VecViz V-Score (VS) Performance Report

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2 August 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.

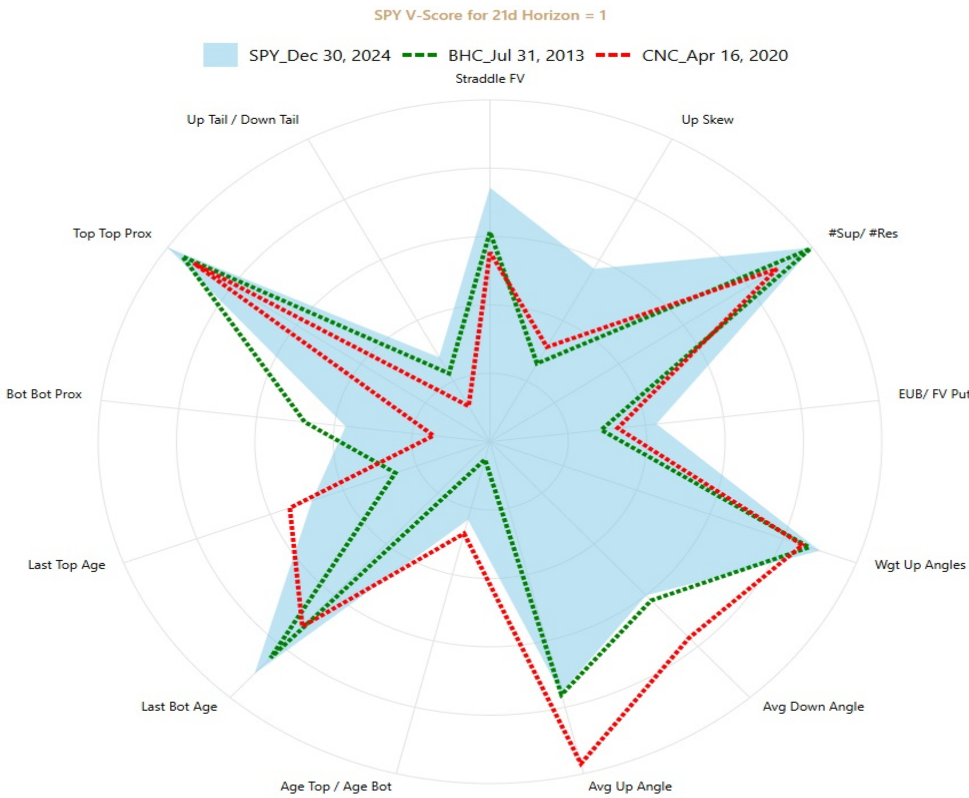


Figure 1: Taken from the V-Score Spider Chart dashboard on vecviz.com

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.

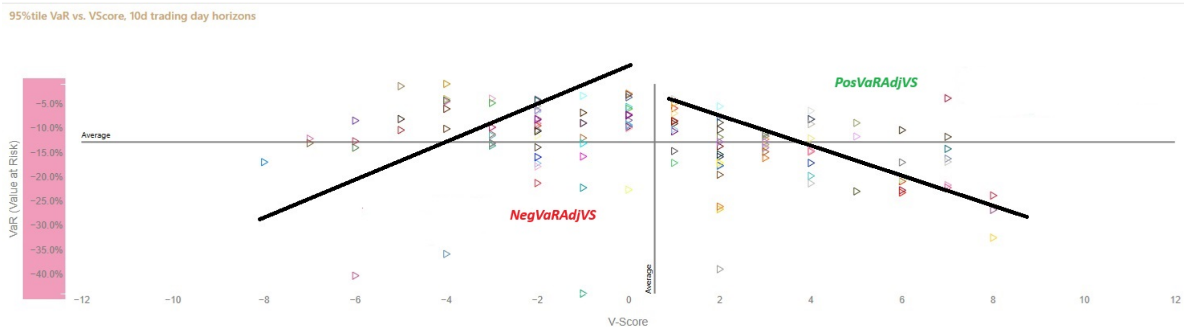


Figure 2: Taken from the Opportunity at Risk (OaR) and Value at Risk (VaR) vs V-Score dashboard on vecviz.com. Regression lines and text added for illustrative purposes.

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.

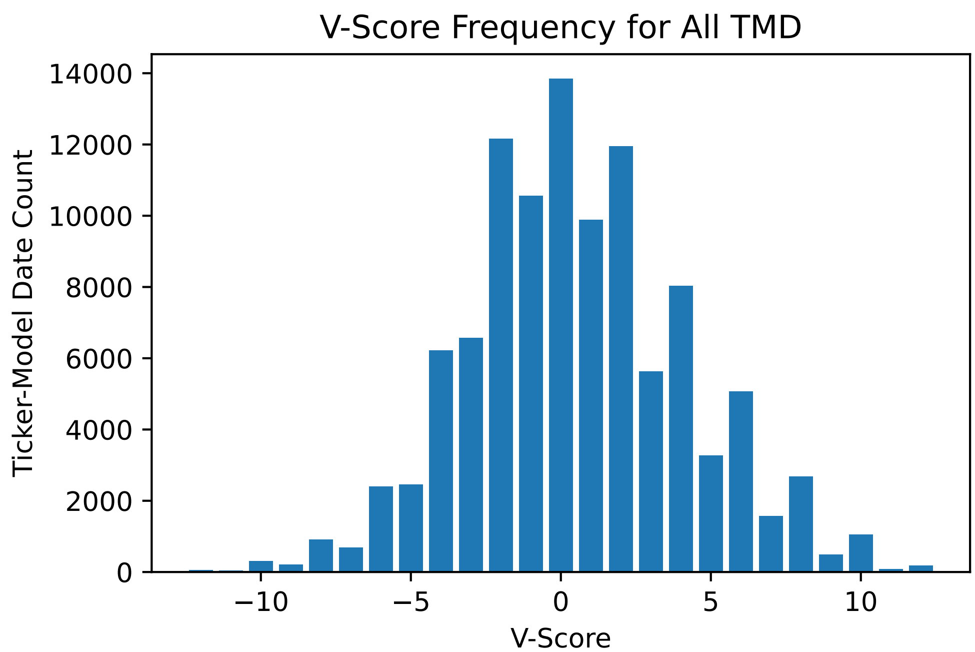
Thus, in summary, all metrics presented in this report are presented and are to be considered on a comparative basis. Do the bullish V-Score grouping outperform the bearish V-Score grouping? Do they outperform the benchmarks? How does their volatility and information ratio (IR = mean return / std dev)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

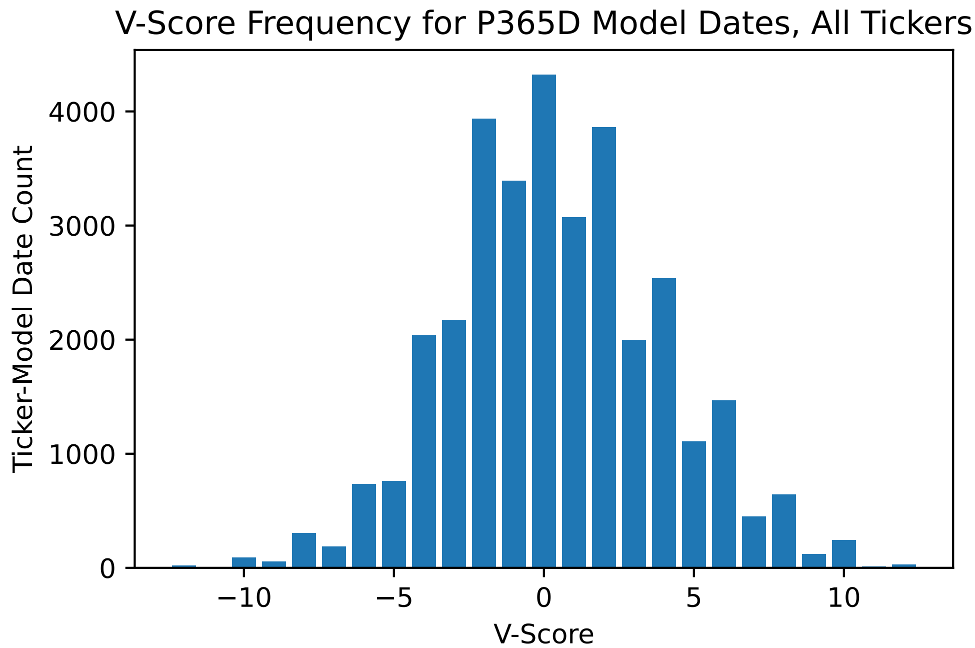
All Ticker Model Dates

Period examined: All model dates from 2022-01-31 through 2025-07-31



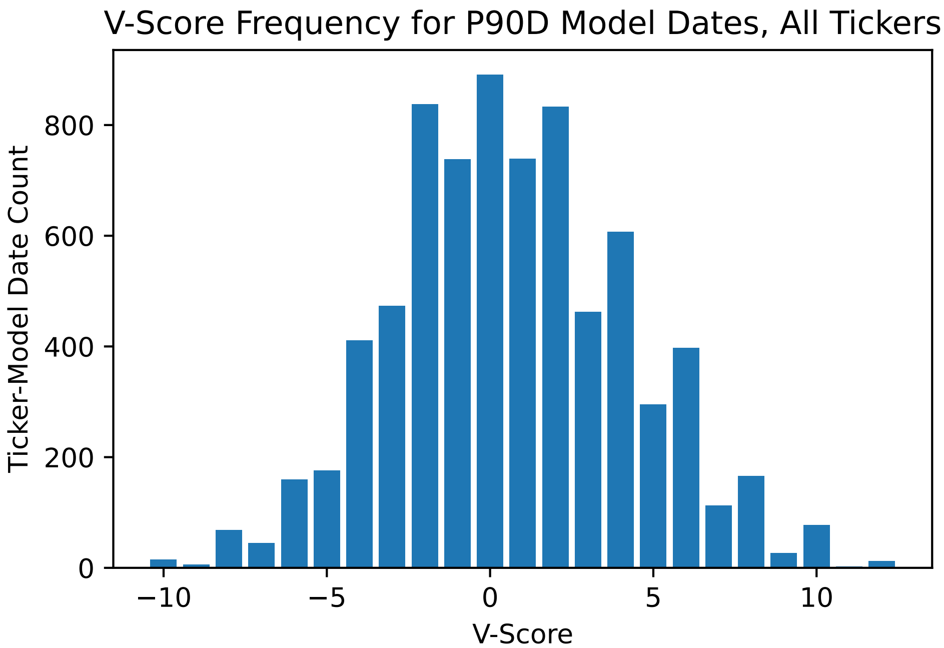
P365D

Period examined: All model dates from 2024-08-02 through 2025-07-31



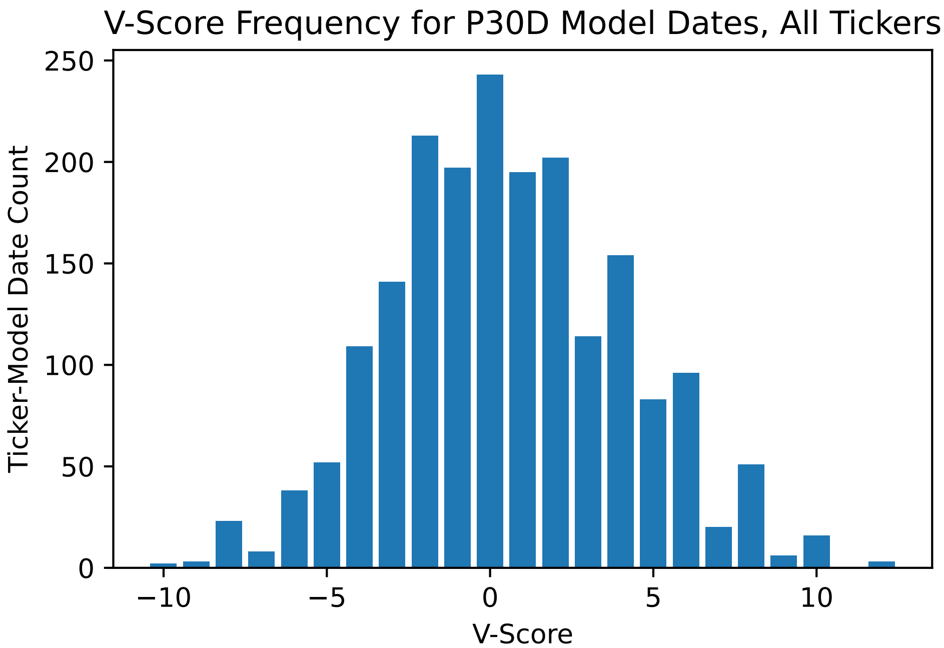
P90D

Period examined: All model dates from 2025-05-05 through 2025-07-31



P30D

Period examined: All model dates from 2025-07-03 through 2025-07-31



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:

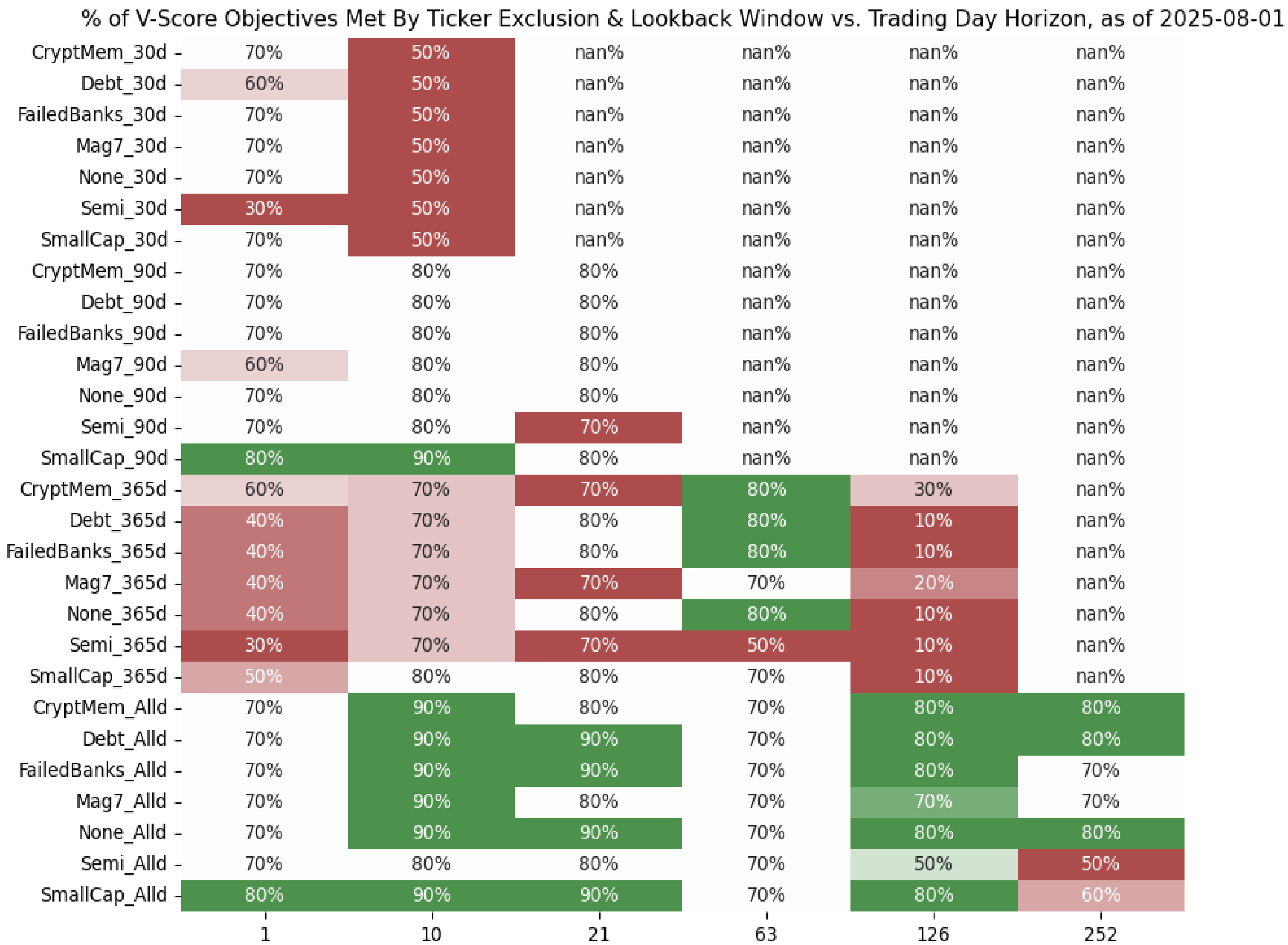
1. Positive V-Scores > Avg Ticker > NegV-Scores
2. Positive VaR Adjusted V-Scores >Avg Ticker > Negative VaR Adjusted V-Scores
3. Positive V-Score Rank Order corresponds to Price Returns
4. Negative V-Score Rank Order corresponds to Price Returns
5. The differential between Positive and Negative V-Scores 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	92.86
2. PxRet: VaRAdjPosVS > AvgTicker > VaRAdjNegVS	91.96
3. PxRet: PosVS Rank Order	41.96
4. PxRet: NegVS Rank Order	17.86
5. PxRet: VaRAdj_PosNegVSDiff > PosNegVSDiff	81.25
6. IR: VaRAdjPosVS > PosVS	68.75
7. IR: VaRAdjNegVS < NegVS	85.71
8. IR: VaRAdjPosVS > AvgTicker	83.93
9. IR: VaRAdjNegVS < AvgTicker	93.75
10. IR: VaRAdjPosVS > SPY	16.96
Overall Average	67.5

V-Score Criteria by Fwd Hzn	1D	10D	21D	63D	126D	252D
1. PxRet: PosVS > AvgTicker > NegVS	100	100	100	100	50	85.71
2. PxRet: VaRAdjPosVS > AvgTicker > VaRAdjNegVS	92.86	100	100	100	50	100
3. PxRet: PosVS Rank Order	25	50	61.9	0	42.86	100
4. PxRet: NegVS Rank Order	0	25	0	42.86	50	0
5. PxRet: VaRAdj_PosNegVSDiff > PosNegVSDiff	75	75	100	100	50	100
6. IR: VaRAdjPosVS > PosVS	46.43	75	95.24	85.71	50	57.14
7. IR: VaRAdjNegVS < NegVS	100	75	100	92.86	42.86	100
8. IR: VaRAdjPosVS > AvgTicker	71.43	100	100	92.86	57.14	57.14
9. IR: VaRAdjNegVS < AvgTicker	100	100	100	100	50	100
10. IR: VaRAdjPosVS > SPY	7.14	28.57	42.86	0	0	0
TotalScore	61.79	72.86	80	71.43	44.29	70

V-Score Criteria by Lookback Window	30D	90D	365D	AllD
1. PxRet: PosVS > AvgTicker > NegVS	100	100	80	97.62
2. PxRet: VaRAdjPosVS > AvgTicker > VaRAdjNegVS	92.86	100	77.14	100
3. PxRet: PosVS Rank Order	42.86	66.67	2.86	61.9
4. PxRet: NegVS Rank Order	50	0	37.14	0
5. PxRet: VaRAdj_PosNegVSDiff > PosNegVSDiff	35.71	100	65.71	100
6. IR: VaRAdjPosVS > PosVS	0	90.48	57.14	90.48
7. IR: VaRAdjNegVS < NegVS	50	100	77.14	97.62
8. IR: VaRAdjPosVS > AvgTicker	92.86	100	62.86	90.48
9. IR: VaRAdjNegVS < AvgTicker	100	100	80	100
10. IR: VaRAdjPosVS > SPY	0	9.52	14.29	28.57
TotalScore	56.43	76.67	55.43	76.67

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 2025-07-31

Average Price Return, All TMD

	1	10	21	63	126	252
VS>9 (Bull)	0.02%	0.88%	1.87%	3.94%	9.56%	39.62%
VS>6 (Bull)	0.09%	0.77%	1.84%	4.15%	7.86%	24.74%
PosVS (Bull)	0.05%	0.45%	1.04%	2.54%	5.28%	15.21%
AvgTicker_VV	0.04%	0.35%	0.80%	2.02%	4.51%	13.60%
NegVS (Bear)	0.03%	0.25%	0.59%	1.49%	3.66%	12.57%
VS<-6 (Bear)	0.03%	0.93%	2.23%	4.19%	8.34%	35.96%
VS<-9 (Bear)	0.08%	1.64%	3.49%	5.29%	10.56%	40.45%
PosNeg_Diff	0.02%	0.20%	0.46%	1.06%	1.62%	2.64%
PosVSVaRAdj (Bull)	0.06%	0.72%	1.54%	3.42%	6.60%	19.53%
NegVSVaRAdj (Bear)	0.02%	0.12%	0.37%	1.16%	3.27%	10.64%
PosNegVaRAdj_Diff	0.04%	0.61%	1.17%	2.26%	3.33%	8.89%
SPY	0.05%	0.45%	1.00%	2.74%	6.25%	16.40%
QQQ	0.06%	0.62%	1.37%	3.91%	8.99%	23.96%

Information Ratio of Price Return, All TMD

	1	10	21	63	126	252
VS>9 (Bull)	0.01	0.1	0.14	0.18	0.32	0.72
VS>6 (Bull)	0.05	0.13	0.21	0.29	0.47	0.97
PosVS (Bull)	0.03	0.11	0.17	0.27	0.5	1.02
AvgTicker_VV	0.03	0.1	0.15	0.25	0.47	1.04
NegVS (Bear)	0.03	0.07	0.12	0.2	0.4	0.93
VS<-6 (Bear)	0.01	0.13	0.19	0.21	0.29	0.58
VS<-9 (Bear)	0.02	0.17	0.23	0.18	0.25	0.53
PosNeg_Diff	0.03	0.11	0.18	0.26	0.32	0.27
PosVSVaRAdj (Bull)	0.04	0.15	0.22	0.31	0.52	1.07
NegVSVaRAdj (Bear)	0.02	0.04	0.08	0.16	0.34	0.75
PosNegVaRAdj_Diff	0.05	0.22	0.29	0.33	0.37	0.55
SPY	0.04	0.13	0.21	0.38	0.72	1.38
QQQ	0.04	0.14	0.21	0.38	0.7	1.45

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

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

Period examined: All model dates from 2022-01-31 through 2025-07-31

Average Price Return, All TMD except Crypto & Meme Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.01%	0.80%	1.59%	3.57%	9.83%	39.53%
VS>6 (Bull)	0.09%	0.66%	1.74%	4.07%	8.40%	25.18%
PosVS (Bull)	0.05%	0.41%	0.99%	2.55%	5.40%	15.16%
AvgTicker_VV	0.04%	0.31%	0.73%	1.85%	4.09%	12.02%
NegVS (Bear)	0.03%	0.21%	0.47%	1.10%	2.58%	8.84%
VS<-6 (Bear)	0.04%	0.66%	1.49%	1.97%	4.80%	21.12%
VS<-9 (Bear)	0.07%	1.41%	3.03%	5.21%	9.44%	34.73%
PosNeg_Diff	0.02%	0.20%	0.52%	1.45%	2.82%	6.32%
PosVSVaRAdj (Bull)	0.06%	0.67%	1.48%	3.48%	6.91%	19.58%
NegVSVaRAdj (Bear)	0.01%	0.09%	0.30%	0.97%	2.48%	8.33%
PosNegVaRAdj_Diff	0.04%	0.57%	1.18%	2.51%	4.43%	11.25%
SPY	0.05%	0.45%	1.00%	2.74%	6.25%	16.40%
QQQ	0.06%	0.62%	1.37%	3.91%	8.99%	23.96%

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

	1	10	21	63	126	252
VS>9 (Bull)	0	0.09	0.12	0.16	0.33	0.75
VS>6 (Bull)	0.05	0.11	0.2	0.28	0.5	1.02
PosVS (Bull)	0.03	0.1	0.17	0.27	0.5	1.04
AvgTicker_VV	0.03	0.09	0.14	0.23	0.45	1.03
NegVS (Bear)	0.03	0.06	0.1	0.16	0.33	0.9
VS<-6 (Bear)	0.02	0.1	0.15	0.12	0.21	0.7
VS<-9 (Bear)	0.02	0.15	0.2	0.21	0.25	0.65
PosNeg_Diff	0.03	0.12	0.21	0.34	0.5	0.68
PosVSVaRAdj (Bull)	0.04	0.15	0.22	0.32	0.54	1.15
NegVSVaRAdj (Bear)	0.01	0.03	0.06	0.14	0.29	0.73
PosNegVaRAdj_Diff	0.05	0.22	0.3	0.38	0.49	0.79
SPY	0.04	0.13	0.21	0.38	0.72	1.38
QQQ	0.04	0.14	0.21	0.38	0.7	1.45

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

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

Period examined: All model dates from 2022-01-31 through 2025-07-31

Average Price Return, All TMD except Failed Bank Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.02%	0.88%	1.87%	3.94%	9.56%	39.62%
VS>6 (Bull)	0.09%	0.78%	1.84%	4.15%	7.86%	24.75%
PosVS (Bull)	0.05%	0.47%	1.08%	2.63%	5.47%	15.77%
AvgTicker_VV	0.04%	0.38%	0.87%	2.24%	4.97%	14.52%
NegVS (Bear)	0.04%	0.31%	0.70%	1.84%	4.41%	13.77%
VS<-6 (Bear)	0.03%	0.97%	2.31%	4.33%	8.78%	36.56%
VS<-9 (Bear)	0.09%	1.69%	3.62%	5.42%	10.94%	40.98%
PosNeg_Diff	0.01%	0.16%	0.38%	0.79%	1.06%	1.99%
PosVSVaRAdj (Bull)	0.06%	0.73%	1.57%	3.47%	6.66%	19.66%
NegVSVaRAdj (Bear)	0.02%	0.19%	0.49%	1.54%	3.98%	11.82%
PosNegVaRAdj_Diff	0.04%	0.55%	1.07%	1.93%	2.68%	7.84%
SPY	0.05%	0.45%	1.00%	2.74%	6.25%	16.40%
QQQ	0.06%	0.62%	1.37%	3.91%	8.99%	23.96%

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

	1	10	21	63	126	252
VS>9 (Bull)	0.01	0.1	0.14	0.18	0.32	0.72
VS>6 (Bull)	0.05	0.13	0.21	0.29	0.47	0.97
PosVS (Bull)	0.04	0.11	0.18	0.28	0.52	1.08
AvgTicker_VV	0.03	0.11	0.17	0.28	0.52	1.14
NegVS (Bear)	0.03	0.09	0.15	0.26	0.48	1.07
VS<-6 (Bear)	0.01	0.14	0.2	0.22	0.31	0.59
VS<-9 (Bear)	0.03	0.17	0.24	0.19	0.27	0.54
PosNeg_Diff	0.03	0.09	0.15	0.2	0.23	0.22
PosVSVaRAdj (Bull)	0.04	0.15	0.23	0.32	0.52	1.08
NegVSVaRAdj (Bear)	0.02	0.06	0.1	0.22	0.42	0.87
PosNegVaRAdj_Diff	0.05	0.2	0.27	0.29	0.32	0.51
SPY	0.04	0.13	0.21	0.38	0.72	1.38
QQQ	0.04	0.14	0.21	0.38	0.7	1.45

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

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

Period examined: All model dates from 2022-01-31 through 2025-07-31

Average Price Return, All TMD except Small Cap Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.06%	1.11%	2.30%	4.49%	11.06%	42.03%
VS>6 (Bull)	0.10%	0.90%	2.07%	4.64%	9.08%	27.50%
PosVS (Bull)	0.06%	0.54%	1.21%	2.99%	6.13%	17.17%
AvgTicker_VV	0.04%	0.40%	0.90%	2.32%	5.16%	15.11%
NegVS (Bear)	0.03%	0.27%	0.63%	1.67%	4.19%	13.76%
VS<-6 (Bear)	0.01%	0.79%	2.00%	4.24%	9.13%	37.16%
VS<-9 (Bear)	0.08%	1.60%	3.45%	6.10%	12.22%	41.19%
PosNeg_Diff	0.02%	0.27%	0.58%	1.32%	1.94%	3.41%
PosVSVaRAdj (Bull)	0.07%	0.81%	1.68%	3.81%	7.53%	21.59%
NegVSVaRAdj (Bear)	0.02%	0.14%	0.42%	1.22%	3.66%	11.52%
PosNegVaRAdj_Diff	0.05%	0.66%	1.26%	2.59%	3.88%	10.07%
SPY	0.05%	0.45%	1.00%	2.74%	6.25%	16.40%
QQQ	0.06%	0.62%	1.37%	3.91%	8.99%	23.96%

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

	1	10	21	63	126	252
VS>9 (Bull)	0.02	0.12	0.17	0.21	0.36	0.74
VS>6 (Bull)	0.05	0.15	0.24	0.33	0.54	1.01
PosVS (Bull)	0.04	0.13	0.2	0.32	0.57	1.13
AvgTicker_VV	0.04	0.11	0.17	0.29	0.55	1.15
NegVS (Bear)	0.03	0.08	0.13	0.24	0.47	1.04
VS<-6 (Bear)	0	0.11	0.17	0.21	0.32	0.59
VS<-9 (Bear)	0.02	0.16	0.22	0.21	0.3	0.54
PosNeg_Diff	0.04	0.15	0.23	0.32	0.37	0.35
PosVSVaRAdj (Bull)	0.04	0.17	0.24	0.35	0.58	1.12
NegVSVaRAdj (Bear)	0.02	0.04	0.09	0.17	0.38	0.8
PosNegVaRAdj_Diff	0.06	0.24	0.32	0.38	0.42	0.59
SPY	0.04	0.13	0.21	0.38	0.72	1.38
QQQ	0.04	0.14	0.21	0.38	0.7	1.45

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

Avg Px Return & IR: All TMD except Debt Tickers

Period examined: All model dates from 2022-01-31 through 2025-07-31

Average Price Return, All TMD except Debt Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.02%	0.88%	1.87%	3.94%	9.56%	39.62%
VS>6 (Bull)	0.09%	0.77%	1.84%	4.15%	7.86%	24.74%
PosVS (Bull)	0.05%	0.45%	1.05%	2.55%	5.30%	15.26%
AvgTicker_VV	0.04%	0.38%	0.86%	2.16%	4.78%	14.32%
NegVS (Bear)	0.04%	0.30%	0.69%	1.75%	4.23%	14.21%
VS<-6 (Bear)	0.04%	0.97%	2.39%	4.37%	8.60%	36.90%
VS<-9 (Bear)	0.08%	1.64%	3.47%	5.26%	10.65%	40.83%
PosNeg_Diff	0.01%	0.15%	0.36%	0.81%	1.07%	1.05%
PosVSVaRAdj (Bull)	0.06%	0.73%	1.55%	3.44%	6.62%	19.55%
NegVSVaRAdj (Bear)	0.02%	0.14%	0.44%	1.19%	3.57%	11.54%
PosNegVaRAdj_Diff	0.04%	0.59%	1.11%	2.25%	3.04%	8.01%
SPY	0.05%	0.45%	1.00%	2.74%	6.25%	16.40%
QQQ	0.06%	0.62%	1.37%	3.91%	8.99%	23.96%

Information Ratio of Price Return, All TMD except Debt Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.01	0.1	0.14	0.18	0.32	0.72
VS>6 (Bull)	0.05	0.13	0.21	0.29	0.47	0.97
PosVS (Bull)	0.03	0.11	0.17	0.27	0.5	1.03
AvgTicker_VV	0.03	0.1	0.16	0.26	0.49	1.06
NegVS (Bear)	0.03	0.08	0.13	0.22	0.43	0.96
VS<-6 (Bear)	0.02	0.13	0.2	0.21	0.3	0.58
VS<-9 (Bear)	0.02	0.17	0.23	0.18	0.26	0.53
PosNeg_Diff	0.02	0.09	0.14	0.21	0.21	0.1
PosVSVaRAdj (Bull)	0.04	0.15	0.22	0.31	0.52	1.08
NegVSVaRAdj (Bear)	0.02	0.04	0.09	0.15	0.35	0.76
PosNegVaRAdj_Diff	0.05	0.21	0.28	0.33	0.33	0.48
SPY	0.04	0.13	0.21	0.38	0.72	1.38
QQQ	0.04	0.14	0.21	0.38	0.7	1.45

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

Avg Px Return & IR: All TMD except Mag7 Tickers

Period examined: All model dates from 2022-01-31 through 2025-07-31

Average Price Return, All TMD except Mag7 Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.02%	0.97%	1.60%	2.64%	5.72%	17.66%
VS>6 (Bull)	0.07%	0.69%	1.60%	3.17%	5.28%	15.22%
PosVS (Bull)	0.05%	0.41%	0.95%	2.23%	4.51%	12.92%
AvgTicker_VV	0.04%	0.30%	0.70%	1.67%	3.69%	11.53%
NegVS (Bear)	0.03%	0.18%	0.43%	0.98%	2.57%	10.25%
VS<-6 (Bear)	0.01%	0.76%	1.97%	2.57%	3.29%	26.75%
VS<-9 (Bear)	0.10%	1.35%	2.68%	0.35%	-3.43%	12.10%
PosNeg_Diff	0.02%	0.22%	0.52%	1.25%	1.94%	2.67%
PosVSVaRAdj (Bull)	0.06%	0.65%	1.38%	2.84%	5.24%	14.82%
NegVSVaRAdj (Bear)	0.02%	0.09%	0.30%	0.86%	2.75%	9.52%
PosNegVaRAdj_Diff	0.04%	0.56%	1.08%	1.98%	2.49%	5.31%
SPY	0.05%	0.45%	1.00%	2.74%	6.25%	16.40%
QQQ	0.06%	0.62%	1.37%	3.91%	8.99%	23.96%

Information Ratio of Price Return, All TMD except Mag7 Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.01	0.11	0.12	0.12	0.23	0.44
VS>6 (Bull)	0.04	0.11	0.18	0.22	0.35	0.71
PosVS (Bull)	0.03	0.1	0.16	0.24	0.44	0.93
AvgTicker_VV	0.03	0.08	0.13	0.21	0.4	0.92
NegVS (Bear)	0.03	0.06	0.09	0.14	0.28	0.76
VS<-6 (Bear)	0.01	0.11	0.16	0.11	0.1	0.31
VS<-9 (Bear)	0.03	0.15	0.19	0.01	-0.09	0.15
PosNeg_Diff	0.03	0.12	0.19	0.3	0.37	0.26
PosVSVaRAdj (Bull)	0.04	0.14	0.2	0.27	0.45	0.92
NegVSVaRAdj (Bear)	0.02	0.03	0.06	0.12	0.29	0.69
PosNegVaRAdj_Diff	0.05	0.2	0.26	0.29	0.3	0.37
SPY	0.04	0.13	0.21	0.38	0.72	1.38
QQQ	0.04	0.14	0.21	0.38	0.7	1.45

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

Avg Px Return & IR: All TMD except Semiconductor Tickers

Period examined: All model dates from 2022-01-31 through 2025-07-31

Average Price Return, All TMD except Semiconductor Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.03%	1.03%	2.33%	2.71%	3.37%	15.07%
VS>6 (Bull)	0.10%	0.71%	1.63%	2.87%	4.30%	14.40%
PosVS (Bull)	0.04%	0.39%	0.91%	2.14%	4.41%	12.79%
AvgTicker_VV	0.03%	0.31%	0.71%	1.75%	3.99%	12.27%
NegVS (Bear)	0.03%	0.23%	0.55%	1.38%	3.57%	12.36%
VS<-6 (Bear)	-0.01%	0.68%	1.93%	3.54%	8.33%	36.00%
VS<-9 (Bear)	0.01%	1.23%	2.67%	4.84%	10.63%	40.45%
PosNeg_Diff	0.01%	0.16%	0.36%	0.76%	0.84%	0.43%
PosVSVaRAdj (Bull)	0.05%	0.63%	1.32%	2.60%	4.69%	14.54%
NegVSVaRAdj (Bear)	0.02%	0.11%	0.33%	1.07%	3.23%	10.37%
PosNegVaRAdj_Diff	0.03%	0.52%	0.99%	1.53%	1.45%	4.17%
SPY	0.05%	0.45%	1.00%	2.74%	6.25%	16.40%
QQQ	0.06%	0.62%	1.37%	3.91%	8.99%	23.96%

Information Ratio of Price Return, All TMD except Semiconductor Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.01	0.11	0.16	0.12	0.13	0.37
VS>6 (Bull)	0.05	0.12	0.18	0.2	0.28	0.62
PosVS (Bull)	0.03	0.09	0.15	0.24	0.45	0.92
AvgTicker_VV	0.03	0.09	0.14	0.22	0.44	0.96
NegVS (Bear)	0.03	0.07	0.12	0.19	0.39	0.91
VS<-6 (Bear)	-0	0.1	0.17	0.18	0.29	0.58
VS<-9 (Bear)	0	0.13	0.18	0.17	0.26	0.53
PosNeg_Diff	0.02	0.09	0.15	0.21	0.2	0.05
PosVSVaRAdj (Bull)	0.03	0.13	0.19	0.25	0.43	0.91
NegVSVaRAdj (Bear)	0.02	0.03	0.07	0.15	0.33	0.72
PosNegVaRAdj_Diff	0.04	0.2	0.26	0.24	0.19	0.3
SPY	0.04	0.13	0.21	0.38	0.72	1.38
QQQ	0.04	0.14	0.21	0.38	0.7	1.45

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

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

Period examined: All model dates from 2024-08-02 through 2025-07-31

Average Price Return, P365D Model Dates, All Tickers

	1	10	21	63	126
VS>9 (Bull)	0.06%	0.83%	1.64%	1.44%	-4.70%
VS>6 (Bull)	0.06%	1.24%	2.97%	3.71%	-2.80%
PosVS (Bull)	0.08%	0.75%	1.57%	2.11%	-1.85%
AvgTicker_VV	0.06%	0.60%	1.27%	1.80%	-1.46%
NegVS (Bear)	0.05%	0.51%	1.10%	1.40%	-1.60%
VS<-6 (Bear)	-0.00%	1.06%	2.15%	-0.83%	-10.69%
VS<-9 (Bear)	0.29%	2.75%	5.47%	-1.20%	-21.06%
PosNeg_Diff	0.03%	0.24%	0.47%	0.71%	-0.25%
PosVSVaRAdj (Bull)	0.07%	1.02%	2.17%	2.78%	-2.47%
NegVSVaRAdj (Bear)	0.04%	0.31%	0.76%	1.25%	-0.98%
PosNegVaRAdj_Diff	0.03%	0.71%	1.41%	1.53%	-1.49%
SPY	0.08%	0.78%	1.50%	2.75%	1.50%
QQQ	0.09%	1.00%	1.91%	4.19%	2.91%

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

	1	10	21	63	126
VS>9 (Bull)	0.02	0.08	0.11	0.06	-0.22
VS>6 (Bull)	0.03	0.2	0.3	0.21	-0.24
PosVS (Bull)	0.06	0.19	0.28	0.21	-0.25
AvgTicker_VV	0.05	0.17	0.27	0.21	-0.23
NegVS (Bear)	0.05	0.17	0.27	0.2	-0.28
VS<-6 (Bear)	-0	0.14	0.2	-0.04	-0.64
VS<-9 (Bear)	0.11	0.24	0.3	-0.04	-1.28
PosNeg_Diff	0.05	0.14	0.18	0.16	-0.05
PosVSVaRAdj (Bull)	0.04	0.23	0.32	0.22	-0.28
NegVSVaRAdj (Bear)	0.03	0.1	0.19	0.18	-0.16
PosNegVaRAdj_Diff	0.03	0.28	0.34	0.21	-0.22
SPY	0.07	0.24	0.32	0.33	0.25
QQQ	0.06	0.24	0.32	0.38	0.42

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 2024-08-02 through 2025-07-31

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

	1	10	21	63	126
VS>9 (Bull)	0.15%	0.88%	1.65%	0.88%	-4.81%
VS>6 (Bull)	0.11%	1.17%	3.09%	3.70%	-3.01%
PosVS (Bull)	0.08%	0.67%	1.40%	1.65%	-2.44%
AvgTicker_VV	0.06%	0.56%	1.19%	1.45%	-1.86%
NegVS (Bear)	0.06%	0.53%	1.16%	1.34%	-1.62%
VS<-6 (Bear)	0.00%	1.10%	2.23%	-0.83%	-10.66%
VS<-9 (Bear)	0.29%	2.75%	5.47%	-1.20%	-21.06%
PosNeg_Diff	0.02%	0.13%	0.24%	0.31%	-0.82%
PosVSVaRAdj (Bull)	0.07%	0.96%	2.09%	2.74%	-2.65%
NegVSVaRAdj (Bear)	0.04%	0.32%	0.78%	1.21%	-1.00%
PosNegVaRAdj_Diff	0.03%	0.64%	1.30%	1.53%	-1.65%
SPY	0.08%	0.78%	1.50%	2.75%	1.50%
QQQ	0.09%	1.00%	1.91%	4.19%	2.91%

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

	1	10	21	63	126
VS>9 (Bull)	0.05	0.09	0.11	0.04	-0.23
VS>6 (Bull)	0.06	0.19	0.32	0.21	-0.25
PosVS (Bull)	0.06	0.17	0.25	0.16	-0.32
AvgTicker_VV	0.05	0.16	0.25	0.18	-0.29
NegVS (Bear)	0.05	0.18	0.28	0.19	-0.29
VS<-6 (Bear)	0	0.15	0.21	-0.04	-0.64
VS<-9 (Bear)	0.11	0.24	0.3	-0.04	-1.28
PosNeg_Diff	0.03	0.08	0.09	0.07	-0.18
PosVSVaRAdj (Bull)	0.04	0.22	0.31	0.21	-0.29
NegVSVaRAdj (Bear)	0.03	0.1	0.19	0.17	-0.17
PosNegVaRAdj_Diff	0.03	0.26	0.32	0.21	-0.24
SPY	0.07	0.24	0.32	0.33	0.25
QQQ	0.06	0.24	0.32	0.38	0.42

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 2024-08-02 through 2025-07-31

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

	1	10	21	63	126
VS>9 (Bull)	0.06%	0.83%	1.64%	1.44%	-4.70%
VS>6 (Bull)	0.06%	1.24%	2.97%	3.71%	-2.80%
PosVS (Bull)	0.08%	0.75%	1.57%	2.11%	-1.85%
AvgTicker_VV	0.06%	0.60%	1.27%	1.80%	-1.46%
NegVS (Bear)	0.05%	0.51%	1.10%	1.40%	-1.60%
VS<-6 (Bear)	-0.00%	1.06%	2.15%	-0.83%	-10.69%
VS<-9 (Bear)	0.29%	2.75%	5.47%	-1.20%	-21.06%
PosNeg_Diff	0.03%	0.24%	0.47%	0.71%	-0.25%
PosVSVaRAdj (Bull)	0.07%	1.02%	2.17%	2.78%	-2.47%
NegVSVaRAdj (Bear)	0.04%	0.31%	0.76%	1.25%	-0.98%
PosNegVaRAdj_Diff	0.03%	0.71%	1.41%	1.53%	-1.49%
SPY	0.08%	0.78%	1.50%	2.75%	1.50%
QQQ	0.09%	1.00%	1.91%	4.19%	2.91%

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

	1	10	21	63	126
VS>9 (Bull)	0.02	0.08	0.11	0.06	-0.22
VS>6 (Bull)	0.03	0.2	0.3	0.21	-0.24
PosVS (Bull)	0.06	0.19	0.28	0.21	-0.25
AvgTicker_VV	0.05	0.17	0.27	0.21	-0.23
NegVS (Bear)	0.05	0.17	0.27	0.2	-0.28
VS<-6 (Bear)	-0	0.14	0.2	-0.04	-0.64
VS<-9 (Bear)	0.11	0.24	0.3	-0.04	-1.28
PosNeg_Diff	0.05	0.14	0.18	0.16	-0.05
PosVSVaRAdj (Bull)	0.04	0.23	0.32	0.22	-0.28
NegVSVaRAdj (Bear)	0.03	0.1	0.19	0.18	-0.16
PosNegVaRAdj_Diff	0.03	0.28	0.34	0.21	-0.22
SPY	0.07	0.24	0.32	0.33	0.25
QQQ	0.06	0.24	0.32	0.38	0.42

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 2024-08-02 through 2025-07-31

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

	1	10	21	63	126
VS>9 (Bull)	0.07%	1.36%	2.92%	3.84%	-1.77%
VS>6 (Bull)	0.08%	1.49%	3.50%	4.67%	-1.25%
PosVS (Bull)	0.09%	0.83%	1.71%	2.61%	-0.88%
AvgTicker_VV	0.07%	0.64%	1.34%	2.11%	-0.64%
NegVS (Bear)	0.05%	0.50%	1.11%	1.50%	-0.84%
VS<-6 (Bear)	-0.03%	0.46%	0.80%	-1.82%	-9.14%
VS<-9 (Bear)	0.30%	2.57%	4.91%	1.76%	-16.10%
PosNeg_Diff	0.04%	0.34%	0.60%	1.11%	-0.04%
PosVSVaRAdj (Bull)	0.09%	1.18%	2.39%	3.29%	-1.11%
NegVSVaRAdj (Bear)	0.04%	0.31%	0.81%	1.36%	-0.43%
PosNegVaRAdj_Diff	0.05%	0.87%	1.58%	1.93%	-0.68%
SPY	0.08%	0.78%	1.50%	2.75%	1.50%
QQQ	0.09%	1.00%	1.91%	4.19%	2.91%

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

	1	10	21	63	126
VS>9 (Bull)	0.02	0.14	0.2	0.16	-0.09
VS>6 (Bull)	0.04	0.23	0.37	0.27	-0.11
PosVS (Bull)	0.07	0.21	0.31	0.26	-0.12
AvgTicker_VV	0.06	0.19	0.29	0.26	-0.1
NegVS (Bear)	0.05	0.17	0.28	0.23	-0.15
VS<-6 (Bear)	-0.02	0.06	0.07	-0.09	-0.56
VS<-9 (Bear)	0.12	0.22	0.26	0.06	-1.05
PosNeg_Diff	0.07	0.2	0.22	0.23	-0.01
PosVSVaRAdj (Bull)	0.05	0.27	0.37	0.27	-0.13
NegVSVaRAdj (Bear)	0.03	0.1	0.21	0.2	-0.07
PosNegVaRAdj_Diff	0.05	0.33	0.38	0.27	-0.1
SPY	0.07	0.24	0.32	0.33	0.25
QQQ	0.06	0.24	0.32	0.38	0.42

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 2024-08-02 through 2025-07-31

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

	1	10	21	63	126
VS>9 (Bull)	0.06%	0.83%	1.64%	1.44%	-4.70%
VS>6 (Bull)	0.06%	1.24%	2.97%	3.71%	-2.80%
PosVS (Bull)	0.08%	0.75%	1.57%	2.14%	-1.85%
AvgTicker_VV	0.07%	0.63%	1.34%	1.94%	-1.43%
NegVS (Bear)	0.06%	0.57%	1.23%	1.62%	-1.56%
VS<-6 (Bear)	0.02%	1.20%	2.57%	-0.58%	-10.87%
VS<-9 (Bear)	0.29%	2.75%	5.47%	-1.20%	-21.06%
PosNeg_Diff	0.02%	0.17%	0.34%	0.52%	-0.29%
PosVSVaRAdj (Bull)	0.07%	1.01%	2.18%	2.81%	-2.47%
NegVSVaRAdj (Bear)	0.05%	0.35%	0.86%	1.23%	-1.20%
PosNegVaRAdj_Diff	0.02%	0.66%	1.32%	1.59%	-1.27%
SPY	0.08%	0.78%	1.50%	2.75%	1.50%
QQQ	0.09%	1.00%	1.91%	4.19%	2.91%

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

	1	10	21	63	126
VS>9 (Bull)	0.02	0.08	0.11	0.06	-0.22
VS>6 (Bull)	0.03	0.2	0.3	0.21	-0.24
PosVS (Bull)	0.06	0.18	0.28	0.21	-0.25
AvgTicker_VV	0.05	0.18	0.27	0.22	-0.22
NegVS (Bear)	0.05	0.17	0.27	0.21	-0.25
VS<-6 (Bear)	0.01	0.16	0.23	-0.03	-0.65
VS<-9 (Bear)	0.11	0.24	0.3	-0.04	-1.28
PosNeg_Diff	0.04	0.1	0.13	0.12	-0.06
PosVSVaRAdj (Bull)	0.04	0.22	0.33	0.22	-0.28
NegVSVaRAdj (Bear)	0.04	0.1	0.2	0.16	-0.18
PosNegVaRAdj_Diff	0.02	0.26	0.33	0.23	-0.18
SPY	0.07	0.24	0.32	0.33	0.25
QQQ	0.06	0.24	0.32	0.38	0.42

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 2024-08-02 through 2025-07-31

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

	1	10	21	63	126
VS>9 (Bull)	-0.06%	0.81%	0.71%	-0.98%	-5.91%
VS>6 (Bull)	0.02%	1.15%	2.69%	2.55%	-3.96%
PosVS (Bull)	0.08%	0.69%	1.45%	1.72%	-2.37%
AvgTicker_VV	0.06%	0.53%	1.13%	1.34%	-2.06%
NegVS (Bear)	0.05%	0.42%	0.94%	0.83%	-2.24%
VS<-6 (Bear)	-0.01%	1.08%	2.25%	-0.79%	-10.72%
VS<-9 (Bear)	0.29%	2.75%	5.47%	-1.20%	-21.06%
PosNeg_Diff	0.03%	0.27%	0.51%	0.89%	-0.13%
PosVSVaRAdj (Bull)	0.06%	0.94%	2.05%	2.09%	-2.90%
NegVSVaRAdj (Bear)	0.03%	0.26%	0.63%	0.62%	-1.71%
PosNegVaRAdj_Diff	0.03%	0.68%	1.42%	1.47%	-1.19%
SPY	0.08%	0.78%	1.50%	2.75%	1.50%
QQQ	0.09%	1.00%	1.91%	4.19%	2.91%

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

	1	10	21	63	126
VS>9 (Bull)	-0.02	0.08	0.04	-0.03	-0.21
VS>6 (Bull)	0.01	0.17	0.26	0.14	-0.29
PosVS (Bull)	0.06	0.17	0.26	0.17	-0.32
AvgTicker_VV	0.05	0.15	0.24	0.16	-0.33
NegVS (Bear)	0.04	0.14	0.23	0.12	-0.4
VS<-6 (Bear)	-0.01	0.14	0.21	-0.04	-0.64
VS<-9 (Bear)	0.11	0.24	0.3	-0.04	-1.28
PosNeg_Diff	0.06	0.15	0.18	0.2	-0.03
PosVSVaRAdj (Bull)	0.04	0.22	0.31	0.17	-0.32
NegVSVaRAdj (Bear)	0.03	0.08	0.16	0.09	-0.28
PosNegVaRAdj_Diff	0.03	0.27	0.34	0.21	-0.18
SPY	0.07	0.24	0.32	0.33	0.25
QQQ	0.06	0.24	0.32	0.38	0.42

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 2024-08-02 through 2025-07-31

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

	1	10	21	63	126
VS>9 (Bull)	-0.06%	0.52%	1.53%	1.40%	-7.47%
VS>6 (Bull)	0.02%	0.96%	2.33%	3.44%	-3.47%
PosVS (Bull)	0.08%	0.71%	1.52%	2.08%	-1.53%
AvgTicker_VV	0.06%	0.55%	1.19%	1.66%	-1.18%
NegVS (Bear)	0.04%	0.44%	0.99%	1.05%	-1.45%
VS<-6 (Bear)	-0.13%	0.14%	0.94%	-4.11%	-11.02%
VS<-9 (Bear)	0.01%	0.76%	1.15%	-6.09%	-22.72%
PosNeg_Diff	0.04%	0.27%	0.53%	1.03%	-0.09%
PosVSVaRAdj (Bull)	0.06%	0.87%	1.88%	2.28%	-2.64%
NegVSVaRAdj (Bear)	0.03%	0.27%	0.62%	1.18%	-0.44%
PosNegVaRAdj_Diff	0.02%	0.60%	1.26%	1.10%	-2.21%
SPY	0.08%	0.78%	1.50%	2.75%	1.50%
QQQ	0.09%	1.00%	1.91%	4.19%	2.91%

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

	1	10	21	63	126
VS>9 (Bull)	-0.02	0.05	0.09	0.05	-0.24
VS>6 (Bull)	0.01	0.14	0.22	0.19	-0.25
PosVS (Bull)	0.06	0.18	0.28	0.22	-0.22
AvgTicker_VV	0.05	0.17	0.27	0.22	-0.2
NegVS (Bear)	0.04	0.16	0.26	0.16	-0.27
VS<-6 (Bear)	-0.08	0.02	0.09	-0.24	-0.67
VS<-9 (Bear)	0	0.09	0.06	-0.21	-1.42
PosNeg_Diff	0.07	0.15	0.19	0.23	-0.02
PosVSVaRAdj (Bull)	0.04	0.2	0.3	0.2	-0.31
NegVSVaRAdj (Bear)	0.03	0.09	0.17	0.18	-0.08
PosNegVaRAdj_Diff	0.03	0.24	0.3	0.16	-0.33
SPY	0.07	0.24	0.32	0.33	0.25
QQQ	0.06	0.24	0.32	0.38	0.42

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 2025-05-05 through 2025-07-31

Average Price Return, P90D Model Dates, All Tickers

	1	10	21
VS>9 (Bull)	0.17%	5.96%	11.96%
VS>6 (Bull)	0.40%	3.53%	8.58%
PosVS (Bull)	0.18%	1.93%	4.39%
AvgTicker_VV	0.14%	1.52%	3.48%
NegVS (Bear)	0.10%	1.16%	2.74%
VS<-6 (Bear)	0.17%	3.77%	8.83%
VS<-9 (Bear)	0.92%	5.42%	14.57%
PosNeg_Diff	0.08%	0.77%	1.65%
PosVSVaRAdj (Bull)	0.24%	2.54%	5.66%
NegVSVaRAdj (Bear)	0.05%	0.78%	1.70%
PosNegVaRAdj_Diff	0.18%	1.76%	3.96%
SPY	0.16%	1.84%	3.95%
QQQ	0.15%	2.30%	4.78%

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

	1	10	21
VS>9 (Bull)	0.08	0.75	1.13
VS>6 (Bull)	0.25	0.78	1.64
PosVS (Bull)	0.2	0.88	1.86
AvgTicker_VV	0.17	0.82	1.64
NegVS (Bear)	0.13	0.68	1.27
VS<-6 (Bear)	0.1	0.65	1.2
VS<-9 (Bear)	0.37	0.53	1.19
PosNeg_Diff	0.16	0.6	1.04
PosVSVaRAdj (Bull)	0.21	1.02	1.91
NegVSVaRAdj (Bear)	0.06	0.39	0.77
PosNegVaRAdj_Diff	0.24	0.92	1.59
SPY	0.21	1.23	2.34
QQQ	0.2	1.24	2.3

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 2025-05-05 through 2025-07-31

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

	1	10	21
VS>9 (Bull)	0.29%	6.25%	12.75%
VS>6 (Bull)	0.49%	3.58%	9.16%
PosVS (Bull)	0.19%	1.90%	4.42%
AvgTicker_VV	0.14%	1.53%	3.57%
NegVS (Bear)	0.10%	1.22%	2.93%
VS<-6 (Bear)	0.15%	3.87%	9.21%
VS<-9 (Bear)	0.92%	5.42%	14.57%
PosNeg_Diff	0.08%	0.68%	1.49%
PosVSVaRAdj (Bull)	0.24%	2.53%	5.78%
NegVSVaRAdj (Bear)	0.04%	0.83%	1.74%
PosNegVaRAdj_Diff	0.20%	1.70%	4.04%
SPY	0.16%	1.84%	3.95%
QQQ	0.15%	2.30%	4.78%

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

	1	10	21
VS>9 (Bull)	0.13	0.76	1.22
VS>6 (Bull)	0.29	0.77	1.63
PosVS (Bull)	0.2	0.86	1.89
AvgTicker_VV	0.17	0.84	1.71
NegVS (Bear)	0.13	0.72	1.39
VS<-6 (Bear)	0.09	0.66	1.28
VS<-9 (Bear)	0.37	0.53	1.19
PosNeg_Diff	0.19	0.49	0.94
PosVSVaRAdj (Bull)	0.21	1.05	1.98
NegVSVaRAdj (Bear)	0.05	0.43	0.76
PosNegVaRAdj_Diff	0.25	0.91	1.64
SPY	0.21	1.23	2.34
QQQ	0.2	1.24	2.3

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 2025-05-05 through 2025-07-31

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

	1	10	21
VS>9 (Bull)	0.17%	5.96%	11.96%
VS>6 (Bull)	0.40%	3.53%	8.58%
PosVS (Bull)	0.18%	1.93%	4.39%
AvgTicker_VV	0.14%	1.52%	3.48%
NegVS (Bear)	0.10%	1.16%	2.74%
VS<-6 (Bear)	0.17%	3.77%	8.83%
VS<-9 (Bear)	0.92%	5.42%	14.57%
PosNeg_Diff	0.08%	0.77%	1.65%
PosVSVaRAdj (Bull)	0.24%	2.54%	5.66%
NegVSVaRAdj (Bear)	0.05%	0.78%	1.70%
PosNegVaRAdj_Diff	0.18%	1.76%	3.96%
SPY	0.16%	1.84%	3.95%
QQQ	0.15%	2.30%	4.78%

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

	1	10	21
VS>9 (Bull)	0.08	0.75	1.13
VS>6 (Bull)	0.25	0.78	1.64
PosVS (Bull)	0.2	0.88	1.86
AvgTicker_VV	0.17	0.82	1.64
NegVS (Bear)	0.13	0.68	1.27
VS<-6 (Bear)	0.1	0.65	1.2
VS<-9 (Bear)	0.37	0.53	1.19
PosNeg_Diff	0.16	0.6	1.04
PosVSVaRAdj (Bull)	0.21	1.02	1.91
NegVSVaRAdj (Bear)	0.06	0.39	0.77
PosNegVaRAdj_Diff	0.24	0.92	1.59
SPY	0.21	1.23	2.34
QQQ	0.2	1.24	2.3

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 2025-05-05 through 2025-07-31

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

	1	10	21
VS>9 (Bull)	0.40%	7.19%	14.41%
VS>6 (Bull)	0.46%	4.02%	9.94%
PosVS (Bull)	0.20%	2.07%	4.59%
AvgTicker_VV	0.14%	1.55%	3.46%
NegVS (Bear)	0.10%	1.14%	2.70%
VS<-6 (Bear)	0.17%	3.77%	8.83%
VS<-9 (Bear)	0.92%	5.42%	14.57%
PosNeg_Diff	0.10%	0.93%	1.89%
PosVSVaRAdj (Bull)	0.26%	2.92%	6.13%
NegVSVaRAdj (Bear)	0.06%	0.78%	1.71%
PosNegVaRAdj_Diff	0.20%	2.14%	4.42%
SPY	0.16%	1.84%	3.95%
QQQ	0.15%	2.30%	4.78%

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

	1	10	21
VS>9 (Bull)	0.19	0.9	1.67
VS>6 (Bull)	0.29	0.86	1.74
PosVS (Bull)	0.23	1.02	2.12
AvgTicker_VV	0.18	0.89	1.75
NegVS (Bear)	0.13	0.67	1.32
VS<-6 (Bear)	0.1	0.65	1.2
VS<-9 (Bear)	0.37	0.53	1.19
PosNeg_Diff	0.21	0.73	1.22
PosVSVaRAdj (Bull)	0.24	1.25	2.19
NegVSVaRAdj (Bear)	0.07	0.4	0.8
PosNegVaRAdj_Diff	0.26	1.11	1.81
SPY	0.21	1.23	2.34
QQQ	0.2	1.24	2.3

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 2025-05-05 through 2025-07-31

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

	1	10	21
VS>9 (Bull)	0.17%	5.96%	11.96%
VS>6 (Bull)	0.40%	3.53%	8.58%
PosVS (Bull)	0.18%	1.93%	4.39%
AvgTicker_VV	0.14%	1.58%	3.63%
NegVS (Bear)	0.11%	1.28%	3.01%
VS<-6 (Bear)	0.18%	4.07%	9.68%
VS<-9 (Bear)	0.92%	5.42%	14.57%
PosNeg_Diff	0.07%	0.65%	1.38%
PosVSVaRAdj (Bull)	0.24%	2.54%	5.69%
NegVSVaRAdj (Bear)	0.07%	0.88%	1.97%
PosNegVaRAdj_Diff	0.16%	1.67%	3.72%
SPY	0.16%	1.84%	3.95%
QQQ	0.15%	2.30%	4.78%

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

	1	10	21
VS>9 (Bull)	0.08	0.75	1.13
VS>6 (Bull)	0.25	0.78	1.64
PosVS (Bull)	0.2	0.88	1.87
AvgTicker_VV	0.16	0.82	1.63
NegVS (Bear)	0.13	0.65	1.23
VS<-6 (Bear)	0.1	0.65	1.26
VS<-9 (Bear)	0.37	0.53	1.19
PosNeg_Diff	0.14	0.49	0.82
PosVSVaRAdj (Bull)	0.21	1.02	1.91
NegVSVaRAdj (Bear)	0.08	0.39	0.81
PosNegVaRAdj_Diff	0.22	0.82	1.46
SPY	0.21	1.23	2.34
QQQ	0.2	1.24	2.3

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 2025-05-05 through 2025-07-31

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

	1	10	21
VS>9 (Bull)	0.07%	6.66%	11.52%
VS>6 (Bull)	0.37%	3.38%	7.91%
PosVS (Bull)	0.17%	1.85%	4.19%
AvgTicker_VV	0.13%	1.42%	3.35%
NegVS (Bear)	0.10%	1.06%	2.69%
VS<-6 (Bear)	0.17%	3.70%	8.87%
VS<-9 (Bear)	0.92%	5.42%	14.57%
PosNeg_Diff	0.07%	0.80%	1.50%
PosVSVaRAdj (Bull)	0.20%	2.34%	5.20%
NegVSVaRAdj (Bear)	0.05%	0.75%	1.65%
PosNegVaRAdj_Diff	0.15%	1.59%	3.54%
SPY	0.16%	1.84%	3.95%
QQQ	0.15%	2.30%	4.78%

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

	1	10	21
VS>9 (Bull)	0.03	0.68	0.94
VS>6 (Bull)	0.21	0.63	1.33
PosVS (Bull)	0.18	0.83	1.76
AvgTicker_VV	0.15	0.76	1.57
NegVS (Bear)	0.12	0.61	1.24
VS<-6 (Bear)	0.11	0.64	1.21
VS<-9 (Bear)	0.37	0.53	1.19
PosNeg_Diff	0.15	0.59	0.91
PosVSVaRAdj (Bull)	0.18	0.94	1.82
NegVSVaRAdj (Bear)	0.06	0.37	0.74
PosNegVaRAdj_Diff	0.19	0.85	1.5
SPY	0.21	1.23	2.34
QQQ	0.2	1.24	2.3

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 2025-05-05 through 2025-07-31

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

	1	10	21
VS>9 (Bull)	-0.01%	6.78%	11.49%
VS>6 (Bull)	0.35%	3.25%	7.46%
PosVS (Bull)	0.16%	1.75%	3.86%
AvgTicker_VV	0.11%	1.24%	2.82%
NegVS (Bear)	0.07%	0.77%	1.88%
VS<-6 (Bear)	-0.09%	0.78%	2.49%
VS<-9 (Bear)	0.34%	-0.43%	-0.29%
PosNeg_Diff	0.10%	0.98%	1.99%
PosVSVaRAdj (Bull)	0.20%	2.24%	4.84%
NegVSVaRAdj (Bear)	0.02%	0.47%	0.84%
PosNegVaRAdj_Diff	0.19%	1.78%	4.00%
SPY	0.16%	1.84%	3.95%
QQQ	0.15%	2.30%	4.78%

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

	1	10	21
VS>9 (Bull)	-0.01	0.68	0.89
VS>6 (Bull)	0.2	0.58	1.2
PosVS (Bull)	0.18	0.84	1.68
AvgTicker_VV	0.13	0.68	1.35
NegVS (Bear)	0.08	0.44	0.87
VS<-6 (Bear)	-0.06	0.12	0.36
VS<-9 (Bear)	0.14	-0.04	-0.03
PosNeg_Diff	0.2	0.8	1.21
PosVSVaRAdj (Bull)	0.18	0.87	1.61
NegVSVaRAdj (Bear)	0.02	0.23	0.36
PosNegVaRAdj_Diff	0.24	0.85	1.43
SPY	0.21	1.23	2.34
QQQ	0.2	1.24	2.3

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 2025-07-03 through 2025-07-31

Average Price Return, P30D Model Dates, All Tickers

	1	10
VS>9 (Bull)	0.08%	7.31%
VS>6 (Bull)	-0.05%	0.32%
PosVS (Bull)	-0.06%	0.43%
AvgTicker_VV	-0.12%	0.20%
NegVS (Bear)	-0.16%	-0.04%
VS<-6 (Bear)	-0.48%	-2.67%
VS<-9 (Bear)	0.60%	-5.34%
PosNeg_Diff	0.10%	0.48%
PosVSVaRAdj (Bull)	-0.10%	0.40%
NegVSVaRAdj (Bear)	-0.22%	0.01%
PosNegVaRAdj_Diff	0.12%	0.39%
SPY	-0.03%	1.24%
QQQ	0.02%	1.41%

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

	1	10
VS>9 (Bull)	0.03	1.54
VS>6 (Bull)	-0.04	0.1
PosVS (Bull)	-0.08	0.41
AvgTicker_VV	-0.16	0.19
NegVS (Bear)	-0.2	-0.03
VS<-6 (Bear)	-0.32	-0.81
VS<-9 (Bear)	0.31	-1.1
PosNeg_Diff	0.22	0.56
PosVSVaRAdj (Bull)	-0.11	0.3
NegVSVaRAdj (Bear)	-0.23	0.01
PosNegVaRAdj_Diff	0.16	0.26
SPY	-0.05	1.36
QQQ	0.03	1.32

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 2025-07-03 through 2025-07-31

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

	1	10
VS>9 (Bull)	0.13%	7.31%
VS>6 (Bull)	-0.01%	-0.18%
PosVS (Bull)	-0.06%	0.43%
AvgTicker_VV	-0.11%	0.20%
NegVS (Bear)	-0.16%	-0.03%
VS<-6 (Bear)	-0.48%	-2.67%
VS<-9 (Bear)	0.60%	-5.34%
PosNeg_Diff	0.10%	0.46%
PosVSVaRAdj (Bull)	-0.09%	0.33%
NegVSVaRAdj (Bear)	-0.23%	0.01%
PosNegVaRAdj_Diff	0.14%	0.32%
SPY	-0.03%	1.24%
QQQ	0.02%	1.41%

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

	1	10
VS>9 (Bull)	0.04	1.54
VS>6 (Bull)	-0	-0.07
PosVS (Bull)	-0.07	0.46
AvgTicker_VV	-0.16	0.21
NegVS (Bear)	-0.2	-0.03
VS<-6 (Bear)	-0.32	-0.81
VS<-9 (Bear)	0.31	-1.1
PosNeg_Diff	0.22	0.47
PosVSVaRAdj (Bull)	-0.1	0.36
NegVSVaRAdj (Bear)	-0.23	0.01
PosNegVaRAdj_Diff	0.19	0.22
SPY	-0.05	1.36
QQQ	0.03	1.32

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 2025-07-03 through 2025-07-31

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

	1	10
VS>9 (Bull)	0.08%	7.31%
VS>6 (Bull)	-0.05%	0.32%
PosVS (Bull)	-0.06%	0.43%
AvgTicker_VV	-0.12%	0.20%
NegVS (Bear)	-0.16%	-0.04%
VS<-6 (Bear)	-0.48%	-2.67%
VS<-9 (Bear)	0.60%	-5.34%
PosNeg_Diff	0.10%	0.48%
PosVSVaRAdj (Bull)	-0.10%	0.40%
NegVSVaRAdj (Bear)	-0.22%	0.01%
PosNegVaRAdj_Diff	0.12%	0.39%
SPY	-0.03%	1.24%
QQQ	0.02%	1.41%

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

	1	10
VS>9 (Bull)	0.03	1.54
VS>6 (Bull)	-0.04	0.1
PosVS (Bull)	-0.08	0.41
AvgTicker_VV	-0.16	0.19
NegVS (Bear)	-0.2	-0.03
VS<-6 (Bear)	-0.32	-0.81
VS<-9 (Bear)	0.31	-1.1
PosNeg_Diff	0.22	0.56
PosVSVaRAdj (Bull)	-0.11	0.3
NegVSVaRAdj (Bear)	-0.23	0.01
PosNegVaRAdj_Diff	0.16	0.26
SPY	-0.05	1.36
QQQ	0.03	1.32

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 2025-07-03 through 2025-07-31

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

	1	10
VS>9 (Bull)	0.34%	9.18%
VS>6 (Bull)	0.13%	0.01%
PosVS (Bull)	-0.02%	0.69%
AvgTicker_VV	-0.08%	0.41%
NegVS (Bear)	-0.15%	0.10%
VS<-6 (Bear)	-0.48%	-2.67%
VS<-9 (Bear)	0.60%	-5.34%
PosNeg_Diff	0.13%	0.59%
PosVSVaRAdj (Bull)	-0.07%	0.79%
NegVSVaRAdj (Bear)	-0.21%	0.25%
PosNegVaRAdj_Diff	0.15%	0.54%
SPY	-0.03%	1.24%
QQQ	0.02%	1.41%

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

	1	10
VS>9 (Bull)	0.15	2.04
VS>6 (Bull)	0.13	0
PosVS (Bull)	-0.02	0.72
AvgTicker_VV	-0.12	0.43
NegVS (Bear)	-0.19	0.09
VS<-6 (Bear)	-0.32	-0.81
VS<-9 (Bear)	0.31	-1.1
PosNeg_Diff	0.29	0.68
PosVSVaRAdj (Bull)	-0.07	0.7
NegVSVaRAdj (Bear)	-0.23	0.17
PosNegVaRAdj_Diff	0.18	0.35
SPY	-0.05	1.36
QQQ	0.03	1.32

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 2025-07-03 through 2025-07-31

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

	1	10
VS>9 (Bull)	0.08%	7.31%
VS>6 (Bull)	-0.05%	0.32%
PosVS (Bull)	-0.06%	0.43%
AvgTicker_VV	-0.12%	0.19%
NegVS (Bear)	-0.19%	-0.10%
VS<-6 (Bear)	-0.51%	-3.15%
VS<-9 (Bear)	0.60%	-5.34%
PosNeg_Diff	0.13%	0.53%
PosVSVaRAdj (Bull)	-0.10%	0.40%
NegVSVaRAdj (Bear)	-0.21%	-0.10%
PosNegVaRAdj_Diff	0.11%	0.50%
SPY	-0.03%	1.24%
QQQ	0.02%	1.41%

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

	1	10
VS>9 (Bull)	0.03	1.54
VS>6 (Bull)	-0.04	0.1
PosVS (Bull)	-0.08	0.41
AvgTicker_VV	-0.16	0.17
NegVS (Bear)	-0.21	-0.07
VS<-6 (Bear)	-0.33	-0.93
VS<-9 (Bear)	0.31	-1.1
PosNeg_Diff	0.24	0.54
PosVSVaRAdj (Bull)	-0.11	0.3
NegVSVaRAdj (Bear)	-0.21	-0.06
PosNegVaRAdj_Diff	0.14	0.32
SPY	-0.05	1.36
QQQ	0.03	1.32

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 2025-07-03 through 2025-07-31

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

	1	10
VS>9 (Bull)	0.08%	7.31%
VS>6 (Bull)	-0.05%	0.32%
PosVS (Bull)	-0.08%	0.42%
AvgTicker_VV	-0.13%	0.11%
NegVS (Bear)	-0.17%	-0.22%
VS<-6 (Bear)	-0.43%	-2.67%
VS<-9 (Bear)	0.60%	-5.34%
PosNeg_Diff	0.09%	0.64%
PosVSVaRAdj (Bull)	-0.11%	0.31%
NegVSVaRAdj (Bear)	-0.21%	-0.10%
PosNegVaRAdj_Diff	0.10%	0.41%
SPY	-0.03%	1.24%
QQQ	0.02%	1.41%

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

	1	10
VS>9 (Bull)	0.03	1.54
VS>6 (Bull)	-0.04	0.1
PosVS (Bull)	-0.1	0.36
AvgTicker_VV	-0.17	0.1
NegVS (Bear)	-0.21	-0.18
VS<-6 (Bear)	-0.31	-0.81
VS<-9 (Bear)	0.31	-1.1
PosNeg_Diff	0.18	0.78
PosVSVaRAdj (Bull)	-0.12	0.23
NegVSVaRAdj (Bear)	-0.22	-0.06
PosNegVaRAdj_Diff	0.13	0.33
SPY	-0.05	1.36
QQQ	0.03	1.32

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 2025-07-03 through 2025-07-31

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

	1	10
VS>9 (Bull)	0.08%	7.31%
VS>6 (Bull)	-0.32%	0.06%
PosVS (Bull)	-0.07%	0.58%
AvgTicker_VV	-0.13%	0.14%
NegVS (Bear)	-0.19%	-0.32%
VS<-6 (Bear)	-0.62%	-5.17%
VS<-9 (Bear)	0.36%	-7.58%
PosNeg_Diff	0.12%	0.90%
PosVSVaRAdj (Bull)	-0.16%	0.44%
NegVSVaRAdj (Bear)	-0.22%	-0.20%
PosNegVaRAdj_Diff	0.06%	0.64%
SPY	-0.03%	1.24%
QQQ	0.02%	1.41%

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

	1	10
VS>9 (Bull)	0.03	1.54
VS>6 (Bull)	-0.24	0.02
PosVS (Bull)	-0.08	0.5
AvgTicker_VV	-0.17	0.13
NegVS (Bear)	-0.22	-0.25
VS<-6 (Bear)	-0.44	-1.45
VS<-9 (Bear)	0.22	-13.19
PosNeg_Diff	0.26	1.42
PosVSVaRAdj (Bull)	-0.18	0.24
NegVSVaRAdj (Bear)	-0.22	-0.11
PosNegVaRAdj_Diff	0.09	0.37
SPY	-0.05	1.36
QQQ	0.03	1.32

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

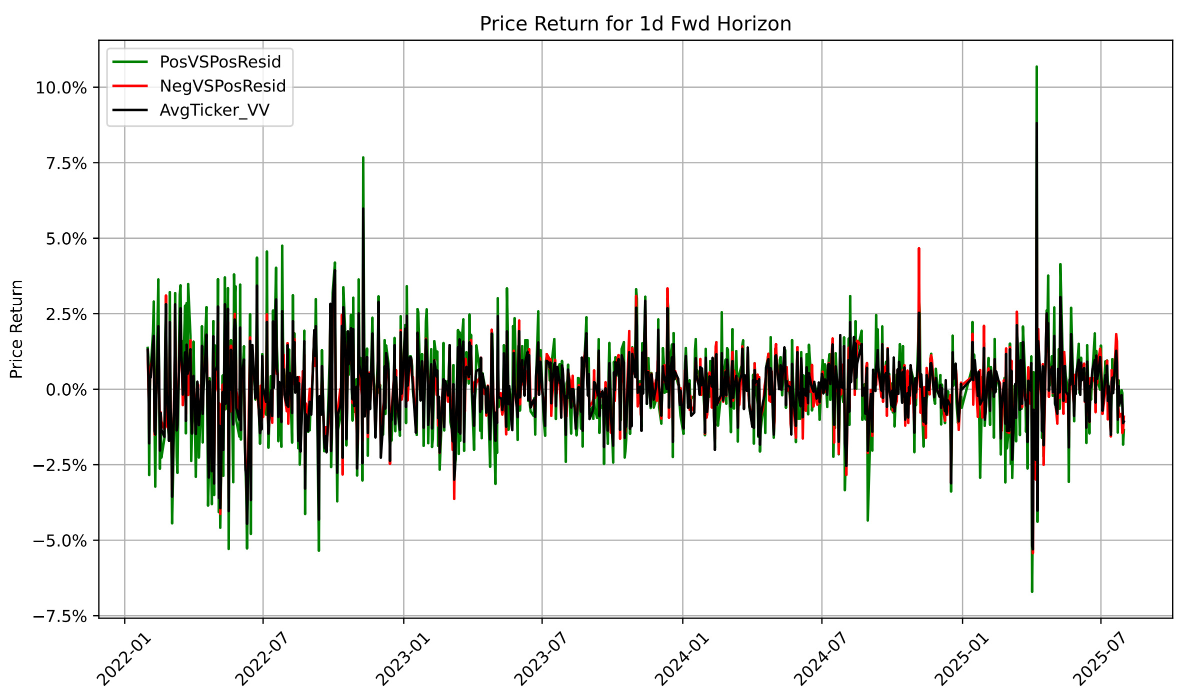
Performance By Model Date

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.

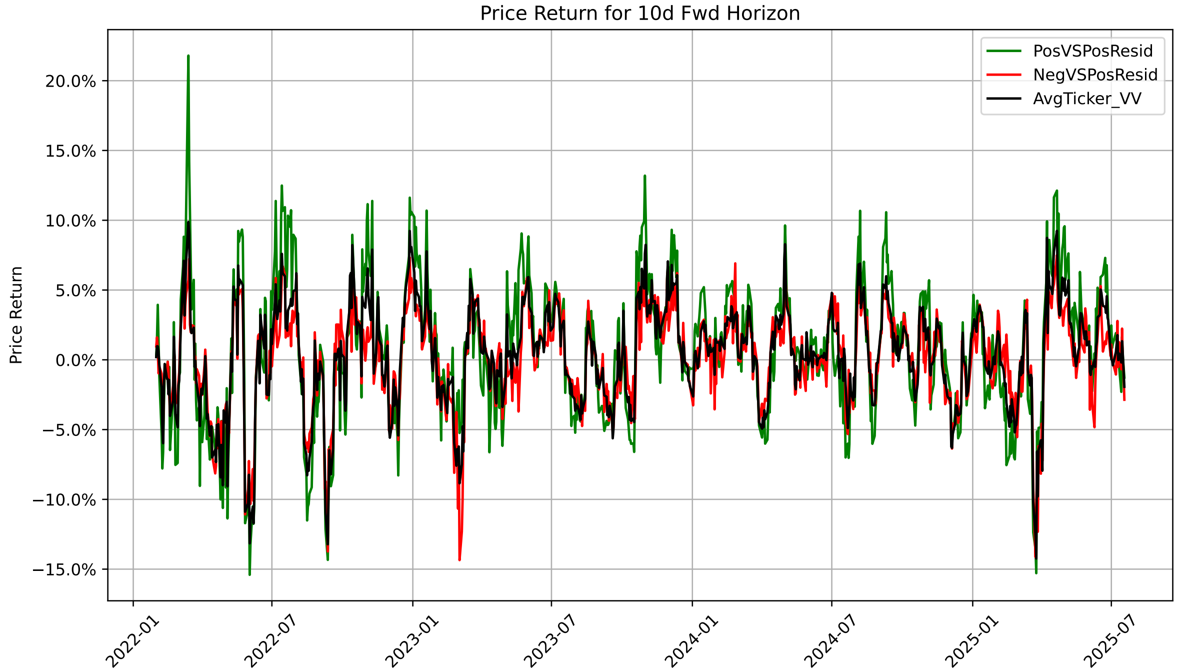
The model is performing as expected on those model dates for which the green line is higher than the black line and the red ———- is lower than the black line.
Note that forward returns for horizons > 1d overlap.

Positive vs Negative VaR Adjusted V-Scores

1d Horizon

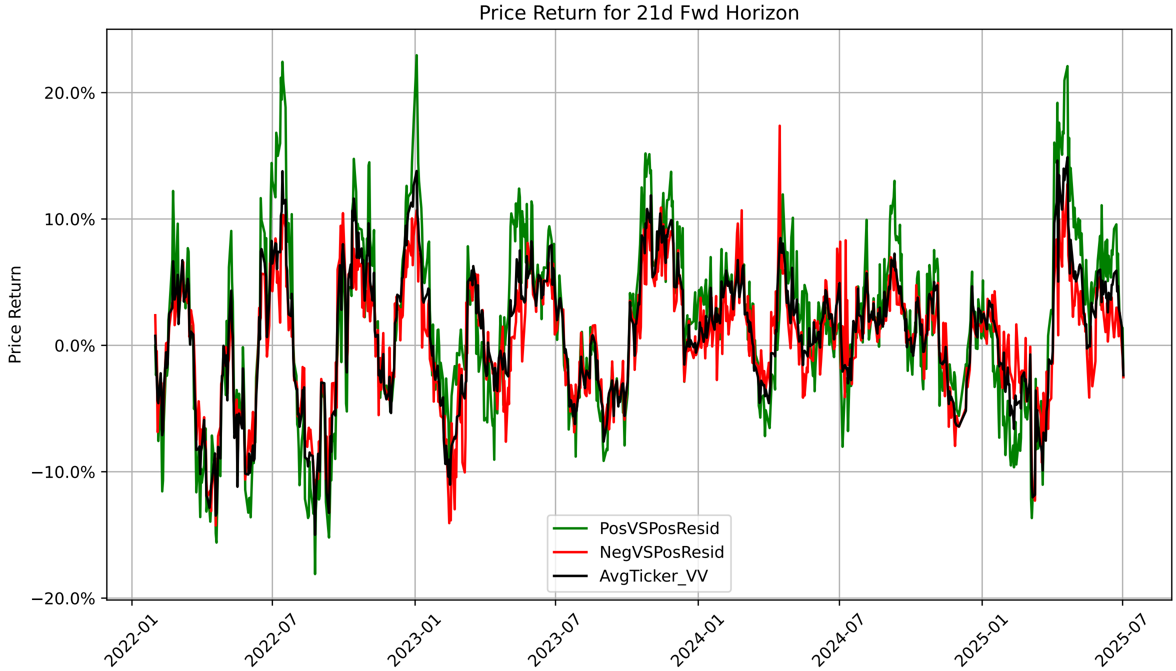


10d Horizon



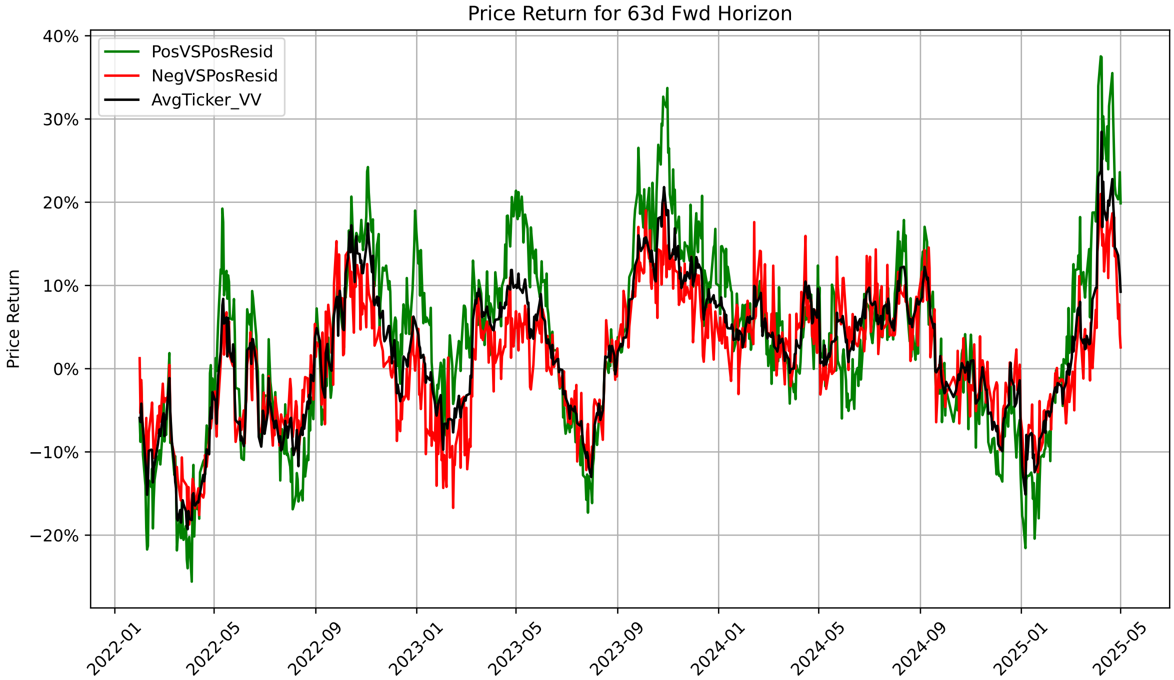
Price Return for 10d Fwd Horizon
PosVSPosResid
NegVSPosResid
AvgTicker_VV
Price Return
20.0%
15.0%
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07

21d Horizon



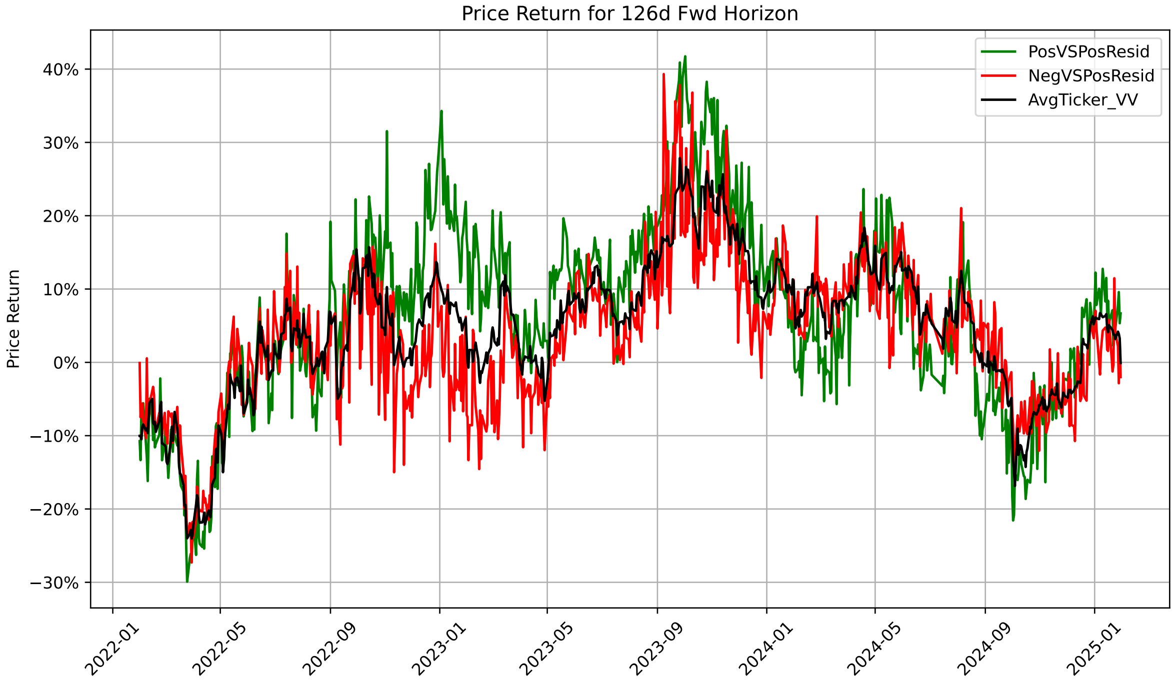
Price Return for 21d Fwd Horizon
Price Return
20.0%
10.0%
0.0%
−10.0%
−20.0%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
PosVSPosResid
NegVSPosResid
AvgTicker_VV

63d Horizon

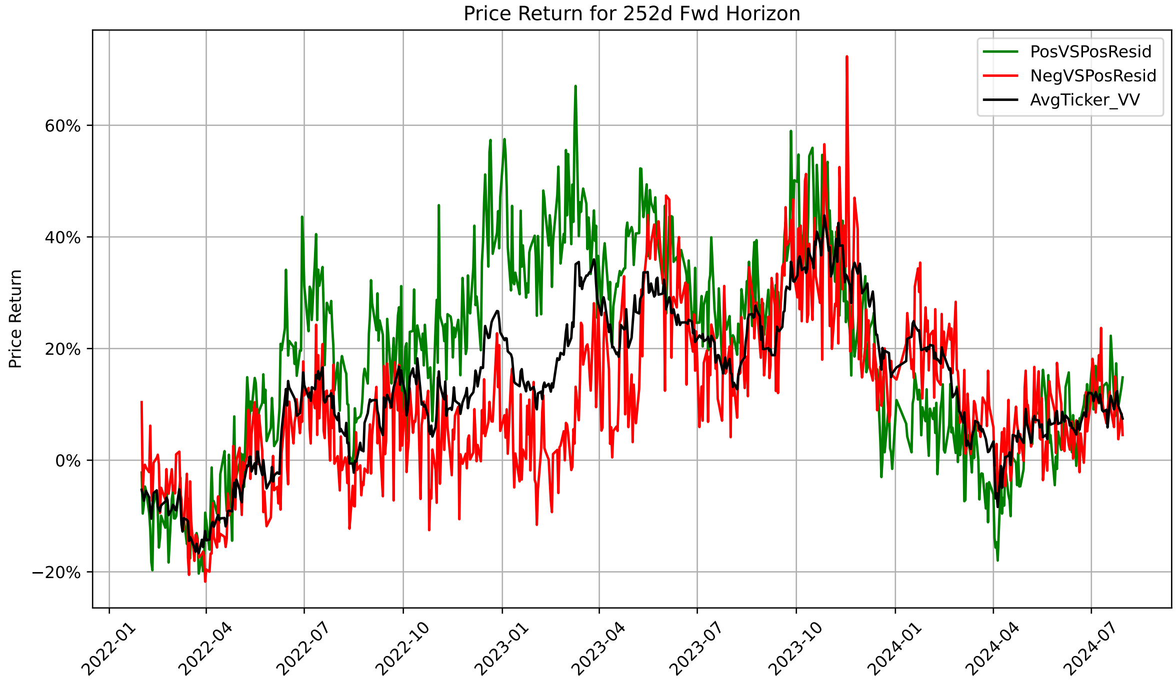


Price Return for 63d Fwd Horizon
PosVSPosResid
NegVSPosResid
AvgTicker_VV
Price Return
40%
30%
20%
10%
0%
−10%
−20%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05

126d Horizon

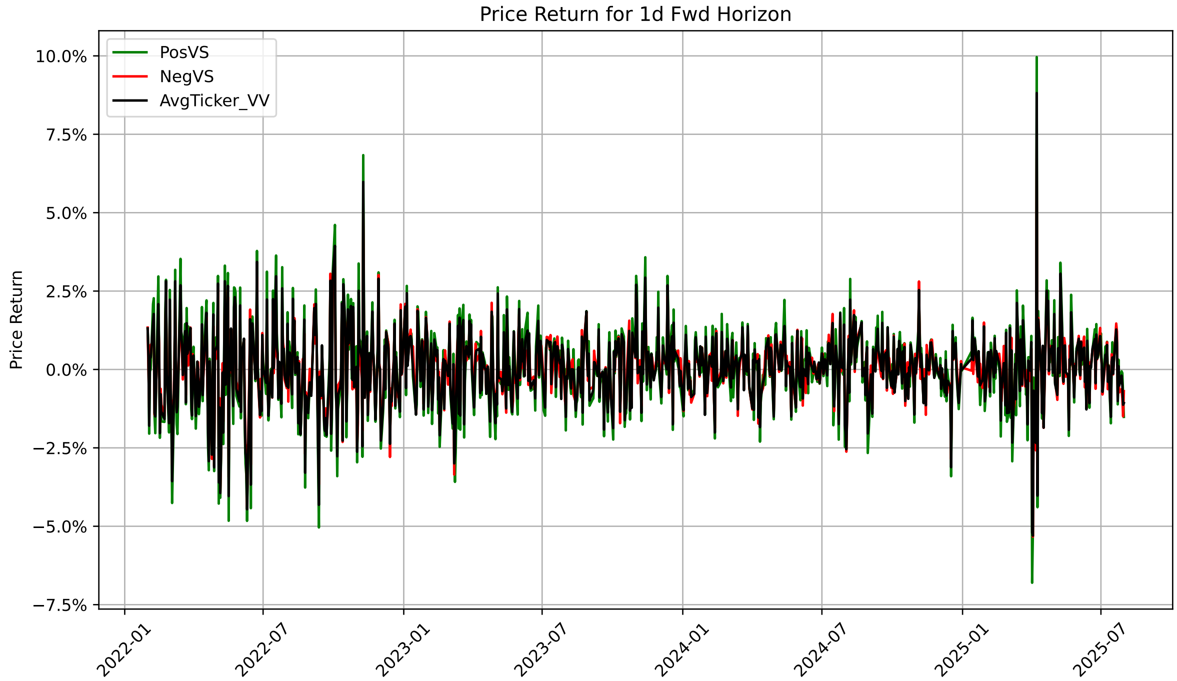


252d Horizon

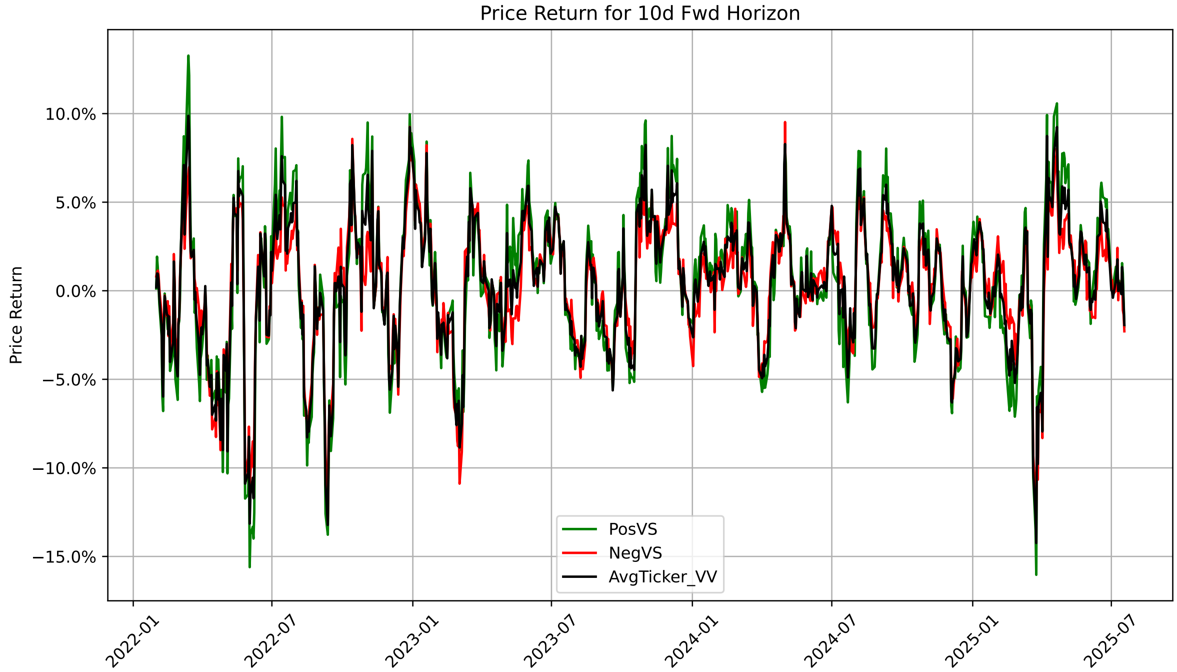


Positive vs Negative V-Scores

1d Horizon

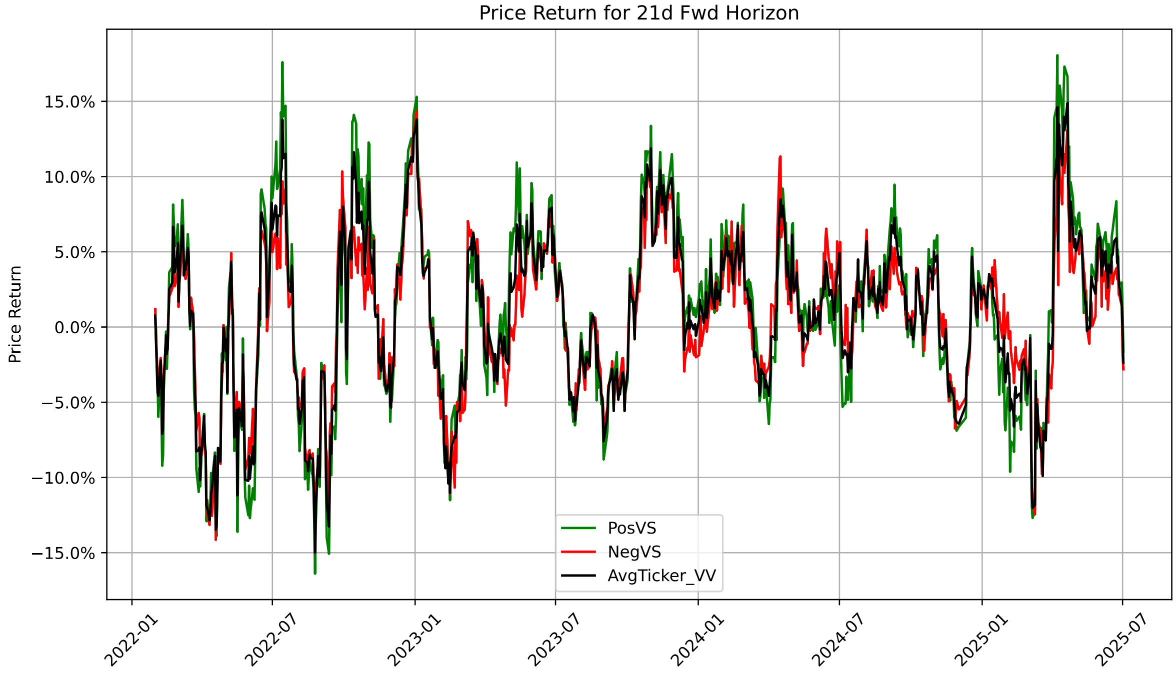


10d Horizon

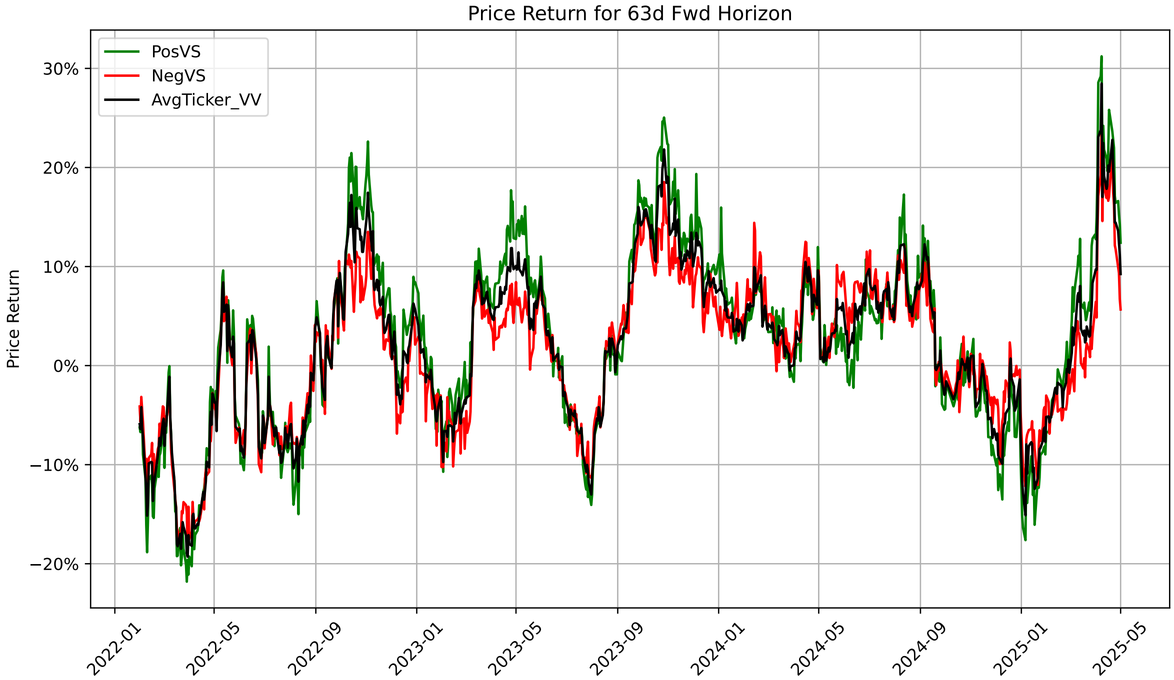


Price Return for 10d Fwd Horizon
Price Return
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
PosVS
NegVS
AvgTicker_VV

21d Horizon

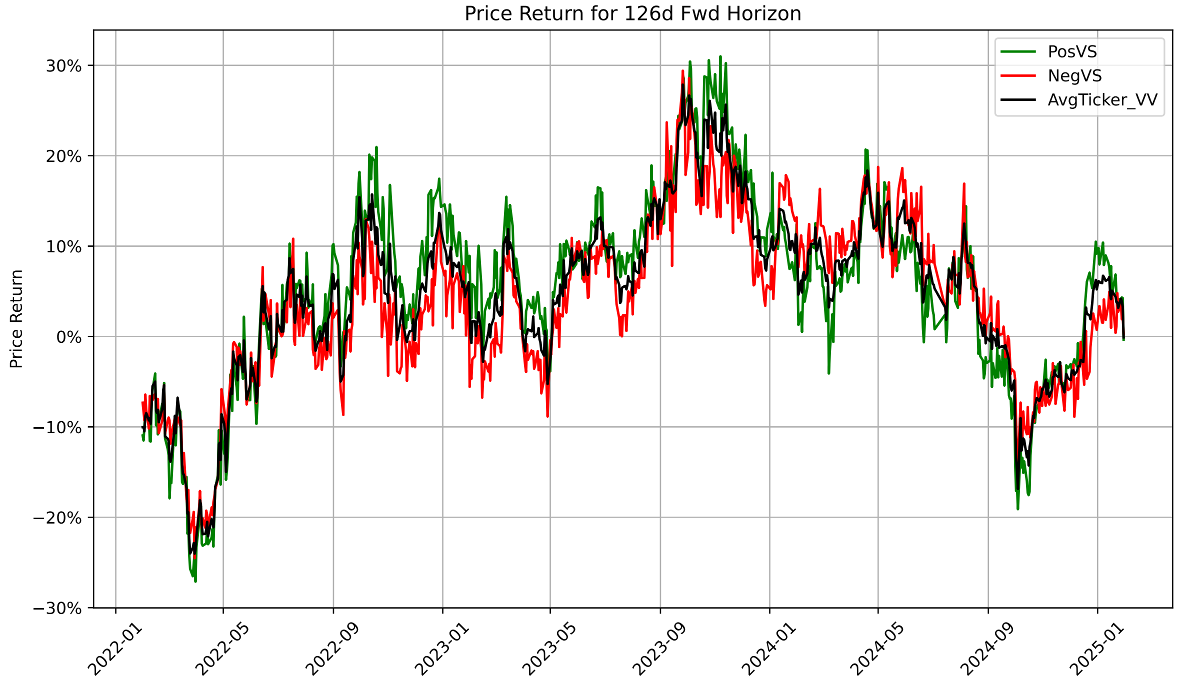

Price Return for 21d Fwd Horizon
Price Return
15.0%
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
PosVS
NegVS
AvgTicker_VV

63d Horizon

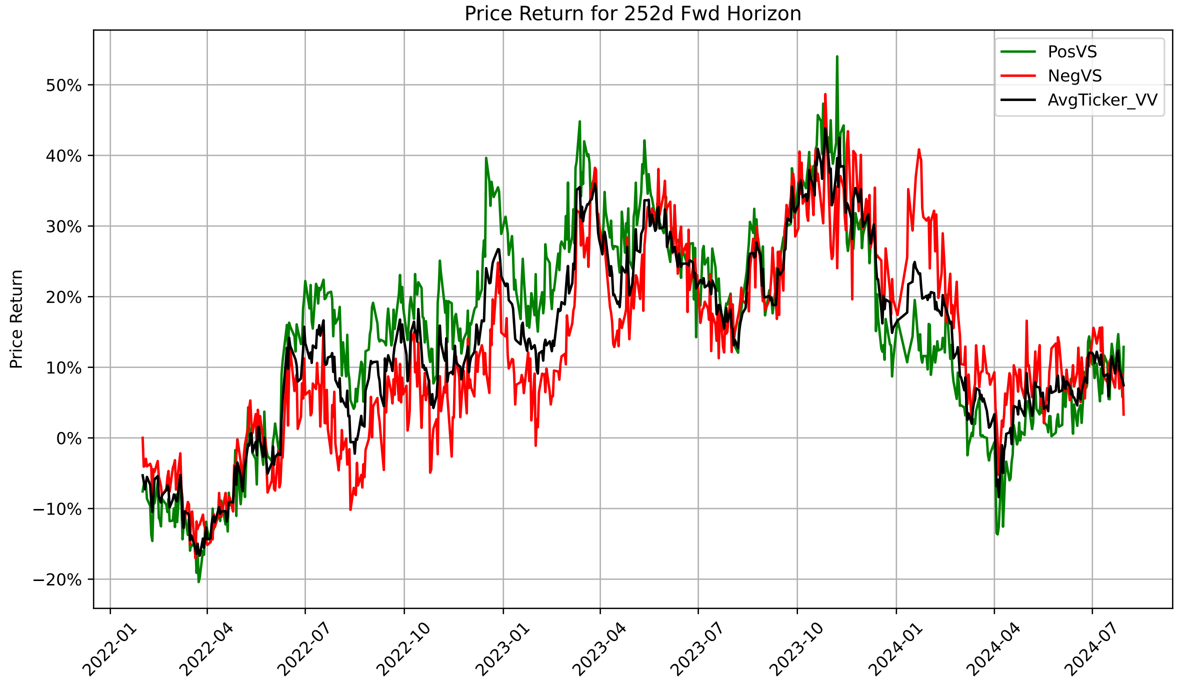


Price Return for 63d Fwd Horizon
PosVS
NegVS
AvgTicker_VV
Price Return
30%
20%
10%
0%
−10%
−20%
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05

126d Horizon

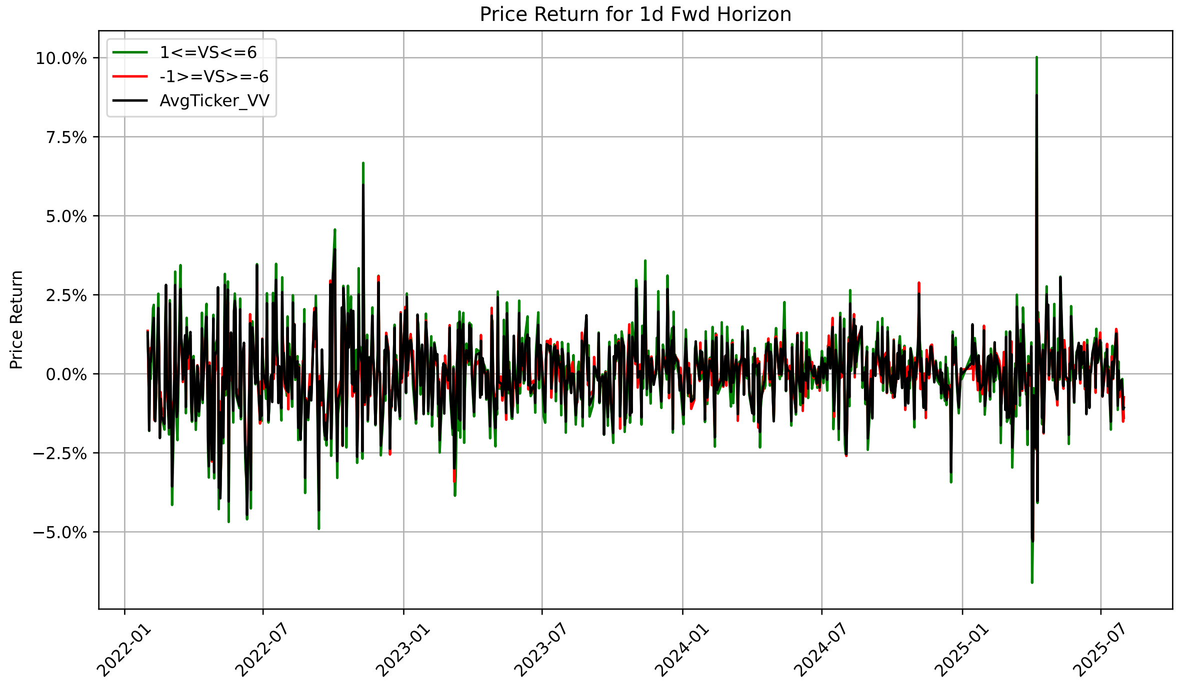


252d Horizon

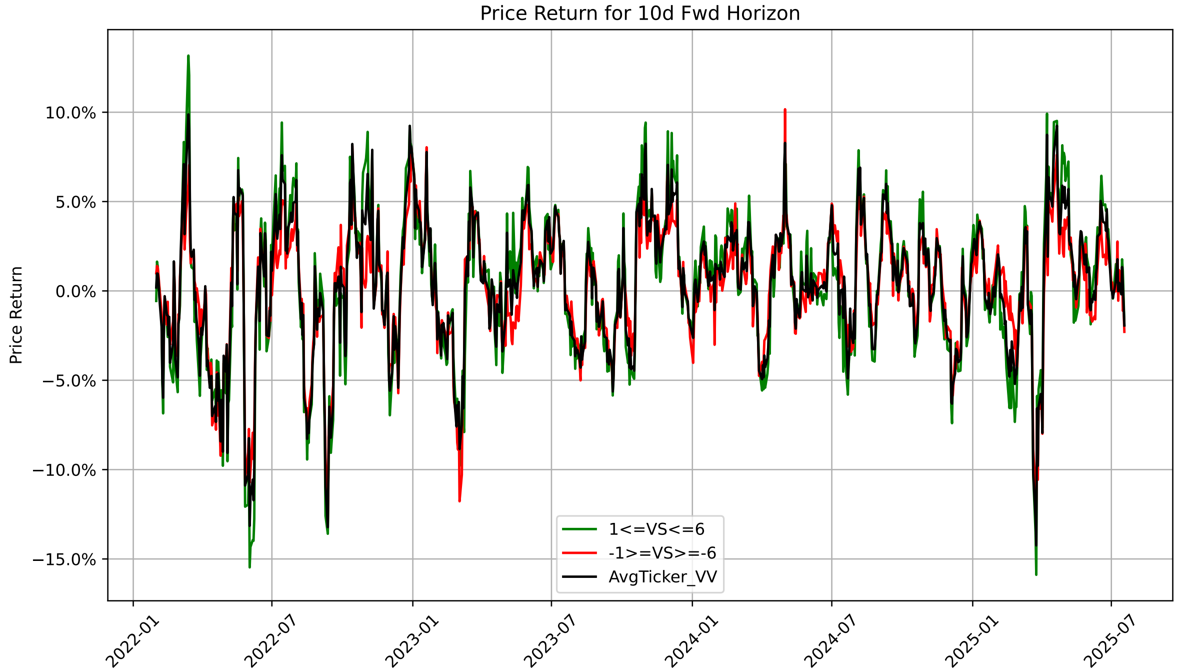


1<=VS<=6 vs -1>=VS>=-6 V-Scores

1d Horizon

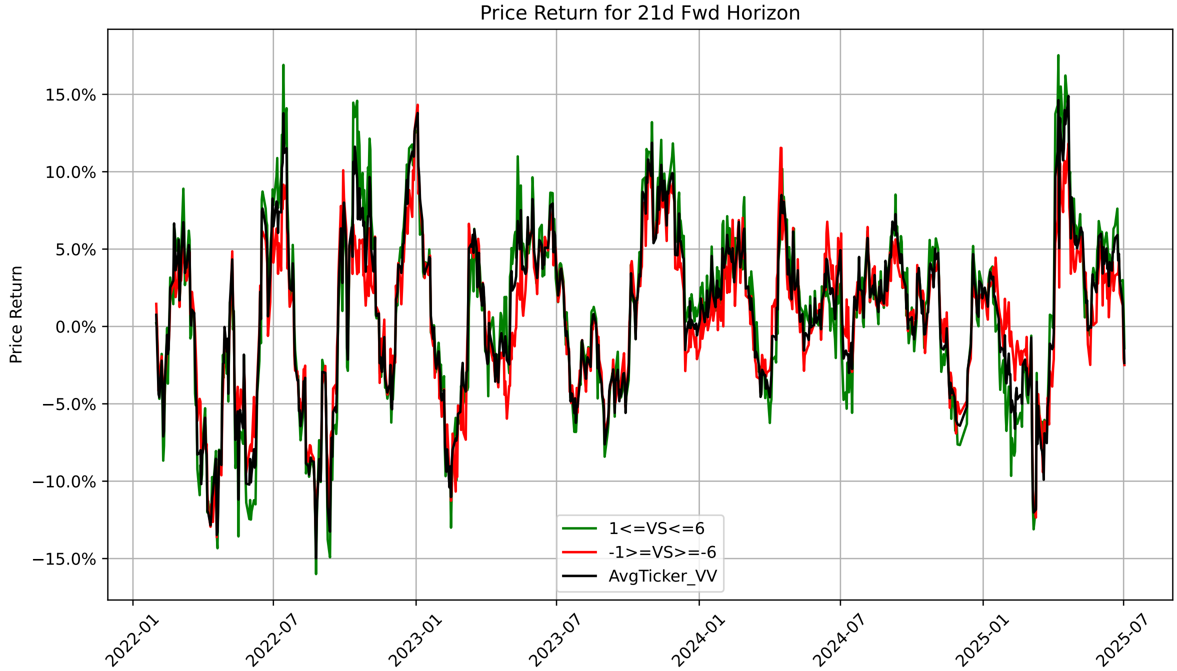


10d Horizon



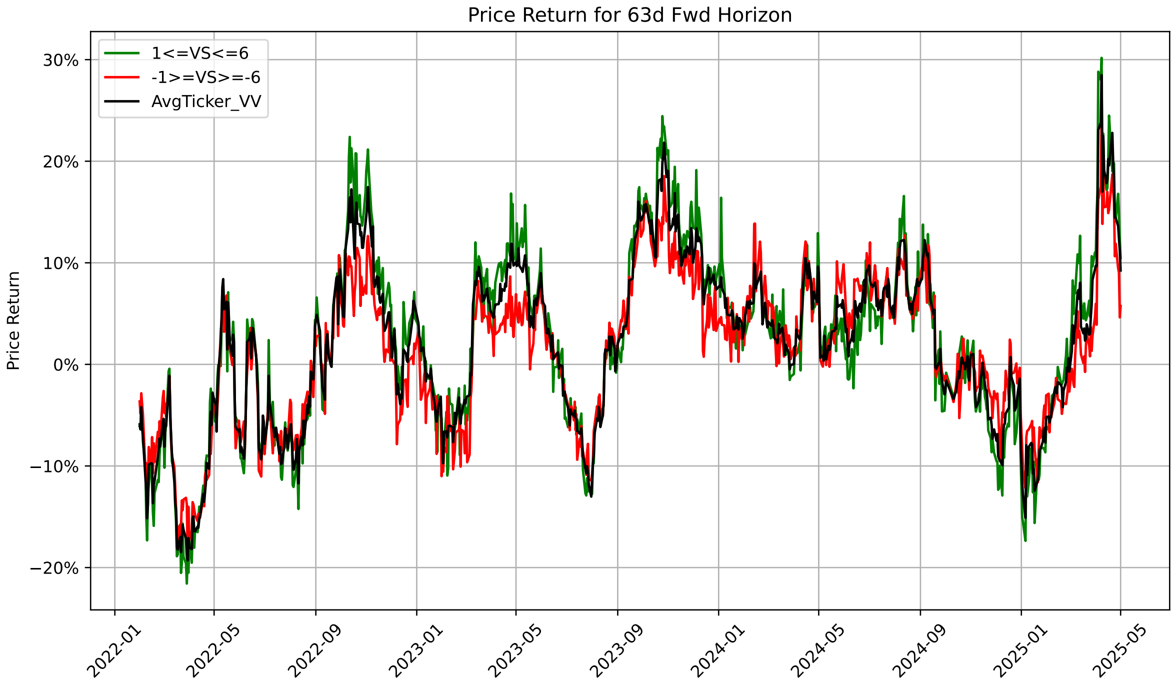
Price Return for 10d Fwd Horizon
Price Return
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
1<=VS<=6
-1>=VS>=-6
AvgTicker_VV

21d Horizon

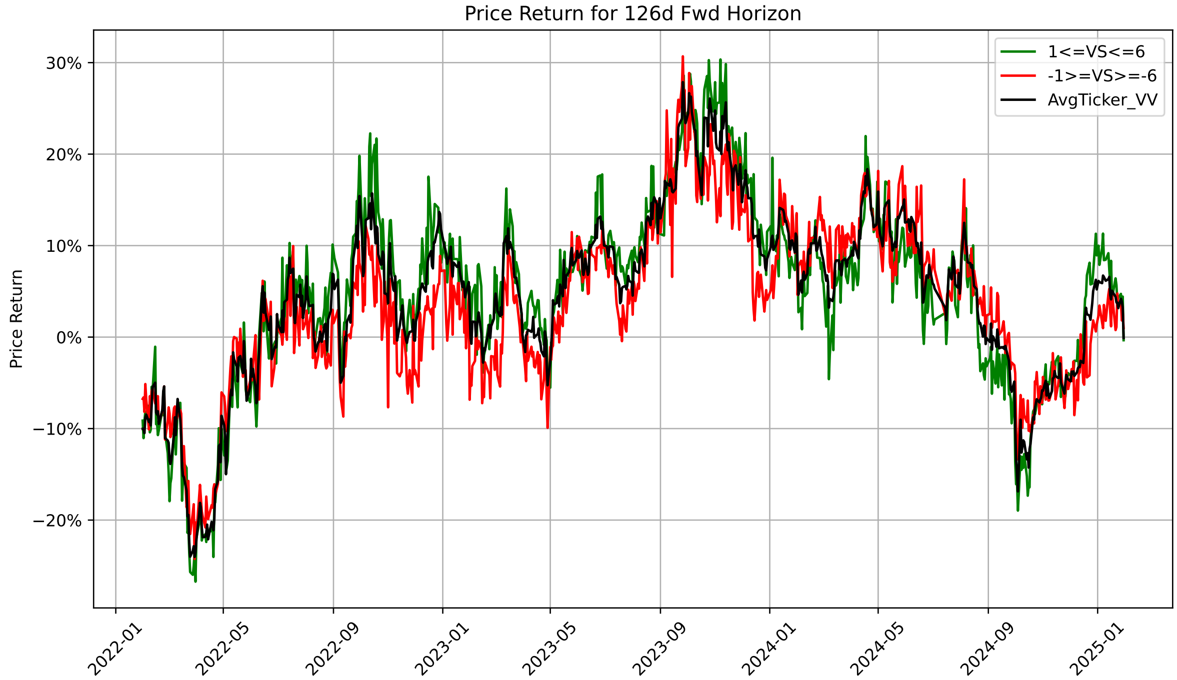


Price Return for 21d Fwd Horizon
Price Return
15.0%
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
1<=VS<=6
-1>=VS>=-6
AvgTicker_VV
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07

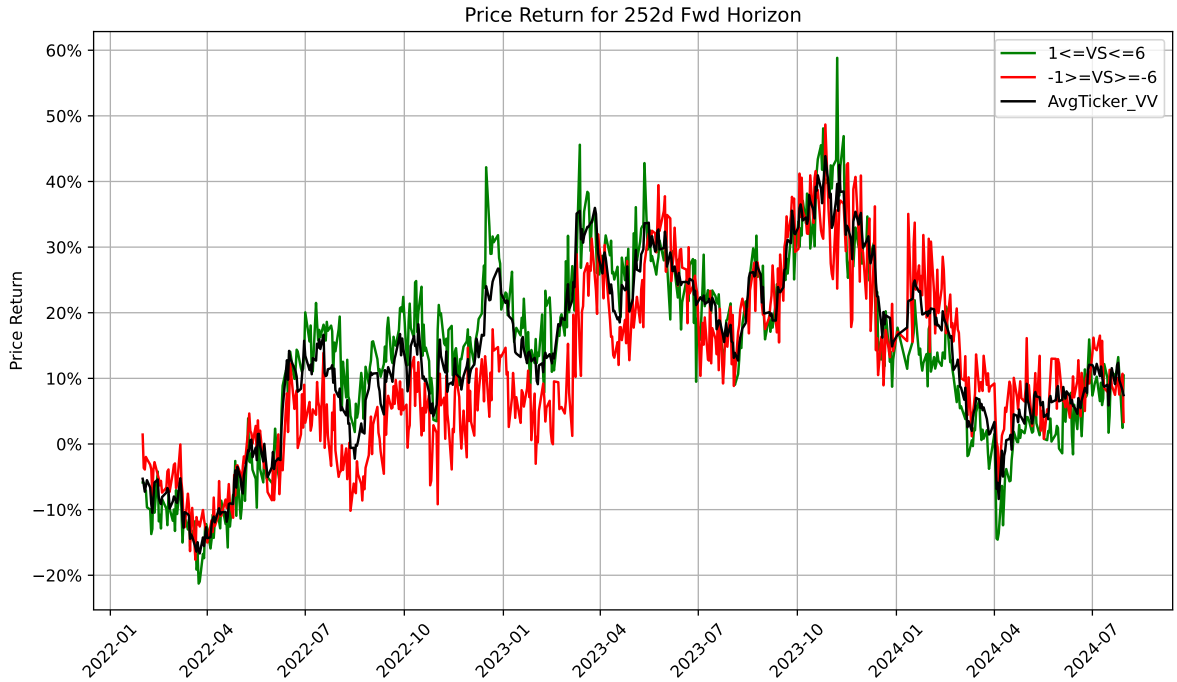
63d Horizon


Price Return for 63d Fwd Horizon
1<=VS<=6
-1>=VS>=-6
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

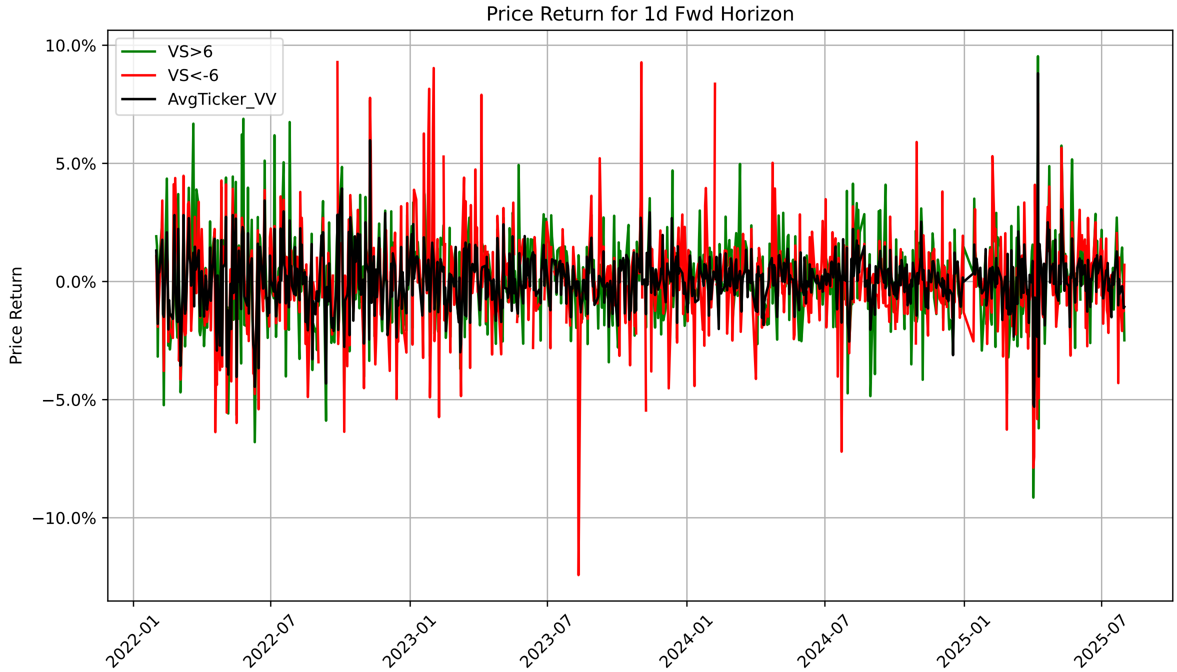


252d Horizon

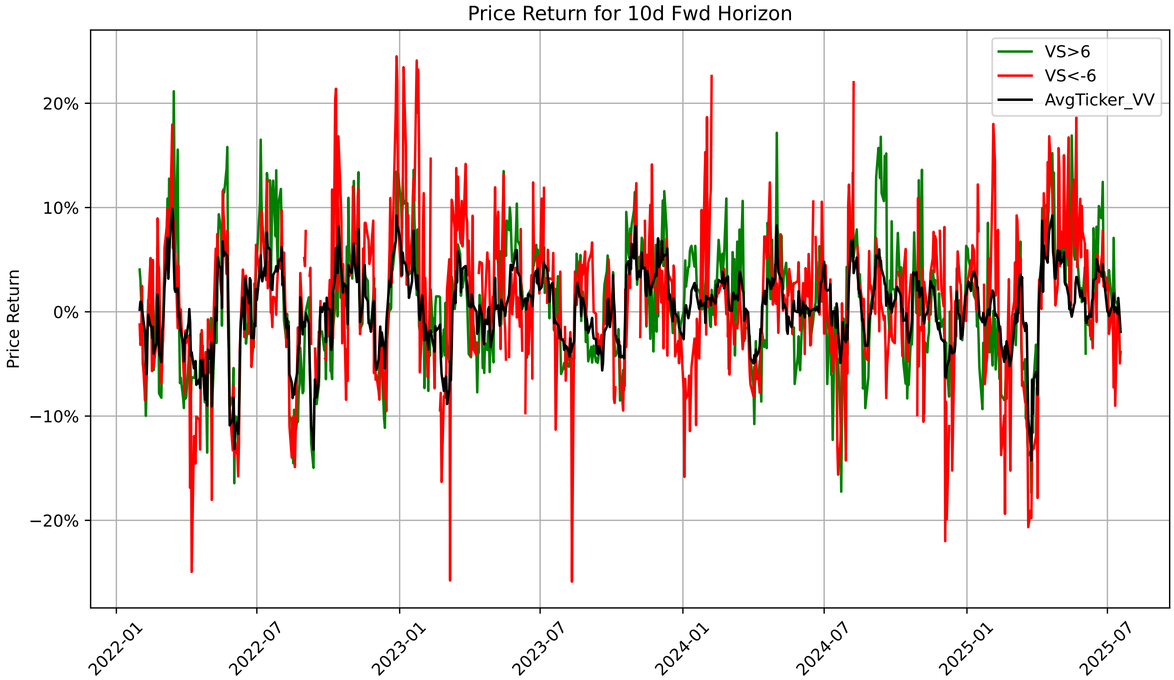


VS $>$ 6 vs VS $<$ -6

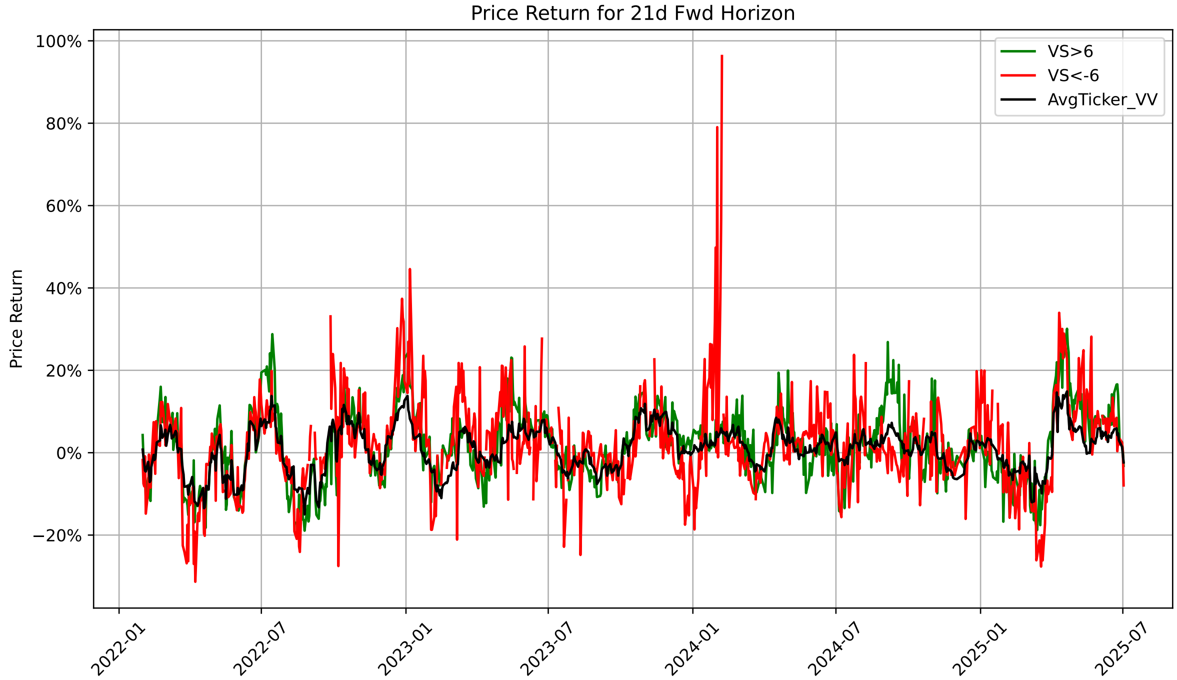
1d Horizon



10d Horizon

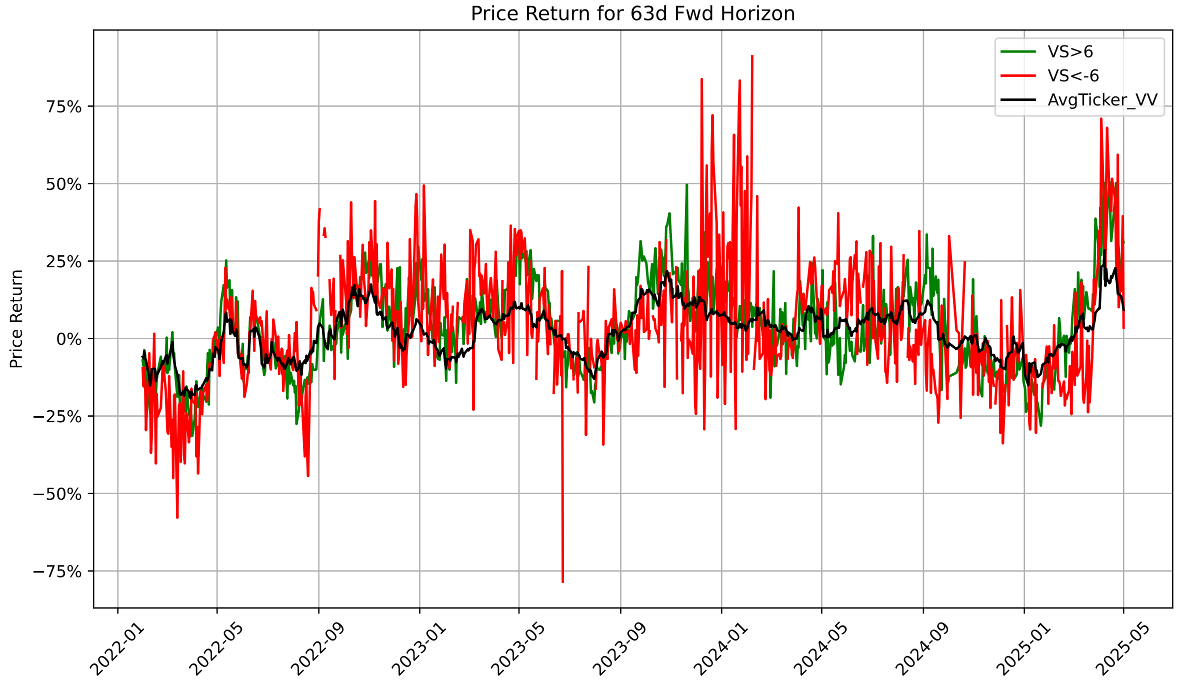

Price Return for 10d Fwd Horizon
VS>6
VS<-6
AvgTicker_VV
Price Return
20%
10%
0%
−10%
−20%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07

21d Horizon

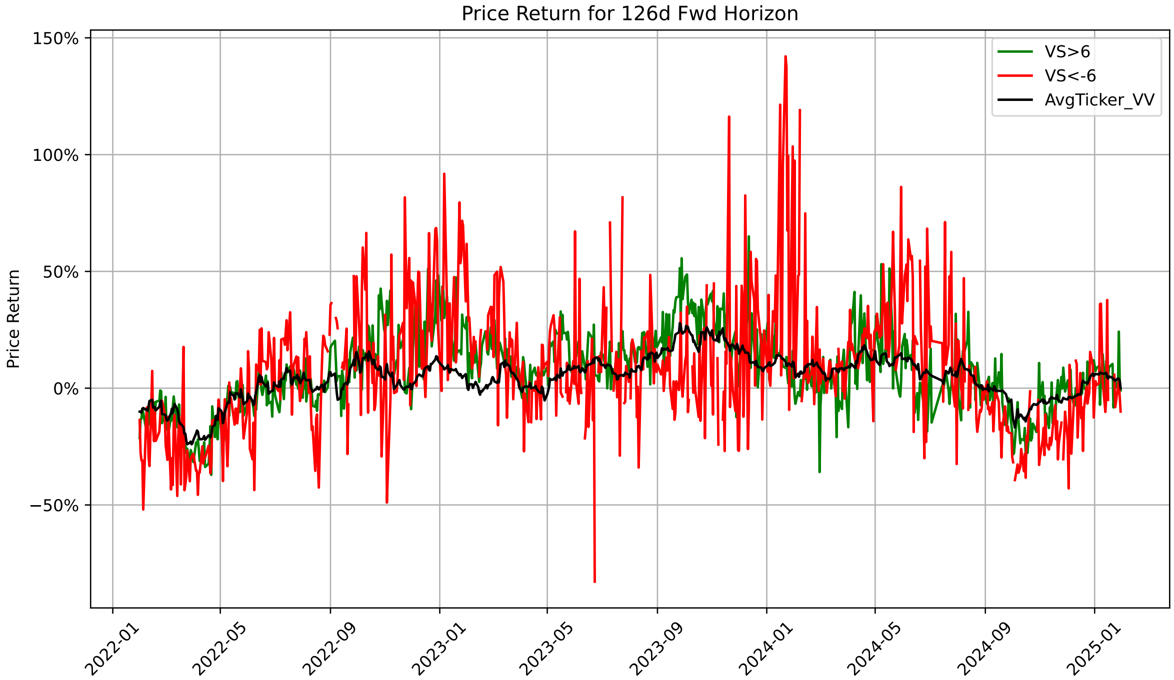


Price Return for 21d Fwd Horizon
VS>6
VS<-6
AvgTicker_VV
Price Return
100%
80%
60%
40%
20%
0%
−20%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07

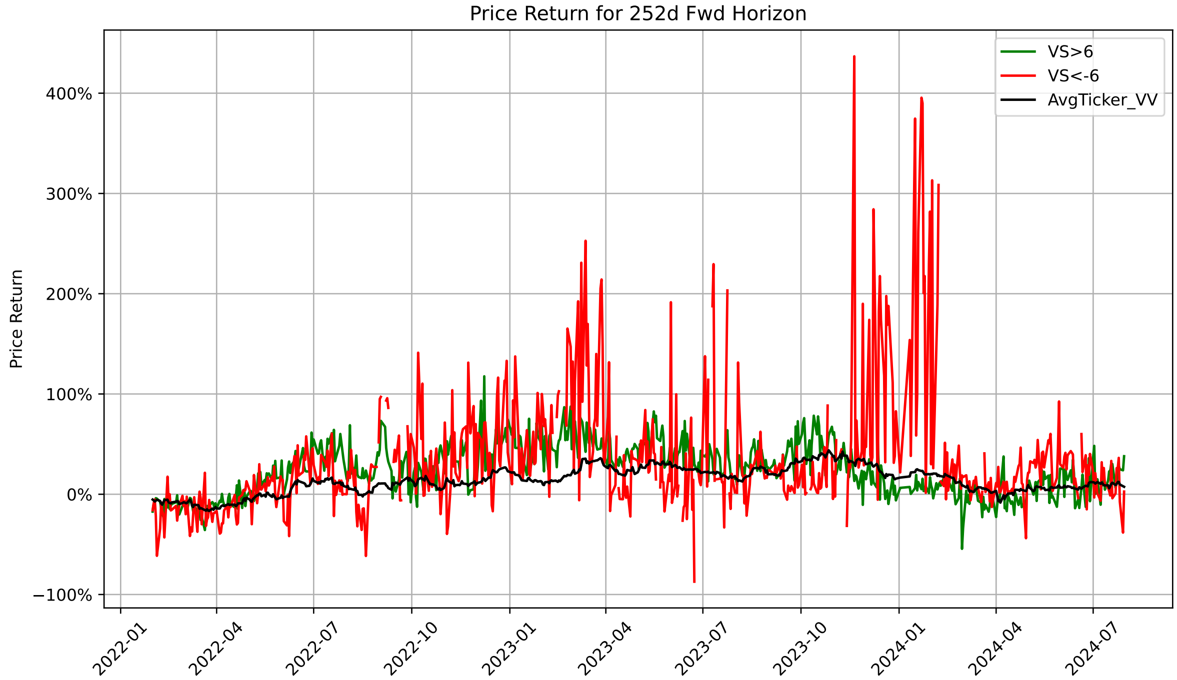
63d Horizon


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

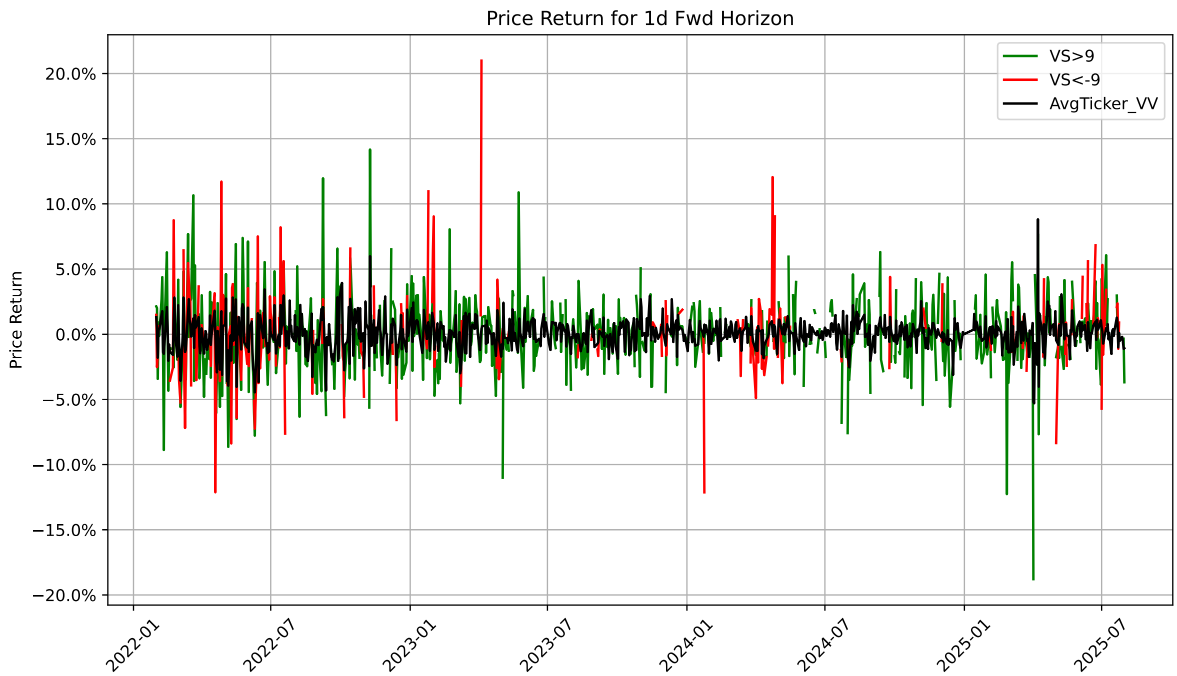


252d Horizon

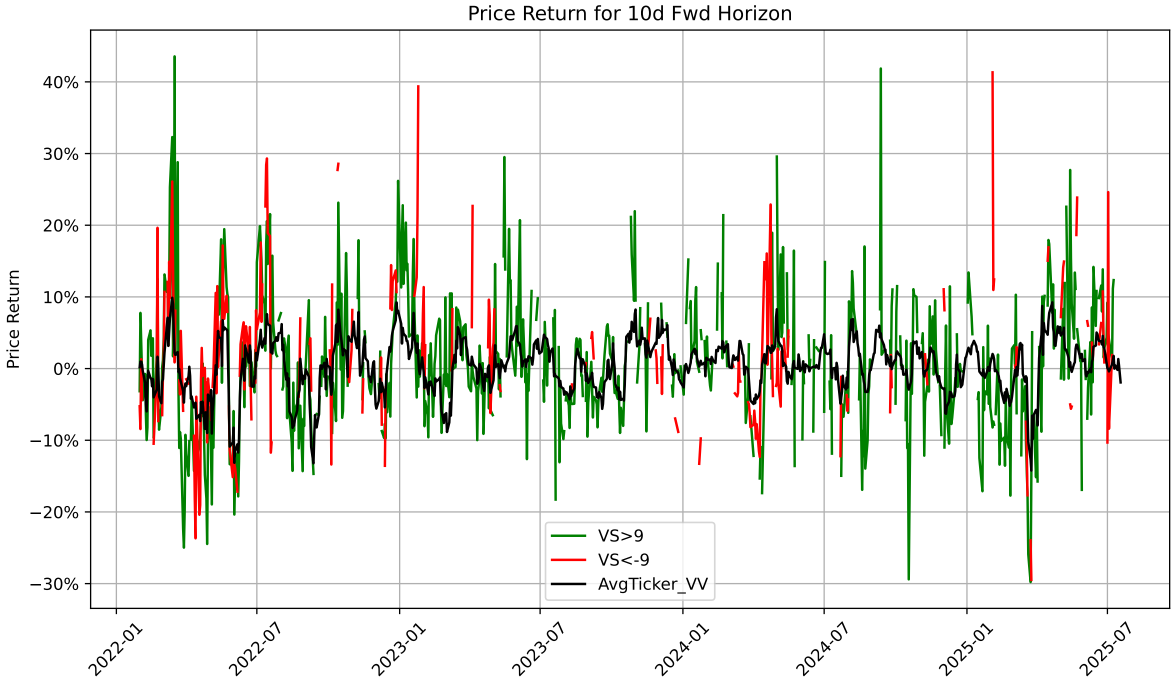


VS > 9 vs VS < -9

1d Horizon

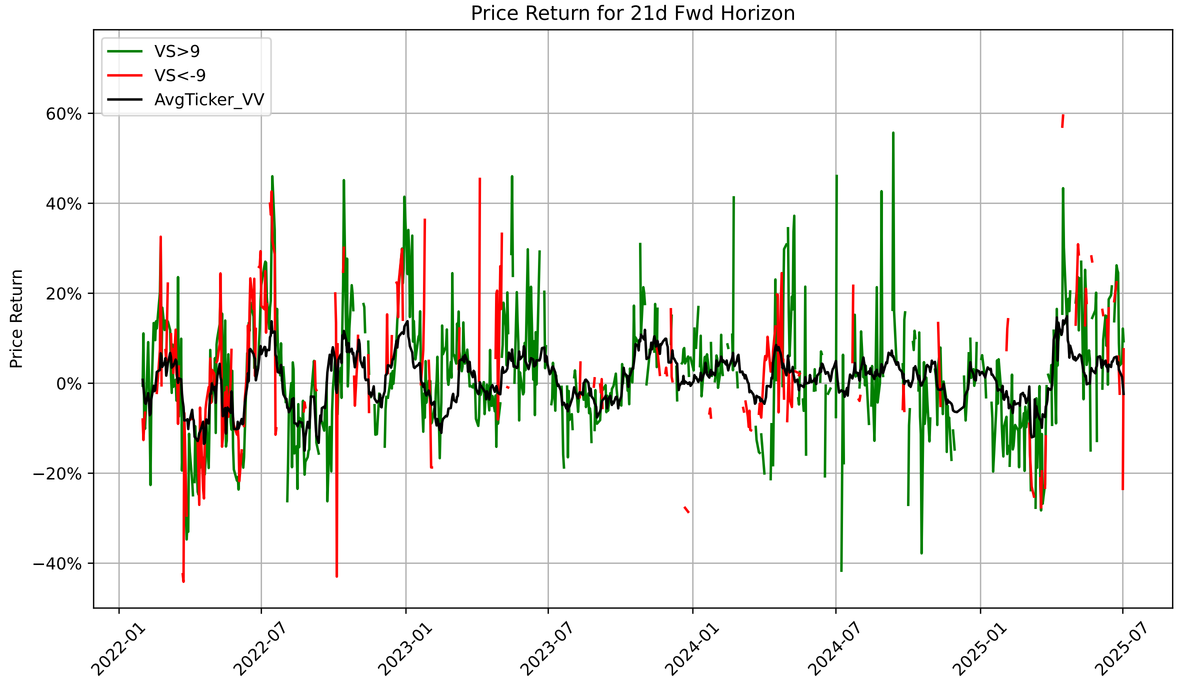


10d Horizon



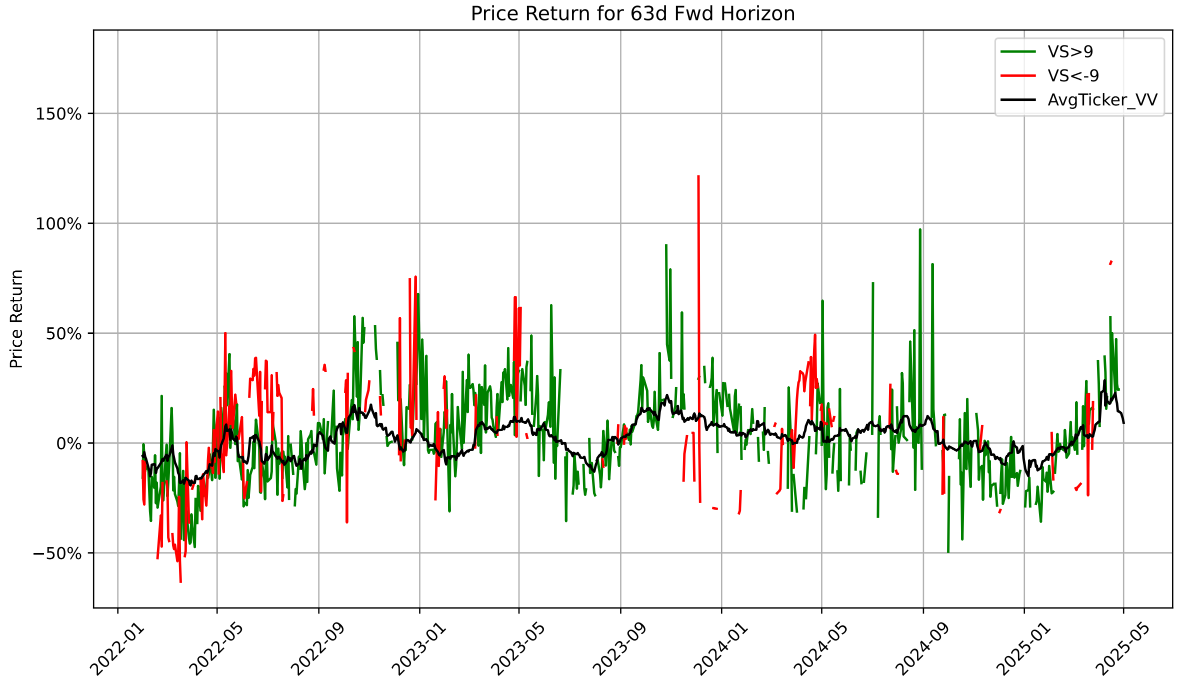
Price Return for 10d Fwd Horizon
Price Return
40%
30%
20%
10%
0%
−10%
−20%
−30%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
VS>9
VS<-9
AvgTicker_VV

21d Horizon



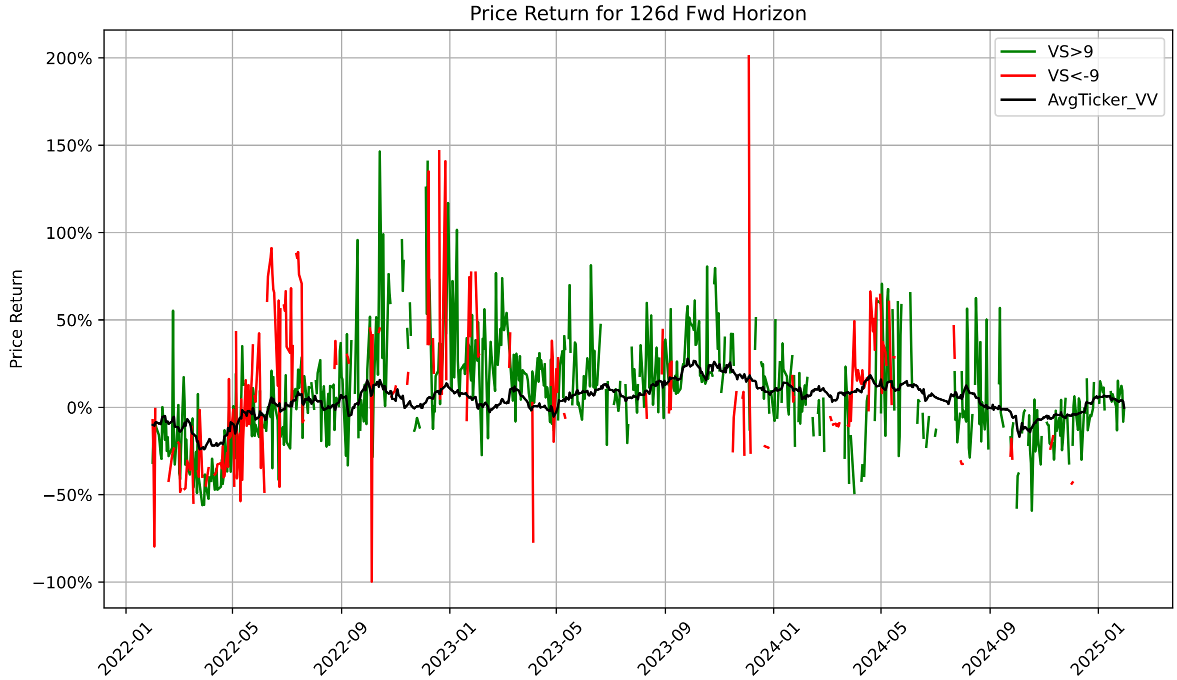
Price Return for 21d Fwd Horizon
VS>9
VS<-9
AvgTicker_VV
Price Return
60%
40%
20%
0%
−20%
−40%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07

63d Horizon

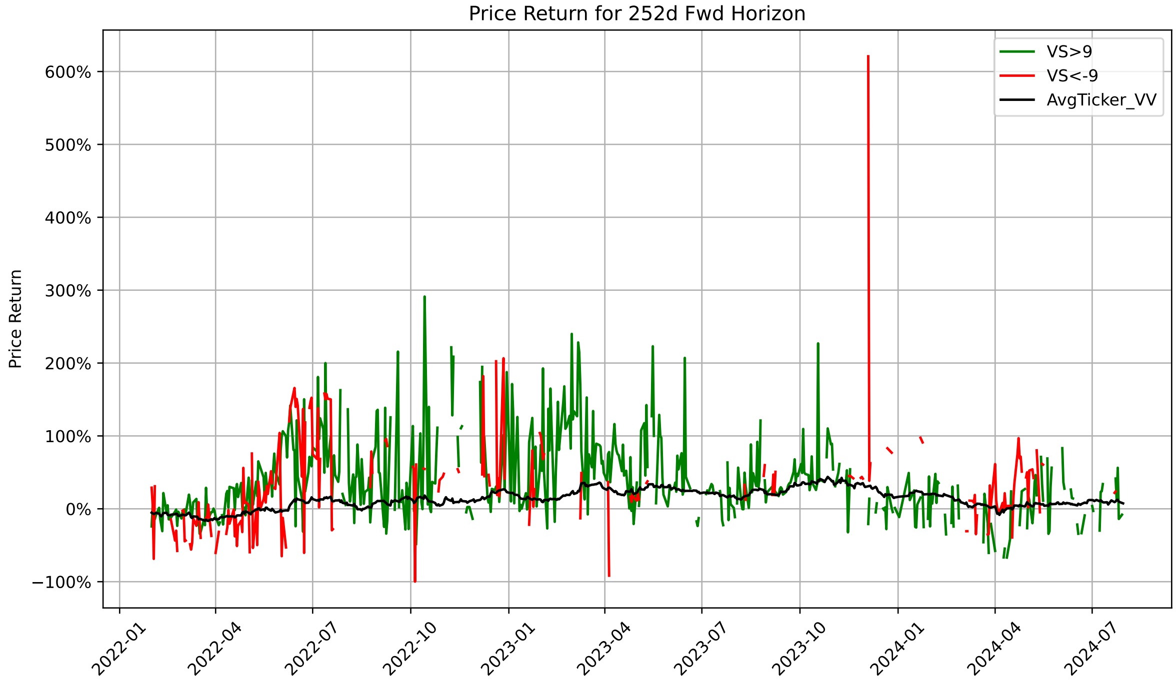


Price Return for 63d Fwd Horizon
VS>9
VS<-9
AvgTicker_VV
150%
100%
50%
0%
−50%
Price Return
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05

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 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	NVDA	0.27%	646.0	MSTR	0.72%	141.0
1	GBTC	0.82%	132.0	SBUX	0.37%	173.0
1	AMC	0.47%	192.0	VST	0.24%	218.0
1	ETRN	0.85%	97.0	KALU	0.22%	234.0
1	X	0.24%	334.0	ORLY	0.32%	163.0
1	AVGO	0.3%	259.0	GBTC	0.63%	80.0
1	ON	0.19%	377.0	LEN	0.81%	57.0
1	VST	0.34%	214.0	WFC	0.15%	297.0
1	CCL	0.48%	140.0	ORCL	0.46%	97.0
1	TDG	0.18%	343.0	FITB	0.21%	206.0
1	ORCL	0.15%	371.0	KEY	0.22%	195.0
1	AMAT	0.1%	546.0	TEVA	0.36%	113.0
1	INTU	0.34%	160.0	FIS	0.21%	186.0
1	AA	0.28%	193.0	WYNN	0.24%	161.0
1	CZR	0.24%	213.0	BAC	0.18%	213.0
1	PWR	0.15%	325.0	SNY	0.17%	225.0

1	ACGL	0.24%	185.0	CCL	0.29%	132.0
1	WYNN	0.44%	102.0	RIO	0.16%	224.0
1	VFC	0.29%	153.0	LW	0.12%	293.0
1	JPM	0.24%	181.0	MS	0.96%	36.0
1	TEVA	0.26%	164.0	NVS	0.13%	263.0
1	DHI	0.11%	378.0	B	0.1%	317.0
1	CYH	0.17%	242.0	TRGP	0.32%	105.0
1	PHM	0.11%	363.0	PCG	0.18%	179.0
1	MS	0.12%	337.0	IRM	0.22%	142.0
1	AAPL	0.2%	189.0	CSTM	0.37%	77.0
1	COST	0.18%	189.0	LVS	0.17%	165.0
1	BHC	0.13%	252.0	CDNS	0.21%	130.0
1	FCX	0.18%	178.0	GME	0.21%	126.0
1	VNO	0.17%	191.0	AMD	0.38%	68.0

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 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	2.41%	655.0	MSTR	4.73%	126.0
10	VST	6.69%	199.0	VST	2.57%	213.0
10	X	3.81%	331.0	CDNS	2.51%	131.0
10	AVGO	3.8%	257.0	NFLX	2.55%	117.0
10	GBTC	6.7%	121.0	HSBC	0.71%	405.0
10	ETRN	8.54%	85.0	AVGO	3.05%	91.0
10	PWR	1.96%	317.0	META	1.69%	154.0
10	TEVA	3.47%	165.0	SLV	0.8%	313.0
10	TDG	1.58%	321.0	TRGP	2.08%	104.0
10	ON	1.36%	343.0	NVS	0.82%	262.0
10	AMAT	0.84%	547.0	WYNN	1.26%	168.0
10	PHM	1.13%	370.0	AMD	3.16%	67.0
10	COST	1.99%	193.0	MSI	0.97%	216.0
10	INTU	2.48%	148.0	GWW	1.21%	171.0
10	CDNS	1.42%	254.0	QCOM	2.29%	90.0
10	WYNN	2.52%	136.0	PWR	2.56%	80.0
10	CCL	2.24%	146.0	ETRN	1.93%	104.0
10	CMG	1.09%	295.0	GE	1.44%	137.0
10	ORCL	0.81%	379.0	GS	0.97%	200.0
10	CZR	1.3%	230.0	TEVA	1.64%	117.0
10	AMC	1.47%	203.0	UNH	1.79%	107.0
10	DHI	0.79%	374.0	IRM	1.26%	143.0
10	TRGP	2.38%	118.0	ABBV	0.54%	329.0
10	GE	1.7%	165.0	BAC	0.83%	214.0
10	JPM	1.46%	186.0	AZN	1.3%	135.0
10	LLY	2.04%	131.0	THC	3.27%	53.0
10	ACGL	1.41%	183.0	GBTC	2.09%	83.0
10	MSFT	1.28%	186.0	SBUX	0.99%	169.0
10	FCX	1.27%	178.0	LW	0.58%	286.0
10	EXPE	6.97%	31.0	MS	4.7%	35.0

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 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	5.72%	657.0	MSTR	10.33%	136.0
21	X	9.49%	309.0	VST	5.29%	210.0
21	VST	12.56%	185.0	HSBC	1.72%	396.0
21	AVGO	7.33%	243.0	META	3.93%	155.0
21	ETRN	18.24%	88.0	CDNS	4.16%	138.0
21	GBTC	11.29%	128.0	TSLA	3.13%	181.0
21	TEVA	7.6%	158.0	AVGO	5.74%	92.0
21	PWR	3.56%	311.0	NVS	1.98%	261.0
21	TDG	3.51%	311.0	GBTC	5.71%	90.0
21	PHM	2.59%	377.0	NFLX	4.23%	115.0
21	MU	2.83%	309.0	TRGP	4.63%	102.0
21	AMAT	1.5%	539.0	LUMN	5.33%	88.0
21	ORCL	2.14%	366.0	IRM	3.14%	144.0
21	CMG	2.54%	290.0	GILD	1.39%	315.0
21	GE	4.08%	176.0	BAC	2.05%	212.0
21	ON	1.95%	341.0	GWW	2.57%	169.0
21	GOOGL	1.09%	563.0	AMZN	1.88%	228.0
21	LLY	4.31%	137.0	WFC	1.42%	293.0
21	INTU	3.92%	145.0	MSI	1.98%	207.0
21	CDNS	2.67%	212.0	GNRC	1.89%	214.0
21	CCL	3.82%	143.0	ETRN	3.99%	95.0
21	JPM	3.07%	174.0	LW	1.32%	288.0
21	MSFT	2.87%	181.0	SLV	1.2%	314.0
21	AMD	1.38%	372.0	ABBV	1.18%	319.0
21	MS	1.32%	373.0	WYNN	2.19%	162.0
21	COST	2.53%	195.0	GS	1.7%	200.0
21	AZO	2.36%	200.0	THC	6.2%	53.0
21	FCX	2.59%	173.0	CAH	2.67%	123.0
21	LVS	4.43%	100.0	MSFT	2.23%	146.0
21	QQQ	0.92%	474.0	AZN	2.5%	127.0

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 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	17.78%	616.0	VST	17.32%	211.0
63	VST	27.8%	171.0	MSTR	22.61%	136.0
63	PHM	10.19%	364.0	HSBC	6.52%	377.0
63	AVGO	14.96%	233.0	TSLA	13.92%	169.0
63	ETRN	41.29%	84.0	META	14.15%	153.0
63	ORCL	9.4%	357.0	GBTC	24.23%	86.0
63	AMAT	6.02%	557.0	GME	16.91%	103.0
63	X	12.55%	258.0	GILD	5.34%	314.0
63	GE	18.47%	170.0	NFLX	14.04%	119.0
63	GBTC	20.97%	138.0	HCA	7.12%	210.0
63	TDG	8.16%	325.0	AVGO	16.48%	87.0
63	AMD	6.52%	372.0	CCL	10.19%	138.0
63	CMG	7.46%	301.0	GS	6.46%	201.0
63	LLY	15.25%	142.0	TMUS	4.02%	318.0
63	VNO	8.99%	217.0	POST	3.66%	346.0
63	QQQ	3.77%	495.0	BAC	6.07%	202.0
63	PWR	6.16%	296.0	WFC	4.27%	285.0
63	THC	5.13%	324.0	CAH	9.07%	122.0
63	AZO	6.8%	225.0	TRGP	10.89%	101.0
63	MSFT	7.93%	191.0	NVS	4.41%	249.0
63	GOOGL	2.86%	527.0	CDNS	8.45%	125.0
63	LVS	15.05%	99.0	PWR	16.45%	63.0
63	MU	4.62%	296.0	GWW	6.38%	157.0
63	DHI	3.76%	353.0	TEVA	8.46%	112.0
63	WDC	15.0%	87.0	GE	6.84%	135.0
63	ON	3.86%	335.0	ISRG	5.28%	174.0
63	COST	5.97%	209.0	MSI	4.67%	183.0
63	TEVA	8.77%	138.0	ACGL	5.54%	140.0
63	JPM	10.3%	117.0	ORLY	4.54%	146.0
63	CDNS	6.72%	175.0	MSFT	4.69%	141.0

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

Period examined: All model dates from 2022-01-31 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	44.93%	587.0	MSTR	94.61%	132.0
126	AMAT	14.97%	533.0	VST	34.38%	214.0
126	VST	57.9%	133.0	META	33.0%	143.0
126	TDG	20.78%	306.0	GBTC	57.0%	82.0
126	PHM	19.35%	306.0	HSBC	12.41%	353.0
126	ORCL	16.23%	326.0	NFLX	33.12%	115.0
126	QQQ	10.92%	475.0	TMUS	10.03%	315.0
126	AMD	14.12%	364.0	GILD	10.44%	297.0
126	VNO	21.33%	222.0	WFC	10.79%	282.0
126	GE	34.92%	135.0	AVGO	32.41%	85.0
126	PWR	14.89%	305.0	GE	20.13%	133.0
126	GBTC	41.31%	109.0	ISRG	16.53%	161.0
126	MU	13.7%	302.0	HCA	13.87%	183.0
126	LLY	23.2%	174.0	GS	12.33%	201.0
126	THC	14.49%	274.0	ACGL	17.69%	139.0
126	CMG	13.67%	281.0	SLV	8.31%	292.0
126	DHI	10.21%	346.0	CAH	19.64%	123.0
126	AVGO	17.75%	194.0	GWW	15.69%	154.0
126	ETRN	39.61%	81.0	POST	7.76%	310.0
126	AZO	12.07%	250.0	CCL	19.58%	115.0
126	MS	7.76%	384.0	GME	21.66%	102.0
126	MSFT	14.39%	198.0	MSI	12.28%	169.0
126	X	12.65%	215.0	TRGP	19.39%	99.0
126	COST	12.23%	218.0	TSLA	9.86%	149.0
126	ON	7.6%	350.0	CDNS	12.54%	117.0
126	LVS	28.24%	87.0	NVS	6.38%	224.0
126	CDNS	14.55%	162.0	TEVA	12.66%	112.0
126	GOOGL	4.84%	478.0	ORCL	14.69%	96.0
126	TEVA	17.13%	125.0	GLD	6.61%	212.0
126	CAH	14.45%	142.0	AMZN	7.33%	188.0

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

Period examined: All model dates from 2022-01-31 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	147.26%	491.0	MSTR	259.23%	133.0
252	GBTC	182.49%	108.0	VST	119.89%	212.0
252	AMAT	32.02%	463.0	META	80.68%	128.0
252	PHM	63.53%	228.0	GBTC	121.17%	79.0
252	AMD	37.44%	347.0	ACGL	50.67%	134.0
252	QQQ	25.47%	438.0	AVGO	80.49%	84.0
252	PWR	38.72%	282.0	HSBC	25.41%	265.0
252	VNO	51.42%	210.0	TMUS	21.95%	304.0
252	ORCL	39.48%	271.0	NFLX	70.8%	92.0
252	LLY	61.4%	169.0	GE	52.82%	112.0
252	TDG	42.67%	237.0	WFC	24.52%	233.0
252	THC	56.67%	172.0	ISRG	39.89%	131.0
252	GE	71.53%	124.0	GWW	33.15%	149.0
252	DHI	27.26%	278.0	GS	26.9%	182.0
252	GOOGL	18.06%	410.0	POST	16.27%	287.0
252	MSFT	34.16%	201.0	MSI	30.29%	154.0
252	ON	20.77%	315.0	SLV	19.6%	228.0
252	CMG	31.04%	202.0	TRGP	46.83%	92.0
252	VST	92.07%	62.0	CAH	34.99%	118.0
252	X	27.46%	200.0	ORCL	43.7%	93.0
252	CAH	39.73%	120.0	ADBE	25.89%	148.0
252	AZO	19.9%	235.0	GILD	15.32%	231.0
252	COST	25.84%	174.0	CCL	36.82%	96.0
252	MS	15.48%	290.0	HCA	21.86%	161.0
252	ETRN	59.05%	76.0	JPM	29.45%	116.0
252	LEN	21.44%	208.0	AMZN	21.73%	152.0
252	MU	16.8%	232.0	IRM	26.0%	123.0
252	HLT	25.31%	138.0	GLD	16.61%	190.0
252	CPRT	27.62%	123.0	CDNS	36.43%	79.0
252	TEVA	29.03%	110.0	TEVA	35.94%	78.0

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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AVGO	0.56%	139.0	TSLA	0.71%	78.0
1	ORCL	0.43%	146.0	SBUX	0.57%	69.0
1	VST	0.33%	154.0	GILD	0.39%	91.0
1	GBTC	1.04%	48.0	EXPE	0.38%	90.0
1	NVDA	0.26%	160.0	CVS	0.37%	83.0
1	CCL	0.63%	57.0	SLV	0.33%	85.0
1	ACGL	0.29%	104.0	VNO	0.45%	61.0
1	CZR	0.9%	30.0	CLF	0.46%	59.0
1	JPM	0.36%	74.0	MS	1.38%	19.0
1	MS	0.38%	70.0	LVS	0.48%	52.0
1	INTU	0.29%	88.0	WFC	0.36%	68.0
1	WYNN	1.39%	16.0	LEN	0.85%	28.0
1	GOOGL	0.15%	144.0	GE	0.88%	26.0
1	META	0.26%	78.0	BAC	0.35%	65.0
1	VFC	0.32%	61.0	CSTM	2.5%	9.0
1	ELAN	0.37%	48.0	KEY	0.29%	74.0
1	GS	0.35%	51.0	FIS	0.3%	71.0
1	AAPL	0.17%	94.0	PWR	0.48%	44.0
1	CDNS	0.18%	85.0	CMA	0.21%	99.0
1	AA	0.37%	40.0	HSBC	0.15%	141.0
1	MOS	0.12%	115.0	CDNS	0.5%	39.0
1	PWR	0.29%	45.0	ORLY	0.25%	75.0
1	X	0.1%	115.0	NVS	0.27%	71.0
1	VNO	0.49%	23.0	GT	0.7%	26.0
1	FSUGY	0.18%	64.0	LW	0.41%	43.0
1	AZO	0.44%	23.0	TFC	0.28%	60.0
1	CPRT	0.18%	52.0	ZTS	0.11%	125.0
1	NFLX	0.27%	31.0	FITB	0.29%	49.0
1	THC	0.05%	164.0	VZ	0.1%	122.0
1	BIIB	2.69%	3.0	NFLX	0.53%	24.0

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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	VST	7.98%	138.0	HSBC	1.87%	146.0
10	AVGO	6.07%	128.0	TSLA	3.3%	75.0
10	X	3.47%	116.0	EXPE	2.92%	84.0
10	NVDA	2.29%	167.0	WFC	3.52%	68.0
10	CCL	5.57%	61.0	CMA	1.77%	104.0
10	GBTC	7.96%	40.0	BAC	2.62%	68.0
10	CDNS	3.52%	76.0	PWR	3.88%	45.0
10	JPM	3.03%	83.0	GILD	1.91%	91.0
10	ORCL	1.74%	139.0	SLV	1.82%	84.0
10	INTU	3.02%	79.0	QCOM	2.34%	65.0
10	META	2.56%	79.0	WYNN	2.64%	52.0
10	MSTR	2.44%	83.0	LNC	4.2%	31.0
10	MU	2.25%	84.0	MS	6.99%	18.0
10	MS	2.0%	83.0	CVS	1.48%	82.0
10	TRGP	1.89%	86.0	CSCO	1.95%	62.0
10	ELAN	2.76%	56.0	GT	4.23%	28.0
10	WYNN	5.9%	25.0	LVS	2.3%	50.0
10	PWR	3.13%	46.0	ZION	1.37%	81.0
10	FSUGY	2.08%	64.0	FITB	2.28%	48.0
10	AA	2.66%	46.0	NEM	1.19%	89.0
10	GOOGL	0.76%	153.0	MSTR	12.94%	8.0
10	TMUS	3.26%	35.0	AZN	2.34%	44.0
10	MOS	0.89%	123.0	WDC	1.39%	72.0
10	CAH	2.26%	47.0	T	1.49%	62.0
10	BBY	2.14%	42.0	VZ	0.69%	131.0
10	TEVA	1.44%	62.0	TEVA	2.46%	36.0
10	GS	1.72%	47.0	VFC	2.48%	35.0
10	ACGL	0.69%	116.0	VNO	1.39%	62.0
10	NFLX	5.3%	15.0	GE	3.34%	25.0
10	KEY	2.9%	27.0	BHC	2.17%	36.0

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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	VST	16.33%	122.0	TSLA	6.93%	74.0
21	AVGO	12.74%	111.0	HSBC	3.58%	132.0
21	NVDA	4.99%	168.0	GILD	5.17%	91.0
21	X	7.12%	100.0	WFC	7.37%	63.0
21	ORCL	4.55%	130.0	CMA	3.11%	98.0
21	CCL	9.54%	59.0	EXPE	3.78%	77.0
21	GBTC	12.92%	39.0	BAC	4.17%	66.0
21	MU	6.6%	71.0	SLV	3.17%	84.0
21	META	6.2%	70.0	WYNN	5.55%	46.0
21	JPM	5.28%	78.0	ZION	3.32%	76.0
21	INTU	5.6%	72.0	LVS	5.45%	46.0
21	CDNS	6.39%	63.0	PWR	6.35%	39.0
21	FSUGY	5.86%	57.0	LNC	7.73%	30.0
21	MSTR	4.38%	72.0	MS	13.74%	16.0
21	MS	3.39%	84.0	FITB	5.16%	41.0
21	PWR	6.46%	41.0	BUD	1.52%	138.0
21	TRGP	3.23%	78.0	CSCO	3.18%	60.0
21	CAH	5.47%	41.0	VZ	1.38%	126.0
21	AA	4.63%	44.0	VNO	3.09%	56.0
21	TMUS	4.56%	41.0	HON	1.87%	92.0
21	WYNN	10.18%	18.0	CCL	4.92%	34.0
21	GOOGL	1.14%	159.0	QCOM	2.7%	60.0
21	ELAN	3.46%	50.0	T	2.87%	56.0
21	BA	4.51%	37.0	TFC	2.56%	61.0
21	AMC	2.11%	75.0	VFC	4.72%	33.0
21	TEVA	2.78%	56.0	INTC	3.06%	49.0
21	MNST	4.07%	36.0	MSTR	17.34%	8.0
21	NFLX	8.0%	18.0	CVS	1.8%	77.0
21	GME	10.21%	13.0	NEM	1.53%	87.0
21	GLD	4.05%	31.0	NFLX	6.09%	21.0

VaR Adjusted V-Scores: P365D, 63d Horizon

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

Period examined: All model dates from 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	VST	38.52%	108.0	TSLA	29.52%	64.0
63	AVGO	27.75%	94.0	HSBC	12.66%	111.0
63	ORCL	15.53%	115.0	GILD	12.9%	84.0
63	NVDA	10.22%	134.0	CCL	34.01%	31.0
63	X	17.24%	53.0	WFC	14.96%	53.0
63	GBTC	26.38%	33.0	EXPE	12.57%	56.0
63	GOOGL	7.35%	111.0	BAC	11.07%	55.0
63	META	17.29%	46.0	NFLX	24.13%	24.0
63	INTU	14.89%	46.0	MU	33.58%	17.0
63	JPM	14.35%	36.0	PWR	19.37%	28.0
63	GE	13.0%	38.0	CSCO	9.32%	46.0
63	CAH	11.41%	41.0	T	9.17%	46.0
63	MNST	14.66%	31.0	FITB	13.89%	30.0
63	CDNS	16.3%	26.0	MSTR	51.54%	8.0
63	BA	10.73%	38.0	GT	17.21%	22.0
63	COST	8.09%	46.0	BUD	3.37%	107.0
63	NFLX	30.42%	12.0	SLV	5.13%	70.0
63	TRGP	6.28%	57.0	MS	27.55%	12.0
63	MS	3.92%	84.0	MSFT	5.56%	56.0
63	TDG	3.18%	70.0	AMZN	5.33%	57.0
63	GLD	11.86%	17.0	NVS	5.09%	58.0
63	CSTM	2.47%	77.0	WYNN	5.8%	45.0
63	MSTR	3.11%	59.0	B	4.73%	54.0
63	AMC	3.77%	46.0	CDNS	6.24%	40.0
63	GWW	3.52%	47.0	KALU	5.23%	46.0
63	CCL	5.37%	30.0	AA	9.76%	22.0
63	NAVI	31.88%	5.0	CHTR	3.72%	56.0
63	AZN	9.43%	15.0	HON	2.18%	93.0
63	BBY	6.37%	22.0	AAP	6.13%	33.0
63	AZO	6.93%	20.0	GS	16.8%	12.0

VaR Adjusted V-Scores: P365D, 126d Horizon

Period examined: All model dates from 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	VST	46.32%	72.0	HSBC	26.53%	86.0
126	AVGO	33.82%	58.0	GILD	26.93%	72.0
126	MOS	14.67%	92.0	WFC	21.98%	51.0
126	MSTR	21.92%	43.0	NFLX	42.89%	23.0
126	BA	22.91%	33.0	SLV	13.89%	61.0
126	TDG	10.4%	62.0	T	25.58%	33.0
126	ORCL	8.06%	77.0	BUD	11.08%	73.0
126	MS	8.3%	70.0	CVS	15.42%	47.0
126	CAH	18.75%	30.0	EXPE	20.01%	34.0
126	COST	11.06%	47.0	TSLA	14.44%	45.0
126	TMUS	17.14%	28.0	CSCO	17.6%	30.0
126	TRGP	9.95%	41.0	NEM	9.49%	51.0
126	META	12.76%	27.0	WYNN	13.33%	33.0
126	NVDA	3.41%	97.0	GLD	19.61%	20.0
126	MNST	14.25%	20.0	B	11.64%	33.0
126	AZO	12.36%	23.0	GE	16.85%	22.0
126	GE	34.87%	7.0	INTU	15.51%	23.0
126	CSTM	7.56%	32.0	NVS	9.16%	37.0
126	HLT	6.47%	37.0	TMUS	28.66%	11.0
126	MU	4.83%	46.0	GT	19.22%	16.0
126	JPM	17.47%	11.0	META	18.55%	16.0
126	X	13.63%	13.0	LNC	13.39%	22.0
126	GS	14.63%	10.0	AZO	16.36%	18.0
126	GT	18.79%	5.0	GBTC	38.73%	7.0
126	AZN	6.65%	14.0	VZ	3.79%	71.0
126	QQQ	1.63%	51.0	AMZN	6.85%	38.0
126	PWR	2.17%	38.0	GSK	4.5%	57.0
126	T	24.94%	3.0	CCL	24.03%	10.0
126	GBTC	14.38%	4.0	MSTR	110.47%	2.0
126	GLD	28.13%	2.0	MSFT	7.43%	29.0

VaR Adjusted V-Scores: P90D, 1d Horizon

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

Period examined: All model dates from 2025-05-05 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CCL	1.02%	38.0	WDC	1.53%	19.0
1	VST	0.85%	39.0	LEN	1.66%	13.0
1	X	0.87%	31.0	CMA	0.68%	30.0
1	FSUGY	0.74%	31.0	SBUX	0.64%	31.0
1	ORCL	0.89%	25.0	LW	1.09%	16.0
1	INTU	0.62%	35.0	LVS	0.63%	23.0
1	NVDA	0.66%	32.0	CVS	0.89%	16.0
1	META	0.57%	33.0	GNRC	1.09%	13.0
1	AVGO	0.46%	40.0	AMD	0.97%	13.0
1	GOOGL	0.65%	28.0	GME	0.52%	22.0
1	AA	1.44%	12.0	HLT	0.43%	26.0
1	CSTM	0.37%	44.0	NEM	0.47%	23.0
1	GBTC	1.96%	8.0	SLV	0.68%	15.0
1	CDNS	0.28%	52.0	ZION	1.02%	9.0
1	ACGL	0.56%	24.0	HD	0.35%	25.0
1	MOS	0.49%	24.0	QCOM	0.5%	17.0
1	GS	0.26%	37.0	GILD	0.85%	10.0
1	MU	0.28%	31.0	OXY	0.67%	12.0
1	JPM	0.25%	35.0	LUMN	0.57%	14.0
1	BIIB	2.69%	3.0	TXN	0.99%	8.0
1	WYNN	0.79%	10.0	RIO	1.35%	5.0
1	ELAN	0.21%	31.0	SPY	0.48%	14.0
1	TDG	0.46%	14.0	KEY	6.26%	1.0
1	CYH	0.28%	20.0	CSCO	0.48%	13.0
1	KEY	0.28%	18.0	BAC	0.55%	11.0
1	INTC	1.36%	3.0	HSBC	0.15%	30.0
1	GE	0.43%	9.0	BALL	0.29%	15.0
1	MSFT	0.46%	8.0	QQQ	0.43%	10.0
1	THC	0.09%	41.0	PWR	0.25%	17.0
1	BA	0.59%	6.0	LNC	1.39%	3.0

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 2025-05-05 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CCL	8.55%	39.0	WDC	9.77%	18.0
10	X	13.08%	22.0	AAP	11.58%	10.0
10	NVDA	7.04%	33.0	CMA	3.39%	27.0
10	VST	6.75%	28.0	LVS	4.77%	19.0
10	CSTM	4.83%	37.0	GNRC	7.66%	10.0
10	INTU	5.76%	30.0	DHI	4.35%	17.0
10	AMC	3.77%	42.0	CLF	14.37%	5.0
10	WYNN	9.12%	17.0	SLV	5.44%	13.0
10	MU	5.83%	26.0	PWR	4.41%	16.0
10	AVGO	4.73%	32.0	AMD	5.13%	12.0
10	ORCL	8.4%	16.0	NEM	3.26%	18.0
10	GOOGL	3.96%	33.0	HLT	2.3%	23.0
10	FSUGY	4.37%	27.0	HSBC	1.56%	30.0
10	META	3.55%	31.0	SBUX	1.61%	28.0
10	ELAN	3.47%	30.0	CSCO	3.31%	13.0
10	GS	3.7%	28.0	EXPE	1.87%	23.0
10	JPM	2.59%	35.0	WFC	3.75%	11.0
10	KEY	4.57%	17.0	FITB	2.39%	17.0
10	GE	5.83%	12.0	GSK	1.65%	23.0
10	GBTC	8.46%	8.0	TFC	2.28%	16.0
10	CDNS	1.57%	41.0	AMZN	2.68%	13.0
10	MOS	2.52%	23.0	QCOM	2.29%	15.0
10	UAA	2.77%	18.0	AVGO	11.1%	3.0
10	AA	5.16%	9.0	BAC	3.31%	10.0
10	AMAT	2.58%	17.0	QQQ	3.3%	10.0
10	TDG	2.75%	11.0	KALU	2.27%	14.0
10	MSFT	2.9%	8.0	MSI	1.14%	28.0
10	IEP	2.47%	8.0	VICI	1.05%	29.0
10	PWR	3.29%	5.0	AMGN	1.76%	17.0
10	AZO	3.9%	4.0	ZION	3.19%	9.0

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 2025-05-05 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	CCL	16.98%	38.0	WDC	19.32%	15.0
21	NVDA	14.85%	33.0	AMD	16.99%	9.0
21	MU	24.21%	17.0	LVS	8.11%	15.0
21	X	29.05%	11.0	CLF	30.28%	4.0
21	VST	15.71%	19.0	AAP	17.14%	7.0
21	CSTM	9.04%	33.0	CMA	5.64%	21.0
21	INTU	9.47%	24.0	GNRC	13.53%	8.0
21	AVGO	10.41%	21.0	SBUX	5.63%	19.0
21	META	9.07%	24.0	TFC	7.56%	13.0
21	ORCL	27.13%	8.0	DHI	7.41%	13.0
21	FSUGY	10.7%	20.0	PWR	7.98%	11.0
21	WYNN	19.34%	11.0	HLT	4.87%	18.0
21	GS	10.02%	20.0	NEM	6.16%	14.0
21	GOOGL	6.83%	28.0	EXPE	4.27%	19.0
21	ELAN	7.44%	25.0	CSCO	6.18%	13.0
21	JPM	5.93%	31.0	HSBC	3.69%	21.0
21	AMC	3.74%	31.0	SLV	6.83%	11.0
21	GE	7.78%	13.0	AMZN	6.1%	12.0
21	CDNS	2.96%	33.0	FITB	6.41%	11.0
21	IEP	9.76%	10.0	NAVI	3.71%	18.0
21	ZION	9.03%	9.0	VICI	2.29%	28.0
21	KEY	9.33%	7.0	BAC	6.82%	9.0
21	UAA	4.97%	13.0	MSFT	6.1%	10.0
21	AMAT	5.77%	10.0	TXN	14.92%	4.0
21	MOS	3.36%	17.0	QQQ	5.75%	10.0
21	TRGP	2.19%	25.0	WFC	6.92%	8.0
21	AA	7.69%	7.0	XOM	4.14%	13.0
21	USB	3.25%	16.0	SPY	3.84%	14.0
21	PHM	5.47%	9.0	INTC	6.67%	8.0
21	BA	8.93%	5.0	B	5.84%	9.0

VaR Adjusted V-Scores: P30D, 1d Horizon

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

Period examined: All model dates from 2025-07-03 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CDNS	0.89%	18.0	LW	3.75%	5.0
1	FSUGY	1.2%	12.0	LEN	2.13%	7.0
1	VST	0.85%	10.0	CMA	1.68%	7.0
1	PHM	1.23%	6.0	BHP	1.01%	7.0
1	NWL	0.43%	16.0	HSBC	0.75%	9.0
1	AVGO	0.34%	19.0	RIO	3.08%	2.0
1	BIIB	2.98%	2.0	AMD	2.44%	2.0
1	AA	1.42%	4.0	ABBV	0.43%	11.0
1	ACGL	1.02%	5.0	QCOM	0.73%	6.0
1	GOOGL	0.92%	5.0	HD	0.56%	7.0
1	VFC	0.4%	10.0	VST	3.59%	1.0
1	GBTC	1.23%	3.0	GILD	0.84%	4.0
1	MSFT	0.57%	4.0	CVS	1.1%	3.0
1	INTU	0.25%	8.0	VNO	0.65%	5.0
1	WYNN	0.84%	2.0	GNRC	0.65%	5.0
1	PCG	0.53%	3.0	ZION	1.53%	2.0
1	TDG	0.35%	4.0	AMGN	0.42%	7.0
1	AZN	1.4%	1.0	LUMN	0.42%	7.0
1	MS	0.22%	3.0	EXPE	0.3%	9.0
1	KEY	0.05%	10.0	CMCSA	0.3%	9.0
1	QQQ	0.31%	1.0	SBUX	0.21%	12.0
1	AZO	0.02%	2.0	SLV	0.53%	4.0
1	NFLX	-0.04%	6.0	PRGO	0.71%	3.0
1	VZ	-0.28%	1.0	OXY	0.49%	4.0
1	KHC	-0.35%	1.0	JAZZ	0.38%	5.0
1	CAH	-0.04%	11.0	JPM	0.86%	2.0
1	GLD	-0.3%	2.0	POST	0.16%	10.0
1	CLF	-0.18%	4.0	BIIB	0.34%	4.0
1	SPY	-0.75%	1.0	WDC	0.33%	4.0
1	EXPE	-0.19%	4.0	AAP	0.31%	4.0

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 2025-07-03 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CDNS	8.19%	8.0	CMA	9.06%	5.0
10	FSUGY	7.45%	8.0	GNRC	17.18%	2.0
10	AVGO	4.55%	11.0	BHP	6.46%	5.0
10	GOOGL	5.96%	6.0	WDC	10.25%	3.0
10	AMC	3.03%	11.0	PWR	5.21%	5.0
10	VST	7.68%	4.0	DHI	6.16%	4.0
10	GBTC	6.74%	3.0	NEM	5.83%	4.0
10	INTU	4.9%	4.0	HSBC	2.15%	9.0
10	PHM	3.91%	5.0	EXPE	4.6%	4.0
10	NWL	1.95%	10.0	MSI	2.34%	7.0
10	ORCL	2.7%	7.0	LEN	5.22%	3.0
10	TDG	3.66%	4.0	SLV	7.73%	2.0
10	LW	14.27%	1.0	KHC	7.28%	2.0
10	GS	1.45%	9.0	AMGN	2.39%	5.0
10	PCG	6.3%	2.0	NVDA	2.9%	4.0
10	AA	6.15%	2.0	AMZN	3.52%	3.0
10	CLF	11.67%	1.0	AMD	9.91%	1.0
10	CSTM	2.78%	4.0	GE	4.64%	2.0
10	MSFT	2.3%	4.0	FIS	1.69%	5.0
10	AZO	4.34%	2.0	LNC	6.71%	1.0
10	VFC	1.73%	5.0	LVS	2.23%	3.0
10	IEP	7.67%	1.0	TSLA	2.12%	3.0
10	DHI	6.21%	1.0	T	1.04%	6.0
10	EXPE	2.04%	3.0	TMUS	5.61%	1.0
10	GLD	2.9%	2.0	HD	1.38%	4.0
10	MOS	0.96%	6.0	LW	2.76%	2.0
10	LNC	1.11%	4.0	AZN	2.38%	2.0
10	JPM	0.98%	4.0	BHC	1.0%	4.0
10	AZN	3.08%	1.0	EMB	1.32%	3.0
10	KEY	0.32%	8.0	PHM	3.72%	1.0

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

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

Period examined: All model dates from 2022-01-31 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	NVDA	0.28%	804.0	MSTR	0.44%	493.0
1	MSTR	0.78%	245.0	AMZN	0.17%	629.0
1	VST	0.43%	376.0	VST	0.24%	417.0
1	PWR	0.23%	660.0	SBUX	0.17%	467.0
1	AVGO	0.22%	639.0	TSLA	0.12%	657.0
1	X	0.19%	706.0	FITB	0.23%	313.0
1	LLY	0.22%	554.0	HD	0.13%	524.0
1	ORCL	0.17%	656.0	CDNS	0.31%	214.0
1	GE	0.23%	483.0	ORLY	0.25%	261.0
1	DHI	0.13%	770.0	WYNN	0.23%	268.0
1	TDG	0.15%	683.0	AMD	0.33%	184.0
1	PHM	0.13%	779.0	CAH	0.21%	286.0
1	GME	0.2%	483.0	GILD	0.1%	586.0
1	CCL	0.19%	492.0	CYH	0.67%	86.0
1	GBTC	0.18%	503.0	META	0.12%	440.0
1	JPM	0.16%	542.0	GBTC	0.25%	201.0
1	EXPE	0.37%	230.0	TEVA	0.33%	150.0
1	INTU	0.19%	439.0	KEY	0.19%	251.0
1	TEVA	0.13%	555.0	GME	0.2%	247.0
1	HLT	0.13%	547.0	HCA	0.14%	337.0
1	GS	0.16%	434.0	LEN	0.64%	74.0
1	OXY	0.17%	397.0	RIO	0.16%	299.0
1	COST	0.09%	709.0	ORCL	0.39%	120.0
1	AZO	0.11%	578.0	PCG	0.13%	335.0
1	AAPL	0.13%	478.0	TRGP	0.33%	131.0
1	CTLT	0.13%	491.0	LUMN	0.22%	195.0
1	CPRT	0.08%	689.0	GNRC	0.09%	447.0
1	NFLX	0.26%	223.0	TMUS	0.07%	566.0
1	WYNN	0.12%	454.0	IRM	0.2%	190.0
1	FCX	0.09%	625.0	CSTM	0.38%	101.0

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

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

Period examined: All model dates from 2022-01-31 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	2.83%	813.0	MSTR	4.98%	493.0
10	VST	4.36%	377.0	VST	2.22%	417.0
10	AVGO	2.41%	640.0	TSLA	1.26%	653.0
10	X	1.97%	706.0	AMZN	1.29%	624.0
10	PWR	1.87%	657.0	META	1.46%	444.0
10	GE	2.32%	484.0	NFLX	1.25%	518.0
10	MSTR	4.28%	246.0	CAH	2.09%	286.0
10	ORCL	1.59%	657.0	AMD	3.06%	180.0
10	PHM	1.29%	780.0	GBTC	2.59%	200.0
10	GBTC	1.98%	501.0	GILD	0.81%	586.0
10	LLY	1.74%	556.0	SLV	0.87%	545.0
10	TDG	1.4%	688.0	CDNS	2.12%	221.0
10	GME	1.62%	486.0	TMUS	0.77%	566.0
10	WDC	1.78%	431.0	WYNN	1.47%	273.0
10	JPM	1.37%	545.0	IRM	2.02%	190.0
10	FCX	1.12%	630.0	ISRG	0.8%	446.0
10	MU	0.98%	693.0	MSFT	1.39%	246.0
10	DHI	0.84%	772.0	HSBC	0.62%	536.0
10	CCL	1.32%	491.0	ELAN	1.16%	283.0
10	COST	0.9%	712.0	AVGO	2.99%	109.0
10	META	2.09%	299.0	POST	0.58%	553.0
10	THC	0.94%	653.0	BUD	0.59%	533.0
10	AZO	1.06%	575.0	HD	0.58%	527.0
10	ETRN	1.53%	393.0	FITB	0.99%	308.0
10	TRGP	1.0%	602.0	ADBE	0.5%	610.0
10	CPRT	0.81%	685.0	BAC	0.94%	321.0
10	INTU	1.2%	438.0	GS	1.09%	277.0
10	NFLX	2.34%	223.0	HCA	0.88%	337.0
10	ACGL	0.89%	577.0	TRGP	2.11%	131.0
10	TEVA	0.92%	554.0	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 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	6.36%	808.0	MSTR	11.49%	493.0
21	VST	9.11%	362.0	TSLA	3.2%	643.0
21	X	4.66%	691.0	VST	4.71%	416.0
21	AVGO	4.53%	624.0	META	4.13%	444.0
21	PWR	4.1%	647.0	AMZN	2.93%	610.0
21	GE	5.53%	474.0	NFLX	2.88%	517.0
21	ORCL	3.56%	642.0	GILD	2.29%	583.0
21	PHM	2.88%	766.0	GBTC	6.43%	201.0
21	LLY	3.89%	548.0	CAH	4.51%	286.0
21	TDG	3.07%	678.0	ELAN	3.75%	279.0
21	GBTC	3.92%	486.0	TMUS	1.67%	566.0
21	MSTR	8.11%	230.0	SLV	1.67%	540.0
21	THC	2.54%	637.0	AMD	5.1%	170.0
21	ETRN	4.05%	393.0	IRM	4.25%	190.0
21	WDC	3.62%	422.0	ISRG	1.77%	442.0
21	MU	2.05%	677.0	HSBC	1.49%	520.0
21	TEVA	2.58%	538.0	CDNS	3.46%	223.0
21	JPM	2.58%	532.0	WFC	1.39%	492.0
21	COST	1.96%	698.0	GS	2.36%	277.0
21	AZO	2.38%	562.0	AVGO	5.94%	109.0
21	DHI	1.64%	764.0	HCA	1.93%	334.0
21	TRGP	2.13%	586.0	BAC	2.03%	318.0
21	FCX	2.01%	619.0	POST	1.17%	550.0
21	NFLX	5.87%	210.0	HD	1.17%	521.0
21	CCL	2.57%	477.0	NVS	1.18%	514.0
21	CMG	1.74%	705.0	WYNN	2.26%	268.0
21	META	4.17%	285.0	MSFT	2.45%	244.0
21	CPRT	1.7%	678.0	TRGP	4.53%	130.0
21	EXPE	5.14%	222.0	USB	1.66%	353.0
21	HLT	2.04%	550.0	XOM	1.46%	389.0

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 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	20.35%	769.0	MSTR	28.77%	493.0
63	VST	26.27%	322.0	META	17.85%	443.0
63	AVGO	13.69%	591.0	VST	14.44%	415.0
63	GE	17.33%	433.0	NFLX	11.59%	517.0
63	LLY	12.39%	548.0	GBTC	29.15%	200.0
63	PHM	9.08%	725.0	TSLA	8.59%	613.0
63	X	9.61%	648.0	AMZN	7.99%	573.0
63	ORCL	9.53%	611.0	GILD	6.85%	578.0
63	TDG	8.66%	648.0	ELAN	13.66%	283.0
63	PWR	8.62%	632.0	GME	16.86%	221.0
63	MSTR	28.03%	191.0	HSBC	6.02%	495.0
63	ETRN	13.77%	379.0	CAH	10.29%	284.0
63	THC	8.48%	595.0	TMUS	5.25%	555.0
63	CMG	5.99%	680.0	HCA	8.82%	325.0
63	JPM	7.99%	490.0	ISRG	6.49%	415.0
63	DHI	5.12%	752.0	WFC	5.53%	480.0
63	TRGP	6.61%	544.0	CDNS	9.44%	219.0
63	COST	5.4%	658.0	GS	7.22%	276.0
63	TEVA	6.96%	500.0	POST	3.73%	521.0
63	WDC	8.47%	409.0	SLV	3.78%	506.0
63	HLT	6.33%	542.0	WRK	9.26%	197.0
63	AMAT	4.29%	783.0	CCL	7.82%	209.0
63	IRM	6.85%	489.0	XOM	4.37%	368.0
63	CAH	7.7%	432.0	AMD	11.78%	135.0
63	AZO	6.15%	536.0	AVGO	15.03%	105.0
63	GWW	7.13%	461.0	BAC	5.14%	300.0
63	BA	10.89%	272.0	SBUX	3.4%	433.0
63	GBTC	6.26%	449.0	PWR	16.44%	89.0
63	QQQ	3.64%	757.0	ADBE	2.43%	557.0
63	ACGL	5.22%	521.0	TRGP	10.27%	131.0

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

Period examined: All model dates from 2022-01-31 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	49.71%	711.0	MSTR	74.26%	486.0
126	VST	56.81%	264.0	META	40.36%	431.0
126	AVGO	25.43%	534.0	GBTC	79.56%	194.0
126	GE	35.79%	379.0	NFLX	28.89%	512.0
126	PHM	19.3%	663.0	VST	30.28%	415.0
126	LLY	24.0%	521.0	TSLA	15.75%	564.0
126	TDG	19.2%	612.0	GILD	13.3%	559.0
126	THC	19.53%	538.0	AMZN	12.73%	540.0
126	PWR	16.89%	610.0	ISRG	16.67%	401.0
126	ORCL	17.73%	548.0	CAH	22.07%	285.0
126	TRGP	19.14%	488.0	TMUS	11.16%	547.0
126	X	15.43%	593.0	WFC	12.84%	475.0
126	DHI	11.33%	710.0	GME	28.6%	211.0
126	CMG	12.57%	622.0	HSBC	11.49%	446.0
126	ETRN	22.37%	345.0	HCA	16.56%	289.0
126	IRM	17.08%	448.0	SLV	8.69%	459.0
126	AMAT	10.39%	727.0	POST	8.17%	467.0
126	COST	11.62%	609.0	GS	13.67%	276.0
126	GBTC	17.57%	402.0	ELAN	14.77%	248.0
126	CPRT	11.44%	614.0	CCL	19.3%	183.0
126	MSTR	46.83%	148.0	ACGL	19.35%	178.0
126	TEVA	14.49%	445.0	AVGO	32.27%	104.0
126	JPM	14.83%	434.0	T	5.15%	626.0
126	QQQ	9.1%	704.0	CDNS	16.63%	188.0
126	MU	10.19%	619.0	GWW	15.67%	190.0
126	AMD	9.95%	612.0	INTU	10.08%	293.0
126	GWW	14.48%	412.0	VNO	12.76%	230.0
126	HLT	11.86%	483.0	SBUX	7.12%	387.0
126	AZO	10.97%	507.0	XOM	8.47%	325.0
126	CAH	14.34%	382.0	HD	5.64%	460.0

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

Period examined: All model dates from 2022-01-31 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	147.83%	591.0	MSTR	241.64%	483.0
252	GBTC	101.46%	336.0	VST	114.19%	416.0
252	PHM	56.94%	540.0	META	94.29%	413.0
252	LLY	58.69%	466.0	NFLX	68.33%	474.0
252	THC	64.44%	411.0	GBTC	157.53%	181.0
252	PWR	41.28%	517.0	AMZN	35.54%	442.0
252	GE	71.18%	299.0	ISRG	40.51%	319.0
252	TDG	43.0%	489.0	TMUS	23.54%	537.0
252	VST	138.01%	141.0	GE	49.65%	231.0
252	DHI	32.42%	586.0	TSLA	23.76%	478.0
252	TRGP	49.73%	378.0	CAH	40.19%	279.0
252	AVGO	43.93%	411.0	WFC	27.63%	401.0
252	AMAT	27.98%	618.0	GILD	19.14%	464.0
252	AMD	30.39%	555.0	ACGL	50.9%	172.0
252	ORCL	37.8%	429.0	HSBC	24.54%	354.0
252	CPRT	29.88%	513.0	GME	47.12%	172.0
252	IRM	43.72%	340.0	AVGO	78.64%	103.0
252	CMG	29.89%	496.0	SLV	21.86%	356.0
252	VNO	42.61%	343.0	GS	29.27%	259.0
252	QQQ	24.26%	594.0	T	13.54%	559.0
252	X	28.69%	483.0	POST	15.6%	433.0
252	COST	27.58%	482.0	INTU	26.13%	255.0
252	TEVA	35.81%	369.0	ADBE	16.42%	399.0
252	LEN	24.59%	532.0	ELAN	28.7%	227.0
252	MU	25.22%	506.0	CCL	35.09%	170.0
252	CCL	36.11%	335.0	GWW	31.67%	188.0
252	GOOGL	20.56%	572.0	MSI	31.28%	184.0
252	HLT	30.82%	372.0	CDNS	41.3%	138.0
252	MSFT	26.12%	436.0	JPM	30.34%	181.0
252	ETRN	38.67%	285.0	ORCL	45.64%	118.0

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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MSTR	0.75%	192.0	SBUX	0.27%	202.0
1	VST	0.52%	232.0	INTC	0.33%	157.0
1	AVGO	0.46%	226.0	GILD	0.42%	120.0
1	ORCL	0.33%	223.0	VNO	0.37%	107.0
1	NVDA	0.34%	211.0	TSLA	0.22%	173.0
1	LUMN	0.72%	85.0	EXPE	0.19%	196.0
1	NFLX	0.34%	167.0	CDNS	0.49%	71.0
1	CCL	0.35%	153.0	CLF	0.26%	121.0
1	X	0.27%	198.0	BHC	0.55%	56.0
1	JPM	0.26%	207.0	WFC	0.32%	93.0
1	GBTC	0.31%	167.0	SLV	0.16%	177.0
1	GS	0.25%	178.0	AMZN	0.16%	184.0
1	PWR	0.31%	144.0	BAC	0.36%	80.0
1	GE	0.23%	181.0	MS	1.36%	20.0
1	INTU	0.17%	191.0	LUMN	0.29%	94.0
1	CAH	0.17%	197.0	ORLY	0.19%	140.0
1	TMUS	0.21%	153.0	CSCO	0.19%	136.0
1	EXPE	1.48%	21.0	FIS	0.26%	100.0
1	TDG	0.16%	190.0	T	0.18%	145.0
1	GLD	0.24%	122.0	GE	0.78%	32.0
1	MOS	0.14%	214.0	MU	0.78%	32.0
1	LNC	0.2%	146.0	AMD	0.16%	154.0
1	LVS	0.26%	109.0	PWR	0.45%	55.0
1	CPRT	0.16%	175.0	HSBC	0.14%	179.0
1	COST	0.12%	223.0	FITB	0.29%	84.0
1	CZR	0.26%	104.0	BXP	0.14%	166.0
1	BHC	0.22%	124.0	LVS	0.31%	73.0
1	META	0.15%	175.0	NFLX	0.56%	38.0
1	MNST	0.16%	158.0	LW	0.32%	63.0
1	CDNS	0.18%	143.0	AAP	0.1%	192.0

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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	VST	5.1%	233.0	TSLA	3.21%	169.0
10	MSTR	4.96%	193.0	EXPE	2.2%	200.0
10	AVGO	3.66%	227.0	INTC	2.32%	164.0
10	ORCL	2.68%	224.0	AMD	2.22%	150.0
10	GBTC	3.38%	165.0	AMZN	1.86%	179.0
10	NVDA	2.44%	220.0	AAP	1.64%	193.0
10	CCL	3.52%	152.0	WFC	3.27%	96.0
10	NFLX	3.01%	167.0	SLV	1.69%	185.0
10	JPM	2.0%	210.0	WYNN	4.27%	70.0
10	X	1.96%	198.0	CSCO	2.05%	144.0
10	META	2.17%	173.0	HSBC	1.57%	177.0
10	GME	3.38%	109.0	CVS	1.4%	195.0
10	GE	2.01%	182.0	GILD	2.1%	120.0
10	MOS	1.7%	214.0	BAC	2.95%	83.0
10	CAH	1.86%	194.0	CMA	1.76%	137.0
10	CDNS	2.5%	134.0	SBUX	1.14%	208.0
10	MU	1.82%	183.0	ELAN	4.2%	54.0
10	WDC	3.52%	90.0	PWR	3.87%	57.0
10	GS	1.64%	177.0	T	1.52%	144.0
10	INTU	1.5%	190.0	ISRG	1.69%	121.0
10	TRGP	1.21%	223.0	IRM	5.13%	39.0
10	BA	1.71%	140.0	GT	4.35%	44.0
10	MS	1.14%	206.0	BUD	0.99%	191.0
10	GLD	1.86%	116.0	QCOM	2.15%	87.0
10	HLT	1.18%	180.0	GNRC	1.75%	105.0
10	TMUS	1.34%	151.0	VNO	1.71%	107.0
10	MNST	1.19%	165.0	NEM	1.04%	171.0
10	TDG	0.99%	195.0	FITB	2.13%	79.0
10	COST	0.81%	226.0	B	1.82%	85.0
10	PWR	1.22%	141.0	LNC	3.42%	45.0

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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	VST	11.15%	218.0	TSLA	6.46%	159.0
21	MSTR	10.72%	177.0	AAP	4.09%	177.0
21	AVGO	6.51%	211.0	EXPE	3.62%	191.0
21	ORCL	6.3%	209.0	GILD	5.61%	117.0
21	GBTC	7.19%	150.0	WFC	7.41%	88.0
21	NFLX	7.01%	154.0	CVS	3.39%	180.0
21	NVDA	4.29%	215.0	AMD	4.32%	140.0
21	CCL	6.61%	138.0	AMZN	3.64%	165.0
21	GE	5.19%	172.0	SLV	3.27%	180.0
21	X	4.64%	183.0	ELAN	11.7%	50.0
21	META	5.03%	159.0	WYNN	8.81%	65.0
21	GME	6.95%	106.0	CSCO	3.88%	139.0
21	JPM	3.73%	197.0	HSBC	3.11%	161.0
21	CAH	4.01%	178.0	INTC	2.92%	157.0
21	MU	3.92%	167.0	LVS	7.17%	63.0
21	WDC	7.8%	81.0	KALU	4.86%	85.0
21	BA	4.41%	135.0	CMA	3.27%	126.0
21	PWR	4.42%	131.0	T	2.98%	137.0
21	MOS	2.65%	198.0	SBUX	2.05%	193.0
21	MS	2.73%	192.0	ISRG	3.13%	117.0
21	TRGP	2.47%	207.0	FITB	5.33%	68.0
21	GS	3.07%	165.0	BAC	4.49%	80.0
21	CDNS	4.26%	117.0	GNRC	3.46%	102.0
21	INTU	2.88%	173.0	IRM	8.88%	39.0
21	MNST	2.85%	160.0	LNC	7.21%	46.0
21	GLD	4.16%	104.0	BUD	1.91%	174.0
21	HLT	2.43%	175.0	HON	1.55%	207.0
21	TMUS	2.83%	141.0	CCL	7.05%	45.0
21	COST	1.78%	212.0	PWR	5.6%	51.0
21	KEY	5.21%	64.0	VZ	1.47%	182.0

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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	VST	27.28%	178.0	TSLA	26.23%	129.0
63	MSTR	33.61%	138.0	HSBC	11.67%	136.0
63	AVGO	18.36%	178.0	CCL	37.39%	42.0
63	NFLX	19.13%	117.0	GILD	13.86%	112.0
63	ORCL	12.33%	178.0	ELAN	26.17%	54.0
63	GE	15.52%	131.0	EXPE	8.03%	167.0
63	GBTC	17.2%	113.0	WFC	16.56%	76.0
63	CAH	12.77%	145.0	AMD	10.98%	105.0
63	NVDA	9.76%	176.0	MU	37.91%	28.0
63	BA	13.88%	112.0	CVS	6.78%	156.0
63	JPM	10.02%	155.0	AMZN	8.12%	128.0
63	X	10.37%	140.0	NFLX	25.43%	39.0
63	MOS	9.03%	159.0	KALU	12.24%	80.0
63	META	10.53%	125.0	T	8.86%	103.0
63	MNST	9.2%	143.0	AAP	6.46%	139.0
63	INTU	8.47%	137.0	SLV	6.11%	146.0
63	MS	7.29%	159.0	CSCO	6.81%	127.0
63	GS	8.01%	127.0	PWR	20.76%	36.0
63	HLT	5.9%	167.0	WYNN	11.67%	64.0
63	GLD	13.76%	69.0	ISRG	8.16%	90.0
63	COST	4.58%	172.0	BAC	11.53%	62.0
63	PWR	6.68%	116.0	CHTR	6.46%	101.0
63	GME	7.96%	93.0	ON	7.63%	84.0
63	TMUS	6.0%	119.0	HON	3.71%	165.0
63	TRGP	4.3%	165.0	GT	15.13%	40.0
63	AZO	6.82%	104.0	CDNS	7.94%	76.0
63	GT	7.53%	93.0	VNO	8.53%	70.0
63	T	14.26%	48.0	GBTC	31.47%	17.0
63	WDC	9.12%	68.0	MSTR	55.68%	9.0
63	CCL	5.77%	102.0	FITB	13.89%	35.0

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

Period examined: All model dates from 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	MSTR	49.01%	97.0	GILD	26.4%	96.0
126	VST	30.03%	125.0	HSBC	26.66%	92.0
126	AVGO	24.71%	123.0	CVS	16.91%	112.0
126	NFLX	39.8%	67.0	WFC	23.27%	77.0
126	CAH	24.83%	100.0	T	27.13%	63.0
126	GE	28.2%	77.0	NFLX	40.22%	37.0
126	MOS	16.77%	124.0	NEM	11.91%	110.0
126	JPM	15.79%	104.0	EXPE	11.09%	116.0
126	BA	21.91%	72.0	SLV	11.81%	102.0
126	GBTC	23.28%	66.0	TSLA	13.5%	85.0
126	MNST	14.36%	97.0	CSCO	11.97%	94.0
126	MS	10.57%	121.0	GLD	20.33%	43.0
126	META	14.78%	82.0	ORLY	10.48%	79.0
126	TMUS	12.54%	93.0	BUD	9.46%	86.0
126	X	13.06%	86.0	GBTC	44.59%	14.0
126	AZO	13.74%	80.0	GT	18.92%	32.0
126	COST	8.54%	126.0	ISRG	7.94%	76.0
126	ORCL	8.89%	120.0	CCL	29.47%	20.0
126	T	22.94%	43.0	B	12.95%	44.0
126	TDG	7.43%	121.0	NVS	5.15%	106.0
126	GT	14.01%	64.0	AMZN	5.41%	97.0
126	GS	13.37%	67.0	INTU	13.2%	37.0
126	TRGP	7.7%	114.0	WYNN	11.89%	38.0
126	HLT	6.08%	113.0	GE	16.34%	27.0
126	GLD	25.68%	26.0	LNC	12.82%	34.0
126	GME	12.2%	43.0	VZ	3.93%	100.0
126	NVDA	3.12%	119.0	AZO	16.71%	23.0
126	CSCO	27.8%	13.0	CHTR	4.83%	79.0
126	BUD	19.97%	17.0	VNO	11.25%	31.0
126	QQQ	2.71%	112.0	META	18.7%	17.0

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

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

Period examined: All model dates from 2025-05-05 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CCL	0.84%	54.0	AAP	1.06%	59.0
1	ORCL	0.9%	50.0	ON	0.69%	61.0
1	VST	0.67%	58.0	AMD	0.84%	49.0
1	ELAN	0.65%	60.0	WDC	1.21%	24.0
1	WYNN	0.68%	52.0	LW	1.4%	18.0
1	AVGO	0.64%	53.0	NEM	0.55%	45.0
1	CLF	0.94%	36.0	SBUX	0.6%	39.0
1	NVDA	0.81%	39.0	HLT	0.41%	45.0
1	GNRC	1.01%	29.0	LVS	0.57%	32.0
1	X	0.87%	31.0	LEN	0.91%	19.0
1	GE	0.5%	52.0	GNRC	0.99%	17.0
1	DHI	1.11%	21.0	BA	0.52%	28.0
1	GS	0.39%	59.0	FITB	0.28%	49.0
1	INTU	0.38%	56.0	QCOM	0.41%	33.0
1	WDC	0.71%	29.0	CMA	0.33%	41.0
1	META	0.38%	54.0	AMZN	0.23%	57.0
1	CSTM	0.33%	61.0	TSLA	0.3%	43.0
1	FSUGY	0.39%	51.0	ZION	1.27%	10.0
1	GBTC	0.33%	57.0	SLV	0.38%	33.0
1	PHM	0.31%	58.0	TXN	1.16%	10.0
1	AA	0.32%	52.0	BAC	0.66%	17.0
1	CDNS	0.27%	59.0	PRGO	0.18%	57.0
1	MU	0.3%	53.0	CLF	0.85%	11.0
1	MOS	0.27%	58.0	VNO	0.22%	41.0
1	AMC	0.26%	59.0	GME	0.24%	38.0
1	MSFT	0.46%	33.0	GILD	0.62%	13.0
1	GOOGL	0.24%	60.0	LUMN	0.37%	21.0
1	INTC	0.51%	26.0	SPY	0.49%	15.0
1	MS	0.26%	50.0	LNC	1.81%	4.0
1	LNC	0.32%	40.0	RIO	0.63%	11.0

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 2025-05-05 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	ORCL	9.59%	41.0	AAP	14.0%	51.0
10	CCL	7.08%	51.0	AMD	9.02%	45.0
10	VST	6.23%	49.0	ON	6.84%	52.0
10	X	13.08%	22.0	WDC	10.11%	23.0
10	NVDA	7.21%	38.0	TSLA	5.02%	34.0
10	AVGO	5.84%	44.0	NEM	4.2%	39.0
10	WYNN	4.85%	46.0	SLV	4.69%	31.0
10	MU	4.93%	44.0	AMZN	2.77%	48.0
10	ELAN	4.06%	52.0	CMA	3.25%	38.0
10	GS	4.15%	50.0	CLF	11.49%	10.0
10	AMC	4.13%	50.0	JAZZ	2.22%	50.0
10	CSTM	3.91%	52.0	LVS	3.93%	28.0
10	INTU	3.98%	50.0	DHI	4.26%	25.0
10	GE	4.29%	43.0	GNRC	7.83%	13.0
10	GOOGL	3.61%	51.0	BA	4.59%	19.0
10	GBTC	3.08%	50.0	PWR	3.92%	20.0
10	UAA	2.86%	51.0	HLT	2.05%	38.0
10	AA	3.24%	44.0	PEP	3.51%	22.0
10	CLF	4.77%	29.0	FITB	1.75%	42.0
10	WDC	6.47%	21.0	BHC	5.36%	13.0
10	FSUGY	3.06%	43.0	HSBC	1.85%	37.0
10	JPM	2.73%	48.0	QCOM	2.13%	30.0
10	GNRC	4.98%	26.0	NVS	1.25%	50.0
10	META	2.77%	46.0	PRGO	1.23%	49.0
10	KALU	4.74%	26.0	BAC	3.74%	16.0
10	BHC	8.55%	14.0	BXP	1.19%	50.0
10	PHM	2.37%	49.0	SBUX	1.6%	35.0
10	KEY	2.71%	40.0	FCX	5.47%	10.0
10	MOS	2.15%	49.0	HON	1.03%	51.0
10	LW	4.32%	21.0	NAVI	1.3%	40.0

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 2025-05-05 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	ORCL	25.84%	31.0	AAP	26.65%	41.0
21	CCL	16.06%	41.0	AMD	19.94%	37.0
21	NVDA	14.98%	37.0	ON	17.57%	41.0
21	VST	13.17%	40.0	WDC	20.32%	20.0
21	MU	15.77%	33.0	NEM	8.98%	32.0
21	AVGO	12.57%	33.0	CLF	27.91%	10.0
21	WYNN	10.75%	38.0	SLV	8.38%	29.0
21	GS	9.77%	39.0	AMZN	5.86%	37.0
21	CSTM	9.0%	41.0	LVS	9.2%	21.0
21	ELAN	8.45%	41.0	FITB	5.94%	32.0
21	X	29.05%	11.0	DHI	8.87%	20.0
21	GE	7.36%	38.0	CMA	5.83%	28.0
21	KALU	11.02%	25.0	INTC	8.8%	17.0
21	META	7.24%	37.0	SBUX	5.67%	26.0
21	INTU	6.83%	39.0	HLT	4.58%	32.0
21	GOOGL	6.42%	41.0	JAZZ	3.69%	39.0
21	GNRC	13.09%	19.0	GNRC	12.47%	11.0
21	KEY	8.48%	29.0	BHC	14.15%	9.0
21	AMAT	7.34%	33.0	NAVI	3.72%	33.0
21	PHM	6.02%	40.0	TFC	5.57%	22.0
21	JPM	5.97%	39.0	PWR	7.77%	15.0
21	FSUGY	7.18%	32.0	EXPE	5.01%	23.0
21	BHC	18.98%	12.0	NVS	2.94%	39.0
21	WDC	17.36%	13.0	HON	2.65%	40.0
21	GBTC	5.63%	40.0	BXP	2.63%	40.0
21	CLF	11.47%	19.0	HSBC	4.0%	26.0
21	ZION	7.56%	27.0	BAC	6.78%	14.0
21	AA	5.96%	34.0	FRA	2.31%	41.0
21	FCX	8.05%	24.0	QCOM	3.61%	26.0
21	UAA	4.6%	40.0	CSCO	6.18%	13.0

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 2025-07-03 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	DHI	2.41%	9.0	LW	3.57%	6.0
1	GNRC	2.15%	10.0	AMD	1.19%	12.0
1	CLF	1.2%	17.0	LEN	1.01%	10.0
1	WDC	0.91%	16.0	BHP	0.89%	8.0
1	CDNS	0.72%	20.0	LVS	0.63%	11.0
1	FSUGY	0.66%	19.0	NVDA	0.49%	13.0
1	PHM	0.66%	18.0	RIO	3.08%	2.0
1	LNC	0.56%	17.0	CMA	0.47%	13.0
1	IEP	0.59%	15.0	GNRC	0.91%	6.0
1	LUMN	2.1%	4.0	JAZZ	0.32%	17.0
1	MSFT	0.49%	17.0	ABBV	0.43%	12.0
1	KHC	0.78%	9.0	VST	3.59%	1.0
1	AVGO	0.35%	20.0	ZION	1.53%	2.0
1	META	0.37%	17.0	BA	0.15%	20.0
1	ORLY	0.44%	13.0	GILD	0.42%	7.0
1	VST	0.32%	18.0	AMGN	0.42%	7.0
1	GOOGL	0.28%	19.0	VNO	0.32%	9.0
1	WYNN	0.37%	14.0	MSI	0.14%	20.0
1	GE	0.33%	14.0	QCOM	0.36%	7.0
1	OXY	0.39%	11.0	HD	0.26%	9.0
1	BIIB	0.39%	10.0	ON	0.12%	20.0
1	AZN	0.2%	17.0	MNST	0.18%	13.0
1	TDG	0.33%	10.0	SLV	0.53%	4.0
1	PEP	3.06%	1.0	GE	1.02%	2.0
1	B	0.21%	14.0	NEM	0.15%	13.0
1	GBTC	0.17%	17.0	JPM	0.86%	2.0
1	NVDA	1.41%	2.0	HSBC	0.09%	19.0
1	EXPE	0.34%	8.0	POST	0.16%	10.0
1	AZO	0.13%	18.0	BIIB	0.34%	4.0
1	ORCL	0.12%	19.0	WDC	0.33%	4.0

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 2025-07-03 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CLF	15.93%	10.0	AMD	13.55%	8.0
10	FSUGY	7.33%	11.0	CMA	6.67%	10.0
10	CDNS	6.31%	11.0	PEP	5.38%	10.0
10	GOOGL	6.4%	10.0	JAZZ	3.87%	11.0
10	LW	15.67%	4.0	NVDA	4.98%	7.0
10	ORLY	5.57%	9.0	TSLA	3.45%	10.0
10	AVGO	4.55%	11.0	GNRC	17.18%	2.0
10	RIO	5.48%	9.0	NEM	4.65%	7.0
10	WDC	5.64%	8.0	BHP	6.46%	5.0
10	PHM	4.19%	9.0	DHI	6.41%	5.0
10	ORCL	3.71%	10.0	WDC	10.25%	3.0
10	GNRC	4.98%	7.0	MSI	2.48%	11.0
10	VST	3.83%	9.0	AMZN	2.45%	11.0
10	AMC	3.03%	11.0	HSBC	2.45%	11.0
10	PCG	2.98%	11.0	PWR	5.21%	5.0
10	INTU	2.91%	11.0	LEN	3.74%	6.0
10	DHI	7.94%	4.0	KHC	3.71%	6.0
10	NWL	2.63%	11.0	LVS	2.69%	7.0
10	AZN	2.98%	9.0	EXPE	4.6%	4.0
10	IEP	2.87%	9.0	VZ	1.59%	11.0
10	KHC	5.0%	5.0	PRGO	1.45%	11.0
10	PWR	4.68%	5.0	BA	1.44%	11.0
10	GE	4.53%	5.0	SLV	7.73%	2.0
10	AZO	2.48%	9.0	AMGN	2.39%	5.0
10	MSFT	2.43%	9.0	HD	2.15%	5.0
10	CCL	2.13%	10.0	GE	4.64%	2.0
10	AA	2.1%	10.0	FIS	1.69%	5.0
10	EXPE	3.32%	6.0	MNST	1.63%	5.0
10	GBTC	1.99%	10.0	EMB	0.72%	11.0
10	TDG	3.26%	6.0	T	1.1%	7.0

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 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MSTR	1.03%	223.0	MSTR	0.46%	292.0
1	LLY	0.24%	528.0	AMZN	0.2%	546.0
1	PWR	0.25%	500.0	VST	0.21%	403.0
1	GE	0.22%	458.0	TSLA	0.22%	396.0
1	ORCL	0.2%	507.0	SBUX	0.22%	352.0
1	PHM	0.16%	604.0	FITB	0.23%	308.0
1	GT	0.17%	529.0	T	0.15%	447.0
1	NVDA	0.3%	305.0	ORLY	0.27%	244.0
1	AVGO	0.17%	550.0	GME	0.3%	212.0
1	TDG	0.14%	629.0	CDNS	0.3%	207.0
1	X	0.16%	547.0	WYNN	0.22%	253.0
1	JPM	0.16%	534.0	HD	0.12%	462.0
1	EXPE	0.37%	228.0	HCA	0.17%	323.0
1	CPRT	0.11%	664.0	NFLX	0.23%	237.0
1	CTLT	0.17%	429.0	TEVA	0.35%	147.0
1	OXY	0.18%	395.0	NAVI	0.13%	394.0
1	INTU	0.17%	401.0	ISRG	0.13%	392.0
1	CLF	0.16%	444.0	GNRC	0.13%	375.0
1	GS	0.16%	427.0	PCG	0.16%	302.0
1	HLT	0.13%	510.0	RIO	0.16%	298.0
1	QQQ	0.11%	588.0	KEY	0.19%	248.0
1	VST	0.25%	269.0	LEN	0.64%	74.0
1	AAPL	0.13%	463.0	ORCL	0.39%	120.0
1	DHI	0.09%	646.0	SNY	0.07%	663.0
1	MU	0.1%	573.0	TRGP	0.33%	131.0
1	WYNN	0.14%	419.0	META	0.14%	302.0
1	AZO	0.1%	534.0	GBTC	0.26%	168.0
1	NFLX	0.25%	219.0	IRM	0.23%	183.0
1	GME	0.15%	347.0	CAH	0.17%	245.0
1	TEVA	0.1%	512.0	TMUS	0.07%	557.0

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 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	3.71%	311.0	MSTR	4.06%	292.0
10	AVGO	1.88%	558.0	VST	2.24%	403.0
10	GE	2.26%	459.0	AMZN	1.29%	540.0
10	MSTR	4.69%	219.0	TSLA	1.69%	394.0
10	ORCL	2.0%	513.0	META	1.5%	306.0
10	PWR	1.83%	497.0	GBTC	2.7%	167.0
10	PHM	1.51%	601.0	NFLX	1.8%	239.0
10	LLY	1.69%	530.0	CDNS	1.96%	214.0
10	TDG	1.38%	630.0	TMUS	0.75%	557.0
10	JPM	1.43%	537.0	SLV	0.77%	527.0
10	WDC	1.84%	414.0	CAH	1.49%	245.0
10	THC	1.39%	492.0	GILD	0.67%	542.0
10	VST	2.54%	269.0	ISRG	0.91%	395.0
10	GME	1.88%	350.0	IRM	1.9%	184.0
10	MU	1.13%	572.0	WYNN	1.33%	259.0
10	AZO	1.19%	531.0	HSBC	0.63%	535.0
10	META	2.21%	283.0	MSFT	1.37%	244.0
10	X	1.12%	556.0	AVGO	2.99%	109.0
10	CPRT	0.91%	660.0	BUD	0.58%	528.0
10	FCX	1.02%	582.0	HCA	0.94%	323.0
10	TRGP	0.99%	574.0	GS	1.1%	275.0
10	COST	0.79%	670.0	TEVA	2.02%	149.0
10	HLT	0.96%	518.0	BAC	0.94%	317.0
10	NFLX	2.22%	219.0	GNRC	0.77%	381.0
10	ACGL	0.87%	541.0	FITB	0.95%	303.0
10	GBTC	1.02%	435.0	TRGP	2.11%	131.0
10	DHI	0.68%	648.0	QCOM	2.1%	128.0
10	INTU	1.09%	401.0	SNY	0.4%	662.0
10	IRM	0.83%	520.0	POST	0.47%	534.0
10	OXY	1.08%	391.0	AMD	1.96%	126.0

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 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	GE	5.51%	449.0	MSTR	9.29%	292.0
21	NVDA	7.37%	307.0	VST	4.78%	402.0
21	ORCL	4.48%	502.0	AMZN	3.0%	527.0
21	PWR	4.31%	487.0	TSLA	3.85%	387.0
21	AVGO	3.68%	555.0	META	4.48%	306.0
21	TDG	3.19%	624.0	GILD	2.18%	539.0
21	MSTR	9.49%	206.0	GBTC	6.15%	168.0
21	LLY	3.64%	522.0	TMUS	1.65%	557.0
21	PHM	3.03%	588.0	CAH	3.41%	245.0
21	THC	3.28%	485.0	NFLX	3.43%	238.0
21	WDC	3.74%	405.0	SLV	1.54%	523.0
21	VST	5.77%	254.0	HSBC	1.5%	519.0
21	JPM	2.6%	524.0	GNRC	1.94%	378.0
21	X	2.42%	551.0	CDNS	3.4%	216.0
21	AZO	2.54%	518.0	IRM	3.92%	184.0
21	MU	2.26%	555.0	WFC	1.44%	479.0
21	CPRT	1.89%	653.0	ISRG	1.75%	391.0
21	TRGP	2.2%	559.0	GS	2.4%	275.0
21	COST	1.85%	656.0	AVGO	5.94%	109.0
21	NFLX	5.64%	206.0	BAC	2.0%	314.0
21	META	4.16%	273.0	AMGN	1.45%	430.0
21	EXPE	4.87%	220.0	HCA	1.9%	320.0
21	FCX	1.86%	572.0	MSFT	2.44%	242.0
21	HLT	1.99%	509.0	TRGP	4.53%	130.0
21	GWW	2.1%	470.0	USB	1.65%	344.0
21	CAH	2.22%	433.0	ABBV	1.37%	395.0
21	GME	2.65%	347.0	NVS	1.17%	454.0
21	MNST	2.34%	386.0	XOM	1.43%	365.0
21	DHI	1.4%	642.0	BUD	1.01%	511.0
21	ACGL	1.71%	523.0	HD	1.1%	459.0

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 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	27.49%	295.0	MSTR	20.88%	292.0
63	GE	17.4%	408.0	VST	14.71%	401.0
63	AVGO	13.32%	526.0	META	16.73%	305.0
63	LLY	12.16%	522.0	GBTC	29.22%	167.0
63	MSTR	32.75%	168.0	TSLA	10.42%	361.0
63	TDG	9.18%	590.0	GILD	6.75%	534.0
63	PHM	8.99%	546.0	AMZN	7.27%	490.0
63	PWR	9.84%	472.0	GME	17.78%	187.0
63	VST	20.73%	223.0	HSBC	6.04%	494.0
63	X	8.31%	546.0	NFLX	12.48%	238.0
63	THC	10.01%	451.0	TMUS	5.23%	546.0
63	ORCL	9.39%	471.0	HCA	8.82%	311.0
63	JPM	8.01%	485.0	WFC	5.42%	467.0
63	ETRN	11.08%	347.0	ISRG	6.55%	364.0
63	TRGP	6.95%	530.0	CAH	8.61%	243.0
63	IRM	7.03%	486.0	GS	7.23%	274.0
63	HLT	6.64%	504.0	CDNS	9.17%	212.0
63	DHI	5.32%	628.0	ELAN	8.75%	217.0
63	COST	5.36%	617.0	POST	3.59%	502.0
63	WDC	8.39%	392.0	WRK	9.08%	192.0
63	GWW	6.98%	455.0	SLV	3.38%	492.0
63	CAH	7.84%	400.0	CCL	8.62%	193.0
63	CMG	5.24%	590.0	AVGO	15.03%	105.0
63	AZO	6.17%	492.0	BAC	5.15%	296.0
63	BA	10.8%	267.0	NVS	3.43%	427.0
63	TEVA	6.2%	463.0	PWR	16.14%	88.0
63	CPRT	4.26%	637.0	TRGP	10.27%	131.0
63	CCL	6.7%	401.0	XOM	3.88%	344.0
63	NFLX	15.31%	169.0	TEVA	8.18%	144.0
63	ACGL	4.97%	491.0	ADBE	2.44%	474.0

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

Period examined: All model dates from 2022-01-31 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	67.17%	246.0	MSTR	83.73%	285.0
126	GE	36.76%	354.0	VST	30.77%	401.0
126	AVGO	26.23%	482.0	GBTC	76.31%	161.0
126	LLY	23.92%	498.0	META	39.85%	294.0
126	TDG	19.17%	555.0	NFLX	30.61%	233.0
126	VST	54.44%	187.0	GILD	12.31%	515.0
126	PHM	18.99%	515.0	AMZN	13.68%	461.0
126	TRGP	19.42%	484.0	TMUS	11.08%	538.0
126	THC	22.23%	393.0	ISRG	16.83%	350.0
126	ORCL	19.25%	430.0	WFC	12.66%	463.0
126	PWR	17.62%	453.0	HSBC	11.52%	445.0
126	IRM	17.35%	445.0	CAH	20.28%	244.0
126	X	15.12%	504.0	GME	25.05%	181.0
126	CPRT	11.68%	592.0	HCA	16.37%	275.0
126	DHI	11.78%	585.0	SLV	8.66%	458.0
126	MSTR	51.23%	130.0	GS	13.74%	274.0
126	JPM	14.91%	429.0	TSLA	11.04%	321.0
126	COST	11.26%	568.0	POST	7.9%	448.0
126	ETRN	19.51%	313.0	AVGO	32.27%	104.0
126	CMG	10.99%	537.0	ACGL	19.16%	175.0
126	GWW	14.02%	406.0	CCL	19.7%	167.0
126	MU	11.0%	509.0	CDNS	16.46%	185.0
126	LEN	9.4%	581.0	GWW	15.67%	190.0
126	HLT	11.91%	452.0	MSI	12.78%	203.0
126	TEVA	13.17%	408.0	GE	11.11%	227.0
126	ORLY	12.71%	412.0	INTU	9.36%	267.0
126	GOOGL	10.97%	456.0	XOM	8.14%	302.0
126	CAH	14.12%	350.0	THC	22.03%	105.0
126	AZO	10.67%	463.0	TRGP	17.48%	129.0
126	WYNN	13.12%	354.0	WRK	15.31%	141.0

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

Period examined: All model dates from 2022-01-31 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	151.94%	194.0	MSTR	243.45%	283.0
252	LLY	60.18%	443.0	VST	115.09%	402.0
252	PHM	53.52%	430.0	META	90.8%	275.0
252	THC	67.09%	330.0	GBTC	140.61%	148.0
252	GBTC	74.03%	289.0	NFLX	70.7%	195.0
252	GE	71.63%	274.0	AMZN	35.99%	370.0
252	TDG	43.25%	448.0	TMUS	23.67%	528.0
252	TRGP	49.73%	378.0	ISRG	41.17%	274.0
252	AVGO	46.69%	388.0	WFC	27.43%	388.0
252	DHI	34.37%	488.0	GE	49.04%	204.0
252	VST	151.71%	108.0	CAH	37.49%	238.0
252	PWR	41.66%	363.0	HSBC	24.59%	353.0
252	IRM	43.72%	340.0	ACGL	50.75%	169.0
252	CPRT	29.97%	492.0	AVGO	78.64%	103.0
252	LEN	25.64%	492.0	SLV	21.79%	355.0
252	CMG	28.29%	432.0	GS	29.22%	257.0
252	TEVA	36.47%	335.0	GILD	17.65%	420.0
252	MU	29.5%	409.0	ADBE	19.23%	344.0
252	ORCL	36.9%	325.0	POST	15.75%	416.0
252	COST	27.08%	442.0	GME	45.1%	143.0
252	CCL	37.7%	297.0	GWW	31.67%	188.0
252	X	28.03%	397.0	MSI	31.28%	184.0
252	HLT	30.79%	348.0	CCL	36.4%	155.0
252	ORLY	27.09%	394.0	INTU	24.24%	229.0
252	JPM	32.52%	328.0	CDNS	41.07%	135.0
252	AMD	30.8%	334.0	ORCL	45.64%	118.0
252	GOOGL	25.94%	396.0	JPM	30.71%	174.0
252	QQQ	23.49%	433.0	TRGP	42.31%	124.0
252	GWW	33.22%	303.0	HCA	19.3%	259.0
252	AMAT	24.59%	394.0	TEVA	41.23%	112.0

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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MSTR	1.03%	171.0	SBUX	0.34%	163.0
1	ORCL	0.5%	175.0	AAP	0.39%	132.0
1	LUMN	0.79%	84.0	GILD	0.42%	120.0
1	NFLX	0.33%	163.0	VNO	0.39%	101.0
1	VST	0.33%	159.0	EXPE	0.22%	174.0
1	JPM	0.25%	204.0	INTC	0.34%	110.0
1	PWR	0.33%	138.0	CDNS	0.55%	67.0
1	AVGO	0.28%	161.0	CLF	0.35%	100.0
1	GS	0.26%	173.0	TSLA	0.22%	151.0
1	UAA	0.29%	142.0	AMZN	0.19%	174.0
1	GE	0.23%	181.0	WFC	0.32%	93.0
1	GBTC	0.27%	147.0	BAC	0.36%	80.0
1	LNC	0.24%	142.0	FIS	0.3%	95.0
1	CSTM	0.22%	148.0	ORLY	0.2%	135.0
1	INTU	0.18%	179.0	MS	1.36%	20.0
1	CAH	0.17%	192.0	GE	0.78%	32.0
1	EXPE	1.48%	21.0	MU	0.78%	32.0
1	TMUS	0.2%	152.0	HSBC	0.14%	179.0
1	LVS	0.28%	107.0	SLV	0.15%	161.0
1	BHC	0.25%	117.0	FITB	0.29%	83.0
1	TDG	0.17%	177.0	PWR	0.44%	54.0
1	CPRT	0.17%	171.0	LUMN	0.29%	79.0
1	GLD	0.24%	118.0	LVS	0.31%	73.0
1	NVDA	0.25%	111.0	T	0.17%	133.0
1	COST	0.12%	220.0	CSCO	0.18%	117.0
1	MNST	0.16%	158.0	NFLX	0.56%	38.0
1	OXY	0.19%	127.0	CVS	0.12%	169.0
1	HLT	0.15%	159.0	CMCSA	0.14%	146.0
1	TRGP	0.13%	192.0	KEY	0.21%	93.0
1	CLF	0.33%	72.0	JAZZ	0.16%	120.0

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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MSTR	5.51%	167.0	TSLA	3.31%	149.0
10	ORCL	3.1%	181.0	EXPE	2.33%	178.0
10	NFLX	2.86%	163.0	WFC	3.27%	96.0
10	JPM	2.01%	207.0	AMZN	1.81%	168.0
10	GBTC	2.68%	146.0	HSBC	1.57%	177.0
10	MOS	2.11%	181.0	CSCO	2.12%	123.0
10	META	2.34%	158.0	WYNN	3.92%	66.0
10	GME	3.41%	108.0	GILD	2.1%	120.0
10	GE	2.01%	182.0	BAC	2.95%	83.0
10	UAA	2.47%	139.0	SLV	1.45%	168.0
10	CAH	1.72%	188.0	CMA	1.74%	136.0
10	VST	2.02%	159.0	PWR	3.84%	56.0
10	NVDA	2.74%	117.0	GT	4.81%	43.0
10	WDC	3.52%	90.0	AAP	1.49%	130.0
10	AVGO	1.76%	169.0	VNO	1.85%	104.0
10	GS	1.66%	173.0	CVS	1.11%	171.0
10	CSTM	1.79%	149.0	BUD	0.99%	191.0
10	HLT	1.56%	167.0	QCOM	2.15%	87.0
10	MU	1.59%	162.0	ISRG	1.58%	117.0
10	BA	1.89%	136.0	GNRC	1.73%	104.0
10	INTU	1.36%	179.0	T	1.29%	129.0
10	CCL	1.93%	126.0	NEM	1.02%	162.0
10	TRGP	1.2%	195.0	FITB	2.07%	78.0
10	MS	1.21%	192.0	IRM	4.72%	34.0
10	GLD	1.92%	112.0	LNC	3.42%	45.0
10	CDNS	1.76%	116.0	LVS	2.06%	70.0
10	TMUS	1.34%	150.0	MSTR	15.16%	9.0
10	MNST	1.19%	165.0	MS	7.06%	19.0
10	COST	0.84%	223.0	B	1.58%	83.0
10	TDG	0.99%	178.0	BHC	2.73%	48.0

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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	MSTR	12.79%	154.0	TSLA	7.15%	142.0
21	ORCL	7.15%	170.0	EXPE	3.93%	169.0
21	NFLX	6.72%	150.0	GILD	5.61%	117.0
21	GE	5.19%	172.0	WFC	7.41%	88.0
21	GBTC	6.0%	133.0	AMZN	3.43%	155.0
21	META	5.01%	148.0	SLV	3.06%	164.0
21	JPM	3.67%	194.0	HSBC	3.11%	161.0
21	GME	6.75%	105.0	CSCO	4.02%	123.0
21	CAH	3.88%	172.0	CVS	3.06%	160.0
21	VST	4.42%	144.0	WYNN	7.45%	61.0
21	WDC	7.8%	81.0	LVS	7.17%	63.0
21	MOS	3.41%	167.0	CMA	3.27%	126.0
21	PWR	4.44%	125.0	BAC	4.49%	80.0
21	BA	4.22%	131.0	FITB	5.33%	67.0
21	MU	3.48%	145.0	GNRC	3.42%	101.0
21	GS	3.09%	162.0	KALU	4.15%	83.0
21	TRGP	2.75%	180.0	ISRG	3.01%	113.0
21	MS	2.67%	178.0	LNC	7.21%	46.0
21	HLT	2.95%	158.0	BUD	1.91%	174.0
21	AVGO	2.76%	166.0	CCL	6.66%	44.0
21	MNST	2.85%	160.0	T	2.37%	122.0
21	GLD	4.21%	100.0	PWR	5.59%	50.0
21	CCL	3.71%	112.0	AAP	2.3%	120.0
21	INTU	2.49%	163.0	INTC	2.57%	105.0
21	TMUS	2.86%	140.0	VZ	1.47%	181.0
21	COST	1.9%	209.0	VNO	2.63%	99.0
21	UAA	2.88%	128.0	AMGN	2.47%	103.0
21	KEY	5.21%	64.0	IRM	7.46%	34.0
21	CSTM	2.45%	134.0	TFC	1.82%	130.0
21	THC	1.96%	150.0	MS	12.93%	18.0

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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	MSTR	41.13%	116.0	TSLA	29.21%	116.0
63	NFLX	18.82%	113.0	HSBC	11.67%	136.0
63	AVGO	15.21%	137.0	GILD	13.86%	112.0
63	GE	15.52%	131.0	CCL	37.29%	41.0
63	CAH	12.75%	139.0	WFC	16.56%	76.0
63	JPM	10.02%	155.0	EXPE	8.14%	143.0
63	MOS	11.65%	129.0	MU	37.91%	28.0
63	BA	13.78%	108.0	AAP	11.35%	93.0
63	GBTC	14.64%	96.0	NFLX	25.43%	39.0
63	ORCL	9.95%	139.0	AMZN	7.6%	118.0
63	MNST	9.2%	143.0	KALU	10.83%	78.0
63	NVDA	12.13%	101.0	CSCO	7.09%	108.0
63	VST	10.62%	113.0	T	8.36%	89.0
63	META	10.4%	113.0	BAC	11.53%	62.0
63	MS	7.91%	145.0	PWR	20.13%	35.0
63	X	8.9%	123.0	CVS	5.17%	135.0
63	GS	8.18%	126.0	ISRG	8.07%	86.0
63	HLT	6.71%	153.0	SLV	5.07%	133.0
63	INTU	7.78%	131.0	ELAN	14.9%	43.0
63	THC	8.64%	116.0	GT	15.82%	39.0
63	GLD	13.81%	68.0	HON	3.72%	161.0
63	TRGP	5.28%	151.0	VNO	8.64%	69.0
63	COST	4.56%	170.0	WYNN	9.45%	60.0
63	PWR	6.94%	110.0	NVS	4.49%	126.0
63	GME	8.23%	92.0	CHTR	5.92%	91.0
63	AZO	6.82%	104.0	GBTC	31.47%	17.0
63	TMUS	5.95%	118.0	CDNS	7.26%	72.0
63	T	14.26%	48.0	MSTR	55.68%	9.0
63	GT	7.34%	87.0	FITB	13.89%	35.0
63	WDC	9.12%	68.0	BUD	3.65%	132.0

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

Period examined: All model dates from 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	MSTR	56.33%	80.0	GILD	26.4%	96.0
126	NFLX	39.8%	67.0	HSBC	26.66%	92.0
126	CAH	25.03%	95.0	WFC	23.27%	77.0
126	GE	28.2%	77.0	CVS	16.73%	96.0
126	AVGO	20.48%	95.0	NFLX	40.22%	37.0
126	MOS	20.73%	89.0	T	25.7%	52.0
126	JPM	15.79%	104.0	EXPE	12.06%	100.0
126	GBTC	23.28%	66.0	SLV	11.81%	102.0
126	BA	21.4%	70.0	NEM	11.12%	103.0
126	MNST	14.36%	97.0	CSCO	13.0%	79.0
126	VST	15.92%	82.0	TSLA	12.57%	76.0
126	ORCL	13.03%	100.0	GLD	20.33%	43.0
126	MS	11.35%	108.0	BUD	9.46%	86.0
126	TMUS	12.65%	92.0	ORLY	9.98%	75.0
126	META	15.01%	75.0	NVS	9.5%	75.0
126	AZO	13.74%	80.0	GBTC	44.59%	14.0
126	X	13.32%	82.0	CCL	31.38%	19.0
126	COST	8.58%	124.0	GT	19.23%	31.0
126	T	22.94%	43.0	ISRG	7.75%	72.0
126	TRGP	8.54%	110.0	B	12.8%	42.0
126	GS	13.34%	66.0	AMZN	5.84%	91.0
126	GT	13.87%	61.0	INTU	13.2%	37.0
126	GLD	25.68%	26.0	WYNN	11.89%	38.0
126	THC	10.66%	62.0	GE	16.34%	27.0
126	TDG	6.29%	105.0	LNC	12.82%	34.0
126	HLT	5.89%	106.0	VZ	3.93%	100.0
126	GME	12.2%	43.0	AZO	16.71%	23.0
126	CSCO	27.8%	13.0	VNO	11.25%	31.0
126	BUD	19.97%	17.0	CHTR	4.83%	67.0
126	QQQ	2.8%	100.0	META	18.7%	17.0

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 2025-05-05 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	ORCL	1.28%	40.0	AAP	1.52%	41.0
1	ELAN	0.9%	45.0	WDC	1.21%	24.0
1	WYNN	0.74%	49.0	LW	1.4%	18.0
1	AMC	0.89%	39.0	SBUX	0.6%	39.0
1	CLF	0.94%	36.0	NEM	0.5%	43.0
1	GNRC	1.01%	29.0	HLT	0.41%	45.0
1	GE	0.5%	52.0	LVS	0.57%	32.0
1	DHI	1.11%	21.0	LEN	0.91%	19.0
1	GS	0.42%	55.0	BA	1.05%	16.0
1	VST	0.46%	48.0	GNRC	0.99%	17.0
1	INTU	0.41%	51.0	AMD	0.6%	27.0
1	WDC	0.71%	29.0	CMA	0.35%	40.0
1	GBTC	0.35%	55.0	FITB	0.28%	49.0
1	PHM	0.31%	58.0	QCOM	0.41%	33.0
1	AVGO	0.61%	30.0	AMZN	0.23%	55.0
1	NVDA	1.17%	15.0	ZION	1.27%	10.0
1	CDNS	0.33%	50.0	TXN	1.16%	10.0
1	MSFT	0.46%	33.0	BAC	0.66%	17.0
1	MOS	0.26%	57.0	VNO	0.29%	36.0
1	OXY	0.38%	37.0	CLF	0.85%	11.0
1	INTC	0.51%	26.0	GILD	0.62%	13.0
1	MS	0.26%	50.0	LUMN	0.37%	21.0
1	LNC	0.32%	40.0	SLV	0.25%	30.0
1	TDG	0.33%	39.0	SPY	0.49%	15.0
1	AA	0.24%	49.0	LNC	1.81%	4.0
1	UAA	0.21%	56.0	TSLA	0.21%	35.0
1	AZO	0.23%	47.0	JAZZ	0.15%	46.0
1	EXPE	0.67%	16.0	RIO	0.63%	11.0
1	BHC	0.63%	17.0	CVS	0.19%	35.0
1	JPM	0.2%	51.0	OXY	0.48%	14.0

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 2025-05-05 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	ORCL	10.38%	37.0	AAP	11.22%	35.0
10	VST	5.97%	40.0	WDC	10.11%	23.0
10	GS	4.42%	47.0	AMD	7.62%	23.0
10	WYNN	4.33%	43.0	NEM	4.03%	37.0
10	GE	4.29%	43.0	SLV	4.98%	28.0
10	AVGO	6.19%	28.0	AMZN	2.75%	46.0
10	INTU	3.76%	45.0	TSLA	4.09%	30.0
10	CSTM	4.54%	37.0	CMA	3.25%	37.0
10	ELAN	4.23%	37.0	CLF	11.49%	10.0
10	GOOGL	3.52%	44.0	LVS	3.93%	28.0
10	UAA	2.9%	49.0	DHI	4.26%	25.0
10	GBTC	2.89%	48.0	GNRC	7.83%	13.0
10	CLF	4.77%	29.0	BA	6.23%	15.0
10	CCL	4.87%	28.0	JAZZ	2.25%	40.0
10	WDC	6.47%	21.0	PWR	3.92%	20.0
10	AA	3.3%	41.0	HLT	2.05%	38.0
10	MU	3.39%	39.0	FITB	1.75%	42.0
10	GNRC	4.98%	26.0	BHC	5.36%	13.0
10	JPM	2.8%	45.0	HSBC	1.85%	37.0
10	KALU	4.74%	26.0	PEP	3.28%	20.0
10	NVDA	8.75%	14.0	QCOM	2.13%	30.0
10	BHC	8.55%	14.0	BAC	3.74%	16.0
10	AMC	3.34%	35.0	NVS	1.77%	32.0
10	PHM	2.37%	49.0	SBUX	1.6%	35.0
10	KEY	2.84%	38.0	FCX	5.47%	10.0
10	MOS	2.12%	48.0	NAVI	1.3%	40.0
10	CDNS	2.3%	43.0	INTC	2.82%	18.0
10	META	2.32%	41.0	EXPE	1.86%	27.0
10	LW	4.32%	21.0	AMGN	2.27%	22.0
10	TDG	2.43%	35.0	TFC	1.81%	25.0

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 2025-05-05 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	ORCL	25.84%	31.0	AAP	23.33%	26.0
21	MU	13.49%	28.0	WDC	20.32%	20.0
21	VST	12.16%	31.0	AMD	20.02%	20.0
21	GS	10.05%	37.0	CLF	27.91%	10.0
21	WYNN	10.17%	36.0	NEM	8.55%	30.0
21	AVGO	13.23%	24.0	SLV	8.26%	26.0
21	GE	7.36%	38.0	AMZN	5.83%	35.0
21	KALU	11.02%	25.0	LVS	9.2%	21.0
21	ELAN	9.01%	29.0	FITB	5.94%	32.0
21	GNRC	13.09%	19.0	DHI	8.87%	20.0
21	KEY	8.48%	29.0	CMA	5.83%	28.0
21	CSTM	8.61%	28.0	INTC	8.8%	17.0
21	PHM	6.02%	40.0	SBUX	5.67%	26.0
21	CCL	13.13%	18.0	HLT	4.58%	32.0
21	AMAT	7.62%	31.0	GNRC	12.47%	11.0
21	BHC	18.98%	12.0	BHC	14.15%	9.0
21	WDC	17.36%	13.0	NAVI	3.72%	33.0
21	GBTC	5.63%	40.0	TFC	5.57%	22.0
21	CLF	11.47%	19.0	JAZZ	3.67%	32.0
21	NVDA	16.6%	13.0	PWR	7.77%	15.0
21	GOOGL	6.19%	34.0	EXPE	5.01%	23.0
21	JPM	5.85%	36.0	HSBC	4.0%	26.0
21	FCX	8.94%	23.0	BAC	6.78%	14.0
21	META	6.42%	32.0	QCOM	3.61%	26.0
21	INTU	5.47%	35.0	NVS	3.61%	25.0
21	ZION	7.31%	26.0	FRA	2.36%	38.0
21	AA	6.08%	31.0	CSCO	6.18%	13.0
21	BA	6.93%	26.0	TXN	15.99%	5.0
21	MS	5.57%	32.0	VICI	2.23%	35.0
21	UAA	4.51%	38.0	AMGN	4.54%	17.0

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 2025-07-03 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	DHI	2.41%	9.0	LW	3.57%	6.0
1	GNRC	2.15%	10.0	LEN	1.01%	10.0
1	CLF	1.2%	17.0	JAZZ	0.52%	14.0
1	WDC	0.91%	16.0	BHP	0.89%	8.0
1	PHM	0.66%	18.0	LVS	0.63%	11.0
1	LNC	0.56%	17.0	CMA	0.55%	12.0
1	IEP	0.59%	15.0	NVDA	0.49%	13.0
1	ORCL	0.94%	9.0	RIO	3.08%	2.0
1	LUMN	2.1%	4.0	GNRC	0.91%	6.0
1	MSFT	0.49%	17.0	AAP	0.35%	15.0
1	FSUGY	0.52%	14.0	BA	0.66%	8.0
1	KHC	0.78%	9.0	ABBV	0.43%	12.0
1	OXY	0.66%	10.0	AMD	0.61%	7.0
1	META	0.37%	17.0	VST	3.59%	1.0
1	ORLY	0.44%	13.0	VNO	0.55%	6.0
1	GOOGL	0.28%	19.0	ZION	1.53%	2.0
1	AMC	0.4%	13.0	GILD	0.42%	7.0
1	WYNN	0.4%	13.0	AMGN	0.42%	7.0
1	GE	0.33%	14.0	MSI	0.14%	20.0
1	VST	0.27%	17.0	QCOM	0.36%	7.0
1	BIIB	0.39%	10.0	TSLA	0.17%	14.0
1	AZN	0.2%	17.0	HD	0.26%	9.0
1	CDNS	0.19%	18.0	MNST	0.18%	13.0
1	GBTC	0.22%	15.0	PRGO	0.2%	11.0
1	TDG	0.33%	10.0	SLV	0.53%	4.0
1	PEP	3.06%	1.0	GE	1.02%	2.0
1	B	0.21%	14.0	NEM	0.15%	13.0
1	NVDA	1.41%	2.0	JPM	0.86%	2.0
1	EXPE	0.34%	8.0	HSBC	0.09%	19.0
1	AZO	0.13%	18.0	POST	0.16%	10.0

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 2025-07-03 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CLF	15.93%	10.0	CMA	7.03%	9.0
10	CDNS	6.31%	11.0	PEP	5.29%	8.0
10	GOOGL	6.4%	10.0	JAZZ	4.4%	8.0
10	LW	15.67%	4.0	NVDA	4.98%	7.0
10	ORLY	5.57%	9.0	GNRC	17.18%	2.0
10	RIO	5.48%	9.0	NEM	4.65%	7.0
10	WDC	5.64%	8.0	BHP	6.46%	5.0
10	PHM	4.19%	9.0	DHI	6.41%	5.0
10	GNRC	4.98%	7.0	AMD	10.51%	3.0
10	VST	3.83%	9.0	TSLA	3.46%	9.0
10	FSUGY	5.47%	6.0	WDC	10.25%	3.0
10	PCG	2.98%	11.0	MSI	2.48%	11.0
10	DHI	7.94%	4.0	AMZN	2.45%	11.0
10	ORCL	4.69%	6.0	HSBC	2.45%	11.0
10	INTU	2.76%	10.0	PWR	5.21%	5.0
10	AZN	2.98%	9.0	LEN	3.74%	6.0
10	IEP	2.87%	9.0	KHC	3.71%	6.0
10	KHC	5.0%	5.0	BA	3.14%	7.0
10	PWR	4.68%	5.0	LVS	2.69%	7.0
10	GE	4.53%	5.0	EXPE	4.6%	4.0
10	AZO	2.48%	9.0	VZ	1.59%	11.0
10	MSFT	2.43%	9.0	SLV	7.73%	2.0
10	CCL	2.13%	10.0	AMGN	2.39%	5.0
10	AA	2.1%	10.0	HD	2.15%	5.0
10	EXPE	3.32%	6.0	GE	4.64%	2.0
10	TDG	3.26%	6.0	FIS	1.69%	5.0
10	JPM	2.14%	9.0	MNST	1.63%	5.0
10	AVGO	4.51%	4.0	EMB	0.72%	11.0
10	LNC	1.87%	9.0	T	1.1%	7.0
10	GS	1.67%	10.0	PRGO	1.24%	6.0

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 2025-07-31

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%	107.0	ON	0.36%	85.0
1	CCL	1.42%	64.0	INTC	1.11%	19.0
1	AMC	1.1%	74.0	BHC	1.1%	17.0
1	CYH	0.47%	129.0	WDC	3.72%	4.0
1	GBTC	0.88%	67.0	VNO	0.43%	33.0
1	AVGO	0.59%	89.0	JAZZ	0.17%	79.0
1	AA	0.67%	71.0	GSK	0.31%	42.0
1	X	0.3%	159.0	THC	0.43%	30.0
1	GME	0.32%	136.0	NWL	0.23%	51.0
1	DHI	0.35%	124.0	VST	2.92%	4.0
1	BHC	0.4%	102.0	CZR	5.75%	2.0
1	CMG	0.45%	88.0	INTU	0.79%	14.0
1	AMAT	0.12%	301.0	LVS	0.95%	11.0
1	ETRN	1.05%	32.0	IEP	0.61%	17.0
1	GOOGL	0.13%	243.0	GILD	0.49%	20.0
1	CDNS	0.77%	38.0	AAPL	1.36%	7.0
1	MOS	0.19%	120.0	CAH	0.49%	18.0
1	PWR	0.14%	160.0	BMY	0.16%	44.0
1	TEVA	0.47%	43.0	CCL	1.69%	4.0
1	VNO	0.17%	100.0	NVS	0.15%	45.0
1	CZR	0.13%	130.0	CLF	0.82%	8.0
1	TXN	0.25%	67.0	AMD	0.18%	32.0
1	ACGL	0.45%	35.0	META	0.06%	88.0
1	BBY	0.12%	131.0	CHTR	0.05%	98.0
1	WRK	0.36%	41.0	PRGO	0.46%	9.0
1	COST	0.34%	42.0	LUMN	0.55%	7.0
1	ORCL	0.09%	149.0	IRM	1.74%	2.0
1	INTU	0.35%	38.0	ADBE	0.08%	45.0

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 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	2.28%	502.0	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	8.32%	66.0	ON	3.12%	78.0
10	AVGO	6.02%	82.0	AMD	5.86%	32.0
10	ON	1.9%	197.0	NWL	3.22%	51.0
10	AMC	5.16%	68.0	OXY	15.3%	9.0
10	CCL	5.42%	64.0	SBUX	1.69%	72.0
10	ETRN	10.76%	32.0	CHTR	1.21%	98.0
10	PWR	2.02%	160.0	AMZN	2.91%	40.0
10	CMG	3.2%	91.0	CAH	6.24%	18.0
10	TEVA	6.73%	42.0	FIS	0.66%	151.0
10	ELAN	4.27%	61.0	ELAN	6.72%	11.0
10	CYH	1.86%	129.0	KALU	3.17%	21.0
10	DHI	1.7%	124.0	INTU	4.55%	14.0
10	AMAT	0.65%	306.0	META	0.65%	88.0
10	CDNS	4.29%	35.0	NVS	1.29%	44.0
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	WYNN	3.63%	35.0	EXPE	2.6%	19.0
10	LVS	3.73%	32.0	GME	4.02%	11.0
10	FCX	2.33%	48.0	GILD	1.89%	20.0
10	COST	2.65%	42.0	BHC	2.35%	16.0
10	AA	1.54%	71.0	GBTC	5.35%	7.0
10	PHM	0.57%	179.0	ADBE	0.77%	40.0
10	GOOGL	0.38%	243.0	ORLY	4.14%	7.0
10	INTU	2.47%	37.0	HD	1.55%	18.0
10	TDG	1.53%	58.0	BXP	1.14%	24.0
10	GE	3.44%	25.0	HON	1.36%	19.0

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 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	5.74%	501.0	MSTR	19.65%	104.0
21	X	13.5%	140.0	NFLX	3.34%	224.0
21	VST	16.97%	108.0	ON	7.41%	70.0
21	GBTC	16.37%	64.0	SBUX	5.77%	74.0
21	AVGO	11.43%	69.0	ELAN	39.49%	10.0
21	ETRN	23.66%	32.0	AMD	13.23%	28.0
21	TEVA	16.53%	40.0	NWL	6.9%	51.0
21	CCL	10.0%	64.0	CHTR	2.22%	97.0
21	PWR	3.45%	160.0	CAH	11.2%	18.0
21	ON	2.74%	197.0	AMC	11.64%	15.0
21	ELAN	9.16%	58.0	OXY	16.38%	9.0
21	CMG	5.45%	90.0	META	1.67%	88.0
21	PHM	2.41%	178.0	TSLA	0.81%	160.0
21	AMC	6.05%	66.0	INTC	6.18%	20.0
21	VNO	3.93%	98.0	AMZN	3.16%	39.0
21	DHI	2.86%	122.0	INTU	8.68%	14.0
21	LVS	10.56%	32.0	VICI	6.45%	17.0
21	MSFT	5.25%	63.0	HD	4.25%	18.0
21	CYH	2.11%	123.0	GBTC	10.58%	7.0
21	BHC	2.46%	104.0	CVS	5.36%	13.0
21	CDNS	7.04%	35.0	BA	13.38%	5.0
21	MS	1.84%	130.0	ADBE	1.64%	36.0
21	LLY	8.77%	26.0	FIS	0.39%	151.0
21	GOOGL	0.91%	246.0	GILD	2.76%	20.0
21	AMAT	0.69%	300.0	ORLY	7.81%	7.0
21	AAP	3.88%	49.0	KALU	2.45%	21.0
21	FCX	3.89%	47.0	HON	2.65%	19.0
21	QQQ	0.84%	191.0	POST	6.27%	7.0
21	COST	3.62%	42.0	XOM	5.95%	6.0
21	GE	5.9%	25.0	CCL	8.52%	4.0

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 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	15.9%	474.0	MSTR	50.14%	104.0
63	VST	38.77%	99.0	NFLX	11.51%	224.0
63	GBTC	32.16%	64.0	META	14.2%	88.0
63	VNO	19.24%	100.0	SBUX	11.73%	72.0
63	X	16.55%	102.0	AMD	47.62%	16.0
63	PHM	9.34%	179.0	TSLA	4.15%	158.0
63	ON	8.09%	197.0	AMZN	16.94%	37.0
63	ORCL	10.03%	140.0	ELAN	58.7%	10.0
63	AMAT	4.65%	300.0	VNO	17.14%	32.0
63	ETRN	43.0%	32.0	ON	15.08%	33.0
63	LVS	35.99%	32.0	CAH	20.18%	18.0
63	QQQ	5.78%	191.0	OXY	38.34%	7.0
63	AVGO	16.67%	65.0	GBTC	36.32%	7.0
63	CMG	10.91%	90.0	INTU	16.75%	14.0
63	AMD	4.09%	229.0	TLT	2.8%	68.0
63	PWR	5.04%	160.0	CVS	11.55%	14.0
63	MS	5.13%	130.0	INTC	7.11%	20.0
63	MSFT	10.03%	63.0	ORLY	15.84%	7.0
63	TEVA	16.48%	37.0	SLV	15.8%	7.0
63	AAP	12.16%	49.0	VZ	9.81%	11.0
63	MU	4.52%	120.0	CHTR	1.12%	94.0
63	THC	3.7%	144.0	HD	5.82%	18.0
63	CSTM	9.39%	55.0	ISRG	4.19%	25.0
63	DHI	4.08%	124.0	GSK	2.37%	42.0
63	LLY	16.96%	26.0	GILD	4.17%	20.0
63	FCX	9.13%	47.0	GME	8.16%	9.0
63	GE	16.26%	25.0	XOM	12.18%	6.0
63	GOOGL	1.59%	235.0	WFC	8.41%	8.0
63	INTU	10.22%	32.0	NEM	4.65%	10.0
63	CDNS	11.74%	27.0	HCA	4.76%	8.0

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

Period examined: All model dates from 2022-01-31 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	40.47%	465.0	MSTR	70.55%	104.0
126	VST	62.55%	77.0	NFLX	28.71%	224.0
126	AMAT	17.32%	269.0	TSLA	18.21%	152.0
126	VNO	33.13%	100.0	META	28.2%	88.0
126	PHM	20.38%	148.0	VNO	43.54%	30.0
126	AMD	12.99%	224.0	SBUX	16.93%	71.0
126	GBTC	60.84%	47.0	GBTC	116.87%	7.0
126	ON	14.22%	200.0	CAH	34.89%	18.0
126	QQQ	13.89%	175.0	GSK	13.69%	40.0
126	PWR	14.8%	157.0	T	5.4%	94.0
126	CMG	22.56%	85.0	GME	57.13%	8.0
126	THC	12.19%	145.0	ISRG	16.79%	25.0
126	MS	12.62%	130.0	GILD	20.13%	20.0
126	ETRN	50.34%	32.0	AMZN	10.89%	35.0
126	X	17.23%	89.0	INTU	19.73%	14.0
126	LVS	47.28%	32.0	TLT	3.63%	68.0
126	ORCL	12.2%	118.0	OXY	21.17%	9.0
126	DHI	9.2%	125.0	CHTR	1.99%	94.0
126	TDG	19.48%	57.0	WFC	20.62%	8.0
126	TEVA	29.03%	37.0	VZ	14.95%	11.0
126	MSFT	15.67%	64.0	EXPE	10.14%	16.0
126	AVGO	18.06%	52.0	HD	8.54%	18.0
126	MU	6.47%	110.0	HCA	18.05%	8.0
126	COST	16.68%	41.0	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	CVS	7.29%	13.0
126	GE	22.1%	25.0	POST	12.87%	7.0
126	CAH	16.8%	32.0	NEM	6.28%	11.0

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

Period examined: All model dates from 2022-01-31 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	145.82%	397.0	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	33.95%	224.0	TSLA	40.9%	148.0
252	AMD	29.76%	221.0	T	17.86%	95.0
252	PWR	40.37%	154.0	GBTC	240.95%	7.0
252	VNO	64.56%	96.0	AMZN	36.77%	33.0
252	ON	25.89%	179.0	SBUX	22.44%	47.0
252	THC	53.65%	81.0	CAH	57.35%	18.0
252	QQQ	26.34%	161.0	ISRG	40.24%	24.0
252	ORCL	40.6%	104.0	VNO	22.41%	32.0
252	VST	93.16%	33.0	FIS	4.74%	150.0
252	MSFT	45.26%	63.0	INTU	49.52%	14.0
252	X	31.72%	86.0	GILD	27.54%	20.0
252	CMG	40.73%	64.0	GME	65.78%	8.0
252	DHI	22.7%	98.0	GSK	11.88%	40.0
252	INTC	36.93%	59.0	BMY	9.66%	39.0
252	MS	17.4%	116.0	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	24.63%	62.0	VZ	21.84%	11.0
252	GOOGL	8.46%	176.0	HD	13.18%	17.0
252	COST	33.13%	40.0	OXY	42.25%	5.0
252	CAH	44.26%	26.0	VST	50.5%	4.0
252	TEVA	29.29%	34.0	AAPL	28.77%	6.0
252	CCL	23.68%	38.0	LW	40.85%	4.0
252	AZO	17.84%	44.0	XOM	22.71%	6.0
252	HLT	31.31%	24.0	B	10.52%	12.0
252	MU	7.17%	97.0	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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	VST	0.95%	73.0	ON	0.36%	85.0
1	AVGO	0.92%	65.0	INTC	1.11%	19.0
1	NVDA	0.44%	100.0	BHC	6.26%	3.0
1	CCL	1.61%	26.0	ADBE	0.36%	30.0
1	X	0.41%	74.0	WDC	7.11%	1.0
1	ON	1.74%	16.0	SNY	0.2%	33.0
1	CDNS	0.93%	21.0	CLF	0.82%	8.0
1	BBY	0.81%	23.0	BMY	1.25%	5.0
1	GOOGL	0.26%	65.0	NWL	0.12%	47.0
1	CYH	0.25%	65.0	AMD	0.18%	32.0
1	GBTC	0.63%	20.0	NVS	0.11%	39.0
1	NAVI	11.52%	1.0	GSK	2.04%	2.0
1	META	0.7%	15.0	TLT	0.75%	5.0
1	ACGL	0.59%	16.0	IRM	1.74%	2.0
1	VFC	0.62%	15.0	PRGO	0.72%	4.0
1	FSUGY	0.29%	31.0	LUMN	0.43%	6.0
1	FCX	0.6%	13.0	ORLY	0.54%	3.0
1	CZR	1.5%	5.0	VCSH	0.07%	23.0
1	MOS	0.2%	31.0	LW	0.5%	3.0
1	AA	0.99%	6.0	AMGN	0.21%	6.0
1	NWL	0.54%	10.0	AAPL	0.9%	1.0
1	MS	0.26%	14.0	AMAT	0.78%	1.0
1	NFLX	0.81%	4.0	ISRG	0.34%	1.0
1	BA	0.63%	4.0	CSCO	0.05%	6.0
1	JPM	0.82%	3.0	LQD	0.28%	1.0
1	AMD	0.25%	7.0	EMB	0.23%	1.0
1	TMUS	1.65%	1.0	ELAN	-0.01%	8.0
1	GLD	0.36%	4.0	T	-0.3%	1.0
1	VNO	0.35%	4.0	FRA	-0.08%	5.0
1	ZION	1.01%	1.0	BBY	-0.41%	1.0

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

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

Period examined: All model dates from 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	VST	11.72%	74.0	INTC	15.38%	23.0
10	AVGO	9.18%	58.0	ON	3.12%	78.0
10	X	5.16%	65.0	NWL	4.51%	47.0
10	CCL	11.26%	26.0	AMD	5.86%	32.0
10	NVDA	2.09%	103.0	SBUX	5.15%	24.0
10	GBTC	8.74%	19.0	ELAN	9.47%	8.0
10	CDNS	7.32%	18.0	ADBE	2.23%	25.0
10	GOOGL	1.73%	65.0	LUMN	8.8%	6.0
10	ELAN	5.41%	20.0	KALU	25.36%	2.0
10	AMC	3.93%	23.0	BXP	2.28%	18.0
10	MU	3.61%	21.0	AAP	1.1%	33.0
10	FSUGY	2.0%	33.0	HON	2.21%	16.0
10	BBY	3.38%	18.0	NVS	0.92%	38.0
10	AMD	9.54%	6.0	BHC	14.47%	2.0
10	FCX	3.46%	14.0	SLV	2.74%	8.0
10	INTU	3.65%	11.0	BMY	4.13%	5.0
10	ORCL	0.89%	43.0	IRM	19.07%	1.0
10	WYNN	12.37%	3.0	AMAT	15.7%	1.0
10	MSTR	1.42%	26.0	EXPE	2.48%	6.0
10	CAH	6.02%	6.0	AMGN	2.1%	6.0
10	NFLX	9.02%	4.0	AMZN	2.02%	6.0
10	TRGP	1.24%	28.0	TLT	1.9%	5.0
10	ON	1.53%	18.0	BALL	8.23%	1.0
10	CZR	5.4%	5.0	ORLY	2.06%	3.0
10	AA	3.67%	6.0	VCSH	0.28%	21.0
10	TDG	1.02%	17.0	CDNS	5.72%	1.0
10	LW	2.84%	5.0	CSCO	0.94%	6.0
10	NWL	1.77%	8.0	HD	5.19%	1.0
10	PWR	2.16%	6.0	NEM	1.1%	4.0
10	NAVI	7.71%	1.0	T	4.0%	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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	VST	24.27%	74.0	ON	7.41%	70.0
21	AVGO	20.34%	45.0	NWL	8.43%	47.0
21	NVDA	6.18%	102.0	AMD	13.23%	28.0
21	X	10.82%	55.0	ELAN	50.25%	7.0
21	CCL	19.13%	26.0	SBUX	10.56%	26.0
21	GBTC	16.56%	17.0	AAP	5.34%	30.0
21	CDNS	14.18%	18.0	INTC	6.18%	20.0
21	GOOGL	3.45%	68.0	ADBE	4.53%	21.0
21	FSUGY	6.99%	28.0	KALU	34.18%	2.0
21	MU	6.78%	22.0	HON	4.1%	16.0
21	ELAN	8.53%	17.0	CVS	7.92%	8.0
21	ORCL	2.59%	39.0	BXP	2.09%	18.0
21	INTU	9.26%	10.0	LUMN	5.26%	6.0
21	FCX	6.72%	13.0	BMY	5.71%	5.0
21	NFLX	17.52%	4.0	SLV	3.43%	8.0
21	BBY	5.45%	12.0	AMZN	5.21%	5.0
21	META	5.29%	11.0	CLF	2.67%	9.0
21	MS	3.46%	14.0	IRM	23.2%	1.0
21	CAH	7.48%	6.0	ORLY	4.97%	3.0
21	WYNN	21.3%	2.0	NVS	0.37%	35.0
21	AA	7.01%	6.0	BALL	11.68%	1.0
21	TEVA	8.35%	5.0	PRGO	3.11%	3.0
21	BA	10.42%	4.0	TLT	2.27%	4.0
21	GT	1.83%	18.0	BHC	4.27%	2.0
21	GME	27.49%	1.0	GSK	4.16%	2.0
21	PWR	4.11%	6.0	FSUGY	1.78%	4.0
21	LW	4.77%	5.0	ISRG	6.91%	1.0
21	JPM	7.46%	3.0	AMAT	6.64%	1.0
21	CTLT	2.42%	9.0	CSCO	1.1%	6.0
21	TDG	1.59%	13.0	VCSH	0.34%	19.0

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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	VST	56.25%	65.0	AMD	47.62%	16.0
63	AVGO	28.9%	41.0	ELAN	73.29%	7.0
63	ORCL	20.81%	39.0	ON	15.08%	33.0
63	GOOGL	12.67%	57.0	CVS	18.47%	9.0
63	GBTC	31.69%	17.0	INTC	7.11%	20.0
63	NVDA	6.56%	75.0	KALU	67.32%	2.0
63	CSTM	10.34%	43.0	SLV	15.8%	7.0
63	X	20.98%	17.0	SBUX	3.65%	24.0
63	CDNS	26.08%	10.0	BHC	41.5%	2.0
63	META	11.8%	12.0	AMZN	20.73%	3.0
63	INTU	23.47%	6.0	NWL	1.15%	45.0
63	CCL	59.18%	2.0	BXP	9.83%	5.0
63	NFLX	28.05%	4.0	CHTR	15.32%	3.0
63	CAH	13.13%	6.0	ORLY	11.9%	3.0
63	BA	16.65%	4.0	CSCO	5.32%	6.0
63	GT	10.26%	6.0	BMY	7.23%	4.0
63	BBY	6.81%	9.0	AMAT	26.64%	1.0
63	QQQ	1.86%	28.0	BALL	24.91%	1.0
63	TDG	3.04%	17.0	IRM	21.68%	1.0
63	TFC	17.0%	3.0	CDNS	20.31%	1.0
63	NAVI	44.89%	1.0	EXPE	2.81%	6.0
63	LW	8.95%	5.0	TLT	2.85%	3.0
63	CZR	10.45%	4.0	UNH	6.84%	1.0
63	ACGL	2.08%	11.0	VCSH	1.08%	6.0
63	FSUGY	1.29%	14.0	FRA	1.42%	3.0
63	COST	6.55%	2.0	T	1.89%	1.0
63	MS	0.86%	14.0	GSK	-0.49%	2.0
63	TMUS	11.75%	1.0	LQD	-1.67%	1.0
63	PWR	1.87%	6.0	EMB	-1.82%	1.0
63	BALL	10.88%	1.0	RIO	-3.87%	1.0

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

Period examined: All model dates from 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	VST	56.93%	43.0	SBUX	8.71%	26.0
126	AVGO	39.09%	28.0	AAP	18.1%	9.0
126	MSTR	14.55%	17.0	CVS	18.88%	8.0
126	TDG	14.93%	16.0	ORLY	20.04%	3.0
126	MOS	6.69%	35.0	CSCO	9.7%	6.0
126	CSTM	23.18%	10.0	NEM	15.28%	3.0
126	NVDA	2.67%	66.0	INTC	6.53%	7.0
126	MU	13.24%	11.0	EXPE	12.91%	3.0
126	CAH	20.92%	5.0	ON	6.87%	4.0
126	META	12.36%	7.0	ABBV	9.49%	2.0
126	BA	39.74%	2.0	CHTR	5.5%	3.0
126	HLT	9.03%	7.0	GT	9.27%	1.0
126	MS	4.11%	13.0	NAVI	0.55%	9.0
126	GT	16.91%	3.0	ISRG	1.19%	1.0
126	AMAT	0.76%	43.0	TLT	-0.32%	3.0
126	X	7.71%	4.0	AMZN	-1.34%	1.0
126	PWR	5.97%	4.0	RIO	-2.07%	1.0
126	QQQ	1.97%	12.0	PRGO	-2.64%	1.0
126	GS	15.59%	1.0	LQD	-4.37%	1.0
126	COST	5.94%	2.0	EMB	-3.76%	2.0
126	TEVA	4.01%	2.0	HD	-10.84%	1.0
126	TMUS	2.53%	1.0	GME	-23.66%	1.0
126	RIO	-0.83%	1.0	BBY	-26.14%	1.0
126	INTU	-3.61%	1.0	AMD	-16.84%	2.0
126	LVS	-5.77%	2.0	SNY	-1.4%	26.0
126	QCOM	-7.23%	2.0	CNC	-19.16%	2.0
126	LNC	-4.41%	4.0	UNH	-39.96%	1.0
126	LW	-18.23%	1.0	BXP	-8.18%	5.0
126	OXY	-19.15%	1.0	ADBE	-21.74%	2.0
126	CPRT	-20.38%	1.0	BMY	-12.43%	4.0

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 2025-05-05 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CCL	1.54%	23.0	ON	0.76%	50.0
1	X	0.95%	30.0	AMD	1.43%	14.0
1	CSTM	1.21%	17.0	AAP	0.87%	11.0
1	VST	1.7%	10.0	GME	2.82%	2.0
1	AVGO	0.69%	23.0	PRGO	1.67%	3.0
1	VFC	1.19%	12.0	SLV	2.51%	1.0
1	NVDA	0.59%	24.0	NVS	0.14%	14.0
1	META	2.31%	5.0	AAPL	0.9%	1.0
1	FSUGY	0.55%	19.0	FRA	0.31%	2.0
1	GOOGL	1.26%	7.0	VCSH	0.03%	17.0
1	CYH	0.55%	14.0	NEM	0.52%	1.0
1	ACGL	1.18%	6.0	TLT	0.23%	2.0
1	MU	1.28%	5.0	ADBE	0.02%	18.0
1	NWL	0.54%	10.0	AMZN	0.16%	2.0
1	AA	1.68%	3.0	VNO	-0.96%	1.0
1	THC	0.24%	18.0	JAZZ	-0.49%	2.0
1	TRGP	0.21%	16.0	BMY	-1.43%	1.0
1	BBY	0.21%	14.0	CVS	-0.53%	4.0
1	JPM	0.82%	3.0	FIS	-2.13%	1.0
1	ZION	1.01%	1.0	HON	-0.17%	17.0
1	GLD	0.34%	3.0	CHTR	-0.79%	4.0
1	INTU	0.1%	5.0	TSLA	-2.26%	2.0
1	MOS	0.4%	1.0	BXP	-0.37%	13.0
1	GS	0.05%	4.0	CNC	-1.31%	4.0
1	USB	0.07%	1.0	BA	-0.59%	9.0
1	FCX	0.07%	1.0	UNH	-1.34%	15.0

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 2025-05-05 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	X	13.61%	21.0	ON	8.15%	42.0
10	CCL	9.76%	23.0	AAP	18.36%	10.0
10	NVDA	6.32%	24.0	AMD	10.32%	14.0
10	FSUGY	5.04%	19.0	HON	2.21%	16.0
10	AMC	5.97%	15.0	TSLA	13.16%	1.0
10	MU	16.96%	5.0	NVS	0.87%	12.0
10	AVGO	5.23%	16.0	BXP	0.72%	13.0
10	VST	7.37%	9.0	AMZN	3.15%	2.0
10	ELAN	3.64%	15.0	NEM	5.78%	1.0
10	WYNN	12.37%	3.0	JAZZ	1.59%	2.0
10	CSTM	2.33%	15.0	PRGO	1.47%	2.0
10	META	6.45%	5.0	TLT	1.16%	2.0
10	INTU	5.98%	5.0	VCSH	0.14%	15.0
10	GOOGL	4.18%	7.0	FRA	1.03%	2.0
10	GBTC	7.65%	2.0	FIS	1.36%	1.0
10	NWL	1.77%	8.0	SLV	-0.2%	1.0
10	ORCL	2.23%	4.0	BMY	-0.27%	1.0
10	TRGP	0.57%	14.0	VNO	-3.92%	1.0
10	AA	2.44%	3.0	GME	-2.61%	2.0
10	JPM	1.61%	3.0	BA	-2.83%	2.0
10	AMAT	0.79%	5.0	CVS	-7.33%	1.0
10	UAA	1.89%	2.0	ADBE	-1.37%	14.0
10	MOS	3.61%	1.0	CHTR	-6.45%	4.0
10	GLD	0.74%	3.0	CNC	-14.48%	4.0
10	ZION	1.6%	1.0	UNH	-7.38%	9.0

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 2025-05-05 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	CCL	18.35%	23.0	ON	18.01%	36.0
21	NVDA	14.11%	24.0	AAP	28.02%	9.0
21	X	29.05%	11.0	AMD	19.57%	11.0
21	FSUGY	13.65%	14.0	HON	4.1%	16.0
21	VST	16.64%	9.0	NEM	16.61%	1.0
21	MU	28.51%	5.0	NVS	1.61%	9.0
21	CSTM	9.85%	13.0	AMZN	6.48%	2.0
21	AVGO	10.82%	9.0	SLV	6.31%	1.0
21	ELAN	7.08%	12.0	PRGO	2.79%	2.0
21	INTU	18.7%	4.0	TSLA	4.6%	1.0
21	META	12.52%	5.0	VCSH	0.33%	13.0
21	GOOGL	7.5%	7.0	VNO	3.97%	1.0
21	WYNN	21.3%	2.0	FIS	1.04%	1.0
21	TRGP	3.93%	10.0	FRA	1.0%	1.0
21	AMC	2.02%	13.0	TLT	0.03%	1.0
21	JPM	7.46%	3.0	JAZZ	-1.4%	1.0
21	CDNS	2.9%	7.0	BXP	-0.13%	13.0
21	AA	4.76%	3.0	BMY	-2.38%	1.0
21	ZION	14.2%	1.0	CHTR	-1.12%	3.0
21	UAA	6.27%	2.0	CNC	-23.3%	1.0
21	GS	4.59%	2.0	ADBE	-3.62%	10.0
21	USB	6.65%	1.0	UNH	-19.51%	2.0
21	AMAT	3.08%	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 2025-07-03 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CDNS	5.52%	2.0	AMD	1.99%	3.0
1	THC	0.8%	11.0	AAP	2.17%	2.0
1	AVGO	0.52%	14.0	PRGO	2.07%	1.0
1	FSUGY	1.05%	5.0	CHTR	1.89%	1.0
1	CSTM	0.82%	4.0	AAPL	0.9%	1.0
1	NWL	0.32%	7.0	TLT	0.14%	1.0
1	AMAT	0.3%	4.0	VCSH	0.01%	4.0
1	VST	1.08%	1.0	FRA	-0.15%	1.0
1	GS	0.52%	2.0	HON	-1.49%	1.0
1	INTU	0.0%	NaN	NVS	-0.35%	5.0
1	WYNN	-0.01%	1.0	JAZZ	-2.11%	1.0
1	GBTC	-0.25%	2.0	CVS	-0.53%	4.0
1	AMD	-0.31%	2.0	ON	-0.17%	14.0
1	CMG	-0.84%	1.0	CNC	-1.29%	3.0
1	KEY	-0.76%	2.0	ADBE	-0.67%	8.0
1	UAA	-1.74%	1.0	BA	-0.59%	9.0
1	GT	-0.18%	11.0	TSLA	-8.2%	1.0
1	ELAN	-0.72%	3.0	UNH	-1.18%	13.0

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 2025-07-03 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	FSUGY	9.57%	5.0	AMD	16.18%	3.0
10	AMC	18.81%	2.0	ON	1.04%	6.0
10	AVGO	4.58%	7.0	TLT	2.72%	1.0
10	NWL	3.88%	5.0	JAZZ	2.68%	1.0
10	GBTC	7.65%	2.0	VCSH	0.24%	2.0
10	ORCL	2.23%	4.0	FRA	0.08%	1.0
10	CSTM	2.33%	2.0	BA	-2.83%	2.0
10	INTU	4.45%	1.0	ADBE	-1.81%	4.0
10	KEY	0.19%	2.0	CVS	-7.33%	1.0
10	WYNN	0.23%	1.0	NVS	-2.94%	3.0
10	GS	0.18%	1.0	AAP	-9.07%	1.0
10	ELAN	-0.41%	3.0	CHTR	-21.02%	1.0
10	TEVA	-1.99%	2.0	CNC	-14.73%	3.0
10	AMAT	-2.44%	3.0	UNH	-7.62%	7.0

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 2025-07-31

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	FSUGY	0.23%	89.0	AAP	4.92%	2.0
1	AMC	1.54%	12.0	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	PWR	0.24%	47.0	VFC	0.31%	20.0
1	CCL	0.64%	17.0	ON	0.16%	26.0
1	ELAN	0.84%	13.0	KALU	2.03%	2.0
1	USB	1.46%	5.0	SBUX	0.43%	9.0
1	TEVA	0.68%	9.0	ELAN	1.06%	3.0
1	AAP	0.26%	20.0	SNY	0.78%	3.0
1	ETRN	0.68%	7.0	TLT	0.54%	4.0
1	AVGO	0.33%	14.0	PCG	0.71%	3.0
1	GOOGL	0.13%	34.0	GILD	2.12%	1.0
1	MS	0.2%	19.0	VICI	0.49%	4.0
1	KEY	1.21%	3.0	NVS	0.85%	2.0
1	DHI	0.68%	5.0	EXPE	0.49%	3.0
1	MSFT	0.32%	9.0	GE	1.34%	1.0
1	CMG	0.61%	4.0	BXP	1.24%	1.0
1	MOS	0.08%	29.0	INTC	0.27%	4.0
1	CDNS	2.15%	1.0	BA	0.29%	3.0
1	VST	0.09%	20.0	SLV	0.78%	1.0
1	ACGL	0.55%	3.0	GSK	0.53%	1.0
1	COST	0.26%	6.0	ADBE	0.37%	1.0
1	TRGP	0.71%	2.0	INTU	-0.04%	3.0
1	MNST	1.4%	1.0	NAVI	-0.4%	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 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	1.41%	255.0	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	ON	3.15%	26.0
10	TEVA	16.12%	9.0	NWL	4.82%	14.0
10	VST	6.62%	21.0	AMZN	15.38%	4.0
10	CZR	1.91%	68.0	ELAN	14.1%	3.0
10	GME	4.01%	32.0	TSLA	0.63%	53.0
10	CCL	6.35%	17.0	AAP	24.63%	1.0
10	AVGO	7.48%	14.0	VICI	6.02%	4.0
10	PWR	2.05%	47.0	AMD	11.96%	2.0
10	AMD	1.1%	62.0	AMC	22.69%	1.0
10	AAP	3.17%	20.0	SBUX	2.47%	9.0
10	ETRN	8.54%	7.0	KALU	7.98%	2.0
10	MSFT	5.36%	9.0	EXPE	3.47%	3.0
10	VNO	1.71%	24.0	TLT	2.34%	4.0
10	LVS	6.84%	6.0	SLV	8.91%	1.0
10	DHI	7.43%	5.0	BALL	4.41%	2.0
10	LLY	8.0%	4.0	THC	6.82%	1.0
10	PHM	1.17%	24.0	OXY	5.26%	1.0
10	MOS	0.87%	30.0	INTU	1.67%	3.0
10	ORCL	1.54%	15.0	BXP	4.44%	1.0
10	AA	1.67%	12.0	ADBE	4.33%	1.0
10	TRGP	9.47%	2.0	GILD	2.92%	1.0
10	WYNN	3.72%	5.0	ISRG	2.45%	1.0
10	ACGL	5.77%	3.0	GSK	2.17%	1.0
10	MS	0.78%	19.0	BHC	1.31%	1.0
10	CDNS	14.02%	1.0	NVS	0.63%	2.0
10	CSCO	1.72%	8.0	HON	1.24%	1.0

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

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

Period examined: All model dates from 2022-01-31 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	4.64%	255.0	ON	12.12%	25.0
21	X	17.4%	39.0	NFLX	3.11%	86.0
21	GBTC	19.11%	28.0	MSTR	9.95%	25.0
21	VST	16.27%	21.0	TSLA	4.24%	53.0
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	AMD	27.55%	2.0
21	AMC	15.47%	11.0	AMC	45.41%	1.0
21	AAP	8.45%	20.0	VICI	10.96%	4.0
21	CZR	2.12%	68.0	INTC	6.62%	4.0
21	CCL	7.82%	17.0	INTU	7.84%	3.0
21	LVS	20.38%	6.0	THC	21.18%	1.0
21	VNO	4.28%	24.0	TLT	4.24%	4.0
21	ETRN	13.17%	7.0	T	0.5%	21.0
21	BHC	3.85%	20.0	AAP	7.55%	1.0
21	MS	4.05%	19.0	GILD	6.64%	1.0
21	PHM	2.94%	25.0	AMZN	1.56%	4.0
21	DHI	12.82%	5.0	SLV	6.2%	1.0
21	QCOM	1.93%	30.0	PCG	1.8%	3.0
21	LLY	13.78%	4.0	GE	5.02%	1.0
21	MSFT	4.88%	9.0	ADBE	4.27%	1.0
21	QQQ	0.59%	61.0	HON	4.09%	1.0
21	VFC	11.8%	3.0	BIIB	0.1%	32.0
21	COST	5.43%	6.0	NVS	1.41%	2.0
21	CSCO	3.59%	8.0	BXP	2.72%	1.0
21	WYNN	4.92%	5.0	BALL	1.11%	2.0
21	ACGL	8.07%	3.0	GNRC	-0.13%	7.0
21	CDNS	22.73%	1.0	GSK	-3.65%	1.0

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 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	12.85%	243.0	NFLX	11.99%	86.0
63	GBTC	33.46%	28.0	TSLA	16.67%	53.0
63	VNO	37.48%	24.0	ELAN	77.84%	3.0
63	VST	41.07%	19.0	SBUX	23.92%	9.0
63	ON	16.25%	40.0	ON	26.65%	7.0
63	QQQ	9.26%	61.0	AMZN	27.43%	4.0
63	AAP	22.94%	20.0	VNO	15.58%	7.0
63	LVS	54.84%	6.0	MSTR	4.36%	25.0
63	AMD	4.05%	62.0	AMD	80.83%	1.0
63	X	11.09%	20.0	T	3.74%	21.0
63	PWR	4.4%	47.0	CHTR	3.14%	15.0
63	CSTM	12.7%	16.0	INTU	13.41%	3.0
63	MS	10.61%	19.0	INTC	9.5%	4.0
63	PHM	7.42%	24.0	TLT	9.17%	4.0
63	ORCL	11.74%	15.0	META	1.52%	23.0
63	GOOGL	4.75%	34.0	SLV	24.84%	1.0
63	ETRN	21.77%	7.0	BALL	9.94%	2.0
63	LUMN	29.01%	5.0	PCG	6.57%	3.0
63	TEVA	14.18%	8.0	GSK	8.44%	1.0
63	MSFT	9.54%	9.0	ISRG	6.51%	1.0
63	LLY	20.93%	4.0	AMC	3.69%	1.0
63	AZO	9.09%	7.0	GE	1.67%	1.0
63	FCX	19.97%	3.0	GILD	0.72%	1.0
63	CSCO	7.12%	8.0	OXY	0.32%	1.0
63	DHI	10.83%	5.0	THC	-0.73%	1.0
63	CMG	13.45%	4.0	VICI	-0.8%	4.0
63	ACGL	17.54%	3.0	UNH	-6.17%	1.0
63	GME	1.22%	32.0	NAVI	-9.58%	1.0
63	COST	5.94%	6.0	GNRC	-1.41%	7.0
63	CDNS	24.99%	1.0	BIIB	-0.77%	31.0

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

Period examined: All model dates from 2022-01-31 through 2025-07-31

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	AMAT	11.96%	69.0	CHTR	3.27%	15.0
126	PWR	15.13%	47.0	EXPE	7.82%	3.0
126	LVS	69.03%	6.0	ISRG	18.5%	1.0
126	PHM	16.44%	23.0	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	0.42%	2.0
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	CSTM	37.63%	3.0	NAVI	-9.51%	1.0
126	COST	16.26%	6.0	KALU	-4.86%	2.0
126	AZO	12.32%	7.0	THC	-11.38%	1.0
126	LLY	21.48%	4.0	SNY	-3.99%	3.0
126	FCX	24.73%	3.0	AMZN	-11.87%	4.0
126	AVGO	7.35%	10.0	BMY	-9.8%	5.0
126	ACGL	19.15%	3.0	BHP	-13.56%	4.0
126	LEN	7.97%	6.0	AMC	-76.78%	1.0
126	GE	38.57%	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 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	138.97%	219.0	NFLX	76.13%	86.0
252	GBTC	296.21%	19.0	MSTR	104.31%	25.0
252	PWR	47.19%	46.0	TSLA	48.15%	53.0
252	AMD	35.36%	56.0	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	SBUX	27.22%	7.0
252	AMAT	19.59%	41.0	INTU	59.73%	3.0
252	THC	31.34%	20.0	CHTR	8.47%	15.0
252	ORCL	43.51%	13.0	PCG	37.26%	3.0
252	FSUGY	7.1%	75.0	GE	74.42%	1.0
252	CYH	40.51%	13.0	BMY	12.48%	4.0
252	MSFT	49.72%	9.0	JAZZ	10.85%	4.0
252	X	23.54%	18.0	ISRG	37.07%	1.0
252	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	MS	10.18%	18.0	SNY	6.27%	1.0
252	LVS	29.61%	6.0	VICI	1.52%	4.0
252	INTC	17.57%	10.0	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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AVGO	2.6%	8.0	AAP	4.92%	2.0
1	FSUGY	1.48%	13.0	NWL	0.62%	14.0
1	X	0.55%	34.0	AMD	2.82%	3.0
1	BBY	5.58%	3.0	ON	0.16%	26.0
1	CZR	7.0%	2.0	ELAN	1.06%	3.0
1	CCL	2.13%	6.0	SBUX	1.38%	2.0
1	GOOGL	0.56%	22.0	NVS	0.85%	2.0
1	NVDA	0.26%	32.0	BXP	1.24%	1.0
1	GBTC	0.59%	9.0	INTC	0.27%	4.0
1	MOS	0.89%	4.0	BMY	0.9%	1.0
1	VFC	1.16%	2.0	BA	0.29%	3.0
1	CDNS	2.15%	1.0	SNY	0.44%	2.0
1	TRGP	0.71%	2.0	SLV	0.78%	1.0
1	GT	0.11%	7.0	ADBE	0.37%	1.0
1	PHM	0.04%	9.0	NAVI	-0.4%	1.0
1	VST	0.02%	14.0	HON	-0.78%	1.0
1	BHC	0.13%	2.0	BALL	-1.54%	1.0
1	MS	0.03%	1.0	CNC	-1.72%	1.0
1	AMD	-0.04%	4.0	BIIB	-0.53%	8.0
1	LEN	-0.6%	2.0	UNH	-0.78%	7.0
1	ORCL	-0.55%	3.0	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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	X	5.44%	29.0	INTC	25.06%	6.0
10	AVGO	16.75%	8.0	ON	3.15%	26.0
10	VST	8.88%	15.0	NWL	4.82%	14.0
10	CCL	16.2%	6.0	ELAN	14.1%	3.0
10	GBTC	8.14%	9.0	AAP	24.63%	1.0
10	FSUGY	5.29%	13.0	AMD	11.96%	2.0
10	AMD	11.86%	5.0	SLV	8.91%	1.0
10	NVDA	1.27%	35.0	BALL	8.23%	1.0
10	ORCL	17.13%	2.0	SBUX	2.53%	2.0
10	TRGP	9.47%	2.0	BXP	4.44%	1.0
10	ELAN	17.52%	1.0	ADBE	4.33%	1.0
10	MOS	3.17%	5.0	BMY	2.43%	1.0
10	GOOGL	0.68%	22.0	NVS	0.63%	2.0
10	CDNS	14.02%	1.0	HON	1.24%	1.0
10	BBY	13.0%	1.0	SNY	-1.97%	2.0
10	AMC	2.83%	4.0	CNC	-11.09%	1.0
10	VFC	5.48%	2.0	NAVI	-12.42%	1.0
10	CZR	10.48%	1.0	BIIB	-2.88%	8.0
10	NWL	7.92%	1.0	JAZZ	-1.5%	16.0
10	PWR	-1.22%	1.0	UNH	-7.36%	5.0

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

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

Period examined: All model dates from 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	VST	25.21%	15.0	ON	12.12%	25.0
21	NVDA	6.77%	35.0	ELAN	55.86%	3.0
21	X	9.34%	21.0	NWL	8.1%	13.0
21	GBTC	17.96%	9.0	AMD	27.55%	2.0
21	CCL	20.0%	6.0	INTC	6.62%	4.0
21	FSUGY	11.81%	10.0	BALL	11.68%	1.0
21	GOOGL	4.42%	22.0	AAP	7.55%	1.0
21	AVGO	12.21%	5.0	SLV	6.2%	1.0
21	VFC	21.08%	2.0	BMY	5.27%	1.0
21	ORCL	18.74%	2.0	ADBE	4.27%	1.0
21	GT	5.22%	6.0	HON	4.09%	1.0
21	BBY	23.59%	1.0	NVS	1.41%	2.0
21	ELAN	22.79%	1.0	BXP	2.72%	1.0
21	CDNS	22.73%	1.0	SBUX	1.07%	2.0
21	CZR	17.64%	1.0	NAVI	-6.68%	1.0
21	AMD	3.51%	5.0	SNY	-4.82%	2.0
21	AMC	3.31%	4.0	UNH	-23.48%	1.0
21	MS	11.8%	1.0	BIIB	-7.4%	8.0
21	LEN	6.39%	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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	VST	67.3%	13.0	ELAN	77.84%	3.0
63	GBTC	31.46%	9.0	ON	26.65%	7.0
63	GOOGL	12.03%	22.0	AMD	80.83%	1.0
63	NVDA	9.47%	23.0	INTC	9.5%	4.0
63	CSTM	12.7%	16.0	BALL	24.91%	1.0
63	ORCL	55.83%	2.0	SLV	24.84%	1.0
63	GT	12.12%	4.0	SBUX	10.53%	2.0
63	AVGO	10.5%	4.0	BMY	3.55%	1.0
63	X	16.36%	2.0	NAVI	-9.58%	1.0
63	BBY	31.24%	1.0	SNY	-16.27%	2.0
63	CDNS	24.99%	1.0	BIIB	-22.61%	7.0
63	CZR	19.8%	1.0	JAZZ	-10.59%	18.0
63	VFC	18.91%	1.0	NWL	-15.13%	13.0

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

Period examined: All model dates from 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	VST	74.3%	9.0	SBUX	11.52%	4.0
126	AVGO	38.76%	4.0	INTC	0.42%	2.0
126	CSTM	37.63%	3.0	SNY	0.12%	2.0
126	AMAT	2.5%	28.0	NAVI	-9.51%	1.0
126	GT	16.91%	3.0	BMY	-15.46%	1.0
126	MOS	9.19%	5.0	JAZZ	-12.49%	6.0
126	X	13.19%	1.0	BIIB	-32.07%	8.0
126	MU	5.63%	2.0	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 2025-05-05 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	FSUGY	1.5%	11.0	ON	1.27%	18.0
1	CCL	2.13%	6.0	AAP	4.92%	2.0
1	NVDA	0.52%	12.0	AMD	6.83%	1.0
1	AVGO	1.23%	4.0	NVS	0.85%	2.0
1	BBY	1.71%	2.0	BXP	1.24%	1.0
1	VFC	0.95%	1.0	BA	0.29%	3.0
1	GT	0.24%	4.0	ADBE	0.37%	1.0
1	VST	-1.27%	2.0	HON	-0.78%	1.0
1	TEVA	-2.67%	1.0	CNC	-1.72%	1.0
1	NWL	-2.93%	1.0	UNH	-0.78%	7.0

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 2025-05-05 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	X	11.71%	12.0	ON	8.49%	18.0
10	CCL	16.2%	6.0	AAP	24.63%	1.0
10	FSUGY	6.33%	11.0	AMD	6.36%	1.0
10	NVDA	4.69%	12.0	BXP	4.44%	1.0
10	AVGO	6.1%	4.0	ADBE	4.33%	1.0
10	AMC	2.83%	4.0	NVS	0.63%	2.0
10	NWL	7.92%	1.0	HON	1.24%	1.0
10	VST	1.61%	2.0	CNC	-11.09%	1.0
10	TEVA	-1.39%	1.0	UNH	-7.36%	5.0

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 2025-05-05 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	12.6%	12.0	ON	19.96%	17.0
21	X	27.2%	5.0	AMD	22.43%	1.0
21	FSUGY	15.68%	8.0	AAP	7.55%	1.0
21	CCL	20.0%	6.0	ADBE	4.27%	1.0
21	AVGO	10.93%	4.0	HON	4.09%	1.0
21	VST	18.16%	2.0	NVS	1.41%	2.0
21	AMC	3.31%	4.0	BXP	2.72%	1.0
21	VFC	-1.19%	1.0	UNH	-23.48%	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 2025-07-03 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	6.06%	1.0	ON	5.5%	1.0
1	BBY	1.71%	2.0	AAP	4.51%	1.0
1	FSUGY	0.99%	3.0	BA	0.29%	3.0
1	AMC	-0.34%	1.0	UNH	0.04%	6.0
1	NWL	-2.93%	1.0	CNC	-1.72%	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 2025-07-03 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	FSUGY	9.18%	3.0	ON	10.88%	1.0
10	NWL	7.92%	1.0	CNC	-11.09%	1.0
10	GT	1.1%	1.0	UNH	-6.63%	4.0

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 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	-0.27%	426.0	NWL	-0.71%	95.0
1	CLF	-0.25%	298.0	AAP	-0.38%	177.0
1	USB	-0.32%	188.0	PRGO	-0.23%	253.0
1	LUMN	-0.6%	100.0	OXY	-0.3%	189.0
1	UNH	-0.43%	134.0	CHTR	-0.24%	204.0
1	GT	-0.21%	219.0	GSK	-0.15%	327.0
1	NWL	-0.22%	200.0	IEP	-0.33%	131.0
1	FSUGY	-0.07%	493.0	BALL	-0.17%	251.0
1	CMG	-0.08%	327.0	BA	-0.18%	220.0
1	QCOM	-0.06%	418.0	MNST	-0.18%	196.0
1	T	-1.76%	14.0	CNC	-0.28%	123.0
1	KEY	-0.17%	142.0	BHC	-0.37%	91.0
1	IEP	-0.31%	75.0	MOS	-1.44%	23.0
1	CVS	-0.64%	34.0	LNC	-0.21%	153.0
1	CNC	-0.1%	206.0	FRCB	-0.75%	41.0
1	BALL	-0.58%	34.0	NEM	-0.11%	285.0

1	CSCO	-0.09%	210.0	TMUS	-0.09%	328.0
1	LNC	-0.4%	44.0	CTLT	-0.29%	101.0
1	BBY	-0.05%	323.0	CPRT	-0.59%	47.0
1	SBUX	-0.21%	79.0	CMA	-0.11%	248.0
1	WDC	-0.21%	82.0	SIVBQ	-0.29%	91.0
1	LEN	-0.06%	271.0	AMC	-0.39%	66.0
1	TSLA	-0.83%	18.0	AA	-0.21%	119.0
1	SBNY	-0.59%	25.0	INTC	-0.29%	87.0
1	MNST	-0.23%	61.0	MSI	-0.12%	218.0
1	SLV	-0.84%	15.0	MSFT	-0.17%	135.0
1	FIS	-0.18%	66.0	JAZZ	-0.12%	176.0
1	HSBC	-0.58%	19.0	BHP	-0.07%	303.0
1	IRM	-0.16%	66.0	WRK	-0.17%	126.0
1	ISRG	-0.22%	43.0	MU	-0.4%	49.0

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 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-2.28%	406.0	SIVBQ	-9.75%	89.0
10	LUMN	-6.01%	74.0	SBNY	-9.24%	75.0
10	CLF	-1.47%	299.0	AMC	-7.84%	70.0
10	QCOM	-0.8%	416.0	CNC	-2.93%	126.0
10	NWL	-1.66%	192.0	IEP	-2.51%	127.0
10	UNH	-2.36%	128.0	BXP	-1.23%	248.0
10	FSUGY	-0.62%	481.0	AAP	-1.37%	181.0
10	INTC	-1.43%	198.0	PRGO	-0.92%	262.0
10	BBY	-0.85%	293.0	OXY	-1.14%	193.0
10	CSTM	-1.11%	196.0	FCX	-2.02%	106.0
10	BHC	-0.86%	249.0	CHTR	-1.02%	206.0
10	SBNY	-7.72%	27.0	GME	-1.78%	117.0
10	GT	-1.0%	208.0	ORLY	-1.27%	161.0
10	CNC	-0.97%	206.0	BMY	-0.59%	303.0
10	VFC	-1.37%	145.0	INTU	-1.02%	171.0
10	CTLT	-0.67%	220.0	INTC	-2.0%	87.0
10	IRM	-1.99%	72.0	TLT	-0.69%	250.0
10	GNRC	-1.59%	72.0	MU	-3.04%	48.0
10	BALL	-3.08%	34.0	FRCB	-2.68%	44.0
10	FIS	-1.89%	54.0	KEY	-0.59%	200.0
10	CPRT	-0.5%	161.0	RIO	-0.51%	227.0
10	ADBE	-6.14%	13.0	NWL	-1.23%	91.0
10	TXN	-0.38%	210.0	BA	-0.5%	223.0
10	SBUX	-0.97%	75.0	KHC	-0.38%	290.0
10	CMA	-1.21%	55.0	BHP	-0.36%	304.0
10	CVS	-1.64%	40.0	MRK	-0.46%	218.0
10	TLT	-2.08%	30.0	ON	-1.81%	55.0
10	AMZN	-4.09%	12.0	LQD	-0.33%	294.0
10	LNC	-1.4%	34.0	ELAN	-0.97%	96.0
10	TSLA	-2.2%	19.0	CITI	-0.56%	165.0

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 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-4.13%	403.0	SIVBQ	-15.92%	89.0
21	CLF	-3.23%	303.0	SBNY	-16.55%	76.0
21	LUMN	-11.86%	80.0	AMC	-13.02%	70.0
21	FSUGY	-1.59%	479.0	BXP	-3.01%	237.0
21	VFC	-4.13%	140.0	CNC	-5.28%	124.0
21	NWL	-3.21%	179.0	IEP	-4.6%	125.0
21	QCOM	-1.39%	408.0	AAP	-3.21%	179.0
21	INTC	-2.68%	198.0	FCX	-3.96%	106.0
21	CTLT	-1.99%	215.0	ELAN	-4.22%	93.0
21	SBNY	-16.18%	26.0	FRCB	-8.66%	45.0
21	BBY	-1.39%	285.0	CVS	-1.62%	238.0
21	UNH	-3.82%	103.0	OXY	-1.8%	191.0
21	GNRC	-3.82%	73.0	BHC	-4.04%	85.0
21	CNC	-1.32%	211.0	NWL	-3.34%	89.0
21	CSTM	-1.33%	194.0	LNC	-1.97%	148.0
21	ZTS	-2.87%	79.0	EXPE	-1.15%	251.0
21	PCG	-3.63%	50.0	BMY	-0.95%	288.0
21	BHC	-0.72%	241.0	CHTR	-1.28%	205.0
21	IRM	-2.4%	68.0	X	-5.33%	47.0
21	LNC	-4.64%	32.0	RIO	-1.04%	228.0
21	FIS	-2.83%	51.0	TLT	-0.88%	241.0
21	GME	-0.58%	237.0	KHC	-0.73%	282.0
21	BAC	-4.91%	28.0	PRGO	-0.79%	259.0
21	USB	-0.76%	166.0	GSK	-0.64%	316.0
21	SBUX	-1.61%	72.0	ON	-3.48%	58.0
21	ADBE	-8.57%	13.0	BHP	-0.62%	301.0
21	TXN	-0.5%	203.0	CMCSA	-0.66%	268.0
21	CPRT	-0.68%	147.0	MRK	-0.8%	210.0
21	TSLA	-6.73%	14.0	TFC	-0.81%	207.0
21	VZ	-1.97%	38.0	BA	-0.69%	220.0

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 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-9.76%	381.0	SIVBQ	-42.61%	87.0
63	GME	-10.62%	231.0	SBNY	-40.76%	78.0
63	BHC	-6.99%	267.0	AMC	-33.29%	71.0
63	CLF	-5.95%	301.0	FRCB	-47.46%	45.0
63	CTLT	-7.0%	198.0	AAP	-12.37%	171.0
63	QCOM	-3.42%	377.0	IEP	-11.91%	123.0
63	FSUGY	-2.76%	449.0	CVS	-6.35%	223.0
63	NWL	-8.37%	146.0	BXP	-5.81%	237.0
63	ELAN	-9.34%	125.0	NWL	-12.97%	96.0
63	SBNY	-35.34%	33.0	BMY	-3.54%	272.0
63	MOS	-3.51%	330.0	NEM	-3.43%	262.0
63	AMC	-5.09%	214.0	CYH	-17.01%	50.0
63	INTC	-4.35%	197.0	CZR	-7.73%	107.0
63	BBY	-3.21%	263.0	BHP	-2.93%	276.0
63	VFC	-7.25%	116.0	CMCSA	-3.15%	254.0
63	AA	-4.07%	202.0	CLF	-8.93%	88.0
63	LUMN	-9.11%	90.0	X	-15.01%	49.0
63	CNC	-4.12%	193.0	CNC	-6.66%	110.0
63	CCL	-4.4%	126.0	TFC	-3.67%	191.0
63	IEP	-11.05%	47.0	OXY	-3.8%	180.0
63	ZTS	-5.92%	80.0	TLT	-2.7%	238.0
63	UNH	-7.49%	61.0	PEP	-1.84%	340.0
63	ZION	-2.6%	155.0	LNC	-4.13%	151.0
63	BAC	-9.8%	41.0	VFC	-6.42%	95.0
63	AAPL	-1.71%	191.0	VNO	-5.56%	106.0
63	BALL	-11.19%	27.0	CHTR	-3.13%	183.0
63	TXN	-1.35%	199.0	GSK	-1.72%	304.0
63	IRM	-3.75%	71.0	PRGO	-2.07%	250.0
63	TSLA	-21.77%	12.0	INTC	-7.13%	71.0
63	SBUX	-2.66%	81.0	ON	-8.87%	53.0

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

Period examined: All model dates from 2022-01-31 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	GME	-25.16%	199.0	SIVBQ	-68.22%	87.0
126	UAA	-13.83%	319.0	SBNY	-70.91%	78.0
126	CLF	-13.24%	300.0	AMC	-53.97%	68.0
126	NWL	-23.76%	144.0	FRCB	-78.26%	45.0
126	AMC	-18.8%	176.0	AAP	-21.64%	159.0
126	ELAN	-15.98%	119.0	IEP	-23.5%	123.0
126	CNC	-9.91%	187.0	BMY	-8.7%	247.0
126	VFC	-18.82%	96.0	GSK	-7.63%	269.0
126	CTLT	-9.77%	170.0	BHP	-5.84%	265.0
126	BHC	-5.85%	253.0	OXY	-8.47%	177.0
126	ZION	-8.93%	152.0	CVS	-6.8%	211.0
126	QCOM	-3.51%	377.0	TLT	-5.94%	229.0
126	SBNY	-47.88%	26.0	CZR	-14.87%	89.0
126	BBY	-5.33%	231.0	NWL	-14.82%	84.0
126	MOS	-3.77%	323.0	PEP	-3.76%	321.0
126	FSUGY	-2.6%	462.0	CLF	-15.32%	78.0
126	AAP	-6.39%	185.0	VFC	-13.58%	87.0
126	IEP	-20.39%	51.0	BXP	-4.99%	227.0
126	USB	-6.99%	147.0	PRGO	-4.82%	228.0
126	CYH	-4.41%	202.0	KHC	-4.21%	258.0
126	CSTM	-7.82%	110.0	WDC	-7.58%	142.0
126	AA	-4.58%	181.0	LNC	-7.73%	137.0
126	ZTS	-9.58%	84.0	CYH	-19.64%	48.0
126	UNH	-11.47%	61.0	CNC	-9.66%	94.0
126	WRK	-8.48%	70.0	NAVI	-3.46%	222.0
126	SBUX	-5.83%	84.0	FITB	-4.35%	175.0
126	BALL	-18.48%	26.0	TFC	-4.14%	175.0
126	LNC	-11.72%	33.0	CHTR	-4.36%	162.0
126	IRM	-7.03%	54.0	INTC	-10.22%	68.0
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 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	AMC	-45.94%	173.0	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	-34.79%	146.0	AAP	-44.92%	132.0
252	GME	-19.22%	201.0	AMC	-85.98%	57.0
252	UAA	-15.61%	222.0	FRCB	-93.82%	46.0
252	MOS	-14.83%	221.0	BMY	-14.82%	208.0
252	CNC	-17.76%	177.0	CVS	-17.02%	164.0
252	ELAN	-26.54%	110.0	PRGO	-11.89%	180.0
252	ZION	-11.67%	159.0	OXY	-14.46%	143.0
252	CTLT	-12.4%	134.0	TLT	-10.37%	197.0
252	CZR	-7.78%	213.0	TFC	-14.16%	143.0
252	FSUGY	-3.78%	425.0	AA	-20.51%	95.0
252	LUMN	-15.75%	100.0	BXP	-10.1%	186.0
252	SBNY	-84.22%	18.0	KEY	-15.08%	122.0
252	IEP	-48.34%	25.0	ON	-34.83%	50.0
252	CSTM	-15.53%	73.0	PEP	-6.47%	266.0
252	CVS	-24.35%	46.0	GSK	-7.93%	210.0
252	BHC	-5.24%	205.0	BIIB	-7.85%	210.0
252	VFC	-14.51%	72.0	KHC	-6.9%	224.0
252	GT	-6.69%	156.0	CZR	-23.27%	60.0
252	SBUX	-12.4%	71.0	BHP	-6.69%	198.0
252	BBY	-2.43%	228.0	VFC	-24.1%	54.0
252	BALL	-24.51%	18.0	NWL	-22.82%	56.0
252	USB	-2.67%	154.0	LNC	-10.34%	119.0
252	FRCB	-99.78%	4.0	VNO	-19.52%	62.0
252	CMA	-7.19%	51.0	JAZZ	-8.55%	141.0
252	ZTS	-4.78%	76.0	INTC	-32.1%	34.0
252	TLT	-19.18%	17.0	FITB	-6.66%	158.0
252	LNC	-32.07%	10.0	CYH	-26.26%	39.0

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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CMG	-0.53%	118.0	NWL	-1.53%	35.0
1	AMAT	-0.33%	135.0	CHTR	-0.64%	83.0
1	IEP	-0.91%	47.0	CNC	-0.54%	85.0
1	UNH	-0.89%	43.0	GSK	-0.26%	113.0
1	LEN	-0.41%	72.0	AAP	-0.69%	43.0
1	UAA	-0.17%	146.0	CPRT	-1.24%	19.0
1	PHM	-0.19%	114.0	ABBV	-0.2%	111.0
1	TEVA	-0.31%	62.0	MRK	-0.35%	62.0
1	TRGP	-0.21%	83.0	MSFT	-0.38%	54.0
1	IRM	-0.33%	50.0	GWW	-0.68%	27.0
1	TSLA	-1.43%	11.0	JAZZ	-0.41%	40.0
1	DHI	-0.18%	84.0	AMZN	-0.2%	78.0
1	FCX	-0.22%	66.0	KHC	-0.27%	57.0
1	TFC	-1.32%	10.0	GNRC	-0.22%	68.0
1	HLT	-0.18%	72.0	ELAN	-0.51%	29.0
1	QCOM	-0.38%	32.0	HCA	-0.28%	53.0
1	LLY	-0.56%	21.0	MSI	-0.23%	63.0
1	FITB	-0.54%	21.0	CZR	-0.25%	50.0
1	GNRC	-0.96%	8.0	GBTC	-1.04%	11.0
1	LNC	-0.25%	30.0	KALU	-0.17%	61.0
1	PEP	-1.05%	7.0	TMUS	-0.41%	25.0
1	CSCO	-0.8%	9.0	UNH	-0.31%	31.0
1	CSTM	-0.05%	131.0	ADBE	-0.17%	57.0
1	GT	-0.12%	48.0	TXN	-0.28%	33.0
1	QQQ	-0.08%	67.0	BHC	-0.24%	38.0
1	INTC	-0.46%	11.0	DHI	-0.34%	27.0
1	BHP	-2.34%	2.0	BMY	-0.1%	89.0
1	LVS	-0.39%	12.0	CCL	-0.25%	35.0
1	ISRG	-0.76%	6.0	ISRG	-0.14%	62.0
1	WDC	-0.9%	5.0	MNST	-0.29%	29.0

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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CYH	-4.12%	98.0	CNC	-4.64%	85.0
10	UAA	-2.14%	139.0	ORLY	-4.19%	75.0
10	DHI	-2.97%	87.0	MRK	-2.54%	61.0
10	UNH	-6.28%	37.0	PEP	-1.7%	88.0
10	IRM	-3.51%	56.0	ADBE	-2.18%	59.0
10	BHC	-3.84%	45.0	KHC	-2.01%	60.0
10	LEN	-2.56%	66.0	CHTR	-1.33%	84.0
10	PHM	-1.21%	124.0	AMC	-8.23%	13.0
10	AAPL	-1.19%	109.0	JAZZ	-2.76%	37.0
10	AMAT	-0.93%	131.0	PRGO	-1.22%	80.0
10	CSTM	-0.75%	117.0	GME	-2.18%	41.0
10	LLY	-5.0%	16.0	GSK	-0.77%	114.0
10	HLT	-0.94%	82.0	RIO	-1.28%	67.0
10	PCG	-3.61%	20.0	TLT	-1.29%	66.0
10	QCOM	-2.27%	31.0	CPRT	-4.43%	19.0
10	CMG	-0.68%	98.0	NWL	-2.68%	31.0
10	FITB	-2.27%	28.0	KEY	-0.93%	77.0
10	TFC	-5.4%	10.0	INTC	-1.12%	54.0
10	GT	-1.38%	35.0	LW	-1.55%	39.0
10	TXN	-1.5%	30.0	BXP	-1.05%	56.0
10	QQQ	-0.48%	85.0	SNY	-1.16%	47.0
10	LUMN	-8.06%	5.0	ZTS	-0.43%	125.0
10	MSI	-2.87%	14.0	CLF	-0.89%	59.0
10	LVS	-2.27%	17.0	MU	-2.76%	19.0
10	GNRC	-3.21%	12.0	LUMN	-1.42%	34.0
10	IEP	-0.73%	36.0	CZR	-0.86%	55.0
10	ON	-0.52%	43.0	OXY	-0.93%	49.0
10	INTC	-2.24%	9.0	CSTM	-5.48%	8.0
10	CSCO	-3.88%	5.0	BIIB	-1.24%	33.0
10	PEP	-3.16%	6.0	KALU	-0.69%	59.0

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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	DHI	-6.97%	78.0	CNC	-8.64%	82.0
21	UAA	-3.24%	132.0	NWL	-11.89%	28.0
21	LEN	-5.79%	60.0	ORLY	-4.6%	71.0
21	CYH	-3.75%	88.0	MRK	-5.79%	53.0
21	UNH	-9.05%	28.0	ADBE	-5.01%	59.0
21	PHM	-1.73%	124.0	GME	-7.96%	32.0
21	AMAT	-1.8%	118.0	PEP	-2.23%	86.0
21	PCG	-10.58%	20.0	KHC	-3.19%	56.0
21	IRM	-3.77%	53.0	ZTS	-1.49%	118.0
21	BHC	-4.96%	39.0	GSK	-1.54%	108.0
21	AAPL	-1.65%	116.0	LUMN	-4.99%	27.0
21	FITB	-5.16%	36.0	AMC	-13.44%	10.0
21	QQQ	-2.09%	77.0	CZR	-2.53%	48.0
21	QCOM	-5.72%	28.0	FSUGY	-2.71%	42.0
21	GNRC	-10.67%	12.0	BXP	-2.14%	50.0
21	VFC	-2.34%	51.0	CPRT	-7.03%	15.0
21	ON	-2.79%	42.0	ON	-16.33%	6.0
21	LLY	-5.89%	16.0	OXY	-2.07%	47.0
21	CMG	-0.89%	95.0	RIO	-1.44%	66.0
21	TXN	-2.91%	26.0	CSTM	-11.34%	8.0
21	LUMN	-13.84%	5.0	TLT	-1.43%	59.0
21	AMD	-3.16%	21.0	UNH	-2.18%	36.0
21	HLT	-0.65%	92.0	CLF	-1.44%	53.0
21	TSLA	-5.31%	9.0	LW	-2.11%	35.0
21	LVS	-2.95%	14.0	JAZZ	-2.15%	33.0
21	CNC	-39.84%	1.0	KEY	-0.91%	76.0
21	CVS	-7.11%	5.0	X	-10.34%	6.0
21	TLT	-2.52%	14.0	LEN	-3.09%	20.0
21	SPY	-0.33%	94.0	SNY	-1.4%	40.0
21	AMGN	-6.1%	5.0	BBY	-1.14%	46.0

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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-11.37%	124.0	NWL	-28.61%	34.0
63	DHI	-16.98%	70.0	CNC	-12.99%	69.0
63	BHC	-17.82%	58.0	CLF	-14.79%	51.0
63	LEN	-18.39%	54.0	UNH	-25.37%	29.0
63	PHM	-5.72%	125.0	PEP	-8.34%	75.0
63	AAPL	-6.0%	115.0	CZR	-13.43%	44.0
63	ON	-14.18%	46.0	MRK	-11.68%	47.0
63	CYH	-6.96%	84.0	BBY	-10.92%	46.0
63	IRM	-9.43%	55.0	ADBE	-9.36%	53.0
63	MU	-8.57%	55.0	BXP	-8.95%	50.0
63	IEP	-14.69%	32.0	ZTS	-4.86%	90.0
63	FITB	-10.8%	41.0	LUMN	-16.97%	25.0
63	UNH	-16.12%	24.0	KHC	-8.82%	45.0
63	AMAT	-3.21%	116.0	VFC	-10.55%	37.0
63	LVS	-22.75%	16.0	LW	-14.88%	26.0
63	CMG	-3.16%	107.0	PCG	-7.74%	47.0
63	QCOM	-12.38%	25.0	BMY	-5.55%	64.0
63	FCX	-4.34%	65.0	AMC	-26.53%	13.0
63	CPRT	-6.9%	35.0	FSUGY	-8.31%	35.0
63	ACGL	-3.12%	69.0	OXY	-7.8%	36.0
63	VNO	-8.19%	26.0	BHP	-3.96%	69.0
63	AMD	-13.18%	16.0	LLY	-8.51%	31.0
63	ELAN	-6.59%	26.0	ON	-36.86%	7.0
63	GS	-6.52%	24.0	CMCSA	-4.07%	58.0
63	TXN	-7.36%	21.0	AMD	-6.48%	35.0
63	TSLA	-23.3%	6.0	XOM	-3.29%	55.0
63	PCG	-16.73%	8.0	TLT	-3.3%	52.0
63	MRK	-11.04%	11.0	RIO	-2.52%	63.0
63	TEVA	-4.34%	26.0	NAVI	-2.86%	54.0
63	BAC	-6.9%	15.0	CYH	-14.81%	10.0

VaR Adjusted V-Scores: P365D, 126d Horizon

Period examined: All model dates from 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	UAA	-24.55%	86.0	CLF	-31.11%	41.0
126	DHI	-27.09%	66.0	WDC	-29.08%	41.0
126	ON	-34.44%	50.0	CNC	-21.42%	53.0
126	LEN	-31.88%	54.0	VFC	-33.34%	31.0
126	CYH	-32.26%	52.0	PCG	-18.12%	54.0
126	BHC	-27.9%	43.0	NWL	-40.67%	24.0
126	PHM	-13.25%	72.0	PEP	-15.41%	56.0
126	IRM	-21.63%	39.0	GNRC	-15.28%	48.0
126	CMG	-9.74%	85.0	ADBE	-20.37%	34.0
126	AAPL	-9.99%	74.0	MRK	-21.91%	31.0
126	IEP	-22.1%	32.0	BBY	-17.23%	38.0
126	UNH	-27.49%	23.0	CZR	-19.96%	32.0
126	FCX	-9.67%	65.0	BHP	-9.85%	61.0
126	ACGL	-11.03%	54.0	ZTS	-10.34%	57.0
126	FIS	-11.74%	33.0	LW	-25.23%	23.0
126	AA	-21.46%	18.0	USB	-8.97%	64.0
126	AMD	-22.41%	17.0	BMY	-13.44%	40.0
126	THC	-3.17%	109.0	OXY	-14.15%	37.0
126	VFC	-29.25%	10.0	NAVI	-12.26%	41.0
126	FITB	-9.95%	29.0	KHC	-14.35%	34.0
126	AMAT	-4.05%	71.0	BXP	-10.17%	43.0
126	AMC	-19.32%	13.0	TEVA	-12.32%	34.0
126	VNO	-9.15%	24.0	FSUGY	-14.39%	29.0
126	QCOM	-10.99%	17.0	CMCSA	-11.0%	37.0
126	LW	-10.56%	17.0	LUMN	-25.94%	15.0
126	MRK	-21.64%	8.0	UNH	-39.26%	9.0
126	TXN	-8.9%	18.0	HD	-6.64%	47.0
126	LUMN	-42.59%	3.0	KALU	-8.6%	36.0
126	FSUGY	-3.86%	28.0	BALL	-12.4%	24.0
126	INTU	-5.98%	18.0	KEY	-7.24%	41.0

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 2025-05-05 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CMG	-2.42%	10.0	CHTR	-1.23%	29.0
1	TEVA	-0.59%	38.0	CPRT	-1.24%	18.0
1	UNH	-1.87%	4.0	BUD	-0.41%	43.0
1	BBY	-0.24%	31.0	GWW	-0.9%	19.0
1	MRK	-1.46%	4.0	CNC	-0.8%	17.0
1	LNC	-0.81%	7.0	KHC	-0.71%	17.0
1	GT	-0.13%	38.0	INTC	-0.94%	12.0
1	ZION	-0.43%	11.0	EXPE	-0.37%	29.0
1	IRM	-0.59%	7.0	CLF	-1.32%	7.0
1	BHP	-3.91%	1.0	FIS	-0.37%	25.0
1	MSTR	-0.26%	15.0	TSLA	-0.88%	10.0
1	UAA	-0.14%	24.0	BHC	-0.58%	15.0
1	AMD	-1.08%	3.0	B	-0.77%	11.0
1	CVS	-1.02%	3.0	GSK	-0.31%	27.0
1	USB	-0.19%	16.0	FSUGY	-1.44%	5.0
1	OXY	-2.31%	1.0	BXP	-0.88%	8.0
1	FCX	-0.43%	5.0	HON	-3.5%	2.0
1	TMUS	-0.29%	7.0	AZN	-0.69%	9.0
1	BAC	-0.67%	3.0	AMZN	-0.29%	19.0
1	LW	-1.96%	1.0	ZTS	-0.16%	34.0
1	KALU	-1.96%	1.0	TMUS	-0.49%	11.0
1	TSLA	-0.63%	3.0	LLY	-0.18%	27.0
1	ISRG	-1.77%	1.0	ISRG	-0.18%	24.0
1	DHI	-0.38%	4.0	DHI	-0.23%	18.0
1	VZ	-0.73%	2.0	T	-0.23%	16.0
1	NFLX	-0.08%	17.0	GT	-3.67%	1.0
1	CSCO	-0.68%	2.0	TFC	-0.18%	18.0
1	GLD	-0.09%	13.0	UNH	-0.64%	5.0
1	PWR	-0.09%	12.0	PEP	-0.23%	13.0
1	SLV	-1.07%	1.0	MNST	-0.17%	17.0

VaR Adjusted V-Scores: P90D, 10d Horizon

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

Period examined: All model dates from 2025-05-05 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CYH	-7.08%	17.0	ORLY	-41.63%	9.0
10	UNH	-11.28%	8.0	CNC	-18.83%	14.0
10	VFC	-2.09%	32.0	CPRT	-5.3%	17.0
10	GT	-2.07%	28.0	CHTR	-3.02%	24.0
10	MSTR	-2.5%	18.0	GME	-4.13%	15.0
10	CPRT	-5.5%	7.0	VNO	-2.74%	15.0
10	PCG	-3.81%	10.0	ADBE	-6.27%	5.0
10	TEVA	-1.16%	32.0	ISRG	-1.13%	24.0
10	LUMN	-10.59%	2.0	BUD	-0.62%	37.0
10	COST	-0.83%	23.0	LW	-1.82%	12.0
10	TSLA	-9.34%	2.0	HCA	-1.38%	12.0
10	ACGL	-0.64%	22.0	ZTS	-0.48%	31.0
10	IRM	-1.95%	6.0	KHC	-0.9%	16.0
10	FCX	-3.73%	3.0	GWW	-0.87%	16.0
10	THC	-0.32%	35.0	BXP	-2.59%	5.0
10	CVS	-5.48%	2.0	BIIB	-0.92%	14.0
10	CAH	-0.88%	7.0	TLT	-0.93%	13.0
10	OXY	-5.0%	1.0	BMY	-0.48%	25.0
10	NFLX	-0.44%	6.0	OXY	-1.1%	10.0
10	SLV	-1.29%	2.0	SNY	-0.71%	15.0
10	INTC	-0.92%	2.0	CMCSA	-0.49%	21.0
10	TRGP	-0.05%	35.0	FSUGY	-2.37%	4.0
10	BIIB	-0.33%	4.0	CMG	-0.74%	12.0
10	B	-0.57%	1.0	MU	-3.84%	2.0
10	CMCSA	0.32%	1.0	RIO	-1.25%	6.0
10	SPY	0.36%	1.0	TMUS	-0.67%	11.0
10	LNC	0.08%	5.0	WYNN	-3.17%	2.0
10	LQD	0.53%	1.0	VZ	-0.2%	28.0
10	LEN	0.27%	2.0	MUB	-0.14%	37.0
10	VZ	0.6%	1.0	MRK	-0.34%	11.0

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 2025-05-05 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	PCG	-15.59%	12.0	ORLY	-51.9%	9.0
21	CPRT	-16.62%	7.0	CNC	-30.26%	13.0
21	UNH	-11.3%	9.0	CPRT	-8.9%	13.0
21	VFC	-3.11%	27.0	GME	-11.95%	9.0
21	CYH	-4.3%	16.0	CHTR	-5.1%	20.0
21	TEVA	-3.1%	21.0	ZTS	-2.98%	23.0
21	COST	-3.0%	21.0	ISRG	-3.55%	19.0
21	ACGL	-2.57%	17.0	ADBE	-7.34%	6.0
21	CNC	-39.84%	1.0	TMUS	-4.28%	10.0
21	MSTR	-2.74%	14.0	GWW	-2.27%	13.0
21	GT	-1.88%	19.0	HCA	-2.85%	10.0
21	CVS	-11.87%	3.0	BUD	-0.89%	30.0
21	TSLA	-9.77%	2.0	KHC	-1.92%	13.0
21	IRM	-4.08%	4.0	RIO	-4.37%	5.0
21	NFLX	-2.05%	6.0	TSLA	-2.92%	7.0
21	LUMN	-4.47%	2.0	VZ	-0.63%	25.0
21	BBY	-0.55%	15.0	BMY	-0.79%	17.0
21	MNST	-6.68%	1.0	WYNN	-10.04%	1.0
21	LNC	-1.71%	1.0	FSUGY	-3.0%	3.0
21	AZN	-0.36%	2.0	SNY	-0.75%	10.0
21	FCX	-0.25%	2.0	CMCSA	-0.47%	16.0
21	LQD	0.49%	1.0	GSK	-0.41%	17.0
21	TXN	0.33%	2.0	POST	-0.33%	20.0
21	CMCSA	1.79%	1.0	MUB	-0.2%	31.0
21	GWW	3.24%	1.0	GT	-6.06%	1.0
21	LEN	3.63%	1.0	BXP	-5.48%	1.0
21	BIIB	1.89%	2.0	AZO	-1.7%	3.0
21	AZO	2.26%	2.0	CAH	-3.86%	1.0
21	THC	0.22%	26.0	USB	-3.29%	1.0
21	TMUS	1.93%	3.0	JAZZ	-3.16%	1.0

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 2025-07-03 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CMG	-3.2%	6.0	CHTR	-4.2%	9.0
1	GT	-0.55%	17.0	BUD	-1.25%	15.0
1	TEVA	-0.5%	18.0	INTC	-3.29%	4.0
1	UAA	-1.38%	6.0	NAVI	-1.37%	9.0
1	BBY	-0.42%	17.0	GWW	-1.97%	6.0
1	THC	-0.37%	19.0	GSK	-1.11%	10.0
1	ELAN	-0.83%	8.0	TSLA	-1.87%	5.0
1	CYH	-1.04%	6.0	ZTS	-0.84%	11.0
1	MOS	-0.86%	7.0	SNY	-1.14%	7.0
1	TRGP	-0.32%	16.0	BXP	-1.12%	7.0
1	ZION	-1.18%	4.0	HON	-3.5%	2.0
1	MU	-0.38%	12.0	BHC	-0.87%	8.0
1	BHP	-3.91%	1.0	FCX	-3.33%	2.0
1	LNC	-0.65%	6.0	AA	-5.24%	1.0
1	AMC	-0.18%	19.0	BALL	-0.87%	6.0
1	FCX	-1.15%	3.0	FIS	-0.46%	11.0
1	AMD	-1.08%	3.0	DHI	-0.92%	5.0
1	META	-0.32%	10.0	CPRT	-0.83%	5.0
1	GS	-0.16%	18.0	PEP	-1.02%	4.0
1	ORCL	-0.17%	16.0	AAPL	-0.45%	9.0
1	MSTR	-1.22%	2.0	CNC	-0.94%	4.0
1	INTC	-1.17%	2.0	T	-0.46%	8.0
1	OXY	-2.31%	1.0	LLY	-0.31%	11.0
1	JPM	-0.36%	6.0	B	-1.66%	2.0
1	BAC	-0.67%	3.0	NVS	-1.1%	3.0
1	TMUS	-0.4%	5.0	FSUGY	-3.12%	1.0
1	LW	-1.96%	1.0	BAC	-1.49%	2.0
1	ISRG	-1.77%	1.0	VICI	-0.42%	7.0
1	DHI	-0.38%	4.0	CMG	-1.42%	2.0
1	CZR	-1.38%	1.0	ISRG	-0.55%	5.0

VaR Adjusted V-Scores: P30D, 10d Horizon

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

Period examined: All model dates from 2025-07-03 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	THC	-8.02%	10.0	CHTR	-16.17%	4.0
10	CYH	-30.52%	2.0	NAVI	-8.68%	5.0
10	MU	-7.93%	7.0	CMG	-17.71%	2.0
10	BBY	-4.72%	9.0	BUD	-3.59%	8.0
10	TRGP	-2.74%	10.0	LUMN	-4.21%	6.0
10	AMAT	-2.98%	8.0	ZTS	-3.15%	7.0
10	GT	-2.98%	8.0	ISRG	-5.1%	4.0
10	MSTR	-8.78%	2.0	CMCSA	-2.96%	6.0
10	NFLX	-7.09%	2.0	TXN	-16.4%	1.0
10	INTC	-13.16%	1.0	CVS	-8.16%	2.0
10	TEVA	-1.15%	11.0	HCA	-7.2%	2.0
10	TXN	-12.36%	1.0	BXP	-3.41%	4.0
10	FCX	-11.01%	1.0	CPRT	-3.29%	4.0
10	CAH	-2.55%	4.0	NVS	-5.67%	2.0
10	WYNN	-0.92%	6.0	BIIB	-3.54%	3.0
10	ELAN	-0.96%	5.0	BMY	-1.5%	7.0
10	MS	-1.01%	3.0	INTC	-10.36%	1.0
10	SLV	-1.29%	2.0	MRK	-1.45%	6.0
10	LEN	-2.52%	1.0	FITB	-1.63%	5.0
10	BIIB	-0.61%	2.0	SNY	-1.48%	5.0
10	META	-0.14%	6.0	HLT	-1.31%	5.0
10	ACGL	-0.15%	5.0	ZION	-3.28%	2.0
10	B	-0.57%	1.0	XOM	-2.12%	3.0
10	ZION	-0.2%	2.0	GSK	-1.06%	6.0
10	PWR	0.03%	2.0	SBUX	-0.61%	9.0
10	SPY	0.36%	1.0	QCOM	-1.07%	4.0
10	IRM	0.54%	2.0	LLY	-0.72%	6.0
10	UAA	2.43%	1.0	WFC	-1.24%	3.0
10	KEY	0.32%	8.0	TFC	-1.13%	3.0
10	AZN	3.08%	1.0	ABBV	-0.77%	4.0

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

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

Period examined: All model dates from 2022-01-31 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	SBNY	-1.18%	97.0	CHTR	-0.09%	714.0
1	NWL	-0.23%	464.0	CTLT	-0.39%	146.0
1	UAA	-0.13%	707.0	VFC	-0.23%	235.0
1	IEP	-0.14%	458.0	AA	-0.34%	154.0
1	AMC	-0.1%	585.0	FRCB	-0.54%	84.0
1	ZION	-0.1%	566.0	IEP	-0.15%	304.0
1	AAP	-0.15%	316.0	CNC	-0.18%	238.0
1	INTC	-0.08%	590.0	GSK	-0.06%	790.0
1	ADBE	-0.34%	128.0	CVS	-0.09%	494.0
1	SBUX	-0.14%	299.0	AAP	-0.09%	459.0
1	BBY	-0.07%	571.0	OXY	-0.14%	275.0
1	UNH	-0.08%	464.0	SIVBQ	-0.19%	187.0
1	AMZN	-0.33%	110.0	BHP	-0.06%	532.0
1	VFC	-0.08%	454.0	PRGO	-0.07%	489.0
1	LUMN	-0.07%	495.0	MOS	-0.94%	35.0
1	FITB	-0.08%	389.0	AMC	-0.19%	169.0
1	KEY	-0.09%	376.0	LNC	-0.12%	240.0
1	FIS	-0.14%	200.0	SBNY	-0.22%	123.0
1	KALU	-0.11%	265.0	UNH	-0.09%	301.0
1	HCA	-0.08%	338.0	MNST	-0.12%	220.0
1	BAC	-0.07%	317.0	CZR	-0.12%	212.0
1	GNRC	-0.09%	257.0	NEM	-0.05%	478.0
1	CSTM	-0.03%	631.0	BIIB	-0.04%	646.0
1	LW	-0.09%	244.0	CPRT	-0.46%	51.0
1	TSLA	-0.22%	89.0	CMCSA	-0.05%	461.0
1	LEN	-0.03%	689.0	BALL	-0.05%	435.0
1	CVS	-0.08%	233.0	X	-0.28%	62.0
1	NAVI	-0.06%	268.0	AAPL	-0.06%	245.0
1	ELAN	-0.04%	416.0	TXN	-0.15%	94.0
1	GILD	-0.17%	93.0	MRK	-0.05%	287.0

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 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	LUMN	-3.08%	496.0	SIVBQ	-5.88%	187.0
10	UAA	-1.16%	707.0	FRCB	-9.11%	84.0
10	SBNY	-7.7%	97.0	SBNY	-5.86%	123.0
10	NWL	-1.46%	457.0	CNC	-2.78%	241.0
10	VFC	-1.27%	449.0	AMC	-3.54%	172.0
10	UNH	-1.18%	469.0	BIIB	-0.91%	654.0
10	IEP	-1.17%	462.0	IEP	-1.86%	302.0
10	ADBE	-3.26%	131.0	VFC	-1.88%	240.0
10	LNC	-1.11%	371.0	AAP	-0.98%	460.0
10	ELAN	-0.95%	417.0	CHTR	-0.6%	714.0
10	INTC	-0.66%	586.0	ORLY	-1.16%	263.0
10	BAC	-0.9%	316.0	WDC	-1.18%	255.0
10	USB	-0.73%	391.0	BHP	-0.51%	533.0
10	CZR	-0.5%	528.0	CMCSA	-0.58%	460.0
10	BBY	-0.47%	564.0	TLT	-0.44%	600.0
10	GNRC	-1.01%	254.0	BHC	-1.49%	177.0
10	QCOM	-0.38%	661.0	BXP	-0.39%	584.0
10	ZION	-0.45%	564.0	BMY	-0.3%	674.0
10	SBUX	-0.81%	297.0	CTLT	-1.14%	146.0
10	CVS	-0.97%	233.0	FCX	-1.21%	138.0
10	CLF	-0.37%	594.0	MRK	-0.57%	287.0
10	BALL	-0.82%	266.0	X	-2.56%	62.0
10	CNC	-0.44%	488.0	LQD	-0.19%	762.0
10	FRCB	-1.75%	117.0	PRGO	-0.29%	487.0
10	FITB	-0.5%	394.0	BALL	-0.31%	437.0
10	ZTS	-0.76%	233.0	VZ	-0.21%	609.0
10	SIVBQ	-6.53%	26.0	EMB	-0.15%	828.0
10	LW	-0.66%	249.0	MOS	-3.2%	35.0
10	AAP	-0.48%	316.0	CLF	-0.61%	177.0
10	TFC	-0.38%	345.0	NAVI	-0.23%	436.0

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 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	LUMN	-6.1%	493.0	SIVBQ	-11.93%	187.0
21	UAA	-2.46%	691.0	SBNY	-12.51%	123.0
21	VFC	-3.6%	435.0	FRCB	-16.25%	84.0
21	SBNY	-15.64%	97.0	AMC	-7.81%	170.0
21	NWL	-3.03%	445.0	BIIB	-1.96%	647.0
21	IEP	-2.44%	448.0	AAP	-2.44%	444.0
21	INTC	-1.75%	578.0	IEP	-3.52%	301.0
21	UNH	-2.01%	461.0	CNC	-4.38%	228.0
21	ELAN	-2.24%	406.0	BHC	-5.57%	172.0
21	CZR	-1.33%	522.0	BXP	-1.4%	570.0
21	AA	-1.15%	579.0	CMCSA	-1.66%	445.0
21	LNC	-1.82%	355.0	VFC	-2.78%	237.0
21	CLF	-1.03%	582.0	EXPE	-1.29%	507.0
21	USB	-1.51%	387.0	BHP	-0.98%	530.0
21	CNC	-1.17%	488.0	X	-7.76%	61.0
21	GNRC	-2.29%	243.0	FCX	-3.36%	138.0
21	ADBE	-3.86%	126.0	CHTR	-0.63%	703.0
21	SIVBQ	-18.4%	26.0	WDC	-1.51%	251.0
21	TSLA	-5.17%	91.0	JAZZ	-0.5%	736.0
21	BBY	-0.78%	548.0	TLT	-0.57%	587.0
21	BAC	-1.36%	303.0	BMY	-0.45%	663.0
21	ZTS	-1.74%	233.0	MRK	-1.04%	280.0
21	ZION	-0.7%	554.0	LNC	-1.11%	243.0
21	LW	-1.53%	246.0	LQD	-0.32%	748.0
21	SBUX	-1.23%	297.0	CVS	-0.5%	481.0
21	FRCB	-3.1%	117.0	FIS	-0.4%	590.0
21	AMC	-0.64%	566.0	BALL	-0.55%	430.0
21	BALL	-1.25%	262.0	PRGO	-0.49%	474.0
21	QCOM	-0.47%	655.0	CTLT	-1.55%	146.0
21	TLT	-2.54%	116.0	EMB	-0.28%	812.0

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 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	LUMN	-10.93%	481.0	SIVBQ	-37.06%	187.0
63	UAA	-6.68%	650.0	AMC	-31.33%	169.0
63	IEP	-10.4%	412.0	FRCB	-56.91%	84.0
63	AMC	-8.1%	527.0	SBNY	-32.45%	123.0
63	ELAN	-11.62%	363.0	AAP	-8.97%	406.0
63	SBNY	-41.65%	97.0	IEP	-10.91%	299.0
63	NWL	-9.47%	403.0	BIIB	-4.61%	629.0
63	AA	-6.23%	541.0	BHC	-17.25%	163.0
63	CLF	-5.8%	564.0	VFC	-10.99%	241.0
63	VFC	-7.76%	391.0	BXP	-4.94%	527.0
63	INTC	-4.66%	566.0	BHP	-4.17%	499.0
63	BALL	-9.84%	243.0	JAZZ	-2.93%	702.0
63	MOS	-2.96%	695.0	CNC	-7.74%	206.0
63	AAP	-6.46%	316.0	NWL	-5.21%	300.0
63	CZR	-3.8%	508.0	CMCSA	-3.62%	428.0
63	GME	-4.08%	470.0	LNC	-6.16%	237.0
63	BHC	-2.88%	544.0	CZR	-7.44%	196.0
63	TSLA	-16.7%	90.0	CLF	-8.82%	165.0
63	UNH	-3.04%	441.0	GNRC	-2.94%	435.0
63	BBY	-2.35%	508.0	FIS	-2.23%	561.0
63	CNC	-2.36%	483.0	CVS	-2.74%	457.0
63	SBUX	-3.84%	292.0	X	-19.97%	62.0
63	KHC	-4.62%	241.0	GSK	-1.47%	742.0
63	USB	-3.03%	350.0	PRGO	-2.48%	434.0
63	FRCB	-8.05%	117.0	TLT	-1.87%	554.0
63	ZION	-1.76%	525.0	BMY	-1.5%	633.0
63	CMA	-2.79%	325.0	PEP	-1.98%	472.0
63	KEY	-2.72%	330.0	LVS	-2.36%	331.0
63	SIVBQ	-34.19%	26.0	CHTR	-1.12%	663.0
63	CTLT	-1.98%	432.0	EXPE	-1.5%	483.0

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

Period examined: All model dates from 2022-01-31 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AMC	-19.36%	470.0	SIVBQ	-72.85%	187.0
126	NWL	-20.72%	396.0	AMC	-56.62%	168.0
126	IEP	-21.13%	355.0	SBNY	-70.07%	123.0
126	ELAN	-18.27%	341.0	FRCB	-87.31%	84.0
126	AAP	-18.24%	315.0	IEP	-22.42%	298.0
126	GME	-13.63%	420.0	AAP	-18.8%	350.0
126	CLF	-10.43%	542.0	VFC	-22.59%	233.0
126	UAA	-9.48%	590.0	BIIB	-7.73%	586.0
126	SBNY	-57.35%	97.0	BHC	-29.89%	133.0
126	AA	-9.43%	491.0	GNRC	-9.35%	418.0
126	MOS	-7.04%	655.0	NWL	-14.98%	251.0
126	LUMN	-9.78%	462.0	JAZZ	-5.61%	640.0
126	VFC	-12.74%	346.0	CZR	-16.26%	187.0
126	CTLT	-9.82%	372.0	BHP	-6.26%	486.0
126	FRCB	-30.44%	117.0	GSK	-3.67%	688.0
126	BALL	-15.13%	233.0	LNC	-9.91%	227.0
126	INTC	-6.44%	546.0	BXP	-4.3%	515.0
126	CNC	-6.7%	481.0	CLF	-15.62%	141.0
126	CZR	-4.62%	463.0	CNC	-12.72%	158.0
126	CMA	-5.92%	315.0	PRGO	-4.68%	391.0
126	ZION	-3.58%	501.0	TLT	-3.38%	535.0
126	TSLA	-19.74%	88.0	FIS	-3.23%	538.0
126	UNH	-4.05%	425.0	CVS	-4.08%	408.0
126	USB	-4.6%	329.0	NAVI	-4.66%	345.0
126	LNC	-5.03%	293.0	KHC	-3.88%	391.0
126	SIVBQ	-48.67%	26.0	WDC	-7.03%	207.0
126	NEM	-6.81%	185.0	CHTR	-2.2%	638.0
126	KHC	-5.79%	213.0	PEP	-3.23%	419.0
126	VZ	-9.14%	126.0	BMY	-2.3%	582.0
126	TLT	-12.29%	92.0	CYH	-15.48%	86.0

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

Period examined: All model dates from 2022-01-31 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	AMC	-43.83%	387.0	SIVBQ	-98.74%	187.0
252	NWL	-30.68%	391.0	AMC	-87.51%	153.0
252	AAP	-37.26%	311.0	IEP	-44.37%	298.0
252	FRCB	-91.34%	117.0	SBNY	-99.38%	123.0
252	IEP	-44.73%	234.0	AAP	-45.65%	265.0
252	MOS	-19.1%	531.0	VFC	-44.04%	199.0
252	CLF	-18.08%	527.0	FRCB	-96.6%	84.0
252	SBNY	-93.45%	97.0	BIIB	-14.68%	464.0
252	ELAN	-26.53%	276.0	JAZZ	-10.2%	552.0
252	CNC	-13.5%	476.0	GNRC	-14.58%	348.0
252	GME	-15.83%	377.0	BHC	-34.63%	124.0
252	UAA	-11.79%	483.0	NWL	-28.36%	141.0
252	CVS	-22.67%	206.0	BXP	-9.01%	413.0
252	INTC	-8.03%	536.0	PRGO	-11.9%	308.0
252	CZR	-9.95%	420.0	BMY	-7.25%	467.0
252	CTLT	-13.47%	288.0	LNC	-16.99%	197.0
252	VFC	-11.94%	282.0	BHP	-7.87%	415.0
252	GT	-7.1%	458.0	CVS	-10.82%	299.0
252	AA	-7.2%	399.0	TLT	-6.7%	473.0
252	BALL	-14.72%	169.0	CZR	-22.48%	135.0
252	LW	-20.58%	120.0	AA	-19.19%	132.0
252	CMA	-8.33%	274.0	ON	-35.41%	71.0
252	SIVBQ	-85.19%	26.0	PEP	-7.01%	350.0
252	KHC	-11.52%	168.0	KHC	-6.38%	347.0
252	PRGO	-13.35%	140.0	CHTR	-3.92%	559.0
252	OXY	-6.75%	265.0	TFC	-7.6%	237.0
252	LUMN	-4.15%	410.0	KEY	-10.79%	159.0
252	FSUGY	-2.68%	603.0	LUMN	-15.58%	97.0
252	SBUX	-5.05%	284.0	NAVI	-6.23%	226.0
252	TSLA	-22.33%	64.0	OXY	-6.79%	207.0

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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CYH	-0.32%	198.0	CNC	-0.27%	192.0
1	IEP	-0.23%	221.0	BIIB	-0.24%	182.0
1	UNH	-0.37%	131.0	CHTR	-0.2%	152.0
1	LEN	-0.29%	155.0	UNH	-0.36%	79.0
1	MRK	-0.37%	86.0	GSK	-0.12%	209.0
1	AMAT	-0.11%	211.0	MRK	-0.28%	90.0
1	GILD	-0.39%	53.0	CPRT	-1.17%	21.0
1	FITB	-0.17%	120.0	AMC	-1.39%	16.0
1	SBUX	-1.54%	13.0	KHC	-0.25%	90.0
1	TXN	-0.14%	143.0	CZR	-0.27%	77.0
1	IRM	-0.11%	182.0	GWW	-0.59%	29.0
1	ADBE	-0.93%	20.0	FSUGY	-0.2%	81.0
1	TEVA	-0.1%	181.0	OXY	-0.24%	68.0
1	CMG	-0.08%	217.0	ABBV	-0.11%	135.0
1	ON	-0.19%	84.0	GBTC	-0.85%	18.0
1	ZION	-0.16%	90.0	NWL	-0.07%	155.0
1	AMGN	-0.23%	60.0	DHI	-0.31%	35.0
1	QCOM	-0.13%	103.0	TXN	-0.27%	39.0
1	POST	-0.26%	43.0	NAVI	-0.05%	199.0
1	AMD	-0.18%	60.0	TMUS	-0.41%	25.0
1	BALL	-0.11%	97.0	X	-1.17%	7.0
1	CVS	-0.43%	24.0	HCA	-0.11%	63.0
1	PEP	-0.28%	34.0	GME	-0.09%	70.0
1	FCX	-0.05%	187.0	AVGO	-1.04%	6.0
1	FIS	-0.08%	110.0	ACGL	-0.55%	11.0
1	VZ	-0.69%	13.0	AA	-0.24%	24.0
1	WDC	-0.07%	90.0	AZN	-0.13%	43.0
1	AMZN	-0.35%	18.0	TLT	-0.04%	125.0
1	BHP	-0.09%	68.0	AAPL	-0.13%	38.0
1	B	-0.06%	94.0	USB	-0.04%	129.0

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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UNH	-4.15%	136.0	CNC	-3.6%	195.0
10	IEP	-1.95%	225.0	ORLY	-3.65%	142.0
10	CYH	-1.75%	200.0	BIIB	-2.41%	190.0
10	LEN	-1.9%	161.0	GME	-3.67%	72.0
10	IRM	-1.5%	184.0	MRK	-2.25%	90.0
10	QCOM	-1.74%	106.0	LW	-3.03%	61.0
10	DHI	-0.98%	182.0	AMC	-8.45%	19.0
10	TEVA	-0.88%	180.0	NAVI	-0.66%	206.0
10	ADBE	-6.87%	23.0	PEP	-0.83%	150.0
10	ON	-1.58%	89.0	KHC	-1.19%	91.0
10	PCG	-1.06%	128.0	CPRT	-5.05%	21.0
10	AMGN	-2.34%	54.0	FSUGY	-1.25%	83.0
10	VFC	-0.77%	163.0	OXY	-1.42%	71.0
10	AMAT	-0.59%	212.0	ADBE	-0.47%	205.0
10	MRK	-1.31%	91.0	ZTS	-0.57%	158.0
10	FITB	-0.84%	125.0	CZR	-0.99%	79.0
10	CMG	-0.48%	218.0	WDC	-0.7%	99.0
10	ACGL	-0.4%	224.0	RIO	-0.65%	105.0
10	BBY	-0.76%	113.0	CHTR	-0.41%	152.0
10	AAPL	-0.43%	191.0	TLT	-0.49%	124.0
10	LNC	-0.58%	142.0	CMCSA	-0.36%	166.0
10	CVS	-3.4%	24.0	MOS	-4.66%	11.0
10	BHC	-0.61%	129.0	XOM	-0.52%	94.0
10	LLY	-0.83%	89.0	INTU	-1.16%	40.0
10	AZN	-0.6%	114.0	CSTM	-4.63%	10.0
10	SBUX	-6.15%	11.0	GSK	-0.21%	211.0
10	AMC	-0.32%	192.0	KEY	-0.45%	95.0
10	AMD	-0.9%	64.0	CLF	-0.33%	128.0
10	LUMN	-0.57%	86.0	MUB	-0.17%	236.0
10	INTC	-1.0%	46.0	ABBV	-0.26%	138.0

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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UNH	-7.14%	128.0	CNC	-5.85%	182.0
21	IEP	-3.14%	211.0	BIIB	-4.86%	183.0
21	LEN	-4.17%	154.0	GME	-10.72%	65.0
21	DHI	-3.1%	174.0	MRK	-5.77%	83.0
21	IRM	-2.97%	172.0	ADBE	-1.93%	195.0
21	CYH	-2.68%	186.0	ORLY	-2.58%	136.0
21	VFC	-3.3%	149.0	PEP	-2.29%	138.0
21	PCG	-3.44%	116.0	LW	-5.02%	52.0
21	ON	-4.35%	87.0	NAVI	-1.23%	194.0
21	QCOM	-3.34%	100.0	CMCSA	-1.45%	151.0
21	AMC	-1.85%	177.0	CZR	-3.0%	70.0
21	ACGL	-1.24%	208.0	AMC	-11.35%	17.0
21	FITB	-2.02%	122.0	KHC	-2.07%	85.0
21	AMGN	-4.32%	48.0	OXY	-2.58%	68.0
21	CNC	-19.8%	10.0	ZTS	-1.06%	143.0
21	AMAT	-0.93%	196.0	GSK	-0.75%	200.0
21	MRK	-1.97%	87.0	CPRT	-7.76%	17.0
21	TEVA	-1.05%	164.0	FSUGY	-1.5%	82.0
21	BBY	-1.75%	97.0	LUMN	-1.43%	85.0
21	AMD	-2.68%	62.0	WDC	-1.2%	95.0
21	AAPL	-0.89%	185.0	CLF	-0.75%	124.0
21	LLY	-1.94%	81.0	XOM	-0.99%	92.0
21	LUMN	-1.87%	83.0	CSTM	-7.88%	10.0
21	GNRC	-1.95%	72.0	MUB	-0.33%	221.0
21	KHC	-1.59%	87.0	PCG	-1.05%	69.0
21	AZN	-1.12%	106.0	LEN	-2.29%	29.0
21	PHM	-0.52%	222.0	X	-10.34%	6.0
21	INTC	-2.88%	38.0	RIO	-0.59%	101.0
21	ADBE	-6.04%	18.0	BBY	-0.7%	83.0
21	OXY	-0.89%	117.0	KEY	-0.49%	91.0

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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	IEP	-13.19%	175.0	BIIB	-14.61%	165.0
63	LEN	-16.61%	137.0	CNC	-10.94%	160.0
63	DHI	-11.58%	162.0	ADBE	-9.44%	152.0
63	UNH	-15.51%	108.0	CLF	-11.05%	116.0
63	ON	-18.49%	87.0	UNH	-20.51%	52.0
63	UAA	-7.83%	163.0	PEP	-8.03%	123.0
63	PHM	-6.9%	181.0	CZR	-14.95%	61.0
63	CYH	-8.23%	147.0	MRK	-11.99%	76.0
63	AMC	-8.44%	138.0	LW	-19.76%	44.0
63	BHC	-10.39%	112.0	CMCSA	-6.48%	134.0
63	IRM	-7.48%	149.0	NAVI	-5.03%	161.0
63	LUMN	-14.27%	71.0	BBY	-9.33%	83.0
63	AA	-6.98%	136.0	FSUGY	-9.97%	77.0
63	AMD	-16.05%	56.0	BXP	-5.04%	110.0
63	ACGL	-5.26%	168.0	ZTS	-4.69%	117.0
63	FITB	-6.42%	125.0	KHC	-8.5%	61.0
63	MRK	-11.05%	69.0	PCG	-7.42%	65.0
63	PCG	-9.17%	82.0	AMC	-27.3%	16.0
63	VFC	-6.93%	105.0	OXY	-7.56%	55.0
63	ELAN	-8.08%	85.0	SNY	-2.42%	168.0
63	AAPL	-3.97%	165.0	VFC	-8.73%	42.0
63	BALL	-8.52%	75.0	NWL	-2.19%	158.0
63	GNRC	-11.71%	54.0	BHP	-4.13%	80.0
63	TSLA	-21.52%	26.0	LLY	-7.79%	41.0
63	CLF	-14.87%	35.0	GSK	-1.82%	161.0
63	KHC	-6.74%	74.0	JAZZ	-1.81%	149.0
63	CMG	-2.66%	179.0	ABBV	-2.36%	103.0
63	QCOM	-5.15%	90.0	CYH	-18.67%	13.0
63	HCA	-5.37%	86.0	RIO	-2.45%	96.0
63	MU	-3.29%	135.0	MUB	-1.26%	183.0

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

Period examined: All model dates from 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	LEN	-30.61%	114.0	NWL	-28.4%	112.0
126	ON	-35.73%	94.0	BIIB	-24.82%	127.0
126	IEP	-24.62%	123.0	CLF	-23.89%	95.0
126	DHI	-23.39%	125.0	CNC	-19.77%	113.0
126	AMC	-29.82%	86.0	ADBE	-20.26%	104.0
126	UAA	-23.73%	107.0	WDC	-28.72%	51.0
126	CYH	-25.32%	98.0	BBY	-18.37%	77.0
126	UNH	-26.74%	92.0	CZR	-25.23%	52.0
126	PHM	-17.64%	124.0	PCG	-17.93%	72.0
126	LUMN	-39.47%	52.0	BXP	-11.7%	103.0
126	IRM	-17.61%	109.0	NAVI	-10.06%	118.0
126	AA	-20.63%	89.0	CMCSA	-13.01%	90.0
126	BHC	-19.7%	85.0	VFC	-31.1%	36.0
126	AMD	-25.5%	60.0	MRK	-21.11%	53.0
126	VFC	-24.4%	61.0	FSUGY	-15.38%	70.0
126	CMG	-10.87%	126.0	GNRC	-14.37%	73.0
126	ACGL	-10.33%	120.0	LW	-27.0%	38.0
126	MRK	-22.41%	50.0	PEP	-14.41%	71.0
126	AMAT	-9.43%	111.0	LUMN	-20.26%	50.0
126	LVS	-12.58%	82.0	OXY	-16.06%	57.0
126	FCX	-8.3%	123.0	UNH	-39.84%	22.0
126	LW	-15.46%	62.0	USB	-7.81%	98.0
126	AAPL	-7.51%	125.0	BHP	-9.84%	72.0
126	BALL	-13.88%	67.0	ZTS	-9.83%	72.0
126	TEVA	-12.14%	74.0	TFC	-6.47%	98.0
126	CZR	-17.93%	44.0	FRA	-4.89%	127.0
126	FITB	-9.13%	86.0	KHC	-14.34%	43.0
126	FIS	-9.94%	75.0	KALU	-8.41%	56.0
126	GNRC	-22.93%	32.0	ZION	-5.95%	72.0
126	TXN	-9.22%	76.0	AMC	-28.52%	15.0

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 2025-05-05 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UNH	-1.12%	23.0	CHTR	-0.76%	53.0
1	GME	-2.33%	10.0	CPRT	-1.16%	20.0
1	MRK	-1.08%	18.0	UNH	-0.64%	31.0
1	LEN	-0.78%	22.0	CNC	-0.5%	37.0
1	CMG	-0.34%	43.0	GWW	-0.75%	21.0
1	CYH	-0.28%	53.0	SNY	-0.24%	58.0
1	LW	-0.49%	23.0	BUD	-0.23%	58.0
1	SBUX	-1.46%	7.0	EXPE	-0.36%	33.0
1	GILD	-0.34%	29.0	LLY	-0.25%	41.0
1	GT	-0.16%	54.0	INTC	-0.46%	21.0
1	COST	-0.13%	55.0	ADBE	-0.14%	59.0
1	PCG	-0.13%	55.0	CMCSA	-0.19%	40.0
1	NEM	-0.98%	6.0	KHC	-0.21%	35.0
1	ZION	-0.13%	42.0	FSUGY	-1.44%	5.0
1	CVS	-0.42%	13.0	B	-0.49%	14.0
1	IRM	-0.15%	36.0	AZN	-0.69%	9.0
1	HLT	-0.66%	8.0	ZTS	-0.15%	42.0
1	NWL	-0.09%	60.0	DHI	-0.22%	26.0
1	TSLA	-1.31%	4.0	GSK	-0.11%	52.0
1	TXN	-0.12%	43.0	TMUS	-0.49%	11.0
1	MSTR	-0.08%	60.0	BIIB	-0.2%	22.0
1	BBY	-0.08%	60.0	FIS	-0.1%	44.0
1	TEVA	-0.07%	61.0	GT	-3.67%	1.0
1	VNO	-0.65%	6.0	IEP	-0.71%	5.0
1	ACGL	-0.06%	59.0	T	-0.08%	42.0
1	POST	-0.43%	8.0	AZO	-0.49%	5.0
1	BAC	-0.18%	19.0	CMG	-0.2%	12.0
1	TMUS	-0.08%	38.0	HCA	-0.18%	13.0
1	SPY	-0.18%	14.0	BMY	-0.05%	43.0
1	VFC	-0.04%	61.0	CCL	-0.71%	3.0

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 2025-05-05 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	PCG	-2.61%	46.0	ORLY	-43.68%	15.0
10	CYH	-2.34%	46.0	CNC	-15.73%	29.0
10	UNH	-4.34%	23.0	CHTR	-3.47%	45.0
10	VFC	-1.48%	52.0	GME	-4.09%	31.0
10	CPRT	-3.49%	22.0	CPRT	-5.89%	19.0
10	CMG	-1.96%	34.0	UNH	-4.67%	22.0
10	ACGL	-1.21%	51.0	ADBE	-1.29%	50.0
10	COST	-1.18%	48.0	SNY	-1.08%	49.0
10	CVS	-4.14%	13.0	CMCSA	-0.95%	31.0
10	GT	-1.16%	45.0	ZTS	-0.81%	35.0
10	BBY	-0.97%	51.0	ISRG	-0.87%	27.0
10	LUMN	-3.75%	13.0	LW	-1.37%	15.0
10	TEVA	-0.91%	52.0	RIO	-2.03%	10.0
10	TSLA	-8.35%	4.0	HCA	-1.48%	13.0
10	ISRG	-2.45%	12.0	GWW	-0.87%	18.0
10	NAVI	-4.37%	5.0	PCG	-12.39%	1.0
10	ORLY	-0.81%	26.0	BMY	-0.33%	35.0
10	INTC	-0.87%	22.0	AMC	-11.18%	1.0
10	POST	-1.86%	8.0	VNO	-0.28%	35.0
10	CNC	-2.79%	5.0	FSUGY	-2.37%	4.0
10	CZR	-0.54%	19.0	CMG	-0.74%	12.0
10	IRM	-0.29%	29.0	GLD	-2.19%	4.0
10	CHTR	-6.96%	1.0	TMUS	-0.67%	11.0
10	FIS	-2.89%	2.0	MUB	-0.16%	47.0
10	SLV	-0.3%	14.0	USB	-3.21%	2.0
10	LLY	-0.54%	7.0	WYNN	-3.17%	2.0
10	VZ	-1.51%	2.0	IEP	-1.33%	3.0
10	MNST	-0.1%	16.0	MRK	-0.25%	12.0
10	PRGO	-1.24%	1.0	BBY	-2.74%	1.0
10	BUD	-0.81%	1.0	AA	-1.17%	2.0

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 2025-05-05 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	PCG	-10.26%	35.0	ORLY	-43.86%	15.0
21	CYH	-6.18%	37.0	CNC	-24.05%	22.0
21	CNC	-37.61%	5.0	GME	-15.55%	23.0
21	CPRT	-11.31%	16.0	ADBE	-4.29%	39.0
21	UNH	-5.71%	23.0	CHTR	-4.34%	37.0
21	COST	-3.26%	39.0	CPRT	-9.48%	15.0
21	ACGL	-3.1%	40.0	SNY	-2.77%	41.0
21	VFC	-3.0%	41.0	ISRG	-3.14%	23.0
21	TEVA	-2.26%	41.0	UNH	-6.01%	11.0
21	CVS	-6.16%	13.0	ZTS	-2.48%	24.0
21	MNST	-3.05%	16.0	TMUS	-4.28%	10.0
21	GT	-1.43%	34.0	RIO	-4.59%	9.0
21	BBY	-1.19%	40.0	VZ	-1.29%	31.0
21	IRM	-1.99%	22.0	CMCSA	-1.62%	22.0
21	ISRG	-5.24%	7.0	GWW	-2.13%	15.0
21	CHTR	-35.8%	1.0	BMY	-0.96%	28.0
21	TSLA	-7.75%	4.0	HCA	-2.4%	11.0
21	POST	-4.68%	6.0	MU	-5.33%	4.0
21	KHC	-2.36%	9.0	BUD	-0.52%	39.0
21	AZN	-0.75%	24.0	FSUGY	-4.31%	4.0
21	INTC	-1.16%	14.0	AMC	-16.18%	1.0
21	GWW	-0.56%	15.0	PCG	-15.07%	1.0
21	TMUS	-0.34%	23.0	WYNN	-10.04%	1.0
21	ZTS	-1.48%	5.0	MUB	-0.21%	37.0
21	NEM	-1.96%	3.0	GT	-6.06%	1.0
21	VZ	-2.55%	2.0	AZO	-1.7%	3.0
21	NAVI	-2.14%	2.0	CAH	-3.86%	1.0
21	BUD	-4.14%	1.0	USB	-3.29%	1.0
21	PRGO	-2.77%	1.0	CMG	-0.25%	10.0
21	FIS	-0.95%	1.0	GSK	-0.07%	36.0

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 2025-07-03 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CYH	-1.97%	16.0	CHTR	-2.6%	16.0
1	CMG	-1.41%	18.0	UNH	-1.26%	20.0
1	NWL	-0.98%	20.0	BUD	-0.97%	19.0
1	TXN	-1.42%	13.0	INTC	-3.29%	4.0
1	MU	-0.71%	20.0	GWW	-1.97%	6.0
1	BBY	-0.57%	20.0	DHI	-1.54%	6.0
1	BHC	-2.06%	5.0	HON	-0.46%	20.0
1	LW	-1.69%	6.0	NAVI	-0.69%	12.0
1	UAA	-0.53%	19.0	ADBE	-0.41%	20.0
1	TEVA	-0.48%	20.0	CNC	-0.53%	15.0
1	CSTM	-0.44%	20.0	ZTS	-0.4%	18.0
1	GT	-0.44%	20.0	KALU	-0.63%	11.0
1	MSTR	-0.41%	20.0	BHC	-0.87%	8.0
1	THC	-0.35%	20.0	FCX	-3.33%	2.0
1	VFC	-0.33%	20.0	CMCSA	-0.35%	18.0
1	ELAN	-0.34%	19.0	ISRG	-0.67%	9.0
1	QCOM	-1.08%	6.0	AAPL	-0.37%	15.0
1	TRGP	-0.3%	20.0	BXP	-0.34%	16.0
1	CAH	-0.27%	20.0	NVS	-0.27%	20.0
1	LEN	-1.09%	5.0	CVS	-0.29%	18.0
1	ZION	-0.34%	15.0	AA	-5.24%	1.0
1	AMAT	-0.26%	20.0	BALL	-0.58%	9.0
1	ISRG	-0.73%	7.0	GME	-0.34%	15.0
1	KALU	-1.02%	5.0	FIS	-0.46%	11.0
1	MOS	-0.25%	20.0	GSK	-0.3%	16.0
1	IRM	-0.36%	14.0	LLY	-0.3%	16.0
1	SBUX	-2.47%	2.0	VICI	-0.58%	8.0
1	CZR	-0.7%	7.0	SNY	-0.26%	17.0
1	BHP	-0.48%	10.0	TSLA	-0.23%	19.0
1	AMGN	-0.63%	7.0	WFC	-0.38%	11.0

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 2025-07-03 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CYH	-15.27%	9.0	CHTR	-15.58%	8.0
10	CMG	-13.01%	9.0	CNC	-14.46%	7.0
10	THC	-8.01%	11.0	UNH	-8.71%	11.0
10	TXN	-9.39%	9.0	NAVI	-8.49%	7.0
10	MU	-7.3%	11.0	CVS	-5.72%	10.0
10	NFLX	-6.0%	10.0	HON	-4.2%	11.0
10	BBY	-5.17%	11.0	NVS	-3.27%	11.0
10	CZR	-8.59%	6.0	ZTS	-3.22%	11.0
10	MSTR	-4.31%	11.0	CMG	-17.71%	2.0
10	AMAT	-3.82%	11.0	LUMN	-3.65%	8.0
10	CAH	-3.12%	11.0	CMCSA	-3.01%	9.0
10	GT	-2.85%	11.0	BUD	-2.02%	11.0
10	INTC	-3.88%	8.0	ISRG	-5.1%	4.0
10	TRGP	-2.76%	11.0	FITB	-1.66%	10.0
10	COST	-3.15%	9.0	TXN	-16.4%	1.0
10	NAVI	-8.62%	3.0	HCA	-7.2%	2.0
10	ISRG	-4.48%	5.0	CPRT	-3.29%	4.0
10	ELAN	-1.68%	11.0	AAP	-1.15%	10.0
10	KALU	-17.65%	1.0	ADBE	-0.97%	11.0
10	ACGL	-1.47%	11.0	BIIB	-3.54%	3.0
10	FCX	-3.11%	5.0	BMY	-1.5%	7.0
10	TEVA	-1.15%	11.0	INTC	-10.36%	1.0
10	USB	-2.29%	5.0	GSK	-1.17%	8.0
10	ZION	-0.94%	8.0	MRK	-1.45%	6.0
10	WYNN	-0.82%	8.0	HLT	-1.35%	6.0
10	CPRT	-1.08%	6.0	GME	-0.99%	8.0
10	CSTM	-0.42%	11.0	ZION	-3.28%	2.0
10	HCA	-4.11%	1.0	BXP	-0.65%	10.0
10	SLV	-0.59%	7.0	XOM	-2.12%	3.0
10	HLT	-1.3%	3.0	WFC	-1.26%	5.0

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

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

Period examined: All model dates from 2022-01-31 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMC	-0.27%	511.0	AMC	-0.78%	121.0
1	SBNY	-1.23%	96.0	IEP	-0.32%	266.0
1	ZION	-0.12%	549.0	GSK	-0.11%	706.0
1	NWL	-0.18%	377.0	CTLT	-0.45%	142.0
1	ON	-0.14%	409.0	OXY	-0.22%	258.0
1	CYH	-0.11%	530.0	AA	-0.31%	152.0
1	BBY	-0.12%	440.0	CVS	-0.09%	456.0
1	IEP	-0.12%	447.0	BHP	-0.08%	487.0
1	AAP	-0.17%	267.0	CHTR	-0.08%	514.0
1	INTC	-0.08%	531.0	BMY	-0.07%	571.0
1	FITB	-0.12%	377.0	MOS	-1.11%	33.0
1	ADBE	-0.34%	128.0	PRGO	-0.08%	430.0
1	SBUX	-0.15%	280.0	SIVBQ	-0.18%	165.0
1	VFC	-0.1%	424.0	FRCB	-0.35%	82.0
1	UNH	-0.08%	456.0	MNST	-0.12%	219.0
1	AMZN	-0.33%	110.0	CPRT	-0.46%	51.0
1	KEY	-0.1%	355.0	JAZZ	-0.04%	570.0
1	FIS	-0.16%	196.0	CMCSA	-0.05%	429.0
1	KALU	-0.11%	265.0	WRK	-0.09%	226.0
1	CMG	-0.04%	630.0	LNC	-0.09%	228.0
1	ELAN	-0.07%	355.0	X	-0.33%	60.0
1	NAVI	-0.1%	259.0	SBNY	-0.16%	121.0
1	BAC	-0.08%	316.0	CZR	-0.1%	189.0
1	TXN	-0.04%	578.0	WDC	-0.07%	247.0
1	HCA	-0.07%	336.0	CNC	-0.09%	215.0
1	LW	-0.09%	238.0	TLT	-0.04%	500.0
1	AA	-0.04%	520.0	AAPL	-0.07%	232.0
1	TSLA	-0.22%	89.0	UNH	-0.08%	222.0
1	GNRC	-0.08%	245.0	TXN	-0.17%	92.0
1	GILD	-0.17%	93.0	BALL	-0.04%	409.0

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 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	LUMN	-2.68%	449.0	SIVBQ	-6.36%	165.0
10	SBNY	-7.7%	96.0	AMC	-6.63%	124.0
10	ELAN	-1.84%	356.0	SBNY	-5.82%	121.0
10	VFC	-1.34%	419.0	FRCB	-7.2%	82.0
10	UNH	-1.08%	461.0	CNC	-2.6%	216.0
10	NWL	-1.31%	372.0	AAP	-1.21%	373.0
10	IEP	-1.02%	450.0	CHTR	-0.87%	512.0
10	ADBE	-3.26%	131.0	IEP	-1.64%	264.0
10	AMC	-0.8%	513.0	ORLY	-1.45%	246.0
10	LNC	-1.03%	367.0	WDC	-1.17%	248.0
10	CYH	-0.65%	532.0	BIIB	-0.61%	473.0
10	ZION	-0.52%	547.0	BXP	-0.53%	523.0
10	BAC	-0.88%	315.0	TLT	-0.51%	498.0
10	CZR	-0.69%	398.0	BHP	-0.48%	488.0
10	INTC	-0.51%	527.0	CMCSA	-0.51%	428.0
10	USB	-0.84%	322.0	ON	-2.4%	91.0
10	FITB	-0.6%	382.0	OXY	-0.77%	261.0
10	GNRC	-0.92%	242.0	NWL	-1.01%	194.0
10	SBUX	-0.79%	278.0	BHC	-1.38%	139.0
10	CVS	-0.92%	231.0	CTLT	-1.33%	142.0
10	AA	-0.41%	520.0	VFC	-1.12%	150.0
10	BALL	-0.8%	264.0	MRK	-0.57%	287.0
10	AAP	-0.78%	267.0	BMY	-0.27%	575.0
10	FRCB	-1.75%	117.0	FCX	-1.06%	137.0
10	CNC	-0.38%	476.0	X	-2.28%	60.0
10	QCOM	-0.38%	479.0	LQD	-0.18%	747.0
10	LW	-0.72%	243.0	EMB	-0.15%	819.0
10	SIVBQ	-6.53%	26.0	INTC	-0.79%	143.0
10	ZTS	-0.75%	224.0	PRGO	-0.26%	429.0
10	BBY	-0.34%	438.0	CVS	-0.23%	458.0

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 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	LUMN	-5.6%	446.0	SIVBQ	-12.61%	165.0
21	VFC	-3.89%	405.0	SBNY	-12.48%	121.0
21	SBNY	-15.72%	96.0	AMC	-11.37%	123.0
21	ELAN	-4.14%	348.0	FRCB	-14.5%	82.0
21	NWL	-2.89%	365.0	AAP	-3.26%	363.0
21	IEP	-2.26%	436.0	IEP	-3.47%	263.0
21	UNH	-1.94%	454.0	CNC	-4.24%	208.0
21	INTC	-1.58%	519.0	BXP	-1.6%	510.0
21	AMC	-1.52%	500.0	BIIB	-1.5%	469.0
21	UAA	-1.25%	551.0	CHTR	-1.4%	502.0
21	AA	-1.31%	508.0	BHC	-5.12%	134.0
21	CZR	-1.66%	393.0	CMCSA	-1.56%	417.0
21	LNC	-1.8%	354.0	EXPE	-1.25%	448.0
21	USB	-1.81%	318.0	FCX	-3.2%	137.0
21	CNC	-1.12%	476.0	X	-7.12%	59.0
21	ADBE	-3.86%	126.0	NWL	-2.05%	191.0
21	SIVBQ	-18.4%	26.0	ON	-4.15%	90.0
21	TSLA	-5.17%	91.0	CVS	-0.81%	447.0
21	GNRC	-1.89%	231.0	WDC	-1.46%	244.0
21	BHC	-0.9%	451.0	BHP	-0.62%	485.0
21	BAC	-1.32%	302.0	TLT	-0.61%	484.0
21	LW	-1.62%	240.0	MRK	-1.04%	280.0
21	ZION	-0.71%	537.0	BMY	-0.52%	564.0
21	ZTS	-1.63%	224.0	PRGO	-0.64%	423.0
21	FRCB	-3.1%	117.0	EMB	-0.3%	804.0
21	SBUX	-1.25%	278.0	LQD	-0.32%	733.0
21	BALL	-1.24%	260.0	CTLT	-1.58%	142.0
21	TLT	-2.54%	116.0	JAZZ	-0.4%	554.0
21	KHC	-1.15%	253.0	VFC	-1.44%	147.0
21	VZ	-1.99%	133.0	LNC	-0.79%	231.0

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 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	LUMN	-10.9%	434.0	SIVBQ	-37.58%	165.0
63	AMC	-9.66%	474.0	AMC	-38.0%	121.0
63	IEP	-10.27%	400.0	FRCB	-55.87%	82.0
63	ELAN	-12.71%	317.0	SBNY	-32.74%	121.0
63	SBNY	-41.63%	96.0	AAP	-9.0%	336.0
63	NWL	-8.97%	326.0	IEP	-10.78%	261.0
63	VFC	-7.82%	373.0	BXP	-4.81%	487.0
63	AA	-5.97%	473.0	NWL	-10.15%	194.0
63	AAP	-9.88%	267.0	CVS	-3.77%	422.0
63	INTC	-4.96%	507.0	BHP	-3.33%	454.0
63	BALL	-9.87%	241.0	BHC	-11.53%	125.0
63	CLF	-4.69%	407.0	CNC	-7.54%	188.0
63	UAA	-3.52%	506.0	CMCSA	-3.52%	397.0
63	TSLA	-16.7%	90.0	CZR	-7.62%	177.0
63	MOS	-2.34%	576.0	JAZZ	-2.55%	525.0
63	UNH	-2.96%	433.0	LNC	-5.51%	225.0
63	CZR	-3.36%	379.0	CLF	-8.46%	138.0
63	BHC	-2.76%	440.0	GSK	-1.75%	659.0
63	KHC	-4.62%	240.0	TLT	-2.52%	453.0
63	CNC	-2.32%	471.0	VFC	-7.54%	151.0
63	SBUX	-3.94%	273.0	X	-18.96%	60.0
63	USB	-3.53%	282.0	BIIB	-2.51%	453.0
63	FRCB	-8.05%	117.0	PEP	-1.98%	471.0
63	KEY	-2.97%	311.0	PRGO	-2.36%	393.0
63	ZION	-1.79%	509.0	ON	-9.15%	91.0
63	SIVBQ	-34.19%	26.0	LVS	-2.14%	310.0
63	ADBE	-6.45%	129.0	BA	-1.71%	369.0
63	CMA	-2.47%	317.0	CHTR	-1.34%	467.0
63	VZ	-5.79%	130.0	EXPE	-1.39%	422.0
63	BBY	-1.81%	391.0	FSUGY	-7.12%	81.0

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

Period examined: All model dates from 2022-01-31 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AMC	-19.92%	419.0	SIVBQ	-70.71%	165.0
126	IEP	-21.11%	345.0	SBNY	-69.58%	121.0
126	NWL	-19.66%	319.0	FRCB	-87.0%	82.0
126	ELAN	-19.44%	299.0	AMC	-58.52%	120.0
126	AAP	-20.8%	266.0	AAP	-20.98%	299.0
126	SBNY	-57.47%	96.0	IEP	-23.17%	260.0
126	LUMN	-10.54%	415.0	GSK	-5.23%	609.0
126	VFC	-12.66%	331.0	BHP	-5.91%	441.0
126	AA	-9.42%	424.0	JAZZ	-5.13%	497.0
126	INTC	-8.14%	488.0	CZR	-15.47%	164.0
126	MOS	-7.15%	530.0	NWL	-13.43%	162.0
126	FRCB	-30.44%	117.0	BHC	-22.06%	98.0
126	BALL	-15.09%	232.0	TLT	-4.76%	436.0
126	CNC	-6.68%	469.0	VFC	-13.47%	144.0
126	CLF	-7.72%	385.0	LNC	-8.99%	215.0
126	CTLT	-9.01%	328.0	BXP	-3.83%	475.0
126	UAA	-6.16%	479.0	CLF	-15.33%	118.0
126	GME	-7.87%	285.0	CVS	-4.77%	379.0
126	ON	-5.48%	409.0	CNC	-12.01%	146.0
126	CMA	-5.8%	307.0	PRGO	-4.84%	353.0
126	TSLA	-19.74%	88.0	NAVI	-4.7%	325.0
126	ZION	-3.53%	485.0	WDC	-7.34%	201.0
126	UNH	-3.84%	417.0	KHC	-3.81%	383.0
126	CZR	-4.65%	338.0	PEP	-3.24%	418.0
126	LNC	-5.04%	289.0	BMY	-2.75%	485.0
126	SIVBQ	-48.67%	26.0	CHTR	-2.74%	441.0
126	NEM	-6.81%	185.0	CYH	-14.0%	78.0
126	KHC	-5.8%	212.0	OXY	-4.4%	242.0
126	CSTM	-2.43%	498.0	FSUGY	-12.83%	74.0
126	VZ	-9.14%	126.0	BIIB	-2.15%	413.0

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

Period examined: All model dates from 2022-01-31 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	AMC	-44.06%	342.0	SIVBQ	-98.57%	165.0
252	FRCB	-91.34%	117.0	IEP	-46.4%	260.0
252	IEP	-44.74%	232.0	SBNY	-99.37%	121.0
252	AAP	-37.95%	266.0	AAP	-46.02%	241.0
252	NWL	-29.34%	314.0	AMC	-87.02%	106.0
252	SBNY	-93.38%	96.0	FRCB	-96.51%	82.0
252	MOS	-20.25%	441.0	JAZZ	-10.94%	448.0
252	ELAN	-28.93%	234.0	BIIB	-11.22%	380.0
252	CLF	-18.04%	369.0	BMY	-10.51%	389.0
252	INTC	-13.59%	477.0	VFC	-32.63%	109.0
252	CNC	-13.39%	464.0	BXP	-8.83%	389.0
252	CVS	-22.6%	204.0	NWL	-28.57%	120.0
252	UAA	-10.3%	420.0	PRGO	-11.94%	278.0
252	VFC	-11.96%	267.0	CVS	-11.62%	285.0
252	CTLT	-12.11%	248.0	TLT	-8.06%	380.0
252	GME	-12.13%	242.0	BHP	-7.83%	370.0
252	AA	-8.07%	335.0	LNC	-14.98%	185.0
252	BALL	-14.62%	168.0	CZR	-22.76%	117.0
252	LW	-20.52%	119.0	BHC	-27.46%	90.0
252	CZR	-8.22%	295.0	AA	-18.99%	130.0
252	GT	-5.91%	407.0	PEP	-7.02%	349.0
252	SIVBQ	-85.19%	26.0	ON	-35.16%	68.0
252	CMA	-7.93%	266.0	KHC	-6.43%	340.0
252	KHC	-11.57%	167.0	CHTR	-5.52%	373.0
252	CYH	-4.87%	395.0	GSK	-3.99%	498.0
252	PRGO	-13.38%	139.0	TFC	-8.06%	232.0
252	OXY	-6.75%	265.0	OXY	-9.56%	195.0
252	FSUGY	-4.6%	369.0	KEY	-11.51%	156.0
252	TSLA	-22.33%	64.0	GNRC	-5.79%	277.0
252	SBUX	-4.44%	265.0	NAVI	-6.22%	224.0

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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CYH	-0.6%	133.0	GSK	-0.18%	204.0
1	UNH	-0.38%	129.0	BIIB	-0.3%	89.0
1	ON	-0.64%	68.0	CNC	-0.15%	169.0
1	IEP	-0.2%	212.0	NWL	-0.37%	69.0
1	LEN	-0.29%	135.0	MRK	-0.28%	90.0
1	MRK	-0.37%	86.0	CPRT	-1.17%	21.0
1	BBY	-0.25%	97.0	CHTR	-0.16%	138.0
1	FITB	-0.17%	119.0	ADBE	-0.14%	150.0
1	GILD	-0.39%	53.0	KHC	-0.23%	88.0
1	SBUX	-1.54%	13.0	CZR	-0.25%	72.0
1	TXN	-0.14%	143.0	AMC	-1.17%	15.0
1	ADBE	-0.93%	20.0	GWW	-0.59%	29.0
1	FCX	-0.1%	174.0	GBTC	-0.85%	18.0
1	TEVA	-0.1%	173.0	ABBV	-0.11%	132.0
1	ZION	-0.17%	89.0	OXY	-0.21%	63.0
1	IRM	-0.08%	178.0	FSUGY	-0.14%	78.0
1	AMGN	-0.23%	60.0	DHI	-0.31%	35.0
1	ACGL	-0.06%	206.0	TXN	-0.27%	39.0
1	AMD	-0.24%	53.0	TLT	-0.09%	114.0
1	POST	-0.26%	43.0	TMUS	-0.41%	25.0
1	CMG	-0.06%	193.0	UNH	-0.16%	58.0
1	CVS	-0.43%	24.0	BMY	-0.05%	177.0
1	BALL	-0.1%	96.0	X	-1.17%	7.0
1	PEP	-0.28%	34.0	HCA	-0.11%	63.0
1	VZ	-0.69%	13.0	AVGO	-1.04%	6.0
1	FIS	-0.06%	108.0	ACGL	-0.55%	11.0
1	WDC	-0.07%	90.0	AAPL	-0.16%	37.0
1	AMZN	-0.35%	18.0	AA	-0.24%	24.0
1	BHP	-0.09%	68.0	AZN	-0.13%	43.0
1	FSUGY	-0.06%	96.0	SNY	-0.03%	167.0

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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UNH	-3.95%	134.0	CNC	-3.49%	170.0
10	IEP	-1.64%	215.0	ORLY	-3.83%	137.0
10	LEN	-2.04%	139.0	GME	-3.37%	67.0
10	IRM	-1.38%	180.0	MRK	-2.25%	90.0
10	CYH	-1.68%	135.0	BIIB	-1.86%	92.0
10	ON	-2.37%	71.0	ADBE	-1.09%	152.0
10	QCOM	-1.65%	100.0	AMC	-8.28%	18.0
10	ADBE	-6.87%	23.0	NWL	-1.9%	74.0
10	AMC	-0.89%	169.0	PEP	-0.91%	148.0
10	BBY	-1.55%	95.0	LW	-2.34%	57.0
10	TEVA	-0.82%	173.0	KHC	-1.24%	89.0
10	AMGN	-2.34%	54.0	CPRT	-5.05%	21.0
10	PCG	-0.99%	127.0	FSUGY	-1.29%	78.0
10	MRK	-1.31%	91.0	ZTS	-0.57%	158.0
10	AMD	-1.97%	58.0	ON	-3.84%	22.0
10	FITB	-0.84%	124.0	TLT	-0.74%	112.0
10	CMG	-0.51%	191.0	CZR	-1.09%	74.0
10	VFC	-0.65%	148.0	OXY	-1.17%	66.0
10	ACGL	-0.43%	207.0	RIO	-0.7%	104.0
10	CVS	-3.4%	24.0	GSK	-0.28%	207.0
10	AZN	-0.6%	114.0	CHTR	-0.42%	136.0
10	SBUX	-6.15%	11.0	BMY	-0.31%	181.0
10	AAPL	-0.32%	180.0	INTU	-1.16%	40.0
10	LNC	-0.35%	138.0	CSTM	-4.63%	10.0
10	INTC	-1.0%	46.0	WDC	-0.47%	98.0
10	ZTS	-1.44%	31.0	MOS	-4.89%	9.0
10	BALL	-0.45%	97.0	XOM	-0.47%	93.0
10	DHI	-0.25%	156.0	KEY	-0.45%	95.0
10	PEP	-0.97%	36.0	BALL	-0.5%	84.0
10	GOOGL	-0.21%	157.0	MUB	-0.18%	233.0

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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UNH	-7.06%	127.0	CNC	-5.84%	162.0
21	LEN	-4.15%	135.0	GME	-9.93%	60.0
21	IEP	-2.73%	201.0	MRK	-5.77%	83.0
21	VFC	-3.71%	134.0	ADBE	-3.08%	150.0
21	IRM	-2.89%	168.0	ORLY	-2.78%	131.0
21	CYH	-3.71%	127.0	NWL	-4.88%	71.0
21	PCG	-3.28%	115.0	PEP	-2.29%	138.0
21	ON	-5.22%	69.0	BIIB	-3.4%	88.0
21	DHI	-2.18%	150.0	LW	-4.69%	50.0
21	AMC	-1.93%	156.0	AMC	-11.35%	17.0
21	QCOM	-2.99%	94.0	KHC	-2.21%	84.0
21	BBY	-2.76%	85.0	CZR	-2.79%	65.0
21	FITB	-1.91%	121.0	ON	-8.2%	21.0
21	ACGL	-1.16%	189.0	GSK	-0.85%	196.0
21	TEVA	-1.34%	159.0	LUMN	-2.3%	70.0
21	AMGN	-4.32%	48.0	ZTS	-1.06%	143.0
21	CNC	-19.8%	10.0	OXY	-2.36%	63.0
21	AMD	-3.21%	54.0	FSUGY	-1.76%	77.0
21	MRK	-1.97%	87.0	CPRT	-7.76%	17.0
21	AAPL	-0.87%	174.0	CMCSA	-0.85%	134.0
21	GNRC	-1.95%	72.0	NAVI	-0.63%	161.0
21	KHC	-1.59%	87.0	BMY	-0.58%	170.0
21	ELAN	-1.16%	111.0	CLF	-0.94%	101.0
21	LUMN	-1.53%	82.0	XOM	-0.91%	91.0
21	AZN	-1.12%	106.0	WDC	-0.84%	94.0
21	INTC	-2.88%	38.0	CSTM	-7.88%	10.0
21	ADBE	-6.04%	18.0	PCG	-1.05%	69.0
21	LLY	-1.32%	78.0	MUB	-0.33%	218.0
21	HCA	-1.05%	96.0	LEN	-2.29%	29.0
21	OXY	-0.86%	116.0	TLT	-0.64%	98.0

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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	IEP	-12.95%	165.0	CNC	-11.08%	142.0
63	LEN	-15.73%	113.0	ADBE	-10.0%	124.0
63	UNH	-15.43%	106.0	UNH	-21.05%	51.0
63	ON	-22.3%	69.0	CLF	-11.37%	91.0
63	DHI	-9.91%	136.0	PEP	-8.03%	123.0
63	IRM	-7.16%	146.0	MRK	-11.99%	76.0
63	AMC	-7.73%	130.0	CZR	-14.89%	60.0
63	LUMN	-13.83%	70.0	NWL	-11.81%	74.0
63	BHC	-9.06%	103.0	BIIB	-10.61%	72.0
63	AA	-7.01%	133.0	LW	-19.07%	40.0
63	ACGL	-5.78%	157.0	BBY	-9.27%	80.0
63	AMD	-17.83%	50.0	FSUGY	-9.69%	72.0
63	PHM	-7.55%	114.0	NAVI	-4.93%	127.0
63	FITB	-6.44%	124.0	CMCSA	-5.35%	114.0
63	MRK	-11.05%	69.0	BXP	-6.41%	94.0
63	PCG	-9.17%	82.0	ZTS	-4.69%	117.0
63	VFC	-6.87%	102.0	KHC	-8.57%	60.0
63	ELAN	-8.42%	80.0	ON	-22.2%	22.0
63	BALL	-8.78%	74.0	PCG	-7.42%	65.0
63	GNRC	-11.71%	54.0	BMY	-2.96%	144.0
63	AAPL	-3.97%	154.0	OXY	-7.85%	52.0
63	CYH	-6.34%	95.0	AMC	-26.6%	15.0
63	TSLA	-21.52%	26.0	VFC	-8.73%	42.0
63	CLF	-14.87%	35.0	BHP	-4.13%	80.0
63	KHC	-6.74%	74.0	LLY	-7.79%	41.0
63	HCA	-5.37%	86.0	GSK	-1.93%	157.0
63	CMG	-2.72%	153.0	RIO	-2.44%	95.0
63	CSTM	-3.94%	105.0	MUB	-1.27%	182.0
63	OXY	-4.52%	91.0	XOM	-3.24%	70.0
63	FCX	-2.7%	144.0	ORLY	-1.97%	113.0

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

Period examined: All model dates from 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	LEN	-30.73%	94.0	CNC	-19.59%	101.0
126	IEP	-24.69%	115.0	CLF	-26.06%	72.0
126	ON	-36.7%	73.0	ADBE	-20.3%	92.0
126	AMC	-30.99%	80.0	WDC	-28.72%	51.0
126	UNH	-26.21%	90.0	NWL	-33.33%	43.0
126	DHI	-21.84%	98.0	BBY	-18.45%	73.0
126	LUMN	-39.16%	51.0	PCG	-17.93%	72.0
126	IRM	-17.43%	106.0	VFC	-31.1%	36.0
126	PHM	-20.73%	88.0	MRK	-21.11%	53.0
126	AA	-20.55%	87.0	NAVI	-11.21%	99.0
126	BHC	-19.41%	78.0	CZR	-23.61%	47.0
126	VFC	-24.4%	61.0	PEP	-14.41%	71.0
126	AMD	-27.15%	54.0	FSUGY	-15.63%	65.0
126	UAA	-22.59%	60.0	GNRC	-14.07%	72.0
126	CYH	-20.14%	62.0	BXP	-11.28%	87.0
126	ACGL	-10.77%	112.0	LW	-26.78%	35.0
126	CMG	-11.37%	105.0	CMCSA	-12.09%	71.0
126	MRK	-22.41%	50.0	UNH	-39.83%	21.0
126	AMAT	-15.87%	68.0	LUMN	-20.92%	38.0
126	LVS	-12.75%	80.0	OXY	-14.82%	52.0
126	LW	-15.42%	61.0	USB	-7.74%	97.0
126	BALL	-13.88%	67.0	BHP	-9.84%	72.0
126	FCX	-8.31%	110.0	ZTS	-9.83%	72.0
126	TEVA	-12.58%	72.0	BIIB	-17.41%	37.0
126	AAPL	-7.47%	117.0	FRA	-4.9%	124.0
126	CZR	-17.93%	44.0	KHC	-14.26%	42.0
126	FITB	-9.13%	86.0	TFC	-5.81%	88.0
126	GNRC	-22.93%	32.0	KALU	-8.41%	56.0
126	FIS	-9.86%	73.0	TEVA	-12.03%	35.0
126	TXN	-9.22%	76.0	AMC	-28.39%	14.0

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 2025-05-05 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UNH	-1.12%	23.0	CHTR	-0.77%	48.0
1	GME	-2.33%	10.0	CPRT	-1.16%	20.0
1	CYH	-0.58%	39.0	GWW	-0.75%	21.0
1	MRK	-1.08%	18.0	BUD	-0.23%	58.0
1	LEN	-0.78%	22.0	LLY	-0.31%	40.0
1	VFC	-0.34%	49.0	EXPE	-0.36%	33.0
1	CMG	-0.33%	42.0	SNY	-0.2%	57.0
1	LW	-0.49%	23.0	ADBE	-0.36%	31.0
1	ACGL	-0.2%	53.0	INTC	-0.46%	21.0
1	NWL	-0.21%	50.0	GSK	-0.16%	51.0
1	SBUX	-1.46%	7.0	FSUGY	-1.44%	5.0
1	GILD	-0.34%	29.0	B	-0.49%	14.0
1	BBY	-0.17%	46.0	CMCSA	-0.17%	39.0
1	COST	-0.13%	54.0	KHC	-0.19%	34.0
1	ZION	-0.16%	41.0	AZN	-0.69%	9.0
1	NEM	-0.98%	6.0	ZTS	-0.15%	42.0
1	CVS	-0.42%	13.0	DHI	-0.22%	26.0
1	PCG	-0.1%	54.0	CNC	-0.17%	31.0
1	HLT	-0.66%	8.0	TMUS	-0.49%	11.0
1	TSLA	-1.31%	4.0	BXP	-0.15%	35.0
1	TXN	-0.12%	43.0	GT	-3.67%	1.0
1	MSTR	-0.08%	57.0	IEP	-0.71%	5.0
1	IRM	-0.12%	35.0	T	-0.07%	41.0
1	VNO	-0.65%	6.0	BIIB	-0.13%	21.0
1	POST	-0.43%	8.0	AZO	-0.49%	5.0
1	BAC	-0.18%	19.0	CMG	-0.2%	12.0
1	TMUS	-0.08%	38.0	HCA	-0.18%	13.0
1	SPY	-0.18%	14.0	CCL	-0.71%	3.0
1	GT	-0.07%	31.0	MSFT	-0.19%	11.0
1	WFC	-0.07%	33.0	TLT	-0.04%	52.0

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 2025-05-05 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	PCG	-2.46%	45.0	ORLY	-43.68%	15.0
10	UNH	-4.34%	23.0	CNC	-16.12%	23.0
10	CMG	-1.96%	34.0	CHTR	-3.27%	40.0
10	VFC	-1.52%	40.0	GME	-4.19%	29.0
10	CPRT	-3.0%	20.0	CPRT	-5.89%	19.0
10	ACGL	-1.27%	45.0	ADBE	-1.73%	28.0
10	CYH	-1.63%	35.0	SNY	-1.01%	48.0
10	CVS	-4.14%	13.0	CMCSA	-0.98%	30.0
10	COST	-1.05%	47.0	ZTS	-0.81%	35.0
10	LUMN	-3.75%	13.0	ISRG	-0.87%	27.0
10	TSLA	-8.35%	4.0	LW	-1.37%	15.0
10	TEVA	-0.71%	47.0	RIO	-2.03%	10.0
10	ISRG	-2.45%	12.0	HCA	-1.48%	13.0
10	BBY	-0.7%	42.0	GWW	-0.87%	18.0
10	NAVI	-4.37%	5.0	UNH	-1.37%	10.0
10	ORLY	-0.81%	26.0	PCG	-12.39%	1.0
10	INTC	-0.87%	22.0	AMC	-11.18%	1.0
10	POST	-1.86%	8.0	BMY	-0.33%	34.0
10	CNC	-2.79%	5.0	FSUGY	-2.37%	4.0
10	CZR	-0.54%	19.0	CMG	-0.74%	12.0
10	CHTR	-6.96%	1.0	VNO	-0.27%	33.0
10	IRM	-0.23%	28.0	GLD	-2.19%	4.0
10	FIS	-2.89%	2.0	TMUS	-0.67%	11.0
10	SLV	-0.3%	14.0	MUB	-0.15%	46.0
10	LLY	-0.54%	7.0	USB	-3.21%	2.0
10	VZ	-1.51%	2.0	WYNN	-3.17%	2.0
10	GT	-0.06%	28.0	TLT	-0.13%	45.0
10	MNST	-0.1%	16.0	HON	-0.18%	27.0
10	PRGO	-1.24%	1.0	IEP	-1.33%	3.0
10	BUD	-0.81%	1.0	MRK	-0.25%	12.0

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 2025-05-05 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	PCG	-9.92%	34.0	ORLY	-43.86%	15.0
21	CNC	-37.61%	5.0	CNC	-24.68%	20.0
21	CYH	-6.3%	26.0	GME	-14.57%	21.0
21	CPRT	-10.25%	14.0	CHTR	-4.86%	33.0
21	UNH	-5.71%	23.0	CPRT	-9.48%	15.0
21	COST	-3.16%	38.0	ADBE	-5.32%	25.0
21	VFC	-4.07%	29.0	SNY	-2.61%	40.0
21	ACGL	-3.23%	34.0	ISRG	-3.14%	23.0
21	CVS	-6.16%	13.0	ZTS	-2.48%	24.0
21	TEVA	-1.98%	38.0	TMUS	-4.28%	10.0
21	MNST	-3.05%	16.0	RIO	-4.59%	9.0
21	IRM	-1.9%	21.0	VZ	-1.29%	31.0
21	ISRG	-5.24%	7.0	CMCSA	-1.62%	22.0
21	CHTR	-35.8%	1.0	GWW	-2.13%	15.0
21	BBY	-0.93%	37.0	HCA	-2.4%	11.0
21	TSLA	-7.75%	4.0	BMY	-0.91%	27.0
21	POST	-4.68%	6.0	MU	-5.33%	4.0
21	GT	-1.16%	22.0	BUD	-0.52%	39.0
21	KHC	-2.36%	9.0	FSUGY	-4.31%	4.0
21	AZN	-0.75%	24.0	AMC	-16.18%	1.0
21	INTC	-1.16%	14.0	PCG	-15.07%	1.0
21	GWW	-0.56%	15.0	UNH	-1.54%	8.0
21	TMUS	-0.34%	23.0	TSLA	-0.53%	21.0
21	ZTS	-1.48%	5.0	WYNN	-10.04%	1.0
21	NEM	-1.96%	3.0	MUB	-0.2%	36.0
21	VZ	-2.55%	2.0	GT	-6.06%	1.0
21	NAVI	-2.14%	2.0	AZO	-1.7%	3.0
21	BUD	-4.14%	1.0	CAH	-3.86%	1.0
21	PRGO	-2.77%	1.0	USB	-3.29%	1.0
21	FIS	-0.95%	1.0	CMG	-0.25%	10.0

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 2025-07-03 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CMG	-1.44%	17.0	CHTR	-2.9%	15.0
1	CYH	-1.78%	13.0	BUD	-0.97%	19.0
1	NWL	-1.67%	13.0	INTC	-3.29%	4.0
1	TXN	-1.42%	13.0	GWW	-1.97%	6.0
1	THC	-1.76%	9.0	DHI	-1.54%	6.0
1	MU	-0.71%	20.0	NAVI	-0.69%	12.0
1	CSTM	-0.76%	16.0	HON	-0.48%	17.0
1	BHC	-2.06%	5.0	GSK	-0.51%	15.0
1	LW	-1.69%	6.0	ZTS	-0.4%	18.0
1	UAA	-0.46%	18.0	KALU	-0.63%	11.0
1	MSTR	-0.41%	20.0	BHC	-0.87%	8.0
1	BBY	-0.86%	9.0	FCX	-3.33%	2.0
1	TEVA	-0.43%	17.0	AAPL	-0.46%	14.0
1	GT	-0.76%	9.0	BXP	-0.41%	15.0
1	VFC	-0.33%	20.0	UNH	-2.04%	3.0
1	QCOM	-1.08%	6.0	AA	-5.24%	1.0
1	AMAT	-0.39%	16.0	BALL	-0.58%	9.0
1	CAH	-0.27%	20.0	CMCSA	-0.3%	17.0
1	LEN	-1.09%	5.0	GME	-0.34%	15.0
1	ZION	-0.34%	15.0	FIS	-0.46%	11.0
1	ISRG	-0.73%	7.0	LLY	-0.3%	16.0
1	KALU	-1.02%	5.0	VICI	-0.58%	8.0
1	MOS	-0.25%	20.0	SNY	-0.26%	17.0
1	IRM	-0.36%	14.0	WFC	-0.38%	11.0
1	SBUX	-2.47%	2.0	CPRT	-0.83%	5.0
1	CZR	-0.7%	7.0	T	-0.44%	9.0
1	BHP	-0.48%	10.0	CZR	-0.54%	7.0
1	AMGN	-0.63%	7.0	IEP	-1.21%	3.0
1	ELAN	-0.27%	16.0	KHC	-0.4%	9.0
1	COST	-0.25%	16.0	B	-1.66%	2.0

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 2025-07-03 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CYH	-15.27%	9.0	CHTR	-14.81%	7.0
10	CMG	-13.01%	9.0	NAVI	-8.49%	7.0
10	TXN	-9.39%	9.0	CVS	-5.46%	8.0
10	MU	-7.3%	11.0	HON	-4.0%	10.0
10	NFLX	-6.0%	10.0	CNC	-13.11%	3.0
10	THC	-11.0%	5.0	ZTS	-3.22%	11.0
10	CZR	-8.59%	6.0	CMG	-17.71%	2.0
10	MSTR	-4.31%	11.0	LUMN	-3.65%	8.0
10	AMAT	-4.33%	8.0	CMCSA	-3.37%	8.0
10	CAH	-3.12%	11.0	UNH	-13.19%	2.0
10	BBY	-6.26%	5.0	BUD	-2.02%	11.0
10	INTC	-3.88%	8.0	NVS	-2.94%	7.0
10	COST	-3.15%	9.0	ISRG	-5.1%	4.0
10	NAVI	-8.62%	3.0	FITB	-1.66%	10.0
10	ISRG	-4.48%	5.0	TXN	-16.4%	1.0
10	KALU	-17.65%	1.0	HCA	-7.2%	2.0
10	GT	-2.91%	6.0	CPRT	-3.29%	4.0
10	ELAN	-2.15%	8.0	BIIB	-3.54%	3.0
10	ACGL	-1.47%	11.0	BMY	-1.5%	7.0
10	FCX	-3.11%	5.0	INTC	-10.36%	1.0
10	TRGP	-1.98%	7.0	GSK	-1.17%	8.0
10	USB	-2.29%	5.0	MRK	-1.45%	6.0
10	CSTM	-1.03%	9.0	HLT	-1.35%	6.0
10	TEVA	-0.97%	9.0	GME	-0.99%	8.0
10	ZION	-0.94%	8.0	BXP	-0.88%	9.0
10	WYNN	-0.97%	7.0	ZION	-3.28%	2.0
10	CPRT	-1.08%	6.0	XOM	-2.12%	3.0
10	AMC	-0.47%	9.0	WFC	-1.26%	5.0
10	HCA	-4.11%	1.0	SBUX	-0.61%	9.0
10	SLV	-0.59%	7.0	USB	-4.67%	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 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	-0.62%	142.0	AMC	-2.87%	15.0
1	GT	-0.89%	80.0	TSLA	-0.23%	161.0
1	FSUGY	-0.18%	268.0	GNRC	-1.01%	35.0
1	NWL	-0.47%	87.0	VFC	-0.44%	59.0
1	CLF	-0.25%	157.0	NFLX	-0.11%	224.0
1	MSTR	-1.74%	22.0	AAP	-0.56%	37.0
1	AMD	-0.14%	230.0	T	-0.2%	95.0
1	LUMN	-0.58%	47.0	BIIB	-0.16%	111.0
1	QQQ	-0.12%	190.0	UNH	-0.34%	49.0
1	MU	-0.15%	121.0	BXP	-0.61%	24.0
1	QCOM	-0.1%	182.0	SIVBQ	-1.55%	7.0
1	CPRT	-0.71%	25.0	B	-0.66%	14.0
1	CSTM	-0.19%	72.0	CNC	-1.3%	7.0
1	CSCO	-0.22%	60.0	TDG	-2.74%	3.0
1	LEN	-0.21%	61.0	ISRG	-0.32%	25.0
1	USB	-0.18%	69.0	GBTC	-1.13%	7.0
1	TFC	-0.55%	22.0	EXPE	-0.4%	19.0
1	CTLT	-0.16%	62.0	CVS	-0.41%	17.0
1	IEP	-0.88%	11.0	NEM	-0.58%	11.0
1	LLY	-0.36%	26.0	HCA	-0.77%	8.0
1	KHC	-7.05%	1.0	BA	-0.44%	14.0
1	CNC	-0.4%	12.0	NAVI	-0.39%	15.0
1	LNC	-1.2%	4.0	BALL	-0.61%	9.0
1	BALL	-2.36%	2.0	FSUGY	-1.73%	3.0
1	BA	-0.93%	5.0	WFC	-0.63%	8.0
1	CVS	-2.32%	2.0	MU	-4.67%	1.0
1	IRM	-1.07%	4.0	BHP	-0.15%	30.0
1	CMA	-0.48%	8.0	LNC	-1.83%	2.0
1	OXY	-1.74%	2.0	SLV	-0.45%	8.0
1	GNRC	-0.27%	12.0	GME	-0.29%	11.0

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 2025-07-31

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	LUMN	-6.86%	47.0	GNRC	-4.49%	35.0
10	FSUGY	-0.9%	270.0	UNH	-2.29%	43.0
10	GT	-3.21%	74.0	FRCB	-86.36%	1.0
10	CTLT	-3.23%	60.0	T	-0.88%	95.0
10	CSTM	-2.54%	72.0	SNY	-1.1%	63.0
10	NWL	-2.09%	85.0	LW	-9.86%	7.0
10	INTC	-2.0%	59.0	NAVI	-4.18%	16.0
10	BBY	-0.9%	126.0	CNC	-9.09%	7.0
10	AMD	-0.4%	229.0	JAZZ	-0.62%	79.0
10	TFC	-3.65%	22.0	BHP	-1.62%	30.0
10	IEP	-6.68%	12.0	BMY	-1.03%	44.0
10	KEY	-3.7%	21.0	VNO	-1.33%	33.0
10	QCOM	-0.39%	182.0	NEM	-3.87%	11.0
10	THC	-0.43%	161.0	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	GNRC	-2.93%	12.0	AAP	-0.79%	41.0
10	CMA	-4.24%	8.0	PCG	-2.35%	13.0
10	LNC	-8.4%	4.0	LNC	-14.43%	2.0
10	CNC	-2.77%	12.0	TFC	-3.88%	6.0
10	IRM	-6.98%	4.0	SIVBQ	-3.25%	7.0
10	AZO	-0.48%	44.0	B	-1.58%	14.0
10	SBUX	-1.11%	19.0	WDC	-5.4%	4.0
10	AAPL	-1.39%	15.0	TLT	-0.22%	70.0
10	JPM	-2.45%	8.0	GT	-15.22%	1.0
10	CSCO	-0.3%	60.0	GE	-2.42%	5.0
10	USB	-0.2%	69.0	ZTS	-5.35%	2.0

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

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

Period examined: All model dates from 2022-01-31 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-7.23%	140.0	VFC	-5.25%	59.0
21	CLF	-5.78%	157.0	BIIB	-2.69%	110.0
21	LUMN	-10.91%	47.0	GNRC	-8.13%	35.0
21	FSUGY	-1.82%	265.0	JAZZ	-2.99%	81.0
21	BBY	-3.05%	120.0	T	-2.12%	95.0
21	CTLT	-6.22%	56.0	BHP	-5.22%	30.0
21	NWL	-3.72%	80.0	BHC	-7.56%	16.0
21	GT	-3.68%	69.0	UNH	-2.9%	36.0
21	INTC	-3.22%	59.0	FRCB	-88.37%	1.0
21	CSTM	-2.0%	71.0	SNY	-1.4%	63.0
21	QCOM	-0.69%	182.0	NAVI	-5.79%	14.0
21	GNRC	-9.91%	12.0	IEP	-4.74%	17.0
21	IEP	-8.83%	12.0	BMY	-1.78%	44.0
21	KEY	-5.28%	19.0	BALL	-8.39%	9.0
21	MSTR	-3.68%	24.0	B	-4.97%	14.0
21	CPRT	-3.24%	25.0	LVS	-6.09%	11.0
21	MOS	-0.53%	120.0	CNC	-13.66%	4.0
21	CMA	-6.1%	8.0	SIVBQ	-7.05%	7.0
21	UNH	-6.92%	7.0	GE	-8.12%	5.0
21	CNC	-3.44%	12.0	NEM	-2.66%	11.0
21	ZTS	-4.51%	9.0	CMCSA	-3.11%	9.0
21	CZR	-0.3%	129.0	GSK	-0.61%	42.0
21	NAVI	-4.27%	9.0	WDC	-5.82%	4.0
21	IRM	-6.44%	4.0	EXPE	-1.12%	19.0
21	AMD	-0.1%	231.0	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
21	CVS	-5.19%	2.0	VNO	-0.38%	33.0

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 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-17.82%	144.0	BIIB	-8.82%	109.0
63	GME	-10.89%	136.0	VFC	-15.61%	59.0
63	CLF	-8.67%	157.0	GNRC	-18.95%	35.0
63	CTLT	-22.58%	48.0	SNY	-9.18%	63.0
63	NWL	-11.6%	77.0	FIS	-3.53%	150.0
63	QCOM	-3.97%	182.0	BMY	-10.91%	43.0
63	MOS	-5.95%	119.0	JAZZ	-5.89%	79.0
63	CZR	-5.11%	129.0	BHP	-15.23%	30.0
63	AA	-8.02%	68.0	BHC	-27.61%	16.0
63	LUMN	-11.13%	47.0	AAP	-11.45%	28.0
63	FSUGY	-2.06%	251.0	THC	-8.23%	30.0
63	BBY	-4.16%	117.0	NVS	-7.47%	31.0
63	BHC	-3.39%	104.0	UNH	-6.59%	34.0
63	CCL	-8.32%	40.0	SIVBQ	-28.71%	7.0
63	GT	-5.6%	57.0	AMC	-7.43%	15.0
63	ELAN	-4.09%	46.0	T	-1.14%	95.0
63	IEP	-14.78%	12.0	FRCB	-99.85%	1.0
63	MSTR	-6.43%	23.0	IEP	-5.63%	17.0
63	CMA	-15.38%	8.0	NAVI	-5.29%	16.0
63	INTC	-2.05%	59.0	LVS	-7.01%	11.0
63	VFC	-6.6%	18.0	CLF	-8.56%	9.0
63	ZTS	-10.94%	9.0	LW	-10.54%	7.0
63	TRGP	-6.3%	14.0	LUMN	-9.01%	8.0
63	TXN	-1.29%	67.0	KALU	-3.36%	21.0
63	WRK	-2.02%	41.0	WDC	-17.05%	4.0
63	NAVI	-9.17%	9.0	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
63	LEN	-0.77%	65.0	EXPE	-2.15%	19.0

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

Period examined: All model dates from 2022-01-31 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	GME	-25.79%	135.0	BIIB	-21.67%	113.0
126	CLF	-17.1%	157.0	VFC	-39.08%	59.0
126	UAA	-23.79%	111.0	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	CYH	-10.47%	99.0	BHC	-52.99%	14.0
126	QCOM	-5.65%	178.0	AMC	-46.79%	15.0
126	MOS	-6.54%	125.0	SIVBQ	-99.79%	7.0
126	USB	-11.53%	68.0	JAZZ	-7.29%	54.0
126	AMC	-14.75%	51.0	BHP	-11.5%	30.0
126	CTLT	-15.85%	44.0	SNY	-4.59%	54.0
126	AA	-9.52%	67.0	THC	-7.7%	30.0
126	CZR	-4.55%	125.0	ADBE	-13.7%	15.0
126	WRK	-11.19%	41.0	LUMN	-23.2%	7.0
126	ELAN	-9.99%	42.0	KALU	-7.78%	19.0
126	WYNN	-12.98%	32.0	NVS	-4.36%	32.0
126	FSUGY	-0.98%	249.0	UNH	-4.07%	34.0
126	IEP	-21.84%	10.0	BMY	-2.91%	43.0
126	VFC	-14.49%	15.0	CLF	-13.31%	9.0
126	AAP	-4.37%	49.0	BXP	-9.83%	11.0
126	GT	-3.95%	54.0	SBNY	-99.96%	1.0
126	GOOGL	-0.86%	226.0	FRCB	-99.88%	1.0
126	ZTS	-16.67%	9.0	TFC	-14.06%	6.0
126	BHC	-1.46%	102.0	IEP	-4.76%	17.0
126	LUMN	-3.06%	47.0	LVS	-6.58%	11.0
126	SBUX	-6.64%	19.0	WYNN	-12.85%	5.0
126	UNH	-14.95%	8.0	LNC	-31.41%	2.0
126	CNC	-7.75%	12.0	FSUGY	-13.52%	4.0
126	LEN	-1.48%	62.0	PRGO	-6.74%	6.0
126	CMA	-10.46%	8.0	CNC	-19.16%	2.0

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

Period examined: All model dates from 2022-01-31 through 2025-07-31

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	-33.97%	55.0
252	AMC	-42.08%	45.0	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	UAA	-21.77%	63.0	THC	-9.35%	30.0
252	MOS	-13.46%	90.0	BHP	-8.69%	30.0
252	CTLT	-21.91%	40.0	KALU	-13.18%	19.0
252	GT	-16.57%	51.0	ADBE	-16.32%	15.0
252	BBY	-6.43%	108.0	IEP	-13.61%	17.0
252	ELAN	-13.16%	42.0	JAZZ	-4.77%	36.0
252	USB	-6.75%	68.0	LVS	-15.31%	11.0
252	BHC	-2.88%	95.0	NWL	-29.15%	4.0
252	SBUX	-13.53%	19.0	LNC	-53.86%	2.0
252	WDC	-14.47%	17.0	SBNY	-99.99%	1.0
252	WYNN	-7.89%	31.0	FRCB	-99.96%	1.0
252	CNC	-17.79%	12.0	BXP	-15.89%	6.0
252	CMA	-21.87%	8.0	BA	-17.04%	5.0
252	VFC	-11.51%	15.0	LUMN	-81.36%	1.0
252	AA	-2.66%	64.0	WYNN	-16.17%	5.0
252	ZION	-9.04%	16.0	PRGO	-12.87%	5.0
252	SBNY	-99.96%	1.0	TLT	-0.9%	68.0
252	ZTS	-11.1%	9.0	BALL	-2.84%	8.0
252	NAVI	-11.03%	8.0	CZR	-8.36%	2.0
252	IEP	-42.74%	2.0	VICI	-0.79%	17.0
252	CVS	-30.12%	2.0	KHC	-4.16%	1.0
252	AVGO	-2.61%	23.0	VCSH	-3.71%	1.0
252	BALL	-30.61%	1.0	CITI	-3.05%	1.0

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

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

Period examined: All model dates from 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	-0.5%	78.0	UNH	-1.28%	16.0
1	MSTR	-1.59%	21.0	AAP	-0.61%	29.0
1	CSTM	-0.33%	60.0	TSLA	-1.39%	9.0
1	AMAT	-0.24%	74.0	BIIB	-0.23%	55.0
1	ORCL	-0.28%	48.0	CNC	-1.3%	7.0
1	GT	-0.42%	29.0	CVS	-0.69%	12.0
1	LLY	-3.86%	3.0	JAZZ	-0.16%	42.0
1	AMC	-0.37%	29.0	NAVI	-0.39%	15.0
1	IEP	-0.94%	9.0	BA	-0.59%	9.0
1	DHI	-0.32%	26.0	FSUGY	-1.73%	3.0
1	PHM	-0.13%	63.0	CHTR	-0.72%	7.0
1	QCOM	-1.37%	6.0	GME	-1.49%	3.0
1	CMG	-0.32%	24.0	SBUX	-0.25%	17.0
1	QQQ	-0.26%	27.0	BXP	-0.23%	18.0
1	LEN	-0.3%	20.0	SLV	-0.45%	8.0
1	TFC	-1.71%	3.0	OXY	-0.89%	4.0
1	ELAN	-0.25%	20.0	HON	-0.17%	17.0
1	LUMN	-4.8%	1.0	EXPE	-0.36%	6.0
1	LNC	-1.2%	4.0	FIS	-2.13%	1.0
1	IRM	-1.07%	4.0	CMCSA	-0.42%	5.0
1	OXY	-1.74%	2.0	HD	-1.67%	1.0
1	MU	-0.16%	21.0	BALL	-1.54%	1.0
1	BHC	-0.43%	7.0	KALU	-0.74%	2.0
1	SPY	-0.37%	8.0	GT	-1.46%	1.0
1	FIS	-1.18%	2.0	TFC	-0.21%	6.0
1	HLT	-0.16%	13.0	ABBV	-0.53%	2.0
1	LVS	-1.05%	2.0	VNO	-0.96%	1.0
1	PCG	-1.92%	1.0	NEM	-0.21%	4.0
1	THC	-0.02%	82.0	RIO	-0.82%	1.0
1	AAPL	-0.14%	11.0	AMZN	-0.16%	5.0

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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-4.31%	81.0	BIIB	-3.14%	55.0
10	CSTM	-3.02%	60.0	JAZZ	-1.78%	42.0
10	PHM	-2.45%	67.0	NAVI	-4.18%	16.0
10	DHI	-5.38%	26.0	UNH	-6.55%	10.0
10	CYH	-1.91%	65.0	CNC	-9.09%	7.0
10	AMAT	-1.2%	79.0	LW	-18.68%	3.0
10	IEP	-8.59%	10.0	CHTR	-4.03%	7.0
10	BHC	-5.97%	12.0	WDC	-23.95%	1.0
10	LLY	-17.08%	3.0	TFC	-3.88%	6.0
10	HLT	-3.74%	13.0	OXY	-5.21%	4.0
10	GT	-1.76%	23.0	SNY	-0.54%	35.0
10	QQQ	-1.28%	28.0	GME	-5.57%	3.0
10	UNH	-17.24%	2.0	CVS	-1.83%	9.0
10	LNC	-8.4%	4.0	GT	-15.22%	1.0
10	VFC	-2.02%	15.0	FSUGY	-2.3%	4.0
10	IRM	-6.98%	4.0	CLF	-0.98%	8.0
10	AAPL	-2.22%	11.0	CMCSA	-1.35%	5.0
10	LEN	-1.02%	22.0	BA	-2.83%	2.0
10	QCOM	-3.29%	6.0	GSK	-1.99%	2.0
10	TFC	-6.15%	3.0	VNO	-3.92%	1.0
10	LUMN	-18.15%	1.0	TSLA	-0.2%	8.0
10	MOS	-0.54%	33.0	EMB	-1.32%	1.0
10	BA	-4.39%	4.0	ABBV	-0.1%	2.0
10	TEVA	-2.37%	7.0	LQD	0.63%	1.0
10	CPRT	-2.74%	4.0	FIS	1.36%	1.0
10	PCG	-9.47%	1.0	BBY	1.88%	1.0
10	LVS	-4.22%	2.0	FRA	0.38%	5.0
10	CMG	-0.24%	27.0	ISRG	1.95%	1.0
10	VNO	-1.62%	4.0	PRGO	1.16%	3.0
10	THC	-0.07%	80.0	RIO	3.91%	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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-6.09%	76.0	BIIB	-6.94%	54.0
21	AMAT	-3.66%	73.0	JAZZ	-5.74%	44.0
21	DHI	-8.82%	24.0	NAVI	-5.79%	14.0
21	CSTM	-2.82%	59.0	GME	-22.62%	3.0
21	PHM	-1.98%	66.0	CNC	-13.66%	4.0
21	IEP	-11.29%	10.0	TSLA	-6.53%	8.0
21	QQQ	-3.07%	28.0	SNY	-1.3%	35.0
21	LEN	-4.3%	19.0	CMCSA	-8.0%	5.0
21	MSTR	-3.11%	23.0	WDC	-35.15%	1.0
21	BHC	-7.35%	9.0	UNH	-10.22%	3.0
21	LLY	-17.98%	3.0	LW	-25.48%	1.0
21	QCOM	-8.9%	6.0	OXY	-6.13%	4.0
21	MOS	-1.46%	31.0	TFC	-3.6%	5.0
21	HLT	-2.38%	17.0	CHTR	-2.51%	6.0
21	ACGL	-2.05%	19.0	EXPE	-2.38%	6.0
21	CPRT	-8.6%	4.0	AMGN	-1.83%	6.0
21	LUMN	-29.86%	1.0	FRA	-2.1%	4.0
21	CYH	-0.47%	59.0	HD	-5.35%	1.0
21	AMC	-1.26%	21.0	NEM	-0.56%	4.0
21	LVS	-12.95%	2.0	EMB	-1.92%	1.0
21	IRM	-6.44%	4.0	ABBV	-0.94%	2.0
21	PCG	-21.82%	1.0	LQD	-1.25%	1.0
21	COST	-6.45%	3.0	BBY	-0.8%	1.0
21	ON	-1.03%	18.0	RIO	0.23%	1.0
21	UNH	-17.1%	1.0	FIS	1.04%	1.0
21	FITB	-15.33%	1.0	CDNS	1.72%	1.0
21	VNO	-6.61%	2.0	VNO	3.97%	1.0
21	THC	-0.18%	71.0	T	5.18%	1.0
21	AAPL	-1.08%	11.0	VCSH	0.34%	19.0
21	FIS	-5.51%	2.0	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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-15.86%	80.0	BIIB	-19.25%	53.0
63	CYH	-11.67%	52.0	JAZZ	-10.57%	42.0
63	DHI	-20.27%	26.0	SNY	-11.25%	35.0
63	AMAT	-7.01%	73.0	NVS	-9.86%	25.0
63	THC	-7.96%	63.0	AAP	-9.08%	20.0
63	LEN	-20.74%	24.0	LW	-35.0%	3.0
63	PHM	-5.8%	67.0	TSLA	-16.11%	6.0
63	BHC	-25.63%	9.0	NAVI	-5.29%	16.0
63	IEP	-17.12%	10.0	CMCSA	-16.36%	5.0
63	MU	-8.3%	20.0	CLF	-8.56%	9.0
63	AMC	-20.02%	8.0	AMGN	-9.43%	6.0
63	MSTR	-6.09%	22.0	FSUGY	-11.92%	4.0
63	QCOM	-15.11%	6.0	CNC	-14.65%	3.0
63	TRGP	-6.3%	14.0	LUMN	-5.15%	7.0
63	ON	-3.85%	18.0	WDC	-31.59%	1.0
63	IRM	-22.86%	3.0	TFC	-4.91%	6.0
63	MOS	-2.23%	30.0	ABBV	-10.78%	2.0
63	CMG	-2.35%	26.0	ADBE	-1.97%	10.0
63	LVS	-26.47%	2.0	NEM	-4.87%	3.0
63	VNO	-11.84%	4.0	GME	-13.02%	1.0
63	LUMN	-45.08%	1.0	GT	-11.61%	1.0
63	AAPL	-3.95%	11.0	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	LLY	-13.12%	3.0	HD	-5.99%	1.0
63	FCX	-2.5%	13.0	OXY	-2.24%	2.0
63	VFC	-9.2%	3.0	RIO	-3.87%	1.0
63	CPRT	-12.67%	2.0	EMB	-1.82%	1.0
63	FIS	-11.14%	2.0	LQD	-1.67%	1.0
63	AA	-5.68%	3.0	GSK	-0.49%	2.0

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

Period examined: All model dates from 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	CYH	-34.23%	36.0	BIIB	-29.37%	57.0
126	UAA	-25.2%	47.0	NWL	-30.58%	38.0
126	DHI	-29.01%	27.0	JAZZ	-10.34%	17.0
126	ON	-32.36%	21.0	NVS	-5.38%	26.0
126	THC	-10.37%	65.0	OXY	-30.55%	4.0
126	LEN	-30.08%	20.0	CLF	-13.31%	9.0
126	PHM	-10.07%	36.0	LUMN	-18.27%	6.0
126	ORCL	-11.78%	20.0	LW	-29.59%	3.0
126	IEP	-23.61%	8.0	CMCSA	-17.36%	5.0
126	CMG	-8.36%	21.0	TFC	-14.06%	6.0
126	BHC	-22.91%	7.0	FSUGY	-13.52%	4.0
126	GOOGL	-2.72%	48.0	TSLA	-13.01%	4.0
126	FCX	-8.24%	13.0	BMY	-12.43%	4.0
126	UNH	-50.34%	2.0	ADBE	-21.74%	2.0
126	AMC	-14.31%	6.0	BXP	-8.18%	5.0
126	IRM	-23.91%	3.0	UNH	-39.96%	1.0
126	AAPL	-8.16%	8.0	CNC	-19.16%	2.0
126	AMD	-10.71%	6.0	SNY	-1.4%	26.0
126	TRGP	-15.36%	4.0	AMD	-16.84%	2.0
126	LUMN	-55.39%	1.0	BBY	-26.14%	1.0
126	AA	-24.33%	2.0	GME	-23.66%	1.0
126	FSUGY	-3.25%	14.0	HD	-10.84%	1.0
126	VNO	-9.84%	4.0	EMB	-3.76%	2.0
126	ELAN	-7.58%	5.0	LQD	-4.37%	1.0
126	ACGL	-4.09%	8.0	PRGO	-2.64%	1.0
126	SPY	-3.77%	8.0	RIO	-2.07%	1.0
126	FIS	-12.79%	2.0	AMZN	-1.34%	1.0
126	CPRT	-20.38%	1.0	TLT	-0.32%	3.0
126	OXY	-19.15%	1.0	ISRG	1.19%	1.0
126	LW	-18.23%	1.0	NAVI	0.55%	9.0

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 2025-05-05 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMC	-0.97%	20.0	UNH	-1.34%	15.0
1	GT	-0.28%	23.0	BA	-0.59%	9.0
1	ORCL	-0.62%	10.0	CNC	-1.31%	4.0
1	TEVA	-0.98%	6.0	BXP	-0.37%	13.0
1	OXY	-2.31%	1.0	TSLA	-2.26%	2.0
1	PCG	-1.92%	1.0	CHTR	-0.79%	4.0
1	ELAN	-0.11%	15.0	HON	-0.17%	17.0
1	KEY	-0.76%	2.0	FIS	-2.13%	1.0
1	UAA	-0.48%	3.0	CVS	-0.53%	4.0
1	IRM	-1.29%	1.0	BMY	-1.43%	1.0
1	CMG	-0.84%	1.0	JAZZ	-0.49%	2.0
1	AMAT	-0.13%	6.0	VNO	-0.96%	1.0
1	WYNN	-0.23%	3.0	AMZN	0.16%	2.0
1	AMD	-0.31%	2.0	ADBE	0.02%	18.0
1	MSTR	-0.18%	3.0	TLT	0.23%	2.0
1	CDNS	-0.06%	9.0	NEM	0.52%	1.0
1	GBTC	-0.25%	2.0	VCSH	0.03%	17.0
1	COST	-0.37%	1.0	FRA	0.31%	2.0
1	CPRT	-0.03%	2.0	AAPL	0.9%	1.0
1	FCX	0.07%	1.0	NVS	0.14%	14.0
1	USB	0.07%	1.0	SLV	2.51%	1.0
1	GS	0.05%	4.0	PRGO	1.67%	3.0
1	MOS	0.4%	1.0	GME	2.82%	2.0
1	INTU	0.1%	5.0	AAP	0.87%	11.0
1	GLD	0.34%	3.0	AMD	1.43%	14.0
1	ZION	1.01%	1.0	ON	0.76%	50.0

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 2025-05-05 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CYH	-4.6%	11.0	UNH	-7.38%	9.0
10	GT	-2.97%	17.0	CNC	-14.48%	4.0
10	THC	-1.69%	13.0	CHTR	-6.45%	4.0
10	BBY	-2.23%	9.0	ADBE	-1.37%	14.0
10	CPRT	-8.42%	2.0	CVS	-7.33%	1.0
10	VFC	-1.37%	12.0	BA	-2.83%	2.0
10	TEVA	-2.82%	5.0	GME	-2.61%	2.0
10	MSTR	-4.31%	3.0	VNO	-3.92%	1.0
10	CDNS	-1.63%	7.0	BMY	-0.27%	1.0
10	PCG	-9.47%	1.0	SLV	-0.2%	1.0
10	COST	-7.38%	1.0	FIS	1.36%	1.0
10	ACGL	-0.74%	6.0	FRA	1.03%	2.0
10	FCX	-2.86%	1.0	VCSH	0.14%	15.0
10	IRM	-1.92%	1.0	TLT	1.16%	2.0
10	USB	-1.38%	1.0	PRGO	1.47%	2.0
10	GS	-0.08%	3.0	JAZZ	1.59%	2.0
10	KEY	0.19%	2.0	NEM	5.78%	1.0
10	ZION	1.6%	1.0	AMZN	3.15%	2.0
10	GLD	0.74%	3.0	BXP	0.72%	13.0
10	MOS	3.61%	1.0	NVS	0.87%	12.0
10	UAA	1.89%	2.0	TSLA	13.16%	1.0
10	AMAT	0.79%	5.0	HON	2.21%	16.0
10	JPM	1.61%	3.0	AMD	10.32%	14.0
10	AA	2.44%	3.0	AAP	18.36%	10.0
10	TRGP	0.57%	14.0	ON	8.15%	42.0

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 2025-05-05 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	CYH	-5.91%	11.0	GME	-25.82%	2.0
21	CPRT	-18.79%	2.0	UNH	-19.51%	2.0
21	GT	-1.93%	12.0	ADBE	-3.62%	10.0
21	MSTR	-7.61%	3.0	CNC	-23.3%	1.0
21	PCG	-21.82%	1.0	CHTR	-1.12%	3.0
21	TEVA	-5.84%	3.0	BMY	-2.38%	1.0
21	ACGL	-2.35%	6.0	BXP	-0.13%	13.0
21	THC	-1.97%	7.0	JAZZ	-1.4%	1.0
21	BBY	-4.42%	3.0	TLT	0.03%	1.0
21	FCX	-12.54%	1.0	FRA	1.0%	1.0
21	COST	-6.94%	1.0	FIS	1.04%	1.0
21	VFC	-0.41%	12.0	VNO	3.97%	1.0
21	IRM	-3.82%	1.0	VCSH	0.33%	13.0
21	GLD	0.59%	3.0	TSLA	4.6%	1.0
21	NWL	1.05%	3.0	PRGO	2.79%	2.0
21	MOS	3.58%	1.0	SLV	6.31%	1.0
21	AMAT	3.08%	2.0	AMZN	6.48%	2.0
21	USB	6.65%	1.0	NVS	1.61%	9.0
21	GS	4.59%	2.0	NEM	16.61%	1.0
21	UAA	6.27%	2.0	HON	4.1%	16.0
21	ZION	14.2%	1.0	AMD	19.57%	11.0
21	AA	4.76%	3.0	AAP	28.02%	9.0
21	CDNS	2.9%	7.0	ON	18.01%	36.0

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 2025-07-03 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CYH	-2.79%	3.0	UNH	-1.18%	13.0
1	AMC	-1.0%	7.0	TSLA	-8.2%	1.0
1	ORCL	-0.62%	10.0	BA	-0.59%	9.0
1	BBY	-0.33%	11.0	ADBE	-0.67%	8.0
1	OXY	-2.31%	1.0	CNC	-1.29%	3.0
1	TRGP	-0.37%	6.0	ON	-0.17%	14.0
1	TEVA	-0.73%	3.0	CVS	-0.53%	4.0
1	ELAN	-0.72%	3.0	JAZZ	-2.11%	1.0
1	GT	-0.18%	11.0	NVS	-0.35%	5.0
1	UAA	-1.74%	1.0	HON	-1.49%	1.0
1	KEY	-0.76%	2.0	FRA	-0.15%	1.0
1	CMG	-0.84%	1.0	VCSH	0.01%	4.0
1	AMD	-0.31%	2.0	TLT	0.14%	1.0
1	GBTC	-0.25%	2.0	AAPL	0.9%	1.0
1	WYNN	-0.01%	1.0	CHTR	1.89%	1.0
1	INTU	0.0%	NaN	PRGO	2.07%	1.0
1	GS	0.52%	2.0	AAP	2.17%	2.0
1	VST	1.08%	1.0	AMD	1.99%	3.0

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

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

Period examined: All model dates from 2025-07-03 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	THC	-5.52%	6.0	UNH	-7.62%	7.0
10	BBY	-4.27%	6.0	CNC	-14.73%	3.0
10	TRGP	-4.12%	4.0	CHTR	-21.02%	1.0
10	GT	-2.76%	5.0	AAP	-9.07%	1.0
10	AMAT	-2.44%	3.0	NVS	-2.94%	3.0
10	TEVA	-1.99%	2.0	CVS	-7.33%	1.0
10	ELAN	-0.41%	3.0	ADBE	-1.81%	4.0
10	GS	0.18%	1.0	BA	-2.83%	2.0
10	WYNN	0.23%	1.0	FRA	0.08%	1.0
10	KEY	0.19%	2.0	VCSH	0.24%	2.0
10	INTU	4.45%	1.0	JAZZ	2.68%	1.0
10	CSTM	2.33%	2.0	TLT	2.72%	1.0
10	ORCL	2.23%	4.0	ON	1.04%	6.0
10	GBTC	7.65%	2.0	AMD	16.18%	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 2025-07-31

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	NVDA	-0.12%	252.0	JAZZ	-0.48%	19.0
1	GT	-1.62%	16.0	T	-0.36%	21.0
1	CLF	-1.12%	23.0	BIIB	-0.23%	32.0
1	AMD	-0.4%	61.0	UNH	-0.87%	8.0
1	AMAT	-0.24%	83.0	CHTR	-0.38%	15.0
1	CYH	-0.32%	41.0	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	INTC	-0.85%	10.0	BMY	-0.45%	5.0
1	QCOM	-0.28%	30.0	SIVBQ	-2.07%	1.0
1	MU	-0.86%	9.0	ISRG	-1.86%	1.0
1	LUMN	-1.38%	5.0	CNC	-1.72%	1.0
1	QQQ	-0.1%	61.0	BHC	-1.67%	1.0
1	ORCL	-0.34%	16.0	HON	-0.78%	1.0
1	NWL	-0.24%	20.0	NAVI	-0.4%	1.0
1	LEN	-0.77%	6.0	INTU	-0.04%	3.0
1	WYNN	-0.91%	5.0	ADBE	0.37%	1.0
1	GBTC	-0.13%	28.0	GSK	0.53%	1.0
1	VFC	-0.8%	3.0	SLV	0.78%	1.0
1	WDC	-2.15%	1.0	BA	0.29%	3.0
1	WRK	-0.24%	6.0	INTC	0.27%	4.0
1	GE	-1.43%	1.0	BXP	1.24%	1.0
1	TXN	-0.42%	3.0	GE	1.34%	1.0
1	TDG	-0.21%	3.0	EXPE	0.49%	3.0
1	LLY	-0.15%	4.0	NVS	0.85%	2.0
1	SBUX	-0.5%	1.0	VICI	0.49%	4.0

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

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

Period examined: All model dates from 2022-01-31 through 2025-07-31

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	UNH	-5.46%	6.0
10	CSTM	-6.76%	17.0	FIS	-0.7%	38.0
10	CYH	-2.72%	40.0	SIVBQ	-13.39%	1.0
10	GT	-5.9%	16.0	NAVI	-12.42%	1.0
10	MU	-6.38%	9.0	META	-0.51%	23.0
10	GOOGL	-1.54%	34.0	VNO	-1.63%	7.0
10	LUMN	-8.73%	5.0	CNC	-11.09%	1.0
10	NWL	-1.92%	20.0	BMY	-1.94%	5.0
10	BBY	-1.39%	22.0	GNRC	-1.36%	7.0
10	QQQ	-0.41%	61.0	SNY	-1.62%	3.0
10	INTC	-2.18%	10.0	BHP	-1.05%	4.0
10	LEN	-3.51%	6.0	T	-0.16%	21.0
10	MSTR	-10.13%	2.0	PCG	0.15%	3.0
10	WRK	-2.64%	6.0	GE	0.67%	1.0
10	QCOM	-0.48%	30.0	HON	1.24%	1.0
10	BHC	-0.36%	22.0	NVS	0.63%	2.0
10	GNRC	-7.09%	1.0	BHC	1.31%	1.0
10	CTLT	-6.0%	1.0	GSK	2.17%	1.0
10	SBUX	-5.93%	1.0	ISRG	2.45%	1.0
10	TXN	-1.8%	3.0	GILD	2.92%	1.0
10	KEY	-1.39%	3.0	ADBE	4.33%	1.0
10	INTU	-1.99%	1.0	BXP	4.44%	1.0
10	FITB	0.46%	1.0	INTU	1.67%	3.0
10	FSUGY	0.01%	89.0	OXY	5.26%	1.0
10	GE	1.2%	1.0	THC	6.82%	1.0
10	VFC	0.66%	3.0	BALL	4.41%	2.0
10	SPY	2.41%	1.0	SLV	8.91%	1.0

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

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

Period examined: All model dates from 2022-01-31 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-9.77%	57.0	JAZZ	-6.83%	22.0
21	CYH	-8.39%	37.0	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	THC	-6.19%	32.0	META	-1.54%	23.0
21	AMD	-2.55%	62.0	VNO	-3.75%	7.0
21	INTC	-11.79%	10.0	UNH	-12.79%	2.0
21	GT	-6.61%	15.0	BHP	-4.61%	4.0
21	CSTM	-5.13%	18.0	ISRG	-14.57%	1.0
21	FSUGY	-0.95%	86.0	BMY	-2.65%	5.0
21	NWL	-3.69%	19.0	EXPE	-4.36%	3.0
21	MOS	-2.07%	30.0	SNY	-3.4%	3.0
21	BBY	-2.59%	22.0	BHC	-9.03%	1.0
21	LUMN	-9.94%	5.0	KALU	-3.84%	2.0
21	MU	-4.42%	9.0	NAVI	-6.68%	1.0
21	AA	-2.69%	12.0	OXY	-6.63%	1.0
21	MSTR	-19.63%	1.0	GSK	-3.65%	1.0
21	CTLT	-12.45%	1.0	GNRC	-0.13%	7.0
21	FCX	-3.7%	3.0	BALL	1.11%	2.0
21	SBUX	-8.46%	1.0	BXP	2.72%	1.0
21	AZO	-1.08%	7.0	NVS	1.41%	2.0
21	TXN	-1.98%	3.0	BIIB	0.1%	32.0
21	WDC	-5.93%	1.0	HON	4.09%	1.0
21	WRK	-0.96%	6.0	ADBE	4.27%	1.0
21	FITB	-1.9%	1.0	GE	5.02%	1.0
21	SPY	-0.28%	1.0	PCG	1.8%	3.0
21	TDG	-0.05%	3.0	SLV	6.2%	1.0
21	KEY	1.21%	3.0	AMZN	1.56%	4.0
21	GNRC	3.75%	1.0	GILD	6.64%	1.0
21	INTU	4.2%	1.0	AAP	7.55%	1.0

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 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-20.41%	62.0	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	-3.66%	89.0	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	CCL	-20.66%	11.0	SNY	-14.79%	3.0
63	CZR	-3.32%	68.0	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	AA	-8.18%	12.0	BIIB	-0.77%	31.0
63	BBY	-4.26%	22.0	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	VICI	-0.8%	4.0
63	ELAN	-3.62%	13.0	THC	-0.73%	1.0
63	AVGO	-4.47%	10.0	OXY	0.32%	1.0
63	THC	-1.39%	31.0	GILD	0.72%	1.0
63	QCOM	-1.29%	30.0	GE	1.67%	1.0
63	CTLT	-20.02%	1.0	AMC	3.69%	1.0
63	TDG	-3.37%	3.0	ISRG	6.51%	1.0
63	INTU	-4.29%	1.0	GSK	8.44%	1.0
63	WRK	-0.45%	6.0	PCG	6.57%	3.0
63	SBUX	-1.73%	1.0	BALL	9.94%	2.0
63	TXN	-0.52%	3.0	SLV	24.84%	1.0
63	FITB	-0.42%	1.0	META	1.52%	23.0
63	KEY	0.5%	3.0	TLT	9.17%	4.0
63	USB	0.4%	5.0	INTC	9.5%	4.0
63	BHC	0.11%	20.0	INTU	13.41%	3.0

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

Period examined: All model dates from 2022-01-31 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	UAA	-28.13%	44.0	VFC	-41.27%	20.0
126	CYH	-20.35%	37.0	BIIB	-16.13%	32.0
126	GME	-22.52%	32.0	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	JAZZ	-11.04%	10.0
126	MOS	-8.48%	30.0	SIVBQ	-99.78%	1.0
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	0.42%	2.0
126	TXN	-3.57%	3.0	GE	5.07%	1.0
126	SBUX	-7.81%	1.0	PCG	2.41%	3.0
126	BHC	-0.41%	19.0	VICI	3.01%	4.0
126	WDC	-6.61%	1.0	GILD	12.13%	1.0
126	CSCO	-0.58%	8.0	GSK	13.85%	1.0
126	INTU	-4.27%	1.0	TLT	3.74%	4.0
126	FITB	-3.76%	1.0	META	0.74%	23.0
126	AAP	-0.03%	20.0	ISRG	18.5%	1.0
126	MSTR	2.77%	2.0	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 2025-07-31

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	-32.87%	23.0
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	-13.63%	27.0	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	-15.64%	12.0	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	ISRG	37.07%	1.0
252	SPY	12.74%	1.0	JAZZ	10.85%	4.0
252	AVGO	3.56%	5.0	BMY	12.48%	4.0
252	CTLT	20.96%	1.0	GE	74.42%	1.0
252	INTU	21.91%	1.0	PCG	37.26%	3.0
252	TXN	8.07%	3.0	CHTR	8.47%	15.0
252	FCX	7.41%	4.0	INTU	59.73%	3.0
252	MNST	33.42%	1.0	SBUX	27.22%	7.0
252	FITB	36.7%	1.0	VNO	32.94%	7.0
252	ACGL	13.91%	3.0	FIS	8.32%	38.0
252	ETRN	8.15%	7.0	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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	-0.74%	42.0	JAZZ	-0.69%	15.0
1	CSTM	-0.72%	17.0	UNH	-0.78%	7.0
1	THC	-0.96%	12.0	BIIB	-0.53%	8.0
1	AMAT	-0.27%	42.0	CNC	-1.72%	1.0
1	AMC	-1.95%	5.0	BALL	-1.54%	1.0
1	MSTR	-4.69%	2.0	HON	-0.78%	1.0
1	CYH	-0.29%	28.0	NAVI	-0.4%	1.0
1	ELAN	-3.89%	1.0	ADBE	0.37%	1.0
1	PWR	-3.16%	1.0	SLV	0.78%	1.0
1	NWL	-2.93%	1.0	SNY	0.44%	2.0
1	TEVA	-2.67%	1.0	BA	0.29%	3.0
1	MU	-0.88%	3.0	BMY	0.9%	1.0
1	QQQ	-0.66%	3.0	INTC	0.27%	4.0
1	ORCL	-0.55%	3.0	BXP	1.24%	1.0
1	LEN	-0.6%	2.0	NVS	0.85%	2.0
1	AMD	-0.04%	4.0	SBUX	1.38%	2.0
1	MS	0.03%	1.0	ELAN	1.06%	3.0
1	BHC	0.13%	2.0	ON	0.16%	26.0
1	VST	0.02%	14.0	AMD	2.82%	3.0
1	PHM	0.04%	9.0	NWL	0.62%	14.0
1	GT	0.11%	7.0	AAP	4.92%	2.0

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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-4.9%	43.0	UNH	-7.36%	5.0
10	CYH	-5.58%	27.0	JAZZ	-1.5%	16.0
10	CSTM	-6.76%	17.0	BIIB	-2.88%	8.0
10	AMAT	-1.75%	48.0	NAVI	-12.42%	1.0
10	BHC	-10.17%	4.0	CNC	-11.09%	1.0
10	MU	-10.1%	3.0	SNY	-1.97%	2.0
10	THC	-1.79%	12.0	HON	1.24%	1.0
10	MSTR	-10.13%	2.0	NVS	0.63%	2.0
10	QQQ	-6.6%	3.0	BMY	2.43%	1.0
10	PHM	-0.88%	10.0	ADBE	4.33%	1.0
10	LEN	-3.64%	2.0	BXP	4.44%	1.0
10	GT	-0.59%	7.0	SBUX	2.53%	2.0
10	MS	-1.81%	1.0	BALL	8.23%	1.0
10	TEVA	-1.39%	1.0	SLV	8.91%	1.0
10	PWR	-1.22%	1.0	AMD	11.96%	2.0
10	NWL	7.92%	1.0	AAP	24.63%	1.0
10	CZR	10.48%	1.0	ELAN	14.1%	3.0
10	VFC	5.48%	2.0	NWL	4.82%	14.0
10	AMC	2.83%	4.0	ON	3.15%	26.0
10	BBY	13.0%	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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-9.13%	40.0	JAZZ	-6.52%	18.0
21	CYH	-12.63%	24.0	BIIB	-7.4%	8.0
21	AMAT	-4.78%	47.0	UNH	-23.48%	1.0
21	CSTM	-5.13%	18.0	SNY	-4.82%	2.0
21	QQQ	-10.88%	3.0	NAVI	-6.68%	1.0
21	THC	-2.04%	12.0	SBUX	1.07%	2.0
21	MSTR	-19.63%	1.0	BXP	2.72%	1.0
21	MOS	-3.7%	5.0	NVS	1.41%	2.0
21	PHM	-1.35%	11.0	HON	4.09%	1.0
21	MU	-3.18%	3.0	ADBE	4.27%	1.0
21	BHC	-1.81%	2.0	BMY	5.27%	1.0
21	TEVA	-3.56%	1.0	SLV	6.2%	1.0
21	TRGP	2.97%	2.0	AAP	7.55%	1.0
21	LEN	6.39%	1.0	BALL	11.68%	1.0
21	MS	11.8%	1.0	INTC	6.62%	4.0
21	AMC	3.31%	4.0	AMD	27.55%	2.0
21	AMD	3.51%	5.0	NWL	8.1%	13.0
21	CZR	17.64%	1.0	ELAN	55.86%	3.0
21	CDNS	22.73%	1.0	ON	12.12%	25.0

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 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-19.2%	45.0	NWL	-15.13%	13.0
63	CYH	-27.94%	24.0	JAZZ	-10.59%	18.0
63	AMAT	-9.32%	48.0	BIIB	-22.61%	7.0
63	THC	-13.24%	11.0	SNY	-16.27%	2.0
63	PHM	-11.52%	10.0	NAVI	-9.58%	1.0
63	MU	-27.06%	4.0	BMY	3.55%	1.0
63	MSTR	-26.7%	2.0	SBUX	10.53%	2.0
63	BHC	-23.63%	2.0	SLV	24.84%	1.0
63	LEN	-12.79%	2.0	BALL	24.91%	1.0
63	PWR	-25.08%	1.0	INTC	9.5%	4.0
63	QQQ	-3.36%	3.0	AMD	80.83%	1.0
63	ELAN	2.51%	1.0	ON	26.65%	7.0
63	MOS	0.95%	5.0	ELAN	77.84%	3.0

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

Period examined: All model dates from 2024-08-02 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	CYH	-33.13%	24.0	NWL	-34.06%	11.0
126	UAA	-27.74%	27.0	BIIB	-32.07%	8.0
126	THC	-14.56%	13.0	JAZZ	-12.49%	6.0
126	GOOGL	-5.29%	22.0	BMY	-15.46%	1.0
126	AMD	-19.36%	5.0	NAVI	-9.51%	1.0
126	PHM	-9.02%	9.0	SNY	0.12%	2.0
126	LEN	-30.81%	2.0	INTC	0.42%	2.0
126	NVDA	-1.25%	24.0	SBUX	11.52%	4.0

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 2025-05-05 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CYH	-2.9%	4.0	UNH	-0.78%	7.0
1	AMC	-1.95%	5.0	CNC	-1.72%	1.0
1	X	-0.3%	17.0	HON	-0.78%	1.0
1	ORCL	-3.68%	1.0	ADBE	0.37%	1.0
1	NWL	-2.93%	1.0	BA	0.29%	3.0
1	TEVA	-2.67%	1.0	BXP	1.24%	1.0
1	VST	-1.27%	2.0	NVS	0.85%	2.0
1	GT	0.24%	4.0	AMD	6.83%	1.0
1	VFC	0.95%	1.0	AAP	4.92%	2.0
1	BBY	1.71%	2.0	ON	1.27%	18.0

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 2025-05-05 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CYH	-4.82%	3.0	UNH	-7.36%	5.0
10	VFC	-6.99%	1.0	CNC	-11.09%	1.0
10	GT	-1.12%	4.0	HON	1.24%	1.0
10	TEVA	-1.39%	1.0	NVS	0.63%	2.0
10	VST	1.61%	2.0	ADBE	4.33%	1.0
10	NWL	7.92%	1.0	BXP	4.44%	1.0
10	AMC	2.83%	4.0	AMD	6.36%	1.0
10	AVGO	6.1%	4.0	AAP	24.63%	1.0
10	NVDA	4.69%	12.0	ON	8.49%	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 2025-05-05 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	CYH	-4.77%	3.0	UNH	-23.48%	1.0
21	GT	-2.13%	3.0	BXP	2.72%	1.0
21	TEVA	-3.56%	1.0	NVS	1.41%	2.0
21	VFC	-1.19%	1.0	HON	4.09%	1.0
21	AMC	3.31%	4.0	ADBE	4.27%	1.0
21	VST	18.16%	2.0	AAP	7.55%	1.0
21	AVGO	10.93%	4.0	AMD	22.43%	1.0
21	CCL	20.0%	6.0	ON	19.96%	17.0

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 2025-07-03 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CYH	-4.65%	1.0	CNC	-1.72%	1.0
1	ORCL	-3.68%	1.0	UNH	0.04%	6.0
1	NWL	-2.93%	1.0	BA	0.29%	3.0
1	AMC	-0.34%	1.0	AAP	4.51%	1.0
1	FSUGY	0.99%	3.0	ON	5.5%	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 2025-07-03 through 2025-07-31

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	GT	1.1%	1.0	UNH	-6.63%	4.0
10	NWL	7.92%	1.0	CNC	-11.09%	1.0
10	FSUGY	9.18%	3.0	ON	10.88%	1.0

Appendix

All Out of Sample Model Dates

1d Horizon

Period examined: All model dates from 2022-01-31 through 2025-07-31

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bull	VS>6 (Bull)	0.0009	0.0197	0.0468	867
1	Bear	VS<-9 (Bear)	0.0008	0.0336	0.0240	354
1	Bull	PosVaRAdjVS (Bull)	0.0006	0.0161	0.0391	868
1	Benchmarks	QQQ	0.0006	0.0154	0.0375	850
1	Bull	PosVS (Bull)	0.0005	0.0142	0.0346	868
1	Benchmarks	SPY	0.0005	0.0118	0.0403	869
1	LongShort	VarAdjPosNeg_Diff	0.0004	0.0089	0.0505	868
1	Benchmarks	AvgTicker_VV	0.0004	0.0123	0.0318	868
1	Bear	NegVS (Bear)	0.0003	0.0110	0.0307	868
1	Bear	VS<-6 (Bear)	0.0003	0.0216	0.0125	832
1	Bull	VS>9 (Bull)	0.0002	0.0283	0.0075	721
1	Bear	NegVaRAdjVS (Bear)	0.0002	0.0110	0.0166	868
1	LongShort	PosNeg_Diff	0.0002	0.0057	0.0273	868

10d Horizon

Period examined: All model dates from 2022-01-31 through 2025-07-31

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Bear	VS<-9 (Bear)	0.0164	0.0985	0.1669	350
10	Bear	VS<-6 (Bear)	0.0093	0.0713	0.1300	831
10	Bull	VS>9 (Bull)	0.0088	0.0916	0.0960	723
10	Bull	VS>6 (Bull)	0.0077	0.0602	0.1284	866
10	Bull	PosVaRAdjVS (Bull)	0.0072	0.0481	0.1505	867
10	Benchmarks	QQQ	0.0062	0.0442	0.1404	852
10	LongShort	VarAdjPosNeg_Diff	0.0061	0.0277	0.2187	867
10	Bull	PosVS (Bull)	0.0045	0.0424	0.1066	867
10	Benchmarks	SPY	0.0045	0.0334	0.1349	870
10	Benchmarks	AvgTicker_VV	0.0035	0.0368	0.0951	867
10	Bear	NegVS (Bear)	0.0025	0.0336	0.0748	867
10	LongShort	PosNeg_Diff	0.0020	0.0177	0.1128	867
10	Bear	NegVaRAdjVS (Bear)	0.0012	0.0336	0.0355	867

21d Horizon

Period examined: All model dates from 2022-01-31 through 2025-07-31

Horizon	group_type	VS_Group	mean	std_dev	IR	count
21	Bear	VS<-9 (Bear)	0.0349	0.1523	0.2289	345
21	Bear	VS<-6 (Bear)	0.0223	0.1153	0.1936	817
21	Bull	VS>9 (Bull)	0.0187	0.1375	0.1363	712
21	Bull	VS>6 (Bull)	0.0184	0.0877	0.2093	850
21	Bull	PosVaRAdjVS (Bull)	0.0154	0.0697	0.2216	851
21	Benchmarks	QQQ	0.0137	0.0636	0.2148	837
21	LongShort	VarAdjPosNeg_Diff	0.0117	0.0402	0.2917	851
21	Bull	PosVS (Bull)	0.0104	0.0605	0.1727	851
21	Benchmarks	SPY	0.0100	0.0478	0.2103	854
21	Benchmarks	AvgTicker_VV	0.0080	0.0530	0.1513	851
21	Bear	NegVS (Bear)	0.0059	0.0485	0.1207	851
21	LongShort	PosNeg_Diff	0.0046	0.0253	0.1819	851
21	Bear	NegVaRAdjVS (Bear)	0.0037	0.0483	0.0769	851

63d Horizon

Period examined: All model dates from 2022-01-31 through 2025-07-31

Horizon	group_type	VS_Group	mean	std_dev	IR	count
63	Bear	VS<-9 (Bear)	0.0529	0.2863	0.1848	318
63	Bear	VS<-6 (Bear)	0.0419	0.1989	0.2106	776
63	Bull	VS>6 (Bull)	0.0415	0.1437	0.2887	809
63	Bull	VS>9 (Bull)	0.0394	0.2184	0.1806	674
63	Benchmarks	QQQ	0.0391	0.1039	0.3765	796
63	Bull	PosVaRAdjVS (Bull)	0.0342	0.1104	0.3099	809
63	Benchmarks	SPY	0.0274	0.0730	0.3752	812
63	Bull	PosVS (Bull)	0.0254	0.0943	0.2696	809
63	LongShort	VarAdjPosNeg_Diff	0.0226	0.0690	0.3281	809
63	Benchmarks	AvgTicker_VV	0.0202	0.0814	0.2482	809
63	Bear	NegVS (Bear)	0.0149	0.0727	0.2046	809
63	Bear	NegVaRAdjVS (Bear)	0.0116	0.0734	0.1578	809
63	LongShort	PosNeg_Diff	0.0106	0.0399	0.2648	809

126d Horizon

Period examined: All model dates from 2022-01-31 through 2025-07-31

Horizon	group_type	VS_Group	mean	std_dev	IR	count
126	Bear	VS<-9 (Bear)	0.1056	0.4148	0.2547	297
126	Bull	VS>9 (Bull)	0.0956	0.2992	0.3197	625
126	Benchmarks	QQQ	0.0899	0.1287	0.6987	733
126	Bear	VS<-6 (Bear)	0.0834	0.2838	0.2940	713
126	Bull	VS>6 (Bull)	0.0786	0.1667	0.4714	747
126	Bull	PosVaRAdjVS (Bull)	0.0660	0.1276	0.5170	747
126	Benchmarks	SPY	0.0625	0.0871	0.7174	750
126	Bull	PosVS (Bull)	0.0528	0.1061	0.4977	747
126	Benchmarks	AvgTicker_VV	0.0451	0.0951	0.4740	747
126	Bear	NegVS (Bear)	0.0366	0.0918	0.3986	747
126	LongShort	VarAdjPosNeg_Diff	0.0333	0.0906	0.3671	747
126	Bear	NegVaRAdjVS (Bear)	0.0327	0.0971	0.3372	747
126	LongShort	PosNeg_Diff	0.0162	0.0505	0.3207	747

252d Horizon

Period examined: All model dates from 2022-01-31 through 2025-07-31

Horizon	group_type	VS_Group	mean	std_dev	IR	count
252	Bear	VS<-9 (Bear)	0.4045	0.7612	0.5314	268
252	Bull	VS>9 (Bull)	0.3962	0.5512	0.7187	521
252	Bear	VS<-6 (Bear)	0.3596	0.6247	0.5756	596
252	Bull	VS>6 (Bull)	0.2474	0.2549	0.9702	621
252	Benchmarks	QQQ	0.2396	0.1657	1.4456	612
252	Bull	PosVaRAdjVS (Bull)	0.1953	0.1818	1.0743	621
252	Benchmarks	SPY	0.1640	0.1186	1.3821	624
252	Bull	PosVS (Bull)	0.1521	0.1484	1.0250	621
252	Benchmarks	AvgTicker_VV	0.1360	0.1310	1.0389	621
252	Bear	NegVS (Bear)	0.1257	0.1346	0.9341	621
252	Bear	NegVaRAdjVS (Bear)	0.1064	0.1429	0.7451	621
252	LongShort	VarAdjPosNeg_Diff	0.0889	0.1618	0.5493	621
252	LongShort	PosNeg_Diff	0.0264	0.0974	0.2713	621

Prior 365D Model Dates (P365D)

1d Horizon

Period examined: All model dates from 2024-08-02 through 2025-07-31

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bear	VS<-9 (Bear)	0.0029	0.0254	0.1141	83
1	Benchmarks	QQQ	0.0009	0.0156	0.0609	233
1	Benchmarks	SPY	0.0008	0.0129	0.0656	240
1	Bull	PosVS (Bull)	0.0008	0.0137	0.0610	239
1	Bull	PosVaRAdjVS (Bull)	0.0007	0.0155	0.0440	239
1	Benchmarks	AvgTicker_VV	0.0006	0.0121	0.0520	239
1	Bull	VS>6 (Bull)	0.0006	0.0199	0.0306	238
1	Bull	VS>9 (Bull)	0.0006	0.0293	0.0203	194
1	Bear	NegVS (Bear)	0.0005	0.0109	0.0492	239
1	Bear	NegVaRAdjVS (Bear)	0.0004	0.0115	0.0340	239
1	LongShort	PosNeg_Diff	0.0003	0.0056	0.0541	239
1	LongShort	VarAdjPosNeg_Diff	0.0003	0.0089	0.0327	239
1	Bear	VS<-6 (Bear)	-0.0000	0.0194	-0.0011	228

10d Horizon

Period examined: All model dates from 2024-08-02 through 2025-07-31

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Bear	VS<-9 (Bear)	0.0275	0.1132	0.2431	79
10	Bull	VS>6 (Bull)	0.0124	0.0632	0.1964	237
10	Bear	VS<-6 (Bear)	0.0106	0.0754	0.1412	227
10	Bull	PosVaRAdjVS (Bull)	0.0102	0.0447	0.2278	238
10	Benchmarks	QQQ	0.0100	0.0414	0.2417	235
10	Bull	VS>9 (Bull)	0.0083	0.0981	0.0842	196
10	Benchmarks	SPY	0.0078	0.0325	0.2390	241
10	Bull	PosVS (Bull)	0.0075	0.0404	0.1852	238
10	LongShort	VarAdjPosNeg_Diff	0.0071	0.0258	0.2763	238
10	Benchmarks	AvgTicker_VV	0.0060	0.0346	0.1731	238
10	Bear	NegVS (Bear)	0.0051	0.0302	0.1676	238
10	Bear	NegVaRAdjVS (Bear)	0.0031	0.0318	0.0961	238
10	LongShort	PosNeg_Diff	0.0024	0.0176	0.1368	238

21d Horizon

Period examined: All model dates from 2024-08-02 through 2025-07-31

Horizon	group_type	VS_Group	mean	std_dev	IR	count
21	Bear	VS<-9 (Bear)	0.0547	0.1812	0.3017	74
21	Bull	VS>6 (Bull)	0.0297	0.0976	0.3046	221
21	Bull	PosVaRAdjVS (Bull)	0.0217	0.0668	0.3245	222
21	Bear	VS<-6 (Bear)	0.0215	0.1066	0.2013	213
21	Benchmarks	QQQ	0.0191	0.0590	0.3243	220
21	Bull	VS>9 (Bull)	0.0164	0.1507	0.1089	185
21	Bull	PosVS (Bull)	0.0157	0.0567	0.2769	222
21	Benchmarks	SPY	0.0150	0.0464	0.3237	225
21	LongShort	VarAdjPosNeg_Diff	0.0141	0.0414	0.3410	222
21	Benchmarks	AvgTicker_VV	0.0127	0.0478	0.2659	222
21	Bear	NegVS (Bear)	0.0110	0.0410	0.2674	222
21	Bear	NegVaRAdjVS (Bear)	0.0076	0.0398	0.1901	222
21	LongShort	PosNeg_Diff	0.0047	0.0270	0.1757	222

63d Horizon

Period examined: All model dates from 2024-08-02 through 2025-07-31

Horizon	group_type	VS_Group	mean	std_dev	IR	count
63	Benchmarks	QQQ	0.0419	0.1091	0.3839	179
63	Bull	VS>6 (Bull)	0.0371	0.1750	0.2121	180
63	Bull	PosVaRAdjVS (Bull)	0.0278	0.1267	0.2194	180
63	Benchmarks	SPY	0.0275	0.0839	0.3270	183
63	Bull	PosVS (Bull)	0.0211	0.1022	0.2066	180
63	Benchmarks	AvgTicker_VV	0.0180	0.0844	0.2131	180
63	LongShort	VarAdjPosNeg_Diff	0.0153	0.0736	0.2075	180
63	Bull	VS>9 (Bull)	0.0144	0.2472	0.0584	147
63	Bear	NegVS (Bear)	0.0140	0.0706	0.1980	180
63	Bear	NegVaRAdjVS (Bear)	0.0125	0.0713	0.1758	180
63	LongShort	PosNeg_Diff	0.0071	0.0450	0.1581	180
63	Bear	VS<-6 (Bear)	-0.0083	0.1962	-0.0425	172
63	Bear	VS<-9 (Bear)	-0.0120	0.2967	-0.0405	47

126d Horizon

Period examined: All model dates from 2024-08-02 through 2025-07-31

Horizon	group_type	VS_Group	mean	std_dev	IR	count
126	Benchmarks	QQQ	0.0291	0.0699	0.4167	121
126	Benchmarks	SPY	0.0150	0.0605	0.2476	126
126	LongShort	PosNeg_Diff	-0.0025	0.0460	-0.0542	124
126	Bear	NegVaRAdjVS (Bear)	-0.0098	0.0608	-0.1605	124
126	Benchmarks	AvgTicker_VV	-0.0146	0.0626	-0.2339	124
126	LongShort	VarAdjPosNeg_Diff	-0.0149	0.0691	-0.2155	124
126	Bear	NegVS (Bear)	-0.0160	0.0567	-0.2823	124
126	Bull	PosVS (Bull)	-0.0185	0.0747	-0.2476	124
126	Bull	PosVaRAdjVS (Bull)	-0.0247	0.0895	-0.2756	124
126	Bull	VS>6 (Bull)	-0.0280	0.1188	-0.2359	124
126	Bull	VS>9 (Bull)	-0.0470	0.2101	-0.2236	102
126	Bear	VS<-6 (Bear)	-0.1069	0.1665	-0.6418	115
126	Bear	VS<-9 (Bear)	-0.2106	0.1651	-1.2754	28

Prior 90D Model Dates (P90D)

1d Horizon

Period examined: All model dates from 2025-05-05 through 2025-07-31

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bear	VS<-9 (Bear)	0.0092	0.0248	0.3702	33
1	Bull	VS>6 (Bull)	0.0040	0.0161	0.2467	60
1	Bull	PosVaRAdjVS (Bull)	0.0024	0.0111	0.2119	61
1	LongShort	VarAdjPosNeg_Diff	0.0018	0.0075	0.2439	61
1	Bull	PosVS (Bull)	0.0018	0.0091	0.1976	61
1	Bull	VS>9 (Bull)	0.0017	0.0229	0.0759	46
1	Bear	VS<-6 (Bear)	0.0017	0.0167	0.0987	59
1	Benchmarks	SPY	0.0016	0.0077	0.2135	61
1	Benchmarks	QQQ	0.0015	0.0076	0.2037	58
1	Benchmarks	AvgTicker_VV	0.0014	0.0083	0.1651	61
1	Bear	NegVS (Bear)	0.0010	0.0080	0.1297	61
1	LongShort	PosNeg_Diff	0.0008	0.0047	0.1640	61
1	Bear	NegVaRAdjVS (Bear)	0.0005	0.0084	0.0635	61

10d Horizon

Period examined: All model dates from 2025-05-05 through 2025-07-31

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Bull	VS>9 (Bull)	0.0596	0.0797	0.7483	41
10	Bear	VS<-9 (Bear)	0.0542	0.1031	0.5255	28
10	Bear	VS<-6 (Bear)	0.0377	0.0581	0.6485	50
10	Bull	VS>6 (Bull)	0.0353	0.0451	0.7826	51
10	Bull	PosVaRAdjVS (Bull)	0.0254	0.0250	1.0157	52
10	Benchmarks	QQQ	0.0230	0.0185	1.2428	50
10	Bull	PosVS (Bull)	0.0193	0.0218	0.8849	52
10	Benchmarks	SPY	0.0184	0.0150	1.2296	52
10	LongShort	VarAdjPosNeg_Diff	0.0176	0.0192	0.9183	52
10	Benchmarks	AvgTicker_VV	0.0152	0.0184	0.8248	52
10	Bear	NegVS (Bear)	0.0116	0.0171	0.6790	52
10	Bear	NegVaRAdjVS (Bear)	0.0078	0.0200	0.3883	52
10	LongShort	PosNeg_Diff	0.0077	0.0128	0.6049	52

21d Horizon

Period examined: All model dates from 2025-05-05 through 2025-07-31

Horizon	group_type	VS_Group	mean	std_dev	IR	count
21	Bear	VS<-9 (Bear)	0.1457	0.1222	1.1923	24
21	Bull	VS>9 (Bull)	0.1196	0.1059	1.1290	35
21	Bear	VS<-6 (Bear)	0.0883	0.0734	1.2023	40
21	Bull	VS>6 (Bull)	0.0858	0.0523	1.6415	40
21	Bull	PosVaRAdjVS (Bull)	0.0566	0.0297	1.9082	41
21	Benchmarks	QQQ	0.0478	0.0208	2.2983	40
21	Bull	PosVS (Bull)	0.0439	0.0235	1.8646	41
21	LongShort	VarAdjPosNeg_Diff	0.0396	0.0249	1.5924	41
21	Benchmarks	SPY	0.0395	0.0169	2.3367	41
21	Benchmarks	AvgTicker_VV	0.0348	0.0212	1.6427	41
21	Bear	NegVS (Bear)	0.0274	0.0215	1.2725	41
21	Bear	NegVaRAdjVS (Bear)	0.0170	0.0221	0.7680	41
21	LongShort	PosNeg_Diff	0.0165	0.0158	1.0443	41

Prior 30D Model Dates (P30D)

1d Horizon

Period examined: All model dates from 2025-07-03 through 2025-07-31

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bear	VS<-9 (Bear)	0.0060	0.0193	0.3094	9
1	LongShort	VarAdjPosNeg_Diff	0.0012	0.0073	0.1621	20
1	LongShort	PosNeg_Diff	0.0010	0.0047	0.2168	20
1	Bull	VS>9 (Bull)	0.0008	0.0329	0.0252	10
1	Benchmarks	QQQ	0.0002	0.0062	0.0257	18
1	Benchmarks	SPY	-0.0003	0.0055	-0.0505	20
1	Bull	VS>6 (Bull)	-0.0005	0.0115	-0.0446	20
1	Bull	PosVS (Bull)	-0.0006	0.0080	-0.0756	20
1	Bull	PosVaRAdjVS (Bull)	-0.0010	0.0088	-0.1127	20
1	Benchmarks	AvgTicker_VV	-0.0012	0.0074	-0.1584	20
1	Bear	NegVS (Bear)	-0.0016	0.0080	-0.2049	20
1	Bear	NegVaRAdjVS (Bear)	-0.0022	0.0095	-0.2273	20
1	Bear	VS<-6 (Bear)	-0.0048	0.0151	-0.3190	19

10d Horizon

Period examined: All model dates from 2025-07-03 through 2025-07-31

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Bull	VS>9 (Bull)	0.0731	0.0474	1.5425	5
10	Benchmarks	QQQ	0.0141	0.0107	1.3179	10
10	Benchmarks	SPY	0.0124	0.0091	1.3565	11
10	LongShort	PosNeg_Diff	0.0048	0.0085	0.5624	11
10	Bull	PosVS (Bull)	0.0043	0.0106	0.4055	11
10	Bull	PosVaRAdjVS (Bull)	0.0040	0.0136	0.2981	11
10	LongShort	VarAdjPosNeg_Diff	0.0039	0.0150	0.2603	11
10	Bull	VS>6 (Bull)	0.0032	0.0340	0.0955	11
10	Benchmarks	AvgTicker_VV	0.0020	0.0106	0.1870	11
10	Bear	NegVaRAdjVS (Bear)	0.0001	0.0161	0.0083	11
10	Bear	NegVS (Bear)	-0.0004	0.0128	-0.0348	11
10	Bear	VS<-6 (Bear)	-0.0267	0.0331	-0.8057	10
10	Bear	VS<-9 (Bear)	-0.0534	0.0484	-1.1027	4