VecViz V-Score (VS) Performance Report

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1 November 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.

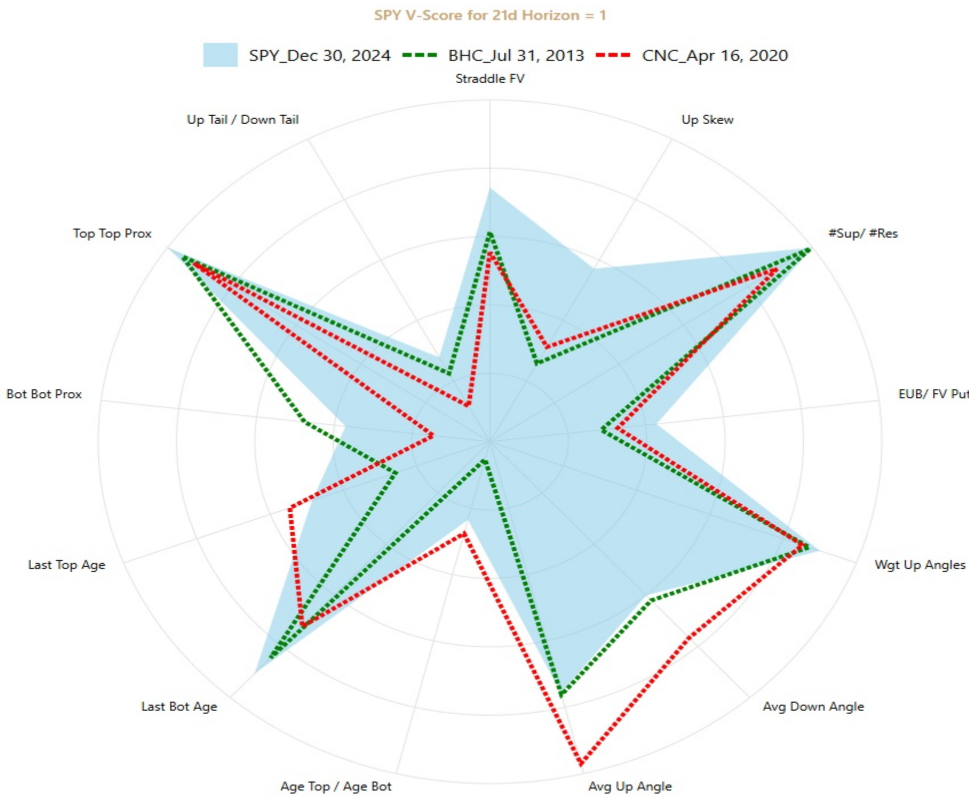


Figure 1: Taken from the V-Score Spider Chart dashboard on vecviz.com

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.

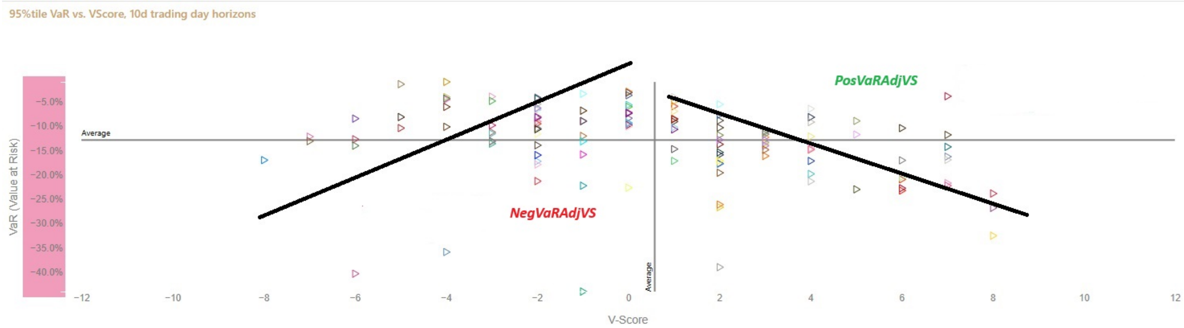


Figure 2: Taken from the Opportunity at Risk (OaR) and Value at Risk (VaR) vs V-Score dashboard on vecviz.com. Regression lines and text added for illustrative purposes.

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.

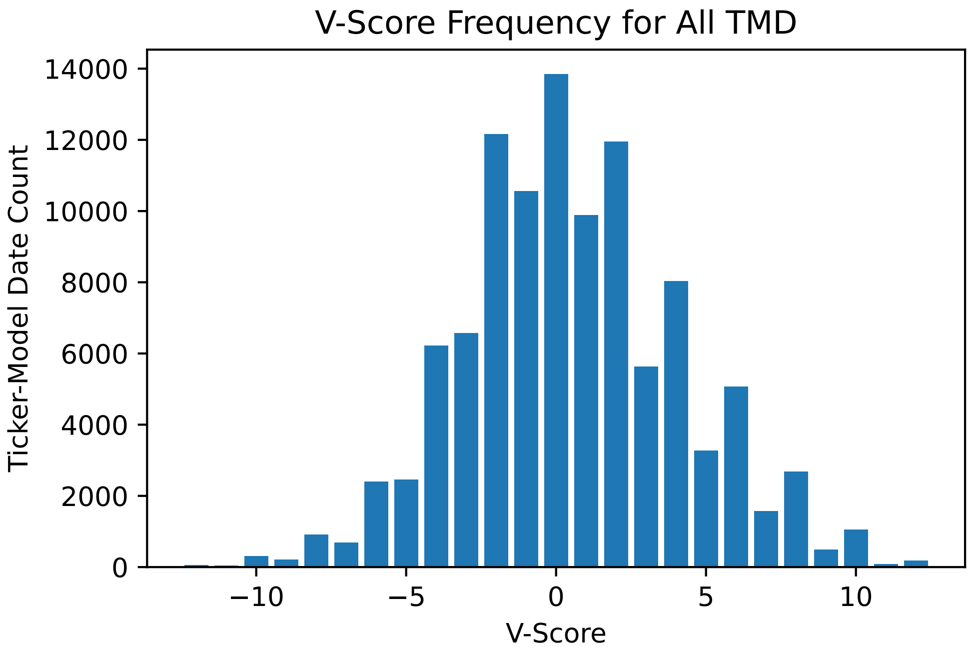
Thus, in summary, all metrics presented in this report are presented and are to be considered on a comparative basis. Do the bullish V-Score grouping outperform the bearish V-Score grouping? Do they outperform the benchmarks? How does their volatility and information ratio (IR = mean return / std dev)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

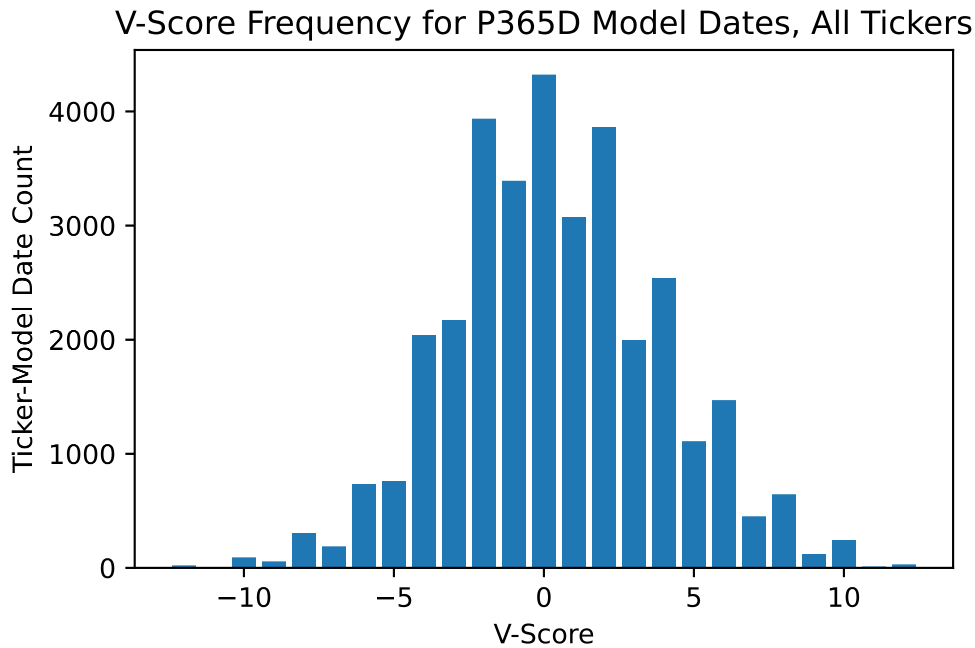
All Ticker Model Dates

Period examined: All model dates from 2022-01-31 through 2025-10-30



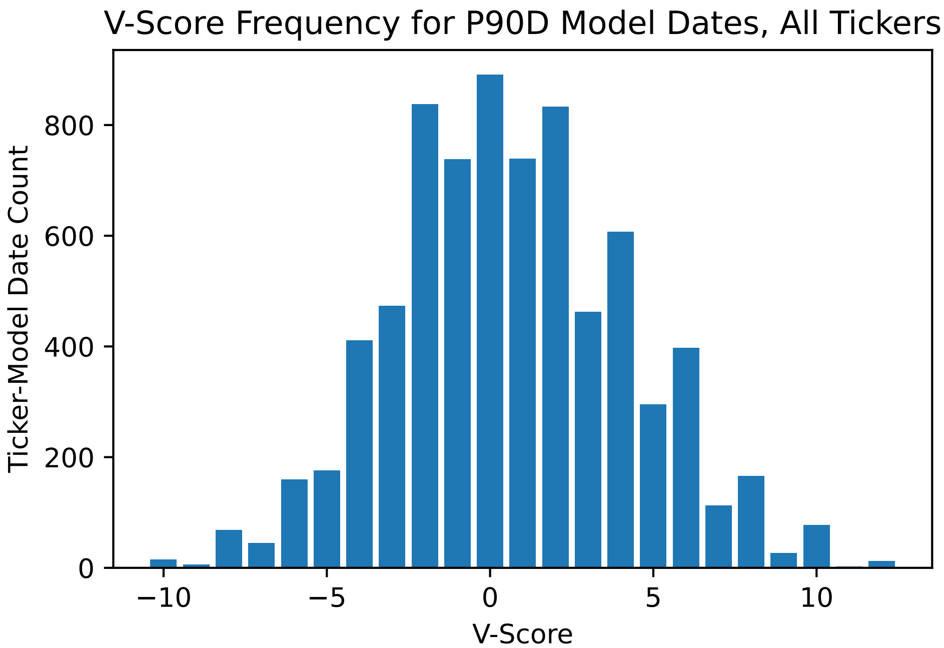
P365D

Period examined: All model dates from 2024-11-01 through 2025-10-30



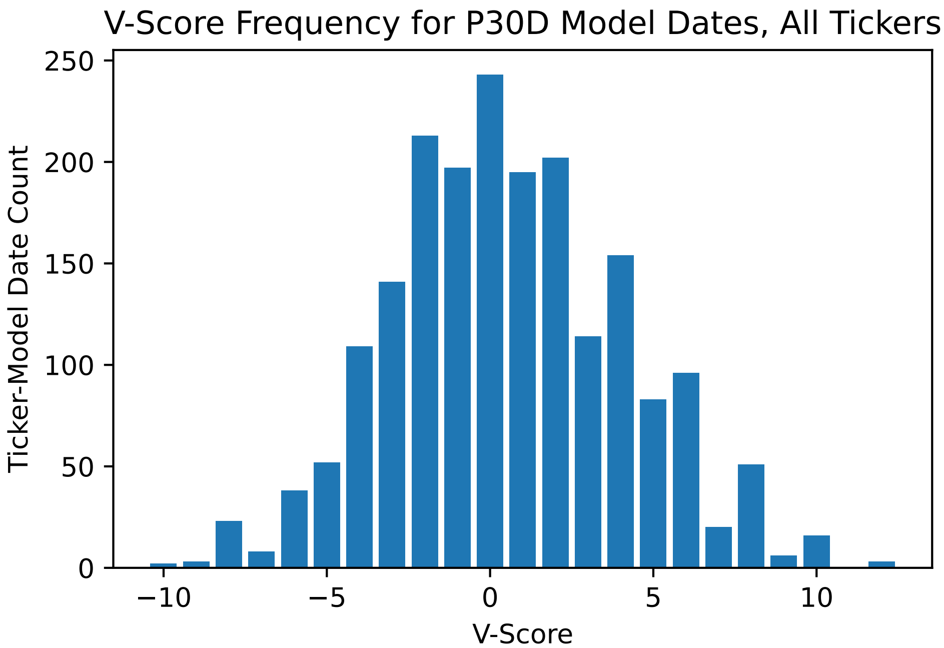
P90D

Period examined: All model dates from 2025-08-04 through 2025-10-30



P30D

Period examined: All model dates from 2025-10-02 through 2025-10-30



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:

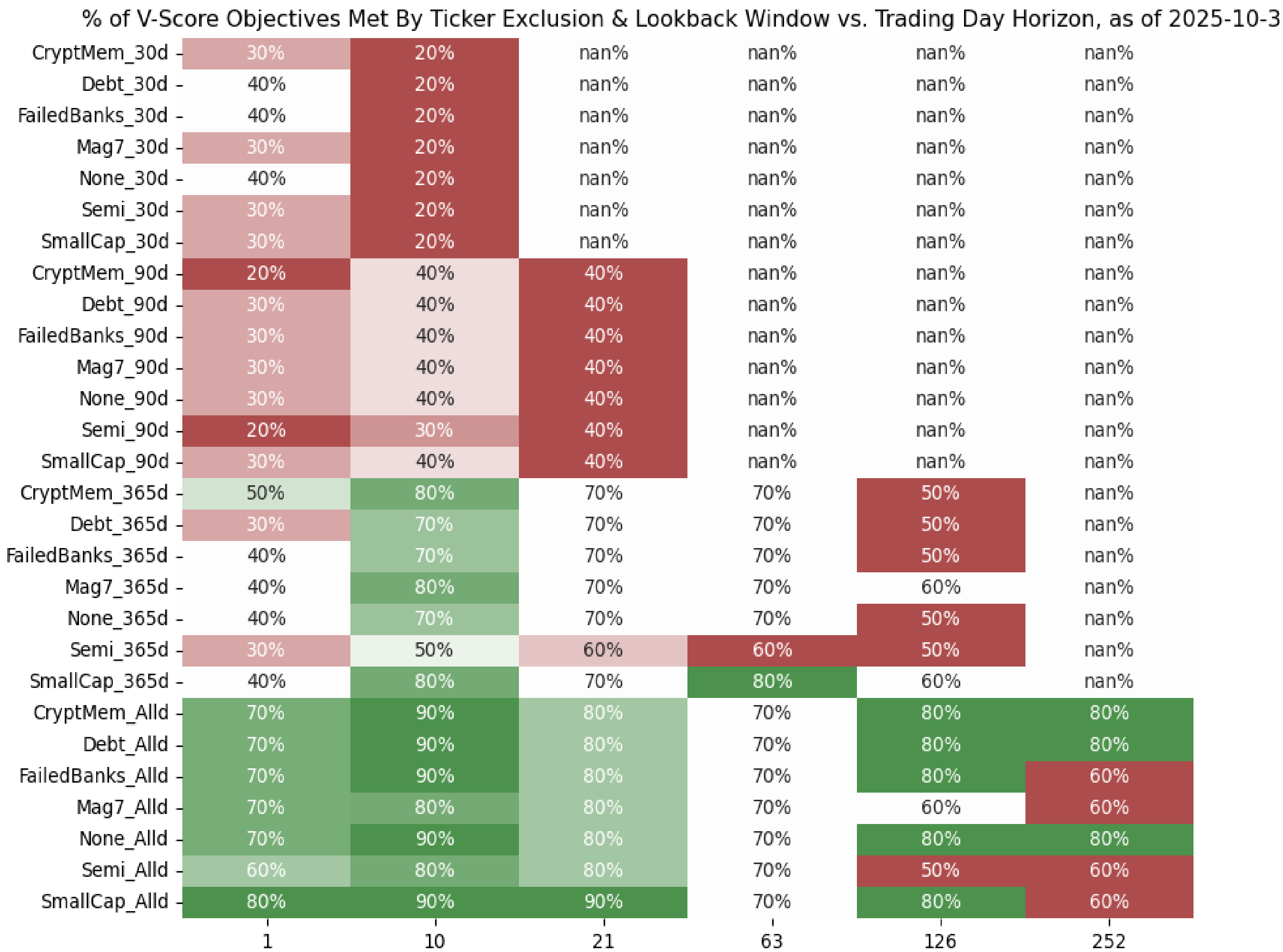
1. Positive V-Scores > Avg Ticker > NegV-Scores
2. Positive VaR Adjusted V-Scores >Avg Ticker > Negative VaR Adjusted V-Scores
3. Positive V-Score Rank Order corresponds to Price Returns
4. Negative V-Score Rank Order corresponds to Price Returns
5. The differential between Positive and Negative V-Scores 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	98.21
2. PxRet: VaRAdjPosVS > AvgTicker > VaRAdjNegVS	72.32
3. PxRet: PosVS Rank Order	42.86
4. PxRet: NegVS Rank Order	6.25
5. PxRet: VaRAdj_PosNegVSDiff > PosNegVSDiff	63.39
6. IR: VaRAdjPosVS > PosVS	53.57
7. IR: VaRAdjNegVS < NegVS	73.21
8. IR: VaRAdjPosVS > AvgTicker	62.5
9. IR: VaRAdjNegVS < AvgTicker	87.5
10. IR: VaRAdjPosVS > SPY	9.82
Overall Average	56.96

V-Score Criteria by Fwd Hzn	1D	10D	21D	63D	126D	252D
1. PxRet: PosVS > AvgTicker > NegVS	100	96.43	95.24	100	100	100
2. PxRet: VaRAdjPosVS > AvgTicker > VaRAdjNegVS	64.29	50	66.67	100	100	100
3. PxRet: PosVS Rank Order	3.57	71.43	71.43	0	35.71	100
4. PxRet: NegVS Rank Order	0	25	0	0	0	0
5. PxRet: VaRAdj_PosNegVSDiff > PosNegVSDiff	25	50	71.43	100	100	100
6. IR: VaRAdjPosVS > PosVS	46.43	35.71	61.9	92.86	57.14	42.86
7. IR: VaRAdjNegVS < NegVS	46.43	75	100	100	42.86	100
8. IR: VaRAdjPosVS > AvgTicker	50	46.43	61.9	100	92.86	42.86
9. IR: VaRAdjNegVS < AvgTicker	75	75	100	100	100	100
10. IR: VaRAdjPosVS > SPY	14.29	17.86	4.76	7.14	0	0
TotalScore	42.5	54.29	63.33	70	62.86	68.57

V-Score Criteria by Lookback Window	30D	90D	365D	AllD
1. PxRet: PosVS > AvgTicker > NegVS	100	90.48	100	100
2. PxRet: VaRAdjPosVS > AvgTicker > VaRAdjNegVS	0	23.81	97.14	100
3. PxRet: PosVS Rank Order	0	66.67	22.86	61.9
4. PxRet: NegVS Rank Order	50	0	0	0
5. PxRet: VaRAdj_PosNegVSDiff > PosNegVSDiff	0	4.76	80	100
6. IR: VaRAdjPosVS > PosVS	50	0	48.57	85.71
7. IR: VaRAdjNegVS < NegVS	0	66.67	77.14	97.62
8. IR: VaRAdjPosVS > AvgTicker	50	0	74.29	88.1
9. IR: VaRAdjNegVS < AvgTicker	0	100	100	100
10. IR: VaRAdjPosVS > SPY	21.43	0	2.86	16.67
TotalScore	27.14	35.24	60.29	75

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 2025-10-30

Average Price Return, All TMD

	1	10	21	63	126	252
VS>9 (Bull)	0.04%	1.01%	2.06%	4.75%	9.89%	39.33%
VS>6 (Bull)	0.10%	0.84%	1.88%	4.76%	9.11%	25.32%
PosVS (Bull)	0.06%	0.50%	1.13%	3.04%	6.25%	14.91%
AvgTicker_VV	0.05%	0.40%	0.89%	2.43%	5.34%	13.34%
NegVS (Bear)	0.04%	0.29%	0.66%	1.80%	4.35%	12.22%
VS<-6 (Bear)	0.04%	0.95%	2.23%	4.37%	9.44%	31.67%
VS<-9 (Bear)	0.14%	1.67%	3.63%	5.77%	11.60%	36.65%
PosNeg_Diff	0.02%	0.21%	0.47%	1.24%	1.89%	2.69%
PosVSVaRAdj (Bull)	0.07%	0.72%	1.55%	3.93%	7.77%	19.14%
NegVSVaRAdj (Bear)	0.03%	0.17%	0.45%	1.47%	3.99%	10.78%
PosNegVaRAdj_Diff	0.04%	0.56%	1.10%	2.45%	3.77%	8.36%
SPY	0.05%	0.49%	1.09%	3.18%	7.03%	16.46%
QQQ	0.07%	0.68%	1.47%	4.39%	10.02%	23.99%

Information Ratio of Price Return, All TMD

	1	10	21	63	126	252
VS>9 (Bull)	0.01	0.11	0.15	0.22	0.33	0.72
VS>6 (Bull)	0.05	0.14	0.22	0.33	0.53	1.01
PosVS (Bull)	0.04	0.12	0.19	0.33	0.57	1.05
AvgTicker_VV	0.04	0.11	0.17	0.31	0.54	1.07
NegVS (Bear)	0.04	0.09	0.14	0.25	0.46	0.95
VS<-6 (Bear)	0.02	0.13	0.2	0.23	0.33	0.52
VS<-9 (Bear)	0.04	0.17	0.24	0.21	0.27	0.49
PosNeg_Diff	0.04	0.12	0.19	0.31	0.37	0.29
PosVSVaRAdj (Bull)	0.04	0.15	0.23	0.36	0.58	1.09
NegVSVaRAdj (Bear)	0.02	0.05	0.1	0.2	0.4	0.79
PosNegVaRAdj_Diff	0.05	0.2	0.28	0.36	0.42	0.53
SPY	0.05	0.15	0.24	0.44	0.77	1.45
QQQ	0.04	0.16	0.24	0.43	0.76	1.52

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

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

Period examined: All model dates from 2022-01-31 through 2025-10-30

Average Price Return, All TMD except Crypto & Meme Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.03%	0.93%	1.81%	4.53%	10.01%	39.25%
VS>6 (Bull)	0.10%	0.75%	1.81%	4.79%	9.65%	25.72%
PosVS (Bull)	0.06%	0.48%	1.10%	3.10%	6.41%	14.79%
AvgTicker_VV	0.04%	0.37%	0.83%	2.31%	4.97%	11.83%
NegVS (Bear)	0.03%	0.25%	0.56%	1.45%	3.36%	8.81%
VS<-6 (Bear)	0.05%	0.70%	1.54%	2.35%	6.21%	18.12%
VS<-9 (Bear)	0.13%	1.46%	3.22%	5.72%	10.63%	31.03%
PosNeg_Diff	0.02%	0.23%	0.55%	1.65%	3.05%	5.98%
PosVSVaRAdj (Bull)	0.06%	0.68%	1.51%	4.05%	8.15%	19.19%
NegVSVaRAdj (Bear)	0.02%	0.14%	0.39%	1.30%	3.26%	8.65%
PosNegVaRAdj_Diff	0.04%	0.53%	1.13%	2.74%	4.89%	10.54%
SPY	0.05%	0.49%	1.09%	3.18%	7.03%	16.46%
QQQ	0.07%	0.68%	1.47%	4.39%	10.02%	23.99%

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

	1	10	21	63	126	252
VS>9 (Bull)	0.01	0.11	0.13	0.2	0.34	0.75
VS>6 (Bull)	0.06	0.13	0.21	0.34	0.56	1.06
PosVS (Bull)	0.04	0.12	0.19	0.33	0.57	1.06
AvgTicker_VV	0.04	0.11	0.17	0.29	0.52	1.06
NegVS (Bear)	0.03	0.08	0.12	0.21	0.4	0.94
VS<-6 (Bear)	0.03	0.11	0.16	0.14	0.25	0.59
VS<-9 (Bear)	0.04	0.16	0.22	0.24	0.27	0.58
PosNeg_Diff	0.04	0.13	0.22	0.39	0.54	0.67
PosVSVaRAdj (Bull)	0.04	0.15	0.23	0.38	0.61	1.16
NegVSVaRAdj (Bear)	0.02	0.05	0.08	0.19	0.37	0.78
PosNegVaRAdj_Diff	0.05	0.21	0.3	0.42	0.54	0.75
SPY	0.05	0.15	0.24	0.44	0.77	1.45
QQQ	0.04	0.16	0.24	0.43	0.76	1.52

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

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

Period examined: All model dates from 2022-01-31 through 2025-10-30

Average Price Return, All TMD except Failed Bank Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.04%	1.01%	2.06%	4.75%	9.89%	39.33%
VS>6 (Bull)	0.11%	0.84%	1.88%	4.76%	9.12%	25.33%
PosVS (Bull)	0.06%	0.52%	1.16%	3.12%	6.42%	15.42%
AvgTicker_VV	0.05%	0.43%	0.95%	2.64%	5.76%	14.16%
NegVS (Bear)	0.04%	0.34%	0.76%	2.13%	5.04%	13.31%
VS<-6 (Bear)	0.04%	0.99%	2.31%	4.50%	9.84%	32.21%
VS<-9 (Bear)	0.15%	1.71%	3.75%	5.89%	11.95%	37.13%
PosNeg_Diff	0.02%	0.17%	0.40%	0.99%	1.38%	2.11%
PosVSVaRAdj (Bull)	0.07%	0.73%	1.57%	3.97%	7.82%	19.26%
NegVSVaRAdj (Bear)	0.03%	0.23%	0.57%	1.83%	4.64%	11.85%
PosNegVaRAdj_Diff	0.04%	0.50%	1.01%	2.14%	3.18%	7.41%
SPY	0.05%	0.49%	1.09%	3.18%	7.03%	16.46%
QQQ	0.07%	0.68%	1.47%	4.39%	10.02%	23.99%

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

	1	10	21	63	126	252
VS>9 (Bull)	0.01	0.11	0.15	0.22	0.33	0.72
VS>6 (Bull)	0.05	0.14	0.22	0.33	0.53	1.02
PosVS (Bull)	0.04	0.13	0.2	0.34	0.58	1.11
AvgTicker_VV	0.04	0.12	0.19	0.33	0.58	1.16
NegVS (Bear)	0.04	0.11	0.16	0.31	0.54	1.07
VS<-6 (Bear)	0.02	0.14	0.2	0.23	0.34	0.53
VS<-9 (Bear)	0.04	0.18	0.25	0.21	0.28	0.49
PosNeg_Diff	0.03	0.1	0.16	0.25	0.29	0.24
PosVSVaRAdj (Bull)	0.04	0.16	0.23	0.37	0.59	1.1
NegVSVaRAdj (Bear)	0.03	0.07	0.12	0.26	0.48	0.91
PosNegVaRAdj_Diff	0.05	0.19	0.26	0.32	0.38	0.5
SPY	0.05	0.15	0.24	0.44	0.77	1.45
QQQ	0.04	0.16	0.24	0.43	0.76	1.52

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

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

Period examined: All model dates from 2022-01-31 through 2025-10-30

Average Price Return, All TMD except Small Cap Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.07%	1.25%	2.50%	5.49%	11.32%	42.83%
VS>6 (Bull)	0.11%	1.00%	2.21%	5.60%	10.40%	28.30%
PosVS (Bull)	0.06%	0.59%	1.31%	3.54%	7.10%	16.88%
AvgTicker_VV	0.05%	0.44%	0.99%	2.75%	5.99%	14.85%
NegVS (Bear)	0.04%	0.31%	0.71%	1.97%	4.89%	13.42%
VS<-6 (Bear)	0.02%	0.79%	1.97%	4.42%	10.31%	33.04%
VS<-9 (Bear)	0.10%	1.56%	3.40%	6.51%	13.37%	38.05%
PosNeg_Diff	0.03%	0.28%	0.60%	1.57%	2.21%	3.45%
PosVSVaRAdj (Bull)	0.08%	0.81%	1.73%	4.45%	8.70%	21.21%
NegVSVaRAdj (Bear)	0.03%	0.19%	0.51%	1.54%	4.38%	11.62%
PosNegVaRAdj_Diff	0.05%	0.62%	1.21%	2.90%	4.32%	9.59%
SPY	0.05%	0.49%	1.09%	3.18%	7.03%	16.46%
QQQ	0.07%	0.68%	1.47%	4.39%	10.02%	23.99%

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

	1	10	21	63	126	252
VS>9 (Bull)	0.03	0.14	0.19	0.26	0.37	0.77
VS>6 (Bull)	0.06	0.17	0.26	0.39	0.59	1.06
PosVS (Bull)	0.05	0.14	0.23	0.39	0.64	1.16
AvgTicker_VV	0.04	0.13	0.2	0.35	0.61	1.18
NegVS (Bear)	0.03	0.09	0.15	0.29	0.53	1.06
VS<-6 (Bear)	0.01	0.11	0.17	0.23	0.35	0.54
VS<-9 (Bear)	0.03	0.16	0.23	0.24	0.31	0.5
PosNeg_Diff	0.05	0.16	0.24	0.38	0.42	0.37
PosVSVaRAdj (Bull)	0.05	0.17	0.26	0.41	0.64	1.14
NegVSVaRAdj (Bear)	0.03	0.06	0.11	0.22	0.44	0.84
PosNegVaRAdj_Diff	0.06	0.22	0.31	0.43	0.47	0.57
SPY	0.05	0.15	0.24	0.44	0.77	1.45
QQQ	0.04	0.16	0.24	0.43	0.76	1.52

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

Avg Px Return & IR: All TMD except Debt Tickers

Period examined: All model dates from 2022-01-31 through 2025-10-30

Average Price Return, All TMD except Debt Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.04%	1.01%	2.06%	4.75%	9.89%	39.33%
VS>6 (Bull)	0.10%	0.84%	1.88%	4.76%	9.11%	25.32%
PosVS (Bull)	0.06%	0.51%	1.13%	3.05%	6.27%	14.97%
AvgTicker_VV	0.05%	0.43%	0.95%	2.59%	5.65%	14.05%
NegVS (Bear)	0.04%	0.34%	0.77%	2.08%	4.97%	13.81%
VS<-6 (Bear)	0.05%	1.01%	2.39%	4.56%	9.85%	32.49%
VS<-9 (Bear)	0.14%	1.67%	3.62%	5.74%	11.69%	36.97%
PosNeg_Diff	0.01%	0.16%	0.37%	0.97%	1.30%	1.16%
PosVSVaRAdj (Bull)	0.07%	0.73%	1.56%	3.94%	7.78%	19.17%
NegVSVaRAdj (Bear)	0.03%	0.19%	0.53%	1.55%	4.36%	11.65%
PosNegVaRAdj_Diff	0.04%	0.53%	1.03%	2.39%	3.42%	7.51%
SPY	0.05%	0.49%	1.09%	3.18%	7.03%	16.46%
QQQ	0.07%	0.68%	1.47%	4.39%	10.02%	23.99%

Information Ratio of Price Return, All TMD except Debt Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.01	0.11	0.15	0.22	0.33	0.72
VS>6 (Bull)	0.05	0.14	0.22	0.33	0.53	1.01
PosVS (Bull)	0.04	0.12	0.19	0.33	0.57	1.05
AvgTicker_VV	0.04	0.11	0.18	0.31	0.55	1.08
NegVS (Bear)	0.04	0.1	0.15	0.27	0.48	0.97
VS<-6 (Bear)	0.02	0.14	0.2	0.23	0.33	0.52
VS<-9 (Bear)	0.04	0.17	0.24	0.21	0.27	0.49
PosNeg_Diff	0.03	0.09	0.15	0.25	0.25	0.12
PosVSVaRAdj (Bull)	0.04	0.15	0.23	0.36	0.58	1.09
NegVSVaRAdj (Bear)	0.03	0.06	0.11	0.2	0.41	0.8
PosNegVaRAdj_Diff	0.05	0.2	0.26	0.35	0.37	0.46
SPY	0.05	0.15	0.24	0.44	0.77	1.45
QQQ	0.04	0.16	0.24	0.43	0.76	1.52

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

Avg Px Return & IR: All TMD except Mag7 Tickers

Period examined: All model dates from 2022-01-31 through 2025-10-30

Average Price Return, All TMD except Mag7 Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.04%	1.11%	1.83%	3.34%	6.36%	18.41%
VS>6 (Bull)	0.09%	0.77%	1.66%	3.73%	6.60%	16.11%
PosVS (Bull)	0.05%	0.47%	1.04%	2.72%	5.44%	12.68%
AvgTicker_VV	0.04%	0.35%	0.79%	2.09%	4.51%	11.28%
NegVS (Bear)	0.03%	0.23%	0.51%	1.30%	3.30%	9.92%
VS<-6 (Bear)	0.03%	0.80%	2.00%	2.88%	4.91%	23.10%
VS<-9 (Bear)	0.17%	1.43%	2.95%	1.63%	-0.60%	9.05%
PosNeg_Diff	0.02%	0.24%	0.53%	1.42%	2.14%	2.76%
PosVSVaRAdj (Bull)	0.07%	0.66%	1.39%	3.30%	6.36%	14.58%
NegVSVaRAdj (Bear)	0.02%	0.13%	0.37%	1.18%	3.44%	9.57%
PosNegVaRAdj_Diff	0.04%	0.52%	1.02%	2.12%	2.92%	5.01%
SPY	0.05%	0.49%	1.09%	3.18%	7.03%	16.46%
QQQ	0.07%	0.68%	1.47%	4.39%	10.02%	23.99%

Information Ratio of Price Return, All TMD except Mag7 Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.01	0.12	0.14	0.15	0.25	0.43
VS>6 (Bull)	0.05	0.13	0.19	0.26	0.41	0.74
PosVS (Bull)	0.04	0.11	0.18	0.3	0.51	0.95
AvgTicker_VV	0.04	0.1	0.15	0.27	0.47	0.94
NegVS (Bear)	0.03	0.07	0.11	0.19	0.35	0.77
VS<-6 (Bear)	0.01	0.11	0.17	0.13	0.15	0.28
VS<-9 (Bear)	0.06	0.16	0.21	0.07	-0.01	0.12
PosNeg_Diff	0.04	0.13	0.2	0.34	0.41	0.28
PosVSVaRAdj (Bull)	0.04	0.14	0.21	0.32	0.52	0.94
NegVSVaRAdj (Bear)	0.02	0.04	0.08	0.17	0.35	0.72
PosNegVaRAdj_Diff	0.05	0.19	0.25	0.32	0.36	0.35
SPY	0.05	0.15	0.24	0.44	0.77	1.45
QQQ	0.04	0.16	0.24	0.43	0.76	1.52

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

Avg Px Return & IR: All TMD except Semiconductor Tickers

Period examined: All model dates from 2022-01-31 through 2025-10-30

Average Price Return, All TMD except Semiconductor Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.04%	1.15%	2.51%	3.32%	4.22%	16.59%
VS>6 (Bull)	0.11%	0.74%	1.62%	3.34%	5.55%	15.88%
PosVS (Bull)	0.05%	0.42%	0.96%	2.53%	5.20%	12.51%
AvgTicker_VV	0.04%	0.34%	0.77%	2.08%	4.62%	11.99%
NegVS (Bear)	0.03%	0.26%	0.60%	1.62%	3.99%	11.92%
VS<-6 (Bear)	0.00%	0.76%	2.00%	3.57%	8.63%	31.68%
VS<-9 (Bear)	0.08%	1.30%	2.90%	5.08%	11.21%	36.75%
PosNeg_Diff	0.01%	0.16%	0.36%	0.92%	1.21%	0.59%
PosVSVaRAdj (Bull)	0.05%	0.61%	1.30%	3.01%	5.67%	14.33%
NegVSVaRAdj (Bear)	0.02%	0.14%	0.38%	1.28%	3.71%	10.41%
PosNegVaRAdj_Diff	0.03%	0.47%	0.93%	1.74%	1.96%	3.92%
SPY	0.05%	0.49%	1.09%	3.18%	7.03%	16.46%
QQQ	0.07%	0.68%	1.47%	4.39%	10.02%	23.99%

Information Ratio of Price Return, All TMD except Semiconductor Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.02	0.12	0.18	0.15	0.16	0.38
VS>6 (Bull)	0.06	0.12	0.18	0.23	0.34	0.67
PosVS (Bull)	0.04	0.1	0.17	0.29	0.52	0.94
AvgTicker_VV	0.03	0.1	0.15	0.27	0.5	0.98
NegVS (Bear)	0.03	0.08	0.13	0.23	0.44	0.92
VS<-6 (Bear)	0	0.11	0.18	0.19	0.3	0.52
VS<-9 (Bear)	0.02	0.14	0.19	0.18	0.26	0.49
PosNeg_Diff	0.03	0.1	0.15	0.25	0.27	0.07
PosVSVaRAdj (Bull)	0.04	0.13	0.2	0.29	0.5	0.93
NegVSVaRAdj (Bear)	0.02	0.04	0.08	0.18	0.38	0.76
PosNegVaRAdj_Diff	0.04	0.19	0.25	0.27	0.25	0.29
SPY	0.05	0.15	0.24	0.44	0.77	1.45
QQQ	0.04	0.16	0.24	0.43	0.76	1.52

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

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

Period examined: All model dates from 2024-11-01 through 2025-10-30

Average Price Return, P365D Model Dates, All Tickers

	1	10	21	63	126
VS>9 (Bull)	0.09%	0.92%	1.74%	3.64%	4.64%
VS>6 (Bull)	0.10%	0.86%	2.11%	5.70%	12.33%
PosVS (Bull)	0.09%	0.59%	1.32%	3.79%	9.55%
AvgTicker_VV	0.06%	0.46%	1.06%	3.02%	7.61%
NegVS (Bear)	0.04%	0.36%	0.89%	2.17%	5.44%
VS<-6 (Bear)	0.01%	1.09%	2.40%	2.08%	7.70%
VS<-9 (Bear)	0.43%	2.96%	6.32%	5.60%	8.23%
PosNeg_Diff	0.04%	0.23%	0.42%	1.61%	4.11%
PosVSVaRAdj (Bull)	0.07%	0.63%	1.57%	4.91%	11.64%
NegVSVaRAdj (Bear)	0.04%	0.15%	0.49%	1.93%	5.63%
PosNegVaRAdj_Diff	0.02%	0.48%	1.08%	2.97%	6.02%
SPY	0.09%	0.66%	1.38%	3.73%	9.22%
QQQ	0.12%	0.93%	1.93%	5.12%	13.25%

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

	1	10	21	63	126
VS>9 (Bull)	0.03	0.1	0.13	0.16	0.19
VS>6 (Bull)	0.05	0.16	0.23	0.33	0.68
PosVS (Bull)	0.07	0.16	0.24	0.37	0.84
AvgTicker_VV	0.05	0.14	0.22	0.36	0.72
NegVS (Bear)	0.04	0.12	0.21	0.32	0.53
VS<-6 (Bear)	0.01	0.14	0.22	0.11	0.25
VS<-9 (Bear)	0.15	0.28	0.36	0.23	0.16
PosNeg_Diff	0.07	0.13	0.16	0.34	1.03
PosVSVaRAdj (Bull)	0.04	0.16	0.25	0.39	0.83
NegVSVaRAdj (Bear)	0.04	0.05	0.12	0.28	0.57
PosNegVaRAdj_Diff	0.03	0.19	0.26	0.4	0.88
SPY	0.07	0.22	0.3	0.43	0.96
QQQ	0.08	0.24	0.33	0.47	1.11

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

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

Period examined: All model dates from 2024-11-01 through 2025-10-30

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

	1	10	21	63	126
VS>9 (Bull)	0.19%	0.94%	1.82%	3.71%	3.53%
VS>6 (Bull)	0.15%	0.87%	2.37%	6.24%	12.48%
PosVS (Bull)	0.09%	0.57%	1.33%	4.05%	9.81%
AvgTicker_VV	0.06%	0.47%	1.10%	3.15%	7.73%
NegVS (Bear)	0.05%	0.40%	0.96%	2.26%	5.55%
VS<-6 (Bear)	0.02%	1.13%	2.48%	2.17%	7.72%
VS<-9 (Bear)	0.43%	2.96%	6.32%	5.60%	8.23%
PosNeg_Diff	0.04%	0.17%	0.37%	1.79%	4.26%
PosVSVaRAdj (Bull)	0.06%	0.64%	1.69%	5.26%	12.19%
NegVSVaRAdj (Bear)	0.04%	0.17%	0.52%	2.01%	5.73%
PosNegVaRAdj_Diff	0.02%	0.47%	1.16%	3.26%	6.46%
SPY	0.09%	0.66%	1.38%	3.73%	9.22%
QQQ	0.12%	0.93%	1.93%	5.12%	13.25%

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

	1	10	21	63	126
VS>9 (Bull)	0.06	0.1	0.14	0.16	0.14
VS>6 (Bull)	0.08	0.16	0.26	0.35	0.66
PosVS (Bull)	0.06	0.15	0.24	0.39	0.82
AvgTicker_VV	0.05	0.14	0.23	0.38	0.71
NegVS (Bear)	0.04	0.13	0.23	0.33	0.54
VS<-6 (Bear)	0.01	0.15	0.23	0.11	0.25
VS<-9 (Bear)	0.15	0.28	0.36	0.23	0.16
PosNeg_Diff	0.07	0.1	0.14	0.37	1.03
PosVSVaRAdj (Bull)	0.04	0.16	0.26	0.41	0.82
NegVSVaRAdj (Bear)	0.04	0.06	0.13	0.3	0.58
PosNegVaRAdj_Diff	0.03	0.2	0.28	0.43	0.87
SPY	0.07	0.22	0.3	0.43	0.96
QQQ	0.08	0.24	0.33	0.47	1.11

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

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

Period examined: All model dates from 2024-11-01 through 2025-10-30

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

	1	10	21	63	126
VS>9 (Bull)	0.09%	0.92%	1.74%	3.64%	4.64%
VS>6 (Bull)	0.10%	0.86%	2.11%	5.70%	12.33%
PosVS (Bull)	0.09%	0.59%	1.32%	3.79%	9.55%
AvgTicker_VV	0.06%	0.46%	1.06%	3.02%	7.61%
NegVS (Bear)	0.04%	0.36%	0.89%	2.17%	5.44%
VS<-6 (Bear)	0.01%	1.09%	2.40%	2.08%	7.70%
VS<-9 (Bear)	0.43%	2.96%	6.32%	5.60%	8.23%
PosNeg_Diff	0.04%	0.23%	0.42%	1.61%	4.11%
PosVSVaRAdj (Bull)	0.07%	0.63%	1.57%	4.91%	11.64%
NegVSVaRAdj (Bear)	0.04%	0.15%	0.49%	1.93%	5.63%
PosNegVaRAdj_Diff	0.02%	0.48%	1.08%	2.97%	6.02%
SPY	0.09%	0.66%	1.38%	3.73%	9.22%
QQQ	0.12%	0.93%	1.93%	5.12%	13.25%

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

	1	10	21	63	126
VS>9 (Bull)	0.03	0.1	0.13	0.16	0.19
VS>6 (Bull)	0.05	0.16	0.23	0.33	0.68
PosVS (Bull)	0.07	0.16	0.24	0.37	0.84
AvgTicker_VV	0.05	0.14	0.22	0.36	0.72
NegVS (Bear)	0.04	0.12	0.21	0.32	0.53
VS<-6 (Bear)	0.01	0.14	0.22	0.11	0.25
VS<-9 (Bear)	0.15	0.28	0.36	0.23	0.16
PosNeg_Diff	0.07	0.13	0.16	0.34	1.03
PosVSVaRAdj (Bull)	0.04	0.16	0.25	0.39	0.83
NegVSVaRAdj (Bear)	0.04	0.05	0.12	0.28	0.57
PosNegVaRAdj_Diff	0.03	0.19	0.26	0.4	0.88
SPY	0.07	0.22	0.3	0.43	0.96
QQQ	0.08	0.24	0.33	0.47	1.11

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

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

Period examined: All model dates from 2024-11-01 through 2025-10-30

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

	1	10	21	63	126
VS>9 (Bull)	0.11%	1.28%	2.37%	5.15%	5.23%
VS>6 (Bull)	0.11%	1.20%	2.84%	7.75%	13.81%
PosVS (Bull)	0.10%	0.68%	1.51%	4.42%	10.39%
AvgTicker_VV	0.07%	0.52%	1.18%	3.43%	8.34%
NegVS (Bear)	0.04%	0.38%	0.97%	2.43%	6.13%
VS<-6 (Bear)	-0.02%	0.69%	1.70%	3.08%	9.95%
VS<-9 (Bear)	0.31%	2.55%	5.67%	9.22%	17.02%
PosNeg_Diff	0.05%	0.30%	0.54%	1.98%	4.27%
PosVSVaRAdj (Bull)	0.07%	0.80%	1.88%	5.83%	12.77%
NegVSVaRAdj (Bear)	0.03%	0.18%	0.63%	2.23%	6.23%
PosNegVaRAdj_Diff	0.04%	0.61%	1.26%	3.60%	6.54%
SPY	0.09%	0.66%	1.38%	3.73%	9.22%
QQQ	0.12%	0.93%	1.93%	5.12%	13.25%

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

	1	10	21	63	126
VS>9 (Bull)	0.04	0.14	0.18	0.23	0.21
VS>6 (Bull)	0.06	0.21	0.33	0.44	0.74
PosVS (Bull)	0.07	0.19	0.28	0.43	0.92
AvgTicker_VV	0.06	0.16	0.26	0.42	0.79
NegVS (Bear)	0.04	0.13	0.24	0.38	0.6
VS<-6 (Bear)	-0.01	0.09	0.15	0.16	0.33
VS<-9 (Bear)	0.11	0.24	0.33	0.39	0.32
PosNeg_Diff	0.09	0.17	0.19	0.39	1.04
PosVSVaRAdj (Bull)	0.05	0.2	0.3	0.46	0.92
NegVSVaRAdj (Bear)	0.03	0.06	0.16	0.34	0.63
PosNegVaRAdj_Diff	0.04	0.24	0.31	0.47	0.92
SPY	0.07	0.22	0.3	0.43	0.96
QQQ	0.08	0.24	0.33	0.47	1.11

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

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

Period examined: All model dates from 2024-11-01 through 2025-10-30

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

	1	10	21	63	126
VS>9 (Bull)	0.09%	0.92%	1.74%	3.64%	4.64%
VS>6 (Bull)	0.10%	0.86%	2.11%	5.70%	12.33%
PosVS (Bull)	0.09%	0.59%	1.31%	3.80%	9.60%
AvgTicker_VV	0.07%	0.49%	1.11%	3.17%	8.00%
NegVS (Bear)	0.05%	0.41%	1.00%	2.40%	6.03%
VS<-6 (Bear)	0.05%	1.31%	2.91%	2.47%	8.75%
VS<-9 (Bear)	0.43%	2.96%	6.32%	5.60%	8.23%
PosNeg_Diff	0.04%	0.18%	0.31%	1.40%	3.57%
PosVSVaRAdj (Bull)	0.07%	0.63%	1.57%	4.92%	11.65%
NegVSVaRAdj (Bear)	0.05%	0.17%	0.56%	2.06%	6.00%
PosNegVaRAdj_Diff	0.01%	0.46%	1.01%	2.86%	5.65%
SPY	0.09%	0.66%	1.38%	3.73%	9.22%
QQQ	0.12%	0.93%	1.93%	5.12%	13.25%

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

	1	10	21	63	126
VS>9 (Bull)	0.03	0.1	0.13	0.16	0.19
VS>6 (Bull)	0.05	0.16	0.23	0.33	0.68
PosVS (Bull)	0.06	0.16	0.24	0.37	0.84
AvgTicker_VV	0.05	0.14	0.23	0.36	0.72
NegVS (Bear)	0.04	0.13	0.22	0.32	0.54
VS<-6 (Bear)	0.02	0.17	0.25	0.12	0.27
VS<-9 (Bear)	0.15	0.28	0.36	0.23	0.16
PosNeg_Diff	0.07	0.1	0.12	0.31	0.88
PosVSVaRAdj (Bull)	0.04	0.15	0.25	0.39	0.83
NegVSVaRAdj (Bear)	0.04	0.05	0.13	0.27	0.54
PosNegVaRAdj_Diff	0.02	0.18	0.25	0.41	0.85
SPY	0.07	0.22	0.3	0.43	0.96
QQQ	0.08	0.24	0.33	0.47	1.11

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only. Debt Tickers include 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 2024-11-01 through 2025-10-30

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

	1	10	21	63	126
VS>9 (Bull)	0.00%	0.92%	1.33%	1.92%	4.18%
VS>6 (Bull)	0.08%	0.85%	1.95%	4.98%	10.95%
PosVS (Bull)	0.08%	0.55%	1.22%	3.42%	8.66%
AvgTicker_VV	0.06%	0.41%	0.95%	2.74%	6.93%
NegVS (Bear)	0.03%	0.30%	0.79%	1.95%	4.95%
VS<-6 (Bear)	0.01%	1.11%	2.53%	2.19%	7.93%
VS<-9 (Bear)	0.43%	2.96%	6.32%	5.60%	8.23%
PosNeg_Diff	0.05%	0.25%	0.43%	1.48%	3.71%
PosVSVaRAdj (Bull)	0.06%	0.59%	1.44%	4.26%	10.48%
NegVSVaRAdj (Bear)	0.04%	0.11%	0.42%	1.70%	5.07%
PosNegVaRAdj_Diff	0.02%	0.47%	1.02%	2.56%	5.41%
SPY	0.09%	0.66%	1.38%	3.73%	9.22%
QQQ	0.12%	0.93%	1.93%	5.12%	13.25%

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

	1	10	21	63	126
VS>9 (Bull)	0	0.1	0.1	0.08	0.17
VS>6 (Bull)	0.04	0.15	0.21	0.29	0.6
PosVS (Bull)	0.06	0.15	0.22	0.35	0.78
AvgTicker_VV	0.05	0.12	0.2	0.34	0.67
NegVS (Bear)	0.03	0.1	0.19	0.29	0.49
VS<-6 (Bear)	0	0.15	0.23	0.11	0.26
VS<-9 (Bear)	0.15	0.28	0.36	0.23	0.16
PosNeg_Diff	0.08	0.13	0.15	0.31	0.89
PosVSVaRAdj (Bull)	0.04	0.15	0.23	0.36	0.79
NegVSVaRAdj (Bear)	0.03	0.04	0.11	0.26	0.52
PosNegVaRAdj_Diff	0.03	0.19	0.25	0.36	0.85
SPY	0.07	0.22	0.3	0.43	0.96
QQQ	0.08	0.24	0.33	0.47	1.11

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

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

Period examined: All model dates from 2024-11-01 through 2025-10-30

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

	1	10	21	63	126
VS>9 (Bull)	-0.01%	0.62%	1.95%	2.40%	1.17%
VS>6 (Bull)	0.04%	0.44%	1.14%	4.12%	8.49%
PosVS (Bull)	0.07%	0.45%	1.01%	3.02%	7.70%
AvgTicker_VV	0.05%	0.34%	0.81%	2.31%	5.86%
NegVS (Bear)	0.03%	0.27%	0.71%	1.43%	3.60%
VS<-6 (Bear)	-0.10%	0.36%	1.43%	-1.86%	1.98%
VS<-9 (Bear)	0.36%	1.76%	3.43%	0.81%	2.54%
PosNeg_Diff	0.04%	0.18%	0.30%	1.59%	4.10%
PosVSVaRAdj (Bull)	0.04%	0.39%	1.08%	3.69%	8.77%
NegVSVaRAdj (Bear)	0.03%	0.05%	0.21%	1.29%	4.23%
PosNegVaRAdj_Diff	0.01%	0.34%	0.86%	2.39%	4.54%
SPY	0.09%	0.66%	1.38%	3.73%	9.22%
QQQ	0.12%	0.93%	1.93%	5.12%	13.25%

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

	1	10	21	63	126
VS>9 (Bull)	-0	0.06	0.14	0.1	0.04
VS>6 (Bull)	0.02	0.07	0.12	0.24	0.46
PosVS (Bull)	0.06	0.12	0.19	0.33	0.8
AvgTicker_VV	0.05	0.11	0.18	0.32	0.67
NegVS (Bear)	0.03	0.1	0.19	0.24	0.43
VS<-6 (Bear)	-0.06	0.05	0.13	-0.11	0.07
VS<-9 (Bear)	0.12	0.2	0.19	0.03	0.05
PosNeg_Diff	0.06	0.1	0.11	0.35	1.02
PosVSVaRAdj (Bull)	0.03	0.1	0.18	0.33	0.73
NegVSVaRAdj (Bear)	0.03	0.02	0.06	0.22	0.54
PosNegVaRAdj_Diff	0.01	0.14	0.21	0.34	0.67
SPY	0.07	0.22	0.3	0.43	0.96
QQQ	0.08	0.24	0.33	0.47	1.11

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

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

Period examined: All model dates from 2025-08-04 through 2025-10-30

Average Price Return, P90D Model Dates, All Tickers

	1	10	21
VS>9 (Bull)	0.18%	3.19%	5.59%
VS>6 (Bull)	0.25%	2.28%	4.23%
PosVS (Bull)	0.15%	1.43%	2.87%
AvgTicker_VV	0.12%	1.37%	2.67%
NegVS (Bear)	0.09%	1.27%	2.43%
VS<-6 (Bear)	0.18%	2.40%	5.12%
VS<-9 (Bear)	0.69%	3.14%	9.53%
PosNeg_Diff	0.06%	0.16%	0.43%
PosVSVaRAdj (Bull)	0.13%	0.99%	2.32%
NegVSVaRAdj (Bear)	0.11%	1.17%	2.14%
PosNegVaRAdj_Diff	0.02%	-0.19%	0.18%
SPY	0.11%	1.15%	2.37%
QQQ	0.17%	1.48%	3.37%

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

	1	10	21
VS>9 (Bull)	0.11	0.46	0.54
VS>6 (Bull)	0.23	0.59	0.86
PosVS (Bull)	0.18	0.93	1.64
AvgTicker_VV	0.17	1.04	1.58
NegVS (Bear)	0.13	0.86	1.19
VS<-6 (Bear)	0.13	0.48	0.76
VS<-9 (Bear)	0.19	0.45	0.82
PosNeg_Diff	0.12	0.11	0.24
PosVSVaRAdj (Bull)	0.14	0.51	0.99
NegVSVaRAdj (Bear)	0.15	0.81	0.94
PosNegVaRAdj_Diff	0.02	-0.1	0.07
SPY	0.17	0.92	1.91
QQQ	0.19	0.75	1.78

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 2025-08-04 through 2025-10-30

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

	1	10	21
VS>9 (Bull)	0.20%	3.21%	5.94%
VS>6 (Bull)	0.28%	2.46%	4.62%
PosVS (Bull)	0.17%	1.57%	3.12%
AvgTicker_VV	0.13%	1.46%	2.80%
NegVS (Bear)	0.09%	1.30%	2.41%
VS<-6 (Bear)	0.18%	2.43%	5.12%
VS<-9 (Bear)	0.69%	3.14%	9.53%
PosNeg_Diff	0.07%	0.27%	0.71%
PosVSVaRAdj (Bull)	0.13%	1.15%	2.51%
NegVSVaRAdj (Bear)	0.12%	1.21%	2.12%
PosNegVaRAdj_Diff	0.01%	-0.06%	0.39%
SPY	0.11%	1.15%	2.37%
QQQ	0.17%	1.48%	3.37%

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

	1	10	21
VS>9 (Bull)	0.12	0.45	0.58
VS>6 (Bull)	0.25	0.6	0.86
PosVS (Bull)	0.2	1.04	1.81
AvgTicker_VV	0.18	1.11	1.68
NegVS (Bear)	0.13	0.87	1.17
VS<-6 (Bear)	0.14	0.49	0.76
VS<-9 (Bear)	0.19	0.45	0.82
PosNeg_Diff	0.13	0.19	0.4
PosVSVaRAdj (Bull)	0.14	0.6	0.97
NegVSVaRAdj (Bear)	0.16	0.84	0.96
PosNegVaRAdj_Diff	0.02	-0.03	0.14
SPY	0.17	0.92	1.91
QQQ	0.19	0.75	1.78

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 2025-08-04 through 2025-10-30

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

	1	10	21
VS>9 (Bull)	0.18%	3.19%	5.59%
VS>6 (Bull)	0.25%	2.28%	4.23%
PosVS (Bull)	0.15%	1.43%	2.87%
AvgTicker_VV	0.12%	1.37%	2.67%
NegVS (Bear)	0.09%	1.27%	2.43%
VS<-6 (Bear)	0.18%	2.40%	5.12%
VS<-9 (Bear)	0.69%	3.14%	9.53%
PosNeg_Diff	0.06%	0.16%	0.43%
PosVSVaRAdj (Bull)	0.13%	0.99%	2.32%
NegVSVaRAdj (Bear)	0.11%	1.17%	2.14%
PosNegVaRAdj_Diff	0.02%	-0.19%	0.18%
SPY	0.11%	1.15%	2.37%
QQQ	0.17%	1.48%	3.37%

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

	1	10	21
VS>9 (Bull)	0.11	0.46	0.54
VS>6 (Bull)	0.23	0.59	0.86
PosVS (Bull)	0.18	0.93	1.64
AvgTicker_VV	0.17	1.04	1.58
NegVS (Bear)	0.13	0.86	1.19
VS<-6 (Bear)	0.13	0.48	0.76
VS<-9 (Bear)	0.19	0.45	0.82
PosNeg_Diff	0.12	0.11	0.24
PosVSVaRAdj (Bull)	0.14	0.51	0.99
NegVSVaRAdj (Bear)	0.15	0.81	0.94
PosNegVaRAdj_Diff	0.02	-0.1	0.07
SPY	0.17	0.92	1.91
QQQ	0.19	0.75	1.78

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 2025-08-04 through 2025-10-30

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

	1	10	21
VS>9 (Bull)	0.17%	3.49%	5.91%
VS>6 (Bull)	0.24%	2.43%	4.85%
PosVS (Bull)	0.15%	1.35%	2.87%
AvgTicker_VV	0.12%	1.31%	2.65%
NegVS (Bear)	0.08%	1.22%	2.34%
VS<-6 (Bear)	0.11%	1.93%	4.05%
VS<-9 (Bear)	0.37%	2.30%	6.81%
PosNeg_Diff	0.07%	0.13%	0.53%
PosVSVaRAdj (Bull)	0.12%	0.97%	2.59%
NegVSVaRAdj (Bear)	0.09%	1.15%	2.17%
PosNegVaRAdj_Diff	0.03%	-0.18%	0.42%
SPY	0.11%	1.15%	2.37%
QQQ	0.17%	1.48%	3.37%

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

	1	10	21
VS>9 (Bull)	0.1	0.54	0.61
VS>6 (Bull)	0.23	0.64	1.09
PosVS (Bull)	0.18	0.97	1.53
AvgTicker_VV	0.17	1.1	1.66
NegVS (Bear)	0.11	0.86	1.2
VS<-6 (Bear)	0.09	0.41	0.64
VS<-9 (Bear)	0.11	0.36	1.18
PosNeg_Diff	0.12	0.09	0.27
PosVSVaRAdj (Bull)	0.13	0.54	1.12
NegVSVaRAdj (Bear)	0.13	0.84	1
PosNegVaRAdj_Diff	0.04	-0.09	0.16
SPY	0.17	0.92	1.91
QQQ	0.19	0.75	1.78

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 2025-08-04 through 2025-10-30

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

	1	10	21
VS>9 (Bull)	0.18%	3.19%	5.59%
VS>6 (Bull)	0.25%	2.28%	4.23%
PosVS (Bull)	0.15%	1.43%	2.87%
AvgTicker_VV	0.13%	1.43%	2.78%
NegVS (Bear)	0.10%	1.42%	2.69%
VS<-6 (Bear)	0.22%	2.74%	5.72%
VS<-9 (Bear)	0.69%	3.14%	9.53%
PosNeg_Diff	0.06%	0.01%	0.17%
PosVSVaRAdj (Bull)	0.13%	0.99%	2.32%
NegVSVaRAdj (Bear)	0.13%	1.27%	2.36%
PosNegVaRAdj_Diff	0.00%	-0.28%	-0.04%
SPY	0.11%	1.15%	2.37%
QQQ	0.17%	1.48%	3.37%

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

	1	10	21
VS>9 (Bull)	0.11	0.46	0.54
VS>6 (Bull)	0.23	0.59	0.86
PosVS (Bull)	0.18	0.93	1.64
AvgTicker_VV	0.17	1.03	1.59
NegVS (Bear)	0.12	0.84	1.18
VS<-6 (Bear)	0.15	0.5	0.73
VS<-9 (Bear)	0.19	0.45	0.82
PosNeg_Diff	0.1	0.01	0.09
PosVSVaRAdj (Bull)	0.14	0.51	0.99
NegVSVaRAdj (Bear)	0.16	0.81	0.97
PosNegVaRAdj_Diff	0.01	-0.14	-0.02
SPY	0.17	0.92	1.91
QQQ	0.19	0.75	1.78

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 2025-08-04 through 2025-10-30

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

	1	10	21
VS>9 (Bull)	0.18%	3.19%	5.59%
VS>6 (Bull)	0.25%	2.32%	4.25%
PosVS (Bull)	0.16%	1.48%	2.94%
AvgTicker_VV	0.12%	1.36%	2.63%
NegVS (Bear)	0.07%	1.23%	2.29%
VS<-6 (Bear)	0.18%	2.40%	5.12%
VS<-9 (Bear)	0.69%	3.14%	9.53%
PosNeg_Diff	0.09%	0.25%	0.65%
PosVSVaRAdj (Bull)	0.14%	1.03%	2.26%
NegVSVaRAdj (Bear)	0.09%	1.08%	1.92%
PosNegVaRAdj_Diff	0.04%	-0.04%	0.34%
SPY	0.11%	1.15%	2.37%
QQQ	0.17%	1.48%	3.37%

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

	1	10	21
VS>9 (Bull)	0.11	0.46	0.54
VS>6 (Bull)	0.23	0.59	0.84
PosVS (Bull)	0.18	0.93	1.67
AvgTicker_VV	0.16	1	1.54
NegVS (Bear)	0.1	0.8	1.11
VS<-6 (Bear)	0.13	0.48	0.76
VS<-9 (Bear)	0.19	0.45	0.82
PosNeg_Diff	0.15	0.16	0.36
PosVSVaRAdj (Bull)	0.14	0.51	0.88
NegVSVaRAdj (Bear)	0.13	0.7	0.85
PosNegVaRAdj_Diff	0.05	-0.02	0.13
SPY	0.17	0.92	1.91
QQQ	0.19	0.75	1.78

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 2025-08-04 through 2025-10-30

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

	1	10	21
VS>9 (Bull)	0.16%	2.85%	5.39%
VS>6 (Bull)	0.19%	1.84%	3.33%
PosVS (Bull)	0.10%	1.01%	1.85%
AvgTicker_VV	0.09%	1.07%	1.91%
NegVS (Bear)	0.08%	1.07%	1.95%
VS<-6 (Bear)	0.18%	2.49%	5.33%
VS<-9 (Bear)	0.69%	3.14%	9.53%
PosNeg_Diff	0.03%	-0.06%	-0.09%
PosVSVaRAdj (Bull)	0.08%	0.64%	1.44%
NegVSVaRAdj (Bear)	0.09%	0.93%	1.49%
PosNegVaRAdj_Diff	-0.01%	-0.29%	-0.05%
SPY	0.11%	1.15%	2.37%
QQQ	0.17%	1.48%	3.37%

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

	1	10	21
VS>9 (Bull)	0.1	0.41	0.53
VS>6 (Bull)	0.18	0.46	0.68
PosVS (Bull)	0.13	0.64	0.95
AvgTicker_VV	0.13	0.75	0.98
NegVS (Bear)	0.11	0.71	0.9
VS<-6 (Bear)	0.13	0.49	0.76
VS<-9 (Bear)	0.19	0.45	0.82
PosNeg_Diff	0.05	-0.05	-0.07
PosVSVaRAdj (Bull)	0.09	0.32	0.54
NegVSVaRAdj (Bear)	0.12	0.6	0.66
PosNegVaRAdj_Diff	-0.02	-0.16	-0.02
SPY	0.17	0.92	1.91
QQQ	0.19	0.75	1.78

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 2025-10-02 through 2025-10-30

Average Price Return, P30D Model Dates, All Tickers

	1	10
VS>9 (Bull)	-0.05%	-0.32%
VS>6 (Bull)	0.17%	1.09%
PosVS (Bull)	0.03%	1.20%
AvgTicker_VV	-0.02%	0.87%
NegVS (Bear)	-0.09%	0.43%
VS<-6 (Bear)	0.01%	-1.91%
VS<-9 (Bear)	0.23%	-5.09%
PosNeg_Diff	0.12%	0.76%
PosVSVaRAdj (Bull)	0.13%	0.90%
NegVSVaRAdj (Bear)	0.07%	1.00%
PosNegVaRAdj_Diff	0.06%	-0.10%
SPY	0.09%	1.44%
QQQ	0.07%	2.41%

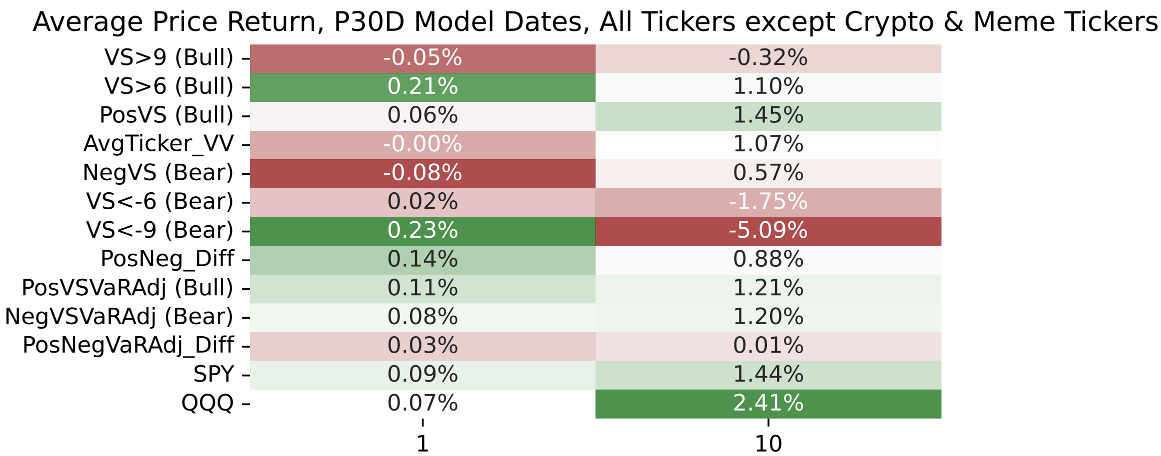
Information Ratio of Price Return, P30D Model Dates, All Tickers

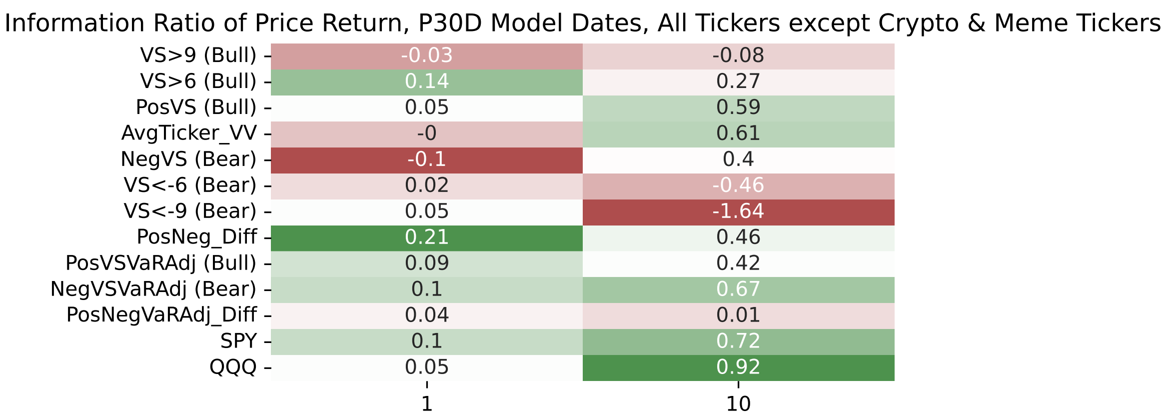
	1	10
VS>9 (Bull)	-0.03	-0.08
VS>6 (Bull)	0.13	0.26
PosVS (Bull)	0.03	0.48
AvgTicker_VV	-0.03	0.49
NegVS (Bear)	-0.12	0.31
VS<-6 (Bear)	0	-0.49
VS<-9 (Bear)	0.05	-1.64
PosNeg_Diff	0.2	0.39
PosVSVaRAdj (Bull)	0.11	0.31
NegVSVaRAdj (Bear)	0.08	0.58
PosNegVaRAdj_Diff	0.08	-0.05
SPY	0.1	0.72
QQQ	0.05	0.92

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 2025-10-02 through 2025-10-30





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 2025-10-02 through 2025-10-30

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

	1	10
VS>9 (Bull)	-0.05%	-0.32%
VS>6 (Bull)	0.17%	1.09%
PosVS (Bull)	0.03%	1.20%
AvgTicker_VV	-0.02%	0.87%
NegVS (Bear)	-0.09%	0.43%
VS<-6 (Bear)	0.01%	-1.91%
VS<-9 (Bear)	0.23%	-5.09%
PosNeg_Diff	0.12%	0.76%
PosVSVaRAdj (Bull)	0.13%	0.90%
NegVSVaRAdj (Bear)	0.07%	1.00%
PosNegVaRAdj_Diff	0.06%	-0.10%
SPY	0.09%	1.44%
QQQ	0.07%	2.41%

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

	1	10
VS>9 (Bull)	-0.03	-0.08
VS>6 (Bull)	0.13	0.26
PosVS (Bull)	0.03	0.48
AvgTicker_VV	-0.03	0.49
NegVS (Bear)	-0.12	0.31
VS<-6 (Bear)	0	-0.49
VS<-9 (Bear)	0.05	-1.64
PosNeg_Diff	0.2	0.39
PosVSVaRAdj (Bull)	0.11	0.31
NegVSVaRAdj (Bear)	0.08	0.58
PosNegVaRAdj_Diff	0.08	-0.05
SPY	0.1	0.72
QQQ	0.05	0.92

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 2025-10-02 through 2025-10-30

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

	1	10
VS>9 (Bull)	0.06%	-0.15%
VS>6 (Bull)	0.15%	0.44%
PosVS (Bull)	0.00%	0.70%
AvgTicker_VV	-0.04%	0.60%
NegVS (Bear)	-0.09%	0.30%
VS<-6 (Bear)	0.01%	-1.91%
VS<-9 (Bear)	0.23%	-5.09%
PosNeg_Diff	0.09%	0.40%
PosVSVaRAdj (Bull)	0.06%	0.38%
NegVSVaRAdj (Bear)	0.04%	0.73%
PosNegVaRAdj_Diff	0.02%	-0.34%
SPY	0.09%	1.44%
QQQ	0.07%	2.41%

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

	1	10
VS>9 (Bull)	0.03	-0.04
VS>6 (Bull)	0.11	0.14
PosVS (Bull)	0	0.35
AvgTicker_VV	-0.04	0.4
NegVS (Bear)	-0.11	0.22
VS<-6 (Bear)	0	-0.49
VS<-9 (Bear)	0.05	-1.64
PosNeg_Diff	0.14	0.26
PosVSVaRAdj (Bull)	0.05	0.17
NegVSVaRAdj (Bear)	0.05	0.45
PosNegVaRAdj_Diff	0.02	-0.2
SPY	0.1	0.72
QQQ	0.05	0.92

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 2025-10-02 through 2025-10-30

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

	1	10
VS>9 (Bull)	-0.05%	-0.32%
VS>6 (Bull)	0.17%	1.09%
PosVS (Bull)	0.03%	1.21%
AvgTicker_VV	-0.03%	0.90%
NegVS (Bear)	-0.11%	0.46%
VS<-6 (Bear)	0.01%	-1.91%
VS<-9 (Bear)	0.23%	-5.09%
PosNeg_Diff	0.14%	0.75%
PosVSVaRAdj (Bull)	0.14%	0.92%
NegVSVaRAdj (Bear)	0.06%	0.99%
PosNegVaRAdj_Diff	0.07%	-0.07%
SPY	0.09%	1.44%
QQQ	0.07%	2.41%

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

	1	10
VS>9 (Bull)	-0.03	-0.08
VS>6 (Bull)	0.13	0.26
PosVS (Bull)	0.03	0.48
AvgTicker_VV	-0.03	0.48
NegVS (Bear)	-0.13	0.29
VS<-6 (Bear)	0	-0.49
VS<-9 (Bear)	0.05	-1.64
PosNeg_Diff	0.23	0.39
PosVSVaRAdj (Bull)	0.11	0.32
NegVSVaRAdj (Bear)	0.07	0.51
PosNegVaRAdj_Diff	0.1	-0.03
SPY	0.1	0.72
QQQ	0.05	0.92

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 2025-10-02 through 2025-10-30

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

	1	10
VS>9 (Bull)	-0.05%	-0.32%
VS>6 (Bull)	0.18%	1.02%
PosVS (Bull)	0.02%	1.20%
AvgTicker_VV	-0.03%	0.82%
NegVS (Bear)	-0.10%	0.41%
VS<-6 (Bear)	0.01%	-1.91%
VS<-9 (Bear)	0.23%	-5.09%
PosNeg_Diff	0.12%	0.79%
PosVSVaRAdj (Bull)	0.11%	0.91%
NegVSVaRAdj (Bear)	0.05%	0.91%
PosNegVaRAdj_Diff	0.05%	-0.00%
SPY	0.09%	1.44%
QQQ	0.07%	2.41%

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

	1	10
VS>9 (Bull)	-0.03	-0.08
VS>6 (Bull)	0.13	0.24
PosVS (Bull)	0.02	0.46
AvgTicker_VV	-0.04	0.45
NegVS (Bear)	-0.13	0.28
VS<-6 (Bear)	0	-0.49
VS<-9 (Bear)	0.05	-1.64
PosNeg_Diff	0.18	0.37
PosVSVaRAdj (Bull)	0.09	0.31
NegVSVaRAdj (Bear)	0.06	0.51
PosNegVaRAdj_Diff	0.06	-0
SPY	0.1	0.72
QQQ	0.05	0.92

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 2025-10-02 through 2025-10-30

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

	1	10
VS>9 (Bull)	-0.15%	-1.16%
VS>6 (Bull)	-0.02%	-0.15%
PosVS (Bull)	-0.02%	0.60%
AvgTicker_VV	-0.07%	0.51%
NegVS (Bear)	-0.11%	0.29%
VS<-6 (Bear)	0.05%	-1.91%
VS<-9 (Bear)	0.23%	-5.09%
PosNeg_Diff	0.09%	0.31%
PosVSVaRAdj (Bull)	0.05%	0.15%
NegVSVaRAdj (Bear)	0.03%	0.83%
PosNegVaRAdj_Diff	0.02%	-0.68%
SPY	0.09%	1.44%
QQQ	0.07%	2.41%

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

	1	10
VS>9 (Bull)	-0.1	-0.36
VS>6 (Bull)	-0.01	-0.04
PosVS (Bull)	-0.02	0.25
AvgTicker_VV	-0.08	0.29
NegVS (Bear)	-0.14	0.19
VS<-6 (Bear)	0.03	-0.49
VS<-9 (Bear)	0.05	-1.64
PosNeg_Diff	0.15	0.16
PosVSVaRAdj (Bull)	0.05	0.06
NegVSVaRAdj (Bear)	0.04	0.44
PosNegVaRAdj_Diff	0.03	-0.37
SPY	0.1	0.72
QQQ	0.05	0.92

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

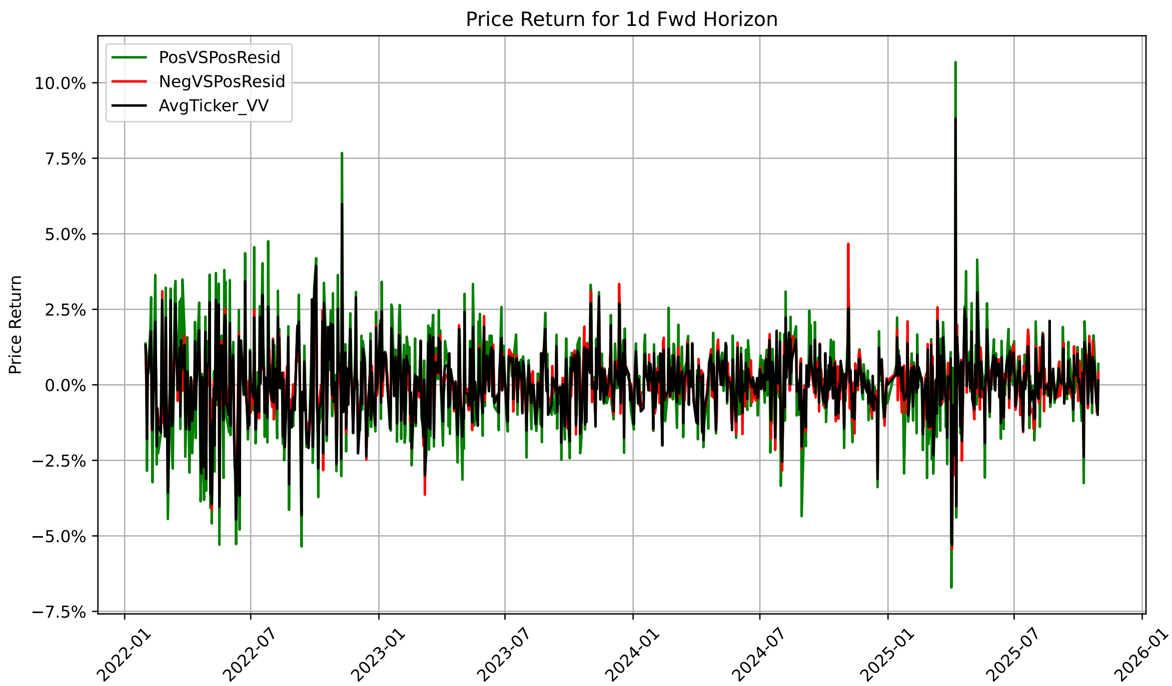
Performance By Model Date

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.

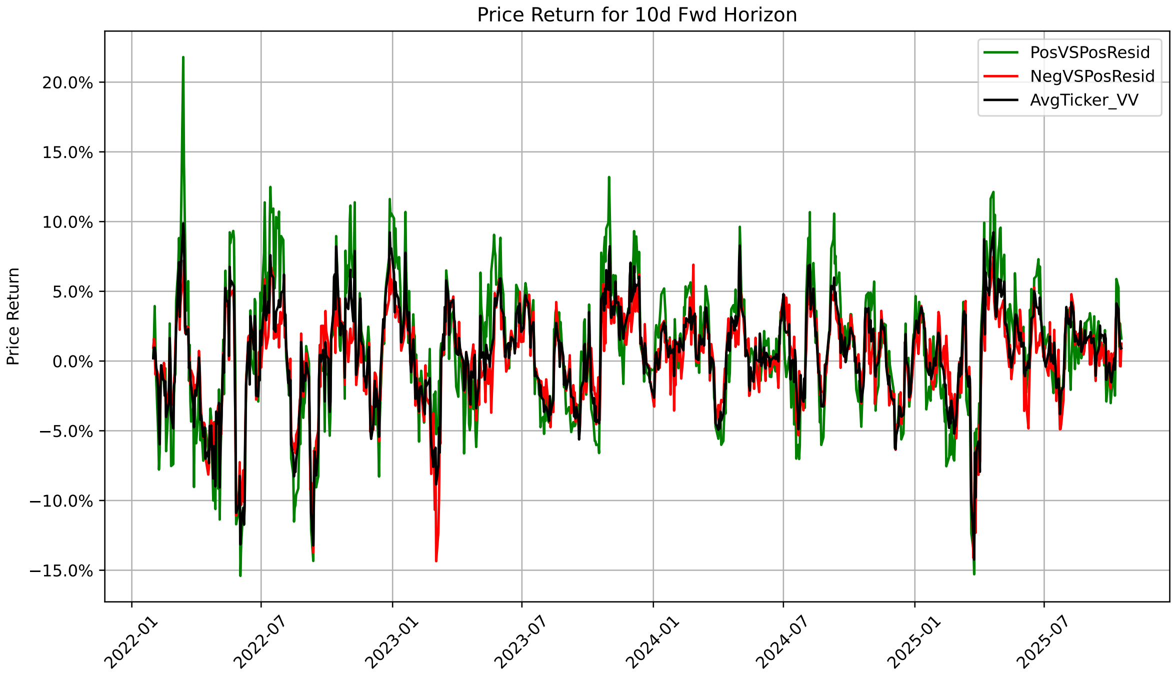
The model is performing as expected on those model dates for which the green line is higher than the black line and the red ———- is lower than the black line.
Note that forward returns for horizons > 1d overlap.

Positive vs Negative VaR Adjusted V-Scores

1d Horizon

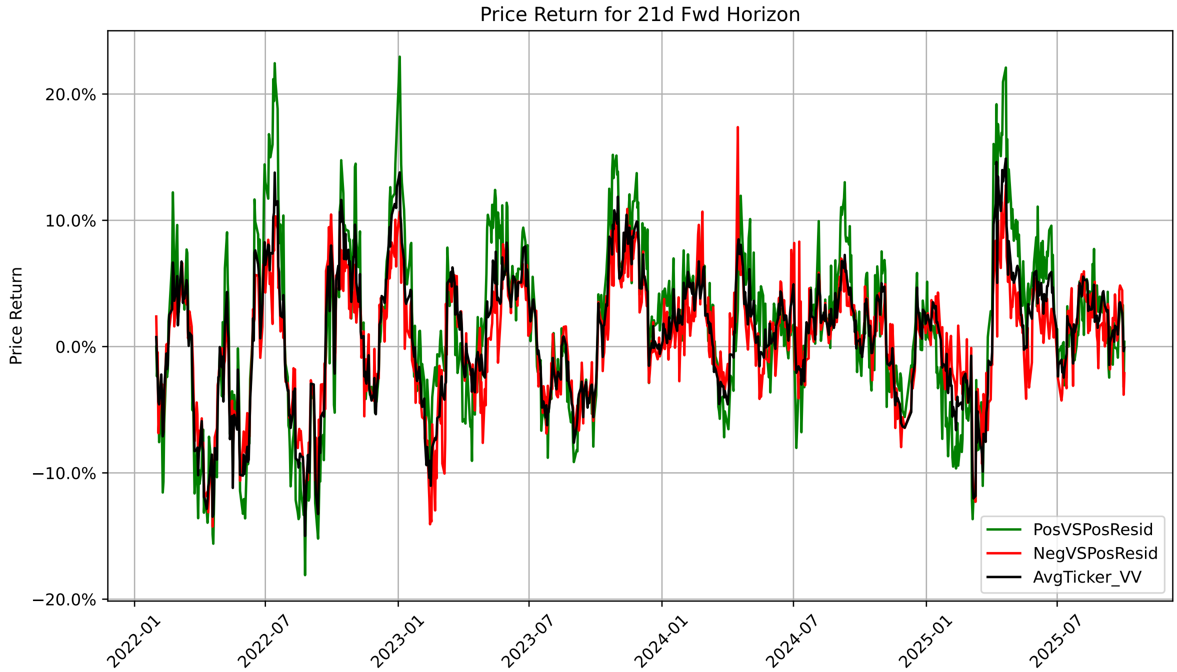


10d Horizon

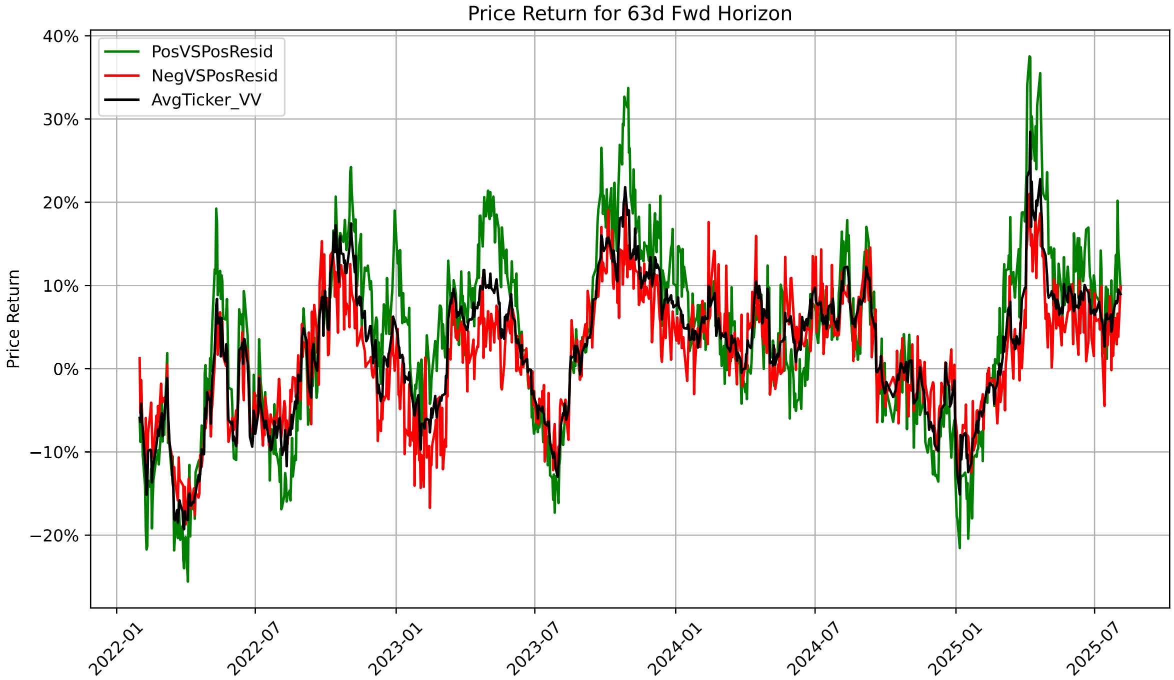


Price Return for 10d Fwd Horizon
PosVSPosResid
NegVSPosResid
AvgTicker_VV
Price Return
20.0%
15.0%
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07

21d Horizon

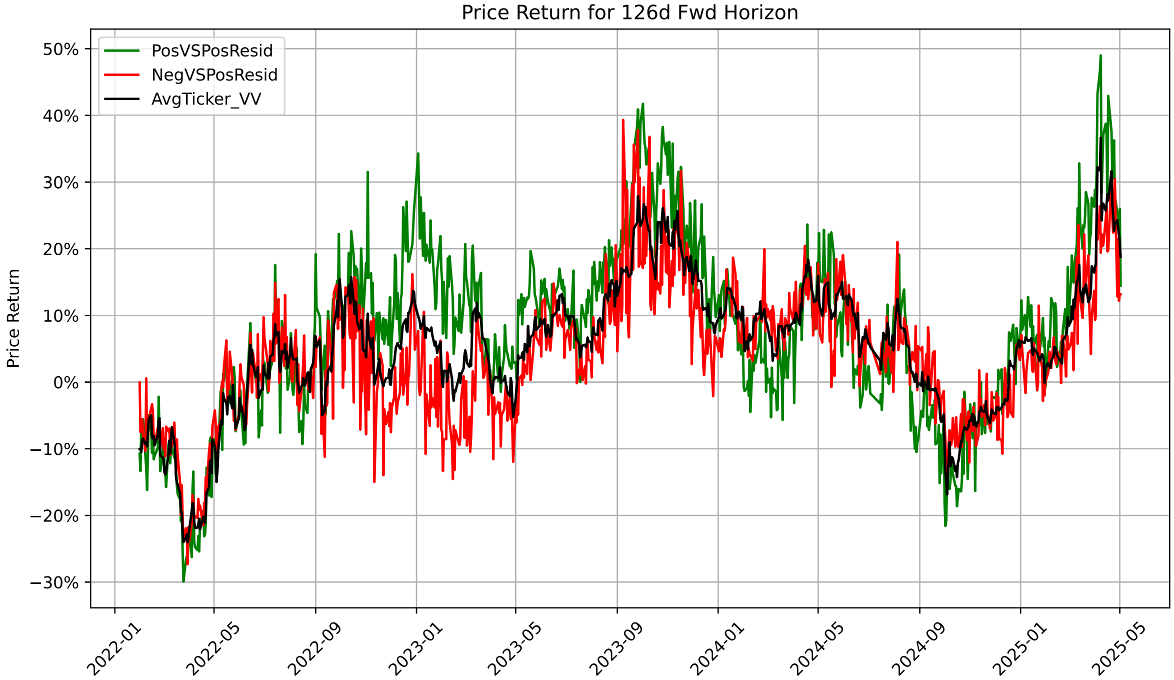

Price Return for 21d Fwd Horizon
Price Return
20.0%
10.0%
0.0%
−10.0%
−20.0%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
PosVSPosResid
NegVSPosResid
AvgTicker_VV

63d Horizon

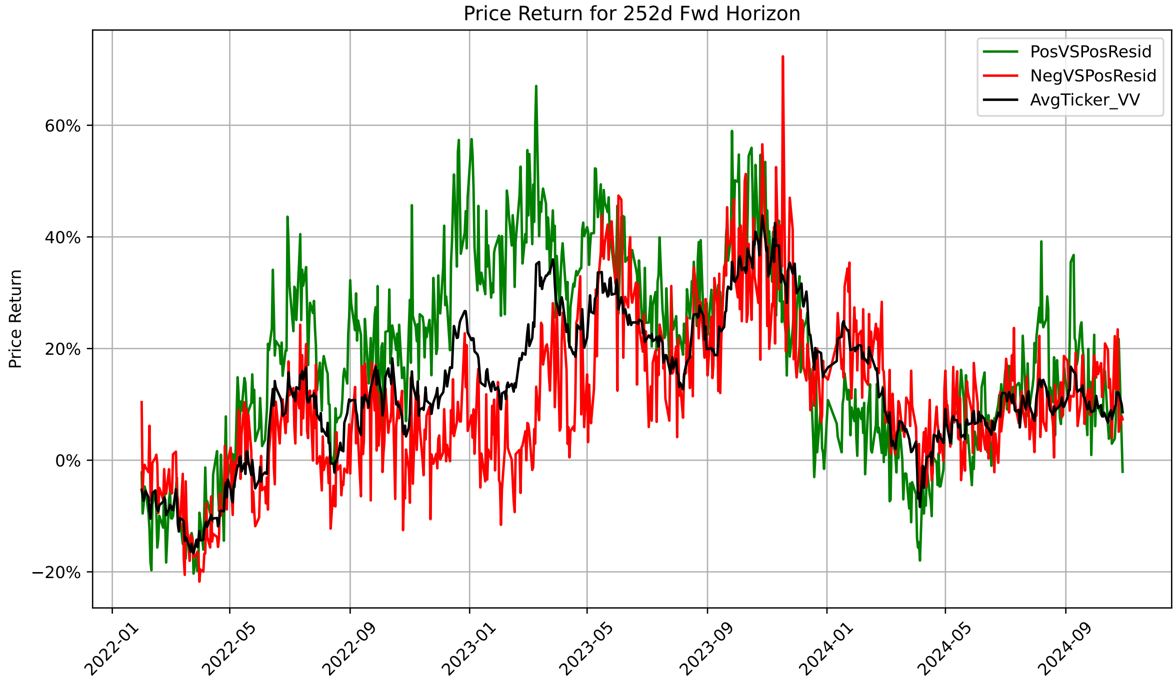


Price Return for 63d Fwd Horizon
PosVSPosResid
NegVSPosResid
AvgTicker_VV
Price Return
40%
30%
20%
10%
0%
−10%
−20%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07

126d Horizon

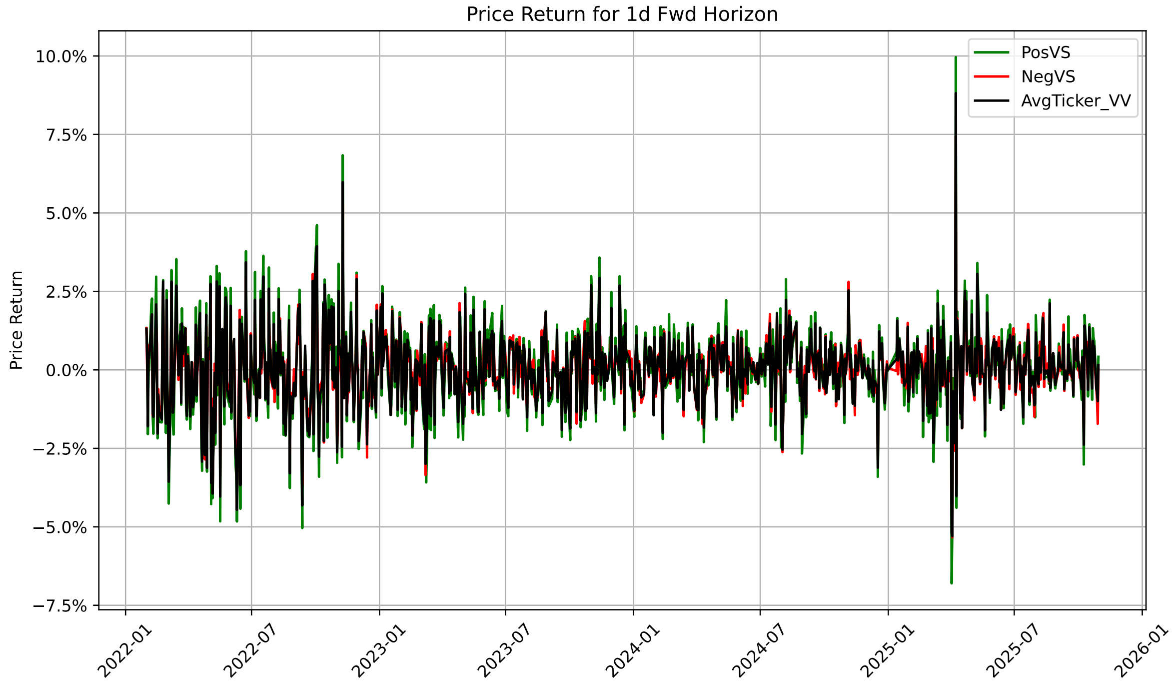


252d Horizon

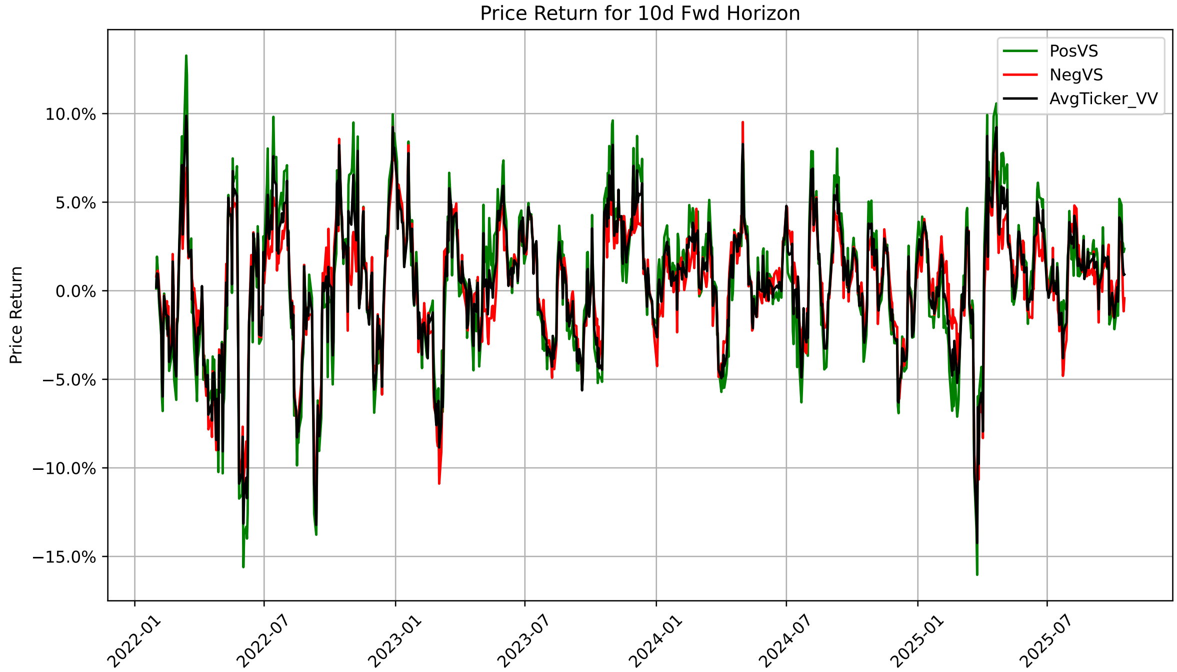


Positive vs Negative V-Scores

1d Horizon

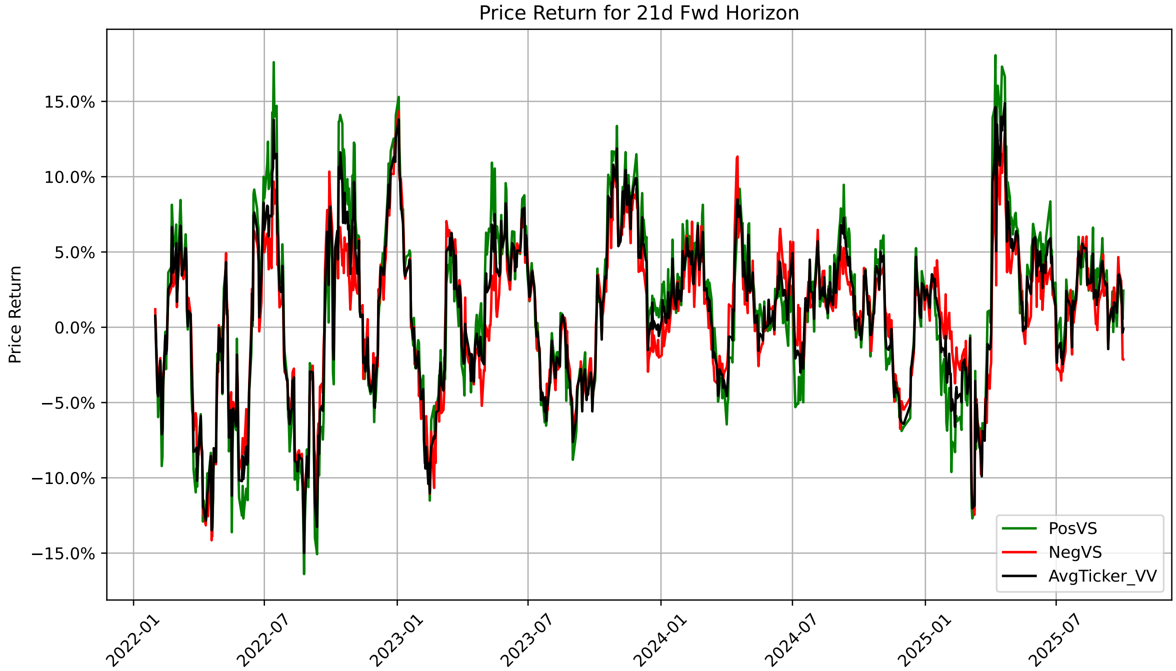


10d Horizon

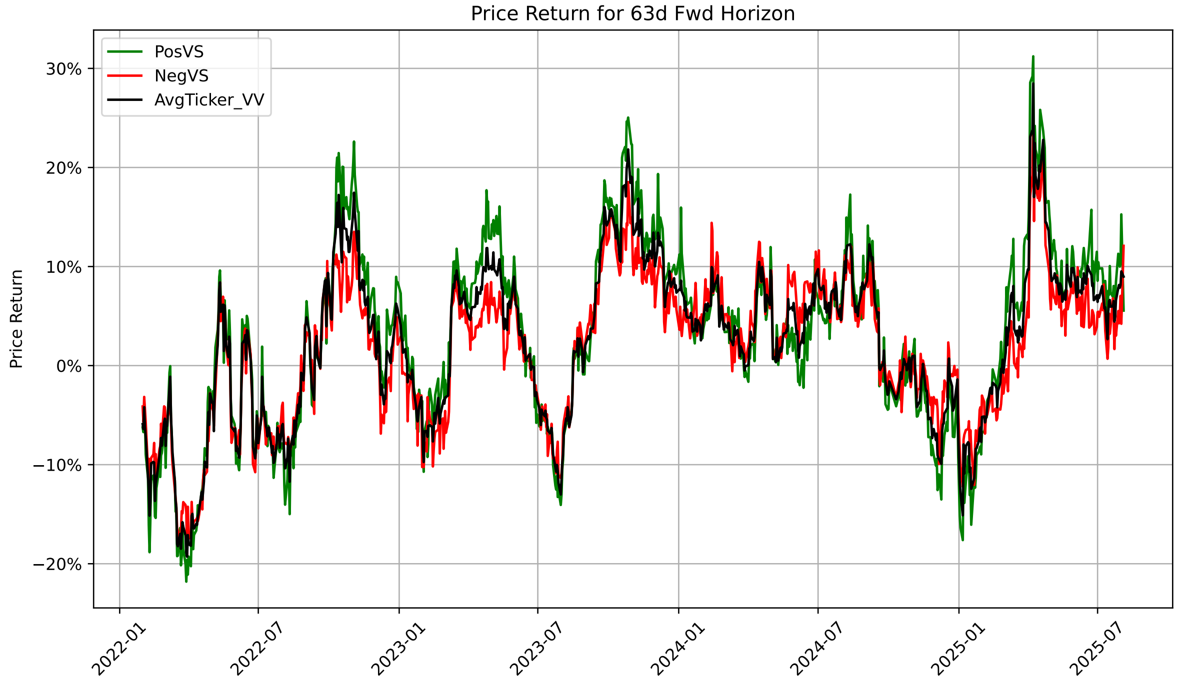


Price Return for 10d Fwd Horizon
PosVS
NegVS
AvgTicker_VV
Price Return
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07

21d Horizon

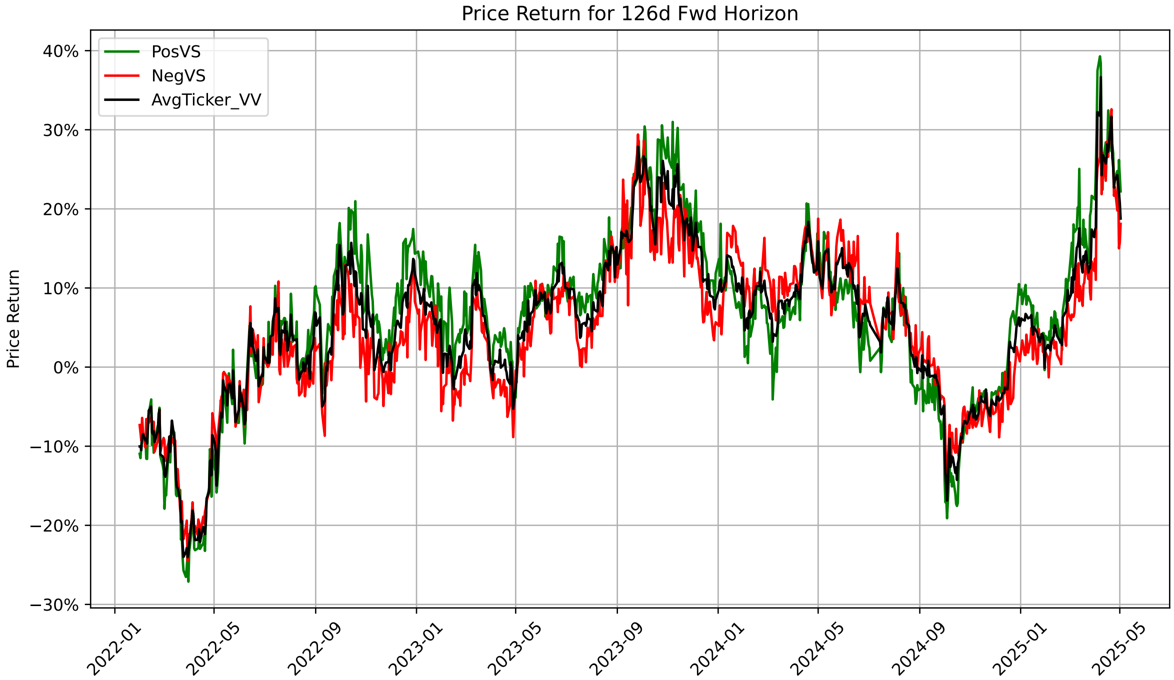

Price Return for 21d Fwd Horizon
Price Return
15.0%
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
PosVS
NegVS
AvgTicker_VV

63d Horizon

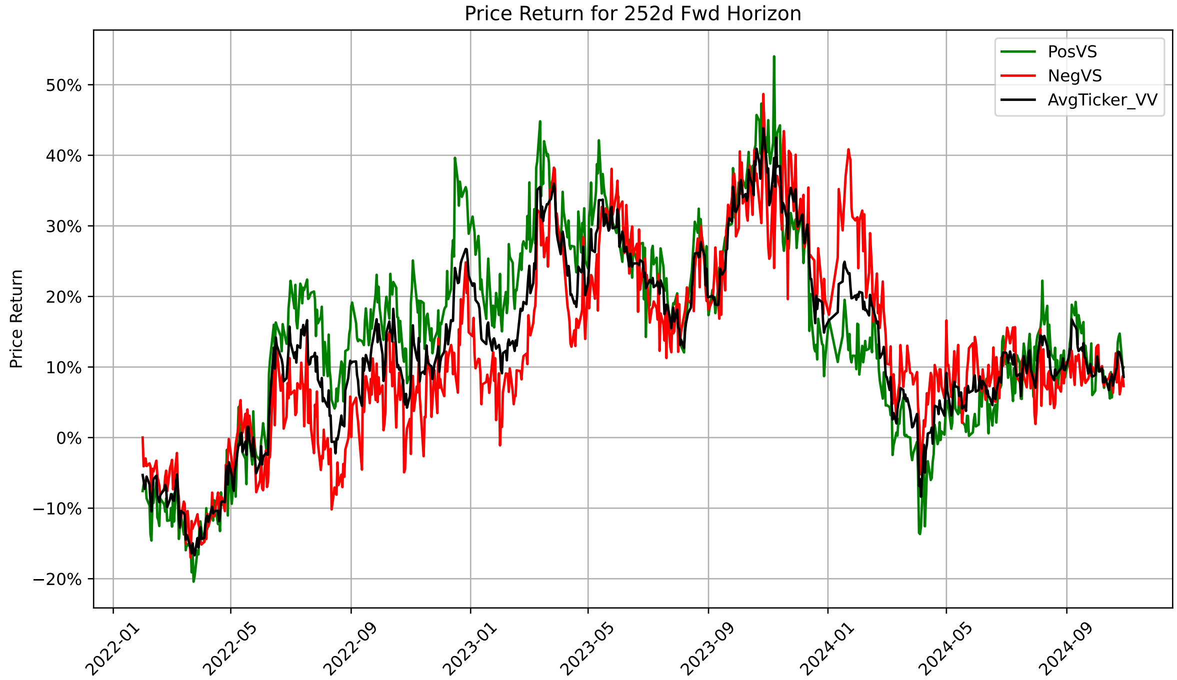


Price Return for 63d Fwd Horizon
PosVS
NegVS
AvgTicker_VV
Price Return
30%
20%
10%
0%
−10%
−20%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07

126d Horizon

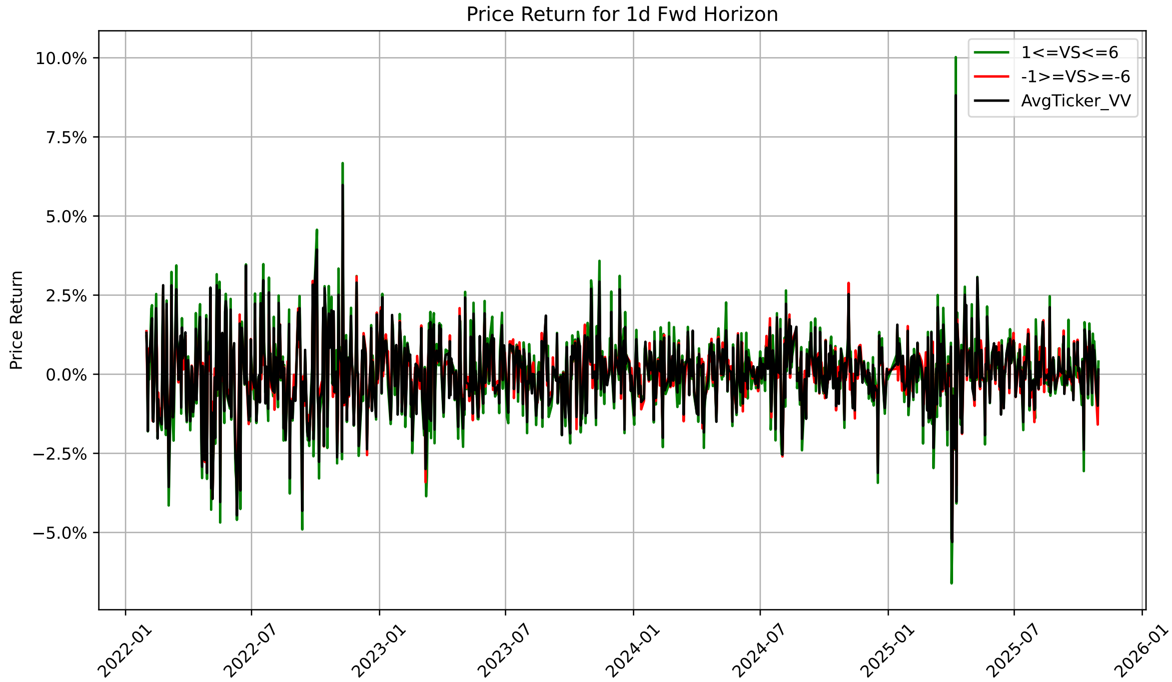


252d Horizon

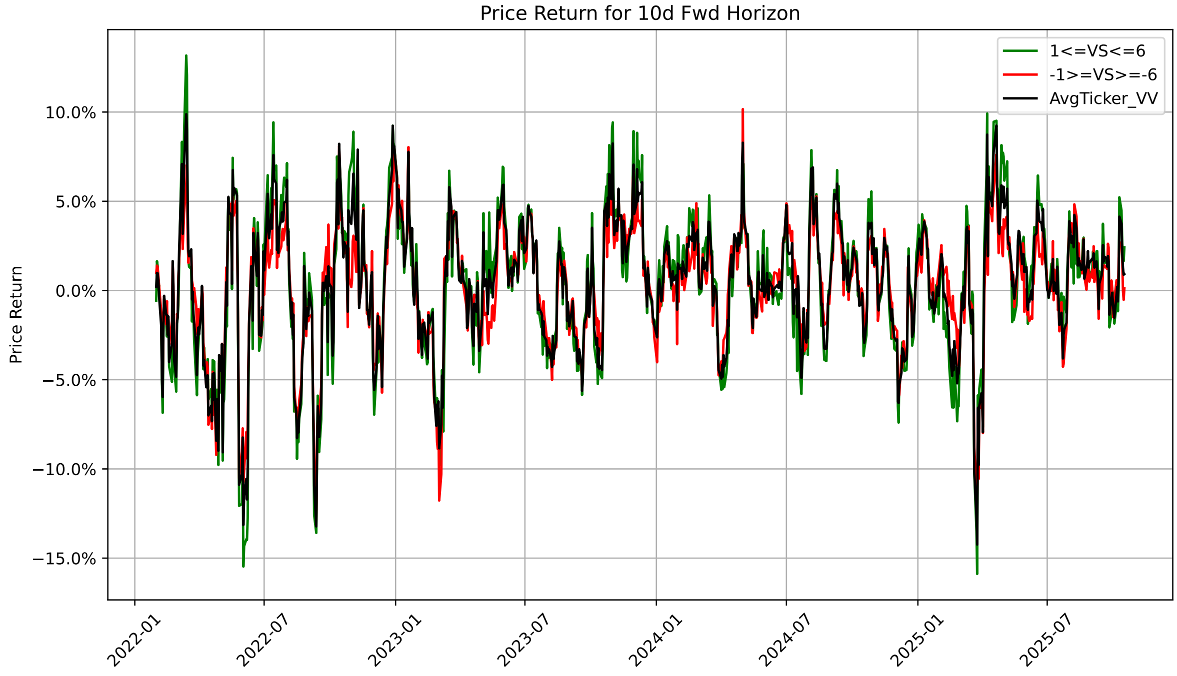


1<=VS<=6 vs -1>=VS>=-6 V-Scores

1d Horizon

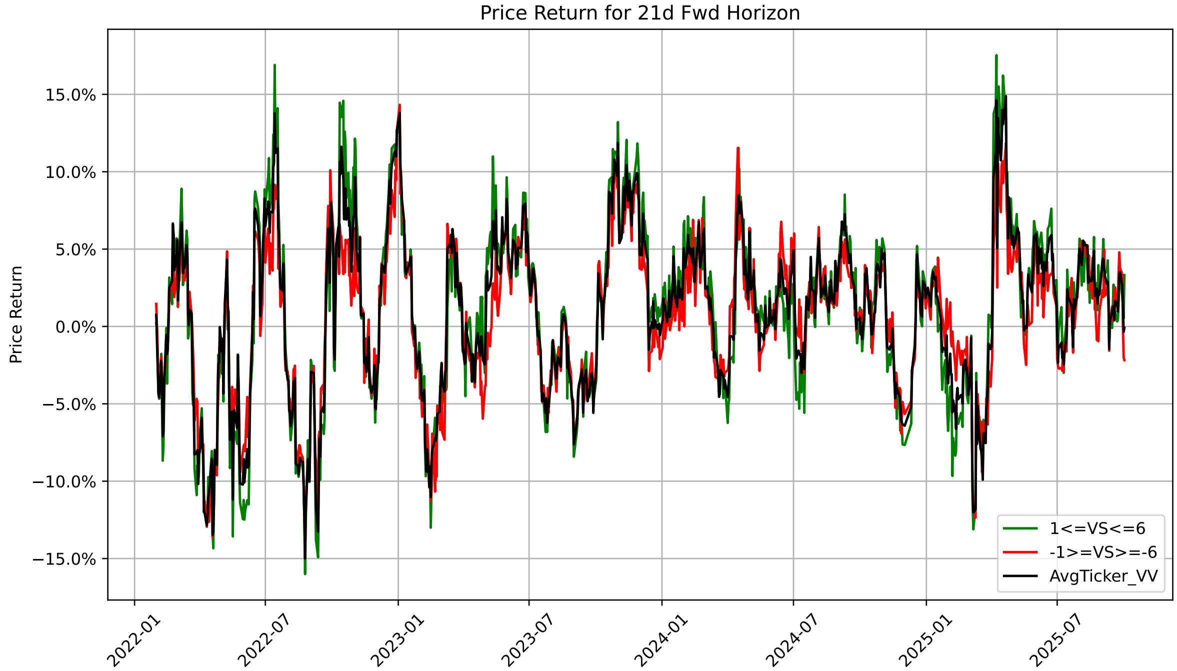


10d Horizon



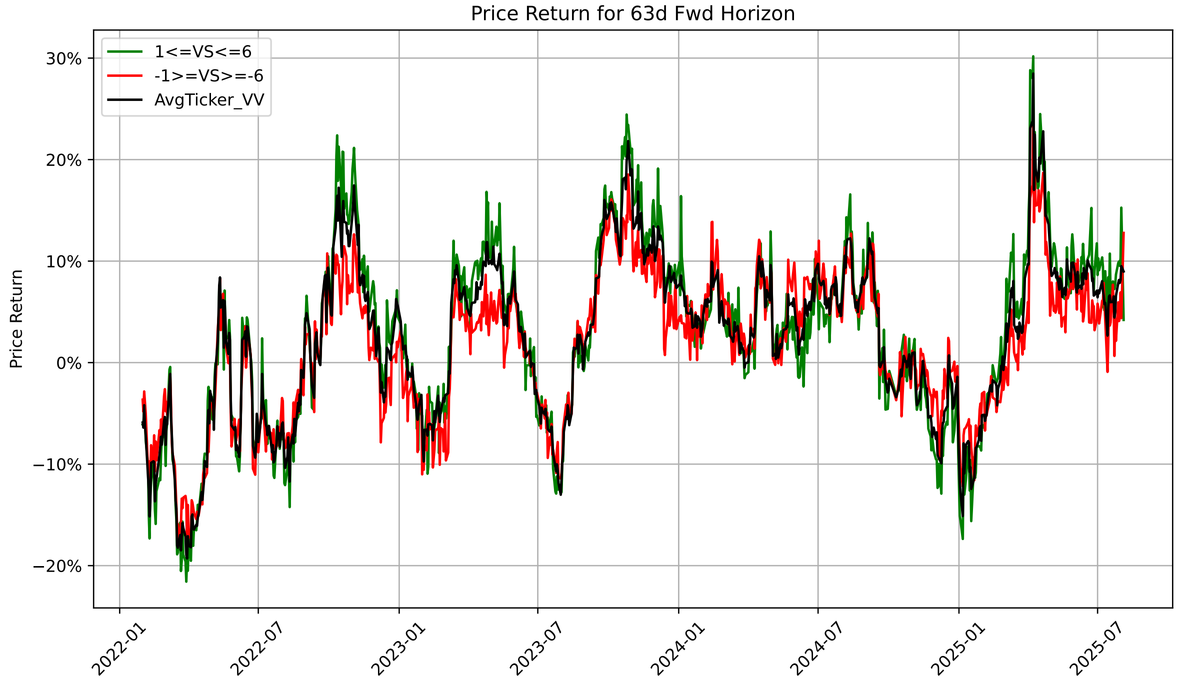
Price Return for 10d Fwd Horizon
1<=VS<=6
-1>=VS>=-6
AvgTicker_VV
Price Return
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07

21d Horizon



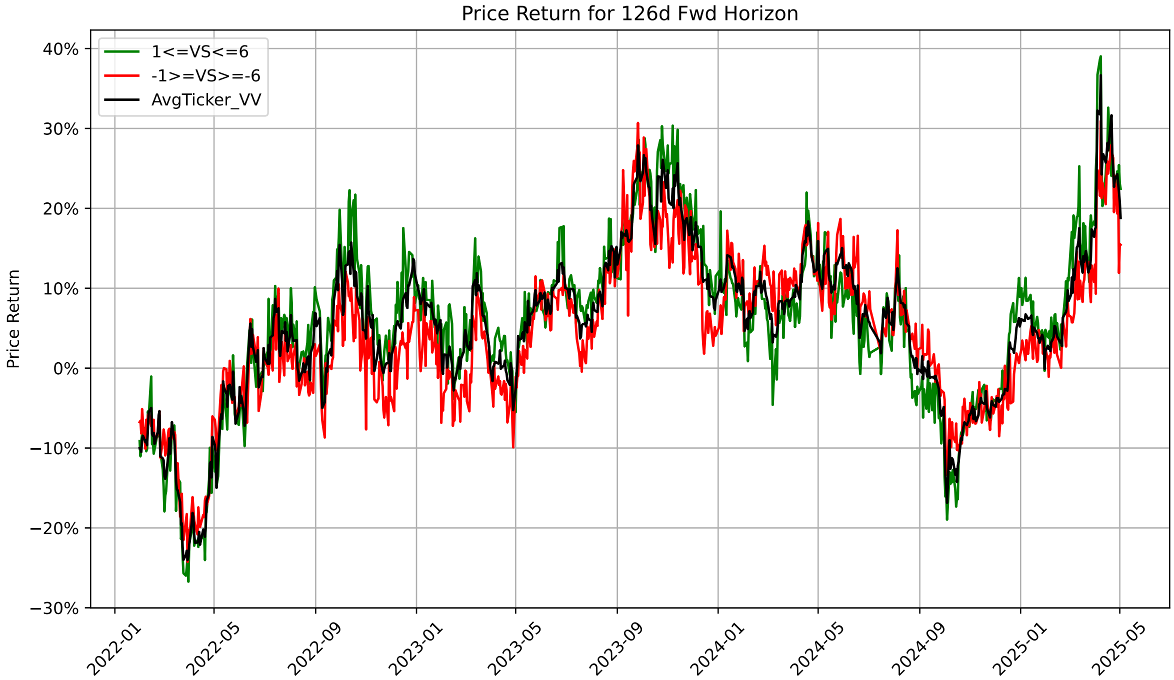
Price Return for 21d Fwd Horizon
Price Return
15.0%
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
1<=VS<=6
-1>=VS>=-6
AvgTicker_VV

63d Horizon

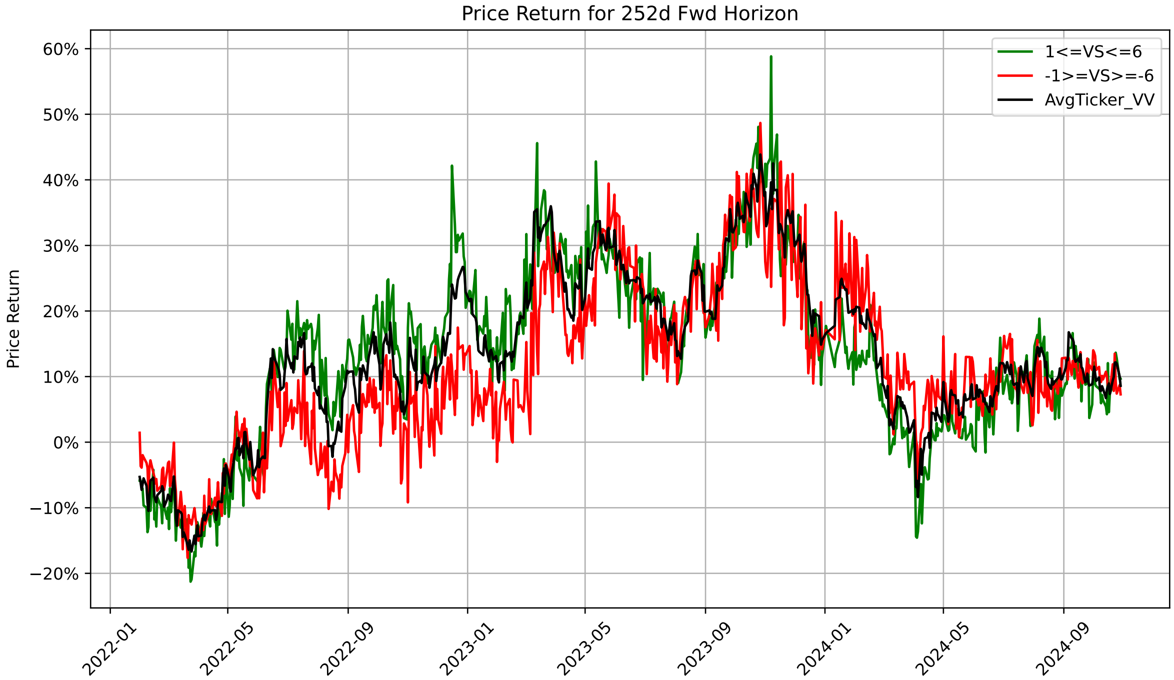


Price Return for 63d Fwd Horizon
1<=VS<=6
-1>=VS>=-6
AvgTicker_VV
Price Return
30%
20%
10%
0%
−10%
−20%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07

126d Horizon

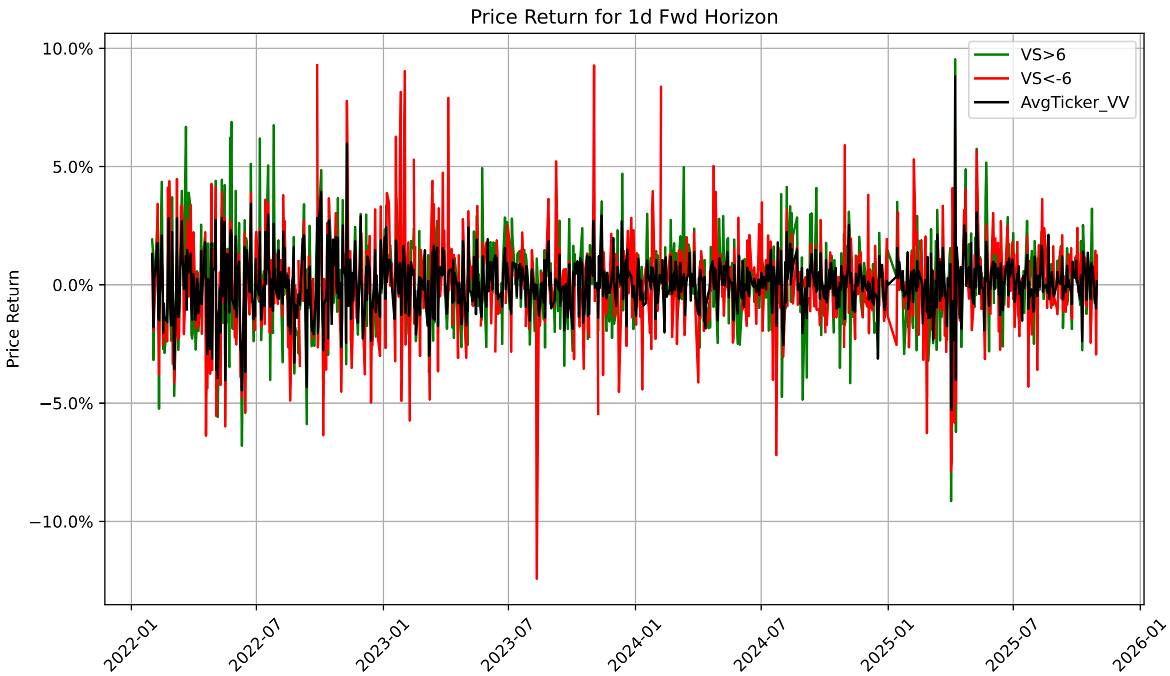


252d Horizon

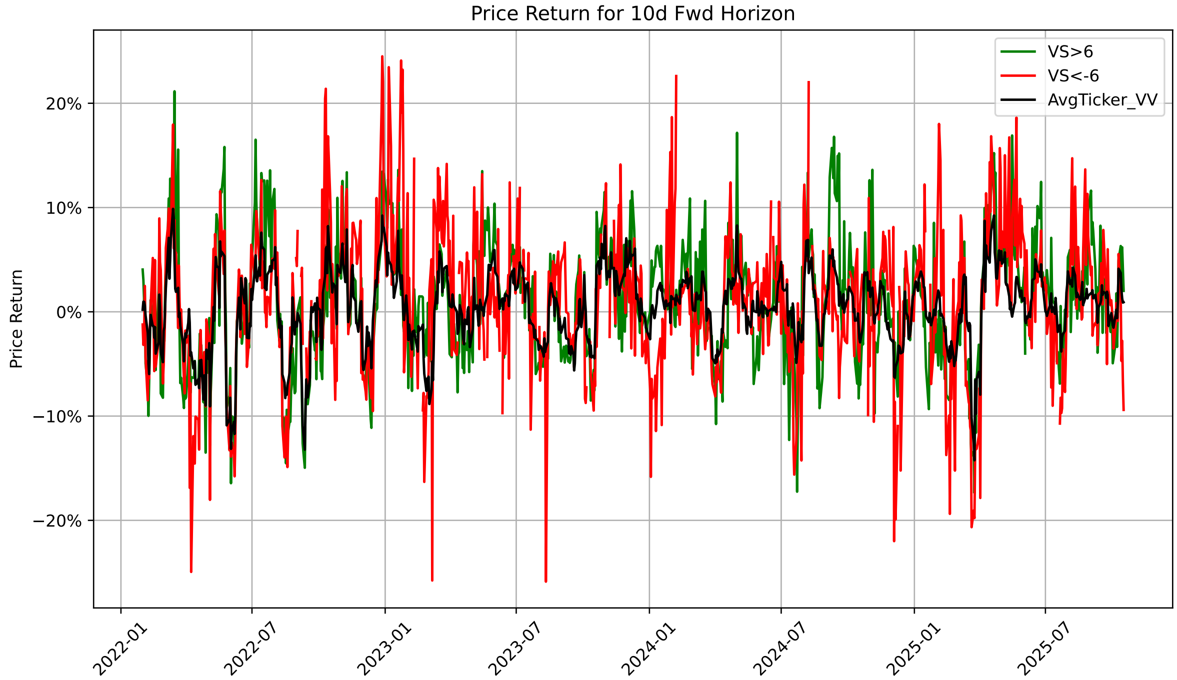


VS > 6 vs VS < -6

1d Horizon

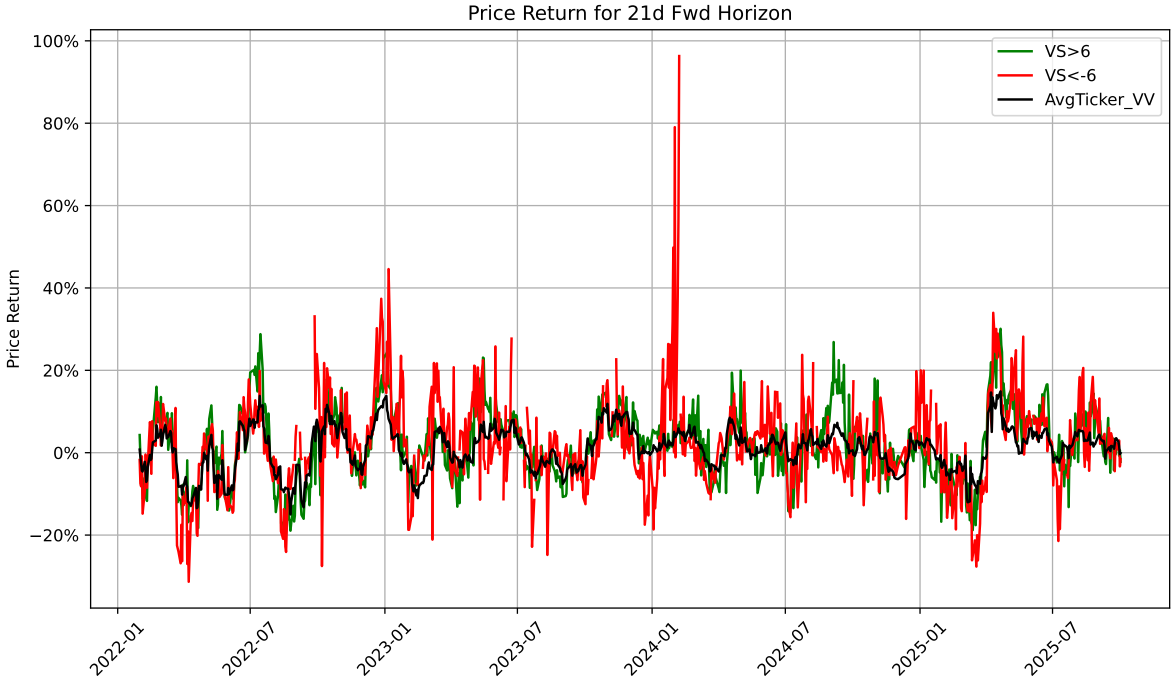


10d Horizon



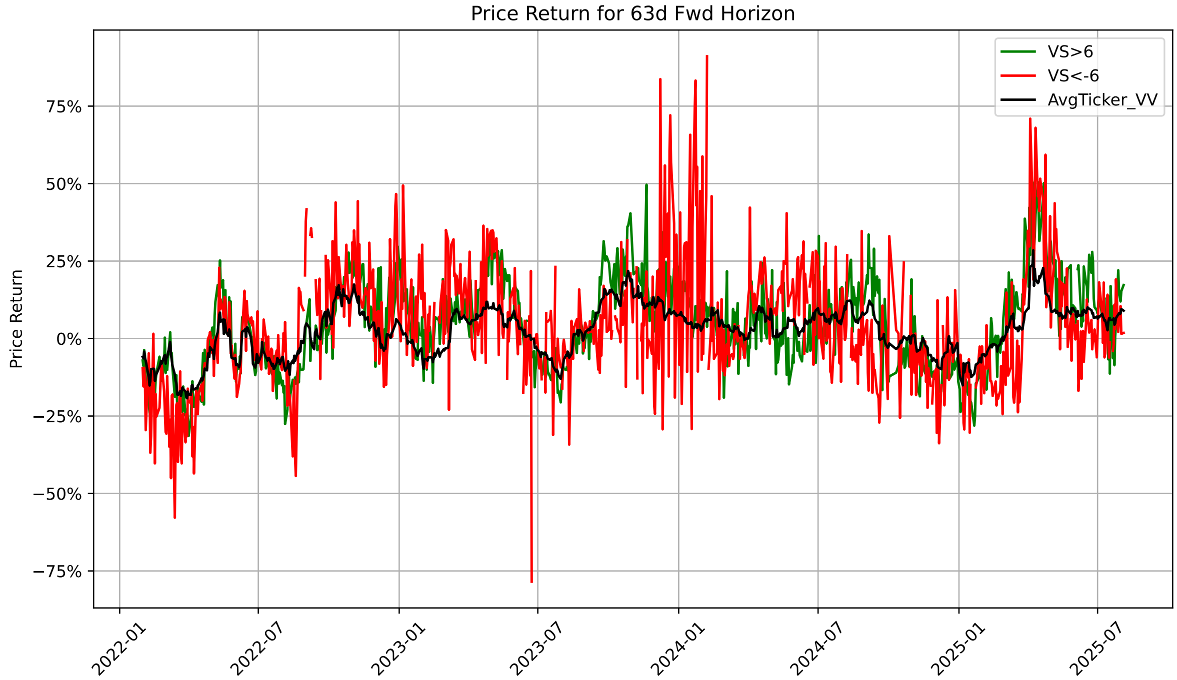
Price Return for 10d Fwd Horizon
VS>6
VS<-6
AvgTicker_VV
Price Return
20%
10%
0%
−10%
−20%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07

21d Horizon



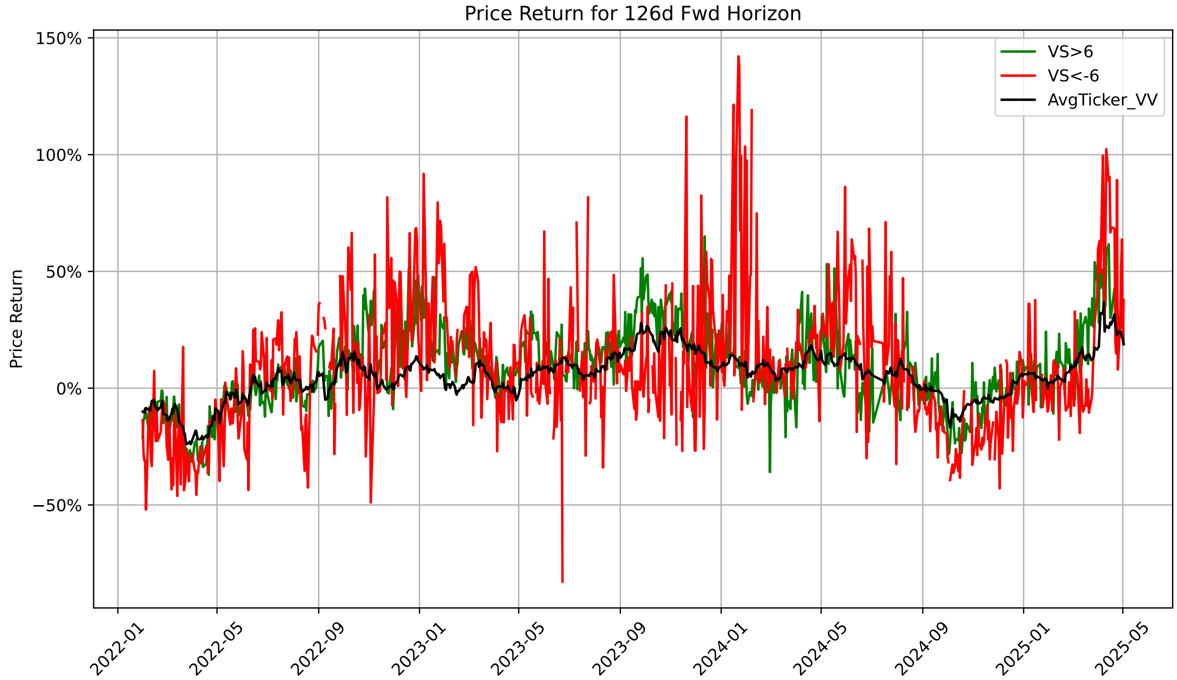
Price Return for 21d Fwd Horizon
100%
80%
60%
40%
20%
0%
−20%
Price Return
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
VS>6
VS<-6
AvgTicker_VV

63d Horizon

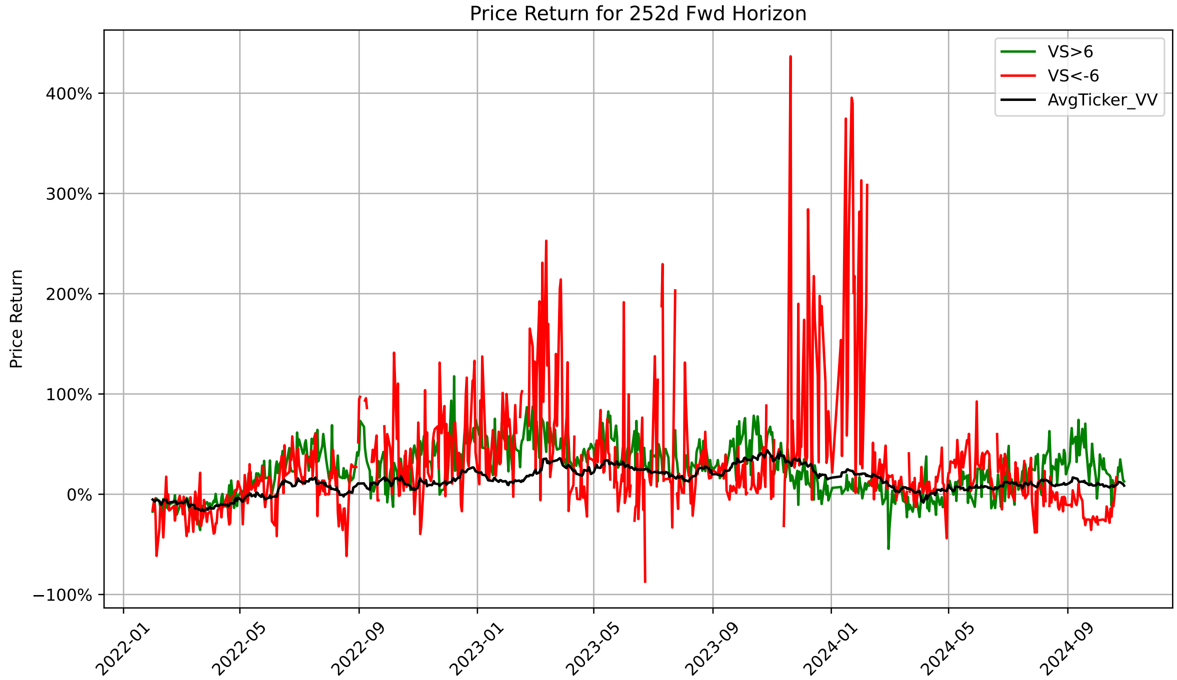


Price Return for 63d Fwd Horizon
VS>6
VS<-6
AvgTicker_VV
Price Return
75%
50%
25%
0%
−25%
−50%
−75%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07

126d Horizon

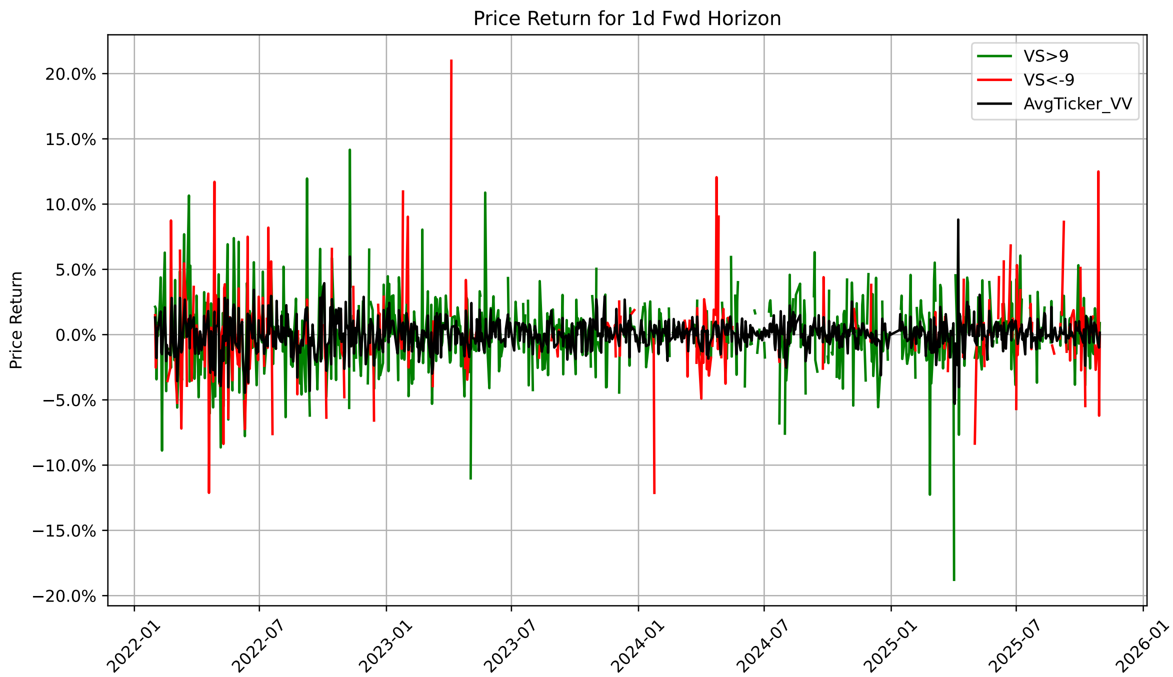


252d Horizon

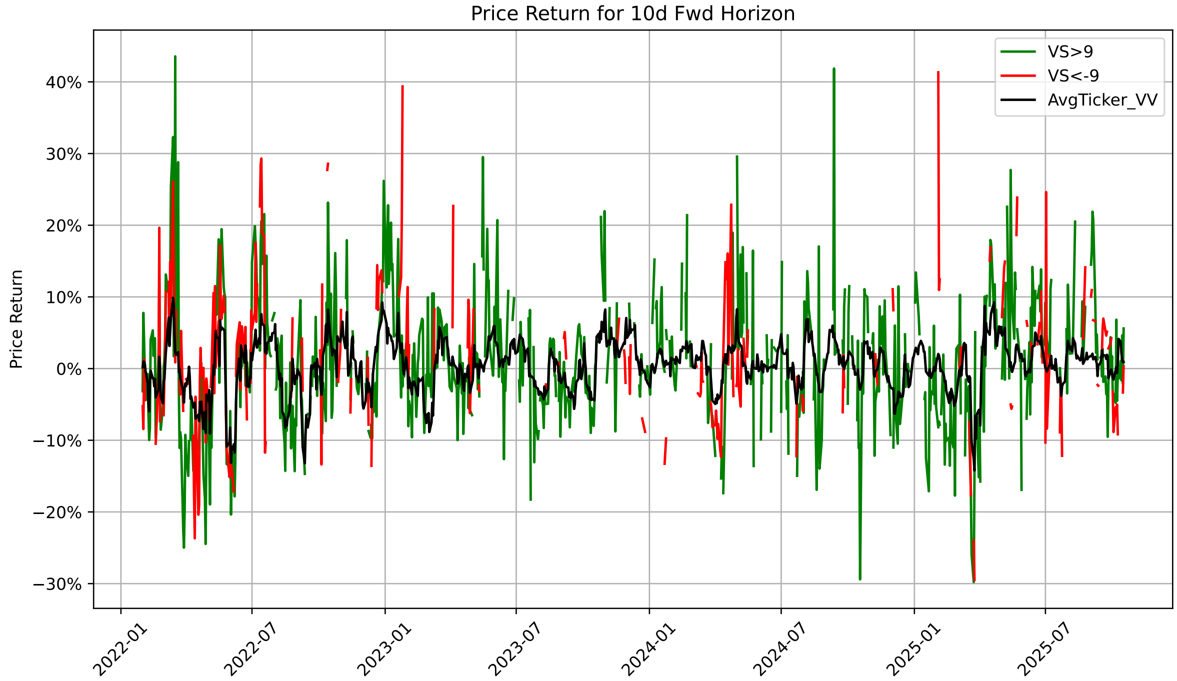


VS > 9 vs VS < -9

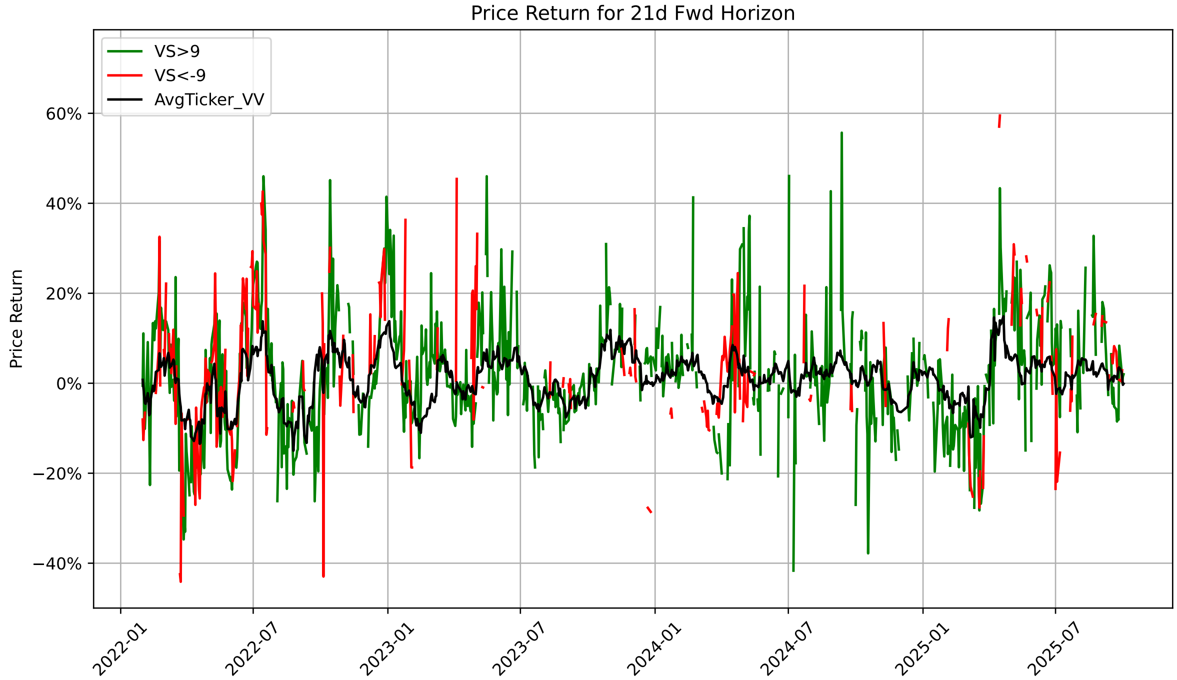
1d Horizon



10d Horizon

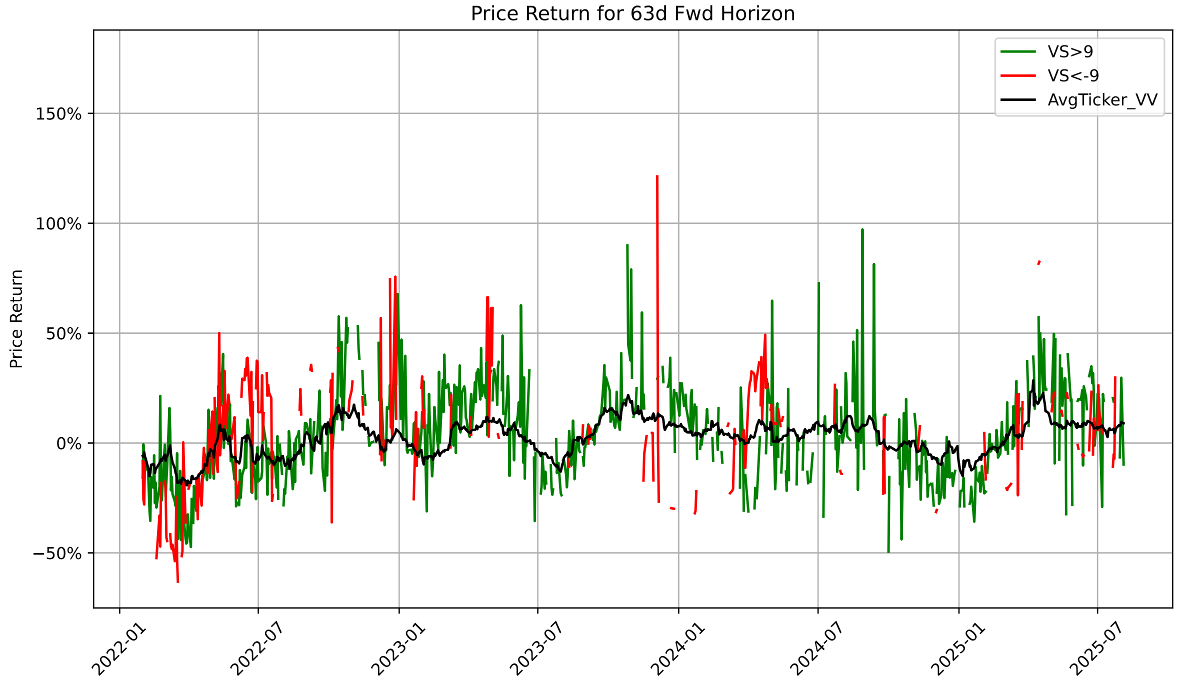

Price Return for 10d Fwd Horizon
VS>9
VS<-9
AvgTicker_VV
Price Return
40%
30%
20%
10%
0%
−10%
−20%
−30%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07

21d Horizon



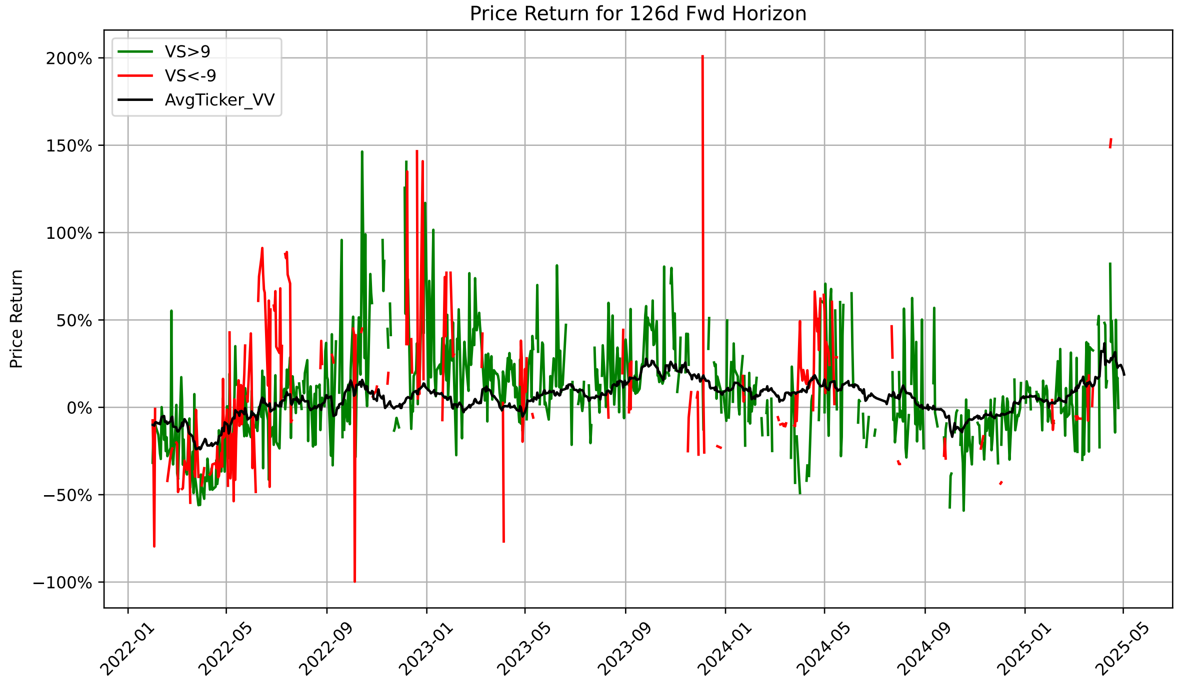
Price Return for 21d Fwd Horizon
VS>9
VS<-9
AvgTicker_VV
Price Return
60%
40%
20%
0%
−20%
−40%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07

63d Horizon

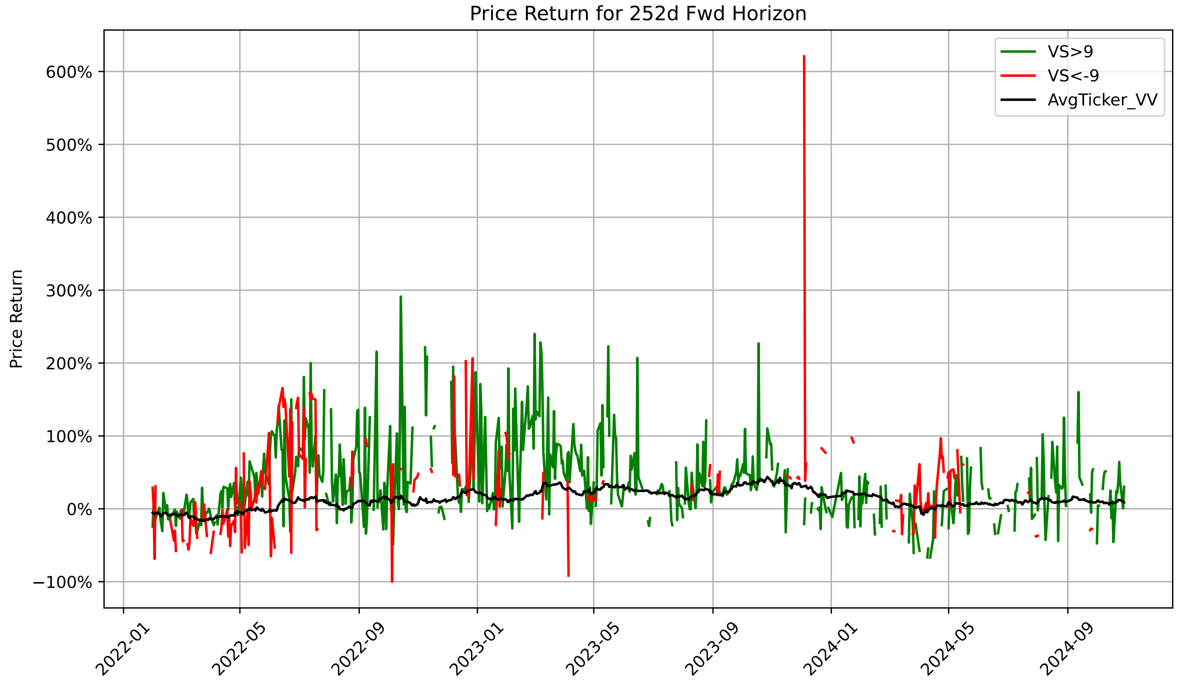


Price Return for 63d Fwd Horizon
VS>9
VS<-9
AvgTicker_VV
Price Return
150%
100%
50%
0%
−50%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07

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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	NVDA	0.27%	647.0	MSTR	0.63%	149.0
1	GBTC	0.69%	140.0	KALU	0.29%	266.0
1	AVGO	0.34%	276.0	CLF	0.64%	106.0
1	AMC	0.38%	238.0	SBUX	0.35%	193.0
1	ETRN	0.85%	97.0	VST	0.24%	218.0
1	AA	0.39%	208.0	LEN	0.83%	63.0
1	X	0.24%	334.0	AMD	0.61%	83.0
1	CYH	0.29%	270.0	RIO	0.2%	253.0
1	CCL	0.53%	145.0	FITB	0.21%	232.0
1	TEVA	0.34%	227.0	ORLY	0.28%	174.0
1	AMAT	0.13%	572.0	WFC	0.14%	327.0
1	ON	0.19%	383.0	ORCL	0.46%	97.0
1	VST	0.28%	259.0	SNY	0.19%	230.0
1	ORCL	0.16%	419.0	WYNN	0.25%	174.0
1	MU	0.16%	395.0	KEY	0.22%	196.0
1	TDG	0.17%	363.0	GBTC	0.5%	83.0

1	VFC	0.36%	169.0	TEVA	0.36%	113.0
1	CZR	0.25%	228.0	BAC	0.18%	222.0
1	MS	0.15%	363.0	LW	0.12%	313.0
1	PWR	0.14%	341.0	MS	0.9%	37.0
1	JPM	0.2%	218.0	TRGP	0.32%	105.0
1	AAPL	0.21%	195.0	PCG	0.18%	179.0
1	INTU	0.22%	183.0	IRM	0.21%	152.0
1	WYNN	0.34%	116.0	CDNS	0.23%	137.0
1	PHM	0.09%	415.0	TSLA	0.14%	212.0
1	FCX	0.18%	178.0	NVS	0.11%	267.0
1	COST	0.17%	191.0	SLV	0.09%	324.0
1	BHC	0.12%	263.0	B	0.09%	327.0
1	PCG	0.52%	60.0	GME	0.19%	157.0
1	DHI	0.08%	386.0	ON	0.39%	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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	2.39%	656.0	MSTR	4.35%	133.0
10	VST	5.68%	242.0	VST	2.57%	213.0
10	X	3.81%	331.0	AMD	4.71%	82.0
10	AVGO	3.84%	282.0	CDNS	2.49%	134.0
10	GBTC	6.39%	129.0	SLV	0.97%	324.0
10	TEVA	3.3%	226.0	NFLX	2.43%	122.0
10	ETRN	8.54%	85.0	HSBC	0.7%	418.0
10	PWR	1.81%	339.0	AVGO	3.02%	93.0
10	AMAT	0.89%	576.0	META	1.68%	156.0
10	ORCL	1.14%	434.0	ABBV	0.68%	360.0
10	MU	1.38%	353.0	LW	0.77%	305.0
10	ON	1.36%	351.0	EXPE	0.81%	290.0
10	TDG	1.26%	339.0	MSI	0.98%	235.0
10	COST	1.97%	194.0	QCOM	2.1%	108.0
10	PHM	0.92%	414.0	AAPL	1.38%	162.0
10	WYNN	2.45%	149.0	TSLA	1.06%	208.0
10	CDNS	1.26%	286.0	TRGP	2.08%	104.0
10	CCL	2.29%	149.0	AZN	1.51%	143.0
10	GE	1.88%	181.0	WYNN	1.2%	177.0
10	JPM	1.46%	222.0	NVS	0.79%	266.0
10	DHI	0.79%	381.0	BAC	0.94%	224.0
10	CZR	1.23%	241.0	PWR	2.56%	81.0
10	CYH	1.2%	235.0	IRM	1.32%	154.0
10	INTU	1.57%	176.0	ETRN	1.93%	104.0
10	LLY	2.04%	131.0	GE	1.42%	138.0
10	QQQ	0.52%	493.0	UNH	1.79%	109.0
10	GS	1.65%	151.0	GS	0.97%	200.0
10	CMG	0.75%	316.0	TEVA	1.64%	117.0
10	MSFT	1.24%	188.0	GWW	0.98%	187.0
10	CAH	1.14%	201.0	THC	3.27%	53.0

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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	5.71%	658.0	MSTR	9.79%	142.0
21	X	9.49%	309.0	VST	5.29%	211.0
21	VST	10.65%	223.0	AMD	10.05%	79.0
21	AVGO	7.45%	280.0	TSLA	3.89%	200.0
21	ETRN	18.24%	88.0	HSBC	1.77%	415.0
21	TEVA	7.21%	218.0	META	3.86%	157.0
21	GBTC	10.55%	139.0	CDNS	4.13%	140.0
21	MU	3.75%	329.0	ABBV	1.59%	348.0
21	ORCL	2.87%	421.0	AVGO	5.73%	94.0
21	PWR	3.31%	337.0	IRM	3.4%	155.0
21	PHM	2.27%	416.0	GBTC	5.59%	91.0
21	TDG	2.74%	333.0	NVS	1.92%	265.0
21	GE	4.21%	187.0	LUMN	4.9%	100.0
21	GOOGL	1.31%	588.0	SLV	1.49%	327.0
21	AMAT	1.34%	570.0	GNRC	2.02%	239.0
21	ON	1.96%	350.0	MSI	2.06%	233.0
21	CDNS	2.6%	251.0	NFLX	3.99%	120.0
21	JPM	3.03%	205.0	TRGP	4.63%	102.0
21	CMG	1.96%	310.0	BAC	2.13%	221.0
21	THC	1.62%	375.0	GILD	1.36%	338.0
21	LLY	4.31%	137.0	LW	1.51%	304.0
21	MS	1.47%	391.0	WFC	1.32%	316.0
21	CCL	3.84%	147.0	AMZN	1.59%	252.0
21	MSFT	2.88%	187.0	GWW	2.04%	187.0
21	AZO	2.42%	202.0	ETRN	3.99%	95.0
21	COST	2.48%	196.0	LVS	2.15%	173.0
21	QQQ	0.96%	485.0	AZN	2.64%	135.0
21	EXPE	15.34%	30.0	WYNN	2.08%	166.0
21	WDC	5.18%	88.0	MSFT	2.17%	159.0
21	INTU	2.61%	172.0	GS	1.7%	200.0

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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	18.55%	651.0	VST	17.26%	212.0
63	VST	27.51%	194.0	MSTR	22.61%	136.0
63	AVGO	16.98%	275.0	HSBC	6.9%	410.0
63	PHM	10.78%	387.0	TSLA	14.64%	182.0
63	ORCL	10.79%	385.0	META	13.99%	154.0
63	AMAT	6.27%	576.0	GBTC	23.92%	87.0
63	GE	18.71%	186.0	GILD	5.36%	326.0
63	ETRN	41.29%	84.0	GME	13.78%	126.0
63	X	12.55%	258.0	NFLX	14.04%	119.0
63	GBTC	20.33%	146.0	HCA	7.22%	223.0
63	GOOGL	4.87%	564.0	AVGO	16.91%	90.0
63	AMD	7.06%	377.0	CCL	9.9%	141.0
63	TDG	7.51%	338.0	BAC	6.29%	213.0
63	THC	6.7%	372.0	TMUS	3.97%	329.0
63	MU	7.29%	319.0	GS	6.46%	201.0
63	CMG	7.13%	306.0	WFC	4.3%	300.0
63	LLY	15.25%	142.0	LUMN	12.83%	99.0
63	VNO	8.99%	217.0	POST	3.23%	378.0
63	PWR	6.24%	311.0	MSI	5.61%	216.0
63	QQQ	3.8%	497.0	NVS	4.62%	260.0
63	TEVA	10.02%	178.0	WDC	6.88%	172.0
63	JPM	10.57%	154.0	PWR	14.93%	79.0
63	CDNS	7.48%	217.0	TRGP	10.89%	101.0
63	AZO	6.9%	229.0	CAH	8.93%	123.0
63	MSFT	7.82%	195.0	ABBV	3.22%	334.0
63	LVS	15.05%	99.0	CDNS	8.45%	125.0
63	WDC	16.48%	89.0	AAPL	7.14%	146.0
63	DHI	3.79%	356.0	SLV	3.22%	318.0
63	ON	3.86%	335.0	GE	7.0%	137.0
63	CAH	6.66%	181.0	TEVA	8.46%	112.0

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

Period examined: All model dates from 2022-01-31 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	45.77%	638.0	MSTR	91.35%	138.0
126	VST	58.37%	166.0	VST	34.38%	214.0
126	ORCL	25.5%	377.0	HSBC	13.04%	382.0
126	AMAT	15.38%	582.0	META	32.25%	151.0
126	PHM	20.14%	365.0	GBTC	56.12%	84.0
126	AVGO	29.48%	235.0	NFLX	32.77%	119.0
126	TDG	19.87%	322.0	CCL	24.33%	136.0
126	THC	18.87%	315.0	GILD	10.36%	314.0
126	QQQ	11.4%	514.0	HCA	15.17%	207.0
126	GE	35.56%	158.0	TMUS	9.87%	318.0
126	GBTC	39.53%	137.0	WFC	10.82%	288.0
126	AMD	14.12%	364.0	SLV	9.19%	307.0
126	VNO	21.07%	224.0	AVGO	32.43%	86.0
126	PWR	15.32%	308.0	GE	20.63%	135.0
126	MU	14.11%	315.0	ISRG	14.18%	177.0
126	LLY	21.52%	185.0	GS	12.33%	201.0
126	GOOGL	7.68%	513.0	ACGL	17.11%	143.0
126	DHI	10.67%	353.0	CAH	19.71%	124.0
126	MS	8.08%	403.0	TSLA	14.09%	173.0
126	ETRN	39.61%	81.0	GWW	15.12%	159.0
126	CMG	10.09%	313.0	GME	21.33%	103.0
126	AZO	12.11%	252.0	POST	6.23%	352.0
126	MSFT	14.69%	201.0	MSI	11.45%	184.0
126	CDNS	16.01%	183.0	PWR	31.21%	64.0
126	X	12.65%	215.0	CDNS	14.84%	131.0
126	ON	7.6%	350.0	TRGP	18.69%	101.0
126	COST	12.0%	221.0	NVS	7.4%	250.0
126	HLT	11.33%	222.0	MSFT	12.51%	140.0
126	LVS	28.25%	89.0	AMZN	8.04%	214.0
126	TEVA	17.25%	132.0	ORLY	10.22%	156.0

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

Period examined: All model dates from 2022-01-31 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	137.27%	547.0	MSTR	257.32%	135.0
252	GBTC	182.49%	108.0	VST	119.89%	212.0
252	AMAT	31.24%	476.0	META	76.76%	142.0
252	PHM	55.93%	257.0	GBTC	118.32%	86.0
252	AMD	36.63%	363.0	HSBC	29.13%	307.0
252	ORCL	43.59%	305.0	NFLX	71.12%	110.0
252	VST	108.99%	109.0	GE	54.44%	132.0
252	QQQ	25.43%	459.0	WFC	26.81%	261.0
252	PWR	38.95%	299.0	TMUS	21.97%	314.0
252	THC	46.96%	236.0	AVGO	80.55%	85.0
252	VNO	51.2%	211.0	ACGL	50.67%	134.0
252	LLY	60.97%	170.0	SLV	22.16%	256.0
252	TDG	39.23%	257.0	GS	28.57%	193.0
252	GOOGL	21.47%	466.0	GILD	19.41%	270.0
252	GE	71.44%	125.0	ISRG	35.28%	146.0
252	DHI	22.15%	320.0	GWW	32.36%	152.0
252	MSFT	33.85%	205.0	MSI	28.73%	164.0
252	CAH	39.78%	152.0	POST	15.68%	295.0
252	MS	17.73%	314.0	TRGP	45.8%	95.0
252	X	27.46%	200.0	CAH	35.11%	121.0
252	ON	15.61%	350.0	ORCL	43.99%	94.0
252	CMG	20.25%	249.0	CCL	39.8%	103.0
252	AZO	20.34%	247.0	AMZN	22.26%	176.0
252	MU	19.93%	245.0	GLD	19.04%	205.0
252	COST	23.79%	197.0	HCA	21.58%	165.0
252	AVGO	27.38%	166.0	CDNS	35.61%	99.0
252	ETRN	59.05%	76.0	ADBE	21.82%	159.0
252	LEN	17.89%	224.0	JPM	29.45%	116.0
252	HLT	24.82%	145.0	EXPE	15.95%	189.0
252	CPRT	24.22%	135.0	IRM	21.87%	137.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AVGO	0.51%	131.0	CLF	1.27%	51.0
1	ORCL	0.4%	158.0	TSLA	0.6%	74.0
1	MU	0.48%	113.0	SBUX	0.47%	78.0
1	GBTC	0.79%	55.0	CVS	0.42%	85.0
1	CCL	0.71%	59.0	EXPE	0.3%	100.0
1	AA	0.85%	47.0	LEN	0.84%	32.0
1	VFC	0.57%	68.0	GILD	0.31%	85.0
1	CYH	0.33%	106.0	MS	1.43%	17.0
1	X	0.31%	103.0	PWR	0.55%	43.0
1	CZR	0.82%	37.0	WFC	0.3%	71.0
1	FSUGY	0.41%	71.0	BALL	0.34%	61.0
1	BBY	0.34%	85.0	RIO	0.31%	67.0
1	GS	0.22%	112.0	GT	1.46%	14.0
1	GOOGL	0.2%	116.0	FITB	0.32%	63.0
1	AAPL	0.32%	68.0	VNO	0.34%	59.0
1	MS	0.3%	71.0	LW	0.35%	55.0
1	PCG	0.49%	42.0	NVS	0.31%	62.0
1	JPM	0.22%	94.0	AMD	0.33%	56.0
1	TEVA	0.16%	123.0	VZ	0.14%	127.0
1	MOS	0.23%	75.0	NEM	0.21%	79.0
1	LUMN	3.24%	5.0	QCOM	0.23%	69.0
1	META	0.13%	114.0	HLT	0.32%	49.0
1	B	0.48%	30.0	LNC	0.4%	38.0
1	NVDA	0.13%	111.0	KALU	0.19%	77.0
1	BAC	0.71%	19.0	BAC	0.36%	41.0
1	AMD	0.52%	24.0	GME	0.22%	67.0
1	NWL	0.26%	48.0	NVDA	0.51%	28.0
1	INTU	0.1%	98.0	LVS	0.24%	56.0
1	NFLX	0.21%	38.0	LUMN	0.28%	43.0
1	CAH	0.14%	57.0	CMA	0.14%	84.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	AVGO	5.6%	130.0	NEM	3.38%	78.0
10	VST	4.09%	135.0	WDC	3.77%	58.0
10	X	4.52%	98.0	EXPE	2.21%	96.0
10	MU	3.95%	98.0	HSBC	1.75%	118.0
10	CCL	5.62%	60.0	CVS	2.63%	78.0
10	GBTC	6.79%	47.0	AMD	3.43%	54.0
10	ORCL	1.88%	159.0	AAPL	4.2%	44.0
10	TEVA	2.24%	121.0	AAP	3.02%	53.0
10	CDNS	2.49%	106.0	PWR	3.57%	43.0
10	BBY	3.0%	84.0	WFC	2.22%	66.0
10	FSUGY	3.5%	67.0	AZN	2.91%	45.0
10	JPM	2.19%	100.0	BAC	3.0%	42.0
10	META	1.51%	119.0	TSLA	1.74%	72.0
10	WYNN	5.16%	33.0	SLV	1.81%	69.0
10	AA	3.03%	55.0	QCOM	1.8%	69.0
10	GS	1.43%	108.0	LNC	3.54%	35.0
10	NVDA	1.21%	115.0	GT	6.72%	18.0
10	GE	2.08%	61.0	GOOGL	6.94%	15.0
10	THC	0.83%	144.0	MS	6.45%	16.0
10	INTC	4.8%	24.0	CMA	1.11%	85.0
10	INTU	0.99%	96.0	BUD	0.64%	139.0
10	MS	1.19%	75.0	FITB	1.54%	57.0
10	ELAN	1.71%	51.0	TEVA	8.8%	10.0
10	PWR	1.65%	52.0	LVS	1.46%	56.0
10	NFLX	4.01%	21.0	ISRG	1.04%	78.0
10	CAH	1.21%	66.0	ELAN	1.93%	40.0
10	GLD	1.55%	47.0	BA	2.7%	27.0
10	MNST	1.5%	46.0	NVS	1.12%	65.0
10	BA	2.28%	28.0	LEN	2.35%	30.0
10	NEM	12.25%	5.0	QQQ	4.22%	16.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	AVGO	12.0%	123.0	NEM	8.12%	80.0
21	MU	9.08%	82.0	AMD	10.91%	51.0
21	X	8.69%	85.0	HSBC	3.8%	110.0
21	VST	6.41%	114.0	WDC	6.15%	56.0
21	ORCL	4.54%	149.0	AAPL	6.88%	43.0
21	TEVA	4.81%	113.0	CVS	4.18%	69.0
21	CCL	8.69%	59.0	EXPE	2.84%	89.0
21	CDNS	4.84%	100.0	ABBV	2.48%	101.0
21	GBTC	9.92%	48.0	GILD	3.2%	78.0
21	NVDA	3.92%	116.0	SLV	3.34%	70.0
21	FSUGY	7.91%	56.0	PWR	5.47%	41.0
21	INTC	17.56%	25.0	BUD	1.63%	137.0
21	JPM	4.74%	92.0	GOOGL	18.42%	12.0
21	BBY	5.25%	82.0	TSLA	3.25%	67.0
21	THC	2.61%	158.0	WFC	3.75%	58.0
21	META	3.57%	109.0	LVS	3.96%	52.0
21	INTU	3.23%	88.0	FITB	3.87%	51.0
21	GLD	5.39%	50.0	CMA	2.26%	85.0
21	GS	2.3%	104.0	INTC	5.55%	34.0
21	ELAN	4.68%	50.0	B	3.96%	47.0
21	WYNN	7.06%	32.0	AAP	4.06%	45.0
21	WDC	22.3%	10.0	MS	11.84%	15.0
21	AA	4.4%	49.0	LNC	6.29%	28.0
21	BA	9.28%	23.0	QCOM	2.58%	66.0
21	GOOGL	1.48%	130.0	LEN	5.28%	32.0
21	CYH	2.24%	80.0	DHI	5.69%	28.0
21	CAH	2.59%	64.0	NVS	2.6%	61.0
21	GE	2.55%	58.0	AZN	3.71%	37.0
21	PWR	2.82%	52.0	CLF	2.93%	43.0
21	B	7.72%	18.0	IRM	5.87%	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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	AVGO	29.9%	113.0	NEM	26.23%	62.0
63	ORCL	21.15%	108.0	WDC	31.86%	48.0
63	VST	20.79%	89.0	HSBC	13.05%	106.0
63	NVDA	14.84%	119.0	B	20.56%	50.0
63	THC	10.79%	142.0	SLV	11.8%	63.0
63	GOOGL	13.09%	100.0	ABBV	8.17%	88.0
63	CCL	18.94%	65.0	EXPE	10.82%	64.0
63	META	15.17%	79.0	GILD	10.59%	63.0
63	ELAN	24.24%	49.0	PWR	15.24%	41.0
63	CSTM	10.29%	111.0	MU	38.57%	16.0
63	GBTC	23.05%	41.0	CCL	22.62%	26.0
63	X	22.55%	41.0	GSK	6.05%	95.0
63	CDNS	12.81%	68.0	CVS	11.68%	49.0
63	GE	15.84%	53.0	DHI	21.12%	27.0
63	JPM	12.6%	59.0	AAP	14.76%	37.0
63	FSUGY	19.42%	38.0	NVS	8.5%	60.0
63	BBY	9.76%	63.0	AAPL	17.24%	27.0
63	INTU	8.89%	65.0	BUD	3.85%	120.0
63	GS	7.84%	69.0	FITB	11.41%	39.0
63	WYNN	24.47%	20.0	LVS	9.53%	44.0
63	MU	6.72%	70.0	MSFT	7.2%	58.0
63	TEVA	7.21%	63.0	CMA	5.3%	78.0
63	VFC	8.32%	54.0	TSLA	7.29%	52.0
63	GLD	11.26%	37.0	HCA	7.24%	51.0
63	MNST	13.82%	30.0	INTC	12.42%	28.0
63	CYH	4.66%	79.0	CSCO	6.85%	48.0
63	NFLX	13.35%	25.0	MS	25.19%	13.0
63	BA	10.76%	31.0	GNRC	5.9%	53.0
63	AA	8.27%	35.0	BA	16.45%	18.0
63	CAH	7.51%	35.0	T	5.62%	48.0

VaR Adjusted V-Scores: P365D, 126d Horizon

Period examined: All model dates from 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	ORCL	59.36%	87.0	NEM	54.31%	38.0
126	AVGO	65.18%	72.0	MU	114.23%	15.0
126	NVDA	37.52%	89.0	HSBC	23.53%	71.0
126	THC	33.56%	83.0	B	48.16%	34.0
126	VST	42.81%	58.0	WDC	52.02%	30.0
126	CSTM	31.54%	65.0	CCL	46.48%	24.0
126	MOS	34.66%	45.0	ELAN	46.46%	24.0
126	GOOGL	24.71%	59.0	MSFT	22.48%	47.0
126	GE	39.65%	29.0	PWR	40.13%	25.0
126	AMAT	10.55%	103.0	WYNN	32.9%	30.0
126	PHM	10.14%	105.0	BUD	13.21%	74.0
126	GBTC	30.31%	32.0	SLV	20.5%	46.0
126	META	20.19%	45.0	AMD	28.79%	29.0
126	QQQ	11.24%	72.0	TSLA	20.86%	40.0
126	BA	31.03%	25.0	NVS	16.43%	50.0
126	TDG	12.33%	58.0	HCA	21.23%	37.0
126	HLT	9.39%	75.0	GILD	15.13%	49.0
126	JPM	24.33%	27.0	GSK	10.93%	66.0
126	MU	14.82%	43.0	EXPE	17.91%	39.0
126	CDNS	22.1%	26.0	CVS	18.43%	34.0
126	MNST	21.25%	27.0	AAP	26.31%	23.0
126	SPY	8.51%	63.0	CMA	11.45%	49.0
126	GS	21.41%	25.0	CDNS	21.4%	25.0
126	MSTR	9.6%	55.0	LVS	21.92%	23.0
126	MS	7.65%	60.0	GNRC	12.4%	38.0
126	WDC	85.35%	5.0	BA	30.55%	15.0
126	BBY	21.27%	19.0	INTU	23.8%	19.0
126	INTC	57.47%	7.0	AZO	15.79%	28.0
126	NFLX	24.55%	15.0	MS	45.15%	9.0
126	CCL	19.69%	18.0	ABBV	7.96%	51.0

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 2025-08-04 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MU	1.3%	32.0	CLF	4.39%	12.0
1	CYH	1.23%	27.0	AMD	1.66%	15.0
1	TEVA	0.52%	62.0	KALU	0.76%	32.0
1	AA	1.9%	15.0	TSLA	1.06%	22.0
1	BBY	0.81%	33.0	EXPE	0.63%	31.0
1	AMAT	0.86%	26.0	LNC	0.68%	21.0
1	PCG	0.58%	29.0	RIO	0.46%	29.0
1	GOOGL	0.59%	27.0	NVDA	0.69%	19.0
1	LUMN	15.7%	1.0	GSK	0.61%	18.0
1	BAC	1.53%	9.0	QCOM	0.52%	19.0
1	MS	0.47%	25.0	BHC	1.93%	5.0
1	AVGO	0.71%	16.0	MOS	1.59%	6.0
1	ORCL	0.22%	47.0	AZN	0.98%	9.0
1	INTC	0.45%	23.0	CNC	1.63%	5.0
1	AMD	0.53%	18.0	NEM	0.42%	19.0
1	VFC	0.57%	15.0	LUMN	1.15%	7.0
1	CCL	2.01%	4.0	HLT	0.4%	19.0
1	FSUGY	0.25%	29.0	AAPL	0.48%	15.0
1	CZR	0.46%	15.0	SLV	0.65%	11.0
1	B	0.52%	13.0	CZR	1.39%	5.0
1	WDC	1.59%	4.0	GOOGL	0.69%	9.0
1	HCA	0.8%	8.0	NFLX	1.22%	5.0
1	ELAN	2.07%	3.0	WDC	0.47%	12.0
1	CAH	0.16%	38.0	CVS	0.16%	31.0
1	NWL	0.43%	12.0	MRK	0.35%	13.0
1	THC	0.13%	37.0	FITB	0.18%	25.0
1	GS	0.08%	60.0	WYNN	0.34%	13.0
1	GE	0.3%	12.0	CDNS	0.59%	7.0
1	QQQ	0.16%	21.0	BMY	0.11%	35.0
1	CSTM	0.28%	12.0	JAZZ	0.2%	19.0

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 2025-08-04 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MU	11.29%	22.0	AMD	12.7%	13.0
10	CYH	9.62%	18.0	WDC	12.89%	11.0
10	ORCL	3.72%	45.0	KALU	5.66%	23.0
10	TEVA	3.09%	53.0	TSLA	5.73%	20.0
10	INTC	10.62%	14.0	AAPL	6.38%	16.0
10	VFC	11.37%	13.0	LLY	2.68%	36.0
10	THC	4.95%	26.0	CLF	8.58%	11.0
10	NWL	12.52%	10.0	NEM	5.52%	17.0
10	BBY	3.77%	33.0	LW	5.35%	16.0
10	AA	5.82%	15.0	CVS	2.99%	26.0
10	AMAT	3.53%	21.0	RIO	2.75%	28.0
10	FSUGY	2.98%	24.0	JAZZ	3.9%	18.0
10	MS	3.62%	19.0	EXPE	2.33%	28.0
10	AVGO	4.03%	16.0	INTC	20.39%	3.0
10	GE	3.73%	16.0	SLV	7.64%	8.0
10	PCG	1.9%	31.0	ELAN	3.33%	17.0
10	GS	1.14%	51.0	GOOGL	6.6%	8.0
10	JPM	1.7%	34.0	LUMN	12.47%	4.0
10	GLD	3.23%	17.0	PEP	1.87%	23.0
10	CAH	1.48%	37.0	ISRG	1.62%	26.0
10	QQQ	2.03%	21.0	BAC	4.56%	9.0
10	PWR	2.88%	13.0	AZN	5.04%	8.0
10	ELAN	11.81%	3.0	LEN	7.88%	5.0
10	GOOGL	1.79%	19.0	WFC	1.74%	22.0
10	ISRG	27.22%	1.0	QCOM	2.22%	16.0
10	CSTM	2.45%	10.0	BUD	1.39%	24.0
10	WDC	4.61%	5.0	IRM	3.28%	10.0
10	WYNN	1.7%	13.0	GSK	2.03%	15.0
10	VST	0.49%	39.0	BXP	2.02%	15.0
10	SPY	1.31%	14.0	ABBV	1.25%	24.0

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 2025-08-04 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	ORCL	12.47%	36.0	AMD	44.41%	12.0
21	INTC	31.55%	14.0	WDC	27.67%	9.0
21	MU	25.95%	12.0	LLY	7.81%	27.0
21	TEVA	6.37%	41.0	NEM	12.45%	16.0
21	CYH	16.25%	14.0	TSLA	12.41%	16.0
21	THC	8.16%	27.0	GOOGL	20.78%	8.0
21	BBY	7.43%	29.0	CLF	18.04%	9.0
21	AVGO	11.03%	16.0	CVS	7.82%	20.0
21	NWL	17.56%	10.0	AAPL	9.57%	15.0
21	WDC	34.09%	4.0	ELAN	8.95%	16.0
21	GLD	8.46%	16.0	KALU	8.52%	14.0
21	VFC	13.08%	10.0	RIO	5.48%	21.0
21	AMAT	7.92%	15.0	JAZZ	8.49%	12.0
21	AA	11.37%	10.0	GSK	7.05%	13.0
21	GS	2.71%	40.0	LUMN	21.69%	4.0
21	CAH	2.95%	35.0	IRM	8.23%	10.0
21	PCG	4.23%	22.0	SLV	11.1%	7.0
21	JPM	3.38%	25.0	LW	6.9%	11.0
21	PWR	6.23%	13.0	BXP	6.29%	12.0
21	TSLA	24.71%	3.0	EXPE	3.09%	24.0
21	FSUGY	6.12%	12.0	INTC	23.96%	3.0
21	MS	5.07%	14.0	GME	3.96%	18.0
21	GE	6.28%	11.0	ABBV	4.19%	17.0
21	CSTM	5.91%	11.0	CNC	13.24%	5.0
21	GOOGL	3.92%	16.0	QCOM	4.48%	14.0
21	ELAN	16.22%	3.0	LEN	9.59%	5.0
21	VST	1.14%	32.0	TLT	2.56%	18.0
21	B	4.88%	7.0	PEP	2.27%	20.0
21	CLF	11.04%	3.0	CMA	7.21%	6.0
21	QQQ	2.77%	11.0	VNO	5.88%	7.0

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 2025-10-02 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AA	2.89%	8.0	AMD	13.08%	2.0
1	CYH	1.6%	14.0	CLF	5.8%	4.0
1	MU	1.21%	18.0	KALU	1.01%	16.0
1	AMD	2.43%	8.0	ISRG	1.71%	9.0
1	LUMN	15.7%	1.0	FCX	1.22%	9.0
1	VFC	2.79%	4.0	NVDA	0.92%	11.0
1	BAC	2.09%	5.0	RIO	1.19%	7.0
1	FSUGY	0.48%	16.0	GSK	1.91%	4.0
1	PCG	0.75%	10.0	WFC	0.56%	13.0
1	MS	0.61%	12.0	BHC	1.13%	4.0
1	WDC	3.31%	2.0	AMZN	2.14%	2.0
1	HCA	0.8%	8.0	NWL	0.79%	5.0
1	VST	0.35%	13.0	GILD	0.43%	9.0
1	CZR	0.31%	12.0	HLT	0.5%	7.0
1	PWR	3.68%	1.0	MSTR	3.5%	1.0
1	CCL	1.8%	2.0	TXN	0.47%	7.0
1	CAH	0.36%	9.0	TSLA	0.47%	7.0
1	AAPL	0.52%	5.0	CSCO	1.05%	3.0
1	TXN	2.57%	1.0	LLY	0.24%	11.0
1	KHC	0.29%	8.0	TLT	0.23%	10.0
1	TEVA	0.11%	21.0	ON	0.78%	3.0
1	CMCSA	1.89%	1.0	JAZZ	0.29%	8.0
1	GS	0.07%	21.0	PWR	1.1%	2.0
1	BBY	0.36%	4.0	NAVI	0.34%	6.0
1	INTC	0.21%	7.0	HSBC	0.22%	7.0
1	CLF	1.39%	1.0	XOM	0.76%	2.0
1	QQQ	0.14%	9.0	GNRC	0.16%	8.0
1	NAVI	1.12%	1.0	AAP	0.13%	9.0
1	AMAT	0.06%	13.0	WYNN	0.1%	10.0
1	MOS	0.14%	5.0	EXPE	0.14%	7.0

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 2025-10-02 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CYH	26.0%	5.0	KALU	10.32%	10.0
10	MU	11.19%	10.0	ISRG	20.09%	5.0
10	AMD	14.18%	5.0	WFC	7.06%	6.0
10	FSUGY	5.62%	11.0	AMD	41.54%	1.0
10	BBY	9.66%	4.0	RIO	4.7%	7.0
10	VFC	18.52%	2.0	CLF	9.37%	3.0
10	AA	5.9%	6.0	LVS	6.91%	4.0
10	THC	6.79%	5.0	GNRC	5.62%	4.0
10	AMAT	4.18%	8.0	LW	2.91%	6.0
10	CAH	6.82%	4.0	NVDA	2.73%	6.0
10	ISRG	27.22%	1.0	WYNN	2.61%	6.0
10	QQQ	3.07%	8.0	SBUX	2.23%	7.0
10	MS	4.17%	5.0	BUD	4.11%	3.0
10	BAC	5.81%	3.0	TDG	2.4%	5.0
10	INTC	8.53%	2.0	CSTM	11.33%	1.0
10	GOOGL	3.07%	4.0	ON	5.59%	2.0
10	GE	2.43%	5.0	LNC	1.42%	7.0
10	PCG	1.06%	9.0	FCX	1.63%	5.0
10	INTU	2.63%	3.0	PEP	2.67%	3.0
10	AMZN	2.13%	3.0	EMB	1.14%	7.0
10	SPY	1.22%	5.0	TLT	1.59%	5.0
10	NEM	2.82%	2.0	CVS	1.19%	6.0
10	CMA	5.32%	1.0	SLV	3.43%	2.0
10	NFLX	3.99%	1.0	JAZZ	1.35%	5.0
10	META	0.9%	4.0	BAC	3.24%	2.0
10	CCL	1.84%	1.0	AAP	1.06%	6.0
10	MUB	0.83%	2.0	CDNS	5.77%	1.0
10	TFC	-0.07%	10.0	MSFT	5.48%	1.0
10	USB	-0.46%	2.0	TSLA	1.05%	5.0
10	JPM	-0.15%	7.0	MUB	0.67%	7.0

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

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

Period examined: All model dates from 2022-01-31 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	NVDA	0.28%	822.0	MSTR	0.39%	514.0
1	MSTR	0.69%	276.0	AMZN	0.18%	658.0
1	AVGO	0.25%	689.0	TSLA	0.17%	693.0
1	PWR	0.22%	714.0	VST	0.24%	417.0
1	VST	0.34%	441.0	AMD	0.42%	205.0
1	X	0.19%	706.0	LUMN	0.37%	220.0
1	LLY	0.23%	559.0	SBUX	0.16%	504.0
1	GE	0.23%	545.0	CLF	0.4%	202.0
1	ORCL	0.17%	721.0	FITB	0.23%	344.0
1	MU	0.16%	753.0	CDNS	0.34%	229.0
1	DHI	0.13%	823.0	WYNN	0.24%	284.0
1	CCL	0.2%	525.0	HD	0.11%	583.0
1	PHM	0.12%	844.0	CYH	0.71%	90.0
1	TEVA	0.17%	620.0	GILD	0.1%	634.0
1	JPM	0.16%	604.0	ORLY	0.23%	272.0
1	GBTC	0.15%	553.0	CAH	0.21%	286.0
1	GME	0.17%	495.0	RIO	0.17%	333.0
1	TDG	0.12%	706.0	META	0.13%	442.0
1	GS	0.16%	499.0	LEN	0.67%	82.0
1	EXPE	0.34%	237.0	GME	0.18%	286.0
1	AAPL	0.15%	512.0	HCA	0.14%	347.0
1	THC	0.1%	716.0	TEVA	0.33%	150.0
1	INTU	0.14%	502.0	KEY	0.19%	252.0
1	CAH	0.13%	549.0	ORCL	0.39%	120.0
1	WYNN	0.13%	496.0	SLV	0.08%	550.0
1	AZO	0.11%	603.0	PCG	0.13%	335.0
1	OXY	0.15%	443.0	GBTC	0.21%	205.0
1	GOOGL	0.08%	845.0	TRGP	0.33%	131.0
1	HLT	0.11%	564.0	NVS	0.07%	594.0
1	CTLT	0.13%	491.0	INTC	0.2%	199.0

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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	2.79%	832.0	MSTR	4.78%	504.0
10	AVGO	2.58%	695.0	TSLA	1.51%	696.0
10	VST	3.68%	442.0	VST	2.22%	417.0
10	X	1.97%	706.0	AMD	4.15%	203.0
10	MU	1.83%	752.0	AMZN	1.24%	661.0
10	PWR	1.83%	714.0	META	1.46%	446.0
10	GE	2.31%	546.0	NFLX	1.24%	523.0
10	ORCL	1.67%	722.0	CAH	2.09%	286.0
10	WDC	2.41%	472.0	SLV	0.97%	557.0
10	PHM	1.26%	845.0	GILD	0.85%	634.0
10	LLY	1.78%	560.0	GBTC	2.53%	204.0
10	GBTC	1.72%	551.0	CDNS	2.16%	229.0
10	THC	1.26%	718.0	LUMN	2.09%	226.0
10	MSTR	2.89%	287.0	INTC	2.15%	208.0
10	TDG	1.14%	714.0	TMUS	0.76%	568.0
10	JPM	1.29%	604.0	UNH	1.19%	361.0
10	GME	1.57%	494.0	IRM	2.04%	204.0
10	TEVA	1.14%	619.0	HSBC	0.7%	598.0
10	CCL	1.36%	519.0	WYNN	1.42%	284.0
10	FCX	1.09%	646.0	ELAN	1.31%	303.0
10	DHI	0.81%	823.0	NEM	0.73%	510.0
10	COST	0.87%	744.0	QCOM	2.1%	175.0
10	AZO	1.07%	602.0	ISRG	0.75%	485.0
10	META	1.77%	356.0	MSFT	1.36%	263.0
10	ETRN	1.53%	393.0	BAC	1.04%	332.0
10	AMAT	0.62%	889.0	NVS	0.56%	593.0
10	CAH	0.99%	546.0	FITB	0.98%	338.0
10	TRGP	0.8%	667.0	HCA	0.92%	347.0
10	CPRT	0.71%	746.0	AVGO	2.82%	113.0
10	ACGL	0.8%	640.0	HD	0.54%	581.0

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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	6.26%	828.0	MSTR	11.33%	499.0
21	VST	7.85%	425.0	TSLA	3.69%	692.0
21	AVGO	4.87%	679.0	VST	4.72%	417.0
21	X	4.66%	691.0	META	4.11%	446.0
21	GE	5.47%	530.0	AMD	8.93%	200.0
21	PWR	4.04%	704.0	AMZN	2.71%	657.0
21	ORCL	3.81%	706.0	NFLX	2.84%	522.0
21	MU	3.55%	736.0	GILD	2.28%	623.0
21	WDC	5.24%	464.0	GBTC	6.38%	203.0
21	PHM	2.91%	829.0	CAH	4.51%	286.0
21	LLY	3.95%	552.0	ELAN	4.1%	298.0
21	THC	2.95%	702.0	SLV	1.85%	554.0
21	GBTC	3.45%	540.0	LUMN	4.61%	220.0
21	TEVA	3.03%	603.0	HSBC	1.66%	582.0
21	TDG	2.5%	710.0	TMUS	1.67%	568.0
21	ETRN	4.05%	393.0	IRM	4.44%	203.0
21	AZO	2.5%	595.0	UNH	2.44%	352.0
21	JPM	2.46%	588.0	NVS	1.41%	579.0
21	COST	1.81%	738.0	NEM	1.56%	509.0
21	MSTR	4.75%	280.0	ABBV	1.77%	443.0
21	DHI	1.63%	812.0	CDNS	3.44%	225.0
21	CCL	2.62%	505.0	BAC	2.11%	329.0
21	EXPE	5.51%	234.0	HCA	2.0%	345.0
21	AMAT	1.4%	874.0	WFC	1.31%	520.0
21	FCX	1.89%	639.0	POST	1.18%	573.0
21	META	3.51%	341.0	AVGO	5.81%	113.0
21	NFLX	4.65%	253.0	GS	2.36%	277.0
21	MNST	2.65%	430.0	HD	1.11%	568.0
21	B	5.63%	195.0	ISRG	1.28%	480.0
21	TRGP	1.66%	651.0	MSFT	2.33%	261.0

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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	20.85%	810.0	MSTR	28.77%	493.0
63	AVGO	15.12%	648.0	META	17.78%	444.0
63	VST	24.51%	384.0	TSLA	9.91%	659.0
63	GE	17.39%	489.0	VST	14.44%	417.0
63	PHM	10.09%	787.0	NFLX	11.59%	517.0
63	ORCL	11.81%	665.0	GBTC	28.99%	201.0
63	LLY	12.2%	555.0	AMZN	7.72%	634.0
63	X	9.61%	648.0	GILD	6.83%	593.0
63	THC	9.14%	660.0	ELAN	13.66%	283.0
63	WDC	13.48%	441.0	AMD	19.94%	186.0
63	PWR	8.67%	666.0	HSBC	6.46%	543.0
63	TDG	7.59%	691.0	GME	13.18%	262.0
63	ETRN	13.77%	379.0	HCA	8.8%	340.0
63	MU	6.9%	701.0	TMUS	5.2%	566.0
63	JPM	8.22%	547.0	CAH	10.23%	285.0
63	DHI	5.63%	776.0	WFC	5.5%	500.0
63	MSTR	16.91%	255.0	SLV	4.9%	543.0
63	TEVA	7.48%	565.0	ISRG	5.26%	448.0
63	GOOGL	5.19%	804.0	CDNS	9.44%	219.0
63	AMAT	4.74%	839.0	GS	7.22%	276.0
63	AZO	6.44%	586.0	NEM	4.07%	481.0
63	CCL	7.34%	499.0	POST	3.42%	557.0
63	WYNN	7.74%	456.0	WRK	9.26%	197.0
63	HLT	6.27%	550.0	LUMN	9.1%	200.0
63	TRGP	5.64%	609.0	BAC	5.48%	318.0
63	IRM	6.35%	526.0	NVS	3.21%	535.0
63	COST	4.6%	717.0	AVGO	15.54%	109.0
63	BA	10.96%	299.0	XOM	4.26%	392.0
63	CAH	6.57%	492.0	MSI	6.05%	276.0
63	CMG	4.4%	725.0	PWR	15.04%	109.0

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

Period examined: All model dates from 2022-01-31 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	50.34%	776.0	MSTR	73.59%	492.0
126	VST	56.33%	324.0	META	39.97%	439.0
126	AVGO	30.61%	596.0	GBTC	78.37%	198.0
126	GE	37.22%	439.0	NFLX	28.83%	518.0
126	ORCL	24.45%	613.0	VST	30.28%	415.0
126	PHM	19.79%	728.0	TSLA	17.68%	615.0
126	THC	22.24%	598.0	GILD	13.18%	578.0
126	LLY	22.58%	547.0	ELAN	26.17%	284.0
126	TDG	18.01%	654.0	AMZN	12.8%	578.0
126	PWR	18.02%	632.0	ISRG	15.42%	423.0
126	DHI	12.43%	755.0	CAH	22.09%	286.0
126	X	15.43%	593.0	WFC	12.83%	481.0
126	AMAT	11.36%	786.0	TMUS	11.06%	550.0
126	GBTC	18.96%	452.0	HSBC	12.26%	495.0
126	TRGP	15.65%	546.0	GME	28.19%	213.0
126	IRM	16.06%	493.0	SLV	11.63%	513.0
126	JPM	15.82%	495.0	AMD	41.55%	135.0
126	WDC	19.01%	410.0	HCA	17.43%	321.0
126	ETRN	22.37%	345.0	CCL	23.02%	208.0
126	MU	11.9%	644.0	CDNS	19.39%	222.0
126	TEVA	15.3%	496.0	GS	13.67%	276.0
126	QQQ	9.89%	759.0	POST	6.68%	524.0
126	GOOGL	9.95%	745.0	ACGL	18.86%	182.0
126	MSTR	37.16%	192.0	AVGO	32.29%	105.0
126	COST	10.42%	663.0	T	4.93%	670.0
126	CMG	9.65%	682.0	VNO	12.04%	270.0
126	HLT	11.94%	546.0	ORLY	12.21%	250.0
126	CAH	14.74%	432.0	INTU	10.2%	296.0
126	AMD	10.11%	614.0	GWW	15.21%	195.0
126	MS	8.47%	724.0	HD	5.89%	496.0

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

Period examined: All model dates from 2022-01-31 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	138.72%	652.0	MSTR	240.79%	486.0
252	GBTC	100.18%	357.0	VST	114.19%	416.0
252	PHM	50.64%	602.0	META	92.37%	429.0
252	THC	58.46%	476.0	NFLX	68.72%	509.0
252	LLY	55.88%	485.0	GBTC	152.94%	194.0
252	VST	129.46%	206.0	AMZN	34.47%	492.0
252	AVGO	51.41%	472.0	TSLA	28.66%	530.0
252	PWR	41.4%	569.0	WFC	29.59%	449.0
252	GE	70.47%	327.0	GE	51.0%	255.0
252	TDG	38.14%	551.0	TMUS	23.53%	547.0
252	ORCL	42.29%	488.0	ISRG	33.59%	379.0
252	TRGP	44.27%	436.0	CAH	40.19%	282.0
252	DHI	28.12%	650.0	HSBC	27.59%	397.0
252	AMD	29.82%	599.0	GILD	21.35%	512.0
252	AMAT	26.28%	665.0	SLV	24.84%	414.0
252	MU	28.74%	562.0	T	15.37%	603.0
252	QQQ	24.3%	648.0	ACGL	50.9%	172.0
252	VNO	41.45%	355.0	GS	30.48%	271.0
252	CPRT	25.76%	570.0	GME	43.72%	188.0
252	GOOGL	22.98%	637.0	AVGO	78.7%	104.0
252	IRM	36.59%	387.0	CCL	39.9%	188.0
252	X	28.69%	483.0	INTU	25.2%	269.0
252	COST	25.21%	547.0	ELAN	29.31%	231.0
252	JPM	33.77%	397.0	POST	15.16%	442.0
252	CCL	37.48%	357.0	CDNS	39.86%	164.0
252	TEVA	33.86%	394.0	EXPE	17.44%	372.0
252	CMG	23.41%	560.0	GWW	31.06%	191.0
252	HLT	29.32%	432.0	MSI	29.91%	194.0
252	MS	19.48%	618.0	GLD	21.11%	270.0
252	MSFT	25.86%	457.0	JPM	30.34%	181.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MSTR	0.56%	190.0	CLF	0.72%	112.0
1	AVGO	0.47%	220.0	TSLA	0.35%	158.0
1	LUMN	1.1%	90.0	AAP	0.21%	217.0
1	MU	0.42%	190.0	GILD	0.33%	123.0
1	INTC	0.73%	97.0	AMD	0.24%	167.0
1	ORCL	0.25%	234.0	JAZZ	0.17%	236.0
1	VST	0.24%	237.0	FITB	0.32%	101.0
1	GS	0.26%	225.0	INTC	0.27%	116.0
1	NFLX	0.28%	193.0	NEM	0.21%	147.0
1	GE	0.25%	217.0	AMZN	0.18%	166.0
1	X	0.37%	144.0	SBUX	0.17%	179.0
1	CCL	0.32%	164.0	LUMN	0.31%	96.0
1	CAH	0.23%	214.0	BHC	0.55%	51.0
1	ELAN	0.34%	142.0	CSCO	0.25%	112.0
1	JPM	0.23%	210.0	PWR	0.52%	54.0
1	NVDA	0.25%	173.0	EXPE	0.15%	188.0
1	GLD	0.25%	162.0	LNC	0.55%	49.0
1	GOOGL	0.19%	209.0	KALU	0.22%	121.0
1	PWR	0.25%	149.0	CDNS	0.42%	63.0
1	CSTM	0.16%	227.0	CVS	0.13%	196.0
1	B	0.31%	115.0	MS	1.41%	18.0
1	AZO	0.24%	138.0	HSBC	0.11%	202.0
1	GBTC	0.16%	197.0	MU	0.71%	32.0
1	MNST	0.17%	166.0	BAC	0.45%	50.0
1	AMD	0.49%	56.0	WFC	0.27%	82.0
1	THC	0.11%	240.0	HLT	0.27%	80.0
1	FSUGY	0.17%	154.0	LW	0.23%	89.0
1	OXY	0.16%	165.0	SLV	0.15%	138.0
1	AA	0.12%	204.0	VNO	0.19%	105.0
1	LVS	0.21%	117.0	GOOGL	0.88%	22.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	AVGO	4.03%	223.0	AMD	3.57%	165.0
10	MU	4.67%	188.0	CVS	2.78%	194.0
10	WDC	5.52%	114.0	AAP	2.21%	221.0
10	GE	2.57%	217.0	NEM	3.27%	148.0
10	VST	2.28%	235.0	TSLA	2.76%	161.0
10	CCL	2.93%	158.0	INTC	3.48%	122.0
10	ORCL	1.91%	232.0	JAZZ	1.28%	234.0
10	B	3.66%	113.0	UNH	2.16%	138.0
10	NFLX	2.16%	191.0	ELAN	4.07%	70.0
10	GBTC	2.09%	195.0	HSBC	1.43%	197.0
10	X	2.75%	141.0	SLV	1.69%	142.0
10	GLD	2.34%	164.0	QCOM	2.01%	119.0
10	INTC	3.99%	91.0	GSK	1.1%	212.0
10	GS	1.54%	223.0	EXPE	1.18%	191.0
10	WYNN	2.48%	138.0	NVS	0.98%	225.0
10	JPM	1.5%	207.0	BUD	1.18%	177.0
10	META	1.48%	206.0	PWR	3.62%	55.0
10	CAH	1.44%	208.0	AAPL	3.54%	56.0
10	BA	2.65%	110.0	IRM	4.6%	42.0
10	MSTR	1.42%	198.0	KALU	1.6%	116.0
10	THC	1.17%	239.0	BAC	3.52%	51.0
10	CSTM	1.22%	225.0	WYNN	2.76%	63.0
10	ELAN	1.86%	144.0	CLF	1.45%	110.0
10	CDNS	1.57%	169.0	WFC	1.99%	80.0
10	NVDA	1.44%	180.0	GOOGL	7.55%	21.0
10	GME	2.58%	94.0	CSCO	1.34%	118.0
10	FSUGY	1.47%	146.0	GILD	1.29%	121.0
10	GOOGL	0.96%	208.0	AMZN	0.94%	166.0
10	MNST	1.11%	167.0	FITB	1.66%	93.0
10	AZO	1.37%	135.0	CMA	1.31%	117.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	MU	9.66%	172.0	AMD	9.16%	162.0
21	AVGO	7.86%	207.0	CVS	6.23%	180.0
21	WDC	13.76%	106.0	NEM	7.42%	147.0
21	GE	5.78%	201.0	AAP	3.98%	205.0
21	ORCL	4.94%	216.0	TSLA	4.87%	157.0
21	B	10.09%	97.0	ELAN	11.45%	65.0
21	VST	4.45%	218.0	HSBC	3.24%	181.0
21	NFLX	4.7%	179.0	UNH	4.3%	129.0
21	INTC	10.41%	79.0	NVS	2.48%	211.0
21	GLD	5.05%	161.0	GSK	2.62%	198.0
21	X	6.39%	126.0	SLV	3.62%	139.0
21	THC	3.3%	223.0	GILD	3.88%	110.0
21	GBTC	3.92%	184.0	JAZZ	1.85%	218.0
21	BA	6.79%	105.0	IRM	9.1%	41.0
21	META	3.66%	191.0	BUD	2.11%	169.0
21	CCL	4.55%	144.0	AAPL	6.48%	55.0
21	GS	2.98%	211.0	INTC	3.03%	117.0
21	CSTM	2.74%	212.0	FITB	4.01%	86.0
21	WYNN	4.23%	135.0	KALU	3.29%	103.0
21	ELAN	4.03%	136.0	LVS	4.62%	72.0
21	CAH	2.85%	192.0	CSCO	2.97%	111.0
21	JPM	2.76%	191.0	WYNN	6.24%	51.0
21	NVDA	2.93%	176.0	ABBV	2.72%	115.0
21	CDNS	3.2%	158.0	CMA	2.68%	116.0
21	FSUGY	3.47%	134.0	CLF	3.14%	97.0
21	AZN	3.72%	115.0	B	4.67%	63.0
21	MNST	2.85%	150.0	QCOM	2.61%	109.0
21	GOOGL	2.11%	198.0	DHI	7.47%	38.0
21	AZO	3.21%	128.0	AMZN	1.7%	162.0
21	GME	4.49%	88.0	GOOGL	16.96%	16.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	AVGO	21.47%	180.0	AMD	22.23%	149.0
63	ORCL	18.83%	179.0	NEM	25.33%	124.0
63	GE	18.1%	164.0	AAP	14.56%	172.0
63	WDC	35.53%	83.0	CVS	15.65%	148.0
63	VST	13.24%	182.0	WDC	25.44%	71.0
63	NVDA	13.28%	163.0	HSBC	11.82%	145.0
63	THC	11.11%	186.0	SLV	11.64%	133.0
63	MU	14.62%	141.0	TSLA	11.98%	129.0
63	ELAN	17.08%	117.0	ELAN	28.71%	50.0
63	CSTM	10.6%	177.0	NVS	7.99%	171.0
63	B	31.72%	59.0	B	20.24%	67.0
63	GOOGL	10.99%	170.0	MU	39.84%	30.0
63	GS	10.23%	170.0	GILD	12.28%	84.0
63	NFLX	10.96%	158.0	INTC	8.67%	115.0
63	BA	15.04%	113.0	GSK	6.05%	160.0
63	GLD	13.16%	126.0	DHI	25.56%	36.0
63	META	10.12%	159.0	PWR	16.27%	53.0
63	X	17.38%	88.0	FITB	11.08%	72.0
63	WYNN	14.91%	101.0	CMA	7.02%	110.0
63	GBTC	8.37%	156.0	KALU	11.05%	68.0
63	JPM	8.32%	155.0	ABBV	7.71%	95.0
63	CAH	8.08%	156.0	CCL	24.1%	30.0
63	MNST	10.33%	119.0	LVS	11.07%	62.0
63	CLF	18.61%	64.0	EXPE	4.33%	149.0
63	INTC	24.1%	49.0	AAPL	16.83%	38.0
63	CCL	8.52%	138.0	ON	4.24%	149.0
63	FSUGY	11.13%	104.0	BUD	4.14%	149.0
63	AZO	9.26%	119.0	WYNN	12.38%	49.0
63	MOS	6.09%	163.0	CSCO	5.41%	112.0
63	LNC	7.29%	127.0	GNRC	9.91%	59.0

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

Period examined: All model dates from 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AVGO	52.87%	122.0	AMD	58.05%	97.0
126	ORCL	50.56%	124.0	ELAN	77.65%	51.0
126	GE	43.55%	109.0	AAP	33.59%	110.0
126	WDC	87.52%	51.0	NEM	47.54%	74.0
126	VST	36.18%	118.0	MU	117.12%	26.0
126	NVDA	35.23%	121.0	SLV	28.1%	97.0
126	THC	32.84%	120.0	WDC	51.74%	46.0
126	CSTM	32.55%	113.0	HSBC	22.44%	96.0
126	MOS	30.16%	101.0	B	48.21%	44.0
126	NFLX	29.72%	99.0	CVS	19.49%	107.0
126	GS	24.96%	106.0	TSLA	21.73%	82.0
126	BA	31.67%	83.0	WYNN	37.83%	47.0
126	CAH	24.02%	96.0	NVS	15.88%	110.0
126	GOOGL	21.68%	106.0	MSFT	20.98%	82.0
126	GBTC	22.88%	94.0	INTC	15.95%	92.0
126	MU	25.04%	83.0	PWR	41.28%	34.0
126	MNST	19.4%	102.0	CDNS	25.13%	54.0
126	META	19.52%	101.0	CCL	46.96%	28.0
126	JPM	19.83%	99.0	CSCO	13.07%	94.0
126	NEM	63.93%	30.0	EXPE	10.62%	114.0
126	B	49.16%	34.0	GSK	11.53%	104.0
126	GLD	22.71%	70.0	BUD	13.24%	88.0
126	PWR	23.1%	65.0	GILD	16.51%	66.0
126	ELAN	27.04%	53.0	ON	12.57%	85.0
126	AMAT	11.88%	119.0	HCA	21.75%	46.0
126	QQQ	11.99%	112.0	CMA	14.85%	67.0
126	CCL	16.29%	78.0	KALU	16.56%	48.0
126	MS	11.72%	106.0	GLD	23.65%	28.0
126	INTU	12.68%	91.0	GNRC	15.77%	41.0
126	MSTR	10.86%	103.0	LVS	22.93%	28.0

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

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

Period examined: All model dates from 2025-08-04 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MU	1.35%	58.0	CLF	1.62%	32.0
1	INTC	1.4%	50.0	TSLA	1.22%	35.0
1	LUMN	2.39%	28.0	LUMN	1.6%	25.0
1	CYH	0.83%	49.0	UNH	0.61%	64.0
1	ELAN	1.03%	33.0	CNC	0.54%	56.0
1	B	0.76%	44.0	EXPE	0.62%	46.0
1	AA	0.53%	61.0	AMD	1.22%	21.0
1	GOOGL	0.65%	48.0	KALU	0.47%	54.0
1	TEVA	0.47%	64.0	GSK	0.37%	60.0
1	VFC	0.54%	51.0	LNC	0.76%	28.0
1	WDC	0.69%	40.0	JAZZ	0.3%	64.0
1	THC	0.4%	64.0	CVS	0.33%	53.0
1	AVGO	0.52%	49.0	NEM	0.51%	29.0
1	LVS	0.67%	35.0	AMZN	0.52%	28.0
1	CSTM	0.41%	57.0	HSBC	0.22%	62.0
1	ZION	0.72%	32.0	CDNS	0.83%	15.0
1	BBY	0.38%	61.0	AAPL	0.7%	17.0
1	AMAT	0.39%	55.0	PEP	0.2%	57.0
1	CAH	0.31%	64.0	BXP	0.2%	56.0
1	MS	0.27%	63.0	RIO	0.31%	34.0
1	HCA	0.4%	41.0	BHC	1.93%	5.0
1	CMA	0.35%	45.0	MOS	1.19%	8.0
1	AAPL	0.46%	34.0	AZN	0.98%	9.0
1	GE	0.22%	61.0	HLT	0.3%	29.0
1	AMD	0.35%	36.0	SLV	0.65%	12.0
1	BAC	0.29%	42.0	NAVI	0.18%	42.0
1	GLD	0.29%	39.0	CZR	1.39%	5.0
1	IRM	0.29%	39.0	GOOGL	0.69%	10.0
1	BHC	0.26%	43.0	FITB	0.23%	30.0
1	WYNN	0.27%	41.0	NVDA	0.25%	25.0

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 2025-08-04 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MU	12.95%	49.0	UNH	6.43%	55.0
10	INTC	10.4%	44.0	LUMN	12.58%	25.0
10	LUMN	20.16%	21.0	AMD	13.5%	19.0
10	CYH	8.95%	41.0	CNC	4.75%	46.0
10	WDC	9.9%	32.0	JAZZ	3.8%	55.0
10	B	6.39%	42.0	TSLA	5.95%	33.0
10	AA	4.72%	52.0	CVS	4.39%	44.0
10	THC	4.32%	55.0	NEM	6.29%	29.0
10	VFC	5.35%	44.0	GSK	3.09%	53.0
10	ELAN	7.21%	29.0	INTC	23.21%	7.0
10	AVGO	4.47%	45.0	KALU	3.2%	49.0
10	BBY	3.41%	53.0	CLF	6.02%	25.0
10	TEVA	3.28%	55.0	WDC	12.89%	11.0
10	GOOGL	4.48%	39.0	EXPE	2.76%	42.0
10	CSTM	3.49%	48.0	QCOM	2.71%	42.0
10	AMAT	3.55%	46.0	BXP	2.27%	49.0
10	GLD	4.3%	38.0	LLY	2.56%	41.0
10	WYNN	4.21%	38.0	AAPL	5.73%	18.0
10	ORCL	2.5%	55.0	LW	3.66%	28.0
10	MS	2.48%	54.0	RIO	2.85%	33.0
10	PWR	2.64%	47.0	NVS	1.47%	55.0
10	CLF	6.19%	20.0	HSBC	1.43%	53.0
10	NWL	5.53%	22.0	ELAN	3.53%	20.0
10	GE	2.31%	52.0	SLV	7.06%	9.0
10	SLV	4.75%	24.0	ABBV	1.9%	32.0
10	HCA	3.51%	32.0	SNY	1.07%	55.0
10	CMA	2.43%	41.0	GOOGL	6.26%	9.0
10	FSUGY	2.17%	44.0	PEP	1.11%	50.0
10	CAH	1.59%	55.0	VNO	3.56%	15.0
10	PCG	1.7%	46.0	GILD	1.27%	41.0

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 2025-08-04 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	MU	31.31%	37.0	AMD	41.07%	18.0
21	INTC	30.35%	32.0	LUMN	27.26%	24.0
21	WDC	28.53%	24.0	UNH	13.1%	43.0
21	LUMN	43.01%	14.0	CNC	13.38%	35.0
21	B	15.15%	34.0	NEM	13.97%	27.0
21	CYH	15.05%	31.0	TSLA	13.47%	28.0
21	ORCL	9.58%	43.0	JAZZ	7.41%	43.0
21	AMAT	11.67%	35.0	CVS	8.11%	34.0
21	AA	9.87%	40.0	GSK	6.6%	41.0
21	GLD	9.81%	36.0	CLF	16.01%	16.0
21	AVGO	10.45%	33.0	WDC	27.67%	9.0
21	THC	7.91%	43.0	LLY	7.05%	31.0
21	SLV	14.59%	22.0	KALU	5.22%	38.0
21	ELAN	13.57%	21.0	GOOGL	20.62%	9.0
21	TEVA	6.58%	43.0	ELAN	9.21%	19.0
21	PWR	6.68%	41.0	INTC	24.74%	7.0
21	CLF	14.27%	19.0	AAPL	9.62%	17.0
21	VFC	7.73%	34.0	BXP	4.02%	39.0
21	BBY	5.41%	43.0	RIO	5.78%	25.0
21	CSTM	5.87%	39.0	GME	5.23%	27.0
21	GE	5.64%	40.0	ABBV	5.68%	24.0
21	GOOGL	7.06%	28.0	HSBC	3.32%	41.0
21	MS	4.69%	42.0	QCOM	4.09%	32.0
21	CMA	6.59%	29.0	EXPE	3.73%	35.0
21	WYNN	4.52%	36.0	NVS	2.8%	43.0
21	NWL	9.34%	17.0	VNO	8.0%	14.0
21	TSLA	19.31%	8.0	LW	4.98%	21.0
21	MNST	4.36%	34.0	IRM	8.53%	12.0
21	CAH	3.11%	43.0	TLT	2.15%	41.0
21	HCA	5.37%	24.0	SLV	10.89%	8.0

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 2025-10-02 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	LUMN	3.49%	15.0	AMD	13.08%	2.0
1	CYH	1.54%	19.0	CLF	1.09%	17.0
1	MU	0.99%	21.0	KALU	1.01%	16.0
1	CAH	0.94%	21.0	EXPE	1.11%	11.0
1	LVS	2.04%	9.0	ISRG	1.01%	12.0
1	WDC	0.97%	17.0	FCX	0.92%	11.0
1	AMD	0.86%	17.0	GILD	0.57%	15.0
1	GOOGL	0.66%	20.0	CDNS	0.62%	13.0
1	CMA	0.63%	17.0	GSK	0.41%	19.0
1	HCA	0.58%	18.0	WFC	0.44%	15.0
1	AVGO	0.64%	16.0	PEP	0.34%	19.0
1	ZION	1.43%	7.0	RIO	0.64%	9.0
1	BHP	0.77%	13.0	LNC	0.33%	14.0
1	FSUGY	0.46%	21.0	BHC	1.13%	4.0
1	VFC	0.55%	17.0	AMZN	2.14%	2.0
1	BAC	0.53%	17.0	NVDA	0.31%	13.0
1	ISRG	2.24%	4.0	TLT	0.2%	16.0
1	AAPL	0.44%	20.0	CSCO	1.05%	3.0
1	AA	0.36%	21.0	GWW	0.13%	21.0
1	CCL	0.38%	19.0	NAVI	0.34%	8.0
1	TSLA	1.32%	5.0	COST	0.15%	16.0
1	BBY	0.35%	18.0	ON	0.78%	3.0
1	AMAT	0.31%	20.0	PWR	1.1%	2.0
1	MS	0.27%	21.0	HLT	0.16%	13.0
1	QCOM	2.8%	2.0	LLY	0.1%	18.0
1	BMY	1.37%	4.0	WYNN	0.13%	13.0
1	INTC	0.24%	18.0	FITB	0.13%	13.0
1	AMZN	0.25%	16.0	TDG	0.08%	14.0
1	CSCO	0.43%	8.0	SNY	0.05%	21.0
1	ELAN	0.28%	12.0	EMB	0.08%	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 2025-10-02 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CYH	24.12%	10.0	KALU	9.79%	11.0
10	LUMN	28.05%	8.0	ISRG	20.09%	5.0
10	AMD	13.89%	11.0	GNRC	7.62%	10.0
10	MU	11.36%	12.0	WFC	6.13%	8.0
10	BBY	7.95%	10.0	QCOM	4.67%	10.0
10	GOOGL	6.59%	12.0	RIO	4.67%	9.0
10	AA	6.35%	12.0	AMD	41.54%	1.0
10	CAH	5.78%	12.0	PEP	3.35%	12.0
10	FSUGY	5.45%	12.0	GILD	3.9%	9.0
10	INTC	5.16%	12.0	TDG	3.56%	9.0
10	VFC	6.47%	9.0	CDNS	4.82%	6.0
10	ELAN	6.15%	9.0	GSK	2.36%	12.0
10	CSTM	6.87%	8.0	SNY	2.15%	12.0
10	AVGO	4.43%	12.0	CVS	2.82%	9.0
10	WDC	6.52%	8.0	LVS	2.42%	8.0
10	HCA	5.38%	9.0	TLT	1.74%	11.0
10	AAPL	4.37%	11.0	WYNN	2.29%	8.0
10	THC	3.9%	12.0	LW	2.31%	7.0
10	AMAT	4.09%	11.0	ADBE	1.42%	11.0
10	LVS	21.08%	2.0	CLF	1.36%	10.0
10	MS	3.38%	12.0	EXPE	1.94%	7.0
10	BAC	4.58%	8.0	ZTS	1.11%	12.0
10	LEN	2.76%	12.0	BUD	4.11%	3.0
10	ON	4.61%	7.0	GWW	1.01%	12.0
10	GE	2.42%	12.0	SBUX	1.29%	9.0
10	QQQ	2.41%	12.0	CSTM	11.33%	1.0
10	ISRG	12.66%	2.0	ON	5.59%	2.0
10	PWR	3.24%	6.0	NVDA	1.08%	8.0
10	INTU	1.7%	11.0	EMB	1.14%	7.0
10	KALU	16.51%	1.0	LQD	0.65%	12.0

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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MSTR	0.91%	253.0	AMZN	0.21%	575.0
1	LLY	0.26%	533.0	TSLA	0.28%	429.0
1	PWR	0.25%	550.0	MSTR	0.39%	306.0
1	MU	0.21%	619.0	VST	0.21%	403.0
1	ORCL	0.23%	545.0	FITB	0.24%	339.0
1	AVGO	0.2%	590.0	SBUX	0.2%	388.0
1	GE	0.23%	519.0	LUMN	0.41%	193.0
1	PHM	0.16%	656.0	CDNS	0.34%	222.0
1	NVDA	0.3%	323.0	CLF	0.42%	170.0
1	JPM	0.17%	574.0	GME	0.26%	251.0
1	X	0.16%	547.0	ORLY	0.25%	255.0
1	GT	0.14%	555.0	AMD	0.4%	151.0
1	EXPE	0.33%	235.0	WYNN	0.23%	268.0
1	AAPL	0.15%	497.0	NFLX	0.25%	242.0
1	QQQ	0.12%	640.0	RIO	0.17%	332.0
1	TDG	0.11%	647.0	HD	0.11%	507.0
1	CPRT	0.1%	719.0	HCA	0.17%	333.0
1	CTLT	0.17%	429.0	NAVI	0.13%	433.0
1	GS	0.16%	438.0	LEN	0.67%	82.0
1	OXY	0.16%	441.0	ISRG	0.12%	433.0
1	WYNN	0.15%	461.0	TEVA	0.35%	147.0
1	AMD	0.16%	416.0	T	0.1%	495.0
1	DHI	0.09%	699.0	PCG	0.16%	302.0
1	HLT	0.12%	526.0	META	0.16%	304.0
1	LUMN	0.13%	477.0	SNY	0.07%	703.0
1	INTU	0.13%	458.0	KEY	0.19%	249.0
1	AZO	0.1%	559.0	ORCL	0.39%	120.0
1	WDC	0.13%	454.0	TRGP	0.33%	131.0
1	MNST	0.13%	436.0	KALU	0.09%	456.0
1	THC	0.11%	532.0	CAH	0.17%	245.0

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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	AVGO	2.04%	596.0	MSTR	3.88%	300.0
10	MU	1.95%	622.0	VST	2.24%	403.0
10	NVDA	3.56%	330.0	TSLA	2.01%	430.0
10	GE	2.25%	520.0	AMZN	1.23%	577.0
10	WDC	2.47%	453.0	AMD	3.61%	149.0
10	ORCL	1.94%	544.0	SLV	0.87%	539.0
10	PHM	1.5%	656.0	META	1.49%	308.0
10	PWR	1.78%	550.0	GBTC	2.63%	171.0
10	LLY	1.73%	534.0	CDNS	2.01%	222.0
10	MSTR	3.15%	259.0	NFLX	1.76%	244.0
10	THC	1.52%	535.0	GILD	0.72%	590.0
10	JPM	1.35%	582.0	HSBC	0.71%	594.0
10	TDG	1.14%	650.0	NEM	0.86%	484.0
10	AZO	1.19%	558.0	TMUS	0.74%	559.0
10	GME	1.8%	358.0	IRM	1.94%	198.0
10	META	1.88%	336.0	ISRG	0.87%	432.0
10	X	1.12%	556.0	CAH	1.49%	245.0
10	FCX	0.99%	598.0	QCOM	2.13%	170.0
10	VST	1.84%	311.0	GNRC	0.84%	417.0
10	CPRT	0.79%	721.0	MSFT	1.34%	261.0
10	COST	0.76%	702.0	WYNN	1.28%	270.0
10	TRGP	0.83%	620.0	BAC	1.03%	328.0
10	ACGL	0.83%	593.0	HCA	0.98%	333.0
10	NFLX	1.78%	261.0	LUMN	1.62%	197.0
10	HLT	0.86%	534.0	AVGO	2.82%	113.0
10	IRM	0.82%	556.0	FITB	0.95%	333.0
10	DHI	0.65%	699.0	ABBV	0.69%	444.0
10	B	2.16%	210.0	SNY	0.43%	708.0
10	QQQ	0.69%	641.0	GS	1.1%	275.0
10	CAH	0.87%	503.0	TEVA	2.02%	149.0

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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	GE	5.45%	504.0	MSTR	9.05%	298.0
21	WDC	5.34%	446.0	VST	4.79%	403.0
21	MU	3.89%	610.0	TSLA	4.45%	427.0
21	NVDA	7.05%	327.0	AMZN	2.74%	574.0
21	AVGO	3.94%	585.0	META	4.44%	308.0
21	ORCL	4.28%	532.0	GILD	2.18%	579.0
21	PWR	4.2%	540.0	AMD	7.35%	147.0
21	PHM	3.16%	643.0	GBTC	6.08%	170.0
21	LLY	3.71%	526.0	HSBC	1.67%	578.0
21	THC	3.47%	525.0	SLV	1.72%	537.0
21	TDG	2.65%	651.0	TMUS	1.65%	559.0
21	AZO	2.65%	551.0	GNRC	2.07%	410.0
21	MSTR	5.63%	255.0	CAH	3.41%	245.0
21	VST	4.81%	297.0	IRM	4.14%	197.0
21	JPM	2.44%	569.0	NFLX	3.32%	243.0
21	X	2.42%	551.0	ABBV	1.82%	432.0
21	EXPE	5.25%	232.0	NEM	1.59%	485.0
21	COST	1.7%	696.0	LUMN	3.94%	193.0
21	META	3.58%	325.0	CDNS	3.38%	218.0
21	CPRT	1.63%	710.0	WFC	1.35%	507.0
21	TRGP	1.83%	604.0	BAC	2.08%	325.0
21	NFLX	4.44%	249.0	GS	2.4%	275.0
21	B	5.69%	194.0	AVGO	5.81%	113.0
21	MNST	2.5%	421.0	HCA	1.97%	331.0
21	AMAT	1.83%	568.0	NVS	1.33%	483.0
21	FCX	1.73%	592.0	AMGN	1.32%	474.0
21	DHI	1.41%	690.0	MSFT	2.32%	259.0
21	TEVA	1.82%	524.0	TRGP	4.53%	130.0
21	GWW	1.99%	479.0	USB	1.54%	357.0
21	CAH	1.94%	488.0	HD	1.09%	502.0

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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	27.72%	312.0	MSTR	20.88%	292.0
63	GE	17.46%	464.0	VST	14.7%	403.0
63	AVGO	14.45%	559.0	META	16.63%	306.0
63	LLY	11.97%	529.0	GBTC	29.03%	168.0
63	ORCL	12.2%	514.0	TSLA	11.92%	397.0
63	PHM	10.3%	608.0	AMZN	7.06%	549.0
63	WDC	13.6%	424.0	GILD	6.73%	549.0
63	VST	19.25%	274.0	HSBC	6.48%	542.0
63	THC	10.25%	496.0	GME	13.73%	226.0
63	TDG	7.99%	633.0	NFLX	12.48%	238.0
63	PWR	9.82%	506.0	TMUS	5.17%	557.0
63	X	8.31%	546.0	HCA	8.8%	326.0
63	MSTR	19.6%	229.0	WFC	5.4%	487.0
63	JPM	8.21%	539.0	SLV	4.49%	526.0
63	MU	7.23%	575.0	CAH	8.54%	244.0
63	DHI	5.92%	652.0	ISRG	5.13%	395.0
63	ETRN	11.08%	347.0	GS	7.23%	274.0
63	GOOGL	6.43%	562.0	CDNS	9.17%	212.0
63	TEVA	6.79%	522.0	LUMN	10.66%	182.0
63	TRGP	6.14%	577.0	ELAN	8.75%	217.0
63	AZO	6.48%	542.0	NVS	3.91%	464.0
63	IRM	6.54%	522.0	POST	3.28%	538.0
63	WYNN	8.02%	421.0	WRK	9.08%	192.0
63	HLT	6.57%	512.0	BAC	5.49%	314.0
63	BA	10.87%	294.0	AVGO	15.54%	109.0
63	CCL	7.19%	434.0	MSI	6.09%	275.0
63	COST	4.52%	675.0	CCL	8.43%	196.0
63	CAH	6.62%	460.0	NEM	3.61%	455.0
63	GWW	6.33%	477.0	PWR	14.78%	108.0
63	GS	6.29%	438.0	AMD	11.36%	133.0

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

Period examined: All model dates from 2022-01-31 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	65.69%	297.0	MSTR	82.41%	291.0
126	AVGO	30.07%	530.0	GBTC	74.96%	165.0
126	GE	38.13%	414.0	VST	30.77%	401.0
126	VST	53.58%	224.0	META	39.3%	302.0
126	LLY	22.62%	521.0	NFLX	30.44%	239.0
126	ORCL	24.59%	474.0	AMZN	13.66%	497.0
126	THC	25.23%	449.0	GILD	12.22%	534.0
126	TDG	17.87%	597.0	HSBC	12.29%	494.0
126	PHM	19.32%	548.0	WFC	12.66%	469.0
126	PWR	18.9%	473.0	TMUS	10.98%	541.0
126	TRGP	16.38%	532.0	ISRG	15.4%	372.0
126	DHI	13.07%	630.0	TSLA	15.02%	367.0
126	IRM	16.3%	490.0	HCA	17.3%	307.0
126	WDC	20.05%	393.0	SLV	10.61%	499.0
126	JPM	15.9%	490.0	CAH	20.31%	245.0
126	X	15.12%	504.0	CCL	23.68%	192.0
126	GOOGL	13.75%	508.0	GME	24.62%	183.0
126	MSTR	40.49%	170.0	ELAN	19.92%	218.0
126	MU	12.9%	528.0	CDNS	18.92%	215.0
126	TEVA	14.19%	459.0	GS	13.74%	274.0
126	COST	10.01%	622.0	AVGO	32.29%	105.0
126	ETRN	19.51%	313.0	ACGL	18.66%	179.0
126	HLT	12.01%	508.0	POST	6.39%	505.0
126	CPRT	9.33%	640.0	GWW	15.21%	195.0
126	CAH	14.58%	399.0	ORLY	12.08%	233.0
126	GS	15.14%	378.0	MU	40.59%	69.0
126	LEN	9.37%	608.0	PWR	31.31%	89.0
126	WYNN	14.94%	377.0	AMD	26.31%	104.0
126	GWW	12.2%	457.0	MSI	11.98%	221.0
126	ORLY	12.74%	419.0	MSFT	11.01%	239.0

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

Period examined: All model dates from 2022-01-31 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	143.48%	213.0	MSTR	241.98%	286.0
252	LLY	57.17%	462.0	VST	115.09%	402.0
252	AVGO	52.94%	437.0	META	88.16%	291.0
252	GBTC	74.41%	310.0	GBTC	136.45%	161.0
252	PHM	47.12%	484.0	NFLX	71.18%	230.0
252	THC	64.56%	349.0	AMZN	34.75%	418.0
252	GE	70.82%	302.0	WFC	29.47%	436.0
252	TDG	38.06%	509.0	TMUS	23.66%	538.0
252	TRGP	44.27%	436.0	GE	50.62%	228.0
252	VST	134.52%	139.0	ISRG	33.59%	330.0
252	PWR	41.78%	415.0	HSBC	27.65%	396.0
252	DHI	30.43%	535.0	SLV	24.79%	413.0
252	ORCL	41.84%	372.0	GILD	20.23%	468.0
252	MU	33.11%	462.0	CAH	37.52%	241.0
252	IRM	36.74%	386.0	ACGL	50.75%	169.0
252	CPRT	25.68%	549.0	GS	30.44%	269.0
252	JPM	33.95%	392.0	AVGO	78.7%	104.0
252	CCL	39.13%	319.0	CCL	41.36%	172.0
252	COST	24.59%	507.0	GME	41.78%	157.0
252	TEVA	34.29%	360.0	POST	15.28%	425.0
252	HLT	29.21%	407.0	CDNS	39.64%	161.0
252	QQQ	23.62%	484.0	TSLA	20.41%	292.0
252	GOOGL	26.68%	428.0	GWW	31.06%	191.0
252	LEN	20.87%	540.0	MSI	29.91%	194.0
252	AMD	29.9%	373.0	INTU	23.32%	243.0
252	X	28.03%	397.0	EXPE	17.26%	325.0
252	ORLY	27.1%	399.0	GLD	20.79%	266.0
252	CMG	22.32%	484.0	ORCL	45.86%	119.0
252	MSTR	119.63%	85.0	JPM	30.71%	174.0
252	MS	19.93%	501.0	TRGP	41.65%	127.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MSTR	0.8%	169.0	AAP	0.54%	142.0
1	LUMN	1.17%	89.0	CLF	0.82%	89.0
1	ORCL	0.47%	172.0	TSLA	0.3%	136.0
1	INTC	0.85%	88.0	GILD	0.33%	123.0
1	MU	0.46%	158.0	INTC	0.5%	80.0
1	AVGO	0.4%	154.0	JAZZ	0.25%	153.0
1	GE	0.25%	216.0	CVS	0.22%	172.0
1	ELAN	0.44%	124.0	AMZN	0.22%	158.0
1	NFLX	0.27%	189.0	NEM	0.23%	141.0
1	CSTM	0.29%	166.0	FITB	0.32%	100.0
1	GS	0.29%	166.0	CDNS	0.48%	59.0
1	JPM	0.26%	185.0	KALU	0.24%	118.0
1	GLD	0.26%	154.0	SBUX	0.17%	161.0
1	CAH	0.2%	201.0	LUMN	0.35%	77.0
1	PWR	0.28%	139.0	PWR	0.5%	53.0
1	GOOGL	0.21%	173.0	LNC	0.56%	47.0
1	B	0.3%	114.0	MS	1.41%	18.0
1	AZO	0.24%	138.0	CSCO	0.25%	99.0
1	LLY	0.46%	69.0	MU	0.71%	32.0
1	OXY	0.18%	163.0	BAC	0.45%	50.0
1	MNST	0.17%	166.0	WFC	0.27%	82.0
1	QQQ	0.17%	159.0	HLT	0.27%	80.0
1	LVS	0.24%	115.0	EXPE	0.12%	174.0
1	AMD	0.57%	45.0	LW	0.24%	84.0
1	AMC	0.14%	173.0	GOOGL	0.88%	22.0
1	INTU	0.12%	193.0	BA	0.3%	64.0
1	PHM	0.14%	173.0	AMD	0.16%	114.0
1	NVDA	0.21%	110.0	RIO	0.19%	97.0
1	EXPE	0.91%	25.0	AMGN	0.12%	145.0
1	DHI	0.14%	164.0	TFC	0.2%	84.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MU	4.33%	160.0	NEM	3.42%	141.0
10	WDC	5.5%	112.0	CVS	2.46%	168.0
10	GE	2.55%	216.0	AAP	2.86%	142.0
10	CSTM	2.86%	163.0	TSLA	2.8%	137.0
10	B	3.73%	112.0	AMD	2.57%	112.0
10	NFLX	2.01%	187.0	HSBC	1.46%	194.0
10	GLD	2.37%	156.0	JAZZ	1.68%	148.0
10	ORCL	1.94%	168.0	EXPE	1.32%	177.0
10	AVGO	1.97%	157.0	QCOM	2.01%	115.0
10	BA	2.91%	106.0	GSK	1.05%	207.0
10	INTC	3.61%	85.0	BUD	1.18%	177.0
10	WYNN	2.26%	135.0	AAPL	3.68%	55.0
10	META	1.6%	187.0	PWR	3.59%	54.0
10	JPM	1.53%	190.0	BAC	3.52%	51.0
10	MSTR	1.68%	172.0	NVS	1.05%	166.0
10	GS	1.62%	173.0	SLV	1.38%	125.0
10	CAH	1.31%	196.0	GT	6.47%	25.0
10	GME	2.61%	93.0	WFC	1.99%	80.0
10	GBTC	1.38%	174.0	GOOGL	7.55%	21.0
10	GOOGL	1.16%	173.0	ELAN	2.69%	58.0
10	ELAN	1.55%	126.0	GILD	1.29%	121.0
10	MNST	1.11%	167.0	IRM	4.15%	37.0
10	AZO	1.37%	135.0	CMA	1.29%	116.0
10	NEM	3.18%	55.0	FITB	1.6%	92.0
10	THC	0.95%	182.0	BA	2.34%	62.0
10	CCL	1.28%	132.0	AZN	3.04%	47.0
10	NVDA	1.42%	117.0	INTC	1.83%	78.0
10	MOS	0.86%	190.0	AMZN	0.89%	157.0
10	RIO	1.54%	105.0	KALU	1.21%	113.0
10	HCA	1.56%	92.0	WYNN	2.27%	59.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	MU	9.79%	148.0	NEM	7.48%	142.0
21	WDC	13.53%	105.0	CVS	5.75%	156.0
21	GE	5.78%	200.0	AMD	7.12%	110.0
21	B	10.25%	96.0	TSLA	5.22%	134.0
21	GLD	5.05%	153.0	HSBC	3.28%	178.0
21	NFLX	4.41%	175.0	JAZZ	3.86%	132.0
21	CSTM	4.9%	149.0	GSK	2.55%	193.0
21	ORCL	4.43%	156.0	AAP	3.61%	131.0
21	BA	6.64%	101.0	GILD	3.88%	110.0
21	INTC	8.84%	75.0	SLV	3.38%	123.0
21	META	3.75%	176.0	NVS	2.45%	157.0
21	AVGO	4.04%	146.0	BUD	2.11%	169.0
21	THC	3.2%	172.0	EXPE	2.14%	166.0
21	GS	3.05%	173.0	AAPL	6.44%	54.0
21	WYNN	3.99%	132.0	FITB	4.0%	85.0
21	CAH	2.75%	181.0	LVS	4.62%	72.0
21	AMAT	3.74%	130.0	ABBV	2.72%	115.0
21	JPM	2.56%	177.0	CSCO	3.05%	101.0
21	GBTC	2.64%	163.0	CMA	2.65%	115.0
21	AZN	3.72%	115.0	INTC	3.77%	76.0
21	MNST	2.85%	150.0	DHI	7.47%	38.0
21	ELAN	3.52%	118.0	B	4.55%	62.0
21	AZO	3.21%	128.0	IRM	7.79%	36.0
21	GME	4.22%	87.0	KALU	2.72%	100.0
21	SLV	6.89%	50.0	QCOM	2.59%	105.0
21	GOOGL	1.95%	160.0	GOOGL	16.96%	16.0
21	PWR	2.46%	126.0	AMGN	1.96%	135.0
21	NEM	6.97%	44.0	WFC	3.76%	70.0
21	VST	1.9%	157.0	PWR	4.93%	52.0
21	MOS	1.61%	179.0	LNC	6.33%	39.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	GE	18.1%	164.0	NEM	25.92%	117.0
63	WDC	35.53%	83.0	AAP	17.78%	112.0
63	ORCL	16.54%	142.0	WDC	26.25%	70.0
63	AVGO	17.32%	124.0	CVS	14.32%	125.0
63	MU	18.07%	117.0	HSBC	11.82%	145.0
63	B	31.72%	59.0	TSLA	12.49%	109.0
63	THC	12.2%	143.0	B	20.27%	66.0
63	GS	10.3%	165.0	SLV	10.95%	117.0
63	BA	14.98%	109.0	MU	39.84%	30.0
63	GLD	13.28%	122.0	NVS	8.25%	142.0
63	NFLX	10.51%	154.0	AMD	11.65%	97.0
63	GOOGL	10.94%	137.0	GILD	12.28%	84.0
63	NVDA	14.76%	100.0	GSK	6.06%	155.0
63	WYNN	14.53%	98.0	DHI	25.56%	36.0
63	ELAN	14.03%	100.0	JAZZ	9.16%	98.0
63	META	9.65%	141.0	INTC	11.15%	75.0
63	JPM	8.22%	152.0	PWR	15.76%	52.0
63	CAH	8.01%	155.0	FITB	11.07%	71.0
63	MNST	10.33%	119.0	CMA	6.83%	109.0
63	CLF	18.61%	64.0	ABBV	7.71%	95.0
63	INTC	24.1%	49.0	CCL	24.1%	30.0
63	X	16.1%	73.0	EXPE	5.15%	134.0
63	CSTM	9.86%	116.0	LVS	11.07%	62.0
63	AZO	9.26%	119.0	ELAN	17.0%	39.0
63	MOS	6.69%	152.0	AAPL	16.78%	37.0
63	VST	7.22%	139.0	BUD	4.14%	149.0
63	AMAT	9.41%	101.0	KALU	9.34%	66.0
63	LNC	7.46%	123.0	GNRC	9.91%	59.0
63	NEM	24.81%	36.0	CSCO	5.6%	99.0
63	PHM	6.87%	128.0	T	5.3%	104.0

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

Period examined: All model dates from 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	GE	43.55%	109.0	NEM	48.43%	69.0
126	WDC	87.52%	51.0	MU	117.12%	26.0
126	ORCL	44.79%	97.0	AMD	40.96%	67.0
126	AVGO	47.76%	90.0	AAP	35.65%	69.0
126	THC	35.11%	99.0	ELAN	61.13%	40.0
126	NVDA	39.11%	83.0	WDC	52.54%	45.0
126	NFLX	30.07%	95.0	HSBC	22.44%	96.0
126	MOS	30.4%	91.0	B	48.57%	43.0
126	VST	30.95%	86.0	SLV	24.73%	84.0
126	GS	25.05%	105.0	TSLA	25.22%	71.0
126	BA	31.79%	79.0	CVS	19.53%	90.0
126	CAH	24.12%	95.0	MSFT	20.98%	82.0
126	CSTM	31.2%	70.0	NVS	15.97%	106.0
126	MNST	19.4%	102.0	WYNN	35.88%	43.0
126	JPM	19.83%	99.0	PWR	41.01%	33.0
126	NEM	63.93%	30.0	CCL	46.96%	28.0
126	META	19.95%	91.0	EXPE	12.12%	101.0
126	MU	26.65%	68.0	CDNS	24.04%	50.0
126	GOOGL	21.64%	82.0	BUD	13.24%	88.0
126	B	49.16%	34.0	GSK	11.52%	100.0
126	GBTC	21.66%	77.0	GILD	16.51%	66.0
126	GLD	22.68%	69.0	CSCO	13.3%	81.0
126	ELAN	27.57%	52.0	HCA	21.75%	46.0
126	PWR	22.94%	59.0	CMA	14.85%	67.0
126	MS	12.44%	93.0	KALU	15.3%	46.0
126	CCL	14.92%	75.0	GNRC	15.77%	41.0
126	WYNN	23.27%	48.0	LVS	22.93%	28.0
126	INTU	12.74%	86.0	GLD	23.49%	27.0
126	QQQ	12.35%	87.0	INTU	24.84%	25.0
126	SPY	8.9%	117.0	INTC	11.03%	52.0

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 2025-08-04 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	INTC	1.8%	41.0	LUMN	2.81%	15.0
1	MU	1.54%	45.0	CLF	1.82%	23.0
1	LUMN	2.39%	28.0	TSLA	1.03%	32.0
1	B	0.77%	43.0	EXPE	0.59%	45.0
1	GOOGL	0.76%	43.0	AMD	1.22%	21.0
1	ELAN	0.98%	31.0	KALU	0.48%	53.0
1	VFC	0.62%	48.0	GSK	0.37%	60.0
1	AA	0.51%	58.0	LNC	0.79%	26.0
1	AVGO	0.68%	39.0	CVS	0.33%	51.0
1	WDC	0.67%	39.0	NEM	0.51%	29.0
1	LVS	0.67%	35.0	AMZN	0.52%	28.0
1	ZION	0.72%	32.0	JAZZ	0.24%	57.0
1	ORCL	0.59%	37.0	CDNS	0.83%	15.0
1	CSTM	0.37%	55.0	AAPL	0.7%	17.0
1	HCA	0.43%	38.0	BXP	0.24%	50.0
1	CMA	0.35%	45.0	PEP	0.21%	52.0
1	AAPL	0.46%	34.0	RIO	0.31%	34.0
1	IRM	0.41%	37.0	BHC	1.93%	5.0
1	GE	0.24%	60.0	MOS	1.19%	8.0
1	AMAT	0.31%	45.0	AZN	0.98%	9.0
1	THC	0.29%	44.0	HLT	0.3%	29.0
1	AMD	0.45%	28.0	SLV	0.65%	12.0
1	MS	0.23%	54.0	CZR	1.39%	5.0
1	BAC	0.29%	42.0	GOOGL	0.69%	10.0
1	GLD	0.34%	35.0	FITB	0.23%	30.0
1	BHC	0.26%	43.0	HSBC	0.12%	57.0
1	WYNN	0.27%	41.0	CNC	0.65%	10.0
1	ISRG	1.54%	7.0	NVDA	0.25%	25.0
1	BBY	0.2%	52.0	CYH	1.54%	4.0
1	MRK	0.78%	13.0	FCX	0.19%	32.0

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 2025-08-04 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MU	12.62%	40.0	AMD	13.5%	19.0
10	LUMN	20.16%	21.0	LUMN	15.0%	14.0
10	INTC	10.56%	38.0	JAZZ	3.68%	50.0
10	WDC	10.09%	30.0	NEM	6.29%	29.0
10	B	6.63%	41.0	CVS	4.18%	42.0
10	AA	4.46%	49.0	TSLA	5.72%	30.0
10	CYH	6.38%	31.0	GSK	3.09%	53.0
10	ELAN	6.71%	27.0	INTC	23.21%	7.0
10	GOOGL	5.09%	35.0	KALU	3.3%	48.0
10	VFC	4.38%	40.0	WDC	12.89%	11.0
10	CSTM	3.55%	47.0	CLF	6.68%	21.0
10	WYNN	4.21%	38.0	EXPE	2.77%	41.0
10	AVGO	4.34%	35.0	LLY	2.83%	40.0
10	GLD	4.39%	34.0	BXP	2.54%	43.0
10	BBY	2.88%	44.0	QCOM	2.79%	38.0
10	AMAT	3.2%	39.0	AAPL	5.73%	18.0
10	CLF	6.19%	20.0	LW	3.66%	28.0
10	MS	2.45%	50.0	RIO	2.85%	33.0
10	PWR	2.79%	43.0	HSBC	1.56%	50.0
10	THC	3.07%	39.0	ELAN	3.53%	20.0
10	GE	2.24%	51.0	SLV	7.06%	9.0
10	SLV	4.75%	24.0	PEP	1.29%	48.0
10	HCA	3.51%	32.0	ABBV	1.9%	32.0
10	CMA	2.43%	41.0	UNH	7.26%	8.0
10	LW	6.48%	12.0	GOOGL	6.26%	9.0
10	AAPL	2.96%	25.0	SNY	1.47%	36.0
10	QQQ	1.54%	47.0	VNO	4.06%	13.0
10	PCG	1.63%	43.0	GILD	1.27%	41.0
10	IRM	2.16%	29.0	BAC	4.85%	10.0
10	MNST	1.35%	46.0	TLT	0.94%	51.0

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 2025-08-04 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	MU	31.95%	33.0	AMD	41.07%	18.0
21	INTC	28.99%	28.0	LUMN	30.51%	14.0
21	WDC	28.15%	23.0	NEM	13.97%	27.0
21	LUMN	43.01%	14.0	TSLA	12.95%	25.0
21	B	15.76%	33.0	JAZZ	7.62%	38.0
21	AMAT	11.77%	33.0	GSK	6.6%	41.0
21	AA	9.84%	39.0	CVS	7.93%	33.0
21	CYH	15.49%	24.0	WDC	27.67%	9.0
21	GLD	10.11%	32.0	CLF	16.43%	15.0
21	SLV	14.59%	22.0	LLY	7.38%	30.0
21	CLF	14.27%	19.0	KALU	5.4%	37.0
21	PWR	6.78%	37.0	GOOGL	20.62%	9.0
21	ELAN	13.09%	19.0	ELAN	9.21%	19.0
21	GE	5.64%	39.0	INTC	24.74%	7.0
21	AVGO	9.48%	23.0	BXP	5.22%	33.0
21	CSTM	5.68%	38.0	AAPL	9.62%	17.0
21	VFC	6.65%	31.0	CNC	18.01%	9.0
21	CMA	6.59%	29.0	RIO	5.78%	25.0
21	MS	4.65%	41.0	GME	5.23%	27.0
21	THC	6.22%	30.0	ABBV	5.68%	24.0
21	GOOGL	7.64%	24.0	HSBC	3.52%	38.0
21	WYNN	4.52%	36.0	EXPE	3.73%	35.0
21	TSLA	19.31%	8.0	QCOM	4.21%	28.0
21	MNST	4.36%	34.0	LW	4.98%	21.0
21	BBY	3.94%	34.0	UNH	17.19%	6.0
21	HCA	5.37%	24.0	IRM	8.53%	12.0
21	QQQ	3.35%	35.0	VNO	7.53%	12.0
21	LW	10.41%	11.0	SLV	10.89%	8.0
21	PCG	3.24%	34.0	TLT	2.14%	40.0
21	AZN	4.58%	23.0	GILD	2.56%	32.0

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 2025-10-02 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	LUMN	3.49%	15.0	AMD	13.08%	2.0
1	LVS	2.04%	9.0	KALU	1.01%	16.0
1	CAH	0.93%	19.0	ISRG	1.01%	12.0
1	WDC	0.97%	17.0	EXPE	1.06%	10.0
1	MU	1.35%	12.0	FCX	0.92%	11.0
1	GOOGL	0.75%	18.0	GILD	0.57%	15.0
1	CYH	1.43%	8.0	CDNS	0.62%	13.0
1	HCA	0.71%	15.0	GSK	0.41%	19.0
1	CMA	0.63%	17.0	WFC	0.44%	15.0
1	AVGO	0.64%	16.0	PEP	0.41%	15.0
1	ZION	1.43%	7.0	RIO	0.64%	9.0
1	BHP	0.77%	13.0	BHC	1.13%	4.0
1	VFC	0.55%	17.0	AMZN	2.14%	2.0
1	BAC	0.53%	17.0	NVDA	0.31%	13.0
1	ISRG	2.24%	4.0	LNC	0.33%	12.0
1	ORCL	0.52%	17.0	AMGN	0.22%	16.0
1	AAPL	0.44%	20.0	SNY	0.58%	6.0
1	CCL	0.38%	19.0	CLF	0.38%	9.0
1	INTC	0.5%	14.0	TLT	0.2%	16.0
1	TSLA	1.32%	5.0	CSCO	1.05%	3.0
1	BBY	0.35%	18.0	NAVI	0.34%	8.0
1	AMD	0.51%	12.0	COST	0.15%	16.0
1	QCOM	2.8%	2.0	ON	0.78%	3.0
1	BMY	1.37%	4.0	PWR	1.1%	2.0
1	AA	0.28%	19.0	HLT	0.16%	13.0
1	IRM	0.29%	17.0	LLY	0.1%	18.0
1	AMZN	0.25%	16.0	FITB	0.13%	13.0
1	GT	0.87%	4.0	WYNN	0.14%	12.0
1	CSCO	0.43%	8.0	NWL	0.13%	9.0
1	ELAN	0.28%	12.0	EMB	0.08%	11.0

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 2025-10-02 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	LUMN	28.05%	8.0	KALU	9.79%	11.0
10	AMD	14.94%	8.0	ISRG	20.09%	5.0
10	CYH	16.86%	7.0	GNRC	7.06%	8.0
10	BBY	7.95%	10.0	WFC	6.13%	8.0
10	GOOGL	6.98%	11.0	QCOM	4.67%	10.0
10	MU	10.46%	7.0	PEP	3.96%	11.0
10	CAH	5.8%	11.0	RIO	4.67%	9.0
10	VFC	6.47%	9.0	AMD	41.54%	1.0
10	ELAN	6.15%	9.0	GILD	3.9%	9.0
10	CSTM	6.87%	8.0	CDNS	4.82%	6.0
10	AA	5.36%	10.0	GSK	2.36%	12.0
10	AVGO	4.43%	12.0	LVS	2.42%	8.0
10	WDC	6.52%	8.0	TLT	1.74%	11.0
10	HCA	5.38%	9.0	WYNN	2.29%	8.0
10	AAPL	4.37%	11.0	CVS	2.21%	8.0
10	INTC	4.49%	10.0	LW	2.31%	7.0
10	LVS	21.08%	2.0	TDG	2.56%	6.0
10	BAC	4.58%	8.0	BUD	4.11%	3.0
10	LEN	2.76%	12.0	SBUX	1.29%	9.0
10	ON	4.61%	7.0	CSTM	11.33%	1.0
10	MS	3.34%	9.0	ON	5.59%	2.0
10	THC	3.34%	9.0	EXPE	1.86%	6.0
10	QQQ	2.71%	11.0	CLF	1.59%	7.0
10	GE	2.42%	12.0	ADBE	1.51%	7.0
10	ISRG	12.66%	2.0	NVDA	1.08%	8.0
10	FSUGY	4.33%	5.0	EMB	1.14%	7.0
10	PWR	3.24%	6.0	LQD	0.65%	12.0
10	AMAT	3.11%	6.0	SLV	3.43%	2.0
10	INTU	1.7%	11.0	HLT	0.83%	8.0
10	KALU	16.51%	1.0	BAC	3.24%	2.0

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

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

Period examined: All model dates from 2022-01-31 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	NVDA	0.27%	499.0	MSTR	0.37%	108.0
1	VST	0.8%	131.0	FIS	0.26%	151.0
1	ON	0.52%	195.0	ON	0.34%	86.0
1	CYH	0.65%	148.0	INTC	1.11%	19.0
1	CCL	1.42%	64.0	BHC	1.1%	17.0
1	AMC	0.83%	91.0	JAZZ	0.2%	81.0
1	GBTC	0.87%	69.0	WDC	3.72%	4.0
1	TEVA	0.53%	100.0	CLF	1.24%	12.0
1	AVGO	0.52%	99.0	VNO	0.43%	33.0
1	AA	0.68%	74.0	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	LUMN	0.84%	14.0
1	AMAT	0.14%	311.0	VST	2.92%	4.0
1	BHC	0.4%	102.0	CZR	5.75%	2.0
1	CMG	0.45%	90.0	INTU	0.79%	14.0
1	ETRN	1.05%	32.0	CNC	0.24%	45.0
1	BBY	0.22%	141.0	LVS	0.95%	11.0
1	GOOGL	0.12%	248.0	IEP	0.61%	17.0
1	CDNS	0.65%	42.0	GILD	0.49%	20.0
1	CZR	0.18%	136.0	AAPL	1.36%	7.0
1	PWR	0.14%	164.0	CAH	0.49%	18.0
1	MOS	0.19%	121.0	BMY	0.16%	44.0
1	TXN	0.25%	67.0	CCL	1.69%	4.0
1	CAH	0.37%	43.0	NVS	0.1%	67.0
1	VNO	0.12%	123.0	AMD	0.18%	32.0
1	WRK	0.36%	41.0	META	0.06%	88.0
1	THC	0.08%	184.0	PRGO	0.27%	18.0
1	COST	0.34%	42.0	CHTR	0.05%	98.0
1	MSFT	0.22%	64.0	UNH	0.05%	97.0

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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	2.28%	502.0	MSTR	7.94%	106.0
10	VST	8.03%	131.0	INTC	15.38%	23.0
10	X	5.11%	150.0	NFLX	1.3%	224.0
10	AVGO	5.82%	99.0	AMD	5.86%	32.0
10	GBTC	8.09%	68.0	NWL	3.22%	51.0
10	CYH	2.97%	143.0	LUMN	9.75%	15.0
10	TEVA	4.47%	90.0	OXY	15.3%	9.0
10	ON	1.9%	197.0	SBUX	1.7%	73.0
10	CCL	5.42%	64.0	CHTR	1.21%	98.0
10	ETRN	10.76%	32.0	AMZN	2.91%	40.0
10	PWR	1.99%	164.0	ON	1.33%	87.0
10	AMC	3.61%	87.0	CAH	6.24%	18.0
10	ELAN	4.58%	63.0	FIS	0.66%	151.0
10	CMG	3.06%	94.0	ELAN	6.72%	11.0
10	AMAT	0.74%	314.0	NVS	1.1%	67.0
10	DHI	1.7%	124.0	CNC	2.01%	35.0
10	MU	1.26%	130.0	KALU	3.17%	21.0
10	ORCL	0.82%	178.0	INTU	4.55%	14.0
10	CDNS	3.52%	41.0	UNH	0.7%	88.0
10	MSFT	2.19%	64.0	META	0.65%	88.0
10	AA	1.85%	74.0	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	CAH	2.34%	43.0	GBTC	5.35%	7.0
10	THC	0.51%	183.0	ORLY	4.14%	7.0
10	GE	3.54%	26.0	BXP	1.14%	24.0
10	GOOGL	0.36%	247.0	SLV	2.74%	8.0

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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	5.74%	501.0	MSTR	19.65%	104.0
21	VST	14.9%	128.0	NFLX	3.34%	224.0
21	X	13.5%	140.0	AMD	14.42%	31.0
21	GBTC	15.57%	68.0	SBUX	5.63%	75.0
21	AVGO	10.67%	94.0	ELAN	39.49%	10.0
21	TEVA	11.05%	79.0	NWL	6.9%	51.0
21	ETRN	23.66%	32.0	ON	3.46%	86.0
21	CCL	10.0%	64.0	CAH	11.2%	18.0
21	ELAN	9.35%	63.0	LUMN	14.1%	14.0
21	PWR	3.51%	164.0	CHTR	1.85%	98.0
21	ON	2.74%	197.0	AMC	11.64%	15.0
21	CMG	4.99%	94.0	UNH	2.12%	82.0
21	ORCL	2.4%	174.0	CVS	8.11%	19.0
21	CYH	2.97%	135.0	OXY	16.38%	9.0
21	PHM	2.07%	186.0	META	1.67%	88.0
21	DHI	2.86%	122.0	TSLA	0.78%	161.0
21	LVS	10.56%	32.0	INTC	6.18%	20.0
21	AMC	3.97%	85.0	AMZN	3.16%	39.0
21	VNO	3.14%	107.0	INTU	8.68%	14.0
21	MSFT	5.22%	64.0	VICI	6.45%	17.0
21	BHC	2.46%	104.0	NVS	1.71%	62.0
21	THC	1.44%	177.0	CNC	3.57%	27.0
21	MS	1.87%	131.0	GBTC	10.58%	7.0
21	MU	1.93%	126.0	HD	2.81%	21.0
21	CDNS	5.84%	41.0	FIS	0.39%	151.0
21	GOOGL	0.95%	250.0	GILD	2.76%	20.0
21	LLY	8.77%	26.0	ORLY	7.81%	7.0
21	AAP	3.88%	49.0	KALU	2.45%	21.0
21	AMAT	0.62%	306.0	POST	6.27%	7.0
21	FCX	3.89%	47.0	HON	1.71%	23.0

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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	16.54%	498.0	MSTR	50.14%	104.0
63	VST	37.62%	110.0	NFLX	11.51%	224.0
63	GBTC	31.54%	66.0	AMD	46.41%	31.0
63	VNO	19.24%	100.0	META	14.2%	88.0
63	AVGO	19.32%	89.0	SBUX	11.73%	72.0
63	X	16.55%	102.0	TSLA	4.47%	161.0
63	PHM	9.34%	179.0	AMZN	16.27%	39.0
63	ON	8.09%	197.0	ELAN	58.7%	10.0
63	ORCL	10.49%	151.0	ON	6.63%	86.0
63	AMAT	4.86%	306.0	VNO	16.49%	33.0
63	ETRN	43.0%	32.0	CAH	20.18%	18.0
63	LVS	35.99%	32.0	CVS	15.44%	18.0
63	QQQ	5.78%	191.0	OXY	38.34%	7.0
63	AMD	4.44%	231.0	GBTC	36.32%	7.0
63	CMG	10.71%	91.0	INTU	16.75%	14.0
63	THC	5.8%	164.0	TLT	2.86%	70.0
63	PWR	5.04%	160.0	INTC	7.11%	20.0
63	CSTM	10.64%	74.0	SLV	15.89%	8.0
63	TEVA	15.91%	43.0	ORLY	15.84%	7.0
63	MU	5.41%	126.0	VZ	9.81%	11.0
63	MS	5.13%	130.0	UNH	2.18%	49.0
63	MSFT	10.03%	63.0	HD	5.82%	18.0
63	AAP	12.16%	49.0	ISRG	4.19%	25.0
63	GOOGL	2.31%	242.0	GSK	2.37%	42.0
63	CCL	8.3%	65.0	NEM	7.78%	11.0
63	DHI	4.08%	124.0	GILD	4.17%	20.0
63	LLY	16.96%	26.0	XOM	12.18%	6.0
63	ELAN	6.89%	62.0	WFC	8.41%	8.0
63	CDNS	11.02%	38.0	AAPL	8.06%	7.0
63	FCX	8.63%	48.0	HCA	4.76%	8.0

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

Period examined: All model dates from 2022-01-31 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	40.82%	479.0	MSTR	70.55%	104.0
126	VST	62.49%	100.0	NFLX	28.71%	224.0
126	AMAT	16.7%	299.0	TSLA	18.23%	155.0
126	PHM	21.23%	180.0	META	28.2%	88.0
126	GBTC	52.23%	64.0	AMD	100.84%	17.0
126	ORCL	23.95%	139.0	VNO	43.54%	30.0
126	VNO	33.13%	100.0	SBUX	16.93%	71.0
126	AMD	12.99%	224.0	ELAN	109.96%	10.0
126	ON	14.22%	200.0	GBTC	116.87%	7.0
126	QQQ	13.91%	192.0	CAH	34.89%	18.0
126	PWR	15.4%	159.0	GSK	13.76%	42.0
126	AVGO	34.98%	66.0	ON	15.57%	35.0
126	THC	13.22%	149.0	T	5.33%	95.0
126	CMG	20.15%	90.0	AAP	16.26%	29.0
126	MS	12.75%	131.0	GME	57.13%	8.0
126	ETRN	50.34%	32.0	AMZN	11.48%	37.0
126	X	17.23%	89.0	ISRG	16.79%	25.0
126	LVS	47.28%	32.0	INTC	20.52%	20.0
126	CSTM	24.3%	56.0	GILD	20.13%	20.0
126	DHI	9.2%	125.0	SLV	49.92%	7.0
126	TDG	19.48%	57.0	INTU	19.73%	14.0
126	TEVA	29.03%	37.0	TLT	3.63%	68.0
126	MSFT	15.67%	64.0	OXY	21.17%	9.0
126	MU	7.35%	116.0	CHTR	1.99%	94.0
126	COST	16.68%	41.0	EXPE	8.77%	19.0
126	INTU	19.67%	32.0	WFC	20.62%	8.0
126	AZO	14.1%	44.0	VZ	14.95%	11.0
126	CDNS	21.15%	28.0	HD	8.54%	18.0
126	LLY	21.86%	26.0	HCA	18.05%	8.0
126	FCX	12.06%	47.0	AAPL	24.0%	6.0

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

Period examined: All model dates from 2022-01-31 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	136.41%	439.0	MSTR	281.12%	100.0
252	GBTC	270.15%	47.0	NFLX	68.03%	224.0
252	VST	118.96%	67.0	META	85.26%	88.0
252	PHM	65.1%	118.0	TSLA	40.9%	148.0
252	AMAT	33.58%	227.0	T	17.86%	95.0
252	AMD	29.68%	226.0	GBTC	240.95%	7.0
252	PWR	40.37%	154.0	AMZN	36.18%	34.0
252	VNO	64.56%	96.0	SBUX	17.37%	60.0
252	THC	41.7%	127.0	CAH	57.35%	18.0
252	ORCL	43.73%	116.0	ISRG	40.24%	24.0
252	QQQ	26.32%	164.0	VNO	22.41%	32.0
252	ON	20.14%	199.0	FIS	4.74%	150.0
252	GOOGL	15.38%	209.0	INTU	49.52%	14.0
252	MSFT	45.26%	63.0	GILD	27.54%	20.0
252	X	31.72%	86.0	GME	65.78%	8.0
252	CMG	30.34%	76.0	GSK	11.88%	40.0
252	INTC	36.93%	59.0	BMY	9.66%	39.0
252	MS	17.55%	117.0	GE	73.14%	5.0
252	DHI	17.38%	115.0	PCG	22.4%	13.0
252	ETRN	57.0%	32.0	WFC	31.51%	8.0
252	GE	66.27%	25.0	EXPE	16.46%	15.0
252	TDG	39.07%	42.0	VZ	21.84%	11.0
252	CAH	43.87%	31.0	HD	13.18%	17.0
252	COST	33.13%	40.0	CHTR	2.28%	94.0
252	AVGO	32.31%	35.0	VST	50.5%	4.0
252	TEVA	29.29%	34.0	NVS	6.08%	30.0
252	CCL	23.68%	38.0	AAPL	28.77%	6.0
252	MU	8.54%	100.0	ORLY	34.43%	5.0
252	AZO	17.84%	44.0	LW	40.85%	4.0
252	HLT	31.12%	25.0	NEM	23.39%	6.0

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

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

Period examined: All model dates from 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CYH	1.1%	62.0	ON	0.34%	86.0
1	AVGO	0.66%	66.0	BHC	6.26%	3.0
1	CCL	1.61%	26.0	CNC	0.31%	43.0
1	VST	0.58%	67.0	LUMN	1.16%	9.0
1	BBY	1.04%	33.0	CLF	0.98%	10.0
1	X	0.46%	72.0	INTC	0.53%	16.0
1	TEVA	0.48%	65.0	WDC	7.11%	1.0
1	FSUGY	0.66%	33.0	SNY	0.27%	24.0
1	THC	0.36%	60.0	AMD	0.18%	32.0
1	NVDA	0.32%	63.0	HSBC	2.38%	2.0
1	NWL	1.34%	15.0	GSK	2.04%	2.0
1	CDNS	0.7%	25.0	TLT	0.64%	6.0
1	CZR	1.28%	11.0	PRGO	0.27%	13.0
1	GBTC	0.62%	22.0	IRM	1.74%	2.0
1	NAVI	11.52%	1.0	ZTS	0.49%	6.0
1	CAH	0.77%	13.0	SBUX	0.3%	9.0
1	GS	0.16%	59.0	GNRC	1.36%	2.0
1	MOS	0.77%	12.0	NVS	0.06%	39.0
1	TRGP	0.18%	49.0	VCSH	0.06%	32.0
1	AA	0.98%	9.0	LW	0.5%	3.0
1	META	0.43%	20.0	PEP	0.47%	3.0
1	MS	0.37%	22.0	TDG	1.32%	1.0
1	MU	0.25%	32.0	QCOM	0.23%	5.0
1	VFC	0.41%	18.0	UNH	0.02%	64.0
1	PCG	1.27%	4.0	AAPL	0.9%	1.0
1	ACGL	0.18%	27.0	EXPE	0.2%	4.0
1	GOOGL	0.11%	36.0	AMAT	0.78%	1.0
1	NFLX	0.81%	4.0	CSCO	0.12%	5.0
1	BA	0.63%	4.0	BMY	0.09%	4.0
1	TMUS	1.12%	2.0	ISRG	0.34%	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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	AVGO	8.91%	66.0	INTC	16.34%	20.0
10	VST	6.91%	64.0	AMD	5.86%	32.0
10	X	5.34%	63.0	ON	1.33%	87.0
10	CCL	11.26%	26.0	NWL	3.94%	25.0
10	MU	6.64%	28.0	UNH	1.72%	55.0
10	CYH	3.04%	56.0	LUMN	7.83%	10.0
10	GBTC	7.98%	21.0	ELAN	9.47%	8.0
10	BBY	4.6%	33.0	CNC	2.3%	33.0
10	FSUGY	4.72%	30.0	SBUX	5.03%	13.0
10	CDNS	5.25%	24.0	KALU	25.36%	2.0
10	ORCL	1.83%	64.0	HON	1.46%	20.0
10	THC	1.89%	57.0	BHC	14.47%	2.0
10	TEVA	1.87%	55.0	CLF	3.88%	7.0
10	NVDA	1.47%	63.0	NVS	0.69%	37.0
10	ELAN	4.03%	18.0	SLV	2.74%	8.0
10	GS	1.27%	50.0	GNRC	9.86%	2.0
10	NWL	3.92%	15.0	IRM	19.07%	1.0
10	INTC	9.38%	6.0	AMGN	2.31%	8.0
10	AMC	1.27%	42.0	AMAT	15.7%	1.0
10	AA	5.45%	9.0	CVS	1.15%	11.0
10	CAH	3.4%	12.0	BMY	2.44%	4.0
10	WYNN	12.37%	3.0	BXP	0.72%	13.0
10	NFLX	9.02%	4.0	TLT	1.54%	6.0
10	VFC	1.58%	19.0	AMZN	1.71%	5.0
10	CZR	4.16%	7.0	BALL	8.23%	1.0
10	JPM	1.19%	17.0	QCOM	2.01%	4.0
10	AMD	2.03%	9.0	ZTS	1.6%	5.0
10	TRGP	0.38%	47.0	CSCO	1.57%	5.0
10	PWR	1.72%	10.0	VCSH	0.25%	31.0
10	MS	0.89%	17.0	GWW	1.01%	7.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	AVGO	17.0%	61.0	AMD	14.42%	31.0
21	VST	11.04%	61.0	ELAN	50.25%	7.0
21	X	11.14%	53.0	ON	3.46%	86.0
21	CCL	19.13%	26.0	UNH	5.05%	49.0
21	CYH	8.19%	48.0	SBUX	12.88%	15.0
21	NVDA	6.24%	62.0	LUMN	16.91%	9.0
21	ORCL	6.26%	60.0	CVS	12.14%	12.0
21	FSUGY	12.37%	24.0	CNC	5.31%	25.0
21	GBTC	13.93%	21.0	INTC	6.29%	17.0
21	BBY	7.56%	34.0	NWL	4.01%	25.0
21	TEVA	5.76%	44.0	NVS	2.93%	32.0
21	CDNS	10.35%	24.0	AAP	2.48%	37.0
21	MU	8.85%	24.0	KALU	34.18%	2.0
21	THC	3.61%	51.0	HON	2.73%	20.0
21	INTC	39.88%	4.0	CLF	8.67%	6.0
21	ELAN	7.34%	18.0	SLV	3.43%	8.0
21	GOOGL	2.77%	38.0	IRM	23.2%	1.0
21	GS	2.67%	38.0	ADBE	0.59%	37.0
21	JPM	5.23%	14.0	AMZN	4.46%	4.0
21	NFLX	17.52%	4.0	BMY	4.02%	4.0
21	VFC	3.46%	18.0	SNY	0.88%	18.0
21	INTU	3.57%	16.0	TLT	2.41%	6.0
21	AA	7.57%	7.0	FSUGY	4.54%	3.0
21	NWL	3.39%	15.0	QCOM	3.2%	4.0
21	CAH	4.44%	11.0	BALL	11.68%	1.0
21	PWR	4.77%	10.0	VCSH	0.35%	31.0
21	WYNN	14.64%	3.0	GWW	2.69%	4.0
21	MS	3.06%	14.0	BHC	4.27%	2.0
21	BA	10.42%	4.0	AAPL	8.51%	1.0
21	GLD	5.1%	8.0	GSK	4.16%	2.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	AVGO	30.67%	56.0	AMD	46.41%	31.0
63	VST	32.7%	43.0	ON	6.63%	86.0
63	ORCL	27.62%	37.0	ELAN	73.29%	7.0
63	CCL	36.69%	27.0	UNH	21.1%	16.0
63	CSTM	12.01%	61.0	CVS	26.4%	11.0
63	NVDA	10.95%	63.0	AAP	5.52%	31.0
63	ELAN	35.02%	17.0	KALU	67.32%	2.0
63	GBTC	29.59%	19.0	NVS	6.8%	19.0
63	FSUGY	23.72%	19.0	SLV	15.89%	8.0
63	GOOGL	11.21%	33.0	INTC	5.18%	17.0
63	CDNS	17.27%	21.0	BHC	41.5%	2.0
63	X	23.65%	15.0	BXP	4.0%	14.0
63	THC	7.5%	43.0	AMZN	11.32%	4.0
63	BBY	12.9%	25.0	NEM	14.85%	3.0
63	META	13.84%	18.0	CNC	8.67%	5.0
63	VFC	12.18%	16.0	AMAT	26.64%	1.0
63	INTU	19.07%	10.0	VCSH	1.05%	24.0
63	CYH	4.1%	45.0	BALL	24.91%	1.0
63	NFLX	28.05%	4.0	CSCO	4.67%	5.0
63	WYNN	27.07%	3.0	IRM	21.68%	1.0
63	BA	16.65%	4.0	CDNS	20.31%	1.0
63	AMD	21.32%	3.0	AAPL	18.74%	1.0
63	TEVA	7.64%	8.0	TLT	3.61%	5.0
63	AA	7.53%	7.0	BMY	3.06%	4.0
63	TDG	3.04%	17.0	T	1.89%	1.0
63	TFC	17.0%	3.0	GSK	-0.49%	2.0
63	NAVI	44.89%	1.0	FRA	-0.55%	6.0
63	CZR	10.45%	4.0	RIO	-3.87%	1.0
63	JPM	13.32%	3.0	VNO	-4.33%	1.0
63	GS	7.8%	5.0	HD	-5.99%	1.0

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

Period examined: All model dates from 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AVGO	67.27%	32.0	AMD	100.84%	17.0
126	ORCL	71.3%	27.0	ELAN	139.92%	7.0
126	VST	50.24%	32.0	AAP	31.32%	21.0
126	CSTM	34.74%	43.0	ON	15.57%	35.0
126	NVDA	26.77%	38.0	INTC	22.75%	17.0
126	PHM	10.79%	60.0	SLV	49.92%	7.0
126	GOOGL	21.81%	24.0	CVS	19.18%	7.0
126	GBTC	28.42%	17.0	KALU	45.53%	2.0
126	THC	22.13%	21.0	BHC	36.07%	2.0
126	AMAT	6.51%	70.0	CSCO	12.04%	5.0
126	CDNS	29.99%	11.0	NEM	27.99%	2.0
126	MOS	27.97%	10.0	AMAT	52.22%	1.0
126	QQQ	10.75%	25.0	AMZN	21.85%	2.0
126	MU	17.77%	15.0	CDNS	42.76%	1.0
126	TDG	16.12%	15.0	GSK	15.3%	2.0
126	BBY	24.98%	9.0	IRM	29.68%	1.0
126	MSTR	8.52%	20.0	NVS	13.77%	2.0
126	META	15.66%	10.0	WDC	15.79%	1.0
126	CCL	50.45%	3.0	VCSH	2.07%	6.0
126	PWR	24.63%	6.0	GT	9.27%	1.0
126	HLT	9.2%	13.0	TSLA	0.66%	7.0
126	BA	29.22%	4.0	FRA	1.1%	3.0
126	NFLX	21.44%	4.0	BALL	2.34%	1.0
126	MS	6.6%	13.0	ISRG	1.19%	1.0
126	TFC	20.82%	3.0	NAVI	-0.04%	15.0
126	INTU	11.59%	5.0	TLT	-0.32%	3.0
126	LW	9.63%	4.0	T	-1.4%	1.0
126	AMD	32.56%	1.0	RIO	-2.07%	1.0
126	GLD	24.96%	1.0	PRGO	-2.64%	1.0
126	X	10.88%	2.0	EXPE	-0.85%	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 2025-08-04 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CYH	1.83%	18.0	UNH	0.45%	48.0
1	TEVA	0.57%	57.0	CNC	0.52%	38.0
1	THC	0.66%	20.0	CLF	2.07%	4.0
1	BBY	1.37%	9.0	LUMN	1.12%	7.0
1	FSUGY	0.82%	14.0	HSBC	2.38%	2.0
1	NWL	2.55%	4.0	SNY	0.38%	10.0
1	CAH	0.81%	12.0	ZTS	0.49%	6.0
1	MU	0.73%	13.0	GNRC	1.36%	2.0
1	VST	0.38%	24.0	JAZZ	1.32%	2.0
1	TRGP	0.51%	18.0	NAVI	0.5%	3.0
1	GS	0.16%	54.0	PEP	0.47%	3.0
1	AMAT	0.76%	10.0	TDG	1.32%	1.0
1	PCG	2.33%	3.0	QCOM	0.23%	5.0
1	CZR	1.09%	6.0	CVS	0.97%	1.0
1	MS	0.51%	9.0	PRGO	0.08%	9.0
1	ELAN	1.81%	2.0	VCSH	0.04%	8.0
1	AA	0.96%	3.0	TLT	0.11%	1.0
1	CSTM	1.41%	2.0	T	-0.45%	1.0
1	WDC	1.64%	1.0	CMG	-0.06%	8.0
1	CHTR	1.4%	1.0	GWW	-0.1%	7.0
1	CMG	0.57%	2.0	AZO	-0.74%	1.0
1	GBTC	0.47%	2.0	FRA	-0.3%	3.0
1	B	0.64%	1.0	AAP	-0.19%	5.0
1	MSFT	0.61%	1.0	SBUX	-1.11%	1.0
1	TMUS	0.6%	1.0	ON	-1.52%	1.0
1	AMD	-0.01%	8.0	NVS	-0.11%	21.0
1	PWR	-0.02%	4.0	AMGN	-0.61%	4.0
1	HCA	-0.07%	3.0	HD	-0.29%	10.0
1	GLD	-0.1%	4.0	MSTR	-0.84%	4.0
1	QQQ	-0.42%	1.0	HON	-1.04%	4.0

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

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

Period examined: All model dates from 2025-08-04 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CYH	16.91%	10.0	UNH	5.67%	39.0
10	MU	14.43%	9.0	CNC	4.78%	28.0
10	TEVA	2.56%	47.0	LUMN	11.29%	8.0
10	THC	7.38%	16.0	NAVI	7.01%	3.0
10	ORCL	4.16%	28.0	GNRC	9.86%	2.0
10	VST	3.99%	22.0	NVS	0.56%	20.0
10	NWL	15.94%	4.0	CVS	9.76%	1.0
10	GS	1.36%	45.0	JAZZ	4.46%	2.0
10	VFC	15.05%	4.0	QCOM	2.01%	4.0
10	INTC	9.38%	6.0	ZTS	1.6%	5.0
10	BBY	6.04%	9.0	GWW	1.01%	7.0
10	AVGO	4.93%	10.0	AMGN	2.94%	2.0
10	FSUGY	4.18%	11.0	ON	5.34%	1.0
10	AMAT	5.54%	7.0	TDG	4.54%	1.0
10	CAH	2.95%	11.0	SNY	0.3%	8.0
10	ELAN	14.0%	2.0	SBUX	2.24%	1.0
10	AA	9.02%	3.0	VCSH	0.17%	7.0
10	AMD	3.17%	6.0	FRA	0.38%	3.0
10	JPM	1.09%	14.0	TLT	-0.27%	1.0
10	GLD	3.53%	4.0	CLF	-0.97%	2.0
10	WDC	7.03%	2.0	HON	-0.82%	3.0
10	MS	2.9%	4.0	PEP	-3.35%	1.0
10	SPY	2.12%	4.0	PRGO	-0.5%	8.0
10	PCG	2.78%	3.0	AZO	-5.02%	1.0
10	GE	5.96%	1.0	HSBC	-5.83%	1.0
10	PWR	1.06%	4.0	HD	-1.41%	7.0
10	CZR	1.07%	2.0	T	-10.55%	1.0
10	KEY	0.93%	2.0	MSTR	-8.76%	2.0
10	GBTC	0.67%	2.0	AAP	-4.52%	5.0
10	CSTM	0.27%	1.0	ADBE	-2.83%	10.0

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 2025-08-04 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	ORCL	17.35%	23.0	UNH	10.02%	33.0
21	TEVA	5.87%	36.0	CNC	10.89%	20.0
21	INTC	39.88%	4.0	LUMN	24.48%	7.0
21	THC	11.8%	13.0	NVS	3.47%	15.0
21	AVGO	12.69%	10.0	CVS	14.01%	1.0
21	MU	26.09%	4.0	NAVI	4.29%	3.0
21	BBY	10.98%	9.0	QCOM	3.2%	4.0
21	CYH	13.53%	7.0	GWW	2.69%	4.0
21	NWL	22.92%	4.0	JAZZ	2.85%	2.0
21	GS	2.67%	33.0	ZTS	2.53%	2.0
21	VST	3.94%	19.0	AMGN	2.24%	2.0
21	VFC	18.8%	3.0	TLT	2.22%	1.0
21	JPM	4.63%	11.0	VCSH	0.3%	7.0
21	FSUGY	8.22%	5.0	FRA	0.05%	3.0
21	WDC	37.34%	1.0	ON	-0.38%	1.0
21	ELAN	18.06%	2.0	HSBC	-0.69%	1.0
21	CAH	3.41%	10.0	SNY	-0.94%	4.0
21	GLD	7.37%	4.0	SBUX	-4.5%	1.0
21	PWR	5.76%	4.0	AZO	-6.41%	1.0
21	AMAT	10.11%	2.0	HON	-3.3%	3.0
21	GOOGL	3.54%	4.0	T	-9.92%	1.0
21	CSTM	12.97%	1.0	HD	-5.85%	3.0
21	AA	10.9%	1.0	ADBE	-1.98%	9.0
21	SPY	2.27%	3.0	BA	-3.44%	11.0
21	MS	6.24%	1.0	PRGO	-5.51%	7.0
21	GE	5.62%	1.0	AAP	-11.41%	5.0

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 2025-10-02 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CYH	1.61%	11.0	CLF	2.07%	4.0
1	FSUGY	1.0%	10.0	HSBC	4.23%	1.0
1	AMD	1.71%	5.0	GNRC	1.36%	2.0
1	CZR	1.09%	6.0	NVS	0.27%	6.0
1	AMAT	0.73%	8.0	PEP	0.47%	3.0
1	TRGP	1.09%	5.0	TDG	1.32%	1.0
1	MU	0.52%	9.0	PRGO	0.34%	2.0
1	MS	0.53%	8.0	ADBE	0.13%	1.0
1	PCG	1.85%	2.0	UNH	-0.01%	15.0
1	VST	0.66%	4.0	CMG	-0.06%	8.0
1	TEVA	0.11%	21.0	ZTS	-0.26%	4.0
1	CAH	1.07%	2.0	GWW	-0.27%	4.0
1	AA	1.07%	2.0	QCOM	-1.3%	1.0
1	GS	0.07%	21.0	HD	-0.28%	7.0
1	THC	0.22%	7.0	HON	-2.05%	1.0
1	CHTR	1.4%	1.0	BA	-0.3%	8.0
1	CSTM	0.36%	1.0	AMGN	-1.22%	2.0
1	SPY	-0.12%	1.0	SNY	-0.54%	6.0
1	HCA	-0.07%	3.0	MSTR	-0.84%	4.0
1	GOOGL	-0.12%	2.0	CNC	-0.19%	18.0

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 2025-10-02 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CYH	41.07%	3.0	GNRC	9.86%	2.0
10	MU	12.61%	5.0	SNY	2.45%	4.0
10	FSUGY	6.25%	7.0	ZTS	2.31%	3.0
10	AMD	11.07%	3.0	TDG	4.54%	1.0
10	AMAT	5.26%	5.0	HD	0.86%	4.0
10	AA	11.32%	2.0	ADBE	2.65%	1.0
10	INTC	8.53%	2.0	GWW	0.56%	4.0
10	THC	5.6%	3.0	BA	0.14%	6.0
10	MS	3.49%	3.0	CLF	-0.97%	2.0
10	PCG	3.44%	2.0	PEP	-3.35%	1.0
10	CAH	5.58%	1.0	UNH	-0.7%	7.0
10	SPY	3.35%	1.0	NVS	-1.39%	4.0
10	GOOGL	2.35%	1.0	MSTR	-8.76%	2.0
10	CZR	1.07%	2.0	CNC	-4.81%	9.0
10	KEY	0.93%	2.0	CMG	-12.7%	4.0

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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	ON	1.74%	40.0	AMC	20.98%	1.0
1	CZR	0.59%	70.0	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%	92.0	LUMN	3.41%	3.0
1	GS	0.72%	25.0	AAP	4.92%	2.0
1	AMC	1.34%	13.0	NWL	0.62%	14.0
1	AA	1.35%	12.0	AMD	2.82%	3.0
1	VNO	0.57%	25.0	VNO	1.01%	7.0
1	PHM	0.55%	24.0	BHP	1.72%	4.0
1	PWR	0.24%	47.0	VFC	0.31%	20.0
1	CCL	0.64%	17.0	CNC	0.25%	17.0
1	ELAN	0.84%	13.0	ON	0.16%	26.0
1	USB	1.46%	5.0	KALU	2.03%	2.0
1	AVGO	0.41%	17.0	SBUX	0.43%	9.0
1	BBY	0.23%	26.0	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	GOOGL	0.13%	34.0	CLF	2.16%	1.0
1	KEY	1.21%	3.0	PCG	0.71%	3.0
1	DHI	0.68%	5.0	GILD	2.12%	1.0
1	MSFT	0.32%	9.0	VICI	0.49%	4.0
1	PCG	2.69%	1.0	BA	0.47%	4.0
1	CMG	0.61%	4.0	NVS	0.85%	2.0
1	MOS	0.08%	29.0	EXPE	0.49%	3.0
1	CDNS	2.15%	1.0	GE	1.34%	1.0
1	ACGL	0.55%	3.0	BXP	1.24%	1.0
1	COST	0.26%	6.0	INTC	0.27%	4.0
1	MNST	1.4%	1.0	SLV	0.78%	1.0
1	GNRC	1.37%	1.0	GSK	0.53%	1.0

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

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

Period examined: All model dates from 2022-01-31 through 2025-10-30

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	TEVA	5.42%	31.0	ON	3.15%	26.0
10	ELAN	12.22%	13.0	NWL	4.82%	14.0
10	VST	6.81%	22.0	AMZN	15.38%	4.0
10	AVGO	8.6%	17.0	LUMN	14.67%	4.0
10	ORCL	5.97%	23.0	UNH	1.91%	30.0
10	CZR	1.92%	69.0	ELAN	14.1%	3.0
10	GME	4.01%	32.0	TSLA	0.63%	53.0
10	CCL	6.35%	17.0	VICI	6.02%	4.0
10	PWR	2.05%	47.0	AMD	11.96%	2.0
10	AMD	1.26%	63.0	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	LVS	6.84%	6.0	AAP	4.93%	2.0
10	VNO	1.63%	25.0	TLT	2.34%	4.0
10	DHI	7.43%	5.0	SLV	8.91%	1.0
10	GS	1.91%	19.0	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	AA	1.67%	12.0	BXP	4.44%	1.0
10	MS	0.9%	21.0	ADBE	4.33%	1.0
10	WYNN	3.72%	5.0	GILD	2.92%	1.0
10	ACGL	5.77%	3.0	ISRG	2.45%	1.0
10	AMC	1.31%	13.0	GSK	2.17%	1.0
10	CDNS	14.02%	1.0	BHC	1.31%	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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	4.64%	255.0	ON	11.13%	26.0
21	X	17.4%	39.0	NFLX	3.11%	86.0
21	GBTC	19.11%	28.0	MSTR	9.95%	25.0
21	VST	15.83%	22.0	TSLA	4.24%	53.0
21	TEVA	14.48%	22.0	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	LUMN	30.52%	3.0
21	AAP	8.45%	20.0	UNH	3.19%	28.0
21	ORCL	7.06%	23.0	AMD	27.55%	2.0
21	AMC	12.45%	13.0	AMC	45.41%	1.0
21	CZR	2.12%	68.0	VICI	10.96%	4.0
21	CCL	7.82%	17.0	INTC	6.62%	4.0
21	LVS	20.38%	6.0	INTU	7.84%	3.0
21	VNO	4.28%	24.0	THC	21.18%	1.0
21	ETRN	13.17%	7.0	TLT	4.24%	4.0
21	BHC	3.85%	20.0	T	0.5%	21.0
21	MS	4.05%	19.0	GILD	6.64%	1.0
21	PHM	2.94%	25.0	AMZN	1.56%	4.0
21	DHI	12.82%	5.0	SLV	6.2%	1.0
21	AVGO	4.22%	14.0	PCG	1.8%	3.0
21	QCOM	1.93%	30.0	GE	5.02%	1.0
21	LLY	13.78%	4.0	ADBE	4.27%	1.0
21	MSFT	4.88%	9.0	HON	4.09%	1.0
21	QQQ	0.59%	61.0	BIIB	0.1%	32.0
21	VFC	11.8%	3.0	NVS	1.41%	2.0
21	COST	5.43%	6.0	BXP	2.72%	1.0
21	CSCO	3.59%	8.0	BALL	1.11%	2.0
21	WYNN	4.92%	5.0	GNRC	-0.13%	7.0

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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	13.48%	255.0	NFLX	11.99%	86.0
63	GBTC	33.46%	28.0	TSLA	16.67%	53.0
63	VNO	37.48%	24.0	ON	13.97%	27.0
63	VST	39.02%	21.0	ELAN	77.84%	3.0
63	ON	16.25%	40.0	SBUX	23.92%	9.0
63	QQQ	9.26%	61.0	UNH	17.98%	8.0
63	AAP	22.94%	20.0	AMZN	27.43%	4.0
63	LVS	54.84%	6.0	VNO	15.58%	7.0
63	AMD	4.05%	62.0	MSTR	4.36%	25.0
63	CSTM	13.06%	17.0	AMD	52.07%	2.0
63	X	11.09%	20.0	T	3.74%	21.0
63	PWR	4.4%	47.0	CHTR	3.14%	15.0
63	MS	10.61%	19.0	INTU	13.41%	3.0
63	ORCL	11.54%	16.0	INTC	9.5%	4.0
63	PHM	7.42%	24.0	TLT	9.17%	4.0
63	GOOGL	4.75%	34.0	META	1.52%	23.0
63	ETRN	21.77%	7.0	SLV	24.84%	1.0
63	LUMN	29.01%	5.0	BALL	9.94%	2.0
63	TEVA	11.77%	9.0	PCG	6.57%	3.0
63	AVGO	6.31%	14.0	CNC	16.11%	1.0
63	MSFT	9.54%	9.0	NVS	6.82%	2.0
63	LLY	20.93%	4.0	AAP	5.92%	2.0
63	AZO	9.09%	7.0	BXP	11.22%	1.0
63	FCX	19.97%	3.0	GSK	8.44%	1.0
63	CSCO	7.12%	8.0	ISRG	6.51%	1.0
63	DHI	10.83%	5.0	AMC	3.69%	1.0
63	CMG	13.45%	4.0	GE	1.67%	1.0
63	ACGL	17.54%	3.0	GILD	0.72%	1.0
63	GME	1.22%	32.0	OXY	0.32%	1.0
63	COST	5.94%	6.0	THC	-0.73%	1.0

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

Period examined: All model dates from 2022-01-31 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	29.49%	244.0	NFLX	34.21%	86.0
126	GBTC	57.64%	28.0	TSLA	26.15%	53.0
126	AMD	21.11%	61.0	MSTR	23.65%	25.0
126	VST	66.33%	19.0	ELAN	144.91%	3.0
126	VNO	46.47%	24.0	VNO	56.34%	7.0
126	QQQ	17.91%	61.0	T	15.23%	21.0
126	ON	23.95%	40.0	SBUX	22.44%	9.0
126	AMAT	10.6%	88.0	AMD	181.16%	1.0
126	PWR	15.13%	47.0	ON	18.13%	8.0
126	CSTM	35.51%	18.0	INTC	20.15%	4.0
126	LVS	69.03%	6.0	SLV	59.34%	1.0
126	PHM	16.91%	24.0	INTU	18.57%	3.0
126	TEVA	41.86%	8.0	CHTR	3.27%	15.0
126	ORCL	20.87%	14.0	EXPE	7.82%	3.0
126	ETRN	41.54%	7.0	ISRG	18.5%	1.0
126	MS	13.18%	19.0	META	0.74%	23.0
126	THC	6.96%	32.0	TLT	3.74%	4.0
126	LUMN	36.73%	5.0	GSK	13.85%	1.0
126	X	8.55%	19.0	GILD	12.13%	1.0
126	DHI	31.96%	5.0	VICI	3.01%	4.0
126	CMG	35.29%	4.0	PCG	2.41%	3.0
126	MSFT	14.44%	9.0	GE	5.07%	1.0
126	COST	16.26%	6.0	OXY	-1.41%	1.0
126	AZO	12.32%	7.0	BALL	-2.54%	2.0
126	LLY	21.48%	4.0	UNH	-7.91%	1.0
126	FCX	24.73%	3.0	NAVI	-9.51%	1.0
126	AVGO	7.35%	10.0	KALU	-4.86%	2.0
126	MU	7.84%	9.0	THC	-11.38%	1.0
126	ACGL	19.15%	3.0	SNY	-3.99%	3.0
126	LEN	7.97%	6.0	AMZN	-11.87%	4.0

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

Period examined: All model dates from 2022-01-31 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	130.31%	241.0	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	34.59%	61.0	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	VST	113.47%	15.0	VNO	32.94%	7.0
252	ON	39.01%	40.0	SBUX	23.3%	8.0
252	PHM	59.22%	16.0	INTU	59.73%	3.0
252	THC	28.1%	30.0	CHTR	8.47%	15.0
252	AMAT	19.27%	42.0	PCG	37.26%	3.0
252	ORCL	49.8%	14.0	GE	74.42%	1.0
252	GOOGL	26.41%	24.0	BMY	12.48%	4.0
252	FSUGY	6.88%	78.0	JAZZ	10.85%	4.0
252	MSFT	49.72%	9.0	ISRG	37.07%	1.0
252	X	23.54%	18.0	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	AVGO	33.31%	7.0	INTC	8.74%	1.0
252	MS	11.47%	19.0	GSK	6.91%	1.0
252	QCOM	7.12%	30.0	VICI	1.52%	4.0
252	LVS	29.61%	6.0	OXY	5.96%	1.0
252	INTC	17.57%	10.0	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	LEN	25.8%	5.0	SNY	-10.66%	3.0
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

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	BBY	4.42%	5.0	LUMN	3.41%	3.0
1	AVGO	1.92%	10.0	AAP	4.92%	2.0
1	X	0.55%	34.0	AMD	2.82%	3.0
1	GS	0.72%	25.0	CNC	0.25%	17.0
1	FSUGY	1.27%	14.0	ON	0.16%	26.0
1	CZR	4.83%	3.0	ELAN	1.06%	3.0
1	CCL	2.13%	6.0	SBUX	2.83%	1.0
1	NVDA	0.72%	15.0	NWL	0.29%	9.0
1	GOOGL	0.77%	9.0	CLF	2.16%	1.0
1	GBTC	0.59%	9.0	BA	0.47%	4.0
1	PHM	0.42%	8.0	NVS	0.85%	2.0
1	PCG	2.69%	1.0	BXP	1.24%	1.0
1	MOS	2.4%	1.0	BMY	0.9%	1.0
1	VFC	1.16%	2.0	UNH	0.03%	30.0
1	CDNS	2.15%	1.0	SLV	0.78%	1.0
1	AMAT	0.05%	42.0	ADBE	0.37%	1.0
1	THC	0.51%	3.0	NAVI	-0.4%	1.0
1	TRGP	0.25%	5.0	HON	-0.78%	1.0
1	JPM	0.45%	2.0	BALL	-1.54%	1.0
1	BHC	0.13%	2.0	PRGO	-1.55%	1.0
1	GLD	-0.35%	1.0	INTC	-2.27%	3.0
1	ORCL	-0.05%	9.0	JAZZ	-0.69%	15.0

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

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

Period examined: All model dates from 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	AVGO	16.45%	10.0	INTC	27.53%	5.0
10	X	5.44%	29.0	ON	3.15%	26.0
10	ORCL	14.44%	9.0	LUMN	14.67%	4.0
10	CCL	16.2%	6.0	NWL	6.28%	9.0
10	GBTC	8.14%	9.0	UNH	1.84%	29.0
10	VST	9.11%	8.0	ELAN	14.1%	3.0
10	NVDA	4.6%	15.0	AMD	11.96%	2.0
10	FSUGY	5.27%	13.0	AAP	4.93%	2.0
10	GS	1.91%	19.0	SLV	8.91%	1.0
10	BBY	6.04%	5.0	BALL	8.23%	1.0
10	NWL	14.21%	2.0	SBUX	5.07%	1.0
10	TEVA	0.94%	23.0	BXP	4.44%	1.0
10	AMC	3.15%	6.0	ADBE	4.33%	1.0
10	CDNS	14.02%	1.0	BMY	2.43%	1.0
10	CZR	6.42%	2.0	NVS	0.63%	2.0
10	TRGP	2.28%	5.0	HON	1.24%	1.0
10	VFC	5.48%	2.0	CLF	-6.47%	1.0
10	AMD	10.78%	1.0	BA	-2.04%	4.0
10	GLD	8.81%	1.0	NAVI	-12.42%	1.0
10	GE	5.96%	1.0	JAZZ	-1.5%	16.0
10	MS	2.06%	2.0	CNC	-4.4%	10.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	X	9.34%	21.0	ON	11.13%	26.0
21	FSUGY	14.08%	13.0	ELAN	55.86%	3.0
21	ORCL	18.12%	9.0	LUMN	30.52%	3.0
21	GBTC	17.96%	9.0	UNH	3.38%	27.0
21	NVDA	10.68%	15.0	AMD	27.55%	2.0
21	VST	16.37%	8.0	NWL	4.85%	8.0
21	CCL	20.0%	6.0	INTC	9.01%	3.0
21	AVGO	12.99%	7.0	BALL	11.68%	1.0
21	BBY	14.51%	5.0	SLV	6.2%	1.0
21	VFC	21.08%	2.0	BMY	5.27%	1.0
21	GOOGL	3.89%	9.0	ADBE	4.27%	1.0
21	TEVA	2.4%	14.0	HON	4.09%	1.0
21	GS	1.57%	15.0	NVS	1.41%	2.0
21	CDNS	22.73%	1.0	BXP	2.72%	1.0
21	CZR	17.64%	1.0	SBUX	0.63%	1.0
21	NWL	4.4%	2.0	AAP	-1.38%	2.0
21	GE	5.62%	1.0	BA	-1.28%	4.0
21	AMC	0.82%	6.0	NAVI	-6.68%	1.0
21	GLD	3.96%	1.0	CNC	-9.56%	4.0
21	BHC	-1.81%	2.0	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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	19.7%	15.0	ON	13.97%	27.0
63	GBTC	31.46%	9.0	ELAN	77.84%	3.0
63	VST	38.4%	7.0	UNH	21.43%	7.0
63	FSUGY	24.1%	11.0	AMD	52.07%	2.0
63	CCL	39.77%	6.0	BALL	24.91%	1.0
63	CSTM	13.06%	17.0	SLV	24.84%	1.0
63	AVGO	23.78%	7.0	CNC	16.11%	1.0
63	BBY	25.07%	4.0	SBUX	15.88%	1.0
63	ORCL	44.41%	2.0	INTC	5.06%	3.0
63	GOOGL	5.97%	11.0	NVS	6.82%	2.0
63	VFC	19.03%	2.0	AAP	5.92%	2.0
63	X	16.36%	2.0	BXP	11.22%	1.0
63	CDNS	24.99%	1.0	BMY	3.55%	1.0
63	CZR	19.8%	1.0	HON	-6.45%	1.0
63	TRGP	4.85%	2.0	NAVI	-9.58%	1.0
63	MOS	0.28%	1.0	ADBE	-14.52%	1.0
63	TEVA	-7.57%	1.0	BA	-6.45%	3.0
63	QQQ	-3.36%	3.0	JAZZ	-10.59%	18.0
63	NWL	-14.29%	1.0	NWL	-25.12%	11.0

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

Period examined: All model dates from 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	CSTM	35.51%	18.0	ELAN	144.91%	3.0
126	GBTC	30.5%	9.0	AMD	181.16%	1.0
126	VST	53.39%	5.0	ON	18.13%	8.0
126	AMAT	4.63%	46.0	INTC	26.67%	3.0
126	AVGO	43.83%	3.0	SLV	59.34%	1.0
126	ORCL	95.64%	1.0	BALL	2.34%	1.0
126	NVDA	20.68%	3.0	NAVI	-9.51%	1.0
126	THC	16.36%	3.0	SBUX	-11.29%	1.0
126	MU	14.81%	3.0	BMY	-15.46%	1.0
126	MOS	41.71%	1.0	JAZZ	-9.59%	16.0
126	VFC	37.44%	1.0	NWL	-32.08%	9.0

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 2025-08-04 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GS	0.72%	25.0	LUMN	3.41%	3.0
1	AMAT	2.81%	1.0	UNH	0.27%	23.0
1	PCG	2.69%	1.0	CNC	0.37%	16.0
1	AVGO	0.79%	3.0	CLF	2.16%	1.0
1	BBY	2.1%	1.0	BA	1.02%	1.0
1	NWL	2.07%	1.0	PRGO	-1.55%	1.0

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

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

Period examined: All model dates from 2025-08-04 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	ORCL	16.81%	7.0	UNH	4.64%	22.0
10	AVGO	13.82%	3.0	LUMN	14.67%	4.0
10	GS	1.91%	19.0	BA	0.26%	1.0
10	TEVA	1.04%	22.0	CLF	-6.47%	1.0
10	NWL	20.5%	1.0	CNC	-3.65%	9.0

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 2025-08-04 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	ORCL	27.87%	6.0	UNH	8.18%	20.0
21	AVGO	15.75%	3.0	LUMN	30.52%	3.0
21	TEVA	2.86%	13.0	BA	2.03%	1.0
21	NWL	25.67%	1.0	CNC	-4.86%	3.0

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

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

Period examined: All model dates from 2025-10-02 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GS	0.66%	11.0	CNC	0.26%	14.0
1	AMAT	2.81%	1.0	CLF	2.16%	1.0
1	FSUGY	1.36%	2.0	UNH	-0.52%	3.0
1	PCG	2.69%	1.0	PRGO	-1.55%	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 2025-10-02 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	AMD	10.78%	1.0	UNH	-2.81%	2.0
10	AMAT	6.83%	1.0	CLF	-6.47%	1.0
10	GS	1.02%	5.0	CNC	-5.53%	7.0

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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	-0.31%	430.0	AAP	-0.34%	197.0
1	GT	-0.32%	276.0	NWL	-0.6%	112.0
1	CLF	-0.24%	304.0	PRGO	-0.24%	270.0
1	USB	-0.32%	192.0	OXY	-0.31%	195.0
1	UNH	-0.43%	134.0	CHTR	-0.22%	217.0
1	LUMN	-0.44%	101.0	IEP	-0.33%	135.0
1	NWL	-0.16%	213.0	BA	-0.19%	228.0
1	CMG	-0.09%	345.0	BALL	-0.14%	269.0
1	KEY	-0.19%	167.0	GSK	-0.11%	345.0
1	FSUGY	-0.05%	522.0	TMUS	-0.1%	334.0
1	QCOM	-0.06%	418.0	CPRT	-0.61%	52.0
1	IEP	-0.32%	81.0	MNST	-0.16%	198.0
1	T	-1.66%	15.0	CMA	-0.12%	256.0
1	CVS	-0.63%	36.0	FRCB	-0.75%	41.0
1	LEN	-0.08%	280.0	CTLT	-0.29%	101.0
1	CNC	-0.1%	206.0	INTC	-0.31%	91.0

1	BALL	-0.55%	36.0	SIVBQ	-0.29%	91.0
1	CSCO	-0.09%	210.0	AMC	-0.39%	66.0
1	FIS	-0.26%	73.0	AA	-0.21%	120.0
1	NEM	-0.78%	24.0	MSFT	-0.17%	150.0
1	LNC	-0.37%	47.0	CNC	-0.19%	129.0
1	SBUX	-0.21%	79.0	VICI	-0.08%	314.0
1	TSLA	-0.75%	22.0	BHC	-0.25%	96.0
1	MNST	-0.23%	65.0	MOS	-0.81%	29.0
1	SBNY	-0.59%	25.0	BHP	-0.07%	308.0
1	TRGP	-0.08%	155.0	MSI	-0.1%	233.0
1	IRM	-0.17%	77.0	NEM	-0.07%	304.0
1	SLV	-0.84%	15.0	WRK	-0.17%	126.0
1	HSBC	-0.58%	19.0	MU	-0.41%	50.0
1	AMZN	-0.67%	15.0	UAA	-0.39%	51.0

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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-2.58%	413.0	SIVBQ	-9.75%	89.0
10	GT	-2.24%	263.0	SBNY	-9.24%	75.0
10	CLF	-1.46%	305.0	AMC	-7.84%	70.0
10	LUMN	-6.01%	74.0	CNC	-2.71%	136.0
10	QCOM	-0.8%	416.0	IEP	-2.48%	132.0
10	UNH	-2.36%	128.0	CHTR	-1.37%	221.0
10	NWL	-1.34%	209.0	BXP	-1.09%	266.0
10	CSTM	-1.04%	212.0	PRGO	-0.98%	280.0
10	BHC	-0.82%	257.0	OXY	-1.31%	200.0
10	SBNY	-7.72%	27.0	AAP	-1.09%	201.0
10	FSUGY	-0.39%	509.0	ORLY	-1.26%	171.0
10	CNC	-0.97%	206.0	GME	-1.34%	149.0
10	IRM	-1.77%	86.0	FCX	-1.55%	125.0
10	CTLT	-0.67%	220.0	BMY	-0.57%	335.0
10	INTC	-0.69%	213.0	INTU	-1.01%	172.0
10	FIS	-2.23%	58.0	NWL	-1.61%	105.0
10	GNRC	-1.68%	76.0	KHC	-0.51%	311.0
10	CPRT	-0.75%	170.0	TLT	-0.54%	275.0
10	BALL	-3.13%	37.0	MU	-2.86%	49.0
10	BBY	-0.26%	335.0	BALL	-0.48%	267.0
10	ADBE	-6.14%	13.0	KEY	-0.63%	201.0
10	TXN	-0.35%	211.0	VICI	-0.4%	308.0
10	SBUX	-0.97%	75.0	FRCB	-2.68%	44.0
10	TLT	-2.08%	30.0	CMCSA	-0.37%	306.0
10	CVS	-1.51%	41.0	BA	-0.46%	230.0
10	CMA	-1.04%	59.0	BHP	-0.34%	310.0
10	AMZN	-2.9%	17.0	MRK	-0.42%	235.0
10	FITB	-0.62%	79.0	INTC	-1.03%	93.0
10	VFC	-0.3%	164.0	LQD	-0.32%	299.0
10	LNC	-1.08%	36.0	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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-4.29%	407.0	SIVBQ	-15.92%	89.0
21	LUMN	-11.86%	80.0	SBNY	-16.55%	76.0
21	CLF	-3.05%	310.0	AMC	-13.02%	70.0
21	GT	-3.16%	254.0	BXP	-2.56%	256.0
21	QCOM	-1.39%	408.0	IEP	-4.57%	131.0
21	FSUGY	-1.07%	503.0	AAP	-2.93%	195.0
21	NWL	-2.42%	206.0	CNC	-3.97%	135.0
21	CTLT	-1.99%	215.0	CHTR	-2.14%	224.0
21	SBNY	-16.18%	26.0	NWL	-4.55%	101.0
21	UNH	-3.82%	103.0	FRCB	-8.66%	45.0
21	VFC	-2.12%	161.0	FCX	-3.17%	121.0
21	GNRC	-4.06%	76.0	OXY	-1.86%	198.0
21	CNC	-1.32%	211.0	CMCSA	-1.1%	301.0
21	ZTS	-2.87%	79.0	BMY	-1.02%	320.0
21	BHC	-0.84%	248.0	BHC	-3.31%	94.0
21	CSTM	-0.87%	216.0	KHC	-0.95%	304.0
21	IRM	-2.21%	80.0	LNC	-1.78%	160.0
21	CPRT	-1.08%	157.0	PRGO	-1.02%	272.0
21	FIS	-2.98%	55.0	X	-5.33%	47.0
21	GME	-0.58%	237.0	ELAN	-2.29%	109.0
21	BAC	-4.76%	29.0	CZR	-1.83%	123.0
21	SBUX	-1.61%	72.0	CVS	-0.83%	261.0
21	TXN	-0.55%	204.0	ON	-3.12%	63.0
21	ADBE	-8.57%	13.0	NAVI	-0.62%	286.0
21	USB	-0.62%	169.0	BA	-0.75%	227.0
21	INTC	-0.38%	214.0	BHP	-0.54%	310.0
21	FITB	-0.95%	82.0	TLT	-0.61%	264.0
21	VZ	-1.97%	38.0	TFC	-0.76%	213.0
21	LNC	-1.89%	39.0	CYH	-3.19%	46.0
21	TLT	-2.23%	32.0	VICI	-0.49%	299.0

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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-10.31%	398.0	SIVBQ	-42.61%	87.0
63	GME	-10.62%	231.0	SBNY	-40.76%	78.0
63	BHC	-6.88%	268.0	AMC	-33.29%	71.0
63	CLF	-5.55%	304.0	FRCB	-47.46%	45.0
63	AMC	-5.54%	269.0	AAP	-9.9%	186.0
63	NWL	-7.56%	186.0	CHTR	-7.11%	213.0
63	CTLT	-7.0%	198.0	IEP	-11.7%	128.0
63	MOS	-3.79%	356.0	BXP	-5.43%	246.0
63	QCOM	-3.42%	377.0	NWL	-12.97%	96.0
63	GT	-6.08%	205.0	CNC	-9.45%	130.0
63	SBNY	-35.34%	33.0	CVS	-4.97%	239.0
63	INTC	-4.35%	197.0	BMY	-3.58%	299.0
63	LUMN	-9.19%	92.0	CMCSA	-3.69%	282.0
63	CNC	-4.33%	194.0	CZR	-8.12%	123.0
63	UNH	-7.91%	72.0	CYH	-16.81%	51.0
63	FSUGY	-1.16%	479.0	PRGO	-2.81%	265.0
63	IEP	-8.26%	64.0	X	-15.01%	49.0
63	AA	-2.37%	217.0	CLF	-7.33%	91.0
63	ZTS	-5.86%	82.0	OXY	-3.33%	192.0
63	BAC	-9.8%	41.0	VFC	-6.42%	95.0
63	BBY	-1.22%	304.0	TLT	-2.39%	254.0
63	ZION	-2.03%	165.0	VNO	-4.7%	125.0
63	AAPL	-1.71%	191.0	BHP	-1.92%	301.0
63	BALL	-10.87%	28.0	LNC	-3.61%	154.0
63	TXN	-1.46%	204.0	TFC	-2.57%	210.0
63	VFC	-1.75%	156.0	PEP	-1.44%	355.0
63	IRM	-3.12%	80.0	ZTS	-1.61%	301.0
63	TSLA	-15.76%	15.0	ON	-8.87%	53.0
63	SBUX	-2.66%	81.0	FCX	-3.57%	108.0
63	TLT	-9.69%	22.0	KHC	-1.2%	287.0

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

Period examined: All model dates from 2022-01-31 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	UAA	-14.92%	367.0	SIVBQ	-68.22%	87.0
126	GME	-23.81%	211.0	SBNY	-70.91%	78.0
126	CLF	-13.24%	300.0	AMC	-52.85%	70.0
126	NWL	-23.76%	144.0	FRCB	-78.26%	45.0
126	AMC	-15.52%	215.0	AAP	-17.2%	170.0
126	VFC	-16.83%	112.0	IEP	-23.5%	123.0
126	CNC	-9.91%	187.0	BMY	-9.38%	269.0
126	CTLT	-9.77%	170.0	CNC	-16.55%	115.0
126	ELAN	-13.17%	125.0	GSK	-5.79%	302.0
126	BHC	-5.75%	263.0	CZR	-15.95%	96.0
126	QCOM	-3.68%	393.0	OXY	-8.36%	180.0
126	ZION	-8.79%	153.0	PRGO	-5.74%	252.0
126	SBNY	-47.88%	26.0	TLT	-5.61%	241.0
126	AAP	-6.39%	185.0	NWL	-14.3%	94.0
126	IEP	-18.86%	59.0	VFC	-14.49%	91.0
126	MOS	-3.29%	330.0	BHP	-4.66%	280.0
126	USB	-6.7%	150.0	CHTR	-6.76%	181.0
126	FSUGY	-1.98%	472.0	KHC	-4.53%	268.0
126	BBY	-3.31%	250.0	PEP	-3.45%	347.0
126	UNH	-12.65%	64.0	BXP	-4.91%	235.0
126	ZTS	-9.58%	84.0	CVS	-5.03%	229.0
126	CYH	-2.97%	234.0	LNC	-6.26%	144.0
126	WRK	-8.48%	70.0	CYH	-18.15%	49.0
126	AA	-2.65%	193.0	CMCSA	-3.06%	251.0
126	SBUX	-5.83%	84.0	NAVI	-3.17%	239.0
126	BALL	-16.26%	30.0	CLF	-8.15%	89.0
126	CZR	-1.81%	238.0	ZTS	-2.63%	272.0
126	VZ	-12.01%	29.0	UNH	-7.16%	99.0
126	LNC	-8.92%	38.0	TFC	-3.46%	189.0
126	TLT	-13.26%	25.0	INTC	-8.13%	72.0

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

Period examined: All model dates from 2022-01-31 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	AMC	-45.86%	177.0	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	-38.47%	146.0
252	UAA	-18.29%	250.0	AMC	-83.47%	60.0
252	GME	-19.05%	202.0	FRCB	-93.82%	46.0
252	CNC	-17.76%	177.0	BMY	-14.82%	217.0
252	ELAN	-20.65%	124.0	PRGO	-12.5%	205.0
252	MOS	-7.74%	275.0	OXY	-14.69%	168.0
252	CZR	-8.61%	221.0	PEP	-7.33%	295.0
252	ZION	-11.67%	159.0	TLT	-10.09%	213.0
252	CTLT	-12.4%	134.0	BXP	-9.98%	201.0
252	IEP	-43.9%	37.0	AA	-18.65%	105.0
252	LUMN	-15.67%	101.0	TFC	-12.15%	159.0
252	SBNY	-84.22%	18.0	CVS	-9.65%	197.0
252	FSUGY	-3.33%	451.0	KHC	-7.93%	237.0
252	BHC	-5.57%	211.0	CNC	-26.57%	69.0
252	VFC	-14.76%	79.0	ON	-34.83%	50.0
252	CSTM	-13.73%	82.0	CZR	-24.83%	70.0
252	CVS	-24.35%	46.0	GSK	-6.96%	237.0
252	GT	-6.93%	160.0	BIIB	-7.85%	210.0
252	SBUX	-12.4%	71.0	KEY	-11.72%	140.0
252	FIS	-14.93%	42.0	NAVI	-7.06%	203.0
252	BBY	-2.43%	228.0	VFC	-23.41%	61.0
252	UNH	-6.46%	77.0	BHP	-5.89%	240.0
252	BALL	-23.99%	20.0	NWL	-23.51%	60.0
252	USB	-2.67%	154.0	CHTR	-7.65%	151.0
252	FRCB	-99.78%	4.0	CYH	-27.13%	41.0
252	TLT	-16.44%	24.0	VNO	-14.8%	72.0
252	ZTS	-4.78%	76.0	JAZZ	-6.31%	157.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CMG	-0.66%	97.0	CHTR	-0.62%	75.0
1	GT	-0.47%	101.0	NWL	-0.75%	47.0
1	PHM	-0.22%	152.0	KHC	-0.49%	65.0
1	UNH	-1.47%	22.0	GNRC	-0.41%	73.0
1	UAA	-0.26%	127.0	CPRT	-1.15%	24.0
1	LEN	-0.54%	58.0	CNC	-0.39%	64.0
1	FCX	-0.86%	32.0	CCL	-0.57%	43.0
1	IEP	-0.59%	41.0	GWW	-0.58%	39.0
1	TFC	-0.54%	45.0	MRK	-0.33%	66.0
1	TRGP	-0.17%	119.0	MSFT	-0.34%	61.0
1	DHI	-0.35%	52.0	ADBE	-0.39%	52.0
1	TSLA	-1.16%	15.0	ABBV	-0.16%	108.0
1	IRM	-0.35%	46.0	PRGO	-0.25%	70.0
1	HLT	-0.2%	68.0	MSI	-0.24%	68.0
1	ON	-0.92%	13.0	HCA	-0.25%	58.0
1	LLY	-0.56%	21.0	ELAN	-0.29%	48.0
1	NEM	-1.26%	9.0	BBY	-0.65%	21.0
1	AMAT	-0.07%	150.0	BHC	-0.39%	34.0
1	FIS	-0.48%	23.0	AMZN	-0.18%	72.0
1	GNRC	-0.87%	12.0	AA	-0.78%	16.0
1	LNC	-0.38%	25.0	TXN	-0.25%	48.0
1	FITB	-0.47%	19.0	VICI	-0.1%	124.0
1	LVS	-0.73%	11.0	TMUS	-0.56%	21.0
1	BHC	-0.18%	45.0	X	-2.84%	4.0
1	QCOM	-0.37%	21.0	GSK	-0.1%	108.0
1	AMZN	-0.97%	8.0	MSTR	-0.72%	14.0
1	CSCO	-0.8%	9.0	JAZZ	-0.22%	45.0
1	EXPE	-0.96%	6.0	BHP	-0.16%	61.0
1	USB	-0.26%	21.0	OXY	-0.32%	31.0
1	PEP	-0.85%	6.0	DHI	-0.29%	31.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-3.68%	127.0	ORLY	-5.65%	64.0
10	GT	-4.99%	86.0	CNC	-5.21%	67.0
10	UNH	-10.3%	22.0	CHTR	-2.31%	77.0
10	LEN	-3.98%	56.0	NWL	-3.45%	42.0
10	BHC	-4.78%	46.0	KHC	-2.15%	67.0
10	CMG	-2.34%	84.0	ADBE	-2.66%	54.0
10	PHM	-1.22%	153.0	CCL	-3.24%	44.0
10	IRM	-3.46%	53.0	KEY	-2.34%	60.0
10	DHI	-2.81%	53.0	MRK	-2.02%	68.0
10	AAPL	-1.88%	77.0	ZTS	-0.95%	126.0
10	CSTM	-0.94%	120.0	BHC	-3.43%	33.0
10	FCX	-3.68%	26.0	PRGO	-1.35%	75.0
10	HLT	-1.18%	76.0	AMC	-8.94%	11.0
10	LVS	-5.13%	17.0	GME	-1.52%	63.0
10	FITB	-3.2%	26.0	CPRT	-4.56%	19.0
10	LLY	-5.0%	16.0	BMY	-0.74%	115.0
10	CPRT	-1.71%	46.0	FIS	-1.1%	72.0
10	AMC	-0.52%	138.0	CZR	-1.53%	51.0
10	VNO	-1.43%	48.0	PCG	-2.61%	21.0
10	CYH	-0.75%	89.0	OXY	-1.74%	31.0
10	TXN	-3.86%	15.0	BALL	-0.93%	58.0
10	LUMN	-13.48%	4.0	PEP	-0.62%	85.0
10	GNRC	-3.24%	16.0	XOM	-0.64%	81.0
10	GWW	-1.56%	31.0	TLT	-0.68%	75.0
10	QCOM	-2.06%	21.0	CMCSA	-0.56%	89.0
10	MSI	-2.88%	15.0	CDNS	-1.78%	28.0
10	QQQ	-0.45%	91.0	BBY	-1.78%	26.0
10	TFC	-1.22%	33.0	GBTC	-5.57%	8.0
10	ACGL	-0.33%	115.0	BXP	-0.73%	61.0
10	LNC	-1.81%	18.0	AA	-2.47%	16.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	GT	-9.92%	78.0	NWL	-13.42%	37.0
21	UAA	-6.02%	112.0	CNC	-6.43%	65.0
21	LEN	-7.87%	52.0	ORLY	-6.98%	59.0
21	BHC	-8.47%	38.0	ZTS	-2.35%	125.0
21	CMG	-3.93%	80.0	ADBE	-5.35%	50.0
21	DHI	-6.9%	43.0	CZR	-5.21%	49.0
21	PHM	-1.99%	143.0	CHTR	-3.29%	75.0
21	UNH	-14.48%	17.0	KHC	-3.34%	64.0
21	MSTR	-3.17%	73.0	MRK	-3.27%	65.0
21	FITB	-5.85%	35.0	CMCSA	-2.38%	84.0
21	AAPL	-2.39%	83.0	KEY	-3.35%	58.0
21	IRM	-4.19%	47.0	GME	-3.28%	55.0
21	CPRT	-4.42%	44.0	PCG	-8.33%	19.0
21	QQQ	-2.4%	73.0	LUMN	-4.0%	36.0
21	AMAT	-1.23%	136.0	BMY	-1.38%	102.0
21	GNRC	-10.52%	15.0	FIS	-2.26%	62.0
21	AMD	-7.64%	20.0	AMC	-16.06%	8.0
21	QCOM	-7.72%	19.0	BHC	-4.27%	30.0
21	HLT	-1.7%	82.0	BALL	-2.28%	55.0
21	VNO	-3.7%	33.0	NAVI	-1.51%	79.0
21	LW	-4.43%	25.0	BBY	-4.65%	25.0
21	LLY	-5.89%	16.0	CPRT	-5.75%	19.0
21	LVS	-6.56%	14.0	BXP	-1.73%	56.0
21	PCG	-2.05%	43.0	ON	-8.41%	11.0
21	TXN	-6.61%	13.0	INTU	-4.33%	19.0
21	SPY	-1.09%	78.0	CCL	-1.75%	45.0
21	GWW	-2.21%	37.0	FSUGY	-2.2%	35.0
21	FCX	-3.09%	26.0	AMZN	-0.92%	76.0
21	LUMN	-17.02%	4.0	USB	-1.29%	54.0
21	TRGP	-0.56%	114.0	UNH	-1.73%	36.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-16.03%	118.0	NWL	-33.93%	31.0
63	BHC	-22.75%	52.0	CNC	-15.12%	62.0
63	GT	-26.44%	42.0	CHTR	-13.19%	67.0
63	AAPL	-10.02%	83.0	CZR	-14.87%	48.0
63	LEN	-20.2%	41.0	UNH	-20.74%	34.0
63	CMG	-8.57%	76.0	FIS	-9.1%	64.0
63	CPRT	-15.69%	35.0	BMY	-6.61%	83.0
63	UNH	-17.8%	25.0	ADBE	-9.8%	53.0
63	FITB	-11.62%	38.0	VFC	-16.07%	31.0
63	ON	-32.87%	13.0	ZTS	-4.95%	100.0
63	DHI	-12.1%	35.0	BBY	-16.24%	26.0
63	MSTR	-5.92%	71.0	CMCSA	-6.4%	65.0
63	LVS	-23.92%	14.0	PCG	-18.68%	22.0
63	TRGP	-3.64%	81.0	BXP	-8.22%	47.0
63	IRM	-5.92%	45.0	MRK	-6.48%	57.0
63	QCOM	-14.23%	18.0	CLF	-9.2%	37.0
63	IEP	-6.12%	38.0	AMC	-27.85%	12.0
63	AMC	-2.25%	101.0	USB	-5.9%	48.0
63	VNO	-8.91%	25.0	ON	-36.86%	7.0
63	PCG	-7.72%	24.0	KHC	-5.31%	48.0
63	NWL	-4.61%	40.0	CMG	-19.11%	13.0
63	GWW	-5.59%	32.0	ISRG	-5.36%	44.0
63	TSLA	-21.02%	8.0	PEP	-3.4%	64.0
63	FCX	-3.82%	40.0	GME	-5.19%	39.0
63	MS	-2.16%	67.0	PRGO	-3.19%	60.0
63	TXN	-7.77%	16.0	LW	-5.62%	34.0
63	LUMN	-29.67%	4.0	NAVI	-3.05%	61.0
63	BAC	-6.9%	15.0	SBUX	-2.86%	60.0
63	HLT	-1.29%	73.0	ZION	-3.16%	53.0
63	LW	-2.55%	28.0	FSUGY	-5.22%	32.0

VaR Adjusted V-Scores: P365D, 126d Horizon

Period examined: All model dates from 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	UAA	-23.42%	103.0	CNC	-35.29%	43.0
126	CMG	-16.63%	74.0	VFC	-38.95%	28.0
126	BHC	-22.83%	47.0	NWL	-33.7%	31.0
126	LEN	-23.52%	42.0	UNH	-35.16%	29.0
126	CPRT	-20.35%	27.0	BMY	-17.34%	53.0
126	UNH	-45.23%	12.0	ADBE	-17.15%	41.0
126	TRGP	-11.88%	36.0	CZR	-22.85%	28.0
126	IEP	-15.7%	27.0	MRK	-14.39%	37.0
126	ON	-32.33%	13.0	ZTS	-8.1%	65.0
126	AAPL	-5.9%	67.0	CHTR	-14.47%	36.0
126	VNO	-9.1%	26.0	PCG	-22.09%	22.0
126	AMC	-4.18%	50.0	BBY	-16.98%	26.0
126	DHI	-6.55%	31.0	KHC	-13.87%	30.0
126	IRM	-6.41%	30.0	CMCSA	-9.32%	36.0
126	QCOM	-8.15%	22.0	PEP	-6.06%	50.0
126	VFC	-9.15%	18.0	PRGO	-6.66%	44.0
126	GWW	-5.5%	29.0	BXP	-7.47%	37.0
126	TSLA	-25.32%	6.0	GME	-19.69%	14.0
126	LLY	-5.25%	24.0	FIS	-7.26%	37.0
126	PCG	-12.32%	10.0	POST	-4.44%	59.0
126	LUMN	-53.81%	2.0	AMC	-22.11%	11.0
126	FITB	-2.68%	40.0	LW	-12.88%	18.0
126	ACGL	-2.16%	44.0	SBUX	-7.16%	24.0
126	CZR	-7.25%	13.0	LLY	-8.52%	20.0
126	GT	-18.05%	5.0	OXY	-11.58%	14.0
126	PEP	-18.87%	4.0	ISRG	-6.14%	26.0
126	FIS	-3.04%	18.0	AA	-11.52%	13.0
126	BAC	-3.28%	13.0	ZION	-3.14%	43.0
126	ISRG	-20.8%	2.0	CLF	-4.18%	32.0
126	BALL	-3.76%	10.0	USB	-2.53%	47.0

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 2025-08-04 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	-0.7%	56.0	FIS	-1.18%	13.0
1	UAA	-4.83%	4.0	CCL	-0.84%	18.0
1	CDNS	-0.74%	22.0	ZION	-0.9%	15.0
1	ACGL	-0.35%	45.0	VICI	-0.32%	39.0
1	INTU	-0.67%	22.0	KHC	-0.53%	22.0
1	NEM	-2.1%	7.0	GNRC	-0.35%	26.0
1	DHI	-1.57%	8.0	GBTC	-3.03%	3.0
1	VNO	-0.35%	33.0	PRGO	-0.49%	16.0
1	GBTC	-1.44%	8.0	ADBE	-1.29%	6.0
1	FIS	-1.09%	7.0	MSTR	-0.96%	8.0
1	KEY	-0.27%	25.0	OXY	-0.91%	6.0
1	TFC	-0.18%	36.0	GWW	-0.35%	15.0
1	AMZN	-1.14%	5.0	TMUS	-0.86%	6.0
1	TRGP	-0.13%	44.0	UAA	-0.73%	7.0
1	PHM	-0.11%	52.0	FCX	-0.22%	21.0
1	LEN	-0.62%	9.0	CMA	-0.53%	8.0
1	WYNN	-0.38%	14.0	AMGN	-0.41%	10.0
1	EXPE	-2.48%	2.0	CPRT	-0.81%	5.0
1	META	-0.14%	36.0	LVS	-0.44%	9.0
1	CMG	-0.26%	18.0	CSTM	-3.93%	1.0
1	GNRC	-1.39%	3.0	BA	-0.48%	8.0
1	LVS	-0.99%	3.0	B	-0.36%	10.0
1	KALU	-2.83%	1.0	AVGO	-0.99%	3.0
1	AZO	-2.47%	1.0	ORLY	-0.27%	11.0
1	IEP	-0.36%	6.0	TDG	-0.2%	14.0
1	USB	-0.7%	3.0	INTC	-0.7%	4.0
1	BHC	-0.19%	11.0	NVS	-0.65%	4.0
1	IRM	-0.18%	11.0	HON	-0.09%	28.0
1	COST	-0.87%	2.0	GLD	-0.25%	8.0
1	TSLA	-0.41%	4.0	MSFT	-0.12%	15.0

VaR Adjusted V-Scores: P90D, 10d Horizon

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

Period examined: All model dates from 2025-08-04 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	GT	-4.93%	45.0	GNRC	-3.14%	22.0
10	TDG	-4.96%	17.0	CCL	-3.89%	17.0
10	INTU	-3.12%	27.0	NWL	-4.1%	14.0
10	AMC	-1.7%	45.0	VICI	-1.71%	31.0
10	VNO	-2.76%	26.0	KHC	-2.39%	20.0
10	CMG	-4.12%	17.0	VZ	-1.46%	29.0
10	PHM	-1.6%	42.0	OXY	-6.81%	6.0
10	TRGP	-1.43%	43.0	ZTS	-1.57%	26.0
10	LEN	-5.32%	10.0	CMCSA	-1.45%	27.0
10	MSTR	-10.62%	5.0	T	-1.48%	24.0
10	UAA	-17.15%	3.0	BALL	-2.75%	12.0
10	TMUS	-2.33%	22.0	FIS	-3.16%	10.0
10	ACGL	-1.47%	33.0	ZION	-2.01%	12.0
10	CPRT	-5.28%	9.0	HON	-0.99%	22.0
10	META	-1.32%	36.0	MSTR	-2.52%	7.0
10	MOS	-5.02%	9.0	TXN	-0.89%	18.0
10	CDNS	-1.42%	23.0	NAVI	-0.68%	23.0
10	GNRC	-5.32%	3.0	ORLY	-1.5%	9.0
10	DHI	-3.87%	4.0	BMY	-0.42%	29.0
10	FIS	-4.85%	3.0	COST	-0.77%	14.0
10	LVS	-3.13%	4.0	GBTC	-4.79%	2.0
10	BALL	-3.62%	3.0	KEY	-8.96%	1.0
10	FITB	-8.72%	1.0	IEP	-2.98%	3.0
10	CHTR	-6.52%	1.0	POST	-0.54%	16.0
10	NVDA	-5.44%	1.0	GLD	-2.43%	3.0
10	MSFT	-2.62%	2.0	TMUS	-3.1%	2.0
10	KEY	-0.24%	21.0	FSUGY	-1.54%	4.0
10	BIIB	-4.82%	1.0	ADBE	-1.02%	6.0
10	AAPL	-1.57%	3.0	UAA	-1.13%	5.0
10	HLT	-2.06%	2.0	ACGL	-5.61%	1.0

VaR Adjusted V-Scores: P90D, 21d Horizon

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

Period examined: All model dates from 2025-08-04 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	GT	-9.89%	36.0	NWL	-13.54%	12.0
21	TDG	-7.93%	17.0	CCL	-7.28%	17.0
21	PHM	-4.26%	31.0	VZ	-4.12%	29.0
21	TRGP	-3.32%	36.0	CMCSA	-4.88%	23.0
21	TMUS	-5.19%	23.0	ZTS	-4.26%	25.0
21	CMG	-7.09%	16.0	T	-5.02%	19.0
21	AMD	-9.12%	10.0	KHC	-4.44%	19.0
21	META	-2.87%	30.0	VICI	-3.67%	22.0
21	VNO	-5.65%	15.0	ISRG	-4.0%	20.0
21	INTU	-4.01%	20.0	BMY	-3.19%	21.0
21	LEN	-7.97%	10.0	TXN	-5.06%	13.0
21	MSTR	-14.87%	5.0	ZION	-6.18%	9.0
21	CPRT	-7.03%	10.0	NAVI	-2.34%	20.0
21	MOS	-7.49%	8.0	BALL	-3.9%	10.0
21	AMC	-1.39%	33.0	GNRC	-1.82%	18.0
21	ACGL	-1.37%	27.0	FIS	-8.17%	4.0
21	KEY	-2.77%	13.0	HON	-2.1%	15.0
21	BHC	-4.71%	7.0	MSI	-2.18%	14.0
21	DHI	-8.02%	4.0	AMZN	-2.29%	12.0
21	UAA	-14.4%	2.0	AMGN	-2.26%	10.0
21	GNRC	-11.26%	2.0	OXY	-7.17%	3.0
21	BALL	-5.57%	4.0	BA	-3.35%	6.0
21	CZR	-4.16%	5.0	ORLY	-2.14%	8.0
21	HLT	-6.34%	3.0	SBUX	-1.47%	11.0
21	TFC	-0.72%	18.0	SNY	-5.18%	3.0
21	OXY	-12.31%	1.0	GWW	-1.36%	11.0
21	ORLY	-9.72%	1.0	MSTR	-2.47%	6.0
21	FIS	-2.97%	3.0	AZO	-1.04%	13.0
21	LVS	-2.14%	4.0	MOS	-3.28%	4.0
21	NFLX	-2.79%	3.0	POST	-1.12%	11.0

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 2025-10-02 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	ORCL	-1.29%	14.0	VICI	-0.55%	17.0
1	NEM	-2.1%	7.0	GBTC	-3.03%	3.0
1	PHM	-0.6%	20.0	ZION	-1.12%	7.0
1	DHI	-2.38%	4.0	KHC	-1.95%	4.0
1	GT	-0.41%	19.0	CMCSA	-0.86%	7.0
1	VNO	-0.38%	19.0	BXP	-0.74%	8.0
1	TFC	-0.42%	17.0	CHTR	-1.34%	4.0
1	AMC	-0.39%	15.0	ADBE	-1.04%	5.0
1	EXPE	-2.48%	2.0	LVS	-1.72%	3.0
1	ACGL	-0.33%	13.0	TDG	-1.0%	5.0
1	TRGP	-0.36%	9.0	GME	-0.49%	10.0
1	KALU	-2.83%	1.0	FIS	-0.54%	9.0
1	BHC	-2.82%	1.0	WDC	-2.4%	2.0
1	AMZN	-0.67%	4.0	ABBV	-0.39%	11.0
1	LEN	-0.49%	5.0	BALL	-0.52%	8.0
1	AZO	-2.47%	1.0	CPRT	-0.81%	5.0
1	IRM	-0.3%	8.0	CSTM	-3.93%	1.0
1	KEY	-0.17%	14.0	LW	-0.42%	9.0
1	META	-0.32%	6.0	ORLY	-1.17%	3.0
1	USB	-0.91%	2.0	B	-0.42%	8.0
1	INTU	-0.53%	3.0	VZ	-0.94%	3.0
1	NFLX	-0.49%	3.0	TMUS	-0.55%	5.0
1	BIIB	-1.19%	1.0	GWW	-0.82%	3.0
1	JPM	-0.07%	13.0	BAC	-1.19%	2.0
1	THC	-0.05%	14.0	UAA	-0.79%	3.0
1	LNC	-0.47%	1.0	AZO	-0.79%	3.0
1	B	-0.11%	4.0	NVS	-0.67%	3.0
1	MSFT	-0.1%	4.0	HON	-0.14%	14.0
1	CDNS	-0.19%	2.0	GLD	-0.25%	8.0
1	TDG	-0.36%	1.0	BMY	-0.14%	14.0

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 2025-10-02 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	ORCL	-6.94%	10.0	GME	-5.19%	7.0
10	AMC	-5.49%	10.0	TXN	-3.86%	6.0
10	PHM	-4.58%	11.0	CMCSA	-4.93%	4.0
10	VST	-5.12%	9.0	OXY	-6.55%	3.0
10	ACGL	-5.13%	7.0	B	-6.4%	3.0
10	VNO	-2.75%	12.0	ZION	-4.66%	4.0
10	MOS	-10.55%	3.0	VICI	-2.03%	9.0
10	TRGP	-3.16%	9.0	FIS	-3.13%	5.0
10	TEVA	-1.97%	12.0	T	-3.77%	4.0
10	CZR	-2.73%	6.0	BXP	-3.61%	4.0
10	GT	-1.62%	9.0	ABBV	-1.42%	8.0
10	CDNS	-6.09%	2.0	GBTC	-4.79%	2.0
10	IRM	-1.1%	9.0	KEY	-8.96%	1.0
10	KEY	-1.59%	6.0	AZO	-4.09%	2.0
10	GS	-0.55%	12.0	CHTR	-7.63%	1.0
10	CHTR	-6.52%	1.0	ORLY	-7.44%	1.0
10	B	-1.32%	4.0	HSBC	-1.86%	4.0
10	BIIB	-4.82%	1.0	GLD	-2.43%	3.0
10	AAPL	-1.81%	2.0	DHI	-3.43%	2.0
10	LEN	-3.27%	1.0	PRGO	-0.97%	7.0
10	MSI	-1.37%	2.0	NAVI	-2.0%	3.0
10	TMUS	-1.6%	1.0	KHC	-2.84%	2.0
10	KHC	-0.25%	6.0	ACGL	-5.61%	1.0
10	JPM	-0.15%	7.0	MSTR	-5.15%	1.0
10	USB	-0.46%	2.0	FITB	-1.25%	4.0
10	TFC	-0.07%	10.0	TMUS	-4.11%	1.0
10	MUB	0.83%	2.0	MOS	-3.83%	1.0
10	CCL	1.84%	1.0	AZN	-1.91%	2.0
10	META	0.9%	4.0	ZTS	-1.91%	2.0
10	NFLX	3.99%	1.0	LLY	-0.42%	9.0

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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	SBNY	-1.18%	97.0	CHTR	-0.09%	754.0
1	UAA	-0.14%	735.0	CTLT	-0.39%	146.0
1	NWL	-0.21%	489.0	AA	-0.34%	155.0
1	IEP	-0.14%	503.0	PRGO	-0.1%	544.0
1	AMC	-0.1%	649.0	VFC	-0.21%	238.0
1	AAP	-0.18%	322.0	AAP	-0.1%	512.0
1	SBUX	-0.15%	316.0	IEP	-0.15%	309.0
1	ADBE	-0.34%	128.0	FRCB	-0.54%	84.0
1	UNH	-0.08%	464.0	OXY	-0.15%	281.0
1	FIS	-0.16%	235.0	SIVBQ	-0.19%	187.0
1	FITB	-0.09%	407.0	BHP	-0.06%	539.0
1	AMZN	-0.26%	137.0	BIIB	-0.05%	661.0
1	KEY	-0.07%	438.0	CMCSA	-0.06%	508.0
1	ZION	-0.05%	599.0	AMC	-0.19%	169.0
1	KALU	-0.11%	270.0	CPRT	-0.49%	56.0
1	GNRC	-0.11%	269.0	SBNY	-0.22%	123.0
1	LEN	-0.04%	737.0	CVS	-0.05%	548.0
1	NAVI	-0.08%	279.0	ZION	-0.13%	186.0
1	TSLA	-0.21%	103.0	MOS	-0.54%	43.0
1	LW	-0.08%	259.0	MNST	-0.1%	222.0
1	CZR	-0.03%	575.0	BALL	-0.05%	463.0
1	CVS	-0.07%	237.0	GSK	-0.03%	851.0
1	VZ	-0.11%	135.0	TXN	-0.17%	118.0
1	BALL	-0.05%	285.0	CZR	-0.09%	218.0
1	GT	-0.02%	674.0	HON	-0.04%	501.0
1	PEP	-0.12%	127.0	X	-0.28%	62.0
1	FRCB	-0.12%	117.0	VICI	-0.03%	507.0
1	MOS	-0.02%	801.0	KHC	-0.03%	474.0
1	BIIB	-0.1%	129.0	WRK	-0.06%	233.0
1	TXN	-0.02%	676.0	BMY	-0.02%	713.0

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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-1.54%	740.0	SIVBQ	-5.88%	187.0
10	LUMN	-2.14%	520.0	FRCB	-9.11%	84.0
10	SBNY	-7.7%	97.0	SBNY	-5.86%	123.0
10	NWL	-1.38%	489.0	AMC	-3.54%	172.0
10	IEP	-1.24%	506.0	IEP	-1.85%	308.0
10	UNH	-1.18%	469.0	BIIB	-0.85%	669.0
10	GT	-0.73%	666.0	CHTR	-0.72%	759.0
10	ADBE	-3.26%	131.0	AAP	-1.02%	518.0
10	CZR	-0.65%	567.0	CNC	-1.57%	296.0
10	VFC	-0.69%	503.0	VFC	-1.87%	242.0
10	SBUX	-0.96%	315.0	CMCSA	-0.75%	511.0
10	LNC	-0.73%	407.0	PRGO	-0.61%	541.0
10	BAC	-0.71%	356.0	ORLY	-1.16%	273.0
10	BALL	-0.86%	285.0	BHC	-1.52%	183.0
10	FITB	-0.58%	412.0	BHP	-0.48%	541.0
10	ZION	-0.39%	600.0	BMY	-0.35%	720.0
10	QCOM	-0.34%	666.0	BALL	-0.49%	461.0
10	USB	-0.54%	423.0	TLT	-0.31%	662.0
10	GNRC	-0.79%	270.0	VZ	-0.31%	666.0
10	AMC	-0.33%	645.0	ON	-0.79%	229.0
10	CVS	-0.9%	237.0	CTLT	-1.14%	146.0
10	FRCB	-1.75%	117.0	X	-2.56%	62.0
10	CNC	-0.41%	489.0	MRK	-0.51%	309.0
10	ZTS	-0.75%	234.0	BXP	-0.25%	640.0
10	SIVBQ	-6.53%	26.0	WDC	-0.55%	267.0
10	KHC	-0.56%	280.0	NAVI	-0.29%	481.0
10	CLF	-0.25%	621.0	NWL	-0.38%	330.0
10	AAP	-0.48%	319.0	FCX	-0.68%	170.0
10	FIS	-0.61%	242.0	LQD	-0.14%	827.0
10	TFC	-0.34%	400.0	FIS	-0.18%	618.0

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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	LUMN	-4.67%	512.0	SIVBQ	-11.93%	187.0
21	UAA	-3.17%	730.0	SBNY	-12.51%	123.0
21	SBNY	-15.64%	97.0	FRCB	-16.25%	84.0
21	NWL	-2.68%	484.0	AMC	-7.81%	170.0
21	IEP	-2.52%	499.0	AAP	-2.54%	502.0
21	VFC	-2.31%	491.0	BIIB	-1.85%	662.0
21	CZR	-1.74%	558.0	IEP	-3.53%	308.0
21	UNH	-2.01%	461.0	CMCSA	-2.02%	501.0
21	GT	-1.33%	655.0	BHC	-5.12%	181.0
21	AMC	-0.95%	630.0	CHTR	-1.1%	754.0
21	CNC	-1.14%	489.0	BXP	-1.11%	626.0
21	ADBE	-3.86%	126.0	PRGO	-1.27%	529.0
21	SIVBQ	-18.4%	26.0	VFC	-2.76%	239.0
21	SBUX	-1.51%	313.0	CNC	-2.08%	280.0
21	USB	-1.12%	417.0	BHP	-0.9%	541.0
21	BALL	-1.46%	279.0	X	-7.76%	61.0
21	ZTS	-1.73%	234.0	FIS	-0.69%	606.0
21	ZION	-0.67%	595.0	EXPE	-0.76%	552.0
21	FRCB	-3.1%	117.0	FCX	-2.52%	163.0
21	GNRC	-1.37%	264.0	BALL	-0.87%	453.0
21	LNC	-0.89%	399.0	BMY	-0.53%	708.0
21	BAC	-0.97%	341.0	NAVI	-0.8%	471.0
21	ELAN	-0.72%	446.0	ON	-1.45%	225.0
21	KHC	-1.18%	270.0	NWL	-0.98%	320.0
21	TSLA	-3.19%	99.0	LNC	-1.01%	259.0
21	TLT	-2.54%	116.0	MRK	-0.76%	307.0
21	QCOM	-0.43%	664.0	CTLT	-1.55%	146.0
21	CLF	-0.42%	619.0	TLT	-0.35%	650.0
21	BHC	-0.43%	597.0	GE	-0.81%	263.0
21	VZ	-1.88%	136.0	LQD	-0.22%	813.0

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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-8.21%	713.0	SIVBQ	-37.06%	187.0
63	LUMN	-9.47%	499.0	AMC	-31.26%	170.0
63	AMC	-7.99%	590.0	FRCB	-56.91%	84.0
63	IEP	-9.63%	465.0	SBNY	-32.45%	123.0
63	NWL	-8.67%	467.0	IEP	-10.81%	305.0
63	SBNY	-41.65%	97.0	BIIB	-4.1%	652.0
63	MOS	-3.39%	757.0	VFC	-10.99%	241.0
63	BALL	-9.36%	265.0	BHC	-14.38%	180.0
63	AA	-4.15%	597.0	CHTR	-3.51%	720.0
63	CZR	-4.2%	530.0	BXP	-3.98%	587.0
63	VFC	-4.71%	456.0	CNC	-9.26%	245.0
63	AAP	-6.46%	316.0	PRGO	-4.17%	494.0
63	GME	-4.19%	481.0	AAP	-4.4%	468.0
63	GT	-3.01%	611.0	CMCSA	-4.19%	471.0
63	ELAN	-4.12%	426.0	FIS	-3.15%	608.0
63	CLF	-2.74%	603.0	BHP	-3.34%	531.0
63	TSLA	-15.76%	94.0	CZR	-7.87%	217.0
63	INTC	-2.45%	593.0	NWL	-5.21%	300.0
63	UNH	-3.1%	466.0	LNC	-5.69%	241.0
63	CNC	-2.79%	488.0	X	-19.97%	62.0
63	KHC	-4.55%	262.0	BMY	-1.69%	678.0
63	SBUX	-3.81%	299.0	JAZZ	-1.37%	761.0
63	BHC	-1.95%	564.0	NAVI	-2.16%	438.0
63	FRCB	-8.05%	117.0	CLF	-4.98%	176.0
63	SIVBQ	-34.19%	26.0	TLT	-1.38%	614.0
63	CTLT	-1.98%	432.0	GSK	-0.9%	798.0
63	ADBE	-6.45%	129.0	PEP	-1.41%	504.0
63	VZ	-5.69%	134.0	BA	-1.55%	435.0
63	WRK	-2.51%	283.0	FSUGY	-6.35%	91.0
63	CMA	-2.1%	335.0	GNRC	-1.12%	453.0

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

Period examined: All model dates from 2022-01-31 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AMC	-17.62%	525.0	SIVBQ	-72.85%	187.0
126	NWL	-20.67%	402.0	AMC	-55.93%	171.0
126	IEP	-19.38%	415.0	SBNY	-70.07%	123.0
126	UAA	-10.72%	654.0	FRCB	-87.31%	84.0
126	GME	-12.49%	475.0	IEP	-22.37%	299.0
126	AAP	-17.96%	316.0	VFC	-22.79%	237.0
126	SBNY	-57.35%	97.0	CNC	-21.52%	213.0
126	CLF	-9.24%	564.0	BIIB	-7.03%	631.0
126	ELAN	-14.08%	361.0	NWL	-14.04%	303.0
126	VFC	-12.03%	397.0	AAP	-8.8%	407.0
126	AA	-7.48%	544.0	BHC	-22.07%	160.0
126	CTLT	-9.82%	372.0	JAZZ	-4.91%	700.0
126	MOS	-5.2%	699.0	CZR	-16.81%	196.0
126	FRCB	-30.44%	117.0	GNRC	-6.79%	437.0
126	BALL	-14.41%	244.0	BHP	-5.56%	502.0
126	CNC	-6.77%	482.0	PRGO	-5.67%	438.0
126	LUMN	-6.39%	485.0	BMY	-3.74%	635.0
126	CZR	-5.3%	507.0	BXP	-4.22%	531.0
126	INTC	-4.77%	559.0	CHTR	-3.33%	668.0
126	UNH	-5.6%	447.0	LNC	-8.94%	234.0
126	CMA	-5.56%	321.0	FIS	-3.5%	560.0
126	KHC	-6.51%	248.0	GSK	-2.53%	748.0
126	TSLA	-17.75%	90.0	TLT	-3.27%	550.0
126	ZION	-2.79%	525.0	KHC	-4.26%	408.0
126	GT	-2.44%	554.0	NAVI	-4.27%	395.0
126	SIVBQ	-48.67%	26.0	PEP	-2.81%	478.0
126	USB	-3.55%	351.0	CMCSA	-3.08%	423.0
126	TLT	-10.21%	116.0	CYH	-14.69%	87.0
126	VZ	-8.98%	130.0	CLF	-6.09%	166.0
126	CVS	-4.71%	220.0	CVS	-1.97%	460.0

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

Period examined: All model dates from 2022-01-31 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	AMC	-43.42%	434.0	SIVBQ	-98.74%	187.0
252	IEP	-43.61%	296.0	AMC	-86.51%	156.0
252	NWL	-30.66%	394.0	IEP	-44.37%	298.0
252	AAP	-36.57%	314.0	SBNY	-99.38%	123.0
252	FRCB	-91.34%	117.0	AAP	-37.86%	297.0
252	CLF	-17.79%	538.0	VFC	-42.95%	208.0
252	SBNY	-93.45%	97.0	BIIB	-16.26%	529.0
252	MOS	-14.69%	596.0	FRCB	-96.6%	84.0
252	UAA	-13.97%	525.0	NWL	-28.14%	202.0
252	CNC	-13.66%	478.0	JAZZ	-9.12%	578.0
252	ELAN	-19.67%	312.0	BHC	-31.96%	135.0
252	GME	-14.11%	399.0	PRGO	-12.37%	346.0
252	CZR	-11.55%	451.0	BXP	-8.77%	474.0
252	CVS	-21.86%	209.0	GNRC	-10.16%	398.0
252	INTC	-7.75%	541.0	BMY	-7.4%	531.0
252	VFC	-13.05%	317.0	CZR	-24.69%	156.0
252	CTLT	-13.47%	288.0	CHTR	-5.71%	617.0
252	GT	-7.09%	486.0	BHP	-7.19%	466.0
252	BALL	-16.13%	200.0	TLT	-6.73%	495.0
252	UNH	-8.26%	388.0	CNC	-31.82%	99.0
252	AA	-7.07%	442.0	PEP	-7.74%	384.0
252	LW	-17.96%	157.0	KHC	-7.14%	361.0
252	CYH	-5.16%	510.0	LNC	-11.61%	221.0
252	KHC	-13.18%	193.0	AA	-17.58%	145.0
252	SIVBQ	-85.19%	26.0	ON	-35.41%	71.0
252	PRGO	-13.57%	147.0	NAVI	-8.34%	284.0
252	OXY	-7.07%	274.0	OXY	-8.48%	249.0
252	CMA	-6.54%	291.0	CVS	-5.05%	357.0
252	FIS	-11.88%	141.0	LUMN	-14.67%	122.0
252	LUMN	-3.44%	437.0	CYH	-19.27%	80.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	LEN	-0.31%	154.0	NWL	-0.36%	130.0
1	IEP	-0.21%	208.0	CHTR	-0.28%	140.0
1	UNH	-0.54%	79.0	BIIB	-0.27%	137.0
1	CMG	-0.19%	193.0	KHC	-0.31%	108.0
1	UAA	-0.14%	206.0	CPRT	-1.1%	26.0
1	FIS	-0.29%	95.0	MRK	-0.26%	95.0
1	ON	-0.38%	63.0	CMG	-0.52%	42.0
1	SBUX	-0.78%	30.0	GNRC	-0.22%	96.0
1	LW	-0.23%	104.0	CCL	-0.41%	49.0
1	FITB	-0.21%	111.0	MSTR	-0.74%	27.0
1	FCX	-0.15%	143.0	TXN	-0.32%	59.0
1	GME	-0.2%	95.0	ZION	-0.21%	90.0
1	TXN	-0.14%	129.0	FSUGY	-0.26%	65.0
1	CHTR	-0.31%	57.0	UAA	-1.13%	13.0
1	IRM	-0.09%	174.0	BBY	-0.53%	28.0
1	BHC	-0.1%	140.0	OXY	-0.36%	36.0
1	CVS	-0.58%	23.0	VICI	-0.08%	154.0
1	MRK	-0.19%	64.0	AA	-0.78%	16.0
1	GT	-0.07%	187.0	GWW	-0.16%	75.0
1	GILD	-0.21%	57.0	AMC	-1.0%	12.0
1	ADBE	-0.79%	14.0	CMCSA	-0.07%	182.0
1	GWW	-0.08%	126.0	TMUS	-0.56%	21.0
1	POST	-0.27%	37.0	ABBV	-0.09%	124.0
1	AAP	-1.39%	7.0	X	-2.84%	4.0
1	TFC	-0.09%	107.0	CZR	-0.18%	62.0
1	AMGN	-0.2%	46.0	NAVI	-0.06%	188.0
1	PEP	-0.37%	25.0	AVGO	-1.02%	10.0
1	VZ	-0.91%	9.0	DHI	-0.23%	41.0
1	BALL	-0.09%	86.0	PRGO	-0.05%	196.0
1	AMZN	-0.14%	44.0	USB	-0.09%	94.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UNH	-7.47%	81.0	ORLY	-6.13%	100.0
10	UAA	-2.69%	210.0	BIIB	-1.93%	142.0
10	GT	-2.18%	178.0	CNC	-1.37%	197.0
10	LEN	-2.36%	151.0	CMCSA	-1.39%	184.0
10	IEP	-1.7%	208.0	GME	-2.49%	100.0
10	CMG	-1.69%	200.0	BMY	-1.18%	187.0
10	IRM	-1.79%	174.0	NWL	-1.67%	129.0
10	BHC	-1.78%	146.0	CHTR	-1.51%	142.0
10	FITB	-1.77%	116.0	NAVI	-1.01%	194.0
10	GWW	-1.31%	132.0	CCL	-3.39%	50.0
10	AMGN	-3.17%	46.0	MRK	-1.71%	99.0
10	FIS	-1.46%	100.0	CZR	-2.4%	66.0
10	TXN	-1.08%	126.0	ADBE	-0.72%	218.0
10	CZR	-1.12%	115.0	AMC	-9.82%	15.0
10	SBUX	-4.41%	29.0	LW	-1.63%	83.0
10	QCOM	-1.68%	74.0	KHC	-1.25%	108.0
10	DHI	-0.72%	171.0	PRGO	-0.65%	193.0
10	VNO	-1.29%	83.0	ZTS	-0.67%	187.0
10	ADBE	-6.48%	16.0	KEY	-1.5%	76.0
10	ACGL	-0.45%	224.0	BALL	-1.2%	93.0
10	ON	-1.4%	60.0	CPRT	-5.16%	21.0
10	MSI	-0.89%	94.0	FRA	-0.39%	241.0
10	CVS	-3.52%	23.0	ZION	-1.0%	90.0
10	AMC	-0.37%	212.0	BBY	-2.64%	33.0
10	TRGP	-0.33%	232.0	PCG	-3.03%	27.0
10	VFC	-0.34%	183.0	FSUGY	-1.01%	68.0
10	CHTR	-1.05%	50.0	XOM	-0.62%	99.0
10	PEP	-2.04%	25.0	CDNS	-0.96%	62.0
10	AAPL	-0.31%	153.0	OXY	-1.38%	37.0
10	KHC	-0.51%	91.0	INTU	-1.81%	27.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-5.3%	200.0	NWL	-5.7%	119.0
21	UNH	-13.38%	73.0	CMCSA	-3.47%	174.0
21	LEN	-5.63%	134.0	GME	-5.69%	95.0
21	BHC	-5.21%	136.0	ORLY	-5.66%	93.0
21	GT	-3.96%	167.0	ADBE	-2.23%	209.0
21	CMG	-3.21%	195.0	BIIB	-3.19%	135.0
21	IRM	-3.73%	159.0	CHTR	-3.08%	137.0
21	IEP	-2.58%	201.0	BMY	-2.41%	175.0
21	FITB	-4.09%	111.0	NAVI	-2.04%	184.0
21	AMC	-1.76%	197.0	MRK	-3.74%	97.0
21	CZR	-3.23%	106.0	CZR	-5.35%	62.0
21	TXN	-2.68%	123.0	PRGO	-1.63%	181.0
21	DHI	-1.89%	160.0	ZTS	-1.51%	172.0
21	TRGP	-1.33%	216.0	KHC	-2.14%	107.0
21	GWW	-2.18%	128.0	PCG	-8.57%	26.0
21	ON	-4.78%	51.0	ZION	-2.57%	81.0
21	QCOM	-3.29%	72.0	AMC	-15.18%	13.0
21	FIS	-2.39%	96.0	LW	-2.71%	70.0
21	AMD	-4.72%	44.0	CNC	-1.04%	181.0
21	MSI	-2.34%	82.0	BALL	-2.18%	85.0
21	VFC	-1.06%	171.0	KEY	-2.37%	71.0
21	CNC	-19.75%	9.0	FRA	-0.73%	225.0
21	SBUX	-6.49%	27.0	BBY	-4.72%	32.0
21	ACGL	-0.79%	209.0	CDNS	-2.52%	58.0
21	TFC	-1.83%	89.0	CPRT	-6.46%	21.0
21	VNO	-2.27%	68.0	HON	-0.53%	215.0
21	LVS	-1.33%	109.0	INTU	-4.05%	27.0
21	AAPL	-1.04%	139.0	USB	-1.08%	91.0
21	AMGN	-3.2%	41.0	FIS	-1.05%	91.0
21	LW	-1.08%	109.0	ON	-0.57%	153.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-15.97%	188.0	NWL	-19.51%	104.0
63	CMG	-10.61%	167.0	CNC	-10.95%	151.0
63	UNH	-19.19%	81.0	CHTR	-15.38%	106.0
63	BHC	-12.65%	104.0	ADBE	-9.22%	168.0
63	LEN	-11.26%	113.0	BMY	-8.32%	150.0
63	AMC	-7.35%	159.0	CMCSA	-7.58%	145.0
63	IEP	-6.62%	172.0	CZR	-15.57%	63.0
63	GT	-8.89%	126.0	BIIB	-7.31%	130.0
63	CPRT	-8.06%	129.0	PRGO	-5.88%	148.0
63	ON	-32.59%	31.0	FIS	-9.35%	93.0
63	FITB	-8.93%	101.0	NAVI	-4.68%	156.0
63	TRGP	-5.03%	179.0	MRK	-7.89%	87.0
63	IRM	-6.02%	143.0	GME	-9.37%	71.0
63	TSLA	-25.83%	27.0	LW	-11.6%	55.0
63	AAPL	-4.73%	128.0	ZTS	-4.73%	134.0
63	GWW	-4.62%	131.0	VFC	-15.48%	34.0
63	VFC	-4.02%	139.0	PCG	-18.78%	28.0
63	MSTR	-2.93%	169.0	SBUX	-3.42%	151.0
63	MSI	-6.14%	79.0	FSUGY	-7.84%	64.0
63	CZR	-6.22%	78.0	BBY	-13.31%	35.0
63	AA	-2.88%	153.0	ZION	-5.62%	78.0
63	PCG	-3.32%	129.0	AMC	-27.57%	15.0
63	TXN	-4.12%	104.0	PEP	-3.28%	124.0
63	LUMN	-6.32%	67.0	KHC	-4.81%	83.0
63	VNO	-7.19%	57.0	UNH	-4.5%	84.0
63	DHI	-3.15%	129.0	ORLY	-3.7%	90.0
63	BALL	-5.79%	69.0	USB	-4.08%	81.0
63	NWL	-5.29%	70.0	BXP	-2.78%	116.0
63	KHC	-4.57%	75.0	FRA	-1.66%	188.0
63	LVS	-3.6%	90.0	ISRG	-4.25%	69.0

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

Period examined: All model dates from 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	UAA	-23.29%	124.0	CNC	-34.13%	111.0
126	UNH	-42.35%	55.0	NWL	-25.62%	101.0
126	CMG	-17.2%	120.0	BMY	-18.63%	104.0
126	TRGP	-13.21%	113.0	UNH	-35.79%	52.0
126	BHC	-17.18%	85.0	ADBE	-14.95%	104.0
126	VFC	-19.01%	76.0	VFC	-39.33%	31.0
126	CPRT	-15.26%	93.0	CMCSA	-11.13%	99.0
126	IEP	-11.99%	118.0	SBUX	-9.53%	108.0
126	LEN	-15.5%	88.0	MRK	-15.23%	64.0
126	AMC	-10.98%	94.0	CZR	-23.6%	39.0
126	PCG	-11.76%	70.0	BIIB	-8.66%	105.0
126	ON	-27.8%	29.0	CHTR	-15.53%	50.0
126	CZR	-14.0%	57.0	ZTS	-7.93%	90.0
126	KHC	-10.2%	55.0	LW	-17.59%	36.0
126	AAPL	-5.01%	107.0	KHC	-13.77%	45.0
126	GWW	-4.79%	107.0	SNY	-5.05%	120.0
126	CHTR	-10.31%	40.0	PCG	-22.21%	27.0
126	VNO	-8.47%	48.0	BBY	-18.01%	32.0
126	AA	-4.22%	95.0	GME	-20.72%	27.0
126	OXY	-4.7%	82.0	PRGO	-5.57%	87.0
126	IRM	-3.44%	105.0	JAZZ	-3.66%	120.0
126	ACGL	-3.3%	109.0	BXP	-7.59%	56.0
126	CMA	-11.13%	31.0	POST	-4.61%	81.0
126	TSLA	-14.79%	23.0	PEP	-3.94%	93.0
126	ISRG	-7.55%	39.0	FIS	-7.7%	47.0
126	LLY	-4.71%	59.0	FSUGY	-6.16%	57.0
126	FIS	-4.2%	59.0	AMC	-23.08%	14.0
126	MRK	-7.17%	33.0	ZION	-4.63%	64.0
126	PEP	-15.72%	14.0	NAVI	-2.38%	107.0
126	NWL	-25.64%	8.0	TFC	-3.75%	67.0

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 2025-08-04 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	-0.53%	64.0	NWL	-0.8%	31.0
1	MOS	-0.54%	50.0	CMG	-0.8%	29.0
1	CZR	-0.51%	47.0	PRGO	-0.36%	54.0
1	TDG	-0.91%	22.0	FIS	-1.0%	19.0
1	CLF	-0.89%	22.0	MSTR	-0.84%	21.0
1	META	-0.31%	54.0	T	-0.33%	51.0
1	UAA	-0.59%	27.0	ZION	-0.86%	18.0
1	CHTR	-0.94%	16.0	UAA	-1.13%	13.0
1	CDNS	-0.34%	43.0	CCL	-0.69%	20.0
1	INTU	-0.23%	62.0	GNRC	-0.33%	42.0
1	VNO	-0.39%	37.0	VICI	-0.32%	40.0
1	VST	-0.22%	64.0	LVS	-0.73%	16.0
1	GME	-0.94%	12.0	HON	-0.19%	60.0
1	AAP	-1.72%	6.0	AAP	-0.21%	52.0
1	IEP	-0.23%	44.0	CMCSA	-0.21%	46.0
1	EXPE	-1.65%	6.0	BA	-0.15%	64.0
1	AMC	-0.15%	63.0	BIIB	-0.63%	14.0
1	GNRC	-0.81%	11.0	VZ	-0.15%	59.0
1	GBTC	-0.17%	49.0	TXN	-0.32%	23.0
1	FIS	-0.23%	35.0	AVGO	-1.39%	5.0
1	TMUS	-0.16%	49.0	KHC	-0.21%	32.0
1	LNC	-0.27%	29.0	GBTC	-1.68%	4.0
1	MSTR	-0.24%	30.0	OXY	-0.91%	6.0
1	LEN	-0.14%	48.0	TMUS	-0.86%	6.0
1	BALL	-0.32%	20.0	FRA	-0.08%	64.0
1	HLT	-0.32%	17.0	B	-0.4%	11.0
1	TRGP	-0.08%	64.0	CPRT	-0.81%	5.0
1	CMG	-0.15%	35.0	CHTR	-0.1%	39.0
1	NAVI	-0.45%	11.0	CSTM	-3.93%	1.0
1	MSI	-0.26%	19.0	CMA	-0.42%	9.0

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 2025-08-04 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	GT	-4.17%	55.0	T	-3.03%	42.0
10	MSTR	-5.8%	31.0	NWL	-3.83%	27.0
10	UAA	-6.17%	24.0	VZ	-1.69%	50.0
10	MOS	-2.74%	41.0	CMCSA	-1.77%	41.0
10	INTU	-1.91%	53.0	CCL	-3.74%	19.0
10	TDG	-4.66%	21.0	AAP	-1.36%	49.0
10	CZR	-2.36%	38.0	PRGO	-1.46%	45.0
10	AMC	-1.64%	54.0	VICI	-1.85%	32.0
10	TMUS	-1.85%	45.0	BA	-1.07%	55.0
10	IEP	-2.18%	37.0	KHC	-2.06%	28.0
10	TRGP	-1.23%	55.0	FRA	-0.98%	55.0
10	CDNS	-1.58%	43.0	BALL	-2.62%	19.0
10	VNO	-2.2%	28.0	ZION	-3.3%	15.0
10	META	-1.24%	49.0	MSTR	-4.32%	11.0
10	CHTR	-6.05%	10.0	HON	-0.89%	51.0
10	TXN	-2.13%	26.0	OXY	-6.81%	6.0
10	SBUX	-3.42%	16.0	FIS	-3.27%	12.0
10	VST	-0.97%	55.0	TXN	-1.36%	22.0
10	CMG	-1.41%	35.0	CMG	-1.49%	20.0
10	FIS	-1.42%	34.0	BMY	-0.71%	38.0
10	DHI	-0.97%	45.0	HD	-0.54%	49.0
10	MSI	-2.73%	16.0	GLD	-3.88%	6.0
10	FITB	-2.37%	18.0	ZTS	-0.43%	51.0
10	GNRC	-3.54%	12.0	AZO	-0.87%	19.0
10	LEN	-1.07%	39.0	COST	-0.7%	22.0
10	NFLX	-1.22%	34.0	ORLY	-1.5%	9.0
10	CPRT	-0.78%	52.0	UAA	-1.21%	10.0
10	GBTC	-0.9%	42.0	SBUX	-0.39%	30.0
10	AMZN	-1.97%	19.0	IEP	-2.66%	4.0
10	HLT	-2.07%	16.0	KEY	-8.96%	1.0

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 2025-08-04 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	GT	-9.52%	43.0	NWL	-13.36%	21.0
21	MSTR	-9.39%	28.0	T	-7.31%	32.0
21	BHC	-5.87%	35.0	CMCSA	-5.62%	36.0
21	TMUS	-5.08%	40.0	PRGO	-4.69%	34.0
21	TDG	-8.71%	20.0	VZ	-4.18%	38.0
21	CZR	-5.85%	29.0	AAP	-3.99%	39.0
21	TXN	-6.94%	23.0	CCL	-7.16%	19.0
21	LEN	-5.85%	27.0	BA	-3.04%	43.0
21	UAA	-7.72%	18.0	ISRG	-4.04%	27.0
21	CPRT	-3.21%	41.0	HON	-2.65%	41.0
21	CMG	-3.84%	34.0	KHC	-4.13%	26.0
21	MOS	-3.84%	32.0	ZTS	-2.69%	39.0
21	INTU	-2.88%	42.0	BMY	-3.23%	29.0
21	DHI	-3.22%	37.0	FRA	-2.1%	43.0
21	TRGP	-2.76%	43.0	VICI	-3.88%	23.0
21	IEP	-3.04%	34.0	TXN	-5.48%	14.0
21	GNRC	-9.93%	10.0	NAVI	-2.0%	34.0
21	SBUX	-6.96%	14.0	HD	-1.82%	37.0
21	META	-2.56%	38.0	BALL	-5.01%	13.0
21	FITB	-4.59%	16.0	ZION	-6.4%	10.0
21	HLT	-5.13%	14.0	SBUX	-1.85%	22.0
21	CDNS	-1.9%	37.0	UAA	-4.33%	9.0
21	AMD	-3.49%	20.0	FIS	-8.17%	4.0
21	BALL	-4.34%	16.0	ADBE	-0.63%	43.0
21	AMC	-1.62%	42.0	OXY	-7.17%	3.0
21	KEY	-1.54%	43.0	AZO	-1.43%	14.0
21	VNO	-3.8%	17.0	ORLY	-2.14%	8.0
21	FIS	-2.05%	30.0	COST	-1.15%	14.0
21	LVS	-2.32%	25.0	MSTR	-2.47%	6.0
21	TFC	-1.37%	40.0	POST	-1.12%	11.0

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 2025-10-02 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMC	-0.9%	21.0	NWL	-2.68%	10.0
1	MOS	-0.99%	18.0	CMG	-1.04%	21.0
1	CZR	-1.05%	17.0	AAP	-1.16%	13.0
1	CLF	-7.93%	2.0	LVS	-1.77%	8.0
1	CHTR	-1.17%	11.0	VICI	-0.54%	18.0
1	NWL	-1.79%	7.0	KHC	-1.54%	6.0
1	GME	-1.71%	7.0	GBTC	-3.03%	3.0
1	PHM	-0.54%	21.0	VZ	-0.45%	20.0
1	AAP	-2.79%	4.0	ZION	-1.01%	9.0
1	EXPE	-2.62%	4.0	T	-0.47%	19.0
1	NEM	-0.6%	16.0	QCOM	-0.54%	16.0
1	META	-0.55%	16.0	FIS	-0.57%	15.0
1	GT	-0.41%	21.0	BA	-0.35%	21.0
1	ORCL	-0.4%	21.0	CMCSA	-0.68%	10.0
1	OXY	-0.52%	16.0	MSTR	-0.46%	14.0
1	UAA	-0.8%	10.0	GNRC	-0.37%	17.0
1	NAVI	-1.14%	7.0	CHTR	-1.13%	5.0
1	DHI	-0.52%	15.0	SBUX	-0.37%	15.0
1	TMUS	-0.85%	9.0	NVS	-0.26%	21.0
1	VNO	-0.36%	21.0	HON	-0.28%	19.0
1	ON	-0.62%	12.0	TXN	-0.48%	10.0
1	BHC	-1.0%	7.0	WDC	-2.4%	2.0
1	FITB	-2.22%	3.0	PRGO	-0.23%	20.0
1	USB	-0.59%	11.0	BIIB	-1.14%	4.0
1	MSTR	-3.2%	2.0	ADBE	-0.26%	17.0
1	VST	-0.29%	21.0	B	-0.46%	9.0
1	AZO	-0.55%	11.0	CPRT	-0.81%	5.0
1	TXN	-0.85%	7.0	CSTM	-3.93%	1.0
1	CDNS	-0.96%	6.0	HD	-0.18%	21.0
1	ORLY	-0.44%	13.0	GME	-0.34%	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 2025-10-02 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MOS	-10.85%	10.0	CNC	-4.88%	12.0
10	AMC	-6.11%	12.0	CMG	-3.38%	12.0
10	ORCL	-5.36%	12.0	ZION	-6.41%	6.0
10	NEM	-7.85%	8.0	GME	-4.54%	8.0
10	VST	-4.72%	12.0	MSTR	-7.01%	5.0
10	PHM	-4.48%	12.0	TXN	-3.79%	9.0
10	CZR	-6.69%	8.0	VZ	-3.07%	11.0
10	GBTC	-8.8%	6.0	T	-3.19%	10.0
10	ACGL	-4.48%	11.0	AAP	-3.18%	10.0
10	NWL	-11.57%	4.0	FRA	-2.3%	12.0
10	CHTR	-9.13%	5.0	NVS	-2.08%	12.0
10	ORLY	-5.3%	7.0	VICI	-2.45%	10.0
10	NFLX	-3.68%	10.0	CMCSA	-4.82%	5.0
10	MSTR	-17.55%	2.0	AZO	-5.91%	4.0
10	TRGP	-2.88%	12.0	GLD	-3.88%	6.0
10	VNO	-2.75%	12.0	FIS	-3.32%	7.0
10	CDNS	-5.29%	6.0	OXY	-6.55%	3.0
10	DHI	-3.94%	8.0	B	-6.4%	3.0
10	UAA	-4.29%	7.0	CHTR	-6.76%	2.0
10	MSI	-2.66%	9.0	HSBC	-1.03%	12.0
10	TEVA	-1.97%	12.0	BIIB	-3.95%	3.0
10	AZO	-4.72%	4.0	BXP	-1.07%	10.0
10	B	-1.92%	9.0	ABBV	-1.17%	9.0
10	OXY	-2.38%	7.0	PRGO	-0.93%	11.0
10	KEY	-1.59%	10.0	GBTC	-4.79%	2.0
10	FITB	-4.67%	3.0	BA	-0.77%	12.0
10	TMUS	-2.56%	5.0	KEY	-8.96%	1.0
10	GT	-0.99%	12.0	ORLY	-7.44%	1.0
10	JPM	-0.97%	12.0	DHI	-3.43%	2.0
10	SLV	-5.67%	2.0	KHC	-2.84%	2.0

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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMC	-0.26%	558.0	AMC	-0.78%	121.0
1	SBNY	-1.23%	96.0	IEP	-0.31%	271.0
1	NWL	-0.19%	397.0	CTLT	-0.45%	142.0
1	IEP	-0.13%	492.0	OXY	-0.23%	264.0
1	ON	-0.13%	446.0	PRGO	-0.12%	461.0
1	AAP	-0.21%	273.0	GSK	-0.07%	767.0
1	CYH	-0.09%	561.0	AA	-0.31%	153.0
1	FITB	-0.12%	395.0	BHP	-0.08%	494.0
1	SBUX	-0.15%	297.0	CHTR	-0.07%	549.0
1	ZION	-0.08%	582.0	BMY	-0.06%	614.0
1	BBY	-0.09%	492.0	CMCSA	-0.07%	476.0
1	ADBE	-0.34%	128.0	SIVBQ	-0.18%	165.0
1	CZR	-0.1%	439.0	FIS	-0.08%	394.0
1	FIS	-0.17%	231.0	FRCB	-0.35%	82.0
1	UNH	-0.08%	456.0	CPRT	-0.49%	56.0
1	MOS	-0.05%	680.0	MOS	-0.66%	41.0
1	AMZN	-0.26%	137.0	CVS	-0.05%	507.0
1	CMG	-0.05%	663.0	ZION	-0.13%	184.0
1	KEY	-0.07%	413.0	TXN	-0.19%	116.0
1	KALU	-0.11%	270.0	MNST	-0.1%	221.0
1	NAVI	-0.11%	270.0	WRK	-0.09%	226.0
1	TXN	-0.05%	609.0	X	-0.33%	60.0
1	GNRC	-0.1%	257.0	AAP	-0.05%	409.0
1	CDNS	-0.04%	549.0	SBNY	-0.16%	121.0
1	TSLA	-0.21%	103.0	HON	-0.04%	457.0
1	LW	-0.08%	253.0	BALL	-0.04%	436.0
1	UAA	-0.03%	593.0	UNH	-0.07%	229.0
1	VZ	-0.11%	135.0	BIIB	-0.03%	484.0
1	PEP	-0.12%	127.0	TLT	-0.02%	557.0
1	FRCB	-0.12%	117.0	KHC	-0.03%	464.0

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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	LUMN	-1.67%	473.0	SIVBQ	-6.36%	165.0
10	SBNY	-7.7%	96.0	AMC	-6.63%	124.0
10	IEP	-1.1%	494.0	SBNY	-5.82%	121.0
10	NWL	-1.36%	397.0	FRCB	-7.2%	82.0
10	AMC	-0.95%	558.0	CHTR	-1.0%	551.0
10	UNH	-1.08%	461.0	CNC	-2.33%	235.0
10	ADBE	-3.26%	131.0	IEP	-1.64%	270.0
10	ELAN	-1.03%	391.0	AAP	-1.07%	411.0
10	UAA	-0.67%	594.0	ORLY	-1.44%	256.0
10	VFC	-0.84%	469.0	CMCSA	-0.71%	479.0
10	CZR	-0.88%	435.0	NWL	-1.38%	218.0
10	SBUX	-0.95%	296.0	BIIB	-0.51%	487.0
10	FITB	-0.68%	400.0	PRGO	-0.53%	460.0
10	ZION	-0.45%	583.0	OXY	-0.9%	268.0
10	LNC	-0.65%	403.0	BHP	-0.46%	496.0
10	BAC	-0.69%	355.0	BXP	-0.36%	573.0
10	BALL	-0.84%	283.0	BHC	-1.42%	145.0
10	CYH	-0.38%	567.0	ON	-2.07%	98.0
10	USB	-0.6%	354.0	BMY	-0.33%	621.0
10	AAP	-0.78%	270.0	TLT	-0.36%	557.0
10	FRCB	-1.75%	117.0	CTLT	-1.33%	142.0
10	CVS	-0.86%	235.0	BALL	-0.4%	435.0
10	GNRC	-0.7%	258.0	FIS	-0.44%	387.0
10	SIVBQ	-6.53%	26.0	VFC	-1.11%	152.0
10	CNC	-0.35%	477.0	VZ	-0.26%	641.0
10	ZTS	-0.74%	225.0	MRK	-0.51%	309.0
10	QCOM	-0.33%	484.0	X	-2.28%	60.0
10	KHC	-0.54%	279.0	WDC	-0.52%	260.0
10	FIS	-0.63%	238.0	LQD	-0.13%	811.0
10	BUD	-0.73%	187.0	FCX	-0.6%	168.0

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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	LUMN	-4.04%	465.0	SIVBQ	-12.61%	165.0
21	SBNY	-15.72%	96.0	SBNY	-12.48%	121.0
21	UAA	-2.16%	589.0	AMC	-11.37%	123.0
21	VFC	-2.62%	458.0	AAP	-3.04%	400.0
21	IEP	-2.36%	487.0	FRCB	-14.5%	82.0
21	NWL	-2.68%	392.0	CHTR	-1.91%	547.0
21	AMC	-1.72%	545.0	IEP	-3.48%	270.0
21	CZR	-2.18%	429.0	CMCSA	-1.94%	472.0
21	ELAN	-2.37%	383.0	BXP	-1.22%	559.0
21	UNH	-1.94%	454.0	CNC	-2.96%	230.0
21	CNC	-1.08%	477.0	BIIB	-1.37%	484.0
21	BHC	-1.04%	493.0	BHC	-4.58%	143.0
21	ADBE	-3.86%	126.0	NWL	-3.08%	209.0
21	SIVBQ	-18.4%	26.0	PRGO	-1.12%	453.0
21	USB	-1.32%	348.0	X	-7.12%	59.0
21	SBUX	-1.56%	294.0	FCX	-2.44%	161.0
21	BALL	-1.45%	277.0	BMY	-0.61%	609.0
21	ZION	-0.67%	578.0	ON	-3.87%	95.0
21	ZTS	-1.62%	225.0	FIS	-0.91%	375.0
21	FRCB	-3.1%	117.0	EXPE	-0.66%	493.0
21	LNC	-0.87%	398.0	BALL	-0.72%	428.0
21	TSLA	-3.19%	99.0	BHP	-0.54%	496.0
21	KHC	-1.17%	269.0	SBUX	-0.68%	371.0
21	BAC	-0.92%	340.0	NAVI	-0.57%	432.0
21	FITB	-0.77%	395.0	MRK	-0.76%	307.0
21	TLT	-2.54%	116.0	CTLT	-1.58%	142.0
21	AA	-0.47%	566.0	VFC	-1.42%	149.0
21	VZ	-1.88%	136.0	TLT	-0.36%	543.0
21	LW	-0.95%	259.0	LNC	-0.71%	247.0
21	GNRC	-0.96%	252.0	CZR	-0.87%	196.0

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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	AMC	-9.46%	515.0	SIVBQ	-37.58%	165.0
63	IEP	-9.49%	453.0	AMC	-37.85%	122.0
63	LUMN	-9.3%	452.0	FRCB	-55.87%	82.0
63	SBNY	-41.63%	96.0	SBNY	-32.74%	121.0
63	UAA	-5.67%	566.0	IEP	-10.67%	267.0
63	NWL	-8.06%	379.0	CHTR	-4.32%	519.0
63	AAP	-9.88%	267.0	BXP	-4.13%	525.0
63	BALL	-9.39%	263.0	CNC	-9.53%	221.0
63	VFC	-5.3%	425.0	AAP	-5.51%	380.0
63	ELAN	-6.0%	364.0	NWL	-10.15%	194.0
63	AA	-3.81%	525.0	CMCSA	-4.12%	439.0
63	MOS	-2.91%	637.0	CZR	-8.08%	198.0
63	CZR	-3.91%	401.0	PRGO	-3.65%	435.0
63	TSLA	-15.76%	94.0	BHC	-8.57%	142.0
63	UNH	-3.03%	458.0	BHP	-2.48%	486.0
63	INTC	-2.49%	534.0	LNC	-5.04%	229.0
63	CNC	-2.75%	476.0	VFC	-7.54%	151.0
63	KHC	-4.55%	261.0	X	-18.96%	60.0
63	SBUX	-3.9%	280.0	TLT	-1.93%	508.0
63	FRCB	-8.05%	117.0	CVS	-2.13%	457.0
63	SIVBQ	-34.19%	26.0	BIIB	-1.92%	475.0
63	ADBE	-6.45%	129.0	FIS	-2.35%	377.0
63	GT	-1.53%	529.0	ON	-9.1%	92.0
63	VZ	-5.69%	134.0	GSK	-1.12%	714.0
63	BHC	-1.63%	460.0	NAVI	-1.92%	402.0
63	ON	-1.63%	410.0	PEP	-1.47%	499.0
63	TLT	-5.86%	111.0	BMY	-1.2%	582.0
63	WRK	-2.6%	242.0	CLF	-3.96%	149.0
63	USB	-1.86%	332.0	BA	-1.5%	387.0
63	ZION	-1.06%	551.0	JAZZ	-0.9%	574.0

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

Period examined: All model dates from 2022-01-31 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AMC	-17.97%	472.0	SIVBQ	-70.71%	165.0
126	IEP	-19.34%	403.0	SBNY	-69.58%	121.0
126	NWL	-19.61%	325.0	FRCB	-87.0%	82.0
126	SBNY	-57.47%	96.0	AMC	-57.52%	123.0
126	AAP	-20.46%	267.0	IEP	-23.11%	261.0
126	ELAN	-14.61%	319.0	AAP	-12.21%	338.0
126	VFC	-12.06%	379.0	CNC	-20.75%	195.0
126	UAA	-7.26%	512.0	CZR	-16.13%	173.0
126	FRCB	-30.44%	117.0	GSK	-3.91%	665.0
126	BALL	-14.4%	242.0	NWL	-12.64%	192.0
126	AA	-7.31%	476.0	BMY	-4.41%	538.0
126	CNC	-6.75%	470.0	BHP	-5.16%	457.0
126	INTC	-6.24%	501.0	PRGO	-5.88%	397.0
126	CTLT	-9.01%	328.0	JAZZ	-4.07%	525.0
126	LUMN	-6.74%	438.0	VFC	-14.03%	148.0
126	MOS	-4.91%	573.0	TLT	-4.57%	451.0
126	CLF	-6.21%	407.0	CHTR	-4.31%	471.0
126	GME	-7.18%	339.0	BXP	-3.79%	490.0
126	UNH	-5.43%	439.0	BHC	-14.98%	121.0
126	ON	-5.48%	409.0	LNC	-7.99%	222.0
126	CZR	-5.55%	378.0	KHC	-4.2%	400.0
126	CMA	-5.44%	313.0	NAVI	-4.35%	361.0
126	KHC	-6.53%	247.0	PEP	-2.83%	477.0
126	TSLA	-17.75%	90.0	CMCSA	-3.07%	392.0
126	ZION	-2.72%	509.0	CVS	-2.6%	426.0
126	SIVBQ	-48.67%	26.0	OXY	-4.37%	245.0
126	TLT	-10.21%	116.0	CYH	-13.15%	79.0
126	VZ	-8.98%	130.0	UNH	-4.16%	213.0
126	GT	-2.09%	497.0	FSUGY	-9.42%	84.0
126	CVS	-4.73%	218.0	BIIB	-1.73%	447.0

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

Period examined: All model dates from 2022-01-31 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	AMC	-43.58%	389.0	SIVBQ	-98.57%	165.0
252	IEP	-43.61%	292.0	IEP	-46.4%	260.0
252	FRCB	-91.34%	117.0	SBNY	-99.37%	121.0
252	AAP	-37.14%	269.0	AAP	-38.54%	269.0
252	NWL	-29.33%	317.0	AMC	-85.61%	109.0
252	SBNY	-93.38%	96.0	FRCB	-96.51%	82.0
252	MOS	-16.74%	481.0	JAZZ	-9.64%	473.0
252	CLF	-17.63%	380.0	BMY	-10.3%	439.0
252	INTC	-13.22%	482.0	BIIB	-11.31%	385.0
252	CNC	-13.55%	466.0	PRGO	-12.43%	314.0
252	UAA	-12.84%	461.0	NWL	-28.46%	135.0
252	ELAN	-21.41%	266.0	BXP	-8.75%	435.0
252	CVS	-21.78%	207.0	VFC	-31.58%	118.0
252	VFC	-13.13%	302.0	CZR	-24.42%	133.0
252	CZR	-10.6%	326.0	TLT	-8.02%	402.0
252	UNH	-8.4%	382.0	CHTR	-7.46%	420.0
252	BALL	-16.05%	199.0	BHP	-7.07%	421.0
252	CYH	-7.45%	422.0	PEP	-7.75%	383.0
252	CTLT	-12.11%	248.0	CNC	-30.82%	94.0
252	AA	-7.82%	378.0	KHC	-7.21%	354.0
252	LW	-17.94%	155.0	BHC	-24.67%	101.0
252	GME	-9.84%	264.0	AA	-17.37%	143.0
252	GT	-5.89%	432.0	OXY	-10.62%	232.0
252	KHC	-13.23%	192.0	ON	-35.16%	68.0
252	SIVBQ	-85.19%	26.0	NAVI	-8.2%	278.0
252	PRGO	-13.6%	146.0	LNC	-9.52%	209.0
252	OXY	-7.07%	274.0	CVS	-5.75%	339.0
252	CMA	-6.1%	283.0	GSK	-3.43%	561.0
252	FIS	-11.96%	138.0	TFC	-5.69%	283.0
252	FSUGY	-4.09%	386.0	LUMN	-14.23%	113.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CYH	-0.49%	138.0	CHTR	-0.24%	130.0
1	UNH	-0.56%	77.0	KHC	-0.29%	105.0
1	LEN	-0.28%	137.0	NWL	-0.35%	82.0
1	IEP	-0.17%	200.0	CPRT	-1.1%	26.0
1	FIS	-0.29%	95.0	MRK	-0.26%	95.0
1	CMG	-0.14%	178.0	BIIB	-0.23%	97.0
1	LW	-0.24%	100.0	GNRC	-0.24%	93.0
1	ON	-0.38%	63.0	ADBE	-0.16%	139.0
1	SBUX	-0.78%	30.0	CCL	-0.41%	49.0
1	FITB	-0.21%	110.0	TXN	-0.32%	59.0
1	TEVA	-0.13%	157.0	ZION	-0.22%	88.0
1	GME	-0.21%	94.0	CMG	-0.7%	27.0
1	CHTR	-0.34%	56.0	MSTR	-0.86%	20.0
1	FCX	-0.14%	138.0	GWW	-0.28%	59.0
1	TXN	-0.14%	129.0	PRGO	-0.11%	145.0
1	NWL	-0.23%	77.0	BMY	-0.09%	177.0
1	CZR	-0.15%	113.0	UAA	-1.13%	13.0
1	CVS	-0.58%	23.0	BBY	-0.53%	28.0
1	BHC	-0.1%	134.0	FSUGY	-0.22%	63.0
1	MRK	-0.19%	64.0	OXY	-0.36%	36.0
1	GILD	-0.21%	57.0	VICI	-0.08%	154.0
1	BBY	-0.08%	145.0	AA	-0.78%	16.0
1	TRGP	-0.06%	185.0	TMUS	-0.56%	21.0
1	IRM	-0.07%	170.0	ABBV	-0.09%	124.0
1	ADBE	-0.79%	14.0	X	-2.84%	4.0
1	GWW	-0.08%	126.0	CZR	-0.18%	62.0
1	POST	-0.27%	37.0	AVGO	-1.02%	10.0
1	AAP	-1.39%	7.0	DHI	-0.23%	41.0
1	AMGN	-0.2%	46.0	UNH	-0.14%	64.0
1	PEP	-0.37%	25.0	USB	-0.09%	93.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UNH	-7.23%	79.0	ORLY	-6.2%	99.0
10	CMG	-1.8%	182.0	CNC	-2.72%	141.0
10	LEN	-2.45%	133.0	NWL	-3.6%	83.0
10	IEP	-1.53%	200.0	BMY	-1.36%	181.0
10	IRM	-1.74%	170.0	GME	-2.21%	95.0
10	FITB	-1.78%	115.0	CMCSA	-1.12%	164.0
10	BHC	-1.4%	135.0	CHTR	-1.37%	131.0
10	UAA	-1.45%	129.0	ADBE	-1.27%	139.0
10	GWW	-1.31%	132.0	CCL	-3.39%	50.0
10	CZR	-1.46%	108.0	MRK	-1.71%	99.0
10	AMGN	-3.17%	46.0	CZR	-2.4%	66.0
10	FIS	-1.46%	100.0	ZTS	-0.78%	179.0
10	TXN	-1.08%	126.0	KHC	-1.29%	106.0
10	AMC	-0.78%	170.0	AMC	-9.69%	14.0
10	SBUX	-4.41%	29.0	BALL	-1.5%	88.0
10	GT	-0.89%	120.0	KEY	-1.5%	76.0
10	QCOM	-1.54%	68.0	CPRT	-5.16%	21.0
10	ADBE	-6.48%	16.0	BIIB	-0.99%	100.0
10	TRGP	-0.52%	185.0	HON	-0.48%	192.0
10	VFC	-0.56%	164.0	ZION	-1.05%	88.0
10	CYH	-0.6%	143.0	PRGO	-0.63%	144.0
10	ON	-1.4%	60.0	FRA	-0.41%	219.0
10	MSI	-0.89%	93.0	NAVI	-0.55%	160.0
10	ACGL	-0.42%	196.0	BBY	-2.64%	33.0
10	CVS	-3.52%	23.0	LW	-1.06%	79.0
10	DHI	-0.39%	162.0	PCG	-3.03%	27.0
10	TEVA	-0.34%	164.0	FSUGY	-1.18%	64.0
10	CHTR	-1.05%	50.0	ON	-2.36%	29.0
10	PEP	-2.04%	25.0	CDNS	-1.15%	58.0
10	NWL	-0.62%	77.0	XOM	-0.58%	98.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UNH	-13.32%	72.0	NWL	-9.06%	74.0
21	LEN	-5.47%	119.0	ORLY	-5.7%	92.0
21	BHC	-4.89%	128.0	CMCSA	-3.07%	157.0
21	CMG	-3.34%	177.0	BMY	-2.67%	169.0
21	UAA	-4.63%	124.0	ADBE	-3.28%	135.0
21	IRM	-3.65%	157.0	GME	-4.88%	90.0
21	FITB	-3.98%	110.0	CHTR	-2.97%	127.0
21	IEP	-2.26%	193.0	CNC	-2.77%	136.0
21	CZR	-3.48%	102.0	MRK	-3.74%	97.0
21	TXN	-2.68%	123.0	CZR	-5.35%	62.0
21	CYH	-2.15%	137.0	ZTS	-1.58%	169.0
21	GWW	-2.18%	128.0	KHC	-2.25%	106.0
21	TRGP	-1.56%	169.0	NAVI	-1.53%	151.0
21	AMC	-1.66%	157.0	SBUX	-1.55%	144.0
21	ON	-4.78%	51.0	PCG	-8.57%	26.0
21	VFC	-1.59%	153.0	BALL	-2.55%	81.0
21	DHI	-1.54%	153.0	AMC	-15.18%	13.0
21	FIS	-2.39%	96.0	ZION	-2.47%	79.0
21	MSI	-2.37%	81.0	HON	-1.04%	179.0
21	QCOM	-2.78%	66.0	BIIB	-1.85%	97.0
21	CNC	-19.75%	9.0	KEY	-2.37%	71.0
21	SBUX	-6.49%	27.0	ON	-6.41%	26.0
21	TFC	-1.98%	85.0	LW	-2.4%	68.0
21	GT	-1.43%	117.0	PRGO	-1.15%	137.0
21	AMD	-4.37%	36.0	BBY	-4.72%	32.0
21	LW	-1.25%	105.0	CDNS	-2.69%	54.0
21	AMGN	-3.2%	41.0	CPRT	-6.46%	21.0
21	AAPL	-0.94%	133.0	FRA	-0.62%	203.0
21	LVS	-1.12%	107.0	INTU	-4.05%	27.0
21	CVS	-4.87%	22.0	FIS	-1.2%	86.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-15.7%	106.0	CNC	-11.93%	132.0
63	CMG	-10.84%	152.0	CHTR	-14.47%	101.0
63	UNH	-19.17%	79.0	NWL	-21.79%	59.0
63	BHC	-11.42%	95.0	BMY	-8.79%	144.0
63	IEP	-6.28%	164.0	ADBE	-10.15%	117.0
63	ON	-32.59%	31.0	CZR	-15.57%	63.0
63	CPRT	-7.73%	125.0	UNH	-15.22%	61.0
63	FITB	-8.98%	100.0	CMCSA	-6.69%	125.0
63	AMC	-6.61%	129.0	FIS	-9.16%	88.0
63	IRM	-5.89%	141.0	MRK	-7.89%	87.0
63	LEN	-8.65%	93.0	ZTS	-4.73%	134.0
63	TRGP	-5.39%	147.0	NAVI	-4.58%	126.0
63	VFC	-6.13%	123.0	PRGO	-4.7%	120.0
63	TSLA	-25.83%	27.0	GME	-8.25%	66.0
63	GWW	-4.62%	131.0	LW	-10.42%	51.0
63	AAPL	-4.39%	122.0	VFC	-15.48%	34.0
63	CZR	-7.12%	74.0	PCG	-18.78%	28.0
63	AA	-3.37%	146.0	ON	-21.42%	23.0
63	MSI	-6.18%	78.0	BBY	-13.31%	35.0
63	TXN	-4.12%	104.0	FSUGY	-7.36%	60.0
63	GT	-4.3%	99.0	SBUX	-3.39%	129.0
63	PCG	-3.24%	128.0	PEP	-3.59%	120.0
63	BALL	-6.04%	68.0	ZION	-5.55%	76.0
63	LUMN	-5.73%	66.0	BXP	-4.5%	93.0
63	VNO	-6.84%	53.0	BIIB	-4.7%	88.0
63	CYH	-3.16%	112.0	KHC	-4.88%	81.0
63	KHC	-4.57%	75.0	AMC	-26.84%	14.0
63	ACGL	-2.11%	156.0	USB	-4.22%	80.0
63	MSTR	-2.0%	145.0	ORLY	-3.74%	89.0
63	LW	-2.98%	92.0	ISRG	-4.61%	66.0

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

Period examined: All model dates from 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	UNH	-42.04%	53.0	CNC	-34.01%	98.0
126	CMG	-17.48%	106.0	BMY	-18.78%	99.0
126	VFC	-19.96%	73.0	UNH	-35.71%	51.0
126	CPRT	-15.17%	91.0	NWL	-26.08%	58.0
126	TRGP	-13.39%	99.0	ADBE	-15.79%	82.0
126	BHC	-17.21%	76.0	VFC	-39.33%	31.0
126	IEP	-11.57%	110.0	MRK	-15.23%	64.0
126	UAA	-22.92%	47.0	SBUX	-11.07%	87.0
126	AMC	-10.85%	86.0	CZR	-23.6%	39.0
126	LEN	-12.62%	70.0	CMCSA	-9.95%	80.0
126	PCG	-11.76%	70.0	CHTR	-15.53%	50.0
126	ON	-27.8%	29.0	ZTS	-7.93%	90.0
126	CZR	-14.64%	53.0	KHC	-13.69%	44.0
126	KHC	-10.2%	55.0	PCG	-22.21%	27.0
126	AAPL	-5.13%	101.0	BBY	-18.01%	32.0
126	GWW	-4.79%	107.0	LW	-17.3%	32.0
126	CHTR	-10.31%	40.0	PRGO	-6.69%	78.0
126	AA	-4.35%	92.0	GME	-20.09%	24.0
126	VNO	-8.35%	44.0	BXP	-7.91%	55.0
126	OXY	-4.52%	81.0	POST	-4.61%	81.0
126	CMA	-11.13%	31.0	PEP	-3.94%	93.0
126	IRM	-3.29%	104.0	SNY	-3.84%	93.0
126	TSLA	-14.79%	23.0	FIS	-7.67%	46.0
126	ACGL	-3.39%	98.0	BIIB	-4.94%	65.0
126	ISRG	-7.55%	39.0	FSUGY	-5.83%	53.0
126	LLY	-4.57%	56.0	AMC	-22.51%	13.0
126	FIS	-4.2%	59.0	ZION	-4.17%	62.0
126	MRK	-7.17%	33.0	OXY	-12.43%	17.0
126	LW	-3.49%	67.0	FRA	-1.83%	108.0
126	PEP	-15.72%	14.0	NAVI	-2.53%	78.0

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 2025-08-04 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CZR	-0.75%	41.0	PRGO	-0.79%	30.0
1	MOS	-0.54%	49.0	CMG	-1.43%	14.0
1	VST	-0.58%	40.0	FIS	-1.0%	19.0
1	CLF	-0.89%	22.0	T	-0.34%	48.0
1	TDG	-1.15%	17.0	ZION	-0.86%	18.0
1	CHTR	-1.1%	15.0	GNRC	-0.38%	39.0
1	UAA	-0.59%	27.0	AAP	-0.45%	33.0
1	META	-0.3%	49.0	MSTR	-1.05%	14.0
1	GT	-0.56%	26.0	UAA	-1.13%	13.0
1	TRGP	-0.31%	46.0	CCL	-0.69%	20.0
1	CDNS	-0.33%	39.0	VICI	-0.32%	40.0
1	VNO	-0.88%	14.0	LVS	-0.73%	16.0
1	GME	-0.94%	12.0	CMCSA	-0.21%	46.0
1	INTU	-0.2%	56.0	VZ	-0.17%	58.0
1	AAP	-1.72%	6.0	TXN	-0.32%	23.0
1	IEP	-0.23%	44.0	AVGO	-1.39%	5.0
1	EXPE	-1.65%	6.0	GBTC	-1.68%	4.0
1	GBTC	-0.2%	47.0	KHC	-0.19%	31.0
1	NWL	-0.46%	20.0	HON	-0.11%	53.0
1	GNRC	-0.81%	11.0	OXY	-0.91%	6.0
1	TMUS	-0.18%	48.0	TMUS	-0.86%	6.0
1	FIS	-0.23%	35.0	BIIB	-0.4%	13.0
1	LNC	-0.27%	29.0	FRA	-0.08%	57.0
1	LEN	-0.14%	48.0	B	-0.4%	11.0
1	BALL	-0.32%	20.0	CPRT	-0.81%	5.0
1	CMG	-0.19%	33.0	CSTM	-3.93%	1.0
1	MSTR	-0.21%	29.0	ZTS	-0.08%	51.0
1	NAVI	-0.45%	11.0	CMA	-0.42%	9.0
1	MSI	-0.26%	19.0	MSFT	-0.2%	17.0
1	TXN	-0.15%	31.0	IRM	-0.27%	12.0

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 2025-08-04 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MSTR	-5.63%	30.0	T	-2.75%	40.0
10	UAA	-6.17%	24.0	NWL	-4.39%	24.0
10	VST	-4.27%	33.0	VZ	-1.69%	50.0
10	MOS	-2.43%	40.0	CMCSA	-1.77%	41.0
10	CZR	-2.55%	36.0	CCL	-3.74%	19.0
10	TDG	-5.59%	15.0	VICI	-1.85%	32.0
10	GT	-3.43%	24.0	KHC	-2.06%	28.0
10	IEP	-2.18%	37.0	BALL	-2.8%	18.0
10	TMUS	-1.77%	44.0	FRA	-1.0%	50.0
10	AMC	-1.76%	40.0	ZION	-3.3%	15.0
10	INTU	-1.41%	47.0	PRGO	-1.86%	25.0
10	CDNS	-1.56%	39.0	OXY	-6.81%	6.0
10	CHTR	-6.05%	10.0	HON	-0.9%	45.0
10	META	-1.33%	45.0	FIS	-3.27%	12.0
10	TXN	-2.13%	26.0	ZTS	-0.81%	43.0
10	SBUX	-3.42%	16.0	TXN	-1.36%	22.0
10	TRGP	-1.31%	39.0	BMY	-0.71%	38.0
10	FIS	-1.42%	34.0	NAVI	-0.69%	35.0
10	CMG	-1.36%	33.0	GLD	-3.88%	6.0
10	DHI	-0.97%	45.0	MSTR	-2.87%	8.0
10	MSI	-2.73%	16.0	HD	-0.41%	39.0
10	FITB	-2.37%	18.0	COST	-0.7%	22.0
10	GNRC	-3.54%	12.0	GNRC	-0.44%	32.0
10	LEN	-1.07%	39.0	SBUX	-0.48%	29.0
10	NFLX	-1.22%	34.0	ORLY	-1.5%	9.0
10	CPRT	-0.78%	52.0	UAA	-1.21%	10.0
10	GBTC	-0.98%	40.0	AZO	-0.64%	18.0
10	AMZN	-1.97%	19.0	IEP	-2.66%	4.0
10	HLT	-2.22%	15.0	KEY	-8.96%	1.0
10	ORLY	-1.18%	27.0	POST	-0.54%	16.0

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 2025-08-04 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	MSTR	-9.1%	27.0	NWL	-14.04%	18.0
21	BHC	-5.87%	35.0	T	-7.13%	30.0
21	TMUS	-5.01%	39.0	CMCSA	-5.62%	36.0
21	GT	-8.63%	21.0	VZ	-4.18%	38.0
21	CZR	-5.85%	29.0	CCL	-7.16%	19.0
21	TXN	-6.94%	23.0	ZTS	-3.14%	36.0
21	LEN	-5.85%	27.0	ISRG	-4.04%	27.0
21	UAA	-7.72%	18.0	KHC	-4.13%	26.0
21	TDG	-8.84%	15.0	BMY	-3.23%	29.0
21	CPRT	-3.21%	41.0	VICI	-3.88%	23.0
21	DHI	-3.22%	37.0	HON	-2.53%	35.0
21	CMG	-3.53%	32.0	FRA	-2.24%	39.0
21	IEP	-3.04%	34.0	TXN	-5.48%	14.0
21	MOS	-3.28%	31.0	NAVI	-2.52%	30.0
21	TRGP	-3.33%	30.0	BA	-3.21%	23.0
21	GNRC	-9.93%	10.0	BALL	-5.01%	13.0
21	SBUX	-6.96%	14.0	PRGO	-3.8%	17.0
21	INTU	-2.41%	36.0	ZION	-6.4%	10.0
21	META	-2.3%	34.0	HD	-1.33%	33.0
21	FITB	-4.59%	16.0	UAA	-4.33%	9.0
21	BALL	-4.34%	16.0	SBUX	-1.73%	21.0
21	HLT	-5.14%	13.0	FIS	-8.17%	4.0
21	KEY	-1.54%	43.0	AAP	-1.21%	21.0
21	CDNS	-1.99%	33.0	OXY	-7.17%	3.0
21	FIS	-2.05%	30.0	ORLY	-2.14%	8.0
21	VST	-2.42%	24.0	ADBE	-0.81%	21.0
21	LVS	-2.32%	25.0	COST	-1.15%	14.0
21	AMC	-1.82%	31.0	MSTR	-2.47%	6.0
21	TFC	-1.33%	39.0	AZO	-1.04%	13.0
21	COST	-2.31%	22.0	POST	-1.12%	11.0

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 2025-10-02 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CZR	-2.21%	11.0	CMG	-3.11%	6.0
1	AMC	-1.21%	15.0	AAP	-1.16%	13.0
1	MOS	-1.01%	17.0	LVS	-1.77%	8.0
1	CLF	-7.93%	2.0	VZ	-0.53%	19.0
1	CHTR	-1.43%	10.0	VICI	-0.54%	18.0
1	NWL	-1.79%	7.0	GBTC	-3.03%	3.0
1	GME	-1.71%	7.0	ZION	-1.01%	9.0
1	AAP	-2.79%	4.0	GNRC	-0.6%	15.0
1	EXPE	-2.62%	4.0	T	-0.49%	18.0
1	TRGP	-0.65%	16.0	FIS	-0.57%	15.0
1	META	-0.55%	16.0	KHC	-1.66%	5.0
1	VST	-0.51%	17.0	ADBE	-0.67%	11.0
1	OXY	-0.52%	16.0	QCOM	-0.49%	15.0
1	UAA	-0.8%	10.0	CMCSA	-0.68%	10.0
1	NAVI	-1.14%	7.0	HSBC	-0.32%	19.0
1	PHM	-0.52%	15.0	CHTR	-1.13%	5.0
1	DHI	-0.52%	15.0	SBUX	-0.37%	15.0
1	TMUS	-0.85%	9.0	NVS	-0.42%	13.0
1	ON	-0.62%	12.0	TXN	-0.48%	10.0
1	NEM	-0.51%	14.0	WDC	-2.4%	2.0
1	BHC	-1.0%	7.0	B	-0.46%	9.0
1	FITB	-2.22%	3.0	CPRT	-0.81%	5.0
1	USB	-0.59%	11.0	CSTM	-3.93%	1.0
1	MSTR	-3.2%	2.0	GME	-0.34%	11.0
1	AZO	-0.55%	11.0	MSTR	-0.51%	7.0
1	TXN	-0.85%	7.0	ORLY	-1.17%	3.0
1	VNO	-0.96%	6.0	AZO	-0.57%	6.0
1	CDNS	-0.96%	6.0	ABBV	-0.26%	13.0
1	ORLY	-0.44%	13.0	BALL	-0.24%	14.0
1	POST	-1.03%	4.0	BXP	-0.2%	17.0

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 2025-10-02 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MOS	-10.35%	9.0	ZION	-6.41%	6.0
10	AMC	-7.06%	10.0	GME	-4.54%	8.0
10	NEM	-7.85%	8.0	TXN	-3.79%	9.0
10	CZR	-9.28%	6.0	VZ	-3.07%	11.0
10	VST	-5.97%	9.0	T	-3.19%	10.0
10	GBTC	-8.8%	6.0	AAP	-3.18%	10.0
10	NWL	-11.57%	4.0	VICI	-2.45%	10.0
10	CHTR	-9.13%	5.0	FRA	-2.2%	11.0
10	ORLY	-5.3%	7.0	CMCSA	-4.82%	5.0
10	NFLX	-3.68%	10.0	AZO	-5.91%	4.0
10	PHM	-4.01%	9.0	GLD	-3.88%	6.0
10	MSTR	-17.55%	2.0	FIS	-3.32%	7.0
10	CDNS	-5.29%	6.0	OXY	-6.55%	3.0
10	DHI	-3.94%	8.0	NVS	-2.42%	8.0
10	ACGL	-3.91%	8.0	B	-6.4%	3.0
10	UAA	-4.29%	7.0	CHTR	-6.76%	2.0
10	MSI	-2.66%	9.0	HSBC	-1.03%	12.0
10	ORCL	-2.86%	8.0	BXP	-1.07%	10.0
10	AZO	-4.72%	4.0	HD	-1.77%	6.0
10	KEY	-2.22%	8.0	ABBV	-1.17%	9.0
10	B	-1.92%	9.0	MSTR	-5.24%	2.0
10	OXY	-2.38%	7.0	PRGO	-1.09%	9.0
10	FITB	-4.67%	3.0	GBTC	-4.79%	2.0
10	TMUS	-2.56%	5.0	KEY	-8.96%	1.0
10	TRGP	-1.57%	8.0	CNC	-8.83%	1.0
10	SLV	-5.67%	2.0	ORLY	-7.44%	1.0
10	CPRT	-0.75%	11.0	DHI	-3.43%	2.0
10	GME	-2.32%	3.0	BA	-1.24%	5.0
10	TXN	-3.21%	2.0	KHC	-2.84%	2.0
10	GNRC	-5.64%	1.0	ACGL	-5.61%	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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	-0.78%	119.0	AMC	-2.87%	15.0
1	UAA	-0.62%	142.0	TSLA	-0.23%	161.0
1	CLF	-0.25%	157.0	GNRC	-0.88%	37.0
1	MSTR	-1.71%	23.0	VFC	-0.44%	59.0
1	FSUGY	-0.13%	282.0	NFLX	-0.11%	224.0
1	AMD	-0.14%	238.0	AAP	-0.51%	42.0
1	LUMN	-0.58%	47.0	T	-0.21%	96.0
1	NWL	-0.29%	92.0	BIIB	-0.16%	111.0
1	QQQ	-0.12%	191.0	BXP	-0.61%	24.0
1	QCOM	-0.1%	182.0	SIVBQ	-1.55%	7.0
1	CPRT	-0.71%	25.0	BA	-0.32%	33.0
1	TFC	-0.61%	28.0	B	-0.66%	14.0
1	CSCO	-0.22%	60.0	ISRG	-0.32%	25.0
1	LEN	-0.21%	61.0	GBTC	-1.13%	7.0
1	USB	-0.18%	69.0	EXPE	-0.4%	19.0
1	CSTM	-0.15%	74.0	TDG	-1.72%	4.0
1	CTLT	-0.16%	62.0	HON	-0.28%	24.0
1	IEP	-0.88%	11.0	NEM	-0.58%	11.0
1	LLY	-0.36%	26.0	HCA	-0.77%	8.0
1	MU	-0.07%	134.0	CVS	-0.33%	18.0
1	IRM	-1.39%	6.0	BALL	-0.61%	9.0
1	KHC	-7.05%	1.0	ADBE	-0.09%	56.0
1	CNC	-0.4%	12.0	FSUGY	-1.73%	3.0
1	LNC	-1.2%	4.0	WFC	-0.63%	8.0
1	BALL	-2.36%	2.0	MU	-4.67%	1.0
1	BA	-0.93%	5.0	BHP	-0.15%	30.0
1	CVS	-2.32%	2.0	NAVI	-0.24%	18.0
1	INTC	-0.07%	68.0	LNC	-1.83%	2.0
1	CMA	-0.48%	8.0	SLV	-0.45%	8.0
1	OXY	-1.74%	2.0	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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-5.09%	146.0	VFC	-3.45%	59.0
10	GT	-4.26%	112.0	BIIB	-1.49%	111.0
10	CLF	-2.47%	157.0	GNRC	-3.71%	37.0
10	LUMN	-6.86%	47.0	T	-0.98%	96.0
10	FSUGY	-0.7%	281.0	FRCB	-86.36%	1.0
10	CTLT	-3.23%	60.0	AAP	-1.48%	47.0
10	CSTM	-2.56%	75.0	LW	-9.86%	7.0
10	NWL	-1.45%	92.0	SNY	-0.94%	71.0
10	TFC	-3.52%	25.0	CMG	-12.7%	4.0
10	IEP	-6.68%	12.0	BHP	-1.62%	30.0
10	KEY	-3.3%	23.0	NAVI	-2.42%	19.0
10	AMD	-0.3%	237.0	BMY	-1.03%	44.0
10	QCOM	-0.39%	182.0	VNO	-1.33%	33.0
10	INTC	-0.95%	65.0	NEM	-3.87%	11.0
10	UNH	-6.89%	8.0	JAZZ	-0.5%	81.0
10	CPRT	-1.7%	25.0	TSLA	-0.25%	161.0
10	BA	-7.46%	5.0	ISRG	-1.53%	25.0
10	GNRC	-2.93%	12.0	BALL	-4.07%	9.0
10	CMA	-4.24%	8.0	IEP	-2.1%	17.0
10	LNC	-8.4%	4.0	ADBE	-0.56%	55.0
10	CNC	-2.77%	12.0	PCG	-2.35%	13.0
10	IRM	-5.52%	6.0	LNC	-14.43%	2.0
10	MOS	-0.23%	123.0	TFC	-3.88%	6.0
10	BBY	-0.16%	141.0	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	BA	-0.65%	31.0
10	CSCO	-0.3%	60.0	PRGO	-0.95%	17.0
10	USB	-0.2%	69.0	TLT	-0.22%	71.0
10	CVS	-6.12%	2.0	GT	-15.22%	1.0

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

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

Period examined: All model dates from 2022-01-31 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-7.37%	141.0	VFC	-5.25%	59.0
21	CLF	-5.78%	157.0	BIIB	-2.69%	110.0
21	GT	-7.13%	104.0	GNRC	-8.13%	35.0
21	LUMN	-10.91%	47.0	JAZZ	-2.75%	84.0
21	FSUGY	-1.37%	275.0	T	-2.2%	96.0
21	CTLT	-6.22%	56.0	BHP	-5.22%	30.0
21	NWL	-2.71%	92.0	BHC	-7.56%	16.0
21	BBY	-1.23%	142.0	SNY	-1.37%	67.0
21	QCOM	-0.69%	182.0	FRCB	-88.37%	1.0
21	CSTM	-1.58%	76.0	IEP	-4.74%	17.0
21	GNRC	-9.91%	12.0	BMY	-1.78%	44.0
21	IEP	-8.83%	12.0	BALL	-8.39%	9.0
21	MSTR	-4.23%	25.0	B	-4.97%	14.0
21	KEY	-5.02%	21.0	NAVI	-4.01%	17.0
21	MOS	-0.7%	121.0	LVS	-6.09%	11.0
21	CPRT	-3.24%	25.0	PRGO	-3.72%	16.0
21	AMD	-0.27%	236.0	SIVBQ	-7.05%	7.0
21	CMA	-6.1%	8.0	GE	-8.12%	5.0
21	UNH	-6.92%	7.0	AAP	-0.81%	45.0
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	INTC	-0.49%	63.0	EXPE	-1.12%	19.0
21	IRM	-6.44%	4.0	WFC	-2.4%	8.0
21	TRGP	-0.5%	47.0	LW	-3.74%	5.0
21	PCG	-5.81%	3.0	TFC	-3.6%	5.0
21	SBUX	-0.86%	19.0	SBNY	-14.57%	1.0
21	ORLY	-3.94%	4.0	AMGN	-1.48%	9.0
21	BAC	-15.4%	1.0	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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-17.98%	147.0	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	-9.25%	64.0
63	GT	-12.53%	82.0	FIS	-3.6%	151.0
63	NWL	-11.3%	88.0	BMY	-10.73%	44.0
63	QCOM	-3.97%	182.0	BHP	-15.23%	30.0
63	MOS	-5.91%	120.0	BHC	-27.61%	16.0
63	CZR	-5.11%	129.0	JAZZ	-5.33%	81.0
63	LUMN	-11.13%	47.0	THC	-8.23%	30.0
63	AA	-6.6%	72.0	SIVBQ	-28.71%	7.0
63	BHC	-3.39%	104.0	ADBE	-4.22%	45.0
63	BBY	-1.7%	133.0	AMC	-7.43%	15.0
63	IEP	-14.78%	12.0	T	-1.14%	95.0
63	MSTR	-6.81%	26.0	NVS	-2.2%	49.0
63	CMA	-15.38%	8.0	FRCB	-99.85%	1.0
63	INTC	-2.05%	59.0	IEP	-5.63%	17.0
63	TRGP	-3.34%	32.0	NAVI	-5.29%	16.0
63	ZTS	-10.94%	9.0	LVS	-7.01%	11.0
63	TXN	-1.29%	67.0	CLF	-8.56%	9.0
63	WRK	-2.02%	41.0	LW	-10.54%	7.0
63	NAVI	-9.17%	9.0	LUMN	-9.01%	8.0
63	IRM	-18.05%	4.0	KALU	-3.36%	21.0
63	FSUGY	-0.25%	270.0	WDC	-17.05%	4.0
63	CPRT	-2.59%	25.0	WYNN	-12.72%	5.0
63	UNH	-7.42%	8.0	PRGO	-6.46%	9.0
63	LEN	-0.77%	65.0	HON	-2.56%	21.0
63	CNC	-4.05%	12.0	FSUGY	-11.92%	4.0
63	SBUX	-2.38%	19.0	LNC	-20.84%	2.0
63	SBNY	-43.53%	1.0	EXPE	-2.15%	19.0

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

Period examined: All model dates from 2022-01-31 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	GME	-25.71%	136.0	BIIB	-21.48%	114.0
126	UAA	-23.19%	142.0	VFC	-39.08%	59.0
126	CLF	-17.1%	157.0	GNRC	-54.59%	35.0
126	NWL	-25.1%	77.0	NWL	-24.82%	51.0
126	QCOM	-5.81%	182.0	FIS	-6.61%	150.0
126	BBY	-8.15%	117.0	AMC	-46.79%	15.0
126	CYH	-8.18%	116.0	SIVBQ	-99.79%	7.0
126	MOS	-6.53%	126.0	BHC	-41.86%	16.0
126	USB	-11.53%	68.0	JAZZ	-7.25%	78.0
126	AMC	-14.45%	53.0	SNY	-5.54%	65.0
126	CTLT	-15.85%	44.0	BHP	-11.5%	30.0
126	CZR	-4.58%	129.0	ADBE	-10.99%	24.0
126	AA	-8.67%	68.0	THC	-7.7%	30.0
126	WRK	-11.19%	41.0	LUMN	-23.2%	7.0
126	ELAN	-9.99%	42.0	UNH	-4.07%	34.0
126	WYNN	-12.98%	32.0	BMY	-2.91%	43.0
126	GT	-5.46%	57.0	CLF	-13.31%	9.0
126	IEP	-20.54%	12.0	NVS	-3.29%	34.0
126	FSUGY	-0.98%	249.0	BXP	-9.83%	11.0
126	AAP	-4.37%	49.0	SBNY	-99.96%	1.0
126	VFC	-11.4%	18.0	FRCB	-99.88%	1.0
126	BHC	-1.79%	105.0	CNC	-28.69%	3.0
126	TRGP	-11.94%	14.0	TFC	-14.06%	6.0
126	ZTS	-16.67%	9.0	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	LEN	-1.51%	64.0	KALU	-2.7%	21.0
126	CNC	-7.75%	12.0	FSUGY	-13.52%	4.0
126	CMA	-10.46%	8.0	AMGN	-6.23%	8.0

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

Period examined: All model dates from 2022-01-31 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	GME	-22.46%	135.0	VFC	-58.52%	59.0
252	CLF	-18.17%	158.0	BIIB	-30.96%	96.0
252	NWL	-36.13%	77.0	GNRC	-53.79%	35.0
252	AMC	-42.08%	45.0	AMC	-87.45%	15.0
252	CZR	-14.04%	125.0	NWL	-28.31%	27.0
252	LUMN	-33.59%	47.0	BHC	-54.34%	14.0
252	AAP	-33.17%	45.0	SIVBQ	-99.98%	7.0
252	UAA	-22.1%	64.0	AAP	-42.1%	8.0
252	GT	-16.62%	54.0	ADBE	-18.34%	17.0
252	CTLT	-21.91%	40.0	SNY	-6.18%	50.0
252	MOS	-6.11%	115.0	THC	-9.35%	30.0
252	BBY	-6.43%	108.0	BHP	-8.69%	30.0
252	USB	-6.75%	68.0	KALU	-13.18%	19.0
252	ELAN	-9.6%	46.0	IEP	-13.61%	17.0
252	BHC	-3.1%	96.0	JAZZ	-4.77%	36.0
252	SBUX	-13.53%	19.0	LVS	-15.31%	11.0
252	WDC	-14.47%	17.0	LNC	-53.86%	2.0
252	WYNN	-7.89%	31.0	CNC	-51.79%	2.0
252	CNC	-17.79%	12.0	SBNY	-99.99%	1.0
252	CMA	-21.87%	8.0	FRCB	-99.96%	1.0
252	IEP	-43.55%	4.0	BXP	-9.08%	11.0
252	VFC	-11.51%	15.0	BA	-17.04%	5.0
252	AA	-2.66%	64.0	WYNN	-16.17%	5.0
252	ZION	-9.04%	16.0	LUMN	-15.38%	5.0
252	SBNY	-99.96%	1.0	PRGO	-12.87%	5.0
252	ZTS	-11.1%	9.0	TLT	-0.9%	68.0
252	NAVI	-11.03%	8.0	CLF	-19.95%	3.0
252	CVS	-30.12%	2.0	BBY	-27.39%	1.0
252	LW	-19.63%	2.0	BALL	-2.84%	8.0
252	BALL	-30.61%	1.0	CZR	-8.36%	2.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	-0.5%	77.0	AAP	-0.55%	34.0
1	GT	-0.51%	65.0	TSLA	-1.39%	9.0
1	MSTR	-1.36%	21.0	CVS	-0.84%	12.0
1	ORCL	-0.35%	62.0	BA	-0.35%	28.0
1	AMC	-0.35%	46.0	NWL	-0.28%	25.0
1	CSTM	-0.21%	61.0	HON	-0.33%	21.0
1	LLY	-3.86%	3.0	BIIB	-0.38%	15.0
1	CMG	-0.77%	15.0	BXP	-0.37%	13.0
1	IEP	-1.33%	8.0	HD	-0.42%	11.0
1	TFC	-1.12%	9.0	GME	-1.49%	3.0
1	PHM	-0.14%	70.0	NAVI	-0.24%	18.0
1	LEN	-0.54%	17.0	JAZZ	-0.1%	44.0
1	QQQ	-0.38%	24.0	SLV	-0.45%	8.0
1	QCOM	-1.37%	6.0	MSTR	-0.84%	4.0
1	ELAN	-0.3%	18.0	CHTR	-0.79%	4.0
1	IRM	-1.22%	4.0	TFC	-0.65%	4.0
1	LUMN	-4.8%	1.0	FSUGY	-1.29%	2.0
1	LNC	-1.2%	4.0	NEM	-0.81%	3.0
1	KEY	-0.76%	6.0	FIS	-2.13%	1.0
1	INTC	-0.42%	9.0	CMCSA	-0.42%	5.0
1	OXY	-1.74%	2.0	ADBE	-0.04%	39.0
1	AMAT	-0.04%	81.0	BALL	-1.54%	1.0
1	INTU	-0.15%	17.0	KALU	-0.74%	2.0
1	NEM	-1.19%	2.0	GT	-1.46%	1.0
1	LVS	-1.05%	2.0	FRA	-0.16%	8.0
1	TDG	-0.11%	17.0	AMGN	-0.12%	10.0
1	FCX	-0.35%	5.0	AMZN	-0.29%	4.0
1	SPY	-0.19%	9.0	VNO	-0.96%	1.0
1	HLT	-0.12%	13.0	RIO	-0.82%	1.0
1	PWR	-0.14%	10.0	T	-0.38%	2.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-4.66%	81.0	JAZZ	-1.5%	44.0
10	GT	-4.83%	58.0	BIIB	-4.23%	15.0
10	CSTM	-3.07%	62.0	LW	-18.68%	3.0
10	PHM	-2.39%	70.0	CMG	-12.7%	4.0
10	BHC	-6.53%	11.0	NAVI	-2.42%	19.0
10	VNO	-2.67%	23.0	BA	-1.73%	26.0
10	DHI	-6.67%	9.0	CHTR	-6.45%	4.0
10	LLY	-17.08%	3.0	WDC	-23.95%	1.0
10	IEP	-6.03%	8.0	TFC	-5.41%	4.0
10	HLT	-3.68%	13.0	MSTR	-8.76%	2.0
10	QQQ	-1.86%	25.0	GME	-5.57%	3.0
10	AMAT	-0.54%	84.0	GT	-15.22%	1.0
10	UNH	-17.24%	2.0	ADBE	-0.25%	38.0
10	LNC	-8.4%	4.0	CMCSA	-1.35%	5.0
10	LEN	-1.72%	18.0	T	-3.27%	2.0
10	TFC	-4.36%	6.0	HSBC	-5.83%	1.0
10	MOS	-1.93%	12.0	TSLA	-0.6%	9.0
10	QCOM	-3.29%	6.0	AZO	-5.02%	1.0
10	ACGL	-0.66%	28.0	HD	-0.59%	8.0
10	FCX	-3.66%	5.0	AAPL	-4.3%	1.0
10	LUMN	-18.15%	1.0	GSK	-1.99%	2.0
10	AAPL	-2.96%	6.0	VNO	-3.92%	1.0
10	BA	-4.39%	4.0	PRGO	-0.32%	12.0
10	IRM	-3.91%	4.0	EXPE	-0.95%	4.0
10	CPRT	-2.74%	4.0	PEP	-3.35%	1.0
10	CMG	-0.57%	18.0	SNY	-0.14%	22.0
10	LVS	-4.22%	2.0	AAP	-0.02%	39.0
10	MSTR	-0.31%	26.0	NEM	-0.2%	3.0
10	OXY	-3.81%	2.0	FSUGY	0.23%	3.0
10	INTU	-0.25%	16.0	FIS	1.36%	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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	GT	-9.86%	50.0	JAZZ	-5.13%	47.0
21	UAA	-6.41%	76.0	BIIB	-7.12%	14.0
21	AMAT	-3.41%	76.0	NAVI	-4.01%	17.0
21	PHM	-2.31%	67.0	GME	-22.62%	3.0
21	CSTM	-2.37%	63.0	TSLA	-6.22%	9.0
21	MSTR	-6.27%	23.0	EXPE	-13.79%	4.0
21	LEN	-6.83%	15.0	PRGO	-3.94%	11.0
21	QQQ	-3.84%	25.0	CMCSA	-8.0%	5.0
21	AMC	-2.19%	40.0	CHTR	-9.35%	4.0
21	IEP	-10.39%	8.0	WDC	-35.15%	1.0
21	BHC	-10.18%	8.0	BA	-1.7%	20.0
21	DHI	-9.55%	7.0	TFC	-8.65%	3.0
21	ACGL	-2.39%	27.0	LW	-25.48%	1.0
21	VNO	-5.67%	11.0	HD	-5.72%	4.0
21	LLY	-17.98%	3.0	FRA	-0.98%	8.0
21	QCOM	-8.9%	6.0	AMGN	-0.81%	8.0
21	AMD	-6.3%	8.0	AZO	-6.41%	1.0
21	HLT	-2.95%	17.0	NEM	-1.64%	3.0
21	MOS	-3.65%	10.0	T	-2.37%	2.0
21	CMG	-1.95%	18.0	BXP	-0.13%	13.0
21	CPRT	-8.6%	4.0	HSBC	-0.69%	1.0
21	LUMN	-29.86%	1.0	RIO	0.23%	1.0
21	FCX	-6.93%	4.0	FIS	1.04%	1.0
21	LVS	-12.95%	2.0	CDNS	1.72%	1.0
21	TRGP	-0.5%	47.0	VNO	3.97%	1.0
21	PCG	-10.94%	2.0	ZTS	2.53%	2.0
21	TDG	-1.15%	17.0	CSCO	1.13%	5.0
21	COST	-6.45%	3.0	AMAT	6.64%	1.0
21	AAPL	-3.22%	6.0	ISRG	6.91%	1.0
21	IRM	-9.55%	2.0	GSK	4.16%	2.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-16.32%	82.0	NWL	-21.1%	27.0
63	GT	-25.74%	27.0	JAZZ	-9.33%	44.0
63	LEN	-23.38%	20.0	BIIB	-13.14%	17.0
63	AMAT	-4.73%	75.0	ADBE	-5.83%	28.0
63	AMC	-10.51%	30.0	CHTR	-33.79%	4.0
63	PHM	-4.36%	60.0	LUMN	-36.87%	3.0
63	BHC	-25.63%	9.0	LW	-35.0%	3.0
63	DHI	-19.82%	11.0	NAVI	-5.29%	16.0
63	MSTR	-8.56%	24.0	CMCSA	-16.36%	5.0
63	CMG	-8.31%	15.0	SNY	-4.84%	15.0
63	IEP	-13.63%	8.0	GME	-21.56%	3.0
63	TRGP	-3.34%	32.0	PRGO	-14.92%	4.0
63	NWL	-9.18%	11.0	AMGN	-9.43%	6.0
63	QCOM	-15.11%	6.0	BA	-5.35%	9.0
63	CPRT	-18.66%	4.0	HON	-2.51%	18.0
63	AAPL	-11.74%	6.0	CLF	-7.5%	6.0
63	HLT	-4.35%	13.0	TFC	-10.86%	4.0
63	LVS	-26.47%	2.0	EXPE	-10.05%	4.0
63	MU	-2.16%	24.0	FSUGY	-12.82%	3.0
63	VNO	-11.84%	4.0	TSLA	-3.63%	9.0
63	LUMN	-45.08%	1.0	SBUX	-2.68%	12.0
63	UNH	-20.23%	2.0	WDC	-31.59%	1.0
63	FCX	-8.09%	5.0	FIS	-12.78%	1.0
63	LLY	-13.12%	3.0	GT	-11.61%	1.0
63	IRM	-15.33%	2.0	ISRG	-8.41%	1.0
63	MOS	-2.21%	11.0	HD	-5.99%	1.0
63	GME	-16.31%	1.0	VNO	-4.33%	1.0
63	PCG	-13.42%	1.0	RIO	-3.87%	1.0
63	SPY	-2.76%	4.0	FRA	-0.55%	6.0
63	OXY	-5.06%	2.0	GSK	-0.49%	2.0

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

Period examined: All model dates from 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	UAA	-23.52%	77.0	NWL	-30.46%	25.0
126	LEN	-26.72%	18.0	JAZZ	-8.48%	41.0
126	CMG	-15.05%	14.0	BIIB	-19.38%	15.0
126	DHI	-22.17%	9.0	SNY	-9.5%	15.0
126	TRGP	-11.94%	14.0	LW	-29.59%	3.0
126	BHC	-16.95%	9.0	CMCSA	-17.36%	5.0
126	IEP	-17.68%	8.0	CLF	-12.64%	6.0
126	UNH	-50.34%	2.0	TFC	-15.86%	4.0
126	AMC	-12.38%	8.0	ADBE	-6.46%	9.0
126	GT	-32.68%	3.0	SBUX	-4.1%	12.0
126	QCOM	-11.07%	6.0	CNC	-47.75%	1.0
126	LUMN	-55.39%	1.0	AMGN	-6.72%	7.0
126	VNO	-9.84%	4.0	LUMN	-22.91%	2.0
126	CPRT	-19.42%	2.0	BMY	-14.92%	3.0
126	ACGL	-2.53%	11.0	UNH	-39.96%	1.0
126	LLY	-7.33%	3.0	FSUGY	-12.01%	3.0
126	CZR	-5.49%	4.0	GME	-23.66%	1.0
126	IRM	-19.53%	1.0	HD	-10.84%	1.0
126	OXY	-19.15%	1.0	EXPE	-0.85%	4.0
126	AAPL	-3.01%	6.0	PRGO	-2.64%	1.0
126	LNC	-4.41%	4.0	RIO	-2.07%	1.0
126	GME	-15.15%	1.0	T	-1.4%	1.0
126	LVS	-5.77%	2.0	TLT	-0.32%	3.0
126	BALL	-6.3%	1.0	NAVI	-0.04%	15.0
126	FCX	-0.4%	4.0	ISRG	1.19%	1.0
126	RIO	-0.83%	1.0	BALL	2.34%	1.0
126	AA	-0.18%	3.0	FRA	1.1%	3.0
126	ELAN	-0.37%	1.0	TSLA	0.66%	7.0
126	TMUS	2.53%	1.0	GT	9.27%	1.0
126	MSI	4.8%	1.0	VCSH	2.07%	6.0

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 2025-08-04 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	-0.51%	38.0	ADBE	-0.61%	10.0
1	ORCL	-0.59%	27.0	BA	-0.24%	19.0
1	AMC	-0.33%	17.0	HON	-1.04%	4.0
1	TFC	-0.82%	6.0	MSTR	-0.84%	4.0
1	ACGL	-0.41%	11.0	HD	-0.29%	10.0
1	IRM	-2.05%	2.0	AMGN	-0.61%	4.0
1	INTC	-0.42%	9.0	NVS	-0.11%	21.0
1	INTU	-0.55%	6.0	ON	-1.52%	1.0
1	KEY	-0.76%	4.0	SBUX	-1.11%	1.0
1	NEM	-1.19%	2.0	AAP	-0.19%	5.0
1	CDNS	-0.5%	4.0	FRA	-0.3%	3.0
1	VNO	-0.09%	23.0	AZO	-0.74%	1.0
1	VFC	-0.65%	3.0	GWW	-0.1%	7.0
1	META	-0.36%	5.0	CMG	-0.06%	8.0
1	JPM	-0.07%	22.0	T	-0.45%	1.0
1	GOOGL	-0.26%	5.0	TLT	0.11%	1.0
1	HLT	-1.24%	1.0	VCSH	0.04%	8.0
1	SPY	-0.24%	5.0	PRGO	0.08%	9.0
1	MSTR	-1.14%	1.0	CVS	0.97%	1.0
1	AVGO	-0.1%	10.0	QCOM	0.23%	5.0
1	PHM	-0.05%	13.0	TDG	1.32%	1.0
1	MOS	-0.66%	1.0	PEP	0.47%	3.0
1	GE	-0.65%	1.0	NAVI	0.5%	3.0
1	TDG	-0.12%	5.0	JAZZ	1.32%	2.0
1	QQQ	-0.42%	1.0	GNRC	1.36%	2.0
1	GLD	-0.1%	4.0	ZTS	0.49%	6.0
1	HCA	-0.07%	3.0	SNY	0.38%	10.0
1	PWR	-0.02%	4.0	HSBC	2.38%	2.0
1	AMD	-0.01%	8.0	LUMN	1.12%	7.0
1	TMUS	0.6%	1.0	CLF	2.07%	4.0

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

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

Period examined: All model dates from 2025-08-04 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	GT	-4.75%	31.0	CMG	-12.7%	4.0
10	VNO	-2.9%	19.0	BA	-1.82%	17.0
10	INTU	-5.88%	6.0	ADBE	-2.83%	10.0
10	PHM	-2.38%	10.0	AAP	-4.52%	5.0
10	ACGL	-1.71%	11.0	MSTR	-8.76%	2.0
10	AMC	-1.29%	14.0	T	-10.55%	1.0
10	TRGP	-1.06%	16.0	HD	-1.41%	7.0
10	MOS	-15.33%	1.0	HSBC	-5.83%	1.0
10	TDG	-2.33%	6.0	AZO	-5.02%	1.0
10	MSTR	-10.91%	1.0	PRGO	-0.5%	8.0
10	TFC	-2.57%	3.0	PEP	-3.35%	1.0
10	CDNS	-1.72%	4.0	HON	-0.82%	3.0
10	TMUS	-5.42%	1.0	CLF	-0.97%	2.0
10	IRM	-2.61%	2.0	TLT	-0.27%	1.0
10	CMG	-2.29%	2.0	FRA	0.38%	3.0
10	B	-3.56%	1.0	VCSH	0.17%	7.0
10	GOOGL	-0.84%	4.0	SBUX	2.24%	1.0
10	META	-0.27%	4.0	SNY	0.3%	8.0
10	QQQ	-0.95%	1.0	TDG	4.54%	1.0
10	MSFT	-0.1%	1.0	ON	5.34%	1.0
10	HLT	0.11%	1.0	AMGN	2.94%	2.0
10	CSTM	0.27%	1.0	GWW	1.01%	7.0
10	GBTC	0.67%	2.0	ZTS	1.6%	5.0
10	KEY	0.93%	2.0	QCOM	2.01%	4.0
10	CZR	1.07%	2.0	JAZZ	4.46%	2.0
10	PWR	1.06%	4.0	CVS	9.76%	1.0
10	GE	5.96%	1.0	NVS	0.56%	20.0
10	PCG	2.78%	3.0	GNRC	9.86%	2.0
10	SPY	2.12%	4.0	NAVI	7.01%	3.0
10	MS	2.9%	4.0	LUMN	11.29%	8.0

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

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

Period examined: All model dates from 2025-08-04 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	GT	-10.36%	22.0	AAP	-11.41%	5.0
21	VNO	-5.46%	9.0	PRGO	-5.51%	7.0
21	PHM	-5.31%	8.0	BA	-3.44%	11.0
21	TDG	-8.31%	5.0	ADBE	-1.98%	9.0
21	INTU	-5.69%	6.0	HD	-5.85%	3.0
21	AMD	-9.31%	3.0	T	-9.92%	1.0
21	ACGL	-3.19%	8.0	HON	-3.3%	3.0
21	MOS	-21.03%	1.0	AZO	-6.41%	1.0
21	META	-4.81%	4.0	SBUX	-4.5%	1.0
21	TRGP	-1.44%	13.0	SNY	-0.94%	4.0
21	CMG	-8.87%	2.0	HSBC	-0.69%	1.0
21	MSTR	-17.34%	1.0	ON	-0.38%	1.0
21	AMC	-1.07%	11.0	FRA	0.05%	3.0
21	TMUS	-7.55%	1.0	VCSH	0.3%	7.0
21	B	-5.2%	1.0	TLT	2.22%	1.0
21	HLT	-4.97%	1.0	AMGN	2.24%	2.0
21	CDNS	-1.19%	4.0	ZTS	2.53%	2.0
21	TFC	-2.7%	1.0	JAZZ	2.85%	2.0
21	PCG	-0.07%	1.0	GWW	2.69%	4.0
21	GBTC	0.55%	2.0	QCOM	3.2%	4.0
21	QQQ	3.85%	1.0	NAVI	4.29%	3.0
21	MSFT	3.92%	1.0	CVS	14.01%	1.0
21	GE	5.62%	1.0	NVS	3.47%	15.0
21	MS	6.24%	1.0	LUMN	24.48%	7.0
21	SPY	2.27%	3.0	CNC	10.89%	20.0
21	AA	10.9%	1.0	UNH	10.02%	33.0

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 2025-10-02 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	ORCL	-4.31%	4.0	CNC	-0.19%	18.0
1	GT	-0.71%	17.0	MSTR	-0.84%	4.0
1	TFC	-0.89%	5.0	SNY	-0.54%	6.0
1	IRM	-2.05%	2.0	AMGN	-1.22%	2.0
1	PHM	-0.6%	6.0	BA	-0.3%	8.0
1	KEY	-0.76%	4.0	HON	-2.05%	1.0
1	INTC	-0.65%	4.0	HD	-0.28%	7.0
1	NEM	-1.19%	2.0	QCOM	-1.3%	1.0
1	ACGL	-0.67%	3.0	GWW	-0.27%	4.0
1	VNO	-0.12%	15.0	ZTS	-0.26%	4.0
1	JPM	-0.07%	10.0	CMG	-0.06%	8.0
1	AMC	-0.11%	6.0	UNH	-0.01%	15.0
1	MOS	-0.66%	1.0	ADBE	0.13%	1.0
1	QQQ	-0.42%	1.0	PRGO	0.34%	2.0
1	GOOGL	-0.12%	2.0	TDG	1.32%	1.0
1	HCA	-0.07%	3.0	PEP	0.47%	3.0
1	SPY	-0.12%	1.0	NVS	0.27%	6.0
1	CSTM	0.36%	1.0	GNRC	1.36%	2.0
1	CHTR	1.4%	1.0	HSBC	4.23%	1.0
1	THC	0.22%	7.0	CLF	2.07%	4.0

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

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

Period examined: All model dates from 2025-10-02 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	ORCL	-10.34%	4.0	CMG	-12.7%	4.0
10	VNO	-2.69%	11.0	CNC	-4.81%	9.0
10	TEVA	-1.97%	12.0	MSTR	-8.76%	2.0
10	TRGP	-5.51%	4.0	NVS	-1.39%	4.0
10	ACGL	-6.01%	3.0	UNH	-0.7%	7.0
10	PHM	-5.89%	3.0	PEP	-3.35%	1.0
10	MOS	-15.33%	1.0	CLF	-0.97%	2.0
10	GT	-1.62%	9.0	BA	0.14%	6.0
10	JPM	-2.31%	3.0	GWW	0.56%	4.0
10	GS	-0.55%	12.0	ADBE	2.65%	1.0
10	IRM	-2.61%	2.0	HD	0.86%	4.0
10	VST	-0.96%	3.0	TDG	4.54%	1.0
10	AMC	-1.36%	2.0	ZTS	2.31%	3.0
10	TFC	-1.32%	2.0	SNY	2.45%	4.0
10	QQQ	-0.95%	1.0	GNRC	9.86%	2.0

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

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

Period examined: All model dates from 2022-01-31 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	-1.02%	59.0	MSTR	-0.71%	25.0
1	THC	-1.54%	32.0	NFLX	-0.18%	86.0
1	BHC	-1.62%	20.0	GNRC	-1.97%	7.0
1	GT	-1.23%	26.0	JAZZ	-0.48%	19.0
1	NVDA	-0.12%	252.0	T	-0.36%	21.0
1	AMD	-0.46%	63.0	BIIB	-0.23%	32.0
1	CLF	-1.12%	23.0	CHTR	-0.38%	15.0
1	AMAT	-0.2%	84.0	FIS	-0.12%	38.0
1	CYH	-0.29%	43.0	OXY	-3.53%	1.0
1	CSTM	-0.72%	17.0	BALL	-1.45%	2.0
1	FCX	-3.28%	3.0	AMZN	-0.7%	4.0
1	MSTR	-4.69%	2.0	BMY	-0.45%	5.0
1	INTC	-0.85%	10.0	SIVBQ	-2.07%	1.0
1	QCOM	-0.28%	30.0	ISRG	-1.86%	1.0
1	MU	-0.86%	9.0	BHC	-1.67%	1.0
1	LUMN	-1.38%	5.0	PRGO	-1.55%	1.0
1	QQQ	-0.1%	61.0	HON	-0.78%	1.0
1	ORCL	-0.24%	23.0	UNH	-0.02%	31.0
1	LEN	-0.77%	6.0	NAVI	-0.4%	1.0
1	WYNN	-0.91%	5.0	INTU	-0.04%	3.0
1	GBTC	-0.13%	28.0	ADBE	0.37%	1.0
1	NWL	-0.13%	21.0	GSK	0.53%	1.0
1	VFC	-0.8%	3.0	SLV	0.78%	1.0
1	WDC	-2.15%	1.0	INTC	0.27%	4.0
1	GE	-1.04%	2.0	BXP	1.24%	1.0
1	WRK	-0.24%	6.0	GE	1.34%	1.0
1	TXN	-0.42%	3.0	EXPE	0.49%	3.0
1	TDG	-0.21%	3.0	NVS	0.85%	2.0
1	LLY	-0.15%	4.0	BA	0.47%	4.0
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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-5.24%	60.0	VFC	-5.34%	20.0
10	AMAT	-1.4%	90.0	BIIB	-1.53%	32.0
10	GT	-5.26%	23.0	CNC	-4.4%	10.0
10	THC	-3.75%	32.0	JAZZ	-1.86%	20.0
10	CLF	-5.13%	23.0	FIS	-0.7%	38.0
10	CSTM	-6.76%	17.0	SIVBQ	-13.39%	1.0
10	CYH	-2.56%	42.0	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	BMY	-1.94%	5.0
10	QQQ	-0.41%	61.0	GNRC	-1.36%	7.0
10	INTC	-2.18%	10.0	BA	-2.04%	4.0
10	LEN	-3.51%	6.0	CLF	-6.47%	1.0
10	MSTR	-10.13%	2.0	SNY	-1.62%	3.0
10	NWL	-0.85%	21.0	BHP	-1.05%	4.0
10	WRK	-2.64%	6.0	T	-0.16%	21.0
10	QCOM	-0.48%	30.0	PCG	0.15%	3.0
10	BBY	-0.52%	26.0	GE	0.67%	1.0
10	BHC	-0.36%	22.0	HON	1.24%	1.0
10	GNRC	-7.09%	1.0	NVS	0.63%	2.0
10	CTLT	-6.0%	1.0	BHC	1.31%	1.0
10	SBUX	-5.93%	1.0	GSK	2.17%	1.0
10	TXN	-1.8%	3.0	ISRG	2.45%	1.0
10	KEY	-1.39%	3.0	GILD	2.92%	1.0
10	JPM	-3.26%	1.0	ADBE	4.33%	1.0
10	INTU	-1.99%	1.0	BXP	4.44%	1.0
10	FSUGY	-0.01%	91.0	INTU	1.67%	3.0
10	FITB	0.46%	1.0	OXY	5.26%	1.0
10	VFC	0.66%	3.0	THC	6.82%	1.0
10	SPY	2.41%	1.0	BALL	4.41%	2.0

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

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

Period examined: All model dates from 2022-01-31 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-9.77%	57.0	JAZZ	-6.83%	22.0
21	AMAT	-3.53%	88.0	VFC	-6.83%	20.0
21	CYH	-7.53%	39.0	FIS	-2.9%	38.0
21	CLF	-12.39%	23.0	SIVBQ	-42.98%	1.0
21	THC	-6.19%	32.0	CNC	-9.56%	4.0
21	AMD	-2.55%	62.0	META	-1.54%	23.0
21	GT	-7.12%	21.0	VNO	-3.75%	7.0
21	INTC	-11.79%	10.0	BHP	-4.61%	4.0
21	CSTM	-5.13%	18.0	ISRG	-14.57%	1.0
21	MOS	-2.07%	30.0	BMY	-2.65%	5.0
21	NWL	-2.92%	21.0	EXPE	-4.36%	3.0
21	LUMN	-9.94%	5.0	SNY	-3.4%	3.0
21	MU	-4.42%	9.0	BHC	-9.03%	1.0
21	AA	-2.69%	12.0	KALU	-3.84%	2.0
21	FSUGY	-0.27%	91.0	NAVI	-6.68%	1.0
21	MSTR	-19.63%	1.0	OXY	-6.63%	1.0
21	CTLT	-12.45%	1.0	BA	-1.28%	4.0
21	FCX	-3.7%	3.0	GSK	-3.65%	1.0
21	SBUX	-8.46%	1.0	AAP	-1.38%	2.0
21	BBY	-0.31%	26.0	GNRC	-0.13%	7.0
21	AZO	-1.08%	7.0	BALL	1.11%	2.0
21	TXN	-1.98%	3.0	BXP	2.72%	1.0
21	WDC	-5.93%	1.0	NVS	1.41%	2.0
21	WRK	-0.96%	6.0	BIIB	0.1%	32.0
21	TRGP	-0.89%	5.0	HON	4.09%	1.0
21	FITB	-1.9%	1.0	ADBE	4.27%	1.0
21	SPY	-0.28%	1.0	GE	5.02%	1.0
21	TDG	-0.05%	3.0	PCG	1.8%	3.0
21	KEY	1.21%	3.0	SLV	6.2%	1.0
21	GNRC	3.75%	1.0	AMZN	1.56%	4.0

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 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-20.41%	62.0	VFC	-13.71%	20.0
63	CYH	-13.73%	41.0	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	-13.92%	20.0	BHP	-17.28%	4.0
63	GT	-14.57%	17.0	KALU	-29.12%	2.0
63	CZR	-3.32%	68.0	SNY	-14.79%	3.0
63	MOS	-7.31%	30.0	FIS	-1.03%	38.0
63	INTC	-12.62%	10.0	SIVBQ	-36.12%	1.0
63	AA	-8.18%	12.0	BHC	-27.97%	1.0
63	AMC	-7.17%	13.0	EXPE	-9.28%	3.0
63	MU	-8.29%	10.0	BIIB	-0.77%	31.0
63	MSTR	-26.7%	2.0	BA	-6.45%	3.0
63	ELAN	-3.62%	13.0	ADBE	-14.52%	1.0
63	THC	-1.39%	31.0	GNRC	-1.41%	7.0
63	QCOM	-1.29%	30.0	NAVI	-9.58%	1.0
63	BBY	-0.99%	25.0	HON	-6.45%	1.0
63	CTLT	-20.02%	1.0	VICI	-0.8%	4.0
63	TDG	-3.37%	3.0	THC	-0.73%	1.0
63	INTU	-4.29%	1.0	OXY	0.32%	1.0
63	WRK	-0.45%	6.0	GILD	0.72%	1.0
63	SBUX	-1.73%	1.0	GE	1.67%	1.0
63	TXN	-0.52%	3.0	AMC	3.69%	1.0
63	FITB	-0.42%	1.0	ISRG	6.51%	1.0
63	KEY	0.5%	3.0	GSK	8.44%	1.0
63	USB	0.4%	5.0	BXP	11.22%	1.0
63	BHC	0.11%	20.0	AAP	5.92%	2.0
63	WYNN	0.9%	5.0	NVS	6.82%	2.0
63	SPY	4.96%	1.0	CNC	16.11%	1.0
63	LEN	0.87%	6.0	PCG	6.57%	3.0

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

Period examined: All model dates from 2022-01-31 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	UAA	-26.98%	61.0	VFC	-41.27%	20.0
126	CYH	-20.52%	39.0	BIIB	-16.13%	32.0
126	GME	-22.52%	32.0	NWL	-29.97%	14.0
126	CLF	-26.94%	23.0	GNRC	-53.53%	7.0
126	NWL	-24.0%	19.0	FIS	-5.36%	38.0
126	BBY	-13.76%	22.0	JAZZ	-9.44%	20.0
126	MOS	-8.48%	30.0	SIVBQ	-99.78%	1.0
126	FSUGY	-2.59%	78.0	BHC	-79.63%	1.0
126	CZR	-2.92%	68.0	AMC	-76.78%	1.0
126	GOOGL	-5.55%	35.0	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	-2.54%	2.0
126	BHC	-1.31%	20.0	OXY	-1.41%	1.0
126	TRGP	-6.69%	2.0	GE	5.07%	1.0
126	CCL	-1.15%	11.0	PCG	2.41%	3.0
126	TXN	-3.57%	3.0	VICI	3.01%	4.0
126	SBUX	-7.81%	1.0	GILD	12.13%	1.0
126	WDC	-6.61%	1.0	GSK	13.85%	1.0
126	CSCO	-0.58%	8.0	TLT	3.74%	4.0
126	INTU	-4.27%	1.0	META	0.74%	23.0
126	FITB	-3.76%	1.0	ISRG	18.5%	1.0
126	AAP	-0.03%	20.0	EXPE	7.82%	3.0
126	MSTR	2.77%	2.0	CHTR	3.27%	15.0
126	SPY	8.92%	1.0	INTU	18.57%	3.0

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

Period examined: All model dates from 2022-01-31 through 2025-10-30

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	-31.07%	33.0
252	CLF	-28.21%	24.0	GNRC	-53.38%	7.0
252	NWL	-34.48%	19.0	NWL	-27.33%	6.0
252	AAP	-30.0%	18.0	SIVBQ	-99.98%	1.0
252	UAA	-29.46%	17.0	AMC	-91.75%	1.0
252	AMC	-57.85%	7.0	BHC	-68.72%	1.0
252	GT	-25.84%	12.0	KALU	-21.69%	2.0
252	MOS	-9.82%	31.0	BHP	-8.88%	4.0
252	BBY	-10.62%	21.0	SNY	-10.66%	3.0
252	ELAN	-13.42%	13.0	THC	-23.72%	1.0
252	BHC	-5.44%	18.0	BALL	-20.58%	1.0
252	WYNN	-10.86%	5.0	UNH	-6.64%	1.0
252	CYH	-1.7%	29.0	TLT	0.13%	4.0
252	VFC	-48.35%	1.0	OXY	5.96%	1.0
252	USB	-8.52%	5.0	VICI	1.52%	4.0
252	WDC	-19.07%	1.0	GSK	6.91%	1.0
252	SBUX	-13.32%	1.0	INTC	8.74%	1.0
252	CCL	0.69%	11.0	EXPE	8.26%	3.0
252	WRK	1.29%	6.0	AMZN	7.78%	4.0
252	SPY	12.74%	1.0	GILD	33.36%	1.0
252	CTLT	20.96%	1.0	ISRG	37.07%	1.0
252	INTU	21.91%	1.0	JAZZ	10.85%	4.0
252	TXN	8.07%	3.0	BMY	12.48%	4.0
252	FCX	7.41%	4.0	GE	74.42%	1.0
252	MNST	33.42%	1.0	PCG	37.26%	3.0
252	FITB	36.7%	1.0	CHTR	8.47%	15.0
252	ACGL	13.91%	3.0	INTU	59.73%	3.0
252	ETRN	8.15%	7.0	SBUX	23.3%	8.0
252	TDG	20.44%	3.0	VNO	32.94%	7.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	-0.74%	42.0	JAZZ	-0.69%	15.0
1	CYH	-0.91%	16.0	INTC	-2.27%	3.0
1	VST	-1.76%	8.0	PRGO	-1.55%	1.0
1	CSTM	-0.72%	17.0	BALL	-1.54%	1.0
1	AMC	-1.8%	6.0	HON	-0.78%	1.0
1	MSTR	-4.69%	2.0	NAVI	-0.4%	1.0
1	TEVA	-0.27%	30.0	ADBE	0.37%	1.0
1	GT	-0.37%	14.0	SLV	0.78%	1.0
1	AMD	-2.49%	2.0	UNH	0.03%	30.0
1	VNO	-3.87%	1.0	BMY	0.9%	1.0
1	MS	-1.05%	3.0	BXP	1.24%	1.0
1	PWR	-3.16%	1.0	NVS	0.85%	2.0
1	MU	-0.88%	3.0	BA	0.47%	4.0
1	QQQ	-0.66%	3.0	CLF	2.16%	1.0
1	LEN	-1.43%	1.0	NWL	0.29%	9.0
1	NWL	-0.43%	2.0	SBUX	2.83%	1.0
1	GE	-0.65%	1.0	ELAN	1.06%	3.0
1	ORCL	-0.05%	9.0	ON	0.16%	26.0
1	GLD	-0.35%	1.0	CNC	0.25%	17.0
1	BHC	0.13%	2.0	AMD	2.82%	3.0
1	JPM	0.45%	2.0	AAP	4.92%	2.0
1	TRGP	0.25%	5.0	LUMN	3.41%	3.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-4.9%	43.0	CNC	-4.4%	10.0
10	CSTM	-6.76%	17.0	JAZZ	-1.5%	16.0
10	CYH	-4.97%	15.0	NAVI	-12.42%	1.0
10	AMAT	-1.33%	48.0	BA	-2.04%	4.0
10	BHC	-10.17%	4.0	CLF	-6.47%	1.0
10	GT	-2.83%	11.0	HON	1.24%	1.0
10	MU	-10.1%	3.0	NVS	0.63%	2.0
10	MSTR	-10.13%	2.0	BMY	2.43%	1.0
10	GOOGL	-2.24%	9.0	ADBE	4.33%	1.0
10	QQQ	-6.6%	3.0	BXP	4.44%	1.0
10	THC	-5.65%	3.0	SBUX	5.07%	1.0
10	LEN	-12.82%	1.0	BALL	8.23%	1.0
10	PHM	-0.73%	8.0	SLV	8.91%	1.0
10	JPM	-3.26%	1.0	AAP	4.93%	2.0
10	PWR	-1.22%	1.0	AMD	11.96%	2.0
10	VNO	-0.46%	1.0	ELAN	14.1%	3.0
10	MOS	0.67%	1.0	UNH	1.84%	29.0
10	PCG	2.88%	1.0	NWL	6.28%	9.0
10	MS	2.06%	2.0	LUMN	14.67%	4.0
10	GE	5.96%	1.0	ON	3.15%	26.0
10	GLD	8.81%	1.0	INTC	27.53%	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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-9.13%	40.0	JAZZ	-6.52%	18.0
21	AMAT	-4.61%	46.0	CNC	-9.56%	4.0
21	CSTM	-5.13%	18.0	NAVI	-6.68%	1.0
21	GT	-6.29%	9.0	BA	-1.28%	4.0
21	CYH	-4.49%	12.0	AAP	-1.38%	2.0
21	QQQ	-10.88%	3.0	SBUX	0.63%	1.0
21	MSTR	-19.63%	1.0	BXP	2.72%	1.0
21	THC	-5.99%	3.0	NVS	1.41%	2.0
21	MU	-3.18%	3.0	HON	4.09%	1.0
21	MOS	-5.39%	1.0	ADBE	4.27%	1.0
21	PHM	-0.51%	9.0	BMY	5.27%	1.0
21	TRGP	-0.89%	5.0	SLV	6.2%	1.0
21	BHC	-1.81%	2.0	BALL	11.68%	1.0
21	GLD	3.96%	1.0	INTC	9.01%	3.0
21	AMC	0.82%	6.0	NWL	4.85%	8.0
21	GE	5.62%	1.0	AMD	27.55%	2.0
21	NWL	4.4%	2.0	UNH	3.38%	27.0
21	CZR	17.64%	1.0	LUMN	30.52%	3.0
21	CDNS	22.73%	1.0	ELAN	55.86%	3.0
21	GS	1.57%	15.0	ON	11.13%	26.0

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 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-19.2%	45.0	NWL	-25.12%	11.0
63	AMAT	-9.0%	46.0	JAZZ	-10.59%	18.0
63	CYH	-12.08%	14.0	BA	-6.45%	3.0
63	MU	-27.06%	4.0	ADBE	-14.52%	1.0
63	GT	-22.71%	4.0	NAVI	-9.58%	1.0
63	PHM	-8.86%	8.0	HON	-6.45%	1.0
63	MSTR	-26.7%	2.0	BMY	3.55%	1.0
63	BHC	-23.63%	2.0	BXP	11.22%	1.0
63	AMC	-6.07%	6.0	AAP	5.92%	2.0
63	THC	-9.06%	3.0	NVS	6.82%	2.0
63	LEN	-25.19%	1.0	INTC	5.06%	3.0
63	PWR	-25.08%	1.0	SBUX	15.88%	1.0
63	NWL	-14.29%	1.0	CNC	16.11%	1.0
63	QQQ	-3.36%	3.0	SLV	24.84%	1.0
63	TEVA	-7.57%	1.0	BALL	24.91%	1.0
63	MOS	0.28%	1.0	AMD	52.07%	2.0
63	TRGP	4.85%	2.0	UNH	21.43%	7.0
63	CZR	19.8%	1.0	ELAN	77.84%	3.0
63	CDNS	24.99%	1.0	ON	13.97%	27.0

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

Period examined: All model dates from 2024-11-01 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	UAA	-26.3%	44.0	NWL	-32.08%	9.0
126	CYH	-9.58%	10.0	JAZZ	-9.59%	16.0
126	LEN	-34.06%	1.0	BMY	-15.46%	1.0
126	BHC	-14.59%	2.0	SBUX	-11.29%	1.0
126	TRGP	-6.69%	2.0	NAVI	-9.51%	1.0
126	CZR	-11.2%	1.0	BALL	2.34%	1.0
126	GOOGL	-1.16%	9.0	SLV	59.34%	1.0
126	PHM	0.1%	8.0	INTC	26.67%	3.0
126	MSTR	2.77%	2.0	ON	18.13%	8.0
126	PWR	7.01%	1.0	AMD	181.16%	1.0
126	X	13.19%	1.0	ELAN	144.91%	3.0

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

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

Period examined: All model dates from 2025-08-04 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	-0.61%	10.0	PRGO	-1.55%	1.0
1	TEVA	-0.19%	29.0	BA	1.02%	1.0
1	AMD	-2.49%	2.0	CLF	2.16%	1.0
1	VNO	-3.87%	1.0	CNC	0.37%	16.0
1	MS	-1.05%	3.0	UNH	0.27%	23.0
1	AMC	-1.05%	1.0	LUMN	3.41%	3.0

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

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

Period examined: All model dates from 2025-08-04 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	GT	-3.81%	7.0	CNC	-3.65%	9.0
10	TRGP	-2.52%	3.0	CLF	-6.47%	1.0
10	JPM	-3.26%	1.0	BA	0.26%	1.0
10	FSUGY	-0.6%	2.0	LUMN	14.67%	4.0
10	VNO	-0.46%	1.0	UNH	4.64%	22.0

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 2025-08-04 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	GT	-8.55%	5.0	CNC	-4.86%	3.0
21	TRGP	-3.47%	3.0	BA	2.03%	1.0
21	AMC	-5.57%	1.0	LUMN	30.52%	3.0
21	GLD	3.96%	1.0	UNH	8.18%	20.0

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 2025-10-02 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	ORCL	-6.93%	1.0	PRGO	-1.55%	1.0
1	AMD	-2.49%	2.0	UNH	-0.52%	3.0
1	VNO	-3.87%	1.0	CLF	2.16%	1.0
1	MS	-1.05%	3.0	CNC	0.26%	14.0

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 2025-10-02 through 2025-10-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	ORCL	-17.93%	1.0	CNC	-5.53%	7.0
10	TEVA	-1.31%	10.0	CLF	-6.47%	1.0
10	TRGP	-10.05%	1.0	UNH	-2.81%	2.0

Appendix

All Out of Sample Model Dates

1d Horizon

Period examined: All model dates from 2022-01-31 through 2025-10-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bear	VS<-9 (Bear)	0.0014	0.0339	0.0411	392
1	Bull	VS>6 (Bull)	0.0010	0.0192	0.0544	931
1	Bull	PosVaRAdjVS (Bull)	0.0007	0.0157	0.0442	932
1	Benchmarks	QQQ	0.0007	0.0151	0.0442	908
1	Bull	PosVS (Bull)	0.0006	0.0139	0.0417	932
1	Benchmarks	SPY	0.0005	0.0115	0.0465	934
1	Benchmarks	AvgTicker_VV	0.0005	0.0120	0.0382	932
1	LongShort	VarAdjPosNeg_Diff	0.0004	0.0088	0.0499	932
1	Bear	NegVS (Bear)	0.0004	0.0107	0.0353	932
1	Bear	VS<-6 (Bear)	0.0004	0.0211	0.0178	896
1	Bull	VS>9 (Bull)	0.0004	0.0277	0.0131	775
1	Bear	NegVaRAdjVS (Bear)	0.0003	0.0108	0.0239	932
1	LongShort	PosNeg_Diff	0.0002	0.0057	0.0354	932

10d Horizon

Period examined: All model dates from 2022-01-31 through 2025-10-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Bear	VS<-9 (Bear)	0.0167	0.0963	0.1738	386
10	Bull	VS>9 (Bull)	0.0101	0.0904	0.1121	773
10	Bear	VS<-6 (Bear)	0.0095	0.0704	0.1348	895
10	Bull	VS>6 (Bull)	0.0084	0.0591	0.1424	930
10	Bull	PosVaRAdjVS (Bull)	0.0072	0.0468	0.1543	931
10	Benchmarks	QQQ	0.0068	0.0430	0.1579	913
10	LongShort	VarAdjPosNeg_Diff	0.0056	0.0272	0.2041	931
10	Bull	PosVS (Bull)	0.0050	0.0412	0.1226	931
10	Benchmarks	SPY	0.0049	0.0324	0.1527	935
10	Benchmarks	AvgTicker_VV	0.0040	0.0359	0.1114	931
10	Bear	NegVS (Bear)	0.0029	0.0329	0.0890	931
10	LongShort	PosNeg_Diff	0.0021	0.0176	0.1208	931
10	Bear	NegVaRAdjVS (Bear)	0.0017	0.0329	0.0505	931

21d Horizon

Period examined: All model dates from 2022-01-31 through 2025-10-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
21	Bear	VS<-9 (Bear)	0.0363	0.1512	0.2398	378
21	Bear	VS<-6 (Bear)	0.0223	0.1132	0.1974	880
21	Bull	VS>9 (Bull)	0.0206	0.1360	0.1517	756
21	Bull	VS>6 (Bull)	0.0188	0.0858	0.2189	914
21	Bull	PosVaRAdjVS (Bull)	0.0155	0.0675	0.2304	915
21	Benchmarks	QQQ	0.0147	0.0617	0.2382	897
21	Bull	PosVS (Bull)	0.0113	0.0587	0.1931	915
21	LongShort	VarAdjPosNeg_Diff	0.0110	0.0394	0.2794	915
21	Benchmarks	SPY	0.0109	0.0463	0.2358	919
21	Benchmarks	AvgTicker_VV	0.0089	0.0515	0.1727	915
21	Bear	NegVS (Bear)	0.0066	0.0473	0.1399	915
21	LongShort	PosNeg_Diff	0.0047	0.0247	0.1908	915
21	Bear	NegVaRAdjVS (Bear)	0.0045	0.0472	0.0963	915

63d Horizon

Period examined: All model dates from 2022-01-31 through 2025-10-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
63	Bear	VS<-9 (Bear)	0.0577	0.2753	0.2096	352
63	Bull	VS>6 (Bull)	0.0476	0.1422	0.3344	872
63	Bull	VS>9 (Bull)	0.0475	0.2194	0.2164	720
63	Benchmarks	QQQ	0.0439	0.1018	0.4317	858
63	Bear	VS<-6 (Bear)	0.0437	0.1940	0.2254	838
63	Bull	PosVaRAdjVS (Bull)	0.0393	0.1083	0.3624	873
63	Benchmarks	SPY	0.0318	0.0721	0.4407	877
63	Bull	PosVS (Bull)	0.0304	0.0926	0.3280	873
63	LongShort	VarAdjPosNeg_Diff	0.0245	0.0678	0.3618	873
63	Benchmarks	AvgTicker_VV	0.0243	0.0798	0.3051	873
63	Bear	NegVS (Bear)	0.0180	0.0711	0.2535	873
63	Bear	NegVaRAdjVS (Bear)	0.0147	0.0720	0.2047	873
63	LongShort	PosNeg_Diff	0.0124	0.0397	0.3113	873

126d Horizon

Period examined: All model dates from 2022-01-31 through 2025-10-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
126	Bear	VS<-9 (Bear)	0.1160	0.4300	0.2698	320
126	Benchmarks	QQQ	0.1002	0.1318	0.7601	797
126	Bull	VS>9 (Bull)	0.0989	0.2986	0.3313	677
126	Bear	VS<-6 (Bear)	0.0944	0.2897	0.3258	777
126	Bull	VS>6 (Bull)	0.0911	0.1725	0.5281	811
126	Bull	PosVaRAdjVS (Bull)	0.0777	0.1331	0.5837	811
126	Benchmarks	SPY	0.0703	0.0908	0.7750	815
126	Bull	PosVS (Bull)	0.0625	0.1103	0.5660	811
126	Benchmarks	AvgTicker_VV	0.0534	0.0989	0.5393	811
126	Bear	NegVS (Bear)	0.0435	0.0950	0.4586	811
126	Bear	NegVaRAdjVS (Bear)	0.0399	0.0993	0.4020	811
126	LongShort	VarAdjPosNeg_Diff	0.0377	0.0904	0.4173	811
126	LongShort	PosNeg_Diff	0.0189	0.0508	0.3722	811

252d Horizon

Period examined: All model dates from 2022-01-31 through 2025-10-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
252	Bull	VS>9 (Bull)	0.3933	0.5431	0.7241	572
252	Bear	VS<-9 (Bear)	0.3665	0.7540	0.4861	285
252	Bear	VS<-6 (Bear)	0.3167	0.6128	0.5167	655
252	Bull	VS>6 (Bull)	0.2532	0.2495	1.0148	685
252	Benchmarks	QQQ	0.2399	0.1582	1.5161	674
252	Bull	PosVaRAdjVS (Bull)	0.1914	0.1756	1.0898	685
252	Benchmarks	SPY	0.1646	0.1131	1.4548	689
252	Bull	PosVS (Bull)	0.1491	0.1421	1.0496	685
252	Benchmarks	AvgTicker_VV	0.1334	0.1252	1.0657	685
252	Bear	NegVS (Bear)	0.1222	0.1288	0.9487	685
252	Bear	NegVaRAdjVS (Bear)	0.1078	0.1370	0.7873	685
252	LongShort	VarAdjPosNeg_Diff	0.0836	0.1582	0.5283	685
252	LongShort	PosNeg_Diff	0.0269	0.0937	0.2876	685

Prior 365D Model Dates (P365D)

1d Horizon

Period examined: All model dates from 2024-11-01 through 2025-10-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bear	VS<-9 (Bear)	0.0043	0.0294	0.1455	106
1	Benchmarks	QQQ	0.0012	0.0150	0.0778	234
1	Bull	VS>6 (Bull)	0.0010	0.0184	0.0544	242
1	Bull	VS>9 (Bull)	0.0009	0.0277	0.0321	202
1	Benchmarks	SPY	0.0009	0.0124	0.0702	245
1	Bull	PosVS (Bull)	0.0009	0.0134	0.0651	243
1	Bull	PosVaRAdjVS (Bull)	0.0007	0.0148	0.0439	243
1	Benchmarks	AvgTicker_VV	0.0006	0.0118	0.0532	243
1	Bear	NegVS (Bear)	0.0004	0.0107	0.0412	243
1	LongShort	PosNeg_Diff	0.0004	0.0058	0.0743	243
1	Bear	NegVaRAdjVS (Bear)	0.0004	0.0111	0.0382	243
1	LongShort	VarAdjPosNeg_Diff	0.0002	0.0089	0.0254	243
1	Bear	VS<-6 (Bear)	0.0001	0.0187	0.0062	237

10d Horizon

Period examined: All model dates from 2024-11-01 through 2025-10-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Bear	VS<-9 (Bear)	0.0296	0.1071	0.2762	100
10	Bear	VS<-6 (Bear)	0.0109	0.0758	0.1441	233
10	Benchmarks	QQQ	0.0093	0.0386	0.2422	236
10	Bull	VS>9 (Bull)	0.0092	0.0883	0.1039	197
10	Bull	VS>6 (Bull)	0.0086	0.0555	0.1558	238
10	Benchmarks	SPY	0.0066	0.0303	0.2182	243
10	Bull	PosVaRAdjVS (Bull)	0.0063	0.0406	0.1553	239
10	Bull	PosVS (Bull)	0.0059	0.0375	0.1580	239
10	LongShort	VarAdjPosNeg_Diff	0.0048	0.0252	0.1917	239
10	Benchmarks	AvgTicker_VV	0.0046	0.0328	0.1413	239
10	Bear	NegVS (Bear)	0.0036	0.0298	0.1218	239
10	LongShort	PosNeg_Diff	0.0023	0.0178	0.1290	239
10	Bear	NegVaRAdjVS (Bear)	0.0015	0.0309	0.0475	239

21d Horizon

Period examined: All model dates from 2024-11-01 through 2025-10-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
21	Bear	VS<-9 (Bear)	0.0632	0.1759	0.3595	92
21	Bear	VS<-6 (Bear)	0.0240	0.1090	0.2201	218
21	Bull	VS>6 (Bull)	0.0211	0.0911	0.2314	222
21	Benchmarks	QQQ	0.0193	0.0590	0.3271	220
21	Bull	VS>9 (Bull)	0.0174	0.1326	0.1309	180
21	Bull	PosVaRAdjVS (Bull)	0.0157	0.0639	0.2451	223
21	Benchmarks	SPY	0.0138	0.0457	0.3030	227
21	Bull	PosVS (Bull)	0.0132	0.0555	0.2374	223
21	LongShort	VarAdjPosNeg_Diff	0.0108	0.0412	0.2617	223
21	Benchmarks	AvgTicker_VV	0.0106	0.0473	0.2246	223
21	Bear	NegVS (Bear)	0.0089	0.0416	0.2148	223
21	Bear	NegVaRAdjVS (Bear)	0.0049	0.0399	0.1225	223
21	LongShort	PosNeg_Diff	0.0042	0.0271	0.1563	223

63d Horizon

Period examined: All model dates from 2024-11-01 through 2025-10-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
63	Bull	VS>6 (Bull)	0.0570	0.1726	0.3304	186
63	Bear	VS<-9 (Bear)	0.0560	0.2478	0.2262	69
63	Benchmarks	QQQ	0.0512	0.1100	0.4653	186
63	Bull	PosVaRAdjVS (Bull)	0.0491	0.1264	0.3882	187
63	Bull	PosVS (Bull)	0.0379	0.1021	0.3709	187
63	Benchmarks	SPY	0.0373	0.0860	0.4342	190
63	Bull	VS>9 (Bull)	0.0364	0.2245	0.1622	149
63	Benchmarks	AvgTicker_VV	0.0302	0.0836	0.3613	187
63	LongShort	VarAdjPosNeg_Diff	0.0297	0.0738	0.4032	187
63	Bear	NegVS (Bear)	0.0217	0.0689	0.3155	187
63	Bear	VS<-6 (Bear)	0.0208	0.1916	0.1085	181
63	Bear	NegVaRAdjVS (Bear)	0.0193	0.0683	0.2831	187
63	LongShort	PosNeg_Diff	0.0161	0.0473	0.3407	187

126d Horizon

Period examined: All model dates from 2024-11-01 through 2025-10-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
126	Benchmarks	QQQ	0.1325	0.1199	1.1052	124
126	Bull	VS>6 (Bull)	0.1233	0.1807	0.6823	124
126	Bull	PosVaRAdjVS (Bull)	0.1164	0.1397	0.8331	124
126	Bull	PosVS (Bull)	0.0955	0.1142	0.8364	124
126	Benchmarks	SPY	0.0922	0.0959	0.9622	125
126	Bear	VS<-9 (Bear)	0.0823	0.5250	0.1567	36
126	Bear	VS<-6 (Bear)	0.0770	0.3038	0.2533	120
126	Benchmarks	AvgTicker_VV	0.0761	0.1064	0.7157	124
126	LongShort	VarAdjPosNeg_Diff	0.0602	0.0682	0.8819	124
126	Bear	NegVaRAdjVS (Bear)	0.0563	0.0994	0.5658	124
126	Bear	NegVS (Bear)	0.0544	0.1030	0.5282	124
126	Bull	VS>9 (Bull)	0.0464	0.2419	0.1917	104
126	LongShort	PosNeg_Diff	0.0411	0.0398	1.0338	124

Prior 90D Model Dates (P90D)

1d Horizon

Period examined: All model dates from 2025-08-04 through 2025-10-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bear	VS<-9 (Bear)	0.0069	0.0361	0.1902	38
1	Bull	VS>6 (Bull)	0.0025	0.0108	0.2277	63
1	Bull	VS>9 (Bull)	0.0018	0.0162	0.1104	53
1	Bear	VS<-6 (Bear)	0.0018	0.0133	0.1337	63
1	Benchmarks	QQQ	0.0017	0.0089	0.1883	57
1	Bull	PosVS (Bull)	0.0015	0.0084	0.1823	63
1	Bull	PosVaRAdjVS (Bull)	0.0013	0.0092	0.1395	63
1	Benchmarks	AvgTicker_VV	0.0012	0.0072	0.1693	63
1	Benchmarks	SPY	0.0011	0.0066	0.1734	64
1	Bear	NegVaRAdjVS (Bear)	0.0011	0.0072	0.1531	63
1	Bear	NegVS (Bear)	0.0009	0.0071	0.1251	63
1	LongShort	PosNeg_Diff	0.0006	0.0054	0.1183	63
1	LongShort	VarAdjPosNeg_Diff	0.0002	0.0073	0.0242	63

10d Horizon

Period examined: All model dates from 2025-08-04 through 2025-10-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Bull	VS>9 (Bull)	0.0319	0.0700	0.4554	44
10	Bear	VS<-9 (Bear)	0.0314	0.0698	0.4492	31
10	Bear	VS<-6 (Bear)	0.0240	0.0498	0.4813	54
10	Bull	VS>6 (Bull)	0.0228	0.0388	0.5880	54
10	Benchmarks	QQQ	0.0148	0.0197	0.7521	52
10	Bull	PosVS (Bull)	0.0143	0.0153	0.9349	54
10	Benchmarks	AvgTicker_VV	0.0137	0.0132	1.0386	54
10	Bear	NegVS (Bear)	0.0127	0.0149	0.8553	54
10	Bear	NegVaRAdjVS (Bear)	0.0117	0.0145	0.8070	54
10	Benchmarks	SPY	0.0115	0.0125	0.9179	55
10	Bull	PosVaRAdjVS (Bull)	0.0099	0.0193	0.5115	54
10	LongShort	PosNeg_Diff	0.0016	0.0147	0.1066	54
10	LongShort	VarAdjPosNeg_Diff	-0.0019	0.0197	-0.0950	54

21d Horizon

Period examined: All model dates from 2025-08-04 through 2025-10-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
21	Bear	VS<-9 (Bear)	0.0953	0.1159	0.8219	24
21	Bull	VS>9 (Bull)	0.0559	0.1029	0.5431	33
21	Bear	VS<-6 (Bear)	0.0512	0.0676	0.7573	43
21	Bull	VS>6 (Bull)	0.0423	0.0491	0.8630	43
21	Benchmarks	QQQ	0.0337	0.0189	1.7814	40
21	Bull	PosVS (Bull)	0.0287	0.0175	1.6358	43
21	Benchmarks	AvgTicker_VV	0.0267	0.0169	1.5836	43
21	Bear	NegVS (Bear)	0.0243	0.0205	1.1852	43
21	Benchmarks	SPY	0.0237	0.0124	1.9128	43
21	Bull	PosVaRAdjVS (Bull)	0.0232	0.0235	0.9871	43
21	Bear	NegVaRAdjVS (Bear)	0.0214	0.0227	0.9415	43
21	LongShort	PosNeg_Diff	0.0043	0.0181	0.2390	43
21	LongShort	VarAdjPosNeg_Diff	0.0018	0.0260	0.0690	43

Prior 30D Model Dates (P30D)

1d Horizon

Period examined: All model dates from 2025-10-02 through 2025-10-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bear	VS<-9 (Bear)	0.0023	0.0442	0.0515	15
1	Bull	VS>6 (Bull)	0.0017	0.0136	0.1251	21
1	Bull	PosVaRAdjVS (Bull)	0.0013	0.0123	0.1079	21
1	LongShort	PosNeg_Diff	0.0012	0.0062	0.1968	21
1	Benchmarks	SPY	0.0009	0.0090	0.1045	21
1	Benchmarks	QQQ	0.0007	0.0130	0.0538	18
1	Bear	NegVaRAdjVS (Bear)	0.0007	0.0083	0.0827	21
1	LongShort	VarAdjPosNeg_Diff	0.0006	0.0077	0.0819	21
1	Bull	PosVS (Bull)	0.0003	0.0108	0.0268	21
1	Bear	VS<-6 (Bear)	0.0001	0.0141	0.0043	21
1	Benchmarks	AvgTicker_VV	-0.0002	0.0089	-0.0267	21
1	Bull	VS>9 (Bull)	-0.0005	0.0162	-0.0321	21
1	Bear	NegVS (Bear)	-0.0009	0.0080	-0.1174	21

10d Horizon

Period examined: All model dates from 2025-10-02 through 2025-10-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Benchmarks	QQQ	0.0241	0.0263	0.9153	12
10	Benchmarks	SPY	0.0144	0.0199	0.7229	12
10	Bull	PosVS (Bull)	0.0120	0.0247	0.4848	12
10	Bull	VS>6 (Bull)	0.0109	0.0415	0.2617	12
10	Bear	NegVaRAdjVS (Bear)	0.0100	0.0172	0.5820	12
10	Bull	PosVaRAdjVS (Bull)	0.0090	0.0288	0.3127	12
10	Benchmarks	AvgTicker_VV	0.0087	0.0178	0.4873	12
10	LongShort	PosNeg_Diff	0.0076	0.0195	0.3927	12
10	Bear	NegVS (Bear)	0.0043	0.0142	0.3061	12
10	LongShort	VarAdjPosNeg_Diff	-0.0010	0.0211	-0.0485	12
10	Bull	VS>9 (Bull)	-0.0032	0.0401	-0.0797	12
10	Bear	VS<-6 (Bear)	-0.0191	0.0392	-0.4857	12
10	Bear	VS<-9 (Bear)	-0.0509	0.0310	-1.6420	8