VecViz V-Score (VS) Performance Report

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31 January 2026

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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.

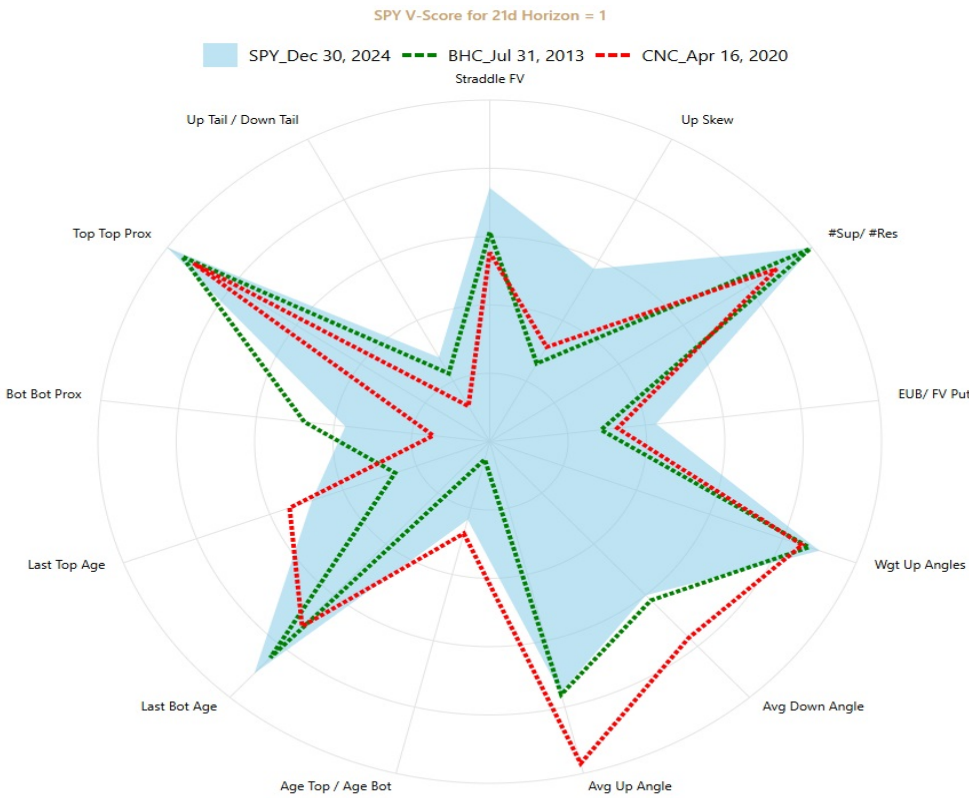


Figure 1: Taken from the V-Score Spider Chart dashboard on vecviz.com

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.

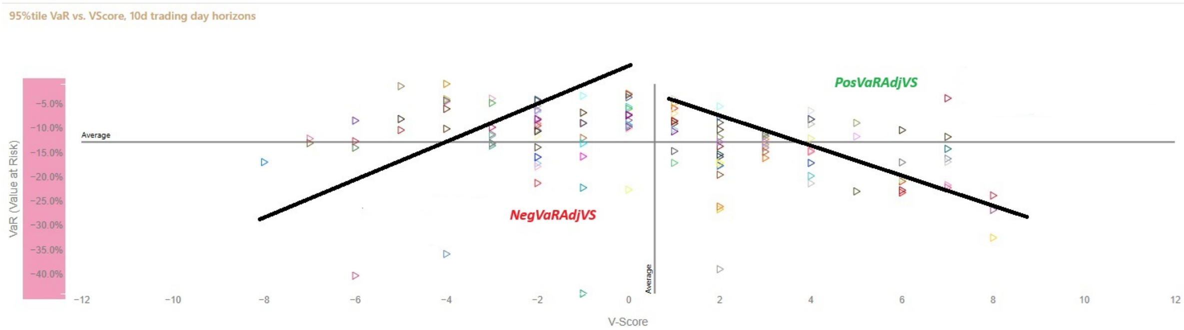


Figure 2: Taken from the Opportunity at Risk (OaR) and Value at Risk (VaR) vs V-Score dashboard on vecviz.com. Regression lines and text added for illustrative purposes.

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.

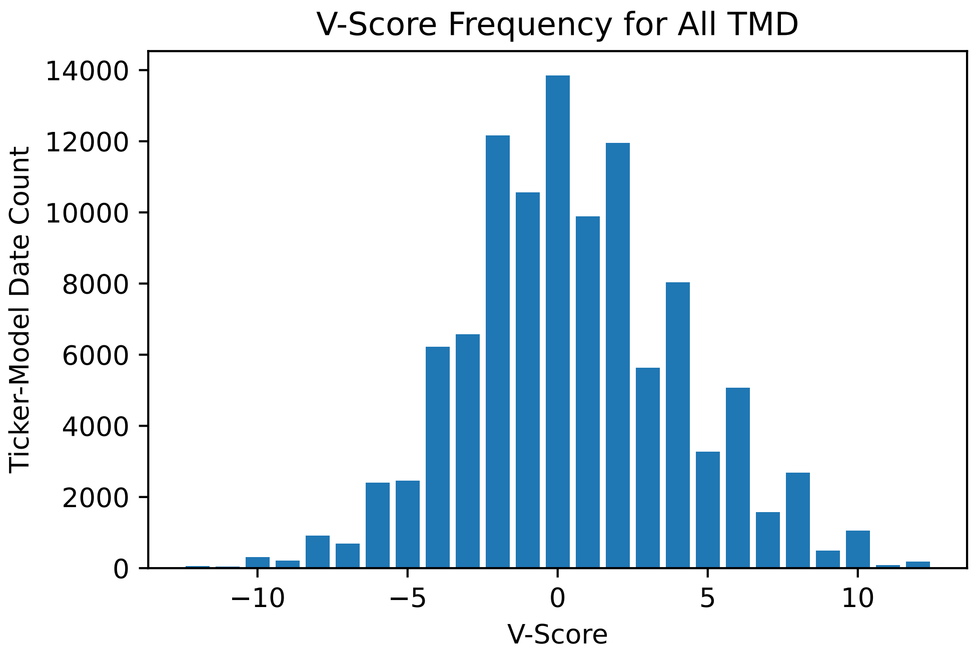
Thus, in summary, all metrics presented in this report are presented and are to be considered on a comparative basis. Do the bullish V-Score grouping outperform the bearish V-Score grouping? Do they outperform the benchmarks? How does their volatility and information ratio (IR = mean return / std dev)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

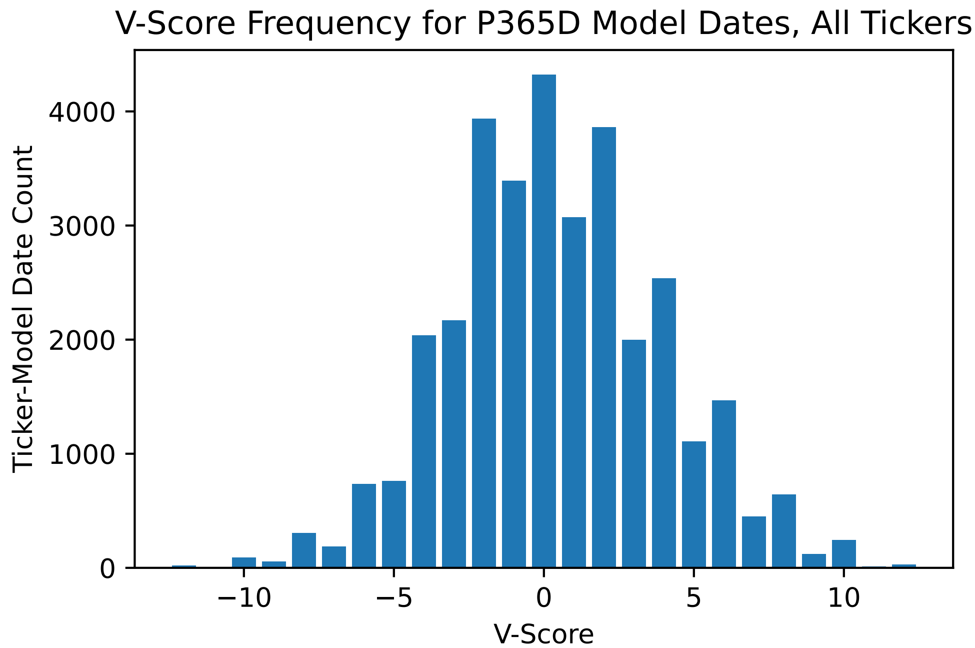
All Ticker Model Dates

Period examined: All model dates from 2022-01-31 through 2026-01-29



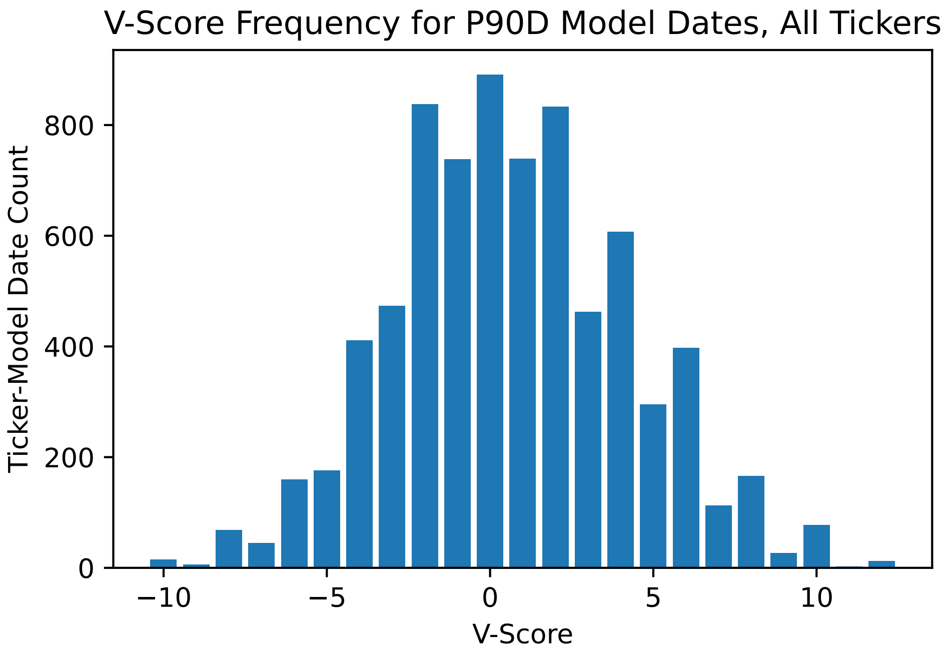
P365D

Period examined: All model dates from 2025-02-03 through 2026-01-29



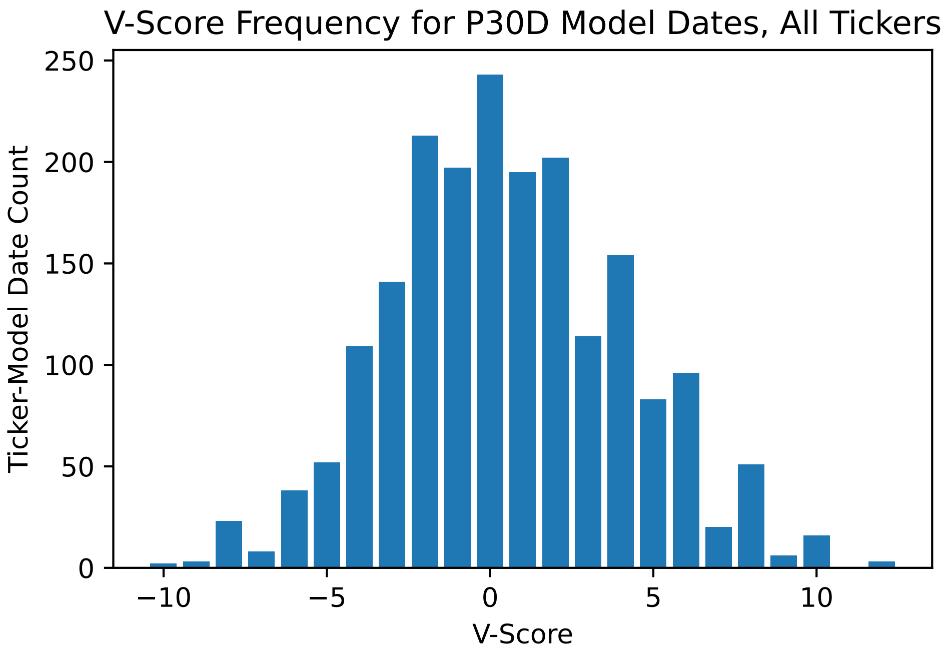
P90D

Period examined: All model dates from 2025-11-03 through 2026-01-29



P30D

Period examined: All model dates from 2026-01-02 through 2026-01-29



V-Score Objectives "Report Card"

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

Average Price Return:

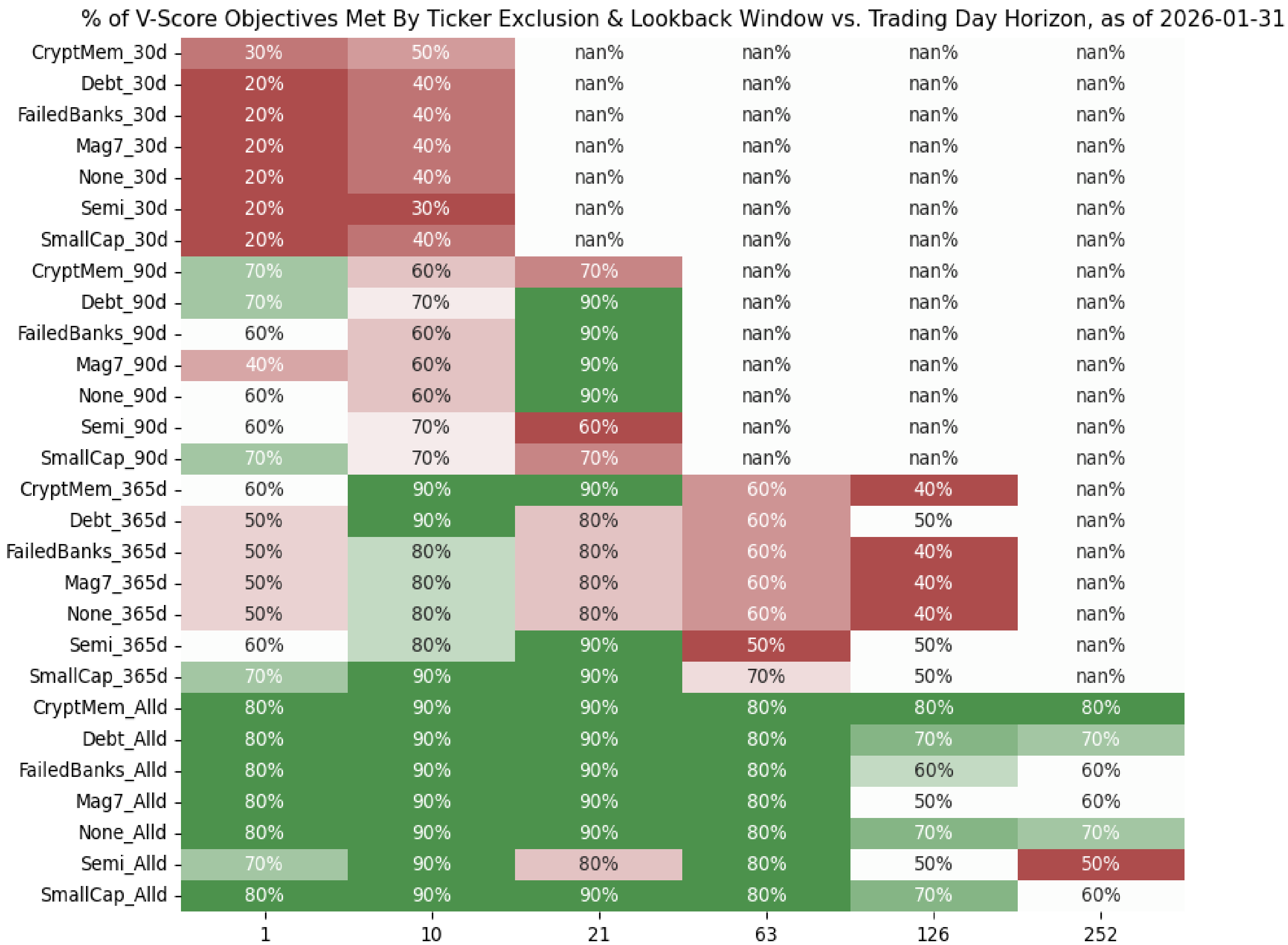
1. Positive V-Scores > Avg Ticker > NegV-Scores
2. Positive VaR Adjusted V-Scores >Avg Ticker > Negative VaR Adjusted V-Scores
3. Positive V-Score Rank Order corresponds to Price Returns
4. Negative V-Score Rank Order corresponds to Price Returns
5. The differential between Positive and Negative V-Scores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

Information Ratio (+1 if met):

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

Ticker Exclusion Groupings:

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



V-Score Criteria	Average Score(%)
1. PxRet: PosVS > AvgTicker > NegVS	100
2. PxRet: VaRAdjPosVS > AvgTicker > VaRAdjNegVS	88.39
3. PxRet: PosVS Rank Order	53.57
4. PxRet: NegVS Rank Order	9.82
5. PxRet: VaRAdj_PosNegVSDiff > PosNegVSDiff	79.46
6. IR: VaRAdjPosVS > PosVS	41.07
7. IR: VaRAdjNegVS < NegVS	67.86
8. IR: VaRAdjPosVS > AvgTicker	58.04
9. IR: VaRAdjNegVS < AvgTicker	99.11
10. IR: VaRAdjPosVS > SPY	66.07
Overall Average	66.34

V-Score Criteria by Fwd Hzn	1D	10D	21D	63D	126D	252D
1. PxRet: PosVS > AvgTicker > NegVS	100	100	100	100	100	100
2. PxRet: VaRAdjPosVS > AvgTicker > VaRAdjNegVS	75	78.57	100	100	100	100
3. PxRet: PosVS Rank Order	3.57	50	95.24	100	35.71	85.71
4. PxRet: NegVS Rank Order	3.57	35.71	0	0	0	0
5. PxRet: VaRAdj_PosNegVSDiff > PosNegVSDiff	46.43	75	100	100	92.86	100
6. IR: VaRAdjPosVS > PosVS	25	35.71	85.71	50	7.14	42.86
7. IR: VaRAdjNegVS < NegVS	50	75	80.95	50	71.43	100
8. IR: VaRAdjPosVS > AvgTicker	67.86	50	85.71	57.14	35.71	14.29
9. IR: VaRAdjNegVS < AvgTicker	100	96.43	100	100	100	100
10. IR: VaRAdjPosVS > SPY	71.43	100	95.24	42.86	0	0
TotalScore	54.29	69.64	84.29	70	54.29	64.29

V-Score Criteria by Lookback Window	30D	90D	365D	AllD
1. PxRet: PosVS > AvgTicker > NegVS	100	100	100	100
2. PxRet: VaRAdjPosVS > AvgTicker > VaRAdjNegVS	7.14	100	100	100
3. PxRet: PosVS Rank Order	0	33.33	60	76.19
4. PxRet: NegVS Rank Order	50	19.05	0	0
5. PxRet: VaRAdj_PosNegVSDiff > PosNegVSDiff	0	90.48	80	100
6. IR: VaRAdjPosVS > PosVS	0	19.05	28.57	76.19
7. IR: VaRAdjNegVS < NegVS	7.14	80.95	48.57	97.62
8. IR: VaRAdjPosVS > AvgTicker	0	42.86	62.86	80.95
9. IR: VaRAdjNegVS < AvgTicker	92.86	100	100	100
10. IR: VaRAdjPosVS > SPY	50	100	77.14	45.24
TotalScore	30.71	68.57	65.71	77.62

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 2026-01-29

Average Price Return, All TMD

	1	10	21	63	126	252
VS>9 (Bull)	0.05%	1.22%	2.63%	5.98%	10.23%	38.18%
VS>6 (Bull)	0.11%	0.99%	2.12%	5.26%	9.43%	24.64%
PosVS (Bull)	0.06%	0.58%	1.22%	3.27%	6.99%	14.93%
AvgTicker_VV	0.05%	0.45%	0.95%	2.68%	6.07%	13.53%
NegVS (Bear)	0.04%	0.31%	0.65%	1.91%	4.85%	12.29%
VS<-6 (Bear)	0.03%	0.88%	2.06%	4.36%	9.55%	29.41%
VS<-9 (Bear)	0.13%	1.55%	3.69%	6.68%	11.53%	34.98%
PosNeg_Diff	0.03%	0.28%	0.57%	1.36%	2.14%	2.63%
PosVSVaRAdj (Bull)	0.08%	0.81%	1.69%	4.13%	8.24%	18.72%
NegVSVaRAdj (Bear)	0.02%	0.20%	0.50%	1.66%	4.57%	11.01%
PosNegVaRAdj_Diff	0.06%	0.61%	1.20%	2.47%	3.67%	7.71%
SPY	0.05%	0.48%	1.05%	3.23%	7.42%	16.32%
QQQ	0.06%	0.65%	1.42%	4.49%	10.41%	23.68%

Information Ratio of Price Return, All TMD

	1	10	21	63	126	252
VS>9 (Bull)	0.02	0.14	0.2	0.27	0.34	0.7
VS>6 (Bull)	0.06	0.17	0.25	0.37	0.55	1.01
PosVS (Bull)	0.05	0.14	0.21	0.36	0.63	1.08
AvgTicker_VV	0.04	0.13	0.19	0.34	0.62	1.12
NegVS (Bear)	0.03	0.1	0.14	0.28	0.52	0.99
VS<-6 (Bear)	0.01	0.13	0.18	0.23	0.34	0.49
VS<-9 (Bear)	0.04	0.16	0.25	0.24	0.28	0.47
PosNeg_Diff	0.05	0.16	0.23	0.35	0.41	0.29
PosVSVaRAdj (Bull)	0.05	0.18	0.26	0.39	0.63	1.09
NegVSVaRAdj (Bear)	0.02	0.06	0.11	0.24	0.46	0.83
PosNegVaRAdj_Diff	0.06	0.22	0.31	0.37	0.41	0.5
SPY	0.04	0.15	0.23	0.46	0.83	1.5
QQQ	0.04	0.15	0.24	0.45	0.81	1.56

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 2026-01-29

Average Price Return, All TMD except Crypto & Meme Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.05%	1.14%	2.41%	5.80%	10.63%	38.29%
VS>6 (Bull)	0.12%	0.91%	2.07%	5.39%	10.20%	25.32%
PosVS (Bull)	0.06%	0.57%	1.22%	3.41%	7.32%	14.97%
AvgTicker_VV	0.05%	0.43%	0.91%	2.60%	5.79%	12.23%
NegVS (Bear)	0.03%	0.28%	0.57%	1.62%	3.94%	9.20%
VS<-6 (Bear)	0.04%	0.70%	1.47%	2.52%	6.59%	16.92%
VS<-9 (Bear)	0.11%	1.47%	3.36%	6.68%	10.66%	29.51%
PosNeg_Diff	0.03%	0.29%	0.64%	1.79%	3.38%	5.77%
PosVSVaRAdj (Bull)	0.07%	0.78%	1.67%	4.33%	8.90%	18.96%
NegVSVaRAdj (Bear)	0.02%	0.19%	0.45%	1.53%	3.90%	9.10%
PosNegVaRAdj_Diff	0.05%	0.59%	1.23%	2.80%	5.00%	9.86%
SPY	0.05%	0.48%	1.05%	3.23%	7.42%	16.32%
QQQ	0.06%	0.65%	1.42%	4.49%	10.41%	23.68%

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

	1	10	21	63	126	252
VS>9 (Bull)	0.02	0.13	0.18	0.26	0.36	0.73
VS>6 (Bull)	0.06	0.16	0.25	0.38	0.58	1.07
PosVS (Bull)	0.05	0.14	0.22	0.37	0.64	1.1
AvgTicker_VV	0.04	0.13	0.19	0.34	0.6	1.12
NegVS (Bear)	0.03	0.09	0.13	0.25	0.47	1
VS<-6 (Bear)	0.02	0.11	0.16	0.15	0.27	0.55
VS<-9 (Bear)	0.04	0.16	0.24	0.27	0.28	0.54
PosNeg_Diff	0.05	0.17	0.26	0.43	0.58	0.65
PosVSVaRAdj (Bull)	0.05	0.18	0.26	0.41	0.66	1.17
NegVSVaRAdj (Bear)	0.02	0.06	0.1	0.22	0.44	0.84
PosNegVaRAdj_Diff	0.06	0.23	0.33	0.43	0.56	0.7
SPY	0.04	0.15	0.23	0.46	0.83	1.5
QQQ	0.04	0.15	0.24	0.45	0.81	1.56

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 2026-01-29

Average Price Return, All TMD except Failed Bank Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.05%	1.22%	2.63%	5.98%	10.23%	38.18%
VS>6 (Bull)	0.11%	0.99%	2.12%	5.27%	9.44%	24.65%
PosVS (Bull)	0.07%	0.60%	1.25%	3.35%	7.15%	15.39%
AvgTicker_VV	0.05%	0.48%	1.01%	2.87%	6.46%	14.29%
NegVS (Bear)	0.04%	0.36%	0.74%	2.21%	5.49%	13.30%
VS<-6 (Bear)	0.03%	0.92%	2.13%	4.48%	9.92%	29.92%
VS<-9 (Bear)	0.14%	1.59%	3.80%	6.79%	11.85%	35.44%
PosNeg_Diff	0.03%	0.24%	0.50%	1.13%	1.66%	2.09%
PosVSVaRAdj (Bull)	0.08%	0.82%	1.71%	4.17%	8.29%	18.84%
NegVSVaRAdj (Bear)	0.03%	0.26%	0.60%	1.99%	5.17%	12.00%
PosNegVaRAdj_Diff	0.05%	0.56%	1.11%	2.18%	3.12%	6.84%
SPY	0.05%	0.48%	1.05%	3.23%	7.42%	16.32%
QQQ	0.06%	0.65%	1.42%	4.49%	10.41%	23.68%

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

	1	10	21	63	126	252
VS>9 (Bull)	0.02	0.14	0.2	0.27	0.34	0.7
VS>6 (Bull)	0.06	0.17	0.25	0.37	0.55	1.01
PosVS (Bull)	0.05	0.15	0.22	0.37	0.65	1.14
AvgTicker_VV	0.04	0.14	0.2	0.37	0.66	1.21
NegVS (Bear)	0.04	0.11	0.16	0.33	0.6	1.11
VS<-6 (Bear)	0.02	0.13	0.19	0.24	0.35	0.5
VS<-9 (Bear)	0.04	0.17	0.26	0.24	0.29	0.47
PosNeg_Diff	0.05	0.13	0.2	0.29	0.34	0.24
PosVSVaRAdj (Bull)	0.05	0.18	0.26	0.4	0.64	1.1
NegVSVaRAdj (Bear)	0.03	0.08	0.13	0.29	0.54	0.95
PosNegVaRAdj_Diff	0.06	0.21	0.29	0.34	0.37	0.46
SPY	0.04	0.15	0.23	0.46	0.83	1.5
QQQ	0.04	0.15	0.24	0.45	0.81	1.56

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 2026-01-29

Average Price Return, All TMD except Small Cap Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.08%	1.42%	3.03%	6.90%	11.89%	41.69%
VS>6 (Bull)	0.12%	1.15%	2.43%	6.13%	10.96%	27.54%
PosVS (Bull)	0.07%	0.66%	1.38%	3.76%	7.89%	16.84%
AvgTicker_VV	0.05%	0.49%	1.04%	2.96%	6.69%	15.04%
NegVS (Bear)	0.03%	0.32%	0.69%	2.03%	5.33%	13.54%
VS<-6 (Bear)	0.01%	0.73%	1.81%	4.13%	10.35%	31.37%
VS<-9 (Bear)	0.10%	1.45%	3.49%	6.48%	13.12%	37.90%
PosNeg_Diff	0.04%	0.34%	0.69%	1.73%	2.56%	3.30%
PosVSVaRAdj (Bull)	0.09%	0.89%	1.86%	4.66%	9.33%	20.76%
NegVSVaRAdj (Bear)	0.02%	0.22%	0.55%	1.71%	4.94%	11.92%
PosNegVaRAdj_Diff	0.06%	0.67%	1.31%	2.95%	4.39%	8.84%
SPY	0.05%	0.48%	1.05%	3.23%	7.42%	16.32%
QQQ	0.06%	0.65%	1.42%	4.49%	10.41%	23.68%

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

	1	10	21	63	126	252
VS>9 (Bull)	0.03	0.16	0.23	0.32	0.39	0.75
VS>6 (Bull)	0.07	0.2	0.29	0.43	0.62	1.05
PosVS (Bull)	0.05	0.17	0.24	0.42	0.71	1.19
AvgTicker_VV	0.04	0.14	0.21	0.39	0.69	1.24
NegVS (Bear)	0.03	0.1	0.15	0.3	0.58	1.1
VS<-6 (Bear)	0.01	0.1	0.16	0.22	0.36	0.52
VS<-9 (Bear)	0.03	0.15	0.24	0.25	0.32	0.51
PosNeg_Diff	0.06	0.19	0.28	0.43	0.47	0.36
PosVSVaRAdj (Bull)	0.06	0.19	0.28	0.44	0.7	1.15
NegVSVaRAdj (Bear)	0.02	0.07	0.12	0.25	0.5	0.89
PosNegVaRAdj_Diff	0.07	0.24	0.34	0.45	0.48	0.54
SPY	0.04	0.15	0.23	0.46	0.83	1.5
QQQ	0.04	0.15	0.24	0.45	0.81	1.56

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 2026-01-29

Average Price Return, All TMD except Debt Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.05%	1.22%	2.63%	5.98%	10.23%	38.18%
VS>6 (Bull)	0.11%	0.99%	2.12%	5.26%	9.43%	24.64%
PosVS (Bull)	0.06%	0.58%	1.22%	3.29%	7.01%	14.98%
AvgTicker_VV	0.05%	0.48%	1.01%	2.85%	6.41%	14.25%
NegVS (Bear)	0.04%	0.36%	0.76%	2.21%	5.53%	13.90%
VS<-6 (Bear)	0.04%	0.94%	2.21%	4.57%	9.96%	30.19%
VS<-9 (Bear)	0.13%	1.55%	3.68%	6.66%	11.61%	35.28%
PosNeg_Diff	0.02%	0.22%	0.46%	1.07%	1.48%	1.08%
PosVSVaRAdj (Bull)	0.08%	0.81%	1.70%	4.14%	8.26%	18.75%
NegVSVaRAdj (Bear)	0.03%	0.23%	0.58%	1.77%	5.02%	11.90%
PosNegVaRAdj_Diff	0.05%	0.59%	1.12%	2.37%	3.23%	6.85%
SPY	0.05%	0.48%	1.05%	3.23%	7.42%	16.32%
QQQ	0.06%	0.65%	1.42%	4.49%	10.41%	23.68%

Information Ratio of Price Return, All TMD except Debt Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.02	0.14	0.2	0.27	0.34	0.7
VS>6 (Bull)	0.06	0.17	0.25	0.37	0.55	1.01
PosVS (Bull)	0.05	0.14	0.21	0.36	0.63	1.09
AvgTicker_VV	0.04	0.13	0.19	0.35	0.63	1.14
NegVS (Bear)	0.04	0.1	0.15	0.3	0.55	1.01
VS<-6 (Bear)	0.02	0.13	0.19	0.23	0.34	0.5
VS<-9 (Bear)	0.04	0.16	0.25	0.24	0.28	0.47
PosNeg_Diff	0.04	0.13	0.19	0.28	0.28	0.11
PosVSVaRAdj (Bull)	0.05	0.18	0.26	0.39	0.63	1.09
NegVSVaRAdj (Bear)	0.02	0.07	0.12	0.24	0.48	0.84
PosNegVaRAdj_Diff	0.06	0.21	0.29	0.36	0.35	0.43
SPY	0.04	0.15	0.23	0.46	0.83	1.5
QQQ	0.04	0.15	0.24	0.45	0.81	1.56

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 2026-01-29

Average Price Return, All TMD except Mag7 Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.06%	1.32%	2.47%	4.70%	6.63%	18.32%
VS>6 (Bull)	0.10%	0.92%	1.91%	4.25%	6.94%	15.87%
PosVS (Bull)	0.06%	0.56%	1.15%	3.00%	6.24%	12.83%
AvgTicker_VV	0.04%	0.41%	0.86%	2.37%	5.30%	11.61%
NegVS (Bear)	0.03%	0.25%	0.50%	1.43%	3.84%	10.14%
VS<-6 (Bear)	0.02%	0.74%	1.84%	2.99%	5.30%	21.45%
VS<-9 (Bear)	0.16%	1.30%	3.12%	3.35%	0.92%	8.40%
PosNeg_Diff	0.03%	0.31%	0.65%	1.57%	2.40%	2.68%
PosVSVaRAdj (Bull)	0.07%	0.75%	1.55%	3.54%	6.82%	14.41%
NegVSVaRAdj (Bear)	0.02%	0.17%	0.42%	1.37%	4.05%	9.89%
PosNegVaRAdj_Diff	0.05%	0.58%	1.13%	2.17%	2.77%	4.51%
SPY	0.05%	0.48%	1.05%	3.23%	7.42%	16.32%
QQQ	0.06%	0.65%	1.42%	4.49%	10.41%	23.68%

Information Ratio of Price Return, All TMD except Mag7 Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.02	0.15	0.19	0.21	0.26	0.42
VS>6 (Bull)	0.05	0.15	0.22	0.3	0.43	0.73
PosVS (Bull)	0.05	0.14	0.2	0.34	0.58	0.99
AvgTicker_VV	0.04	0.12	0.17	0.31	0.55	1
NegVS (Bear)	0.03	0.08	0.11	0.21	0.41	0.81
VS<-6 (Bear)	0.01	0.11	0.16	0.14	0.17	0.27
VS<-9 (Bear)	0.05	0.15	0.23	0.13	0.02	0.11
PosNeg_Diff	0.05	0.17	0.25	0.38	0.44	0.28
PosVSVaRAdj (Bull)	0.05	0.16	0.23	0.35	0.56	0.95
NegVSVaRAdj (Bear)	0.02	0.05	0.09	0.2	0.41	0.77
PosNegVaRAdj_Diff	0.06	0.21	0.29	0.33	0.34	0.32
SPY	0.04	0.15	0.23	0.46	0.83	1.5
QQQ	0.04	0.15	0.24	0.45	0.81	1.56

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 2026-01-29

Average Price Return, All TMD except Semiconductor Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.07%	1.30%	2.77%	4.83%	4.63%	14.48%
VS>6 (Bull)	0.12%	0.85%	1.76%	3.73%	5.82%	14.56%
PosVS (Bull)	0.05%	0.48%	1.01%	2.62%	5.71%	12.24%
AvgTicker_VV	0.04%	0.38%	0.81%	2.25%	5.16%	11.96%
NegVS (Bear)	0.03%	0.28%	0.59%	1.71%	4.29%	11.81%
VS<-6 (Bear)	-0.00%	0.68%	1.80%	3.64%	8.22%	29.20%
VS<-9 (Bear)	0.08%	1.21%	3.00%	6.13%	11.01%	34.73%
PosNeg_Diff	0.02%	0.20%	0.42%	0.91%	1.42%	0.43%
PosVSVaRAdj (Bull)	0.06%	0.67%	1.38%	3.06%	6.06%	13.60%
NegVSVaRAdj (Bear)	0.02%	0.18%	0.43%	1.44%	4.04%	10.52%
PosNegVaRAdj_Diff	0.04%	0.49%	0.95%	1.62%	2.02%	3.08%
SPY	0.05%	0.48%	1.05%	3.23%	7.42%	16.32%
QQQ	0.06%	0.65%	1.42%	4.49%	10.41%	23.68%

Information Ratio of Price Return, All TMD except Semiconductor Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.03	0.14	0.2	0.21	0.17	0.33
VS>6 (Bull)	0.06	0.14	0.2	0.26	0.36	0.62
PosVS (Bull)	0.04	0.12	0.18	0.31	0.58	0.95
AvgTicker_VV	0.04	0.11	0.17	0.3	0.57	1.01
NegVS (Bear)	0.03	0.09	0.13	0.26	0.48	0.94
VS<-6 (Bear)	-0	0.1	0.16	0.2	0.3	0.49
VS<-9 (Bear)	0.02	0.14	0.21	0.22	0.26	0.46
PosNeg_Diff	0.04	0.12	0.18	0.25	0.32	0.05
PosVSVaRAdj (Bull)	0.04	0.15	0.21	0.31	0.55	0.9
NegVSVaRAdj (Bear)	0.02	0.06	0.09	0.21	0.43	0.78
PosNegVaRAdj_Diff	0.05	0.2	0.26	0.26	0.26	0.23
SPY	0.04	0.15	0.23	0.46	0.83	1.5
QQQ	0.04	0.15	0.24	0.45	0.81	1.56

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 2025-02-03 through 2026-01-29

Average Price Return, P365D Model Dates, All Tickers

	1	10	21	63	126
VS>9 (Bull)	0.12%	2.08%	5.51%	17.42%	15.76%
VS>6 (Bull)	0.19%	1.79%	4.10%	13.85%	20.15%
PosVS (Bull)	0.12%	1.12%	2.34%	8.58%	17.60%
AvgTicker_VV	0.08%	0.81%	1.73%	6.89%	15.20%
NegVS (Bear)	0.05%	0.53%	1.10%	4.67%	11.94%
VS<-6 (Bear)	-0.01%	0.86%	1.71%	6.38%	16.21%
VS<-9 (Bear)	0.28%	2.03%	5.77%	11.26%	16.21%
PosNeg_Diff	0.07%	0.59%	1.24%	3.91%	5.66%
PosVSVaRAdj (Bull)	0.12%	1.24%	2.87%	10.20%	18.68%
NegVSVaRAdj (Bear)	0.05%	0.45%	1.05%	4.91%	12.27%
PosNegVaRAdj_Diff	0.07%	0.79%	1.83%	5.29%	6.41%
SPY	0.07%	0.60%	1.39%	6.64%	14.68%
QQQ	0.08%	0.77%	1.78%	8.76%	19.09%

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

	1	10	21	63	126
VS>9 (Bull)	0.04	0.24	0.42	0.83	0.55
VS>6 (Bull)	0.1	0.33	0.47	1.1	1.2
PosVS (Bull)	0.09	0.3	0.45	1.39	2.38
AvgTicker_VV	0.07	0.25	0.38	1.26	2.26
NegVS (Bear)	0.05	0.18	0.27	0.89	1.68
VS<-6 (Bear)	-0.01	0.12	0.16	0.36	0.58
VS<-9 (Bear)	0.09	0.2	0.36	0.41	0.41
PosNeg_Diff	0.12	0.3	0.49	1.27	1.08
PosVSVaRAdj (Bull)	0.08	0.3	0.46	1.21	1.9
NegVSVaRAdj (Bear)	0.05	0.15	0.28	0.97	1.68
PosNegVaRAdj_Diff	0.08	0.3	0.46	0.9	0.82
SPY	0.05	0.2	0.31	1.16	2.26
QQQ	0.06	0.2	0.31	1.17	2.08

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 2025-02-03 through 2026-01-29

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

	1	10	21	63	126
VS>9 (Bull)	0.19%	2.06%	5.59%	17.99%	17.47%
VS>6 (Bull)	0.23%	1.84%	4.35%	14.84%	22.36%
PosVS (Bull)	0.13%	1.17%	2.47%	9.23%	19.21%
AvgTicker_VV	0.09%	0.87%	1.86%	7.26%	15.97%
NegVS (Bear)	0.06%	0.60%	1.23%	4.84%	12.10%
VS<-6 (Bear)	-0.03%	1.07%	2.01%	6.62%	16.37%
VS<-9 (Bear)	0.24%	2.44%	5.84%	11.26%	16.21%
PosNeg_Diff	0.07%	0.58%	1.24%	4.39%	7.12%
PosVSVaRAdj (Bull)	0.12%	1.31%	3.03%	10.98%	21.46%
NegVSVaRAdj (Bear)	0.05%	0.49%	1.11%	5.06%	12.47%
PosNegVaRAdj_Diff	0.07%	0.82%	1.92%	5.92%	9.00%
SPY	0.07%	0.60%	1.39%	6.64%	14.68%
QQQ	0.08%	0.77%	1.78%	8.76%	19.09%

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

	1	10	21	63	126
VS>9 (Bull)	0.06	0.23	0.42	0.84	0.6
VS>6 (Bull)	0.12	0.34	0.49	1.15	1.31
PosVS (Bull)	0.1	0.32	0.47	1.49	2.47
AvgTicker_VV	0.07	0.27	0.41	1.32	2.32
NegVS (Bear)	0.05	0.21	0.31	0.92	1.7
VS<-6 (Bear)	-0.01	0.15	0.19	0.37	0.59
VS<-9 (Bear)	0.08	0.24	0.36	0.41	0.41
PosNeg_Diff	0.12	0.3	0.51	1.45	1.28
PosVSVaRAdj (Bull)	0.08	0.33	0.48	1.29	2.12
NegVSVaRAdj (Bear)	0.05	0.17	0.29	0.99	1.7
PosNegVaRAdj_Diff	0.08	0.32	0.49	1	1.16
SPY	0.05	0.2	0.31	1.16	2.26
QQQ	0.06	0.2	0.31	1.17	2.08

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 2025-02-03 through 2026-01-29

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

	1	10	21	63	126
VS>9 (Bull)	0.12%	2.08%	5.51%	17.42%	15.76%
VS>6 (Bull)	0.19%	1.79%	4.10%	13.85%	20.15%
PosVS (Bull)	0.12%	1.12%	2.34%	8.58%	17.60%
AvgTicker_VV	0.08%	0.81%	1.73%	6.89%	15.20%
NegVS (Bear)	0.05%	0.53%	1.10%	4.67%	11.94%
VS<-6 (Bear)	-0.01%	0.86%	1.71%	6.38%	16.21%
VS<-9 (Bear)	0.28%	2.03%	5.77%	11.26%	16.21%
PosNeg_Diff	0.07%	0.59%	1.24%	3.91%	5.66%
PosVSVaRAdj (Bull)	0.12%	1.24%	2.87%	10.20%	18.68%
NegVSVaRAdj (Bear)	0.05%	0.45%	1.05%	4.91%	12.27%
PosNegVaRAdj_Diff	0.07%	0.79%	1.83%	5.29%	6.41%
SPY	0.07%	0.60%	1.39%	6.64%	14.68%
QQQ	0.08%	0.77%	1.78%	8.76%	19.09%

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

	1	10	21	63	126
VS>9 (Bull)	0.04	0.24	0.42	0.83	0.55
VS>6 (Bull)	0.1	0.33	0.47	1.1	1.2
PosVS (Bull)	0.09	0.3	0.45	1.39	2.38
AvgTicker_VV	0.07	0.25	0.38	1.26	2.26
NegVS (Bear)	0.05	0.18	0.27	0.89	1.68
VS<-6 (Bear)	-0.01	0.12	0.16	0.36	0.58
VS<-9 (Bear)	0.09	0.2	0.36	0.41	0.41
PosNeg_Diff	0.12	0.3	0.49	1.27	1.08
PosVSVaRAdj (Bull)	0.08	0.3	0.46	1.21	1.9
NegVSVaRAdj (Bear)	0.05	0.15	0.28	0.97	1.68
PosNegVaRAdj_Diff	0.08	0.3	0.46	0.9	0.82
SPY	0.05	0.2	0.31	1.16	2.26
QQQ	0.06	0.2	0.31	1.17	2.08

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 2025-02-03 through 2026-01-29

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

	1	10	21	63	126
VS>9 (Bull)	0.16%	2.32%	6.09%	20.28%	18.82%
VS>6 (Bull)	0.20%	2.09%	4.74%	15.98%	23.62%
PosVS (Bull)	0.13%	1.15%	2.46%	9.12%	18.81%
AvgTicker_VV	0.08%	0.82%	1.77%	7.02%	15.76%
NegVS (Bear)	0.05%	0.53%	1.13%	4.46%	12.15%
VS<-6 (Bear)	-0.01%	0.68%	1.49%	5.52%	17.16%
VS<-9 (Bear)	0.23%	1.94%	5.38%	9.09%	17.51%
PosNeg_Diff	0.08%	0.61%	1.33%	4.66%	6.67%
PosVSVaRAdj (Bull)	0.14%	1.36%	3.12%	11.14%	20.77%
NegVSVaRAdj (Bear)	0.04%	0.46%	1.07%	4.90%	12.57%
PosNegVaRAdj_Diff	0.10%	0.90%	2.05%	6.24%	8.20%
SPY	0.07%	0.60%	1.39%	6.64%	14.68%
QQQ	0.08%	0.77%	1.78%	8.76%	19.09%

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

	1	10	21	63	126
VS>9 (Bull)	0.06	0.26	0.47	1	0.68
VS>6 (Bull)	0.11	0.39	0.57	1.3	1.41
PosVS (Bull)	0.1	0.33	0.48	1.49	2.56
AvgTicker_VV	0.07	0.27	0.4	1.31	2.39
NegVS (Bear)	0.05	0.19	0.29	0.88	1.7
VS<-6 (Bear)	-0.01	0.09	0.14	0.32	0.6
VS<-9 (Bear)	0.08	0.19	0.35	0.43	0.44
PosNeg_Diff	0.12	0.34	0.53	1.58	1.19
PosVSVaRAdj (Bull)	0.09	0.35	0.52	1.37	2.15
NegVSVaRAdj (Bear)	0.04	0.16	0.29	0.97	1.7
PosNegVaRAdj_Diff	0.1	0.35	0.54	1.11	1.09
SPY	0.05	0.2	0.31	1.16	2.26
QQQ	0.06	0.2	0.31	1.17	2.08

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 2025-02-03 through 2026-01-29

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

	1	10	21	63	126
VS>9 (Bull)	0.12%	2.08%	5.51%	17.42%	15.76%
VS>6 (Bull)	0.19%	1.79%	4.10%	13.85%	20.15%
PosVS (Bull)	0.12%	1.11%	2.34%	8.61%	17.64%
AvgTicker_VV	0.08%	0.85%	1.82%	7.23%	15.90%
NegVS (Bear)	0.06%	0.60%	1.24%	5.20%	13.26%
VS<-6 (Bear)	0.03%	1.07%	2.14%	7.11%	17.60%
VS<-9 (Bear)	0.28%	2.03%	5.77%	11.26%	16.21%
PosNeg_Diff	0.07%	0.52%	1.10%	3.41%	4.38%
PosVSVaRAdj (Bull)	0.12%	1.24%	2.87%	10.21%	18.69%
NegVSVaRAdj (Bear)	0.06%	0.51%	1.19%	5.43%	13.65%
PosNegVaRAdj_Diff	0.06%	0.73%	1.68%	4.78%	5.03%
SPY	0.07%	0.60%	1.39%	6.64%	14.68%
QQQ	0.08%	0.77%	1.78%	8.76%	19.09%

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

	1	10	21	63	126
VS>9 (Bull)	0.04	0.24	0.42	0.83	0.55
VS>6 (Bull)	0.1	0.33	0.47	1.1	1.2
PosVS (Bull)	0.09	0.3	0.44	1.39	2.39
AvgTicker_VV	0.07	0.25	0.38	1.27	2.26
NegVS (Bear)	0.05	0.19	0.28	0.91	1.69
VS<-6 (Bear)	0.01	0.14	0.19	0.36	0.58
VS<-9 (Bear)	0.09	0.2	0.36	0.41	0.41
PosNeg_Diff	0.11	0.27	0.44	1.08	0.8
PosVSVaRAdj (Bull)	0.08	0.3	0.46	1.21	1.88
NegVSVaRAdj (Bear)	0.05	0.16	0.29	0.96	1.69
PosNegVaRAdj_Diff	0.07	0.28	0.44	0.8	0.63
SPY	0.05	0.2	0.31	1.16	2.26
QQQ	0.06	0.2	0.31	1.17	2.08

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 2025-02-03 through 2026-01-29

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

	1	10	21	63	126
VS>9 (Bull)	0.09%	2.13%	5.36%	16.94%	13.49%
VS>6 (Bull)	0.17%	1.75%	3.99%	13.40%	18.04%
PosVS (Bull)	0.12%	1.14%	2.36%	8.37%	16.89%
AvgTicker_VV	0.08%	0.80%	1.71%	6.66%	14.64%
NegVS (Bear)	0.05%	0.51%	1.05%	4.35%	11.41%
VS<-6 (Bear)	-0.01%	0.85%	1.72%	6.37%	16.17%
VS<-9 (Bear)	0.28%	2.03%	5.77%	11.26%	16.21%
PosNeg_Diff	0.08%	0.62%	1.31%	4.02%	5.48%
PosVSVaRAdj (Bull)	0.12%	1.20%	2.79%	9.56%	16.82%
NegVSVaRAdj (Bear)	0.05%	0.45%	1.01%	4.63%	11.80%
PosNegVaRAdj_Diff	0.07%	0.75%	1.77%	4.93%	5.02%
SPY	0.07%	0.60%	1.39%	6.64%	14.68%
QQQ	0.08%	0.77%	1.78%	8.76%	19.09%

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

	1	10	21	63	126
VS>9 (Bull)	0.03	0.23	0.41	0.78	0.45
VS>6 (Bull)	0.09	0.31	0.45	1.05	1.02
PosVS (Bull)	0.09	0.31	0.45	1.41	2.3
AvgTicker_VV	0.07	0.25	0.38	1.25	2.22
NegVS (Bear)	0.05	0.18	0.26	0.83	1.61
VS<-6 (Bear)	-0	0.12	0.16	0.36	0.57
VS<-9 (Bear)	0.09	0.2	0.36	0.41	0.41
PosNeg_Diff	0.12	0.31	0.49	1.28	0.96
PosVSVaRAdj (Bull)	0.08	0.3	0.45	1.2	1.74
NegVSVaRAdj (Bear)	0.05	0.16	0.28	0.9	1.61
PosNegVaRAdj_Diff	0.07	0.28	0.44	0.87	0.62
SPY	0.05	0.2	0.31	1.16	2.26
QQQ	0.06	0.2	0.31	1.17	2.08

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 2025-02-03 through 2026-01-29

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

	1	10	21	63	126
VS>9 (Bull)	0.05%	2.20%	4.92%	17.07%	13.00%
VS>6 (Bull)	0.14%	1.47%	3.15%	11.57%	15.61%
PosVS (Bull)	0.10%	0.87%	1.84%	6.65%	13.62%
AvgTicker_VV	0.06%	0.64%	1.37%	5.47%	11.74%
NegVS (Bear)	0.04%	0.42%	0.85%	3.65%	8.49%
VS<-6 (Bear)	-0.14%	0.00%	0.53%	2.74%	7.10%
VS<-9 (Bear)	0.20%	1.01%	3.57%	10.11%	13.67%
PosNeg_Diff	0.06%	0.45%	0.98%	3.00%	5.13%
PosVSVaRAdj (Bull)	0.09%	0.90%	2.19%	7.79%	14.50%
NegVSVaRAdj (Bear)	0.04%	0.36%	0.75%	3.86%	8.80%
PosNegVaRAdj_Diff	0.06%	0.54%	1.44%	3.92%	5.70%
SPY	0.07%	0.60%	1.39%	6.64%	14.68%
QQQ	0.08%	0.77%	1.78%	8.76%	19.09%

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

	1	10	21	63	126
VS>9 (Bull)	0.02	0.24	0.37	0.76	0.41
VS>6 (Bull)	0.08	0.26	0.35	0.91	0.85
PosVS (Bull)	0.08	0.25	0.37	1.16	2.27
AvgTicker_VV	0.06	0.21	0.32	1.11	2.13
NegVS (Bear)	0.04	0.16	0.23	0.78	1.46
VS<-6 (Bear)	-0.08	0	0.05	0.17	0.29
VS<-9 (Bear)	0.07	0.12	0.22	0.33	0.3
PosNeg_Diff	0.1	0.24	0.39	0.95	1.26
PosVSVaRAdj (Bull)	0.07	0.24	0.38	1.02	1.72
NegVSVaRAdj (Bear)	0.04	0.13	0.22	0.83	1.42
PosNegVaRAdj_Diff	0.06	0.22	0.38	0.69	0.8
SPY	0.05	0.2	0.31	1.16	2.26
QQQ	0.06	0.2	0.31	1.17	2.08

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 2025-11-03 through 2026-01-29

Average Price Return, P90D Model Dates, All Tickers

	1	10	21
VS>9 (Bull)	0.19%	2.39%	9.79%
VS>6 (Bull)	0.21%	2.99%	7.74%
PosVS (Bull)	0.18%	1.93%	4.64%
AvgTicker_VV	0.11%	1.41%	3.48%
NegVS (Bear)	0.04%	0.85%	2.26%
VS<-6 (Bear)	-0.08%	0.92%	4.65%
VS<-9 (Bear)	0.07%	0.36%	7.07%
PosNeg_Diff	0.13%	1.09%	2.38%
PosVSVaRAdj (Bull)	0.20%	2.27%	6.15%
NegVSVaRAdj (Bear)	0.06%	0.85%	2.24%
PosNegVaRAdj_Diff	0.14%	1.43%	3.91%
SPY	0.02%	0.40%	1.32%
QQQ	-0.02%	0.19%	0.93%

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

	1	10	21
VS>9 (Bull)	0.09	0.44	1.55
VS>6 (Bull)	0.14	0.82	2.65
PosVS (Bull)	0.18	0.74	2.61
AvgTicker_VV	0.14	0.74	2.66
NegVS (Bear)	0.07	0.6	1.74
VS<-6 (Bear)	-0.05	0.23	0.93
VS<-9 (Bear)	0.02	0.05	1.09
PosNeg_Diff	0.2	0.62	1.42
PosVSVaRAdj (Bull)	0.15	0.72	2.78
NegVSVaRAdj (Bear)	0.08	0.47	1.07
PosNegVaRAdj_Diff	0.16	0.59	1.66
SPY	0.03	0.24	1.25
QQQ	-0.02	0.08	0.6

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 2025-11-03 through 2026-01-29

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

	1	10	21
VS>9 (Bull)	0.19%	2.39%	9.79%
VS>6 (Bull)	0.23%	3.03%	7.82%
PosVS (Bull)	0.20%	2.10%	4.99%
AvgTicker_VV	0.13%	1.57%	3.81%
NegVS (Bear)	0.07%	1.00%	2.57%
VS<-6 (Bear)	-0.13%	1.63%	5.47%
VS<-9 (Bear)	-0.16%	2.07%	7.43%
PosNeg_Diff	0.13%	1.10%	2.42%
PosVSVaRAdj (Bull)	0.21%	2.34%	6.27%
NegVSVaRAdj (Bear)	0.07%	0.92%	2.43%
PosNegVaRAdj_Diff	0.14%	1.43%	3.84%
SPY	0.02%	0.40%	1.32%
QQQ	-0.02%	0.19%	0.93%

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

	1	10	21
VS>9 (Bull)	0.09	0.44	1.55
VS>6 (Bull)	0.15	0.85	2.69
PosVS (Bull)	0.19	0.82	2.93
AvgTicker_VV	0.16	0.88	2.97
NegVS (Bear)	0.11	0.81	2.18
VS<-6 (Bear)	-0.08	0.45	1.22
VS<-9 (Bear)	-0.06	0.33	1.16
PosNeg_Diff	0.18	0.6	1.56
PosVSVaRAdj (Bull)	0.16	0.77	2.83
NegVSVaRAdj (Bear)	0.1	0.55	1.25
PosNegVaRAdj_Diff	0.16	0.59	1.62
SPY	0.03	0.24	1.25
QQQ	-0.02	0.08	0.6

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 2025-11-03 through 2026-01-29

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

	1	10	21
VS>9 (Bull)	0.19%	2.39%	9.79%
VS>6 (Bull)	0.21%	2.99%	7.74%
PosVS (Bull)	0.18%	1.93%	4.64%
AvgTicker_VV	0.11%	1.41%	3.48%
NegVS (Bear)	0.04%	0.85%	2.26%
VS<-6 (Bear)	-0.08%	0.92%	4.65%
VS<-9 (Bear)	0.07%	0.36%	7.07%
PosNeg_Diff	0.13%	1.09%	2.38%
PosVSVaRAdj (Bull)	0.20%	2.27%	6.15%
NegVSVaRAdj (Bear)	0.06%	0.85%	2.24%
PosNegVaRAdj_Diff	0.14%	1.43%	3.91%
SPY	0.02%	0.40%	1.32%
QQQ	-0.02%	0.19%	0.93%

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

	1	10	21
VS>9 (Bull)	0.09	0.44	1.55
VS>6 (Bull)	0.14	0.82	2.65
PosVS (Bull)	0.18	0.74	2.61
AvgTicker_VV	0.14	0.74	2.66
NegVS (Bear)	0.07	0.6	1.74
VS<-6 (Bear)	-0.05	0.23	0.93
VS<-9 (Bear)	0.02	0.05	1.09
PosNeg_Diff	0.2	0.62	1.42
PosVSVaRAdj (Bull)	0.15	0.72	2.78
NegVSVaRAdj (Bear)	0.08	0.47	1.07
PosNegVaRAdj_Diff	0.16	0.59	1.66
SPY	0.03	0.24	1.25
QQQ	-0.02	0.08	0.6

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 2025-11-03 through 2026-01-29

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

	1	10	21
VS>9 (Bull)	0.18%	2.41%	10.07%
VS>6 (Bull)	0.23%	3.12%	7.97%
PosVS (Bull)	0.18%	2.00%	4.71%
AvgTicker_VV	0.11%	1.44%	3.48%
NegVS (Bear)	0.05%	0.88%	2.25%
VS<-6 (Bear)	-0.05%	0.83%	4.64%
VS<-9 (Bear)	0.07%	0.36%	7.07%
PosNeg_Diff	0.13%	1.12%	2.46%
PosVSVaRAdj (Bull)	0.22%	2.35%	6.24%
NegVSVaRAdj (Bear)	0.05%	0.91%	2.23%
PosNegVaRAdj_Diff	0.17%	1.44%	4.01%
SPY	0.02%	0.40%	1.32%
QQQ	-0.02%	0.19%	0.93%

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

	1	10	21
VS>9 (Bull)	0.08	0.43	1.55
VS>6 (Bull)	0.14	0.88	2.66
PosVS (Bull)	0.18	0.85	2.82
AvgTicker_VV	0.15	0.83	2.81
NegVS (Bear)	0.07	0.64	1.75
VS<-6 (Bear)	-0.03	0.21	0.93
VS<-9 (Bear)	0.02	0.05	1.09
PosNeg_Diff	0.19	0.71	1.51
PosVSVaRAdj (Bull)	0.17	0.79	2.68
NegVSVaRAdj (Bear)	0.07	0.49	1.02
PosNegVaRAdj_Diff	0.19	0.62	1.52
SPY	0.03	0.24	1.25
QQQ	-0.02	0.08	0.6

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 2025-11-03 through 2026-01-29

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

	1	10	21
VS>9 (Bull)	0.19%	2.39%	9.79%
VS>6 (Bull)	0.21%	2.99%	7.74%
PosVS (Bull)	0.18%	1.94%	4.65%
AvgTicker_VV	0.12%	1.49%	3.67%
NegVS (Bear)	0.05%	0.96%	2.55%
VS<-6 (Bear)	-0.08%	0.92%	4.65%
VS<-9 (Bear)	0.07%	0.36%	7.07%
PosNeg_Diff	0.13%	0.99%	2.11%
PosVSVaRAdj (Bull)	0.20%	2.27%	6.14%
NegVSVaRAdj (Bear)	0.05%	0.90%	2.50%
PosNegVaRAdj_Diff	0.15%	1.37%	3.64%
SPY	0.02%	0.40%	1.32%
QQQ	-0.02%	0.19%	0.93%

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

	1	10	21
VS>9 (Bull)	0.09	0.44	1.55
VS>6 (Bull)	0.14	0.82	2.65
PosVS (Bull)	0.18	0.74	2.62
AvgTicker_VV	0.14	0.75	2.69
NegVS (Bear)	0.07	0.62	1.82
VS<-6 (Bear)	-0.05	0.23	0.93
VS<-9 (Bear)	0.02	0.05	1.09
PosNeg_Diff	0.19	0.57	1.23
PosVSVaRAdj (Bull)	0.15	0.72	2.79
NegVSVaRAdj (Bear)	0.06	0.46	1.11
PosNegVaRAdj_Diff	0.16	0.57	1.46
SPY	0.03	0.24	1.25
QQQ	-0.02	0.08	0.6

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 2025-11-03 through 2026-01-29

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

	1	10	21
VS>9 (Bull)	0.19%	2.37%	9.81%
VS>6 (Bull)	0.21%	2.91%	7.73%
PosVS (Bull)	0.18%	2.11%	5.03%
AvgTicker_VV	0.12%	1.51%	3.68%
NegVS (Bear)	0.05%	0.88%	2.30%
VS<-6 (Bear)	-0.06%	0.95%	4.74%
VS<-9 (Bear)	0.07%	0.36%	7.07%
PosNeg_Diff	0.13%	1.22%	2.74%
PosVSVaRAdj (Bull)	0.19%	2.35%	6.33%
NegVSVaRAdj (Bear)	0.07%	0.87%	2.28%
PosNegVaRAdj_Diff	0.12%	1.48%	4.06%
SPY	0.02%	0.40%	1.32%
QQQ	-0.02%	0.19%	0.93%

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

	1	10	21
VS>9 (Bull)	0.09	0.44	1.56
VS>6 (Bull)	0.13	0.79	2.57
PosVS (Bull)	0.18	0.78	2.74
AvgTicker_VV	0.15	0.79	2.8
NegVS (Bear)	0.08	0.62	1.78
VS<-6 (Bear)	-0.04	0.24	0.95
VS<-9 (Bear)	0.02	0.05	1.09
PosNeg_Diff	0.18	0.66	1.57
PosVSVaRAdj (Bull)	0.14	0.72	2.8
NegVSVaRAdj (Bear)	0.1	0.48	1.07
PosNegVaRAdj_Diff	0.13	0.59	1.69
SPY	0.03	0.24	1.25
QQQ	-0.02	0.08	0.6

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 2025-11-03 through 2026-01-29

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

	1	10	21
VS>9 (Bull)	0.25%	1.29%	5.25%
VS>6 (Bull)	0.18%	2.29%	5.73%
PosVS (Bull)	0.14%	1.54%	3.84%
AvgTicker_VV	0.10%	1.23%	3.07%
NegVS (Bear)	0.05%	0.87%	2.16%
VS<-6 (Bear)	-0.13%	0.47%	3.73%
VS<-9 (Bear)	0.05%	0.36%	6.55%
PosNeg_Diff	0.10%	0.67%	1.68%
PosVSVaRAdj (Bull)	0.16%	1.75%	4.73%
NegVSVaRAdj (Bear)	0.07%	0.89%	2.14%
PosNegVaRAdj_Diff	0.09%	0.87%	2.59%
SPY	0.02%	0.40%	1.32%
QQQ	-0.02%	0.19%	0.93%

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

	1	10	21
VS>9 (Bull)	0.16	0.24	0.73
VS>6 (Bull)	0.13	0.73	1.77
PosVS (Bull)	0.16	0.66	2.16
AvgTicker_VV	0.13	0.74	2.42
NegVS (Bear)	0.08	0.68	1.72
VS<-6 (Bear)	-0.07	0.1	0.78
VS<-9 (Bear)	0.02	0.05	1.07
PosNeg_Diff	0.15	0.4	0.96
PosVSVaRAdj (Bull)	0.13	0.64	2.13
NegVSVaRAdj (Bear)	0.11	0.55	1.06
PosNegVaRAdj_Diff	0.11	0.37	1.04
SPY	0.03	0.24	1.25
QQQ	-0.02	0.08	0.6

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 2026-01-02 through 2026-01-29

Average Price Return, P30D Model Dates, All Tickers

	1	10
VS>9 (Bull)	-0.07%	-1.63%
VS>6 (Bull)	-0.02%	1.88%
PosVS (Bull)	0.24%	1.58%
AvgTicker_VV	0.15%	1.11%
NegVS (Bear)	0.02%	0.47%
VS<-6 (Bear)	-0.58%	-2.80%
VS<-9 (Bear)	0.25%	-9.22%
PosNeg_Diff	0.22%	1.11%
PosVSVaRAdj (Bull)	0.03%	1.30%
NegVSVaRAdj (Bear)	0.03%	1.27%
PosNegVaRAdj_Diff	0.00%	0.03%
SPY	0.07%	-0.07%
QQQ	0.08%	0.16%

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

	1	10
VS>9 (Bull)	-0.06	-0.37
VS>6 (Bull)	-0.01	0.63
PosVS (Bull)	0.24	1.17
AvgTicker_VV	0.2	1.19
NegVS (Bear)	0.03	0.36
VS<-6 (Bear)	-0.25	-0.64
VS<-9 (Bear)	0.06	-1.22
PosNeg_Diff	0.26	0.62
PosVSVaRAdj (Bull)	0.02	0.52
NegVSVaRAdj (Bear)	0.04	0.76
PosNegVaRAdj_Diff	0	0.01
SPY	0.1	-0.09
QQQ	0.09	0.15

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 2026-01-02 through 2026-01-29

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

	1	10
VS>9 (Bull)	-0.07%	-1.63%
VS>6 (Bull)	-0.02%	1.88%
PosVS (Bull)	0.27%	1.73%
AvgTicker_VV	0.15%	1.16%
NegVS (Bear)	0.02%	0.42%
VS<-6 (Bear)	-0.84%	-1.88%
VS<-9 (Bear)	-0.71%	-11.58%
PosNeg_Diff	0.24%	1.31%
PosVSVaRAdj (Bull)	0.06%	1.31%
NegVSVaRAdj (Bear)	0.01%	1.04%
PosNegVaRAdj_Diff	0.05%	0.28%
SPY	0.07%	-0.07%
QQQ	0.08%	0.16%

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

	1	10
VS>9 (Bull)	-0.06	-0.37
VS>6 (Bull)	-0.01	0.63
PosVS (Bull)	0.26	1.26
AvgTicker_VV	0.21	1.35
NegVS (Bear)	0.04	0.34
VS<-6 (Bear)	-0.37	-0.42
VS<-9 (Bear)	-0.48	nan
PosNeg_Diff	0.28	0.74
PosVSVaRAdj (Bull)	0.04	0.53
NegVSVaRAdj (Bear)	0.02	0.64
PosNegVaRAdj_Diff	0.04	0.09
SPY	0.1	-0.09
QQQ	0.09	0.15

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 2026-01-02 through 2026-01-29

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

	1	10
VS>9 (Bull)	-0.07%	-1.63%
VS>6 (Bull)	-0.02%	1.88%
PosVS (Bull)	0.24%	1.58%
AvgTicker_VV	0.15%	1.11%
NegVS (Bear)	0.02%	0.47%
VS<-6 (Bear)	-0.58%	-2.80%
VS<-9 (Bear)	0.25%	-9.22%
PosNeg_Diff	0.22%	1.11%
PosVSVaRAdj (Bull)	0.03%	1.30%
NegVSVaRAdj (Bear)	0.03%	1.27%
PosNegVaRAdj_Diff	0.00%	0.03%
SPY	0.07%	-0.07%
QQQ	0.08%	0.16%

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

	1	10
VS>9 (Bull)	-0.06	-0.37
VS>6 (Bull)	-0.01	0.63
PosVS (Bull)	0.24	1.17
AvgTicker_VV	0.2	1.19
NegVS (Bear)	0.03	0.36
VS<-6 (Bear)	-0.25	-0.64
VS<-9 (Bear)	0.06	-1.22
PosNeg_Diff	0.26	0.62
PosVSVaRAdj (Bull)	0.02	0.52
NegVSVaRAdj (Bear)	0.04	0.76
PosNegVaRAdj_Diff	0	0.01
SPY	0.1	-0.09
QQQ	0.09	0.15

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 2026-01-02 through 2026-01-29

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

	1	10
VS>9 (Bull)	-0.06%	-1.87%
VS>6 (Bull)	-0.05%	1.89%
PosVS (Bull)	0.21%	1.72%
AvgTicker_VV	0.16%	1.26%
NegVS (Bear)	0.06%	0.64%
VS<-6 (Bear)	-0.45%	-3.07%
VS<-9 (Bear)	0.25%	-9.22%
PosNeg_Diff	0.15%	1.08%
PosVSVaRAdj (Bull)	0.05%	1.41%
NegVSVaRAdj (Bear)	0.07%	1.49%
PosNegVaRAdj_Diff	-0.02%	-0.07%
SPY	0.07%	-0.07%
QQQ	0.08%	0.16%

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

	1	10
VS>9 (Bull)	-0.05	-0.39
VS>6 (Bull)	-0.03	0.59
PosVS (Bull)	0.21	1.23
AvgTicker_VV	0.22	1.48
NegVS (Bear)	0.09	0.58
VS<-6 (Bear)	-0.17	-0.75
VS<-9 (Bear)	0.06	-1.22
PosNeg_Diff	0.17	0.61
PosVSVaRAdj (Bull)	0.03	0.57
NegVSVaRAdj (Bear)	0.1	0.99
PosNegVaRAdj_Diff	-0.02	-0.02
SPY	0.1	-0.09
QQQ	0.09	0.15

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 2026-01-02 through 2026-01-29

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

	1	10
VS>9 (Bull)	-0.07%	-1.63%
VS>6 (Bull)	-0.02%	1.88%
PosVS (Bull)	0.24%	1.59%
AvgTicker_VV	0.15%	1.17%
NegVS (Bear)	0.02%	0.54%
VS<-6 (Bear)	-0.59%	-2.80%
VS<-9 (Bear)	0.25%	-9.22%
PosNeg_Diff	0.22%	1.05%
PosVSVaRAdj (Bull)	0.03%	1.28%
NegVSVaRAdj (Bear)	0.04%	1.29%
PosNegVaRAdj_Diff	-0.01%	-0.02%
SPY	0.07%	-0.07%
QQQ	0.08%	0.16%

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

	1	10
VS>9 (Bull)	-0.06	-0.37
VS>6 (Bull)	-0.01	0.63
PosVS (Bull)	0.24	1.18
AvgTicker_VV	0.2	1.21
NegVS (Bear)	0.03	0.37
VS<-6 (Bear)	-0.25	-0.64
VS<-9 (Bear)	0.06	-1.22
PosNeg_Diff	0.25	0.56
PosVSVaRAdj (Bull)	0.02	0.5
NegVSVaRAdj (Bear)	0.05	0.68
PosNegVaRAdj_Diff	-0.01	-0
SPY	0.1	-0.09
QQQ	0.09	0.15

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 2026-01-02 through 2026-01-29

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

	1	10
VS>9 (Bull)	-0.07%	-1.63%
VS>6 (Bull)	-0.02%	1.88%
PosVS (Bull)	0.24%	1.80%
AvgTicker_VV	0.15%	1.21%
NegVS (Bear)	0.03%	0.50%
VS<-6 (Bear)	-0.58%	-2.80%
VS<-9 (Bear)	0.25%	-9.22%
PosNeg_Diff	0.22%	1.30%
PosVSVaRAdj (Bull)	0.02%	1.39%
NegVSVaRAdj (Bear)	0.04%	1.30%
PosNegVaRAdj_Diff	-0.01%	0.09%
SPY	0.07%	-0.07%
QQQ	0.08%	0.16%

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

	1	10
VS>9 (Bull)	-0.06	-0.37
VS>6 (Bull)	-0.01	0.61
PosVS (Bull)	0.23	1.35
AvgTicker_VV	0.2	1.2
NegVS (Bear)	0.04	0.36
VS<-6 (Bear)	-0.25	-0.64
VS<-9 (Bear)	0.06	-1.22
PosNeg_Diff	0.23	0.77
PosVSVaRAdj (Bull)	0.02	0.55
NegVSVaRAdj (Bear)	0.05	0.74
PosNegVaRAdj_Diff	-0.01	0.03
SPY	0.1	-0.09
QQQ	0.09	0.15

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 2026-01-02 through 2026-01-29

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

	1	10
VS>9 (Bull)	-0.18%	-4.12%
VS>6 (Bull)	-0.11%	0.54%
PosVS (Bull)	0.18%	0.78%
AvgTicker_VV	0.11%	0.66%
NegVS (Bear)	-0.01%	0.42%
VS<-6 (Bear)	-0.67%	-4.15%
VS<-9 (Bear)	0.25%	-9.22%
PosNeg_Diff	0.19%	0.37%
PosVSVaRAdj (Bull)	-0.04%	0.40%
NegVSVaRAdj (Bear)	0.02%	1.41%
PosNegVaRAdj_Diff	-0.06%	-1.01%
SPY	0.07%	-0.07%
QQQ	0.08%	0.16%

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

	1	10
VS>9 (Bull)	-0.14	-1.43
VS>6 (Bull)	-0.07	0.22
PosVS (Bull)	0.2	0.59
AvgTicker_VV	0.16	0.7
NegVS (Bear)	-0.01	0.29
VS<-6 (Bear)	-0.27	-0.82
VS<-9 (Bear)	0.06	-1.22
PosNeg_Diff	0.22	0.21
PosVSVaRAdj (Bull)	-0.03	0.16
NegVSVaRAdj (Bear)	0.04	0.85
PosNegVaRAdj_Diff	-0.06	-0.33
SPY	0.1	-0.09
QQQ	0.09	0.15

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

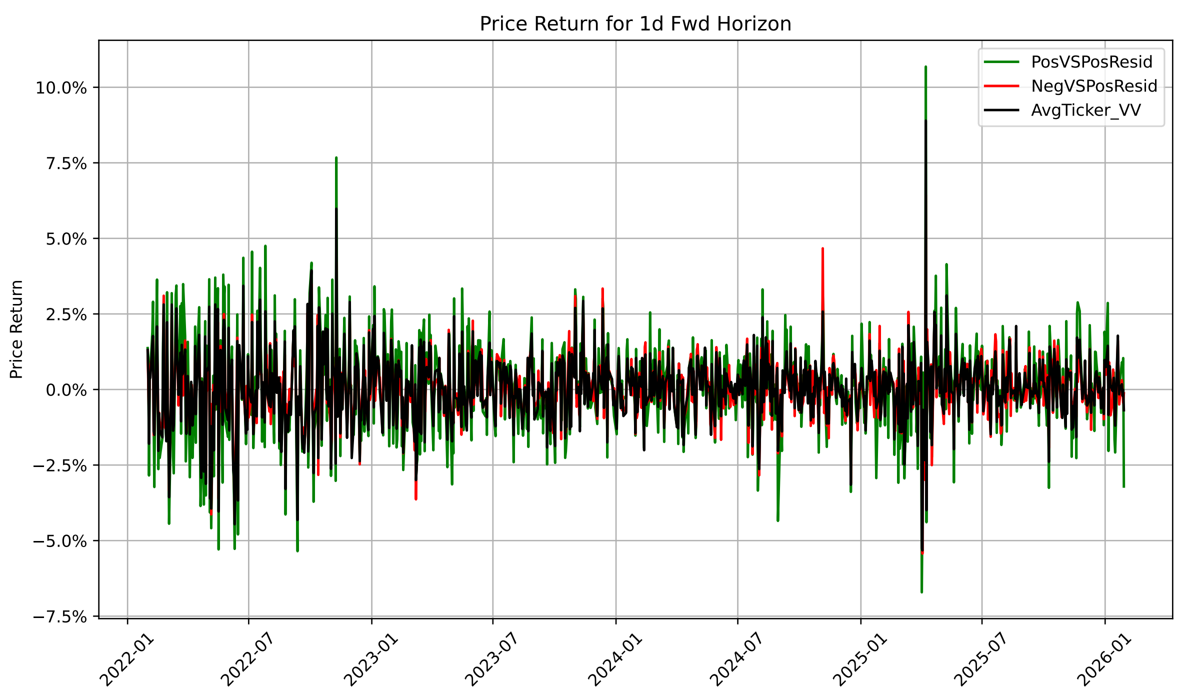
Performance By Model Date

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.

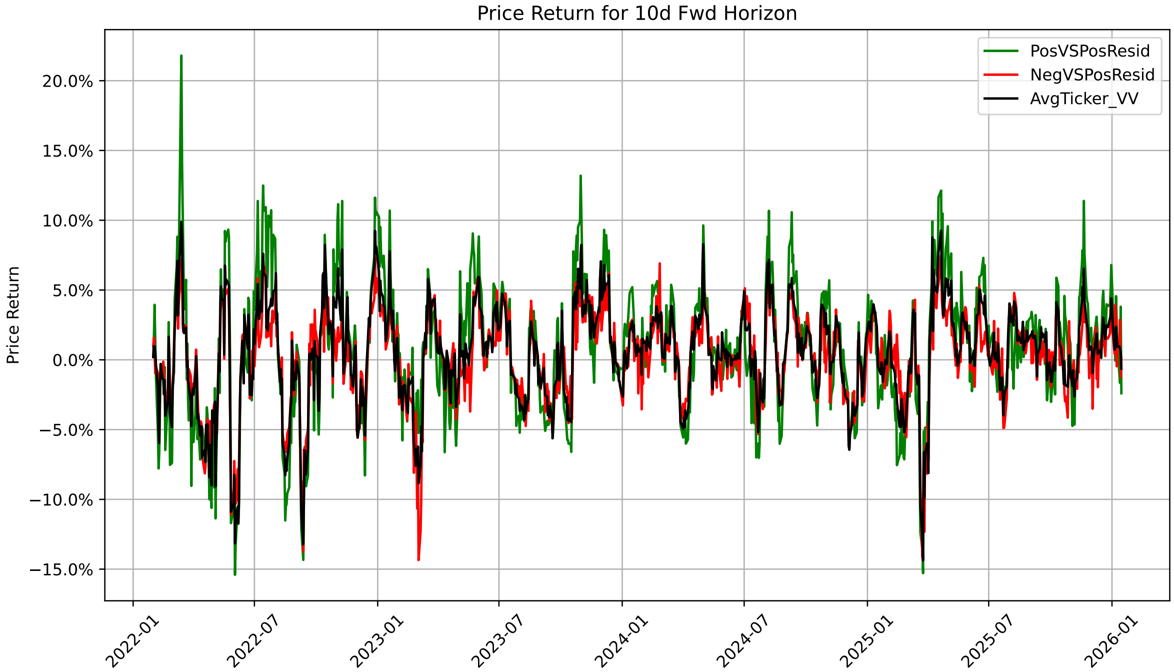
The model is performing as expected on those model dates for which the green line is higher than the black line and the red ———- is lower than the black line.
Note that forward returns for horizons > 1d overlap.

Positive vs Negative VaR Adjusted V-Scores

1d Horizon

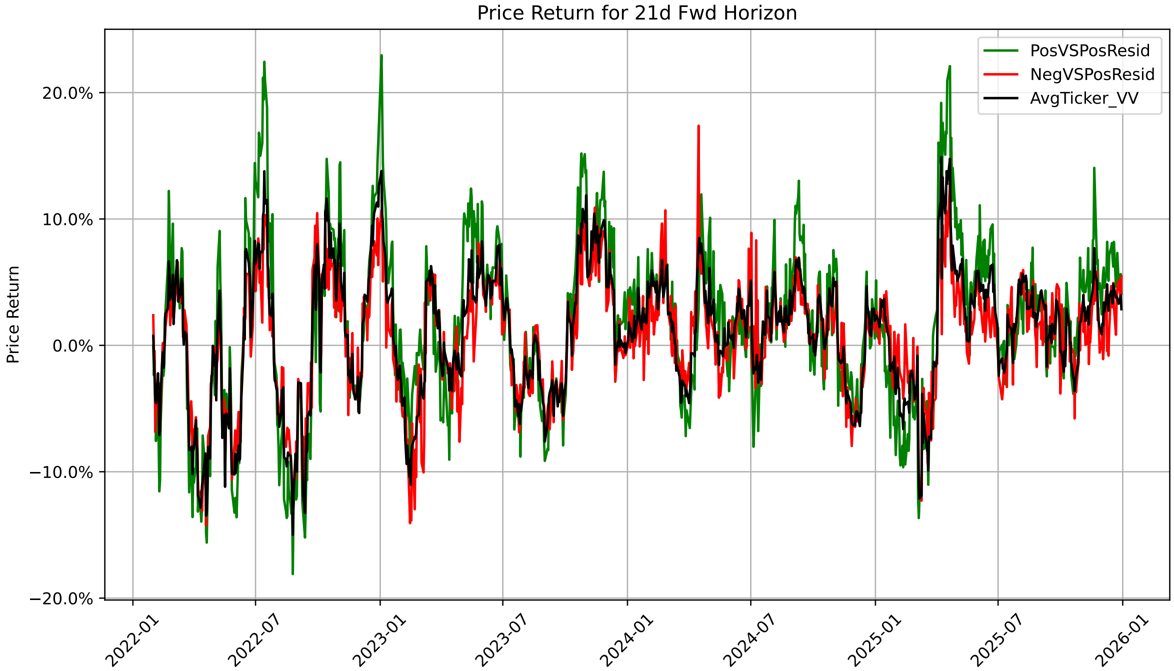


10d Horizon



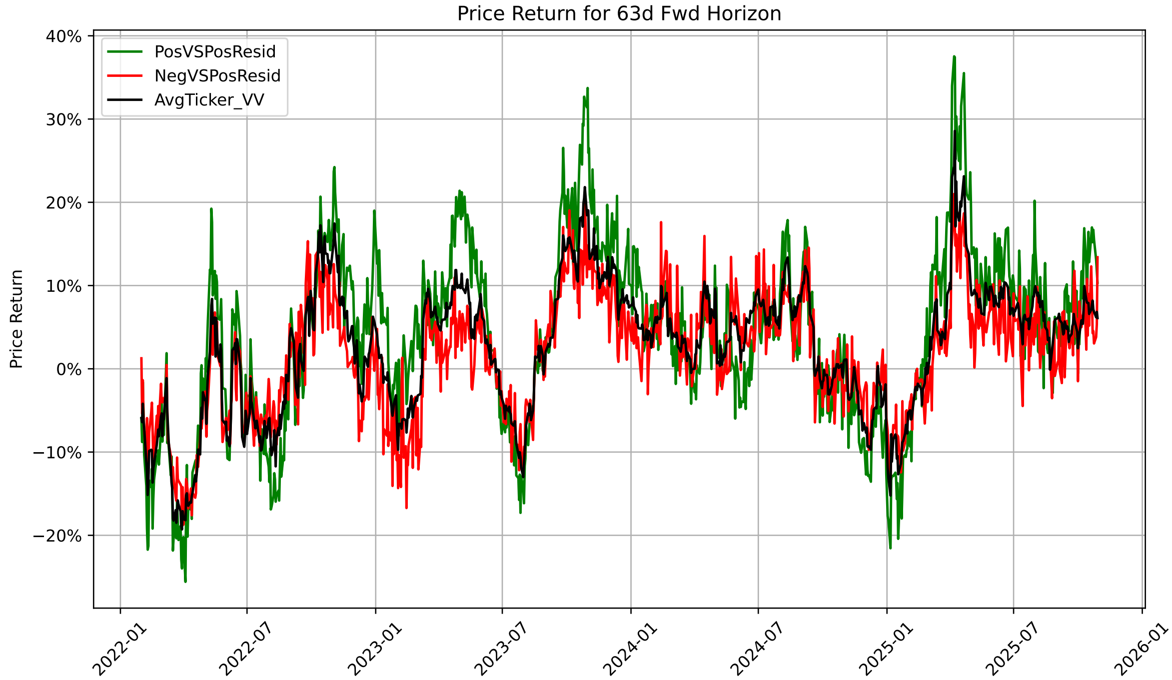
Price Return for 10d Fwd Horizon
PosVSPosResid
NegVSPosResid
AvgTicker_VV
Price Return
20.0%
15.0%
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01

21d Horizon



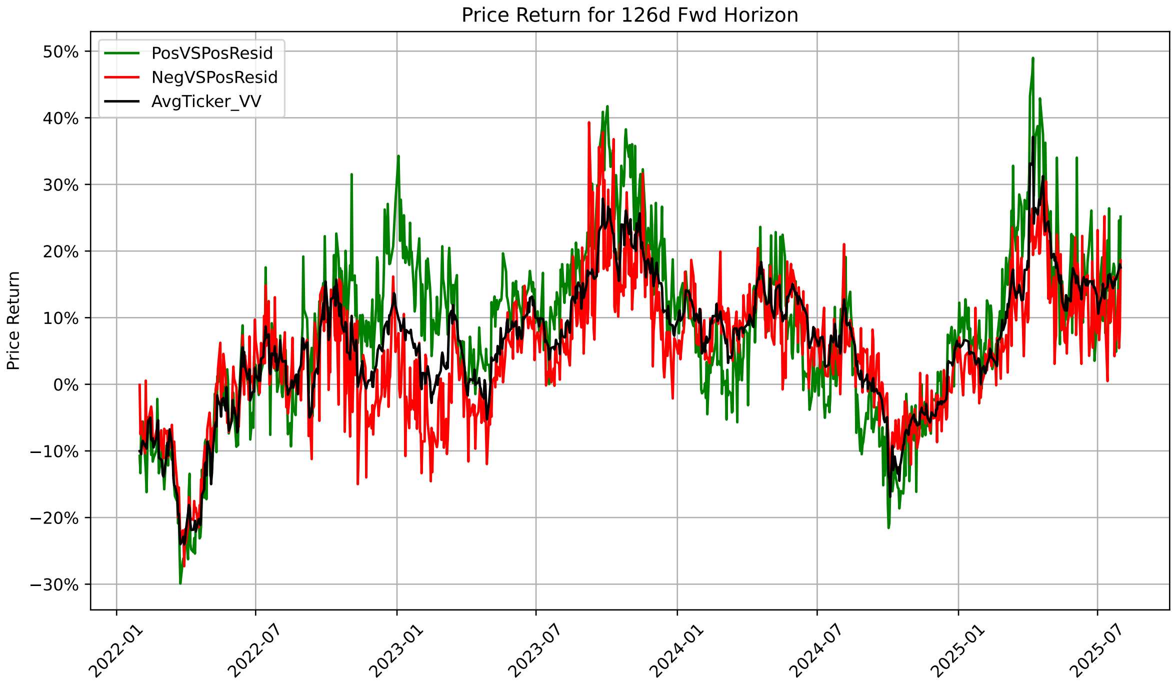
Price Return for 21d Fwd Horizon
PosVSPosResid
NegVSPosResid
AvgTicker_VV
Price Return
20.0%
10.0%
0.0%
−10.0%
−20.0%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01

63d Horizon

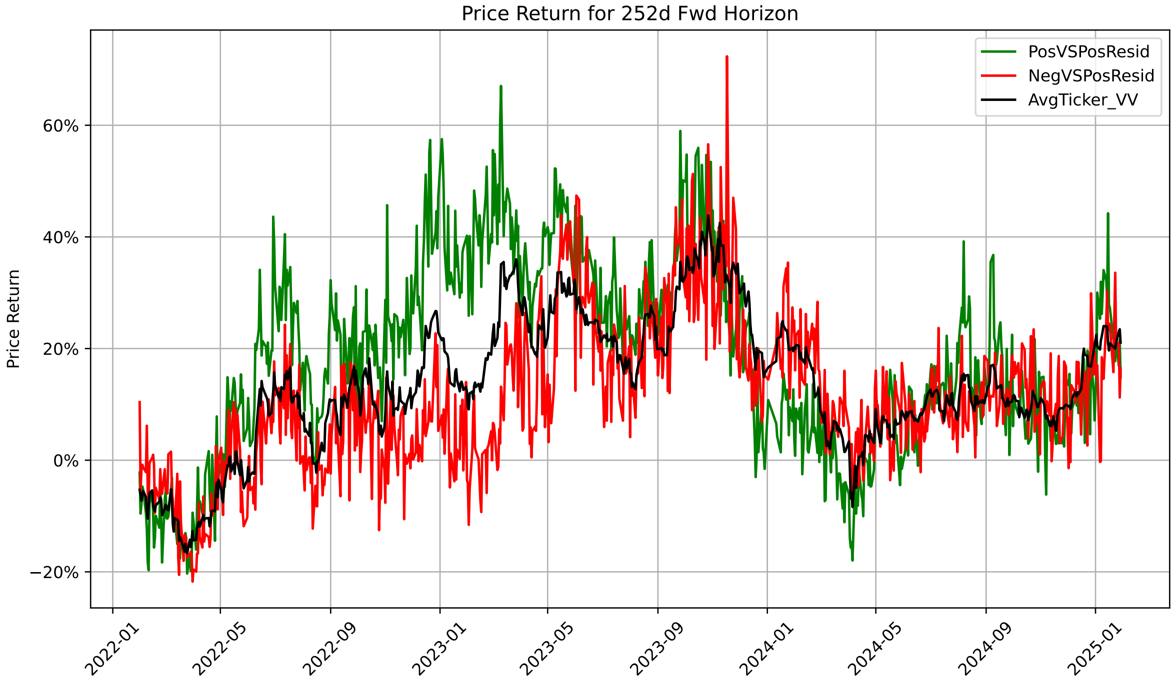


Price Return for 63d Fwd Horizon
PosVSPosResid
NegVSPosResid
AvgTicker_VV
Price Return
40%
30%
20%
10%
0%
−10%
−20%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01

126d Horizon

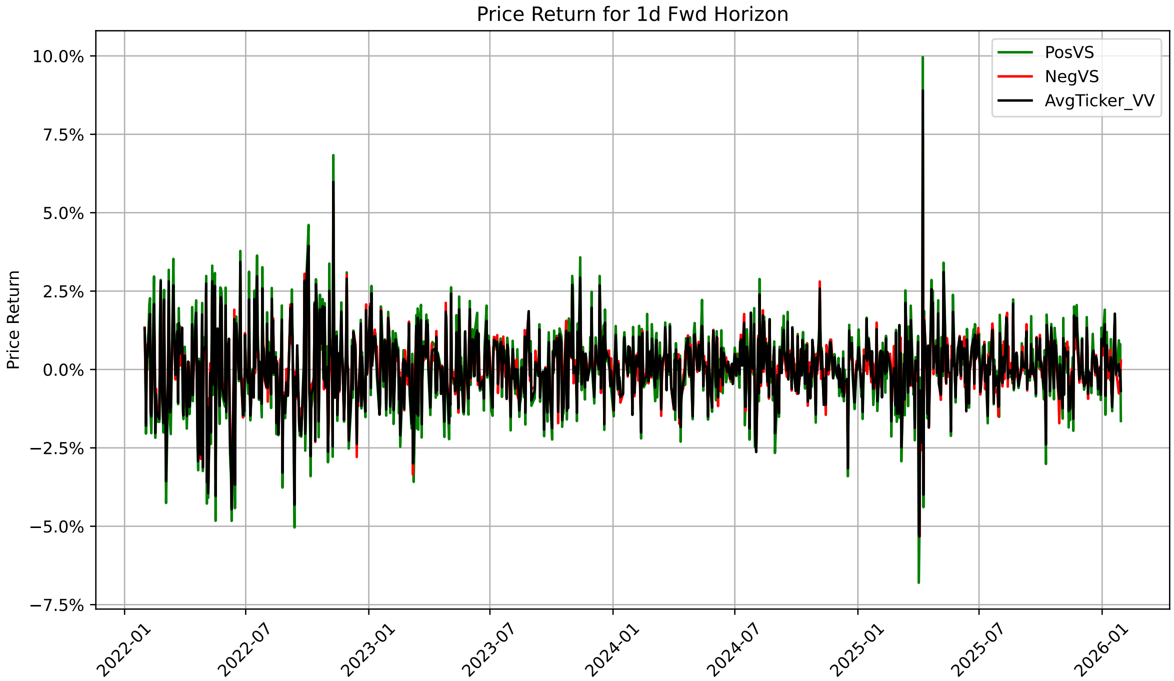


252d Horizon

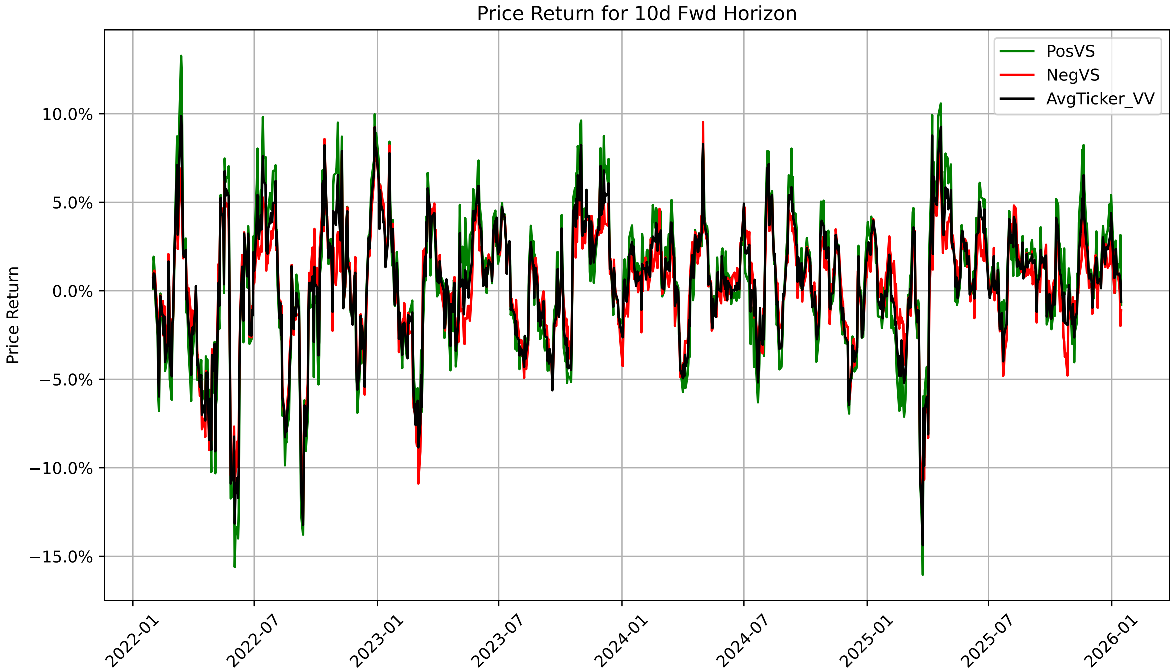


Positive vs Negative V-Scores

1d Horizon

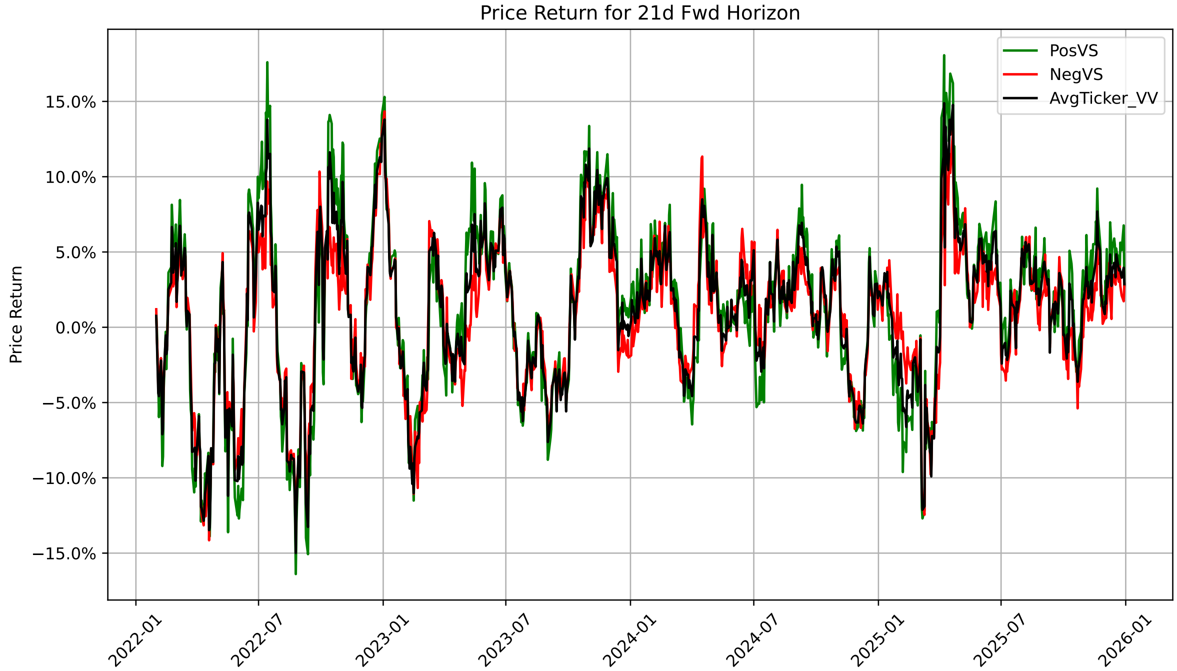


10d Horizon



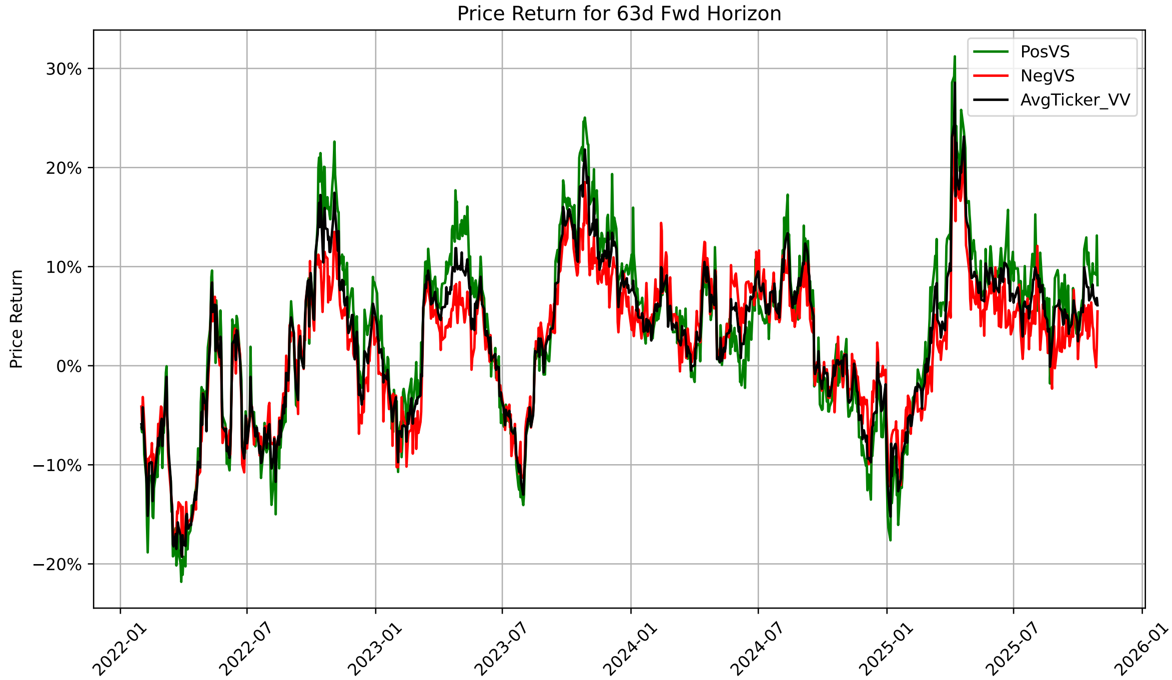
Price Return for 10d Fwd Horizon
PosVS
NegVS
AvgTicker_VV
Price Return
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01

21d Horizon



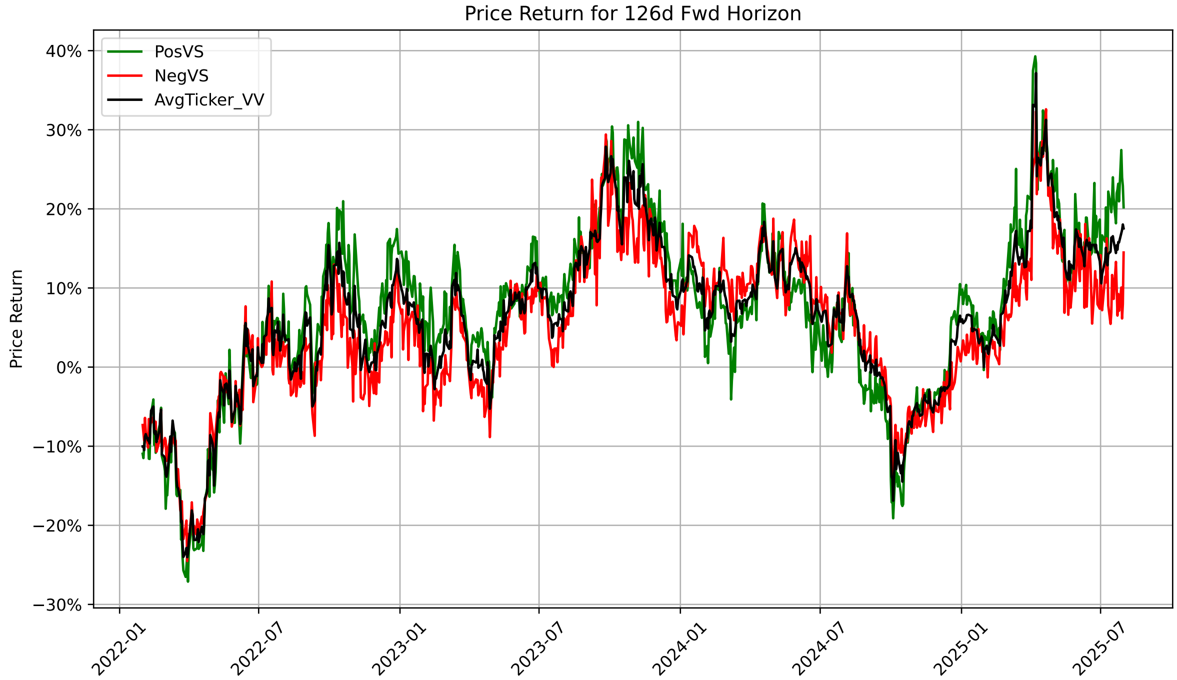
Price Return for 21d Fwd Horizon
PosVS
NegVS
AvgTicker_VV
Price Return
15.0%
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01

63d Horizon

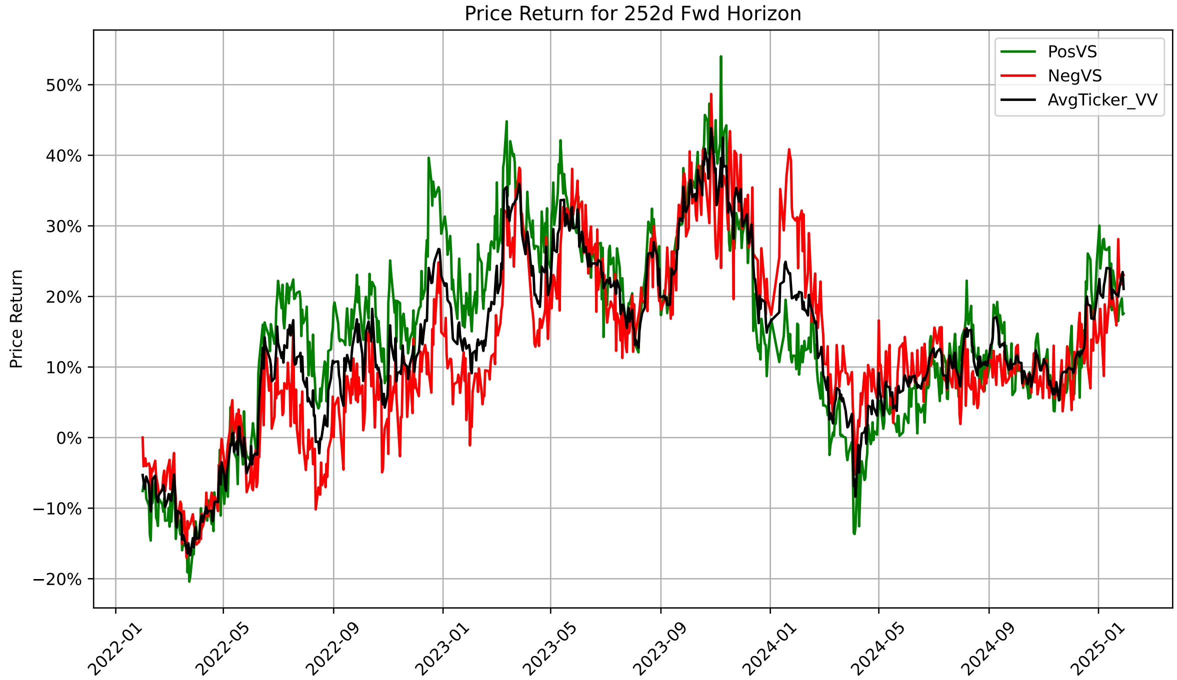


Price Return for 63d Fwd Horizon
PosVS
NegVS
AvgTicker_VV
Price Return
30%
20%
10%
0%
−10%
−20%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01

126d Horizon

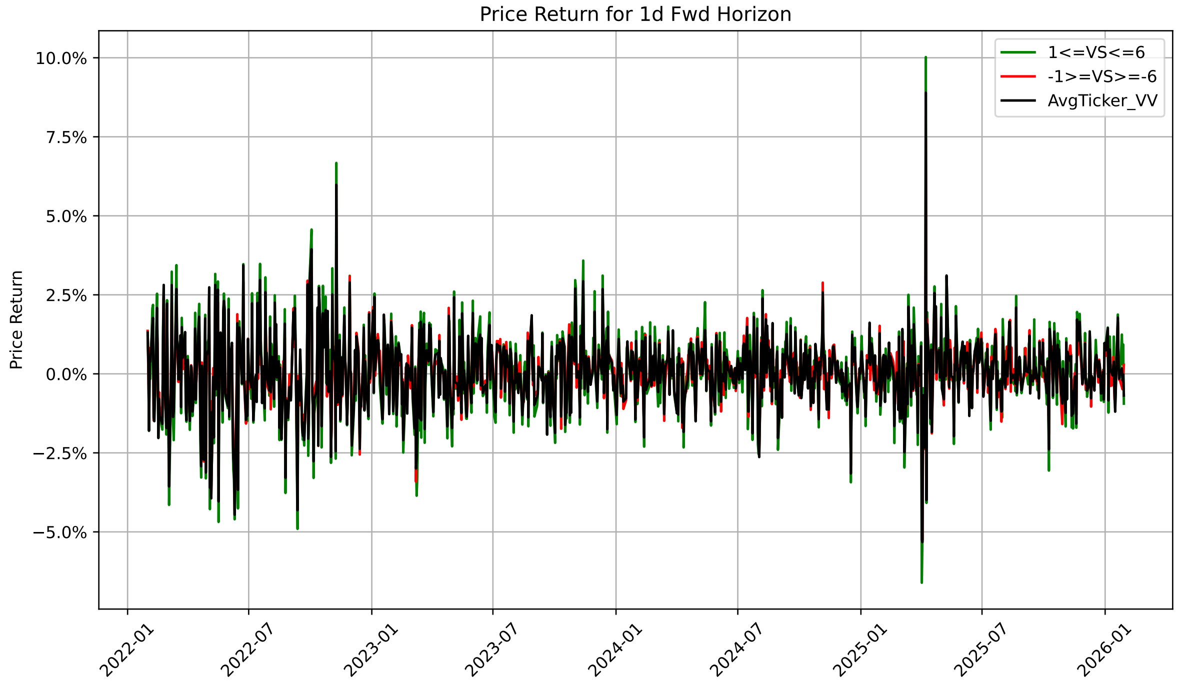


252d Horizon

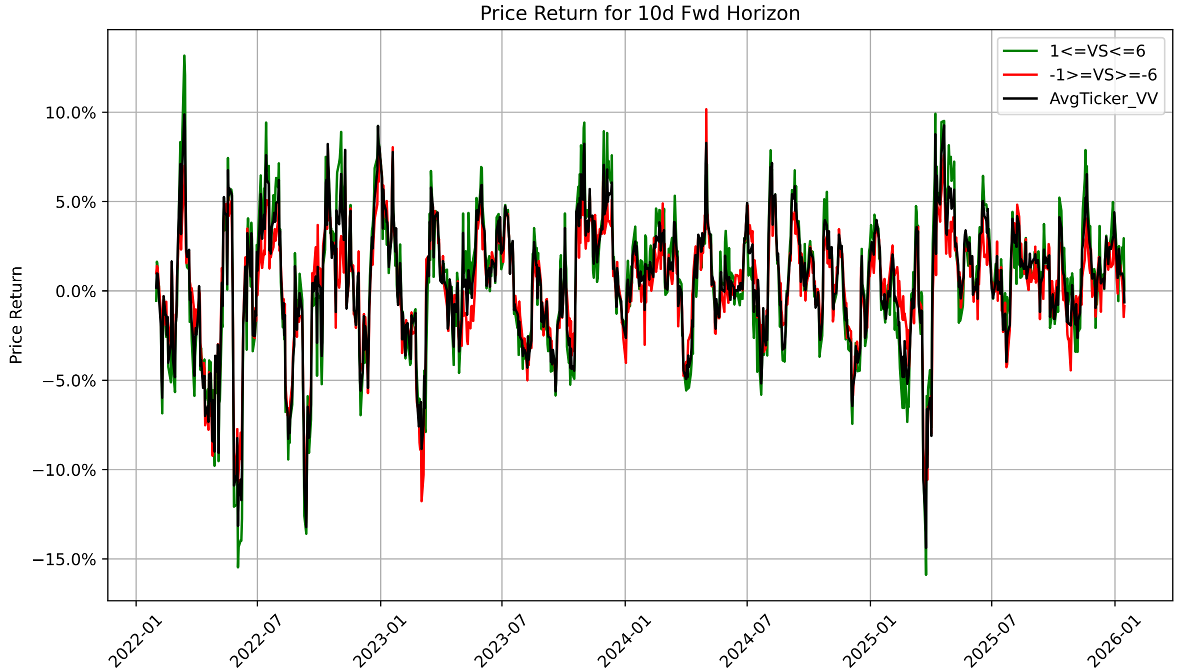


1<=VS<=6 vs -1>=VS>=-6 V-Scores

1d Horizon

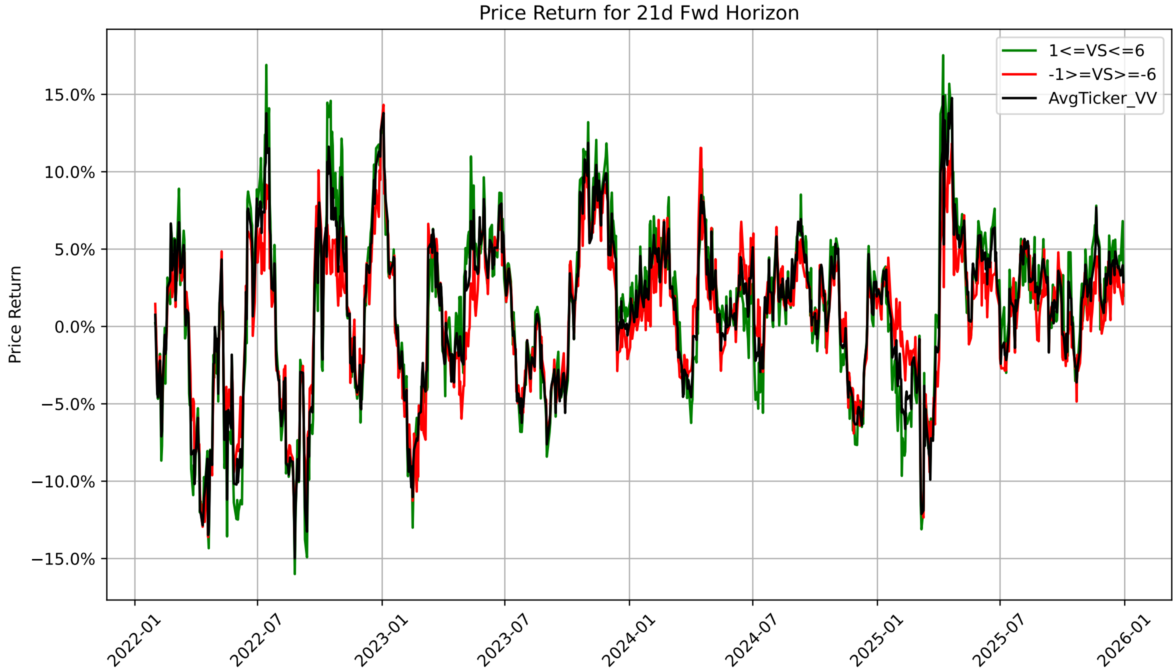


10d Horizon



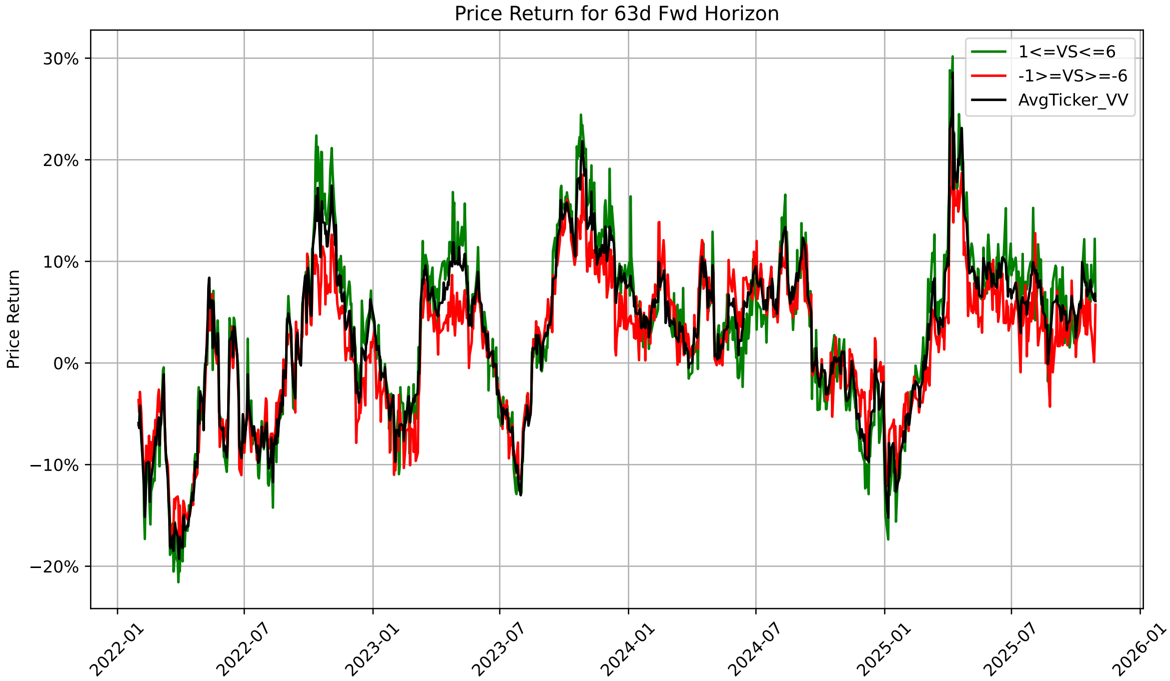
Price Return for 10d Fwd Horizon
1<=VS<=6
-1>=VS>=-6
AvgTicker_VV
Price Return
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01

21d Horizon



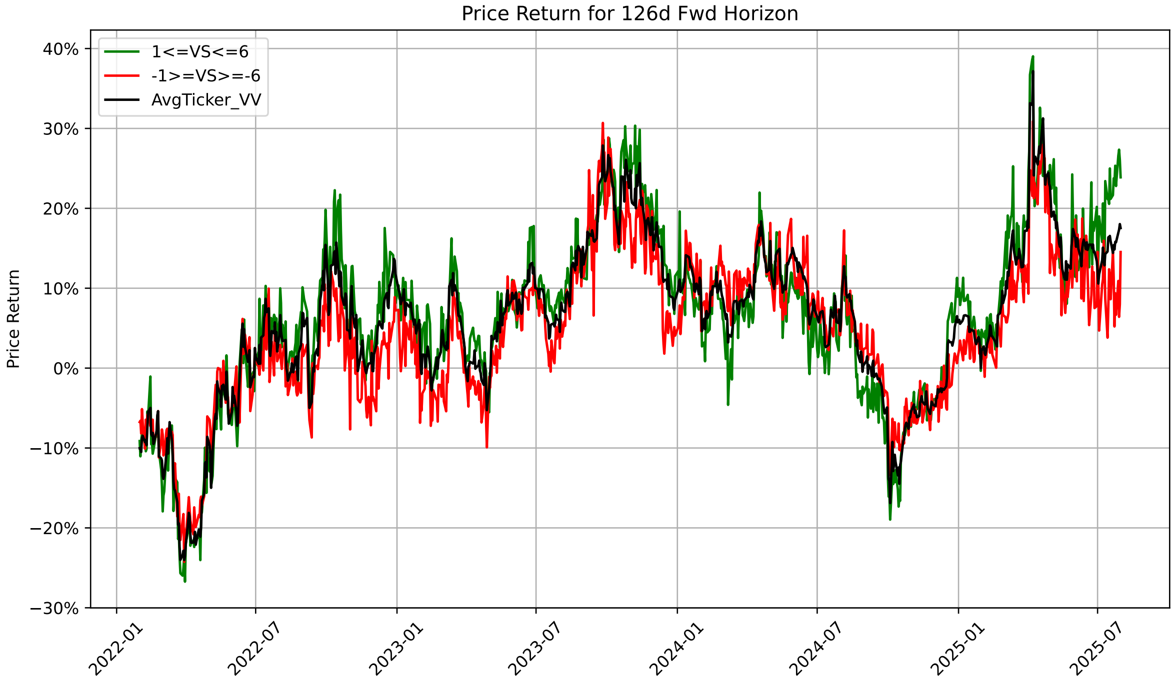
Price Return for 21d Fwd Horizon
1<=VS<=6
-1>=VS>=-6
AvgTicker_VV
Price Return
15.0%
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01

63d Horizon

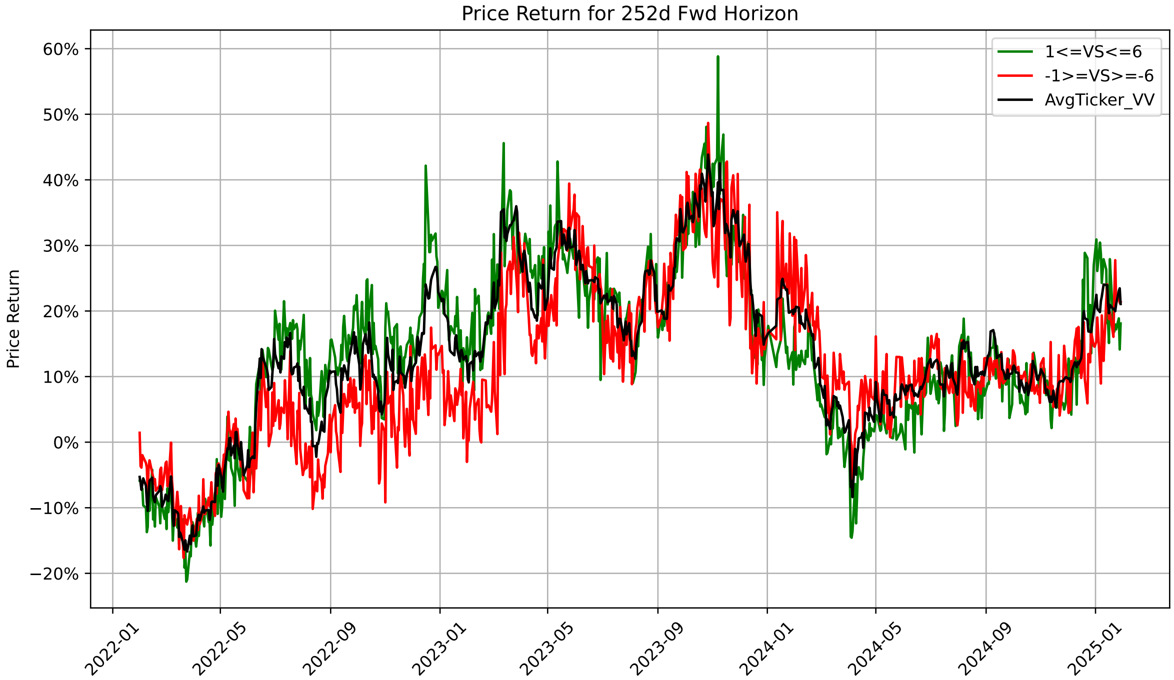


Price Return for 63d Fwd Horizon
1<=VS<=6
-1>=VS>=-6
AvgTicker_VV
Price Return
30%
20%
10%
0%
−10%
−20%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01

126d Horizon

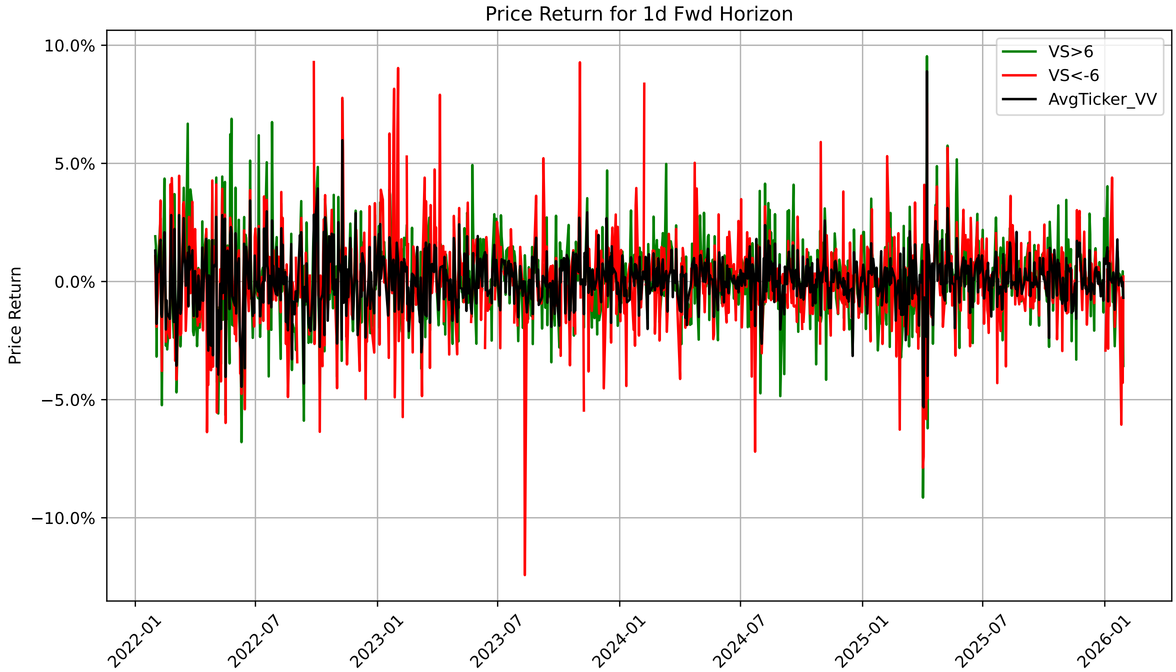


252d Horizon

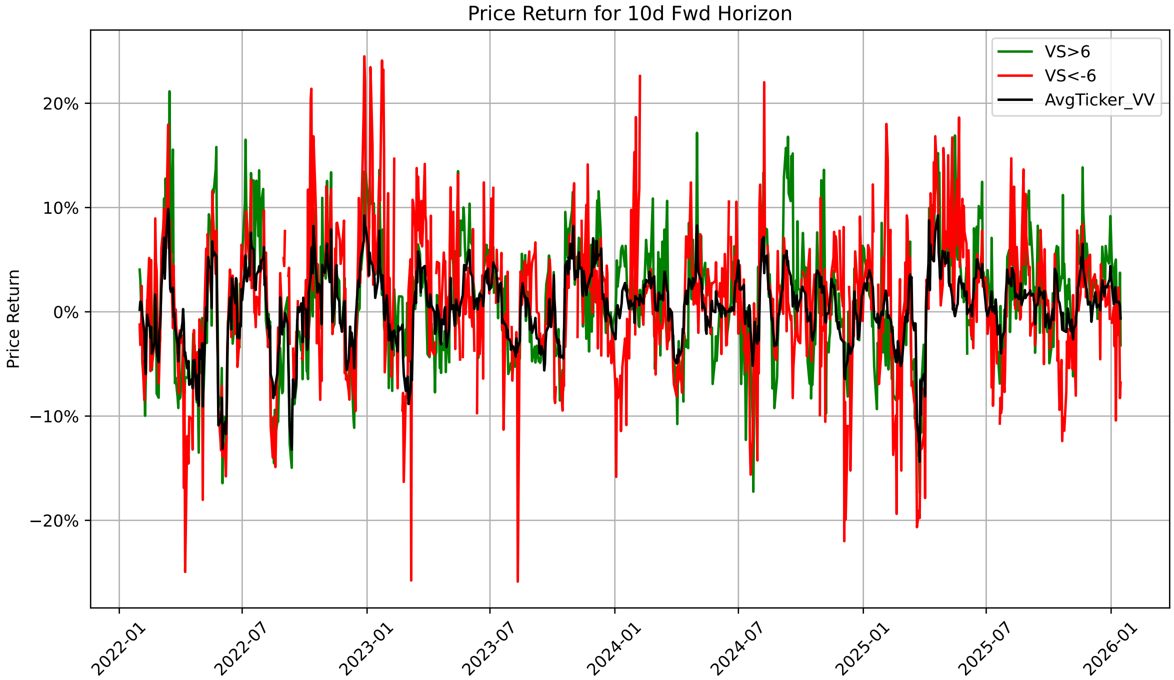


VS > 6 vs VS < -6

1d Horizon

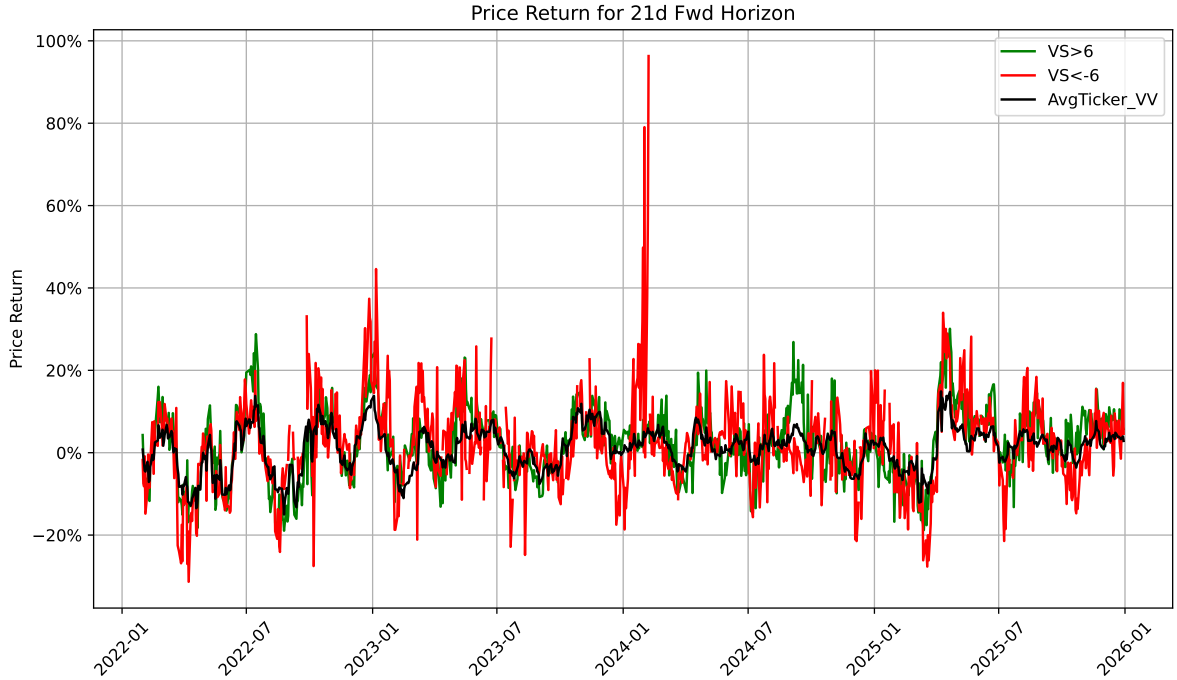


10d Horizon



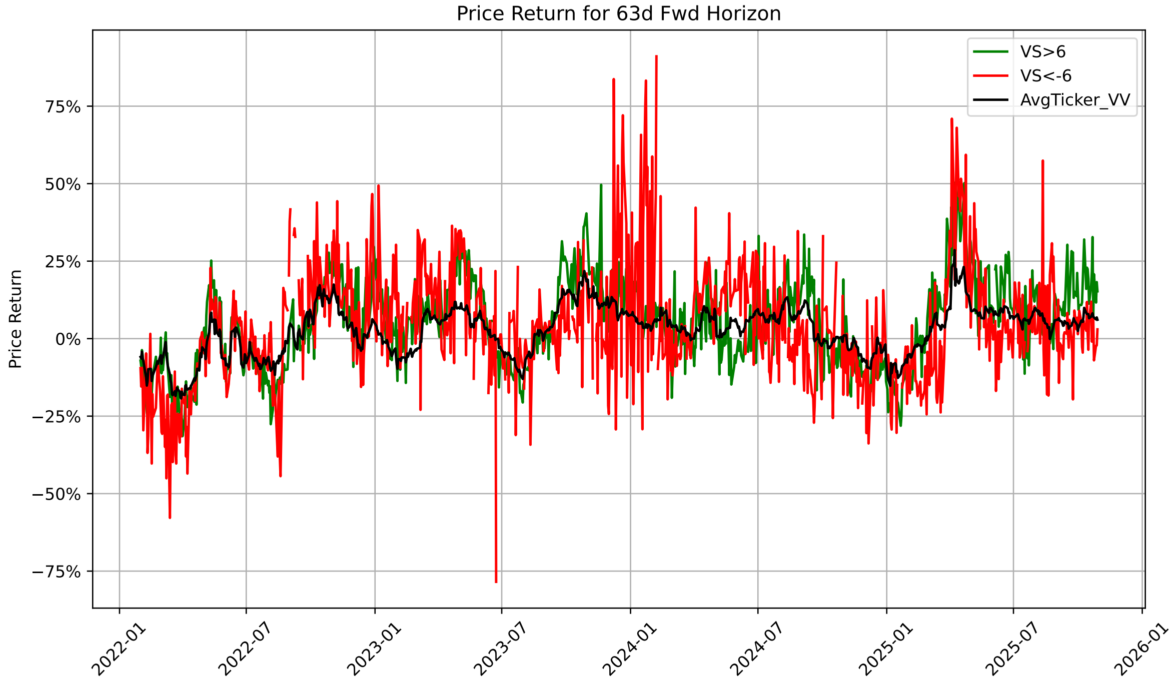
Price Return for 10d Fwd Horizon
VS>6
VS<-6
AvgTicker_VV
Price Return
20%
10%
0%
−10%
−20%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01

21d Horizon



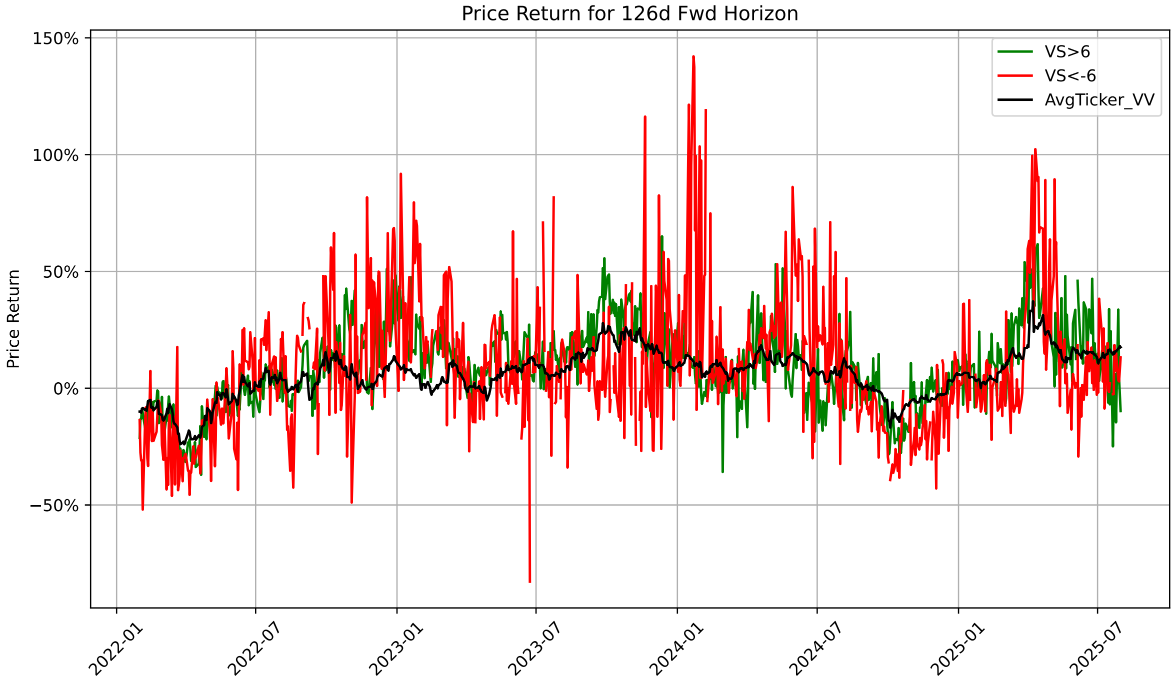
Price Return for 21d Fwd Horizon
Price Return
100%
80%
60%
40%
20%
0%
−20%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01
VS>6
VS<-6
AvgTicker_VV

63d Horizon

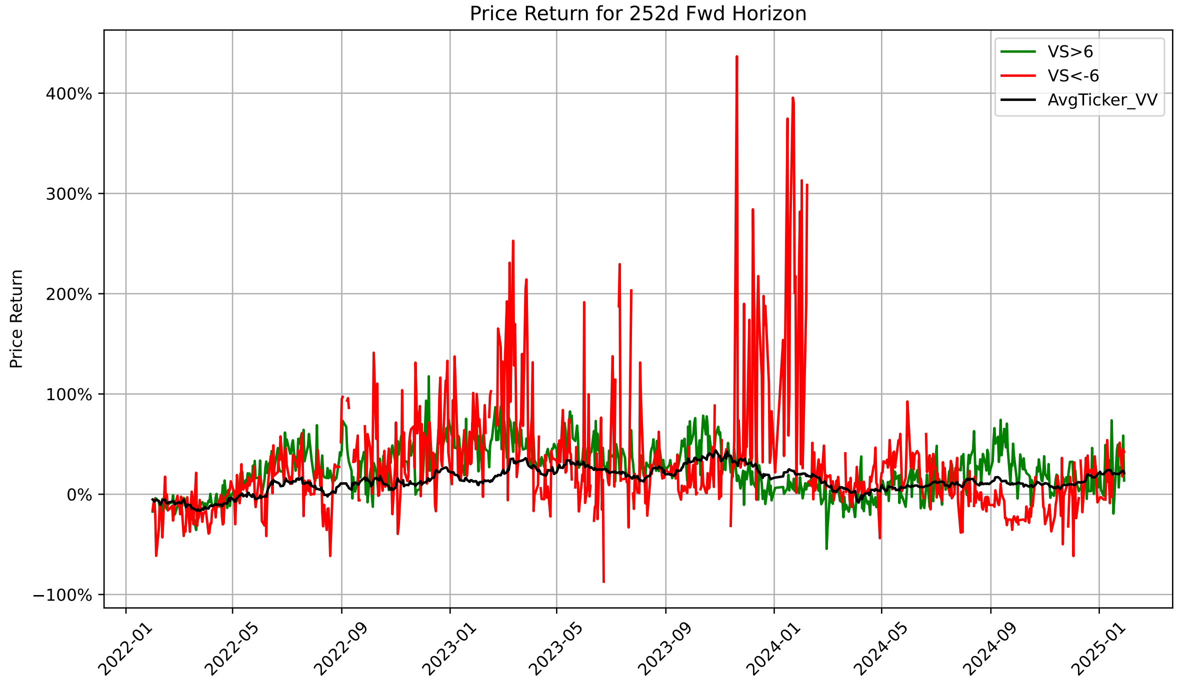


Price Return for 63d Fwd Horizon
VS>6
VS<-6
AvgTicker_VV
Price Return
75%
50%
25%
0%
−25%
−50%
−75%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01

126d Horizon

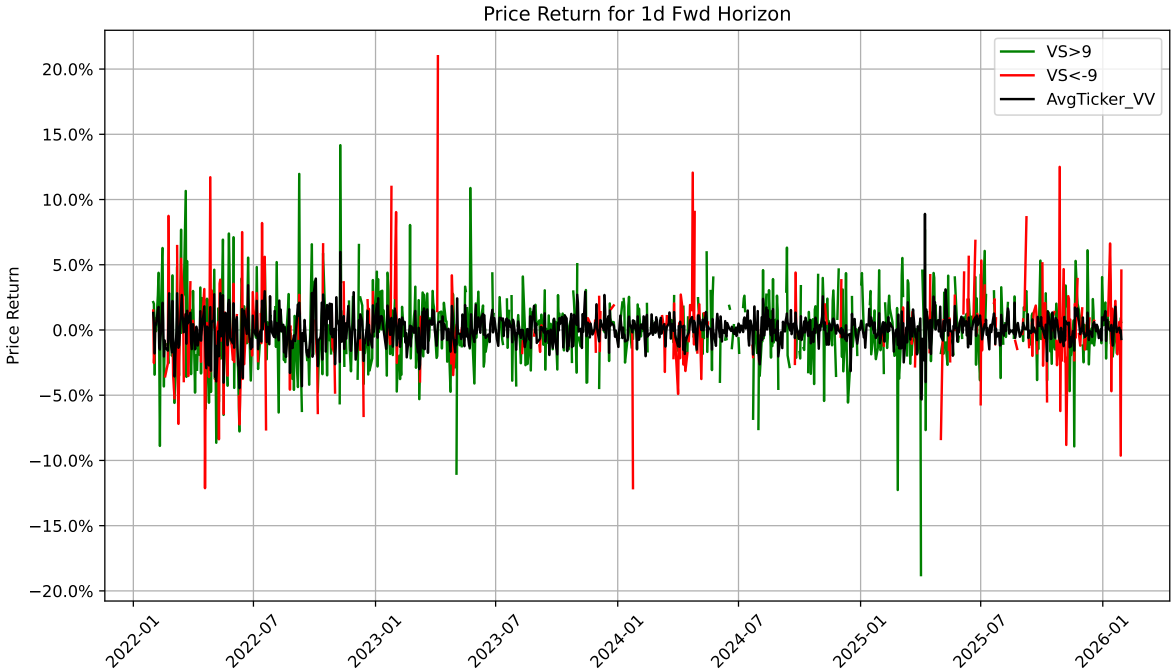


252d Horizon

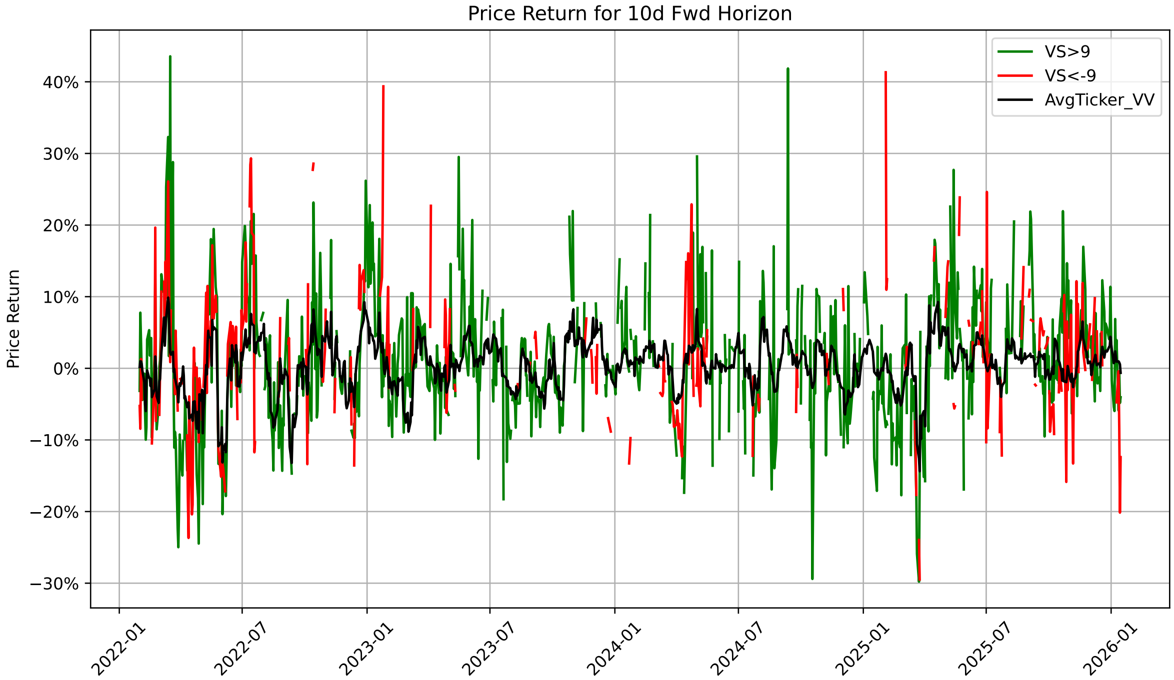


VS > 9 vs VS < -9

1d Horizon

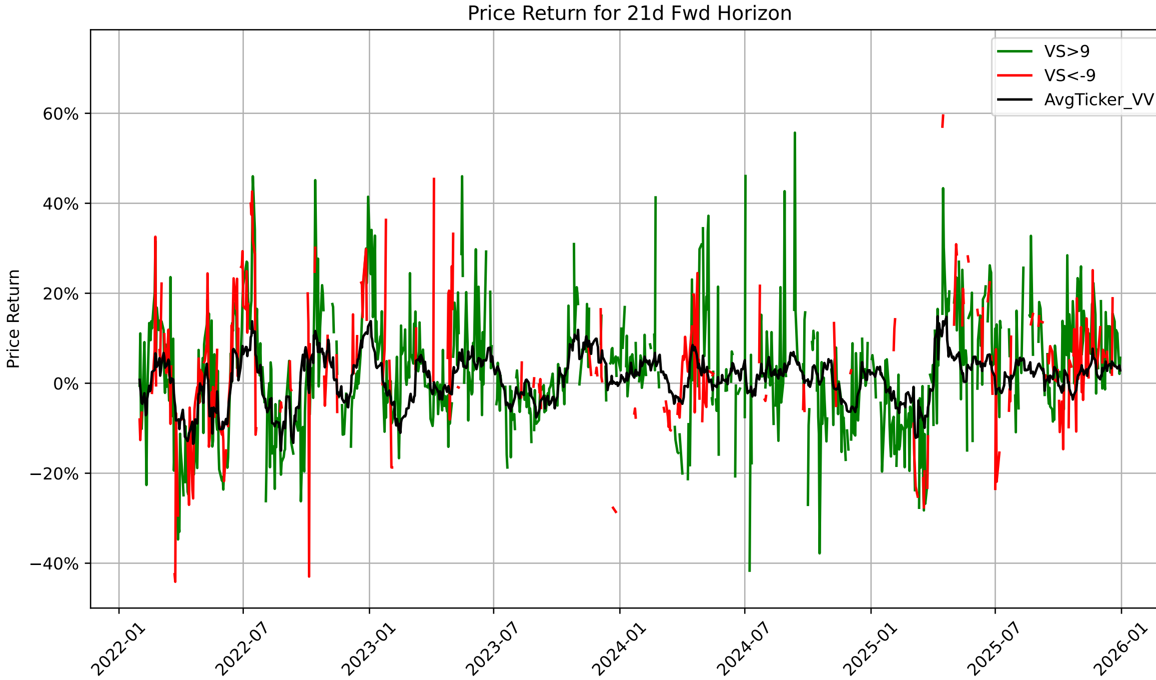


10d Horizon



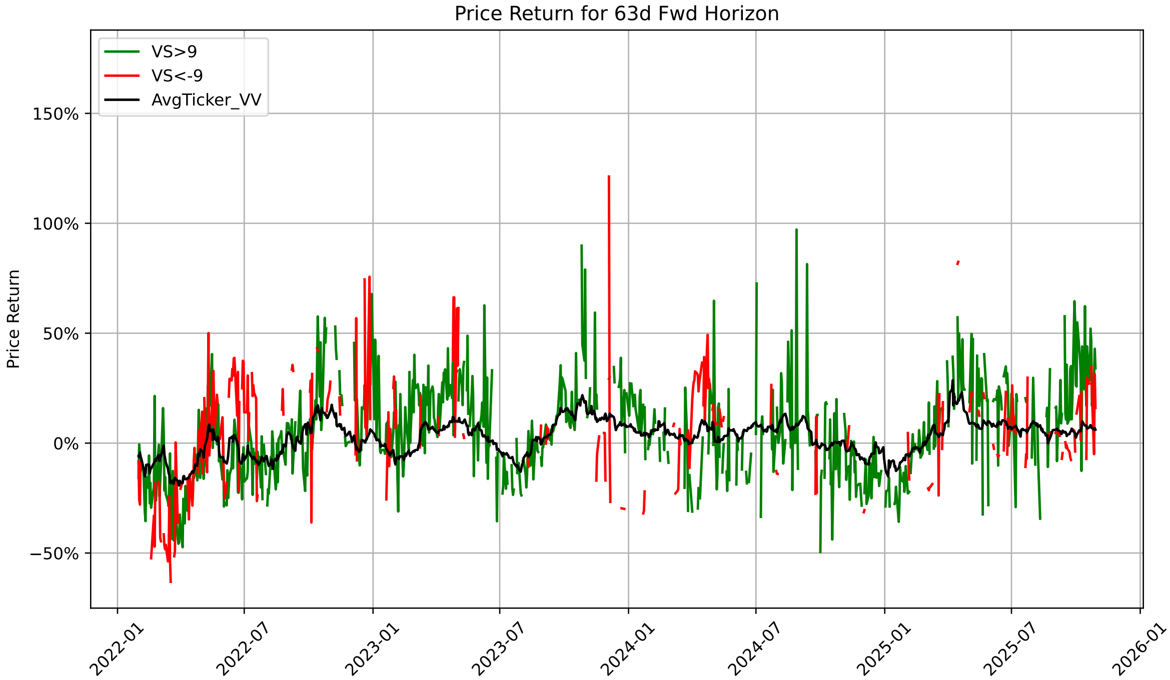
Price Return for 10d Fwd Horizon
VS>9
VS<-9
AvgTicker_VV
Price Return
40%
30%
20%
10%
0%
−10%
−20%
−30%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01

21d Horizon



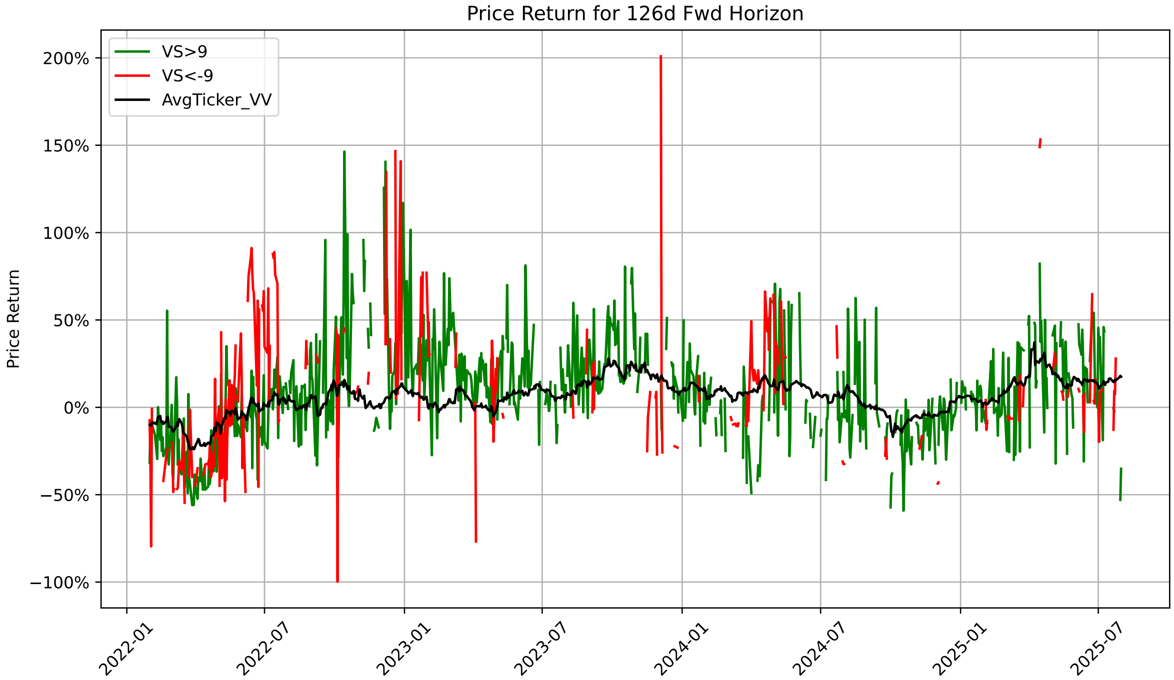
Price Return for 21d Fwd Horizon
VS>9
VS<-9
AvgTicker_VV
Price Return
60%
40%
20%
0%
−20%
−40%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01

63d Horizon

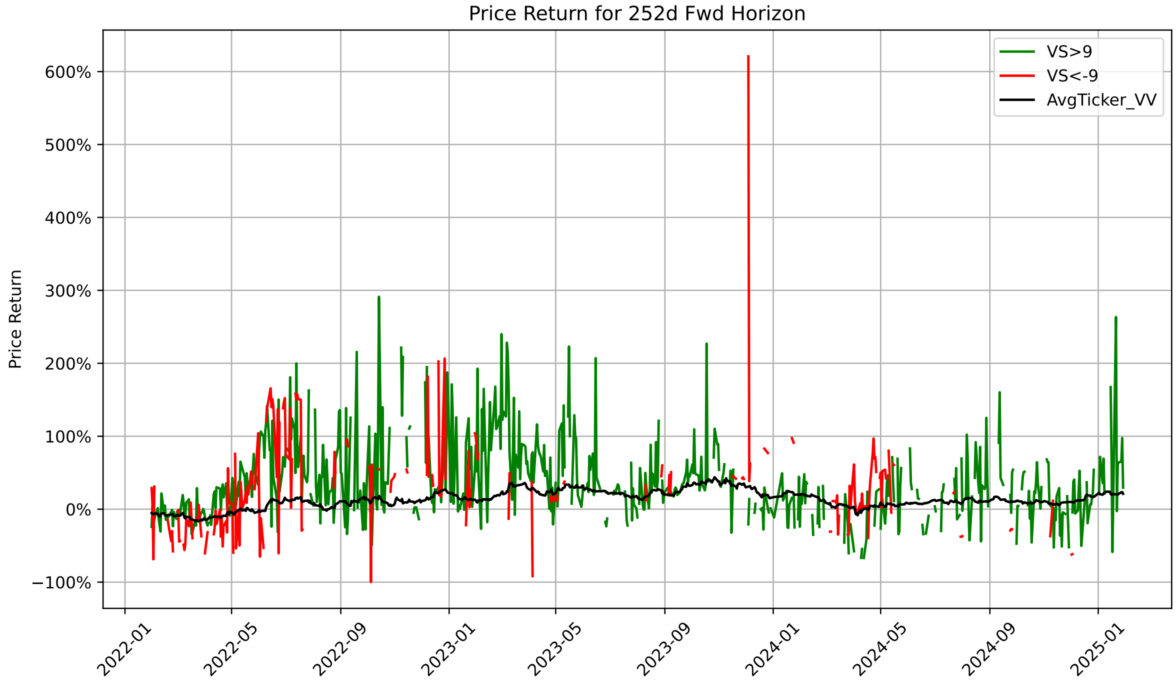


Price Return for 63d Fwd Horizon
VS>9
VS<-9
AvgTicker_VV
Price Return
150%
100%
50%
0%
−50%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01

126d Horizon



252d Horizon



Top 30 Tickers By V-Score Group Price Return Contribution

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

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

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

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

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

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	NVDA	0.25%	652.0	MSTR	0.57%	156.0
1	TEVA	0.44%	237.0	KALU	0.26%	280.0
1	MU	0.24%	425.0	RIO	0.24%	278.0
1	GBTC	0.67%	141.0	SBUX	0.28%	211.0
1	CCL	0.48%	189.0	CLF	0.5%	115.0
1	AMAT	0.14%	611.0	ON	0.62%	87.0
1	ETRN	0.85%	97.0	VST	0.24%	218.0
1	AVGO	0.29%	277.0	LEN	0.83%	63.0
1	CYH	0.26%	307.0	ORLY	0.29%	175.0
1	VFC	0.44%	175.0	FITB	0.2%	253.0
1	AA	0.33%	226.0	AMD	0.56%	89.0
1	ON	0.19%	392.0	ORCL	0.45%	109.0
1	X	0.22%	333.0	TEVA	0.39%	120.0
1	ORCL	0.16%	425.0	KEY	0.2%	214.0
1	TDG	0.17%	370.0	SNY	0.18%	240.0
1	VST	0.2%	311.0	B	0.13%	334.0

1	CZR	0.24%	253.0	WYNN	0.2%	198.0
1	PWR	0.17%	343.0	IRM	0.22%	174.0
1	AMC	0.23%	244.0	NVS	0.13%	279.0
1	MS	0.12%	396.0	WFC	0.11%	352.0
1	JPM	0.17%	274.0	BAC	0.16%	226.0
1	WDC	0.29%	140.0	TRGP	0.33%	104.0
1	PHM	0.08%	480.0	LW	0.1%	328.0
1	WYNN	0.34%	115.0	PCG	0.18%	181.0
1	MOS	0.12%	334.0	SLV	0.1%	328.0
1	GS	0.19%	198.0	COST	0.29%	101.0
1	GOOGL	0.06%	610.0	MS	0.82%	36.0
1	AAPL	0.16%	218.0	META	0.17%	161.0
1	ACGL	0.13%	274.0	HSBC	0.06%	454.0
1	FCX	0.19%	183.0	CAH	0.19%	136.0

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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	2.45%	655.0	MSTR	4.04%	142.0
10	VST	4.64%	280.0	VST	2.57%	213.0
10	X	3.85%	327.0	HSBC	0.9%	451.0
10	TEVA	4.47%	244.0	AMD	3.83%	89.0
10	AVGO	3.68%	282.0	SLV	1.0%	328.0
10	GBTC	6.3%	128.0	META	1.95%	161.0
10	ETRN	8.54%	85.0	CDNS	1.91%	154.0
10	MU	1.82%	386.0	NFLX	2.22%	124.0
10	PWR	1.89%	342.0	IRM	1.58%	170.0
10	AMAT	1.05%	607.0	B	0.78%	328.0
10	WDC	4.44%	136.0	FITB	1.0%	251.0
10	ON	1.43%	357.0	ABBV	0.65%	385.0
10	SLV	11.61%	41.0	TSLA	1.01%	223.0
10	CCL	2.51%	183.0	NVS	0.81%	272.0
10	PHM	0.9%	474.0	AZN	1.48%	149.0
10	TDG	1.25%	339.0	EXPE	0.76%	289.0
10	ORCL	0.95%	436.0	AVGO	2.37%	92.0
10	GOOGL	0.68%	607.0	KALU	0.8%	273.0
10	GS	2.03%	200.0	TRGP	2.09%	103.0
10	CAH	1.82%	215.0	SBUX	1.02%	210.0
10	COST	1.95%	195.0	ETRN	1.99%	103.0
10	WYNN	2.4%	150.0	GWW	1.01%	201.0
10	CDNS	1.23%	284.0	AAPL	1.25%	163.0
10	EXPE	3.91%	81.0	BAC	0.91%	223.0
10	JPM	1.13%	278.0	MSI	0.79%	254.0
10	TRGP	1.53%	198.0	UAA	2.89%	69.0
10	MS	0.7%	427.0	QCOM	1.48%	133.0
10	DHI	0.76%	389.0	TEVA	1.67%	118.0
10	LLY	1.96%	150.0	GE	1.4%	140.0
10	GE	1.47%	198.0	GS	0.98%	199.0

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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	5.73%	658.0	MSTR	8.92%	151.0
21	X	9.45%	307.0	VST	5.29%	211.0
21	TEVA	9.57%	250.0	HSBC	2.22%	450.0
21	AVGO	7.79%	289.0	TSLA	3.89%	216.0
21	VST	7.9%	271.0	AMD	8.61%	90.0
21	MU	5.23%	367.0	META	3.99%	161.0
21	ETRN	18.24%	88.0	KALU	2.1%	271.0
21	GBTC	10.55%	139.0	IRM	3.42%	164.0
21	AMAT	2.11%	619.0	LLY	3.52%	152.0
21	WDC	9.96%	131.0	B	1.56%	336.0
21	PWR	3.33%	343.0	AVGO	5.62%	93.0
21	GOOGL	1.74%	617.0	CDNS	3.39%	153.0
21	PHM	2.05%	470.0	WFC	1.46%	347.0
21	SLV	31.04%	31.0	ABBV	1.31%	380.0
21	TDG	2.72%	335.0	GILD	1.31%	381.0
21	CCL	4.53%	181.0	BAC	2.17%	223.0
21	ORCL	1.86%	434.0	NVS	1.78%	271.0
21	GS	3.84%	201.0	LUMN	4.77%	101.0
21	MS	1.78%	429.0	SLV	1.46%	330.0
21	ON	2.13%	356.0	TRGP	4.47%	102.0
21	CAH	3.49%	212.0	MSI	1.81%	252.0
21	GE	3.48%	210.0	NFLX	3.61%	123.0
21	EXPE	10.57%	67.0	LVS	2.38%	183.0
21	JPM	2.65%	261.0	AMZN	1.64%	254.0
21	CDNS	2.59%	251.0	GWW	2.05%	199.0
21	LLY	4.03%	156.0	ETRN	4.14%	94.0
21	CMG	1.95%	309.0	ORLY	2.2%	172.0
21	ELAN	3.11%	178.0	AZN	2.58%	146.0
21	AA	2.18%	240.0	CMA	1.33%	278.0
21	THC	1.23%	425.0	GBTC	3.63%	102.0

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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	18.56%	656.0	VST	17.26%	212.0
63	VST	21.37%	234.0	TSLA	14.81%	205.0
63	TEVA	21.0%	237.0	HSBC	7.11%	422.0
63	AVGO	17.23%	286.0	MSTR	19.25%	143.0
63	AMAT	7.71%	604.0	META	13.73%	156.0
63	MU	12.87%	346.0	GBTC	22.62%	90.0
63	PHM	9.22%	434.0	WDC	10.6%	187.0
63	GE	17.94%	199.0	GILD	5.51%	351.0
63	ETRN	41.29%	84.0	KALU	6.82%	263.0
63	GOOGL	5.79%	587.0	HCA	7.76%	229.0
63	X	12.49%	256.0	SLV	5.14%	327.0
63	ORCL	6.99%	438.0	WFC	5.0%	331.0
63	AMD	7.54%	394.0	LLY	10.6%	149.0
63	GBTC	18.21%	154.0	NFLX	12.81%	123.0
63	THC	6.44%	418.0	AVGO	17.09%	88.0
63	CAH	11.92%	224.0	BAC	6.73%	223.0
63	TDG	6.8%	356.0	GME	9.98%	149.0
63	WDC	24.47%	98.0	AAPL	8.26%	160.0
63	PWR	6.78%	326.0	GS	6.5%	201.0
63	LLY	15.25%	142.0	LUMN	12.98%	100.0
63	QQQ	3.81%	521.0	ISRG	5.6%	221.0
63	CMG	5.92%	319.0	CCL	7.78%	159.0
63	JPM	9.17%	201.0	TMUS	3.64%	333.0
63	AZO	6.8%	228.0	EXPE	4.2%	286.0
63	LVS	15.12%	101.0	PWR	14.71%	81.0
63	MS	3.42%	437.0	NVS	4.39%	268.0
63	MSFT	7.47%	199.0	CAH	8.93%	124.0
63	CDNS	6.02%	238.0	TRGP	10.76%	100.0
63	GS	8.59%	166.0	ABBV	2.97%	360.0
63	ON	4.12%	344.0	ORLY	6.26%	170.0

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

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	45.57%	668.0	MSTR	91.8%	139.0
126	VST	52.44%	187.0	VST	34.17%	215.0
126	AMAT	16.17%	591.0	HSBC	13.9%	411.0
126	ORCL	23.42%	402.0	META	31.89%	154.0
126	AVGO	29.82%	270.0	WDC	27.73%	175.0
126	PHM	19.69%	396.0	GBTC	55.13%	88.0
126	MU	22.93%	338.0	SLV	12.86%	319.0
126	THC	19.14%	359.0	NFLX	32.59%	118.0
126	GOOGL	12.2%	543.0	HCA	15.64%	221.0
126	TDG	18.31%	340.0	GILD	10.5%	324.0
126	GE	35.15%	168.0	CCL	23.76%	139.0
126	QQQ	11.36%	519.0	WFC	10.88%	303.0
126	GBTC	36.15%	146.0	EXPE	11.52%	258.0
126	TEVA	30.51%	169.0	TMUS	8.98%	328.0
126	AMD	13.8%	371.0	GE	20.48%	139.0
126	PWR	15.34%	325.0	AVGO	32.88%	85.0
126	VNO	21.07%	224.0	TSLA	14.95%	183.0
126	LLY	21.52%	185.0	NEM	9.05%	288.0
126	DHI	10.68%	357.0	ISRG	12.95%	197.0
126	MS	8.27%	408.0	B	7.84%	318.0
126	ETRN	39.61%	81.0	GS	12.27%	201.0
126	CMG	9.74%	317.0	CAH	19.73%	124.0
126	AZO	11.92%	257.0	ACGL	17.11%	143.0
126	CDNS	13.69%	220.0	PWR	29.69%	80.0
126	CAH	16.79%	176.0	GWW	12.76%	178.0
126	MSFT	14.34%	204.0	ORLY	13.0%	161.0
126	ON	7.59%	351.0	ABBV	6.1%	334.0
126	X	12.41%	214.0	POST	5.22%	383.0
126	HLT	11.34%	221.0	NVS	7.34%	266.0
126	LVS	28.24%	88.0	GME	15.74%	124.0

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

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	130.69%	585.0	MSTR	257.32%	135.0
252	GBTC	175.76%	112.0	VST	119.45%	213.0
252	AMAT	33.79%	529.0	HSBC	32.56%	348.0
252	PHM	48.4%	302.0	META	76.0%	143.0
252	ORCL	40.99%	338.0	GBTC	115.39%	88.0
252	AMD	37.17%	364.0	SLV	33.79%	285.0
252	THC	46.39%	279.0	NFLX	69.04%	113.0
252	PWR	38.72%	324.0	WFC	26.86%	281.0
252	QQQ	25.08%	492.0	GE	54.71%	134.0
252	VST	91.49%	134.0	TMUS	21.8%	314.0
252	GOOGL	23.8%	491.0	ACGL	48.41%	140.0
252	LLY	59.01%	182.0	AVGO	80.91%	81.0
252	VNO	43.79%	236.0	GILD	20.91%	299.0
252	TDG	34.59%	297.0	GS	28.79%	194.0
252	MU	37.47%	274.0	WDC	36.47%	144.0
252	GE	71.52%	130.0	ISRG	33.47%	156.0
252	AVGO	38.22%	192.0	GWW	32.36%	152.0
252	DHI	19.93%	349.0	MSI	26.82%	171.0
252	MS	19.75%	352.0	POST	14.13%	313.0
252	MSFT	33.61%	206.0	CAH	35.63%	123.0
252	CAH	40.17%	153.0	B	15.35%	281.0
252	X	27.46%	200.0	TRGP	44.71%	96.0
252	AZO	19.79%	259.0	GLD	20.35%	210.0
252	ON	14.0%	364.0	HCA	23.57%	178.0
252	COST	21.14%	218.0	ORCL	43.99%	94.0
252	ETRN	59.05%	76.0	CCL	39.03%	105.0
252	HLT	23.97%	170.0	AMZN	21.14%	188.0
252	TEVA	31.83%	124.0	NEM	15.99%	245.0
252	CMG	11.3%	292.0	JPM	29.19%	125.0
252	SPY	17.12%	189.0	EXPE	17.92%	200.0

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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MU	0.87%	105.0	CLF	1.52%	39.0
1	WDC	1.0%	59.0	RIO	0.53%	75.0
1	VFC	0.81%	72.0	GILD	0.27%	102.0
1	CCL	0.58%	97.0	ON	1.04%	26.0
1	ORCL	0.38%	125.0	LEN	0.84%	32.0
1	CYH	0.39%	121.0	SBUX	0.29%	89.0
1	TEVA	0.35%	118.0	LW	0.44%	57.0
1	GOOGL	0.27%	142.0	HLT	0.42%	56.0
1	X	0.43%	84.0	NVS	0.46%	49.0
1	GS	0.22%	156.0	CMA	0.24%	93.0
1	CZR	0.52%	58.0	CVS	0.24%	89.0
1	AVGO	0.28%	105.0	AMD	0.47%	45.0
1	GBTC	0.58%	49.0	MS	1.28%	16.0
1	AA	0.47%	59.0	B	0.42%	47.0
1	FSUGY	0.28%	101.0	FITB	0.24%	80.0
1	B	0.75%	34.0	NEM	0.3%	62.0
1	BBY	0.19%	115.0	EXPE	0.21%	87.0
1	JPM	0.14%	142.0	GT	1.68%	11.0
1	CAH	0.28%	71.0	LNC	0.39%	47.0
1	INTC	0.46%	39.0	BUD	0.12%	154.0
1	META	0.16%	102.0	BALL	0.25%	72.0
1	HCA	0.38%	41.0	IEP	0.84%	21.0
1	EXPE	0.23%	61.0	TEVA	1.96%	9.0
1	MNST	0.41%	34.0	KALU	0.23%	73.0
1	MSTR	0.34%	40.0	SLV	0.39%	43.0
1	ELAN	0.23%	60.0	UAA	0.52%	31.0
1	MOS	0.3%	45.0	NAVI	0.2%	81.0
1	AAPL	0.26%	49.0	GME	0.21%	75.0
1	TXN	0.44%	24.0	BAC	0.4%	35.0
1	AMAT	0.08%	132.0	AMAT	2.29%	6.0

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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MU	6.79%	101.0	NEM	4.04%	61.0
10	TEVA	4.5%	124.0	BUD	1.55%	150.0
10	WDC	8.78%	59.0	HSBC	1.99%	110.0
10	SLV	14.49%	34.0	KALU	3.22%	67.0
10	CCL	5.56%	88.0	WDC	4.52%	45.0
10	AVGO	3.74%	103.0	AMD	4.36%	44.0
10	X	4.78%	76.0	EXPE	2.17%	85.0
10	FSUGY	3.22%	93.0	B	3.64%	46.0
10	GS	1.96%	150.0	AAPL	3.67%	45.0
10	GBTC	6.61%	43.0	FITB	2.11%	78.0
10	NEM	7.06%	39.0	BA	3.83%	40.0
10	CDNS	2.73%	96.0	CVS	1.78%	85.0
10	INTC	7.02%	36.0	RIO	1.96%	74.0
10	CSTM	2.12%	116.0	AAP	2.82%	49.0
10	CAH	3.13%	78.0	CLF	3.43%	38.0
10	GOOGL	1.81%	134.0	SLV	3.01%	42.0
10	VST	1.64%	144.0	PWR	2.52%	48.0
10	ORCL	1.69%	125.0	FCX	2.46%	49.0
10	ELAN	3.26%	60.0	CMA	1.34%	86.0
10	THC	1.25%	153.0	UAA	4.14%	27.0
10	BBY	1.75%	106.0	ON	5.33%	20.0
10	NVDA	2.23%	78.0	GILD	1.1%	96.0
10	WYNN	5.19%	33.0	ABBV	0.9%	115.0
10	JPM	1.16%	147.0	IRM	2.87%	36.0
10	AA	2.37%	62.0	MS	6.45%	16.0
10	META	1.14%	110.0	HLT	1.83%	56.0
10	VFC	1.65%	72.0	BAC	2.97%	34.0
10	EXPE	2.01%	53.0	AZN	2.7%	37.0
10	MNST	3.55%	29.0	BHP	1.67%	58.0
10	INTU	1.01%	93.0	NVS	1.61%	46.0

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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	MU	16.36%	92.0	AMD	15.88%	43.0
21	TEVA	8.91%	126.0	NEM	8.58%	61.0
21	WDC	20.91%	51.0	KALU	7.82%	66.0
21	AVGO	9.29%	104.0	WDC	10.06%	45.0
21	SLV	33.58%	28.0	B	9.54%	47.0
21	CCL	9.92%	86.0	HSBC	4.21%	104.0
21	X	10.01%	65.0	BUD	2.58%	142.0
21	GS	4.11%	152.0	FITB	4.46%	74.0
21	FSUGY	7.02%	87.0	INTC	11.19%	27.0
21	THC	3.51%	159.0	EXPE	3.17%	85.0
21	GOOGL	4.24%	128.0	AAPL	5.84%	45.0
21	INTC	12.94%	39.0	LLY	3.26%	79.0
21	NVDA	6.32%	79.0	LVS	4.76%	53.0
21	CDNS	5.32%	93.0	CMA	3.02%	78.0
21	CAH	6.04%	75.0	PWR	4.78%	48.0
21	GBTC	9.87%	45.0	FCX	4.87%	47.0
21	JPM	3.16%	140.0	UAA	8.96%	23.0
21	CSTM	3.91%	111.0	CVS	2.46%	82.0
21	AA	7.68%	54.0	HLT	3.47%	56.0
21	ELAN	7.67%	53.0	CLF	6.18%	31.0
21	AMAT	3.1%	130.0	GOOGL	19.12%	10.0
21	VST	2.84%	136.0	BHP	3.35%	56.0
21	BBY	3.69%	99.0	ABBV	1.68%	111.0
21	NEM	11.38%	30.0	BA	5.42%	34.0
21	META	3.11%	102.0	JAZZ	3.83%	47.0
21	GLD	5.79%	50.0	WFC	2.66%	67.0
21	INTU	3.24%	89.0	MS	11.84%	15.0
21	ORCL	2.17%	129.0	SLV	4.22%	42.0
21	EXPE	6.88%	40.0	RIO	2.65%	65.0
21	WYNN	6.63%	33.0	MU	9.34%	17.0

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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	TEVA	36.01%	107.0	WDC	55.55%	45.0
63	AVGO	34.41%	95.0	NEM	27.21%	60.0
63	MU	47.01%	64.0	KALU	29.64%	55.0
63	NVDA	29.4%	81.0	EXPE	18.31%	83.0
63	THC	16.98%	130.0	B	30.85%	39.0
63	GOOGL	22.65%	92.0	SLV	28.54%	41.0
63	AMAT	18.85%	94.0	LLY	15.61%	74.0
63	CAH	22.99%	74.0	AMD	33.12%	32.0
63	CSTM	16.9%	96.0	TSLA	16.19%	57.0
63	ORCL	12.58%	128.0	LVS	19.75%	44.0
63	VST	16.13%	97.0	HSBC	10.9%	74.0
63	GS	13.11%	116.0	CMA	12.56%	64.0
63	AA	31.38%	46.0	PWR	21.67%	35.0
63	ELAN	32.36%	43.0	AAPL	18.17%	41.0
63	CCL	24.57%	56.0	LUMN	28.62%	26.0
63	WDC	96.15%	13.0	ELAN	22.36%	32.0
63	FSUGY	18.58%	63.0	MU	41.89%	17.0
63	CYH	11.19%	83.0	FITB	10.91%	59.0
63	JPM	9.03%	98.0	FCX	15.98%	37.0
63	GE	16.18%	51.0	GSK	7.67%	76.0
63	GBTC	17.87%	45.0	JAZZ	13.78%	42.0
63	VFC	11.8%	64.0	DHI	19.02%	30.0
63	CDNS	9.18%	82.0	MSFT	10.85%	50.0
63	INTC	31.69%	23.0	HCA	12.08%	44.0
63	GLD	13.86%	51.0	ABBV	5.81%	90.0
63	X	29.31%	23.0	GNRC	9.4%	55.0
63	BBY	6.76%	96.0	RIO	9.39%	53.0
63	AMD	30.61%	20.0	CCL	12.03%	40.0
63	WYNN	17.35%	32.0	INTC	31.35%	15.0
63	META	6.86%	78.0	BAC	12.99%	33.0

VaR Adjusted V-Scores: P365D, 126d Horizon

Period examined: All model dates from 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AVGO	58.66%	80.0	WDC	173.01%	34.0
126	GOOGL	63.73%	68.0	NEM	71.24%	43.0
126	ORCL	55.39%	74.0	B	79.69%	29.0
126	NVDA	48.45%	84.0	EXPE	41.65%	54.0
126	MU	112.06%	33.0	MU	114.36%	16.0
126	CSTM	38.89%	83.0	CMA	32.18%	55.0
126	TEVA	69.44%	43.0	SLV	57.19%	30.0
126	THC	33.34%	85.0	AMD	81.47%	20.0
126	ELAN	61.74%	41.0	LUMN	64.62%	25.0
126	VST	40.43%	55.0	HSBC	23.15%	61.0
126	PHM	21.44%	88.0	TSLA	38.85%	36.0
126	GS	30.83%	56.0	LVS	40.08%	32.0
126	VFC	29.13%	55.0	PWR	36.53%	33.0
126	AMAT	27.11%	58.0	KALU	37.32%	28.0
126	FSUGY	38.64%	38.0	CCL	44.08%	23.0
126	GE	36.12%	33.0	GSK	17.12%	59.0
126	JPM	20.11%	56.0	ABBV	15.85%	63.0
126	AA	46.81%	23.0	GNRC	32.57%	30.0
126	GLD	26.58%	39.0	ELAN	86.21%	11.0
126	CCL	20.0%	51.0	HCA	25.75%	36.0
126	CAH	26.66%	30.0	INTC	70.84%	13.0
126	GBTC	20.97%	37.0	MSFT	24.46%	35.0
126	B	92.0%	8.0	AAPL	29.66%	26.0
126	QQQ	17.49%	40.0	BHP	18.27%	40.0
126	WDC	229.84%	3.0	LLY	18.91%	38.0
126	CDNS	11.29%	58.0	BIIB	24.19%	27.0
126	WYNN	30.47%	20.0	CVS	19.68%	33.0
126	BBY	8.94%	58.0	CLF	45.07%	14.0
126	HLT	10.7%	43.0	BAC	24.17%	25.0
126	SPY	13.38%	34.0	DHI	21.91%	27.0

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 2025-11-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	WDC	0.87%	52.0	ON	1.32%	18.0
1	MU	1.37%	25.0	UAA	0.96%	23.0
1	TEVA	3.69%	8.0	RIO	0.78%	24.0
1	GT	0.45%	55.0	B	2.52%	7.0
1	EXPE	0.36%	55.0	CMA	0.54%	27.0
1	GOOGL	0.4%	48.0	BHP	1.07%	13.0
1	TRGP	0.48%	40.0	GILD	0.25%	47.0
1	NEM	0.52%	34.0	AMAT	5.52%	2.0
1	VFC	2.75%	6.0	IEP	0.81%	13.0
1	CCL	0.32%	44.0	MRK	0.45%	23.0
1	GS	0.24%	51.0	NAVI	0.9%	9.0
1	CAH	0.85%	14.0	GWW	0.4%	18.0
1	CSTM	0.42%	28.0	HON	0.21%	35.0
1	AMAT	0.36%	32.0	ZION	0.88%	8.0
1	SLV	0.33%	32.0	COST	0.26%	26.0
1	CZR	0.37%	25.0	AMGN	0.29%	23.0
1	TXN	0.72%	13.0	GSK	0.34%	19.0
1	META	0.59%	13.0	KEY	0.38%	17.0
1	ACGL	0.21%	36.0	BIIB	0.53%	12.0
1	MNST	1.07%	7.0	XOM	0.33%	19.0
1	ON	1.49%	5.0	BUD	0.16%	38.0
1	HCA	0.24%	31.0	HSBC	0.17%	34.0
1	INTC	0.91%	8.0	NEM	5.72%	1.0
1	PHM	0.11%	60.0	CVS	0.25%	23.0
1	B	0.89%	7.0	MSI	0.25%	23.0
1	AMZN	0.35%	16.0	FITB	0.28%	20.0
1	TSLA	2.58%	2.0	NVS	0.51%	10.0
1	KEY	0.54%	9.0	PRGO	0.64%	8.0
1	BMY	1.57%	3.0	FCX	0.39%	13.0
1	PWR	1.55%	3.0	DHI	1.65%	3.0

VaR Adjusted V-Scores: P90D, 10d Horizon

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

Period examined: All model dates from 2025-11-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	SLV	15.91%	31.0	RIO	5.83%	21.0
10	WDC	8.8%	48.0	HSBC	3.49%	34.0
10	CSTM	9.31%	22.0	GME	5.34%	22.0
10	GT	4.93%	41.0	UAA	6.16%	19.0
10	NEM	6.76%	29.0	BA	6.16%	18.0
10	GOOGL	5.27%	35.0	FCX	8.54%	12.0
10	GS	3.34%	42.0	ON	7.99%	12.0
10	INTC	13.94%	10.0	CMA	4.1%	23.0
10	MU	5.19%	24.0	B	10.95%	7.0
10	AMAT	4.31%	28.0	FITB	4.48%	17.0
10	TEVA	13.36%	9.0	GILD	1.56%	42.0
10	CCL	3.21%	35.0	BUD	1.88%	33.0
10	VFC	17.11%	6.0	BHP	4.75%	13.0
10	TFC	3.61%	28.0	BIIB	6.16%	10.0
10	TRGP	2.81%	32.0	IRM	4.0%	15.0
10	EXPE	1.81%	47.0	HON	2.09%	28.0
10	FSUGY	3.5%	22.0	MRK	3.09%	18.0
10	PHM	1.33%	51.0	MOS	6.66%	8.0
10	MS	2.82%	21.0	USB	3.09%	17.0
10	ELAN	3.24%	18.0	META	10.39%	5.0
10	NWL	11.78%	4.0	KEY	3.67%	14.0
10	BMY	9.15%	5.0	KALU	5.03%	10.0
10	ACGL	1.37%	31.0	BALL	3.62%	13.0
10	TXN	6.02%	7.0	SBUX	2.32%	19.0
10	CLF	8.16%	5.0	AAP	6.01%	7.0
10	HCA	1.35%	30.0	CLF	4.71%	8.0
10	KEY	6.48%	6.0	HLT	3.36%	10.0
10	ZION	8.93%	4.0	ZION	4.53%	7.0
10	OXY	2.7%	11.0	DHI	10.0%	3.0
10	CAH	2.8%	10.0	HD	2.27%	13.0

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 2025-11-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	SLV	36.12%	26.0	HSBC	8.89%	28.0
21	WDC	20.19%	40.0	UAA	14.36%	16.0
21	MU	21.21%	21.0	FCX	18.22%	10.0
21	AMAT	13.85%	31.0	BA	14.6%	12.0
21	GS	9.32%	36.0	KALU	17.57%	9.0
21	CCL	10.95%	28.0	B	20.87%	7.0
21	GT	10.36%	29.0	CMA	9.2%	15.0
21	CSTM	19.28%	15.0	RIO	11.86%	11.0
21	NEM	13.96%	20.0	FITB	8.98%	14.0
21	EXPE	6.47%	35.0	BHP	10.91%	11.0
21	TEVA	23.99%	9.0	ON	14.61%	8.0
21	TFC	6.59%	29.0	MOS	16.07%	7.0
21	GOOGL	7.64%	25.0	BUD	4.65%	24.0
21	AA	22.53%	8.0	INTC	18.39%	6.0
21	MS	8.07%	21.0	BALL	8.14%	12.0
21	TRGP	5.59%	27.0	TXN	8.47%	10.0
21	FSUGY	7.45%	19.0	HON	3.78%	22.0
21	ELAN	9.34%	11.0	MRK	6.74%	12.0
21	PHM	2.42%	39.0	GME	4.47%	16.0
21	VFC	22.57%	4.0	KEY	6.99%	10.0
21	CZR	4.57%	17.0	HLT	6.52%	10.0
21	ON	15.51%	5.0	VFC	9.28%	7.0
21	BMY	14.14%	5.0	WFC	3.99%	16.0
21	KEY	17.03%	4.0	SBUX	4.16%	15.0
21	INTC	6.33%	10.0	HD	5.23%	11.0
21	ACGL	1.82%	33.0	CMG	19.16%	3.0
21	NWL	13.66%	4.0	USB	5.16%	11.0
21	FCX	26.29%	2.0	LNC	3.88%	14.0
21	ZION	17.25%	3.0	BIIB	7.28%	7.0
21	JPM	1.15%	39.0	BHC	11.86%	4.0

VaR Adjusted V-Scores: P30D, 1d Horizon

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

Period examined: All model dates from 2026-01-02 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	WDC	2.23%	11.0	GILD	1.08%	12.0
1	TXN	2.08%	6.0	RIO	1.05%	12.0
1	CSTM	0.92%	13.0	AMAT	5.52%	2.0
1	META	5.74%	2.0	ON	1.22%	9.0
1	CYH	1.11%	10.0	AMGN	1.19%	9.0
1	LUMN	7.65%	1.0	UAA	1.55%	6.0
1	CAH	0.72%	10.0	COST	1.03%	9.0
1	CLF	2.95%	2.0	MRK	0.82%	11.0
1	TRGP	0.51%	11.0	BUD	0.63%	13.0
1	PHM	0.29%	19.0	HON	0.72%	11.0
1	NEM	0.4%	13.0	NVS	0.69%	8.0
1	GOOGL	0.3%	17.0	MSTR	4.81%	1.0
1	HCA	0.4%	13.0	TEVA	0.84%	5.0
1	AMZN	0.63%	8.0	IRM	0.42%	10.0
1	UAA	4.98%	1.0	GWW	0.43%	8.0
1	B	0.93%	5.0	PRGO	3.42%	1.0
1	AZO	0.52%	7.0	TFC	1.7%	2.0
1	AMAT	1.29%	2.0	LW	1.68%	2.0
1	MNST	1.29%	2.0	XOM	0.56%	6.0
1	PWR	2.39%	1.0	AAPL	1.63%	2.0
1	LEN	0.22%	8.0	GSK	0.46%	7.0
1	MSI	0.33%	5.0	PEP	1.0%	3.0
1	NFLX	0.48%	2.0	AAP	0.41%	7.0
1	BALL	0.66%	1.0	T	1.37%	2.0
1	ACGL	0.62%	1.0	CVS	0.54%	5.0
1	VNO	0.08%	4.0	GME	0.53%	5.0
1	OXY	0.15%	2.0	MSI	0.62%	4.0
1	MU	0.23%	1.0	AMC	2.48%	1.0
1	ORLY	0.1%	1.0	BXP	0.48%	5.0
1	CCL	-0.0%	15.0	VICI	0.48%	5.0

VaR Adjusted V-Scores: P30D, 10d Horizon

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

Period examined: All model dates from 2026-01-02 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	23.53%	7.0	GILD	10.5%	7.0
10	SLV	23.77%	5.0	GME	11.07%	6.0
10	NEM	12.14%	9.0	RIO	7.34%	9.0
10	CSTM	10.21%	8.0	AAP	10.95%	5.0
10	TRGP	8.0%	7.0	BUD	6.65%	8.0
10	CLF	21.09%	2.0	IRM	6.73%	6.0
10	GT	3.55%	9.0	HON	7.69%	5.0
10	AZO	7.0%	4.0	COST	6.75%	5.0
10	MU	13.03%	2.0	HSBC	6.06%	5.0
10	MSI	4.79%	5.0	AMAT	13.2%	2.0
10	GNRC	23.6%	1.0	SBUX	8.25%	3.0
10	TXN	8.64%	2.0	BA	3.81%	6.0
10	GOOGL	2.08%	8.0	CLF	6.16%	3.0
10	CAH	2.37%	5.0	CMA	2.61%	7.0
10	PWR	11.41%	1.0	XOM	8.71%	2.0
10	OXY	4.78%	2.0	AMGN	4.26%	4.0
10	HSBC	8.29%	1.0	NVS	3.88%	4.0
10	FCX	8.21%	1.0	META	15.42%	1.0
10	KALU	6.85%	1.0	ACGL	3.61%	4.0
10	UAA	5.9%	1.0	UAA	6.79%	2.0
10	MNST	5.05%	1.0	AZO	13.15%	1.0
10	PHM	0.43%	10.0	GWW	3.6%	3.0
10	B	1.36%	3.0	MSTR	10.53%	1.0
10	META	1.97%	1.0	HD	9.93%	1.0
10	LEN	0.71%	2.0	PEP	4.57%	2.0
10	GS	0.15%	8.0	BHP	4.55%	2.0
10	HCA	0.08%	9.0	MOS	8.72%	1.0
10	MS	0.33%	2.0	LW	8.6%	1.0
10	HLT	-0.03%	5.0	GLD	7.36%	1.0
10	ELAN	-0.16%	4.0	ON	2.36%	3.0

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

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

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	NVDA	0.25%	833.0	MSTR	0.24%	568.0
1	MU	0.23%	811.0	AMZN	0.17%	663.0
1	MSTR	0.66%	283.0	TSLA	0.15%	710.0
1	AVGO	0.25%	737.0	VST	0.24%	417.0
1	PWR	0.22%	749.0	AMD	0.38%	252.0
1	VST	0.3%	508.0	SBUX	0.15%	543.0
1	LLY	0.25%	594.0	FITB	0.22%	366.0
1	TEVA	0.2%	671.0	GILD	0.11%	694.0
1	X	0.19%	711.0	CLF	0.33%	231.0
1	GE	0.21%	603.0	RIO	0.2%	359.0
1	WDC	0.22%	541.0	LUMN	0.3%	225.0
1	CCL	0.18%	585.0	NVS	0.1%	662.0
1	PHM	0.11%	911.0	CAH	0.21%	304.0
1	EXPE	0.34%	298.0	ORLY	0.23%	275.0
1	AA	0.13%	715.0	CDNS	0.22%	293.0
1	DHI	0.1%	877.0	CYH	0.69%	92.0
1	JPM	0.14%	671.0	META	0.13%	452.0
1	ORCL	0.12%	756.0	WYNN	0.18%	320.0
1	SLV	0.35%	248.0	HD	0.09%	619.0
1	GME	0.17%	511.0	TEVA	0.35%	157.0
1	GS	0.15%	564.0	LEN	0.67%	82.0
1	GBTC	0.14%	589.0	KEY	0.18%	288.0
1	TDG	0.12%	714.0	AMGN	0.09%	572.0
1	OXY	0.17%	487.0	HCA	0.14%	345.0
1	AZO	0.12%	649.0	SLV	0.08%	558.0
1	GOOGL	0.09%	913.0	TRGP	0.35%	130.0
1	CAH	0.13%	590.0	HSBC	0.07%	643.0
1	FCX	0.11%	679.0	PCG	0.13%	338.0
1	TRGP	0.1%	734.0	IRM	0.17%	242.0
1	THC	0.09%	785.0	ORCL	0.28%	137.0

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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	2.72%	832.0	MSTR	3.4%	559.0
10	MU	2.41%	806.0	TSLA	1.49%	710.0
10	WDC	3.45%	532.0	AMD	3.96%	244.0
10	AVGO	2.49%	734.0	VST	2.22%	417.0
10	VST	2.95%	499.0	AMZN	1.25%	663.0
10	PWR	1.87%	749.0	META	1.56%	451.0
10	X	1.96%	702.0	GILD	0.91%	688.0
10	GE	2.1%	596.0	NFLX	1.19%	525.0
10	TEVA	1.86%	667.0	CAH	2.0%	304.0
10	PHM	1.25%	902.0	HSBC	0.91%	643.0
10	LLY	1.8%	593.0	SLV	0.96%	558.0
10	ORCL	1.26%	750.0	IRM	2.22%	233.0
10	FCX	1.36%	671.0	NVS	0.73%	653.0
10	GBTC	1.52%	584.0	LUMN	2.14%	222.0
10	SLV	3.71%	239.0	CDNS	1.55%	284.0
10	AMAT	0.91%	942.0	FITB	1.16%	363.0
10	THC	1.1%	776.0	GBTC	1.93%	215.0
10	TDG	1.16%	713.0	ELAN	1.28%	311.0
10	MSTR	2.83%	283.0	ISRG	0.78%	509.0
10	CAH	1.37%	581.0	NEM	0.76%	510.0
10	JPM	1.17%	662.0	JAZZ	0.44%	870.0
10	TRGP	1.06%	725.0	UAA	3.39%	105.0
10	CCL	1.28%	576.0	TMUS	0.58%	608.0
10	AZO	1.04%	643.0	WYNN	1.13%	313.0
10	GME	1.32%	506.0	BUD	0.58%	608.0
10	GOOGL	0.73%	904.0	BAC	1.03%	331.0
10	GS	1.16%	555.0	ORLY	1.23%	274.0
10	COST	0.84%	741.0	UNH	0.79%	421.0
10	ACGL	0.88%	689.0	AMGN	0.58%	566.0
10	EXPE	2.1%	289.0	GWW	1.02%	313.0

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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	6.21%	831.0	MSTR	8.59%	551.0
21	MU	4.84%	796.0	TSLA	3.65%	709.0
21	WDC	6.98%	521.0	AMD	8.44%	233.0
21	AVGO	4.78%	729.0	VST	4.72%	417.0
21	TEVA	4.7%	661.0	META	4.15%	450.0
21	X	4.47%	691.0	AMZN	2.7%	663.0
21	VST	6.13%	488.0	GILD	2.22%	679.0
21	PWR	4.02%	740.0	NFLX	2.75%	525.0
21	GE	5.02%	587.0	HSBC	2.09%	637.0
21	PHM	2.7%	891.0	CAH	4.17%	304.0
21	LLY	3.86%	589.0	ELAN	3.86%	311.0
21	ORCL	2.69%	745.0	GBTC	5.33%	215.0
21	AMAT	2.1%	936.0	IRM	4.76%	223.0
21	THC	2.56%	765.0	SLV	1.81%	558.0
21	SLV	7.86%	228.0	NVS	1.57%	642.0
21	TDG	2.51%	713.0	LUMN	4.47%	222.0
21	CAH	2.96%	570.0	LLY	4.15%	202.0
21	GBTC	2.88%	574.0	AMGN	1.47%	562.0
21	EXPE	5.89%	278.0	ISRG	1.57%	505.0
21	ETRN	4.05%	393.0	TMUS	1.31%	601.0
21	FCX	2.35%	664.0	WFC	1.41%	554.0
21	JPM	2.33%	651.0	ABBV	1.54%	483.0
21	TRGP	2.09%	714.0	ORLY	2.68%	274.0
21	GOOGL	1.67%	893.0	KALU	1.4%	521.0
21	CCL	2.54%	565.0	NEM	1.43%	510.0
21	AZO	2.21%	633.0	BAC	2.14%	331.0
21	GS	2.49%	544.0	HCA	2.01%	345.0
21	MNST	2.79%	482.0	CDNS	2.53%	273.0
21	B	5.5%	229.0	UAA	6.85%	100.0
21	COST	1.7%	741.0	UNH	1.67%	410.0

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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	20.57%	829.0	MSTR	26.04%	512.0
63	AVGO	14.85%	696.0	META	17.67%	446.0
63	MU	12.46%	757.0	TSLA	10.77%	694.0
63	WDC	19.64%	479.0	VST	14.44%	417.0
63	GE	16.02%	549.0	NFLX	11.37%	523.0
63	VST	19.49%	446.0	GBTC	28.01%	206.0
63	PHM	8.92%	849.0	AMZN	7.75%	660.0
63	TEVA	12.13%	622.0	GILD	6.86%	637.0
63	LLY	12.42%	558.0	AMD	21.45%	203.0
63	PWR	9.07%	717.0	HSBC	7.2%	601.0
63	ORCL	8.78%	726.0	ELAN	14.02%	308.0
63	THC	8.8%	723.0	LUMN	15.57%	221.0
63	X	9.47%	649.0	SLV	5.95%	558.0
63	AMAT	6.62%	894.0	WFC	5.96%	535.0
63	GOOGL	6.74%	851.0	GME	10.88%	293.0
63	CAH	9.64%	552.0	HCA	9.16%	345.0
63	ETRN	13.77%	379.0	ISRG	6.29%	492.0
63	TDG	7.19%	713.0	CAH	10.22%	286.0
63	JPM	7.86%	609.0	TMUS	5.0%	570.0
63	TRGP	6.28%	672.0	KALU	5.18%	510.0
63	MS	4.68%	836.0	NEM	4.51%	509.0
63	B	17.87%	213.0	NVS	3.54%	600.0
63	DHI	4.57%	827.0	CDNS	8.83%	233.0
63	GS	7.25%	502.0	ORLY	7.39%	272.0
63	CCL	6.93%	524.0	GS	7.24%	276.0
63	WYNN	7.24%	500.0	BAC	5.93%	331.0
63	HLT	6.18%	571.0	LLY	9.83%	197.0
63	AZO	5.76%	607.0	AMGN	3.62%	524.0
63	AMD	5.18%	658.0	WDC	7.03%	267.0
63	MNST	7.54%	450.0	AAPL	7.08%	261.0

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

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	49.77%	811.0	MSTR	73.75%	493.0
126	AVGO	31.28%	647.0	META	39.69%	444.0
126	VST	47.74%	383.0	GBTC	77.5%	202.0
126	GE	35.99%	489.0	NFLX	28.78%	518.0
126	MU	23.62%	700.0	TSLA	19.25%	659.0
126	PHM	19.58%	786.0	VST	30.11%	417.0
126	ORCL	23.17%	663.0	AMD	51.72%	183.0
126	THC	22.09%	660.0	SLV	15.16%	545.0
126	WDC	32.04%	439.0	AMZN	12.45%	632.0
126	LLY	22.71%	554.0	GILD	13.22%	591.0
126	PWR	18.22%	665.0	ELAN	26.04%	283.0
126	GOOGL	15.04%	804.0	HSBC	13.44%	540.0
126	TEVA	21.56%	559.0	ISRG	14.62%	452.0
126	AMAT	13.79%	840.0	WDC	25.55%	256.0
126	TDG	16.55%	691.0	WFC	12.84%	505.0
126	DHI	12.51%	776.0	CAH	22.1%	286.0
126	TRGP	15.0%	609.0	TMUS	10.6%	565.0
126	X	15.39%	590.0	HCA	17.68%	336.0
126	JPM	15.63%	549.0	NEM	12.18%	481.0
126	CAH	16.62%	489.0	GME	21.81%	255.0
126	QQQ	10.04%	783.0	CCL	22.86%	214.0
126	GS	17.65%	439.0	EXPE	8.73%	520.0
126	ETRN	22.37%	345.0	CDNS	19.45%	219.0
126	MS	9.86%	774.0	GS	13.63%	276.0
126	GBTC	14.9%	506.0	ORLY	13.78%	262.0
126	IRM	14.08%	527.0	AVGO	33.08%	108.0
126	WYNN	14.65%	459.0	ACGL	18.86%	182.0
126	HLT	11.88%	554.0	POST	5.9%	558.0
126	COST	8.94%	716.0	PWR	30.05%	109.0
126	AMD	10.23%	622.0	MU	44.75%	73.0

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

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	130.6%	707.0	MSTR	240.79%	486.0
252	GBTC	88.92%	400.0	VST	113.98%	417.0
252	PHM	46.33%	661.0	META	92.09%	430.0
252	THC	56.77%	536.0	NFLX	68.26%	511.0
252	AVGO	54.86%	532.0	GBTC	151.28%	196.0
252	LLY	54.13%	519.0	AMZN	32.51%	534.0
252	MU	44.33%	619.0	TSLA	28.53%	561.0
252	VST	103.75%	263.0	SLV	34.48%	455.0
252	GE	70.83%	375.0	WFC	29.46%	477.0
252	PWR	41.07%	612.0	HSBC	30.76%	443.0
252	ORCL	39.33%	546.0	GE	51.21%	257.0
252	TDG	34.96%	608.0	ISRG	32.59%	394.0
252	AMAT	28.51%	726.0	TMUS	23.43%	547.0
252	AMD	31.16%	613.0	GILD	22.49%	556.0
252	TRGP	38.71%	490.0	CAH	40.38%	284.0
252	DHI	25.7%	708.0	NEM	26.6%	404.0
252	GOOGL	25.71%	679.0	T	15.09%	621.0
252	QQQ	23.97%	704.0	EXPE	21.49%	427.0
252	TEVA	35.69%	441.0	ACGL	49.11%	178.0
252	JPM	33.38%	434.0	GS	30.63%	272.0
252	MS	20.91%	677.0	AVGO	78.53%	103.0
252	VNO	35.63%	393.0	ELAN	32.38%	246.0
252	CCL	34.52%	401.0	GME	35.39%	212.0
252	X	28.66%	482.0	CCL	39.47%	190.0
252	CAH	35.67%	383.0	B	14.8%	501.0
252	COST	22.38%	605.0	WDC	34.06%	207.0
252	HLT	27.85%	481.0	INTU	22.94%	290.0
252	CPRT	21.59%	614.0	CDNS	36.39%	182.0
252	IRM	28.9%	446.0	GLD	22.93%	284.0
252	WDC	32.71%	381.0	POST	13.88%	465.0

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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MU	0.83%	188.0	CLF	0.96%	90.0
1	LUMN	0.85%	113.0	AMD	0.36%	179.0
1	AVGO	0.42%	203.0	INTC	0.57%	91.0
1	WDC	0.55%	155.0	JAZZ	0.2%	238.0
1	CSTM	0.37%	230.0	NEM	0.44%	99.0
1	INTC	0.63%	120.0	RIO	0.41%	92.0
1	SLV	0.68%	108.0	NVS	0.15%	243.0
1	AA	0.31%	224.0	HLT	0.39%	86.0
1	ELAN	0.4%	165.0	GILD	0.25%	134.0
1	TEVA	0.28%	223.0	ON	0.18%	174.0
1	MSTR	0.37%	134.0	FITB	0.26%	119.0
1	GOOGL	0.21%	230.0	HSBC	0.15%	195.0
1	X	0.51%	93.0	AMGN	0.15%	191.0
1	CAH	0.22%	206.0	BUD	0.15%	186.0
1	LVS	0.47%	97.0	LNC	0.43%	66.0
1	EXPE	0.53%	85.0	GSK	0.11%	231.0
1	B	0.31%	139.0	CNC	0.13%	207.0
1	MNST	0.25%	169.0	KALU	0.23%	110.0
1	GS	0.17%	242.0	SLV	0.24%	99.0
1	GLD	0.27%	155.0	B	0.36%	61.0
1	GE	0.18%	224.0	CVS	0.11%	204.0
1	AZO	0.28%	139.0	FCX	0.31%	70.0
1	VFC	0.2%	185.0	BAC	0.49%	44.0
1	KALU	0.37%	95.0	MS	1.27%	17.0
1	LLY	0.47%	72.0	SBUX	0.14%	154.0
1	OXY	0.19%	175.0	AMAT	2.03%	10.0
1	CCL	0.18%	180.0	LW	0.24%	85.0
1	NVDA	0.26%	124.0	BHP	0.27%	69.0
1	CLF	0.33%	96.0	CSCO	0.27%	65.0
1	CMA	0.44%	71.0	TEVA	1.96%	9.0

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

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

Period examined: All model dates from 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MU	8.27%	183.0	AMD	4.84%	171.0
10	WDC	8.91%	146.0	NEM	4.74%	99.0
10	SLV	8.88%	99.0	JAZZ	1.95%	229.0
10	CSTM	3.51%	221.0	KALU	3.62%	107.0
10	TEVA	3.15%	219.0	CVS	1.91%	195.0
10	AA	2.92%	215.0	INTC	4.25%	84.0
10	INTC	5.21%	119.0	BUD	1.87%	181.0
10	AVGO	2.95%	200.0	HSBC	1.7%	195.0
10	B	4.34%	130.0	NVS	1.4%	234.0
10	ELAN	3.23%	156.0	AAP	1.82%	173.0
10	LUMN	4.63%	108.0	GSK	1.38%	222.0
10	CAH	2.51%	197.0	ELAN	4.65%	63.0
10	GOOGL	2.15%	221.0	IRM	4.12%	70.0
10	NEM	4.6%	102.0	B	4.18%	61.0
10	CCL	2.49%	171.0	ON	1.52%	167.0
10	FCX	3.78%	112.0	TSLA	1.75%	143.0
10	GE	1.92%	217.0	CMA	1.94%	123.0
10	MNST	2.53%	161.0	FITB	2.05%	116.0
10	GLD	2.64%	153.0	UAA	5.43%	43.0
10	AMAT	1.83%	212.0	LUMN	3.14%	74.0
10	GS	1.66%	233.0	SLV	2.12%	99.0
10	X	4.58%	84.0	FCX	2.97%	69.0
10	THC	1.56%	235.0	AAPL	3.13%	57.0
10	FSUGY	1.65%	197.0	PWR	2.81%	61.0
10	WYNN	2.42%	129.0	GILD	1.31%	128.0
10	LVS	3.06%	97.0	RIO	1.84%	89.0
10	GNRC	3.22%	90.0	BAC	3.59%	43.0
10	NVDA	2.28%	123.0	ABBV	1.13%	136.0
10	HCA	2.25%	120.0	DHI	3.23%	46.0
10	EXPE	3.48%	76.0	AMGN	0.79%	185.0

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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	MU	17.46%	173.0	AMD	12.26%	160.0
21	WDC	19.44%	135.0	NEM	10.09%	99.0
21	SLV	19.66%	88.0	KALU	8.7%	106.0
21	TEVA	7.58%	213.0	ELAN	11.99%	63.0
21	CSTM	7.14%	210.0	JAZZ	3.03%	218.0
21	AA	6.73%	204.0	GSK	3.12%	211.0
21	INTC	10.06%	116.0	HSBC	3.43%	189.0
21	B	9.75%	119.0	CVS	3.52%	184.0
21	AVGO	5.84%	195.0	NVS	2.73%	223.0
21	CAH	5.84%	186.0	B	9.66%	61.0
21	ELAN	7.42%	145.0	TSLA	3.96%	142.0
21	AMAT	5.08%	206.0	IRM	8.8%	60.0
21	GOOGL	4.82%	210.0	AAP	3.03%	168.0
21	GE	4.39%	208.0	FITB	4.44%	113.0
21	THC	3.9%	224.0	BUD	2.92%	171.0
21	GS	3.93%	222.0	ON	2.96%	160.0
21	GLD	5.42%	148.0	LLY	4.16%	108.0
21	NEM	8.81%	91.0	CMA	3.94%	113.0
21	FSUGY	4.16%	186.0	LVS	5.9%	75.0
21	LUMN	7.71%	100.0	SLV	4.32%	99.0
21	CCL	4.74%	160.0	INTC	5.34%	78.0
21	MNST	4.86%	152.0	CNC	2.18%	187.0
21	FCX	6.59%	105.0	UAA	10.51%	38.0
21	NVDA	5.54%	122.0	LUMN	4.75%	74.0
21	X	9.23%	73.0	WDC	5.52%	61.0
21	PWR	4.81%	129.0	AAPL	5.66%	57.0
21	EXPE	8.97%	65.0	UNH	1.93%	165.0
21	ORCL	2.64%	195.0	DHI	6.45%	46.0
21	CDNS	3.89%	129.0	FCX	4.5%	66.0
21	WYNN	3.88%	129.0	HLT	3.43%	86.0

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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	WDC	79.34%	93.0	AMD	36.48%	130.0
63	MU	54.58%	134.0	KALU	33.89%	95.0
63	TEVA	25.7%	174.0	NEM	29.7%	98.0
63	AVGO	26.73%	162.0	WDC	47.08%	61.0
63	GOOGL	23.0%	168.0	LUMN	36.36%	73.0
63	B	35.67%	103.0	TSLA	20.03%	127.0
63	CSTM	21.32%	172.0	ELAN	34.75%	60.0
63	AA	20.51%	164.0	AAP	12.23%	166.0
63	AMAT	20.41%	164.0	JAZZ	11.42%	177.0
63	ELAN	29.95%	110.0	EXPE	14.5%	135.0
63	NVDA	26.3%	120.0	SLV	19.71%	99.0
63	INTC	35.19%	89.0	HSBC	11.02%	153.0
63	CAH	17.69%	168.0	GSK	9.38%	170.0
63	THC	16.13%	182.0	LLY	14.36%	103.0
63	GS	15.75%	180.0	B	29.42%	47.0
63	GE	16.19%	170.0	ON	10.39%	133.0
63	ORCL	15.55%	176.0	NVS	7.51%	181.0
63	VST	12.52%	180.0	MU	41.62%	31.0
63	FSUGY	13.63%	147.0	LVS	18.75%	67.0
63	GLD	14.38%	135.0	CMA	13.65%	91.0
63	WYNN	16.31%	115.0	CVS	7.85%	142.0
63	MS	11.88%	156.0	INTC	15.79%	69.0
63	CCL	15.21%	119.0	PWR	23.1%	45.0
63	SLV	36.4%	48.0	FITB	10.74%	96.0
63	PWR	16.4%	106.0	AAPL	17.82%	54.0
63	MNST	12.65%	120.0	CLF	13.37%	68.0
63	JPM	8.75%	173.0	DHI	20.91%	41.0
63	NEM	27.51%	54.0	MSFT	12.71%	64.0
63	LUMN	21.4%	65.0	FCX	13.5%	55.0
63	CLF	17.64%	77.0	AMZN	5.86%	122.0

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

Period examined: All model dates from 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	WDC	204.52%	53.0	AMD	85.06%	110.0
126	MU	133.54%	77.0	WDC	159.04%	50.0
126	GOOGL	60.34%	121.0	NEM	72.88%	70.0
126	AVGO	58.65%	113.0	SLV	49.99%	86.0
126	ORCL	49.77%	113.0	TSLA	40.91%	92.0
126	TEVA	49.73%	111.0	ELAN	105.84%	35.0
126	B	87.74%	59.0	MU	116.2%	30.0
126	ELAN	64.92%	79.0	EXPE	36.67%	90.0
126	CSTM	43.62%	116.0	INTC	52.25%	62.0
126	NVDA	48.94%	102.0	JAZZ	26.18%	114.0
126	AA	40.06%	104.0	B	80.26%	37.0
126	AMAT	37.39%	110.0	AAP	25.73%	114.0
126	GS	34.8%	117.0	CMA	34.37%	82.0
126	THC	33.81%	119.0	LUMN	53.52%	49.0
126	GE	36.32%	110.0	HSBC	23.31%	92.0
126	VST	26.93%	117.0	LVS	40.39%	50.0
126	LUMN	85.02%	37.0	CLF	55.18%	36.0
126	INTC	79.12%	39.0	GSK	17.68%	110.0
126	FSUGY	32.23%	95.0	NVS	16.05%	118.0
126	GLD	27.52%	96.0	CVS	19.04%	90.0
126	CAH	24.52%	105.0	KALU	38.43%	43.0
126	PHM	20.91%	121.0	PWR	37.94%	43.0
126	MS	26.45%	94.0	ON	12.53%	124.0
126	WYNN	33.43%	74.0	WYNN	48.8%	28.0
126	SLV	104.4%	22.0	GNRC	34.73%	36.0
126	VFC	20.15%	111.0	LLY	22.83%	54.0
126	CLF	38.89%	57.0	CCL	44.94%	27.0
126	JPM	18.95%	113.0	MSFT	25.8%	47.0
126	NEM	68.02%	30.0	HCA	25.94%	45.0
126	CCL	22.75%	87.0	CDNS	34.88%	32.0

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 2025-11-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	SLV	1.06%	60.0	UAA	0.87%	35.0
1	MU	1.11%	52.0	CMG	0.45%	56.0
1	WDC	0.89%	60.0	CNC	0.42%	60.0
1	TEVA	1.07%	47.0	JAZZ	0.4%	59.0
1	AA	0.74%	58.0	ON	0.56%	40.0
1	VFC	1.63%	22.0	B	1.73%	12.0
1	CSTM	0.64%	56.0	AMGN	0.45%	46.0
1	KALU	0.96%	37.0	NVS	0.31%	60.0
1	GT	0.55%	60.0	CMA	0.41%	41.0
1	FCX	0.81%	33.0	BHP	1.14%	14.0
1	TRGP	0.44%	60.0	RIO	0.6%	25.0
1	NEM	0.44%	55.0	INTC	0.69%	20.0
1	CLF	1.33%	18.0	HON	0.25%	55.0
1	EXPE	0.39%	60.0	VZ	0.24%	56.0
1	NWL	0.56%	38.0	HSBC	0.33%	40.0
1	TXN	0.63%	31.0	GWW	0.22%	54.0
1	GOOGL	0.31%	60.0	GILD	0.21%	55.0
1	GS	0.31%	60.0	GSK	0.19%	60.0
1	AVGO	0.45%	40.0	AMAT	5.52%	2.0
1	OXY	0.37%	42.0	CMCSA	0.21%	50.0
1	AZO	0.38%	40.0	IEP	0.41%	26.0
1	POST	1.52%	10.0	FCX	0.71%	15.0
1	GNRC	0.56%	27.0	BUD	0.22%	42.0
1	AMAT	0.23%	55.0	ZION	0.98%	9.0
1	GLD	0.64%	20.0	PEP	0.13%	59.0
1	XOM	0.98%	13.0	TDG	0.14%	56.0
1	LLY	0.37%	34.0	KEY	0.22%	34.0
1	BMY	0.51%	24.0	LLY	0.42%	17.0
1	META	0.31%	39.0	NWL	0.69%	10.0
1	MS	0.2%	59.0	BIIB	0.33%	19.0

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 2025-11-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	SLV	15.14%	51.0	CMG	4.94%	50.0
10	MU	10.61%	47.0	JAZZ	4.86%	50.0
10	AA	10.01%	49.0	UAA	8.37%	29.0
10	WDC	9.11%	51.0	CNC	4.44%	51.0
10	CSTM	7.28%	47.0	ON	5.28%	33.0
10	NEM	6.92%	46.0	BA	3.56%	43.0
10	TEVA	7.04%	43.0	CMA	4.66%	32.0
10	AMAT	6.33%	46.0	NVS	2.8%	51.0
10	VFC	12.15%	22.0	B	11.32%	12.0
10	FCX	9.7%	25.0	AMD	3.29%	41.0
10	INTC	7.86%	30.0	HSBC	3.3%	40.0
10	GT	4.47%	51.0	RIO	5.91%	22.0
10	NWL	6.81%	33.0	GME	5.39%	23.0
10	KALU	6.77%	31.0	FCX	8.23%	14.0
10	GNRC	7.59%	26.0	HON	2.39%	46.0
10	GS	3.35%	51.0	CLF	5.89%	18.0
10	GOOGL	3.28%	51.0	GWW	2.2%	47.0
10	B	5.87%	27.0	TDG	2.08%	49.0
10	CLF	9.91%	16.0	IRM	3.31%	29.0
10	TRGP	3.01%	51.0	BIIB	6.12%	14.0
10	CZR	3.0%	46.0	FITB	4.6%	18.0
10	FSUGY	2.69%	48.0	BUD	2.17%	37.0
10	EXPE	2.34%	51.0	GILD	1.54%	49.0
10	BMY	4.93%	24.0	USB	3.66%	19.0
10	TFC	2.44%	48.0	BHP	4.93%	14.0
10	TXN	4.25%	26.0	CMCSA	1.67%	41.0
10	MS	2.21%	50.0	KEY	2.35%	29.0
10	MNST	2.73%	40.0	BALL	2.94%	21.0
10	ELAN	2.34%	44.0	MRK	2.52%	24.0
10	KEY	5.59%	18.0	DHI	11.93%	5.0

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 2025-11-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	SLV	34.54%	40.0	CMG	11.97%	39.0
21	AA	28.87%	38.0	UAA	18.78%	24.0
21	MU	26.26%	37.0	CNC	11.02%	40.0
21	WDC	20.19%	40.0	BA	11.03%	32.0
21	CSTM	17.96%	36.0	ON	12.08%	26.0
21	AMAT	15.42%	40.0	HSBC	8.3%	34.0
21	TEVA	16.25%	37.0	NVS	6.24%	40.0
21	NEM	15.35%	35.0	B	20.56%	12.0
21	FCX	23.35%	18.0	CMA	10.21%	22.0
21	VFC	18.42%	22.0	GWW	5.56%	39.0
21	KALU	17.08%	23.0	FCX	18.62%	11.0
21	GS	9.06%	40.0	HON	5.42%	37.0
21	GT	8.92%	40.0	JAZZ	4.47%	39.0
21	CCL	8.67%	39.0	KALU	17.57%	9.0
21	EXPE	7.71%	40.0	IRM	8.17%	19.0
21	NWL	10.96%	28.0	TDG	3.9%	38.0
21	CZR	7.67%	37.0	CLF	10.57%	14.0
21	KEY	15.12%	18.0	AMD	4.79%	30.0
21	FSUGY	6.91%	37.0	FITB	9.06%	15.0
21	INTC	9.16%	27.0	LNC	6.33%	21.0
21	MS	6.1%	40.0	RIO	11.86%	11.0
21	TFC	5.96%	40.0	BHP	10.78%	12.0
21	BMY	10.79%	22.0	BUD	4.75%	27.0
21	GOOGL	5.9%	40.0	BALL	6.59%	19.0
21	ZION	8.64%	27.0	MOS	16.07%	7.0
21	B	13.61%	16.0	GSK	2.71%	40.0
21	TRGP	5.23%	40.0	MRK	6.91%	15.0
21	TXN	11.42%	17.0	INTC	14.65%	7.0
21	ON	14.86%	13.0	VFC	5.92%	17.0
21	ELAN	5.63%	33.0	SBUX	3.71%	27.0

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

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

Period examined: All model dates from 2026-01-02 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	WDC	1.72%	19.0	INTC	1.35%	13.0
1	LUMN	2.41%	12.0	ON	1.16%	13.0
1	MU	1.77%	14.0	HON	0.72%	17.0
1	SLV	1.08%	19.0	GILD	0.81%	14.0
1	FCX	1.33%	15.0	UAA	1.12%	10.0
1	META	1.19%	15.0	AMAT	5.52%	2.0
1	TXN	1.33%	13.0	VZ	0.53%	19.0
1	CLF	3.0%	5.0	AMGN	1.0%	10.0
1	CSTM	0.7%	19.0	RIO	0.69%	13.0
1	AAP	3.3%	4.0	BUD	0.62%	14.0
1	GNRC	1.24%	10.0	PEP	0.48%	18.0
1	NEM	0.62%	19.0	IRM	0.46%	18.0
1	GLD	1.66%	7.0	COST	0.5%	16.0
1	AZO	0.77%	15.0	CPRT	0.39%	19.0
1	POST	1.73%	6.0	NVS	0.38%	19.0
1	KALU	0.8%	13.0	T	2.34%	3.0
1	OXY	0.8%	11.0	VFC	0.39%	18.0
1	NWL	0.97%	9.0	AMD	0.38%	18.0
1	HSBC	0.94%	9.0	GWW	0.39%	15.0
1	LEN	0.44%	18.0	CMG	0.3%	16.0
1	TRGP	0.4%	19.0	CNC	0.25%	19.0
1	GOOGL	0.38%	19.0	TEVA	0.84%	5.0
1	ELAN	0.37%	19.0	GSK	0.22%	19.0
1	XOM	1.13%	6.0	BA	0.22%	18.0
1	AMZN	0.42%	15.0	MSI	0.5%	8.0
1	GME	0.88%	7.0	LLY	0.33%	12.0
1	GT	0.3%	19.0	XOM	0.48%	8.0
1	PHM	0.29%	19.0	TDG	0.22%	17.0
1	USB	0.9%	6.0	LW	1.68%	2.0
1	TEVA	0.59%	9.0	AAPL	1.63%	2.0

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 2026-01-02 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	SLV	23.4%	10.0	AMD	14.89%	10.0
10	WDC	20.67%	10.0	GILD	9.87%	8.0
10	MU	19.6%	9.0	RIO	7.35%	10.0
10	NEM	11.81%	10.0	GME	11.07%	6.0
10	GNRC	11.3%	9.0	HON	7.46%	8.0
10	CSTM	8.47%	10.0	BUD	6.23%	9.0
10	AZO	8.78%	9.0	COST	6.09%	9.0
10	TRGP	7.76%	10.0	AAP	10.95%	5.0
10	PWR	9.3%	8.0	IRM	5.87%	9.0
10	FCX	9.33%	7.0	BA	4.53%	10.0
10	ORLY	6.47%	10.0	CPRT	4.08%	10.0
10	GLD	11.84%	5.0	NVS	3.93%	10.0
10	LUMN	8.45%	7.0	PEP	4.15%	9.0
10	XOM	9.57%	6.0	HD	8.06%	4.0
10	BHP	7.53%	7.0	TDG	3.07%	10.0
10	CLF	17.57%	3.0	HSBC	6.06%	5.0
10	TXN	6.47%	8.0	UAA	6.9%	4.0
10	B	5.12%	10.0	AMAT	13.2%	2.0
10	AMAT	8.0%	6.0	GWW	3.26%	8.0
10	INTC	23.34%	2.0	CMA	2.83%	9.0
10	NWL	11.34%	4.0	SBUX	8.25%	3.0
10	MNST	4.46%	8.0	ON	3.4%	6.0
10	ELAN	3.54%	10.0	CLF	6.16%	3.0
10	GT	3.34%	10.0	CMCSA	1.84%	10.0
10	AAP	14.06%	2.0	XOM	8.71%	2.0
10	MSI	4.36%	6.0	AMGN	4.26%	4.0
10	FITB	3.99%	5.0	VICI	1.58%	10.0
10	CAH	1.96%	10.0	META	15.42%	1.0
10	MOS	6.44%	3.0	ACGL	3.61%	4.0
10	GOOGL	1.89%	10.0	AZO	13.15%	1.0

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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MSTR	0.87%	257.0	AMZN	0.19%	580.0
1	MU	0.28%	663.0	MSTR	0.32%	326.0
1	LLY	0.28%	568.0	TSLA	0.23%	447.0
1	AVGO	0.22%	633.0	VST	0.21%	403.0
1	PWR	0.23%	583.0	FITB	0.23%	361.0
1	GE	0.21%	577.0	SBUX	0.18%	419.0
1	JPM	0.16%	597.0	RIO	0.2%	358.0
1	PHM	0.14%	676.0	CLF	0.36%	193.0
1	GT	0.16%	574.0	AMD	0.41%	171.0
1	X	0.17%	554.0	LUMN	0.34%	197.0
1	ORCL	0.16%	579.0	ORLY	0.25%	258.0
1	NVDA	0.26%	332.0	CDNS	0.21%	274.0
1	OXY	0.18%	483.0	TEVA	0.38%	154.0
1	SLV	0.35%	222.0	HCA	0.17%	331.0
1	EXPE	0.31%	245.0	NFLX	0.23%	246.0
1	CLF	0.16%	482.0	LEN	0.67%	82.0
1	GS	0.16%	466.0	AMGN	0.1%	527.0
1	TDG	0.11%	652.0	META	0.17%	314.0
1	CTLT	0.16%	435.0	WYNN	0.17%	304.0
1	FCX	0.11%	631.0	KEY	0.18%	285.0
1	AZO	0.11%	604.0	PCG	0.16%	305.0
1	THC	0.12%	557.0	T	0.09%	530.0
1	TEVA	0.12%	568.0	ISRG	0.11%	462.0
1	HLT	0.12%	570.0	HD	0.09%	540.0
1	WDC	0.14%	475.0	TRGP	0.35%	130.0
1	VST	0.19%	337.0	CAH	0.17%	263.0
1	CPRT	0.09%	734.0	IRM	0.19%	234.0
1	GLD	0.29%	216.0	NAVI	0.09%	464.0
1	AAPL	0.11%	550.0	SLV	0.08%	541.0
1	MNST	0.13%	489.0	GME	0.15%	280.0

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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MU	2.45%	658.0	MSTR	3.17%	326.0
10	WDC	3.01%	466.0	VST	2.24%	403.0
10	AVGO	1.95%	630.0	TSLA	1.91%	447.0
10	GE	2.03%	570.0	AMZN	1.23%	580.0
10	NVDA	3.39%	331.0	HSBC	0.9%	637.0
10	PWR	1.81%	583.0	AMD	3.14%	165.0
10	LLY	1.76%	567.0	GILD	0.8%	644.0
10	PHM	1.47%	674.0	META	1.64%	313.0
10	THC	1.51%	557.0	SLV	0.88%	541.0
10	FCX	1.29%	623.0	IRM	2.09%	225.0
10	ORCL	1.38%	573.0	NEM	0.89%	484.0
10	MSTR	3.04%	257.0	ISRG	0.9%	455.0
10	TDG	1.15%	651.0	NFLX	1.66%	246.0
10	JPM	1.26%	596.0	FITB	1.14%	358.0
10	AZO	1.14%	598.0	CAH	1.43%	263.0
10	TRGP	1.04%	655.0	CDNS	1.33%	270.0
10	CAH	1.24%	535.0	GBTC	1.91%	182.0
10	X	1.09%	553.0	BUD	0.56%	603.0
10	TEVA	1.01%	564.0	LUMN	1.73%	195.0
10	B	2.39%	237.0	UAA	3.27%	103.0
10	CSTM	0.86%	652.0	TMUS	0.56%	599.0
10	AMAT	0.93%	600.0	ABBV	0.71%	476.0
10	ACGL	0.89%	618.0	BAC	1.02%	328.0
10	META	1.48%	370.0	HCA	0.98%	331.0
10	MNST	1.11%	482.0	LLY	1.57%	205.0
10	GME	1.45%	370.0	MSFT	1.14%	271.0
10	SLV	2.46%	217.0	TEVA	2.04%	150.0
10	EXPE	2.12%	243.0	GS	1.11%	274.0
10	COST	0.73%	699.0	WYNN	0.98%	297.0
10	HLT	0.89%	562.0	ORLY	1.11%	257.0

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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	MU	4.92%	649.0	MSTR	7.36%	323.0
21	GE	4.98%	561.0	TSLA	4.42%	446.0
21	WDC	6.02%	463.0	VST	4.79%	403.0
21	PWR	4.16%	575.0	AMZN	2.73%	580.0
21	NVDA	6.96%	330.0	META	4.5%	312.0
21	AVGO	3.65%	625.0	GILD	2.12%	635.0
21	LLY	3.63%	563.0	HSBC	2.1%	631.0
21	PHM	2.92%	669.0	AMD	6.56%	164.0
21	THC	3.21%	553.0	IRM	4.38%	215.0
21	TDG	2.66%	651.0	SLV	1.68%	541.0
21	ORCL	2.94%	568.0	GBTC	4.86%	182.0
21	TEVA	2.89%	558.0	LLY	4.16%	199.0
21	CAH	2.89%	525.0	AMGN	1.58%	517.0
21	JPM	2.41%	592.0	CAH	3.09%	263.0
21	TRGP	2.19%	652.0	WFC	1.45%	541.0
21	FCX	2.25%	616.0	NFLX	3.14%	246.0
21	EXPE	5.67%	243.0	TMUS	1.29%	592.0
21	AZO	2.33%	589.0	ABBV	1.58%	472.0
21	MSTR	5.29%	257.0	LUMN	3.79%	195.0
21	AMAT	2.28%	594.0	NEM	1.48%	484.0
21	B	5.54%	228.0	ISRG	1.56%	452.0
21	MNST	2.66%	473.0	BAC	2.11%	328.0
21	X	2.22%	553.0	UAA	6.72%	99.0
21	VST	3.61%	331.0	GS	2.4%	274.0
21	SLV	5.48%	210.0	KALU	1.4%	466.0
21	COST	1.58%	699.0	HCA	1.97%	331.0
21	GOOGL	1.75%	632.0	CDNS	2.49%	260.0
21	FSUGY	1.89%	537.0	GNRC	1.44%	434.0
21	ACGL	1.65%	614.0	ORLY	2.42%	257.0
21	HLT	1.81%	553.0	NVS	1.22%	505.0

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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	WDC	19.78%	461.0	VST	14.7%	403.0
63	NVDA	26.66%	328.0	TSLA	13.03%	431.0
63	AVGO	14.08%	597.0	MSTR	18.07%	305.0
63	GE	16.04%	523.0	META	16.49%	308.0
63	MU	12.45%	622.0	GBTC	27.86%	173.0
63	LLY	12.2%	532.0	HSBC	7.13%	595.0
63	PHM	9.05%	657.0	AMZN	7.11%	577.0
63	PWR	10.2%	553.0	GILD	6.77%	593.0
63	THC	9.91%	537.0	WFC	5.88%	522.0
63	ORCL	9.42%	549.0	HCA	9.18%	331.0
63	GOOGL	8.33%	604.0	SLV	5.59%	541.0
63	TDG	7.62%	651.0	NFLX	11.99%	244.0
63	CAH	9.29%	509.0	GME	11.04%	257.0
63	VST	14.98%	314.0	KALU	6.2%	455.0
63	JPM	8.02%	581.0	LUMN	14.5%	194.0
63	X	8.15%	547.0	TMUS	4.97%	561.0
63	TRGP	6.69%	624.0	ISRG	6.3%	439.0
63	AMAT	7.06%	580.0	ELAN	9.71%	242.0
63	ETRN	11.08%	347.0	AMD	14.38%	150.0
63	TEVA	7.3%	524.0	CAH	8.54%	245.0
63	B	17.8%	212.0	NVS	4.05%	496.0
63	MSTR	13.7%	257.0	GS	7.26%	274.0
63	WYNN	7.46%	465.0	NEM	4.1%	483.0
63	HLT	6.48%	532.0	BAC	5.94%	328.0
63	DHI	4.68%	703.0	CDNS	8.55%	226.0
63	MNST	7.34%	441.0	LLY	9.87%	194.0
63	AZO	5.74%	563.0	WDC	7.26%	260.0
63	BA	10.82%	294.0	AMGN	3.75%	486.0
63	MS	4.49%	699.0	AAPL	7.17%	248.0
63	CCL	6.8%	460.0	WRK	9.08%	192.0

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

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	64.5%	310.0	MSTR	82.65%	292.0
126	AVGO	31.07%	558.0	GBTC	74.0%	169.0
126	GE	36.73%	464.0	VST	30.59%	403.0
126	MU	26.01%	578.0	META	38.96%	306.0
126	WDC	33.53%	422.0	SLV	14.09%	528.0
126	ORCL	23.87%	513.0	HSBC	13.47%	539.0
126	THC	24.7%	495.0	NFLX	30.32%	239.0
126	LLY	22.75%	528.0	AMZN	13.19%	549.0
126	VST	43.69%	274.0	TSLA	17.0%	399.0
126	PHM	19.08%	606.0	GILD	12.28%	547.0
126	GOOGL	19.81%	561.0	WDC	26.13%	249.0
126	TEVA	20.36%	516.0	WFC	12.67%	492.0
126	TDG	16.28%	634.0	TMUS	10.5%	556.0
126	PWR	19.11%	505.0	ISRG	14.55%	399.0
126	TRGP	15.87%	579.0	HCA	17.57%	322.0
126	DHI	13.07%	652.0	NEM	12.01%	455.0
126	JPM	15.69%	541.0	CAH	20.32%	245.0
126	CAH	16.66%	458.0	AMD	37.03%	130.0
126	GS	17.52%	432.0	CCL	23.48%	198.0
126	X	15.06%	501.0	EXPE	9.31%	461.0
126	IRM	14.37%	523.0	ELAN	19.72%	217.0
126	WYNN	16.64%	424.0	CDNS	18.98%	212.0
126	AMAT	11.76%	535.0	GME	18.28%	219.0
126	HLT	11.94%	516.0	GS	13.7%	274.0
126	ETRN	19.51%	313.0	AVGO	33.08%	108.0
126	MS	9.33%	645.0	ORLY	13.75%	245.0
126	LEN	9.26%	633.0	ACGL	18.66%	179.0
126	ORLY	12.78%	452.0	MU	45.66%	71.0
126	COST	8.5%	674.0	PWR	29.86%	108.0
126	B	32.94%	169.0	B	6.07%	515.0

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

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	129.6%	244.0	MSTR	241.98%	286.0
252	LLY	55.26%	496.0	VST	114.87%	403.0
252	AVGO	54.27%	480.0	META	87.75%	292.0
252	GE	71.16%	350.0	GBTC	134.65%	163.0
252	MU	48.59%	511.0	NFLX	70.16%	232.0
252	THC	62.28%	393.0	SLV	34.46%	454.0
252	GBTC	64.79%	353.0	AMZN	32.57%	456.0
252	PHM	44.12%	515.0	HSBC	30.81%	442.0
252	TDG	35.46%	551.0	WFC	29.34%	464.0
252	VST	102.98%	187.0	TMUS	23.55%	538.0
252	TRGP	39.09%	486.0	GE	50.86%	230.0
252	PWR	41.36%	454.0	ISRG	32.52%	344.0
252	ORCL	38.54%	423.0	GILD	21.55%	512.0
252	DHI	27.85%	584.0	NEM	25.33%	382.0
252	TEVA	36.06%	405.0	CAH	37.76%	243.0
252	JPM	33.54%	429.0	ACGL	48.94%	175.0
252	GOOGL	29.21%	455.0	GS	30.59%	270.0
252	IRM	29.26%	443.0	AVGO	78.53%	103.0
252	CCL	35.66%	363.0	EXPE	21.47%	374.0
252	CPRT	21.47%	592.0	CCL	40.87%	174.0
252	WDC	34.92%	364.0	WDC	34.31%	201.0
252	HLT	27.79%	450.0	B	14.64%	467.0
252	QQQ	23.3%	531.0	TSLA	21.06%	319.0
252	CAH	35.01%	353.0	CDNS	36.13%	179.0
252	AMD	31.7%	387.0	GLD	22.65%	280.0
252	COST	21.72%	563.0	POST	13.95%	448.0
252	MS	21.33%	549.0	GME	33.38%	178.0
252	ORLY	26.95%	418.0	GWW	31.06%	191.0
252	X	28.0%	396.0	HCA	20.69%	276.0
252	AMAT	23.4%	460.0	MSI	28.01%	202.0

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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MU	0.83%	151.0	CLF	0.89%	77.0
1	LUMN	0.99%	111.0	INTC	0.8%	67.0
1	INTC	0.72%	108.0	AMD	0.42%	105.0
1	AA	0.36%	207.0	NEM	0.42%	97.0
1	CSTM	0.42%	157.0	RIO	0.41%	92.0
1	AVGO	0.43%	151.0	AAP	0.28%	122.0
1	SLV	0.75%	82.0	HLT	0.39%	86.0
1	ELAN	0.45%	129.0	GILD	0.25%	134.0
1	ORCL	0.34%	149.0	FITB	0.26%	118.0
1	MSTR	0.38%	126.0	BA	0.3%	97.0
1	LLY	0.66%	69.0	BUD	0.15%	186.0
1	LVS	0.47%	97.0	LNC	0.45%	63.0
1	GT	0.42%	105.0	KALU	0.25%	107.0
1	GE	0.19%	223.0	AMGN	0.17%	156.0
1	MNST	0.25%	168.0	ON	0.52%	48.0
1	GLD	0.28%	147.0	SBUX	0.16%	152.0
1	AZO	0.27%	138.0	B	0.36%	61.0
1	B	0.28%	135.0	HSBC	0.12%	190.0
1	OXY	0.21%	172.0	CVS	0.12%	190.0
1	KALU	0.37%	94.0	UAA	0.48%	46.0
1	CAH	0.18%	190.0	BAC	0.49%	44.0
1	GOOGL	0.18%	185.0	FCX	0.32%	69.0
1	GS	0.22%	147.0	MS	1.27%	17.0
1	DHI	0.2%	160.0	LW	0.26%	83.0
1	WDC	0.29%	106.0	SLV	0.23%	83.0
1	CLF	0.33%	96.0	BHP	0.27%	69.0
1	CMA	0.44%	71.0	CMA	0.14%	131.0
1	HCA	0.25%	121.0	TEVA	1.96%	9.0
1	FCX	0.24%	119.0	NVS	0.12%	146.0
1	AMD	0.69%	39.0	VZ	0.08%	217.0

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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MU	7.91%	146.0	NEM	4.69%	97.0
10	WDC	9.0%	97.0	AMD	3.93%	99.0
10	CSTM	4.8%	153.0	KALU	3.26%	104.0
10	AA	3.19%	200.0	BUD	1.87%	181.0
10	LUMN	5.31%	106.0	HSBC	1.68%	190.0
10	B	4.38%	127.0	CVS	1.72%	181.0
10	INTC	5.01%	107.0	AAP	2.49%	120.0
10	SLV	6.85%	77.0	GSK	1.34%	216.0
10	FCX	3.84%	111.0	JAZZ	1.63%	161.0
10	CAH	2.34%	181.0	B	4.18%	61.0
10	GE	1.9%	216.0	BA	2.7%	91.0
10	AMAT	2.91%	141.0	IRM	3.76%	63.0
10	MNST	2.53%	161.0	CMA	1.93%	122.0
10	GLD	2.68%	145.0	FITB	2.01%	115.0
10	ELAN	3.02%	125.0	UAA	5.24%	41.0
10	NEM	4.3%	81.0	CLF	2.72%	74.0
10	GOOGL	1.88%	179.0	FCX	2.94%	68.0
10	TEVA	2.06%	153.0	AAPL	3.26%	56.0
10	AVGO	2.04%	148.0	TSLA	1.42%	128.0
10	LVS	3.06%	97.0	INTC	2.97%	60.0
10	GNRC	3.22%	90.0	ON	4.24%	41.0
10	WYNN	2.18%	126.0	NVS	1.24%	137.0
10	THC	1.66%	159.0	GILD	1.31%	128.0
10	HCA	2.35%	112.0	PWR	2.77%	60.0
10	PHM	1.51%	157.0	ELAN	3.15%	52.0
10	KALU	2.55%	88.0	RIO	1.84%	89.0
10	CLF	2.2%	94.0	BAC	3.59%	43.0
10	EXPE	6.43%	32.0	ABBV	1.13%	136.0
10	GS	1.4%	145.0	SLV	1.82%	83.0
10	PWR	1.31%	130.0	DHI	3.23%	46.0

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

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

Period examined: All model dates from 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	MU	17.21%	137.0	AMD	10.31%	98.0
21	WDC	19.06%	94.0	NEM	9.97%	97.0
21	CSTM	9.63%	151.0	KALU	8.3%	103.0
21	AA	6.63%	196.0	JAZZ	4.63%	155.0
21	B	9.88%	118.0	HSBC	3.47%	184.0
21	SLV	15.55%	70.0	GSK	3.07%	205.0
21	INTC	9.45%	104.0	B	9.66%	61.0
21	CAH	5.66%	171.0	CVS	3.16%	170.0
21	GE	4.39%	207.0	TSLA	4.08%	127.0
21	AMAT	6.25%	135.0	BUD	2.92%	171.0
21	ELAN	7.08%	119.0	FITB	4.44%	112.0
21	LUMN	8.3%	98.0	LLY	4.23%	106.0
21	GOOGL	4.6%	174.0	LVS	5.9%	75.0
21	TEVA	5.44%	147.0	CMA	3.92%	112.0
21	GLD	5.44%	140.0	INTC	7.73%	55.0
21	MNST	4.86%	152.0	IRM	7.54%	53.0
21	FCX	6.78%	104.0	UAA	10.25%	37.0
21	THC	4.14%	155.0	WDC	6.19%	60.0
21	NEM	7.89%	74.0	SLV	4.11%	83.0
21	PWR	4.55%	122.0	AAPL	5.61%	56.0
21	AVGO	3.48%	143.0	DHI	6.45%	46.0
21	GS	3.3%	139.0	HLT	3.43%	86.0
21	WYNN	3.62%	126.0	FCX	4.44%	65.0
21	BA	6.46%	68.0	PWR	4.67%	60.0
21	CLF	4.77%	91.0	EXPE	2.16%	128.0
21	HCA	4.17%	101.0	ABBV	2.09%	132.0
21	PHM	2.76%	152.0	AAP	2.36%	115.0
21	KEY	3.23%	125.0	NVS	2.04%	129.0
21	FSUGY	2.72%	146.0	ELAN	4.73%	52.0
21	EXPE	12.39%	32.0	ON	6.76%	35.0

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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	WDC	79.01%	92.0	KALU	33.31%	92.0
63	MU	56.53%	110.0	WDC	48.39%	60.0
63	B	35.7%	102.0	NEM	29.57%	96.0
63	GOOGL	23.53%	146.0	AMD	28.96%	84.0
63	AA	19.74%	157.0	JAZZ	17.15%	130.0
63	AMAT	23.43%	121.0	TSLA	19.67%	112.0
63	INTC	34.62%	81.0	EXPE	15.79%	128.0
63	GE	16.28%	169.0	LUMN	32.83%	60.0
63	CSTM	22.71%	121.0	SLV	20.29%	83.0
63	AVGO	23.28%	115.0	AAP	14.29%	113.0
63	ELAN	28.65%	93.0	HSBC	10.79%	148.0
63	CAH	16.39%	155.0	GSK	9.49%	165.0
63	THC	16.44%	139.0	LLY	14.49%	101.0
63	NVDA	25.09%	82.0	B	29.42%	47.0
63	GS	16.15%	124.0	ELAN	26.78%	49.0
63	ORCL	16.77%	119.0	MU	41.62%	31.0
63	GLD	14.42%	127.0	LVS	18.75%	67.0
63	WYNN	16.03%	112.0	CMA	13.5%	90.0
63	SLV	36.4%	48.0	INTC	22.41%	46.0
63	MS	11.73%	147.0	FITB	10.73%	95.0
63	PWR	15.89%	100.0	PWR	22.66%	44.0
63	MNST	12.65%	120.0	NVS	7.91%	120.0
63	JPM	9.45%	150.0	AAPL	17.8%	53.0
63	NEM	26.77%	52.0	CVS	7.05%	130.0
63	LUMN	21.4%	65.0	CLF	14.98%	58.0
63	TEVA	12.04%	113.0	DHI	20.91%	41.0
63	CLF	17.64%	77.0	MSFT	12.71%	64.0
63	BA	20.0%	65.0	FCX	13.77%	54.0
63	FSUGY	11.38%	114.0	AMZN	5.68%	118.0
63	PHM	8.97%	140.0	AMGN	5.67%	115.0

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

Period examined: All model dates from 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	WDC	204.52%	53.0	WDC	161.96%	49.0
126	MU	143.45%	66.0	NEM	72.8%	68.0
126	GOOGL	59.57%	103.0	AMD	71.58%	64.0
126	B	87.74%	59.0	SLV	50.02%	70.0
126	TEVA	48.09%	105.0	MU	116.2%	30.0
126	AVGO	61.35%	76.0	TSLA	42.13%	80.0
126	ELAN	65.27%	64.0	EXPE	38.86%	84.0
126	ORCL	48.44%	83.0	B	80.26%	37.0
126	GE	36.32%	110.0	CMA	34.22%	81.0
126	AA	39.69%	100.0	JAZZ	36.47%	73.0
126	GS	34.92%	113.0	LUMN	55.83%	46.0
126	THC	35.99%	97.0	INTC	62.82%	39.0
126	AMAT	45.43%	76.0	ELAN	91.23%	24.0
126	NVDA	53.41%	64.0	HSBC	23.31%	92.0
126	CSTM	47.54%	67.0	LVS	40.39%	50.0
126	LUMN	85.02%	37.0	AAP	24.94%	79.0
126	INTC	79.12%	39.0	CLF	55.23%	35.0
126	CAH	24.62%	104.0	GSK	17.78%	105.0
126	GLD	27.55%	92.0	PWR	37.65%	42.0
126	MS	26.41%	93.0	KALU	38.09%	41.0
126	WYNN	33.67%	71.0	CVS	18.99%	81.0
126	SLV	104.4%	22.0	NVS	16.09%	92.0
126	CLF	38.89%	57.0	GNRC	34.73%	36.0
126	FSUGY	28.62%	76.0	CCL	44.94%	27.0
126	JPM	18.95%	110.0	MSFT	25.8%	47.0
126	NEM	68.02%	30.0	LLY	22.52%	53.0
126	RIO	22.9%	76.0	HCA	25.94%	45.0
126	LNC	20.44%	85.0	WYNN	47.12%	24.0
126	PHM	19.36%	89.0	FITB	16.32%	66.0
126	VFC	17.75%	96.0	ABBV	15.4%	69.0

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 2025-11-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	SLV	1.54%	34.0	UAA	1.18%	32.0
1	AA	1.04%	48.0	B	1.73%	12.0
1	MU	1.11%	39.0	ON	0.53%	34.0
1	KALU	0.97%	36.0	CMA	0.41%	41.0
1	TEVA	0.7%	44.0	CMG	0.68%	24.0
1	FCX	0.81%	33.0	BHP	1.14%	14.0
1	VFC	1.2%	21.0	RIO	0.6%	25.0
1	CLF	1.33%	18.0	HON	0.27%	54.0
1	GT	1.24%	19.0	BA	0.4%	36.0
1	NEM	0.68%	33.0	IEP	0.64%	22.0
1	AVGO	0.63%	35.0	AMGN	0.35%	39.0
1	NWL	0.63%	34.0	VZ	0.24%	56.0
1	TXN	0.63%	31.0	HSBC	0.33%	40.0
1	CSTM	0.54%	34.0	GSK	0.2%	59.0
1	GS	0.74%	23.0	GILD	0.21%	55.0
1	OXY	0.38%	40.0	AMAT	5.52%	2.0
1	POST	1.52%	10.0	CMCSA	0.37%	30.0
1	GNRC	0.56%	27.0	FCX	0.71%	15.0
1	AZO	0.35%	39.0	UNH	0.48%	21.0
1	GLD	0.64%	20.0	BUD	0.22%	42.0
1	HCA	0.24%	54.0	ZION	0.98%	9.0
1	XOM	0.98%	13.0	KEY	0.22%	34.0
1	LLY	0.37%	34.0	LLY	0.42%	17.0
1	BMY	0.51%	24.0	INTC	0.34%	19.0
1	META	0.31%	39.0	BIIB	0.33%	19.0
1	TRGP	0.33%	35.0	HLT	0.54%	11.0
1	USB	0.43%	26.0	ABBV	0.16%	37.0
1	FITB	0.66%	16.0	NVS	0.22%	26.0
1	MNST	0.21%	47.0	XOM	0.23%	25.0
1	MS	0.27%	36.0	NEM	5.72%	1.0

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 2025-11-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	AA	13.02%	41.0	UAA	8.3%	27.0
10	SLV	14.48%	29.0	BA	5.58%	30.0
10	MU	11.87%	34.0	ON	5.87%	27.0
10	TEVA	6.55%	40.0	CMA	4.66%	32.0
10	FCX	9.7%	25.0	B	11.32%	12.0
10	VFC	11.29%	21.0	HSBC	3.3%	40.0
10	NEM	7.96%	28.0	RIO	5.91%	22.0
10	AMAT	11.13%	20.0	GME	5.39%	23.0
10	KALU	6.8%	30.0	FCX	8.23%	14.0
10	GNRC	7.59%	26.0	HON	2.42%	45.0
10	INTC	7.55%	26.0	CMG	4.77%	20.0
10	NWL	6.4%	30.0	BIIB	6.12%	14.0
10	CSTM	5.33%	30.0	IRM	3.11%	27.0
10	CLF	9.91%	16.0	FITB	4.6%	18.0
10	B	5.87%	25.0	BUD	2.17%	37.0
10	BMY	4.93%	24.0	JAZZ	2.56%	30.0
10	CZR	2.69%	42.0	CLF	5.04%	15.0
10	TXN	4.25%	26.0	GILD	1.54%	49.0
10	MNST	2.73%	40.0	USB	3.66%	19.0
10	BHP	3.76%	25.0	BHP	4.93%	14.0
10	GLD	5.12%	18.0	KEY	2.35%	29.0
10	TRGP	3.12%	29.0	BALL	2.94%	21.0
10	KEY	5.24%	17.0	MRK	2.52%	24.0
10	FSUGY	2.07%	41.0	DHI	11.93%	5.0
10	TFC	2.08%	39.0	SBUX	1.77%	31.0
10	XOM	6.22%	13.0	MOS	6.66%	8.0
10	ZION	2.25%	35.0	COST	1.37%	38.0
10	GS	3.69%	21.0	META	10.39%	5.0
10	PWR	2.21%	29.0	NVS	2.99%	17.0
10	USB	2.68%	23.0	KALU	5.03%	10.0

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 2025-11-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	AA	29.2%	37.0	UAA	18.72%	23.0
21	SLV	33.64%	22.0	HSBC	8.3%	34.0
21	MU	27.43%	25.0	BA	13.2%	20.0
21	TEVA	15.03%	34.0	ON	11.85%	21.0
21	CSTM	17.6%	28.0	B	20.56%	12.0
21	FCX	23.35%	18.0	CMA	10.21%	22.0
21	KALU	17.41%	22.0	FCX	18.62%	11.0
21	VFC	17.99%	21.0	HON	5.51%	36.0
21	NEM	16.62%	21.0	KALU	17.57%	9.0
21	AMAT	19.78%	14.0	CMG	14.66%	10.0
21	NWL	10.83%	25.0	FITB	9.06%	15.0
21	CZR	7.62%	33.0	RIO	11.86%	11.0
21	KEY	14.67%	17.0	LNC	6.49%	20.0
21	CCL	8.54%	29.0	BHP	10.78%	12.0
21	BMY	10.79%	22.0	BUD	4.75%	27.0
21	ZION	8.64%	27.0	BALL	6.59%	19.0
21	B	13.61%	16.0	IRM	7.0%	17.0
21	INTC	8.86%	23.0	MOS	16.07%	7.0
21	FSUGY	6.78%	30.0	CNC	12.12%	9.0
21	TXN	11.42%	17.0	GSK	2.66%	39.0
21	CLF	13.55%	13.0	MRK	6.91%	15.0
21	TFC	5.41%	31.0	INTC	14.65%	7.0
21	BHP	9.04%	18.0	SBUX	3.71%	27.0
21	USB	7.8%	20.0	CLF	8.8%	11.0
21	MNST	4.91%	31.0	TXN	6.74%	13.0
21	UAA	13.38%	11.0	USB	6.32%	13.0
21	ON	14.68%	10.0	KEY	4.52%	18.0
21	TRGP	5.21%	26.0	VFC	5.94%	13.0
21	GOOGL	4.65%	28.0	WFC	4.34%	17.0
21	GLD	9.96%	13.0	GWW	4.0%	18.0

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 2026-01-02 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	SLV	3.08%	11.0	UAA	1.91%	8.0
1	LUMN	2.41%	12.0	ON	1.24%	12.0
1	MU	1.77%	14.0	VFC	0.75%	17.0
1	FCX	1.33%	15.0	HON	0.72%	17.0
1	NEM	1.63%	11.0	GILD	0.81%	14.0
1	META	1.19%	15.0	AMAT	5.52%	2.0
1	TXN	1.33%	13.0	INTC	0.85%	12.0
1	VST	2.7%	6.0	VZ	0.53%	19.0
1	CLF	3.0%	5.0	AMGN	1.0%	10.0
1	AAP	3.3%	4.0	PEP	0.65%	14.0
1	AA	1.3%	10.0	RIO	0.69%	13.0
1	GNRC	1.24%	10.0	BUD	0.62%	14.0
1	GLD	1.66%	7.0	IRM	0.46%	18.0
1	GT	1.43%	8.0	COST	0.5%	16.0
1	POST	1.73%	6.0	NVS	0.45%	17.0
1	KALU	0.8%	13.0	T	2.34%	3.0
1	AZO	0.71%	14.0	GWW	0.39%	15.0
1	GS	1.35%	7.0	CMG	0.45%	13.0
1	HSBC	0.94%	9.0	CMCSA	0.63%	7.0
1	OXY	0.94%	9.0	TDG	0.26%	16.0
1	PHM	1.03%	7.0	TEVA	0.84%	5.0
1	NWL	0.88%	8.0	GSK	0.22%	19.0
1	CAH	0.38%	18.0	MSI	0.5%	8.0
1	XOM	1.13%	6.0	LLY	0.33%	12.0
1	ELAN	0.64%	10.0	XOM	0.48%	8.0
1	AMZN	0.42%	15.0	LW	1.68%	2.0
1	GME	0.88%	7.0	AAPL	1.63%	2.0
1	LEN	0.38%	15.0	PRGO	1.53%	2.0
1	WDC	0.46%	12.0	AAP	0.41%	7.0
1	USB	0.9%	6.0	BA	0.18%	15.0

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 2026-01-02 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MU	19.6%	9.0	GILD	9.87%	8.0
10	SLV	24.73%	6.0	RIO	7.35%	10.0
10	GNRC	11.3%	9.0	GME	11.07%	6.0
10	NEM	12.79%	6.0	HON	7.46%	8.0
10	AZO	9.02%	8.0	BUD	6.23%	9.0
10	FCX	9.33%	7.0	COST	6.09%	9.0
10	ORLY	6.47%	10.0	AAP	10.95%	5.0
10	PWR	9.0%	7.0	IRM	5.87%	9.0
10	GLD	11.84%	5.0	BA	4.37%	9.0
10	LUMN	8.45%	7.0	PEP	4.15%	9.0
10	XOM	9.57%	6.0	HD	8.06%	4.0
10	BHP	7.53%	7.0	HSBC	6.06%	5.0
10	CLF	17.57%	3.0	NVS	3.75%	8.0
10	TXN	6.47%	8.0	TDG	3.06%	9.0
10	AMAT	8.0%	6.0	AMAT	13.2%	2.0
10	INTC	23.34%	2.0	GWW	3.26%	8.0
10	NWL	11.34%	4.0	CMA	2.83%	9.0
10	WDC	14.01%	3.0	SBUX	8.25%	3.0
10	B	4.92%	8.0	AMD	23.69%	1.0
10	ELAN	6.02%	6.0	UAA	7.26%	3.0
10	MNST	4.46%	8.0	CLF	6.16%	3.0
10	AAP	14.06%	2.0	ON	3.63%	5.0
10	MSI	4.36%	6.0	XOM	8.71%	2.0
10	TRGP	7.2%	3.0	AMGN	4.26%	4.0
10	FITB	3.99%	5.0	META	15.42%	1.0
10	CAH	2.19%	9.0	ACGL	3.61%	4.0
10	MOS	6.44%	3.0	VICI	1.49%	9.0
10	GT	4.14%	4.0	AZO	13.15%	1.0
10	HSBC	7.27%	2.0	VFC	1.19%	10.0
10	KALU	2.0%	7.0	CSCO	3.63%	3.0

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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	NVDA	0.25%	501.0	FIS	0.24%	160.0
1	ON	0.52%	201.0	JAZZ	0.38%	91.0
1	CYH	0.62%	164.0	ON	0.33%	87.0
1	CCL	1.14%	85.0	MSTR	0.17%	130.0
1	VST	0.51%	171.0	INTC	1.07%	20.0
1	TEVA	0.68%	103.0	NVS	0.18%	92.0
1	WDC	0.85%	66.0	WDC	3.72%	4.0
1	GBTC	0.81%	68.0	AMD	0.34%	43.0
1	AMAT	0.16%	342.0	CLF	1.03%	14.0
1	AMC	0.58%	92.0	VNO	0.43%	33.0
1	AVGO	0.44%	104.0	NWL	0.27%	52.0
1	GME	0.32%	136.0	GSK	0.31%	42.0
1	X	0.28%	157.0	CNC	0.22%	60.0
1	GOOGL	0.16%	270.0	THC	0.43%	30.0
1	AA	0.51%	84.0	IEP	0.66%	18.0
1	BHC	0.39%	105.0	VST	2.92%	4.0
1	DHI	0.32%	129.0	CZR	5.75%	2.0
1	CMG	0.41%	93.0	INTU	0.79%	14.0
1	ETRN	1.05%	32.0	LVS	0.95%	11.0
1	BBY	0.18%	156.0	LUMN	0.69%	15.0
1	PWR	0.16%	166.0	GILD	0.49%	20.0
1	MOS	0.21%	124.0	AAPL	1.36%	7.0
1	EXPE	0.47%	53.0	CAH	0.49%	18.0
1	CDNS	0.6%	41.0	BHC	0.54%	16.0
1	CZR	0.17%	143.0	BMY	0.16%	44.0
1	TRGP	0.32%	73.0	CCL	1.69%	4.0
1	VNO	0.15%	134.0	META	0.06%	88.0
1	ELAN	0.23%	82.0	HSBC	2.38%	2.0
1	CAH	0.37%	46.0	CMG	0.22%	19.0
1	TXN	0.25%	67.0	QCOM	0.52%	7.0

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

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

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	2.29%	501.0	MSTR	5.11%	121.0
10	VST	6.31%	163.0	NFLX	1.3%	224.0
10	X	5.21%	149.0	INTC	13.57%	20.0
10	TEVA	6.51%	103.0	AMD	5.53%	42.0
10	AVGO	5.78%	104.0	NWL	3.25%	52.0
10	GBTC	8.09%	68.0	CNC	2.76%	59.0
10	WDC	6.56%	66.0	NVS	1.7%	92.0
10	CCL	5.39%	78.0	OXY	15.3%	9.0
10	ON	2.07%	201.0	LUMN	9.58%	14.0
10	SLV	16.01%	22.0	SBUX	1.68%	73.0
10	PWR	2.08%	166.0	CHTR	1.2%	99.0
10	ETRN	10.76%	32.0	AMZN	3.02%	39.0
10	CYH	2.08%	161.0	ON	1.31%	87.0
10	ELAN	4.32%	77.0	CAH	6.24%	18.0
10	MU	2.2%	148.0	JAZZ	0.92%	91.0
10	AMAT	0.89%	342.0	ELAN	7.45%	10.0
10	CMG	3.14%	93.0	FIS	0.43%	160.0
10	AMC	2.67%	92.0	KALU	3.17%	21.0
10	GOOGL	0.77%	267.0	INTU	4.55%	14.0
10	DHI	1.6%	128.0	META	0.65%	88.0
10	GS	2.1%	91.0	AMC	3.63%	15.0
10	ORCL	0.88%	177.0	VICI	3.15%	17.0
10	CDNS	3.52%	41.0	EXPE	2.6%	19.0
10	MSFT	2.19%	64.0	GWW	2.69%	17.0
10	PHM	0.6%	228.0	GME	4.02%	11.0
10	CAH	2.86%	46.0	AMGN	2.75%	16.0
10	GME	0.96%	136.0	CVS	2.06%	19.0
10	WYNN	3.63%	35.0	CDNS	6.35%	6.0
10	NEM	5.75%	21.0	GILD	1.89%	20.0
10	LVS	3.73%	32.0	BHC	2.35%	16.0

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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	5.72%	501.0	MSTR	15.11%	116.0
21	X	13.47%	138.0	NFLX	3.34%	224.0
21	VST	11.43%	157.0	AMD	15.1%	39.0
21	TEVA	14.5%	103.0	ELAN	39.49%	10.0
21	AVGO	11.55%	104.0	SBUX	5.25%	73.0
21	GBTC	15.57%	68.0	NWL	7.48%	51.0
21	WDC	14.57%	58.0	ON	3.85%	87.0
21	ETRN	23.66%	32.0	CNC	4.66%	59.0
21	CCL	9.87%	74.0	NVS	2.92%	92.0
21	ELAN	9.45%	72.0	CAH	11.2%	18.0
21	MU	4.5%	147.0	LUMN	14.1%	14.0
21	SLV	35.64%	18.0	AMC	11.64%	15.0
21	AMAT	1.8%	342.0	CHTR	1.7%	99.0
21	PWR	3.53%	165.0	OXY	16.38%	9.0
21	ON	2.89%	201.0	META	1.67%	88.0
21	CMG	5.06%	93.0	CVS	6.63%	19.0
21	PHM	2.01%	222.0	INTC	6.18%	20.0
21	GS	4.8%	86.0	AMZN	3.16%	39.0
21	MS	2.56%	154.0	INTU	8.68%	14.0
21	GOOGL	1.48%	261.0	VICI	6.45%	17.0
21	LVS	10.56%	32.0	GWW	5.82%	17.0
21	ORCL	1.9%	177.0	TSLA	0.6%	160.0
21	MSFT	5.22%	64.0	UNH	0.76%	116.0
21	DHI	2.57%	126.0	GBTC	10.58%	7.0
21	CYH	1.71%	160.0	GILD	2.76%	20.0
21	EXPE	7.38%	35.0	ORLY	7.81%	7.0
21	BHC	2.38%	105.0	KALU	2.45%	21.0
21	CDNS	5.84%	41.0	POST	6.27%	7.0
21	LLY	8.77%	26.0	AMGN	2.52%	16.0
21	NEM	12.81%	17.0	FIS	0.25%	157.0

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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	16.59%	501.0	MSTR	47.54%	107.0
63	VST	30.21%	132.0	NFLX	11.51%	224.0
63	TEVA	37.97%	98.0	AMD	46.41%	31.0
63	GBTC	30.01%	68.0	META	14.2%	88.0
63	AVGO	19.48%	99.0	CNC	20.13%	43.0
63	AMAT	5.8%	314.0	SBUX	11.56%	73.0
63	X	16.55%	102.0	TSLA	4.37%	160.0
63	MU	12.47%	135.0	AMZN	16.27%	39.0
63	PHM	8.48%	192.0	ELAN	58.7%	10.0
63	ON	8.06%	198.0	ON	6.5%	85.0
63	VNO	12.88%	122.0	VNO	16.49%	33.0
63	ETRN	43.0%	32.0	LUMN	36.61%	14.0
63	ORCL	6.81%	177.0	CAH	20.18%	18.0
63	AMD	4.92%	238.0	CVS	16.87%	18.0
63	LVS	35.99%	32.0	OXY	28.51%	9.0
63	QQQ	5.75%	192.0	GBTC	36.32%	7.0
63	THC	5.57%	186.0	INTU	16.75%	14.0
63	CMG	9.87%	93.0	NWL	4.1%	51.0
63	PWR	5.25%	164.0	TLT	2.86%	71.0
63	CSTM	11.52%	74.0	INTC	7.11%	20.0
63	GS	14.01%	59.0	SLV	15.89%	8.0
63	MS	5.66%	137.0	ORLY	15.84%	7.0
63	GOOGL	2.83%	247.0	VZ	9.81%	11.0
63	MSFT	9.8%	64.0	ISRG	4.19%	25.0
63	AAP	12.16%	49.0	GSK	2.37%	42.0
63	CAH	13.7%	43.0	NEM	7.78%	11.0
63	CCL	7.84%	64.0	GILD	4.17%	20.0
63	DHI	3.99%	124.0	XOM	12.18%	6.0
63	ELAN	7.02%	63.0	WFC	8.41%	8.0
63	LLY	16.96%	26.0	UNH	0.7%	95.0

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

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	40.65%	501.0	MSTR	70.55%	104.0
126	VST	57.9%	109.0	NFLX	28.71%	224.0
126	AMAT	17.35%	305.0	TSLA	19.08%	160.0
126	PHM	21.23%	180.0	AMD	97.5%	31.0
126	VNO	33.13%	100.0	META	28.2%	88.0
126	GBTC	50.16%	66.0	VNO	42.43%	33.0
126	ORCL	20.75%	150.0	SBUX	17.27%	72.0
126	ON	14.68%	198.0	ELAN	109.96%	10.0
126	AVGO	32.62%	89.0	ON	11.15%	84.0
126	AMD	12.41%	230.0	GBTC	116.87%	7.0
126	QQQ	13.92%	191.0	CAH	34.89%	18.0
126	PWR	15.41%	160.0	GSK	13.76%	42.0
126	THC	14.26%	165.0	AAP	12.55%	39.0
126	CSTM	28.01%	72.0	T	5.1%	94.0
126	CMG	19.83%	91.0	AMZN	11.23%	39.0
126	MS	12.51%	129.0	GME	38.48%	11.0
126	ETRN	50.34%	32.0	ISRG	16.79%	25.0
126	TEVA	35.92%	43.0	INTC	20.52%	20.0
126	X	17.23%	89.0	GILD	20.13%	20.0
126	LVS	47.28%	32.0	SLV	49.73%	8.0
126	MU	12.29%	122.0	INTU	19.73%	14.0
126	DHI	9.56%	124.0	TLT	3.6%	70.0
126	TDG	19.48%	57.0	CVS	12.1%	17.0
126	MSFT	16.0%	63.0	OXY	21.17%	9.0
126	GOOGL	4.02%	243.0	EXPE	8.77%	19.0
126	CCL	11.93%	64.0	WFC	20.62%	8.0
126	COST	15.98%	42.0	VZ	14.95%	11.0
126	INTU	16.9%	37.0	NEM	14.86%	11.0
126	AZO	14.1%	44.0	AAPL	22.87%	7.0
126	CDNS	16.53%	37.0	HD	8.54%	18.0

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

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	131.13%	463.0	MSTR	281.12%	100.0
252	GBTC	270.15%	47.0	NFLX	68.03%	224.0
252	AMAT	37.36%	266.0	META	85.26%	88.0
252	VST	105.63%	76.0	TSLA	40.2%	150.0
252	PHM	54.15%	146.0	GBTC	240.95%	7.0
252	AMD	30.23%	226.0	T	17.52%	94.0
252	PWR	40.22%	158.0	AMZN	36.18%	34.0
252	VNO	61.18%	100.0	CAH	57.35%	18.0
252	THC	41.63%	143.0	ISRG	38.91%	25.0
252	ORCL	42.03%	123.0	SBUX	13.62%	71.0
252	QQQ	26.03%	173.0	VNO	22.41%	32.0
252	GOOGL	18.59%	224.0	FIS	4.74%	150.0
252	ON	20.41%	198.0	INTU	49.52%	14.0
252	AVGO	60.33%	52.0	INTC	85.36%	7.0
252	MSFT	45.26%	63.0	GILD	27.54%	20.0
252	X	31.72%	86.0	GME	54.89%	9.0
252	MU	24.22%	108.0	GSK	11.88%	40.0
252	MS	19.12%	128.0	JAZZ	7.61%	53.0
252	INTC	36.93%	59.0	CVS	31.97%	12.0
252	CMG	23.17%	85.0	NEM	45.97%	8.0
252	DHI	15.62%	124.0	GE	73.14%	5.0
252	ETRN	57.0%	32.0	BMY	7.38%	43.0
252	TDG	30.09%	57.0	PCG	22.4%	13.0
252	GE	66.27%	25.0	EXPE	17.88%	16.0
252	COST	31.23%	42.0	WFC	31.51%	8.0
252	CAH	43.49%	30.0	VZ	21.84%	11.0
252	TEVA	31.45%	36.0	CHTR	2.28%	94.0
252	CSTM	45.55%	21.0	CLF	23.36%	9.0
252	CCL	23.68%	38.0	HD	11.58%	18.0
252	HLT	28.64%	31.0	VST	50.5%	4.0

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

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

Period examined: All model dates from 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CYH	1.17%	65.0	ON	0.39%	83.0
1	WDC	1.1%	49.0	JAZZ	0.46%	37.0
1	CCL	1.02%	47.0	CNC	0.26%	58.0
1	TEVA	0.67%	66.0	AMD	0.29%	41.0
1	MU	0.86%	37.0	NVS	0.17%	62.0
1	BBY	0.64%	48.0	CLF	2.06%	5.0
1	X	0.49%	62.0	INTC	0.76%	13.0
1	FSUGY	0.57%	41.0	SNY	0.38%	24.0
1	EXPE	0.45%	51.0	BHC	4.41%	2.0
1	TRGP	0.33%	69.0	WDC	7.11%	1.0
1	AVGO	0.39%	52.0	LUMN	0.8%	8.0
1	NWL	1.05%	19.0	GME	2.82%	2.0
1	CSTM	0.26%	73.0	HSBC	2.38%	2.0
1	VFC	0.96%	19.0	CMG	0.22%	19.0
1	CDNS	0.62%	24.0	GSK	2.04%	2.0
1	GOOGL	0.32%	45.0	QCOM	0.52%	7.0
1	CZR	0.78%	18.0	GWW	0.19%	17.0
1	NVDA	0.35%	38.0	GNRC	1.36%	2.0
1	NAVI	11.52%	1.0	VCSH	0.06%	31.0
1	SLV	0.42%	26.0	IRM	1.74%	1.0
1	CAH	0.67%	16.0	IEP	1.66%	1.0
1	GS	0.11%	95.0	CVS	0.2%	6.0
1	GBTC	0.43%	21.0	AAPL	0.9%	1.0
1	THC	0.1%	85.0	CDNS	0.11%	8.0
1	ELAN	0.22%	36.0	AMAT	0.78%	1.0
1	ON	2.57%	3.0	PEP	0.09%	8.0
1	ACGL	0.17%	44.0	TLT	0.19%	3.0
1	AMAT	0.09%	71.0	NEM	0.52%	1.0
1	META	0.49%	12.0	TDG	0.05%	5.0
1	B	1.38%	4.0	ZTS	0.01%	13.0

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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	8.72%	49.0	INTC	17.47%	13.0
10	TEVA	5.67%	66.0	AMD	5.61%	40.0
10	CCL	9.15%	40.0	CNC	2.95%	57.0
10	MU	9.68%	37.0	ON	1.8%	83.0
10	SLV	16.01%	22.0	NVS	1.75%	62.0
10	VST	3.7%	87.0	LUMN	11.16%	7.0
10	X	5.65%	54.0	ELAN	10.91%	7.0
10	AVGO	5.51%	52.0	JAZZ	1.78%	37.0
10	FSUGY	4.71%	40.0	KALU	25.36%	2.0
10	GS	2.09%	88.0	GWW	2.69%	17.0
10	GBTC	7.98%	21.0	AMGN	2.92%	15.0
10	GOOGL	3.28%	42.0	UNH	0.47%	83.0
10	ORCL	2.24%	57.0	CDNS	6.35%	6.0
10	ELAN	4.08%	31.0	BHC	14.47%	2.0
10	BBY	2.93%	43.0	CVS	4.58%	6.0
10	CDNS	5.25%	24.0	CMCSA	3.14%	7.0
10	CYH	2.03%	62.0	SLV	2.74%	8.0
10	NVDA	3.28%	38.0	GNRC	9.86%	2.0
10	NEM	5.75%	21.0	TDG	3.84%	5.0
10	TRGP	1.6%	66.0	IRM	19.07%	1.0
10	THC	1.35%	76.0	HON	0.85%	21.0
10	NWL	5.09%	18.0	TSLA	3.93%	4.0
10	INTC	7.04%	12.0	AMAT	15.7%	1.0
10	CAH	4.52%	16.0	AMZN	2.44%	4.0
10	MS	2.21%	27.0	IEP	8.41%	1.0
10	EXPE	1.33%	44.0	BALL	8.23%	1.0
10	JPM	0.83%	61.0	VCSH	0.25%	31.0
10	VFC	2.34%	19.0	CPRT	1.97%	3.0
10	CSTM	0.62%	68.0	NEM	5.78%	1.0
10	WYNN	12.37%	3.0	NVDA	1.31%	3.0

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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	WDC	20.32%	41.0	AMD	16.48%	37.0
21	TEVA	12.34%	66.0	ON	4.6%	83.0
21	MU	18.41%	36.0	ELAN	50.25%	7.0
21	SLV	35.64%	18.0	CNC	5.46%	57.0
21	AVGO	12.33%	52.0	NVS	4.14%	62.0
21	CCL	16.32%	36.0	LUMN	24.48%	7.0
21	VST	6.75%	81.0	UNH	1.88%	82.0
21	X	12.2%	43.0	GWW	5.82%	17.0
21	GS	4.99%	83.0	CVS	12.32%	6.0
21	NVDA	10.55%	38.0	KALU	34.18%	2.0
21	FSUGY	9.41%	40.0	INTC	3.86%	13.0
21	ORCL	5.66%	57.0	AMGN	3.14%	15.0
21	CYH	5.18%	61.0	HON	1.94%	21.0
21	GBTC	13.93%	21.0	AAP	1.41%	27.0
21	CDNS	10.35%	24.0	TDG	6.38%	5.0
21	ELAN	9.0%	26.0	ADBE	0.65%	47.0
21	THC	3.38%	69.0	CMCSA	6.13%	5.0
21	NEM	12.81%	17.0	SLV	3.43%	8.0
21	BBY	5.67%	38.0	IRM	23.2%	1.0
21	GOOGL	5.86%	36.0	AMZN	4.46%	4.0
21	AMAT	2.85%	71.0	NEM	16.61%	1.0
21	EXPE	5.66%	33.0	TSLA	4.12%	4.0
21	INTC	15.3%	12.0	CDNS	2.48%	6.0
21	MS	5.88%	26.0	BALL	11.68%	1.0
21	CAH	7.9%	15.0	VCSH	0.35%	31.0
21	JPM	2.01%	54.0	IEP	9.66%	1.0
21	TFC	4.74%	19.0	BHC	4.27%	2.0
21	VFC	4.72%	19.0	AAPL	8.51%	1.0
21	NWL	4.83%	18.0	GSK	4.16%	2.0
21	AA	9.14%	8.0	AMAT	6.64%	1.0

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

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

Period examined: All model dates from 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	TEVA	51.0%	61.0	AMD	50.98%	29.0
63	AVGO	35.15%	47.0	CNC	22.03%	41.0
63	VST	22.19%	56.0	ON	8.12%	81.0
63	NVDA	28.92%	38.0	LUMN	77.58%	7.0
63	MU	45.63%	24.0	ELAN	73.29%	7.0
63	CCL	36.66%	26.0	UNH	4.76%	61.0
63	CSTM	18.02%	51.0	NVS	6.81%	37.0
63	GS	14.88%	56.0	AAP	6.94%	27.0
63	ORCL	13.0%	57.0	CVS	27.62%	5.0
63	FSUGY	21.41%	33.0	KALU	67.32%	2.0
63	THC	15.13%	43.0	SLV	15.89%	8.0
63	ELAN	37.08%	17.0	INTC	6.48%	13.0
63	CYH	12.39%	48.0	BHC	41.5%	2.0
63	GBTC	24.8%	21.0	TSLA	20.74%	4.0
63	AMAT	11.92%	43.0	GWW	6.97%	7.0
63	CAH	33.24%	13.0	BXP	3.72%	13.0
63	GOOGL	19.45%	22.0	AMZN	11.32%	4.0
63	BBY	12.04%	33.0	HSBC	20.58%	2.0
63	CDNS	14.21%	24.0	NEM	39.11%	1.0
63	INTC	40.93%	8.0	AMAT	26.64%	1.0
63	AA	37.89%	7.0	VCSH	0.84%	31.0
63	AMD	22.45%	10.0	BALL	24.91%	1.0
63	X	31.58%	7.0	IRM	21.68%	1.0
63	VFC	12.2%	18.0	CDNS	20.31%	1.0
63	PWR	24.94%	6.0	AAPL	18.74%	1.0
63	INTU	8.8%	16.0	TDG	16.05%	1.0
63	TFC	14.63%	9.0	QCOM	2.52%	5.0
63	MS	14.39%	9.0	TLT	4.1%	3.0
63	NFLX	28.05%	4.0	AMGN	0.36%	10.0
63	GLD	13.86%	8.0	SBUX	-0.48%	1.0

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

Period examined: All model dates from 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AVGO	53.08%	37.0	AMD	105.38%	29.0
126	CSTM	38.28%	49.0	ELAN	139.92%	7.0
126	ORCL	53.43%	30.0	ON	11.37%	80.0
126	NVDA	41.42%	38.0	AAP	23.31%	22.0
126	VST	47.16%	33.0	SLV	49.73%	8.0
126	GOOGL	64.74%	18.0	INTC	28.06%	13.0
126	ELAN	63.46%	15.0	NVS	16.4%	16.0
126	FSUGY	46.65%	19.0	UNH	14.01%	15.0
126	MU	74.07%	11.0	TSLA	43.76%	4.0
126	PHM	25.2%	32.0	CVS	25.63%	4.0
126	AMAT	19.41%	34.0	KALU	45.53%	2.0
126	CCL	23.23%	26.0	NEM	80.02%	1.0
126	THC	24.22%	22.0	CNC	14.6%	5.0
126	VFC	35.48%	15.0	BHC	36.07%	2.0
126	TEVA	78.42%	6.0	BA	6.9%	9.0
126	GBTC	23.75%	19.0	AMZN	14.22%	4.0
126	CDNS	17.47%	20.0	AMAT	52.22%	1.0
126	QQQ	14.65%	15.0	CDNS	42.76%	1.0
126	BBY	9.01%	23.0	GSK	15.3%	2.0
126	AA	49.4%	4.0	VCSH	1.32%	23.0
126	GS	31.45%	4.0	IRM	29.68%	1.0
126	PWR	61.96%	2.0	AAPL	16.11%	1.0
126	GLD	26.81%	4.0	BXP	1.22%	13.0
126	CYH	3.57%	30.0	WDC	15.79%	1.0
126	NFLX	21.44%	4.0	TLT	2.65%	2.0
126	WYNN	27.9%	3.0	EXPE	1.49%	3.0
126	AMD	41.46%	2.0	BALL	2.34%	1.0
126	HLT	10.65%	7.0	BMY	0.8%	1.0
126	TFC	20.82%	3.0	BIIB	0.11%	1.0
126	META	7.53%	8.0	T	-1.4%	1.0

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

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

Period examined: All model dates from 2025-11-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	WDC	1.0%	47.0	JAZZ	1.68%	10.0
1	EXPE	0.45%	51.0	AMD	0.82%	12.0
1	TEVA	6.46%	3.0	NVS	0.39%	23.0
1	CSTM	0.78%	22.0	CNC	0.46%	15.0
1	TRGP	0.59%	25.0	CMG	0.53%	10.0
1	MU	1.11%	13.0	GWW	0.4%	10.0
1	GOOGL	0.63%	21.0	QCOM	2.56%	1.0
1	SLV	0.42%	26.0	CVS	2.33%	1.0
1	VFC	10.8%	1.0	NWL	2.17%	1.0
1	AMAT	0.39%	26.0	CLF	2.0%	1.0
1	GT	0.24%	41.0	SNY	0.39%	5.0
1	PHM	0.22%	41.0	ON	0.9%	2.0
1	ON	2.57%	3.0	IEP	1.66%	1.0
1	CCL	0.29%	21.0	CDNS	0.21%	7.0
1	ELAN	0.31%	19.0	HD	1.25%	1.0
1	CZR	0.75%	7.0	T	0.73%	1.0
1	UAA	4.98%	1.0	CPRT	-0.0%	5.0
1	B	1.63%	3.0	PEP	-0.14%	5.0
1	VNO	0.41%	11.0	TDG	-0.26%	4.0
1	PWR	2.05%	2.0	FRA	-1.24%	1.0
1	ACGL	0.15%	23.0	LUMN	-1.4%	1.0
1	CYH	0.21%	16.0	KHC	-1.47%	1.0
1	TFC	0.35%	9.0	BXP	-0.53%	3.0
1	KEY	3.12%	1.0	FIS	-0.2%	9.0
1	IEP	2.3%	1.0	AMGN	-0.38%	5.0
1	MS	0.08%	23.0	CHTR	-0.82%	3.0
1	NEM	0.08%	22.0	NVDA	-0.84%	3.0
1	AZO	1.63%	1.0	ZTS	-0.4%	7.0
1	MNST	1.37%	1.0	CMCSA	-0.36%	8.0
1	GS	0.03%	37.0	BA	-0.92%	6.0

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 2025-11-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	8.83%	47.0	JAZZ	12.39%	10.0
10	SLV	16.01%	22.0	NVS	2.72%	23.0
10	GT	5.21%	36.0	CNC	4.46%	14.0
10	CSTM	10.73%	17.0	CMG	5.39%	10.0
10	GOOGL	6.6%	18.0	AMD	4.35%	11.0
10	NEM	5.3%	18.0	GWW	3.86%	10.0
10	MU	7.29%	13.0	CDNS	6.48%	5.0
10	GS	3.11%	30.0	AMGN	5.83%	5.0
10	CCL	5.23%	14.0	CMCSA	3.14%	7.0
10	AMAT	2.63%	26.0	UNH	1.01%	20.0
10	TRGP	2.86%	22.0	TDG	3.67%	4.0
10	EXPE	1.33%	44.0	CLF	11.93%	1.0
10	PHM	1.68%	34.0	IEP	8.41%	1.0
10	MS	3.19%	16.0	CPRT	1.97%	3.0
10	FSUGY	6.33%	7.0	ON	2.75%	2.0
10	ELAN	3.14%	14.0	NWL	5.06%	1.0
10	TEVA	13.53%	3.0	NVDA	1.31%	3.0
10	INTC	9.85%	4.0	CVS	3.84%	1.0
10	TFC	4.02%	9.0	QCOM	3.18%	1.0
10	ON	11.29%	3.0	T	2.89%	1.0
10	NWL	10.91%	3.0	CHTR	1.02%	1.0
10	VFC	30.21%	1.0	SNY	-0.47%	5.0
10	ACGL	1.18%	23.0	ADBE	-0.44%	9.0
10	CZR	6.19%	4.0	KHC	-4.08%	1.0
10	AVGO	4.72%	5.0	HD	-5.37%	1.0
10	PWR	8.77%	2.0	ZTS	-1.69%	5.0
10	B	5.92%	2.0	BXP	-2.99%	3.0
10	KEY	11.46%	1.0	BA	-1.73%	6.0
10	HCA	1.57%	5.0	PEP	-3.23%	4.0
10	AZO	6.89%	1.0	FIS	-3.36%	9.0

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

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

Period examined: All model dates from 2025-11-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	WDC	20.23%	39.0	NVS	6.4%	23.0
21	SLV	35.64%	18.0	AMD	17.75%	8.0
21	AMAT	13.07%	26.0	CMG	12.16%	10.0
21	GT	10.36%	29.0	CNC	8.32%	14.0
21	MU	23.83%	12.0	GWW	8.94%	10.0
21	GS	10.05%	25.0	JAZZ	9.59%	9.0
21	NEM	13.45%	14.0	UNH	3.62%	19.0
21	EXPE	5.66%	33.0	BA	8.03%	6.0
21	CSTM	19.23%	8.0	CMCSA	6.13%	5.0
21	MS	8.71%	15.0	AMGN	5.3%	5.0
21	GOOGL	8.81%	12.0	ON	12.67%	2.0
21	PHM	3.3%	28.0	CLF	25.14%	1.0
21	ELAN	10.15%	9.0	TDG	6.15%	4.0
21	CCL	9.03%	10.0	CDNS	2.64%	5.0
21	TEVA	30.06%	3.0	ADBE	1.39%	9.0
21	TRGP	5.27%	14.0	IEP	9.66%	1.0
21	TFC	7.88%	9.0	CVS	7.23%	1.0
21	FSUGY	7.48%	7.0	T	2.93%	1.0
21	ON	15.49%	3.0	QCOM	1.34%	1.0
21	INTC	10.93%	4.0	NVDA	0.1%	3.0
21	NWL	12.05%	3.0	PEP	-0.8%	4.0
21	CZR	8.0%	4.0	ZTS	-1.91%	2.0
21	AVGO	5.98%	5.0	HD	-5.4%	1.0
21	VFC	27.48%	1.0	KHC	-7.3%	1.0
21	JPM	0.79%	30.0	BXP	-3.79%	3.0
21	KEY	22.74%	1.0	SNY	-2.39%	5.0
21	ACGL	0.99%	23.0	CHTR	-12.22%	1.0
21	AA	16.48%	1.0	FIS	-3.26%	6.0
21	PWR	11.89%	1.0	PRGO	-3.95%	7.0
21	KALU	9.78%	1.0	MSTR	-20.11%	8.0

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 2026-01-02 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	WDC	3.88%	7.0	JAZZ	5.16%	1.0
1	CSTM	0.92%	13.0	NWL	2.17%	1.0
1	CYH	2.69%	4.0	AMD	0.52%	4.0
1	TRGP	0.58%	10.0	CNC	0.89%	1.0
1	UAA	4.98%	1.0	CPRT	-0.0%	5.0
1	B	1.63%	3.0	PEP	-0.19%	1.0
1	GOOGL	0.61%	8.0	ADBE	-0.39%	2.0
1	PWR	2.39%	1.0	FRA	-1.24%	1.0
1	LEN	0.73%	3.0	LUMN	-1.4%	1.0
1	NWL	1.67%	1.0	CDNS	-0.85%	2.0
1	AZO	1.63%	1.0	CHTR	-0.92%	2.0
1	MNST	1.37%	1.0	FIS	-0.92%	3.0
1	ELAN	0.07%	9.0	ZTS	-0.63%	5.0
1	OXY	0.15%	2.0	MSTR	-0.25%	14.0
1	CZR	0.08%	3.0	CMCSA	-1.61%	3.0
1	HLT	-0.07%	2.0	PRGO	-0.67%	11.0
1	SPY	-0.04%	5.0	UNH	-5.21%	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 2026-01-02 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	23.53%	7.0	AMD	10.3%	3.0
10	SLV	21.4%	4.0	CPRT	1.97%	3.0
10	CSTM	10.21%	8.0	NWL	5.06%	1.0
10	TRGP	8.0%	7.0	JAZZ	1.83%	1.0
10	NEM	10.35%	4.0	CMCSA	-1.04%	2.0
10	GT	2.8%	6.0	ZTS	-3.02%	3.0
10	GOOGL	2.49%	5.0	UNH	-12.74%	1.0
10	B	5.92%	2.0	PRGO	-4.48%	5.0
10	PWR	11.41%	1.0	FIS	-11.91%	3.0
10	AZO	6.89%	1.0	MSTR	-7.86%	5.0

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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	ON	1.74%	40.0	AMC	20.98%	1.0
1	GME	1.0%	32.0	THC	11.0%	1.0
1	CZR	0.45%	71.0	META	0.48%	23.0
1	X	0.61%	51.0	TSLA	0.2%	53.0
1	FSUGY	0.23%	92.0	LUMN	3.41%	3.0
1	EXPE	0.68%	29.0	AAP	4.92%	2.0
1	WDC	0.66%	29.0	NWL	0.62%	14.0
1	AMC	1.34%	13.0	AMD	2.79%	3.0
1	AA	1.04%	14.0	VNO	1.01%	7.0
1	VNO	0.57%	25.0	CNC	0.26%	27.0
1	GS	0.33%	43.0	BHP	1.72%	4.0
1	VST	0.47%	28.0	VFC	0.31%	20.0
1	ELAN	0.8%	15.0	CLF	2.08%	2.0
1	CCL	0.48%	24.0	ON	0.16%	26.0
1	PWR	0.24%	47.0	KALU	2.03%	2.0
1	BBY	0.28%	30.0	SBUX	0.43%	9.0
1	PHM	0.19%	40.0	ELAN	1.06%	3.0
1	USB	1.46%	5.0	SNY	0.78%	3.0
1	AVGO	0.41%	17.0	TLT	0.54%	4.0
1	KEY	1.69%	4.0	PCG	0.71%	3.0
1	SLV	5.81%	1.0	GILD	2.12%	1.0
1	AAP	0.26%	20.0	NVS	0.25%	8.0
1	MOS	0.16%	30.0	VICI	0.49%	4.0
1	ETRN	0.68%	7.0	CMCSA	0.59%	3.0
1	GOOGL	0.12%	35.0	EXPE	0.49%	3.0
1	DHI	0.68%	5.0	GE	1.34%	1.0
1	MSFT	0.32%	9.0	BXP	1.24%	1.0
1	CMG	0.61%	4.0	INTC	0.27%	4.0
1	CDNS	2.15%	1.0	BA	0.19%	5.0
1	MS	0.06%	30.0	SLV	0.78%	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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	1.41%	255.0	CHTR	6.14%	15.0
10	TEVA	8.66%	39.0	NFLX	1.05%	86.0
10	X	6.71%	46.0	ON	3.15%	26.0
10	GBTC	10.78%	28.0	MSTR	2.27%	31.0
10	WDC	9.45%	29.0	INTC	16.93%	4.0
10	ON	5.99%	40.0	NWL	4.82%	14.0
10	ELAN	11.25%	14.0	AMZN	15.38%	4.0
10	VST	5.66%	26.0	LUMN	15.49%	3.0
10	AVGO	8.6%	17.0	UNH	1.32%	35.0
10	ORCL	5.97%	23.0	ELAN	14.1%	3.0
10	CZR	1.9%	70.0	TSLA	0.63%	53.0
10	GME	4.01%	32.0	CNC	0.97%	26.0
10	CCL	6.11%	18.0	AMD	8.12%	3.0
10	PWR	2.05%	47.0	VICI	6.02%	4.0
10	GS	2.11%	40.0	AMC	22.69%	1.0
10	AMD	1.32%	64.0	SBUX	2.47%	9.0
10	AAP	3.17%	20.0	NVS	2.51%	8.0
10	ETRN	8.54%	7.0	CMCSA	5.98%	3.0
10	MSFT	5.36%	9.0	KALU	7.98%	2.0
10	MS	1.77%	26.0	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	LLY	8.0%	4.0	BALL	4.41%	2.0
10	MOS	0.87%	30.0	CMG	8.46%	1.0
10	TRGP	2.78%	7.0	THC	6.82%	1.0
10	SLV	19.05%	1.0	CLF	2.73%	2.0
10	WYNN	3.72%	5.0	OXY	5.26%	1.0
10	ACGL	5.77%	3.0	INTU	1.67%	3.0
10	BHC	0.86%	20.0	BXP	4.44%	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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	4.64%	255.0	ON	11.14%	26.0
21	TEVA	19.15%	39.0	NFLX	3.11%	86.0
21	X	17.4%	39.0	MSTR	8.95%	26.0
21	GBTC	19.11%	28.0	TSLA	4.24%	53.0
21	WDC	21.95%	24.0	ELAN	55.86%	3.0
21	VST	12.45%	26.0	CHTR	9.27%	15.0
21	GME	8.28%	32.0	SBUX	12.71%	9.0
21	ON	6.18%	40.0	NWL	7.73%	14.0
21	ELAN	16.7%	13.0	CNC	3.68%	26.0
21	GS	4.9%	38.0	LUMN	30.52%	3.0
21	PWR	3.69%	47.0	AMD	24.66%	3.0
21	AAP	8.45%	20.0	UNH	1.67%	35.0
21	AVGO	9.59%	17.0	NVS	5.85%	8.0
21	AMC	12.45%	13.0	AMC	45.41%	1.0
21	CZR	2.12%	70.0	VICI	10.96%	4.0
21	ORCL	6.28%	23.0	CMCSA	10.2%	3.0
21	CCL	7.82%	17.0	INTC	6.62%	4.0
21	MS	4.83%	26.0	INTU	7.84%	3.0
21	LVS	20.38%	6.0	THC	21.18%	1.0
21	PHM	3.16%	36.0	TLT	4.24%	4.0
21	VNO	3.88%	25.0	CMG	12.96%	1.0
21	ETRN	13.17%	7.0	ADBE	2.81%	4.0
21	BHC	3.85%	20.0	T	0.5%	21.0
21	DHI	12.82%	5.0	GILD	6.64%	1.0
21	QCOM	1.93%	30.0	AMZN	1.56%	4.0
21	LLY	13.78%	4.0	SLV	6.2%	1.0
21	MSFT	4.88%	9.0	PCG	1.8%	3.0
21	SLV	36.38%	1.0	GE	5.02%	1.0
21	QQQ	0.59%	61.0	HON	4.09%	1.0
21	VFC	11.8%	3.0	BIIB	0.1%	32.0

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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	13.55%	255.0	NFLX	11.99%	86.0
63	TEVA	46.93%	37.0	TSLA	16.67%	53.0
63	GBTC	33.46%	28.0	ON	13.82%	26.0
63	VNO	35.47%	25.0	CNC	21.89%	16.0
63	VST	36.81%	22.0	LUMN	100.22%	3.0
63	ON	16.25%	40.0	ELAN	77.84%	3.0
63	QQQ	9.26%	61.0	SBUX	23.92%	9.0
63	AAP	22.94%	20.0	UNH	4.05%	30.0
63	GS	16.12%	25.0	AMZN	27.43%	4.0
63	LVS	54.84%	6.0	VNO	15.58%	7.0
63	AMD	3.96%	64.0	MSTR	4.36%	25.0
63	MS	11.47%	22.0	AMD	52.07%	2.0
63	CSTM	13.06%	17.0	T	3.74%	21.0
63	X	11.09%	20.0	CHTR	3.14%	15.0
63	PWR	4.4%	47.0	INTU	13.41%	3.0
63	GOOGL	5.65%	34.0	INTC	9.5%	4.0
63	PHM	7.42%	24.0	TLT	9.17%	4.0
63	AVGO	9.24%	17.0	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	ORCL	3.99%	23.0	PCG	6.57%	3.0
63	MSFT	9.54%	9.0	NVS	6.82%	2.0
63	LLY	20.93%	4.0	AAP	5.92%	2.0
63	FSUGY	0.73%	92.0	BXP	11.22%	1.0
63	AZO	9.09%	7.0	GSK	8.44%	1.0
63	FCX	19.97%	3.0	ISRG	6.51%	1.0
63	CSCO	7.12%	8.0	AMC	3.69%	1.0
63	DHI	10.83%	5.0	GE	1.67%	1.0
63	CMG	13.45%	4.0	GILD	0.72%	1.0
63	ACGL	17.54%	3.0	OXY	0.32%	1.0

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

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	29.64%	255.0	NFLX	34.21%	86.0
126	GBTC	57.64%	28.0	TSLA	26.15%	53.0
126	VST	60.59%	21.0	MSTR	23.65%	25.0
126	AMD	20.32%	62.0	ELAN	144.91%	3.0
126	VNO	46.47%	24.0	VNO	56.34%	7.0
126	QQQ	17.91%	61.0	ON	12.76%	26.0
126	ON	23.95%	40.0	T	15.23%	21.0
126	AMAT	10.6%	88.0	AMD	122.93%	2.0
126	PWR	15.13%	47.0	SBUX	23.68%	9.0
126	CSTM	35.99%	17.0	UNH	10.25%	8.0
126	LVS	69.03%	6.0	INTC	20.15%	4.0
126	PHM	16.91%	24.0	SLV	59.34%	1.0
126	TEVA	41.1%	9.0	INTU	18.57%	3.0
126	FSUGY	3.42%	89.0	CHTR	3.27%	15.0
126	ETRN	41.54%	7.0	CNC	38.32%	1.0
126	ORCL	17.01%	16.0	NVS	15.03%	2.0
126	THC	7.85%	32.0	BA	8.51%	3.0
126	MS	13.18%	19.0	EXPE	7.82%	3.0
126	AVGO	15.04%	14.0	ISRG	18.5%	1.0
126	LUMN	36.73%	5.0	META	0.74%	23.0
126	X	8.55%	19.0	TLT	3.74%	4.0
126	DHI	31.96%	5.0	GSK	13.85%	1.0
126	CCL	8.64%	17.0	GILD	12.13%	1.0
126	CMG	35.29%	4.0	VICI	3.01%	4.0
126	MSFT	14.44%	9.0	PCG	2.41%	3.0
126	COST	16.26%	6.0	GE	5.07%	1.0
126	AZO	12.32%	7.0	BXP	2.15%	1.0
126	LLY	21.48%	4.0	OXY	-1.41%	1.0
126	FCX	24.73%	3.0	BALL	-2.54%	2.0
126	MU	7.84%	9.0	NAVI	-9.51%	1.0

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

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	129.97%	242.0	NFLX	76.13%	86.0
252	GBTC	296.21%	19.0	MSTR	104.31%	25.0
252	AMAT	35.31%	68.0	TSLA	48.15%	53.0
252	PWR	47.01%	47.0	META	53.64%	23.0
252	AMD	34.59%	61.0	T	37.11%	21.0
252	QQQ	29.81%	59.0	FIS	8.32%	38.0
252	VNO	72.05%	24.0	JAZZ	23.63%	10.0
252	VST	106.97%	15.0	VNO	32.94%	7.0
252	ON	39.01%	40.0	INTU	59.73%	3.0
252	GOOGL	36.31%	33.0	SBUX	19.54%	9.0
252	PHM	44.13%	23.0	INTC	72.02%	2.0
252	THC	29.93%	32.0	CHTR	8.47%	15.0
252	ORCL	49.8%	14.0	PCG	37.26%	3.0
252	MU	83.26%	8.0	GE	74.42%	1.0
252	AVGO	61.61%	10.0	ISRG	37.07%	1.0
252	FSUGY	6.88%	78.0	BMY	6.8%	5.0
252	MSFT	49.72%	9.0	GILD	33.36%	1.0
252	X	23.54%	18.0	AMZN	7.78%	4.0
252	CSTM	122.43%	3.0	EXPE	8.26%	3.0
252	DHI	59.96%	5.0	GSK	6.91%	1.0
252	COST	45.53%	6.0	VICI	1.52%	4.0
252	MS	11.47%	19.0	OXY	5.96%	1.0
252	QCOM	7.12%	30.0	TLT	0.13%	4.0
252	LVS	29.61%	6.0	UNH	-6.64%	1.0
252	INTC	17.57%	10.0	NAVI	-10.93%	1.0
252	CMG	38.22%	4.0	BALL	-20.58%	1.0
252	AA	11.15%	12.0	THC	-23.72%	1.0
252	AZO	14.98%	7.0	SNY	-10.66%	3.0
252	KEY	34.53%	3.0	BHP	-8.88%	4.0
252	LEN	16.86%	6.0	KALU	-21.69%	2.0

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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	BBY	2.73%	9.0	LUMN	3.41%	3.0
1	WDC	0.76%	28.0	AAP	4.92%	2.0
1	EXPE	0.68%	29.0	AMD	2.79%	3.0
1	X	0.6%	31.0	CNC	0.26%	27.0
1	FSUGY	1.27%	14.0	CLF	2.08%	2.0
1	GS	0.33%	43.0	ON	0.16%	26.0
1	CCL	1.04%	13.0	MSTR	0.29%	13.0
1	AMAT	0.53%	22.0	ELAN	1.06%	3.0
1	NVDA	0.69%	13.0	NVS	0.25%	8.0
1	AVGO	1.04%	7.0	CMCSA	0.59%	3.0
1	SLV	5.81%	1.0	BXP	1.24%	1.0
1	CZR	1.35%	4.0	BA	0.19%	5.0
1	GBTC	0.59%	9.0	SLV	0.78%	1.0
1	GT	0.16%	26.0	HON	-0.78%	1.0
1	KEY	3.12%	1.0	CPRT	-0.8%	1.0
1	CSTM	0.17%	17.0	FIS	-0.9%	1.0
1	VFC	1.16%	2.0	BALL	-1.54%	1.0
1	CDNS	2.15%	1.0	ADBE	-0.76%	4.0
1	LEN	2.0%	1.0	CMG	-3.29%	1.0
1	TRGP	0.24%	8.0	UNH	-0.13%	34.0
1	JPM	0.17%	11.0	NWL	-2.09%	3.0
1	ELAN	0.55%	2.0	JAZZ	-0.58%	11.0
1	BHC	-0.27%	1.0	INTC	-4.06%	2.0
1	GOOGL	-0.14%	2.0	PRGO	-1.65%	5.0

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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	9.59%	28.0	ON	3.15%	26.0
10	TEVA	6.17%	31.0	LUMN	15.49%	3.0
10	X	5.8%	26.0	UNH	1.24%	34.0
10	ORCL	14.44%	9.0	ELAN	14.1%	3.0
10	CCL	14.17%	7.0	INTC	20.57%	2.0
10	GS	2.11%	40.0	CNC	0.97%	26.0
10	GBTC	8.14%	9.0	AMD	8.12%	3.0
10	FSUGY	4.76%	14.0	NVS	2.51%	8.0
10	AVGO	9.41%	7.0	CMCSA	5.98%	3.0
10	GT	2.65%	24.0	AAP	4.93%	2.0
10	VST	4.98%	11.0	SLV	8.91%	1.0
10	NVDA	3.74%	13.0	CMG	8.46%	1.0
10	NWL	13.35%	3.0	BALL	8.23%	1.0
10	MS	4.48%	7.0	CLF	2.73%	2.0
10	BBY	3.07%	9.0	BXP	4.44%	1.0
10	TRGP	2.78%	7.0	HON	1.24%	1.0
10	SLV	19.05%	1.0	ADBE	-2.47%	4.0
10	AMC	3.15%	6.0	JAZZ	-0.92%	11.0
10	AMD	7.92%	2.0	FIS	-11.58%	1.0
10	CDNS	14.02%	1.0	NWL	-4.28%	3.0
10	CZR	4.54%	3.0	BA	-3.37%	5.0
10	KEY	11.46%	1.0	PRGO	-26.47%	2.0
10	VFC	5.48%	2.0	MSTR	-8.91%	6.0

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

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

Period examined: All model dates from 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	WDC	23.16%	23.0	ON	11.14%	26.0
21	TEVA	14.91%	31.0	ELAN	55.86%	3.0
21	X	10.32%	19.0	CNC	3.68%	26.0
21	GS	4.9%	38.0	LUMN	30.52%	3.0
21	FSUGY	13.01%	14.0	AMD	24.66%	3.0
21	GBTC	17.96%	9.0	UNH	1.78%	34.0
21	ORCL	16.13%	9.0	NVS	5.85%	8.0
21	NVDA	10.74%	13.0	CMCSA	10.2%	3.0
21	CCL	20.0%	6.0	CMG	12.96%	1.0
21	GT	4.93%	22.0	BALL	11.68%	1.0
21	VST	9.24%	11.0	ADBE	2.81%	4.0
21	AVGO	12.99%	7.0	INTC	3.43%	2.0
21	BBY	9.23%	7.0	SLV	6.2%	1.0
21	MS	6.97%	7.0	HON	4.09%	1.0
21	VFC	21.08%	2.0	BXP	2.72%	1.0
21	SLV	36.38%	1.0	BA	-0.03%	5.0
21	PHM	2.71%	13.0	CLF	-1.14%	2.0
21	MU	15.7%	2.0	AAP	-1.38%	2.0
21	KEY	22.74%	1.0	MSTR	-16.15%	1.0
21	CDNS	22.73%	1.0	NWL	-8.99%	3.0
21	CZR	7.34%	3.0	PRGO	-26.75%	2.0
21	NWL	7.08%	3.0	JAZZ	-12.96%	11.0

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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	TEVA	55.96%	29.0	ON	13.82%	26.0
63	GS	16.12%	25.0	CNC	21.89%	16.0
63	FSUGY	22.64%	14.0	LUMN	100.22%	3.0
63	NVDA	24.07%	13.0	ELAN	77.84%	3.0
63	GBTC	31.46%	9.0	UNH	4.4%	29.0
63	CCL	39.77%	6.0	AMD	52.07%	2.0
63	CSTM	18.31%	13.0	BALL	24.91%	1.0
63	VST	33.85%	7.0	SLV	24.84%	1.0
63	AVGO	28.82%	7.0	NVS	6.82%	2.0
63	BBY	24.0%	5.0	INTC	6.71%	2.0
63	GT	4.75%	13.0	AAP	5.92%	2.0
63	MS	16.9%	3.0	BXP	11.22%	1.0
63	VFC	19.03%	2.0	HON	-6.45%	1.0
63	TRGP	6.88%	5.0	CLF	-11.8%	1.0
63	CZR	16.32%	2.0	ADBE	-14.52%	1.0
63	CYH	4.57%	7.0	BA	-7.84%	4.0
63	CDNS	24.99%	1.0	PRGO	-36.42%	1.0
63	AMAT	1.01%	19.0	NWL	-18.21%	3.0
63	GOOGL	13.73%	1.0	JAZZ	-19.55%	10.0

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

Period examined: All model dates from 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	FSUGY	46.02%	11.0	ELAN	144.91%	3.0
126	CSTM	35.84%	13.0	ON	12.76%	26.0
126	NVDA	31.99%	13.0	AMD	122.93%	2.0
126	GBTC	30.5%	9.0	UNH	12.84%	7.0
126	VST	44.27%	6.0	INTC	39.87%	2.0
126	CCL	26.61%	6.0	SLV	59.34%	1.0
126	AVGO	34.26%	4.0	CNC	38.32%	1.0
126	AMAT	5.91%	18.0	NVS	15.03%	2.0
126	VFC	42.47%	2.0	BA	8.51%	3.0
126	ORCL	30.25%	2.0	BALL	2.34%	1.0
126	GOOGL	55.92%	1.0	BXP	2.15%	1.0
126	TEVA	35.08%	1.0	HON	-14.24%	1.0
126	BBY	11.37%	3.0	ADBE	-16.94%	1.0
126	MU	33.17%	1.0	NWL	-14.93%	3.0
126	CDNS	28.73%	1.0	AAP	-27.02%	2.0
126	PHM	27.74%	1.0	JAZZ	-7.84%	10.0

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 2025-11-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	WDC	0.76%	28.0	CNC	0.57%	9.0
1	EXPE	0.68%	29.0	MSTR	0.29%	13.0
1	VST	1.85%	6.0	CLF	2.0%	1.0
1	GT	0.86%	11.0	CMCSA	0.59%	3.0
1	CSTM	1.68%	4.0	AMD	0.71%	1.0
1	SLV	5.81%	1.0	JAZZ	0.6%	1.0
1	AMAT	1.26%	3.0	NVS	0.05%	6.0
1	KEY	3.12%	1.0	CPRT	-0.8%	1.0
1	CYH	2.91%	1.0	FIS	-0.9%	1.0
1	BBY	0.62%	4.0	BA	-0.96%	1.0
1	LEN	2.0%	1.0	UNH	-0.99%	3.0
1	MS	0.17%	8.0	CMG	-3.29%	1.0
1	ELAN	0.55%	2.0	ADBE	-1.14%	3.0
1	JPM	0.1%	9.0	PRGO	-1.68%	4.0

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 2025-11-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	9.59%	28.0	CNC	5.16%	8.0
10	CSTM	15.6%	4.0	NVS	3.14%	6.0
10	GT	5.65%	9.0	CMCSA	5.98%	3.0
10	GS	2.18%	15.0	CLF	11.93%	1.0
10	MS	6.05%	4.0	CMG	8.46%	1.0
10	TEVA	19.83%	1.0	JAZZ	5.05%	1.0
10	SLV	19.05%	1.0	AMD	0.43%	1.0
10	NWL	11.64%	1.0	UNH	-0.57%	3.0
10	KEY	11.46%	1.0	BA	-8.71%	1.0
10	GOOGL	10.8%	1.0	FIS	-11.58%	1.0
10	TRGP	4.03%	2.0	ADBE	-4.74%	3.0
10	CCL	1.97%	1.0	PRGO	-17.88%	1.0
10	CZR	0.78%	1.0	MSTR	-8.91%	6.0

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 2025-11-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	WDC	23.16%	23.0	CNC	8.53%	8.0
21	GS	10.42%	13.0	NVS	7.33%	6.0
21	GT	9.98%	7.0	CMCSA	10.2%	3.0
21	AMAT	14.81%	3.0	CLF	25.14%	1.0
21	MS	10.67%	4.0	AMD	18.88%	1.0
21	CSTM	21.29%	2.0	CMG	12.96%	1.0
21	SLV	36.38%	1.0	ADBE	2.32%	3.0
21	TEVA	35.62%	1.0	BA	4.97%	1.0
21	MU	31.7%	1.0	UNH	1.12%	3.0
21	PHM	2.39%	10.0	JAZZ	1.9%	1.0
21	KEY	22.74%	1.0	PRGO	-12.39%	1.0
21	EXPE	1.2%	17.0	MSTR	-16.15%	1.0

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

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

Period examined: All model dates from 2026-01-02 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	WDC	1.75%	4.0	MSTR	0.5%	12.0
1	VST	1.44%	2.0	CNC	0.89%	1.0
1	LEN	2.0%	1.0	CPRT	-0.8%	1.0
1	CSTM	1.25%	1.0	FIS	-0.9%	1.0
1	ELAN	0.55%	2.0	PRGO	-1.14%	3.0

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 2026-01-02 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	24.63%	4.0	FIS	-11.58%	1.0
10	CSTM	14.35%	1.0	MSTR	-7.86%	5.0

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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	-0.32%	435.0	AAP	-0.4%	207.0
1	CLF	-0.22%	309.0	NWL	-0.58%	114.0
1	GT	-0.19%	331.0	PRGO	-0.23%	281.0
1	USB	-0.32%	193.0	OXY	-0.32%	203.0
1	UNH	-0.41%	138.0	CHTR	-0.25%	233.0
1	LUMN	-0.49%	104.0	INTC	-0.51%	106.0
1	NWL	-0.19%	217.0	BA	-0.18%	246.0
1	CMG	-0.1%	353.0	AMC	-0.55%	73.0
1	LEN	-0.09%	312.0	BALL	-0.12%	291.0
1	QCOM	-0.07%	419.0	TMUS	-0.09%	366.0
1	KEY	-0.15%	176.0	IEP	-0.23%	148.0
1	T	-1.57%	16.0	MNST	-0.16%	200.0
1	FSUGY	-0.04%	556.0	CPRT	-0.43%	71.0
1	CVS	-0.63%	36.0	FRCB	-0.75%	41.0
1	CNC	-0.1%	206.0	CTLT	-0.29%	101.0
1	CSCO	-0.09%	215.0	VICI	-0.09%	330.0

1	IEP	-0.23%	85.0	MSFT	-0.18%	163.0
1	FIS	-0.27%	72.0	AA	-0.23%	122.0
1	BALL	-0.46%	40.0	MU	-0.55%	51.0
1	LNC	-0.39%	46.0	KHC	-0.08%	333.0
1	SBUX	-0.21%	79.0	JAZZ	-0.13%	205.0
1	SBNY	-0.59%	25.0	GSK	-0.07%	367.0
1	CPRT	-0.07%	195.0	SIVBQ	-0.29%	91.0
1	IRM	-0.17%	77.0	MOS	-0.67%	37.0
1	HSBC	-0.58%	19.0	CNC	-0.18%	134.0
1	ISRG	-0.22%	44.0	AMZN	-0.09%	245.0
1	TLT	-0.61%	15.0	CMA	-0.08%	288.0
1	AZN	-0.15%	60.0	BHC	-0.21%	104.0
1	MNST	-0.11%	73.0	WRK	-0.17%	126.0
1	CMA	-0.15%	49.0	MSI	-0.08%	258.0

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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-2.56%	412.0	SIVBQ	-9.75%	89.0
10	LUMN	-6.22%	77.0	SBNY	-9.24%	75.0
10	CLF	-1.35%	311.0	AMC	-8.46%	73.0
10	QCOM	-0.81%	414.0	CHTR	-1.69%	234.0
10	GT	-1.0%	313.0	CNC	-2.48%	137.0
10	UNH	-2.31%	129.0	IEP	-2.34%	144.0
10	NWL	-1.24%	215.0	BXP	-1.12%	285.0
10	BHC	-0.92%	260.0	PRGO	-1.01%	288.0
10	SBNY	-7.72%	27.0	OXY	-1.24%	203.0
10	CNC	-0.97%	206.0	INTU	-1.34%	183.0
10	IRM	-1.76%	88.0	NWL	-2.2%	108.0
10	BBY	-0.43%	357.0	AAP	-1.04%	210.0
10	CTLT	-0.68%	220.0	TLT	-0.57%	305.0
10	FIS	-2.23%	58.0	KHC	-0.51%	336.0
10	CPRT	-0.75%	171.0	VICI	-0.5%	328.0
10	FSUGY	-0.23%	535.0	CMCSA	-0.5%	316.0
10	BALL	-2.91%	38.0	INTC	-1.44%	104.0
10	GNRC	-1.35%	77.0	BMY	-0.41%	349.0
10	ADBE	-6.14%	13.0	MU	-2.52%	50.0
10	SBUX	-0.97%	75.0	GME	-0.71%	173.0
10	VNO	-0.28%	256.0	FRCB	-2.68%	44.0
10	CVS	-1.51%	41.0	BALL	-0.37%	286.0
10	CMA	-0.98%	61.0	CITI	-0.65%	158.0
10	TLT	-1.9%	31.0	LQD	-0.32%	302.0
10	FITB	-0.66%	79.0	FCX	-0.64%	140.0
10	LEN	-0.18%	283.0	CPRT	-1.32%	68.0
10	PCG	-0.42%	107.0	ZTS	-0.25%	338.0
10	CHTR	-3.27%	13.0	X	-1.68%	49.0
10	LNC	-1.08%	36.0	TFC	-0.38%	212.0
10	ZTS	-0.39%	85.0	GT	-1.15%	64.0

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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-4.38%	411.0	SIVBQ	-15.92%	89.0
21	LUMN	-12.09%	82.0	SBNY	-16.55%	76.0
21	CLF	-2.96%	312.0	AMC	-13.72%	74.0
21	QCOM	-1.39%	408.0	BXP	-2.71%	278.0
21	NWL	-2.21%	212.0	AAP	-3.09%	207.0
21	UNH	-4.05%	106.0	IEP	-4.16%	142.0
21	SBNY	-16.18%	26.0	CHTR	-2.52%	232.0
21	CTLT	-1.87%	221.0	NWL	-5.25%	108.0
21	FSUGY	-0.71%	535.0	PRGO	-1.82%	287.0
21	AMC	-1.3%	285.0	CNC	-3.72%	135.0
21	VNO	-1.29%	258.0	OXY	-1.97%	201.0
21	IRM	-3.4%	95.0	CMCSA	-1.24%	316.0
21	GNRC	-4.06%	76.0	FRCB	-8.66%	45.0
21	GT	-0.95%	299.0	KHC	-1.09%	328.0
21	CNC	-1.32%	211.0	CVS	-0.98%	290.0
21	VFC	-1.41%	169.0	VICI	-0.85%	323.0
21	BHC	-0.93%	254.0	BHC	-2.71%	101.0
21	ZTS	-2.87%	79.0	X	-5.47%	48.0
21	CPRT	-1.11%	158.0	CZR	-2.07%	124.0
21	FIS	-2.98%	55.0	ELAN	-2.16%	118.0
21	PCG	-1.36%	110.0	BMY	-0.71%	340.0
21	GME	-0.58%	237.0	TLT	-0.73%	299.0
21	BBY	-0.38%	350.0	FCX	-1.5%	138.0
21	BAC	-3.0%	40.0	LNC	-1.12%	184.0
21	SBUX	-1.61%	72.0	TFC	-0.89%	211.0
21	ADBE	-8.57%	13.0	NAVI	-0.6%	299.0
21	USB	-0.61%	172.0	LQD	-0.43%	308.0
21	LNC	-2.39%	43.0	CYH	-2.62%	47.0
21	FITB	-1.16%	84.0	CITI	-0.79%	153.0
21	CHTR	-5.6%	17.0	GT	-1.74%	64.0

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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-10.13%	399.0	SIVBQ	-42.61%	87.0
63	AMC	-8.91%	311.0	SBNY	-40.76%	78.0
63	GME	-10.33%	232.0	AMC	-32.93%	72.0
63	BHC	-6.75%	276.0	AAP	-10.69%	206.0
63	NWL	-9.09%	197.0	FRCB	-47.46%	45.0
63	CLF	-5.42%	306.0	CHTR	-7.79%	227.0
63	MOS	-4.42%	370.0	NWL	-14.9%	111.0
63	CTLT	-6.83%	201.0	IEP	-11.65%	131.0
63	QCOM	-3.44%	379.0	BXP	-5.21%	265.0
63	SBNY	-35.34%	33.0	CMCSA	-4.47%	308.0
63	CNC	-4.33%	194.0	PRGO	-4.49%	279.0
63	LUMN	-8.94%	93.0	CVS	-4.27%	273.0
63	GT	-2.75%	259.0	CNC	-8.23%	135.0
63	UNH	-7.68%	73.0	ZTS	-3.16%	330.0
63	IEP	-8.2%	68.0	CZR	-8.05%	124.0
63	IRM	-5.4%	99.0	CYH	-15.85%	51.0
63	ZTS	-5.86%	82.0	X	-15.01%	49.0
63	CPRT	-2.48%	180.0	OXY	-3.51%	198.0
63	BAC	-9.67%	41.0	TLT	-2.25%	279.0
63	ZION	-2.05%	168.0	VFC	-6.7%	93.0
63	MSTR	-3.94%	87.0	VNO	-4.47%	132.0
63	BBY	-1.0%	337.0	BHP	-1.89%	310.0
63	BALL	-10.53%	31.0	CLF	-5.47%	104.0
63	TXN	-1.49%	205.0	PEP	-1.39%	382.0
63	AAPL	-1.45%	199.0	KHC	-1.72%	307.0
63	TLT	-9.29%	24.0	TFC	-2.43%	211.0
63	SBUX	-2.66%	81.0	BMY	-1.53%	331.0
63	TSLA	-11.63%	17.0	NAVI	-1.55%	292.0
63	VZ	-6.31%	30.0	LNC	-2.59%	174.0
63	TMUS	-2.83%	65.0	ON	-7.2%	60.0

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

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	UAA	-15.3%	379.0	SIVBQ	-68.22%	87.0
126	AMC	-20.06%	271.0	SBNY	-70.91%	78.0
126	GME	-23.81%	211.0	AMC	-52.85%	70.0
126	NWL	-24.56%	186.0	FRCB	-78.26%	45.0
126	CLF	-12.76%	302.0	AAP	-16.55%	187.0
126	CNC	-10.01%	188.0	IEP	-23.14%	127.0
126	MOS	-4.96%	352.0	CHTR	-12.2%	211.0
126	CTLT	-9.52%	172.0	BMY	-7.42%	296.0
126	BHC	-5.75%	263.0	PRGO	-7.65%	261.0
126	QCOM	-3.7%	392.0	CNC	-15.32%	129.0
126	IEP	-16.44%	77.0	CZR	-16.98%	113.0
126	ZION	-7.76%	162.0	OXY	-8.23%	192.0
126	SBNY	-47.88%	26.0	ZTS	-4.88%	306.0
126	AAP	-6.39%	185.0	KHC	-4.85%	284.0
126	GT	-3.92%	209.0	NWL	-14.3%	94.0
126	USB	-4.86%	166.0	TLT	-5.2%	253.0
126	ZTS	-9.58%	84.0	VFC	-14.39%	91.0
126	UNH	-11.15%	72.0	CMCSA	-4.51%	278.0
126	MSTR	-7.8%	97.0	BXP	-4.8%	242.0
126	CYH	-2.78%	260.0	PEP	-2.94%	357.0
126	BBY	-2.47%	289.0	NAVI	-3.94%	263.0
126	WRK	-8.48%	70.0	GSK	-3.1%	329.0
126	BALL	-15.61%	34.0	CYH	-17.49%	50.0
126	CZR	-2.06%	238.0	BHP	-2.79%	305.0
126	SBUX	-5.83%	84.0	LNC	-5.54%	151.0
126	IRM	-5.73%	71.0	CVS	-3.18%	243.0
126	VZ	-12.01%	29.0	UNH	-5.79%	108.0
126	TLT	-13.26%	25.0	VNO	-4.87%	124.0
126	TXN	-1.5%	192.0	CLF	-6.02%	92.0
126	RIO	-5.69%	49.0	VZ	-1.29%	353.0

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

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	AMC	-46.35%	188.0	SIVBQ	-98.78%	88.0
252	UAA	-22.97%	304.0	SBNY	-99.05%	78.0
252	AAP	-33.57%	180.0	IEP	-48.61%	123.0
252	CLF	-20.78%	283.0	AMC	-79.92%	69.0
252	NWL	-35.01%	147.0	AAP	-34.8%	157.0
252	GME	-19.05%	202.0	FRCB	-93.82%	46.0
252	CNC	-17.76%	177.0	PRGO	-15.77%	225.0
252	MOS	-7.39%	304.0	BMY	-14.02%	248.0
252	IEP	-37.69%	59.0	NWL	-33.39%	81.0
252	ELAN	-15.75%	130.0	OXY	-14.71%	177.0
252	CZR	-8.61%	221.0	CZR	-27.91%	92.0
252	ZION	-11.67%	159.0	CNC	-28.05%	90.0
252	CTLT	-12.4%	134.0	KHC	-9.04%	257.0
252	LUMN	-15.46%	103.0	PEP	-7.24%	320.0
252	BHC	-6.45%	238.0	BXP	-9.98%	229.0
252	SBNY	-84.22%	18.0	TLT	-9.34%	236.0
252	FSUGY	-3.34%	450.0	AA	-18.22%	111.0
252	VFC	-15.2%	83.0	CHTR	-11.43%	165.0
252	GT	-6.98%	162.0	VFC	-21.57%	84.0
252	CVS	-23.02%	47.0	ON	-32.2%	56.0
252	MSTR	-23.01%	46.0	TFC	-10.31%	174.0
252	UNH	-11.71%	89.0	NAVI	-7.72%	217.0
252	SBUX	-12.4%	71.0	BIIB	-7.15%	215.0
252	FIS	-17.05%	50.0	KEY	-9.37%	162.0
252	BALL	-21.56%	27.0	VNO	-15.34%	81.0
252	BBY	-2.43%	228.0	ZTS	-5.0%	232.0
252	LW	-23.2%	21.0	BHP	-4.43%	258.0
252	USB	-2.67%	154.0	CVS	-5.34%	212.0
252	FRCB	-99.78%	4.0	CYH	-24.57%	46.0
252	TLT	-16.65%	23.0	CMCSA	-4.84%	230.0

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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CMG	-1.0%	56.0	CHTR	-0.76%	74.0
1	VST	-0.25%	167.0	AMZN	-0.49%	61.0
1	UAA	-0.5%	75.0	CCL	-0.74%	40.0
1	UNH	-5.08%	6.0	GNRC	-0.4%	68.0
1	AMC	-0.23%	125.0	ADBE	-0.7%	39.0
1	GT	-0.16%	155.0	KHC	-0.37%	73.0
1	VNO	-0.39%	62.0	CPRT	-0.64%	41.0
1	HLT	-0.42%	52.0	JAZZ	-0.48%	49.0
1	TFC	-0.25%	83.0	GBTC	-1.47%	15.0
1	BHC	-0.97%	21.0	AVGO	-1.69%	13.0
1	LEN	-0.41%	50.0	CNC	-0.48%	44.0
1	PHM	-0.07%	172.0	INTC	-0.63%	33.0
1	DHI	-0.36%	33.0	MSFT	-0.32%	57.0
1	IRM	-0.38%	30.0	ELAN	-0.47%	36.0
1	GNRC	-0.87%	12.0	BBY	-1.64%	10.0
1	FCX	-0.75%	13.0	AAP	-0.31%	49.0
1	FITB	-0.89%	10.0	GWW	-0.27%	57.0
1	QCOM	-0.6%	14.0	NWL	-0.56%	27.0
1	CSCO	-0.52%	14.0	MSTR	-0.66%	21.0
1	KALU	-0.83%	8.0	BHC	-0.33%	42.0
1	RIO	-0.55%	12.0	LVS	-0.21%	64.0
1	FIS	-0.43%	15.0	MU	-0.66%	20.0
1	LLY	-0.22%	29.0	TMUS	-0.24%	53.0
1	USB	-0.29%	22.0	HCA	-0.28%	44.0
1	TMUS	-0.14%	40.0	PRGO	-0.2%	59.0
1	BHP	-2.34%	2.0	ACGL	-0.8%	14.0
1	CVS	-0.76%	5.0	MSI	-0.13%	86.0
1	MSFT	-0.12%	30.0	FSUGY	-0.58%	18.0
1	AZO	-0.13%	27.0	BXP	-0.17%	54.0
1	GLD	-0.08%	43.0	TSLA	-0.12%	69.0

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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-3.83%	71.0	CNC	-6.2%	45.0
10	VNO	-3.5%	63.0	CHTR	-3.19%	73.0
10	AMC	-1.36%	149.0	CCL	-4.48%	40.0
10	LEN	-3.71%	46.0	ADBE	-4.24%	40.0
10	CMG	-3.64%	46.0	ZTS	-1.27%	109.0
10	MSTR	-3.72%	43.0	GBTC	-8.95%	15.0
10	AAPL	-3.18%	50.0	CPRT	-2.79%	41.0
10	GT	-1.13%	136.0	NWL	-4.65%	24.0
10	UNH	-13.47%	11.0	KHC	-1.48%	73.0
10	HLT	-2.48%	59.0	CDNS	-2.78%	36.0
10	IRM	-2.93%	38.0	GNRC	-1.33%	69.0
10	CYH	-0.77%	107.0	ORCL	-7.51%	11.0
10	BHC	-4.78%	17.0	PRGO	-1.3%	60.0
10	MOS	-1.41%	46.0	BHC	-1.93%	39.0
10	PCG	-0.76%	81.0	AMZN	-1.2%	61.0
10	FITB	-4.22%	14.0	AMC	-14.32%	5.0
10	LLY	-2.03%	28.0	TMUS	-1.45%	49.0
10	LUMN	-10.93%	5.0	FIS	-1.06%	67.0
10	BA	-5.27%	10.0	POST	-0.57%	122.0
10	QQQ	-0.72%	70.0	NAVI	-0.87%	80.0
10	CHTR	-5.9%	8.0	INTU	-3.7%	17.0
10	QCOM	-3.91%	12.0	KEY	-1.14%	51.0
10	PHM	-0.27%	169.0	LW	-1.05%	54.0
10	SPY	-0.77%	58.0	MRK	-0.87%	65.0
10	FIS	-5.11%	7.0	VICI	-0.46%	122.0
10	CPRT	-1.02%	33.0	FSUGY	-3.07%	18.0
10	TDG	-0.83%	40.0	BBY	-5.34%	10.0
10	CSCO	-2.62%	12.0	JAZZ	-1.05%	46.0
10	PRGO	-14.65%	2.0	CZR	-1.62%	29.0
10	GNRC	-1.66%	17.0	T	-0.56%	83.0

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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	VNO	-6.3%	60.0	NWL	-13.89%	24.0
21	AMC	-2.54%	143.0	CHTR	-4.59%	66.0
21	AAPL	-6.88%	43.0	CNC	-6.98%	43.0
21	HLT	-4.7%	55.0	PRGO	-4.82%	59.0
21	GT	-2.04%	122.0	CZR	-8.13%	29.0
21	CMG	-5.78%	43.0	ADBE	-6.16%	36.0
21	UAA	-3.92%	61.0	KHC	-3.16%	69.0
21	IRM	-4.5%	45.0	ZTS	-1.88%	109.0
21	LEN	-4.02%	49.0	CMCSA	-2.25%	83.0
21	UNH	-15.27%	12.0	TMUS	-4.0%	44.0
21	FITB	-10.78%	16.0	GBTC	-11.58%	15.0
21	CPRT	-4.27%	37.0	BBY	-15.64%	10.0
21	GNRC	-10.52%	15.0	LW	-2.51%	52.0
21	PCG	-2.06%	75.0	VICI	-1.04%	119.0
21	MOS	-3.08%	46.0	CPRT	-2.95%	41.0
21	QQQ	-2.3%	61.0	T	-1.44%	82.0
21	MSTR	-3.61%	36.0	POST	-0.83%	118.0
21	TDG	-3.33%	39.0	CCL	-2.43%	40.0
21	SPY	-2.03%	55.0	AMC	-19.42%	5.0
21	AMD	-4.22%	22.0	INTU	-8.0%	12.0
21	BHC	-7.09%	13.0	GME	-1.29%	66.0
21	QCOM	-7.61%	12.0	CDNS	-2.39%	32.0
21	TMUS	-2.06%	43.0	AMGN	-1.27%	59.0
21	CHTR	-8.79%	10.0	NAVI	-0.95%	78.0
21	COST	-2.79%	23.0	FIS	-1.15%	64.0
21	LLY	-2.31%	27.0	BHC	-1.92%	37.0
21	CSCO	-3.37%	18.0	SNY	-2.07%	33.0
21	MSI	-3.68%	16.0	BXP	-1.25%	48.0
21	PHM	-0.38%	151.0	NFLX	-5.49%	10.0
21	LUMN	-12.88%	4.0	FSUGY	-3.22%	17.0

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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	AMC	-9.96%	135.0	CHTR	-17.6%	62.0
63	CPRT	-19.37%	37.0	ZTS	-8.32%	98.0
63	GT	-5.93%	96.0	CNC	-17.1%	43.0
63	NWL	-11.12%	51.0	UNH	-26.87%	27.0
63	VNO	-16.3%	34.0	PRGO	-13.27%	52.0
63	AAPL	-10.88%	39.0	CMCSA	-8.1%	75.0
63	TMUS	-11.54%	36.0	NWL	-21.69%	24.0
63	CMG	-8.57%	48.0	CZR	-13.02%	28.0
63	MSTR	-8.65%	40.0	KHC	-7.26%	48.0
63	BHC	-14.46%	20.0	POST	-3.71%	93.0
63	MOS	-6.19%	44.0	FIS	-6.25%	55.0
63	UAA	-4.32%	60.0	VICI	-3.16%	107.0
63	UNH	-18.04%	14.0	CMG	-15.15%	21.0
63	LEN	-9.0%	22.0	T	-4.63%	57.0
63	QCOM	-12.38%	12.0	GME	-4.82%	50.0
63	COST	-4.87%	25.0	ADBE	-6.72%	34.0
63	PCG	-2.34%	51.0	VZ	-2.04%	102.0
63	TDG	-2.57%	42.0	CPRT	-8.08%	23.0
63	MSI	-6.48%	14.0	NAVI	-2.28%	71.0
63	FITB	-5.8%	14.0	LW	-3.77%	40.0
63	IRM	-1.98%	41.0	GWW	-3.55%	40.0
63	LLY	-8.96%	9.0	BBY	-16.28%	8.0
63	IEP	-2.53%	29.0	VFC	-24.92%	4.0
63	TXN	-6.59%	9.0	SNY	-3.21%	31.0
63	CNC	-45.71%	1.0	MSTR	-6.89%	13.0
63	CHTR	-8.2%	5.0	TMUS	-4.4%	19.0
63	KHC	-6.1%	5.0	BXP	-1.91%	35.0
63	TLT	-4.9%	6.0	SBUX	-0.88%	69.0
63	ORLY	-13.05%	1.0	IEP	-7.55%	8.0
63	LUMN	-3.77%	3.0	PEP	-0.84%	63.0

VaR Adjusted V-Scores: P365D, 126d Horizon

Period examined: All model dates from 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AMC	-22.56%	91.0	CHTR	-39.17%	48.0
126	MSTR	-37.42%	48.0	ZTS	-15.23%	73.0
126	UAA	-23.79%	61.0	CNC	-29.6%	36.0
126	NWL	-31.9%	40.0	PRGO	-26.51%	35.0
126	GT	-21.77%	41.0	CMCSA	-15.31%	45.0
126	CMG	-20.68%	35.0	FIS	-16.24%	42.0
126	CPRT	-26.19%	24.0	CZR	-24.81%	24.0
126	MOS	-16.8%	31.0	UNH	-21.29%	26.0
126	COST	-10.36%	24.0	ADBE	-16.93%	26.0
126	IEP	-8.72%	26.0	POST	-5.95%	70.0
126	TMUS	-10.74%	17.0	CMG	-31.84%	13.0
126	TDG	-4.53%	33.0	CPRT	-20.83%	19.0
126	CZR	-9.46%	15.0	VICI	-4.65%	67.0
126	UNH	-10.04%	13.0	NAVI	-6.85%	44.0
126	QCOM	-7.87%	14.0	KHC	-11.33%	26.0
126	PCG	-3.16%	24.0	MSI	-5.2%	46.0
126	IRM	-3.36%	18.0	SBUX	-4.72%	50.0
126	FIS	-4.93%	12.0	GME	-10.1%	23.0
126	LLY	-5.11%	11.0	BUD	-2.51%	88.0
126	GWW	-3.29%	17.0	VZ	-2.55%	70.0
126	BALL	-6.3%	8.0	TMUS	-12.69%	14.0
126	CMCSA	-21.16%	2.0	TDG	-8.16%	19.0
126	TXN	-3.99%	10.0	SNY	-5.96%	26.0
126	ISRG	-13.04%	3.0	GWW	-6.02%	24.0
126	BHC	-3.37%	10.0	T	-4.13%	33.0
126	CNC	-29.91%	1.0	BALL	-3.45%	36.0
126	KHC	-9.27%	3.0	BBY	-13.44%	8.0
126	CHTR	-25.94%	1.0	VFC	-28.48%	3.0
126	VNO	-8.52%	2.0	VNO	-1.86%	39.0
126	GME	-1.38%	12.0	BMY	-1.38%	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 2025-11-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	VST	-0.55%	49.0	LVS	-1.14%	17.0
1	AMC	-3.14%	8.0	INTC	-1.32%	12.0
1	BHC	-4.0%	4.0	AVGO	-2.63%	6.0
1	VNO	-0.42%	28.0	GBTC	-1.69%	7.0
1	DHI	-0.69%	16.0	TSLA	-0.96%	12.0
1	PCG	-0.2%	41.0	GNRC	-0.72%	13.0
1	LEN	-0.25%	29.0	AZO	-0.61%	14.0
1	LUMN	-2.37%	3.0	CDNS	-0.5%	16.0
1	AA	-0.39%	18.0	WYNN	-0.35%	20.0
1	MSFT	-0.56%	11.0	JAZZ	-0.72%	9.0
1	AVGO	-0.86%	6.0	PWR	-0.4%	16.0
1	AZN	-4.71%	1.0	ADBE	-0.78%	8.0
1	CPRT	-4.65%	1.0	CLF	-0.76%	8.0
1	INTU	-1.41%	3.0	SBUX	-0.26%	20.0
1	TMUS	-3.97%	1.0	MSTR	-0.65%	8.0
1	THC	-0.07%	54.0	KALU	-0.38%	13.0
1	KALU	-1.02%	3.0	AMD	-0.67%	7.0
1	AAP	-1.02%	3.0	ZTS	-0.33%	14.0
1	BAC	-1.39%	2.0	QCOM	-0.17%	26.0
1	BBY	-0.08%	31.0	POST	-0.14%	32.0
1	ELAN	-0.11%	22.0	CHTR	-0.37%	12.0
1	SPY	-0.3%	8.0	AMC	-1.05%	4.0
1	QQQ	-0.32%	7.0	INTU	-0.21%	20.0
1	GLD	-0.48%	4.0	VFC	-0.25%	16.0
1	NWL	-0.62%	3.0	ISRG	-0.21%	19.0
1	HLT	-0.13%	12.0	NFLX	-1.74%	2.0
1	NAVI	-0.46%	2.0	SNY	-0.39%	9.0
1	USB	-0.89%	1.0	CMCSA	-0.34%	10.0
1	GE	-0.08%	7.0	CSCO	-0.78%	4.0
1	ORLY	-0.26%	2.0	TLT	-0.1%	31.0

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 2025-11-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CYH	-3.79%	30.0	ORCL	-9.17%	10.0
10	LEN	-3.99%	24.0	AMC	-23.12%	3.0
10	VNO	-3.08%	29.0	INTU	-5.29%	13.0
10	PCG	-2.58%	34.0	LW	-5.27%	13.0
10	AMC	-8.59%	9.0	GBTC	-9.74%	7.0
10	BBY	-3.03%	22.0	POST	-2.32%	28.0
10	VST	-1.77%	36.0	CHTR	-5.74%	11.0
10	LUMN	-31.75%	2.0	ADBE	-7.41%	8.0
10	BHC	-18.69%	3.0	LVS	-4.89%	12.0
10	NFLX	-4.33%	11.0	GNRC	-4.35%	11.0
10	THC	-0.98%	43.0	TMUS	-1.54%	29.0
10	GE	-2.3%	17.0	AMD	-6.2%	6.0
10	PRGO	-14.65%	2.0	WYNN	-2.33%	15.0
10	AMZN	-1.81%	13.0	MSFT	-4.04%	8.0
10	JPM	-0.39%	50.0	PWR	-2.47%	12.0
10	AAPL	-1.35%	14.0	AVGO	-14.27%	2.0
10	CSCO	-1.73%	7.0	INTC	-3.38%	8.0
10	DHI	-1.04%	9.0	T	-1.06%	24.0
10	INTU	-2.17%	4.0	MSI	-1.32%	19.0
10	ORLY	-7.76%	1.0	NFLX	-12.52%	2.0
10	MSFT	-0.72%	10.0	AZO	-1.91%	13.0
10	CMCSA	-2.08%	3.0	QCOM	-1.0%	24.0
10	META	-0.34%	18.0	BXP	-1.53%	15.0
10	VICI	-3.05%	2.0	ZTS	-1.9%	11.0
10	WYNN	-4.69%	1.0	VICI	-1.56%	13.0
10	NAVI	-4.5%	1.0	NAVI	-2.44%	8.0
10	MOS	-3.49%	1.0	AMGN	-1.04%	18.0
10	BHP	-2.56%	1.0	ISRG	-1.18%	15.0
10	CPRT	-1.34%	1.0	CDNS	-1.13%	15.0
10	USB	-1.09%	1.0	UNH	-16.98%	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 2025-11-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	VST	-4.08%	31.0	LW	-12.66%	12.0
21	NFLX	-11.17%	10.0	TMUS	-4.5%	24.0
21	VNO	-4.02%	25.0	INTU	-11.54%	8.0
21	PCG	-4.13%	23.0	POST	-3.43%	24.0
21	LEN	-3.68%	24.0	AMC	-27.32%	3.0
21	CYH	-2.82%	29.0	T	-3.31%	23.0
21	AMC	-16.09%	5.0	GBTC	-10.0%	7.0
21	BBY	-6.08%	13.0	KHC	-2.92%	21.0
21	THC	-1.75%	34.0	ORCL	-8.06%	7.0
21	GE	-3.67%	12.0	LVS	-6.92%	8.0
21	LUMN	-21.3%	2.0	AZO	-4.39%	12.0
21	CSCO	-2.63%	12.0	BXP	-3.56%	12.0
21	AAPL	-4.5%	6.0	PWR	-3.14%	12.0
21	IRM	-10.48%	1.0	ADBE	-10.57%	3.0
21	MOS	-8.27%	1.0	AMD	-5.05%	6.0
21	CPRT	-7.66%	1.0	NFLX	-14.81%	2.0
21	WYNN	-7.03%	1.0	AVGO	-13.73%	2.0
21	INTU	-2.16%	3.0	ABBV	-1.23%	21.0
21	AAP	-4.85%	1.0	WYNN	-2.81%	9.0
21	ORCL	-3.42%	1.0	TLT	-1.04%	24.0
21	MSFT	-0.85%	3.0	VICI	-2.33%	10.0
21	AZO	-0.27%	7.0	AAPL	-7.13%	3.0
21	VICI	-1.64%	1.0	MSTR	-2.66%	8.0
21	CMCSA	-0.87%	1.0	ISRG	-1.83%	11.0
21	EMB	-0.01%	2.0	AMGN	-1.34%	14.0
21	USB	1.36%	1.0	MSFT	-3.72%	5.0
21	SPY	0.76%	3.0	BBY	-8.89%	2.0
21	AMZN	0.41%	7.0	VZ	-0.94%	18.0
21	BHC	3.39%	1.0	CAH	-1.05%	14.0
21	NAVI	3.75%	1.0	GNRC	-1.31%	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 2026-01-02 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AA	-1.74%	12.0	LVS	-1.77%	9.0
1	VST	-1.77%	10.0	KALU	-2.42%	4.0
1	SLV	-1.65%	8.0	ADBE	-1.81%	5.0
1	FSUGY	-1.07%	9.0	BHC	-1.39%	5.0
1	DHI	-1.33%	7.0	CLF	-2.1%	3.0
1	EXPE	-0.5%	18.0	AMD	-6.13%	1.0
1	ORCL	-3.16%	2.0	INTU	-0.57%	10.0
1	BHC	-2.65%	2.0	WYNN	-0.49%	11.0
1	BBY	-0.3%	17.0	QCOM	-0.88%	6.0
1	PCG	-0.27%	19.0	CHTR	-0.7%	7.0
1	JPM	-0.3%	17.0	CDNS	-0.96%	5.0
1	THC	-0.26%	19.0	JAZZ	-0.75%	6.0
1	AZN	-4.71%	1.0	WFC	-0.87%	5.0
1	TFC	-0.77%	6.0	LLY	-0.6%	7.0
1	MS	-0.47%	9.0	ISRG	-0.66%	6.0
1	TMUS	-3.97%	1.0	BA	-0.95%	4.0
1	MSFT	-1.3%	3.0	LNC	-1.25%	3.0
1	KALU	-1.78%	2.0	LUMN	-1.87%	2.0
1	GT	-0.21%	14.0	GNRC	-1.86%	2.0
1	HLT	-0.38%	7.0	ABBV	-0.33%	11.0
1	SPY	-0.32%	7.0	FCX	-1.18%	3.0
1	CZR	-0.25%	9.0	INTC	-0.59%	6.0
1	GBTC	-2.16%	1.0	USB	-0.54%	6.0
1	GS	-0.1%	16.0	POST	-0.45%	7.0
1	AAPL	-0.72%	2.0	META	-1.52%	2.0
1	ELAN	-0.09%	10.0	KEY	-0.43%	7.0
1	KEY	-0.51%	1.0	AVGO	-0.69%	4.0
1	T	-0.17%	1.0	CMCSA	-1.04%	2.0
1	CCL	-0.0%	15.0	KHC	-0.47%	4.0
1	ORLY	0.1%	1.0	MOS	-1.89%	1.0

VaR Adjusted V-Scores: P30D, 10d Horizon

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

Period examined: All model dates from 2026-01-02 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	EXPE	-7.49%	10.0	ADBE	-10.34%	5.0
10	JPM	-6.08%	10.0	INTU	-12.06%	4.0
10	BHC	-24.24%	2.0	QCOM	-11.97%	4.0
10	THC	-5.11%	9.0	CHTR	-7.8%	6.0
10	CCL	-6.44%	7.0	WYNN	-6.16%	6.0
10	PCG	-4.15%	10.0	ORCL	-10.87%	3.0
10	CZR	-7.85%	5.0	LVS	-6.79%	4.0
10	AA	-4.26%	9.0	FIS	-11.29%	2.0
10	BBY	-4.2%	8.0	BHC	-20.94%	1.0
10	VST	-4.23%	5.0	NAVI	-20.39%	1.0
10	GE	-7.36%	2.0	TMUS	-3.97%	5.0
10	VNO	-3.21%	4.0	UNH	-16.98%	1.0
10	MSFT	-4.53%	2.0	MSFT	-5.4%	3.0
10	AAPL	-7.69%	1.0	ISRG	-7.01%	2.0
10	AMZN	-3.44%	2.0	WFC	-4.63%	3.0
10	BAC	-5.01%	1.0	BMY	-1.93%	5.0
10	FSUGY	-1.5%	3.0	LNC	-8.63%	1.0
10	ACGL	-3.42%	1.0	ABBV	-1.77%	4.0
10	DHI	-0.73%	4.0	SNY	-3.5%	2.0
10	SPY	-0.14%	7.0	LLY	-2.32%	3.0
10	CYH	-0.38%	2.0	KALU	-6.55%	1.0
10	ELAN	-0.16%	4.0	BXP	-2.18%	3.0
10	HLT	-0.03%	5.0	CVS	-2.12%	3.0
10	MS	0.33%	2.0	CDNS	-0.91%	4.0
10	HCA	0.08%	9.0	INTC	-1.78%	2.0
10	GS	0.15%	8.0	CNC	-1.57%	2.0
10	LEN	0.71%	2.0	AZN	-0.97%	3.0
10	META	1.97%	1.0	VFC	-0.37%	3.0
10	B	1.36%	3.0	TDG	-0.42%	1.0
10	PHM	0.43%	10.0	EMB	-0.08%	4.0

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

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

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMC	-0.22%	694.0	PRGO	-0.14%	597.0
1	SBNY	-1.18%	97.0	CHTR	-0.1%	787.0
1	UAA	-0.13%	753.0	AAP	-0.13%	526.0
1	NWL	-0.16%	528.0	CTLT	-0.39%	146.0
1	IEP	-0.14%	533.0	AA	-0.34%	158.0
1	AAP	-0.14%	354.0	VFC	-0.19%	276.0
1	ADBE	-0.33%	129.0	OXY	-0.16%	290.0
1	FIS	-0.16%	241.0	AMC	-0.26%	176.0
1	SBUX	-0.12%	331.0	FRCB	-0.54%	84.0
1	LEN	-0.05%	802.0	SIVBQ	-0.19%	187.0
1	BBY	-0.05%	687.0	IEP	-0.1%	335.0
1	UNH	-0.08%	467.0	CMCSA	-0.05%	563.0
1	NAVI	-0.1%	302.0	BIIB	-0.04%	686.0
1	ZION	-0.05%	644.0	SBNY	-0.22%	123.0
1	FITB	-0.07%	429.0	BALL	-0.05%	491.0
1	LW	-0.1%	274.0	MOS	-0.48%	51.0
1	CZR	-0.04%	630.0	KHC	-0.05%	529.0
1	AMZN	-0.14%	186.0	MNST	-0.1%	224.0
1	KEY	-0.05%	461.0	VICI	-0.04%	546.0
1	MOS	-0.02%	844.0	CVS	-0.04%	615.0
1	CVS	-0.07%	237.0	ZTS	-0.04%	618.0
1	PCG	-0.04%	432.0	CPRT	-0.21%	104.0
1	VZ	-0.11%	135.0	BMY	-0.03%	748.0
1	FRCB	-0.12%	117.0	CZR	-0.09%	222.0
1	GNRC	-0.05%	295.0	FIS	-0.03%	681.0
1	PEP	-0.1%	130.0	TXN	-0.15%	133.0
1	LNC	-0.03%	411.0	BHP	-0.03%	556.0
1	TLT	-0.1%	117.0	X	-0.28%	62.0
1	BAC	-0.03%	418.0	TLT	-0.02%	715.0
1	SIVBQ	-0.43%	26.0	FRA	-0.01%	957.0

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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-1.45%	753.0	SIVBQ	-5.88%	187.0
10	LUMN	-1.73%	570.0	FRCB	-9.11%	84.0
10	SBNY	-7.7%	97.0	SBNY	-5.86%	123.0
10	AMC	-0.95%	690.0	AMC	-3.87%	175.0
10	IEP	-1.21%	531.0	CHTR	-0.84%	778.0
10	UNH	-1.1%	467.0	PRGO	-1.04%	588.0
10	NWL	-0.96%	523.0	IEP	-1.7%	329.0
10	ADBE	-3.28%	129.0	AAP	-0.97%	524.0
10	LNC	-0.81%	410.0	BIIB	-0.69%	681.0
10	CZR	-0.51%	621.0	VFC	-1.6%	268.0
10	SBUX	-0.87%	322.0	CMCSA	-0.68%	554.0
10	BBY	-0.39%	678.0	BHC	-1.38%	191.0
10	BAC	-0.63%	413.0	BXP	-0.36%	690.0
10	QCOM	-0.36%	665.0	TLT	-0.33%	706.0
10	CVS	-0.9%	237.0	FIS	-0.33%	674.0
10	FRCB	-1.75%	117.0	NAVI	-0.44%	495.0
10	CNC	-0.4%	488.0	BHP	-0.37%	556.0
10	FITB	-0.46%	428.0	NWL	-0.58%	340.0
10	AAP	-0.56%	352.0	VZ	-0.27%	719.0
10	BALL	-0.64%	300.0	BMY	-0.24%	739.0
10	GT	-0.26%	726.0	CNC	-0.49%	355.0
10	ZTS	-0.74%	235.0	CTLT	-1.14%	146.0
10	USB	-0.39%	448.0	BALL	-0.34%	487.0
10	SIVBQ	-6.53%	26.0	X	-2.56%	62.0
10	ZION	-0.26%	637.0	WDC	-0.55%	267.0
10	LW	-0.61%	273.0	FRA	-0.15%	948.0
10	KHC	-0.59%	281.0	LW	-0.25%	528.0
10	MOS	-0.18%	841.0	LQD	-0.15%	883.0
10	PEP	-1.03%	130.0	ZTS	-0.16%	609.0
10	VFC	-0.22%	531.0	MRK	-0.29%	334.0

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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-3.03%	751.0	SIVBQ	-11.93%	187.0
21	LUMN	-3.97%	562.0	SBNY	-12.51%	123.0
21	AMC	-2.36%	683.0	AMC	-8.28%	175.0
21	SBNY	-15.64%	97.0	FRCB	-16.25%	84.0
21	IEP	-2.8%	527.0	AAP	-2.63%	519.0
21	NWL	-2.34%	518.0	PRGO	-2.21%	577.0
21	UNH	-2.06%	467.0	BIIB	-1.68%	677.0
21	CZR	-1.27%	612.0	CMCSA	-1.99%	543.0
21	VFC	-1.19%	531.0	IEP	-3.26%	325.0
21	ADBE	-4.33%	129.0	CHTR	-1.31%	769.0
21	CNC	-1.13%	488.0	BHC	-4.82%	189.0
21	SIVBQ	-18.4%	26.0	BXP	-1.3%	681.0
21	SBUX	-1.34%	320.0	VFC	-2.11%	257.0
21	LNC	-1.05%	409.0	FIS	-0.8%	663.0
21	ZTS	-1.71%	235.0	NWL	-1.55%	335.0
21	MOS	-0.47%	838.0	X	-7.83%	62.0
21	BBY	-0.57%	667.0	NAVI	-0.89%	490.0
21	FRCB	-3.1%	117.0	BHP	-0.69%	554.0
21	KHC	-1.26%	281.0	EXPE	-0.55%	565.0
21	LW	-1.29%	273.0	TLT	-0.42%	695.0
21	BALL	-1.19%	296.0	LW	-0.53%	527.0
21	GT	-0.46%	715.0	BALL	-0.55%	485.0
21	TLT	-2.55%	117.0	BMY	-0.36%	731.0
21	GNRC	-1.05%	284.0	FRA	-0.28%	937.0
21	USB	-0.66%	445.0	CTLT	-1.55%	146.0
21	TSLA	-2.25%	120.0	FCX	-1.22%	183.0
21	QCOM	-0.4%	665.0	LQD	-0.25%	873.0
21	VZ	-1.88%	135.0	GE	-0.81%	263.0
21	BAC	-0.62%	403.0	CZR	-0.93%	222.0
21	FITB	-0.54%	423.0	ZTS	-0.34%	598.0

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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	AMC	-10.17%	648.0	SIVBQ	-37.06%	187.0
63	UAA	-7.71%	740.0	AMC	-31.0%	172.0
63	IEP	-9.53%	508.0	FRCB	-56.91%	84.0
63	NWL	-9.78%	489.0	SBNY	-32.45%	123.0
63	SBNY	-41.65%	97.0	PRGO	-7.23%	544.0
63	LUMN	-7.27%	527.0	IEP	-10.79%	309.0
63	MOS	-4.46%	806.0	CHTR	-4.36%	759.0
63	CZR	-4.43%	573.0	AAP	-6.12%	517.0
63	BALL	-8.87%	285.0	VFC	-11.0%	240.0
63	AAP	-6.62%	321.0	BXP	-4.02%	643.0
63	GME	-4.06%	494.0	CMCSA	-4.93%	512.0
63	CLF	-2.48%	620.0	BHC	-13.66%	184.0
63	UNH	-3.09%	467.0	BIIB	-3.64%	667.0
63	TSLA	-12.68%	107.0	NWL	-6.43%	332.0
63	KHC	-4.78%	280.0	FIS	-3.27%	624.0
63	CNC	-2.71%	488.0	CZR	-8.18%	222.0
63	GT	-1.88%	673.0	BHP	-3.24%	541.0
63	SBUX	-3.79%	315.0	X	-19.97%	62.0
63	ELAN	-2.47%	454.0	LNC	-4.5%	269.0
63	BHC	-1.66%	606.0	ZTS	-2.12%	565.0
63	FRCB	-8.05%	117.0	NAVI	-2.44%	480.0
63	SIVBQ	-34.19%	26.0	GNRC	-2.16%	494.0
63	VFC	-1.73%	508.0	CNC	-3.28%	302.0
63	BBY	-1.33%	631.0	BA	-1.83%	497.0
63	CTLT	-1.9%	438.0	TLT	-1.3%	664.0
63	ADBE	-6.45%	129.0	PEP	-1.32%	561.0
63	VZ	-5.7%	135.0	CLF	-3.37%	209.0
63	WRK	-2.51%	283.0	KHC	-1.32%	477.0
63	TLT	-6.0%	117.0	FSUGY	-6.29%	99.0
63	ZTS	-2.32%	234.0	BMY	-0.77%	721.0

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

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AMC	-19.64%	586.0	SIVBQ	-72.85%	187.0
126	NWL	-21.7%	464.0	AMC	-55.8%	172.0
126	IEP	-18.43%	465.0	SBNY	-70.07%	123.0
126	UAA	-11.81%	712.0	FRCB	-87.31%	84.0
126	GME	-12.68%	483.0	IEP	-22.18%	304.0
126	AAP	-17.89%	316.0	VFC	-22.36%	238.0
126	SBNY	-57.35%	97.0	PRGO	-10.46%	491.0
126	MOS	-7.06%	757.0	CHTR	-6.55%	720.0
126	BALL	-13.94%	266.0	CNC	-17.75%	247.0
126	CTLT	-9.55%	377.0	NWL	-13.25%	303.0
126	FRCB	-30.44%	117.0	CZR	-17.35%	216.0
126	CLF	-5.81%	600.0	BIIB	-5.71%	653.0
126	CNC	-6.99%	487.0	AAP	-7.79%	465.0
126	CZR	-5.9%	528.0	BHC	-18.07%	179.0
126	GT	-4.24%	610.0	FIS	-4.58%	606.0
126	UNH	-5.14%	467.0	GNRC	-5.75%	453.0
126	VFC	-4.51%	457.0	BHP	-4.18%	535.0
126	KHC	-6.83%	263.0	BXP	-3.64%	588.0
126	TSLA	-15.92%	94.0	NAVI	-4.85%	439.0
126	LUMN	-2.7%	499.0	KHC	-4.65%	445.0
126	CMA	-4.04%	331.0	CMCSA	-4.4%	466.0
126	SIVBQ	-48.67%	26.0	LNC	-8.28%	242.0
126	VZ	-8.91%	134.0	BMY	-2.58%	679.0
126	TLT	-10.13%	116.0	TLT	-2.75%	608.0
126	ELAN	-2.58%	423.0	ZTS	-2.51%	506.0
126	ZION	-1.7%	569.0	CYH	-14.36%	88.0
126	PRGO	-6.02%	158.0	PEP	-2.19%	504.0
126	ZTS	-4.02%	233.0	SNY	-1.08%	787.0
126	LW	-3.7%	249.0	X	-11.51%	62.0
126	CHTR	-13.06%	67.0	FSUGY	-7.49%	93.0

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

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	AMC	-44.28%	471.0	SIVBQ	-98.74%	187.0
252	IEP	-40.32%	353.0	AMC	-84.22%	168.0
252	NWL	-30.84%	396.0	IEP	-44.37%	298.0
252	AAP	-36.6%	313.0	SBNY	-99.38%	123.0
252	FRCB	-91.34%	117.0	AAP	-31.08%	349.0
252	UAA	-17.11%	585.0	VFC	-40.0%	234.0
252	CLF	-17.45%	541.0	NWL	-34.96%	251.0
252	SBNY	-93.45%	97.0	FRCB	-96.6%	84.0
252	MOS	-13.77%	652.0	BIIB	-13.31%	588.0
252	CNC	-13.71%	479.0	PRGO	-15.76%	384.0
252	GME	-14.35%	418.0	CZR	-26.86%	187.0
252	CZR	-12.17%	462.0	CNC	-32.34%	155.0
252	UNH	-11.05%	421.0	BXP	-8.98%	513.0
252	VFC	-13.48%	343.0	BMY	-7.7%	581.0
252	CVS	-21.06%	212.0	CHTR	-6.95%	635.0
252	CTLT	-13.47%	288.0	BHC	-31.97%	135.0
252	INTC	-7.01%	547.0	GNRC	-9.98%	419.0
252	GT	-7.2%	521.0	TLT	-6.32%	534.0
252	BALL	-15.71%	235.0	KHC	-8.21%	389.0
252	ELAN	-10.42%	342.0	NAVI	-9.34%	341.0
252	LW	-19.59%	181.0	JAZZ	-4.95%	638.0
252	KHC	-13.81%	212.0	PEP	-7.51%	418.0
252	CYH	-5.12%	552.0	BHP	-6.3%	485.0
252	OXY	-8.07%	309.0	AA	-17.3%	151.0
252	PRGO	-14.88%	154.0	ON	-27.3%	90.0
252	SIVBQ	-85.19%	26.0	OXY	-8.79%	260.0
252	FIS	-13.48%	163.0	LNC	-9.89%	230.0
252	BHC	-2.91%	511.0	CMCSA	-5.62%	381.0
252	SBUX	-5.05%	284.0	CYH	-18.03%	86.0
252	AA	-2.95%	484.0	ZTS	-3.63%	411.0

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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMC	-0.27%	221.0	MSTR	-0.99%	81.0
1	CMG	-0.34%	135.0	NWL	-0.6%	91.0
1	UNH	-0.84%	45.0	CHTR	-0.32%	150.0
1	GME	-0.42%	91.0	PRGO	-0.21%	208.0
1	LEN	-0.22%	156.0	ADBE	-0.17%	233.0
1	FIS	-0.39%	76.0	KHC	-0.21%	136.0
1	LW	-0.31%	91.0	LVS	-0.33%	87.0
1	UAA	-0.18%	162.0	ZTS	-0.13%	204.0
1	VNO	-0.22%	111.0	AVGO	-1.15%	22.0
1	IEP	-0.14%	176.0	CCL	-0.55%	46.0
1	CHTR	-0.44%	50.0	CPRT	-0.32%	72.0
1	BHC	-0.15%	117.0	NAVI	-0.12%	158.0
1	SBUX	-0.37%	45.0	GBTC	-1.05%	18.0
1	FITB	-0.21%	74.0	GNRC	-0.19%	94.0
1	CZR	-0.09%	164.0	FIS	-0.12%	141.0
1	MSI	-0.2%	66.0	BMY	-0.1%	163.0
1	ABBV	-0.2%	55.0	MSFT	-0.21%	75.0
1	HLT	-0.08%	126.0	MRK	-0.17%	93.0
1	VZ	-0.91%	9.0	BBY	-1.15%	12.0
1	IRM	-0.06%	129.0	TMUS	-0.21%	65.0
1	SPY	-0.04%	172.0	T	-0.08%	174.0
1	NFLX	-0.03%	204.0	BIIB	-0.13%	99.0
1	GILD	-0.11%	55.0	VICI	-0.07%	174.0
1	CVS	-0.28%	22.0	INTU	-0.34%	33.0
1	HD	-0.19%	32.0	ISRG	-0.09%	118.0
1	MOS	-0.03%	187.0	HD	-0.07%	155.0
1	TXN	-0.04%	132.0	SNY	-0.04%	244.0
1	BXP	-0.12%	42.0	AMC	-1.3%	8.0
1	MRK	-0.07%	63.0	ACGL	-0.63%	16.0
1	QCOM	-0.07%	56.0	ZION	-0.15%	60.0

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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	AMC	-1.92%	217.0	MSTR	-6.71%	72.0
10	UNH	-9.17%	45.0	PRGO	-2.02%	199.0
10	UAA	-2.1%	162.0	NWL	-3.95%	88.0
10	CMG	-2.34%	135.0	ADBE	-1.41%	224.0
10	IRM	-2.2%	129.0	ZTS	-1.5%	195.0
10	VNO	-2.31%	104.0	CHTR	-2.02%	141.0
10	LEN	-1.2%	147.0	NAVI	-1.4%	149.0
10	IEP	-0.85%	174.0	CCL	-4.47%	46.0
10	FITB	-1.84%	73.0	BMY	-1.01%	154.0
10	CZR	-0.84%	155.0	GBTC	-8.44%	18.0
10	CHTR	-2.49%	50.0	LW	-1.7%	84.0
10	AAPL	-0.78%	142.0	KHC	-1.11%	128.0
10	QCOM	-1.97%	56.0	ORCL	-8.19%	15.0
10	SBUX	-2.97%	36.0	T	-0.69%	171.0
10	FIS	-1.38%	74.0	CDNS	-1.17%	97.0
10	NFLX	-0.51%	195.0	SNY	-0.48%	235.0
10	CPRT	-0.61%	146.0	AMC	-14.22%	7.0
10	MSI	-1.33%	64.0	MRK	-1.14%	84.0
10	TMUS	-0.63%	124.0	FIS	-0.71%	134.0
10	CVS	-3.33%	22.0	TMUS	-1.55%	57.0
10	COST	-0.44%	132.0	CPRT	-1.39%	63.0
10	BBY	-0.26%	212.0	INTU	-3.34%	25.0
10	KHC	-0.74%	70.0	FRA	-0.36%	228.0
10	GWW	-0.71%	73.0	CZR	-2.33%	35.0
10	HLT	-0.43%	118.0	BBY	-6.4%	12.0
10	AAP	-1.15%	37.0	POST	-0.53%	144.0
10	MSTR	-0.26%	134.0	ZION	-1.21%	59.0
10	BXP	-0.8%	42.0	SBUX	-0.44%	154.0
10	ABBV	-0.56%	54.0	FSUGY	-2.43%	20.0
10	PRGO	-2.57%	11.0	AVGO	-2.84%	17.0

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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	AMC	-5.0%	210.0	PRGO	-4.72%	188.0
21	UNH	-14.73%	45.0	MSTR	-13.43%	64.0
21	IRM	-4.07%	129.0	NWL	-9.95%	83.0
21	CMG	-3.81%	135.0	ADBE	-2.7%	213.0
21	UAA	-3.18%	160.0	CHTR	-4.07%	132.0
21	VNO	-5.06%	96.0	ZTS	-2.83%	184.0
21	IEP	-2.25%	170.0	BMY	-2.1%	146.0
21	LEN	-2.74%	138.0	LW	-3.61%	83.0
21	CPRT	-2.19%	146.0	NAVI	-2.0%	144.0
21	FITB	-4.52%	68.0	CMCSA	-1.8%	159.0
21	TMUS	-1.93%	122.0	GME	-2.89%	94.0
21	MSI	-4.01%	58.0	CZR	-7.27%	35.0
21	AAPL	-1.54%	134.0	T	-1.47%	170.0
21	CHTR	-4.06%	50.0	KHC	-2.08%	117.0
21	BHC	-1.71%	111.0	SNY	-0.99%	225.0
21	QCOM	-3.33%	56.0	SBUX	-1.45%	150.0
21	CNC	-25.09%	7.0	TMUS	-3.91%	50.0
21	KHC	-2.15%	70.0	GBTC	-10.73%	18.0
21	COST	-1.05%	132.0	FRA	-0.85%	217.0
21	SBUX	-3.85%	34.0	BBY	-14.45%	12.0
21	AMD	-2.63%	49.0	ZION	-2.81%	57.0
21	CZR	-0.77%	146.0	AMC	-18.73%	7.0
21	NFLX	-0.56%	184.0	CPRT	-2.45%	52.0
21	CVS	-4.27%	22.0	POST	-0.89%	138.0
21	MOS	-0.49%	181.0	HD	-0.71%	149.0
21	TDG	-0.87%	101.0	CDNS	-1.2%	86.0
21	BBY	-0.41%	201.0	FIS	-0.77%	123.0
21	HLT	-0.75%	107.0	VICI	-0.6%	154.0
21	FIS	-1.04%	74.0	CCL	-1.91%	46.0
21	AAP	-2.12%	34.0	MRK	-1.05%	75.0

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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	AMC	-11.49%	175.0	PRGO	-17.69%	155.0
63	CPRT	-12.33%	133.0	CHTR	-19.54%	122.0
63	CMG	-11.01%	135.0	ZTS	-8.73%	151.0
63	MSTR	-8.78%	134.0	ADBE	-6.43%	171.0
63	UAA	-7.87%	149.0	NWL	-13.47%	80.0
63	NWL	-11.33%	90.0	CMCSA	-7.83%	128.0
63	TMUS	-8.34%	119.0	SNY	-3.52%	183.0
63	UNH	-21.88%	45.0	MSTR	-24.75%	25.0
63	IEP	-4.73%	151.0	FIS	-7.1%	84.0
63	VNO	-11.4%	54.0	KHC	-6.56%	84.0
63	GT	-3.86%	150.0	GME	-6.86%	78.0
63	CZR	-4.87%	107.0	BMY	-3.84%	136.0
63	KHC	-5.94%	69.0	SBUX	-4.06%	121.0
63	MSI	-6.64%	55.0	CZR	-13.22%	35.0
63	TXN	-3.32%	100.0	POST	-3.64%	111.0
63	COST	-2.37%	131.0	CMG	-9.74%	41.0
63	LEN	-2.54%	96.0	T	-2.91%	134.0
63	CNC	-31.03%	7.0	FRA	-1.79%	184.0
63	PCG	-0.91%	154.0	UNH	-2.61%	123.0
63	OXY	-0.96%	131.0	VZ	-1.92%	161.0
63	TRGP	-0.68%	180.0	NAVI	-2.04%	134.0
63	IRM	-0.95%	117.0	LW	-4.37%	61.0
63	POST	-6.37%	17.0	VICI	-1.83%	136.0
63	CHTR	-2.91%	37.0	PEP	-1.57%	143.0
63	TDG	-1.04%	101.0	HD	-1.68%	124.0
63	SBUX	-3.59%	29.0	CPRT	-8.33%	25.0
63	CMCSA	-4.43%	22.0	CNC	-1.19%	145.0
63	TLT	-3.78%	25.0	BBY	-14.48%	10.0
63	ISRG	-2.39%	36.0	HON	-0.69%	178.0
63	MOS	-0.54%	149.0	AZO	-1.65%	52.0

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

Period examined: All model dates from 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	MSTR	-30.06%	103.0	PRGO	-32.7%	102.0
126	UAA	-24.11%	121.0	CHTR	-40.07%	83.0
126	CMG	-24.37%	101.0	CNC	-26.37%	90.0
126	AMC	-20.55%	113.0	ADBE	-14.21%	112.0
126	NWL	-31.85%	65.0	ZTS	-14.37%	92.0
126	GT	-21.08%	87.0	CMCSA	-14.08%	82.0
126	CPRT	-19.97%	79.0	FIS	-16.26%	66.0
126	IEP	-9.18%	108.0	SNY	-6.38%	120.0
126	CZR	-13.88%	62.0	SBUX	-8.56%	85.0
126	TMUS	-11.31%	71.0	CZR	-24.36%	29.0
126	MOS	-7.35%	100.0	GME	-15.68%	40.0
126	UNH	-16.27%	45.0	BMY	-6.04%	94.0
126	COST	-5.86%	107.0	KHC	-10.46%	52.0
126	KHC	-11.48%	52.0	NAVI	-5.84%	93.0
126	CHTR	-26.42%	22.0	POST	-6.03%	88.0
126	GME	-5.59%	63.0	HON	-4.44%	119.0
126	TXN	-4.74%	70.0	UNH	-8.32%	60.0
126	TDG	-4.18%	79.0	CPRT	-21.45%	21.0
126	FIS	-7.54%	40.0	NWL	-8.7%	51.0
126	TRGP	-2.56%	117.0	MSI	-5.81%	72.0
126	CMCSA	-15.97%	18.0	CMG	-31.84%	13.0
126	IRM	-2.75%	79.0	T	-4.47%	85.0
126	GWW	-2.82%	70.0	VICI	-3.39%	97.0
126	CNC	-32.48%	6.0	FRA	-2.57%	121.0
126	BALL	-5.9%	32.0	VZ	-2.85%	103.0
126	VNO	-9.61%	17.0	BUD	-1.73%	111.0
126	ZTS	-23.0%	5.0	TMUS	-12.69%	14.0
126	SBUX	-7.7%	13.0	BALL	-2.9%	58.0
126	ISRG	-3.28%	30.0	GWW	-6.37%	26.0
126	PRGO	-23.27%	4.0	TDG	-8.05%	20.0

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 2025-11-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMC	-1.48%	44.0	MSTR	-1.11%	54.0
1	NFLX	-0.43%	57.0	PRGO	-0.49%	51.0
1	ORCL	-0.87%	28.0	LVS	-1.08%	20.0
1	BBY	-0.38%	54.0	ZTS	-0.34%	51.0
1	MOS	-0.5%	36.0	AVGO	-1.26%	12.0
1	VST	-0.27%	60.0	QCOM	-0.28%	52.0
1	CYH	-0.26%	57.0	ADBE	-0.22%	60.0
1	VNO	-0.24%	55.0	INTU	-0.44%	29.0
1	INTU	-0.58%	22.0	UNH	-0.2%	60.0
1	LUMN	-0.24%	47.0	FIS	-0.21%	55.0
1	PCG	-0.18%	54.0	NAVI	-0.52%	22.0
1	DHI	-0.15%	48.0	TSLA	-0.77%	15.0
1	LEN	-0.12%	58.0	WYNN	-0.33%	33.0
1	NVDA	-1.68%	4.0	CDNS	-0.18%	59.0
1	AAPL	-0.15%	44.0	GBTC	-1.11%	8.0
1	BHP	-0.2%	32.0	AZO	-0.61%	14.0
1	CPRT	-0.53%	12.0	ORCL	-0.48%	17.0
1	BHC	-0.23%	28.0	ISRG	-0.32%	24.0
1	WYNN	-0.42%	14.0	SNY	-0.13%	59.0
1	NAVI	-0.23%	25.0	BXP	-0.14%	53.0
1	HD	-0.34%	15.0	PWR	-0.32%	22.0
1	THC	-0.08%	60.0	GNRC	-0.44%	15.0
1	CHTR	-0.43%	11.0	POST	-0.17%	38.0
1	IRM	-0.43%	11.0	BHC	-0.47%	11.0
1	LNC	-0.76%	6.0	VICI	-0.14%	36.0
1	QQQ	-0.09%	44.0	KALU	-0.38%	13.0
1	IEP	-0.15%	23.0	FRA	-0.1%	51.0
1	AMD	-0.85%	4.0	LW	-0.18%	23.0
1	CZR	-0.05%	55.0	AMC	-1.05%	4.0
1	RIO	-0.19%	13.0	OXY	-0.66%	6.0

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 2025-11-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	AMC	-7.83%	40.0	MSTR	-7.48%	45.0
10	NFLX	-4.64%	48.0	LW	-6.32%	22.0
10	BBY	-3.24%	45.0	ORCL	-9.42%	14.0
10	VST	-2.38%	51.0	ADBE	-1.97%	51.0
10	CYH	-2.27%	48.0	FIS	-1.91%	48.0
10	ORCL	-4.76%	22.0	INTU	-4.26%	21.0
10	IEP	-3.85%	21.0	QCOM	-1.91%	44.0
10	VNO	-1.68%	48.0	GBTC	-10.33%	8.0
10	LEN	-1.64%	49.0	SNY	-1.57%	50.0
10	IRM	-7.01%	11.0	CHTR	-3.8%	19.0
10	BHC	-2.7%	28.0	LVS	-5.51%	13.0
10	PCG	-1.67%	45.0	GNRC	-5.49%	13.0
10	LW	-6.63%	10.0	AMC	-23.12%	3.0
10	INTU	-3.08%	21.0	POST	-2.12%	31.0
10	LUMN	-1.52%	42.0	BXP	-1.46%	45.0
10	CPRT	-4.58%	12.0	TMUS	-1.67%	37.0
10	MSFT	-1.54%	35.0	AVGO	-8.74%	7.0
10	GME	-4.71%	11.0	NAVI	-4.4%	13.0
10	MOS	-1.57%	33.0	KHC	-1.21%	43.0
10	THC	-0.8%	51.0	PWR	-2.32%	15.0
10	AMD	-10.22%	4.0	PRGO	-0.78%	42.0
10	DHI	-1.02%	40.0	FRA	-0.78%	42.0
10	WYNN	-2.62%	14.0	MSFT	-4.04%	8.0
10	AAPL	-0.8%	40.0	WYNN	-1.19%	26.0
10	JPM	-0.47%	51.0	ISRG	-1.72%	17.0
10	ABBV	-1.5%	12.0	ZTS	-0.68%	42.0
10	AAP	-0.61%	29.0	INTC	-2.15%	13.0
10	LVS	-0.76%	23.0	VICI	-0.95%	27.0
10	VICI	-2.43%	7.0	NFLX	-12.52%	2.0
10	PRGO	-3.2%	5.0	AZO	-1.91%	13.0

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 2025-11-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	AMC	-18.43%	33.0	MSTR	-11.23%	37.0
21	NFLX	-10.69%	37.0	LW	-12.69%	21.0
21	BBY	-6.83%	34.0	TMUS	-4.26%	30.0
21	VST	-4.42%	40.0	SNY	-3.08%	40.0
21	LEN	-3.94%	40.0	BXP	-3.24%	36.0
21	ORCL	-8.5%	17.0	T	-3.02%	34.0
21	VNO	-3.52%	40.0	KHC	-2.99%	32.0
21	AAP	-4.64%	26.0	AMC	-27.32%	3.0
21	LW	-11.27%	10.0	POST	-3.28%	25.0
21	IEP	-6.3%	17.0	GBTC	-10.02%	8.0
21	CYH	-2.78%	37.0	INTU	-5.55%	13.0
21	IRM	-8.78%	11.0	ORCL	-7.03%	10.0
21	LVS	-4.46%	21.0	FIS	-1.81%	37.0
21	INTU	-4.65%	19.0	ADBE	-1.64%	40.0
21	PCG	-2.5%	34.0	QCOM	-1.93%	34.0
21	AAPL	-2.46%	32.0	WYNN	-3.44%	19.0
21	MSFT	-2.67%	29.0	LVS	-6.92%	8.0
21	CPRT	-6.28%	12.0	AZO	-4.39%	12.0
21	LUMN	-2.03%	34.0	CHTR	-5.01%	10.0
21	THC	-1.68%	40.0	VICI	-3.12%	16.0
21	ORLY	-1.61%	39.0	PWR	-3.21%	15.0
21	WYNN	-4.16%	14.0	AVGO	-14.18%	3.0
21	AMD	-13.27%	4.0	FRA	-1.28%	31.0
21	AZO	-1.82%	24.0	NFLX	-14.81%	2.0
21	AVGO	-1.24%	32.0	ISRG	-2.08%	13.0
21	GME	-3.28%	9.0	TLT	-0.93%	29.0
21	LNC	-7.13%	4.0	GNRC	-1.75%	13.0
21	VICI	-2.99%	7.0	CAH	-1.24%	18.0
21	ABBV	-3.1%	6.0	AAPL	-7.13%	3.0
21	HCA	-0.45%	39.0	VZ	-0.59%	36.0

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

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

Period examined: All model dates from 2026-01-02 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMC	-2.67%	10.0	NAVI	-1.51%	14.0
1	CZR	-0.86%	18.0	INTU	-1.24%	15.0
1	ORCL	-0.92%	10.0	LVS	-1.5%	12.0
1	NFLX	-0.44%	19.0	FIS	-0.93%	17.0
1	AAPL	-0.66%	11.0	UNH	-0.7%	19.0
1	AZN	-0.78%	8.0	CLF	-2.19%	6.0
1	EXPE	-0.32%	19.0	ADBE	-0.65%	19.0
1	JPM	-0.31%	19.0	WYNN	-0.79%	13.0
1	MOS	-0.97%	6.0	QCOM	-0.59%	17.0
1	GE	-0.38%	15.0	KALU	-2.42%	4.0
1	BBY	-0.29%	19.0	BHC	-1.59%	6.0
1	PCG	-0.27%	19.0	ISRG	-0.93%	10.0
1	THC	-0.26%	19.0	MSTR	-0.5%	17.0
1	INTU	-1.48%	3.0	POST	-0.61%	12.0
1	ABBV	-0.74%	6.0	CVS	-0.31%	19.0
1	ON	-1.4%	3.0	ORCL	-0.81%	7.0
1	NAVI	-1.27%	3.0	LUMN	-1.71%	3.0
1	LNC	-1.9%	2.0	JAZZ	-0.25%	19.0
1	BAC	-0.26%	14.0	WFC	-0.87%	5.0
1	MSFT	-0.51%	7.0	SNY	-0.23%	18.0
1	TSLA	-0.35%	10.0	CDNS	-0.21%	19.0
1	BHC	-0.65%	5.0	KHC	-0.22%	18.0
1	RIO	-1.21%	2.0	GNRC	-1.86%	2.0
1	CCL	-0.12%	19.0	AVGO	-0.41%	9.0
1	VST	-0.12%	19.0	ABBV	-0.33%	11.0
1	ZION	-0.15%	15.0	FCX	-1.18%	3.0
1	LLY	-0.56%	4.0	BXP	-0.22%	16.0
1	AMGN	-0.72%	3.0	META	-1.52%	2.0
1	VNO	-0.15%	14.0	BIIB	-0.33%	9.0
1	FSUGY	-0.1%	19.0	NVDA	-0.26%	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 2026-01-02 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	BHC	-20.36%	5.0	FIS	-10.43%	10.0
10	EXPE	-7.49%	10.0	QCOM	-10.64%	9.0
10	CCL	-7.34%	10.0	INTU	-12.85%	7.0
10	JPM	-6.08%	10.0	ADBE	-8.76%	10.0
10	CZR	-6.69%	9.0	NAVI	-13.59%	5.0
10	THC	-5.43%	10.0	CHTR	-7.47%	8.0
10	BAC	-5.85%	9.0	UNH	-5.13%	10.0
10	NFLX	-5.26%	10.0	ORCL	-11.79%	4.0
10	GE	-5.75%	8.0	BHC	-22.95%	2.0
10	BBY	-4.22%	10.0	LVS	-8.04%	5.0
10	PCG	-4.15%	10.0	WYNN	-6.16%	6.0
10	WFC	-7.72%	5.0	MSTR	-4.23%	8.0
10	ISRG	-9.18%	4.0	TMUS	-4.77%	7.0
10	AA	-3.21%	10.0	SNY	-2.92%	9.0
10	AMC	-5.33%	6.0	CNC	-2.52%	10.0
10	GBTC	-3.35%	9.0	CVS	-2.35%	10.0
10	VNO	-4.17%	7.0	ISRG	-7.04%	3.0
10	INTU	-14.52%	2.0	ZTS	-2.09%	10.0
10	VST	-2.71%	10.0	BXP	-2.56%	8.0
10	CYH	-2.6%	10.0	AVGO	-4.65%	4.0
10	ORCL	-6.16%	4.0	KHC	-1.68%	10.0
10	AAPL	-3.21%	7.0	MSFT	-5.4%	3.0
10	BIIB	-5.06%	4.0	WFC	-4.63%	3.0
10	NAVI	-6.53%	3.0	CDNS	-1.28%	10.0
10	MSFT	-3.38%	5.0	PRGO	-1.28%	10.0
10	TSLA	-2.37%	6.0	GSK	-1.07%	10.0
10	AVGO	-2.84%	5.0	BMY	-1.41%	7.0
10	TMUS	-6.31%	2.0	LNC	-3.05%	3.0
10	MS	-1.18%	9.0	LLY	-1.51%	6.0
10	FSUGY	-1.02%	10.0	NVDA	-1.78%	5.0

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

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

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMC	-0.34%	602.0	AMC	-0.85%	128.0
1	SBNY	-1.23%	96.0	PRGO	-0.18%	479.0
1	CYH	-0.12%	608.0	IEP	-0.24%	293.0
1	ON	-0.15%	462.0	OXY	-0.24%	273.0
1	IEP	-0.13%	520.0	CTLT	-0.45%	142.0
1	BBY	-0.12%	531.0	CHTR	-0.09%	572.0
1	NWL	-0.14%	432.0	AA	-0.31%	156.0
1	CZR	-0.1%	487.0	BMY	-0.07%	649.0
1	MOS	-0.06%	720.0	FIS	-0.1%	436.0
1	AAP	-0.15%	305.0	GSK	-0.05%	833.0
1	FITB	-0.1%	417.0	AAP	-0.08%	422.0
1	FIS	-0.18%	237.0	SIVBQ	-0.18%	165.0
1	ADBE	-0.33%	129.0	CMCSA	-0.06%	511.0
1	ZION	-0.07%	627.0	FRCB	-0.35%	82.0
1	NAVI	-0.13%	293.0	MOS	-0.58%	49.0
1	SBUX	-0.12%	312.0	CPRT	-0.31%	82.0
1	UNH	-0.08%	459.0	BHP	-0.05%	511.0
1	CMG	-0.05%	666.0	ZTS	-0.04%	593.0
1	LW	-0.11%	268.0	MNST	-0.1%	223.0
1	AMZN	-0.14%	186.0	JAZZ	-0.03%	667.0
1	CDNS	-0.04%	549.0	TXN	-0.17%	131.0
1	KEY	-0.05%	435.0	CVS	-0.04%	571.0
1	LEN	-0.03%	729.0	KHC	-0.04%	508.0
1	UAA	-0.03%	608.0	WRK	-0.09%	226.0
1	PCG	-0.05%	398.0	TLT	-0.03%	610.0
1	VZ	-0.11%	135.0	X	-0.33%	60.0
1	FRCB	-0.12%	117.0	SBNY	-0.16%	121.0
1	BAC	-0.03%	417.0	BALL	-0.04%	466.0
1	PEP	-0.1%	130.0	VICI	-0.03%	509.0
1	TLT	-0.1%	117.0	CZR	-0.08%	199.0

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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	AMC	-1.5%	598.0	SIVBQ	-6.36%	165.0
10	SBNY	-7.7%	96.0	AMC	-7.01%	127.0
10	LUMN	-1.15%	521.0	SBNY	-5.82%	121.0
10	IEP	-1.08%	518.0	CHTR	-1.17%	566.0
10	UNH	-1.0%	459.0	FRCB	-7.2%	82.0
10	ADBE	-3.28%	129.0	CNC	-1.99%	250.0
10	NWL	-0.93%	428.0	IEP	-1.53%	289.0
10	UAA	-0.62%	608.0	AAP	-1.05%	420.0
10	ELAN	-0.79%	423.0	CMCSA	-0.71%	508.0
10	CZR	-0.64%	481.0	NWL	-1.59%	224.0
10	LNC	-0.74%	406.0	PRGO	-0.66%	477.0
10	SBUX	-0.86%	303.0	BXP	-0.47%	617.0
10	CYH	-0.43%	602.0	FIS	-0.57%	430.0
10	AAP	-0.84%	303.0	OXY	-0.83%	272.0
10	BAC	-0.61%	412.0	TLT	-0.37%	601.0
10	FITB	-0.55%	416.0	BHC	-1.25%	153.0
10	BBY	-0.41%	527.0	CTLT	-1.33%	142.0
10	FRCB	-1.75%	117.0	INTU	-0.59%	290.0
10	CVS	-0.86%	235.0	BHP	-0.33%	511.0
10	ZION	-0.32%	620.0	VZ	-0.24%	693.0
10	BALL	-0.62%	298.0	BIIB	-0.32%	499.0
10	VFC	-0.37%	497.0	VFC	-0.88%	174.0
10	LW	-0.68%	267.0	X	-2.28%	60.0
10	QCOM	-0.35%	483.0	WDC	-0.52%	260.0
10	SIVBQ	-6.53%	26.0	NAVI	-0.29%	456.0
10	CNC	-0.35%	476.0	BMY	-0.2%	640.0
10	ZTS	-0.73%	226.0	LQD	-0.14%	865.0
10	KHC	-0.57%	280.0	BALL	-0.26%	462.0
10	USB	-0.42%	379.0	FRA	-0.12%	894.0
10	PEP	-1.03%	130.0	CPRT	-1.22%	82.0

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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	AMC	-3.07%	591.0	SIVBQ	-12.61%	165.0
21	LUMN	-3.26%	513.0	SBNY	-12.48%	121.0
21	SBNY	-15.72%	96.0	AMC	-11.83%	127.0
21	IEP	-2.66%	514.0	AAP	-3.19%	415.0
21	UAA	-1.92%	607.0	FRCB	-14.5%	82.0
21	NWL	-2.36%	423.0	CHTR	-2.11%	557.0
21	UNH	-1.96%	459.0	CMCSA	-1.95%	503.0
21	CZR	-1.63%	472.0	IEP	-3.24%	285.0
21	VFC	-1.45%	497.0	PRGO	-1.88%	476.0
21	ELAN	-1.68%	417.0	BXP	-1.42%	609.0
21	ADBE	-4.33%	129.0	NWL	-3.86%	221.0
21	CNC	-1.07%	476.0	BHC	-4.23%	151.0
21	SIVBQ	-18.4%	26.0	BIIB	-1.15%	495.0
21	SBUX	-1.37%	301.0	CNC	-2.17%	243.0
21	LNC	-0.97%	405.0	X	-7.21%	60.0
21	AAP	-1.27%	300.0	FIS	-0.95%	423.0
21	BHC	-0.72%	524.0	NAVI	-0.62%	451.0
21	LW	-1.37%	267.0	TLT	-0.44%	590.0
21	FRCB	-3.1%	117.0	BMY	-0.41%	632.0
21	ZTS	-1.6%	226.0	EXPE	-0.46%	505.0
21	KHC	-1.25%	280.0	CZR	-1.16%	199.0
21	BALL	-1.18%	294.0	CTLT	-1.58%	142.0
21	TLT	-2.55%	117.0	VICI	-0.43%	491.0
21	MOS	-0.41%	714.0	LQD	-0.24%	855.0
21	USB	-0.76%	376.0	FCX	-1.14%	181.0
21	FITB	-0.68%	411.0	BALL	-0.43%	460.0
21	TSLA	-2.25%	120.0	FRA	-0.21%	885.0
21	VZ	-1.88%	135.0	LW	-0.35%	512.0
21	BAC	-0.58%	402.0	EMB	-0.2%	883.0
21	CHTR	-2.05%	94.0	SBUX	-0.42%	415.0

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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	AMC	-11.34%	558.0	SIVBQ	-37.58%	165.0
63	IEP	-9.4%	496.0	AMC	-37.38%	124.0
63	SBNY	-41.63%	96.0	FRCB	-55.87%	82.0
63	NWL	-9.19%	397.0	SBNY	-32.74%	121.0
63	LUMN	-6.89%	480.0	CHTR	-5.26%	552.0
63	UAA	-5.28%	596.0	IEP	-10.65%	271.0
63	MOS	-4.18%	682.0	AAP	-6.63%	413.0
63	AAP	-10.01%	272.0	NWL	-12.25%	219.0
63	BALL	-8.89%	283.0	PRGO	-5.55%	462.0
63	CZR	-4.32%	439.0	BXP	-4.11%	576.0
63	ELAN	-4.0%	391.0	CMCSA	-4.92%	480.0
63	UNH	-3.01%	459.0	CNC	-8.09%	234.0
63	TSLA	-12.68%	107.0	CZR	-8.04%	199.0
63	KHC	-4.79%	279.0	BHP	-2.39%	496.0
63	CNC	-2.68%	476.0	BHC	-7.82%	146.0
63	SBUX	-3.88%	296.0	X	-18.96%	60.0
63	VFC	-2.12%	475.0	VFC	-7.53%	150.0
63	FRCB	-8.05%	117.0	ZTS	-1.99%	549.0
63	SIVBQ	-34.19%	26.0	FIS	-2.57%	393.0
63	ADBE	-6.45%	129.0	TLT	-1.79%	559.0
63	VZ	-5.7%	135.0	LNC	-3.91%	255.0
63	GT	-1.3%	555.0	NAVI	-2.25%	441.0
63	TLT	-6.0%	117.0	CVS	-1.63%	511.0
63	BBY	-1.41%	490.0	ON	-7.78%	98.0
63	BHC	-1.29%	501.0	PEP	-1.36%	551.0
63	WRK	-2.6%	242.0	BA	-1.68%	421.0
63	VNO	-1.78%	325.0	BIIB	-1.27%	485.0
63	ZION	-0.93%	583.0	KHC	-1.27%	467.0
63	GME	-1.46%	358.0	FSUGY	-5.88%	94.0
63	ZTS	-1.98%	225.0	FRA	-0.59%	853.0

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

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AMC	-19.39%	513.0	SIVBQ	-70.71%	165.0
126	IEP	-18.37%	453.0	SBNY	-69.58%	121.0
126	NWL	-20.77%	377.0	FRCB	-87.0%	82.0
126	SBNY	-57.47%	96.0	AMC	-57.32%	124.0
126	AAP	-20.38%	267.0	IEP	-22.88%	266.0
126	UAA	-8.93%	568.0	CHTR	-8.27%	518.0
126	MOS	-7.09%	634.0	AAP	-11.3%	379.0
126	BALL	-13.93%	264.0	PRGO	-9.54%	432.0
126	FRCB	-30.44%	117.0	CNC	-17.8%	223.0
126	CNC	-6.97%	475.0	CZR	-16.81%	193.0
126	CTLT	-8.71%	333.0	NWL	-12.26%	193.0
126	GME	-7.57%	347.0	VFC	-13.97%	148.0
126	CZR	-6.33%	399.0	NAVI	-4.98%	404.0
126	VFC	-5.56%	427.0	KHC	-4.6%	436.0
126	UNH	-4.97%	459.0	TLT	-3.87%	504.0
126	ON	-5.54%	412.0	CMCSA	-4.45%	434.0
126	KHC	-6.84%	262.0	BXP	-3.47%	527.0
126	GT	-3.36%	530.0	BHP	-3.68%	490.0
126	ELAN	-4.32%	362.0	BMY	-3.09%	580.0
126	TSLA	-15.92%	94.0	LNC	-7.34%	230.0
126	SIVBQ	-48.67%	26.0	BHC	-10.75%	141.0
126	CMA	-3.88%	323.0	ZTS	-2.62%	499.0
126	LUMN	-2.66%	452.0	GSK	-1.8%	713.0
126	VZ	-8.91%	134.0	OXY	-4.45%	261.0
126	TLT	-10.13%	116.0	PEP	-2.25%	500.0
126	INTC	-1.94%	530.0	CYH	-12.8%	80.0
126	PRGO	-6.07%	157.0	FIS	-2.18%	375.0
126	LW	-3.84%	243.0	UNH	-3.15%	226.0
126	ZION	-1.63%	552.0	FSUGY	-7.24%	88.0
126	CHTR	-13.06%	67.0	X	-10.24%	60.0

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

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	AMC	-44.33%	420.0	SIVBQ	-98.57%	165.0
252	IEP	-40.53%	343.0	IEP	-46.4%	260.0
252	FRCB	-91.34%	117.0	SBNY	-99.37%	121.0
252	AAP	-37.17%	268.0	AAP	-33.6%	298.0
252	NWL	-29.56%	319.0	AMC	-82.76%	120.0
252	SBNY	-93.38%	96.0	FRCB	-96.51%	82.0
252	MOS	-15.51%	529.0	NWL	-34.2%	163.0
252	CLF	-17.15%	383.0	PRGO	-15.72%	346.0
252	UAA	-13.72%	476.0	BMY	-10.3%	482.0
252	CNC	-13.6%	467.0	CNC	-31.73%	143.0
252	INTC	-12.33%	488.0	CZR	-26.95%	164.0
252	UNH	-11.06%	413.0	BXP	-8.95%	474.0
252	VFC	-13.58%	328.0	VFC	-28.83%	144.0
252	CVS	-20.98%	210.0	CHTR	-9.18%	438.0
252	CZR	-11.48%	337.0	BIIB	-9.26%	415.0
252	BALL	-15.65%	234.0	JAZZ	-7.54%	495.0
252	LW	-19.59%	179.0	TLT	-7.6%	432.0
252	CYH	-7.27%	455.0	KHC	-8.25%	381.0
252	ELAN	-10.8%	295.0	PEP	-7.52%	417.0
252	CTLT	-12.11%	248.0	NAVI	-9.15%	320.0
252	GME	-10.49%	283.0	BHP	-6.1%	440.0
252	KHC	-13.85%	211.0	OXY	-10.86%	243.0
252	GT	-6.11%	467.0	AA	-17.1%	149.0
252	OXY	-8.04%	308.0	BHC	-24.68%	101.0
252	PRGO	-14.92%	153.0	ON	-28.35%	84.0
252	SIVBQ	-85.19%	26.0	LNC	-7.8%	218.0
252	FIS	-13.47%	159.0	CMCSA	-4.83%	351.0
252	ON	-5.01%	413.0	ZTS	-3.76%	404.0
252	FSUGY	-3.65%	390.0	KEY	-7.0%	205.0
252	AA	-3.17%	418.0	TFC	-4.42%	319.0

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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CYH	-0.43%	151.0	PRGO	-0.39%	128.0
1	CMG	-0.33%	127.0	CHTR	-0.32%	132.0
1	GME	-0.43%	90.0	ADBE	-0.32%	127.0
1	UNH	-0.84%	45.0	MSTR	-0.84%	40.0
1	LEN	-0.22%	144.0	LVS	-0.33%	86.0
1	FIS	-0.39%	76.0	ZTS	-0.15%	186.0
1	BBY	-0.17%	173.0	CPRT	-0.52%	50.0
1	LW	-0.34%	87.0	AVGO	-1.15%	22.0
1	CZR	-0.2%	146.0	CCL	-0.55%	46.0
1	VNO	-0.36%	77.0	KHC	-0.2%	123.0
1	IEP	-0.14%	173.0	GNRC	-0.21%	91.0
1	CHTR	-0.48%	49.0	GBTC	-1.05%	18.0
1	UAA	-0.18%	129.0	T	-0.1%	165.0
1	AMC	-0.11%	181.0	BMY	-0.1%	162.0
1	BHC	-0.15%	114.0	MRK	-0.17%	93.0
1	SBUX	-0.37%	45.0	MSFT	-0.2%	74.0
1	FITB	-0.22%	73.0	BBY	-1.15%	12.0
1	CCL	-0.11%	133.0	TMUS	-0.21%	65.0
1	TRGP	-0.09%	173.0	TSLA	-0.1%	128.0
1	MSI	-0.2%	65.0	GWW	-0.14%	93.0
1	NAVI	-0.22%	53.0	SNY	-0.06%	189.0
1	ABBV	-0.2%	55.0	INTU	-0.34%	33.0
1	NFLX	-0.05%	200.0	VICI	-0.07%	172.0
1	ON	-0.18%	50.0	BIIB	-0.12%	87.0
1	META	-0.05%	180.0	AMC	-1.3%	8.0
1	VZ	-0.91%	9.0	NWL	-0.16%	62.0
1	GILD	-0.11%	55.0	ACGL	-0.63%	16.0
1	SPY	-0.04%	161.0	ZION	-0.15%	60.0
1	HLT	-0.05%	116.0	FIS	-0.07%	123.0
1	CVS	-0.28%	22.0	DHI	-0.18%	46.0

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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UNH	-9.17%	45.0	ADBE	-2.44%	124.0
10	AMC	-2.32%	177.0	CNC	-2.78%	105.0
10	CMG	-2.37%	127.0	ZTS	-1.58%	180.0
10	IRM	-2.2%	126.0	CHTR	-2.04%	126.0
10	VST	-1.56%	146.0	NWL	-3.7%	60.0
10	UAA	-1.59%	129.0	CCL	-4.47%	46.0
10	BBY	-1.07%	169.0	BMY	-1.01%	153.0
10	IEP	-0.84%	171.0	CDNS	-1.79%	86.0
10	CZR	-0.99%	140.0	GBTC	-8.44%	18.0
10	NFLX	-0.71%	191.0	NAVI	-1.13%	131.0
10	FITB	-1.85%	72.0	PRGO	-1.13%	126.0
10	VNO	-1.71%	70.0	LW	-1.69%	82.0
10	CHTR	-2.25%	49.0	CPRT	-2.62%	50.0
10	SBUX	-2.97%	36.0	KHC	-1.07%	118.0
10	FIS	-1.38%	74.0	ORCL	-8.19%	15.0
10	QCOM	-1.77%	53.0	SNY	-0.62%	180.0
10	AAPL	-0.64%	139.0	T	-0.63%	162.0
10	LEN	-0.62%	137.0	AMC	-14.22%	7.0
10	MSI	-1.34%	63.0	MRK	-1.14%	84.0
10	CPRT	-0.56%	143.0	TMUS	-1.55%	57.0
10	CVS	-3.33%	22.0	INTU	-3.34%	25.0
10	TRGP	-0.44%	167.0	CZR	-2.33%	35.0
10	TMUS	-0.59%	123.0	MSTR	-2.0%	40.0
10	KHC	-0.74%	70.0	CMCSA	-0.5%	154.0
10	GWW	-0.71%	73.0	BBY	-6.4%	12.0
10	COST	-0.39%	131.0	FRA	-0.38%	203.0
10	AAP	-1.15%	37.0	POST	-0.53%	144.0
10	BXP	-0.8%	42.0	ZION	-1.21%	59.0
10	MSTR	-0.24%	126.0	FIS	-0.54%	117.0
10	ABBV	-0.56%	54.0	GNRC	-0.68%	89.0

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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	AMC	-5.17%	170.0	NWL	-9.64%	57.0
21	UNH	-14.73%	45.0	PRGO	-4.13%	125.0
21	IRM	-4.02%	126.0	ADBE	-4.33%	116.0
21	CMG	-3.86%	127.0	CHTR	-3.82%	117.0
21	UAA	-3.19%	128.0	ZTS	-2.54%	172.0
21	LEN	-2.85%	129.0	CMCSA	-2.1%	149.0
21	IEP	-2.2%	167.0	BMY	-2.1%	145.0
21	BBY	-1.83%	163.0	LW	-3.54%	81.0
21	CPRT	-2.06%	143.0	MSTR	-7.04%	37.0
21	FITB	-4.36%	67.0	CZR	-7.27%	35.0
21	VNO	-4.05%	62.0	T	-1.53%	161.0
21	MSI	-4.09%	57.0	KHC	-2.05%	110.0
21	TMUS	-1.88%	121.0	GME	-2.39%	92.0
21	CHTR	-3.77%	49.0	SNY	-1.26%	170.0
21	CNC	-25.09%	7.0	SBUX	-1.34%	148.0
21	AAPL	-1.34%	131.0	TMUS	-3.91%	50.0
21	VST	-1.22%	141.0	GBTC	-10.73%	18.0
21	NFLX	-0.96%	180.0	BBY	-14.45%	12.0
21	CZR	-1.2%	131.0	CNC	-1.76%	98.0
21	QCOM	-2.96%	53.0	ZION	-2.81%	57.0
21	KHC	-2.15%	70.0	NAVI	-1.24%	126.0
21	BHC	-1.37%	108.0	FRA	-0.73%	194.0
21	COST	-1.01%	131.0	CPRT	-2.64%	50.0
21	SBUX	-3.85%	34.0	AMC	-18.73%	7.0
21	CYH	-0.9%	135.0	POST	-0.89%	138.0
21	AMD	-2.75%	39.0	CDNS	-1.44%	76.0
21	CVS	-4.27%	22.0	VICI	-0.6%	154.0
21	MOS	-0.51%	178.0	CCL	-1.91%	46.0
21	FIS	-1.04%	74.0	MRK	-1.05%	75.0
21	TRGP	-0.47%	164.0	INTU	-4.45%	17.0

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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	CPRT	-12.15%	130.0	CHTR	-18.7%	112.0
63	CMG	-11.22%	127.0	PRGO	-13.81%	111.0
63	AMC	-10.36%	137.0	ZTS	-8.52%	142.0
63	UAA	-10.79%	117.0	CNC	-13.07%	89.0
63	MSTR	-9.26%	126.0	CMCSA	-7.89%	126.0
63	UNH	-21.88%	45.0	UNH	-18.64%	47.0
63	TMUS	-8.29%	118.0	NWL	-14.01%	55.0
63	NWL	-10.38%	75.0	ADBE	-6.86%	99.0
63	IEP	-4.7%	149.0	FIS	-6.92%	80.0
63	CZR	-5.96%	98.0	KHC	-6.6%	82.0
63	KHC	-5.94%	69.0	BMY	-3.84%	135.0
63	GT	-4.42%	86.0	GME	-6.37%	76.0
63	MSI	-6.71%	54.0	SBUX	-3.92%	119.0
63	TXN	-3.32%	100.0	CZR	-13.22%	35.0
63	COST	-2.31%	130.0	SNY	-3.11%	137.0
63	VNO	-8.24%	32.0	POST	-3.64%	111.0
63	LEN	-2.34%	94.0	T	-2.84%	126.0
63	CNC	-31.03%	7.0	MSTR	-18.57%	19.0
63	TRGP	-1.45%	136.0	CMG	-12.7%	27.0
63	PCG	-0.9%	150.0	VZ	-1.94%	159.0
63	OXY	-0.92%	130.0	FRA	-1.8%	162.0
63	POST	-6.37%	17.0	NAVI	-2.15%	116.0
63	SBUX	-3.59%	29.0	VICI	-1.83%	136.0
63	CMCSA	-4.43%	22.0	LW	-3.95%	59.0
63	TLT	-3.78%	25.0	PEP	-1.74%	134.0
63	ISRG	-2.39%	36.0	CPRT	-8.33%	25.0
63	IRM	-0.73%	114.0	BBY	-14.48%	10.0
63	CHTR	-2.28%	36.0	HD	-1.12%	110.0
63	TDG	-0.81%	96.0	TMUS	-4.4%	19.0
63	PRGO	-12.89%	6.0	COST	-2.56%	32.0

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

Period examined: All model dates from 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	MSTR	-30.71%	96.0	CHTR	-39.5%	78.0
126	CMG	-24.72%	95.0	PRGO	-30.18%	81.0
126	UAA	-25.15%	89.0	CNC	-28.4%	78.0
126	NWL	-32.07%	55.0	ZTS	-14.37%	92.0
126	AMC	-16.51%	92.0	CMCSA	-14.02%	80.0
126	CPRT	-19.61%	76.0	ADBE	-15.39%	68.0
126	GT	-20.39%	61.0	FIS	-16.16%	62.0
126	IEP	-9.09%	106.0	UNH	-19.51%	40.0
126	CZR	-14.46%	58.0	CZR	-24.36%	29.0
126	TMUS	-11.31%	71.0	SBUX	-8.37%	84.0
126	UNH	-16.27%	45.0	BMY	-6.12%	93.0
126	MOS	-7.12%	98.0	GME	-14.8%	38.0
126	COST	-5.8%	106.0	SNY	-5.69%	98.0
126	KHC	-11.48%	52.0	KHC	-10.53%	51.0
126	CHTR	-26.42%	22.0	POST	-6.03%	88.0
126	GME	-5.43%	62.0	NAVI	-6.43%	79.0
126	TXN	-4.74%	70.0	CPRT	-21.45%	21.0
126	TDG	-4.18%	79.0	MSI	-5.81%	72.0
126	TRGP	-3.41%	91.0	CMG	-31.84%	13.0
126	FIS	-7.54%	40.0	T	-4.69%	80.0
126	CMCSA	-15.97%	18.0	VICI	-3.39%	97.0
126	GWW	-2.82%	70.0	FRA	-2.73%	106.0
126	CNC	-32.48%	6.0	VZ	-2.8%	102.0
126	IRM	-2.49%	78.0	HON	-2.41%	90.0
126	BALL	-5.88%	31.0	NWL	-6.93%	29.0
126	VNO	-9.61%	17.0	BUD	-1.73%	111.0
126	ZTS	-23.0%	5.0	TMUS	-12.69%	14.0
126	SBUX	-7.7%	13.0	BALL	-3.18%	54.0
126	ISRG	-3.28%	30.0	GWW	-6.37%	26.0
126	PRGO	-23.27%	4.0	TDG	-8.05%	20.0

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 2025-11-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMC	-1.2%	42.0	PRGO	-1.43%	17.0
1	NFLX	-0.43%	57.0	LVS	-1.13%	19.0
1	ORCL	-0.87%	28.0	MSTR	-0.85%	21.0
1	CYH	-0.45%	41.0	QCOM	-0.31%	50.0
1	MOS	-0.5%	36.0	AVGO	-1.26%	12.0
1	VNO	-0.4%	44.0	ZTS	-0.36%	42.0
1	BBY	-0.43%	39.0	INTU	-0.44%	29.0
1	INTU	-0.58%	22.0	WYNN	-0.38%	32.0
1	ON	-0.63%	13.0	JAZZ	-0.32%	38.0
1	CZR	-0.16%	48.0	CDNS	-0.26%	47.0
1	NVDA	-1.68%	4.0	TSLA	-0.77%	15.0
1	AAPL	-0.15%	44.0	NAVI	-0.53%	21.0
1	BHP	-0.2%	32.0	GBTC	-1.11%	8.0
1	CPRT	-0.53%	12.0	AZO	-0.61%	14.0
1	BHC	-0.23%	28.0	ORCL	-0.48%	17.0
1	PCG	-0.24%	25.0	SNY	-0.15%	52.0
1	WYNN	-0.42%	14.0	PWR	-0.32%	22.0
1	NAVI	-0.23%	25.0	FIS	-0.17%	41.0
1	IEP	-0.26%	22.0	BXP	-0.14%	47.0
1	DHI	-0.13%	43.0	GNRC	-0.44%	15.0
1	HD	-0.34%	15.0	CVS	-0.11%	58.0
1	CHTR	-0.43%	11.0	POST	-0.17%	38.0
1	IRM	-0.43%	11.0	CNC	-0.27%	21.0
1	LNC	-0.76%	6.0	ADBE	-0.18%	28.0
1	UAA	-0.32%	12.0	BHC	-0.47%	11.0
1	LEN	-0.08%	48.0	ISRG	-0.22%	23.0
1	AMD	-0.85%	4.0	KALU	-0.38%	13.0
1	QQQ	-0.07%	41.0	LW	-0.18%	23.0
1	PHM	-0.14%	19.0	AMC	-1.05%	4.0
1	RIO	-0.19%	13.0	VICI	-0.12%	34.0

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 2025-11-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	AMC	-7.09%	38.0	LW	-6.32%	22.0
10	NFLX	-4.64%	48.0	ORCL	-9.42%	14.0
10	BBY	-3.43%	35.0	ADBE	-3.92%	25.0
10	ORCL	-4.76%	22.0	INTU	-4.26%	21.0
10	VST	-4.11%	20.0	QCOM	-2.0%	42.0
10	IEP	-3.94%	20.0	GBTC	-10.33%	8.0
10	IRM	-7.01%	11.0	CHTR	-5.68%	14.0
10	BHC	-2.7%	28.0	SNY	-1.81%	43.0
10	LW	-6.63%	10.0	LVS	-5.51%	13.0
10	INTU	-3.08%	21.0	GNRC	-5.49%	13.0
10	CPRT	-4.58%	12.0	AMC	-23.12%	3.0
10	MSFT	-1.54%	35.0	POST	-2.12%	31.0
10	GME	-4.71%	11.0	TMUS	-1.67%	37.0
10	MOS	-1.57%	33.0	AVGO	-8.74%	7.0
10	AMD	-10.22%	4.0	NAVI	-4.4%	13.0
10	VNO	-1.02%	37.0	MSTR	-2.66%	21.0
10	WYNN	-2.62%	14.0	BXP	-1.41%	39.0
10	DHI	-0.97%	36.0	CDNS	-1.23%	43.0
10	AAPL	-0.8%	40.0	FIS	-1.49%	35.0
10	PCG	-1.34%	23.0	KHC	-1.04%	35.0
10	JPM	-1.95%	14.0	PWR	-2.32%	15.0
10	ABBV	-1.5%	12.0	WYNN	-1.31%	25.0
10	AAP	-0.61%	29.0	MSFT	-4.04%	8.0
10	LVS	-0.76%	23.0	VICI	-1.08%	26.0
10	VICI	-2.43%	7.0	INTC	-2.3%	12.0
10	PRGO	-3.2%	5.0	FRA	-0.65%	39.0
10	GBTC	-0.55%	29.0	NFLX	-12.52%	2.0
10	CYH	-0.41%	35.0	AZO	-1.91%	13.0
10	BAC	-0.29%	50.0	T	-0.69%	34.0
10	NVDA	-4.45%	3.0	ZTS	-0.64%	36.0

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

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

Period examined: All model dates from 2025-11-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	AMC	-18.4%	31.0	LW	-12.69%	21.0
21	NFLX	-10.69%	37.0	TMUS	-4.26%	30.0
21	BBY	-7.03%	29.0	SNY	-3.27%	33.0
21	LEN	-4.61%	33.0	T	-3.2%	33.0
21	ORCL	-8.5%	17.0	BXP	-3.28%	31.0
21	AAP	-4.64%	26.0	MSTR	-5.03%	18.0
21	LW	-11.27%	10.0	AMC	-27.32%	3.0
21	IEP	-6.52%	16.0	POST	-3.28%	25.0
21	IRM	-8.78%	11.0	GBTC	-10.02%	8.0
21	LVS	-4.46%	21.0	INTU	-5.55%	13.0
21	VST	-6.12%	15.0	KHC	-2.64%	27.0
21	VNO	-3.05%	29.0	ADBE	-4.17%	17.0
21	INTU	-4.65%	19.0	ORCL	-7.03%	10.0
21	AAPL	-2.46%	32.0	WYNN	-3.23%	18.0
21	MSFT	-2.67%	29.0	QCOM	-1.78%	32.0
21	CPRT	-6.28%	12.0	LVS	-6.92%	8.0
21	AVGO	-2.57%	27.0	AZO	-4.39%	12.0
21	ORLY	-1.61%	39.0	VICI	-3.12%	16.0
21	WYNN	-4.16%	14.0	PWR	-3.21%	15.0
21	CYH	-2.23%	25.0	AVGO	-14.18%	3.0
21	AMD	-13.27%	4.0	AMD	-2.97%	14.0
21	AZO	-1.82%	24.0	FRA	-1.16%	30.0
21	PCG	-1.64%	23.0	NFLX	-14.81%	2.0
21	GME	-3.28%	9.0	AMGN	-1.01%	29.0
21	LNC	-7.13%	4.0	ISRG	-2.08%	13.0
21	LUMN	-0.83%	32.0	TLT	-0.93%	29.0
21	VICI	-2.99%	7.0	GNRC	-1.75%	13.0
21	HCA	-0.61%	34.0	CAH	-1.24%	18.0
21	ABBV	-3.1%	6.0	FIS	-0.77%	28.0
21	NVDA	-8.68%	2.0	AAPL	-7.13%	3.0

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

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

Period examined: All model dates from 2026-01-02 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMC	-2.67%	10.0	NAVI	-1.6%	13.0
1	CZR	-1.05%	15.0	INTU	-1.24%	15.0
1	ORCL	-0.92%	10.0	LVS	-1.64%	11.0
1	NFLX	-0.44%	19.0	CLF	-2.19%	6.0
1	AAPL	-0.66%	11.0	FIS	-1.0%	13.0
1	CYH	-0.44%	15.0	JAZZ	-0.8%	13.0
1	AZN	-0.78%	8.0	WYNN	-0.79%	13.0
1	MOS	-0.97%	6.0	QCOM	-0.59%	17.0
1	GE	-0.38%	15.0	KALU	-2.42%	4.0
1	INTU	-1.48%	3.0	CNC	-0.8%	12.0
1	ABBV	-0.74%	6.0	BHC	-1.59%	6.0
1	ON	-1.4%	3.0	ADBE	-0.93%	10.0
1	NAVI	-1.27%	3.0	POST	-0.61%	12.0
1	LNC	-1.9%	2.0	ISRG	-0.74%	9.0
1	BAC	-0.26%	14.0	CVS	-0.31%	19.0
1	THC	-0.9%	4.0	ORCL	-0.81%	7.0
1	MSFT	-0.51%	7.0	MSTR	-1.69%	3.0
1	TSLA	-0.35%	10.0	WFC	-0.87%	5.0
1	BHC	-0.65%	5.0	SNY	-0.23%	18.0
1	RIO	-1.21%	2.0	LUMN	-1.87%	2.0
1	ZION	-0.15%	15.0	GNRC	-1.86%	2.0
1	LLY	-0.56%	4.0	AVGO	-0.41%	9.0
1	BBY	-0.22%	10.0	ABBV	-0.33%	11.0
1	AMGN	-0.72%	3.0	BXP	-0.24%	15.0
1	VNO	-0.15%	14.0	FCX	-1.18%	3.0
1	CSCO	-0.18%	10.0	CDNS	-0.27%	13.0
1	TFC	-0.14%	12.0	NVDA	-0.37%	9.0
1	ISRG	-0.35%	4.0	META	-1.52%	2.0
1	GBTC	-0.1%	14.0	BIIB	-0.33%	9.0
1	BA	-1.21%	1.0	AMD	-0.38%	7.0

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 2026-01-02 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	BHC	-20.36%	5.0	QCOM	-10.64%	9.0
10	CCL	-10.22%	6.0	INTU	-12.85%	7.0
10	CZR	-6.69%	9.0	FIS	-9.79%	7.0
10	BAC	-5.85%	9.0	ADBE	-9.76%	7.0
10	NFLX	-5.26%	10.0	NAVI	-13.59%	5.0
10	GE	-5.75%	8.0	CHTR	-7.47%	8.0
10	WFC	-7.72%	5.0	ORCL	-11.79%	4.0
10	ISRG	-9.18%	4.0	BHC	-22.95%	2.0
10	AMC	-5.33%	6.0	LVS	-8.04%	5.0
10	BBY	-5.09%	6.0	WYNN	-6.16%	6.0
10	GBTC	-3.35%	9.0	TMUS	-4.77%	7.0
10	VNO	-4.17%	7.0	CNC	-4.7%	7.0
10	INTU	-14.52%	2.0	UNH	-6.31%	5.0
10	THC	-6.74%	4.0	SNY	-2.92%	9.0
10	ORCL	-6.16%	4.0	CVS	-2.35%	10.0
10	AAPL	-3.21%	7.0	AVGO	-4.65%	4.0
10	CYH	-2.44%	9.0	BXP	-2.46%	7.0
10	BIIB	-5.06%	4.0	MSFT	-5.4%	3.0
10	NAVI	-6.53%	3.0	CDNS	-1.64%	9.0
10	MSFT	-3.38%	5.0	ISRG	-7.01%	2.0
10	JPM	-5.54%	3.0	WFC	-4.63%	3.0
10	TSLA	-2.37%	6.0	ZTS	-1.69%	7.0
10	AVGO	-2.84%	5.0	GSK	-1.07%	10.0
10	TMUS	-6.31%	2.0	BMY	-1.41%	7.0
10	MS	-1.3%	8.0	LNC	-3.05%	3.0
10	FSUGY	-1.02%	10.0	LLY	-1.51%	6.0
10	ACGL	-3.25%	3.0	NVDA	-3.0%	3.0
10	AZN	-2.91%	3.0	KHC	-1.23%	7.0
10	ABBV	-1.52%	5.0	ABBV	-1.77%	4.0
10	AMZN	-0.87%	7.0	KALU	-6.55%	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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	-0.52%	161.0	AMC	-2.87%	15.0
1	UAA	-0.54%	145.0	TSLA	-0.22%	160.0
1	LUMN	-0.86%	49.0	GNRC	-0.88%	37.0
1	CLF	-0.25%	157.0	UNH	-0.22%	120.0
1	MSTR	-1.44%	26.0	VFC	-0.44%	59.0
1	FSUGY	-0.12%	292.0	NFLX	-0.11%	224.0
1	AMD	-0.13%	238.0	AAP	-0.48%	44.0
1	NWL	-0.28%	96.0	T	-0.19%	96.0
1	QQQ	-0.12%	195.0	BIIB	-0.16%	111.0
1	QCOM	-0.1%	182.0	BXP	-0.6%	27.0
1	CPRT	-0.71%	25.0	BA	-0.36%	40.0
1	LEN	-0.21%	73.0	ADBE	-0.21%	66.0
1	TFC	-0.39%	38.0	SIVBQ	-1.55%	7.0
1	CSCO	-0.22%	60.0	B	-0.66%	14.0
1	USB	-0.18%	69.0	ISRG	-0.32%	25.0
1	CTLT	-0.15%	65.0	TDG	-0.99%	8.0
1	LLY	-0.36%	26.0	GBTC	-1.13%	7.0
1	IRM	-1.39%	6.0	PRGO	-0.21%	37.0
1	KHC	-7.05%	1.0	EXPE	-0.4%	19.0
1	JPM	-0.09%	74.0	HON	-0.28%	24.0
1	HCA	-0.65%	10.0	NEM	-0.58%	11.0
1	IEP	-0.38%	13.0	HCA	-0.77%	8.0
1	CNC	-0.4%	12.0	BALL	-0.72%	8.0
1	LNC	-1.2%	4.0	CVS	-0.3%	19.0
1	BALL	-2.36%	2.0	CMCSA	-0.31%	17.0
1	BA	-0.93%	5.0	WFC	-0.63%	8.0
1	CVS	-2.32%	2.0	MU	-4.67%	1.0
1	CMA	-0.48%	8.0	BHP	-0.15%	30.0
1	GNRC	-0.27%	12.0	NAVI	-0.24%	18.0
1	OXY	-0.79%	4.0	LNC	-1.83%	2.0

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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-4.92%	145.0	VFC	-3.45%	59.0
10	CLF	-2.47%	157.0	PRGO	-6.27%	31.0
10	LUMN	-7.88%	49.0	BIIB	-1.49%	111.0
10	GT	-1.45%	156.0	GNRC	-3.71%	37.0
10	CTLT	-3.23%	60.0	CMG	-5.17%	19.0
10	FSUGY	-0.51%	291.0	T	-0.92%	96.0
10	NWL	-1.06%	95.0	FRCB	-86.36%	1.0
10	IEP	-6.33%	13.0	LW	-9.86%	7.0
10	QCOM	-0.39%	182.0	SNY	-0.76%	79.0
10	KEY	-2.33%	26.0	BA	-1.3%	40.0
10	UNH	-6.89%	8.0	NAVI	-2.87%	18.0
10	AMD	-0.22%	238.0	AAP	-1.16%	44.0
10	TFC	-1.31%	38.0	BHP	-1.62%	30.0
10	BBY	-0.32%	151.0	BMY	-1.03%	44.0
10	LEN	-0.66%	71.0	VNO	-1.33%	33.0
10	CPRT	-1.7%	25.0	NEM	-3.87%	11.0
10	PCG	-1.42%	27.0	TSLA	-0.25%	160.0
10	BA	-7.46%	5.0	ISRG	-1.53%	25.0
10	GNRC	-2.93%	12.0	ADBE	-0.54%	64.0
10	CMA	-4.24%	8.0	BALL	-3.97%	8.0
10	LNC	-8.4%	4.0	PCG	-2.35%	13.0
10	INTC	-0.47%	71.0	CLF	-2.16%	14.0
10	CNC	-2.77%	12.0	LNC	-14.43%	2.0
10	IRM	-5.52%	6.0	PEP	-4.07%	7.0
10	MOS	-0.18%	124.0	IEP	-1.52%	18.0
10	SBUX	-1.11%	19.0	ZTS	-2.07%	13.0
10	AAPL	-1.39%	15.0	TFC	-3.88%	6.0
10	CSCO	-0.3%	60.0	SIVBQ	-3.25%	7.0
10	CHTR	-14.26%	1.0	B	-1.58%	14.0
10	AZO	-0.32%	45.0	WDC	-5.4%	4.0

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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-7.71%	144.0	VFC	-5.25%	59.0
21	CLF	-5.78%	157.0	GNRC	-8.18%	37.0
21	LUMN	-11.34%	49.0	BIIB	-2.7%	111.0
21	CTLT	-5.93%	58.0	T	-2.21%	96.0
21	FSUGY	-1.02%	291.0	PRGO	-7.83%	26.0
21	GT	-1.49%	149.0	BHP	-5.22%	30.0
21	BBY	-1.48%	146.0	JAZZ	-1.55%	90.0
21	NWL	-2.25%	95.0	BHC	-7.56%	16.0
21	QCOM	-0.69%	182.0	SNY	-1.16%	79.0
21	MSTR	-4.68%	26.0	FRCB	-88.37%	1.0
21	GNRC	-9.91%	12.0	NAVI	-4.48%	18.0
21	IEP	-8.37%	13.0	BMY	-1.78%	44.0
21	MOS	-0.84%	124.0	CMG	-4.03%	19.0
21	CPRT	-3.24%	25.0	IEP	-3.94%	18.0
21	KEY	-3.03%	26.0	B	-4.97%	14.0
21	UNH	-7.96%	8.0	LVS	-6.09%	11.0
21	PCG	-3.75%	16.0	ZTS	-6.48%	10.0
21	CMA	-6.1%	8.0	LW	-8.9%	7.0
21	CNC	-3.44%	12.0	BALL	-7.68%	8.0
21	ZTS	-4.51%	9.0	SIVBQ	-7.05%	7.0
21	IRM	-6.69%	6.0	GE	-8.12%	5.0
21	NAVI	-4.27%	9.0	AAP	-0.85%	44.0
21	AMD	-0.16%	238.0	NEM	-2.66%	11.0
21	LNC	-8.41%	4.0	CLF	-1.88%	14.0
21	CHTR	-18.2%	1.0	GSK	-0.61%	42.0
21	SBUX	-0.86%	19.0	TFC	-4.13%	6.0
21	ORLY	-3.94%	4.0	WDC	-5.82%	4.0
21	BAC	-15.4%	1.0	EXPE	-1.12%	19.0
21	CVS	-5.19%	2.0	WFC	-2.4%	8.0
21	TMUS	-4.34%	2.0	PEP	-2.15%	7.0

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

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

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-17.77%	144.0	BIIB	-8.93%	111.0
63	GME	-10.89%	136.0	VFC	-15.61%	59.0
63	CLF	-8.67%	157.0	GNRC	-18.49%	37.0
63	NWL	-12.33%	92.0	SNY	-8.24%	73.0
63	CTLT	-22.02%	49.0	FIS	-3.6%	151.0
63	MOS	-5.97%	124.0	BMY	-10.73%	44.0
63	QCOM	-3.97%	182.0	BHP	-15.23%	30.0
63	CZR	-4.76%	134.0	BHC	-27.61%	16.0
63	GT	-4.6%	118.0	PRGO	-22.84%	18.0
63	LUMN	-11.13%	47.0	JAZZ	-4.54%	81.0
63	BHC	-3.44%	105.0	THC	-8.23%	30.0
63	AA	-4.07%	74.0	ADBE	-4.27%	55.0
63	AMC	-2.94%	90.0	SIVBQ	-28.71%	7.0
63	MSTR	-7.87%	26.0	T	-1.41%	95.0
63	IEP	-14.78%	12.0	AAP	-2.58%	44.0
63	BBY	-1.07%	141.0	AMC	-7.43%	15.0
63	CMA	-15.38%	8.0	FRCB	-99.85%	1.0
63	ZTS	-10.94%	9.0	IEP	-5.63%	17.0
63	IRM	-16.09%	6.0	NAVI	-4.99%	18.0
63	TXN	-1.29%	67.0	HON	-3.43%	24.0
63	WRK	-2.02%	41.0	CLF	-6.19%	13.0
63	NAVI	-9.17%	9.0	LVS	-7.01%	11.0
63	CPRT	-2.59%	25.0	LW	-10.54%	7.0
63	UNH	-7.42%	8.0	KALU	-3.36%	21.0
63	USB	-0.77%	69.0	WDC	-17.05%	4.0
63	CNC	-4.05%	12.0	ZTS	-8.26%	8.0
63	SBUX	-2.38%	19.0	WYNN	-12.72%	5.0
63	SBNY	-43.53%	1.0	FSUGY	-11.92%	4.0
63	CHTR	-25.52%	1.0	BA	-1.36%	33.0
63	BAC	-25.03%	1.0	LNC	-20.84%	2.0

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

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	GME	-25.71%	136.0	BIIB	-21.14%	111.0
126	UAA	-23.19%	144.0	VFC	-39.08%	59.0
126	CLF	-17.1%	157.0	GNRC	-54.59%	35.0
126	NWL	-25.74%	87.0	NWL	-24.81%	51.0
126	AMC	-21.41%	73.0	FIS	-6.69%	151.0
126	QCOM	-5.81%	182.0	AMC	-46.79%	15.0
126	BBY	-7.41%	131.0	SIVBQ	-99.79%	7.0
126	CYH	-6.87%	129.0	BHC	-41.86%	16.0
126	MOS	-6.89%	123.0	ADBE	-12.67%	44.0
126	GT	-10.05%	80.0	JAZZ	-5.59%	79.0
126	USB	-11.19%	69.0	SNY	-5.49%	64.0
126	CTLT	-15.85%	44.0	BHP	-11.5%	30.0
126	CZR	-4.58%	129.0	THC	-7.7%	30.0
126	WRK	-11.19%	41.0	HON	-9.72%	20.0
126	AA	-6.2%	71.0	PRGO	-20.2%	9.0
126	WYNN	-9.47%	35.0	LUMN	-23.2%	7.0
126	IEP	-20.53%	12.0	BMY	-2.83%	44.0
126	AAP	-4.37%	49.0	CLF	-13.31%	9.0
126	BHC	-1.79%	105.0	SBNY	-99.96%	1.0
126	ZTS	-16.67%	9.0	FRCB	-99.88%	1.0
126	LUMN	-3.06%	47.0	BXP	-3.85%	24.0
126	SBUX	-6.64%	19.0	TFC	-14.06%	6.0
126	UNH	-14.95%	8.0	IEP	-4.76%	17.0
126	IRM	-23.6%	4.0	LVS	-6.58%	11.0
126	CNC	-7.75%	12.0	WYNN	-12.85%	5.0
126	CMA	-10.46%	8.0	LNC	-31.41%	2.0
126	WDC	-4.84%	17.0	KALU	-2.7%	21.0
126	LEN	-1.24%	63.0	FSUGY	-13.52%	4.0
126	ZION	-3.95%	17.0	AMGN	-6.17%	7.0
126	TRGP	-1.68%	30.0	CZR	-16.83%	2.0

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

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	UAA	-31.88%	109.0	VFC	-58.52%	59.0
252	GME	-22.46%	135.0	BIIB	-26.12%	111.0
252	CLF	-18.17%	158.0	GNRC	-53.79%	35.0
252	NWL	-36.13%	77.0	NWL	-41.59%	42.0
252	AMC	-43.8%	51.0	AMC	-87.45%	15.0
252	CZR	-14.04%	125.0	BHC	-54.34%	14.0
252	LUMN	-33.1%	48.0	SIVBQ	-99.98%	7.0
252	AAP	-33.17%	45.0	AAP	-23.02%	17.0
252	GT	-16.62%	54.0	SNY	-6.59%	54.0
252	CTLT	-21.91%	40.0	ADBE	-18.34%	17.0
252	MOS	-6.32%	123.0	THC	-9.35%	30.0
252	BBY	-6.43%	108.0	BHP	-8.69%	30.0
252	MSTR	-39.53%	17.0	KALU	-13.18%	19.0
252	USB	-6.75%	68.0	IEP	-13.61%	17.0
252	ELAN	-8.05%	47.0	LVS	-15.31%	11.0
252	BHC	-3.3%	102.0	PRGO	-18.54%	6.0
252	IEP	-33.1%	10.0	LNC	-53.86%	2.0
252	SBUX	-13.53%	19.0	CMCSA	-11.56%	9.0
252	WDC	-14.47%	17.0	CNC	-51.79%	2.0
252	WYNN	-7.89%	31.0	SBNY	-99.99%	1.0
252	CNC	-17.79%	12.0	FRCB	-99.96%	1.0
252	CMA	-21.87%	8.0	BXP	-9.08%	11.0
252	VFC	-11.51%	15.0	BA	-17.04%	5.0
252	ZION	-9.04%	16.0	NAVI	-9.19%	9.0
252	AA	-1.55%	66.0	WYNN	-16.17%	5.0
252	SBNY	-99.96%	1.0	TLT	-0.75%	71.0
252	ZTS	-11.1%	9.0	BBY	-27.39%	1.0
252	NAVI	-11.03%	8.0	CZR	-8.36%	2.0
252	UNH	-10.48%	8.0	GT	-13.95%	1.0
252	IRM	-24.24%	3.0	VICI	-0.79%	17.0

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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMC	-0.99%	40.0	UNH	-0.35%	86.0
1	ORCL	-0.45%	57.0	AAP	-0.99%	27.0
1	GT	-0.22%	107.0	MSTR	-0.81%	26.0
1	LUMN	-7.37%	2.0	BA	-0.39%	35.0
1	LLY	-3.86%	3.0	TSLA	-3.14%	4.0
1	QQQ	-0.55%	19.0	NWL	-1.03%	10.0
1	VST	-0.1%	95.0	ADBE	-0.21%	49.0
1	TFC	-0.41%	19.0	HON	-0.33%	21.0
1	AA	-0.37%	17.0	PRGO	-0.22%	31.0
1	UAA	-0.17%	33.0	BXP	-0.4%	16.0
1	QCOM	-1.86%	3.0	CHTR	-0.8%	7.0
1	IRM	-1.8%	3.0	ELAN	-0.7%	7.0
1	INTU	-0.32%	16.0	NAVI	-0.45%	9.0
1	JPM	-0.07%	69.0	FIS	-0.4%	10.0
1	HCA	-0.47%	8.0	SLV	-0.45%	8.0
1	HLT	-0.37%	10.0	AMGN	-0.21%	15.0
1	CMG	-0.43%	8.0	CMCSA	-0.36%	8.0
1	OXY	-0.67%	3.0	FRA	-0.28%	9.0
1	BA	-0.95%	2.0	NVDA	-0.84%	3.0
1	DHI	-0.37%	5.0	EXPE	-0.56%	3.0
1	INTC	-0.15%	12.0	HD	-0.15%	11.0
1	PHM	-0.02%	87.0	BALL	-1.54%	1.0
1	LEN	-0.12%	12.0	KALU	-0.74%	2.0
1	KEY	-0.21%	7.0	KHC	-1.47%	1.0
1	BALL	-0.86%	1.0	BMY	-1.43%	1.0
1	BHC	-0.24%	3.0	AMZN	-0.29%	4.0
1	SPY	-0.06%	11.0	SBUX	-1.11%	1.0
1	WYNN	-0.23%	3.0	BIIB	-1.11%	1.0
1	AMD	-0.07%	10.0	VNO	-0.96%	1.0
1	GE	-0.65%	1.0	AZO	-0.74%	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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-4.1%	33.0	MSTR	-14.14%	17.0
10	VNO	-3.55%	34.0	PRGO	-7.31%	25.0
10	LEN	-9.14%	10.0	CMG	-5.17%	19.0
10	LUMN	-31.75%	2.0	BA	-2.19%	35.0
10	QQQ	-3.08%	19.0	NWL	-5.06%	10.0
10	HLT	-5.7%	10.0	CLF	-6.6%	5.0
10	LLY	-17.08%	3.0	FIS	-2.88%	10.0
10	PCG	-1.75%	26.0	PEP	-4.07%	7.0
10	PHM	-0.56%	80.0	HD	-2.4%	11.0
10	BA	-16.79%	2.0	CHTR	-4.96%	5.0
10	BHC	-10.78%	3.0	WDC	-23.95%	1.0
10	GT	-0.28%	102.0	AAP	-0.86%	27.0
10	AAPL	-7.55%	3.0	NAVI	-2.14%	9.0
10	AMAT	-0.31%	71.0	BIIB	-16.77%	1.0
10	QCOM	-5.51%	3.0	ZTS	-1.47%	11.0
10	TDG	-2.96%	5.0	SNY	-0.59%	24.0
10	CMG	-1.84%	8.0	ADBE	-0.29%	47.0
10	CHTR	-14.26%	1.0	EXPE	-3.49%	3.0
10	AA	-0.75%	15.0	GME	-2.61%	2.0
10	CPRT	-3.03%	3.0	AZO	-5.02%	1.0
10	COST	-7.38%	1.0	AAPL	-4.3%	1.0
10	IRM	-2.38%	3.0	KHC	-4.08%	1.0
10	DHI	-1.5%	4.0	GSK	-1.99%	2.0
10	TMUS	-5.42%	1.0	VNO	-3.92%	1.0
10	AMC	-0.12%	40.0	T	-1.22%	3.0
10	MSTR	-0.54%	8.0	BMY	-0.27%	1.0
10	INTU	-0.25%	16.0	BXP	0.02%	16.0
10	IEP	-1.1%	3.0	HSBC	0.68%	2.0
10	FCX	-2.86%	1.0	TLT	0.68%	3.0
10	USB	-1.38%	1.0	SBUX	2.24%	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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	VNO	-6.9%	34.0	MSTR	-24.26%	12.0
21	AMC	-4.28%	40.0	JAZZ	-6.16%	36.0
21	QQQ	-5.31%	19.0	PRGO	-9.55%	20.0
21	UAA	-3.11%	32.0	NWL	-10.26%	9.0
21	HLT	-10.32%	8.0	CMG	-4.03%	19.0
21	PCG	-4.29%	15.0	HD	-6.13%	11.0
21	LLY	-17.98%	3.0	NAVI	-7.29%	9.0
21	LUMN	-21.3%	2.0	BA	-1.8%	35.0
21	BHC	-13.93%	3.0	EXPE	-19.44%	3.0
21	TDG	-8.31%	5.0	ZTS	-7.27%	8.0
21	MSTR	-4.3%	8.0	GME	-25.82%	2.0
21	AAPL	-10.63%	3.0	CLF	-10.08%	5.0
21	QCOM	-9.95%	3.0	CHTR	-9.92%	5.0
21	CPRT	-8.68%	3.0	WDC	-35.15%	1.0
21	CMG	-3.02%	8.0	FIS	-2.64%	7.0
21	AMD	-2.19%	10.0	GNRC	-9.07%	2.0
21	PHM	-0.27%	74.0	SNY	-0.64%	24.0
21	IRM	-6.08%	3.0	PEP	-2.15%	7.0
21	CHTR	-18.2%	1.0	BIIB	-13.15%	1.0
21	FITB	-15.33%	1.0	BXP	-0.82%	16.0
21	IEP	-5.03%	3.0	FRA	-0.98%	8.0
21	ACGL	-0.34%	44.0	KHC	-7.3%	1.0
21	FCX	-12.54%	1.0	AZO	-6.41%	1.0
21	LEN	-1.13%	9.0	SBUX	-4.5%	1.0
21	TMUS	-7.55%	1.0	BMY	-2.38%	1.0
21	COST	-6.94%	1.0	T	-0.61%	3.0
21	B	-5.2%	1.0	QCOM	-0.04%	7.0
21	BA	-1.9%	2.0	NVDA	0.1%	3.0
21	MSI	0.73%	1.0	HSBC	1.37%	2.0
21	MOS	0.48%	3.0	VNO	3.97%	1.0

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

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

Period examined: All model dates from 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	AMC	-15.58%	38.0	PRGO	-33.53%	12.0
63	VNO	-16.01%	22.0	JAZZ	-12.67%	27.0
63	NWL	-16.09%	15.0	ADBE	-5.48%	38.0
63	GT	-3.11%	64.0	CHTR	-33.79%	4.0
63	BHC	-27.78%	3.0	NWL	-14.33%	9.0
63	CMG	-7.57%	8.0	MSTR	-42.63%	3.0
63	CPRT	-20.11%	3.0	SNY	-4.94%	18.0
63	QCOM	-14.06%	3.0	HON	-3.51%	21.0
63	LLY	-13.12%	3.0	ZTS	-11.87%	6.0
63	AAPL	-12.92%	3.0	HD	-6.84%	10.0
63	IRM	-9.32%	3.0	BA	-2.42%	28.0
63	TDG	-5.56%	5.0	EXPE	-17.25%	3.0
63	CHTR	-25.52%	1.0	GME	-25.83%	2.0
63	LEN	-11.85%	2.0	CMG	-4.12%	8.0
63	GME	-16.31%	1.0	WDC	-31.59%	1.0
63	TMUS	-14.63%	1.0	AZO	-21.44%	1.0
63	FCX	-14.59%	1.0	GNRC	-10.54%	2.0
63	IEP	-6.74%	2.0	FRA	-2.17%	8.0
63	MOS	-3.56%	3.0	NAVI	-1.75%	9.0
63	MSTR	-1.31%	8.0	T	-7.3%	2.0
63	COST	-10.02%	1.0	FIS	-12.78%	1.0
63	OXY	-6.95%	1.0	PEP	-3.24%	3.0
63	PCG	-1.26%	4.0	BIIB	-9.24%	1.0
63	MSFT	-4.64%	1.0	VNO	-4.33%	1.0
63	FITB	-3.91%	1.0	CLF	-0.84%	4.0
63	MSI	-3.15%	1.0	BMY	-2.83%	1.0
63	GE	0.67%	1.0	GSK	-0.49%	2.0
63	HLT	0.34%	8.0	SBUX	-0.48%	1.0
63	BALL	10.88%	1.0	AMGN	0.36%	10.0
63	USB	12.02%	1.0	TLT	4.1%	3.0

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

Period examined: All model dates from 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AMC	-38.23%	21.0	ADBE	-11.19%	27.0
126	UAA	-21.22%	32.0	HON	-11.97%	17.0
126	GT	-22.71%	26.0	CHTR	-48.72%	4.0
126	NWL	-30.63%	10.0	PRGO	-47.12%	3.0
126	MSTR	-21.23%	7.0	NWL	-14.45%	9.0
126	CMG	-18.91%	6.0	SNY	-10.2%	9.0
126	CPRT	-29.04%	3.0	GME	-32.34%	2.0
126	BHC	-12.88%	3.0	JAZZ	-1.94%	25.0
126	QCOM	-12.43%	3.0	AMGN	-6.74%	6.0
126	MOS	-18.43%	2.0	FIS	-17.91%	1.0
126	IEP	-13.99%	2.0	FRA	-2.71%	5.0
126	IRM	-22.66%	1.0	VNO	-8.12%	1.0
126	LLY	-7.33%	3.0	NAVI	-0.94%	6.0
126	CZR	-5.49%	4.0	T	-1.4%	1.0
126	GME	-15.15%	1.0	BIIB	0.11%	1.0
126	COST	-12.65%	1.0	BMY	0.8%	1.0
126	PCG	-8.96%	1.0	BALL	2.34%	1.0
126	BALL	-6.3%	1.0	EXPE	1.49%	3.0
126	LEN	-2.4%	2.0	TLT	2.65%	2.0
126	OXY	-1.39%	1.0	WDC	15.79%	1.0
126	SPY	4.63%	1.0	BXP	1.22%	13.0
126	MSI	4.8%	1.0	AAPL	16.11%	1.0
126	AAPL	3.32%	3.0	IRM	29.68%	1.0
126	TRGP	0.42%	26.0	VCSH	1.32%	23.0
126	FCX	10.97%	1.0	GSK	15.3%	2.0
126	USB	12.53%	1.0	CDNS	42.76%	1.0
126	ZION	12.84%	1.0	AMAT	52.22%	1.0
126	CAH	14.07%	1.0	AMZN	14.22%	4.0
126	FITB	14.45%	1.0	BA	6.9%	9.0
126	NAVI	15.61%	1.0	BHC	36.07%	2.0

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

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

Period examined: All model dates from 2025-11-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	VST	-0.59%	39.0	UNH	-1.17%	23.0
1	LUMN	-7.37%	2.0	MSTR	-0.81%	22.0
1	AMC	-7.19%	2.0	PRGO	-0.64%	18.0
1	THC	-0.28%	41.0	ADBE	-0.6%	11.0
1	AA	-0.73%	10.0	BA	-0.92%	6.0
1	JPM	-0.13%	45.0	CMCSA	-0.36%	8.0
1	AVGO	-0.81%	5.0	ZTS	-0.4%	7.0
1	BBY	-0.25%	15.0	NVDA	-0.84%	3.0
1	PCG	-0.13%	29.0	CHTR	-0.82%	3.0
1	HCA	-0.7%	5.0	AMGN	-0.38%	5.0
1	LEN	-0.31%	10.0	FIS	-0.2%	9.0
1	DHI	-0.37%	5.0	BXP	-0.53%	3.0
1	QQQ	-0.3%	3.0	KHC	-1.47%	1.0
1	INTC	-0.11%	4.0	LUMN	-1.4%	1.0
1	SPY	-0.06%	6.0	FRA	-1.24%	1.0
1	NWL	-0.04%	4.0	TDG	-0.26%	4.0
1	HLT	-0.07%	2.0	PEP	-0.14%	5.0
1	OXY	0.15%	2.0	CPRT	-0.0%	5.0
1	KALU	0.5%	1.0	T	0.73%	1.0
1	CAH	0.26%	3.0	HD	1.25%	1.0
1	FSUGY	0.16%	8.0	CDNS	0.21%	7.0
1	GS	0.03%	37.0	IEP	1.66%	1.0
1	MNST	1.37%	1.0	ON	0.9%	2.0
1	AZO	1.63%	1.0	SNY	0.39%	5.0
1	NEM	0.08%	22.0	CLF	2.0%	1.0
1	MS	0.08%	23.0	NWL	2.17%	1.0
1	IEP	2.3%	1.0	CVS	2.33%	1.0
1	KEY	3.12%	1.0	QCOM	2.56%	1.0
1	TFC	0.35%	9.0	GWW	0.4%	10.0
1	CYH	0.21%	16.0	CMG	0.53%	10.0

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

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

Period examined: All model dates from 2025-11-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CYH	-7.29%	13.0	MSTR	-14.35%	13.0
10	LEN	-11.12%	8.0	PRGO	-6.04%	12.0
10	LUMN	-31.75%	2.0	FIS	-3.36%	9.0
10	THC	-1.79%	32.0	PEP	-3.23%	4.0
10	PCG	-2.01%	22.0	BA	-1.73%	6.0
10	AMC	-21.75%	2.0	BXP	-2.99%	3.0
10	AA	-5.44%	8.0	ZTS	-1.69%	5.0
10	VNO	-3.87%	11.0	HD	-5.37%	1.0
10	VST	-1.26%	31.0	KHC	-4.08%	1.0
10	BBY	-2.57%	10.0	ADBE	-0.44%	9.0
10	DHI	-1.5%	4.0	SNY	-0.47%	5.0
10	HLT	-1.26%	2.0	CHTR	1.02%	1.0
10	IEP	-2.17%	1.0	T	2.89%	1.0
10	SPY	-0.03%	3.0	QCOM	3.18%	1.0
10	JPM	0.09%	37.0	CVS	3.84%	1.0
10	OXY	4.28%	1.0	NVDA	1.31%	3.0
10	QQQ	1.57%	3.0	NWL	5.06%	1.0
10	CAH	1.92%	3.0	ON	2.75%	2.0
10	KALU	5.81%	1.0	CPRT	1.97%	3.0
10	UAA	5.9%	1.0	IEP	8.41%	1.0
10	AZO	6.89%	1.0	CLF	11.93%	1.0
10	HCA	1.57%	5.0	TDG	3.67%	4.0
10	KEY	11.46%	1.0	UNH	1.01%	20.0
10	B	5.92%	2.0	CMCSA	3.14%	7.0
10	PWR	8.77%	2.0	AMGN	5.83%	5.0
10	AVGO	4.72%	5.0	CDNS	6.48%	5.0
10	CZR	6.19%	4.0	GWW	3.86%	10.0
10	ACGL	1.18%	23.0	AMD	4.35%	11.0
10	VFC	30.21%	1.0	CMG	5.39%	10.0
10	NWL	10.91%	3.0	CNC	4.46%	14.0

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

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

Period examined: All model dates from 2025-11-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	VST	-3.4%	25.0	MSTR	-20.11%	8.0
21	THC	-2.47%	25.0	PRGO	-3.95%	7.0
21	VNO	-4.74%	11.0	FIS	-3.26%	6.0
21	PCG	-4.29%	11.0	CHTR	-12.22%	1.0
21	CYH	-3.91%	12.0	SNY	-2.39%	5.0
21	LUMN	-21.3%	2.0	BXP	-3.79%	3.0
21	AMC	-18.83%	2.0	KHC	-7.3%	1.0
21	BBY	-5.67%	5.0	HD	-5.4%	1.0
21	LEN	-0.76%	7.0	ZTS	-1.91%	2.0
21	IEP	-2.81%	1.0	PEP	-0.8%	4.0
21	SPY	0.9%	1.0	NVDA	0.1%	3.0
21	QQQ	0.77%	3.0	QCOM	1.34%	1.0
21	DHI	1.3%	2.0	T	2.93%	1.0
21	HCA	0.65%	5.0	CVS	7.23%	1.0
21	CAH	3.32%	2.0	IEP	9.66%	1.0
21	KALU	9.78%	1.0	ADBE	1.39%	9.0
21	PWR	11.89%	1.0	CDNS	2.64%	5.0
21	AA	16.48%	1.0	TDG	6.15%	4.0
21	ACGL	0.99%	23.0	CLF	25.14%	1.0
21	KEY	22.74%	1.0	ON	12.67%	2.0
21	JPM	0.79%	30.0	AMGN	5.3%	5.0
21	VFC	27.48%	1.0	CMCSA	6.13%	5.0
21	AVGO	5.98%	5.0	BA	8.03%	6.0
21	CZR	8.0%	4.0	UNH	3.62%	19.0
21	NWL	12.05%	3.0	JAZZ	9.59%	9.0
21	INTC	10.93%	4.0	GWW	8.94%	10.0
21	ON	15.49%	3.0	CNC	8.32%	14.0
21	FSUGY	7.48%	7.0	CMG	12.16%	10.0
21	TFC	7.88%	9.0	AMD	17.75%	8.0
21	TRGP	5.27%	14.0	NVS	6.4%	23.0

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 2026-01-02 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	VST	-1.42%	13.0	UNH	-5.21%	4.0
1	SLV	-1.65%	8.0	PRGO	-0.67%	11.0
1	AA	-1.25%	9.0	CMCSA	-1.61%	3.0
1	JPM	-0.53%	15.0	MSTR	-0.25%	14.0
1	GS	-0.57%	12.0	ZTS	-0.63%	5.0
1	PCG	-0.37%	17.0	FIS	-0.92%	3.0
1	NEM	-0.78%	8.0	CHTR	-0.92%	2.0
1	EXPE	-0.36%	17.0	CDNS	-0.85%	2.0
1	GT	-0.52%	11.0	LUMN	-1.4%	1.0
1	FSUGY	-5.31%	1.0	FRA	-1.24%	1.0
1	CCL	-0.42%	11.0	ADBE	-0.39%	2.0
1	BBY	-0.38%	9.0	PEP	-0.19%	1.0
1	DHI	-1.32%	2.0	CPRT	-0.0%	5.0
1	CAH	-2.27%	1.0	CNC	0.89%	1.0
1	PHM	-0.13%	12.0	AMD	0.52%	4.0
1	THC	-0.09%	15.0	NWL	2.17%	1.0
1	MS	-0.06%	8.0	JAZZ	5.16%	1.0

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 2026-01-02 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	EXPE	-7.49%	10.0	MSTR	-7.86%	5.0
10	JPM	-6.31%	7.0	FIS	-11.91%	3.0
10	PCG	-4.15%	10.0	PRGO	-4.48%	5.0
10	AA	-5.84%	7.0	UNH	-12.74%	1.0
10	THC	-4.56%	6.0	ZTS	-3.02%	3.0
10	VST	-4.23%	5.0	CMCSA	-1.04%	2.0
10	CCL	-3.01%	4.0	JAZZ	1.83%	1.0
10	BBY	-2.93%	4.0	NWL	5.06%	1.0
10	LEN	-8.96%	1.0	CPRT	1.97%	3.0
10	DHI	-6.96%	1.0	AMD	10.3%	3.0

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

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

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	-0.96%	60.0	NFLX	-0.18%	86.0
1	THC	-1.44%	36.0	MSTR	-0.37%	38.0
1	NVDA	-0.14%	255.0	GNRC	-1.97%	7.0
1	BHC	-1.62%	20.0	PRGO	-1.65%	5.0
1	AMD	-0.44%	64.0	T	-0.36%	21.0
1	CLF	-1.12%	23.0	BIIB	-0.23%	32.0
1	GT	-0.59%	38.0	JAZZ	-0.34%	21.0
1	MU	-1.0%	10.0	UNH	-0.17%	35.0
1	FCX	-3.28%	3.0	CHTR	-0.38%	15.0
1	CYH	-0.22%	45.0	FIS	-0.14%	39.0
1	MSTR	-4.69%	2.0	OXY	-3.53%	1.0
1	INTC	-0.85%	10.0	CMG	-3.29%	1.0
1	AMAT	-0.09%	92.0	ADBE	-0.76%	4.0
1	QCOM	-0.28%	30.0	BALL	-1.45%	2.0
1	LUMN	-1.38%	5.0	AMZN	-0.7%	4.0
1	QQQ	-0.1%	61.0	BMY	-0.45%	5.0
1	ORCL	-0.24%	23.0	SIVBQ	-2.07%	1.0
1	CSTM	-0.26%	21.0	ISRG	-1.86%	1.0
1	WYNN	-0.91%	5.0	BHC	-1.67%	1.0
1	NWL	-0.19%	22.0	CPRT	-0.8%	1.0
1	GBTC	-0.13%	28.0	HON	-0.78%	1.0
1	PCG	-0.17%	21.0	NAVI	-0.4%	1.0
1	LEN	-0.38%	7.0	INTU	-0.04%	3.0
1	VFC	-0.8%	3.0	GSK	0.53%	1.0
1	GE	-1.04%	2.0	SLV	0.78%	1.0
1	WRK	-0.24%	6.0	BA	0.19%	5.0
1	TXN	-0.42%	3.0	INTC	0.27%	4.0
1	TDG	-0.21%	3.0	BXP	1.24%	1.0
1	LLY	-0.15%	4.0	GE	1.34%	1.0
1	SBUX	-0.5%	1.0	EXPE	0.49%	3.0

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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-5.24%	60.0	VFC	-5.34%	20.0
10	AMAT	-1.32%	92.0	PRGO	-26.47%	2.0
10	THC	-3.75%	32.0	BIIB	-1.53%	32.0
10	CLF	-5.13%	23.0	FIS	-0.98%	39.0
10	CYH	-2.34%	45.0	JAZZ	-1.53%	21.0
10	MU	-6.03%	10.0	BA	-3.37%	5.0
10	CSTM	-2.5%	21.0	SIVBQ	-13.39%	1.0
10	LUMN	-8.73%	5.0	NAVI	-12.42%	1.0
10	GOOGL	-1.19%	35.0	META	-0.51%	23.0
10	PCG	-2.31%	16.0	VNO	-1.63%	7.0
10	LEN	-4.29%	7.0	ADBE	-2.47%	4.0
10	GT	-0.73%	36.0	BMY	-1.94%	5.0
10	QQQ	-0.41%	61.0	GNRC	-1.36%	7.0
10	INTC	-2.18%	10.0	SNY	-1.62%	3.0
10	MSTR	-10.13%	2.0	BHP	-1.05%	4.0
10	BBY	-0.53%	30.0	T	-0.16%	21.0
10	WRK	-2.64%	6.0	PCG	0.15%	3.0
10	QCOM	-0.48%	30.0	GE	0.67%	1.0
10	JPM	-1.26%	11.0	HON	1.24%	1.0
10	EXPE	-0.41%	27.0	BHC	1.31%	1.0
10	GNRC	-7.09%	1.0	GSK	2.17%	1.0
10	NWL	-0.28%	22.0	ISRG	2.45%	1.0
10	PHM	-0.16%	39.0	GILD	2.92%	1.0
10	CTLT	-6.0%	1.0	BXP	4.44%	1.0
10	SBUX	-5.93%	1.0	INTU	1.67%	3.0
10	TXN	-1.8%	3.0	OXY	5.26%	1.0
10	FSUGY	-0.03%	92.0	CLF	2.73%	2.0
10	INTU	-1.99%	1.0	THC	6.82%	1.0
10	FITB	0.46%	1.0	CMG	8.46%	1.0
10	VFC	0.66%	3.0	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 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-10.21%	60.0	JAZZ	-8.05%	21.0
21	CYH	-7.37%	45.0	VFC	-6.83%	20.0
21	CLF	-12.39%	23.0	FIS	-2.9%	38.0
21	AMAT	-2.73%	92.0	PRGO	-26.75%	2.0
21	THC	-6.19%	32.0	SIVBQ	-42.98%	1.0
21	AMD	-2.5%	64.0	META	-1.54%	23.0
21	INTC	-11.79%	10.0	VNO	-3.75%	7.0
21	MOS	-2.07%	30.0	BHP	-4.61%	4.0
21	LUMN	-9.94%	5.0	ISRG	-14.57%	1.0
21	NWL	-2.22%	22.0	BMY	-2.65%	5.0
21	MSTR	-17.83%	2.0	EXPE	-4.36%	3.0
21	AA	-2.69%	12.0	SNY	-3.4%	3.0
21	FSUGY	-0.27%	92.0	BHC	-9.03%	1.0
21	CSTM	-1.21%	19.0	KALU	-3.84%	2.0
21	PCG	-3.0%	6.0	NAVI	-6.68%	1.0
21	BBY	-0.57%	28.0	OXY	-6.63%	1.0
21	LEN	-2.19%	6.0	GSK	-3.65%	1.0
21	CTLT	-12.45%	1.0	AAP	-1.38%	2.0
21	FCX	-3.7%	3.0	CLF	-1.14%	2.0
21	JPM	-1.19%	9.0	GNRC	-0.13%	7.0
21	SBUX	-8.46%	1.0	BA	-0.03%	5.0
21	MU	-0.8%	10.0	BALL	1.11%	2.0
21	AZO	-1.08%	7.0	BXP	2.72%	1.0
21	TXN	-1.98%	3.0	BIIB	0.1%	32.0
21	WRK	-0.96%	6.0	HON	4.09%	1.0
21	TRGP	-0.94%	6.0	GE	5.02%	1.0
21	FITB	-1.9%	1.0	PCG	1.8%	3.0
21	SPY	-0.28%	1.0	SLV	6.2%	1.0
21	TDG	-0.05%	3.0	AMZN	1.56%	4.0
21	GNRC	3.75%	1.0	GILD	6.64%	1.0

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

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

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-20.22%	60.0	VFC	-13.71%	20.0
63	CYH	-12.35%	44.0	JAZZ	-11.88%	20.0
63	CLF	-20.09%	23.0	BMY	-14.6%	5.0
63	NWL	-14.89%	21.0	BHP	-17.28%	4.0
63	AMAT	-3.04%	89.0	KALU	-29.12%	2.0
63	MOS	-7.31%	30.0	NWL	-3.49%	14.0
63	CZR	-3.09%	69.0	SNY	-14.79%	3.0
63	INTC	-12.62%	10.0	BIIB	-1.29%	32.0
63	GT	-4.25%	25.0	FIS	-1.03%	38.0
63	AA	-8.18%	12.0	PRGO	-36.42%	1.0
63	AMC	-7.17%	13.0	SIVBQ	-36.12%	1.0
63	THC	-1.84%	32.0	BA	-7.84%	4.0
63	MSTR	-26.7%	2.0	BHC	-27.97%	1.0
63	MU	-5.24%	9.0	EXPE	-9.28%	3.0
63	ELAN	-3.62%	13.0	ADBE	-14.52%	1.0
63	QCOM	-1.29%	30.0	CLF	-11.8%	1.0
63	CTLT	-20.02%	1.0	GNRC	-1.41%	7.0
63	TDG	-3.37%	3.0	NAVI	-9.58%	1.0
63	BBY	-0.19%	26.0	HON	-6.45%	1.0
63	INTU	-4.29%	1.0	VICI	-0.8%	4.0
63	WRK	-0.45%	6.0	THC	-0.73%	1.0
63	SBUX	-1.73%	1.0	OXY	0.32%	1.0
63	TXN	-0.52%	3.0	GILD	0.72%	1.0
63	PCG	-1.5%	1.0	GE	1.67%	1.0
63	FITB	-0.42%	1.0	AMC	3.69%	1.0
63	KEY	0.5%	3.0	ISRG	6.51%	1.0
63	USB	0.4%	5.0	GSK	8.44%	1.0
63	BHC	0.11%	20.0	BXP	11.22%	1.0
63	WYNN	0.9%	5.0	AAP	5.92%	2.0
63	SPY	4.96%	1.0	NVS	6.82%	2.0

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

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	UAA	-26.99%	60.0	VFC	-41.27%	20.0
126	CYH	-18.0%	42.0	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	-24.17%	20.0	FIS	-5.36%	38.0
126	AMC	-31.23%	12.0	JAZZ	-9.44%	20.0
126	BBY	-12.73%	24.0	SIVBQ	-99.78%	1.0
126	MOS	-8.48%	30.0	BHC	-79.63%	1.0
126	CZR	-2.92%	68.0	AMC	-76.78%	1.0
126	GOOGL	-5.51%	34.0	BHP	-13.56%	4.0
126	GT	-8.82%	16.0	AAP	-27.02%	2.0
126	ELAN	-9.75%	13.0	BMY	-9.8%	5.0
126	QCOM	-3.79%	30.0	AMZN	-11.87%	4.0
126	WRK	-12.96%	6.0	ADBE	-16.94%	1.0
126	WYNN	-14.88%	5.0	HON	-14.24%	1.0
126	USB	-13.83%	5.0	SNY	-3.99%	3.0
126	AA	-5.47%	12.0	THC	-11.38%	1.0
126	BHC	-1.31%	20.0	KALU	-4.86%	2.0
126	INTC	-2.23%	10.0	NAVI	-9.51%	1.0
126	TRGP	-6.69%	2.0	BALL	-2.54%	2.0
126	TXN	-3.57%	3.0	OXY	-1.41%	1.0
126	SBUX	-7.81%	1.0	BXP	2.15%	1.0
126	WDC	-6.61%	1.0	GE	5.07%	1.0
126	CSCO	-0.58%	8.0	PCG	2.41%	3.0
126	INTU	-4.27%	1.0	VICI	3.01%	4.0
126	FITB	-3.76%	1.0	GILD	12.13%	1.0
126	AAP	-0.03%	20.0	GSK	13.85%	1.0
126	MSTR	2.77%	2.0	TLT	3.74%	4.0
126	SPY	8.92%	1.0	META	0.74%	23.0
126	MNST	13.19%	1.0	ISRG	18.5%	1.0

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

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	UAA	-41.44%	44.0	VFC	-58.66%	20.0
252	CZR	-12.76%	67.0	BIIB	-31.07%	33.0
252	GME	-24.29%	32.0	NWL	-47.27%	11.0
252	CLF	-28.21%	24.0	GNRC	-53.38%	7.0
252	NWL	-34.48%	19.0	SIVBQ	-99.98%	1.0
252	AAP	-30.0%	18.0	AMC	-91.75%	1.0
252	AMC	-57.85%	7.0	BHC	-68.72%	1.0
252	MOS	-9.74%	32.0	KALU	-21.69%	2.0
252	GT	-25.84%	12.0	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	MSTR	-55.97%	2.0	BALL	-20.58%	1.0
252	BHC	-5.58%	19.0	NAVI	-10.93%	1.0
252	WYNN	-10.86%	5.0	UNH	-6.64%	1.0
252	CYH	-1.48%	36.0	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	EXPE	8.26%	3.0
252	CCL	0.69%	11.0	AMZN	7.78%	4.0
252	WRK	1.29%	6.0	GILD	33.36%	1.0
252	SPY	12.74%	1.0	BMY	6.8%	5.0
252	CTLT	20.96%	1.0	ISRG	37.07%	1.0
252	INTU	21.91%	1.0	GE	74.42%	1.0
252	TXN	8.07%	3.0	PCG	37.26%	3.0
252	FCX	7.41%	4.0	CHTR	8.47%	15.0
252	MNST	33.42%	1.0	INTC	72.02%	2.0
252	FITB	36.7%	1.0	SBUX	19.54%	9.0
252	ACGL	13.91%	3.0	INTU	59.73%	3.0
252	ETRN	8.15%	7.0	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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	-1.14%	15.0	PRGO	-1.65%	5.0
1	AMC	-1.8%	6.0	INTC	-4.06%	2.0
1	CYH	-1.25%	8.0	JAZZ	-0.58%	11.0
1	TEVA	-0.27%	31.0	NWL	-2.09%	3.0
1	VST	-0.44%	13.0	UNH	-0.13%	34.0
1	AMD	-2.49%	2.0	CMG	-3.29%	1.0
1	MU	-2.08%	2.0	ADBE	-0.76%	4.0
1	VNO	-3.87%	1.0	BALL	-1.54%	1.0
1	PCG	-0.17%	21.0	FIS	-0.9%	1.0
1	PHM	-0.2%	17.0	CPRT	-0.8%	1.0
1	THC	-0.63%	4.0	HON	-0.78%	1.0
1	NWL	-0.81%	3.0	SLV	0.78%	1.0
1	QQQ	-0.66%	3.0	BA	0.19%	5.0
1	MS	-0.16%	11.0	BXP	1.24%	1.0
1	AA	-0.84%	2.0	CMCSA	0.59%	3.0
1	GE	-0.65%	1.0	NVS	0.25%	8.0
1	ORCL	-0.05%	9.0	ELAN	1.06%	3.0
1	GLD	-0.35%	1.0	MSTR	0.29%	13.0
1	GOOGL	-0.14%	2.0	ON	0.16%	26.0
1	BHC	-0.27%	1.0	CLF	2.08%	2.0
1	ELAN	0.55%	2.0	CNC	0.26%	27.0
1	JPM	0.17%	11.0	AMD	2.79%	3.0
1	TRGP	0.24%	8.0	AAP	4.92%	2.0
1	LEN	2.0%	1.0	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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	AMAT	-5.43%	22.0	MSTR	-8.91%	6.0
10	UAA	-5.71%	15.0	PRGO	-26.47%	2.0
10	PCG	-2.31%	16.0	BA	-3.37%	5.0
10	PHM	-2.25%	16.0	NWL	-4.28%	3.0
10	CYH	-3.94%	8.0	FIS	-11.58%	1.0
10	CSTM	-1.78%	17.0	JAZZ	-0.92%	11.0
10	QQQ	-6.6%	3.0	ADBE	-2.47%	4.0
10	AA	-8.68%	2.0	HON	1.24%	1.0
10	JPM	-1.26%	11.0	BXP	4.44%	1.0
10	BHC	-12.64%	1.0	CLF	2.73%	2.0
10	EXPE	-0.41%	27.0	BALL	8.23%	1.0
10	LEN	-8.96%	1.0	CMG	8.46%	1.0
10	MU	-2.87%	2.0	SLV	8.91%	1.0
10	ELAN	-1.35%	1.0	AAP	4.93%	2.0
10	VNO	-0.46%	1.0	CMCSA	5.98%	3.0
10	GE	5.96%	1.0	NVS	2.51%	8.0
10	GLD	8.81%	1.0	AMD	8.12%	3.0
10	GOOGL	5.16%	2.0	CNC	0.97%	26.0
10	VFC	5.48%	2.0	INTC	20.57%	2.0
10	KEY	11.46%	1.0	ELAN	14.1%	3.0
10	CZR	4.54%	3.0	UNH	1.24%	34.0
10	CDNS	14.02%	1.0	LUMN	15.49%	3.0
10	AMD	7.92%	2.0	ON	3.15%	26.0

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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-10.27%	15.0	JAZZ	-12.96%	11.0
21	AMAT	-5.21%	22.0	PRGO	-26.75%	2.0
21	CSTM	-3.77%	15.0	NWL	-8.99%	3.0
21	CYH	-4.51%	8.0	MSTR	-16.15%	1.0
21	QQQ	-10.88%	3.0	AAP	-1.38%	2.0
21	PCG	-3.0%	6.0	CLF	-1.14%	2.0
21	JPM	-1.19%	9.0	BA	-0.03%	5.0
21	VNO	-5.8%	1.0	BXP	2.72%	1.0
21	TRGP	-0.94%	6.0	HON	4.09%	1.0
21	AMD	-1.08%	2.0	SLV	6.2%	1.0
21	BHC	-1.79%	1.0	INTC	3.43%	2.0
21	GLD	3.96%	1.0	ADBE	2.81%	4.0
21	AMC	0.82%	6.0	BALL	11.68%	1.0
21	GE	5.62%	1.0	CMG	12.96%	1.0
21	GOOGL	3.4%	2.0	CMCSA	10.2%	3.0
21	EXPE	1.2%	17.0	NVS	5.85%	8.0
21	NWL	7.08%	3.0	UNH	1.78%	34.0
21	CZR	7.34%	3.0	AMD	24.66%	3.0
21	CDNS	22.73%	1.0	LUMN	30.52%	3.0
21	KEY	22.74%	1.0	CNC	3.68%	26.0
21	MU	15.7%	2.0	ELAN	55.86%	3.0
21	PHM	2.71%	13.0	ON	11.14%	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 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NWL	-24.33%	2.0	JAZZ	-19.55%	10.0
63	AMC	-6.07%	6.0	NWL	-18.21%	3.0
63	BHC	-32.28%	1.0	PRGO	-36.42%	1.0
63	UAA	-1.54%	15.0	BA	-7.84%	4.0
63	VNO	-12.63%	1.0	ADBE	-14.52%	1.0
63	QQQ	-3.36%	3.0	CLF	-11.8%	1.0
63	PHM	-4.26%	1.0	HON	-6.45%	1.0
63	ORCL	-0.44%	9.0	BXP	11.22%	1.0
63	MU	-3.79%	1.0	AAP	5.92%	2.0
63	PCG	-1.5%	1.0	INTC	6.71%	2.0
63	GE	0.67%	1.0	NVS	6.82%	2.0
63	AMD	1.06%	2.0	SLV	24.84%	1.0
63	JPM	3.68%	2.0	BALL	24.91%	1.0
63	GLD	11.31%	1.0	AMD	52.07%	2.0
63	GOOGL	13.73%	1.0	UNH	4.4%	29.0
63	AMAT	1.01%	19.0	ELAN	77.84%	3.0
63	CDNS	24.99%	1.0	LUMN	100.22%	3.0
63	CYH	4.57%	7.0	CNC	21.89%	16.0
63	CZR	16.32%	2.0	ON	13.82%	26.0

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

Period examined: All model dates from 2025-02-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	UAA	-24.14%	15.0	JAZZ	-7.84%	10.0
126	AMC	-37.94%	5.0	AAP	-27.02%	2.0
126	GT	-23.12%	4.0	NWL	-14.93%	3.0
126	CYH	-8.1%	5.0	ADBE	-16.94%	1.0
126	NWL	-27.54%	1.0	HON	-14.24%	1.0
126	BHC	-18.41%	1.0	BXP	2.15%	1.0
126	TRGP	-6.69%	2.0	BALL	2.34%	1.0
126	CZR	-11.2%	1.0	BA	8.51%	3.0
126	QQQ	6.77%	3.0	NVS	15.03%	2.0
126	PHM	27.74%	1.0	CNC	38.32%	1.0
126	CDNS	28.73%	1.0	SLV	59.34%	1.0
126	MU	33.17%	1.0	INTC	39.87%	2.0
126	BBY	11.37%	3.0	UNH	12.84%	7.0
126	TEVA	35.08%	1.0	AMD	122.93%	2.0
126	GOOGL	55.92%	1.0	ON	12.76%	26.0
126	ORCL	30.25%	2.0	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 2025-11-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	PCG	-0.31%	20.0	PRGO	-1.68%	4.0
1	GS	-0.21%	18.0	ADBE	-1.14%	3.0
1	PHM	-0.25%	14.0	CMG	-3.29%	1.0
1	THC	-0.63%	4.0	UNH	-0.99%	3.0
1	MU	-2.23%	1.0	BA	-0.96%	1.0
1	CZR	-1.05%	2.0	FIS	-0.9%	1.0
1	AA	-0.84%	2.0	CPRT	-0.8%	1.0
1	NWL	-1.59%	1.0	NVS	0.05%	6.0
1	TEVA	-0.29%	1.0	JAZZ	0.6%	1.0
1	GOOGL	-0.26%	1.0	AMD	0.71%	1.0
1	TRGP	0.22%	3.0	CMCSA	0.59%	3.0
1	CCL	0.1%	7.0	CLF	2.0%	1.0
1	JPM	0.1%	9.0	MSTR	0.29%	13.0
1	ELAN	0.55%	2.0	CNC	0.57%	9.0

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 2025-11-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	PCG	-2.66%	15.0	MSTR	-8.91%	6.0
10	PHM	-2.5%	13.0	PRGO	-17.88%	1.0
10	CYH	-22.75%	1.0	ADBE	-4.74%	3.0
10	AA	-8.68%	2.0	FIS	-11.58%	1.0
10	JPM	-1.64%	9.0	BA	-8.71%	1.0
10	EXPE	-0.41%	27.0	UNH	-0.57%	3.0
10	LEN	-8.96%	1.0	AMD	0.43%	1.0
10	AMAT	-2.41%	3.0	JAZZ	5.05%	1.0
10	MU	-2.91%	1.0	CMG	8.46%	1.0
10	VST	-0.67%	4.0	CLF	11.93%	1.0
10	BBY	-0.64%	4.0	CMCSA	5.98%	3.0
10	ELAN	-1.35%	1.0	NVS	3.14%	6.0
10	CZR	0.78%	1.0	CNC	5.16%	8.0

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 2025-11-03 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	VST	-6.1%	4.0	MSTR	-16.15%	1.0
21	PCG	-4.37%	5.0	PRGO	-12.39%	1.0
21	JPM	-1.91%	7.0	JAZZ	1.9%	1.0
21	BBY	-3.99%	2.0	UNH	1.12%	3.0
21	CYH	-3.97%	1.0	BA	4.97%	1.0
21	TRGP	-1.17%	1.0	ADBE	2.32%	3.0
21	GOOGL	4.1%	1.0	CMG	12.96%	1.0
21	NWL	12.43%	1.0	AMD	18.88%	1.0
21	CZR	15.01%	1.0	CLF	25.14%	1.0
21	EXPE	1.2%	17.0	CMCSA	10.2%	3.0
21	KEY	22.74%	1.0	NVS	7.33%	6.0
21	PHM	2.39%	10.0	CNC	8.53%	8.0

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

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

Period examined: All model dates from 2026-01-02 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	PCG	-0.55%	14.0	PRGO	-1.14%	3.0
1	GS	-0.8%	5.0	FIS	-0.9%	1.0
1	THC	-0.63%	4.0	CPRT	-0.8%	1.0
1	GT	-0.82%	3.0	CNC	0.89%	1.0
1	JPM	-1.23%	2.0	MSTR	0.5%	12.0

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 2026-01-02 through 2026-01-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	EXPE	-7.49%	10.0	MSTR	-7.86%	5.0
10	PCG	-4.07%	9.0	FIS	-11.58%	1.0

Appendix

All Out of Sample Model Dates

1d Horizon

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bear	VS<-9 (Bear)	0.0013	0.0336	0.0388	432
1	Bull	VS>6 (Bull)	0.0011	0.0189	0.0604	1001
1	Bull	PosVaRAdjVS (Bull)	0.0008	0.0155	0.0504	1002
1	Bull	PosVS (Bull)	0.0006	0.0136	0.0467	1002
1	Benchmarks	QQQ	0.0006	0.0148	0.0428	990
1	LongShort	VarAdjPosNeg_Diff	0.0006	0.0088	0.0633	1002
1	Bull	VS>9 (Bull)	0.0005	0.0273	0.0189	844
1	Benchmarks	SPY	0.0005	0.0113	0.0436	1002
1	Benchmarks	AvgTicker_VV	0.0005	0.0118	0.0398	1002
1	Bear	NegVS (Bear)	0.0004	0.0105	0.0338	1002
1	Bear	VS<-6 (Bear)	0.0003	0.0207	0.0148	965
1	LongShort	PosNeg_Diff	0.0003	0.0057	0.0492	1002
1	Bear	NegVaRAdjVS (Bear)	0.0002	0.0106	0.0217	1002

10d Horizon

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Bear	VS<-9 (Bear)	0.0155	0.0946	0.1643	423
10	Bull	VS>9 (Bull)	0.0122	0.0889	0.1367	835
10	Bull	VS>6 (Bull)	0.0099	0.0581	0.1705	992
10	Bear	VS<-6 (Bear)	0.0088	0.0693	0.1270	956
10	Bull	PosVaRAdjVS (Bull)	0.0081	0.0461	0.1761	993
10	Benchmarks	QQQ	0.0065	0.0420	0.1544	981
10	LongShort	VarAdjPosNeg_Diff	0.0061	0.0272	0.2247	993
10	Bull	PosVS (Bull)	0.0058	0.0404	0.1444	993
10	Benchmarks	SPY	0.0048	0.0317	0.1512	993
10	Benchmarks	AvgTicker_VV	0.0045	0.0353	0.1276	993
10	Bear	NegVS (Bear)	0.0031	0.0322	0.0956	993
10	LongShort	PosNeg_Diff	0.0028	0.0178	0.1551	993
10	Bear	NegVaRAdjVS (Bear)	0.0020	0.0322	0.0620	993

21d Horizon

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
21	Bear	VS<-9 (Bear)	0.0369	0.1460	0.2529	418
21	Bull	VS>9 (Bull)	0.0263	0.1338	0.1969	823
21	Bull	VS>6 (Bull)	0.0212	0.0842	0.2518	981
21	Bear	VS<-6 (Bear)	0.0206	0.1116	0.1844	946
21	Bull	PosVaRAdjVS (Bull)	0.0169	0.0662	0.2558	982
21	Benchmarks	QQQ	0.0142	0.0599	0.2372	970
21	Bull	PosVS (Bull)	0.0122	0.0575	0.2120	982
21	LongShort	VarAdjPosNeg_Diff	0.0120	0.0388	0.3085	982
21	Benchmarks	SPY	0.0105	0.0450	0.2343	982
21	Benchmarks	AvgTicker_VV	0.0095	0.0505	0.1871	982
21	Bear	NegVS (Bear)	0.0065	0.0463	0.1400	982
21	LongShort	PosNeg_Diff	0.0057	0.0246	0.2319	982
21	Bear	NegVaRAdjVS (Bear)	0.0050	0.0462	0.1075	982

63d Horizon

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
63	Bear	VS<-9 (Bear)	0.0668	0.2791	0.2392	392
63	Bull	VS>9 (Bull)	0.0598	0.2230	0.2681	777
63	Bull	VS>6 (Bull)	0.0526	0.1405	0.3746	939
63	Benchmarks	QQQ	0.0449	0.0987	0.4543	928
63	Bear	VS<-6 (Bear)	0.0436	0.1895	0.2302	904
63	Bull	PosVaRAdjVS (Bull)	0.0413	0.1058	0.3903	940
63	Bull	PosVS (Bull)	0.0327	0.0903	0.3626	940
63	Benchmarks	SPY	0.0323	0.0698	0.4623	940
63	Benchmarks	AvgTicker_VV	0.0268	0.0780	0.3437	940
63	LongShort	VarAdjPosNeg_Diff	0.0247	0.0665	0.3711	940
63	Bear	NegVS (Bear)	0.0191	0.0689	0.2778	940
63	Bear	NegVaRAdjVS (Bear)	0.0166	0.0704	0.2359	940
63	LongShort	PosNeg_Diff	0.0136	0.0393	0.3460	940

126d Horizon

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
126	Bear	VS<-9 (Bear)	0.1153	0.4107	0.2808	355
126	Benchmarks	QQQ	0.1041	0.1286	0.8093	865
126	Bull	VS>9 (Bull)	0.1023	0.2980	0.3435	724
126	Bear	VS<-6 (Bear)	0.0955	0.2836	0.3366	841
126	Bull	VS>6 (Bull)	0.0943	0.1724	0.5471	876
126	Bull	PosVaRAdjVS (Bull)	0.0824	0.1307	0.6305	877
126	Benchmarks	SPY	0.0742	0.0891	0.8325	877
126	Bull	PosVS (Bull)	0.0699	0.1105	0.6326	877
126	Benchmarks	AvgTicker_VV	0.0607	0.0985	0.6164	877
126	Bear	NegVS (Bear)	0.0485	0.0932	0.5206	877
126	Bear	NegVaRAdjVS (Bear)	0.0457	0.0984	0.4640	877
126	LongShort	VarAdjPosNeg_Diff	0.0367	0.0896	0.4103	877
126	LongShort	PosNeg_Diff	0.0214	0.0528	0.4055	877

252d Horizon

Period examined: All model dates from 2022-01-31 through 2026-01-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
252	Bull	VS>9 (Bull)	0.3818	0.5440	0.7018	624
252	Bear	VS<-9 (Bear)	0.3498	0.7495	0.4668	298
252	Bear	VS<-6 (Bear)	0.2941	0.5975	0.4923	711
252	Bull	VS>6 (Bull)	0.2464	0.2451	1.0052	745
252	Benchmarks	QQQ	0.2368	0.1521	1.5570	736
252	Bull	PosVaRAdjVS (Bull)	0.1872	0.1713	1.0929	745
252	Benchmarks	SPY	0.1632	0.1088	1.4998	748
252	Bull	PosVS (Bull)	0.1493	0.1379	1.0825	745
252	Benchmarks	AvgTicker_VV	0.1353	0.1209	1.1189	745
252	Bear	NegVS (Bear)	0.1229	0.1246	0.9866	745
252	Bear	NegVaRAdjVS (Bear)	0.1101	0.1333	0.8262	745
252	LongShort	VarAdjPosNeg_Diff	0.0771	0.1558	0.4951	745
252	LongShort	PosNeg_Diff	0.0263	0.0920	0.2863	745

Prior 365D Model Dates (P365D)

1d Horizon

Period examined: All model dates from 2025-02-03 through 2026-01-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bear	VS<-9 (Bear)	0.0028	0.0308	0.0909	133
1	Bull	VS>6 (Bull)	0.0019	0.0183	0.1015	248
1	Bull	PosVS (Bull)	0.0012	0.0134	0.0922	249
1	Bull	PosVaRAdjVS (Bull)	0.0012	0.0150	0.0815	249
1	Bull	VS>9 (Bull)	0.0012	0.0270	0.0440	214
1	Benchmarks	QQQ	0.0008	0.0146	0.0574	249
1	Benchmarks	AvgTicker_VV	0.0008	0.0117	0.0691	249
1	LongShort	PosNeg_Diff	0.0007	0.0063	0.1195	249
1	LongShort	VarAdjPosNeg_Diff	0.0007	0.0090	0.0800	249
1	Benchmarks	SPY	0.0007	0.0122	0.0543	249
1	Bear	NegVaRAdjVS (Bear)	0.0005	0.0104	0.0483	249
1	Bear	NegVS (Bear)	0.0005	0.0103	0.0470	249
1	Bear	VS<-6 (Bear)	-0.0001	0.0189	-0.0060	246

10d Horizon

Period examined: All model dates from 2025-02-03 through 2026-01-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Bull	VS>9 (Bull)	0.0208	0.0872	0.2382	205
10	Bear	VS<-9 (Bear)	0.0203	0.1016	0.1995	124
10	Bull	VS>6 (Bull)	0.0179	0.0540	0.3312	239
10	Bull	PosVaRAdjVS (Bull)	0.0124	0.0407	0.3044	240
10	Bull	PosVS (Bull)	0.0112	0.0366	0.3045	240
10	Bear	VS<-6 (Bear)	0.0086	0.0728	0.1187	237
10	Benchmarks	AvgTicker_VV	0.0081	0.0320	0.2518	240
10	LongShort	VarAdjPosNeg_Diff	0.0079	0.0265	0.2969	240
10	Benchmarks	QQQ	0.0077	0.0385	0.1988	240
10	Benchmarks	SPY	0.0060	0.0299	0.2009	240
10	LongShort	PosNeg_Diff	0.0059	0.0193	0.3036	240
10	Bear	NegVS (Bear)	0.0053	0.0287	0.1845	240
10	Bear	NegVaRAdjVS (Bear)	0.0045	0.0295	0.1534	240

21d Horizon

Period examined: All model dates from 2025-02-03 through 2026-01-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
21	Bear	VS<-9 (Bear)	0.0577	0.1602	0.3602	119
21	Bull	VS>9 (Bull)	0.0551	0.1303	0.4227	193
21	Bull	VS>6 (Bull)	0.0410	0.0873	0.4697	228
21	Bull	PosVaRAdjVS (Bull)	0.0287	0.0624	0.4608	229
21	Bull	PosVS (Bull)	0.0234	0.0525	0.4458	229
21	LongShort	VarAdjPosNeg_Diff	0.0183	0.0395	0.4629	229
21	Benchmarks	QQQ	0.0178	0.0577	0.3086	229
21	Benchmarks	AvgTicker_VV	0.0173	0.0456	0.3799	229
21	Bear	VS<-6 (Bear)	0.0171	0.1079	0.1586	227
21	Benchmarks	SPY	0.0139	0.0443	0.3131	229
21	LongShort	PosNeg_Diff	0.0124	0.0253	0.4906	229
21	Bear	NegVS (Bear)	0.0110	0.0404	0.2719	229
21	Bear	NegVaRAdjVS (Bear)	0.0105	0.0377	0.2781	229

63d Horizon

Period examined: All model dates from 2025-02-03 through 2026-01-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
63	Bull	VS>9 (Bull)	0.1742	0.2097	0.8305	147
63	Bull	VS>6 (Bull)	0.1385	0.1256	1.1029	186
63	Bear	VS<-9 (Bear)	0.1126	0.2766	0.4070	93
63	Bull	PosVaRAdjVS (Bull)	0.1020	0.0846	1.2058	187
63	Benchmarks	QQQ	0.0876	0.0752	1.1654	187
63	Bull	PosVS (Bull)	0.0858	0.0617	1.3908	187
63	Benchmarks	AvgTicker_VV	0.0689	0.0547	1.2612	187
63	Benchmarks	SPY	0.0664	0.0573	1.1591	187
63	Bear	VS<-6 (Bear)	0.0638	0.1779	0.3590	185
63	LongShort	VarAdjPosNeg_Diff	0.0529	0.0589	0.8978	187
63	Bear	NegVaRAdjVS (Bear)	0.0491	0.0508	0.9675	187
63	Bear	NegVS (Bear)	0.0467	0.0524	0.8904	187
63	LongShort	PosNeg_Diff	0.0391	0.0308	1.2718	187

126d Horizon

Period examined: All model dates from 2025-02-03 through 2026-01-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
126	Bull	VS>6 (Bull)	0.2015	0.1677	1.2018	123
126	Benchmarks	QQQ	0.1909	0.0920	2.0763	124
126	Bull	PosVaRAdjVS (Bull)	0.1868	0.0986	1.8952	124
126	Bull	PosVS (Bull)	0.1760	0.0739	2.3800	124
126	Bear	VS<-9 (Bear)	0.1621	0.3953	0.4101	56
126	Bear	VS<-6 (Bear)	0.1621	0.2784	0.5824	122
126	Bull	VS>9 (Bull)	0.1576	0.2874	0.5485	94
126	Benchmarks	AvgTicker_VV	0.1520	0.0673	2.2592	124
126	Benchmarks	SPY	0.1468	0.0649	2.2620	124
126	Bear	NegVaRAdjVS (Bear)	0.1227	0.0730	1.6807	124
126	Bear	NegVS (Bear)	0.1194	0.0712	1.6754	124
126	LongShort	VarAdjPosNeg_Diff	0.0641	0.0783	0.8188	124
126	LongShort	PosNeg_Diff	0.0566	0.0523	1.0818	124

Prior 90D Model Dates (P90D)

1d Horizon

Period examined: All model dates from 2025-11-03 through 2026-01-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bull	VS>6 (Bull)	0.0021	0.0153	0.1391	60
1	Bull	PosVaRAdjVS (Bull)	0.0020	0.0130	0.1503	60
1	Bull	VS>9 (Bull)	0.0019	0.0226	0.0860	59
1	Bull	PosVS (Bull)	0.0018	0.0101	0.1751	60
1	LongShort	VarAdjPosNeg_Diff	0.0014	0.0088	0.1569	60
1	LongShort	PosNeg_Diff	0.0013	0.0067	0.1957	60
1	Benchmarks	AvgTicker_VV	0.0011	0.0078	0.1397	60
1	Bear	VS<-9 (Bear)	0.0007	0.0315	0.0213	38
1	Bear	NegVaRAdjVS (Bear)	0.0006	0.0071	0.0809	60
1	Bear	NegVS (Bear)	0.0004	0.0064	0.0706	60
1	Benchmarks	SPY	0.0002	0.0072	0.0326	60
1	Benchmarks	QQQ	-0.0002	0.0103	-0.0214	60
1	Bear	VS<-6 (Bear)	-0.0008	0.0157	-0.0525	59

10d Horizon

Period examined: All model dates from 2025-11-03 through 2026-01-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Bull	VS>6 (Bull)	0.0299	0.0365	0.8182	51
10	Bull	VS>9 (Bull)	0.0239	0.0542	0.4406	50
10	Bull	PosVaRAdjVS (Bull)	0.0227	0.0317	0.7173	51
10	Bull	PosVS (Bull)	0.0193	0.0261	0.7400	51
10	LongShort	VarAdjPosNeg_Diff	0.0143	0.0241	0.5924	51
10	Benchmarks	AvgTicker_VV	0.0141	0.0190	0.7423	51
10	LongShort	PosNeg_Diff	0.0109	0.0176	0.6185	51
10	Bear	VS<-6 (Bear)	0.0092	0.0395	0.2328	50
10	Bear	NegVS (Bear)	0.0085	0.0141	0.5992	51
10	Bear	NegVaRAdjVS (Bear)	0.0085	0.0180	0.4695	51
10	Benchmarks	SPY	0.0040	0.0164	0.2422	51
10	Bear	VS<-9 (Bear)	0.0036	0.0741	0.0484	29
10	Benchmarks	QQQ	0.0019	0.0242	0.0785	51

21d Horizon

Period examined: All model dates from 2025-11-03 through 2026-01-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
21	Bull	VS>9 (Bull)	0.0979	0.0630	1.5542	39
21	Bull	VS>6 (Bull)	0.0774	0.0292	2.6504	40
21	Bear	VS<-9 (Bear)	0.0707	0.0650	1.0882	24
21	Bull	PosVaRAdjVS (Bull)	0.0615	0.0221	2.7784	40
21	Bear	VS<-6 (Bear)	0.0465	0.0499	0.9321	40
21	Bull	PosVS (Bull)	0.0464	0.0178	2.6147	40
21	LongShort	VarAdjPosNeg_Diff	0.0391	0.0235	1.6616	40
21	Benchmarks	AvgTicker_VV	0.0348	0.0131	2.6625	40
21	LongShort	PosNeg_Diff	0.0238	0.0167	1.4211	40
21	Bear	NegVS (Bear)	0.0226	0.0130	1.7427	40
21	Bear	NegVaRAdjVS (Bear)	0.0224	0.0209	1.0736	40
21	Benchmarks	SPY	0.0132	0.0105	1.2476	40
21	Benchmarks	QQQ	0.0093	0.0155	0.6003	40

Prior 30D Model Dates (P30D)

1d Horizon

Period examined: All model dates from 2026-01-02 through 2026-01-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bear	VS<-9 (Bear)	0.0025	0.0399	0.0634	14
1	Bull	PosVS (Bull)	0.0024	0.0100	0.2412	19
1	LongShort	PosNeg_Diff	0.0022	0.0086	0.2552	19
1	Benchmarks	AvgTicker_VV	0.0015	0.0074	0.2003	19
1	Benchmarks	QQQ	0.0008	0.0088	0.0893	19
1	Benchmarks	SPY	0.0007	0.0066	0.1047	19
1	Bull	PosVaRAdjVS (Bull)	0.0003	0.0141	0.0208	19
1	Bear	NegVaRAdjVS (Bear)	0.0003	0.0077	0.0374	19
1	Bear	NegVS (Bear)	0.0002	0.0065	0.0319	19
1	LongShort	VarAdjPosNeg_Diff	0.0000	0.0114	0.0006	19
1	Bull	VS>6 (Bull)	-0.0002	0.0168	-0.0090	19
1	Bull	VS>9 (Bull)	-0.0007	0.0122	-0.0580	19
1	Bear	VS<-6 (Bear)	-0.0058	0.0231	-0.2528	19

10d Horizon

Period examined: All model dates from 2026-01-02 through 2026-01-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Bull	VS>6 (Bull)	0.0188	0.0299	0.6293	10
10	Bull	PosVS (Bull)	0.0158	0.0135	1.1748	10
10	Bull	PosVaRAdjVS (Bull)	0.0130	0.0251	0.5192	10
10	Bear	NegVaRAdjVS (Bear)	0.0127	0.0167	0.7599	10
10	Benchmarks	AvgTicker_VV	0.0111	0.0094	1.1857	10
10	LongShort	PosNeg_Diff	0.0111	0.0178	0.6240	10
10	Bear	NegVS (Bear)	0.0047	0.0133	0.3560	10
10	Benchmarks	QQQ	0.0016	0.0106	0.1498	10
10	LongShort	VarAdjPosNeg_Diff	0.0003	0.0320	0.0108	10
10	Benchmarks	SPY	-0.0007	0.0074	-0.0946	10
10	Bull	VS>9 (Bull)	-0.0163	0.0447	-0.3658	10
10	Bear	VS<-6 (Bear)	-0.0280	0.0436	-0.6424	10
10	Bear	VS<-9 (Bear)	-0.0922	0.0755	-1.2217	5