.0	MU	-0.42%	46.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-2.42%	391.0	SIVBQ	-9.75%	89.0
10	CLF	-1.51%	298.0	SBNY	-9.24%	75.0
10	LUMN	-6.01%	74.0	AMC	-7.84%	70.0
10	FSUGY	-0.92%	454.0	IEP	-2.52%	125.0
10	CSTM	-2.17%	166.0	AAP	-1.78%	172.0
10	QCOM	-0.8%	416.0	BXP	-1.21%	243.0
10	NWL	-1.95%	164.0	PRGO	-0.96%	255.0
10	UNH	-2.44%	124.0	FCX	-2.37%	101.0
10	INTC	-1.43%	196.0	OXY	-1.17%	185.0
10	BBY	-0.89%	272.0	INTC	-2.38%	79.0
10	BHC	-0.9%	248.0	INTU	-1.02%	171.0
10	SBNY	-7.72%	27.0	TLT	-0.68%	240.0
10	CNC	-0.97%	206.0	WDC	-1.01%	162.0
10	VFC	-1.55%	118.0	BMY	-0.58%	282.0
10	CTLT	-0.67%	220.0	CLF	-1.67%	92.0
10	GT	-0.78%	187.0	GME	-1.43%	102.0
10	IRM	-1.99%	66.0	CHTR	-0.74%	188.0
10	GNRC	-1.77%	70.0	MU	-3.0%	46.0
10	BALL	-3.08%	34.0	BHP	-0.45%	284.0
10	FIS	-1.89%	54.0	BA	-0.56%	221.0
10	TXN	-0.4%	207.0	CNC	-1.03%	116.0
10	ADBE	-6.14%	13.0	FRCB	-2.68%	44.0
10	CPRT	-0.47%	160.0	KEY	-0.59%	200.0
10	SBUX	-0.97%	75.0	RIO	-0.5%	226.0
10	CMA	-1.21%	55.0	KHC	-0.41%	278.0
10	TLT	-2.08%	30.0	NWL	-1.23%	91.0
10	CVS	-1.44%	38.0	TFC	-0.55%	200.0
10	LNC	-1.74%	30.0	LQD	-0.38%	284.0
10	AMZN	-4.09%	12.0	ON	-1.81%	55.0
10	IEP	-0.9%	49.0	VICI	-0.4%	246.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-4.51%	388.0	SIVBQ	-15.92%	89.0
21	CLF	-3.23%	303.0	SBNY	-16.55%	76.0
21	FSUGY	-2.11%	458.0	AMC	-13.02%	70.0
21	LUMN	-12.05%	78.0	AAP	-4.38%	171.0
21	NWL	-3.89%	158.0	BXP	-3.0%	236.0
21	CSTM	-3.68%	159.0	IEP	-4.64%	124.0
21	QCOM	-1.39%	408.0	FCX	-4.56%	100.0
21	INTC	-2.75%	197.0	ELAN	-4.72%	92.0
21	VFC	-4.41%	112.0	CVS	-1.84%	225.0
21	CTLT	-1.99%	215.0	FRCB	-8.66%	45.0
21	SBNY	-16.18%	26.0	EXPE	-1.62%	231.0
21	BBY	-1.44%	269.0	OXY	-2.02%	182.0
21	GNRC	-4.2%	71.0	BHC	-4.42%	78.0
21	UNH	-3.1%	94.0	WDC	-2.0%	157.0
21	CNC	-1.14%	210.0	LNC	-2.05%	146.0
21	ZTS	-2.87%	79.0	NWL	-3.34%	89.0
21	USB	-1.19%	150.0	TFC	-1.38%	193.0
21	BHC	-0.72%	241.0	BMY	-0.94%	270.0
21	CCL	-1.43%	103.0	CNC	-2.3%	110.0
21	LNC	-4.74%	31.0	X	-5.33%	47.0
21	IRM	-2.29%	64.0	BHP	-0.81%	282.0
21	FIS	-2.83%	51.0	PRGO	-0.89%	248.0
21	GME	-0.58%	237.0	RIO	-0.97%	223.0
21	BAC	-4.91%	28.0	TLT	-0.91%	231.0
21	SBUX	-1.61%	72.0	GSK	-0.68%	298.0
21	ADBE	-8.57%	13.0	ON	-3.48%	58.0
21	TXN	-0.51%	201.0	NEM	-0.7%	267.0
21	VZ	-1.97%	38.0	BA	-0.85%	216.0
21	TSLA	-6.22%	12.0	KHC	-0.67%	269.0
21	TLT	-2.23%	32.0	MRK	-0.87%	205.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-11.44%	350.0	SIVBQ	-42.61%	87.0
63	GME	-11.29%	221.0	SBNY	-40.76%	78.0
63	BHC	-6.86%	262.0	AAP	-15.57%	165.0
63	CLF	-5.95%	301.0	AMC	-33.29%	71.0
63	AMC	-7.96%	180.0	FRCB	-47.46%	45.0
63	CTLT	-7.0%	198.0	IEP	-11.91%	123.0
63	FSUGY	-2.95%	442.0	BXP	-5.94%	235.0
63	QCOM	-3.43%	376.0	CVS	-6.48%	212.0
63	NWL	-8.37%	146.0	NEM	-4.99%	245.0
63	MOS	-3.72%	328.0	NWL	-13.49%	88.0
63	ELAN	-9.34%	125.0	BHP	-3.4%	262.0
63	SBNY	-35.34%	33.0	CYH	-17.28%	49.0
63	AA	-5.29%	191.0	BMY	-3.22%	262.0
63	BBY	-4.09%	241.0	CZR	-7.73%	107.0
63	VFC	-8.59%	108.0	VNO	-9.04%	88.0
63	INTC	-4.71%	192.0	CLF	-10.07%	78.0
63	LUMN	-9.11%	90.0	TFC	-4.18%	186.0
63	CNC	-4.12%	193.0	CMCSA	-3.21%	241.0
63	CCL	-6.2%	121.0	X	-15.01%	49.0
63	CSTM	-4.21%	138.0	OXY	-3.86%	179.0
63	IEP	-12.73%	42.0	LNC	-4.65%	146.0
63	ZTS	-5.92%	80.0	CHTR	-3.88%	165.0
63	IRM	-6.81%	62.0	TLT	-2.67%	228.0
63	BAC	-9.8%	41.0	ELAN	-7.3%	82.0
63	ZION	-2.58%	154.0	BA	-2.85%	209.0
63	BALL	-16.06%	23.0	WDC	-4.13%	142.0
63	UNH	-5.46%	58.0	GSK	-2.06%	277.0
63	NAVI	-11.93%	26.0	PRGO	-2.35%	235.0
63	TXN	-1.33%	198.0	VFC	-5.87%	93.0
63	TSLA	-21.77%	12.0	FCX	-5.81%	93.0

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

Period examined: All model dates from 2022-01-31 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	GME	-25.16%	199.0	SIVBQ	-68.22%	87.0
126	CLF	-13.24%	300.0	SBNY	-70.91%	78.0
126	UAA	-12.74%	280.0	AAP	-23.32%	153.0
126	NWL	-23.76%	144.0	FRCB	-78.26%	45.0
126	AMC	-19.08%	167.0	AMC	-58.02%	60.0
126	MOS	-7.79%	296.0	IEP	-23.5%	123.0
126	ELAN	-17.57%	113.0	GSK	-9.45%	249.0
126	CNC	-9.91%	187.0	BMY	-7.8%	223.0
126	VFC	-18.51%	95.0	CVS	-8.26%	203.0
126	CTLT	-9.77%	170.0	BHP	-6.08%	254.0
126	CSTM	-15.31%	90.0	OXY	-8.38%	171.0
126	ZION	-8.93%	152.0	TLT	-6.09%	212.0
126	QCOM	-3.41%	371.0	PRGO	-5.36%	215.0
126	SBNY	-47.88%	26.0	NEM	-4.8%	232.0
126	BBY	-5.33%	231.0	LNC	-8.56%	129.0
126	FSUGY	-2.6%	462.0	CZR	-14.31%	75.0
126	AAP	-6.39%	185.0	WDC	-7.6%	138.0
126	USB	-6.99%	147.0	PEP	-3.39%	304.0
126	IEP	-23.04%	43.0	BXP	-4.83%	205.0
126	BHC	-3.89%	225.0	CYH	-21.94%	45.0
126	CYH	-4.37%	191.0	KHC	-3.69%	245.0
126	ZTS	-9.58%	84.0	CLF	-13.96%	64.0
126	AA	-4.02%	174.0	FITB	-4.35%	175.0
126	WRK	-8.48%	70.0	NAVI	-3.54%	214.0
126	SBUX	-5.83%	84.0	INTC	-12.94%	58.0
126	BALL	-21.52%	22.0	CHTR	-4.65%	148.0
126	UNH	-7.28%	55.0	TFC	-4.18%	161.0
126	LNC	-13.32%	28.0	BHC	-9.87%	58.0
126	VZ	-12.01%	29.0	AA	-5.28%	108.0
126	CZR	-1.49%	225.0	VFC	-6.79%	71.0

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

Period examined: All model dates from 2022-01-31 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	AMC	-47.62%	141.0	SIVBQ	-98.78%	88.0
252	AAP	-33.57%	180.0	SBNY	-99.05%	78.0
252	CLF	-19.82%	275.0	IEP	-48.61%	123.0
252	NWL	-35.27%	143.0	AAP	-49.8%	114.0
252	MOS	-21.92%	188.0	AMC	-85.98%	57.0
252	GME	-19.22%	201.0	FRCB	-93.82%	46.0
252	UAA	-15.99%	217.0	BMY	-16.07%	200.0
252	ELAN	-35.91%	87.0	CVS	-17.53%	160.0
252	CNC	-17.73%	175.0	PRGO	-13.14%	163.0
252	ZION	-11.67%	159.0	TFC	-16.69%	128.0
252	CTLT	-12.4%	134.0	BXP	-11.55%	172.0
252	LUMN	-15.75%	100.0	KEY	-17.49%	113.0
252	SBNY	-84.22%	18.0	TLT	-10.85%	173.0
252	CZR	-7.31%	207.0	AA	-20.71%	90.0
252	CVS	-24.35%	46.0	ON	-34.83%	50.0
252	IEP	-48.31%	23.0	GSK	-8.44%	192.0
252	BHC	-5.24%	205.0	OXY	-12.39%	126.0
252	VFC	-14.51%	72.0	LUMN	-28.79%	50.0
252	GT	-6.69%	156.0	BIIB	-7.0%	205.0
252	SBUX	-12.4%	71.0	VNO	-24.1%	57.0
252	CMA	-15.97%	40.0	LNC	-11.86%	109.0
252	FSUGY	-1.52%	389.0	CZR	-23.22%	55.0
252	BBY	-2.43%	228.0	JAZZ	-9.68%	128.0
252	CSTM	-10.16%	54.0	KHC	-5.97%	207.0
252	BALL	-25.57%	17.0	PEP	-5.13%	241.0
252	USB	-2.67%	154.0	VFC	-28.2%	42.0
252	FRCB	-99.78%	4.0	FITB	-7.65%	149.0
252	ZTS	-4.78%	76.0	BHP	-6.22%	183.0
252	TLT	-19.18%	17.0	NWL	-23.39%	47.0
252	LNC	-32.07%	10.0	INTC	-32.1%	34.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CMG	-0.42%	130.0	NWL	-1.46%	45.0
1	IEP	-1.07%	41.0	GME	-1.6%	37.0
1	FSUGY	-0.6%	70.0	AAP	-0.58%	55.0
1	UNH	-0.94%	44.0	CNC	-0.37%	82.0
1	AMAT	-0.28%	125.0	GNRC	-0.41%	74.0
1	MU	-0.3%	110.0	MRK	-0.47%	60.0
1	QCOM	-0.5%	62.0	MSFT	-0.43%	58.0
1	PHM	-0.23%	110.0	LW	-0.62%	40.0
1	FCX	-0.29%	72.0	OXY	-0.41%	51.0
1	LEN	-0.2%	99.0	ABBV	-0.18%	111.0
1	CSTM	-0.17%	115.0	CZR	-0.43%	46.0
1	FITB	-0.78%	24.0	CPRT	-3.97%	4.0
1	NWL	-1.66%	10.0	MSI	-0.38%	41.0
1	TSLA	-1.5%	10.0	TXN	-0.48%	31.0
1	HLT	-0.17%	88.0	ELAN	-0.51%	29.0
1	AMD	-0.4%	37.0	AMZN	-0.17%	74.0
1	TFC	-1.32%	10.0	TMUS	-0.3%	40.0
1	IRM	-0.29%	43.0	MNST	-0.43%	27.0
1	CLF	-0.63%	18.0	BHP	-0.12%	93.0
1	TRGP	-0.2%	56.0	CHTR	-0.14%	78.0
1	LLY	-0.47%	22.0	AMD	-0.23%	45.0
1	CSCO	-0.89%	10.0	JAZZ	-0.19%	48.0
1	GNRC	-0.96%	8.0	ETRN	-0.83%	11.0
1	MSFT	-0.33%	23.0	HD	-0.09%	95.0
1	UAA	-0.05%	139.0	NVDA	-0.99%	9.0
1	PEP	-0.7%	8.0	KHC	-0.14%	63.0
1	INTC	-0.22%	25.0	DHI	-0.59%	14.0
1	USB	-0.45%	11.0	AZN	-0.16%	49.0
1	CDNS	-0.09%	52.0	TLT	-0.1%	76.0
1	TDG	-0.06%	85.0	GSK	-0.06%	113.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CSTM	-3.38%	110.0	CLF	-3.27%	66.0
10	UAA	-2.27%	135.0	MRK	-3.24%	63.0
10	QCOM	-3.77%	63.0	LW	-4.38%	39.0
10	UNH	-6.81%	34.0	PEP	-1.59%	101.0
10	DHI	-2.23%	101.0	CNC	-1.7%	85.0
10	INTC	-7.61%	27.0	NWL	-3.32%	42.0
10	FSUGY	-2.66%	74.0	KEY	-1.47%	85.0
10	IRM	-3.7%	50.0	KALU	-2.0%	62.0
10	BHC	-4.15%	44.0	GME	-3.42%	35.0
10	AMD	-4.8%	38.0	PRGO	-1.24%	90.0
10	PHM	-1.27%	119.0	JAZZ	-2.36%	47.0
10	AMAT	-1.09%	130.0	KHC	-1.7%	63.0
10	AAPL	-1.09%	122.0	AMC	-8.23%	13.0
10	CMG	-0.97%	115.0	RIO	-1.2%	87.0
10	LEN	-1.02%	91.0	GSK	-0.87%	112.0
10	MU	-1.06%	86.0	WDC	-1.49%	65.0
10	FITB	-2.59%	32.0	AAP	-1.62%	59.0
10	LLY	-5.0%	16.0	INTC	-1.63%	46.0
10	HLT	-0.74%	101.0	OXY	-1.32%	56.0
10	GNRC	-5.0%	11.0	MU	-3.46%	18.0
10	TFC	-5.4%	10.0	ETRN	-5.37%	11.0
10	TXN	-1.73%	30.0	XOM	-0.86%	64.0
10	IEP	-1.59%	29.0	DHI	-3.98%	13.0
10	QQQ	-0.41%	104.0	TLT	-0.63%	80.0
10	LVS	-2.14%	20.0	CZR	-1.03%	49.0
10	LUMN	-8.06%	5.0	BBY	-0.84%	57.0
10	CLF	-4.28%	9.0	CSTM	-5.48%	8.0
10	AMZN	-4.58%	8.0	FCX	-2.54%	16.0
10	FCX	-0.53%	58.0	LEN	-2.35%	15.0
10	CSCO	-3.35%	8.0	ON	-4.56%	7.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	CSTM	-6.12%	101.0	MRK	-6.43%	61.0
21	UAA	-3.44%	127.0	CLF	-5.64%	61.0
21	QCOM	-7.72%	56.0	NWL	-8.72%	39.0
21	INTC	-12.17%	30.0	AAP	-5.62%	55.0
21	AMAT	-2.56%	124.0	CNC	-3.66%	78.0
21	DHI	-3.08%	94.0	LW	-7.47%	37.0
21	MU	-3.55%	71.0	WDC	-4.12%	61.0
21	AMD	-6.02%	41.0	GME	-7.6%	31.0
21	PHM	-1.88%	122.0	PEP	-2.03%	100.0
21	QQQ	-2.13%	101.0	OXY	-3.76%	53.0
21	BHC	-4.96%	39.0	ADBE	-2.91%	62.0
21	FSUGY	-2.65%	72.0	AMC	-13.44%	10.0
21	FITB	-4.92%	38.0	RIO	-1.58%	82.0
21	AAPL	-1.42%	130.0	CZR	-3.06%	42.0
21	IRM	-3.74%	49.0	GSK	-1.11%	108.0
21	CMG	-1.43%	112.0	KALU	-1.87%	63.0
21	UNH	-7.99%	19.0	AMD	-3.17%	37.0
21	GNRC	-13.48%	11.0	KHC	-1.87%	58.0
21	LEN	-1.64%	84.0	FSUGY	-2.68%	39.0
21	CCL	-6.58%	20.0	ON	-16.33%	6.0
21	GS	-5.54%	23.0	BHC	-2.45%	40.0
21	LLY	-5.89%	16.0	ZTS	-0.87%	109.0
21	IEP	-3.06%	25.0	CSTM	-11.34%	8.0
21	HLT	-0.67%	112.0	NVDA	-9.57%	9.0
21	TXN	-2.51%	27.0	XOM	-1.4%	59.0
21	AMZN	-7.22%	9.0	BHP	-0.87%	91.0
21	LUMN	-20.08%	3.0	ELAN	-3.26%	24.0
21	LVS	-3.49%	16.0	GT	-2.2%	35.0
21	ON	-0.8%	61.0	LEN	-5.39%	14.0
21	AMGN	-10.22%	4.0	BIIB	-3.28%	21.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-15.07%	100.0	AAP	-21.24%	47.0
63	AMAT	-12.38%	108.0	CLF	-18.04%	53.0
63	MU	-12.99%	75.0	NWL	-22.17%	37.0
63	BHC	-18.19%	53.0	LW	-19.67%	29.0
63	DHI	-11.96%	78.0	CZR	-11.41%	49.0
63	CSTM	-11.04%	76.0	MRK	-12.57%	44.0
63	QCOM	-15.5%	50.0	OXY	-10.05%	49.0
63	PHM	-7.1%	99.0	KALU	-9.01%	52.0
63	ON	-10.4%	66.0	CNC	-6.58%	70.0
63	IRM	-14.66%	46.0	ADBE	-8.68%	53.0
63	CYH	-8.5%	74.0	PEP	-5.4%	82.0
63	INTC	-24.89%	25.0	AMD	-13.29%	33.0
63	THC	-4.38%	140.0	BHP	-5.11%	71.0
63	LEN	-7.17%	79.0	WDC	-7.62%	47.0
63	AMC	-12.59%	41.0	BBY	-6.63%	53.0
63	AAPL	-4.52%	111.0	AMC	-26.53%	13.0
63	IEP	-17.98%	27.0	FSUGY	-10.81%	31.0
63	FSUGY	-6.97%	62.0	ZTS	-3.67%	78.0
63	FITB	-11.56%	36.0	PCG	-4.71%	56.0
63	FCX	-4.95%	75.0	ON	-36.86%	7.0
63	LVS	-19.65%	18.0	NAVI	-4.29%	57.0
63	CMG	-3.14%	110.0	KEY	-3.85%	62.0
63	AMD	-7.69%	36.0	GNRC	-3.79%	62.0
63	AA	-13.24%	20.0	BA	-8.21%	25.0
63	HLT	-3.65%	70.0	CSTM	-28.62%	7.0
63	UNH	-11.73%	21.0	BIIB	-15.28%	13.0
63	GS	-12.24%	19.0	KHC	-3.62%	52.0
63	CLF	-24.52%	9.0	GME	-4.76%	36.0
63	VNO	-8.19%	26.0	XOM	-4.73%	36.0
63	MOS	-1.68%	124.0	LLY	-3.87%	44.0

VaR Adjusted V-Scores: P365D, 126d Horizon

Period examined: All model dates from 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	ON	-29.97%	60.0	CLF	-34.95%	38.0
126	CYH	-35.01%	51.0	WDC	-27.82%	44.0
126	DHI	-25.84%	64.0	PEP	-14.33%	62.0
126	LEN	-24.09%	59.0	BHP	-11.78%	63.0
126	UAA	-24.95%	49.0	AAP	-20.02%	36.0
126	THC	-13.26%	92.0	CNC	-14.87%	48.0
126	CSTM	-36.49%	30.0	OXY	-16.19%	41.0
126	AMAT	-20.54%	46.0	MRK	-23.0%	28.0
126	FCX	-15.77%	58.0	LW	-21.82%	29.0
126	AMC	-25.15%	33.0	PCG	-12.2%	50.0
126	PHM	-18.69%	43.0	KALU	-13.82%	41.0
126	AMD	-26.25%	30.0	ADBE	-18.15%	31.0
126	FSUGY	-11.56%	63.0	NAVI	-11.29%	49.0
126	QCOM	-18.34%	39.0	BALL	-16.58%	30.0
126	IRM	-25.45%	28.0	ZTS	-9.06%	54.0
126	INTC	-32.03%	21.0	BBY	-12.46%	37.0
126	IEP	-27.43%	24.0	KHC	-12.34%	35.0
126	MU	-15.48%	41.0	CZR	-17.58%	23.0
126	BHC	-39.67%	15.0	AMD	-26.48%	15.0
126	ACGL	-12.21%	46.0	GNRC	-8.28%	44.0
126	FIS	-13.74%	29.0	AMGN	-12.1%	29.0
126	CMG	-5.08%	73.0	FSUGY	-20.4%	17.0
126	ELAN	-10.97%	32.0	RIO	-6.05%	54.0
126	UNH	-19.61%	17.0	TEVA	-9.11%	34.0
126	AAPL	-4.87%	55.0	CMCSA	-9.59%	32.0
126	VFC	-27.1%	9.0	GSK	-5.17%	55.0
126	AA	-16.11%	15.0	TLT	-5.63%	47.0
126	TXN	-13.1%	16.0	CSTM	-31.07%	7.0
126	CLF	-25.65%	7.0	NEM	-5.23%	41.0
126	MRK	-22.43%	7.0	LLY	-7.17%	29.0

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 2025-03-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UNH	-6.13%	5.0	BHC	-2.43%	13.0
1	CMG	-1.22%	21.0	BBY	-7.11%	3.0
1	TFC	-2.36%	8.0	CNC	-1.33%	16.0
1	HLT	-0.74%	22.0	NWL	-2.3%	9.0
1	CSTM	-0.38%	39.0	JAZZ	-1.25%	16.0
1	PHM	-0.3%	36.0	ELAN	-1.99%	9.0
1	NWL	-1.39%	7.0	GNRC	-0.93%	18.0
1	LLY	-0.88%	11.0	CPRT	-3.97%	4.0
1	AMAT	-0.34%	28.0	AMZN	-0.62%	24.0
1	MS	-4.18%	2.0	CHTR	-0.46%	29.0
1	GNRC	-1.11%	7.0	MRK	-0.75%	17.0
1	GT	-0.55%	14.0	ADBE	-1.25%	10.0
1	TMUS	-2.5%	3.0	EXPE	-0.41%	30.0
1	TRGP	-0.28%	25.0	AAP	-1.36%	9.0
1	BA	-1.0%	7.0	HSBC	-0.41%	30.0
1	FITB	-1.36%	5.0	MSFT	-0.57%	20.0
1	FSUGY	-0.64%	10.0	CCL	-0.58%	18.0
1	CSCO	-1.89%	3.0	MSI	-0.48%	21.0
1	AA	-0.26%	19.0	LUMN	-0.88%	11.0
1	FCX	-1.13%	4.0	ABBV	-0.37%	24.0
1	INTC	-0.73%	5.0	DHI	-0.79%	11.0
1	USB	-0.35%	10.0	KHC	-0.51%	16.0
1	TEVA	-0.22%	15.0	HD	-0.24%	33.0
1	IEP	-0.42%	7.0	WYNN	-0.85%	9.0
1	BXP	-1.28%	2.0	AAPL	-0.64%	11.0
1	RIO	-0.25%	9.0	PRGO	-0.37%	19.0
1	NVDA	-0.05%	44.0	TRGP	-3.4%	2.0
1	XOM	-2.11%	1.0	BHP	-0.31%	21.0
1	VST	-0.05%	42.0	KALU	-0.55%	12.0
1	BHC	-0.98%	2.0	MU	-0.42%	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 2025-03-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CSTM	-5.91%	33.0	BHC	-8.0%	15.0
10	UNH	-21.14%	7.0	MRK	-6.43%	17.0
10	AAPL	-8.93%	15.0	JAZZ	-6.89%	15.0
10	UAA	-2.74%	36.0	ABBV	-3.24%	22.0
10	LLY	-9.21%	9.0	BMY	-4.38%	15.0
10	PHM	-1.88%	36.0	XOM	-2.47%	24.0
10	HLT	-2.42%	26.0	PEP	-3.28%	18.0
10	TFC	-6.54%	8.0	CCL	-3.06%	18.0
10	GNRC	-4.75%	10.0	AMZN	-2.48%	20.0
10	QQQ	-2.29%	20.0	RIO	-3.05%	15.0
10	BA	-7.61%	6.0	GSK	-1.43%	30.0
10	IRM	-4.13%	11.0	KHC	-3.48%	12.0
10	GS	-5.99%	6.0	AMGN	-2.71%	15.0
10	MSI	-3.51%	9.0	LVS	-2.55%	15.0
10	MS	-5.68%	5.0	LEN	-3.26%	11.0
10	CMG	-2.0%	14.0	TXN	-3.95%	9.0
10	SPY	-1.33%	19.0	CLF	-3.82%	9.0
10	LUMN	-10.59%	2.0	GILD	-2.26%	15.0
10	FITB	-2.53%	8.0	VICI	-1.15%	29.0
10	CSCO	-6.73%	2.0	ADBE	-3.25%	10.0
10	ZION	-4.16%	3.0	DHI	-3.94%	8.0
10	KEY	-12.07%	1.0	SNY	-3.12%	10.0
10	MRK	-2.65%	4.0	GNRC	-1.82%	17.0
10	BHC	-9.37%	1.0	HSBC	-1.32%	23.0
10	TXN	-7.41%	1.0	SBUX	-1.39%	20.0
10	GILD	-7.23%	1.0	TLT	-1.97%	14.0
10	CZR	-0.35%	19.0	CNC	-1.87%	14.0
10	LNC	-4.03%	1.0	PRGO	-1.16%	20.0
10	USB	-0.88%	4.0	LLY	-2.85%	8.0
10	VFC	-0.17%	14.0	MU	-1.44%	14.0

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 2025-03-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	CSTM	-16.42%	25.0	MRK	-9.93%	16.0
21	AAPL	-9.71%	17.0	BHC	-15.23%	10.0
21	UAA	-5.14%	30.0	BMY	-11.92%	10.0
21	GNRC	-14.7%	10.0	PEP	-5.71%	18.0
21	FITB	-11.48%	9.0	GSK	-3.62%	27.0
21	LLY	-11.19%	9.0	RIO	-7.32%	12.0
21	QQQ	-5.17%	16.0	WDC	-7.98%	11.0
21	PHM	-2.57%	32.0	XOM	-3.95%	21.0
21	UNH	-27.17%	3.0	JAZZ	-5.82%	14.0
21	HLT	-2.35%	28.0	VFC	-39.45%	2.0
21	GE	-4.03%	16.0	AMGN	-5.91%	13.0
21	SPY	-2.6%	22.0	ABBV	-4.41%	16.0
21	TRGP	-4.87%	11.0	GILD	-4.9%	14.0
21	GS	-8.03%	6.0	LUMN	-16.8%	4.0
21	BHC	-39.3%	1.0	CLF	-9.02%	7.0
21	KALU	-13.09%	2.0	UNH	-4.17%	15.0
21	TFC	-3.31%	7.0	SBUX	-4.16%	15.0
21	IEP	-3.84%	6.0	ELAN	-8.83%	7.0
21	WFC	-10.74%	2.0	LEN	-6.13%	10.0
21	CMG	-1.65%	12.0	NWL	-8.69%	7.0
21	OXY	-2.46%	7.0	BBY	-19.32%	3.0
21	MU	-8.1%	2.0	SNY	-5.89%	9.0
21	GOOGL	-0.47%	34.0	PRGO	-2.99%	15.0
21	TMUS	-5.04%	3.0	ZTS	-1.36%	31.0
21	MS	-2.21%	6.0	TXN	-5.98%	7.0
21	MSI	-1.31%	9.0	SLV	-3.69%	11.0
21	TLT	-2.68%	4.0	HSBC	-1.98%	20.0
21	MRK	-4.48%	2.0	AMZN	-1.98%	18.0
21	TXN	-8.44%	1.0	KHC	-3.41%	9.0
21	BMY	-8.38%	1.0	CNC	-3.41%	9.0

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 2025-05-02 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	NWL	-1.39%	7.0	CPRT	-4.83%	3.0
1	MSTR	-0.96%	10.0	KHC	-0.97%	8.0
1	CDNS	-0.48%	17.0	CLF	-3.78%	2.0
1	UNH	-2.56%	3.0	CNC	-1.06%	7.0
1	TEVA	-0.9%	8.0	BHC	-2.33%	3.0
1	MRK	-1.3%	4.0	AMZN	-0.94%	7.0
1	CMG	-1.87%	2.0	TFC	-0.82%	7.0
1	FSUGY	-1.79%	2.0	LLY	-1.88%	3.0
1	USB	-0.35%	10.0	CZR	-0.67%	8.0
1	PHM	-0.69%	5.0	AZN	-1.05%	5.0
1	KALU	-1.96%	1.0	ABBV	-0.62%	8.0
1	LNC	-1.82%	1.0	TMUS	-0.46%	10.0
1	IEP	-1.58%	1.0	EXPE	-0.42%	10.0
1	TSLA	-0.61%	2.0	FSUGY	-1.02%	4.0
1	AMAT	-0.6%	2.0	ORLY	-0.57%	7.0
1	PCG	-0.22%	5.0	BHP	-0.55%	7.0
1	PEP	-0.95%	1.0	GT	-3.67%	1.0
1	GT	-0.08%	11.0	AZO	-1.81%	2.0
1	ZION	-0.17%	4.0	DHI	-0.66%	5.0
1	AVGO	-0.31%	1.0	MSI	-0.28%	11.0
1	BA	-0.27%	1.0	B	-0.62%	5.0
1	GNRC	-0.26%	1.0	OXY	-0.66%	4.0
1	RIO	-0.22%	1.0	JAZZ	-2.48%	1.0
1	AZO	0.02%	1.0	BIIB	-0.46%	5.0
1	TRGP	0.02%	14.0	FIS	-0.44%	5.0
1	GLD	0.07%	4.0	LUMN	-0.72%	3.0
1	FCX	0.29%	2.0	GWW	-0.3%	7.0
1	AZN	0.7%	1.0	T	-0.41%	5.0
1	CZR	0.72%	1.0	VNO	-0.26%	7.0
1	LUMN	0.47%	2.0	POST	-0.1%	16.0

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 2025-05-02 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UNH	-22.51%	4.0	KHC	-4.49%	4.0
10	VFC	-10.0%	5.0	XOM	-4.54%	3.0
10	CPRT	-4.2%	7.0	CNC	-2.44%	5.0
10	LUMN	-10.59%	2.0	POST	-1.12%	10.0
10	PHM	-5.99%	3.0	BHC	-3.6%	3.0
10	MRK	-2.43%	3.0	DHI	-5.4%	2.0
10	ZION	-3.5%	2.0	VNO	-2.48%	4.0
10	CDNS	-0.44%	10.0	LLY	-3.8%	2.0
10	LNC	-4.03%	1.0	TMUS	-1.25%	6.0
10	TEVA	-1.18%	3.0	LVS	-1.72%	4.0
10	USB	-0.88%	4.0	WYNN	-6.04%	1.0
10	MSTR	-0.59%	5.0	RIO	-1.21%	5.0
10	TRGP	-0.25%	7.0	AAPL	-1.96%	3.0
10	WFC	-1.19%	1.0	TLT	-1.46%	3.0
10	CZR	0.14%	1.0	ABBV	-0.5%	5.0
10	IEP	0.23%	1.0	EXPE	-0.41%	6.0
10	GT	0.03%	8.0	BMY	-0.49%	5.0
10	TDG	1.82%	1.0	LEN	-2.12%	1.0
10	AMGN	2.27%	1.0	B	-2.0%	1.0
10	THC	2.89%	1.0	MUB	-0.6%	3.0
10	LEN	3.05%	1.0	PEP	-1.32%	1.0
10	FSUGY	3.11%	1.0	ORLY	-0.34%	3.0
10	GLD	1.78%	2.0	OXY	-0.29%	3.0
10	FCX	1.9%	2.0	NEM	-0.26%	3.0
10	NFLX	4.78%	1.0	CHTR	-0.11%	6.0
10	GS	2.45%	2.0	CZR	-0.16%	4.0
10	RIO	4.92%	1.0	CVS	-0.27%	2.0
10	ACGL	2.42%	3.0	FCX	0.03%	1.0
10	NWL	2.66%	3.0	LW	0.13%	2.0
10	CAH	2.75%	3.0	FSUGY	0.21%	3.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	SBNY	-1.18%	97.0	CTLT	-0.39%	146.0
1	NWL	-0.23%	422.0	VFC	-0.23%	235.0
1	UAA	-0.13%	666.0	AA	-0.34%	152.0
1	IEP	-0.17%	424.0	AAP	-0.11%	418.0
1	ZION	-0.11%	538.0	FRCB	-0.54%	84.0
1	GNRC	-0.24%	233.0	CVS	-0.1%	465.0
1	INTC	-0.09%	571.0	OXY	-0.16%	264.0
1	AAP	-0.15%	316.0	NEM	-0.09%	447.0
1	LUMN	-0.09%	487.0	IEP	-0.14%	299.0
1	ADBE	-0.34%	128.0	PRGO	-0.08%	448.0
1	KEY	-0.12%	336.0	BHP	-0.07%	511.0
1	UNH	-0.09%	452.0	SIVBQ	-0.19%	187.0
1	AMC	-0.07%	544.0	GSK	-0.05%	754.0
1	AMZN	-0.33%	110.0	CZR	-0.17%	201.0
1	SBUX	-0.12%	295.0	MOS	-0.94%	35.0
1	BBY	-0.07%	529.0	CNC	-0.15%	214.0
1	FITB	-0.08%	388.0	AMC	-0.19%	168.0
1	CSTM	-0.05%	588.0	LNC	-0.13%	238.0
1	FIS	-0.15%	196.0	MNST	-0.14%	204.0
1	VFC	-0.07%	411.0	SBNY	-0.22%	123.0
1	KALU	-0.11%	247.0	CHTR	-0.04%	678.0
1	CLF	-0.05%	577.0	BALL	-0.06%	414.0
1	HCA	-0.07%	330.0	BIIB	-0.04%	632.0
1	B	-0.15%	140.0	X	-0.28%	62.0
1	BAC	-0.06%	301.0	ZION	-0.11%	160.0
1	ELAN	-0.05%	374.0	CMCSA	-0.04%	431.0
1	TSLA	-0.21%	88.0	CPRT	-0.42%	35.0
1	FSUGY	-0.03%	692.0	FCX	-0.11%	133.0
1	NAVI	-0.07%	264.0	TXN	-0.16%	89.0
1	PEP	-0.13%	123.0	AAPL	-0.06%	221.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	LUMN	-3.15%	490.0	SIVBQ	-5.88%	187.0
10	UAA	-1.3%	665.0	AAP	-2.01%	418.0
10	SBNY	-7.7%	97.0	FRCB	-9.11%	84.0
10	NWL	-1.75%	415.0	SBNY	-5.86%	123.0
10	IEP	-1.42%	426.0	AMC	-3.49%	171.0
10	UNH	-1.25%	452.0	BIIB	-0.88%	639.0
10	VFC	-1.31%	406.0	IEP	-1.86%	299.0
10	ELAN	-1.35%	374.0	VFC	-1.88%	240.0
10	CLF	-0.86%	574.0	WDC	-1.86%	240.0
10	LNC	-1.27%	344.0	ON	-2.18%	168.0
10	ADBE	-3.26%	131.0	BHC	-2.06%	167.0
10	GNRC	-1.71%	229.0	BHP	-0.57%	510.0
10	INTC	-0.68%	569.0	TLT	-0.49%	560.0
10	USB	-0.98%	357.0	CHTR	-0.4%	677.0
10	ZION	-0.62%	535.0	BXP	-0.49%	543.0
10	BAC	-0.98%	305.0	CNC	-1.1%	220.0
10	QCOM	-0.4%	653.0	CMCSA	-0.54%	432.0
10	BALL	-1.03%	249.0	CLF	-1.33%	167.0
10	CZR	-0.49%	512.0	FCX	-1.7%	130.0
10	SBUX	-0.85%	294.0	BMY	-0.29%	643.0
10	LW	-0.99%	233.0	CMA	-0.52%	351.0
10	BBY	-0.42%	522.0	PRGO	-0.39%	447.0
10	BHC	-0.38%	550.0	BALL	-0.4%	420.0
10	CVS	-0.92%	224.0	CTLT	-1.14%	146.0
10	FRCB	-1.75%	117.0	MRK	-0.59%	275.0
10	CNC	-0.42%	483.0	LQD	-0.22%	723.0
10	FITB	-0.5%	393.0	X	-2.56%	62.0
10	AA	-0.35%	556.0	LVS	-0.46%	338.0
10	FSUGY	-0.26%	690.0	EMB	-0.19%	787.0
10	SIVBQ	-6.53%	26.0	NAVI	-0.34%	404.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	LUMN	-6.3%	480.0	AAP	-5.69%	401.0
21	UAA	-2.94%	649.0	SIVBQ	-11.93%	187.0
21	SBNY	-15.64%	97.0	SBNY	-12.51%	123.0
21	NWL	-3.64%	403.0	FRCB	-16.25%	84.0
21	VFC	-3.68%	392.0	BIIB	-2.11%	628.0
21	ELAN	-3.55%	364.0	AMC	-7.76%	169.0
21	IEP	-2.88%	411.0	BHC	-6.61%	162.0
21	INTC	-1.76%	563.0	IEP	-3.54%	299.0
21	AA	-1.63%	543.0	BXP	-1.73%	528.0
21	GNRC	-3.64%	223.0	WDC	-3.5%	230.0
21	CLF	-1.41%	561.0	EXPE	-1.61%	482.0
21	UNH	-1.77%	437.0	ON	-4.85%	154.0
21	CZR	-1.49%	508.0	CMCSA	-1.66%	423.0
21	USB	-2.12%	349.0	VFC	-2.78%	237.0
21	LNC	-2.08%	331.0	BHP	-1.12%	505.0
21	ZION	-1.12%	527.0	FCX	-4.13%	128.0
21	AMC	-1.06%	525.0	JAZZ	-0.73%	697.0
21	ADBE	-3.86%	126.0	X	-7.76%	61.0
21	SIVBQ	-18.4%	26.0	CNC	-2.23%	204.0
21	BALL	-1.85%	242.0	CLF	-2.11%	163.0
21	TSLA	-5.05%	87.0	NAVI	-0.88%	390.0
21	BAC	-1.44%	296.0	TLT	-0.62%	549.0
21	LW	-1.78%	229.0	CVS	-0.67%	459.0
21	ZTS	-1.75%	228.0	PRGO	-0.71%	435.0
21	SBUX	-1.35%	292.0	MRK	-1.12%	274.0
21	BBY	-0.76%	506.0	BALL	-0.7%	417.0
21	CNC	-0.8%	483.0	CHTR	-0.43%	664.0
21	FRCB	-3.1%	117.0	FIS	-0.51%	555.0
21	BHC	-0.66%	542.0	LNC	-1.15%	240.0
21	CSTM	-0.57%	573.0	LQD	-0.39%	709.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	LUMN	-11.59%	467.0	SIVBQ	-37.06%	187.0
63	UAA	-8.04%	607.0	AAP	-14.65%	370.0
63	AMC	-9.65%	485.0	AMC	-31.33%	169.0
63	ELAN	-12.3%	357.0	FRCB	-56.91%	84.0
63	IEP	-11.34%	374.0	SBNY	-32.45%	123.0
63	SBNY	-41.65%	97.0	IEP	-10.92%	298.0
63	NWL	-9.54%	401.0	BHC	-22.68%	142.0
63	AA	-6.86%	505.0	BIIB	-4.66%	603.0
63	CLF	-6.04%	555.0	BXP	-5.02%	523.0
63	MOS	-4.58%	668.0	VFC	-10.82%	239.0
63	VFC	-7.96%	358.0	BHP	-4.46%	485.0
63	INTC	-4.87%	556.0	JAZZ	-2.62%	663.0
63	BALL	-10.88%	234.0	GNRC	-4.08%	420.0
63	CZR	-4.61%	473.0	CLF	-11.44%	143.0
63	AAP	-6.74%	315.0	NWL	-6.07%	262.0
63	GME	-4.35%	433.0	CMCSA	-3.92%	397.0
63	TSLA	-18.01%	88.0	LNC	-6.52%	232.0
63	BHC	-2.7%	528.0	CZR	-7.49%	195.0
63	BBY	-2.72%	471.0	FIS	-2.67%	540.0
63	USB	-3.38%	335.0	ON	-12.47%	113.0
63	ZION	-2.22%	507.0	X	-19.97%	62.0
63	CNC	-2.27%	482.0	GSK	-1.72%	701.0
63	SBUX	-3.81%	286.0	CVS	-2.78%	425.0
63	KHC	-4.31%	220.0	WDC	-5.5%	213.0
63	FRCB	-8.05%	117.0	PRGO	-2.79%	404.0
63	CSTM	-1.75%	536.0	LVS	-3.24%	320.0
63	CMA	-2.86%	322.0	EXPE	-2.27%	445.0
63	BAC	-3.25%	282.0	TLT	-1.84%	542.0
63	KEY	-2.8%	327.0	NAVI	-2.55%	362.0
63	SIVBQ	-34.19%	26.0	CHTR	-1.41%	636.0

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

Period examined: All model dates from 2022-01-31 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AMC	-19.46%	443.0	SIVBQ	-72.85%	187.0
126	NWL	-20.56%	394.0	AMC	-58.44%	159.0
126	IEP	-22.59%	314.0	SBNY	-70.07%	123.0
126	ELAN	-20.54%	320.0	FRCB	-87.31%	84.0
126	MOS	-10.13%	614.0	AAP	-23.31%	312.0
126	AAP	-18.24%	315.0	IEP	-22.42%	298.0
126	GME	-13.72%	411.0	VFC	-20.73%	214.0
126	SBNY	-57.35%	97.0	BHC	-29.89%	133.0
126	CLF	-10.25%	538.0	BIIB	-7.25%	543.0
126	UAA	-8.52%	547.0	GNRC	-9.36%	400.0
126	LUMN	-9.11%	449.0	JAZZ	-5.35%	597.0
126	AA	-8.5%	455.0	BHP	-6.39%	475.0
126	CTLT	-9.82%	372.0	GSK	-4.53%	657.0
126	FRCB	-30.44%	117.0	CVS	-7.74%	366.0
126	VFC	-10.84%	327.0	CZR	-15.79%	167.0
126	INTC	-6.44%	546.0	NWL	-10.56%	219.0
126	BALL	-16.57%	211.0	LNC	-10.64%	216.0
126	CNC	-6.6%	479.0	BXP	-4.13%	486.0
126	CSTM	-4.62%	478.0	PRGO	-5.51%	363.0
126	CZR	-4.3%	452.0	CLF	-16.47%	107.0
126	ZION	-3.55%	495.0	TLT	-3.43%	503.0
126	CMA	-5.5%	303.0	FIS	-3.23%	523.0
126	NEM	-8.47%	180.0	NAVI	-5.24%	304.0
126	LNC	-5.5%	272.0	WDC	-7.13%	200.0
126	USB	-4.54%	321.0	CHTR	-2.29%	622.0
126	SIVBQ	-48.67%	26.0	CYH	-16.96%	82.0
126	TSLA	-18.76%	67.0	KHC	-3.34%	371.0
126	VZ	-9.14%	126.0	PEP	-2.84%	392.0
126	TLT	-12.41%	91.0	FITB	-3.43%	247.0
126	KHC	-5.65%	197.0	CNC	-6.83%	119.0

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

Period examined: All model dates from 2022-01-31 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	AMC	-44.72%	344.0	SIVBQ	-98.74%	187.0
252	NWL	-30.98%	386.0	AMC	-87.51%	153.0
252	AAP	-37.56%	308.0	IEP	-44.37%	298.0
252	MOS	-23.08%	488.0	SBNY	-99.38%	123.0
252	FRCB	-91.34%	117.0	AAP	-49.18%	237.0
252	SBNY	-93.45%	97.0	VFC	-48.27%	177.0
252	CLF	-16.69%	505.0	FRCB	-96.6%	84.0
252	IEP	-44.07%	191.0	JAZZ	-10.57%	536.0
252	ELAN	-30.19%	236.0	BIIB	-11.91%	422.0
252	GME	-16.1%	372.0	GNRC	-15.61%	320.0
252	CNC	-12.66%	461.0	BXP	-11.26%	371.0
252	UAA	-12.52%	457.0	BHC	-42.95%	93.0
252	CVS	-22.67%	206.0	BMY	-9.26%	425.0
252	CTLT	-13.47%	288.0	PRGO	-13.06%	281.0
252	CZR	-9.06%	393.0	CVS	-14.0%	258.0
252	VFC	-11.84%	273.0	NWL	-30.75%	112.0
252	GT	-7.13%	444.0	LNC	-18.22%	187.0
252	CMA	-12.66%	241.0	CHTR	-6.19%	525.0
252	INTC	-5.98%	493.0	TLT	-6.69%	433.0
252	BALL	-15.21%	159.0	CZR	-22.39%	129.0
252	LUMN	-5.76%	403.0	BHP	-7.36%	375.0
252	LW	-20.68%	108.0	ON	-35.41%	71.0
252	SIVBQ	-85.19%	26.0	AA	-19.34%	124.0
252	AA	-5.92%	372.0	LUMN	-27.68%	85.0
252	PRGO	-13.53%	138.0	TFC	-10.51%	204.0
252	KHC	-11.08%	158.0	PEP	-5.97%	323.0
252	OXY	-6.17%	257.0	KEY	-12.91%	147.0
252	SBUX	-5.05%	284.0	KHC	-5.56%	325.0
252	TSLA	-22.33%	64.0	VNO	-9.65%	162.0
252	BMY	-23.24%	47.0	FITB	-6.18%	221.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	WDC	-0.59%	90.0	BIIB	-0.26%	209.0
1	IEP	-0.23%	228.0	CZR	-0.44%	72.0
1	UNH	-0.37%	129.0	MRK	-0.35%	90.0
1	FSUGY	-0.35%	127.0	LW	-0.46%	68.0
1	CLF	-0.57%	67.0	CNC	-0.17%	179.0
1	AMAT	-0.17%	215.0	GME	-0.38%	81.0
1	MRK	-0.35%	95.0	OXY	-0.4%	75.0
1	AMD	-0.4%	79.0	AMC	-1.48%	15.0
1	QCOM	-0.23%	135.0	ON	-0.2%	101.0
1	FCX	-0.16%	194.0	KALU	-0.17%	114.0
1	LEN	-0.15%	184.0	GSK	-0.09%	210.0
1	AA	-0.15%	177.0	CPRT	-3.18%	5.0
1	FITB	-0.2%	134.0	KHC	-0.18%	86.0
1	MU	-0.14%	189.0	AVGO	-1.35%	11.0
1	CSTM	-0.12%	206.0	TXN	-0.39%	37.0
1	ON	-0.18%	125.0	FSUGY	-0.17%	80.0
1	CMG	-0.1%	225.0	MNST	-0.43%	27.0
1	WYNN	-0.24%	91.0	MSI	-0.23%	49.0
1	B	-0.25%	79.0	TMUS	-0.18%	53.0
1	ADBE	-0.93%	20.0	PEP	-0.06%	148.0
1	AMZN	-0.43%	42.0	ETRN	-0.49%	17.0
1	GNRC	-0.21%	72.0	DHI	-0.59%	14.0
1	ZION	-0.21%	73.0	AZN	-0.16%	51.0
1	GILD	-0.39%	36.0	XOM	-0.09%	83.0
1	SBUX	-1.54%	9.0	ABBV	-0.05%	142.0
1	AMGN	-0.26%	47.0	AA	-0.21%	31.0
1	BALL	-0.12%	97.0	GT	-0.12%	50.0
1	TXN	-0.08%	144.0	ACGL	-0.55%	11.0
1	FIS	-0.1%	112.0	GBTC	-0.19%	32.0
1	PEP	-0.28%	37.0	LEN	-0.25%	23.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UNH	-4.37%	129.0	BIIB	-2.56%	216.0
10	IEP	-2.14%	230.0	GME	-4.27%	81.0
10	QCOM	-3.13%	139.0	LW	-4.96%	68.0
10	AMAT	-1.76%	216.0	CLF	-2.31%	136.0
10	INTC	-4.8%	70.0	WDC	-3.05%	91.0
10	FSUGY	-2.67%	125.0	CNC	-1.47%	185.0
10	CSTM	-1.5%	207.0	MRK	-2.84%	93.0
10	AMD	-3.34%	87.0	ON	-2.27%	96.0
10	CLF	-4.28%	64.0	PEP	-1.24%	154.0
10	ELAN	-1.98%	136.0	NAVI	-0.76%	204.0
10	BHC	-2.04%	120.0	AMC	-8.3%	18.0
10	LEN	-1.14%	187.0	KALU	-1.26%	115.0
10	CMG	-0.82%	229.0	AAP	-0.78%	179.0
10	MRK	-1.79%	98.0	OXY	-1.76%	78.0
10	GNRC	-2.47%	68.0	KHC	-1.62%	84.0
10	LNC	-1.23%	136.0	BALL	-1.23%	95.0
10	ON	-1.25%	130.0	KEY	-0.96%	106.0
10	ADBE	-6.87%	23.0	CZR	-1.34%	73.0
10	IRM	-0.83%	178.0	FSUGY	-1.14%	82.0
10	AMGN	-2.89%	45.0	ETRN	-5.36%	17.0
10	FITB	-0.84%	139.0	RIO	-0.63%	125.0
10	GOOGL	-0.55%	213.0	XOM	-0.82%	82.0
10	LLY	-1.22%	87.0	LEN	-2.78%	21.0
10	MU	-0.54%	188.0	BHP	-0.44%	130.0
10	AA	-0.55%	177.0	DHI	-3.98%	13.0
10	AZN	-1.06%	91.0	MOS	-4.66%	11.0
10	TEVA	-0.58%	161.0	BBY	-0.51%	98.0
10	BALL	-1.03%	91.0	CSTM	-4.63%	10.0
10	PHM	-0.39%	237.0	GSK	-0.19%	213.0
10	TXN	-0.63%	142.0	FCX	-1.62%	20.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	IEP	-3.73%	215.0	BIIB	-5.78%	205.0
21	QCOM	-5.68%	135.0	GME	-8.84%	79.0
21	AMAT	-3.71%	201.0	AAP	-4.23%	162.0
21	UNH	-6.27%	114.0	CLF	-4.59%	132.0
21	INTC	-11.17%	64.0	LW	-10.06%	60.0
21	ELAN	-5.37%	126.0	WDC	-7.38%	81.0
21	CSTM	-3.46%	191.0	MRK	-6.29%	92.0
21	AMC	-2.72%	178.0	ON	-6.19%	82.0
21	MU	-2.76%	174.0	CNC	-2.94%	169.0
21	GNRC	-6.34%	62.0	PEP	-2.26%	150.0
21	FSUGY	-3.23%	120.0	OXY	-3.89%	75.0
21	AMD	-4.52%	85.0	NAVI	-1.44%	190.0
21	AA	-2.24%	164.0	CZR	-3.75%	63.0
21	CMG	-1.6%	218.0	AMC	-11.05%	16.0
21	LEN	-1.99%	175.0	AMD	-1.65%	107.0
21	BHC	-3.07%	112.0	CMCSA	-1.23%	143.0
21	ON	-2.43%	128.0	BHP	-1.36%	125.0
21	WYNN	-4.01%	74.0	KHC	-2.0%	79.0
21	MRK	-3.53%	84.0	XOM	-1.81%	77.0
21	VFC	-2.33%	117.0	NVDA	-5.65%	24.0
21	AMGN	-8.0%	34.0	BALL	-1.4%	92.0
21	FCX	-1.31%	186.0	BA	-2.31%	53.0
21	CLF	-4.42%	51.0	FSUGY	-1.35%	78.0
21	GOOGL	-1.1%	202.0	GSK	-0.52%	199.0
21	IRM	-1.27%	171.0	LEN	-5.15%	20.0
21	OXY	-2.11%	98.0	GT	-1.9%	54.0
21	LVS	-1.67%	120.0	JAZZ	-0.62%	160.0
21	KALU	-3.21%	60.0	BHC	-1.24%	67.0
21	FITB	-1.37%	135.0	RIO	-0.7%	117.0
21	UAA	-0.98%	187.0	CSTM	-7.88%	10.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	IEP	-17.45%	178.0	BIIB	-16.36%	180.0
63	AMC	-14.66%	138.0	AAP	-14.71%	131.0
63	CSTM	-12.65%	154.0	CLF	-15.61%	112.0
63	AMAT	-11.81%	164.0	ADBE	-9.59%	155.0
63	ON	-13.45%	128.0	LW	-23.69%	54.0
63	MU	-9.37%	169.0	ON	-25.43%	41.0
63	LEN	-9.63%	163.0	NAVI	-5.62%	162.0
63	INTC	-23.97%	57.0	KALU	-9.84%	91.0
63	UAA	-8.47%	145.0	CZR	-13.29%	66.0
63	QCOM	-11.02%	109.0	MRK	-12.4%	68.0
63	WDC	-15.82%	74.0	CNC	-6.12%	137.0
63	AA	-9.27%	126.0	AMD	-12.18%	68.0
63	ELAN	-9.36%	119.0	FSUGY	-11.12%	73.0
63	CYH	-8.01%	135.0	CMCSA	-6.89%	117.0
63	FCX	-6.58%	162.0	OXY	-9.43%	72.0
63	DHI	-5.94%	176.0	GME	-8.21%	80.0
63	CLF	-22.42%	45.0	PEP	-5.88%	111.0
63	BHC	-10.25%	98.0	WDC	-9.69%	64.0
63	AMD	-12.15%	80.0	BBY	-6.21%	95.0
63	UNH	-9.37%	102.0	BA	-10.11%	44.0
63	MRK	-12.26%	75.0	BHP	-4.2%	105.0
63	IRM	-5.78%	147.0	AMC	-27.3%	16.0
63	CMG	-4.09%	178.0	PCG	-4.67%	76.0
63	PHM	-4.02%	179.0	GSK	-2.22%	157.0
63	BALL	-9.43%	76.0	KEY	-3.59%	76.0
63	FITB	-6.12%	117.0	FRA	-1.41%	180.0
63	FSUGY	-7.96%	88.0	CSTM	-28.92%	8.0
63	LVS	-6.55%	106.0	BALL	-3.37%	66.0
63	TSLA	-26.73%	24.0	KHC	-3.01%	67.0
63	OXY	-9.85%	65.0	XOM	-4.68%	42.0

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

Period examined: All model dates from 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	IEP	-34.96%	118.0	BIIB	-31.49%	120.0
126	ON	-31.46%	113.0	CLF	-30.44%	76.0
126	CSTM	-31.98%	96.0	ADBE	-19.03%	103.0
126	AMC	-30.0%	96.0	WDC	-29.3%	51.0
126	CYH	-32.06%	88.0	AAP	-17.99%	73.0
126	LEN	-26.16%	107.0	NAVI	-12.55%	104.0
126	DHI	-21.71%	120.0	BBY	-15.16%	80.0
126	AMD	-30.31%	70.0	CNC	-13.85%	84.0
126	AMAT	-20.01%	102.0	OXY	-17.45%	63.0
126	PHM	-15.92%	117.0	BHP	-11.48%	95.0
126	FCX	-17.2%	106.0	PEP	-14.54%	69.0
126	UNH	-19.85%	85.0	KALU	-13.58%	73.0
126	MU	-14.54%	107.0	LW	-21.46%	44.0
126	ELAN	-18.69%	82.0	CZR	-24.73%	38.0
126	INTC	-28.66%	47.0	MRK	-22.84%	41.0
126	ACGL	-10.7%	118.0	GSK	-7.85%	113.0
126	MRK	-22.4%	56.0	PCG	-12.59%	67.0
126	THC	-10.77%	112.0	CMCSA	-13.68%	60.0
126	QCOM	-14.56%	79.0	FSUGY	-20.61%	37.0
126	AA	-13.66%	76.0	BALL	-16.42%	42.0
126	IRM	-11.81%	87.0	AMD	-23.67%	26.0
126	BALL	-18.36%	53.0	ZTS	-7.7%	77.0
126	UAA	-11.3%	85.0	NWL	-4.81%	106.0
126	TXN	-10.81%	85.0	GNRC	-6.32%	79.0
126	FSUGY	-12.11%	70.0	AMGN	-11.79%	42.0
126	CLF	-29.23%	28.0	KHC	-12.12%	40.0
126	BHC	-17.9%	45.0	NVS	-4.36%	92.0
126	HCA	-10.74%	70.0	RIO	-4.9%	81.0
126	FIS	-11.5%	63.0	TLT	-5.61%	68.0
126	CZR	-12.8%	54.0	NEM	-3.23%	115.0

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 2025-03-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UNH	-1.36%	29.0	LUMN	-1.44%	21.0
1	VFC	-0.52%	53.0	EXPE	-0.57%	49.0
1	CLF	-1.16%	22.0	BBY	-7.11%	3.0
1	WDC	-1.0%	23.0	HSBC	-0.45%	42.0
1	MS	-0.51%	41.0	NWL	-0.46%	39.0
1	IEP	-0.36%	56.0	NAVI	-0.37%	43.0
1	FITB	-0.85%	23.0	CPRT	-3.18%	5.0
1	CMG	-0.36%	53.0	MRK	-0.57%	25.0
1	ZION	-0.58%	32.0	JAZZ	-0.25%	57.0
1	AA	-0.32%	54.0	BMY	-0.35%	41.0
1	TFC	-0.6%	27.0	USB	-0.54%	24.0
1	GILD	-0.73%	22.0	TSLA	-0.29%	44.0
1	BAC	-0.67%	22.0	PEP	-0.3%	41.0
1	SBUX	-1.54%	9.0	SNY	-0.17%	62.0
1	B	-0.61%	22.0	LVS	-0.46%	22.0
1	TRGP	-0.22%	56.0	BHC	-0.4%	25.0
1	BHC	-0.54%	22.0	ABBV	-0.36%	26.0
1	SPY	-0.25%	43.0	KHC	-0.37%	25.0
1	TXN	-0.4%	27.0	CCL	-0.44%	21.0
1	LEN	-0.39%	26.0	BIIB	-0.25%	35.0
1	ABBV	-0.48%	21.0	DHI	-0.79%	11.0
1	CSCO	-0.64%	15.0	AMZN	-0.17%	42.0
1	AAPL	-0.25%	37.0	TLT	-0.24%	29.0
1	LNC	-0.21%	40.0	TRGP	-3.4%	2.0
1	KEY	-0.74%	11.0	XOM	-0.17%	39.0
1	GNRC	-0.35%	23.0	LLY	-0.58%	11.0
1	FIS	-0.36%	20.0	HD	-0.16%	38.0
1	MRK	-0.31%	22.0	CZR	-0.61%	10.0
1	VZ	-1.67%	4.0	MSI	-0.2%	28.0
1	CVS	-0.57%	10.0	ACGL	-1.11%	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 2025-03-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UNH	-16.61%	24.0	BMY	-5.62%	37.0
10	AAPL	-4.55%	33.0	MRK	-6.59%	24.0
10	BHC	-7.22%	20.0	JAZZ	-3.04%	48.0
10	CLF	-6.43%	19.0	BHC	-5.35%	25.0
10	VFC	-2.76%	44.0	PEP	-3.02%	40.0
10	LLY	-4.05%	21.0	NAVI	-3.18%	38.0
10	TRGP	-1.8%	47.0	AMGN	-2.83%	42.0
10	KHC	-3.27%	25.0	LUMN	-5.83%	19.0
10	IEP	-1.66%	48.0	NWL	-2.7%	39.0
10	AA	-1.65%	47.0	SBUX	-2.92%	34.0
10	LNC	-2.18%	35.0	SNY	-1.85%	53.0
10	SBUX	-9.4%	8.0	CLF	-4.24%	22.0
10	ABBV	-3.78%	19.0	BIIB	-2.84%	32.0
10	CVS	-7.26%	9.0	ABBV	-3.72%	24.0
10	TFC	-2.36%	27.0	XOM	-1.79%	36.0
10	GNRC	-3.18%	20.0	HSBC	-1.72%	36.0
10	QCOM	-2.23%	24.0	LEN	-3.85%	16.0
10	KALU	-2.21%	21.0	CCL	-2.76%	21.0
10	USB	-1.85%	23.0	EXPE	-1.24%	45.0
10	MRK	-2.0%	20.0	KHC	-2.79%	19.0
10	MS	-1.13%	33.0	LVS	-3.08%	17.0
10	FITB	-1.48%	23.0	MOS	-4.88%	10.0
10	PHM	-0.61%	54.0	TLT	-2.14%	21.0
10	BMY	-2.72%	11.0	RIO	-2.54%	17.0
10	GILD	-1.71%	17.0	GILD	-2.5%	16.0
10	CSTM	-0.55%	46.0	DHI	-3.94%	8.0
10	LEN	-1.23%	20.0	AMZN	-0.87%	33.0
10	TMUS	-1.27%	19.0	LW	-2.16%	13.0
10	QQQ	-0.62%	36.0	LLY	-3.07%	9.0
10	IRM	-0.76%	27.0	TXN	-2.67%	10.0

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 2025-03-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UNH	-28.44%	17.0	JAZZ	-11.1%	40.0
21	BHC	-23.83%	17.0	BMY	-13.26%	32.0
21	AA	-9.15%	36.0	MRK	-11.25%	24.0
21	TRGP	-7.82%	35.0	AMGN	-6.67%	40.0
21	GNRC	-13.69%	18.0	BIIB	-9.37%	26.0
21	AAPL	-8.11%	29.0	NWL	-6.14%	39.0
21	KALU	-16.03%	14.0	CLF	-10.87%	22.0
21	FITB	-7.59%	23.0	PEP	-6.27%	38.0
21	ABBV	-9.6%	18.0	LUMN	-13.02%	18.0
21	LNC	-4.57%	29.0	BHC	-10.53%	20.0
21	QCOM	-5.12%	23.0	NAVI	-6.74%	29.0
21	KHC	-5.88%	20.0	SNY	-4.48%	42.0
21	VFC	-3.51%	33.0	SBUX	-7.02%	26.0
21	TFC	-4.4%	26.0	WDC	-9.77%	16.0
21	LLY	-5.9%	19.0	INTC	-5.08%	29.0
21	OXY	-3.2%	35.0	XOM	-4.45%	31.0
21	USB	-6.9%	15.0	EXPE	-3.29%	38.0
21	CSTM	-2.72%	35.0	AAP	-2.97%	36.0
21	SBUX	-15.65%	6.0	HSBC	-3.24%	31.0
21	IEP	-2.44%	38.0	PRGO	-2.8%	31.0
21	LUMN	-5.42%	14.0	LEN	-5.52%	15.0
21	WYNN	-4.51%	16.0	VFC	-39.45%	2.0
21	UAA	-1.68%	43.0	RIO	-6.02%	13.0
21	LEN	-5.28%	13.0	ABBV	-4.6%	17.0
21	CLF	-8.36%	8.0	GILD	-4.19%	15.0
21	ELAN	-10.07%	6.0	BBY	-19.32%	3.0
21	TMUS	-3.72%	16.0	UNH	-3.11%	18.0
21	MS	-2.17%	25.0	KHC	-3.64%	15.0
21	GILD	-3.59%	15.0	ZION	-3.78%	13.0
21	MRK	-5.11%	10.0	POST	-1.19%	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 2025-05-02 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UNH	-2.22%	12.0	CPRT	-3.62%	4.0
1	CLF	-1.94%	13.0	LLY	-2.03%	6.0
1	MRK	-1.41%	11.0	SNY	-0.59%	19.0
1	LEN	-0.97%	12.0	CNC	-0.51%	14.0
1	NEM	-4.04%	2.0	BHC	-2.33%	3.0
1	IEP	-0.46%	17.0	CLF	-2.25%	3.0
1	ZION	-0.52%	14.0	TFC	-0.55%	12.0
1	DHI	-0.99%	7.0	ABBV	-0.69%	9.0
1	CDNS	-0.34%	19.0	AZN	-1.05%	5.0
1	PHM	-0.31%	19.0	BIIB	-0.63%	8.0
1	MSTR	-0.31%	19.0	CZR	-0.53%	9.0
1	KEY	-0.69%	8.0	TMUS	-0.46%	10.0
1	GILD	-0.64%	8.0	EXPE	-0.42%	10.0
1	KHC	-0.69%	7.0	ORLY	-0.42%	10.0
1	TSLA	-1.52%	3.0	FSUGY	-1.02%	4.0
1	BHC	-0.7%	6.0	MSI	-0.27%	14.0
1	SBUX	-1.36%	3.0	GT	-3.67%	1.0
1	GNRC	-0.77%	5.0	AZO	-1.81%	2.0
1	CVS	-0.76%	5.0	DHI	-0.66%	5.0
1	QQQ	-0.48%	6.0	B	-0.62%	5.0
1	ORLY	-0.91%	3.0	KHC	-0.28%	11.0
1	TRGP	-0.12%	19.0	INTC	-0.39%	7.0
1	CMG	-0.2%	11.0	OXY	-0.66%	4.0
1	BHP	-0.45%	5.0	VZ	-0.15%	15.0
1	HLT	-1.04%	2.0	LUMN	-0.72%	3.0
1	WDC	-1.04%	2.0	JAZZ	-0.12%	17.0
1	BBY	-0.1%	19.0	POST	-0.11%	18.0
1	PEP	-0.24%	7.0	GWW	-0.22%	8.0
1	FSUGY	-0.16%	10.0	VICI	-0.1%	16.0
1	GLD	-0.12%	13.0	XOM	-0.2%	8.0

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 2025-05-02 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CLF	-15.07%	10.0	VNO	-3.39%	8.0
10	UNH	-19.82%	7.0	CNC	-2.82%	9.0
10	LUMN	-7.34%	8.0	XOM	-4.95%	5.0
10	CPRT	-4.79%	9.0	KHC	-4.15%	5.0
10	IEP	-3.99%	9.0	TLT	-1.78%	8.0
10	CVS	-8.46%	4.0	LLY	-4.14%	3.0
10	PHM	-3.3%	10.0	POST	-1.12%	10.0
10	MSTR	-2.83%	10.0	LVS	-2.19%	5.0
10	VFC	-2.29%	10.0	BHC	-3.6%	3.0
10	FSUGY	-4.34%	4.0	DHI	-5.4%	2.0
10	BHC	-4.26%	4.0	CZR	-2.11%	5.0
10	KHC	-4.22%	4.0	GLD	-2.0%	5.0
10	MRK	-1.84%	9.0	ABBV	-1.63%	6.0
10	INTC	-3.23%	5.0	TMUS	-1.25%	6.0
10	LNC	-1.97%	5.0	WYNN	-6.04%	1.0
10	TRGP	-0.97%	10.0	RIO	-1.21%	5.0
10	DHI	-1.55%	5.0	AAPL	-1.96%	3.0
10	LEN	-1.27%	6.0	TFC	-0.82%	6.0
10	CDNS	-0.44%	10.0	FRA	-0.4%	10.0
10	GNRC	-4.18%	1.0	MUB	-0.28%	9.0
10	ZION	-0.66%	6.0	EXPE	-0.41%	6.0
10	LLY	-3.63%	1.0	BMY	-0.49%	5.0
10	ABBV	-1.76%	2.0	LEN	-2.12%	1.0
10	NEM	-1.56%	2.0	B	-2.0%	1.0
10	TMUS	-0.82%	3.0	PEP	-1.32%	1.0
10	HLT	-2.04%	1.0	ORLY	-0.25%	5.0
10	CMG	-0.36%	5.0	OXY	-0.29%	3.0
10	BAC	-0.81%	2.0	FCX	-0.03%	2.0
10	EXPE	-0.51%	2.0	LW	0.13%	2.0
10	PEP	-0.23%	4.0	FSUGY	0.21%	3.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMC	-0.29%	487.0	AMC	-0.79%	120.0
1	SBNY	-1.23%	96.0	IEP	-0.31%	261.0
1	ZION	-0.13%	522.0	CTLT	-0.45%	142.0
1	IEP	-0.15%	413.0	GSK	-0.09%	671.0
1	ON	-0.14%	409.0	OXY	-0.25%	247.0
1	GNRC	-0.23%	221.0	CVS	-0.11%	432.0
1	INTC	-0.1%	512.0	AA	-0.31%	150.0
1	NWL	-0.15%	345.0	BHP	-0.09%	466.0
1	BBY	-0.12%	412.0	BMY	-0.07%	538.0
1	AAP	-0.17%	267.0	MOS	-1.11%	33.0
1	KEY	-0.14%	317.0	PRGO	-0.09%	405.0
1	FITB	-0.12%	376.0	NEM	-0.08%	422.0
1	ADBE	-0.34%	128.0	JAZZ	-0.06%	539.0
1	UNH	-0.09%	444.0	WDC	-0.13%	236.0
1	AMZN	-0.33%	110.0	SIVBQ	-0.18%	165.0
1	SBUX	-0.13%	276.0	FRCB	-0.35%	82.0
1	FIS	-0.17%	192.0	CZR	-0.16%	178.0
1	VFC	-0.09%	390.0	MNST	-0.13%	203.0
1	AA	-0.06%	487.0	WRK	-0.09%	226.0
1	KALU	-0.11%	247.0	LNC	-0.09%	226.0
1	CDNS	-0.05%	475.0	X	-0.33%	60.0
1	NAVI	-0.1%	255.0	SBNY	-0.16%	121.0
1	ELAN	-0.07%	324.0	BALL	-0.05%	388.0
1	B	-0.15%	140.0	VNO	-0.09%	206.0
1	BAC	-0.07%	300.0	ZION	-0.11%	158.0
1	HCA	-0.06%	328.0	TLT	-0.04%	465.0
1	TSLA	-0.21%	88.0	CMCSA	-0.04%	400.0
1	TXN	-0.03%	545.0	TXN	-0.19%	87.0
1	RIO	-0.05%	363.0	AAP	-0.05%	345.0
1	PEP	-0.13%	123.0	VFC	-0.11%	145.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	LUMN	-2.76%	443.0	SIVBQ	-6.36%	165.0
10	SBNY	-7.7%	96.0	AMC	-6.59%	123.0
10	ELAN	-2.2%	326.0	AAP	-2.11%	342.0
10	NWL	-1.58%	338.0	SBNY	-5.82%	121.0
10	VFC	-1.37%	387.0	FRCB	-7.2%	82.0
10	IEP	-1.27%	414.0	WDC	-1.86%	233.0
10	UNH	-1.15%	444.0	IEP	-1.64%	261.0
10	ADBE	-3.26%	131.0	CHTR	-0.65%	480.0
10	LNC	-1.19%	340.0	BXP	-0.59%	500.0
10	ZION	-0.7%	519.0	BHC	-2.11%	129.0
10	AMC	-0.74%	486.0	TLT	-0.57%	461.0
10	GNRC	-1.64%	217.0	BIIB	-0.56%	459.0
10	USB	-1.17%	289.0	BHP	-0.56%	465.0
10	AA	-0.61%	487.0	ON	-2.47%	90.0
10	BAC	-0.97%	304.0	CNC	-1.09%	201.0
10	INTC	-0.53%	510.0	OXY	-0.83%	250.0
10	CZR	-0.69%	382.0	CLF	-1.42%	143.0
10	BALL	-1.01%	247.0	FCX	-1.55%	129.0
10	LW	-1.07%	227.0	NWL	-1.01%	194.0
10	FITB	-0.6%	381.0	CTLT	-1.33%	142.0
10	SBUX	-0.83%	275.0	CMCSA	-0.46%	401.0
10	AAP	-0.78%	267.0	VFC	-1.12%	150.0
10	BHC	-0.46%	443.0	INTC	-1.28%	126.0
10	FRCB	-1.75%	117.0	MRK	-0.59%	275.0
10	CVS	-0.87%	222.0	LQD	-0.22%	710.0
10	QCOM	-0.41%	471.0	EMB	-0.19%	778.0
10	CYH	-0.35%	503.0	CMA	-0.42%	340.0
10	SIVBQ	-6.53%	26.0	LVS	-0.44%	317.0
10	CNC	-0.36%	471.0	BMY	-0.25%	545.0
10	ZTS	-0.73%	220.0	X	-2.28%	60.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	LUMN	-5.8%	433.0	SIVBQ	-12.61%	165.0
21	ELAN	-5.47%	318.0	AAP	-5.66%	335.0
21	SBNY	-15.72%	96.0	SBNY	-12.48%	121.0
21	VFC	-3.89%	374.0	AMC	-11.33%	122.0
21	NWL	-3.58%	326.0	FRCB	-14.5%	82.0
21	IEP	-2.7%	399.0	IEP	-3.49%	261.0
21	AMC	-1.96%	472.0	BXP	-1.85%	488.0
21	UAA	-1.73%	511.0	BHC	-6.44%	124.0
21	AA	-1.84%	475.0	WDC	-3.51%	223.0
21	INTC	-1.59%	504.0	BIIB	-1.69%	451.0
21	USB	-2.58%	281.0	EXPE	-1.62%	423.0
21	UNH	-1.68%	430.0	CMCSA	-1.55%	395.0
21	CZR	-1.9%	379.0	CHTR	-1.17%	467.0
21	GNRC	-3.28%	211.0	FCX	-3.96%	127.0
21	LNC	-2.05%	330.0	CVS	-1.01%	425.0
21	BHC	-1.41%	438.0	X	-7.12%	59.0
21	ZION	-1.11%	511.0	NWL	-2.05%	191.0
21	ADBE	-3.86%	126.0	ON	-4.29%	89.0
21	SIVBQ	-18.4%	26.0	CNC	-2.0%	186.0
21	BALL	-1.85%	240.0	BHP	-0.76%	460.0
21	TSLA	-5.05%	87.0	JAZZ	-0.65%	522.0
21	LW	-1.89%	223.0	SBUX	-1.08%	308.0
21	BAC	-1.39%	295.0	PRGO	-0.81%	394.0
21	SBUX	-1.38%	273.0	CLF	-2.23%	138.0
21	FRCB	-3.1%	117.0	MRK	-1.12%	274.0
21	ZTS	-1.64%	219.0	TLT	-0.67%	448.0
21	CNC	-0.73%	471.0	EMB	-0.38%	763.0
21	TLT	-2.56%	115.0	LQD	-0.39%	696.0
21	VZ	-1.98%	131.0	BMY	-0.49%	536.0
21	KHC	-1.06%	242.0	PEP	-0.49%	472.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	AMC	-11.57%	432.0	SIVBQ	-37.58%	165.0
63	LUMN	-11.64%	420.0	AMC	-38.0%	121.0
63	ELAN	-13.52%	311.0	FRCB	-55.87%	82.0
63	IEP	-11.18%	363.0	AAP	-14.71%	307.0
63	SBNY	-41.63%	96.0	SBNY	-32.74%	121.0
63	NWL	-9.06%	324.0	IEP	-10.79%	260.0
63	AA	-6.62%	438.0	BXP	-4.88%	484.0
63	AAP	-10.23%	266.0	NWL	-12.11%	170.0
63	VFC	-7.91%	342.0	BHC	-16.26%	107.0
63	INTC	-5.21%	497.0	BHP	-3.62%	440.0
63	BALL	-10.83%	233.0	CVS	-3.89%	392.0
63	MOS	-4.24%	550.0	CMCSA	-3.81%	367.0
63	UAA	-4.18%	486.0	CZR	-7.68%	176.0
63	CLF	-4.99%	398.0	CLF	-11.45%	117.0
63	TSLA	-18.01%	88.0	JAZZ	-2.65%	502.0
63	CZR	-4.25%	348.0	LNC	-5.88%	220.0
63	ZION	-2.28%	491.0	GSK	-2.04%	620.0
63	BHC	-2.56%	425.0	WDC	-5.65%	206.0
63	USB	-3.99%	267.0	X	-18.96%	60.0
63	CNC	-2.23%	470.0	TLT	-2.5%	441.0
63	SBUX	-3.91%	267.0	BIIB	-2.53%	432.0
63	CSTM	-1.94%	503.0	VFC	-7.21%	149.0
63	KHC	-4.31%	219.0	PRGO	-2.65%	365.0
63	FRCB	-8.05%	117.0	ON	-11.03%	86.0
63	KEY	-3.05%	308.0	LVS	-3.07%	299.0
63	BAC	-3.18%	281.0	BA	-2.43%	361.0
63	SIVBQ	-34.19%	26.0	EXPE	-2.27%	385.0
63	ADBE	-6.91%	124.0	CHTR	-1.76%	440.0
63	CMA	-2.54%	314.0	CMA	-2.47%	299.0
63	BBY	-2.02%	363.0	NAVI	-2.16%	336.0

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

Period examined: All model dates from 2022-01-31 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AMC	-19.98%	398.0	SIVBQ	-70.71%	165.0
126	IEP	-22.5%	307.0	SBNY	-69.58%	121.0
126	NWL	-19.46%	317.0	FRCB	-87.0%	82.0
126	ELAN	-22.06%	279.0	AMC	-61.01%	112.0
126	AAP	-20.8%	266.0	AAP	-23.39%	281.0
126	SBNY	-57.47%	96.0	IEP	-23.17%	260.0
126	MOS	-10.66%	493.0	GSK	-6.29%	578.0
126	INTC	-8.14%	488.0	CVS	-7.94%	346.0
126	LUMN	-9.81%	402.0	BHP	-6.05%	430.0
126	FRCB	-30.44%	117.0	JAZZ	-5.02%	484.0
126	BALL	-16.53%	210.0	BHC	-22.06%	98.0
126	VFC	-10.66%	312.0	CZR	-14.81%	144.0
126	AA	-8.33%	389.0	TLT	-4.84%	412.0
126	CNC	-6.57%	467.0	LNC	-9.72%	204.0
126	CTLT	-9.01%	328.0	PRGO	-5.49%	330.0
126	CLF	-7.43%	381.0	BXP	-3.62%	446.0
126	UAA	-5.9%	469.0	NAVI	-5.11%	297.0
126	GME	-7.82%	276.0	CLF	-15.44%	95.0
126	CSTM	-4.49%	463.0	WDC	-7.45%	194.0
126	ON	-4.84%	392.0	CHTR	-2.9%	425.0
126	ZION	-3.5%	479.0	KHC	-3.29%	364.0
126	CMA	-5.36%	295.0	CYH	-15.56%	74.0
126	NEM	-8.47%	180.0	PEP	-2.85%	391.0
126	LNC	-5.5%	271.0	VFC	-8.89%	125.0
126	CZR	-4.2%	327.0	NWL	-7.3%	136.0
126	SIVBQ	-48.67%	26.0	OXY	-4.17%	235.0
126	TSLA	-18.76%	67.0	FITB	-3.4%	243.0
126	VZ	-9.14%	126.0	INTC	-8.48%	87.0
126	TLT	-12.41%	91.0	NEM	-2.04%	358.0
126	KHC	-5.66%	196.0	CNC	-6.44%	112.0

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

Period examined: All model dates from 2022-01-31 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	AMC	-45.11%	300.0	SIVBQ	-98.57%	165.0
252	FRCB	-91.34%	117.0	IEP	-46.4%	260.0
252	AAP	-38.31%	263.0	SBNY	-99.37%	121.0
252	MOS	-23.38%	413.0	AAP	-49.99%	213.0
252	NWL	-29.69%	309.0	AMC	-87.02%	106.0
252	SBNY	-93.38%	96.0	FRCB	-96.51%	82.0
252	IEP	-44.08%	189.0	JAZZ	-11.42%	432.0
252	ELAN	-30.53%	211.0	BMY	-13.22%	349.0
252	CLF	-16.46%	351.0	BXP	-11.16%	348.0
252	CNC	-12.52%	449.0	CVS	-14.12%	254.0
252	INTC	-12.02%	438.0	VFC	-38.06%	88.0
252	CVS	-22.6%	204.0	PRGO	-13.02%	255.0
252	UAA	-11.05%	394.0	NWL	-30.93%	99.0
252	VFC	-11.86%	258.0	CHTR	-8.61%	346.0
252	CTLT	-12.11%	248.0	BIIB	-8.49%	350.0
252	GME	-12.47%	237.0	LNC	-16.19%	175.0
252	CMA	-12.19%	234.0	TLT	-8.2%	340.0
252	BALL	-15.12%	158.0	CZR	-22.71%	112.0
252	GT	-5.9%	393.0	BHP	-7.27%	331.0
252	SIVBQ	-85.19%	26.0	ON	-35.16%	68.0
252	LW	-20.62%	107.0	AA	-19.12%	122.0
252	AA	-6.6%	308.0	BHC	-33.75%	66.0
252	PRGO	-13.56%	137.0	TFC	-11.12%	199.0
252	CYH	-4.8%	378.0	LUMN	-26.35%	83.0
252	CZR	-6.74%	268.0	KEY	-13.73%	144.0
252	KHC	-11.12%	157.0	VNO	-17.34%	113.0
252	OXY	-6.17%	257.0	PEP	-5.97%	322.0
252	TSLA	-22.33%	64.0	GSK	-4.06%	460.0
252	SBUX	-4.44%	265.0	KHC	-5.6%	318.0
252	BMY	-23.24%	47.0	GNRC	-6.13%	249.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	WDC	-0.59%	90.0	BIIB	-0.37%	105.0
1	ON	-0.48%	104.0	LW	-0.53%	63.0
1	UNH	-0.38%	127.0	MRK	-0.35%	90.0
1	IEP	-0.2%	219.0	GSK	-0.14%	206.0
1	FCX	-0.21%	182.0	OXY	-0.38%	70.0
1	CLF	-0.54%	65.0	CZR	-0.39%	66.0
1	MRK	-0.35%	95.0	GME	-0.28%	66.0
1	AA	-0.18%	173.0	AMC	-1.26%	14.0
1	LEN	-0.19%	156.0	CPRT	-3.18%	5.0
1	QCOM	-0.23%	123.0	AVGO	-1.35%	11.0
1	FITB	-0.2%	133.0	KHC	-0.17%	85.0
1	AMAT	-0.16%	142.0	KALU	-0.13%	111.0
1	WYNN	-0.24%	91.0	TXN	-0.39%	37.0
1	CMG	-0.11%	198.0	CNC	-0.09%	161.0
1	FSUGY	-0.22%	94.0	MNST	-0.43%	27.0
1	BBY	-0.28%	71.0	MSI	-0.23%	49.0
1	B	-0.25%	79.0	WDC	-0.12%	93.0
1	ADBE	-0.93%	20.0	BMY	-0.05%	183.0
1	GOOGL	-0.12%	146.0	TMUS	-0.18%	52.0
1	AMZN	-0.43%	42.0	PEP	-0.06%	148.0
1	AMD	-0.32%	55.0	ETRN	-0.49%	17.0
1	GNRC	-0.21%	72.0	DHI	-0.59%	14.0
1	ZION	-0.21%	73.0	AZN	-0.16%	51.0
1	CDNS	-0.13%	113.0	FSUGY	-0.1%	77.0
1	GILD	-0.39%	36.0	NWL	-0.09%	90.0
1	SBUX	-1.54%	9.0	AMD	-0.07%	89.0
1	AMGN	-0.26%	47.0	AA	-0.21%	31.0
1	ACGL	-0.05%	207.0	GNRC	-0.06%	115.0
1	TXN	-0.08%	144.0	ACGL	-0.55%	11.0
1	BALL	-0.11%	96.0	GBTC	-0.19%	32.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UNH	-4.17%	127.0	CLF	-2.63%	112.0
10	QCOM	-3.35%	127.0	GME	-4.39%	66.0
10	IEP	-1.85%	220.0	LW	-4.47%	63.0
10	AMAT	-2.08%	137.0	MRK	-2.84%	93.0
10	ELAN	-2.48%	112.0	WDC	-2.82%	90.0
10	INTC	-3.9%	66.0	CNC	-1.5%	166.0
10	CLF	-4.09%	62.0	BIIB	-1.92%	107.0
10	GOOGL	-1.5%	150.0	KALU	-1.8%	112.0
10	LEN	-1.36%	157.0	PEP	-1.24%	154.0
10	ON	-1.98%	107.0	NWL	-1.77%	95.0
10	FSUGY	-2.06%	90.0	AAP	-1.14%	127.0
10	CMG	-0.9%	198.0	AMC	-8.11%	17.0
10	MRK	-1.79%	98.0	KHC	-1.61%	83.0
10	BHC	-1.6%	108.0	AMD	-1.61%	82.0
10	GNRC	-2.47%	68.0	OXY	-1.56%	73.0
10	ADBE	-6.87%	23.0	KEY	-0.96%	106.0
10	BBY	-2.21%	64.0	BALL	-1.14%	87.0
10	LNC	-1.02%	132.0	CZR	-1.41%	67.0
10	AMGN	-2.89%	45.0	ETRN	-5.36%	17.0
10	IRM	-0.69%	175.0	FSUGY	-1.17%	77.0
10	FCX	-0.65%	187.0	ON	-4.21%	21.0
10	FITB	-0.84%	138.0	RIO	-0.67%	124.0
10	AMD	-1.85%	62.0	XOM	-0.77%	81.0
10	AA	-0.63%	173.0	LEN	-2.78%	21.0
10	AMC	-0.53%	183.0	BHP	-0.43%	129.0
10	AZN	-1.06%	91.0	GSK	-0.26%	209.0
10	BALL	-1.05%	90.0	DHI	-3.98%	13.0
10	CSTM	-0.57%	157.0	BBY	-0.51%	95.0
10	TXN	-0.63%	142.0	INTC	-0.53%	92.0
10	TEVA	-0.57%	158.0	NAVI	-0.28%	169.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	ELAN	-7.26%	104.0	AAP	-5.39%	120.0
21	UNH	-6.17%	113.0	MRK	-6.29%	92.0
21	IEP	-3.36%	205.0	CLF	-5.31%	107.0
21	QCOM	-5.48%	123.0	LW	-9.97%	57.0
21	INTC	-10.26%	60.0	WDC	-7.03%	80.0
21	AMAT	-3.62%	125.0	GME	-8.39%	65.0
21	MU	-2.82%	154.0	BIIB	-5.45%	99.0
21	AMC	-2.57%	169.0	CNC	-2.74%	151.0
21	GOOGL	-2.85%	140.0	AMD	-4.99%	78.0
21	AA	-2.45%	161.0	PEP	-2.26%	150.0
21	GNRC	-6.34%	62.0	NWL	-3.04%	92.0
21	CMG	-1.87%	188.0	OXY	-3.78%	70.0
21	FCX	-1.98%	174.0	CZR	-3.43%	57.0
21	CSTM	-2.35%	144.0	ON	-9.04%	20.0
21	ON	-3.17%	105.0	AMC	-11.05%	16.0
21	LEN	-2.11%	148.0	BHP	-1.32%	124.0
21	WYNN	-4.01%	74.0	KHC	-2.0%	79.0
21	MRK	-3.53%	84.0	ADBE	-1.0%	154.0
21	VFC	-2.49%	114.0	BHC	-2.63%	56.0
21	BHC	-2.7%	103.0	SBUX	-1.14%	123.0
21	AMGN	-8.0%	34.0	NAVI	-0.87%	156.0
21	FSUGY	-2.9%	85.0	XOM	-1.73%	76.0
21	CLF	-4.41%	49.0	NVDA	-6.02%	21.0
21	AMD	-3.66%	58.0	GSK	-0.62%	195.0
21	BBY	-4.27%	49.0	FSUGY	-1.61%	73.0
21	OXY	-2.09%	97.0	GT	-2.06%	53.0
21	IRM	-1.16%	168.0	BA	-2.43%	45.0
21	KALU	-3.21%	60.0	LEN	-5.15%	20.0
21	BALL	-2.16%	83.0	BALL	-1.14%	84.0
21	LVS	-1.48%	118.0	RIO	-0.71%	116.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	IEP	-17.33%	169.0	AAP	-16.1%	92.0
63	CSTM	-14.39%	131.0	CLF	-16.89%	86.0
63	AMC	-14.36%	129.0	ADBE	-9.38%	130.0
63	ON	-15.83%	105.0	BIIB	-14.6%	80.0
63	MU	-9.51%	146.0	LW	-22.98%	50.0
63	INTC	-23.49%	53.0	KALU	-9.72%	90.0
63	LEN	-9.2%	131.0	CZR	-13.51%	64.0
63	WDC	-15.82%	74.0	MRK	-12.4%	68.0
63	ELAN	-11.74%	97.0	NWL	-10.86%	71.0
63	AA	-9.12%	124.0	CNC	-6.0%	124.0
63	AMAT	-11.64%	95.0	FSUGY	-10.91%	68.0
63	FCX	-6.94%	149.0	AMD	-11.74%	61.0
63	QCOM	-10.48%	97.0	NAVI	-5.23%	137.0
63	CLF	-22.17%	43.0	OXY	-9.73%	69.0
63	MRK	-12.26%	75.0	PEP	-5.88%	111.0
63	UNH	-9.15%	100.0	ON	-35.57%	17.0
63	AMD	-16.42%	55.0	WDC	-9.35%	63.0
63	GOOGL	-7.54%	109.0	BBY	-6.05%	92.0
63	BHC	-8.78%	90.0	CMCSA	-5.54%	98.0
63	IRM	-5.43%	144.0	GME	-7.08%	66.0
63	BALL	-9.43%	76.0	BHP	-4.32%	104.0
63	FITB	-6.12%	117.0	AMC	-26.6%	15.0
63	DHI	-4.72%	145.0	PCG	-4.9%	75.0
63	CMG	-4.47%	152.0	GSK	-2.32%	155.0
63	TSLA	-26.73%	24.0	BA	-9.11%	36.0
63	LVS	-6.17%	104.0	KEY	-3.59%	76.0
63	OXY	-9.95%	64.0	CSTM	-28.92%	8.0
63	GNRC	-13.34%	46.0	FRA	-1.26%	172.0
63	TEVA	-5.2%	113.0	KHC	-2.99%	66.0
63	CDNS	-7.04%	83.0	XOM	-4.68%	42.0

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

Period examined: All model dates from 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	IEP	-35.14%	113.0	CLF	-31.53%	64.0
126	CSTM	-32.66%	91.0	ADBE	-18.82%	89.0
126	AMC	-30.11%	95.0	WDC	-29.3%	51.0
126	ON	-32.53%	87.0	AAP	-19.08%	66.0
126	LEN	-26.94%	86.0	NAVI	-12.57%	98.0
126	DHI	-20.62%	93.0	BBY	-15.06%	76.0
126	AMAT	-20.4%	88.0	BIIB	-33.32%	33.0
126	FCX	-17.78%	96.0	BHP	-11.44%	94.0
126	AMD	-33.29%	51.0	CNC	-13.92%	77.0
126	UNH	-19.85%	85.0	PEP	-14.54%	69.0
126	PHM	-15.22%	109.0	KALU	-13.45%	72.0
126	MU	-15.22%	102.0	OXY	-16.47%	58.0
126	CYH	-28.08%	55.0	MRK	-22.84%	41.0
126	ELAN	-20.98%	65.0	LW	-21.76%	43.0
126	ACGL	-10.7%	118.0	GSK	-7.85%	113.0
126	MRK	-22.4%	56.0	PCG	-12.97%	66.0
126	INTC	-28.27%	44.0	FSUGY	-20.68%	36.0
126	QCOM	-14.24%	73.0	CZR	-22.54%	32.0
126	AA	-13.35%	75.0	BALL	-16.75%	38.0
126	IRM	-11.47%	85.0	CMCSA	-12.44%	50.0
126	BALL	-18.36%	53.0	ZTS	-7.7%	77.0
126	TXN	-10.81%	85.0	AMGN	-11.79%	42.0
126	CLF	-29.76%	26.0	AMD	-25.8%	19.0
126	BHC	-17.25%	44.0	KHC	-12.12%	40.0
126	HCA	-10.78%	69.0	GNRC	-5.93%	78.0
126	FIS	-11.46%	61.0	RIO	-4.9%	81.0
126	CZR	-12.8%	54.0	TLT	-5.63%	67.0
126	WDC	-15.0%	46.0	NEM	-3.15%	104.0
126	LW	-13.67%	47.0	LLY	-7.76%	41.0
126	CMG	-6.14%	99.0	TEVA	-8.9%	35.0

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 2025-03-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UNH	-1.36%	29.0	LUMN	-1.74%	20.0
1	VFC	-0.79%	48.0	BHC	-1.31%	21.0
1	CLF	-1.16%	22.0	EXPE	-0.54%	48.0
1	WDC	-1.0%	23.0	BBY	-7.11%	3.0
1	FITB	-0.91%	22.0	ADBE	-0.6%	34.0
1	ZION	-0.58%	32.0	HSBC	-0.45%	42.0
1	MS	-0.46%	40.0	CPRT	-3.18%	5.0
1	IEP	-0.32%	55.0	MRK	-0.57%	25.0
1	GILD	-0.73%	22.0	BMY	-0.35%	41.0
1	BAC	-0.67%	22.0	USB	-0.56%	23.0
1	CMG	-0.29%	49.0	PEP	-0.3%	41.0
1	SBUX	-1.54%	9.0	ELAN	-0.61%	18.0
1	AA	-0.27%	52.0	NWL	-0.42%	24.0
1	B	-0.61%	22.0	LVS	-0.46%	22.0
1	BBY	-0.27%	48.0	ABBV	-0.36%	26.0
1	CCL	-0.56%	22.0	KHC	-0.37%	25.0
1	TRGP	-0.27%	41.0	CCL	-0.44%	21.0
1	TFC	-0.46%	24.0	JAZZ	-0.23%	39.0
1	SPY	-0.25%	43.0	DHI	-0.79%	11.0
1	TXN	-0.4%	27.0	WYNN	-0.6%	14.0
1	BHC	-0.5%	21.0	BIIB	-0.27%	30.0
1	LEN	-0.39%	26.0	TSLA	-0.19%	41.0
1	ABBV	-0.48%	21.0	TLT	-0.24%	29.0
1	AAPL	-0.28%	35.0	TRGP	-3.4%	2.0
1	CSCO	-0.64%	15.0	LLY	-0.58%	11.0
1	LNC	-0.21%	40.0	HD	-0.16%	38.0
1	KEY	-0.74%	11.0	CZR	-0.61%	10.0
1	GNRC	-0.35%	23.0	SNY	-0.11%	50.0
1	FIS	-0.36%	20.0	AMZN	-0.14%	40.0
1	MRK	-0.31%	22.0	MSI	-0.2%	28.0

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 2025-03-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UNH	-16.61%	24.0	BMY	-5.62%	37.0
10	TRGP	-3.86%	36.0	MRK	-6.59%	24.0
10	BHC	-7.1%	19.0	BHC	-6.88%	22.0
10	AAPL	-4.24%	31.0	PEP	-3.02%	40.0
10	CLF	-6.43%	19.0	LUMN	-5.51%	18.0
10	VFC	-2.94%	41.0	SBUX	-2.92%	34.0
10	IEP	-1.77%	47.0	AMGN	-3.07%	32.0
10	KHC	-3.27%	25.0	ABBV	-3.72%	24.0
10	LNC	-2.18%	35.0	CLF	-3.89%	21.0
10	SBUX	-9.4%	8.0	ADBE	-2.69%	27.0
10	AA	-1.62%	45.0	HSBC	-1.72%	36.0
10	BBY	-1.86%	39.0	LEN	-3.85%	16.0
10	ABBV	-3.78%	19.0	XOM	-1.7%	35.0
10	CVS	-7.26%	9.0	CCL	-2.76%	21.0
10	GNRC	-3.18%	20.0	JAZZ	-1.76%	32.0
10	QCOM	-2.23%	24.0	KHC	-2.79%	19.0
10	KALU	-2.21%	21.0	LVS	-3.08%	17.0
10	TFC	-1.89%	24.0	BIIB	-1.82%	27.0
10	USB	-1.85%	23.0	NWL	-1.8%	25.0
10	MRK	-2.0%	20.0	TLT	-2.14%	21.0
10	LLY	-1.87%	18.0	RIO	-2.54%	17.0
10	FITB	-1.5%	22.0	NAVI	-1.5%	28.0
10	BMY	-2.72%	11.0	MOS	-5.21%	8.0
10	GILD	-1.71%	17.0	GILD	-2.5%	16.0
10	MS	-0.89%	32.0	SNY	-0.88%	41.0
10	LEN	-1.23%	20.0	SLV	-0.96%	36.0
10	TMUS	-1.27%	19.0	EXPE	-0.75%	44.0
10	IRM	-0.76%	27.0	LW	-2.75%	12.0
10	LUMN	-0.94%	22.0	DHI	-3.94%	8.0
10	OXY	-0.42%	43.0	AMZN	-1.04%	30.0

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 2025-03-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UNH	-28.44%	17.0	BMY	-13.26%	32.0
21	BHC	-22.86%	16.0	MRK	-11.25%	24.0
21	AA	-9.91%	35.0	CLF	-11.59%	21.0
21	GNRC	-13.69%	18.0	PEP	-6.27%	38.0
21	TRGP	-8.59%	28.0	LUMN	-13.3%	17.0
21	KALU	-16.03%	14.0	BHC	-12.24%	17.0
21	AAPL	-8.0%	27.0	SBUX	-7.02%	26.0
21	ABBV	-9.6%	18.0	AMGN	-6.12%	29.0
21	VFC	-5.32%	31.0	BIIB	-7.83%	20.0
21	FITB	-7.24%	22.0	WDC	-9.77%	16.0
21	LNC	-4.57%	29.0	AAP	-5.18%	29.0
21	TFC	-5.34%	23.0	SNY	-4.59%	31.0
21	QCOM	-5.12%	23.0	XOM	-4.33%	30.0
21	KHC	-5.88%	20.0	AMD	-6.09%	21.0
21	OXY	-3.2%	35.0	EXPE	-3.11%	37.0
21	USB	-6.9%	15.0	INTC	-8.12%	13.0
21	SBUX	-15.65%	6.0	HSBC	-3.24%	31.0
21	IEP	-2.35%	37.0	PRGO	-3.05%	29.0
21	LUMN	-5.42%	14.0	JAZZ	-3.75%	23.0
21	WYNN	-4.51%	16.0	LEN	-5.52%	15.0
21	BBY	-2.57%	28.0	VFC	-39.45%	2.0
21	LEN	-5.28%	13.0	RIO	-6.02%	13.0
21	CLF	-8.36%	8.0	ABBV	-4.6%	17.0
21	ELAN	-10.07%	6.0	NAVI	-3.43%	19.0
21	TMUS	-3.72%	16.0	GILD	-4.19%	15.0
21	LLY	-3.63%	16.0	ADBE	-2.61%	24.0
21	GILD	-3.59%	15.0	BBY	-19.32%	3.0
21	UAA	-2.64%	20.0	UNH	-3.11%	18.0
21	MRK	-5.11%	10.0	KHC	-3.64%	15.0
21	MS	-2.05%	24.0	SLV	-1.87%	29.0

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 2025-05-02 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UNH	-2.22%	12.0	CPRT	-3.62%	4.0
1	CLF	-1.94%	13.0	LLY	-2.03%	6.0
1	MRK	-1.41%	11.0	BHC	-2.33%	3.0
1	LEN	-0.97%	12.0	SNY	-0.41%	17.0
1	VFC	-0.71%	16.0	CLF	-2.25%	3.0
1	NEM	-4.04%	2.0	TFC	-0.55%	12.0
1	IEP	-0.46%	17.0	ABBV	-0.69%	9.0
1	ZION	-0.52%	14.0	AZN	-1.05%	5.0
1	DHI	-0.99%	7.0	BIIB	-0.63%	8.0
1	PHM	-0.31%	19.0	CZR	-0.53%	9.0
1	KEY	-0.69%	8.0	TMUS	-0.46%	10.0
1	MSTR	-0.33%	16.0	EXPE	-0.42%	10.0
1	GILD	-0.64%	8.0	ORLY	-0.42%	10.0
1	KHC	-0.69%	7.0	FSUGY	-1.02%	4.0
1	TSLA	-1.52%	3.0	MSI	-0.27%	14.0
1	ACGL	-0.28%	15.0	GT	-3.67%	1.0
1	BHC	-0.7%	6.0	AZO	-1.81%	2.0
1	SBUX	-1.36%	3.0	DHI	-0.66%	5.0
1	GNRC	-0.77%	5.0	B	-0.62%	5.0
1	CVS	-0.76%	5.0	KHC	-0.28%	11.0
1	TRGP	-0.28%	12.0	JAZZ	-0.18%	15.0
1	QQQ	-0.48%	6.0	INTC	-0.39%	7.0
1	ORLY	-0.91%	3.0	CNC	-0.21%	13.0
1	GOOGL	-0.18%	13.0	OXY	-0.66%	4.0
1	CMG	-0.2%	11.0	VZ	-0.15%	15.0
1	BHP	-0.45%	5.0	LUMN	-0.72%	3.0
1	HLT	-1.04%	2.0	POST	-0.11%	18.0
1	WDC	-1.04%	2.0	GWW	-0.22%	8.0
1	BBY	-0.1%	19.0	SLV	-0.11%	16.0
1	GLD	-0.16%	12.0	VICI	-0.1%	16.0

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 2025-05-02 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CLF	-15.07%	10.0	CNC	-2.82%	9.0
10	UNH	-19.82%	7.0	XOM	-4.95%	5.0
10	LUMN	-7.34%	8.0	VNO	-3.31%	7.0
10	IEP	-3.99%	9.0	KHC	-4.15%	5.0
10	CVS	-8.46%	4.0	TLT	-1.78%	8.0
10	PHM	-3.3%	10.0	LLY	-4.14%	3.0
10	CPRT	-3.76%	7.0	POST	-1.12%	10.0
10	MSTR	-2.71%	8.0	LVS	-2.19%	5.0
10	FSUGY	-4.34%	4.0	BHC	-3.6%	3.0
10	BHC	-4.26%	4.0	DHI	-5.4%	2.0
10	KHC	-4.22%	4.0	CZR	-2.11%	5.0
10	MRK	-1.84%	9.0	GLD	-2.0%	5.0
10	INTC	-3.23%	5.0	ABBV	-1.63%	6.0
10	VFC	-1.49%	9.0	TMUS	-1.25%	6.0
10	LNC	-1.97%	5.0	WYNN	-6.04%	1.0
10	DHI	-1.55%	5.0	RIO	-1.21%	5.0
10	LEN	-1.27%	6.0	AAPL	-1.96%	3.0
10	TRGP	-0.87%	7.0	TFC	-0.82%	6.0
10	GNRC	-4.18%	1.0	FRA	-0.31%	9.0
10	ZION	-0.66%	6.0	MUB	-0.37%	7.0
10	LLY	-3.63%	1.0	EXPE	-0.41%	6.0
10	ABBV	-1.76%	2.0	BMY	-0.49%	5.0
10	NEM	-1.56%	2.0	LEN	-2.12%	1.0
10	TMUS	-0.82%	3.0	B	-2.0%	1.0
10	HLT	-2.04%	1.0	PEP	-1.32%	1.0
10	CMG	-0.36%	5.0	ORLY	-0.25%	5.0
10	BAC	-0.81%	2.0	OXY	-0.29%	3.0
10	EXPE	-0.51%	2.0	FCX	-0.03%	2.0
10	PEP	-0.23%	4.0	LW	0.13%	2.0
10	BHP	0.14%	2.0	VCSH	0.1%	4.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	-0.62%	140.0	AMC	-2.87%	15.0
1	GT	-1.02%	63.0	GNRC	-1.01%	35.0
1	FSUGY	-0.24%	249.0	TSLA	-0.2%	159.0
1	NWL	-0.6%	77.0	AAP	-0.93%	30.0
1	CLF	-0.25%	157.0	VFC	-0.44%	59.0
1	MSTR	-1.74%	22.0	NFLX	-0.11%	224.0
1	AMD	-0.14%	228.0	T	-0.2%	95.0
1	CSTM	-0.49%	60.0	BIIB	-0.16%	111.0
1	LUMN	-0.58%	47.0	BXP	-0.96%	16.0
1	MU	-0.22%	119.0	SIVBQ	-1.55%	7.0
1	QQQ	-0.12%	190.0	AMD	-0.39%	24.0
1	QCOM	-0.1%	182.0	B	-0.66%	14.0
1	CPRT	-0.71%	25.0	TDG	-2.74%	3.0
1	CSCO	-0.22%	60.0	ISRG	-0.32%	25.0
1	USB	-0.19%	68.0	GBTC	-1.13%	7.0
1	LEN	-0.21%	61.0	EXPE	-0.4%	19.0
1	TFC	-0.55%	22.0	NEM	-0.58%	11.0
1	CTLT	-0.16%	62.0	HCA	-0.77%	8.0
1	IEP	-0.88%	11.0	NAVI	-0.39%	15.0
1	LLY	-0.36%	26.0	BALL	-0.61%	9.0
1	KHC	-7.05%	1.0	FSUGY	-1.73%	3.0
1	THC	-0.03%	145.0	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	BALL	-2.36%	2.0	BHP	-0.15%	30.0
1	BA	-0.93%	5.0	CNC	-1.27%	3.0
1	CVS	-2.32%	2.0	LNC	-1.83%	2.0
1	CMA	-0.48%	8.0	SLV	-0.45%	8.0
1	TRGP	-0.17%	21.0	GME	-0.29%	11.0
1	GNRC	-0.27%	12.0	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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-5.04%	143.0	VFC	-3.45%	59.0
10	CLF	-2.47%	157.0	BIIB	-1.49%	111.0
10	FSUGY	-1.35%	251.0	GNRC	-4.49%	35.0
10	LUMN	-6.86%	47.0	AAP	-3.62%	33.0
10	CSTM	-3.5%	60.0	FRCB	-86.36%	1.0
10	CTLT	-3.23%	60.0	T	-0.88%	95.0
10	NWL	-2.49%	77.0	SNY	-1.1%	63.0
10	GT	-3.04%	61.0	LW	-9.86%	7.0
10	INTC	-2.0%	59.0	ON	-1.56%	43.0
10	BBY	-0.8%	117.0	NAVI	-4.18%	16.0
10	AMD	-0.4%	229.0	JAZZ	-0.68%	77.0
10	TFC	-3.65%	22.0	TSLA	-0.31%	159.0
10	IEP	-6.68%	12.0	BHP	-1.62%	30.0
10	KEY	-4.11%	19.0	BMY	-1.05%	43.0
10	QCOM	-0.39%	182.0	VNO	-1.33%	33.0
10	UNH	-6.89%	8.0	NEM	-3.87%	11.0
10	MU	-0.43%	116.0	ISRG	-1.53%	25.0
10	THC	-0.32%	148.0	BALL	-4.07%	9.0
10	CPRT	-1.7%	25.0	IEP	-2.1%	17.0
10	BA	-7.46%	5.0	UNH	-0.95%	34.0
10	GNRC	-2.93%	12.0	PCG	-2.35%	13.0
10	CMA	-4.24%	8.0	LNC	-14.43%	2.0
10	LNC	-8.4%	4.0	TFC	-3.88%	6.0
10	CNC	-2.77%	12.0	SIVBQ	-3.25%	7.0
10	IRM	-8.67%	3.0	B	-1.58%	14.0
10	META	-1.95%	12.0	WDC	-5.4%	4.0
10	JPM	-3.57%	6.0	TLT	-0.26%	68.0
10	AZO	-0.48%	44.0	GT	-15.22%	1.0
10	SBUX	-1.11%	19.0	GE	-2.42%	5.0
10	AAPL	-1.39%	15.0	ZTS	-5.35%	2.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-7.43%	138.0	VFC	-5.25%	59.0
21	CLF	-5.78%	157.0	BIIB	-2.69%	110.0
21	FSUGY	-2.68%	251.0	GNRC	-8.13%	35.0
21	LUMN	-10.91%	47.0	JAZZ	-3.01%	80.0
21	BBY	-3.06%	116.0	AAP	-7.61%	29.0
21	CTLT	-6.22%	56.0	T	-2.12%	95.0
21	NWL	-3.9%	77.0	BHP	-5.22%	30.0
21	CSTM	-4.97%	57.0	ON	-4.31%	33.0
21	GT	-4.17%	56.0	BHC	-7.56%	16.0
21	INTC	-3.22%	59.0	FRCB	-88.37%	1.0
21	QCOM	-0.69%	182.0	NAVI	-5.79%	14.0
21	GNRC	-9.91%	12.0	IEP	-4.74%	17.0
21	IEP	-8.83%	12.0	SNY	-1.24%	62.0
21	KEY	-5.28%	19.0	BMY	-1.76%	43.0
21	MOS	-0.57%	119.0	BALL	-8.39%	9.0
21	MSTR	-3.12%	21.0	B	-4.97%	14.0
21	CMA	-6.1%	8.0	LVS	-6.09%	11.0
21	UNH	-6.92%	7.0	UNH	-1.93%	34.0
21	CPRT	-1.88%	23.0	SIVBQ	-7.05%	7.0
21	CNC	-3.44%	12.0	NEM	-4.59%	10.0
21	ZTS	-4.51%	9.0	GE	-8.12%	5.0
21	CZR	-0.3%	129.0	CNC	-10.45%	3.0
21	NAVI	-4.27%	9.0	CMCSA	-3.11%	9.0
21	AMD	-0.1%	231.0	GSK	-0.61%	42.0
21	TRGP	-1.41%	16.0	WDC	-5.82%	4.0
21	IRM	-7.31%	3.0	EXPE	-1.12%	19.0
21	ZION	-1.32%	16.0	WFC	-2.4%	8.0
21	JPM	-3.27%	5.0	LW	-3.74%	5.0
21	SBUX	-0.86%	19.0	TFC	-3.6%	5.0
21	ORLY	-3.94%	4.0	AMGN	-2.55%	7.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-23.53%	121.0	BIIB	-8.82%	108.0
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	SNY	-9.04%	59.0
63	NWL	-11.6%	77.0	FIS	-3.53%	150.0
63	MOS	-6.16%	118.0	BHC	-37.48%	14.0
63	QCOM	-3.97%	182.0	BMY	-10.91%	43.0
63	CZR	-5.6%	125.0	BHP	-15.23%	30.0
63	AA	-8.45%	67.0	AAP	-17.13%	25.0
63	BBY	-5.08%	108.0	ON	-18.32%	15.0
63	LUMN	-11.13%	47.0	THC	-8.23%	30.0
63	FSUGY	-2.06%	251.0	NVS	-7.9%	30.0
63	CCL	-11.88%	38.0	UNH	-6.59%	34.0
63	BHC	-3.27%	103.0	KALU	-10.81%	19.0
63	GT	-6.04%	55.0	SIVBQ	-28.71%	7.0
63	CYH	-2.01%	105.0	JAZZ	-2.7%	64.0
63	ELAN	-4.09%	46.0	AMC	-7.43%	15.0
63	MSTR	-8.76%	21.0	T	-1.17%	94.0
63	IEP	-16.56%	11.0	FRCB	-99.85%	1.0
63	VFC	-9.08%	16.0	NAVI	-8.76%	11.0
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	CLF	-8.56%	9.0
63	ZTS	-10.94%	9.0	LW	-10.54%	7.0
63	TXN	-1.29%	67.0	LUMN	-9.01%	8.0
63	WRK	-2.02%	41.0	WDC	-17.05%	4.0
63	IRM	-22.86%	3.0	WYNN	-12.72%	5.0
63	TRGP	-10.88%	6.0	FSUGY	-11.92%	4.0
63	USB	-0.96%	68.0	LNC	-20.84%	2.0
63	UNH	-7.42%	8.0	EXPE	-2.15%	19.0

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

Period examined: All model dates from 2022-01-31 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	GME	-25.79%	135.0	BIIB	-21.88%	109.0
126	CLF	-17.1%	157.0	VFC	-39.08%	59.0
126	NWL	-25.1%	77.0	GNRC	-54.59%	35.0
126	UAA	-24.28%	78.0	FIS	-6.61%	150.0
126	BBY	-10.91%	108.0	NWL	-25.27%	38.0
126	QCOM	-5.63%	176.0	BHC	-52.99%	14.0
126	CYH	-10.72%	91.0	AMC	-46.79%	15.0
126	MOS	-7.98%	121.0	SIVBQ	-99.79%	7.0
126	USB	-11.53%	68.0	BHP	-11.5%	30.0
126	CTLT	-15.85%	44.0	JAZZ	-6.86%	42.0
126	AMC	-14.81%	45.0	THC	-7.7%	30.0
126	AA	-9.48%	66.0	SNY	-4.36%	50.0
126	CZR	-4.55%	125.0	ADBE	-13.7%	15.0
126	WRK	-11.19%	41.0	AAP	-23.26%	8.0
126	ELAN	-10.23%	41.0	KALU	-7.78%	19.0
126	WYNN	-12.98%	32.0	NVS	-4.36%	32.0
126	FSUGY	-0.98%	249.0	BMY	-2.91%	43.0
126	VFC	-14.49%	15.0	LUMN	-23.32%	5.0
126	AAP	-4.37%	49.0	BXP	-9.83%	11.0
126	GT	-3.95%	54.0	SBNY	-99.96%	1.0
126	GOOGL	-0.84%	224.0	FRCB	-99.88%	1.0
126	IEP	-26.38%	7.0	UNH	-2.98%	33.0
126	ZTS	-16.67%	9.0	IEP	-4.76%	17.0
126	LUMN	-3.06%	47.0	LVS	-6.58%	11.0
126	CSTM	-8.51%	15.0	WYNN	-12.85%	5.0
126	SBUX	-6.64%	19.0	LNC	-31.41%	2.0
126	CNC	-7.75%	12.0	CLF	-14.65%	3.0
126	CMA	-10.46%	8.0	PRGO	-6.74%	6.0
126	WDC	-4.84%	17.0	CNC	-19.16%	2.0
126	ZION	-5.0%	16.0	AMD	-16.84%	2.0

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

Period examined: All model dates from 2022-01-31 through 2025-05-29

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	CLF	-17.23%	154.0	BIIB	-33.2%	49.0
252	AMC	-42.08%	44.0	AMC	-87.45%	15.0
252	CZR	-14.04%	125.0	BHC	-66.88%	11.0
252	MOS	-21.44%	75.0	SIVBQ	-99.98%	7.0
252	LUMN	-33.59%	47.0	AAP	-42.1%	8.0
252	AAP	-33.17%	45.0	THC	-9.35%	30.0
252	UAA	-21.77%	63.0	BHP	-8.69%	30.0
252	CTLT	-21.91%	40.0	KALU	-13.62%	18.0
252	GT	-16.57%	51.0	IEP	-13.61%	17.0
252	BBY	-6.43%	108.0	JAZZ	-4.77%	36.0
252	ELAN	-27.37%	25.0	LVS	-15.31%	11.0
252	USB	-6.75%	68.0	LNC	-53.86%	2.0
252	BHC	-2.88%	95.0	SBNY	-99.99%	1.0
252	SBUX	-13.53%	19.0	FRCB	-99.96%	1.0
252	WDC	-14.47%	17.0	BXP	-15.89%	6.0
252	WYNN	-7.89%	31.0	BA	-17.04%	5.0
252	CNC	-17.79%	12.0	LUMN	-81.36%	1.0
252	CMA	-28.29%	7.0	WYNN	-16.17%	5.0
252	VFC	-11.51%	15.0	PRGO	-12.87%	5.0
252	AA	-2.66%	64.0	TLT	-0.9%	68.0
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	NAVI	-11.03%	8.0	VICI	-0.79%	17.0
252	IEP	-42.74%	2.0	KHC	-4.16%	1.0
252	CVS	-30.12%	2.0	VCSH	-3.71%	1.0
252	AVGO	-2.61%	23.0	CITI	-3.05%	1.0
252	BALL	-30.61%	1.0	NVS	-0.4%	6.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	-0.49%	76.0	AAP	-1.14%	22.0
1	CSTM	-0.7%	50.0	BIIB	-0.25%	62.0
1	MSTR	-1.59%	21.0	TSLA	-0.6%	24.0
1	MU	-1.11%	22.0	AMD	-0.39%	24.0
1	FSUGY	-0.74%	33.0	EXPE	-1.02%	7.0
1	ELAN	-0.67%	26.0	CVS	-0.54%	11.0
1	AMD	-0.57%	24.0	NAVI	-0.39%	15.0
1	AMAT	-0.18%	73.0	KALU	-1.74%	3.0
1	LLY	-3.86%	3.0	FSUGY	-1.73%	3.0
1	IEP	-0.94%	9.0	CHTR	-1.01%	5.0
1	PHM	-0.13%	63.0	JAZZ	-0.12%	41.0
1	PWR	-0.8%	7.0	BXP	-0.47%	10.0
1	INTC	-1.36%	4.0	BALL	-1.41%	3.0
1	THC	-0.08%	69.0	CNC	-1.27%	3.0
1	QQQ	-0.15%	34.0	SLV	-0.45%	8.0
1	TFC	-1.71%	3.0	OXY	-0.89%	4.0
1	GT	-0.4%	12.0	NEM	-0.43%	6.0
1	LUMN	-4.8%	1.0	GME	-0.47%	5.0
1	MSFT	-1.6%	3.0	FIS	-2.13%	1.0
1	LNC	-1.2%	4.0	CMCSA	-0.42%	5.0
1	ORCL	-0.07%	54.0	HD	-1.67%	1.0
1	TRGP	-0.17%	21.0	GT	-1.46%	1.0
1	HLT	-0.22%	14.0	TFC	-0.21%	6.0
1	BHC	-0.43%	7.0	AMZN	-0.37%	3.0
1	IRM	-0.99%	3.0	ABBV	-0.53%	2.0
1	CLF	-1.37%	2.0	FRA	-0.34%	3.0
1	FIS	-1.18%	2.0	RIO	-0.82%	1.0
1	DHI	-0.07%	31.0	CDNS	-0.63%	1.0
1	QCOM	-0.19%	12.0	BBY	-0.41%	1.0
1	LVS	-1.05%	2.0	UNH	-0.27%	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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-4.47%	79.0	BIIB	-3.31%	62.0
10	CSTM	-4.41%	50.0	JAZZ	-1.95%	40.0
10	AMD	-7.04%	25.0	ON	-1.56%	43.0
10	PHM	-2.45%	67.0	NAVI	-4.18%	16.0
10	FSUGY	-4.25%	35.0	TSLA	-2.41%	24.0
10	DHI	-4.05%	31.0	LW	-18.68%	3.0
10	AMAT	-1.21%	79.0	AAP	-2.03%	25.0
10	IEP	-8.59%	10.0	WDC	-23.95%	1.0
10	INTC	-19.64%	4.0	TFC	-3.88%	6.0
10	BHC	-5.97%	12.0	GME	-5.23%	4.0
10	MU	-3.07%	19.0	OXY	-5.21%	4.0
10	LLY	-17.08%	3.0	SNY	-0.54%	35.0
10	HLT	-3.59%	14.0	CVS	-1.47%	11.0
10	UNH	-17.24%	2.0	GT	-15.22%	1.0
10	LNC	-8.4%	4.0	BALL	-3.16%	3.0
10	AAPL	-2.2%	12.0	FSUGY	-2.3%	4.0
10	MOS	-0.57%	46.0	CLF	-0.98%	8.0
10	IRM	-8.67%	3.0	CMCSA	-1.35%	5.0
10	VFC	-5.84%	4.0	CNC	-1.91%	3.0
10	CLF	-9.92%	2.0	GSK	-1.99%	2.0
10	TFC	-6.15%	3.0	EMB	-1.32%	1.0
10	LUMN	-18.15%	1.0	ABBV	-0.1%	2.0
10	META	-1.61%	11.0	FRA	-0.06%	3.0
10	BA	-4.39%	4.0	LQD	0.63%	1.0
10	QQQ	-0.47%	35.0	UNH	0.94%	1.0
10	CPRT	-2.36%	5.0	BBY	1.88%	1.0
10	MSFT	-3.66%	3.0	ISRG	1.95%	1.0
10	CMG	-0.32%	31.0	PRGO	1.19%	2.0
10	QCOM	-0.75%	12.0	RIO	3.91%	1.0
10	LVS	-4.22%	2.0	CHTR	1.12%	4.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-6.42%	74.0	BIIB	-6.57%	61.0
21	CSTM	-6.85%	47.0	JAZZ	-5.84%	43.0
21	AMAT	-3.86%	76.0	ON	-4.31%	33.0
21	AMD	-6.37%	27.0	AAP	-4.38%	21.0
21	FSUGY	-4.04%	35.0	TSLA	-3.9%	23.0
21	PHM	-1.95%	65.0	NAVI	-5.79%	14.0
21	IEP	-11.29%	10.0	GME	-13.36%	3.0
21	DHI	-3.49%	29.0	CMCSA	-8.0%	5.0
21	INTC	-24.76%	4.0	WDC	-35.15%	1.0
21	QCOM	-7.76%	12.0	SNY	-1.01%	34.0
21	QQQ	-2.19%	35.0	CNC	-10.45%	3.0
21	BHC	-7.35%	9.0	LW	-25.48%	1.0
21	LLY	-17.98%	3.0	OXY	-6.13%	4.0
21	MOS	-1.16%	44.0	TFC	-3.6%	5.0
21	AMC	-5.56%	9.0	BALL	-5.94%	3.0
21	MSTR	-2.43%	20.0	HON	-6.76%	2.0
21	MU	-2.27%	20.0	AMGN	-1.83%	6.0
21	HLT	-2.19%	18.0	FRA	-3.13%	3.0
21	LEN	-1.33%	27.0	HD	-5.35%	1.0
21	LUMN	-29.86%	1.0	NEM	-1.04%	5.0
21	LVS	-12.95%	2.0	NVS	-0.12%	25.0
21	ACGL	-1.91%	13.0	EMB	-1.92%	1.0
21	TRGP	-1.41%	16.0	ABBV	-0.94%	2.0
21	IRM	-7.31%	3.0	LQD	-1.25%	1.0
21	UNH	-17.1%	1.0	BBY	-0.8%	1.0
21	FITB	-15.33%	1.0	EXPE	0.03%	7.0
21	VNO	-6.61%	2.0	RIO	0.23%	1.0
21	FIS	-5.51%	2.0	CDNS	1.72%	1.0
21	CLF	-4.62%	2.0	VCSH	0.37%	6.0
21	LNC	-9.21%	1.0	PRGO	3.75%	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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-27.2%	57.0	BIIB	-18.8%	59.0
63	AMAT	-12.05%	69.0	SNY	-11.23%	31.0
63	CYH	-16.94%	47.0	AAP	-17.02%	17.0
63	THC	-8.48%	65.0	ON	-18.32%	15.0
63	PHM	-10.93%	46.0	NVS	-10.51%	24.0
63	LEN	-11.38%	32.0	JAZZ	-5.61%	27.0
63	DHI	-11.63%	31.0	ADBE	-11.5%	10.0
63	FSUGY	-7.4%	35.0	LW	-35.0%	3.0
63	BHC	-26.79%	8.0	NAVI	-8.76%	11.0
63	MOS	-4.76%	43.0	CMCSA	-16.36%	5.0
63	MU	-8.51%	23.0	CLF	-8.56%	9.0
63	QCOM	-15.35%	12.0	TSLA	-2.17%	22.0
63	IEP	-19.55%	9.0	FSUGY	-11.92%	4.0
63	MSTR	-8.5%	20.0	AMGN	-10.31%	4.0
63	AMC	-18.86%	9.0	AMD	-19.91%	2.0
63	INTC	-30.34%	4.0	GME	-13.2%	3.0
63	PWR	-13.95%	5.0	CNC	-18.87%	2.0
63	AMD	-2.75%	25.0	LUMN	-5.15%	7.0
63	IRM	-22.86%	3.0	WDC	-31.59%	1.0
63	TRGP	-10.88%	6.0	TFC	-4.91%	6.0
63	CSTM	-2.77%	23.0	ABBV	-10.78%	2.0
63	ON	-2.62%	23.0	KALU	-20.67%	1.0
63	HLT	-5.3%	11.0	BALL	-8.07%	2.0
63	CLF	-27.84%	2.0	GT	-11.61%	1.0
63	VFC	-54.12%	1.0	BBY	-10.98%	1.0
63	LVS	-26.47%	2.0	PRGO	-10.14%	1.0
63	CMG	-1.87%	26.0	ISRG	-8.41%	1.0
63	VNO	-11.84%	4.0	HD	-5.99%	1.0
63	LUMN	-45.08%	1.0	OXY	-2.24%	2.0
63	UNH	-20.23%	2.0	RIO	-3.87%	1.0

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

Period examined: All model dates from 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	CYH	-38.69%	33.0	BIIB	-30.66%	60.0
126	THC	-16.48%	59.0	NWL	-26.39%	36.0
126	ON	-27.86%	26.0	ADBE	-24.15%	7.0
126	DHI	-25.48%	27.0	NVS	-5.38%	26.0
126	LEN	-22.98%	21.0	OXY	-30.55%	4.0
126	UAA	-31.26%	14.0	CMCSA	-20.29%	4.0
126	AMD	-22.29%	19.0	JAZZ	-14.09%	5.0
126	FSUGY	-10.55%	33.0	LUMN	-15.95%	4.0
126	AMAT	-17.58%	14.0	BMY	-12.43%	4.0
126	PHM	-25.42%	8.0	CLF	-14.65%	3.0
126	ELAN	-9.94%	17.0	BXP	-8.18%	5.0
126	IEP	-31.02%	5.0	CNC	-19.16%	2.0
126	FCX	-11.65%	10.0	CVS	-5.95%	6.0
126	QCOM	-18.37%	6.0	AMD	-16.84%	2.0
126	GOOGL	-2.27%	47.0	BALL	-13.67%	2.0
126	INTC	-34.41%	3.0	BBY	-26.14%	1.0
126	CSTM	-19.5%	5.0	NEM	-4.98%	5.0
126	CMG	-4.38%	19.0	KALU	-22.76%	1.0
126	LUMN	-55.39%	1.0	TFC	-10.44%	2.0
126	ORCL	-1.81%	30.0	FSUGY	-18.06%	1.0
126	IRM	-26.1%	2.0	HD	-10.84%	1.0
126	BHC	-46.42%	1.0	NAVI	-10.49%	1.0
126	CLF	-22.32%	2.0	EMB	-3.76%	2.0
126	AA	-36.85%	1.0	SNY	-0.29%	22.0
126	AAPL	-5.26%	6.0	LQD	-4.37%	1.0
126	MOS	-0.68%	46.0	PRGO	-2.64%	1.0
126	FIS	-12.79%	2.0	AMZN	-1.34%	1.0
126	INTU	-4.6%	5.0	HON	7.25%	1.0
126	AMC	-19.68%	1.0	CSCO	4.28%	2.0
126	OXY	-19.15%	1.0	GME	10.01%	1.0

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 2025-03-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CSTM	-0.54%	28.0	AMD	-0.56%	22.0
1	LLY	-3.86%	3.0	TSLA	-4.01%	2.0
1	PHM	-0.34%	21.0	NAVI	-1.26%	5.0
1	ELAN	-1.45%	4.0	AAP	-0.82%	7.0
1	TFC	-1.71%	3.0	BXP	-1.08%	5.0
1	CMG	-1.16%	4.0	NWL	-1.05%	4.0
1	GT	-0.52%	9.0	JAZZ	-0.18%	16.0
1	ORCL	-0.26%	17.0	CHTR	-2.84%	1.0
1	HLT	-0.97%	4.0	SLV	-0.34%	7.0
1	AA	-1.81%	2.0	FIS	-2.13%	1.0
1	TEVA	-2.67%	1.0	NVS	-0.43%	4.0
1	MS	-2.62%	1.0	SNY	-0.32%	5.0
1	IEP	-2.59%	1.0	BALL	-1.54%	1.0
1	PCG	-1.92%	1.0	KALU	-0.74%	2.0
1	BA	-0.95%	2.0	CNC	-1.46%	1.0
1	QQQ	-0.24%	7.0	AMZN	-0.73%	2.0
1	MU	-0.55%	3.0	BIIB	-1.11%	1.0
1	BHC	-1.54%	1.0	FRA	-0.51%	2.0
1	TRGP	-0.07%	15.0	VNO	-0.96%	1.0
1	GS	-0.43%	2.0	CDNS	-0.63%	1.0
1	BALL	-0.86%	1.0	INTC	-0.09%	6.0
1	CPRT	-0.19%	3.0	T	-0.3%	1.0
1	MSI	0.23%	1.0	ELAN	-0.01%	8.0
1	MOS	0.23%	1.0	ON	0.0%	36.0
1	CAH	0.26%	1.0	NEM	0.52%	1.0
1	GOOGL	0.03%	17.0	AMGN	0.39%	2.0
1	GME	0.47%	1.0	AMAT	0.78%	1.0
1	FITB	0.5%	1.0	HON	0.12%	9.0
1	INTU	0.07%	10.0	VCSH	0.09%	13.0
1	GLD	0.43%	2.0	PRGO	2.89%	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 2025-03-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CSTM	-9.01%	26.0	JAZZ	-5.91%	15.0
10	UAA	-3.29%	23.0	SNY	-8.06%	5.0
10	PHM	-3.33%	21.0	NAVI	-6.94%	5.0
10	LLY	-17.08%	3.0	NWL	-5.9%	4.0
10	BA	-16.79%	2.0	BIIB	-16.77%	1.0
10	HLT	-5.07%	4.0	GSK	-1.99%	2.0
10	AAPL	-9.47%	2.0	VNO	-3.92%	1.0
10	TFC	-6.15%	3.0	NVS	-1.3%	3.0
10	QQQ	-1.7%	7.0	CNC	-0.17%	1.0
10	BHC	-9.37%	1.0	AMGN	0.2%	2.0
10	CPRT	-3.03%	3.0	FRA	0.79%	2.0
10	MS	-8.59%	1.0	PRGO	1.83%	1.0
10	AA	-2.4%	2.0	AMZN	0.76%	3.0
10	ORCL	-0.11%	17.0	GME	2.92%	1.0
10	TEVA	-1.39%	1.0	T	4.0%	1.0
10	MSI	-1.23%	1.0	VCSH	0.57%	9.0
10	FITB	-1.08%	1.0	CDNS	5.72%	1.0
10	VFC	-0.34%	3.0	NEM	5.78%	1.0
10	META	-0.11%	4.0	TSLA	3.18%	2.0
10	CMG	-0.06%	4.0	BALL	8.23%	1.0
10	GME	0.29%	1.0	AMAT	15.7%	1.0
10	BALL	0.76%	1.0	IRM	19.07%	1.0
10	GS	0.77%	1.0	HON	4.1%	5.0
10	GLD	0.42%	2.0	SLV	3.03%	7.0
10	JPM	3.01%	1.0	BHC	14.47%	2.0
10	IEP	3.49%	1.0	ON	1.29%	26.0
10	ACGL	2.38%	2.0	KALU	25.36%	2.0
10	ELAN	3.39%	2.0	INTC	8.81%	7.0
10	NAVI	7.71%	1.0	AAP	13.57%	5.0
10	CAH	8.31%	1.0	ELAN	9.47%	8.0

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 2025-03-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	CSTM	-16.33%	23.0	JAZZ	-21.14%	16.0
21	LLY	-17.98%	3.0	NWL	-18.48%	5.0
21	HLT	-10.55%	5.0	NAVI	-14.44%	5.0
21	PHM	-2.52%	20.0	AAP	-5.96%	3.0
21	BHC	-39.3%	1.0	AMGN	-7.19%	2.0
21	TRGP	-4.72%	7.0	BIIB	-13.15%	1.0
21	QQQ	-3.91%	7.0	SNY	-3.11%	4.0
21	AAPL	-9.67%	2.0	FRA	-2.95%	2.0
21	UAA	-0.84%	23.0	TSLA	-4.24%	1.0
21	FITB	-15.33%	1.0	NVS	1.57%	1.0
21	META	-4.8%	3.0	CDNS	1.72%	1.0
21	ACGL	-6.6%	1.0	VCSH	0.37%	6.0
21	IEP	-5.63%	1.0	AMZN	2.44%	2.0
21	MS	-5.07%	1.0	CNC	4.98%	1.0
21	BA	-1.9%	2.0	T	5.18%	1.0
21	MSI	0.73%	1.0	AMAT	6.64%	1.0
21	BALL	2.21%	1.0	GSK	4.16%	2.0
21	GOOGL	0.56%	12.0	BHC	4.27%	2.0
21	CMG	2.01%	4.0	BALL	11.68%	1.0
21	TFC	2.83%	3.0	SLV	2.91%	5.0
21	GLD	9.52%	1.0	INTC	2.89%	6.0
21	LW	3.39%	3.0	IRM	23.2%	1.0
21	CPRT	11.54%	1.0	ON	3.06%	18.0
21	CZR	3.12%	4.0	KALU	34.18%	2.0
21	CAH	14.8%	1.0	ADBE	16.89%	6.0
21	GT	7.81%	2.0	AMD	11.22%	14.0
21	INTU	3.25%	5.0	ELAN	50.25%	7.0

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 2025-05-02 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CDNS	-3.55%	3.0	BXP	-1.08%	5.0
1	ELAN	-1.45%	4.0	NVS	-1.65%	2.0
1	TEVA	-2.67%	1.0	CHTR	-2.84%	1.0
1	PCG	-1.92%	1.0	TSLA	-2.42%	1.0
1	MU	-0.55%	3.0	FIS	-2.13%	1.0
1	GS	-0.43%	2.0	SNY	-1.53%	1.0
1	MSTR	-0.18%	3.0	VNO	-0.96%	1.0
1	UAA	-0.15%	1.0	ON	-0.03%	17.0
1	CPRT	-0.03%	2.0	VCSH	0.03%	7.0
1	GLD	0.43%	1.0	NEM	0.52%	1.0
1	INTU	0.12%	4.0	HON	0.12%	9.0
1	TRGP	0.16%	7.0	JAZZ	1.13%	1.0
1	GT	0.16%	7.0	ADBE	0.56%	4.0
1	AMC	0.7%	3.0	AAP	0.56%	4.0
1	JPM	0.82%	3.0	SLV	2.51%	1.0
1	AA	3.35%	1.0	PRGO	2.89%	1.0
1	CSTM	0.65%	6.0	GME	2.82%	2.0
1	NVDA	0.56%	12.0	AMD	0.98%	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 2025-05-02 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CPRT	-8.42%	2.0	SNY	-6.78%	1.0
10	VFC	-9.52%	1.0	NVS	-3.1%	2.0
10	MSTR	-3.32%	2.0	VNO	-3.92%	1.0
10	CDNS	-3.29%	2.0	SLV	-0.2%	1.0
10	TRGP	-1.21%	3.0	VCSH	0.47%	3.0
10	AA	-2.69%	1.0	PRGO	1.83%	1.0
10	TEVA	-1.39%	1.0	GME	2.92%	1.0
10	GT	-0.16%	5.0	NEM	5.78%	1.0
10	GS	0.77%	1.0	HON	4.1%	5.0
10	CYH	0.5%	3.0	ADBE	5.27%	4.0
10	GLD	2.12%	1.0	TSLA	21.86%	1.0
10	JPM	3.01%	1.0	ON	4.83%	8.0
10	ACGL	3.69%	1.0	AMD	10.28%	7.0
10	ELAN	3.39%	2.0	AAP	48.2%	2.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	-1.02%	59.0	MSTR	-0.71%	25.0
1	THC	-1.54%	32.0	ON	-0.93%	18.0
1	NVDA	-0.14%	245.0	NFLX	-0.18%	86.0
1	BHC	-1.62%	20.0	GNRC	-1.97%	7.0
1	GT	-2.03%	13.0	JAZZ	-0.48%	19.0
1	CLF	-1.12%	23.0	T	-0.36%	21.0
1	AMD	-0.4%	61.0	BIIB	-0.23%	32.0
1	AMAT	-0.24%	83.0	CHTR	-0.38%	15.0
1	CSTM	-0.72%	17.0	FIS	-0.12%	38.0
1	FCX	-3.28%	3.0	OXY	-3.53%	1.0
1	MSTR	-4.69%	2.0	BALL	-1.45%	2.0
1	INTC	-0.85%	10.0	AMZN	-0.7%	4.0
1	QCOM	-0.28%	30.0	BMY	-0.45%	5.0
1	CYH	-0.2%	39.0	SIVBQ	-2.07%	1.0
1	MU	-0.86%	9.0	ISRG	-1.86%	1.0
1	LUMN	-1.38%	5.0	BHC	-1.67%	1.0
1	QQQ	-0.1%	61.0	UNH	-1.55%	1.0
1	LEN	-0.77%	6.0	NAVI	-0.4%	1.0
1	WYNN	-0.91%	5.0	INTU	-0.04%	3.0
1	GBTC	-0.13%	28.0	ADBE	0.37%	1.0
1	VFC	-1.68%	2.0	GSK	0.53%	1.0
1	BBY	-0.13%	22.0	SLV	0.78%	1.0
1	WDC	-2.15%	1.0	INTC	0.27%	4.0
1	NWL	-0.09%	19.0	GE	1.34%	1.0
1	ORCL	-0.12%	15.0	EXPE	0.49%	3.0
1	WRK	-0.24%	6.0	AMD	0.82%	2.0
1	GE	-1.43%	1.0	VICI	0.49%	4.0
1	TXN	-0.42%	3.0	GILD	2.12%	1.0
1	TDG	-0.21%	3.0	PCG	0.71%	3.0
1	LLY	-0.15%	4.0	TLT	0.54%	4.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-5.24%	60.0	VFC	-5.34%	20.0
10	AMAT	-1.49%	89.0	ON	-4.24%	13.0
10	THC	-3.75%	32.0	BIIB	-1.53%	32.0
10	CLF	-5.13%	23.0	JAZZ	-1.86%	20.0
10	CSTM	-6.76%	17.0	FIS	-0.7%	38.0
10	CYH	-2.55%	37.0	SIVBQ	-13.39%	1.0
10	GT	-6.96%	13.0	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	-1.54%	34.0	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	-1.39%	22.0	BHP	-1.05%	4.0
10	QQQ	-0.41%	61.0	T	-0.16%	21.0
10	INTC	-2.18%	10.0	PCG	0.15%	3.0
10	LEN	-3.51%	6.0	GE	0.67%	1.0
10	MSTR	-10.13%	2.0	BHC	1.31%	1.0
10	WRK	-2.64%	6.0	GSK	2.17%	1.0
10	QCOM	-0.48%	30.0	ISRG	2.45%	1.0
10	BHC	-0.36%	22.0	GILD	2.92%	1.0
10	GNRC	-7.09%	1.0	UNH	4.08%	1.0
10	CTLT	-6.0%	1.0	ADBE	4.33%	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	BALL	4.41%	2.0
10	AMC	-0.27%	7.0	SLV	8.91%	1.0
10	FITB	0.46%	1.0	TLT	2.34%	4.0
10	GE	1.2%	1.0	EXPE	3.47%	3.0
10	SPY	2.41%	1.0	KALU	7.98%	2.0

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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-9.77%	57.0	JAZZ	-6.83%	22.0
21	AMAT	-3.53%	88.0	VFC	-6.83%	20.0
21	CYH	-8.71%	34.0	FIS	-2.9%	38.0
21	CLF	-12.39%	23.0	ON	-7.06%	7.0
21	FSUGY	-2.66%	78.0	SIVBQ	-42.98%	1.0
21	THC	-6.19%	32.0	META	-1.54%	23.0
21	AMD	-2.55%	62.0	VNO	-3.75%	7.0
21	INTC	-11.79%	10.0	BHP	-4.61%	4.0
21	CSTM	-6.25%	17.0	ISRG	-14.57%	1.0
21	GT	-7.73%	12.0	BMY	-2.65%	5.0
21	NWL	-3.69%	19.0	EXPE	-4.36%	3.0
21	MOS	-2.07%	30.0	SNY	-3.4%	3.0
21	BBY	-2.59%	22.0	BHC	-9.03%	1.0
21	LUMN	-9.94%	5.0	KALU	-3.84%	2.0
21	MU	-4.42%	9.0	NAVI	-6.68%	1.0
21	AA	-2.69%	12.0	OXY	-6.63%	1.0
21	AVGO	-4.55%	7.0	GSK	-3.65%	1.0
21	MSTR	-19.63%	1.0	UNH	-2.11%	1.0
21	CTLT	-12.45%	1.0	GNRC	-0.13%	7.0
21	FCX	-3.7%	3.0	BALL	1.11%	2.0
21	SBUX	-8.46%	1.0	BIIB	0.1%	32.0
21	AZO	-1.08%	7.0	GE	5.02%	1.0
21	TXN	-1.98%	3.0	PCG	1.8%	3.0
21	WDC	-5.93%	1.0	SLV	6.2%	1.0
21	WRK	-0.96%	6.0	AMZN	1.56%	4.0
21	FITB	-1.9%	1.0	GILD	6.64%	1.0
21	SPY	-0.28%	1.0	T	0.5%	21.0
21	TDG	-0.05%	3.0	TLT	4.24%	4.0
21	KEY	1.21%	3.0	THC	21.18%	1.0
21	GNRC	3.75%	1.0	INTU	7.84%	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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-25.61%	51.0	VFC	-13.71%	20.0
63	CYH	-14.94%	37.0	NWL	-14.65%	12.0
63	CLF	-20.09%	23.0	BMY	-14.6%	5.0
63	AMAT	-4.76%	86.0	BHP	-17.28%	4.0
63	NWL	-13.9%	19.0	KALU	-29.12%	2.0
63	FSUGY	-3.2%	78.0	JAZZ	-3.94%	14.0
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	ON	-15.27%	1.0
63	MU	-8.29%	10.0	GNRC	-1.41%	7.0
63	AMC	-8.11%	7.0	NAVI	-9.58%	1.0
63	MSTR	-26.7%	2.0	UNH	-6.17%	1.0
63	ELAN	-3.62%	13.0	BALL	-5.04%	1.0
63	AVGO	-4.47%	10.0	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	CTLT	-20.02%	1.0	GILD	0.72%	1.0
63	TDG	-3.37%	3.0	GE	1.67%	1.0
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	9.72%	3.0
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

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

Period examined: All model dates from 2022-01-31 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	UAA	-29.84%	28.0	VFC	-41.27%	20.0
126	GME	-22.52%	32.0	BIIB	-16.13%	32.0
126	CYH	-22.68%	31.0	GNRC	-53.53%	7.0
126	CLF	-26.94%	23.0	NWL	-30.54%	8.0
126	NWL	-24.0%	19.0	FIS	-5.36%	38.0
126	BBY	-16.18%	21.0	SIVBQ	-99.78%	1.0
126	MOS	-8.48%	30.0	JAZZ	-11.5%	7.0
126	GOOGL	-7.36%	34.0	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	BMY	-9.8%	5.0
126	ELAN	-9.48%	12.0	AMZN	-11.87%	4.0
126	QCOM	-3.79%	30.0	SNY	-3.99%	3.0
126	WRK	-12.96%	6.0	THC	-11.38%	1.0
126	WYNN	-14.88%	5.0	KALU	-4.86%	2.0
126	USB	-13.83%	5.0	UNH	-7.91%	1.0
126	AA	-5.47%	12.0	BALL	-7.41%	1.0
126	AVGO	-8.28%	7.0	OXY	-1.41%	1.0
126	GT	-4.05%	12.0	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 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	CZR	-12.76%	67.0	VFC	-58.66%	20.0
252	GME	-24.29%	32.0	BIIB	-32.65%	22.0
252	CLF	-28.21%	24.0	GNRC	-53.38%	7.0
252	NWL	-34.48%	19.0	SIVBQ	-99.98%	1.0
252	AAP	-30.0%	18.0	AMC	-91.75%	1.0
252	UAA	-29.46%	17.0	BHC	-68.72%	1.0
252	MOS	-19.93%	23.0	KALU	-21.69%	2.0
252	AMC	-57.85%	7.0	BHP	-8.88%	4.0
252	GT	-28.67%	9.0	THC	-23.72%	1.0
252	BBY	-10.62%	21.0	BALL	-20.58%	1.0
252	ELAN	-23.94%	9.0	UNH	-6.64%	1.0
252	BHC	-5.44%	18.0	TLT	0.13%	4.0
252	WYNN	-10.86%	5.0	OXY	5.96%	1.0
252	VFC	-48.35%	1.0	VICI	1.52%	4.0
252	USB	-8.52%	5.0	SNY	6.27%	1.0
252	WDC	-19.07%	1.0	GSK	6.91%	1.0
252	SBUX	-13.32%	1.0	EXPE	8.26%	3.0
252	GOOGL	-0.71%	12.0	AMZN	7.78%	4.0
252	CCL	0.69%	11.0	GILD	33.36%	1.0
252	WRK	1.29%	6.0	SBUX	35.37%	1.0
252	AVGO	3.56%	5.0	ISRG	37.07%	1.0
252	CTLT	20.96%	1.0	JAZZ	10.85%	4.0
252	TXN	8.07%	3.0	BMY	12.48%	4.0
252	FCX	7.41%	4.0	GE	74.42%	1.0
252	MNST	33.42%	1.0	VNO	19.58%	5.0
252	FITB	36.7%	1.0	PCG	37.26%	3.0
252	ACGL	13.91%	3.0	CHTR	8.47%	15.0
252	ETRN	8.15%	7.0	INTU	59.73%	3.0
252	TDG	20.44%	3.0	FIS	8.32%	38.0
252	LUMN	13.78%	5.0	T	37.11%	21.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	-0.74%	42.0	ON	-0.93%	18.0
1	CSTM	-0.72%	17.0	JAZZ	-0.69%	15.0
1	AMAT	-0.27%	42.0	BIIB	-0.65%	11.0
1	MSTR	-4.69%	2.0	TSLA	-1.5%	3.0
1	THC	-0.71%	13.0	BALL	-1.54%	1.0
1	NVDA	-0.26%	29.0	NAVI	-0.4%	1.0
1	VST	-0.25%	15.0	ADBE	0.37%	1.0
1	ELAN	-0.8%	4.0	SLV	0.78%	1.0
1	PWR	-3.16%	1.0	SNY	0.44%	2.0
1	CYH	-0.1%	28.0	BMY	0.9%	1.0
1	TEVA	-2.67%	1.0	VNO	0.5%	2.0
1	MU	-0.88%	3.0	INTC	0.27%	4.0
1	QQQ	-0.43%	4.0	AMD	0.82%	2.0
1	AMC	-1.69%	1.0	ELAN	1.06%	3.0
1	LEN	-0.6%	2.0	SBUX	0.53%	8.0
1	QCOM	-1.1%	1.0	NWL	0.62%	14.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-4.9%	43.0	ON	-4.24%	13.0
10	CYH	-4.85%	26.0	TSLA	-14.01%	3.0
10	CSTM	-6.76%	17.0	BIIB	-3.36%	11.0
10	AMAT	-1.75%	48.0	JAZZ	-1.5%	16.0
10	BHC	-10.17%	4.0	NAVI	-12.42%	1.0
10	NVDA	-1.39%	29.0	SNY	-1.97%	2.0
10	MU	-10.1%	3.0	BMY	2.43%	1.0
10	MSTR	-10.13%	2.0	ADBE	4.33%	1.0
10	QQQ	-4.35%	4.0	BALL	8.23%	1.0
10	THC	-0.79%	13.0	SLV	8.91%	1.0
10	CMG	-8.78%	1.0	VNO	5.91%	2.0
10	PHM	-0.88%	10.0	SBUX	1.79%	8.0
10	LEN	-3.64%	2.0	AMD	17.57%	1.0
10	INTU	-1.99%	1.0	ELAN	14.1%	3.0
10	INTC	-1.82%	1.0	NWL	4.82%	14.0
10	TEVA	-1.39%	1.0	INTC	25.06%	6.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-9.13%	40.0	JAZZ	-6.52%	18.0
21	CYH	-10.29%	23.0	BIIB	-6.33%	11.0
21	AMAT	-4.78%	47.0	ON	-7.06%	7.0
21	CSTM	-6.25%	17.0	TSLA	-14.37%	3.0
21	INTC	-41.66%	1.0	SNY	-4.82%	2.0
21	QQQ	-9.06%	4.0	NAVI	-6.68%	1.0
21	MOS	-3.73%	9.0	BMY	5.27%	1.0
21	CMG	-20.7%	1.0	SLV	6.2%	1.0
21	MSTR	-19.63%	1.0	BALL	11.68%	1.0
21	PHM	-1.35%	11.0	VNO	8.74%	2.0
21	FSUGY	-1.84%	8.0	INTC	6.62%	4.0
21	THC	-0.74%	13.0	AMD	32.67%	1.0
21	MU	-3.18%	3.0	NWL	8.1%	13.0
21	QCOM	-8.76%	1.0	SBUX	13.37%	8.0
21	BHC	-1.81%	2.0	ELAN	55.86%	3.0

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 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-26.6%	34.0	BIIB	-19.89%	10.0
63	CYH	-23.63%	26.0	NWL	-14.65%	12.0
63	AMAT	-11.81%	45.0	TSLA	-12.41%	3.0
63	THC	-10.86%	12.0	SNY	-16.27%	2.0
63	PHM	-11.52%	10.0	JAZZ	-2.03%	10.0
63	MU	-27.06%	4.0	ON	-15.27%	1.0
63	MSTR	-26.7%	2.0	NAVI	-9.58%	1.0
63	BHC	-23.63%	2.0	BMY	3.55%	1.0
63	FSUGY	-4.92%	8.0	INTC	9.72%	3.0
63	MOS	-4.14%	9.0	VNO	39.11%	2.0
63	INTC	-33.54%	1.0	SBUX	24.61%	8.0

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

Period examined: All model dates from 2024-06-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	CYH	-39.67%	20.0	BIIB	-32.04%	11.0
126	UAA	-31.53%	11.0	NWL	-30.54%	8.0
126	THC	-22.25%	11.0	JAZZ	-15.03%	3.0
126	AMD	-19.13%	7.0	BMY	-15.46%	1.0
126	GOOGL	-5.29%	22.0	SNY	0.12%	2.0
126	FSUGY	-10.77%	8.0	INTC	0.58%	1.0
126	AMAT	-11.84%	5.0	VNO	79.17%	2.0
126	PHM	-27.12%	2.0	SBUX	20.83%	8.0
126	NVDA	-1.22%	25.0	TSLA	64.35%	3.0

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 2025-03-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CYH	-3.17%	2.0	ON	-0.91%	17.0
1	UAA	-0.52%	12.0	INTC	-7.66%	1.0
1	VST	-0.72%	5.0	JAZZ	-0.7%	8.0
1	TEVA	-2.67%	1.0	BALL	-1.54%	1.0
1	AMC	-1.69%	1.0	NWL	0.0%	NaN
1	AMAT	-0.02%	3.0	ADBE	0.37%	1.0
1	GOOGL	-0.02%	1.0	SLV	0.78%	1.0
1	GT	0.46%	1.0	AMD	0.82%	2.0
1	VFC	1.36%	1.0	ELAN	1.06%	3.0

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 2025-03-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CSTM	-14.73%	9.0	ON	-3.23%	12.0
10	UAA	-5.69%	11.0	JAZZ	-4.82%	8.0
10	TEVA	-1.39%	1.0	NWL	-1.94%	1.0
10	GT	-0.55%	1.0	INTC	-0.19%	1.0
10	GOOGL	-0.48%	1.0	ADBE	4.33%	1.0
10	NVDA	1.99%	2.0	BALL	8.23%	1.0
10	AMAT	3.14%	3.0	SLV	8.91%	1.0
10	CZR	10.48%	1.0	AMD	17.57%	1.0
10	BBY	13.0%	1.0	ELAN	14.1%	3.0

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 2025-03-03 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	CSTM	-17.6%	9.0	JAZZ	-21.36%	8.0
21	UAA	-9.85%	11.0	ON	-6.22%	6.0
21	GOOGL	2.69%	1.0	NWL	-18.31%	1.0
21	TRGP	2.97%	2.0	INTC	-0.51%	1.0
21	ORCL	17.63%	1.0	SLV	6.2%	1.0
21	CZR	17.64%	1.0	BALL	11.68%	1.0
21	AMAT	5.96%	3.0	AMD	32.67%	1.0
21	CDNS	22.73%	1.0	ELAN	55.86%	3.0

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 2025-05-02 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CYH	-3.17%	2.0	ON	-0.57%	11.0
1	X	-0.54%	11.0	ADBE	0.37%	1.0

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 2025-05-02 through 2025-05-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	TEVA	-1.39%	1.0	ADBE	4.33%	1.0
10	GT	-0.55%	1.0	ON	3.82%	6.0

Appendix

All Out of Sample Model Dates

1d Horizon

Period examined: All model dates from 2022-01-31 through 2025-05-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bull	VS>6 (Bull)	0.0008	0.0200	0.0425	825
1	Bull	PosVaRAdjVS (Bull)	0.0006	0.0164	0.0355	825
1	Benchmarks	QQQ	0.0005	0.0157	0.0337	809
1	Bull	PosVS (Bull)	0.0004	0.0145	0.0308	825
1	Benchmarks	SPY	0.0004	0.0120	0.0361	826
1	LongShort	VarAdjPosNeg_Diff	0.0004	0.0089	0.0464	825
1	Benchmarks	AvgTicker_VV	0.0004	0.0125	0.0287	825
1	Bear	NegVS (Bear)	0.0003	0.0111	0.0282	825
1	Bear	VS<-6 (Bear)	0.0002	0.0218	0.0096	791
1	Bear	NegVaRAdjVS (Bear)	0.0002	0.0112	0.0150	825
1	LongShort	PosNeg_Diff	0.0001	0.0057	0.0229	825
1	Bull	VS>9 (Bull)	0.0001	0.0285	0.0019	691
1	Bear	VS<-9 (Bear)	-0.0000	0.0339	-0.0007	331

10d Horizon

Period examined: All model dates from 2022-01-31 through 2025-05-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Bear	VS<-9 (Bear)	0.0135	0.0975	0.1389	327
10	Bear	VS<-6 (Bear)	0.0082	0.0719	0.1145	790
10	Bull	VS>9 (Bull)	0.0069	0.0922	0.0752	690
10	Bull	VS>6 (Bull)	0.0066	0.0606	0.1084	824
10	Bull	PosVaRAdjVS (Bull)	0.0065	0.0490	0.1323	824
10	LongShort	VarAdjPosNeg_Diff	0.0055	0.0279	0.1985	824
10	Benchmarks	QQQ	0.0055	0.0451	0.1214	810
10	Benchmarks	SPY	0.0039	0.0340	0.1135	827
10	Bull	PosVS (Bull)	0.0038	0.0431	0.0886	824
10	Benchmarks	AvgTicker_VV	0.0030	0.0375	0.0797	824
10	Bear	NegVS (Bear)	0.0022	0.0342	0.0635	824
10	LongShort	PosNeg_Diff	0.0016	0.0179	0.0915	824
10	Bear	NegVaRAdjVS (Bear)	0.0009	0.0341	0.0272	824

21d Horizon

Period examined: All model dates from 2022-01-31 through 2025-05-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
21	Bear	VS<-9 (Bear)	0.0262	0.1514	0.1734	320
21	Bear	VS<-6 (Bear)	0.0188	0.1162	0.1615	775
21	Bull	VS>6 (Bull)	0.0147	0.0877	0.1681	808
21	Bull	VS>9 (Bull)	0.0133	0.1369	0.0970	676
21	Bull	PosVaRAdjVS (Bull)	0.0132	0.0705	0.1869	808
21	Benchmarks	QQQ	0.0118	0.0645	0.1824	795
21	LongShort	VarAdjPosNeg_Diff	0.0102	0.0403	0.2537	808
21	Bull	PosVS (Bull)	0.0086	0.0613	0.1405	808
21	Benchmarks	SPY	0.0084	0.0484	0.1746	811
21	Benchmarks	AvgTicker_VV	0.0065	0.0538	0.1217	808
21	Bear	NegVS (Bear)	0.0047	0.0492	0.0945	808
21	LongShort	PosNeg_Diff	0.0040	0.0255	0.1553	808
21	Bear	NegVaRAdjVS (Bear)	0.0029	0.0491	0.0596	808

63d Horizon

Period examined: All model dates from 2022-01-31 through 2025-05-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
63	Bear	VS<-9 (Bear)	0.0473	0.2777	0.1702	302
63	Bear	VS<-6 (Bear)	0.0340	0.1925	0.1767	733
63	Benchmarks	QQQ	0.0320	0.1006	0.3175	754
63	Bull	VS>9 (Bull)	0.0310	0.2161	0.1433	642
63	Bull	VS>6 (Bull)	0.0301	0.1353	0.2221	766
63	Bull	PosVaRAdjVS (Bull)	0.0252	0.1045	0.2416	766
63	Benchmarks	SPY	0.0223	0.0700	0.3182	769
63	Bull	PosVS (Bull)	0.0188	0.0908	0.2067	766
63	LongShort	VarAdjPosNeg_Diff	0.0174	0.0663	0.2618	766
63	Benchmarks	AvgTicker_VV	0.0151	0.0787	0.1919	766
63	Bear	NegVS (Bear)	0.0112	0.0706	0.1583	766
63	Bear	NegVaRAdjVS (Bear)	0.0079	0.0719	0.1099	766
63	LongShort	PosNeg_Diff	0.0076	0.0385	0.1971	766

126d Horizon

Period examined: All model dates from 2022-01-31 through 2025-05-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
126	Bear	VS<-9 (Bear)	0.1144	0.4161	0.2750	289
126	Bull	VS>9 (Bull)	0.1019	0.3057	0.3333	589
126	Benchmarks	QQQ	0.0923	0.1320	0.6989	690
126	Bear	VS<-6 (Bear)	0.0898	0.2878	0.3121	674
126	Bull	VS>6 (Bull)	0.0817	0.1703	0.4800	704
126	Bull	PosVaRAdjVS (Bull)	0.0675	0.1307	0.5165	704
126	Benchmarks	SPY	0.0645	0.0890	0.7248	707
126	Bull	PosVS (Bull)	0.0540	0.1085	0.4978	704
126	Benchmarks	AvgTicker_VV	0.0468	0.0971	0.4824	704
126	Bear	NegVS (Bear)	0.0392	0.0935	0.4191	704
126	Bear	NegVaRAdjVS (Bear)	0.0350	0.0988	0.3537	704
126	LongShort	VarAdjPosNeg_Diff	0.0326	0.0926	0.3516	704
126	LongShort	PosNeg_Diff	0.0148	0.0510	0.2904	704

252d Horizon

Period examined: All model dates from 2022-01-31 through 2025-05-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
252	Bull	VS>9 (Bull)	0.4112	0.5570	0.7382	496
252	Bear	VS<-9 (Bear)	0.4093	0.7736	0.5290	258
252	Bear	VS<-6 (Bear)	0.3710	0.6435	0.5765	554
252	Bull	VS>6 (Bull)	0.2546	0.2596	0.9808	578
252	Benchmarks	QQQ	0.2464	0.1697	1.4525	569
252	Bull	PosVaRAdjVS (Bull)	0.2025	0.1859	1.0891	578
252	Benchmarks	SPY	0.1666	0.1224	1.3603	581
252	Bull	PosVS (Bull)	0.1577	0.1520	1.0377	578
252	Benchmarks	AvgTicker_VV	0.1397	0.1349	1.0353	578
252	Bear	NegVS (Bear)	0.1277	0.1390	0.9188	578
252	Bear	NegVaRAdjVS (Bear)	0.1082	0.1471	0.7352	578
252	LongShort	VarAdjPosNeg_Diff	0.0943	0.1653	0.5706	578
252	LongShort	PosNeg_Diff	0.0300	0.0991	0.3027	578

Prior 365D Model Dates (P365D)

1d Horizon

Period examined: All model dates from 2024-06-03 through 2025-05-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Benchmarks	SPY	0.0007	0.0131	0.0510	239
1	Benchmarks	QQQ	0.0006	0.0162	0.0400	234
1	Bull	PosVS (Bull)	0.0005	0.0140	0.0381	238
1	Benchmarks	AvgTicker_VV	0.0005	0.0122	0.0399	238
1	Bear	NegVS (Bear)	0.0005	0.0109	0.0420	238
1	Bear	NegVaRAdjVS (Bear)	0.0002	0.0114	0.0194	238
1	Bull	PosVaRAdjVS (Bull)	0.0001	0.0158	0.0093	238
1	LongShort	PosNeg_Diff	0.0001	0.0059	0.0131	238
1	LongShort	VarAdjPosNeg_Diff	-0.0001	0.0093	-0.0081	238
1	Bull	VS>6 (Bull)	-0.0003	0.0201	-0.0160	238
1	Bear	VS<-6 (Bear)	-0.0004	0.0198	-0.0224	228
1	Bull	VS>9 (Bull)	-0.0006	0.0295	-0.0208	190
1	Bear	VS<-9 (Bear)	-0.0016	0.0230	-0.0706	72

10d Horizon

Period examined: All model dates from 2024-06-03 through 2025-05-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Bear	VS<-9 (Bear)	0.0095	0.1081	0.0880	68
10	Benchmarks	QQQ	0.0052	0.0452	0.1140	235
10	Bull	PosVaRAdjVS (Bull)	0.0050	0.0450	0.1108	237
10	Benchmarks	SPY	0.0046	0.0338	0.1355	240
10	Bear	VS<-6 (Bear)	0.0042	0.0760	0.0554	227
10	Bear	NegVS (Bear)	0.0042	0.0306	0.1368	237
10	Bull	VS>6 (Bull)	0.0040	0.0634	0.0636	237
10	Benchmarks	AvgTicker_VV	0.0037	0.0347	0.1073	237
10	Bull	PosVS (Bull)	0.0032	0.0406	0.0794	237
10	LongShort	VarAdjPosNeg_Diff	0.0028	0.0264	0.1066	237
10	Bear	NegVaRAdjVS (Bear)	0.0022	0.0321	0.0677	237
10	LongShort	PosNeg_Diff	-0.0010	0.0181	-0.0532	237
10	Bull	VS>9 (Bull)	-0.0024	0.0971	-0.0246	189

21d Horizon

Period examined: All model dates from 2024-06-03 through 2025-05-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
21	Bear	VS<-9 (Bear)	0.0162	0.1782	0.0911	61
21	Bull	VS>6 (Bull)	0.0124	0.0944	0.1316	221
21	Bull	PosVaRAdjVS (Bull)	0.0114	0.0644	0.1776	221
21	Bear	NegVS (Bear)	0.0091	0.0406	0.2236	221
21	Bear	VS<-6 (Bear)	0.0084	0.1046	0.0806	212
21	Benchmarks	SPY	0.0084	0.0466	0.1801	224
21	Benchmarks	AvgTicker_VV	0.0083	0.0466	0.1786	221
21	Benchmarks	QQQ	0.0080	0.0626	0.1286	220
21	Bull	PosVS (Bull)	0.0074	0.0553	0.1338	221
21	Bear	NegVaRAdjVS (Bear)	0.0067	0.0404	0.1666	221
21	LongShort	VarAdjPosNeg_Diff	0.0047	0.0419	0.1124	221
21	LongShort	PosNeg_Diff	-0.0017	0.0281	-0.0596	221
21	Bull	VS>9 (Bull)	-0.0085	0.1492	-0.0567	175

63d Horizon

Period examined: All model dates from 2024-06-03 through 2025-05-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
63	Bear	NegVS (Bear)	0.0107	0.0572	0.1865	179
63	Benchmarks	SPY	0.0093	0.0625	0.1496	182
63	Bear	NegVaRAdjVS (Bear)	0.0078	0.0607	0.1288	179
63	Benchmarks	QQQ	0.0051	0.0776	0.0664	179
63	Benchmarks	AvgTicker_VV	0.0051	0.0636	0.0804	179
63	Bull	PosVS (Bull)	-0.0034	0.0722	-0.0475	179
63	Bull	VS>6 (Bull)	-0.0107	0.1243	-0.0857	179
63	Bull	PosVaRAdjVS (Bull)	-0.0111	0.0808	-0.1370	179
63	LongShort	PosNeg_Diff	-0.0141	0.0338	-0.4166	179
63	LongShort	VarAdjPosNeg_Diff	-0.0189	0.0463	-0.4082	179
63	Bear	VS<-6 (Bear)	-0.0264	0.1478	-0.1789	170
63	Bull	VS>9 (Bull)	-0.0311	0.2266	-0.1373	141
63	Bear	VS<-9 (Bear)	-0.0353	0.2044	-0.1726	43

126d Horizon

Period examined: All model dates from 2024-06-03 through 2025-05-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
126	Benchmarks	QQQ	0.0432	0.0791	0.5460	115
126	Benchmarks	SPY	0.0358	0.0736	0.4862	120
126	Bear	NegVS (Bear)	0.0129	0.0770	0.1678	117
126	Bear	NegVaRAdjVS (Bear)	0.0105	0.0692	0.1518	117
126	Benchmarks	AvgTicker_VV	0.0023	0.0760	0.0302	117
126	Bull	PosVS (Bull)	-0.0138	0.0789	-0.1743	117
126	Bear	VS<-6 (Bear)	-0.0187	0.2782	-0.0674	111
126	Bull	VS>6 (Bull)	-0.0233	0.1341	-0.1736	117
126	LongShort	PosNeg_Diff	-0.0267	0.0358	-0.7459	117
126	Bull	PosVaRAdjVS (Bull)	-0.0304	0.0886	-0.3431	117
126	LongShort	VarAdjPosNeg_Diff	-0.0409	0.0581	-0.7045	117
126	Bear	VS<-9 (Bear)	-0.0443	0.3708	-0.1196	30
126	Bull	VS>9 (Bull)	-0.0495	0.2357	-0.2101	88

Prior 90D Model Dates (P90D)

1d Horizon

Period examined: All model dates from 2025-03-03 through 2025-05-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bull	VS>6 (Bull)	0.0020	0.0276	0.0740	62
1	LongShort	VarAdjPosNeg_Diff	0.0015	0.0115	0.1325	62
1	Bull	PosVaRAdjVS (Bull)	0.0014	0.0235	0.0586	62
1	Bull	VS>9 (Bull)	0.0010	0.0377	0.0275	52
1	Bull	PosVS (Bull)	0.0009	0.0220	0.0393	62
1	LongShort	PosNeg_Diff	0.0008	0.0076	0.1090	62
1	Benchmarks	QQQ	0.0006	0.0242	0.0266	60
1	Benchmarks	AvgTicker_VV	0.0004	0.0194	0.0220	62
1	Benchmarks	SPY	0.0004	0.0213	0.0176	62
1	Bear	NegVS (Bear)	0.0000	0.0170	0.0023	62
1	Bear	NegVaRAdjVS (Bear)	-0.0002	0.0166	-0.0091	62
1	Bear	VS<-6 (Bear)	-0.0021	0.0256	-0.0808	62
1	Bear	VS<-9 (Bear)	-0.0033	0.0243	-0.1373	27

10d Horizon

Period examined: All model dates from 2025-03-03 through 2025-05-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Bull	PosVaRAdjVS (Bull)	0.0196	0.0639	0.3062	53
10	LongShort	VarAdjPosNeg_Diff	0.0185	0.0263	0.7039	53
10	Bull	VS>6 (Bull)	0.0157	0.0786	0.1996	53
10	Bull	PosVS (Bull)	0.0144	0.0604	0.2389	53
10	Benchmarks	QQQ	0.0134	0.0620	0.2160	51
10	LongShort	PosNeg_Diff	0.0114	0.0179	0.6368	53
10	Bear	VS<-6 (Bear)	0.0109	0.1007	0.1080	53
10	Benchmarks	AvgTicker_VV	0.0083	0.0546	0.1517	53
10	Benchmarks	SPY	0.0080	0.0506	0.1576	53
10	Bull	VS>9 (Bull)	0.0066	0.1251	0.0530	44
10	Bear	NegVS (Bear)	0.0030	0.0493	0.0610	53
10	Bear	NegVaRAdjVS (Bear)	0.0010	0.0493	0.0211	53
10	Bear	VS<-9 (Bear)	-0.0005	0.1309	-0.0039	22

21d Horizon

Period examined: All model dates from 2025-03-03 through 2025-05-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
21	Bull	VS>6 (Bull)	0.0395	0.1497	0.2639	42
21	LongShort	VarAdjPosNeg_Diff	0.0377	0.0501	0.7527	42
21	Bull	PosVaRAdjVS (Bull)	0.0373	0.1111	0.3357	42
21	LongShort	PosNeg_Diff	0.0272	0.0267	1.0173	42
21	Benchmarks	QQQ	0.0267	0.1001	0.2667	41
21	Bull	PosVS (Bull)	0.0263	0.0969	0.2717	42
21	Benchmarks	SPY	0.0141	0.0807	0.1749	42
21	Benchmarks	AvgTicker_VV	0.0118	0.0861	0.1374	42
21	Bear	NegVaRAdjVS (Bear)	-0.0004	0.0689	-0.0064	42
21	Bear	NegVS (Bear)	-0.0009	0.0762	-0.0115	42
21	Bear	VS<-6 (Bear)	-0.0044	0.1712	-0.0259	42
21	Bull	VS>9 (Bull)	-0.0046	0.1834	-0.0249	35
21	Bear	VS<-9 (Bear)	-0.0167	0.3093	-0.0542	16

Prior 30D Model Dates (P30D)

1d Horizon

Period examined: All model dates from 2025-05-02 through 2025-05-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bull	VS>6 (Bull)	0.0071	0.0216	0.3285	19
1	Bull	PosVaRAdjVS (Bull)	0.0038	0.0148	0.2564	19
1	LongShort	VarAdjPosNeg_Diff	0.0034	0.0085	0.3921	19
1	Bull	PosVS (Bull)	0.0024	0.0119	0.2052	19
1	Benchmarks	SPY	0.0021	0.0108	0.1955	19
1	Benchmarks	AvgTicker_VV	0.0019	0.0105	0.1782	19
1	Bear	NegVS (Bear)	0.0014	0.0091	0.1505	19
1	Benchmarks	QQQ	0.0012	0.0090	0.1286	18
1	LongShort	PosNeg_Diff	0.0011	0.0053	0.2028	19
1	Bear	VS<-6 (Bear)	0.0010	0.0190	0.0524	19
1	Bear	NegVaRAdjVS (Bear)	0.0004	0.0088	0.0511	19
1	Bull	VS>9 (Bull)	-0.0031	0.0201	-0.1556	17
1	Bear	VS<-9 (Bear)	-0.0067	0.0292	-0.2303	11

10d Horizon

Period examined: All model dates from 2025-05-02 through 2025-05-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Bull	VS>9 (Bull)	0.0949	0.1082	0.8767	9
10	Bear	VS<-6 (Bear)	0.0757	0.0522	1.4501	10
10	Bull	VS>6 (Bull)	0.0569	0.0189	3.0177	10
10	Bear	VS<-9 (Bear)	0.0441	0.0911	0.4835	6
10	Bull	PosVaRAdjVS (Bull)	0.0431	0.0203	2.1292	10
10	Benchmarks	QQQ	0.0412	0.0326	1.2636	9
10	Bull	PosVS (Bull)	0.0297	0.0296	1.0001	10
10	Benchmarks	SPY	0.0280	0.0230	1.2171	10
10	Benchmarks	AvgTicker_VV	0.0260	0.0203	1.2811	10
10	LongShort	VarAdjPosNeg_Diff	0.0257	0.0120	2.1437	10
10	Bear	NegVS (Bear)	0.0255	0.0136	1.8773	10
10	Bear	NegVaRAdjVS (Bear)	0.0174	0.0161	1.0789	10
10	LongShort	PosNeg_Diff	0.0041	0.0167	0.2468	10