VecViz V-Score (VS) Performance Report

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1 July 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.

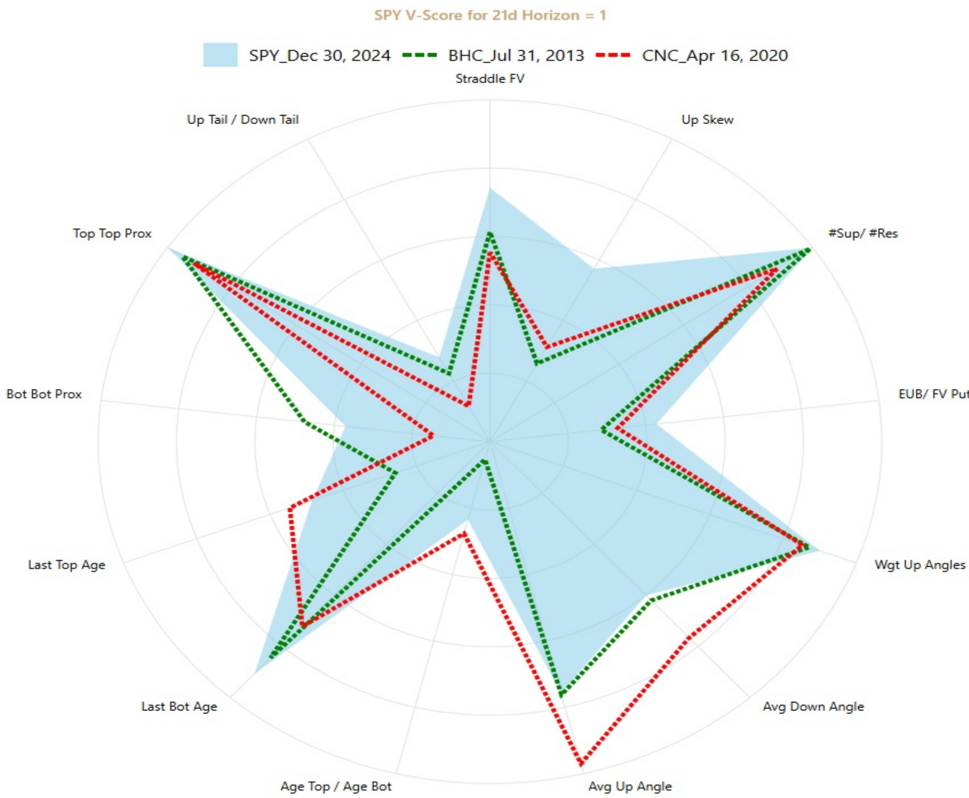


Figure 1: Taken from the V-Score Spider Chart dashboard on vecviz.com

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.

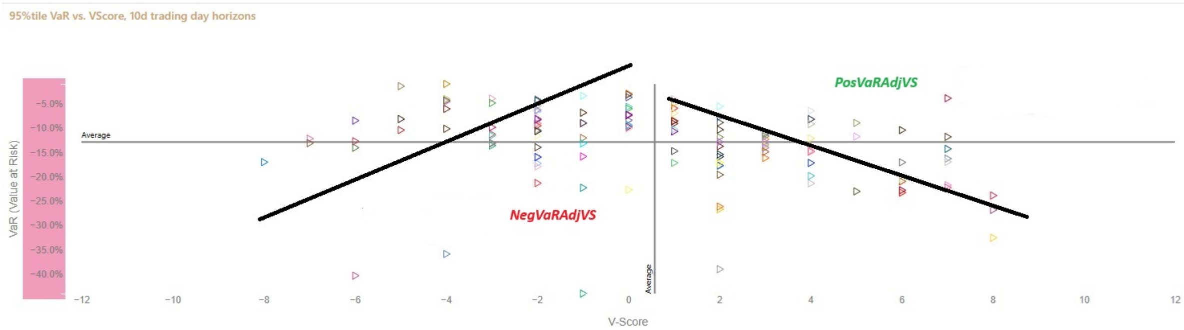


Figure 2: Taken from the Opportunity at Risk (OaR) and Value at Risk (VaR) vs V-Score dashboard on vecviz.com. Regression lines and text added for illustrative purposes.

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.

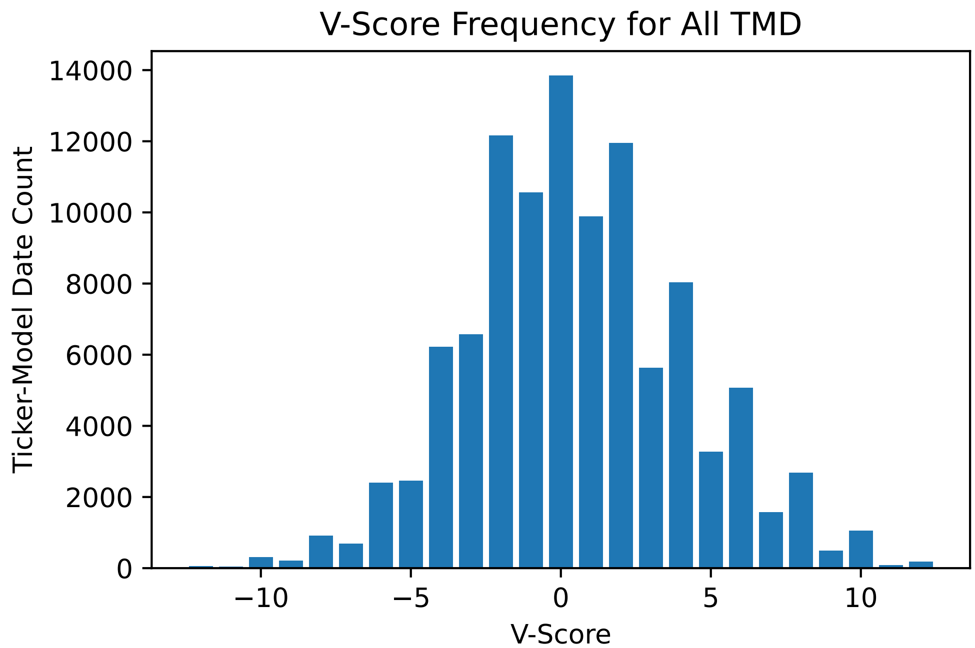
Thus, in summary, all metrics presented in this report are presented and are to be considered on a comparative basis. Do the bullish V-Score grouping outperform the bearish V-Score grouping? Do they outperform the benchmarks? How does their volatility and information ratio (IR = mean return / std dev)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

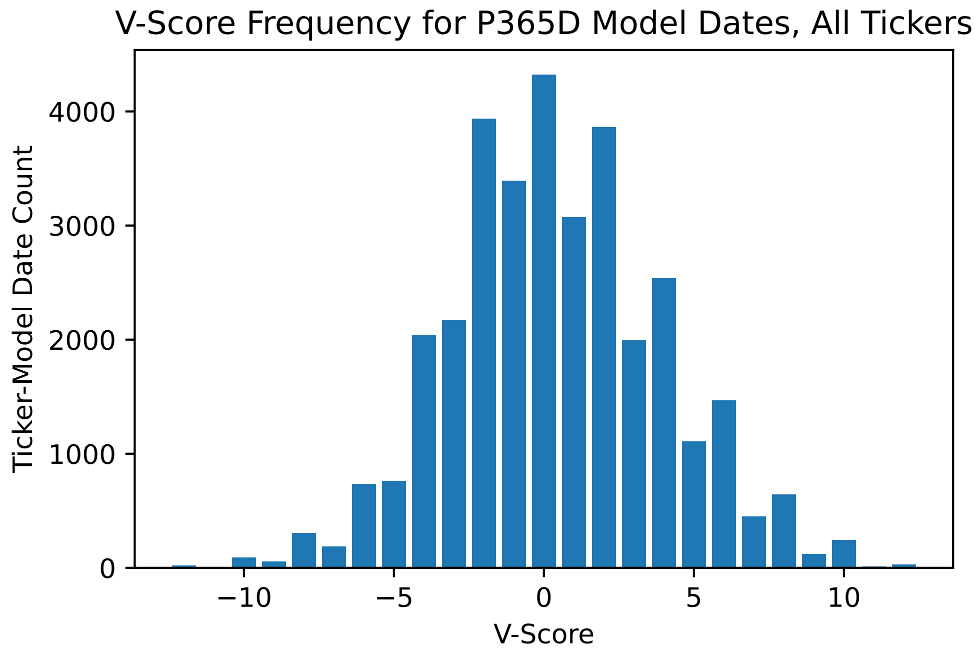
All Ticker Model Dates

Period examined: All model dates from 2022-01-31 through 2025-06-27



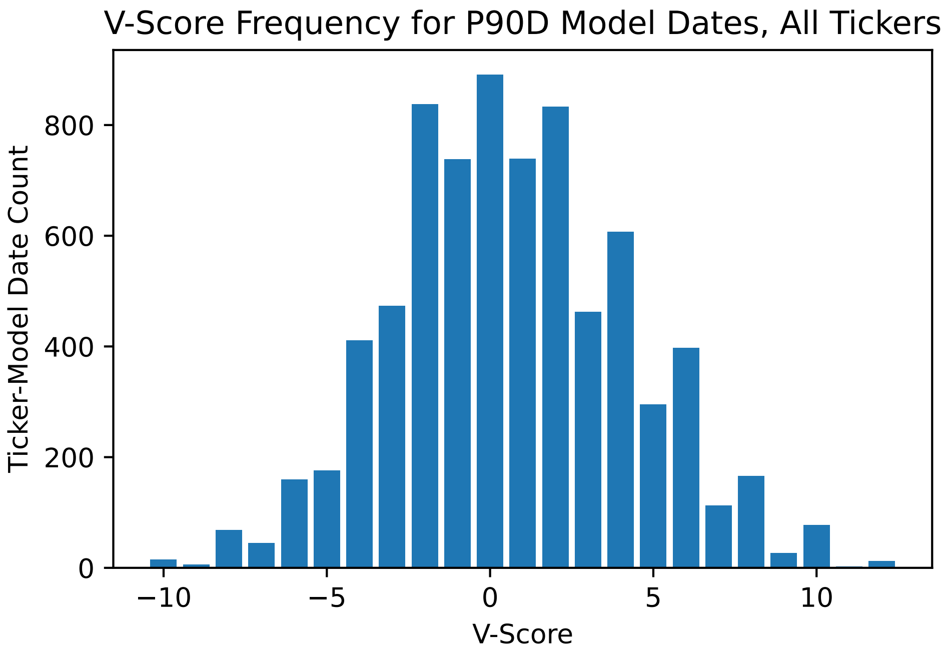
P365D

Period examined: All model dates from 2024-07-02 through 2025-06-27



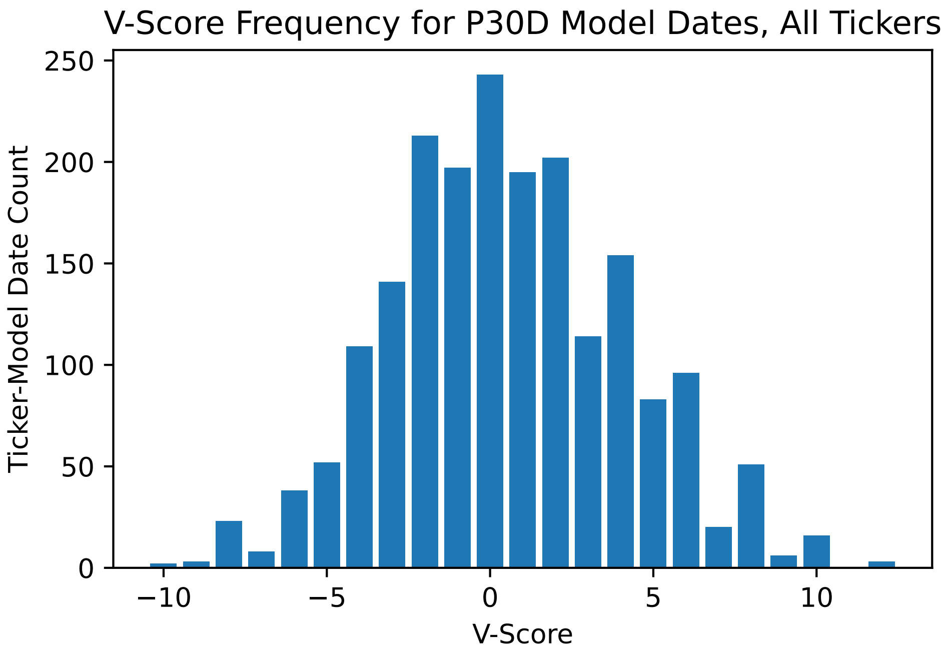
P90D

Period examined: All model dates from 2025-04-03 through 2025-06-27



P30D

Period examined: All model dates from 2025-06-02 through 2025-06-27



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:

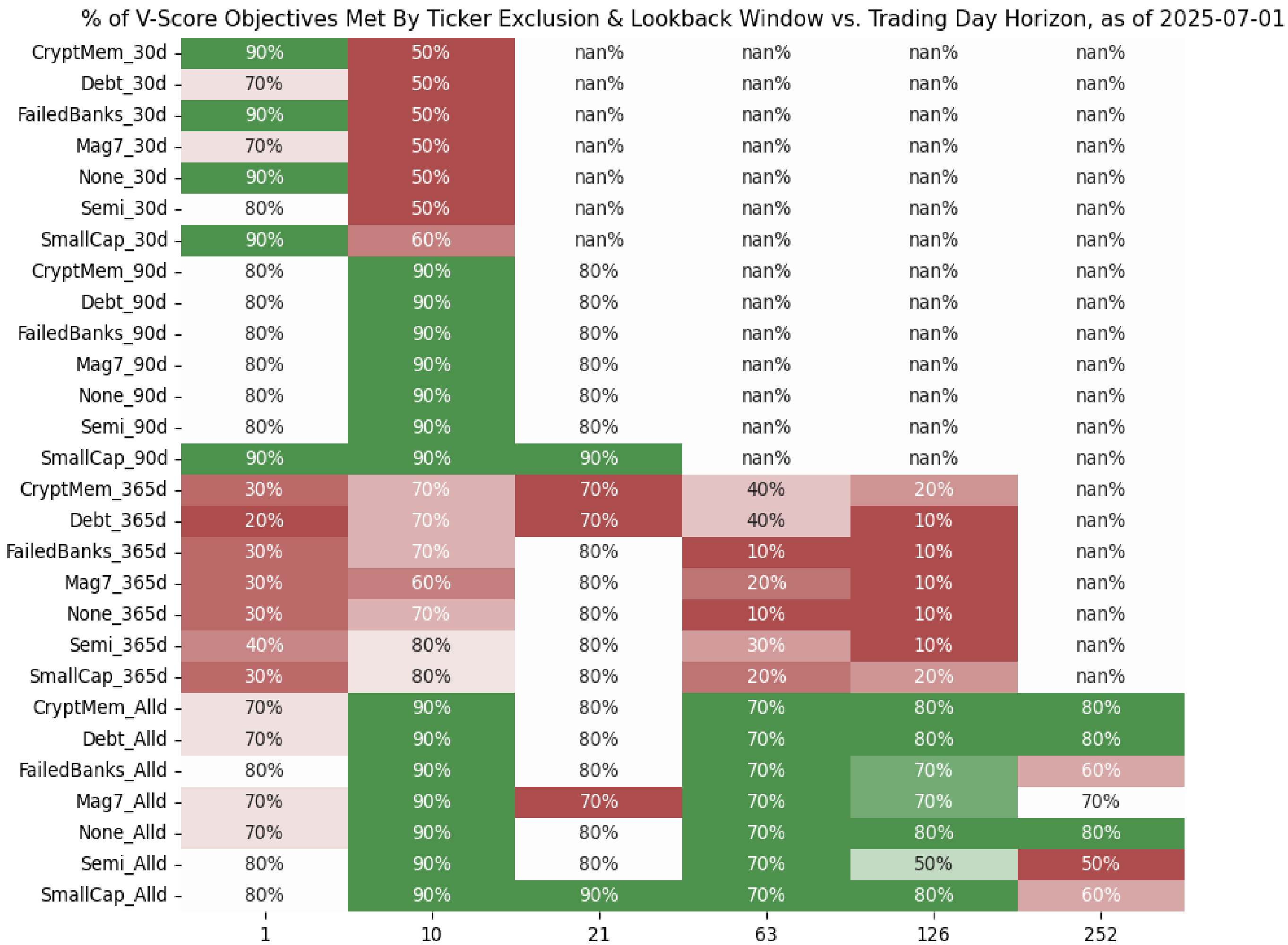
1. Positive V-Scores > Avg Ticker > NegV-Scores
2. Positive VaR Adjusted V-Scores >Avg Ticker > Negative VaR Adjusted V-Scores
3. Positive V-Score Rank Order corresponds to Price Returns
4. Negative V-Score Rank Order corresponds to Price Returns
5. The differential between Positive and Negative V-Scores 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	76.79
2. PxRet: VaRAdjPosVS > AvgTicker > VaRAdjNegVS	81.25
3. PxRet: PosVS Rank Order	35.71
4. PxRet: NegVS Rank Order	13.39
5. PxRet: VaRAdj_PosNegVSDiff > PosNegVSDiff	83.93
6. IR: VaRAdjPosVS > PosVS	73.21
7. IR: VaRAdjNegVS < NegVS	83.04
8. IR: VaRAdjPosVS > AvgTicker	76.79
9. IR: VaRAdjNegVS < AvgTicker	91.07
10. IR: VaRAdjPosVS > SPY	46.43
Overall Average	66.16

V-Score Criteria by Fwd Hzn	1D	10D	21D	63D	126D	252D
1. PxRet: PosVS > AvgTicker > NegVS	82.14	82.14	90.48	57.14	50	85.71
2. PxRet: VaRAdjPosVS > AvgTicker > VaRAdjNegVS	75	100	100	50	50	100
3. PxRet: PosVS Rank Order	28.57	50	23.81	0	42.86	100
4. PxRet: NegVS Rank Order	7.14	0	0	42.86	50	0
5. PxRet: VaRAdj_PosNegVSDiff > PosNegVSDiff	78.57	100	100	64.29	50	100
6. IR: VaRAdjPosVS > PosVS	75	78.57	100	57.14	50	42.86
7. IR: VaRAdjNegVS < NegVS	96.43	75	100	71.43	50	100
8. IR: VaRAdjPosVS > AvgTicker	75	100	100	50	35.71	57.14
9. IR: VaRAdjNegVS < AvgTicker	100	100	100	78.57	50	100
10. IR: VaRAdjPosVS > SPY	53.57	71.43	80.95	0	0	0
TotalScore	67.14	75.71	79.52	47.14	42.86	68.57

V-Score Criteria by Lookback Window	30D	90D	365D	AllD
1. PxRet: PosVS > AvgTicker > NegVS	78.57	100	37.14	97.62
2. PxRet: VaRAdjPosVS > AvgTicker > VaRAdjNegVS	100	100	40	100
3. PxRet: PosVS Rank Order	50	52.38	0	52.38
4. PxRet: NegVS Rank Order	0	0	40	2.38
5. PxRet: VaRAdj_PosNegVSDiff > PosNegVSDiff	100	100	48.57	100
6. IR: VaRAdjPosVS > PosVS	57.14	100	45.71	88.1
7. IR: VaRAdjNegVS < NegVS	42.86	100	71.43	97.62
8. IR: VaRAdjPosVS > AvgTicker	100	100	40	88.1
9. IR: VaRAdjNegVS < AvgTicker	100	100	71.43	100
10. IR: VaRAdjPosVS > SPY	42.86	90.48	37.14	33.33
TotalScore	67.14	84.29	43.14	75.95

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 2025-06-27

Average Price Return, All TMD

	1	10	21	63	126	252
VS>9 (Bull)	0.02%	0.73%	1.58%	3.19%	9.72%	40.23%
VS>6 (Bull)	0.09%	0.71%	1.68%	3.28%	7.94%	24.94%
PosVS (Bull)	0.05%	0.41%	0.94%	2.03%	5.24%	15.41%
AvgTicker_VV	0.04%	0.32%	0.72%	1.58%	4.50%	13.74%
NegVS (Bear)	0.04%	0.23%	0.52%	1.12%	3.70%	12.65%
VS<-6 (Bear)	0.04%	0.94%	2.15%	3.22%	8.46%	36.95%
VS<-9 (Bear)	0.07%	1.64%	3.24%	4.29%	10.72%	41.12%
PosNeg_Diff	0.01%	0.18%	0.41%	0.91%	1.54%	2.76%
PosVSVaRAdj (Bull)	0.07%	0.68%	1.42%	2.76%	6.58%	19.78%
NegVSVaRAdj (Bear)	0.02%	0.09%	0.32%	0.82%	3.29%	10.64%
PosNegVaRAdj_Diff	0.04%	0.58%	1.10%	1.93%	3.29%	9.14%
SPY	0.05%	0.41%	0.92%	2.32%	6.28%	16.50%
QQQ	0.06%	0.58%	1.27%	3.38%	9.03%	24.27%

Information Ratio of Price Return, All TMD

	1	10	21	63	126	252
VS>9 (Bull)	0.01	0.08	0.11	0.15	0.32	0.72
VS>6 (Bull)	0.05	0.12	0.19	0.24	0.47	0.97
PosVS (Bull)	0.03	0.09	0.15	0.22	0.49	1.02
AvgTicker_VV	0.03	0.08	0.13	0.2	0.47	1.03
NegVS (Bear)	0.03	0.07	0.11	0.16	0.4	0.92
VS<-6 (Bear)	0.02	0.13	0.18	0.17	0.3	0.58
VS<-9 (Bear)	0.02	0.17	0.21	0.16	0.26	0.53
PosNeg_Diff	0.02	0.1	0.16	0.23	0.3	0.28
PosVSVaRAdj (Bull)	0.04	0.14	0.2	0.26	0.51	1.07
NegVSVaRAdj (Bear)	0.02	0.03	0.07	0.12	0.33	0.73
PosNegVaRAdj_Diff	0.05	0.21	0.27	0.29	0.36	0.56
SPY	0.04	0.12	0.19	0.33	0.71	1.37
QQQ	0.04	0.13	0.2	0.34	0.69	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 2025-06-27

Average Price Return, All TMD except Crypto & Meme Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.00%	0.63%	1.26%	2.91%	9.99%	40.15%
VS>6 (Bull)	0.09%	0.59%	1.57%	3.17%	8.50%	25.38%
PosVS (Bull)	0.04%	0.37%	0.88%	2.03%	5.36%	15.37%
AvgTicker_VV	0.04%	0.28%	0.64%	1.41%	4.06%	12.13%
NegVS (Bear)	0.03%	0.18%	0.41%	0.72%	2.57%	8.81%
VS<-6 (Bear)	0.05%	0.66%	1.38%	0.92%	4.81%	21.47%
VS<-9 (Bear)	0.06%	1.40%	2.75%	4.14%	9.60%	35.27%
PosNeg_Diff	0.01%	0.19%	0.48%	1.31%	2.80%	6.56%
PosVSVaRAdj (Bull)	0.06%	0.62%	1.35%	2.80%	6.90%	19.74%
NegVSVaRAdj (Bear)	0.01%	0.07%	0.25%	0.63%	2.46%	8.30%
PosNegVaRAdj_Diff	0.04%	0.55%	1.11%	2.17%	4.45%	11.44%
SPY	0.05%	0.41%	0.92%	2.32%	6.28%	16.50%
QQQ	0.06%	0.58%	1.27%	3.38%	9.03%	24.27%

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

	1	10	21	63	126	252
VS>9 (Bull)	0	0.07	0.09	0.14	0.33	0.75
VS>6 (Bull)	0.04	0.1	0.18	0.24	0.5	1.02
PosVS (Bull)	0.03	0.09	0.15	0.23	0.49	1.04
AvgTicker_VV	0.03	0.08	0.12	0.19	0.44	1.02
NegVS (Bear)	0.03	0.06	0.09	0.11	0.32	0.88
VS<-6 (Bear)	0.02	0.1	0.14	0.06	0.21	0.7
VS<-9 (Bear)	0.02	0.14	0.18	0.17	0.26	0.65
PosNeg_Diff	0.02	0.11	0.19	0.31	0.49	0.7
PosVSVaRAdj (Bull)	0.04	0.13	0.2	0.27	0.53	1.14
NegVSVaRAdj (Bear)	0.01	0.02	0.05	0.09	0.29	0.71
PosNegVaRAdj_Diff	0.05	0.21	0.28	0.34	0.49	0.8
SPY	0.04	0.12	0.19	0.33	0.71	1.37
QQQ	0.04	0.13	0.2	0.34	0.69	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 2025-06-27

Average Price Return, All TMD except Failed Bank Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.02%	0.73%	1.58%	3.19%	9.72%	40.23%
VS>6 (Bull)	0.09%	0.71%	1.68%	3.28%	7.94%	24.96%
PosVS (Bull)	0.05%	0.42%	0.97%	2.12%	5.43%	15.98%
AvgTicker_VV	0.04%	0.35%	0.79%	1.81%	4.97%	14.68%
NegVS (Bear)	0.04%	0.28%	0.64%	1.48%	4.47%	13.90%
VS<-6 (Bear)	0.04%	0.98%	2.23%	3.36%	8.91%	37.57%
VS<-9 (Bear)	0.07%	1.69%	3.38%	4.41%	11.10%	41.67%
PosNeg_Diff	0.01%	0.14%	0.33%	0.64%	0.96%	2.08%
PosVSVaRAdj (Bull)	0.07%	0.69%	1.45%	2.81%	6.65%	19.92%
NegVSVaRAdj (Bear)	0.02%	0.17%	0.45%	1.22%	4.02%	11.86%
PosNegVaRAdj_Diff	0.04%	0.52%	1.00%	1.59%	2.63%	8.06%
SPY	0.05%	0.41%	0.92%	2.32%	6.28%	16.50%
QQQ	0.06%	0.58%	1.27%	3.38%	9.03%	24.27%

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

	1	10	21	63	126	252
VS>9 (Bull)	0.01	0.08	0.11	0.15	0.32	0.72
VS>6 (Bull)	0.05	0.12	0.19	0.24	0.47	0.97
PosVS (Bull)	0.04	0.1	0.16	0.24	0.51	1.08
AvgTicker_VV	0.04	0.09	0.15	0.23	0.52	1.13
NegVS (Bear)	0.04	0.09	0.13	0.22	0.48	1.06
VS<-6 (Bear)	0.02	0.14	0.19	0.18	0.31	0.59
VS<-9 (Bear)	0.02	0.17	0.22	0.16	0.27	0.54
PosNeg_Diff	0.02	0.08	0.13	0.17	0.21	0.23
PosVSVaRAdj (Bull)	0.04	0.14	0.21	0.27	0.51	1.08
NegVSVaRAdj (Bear)	0.02	0.05	0.09	0.18	0.42	0.86
PosNegVaRAdj_Diff	0.05	0.19	0.25	0.25	0.31	0.52
SPY	0.04	0.12	0.19	0.33	0.71	1.37
QQQ	0.04	0.13	0.2	0.34	0.69	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 2025-06-27

Average Price Return, All TMD except Small Cap Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.06%	0.97%	1.99%	3.74%	11.18%	42.55%
VS>6 (Bull)	0.10%	0.84%	1.90%	3.78%	9.16%	27.75%
PosVS (Bull)	0.06%	0.49%	1.11%	2.49%	6.10%	17.39%
AvgTicker_VV	0.04%	0.36%	0.82%	1.90%	5.16%	15.26%
NegVS (Bear)	0.03%	0.24%	0.58%	1.33%	4.23%	13.85%
VS<-6 (Bear)	0.02%	0.80%	1.91%	3.27%	9.31%	38.16%
VS<-9 (Bear)	0.06%	1.59%	3.19%	5.08%	12.40%	41.88%
PosNeg_Diff	0.02%	0.25%	0.54%	1.16%	1.87%	3.54%
PosVSVaRAdj (Bull)	0.07%	0.76%	1.56%	3.17%	7.51%	21.89%
NegVSVaRAdj (Bear)	0.02%	0.12%	0.38%	0.89%	3.65%	11.53%
PosNegVaRAdj_Diff	0.05%	0.64%	1.18%	2.28%	3.86%	10.36%
SPY	0.05%	0.41%	0.92%	2.32%	6.28%	16.50%
QQQ	0.06%	0.58%	1.27%	3.38%	9.03%	24.27%

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

	1	10	21	63	126	252
VS>9 (Bull)	0.02	0.11	0.15	0.18	0.36	0.74
VS>6 (Bull)	0.05	0.14	0.22	0.28	0.53	1
PosVS (Bull)	0.04	0.12	0.18	0.28	0.56	1.12
AvgTicker_VV	0.04	0.1	0.16	0.25	0.54	1.14
NegVS (Bear)	0.03	0.07	0.12	0.2	0.46	1.03
VS<-6 (Bear)	0.01	0.11	0.16	0.17	0.32	0.6
VS<-9 (Bear)	0.02	0.16	0.21	0.18	0.3	0.54
PosNeg_Diff	0.04	0.14	0.21	0.29	0.36	0.36
PosVSVaRAdj (Bull)	0.05	0.16	0.22	0.31	0.57	1.12
NegVSVaRAdj (Bear)	0.02	0.03	0.08	0.13	0.37	0.79
PosNegVaRAdj_Diff	0.05	0.23	0.3	0.34	0.41	0.6
SPY	0.04	0.12	0.19	0.33	0.71	1.37
QQQ	0.04	0.13	0.2	0.34	0.69	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 2025-06-27

Average Price Return, All TMD except Debt Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.02%	0.73%	1.58%	3.19%	9.72%	40.23%
VS>6 (Bull)	0.09%	0.71%	1.68%	3.28%	7.94%	24.94%
PosVS (Bull)	0.05%	0.41%	0.94%	2.04%	5.25%	15.46%
AvgTicker_VV	0.04%	0.34%	0.77%	1.70%	4.77%	14.46%
NegVS (Bear)	0.04%	0.27%	0.62%	1.35%	4.28%	14.30%
VS<-6 (Bear)	0.05%	0.98%	2.29%	3.30%	8.73%	37.93%
VS<-9 (Bear)	0.06%	1.64%	3.23%	4.25%	10.81%	41.51%
PosNeg_Diff	0.01%	0.13%	0.32%	0.69%	0.98%	1.16%
PosVSVaRAdj (Bull)	0.06%	0.68%	1.43%	2.77%	6.60%	19.80%
NegVSVaRAdj (Bear)	0.02%	0.12%	0.39%	0.83%	3.60%	11.52%
PosNegVaRAdj_Diff	0.04%	0.57%	1.04%	1.94%	3.00%	8.28%
SPY	0.05%	0.41%	0.92%	2.32%	6.28%	16.50%
QQQ	0.06%	0.58%	1.27%	3.38%	9.03%	24.27%

Information Ratio of Price Return, All TMD except Debt Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.01	0.08	0.11	0.15	0.32	0.72
VS>6 (Bull)	0.05	0.12	0.19	0.24	0.47	0.97
PosVS (Bull)	0.03	0.09	0.15	0.23	0.49	1.02
AvgTicker_VV	0.03	0.09	0.14	0.21	0.48	1.05
NegVS (Bear)	0.03	0.07	0.12	0.18	0.42	0.95
VS<-6 (Bear)	0.02	0.13	0.19	0.17	0.3	0.59
VS<-9 (Bear)	0.02	0.17	0.21	0.15	0.26	0.54
PosNeg_Diff	0.01	0.08	0.13	0.18	0.19	0.11
PosVSVaRAdj (Bull)	0.04	0.14	0.2	0.27	0.51	1.07
NegVSVaRAdj (Bear)	0.02	0.03	0.08	0.11	0.35	0.74
PosNegVaRAdj_Diff	0.05	0.2	0.26	0.29	0.32	0.49
SPY	0.04	0.12	0.19	0.33	0.71	1.37
QQQ	0.04	0.13	0.2	0.34	0.69	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 2025-06-27

Average Price Return, All TMD except Mag7 Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.02%	0.82%	1.36%	1.75%	5.75%	17.94%
VS>6 (Bull)	0.07%	0.62%	1.46%	2.26%	5.31%	15.13%
PosVS (Bull)	0.05%	0.36%	0.84%	1.74%	4.46%	13.06%
AvgTicker_VV	0.04%	0.27%	0.61%	1.25%	3.67%	11.63%
NegVS (Bear)	0.03%	0.16%	0.37%	0.61%	2.57%	10.31%
VS<-6 (Bear)	0.02%	0.77%	1.88%	1.49%	3.24%	27.71%
VS<-9 (Bear)	0.08%	1.34%	2.29%	-1.16%	-3.40%	11.92%
PosNeg_Diff	0.01%	0.20%	0.47%	1.14%	1.89%	2.75%
PosVSVaRAdj (Bull)	0.06%	0.61%	1.26%	2.21%	5.18%	14.94%
NegVSVaRAdj (Bear)	0.02%	0.07%	0.25%	0.53%	2.74%	9.51%
PosNegVaRAdj_Diff	0.04%	0.54%	1.01%	1.68%	2.44%	5.42%
SPY	0.05%	0.41%	0.92%	2.32%	6.28%	16.50%
QQQ	0.06%	0.58%	1.27%	3.38%	9.03%	24.27%

Information Ratio of Price Return, All TMD except Mag7 Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.01	0.09	0.1	0.08	0.23	0.44
VS>6 (Bull)	0.04	0.1	0.16	0.17	0.35	0.7
PosVS (Bull)	0.03	0.09	0.14	0.2	0.43	0.92
AvgTicker_VV	0.03	0.07	0.12	0.16	0.39	0.91
NegVS (Bear)	0.03	0.05	0.08	0.09	0.28	0.75
VS<-6 (Bear)	0.01	0.11	0.15	0.07	0.1	0.32
VS<-9 (Bear)	0.03	0.15	0.16	-0.05	-0.09	0.14
PosNeg_Diff	0.02	0.11	0.18	0.27	0.36	0.27
PosVSVaRAdj (Bull)	0.04	0.13	0.18	0.22	0.44	0.91
NegVSVaRAdj (Bear)	0.02	0.02	0.05	0.08	0.28	0.68
PosNegVaRAdj_Diff	0.05	0.19	0.25	0.25	0.3	0.37
SPY	0.04	0.12	0.19	0.33	0.71	1.37
QQQ	0.04	0.13	0.2	0.34	0.69	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 2025-06-27

Average Price Return, All TMD except Semiconductor Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.03%	0.87%	2.12%	1.81%	3.48%	15.11%
VS>6 (Bull)	0.11%	0.64%	1.51%	2.04%	4.38%	13.99%
PosVS (Bull)	0.04%	0.34%	0.82%	1.68%	4.36%	12.81%
AvgTicker_VV	0.04%	0.27%	0.64%	1.38%	3.99%	12.32%
NegVS (Bear)	0.03%	0.21%	0.51%	1.08%	3.62%	12.44%
VS<-6 (Bear)	0.01%	0.76%	1.98%	3.02%	8.48%	36.99%
VS<-9 (Bear)	0.01%	1.29%	2.75%	4.06%	10.76%	41.12%
PosNeg_Diff	0.01%	0.13%	0.31%	0.60%	0.74%	0.37%
PosVSVaRAdj (Bull)	0.05%	0.58%	1.22%	2.03%	4.65%	14.44%
NegVSVaRAdj (Bear)	0.02%	0.09%	0.30%	0.79%	3.25%	10.35%
PosNegVaRAdj_Diff	0.03%	0.49%	0.92%	1.24%	1.40%	4.09%
SPY	0.05%	0.41%	0.92%	2.32%	6.28%	16.50%
QQQ	0.06%	0.58%	1.27%	3.38%	9.03%	24.27%

Information Ratio of Price Return, All TMD except Semiconductor Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.01	0.09	0.15	0.08	0.13	0.37
VS>6 (Bull)	0.05	0.1	0.17	0.15	0.28	0.6
PosVS (Bull)	0.03	0.08	0.14	0.19	0.44	0.9
AvgTicker_VV	0.03	0.08	0.12	0.18	0.43	0.95
NegVS (Bear)	0.03	0.06	0.11	0.16	0.39	0.9
VS<-6 (Bear)	0	0.11	0.17	0.16	0.3	0.58
VS<-9 (Bear)	0	0.14	0.18	0.15	0.26	0.53
PosNeg_Diff	0.02	0.08	0.13	0.17	0.17	0.04
PosVSVaRAdj (Bull)	0.03	0.12	0.18	0.2	0.42	0.89
NegVSVaRAdj (Bear)	0.02	0.03	0.06	0.11	0.33	0.71
PosNegVaRAdj_Diff	0.04	0.19	0.24	0.2	0.18	0.29
SPY	0.04	0.12	0.19	0.33	0.71	1.37
QQQ	0.04	0.13	0.2	0.34	0.69	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 2024-07-02 through 2025-06-27

Average Price Return, P365D Model Dates, All Tickers

	1	10	21	63	126
VS>9 (Bull)	0.00%	-0.01%	0.44%	-1.68%	-6.27%
VS>6 (Bull)	0.01%	0.58%	2.04%	0.34%	-3.35%
PosVS (Bull)	0.07%	0.37%	0.98%	0.22%	-2.60%
AvgTicker_VV	0.07%	0.39%	0.93%	0.44%	-1.71%
NegVS (Bear)	0.07%	0.38%	0.89%	0.44%	-1.32%
VS<-6 (Bear)	-0.01%	0.67%	1.53%	-4.97%	-9.05%
VS<-9 (Bear)	0.14%	2.13%	4.49%	-6.07%	-13.50%
PosNeg_Diff	0.00%	-0.01%	0.09%	-0.22%	-1.28%
PosVSVaRAdj (Bull)	0.05%	0.58%	1.51%	0.14%	-3.67%
NegVSVaRAdj (Bear)	0.05%	0.20%	0.63%	0.49%	-0.97%
PosNegVaRAdj_Diff	-0.00%	0.38%	0.88%	-0.35%	-2.70%
SPY	0.07%	0.41%	0.99%	1.19%	1.75%
QQQ	0.06%	0.41%	1.10%	1.69%	2.86%

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

	1	10	21	63	126
VS>9 (Bull)	0	-0	0.03	-0.07	-0.29
VS>6 (Bull)	0	0.09	0.21	0.03	-0.27
PosVS (Bull)	0.05	0.09	0.17	0.03	-0.37
AvgTicker_VV	0.05	0.11	0.2	0.07	-0.27
NegVS (Bear)	0.06	0.12	0.22	0.08	-0.21
VS<-6 (Bear)	-0	0.09	0.14	-0.38	-0.43
VS<-9 (Bear)	0.06	0.19	0.25	-0.33	-0.46
PosNeg_Diff	0.01	-0	0.03	-0.05	-0.31
PosVSVaRAdj (Bull)	0.03	0.13	0.23	0.02	-0.44
NegVSVaRAdj (Bear)	0.04	0.06	0.16	0.08	-0.15
PosNegVaRAdj_Diff	-0	0.14	0.2	-0.06	-0.4
SPY	0.05	0.12	0.21	0.18	0.27
QQQ	0.04	0.09	0.17	0.2	0.39

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 2024-07-02 through 2025-06-27

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

	1	10	21	63	126
VS>9 (Bull)	0.07%	-0.04%	0.34%	-1.74%	-6.26%
VS>6 (Bull)	0.05%	0.52%	2.11%	0.23%	-3.53%
PosVS (Bull)	0.06%	0.30%	0.83%	-0.23%	-3.24%
AvgTicker_VV	0.06%	0.36%	0.87%	0.12%	-2.26%
NegVS (Bear)	0.07%	0.42%	0.98%	0.42%	-1.57%
VS<-6 (Bear)	-0.01%	0.77%	1.67%	-4.90%	-9.22%
VS<-9 (Bear)	0.14%	2.13%	4.49%	-6.07%	-13.50%
PosNeg_Diff	-0.01%	-0.12%	-0.15%	-0.65%	-1.68%
PosVSVaRAdj (Bull)	0.05%	0.55%	1.42%	0.12%	-3.65%
NegVSVaRAdj (Bear)	0.05%	0.21%	0.67%	0.42%	-1.27%
PosNegVaRAdj_Diff	-0.00%	0.34%	0.76%	-0.30%	-2.38%
SPY	0.07%	0.41%	0.99%	1.19%	1.75%
QQQ	0.06%	0.41%	1.10%	1.69%	2.86%

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

	1	10	21	63	126
VS>9 (Bull)	0.02	-0	0.02	-0.08	-0.29
VS>6 (Bull)	0.02	0.08	0.22	0.02	-0.29
PosVS (Bull)	0.04	0.07	0.15	-0.03	-0.45
AvgTicker_VV	0.05	0.11	0.18	0.02	-0.36
NegVS (Bear)	0.06	0.14	0.24	0.08	-0.26
VS<-6 (Bear)	-0.01	0.1	0.15	-0.37	-0.44
VS<-9 (Bear)	0.06	0.19	0.25	-0.33	-0.46
PosNeg_Diff	-0.02	-0.06	-0.06	-0.17	-0.4
PosVSVaRAdj (Bull)	0.03	0.12	0.22	0.01	-0.41
NegVSVaRAdj (Bear)	0.04	0.06	0.16	0.07	-0.22
PosNegVaRAdj_Diff	-0	0.13	0.18	-0.05	-0.36
SPY	0.05	0.12	0.21	0.18	0.27
QQQ	0.04	0.09	0.17	0.2	0.39

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 2024-07-02 through 2025-06-27

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

	1	10	21	63	126
VS>9 (Bull)	0.00%	-0.01%	0.44%	-1.68%	-6.27%
VS>6 (Bull)	0.01%	0.58%	2.04%	0.34%	-3.35%
PosVS (Bull)	0.07%	0.37%	0.98%	0.22%	-2.60%
AvgTicker_VV	0.07%	0.39%	0.93%	0.44%	-1.71%
NegVS (Bear)	0.07%	0.38%	0.89%	0.44%	-1.32%
VS<-6 (Bear)	-0.01%	0.67%	1.53%	-4.97%	-9.05%
VS<-9 (Bear)	0.14%	2.13%	4.49%	-6.07%	-13.50%
PosNeg_Diff	0.00%	-0.01%	0.09%	-0.22%	-1.28%
PosVSVaRAdj (Bull)	0.05%	0.58%	1.51%	0.14%	-3.67%
NegVSVaRAdj (Bear)	0.05%	0.20%	0.63%	0.49%	-0.97%
PosNegVaRAdj_Diff	-0.00%	0.38%	0.88%	-0.35%	-2.70%
SPY	0.07%	0.41%	0.99%	1.19%	1.75%
QQQ	0.06%	0.41%	1.10%	1.69%	2.86%

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

	1	10	21	63	126
VS>9 (Bull)	0	-0	0.03	-0.07	-0.29
VS>6 (Bull)	0	0.09	0.21	0.03	-0.27
PosVS (Bull)	0.05	0.09	0.17	0.03	-0.37
AvgTicker_VV	0.05	0.11	0.2	0.07	-0.27
NegVS (Bear)	0.06	0.12	0.22	0.08	-0.21
VS<-6 (Bear)	-0	0.09	0.14	-0.38	-0.43
VS<-9 (Bear)	0.06	0.19	0.25	-0.33	-0.46
PosNeg_Diff	0.01	-0	0.03	-0.05	-0.31
PosVSVaRAdj (Bull)	0.03	0.13	0.23	0.02	-0.44
NegVSVaRAdj (Bear)	0.04	0.06	0.16	0.08	-0.15
PosNegVaRAdj_Diff	-0	0.14	0.2	-0.06	-0.4
SPY	0.05	0.12	0.21	0.18	0.27
QQQ	0.04	0.09	0.17	0.2	0.39

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 2024-07-02 through 2025-06-27

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

	1	10	21	63	126
VS>9 (Bull)	0.01%	0.46%	1.33%	0.15%	-3.26%
VS>6 (Bull)	0.02%	0.77%	2.37%	1.19%	-1.64%
PosVS (Bull)	0.08%	0.43%	1.10%	0.71%	-1.51%
AvgTicker_VV	0.07%	0.38%	0.95%	0.71%	-0.90%
NegVS (Bear)	0.06%	0.36%	0.89%	0.55%	-0.61%
VS<-6 (Bear)	-0.03%	0.12%	0.27%	-5.94%	-7.16%
VS<-9 (Bear)	0.13%	1.87%	3.77%	-4.20%	-7.45%
PosNeg_Diff	0.02%	0.07%	0.21%	0.16%	-0.90%
PosVSVaRAdj (Bull)	0.06%	0.67%	1.62%	0.64%	-2.34%
NegVSVaRAdj (Bear)	0.05%	0.19%	0.62%	0.53%	-0.64%
PosNegVaRAdj_Diff	0.02%	0.47%	1.00%	0.11%	-1.70%
SPY	0.07%	0.41%	0.99%	1.19%	1.75%
QQQ	0.06%	0.41%	1.10%	1.69%	2.86%

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

	1	10	21	63	126
VS>9 (Bull)	0	0.05	0.09	0.01	-0.16
VS>6 (Bull)	0.01	0.12	0.25	0.09	-0.13
PosVS (Bull)	0.05	0.11	0.2	0.09	-0.21
AvgTicker_VV	0.05	0.11	0.21	0.12	-0.14
NegVS (Bear)	0.05	0.12	0.23	0.11	-0.1
VS<-6 (Bear)	-0.02	0.01	0.02	-0.45	-0.34
VS<-9 (Bear)	0.05	0.16	0.2	-0.23	-0.25
PosNeg_Diff	0.03	0.04	0.07	0.04	-0.22
PosVSVaRAdj (Bull)	0.04	0.15	0.25	0.07	-0.28
NegVSVaRAdj (Bear)	0.04	0.06	0.16	0.1	-0.11
PosNegVaRAdj_Diff	0.02	0.17	0.24	0.02	-0.26
SPY	0.05	0.12	0.21	0.18	0.27
QQQ	0.04	0.09	0.17	0.2	0.39

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 2024-07-02 through 2025-06-27

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

	1	10	21	63	126
VS>9 (Bull)	0.00%	-0.01%	0.44%	-1.68%	-6.27%
VS>6 (Bull)	0.01%	0.58%	2.04%	0.34%	-3.35%
PosVS (Bull)	0.07%	0.37%	0.99%	0.25%	-2.60%
AvgTicker_VV	0.07%	0.41%	0.98%	0.52%	-1.67%
NegVS (Bear)	0.07%	0.43%	1.00%	0.56%	-1.20%
VS<-6 (Bear)	0.02%	0.81%	1.87%	-5.21%	-9.20%
VS<-9 (Bear)	0.14%	2.13%	4.49%	-6.07%	-13.50%
PosNeg_Diff	-0.00%	-0.05%	-0.01%	-0.32%	-1.40%
PosVSVaRAdj (Bull)	0.05%	0.56%	1.51%	0.17%	-3.67%
NegVSVaRAdj (Bear)	0.06%	0.22%	0.67%	0.39%	-1.09%
PosNegVaRAdj_Diff	-0.01%	0.35%	0.84%	-0.21%	-2.58%
SPY	0.07%	0.41%	0.99%	1.19%	1.75%
QQQ	0.06%	0.41%	1.10%	1.69%	2.86%

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

	1	10	21	63	126
VS>9 (Bull)	0	-0	0.03	-0.07	-0.29
VS>6 (Bull)	0	0.09	0.21	0.03	-0.27
PosVS (Bull)	0.05	0.09	0.17	0.03	-0.37
AvgTicker_VV	0.05	0.11	0.2	0.08	-0.25
NegVS (Bear)	0.06	0.13	0.22	0.1	-0.17
VS<-6 (Bear)	0.01	0.1	0.16	-0.39	-0.44
VS<-9 (Bear)	0.06	0.19	0.25	-0.33	-0.46
PosNeg_Diff	-0.01	-0.03	-0	-0.08	-0.33
PosVSVaRAdj (Bull)	0.03	0.12	0.23	0.02	-0.44
NegVSVaRAdj (Bear)	0.05	0.06	0.15	0.06	-0.16
PosNegVaRAdj_Diff	-0.01	0.13	0.2	-0.04	-0.37
SPY	0.05	0.12	0.21	0.18	0.27
QQQ	0.04	0.09	0.17	0.2	0.39

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 2024-07-02 through 2025-06-27

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

	1	10	21	63	126
VS>9 (Bull)	-0.10%	0.08%	-0.32%	-5.12%	-8.30%
VS>6 (Bull)	-0.03%	0.50%	1.81%	-0.93%	-4.57%
PosVS (Bull)	0.07%	0.34%	0.90%	-0.00%	-3.15%
AvgTicker_VV	0.06%	0.34%	0.83%	0.09%	-2.45%
NegVS (Bear)	0.06%	0.33%	0.78%	-0.08%	-2.27%
VS<-6 (Bear)	0.00%	0.88%	2.08%	-4.61%	-11.69%
VS<-9 (Bear)	0.22%	2.52%	5.35%	-5.15%	-17.18%
PosNeg_Diff	0.01%	0.00%	0.12%	0.08%	-0.88%
PosVSVaRAdj (Bull)	0.04%	0.52%	1.43%	-0.34%	-4.17%
NegVSVaRAdj (Bear)	0.05%	0.19%	0.54%	-0.08%	-1.82%
PosNegVaRAdj_Diff	-0.00%	0.34%	0.89%	-0.26%	-2.34%
SPY	0.07%	0.41%	0.99%	1.19%	1.75%
QQQ	0.06%	0.41%	1.10%	1.69%	2.86%

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

	1	10	21	63	126
VS>9 (Bull)	-0.03	0.01	-0.02	-0.2	-0.28
VS>6 (Bull)	-0.01	0.07	0.17	-0.07	-0.32
PosVS (Bull)	0.05	0.08	0.16	-0	-0.45
AvgTicker_VV	0.05	0.1	0.18	0.01	-0.4
NegVS (Bear)	0.06	0.11	0.19	-0.02	-0.39
VS<-6 (Bear)	0	0.11	0.19	-0.33	-0.68
VS<-9 (Bear)	0.09	0.23	0.29	-0.26	-0.73
PosNeg_Diff	0.01	0	0.04	0.02	-0.21
PosVSVaRAdj (Bull)	0.03	0.12	0.22	-0.04	-0.5
NegVSVaRAdj (Bear)	0.04	0.06	0.13	-0.01	-0.3
PosNegVaRAdj_Diff	-0	0.12	0.2	-0.05	-0.35
SPY	0.05	0.12	0.21	0.18	0.27
QQQ	0.04	0.09	0.17	0.2	0.39

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 2024-07-02 through 2025-06-27

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

	1	10	21	63	126
VS>9 (Bull)	-0.07%	-0.12%	0.99%	-2.30%	-8.35%
VS>6 (Bull)	0.01%	0.59%	1.83%	0.71%	-2.99%
PosVS (Bull)	0.08%	0.46%	1.14%	0.76%	-1.80%
AvgTicker_VV	0.07%	0.42%	1.00%	0.74%	-1.14%
NegVS (Bear)	0.06%	0.35%	0.88%	0.43%	-1.04%
VS<-6 (Bear)	-0.11%	0.00%	0.85%	-6.02%	-9.15%
VS<-9 (Bear)	-0.18%	0.35%	1.94%	-9.19%	-13.94%
PosNeg_Diff	0.02%	0.11%	0.26%	0.32%	-0.76%
PosVSVaRAdj (Bull)	0.05%	0.60%	1.51%	0.38%	-3.20%
NegVSVaRAdj (Bear)	0.05%	0.19%	0.59%	0.68%	-0.34%
PosNegVaRAdj_Diff	0.01%	0.41%	0.92%	-0.30%	-2.86%
SPY	0.07%	0.41%	0.99%	1.19%	1.75%
QQQ	0.06%	0.41%	1.10%	1.69%	2.86%

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

	1	10	21	63	126
VS>9 (Bull)	-0.02	-0.01	0.06	-0.08	-0.26
VS>6 (Bull)	0	0.09	0.18	0.05	-0.2
PosVS (Bull)	0.06	0.12	0.21	0.1	-0.26
AvgTicker_VV	0.06	0.13	0.23	0.12	-0.18
NegVS (Bear)	0.06	0.12	0.23	0.08	-0.17
VS<-6 (Bear)	-0.07	0	0.08	-0.45	-0.44
VS<-9 (Bear)	-0.09	0.04	0.11	-0.51	-0.47
PosNeg_Diff	0.04	0.06	0.09	0.08	-0.2
PosVSVaRAdj (Bull)	0.04	0.14	0.24	0.04	-0.37
NegVSVaRAdj (Bear)	0.04	0.06	0.15	0.12	-0.06
PosNegVaRAdj_Diff	0.01	0.16	0.22	-0.05	-0.44
SPY	0.05	0.12	0.21	0.18	0.27
QQQ	0.04	0.09	0.17	0.2	0.39

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 2025-04-03 through 2025-06-27

Average Price Return, P90D Model Dates, All Tickers

	1	10	21
VS>9 (Bull)	0.49%	5.89%	13.56%
VS>6 (Bull)	0.58%	5.44%	13.97%
PosVS (Bull)	0.31%	3.61%	8.02%
AvgTicker_VV	0.24%	2.89%	6.46%
NegVS (Bear)	0.17%	2.17%	5.13%
VS<-6 (Bear)	0.28%	6.66%	14.07%
VS<-9 (Bear)	0.59%	8.98%	26.75%
PosNeg_Diff	0.14%	1.43%	2.90%
PosVSVaRAdj (Bull)	0.45%	4.52%	10.12%
NegVSVaRAdj (Bear)	0.10%	1.82%	4.03%
PosNegVaRAdj_Diff	0.35%	2.70%	6.08%
SPY	0.26%	2.91%	6.55%
QQQ	0.34%	3.94%	8.92%

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

	1	10	21
VS>9 (Bull)	0.2	0.67	1.12
VS>6 (Bull)	0.24	1.17	1.94
PosVS (Bull)	0.16	1.12	1.53
AvgTicker_VV	0.14	1.07	1.49
NegVS (Bear)	0.1	0.91	1.4
VS<-6 (Bear)	0.12	1.2	1.63
VS<-9 (Bear)	0.2	0.99	1.74
PosNeg_Diff	0.26	0.88	1.16
PosVSVaRAdj (Bull)	0.22	1.32	1.78
NegVSVaRAdj (Bear)	0.06	0.71	1.05
PosNegVaRAdj_Diff	0.36	1.38	2.03
SPY	0.13	1.15	1.7
QQQ	0.16	1.21	1.76

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 2025-04-03 through 2025-06-27

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

	1	10	21
VS>9 (Bull)	0.63%	5.79%	13.14%
VS>6 (Bull)	0.65%	5.50%	14.36%
PosVS (Bull)	0.30%	3.56%	7.90%
AvgTicker_VV	0.23%	2.88%	6.42%
NegVS (Bear)	0.17%	2.23%	5.25%
VS<-6 (Bear)	0.26%	6.76%	14.46%
VS<-9 (Bear)	0.59%	8.98%	26.75%
PosNeg_Diff	0.14%	1.33%	2.65%
PosVSVaRAdj (Bull)	0.41%	4.50%	10.15%
NegVSVaRAdj (Bear)	0.09%	1.87%	4.03%
PosNegVaRAdj_Diff	0.32%	2.63%	6.12%
SPY	0.26%	2.91%	6.55%
QQQ	0.34%	3.94%	8.92%

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

	1	10	21
VS>9 (Bull)	0.17	0.63	1.01
VS>6 (Bull)	0.25	1.19	1.93
PosVS (Bull)	0.16	1.1	1.54
AvgTicker_VV	0.13	1.08	1.53
NegVS (Bear)	0.1	0.95	1.49
VS<-6 (Bear)	0.11	1.22	1.76
VS<-9 (Bear)	0.2	0.99	1.74
PosNeg_Diff	0.25	0.79	1.06
PosVSVaRAdj (Bull)	0.19	1.34	1.74
NegVSVaRAdj (Bear)	0.06	0.75	1.03
PosNegVaRAdj_Diff	0.31	1.45	1.96
SPY	0.13	1.15	1.7
QQQ	0.16	1.21	1.76

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 2025-04-03 through 2025-06-27

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

	1	10	21
VS>9 (Bull)	0.49%	5.89%	13.56%
VS>6 (Bull)	0.58%	5.44%	13.97%
PosVS (Bull)	0.31%	3.61%	8.02%
AvgTicker_VV	0.24%	2.89%	6.46%
NegVS (Bear)	0.17%	2.17%	5.13%
VS<-6 (Bear)	0.28%	6.66%	14.07%
VS<-9 (Bear)	0.59%	8.98%	26.75%
PosNeg_Diff	0.14%	1.43%	2.90%
PosVSVaRAdj (Bull)	0.45%	4.52%	10.12%
NegVSVaRAdj (Bear)	0.10%	1.82%	4.03%
PosNegVaRAdj_Diff	0.35%	2.70%	6.08%
SPY	0.26%	2.91%	6.55%
QQQ	0.34%	3.94%	8.92%

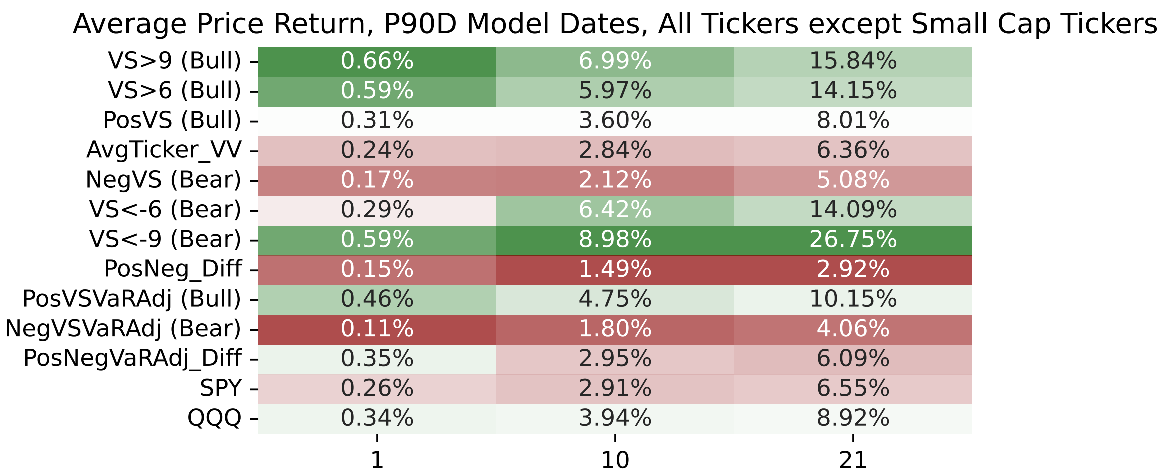
Information Ratio of Price Return, P90D Model Dates, All Tickers except Failed Bank Tickers

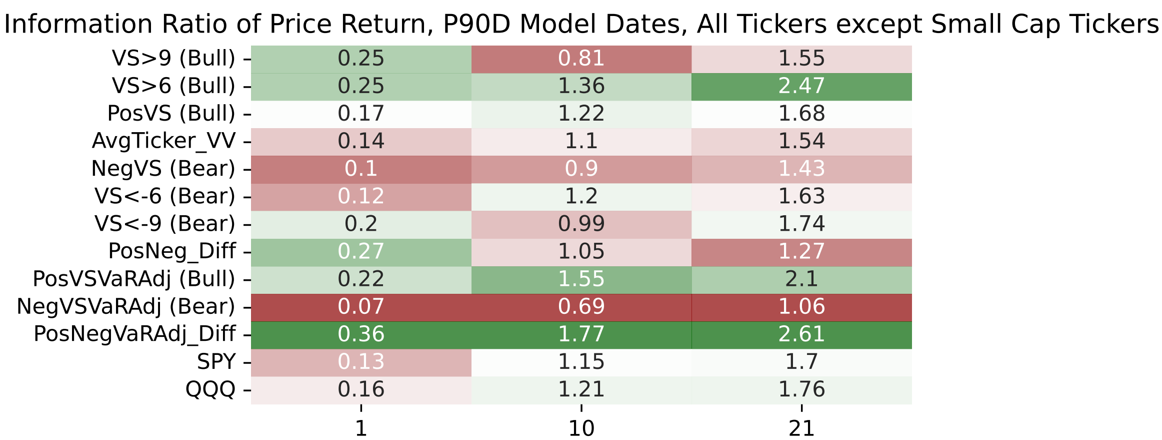
	1	10	21
VS>9 (Bull)	0.2	0.67	1.12
VS>6 (Bull)	0.24	1.17	1.94
PosVS (Bull)	0.16	1.12	1.53
AvgTicker_VV	0.14	1.07	1.49
NegVS (Bear)	0.1	0.91	1.4
VS<-6 (Bear)	0.12	1.2	1.63
VS<-9 (Bear)	0.2	0.99	1.74
PosNeg_Diff	0.26	0.88	1.16
PosVSVaRAdj (Bull)	0.22	1.32	1.78
NegVSVaRAdj (Bear)	0.06	0.71	1.05
PosNegVaRAdj_Diff	0.36	1.38	2.03
SPY	0.13	1.15	1.7
QQQ	0.16	1.21	1.76

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 2025-04-03 through 2025-06-27





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 2025-04-03 through 2025-06-27

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

	1	10	21
VS>9 (Bull)	0.49%	5.89%	13.56%
VS>6 (Bull)	0.58%	5.44%	13.97%
PosVS (Bull)	0.31%	3.61%	8.03%
AvgTicker_VV	0.25%	3.02%	6.77%
NegVS (Bear)	0.19%	2.39%	5.65%
VS<-6 (Bear)	0.41%	7.30%	15.58%
VS<-9 (Bear)	0.59%	8.98%	26.75%
PosNeg_Diff	0.12%	1.22%	2.38%
PosVSVaRAdj (Bull)	0.45%	4.51%	10.12%
NegVSVaRAdj (Bear)	0.13%	1.98%	4.43%
PosNegVaRAdj_Diff	0.32%	2.53%	5.69%
SPY	0.26%	2.91%	6.55%
QQQ	0.34%	3.94%	8.92%

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

	1	10	21
VS>9 (Bull)	0.2	0.67	1.12
VS>6 (Bull)	0.24	1.17	1.94
PosVS (Bull)	0.16	1.12	1.53
AvgTicker_VV	0.14	1.07	1.49
NegVS (Bear)	0.11	0.91	1.39
VS<-6 (Bear)	0.15	1.25	1.65
VS<-9 (Bear)	0.2	0.99	1.74
PosNeg_Diff	0.24	0.78	0.99
PosVSVaRAdj (Bull)	0.22	1.32	1.78
NegVSVaRAdj (Bear)	0.08	0.7	1.07
PosNegVaRAdj_Diff	0.35	1.2	1.96
SPY	0.13	1.15	1.7
QQQ	0.16	1.21	1.76

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 2025-04-03 through 2025-06-27

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

	1	10	21
VS>9 (Bull)	0.42%	6.53%	14.13%
VS>6 (Bull)	0.55%	5.35%	13.78%
PosVS (Bull)	0.29%	3.47%	7.66%
AvgTicker_VV	0.23%	2.74%	6.13%
NegVS (Bear)	0.17%	2.05%	4.87%
VS<-6 (Bear)	0.26%	6.54%	14.08%
VS<-9 (Bear)	0.59%	8.98%	26.75%
PosNeg_Diff	0.13%	1.42%	2.79%
PosVSVaRAdj (Bull)	0.39%	4.17%	9.53%
NegVSVaRAdj (Bear)	0.09%	1.73%	3.78%
PosNegVaRAdj_Diff	0.30%	2.44%	5.75%
SPY	0.26%	2.91%	6.55%
QQQ	0.34%	3.94%	8.92%

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

	1	10	21
VS>9 (Bull)	0.16	0.63	1.08
VS>6 (Bull)	0.22	0.97	1.77
PosVS (Bull)	0.15	1.08	1.46
AvgTicker_VV	0.13	1.03	1.45
NegVS (Bear)	0.1	0.87	1.38
VS<-6 (Bear)	0.1	1.17	1.62
VS<-9 (Bear)	0.2	0.99	1.74
PosNeg_Diff	0.23	0.84	1.05
PosVSVaRAdj (Bull)	0.19	1.26	1.63
NegVSVaRAdj (Bear)	0.06	0.69	1.02
PosNegVaRAdj_Diff	0.3	1.26	1.8
SPY	0.13	1.15	1.7
QQQ	0.16	1.21	1.76

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 2025-04-03 through 2025-06-27

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

	1	10	21
VS>9 (Bull)	0.52%	6.70%	14.27%
VS>6 (Bull)	0.60%	4.94%	13.03%
PosVS (Bull)	0.28%	3.28%	7.25%
AvgTicker_VV	0.20%	2.51%	5.63%
NegVS (Bear)	0.13%	1.72%	4.22%
VS<-6 (Bear)	-0.06%	4.70%	11.09%
VS<-9 (Bear)	0.59%	8.12%	36.16%
PosNeg_Diff	0.15%	1.55%	3.03%
PosVSVaRAdj (Bull)	0.39%	3.87%	8.99%
NegVSVaRAdj (Bear)	0.04%	1.41%	3.02%
PosNegVaRAdj_Diff	0.35%	2.46%	5.97%
SPY	0.26%	2.91%	6.55%
QQQ	0.34%	3.94%	8.92%

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

	1	10	21
VS>9 (Bull)	0.22	0.64	1.07
VS>6 (Bull)	0.24	0.88	1.68
PosVS (Bull)	0.15	1.04	1.42
AvgTicker_VV	0.12	0.95	1.34
NegVS (Bear)	0.09	0.72	1.16
VS<-6 (Bear)	-0.03	0.71	0.93
VS<-9 (Bear)	0.36	1.25	1.33
PosNeg_Diff	0.25	0.93	1.26
PosVSVaRAdj (Bull)	0.2	1.19	1.65
NegVSVaRAdj (Bear)	0.03	0.54	0.74
PosNegVaRAdj_Diff	0.35	1.21	2.14
SPY	0.13	1.15	1.7
QQQ	0.16	1.21	1.76

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 2025-06-02 through 2025-06-27

Average Price Return, P30D Model Dates, All Tickers

	1	10
VS>9 (Bull)	0.61%	1.05%
VS>6 (Bull)	0.38%	-0.01%
PosVS (Bull)	0.23%	0.90%
AvgTicker_VV	0.22%	0.30%
NegVS (Bear)	0.22%	-0.51%
VS<-6 (Bear)	0.67%	0.96%
VS<-9 (Bear)	2.10%	3.43%
PosNeg_Diff	0.00%	1.41%
PosVSVaRAdj (Bull)	0.35%	1.01%
NegVSVaRAdj (Bear)	0.18%	-0.99%
PosNegVaRAdj_Diff	0.17%	2.00%
SPY	0.22%	1.15%
QQQ	0.28%	1.62%

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

	1	10
VS>9 (Bull)	0.4	0.15
VS>6 (Bull)	0.26	-0
PosVS (Bull)	0.3	0.56
AvgTicker_VV	0.33	0.23
NegVS (Bear)	0.33	-0.5
VS<-6 (Bear)	0.42	0.27
VS<-9 (Bear)	0.86	1.37
PosNeg_Diff	0.01	1.25
PosVSVaRAdj (Bull)	0.37	0.43
NegVSVaRAdj (Bear)	0.31	-0.43
PosNegVaRAdj_Diff	0.26	1.24
SPY	0.34	1.07
QQQ	0.37	1.11

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 2025-06-02 through 2025-06-27

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

	1	10
VS>9 (Bull)	0.52%	1.42%
VS>6 (Bull)	0.49%	0.45%
PosVS (Bull)	0.26%	1.13%
AvgTicker_VV	0.24%	0.50%
NegVS (Bear)	0.22%	-0.37%
VS<-6 (Bear)	0.67%	0.96%
VS<-9 (Bear)	2.10%	3.43%
PosNeg_Diff	0.04%	1.50%
PosVSVaRAdj (Bull)	0.35%	1.53%
NegVSVaRAdj (Bear)	0.18%	-0.77%
PosNegVaRAdj_Diff	0.17%	2.29%
SPY	0.22%	1.15%
QQQ	0.28%	1.62%

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

	1	10
VS>9 (Bull)	0.3	0.19
VS>6 (Bull)	0.32	0.11
PosVS (Bull)	0.35	0.69
AvgTicker_VV	0.35	0.41
NegVS (Bear)	0.33	-0.4
VS<-6 (Bear)	0.42	0.27
VS<-9 (Bear)	0.86	1.37
PosNeg_Diff	0.09	1.24
PosVSVaRAdj (Bull)	0.36	0.68
NegVSVaRAdj (Bear)	0.31	-0.37
PosNegVaRAdj_Diff	0.25	1.44
SPY	0.34	1.07
QQQ	0.37	1.11

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 2025-06-02 through 2025-06-27

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

	1	10
VS>9 (Bull)	0.61%	1.05%
VS>6 (Bull)	0.38%	-0.01%
PosVS (Bull)	0.23%	0.90%
AvgTicker_VV	0.22%	0.30%
NegVS (Bear)	0.22%	-0.51%
VS<-6 (Bear)	0.67%	0.96%
VS<-9 (Bear)	2.10%	3.43%
PosNeg_Diff	0.00%	1.41%
PosVSVaRAdj (Bull)	0.35%	1.01%
NegVSVaRAdj (Bear)	0.18%	-0.99%
PosNegVaRAdj_Diff	0.17%	2.00%
SPY	0.22%	1.15%
QQQ	0.28%	1.62%

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

	1	10
VS>9 (Bull)	0.4	0.15
VS>6 (Bull)	0.26	-0
PosVS (Bull)	0.3	0.56
AvgTicker_VV	0.33	0.23
NegVS (Bear)	0.33	-0.5
VS<-6 (Bear)	0.42	0.27
VS<-9 (Bear)	0.86	1.37
PosNeg_Diff	0.01	1.25
PosVSVaRAdj (Bull)	0.37	0.43
NegVSVaRAdj (Bear)	0.31	-0.43
PosNegVaRAdj_Diff	0.26	1.24
SPY	0.34	1.07
QQQ	0.37	1.11

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 2025-06-02 through 2025-06-27

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

	1	10
VS>9 (Bull)	0.91%	1.88%
VS>6 (Bull)	0.52%	0.72%
PosVS (Bull)	0.24%	1.10%
AvgTicker_VV	0.22%	0.25%
NegVS (Bear)	0.20%	-0.69%
VS<-6 (Bear)	0.67%	0.96%
VS<-9 (Bear)	2.10%	3.43%
PosNeg_Diff	0.04%	1.79%
PosVSVaRAdj (Bull)	0.36%	1.92%
NegVSVaRAdj (Bear)	0.16%	-1.06%
PosNegVaRAdj_Diff	0.20%	2.98%
SPY	0.22%	1.15%
QQQ	0.28%	1.62%

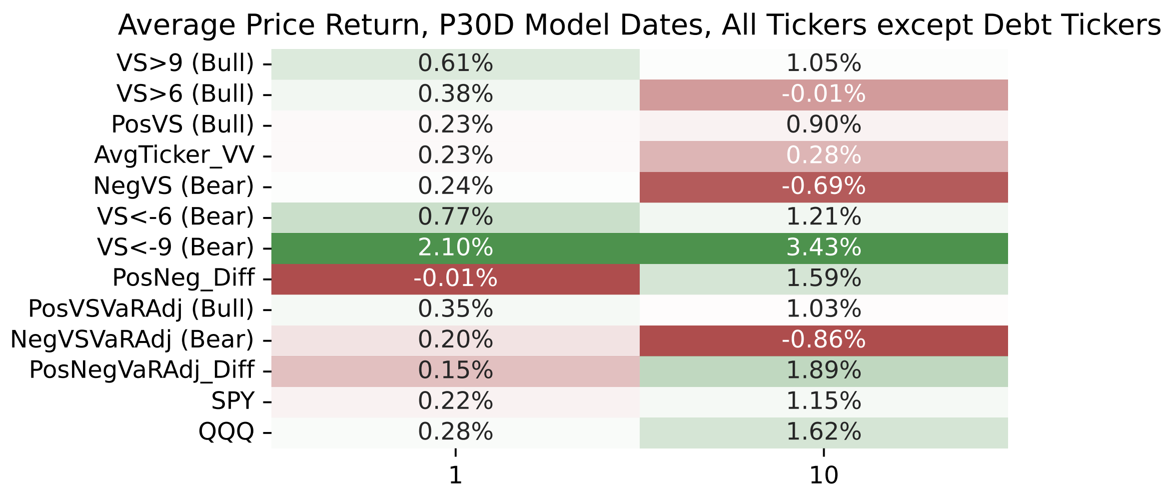
Information Ratio of Price Return, P30D Model Dates, All Tickers except Small Cap Tickers

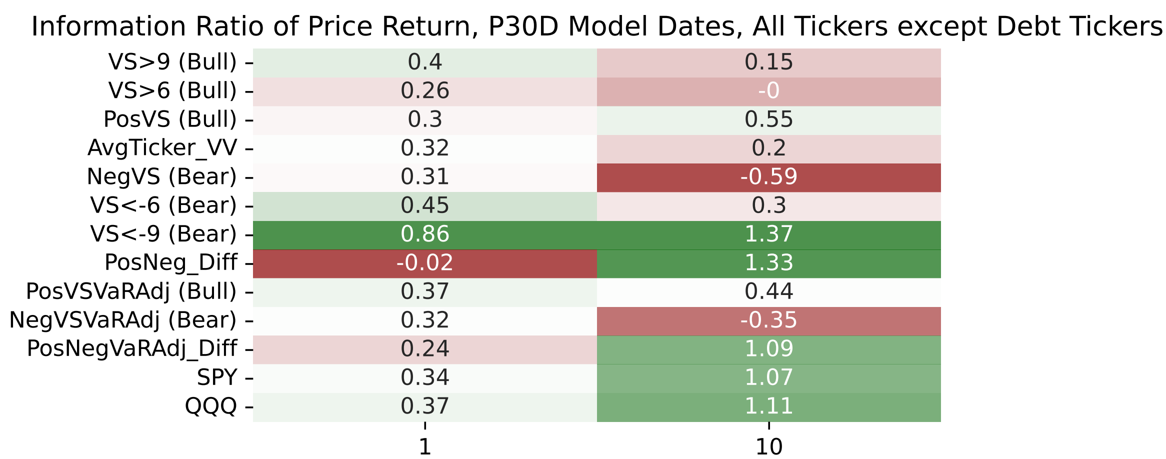
	1	10
VS>9 (Bull)	0.55	0.24
VS>6 (Bull)	0.37	0.21
PosVS (Bull)	0.33	0.71
AvgTicker_VV	0.32	0.19
NegVS (Bear)	0.3	-0.6
VS<-6 (Bear)	0.42	0.27
VS<-9 (Bear)	0.86	1.37
PosNeg_Diff	0.11	1.7
PosVSVaRAdj (Bull)	0.38	0.84
NegVSVaRAdj (Bear)	0.27	-0.45
PosNegVaRAdj_Diff	0.3	1.71
SPY	0.34	1.07
QQQ	0.37	1.11

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 2025-06-02 through 2025-06-27





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: P30D Model Dates, All Tickers except Mag7 Tickers

Period examined: All model dates from 2025-06-02 through 2025-06-27

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

	1	10
VS>9 (Bull)	0.65%	-1.27%
VS>6 (Bull)	0.32%	-1.13%
PosVS (Bull)	0.21%	0.74%
AvgTicker_VV	0.22%	0.16%
NegVS (Bear)	0.23%	-0.64%
VS<-6 (Bear)	0.65%	0.55%
VS<-9 (Bear)	2.10%	3.43%
PosNeg_Diff	-0.02%	1.38%
PosVSVaRAdj (Bull)	0.31%	0.77%
NegVSVaRAdj (Bear)	0.16%	-1.02%
PosNegVaRAdj_Diff	0.15%	1.80%
SPY	0.22%	1.15%
QQQ	0.28%	1.62%

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

	1	10
VS>9 (Bull)	0.4	-0.17
VS>6 (Bull)	0.21	-0.26
PosVS (Bull)	0.28	0.46
AvgTicker_VV	0.32	0.12
NegVS (Bear)	0.35	-0.57
VS<-6 (Bear)	0.42	0.18
VS<-9 (Bear)	0.86	1.37
PosNeg_Diff	-0.04	1.13
PosVSVaRAdj (Bull)	0.32	0.34
NegVSVaRAdj (Bear)	0.26	-0.45
PosNegVaRAdj_Diff	0.23	1.09
SPY	0.34	1.07
QQQ	0.37	1.11

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 2025-06-02 through 2025-06-27

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

	1	10
VS>9 (Bull)	0.49%	-1.03%
VS>6 (Bull)	0.31%	-1.76%
PosVS (Bull)	0.18%	0.43%
AvgTicker_VV	0.17%	-0.25%
NegVS (Bear)	0.18%	-1.14%
VS<-6 (Bear)	0.30%	-1.43%
VS<-9 (Bear)	0.54%	0.82%
PosNeg_Diff	0.00%	1.57%
PosVSVaRAdj (Bull)	0.33%	0.42%
NegVSVaRAdj (Bear)	0.15%	-1.42%
PosNegVaRAdj_Diff	0.18%	1.84%
SPY	0.22%	1.15%
QQQ	0.28%	1.62%

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

	1	10
VS>9 (Bull)	0.24	-0.13
VS>6 (Bull)	0.2	-0.45
PosVS (Bull)	0.25	0.27
AvgTicker_VV	0.26	-0.19
NegVS (Bear)	0.28	-1.01
VS<-6 (Bear)	0.25	-0.37
VS<-9 (Bear)	0.6	1.4
PosNeg_Diff	0.01	1.32
PosVSVaRAdj (Bull)	0.35	0.19
NegVSVaRAdj (Bear)	0.26	-0.6
PosNegVaRAdj_Diff	0.27	1.04
SPY	0.34	1.07
QQQ	0.37	1.11

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

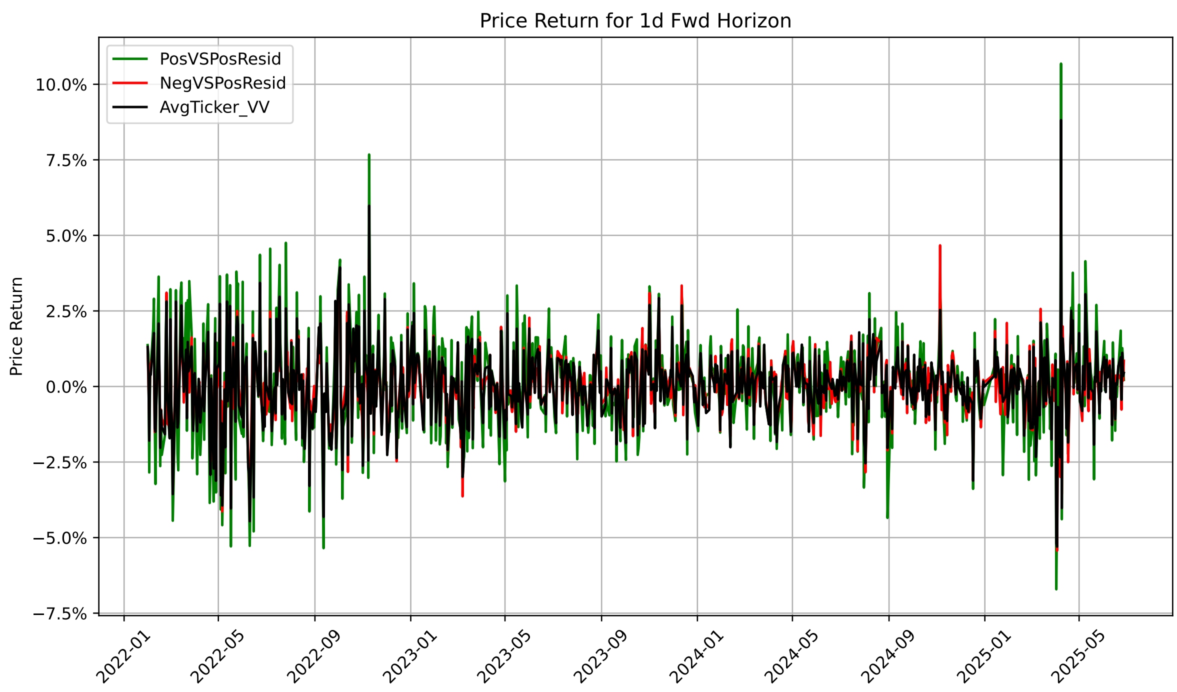
Performance By Model Date

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.

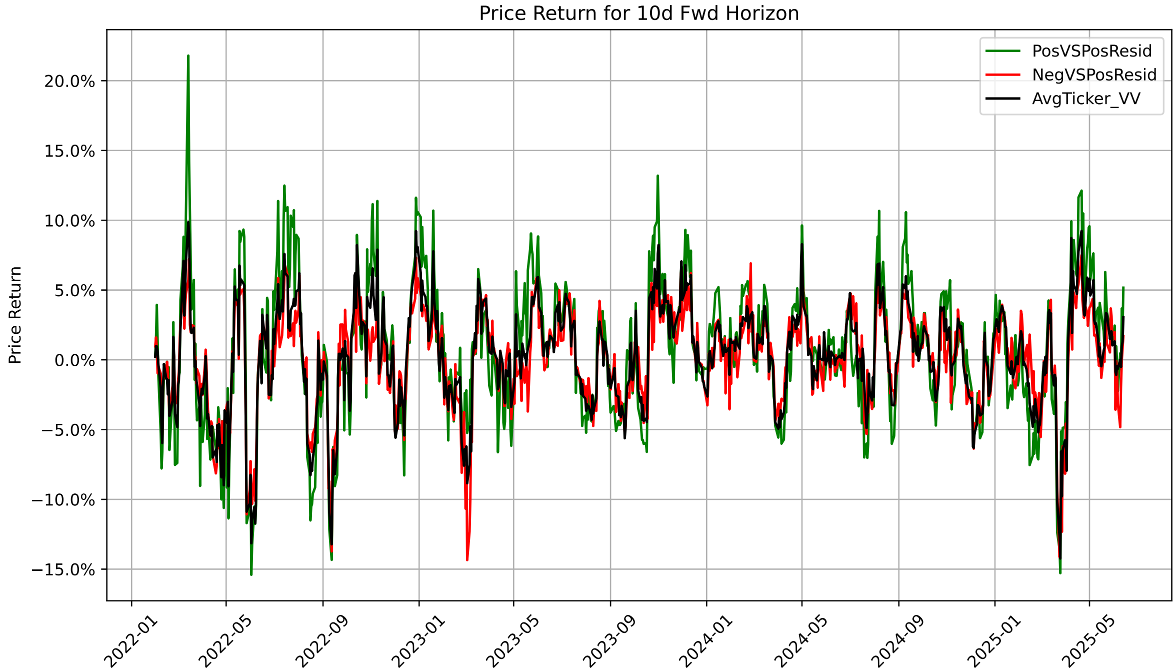
The model is performing as expected on those model dates for which the green line is higher than the black line and the red ———- is lower than the black line.
Note that forward returns for horizons > 1d overlap.

Positive vs Negative VaR Adjusted V-Scores

1d Horizon

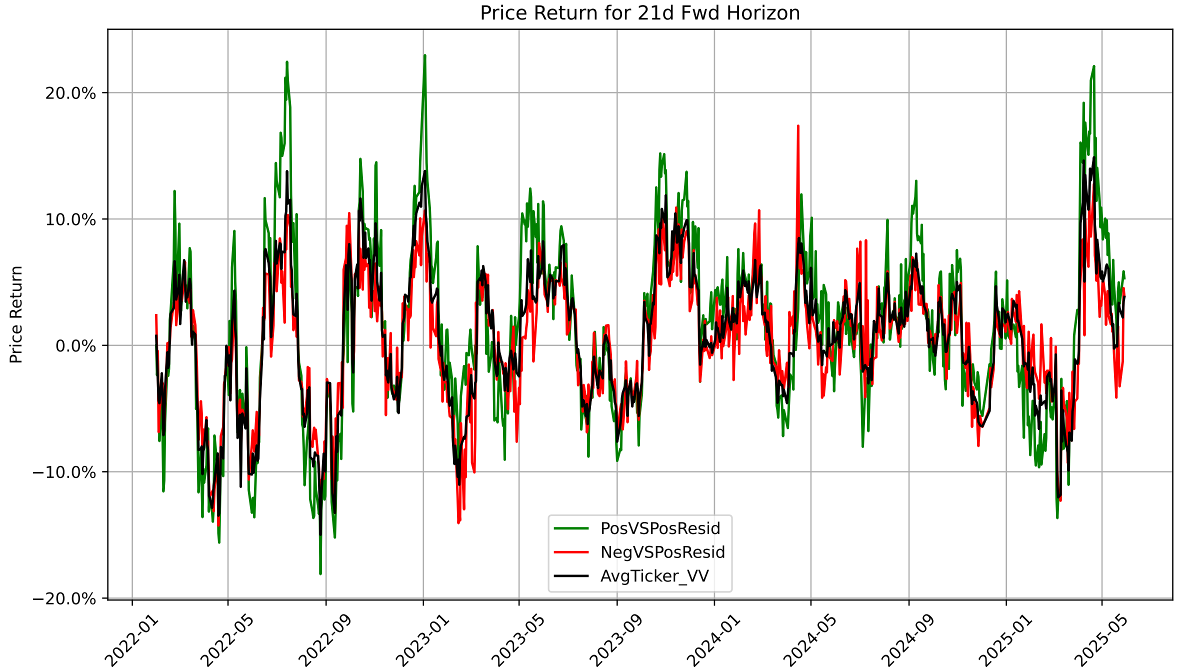


10d Horizon



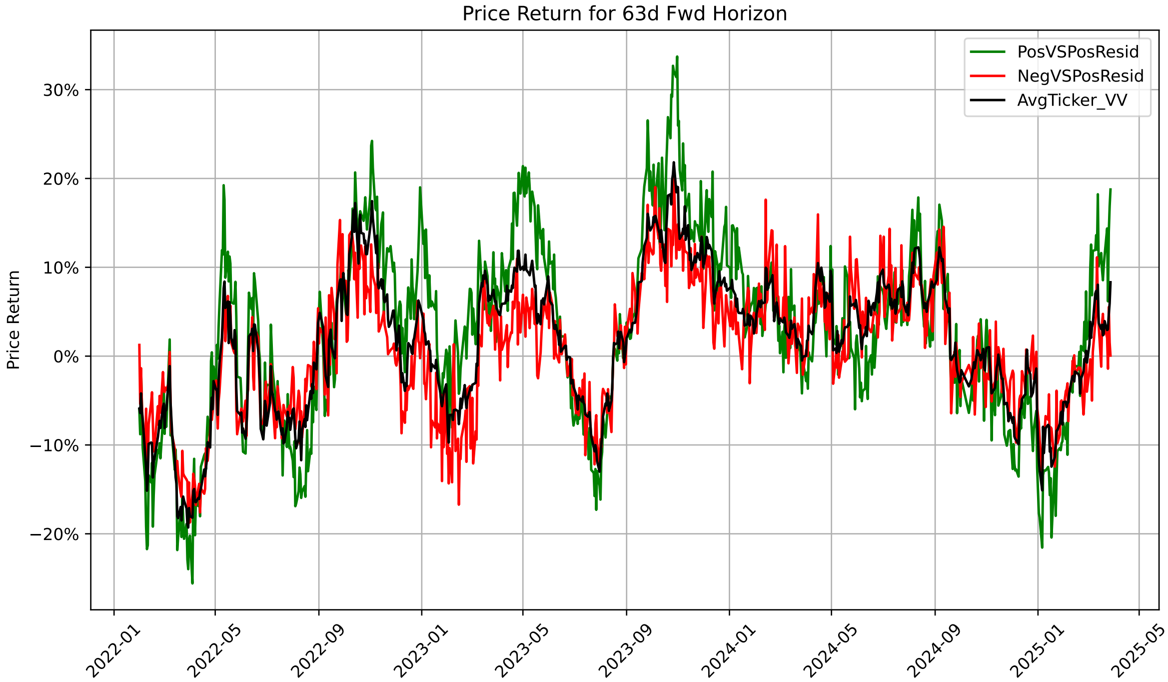
Price Return for 10d Fwd Horizon
PosVSPosResid
NegVSPosResid
AvgTicker_VV
Price Return
20.0%
15.0%
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05

21d Horizon



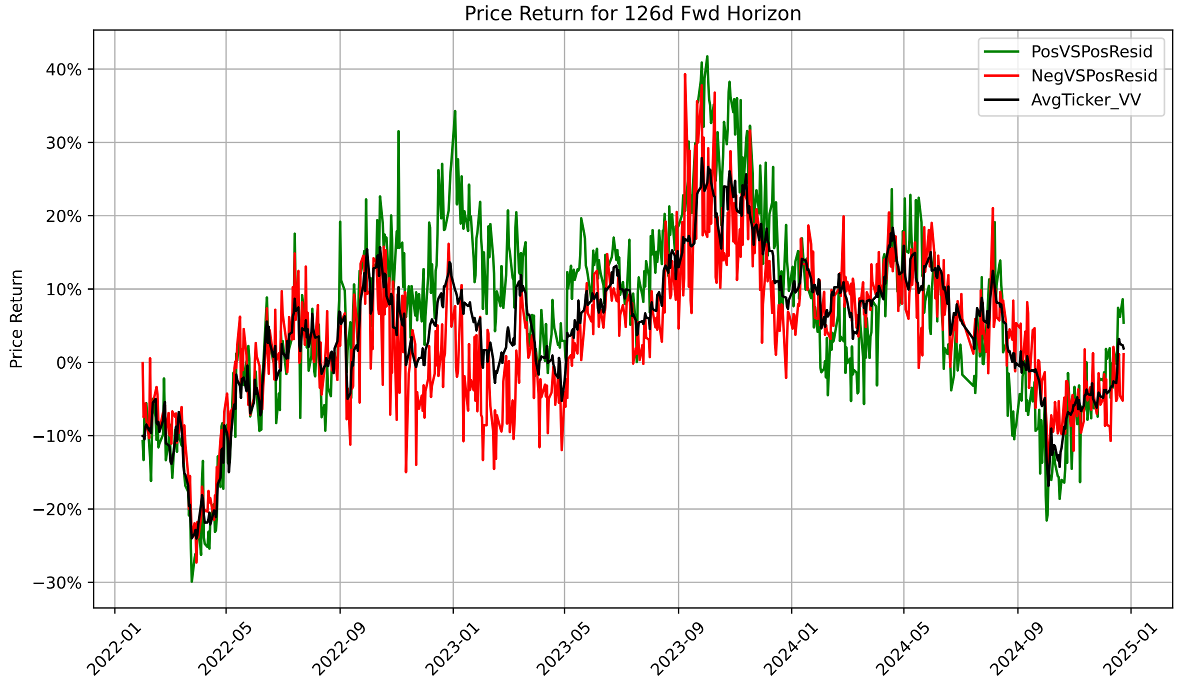
Price Return for 21d Fwd Horizon
Price Return
20.0%
10.0%
0.0%
−10.0%
−20.0%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05
PosVSPosResid
NegVSPosResid
AvgTicker_VV

63d Horizon

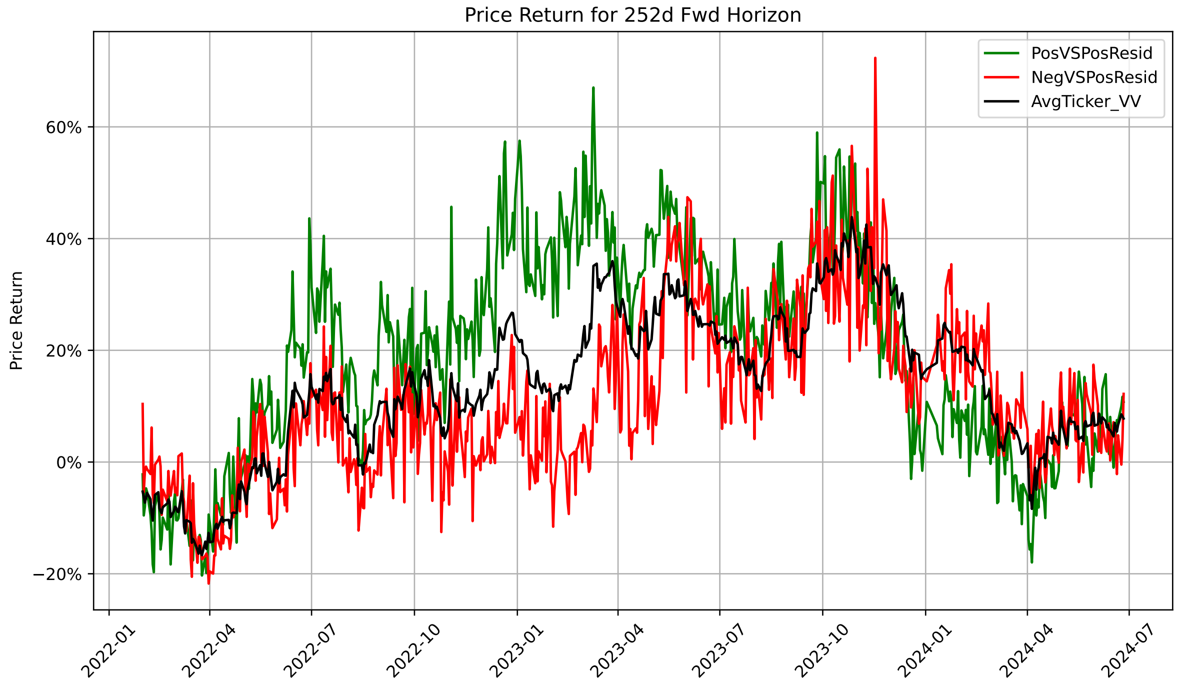


Price Return for 63d Fwd Horizon
PosVSPosResid
NegVSPosResid
AvgTicker_VV
Price Return
30%
20%
10%
0%
−10%
−20%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05

126d Horizon

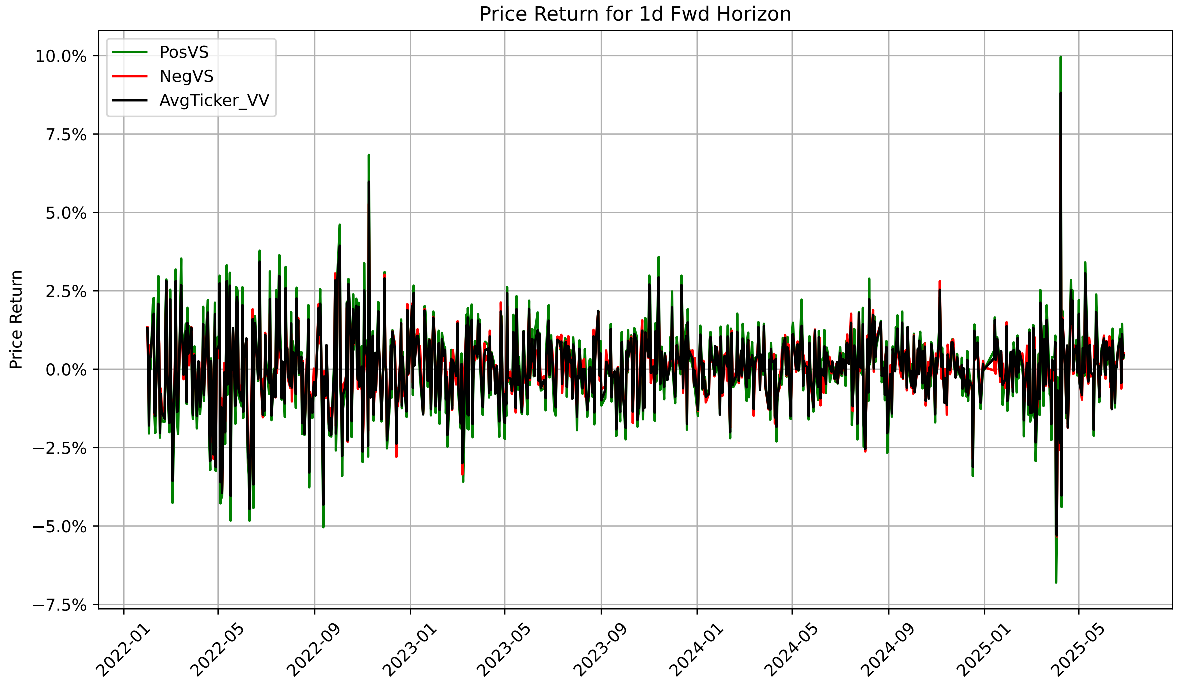


252d Horizon

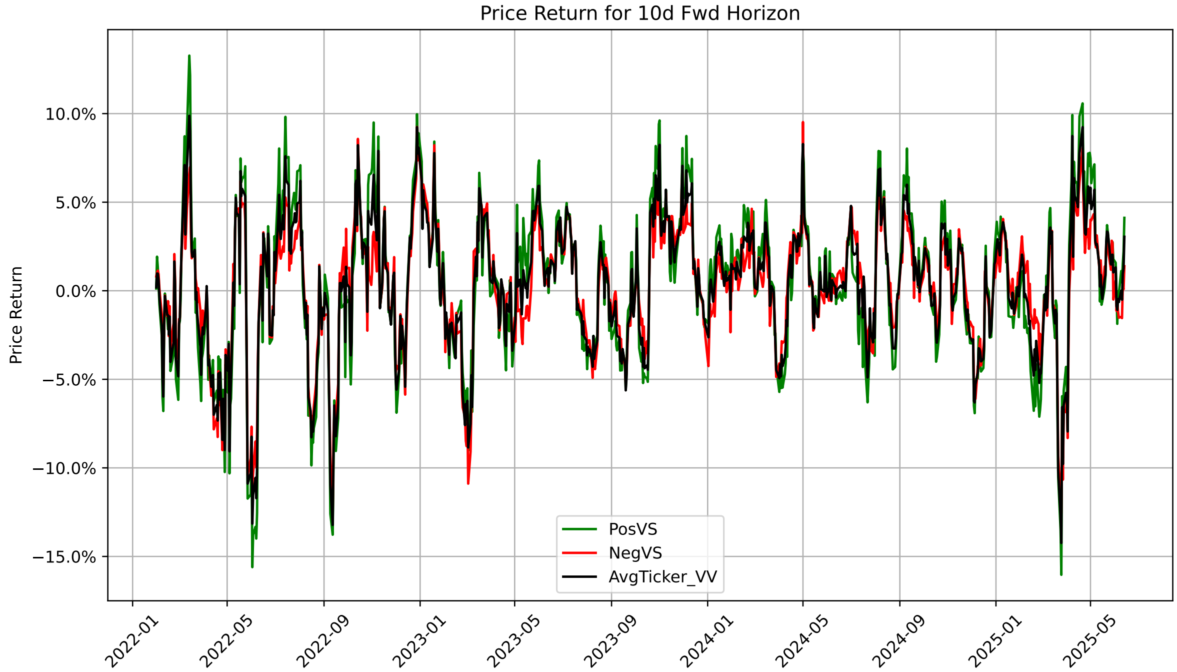


Positive vs Negative V-Scores

1d Horizon

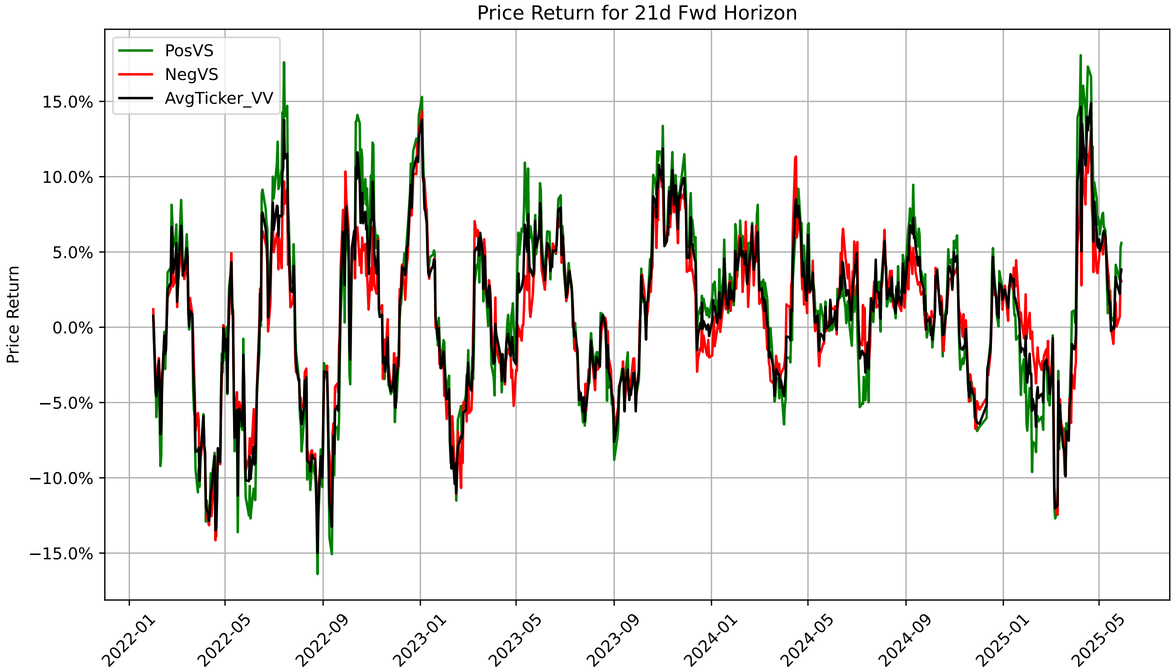


10d Horizon



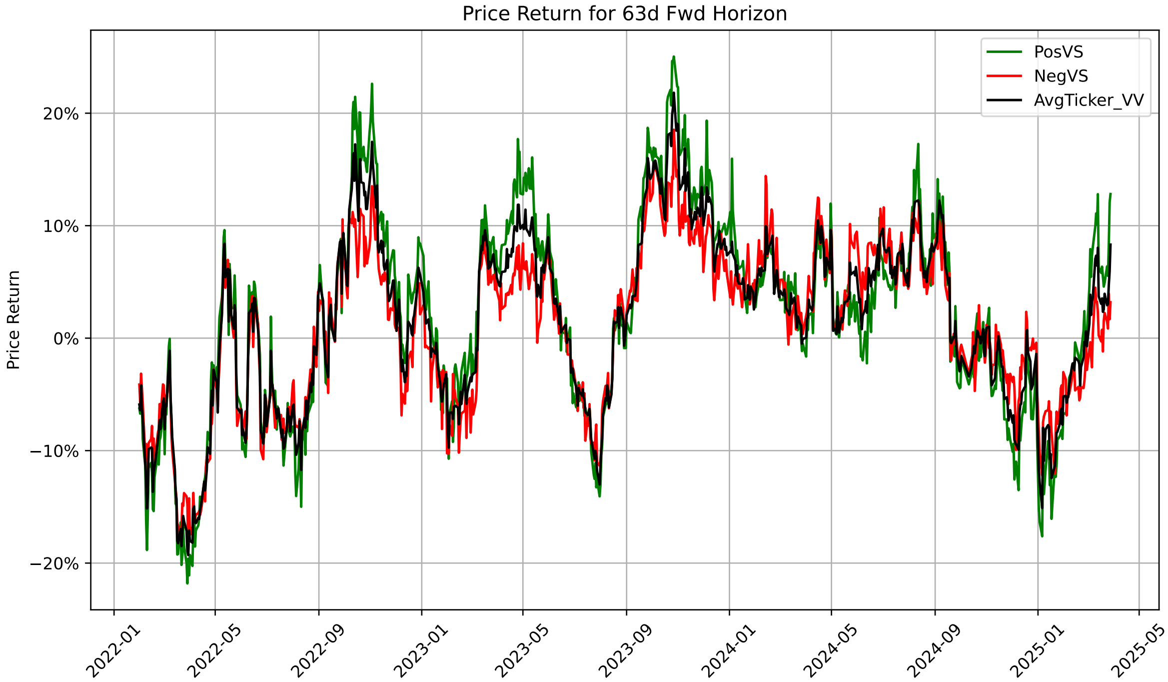
Price Return for 10d Fwd Horizon
Price Return
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05
PosVS
NegVS
AvgTicker_VV

21d Horizon



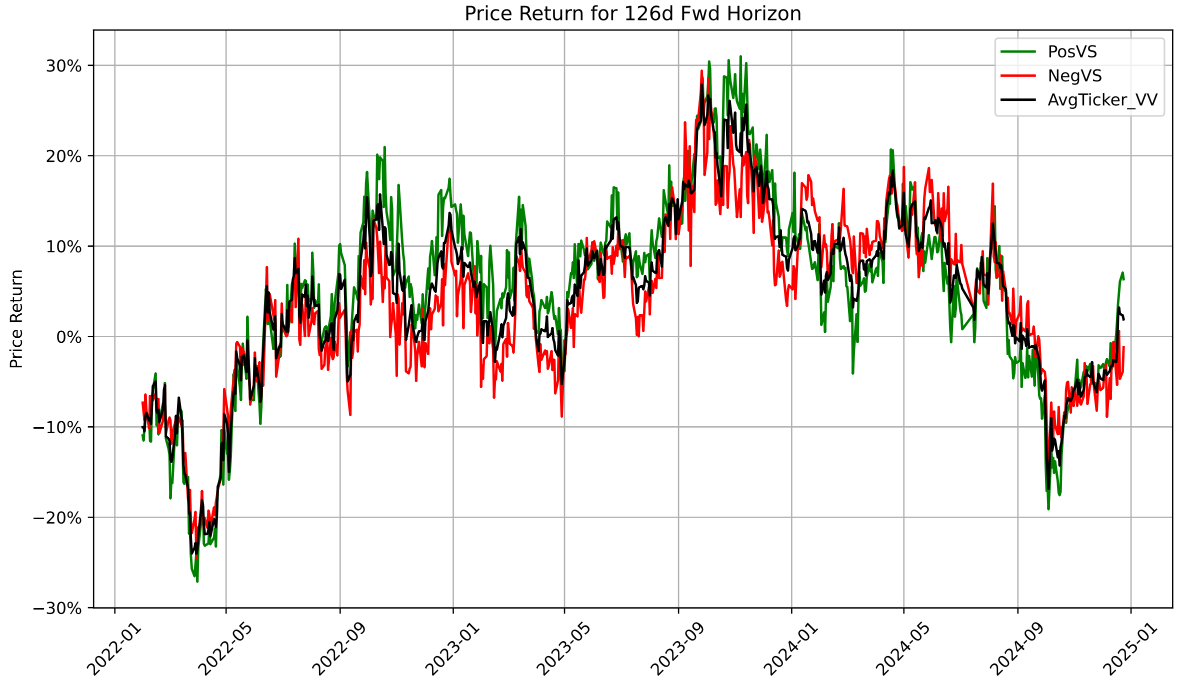
Price Return for 21d Fwd Horizon
PosVS
NegVS
AvgTicker_VV
Price Return
15.0%
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05

63d Horizon

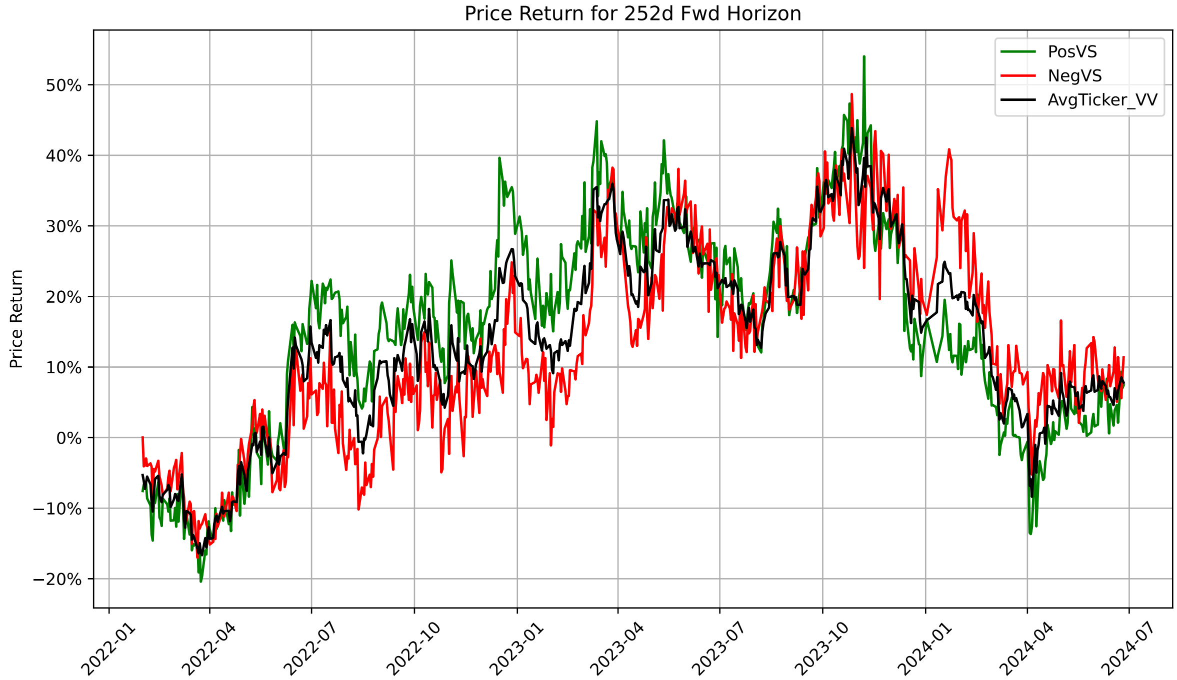


Price Return for 63d Fwd Horizon
PosVS
NegVS
AvgTicker_VV
Price Return
20%
10%
0%
−10%
−20%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05

126d Horizon

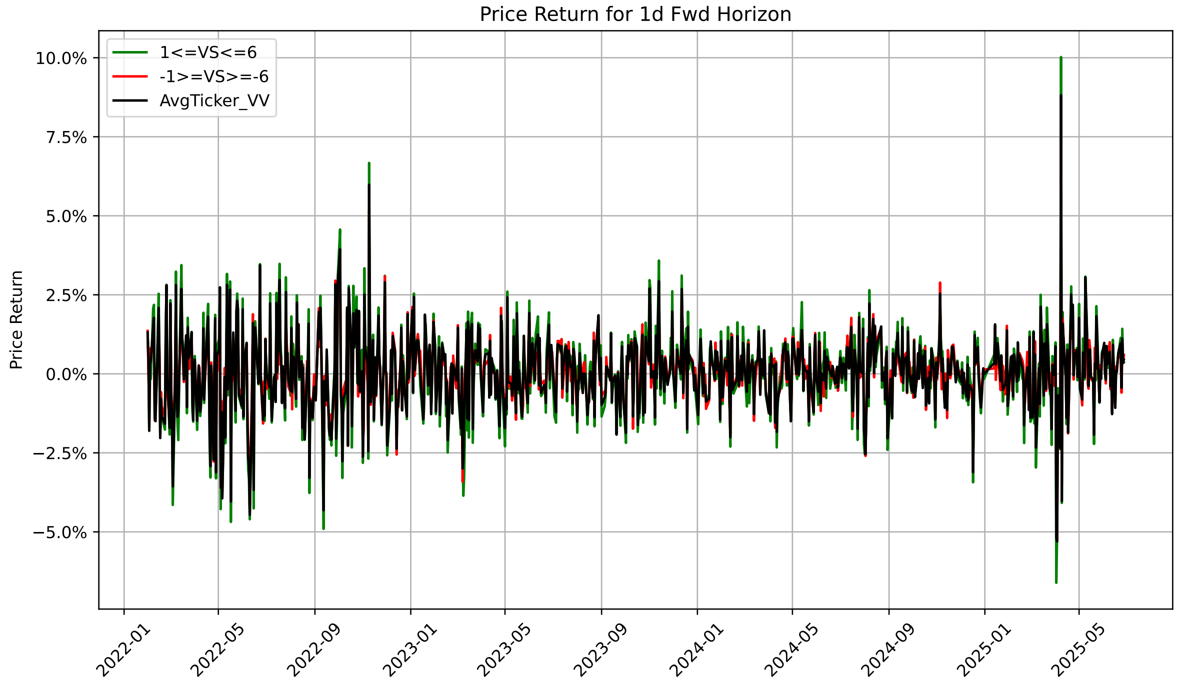


252d Horizon

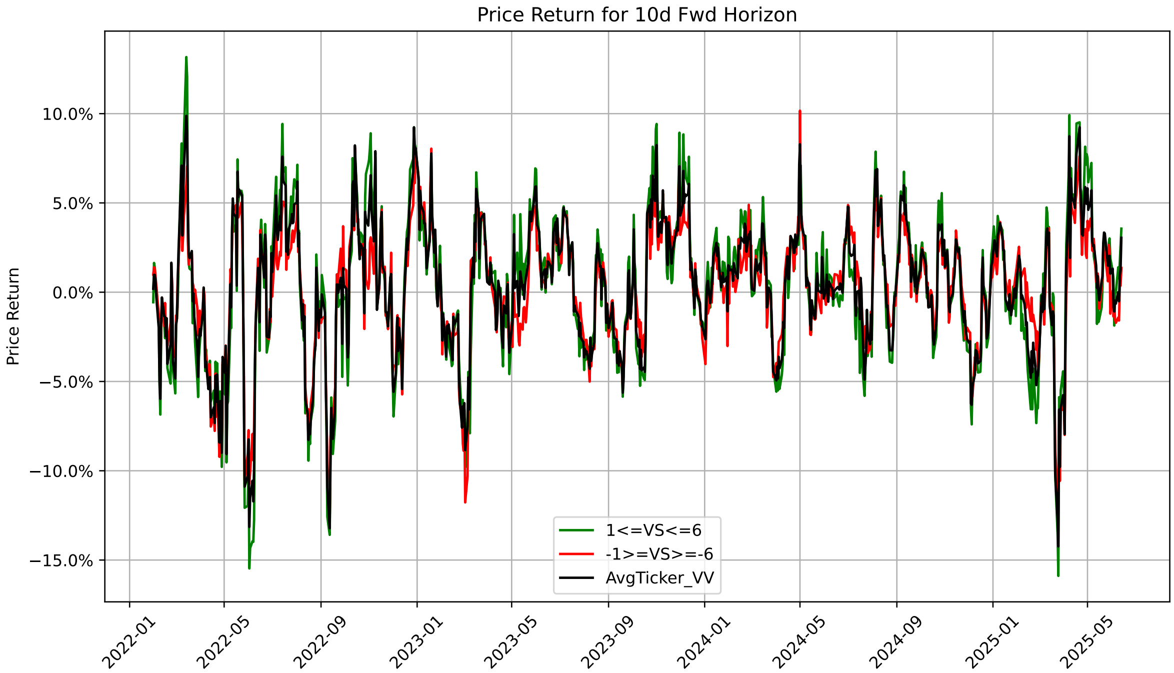


1<=VS<=6 vs -1>=VS>=-6 V-Scores

1d Horizon

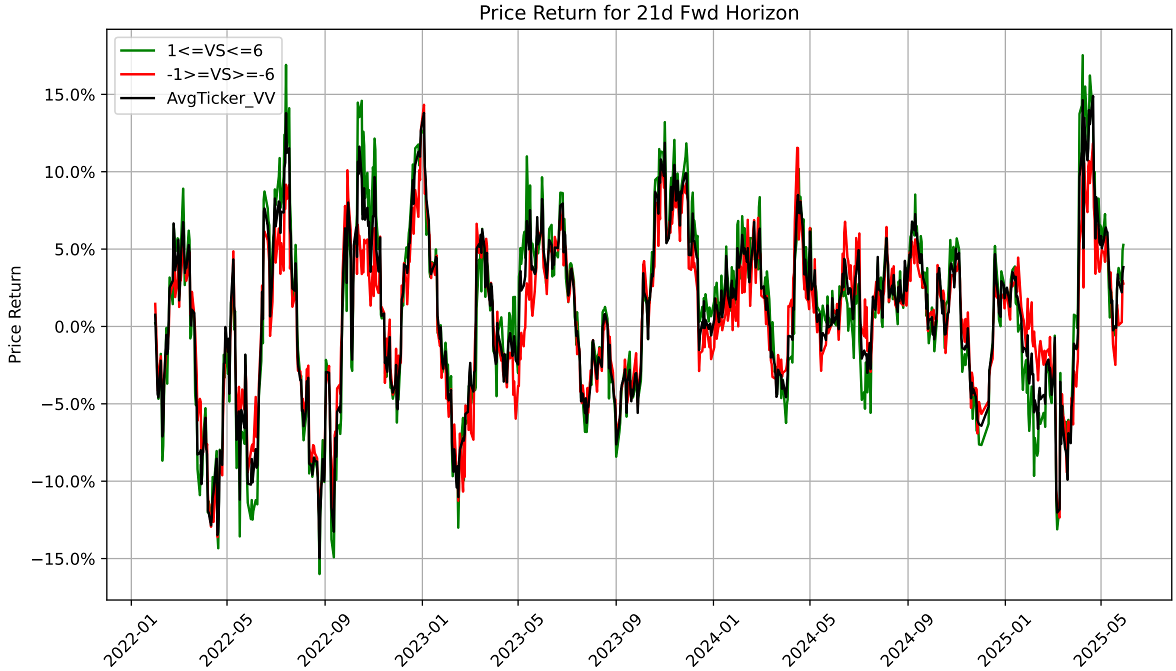


10d Horizon



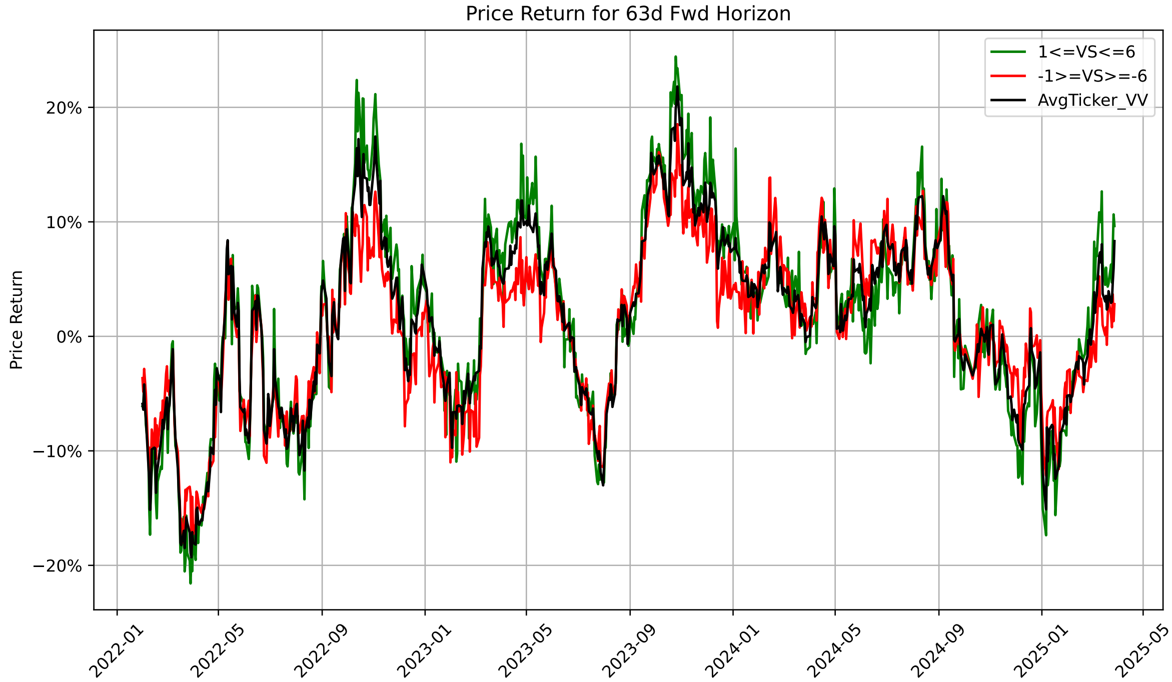
Price Return for 10d Fwd Horizon
Price Return
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05
1<=VS<=6
-1>=VS>=-6
AvgTicker_VV

21d Horizon



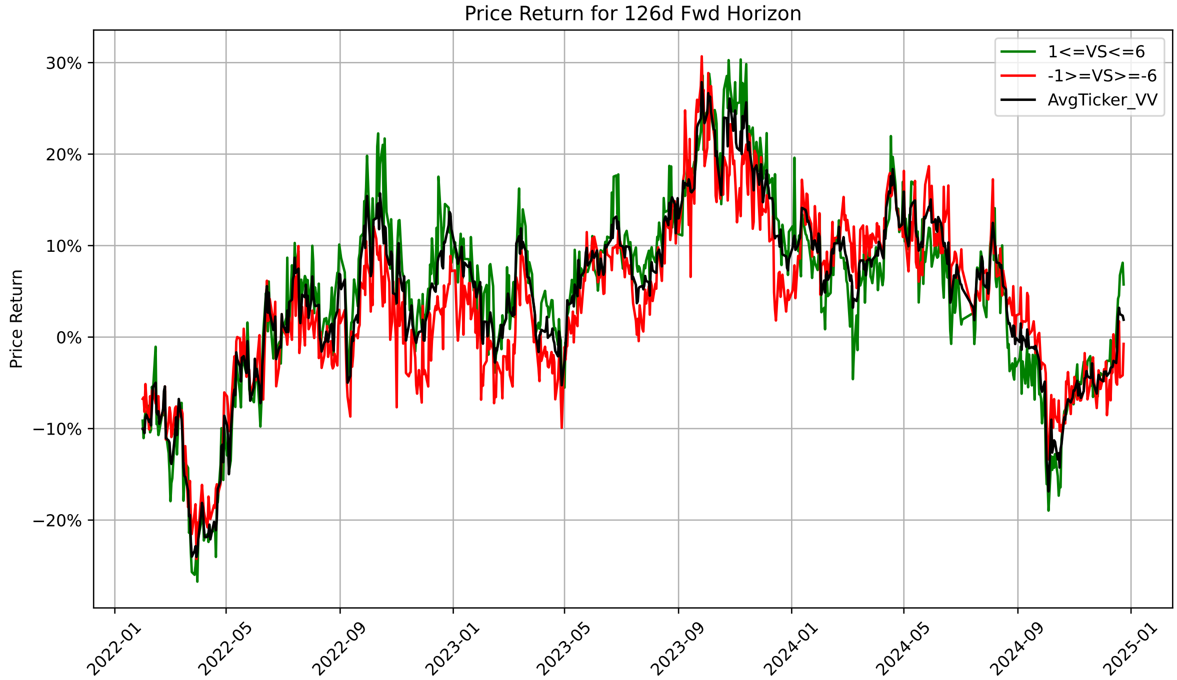
Price Return for 21d Fwd Horizon
1<=VS<=6
-1>=VS>=-6
AvgTicker_VV
Price Return
15.0%
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05

63d Horizon

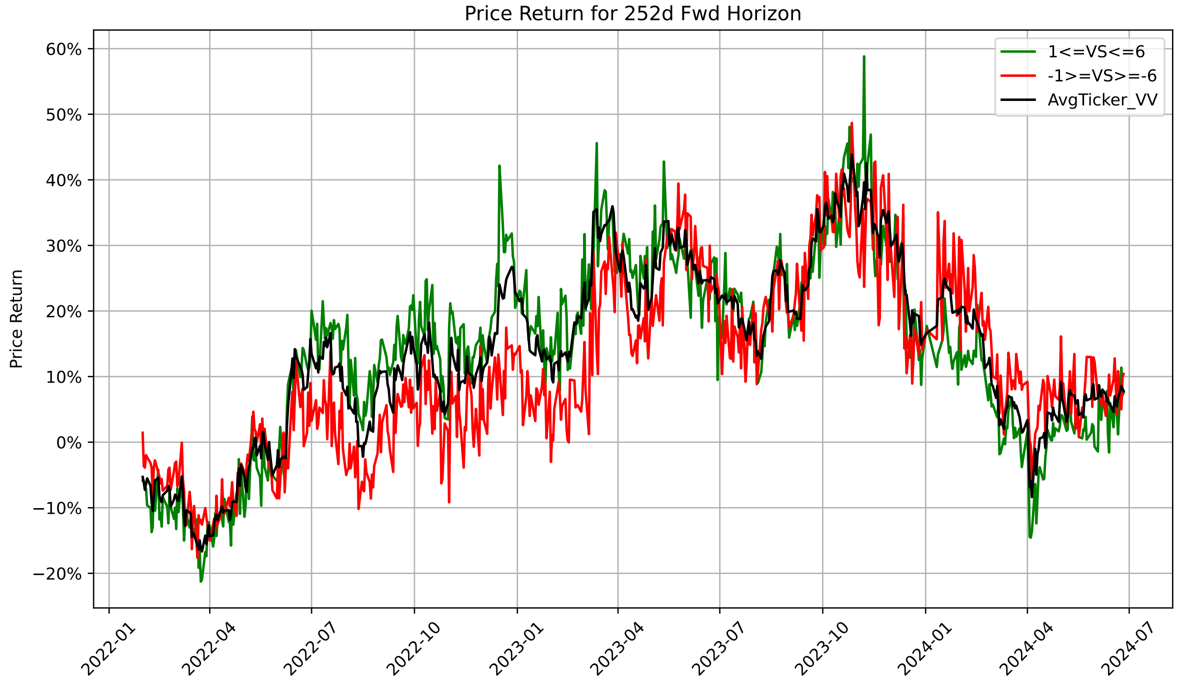


Price Return for 63d Fwd Horizon
1<=VS<=6
-1>=VS>=-6
AvgTicker_VV
Price Return
20%
10%
0%
−10%
−20%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05

126d Horizon

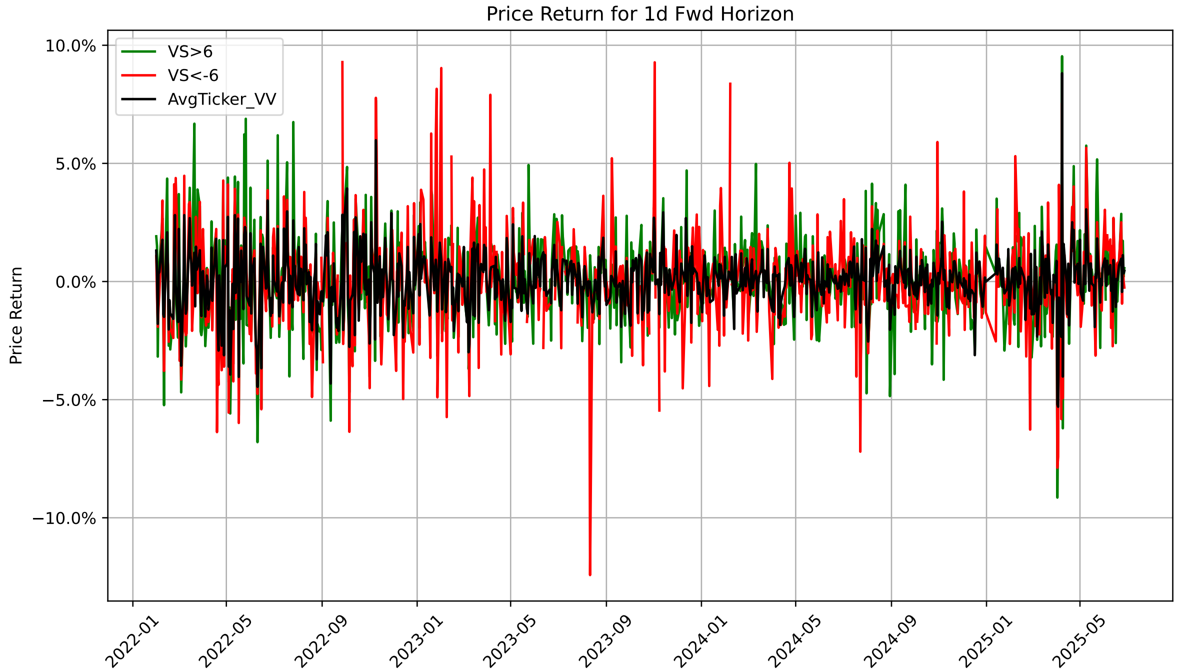


252d Horizon

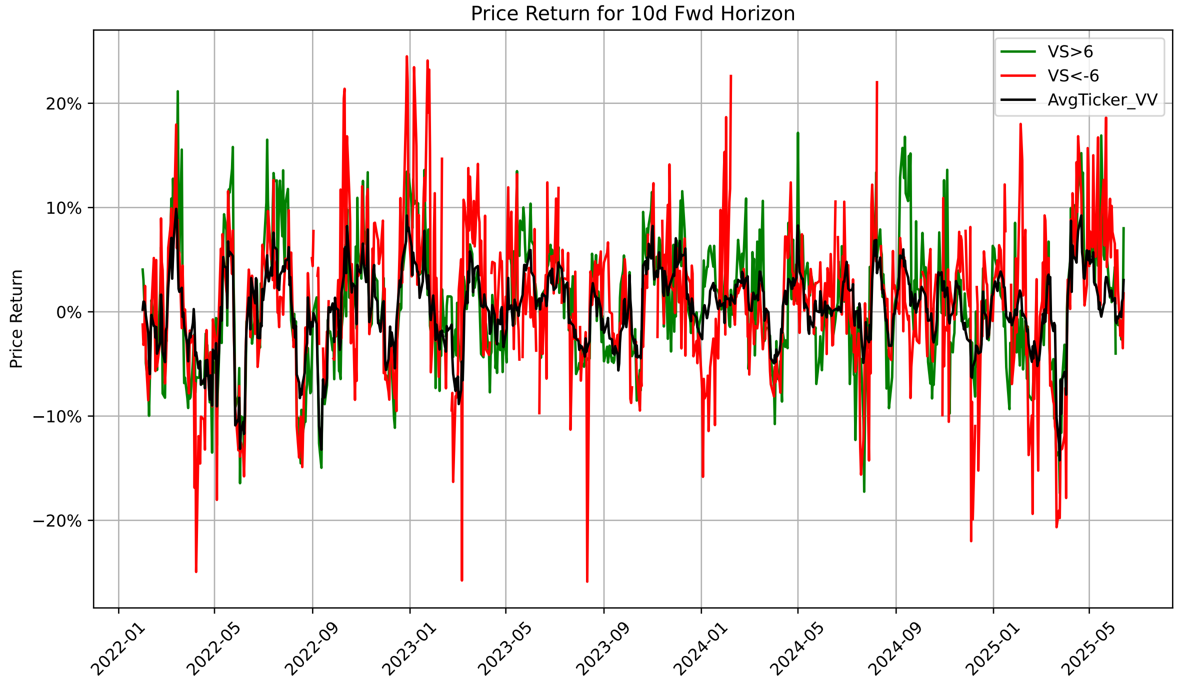


VS $>$ 6 vs VS $<$ -6

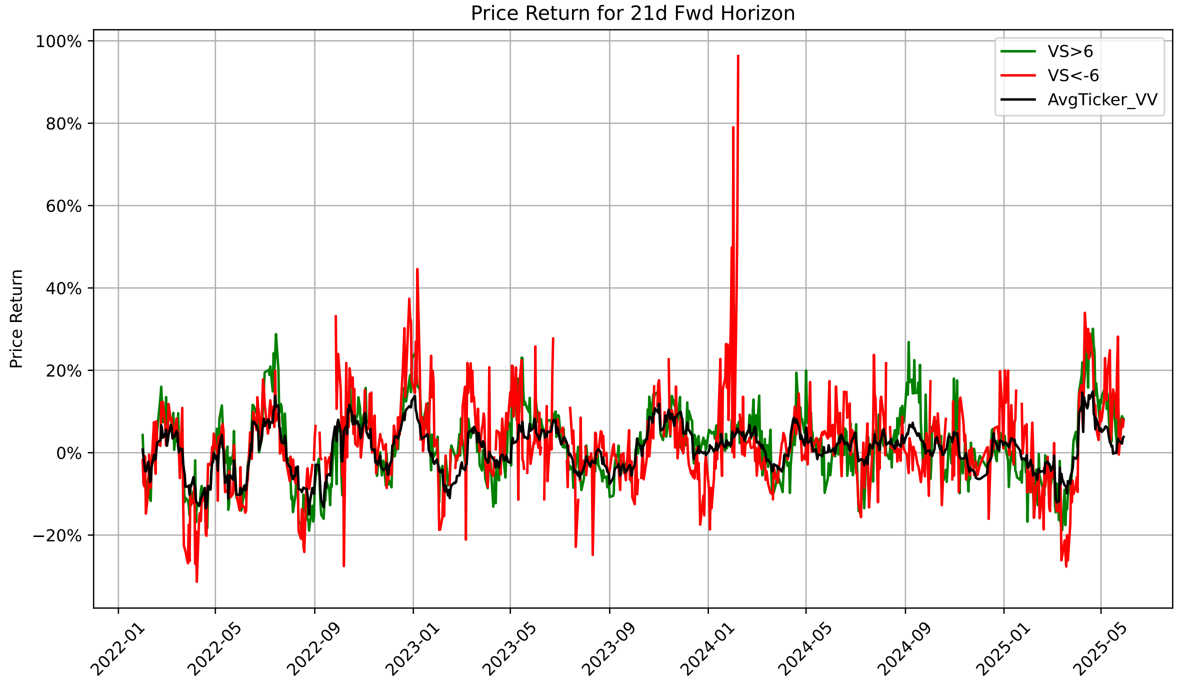
1d Horizon



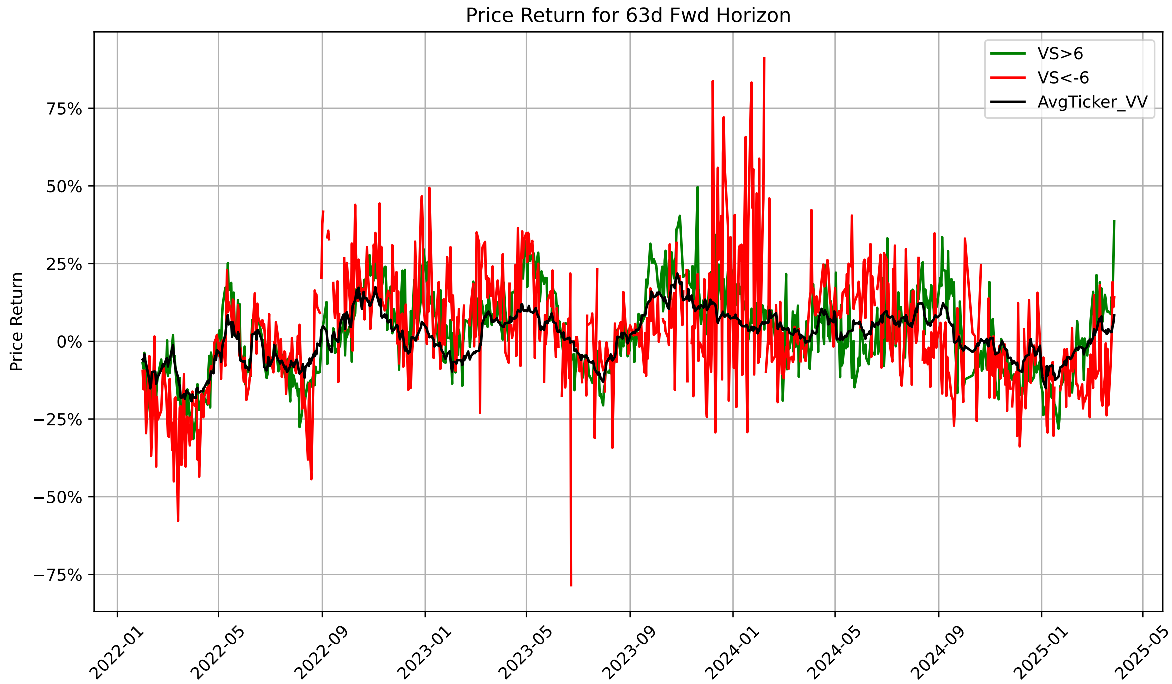
10d Horizon


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

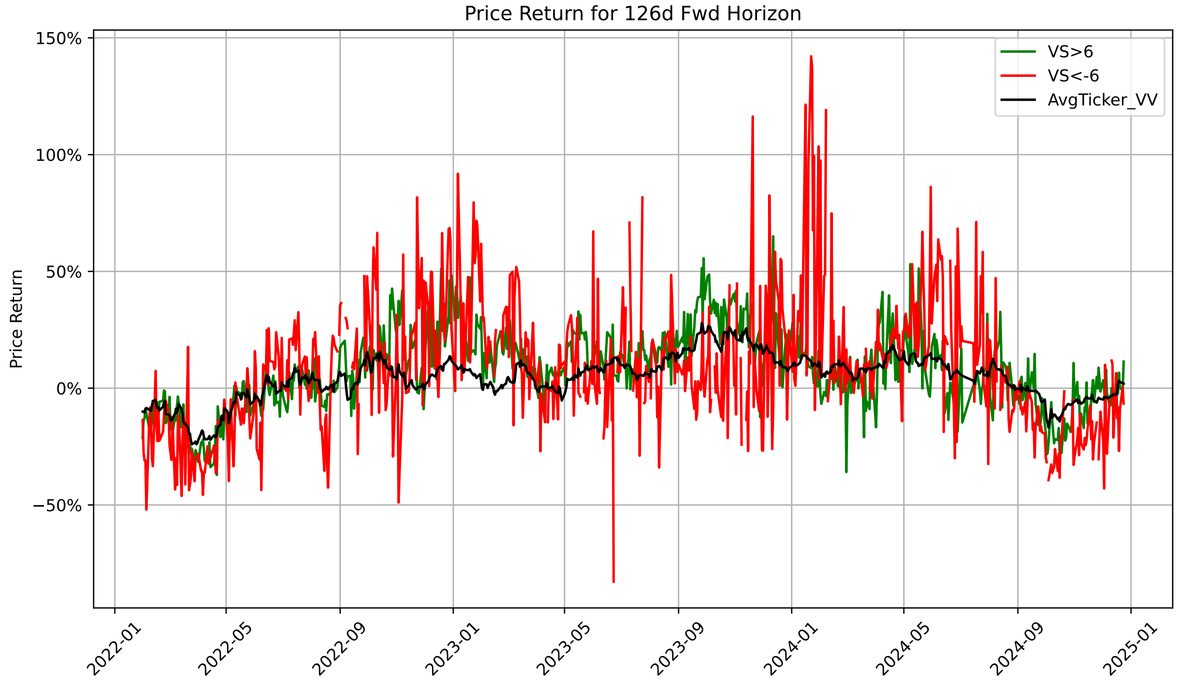

Price Return for 21d Fwd Horizon
Price Return
100%
80%
60%
40%
20%
0%
−20%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05
VS>6
VS<-6
AvgTicker_VV

63d Horizon

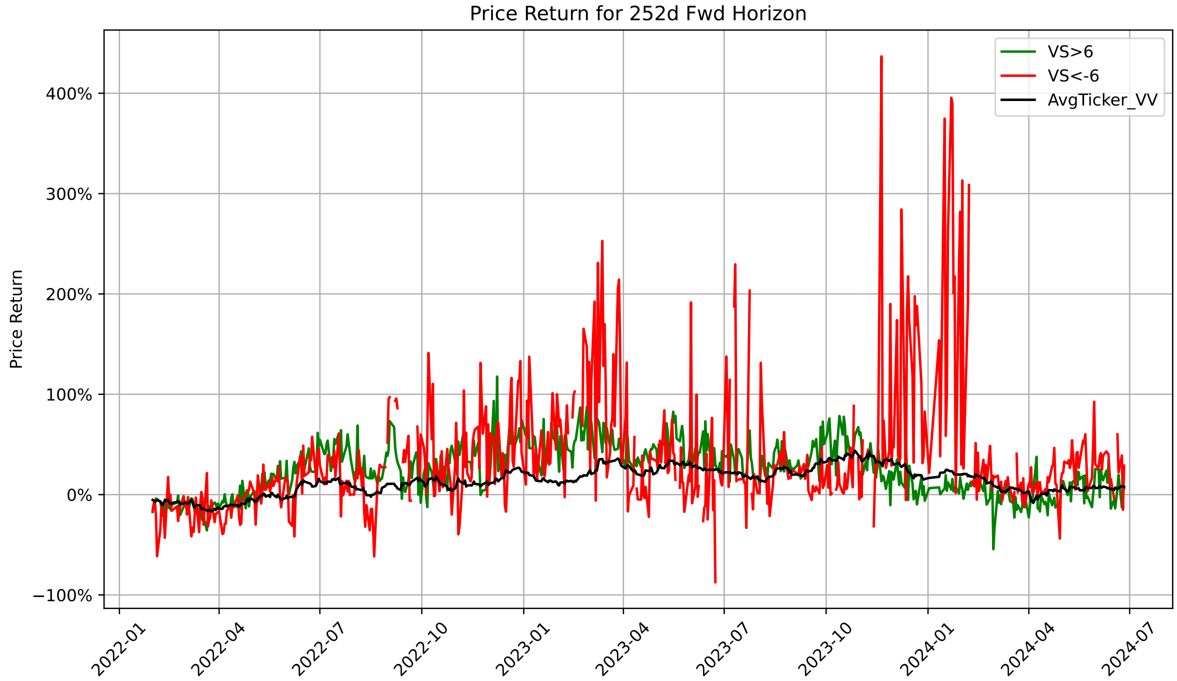


Price Return for 63d Fwd Horizon
VS>6
VS<-6
AvgTicker_VV
Price Return
75%
50%
25%
0%
−25%
−50%
−75%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05

126d Horizon

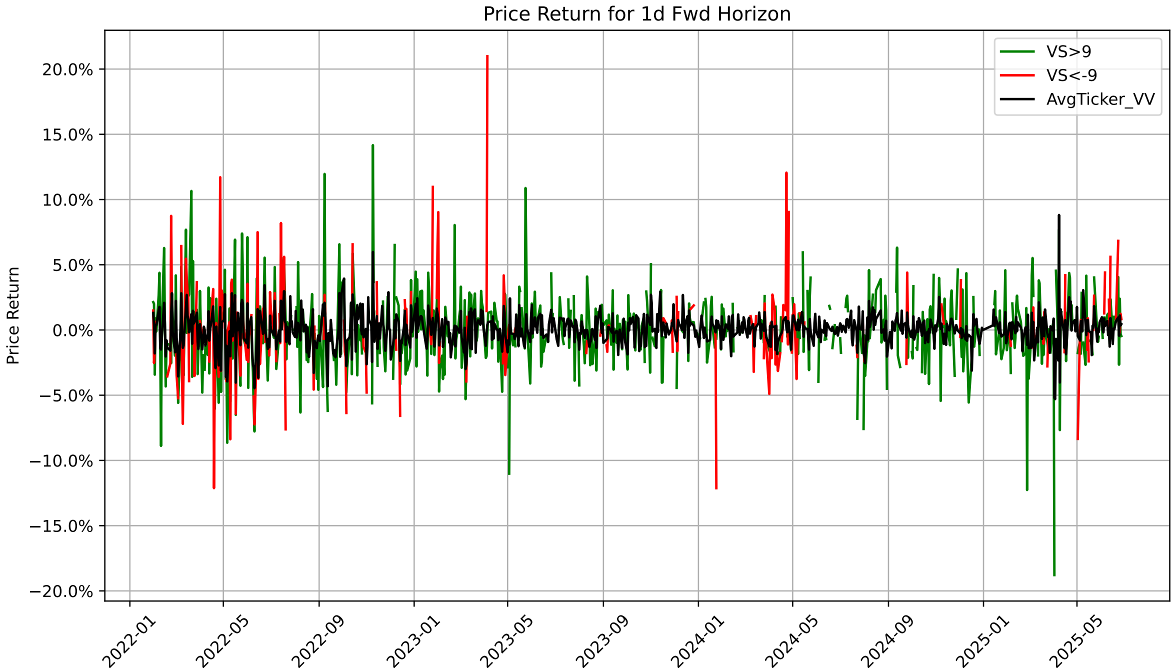


252d Horizon

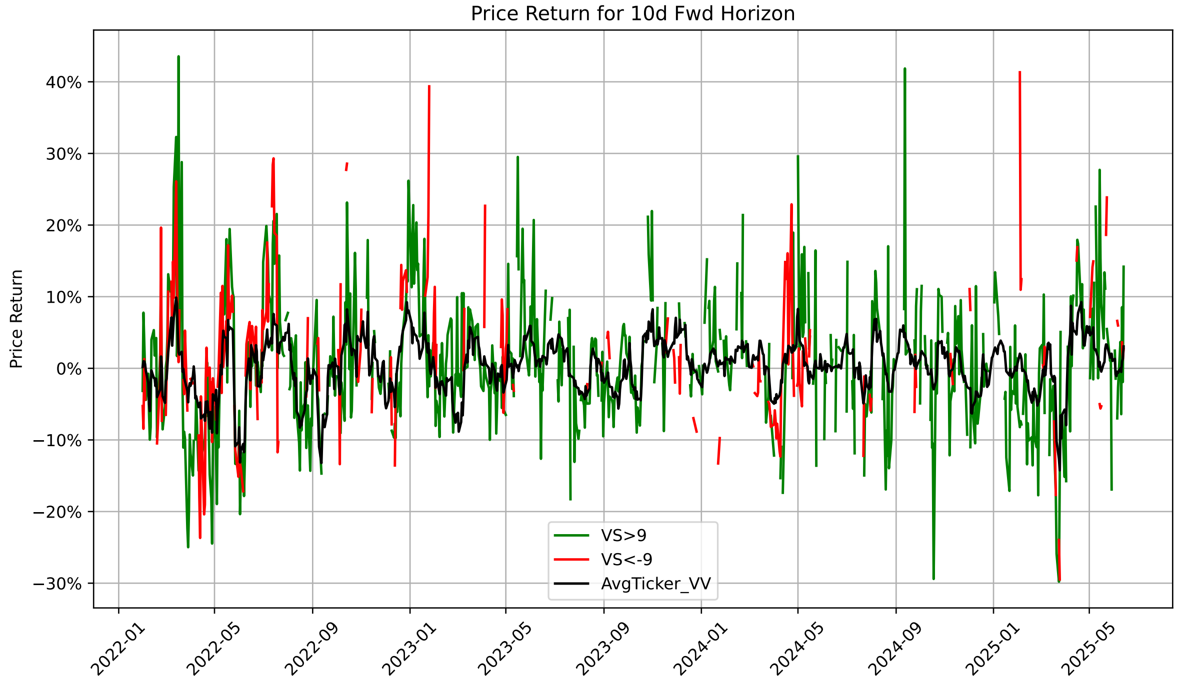


VS > 9 vs VS < -9

1d Horizon

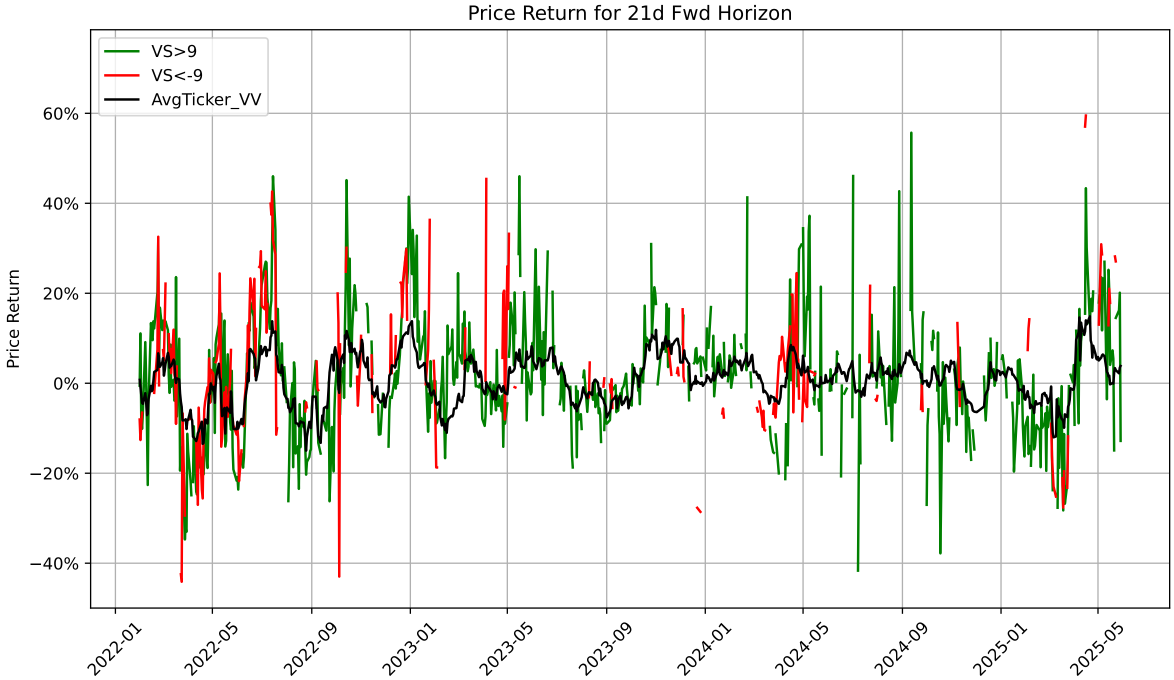


10d Horizon



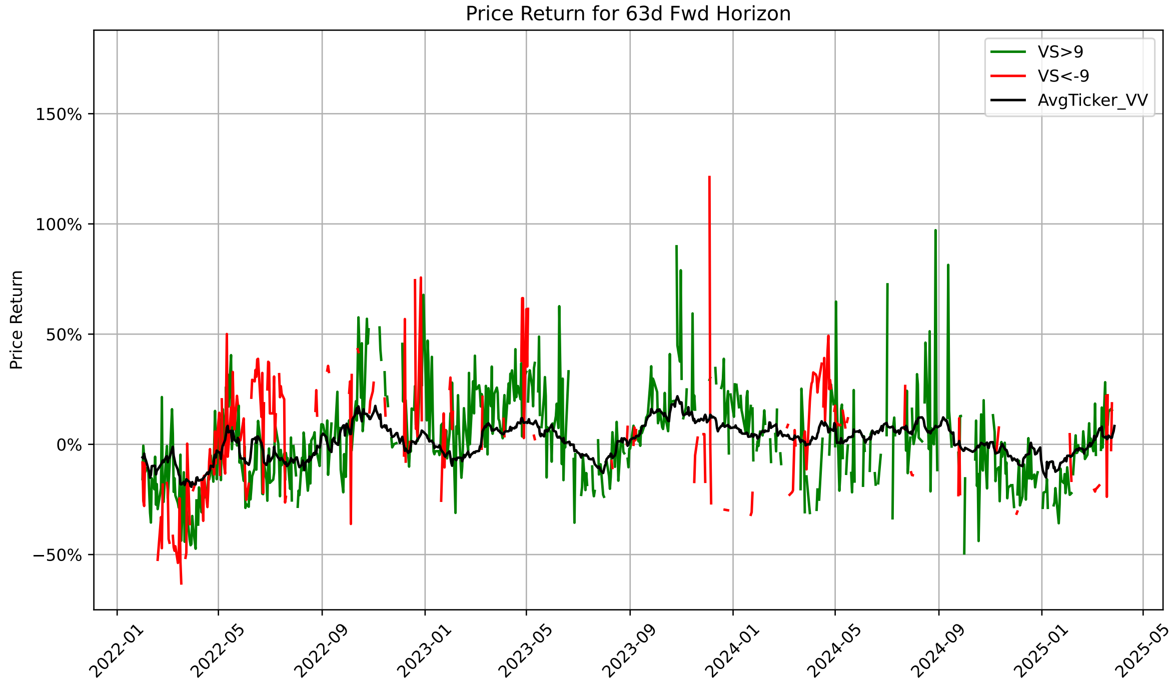
Price Return for 10d Fwd Horizon
Price Return
40%
30%
20%
10%
0%
−10%
−20%
−30%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05
VS>9
VS<-9
AvgTicker_VV

21d Horizon



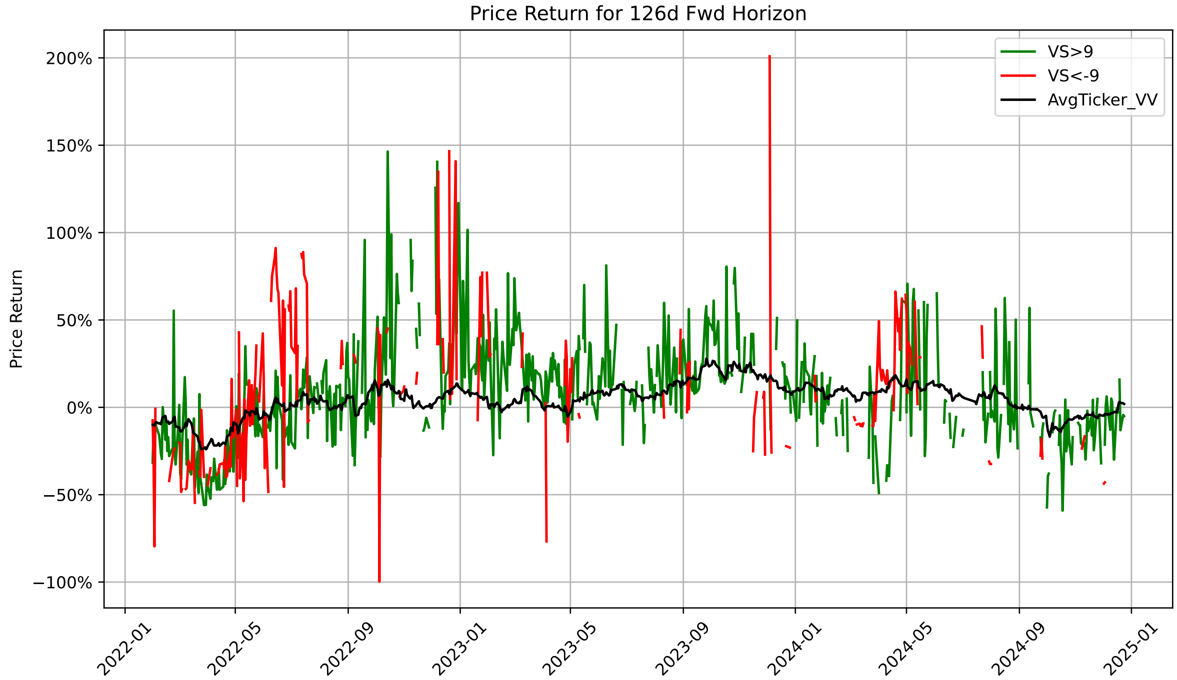
Price Return for 21d Fwd Horizon
VS>9
VS<-9
AvgTicker_VV
Price Return
60%
40%
20%
0%
−20%
−40%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05

63d Horizon

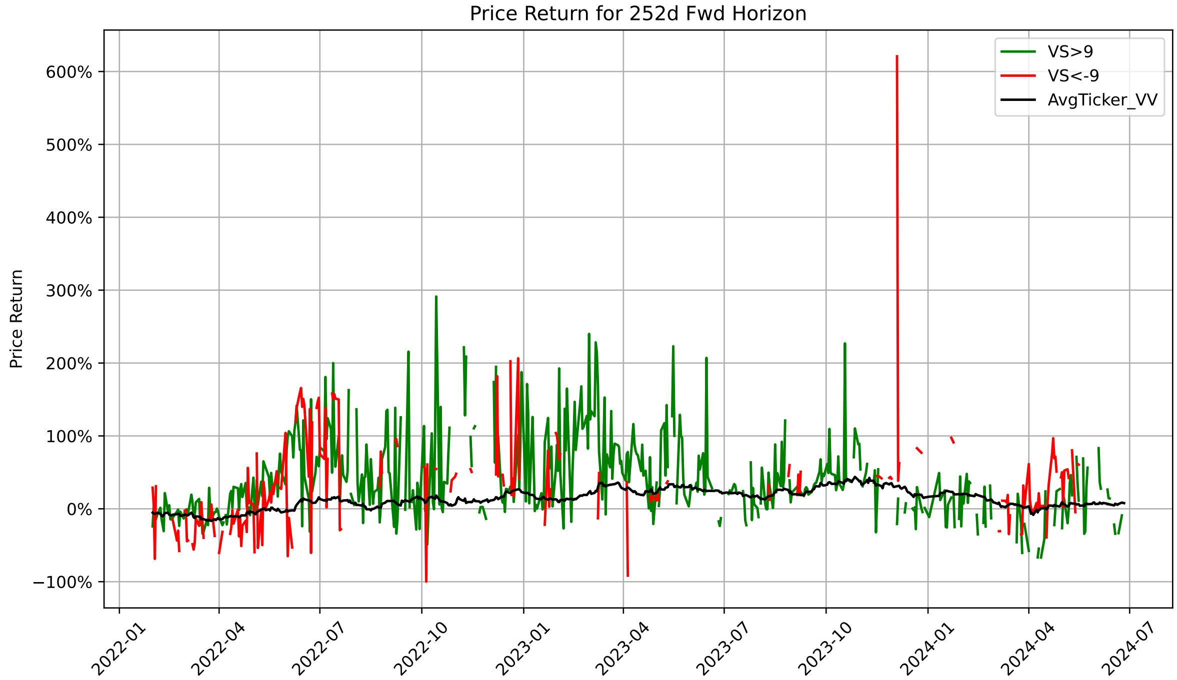


Price Return for 63d Fwd Horizon
VS>9
VS<-9
AvgTicker_VV
Price Return
150%
100%
50%
0%
−50%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05

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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	NVDA	0.27%	646.0	MSTR	0.72%	141.0
1	GBTC	0.79%	128.0	SBUX	0.36%	160.0
1	AMC	0.58%	170.0	KALU	0.24%	222.0
1	ETRN	0.85%	97.0	ORLY	0.32%	162.0
1	X	0.24%	334.0	GBTC	0.64%	79.0
1	AVGO	0.31%	237.0	VST	0.23%	217.0
1	ON	0.19%	377.0	SNY	0.21%	217.0
1	CCL	0.46%	139.0	WFC	0.16%	289.0
1	VST	0.31%	203.0	FIS	0.26%	175.0
1	TDG	0.18%	339.0	ORCL	0.46%	97.0
1	ORCL	0.15%	354.0	FITB	0.22%	196.0
1	INTU	0.35%	150.0	KEY	0.22%	195.0
1	CZR	0.25%	212.0	BAC	0.2%	211.0
1	AMAT	0.1%	526.0	TEVA	0.36%	113.0
1	PWR	0.16%	315.0	CCL	0.31%	129.0
1	TEVA	0.35%	143.0	WYNN	0.25%	160.0

1	CYH	0.21%	236.0	NVS	0.14%	258.0
1	AA	0.25%	189.0	B	0.11%	314.0
1	JPM	0.25%	174.0	MS	0.96%	35.0
1	DHI	0.12%	374.0	TRGP	0.32%	105.0
1	WYNN	0.41%	99.0	PCG	0.18%	179.0
1	MS	0.12%	334.0	IRM	0.23%	141.0
1	VFC	0.28%	143.0	LEN	0.63%	50.0
1	ACGL	0.22%	179.0	GME	0.27%	112.0
1	AAPL	0.2%	189.0	RIO	0.14%	222.0
1	FCX	0.21%	174.0	CSTM	0.37%	77.0
1	PHM	0.1%	356.0	CDNS	0.21%	130.0
1	COST	0.18%	188.0	HCA	0.12%	216.0
1	BHC	0.13%	252.0	ON	0.44%	59.0
1	VNO	0.17%	191.0	AZO	0.22%	107.0

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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	2.36%	650.0	MSTR	4.73%	126.0
10	VST	6.79%	189.0	VST	2.59%	212.0
10	X	3.81%	331.0	CDNS	2.51%	131.0
10	AVGO	3.68%	234.0	NFLX	2.55%	117.0
10	GBTC	6.61%	115.0	AVGO	3.05%	91.0
10	ETRN	8.54%	85.0	META	1.69%	154.0
10	TEVA	4.24%	144.0	HSBC	0.65%	390.0
10	PWR	1.94%	312.0	NVS	0.91%	258.0
10	TDG	1.53%	315.0	SLV	0.72%	308.0
10	ON	1.36%	343.0	TRGP	2.08%	104.0
10	AMAT	0.8%	532.0	WYNN	1.27%	167.0
10	PHM	1.1%	364.0	GWW	1.26%	166.0
10	COST	2.07%	189.0	QCOM	2.46%	84.0
10	INTU	2.53%	136.0	AMD	3.1%	65.0
10	CMG	1.09%	295.0	ETRN	1.93%	104.0
10	TRGP	3.08%	101.0	GS	0.97%	200.0
10	CZR	1.3%	230.0	TEVA	1.64%	117.0
10	DHI	0.77%	373.0	UNH	1.79%	107.0
10	ORCL	0.76%	371.0	GE	1.39%	135.0
10	MU	0.87%	318.0	MSI	0.91%	205.0
10	ACGL	1.59%	170.0	IRM	1.3%	142.0
10	CDNS	1.13%	239.0	LW	0.64%	278.0
10	LLY	2.04%	131.0	THC	3.27%	53.0
10	GE	1.65%	162.0	GBTC	2.09%	83.0
10	JPM	1.45%	176.0	PWR	2.35%	73.0
10	FCX	1.36%	176.0	BAC	0.81%	212.0
10	AMC	1.33%	180.0	AZN	1.27%	132.0
10	MSFT	1.24%	180.0	ABBV	0.51%	315.0
10	WYNN	1.79%	123.0	SBUX	1.02%	155.0
10	EXPE	7.5%	28.0	MS	4.67%	33.0

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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	5.46%	641.0	MSTR	10.33%	136.0
21	X	9.49%	309.0	VST	5.29%	210.0
21	VST	12.7%	181.0	HSBC	1.63%	384.0
21	ETRN	18.24%	88.0	META	3.93%	155.0
21	AVGO	7.03%	222.0	TSLA	3.26%	176.0
21	GBTC	11.38%	124.0	CDNS	4.16%	138.0
21	TEVA	8.62%	146.0	NVS	2.05%	258.0
21	TDG	3.49%	309.0	AVGO	5.74%	92.0
21	PWR	3.49%	307.0	GBTC	5.71%	90.0
21	PHM	2.51%	373.0	NFLX	4.23%	115.0
21	MU	2.75%	305.0	TRGP	4.63%	102.0
21	AMAT	1.42%	529.0	LUMN	5.47%	84.0
21	CMG	2.5%	289.0	IRM	3.18%	143.0
21	GE	3.98%	171.0	GWW	2.75%	163.0
21	ORCL	1.88%	362.0	GILD	1.37%	312.0
21	ON	1.95%	341.0	BAC	2.02%	210.0
21	LLY	4.31%	137.0	AMZN	1.82%	225.0
21	INTU	4.17%	135.0	MSI	2.0%	196.0
21	COST	2.84%	188.0	LW	1.36%	281.0
21	GOOGL	0.93%	550.0	ETRN	3.99%	95.0
21	AMD	1.38%	372.0	BUD	1.07%	351.0
21	MSFT	2.8%	177.0	WFC	1.28%	286.0
21	MS	1.28%	371.0	ABBV	1.17%	304.0
21	AZO	2.36%	198.0	WYNN	2.19%	162.0
21	FCX	2.68%	172.0	SLV	1.12%	307.0
21	LVS	4.43%	100.0	GME	3.49%	98.0
21	JPM	2.75%	159.0	GS	1.7%	200.0
21	EXPE	16.02%	27.0	CAH	2.72%	122.0
21	QQQ	0.89%	471.0	GNRC	1.57%	210.0
21	CDNS	2.14%	195.0	THC	6.2%	53.0

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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	16.71%	601.0	VST	17.32%	211.0
63	VST	23.28%	153.0	MSTR	22.56%	135.0
63	ETRN	41.29%	84.0	HSBC	6.28%	369.0
63	PHM	10.01%	346.0	TSLA	13.68%	162.0
63	X	12.55%	258.0	META	13.91%	151.0
63	GE	18.25%	168.0	GBTC	24.23%	86.0
63	AMAT	5.36%	545.0	GME	16.91%	103.0
63	TDG	8.1%	323.0	NFLX	14.04%	119.0
63	AMD	6.52%	372.0	GILD	5.32%	307.0
63	LLY	16.71%	134.0	AVGO	16.48%	87.0
63	AVGO	10.5%	213.0	HCA	6.96%	196.0
63	GBTC	18.81%	118.0	POST	4.07%	333.0
63	CMG	7.38%	296.0	GS	6.46%	201.0
63	VNO	8.99%	217.0	TMUS	4.02%	318.0
63	QQQ	3.7%	493.0	WFC	4.05%	282.0
63	ORCL	5.28%	337.0	CAH	9.07%	122.0
63	PWR	6.02%	295.0	TRGP	11.06%	100.0
63	AZO	6.81%	224.0	BAC	5.45%	196.0
63	LVS	15.05%	99.0	CDNS	8.34%	124.0
63	MSFT	7.53%	188.0	NVS	4.1%	241.0
63	MU	4.62%	296.0	GWW	6.44%	153.0
63	ON	3.86%	335.0	TEVA	8.46%	112.0
63	DHI	3.66%	350.0	ISRG	5.34%	165.0
63	COST	5.97%	209.0	CCL	6.77%	130.0
63	GOOGL	2.38%	512.0	GE	6.55%	134.0
63	THC	3.8%	308.0	MSI	4.97%	173.0
63	WDC	13.51%	85.0	ACGL	5.8%	136.0
63	TEVA	8.46%	135.0	PCG	3.6%	180.0
63	GWW	8.86%	121.0	PWR	11.75%	54.0
63	CAH	6.54%	151.0	ORLY	4.59%	138.0

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

Period examined: All model dates from 2022-01-31 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	45.54%	570.0	MSTR	94.61%	132.0
126	AMAT	15.28%	510.0	VST	34.38%	214.0
126	VST	59.12%	127.0	META	33.4%	140.0
126	TDG	20.83%	289.0	GBTC	57.0%	82.0
126	PHM	20.9%	283.0	HSBC	12.01%	342.0
126	QQQ	11.0%	462.0	NFLX	33.12%	115.0
126	AMD	14.04%	362.0	TMUS	10.04%	314.0
126	VNO	21.33%	222.0	WFC	10.67%	274.0
126	GE	34.8%	131.0	GILD	9.9%	282.0
126	PWR	14.89%	305.0	AVGO	32.41%	85.0
126	GBTC	41.6%	108.0	ISRG	17.25%	155.0
126	ORCL	14.56%	308.0	GE	19.95%	132.0
126	LLY	23.73%	171.0	GS	12.33%	201.0
126	CMG	15.19%	264.0	ACGL	18.07%	137.0
126	MU	13.6%	288.0	HCA	13.8%	179.0
126	DHI	10.46%	339.0	POST	8.18%	297.0
126	THC	13.59%	260.0	GWW	15.69%	154.0
126	AVGO	17.19%	188.0	CAH	19.61%	122.0
126	ETRN	39.61%	81.0	GME	25.45%	94.0
126	AZO	11.97%	240.0	CCL	19.58%	112.0
126	MS	7.66%	369.0	MSI	12.8%	165.0
126	MSFT	14.36%	196.0	SLV	7.55%	279.0
126	X	12.65%	215.0	TRGP	19.39%	99.0
126	ON	7.74%	348.0	TSLA	11.39%	142.0
126	COST	12.33%	215.0	TEVA	12.99%	111.0
126	LVS	29.27%	84.0	ORCL	14.69%	96.0
126	GOOGL	5.07%	467.0	CDNS	13.17%	107.0
126	CDNS	14.55%	162.0	AMZN	7.76%	178.0
126	TEVA	18.14%	122.0	JPM	10.34%	127.0
126	CAH	14.45%	142.0	GLD	6.29%	208.0

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

Period examined: All model dates from 2022-01-31 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	149.62%	480.0	MSTR	261.66%	129.0
252	GBTC	182.49%	108.0	VST	119.89%	212.0
252	AMAT	32.7%	457.0	META	82.91%	121.0
252	PHM	66.0%	220.0	GBTC	128.29%	70.0
252	AMD	39.45%	332.0	ACGL	50.67%	134.0
252	QQQ	25.8%	425.0	AVGO	81.12%	81.0
252	VNO	51.42%	210.0	TMUS	21.7%	295.0
252	LLY	61.4%	169.0	HSBC	24.27%	251.0
252	PWR	38.09%	268.0	NFLX	69.73%	87.0
252	TDG	42.92%	234.0	GE	52.5%	107.0
252	THC	60.13%	157.0	WFC	24.01%	224.0
252	ORCL	37.19%	251.0	ISRG	40.11%	130.0
252	GE	71.53%	124.0	GWW	33.15%	149.0
252	DHI	28.01%	273.0	MSI	30.29%	154.0
252	GOOGL	18.13%	408.0	POST	16.65%	279.0
252	ON	22.62%	301.0	GS	26.22%	177.0
252	MSFT	34.84%	195.0	TRGP	47.55%	89.0
252	CMG	34.09%	188.0	SLV	19.29%	217.0
252	X	27.46%	200.0	CAH	34.99%	118.0
252	LEN	25.05%	194.0	ADBE	27.97%	143.0
252	ETRN	59.05%	76.0	ORCL	43.27%	92.0
252	COST	26.38%	166.0	HCA	22.19%	154.0
252	AZO	19.52%	224.0	JPM	29.45%	116.0
252	VST	80.48%	51.0	AMZN	21.75%	148.0
252	MU	17.87%	222.0	IRM	27.75%	115.0
252	MS	14.3%	277.0	GLD	16.61%	190.0
252	CPRT	28.31%	121.0	CCL	33.91%	87.0
252	CAH	33.84%	98.0	GILD	13.11%	219.0
252	HLT	25.36%	130.0	TEVA	36.93%	76.0
252	TEVA	29.27%	109.0	GME	38.18%	73.0

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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AVGO	0.54%	118.0	TSLA	0.89%	73.0
1	ORCL	0.4%	146.0	LUMN	1.03%	38.0
1	VST	0.29%	153.0	GILD	0.39%	97.0
1	GBTC	0.96%	44.0	SBUX	0.59%	56.0
1	CCL	0.48%	57.0	CVS	0.37%	82.0
1	MS	0.32%	81.0	TFC	0.4%	66.0
1	JPM	0.29%	86.0	WFC	0.38%	69.0
1	CZR	0.8%	30.0	ORLY	0.31%	84.0
1	ACGL	0.22%	106.0	EXPE	0.29%	88.0
1	META	0.34%	68.0	MS	1.39%	18.0
1	THC	0.15%	155.0	FIS	0.35%	70.0
1	INTU	0.25%	90.0	ZTS	0.2%	122.0
1	CYH	0.19%	115.0	BAC	0.35%	69.0
1	NVDA	0.13%	173.0	CSTM	2.5%	9.0
1	PWR	0.45%	46.0	KEY	0.27%	81.0
1	GS	0.61%	32.0	NVS	0.27%	79.0
1	MOS	0.16%	122.0	BUD	0.15%	140.0
1	AAPL	0.17%	109.0	SLV	0.23%	89.0
1	WYNN	1.37%	13.0	FITB	0.44%	42.0
1	VFC	0.31%	51.0	PWR	0.46%	40.0
1	GOOGL	0.11%	140.0	VNO	0.3%	60.0
1	X	0.12%	117.0	IRM	0.61%	28.0
1	ELAN	0.2%	60.0	VZ	0.14%	125.0
1	VNO	0.49%	23.0	NAVI	0.22%	75.0
1	CTLT	0.14%	73.0	BALL	0.26%	60.0
1	AZO	0.44%	23.0	T	0.25%	61.0
1	TMUS	0.28%	34.0	GE	0.46%	29.0
1	AA	0.26%	36.0	CLF	0.2%	67.0
1	CAH	0.2%	46.0	B	0.19%	71.0
1	NFLX	0.38%	24.0	AMAT	1.16%	11.0

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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	VST	7.48%	138.0	TSLA	3.55%	70.0
10	AVGO	6.06%	107.0	LUMN	6.76%	32.0
10	X	3.41%	120.0	HSBC	1.47%	144.0
10	GBTC	7.87%	34.0	GILD	2.12%	98.0
10	JPM	2.38%	93.0	VFC	4.47%	39.0
10	NVDA	1.23%	176.0	EXPE	1.97%	84.0
10	MSTR	2.64%	80.0	QCOM	2.59%	59.0
10	META	2.91%	70.0	WFC	2.13%	70.0
10	INTU	2.66%	76.0	PWR	3.67%	39.0
10	TRGP	2.79%	69.0	BAC	1.96%	72.0
10	CAH	2.9%	62.0	CVS	1.64%	81.0
10	THC	1.09%	163.0	BUD	0.95%	134.0
10	CDNS	2.67%	62.0	IRM	4.35%	29.0
10	CCL	3.2%	51.0	LNC	3.58%	35.0
10	ORCL	0.98%	148.0	VNO	2.02%	60.0
10	TEVA	3.1%	42.0	MS	7.22%	16.0
10	PWR	2.41%	52.0	CSCO	1.63%	66.0
10	MS	1.21%	95.0	AZN	2.43%	44.0
10	TMUS	3.17%	35.0	FITB	2.46%	43.0
10	AA	2.51%	44.0	T	1.67%	56.0
10	ACGL	0.92%	109.0	UNH	2.27%	41.0
10	BBY	4.34%	23.0	TEVA	2.39%	38.0
10	MU	1.16%	85.0	MSTR	6.76%	13.0
10	NFLX	7.32%	12.0	WYNN	1.39%	62.0
10	CTLT	1.03%	75.0	NEM	1.0%	83.0
10	MNST	1.68%	45.0	GS	4.86%	17.0
10	COST	1.54%	48.0	CMA	0.82%	95.0
10	XOM	3.23%	22.0	NVS	0.93%	82.0
10	OXY	3.32%	20.0	ZION	0.9%	84.0
10	CZR	1.84%	33.0	VZ	0.57%	130.0

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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	VST	15.57%	129.0	LUMN	22.19%	28.0
21	AVGO	12.98%	93.0	TSLA	7.55%	69.0
21	X	6.82%	103.0	GILD	5.11%	98.0
21	NVDA	3.76%	165.0	HSBC	3.02%	133.0
21	GBTC	13.44%	35.0	WFC	5.45%	65.0
21	CAH	6.98%	60.0	BUD	2.3%	125.0
21	ORCL	2.79%	143.0	VNO	4.74%	55.0
21	META	6.54%	61.0	VFC	6.59%	37.0
21	INTU	5.53%	71.0	IRM	8.25%	29.0
21	JPM	4.09%	81.0	BAC	3.24%	70.0
21	MSTR	4.23%	69.0	EXPE	2.84%	76.0
21	THC	1.67%	169.0	SLV	2.19%	87.0
21	MU	3.62%	76.0	LNC	5.59%	34.0
21	TRGP	3.93%	66.0	PWR	5.8%	32.0
21	CDNS	5.53%	46.0	MS	15.18%	12.0
21	PWR	4.76%	48.0	VZ	1.43%	127.0
21	TEVA	4.81%	45.0	HCA	3.57%	49.0
21	MS	2.17%	98.0	CMA	1.84%	90.0
21	TMUS	4.81%	39.0	T	3.06%	54.0
21	AA	4.19%	41.0	ZION	2.04%	80.0
21	ELAN	2.98%	57.0	CSCO	2.69%	60.0
21	NFLX	12.79%	13.0	FITB	4.27%	37.0
21	MNST	4.37%	35.0	HON	1.65%	94.0
21	ACGL	1.39%	98.0	FIS	2.73%	57.0
21	BA	4.11%	33.0	QCOM	2.86%	54.0
21	GME	10.21%	13.0	NVS	1.93%	80.0
21	VICI	4.39%	30.0	ABBV	1.38%	108.0
21	CTLT	2.01%	63.0	USB	1.69%	87.0
21	AMC	2.14%	59.0	LVS	3.54%	41.0
21	GLD	5.92%	21.0	ISRG	2.63%	54.0

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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	VST	35.99%	101.0	TSLA	30.77%	57.0
63	AVGO	18.2%	76.0	HSBC	11.29%	116.0
63	X	16.02%	56.0	GILD	14.2%	87.0
63	NVDA	5.07%	132.0	WFC	12.87%	59.0
63	CAH	11.84%	51.0	CCL	20.41%	32.0
63	ORCL	5.24%	112.0	EXPE	12.27%	52.0
63	GOOGL	5.43%	97.0	NFLX	21.79%	29.0
63	MNST	16.94%	26.0	MSTR	45.91%	11.0
63	GE	11.66%	36.0	BAC	8.22%	55.0
63	COST	7.91%	52.0	SLV	5.56%	80.0
63	MS	4.3%	94.0	T	10.75%	41.0
63	TRGP	7.72%	51.0	CSCO	9.18%	47.0
63	META	10.3%	34.0	WYNN	6.27%	53.0
63	BA	9.43%	36.0	IRM	15.05%	22.0
63	GWW	5.69%	55.0	TMUS	14.75%	22.0
63	JPM	6.84%	45.0	BUD	3.24%	94.0
63	INTU	6.69%	44.0	VZ	2.71%	109.0
63	TDG	2.94%	71.0	GT	9.96%	25.0
63	NFLX	26.09%	8.0	B	4.74%	50.0
63	GLD	11.86%	17.0	NVS	3.72%	63.0
63	GBTC	15.08%	13.0	CHTR	4.2%	54.0
63	AZO	6.81%	27.0	GS	14.11%	16.0
63	TMUS	5.38%	32.0	AA	9.8%	23.0
63	PWR	3.46%	45.0	CDNS	4.74%	46.0
63	AZN	9.43%	15.0	META	7.41%	28.0
63	GME	15.74%	8.0	VNO	5.73%	36.0
63	T	20.23%	6.0	HCA	5.98%	34.0
63	LW	3.15%	37.0	UAA	23.41%	8.0
63	LNC	3.8%	25.0	LUMN	6.77%	26.0
63	CTLT	2.72%	34.0	AMZN	3.03%	55.0

VaR Adjusted V-Scores: P365D, 126d Horizon

Period examined: All model dates from 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	VST	56.27%	75.0	HSBC	25.55%	87.0
126	AVGO	34.26%	55.0	GILD	28.32%	65.0
126	CAH	22.79%	47.0	WFC	24.06%	50.0
126	MS	11.73%	66.0	NFLX	42.28%	26.0
126	BA	22.23%	31.0	EXPE	24.12%	35.0
126	MOS	7.32%	92.0	TSLA	21.0%	38.0
126	MSTR	23.96%	27.0	T	25.19%	31.0
126	COST	11.67%	50.0	MSTR	124.68%	5.0
126	TRGP	16.94%	32.0	CSCO	19.34%	31.0
126	TMUS	18.32%	27.0	CVS	11.83%	49.0
126	META	12.71%	25.0	SLV	9.6%	57.0
126	TDG	6.47%	49.0	CCL	35.89%	15.0
126	JPM	20.76%	15.0	GBTC	40.23%	13.0
126	PWR	6.16%	45.0	TMUS	25.97%	18.0
126	AZO	10.64%	22.0	VNO	29.77%	15.0
126	MNST	12.39%	14.0	META	23.28%	17.0
126	X	10.43%	15.0	BUD	5.72%	66.0
126	CMA	17.9%	6.0	GE	15.11%	24.0
126	GT	18.79%	5.0	AMZN	10.67%	30.0
126	HLT	4.38%	21.0	GLD	18.68%	16.0
126	GE	29.91%	3.0	AZO	16.36%	18.0
126	GWW	2.25%	38.0	ORLY	5.42%	51.0
126	CPRT	3.49%	22.0	LNC	14.88%	18.0
126	NVDA	0.8%	93.0	GS	14.18%	16.0
126	ISRG	24.41%	3.0	JAZZ	10.04%	22.0
126	CCL	12.21%	5.0	ISRG	10.02%	22.0
126	GLD	28.13%	2.0	TRGP	26.39%	8.0
126	CSCO	25.22%	2.0	X	22.25%	8.0
126	T	24.92%	2.0	BAC	3.95%	42.0
126	NEM	48.74%	1.0	CHTR	4.44%	37.0

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 2025-04-03 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AVGO	1.25%	37.0	WDC	2.12%	17.0
1	X	0.81%	53.0	MS	1.74%	14.0
1	CCL	0.97%	41.0	SBUX	0.72%	30.0
1	ORCL	1.46%	27.0	BAC	1.4%	15.0
1	VST	0.76%	45.0	FIS	0.59%	27.0
1	CYH	1.46%	22.0	GME	1.69%	9.0
1	GBTC	1.24%	24.0	FCX	1.89%	8.0
1	META	0.74%	37.0	PWR	0.67%	20.0
1	THC	0.95%	28.0	KALU	1.29%	10.0
1	CZR	2.71%	9.0	FITB	0.58%	22.0
1	NVDA	0.54%	45.0	ZTS	0.34%	37.0
1	VFC	0.69%	35.0	CSTM	6.3%	2.0
1	CDNS	0.44%	54.0	GE	6.07%	2.0
1	JPM	0.59%	37.0	NVS	0.94%	12.0
1	MSTR	0.9%	23.0	HLT	0.64%	17.0
1	AMC	0.55%	37.0	NAVI	0.45%	23.0
1	MOS	1.14%	17.0	VNO	0.41%	25.0
1	INTU	0.48%	40.0	BUD	0.22%	45.0
1	UAA	0.62%	31.0	SNY	0.83%	12.0
1	MU	0.79%	18.0	CVS	0.45%	21.0
1	CSTM	0.37%	36.0	SLV	0.87%	10.0
1	ELAN	0.61%	21.0	KEY	0.66%	13.0
1	NFLX	0.77%	16.0	XOM	0.38%	22.0
1	GME	3.04%	4.0	ZION	0.68%	12.0
1	GOOGL	0.33%	35.0	BALL	0.73%	11.0
1	GS	0.64%	18.0	THC	3.87%	2.0
1	BBY	0.37%	28.0	HON	0.54%	14.0
1	CPRT	0.46%	22.0	CMA	0.24%	30.0
1	DHI	4.21%	2.0	QQQ	0.51%	14.0
1	ACGL	0.34%	20.0	LNC	1.19%	6.0

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 2025-04-03 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	VST	11.73%	35.0	PWR	8.65%	17.0
10	NVDA	7.98%	42.0	WDC	10.45%	14.0
10	AVGO	10.19%	28.0	TSLA	7.28%	13.0
10	X	6.48%	44.0	HON	6.13%	15.0
10	CCL	8.06%	32.0	BUD	2.33%	37.0
10	MU	13.28%	18.0	MS	7.11%	12.0
10	GBTC	10.81%	22.0	FIS	3.7%	23.0
10	ORCL	8.64%	27.0	FITB	3.9%	21.0
10	META	6.79%	34.0	GSK	4.49%	18.0
10	CDNS	4.56%	48.0	QCOM	4.18%	19.0
10	INTU	7.09%	29.0	BAC	5.66%	14.0
10	THC	8.1%	23.0	KEY	6.48%	12.0
10	JPM	4.42%	36.0	AAP	8.11%	9.0
10	CSTM	5.71%	27.0	MU	10.25%	7.0
10	BBY	7.02%	19.0	NVS	5.12%	14.0
10	TEVA	6.28%	18.0	CLF	9.85%	7.0
10	GOOGL	3.06%	34.0	NAVI	3.41%	20.0
10	AMC	2.6%	37.0	MSFT	4.23%	15.0
10	UAA	3.96%	24.0	KALU	6.92%	9.0
10	NFLX	12.66%	7.0	HSBC	2.62%	23.0
10	AMAT	6.77%	12.0	QQQ	4.61%	13.0
10	GE	6.92%	11.0	EXPE	2.12%	27.0
10	CZR	7.41%	10.0	AMD	4.59%	12.0
10	AA	3.5%	21.0	CCL	5.98%	9.0
10	CAH	5.28%	13.0	ELAN	17.76%	3.0
10	MSTR	2.81%	24.0	VNO	2.79%	19.0
10	MOS	4.27%	15.0	ZION	5.86%	9.0
10	ELAN	3.19%	17.0	GNRC	3.23%	16.0
10	WYNN	10.8%	5.0	LVS	3.38%	15.0
10	HLT	7.21%	7.0	TXN	8.31%	6.0

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 2025-04-03 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	VST	25.32%	32.0	WDC	22.31%	10.0
21	NVDA	19.11%	30.0	MU	29.31%	7.0
21	AVGO	29.3%	18.0	PWR	18.06%	11.0
21	X	15.5%	32.0	HON	11.97%	14.0
21	META	15.56%	30.0	CCL	20.76%	8.0
21	ORCL	19.9%	23.0	TSLA	18.29%	9.0
21	INTU	15.56%	27.0	VNO	10.13%	16.0
21	MU	27.54%	15.0	BUD	5.3%	30.0
21	GBTC	19.3%	20.0	MS	18.51%	8.0
21	THC	20.19%	19.0	FITB	9.59%	15.0
21	AMC	11.33%	29.0	BAC	11.67%	12.0
21	CCL	14.58%	21.0	AMZN	8.53%	16.0
21	CYH	20.4%	15.0	LVS	10.41%	13.0
21	CDNS	7.67%	36.0	MSFT	11.19%	12.0
21	CSTM	14.38%	17.0	KALU	18.94%	7.0
21	JPM	8.23%	28.0	KEY	10.78%	12.0
21	UAA	11.6%	18.0	GNRC	9.86%	13.0
21	GOOGL	6.26%	29.0	HCA	8.52%	15.0
21	BBY	9.95%	17.0	AMD	15.2%	8.0
21	AMAT	16.11%	10.0	AAP	17.25%	7.0
21	TEVA	10.67%	15.0	NAVI	7.38%	14.0
21	CAH	10.1%	13.0	ZTS	3.66%	28.0
21	NFLX	19.96%	6.0	HSBC	5.82%	17.0
21	HLT	16.43%	7.0	QCOM	6.87%	14.0
21	NAVI	22.43%	5.0	EXPE	4.32%	22.0
21	AA	7.39%	15.0	USB	11.91%	7.0
21	GE	10.5%	10.0	FIS	4.9%	17.0
21	ELAN	8.2%	12.0	CSCO	7.16%	11.0
21	GS	8.94%	10.0	QQQ	6.88%	11.0
21	CZR	11.14%	8.0	ELAN	24.94%	3.0

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 2025-06-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CCL	0.98%	19.0	SBUX	1.1%	11.0
1	ORCL	5.06%	3.0	WDC	1.52%	7.0
1	AVGO	0.83%	17.0	CZR	3.46%	3.0
1	VST	1.09%	12.0	AAPL	0.98%	7.0
1	GS	1.23%	8.0	HLT	0.74%	9.0
1	MSTR	2.74%	3.0	LEN	1.43%	4.0
1	THC	0.57%	14.0	NEM	0.86%	6.0
1	MOS	1.94%	4.0	XOM	0.85%	6.0
1	NVDA	0.5%	15.0	BALL	0.84%	5.0
1	ELAN	0.75%	9.0	BHC	2.11%	2.0
1	META	0.94%	7.0	GNRC	1.04%	4.0
1	INTC	6.42%	1.0	ORCL	3.99%	1.0
1	AA	3.16%	2.0	LUMN	1.29%	3.0
1	GOOGL	0.7%	8.0	WFC	0.63%	6.0
1	CSTM	0.29%	18.0	LVS	0.53%	7.0
1	FSUGY	0.36%	14.0	DHI	0.46%	8.0
1	JPM	0.44%	11.0	BMY	0.41%	9.0
1	INTU	0.43%	11.0	GILD	1.16%	3.0
1	CDNS	0.26%	15.0	CVS	0.58%	6.0
1	BA	0.77%	5.0	NAVI	0.37%	9.0
1	WYNN	0.51%	7.0	SNY	0.47%	7.0
1	KEY	0.44%	7.0	INTC	0.81%	4.0
1	TXN	0.75%	4.0	GME	0.52%	6.0
1	X	0.22%	12.0	TFC	0.44%	7.0
1	MU	0.81%	3.0	PWR	0.38%	8.0
1	GBTC	0.8%	3.0	SPY	0.6%	5.0
1	BIIB	2.12%	1.0	AMD	0.99%	3.0
1	B	0.96%	2.0	MS	0.59%	5.0
1	TDG	0.37%	5.0	LLY	0.29%	10.0
1	QQQ	0.59%	3.0	KALU	0.87%	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 2025-06-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	ORCL	20.69%	3.0	WDC	10.17%	4.0
10	CCL	5.65%	10.0	PWR	4.7%	6.0
10	NVDA	5.39%	10.0	XOM	7.65%	3.0
10	JPM	5.43%	8.0	CZR	10.75%	2.0
10	AVGO	4.05%	9.0	AMD	10.55%	2.0
10	THC	3.9%	7.0	SBUX	3.01%	7.0
10	MU	22.06%	1.0	FITB	6.9%	3.0
10	WYNN	6.53%	3.0	CVS	5.15%	4.0
10	GS	9.52%	2.0	NEM	5.06%	4.0
10	META	2.89%	6.0	MS	4.42%	4.0
10	VST	4.75%	3.0	INTC	7.44%	2.0
10	ZION	2.68%	5.0	WFC	4.47%	3.0
10	AA	6.58%	2.0	GNRC	4.36%	3.0
10	AMAT	5.71%	2.0	BALL	4.28%	3.0
10	MS	4.94%	2.0	VST	12.18%	1.0
10	CZR	9.83%	1.0	TFC	2.86%	4.0
10	PHM	3.19%	3.0	VICI	1.16%	7.0
10	QQQ	2.0%	4.0	AMZN	2.01%	4.0
10	NFLX	7.11%	1.0	SLV	2.67%	3.0
10	KEY	6.89%	1.0	AMAT	7.64%	1.0
10	X	2.17%	3.0	CSCO	2.38%	3.0
10	CMG	5.42%	1.0	MSFT	3.41%	2.0
10	MSFT	5.25%	1.0	LUMN	3.35%	2.0
10	TRGP	1.07%	4.0	DHI	2.2%	3.0
10	TDG	1.38%	3.0	SPY	1.41%	4.0
10	MOS	2.06%	2.0	EMB	1.01%	5.0
10	GBTC	4.01%	1.0	AAPL	1.66%	3.0
10	BBY	1.85%	2.0	TDG	4.41%	1.0
10	INTU	0.71%	5.0	LVS	4.25%	1.0
10	TMUS	2.86%	1.0	MUB	0.6%	7.0

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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	NVDA	0.28%	801.0	MSTR	0.44%	493.0
1	MSTR	0.9%	222.0	AMZN	0.18%	606.0
1	VST	0.44%	355.0	VST	0.24%	416.0
1	PWR	0.23%	644.0	TSLA	0.13%	635.0
1	AVGO	0.22%	616.0	SBUX	0.17%	452.0
1	X	0.19%	706.0	FITB	0.24%	293.0
1	LLY	0.22%	552.0	CDNS	0.31%	214.0
1	GE	0.23%	468.0	ORLY	0.25%	260.0
1	ORCL	0.16%	635.0	WYNN	0.23%	267.0
1	TDG	0.14%	672.0	HD	0.12%	513.0
1	GME	0.2%	482.0	CAH	0.21%	286.0
1	CCL	0.19%	476.0	CYH	0.67%	86.0
1	GBTC	0.18%	483.0	GILD	0.1%	579.0
1	JPM	0.16%	524.0	GME	0.24%	230.0
1	INTU	0.2%	419.0	HCA	0.16%	334.0
1	PHM	0.11%	758.0	META	0.12%	440.0
1	EXPE	0.37%	222.0	GBTC	0.26%	200.0
1	TEVA	0.15%	532.0	TEVA	0.33%	150.0
1	DHI	0.1%	759.0	AMD	0.29%	169.0
1	HLT	0.13%	543.0	INTC	0.26%	187.0
1	COST	0.1%	691.0	KEY	0.19%	251.0
1	GS	0.17%	411.0	ORCL	0.39%	120.0
1	CTLT	0.13%	491.0	PCG	0.13%	335.0
1	CPRT	0.09%	675.0	TRGP	0.33%	131.0
1	OXY	0.16%	385.0	ADBE	0.07%	590.0
1	NFLX	0.3%	203.0	LUMN	0.23%	183.0
1	AZO	0.11%	558.0	BUD	0.08%	514.0
1	AAPL	0.12%	475.0	T	0.06%	699.0
1	FCX	0.09%	614.0	TMUS	0.07%	565.0
1	MNST	0.15%	391.0	RIO	0.14%	297.0

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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	2.77%	804.0	MSTR	4.98%	493.0
10	VST	4.43%	356.0	VST	2.23%	416.0
10	AVGO	2.31%	617.0	TSLA	1.26%	637.0
10	X	1.97%	706.0	AMZN	1.23%	601.0
10	PWR	1.83%	643.0	META	1.46%	444.0
10	GE	2.28%	469.0	NFLX	1.25%	518.0
10	MSTR	4.4%	224.0	CAH	2.08%	285.0
10	LLY	1.75%	553.0	GBTC	2.59%	200.0
10	ORCL	1.5%	643.0	GILD	0.81%	583.0
10	TDG	1.34%	675.0	CDNS	2.12%	221.0
10	PHM	1.18%	759.0	SLV	0.82%	539.0
10	GBTC	1.86%	479.0	TMUS	0.76%	565.0
10	GME	1.64%	484.0	WYNN	1.47%	272.0
10	MU	1.16%	675.0	IRM	2.05%	189.0
10	JPM	1.33%	526.0	ISRG	0.85%	437.0
10	WDC	1.67%	417.0	BUD	0.72%	511.0
10	FCX	1.1%	619.0	AMD	2.23%	160.0
10	COST	0.98%	692.0	ADBE	0.6%	587.0
10	THC	1.08%	630.0	MSFT	1.39%	246.0
10	TRGP	1.09%	579.0	ELAN	1.16%	283.0
10	META	2.24%	281.0	AVGO	2.99%	109.0
10	DHI	0.8%	763.0	POST	0.58%	550.0
10	ETRN	1.53%	393.0	HCA	0.96%	331.0
10	NFLX	2.84%	203.0	GS	1.09%	277.0
10	AZO	1.01%	557.0	HSBC	0.55%	517.0
10	CPRT	0.83%	677.0	BAC	0.89%	316.0
10	CMG	0.79%	705.0	FITB	0.96%	290.0
10	TEVA	1.03%	531.0	TRGP	2.11%	131.0
10	ACGL	0.99%	554.0	HD	0.54%	514.0
10	CAH	1.14%	460.0	TEVA	1.8%	152.0

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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	6.13%	789.0	MSTR	11.49%	493.0
21	X	4.66%	691.0	TSLA	3.3%	629.0
21	VST	9.12%	340.0	VST	4.7%	415.0
21	AVGO	4.32%	602.0	META	4.13%	444.0
21	PWR	4.01%	636.0	AMZN	2.83%	588.0
21	GE	5.51%	454.0	NFLX	2.88%	517.0
21	LLY	3.92%	544.0	GILD	2.28%	580.0
21	PHM	2.67%	744.0	CAH	4.54%	285.0
21	TDG	2.98%	664.0	GBTC	6.43%	201.0
21	ORCL	3.01%	627.0	ELAN	3.75%	279.0
21	GBTC	3.7%	464.0	TMUS	1.67%	566.0
21	MSTR	8.07%	208.0	SLV	1.6%	529.0
21	THC	2.67%	614.0	ISRG	1.88%	431.0
21	ETRN	4.05%	393.0	IRM	4.28%	189.0
21	TEVA	2.89%	515.0	CDNS	3.46%	223.0
21	COST	2.16%	677.0	HSBC	1.38%	505.0
21	MU	2.04%	661.0	HCA	2.07%	326.0
21	WDC	3.26%	411.0	GS	2.36%	277.0
21	AZO	2.37%	545.0	POST	1.2%	544.0
21	NFLX	6.58%	190.0	AVGO	5.94%	109.0
21	TRGP	2.2%	563.0	WFC	1.3%	485.0
21	JPM	2.41%	511.0	BAC	1.98%	314.0
21	CMG	1.76%	691.0	BUD	1.25%	495.0
21	CPRT	1.76%	671.0	WYNN	2.26%	268.0
21	DHI	1.55%	758.0	NVS	1.23%	492.0
21	FCX	1.91%	606.0	TRGP	4.53%	130.0
21	META	4.25%	266.0	USB	1.67%	352.0
21	HLT	2.02%	548.0	MSFT	2.42%	242.0
21	EXPE	5.0%	217.0	HD	1.15%	507.0
21	ACGL	1.95%	538.0	XOM	1.4%	381.0

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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	19.15%	746.0	MSTR	28.77%	492.0
63	VST	23.15%	299.0	META	17.78%	441.0
63	LLY	12.8%	535.0	VST	14.44%	415.0
63	GE	16.23%	411.0	NFLX	11.59%	517.0
63	AVGO	11.73%	568.0	GBTC	29.15%	200.0
63	PHM	8.9%	702.0	TSLA	8.28%	596.0
63	X	9.61%	648.0	AMZN	7.62%	560.0
63	TDG	8.55%	640.0	GILD	6.85%	570.0
63	ETRN	13.77%	379.0	GME	16.99%	220.0
63	PWR	8.17%	625.0	CAH	10.29%	284.0
63	MSTR	27.68%	171.0	TMUS	5.25%	555.0
63	THC	7.61%	574.0	HSBC	5.81%	484.0
63	ORCL	6.85%	588.0	HCA	8.82%	308.0
63	CMG	6.06%	659.0	ELAN	10.03%	264.0
63	TRGP	6.98%	523.0	ISRG	6.55%	402.0
63	DHI	4.92%	734.0	WFC	5.41%	477.0
63	COST	5.58%	640.0	POST	4.21%	498.0
63	JPM	7.25%	469.0	CDNS	9.38%	218.0
63	AZO	6.19%	526.0	GS	7.22%	276.0
63	IRM	6.68%	483.0	WRK	9.26%	197.0
63	GWW	7.17%	448.0	AVGO	15.03%	105.0
63	TEVA	6.6%	480.0	XOM	4.46%	353.0
63	CPRT	4.95%	637.0	SLV	3.16%	483.0
63	CAH	7.1%	411.0	BAC	4.68%	293.0
63	HLT	5.52%	520.0	TRGP	10.4%	130.0
63	ACGL	5.51%	506.0	ADBE	2.44%	539.0
63	AMAT	3.56%	765.0	SBUX	3.1%	417.0
63	MNST	7.0%	361.0	HD	2.51%	485.0
63	AMD	4.06%	613.0	TEVA	7.71%	147.0
63	QQQ	3.27%	743.0	MSI	5.41%	205.0

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

Period examined: All model dates from 2022-01-31 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	50.58%	688.0	MSTR	74.26%	486.0
126	VST	60.28%	241.0	META	40.54%	428.0
126	AVGO	25.52%	511.0	GBTC	79.56%	194.0
126	PHM	19.99%	640.0	NFLX	28.89%	512.0
126	GE	35.35%	359.0	VST	30.28%	415.0
126	LLY	24.23%	517.0	TSLA	16.69%	550.0
126	TDG	19.16%	590.0	GILD	13.03%	540.0
126	PWR	16.8%	600.0	AMZN	13.02%	528.0
126	THC	19.16%	515.0	ISRG	17.0%	394.0
126	TRGP	20.77%	465.0	GME	33.63%	192.0
126	X	15.43%	593.0	CAH	22.06%	284.0
126	ORCL	16.55%	525.0	TMUS	11.17%	546.0
126	DHI	11.77%	688.0	WFC	12.79%	464.0
126	CMG	13.48%	599.0	HSBC	11.08%	433.0
126	IRM	18.33%	425.0	HCA	16.58%	284.0
126	ETRN	22.37%	345.0	POST	8.61%	447.0
126	AMAT	10.47%	704.0	GS	13.67%	276.0
126	CPRT	12.06%	601.0	ELAN	14.69%	246.0
126	COST	11.97%	587.0	SLV	8.05%	441.0
126	TEVA	16.17%	426.0	CCL	19.3%	180.0
126	GBTC	17.71%	382.0	ACGL	19.67%	176.0
126	MSTR	51.55%	126.0	AVGO	32.27%	104.0
126	QQQ	9.14%	682.0	T	5.01%	621.0
126	JPM	14.79%	413.0	VNO	13.69%	219.0
126	GWW	15.57%	390.0	GWW	15.67%	190.0
126	AMD	9.81%	605.0	CDNS	17.44%	169.0
126	MU	9.76%	596.0	SBUX	7.69%	364.0
126	LEN	9.24%	621.0	XOM	8.7%	315.0
126	HLT	11.95%	460.0	HD	6.02%	446.0
126	AZO	10.8%	486.0	MSI	13.23%	199.0

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

Period examined: All model dates from 2022-01-31 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	150.16%	578.0	MSTR	242.61%	477.0
252	GBTC	102.32%	329.0	VST	114.19%	416.0
252	PHM	59.48%	518.0	META	96.11%	398.0
252	LLY	59.28%	462.0	NFLX	67.83%	462.0
252	THC	66.93%	388.0	GBTC	162.97%	171.0
252	GE	71.25%	297.0	AMZN	35.67%	438.0
252	TDG	43.67%	472.0	ISRG	40.89%	315.0
252	PWR	40.81%	497.0	TMUS	23.35%	521.0
252	DHI	34.17%	563.0	CAH	40.19%	279.0
252	TRGP	50.85%	360.0	TSLA	23.27%	455.0
252	AMAT	29.64%	596.0	WFC	27.23%	384.0
252	AMD	31.52%	538.0	GE	48.71%	213.0
252	AVGO	42.6%	397.0	ACGL	50.9%	172.0
252	VST	138.11%	118.0	GME	55.41%	149.0
252	CPRT	31.31%	496.0	GILD	17.81%	448.0
252	CMG	31.77%	473.0	AVGO	79.1%	100.0
252	IRM	44.38%	334.0	HSBC	23.28%	333.0
252	ORCL	36.1%	407.0	SLV	21.66%	339.0
252	VNO	42.65%	342.0	GS	28.73%	253.0
252	QQQ	24.58%	575.0	ADBE	19.05%	379.0
252	X	28.69%	483.0	POST	15.86%	424.0
252	LEN	27.01%	509.0	INTU	26.19%	253.0
252	TEVA	37.28%	355.0	T	12.29%	539.0
252	COST	28.2%	462.0	ELAN	28.7%	227.0
252	MU	26.6%	484.0	GWW	31.67%	188.0
252	CCL	35.94%	333.0	MSI	31.28%	184.0
252	GOOGL	21.07%	556.0	CDNS	41.82%	132.0
252	MSFT	26.73%	419.0	JPM	30.34%	181.0
252	ETRN	38.67%	285.0	ORCL	45.32%	117.0
252	HLT	31.22%	349.0	TRGP	42.73%	121.0

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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MSTR	0.94%	178.0	LUMN	0.88%	90.0
1	VST	0.43%	233.0	INTC	0.42%	153.0
1	AVGO	0.43%	217.0	GILD	0.41%	127.0
1	ORCL	0.26%	223.0	SBUX	0.24%	209.0
1	X	0.26%	214.0	VNO	0.42%	113.0
1	PWR	0.38%	146.0	BHC	0.82%	58.0
1	NFLX	0.36%	152.0	BXP	0.22%	170.0
1	LUMN	0.63%	82.0	T	0.24%	153.0
1	GS	0.29%	167.0	TSLA	0.2%	173.0
1	JPM	0.23%	211.0	ORLY	0.22%	151.0
1	CAH	0.23%	196.0	EXPE	0.14%	205.0
1	NVDA	0.19%	223.0	GE	0.64%	45.0
1	GBTC	0.28%	154.0	AMZN	0.17%	165.0
1	TMUS	0.27%	144.0	FIS	0.27%	104.0
1	CCL	0.27%	141.0	CSCO	0.18%	143.0
1	MNST	0.2%	166.0	MS	1.37%	19.0
1	BHC	0.27%	121.0	NWL	0.15%	168.0
1	GE	0.19%	169.0	FITB	0.38%	67.0
1	MOS	0.15%	213.0	BUD	0.14%	177.0
1	INTU	0.16%	193.0	VFC	0.59%	42.0
1	COST	0.13%	224.0	SLV	0.13%	187.0
1	EXPE	2.18%	13.0	BMY	0.12%	203.0
1	TRGP	0.13%	215.0	CVS	0.12%	194.0
1	GLD	0.28%	100.0	CLF	0.17%	136.0
1	LVS	0.24%	108.0	MU	0.68%	33.0
1	CPRT	0.13%	178.0	PWR	0.44%	51.0
1	AZO	0.16%	147.0	CDNS	0.28%	79.0
1	THC	0.1%	234.0	WFC	0.22%	98.0
1	TDG	0.11%	195.0	KEY	0.21%	104.0
1	BA	0.15%	135.0	BAC	0.23%	89.0

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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	VST	4.21%	234.0	LUMN	5.24%	93.0
10	MSTR	5.2%	180.0	INTC	2.33%	159.0
10	AVGO	3.02%	218.0	EXPE	1.62%	210.0
10	NFLX	3.56%	152.0	CVS	1.67%	201.0
10	CAH	2.43%	195.0	TSLA	1.82%	175.0
10	ORCL	1.91%	231.0	SBUX	1.48%	214.0
10	X	2.05%	214.0	GILD	2.31%	131.0
10	META	2.4%	158.0	CSCO	1.9%	149.0
10	GME	3.49%	107.0	VNO	2.53%	111.0
10	GBTC	2.46%	150.0	IRM	5.61%	48.0
10	JPM	1.66%	213.0	T	1.75%	146.0
10	NVDA	1.49%	226.0	BUD	1.43%	174.0
10	MOS	1.55%	213.0	ISRG	2.11%	118.0
10	TRGP	1.46%	216.0	VFC	5.17%	47.0
10	GE	1.84%	170.0	AMZN	1.46%	160.0
10	CCL	2.21%	134.0	WYNN	2.83%	82.0
10	THC	1.17%	236.0	ELAN	4.2%	54.0
10	TMUS	1.66%	142.0	BXP	1.31%	168.0
10	INTU	1.16%	189.0	WFC	2.11%	104.0
10	GLD	2.28%	94.0	BAC	2.31%	90.0
10	COST	0.93%	225.0	SLV	0.99%	195.0
10	BA	1.43%	137.0	NEM	1.09%	176.0
10	GS	1.14%	166.0	PWR	3.7%	51.0
10	AZO	1.25%	146.0	HSBC	1.06%	178.0
10	MNST	0.98%	172.0	QCOM	2.34%	76.0
10	XOM	1.6%	96.0	B	2.06%	85.0
10	HLT	0.77%	197.0	GNRC	1.54%	113.0
10	MU	0.77%	186.0	BMY	0.78%	208.0
10	MS	0.68%	209.0	USB	1.05%	153.0
10	WDC	1.55%	86.0	CYH	10.08%	15.0

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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	VST	10.15%	218.0	LUMN	10.18%	85.0
21	MSTR	10.13%	164.0	TSLA	4.59%	167.0
21	AVGO	5.86%	203.0	GILD	5.65%	128.0
21	NFLX	7.94%	139.0	SBUX	3.58%	201.0
21	CAH	5.11%	180.0	EXPE	3.02%	198.0
21	X	4.39%	199.0	CVS	3.11%	189.0
21	ORCL	3.88%	215.0	ELAN	11.7%	50.0
21	GME	7.74%	101.0	VNO	5.04%	101.0
21	GE	5.03%	155.0	CSCO	3.61%	140.0
21	GBTC	5.77%	135.0	T	3.53%	141.0
21	META	5.38%	143.0	IRM	9.82%	48.0
21	NVDA	3.13%	211.0	WFC	4.76%	98.0
21	JPM	3.09%	198.0	SLV	2.45%	185.0
21	THC	2.59%	220.0	ISRG	4.04%	112.0
21	TRGP	2.77%	200.0	WYNN	5.71%	78.0
21	COST	2.55%	210.0	AMZN	3.0%	147.0
21	PWR	3.63%	138.0	BUD	2.77%	158.0
21	TMUS	3.64%	131.0	HSBC	2.29%	166.0
21	BA	3.82%	122.0	VFC	8.52%	44.0
21	MNST	2.87%	160.0	CHTR	2.67%	136.0
21	INTU	2.6%	173.0	INTC	2.39%	147.0
21	CCL	3.7%	119.0	BXP	2.28%	153.0
21	GLD	5.33%	82.0	BMY	1.6%	194.0
21	MOS	2.1%	199.0	LNC	5.8%	50.0
21	MS	1.74%	198.0	LVS	5.14%	54.0
21	HLT	1.76%	194.0	VZ	1.5%	184.0
21	AZO	2.48%	134.0	BAC	3.09%	88.0
21	T	5.59%	50.0	NVS	1.39%	194.0
21	WDC	3.49%	80.0	GNRC	2.45%	109.0
21	GS	1.79%	155.0	NEM	1.52%	166.0

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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	VST	25.97%	177.0	TSLA	22.71%	134.0
63	MSTR	34.43%	127.0	GILD	15.12%	118.0
63	AVGO	12.05%	169.0	HSBC	10.23%	145.0
63	NFLX	17.75%	102.0	EXPE	8.47%	169.0
63	CAH	12.25%	146.0	CVS	7.65%	161.0
63	X	8.83%	156.0	WFC	13.56%	90.0
63	MNST	9.38%	136.0	VNO	17.35%	70.0
63	GE	10.82%	112.0	T	11.75%	100.0
63	GBTC	11.98%	97.0	NFLX	22.21%	51.0
63	MS	6.69%	172.0	CCL	23.52%	46.0
63	JPM	7.26%	156.0	LUMN	10.31%	78.0
63	TRGP	6.8%	160.0	ISRG	9.25%	83.0
63	TMUS	8.11%	120.0	AMZN	6.14%	119.0
63	BA	9.7%	98.0	CSCO	5.77%	120.0
63	COST	5.28%	173.0	MSTR	47.68%	14.0
63	GME	12.25%	74.0	SLV	4.61%	139.0
63	GLD	14.13%	64.0	CHTR	5.94%	101.0
63	ORCL	5.0%	176.0	CDNS	6.88%	83.0
63	AZO	6.89%	115.0	BAC	8.09%	67.0
63	PWR	6.22%	127.0	GBTC	18.85%	26.0
63	META	6.46%	109.0	WYNN	6.86%	65.0
63	MOS	4.28%	164.0	BMY	2.54%	171.0
63	T	14.29%	49.0	B	6.54%	66.0
63	NVDA	3.54%	168.0	VZ	2.79%	152.0
63	HLT	3.58%	166.0	META	10.92%	38.0
63	CSCO	12.15%	36.0	TMUS	15.17%	27.0
63	TDG	2.61%	163.0	BUD	3.43%	116.0
63	NEM	17.7%	24.0	SBUX	2.27%	174.0
63	BUD	15.23%	27.0	AA	13.09%	27.0
63	CPRT	2.89%	140.0	IRM	15.05%	22.0

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

Period examined: All model dates from 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	VST	44.06%	119.0	TSLA	30.21%	88.0
126	MSTR	62.76%	82.0	GILD	27.78%	88.0
126	AVGO	27.26%	112.0	HSBC	25.36%	94.0
126	CAH	24.7%	103.0	T	26.15%	75.0
126	NFLX	41.13%	51.0	WFC	25.07%	77.0
126	TRGP	17.18%	102.0	EXPE	17.22%	111.0
126	JPM	17.0%	100.0	NFLX	40.12%	46.0
126	MS	13.89%	115.0	CVS	10.39%	104.0
126	GBTC	28.79%	53.0	VNO	30.8%	34.0
126	GE	22.55%	60.0	CCL	36.67%	27.0
126	TMUS	14.91%	84.0	ORLY	11.01%	85.0
126	COST	10.33%	120.0	CSCO	12.27%	76.0
126	BA	20.08%	61.0	MSTR	110.11%	8.0
126	MOS	9.5%	120.0	GBTC	43.81%	20.0
126	META	15.21%	67.0	SLV	8.28%	97.0
126	X	9.94%	101.0	ISRG	10.62%	75.0
126	AZO	12.69%	75.0	GLD	20.02%	39.0
126	MNST	11.62%	79.0	BMY	6.13%	111.0
126	GS	13.82%	54.0	META	26.52%	25.0
126	HLT	6.38%	106.0	AMZN	6.73%	87.0
126	T	23.05%	29.0	SBUX	4.76%	121.0
126	GT	11.58%	57.0	GE	14.93%	37.0
126	CSCO	27.09%	22.0	TMUS	25.97%	18.0
126	GME	13.0%	42.0	CHTR	5.11%	80.0
126	TDG	4.68%	113.0	LNC	14.24%	28.0
126	CPRT	4.79%	104.0	AZO	16.71%	23.0
126	GLD	26.75%	15.0	BUD	4.44%	79.0
126	PWR	3.53%	102.0	NEM	2.74%	110.0
126	ORCL	3.16%	113.0	GME	7.99%	37.0
126	JAZZ	11.99%	27.0	BAC	5.24%	56.0

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 2025-04-03 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	VST	1.16%	59.0	ON	0.79%	60.0
1	AVGO	1.16%	52.0	AMD	0.74%	56.0
1	CCL	1.16%	48.0	WDC	1.6%	23.0
1	ORCL	0.94%	51.0	KALU	1.52%	22.0
1	NVDA	0.82%	58.0	CLF	1.51%	22.0
1	MSTR	0.8%	57.0	BAC	1.2%	22.0
1	X	0.81%	53.0	AAP	0.5%	52.0
1	ELAN	1.08%	39.0	SBUX	0.64%	40.0
1	MOS	0.82%	51.0	MS	1.69%	15.0
1	NFLX	0.73%	55.0	MU	1.41%	18.0
1	LUMN	1.94%	20.0	FIS	0.46%	50.0
1	CYH	0.73%	52.0	VNO	0.49%	45.0
1	CZR	1.19%	30.0	NEM	0.51%	43.0
1	GS	0.66%	54.0	KEY	1.16%	18.0
1	INTU	0.62%	57.0	FITB	0.43%	45.0
1	GBTC	0.58%	59.0	FCX	1.46%	13.0
1	META	0.58%	54.0	BHC	0.79%	23.0
1	BA	0.78%	39.0	PWR	0.7%	24.0
1	UAA	0.5%	59.0	GME	0.72%	22.0
1	THC	0.47%	58.0	HON	0.27%	59.0
1	GE	0.47%	57.0	AMZN	0.34%	46.0
1	CDNS	0.46%	58.0	HLT	0.53%	29.0
1	EXPE	2.93%	9.0	GNRC	0.68%	22.0
1	JPM	0.47%	56.0	CSTM	6.3%	2.0
1	AMC	0.4%	58.0	GE	6.07%	2.0
1	CSTM	0.45%	52.0	CSCO	0.47%	26.0
1	CAH	0.44%	53.0	BUD	0.21%	57.0
1	LVS	1.35%	16.0	SLV	0.23%	49.0
1	TDG	0.56%	38.0	BALL	0.57%	19.0
1	MU	0.6%	34.0	CVS	0.3%	35.0

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 2025-04-03 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	VST	11.32%	50.0	AAP	11.37%	44.0
10	ORCL	9.89%	49.0	ON	8.86%	51.0
10	AVGO	9.92%	43.0	AMD	8.69%	47.0
10	NVDA	7.44%	51.0	TSLA	9.39%	35.0
10	MU	12.33%	30.0	ELAN	14.05%	20.0
10	CSTM	7.96%	43.0	KALU	12.8%	21.0
10	NFLX	7.12%	48.0	WDC	10.74%	20.0
10	GE	6.8%	49.0	PWR	8.01%	22.0
10	CCL	8.09%	39.0	IRM	6.62%	26.0
10	THC	6.17%	50.0	MU	12.0%	14.0
10	MSTR	6.23%	49.0	SLV	3.54%	47.0
10	INTU	6.08%	48.0	NEM	4.39%	37.0
10	MOS	7.07%	41.0	HON	3.11%	50.0
10	GBTC	5.79%	50.0	FIS	3.25%	44.0
10	X	6.48%	44.0	BUD	2.89%	49.0
10	META	5.86%	48.0	KEY	6.7%	18.0
10	WDC	13.85%	20.0	FITB	2.91%	40.0
10	CYH	6.1%	45.0	WYNN	8.04%	14.0
10	GS	5.93%	45.0	NVS	2.28%	49.0
10	UAA	4.94%	51.0	BAC	5.74%	19.0
10	JPM	4.51%	49.0	VNO	2.82%	36.0
10	CAH	4.76%	46.0	QCOM	3.41%	29.0
10	BA	5.97%	36.0	AMZN	2.63%	37.0
10	CDNS	4.15%	50.0	USB	5.59%	17.0
10	FCX	6.12%	33.0	ADBE	2.15%	43.0
10	ELAN	6.38%	30.0	GSK	1.92%	47.0
10	TEVA	3.91%	48.0	MSFT	5.01%	18.0
10	CZR	6.01%	27.0	GNRC	4.13%	21.0
10	LVS	11.58%	14.0	NWL	4.56%	19.0
10	HLT	7.34%	22.0	BXP	2.61%	33.0

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 2025-04-03 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	VST	25.51%	39.0	AAP	29.3%	32.0
21	AVGO	24.82%	32.0	ON	19.86%	39.0
21	ORCL	21.09%	37.0	ELAN	40.05%	19.0
21	NVDA	18.97%	39.0	AMD	19.31%	37.0
21	CYH	20.9%	33.0	KALU	26.67%	18.0
21	THC	16.74%	38.0	TSLA	17.49%	26.0
21	CSTM	20.08%	31.0	MU	32.38%	13.0
21	GE	15.66%	38.0	WDC	22.49%	16.0
21	META	15.5%	37.0	IRM	10.88%	26.0
21	MU	26.61%	21.0	WYNN	21.33%	13.0
21	INTU	14.96%	37.0	HON	7.11%	39.0
21	X	15.5%	32.0	NWL	13.93%	18.0
21	NFLX	12.73%	37.0	SLV	6.36%	39.0
21	MOS	14.53%	32.0	PWR	17.47%	14.0
21	CCL	16.51%	28.0	VNO	8.33%	28.0
21	WDC	31.72%	14.0	CCL	22.19%	10.0
21	GBTC	11.11%	39.0	AMZN	8.34%	26.0
21	UAA	10.67%	39.0	ADBE	6.68%	32.0
21	GS	12.2%	34.0	BUD	5.62%	38.0
21	TEVA	10.69%	36.0	FITB	6.9%	30.0
21	AMAT	11.05%	34.0	MSFT	13.73%	15.0
21	MSTR	10.12%	37.0	KEY	11.94%	17.0
21	BA	14.88%	25.0	GSK	5.38%	36.0
21	AMC	9.41%	39.0	GNRC	10.69%	18.0
21	CAH	9.72%	35.0	USB	11.77%	16.0
21	JPM	8.62%	37.0	BAC	10.66%	17.0
21	FCX	12.63%	25.0	CSCO	8.98%	20.0
21	HLT	14.35%	21.0	BXP	7.62%	22.0
21	CDNS	7.32%	39.0	HCA	9.22%	18.0
21	ELAN	13.35%	19.0	NEM	6.05%	27.0

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 2025-06-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	ORCL	2.26%	12.0	ON	1.17%	19.0
1	CCL	0.98%	19.0	CLF	2.52%	7.0
1	BHC	2.3%	7.0	BHC	3.72%	4.0
1	GS	0.88%	18.0	CZR	3.27%	4.0
1	MU	1.31%	12.0	AMD	0.73%	17.0
1	VST	0.84%	18.0	SBUX	0.97%	12.0
1	NVDA	0.73%	17.0	HLT	0.78%	14.0
1	CMG	1.1%	11.0	WDC	1.52%	7.0
1	AVGO	0.62%	18.0	LUMN	1.69%	6.0
1	AA	0.68%	16.0	FCX	2.0%	4.0
1	WYNN	0.57%	18.0	DHI	0.55%	14.0
1	AMD	8.81%	1.0	LEN	1.46%	5.0
1	TXN	0.51%	17.0	NEM	0.48%	14.0
1	PHM	0.47%	18.0	VNO	0.44%	15.0
1	CSTM	0.41%	19.0	GME	0.82%	8.0
1	CAH	0.46%	16.0	CVS	0.63%	10.0
1	TRGP	0.39%	19.0	AMZN	0.33%	18.0
1	JPM	0.43%	17.0	FITB	0.44%	13.0
1	ZION	0.52%	13.0	LLY	0.35%	16.0
1	GNRC	0.66%	10.0	XOM	0.78%	7.0
1	EXPE	1.3%	5.0	BA	1.81%	3.0
1	ELAN	0.34%	19.0	INTC	0.58%	9.0
1	KEY	0.38%	17.0	AAPL	0.61%	8.0
1	INTC	1.57%	4.0	TFC	0.48%	10.0
1	MSTR	0.34%	18.0	GNRC	1.04%	4.0
1	MS	0.51%	12.0	HSBC	0.29%	14.0
1	BHP	1.97%	3.0	QCOM	0.25%	16.0
1	PWR	0.69%	8.0	ORCL	3.99%	1.0
1	TDG	0.46%	12.0	MS	0.65%	6.0
1	UAA	0.31%	18.0	WFC	0.63%	6.0

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 2025-06-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	ORCL	18.18%	10.0	AMD	13.7%	8.0
10	MU	12.82%	8.0	ON	6.46%	10.0
10	BHC	21.08%	4.0	NEM	7.04%	9.0
10	VST	8.47%	9.0	BHC	29.29%	2.0
10	GS	8.03%	9.0	WDC	10.17%	4.0
10	CCL	5.65%	10.0	TSLA	4.74%	8.0
10	CAH	6.16%	9.0	INTC	6.84%	5.0
10	NVDA	5.39%	10.0	CVS	4.72%	7.0
10	WYNN	5.96%	9.0	CZR	10.86%	3.0
10	JPM	5.21%	10.0	PWR	3.72%	8.0
10	CMG	6.11%	8.0	FITB	3.31%	8.0
10	WDC	10.76%	4.0	XOM	5.9%	4.0
10	NFLX	4.12%	9.0	SBUX	3.01%	7.0
10	AVGO	4.05%	9.0	DHI	2.61%	8.0
10	TXN	3.88%	8.0	B	4.44%	4.0
10	TRGP	2.9%	10.0	MS	4.42%	4.0
10	GNRC	8.31%	3.0	SLV	2.9%	6.0
10	META	2.67%	9.0	BALL	4.15%	4.0
10	AMD	22.16%	1.0	MU	15.29%	1.0
10	BALL	4.33%	5.0	VICI	1.67%	9.0
10	AA	2.63%	8.0	WFC	4.47%	3.0
10	MS	3.49%	6.0	GNRC	4.36%	3.0
10	AMAT	5.17%	4.0	TFC	2.61%	5.0
10	KEY	2.25%	9.0	AMZN	1.44%	9.0
10	THC	1.91%	10.0	NAVI	1.37%	9.0
10	ZION	2.35%	8.0	VST	12.18%	1.0
10	PHM	2.02%	9.0	QCOM	1.35%	9.0
10	BAC	5.64%	3.0	TLT	1.31%	8.0
10	CZR	4.15%	4.0	EMB	1.02%	9.0
10	LNC	3.13%	5.0	LUMN	3.02%	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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MSTR	1.19%	200.0	MSTR	0.46%	292.0
1	LLY	0.25%	526.0	AMZN	0.21%	523.0
1	PWR	0.26%	484.0	TSLA	0.22%	379.0
1	GT	0.19%	519.0	VST	0.21%	402.0
1	GE	0.22%	443.0	SBUX	0.21%	337.0
1	AVGO	0.18%	543.0	T	0.17%	437.0
1	NVDA	0.31%	302.0	GME	0.36%	195.0
1	X	0.16%	547.0	FITB	0.24%	288.0
1	TDG	0.14%	618.0	ORLY	0.27%	243.0
1	JPM	0.17%	516.0	CDNS	0.3%	207.0
1	ORCL	0.17%	496.0	HCA	0.19%	320.0
1	PHM	0.14%	583.0	WYNN	0.22%	252.0
1	EXPE	0.37%	220.0	NAVI	0.15%	380.0
1	CPRT	0.12%	650.0	ISRG	0.14%	384.0
1	MU	0.13%	550.0	NFLX	0.23%	237.0
1	INTU	0.19%	382.0	TEVA	0.35%	147.0
1	CTLT	0.17%	429.0	HD	0.11%	451.0
1	GS	0.17%	406.0	PCG	0.16%	302.0
1	HLT	0.14%	506.0	KEY	0.19%	248.0
1	QQQ	0.11%	584.0	ORCL	0.39%	120.0
1	VST	0.25%	249.0	SNY	0.07%	643.0
1	OXY	0.16%	384.0	GNRC	0.12%	369.0
1	THC	0.13%	478.0	GBTC	0.26%	167.0
1	TEVA	0.12%	493.0	IRM	0.24%	182.0
1	AAPL	0.13%	460.0	TRGP	0.33%	131.0
1	NFLX	0.29%	199.0	META	0.14%	302.0
1	COST	0.08%	649.0	TMUS	0.08%	556.0
1	MNST	0.14%	382.0	CAH	0.17%	245.0
1	GME	0.16%	346.0	RIO	0.14%	296.0
1	TRGP	0.1%	555.0	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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	3.63%	305.0	MSTR	4.06%	292.0
10	AVGO	1.83%	549.0	VST	2.25%	402.0
10	GE	2.21%	444.0	TSLA	1.7%	379.0
10	MSTR	4.88%	197.0	AMZN	1.22%	519.0
10	ORCL	1.9%	503.0	META	1.5%	306.0
10	LLY	1.71%	527.0	GBTC	2.7%	167.0
10	PWR	1.77%	483.0	NFLX	1.8%	239.0
10	TDG	1.32%	617.0	CDNS	1.96%	214.0
10	PHM	1.37%	580.0	TMUS	0.74%	556.0
10	MU	1.35%	554.0	SLV	0.72%	521.0
10	JPM	1.38%	518.0	ISRG	0.96%	386.0
10	THC	1.5%	479.0	CAH	1.49%	244.0
10	WDC	1.73%	400.0	GILD	0.67%	539.0
10	GME	1.91%	348.0	BUD	0.7%	506.0
10	META	2.37%	265.0	IRM	1.94%	183.0
10	X	1.12%	556.0	WYNN	1.33%	258.0
10	VST	2.49%	248.0	MSFT	1.37%	244.0
10	CPRT	0.92%	652.0	AVGO	2.99%	109.0
10	AZO	1.14%	513.0	HCA	1.02%	317.0
10	TRGP	1.04%	557.0	GS	1.1%	275.0
10	COST	0.88%	650.0	TEVA	2.02%	149.0
10	FCX	0.99%	572.0	HSBC	0.56%	516.0
10	NFLX	2.72%	199.0	TRGP	2.11%	131.0
10	ACGL	0.96%	520.0	BAC	0.88%	312.0
10	HLT	0.96%	514.0	FITB	0.92%	285.0
10	IRM	0.91%	504.0	QCOM	2.22%	117.0
10	CAH	1.07%	428.0	SNY	0.4%	642.0
10	INTU	1.09%	379.0	POST	0.47%	531.0
10	OXY	1.07%	381.0	ADBE	0.5%	493.0
10	DHI	0.62%	639.0	GNRC	0.63%	378.0

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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	GE	5.49%	429.0	MSTR	9.29%	292.0
21	NVDA	7.19%	300.0	VST	4.77%	401.0
21	PWR	4.19%	476.0	TSLA	4.04%	375.0
21	AVGO	3.52%	542.0	AMZN	2.89%	507.0
21	LLY	3.68%	518.0	META	4.48%	306.0
21	TDG	3.09%	610.0	GILD	2.17%	536.0
21	ORCL	3.8%	487.0	GBTC	6.15%	168.0
21	MSTR	9.6%	184.0	TMUS	1.65%	557.0
21	THC	3.41%	469.0	CAH	3.44%	244.0
21	PHM	2.76%	566.0	NFLX	3.43%	238.0
21	X	2.42%	551.0	SLV	1.46%	512.0
21	WDC	3.37%	394.0	CDNS	3.4%	216.0
21	COST	2.05%	636.0	IRM	3.96%	183.0
21	VST	5.5%	234.0	ISRG	1.88%	380.0
21	AZO	2.53%	501.0	HSBC	1.39%	504.0
21	MU	2.33%	541.0	GNRC	1.76%	374.0
21	CPRT	1.95%	646.0	GS	2.4%	275.0
21	TRGP	2.27%	539.0	AVGO	5.94%	109.0
21	JPM	2.43%	503.0	WFC	1.35%	472.0
21	NFLX	6.34%	186.0	HCA	2.03%	312.0
21	META	4.27%	255.0	BUD	1.25%	490.0
21	EXPE	4.72%	215.0	BAC	1.95%	310.0
21	HLT	1.97%	507.0	TRGP	4.53%	130.0
21	GWW	2.16%	460.0	MSFT	2.41%	240.0
21	ACGL	1.93%	503.0	USB	1.66%	343.0
21	GME	2.82%	342.0	AMGN	1.36%	417.0
21	FCX	1.71%	560.0	NVS	1.24%	445.0
21	MNST	2.55%	376.0	ABBV	1.37%	379.0
21	CAH	2.31%	413.0	POST	0.95%	525.0
21	IRM	1.76%	490.0	XOM	1.37%	357.0

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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	25.67%	278.0	MSTR	20.85%	291.0
63	LLY	12.43%	512.0	VST	14.71%	401.0
63	AVGO	12.24%	514.0	META	16.62%	303.0
63	GE	16.23%	386.0	GBTC	29.22%	167.0
63	TDG	9.08%	582.0	GILD	6.75%	526.0
63	MSTR	32.78%	150.0	TSLA	9.99%	344.0
63	PHM	8.82%	534.0	GME	17.94%	186.0
63	X	8.31%	546.0	AMZN	6.87%	478.0
63	PWR	9.33%	466.0	NFLX	12.48%	238.0
63	VST	19.13%	216.0	TMUS	5.23%	546.0
63	THC	9.04%	433.0	HSBC	5.84%	483.0
63	ETRN	11.08%	347.0	HCA	8.83%	294.0
63	TRGP	7.28%	514.0	WFC	5.3%	464.0
63	JPM	7.26%	464.0	ISRG	6.61%	351.0
63	COST	5.54%	599.0	CAH	8.61%	243.0
63	ORCL	7.23%	457.0	GS	7.23%	274.0
63	IRM	6.86%	480.0	POST	4.09%	479.0
63	CPRT	5.13%	615.0	CDNS	9.11%	211.0
63	DHI	5.09%	610.0	WRK	9.08%	192.0
63	GWW	7.01%	442.0	AVGO	15.03%	105.0
63	CMG	5.3%	570.0	SLV	3.11%	480.0
63	AZO	6.21%	482.0	ELAN	6.95%	209.0
63	HLT	5.78%	482.0	TRGP	10.4%	130.0
63	CAH	7.23%	380.0	BAC	4.68%	289.0
63	TEVA	5.78%	443.0	XOM	3.94%	330.0
63	ACGL	5.27%	476.0	NVS	3.14%	407.0
63	MNST	6.74%	352.0	TEVA	8.18%	144.0
63	BA	9.12%	252.0	ADBE	2.45%	463.0
63	MSI	5.95%	368.0	MSI	5.41%	205.0
63	CCL	5.57%	393.0	THC	10.35%	106.0

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

Period examined: All model dates from 2022-01-31 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	70.05%	231.0	MSTR	83.73%	285.0
126	AVGO	26.41%	460.0	VST	30.77%	401.0
126	GE	36.34%	334.0	GBTC	76.31%	161.0
126	LLY	24.17%	494.0	META	40.11%	291.0
126	TDG	19.14%	539.0	NFLX	30.61%	233.0
126	VST	58.68%	167.0	AMZN	14.06%	449.0
126	PHM	19.28%	507.0	TMUS	11.09%	537.0
126	TRGP	20.9%	463.0	GILD	11.99%	496.0
126	THC	22.02%	373.0	ISRG	17.21%	343.0
126	IRM	18.63%	422.0	WFC	12.61%	452.0
126	PWR	17.5%	443.0	CAH	20.26%	243.0
126	X	15.12%	504.0	GME	29.57%	165.0
126	ORCL	17.95%	409.0	HSBC	11.11%	432.0
126	CPRT	12.33%	579.0	HCA	16.39%	270.0
126	DHI	12.32%	564.0	TSLA	12.18%	310.0
126	MSTR	54.28%	117.0	GS	13.74%	274.0
126	COST	11.62%	546.0	POST	8.35%	428.0
126	ETRN	19.51%	313.0	SLV	8.01%	440.0
126	CMG	11.71%	520.0	ACGL	19.48%	173.0
126	JPM	14.88%	408.0	AVGO	32.27%	104.0
126	TEVA	14.95%	389.0	CCL	19.7%	164.0
126	GWW	15.1%	384.0	GWW	15.67%	190.0
126	LEN	10.23%	563.0	CDNS	17.27%	166.0
126	MU	10.55%	492.0	MSI	13.23%	199.0
126	HLT	11.99%	433.0	GE	10.97%	226.0
126	GOOGL	11.68%	437.0	XOM	8.38%	292.0
126	ORLY	12.65%	402.0	THC	22.03%	105.0
126	MSI	14.47%	322.0	TRGP	17.48%	129.0
126	AZO	10.47%	442.0	HD	5.82%	384.0
126	CAH	13.38%	336.0	ADBE	5.16%	422.0

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

Period examined: All model dates from 2022-01-31 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	154.11%	190.0	MSTR	245.16%	277.0
252	LLY	60.81%	439.0	VST	115.09%	402.0
252	PHM	56.56%	408.0	META	93.18%	261.0
252	THC	69.65%	312.0	GBTC	146.12%	138.0
252	GBTC	74.34%	282.0	AMZN	36.15%	366.0
252	GE	71.71%	272.0	NFLX	69.59%	183.0
252	TDG	44.01%	431.0	TMUS	23.48%	512.0
252	TRGP	50.85%	360.0	ISRG	41.62%	270.0
252	DHI	36.39%	467.0	WFC	27.04%	372.0
252	AVGO	45.38%	374.0	GE	48.0%	187.0
252	CPRT	31.46%	475.0	CAH	37.49%	238.0
252	IRM	44.38%	334.0	ACGL	50.75%	169.0
252	VST	155.14%	92.0	AVGO	79.1%	100.0
252	PWR	41.02%	344.0	HSBC	23.33%	332.0
252	LEN	27.81%	473.0	SLV	21.59%	338.0
252	CMG	30.03%	412.0	GS	28.67%	251.0
252	TEVA	38.13%	321.0	ADBE	21.26%	331.0
252	MU	31.27%	389.0	GME	50.76%	129.0
252	COST	27.7%	423.0	POST	16.03%	407.0
252	ORCL	35.66%	313.0	GILD	16.12%	404.0
252	X	28.03%	397.0	GWW	31.67%	188.0
252	CCL	37.52%	295.0	MSI	31.28%	184.0
252	ORLY	26.96%	386.0	INTU	24.29%	227.0
252	AMD	30.94%	332.0	CDNS	41.59%	129.0
252	GOOGL	26.91%	380.0	JPM	30.71%	174.0
252	HLT	31.21%	325.0	ORCL	45.32%	117.0
252	AMAT	26.91%	373.0	TRGP	42.73%	121.0
252	QQQ	23.88%	415.0	HCA	19.43%	251.0
252	GWW	35.03%	280.0	CCL	33.42%	140.0
252	JPM	31.96%	305.0	TEVA	42.01%	110.0

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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MSTR	1.28%	157.0	LUMN	1.01%	75.0
1	ORCL	0.36%	175.0	SBUX	0.37%	150.0
1	PWR	0.43%	139.0	GILD	0.41%	127.0
1	LUMN	0.69%	81.0	INTC	0.48%	106.0
1	UAA	0.42%	133.0	AAP	0.32%	126.0
1	AVGO	0.31%	167.0	VNO	0.37%	105.0
1	NFLX	0.34%	148.0	EXPE	0.2%	181.0
1	GS	0.3%	164.0	T	0.26%	135.0
1	JPM	0.22%	208.0	ORLY	0.24%	146.0
1	CAH	0.24%	187.0	TSLA	0.24%	137.0
1	TMUS	0.26%	143.0	AMZN	0.21%	155.0
1	BHC	0.31%	114.0	NAVI	0.19%	168.0
1	MNST	0.2%	166.0	BHC	0.59%	52.0
1	GE	0.19%	169.0	FIS	0.31%	99.0
1	THC	0.2%	160.0	CMCSA	0.2%	135.0
1	GBTC	0.22%	136.0	GE	0.6%	44.0
1	EXPE	2.18%	13.0	BXP	0.2%	133.0
1	COST	0.13%	220.0	MS	1.37%	19.0
1	LVS	0.26%	106.0	CVS	0.15%	173.0
1	INTU	0.15%	178.0	FITB	0.38%	66.0
1	MOS	0.15%	176.0	BUD	0.14%	177.0
1	GLD	0.27%	97.0	CLF	0.22%	113.0
1	TRGP	0.14%	192.0	CDNS	0.32%	75.0
1	CSTM	0.17%	151.0	BAC	0.26%	88.0
1	CPRT	0.14%	174.0	VFC	0.55%	41.0
1	X	0.18%	139.0	MU	0.68%	33.0
1	AZO	0.16%	147.0	KEY	0.21%	104.0
1	HLT	0.13%	176.0	WFC	0.22%	97.0
1	NVDA	0.19%	112.0	CSCO	0.17%	124.0
1	TDG	0.12%	182.0	PWR	0.42%	50.0

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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MSTR	5.84%	154.0	TSLA	3.3%	137.0
10	NFLX	3.41%	148.0	LUMN	5.59%	77.0
10	ORCL	2.46%	182.0	EXPE	1.65%	186.0
10	CAH	2.26%	185.0	GILD	2.31%	131.0
10	GME	3.52%	106.0	BUD	1.43%	174.0
10	META	2.61%	143.0	CSCO	1.94%	128.0
10	MOS	2.13%	175.0	VNO	2.37%	103.0
10	JPM	1.66%	210.0	CVS	1.35%	177.0
10	UAA	2.53%	129.0	IRM	5.33%	43.0
10	GE	1.84%	170.0	ISRG	1.98%	113.0
10	TRGP	1.37%	194.0	VFC	4.85%	46.0
10	NVDA	2.17%	115.0	WFC	2.13%	103.0
10	TMUS	1.66%	141.0	BAC	2.38%	89.0
10	GBTC	1.64%	133.0	AMZN	1.4%	151.0
10	GLD	2.35%	91.0	WYNN	2.46%	78.0
10	BA	1.6%	133.0	HSBC	1.06%	178.0
10	THC	1.32%	161.0	T	1.49%	125.0
10	COST	0.95%	221.0	PWR	3.67%	50.0
10	HLT	1.09%	184.0	QCOM	2.34%	76.0
10	AVGO	1.14%	173.0	NEM	1.07%	165.0
10	INTU	1.07%	175.0	GNRC	1.52%	112.0
10	GS	1.14%	163.0	USB	1.1%	151.0
10	AZO	1.25%	146.0	B	1.83%	83.0
10	MNST	0.98%	172.0	LNC	3.04%	49.0
10	XOM	1.59%	95.0	CYH	10.42%	14.0
10	MS	0.73%	194.0	UNH	2.35%	62.0
10	PHM	0.82%	169.0	FITB	2.2%	63.0
10	WDC	1.55%	86.0	SLV	0.71%	178.0
10	NEM	3.34%	37.0	BXP	0.9%	136.0
10	CPRT	0.67%	176.0	AZN	2.59%	46.0

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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	MSTR	12.29%	141.0	TSLA	7.44%	133.0
21	NFLX	7.66%	135.0	LUMN	11.8%	70.0
21	CAH	4.83%	170.0	GILD	5.65%	128.0
21	ORCL	4.71%	166.0	EXPE	3.14%	174.0
21	GE	5.03%	155.0	WFC	4.93%	97.0
21	GME	7.54%	100.0	CVS	2.83%	167.0
21	META	5.43%	133.0	CSCO	3.72%	124.0
21	JPM	3.02%	195.0	BUD	2.77%	158.0
21	TRGP	3.07%	176.0	VNO	4.57%	93.0
21	COST	2.6%	207.0	ISRG	3.9%	107.0
21	THC	3.38%	151.0	AMZN	2.77%	139.0
21	GBTC	4.21%	118.0	HSBC	2.29%	166.0
21	MOS	2.98%	163.0	IRM	8.81%	43.0
21	PWR	3.66%	131.0	SLV	2.17%	169.0
21	TMUS	3.68%	130.0	T	2.94%	120.0
21	MNST	2.87%	160.0	VFC	8.03%	43.0
21	UAA	3.76%	119.0	WYNN	4.43%	74.0
21	GLD	5.3%	80.0	LNC	5.8%	50.0
21	BA	3.59%	118.0	CHTR	2.42%	119.0
21	VST	2.77%	140.0	LVS	5.14%	54.0
21	HLT	2.16%	177.0	VZ	1.51%	183.0
21	AVGO	2.26%	166.0	BAC	3.13%	87.0
21	INTU	2.25%	159.0	NVS	1.63%	161.0
21	AZO	2.48%	134.0	GNRC	2.42%	108.0
21	MS	1.65%	183.0	CMA	2.05%	115.0
21	X	2.01%	143.0	FITB	4.29%	53.0
21	T	5.59%	50.0	HCA	3.79%	59.0
21	WDC	3.49%	80.0	NFLX	4.36%	51.0
21	GS	1.78%	152.0	USB	1.52%	146.0
21	CPRT	1.44%	170.0	BXP	1.73%	128.0

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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	MSTR	42.46%	107.0	TSLA	29.88%	102.0
63	NFLX	17.57%	101.0	GILD	15.12%	118.0
63	CAH	12.11%	137.0	HSBC	10.23%	145.0
63	VST	13.14%	122.0	WFC	13.76%	89.0
63	AVGO	11.22%	138.0	EXPE	8.38%	143.0
63	MNST	9.38%	136.0	NFLX	22.21%	51.0
63	GE	10.82%	112.0	CCL	23.17%	44.0
63	TRGP	7.82%	151.0	VNO	14.43%	64.0
63	MS	7.22%	157.0	T	11.1%	82.0
63	JPM	7.26%	156.0	LUMN	14.09%	63.0
63	GBTC	11.62%	95.0	CVS	6.24%	138.0
63	X	7.42%	138.0	ISRG	9.15%	78.0
63	TMUS	8.08%	119.0	MSTR	47.68%	14.0
63	GME	12.25%	74.0	SLV	4.65%	137.0
63	GLD	14.19%	63.0	AMZN	5.59%	110.0
63	COST	5.24%	170.0	CSCO	6.0%	102.0
63	BA	9.4%	94.0	BAC	8.13%	66.0
63	MOS	6.5%	129.0	CDNS	6.21%	79.0
63	PWR	6.7%	121.0	GBTC	18.85%	26.0
63	AZO	6.89%	115.0	CHTR	5.62%	87.0
63	T	14.29%	49.0	NVS	3.62%	123.0
63	THC	5.79%	115.0	WYNN	6.86%	65.0
63	HLT	4.18%	152.0	VZ	2.79%	152.0
63	META	6.07%	98.0	TMUS	15.17%	27.0
63	ORCL	3.82%	136.0	SNY	3.48%	117.0
63	CSCO	12.15%	36.0	B	6.29%	64.0
63	NEM	17.7%	24.0	META	10.76%	37.0
63	CPRT	3.01%	139.0	BUD	3.43%	116.0
63	BUD	15.23%	27.0	AA	13.09%	27.0
63	GWW	2.47%	157.0	GT	7.13%	47.0

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

Period examined: All model dates from 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	MSTR	67.9%	74.0	GILD	27.78%	88.0
126	CAH	24.47%	93.0	HSBC	25.36%	94.0
126	VST	30.43%	73.0	WFC	25.07%	77.0
126	NFLX	41.13%	51.0	NFLX	40.12%	46.0
126	AVGO	23.41%	84.0	EXPE	18.9%	93.0
126	TRGP	17.69%	100.0	T	25.02%	57.0
126	JPM	17.0%	100.0	TSLA	20.22%	68.0
126	MS	14.91%	103.0	CCL	37.45%	25.0
126	GBTC	28.79%	53.0	CVS	9.96%	93.0
126	GE	22.55%	60.0	MSTR	110.11%	8.0
126	TMUS	15.06%	83.0	VNO	28.28%	31.0
126	COST	10.34%	117.0	GBTC	43.81%	20.0
126	BA	19.41%	59.0	ORLY	10.58%	81.0
126	X	10.23%	96.0	CSCO	13.68%	61.0
126	AZO	12.69%	75.0	SLV	8.28%	97.0
126	MOS	12.15%	78.0	GLD	20.02%	39.0
126	META	15.55%	60.0	ISRG	10.32%	70.0
126	MNST	11.62%	79.0	META	26.52%	25.0
126	GS	13.82%	54.0	AMZN	7.3%	81.0
126	T	23.05%	29.0	GE	14.84%	36.0
126	HLT	6.31%	103.0	BMY	5.79%	89.0
126	GT	11.28%	54.0	TMUS	25.97%	18.0
126	CSCO	27.09%	22.0	LNC	14.24%	28.0
126	ORCL	6.31%	88.0	AZO	16.71%	23.0
126	GME	13.0%	42.0	BUD	4.44%	79.0
126	CPRT	5.03%	103.0	CHTR	5.25%	65.0
126	TDG	4.02%	103.0	JAZZ	6.49%	48.0
126	GLD	26.75%	15.0	BAC	5.07%	55.0
126	PWR	3.43%	98.0	GS	13.93%	17.0
126	JAZZ	11.99%	27.0	NEM	2.34%	101.0

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 2025-04-03 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	ORCL	1.11%	43.0	WDC	1.6%	23.0
1	AVGO	1.31%	34.0	KALU	1.74%	20.0
1	VST	1.27%	33.0	CLF	1.51%	22.0
1	MOS	0.84%	49.0	BAC	1.2%	22.0
1	ELAN	1.46%	28.0	FIS	0.57%	46.0
1	MSTR	0.76%	52.0	AAP	0.73%	36.0
1	LUMN	1.94%	20.0	SBUX	0.64%	40.0
1	GS	0.7%	52.0	MS	1.69%	15.0
1	NFLX	0.63%	52.0	MU	1.41%	18.0
1	AMC	0.66%	48.0	VNO	0.53%	44.0
1	BA	0.78%	39.0	KEY	1.16%	18.0
1	INTU	0.58%	51.0	FCX	1.46%	13.0
1	NVDA	0.99%	27.0	FITB	0.42%	44.0
1	GE	0.47%	57.0	NEM	0.45%	41.0
1	EXPE	2.93%	9.0	AMZN	0.41%	43.0
1	GT	0.72%	35.0	PWR	0.7%	24.0
1	LLY	1.65%	15.0	HLT	0.53%	29.0
1	JPM	0.45%	53.0	GNRC	0.68%	22.0
1	CAH	0.44%	52.0	HON	0.4%	34.0
1	CZR	0.84%	27.0	AMD	0.58%	23.0
1	TEVA	0.4%	55.0	CSTM	6.3%	2.0
1	LVS	1.35%	16.0	GE	6.07%	2.0
1	TDG	0.56%	38.0	BUD	0.21%	57.0
1	WYNN	0.53%	39.0	CSCO	0.45%	25.0
1	META	0.42%	48.0	CVS	0.3%	35.0
1	MSFT	0.75%	25.0	GME	0.51%	20.0
1	USB	0.47%	39.0	LNC	1.45%	7.0
1	CDNS	0.47%	39.0	ZTS	0.23%	42.0
1	NWL	0.46%	39.0	ISRG	0.3%	33.0
1	THC	0.36%	50.0	CMA	0.22%	44.0

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 2025-04-03 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	ORCL	10.54%	41.0	TSLA	8.46%	31.0
10	GE	6.8%	49.0	AAP	7.67%	31.0
10	NFLX	6.66%	45.0	KALU	11.47%	19.0
10	AVGO	9.91%	30.0	WDC	10.74%	20.0
10	MSTR	6.51%	44.0	PWR	8.01%	22.0
10	MU	11.4%	25.0	MU	12.0%	14.0
10	MOS	6.98%	40.0	AMD	7.46%	21.0
10	WDC	13.85%	20.0	ELAN	19.03%	8.0
10	CSTM	9.58%	28.0	NEM	4.23%	35.0
10	GS	6.22%	43.0	BUD	2.89%	49.0
10	INTU	5.94%	43.0	FIS	3.38%	40.0
10	META	5.93%	42.0	IRM	6.3%	21.0
10	THC	5.64%	44.0	HON	4.04%	31.0
10	VST	9.54%	25.0	KEY	6.7%	18.0
10	CYH	8.66%	26.0	NVS	3.16%	37.0
10	JPM	4.7%	46.0	FITB	2.81%	39.0
10	BA	5.97%	36.0	BAC	5.74%	19.0
10	UAA	5.41%	39.0	VNO	3.01%	35.0
10	CAH	4.68%	45.0	SLV	3.25%	32.0
10	FCX	6.12%	33.0	AMZN	2.85%	35.0
10	NVDA	8.09%	24.0	QCOM	3.41%	29.0
10	TEVA	4.02%	47.0	USB	5.59%	17.0
10	ELAN	7.58%	23.0	GSK	2.1%	45.0
10	LVS	11.58%	14.0	MSFT	5.01%	18.0
10	HLT	7.34%	22.0	GNRC	4.13%	21.0
10	GME	5.86%	25.0	MS	7.11%	12.0
10	GBTC	4.02%	35.0	EXPE	2.47%	34.0
10	TXN	4.95%	26.0	CMA	2.12%	39.0
10	MSFT	6.41%	20.0	CHTR	2.09%	38.0
10	CCL	6.7%	19.0	QQQ	5.12%	15.0

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 2025-04-03 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	ORCL	22.3%	29.0	AAP	21.94%	23.0
21	GE	15.66%	38.0	TSLA	17.84%	24.0
21	THC	15.87%	35.0	MU	32.38%	13.0
21	META	15.78%	32.0	KALU	25.73%	16.0
21	AVGO	22.86%	22.0	WDC	22.49%	16.0
21	CSTM	21.22%	23.0	AMD	18.13%	14.0
21	MU	26.01%	18.0	ELAN	31.42%	8.0
21	INTU	14.4%	32.0	PWR	17.47%	14.0
21	MOS	14.39%	31.0	HON	8.62%	27.0
21	WDC	31.72%	14.0	VNO	8.5%	27.0
21	NVDA	20.3%	21.0	CCL	22.19%	10.0
21	NFLX	12.19%	34.0	BUD	5.62%	38.0
21	GS	12.67%	32.0	AMZN	8.37%	25.0
21	TEVA	11.1%	35.0	MSFT	13.73%	15.0
21	VST	23.54%	16.0	KEY	11.94%	17.0
21	BA	14.88%	25.0	FITB	6.98%	29.0
21	MSTR	11.49%	32.0	NWL	14.95%	13.0
21	AMC	9.63%	36.0	GNRC	10.69%	18.0
21	CAH	9.57%	34.0	IRM	9.06%	21.0
21	FCX	12.63%	25.0	USB	11.77%	16.0
21	AMAT	10.5%	29.0	GSK	5.45%	34.0
21	HLT	14.35%	21.0	BAC	10.66%	17.0
21	CYH	15.79%	19.0	SLV	6.74%	25.0
21	JPM	8.72%	34.0	CSCO	8.85%	19.0
21	UAA	8.94%	28.0	HCA	9.22%	18.0
21	ELAN	15.53%	15.0	CMA	5.0%	32.0
21	LVS	16.31%	14.0	WYNN	17.7%	9.0
21	MSFT	14.09%	16.0	MS	18.51%	8.0
21	TXN	12.78%	17.0	LVS	8.98%	16.0
21	NAVI	16.68%	13.0	EXPE	5.47%	26.0

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 2025-06-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	ORCL	2.26%	12.0	CLF	2.52%	7.0
1	BHC	2.3%	7.0	BHC	3.72%	4.0
1	GS	0.88%	18.0	CZR	3.27%	4.0
1	CMG	1.1%	11.0	SBUX	0.97%	12.0
1	VST	0.74%	16.0	HLT	0.78%	14.0
1	MU	1.06%	11.0	WDC	1.52%	7.0
1	WYNN	0.68%	16.0	LUMN	1.69%	6.0
1	NWL	0.61%	17.0	FCX	2.0%	4.0
1	AMD	8.81%	1.0	DHI	0.55%	14.0
1	TXN	0.51%	17.0	LEN	1.46%	5.0
1	AA	0.57%	15.0	NEM	0.48%	14.0
1	PHM	0.47%	18.0	VNO	0.44%	15.0
1	CAH	0.46%	16.0	GME	0.82%	8.0
1	JPM	0.43%	17.0	CVS	0.63%	10.0
1	GNRC	0.66%	10.0	FITB	0.44%	13.0
1	EXPE	1.3%	5.0	AMZN	0.35%	16.0
1	KEY	0.38%	17.0	XOM	0.78%	7.0
1	INTC	1.57%	4.0	BA	1.81%	3.0
1	MSTR	0.34%	18.0	INTC	0.58%	9.0
1	MS	0.51%	12.0	AAPL	0.61%	8.0
1	THC	0.43%	14.0	TFC	0.48%	10.0
1	CDNS	0.5%	12.0	CHTR	0.3%	15.0
1	BHP	1.97%	3.0	AMD	0.54%	8.0
1	ZION	0.48%	12.0	GNRC	1.04%	4.0
1	PWR	0.69%	8.0	HSBC	0.29%	14.0
1	TRGP	0.31%	18.0	QCOM	0.25%	16.0
1	TDG	0.46%	12.0	ORCL	3.99%	1.0
1	META	0.37%	15.0	MS	0.65%	6.0
1	NFLX	0.34%	16.0	HON	0.65%	6.0
1	UAA	0.3%	17.0	WFC	0.63%	6.0

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

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

Period examined: All model dates from 2025-06-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	ORCL	18.18%	10.0	AMD	12.44%	6.0
10	BHC	21.08%	4.0	NEM	7.04%	9.0
10	MU	11.5%	7.0	BHC	29.29%	2.0
10	GS	8.03%	9.0	WDC	10.17%	4.0
10	VST	9.92%	7.0	INTC	6.84%	5.0
10	CAH	6.16%	9.0	CVS	4.72%	7.0
10	WYNN	5.96%	9.0	CZR	10.86%	3.0
10	JPM	5.21%	10.0	PWR	3.72%	8.0
10	CMG	6.11%	8.0	FITB	3.31%	8.0
10	WDC	10.76%	4.0	XOM	5.9%	4.0
10	NFLX	4.12%	9.0	SBUX	3.01%	7.0
10	TXN	3.88%	8.0	DHI	2.61%	8.0
10	TRGP	2.9%	10.0	B	4.44%	4.0
10	CCL	4.76%	6.0	MS	4.42%	4.0
10	GNRC	8.31%	3.0	SLV	2.9%	6.0
10	META	2.67%	9.0	BALL	4.15%	4.0
10	AVGO	3.26%	7.0	MU	15.29%	1.0
10	AMD	22.16%	1.0	VICI	1.67%	9.0
10	BALL	4.33%	5.0	TSLA	2.41%	6.0
10	MS	3.49%	6.0	WFC	4.47%	3.0
10	AMAT	5.17%	4.0	GNRC	4.36%	3.0
10	KEY	2.25%	9.0	TFC	2.61%	5.0
10	PHM	2.02%	9.0	AMZN	1.44%	9.0
10	ZION	2.45%	7.0	NAVI	1.37%	9.0
10	AA	2.42%	7.0	VST	12.18%	1.0
10	BAC	5.64%	3.0	QCOM	1.35%	9.0
10	CZR	4.15%	4.0	EMB	1.02%	9.0
10	LNC	3.13%	5.0	LUMN	3.02%	3.0
10	FCX	2.48%	6.0	TLT	1.26%	7.0
10	CSCO	4.9%	3.0	AMAT	7.64%	1.0

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

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

Period examined: All model dates from 2022-01-31 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	NVDA	0.27%	499.0	MSTR	0.42%	104.0
1	ON	0.52%	195.0	FIS	0.26%	151.0
1	VST	0.89%	106.0	ON	0.39%	69.0
1	AMC	1.45%	64.0	INTC	1.11%	19.0
1	CCL	1.42%	64.0	BHC	1.1%	17.0
1	CYH	0.55%	126.0	JAZZ	0.2%	78.0
1	GBTC	0.91%	65.0	WDC	3.72%	4.0
1	AA	0.67%	71.0	VNO	0.43%	33.0
1	X	0.3%	159.0	GSK	0.31%	42.0
1	GME	0.32%	136.0	THC	0.43%	30.0
1	DHI	0.35%	124.0	NWL	0.23%	51.0
1	AVGO	0.59%	73.0	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	AMAT	0.11%	296.0	ADBE	0.32%	34.0
1	ETRN	1.05%	32.0	LVS	0.95%	11.0
1	GOOGL	0.13%	243.0	IEP	0.61%	17.0
1	MOS	0.19%	120.0	GILD	0.49%	20.0
1	PWR	0.14%	160.0	CAH	0.49%	18.0
1	ORCL	0.15%	139.0	AAPL	1.43%	6.0
1	TEVA	0.52%	39.0	NVS	0.21%	40.0
1	CDNS	0.5%	36.0	BMY	0.16%	44.0
1	VNO	0.17%	100.0	CCL	1.69%	4.0
1	CZR	0.13%	130.0	CLF	0.82%	8.0
1	TXN	0.25%	67.0	META	0.06%	88.0
1	ACGL	0.45%	35.0	UNH	0.12%	35.0
1	WRK	0.36%	41.0	LUMN	0.55%	7.0
1	COST	0.34%	42.0	IRM	1.74%	2.0
1	BBY	0.11%	118.0	WRK	3.35%	1.0
1	INTU	0.36%	37.0	JPM	0.8%	4.0

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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	2.24%	499.0	MSTR	8.26%	104.0
10	VST	8.91%	108.0	INTC	15.38%	23.0
10	X	5.11%	150.0	NFLX	1.3%	224.0
10	GBTC	8.34%	64.0	NWL	3.22%	51.0
10	AVGO	6.22%	68.0	ON	2.51%	62.0
10	ON	1.9%	197.0	CHTR	1.44%	97.0
10	ETRN	10.76%	32.0	OXY	15.3%	9.0
10	PWR	2.02%	160.0	SBUX	1.69%	72.0
10	TEVA	7.77%	38.0	CAH	6.24%	18.0
10	CMG	3.2%	91.0	AMZN	2.9%	38.0
10	AMC	4.8%	60.0	FIS	0.66%	151.0
10	CCL	4.18%	58.0	AMD	4.02%	24.0
10	CYH	1.82%	128.0	ELAN	6.72%	11.0
10	ELAN	4.2%	53.0	KALU	3.17%	21.0
10	DHI	1.7%	124.0	INTU	4.55%	14.0
10	AMAT	0.64%	301.0	ADBE	1.93%	31.0
10	CDNS	4.26%	33.0	META	0.65%	88.0
10	MSFT	2.23%	63.0	LUMN	7.99%	7.0
10	VNO	1.37%	100.0	AMC	3.63%	15.0
10	GME	0.96%	136.0	VICI	3.15%	17.0
10	LVS	3.73%	32.0	EXPE	2.6%	19.0
10	FCX	2.44%	47.0	NVS	1.31%	36.0
10	COST	2.65%	42.0	GME	4.02%	11.0
10	AA	1.54%	71.0	GILD	1.89%	20.0
10	PHM	0.57%	179.0	BHC	2.35%	16.0
10	GOOGL	0.38%	243.0	GBTC	5.35%	7.0
10	WYNN	2.82%	32.0	BXP	1.63%	21.0
10	TDG	1.53%	58.0	ORLY	4.14%	7.0
10	INTU	2.41%	36.0	HD	1.55%	18.0
10	GE	3.44%	25.0	BA	4.93%	5.0

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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	5.48%	489.0	MSTR	19.65%	104.0
21	X	13.5%	140.0	NFLX	3.34%	224.0
21	VST	17.1%	106.0	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	AMD	10.62%	23.0
21	TEVA	17.76%	38.0	ON	4.87%	50.0
21	PWR	3.45%	160.0	CHTR	2.28%	95.0
21	ON	2.74%	197.0	CAH	11.2%	18.0
21	CMG	5.45%	90.0	AMC	11.64%	15.0
21	ELAN	9.34%	50.0	OXY	16.38%	9.0
21	PHM	2.41%	178.0	META	1.67%	88.0
21	CCL	7.57%	53.0	TSLA	0.79%	159.0
21	AMC	7.02%	56.0	INTC	6.18%	20.0
21	VNO	3.93%	98.0	INTU	8.68%	14.0
21	DHI	2.86%	122.0	AMZN	2.98%	37.0
21	LVS	10.56%	32.0	VICI	6.45%	17.0
21	MSFT	5.25%	63.0	ADBE	3.51%	29.0
21	BHC	2.46%	104.0	HD	4.25%	18.0
21	CYH	2.1%	118.0	GBTC	10.58%	7.0
21	MS	1.84%	130.0	CVS	5.36%	13.0
21	LLY	8.77%	26.0	BA	13.38%	5.0
21	GOOGL	0.91%	245.0	FIS	0.39%	151.0
21	CDNS	7.13%	30.0	GILD	2.76%	20.0
21	AMAT	0.67%	298.0	ORLY	7.81%	7.0
21	FCX	4.25%	46.0	KALU	2.45%	21.0
21	AAP	3.88%	49.0	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	BXP	1.76%	16.0

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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	15.27%	468.0	MSTR	50.14%	104.0
63	VST	33.63%	83.0	NFLX	11.51%	224.0
63	VNO	19.24%	100.0	META	14.2%	88.0
63	X	16.55%	102.0	SBUX	11.73%	72.0
63	ON	8.09%	197.0	TSLA	4.15%	158.0
63	GBTC	32.22%	49.0	AMZN	16.66%	36.0
63	PHM	9.15%	168.0	VNO	17.14%	32.0
63	ETRN	43.0%	32.0	CAH	20.18%	18.0
63	AMAT	4.16%	295.0	OXY	38.34%	7.0
63	LVS	35.99%	32.0	GBTC	36.32%	7.0
63	QQQ	5.62%	189.0	INTU	16.75%	14.0
63	CMG	10.94%	89.0	TLT	2.8%	68.0
63	AMD	4.09%	229.0	CVS	11.55%	14.0
63	PWR	4.78%	159.0	ORLY	15.84%	7.0
63	ORCL	5.54%	131.0	VZ	9.81%	11.0
63	MS	5.13%	130.0	CHTR	1.12%	94.0
63	MSFT	10.03%	63.0	HD	5.82%	18.0
63	TEVA	16.48%	37.0	ISRG	4.19%	25.0
63	AAP	12.16%	49.0	GSK	2.52%	40.0
63	MU	4.52%	120.0	GILD	4.17%	20.0
63	DHI	4.08%	124.0	INTC	4.84%	17.0
63	LLY	20.88%	23.0	ELAN	24.68%	3.0
63	THC	3.21%	141.0	GME	8.16%	9.0
63	FCX	9.13%	47.0	XOM	12.18%	6.0
63	GE	16.26%	25.0	WFC	8.41%	8.0
63	AVGO	6.96%	54.0	NEM	4.65%	10.0
63	AMC	5.93%	53.0	HCA	4.76%	8.0
63	CSTM	6.05%	50.0	CYH	37.95%	1.0
63	ACGL	9.38%	30.0	AAPL	6.28%	6.0
63	INTU	8.85%	30.0	POST	5.12%	7.0

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

Period examined: All model dates from 2022-01-31 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	40.74%	457.0	MSTR	70.55%	104.0
126	VST	63.91%	74.0	NFLX	28.71%	224.0
126	AMAT	17.93%	250.0	TSLA	19.01%	149.0
126	VNO	33.13%	100.0	META	28.2%	88.0
126	PHM	22.67%	133.0	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	13.95%	173.0	GSK	13.69%	40.0
126	PWR	14.8%	157.0	T	5.4%	94.0
126	CMG	25.1%	79.0	GME	68.67%	7.0
126	THC	11.67%	142.0	ISRG	16.79%	25.0
126	ETRN	50.34%	32.0	GILD	20.13%	20.0
126	MS	12.62%	127.0	AMZN	10.89%	35.0
126	X	17.23%	89.0	INTU	19.73%	14.0
126	LVS	48.65%	31.0	TLT	3.81%	65.0
126	ORCL	11.64%	116.0	OXY	21.17%	9.0
126	DHI	9.25%	124.0	CHTR	1.99%	94.0
126	TEVA	29.03%	37.0	WFC	20.62%	8.0
126	MSFT	15.67%	64.0	VZ	14.95%	11.0
126	TDG	19.36%	51.0	EXPE	10.14%	16.0
126	AVGO	17.51%	51.0	HD	8.54%	18.0
126	COST	16.68%	41.0	HCA	18.05%	8.0
126	MU	6.04%	104.0	AAPL	24.0%	6.0
126	AZO	14.1%	44.0	CCL	30.1%	4.0
126	LLY	25.67%	23.0	ELAN	40.06%	3.0
126	INTU	21.17%	27.0	ORLY	14.85%	7.0
126	FCX	12.06%	47.0	POST	12.87%	7.0
126	GE	22.1%	25.0	NEM	6.28%	11.0
126	CAH	16.8%	32.0	VICI	3.84%	17.0

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

Period examined: All model dates from 2022-01-31 through 2025-06-27

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	34.19%	223.0	TSLA	41.95%	135.0
252	AMD	32.45%	206.0	GBTC	240.95%	7.0
252	VNO	64.56%	96.0	T	17.56%	94.0
252	PWR	40.34%	153.0	AMZN	36.77%	33.0
252	ON	26.39%	177.0	CAH	57.35%	18.0
252	THC	55.77%	76.0	ISRG	40.24%	24.0
252	QQQ	26.39%	160.0	FIS	4.74%	150.0
252	ORCL	37.54%	94.0	INTU	49.52%	14.0
252	MSFT	46.27%	61.0	SBUX	21.43%	32.0
252	X	31.72%	86.0	VNO	20.09%	29.0
252	CMG	43.55%	61.0	GILD	27.54%	20.0
252	INTC	40.75%	56.0	GME	89.07%	6.0
252	DHI	23.37%	96.0	GSK	11.88%	40.0
252	VST	77.87%	26.0	BMY	9.66%	39.0
252	MS	17.27%	115.0	GE	73.14%	5.0
252	ETRN	57.0%	32.0	PCG	22.4%	13.0
252	GE	66.27%	25.0	CHTR	3.12%	91.0
252	TDG	40.16%	41.0	WFC	31.51%	8.0
252	CYH	27.22%	58.0	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	TEVA	29.29%	34.0	VST	50.5%	4.0
252	CCL	23.68%	38.0	AAPL	28.77%	6.0
252	CAH	38.94%	21.0	LW	40.85%	4.0
252	AZO	17.84%	44.0	XOM	22.71%	6.0
252	HLT	31.31%	24.0	B	10.52%	12.0
252	QCOM	4.11%	174.0	CCL	27.06%	4.0

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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	VST	1.02%	78.0	ON	0.39%	69.0
1	CCL	1.61%	26.0	INTC	1.11%	19.0
1	AVGO	0.84%	50.0	BHC	6.26%	3.0
1	X	0.41%	75.0	ADBE	0.53%	26.0
1	CYH	0.41%	67.0	WDC	7.11%	1.0
1	ON	1.43%	17.0	SNY	0.2%	33.0
1	NVDA	0.2%	111.0	CLF	0.82%	8.0
1	BBY	1.64%	10.0	BMY	1.25%	5.0
1	GOOGL	0.22%	66.0	NVS	0.18%	34.0
1	GBTC	0.73%	18.0	VNO	1.43%	4.0
1	NAVI	11.52%	1.0	GSK	2.04%	2.0
1	META	0.7%	15.0	TLT	0.9%	4.0
1	ACGL	0.59%	16.0	IRM	1.74%	2.0
1	VFC	0.62%	15.0	NWL	0.07%	49.0
1	CDNS	0.44%	19.0	LUMN	0.43%	6.0
1	FCX	0.65%	12.0	ORLY	0.54%	3.0
1	CZR	1.5%	5.0	SBUX	0.05%	31.0
1	AA	0.99%	6.0	VCSH	0.08%	18.0
1	MS	0.29%	15.0	LW	0.5%	3.0
1	MOS	0.11%	37.0	AMGN	0.21%	6.0
1	NFLX	0.81%	4.0	T	0.56%	2.0
1	INTU	0.2%	15.0	PRGO	0.27%	3.0
1	CTLT	0.14%	18.0	AMAT	0.78%	1.0
1	BA	0.63%	4.0	UNH	0.33%	2.0
1	JPM	0.82%	3.0	ISRG	0.34%	1.0
1	TMUS	1.65%	1.0	CSCO	0.05%	6.0
1	VNO	0.35%	4.0	LQD	0.28%	1.0
1	CAH	0.14%	9.0	EMB	0.23%	1.0
1	HCA	1.11%	1.0	ELAN	-0.01%	8.0
1	TRGP	0.05%	23.0	FRA	-0.06%	4.0

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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	VST	11.01%	80.0	INTC	15.38%	23.0
10	AVGO	10.24%	45.0	SBUX	5.01%	38.0
10	X	5.13%	66.0	NWL	3.49%	49.0
10	CCL	9.41%	20.0	ON	2.51%	62.0
10	GBTC	8.87%	17.0	AMD	4.02%	24.0
10	CDNS	7.64%	16.0	ELAN	9.47%	8.0
10	GOOGL	1.62%	66.0	ADBE	2.51%	23.0
10	NVDA	0.8%	111.0	KALU	18.76%	3.0
10	BBY	9.0%	9.0	LUMN	8.8%	6.0
10	THC	0.85%	75.0	BXP	3.19%	15.0
10	CAH	5.63%	10.0	BHC	14.47%	2.0
10	FCX	3.95%	13.0	NVS	0.85%	30.0
10	TRGP	2.26%	22.0	EXPE	3.39%	7.0
10	MSTR	1.42%	26.0	VNO	5.64%	4.0
10	NFLX	9.02%	4.0	SLV	2.74%	8.0
10	ELAN	1.35%	26.0	BMY	4.13%	5.0
10	INTU	2.27%	14.0	AAP	0.64%	30.0
10	AMC	1.86%	15.0	IRM	19.07%	1.0
10	CZR	5.4%	5.0	HON	1.12%	15.0
10	MU	1.1%	24.0	AMAT	15.7%	1.0
10	ON	1.17%	19.0	AMGN	2.1%	6.0
10	AA	3.67%	6.0	BALL	8.23%	1.0
10	TDG	1.02%	17.0	TLT	2.4%	3.0
10	LW	2.84%	5.0	T	3.42%	2.0
10	LEN	0.52%	26.0	ORLY	2.06%	3.0
10	CTLT	0.65%	16.0	AMZN	1.45%	4.0
10	VICI	9.34%	1.0	CDNS	5.72%	1.0
10	PWR	1.21%	7.0	CSCO	0.94%	6.0
10	NAVI	7.71%	1.0	VCSH	0.35%	15.0
10	META	0.47%	15.0	HD	5.19%	1.0

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

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

Period examined: All model dates from 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	VST	23.39%	78.0	SBUX	12.84%	40.0
21	AVGO	22.04%	37.0	NWL	7.32%	49.0
21	X	10.47%	56.0	ELAN	50.25%	7.0
21	NVDA	4.53%	101.0	AMD	10.62%	23.0
21	GBTC	16.56%	17.0	ON	4.87%	50.0
21	CCL	17.2%	15.0	INTC	6.18%	20.0
21	GOOGL	3.36%	68.0	ADBE	4.47%	21.0
21	CDNS	17.15%	13.0	AAP	3.57%	25.0
21	ELAN	5.53%	23.0	CVS	7.92%	8.0
21	FCX	8.33%	12.0	BXP	5.54%	10.0
21	CAH	9.84%	10.0	KALU	15.1%	3.0
21	INTU	6.54%	14.0	VNO	11.01%	4.0
21	CYH	1.54%	59.0	LUMN	5.26%	6.0
21	BBY	8.74%	9.0	BMY	7.73%	4.0
21	NFLX	17.52%	4.0	SLV	3.43%	8.0
21	THC	0.85%	69.0	HON	2.44%	10.0
21	TEVA	18.57%	3.0	CLF	2.67%	9.0
21	ORCL	1.08%	49.0	IRM	23.2%	1.0
21	GT	4.38%	12.0	ORLY	4.97%	3.0
21	META	4.71%	10.0	AMZN	4.37%	3.0
21	MU	1.97%	23.0	BALL	11.68%	1.0
21	MS	2.8%	15.0	T	4.8%	2.0
21	BA	10.42%	4.0	TLT	3.02%	3.0
21	AA	7.13%	4.0	BHC	4.27%	2.0
21	CTLT	2.36%	12.0	UNH	8.37%	1.0
21	GME	27.49%	1.0	GSK	4.16%	2.0
21	LW	4.77%	5.0	FSUGY	1.78%	4.0
21	CMG	0.77%	29.0	ISRG	6.91%	1.0
21	JPM	7.46%	3.0	AMAT	6.64%	1.0
21	PWR	3.06%	7.0	CSCO	1.1%	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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	VST	54.42%	55.0	SBUX	13.1%	38.0
63	GOOGL	11.73%	50.0	CVS	18.47%	9.0
63	AVGO	15.75%	31.0	VNO	47.8%	3.0
63	ORCL	9.04%	40.0	INTC	4.84%	17.0
63	X	19.66%	18.0	EXPE	7.07%	7.0
63	NVDA	3.44%	80.0	BXP	9.83%	5.0
63	CSTM	6.09%	38.0	CHTR	15.32%	3.0
63	CAH	14.4%	9.0	NWL	0.98%	46.0
63	META	9.97%	11.0	ORLY	11.9%	3.0
63	BA	16.65%	4.0	AMZN	17.6%	2.0
63	INTU	7.75%	8.0	AMD	8.13%	4.0
63	GBTC	29.5%	2.0	CSCO	5.32%	6.0
63	TDG	3.04%	17.0	BMY	7.23%	4.0
63	GT	12.12%	4.0	CDNS	20.31%	1.0
63	LW	8.95%	5.0	T	16.49%	1.0
63	NFLX	35.47%	1.0	TLT	2.85%	3.0
63	SPY	2.05%	17.0	UNH	6.84%	1.0
63	ELAN	1.34%	19.0	SLV	0.27%	1.0
63	ACGL	2.08%	11.0	HON	-0.7%	1.0
63	COST	7.46%	3.0	NEM	-0.29%	4.0
63	MS	1.18%	15.0	LQD	-1.67%	1.0
63	VICI	16.49%	1.0	EMB	-1.82%	1.0
63	QQQ	0.51%	27.0	FRA	-1.51%	2.0
63	HCA	12.44%	1.0	RIO	-3.87%	1.0
63	TMUS	11.75%	1.0	OXY	-2.24%	2.0
63	XOM	11.28%	1.0	HD	-5.99%	1.0
63	GLD	10.44%	1.0	ISRG	-8.41%	1.0
63	LNC	1.96%	4.0	PRGO	-10.14%	1.0
63	RIO	5.25%	1.0	BBY	-10.98%	1.0
63	CTLT	0.95%	4.0	GT	-11.61%	1.0

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

Period examined: All model dates from 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	VST	65.68%	46.0	SBUX	20.67%	28.0
126	AVGO	38.79%	28.0	TSLA	63.8%	9.0
126	CAH	26.78%	10.0	CVS	17.19%	5.0
126	MOS	4.57%	42.0	EXPE	19.59%	4.0
126	MSTR	15.18%	8.0	VNO	62.67%	1.0
126	TDG	11.56%	10.0	ORLY	20.04%	3.0
126	NVDA	1.52%	69.0	CSCO	9.7%	6.0
126	META	12.36%	7.0	AAP	8.16%	5.0
126	BA	39.74%	2.0	T	26.55%	1.0
126	MS	5.14%	12.0	INTC	7.92%	3.0
126	GT	16.91%	3.0	ABBV	9.49%	2.0
126	MU	5.69%	7.0	NEM	3.41%	5.0
126	COST	9.71%	3.0	CHTR	5.5%	3.0
126	HLT	8.97%	3.0	GME	10.01%	1.0
126	PWR	5.97%	4.0	GT	9.27%	1.0
126	X	4.29%	5.0	ISRG	1.19%	1.0
126	QQQ	1.22%	11.0	AMZN	-1.34%	1.0
126	TEVA	4.01%	2.0	PRGO	-2.64%	1.0
126	TMUS	2.53%	1.0	LQD	-4.37%	1.0
126	SPY	0.17%	13.0	SNY	-0.29%	22.0
126	RIO	-0.83%	1.0	EMB	-3.76%	2.0
126	QCOM	-2.4%	1.0	HD	-10.84%	1.0
126	ACGL	-3.11%	1.0	KALU	-22.76%	1.0
126	CSTM	-1.3%	3.0	BBY	-26.14%	1.0
126	HCA	-7.35%	1.0	AMD	-16.84%	2.0
126	MSFT	-3.3%	3.0	NAVI	-7.19%	5.0
126	LVS	-16.34%	1.0	CNC	-19.16%	2.0
126	TRGP	-8.26%	2.0	BXP	-8.18%	5.0
126	LNC	-4.41%	4.0	BMY	-12.43%	4.0
126	LW	-18.23%	1.0	FSUGY	-17.51%	3.0

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 2025-04-03 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	X	0.91%	50.0	ON	0.73%	47.0
1	CCL	1.61%	26.0	BHC	6.26%	3.0
1	CYH	1.86%	20.0	ADBE	0.95%	16.0
1	VST	1.02%	26.0	AMD	0.35%	21.0
1	NVDA	0.68%	31.0	GME	2.82%	2.0
1	GBTC	1.19%	16.0	NVS	0.35%	12.0
1	UAA	1.33%	13.0	GSK	2.04%	2.0
1	BBY	1.64%	10.0	INTC	1.24%	3.0
1	AVGO	0.88%	18.0	IRM	1.74%	2.0
1	VFC	0.93%	14.0	PRGO	1.46%	2.0
1	CZR	4.33%	3.0	VCSH	0.08%	18.0
1	NAVI	11.52%	1.0	TSLA	0.62%	2.0
1	META	1.84%	6.0	UNH	0.93%	1.0
1	CSTM	0.65%	15.0	AMAT	0.78%	1.0
1	THC	1.19%	8.0	NEM	0.52%	1.0
1	CDNS	0.44%	19.0	FRA	0.18%	2.0
1	NFLX	2.54%	3.0	TLT	0.32%	1.0
1	ACGL	1.18%	6.0	AAP	-0.01%	8.0
1	MU	1.28%	5.0	ELAN	-0.01%	8.0
1	MSTR	1.21%	5.0	JAZZ	-0.1%	2.0
1	GOOGL	0.5%	12.0	T	-0.3%	1.0
1	INTU	0.95%	6.0	SNY	-0.35%	2.0
1	JPM	0.82%	3.0	VNO	-0.96%	1.0
1	PHM	0.28%	8.0	HON	-0.08%	16.0
1	QQQ	1.84%	1.0	BMY	-1.43%	1.0
1	ELAN	0.1%	11.0	KALU	-0.74%	2.0
1	ZION	1.01%	1.0	BALL	-1.54%	1.0
1	MOS	0.31%	2.0	FIS	-2.13%	1.0
1	GME	0.47%	1.0	AMZN	-0.77%	3.0
1	ORCL	0.06%	8.0	SLV	-0.34%	7.0

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 2025-04-03 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	VST	13.1%	25.0	ON	9.14%	38.0
10	X	6.82%	41.0	AAP	23.78%	7.0
10	CCL	9.41%	20.0	AMD	8.49%	17.0
10	NVDA	6.86%	27.0	ADBE	5.94%	13.0
10	GBTC	9.93%	15.0	ELAN	9.47%	8.0
10	AVGO	9.94%	13.0	KALU	25.36%	2.0
10	CDNS	7.64%	16.0	TSLA	17.51%	2.0
10	MU	16.96%	5.0	BHC	14.47%	2.0
10	BBY	9.0%	9.0	HON	1.61%	14.0
10	CSTM	4.92%	15.0	SLV	3.03%	7.0
10	THC	10.01%	6.0	IRM	19.07%	1.0
10	ORCL	6.56%	8.0	BXP	1.62%	10.0
10	CYH	2.59%	19.0	AMAT	15.7%	1.0
10	GOOGL	3.83%	12.0	JAZZ	7.07%	2.0
10	TRGP	3.28%	13.0	INTC	3.19%	4.0
10	NFLX	13.92%	3.0	BALL	8.23%	1.0
10	AMAT	8.34%	5.0	NEM	5.78%	1.0
10	UAA	3.42%	12.0	VCSH	0.35%	15.0
10	INTU	7.32%	5.0	T	4.0%	1.0
10	CZR	11.91%	3.0	PRGO	1.47%	2.0
10	META	5.4%	6.0	FRA	2.19%	1.0
10	AMC	3.87%	7.0	NWL	1.39%	1.0
10	MSTR	3.77%	5.0	FIS	1.36%	1.0
10	ELAN	2.42%	7.0	BMY	-0.27%	1.0
10	PHM	1.85%	8.0	NVS	-0.13%	6.0
10	MOS	10.79%	1.0	AMZN	-1.19%	2.0
10	CAH	8.31%	1.0	VNO	-3.92%	1.0
10	NAVI	7.71%	1.0	GSK	-1.99%	2.0
10	CMG	7.04%	1.0	CHTR	-1.6%	3.0
10	QQQ	5.91%	1.0	GME	-2.61%	2.0

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 2025-04-03 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	VST	26.88%	23.0	ON	19.9%	28.0
21	X	16.13%	30.0	ELAN	50.25%	7.0
21	CYH	27.85%	14.0	AMD	18.55%	16.0
21	NVDA	17.42%	18.0	AAP	45.34%	4.0
21	AVGO	29.12%	10.0	ADBE	11.25%	11.0
21	GBTC	19.09%	15.0	KALU	34.18%	2.0
21	CCL	17.2%	15.0	HON	3.65%	9.0
21	CDNS	17.15%	13.0	SLV	4.05%	7.0
21	UAA	15.07%	11.0	IRM	23.2%	1.0
21	CSTM	16.81%	8.0	TSLA	19.87%	1.0
21	ORCL	16.74%	8.0	INTC	6.37%	3.0
21	INTU	18.56%	5.0	NEM	16.61%	1.0
21	MU	30.2%	3.0	BXP	3.22%	5.0
21	THC	26.94%	3.0	BALL	11.68%	1.0
21	BBY	8.74%	9.0	BHC	4.27%	2.0
21	AMAT	14.22%	5.0	GSK	4.16%	2.0
21	GOOGL	6.34%	11.0	AMZN	7.67%	1.0
21	META	13.72%	5.0	AMAT	6.64%	1.0
21	NFLX	18.8%	3.0	NVS	2.14%	3.0
21	VFC	7.15%	5.0	T	5.18%	1.0
21	CZR	15.85%	2.0	VCSH	0.35%	13.0
21	TRGP	2.43%	12.0	VNO	3.97%	1.0
21	GME	27.49%	1.0	NWL	3.37%	1.0
21	JPM	7.46%	3.0	FRA	2.11%	1.0
21	ELAN	5.17%	4.0	JAZZ	0.83%	2.0
21	NAVI	20.54%	1.0	PRGO	1.52%	1.0
21	AMC	6.69%	3.0	FIS	1.04%	1.0
21	MOS	18.88%	1.0	CHTR	-1.57%	1.0
21	TFC	9.13%	2.0	SNY	-5.57%	2.0
21	AA	9.0%	2.0	GME	-25.82%	2.0

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 2025-06-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CCL	2.14%	10.0	ON	1.47%	17.0
1	NVDA	0.62%	12.0	AMD	1.8%	4.0
1	ELAN	0.98%	7.0	ADBE	1.41%	4.0
1	AVGO	0.96%	7.0	NVS	0.74%	7.0
1	CSTM	1.1%	6.0	TSLA	3.67%	1.0
1	VFC	0.54%	8.0	UNH	0.93%	1.0
1	MU	4.15%	1.0	FRA	0.77%	1.0
1	X	0.37%	11.0	VCSH	0.07%	5.0
1	VST	1.61%	2.0	TLT	0.32%	1.0
1	AA	2.33%	1.0	AMZN	0.16%	2.0
1	CYH	0.47%	4.0	BXP	0.02%	7.0
1	TRGP	1.82%	1.0	PRGO	0.04%	1.0
1	GOOGL	1.39%	1.0	BMY	-1.43%	1.0
1	ZION	1.01%	1.0	HON	-0.32%	6.0
1	BBY	0.63%	1.0	CHTR	-1.1%	2.0
1	UAA	0.46%	1.0	AAP	-0.57%	4.0

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 2025-06-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	5.71%	9.0	ON	6.74%	9.0
10	CCL	6.98%	4.0	TSLA	13.16%	1.0
10	MU	22.06%	1.0	PRGO	1.11%	1.0
10	AVGO	6.8%	2.0	HON	0.18%	4.0
10	THC	3.53%	3.0	VCSH	0.19%	2.0
10	VST	3.4%	2.0	NVS	-0.04%	2.0
10	ELAN	1.86%	3.0	BMY	-0.27%	1.0
10	X	2.24%	2.0	ADBE	-0.82%	2.0
10	AA	4.09%	1.0	CHTR	-1.46%	2.0
10	UAA	2.0%	1.0	BXP	-3.74%	4.0
10	ZION	1.6%	1.0	AAP	-7.68%	3.0

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

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

Period examined: All model dates from 2022-01-31 through 2025-06-27

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	0.67%	52.0	META	0.48%	23.0
1	GME	1.0%	32.0	TSLA	0.2%	53.0
1	AMC	2.79%	10.0	NWL	0.62%	14.0
1	VNO	0.75%	24.0	AMD	2.82%	3.0
1	AA	1.35%	12.0	VNO	1.01%	7.0
1	PHM	0.54%	23.0	BHP	1.72%	4.0
1	FSUGY	0.14%	83.0	VFC	0.31%	20.0
1	PWR	0.24%	47.0	KALU	2.03%	2.0
1	CCL	0.64%	17.0	SBUX	0.43%	9.0
1	ELAN	0.84%	13.0	ELAN	1.06%	3.0
1	USB	1.46%	5.0	SNY	0.78%	3.0
1	TEVA	0.68%	9.0	TLT	0.54%	4.0
1	AAP	0.26%	20.0	PCG	0.71%	3.0
1	ETRN	0.68%	7.0	GILD	2.12%	1.0
1	AVGO	0.33%	14.0	VICI	0.49%	4.0
1	GOOGL	0.13%	34.0	NVS	0.85%	2.0
1	MS	0.2%	19.0	EXPE	0.49%	3.0
1	KEY	1.21%	3.0	GE	1.34%	1.0
1	DHI	0.68%	5.0	BXP	1.24%	1.0
1	MSFT	0.32%	9.0	INTC	0.27%	4.0
1	CMG	0.61%	4.0	SLV	0.78%	1.0
1	MOS	0.08%	29.0	GSK	0.53%	1.0
1	CDNS	2.15%	1.0	ADBE	0.37%	1.0
1	VST	0.09%	20.0	INTU	-0.04%	3.0
1	ACGL	0.55%	3.0	NAVI	-0.4%	1.0
1	COST	0.26%	6.0	HON	-0.78%	1.0
1	TRGP	0.71%	2.0	ON	-0.06%	25.0
1	MNST	1.4%	1.0	UNH	-1.55%	1.0

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

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

Period examined: All model dates from 2022-01-31 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	1.33%	252.0	INTC	25.06%	6.0
10	GBTC	10.78%	28.0	MSTR	4.95%	25.0
10	X	6.38%	47.0	CHTR	6.14%	15.0
10	ON	5.99%	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	6.62%	21.0	ON	2.47%	23.0
10	CZR	1.91%	68.0	ELAN	14.1%	3.0
10	GME	4.01%	32.0	TSLA	0.63%	53.0
10	PWR	2.05%	47.0	VICI	6.02%	4.0
10	AVGO	8.29%	11.0	AMC	22.69%	1.0
10	CCL	5.04%	16.0	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	VNO	1.71%	24.0	SLV	8.91%	1.0
10	LVS	6.84%	6.0	BALL	4.41%	2.0
10	DHI	7.43%	5.0	THC	6.82%	1.0
10	LLY	8.0%	4.0	OXY	5.26%	1.0
10	PHM	1.17%	24.0	INTU	1.67%	3.0
10	MOS	0.87%	30.0	ADBE	4.33%	1.0
10	ORCL	1.54%	15.0	UNH	4.08%	1.0
10	AA	1.67%	12.0	GILD	2.92%	1.0
10	TRGP	9.47%	2.0	ISRG	2.45%	1.0
10	WYNN	3.72%	5.0	GSK	2.17%	1.0
10	ACGL	5.77%	3.0	BHC	1.31%	1.0
10	MS	0.78%	19.0	HON	1.24%	1.0
10	CDNS	14.02%	1.0	GE	0.67%	1.0
10	CSCO	1.72%	8.0	PCG	0.15%	3.0

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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	4.33%	248.0	NFLX	3.11%	86.0
21	X	17.4%	39.0	MSTR	9.95%	25.0
21	GBTC	19.11%	28.0	TSLA	4.24%	53.0
21	VST	16.27%	21.0	ON	10.51%	18.0
21	TEVA	31.27%	9.0	ELAN	55.86%	3.0
21	GME	8.28%	32.0	CHTR	9.27%	15.0
21	ON	6.18%	40.0	SBUX	12.71%	9.0
21	ELAN	16.7%	13.0	NWL	8.1%	13.0
21	PWR	3.9%	46.0	AMC	45.41%	1.0
21	AAP	8.45%	20.0	VICI	10.96%	4.0
21	AMC	19.83%	8.0	AMD	32.67%	1.0
21	CZR	2.12%	68.0	INTC	6.62%	4.0
21	LVS	20.38%	6.0	INTU	7.84%	3.0
21	VNO	4.28%	24.0	THC	21.18%	1.0
21	ETRN	13.17%	7.0	TLT	4.24%	4.0
21	BHC	3.85%	20.0	T	0.5%	21.0
21	MS	4.05%	19.0	GILD	6.64%	1.0
21	CCL	5.1%	15.0	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	ADBE	4.27%	1.0
21	MSFT	4.88%	9.0	BIIB	0.1%	32.0
21	VFC	18.3%	2.0	BALL	1.11%	2.0
21	QQQ	0.59%	61.0	GNRC	-0.13%	7.0
21	COST	5.43%	6.0	UNH	-2.11%	1.0
21	CSCO	3.59%	8.0	GSK	-3.65%	1.0
21	WYNN	4.92%	5.0	OXY	-6.63%	1.0
21	ACGL	8.07%	3.0	NAVI	-6.68%	1.0
21	CDNS	22.73%	1.0	KALU	-3.84%	2.0

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 2025-06-27

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	34.09%	20.0	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	ON	13.24%	5.0
63	AMD	4.05%	62.0	CHTR	3.14%	15.0
63	X	11.09%	20.0	INTU	13.41%	3.0
63	PWR	4.4%	47.0	TLT	9.17%	4.0
63	MS	10.61%	19.0	META	1.52%	23.0
63	PHM	7.42%	24.0	INTC	9.72%	3.0
63	ETRN	21.77%	7.0	PCG	6.57%	3.0
63	GOOGL	4.48%	33.0	GSK	8.44%	1.0
63	LUMN	29.01%	5.0	ISRG	6.51%	1.0
63	CSTM	9.03%	14.0	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	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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	29.48%	243.0	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	15.13%	47.0	CHTR	3.27%	15.0
126	AMAT	12.76%	55.0	EXPE	7.82%	3.0
126	LVS	69.03%	6.0	ISRG	18.5%	1.0
126	PHM	18.61%	20.0	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	THC	6.96%	32.0	VICI	3.01%	4.0
126	ORCL	15.12%	13.0	PCG	2.41%	3.0
126	LUMN	36.73%	5.0	GE	5.07%	1.0
126	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	NAVI	-9.51%	1.0
126	AZO	12.32%	7.0	KALU	-4.86%	2.0
126	LLY	21.48%	4.0	THC	-11.38%	1.0
126	FCX	24.73%	3.0	SNY	-3.99%	3.0
126	AVGO	7.35%	10.0	AMZN	-11.87%	4.0
126	ACGL	19.15%	3.0	BMY	-9.8%	5.0
126	LEN	7.97%	6.0	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

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

Period examined: All model dates from 2022-01-31 through 2025-06-27

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	36.32%	55.0	META	53.64%	23.0
252	QQQ	29.81%	59.0	T	37.11%	21.0
252	VNO	72.05%	24.0	FIS	8.32%	38.0
252	ON	39.01%	40.0	VNO	32.94%	7.0
252	PHM	68.66%	14.0	INTU	59.73%	3.0
252	AMAT	19.59%	41.0	CHTR	8.47%	15.0
252	THC	31.1%	19.0	PCG	37.26%	3.0
252	CYH	52.73%	11.0	GE	74.42%	1.0
252	FSUGY	7.31%	74.0	BMY	12.48%	4.0
252	ORCL	41.81%	12.0	JAZZ	10.85%	4.0
252	MSFT	49.72%	9.0	ISRG	37.07%	1.0
252	X	23.54%	18.0	SBUX	35.37%	1.0
252	VST	67.99%	6.0	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	7.12%	30.0	GSK	6.91%	1.0
252	INTC	22.84%	9.0	SNY	6.27%	1.0
252	MS	10.18%	18.0	VICI	1.52%	4.0
252	LVS	29.61%	6.0	OXY	5.96%	1.0
252	LEN	38.88%	4.0	TLT	0.13%	4.0
252	CMG	38.22%	4.0	UNH	-6.64%	1.0
252	MU	25.18%	6.0	BALL	-20.58%	1.0
252	AA	11.15%	12.0	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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	X	0.55%	34.0	NWL	0.62%	14.0
1	CZR	7.0%	2.0	AMD	2.82%	3.0
1	BBY	13.32%	1.0	SBUX	0.53%	8.0
1	CCL	2.13%	6.0	ELAN	1.06%	3.0
1	GOOGL	0.56%	22.0	NVS	0.85%	2.0
1	AVGO	1.36%	9.0	BXP	1.24%	1.0
1	FSUGY	0.95%	9.0	INTC	0.27%	4.0
1	GBTC	0.59%	9.0	BMY	0.9%	1.0
1	AMD	0.74%	5.0	SNY	0.44%	2.0
1	ORCL	1.01%	3.0	SLV	0.78%	1.0
1	MOS	0.47%	5.0	ADBE	0.37%	1.0
1	VFC	1.16%	2.0	NAVI	-0.4%	1.0
1	CDNS	2.15%	1.0	HON	-0.78%	1.0
1	INTC	1.77%	1.0	ON	-0.06%	25.0
1	TRGP	0.71%	2.0	BALL	-1.54%	1.0
1	INTU	1.25%	1.0	TSLA	-1.5%	3.0
1	PHM	0.04%	9.0	BIIB	-0.65%	11.0
1	VST	0.02%	14.0	JAZZ	-0.69%	15.0

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

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

Period examined: All model dates from 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	X	5.44%	29.0	INTC	25.06%	6.0
10	VST	8.88%	15.0	NWL	4.82%	14.0
10	AVGO	19.76%	6.0	ON	2.47%	23.0
10	GBTC	8.14%	9.0	ELAN	14.1%	3.0
10	CCL	13.97%	5.0	AMD	17.57%	1.0
10	AMD	7.71%	6.0	SBUX	1.79%	8.0
10	ORCL	12.0%	3.0	SLV	8.91%	1.0
10	TRGP	9.47%	2.0	BALL	8.23%	1.0
10	GOOGL	0.68%	22.0	ADBE	4.33%	1.0
10	AMC	7.35%	2.0	BMY	2.43%	1.0
10	CDNS	14.02%	1.0	HON	1.24%	1.0
10	BBY	13.0%	1.0	NVS	0.41%	1.0
10	VFC	5.48%	2.0	SNY	-1.97%	2.0
10	ELAN	3.55%	3.0	NAVI	-12.42%	1.0
10	CZR	10.48%	1.0	JAZZ	-1.5%	16.0
10	MOS	1.22%	6.0	BIIB	-3.36%	11.0
10	PWR	-1.22%	1.0	TSLA	-14.01%	3.0

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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	VST	25.21%	15.0	ON	10.51%	18.0
21	X	9.34%	21.0	ELAN	55.86%	3.0
21	GBTC	17.96%	9.0	SBUX	13.37%	8.0
21	NVDA	4.01%	32.0	NWL	8.1%	13.0
21	GOOGL	4.42%	22.0	AMD	32.67%	1.0
21	CCL	15.86%	4.0	INTC	6.62%	4.0
21	VFC	43.36%	1.0	BALL	11.68%	1.0
21	GT	8.97%	4.0	SLV	6.2%	1.0
21	ELAN	10.91%	3.0	BMY	5.27%	1.0
21	ORCL	8.99%	3.0	ADBE	4.27%	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	CZR	17.64%	1.0	TSLA	-14.37%	3.0
21	AVGO	7.5%	2.0	BIIB	-6.33%	11.0
21	MS	11.8%	1.0	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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	VST	67.69%	10.0	SBUX	24.61%	8.0
63	NVDA	10.52%	27.0	ON	13.24%	5.0
63	GOOGL	11.95%	21.0	INTC	9.72%	3.0
63	CSTM	9.03%	14.0	BMY	3.55%	1.0
63	AVGO	10.71%	5.0	NAVI	-9.58%	1.0
63	ORCL	26.08%	2.0	SNY	-16.27%	2.0
63	GT	12.12%	4.0	TSLA	-12.41%	3.0
63	X	16.36%	2.0	JAZZ	-10.59%	18.0
63	GBTC	28.2%	1.0	NWL	-15.13%	13.0
63	FSUGY	5.29%	4.0	BIIB	-19.89%	10.0

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

Period examined: All model dates from 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	VST	74.3%	9.0	TSLA	64.35%	3.0
126	AVGO	38.55%	5.0	SBUX	20.83%	8.0
126	GT	16.91%	3.0	INTC	0.58%	1.0
126	MOS	6.88%	6.0	SNY	0.12%	2.0
126	X	13.19%	1.0	NAVI	-9.51%	1.0
126	PWR	7.01%	1.0	BMY	-15.46%	1.0
126	ORCL	1.67%	1.0	JAZZ	-14.83%	4.0
126	NVDA	-0.07%	27.0	BIIB	-32.04%	11.0
126	MSTR	-2.0%	1.0	NWL	-34.06%	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 2025-04-03 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	X	0.86%	28.0	AMD	2.82%	3.0
1	CZR	7.0%	2.0	ELAN	1.06%	3.0
1	BBY	13.32%	1.0	NVS	0.85%	2.0
1	CCL	2.13%	6.0	BXP	1.24%	1.0
1	FSUGY	1.6%	5.0	SLV	0.78%	1.0
1	GBTC	0.98%	8.0	ADBE	0.37%	1.0
1	NVDA	0.52%	12.0	ON	-0.02%	20.0
1	UAA	1.86%	3.0	HON	-0.78%	1.0
1	AVGO	1.23%	4.0	BALL	-1.54%	1.0
1	ORCL	3.39%	1.0	INTC	-7.66%	1.0

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 2025-04-03 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	X	6.22%	23.0	ON	8.39%	18.0
10	GBTC	9.47%	8.0	ELAN	14.1%	3.0
10	CCL	13.97%	5.0	AMD	17.57%	1.0
10	VST	12.89%	5.0	SLV	8.91%	1.0
10	NVDA	3.47%	9.0	BALL	8.23%	1.0
10	TRGP	9.47%	2.0	ADBE	4.33%	1.0
10	ORCL	15.8%	1.0	HON	1.24%	1.0
10	AMC	7.35%	2.0	NVS	0.41%	1.0
10	CDNS	14.02%	1.0	INTC	-0.19%	1.0

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

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

Period examined: All model dates from 2025-04-03 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	X	12.9%	15.0	ON	21.04%	13.0
21	GBTC	20.29%	8.0	ELAN	55.86%	3.0
21	VST	27.8%	5.0	AMD	32.67%	1.0
21	CCL	15.86%	4.0	BALL	11.68%	1.0
21	VFC	43.36%	1.0	SLV	6.2%	1.0
21	NVDA	7.94%	5.0	ADBE	4.27%	1.0
21	UAA	19.05%	2.0	INTC	-0.51%	1.0

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

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

Period examined: All model dates from 2025-06-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	FSUGY	1.6%	5.0	ON	2.35%	6.0
1	CCL	3.9%	2.0	AMD	6.83%	1.0
1	AVGO	1.23%	4.0	NVS	0.85%	2.0
1	NVDA	0.62%	7.0	BXP	1.24%	1.0
1	AMC	0.65%	2.0	HON	-0.78%	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 2025-06-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CCL	25.48%	1.0	ON	4.73%	4.0
10	NVDA	4.0%	4.0	HON	1.24%	1.0
10	AVGO	10.84%	1.0	NVS	0.41%	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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	-0.26%	418.0	AAP	-0.39%	172.0
1	CLF	-0.25%	294.0	NWL	-0.71%	95.0
1	USB	-0.32%	188.0	OXY	-0.33%	183.0
1	LUMN	-0.6%	100.0	PRGO	-0.24%	249.0
1	NWL	-0.33%	181.0	CMA	-0.19%	238.0
1	UNH	-0.43%	134.0	IEP	-0.33%	129.0
1	FSUGY	-0.11%	478.0	BALL	-0.17%	242.0
1	GT	-0.21%	200.0	BA	-0.18%	218.0
1	QCOM	-0.06%	418.0	GSK	-0.11%	316.0
1	KEY	-0.2%	131.0	MOS	-1.44%	23.0
1	IEP	-0.36%	73.0	MNST	-0.17%	189.0
1	T	-1.76%	14.0	NEM	-0.12%	274.0
1	CNC	-0.1%	206.0	LNC	-0.2%	152.0
1	BALL	-0.58%	34.0	FRCB	-0.75%	41.0
1	CSCO	-0.09%	208.0	CNC	-0.26%	119.0
1	CVS	-0.53%	33.0	CTLT	-0.29%	101.0

1	SBUX	-0.21%	79.0	TMUS	-0.09%	327.0
1	WDC	-0.21%	82.0	BHC	-0.35%	81.0
1	BBY	-0.05%	304.0	BHP	-0.09%	295.0
1	LEN	-0.06%	271.0	SIVBQ	-0.29%	91.0
1	TSLA	-0.83%	18.0	AMC	-0.39%	66.0
1	SBNY	-0.59%	25.0	MSI	-0.12%	207.0
1	LNC	-0.36%	38.0	AA	-0.21%	117.0
1	MNST	-0.23%	61.0	MSFT	-0.17%	135.0
1	FIS	-0.18%	66.0	JAZZ	-0.14%	171.0
1	SLV	-0.82%	14.0	CPRT	-0.55%	41.0
1	HSBC	-0.58%	19.0	WRK	-0.17%	126.0
1	IRM	-0.16%	63.0	WDC	-0.11%	174.0
1	TLT	-0.61%	15.0	MU	-0.4%	49.0
1	CDNS	-0.03%	249.0	TXN	-0.29%	67.0

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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-2.37%	399.0	SIVBQ	-9.75%	89.0
10	CLF	-1.51%	298.0	SBNY	-9.24%	75.0
10	FSUGY	-0.96%	463.0	AMC	-7.84%	70.0
10	LUMN	-6.01%	74.0	IEP	-2.51%	126.0
10	NWL	-2.1%	174.0	AAP	-1.72%	175.0
10	QCOM	-0.8%	416.0	BXP	-1.2%	244.0
10	UNH	-2.44%	126.0	PRGO	-0.97%	258.0
10	CSTM	-1.65%	182.0	OXY	-1.2%	187.0
10	INTC	-1.43%	196.0	FCX	-2.14%	104.0
10	VFC	-1.87%	133.0	ORLY	-1.27%	161.0
10	BBY	-0.87%	274.0	GME	-1.86%	107.0
10	BHC	-0.9%	248.0	INTU	-1.02%	171.0
10	SBNY	-7.72%	27.0	INTC	-2.05%	84.0
10	CNC	-0.97%	206.0	BMY	-0.58%	292.0
10	GT	-0.98%	196.0	CHTR	-0.84%	197.0
10	CTLT	-0.67%	220.0	TLT	-0.68%	243.0
10	IRM	-1.99%	66.0	BHP	-0.54%	295.0
10	GNRC	-1.69%	71.0	MU	-3.0%	46.0
10	BALL	-3.08%	34.0	CNC	-1.1%	120.0
10	FIS	-1.89%	54.0	KHC	-0.46%	286.0
10	TXN	-0.4%	207.0	BA	-0.56%	221.0
10	CPRT	-0.5%	161.0	FRCB	-2.68%	44.0
10	ADBE	-6.14%	13.0	KEY	-0.59%	200.0
10	SBUX	-0.97%	75.0	CLF	-1.19%	96.0
10	CMA	-1.21%	55.0	RIO	-0.5%	226.0
10	TLT	-2.08%	30.0	NWL	-1.23%	91.0
10	CVS	-1.44%	38.0	LQD	-0.34%	291.0
10	LNC	-1.74%	30.0	ON	-1.81%	55.0
10	PCG	-1.29%	38.0	BHC	-1.16%	83.0
10	AMZN	-4.09%	12.0	TFC	-0.46%	207.0

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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-4.31%	396.0	SIVBQ	-15.92%	89.0
21	FSUGY	-2.14%	461.0	SBNY	-16.55%	76.0
21	CLF	-3.23%	303.0	AMC	-13.02%	70.0
21	LUMN	-11.86%	80.0	BXP	-3.0%	236.0
21	NWL	-3.82%	165.0	AAP	-3.65%	174.0
21	VFC	-4.9%	124.0	IEP	-4.64%	124.0
21	QCOM	-1.39%	408.0	FCX	-4.16%	103.0
21	INTC	-2.75%	197.0	ELAN	-4.22%	93.0
21	CTLT	-1.99%	215.0	FRCB	-8.66%	45.0
21	SBNY	-16.18%	26.0	CVS	-1.61%	231.0
21	CSTM	-2.28%	174.0	EXPE	-1.46%	241.0
21	UNH	-3.84%	99.0	OXY	-1.88%	186.0
21	BBY	-1.39%	272.0	BHC	-4.18%	81.0
21	GNRC	-4.0%	72.0	CNC	-2.72%	117.0
21	CNC	-1.14%	210.0	LNC	-2.02%	147.0
21	ZTS	-2.87%	79.0	NWL	-3.34%	89.0
21	PCG	-3.64%	49.0	TFC	-1.27%	200.0
21	BHC	-0.72%	241.0	BMY	-0.9%	278.0
21	USB	-1.05%	160.0	X	-5.33%	47.0
21	LNC	-4.64%	32.0	RIO	-1.04%	228.0
21	IRM	-2.29%	64.0	BHP	-0.82%	290.0
21	FIS	-2.83%	51.0	KHC	-0.8%	277.0
21	GME	-0.58%	237.0	PRGO	-0.87%	253.0
21	BAC	-4.91%	28.0	CHTR	-1.1%	196.0
21	SBUX	-1.61%	72.0	TLT	-0.89%	236.0
21	ADBE	-8.57%	13.0	ON	-3.48%	58.0
21	TXN	-0.51%	201.0	CZR	-1.82%	108.0
21	CPRT	-0.65%	146.0	MRK	-0.85%	206.0
21	TSLA	-6.73%	14.0	CMCSA	-0.66%	260.0
21	VZ	-1.97%	38.0	GSK	-0.55%	307.0

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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-10.92%	368.0	SIVBQ	-42.61%	87.0
63	GME	-10.65%	227.0	SBNY	-40.76%	78.0
63	BHC	-6.99%	267.0	AAP	-14.84%	167.0
63	CLF	-5.95%	301.0	AMC	-33.29%	71.0
63	CTLT	-7.0%	198.0	FRCB	-47.46%	45.0
63	AMC	-7.19%	192.0	IEP	-11.91%	123.0
63	FSUGY	-2.96%	445.0	BXP	-5.85%	236.0
63	QCOM	-3.42%	377.0	CVS	-6.35%	216.0
63	NWL	-8.37%	146.0	NWL	-13.67%	92.0
63	MOS	-3.72%	328.0	NEM	-4.23%	252.0
63	ELAN	-9.34%	125.0	BHP	-3.38%	268.0
63	SBNY	-35.34%	33.0	BMY	-3.41%	265.0
63	AA	-5.32%	192.0	CLF	-10.83%	83.0
63	BBY	-4.08%	244.0	CYH	-17.28%	49.0
63	VFC	-8.59%	108.0	CZR	-7.73%	107.0
63	INTC	-4.71%	192.0	CMCSA	-3.22%	247.0
63	LUMN	-9.11%	90.0	TFC	-4.2%	187.0
63	CNC	-4.12%	193.0	VNO	-7.75%	96.0
63	CCL	-5.97%	123.0	X	-15.01%	49.0
63	IEP	-12.76%	43.0	OXY	-3.86%	179.0
63	ZTS	-5.92%	80.0	LNC	-4.65%	147.0
63	ZION	-2.6%	155.0	PEP	-1.92%	331.0
63	BAC	-9.8%	41.0	TLT	-2.69%	229.0
63	BALL	-16.06%	23.0	VFC	-6.42%	95.0
63	UNH	-6.02%	59.0	CHTR	-3.37%	173.0
63	AAPL	-1.69%	188.0	PRGO	-2.36%	241.0
63	NAVI	-11.93%	26.0	GSK	-1.87%	293.0
63	IRM	-4.49%	69.0	FCX	-5.4%	97.0
63	CSTM	-1.85%	157.0	INTC	-7.23%	70.0
63	TXN	-1.35%	199.0	ON	-8.87%	53.0

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

Period examined: All model dates from 2022-01-31 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	GME	-25.16%	199.0	SIVBQ	-68.22%	87.0
126	UAA	-13.69%	299.0	SBNY	-70.91%	78.0
126	CLF	-13.24%	300.0	AMC	-56.23%	64.0
126	NWL	-23.76%	144.0	AAP	-22.86%	155.0
126	AMC	-19.23%	170.0	FRCB	-78.26%	45.0
126	ELAN	-17.09%	115.0	IEP	-23.5%	123.0
126	CNC	-9.91%	187.0	GSK	-8.38%	260.0
126	MOS	-5.84%	309.0	BMY	-8.08%	231.0
126	VFC	-18.51%	95.0	BHP	-6.09%	259.0
126	CTLT	-9.77%	170.0	CVS	-7.36%	208.0
126	ZION	-8.93%	152.0	OXY	-8.37%	173.0
126	CSTM	-13.36%	97.0	TLT	-6.05%	224.0
126	QCOM	-3.41%	371.0	CZR	-15.23%	82.0
126	SBNY	-47.88%	26.0	CLF	-16.71%	72.0
126	BHC	-5.26%	236.0	PRGO	-5.33%	220.0
126	BBY	-5.33%	231.0	PEP	-3.67%	311.0
126	FSUGY	-2.6%	462.0	BXP	-5.07%	216.0
126	AAP	-6.39%	185.0	LNC	-8.24%	132.0
126	USB	-6.99%	147.0	WDC	-7.77%	140.0
126	IEP	-22.82%	45.0	KHC	-4.07%	253.0
126	CYH	-4.26%	198.0	CYH	-20.47%	47.0
126	ZTS	-9.58%	84.0	NEM	-4.06%	236.0
126	AA	-4.25%	176.0	VFC	-10.5%	79.0
126	UNH	-10.79%	60.0	NAVI	-3.66%	217.0
126	WRK	-8.48%	70.0	NWL	-10.55%	73.0
126	SBUX	-5.83%	84.0	FITB	-4.35%	175.0
126	BALL	-19.4%	25.0	INTC	-11.97%	63.0
126	LNC	-11.72%	33.0	TFC	-4.35%	165.0
126	IRM	-6.97%	53.0	CHTR	-4.47%	153.0
126	VZ	-12.01%	29.0	AA	-5.87%	110.0

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

Period examined: All model dates from 2022-01-31 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	AMC	-46.87%	152.0	SIVBQ	-98.78%	88.0
252	AAP	-33.57%	180.0	SBNY	-99.05%	78.0
252	CLF	-20.91%	284.0	IEP	-48.61%	123.0
252	NWL	-35.22%	144.0	AAP	-47.8%	123.0
252	GME	-19.22%	201.0	AMC	-85.98%	57.0
252	MOS	-18.01%	205.0	FRCB	-93.82%	46.0
252	UAA	-15.93%	218.0	BMY	-15.09%	206.0
252	CNC	-17.76%	177.0	CVS	-17.36%	161.0
252	ELAN	-35.91%	87.0	PRGO	-12.57%	171.0
252	ZION	-11.67%	159.0	TFC	-15.72%	133.0
252	CTLT	-12.4%	134.0	TLT	-10.56%	186.0
252	CZR	-7.7%	212.0	KEY	-17.21%	114.0
252	LUMN	-15.75%	100.0	AA	-20.94%	92.0
252	SBNY	-84.22%	18.0	BXP	-10.81%	176.0
252	FSUGY	-3.09%	408.0	ON	-34.83%	50.0
252	IEP	-48.34%	25.0	OXY	-13.13%	131.0
252	CVS	-24.35%	46.0	GSK	-8.29%	199.0
252	BHC	-5.24%	205.0	BIIB	-7.54%	208.0
252	VFC	-14.51%	72.0	PEP	-6.01%	254.0
252	GT	-6.69%	156.0	KHC	-6.59%	215.0
252	CSTM	-14.26%	64.0	CZR	-23.28%	59.0
252	SBUX	-12.4%	71.0	VNO	-24.1%	57.0
252	BBY	-2.43%	228.0	VFC	-25.88%	49.0
252	CMA	-11.06%	46.0	LNC	-11.12%	114.0
252	BALL	-24.51%	18.0	LUMN	-23.85%	53.0
252	USB	-2.67%	154.0	NWL	-23.22%	54.0
252	FRCB	-99.78%	4.0	JAZZ	-9.19%	135.0
252	ZTS	-4.78%	76.0	BHP	-6.53%	189.0
252	TLT	-19.18%	17.0	INTC	-32.1%	34.0
252	LNC	-32.07%	10.0	FITB	-7.07%	154.0

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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMAT	-0.44%	119.0	NWL	-1.57%	36.0
1	CMG	-0.4%	129.0	CNC	-0.39%	86.0
1	IEP	-1.01%	45.0	AAP	-0.7%	47.0
1	UNH	-0.92%	45.0	MRK	-0.57%	57.0
1	QCOM	-0.73%	44.0	LW	-0.63%	42.0
1	MU	-0.26%	103.0	MSFT	-0.44%	59.0
1	FSUGY	-0.39%	65.0	GNRC	-0.27%	69.0
1	PHM	-0.21%	109.0	ABBV	-0.16%	114.0
1	FCX	-0.29%	71.0	CPRT	-1.41%	13.0
1	NWL	-1.08%	19.0	CHTR	-0.22%	81.0
1	FITB	-0.78%	24.0	BHP	-0.17%	97.0
1	HLT	-0.2%	81.0	AMZN	-0.22%	72.0
1	IRM	-0.34%	47.0	JAZZ	-0.39%	40.0
1	TSLA	-1.43%	11.0	MSI	-0.29%	52.0
1	UAA	-0.1%	142.0	TXN	-0.51%	30.0
1	TFC	-1.32%	10.0	ELAN	-0.51%	29.0
1	AMD	-0.38%	32.0	OXY	-0.29%	50.0
1	TEVA	-0.28%	42.0	TMUS	-0.42%	32.0
1	TRGP	-0.18%	64.0	CZR	-0.21%	45.0
1	LEN	-0.13%	85.0	HCA	-0.16%	56.0
1	LLY	-0.47%	22.0	X	-0.73%	11.0
1	MSFT	-0.56%	18.0	MNST	-0.3%	26.0
1	CSTM	-0.07%	125.0	BBY	-0.15%	50.0
1	GNRC	-0.85%	9.0	GSK	-0.06%	112.0
1	QQQ	-0.1%	75.0	KHC	-0.11%	61.0
1	DHI	-0.08%	84.0	TLT	-0.1%	68.0
1	CSCO	-0.66%	9.0	AMD	-0.14%	46.0
1	PEP	-0.7%	8.0	GWW	-0.31%	21.0
1	USB	-0.26%	17.0	CCL	-0.15%	41.0
1	TDG	-0.05%	87.0	GBTC	-0.36%	17.0

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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-2.17%	139.0	ORLY	-3.29%	85.0
10	CSTM	-2.26%	116.0	MRK	-3.16%	60.0
10	INTC	-13.54%	18.0	CLF	-2.46%	68.0
10	UNH	-6.59%	36.0	LW	-4.36%	35.0
10	DHI	-2.41%	92.0	PEP	-1.58%	91.0
10	QCOM	-4.85%	44.0	CNC	-1.73%	83.0
10	AMAT	-1.58%	119.0	KALU	-2.45%	57.0
10	AMD	-5.6%	33.0	ADBE	-2.21%	63.0
10	IRM	-3.7%	50.0	KEY	-1.47%	85.0
10	BHC	-4.15%	44.0	GME	-3.41%	33.0
10	FSUGY	-2.62%	63.0	AMC	-8.23%	13.0
10	AAPL	-1.22%	120.0	PRGO	-1.26%	84.0
10	PHM	-1.1%	122.0	KHC	-1.64%	64.0
10	CYH	-0.98%	107.0	RIO	-1.37%	75.0
10	HLT	-1.0%	91.0	JAZZ	-2.23%	40.0
10	QQQ	-1.0%	91.0	BHC	-2.22%	37.0
10	PCG	-4.72%	18.0	OXY	-1.37%	52.0
10	CMG	-0.75%	112.0	CZR	-1.38%	51.0
10	FITB	-2.59%	32.0	NWL	-2.05%	33.0
10	LLY	-5.0%	16.0	CPRT	-7.15%	9.0
10	LEN	-0.96%	77.0	MU	-3.46%	18.0
10	TFC	-5.4%	10.0	INTC	-1.17%	51.0
10	GNRC	-4.31%	12.0	GSK	-0.49%	111.0
10	IEP	-1.61%	31.0	AAP	-1.05%	51.0
10	TXN	-1.81%	27.0	CCL	-1.24%	43.0
10	VFC	-0.99%	45.0	TLT	-0.71%	70.0
10	LUMN	-8.06%	5.0	XOM	-0.72%	68.0
10	MSI	-2.87%	14.0	BBY	-0.88%	55.0
10	LVS	-2.14%	18.0	SNY	-1.22%	39.0
10	ON	-0.67%	54.0	BXP	-0.76%	61.0

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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	DHI	-5.77%	84.0	MRK	-6.52%	56.0
21	INTC	-22.19%	20.0	NWL	-11.31%	30.0
21	UAA	-3.06%	131.0	CNC	-4.24%	79.0
21	CSTM	-3.18%	105.0	CLF	-5.46%	60.0
21	AMAT	-2.93%	111.0	ADBE	-4.76%	58.0
21	QCOM	-8.05%	38.0	ORLY	-3.42%	78.0
21	AMD	-7.85%	36.0	PEP	-2.4%	88.0
21	PHM	-2.01%	125.0	GME	-7.74%	26.0
21	UNH	-9.99%	24.0	CZR	-3.91%	46.0
21	QQQ	-2.79%	84.0	OXY	-3.28%	51.0
21	LEN	-3.22%	72.0	LW	-4.85%	32.0
21	PCG	-10.95%	19.0	AAP	-3.25%	47.0
21	AAPL	-1.58%	128.0	AMC	-13.44%	10.0
21	BHC	-4.96%	39.0	KHC	-2.26%	59.0
21	FITB	-4.92%	38.0	RIO	-1.65%	75.0
21	IRM	-3.74%	49.0	FSUGY	-2.71%	42.0
21	VFC	-4.28%	35.0	BHC	-2.89%	35.0
21	GNRC	-11.54%	12.0	ZTS	-0.86%	117.0
21	ON	-2.1%	53.0	ON	-16.33%	6.0
21	HLT	-0.98%	102.0	WDC	-1.38%	67.0
21	LLY	-5.89%	16.0	CSTM	-11.34%	8.0
21	CMG	-0.87%	108.0	KALU	-1.51%	57.0
21	FSUGY	-1.55%	55.0	GBTC	-4.08%	21.0
21	IEP	-3.05%	26.0	LEN	-5.11%	16.0
21	TXN	-3.17%	24.0	BHP	-0.85%	93.0
21	LUMN	-13.84%	5.0	XOM	-1.2%	64.0
21	AMZN	-7.47%	8.0	GSK	-0.61%	109.0
21	SPY	-0.53%	108.0	BXP	-1.09%	58.0
21	LVS	-3.36%	15.0	GT	-1.87%	32.0
21	TSLA	-5.31%	9.0	NVDA	-19.29%	3.0

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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-14.0%	115.0	CLF	-18.1%	56.0
63	DHI	-16.19%	74.0	NWL	-30.21%	32.0
63	BHC	-17.82%	58.0	MRK	-13.26%	48.0
63	AMAT	-8.0%	108.0	PEP	-8.01%	76.0
63	LEN	-12.95%	65.0	CZR	-12.83%	45.0
63	PHM	-7.13%	114.0	CNC	-8.32%	66.0
63	ON	-12.47%	57.0	ADBE	-10.69%	51.0
63	AAPL	-5.34%	122.0	AAP	-13.37%	38.0
63	MU	-9.31%	65.0	BBY	-7.76%	54.0
63	IRM	-10.6%	53.0	OXY	-9.32%	44.0
63	CYH	-6.63%	84.0	UNH	-14.67%	27.0
63	IEP	-17.83%	28.0	LW	-17.2%	23.0
63	FITB	-10.11%	43.0	ZTS	-4.5%	85.0
63	AMC	-10.33%	40.0	AMD	-9.96%	35.0
63	QCOM	-12.3%	33.0	AMC	-26.53%	13.0
63	FCX	-4.87%	74.0	BHP	-4.83%	71.0
63	CSTM	-4.23%	84.0	FSUGY	-10.56%	32.0
63	LVS	-20.09%	17.0	PCG	-6.6%	50.0
63	UNH	-12.96%	22.0	NAVI	-5.91%	53.0
63	INTC	-19.0%	14.0	KHC	-6.02%	50.0
63	CMG	-2.21%	118.0	GNRC	-4.97%	55.0
63	AMD	-8.1%	31.0	KALU	-5.93%	46.0
63	VNO	-8.19%	26.0	ON	-36.86%	7.0
63	AA	-11.09%	18.0	BMY	-4.08%	59.0
63	THC	-1.29%	152.0	LLY	-6.14%	38.0
63	HLT	-2.42%	78.0	BXP	-3.88%	58.0
63	TEVA	-7.27%	24.0	XOM	-5.09%	42.0
63	ACGL	-2.31%	72.0	KEY	-2.98%	71.0
63	GS	-6.52%	24.0	CSTM	-28.62%	7.0
63	TXN	-7.0%	22.0	VFC	-4.75%	41.0

VaR Adjusted V-Scores: P365D, 126d Horizon

Period examined: All model dates from 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	DHI	-28.62%	66.0	CLF	-36.3%	44.0
126	ON	-33.64%	56.0	WDC	-28.42%	44.0
126	CYH	-32.5%	55.0	PEP	-16.42%	55.0
126	LEN	-31.21%	57.0	PCG	-17.21%	51.0
126	UAA	-26.49%	67.0	ADBE	-20.85%	34.0
126	PHM	-18.36%	54.0	BHP	-11.42%	62.0
126	BHC	-36.99%	26.0	CNC	-14.15%	47.0
126	FCX	-12.82%	69.0	MRK	-22.63%	29.0
126	THC	-7.88%	106.0	GNRC	-15.82%	41.0
126	IRM	-21.94%	38.0	LW	-24.89%	26.0
126	AMC	-32.74%	22.0	NAVI	-13.86%	43.0
126	IEP	-26.71%	26.0	CZR	-22.28%	26.0
126	AMD	-27.62%	25.0	OXY	-14.92%	38.0
126	UNH	-26.38%	22.0	BBY	-14.02%	39.0
126	ACGL	-12.29%	45.0	ZTS	-10.08%	53.0
126	CMG	-6.74%	82.0	KHC	-14.22%	36.0
126	AMAT	-10.41%	50.0	VFC	-18.91%	26.0
126	AAPL	-7.98%	64.0	BALL	-17.31%	28.0
126	CSTM	-19.21%	26.0	USB	-7.43%	63.0
126	FIS	-13.74%	29.0	KALU	-11.27%	39.0
126	FSUGY	-7.5%	43.0	NWL	-29.05%	15.0
126	INTC	-31.12%	10.0	FSUGY	-20.07%	20.0
126	AA	-23.46%	13.0	TEVA	-11.57%	34.0
126	ELAN	-9.13%	31.0	CMCSA	-12.23%	31.0
126	QCOM	-13.34%	21.0	AMD	-17.78%	21.0
126	FITB	-12.93%	21.0	BXP	-8.93%	41.0
126	VFC	-27.1%	9.0	AAP	-13.35%	27.0
126	VNO	-9.15%	24.0	TLT	-6.51%	46.0
126	TXN	-10.36%	17.0	RIO	-5.72%	49.0
126	INTU	-5.83%	29.0	KEY	-6.21%	40.0

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 2025-04-03 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UNH	-5.08%	6.0	CNC	-1.07%	21.0
1	CMG	-1.82%	9.0	BHC	-1.83%	12.0
1	NWL	-0.85%	16.0	CHTR	-0.63%	27.0
1	TEVA	-0.46%	21.0	CPRT	-1.41%	12.0
1	GNRC	-2.69%	3.0	NWL	-4.92%	3.0
1	TMUS	-2.48%	3.0	EXPE	-0.43%	32.0
1	AMAT	-0.37%	19.0	JAZZ	-1.52%	9.0
1	GT	-0.26%	23.0	UNH	-1.51%	9.0
1	PHM	-0.31%	18.0	AAP	-1.36%	10.0
1	FSUGY	-0.24%	21.0	KHC	-0.87%	14.0
1	TFC	-2.53%	2.0	BHP	-0.46%	25.0
1	IEP	-0.55%	9.0	AMGN	-0.49%	23.0
1	CSCO	-4.83%	1.0	MSI	-0.31%	32.0
1	TRGP	-0.17%	28.0	ABBV	-0.33%	28.0
1	FCX	-1.13%	4.0	PRGO	-0.5%	17.0
1	LLY	-0.47%	9.0	MSFT	-0.59%	14.0
1	BXP	-3.48%	1.0	LUMN	-0.77%	10.0
1	AA	-0.15%	21.0	CMCSA	-0.33%	21.0
1	USB	-0.19%	16.0	WYNN	-1.32%	5.0
1	HLT	-0.63%	4.0	GWW	-0.38%	17.0
1	MRK	-0.34%	7.0	POST	-0.2%	31.0
1	XOM	-2.11%	1.0	TRGP	-5.75%	1.0
1	KALU	-1.96%	1.0	MRK	-0.65%	8.0
1	TSLA	-0.63%	3.0	ACGL	-1.24%	4.0
1	LNC	-1.82%	1.0	BA	-0.98%	5.0
1	PCG	-0.23%	6.0	TMUS	-0.46%	10.0
1	BMY	-1.28%	1.0	CCL	-0.43%	9.0
1	VZ	-1.19%	1.0	ADBE	-0.42%	9.0
1	PEP	-0.95%	1.0	GT	-3.67%	1.0
1	BALL	-0.29%	3.0	USB	-0.5%	7.0

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 2025-04-03 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UNH	-19.7%	8.0	ORLY	-21.12%	18.0
10	LLY	-8.51%	8.0	CPRT	-10.04%	7.0
10	PCG	-5.01%	9.0	GME	-9.6%	6.0
10	VFC	-1.47%	28.0	BMY	-2.53%	22.0
10	NWL	-2.87%	13.0	BHC	-4.74%	11.0
10	GT	-1.8%	19.0	CNC	-2.93%	16.0
10	LUMN	-10.59%	2.0	UNH	-4.39%	10.0
10	TSLA	-9.34%	2.0	KHC	-3.02%	13.0
10	MRK	-2.65%	4.0	PEP	-2.88%	13.0
10	GILD	-7.23%	1.0	AMGN	-1.6%	19.0
10	COST	-0.25%	22.0	TLT	-1.72%	16.0
10	AAPL	-5.14%	1.0	LW	-3.0%	9.0
10	LNC	-4.03%	1.0	POST	-0.64%	32.0
10	CSCO	-2.7%	1.0	MRK	-2.39%	8.0
10	BIIB	-2.55%	1.0	ADBE	-1.72%	9.0
10	TFC	-0.79%	2.0	TMUS	-1.3%	10.0
10	CPRT	-0.03%	19.0	RIO	-1.68%	6.0
10	CMCSA	0.32%	1.0	LEN	-1.25%	7.0
10	BMY	0.4%	1.0	SNY	-0.73%	10.0
10	LQD	0.53%	1.0	TRGP	-7.28%	1.0
10	VZ	0.6%	1.0	CZR	-0.72%	10.0
10	TMUS	0.34%	2.0	PRGO	-0.35%	16.0
10	QCOM	0.84%	1.0	MSI	-0.19%	28.0
10	ACGL	0.09%	11.0	VZ	-0.17%	19.0
10	AMGN	2.27%	1.0	AZO	-0.45%	7.0
10	USB	0.16%	16.0	GOOGL	-2.56%	1.0
10	GNRC	3.3%	1.0	OXY	-0.31%	6.0
10	BALL	1.93%	2.0	MUB	-0.08%	17.0
10	WFC	2.04%	2.0	IEP	-0.84%	1.0
10	INTC	1.11%	4.0	GT	1.38%	1.0

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 2025-04-03 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	PCG	-15.49%	12.0	ORLY	-31.99%	15.0
21	UNH	-26.53%	7.0	CNC	-6.93%	14.0
21	LLY	-15.77%	7.0	UNH	-11.37%	8.0
21	CPRT	-5.19%	20.0	BMY	-4.34%	15.0
21	TSLA	-9.77%	2.0	CPRT	-21.56%	3.0
21	COST	-1.18%	15.0	BHC	-6.66%	9.0
21	NWL	-2.24%	7.0	KHC	-5.65%	9.0
21	LUMN	-4.47%	2.0	PEP	-4.94%	10.0
21	BMY	-8.38%	1.0	CZR	-5.89%	8.0
21	TMUS	-7.31%	1.0	AMGN	-3.19%	14.0
21	MRK	-1.04%	5.0	TMUS	-4.28%	10.0
21	CVS	-4.57%	1.0	POST	-1.44%	26.0
21	AAPL	-4.33%	1.0	GME	-17.3%	2.0
21	IEP	-0.56%	5.0	TLT	-1.97%	14.0
21	LNC	-1.71%	1.0	MSI	-1.2%	21.0
21	AZN	-0.36%	2.0	RIO	-3.67%	6.0
21	LEN	0.35%	2.0	JAZZ	-1.54%	8.0
21	XOM	1.62%	1.0	MRK	-2.27%	5.0
21	CMCSA	1.79%	1.0	LEN	-1.76%	6.0
21	ACGL	0.48%	7.0	AZO	-1.31%	7.0
21	CSCO	3.51%	1.0	GILD	-0.87%	9.0
21	GT	0.33%	12.0	GT	-6.06%	1.0
21	WFC	2.06%	2.0	TRGP	-5.69%	1.0
21	B	7.65%	1.0	MUB	-0.2%	11.0
21	CMG	4.19%	2.0	LW	-0.23%	7.0
21	AZO	8.71%	1.0	SNY	0.86%	4.0
21	QCOM	9.06%	1.0	BXP	5.73%	1.0
21	USB	0.94%	10.0	VZ	0.36%	17.0
21	WYNN	4.68%	2.0	ACGL	2.31%	3.0
21	GLD	2.36%	4.0	VICI	0.45%	20.0

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 2025-06-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMC	-0.65%	16.0	AMGN	-0.9%	8.0
1	TEVA	-0.88%	9.0	AAP	-1.95%	3.0
1	BBY	-0.74%	10.0	BHP	-0.56%	10.0
1	VFC	-0.4%	15.0	EXPE	-0.59%	9.0
1	NWL	-0.43%	9.0	VNO	-0.48%	8.0
1	UAA	-0.46%	7.0	BUD	-0.25%	14.0
1	IRM	-0.79%	4.0	GSK	-0.43%	8.0
1	COST	-0.61%	5.0	UNH	-1.69%	2.0
1	IEP	-0.42%	4.0	ABBV	-0.3%	11.0
1	AMAT	-0.23%	7.0	KHC	-0.64%	5.0
1	ACGL	-0.14%	11.0	CNC	-0.44%	7.0
1	CMG	-0.64%	2.0	CHTR	-0.37%	8.0
1	VZ	-1.19%	1.0	HCA	-0.45%	6.0
1	MRK	-1.05%	1.0	B	-0.64%	4.0
1	AZO	-0.24%	4.0	CPRT	-0.27%	9.0
1	TRGP	-0.1%	8.0	BIIB	-0.47%	5.0
1	CNC	-0.78%	1.0	GWW	-0.37%	5.0
1	GLD	-0.15%	5.0	MNST	-0.79%	2.0
1	TSLA	-0.66%	1.0	FCX	-0.73%	2.0
1	NFLX	-0.13%	5.0	LW	-0.15%	9.0
1	MNST	-0.33%	2.0	PEP	-0.2%	6.0
1	LQD	-0.6%	1.0	FIS	-0.15%	8.0
1	RIO	-0.26%	2.0	NVS	-1.09%	1.0
1	PCG	-0.29%	1.0	AZN	-0.42%	2.0
1	TMUS	-0.03%	2.0	ISRG	-0.08%	8.0
1	CPRT	0.04%	1.0	MSFT	-0.31%	2.0
1	GNRC	0.07%	1.0	HSBC	-0.06%	11.0
1	GWW	0.1%	2.0	ORLY	-0.17%	3.0
1	UNH	0.2%	1.0	FITB	-0.1%	5.0
1	USB	0.08%	5.0	ZTS	-0.06%	8.0

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 2025-06-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	AMC	-9.23%	8.0	ORLY	-93.43%	3.0
10	GT	-8.01%	6.0	GME	-22.14%	3.0
10	VFC	-5.88%	8.0	ZTS	-6.03%	6.0
10	NWL	-5.23%	6.0	ADBE	-8.48%	4.0
10	FSUGY	-3.37%	7.0	BHP	-4.03%	7.0
10	CYH	-3.66%	5.0	BMY	-4.42%	6.0
10	COST	-4.51%	4.0	BIIB	-4.23%	4.0
10	BA	-5.68%	3.0	CPRT	-4.19%	4.0
10	GOOGL	-2.56%	4.0	GWW	-4.98%	3.0
10	TEVA	-4.93%	2.0	VNO	-7.42%	2.0
10	ACGL	-1.73%	4.0	ISRG	-3.35%	4.0
10	CPRT	-4.81%	1.0	EXPE	-2.34%	5.0
10	IEP	-1.91%	2.0	KHC	-2.79%	4.0
10	BIIB	-2.55%	1.0	SNY	-2.13%	5.0
10	CSTM	-0.19%	9.0	CLF	-5.2%	2.0
10	UAA	-0.61%	2.0	GSK	-5.06%	2.0
10	CDNS	-0.03%	9.0	VZ	-3.27%	3.0
10	LQD	0.53%	1.0	AMGN	-2.42%	4.0
10	VZ	0.6%	1.0	BUD	-1.16%	8.0
10	UNH	0.8%	1.0	ABBV	-2.07%	4.0
10	ELAN	0.16%	5.0	LW	-4.12%	2.0
10	GLD	0.32%	3.0	OXY	-4.11%	2.0
10	MSTR	0.33%	3.0	HD	-1.63%	5.0
10	USB	0.21%	5.0	GILD	-5.58%	1.0
10	PCG	2.2%	1.0	PRGO	-2.25%	2.0
10	GE	1.1%	2.0	KALU	-1.97%	2.0
10	TMUS	2.86%	1.0	FCX	-3.53%	1.0
10	INTU	0.71%	5.0	MRK	-3.32%	1.0
10	BBY	1.85%	2.0	AZN	-3.07%	1.0
10	GBTC	4.01%	1.0	HLT	-0.86%	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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	SBNY	-1.18%	97.0	CTLT	-0.39%	146.0
1	NWL	-0.22%	441.0	VFC	-0.23%	235.0
1	UAA	-0.12%	685.0	AA	-0.34%	152.0
1	IEP	-0.17%	441.0	AAP	-0.11%	438.0
1	ZION	-0.09%	551.0	FRCB	-0.54%	84.0
1	AMC	-0.09%	562.0	IEP	-0.14%	301.0
1	GNRC	-0.2%	244.0	BHP	-0.08%	523.0
1	AAP	-0.15%	316.0	OXY	-0.15%	268.0
1	INTC	-0.08%	575.0	GSK	-0.05%	772.0
1	LUMN	-0.09%	490.0	CVS	-0.08%	475.0
1	ADBE	-0.34%	128.0	PRGO	-0.08%	468.0
1	UNH	-0.08%	464.0	SIVBQ	-0.19%	187.0
1	SBUX	-0.13%	297.0	CNC	-0.16%	222.0
1	AMZN	-0.33%	110.0	MOS	-0.94%	35.0
1	KEY	-0.1%	354.0	AMC	-0.19%	169.0
1	VFC	-0.08%	431.0	MNST	-0.14%	206.0
1	BBY	-0.06%	548.0	NEM	-0.06%	462.0
1	FITB	-0.08%	389.0	LNC	-0.12%	239.0
1	FIS	-0.15%	196.0	BIIB	-0.04%	641.0
1	KALU	-0.1%	259.0	SBNY	-0.22%	123.0
1	CSTM	-0.04%	608.0	CHTR	-0.03%	696.0
1	HCA	-0.07%	331.0	BALL	-0.05%	423.0
1	BAC	-0.07%	305.0	CZR	-0.1%	205.0
1	B	-0.13%	151.0	CPRT	-0.41%	45.0
1	TSLA	-0.22%	89.0	X	-0.28%	62.0
1	LEN	-0.03%	683.0	ZION	-0.1%	163.0
1	NAVI	-0.07%	264.0	CMCSA	-0.04%	440.0
1	FSUGY	-0.02%	712.0	TXN	-0.16%	89.0
1	PEP	-0.13%	125.0	JAZZ	-0.02%	730.0
1	BIIB	-0.16%	99.0	WRK	-0.06%	233.0

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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	LUMN	-3.12%	492.0	SIVBQ	-5.88%	187.0
10	UAA	-1.26%	685.0	FRCB	-9.11%	84.0
10	NWL	-1.75%	434.0	SBNY	-5.86%	123.0
10	SBNY	-7.7%	97.0	AAP	-1.52%	438.0
10	VFC	-1.5%	426.0	AMC	-3.54%	172.0
10	IEP	-1.44%	442.0	BIIB	-0.91%	648.0
10	UNH	-1.21%	463.0	IEP	-1.85%	301.0
10	ELAN	-1.14%	394.0	VFC	-1.88%	240.0
10	CLF	-0.76%	580.0	WDC	-1.45%	249.0
10	LNC	-1.21%	355.0	BHP	-0.63%	523.0
10	ADBE	-3.26%	131.0	CHTR	-0.46%	697.0
10	INTC	-0.67%	573.0	ORLY	-1.16%	263.0
10	GNRC	-1.55%	237.0	BHC	-1.69%	169.0
10	USB	-0.89%	377.0	CNC	-1.21%	226.0
10	ZION	-0.55%	551.0	TLT	-0.45%	578.0
10	BAC	-0.92%	309.0	CMCSA	-0.54%	444.0
10	QCOM	-0.38%	655.0	BXP	-0.38%	563.0
10	BBY	-0.45%	541.0	BMY	-0.31%	658.0
10	SBUX	-0.82%	296.0	FCX	-1.5%	134.0
10	CZR	-0.46%	518.0	CLF	-1.09%	174.0
10	BALL	-0.89%	262.0	CMA	-0.5%	364.0
10	CNC	-0.45%	487.0	PRGO	-0.39%	465.0
10	LW	-0.89%	243.0	CTLT	-1.14%	146.0
10	FSUGY	-0.3%	707.0	X	-2.56%	62.0
10	FRCB	-1.75%	117.0	MRK	-0.56%	279.0
10	CVS	-0.87%	227.0	BALL	-0.36%	424.0
10	FITB	-0.5%	394.0	LVS	-0.42%	347.0
10	AA	-0.32%	573.0	LQD	-0.2%	740.0
10	ZTS	-0.77%	231.0	VZ	-0.24%	586.0
10	SIVBQ	-6.53%	26.0	ON	-0.74%	188.0

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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	LUMN	-6.22%	489.0	SIVBQ	-11.93%	187.0
21	UAA	-2.66%	669.0	SBNY	-12.51%	123.0
21	VFC	-3.92%	412.0	AAP	-3.53%	421.0
21	SBNY	-15.64%	97.0	FRCB	-16.25%	84.0
21	NWL	-3.54%	423.0	AMC	-7.76%	169.0
21	IEP	-3.0%	429.0	BIIB	-1.99%	637.0
21	ELAN	-2.71%	383.0	IEP	-3.54%	299.0
21	INTC	-1.74%	571.0	BHC	-6.34%	166.0
21	UNH	-2.0%	449.0	BXP	-1.38%	548.0
21	CLF	-1.42%	575.0	EXPE	-1.52%	493.0
21	AA	-1.43%	562.0	CMCSA	-1.63%	433.0
21	GNRC	-3.5%	229.0	VFC	-2.78%	237.0
21	CZR	-1.5%	513.0	CNC	-2.68%	219.0
21	USB	-1.89%	367.0	BHP	-1.12%	517.0
21	LNC	-2.02%	342.0	WDC	-2.06%	244.0
21	ZION	-1.03%	541.0	FCX	-3.69%	133.0
21	ADBE	-3.86%	126.0	X	-7.76%	61.0
21	SIVBQ	-18.4%	26.0	JAZZ	-0.65%	714.0
21	TSLA	-5.22%	90.0	CHTR	-0.52%	683.0
21	BAC	-1.43%	299.0	TLT	-0.58%	567.0
21	BBY	-0.76%	526.0	NAVI	-0.76%	405.0
21	CNC	-0.82%	484.0	ON	-1.76%	174.0
21	BALL	-1.56%	253.0	CLF	-1.82%	166.0
21	ZTS	-1.69%	229.0	MRK	-1.08%	276.0
21	LW	-1.56%	240.0	PRGO	-0.66%	452.0
21	SBUX	-1.25%	295.0	BALL	-0.68%	418.0
21	AMC	-0.67%	545.0	LNC	-1.14%	242.0
21	FRCB	-3.1%	117.0	BMY	-0.4%	644.0
21	KHC	-1.22%	251.0	LQD	-0.35%	729.0
21	QCOM	-0.46%	652.0	EMB	-0.31%	790.0

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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	LUMN	-11.6%	473.0	SIVBQ	-37.06%	187.0
63	UAA	-7.79%	627.0	AMC	-31.33%	169.0
63	AMC	-9.08%	504.0	FRCB	-56.91%	84.0
63	IEP	-11.41%	389.0	AAP	-12.11%	390.0
63	ELAN	-11.75%	362.0	SBNY	-32.45%	123.0
63	SBNY	-41.65%	97.0	BHC	-22.62%	145.0
63	NWL	-9.54%	401.0	IEP	-10.91%	299.0
63	AA	-7.08%	522.0	BIIB	-4.79%	620.0
63	CLF	-6.16%	559.0	VFC	-10.99%	241.0
63	VFC	-8.61%	369.0	BXP	-4.98%	524.0
63	INTC	-4.87%	557.0	BHP	-4.43%	491.0
63	MOS	-3.86%	678.0	JAZZ	-3.14%	683.0
63	BALL	-10.8%	235.0	NWL	-6.8%	280.0
63	CZR	-4.51%	490.0	CLF	-12.08%	152.0
63	AAP	-6.74%	315.0	GNRC	-4.03%	422.0
63	GME	-3.88%	451.0	CMCSA	-3.88%	409.0
63	BHC	-3.11%	541.0	LNC	-6.52%	233.0
63	TSLA	-16.7%	90.0	CZR	-7.49%	195.0
63	BBY	-2.82%	485.0	FIS	-2.59%	544.0
63	ZION	-2.21%	517.0	X	-19.97%	62.0
63	SBUX	-3.83%	290.0	PRGO	-2.85%	418.0
63	USB	-3.18%	347.0	CVS	-2.69%	442.0
63	CNC	-2.27%	482.0	GSK	-1.62%	720.0
63	KHC	-4.65%	228.0	LVS	-3.25%	325.0
63	FRCB	-8.05%	117.0	ON	-7.93%	133.0
63	CMA	-2.86%	324.0	EXPE	-2.26%	464.0
63	KEY	-2.77%	329.0	TLT	-1.85%	543.0
63	SIVBQ	-34.19%	26.0	PEP	-2.02%	451.0
63	BAC	-3.03%	289.0	NAVI	-2.34%	381.0
63	ADBE	-6.88%	125.0	CNC	-4.5%	191.0

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

Period examined: All model dates from 2022-01-31 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AMC	-19.72%	456.0	SIVBQ	-72.85%	187.0
126	NWL	-20.72%	396.0	AMC	-57.57%	164.0
126	IEP	-22.37%	333.0	SBNY	-70.07%	123.0
126	ELAN	-19.93%	327.0	FRCB	-87.31%	84.0
126	AAP	-18.24%	315.0	AAP	-21.18%	331.0
126	GME	-13.62%	419.0	IEP	-22.42%	298.0
126	CLF	-10.43%	542.0	VFC	-21.74%	224.0
126	SBNY	-57.35%	97.0	BIIB	-7.57%	563.0
126	MOS	-8.58%	634.0	BHC	-29.89%	133.0
126	UAA	-9.21%	567.0	GNRC	-9.48%	406.0
126	LUMN	-9.68%	458.0	JAZZ	-5.54%	617.0
126	AA	-9.03%	468.0	NWL	-13.19%	236.0
126	VFC	-11.56%	335.0	BHP	-6.39%	480.0
126	CTLT	-9.82%	372.0	CZR	-16.48%	180.0
126	BALL	-15.81%	226.0	GSK	-4.04%	673.0
126	FRCB	-30.44%	117.0	CVS	-6.0%	385.0
126	INTC	-6.44%	546.0	LNC	-10.4%	220.0
126	CNC	-6.6%	480.0	CLF	-18.3%	120.0
126	CZR	-4.42%	454.0	BXP	-4.29%	500.0
126	CSTM	-3.86%	497.0	PRGO	-5.49%	372.0
126	CMA	-5.92%	315.0	TLT	-3.48%	517.0
126	ZION	-3.59%	497.0	NAVI	-5.37%	324.0
126	TSLA	-19.1%	80.0	FIS	-3.25%	535.0
126	LNC	-5.34%	286.0	WDC	-7.31%	203.0
126	USB	-4.59%	324.0	KHC	-3.73%	383.0
126	UNH	-3.39%	419.0	CHTR	-2.26%	627.0
126	NEM	-7.52%	183.0	CYH	-16.26%	84.0
126	SIVBQ	-48.67%	26.0	PEP	-3.11%	400.0
126	KHC	-5.84%	201.0	BMY	-1.71%	561.0
126	VZ	-9.14%	126.0	LUMN	-7.04%	135.0

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

Period examined: All model dates from 2022-01-31 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	AMC	-44.12%	364.0	SIVBQ	-98.74%	187.0
252	NWL	-30.97%	387.0	AMC	-87.51%	153.0
252	AAP	-37.52%	309.0	IEP	-44.37%	298.0
252	MOS	-21.21%	508.0	SBNY	-99.38%	123.0
252	FRCB	-91.34%	117.0	AAP	-47.41%	254.0
252	IEP	-44.52%	211.0	VFC	-45.36%	192.0
252	CLF	-17.8%	521.0	FRCB	-96.6%	84.0
252	SBNY	-93.45%	97.0	BIIB	-13.24%	441.0
252	ELAN	-29.75%	253.0	JAZZ	-10.41%	545.0
252	CNC	-12.78%	468.0	GNRC	-15.19%	337.0
252	GME	-15.83%	377.0	BHC	-38.28%	110.0
252	UAA	-12.29%	469.0	BXP	-9.88%	390.0
252	CVS	-22.67%	206.0	NWL	-29.72%	128.0
252	CZR	-9.63%	407.0	PRGO	-12.53%	294.0
252	CTLT	-13.47%	288.0	BMY	-8.15%	445.0
252	INTC	-6.96%	513.0	CVS	-12.29%	278.0
252	VFC	-11.8%	276.0	LNC	-17.62%	192.0
252	GT	-7.17%	452.0	BHP	-7.78%	394.0
252	CMA	-10.4%	259.0	TLT	-6.7%	450.0
252	AA	-6.78%	386.0	CZR	-22.48%	134.0
252	BALL	-14.99%	165.0	ON	-35.41%	71.0
252	LW	-20.81%	109.0	CHTR	-4.58%	544.0
252	SIVBQ	-85.19%	26.0	AA	-19.61%	127.0
252	LUMN	-4.67%	408.0	PEP	-6.65%	337.0
252	PRGO	-13.53%	138.0	LUMN	-24.75%	88.0
252	KHC	-11.36%	162.0	KHC	-6.11%	336.0
252	OXY	-6.6%	263.0	TFC	-8.82%	221.0
252	SBUX	-5.05%	284.0	KEY	-12.72%	148.0
252	TSLA	-22.33%	64.0	NAVI	-6.43%	208.0
252	FSUGY	-1.93%	580.0	CYH	-18.47%	72.0

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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	IEP	-0.25%	225.0	BIIB	-0.29%	199.0
1	AMAT	-0.23%	208.0	MRK	-0.43%	86.0
1	UNH	-0.32%	140.0	CNC	-0.19%	181.0
1	WDC	-0.52%	81.0	LW	-0.43%	61.0
1	FSUGY	-0.25%	127.0	OXY	-0.32%	72.0
1	MRK	-0.33%	96.0	AMC	-1.39%	16.0
1	FITB	-0.21%	129.0	CPRT	-1.29%	15.0
1	QCOM	-0.23%	116.0	GSK	-0.08%	210.0
1	AMD	-0.34%	72.0	TXN	-0.46%	35.0
1	AMZN	-0.72%	33.0	CZR	-0.22%	71.0
1	LEN	-0.13%	169.0	KHC	-0.17%	89.0
1	FCX	-0.11%	196.0	FSUGY	-0.17%	80.0
1	ON	-0.19%	106.0	GME	-0.15%	75.0
1	ADBE	-0.93%	20.0	TMUS	-0.3%	37.0
1	IRM	-0.1%	169.0	ABBV	-0.08%	139.0
1	GILD	-0.32%	48.0	AVGO	-1.17%	9.0
1	SBUX	-1.37%	11.0	KALU	-0.09%	101.0
1	GNRC	-0.18%	81.0	MSI	-0.13%	68.0
1	PEP	-0.35%	35.0	X	-0.73%	11.0
1	AZN	-0.11%	101.0	MNST	-0.3%	26.0
1	CLF	-0.19%	56.0	AA	-0.22%	28.0
1	MU	-0.06%	182.0	GBTC	-0.24%	26.0
1	BALL	-0.1%	100.0	ACGL	-0.55%	11.0
1	B	-0.12%	87.0	GWW	-0.23%	23.0
1	GOOGL	-0.05%	215.0	AZN	-0.1%	44.0
1	AMGN	-0.19%	52.0	PEP	-0.03%	141.0
1	CMG	-0.04%	219.0	TRGP	-0.4%	10.0
1	VZ	-0.74%	12.0	JPM	-0.34%	11.0
1	FIS	-0.08%	107.0	GT	-0.08%	45.0
1	KALU	-0.1%	81.0	XOM	-0.04%	88.0

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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UNH	-4.02%	139.0	BIIB	-2.78%	206.0
10	IEP	-2.47%	226.0	ORLY	-3.14%	154.0
10	INTC	-7.89%	54.0	GME	-4.93%	79.0
10	AMAT	-1.94%	210.0	CNC	-1.58%	185.0
10	QCOM	-3.3%	121.0	CLF	-1.93%	141.0
10	FSUGY	-2.49%	122.0	LW	-4.84%	56.0
10	AMD	-3.64%	80.0	MRK	-2.75%	90.0
10	IRM	-1.37%	170.0	WDC	-2.04%	98.0
10	CLF	-4.03%	55.0	PEP	-1.2%	144.0
10	ON	-1.78%	111.0	AMC	-8.45%	19.0
10	LEN	-0.98%	176.0	NAVI	-0.64%	206.0
10	MRK	-1.77%	96.0	KHC	-1.52%	85.0
10	GNRC	-2.23%	74.0	KALU	-1.26%	102.0
10	AMC	-0.86%	191.0	OXY	-1.66%	75.0
10	ADBE	-6.87%	23.0	ADBE	-0.55%	201.0
10	VFC	-1.05%	147.0	FSUGY	-1.25%	83.0
10	AAPL	-0.73%	207.0	BHP	-0.83%	124.0
10	GOOGL	-0.69%	217.0	KEY	-0.96%	106.0
10	BHC	-1.17%	126.0	CZR	-1.35%	75.0
10	LNC	-1.08%	136.0	RIO	-0.77%	117.0
10	CSTM	-0.68%	207.0	CPRT	-7.84%	11.0
10	AMGN	-2.65%	51.0	XOM	-0.7%	87.0
10	PCG	-1.13%	112.0	LEN	-2.06%	26.0
10	FITB	-0.93%	134.0	BBY	-0.55%	97.0
10	LLY	-1.14%	90.0	MOS	-4.66%	11.0
10	AZN	-0.96%	101.0	BHC	-0.86%	56.0
10	TEVA	-0.54%	171.0	INTU	-1.16%	40.0
10	AMZN	-2.6%	35.0	CSTM	-4.63%	10.0
10	AA	-0.44%	179.0	NVDA	-6.27%	7.0
10	CMG	-0.34%	226.0	MUB	-0.12%	236.0

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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	IEP	-4.76%	213.0	BIIB	-5.57%	195.0
21	INTC	-16.62%	52.0	GME	-11.35%	76.0
21	UNH	-6.86%	125.0	CNC	-3.44%	178.0
21	QCOM	-5.12%	118.0	CLF	-4.3%	133.0
21	AMAT	-2.81%	201.0	MRK	-6.27%	87.0
21	LEN	-2.88%	168.0	PEP	-2.5%	138.0
21	VFC	-3.59%	133.0	LW	-6.95%	47.0
21	IRM	-2.68%	156.0	NAVI	-1.61%	192.0
21	AMC	-2.34%	178.0	WDC	-3.24%	93.0
21	AMD	-5.3%	77.0	ORLY	-2.02%	142.0
21	ON	-3.71%	109.0	CZR	-4.27%	67.0
21	GNRC	-6.11%	66.0	ADBE	-1.36%	191.0
21	DHI	-1.72%	190.0	OXY	-3.56%	73.0
21	PCG	-2.98%	105.0	BHC	-3.91%	53.0
21	FSUGY	-2.83%	110.0	KHC	-2.38%	80.0
21	WYNN	-3.26%	87.0	CMCSA	-1.23%	148.0
21	CLF	-5.46%	50.0	AMC	-11.05%	16.0
21	MRK	-3.01%	89.0	BHP	-1.33%	118.0
21	BHC	-2.16%	118.0	XOM	-1.5%	84.0
21	FITB	-1.91%	130.0	FSUGY	-1.5%	82.0
21	CSTM	-1.23%	191.0	BA	-2.66%	43.0
21	AAPL	-1.18%	198.0	NVDA	-15.93%	7.0
21	AMGN	-5.36%	42.0	LEN	-4.57%	23.0
21	PHM	-0.88%	221.0	RIO	-0.84%	113.0
21	GOOGL	-0.75%	206.0	GT	-1.85%	50.0
21	LNC	-1.21%	123.0	GBTC	-3.27%	27.0
21	OXY	-1.38%	107.0	CSTM	-7.88%	10.0
21	LLY	-1.77%	81.0	CPRT	-12.37%	6.0
21	BBY	-1.85%	76.0	ON	-0.65%	102.0
21	AA	-0.82%	168.0	MUB	-0.24%	223.0

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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	IEP	-16.21%	173.0	BIIB	-16.01%	178.0
63	LEN	-13.61%	151.0	CLF	-15.89%	119.0
63	AMC	-13.53%	137.0	ADBE	-10.96%	153.0
63	DHI	-10.54%	166.0	CNC	-7.03%	150.0
63	ON	-15.78%	109.0	MRK	-13.08%	77.0
63	UAA	-9.5%	152.0	NAVI	-5.87%	168.0
63	AMAT	-8.12%	164.0	PEP	-8.26%	113.0
63	CSTM	-8.22%	154.0	CZR	-14.78%	61.0
63	CYH	-8.7%	145.0	LW	-22.5%	39.0
63	BHC	-11.35%	111.0	CMCSA	-6.86%	124.0
63	PHM	-6.77%	179.0	FSUGY	-11.01%	74.0
63	AA	-9.3%	128.0	UNH	-14.12%	49.0
63	IRM	-7.96%	146.0	ON	-11.28%	61.0
63	UNH	-10.83%	105.0	BBY	-6.85%	96.0
63	LUMN	-16.74%	65.0	AAP	-4.55%	134.0
63	AMD	-12.89%	72.0	OXY	-8.77%	65.0
63	MRK	-12.47%	71.0	NWL	-3.53%	151.0
63	FCX	-5.42%	162.0	KALU	-5.88%	79.0
63	FITB	-6.56%	128.0	AMC	-27.3%	16.0
63	MU	-5.34%	153.0	ZTS	-3.65%	119.0
63	QCOM	-7.93%	102.0	PCG	-6.29%	69.0
63	CLF	-22.51%	34.0	GSK	-2.51%	158.0
63	BALL	-10.61%	71.0	KHC	-5.86%	66.0
63	INTC	-19.47%	38.0	AMD	-4.38%	86.0
63	VFC	-7.88%	90.0	BHP	-4.04%	92.0
63	ELAN	-6.42%	106.0	GME	-5.69%	65.0
63	GNRC	-11.33%	60.0	JAZZ	-2.49%	136.0
63	OXY	-9.16%	74.0	LLY	-5.29%	52.0
63	LVS	-6.76%	99.0	XOM	-4.65%	56.0
63	WDC	-10.11%	64.0	FRA	-1.43%	180.0

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

Period examined: All model dates from 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	ON	-35.53%	105.0	BIIB	-28.76%	121.0
126	IEP	-31.63%	117.0	CLF	-31.1%	87.0
126	LEN	-31.79%	107.0	NWL	-20.17%	107.0
126	DHI	-25.8%	120.0	ADBE	-21.68%	98.0
126	AMC	-34.1%	89.0	WDC	-29.62%	52.0
126	CYH	-29.26%	94.0	NAVI	-13.1%	111.0
126	PHM	-19.71%	117.0	BBY	-15.92%	83.0
126	UNH	-23.32%	95.0	CZR	-27.23%	46.0
126	UAA	-21.47%	92.0	CNC	-12.7%	96.0
126	AMD	-30.55%	64.0	PCG	-17.17%	70.0
126	CSTM	-19.84%	95.0	LW	-26.57%	42.0
126	LUMN	-37.56%	50.0	CMCSA	-14.85%	75.0
126	IRM	-20.0%	88.0	PEP	-16.58%	62.0
126	FCX	-14.27%	116.0	MRK	-22.28%	46.0
126	AMAT	-14.68%	103.0	BXP	-9.76%	105.0
126	AA	-18.81%	74.0	FSUGY	-19.75%	51.0
126	BHC	-21.1%	64.0	OXY	-16.58%	58.0
126	MRK	-22.37%	54.0	GNRC	-13.91%	69.0
126	ACGL	-10.39%	115.0	BHP	-11.3%	81.0
126	LVS	-14.42%	71.0	KALU	-11.59%	68.0
126	CMG	-8.35%	120.0	ZTS	-9.38%	69.0
126	BALL	-16.05%	62.0	FRA	-5.32%	121.0
126	ELAN	-13.23%	71.0	KHC	-14.49%	42.0
126	TXN	-11.45%	77.0	AMD	-17.36%	35.0
126	FIS	-13.06%	59.0	BALL	-16.98%	34.0
126	GNRC	-22.65%	34.0	TFC	-5.79%	96.0
126	THC	-5.9%	121.0	USB	-5.55%	98.0
126	FITB	-10.01%	71.0	AAP	-6.85%	75.0
126	CZR	-16.13%	44.0	VFC	-14.94%	31.0
126	INTC	-25.66%	27.0	TLT	-6.42%	63.0

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 2025-04-03 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UNH	-1.02%	37.0	CPRT	-1.28%	14.0
1	MRK	-0.54%	27.0	CNC	-0.43%	35.0
1	LEN	-0.62%	23.0	EXPE	-0.35%	39.0
1	GILD	-0.54%	26.0	BMY	-0.38%	36.0
1	B	-0.45%	27.0	PEP	-0.45%	29.0
1	FIS	-2.77%	4.0	KHC	-0.45%	26.0
1	ZION	-0.28%	35.0	ABBV	-0.34%	30.0
1	LW	-0.4%	23.0	SNY	-0.16%	60.0
1	IEP	-0.15%	55.0	AMGN	-0.26%	32.0
1	GME	-0.3%	26.0	LVS	-0.35%	24.0
1	ABBV	-0.53%	10.0	NWL	-0.36%	19.0
1	SBUX	-1.05%	5.0	TLT	-0.13%	45.0
1	TSLA	-1.31%	4.0	VZ	-0.12%	48.0
1	NEM	-0.57%	9.0	BHP	-0.19%	31.0
1	PCG	-0.1%	50.0	TRGP	-5.75%	1.0
1	GNRC	-0.26%	18.0	BIIB	-0.22%	26.0
1	BIIB	-0.27%	17.0	GWW	-0.28%	19.0
1	ACGL	-0.08%	52.0	LLY	-0.21%	24.0
1	CHTR	-0.79%	5.0	ACGL	-1.24%	4.0
1	TMUS	-0.14%	27.0	TMUS	-0.46%	10.0
1	HCA	-0.27%	12.0	POST	-0.1%	45.0
1	CVS	-0.21%	15.0	MRK	-0.45%	9.0
1	POST	-0.52%	6.0	GT	-3.67%	1.0
1	MSI	-0.61%	5.0	AZO	-0.36%	10.0
1	SPY	-0.1%	25.0	UNH	-0.28%	13.0
1	TFC	-0.18%	13.0	TSLA	-0.09%	37.0
1	PEP	-0.23%	9.0	MSI	-0.07%	47.0
1	CLF	-0.08%	22.0	FSUGY	-0.38%	7.0
1	AZN	-0.05%	26.0	AZN	-0.23%	11.0
1	VZ	-0.52%	2.0	HSBC	-0.07%	35.0

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 2025-04-03 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UNH	-13.5%	31.0	ORLY	-20.06%	33.0
10	PCG	-2.35%	42.0	GME	-6.67%	17.0
10	ORLY	-10.8%	9.0	BMY	-3.2%	30.0
10	KHC	-3.18%	22.0	CPRT	-10.23%	9.0
10	CVS	-5.18%	11.0	PEP	-3.34%	25.0
10	CLF	-1.91%	21.0	CNC	-2.46%	29.0
10	LLY	-2.12%	16.0	UNH	-6.16%	11.0
10	BMY	-2.68%	12.0	SNY	-1.04%	51.0
10	MRK	-1.45%	22.0	KHC	-2.48%	18.0
10	TSLA	-9.88%	3.0	POST	-0.98%	45.0
10	TMUS	-1.47%	18.0	LW	-2.63%	14.0
10	CNC	-4.38%	4.0	AMGN	-1.38%	25.0
10	AAPL	-0.78%	19.0	TLT	-0.73%	38.0
10	ACGL	-0.32%	43.0	MSI	-0.58%	37.0
10	GILD	-0.52%	22.0	RIO	-1.86%	11.0
10	ABBV	-0.65%	10.0	MRK	-2.03%	9.0
10	AAP	-4.22%	1.0	TMUS	-1.3%	10.0
10	VZ	-1.51%	2.0	PCG	-12.39%	1.0
10	BUD	-0.81%	1.0	AMC	-11.18%	1.0
10	POST	-0.35%	2.0	VZ	-0.26%	39.0
10	SLV	-0.23%	3.0	CZR	-0.57%	13.0
10	PEP	-0.07%	8.0	TRGP	-7.28%	1.0
10	T	0.14%	1.0	GLD	-0.26%	19.0
10	TLT	0.16%	3.0	BBY	-2.74%	1.0
10	LQD	0.53%	1.0	GOOGL	-2.56%	1.0
10	ZTS	0.25%	3.0	IEP	-0.71%	2.0
10	BIIB	0.26%	12.0	XOM	-0.05%	24.0
10	AMGN	0.3%	13.0	ABBV	-0.05%	24.0
10	CMCSA	0.45%	9.0	GILD	0.05%	11.0
10	FIS	1.11%	4.0	GWW	0.06%	17.0

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 2025-04-03 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UNH	-23.15%	24.0	ORLY	-25.94%	26.0
21	PCG	-8.01%	35.0	GME	-19.09%	13.0
21	CPRT	-5.3%	30.0	CNC	-6.38%	27.0
21	KHC	-6.81%	20.0	SNY	-3.2%	39.0
21	LLY	-7.8%	14.0	PEP	-6.07%	20.0
21	ORLY	-18.77%	5.0	UNH	-13.13%	9.0
21	BMY	-3.98%	11.0	BMY	-4.66%	19.0
21	CVS	-4.66%	9.0	CPRT	-21.12%	4.0
21	TMUS	-3.58%	11.0	BHC	-4.46%	18.0
21	TSLA	-10.31%	3.0	POST	-1.98%	38.0
21	CLF	-1.4%	18.0	KHC	-5.16%	13.0
21	MRK	-1.22%	19.0	CZR	-5.83%	10.0
21	NWL	-0.93%	21.0	AMGN	-2.19%	20.0
21	IEP	-0.51%	37.0	TMUS	-4.28%	10.0
21	AAPL	-1.14%	14.0	MSI	-1.2%	27.0
21	CNC	-11.12%	1.0	RIO	-3.04%	10.0
21	PEP	-1.17%	7.0	TLT	-0.75%	28.0
21	TLT	-3.76%	2.0	VZ	-0.43%	34.0
21	ACGL	-0.1%	32.0	LEN	-1.34%	9.0
21	TRGP	-0.03%	37.0	LW	-0.89%	10.0
21	MSI	-0.22%	5.0	MRK	-1.2%	6.0
21	AZN	0.12%	9.0	GT	-6.06%	1.0
21	DHI	0.26%	23.0	TRGP	-5.69%	1.0
21	ABBV	0.68%	9.0	CLF	-0.18%	14.0
21	VNO	6.77%	1.0	GILD	-0.21%	10.0
21	VICI	2.29%	3.0	GLD	-0.04%	19.0
21	HD	1.31%	7.0	AZO	0.12%	9.0
21	NEM	1.23%	8.0	MUB	0.04%	38.0
21	CMCSA	1.82%	6.0	ACGL	2.31%	3.0
21	KEY	1.56%	8.0	FSUGY	1.26%	7.0

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 2025-06-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GME	-6.36%	4.0	AMGN	-0.66%	11.0
1	CYH	-0.78%	17.0	GSK	-0.36%	17.0
1	AMC	-0.55%	17.0	AAP	-0.31%	19.0
1	PCG	-0.62%	14.0	EXPE	-0.4%	12.0
1	GT	-0.47%	15.0	BHP	-0.37%	12.0
1	COST	-0.38%	18.0	ADBE	-0.2%	19.0
1	LEN	-1.09%	5.0	TSLA	-0.34%	11.0
1	ACGL	-0.28%	19.0	KHC	-0.28%	13.0
1	MRK	-0.55%	8.0	CPRT	-0.35%	10.0
1	GWW	-0.43%	10.0	BIIB	-0.35%	9.0
1	IEP	-0.19%	17.0	ZTS	-0.35%	9.0
1	VFC	-0.17%	19.0	BUD	-0.18%	17.0
1	POST	-0.52%	6.0	ABBV	-0.24%	12.0
1	VNO	-2.83%	1.0	HCA	-0.45%	6.0
1	BA	-0.21%	13.0	CNC	-0.32%	8.0
1	TEVA	-0.13%	19.0	PEP	-0.31%	8.0
1	BBY	-0.13%	18.0	IEP	-1.74%	1.0
1	CLF	-0.74%	3.0	SNY	-0.09%	19.0
1	HLT	-1.02%	2.0	MNST	-0.79%	2.0
1	HD	-0.96%	2.0	LW	-0.15%	9.0
1	AZN	-0.11%	17.0	JAZZ	-0.07%	18.0
1	GLD	-0.09%	18.0	BMY	-0.08%	16.0
1	LVS	-0.81%	2.0	B	-0.15%	7.0
1	RIO	-0.1%	16.0	GWW	-0.16%	6.0
1	ZTS	-0.42%	3.0	AZN	-0.42%	2.0
1	SBUX	-0.59%	2.0	PCG	-0.81%	1.0
1	HSBC	-0.54%	2.0	MSFT	-0.31%	2.0
1	VZ	-0.52%	2.0	CMA	-0.06%	10.0
1	LLY	-0.34%	3.0	UNH	-0.08%	4.0
1	BMY	-0.49%	2.0	VST	-0.07%	1.0

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 2025-06-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	ORLY	-25.45%	4.0	ORLY	-93.46%	5.0
10	AMC	-9.23%	8.0	GME	-22.14%	3.0
10	GT	-7.49%	9.0	AAP	-6.49%	10.0
10	VFC	-6.26%	10.0	ADBE	-6.41%	10.0
10	CYH	-5.83%	10.0	GSK	-6.06%	9.0
10	BBY	-4.39%	9.0	BMY	-4.48%	9.0
10	GME	-11.23%	3.0	ZTS	-6.03%	6.0
10	AZN	-3.59%	9.0	SNY	-3.18%	10.0
10	BA	-3.45%	9.0	BIIB	-4.49%	7.0
10	FSUGY	-2.98%	10.0	BHP	-3.9%	8.0
10	PCG	-4.94%	6.0	BXP	-2.62%	10.0
10	TEVA	-2.91%	10.0	JAZZ	-2.6%	9.0
10	COST	-3.14%	9.0	CPRT	-4.25%	5.0
10	ACGL	-2.8%	10.0	EXPE	-2.92%	7.0
10	TMUS	-3.4%	7.0	CLF	-4.98%	4.0
10	CPRT	-4.71%	4.0	GWW	-4.51%	4.0
10	RIO	-2.32%	8.0	ISRG	-2.66%	6.0
10	AZO	-2.29%	8.0	KHC	-2.99%	5.0
10	AMGN	-5.5%	3.0	BUD	-1.52%	9.0
10	GWW	-4.04%	4.0	HD	-2.25%	6.0
10	GILD	-1.73%	8.0	PCG	-12.39%	1.0
10	NWL	-1.44%	9.0	LW	-3.78%	3.0
10	IEP	-1.46%	8.0	AMC	-11.18%	1.0
10	LEN	-2.52%	3.0	ABBV	-2.15%	5.0
10	BIIB	-3.28%	2.0	VZ	-3.27%	3.0
10	CNC	-2.14%	3.0	AMGN	-2.42%	4.0
10	AAPL	-1.6%	4.0	CHTR	-0.94%	10.0
10	EXPE	-6.08%	1.0	GILD	-5.58%	1.0
10	ZTS	-5.91%	1.0	HON	-0.5%	9.0
10	LW	-1.88%	3.0	PRGO	-0.42%	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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMC	-0.29%	498.0	AMC	-0.78%	121.0
1	SBNY	-1.23%	96.0	IEP	-0.31%	263.0
1	IEP	-0.15%	430.0	GSK	-0.1%	689.0
1	ZION	-0.12%	534.0	CTLT	-0.45%	142.0
1	ON	-0.14%	409.0	OXY	-0.23%	251.0
1	BBY	-0.11%	430.0	BHP	-0.1%	478.0
1	GNRC	-0.2%	232.0	AA	-0.31%	150.0
1	AAP	-0.17%	267.0	CVS	-0.09%	442.0
1	NWL	-0.12%	363.0	MOS	-1.11%	33.0
1	INTC	-0.09%	516.0	BMY	-0.07%	554.0
1	FITB	-0.12%	377.0	PRGO	-0.09%	418.0
1	ADBE	-0.34%	128.0	JAZZ	-0.06%	554.0
1	VFC	-0.1%	401.0	SIVBQ	-0.18%	165.0
1	KEY	-0.11%	335.0	MNST	-0.14%	205.0
1	UNH	-0.08%	456.0	FRCB	-0.35%	82.0
1	AMZN	-0.33%	110.0	WRK	-0.09%	226.0
1	SBUX	-0.13%	278.0	NEM	-0.05%	437.0
1	FIS	-0.17%	192.0	WDC	-0.08%	243.0
1	CYH	-0.06%	515.0	X	-0.33%	60.0
1	KALU	-0.1%	259.0	LNC	-0.08%	227.0
1	NAVI	-0.1%	255.0	SBNY	-0.16%	121.0
1	ELAN	-0.07%	337.0	CPRT	-0.41%	45.0
1	BAC	-0.07%	304.0	CNC	-0.09%	204.0
1	AA	-0.04%	502.0	ZION	-0.11%	161.0
1	B	-0.13%	151.0	TLT	-0.04%	480.0
1	TSLA	-0.22%	89.0	CMCSA	-0.04%	409.0
1	HCA	-0.06%	329.0	AAP	-0.05%	358.0
1	CDNS	-0.04%	488.0	TXN	-0.19%	87.0
1	RIO	-0.05%	380.0	VFC	-0.11%	145.0
1	LUMN	-0.04%	443.0	BALL	-0.04%	397.0

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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	LUMN	-2.72%	445.0	SIVBQ	-6.36%	165.0
10	SBNY	-7.7%	96.0	AMC	-6.63%	124.0
10	ELAN	-1.97%	341.0	SBNY	-5.82%	121.0
10	VFC	-1.56%	399.0	AAP	-1.72%	356.0
10	NWL	-1.59%	357.0	FRCB	-7.2%	82.0
10	IEP	-1.3%	430.0	IEP	-1.63%	263.0
10	UNH	-1.11%	455.0	ORLY	-1.45%	246.0
10	ADBE	-3.26%	131.0	CHTR	-0.72%	496.0
10	AMC	-0.82%	498.0	WDC	-1.44%	242.0
10	LNC	-1.13%	351.0	BHP	-0.61%	478.0
10	GNRC	-1.48%	225.0	BIIB	-0.6%	467.0
10	ZION	-0.62%	534.0	BXP	-0.53%	508.0
10	USB	-1.05%	308.0	TLT	-0.52%	478.0
10	AA	-0.58%	502.0	CNC	-1.17%	206.0
10	BAC	-0.9%	308.0	ON	-2.4%	91.0
10	INTC	-0.51%	514.0	BHC	-1.63%	131.0
10	CYH	-0.49%	515.0	OXY	-0.8%	254.0
10	CZR	-0.64%	388.0	NWL	-1.01%	194.0
10	LW	-0.97%	237.0	CMCSA	-0.46%	413.0
10	FITB	-0.6%	382.0	CTLT	-1.33%	142.0
10	BALL	-0.87%	260.0	FCX	-1.36%	133.0
10	SBUX	-0.8%	277.0	CLF	-1.14%	150.0
10	AAP	-0.78%	267.0	VFC	-1.12%	150.0
10	FRCB	-1.75%	117.0	MRK	-0.56%	279.0
10	CNC	-0.39%	475.0	BMY	-0.27%	559.0
10	CVS	-0.82%	225.0	CMA	-0.41%	353.0
10	QCOM	-0.38%	473.0	LQD	-0.19%	727.0
10	SIVBQ	-6.53%	26.0	PRGO	-0.33%	415.0
10	ZTS	-0.76%	222.0	X	-2.28%	60.0
10	BBY	-0.35%	424.0	EMB	-0.17%	796.0

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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	LUMN	-5.72%	442.0	SIVBQ	-12.61%	165.0
21	VFC	-4.13%	391.0	SBNY	-12.48%	121.0
21	SBNY	-15.72%	96.0	AAP	-4.13%	348.0
21	ELAN	-4.52%	333.0	AMC	-11.33%	122.0
21	NWL	-3.46%	346.0	FRCB	-14.5%	82.0
21	IEP	-2.83%	417.0	IEP	-3.49%	261.0
21	UNH	-1.93%	442.0	BXP	-1.59%	500.0
21	INTC	-1.57%	512.0	BHC	-6.1%	128.0
21	AA	-1.6%	493.0	BIIB	-1.53%	460.0
21	AMC	-1.55%	489.0	EXPE	-1.51%	434.0
21	UAA	-1.42%	530.0	CMCSA	-1.53%	405.0
21	CZR	-1.9%	384.0	CHTR	-1.27%	484.0
21	GNRC	-3.15%	217.0	CNC	-2.46%	200.0
21	LNC	-2.0%	341.0	WDC	-2.03%	237.0
21	USB	-2.28%	299.0	FCX	-3.52%	132.0
21	ZION	-1.03%	525.0	X	-7.12%	59.0
21	BHC	-1.19%	444.0	NWL	-2.05%	191.0
21	ADBE	-3.86%	126.0	ON	-4.29%	89.0
21	SIVBQ	-18.4%	26.0	BHP	-0.76%	472.0
21	TSLA	-5.22%	90.0	CVS	-0.79%	436.0
21	BAC	-1.38%	298.0	PRGO	-0.76%	409.0
21	BALL	-1.55%	251.0	MRK	-1.08%	276.0
21	LW	-1.65%	234.0	JAZZ	-0.55%	537.0
21	FRCB	-3.1%	117.0	TLT	-0.62%	466.0
21	CNC	-0.75%	472.0	CLF	-1.89%	141.0
21	SBUX	-1.28%	276.0	EMB	-0.34%	782.0
21	ZTS	-1.57%	220.0	BMY	-0.47%	546.0
21	KHC	-1.22%	250.0	LQD	-0.34%	716.0
21	TLT	-2.56%	115.0	PEP	-0.5%	475.0
21	VZ	-1.98%	131.0	CTLT	-1.58%	142.0

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

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

Period examined: All model dates from 2022-01-31 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	LUMN	-11.65%	426.0	SIVBQ	-37.58%	165.0
63	AMC	-10.84%	451.0	AMC	-38.0%	121.0
63	IEP	-11.26%	378.0	FRCB	-55.87%	82.0
63	ELAN	-12.86%	316.0	SBNY	-32.74%	121.0
63	SBNY	-41.63%	96.0	AAP	-11.98%	325.0
63	AA	-6.88%	455.0	IEP	-10.78%	261.0
63	VFC	-8.58%	353.0	BXP	-4.83%	485.0
63	NWL	-9.06%	324.0	NWL	-12.34%	179.0
63	AAP	-10.23%	266.0	BHC	-16.37%	110.0
63	INTC	-5.2%	498.0	BHP	-3.6%	446.0
63	BALL	-10.74%	234.0	CLF	-12.22%	126.0
63	CLF	-5.18%	402.0	CVS	-3.75%	407.0
63	UAA	-4.1%	495.0	CMCSA	-3.78%	379.0
63	MOS	-3.38%	560.0	JAZZ	-2.79%	507.0
63	CZR	-4.15%	363.0	CZR	-7.68%	176.0
63	TSLA	-16.7%	90.0	LNC	-5.88%	221.0
63	BHC	-3.04%	437.0	GSK	-1.92%	639.0
63	ZION	-2.27%	501.0	BIIB	-2.72%	444.0
63	SBUX	-3.94%	271.0	VFC	-7.54%	151.0
63	KHC	-4.66%	227.0	X	-18.96%	60.0
63	CNC	-2.23%	470.0	TLT	-2.51%	442.0
63	USB	-3.72%	279.0	PRGO	-2.72%	378.0
63	FRCB	-8.05%	117.0	LVS	-3.09%	304.0
63	KEY	-3.02%	310.0	PEP	-2.02%	450.0
63	CSTM	-1.83%	506.0	EXPE	-2.25%	403.0
63	SIVBQ	-34.19%	26.0	ON	-10.0%	90.0
63	ADBE	-6.88%	125.0	WDC	-3.56%	218.0
63	BAC	-2.95%	288.0	CMA	-2.43%	307.0
63	BBY	-2.17%	377.0	BA	-2.0%	366.0
63	CMA	-2.55%	316.0	CNC	-4.2%	174.0

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

Period examined: All model dates from 2022-01-31 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AMC	-20.23%	409.0	SIVBQ	-70.71%	165.0
126	IEP	-22.28%	325.0	SBNY	-69.58%	121.0
126	NWL	-19.66%	319.0	FRCB	-87.0%	82.0
126	ELAN	-21.4%	285.0	AMC	-59.93%	116.0
126	AAP	-20.8%	266.0	AAP	-22.46%	288.0
126	SBNY	-57.47%	96.0	IEP	-23.17%	260.0
126	MOS	-9.08%	509.0	GSK	-5.69%	594.0
126	LUMN	-10.44%	411.0	BHP	-6.06%	435.0
126	INTC	-8.14%	488.0	JAZZ	-5.11%	492.0
126	VFC	-11.42%	320.0	CZR	-15.68%	157.0
126	AA	-8.95%	402.0	CVS	-6.42%	362.0
126	FRCB	-30.44%	117.0	BHC	-22.06%	98.0
126	BALL	-15.76%	225.0	TLT	-4.86%	426.0
126	CNC	-6.57%	468.0	LNC	-9.48%	208.0
126	CLF	-7.72%	385.0	PRGO	-5.46%	339.0
126	CTLT	-9.01%	328.0	CLF	-17.44%	104.0
126	UAA	-5.98%	471.0	BXP	-3.81%	460.0
126	GME	-7.83%	284.0	NAVI	-5.23%	309.0
126	ON	-5.41%	403.0	VFC	-11.45%	135.0
126	CSTM	-3.71%	482.0	NWL	-10.39%	147.0
126	CMA	-5.8%	307.0	WDC	-7.64%	197.0
126	ZION	-3.54%	481.0	KHC	-3.66%	375.0
126	TSLA	-19.1%	80.0	PEP	-3.12%	399.0
126	LNC	-5.35%	282.0	CHTR	-2.85%	430.0
126	CZR	-4.37%	329.0	CYH	-14.82%	76.0
126	NEM	-7.52%	183.0	OXY	-4.2%	237.0
126	UNH	-3.17%	411.0	BMY	-2.06%	464.0
126	SIVBQ	-48.67%	26.0	FSUGY	-15.57%	57.0
126	KHC	-5.86%	200.0	CNC	-6.52%	128.0
126	VZ	-9.14%	126.0	FITB	-3.4%	243.0

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

Period examined: All model dates from 2022-01-31 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	AMC	-44.4%	320.0	SIVBQ	-98.57%	165.0
252	FRCB	-91.34%	117.0	IEP	-46.4%	260.0
252	AAP	-38.27%	264.0	SBNY	-99.37%	121.0
252	MOS	-22.05%	425.0	AAP	-47.97%	230.0
252	IEP	-44.53%	209.0	AMC	-87.02%	106.0
252	NWL	-29.69%	310.0	FRCB	-96.51%	82.0
252	SBNY	-93.38%	96.0	JAZZ	-11.21%	441.0
252	ELAN	-30.01%	228.0	BMY	-11.66%	369.0
252	CLF	-17.64%	363.0	BXP	-9.69%	367.0
252	INTC	-12.81%	457.0	BIIB	-9.73%	363.0
252	CNC	-12.65%	456.0	VFC	-34.13%	103.0
252	CVS	-22.6%	204.0	CVS	-12.97%	267.0
252	UAA	-10.82%	406.0	PRGO	-12.53%	266.0
252	VFC	-11.82%	261.0	NWL	-29.99%	111.0
252	CTLT	-12.11%	248.0	TLT	-8.14%	357.0
252	GME	-12.13%	242.0	LNC	-15.6%	180.0
252	CMA	-10.03%	251.0	BHP	-7.74%	350.0
252	AA	-7.6%	322.0	CZR	-22.76%	116.0
252	BALL	-14.89%	164.0	AA	-19.41%	125.0
252	GT	-5.97%	401.0	BHC	-31.22%	77.0
252	LW	-20.75%	108.0	ON	-35.16%	68.0
252	SIVBQ	-85.19%	26.0	CHTR	-6.46%	362.0
252	CZR	-7.68%	282.0	PEP	-6.66%	336.0
252	PRGO	-13.56%	137.0	KHC	-6.15%	329.0
252	KHC	-11.41%	161.0	TFC	-9.35%	216.0
252	CYH	-4.79%	383.0	LUMN	-23.39%	86.0
252	OXY	-6.6%	263.0	KEY	-13.53%	145.0
252	TSLA	-22.33%	64.0	GSK	-4.03%	478.0
252	FSUGY	-3.74%	354.0	VNO	-16.75%	114.0
252	SBUX	-4.44%	265.0	GNRC	-6.2%	266.0

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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	IEP	-0.22%	216.0	BIIB	-0.39%	98.0
1	UNH	-0.33%	138.0	MRK	-0.43%	86.0
1	ON	-0.5%	89.0	LW	-0.49%	57.0
1	WDC	-0.52%	81.0	GSK	-0.12%	206.0
1	CYH	-0.27%	129.0	ADBE	-0.13%	156.0
1	MRK	-0.33%	96.0	OXY	-0.3%	67.0
1	AMAT	-0.21%	138.0	CPRT	-1.29%	15.0
1	FCX	-0.16%	184.0	AMC	-1.17%	15.0
1	FITB	-0.22%	128.0	CNC	-0.1%	163.0
1	GOOGL	-0.16%	149.0	TXN	-0.46%	35.0
1	AMZN	-0.72%	33.0	KHC	-0.15%	87.0
1	QCOM	-0.2%	109.0	CZR	-0.19%	66.0
1	LEN	-0.14%	145.0	TMUS	-0.3%	37.0
1	ADBE	-0.93%	20.0	AVGO	-1.17%	9.0
1	BBY	-0.2%	88.0	ABBV	-0.07%	136.0
1	GILD	-0.32%	48.0	MSI	-0.13%	68.0
1	SBUX	-1.37%	11.0	X	-0.73%	11.0
1	CDNS	-0.13%	113.0	FSUGY	-0.1%	77.0
1	GNRC	-0.18%	81.0	WDC	-0.08%	98.0
1	AA	-0.08%	173.0	MNST	-0.3%	26.0
1	FSUGY	-0.14%	94.0	BHP	-0.05%	123.0
1	IRM	-0.08%	165.0	AA	-0.22%	28.0
1	PEP	-0.35%	35.0	GBTC	-0.24%	26.0
1	ACGL	-0.06%	205.0	ACGL	-0.55%	11.0
1	AMD	-0.22%	52.0	BMY	-0.03%	179.0
1	AZN	-0.11%	101.0	GWW	-0.23%	23.0
1	CLF	-0.19%	56.0	AZN	-0.1%	44.0
1	B	-0.12%	87.0	BBY	-0.05%	86.0
1	AMGN	-0.19%	52.0	PEP	-0.03%	141.0
1	BALL	-0.09%	99.0	TRGP	-0.4%	10.0

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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UNH	-3.82%	137.0	ORLY	-3.29%	149.0
10	IEP	-2.18%	216.0	GME	-5.16%	63.0
10	QCOM	-3.27%	114.0	CNC	-1.57%	165.0
10	INTC	-6.81%	51.0	CLF	-2.16%	117.0
10	AMAT	-2.17%	135.0	MRK	-2.75%	90.0
10	GOOGL	-1.7%	151.0	BIIB	-2.25%	100.0
10	CLF	-4.03%	55.0	LW	-4.23%	52.0
10	ON	-2.39%	92.0	ADBE	-1.2%	155.0
10	IRM	-1.24%	167.0	KALU	-1.87%	99.0
10	AMC	-1.1%	176.0	WDC	-1.81%	97.0
10	LEN	-1.24%	150.0	PEP	-1.2%	144.0
10	MRK	-1.77%	96.0	AMC	-8.28%	18.0
10	FSUGY	-1.81%	93.0	KHC	-1.51%	84.0
10	GNRC	-2.23%	74.0	CZR	-1.48%	70.0
10	ADBE	-6.87%	23.0	BHP	-0.83%	123.0
10	BBY	-1.89%	82.0	KEY	-0.96%	106.0
10	AMGN	-2.65%	51.0	OXY	-1.45%	70.0
10	AAPL	-0.64%	195.0	FSUGY	-1.29%	78.0
10	FITB	-0.93%	133.0	RIO	-0.81%	116.0
10	PCG	-1.05%	111.0	CPRT	-7.84%	11.0
10	VFC	-0.86%	135.0	ON	-3.84%	22.0
10	AMD	-1.97%	59.0	NWL	-0.75%	82.0
10	LNC	-0.86%	132.0	XOM	-0.65%	86.0
10	AA	-0.58%	173.0	LEN	-2.06%	26.0
10	AZN	-0.96%	101.0	BBY	-0.55%	94.0
10	FCX	-0.5%	188.0	INTU	-1.16%	40.0
10	AMZN	-2.6%	35.0	CSTM	-4.63%	10.0
10	TEVA	-0.52%	168.0	BALL	-0.53%	85.0
10	BHC	-0.66%	114.0	MOS	-4.89%	9.0
10	CMG	-0.38%	196.0	BHC	-0.83%	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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	IEP	-4.44%	203.0	GME	-10.98%	60.0
21	UNH	-6.78%	124.0	MRK	-6.27%	87.0
21	INTC	-15.36%	49.0	CLF	-4.96%	108.0
21	QCOM	-4.95%	111.0	CNC	-3.26%	159.0
21	VFC	-3.74%	127.0	BIIB	-4.85%	93.0
21	LEN	-2.98%	145.0	ADBE	-2.44%	148.0
21	GNRC	-6.11%	66.0	PEP	-2.5%	138.0
21	IRM	-2.59%	153.0	LW	-6.67%	45.0
21	ON	-4.34%	90.0	ORLY	-2.19%	137.0
21	AMC	-2.3%	167.0	NWL	-3.51%	79.0
21	GOOGL	-2.77%	138.0	WDC	-2.9%	92.0
21	PCG	-2.8%	104.0	CZR	-4.15%	62.0
21	WYNN	-3.26%	87.0	OXY	-3.42%	68.0
21	CLF	-5.46%	50.0	AMD	-2.24%	86.0
21	AMAT	-2.11%	129.0	KHC	-2.38%	80.0
21	MRK	-3.01%	89.0	ON	-9.04%	20.0
21	FITB	-1.8%	129.0	BHC	-3.7%	48.0
21	FSUGY	-2.63%	86.0	AMC	-11.05%	16.0
21	AAPL	-1.21%	186.0	NAVI	-1.09%	158.0
21	AMGN	-5.36%	42.0	BHP	-1.29%	117.0
21	BBY	-3.28%	67.0	FSUGY	-1.76%	77.0
21	FCX	-1.15%	176.0	XOM	-1.42%	83.0
21	AMD	-3.68%	54.0	LEN	-4.57%	23.0
21	BHC	-1.73%	109.0	NVDA	-15.85%	6.0
21	AA	-1.02%	164.0	RIO	-0.85%	112.0
21	OXY	-1.35%	106.0	AAP	-0.81%	116.0
21	LNC	-1.15%	122.0	GT	-1.85%	50.0
21	DHI	-0.78%	165.0	GBTC	-3.27%	27.0
21	BALL	-1.44%	88.0	BA	-2.22%	39.0
21	TFC	-2.63%	48.0	CSTM	-7.88%	10.0

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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	IEP	-16.02%	164.0	CLF	-17.15%	93.0
63	AMC	-13.12%	129.0	ADBE	-11.1%	125.0
63	ON	-18.28%	90.0	BIIB	-14.06%	77.0
63	LEN	-13.14%	123.0	NWL	-15.21%	67.0
63	CSTM	-12.91%	116.0	MRK	-13.08%	77.0
63	DHI	-8.94%	139.0	PEP	-8.26%	113.0
63	AA	-9.15%	126.0	CNC	-6.96%	133.0
63	UNH	-10.65%	103.0	CZR	-14.72%	60.0
63	IRM	-7.65%	143.0	NAVI	-5.82%	135.0
63	LUMN	-16.3%	64.0	LW	-21.46%	36.0
63	BHC	-10.09%	102.0	FSUGY	-10.79%	69.0
63	MRK	-12.47%	71.0	UNH	-14.56%	48.0
63	AMD	-17.27%	51.0	BBY	-6.72%	93.0
63	FCX	-5.68%	149.0	CMCSA	-5.59%	105.0
63	FITB	-6.58%	127.0	OXY	-9.07%	62.0
63	CLF	-22.51%	34.0	ON	-26.45%	21.0
63	BALL	-10.61%	71.0	KALU	-5.69%	78.0
63	QCOM	-7.51%	95.0	ZTS	-3.65%	119.0
63	ELAN	-8.12%	87.0	PCG	-6.29%	69.0
63	PHM	-5.6%	123.0	GSK	-2.61%	156.0
63	GNRC	-11.33%	60.0	AMC	-26.6%	15.0
63	OXY	-9.25%	73.0	AMD	-5.22%	75.0
63	VFC	-7.36%	89.0	KHC	-5.88%	65.0
63	INTC	-18.54%	35.0	BHP	-4.17%	91.0
63	WDC	-10.11%	64.0	LLY	-5.5%	51.0
63	AMAT	-6.67%	95.0	SBUX	-2.39%	110.0
63	MU	-4.78%	130.0	XOM	-4.65%	56.0
63	LVS	-6.35%	97.0	KEY	-2.9%	87.0
63	ACGL	-3.51%	163.0	AAP	-2.58%	93.0
63	GOOGL	-5.18%	110.0	CSTM	-28.92%	8.0

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

Period examined: All model dates from 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	IEP	-31.73%	111.0	CLF	-32.74%	71.0
126	ON	-36.49%	83.0	ADBE	-21.45%	84.0
126	AMC	-34.27%	87.0	WDC	-29.62%	52.0
126	LEN	-32.41%	86.0	NAVI	-13.74%	97.0
126	DHI	-24.77%	93.0	BBY	-15.86%	79.0
126	UNH	-22.74%	93.0	PCG	-17.17%	70.0
126	PHM	-20.24%	96.0	CNC	-12.74%	87.0
126	CSTM	-20.45%	92.0	CZR	-25.62%	41.0
126	LUMN	-37.2%	49.0	PEP	-16.58%	62.0
126	IRM	-19.86%	85.0	LW	-26.34%	39.0
126	AMD	-32.83%	49.0	MRK	-22.28%	46.0
126	FCX	-15.03%	103.0	FSUGY	-19.89%	48.0
126	CYH	-25.1%	58.0	GNRC	-13.58%	68.0
126	AMAT	-17.3%	79.0	BHP	-11.25%	80.0
126	AA	-18.57%	73.0	BXP	-9.34%	88.0
126	BHC	-20.55%	61.0	OXY	-15.42%	53.0
126	MRK	-22.37%	54.0	CMCSA	-14.0%	58.0
126	ACGL	-10.45%	114.0	BIIB	-26.53%	30.0
126	UAA	-17.11%	60.0	KALU	-11.43%	67.0
126	LVS	-14.39%	70.0	ZTS	-9.38%	69.0
126	BALL	-16.05%	62.0	FRA	-5.31%	120.0
126	CMG	-9.05%	102.0	AAP	-11.01%	56.0
126	TXN	-11.45%	77.0	KHC	-14.42%	41.0
126	ELAN	-14.61%	56.0	BALL	-16.98%	34.0
126	GNRC	-22.65%	34.0	USB	-5.45%	97.0
126	FIS	-13.07%	57.0	AMD	-17.22%	28.0
126	FITB	-10.01%	71.0	VFC	-14.94%	31.0
126	CZR	-16.13%	44.0	NWL	-13.22%	35.0
126	LW	-13.89%	48.0	TFC	-5.03%	86.0
126	QCOM	-10.7%	62.0	TLT	-6.46%	62.0

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 2025-04-03 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UNH	-1.02%	37.0	CPRT	-1.28%	14.0
1	MRK	-0.54%	27.0	EXPE	-0.35%	39.0
1	LEN	-0.62%	23.0	TSLA	-0.4%	33.0
1	GILD	-0.54%	26.0	PEP	-0.45%	29.0
1	B	-0.45%	27.0	BMY	-0.35%	35.0
1	ACGL	-0.24%	46.0	KHC	-0.44%	25.0
1	FIS	-2.77%	4.0	ADBE	-0.32%	33.0
1	ZION	-0.31%	34.0	CNC	-0.32%	33.0
1	LW	-0.4%	23.0	ABBV	-0.34%	30.0
1	GME	-0.33%	25.0	WYNN	-0.97%	9.0
1	IEP	-0.1%	54.0	AMGN	-0.26%	32.0
1	ABBV	-0.53%	10.0	LVS	-0.35%	24.0
1	SBUX	-1.05%	5.0	SNY	-0.14%	54.0
1	TSLA	-1.31%	4.0	LLY	-0.31%	23.0
1	NEM	-0.57%	9.0	TLT	-0.15%	43.0
1	BBY	-0.1%	49.0	BHP	-0.19%	31.0
1	GNRC	-0.26%	18.0	TRGP	-5.75%	1.0
1	BIIB	-0.27%	17.0	GSK	-0.1%	53.0
1	CHTR	-0.79%	5.0	GWW	-0.28%	19.0
1	TMUS	-0.14%	27.0	ACGL	-1.24%	4.0
1	HCA	-0.27%	12.0	TMUS	-0.46%	10.0
1	CVS	-0.21%	15.0	UNH	-0.38%	12.0
1	POST	-0.52%	6.0	POST	-0.1%	45.0
1	MSI	-0.61%	5.0	MRK	-0.45%	9.0
1	PCG	-0.06%	49.0	BIIB	-0.16%	25.0
1	X	-0.84%	3.0	ELAN	-0.49%	8.0
1	SPY	-0.1%	25.0	GT	-3.67%	1.0
1	PEP	-0.23%	9.0	AZO	-0.36%	10.0
1	CLF	-0.08%	22.0	VZ	-0.07%	47.0
1	AZN	-0.05%	26.0	MSI	-0.07%	47.0

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 2025-04-03 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UNH	-13.5%	31.0	ORLY	-20.06%	33.0
10	ORLY	-10.8%	9.0	GME	-7.21%	15.0
10	PCG	-2.18%	41.0	BMY	-3.3%	29.0
10	KHC	-3.18%	22.0	CPRT	-10.23%	9.0
10	CVS	-5.18%	11.0	PEP	-3.34%	25.0
10	CLF	-1.91%	21.0	UNH	-6.16%	11.0
10	BMY	-2.68%	12.0	CNC	-2.22%	27.0
10	MRK	-1.45%	22.0	KHC	-2.48%	18.0
10	TSLA	-9.88%	3.0	POST	-0.98%	45.0
10	TMUS	-1.47%	18.0	SNY	-0.9%	45.0
10	CNC	-4.38%	4.0	LW	-2.63%	14.0
10	AAPL	-0.78%	19.0	AMGN	-1.38%	25.0
10	ACGL	-0.32%	39.0	TLT	-0.79%	37.0
10	GILD	-0.52%	22.0	MSI	-0.58%	37.0
10	ABBV	-0.65%	10.0	RIO	-1.86%	11.0
10	AAP	-4.22%	1.0	MRK	-2.03%	9.0
10	VZ	-1.51%	2.0	TMUS	-1.3%	10.0
10	BUD	-0.81%	1.0	PCG	-12.39%	1.0
10	POST	-0.35%	2.0	AMC	-11.18%	1.0
10	SLV	-0.23%	3.0	VZ	-0.25%	38.0
10	PEP	-0.07%	8.0	CZR	-0.57%	13.0
10	T	0.14%	1.0	TRGP	-7.28%	1.0
10	TLT	0.16%	3.0	BBY	-2.74%	1.0
10	LQD	0.53%	1.0	GOOGL	-2.56%	1.0
10	ZTS	0.25%	3.0	GLD	-0.12%	18.0
10	BIIB	0.26%	12.0	IEP	-0.71%	2.0
10	AMGN	0.3%	13.0	ABBV	-0.05%	24.0
10	CMCSA	0.45%	9.0	GILD	0.05%	11.0
10	TRGP	0.12%	36.0	GWW	0.06%	17.0
10	FIS	1.11%	4.0	MUB	0.03%	44.0

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 2025-04-03 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UNH	-23.15%	24.0	ORLY	-25.94%	26.0
21	PCG	-7.6%	34.0	GME	-17.87%	11.0
21	KHC	-6.81%	20.0	CNC	-6.41%	25.0
21	CPRT	-4.92%	27.0	PEP	-6.07%	20.0
21	ORLY	-18.77%	5.0	UNH	-13.13%	9.0
21	LLY	-5.03%	11.0	SNY	-3.02%	33.0
21	BMY	-3.98%	11.0	BMY	-4.66%	19.0
21	CVS	-4.66%	9.0	CPRT	-21.12%	4.0
21	TMUS	-3.58%	11.0	BHC	-5.19%	15.0
21	TSLA	-10.31%	3.0	POST	-1.98%	38.0
21	TRGP	-1.21%	25.0	KHC	-5.16%	13.0
21	CLF	-1.4%	18.0	CZR	-5.83%	10.0
21	MRK	-1.22%	19.0	AMGN	-2.19%	20.0
21	NWL	-0.93%	21.0	TMUS	-4.28%	10.0
21	AAPL	-1.14%	14.0	MSI	-1.2%	27.0
21	IEP	-0.37%	36.0	RIO	-3.04%	10.0
21	CNC	-11.12%	1.0	TLT	-0.75%	28.0
21	PEP	-1.17%	7.0	VZ	-0.47%	33.0
21	TLT	-3.76%	2.0	LEN	-1.34%	9.0
21	MSI	-0.22%	5.0	LW	-0.89%	10.0
21	AZN	0.12%	9.0	MRK	-1.2%	6.0
21	ACGL	0.09%	29.0	GT	-6.06%	1.0
21	DHI	0.26%	23.0	TRGP	-5.69%	1.0
21	ABBV	0.68%	9.0	CLF	-0.18%	14.0
21	VNO	6.77%	1.0	GILD	-0.21%	10.0
21	VICI	2.29%	3.0	AZO	0.12%	9.0
21	HD	1.31%	7.0	MUB	0.08%	35.0
21	NEM	1.23%	8.0	GLD	0.17%	18.0
21	CMCSA	1.82%	6.0	VCSH	0.19%	21.0
21	X	6.14%	2.0	ACGL	2.31%	3.0

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 2025-06-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count		Bearish	FwdPxRet	Count
1	GME	-6.36%	4.0		TSLA	-1.46%	9.0
1	CYH	-1.17%	13.0		ADBE	-0.76%	13.0
1	PCG	-0.62%	14.0		BXP	-1.08%	8.0
1	VFC	-0.68%	11.0		AMGN	-0.66%	11.0
1	COST	-0.38%	17.0		GSK	-0.36%	17.0
1	LEN	-1.09%	5.0		EXPE	-0.4%	12.0
1	ACGL	-0.33%	16.0		AAP	-0.38%	12.0
1	MRK	-0.55%	8.0		BHP	-0.37%	12.0
1	GWW	-0.43%	10.0		CPRT	-0.35%	10.0
1	IEP	-0.19%	17.0		ZTS	-0.35%	9.0
1	POST	-0.52%	6.0		BUD	-0.18%	17.0
1	BBY	-0.18%	17.0		KHC	-0.24%	12.0
1	VNO	-2.83%	1.0		ABBV	-0.24%	12.0
1	BA	-0.21%	13.0		HCA	-0.45%	6.0
1	CCL	-0.31%	9.0		CNC	-0.32%	8.0
1	AMC	-0.24%	11.0		PEP	-0.31%	8.0
1	CLF	-0.74%	3.0		IEP	-1.74%	1.0
1	HLT	-1.02%	2.0		SNY	-0.09%	19.0
1	HD	-0.96%	2.0		MNST	-0.79%	2.0
1	AZN	-0.11%	17.0		ON	-1.47%	1.0
1	GLD	-0.1%	17.0		BIIB	-0.17%	8.0
1	LVS	-0.81%	2.0		LW	-0.15%	9.0
1	RIO	-0.1%	16.0		FIS	-0.09%	14.0
1	X	-1.47%	1.0		UNH	-0.41%	3.0
1	ZTS	-0.42%	3.0		B	-0.15%	7.0
1	SBUX	-0.59%	2.0		GWW	-0.16%	6.0
1	HSBC	-0.54%	2.0		JAZZ	-0.07%	14.0
1	VZ	-0.52%	2.0		AZN	-0.42%	2.0
1	LLY	-0.34%	3.0		PCG	-0.81%	1.0
1	BMY	-0.49%	2.0		NVS	-0.13%	6.0

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

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

Period examined: All model dates from 2025-06-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	ORLY	-25.45%	4.0	ORLY	-93.46%	5.0
10	AMC	-10.93%	5.0	GME	-22.14%	3.0
10	CYH	-7.06%	7.0	ADBE	-7.95%	7.0
10	VFC	-8.66%	5.0	GSK	-6.06%	9.0
10	BBY	-4.39%	9.0	BMY	-5.0%	8.0
10	GME	-11.23%	3.0	ZTS	-6.03%	6.0
10	AZN	-3.59%	9.0	SNY	-3.18%	10.0
10	BA	-3.45%	9.0	AAP	-5.28%	6.0
10	PCG	-4.94%	6.0	BHP	-3.9%	8.0
10	TEVA	-2.91%	10.0	BIIB	-4.23%	6.0
10	GT	-5.71%	5.0	CPRT	-4.25%	5.0
10	ACGL	-2.92%	9.0	JAZZ	-2.58%	8.0
10	TMUS	-3.4%	7.0	EXPE	-2.92%	7.0
10	COST	-2.61%	8.0	CLF	-4.98%	4.0
10	CPRT	-4.71%	4.0	BXP	-4.64%	4.0
10	RIO	-2.32%	8.0	GWW	-4.51%	4.0
10	AZO	-2.29%	8.0	ISRG	-2.66%	6.0
10	AMGN	-5.5%	3.0	KHC	-2.99%	5.0
10	GWW	-4.04%	4.0	BUD	-1.52%	9.0
10	GILD	-1.73%	8.0	HD	-2.25%	6.0
10	NWL	-1.44%	9.0	PCG	-12.39%	1.0
10	IEP	-1.46%	8.0	LW	-3.78%	3.0
10	LEN	-2.52%	3.0	AMC	-11.18%	1.0
10	ELAN	-1.01%	7.0	ABBV	-2.15%	5.0
10	BIIB	-3.28%	2.0	VZ	-3.27%	3.0
10	CNC	-2.14%	3.0	AMGN	-2.42%	4.0
10	AAPL	-1.6%	4.0	CHTR	-0.81%	8.0
10	EXPE	-6.08%	1.0	GILD	-5.58%	1.0
10	ZTS	-5.91%	1.0	PRGO	-0.93%	5.0
10	LW	-1.88%	3.0	KALU	-1.97%	2.0

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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	-0.61%	141.0	AMC	-2.87%	15.0
1	GT	-1.08%	68.0	GNRC	-1.01%	35.0
1	FSUGY	-0.23%	260.0	AAP	-0.89%	34.0
1	NWL	-0.68%	78.0	TSLA	-0.18%	160.0
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	LUMN	-0.58%	47.0	BIIB	-0.16%	111.0
1	QQQ	-0.12%	190.0	BXP	-0.61%	24.0
1	CSTM	-0.31%	67.0	SIVBQ	-1.55%	7.0
1	MU	-0.15%	121.0	B	-0.66%	14.0
1	QCOM	-0.1%	182.0	TDG	-2.74%	3.0
1	CPRT	-0.71%	25.0	ISRG	-0.32%	25.0
1	CSCO	-0.22%	60.0	GBTC	-1.13%	7.0
1	LEN	-0.21%	61.0	EXPE	-0.4%	19.0
1	USB	-0.18%	69.0	NEM	-0.58%	11.0
1	TFC	-0.55%	22.0	HCA	-0.77%	8.0
1	CTLT	-0.16%	62.0	NAVI	-0.39%	15.0
1	IEP	-0.88%	11.0	BALL	-0.61%	9.0
1	LLY	-0.36%	26.0	FSUGY	-1.73%	3.0
1	THC	-0.05%	150.0	WFC	-0.63%	8.0
1	KHC	-7.05%	1.0	CVS	-0.37%	13.0
1	CNC	-0.4%	12.0	MU	-4.67%	1.0
1	LNC	-1.2%	4.0	BHP	-0.15%	30.0
1	BALL	-2.36%	2.0	CNC	-1.27%	3.0
1	BA	-0.93%	5.0	LNC	-1.83%	2.0
1	CVS	-2.32%	2.0	SLV	-0.45%	8.0
1	IRM	-1.07%	4.0	GME	-0.29%	11.0
1	CMA	-0.48%	8.0	VICI	-0.15%	17.0
1	GNRC	-0.27%	12.0	CMCSA	-0.27%	9.0

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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-4.94%	145.0	VFC	-3.45%	59.0
10	CLF	-2.47%	157.0	BIIB	-1.49%	111.0
10	FSUGY	-1.42%	256.0	GNRC	-4.49%	35.0
10	LUMN	-6.86%	47.0	FRCB	-86.36%	1.0
10	GT	-3.41%	67.0	T	-0.88%	95.0
10	CTLT	-3.23%	60.0	SNY	-1.1%	63.0
10	NWL	-2.49%	77.0	LW	-9.86%	7.0
10	CSTM	-2.75%	69.0	NAVI	-4.18%	16.0
10	INTC	-2.0%	59.0	JAZZ	-0.67%	78.0
10	BBY	-0.8%	117.0	AAP	-1.3%	38.0
10	AMD	-0.4%	229.0	BHP	-1.62%	30.0
10	TFC	-3.65%	22.0	BMY	-1.03%	44.0
10	IEP	-6.68%	12.0	VNO	-1.33%	33.0
10	KEY	-4.11%	19.0	NEM	-3.87%	11.0
10	QCOM	-0.39%	182.0	ISRG	-1.53%	25.0
10	UNH	-6.89%	8.0	BALL	-4.07%	9.0
10	CPRT	-1.7%	25.0	TSLA	-0.22%	160.0
10	BA	-7.46%	5.0	IEP	-2.1%	17.0
10	THC	-0.25%	151.0	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	AZO	-0.48%	44.0	WDC	-5.4%	4.0
10	SBUX	-1.11%	19.0	TLT	-0.26%	68.0
10	AAPL	-1.39%	15.0	GT	-15.22%	1.0
10	JPM	-2.45%	8.0	GE	-2.42%	5.0
10	CSCO	-0.3%	60.0	ZTS	-5.35%	2.0
10	VFC	-0.62%	27.0	GSK	-0.24%	42.0

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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-7.36%	139.0	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	-2.99%	81.0
21	BBY	-3.01%	117.0	T	-2.12%	95.0
21	CTLT	-6.22%	56.0	BHP	-5.22%	30.0
21	NWL	-3.9%	77.0	BHC	-7.56%	16.0
21	GT	-3.72%	63.0	FRCB	-88.37%	1.0
21	CSTM	-3.27%	63.0	SNY	-1.4%	63.0
21	INTC	-3.22%	59.0	NAVI	-5.79%	14.0
21	QCOM	-0.69%	182.0	IEP	-4.74%	17.0
21	GNRC	-9.91%	12.0	BMY	-1.76%	43.0
21	IEP	-8.83%	12.0	BALL	-8.39%	9.0
21	KEY	-5.28%	19.0	B	-4.97%	14.0
21	MSTR	-3.68%	24.0	LVS	-6.09%	11.0
21	CPRT	-3.24%	25.0	UNH	-1.93%	34.0
21	MOS	-0.57%	119.0	SIVBQ	-7.05%	7.0
21	CMA	-6.1%	8.0	GE	-8.12%	5.0
21	UNH	-6.92%	7.0	AAP	-1.19%	33.0
21	CNC	-3.44%	12.0	CNC	-10.45%	3.0
21	ZTS	-4.51%	9.0	NEM	-2.66%	11.0
21	CZR	-0.3%	129.0	CMCSA	-3.11%	9.0
21	NAVI	-4.27%	9.0	GSK	-0.61%	42.0
21	AMD	-0.1%	231.0	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	PCG	-8.69%	2.0	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
21	BAC	-15.4%	1.0	SBNY	-14.57%	1.0

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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-21.63%	132.0	BIIB	-8.82%	109.0
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	-9.24%	62.0
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	JAZZ	-6.11%	78.0
63	CZR	-5.54%	127.0	BMY	-10.91%	43.0
63	AA	-8.45%	67.0	BHP	-15.23%	30.0
63	BBY	-5.08%	108.0	AAP	-14.54%	26.0
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	-3.39%	104.0	KALU	-10.81%	19.0
63	GT	-6.04%	55.0	SIVBQ	-28.71%	7.0
63	ELAN	-4.09%	46.0	ON	-6.38%	22.0
63	MSTR	-8.76%	21.0	AMC	-7.43%	15.0
63	IEP	-16.56%	11.0	T	-1.17%	94.0
63	VFC	-9.08%	16.0	NAVI	-6.68%	15.0
63	CYH	-1.29%	108.0	FRCB	-99.85%	1.0
63	NAVI	-15.93%	8.0	IEP	-5.63%	17.0
63	CMA	-15.38%	8.0	LVS	-7.01%	11.0
63	INTC	-2.05%	59.0	CLF	-8.56%	9.0
63	ZTS	-10.94%	9.0	LW	-10.54%	7.0
63	TRGP	-10.3%	9.0	LUMN	-9.01%	8.0
63	TXN	-1.29%	67.0	WDC	-17.05%	4.0
63	WRK	-2.02%	41.0	WYNN	-12.72%	5.0
63	IRM	-22.86%	3.0	FSUGY	-11.92%	4.0
63	USB	-0.96%	68.0	CNC	-14.65%	3.0
63	UNH	-7.42%	8.0	LNC	-20.84%	2.0

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

Period examined: All model dates from 2022-01-31 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	GME	-25.79%	135.0	BIIB	-21.73%	112.0
126	CLF	-17.1%	157.0	VFC	-39.08%	59.0
126	UAA	-25.05%	96.0	GNRC	-54.59%	35.0
126	NWL	-25.1%	77.0	NWL	-27.03%	42.0
126	BBY	-10.91%	108.0	FIS	-6.61%	150.0
126	QCOM	-5.63%	176.0	BHC	-52.99%	14.0
126	CYH	-10.4%	95.0	AMC	-46.79%	15.0
126	MOS	-6.54%	125.0	SIVBQ	-99.79%	7.0
126	USB	-11.53%	68.0	BHP	-11.5%	30.0
126	AMC	-15.31%	47.0	JAZZ	-7.32%	46.0
126	CTLT	-15.85%	44.0	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	KALU	-7.78%	19.0
126	ELAN	-9.99%	42.0	LUMN	-24.3%	6.0
126	WYNN	-12.98%	32.0	AAP	-11.17%	13.0
126	FSUGY	-0.98%	249.0	NVS	-4.36%	32.0
126	VFC	-14.49%	15.0	CLF	-18.51%	7.0
126	AAP	-4.37%	49.0	BMY	-2.91%	43.0
126	GT	-3.95%	54.0	BXP	-9.83%	11.0
126	IEP	-26.01%	8.0	SBNY	-99.96%	1.0
126	GOOGL	-0.84%	224.0	FRCB	-99.88%	1.0
126	ZTS	-16.67%	9.0	UNH	-2.98%	33.0
126	LUMN	-3.06%	47.0	TFC	-14.06%	6.0
126	CSTM	-8.51%	15.0	IEP	-4.76%	17.0
126	SBUX	-6.64%	19.0	LVS	-6.58%	11.0
126	UNH	-14.95%	8.0	WYNN	-12.85%	5.0
126	CNC	-7.75%	12.0	LNC	-31.41%	2.0
126	BHC	-0.87%	98.0	FSUGY	-17.51%	3.0
126	CMA	-10.46%	8.0	PRGO	-6.74%	6.0

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

Period examined: All model dates from 2022-01-31 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	GME	-22.46%	135.0	VFC	-58.52%	59.0
252	CLF	-18.17%	158.0	GNRC	-53.79%	35.0
252	NWL	-36.13%	77.0	BIIB	-33.51%	51.0
252	AMC	-42.08%	44.0	AMC	-87.45%	15.0
252	CZR	-14.04%	125.0	BHC	-54.34%	14.0
252	LUMN	-33.59%	47.0	SIVBQ	-99.98%	7.0
252	AAP	-33.17%	45.0	AAP	-42.1%	8.0
252	MOS	-16.95%	83.0	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	-21.87%	8.0	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	NWL	-17.43%	2.0
252	SBNY	-99.96%	1.0	BALL	-2.84%	8.0
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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	-0.48%	77.0	AAP	-1.05%	26.0
1	MSTR	-1.59%	21.0	BIIB	-0.26%	61.0
1	CSTM	-0.49%	55.0	TSLA	-0.7%	20.0
1	FSUGY	-0.56%	33.0	EXPE	-1.02%	7.0
1	AMAT	-0.26%	70.0	CHTR	-1.15%	6.0
1	MU	-0.68%	24.0	CVS	-0.77%	8.0
1	GT	-0.84%	17.0	NAVI	-0.39%	15.0
1	AMD	-0.67%	20.0	KALU	-1.74%	3.0
1	LLY	-3.86%	3.0	FSUGY	-1.73%	3.0
1	ELAN	-0.29%	30.0	JAZZ	-0.12%	41.0
1	IEP	-0.94%	9.0	BXP	-0.23%	18.0
1	PHM	-0.13%	63.0	CNC	-1.27%	3.0
1	THC	-0.1%	74.0	SLV	-0.45%	8.0
1	QQQ	-0.27%	28.0	OXY	-0.89%	4.0
1	NWL	-6.23%	1.0	GME	-0.47%	5.0
1	PWR	-0.8%	7.0	FIS	-2.13%	1.0
1	QCOM	-0.79%	7.0	CMCSA	-0.42%	5.0
1	TFC	-1.71%	3.0	AMD	-0.08%	28.0
1	MSFT	-2.46%	2.0	HD	-1.67%	1.0
1	LUMN	-4.8%	1.0	BALL	-1.54%	1.0
1	LNC	-1.2%	4.0	GT	-1.46%	1.0
1	INTC	-1.43%	3.0	TFC	-0.21%	6.0
1	IRM	-1.07%	4.0	ABBV	-0.53%	2.0
1	ORCL	-0.09%	48.0	HON	-0.06%	17.0
1	BHC	-0.43%	7.0	NEM	-0.19%	5.0
1	FIS	-1.18%	2.0	RIO	-0.82%	1.0
1	CMG	-0.09%	26.0	AMZN	-0.16%	5.0
1	HLT	-0.16%	13.0	CDNS	-0.63%	1.0
1	LVS	-1.05%	2.0	BBY	-0.41%	1.0
1	SPY	-0.12%	17.0	FRA	-0.06%	4.0

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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-4.31%	81.0	BIIB	-3.44%	61.0
10	CSTM	-3.3%	57.0	TSLA	-5.36%	20.0
10	AMD	-8.33%	21.0	JAZZ	-1.89%	41.0
10	PHM	-2.45%	67.0	NAVI	-4.18%	16.0
10	FSUGY	-4.7%	29.0	LW	-18.68%	3.0
10	DHI	-4.54%	27.0	GME	-5.81%	5.0
10	AMAT	-1.51%	75.0	WDC	-23.95%	1.0
10	IEP	-8.59%	10.0	TFC	-3.88%	6.0
10	INTC	-26.28%	3.0	OXY	-5.21%	4.0
10	BHC	-5.97%	12.0	SNY	-0.54%	35.0
10	CYH	-0.98%	69.0	GT	-15.22%	1.0
10	LLY	-17.08%	3.0	FSUGY	-2.3%	4.0
10	HLT	-3.74%	13.0	CVS	-1.15%	8.0
10	MOS	-1.1%	38.0	CLF	-0.98%	8.0
10	QQQ	-1.31%	29.0	CHTR	-1.2%	6.0
10	VFC	-3.13%	12.0	CMCSA	-1.35%	5.0
10	UNH	-17.24%	2.0	CNC	-1.91%	3.0
10	LNC	-8.4%	4.0	GSK	-1.99%	2.0
10	GT	-1.96%	16.0	EMB	-1.32%	1.0
10	AAPL	-2.2%	12.0	ABBV	-0.1%	2.0
10	IRM	-8.67%	3.0	FRA	-0.06%	3.0
10	QCOM	-3.67%	7.0	LQD	0.63%	1.0
10	TFC	-6.15%	3.0	UNH	0.94%	1.0
10	LUMN	-18.15%	1.0	FIS	1.36%	1.0
10	BA	-4.39%	4.0	BBY	1.88%	1.0
10	SPY	-1.0%	17.0	ISRG	1.95%	1.0
10	MSFT	-8.04%	2.0	NEM	0.5%	5.0
10	CPRT	-2.74%	4.0	PRGO	1.16%	3.0
10	PCG	-9.47%	1.0	RIO	3.91%	1.0
10	LVS	-4.22%	2.0	HD	5.19%	1.0

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

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

Period examined: All model dates from 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-6.32%	75.0	BIIB	-6.71%	60.0
21	AMAT	-4.08%	72.0	JAZZ	-5.74%	44.0
21	CSTM	-4.52%	51.0	TSLA	-12.1%	19.0
21	AMD	-9.1%	23.0	GME	-18.34%	5.0
21	DHI	-7.87%	25.0	NAVI	-5.79%	14.0
21	PHM	-1.98%	66.0	SNY	-1.3%	35.0
21	IEP	-11.29%	10.0	CMCSA	-8.0%	5.0
21	INTC	-37.19%	3.0	WDC	-35.15%	1.0
21	QQQ	-3.01%	29.0	CNC	-10.45%	3.0
21	FSUGY	-3.53%	24.0	LW	-25.48%	1.0
21	MSTR	-3.11%	23.0	OXY	-6.13%	4.0
21	MOS	-1.87%	36.0	TFC	-3.6%	5.0
21	BHC	-7.35%	9.0	CHTR	-3.32%	4.0
21	QCOM	-7.79%	7.0	AMGN	-1.83%	6.0
21	LLY	-17.98%	3.0	FRA	-3.13%	3.0
21	LEN	-2.28%	23.0	HD	-5.35%	1.0
21	HLT	-2.38%	17.0	EMB	-1.92%	1.0
21	CPRT	-8.6%	4.0	ABBV	-0.94%	2.0
21	AMC	-2.96%	11.0	LQD	-1.25%	1.0
21	ACGL	-1.9%	16.0	BBY	-0.8%	1.0
21	LUMN	-29.86%	1.0	NEM	-0.11%	5.0
21	LVS	-12.95%	2.0	EXPE	0.03%	7.0
21	IRM	-7.31%	3.0	RIO	0.23%	1.0
21	PCG	-21.82%	1.0	FIS	1.04%	1.0
21	SPY	-1.24%	17.0	CDNS	1.72%	1.0
21	UNH	-17.1%	1.0	NVS	0.07%	27.0
21	FITB	-15.33%	1.0	VCSH	0.35%	13.0
21	ON	-0.73%	19.0	PRGO	2.64%	2.0
21	VNO	-6.61%	2.0	CSCO	1.1%	6.0
21	MSFT	-5.96%	2.0	AMAT	6.64%	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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-22.91%	68.0	BIIB	-18.74%	59.0
63	CYH	-17.04%	49.0	JAZZ	-11.11%	41.0
63	AMAT	-10.1%	69.0	SNY	-11.42%	34.0
63	THC	-8.48%	65.0	NVS	-10.51%	24.0
63	PHM	-9.34%	56.0	AAP	-13.28%	18.0
63	DHI	-18.77%	27.0	TSLA	-8.39%	18.0
63	LEN	-15.67%	28.0	ON	-6.38%	22.0
63	BHC	-25.63%	9.0	ADBE	-11.5%	10.0
63	MU	-8.51%	23.0	LW	-35.0%	3.0
63	IEP	-19.55%	9.0	NAVI	-6.68%	15.0
63	MSTR	-8.5%	20.0	CMCSA	-16.36%	5.0
63	AMC	-20.02%	8.0	CLF	-8.56%	9.0
63	MOS	-3.89%	35.0	AMGN	-9.43%	6.0
63	QCOM	-13.67%	7.0	FSUGY	-11.92%	4.0
63	TRGP	-10.3%	9.0	CNC	-14.65%	3.0
63	INTC	-30.22%	3.0	GME	-13.2%	3.0
63	ON	-3.92%	19.0	LUMN	-5.15%	7.0
63	IRM	-22.86%	3.0	WDC	-31.59%	1.0
63	VFC	-54.12%	1.0	TFC	-4.91%	6.0
63	LVS	-26.47%	2.0	ABBV	-10.78%	2.0
63	AMD	-2.27%	21.0	KALU	-20.67%	1.0
63	VNO	-11.84%	4.0	GT	-11.61%	1.0
63	LUMN	-45.08%	1.0	BBY	-10.98%	1.0
63	HLT	-2.94%	14.0	PRGO	-10.14%	1.0
63	UNH	-20.23%	2.0	ISRG	-8.41%	1.0
63	AA	-19.01%	2.0	HD	-5.99%	1.0
63	AAPL	-3.12%	12.0	OXY	-2.24%	2.0
63	FCX	-2.5%	13.0	RIO	-3.87%	1.0
63	CMG	-0.97%	28.0	FRA	-1.51%	2.0
63	FIS	-11.14%	2.0	EMB	-1.82%	1.0

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

Period examined: All model dates from 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	CYH	-35.94%	36.0	BIIB	-29.93%	62.0
126	UAA	-29.64%	32.0	NWL	-28.13%	40.0
126	THC	-12.16%	66.0	ADBE	-24.15%	7.0
126	DHI	-29.38%	27.0	NVS	-5.38%	26.0
126	ON	-31.9%	22.0	CLF	-18.51%	7.0
126	LEN	-29.25%	21.0	OXY	-30.55%	4.0
126	PHM	-17.29%	21.0	JAZZ	-13.25%	9.0
126	AMD	-23.09%	15.0	LUMN	-18.6%	5.0
126	ORCL	-7.94%	25.0	LW	-29.59%	3.0
126	IEP	-29.75%	6.0	TFC	-14.06%	6.0
126	AMAT	-6.03%	24.0	CMCSA	-20.29%	4.0
126	FSUGY	-5.57%	22.0	FSUGY	-17.51%	3.0
126	ELAN	-8.08%	15.0	BMY	-12.43%	4.0
126	FCX	-8.24%	13.0	BXP	-8.18%	5.0
126	GOOGL	-2.27%	47.0	CNC	-19.16%	2.0
126	UNH	-50.34%	2.0	NAVI	-7.19%	5.0
126	BHC	-32.27%	3.0	AMD	-16.84%	2.0
126	CMG	-4.41%	18.0	BBY	-26.14%	1.0
126	IRM	-23.91%	3.0	KALU	-22.76%	1.0
126	INTC	-35.24%	2.0	HD	-10.84%	1.0
126	LUMN	-55.39%	1.0	EMB	-3.76%	2.0
126	AMC	-26.62%	2.0	SNY	-0.29%	22.0
126	VNO	-9.84%	4.0	LQD	-4.37%	1.0
126	AA	-36.85%	1.0	PRGO	-2.64%	1.0
126	AAPL	-5.26%	6.0	AMZN	-1.34%	1.0
126	FIS	-12.79%	2.0	ISRG	1.19%	1.0
126	INTU	-4.6%	5.0	GT	9.27%	1.0
126	CPRT	-20.38%	1.0	GME	10.01%	1.0
126	OXY	-19.15%	1.0	CHTR	5.5%	3.0
126	LW	-18.23%	1.0	NEM	3.41%	5.0

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 2025-04-03 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	-1.0%	14.0	NWL	-9.9%	1.0
1	LLY	-3.86%	3.0	CHTR	-1.68%	3.0
1	AMC	-0.8%	10.0	BXP	-0.37%	13.0
1	NWL	-6.23%	1.0	SLV	-0.34%	7.0
1	TEVA	-3.08%	2.0	AMZN	-0.77%	3.0
1	TFC	-2.53%	2.0	FIS	-2.13%	1.0
1	CMG	-3.4%	1.0	BALL	-1.54%	1.0
1	IEP	-2.59%	1.0	KALU	-0.74%	2.0
1	AMAT	-0.32%	7.0	BMY	-1.43%	1.0
1	AA	-0.48%	4.0	HON	-0.08%	16.0
1	PCG	-1.92%	1.0	VNO	-0.96%	1.0
1	IRM	-1.29%	1.0	SNY	-0.35%	2.0
1	TRGP	-0.09%	14.0	T	-0.3%	1.0
1	GS	-0.43%	2.0	JAZZ	-0.1%	2.0
1	BALL	-0.86%	1.0	ELAN	-0.01%	8.0
1	WYNN	-0.35%	2.0	AAP	-0.01%	8.0
1	CPRT	-0.19%	3.0	TLT	0.32%	1.0
1	FSUGY	-0.04%	11.0	FRA	0.18%	2.0
1	COST	-0.37%	1.0	NEM	0.52%	1.0
1	USB	0.07%	1.0	AMAT	0.78%	1.0
1	CAH	0.26%	1.0	UNH	0.93%	1.0
1	GLD	0.23%	2.0	TSLA	0.62%	2.0
1	ORCL	0.06%	8.0	VCSH	0.08%	18.0
1	GME	0.47%	1.0	PRGO	1.46%	2.0
1	MOS	0.31%	2.0	IRM	1.74%	2.0
1	ZION	1.01%	1.0	INTC	1.24%	3.0
1	ELAN	0.1%	11.0	GSK	2.04%	2.0
1	QQQ	1.84%	1.0	NVS	0.35%	12.0
1	PHM	0.28%	8.0	GME	2.82%	2.0
1	JPM	0.82%	3.0	AMD	0.35%	21.0

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 2025-04-03 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	LLY	-17.08%	3.0	SNY	-5.7%	2.0
10	GT	-2.44%	13.0	GME	-2.61%	2.0
10	FSUGY	-5.05%	5.0	CHTR	-1.6%	3.0
10	VFC	-1.38%	11.0	GSK	-1.99%	2.0
10	PCG	-9.47%	1.0	VNO	-3.92%	1.0
10	CPRT	-3.03%	3.0	AMZN	-1.19%	2.0
10	COST	-7.38%	1.0	NVS	-0.13%	6.0
10	TFC	-0.79%	2.0	BMY	-0.27%	1.0
10	ACGL	-0.37%	4.0	FIS	1.36%	1.0
10	TEVA	-1.39%	1.0	NWL	1.39%	1.0
10	USB	-1.38%	1.0	FRA	2.19%	1.0
10	GS	-0.22%	2.0	PRGO	1.47%	2.0
10	GME	0.29%	1.0	T	4.0%	1.0
10	BALL	0.76%	1.0	VCSH	0.35%	15.0
10	ZION	1.6%	1.0	NEM	5.78%	1.0
10	GLD	0.99%	2.0	BALL	8.23%	1.0
10	IEP	3.49%	1.0	INTC	3.19%	4.0
10	JPM	1.61%	3.0	JAZZ	7.07%	2.0
10	AA	1.3%	4.0	AMAT	15.7%	1.0
10	QQQ	5.91%	1.0	BXP	1.62%	10.0
10	CMG	7.04%	1.0	IRM	19.07%	1.0
10	NAVI	7.71%	1.0	SLV	3.03%	7.0
10	CAH	8.31%	1.0	HON	1.61%	14.0
10	MOS	10.79%	1.0	BHC	14.47%	2.0
10	PHM	1.85%	8.0	TSLA	17.51%	2.0
10	ELAN	2.42%	7.0	KALU	25.36%	2.0
10	MSTR	3.77%	5.0	ELAN	9.47%	8.0
10	AMC	3.87%	7.0	ADBE	5.94%	13.0
10	META	5.4%	6.0	AMD	8.49%	17.0
10	CZR	11.91%	3.0	AAP	23.78%	7.0

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 2025-04-03 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	LLY	-17.98%	3.0	GME	-25.82%	2.0
21	CPRT	-8.68%	3.0	SNY	-5.57%	2.0
21	PCG	-21.82%	1.0	CHTR	-1.57%	1.0
21	ACGL	-1.9%	3.0	FIS	1.04%	1.0
21	IEP	-5.63%	1.0	PRGO	1.52%	1.0
21	TEVA	-3.56%	1.0	JAZZ	0.83%	2.0
21	BALL	2.21%	1.0	FRA	2.11%	1.0
21	GLD	3.41%	1.0	NWL	3.37%	1.0
21	MSTR	1.34%	5.0	VNO	3.97%	1.0
21	PHM	0.87%	8.0	VCSH	0.35%	13.0
21	CMG	8.51%	1.0	T	5.18%	1.0
21	GS	4.59%	2.0	NVS	2.14%	3.0
21	QQQ	13.82%	1.0	AMAT	6.64%	1.0
21	CAH	14.8%	1.0	AMZN	7.67%	1.0
21	GT	1.65%	9.0	GSK	4.16%	2.0
21	AA	9.0%	2.0	BHC	4.27%	2.0
21	TFC	9.13%	2.0	BALL	11.68%	1.0
21	MOS	18.88%	1.0	BXP	3.22%	5.0
21	AMC	6.69%	3.0	NEM	16.61%	1.0
21	NAVI	20.54%	1.0	INTC	6.37%	3.0
21	ELAN	5.17%	4.0	TSLA	19.87%	1.0
21	JPM	7.46%	3.0	IRM	23.2%	1.0
21	GME	27.49%	1.0	SLV	4.05%	7.0
21	TRGP	2.43%	12.0	HON	3.65%	9.0
21	CZR	15.85%	2.0	KALU	34.18%	2.0
21	VFC	7.15%	5.0	ADBE	11.25%	11.0
21	NFLX	18.8%	3.0	AAP	45.34%	4.0
21	META	13.72%	5.0	AMD	18.55%	16.0
21	GOOGL	6.34%	11.0	ELAN	50.25%	7.0
21	AMAT	14.22%	5.0	ON	19.9%	28.0

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 2025-06-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	-1.87%	5.0	AAP	-0.57%	4.0
1	AMC	-1.13%	6.0	CHTR	-1.1%	2.0
1	NWL	-6.23%	1.0	HON	-0.32%	6.0
1	TEVA	-3.49%	1.0	BMY	-1.43%	1.0
1	THC	-0.45%	5.0	PRGO	0.04%	1.0
1	AMAT	-1.96%	1.0	BXP	0.02%	7.0
1	IRM	-1.29%	1.0	AMZN	0.16%	2.0
1	WYNN	-0.35%	2.0	TLT	0.32%	1.0
1	CDNS	-0.14%	5.0	VCSH	0.07%	5.0
1	FSUGY	-0.04%	11.0	FRA	0.77%	1.0
1	COST	-0.37%	1.0	UNH	0.93%	1.0
1	ACGL	-0.03%	3.0	TSLA	3.67%	1.0
1	GLD	0.03%	1.0	NVS	0.74%	7.0
1	MOS	0.4%	1.0	ADBE	1.41%	4.0
1	UAA	0.46%	1.0	AMD	1.8%	4.0
1	BBY	0.63%	1.0	ON	1.47%	17.0

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 2025-06-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	GT	-9.71%	4.0	AAP	-7.68%	3.0
10	FSUGY	-5.05%	5.0	BXP	-3.74%	4.0
10	VFC	-3.86%	5.0	CHTR	-1.46%	2.0
10	AMC	-6.38%	3.0	ADBE	-0.82%	2.0
10	CYH	-2.95%	3.0	BMY	-0.27%	1.0
10	COST	-7.38%	1.0	NVS	-0.04%	2.0
10	CSTM	-1.05%	6.0	VCSH	0.19%	2.0
10	GOOGL	-4.89%	1.0	HON	0.18%	4.0
10	CDNS	-1.56%	3.0	PRGO	1.11%	1.0
10	ACGL	-1.73%	1.0	TSLA	13.16%	1.0
10	GLD	-0.14%	1.0	ON	6.74%	9.0

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

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

Period examined: All model dates from 2022-01-31 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	-1.02%	59.0	MSTR	-0.71%	25.0
1	THC	-1.54%	32.0	NFLX	-0.18%	86.0
1	BHC	-1.62%	20.0	GNRC	-1.97%	7.0
1	GT	-2.13%	15.0	JAZZ	-0.48%	19.0
1	NVDA	-0.12%	252.0	T	-0.36%	21.0
1	CLF	-1.12%	23.0	BIIB	-0.23%	32.0
1	AMD	-0.4%	61.0	CHTR	-0.38%	15.0
1	AMAT	-0.24%	83.0	FIS	-0.12%	38.0
1	CSTM	-0.72%	17.0	OXY	-3.53%	1.0
1	FCX	-3.28%	3.0	BALL	-1.45%	2.0
1	MSTR	-4.69%	2.0	AMZN	-0.7%	4.0
1	CYH	-0.22%	40.0	BMY	-0.45%	5.0
1	INTC	-0.85%	10.0	SIVBQ	-2.07%	1.0
1	QCOM	-0.28%	30.0	ISRG	-1.86%	1.0
1	MU	-0.86%	9.0	BHC	-1.67%	1.0
1	LUMN	-1.38%	5.0	UNH	-1.55%	1.0
1	QQQ	-0.1%	61.0	ON	-0.06%	25.0
1	LEN	-0.77%	6.0	HON	-0.78%	1.0
1	WYNN	-0.91%	5.0	NAVI	-0.4%	1.0
1	GBTC	-0.13%	28.0	INTU	-0.04%	3.0
1	BBY	-0.13%	22.0	ADBE	0.37%	1.0
1	VFC	-0.8%	3.0	GSK	0.53%	1.0
1	WDC	-2.15%	1.0	SLV	0.78%	1.0
1	NWL	-0.09%	19.0	INTC	0.27%	4.0
1	ORCL	-0.12%	15.0	BXP	1.24%	1.0
1	WRK	-0.24%	6.0	GE	1.34%	1.0
1	GE	-1.43%	1.0	EXPE	0.49%	3.0
1	TXN	-0.42%	3.0	NVS	0.85%	2.0
1	TDG	-0.21%	3.0	VICI	0.49%	4.0
1	LLY	-0.15%	4.0	GILD	2.12%	1.0

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

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

Period examined: All model dates from 2022-01-31 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-5.24%	60.0	VFC	-5.34%	20.0
10	AMAT	-1.49%	89.0	BIIB	-1.53%	32.0
10	THC	-3.75%	32.0	JAZZ	-1.86%	20.0
10	CLF	-5.13%	23.0	FIS	-0.7%	38.0
10	CSTM	-6.76%	17.0	SIVBQ	-13.39%	1.0
10	CYH	-2.72%	40.0	NAVI	-12.42%	1.0
10	GT	-7.06%	14.0	META	-0.51%	23.0
10	FSUGY	-1.03%	80.0	VNO	-1.63%	7.0
10	MU	-6.38%	9.0	BMY	-1.94%	5.0
10	GOOGL	-1.54%	34.0	GNRC	-1.36%	7.0
10	NWL	-2.43%	19.0	SNY	-1.62%	3.0
10	LUMN	-8.73%	5.0	BHP	-1.05%	4.0
10	BBY	-1.39%	22.0	T	-0.16%	21.0
10	QQQ	-0.41%	61.0	NVS	0.41%	1.0
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	HON	1.24%	1.0
10	WRK	-2.64%	6.0	BHC	1.31%	1.0
10	QCOM	-0.48%	30.0	GSK	2.17%	1.0
10	BHC	-0.36%	22.0	ISRG	2.45%	1.0
10	GNRC	-7.09%	1.0	GILD	2.92%	1.0
10	CTLT	-6.0%	1.0	UNH	4.08%	1.0
10	SBUX	-5.93%	1.0	ADBE	4.33%	1.0
10	TXN	-1.8%	3.0	INTU	1.67%	3.0
10	KEY	-1.39%	3.0	OXY	5.26%	1.0
10	INTU	-1.99%	1.0	THC	6.82%	1.0
10	FITB	0.46%	1.0	BALL	4.41%	2.0
10	GE	1.2%	1.0	SLV	8.91%	1.0
10	VFC	0.66%	3.0	TLT	2.34%	4.0
10	SPY	2.41%	1.0	EXPE	3.47%	3.0

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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-9.77%	57.0	JAZZ	-6.83%	22.0
21	CYH	-9.0%	36.0	VFC	-6.83%	20.0
21	AMAT	-3.53%	88.0	FIS	-2.9%	38.0
21	CLF	-12.39%	23.0	SIVBQ	-42.98%	1.0
21	FSUGY	-2.66%	78.0	META	-1.54%	23.0
21	THC	-6.19%	32.0	VNO	-3.75%	7.0
21	AMD	-2.55%	62.0	BHP	-4.61%	4.0
21	INTC	-11.79%	10.0	ISRG	-14.57%	1.0
21	GT	-7.28%	13.0	BMY	-2.65%	5.0
21	CSTM	-5.13%	18.0	EXPE	-4.36%	3.0
21	NWL	-3.69%	19.0	SNY	-3.4%	3.0
21	MOS	-2.07%	30.0	BHC	-9.03%	1.0
21	BBY	-2.59%	22.0	KALU	-3.84%	2.0
21	LUMN	-9.94%	5.0	NAVI	-6.68%	1.0
21	MU	-4.42%	9.0	OXY	-6.63%	1.0
21	AA	-2.69%	12.0	GSK	-3.65%	1.0
21	AVGO	-4.55%	7.0	UNH	-2.11%	1.0
21	MSTR	-19.63%	1.0	GNRC	-0.13%	7.0
21	CTLT	-12.45%	1.0	BALL	1.11%	2.0
21	FCX	-3.7%	3.0	BIIB	0.1%	32.0
21	SBUX	-8.46%	1.0	ADBE	4.27%	1.0
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 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-22.44%	59.0	VFC	-13.71%	20.0
63	CYH	-14.94%	37.0	JAZZ	-10.25%	22.0
63	CLF	-20.09%	23.0	NWL	-15.13%	13.0
63	AMAT	-4.52%	87.0	BMY	-14.6%	5.0
63	NWL	-13.9%	19.0	BHP	-17.28%	4.0
63	FSUGY	-3.2%	78.0	KALU	-29.12%	2.0
63	CZR	-3.67%	67.0	SNY	-14.79%	3.0
63	CCL	-20.66%	11.0	FIS	-1.03%	38.0
63	MOS	-7.31%	30.0	SIVBQ	-36.12%	1.0
63	GT	-12.07%	13.0	BHC	-27.97%	1.0
63	INTC	-12.62%	10.0	EXPE	-9.28%	3.0
63	BBY	-5.95%	21.0	BIIB	-0.77%	31.0
63	AA	-8.18%	12.0	GNRC	-1.41%	7.0
63	MU	-8.29%	10.0	NAVI	-9.58%	1.0
63	AMC	-8.11%	7.0	UNH	-6.17%	1.0
63	MSTR	-26.7%	2.0	BALL	-5.04%	1.0
63	ELAN	-3.62%	13.0	VICI	-0.8%	4.0
63	AVGO	-4.47%	10.0	THC	-0.73%	1.0
63	THC	-1.39%	31.0	OXY	0.32%	1.0
63	QCOM	-1.29%	30.0	GILD	0.72%	1.0
63	CTLT	-20.02%	1.0	GE	1.67%	1.0
63	TDG	-3.37%	3.0	AMC	3.69%	1.0
63	INTU	-4.29%	1.0	ISRG	6.51%	1.0
63	WRK	-0.45%	6.0	GSK	8.44%	1.0
63	VFC	-2.51%	1.0	PCG	6.57%	3.0
63	SBUX	-1.73%	1.0	INTC	9.72%	3.0
63	TXN	-0.52%	3.0	META	1.52%	23.0
63	FITB	-0.42%	1.0	TLT	9.17%	4.0
63	KEY	0.5%	3.0	INTU	13.41%	3.0
63	USB	0.4%	5.0	CHTR	3.14%	15.0

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

Period examined: All model dates from 2022-01-31 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	UAA	-29.37%	40.0	VFC	-41.27%	20.0
126	GME	-22.52%	32.0	BIIB	-16.13%	32.0
126	CYH	-20.45%	35.0	NWL	-34.06%	11.0
126	CLF	-26.94%	23.0	GNRC	-53.53%	7.0
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	-11.84%	8.0
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	NAVI	-9.51%	1.0
126	AA	-5.47%	12.0	UNH	-7.91%	1.0
126	GT	-4.05%	12.0	BALL	-7.41%	1.0
126	VFC	-28.05%	1.0	OXY	-1.41%	1.0
126	CCL	-1.15%	11.0	INTC	0.58%	1.0
126	TXN	-3.57%	3.0	GE	5.07%	1.0
126	SBUX	-7.81%	1.0	PCG	2.41%	3.0
126	WDC	-6.61%	1.0	VICI	3.01%	4.0
126	CSCO	-0.58%	8.0	GILD	12.13%	1.0
126	INTU	-4.27%	1.0	GSK	13.85%	1.0
126	FITB	-3.76%	1.0	TLT	3.74%	4.0
126	MSTR	-2.0%	1.0	META	0.74%	23.0
126	AAP	-0.03%	20.0	ISRG	18.5%	1.0
126	BHC	0.17%	18.0	EXPE	7.82%	3.0
126	SPY	8.92%	1.0	CHTR	3.27%	15.0

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

Period examined: All model dates from 2022-01-31 through 2025-06-27

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	AMC	-57.85%	7.0	KALU	-21.69%	2.0
252	MOS	-15.03%	26.0	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	SPY	12.74%	1.0	ISRG	37.07%	1.0
252	AVGO	3.56%	5.0	JAZZ	10.85%	4.0
252	CTLT	20.96%	1.0	BMY	12.48%	4.0
252	TXN	8.07%	3.0	GE	74.42%	1.0
252	FCX	7.41%	4.0	PCG	37.26%	3.0
252	MNST	33.42%	1.0	CHTR	8.47%	15.0
252	FITB	36.7%	1.0	INTU	59.73%	3.0
252	ACGL	13.91%	3.0	VNO	32.94%	7.0
252	ETRN	8.15%	7.0	FIS	8.32%	38.0
252	TDG	20.44%	3.0	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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	-0.74%	42.0	JAZZ	-0.69%	15.0
1	CSTM	-0.72%	17.0	BIIB	-0.65%	11.0
1	AMAT	-0.27%	42.0	TSLA	-1.5%	3.0
1	MSTR	-4.69%	2.0	BALL	-1.54%	1.0
1	THC	-0.71%	13.0	ON	-0.06%	25.0
1	GT	-0.89%	6.0	HON	-0.78%	1.0
1	CYH	-0.12%	29.0	NAVI	-0.4%	1.0
1	PWR	-3.16%	1.0	ADBE	0.37%	1.0
1	NVDA	-0.09%	36.0	SLV	0.78%	1.0
1	TEVA	-2.67%	1.0	SNY	0.44%	2.0
1	MU	-0.88%	3.0	BMY	0.9%	1.0
1	ELAN	-0.86%	3.0	INTC	0.27%	4.0
1	QQQ	-0.66%	3.0	BXP	1.24%	1.0
1	LEN	-0.6%	2.0	NVS	0.85%	2.0
1	AMC	-0.13%	3.0	ELAN	1.06%	3.0
1	MS	0.03%	1.0	SBUX	0.53%	8.0
1	BHC	0.13%	2.0	AMD	2.82%	3.0
1	VST	0.02%	14.0	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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-4.9%	43.0	TSLA	-14.01%	3.0
10	CYH	-4.85%	29.0	BIIB	-3.36%	11.0
10	CSTM	-6.76%	17.0	JAZZ	-1.5%	16.0
10	AMAT	-1.75%	48.0	NAVI	-12.42%	1.0
10	BHC	-10.17%	4.0	SNY	-1.97%	2.0
10	MU	-10.1%	3.0	NVS	0.41%	1.0
10	FSUGY	-3.8%	6.0	HON	1.24%	1.0
10	MSTR	-10.13%	2.0	BMY	2.43%	1.0
10	QQQ	-6.6%	3.0	ADBE	4.33%	1.0
10	NVDA	-0.36%	36.0	BALL	8.23%	1.0
10	THC	-0.79%	13.0	SLV	8.91%	1.0
10	PHM	-0.88%	10.0	SBUX	1.79%	8.0
10	GT	-1.71%	5.0	AMD	17.57%	1.0
10	LEN	-3.64%	2.0	ELAN	14.1%	3.0
10	INTU	-1.99%	1.0	ON	2.47%	23.0
10	INTC	-1.82%	1.0	NWL	4.82%	14.0
10	MS	-1.81%	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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-9.13%	40.0	JAZZ	-6.52%	18.0
21	CYH	-10.58%	25.0	BIIB	-6.33%	11.0
21	AMAT	-4.78%	47.0	TSLA	-14.37%	3.0
21	CSTM	-5.13%	18.0	SNY	-4.82%	2.0
21	INTC	-41.66%	1.0	NAVI	-6.68%	1.0
21	QQQ	-10.88%	3.0	ADBE	4.27%	1.0
21	MOS	-3.61%	6.0	BMY	5.27%	1.0
21	MSTR	-19.63%	1.0	SLV	6.2%	1.0
21	PHM	-1.35%	11.0	BALL	11.68%	1.0
21	AMD	-1.63%	6.0	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	FSUGY	-0.96%	4.0	SBUX	13.37%	8.0
21	BHC	-1.81%	2.0	ELAN	55.86%	3.0
21	TEVA	-3.56%	1.0	ON	10.51%	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 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-21.96%	42.0	BIIB	-19.89%	10.0
63	CYH	-23.63%	26.0	NWL	-15.13%	13.0
63	AMAT	-11.19%	46.0	JAZZ	-10.59%	18.0
63	THC	-10.86%	12.0	TSLA	-12.41%	3.0
63	PHM	-11.52%	10.0	SNY	-16.27%	2.0
63	MU	-27.06%	4.0	NAVI	-9.58%	1.0
63	MSTR	-26.7%	2.0	BMY	3.55%	1.0
63	BHC	-23.63%	2.0	INTC	9.72%	3.0
63	INTC	-33.54%	1.0	ON	13.24%	5.0
63	LEN	-12.79%	2.0	SBUX	24.61%	8.0

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

Period examined: All model dates from 2024-07-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	CYH	-33.59%	24.0	NWL	-34.06%	11.0
126	UAA	-29.83%	23.0	BIIB	-32.04%	11.0
126	THC	-14.56%	13.0	JAZZ	-14.83%	4.0
126	GOOGL	-5.29%	22.0	BMY	-15.46%	1.0
126	AMD	-19.36%	5.0	NAVI	-9.51%	1.0
126	PHM	-14.51%	6.0	SNY	0.12%	2.0
126	LEN	-30.81%	2.0	INTC	0.58%	1.0
126	AMAT	-3.78%	14.0	SBUX	20.83%	8.0
126	ELAN	-6.97%	2.0	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 2025-04-03 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CYH	-2.32%	3.0	INTC	-7.66%	1.0
1	GT	-1.7%	3.0	BALL	-1.54%	1.0
1	AMAT	-1.93%	2.0	HON	-0.78%	1.0
1	VST	-0.72%	5.0	ON	-0.02%	20.0
1	TEVA	-2.67%	1.0	ADBE	0.37%	1.0
1	CSTM	-0.9%	1.0	SLV	0.78%	1.0
1	AMC	-0.13%	3.0	BXP	1.24%	1.0
1	TRGP	0.71%	2.0	NVS	0.85%	2.0
1	CDNS	2.15%	1.0	ELAN	1.06%	3.0
1	VFC	1.16%	2.0	AMD	2.82%	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 2025-04-03 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CYH	-4.82%	3.0	INTC	-0.19%	1.0
10	FSUGY	-6.73%	2.0	NVS	0.41%	1.0
10	GT	-4.47%	2.0	HON	1.24%	1.0
10	TEVA	-1.39%	1.0	ADBE	4.33%	1.0
10	UAA	2.53%	2.0	BALL	8.23%	1.0
10	CSTM	5.66%	1.0	SLV	8.91%	1.0
10	CZR	10.48%	1.0	AMD	17.57%	1.0
10	AVGO	10.84%	1.0	ELAN	14.1%	3.0
10	AMAT	5.47%	2.0	ON	8.39%	18.0

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 2025-04-03 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	CYH	-13.88%	2.0	INTC	-0.51%	1.0
21	TEVA	-3.56%	1.0	ADBE	4.27%	1.0
21	GT	-1.82%	1.0	SLV	6.2%	1.0
21	AMC	1.69%	1.0	BALL	11.68%	1.0
21	TRGP	2.97%	2.0	AMD	32.67%	1.0
21	CSTM	13.82%	1.0	ELAN	55.86%	3.0
21	ORCL	17.63%	1.0	ON	21.04%	13.0

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 2025-06-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	-2.78%	2.0	HON	-0.78%	1.0
1	X	-0.26%	7.0	BXP	1.24%	1.0
1	CYH	-0.62%	1.0	NVS	0.85%	2.0
1	VFC	0.95%	1.0	AMD	6.83%	1.0
1	AMC	0.65%	2.0	ON	2.35%	6.0

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 2025-06-02 through 2025-06-27

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	FSUGY	-6.73%	2.0	NVS	0.41%	1.0
10	GT	-8.4%	1.0	HON	1.24%	1.0
10	VFC	-6.99%	1.0	ON	4.73%	4.0

Appendix

All Out of Sample Model Dates

1d Horizon

Period examined: All model dates from 2022-01-31 through 2025-06-27

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bull	VS>6 (Bull)	0.0009	0.0199	0.0462	844
1	Bear	VS<-9 (Bear)	0.0007	0.0338	0.0203	343
1	Bull	PosVaRAdjVS (Bull)	0.0007	0.0163	0.0401	845
1	Benchmarks	QQQ	0.0006	0.0156	0.0380	829
1	Bull	PosVS (Bull)	0.0005	0.0143	0.0344	845
1	Benchmarks	SPY	0.0005	0.0119	0.0403	846
1	LongShort	VarAdjPosNeg_Diff	0.0004	0.0089	0.0498	845
1	Benchmarks	AvgTicker_VV	0.0004	0.0124	0.0328	845
1	Bear	NegVS (Bear)	0.0004	0.0110	0.0327	845
1	Bear	VS<-6 (Bear)	0.0004	0.0217	0.0165	810
1	Bear	NegVaRAdjVS (Bear)	0.0002	0.0111	0.0189	845
1	Bull	VS>9 (Bull)	0.0002	0.0283	0.0071	708
1	LongShort	PosNeg_Diff	0.0001	0.0057	0.0232	845

10d Horizon

Period examined: All model dates from 2022-01-31 through 2025-06-27

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Bear	VS<-9 (Bear)	0.0164	0.0985	0.1667	339
10	Bear	VS<-6 (Bear)	0.0094	0.0720	0.1300	809
10	Bull	VS>9 (Bull)	0.0073	0.0919	0.0795	707
10	Bull	VS>6 (Bull)	0.0071	0.0604	0.1170	843
10	Bull	PosVaRAdjVS (Bull)	0.0068	0.0485	0.1397	844
10	LongShort	VarAdjPosNeg_Diff	0.0058	0.0278	0.2097	844
10	Benchmarks	QQQ	0.0058	0.0446	0.1300	830
10	Benchmarks	SPY	0.0041	0.0337	0.1217	847
10	Bull	PosVS (Bull)	0.0041	0.0427	0.0950	844
10	Benchmarks	AvgTicker_VV	0.0032	0.0371	0.0850	844
10	Bear	NegVS (Bear)	0.0023	0.0339	0.0665	844
10	LongShort	PosNeg_Diff	0.0018	0.0178	0.1008	844
10	Bear	NegVaRAdjVS (Bear)	0.0009	0.0339	0.0280	844

21d Horizon

Period examined: All model dates from 2022-01-31 through 2025-06-27

Horizon	group_type	VS_Group	mean	std_dev	IR	count
21	Bear	VS<-9 (Bear)	0.0324	0.1530	0.2118	331
21	Bear	VS<-6 (Bear)	0.0215	0.1166	0.1843	795
21	Bull	VS>6 (Bull)	0.0168	0.0879	0.1909	828
21	Bull	VS>9 (Bull)	0.0158	0.1375	0.1149	693
21	Bull	PosVaRAdjVS (Bull)	0.0142	0.0701	0.2032	828
21	Benchmarks	QQQ	0.0127	0.0642	0.1983	814
21	LongShort	VarAdjPosNeg_Diff	0.0110	0.0403	0.2729	828
21	Bull	PosVS (Bull)	0.0094	0.0609	0.1542	828
21	Benchmarks	SPY	0.0092	0.0481	0.1909	831
21	Benchmarks	AvgTicker_VV	0.0072	0.0534	0.1348	828
21	Bear	NegVS (Bear)	0.0052	0.0489	0.1073	828
21	LongShort	PosNeg_Diff	0.0041	0.0253	0.1634	828
21	Bear	NegVaRAdjVS (Bear)	0.0032	0.0488	0.0664	828

63d Horizon

Period examined: All model dates from 2022-01-31 through 2025-06-27

Horizon	group_type	VS_Group	mean	std_dev	IR	count
63	Bear	VS<-9 (Bear)	0.0429	0.2759	0.1553	313
63	Benchmarks	QQQ	0.0338	0.1001	0.3380	774
63	Bull	VS>6 (Bull)	0.0328	0.1352	0.2422	786
63	Bear	VS<-6 (Bear)	0.0322	0.1915	0.1679	753
63	Bull	VS>9 (Bull)	0.0319	0.2143	0.1490	657
63	Bull	PosVaRAdjVS (Bull)	0.0276	0.1043	0.2642	786
63	Benchmarks	SPY	0.0232	0.0695	0.3346	789
63	Bull	PosVS (Bull)	0.0203	0.0902	0.2248	786
63	LongShort	VarAdjPosNeg_Diff	0.0193	0.0669	0.2890	786
63	Benchmarks	AvgTicker_VV	0.0158	0.0779	0.2032	786
63	Bear	NegVS (Bear)	0.0112	0.0698	0.1602	786
63	LongShort	PosNeg_Diff	0.0091	0.0393	0.2314	786
63	Bear	NegVaRAdjVS (Bear)	0.0082	0.0712	0.1158	786

126d Horizon

Period examined: All model dates from 2022-01-31 through 2025-06-27

Horizon	group_type	VS_Group	mean	std_dev	IR	count
126	Bear	VS<-9 (Bear)	0.1072	0.4166	0.2574	294
126	Bull	VS>9 (Bull)	0.0972	0.3034	0.3202	606
126	Benchmarks	QQQ	0.0903	0.1307	0.6910	710
126	Bear	VS<-6 (Bear)	0.0846	0.2869	0.2950	692
126	Bull	VS>6 (Bull)	0.0794	0.1688	0.4702	724
126	Bull	PosVaRAdjVS (Bull)	0.0658	0.1295	0.5082	724
126	Benchmarks	SPY	0.0628	0.0885	0.7095	727
126	Bull	PosVS (Bull)	0.0524	0.1076	0.4866	724
126	Benchmarks	AvgTicker_VV	0.0450	0.0965	0.4658	724
126	Bear	NegVS (Bear)	0.0370	0.0932	0.3970	724
126	LongShort	VarAdjPosNeg_Diff	0.0329	0.0916	0.3596	724
126	Bear	NegVaRAdjVS (Bear)	0.0329	0.0984	0.3340	724
126	LongShort	PosNeg_Diff	0.0154	0.0507	0.3027	724

252d Horizon

Period examined: All model dates from 2022-01-31 through 2025-06-27

Horizon	group_type	VS_Group	mean	std_dev	IR	count
252	Bear	VS<-9 (Bear)	0.4112	0.7710	0.5334	260
252	Bull	VS>9 (Bull)	0.4023	0.5550	0.7249	509
252	Bear	VS<-6 (Bear)	0.3695	0.6341	0.5827	573
252	Bull	VS>6 (Bull)	0.2494	0.2580	0.9666	598
252	Benchmarks	QQQ	0.2427	0.1680	1.4450	589
252	Bull	PosVaRAdjVS (Bull)	0.1978	0.1847	1.0712	598
252	Benchmarks	SPY	0.1650	0.1207	1.3666	601
252	Bull	PosVS (Bull)	0.1541	0.1508	1.0214	598
252	Benchmarks	AvgTicker_VV	0.1374	0.1332	1.0310	598
252	Bear	NegVS (Bear)	0.1265	0.1369	0.9234	598
252	Bear	NegVaRAdjVS (Bear)	0.1064	0.1453	0.7323	598
252	LongShort	VarAdjPosNeg_Diff	0.0914	0.1638	0.5581	598
252	LongShort	PosNeg_Diff	0.0276	0.0987	0.2798	598

Prior 365D Model Dates (P365D)

1d Horizon

Period examined: All model dates from 2024-07-02 through 2025-06-27

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bear	VS<-9 (Bear)	0.0014	0.0244	0.0581	82
1	Benchmarks	SPY	0.0007	0.0132	0.0533	239
1	Bull	PosVS (Bull)	0.0007	0.0141	0.0497	238
1	Benchmarks	AvgTicker_VV	0.0007	0.0123	0.0547	238
1	Bear	NegVS (Bear)	0.0007	0.0110	0.0610	238
1	Benchmarks	QQQ	0.0006	0.0162	0.0371	234
1	Bear	NegVaRAdjVS (Bear)	0.0005	0.0114	0.0441	238
1	Bull	PosVaRAdjVS (Bull)	0.0005	0.0159	0.0298	238
1	Bull	VS>6 (Bull)	0.0001	0.0205	0.0025	237
1	Bull	VS>9 (Bull)	0.0000	0.0293	0.0016	194
1	LongShort	PosNeg_Diff	0.0000	0.0058	0.0054	238
1	LongShort	VarAdjPosNeg_Diff	-0.0000	0.0093	-0.0032	238
1	Bear	VS<-6 (Bear)	-0.0001	0.0201	-0.0046	228

10d Horizon

Period examined: All model dates from 2024-07-02 through 2025-06-27

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Bear	VS<-9 (Bear)	0.0213	0.1116	0.1913	78
10	Bear	VS<-6 (Bear)	0.0067	0.0781	0.0862	227
10	Bull	PosVaRAdjVS (Bull)	0.0058	0.0454	0.1268	237
10	Bull	VS>6 (Bull)	0.0058	0.0651	0.0883	236
10	Benchmarks	QQQ	0.0041	0.0446	0.0928	235
10	Benchmarks	SPY	0.0041	0.0336	0.1222	240
10	Benchmarks	AvgTicker_VV	0.0039	0.0348	0.1118	237
10	Bear	NegVS (Bear)	0.0038	0.0306	0.1248	237
10	LongShort	VarAdjPosNeg_Diff	0.0038	0.0270	0.1405	237
10	Bull	PosVS (Bull)	0.0037	0.0407	0.0919	237
10	Bear	NegVaRAdjVS (Bear)	0.0020	0.0324	0.0604	237
10	Bull	VS>9 (Bull)	-0.0001	0.0984	-0.0007	193
10	LongShort	PosNeg_Diff	-0.0001	0.0184	-0.0043	237

21d Horizon

Period examined: All model dates from 2024-07-02 through 2025-06-27

Horizon	group_type	VS_Group	mean	std_dev	IR	count
21	Bear	VS<-9 (Bear)	0.0449	0.1829	0.2453	70
21	Bull	VS>6 (Bull)	0.0204	0.0982	0.2073	221
21	Bear	VS<-6 (Bear)	0.0153	0.1102	0.1384	213
21	Bull	PosVaRAdjVS (Bull)	0.0151	0.0662	0.2274	221
21	Benchmarks	QQQ	0.0110	0.0629	0.1742	219
21	Benchmarks	SPY	0.0099	0.0474	0.2101	224
21	Bull	PosVS (Bull)	0.0098	0.0565	0.1743	221
21	Benchmarks	AvgTicker_VV	0.0093	0.0472	0.1969	221
21	Bear	NegVS (Bear)	0.0089	0.0407	0.2200	221
21	LongShort	VarAdjPosNeg_Diff	0.0088	0.0429	0.2045	221
21	Bear	NegVaRAdjVS (Bear)	0.0063	0.0404	0.1554	221
21	Bull	VS>9 (Bull)	0.0044	0.1554	0.0283	179
21	LongShort	PosNeg_Diff	0.0009	0.0278	0.0322	221

63d Horizon

Period examined: All model dates from 2024-07-02 through 2025-06-27

Horizon	group_type	VS_Group	mean	std_dev	IR	count
63	Benchmarks	QQQ	0.0169	0.0841	0.2011	179
63	Benchmarks	SPY	0.0119	0.0644	0.1849	182
63	Bear	NegVaRAdjVS (Bear)	0.0049	0.0597	0.0825	179
63	Benchmarks	AvgTicker_VV	0.0044	0.0629	0.0701	179
63	Bear	NegVS (Bear)	0.0044	0.0535	0.0819	179
63	Bull	VS>6 (Bull)	0.0034	0.1327	0.0255	179
63	Bull	PosVS (Bull)	0.0022	0.0758	0.0293	179
63	Bull	PosVaRAdjVS (Bull)	0.0014	0.0899	0.0161	179
63	LongShort	PosNeg_Diff	-0.0022	0.0402	-0.0537	179
63	LongShort	VarAdjPosNeg_Diff	-0.0035	0.0573	-0.0608	179
63	Bull	VS>9 (Bull)	-0.0168	0.2277	-0.0737	143
63	Bear	VS<-6 (Bear)	-0.0497	0.1319	-0.3770	171
63	Bear	VS<-9 (Bear)	-0.0607	0.1852	-0.3278	52

126d Horizon

Period examined: All model dates from 2024-07-02 through 2025-06-27

Horizon	group_type	VS_Group	mean	std_dev	IR	count
126	Benchmarks	QQQ	0.0286	0.0735	0.3888	115
126	Benchmarks	SPY	0.0175	0.0657	0.2656	120
126	Bear	NegVaRAdjVS (Bear)	-0.0097	0.0629	-0.1549	117
126	LongShort	PosNeg_Diff	-0.0128	0.0412	-0.3105	117
126	Bear	NegVS (Bear)	-0.0132	0.0627	-0.2109	117
126	Benchmarks	AvgTicker_VV	-0.0171	0.0639	-0.2678	117
126	Bull	PosVS (Bull)	-0.0260	0.0709	-0.3667	117
126	LongShort	VarAdjPosNeg_Diff	-0.0270	0.0667	-0.4044	117
126	Bull	VS>6 (Bull)	-0.0335	0.1225	-0.2736	117
126	Bull	PosVaRAdjVS (Bull)	-0.0367	0.0838	-0.4382	117
126	Bull	VS>9 (Bull)	-0.0627	0.2179	-0.2878	92
126	Bear	VS<-6 (Bear)	-0.0905	0.2081	-0.4348	110
126	Bear	VS<-9 (Bear)	-0.1350	0.2951	-0.4575	33

Prior 90D Model Dates (P90D)

1d Horizon

Period examined: All model dates from 2025-04-03 through 2025-06-27

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bear	VS<-9 (Bear)	0.0059	0.0296	0.1991	28
1	Bull	VS>6 (Bull)	0.0058	0.0244	0.2371	58
1	Bull	VS>9 (Bull)	0.0049	0.0249	0.1983	49
1	Bull	PosVaRAdjVS (Bull)	0.0045	0.0207	0.2163	59
1	LongShort	VarAdjPosNeg_Diff	0.0035	0.0096	0.3606	59
1	Benchmarks	QQQ	0.0034	0.0218	0.1559	57
1	Bull	PosVS (Bull)	0.0031	0.0193	0.1613	59
1	Bear	VS<-6 (Bear)	0.0028	0.0243	0.1150	58
1	Benchmarks	SPY	0.0026	0.0197	0.1307	59
1	Benchmarks	AvgTicker_VV	0.0024	0.0177	0.1359	59
1	Bear	NegVS (Bear)	0.0017	0.0162	0.1040	59
1	LongShort	PosNeg_Diff	0.0014	0.0056	0.2567	59
1	Bear	NegVaRAdjVS (Bear)	0.0010	0.0156	0.0643	59

10d Horizon

Period examined: All model dates from 2025-04-03 through 2025-06-27

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Bear	VS<-9 (Bear)	0.0898	0.0903	0.9945	23
10	Bear	VS<-6 (Bear)	0.0666	0.0556	1.1973	49
10	Bull	VS>9 (Bull)	0.0589	0.0874	0.6732	41
10	Bull	VS>6 (Bull)	0.0544	0.0465	1.1716	49
10	Bull	PosVaRAdjVS (Bull)	0.0452	0.0342	1.3204	50
10	Benchmarks	QQQ	0.0394	0.0327	1.2052	48
10	Bull	PosVS (Bull)	0.0361	0.0322	1.1208	50
10	Benchmarks	SPY	0.0291	0.0252	1.1531	50
10	Benchmarks	AvgTicker_VV	0.0289	0.0271	1.0686	50
10	LongShort	VarAdjPosNeg_Diff	0.0270	0.0195	1.3820	50
10	Bear	NegVS (Bear)	0.0217	0.0239	0.9112	50
10	Bear	NegVaRAdjVS (Bear)	0.0182	0.0257	0.7094	50
10	LongShort	PosNeg_Diff	0.0143	0.0162	0.8847	50

21d Horizon

Period examined: All model dates from 2025-04-03 through 2025-06-27

Horizon	group_type	VS_Group	mean	std_dev	IR	count
21	Bear	VS<-9 (Bear)	0.2675	0.1534	1.7438	16
21	Bear	VS<-6 (Bear)	0.1407	0.0862	1.6313	39
21	Bull	VS>6 (Bull)	0.1397	0.0722	1.9352	39
21	Bull	VS>9 (Bull)	0.1356	0.1212	1.1186	32
21	Bull	PosVaRAdjVS (Bull)	0.1012	0.0570	1.7751	39
21	Benchmarks	QQQ	0.0892	0.0508	1.7551	37
21	Bull	PosVS (Bull)	0.0802	0.0524	1.5315	39
21	Benchmarks	SPY	0.0655	0.0385	1.7001	39
21	Benchmarks	AvgTicker_VV	0.0646	0.0433	1.4920	39
21	LongShort	VarAdjPosNeg_Diff	0.0608	0.0300	2.0308	39
21	Bear	NegVS (Bear)	0.0513	0.0366	1.4013	39
21	Bear	NegVaRAdjVS (Bear)	0.0403	0.0384	1.0517	39
21	LongShort	PosNeg_Diff	0.0290	0.0249	1.1614	39

Prior 30D Model Dates (P30D)

1d Horizon

Period examined: All model dates from 2025-06-02 through 2025-06-27

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bear	VS<-9 (Bear)	0.0210	0.0245	0.8561	11
1	Bear	VS<-6 (Bear)	0.0067	0.0159	0.4234	18
1	Bull	VS>9 (Bull)	0.0061	0.0153	0.3963	17
1	Bull	VS>6 (Bull)	0.0038	0.0143	0.2628	18
1	Bull	PosVaRAdjVS (Bull)	0.0035	0.0094	0.3727	19
1	Benchmarks	QQQ	0.0028	0.0077	0.3668	19
1	Bull	PosVS (Bull)	0.0023	0.0075	0.3007	19
1	Benchmarks	AvgTicker_VV	0.0022	0.0068	0.3268	19
1	Bear	NegVS (Bear)	0.0022	0.0067	0.3292	19
1	Benchmarks	SPY	0.0022	0.0065	0.3376	19
1	Bear	NegVaRAdjVS (Bear)	0.0018	0.0059	0.3114	19
1	LongShort	VarAdjPosNeg_Diff	0.0017	0.0065	0.2618	19
1	LongShort	PosNeg_Diff	0.0000	0.0041	0.0111	19

10d Horizon

Period examined: All model dates from 2025-06-02 through 2025-06-27

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Bear	VS<-9 (Bear)	0.0343	0.0250	1.3739	6
10	LongShort	VarAdjPosNeg_Diff	0.0200	0.0162	1.2358	10
10	Benchmarks	QQQ	0.0162	0.0146	1.1098	10
10	LongShort	PosNeg_Diff	0.0141	0.0113	1.2504	10
10	Benchmarks	SPY	0.0115	0.0107	1.0731	10
10	Bull	VS>9 (Bull)	0.0105	0.0695	0.1511	9
10	Bull	PosVaRAdjVS (Bull)	0.0101	0.0235	0.4300	10
10	Bear	VS<-6 (Bear)	0.0096	0.0351	0.2727	9
10	Bull	PosVS (Bull)	0.0090	0.0162	0.5557	10
10	Benchmarks	AvgTicker_VV	0.0030	0.0131	0.2318	10
10	Bull	VS>6 (Bull)	-0.0001	0.0378	-0.0030	9
10	Bear	NegVS (Bear)	-0.0051	0.0103	-0.4994	10
10	Bear	NegVaRAdjVS (Bear)	-0.0099	0.0231	-0.4310	10