

VecViz V-Score (VS) Performance Report

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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.



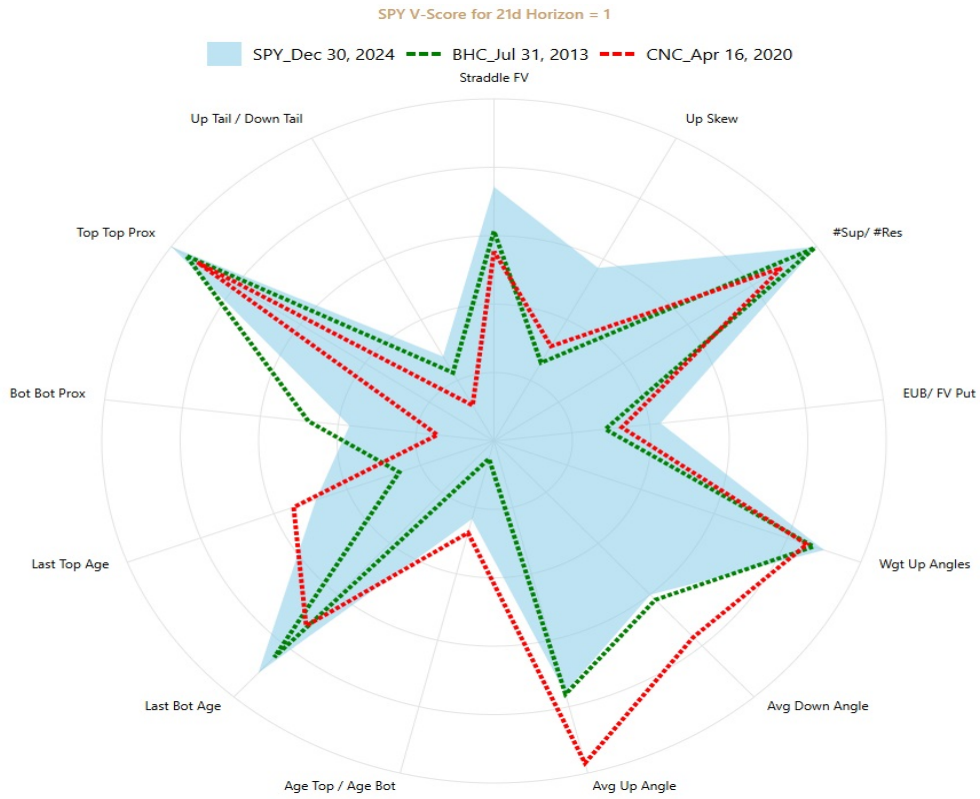


Figure 1: Taken from the V-Score Spider Chart dashboard on vecviz.com



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 “PosVaRAAdjVS” and “NegVaRAAdjVS”.

PosVaRAAdjVS 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.

NegVaRAAdjVS’ 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.



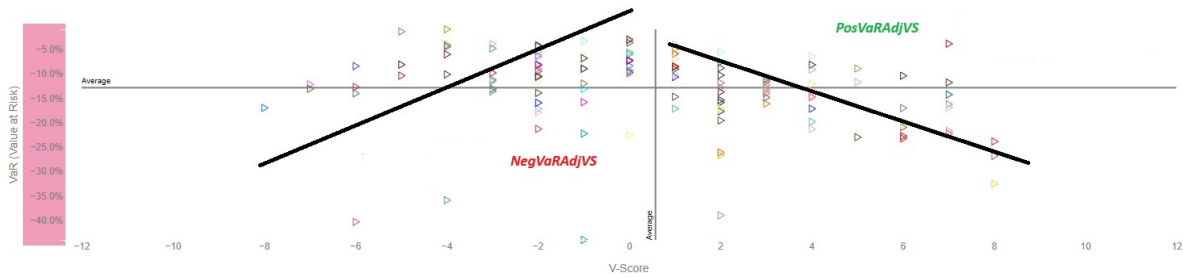


Figure 2: Taken from the Opportunity at Risk (OaR) and Value at Risk (VaR) vs V-Score dashboard on vecviz.com. Regression lines and text added for illustrative purposes.

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-vecvzis-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, VaRAAdjPosNeg_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 ($IR = \text{mean return} / \text{std dev}$) compare? These are the questions this report is structured to answer.

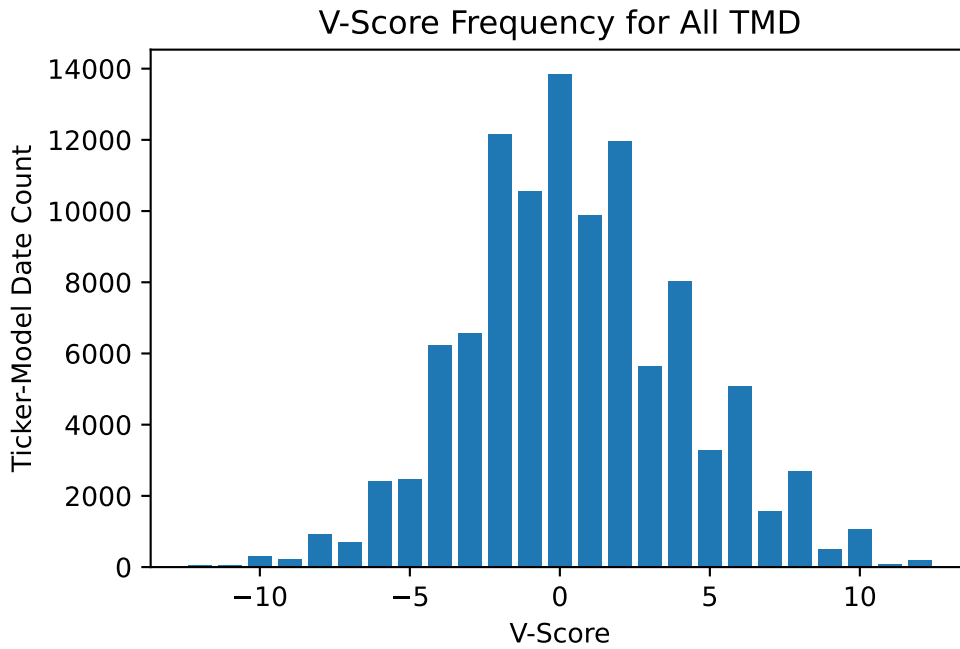


Distribution of V-Scores

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

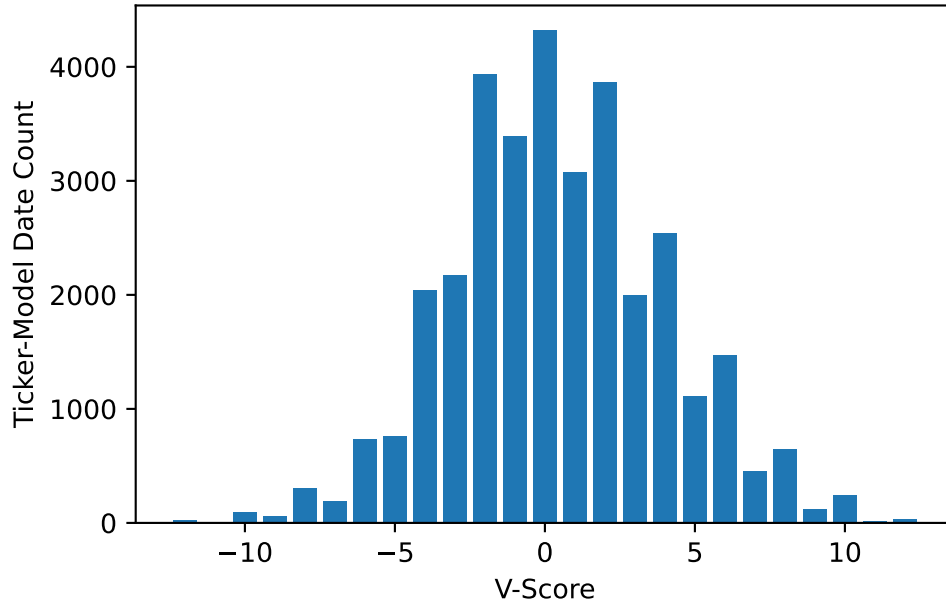
Period examined: All model dates from 2022-01-31 through 2026-03-30



P365D

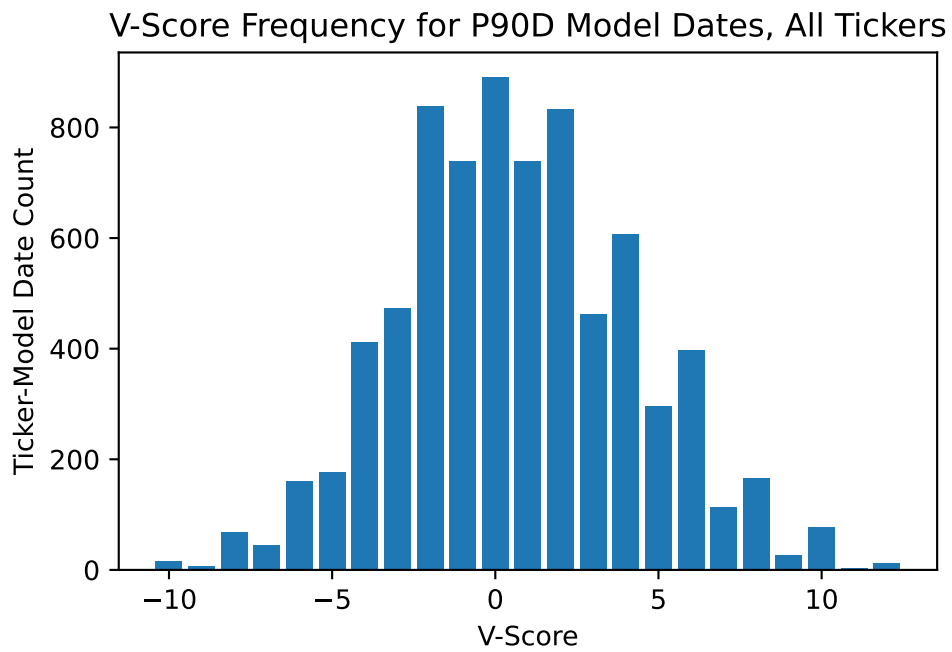
Period examined: All model dates from 2025-04-01 through 2026-03-30

V-Score Frequency for P365D Model Dates, All Tickers



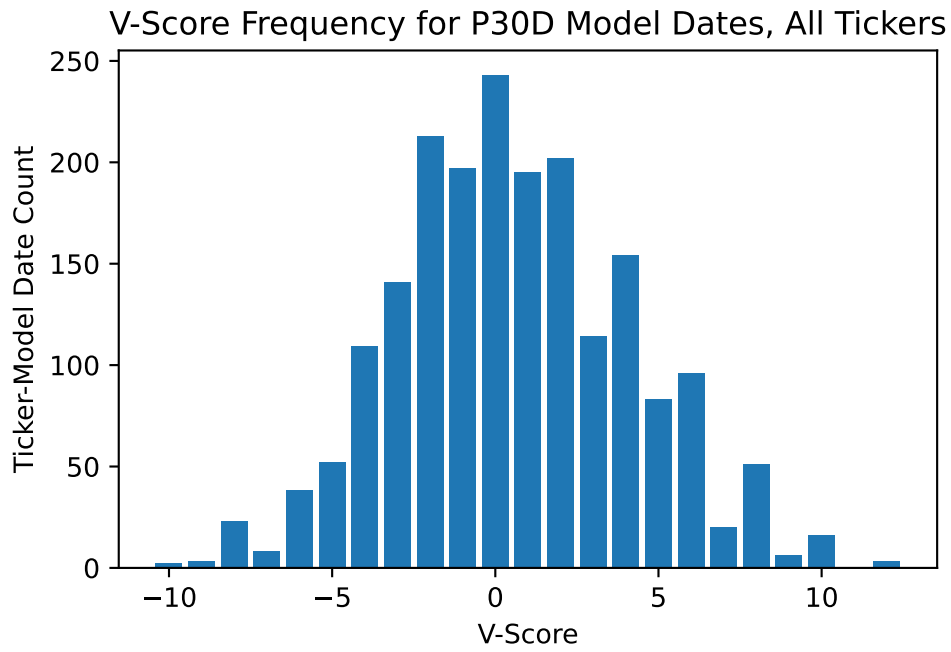
P90D

Period examined: All model dates from 2026-01-02 through 2026-03-30



P30D

Period examined: All model dates from 2026-03-02 through 2026-03-30



V-Score Objectives “Report Card”

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

Average Price Return:

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

Information Ratio (+1 if met):

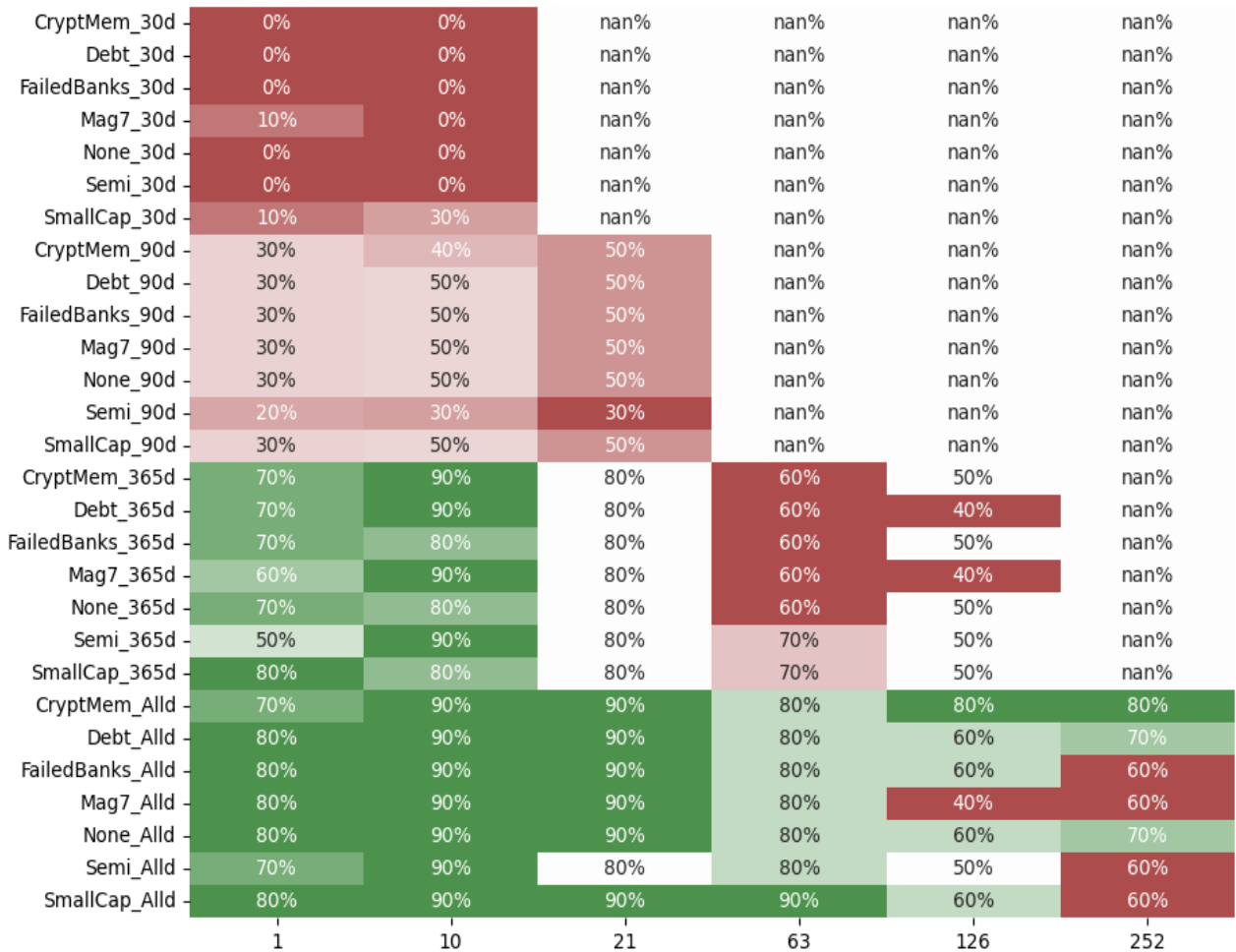
1. Positive VaR Adjusted V-Scores > All Positive V-Scores
2. Negative VaR Adjusted V-Scores < All Negative V-Scores
3. Positive VaR Adjusted V-Scores > Avg Ticker
4. Negative VaR Adjusted V-Scores < Avg Ticker
5. Positive VaR Adjusted V-Scores > “SPY” etf

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



% of V-Score Objectives Met By Ticker Exclusion & Lookback Window vs. Trading Day Horizon, as of 2026-03-31



V-Score Criteria	Average Score(%)
1. PxRet: PosVS > AvgTicker > NegVS	85.71
2. PxRet: VaRAAdjPosVS > AvgTicker > VaRAAdjNegVS	66.96
3. PxRet: PosVS Rank Order	50
4. PxRet: NegVS Rank Order	10.71
5. PxRet: VaRAAdj_PosNegVSDiff > PosNegVSDiff	61.61
6. IR: VaRAAdjPosVS > PosVS	56.25
7. IR: VaRAAdjNegVS < NegVS	47.32
8. IR: VaRAAdjPosVS > AvgTicker	59.82
9. IR: VaRAAdjNegVS < AvgTicker	75.89
10. IR: VaRAAdjPosVS > SPY	68.75
Overall Average	58.3



V-Score Criteria by Fwd Hzn	1D	10D	21D	63D	126D	252D
1. PxRet: PosVS > AvgTicker > NegVS	75	71.43	95.24	100	100	100
2. PxRet: VaRAAdjPosVS > AvgTicker > VaRAAdjNegVS	50	50	66.67	100	85.71	100
3. PxRet: PosVS Rank Order	0	50	66.67	100	50	100
4. PxRet: NegVS Rank Order	0	21.43	28.57	0	0	0
5. PxRet: VaRAAdj_PosNegVSDiff > PosNegVSDiff	46.43	50	66.67	100	50	100
6. IR: VaRAAdjPosVS > PosVS	32.14	78.57	100	50	7.14	42.86
7. IR: VaRAAdjNegVS < NegVS	32.14	35.71	33.33	57.14	85.71	100
8. IR: VaRAAdjPosVS > AvgTicker	50	78.57	100	57.14	7.14	14.29
9. IR: VaRAAdjNegVS < AvgTicker	78.57	50	66.67	100	100	100
10. IR: VaRAAdjPosVS > SPY	75	78.57	95.24	57.14	42.86	0
TotalScore	43.93	56.43	71.9	72.14	52.86	65.71

V-Score Criteria by Lookback Window	30D	90D	365D	AllD
1. PxRet: PosVS > AvgTicker > NegVS	0	90.48	100	100
2. PxRet: VaRAAdjPosVS > AvgTicker > VaRAAdjNegVS	0	0	94.29	100
3. PxRet: PosVS Rank Order	0	0	65.71	78.57
4. PxRet: NegVS Rank Order	0	52.38	2.86	0
5. PxRet: VaRAAdj_PosNegVSDiff > PosNegVSDiff	0	0	77.14	100
6. IR: VaRAAdjPosVS > PosVS	7.14	66.67	51.43	71.43
7. IR: VaRAAdjNegVS < NegVS	0	0	34.29	97.62
8. IR: VaRAAdjPosVS > AvgTicker	7.14	66.67	62.86	71.43
9. IR: VaRAAdjNegVS < AvgTicker	14.29	28.57	100	100
10. IR: VaRAAdjPosVS > SPY	7.14	100	97.14	50
TotalScore	3.57	40.48	68.57	76.9



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 2026-03-30

	1	10	21	63	126	252
VS>9 (Bull)	0.05%	1.07%	2.50%	6.72%	10.29%	39.49%
VS>6 (Bull)	0.11%	0.92%	2.06%	5.63%	9.53%	25.83%
PosVS (Bull)	0.06%	0.51%	1.14%	3.44%	7.31%	15.44%
AvgTicker_VV	0.04%	0.38%	0.86%	2.80%	6.34%	14.04%
NegVS (Bear)	0.03%	0.24%	0.56%	1.98%	5.02%	12.78%
VS<-6 (Bear)	0.01%	0.71%	1.73%	4.24%	9.20%	29.57%
VS<-9 (Bear)	0.07%	1.22%	2.93%	6.73%	10.70%	34.76%
PosNeg_Diff	0.03%	0.27%	0.58%	1.46%	2.29%	2.67%
PosVSVaRAAdj (Bull)	0.07%	0.74%	1.63%	4.41%	8.30%	19.26%
NegVSVaRAAdj (Bear)	0.02%	0.15%	0.46%	1.83%	4.81%	11.61%
PosNegVaRAAdj_Diff	0.05%	0.59%	1.17%	2.58%	3.49%	7.65%
SPY	0.04%	0.40%	0.93%	3.07%	7.28%	16.27%
QQQ	0.05%	0.55%	1.26%	4.19%	10.10%	23.44%

	1	10	21	63	126	252
VS>9 (Bull)	0.02	0.12	0.19	0.3	0.35	0.72
VS>6 (Bull)	0.06	0.16	0.25	0.4	0.56	1.01
PosVS (Bull)	0.04	0.13	0.2	0.38	0.66	1.13
AvgTicker_VV	0.04	0.11	0.17	0.36	0.65	1.17
NegVS (Bear)	0.03	0.08	0.12	0.29	0.54	1.03
VS<-6 (Bear)	0	0.1	0.16	0.23	0.33	0.5
VS<-9 (Bear)	0.02	0.13	0.2	0.25	0.26	0.47
PosNeg_Diff	0.05	0.15	0.24	0.37	0.43	0.29
PosVSVaRAAdj (Bull)	0.05	0.16	0.25	0.42	0.65	1.14
NegVSVaRAAdj (Bear)	0.02	0.05	0.1	0.26	0.49	0.86
PosNegVaRAAdj_Diff	0.06	0.22	0.3	0.39	0.39	0.49
SPY	0.04	0.13	0.21	0.44	0.83	1.53
QQQ	0.04	0.13	0.21	0.43	0.8	1.58

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 2026-03-30

Average Price Return, All TMD except Crypto & Meme Tickers

VS>9 (Bull)	0.05%	1.01%	2.29%	6.55%	10.76%	39.70%
VS>6 (Bull)	0.11%	0.84%	2.01%	5.75%	10.41%	26.66%
PosVS (Bull)	0.06%	0.50%	1.15%	3.61%	7.74%	15.63%
AvgTicker_VV	0.04%	0.37%	0.83%	2.76%	6.15%	12.89%
NegVS (Bear)	0.03%	0.22%	0.49%	1.72%	4.16%	9.87%
VS<-6 (Bear)	0.02%	0.55%	1.19%	2.55%	6.37%	17.77%
VS<-9 (Bear)	0.11%	1.37%	3.03%	6.79%	9.84%	29.59%
PosNeg_Diff	0.03%	0.28%	0.66%	1.88%	3.59%	5.76%
PosVSVaRAAdj (Bull)	0.07%	0.71%	1.62%	4.61%	9.10%	19.67%
NegVSVaRAAdj (Bear)	0.02%	0.14%	0.41%	1.73%	4.19%	9.83%
PosNegVaRAAdj_Diff	0.05%	0.57%	1.21%	2.88%	4.91%	9.84%
SPY	0.04%	0.40%	0.93%	3.07%	7.28%	16.27%
QQQ	0.05%	0.55%	1.26%	4.19%	10.10%	23.44%
	1	10	21	63	126	252

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

VS>9 (Bull)	0.02	0.12	0.17	0.29	0.36	0.75
VS>6 (Bull)	0.06	0.15	0.24	0.41	0.6	1.07
PosVS (Bull)	0.04	0.13	0.2	0.4	0.68	1.15
AvgTicker_VV	0.03	0.11	0.17	0.36	0.64	1.17
NegVS (Bear)	0.03	0.07	0.11	0.26	0.5	1.04
VS<-6 (Bear)	0.01	0.08	0.13	0.16	0.27	0.56
VS<-9 (Bear)	0.04	0.15	0.21	0.28	0.26	0.55
PosNeg_Diff	0.05	0.16	0.28	0.46	0.6	0.65
PosVSVaRAAdj (Bull)	0.04	0.16	0.25	0.44	0.69	1.22
NegVSVaRAAdj (Bear)	0.02	0.04	0.09	0.25	0.47	0.87
PosNegVaRAAdj_Diff	0.06	0.22	0.32	0.45	0.55	0.7
SPY	0.04	0.13	0.21	0.44	0.83	1.53
QQQ	0.04	0.13	0.21	0.43	0.8	1.58
	1	10	21	63	126	252

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. Crypto / 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 2026-03-30

Average Price Return, All TMD except Failed Bank Tickers

VS>9 (Bull) -	0.05%	1.07%	2.50%	6.72%	10.29%	39.49%
VS>6 (Bull) -	0.11%	0.92%	2.06%	5.63%	9.54%	25.84%
PosVS (Bull) -	0.06%	0.52%	1.17%	3.51%	7.46%	15.88%
AvgTicker_VV -	0.04%	0.41%	0.92%	2.98%	6.72%	14.76%
NegVS (Bear) -	0.03%	0.29%	0.65%	2.27%	5.62%	13.73%
VS<-6 (Bear) -	0.01%	0.75%	1.80%	4.35%	9.55%	30.05%
VS<-9 (Bear) -	0.07%	1.25%	3.04%	6.84%	10.99%	35.19%
PosNeg_Diff -	0.03%	0.23%	0.51%	1.25%	1.84%	2.15%
PosVSVaRAAdj (Bull) -	0.07%	0.75%	1.64%	4.45%	8.35%	19.37%
NegVSVaRAAdj (Bear) -	0.02%	0.21%	0.56%	2.15%	5.38%	12.54%
PosNegVaRAAdj_Diff -	0.05%	0.53%	1.08%	2.30%	2.97%	6.83%
SPY -	0.04%	0.40%	0.93%	3.07%	7.28%	16.27%
QQQ -	0.05%	0.55%	1.26%	4.19%	10.10%	23.44%
	1	10	21	63	126	252

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

VS>9 (Bull) -	0.02	0.12	0.19	0.3	0.35	0.72
VS>6 (Bull) -	0.06	0.16	0.25	0.4	0.56	1.01
PosVS (Bull) -	0.04	0.13	0.2	0.39	0.68	1.18
AvgTicker_VV -	0.04	0.12	0.18	0.39	0.69	1.27
NegVS (Bear) -	0.03	0.09	0.14	0.34	0.62	1.16
VS<-6 (Bear) -	0.01	0.11	0.16	0.23	0.34	0.51
VS<-9 (Bear) -	0.02	0.13	0.21	0.25	0.27	0.48
PosNeg_Diff -	0.05	0.13	0.21	0.32	0.36	0.25
PosVSVaRAAdj (Bull) -	0.05	0.16	0.25	0.42	0.65	1.14
NegVSVaRAAdj (Bear) -	0.02	0.07	0.12	0.32	0.57	0.98
PosNegVaRAAdj_Diff -	0.05	0.2	0.28	0.36	0.35	0.46
SPY -	0.04	0.13	0.21	0.44	0.83	1.53
QQQ -	0.04	0.13	0.21	0.43	0.8	1.58
	1	10	21	63	126	252

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 2026-03-30

Average Price Return, All TMD except Small Cap Tickers

VS>9 (Bull)	0.08%	1.28%	2.94%	7.68%	12.01%	43.04%
VS>6 (Bull)	0.12%	1.09%	2.39%	6.53%	11.07%	28.72%
PosVS (Bull)	0.07%	0.59%	1.31%	3.95%	8.23%	17.31%
AvgTicker_VV	0.05%	0.43%	0.96%	3.08%	6.96%	15.55%
NegVS (Bear)	0.03%	0.26%	0.61%	2.09%	5.46%	14.08%
VS<-6 (Bear)	-0.01%	0.57%	1.48%	4.01%	9.86%	31.83%
VS<-9 (Bear)	0.03%	1.11%	2.73%	6.56%	11.68%	38.09%
PosNeg_Diff	0.04%	0.32%	0.70%	1.86%	2.77%	3.23%
PosVSVaRAAdj (Bull)	0.08%	0.83%	1.81%	4.96%	9.40%	21.28%
NegVSVaRAAdj (Bear)	0.02%	0.18%	0.52%	1.89%	5.19%	12.58%
PosNegVaRAAdj_Diff	0.06%	0.65%	1.29%	3.08%	4.20%	8.70%
SPY	0.04%	0.40%	0.93%	3.07%	7.28%	16.27%
QQQ	0.05%	0.55%	1.26%	4.19%	10.10%	23.44%
	1	10	21	63	126	252

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

VS>9 (Bull)	0.03	0.14	0.22	0.35	0.4	0.77
VS>6 (Bull)	0.07	0.19	0.29	0.46	0.63	1.06
PosVS (Bull)	0.05	0.15	0.23	0.44	0.74	1.24
AvgTicker_VV	0.04	0.12	0.19	0.41	0.72	1.29
NegVS (Bear)	0.03	0.08	0.13	0.32	0.61	1.15
VS<-6 (Bear)	-0	0.08	0.13	0.21	0.35	0.54
VS<-9 (Bear)	0.01	0.12	0.19	0.25	0.29	0.52
PosNeg_Diff	0.06	0.18	0.28	0.46	0.5	0.35
PosVSVaRAAdj (Bull)	0.05	0.18	0.28	0.47	0.71	1.19
NegVSVaRAAdj (Bear)	0.02	0.06	0.11	0.27	0.53	0.92
PosNegVaRAAdj_Diff	0.07	0.24	0.33	0.47	0.46	0.53
SPY	0.04	0.13	0.21	0.44	0.83	1.53
QQQ	0.04	0.13	0.21	0.43	0.8	1.58
	1	10	21	63	126	252

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 2026-03-30

Average Price Return, All TMD except Debt Tickers

VS>9 (Bull)	0.05%	1.07%	2.50%	6.72%	10.29%	39.49%
VS>6 (Bull)	0.11%	0.92%	2.06%	5.63%	9.53%	25.83%
PosVS (Bull)	0.06%	0.51%	1.14%	3.45%	7.33%	15.50%
AvgTicker_VV	0.04%	0.41%	0.92%	2.97%	6.70%	14.78%
NegVS (Bear)	0.03%	0.29%	0.66%	2.29%	5.73%	14.44%
VS<-6 (Bear)	0.02%	0.77%	1.87%	4.44%	9.65%	30.37%
VS<-9 (Bear)	0.06%	1.21%	2.92%	6.72%	10.77%	35.05%
PosNeg_Diff	0.02%	0.22%	0.48%	1.16%	1.60%	1.06%
PosVSVaRAAdj (Bull)	0.07%	0.74%	1.63%	4.42%	8.31%	19.31%
NegVSVaRAAdj (Bear)	0.02%	0.18%	0.54%	1.96%	5.28%	12.53%
PosNegVaRAAdj_Diff	0.05%	0.56%	1.09%	2.46%	3.03%	6.78%
SPY	0.04%	0.40%	0.93%	3.07%	7.28%	16.27%
QQQ	0.05%	0.55%	1.26%	4.19%	10.10%	23.44%
	1	10	21	63	126	252

Information Ratio of Price Return, All TMD except Debt Tickers

VS>9 (Bull)	0.02	0.12	0.19	0.3	0.35	0.72
VS>6 (Bull)	0.06	0.16	0.25	0.4	0.56	1.01
PosVS (Bull)	0.04	0.13	0.2	0.38	0.66	1.13
AvgTicker_VV	0.04	0.11	0.18	0.37	0.66	1.19
NegVS (Bear)	0.03	0.08	0.13	0.31	0.57	1.06
VS<-6 (Bear)	0.01	0.11	0.16	0.23	0.33	0.51
VS<-9 (Bear)	0.02	0.13	0.2	0.25	0.26	0.48
PosNeg_Diff	0.04	0.13	0.2	0.3	0.3	0.11
PosVSVaRAAdj (Bull)	0.05	0.16	0.25	0.42	0.65	1.14
NegVSVaRAAdj (Bear)	0.02	0.05	0.11	0.26	0.5	0.87
PosNegVaRAAdj_Diff	0.06	0.21	0.29	0.37	0.33	0.42
SPY	0.04	0.13	0.21	0.44	0.83	1.53
QQQ	0.04	0.13	0.21	0.43	0.8	1.58
	1	10	21	63	126	252

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 2026-03-30

Average Price Return, All TMD except Mag7 Tickers

VS>9 (Bull)	0.06%	1.16%	2.34%	5.58%	6.86%	20.92%
VS>6 (Bull)	0.10%	0.85%	1.86%	4.66%	7.18%	17.55%
PosVS (Bull)	0.06%	0.49%	1.08%	3.23%	6.63%	13.42%
AvgTicker_VV	0.04%	0.35%	0.78%	2.53%	5.64%	12.23%
NegVS (Bear)	0.03%	0.19%	0.42%	1.52%	4.06%	10.77%
VS<-6 (Bear)	-0.00%	0.57%	1.51%	2.92%	5.14%	22.10%
VS<-9 (Bear)	0.07%	0.91%	2.23%	3.69%	0.64%	10.08%
PosNeg_Diff	0.03%	0.30%	0.66%	1.70%	2.57%	2.66%
PosVSVaRAAdj (Bull)	0.07%	0.68%	1.49%	3.89%	6.97%	15.10%
NegVSVaRAAdj (Bear)	0.02%	0.12%	0.39%	1.57%	4.33%	10.59%
PosNegVaRAAdj_Diff	0.05%	0.56%	1.11%	2.32%	2.64%	4.51%
SPY	0.04%	0.40%	0.93%	3.07%	7.28%	16.27%
QQQ	0.05%	0.55%	1.26%	4.19%	10.10%	23.44%
	1	10	21	63	126	252

Information Ratio of Price Return, All TMD except Mag7 Tickers

VS>9 (Bull)	0.02	0.13	0.18	0.25	0.27	0.46
VS>6 (Bull)	0.05	0.14	0.22	0.33	0.45	0.75
PosVS (Bull)	0.04	0.12	0.19	0.36	0.62	1.03
AvgTicker_VV	0.03	0.1	0.16	0.33	0.59	1.05
NegVS (Bear)	0.02	0.06	0.09	0.23	0.44	0.86
VS<-6 (Bear)	-0	0.08	0.13	0.14	0.16	0.28
VS<-9 (Bear)	0.02	0.11	0.16	0.15	0.02	0.13
PosNeg_Diff	0.05	0.16	0.26	0.41	0.46	0.28
PosVSVaRAAdj (Bull)	0.04	0.15	0.23	0.38	0.58	0.99
NegVSVaRAAdj (Bear)	0.02	0.04	0.08	0.22	0.45	0.8
PosNegVaRAAdj_Diff	0.06	0.2	0.28	0.36	0.32	0.32
SPY	0.04	0.13	0.21	0.44	0.83	1.53
QQQ	0.04	0.13	0.21	0.43	0.8	1.58
	1	10	21	63	126	252

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 2026-03-30

Average Price Return, All TMD except Semiconductor Tickers

VS>9 (Bull)	0.06%	1.12%	2.53%	4.78%	4.99%	15.67%
VS>6 (Bull)	0.11%	0.77%	1.67%	3.79%	5.90%	15.18%
PosVS (Bull)	0.05%	0.40%	0.92%	2.70%	5.80%	12.55%
AvgTicker_VV	0.04%	0.32%	0.73%	2.34%	5.29%	12.16%
NegVS (Bear)	0.03%	0.22%	0.52%	1.80%	4.43%	11.84%
VS<-6 (Bear)	-0.03%	0.51%	1.43%	3.56%	7.98%	28.39%
VS<-9 (Bear)	0.00%	0.87%	2.23%	6.25%	10.15%	34.13%
PosNeg_Diff	0.02%	0.18%	0.40%	0.89%	1.37%	0.71%
PosVSVaRAAdj (Bull)	0.06%	0.60%	1.30%	3.14%	6.02%	13.87%
NegVSVaRAAdj (Bear)	0.02%	0.14%	0.41%	1.64%	4.22%	10.72%
PosNegVaRAAdj_Diff	0.03%	0.46%	0.89%	1.50%	1.81%	3.15%
SPY	0.04%	0.40%	0.93%	3.07%	7.28%	16.27%
QQQ	0.05%	0.55%	1.26%	4.19%	10.10%	23.44%
	1	10	21	63	126	252

Information Ratio of Price Return, All TMD except Semiconductor Tickers

VS>9 (Bull)	0.02	0.12	0.19	0.21	0.19	0.35
VS>6 (Bull)	0.06	0.13	0.2	0.27	0.37	0.63
PosVS (Bull)	0.04	0.1	0.16	0.32	0.6	0.99
AvgTicker_VV	0.03	0.09	0.15	0.32	0.59	1.05
NegVS (Bear)	0.03	0.07	0.11	0.27	0.5	0.97
VS<-6 (Bear)	-0.01	0.07	0.13	0.19	0.29	0.48
VS<-9 (Bear)	0	0.1	0.15	0.22	0.25	0.46
PosNeg_Diff	0.04	0.11	0.18	0.25	0.31	0.09
PosVSVaRAAdj (Bull)	0.04	0.14	0.2	0.32	0.55	0.94
NegVSVaRAAdj (Bear)	0.02	0.04	0.09	0.24	0.45	0.82
PosNegVaRAAdj_Diff	0.04	0.18	0.25	0.24	0.23	0.24
SPY	0.04	0.13	0.21	0.44	0.83	1.53
QQQ	0.04	0.13	0.21	0.43	0.8	1.58
	1	10	21	63	126	252

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 2025-04-01 through 2026-03-30

Average Price Return, P365D Model Dates, All Tickers

VS>9 (Bull)	0.15%	3.02%	7.60%	21.80%	18.58%
VS>6 (Bull)	0.24%	2.47%	5.60%	15.62%	18.67%
PosVS (Bull)	0.13%	1.44%	3.20%	9.42%	18.20%
AvgTicker_VV	0.08%	1.04%	2.43%	7.77%	16.06%
NegVS (Bear)	0.04%	0.63%	1.58%	5.55%	12.54%
VS<-6 (Bear)	-0.05%	0.98%	2.56%	8.26%	16.06%
VS<-9 (Bear)	0.15%	1.46%	4.99%	13.72%	14.82%
PosNeg_Diff	0.10%	0.81%	1.62%	3.87%	5.66%
PosVSVaRAAdj (Bull)	0.15%	1.68%	3.96%	11.38%	16.71%
NegVSVaRAAdj (Bear)	0.04%	0.65%	1.68%	6.08%	12.88%
PosNegVaRAAdj_Diff	0.11%	1.04%	2.27%	5.30%	3.83%
SPY	0.07%	0.87%	2.03%	6.15%	12.32%
QQQ	0.09%	1.12%	2.57%	7.28%	15.10%
	1	10	21	63	126

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

VS>9 (Bull)	0.06	0.39	0.71	1.06	0.62
VS>6 (Bull)	0.14	0.55	0.79	1.4	1.14
PosVS (Bull)	0.1	0.47	0.73	1.65	2.47
AvgTicker_VV	0.07	0.39	0.62	1.55	2.5
NegVS (Bear)	0.04	0.26	0.43	1.16	1.79
VS<-6 (Bear)	-0.03	0.16	0.27	0.51	0.56
VS<-9 (Bear)	0.04	0.16	0.33	0.55	0.35
PosNeg_Diff	0.16	0.49	0.82	1.29	0.98
PosVSVaRAAdj (Bull)	0.1	0.49	0.78	1.44	1.59
NegVSVaRAAdj (Bear)	0.04	0.26	0.47	1.23	1.77
PosNegVaRAAdj_Diff	0.13	0.43	0.66	0.95	0.41
SPY	0.05	0.38	0.59	1.05	1.52
QQQ	0.06	0.37	0.57	0.89	1.32
	1	10	21	63	126

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 2025-04-01 through 2026-03-30

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

VS>9 (Bull)	0.21%	3.01%	7.70%	22.59%	21.59%
VS>6 (Bull)	0.28%	2.55%	5.88%	16.74%	21.97%
PosVS (Bull)	0.14%	1.53%	3.41%	10.35%	20.64%
AvgTicker_VV	0.09%	1.12%	2.60%	8.39%	17.30%
NegVS (Bear)	0.04%	0.71%	1.72%	5.91%	12.79%
VS<-6 (Bear)	-0.05%	1.24%	3.00%	8.89%	16.22%
VS<-9 (Bear)	0.34%	2.73%	7.03%	13.91%	14.82%
PosNeg_Diff	0.10%	0.82%	1.70%	4.44%	7.85%
PosVSVaRAAdj (Bull)	0.15%	1.75%	4.17%	12.29%	20.47%
NegVSVaRAAdj (Bear)	0.04%	0.68%	1.73%	6.40%	13.22%
PosNegVaRAAdj_Diff	0.11%	1.07%	2.43%	5.89%	7.25%
SPY	0.07%	0.87%	2.03%	6.15%	12.32%
QQQ	0.09%	1.12%	2.57%	7.28%	15.10%
	1	10	21	63	126

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

VS>9 (Bull)	0.07	0.38	0.71	1.09	0.75
VS>6 (Bull)	0.15	0.56	0.82	1.49	1.34
PosVS (Bull)	0.11	0.5	0.79	1.9	2.88
AvgTicker_VV	0.08	0.42	0.67	1.73	2.78
NegVS (Bear)	0.04	0.29	0.47	1.25	1.85
VS<-6 (Bear)	-0.03	0.2	0.32	0.55	0.57
VS<-9 (Bear)	0.11	0.34	0.47	0.55	0.35
PosNeg_Diff	0.16	0.49	0.92	1.52	1.32
PosVSVaRAAdj (Bull)	0.1	0.52	0.83	1.58	1.97
NegVSVaRAAdj (Bear)	0.04	0.27	0.48	1.32	1.84
PosNegVaRAAdj_Diff	0.12	0.45	0.72	1.07	0.79
SPY	0.05	0.38	0.59	1.05	1.52
QQQ	0.06	0.37	0.57	0.89	1.32
	1	10	21	63	126

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. Crypto / 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 2025-04-01 through 2026-03-30

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

VS>9 (Bull)	0.15%	3.02%	7.60%	21.80%	18.58%
VS>6 (Bull)	0.24%	2.47%	5.60%	15.62%	18.67%
PosVS (Bull)	0.13%	1.44%	3.20%	9.42%	18.20%
AvgTicker_VV	0.08%	1.04%	2.43%	7.77%	16.06%
NegVS (Bear)	0.04%	0.63%	1.58%	5.55%	12.54%
VS<-6 (Bear)	-0.05%	0.98%	2.56%	8.26%	16.06%
VS<-9 (Bear)	0.15%	1.46%	4.99%	13.72%	14.82%
PosNeg_Diff	0.10%	0.81%	1.62%	3.87%	5.66%
PosVSVaRAAdj (Bull)	0.15%	1.68%	3.96%	11.38%	16.71%
NegVSVaRAAdj (Bear)	0.04%	0.65%	1.68%	6.08%	12.88%
PosNegVaRAAdj_Diff	0.11%	1.04%	2.27%	5.30%	3.83%
SPY	0.07%	0.87%	2.03%	6.15%	12.32%
QQQ	0.09%	1.12%	2.57%	7.28%	15.10%
	1	10	21	63	126

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

VS>9 (Bull)	0.06	0.39	0.71	1.06	0.62
VS>6 (Bull)	0.14	0.55	0.79	1.4	1.14
PosVS (Bull)	0.1	0.47	0.73	1.65	2.47
AvgTicker_VV	0.07	0.39	0.62	1.55	2.5
NegVS (Bear)	0.04	0.26	0.43	1.16	1.79
VS<-6 (Bear)	-0.03	0.16	0.27	0.51	0.56
VS<-9 (Bear)	0.04	0.16	0.33	0.55	0.35
PosNeg_Diff	0.16	0.49	0.82	1.29	0.98
PosVSVaRAAdj (Bull)	0.1	0.49	0.78	1.44	1.59
NegVSVaRAAdj (Bear)	0.04	0.26	0.47	1.23	1.77
PosNegVaRAAdj_Diff	0.13	0.43	0.66	0.95	0.41
SPY	0.05	0.38	0.59	1.05	1.52
QQQ	0.06	0.37	0.57	0.89	1.32
	1	10	21	63	126

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 2025-04-01 through 2026-03-30

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

VS>9 (Bull)	0.18%	3.34%	8.58%	25.48%	23.43%
VS>6 (Bull)	0.27%	2.85%	6.34%	18.12%	22.13%
PosVS (Bull)	0.14%	1.48%	3.33%	10.10%	19.53%
AvgTicker_VV	0.09%	1.07%	2.49%	7.94%	16.50%
NegVS (Bear)	0.04%	0.66%	1.62%	5.27%	12.38%
VS<-6 (Bear)	-0.06%	0.84%	2.32%	7.34%	15.59%
VS<-9 (Bear)	0.06%	1.27%	4.48%	11.29%	11.93%
PosNeg_Diff	0.10%	0.82%	1.71%	4.83%	7.14%
PosVSVaRAAdj (Bull)	0.17%	1.85%	4.27%	12.51%	18.95%
NegVSVaRAAdj (Bear)	0.03%	0.69%	1.77%	6.08%	13.23%
PosNegVaRAAdj_Diff	0.13%	1.16%	2.50%	6.43%	5.72%
SPY	0.07%	0.87%	2.03%	6.15%	12.32%
QQQ	0.09%	1.12%	2.57%	7.28%	15.10%
	1	10	21	63	126

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

VS>9 (Bull)	0.07	0.42	0.82	1.37	0.8
VS>6 (Bull)	0.16	0.65	1.01	1.75	1.29
PosVS (Bull)	0.1	0.52	0.8	1.84	2.69
AvgTicker_VV	0.07	0.42	0.67	1.65	2.63
NegVS (Bear)	0.04	0.28	0.46	1.13	1.74
VS<-6 (Bear)	-0.03	0.14	0.24	0.47	0.54
VS<-9 (Bear)	0.02	0.14	0.31	0.6	0.3
PosNeg_Diff	0.15	0.53	0.9	1.68	1.17
PosVSVaRAAdj (Bull)	0.11	0.57	0.91	1.69	1.81
NegVSVaRAAdj (Bear)	0.03	0.29	0.5	1.24	1.81
PosNegVaRAAdj_Diff	0.15	0.49	0.75	1.21	0.61
SPY	0.05	0.38	0.59	1.05	1.52
QQQ	0.06	0.37	0.57	0.89	1.32
	1	10	21	63	126

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 2025-04-01 through 2026-03-30

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

VS>9 (Bull)	0.15%	3.02%	7.60%	21.80%	18.58%
VS>6 (Bull)	0.24%	2.47%	5.60%	15.62%	18.67%
PosVS (Bull)	0.13%	1.45%	3.20%	9.44%	18.21%
AvgTicker_VV	0.09%	1.10%	2.55%	8.15%	16.85%
NegVS (Bear)	0.04%	0.72%	1.78%	6.20%	14.12%
VS<-6 (Bear)	-0.02%	1.19%	2.95%	8.97%	17.79%
VS<-9 (Bear)	0.15%	1.46%	4.99%	13.72%	14.82%
PosNeg_Diff	0.09%	0.73%	1.43%	3.24%	4.09%
PosVSVaRAAdj (Bull)	0.15%	1.68%	3.96%	11.39%	16.70%
NegVSVaRAAdj (Bear)	0.05%	0.72%	1.88%	6.74%	14.35%
PosNegVaRAAdj_Diff	0.11%	0.96%	2.08%	4.65%	2.35%
SPY	0.07%	0.87%	2.03%	6.15%	12.32%
QQQ	0.09%	1.12%	2.57%	7.28%	15.10%
	1	10	21	63	126

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

VS>9 (Bull)	0.06	0.39	0.71	1.06	0.62
VS>6 (Bull)	0.14	0.55	0.79	1.4	1.14
PosVS (Bull)	0.1	0.47	0.73	1.65	2.47
AvgTicker_VV	0.07	0.39	0.62	1.57	2.54
NegVS (Bear)	0.04	0.26	0.45	1.19	1.86
VS<-6 (Bear)	-0.01	0.18	0.29	0.5	0.57
VS<-9 (Bear)	0.04	0.16	0.33	0.55	0.35
PosNeg_Diff	0.15	0.44	0.73	1.05	0.67
PosVSVaRAAdj (Bull)	0.1	0.49	0.78	1.44	1.59
NegVSVaRAAdj (Bear)	0.04	0.26	0.49	1.25	1.77
PosNegVaRAAdj_Diff	0.12	0.39	0.6	0.81	0.25
SPY	0.05	0.38	0.59	1.05	1.52
QQQ	0.06	0.37	0.57	0.89	1.32
	1	10	21	63	126

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 2025-04-01 through 2026-03-30

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

VS>9 (Bull)	0.13%	3.05%	7.42%	21.42%	16.65%
VS>6 (Bull)	0.23%	2.45%	5.50%	15.20%	17.34%
PosVS (Bull)	0.13%	1.46%	3.23%	9.53%	18.16%
AvgTicker_VV	0.08%	1.03%	2.40%	7.77%	16.02%
NegVS (Bear)	0.03%	0.60%	1.50%	5.39%	12.32%
VS<-6 (Bear)	-0.05%	0.96%	2.58%	8.22%	16.05%
VS<-9 (Bear)	0.15%	1.46%	4.99%	13.72%	14.82%
PosNeg_Diff	0.10%	0.87%	1.73%	4.14%	5.84%
PosVSVaRAAdj (Bull)	0.14%	1.63%	3.86%	11.05%	15.53%
NegVSVaRAAdj (Bear)	0.04%	0.60%	1.60%	6.01%	12.78%
PosNegVaRAAdj_Diff	0.10%	1.02%	2.26%	5.04%	2.76%
SPY	0.07%	0.87%	2.03%	6.15%	12.32%
QQQ	0.09%	1.12%	2.57%	7.28%	15.10%
	1	10	21	63	126

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

VS>9 (Bull)	0.05	0.38	0.68	1.01	0.54
VS>6 (Bull)	0.12	0.51	0.77	1.33	1.02
PosVS (Bull)	0.1	0.47	0.73	1.74	2.56
AvgTicker_VV	0.07	0.38	0.61	1.61	2.67
NegVS (Bear)	0.03	0.24	0.41	1.14	1.83
VS<-6 (Bear)	-0.03	0.16	0.27	0.5	0.55
VS<-9 (Bear)	0.04	0.16	0.33	0.55	0.35
PosNeg_Diff	0.15	0.51	0.85	1.33	0.93
PosVSVaRAAdj (Bull)	0.09	0.47	0.75	1.45	1.54
NegVSVaRAAdj (Bear)	0.04	0.24	0.44	1.2	1.81
PosNegVaRAAdj_Diff	0.12	0.42	0.66	0.95	0.3
SPY	0.05	0.38	0.59	1.05	1.52
QQQ	0.06	0.37	0.57	0.89	1.32
	1	10	21	63	126

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 2025-04-01 through 2026-03-30

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

VS>9 (Bull)	0.13%	2.70%	6.11%	16.13%	15.42%
VS>6 (Bull)	0.19%	1.95%	4.46%	11.34%	13.31%
PosVS (Bull)	0.11%	1.13%	2.54%	6.99%	12.69%
AvgTicker_VV	0.06%	0.84%	1.98%	6.22%	11.91%
NegVS (Bear)	0.03%	0.51%	1.30%	4.81%	9.60%
VS<-6 (Bear)	-0.18%	0.24%	1.09%	5.72%	8.38%
VS<-9 (Bear)	0.03%	0.19%	2.30%	13.75%	11.73%
PosNeg_Diff	0.08%	0.62%	1.25%	2.18%	3.09%
PosVSVaRAAdj (Bull)	0.11%	1.28%	3.09%	7.81%	11.92%
NegVSVaRAAdj (Bear)	0.03%	0.53%	1.38%	5.25%	9.51%
PosNegVaRAAdj_Diff	0.08%	0.74%	1.71%	2.56%	2.41%
SPY	0.07%	0.87%	2.03%	6.15%	12.32%
QQQ	0.09%	1.12%	2.57%	7.28%	15.10%
	1	10	21	63	126

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

VS>9 (Bull)	0.06	0.33	0.54	0.72	0.49
VS>6 (Bull)	0.11	0.4	0.61	0.94	0.79
PosVS (Bull)	0.08	0.38	0.6	1.23	1.87
AvgTicker_VV	0.06	0.32	0.52	1.31	2.06
NegVS (Bear)	0.03	0.21	0.37	1.14	1.69
VS<-6 (Bear)	-0.1	0.04	0.11	0.41	0.34
VS<-9 (Bear)	0.01	0.02	0.15	0.52	0.26
PosNeg_Diff	0.13	0.39	0.62	0.7	0.69
PosVSVaRAAdj (Bull)	0.08	0.38	0.64	1.06	1.29
NegVSVaRAAdj (Bear)	0.03	0.22	0.39	1.08	1.5
PosNegVaRAAdj_Diff	0.09	0.3	0.5	0.45	0.3
SPY	0.05	0.38	0.59	1.05	1.52
QQQ	0.06	0.37	0.57	0.89	1.32
	1	10	21	63	126

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 2026-01-02 through 2026-03-30

Average Price Return, P90D Model Dates, All Tickers

VS>9 (Bull)	0.00%	-1.77%	-0.49%
VS>6 (Bull)	-0.00%	-0.24%	0.27%
PosVS (Bull)	0.04%	-0.70%	-0.95%
AvgTicker_VV	-0.01%	-0.83%	-1.37%
NegVS (Bear)	-0.06%	-0.96%	-1.70%
VS<-6 (Bear)	-0.53%	-3.16%	-6.02%
VS<-9 (Bear)	-0.41%	-3.20%	-6.37%
PosNeg_Diff	0.11%	0.26%	0.76%
PosVSVaRAAdj (Bull)	-0.06%	-0.58%	-0.23%
NegVSVaRAAdj (Bear)	-0.03%	-0.54%	-0.57%
PosNegVaRAAdj_Diff	-0.03%	-0.03%	0.33%
SPY	-0.08%	-1.18%	-2.14%
QQQ	-0.09%	-1.34%	-2.58%
	1	10	21

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

VS>9 (Bull)	0	-0.25	-0.05
VS>6 (Bull)	-0	-0.07	0.05
PosVS (Bull)	0.03	-0.23	-0.2
AvgTicker_VV	-0.01	-0.3	-0.3
NegVS (Bear)	-0.07	-0.39	-0.41
VS<-6 (Bear)	-0.26	-0.66	-1.09
VS<-9 (Bear)	-0.1	-0.37	-0.57
PosNeg_Diff	0.15	0.18	0.51
PosVSVaRAAdj (Bull)	-0.05	-0.18	-0.05
NegVSVaRAAdj (Bear)	-0.03	-0.17	-0.1
PosNegVaRAAdj_Diff	-0.04	-0.01	0.11
SPY	-0.09	-0.71	-0.92
QQQ	-0.08	-0.65	-1.27
	1	10	21

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 2026-01-02 through 2026-03-30

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

VS>9 (Bull)	0.00%	-1.77%	-0.49%
VS>6 (Bull)	0.00%	-0.24%	0.30%
PosVS (Bull)	0.07%	-0.57%	-0.65%
AvgTicker_VV	-0.01%	-0.74%	-1.17%
NegVS (Bear)	-0.07%	-0.94%	-1.67%
VS<-6 (Bear)	-0.56%	-2.71%	-5.23%
VS<-9 (Bear)	-0.03%	-1.59%	-6.37%
PosNeg_Diff	0.13%	0.37%	1.02%
PosVSVaRAAdj (Bull)	-0.06%	-0.50%	-0.00%
NegVSVaRAAdj (Bear)	-0.05%	-0.61%	-0.68%
PosNegVaRAAdj_Diff	-0.00%	0.11%	0.68%
SPY	-0.08%	-1.18%	-2.14%
QQQ	-0.09%	-1.34%	-2.58%
	1	10	21

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

VS>9 (Bull)	0	-0.25	-0.05
VS>6 (Bull)	0	-0.07	0.05
PosVS (Bull)	0.05	-0.18	-0.13
AvgTicker_VV	-0.01	-0.26	-0.24
NegVS (Bear)	-0.08	-0.37	-0.38
VS<-6 (Bear)	-0.3	-0.54	-0.82
VS<-9 (Bear)	-0.01	-0.3	-0.54
PosNeg_Diff	0.18	0.24	0.69
PosVSVaRAAdj (Bull)	-0.04	-0.15	0
NegVSVaRAAdj (Bear)	-0.05	-0.2	-0.13
PosNegVaRAAdj_Diff	0	0.04	0.23
SPY	-0.09	-0.71	-0.92
QQQ	-0.08	-0.65	-1.27
	1	10	21

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. Crypto / 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 2026-01-02 through 2026-03-30

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

VS>9 (Bull)	0.00%	-1.77%	-0.49%
VS>6 (Bull)	-0.00%	-0.24%	0.27%
PosVS (Bull)	0.04%	-0.70%	-0.95%
AvgTicker_VV	-0.01%	-0.83%	-1.37%
NegVS (Bear)	-0.06%	-0.96%	-1.70%
VS<-6 (Bear)	-0.53%	-3.16%	-6.02%
VS<-9 (Bear)	-0.41%	-3.20%	-6.37%
PosNeg_Diff	0.11%	0.26%	0.76%
PosVSVaRAAdj (Bull)	-0.06%	-0.58%	-0.23%
NegVSVaRAAdj (Bear)	-0.03%	-0.54%	-0.57%
PosNegVaRAAdj_Diff	-0.03%	-0.03%	0.33%
SPY	-0.08%	-1.18%	-2.14%
QQQ	-0.09%	-1.34%	-2.58%
	1	10	21

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

VS>9 (Bull)	0	-0.25	-0.05
VS>6 (Bull)	-0	-0.07	0.05
PosVS (Bull)	0.03	-0.23	-0.2
AvgTicker_VV	-0.01	-0.3	-0.3
NegVS (Bear)	-0.07	-0.39	-0.41
VS<-6 (Bear)	-0.26	-0.66	-1.09
VS<-9 (Bear)	-0.1	-0.37	-0.57
PosNeg_Diff	0.15	0.18	0.51
PosVSVaRAAdj (Bull)	-0.05	-0.18	-0.05
NegVSVaRAAdj (Bear)	-0.03	-0.17	-0.1
PosNegVaRAAdj_Diff	-0.04	-0.01	0.11
SPY	-0.09	-0.71	-0.92
QQQ	-0.08	-0.65	-1.27
	1	10	21

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 2026-01-02 through 2026-03-30

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

VS>9 (Bull)	-0.00%	-1.56%	0.82%
VS>6 (Bull)	0.07%	0.17%	1.22%
PosVS (Bull)	0.04%	-0.55%	-0.57%
AvgTicker_VV	-0.00%	-0.66%	-1.01%
NegVS (Bear)	-0.05%	-0.79%	-1.38%
VS<-6 (Bear)	-0.49%	-3.09%	-6.20%
VS<-9 (Bear)	-0.41%	-3.20%	-6.37%
PosNeg_Diff	0.09%	0.24%	0.81%
PosVSVaRAAdj (Bull)	-0.02%	-0.26%	0.43%
NegVSVaRAAdj (Bear)	-0.03%	-0.35%	-0.22%
PosNegVaRAAdj_Diff	0.01%	0.09%	0.65%
SPY	-0.08%	-1.18%	-2.14%
QQQ	-0.09%	-1.34%	-2.58%
	1	10	21

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

VS>9 (Bull)	-0	-0.21	0.08
VS>6 (Bull)	0.04	0.05	0.23
PosVS (Bull)	0.03	-0.19	-0.12
AvgTicker_VV	-0	-0.25	-0.23
NegVS (Bear)	-0.05	-0.33	-0.33
VS<-6 (Bear)	-0.22	-0.65	-1.01
VS<-9 (Bear)	-0.1	-0.37	-0.57
PosNeg_Diff	0.12	0.17	0.56
PosVSVaRAAdj (Bull)	-0.02	-0.08	0.11
NegVSVaRAAdj (Bear)	-0.03	-0.12	-0.04
PosNegVaRAAdj_Diff	0.01	0.03	0.2
SPY	-0.09	-0.71	-0.92
QQQ	-0.08	-0.65	-1.27
	1	10	21

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 2026-01-02 through 2026-03-30

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

	1	10	21
VS>9 (Bull)	0.00%	-1.77%	-0.49%
VS>6 (Bull)	-0.00%	-0.24%	0.27%
PosVS (Bull)	0.04%	-0.70%	-0.95%
AvgTicker_VV	-0.01%	-0.84%	-1.38%
NegVS (Bear)	-0.07%	-1.00%	-1.74%
VS<-6 (Bear)	-0.54%	-3.16%	-6.02%
VS<-9 (Bear)	-0.40%	-3.20%	-6.37%
PosNeg_Diff	0.11%	0.30%	0.80%
PosVSVaRAAdj (Bull)	-0.06%	-0.59%	-0.21%
NegVSVaRAAdj (Bear)	-0.03%	-0.58%	-0.56%
PosNegVaRAAdj_Diff	-0.03%	-0.01%	0.35%
SPY	-0.08%	-1.18%	-2.14%
QQQ	-0.09%	-1.34%	-2.58%

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

	1	10	21
VS>9 (Bull)	0	-0.25	-0.05
VS>6 (Bull)	-0	-0.07	0.05
PosVS (Bull)	0.03	-0.23	-0.2
AvgTicker_VV	-0.01	-0.3	-0.29
NegVS (Bear)	-0.07	-0.38	-0.39
VS<-6 (Bear)	-0.26	-0.66	-1.09
VS<-9 (Bear)	-0.1	-0.37	-0.57
PosNeg_Diff	0.15	0.21	0.55
PosVSVaRAAdj (Bull)	-0.05	-0.18	-0.05
NegVSVaRAAdj (Bear)	-0.03	-0.17	-0.1
PosNegVaRAAdj_Diff	-0.03	-0	0.11
SPY	-0.09	-0.71	-0.92
QQQ	-0.08	-0.65	-1.27

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



Avg Px Return & IR: P90D Model Dates, All Tickers except Mag7 Tickers

Period examined: All model dates from 2026-01-02 through 2026-03-30

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

VS>9 (Bull)	0.00%	-1.77%	-0.49%
VS>6 (Bull)	-0.00%	-0.15%	0.32%
PosVS (Bull)	0.05%	-0.61%	-0.77%
AvgTicker_VV	-0.01%	-0.77%	-1.25%
NegVS (Bear)	-0.06%	-0.92%	-1.66%
VS<-6 (Bear)	-0.53%	-3.14%	-6.04%
VS<-9 (Bear)	-0.41%	-3.20%	-6.37%
PosNeg_Diff	0.11%	0.31%	0.89%
PosVSVaRAAdj (Bull)	-0.06%	-0.56%	-0.11%
NegVSVaRAAdj (Bear)	-0.03%	-0.51%	-0.50%
PosNegVaRAAdj_Diff	-0.03%	-0.05%	0.39%
SPY	-0.08%	-1.18%	-2.14%
QQQ	-0.09%	-1.34%	-2.58%
	1	10	21

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

VS>9 (Bull)	0	-0.25	-0.05
VS>6 (Bull)	-0	-0.04	0.05
PosVS (Bull)	0.04	-0.19	-0.15
AvgTicker_VV	-0.01	-0.27	-0.26
NegVS (Bear)	-0.07	-0.37	-0.39
VS<-6 (Bear)	-0.25	-0.66	-1.1
VS<-9 (Bear)	-0.1	-0.37	-0.57
PosNeg_Diff	0.14	0.21	0.53
PosVSVaRAAdj (Bull)	-0.04	-0.16	-0.02
NegVSVaRAAdj (Bear)	-0.03	-0.16	-0.09
PosNegVaRAAdj_Diff	-0.03	-0.02	0.14
SPY	-0.09	-0.71	-0.92
QQQ	-0.08	-0.65	-1.27
	1	10	21

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 2026-01-02 through 2026-03-30

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

VS>9 (Bull)	-0.11%	-2.39%	-1.60%
VS>6 (Bull)	-0.06%	-0.85%	-0.46%
PosVS (Bull)	0.02%	-1.02%	-1.45%
AvgTicker_VV	-0.02%	-0.94%	-1.46%
NegVS (Bear)	-0.06%	-0.87%	-1.39%
VS<-6 (Bear)	-0.60%	-3.62%	-7.19%
VS<-9 (Bear)	-0.51%	-3.49%	-6.88%
PosNeg_Diff	0.08%	-0.14%	-0.05%
PosVSVaRAadj (Bull)	-0.08%	-0.90%	-0.73%
NegVSVaRAadj (Bear)	0.00%	-0.45%	-0.19%
PosNegVaRAadj_Diff	-0.08%	-0.45%	-0.54%
SPY	-0.08%	-1.18%	-2.14%
QQQ	-0.09%	-1.34%	-2.58%
	1	10	21

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

VS>9 (Bull)	-0.07	-0.33	-0.16
VS>6 (Bull)	-0.04	-0.22	-0.09
PosVS (Bull)	0.02	-0.34	-0.32
AvgTicker_VV	-0.03	-0.34	-0.32
NegVS (Bear)	-0.07	-0.33	-0.31
VS<-6 (Bear)	-0.28	-0.72	-1.12
VS<-9 (Bear)	-0.12	-0.41	-0.63
PosNeg_Diff	0.12	-0.1	-0.04
PosVSVaRAadj (Bull)	-0.06	-0.27	-0.18
NegVSVaRAadj (Bear)	0	-0.14	-0.03
PosNegVaRAadj_Diff	-0.09	-0.16	-0.17
SPY	-0.09	-0.71	-0.92
QQQ	-0.08	-0.65	-1.27
	1	10	21

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 2026-03-02 through 2026-03-30

Average Price Return, P30D Model Dates, All Tickers

VS>9 (Bull)	-0.24%	-9.88%
VS>6 (Bull)	-0.38%	-3.88%
PosVS (Bull)	-0.33%	-4.54%
AvgTicker_VV	-0.31%	-4.00%
NegVS (Bear)	-0.28%	-3.44%
VS<-6 (Bear)	-0.71%	-4.04%
VS<-9 (Bear)	0.08%	-1.76%
PosNeg_Diff	-0.05%	-1.10%
PosVSVaRAAdj (Bull)	-0.48%	-4.82%
NegVSVaRAAdj (Bear)	-0.26%	-3.39%
PosNegVaRAAdj_Diff	-0.22%	-1.44%
SPY	-0.25%	-3.32%
QQQ	-0.24%	-3.34%
	1	10

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

VS>9 (Bull)	-0.12	-2.33
VS>6 (Bull)	-0.24	-2.11
PosVS (Bull)	-0.21	-4.06
AvgTicker_VV	-0.25	-3.23
NegVS (Bear)	-0.27	-2.2
VS<-6 (Bear)	-0.37	-1.16
VS<-9 (Bear)	0.02	-0.25
PosNeg_Diff	-0.07	-1.07
PosVSVaRAAdj (Bull)	-0.31	-4.45
NegVSVaRAAdj (Bear)	-0.23	-1.82
PosNegVaRAAdj_Diff	-0.29	-0.69
SPY	-0.21	-3.39
QQQ	-0.17	-1.81
	1	10

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 2026-03-02 through 2026-03-30

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

	1	10
VS>9 (Bull)	-0.24%	-9.88%
VS>6 (Bull)	-0.38%	-3.88%
PosVS (Bull)	-0.33%	-4.55%
AvgTicker_VV	-0.31%	-3.98%
NegVS (Bear)	-0.27%	-3.41%
VS<-6 (Bear)	-0.82%	-5.15%
VS<-9 (Bear)	-0.60%	-4.60%
PosNeg_Diff	-0.06%	-1.15%
PosVSVaRAAdj (Bull)	-0.51%	-4.68%
NegVSVaRAAdj (Bear)	-0.28%	-3.28%
PosNegVaRAAdj_Diff	-0.23%	-1.39%
SPY	-0.25%	-3.32%
QQQ	-0.24%	-3.34%

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

	1	10
VS>9 (Bull)	-0.12	-2.33
VS>6 (Bull)	-0.24	-2.11
PosVS (Bull)	-0.22	-4.13
AvgTicker_VV	-0.25	-3.05
NegVS (Bear)	-0.28	-2
VS<-6 (Bear)	-0.49	-1.05
VS<-9 (Bear)	-0.21	-1.06
PosNeg_Diff	-0.08	-1.03
PosVSVaRAAdj (Bull)	-0.32	-4.14
NegVSVaRAAdj (Bear)	-0.25	-1.62
PosNegVaRAAdj_Diff	-0.3	-0.64
SPY	-0.21	-3.39
QQQ	-0.17	-1.81

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. Crypto / 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 2026-03-02 through 2026-03-30

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

	1	10
VS>9 (Bull)	-0.24%	-9.88%
VS>6 (Bull)	-0.38%	-3.88%
PosVS (Bull)	-0.33%	-4.54%
AvgTicker_VV	-0.31%	-4.00%
NegVS (Bear)	-0.28%	-3.44%
VS<-6 (Bear)	-0.71%	-4.04%
VS<-9 (Bear)	0.08%	-1.76%
PosNeg_Diff	-0.05%	-1.10%
PosVSVaRAAdj (Bull)	-0.48%	-4.82%
NegVSVaRAAdj (Bear)	-0.26%	-3.39%
PosNegVaRAAdj_Diff	-0.22%	-1.44%
SPY	-0.25%	-3.32%
QQQ	-0.24%	-3.34%

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

	1	10
VS>9 (Bull)	-0.12	-2.33
VS>6 (Bull)	-0.24	-2.11
PosVS (Bull)	-0.21	-4.06
AvgTicker_VV	-0.25	-3.23
NegVS (Bear)	-0.27	-2.2
VS<-6 (Bear)	-0.37	-1.16
VS<-9 (Bear)	0.02	-0.25
PosNeg_Diff	-0.07	-1.07
PosVSVaRAAdj (Bull)	-0.31	-4.45
NegVSVaRAAdj (Bear)	-0.23	-1.82
PosNegVaRAAdj_Diff	-0.29	-0.69
SPY	-0.21	-3.39
QQQ	-0.17	-1.81

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 2026-03-02 through 2026-03-30

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

VS>9 (Bull)	-0.30%	-10.31%
VS>6 (Bull)	-0.25%	-3.33%
PosVS (Bull)	-0.32%	-4.28%
AvgTicker_VV	-0.30%	-3.81%
NegVS (Bear)	-0.27%	-3.33%
VS<-6 (Bear)	-0.71%	-4.04%
VS<-9 (Bear)	0.08%	-1.76%
PosNeg_Diff	-0.05%	-0.95%
PosVSVaRAAdj (Bull)	-0.38%	-4.32%
NegVSVaRAAdj (Bear)	-0.27%	-3.18%
PosNegVaRAAdj_Diff	-0.11%	-1.14%
SPY	-0.25%	-3.32%
QQQ	-0.24%	-3.34%
	1	10

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

VS>9 (Bull)	-0.13	-2.19
VS>6 (Bull)	-0.15	-1.73
PosVS (Bull)	-0.21	-3.92
AvgTicker_VV	-0.24	-3.34
NegVS (Bear)	-0.27	-2.32
VS<-6 (Bear)	-0.37	-1.16
VS<-9 (Bear)	0.02	-0.25
PosNeg_Diff	-0.07	-0.87
PosVSVaRAAdj (Bull)	-0.24	-3.26
NegVSVaRAAdj (Bear)	-0.24	-1.89
PosNegVaRAAdj_Diff	-0.15	-0.51
SPY	-0.21	-3.39
QQQ	-0.17	-1.81
	1	10

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 2026-03-02 through 2026-03-30

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

	1	10
VS>9 (Bull)	-0.24%	-9.88%
VS>6 (Bull)	-0.38%	-3.88%
PosVS (Bull)	-0.33%	-4.55%
AvgTicker_VV	-0.32%	-4.14%
NegVS (Bear)	-0.30%	-3.69%
VS<-6 (Bear)	-0.72%	-4.04%
VS<-9 (Bear)	0.10%	-1.76%
PosNeg_Diff	-0.03%	-0.85%
PosVSVaRAAdj (Bull)	-0.48%	-4.88%
NegVSVaRAAdj (Bear)	-0.29%	-3.62%
PosNegVaRAAdj_Diff	-0.19%	-1.26%
SPY	-0.25%	-3.32%
QQQ	-0.24%	-3.34%

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

	1	10
VS>9 (Bull)	-0.12	-2.33
VS>6 (Bull)	-0.24	-2.11
PosVS (Bull)	-0.21	-4.05
AvgTicker_VV	-0.25	-3.23
NegVS (Bear)	-0.27	-2.18
VS<-6 (Bear)	-0.38	-1.16
VS<-9 (Bear)	0.03	-0.25
PosNeg_Diff	-0.04	-0.77
PosVSVaRAAdj (Bull)	-0.31	-4.45
NegVSVaRAAdj (Bear)	-0.24	-1.73
PosNegVaRAAdj_Diff	-0.26	-0.56
SPY	-0.21	-3.39
QQQ	-0.17	-1.81

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 2026-03-02 through 2026-03-30

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

	1	10
VS>9 (Bull)	-0.24%	-9.88%
VS>6 (Bull)	-0.37%	-3.88%
PosVS (Bull)	-0.33%	-4.56%
AvgTicker_VV	-0.31%	-3.96%
NegVS (Bear)	-0.29%	-3.34%
VS<-6 (Bear)	-0.68%	-3.92%
VS<-9 (Bear)	0.08%	-1.76%
PosNeg_Diff	-0.04%	-1.22%
PosVSVaRAAdj (Bull)	-0.48%	-4.73%
NegVSVaRAAdj (Bear)	-0.29%	-3.40%
PosNegVaRAAdj_Diff	-0.19%	-1.32%
SPY	-0.25%	-3.32%
QQQ	-0.24%	-3.34%

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

	1	10
VS>9 (Bull)	-0.12	-2.33
VS>6 (Bull)	-0.22	-2
PosVS (Bull)	-0.21	-3.74
AvgTicker_VV	-0.25	-2.95
NegVS (Bear)	-0.28	-2
VS<-6 (Bear)	-0.35	-1.14
VS<-9 (Bear)	0.02	-0.25
PosNeg_Diff	-0.06	-1.21
PosVSVaRAAdj (Bull)	-0.3	-4.14
NegVSVaRAAdj (Bear)	-0.25	-1.82
PosNegVaRAAdj_Diff	-0.25	-0.66
SPY	-0.21	-3.39
QQQ	-0.17	-1.81

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 2026-03-02 through 2026-03-30

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

	1	10
VS>9 (Bull)	-0.58%	-10.63%
VS>6 (Bull)	-0.49%	-5.60%
PosVS (Bull)	-0.33%	-4.85%
AvgTicker_VV	-0.32%	-4.25%
NegVS (Bear)	-0.28%	-3.64%
VS<-6 (Bear)	-0.76%	-4.27%
VS<-9 (Bear)	0.08%	-1.76%
PosNeg_Diff	-0.05%	-1.21%
PosVSVaRAdj (Bull)	-0.44%	-5.46%
NegVSVaRAdj (Bear)	-0.23%	-3.55%
PosNegVaRAdj_Diff	-0.21%	-1.91%
SPY	-0.25%	-3.32%
QQQ	-0.24%	-3.34%

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

	1	10
VS>9 (Bull)	-0.33	-2.92
VS>6 (Bull)	-0.32	-2.84
PosVS (Bull)	-0.22	-3.78
AvgTicker_VV	-0.27	-2.9
NegVS (Bear)	-0.28	-2.05
VS<-6 (Bear)	-0.42	-1.16
VS<-9 (Bear)	0.02	-0.25
PosNeg_Diff	-0.07	-1.36
PosVSVaRAdj (Bull)	-0.3	-4.29
NegVSVaRAdj (Bear)	-0.21	-1.61
PosNegVaRAdj_Diff	-0.3	-1
SPY	-0.21	-3.39
QQQ	-0.17	-1.81

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.

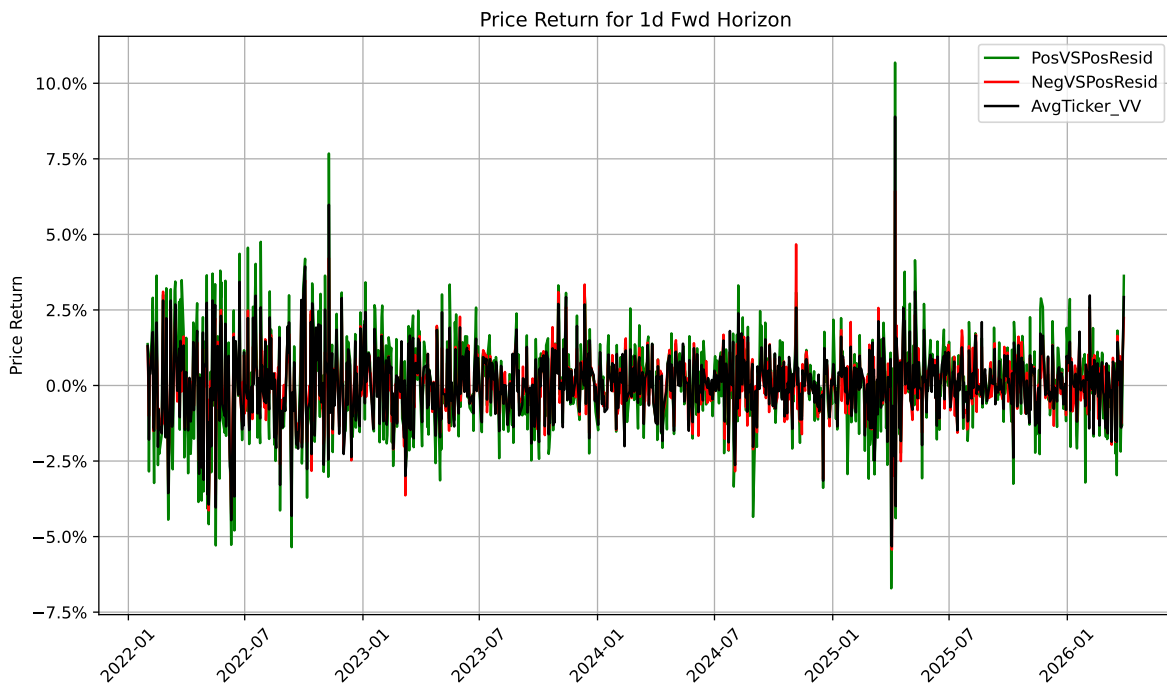
Bullish groupings are presented in green, bearish in red. All charts include a grouping labelled “AvgTicker_VV” in black. This represents all tickers in VecViz’s coverage universe on the given model date for which a V-Score was determined. See the Introduction section for a list of all the tickers in 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 line is lower than the black line.

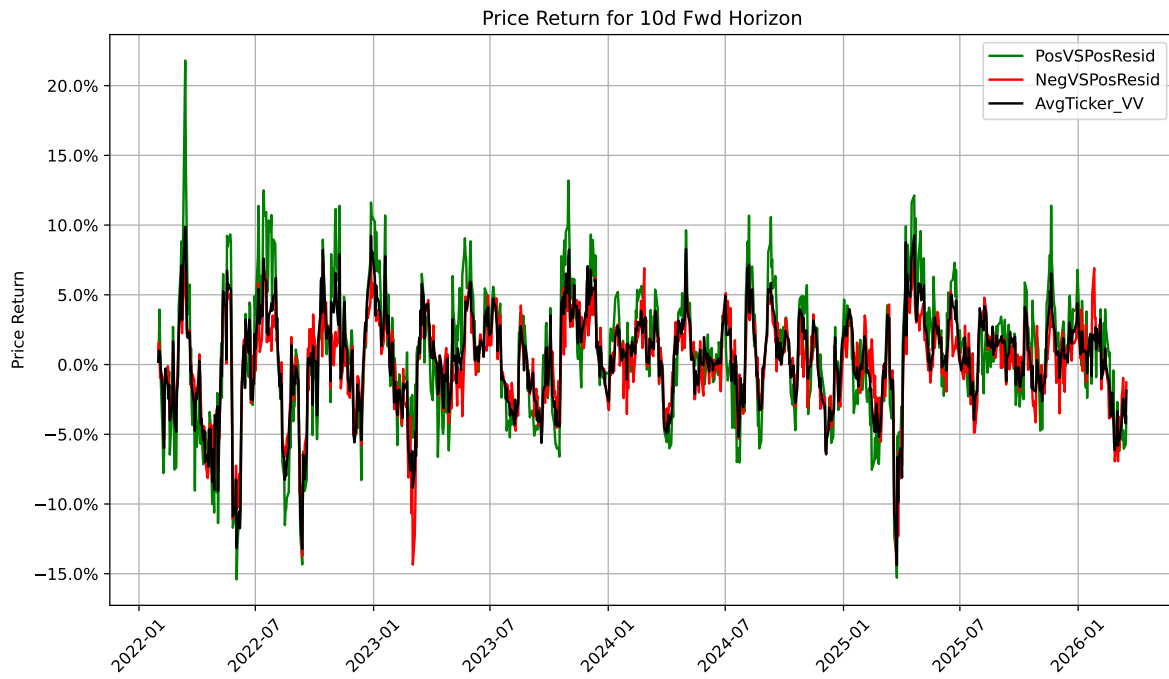
Note that forward returns for horizons > 1d overlap.

Positive vs Negative VaR Adjusted V-Scores

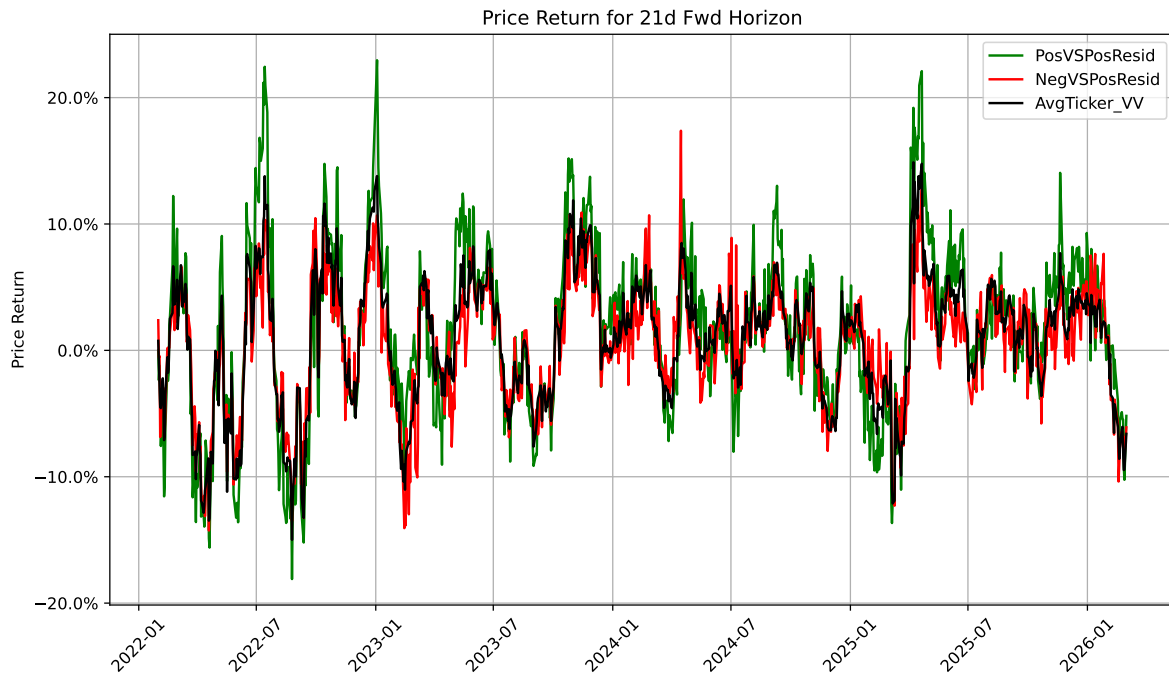
1d Horizon



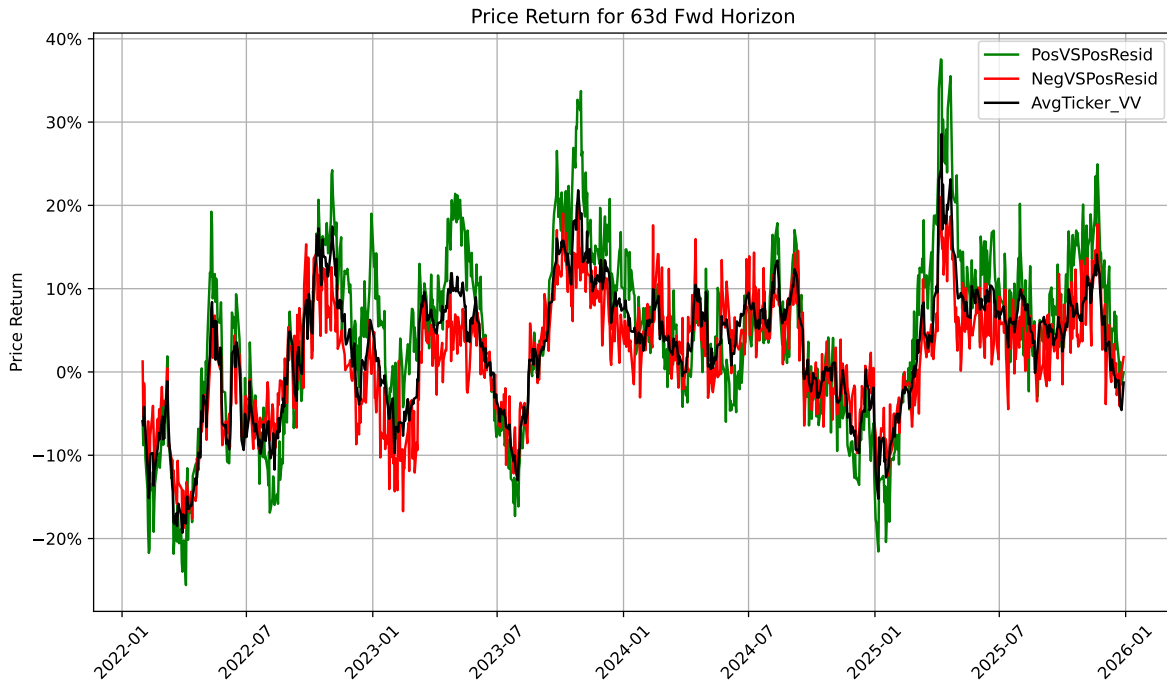
10d Horizon



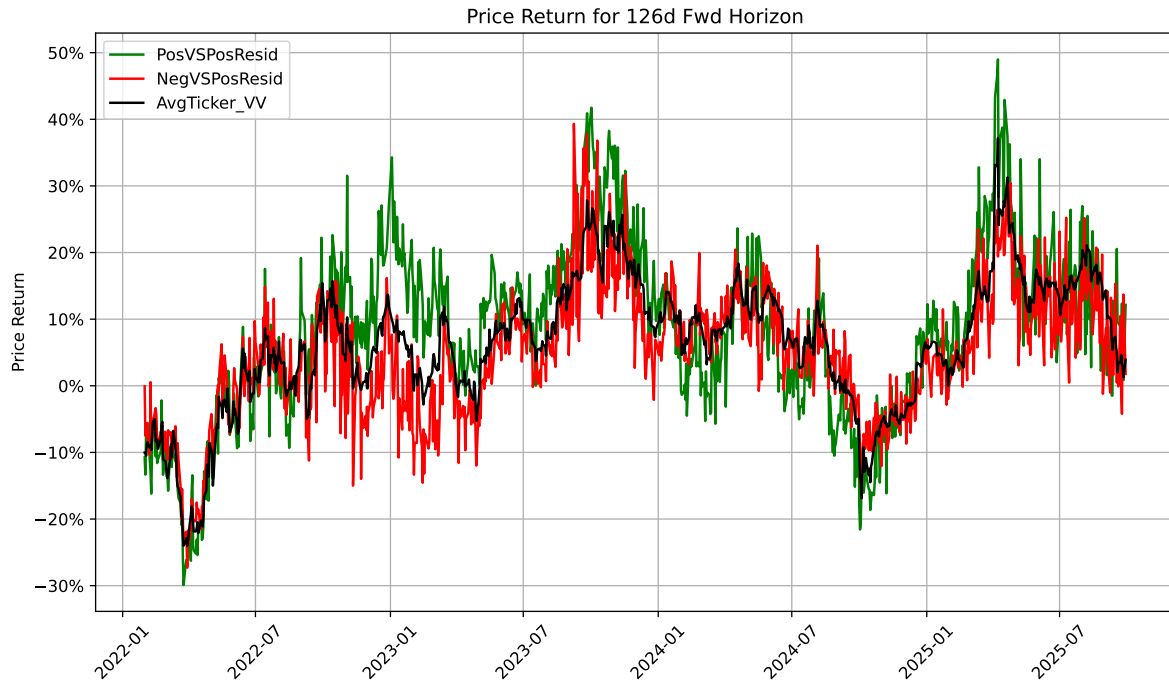
21d Horizon



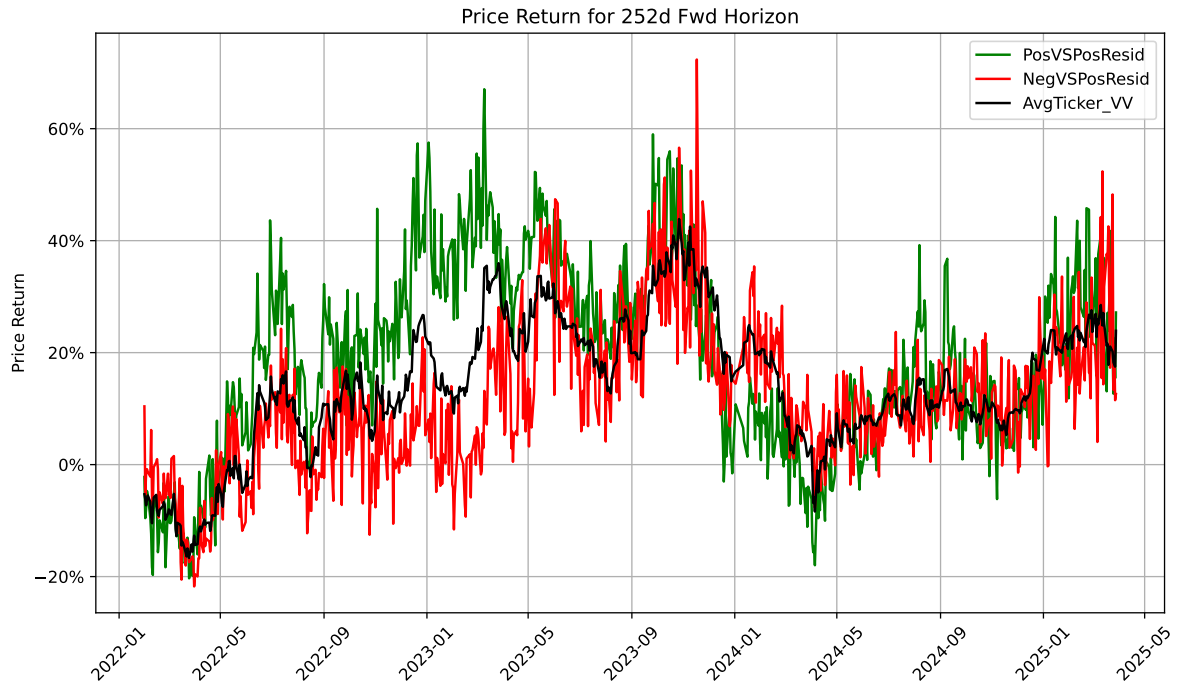
63d Horizon



126d Horizon

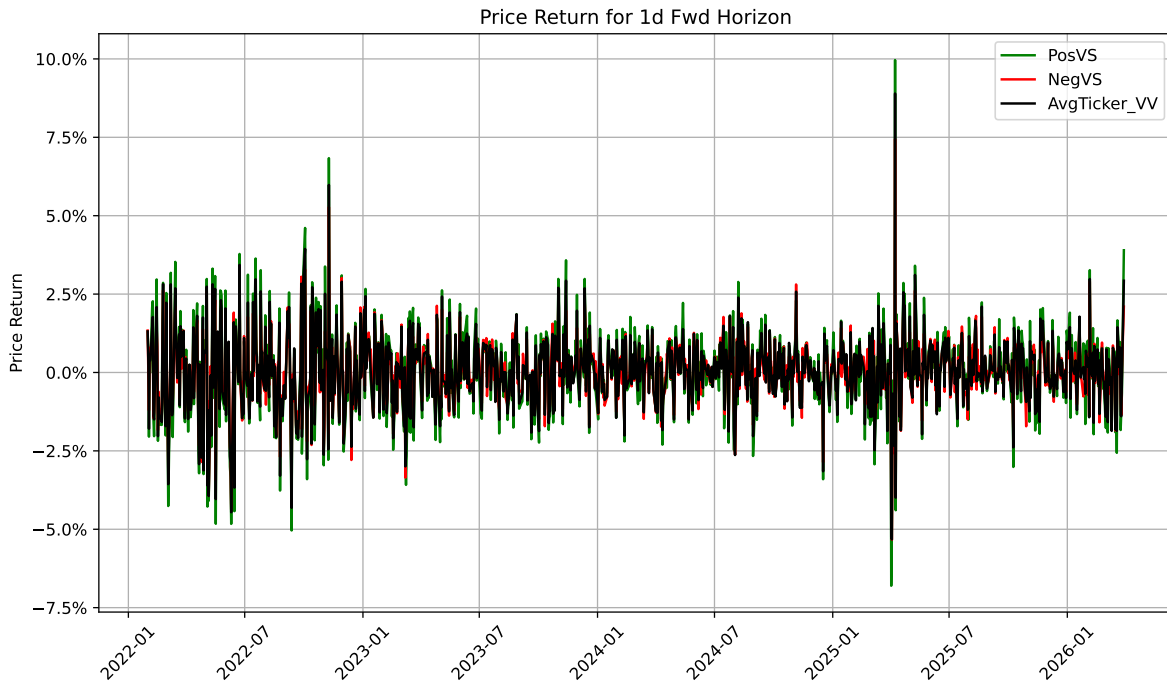


252d Horizon

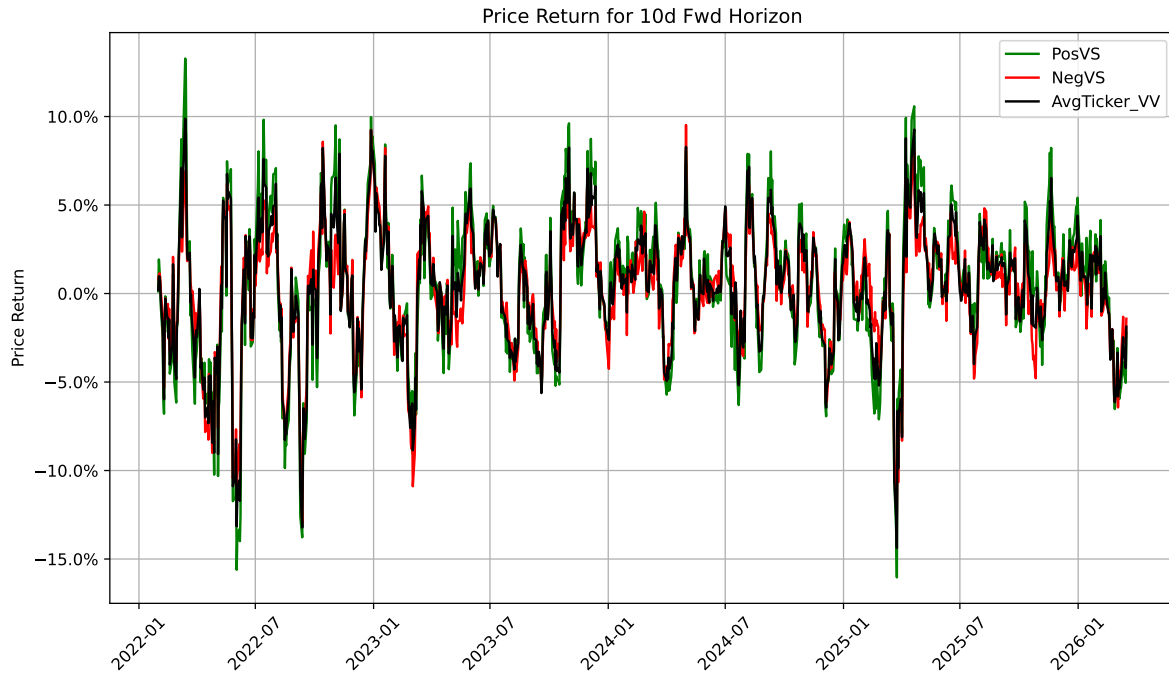


Positive vs Negative V-Scores

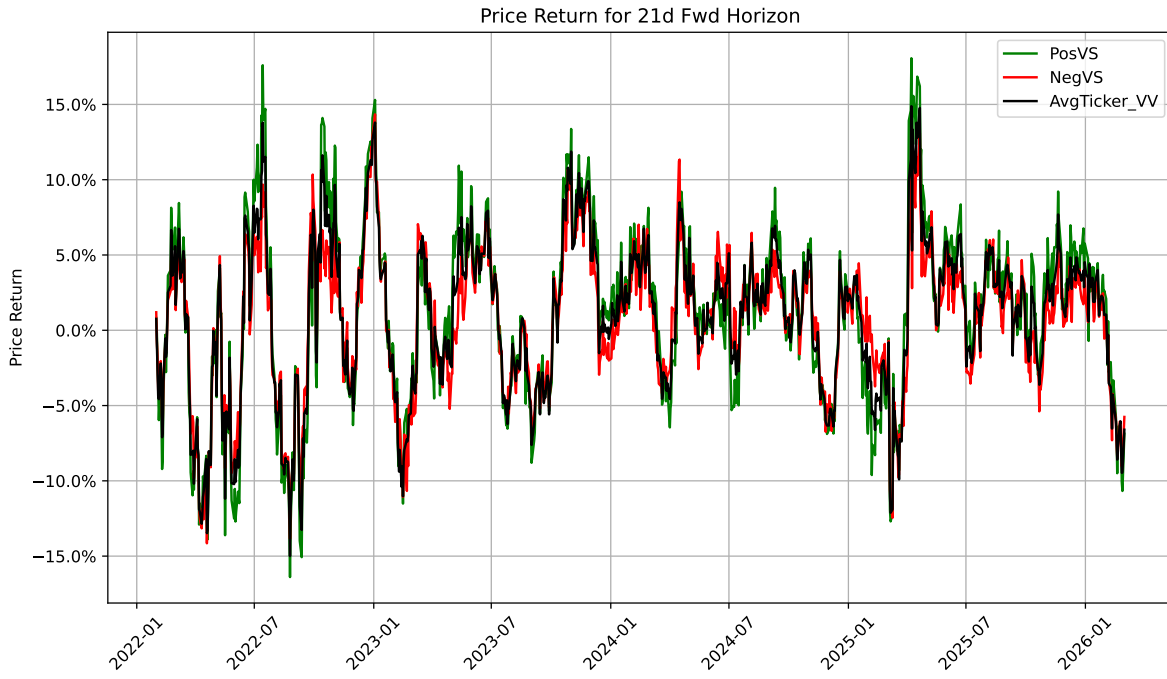
1d Horizon



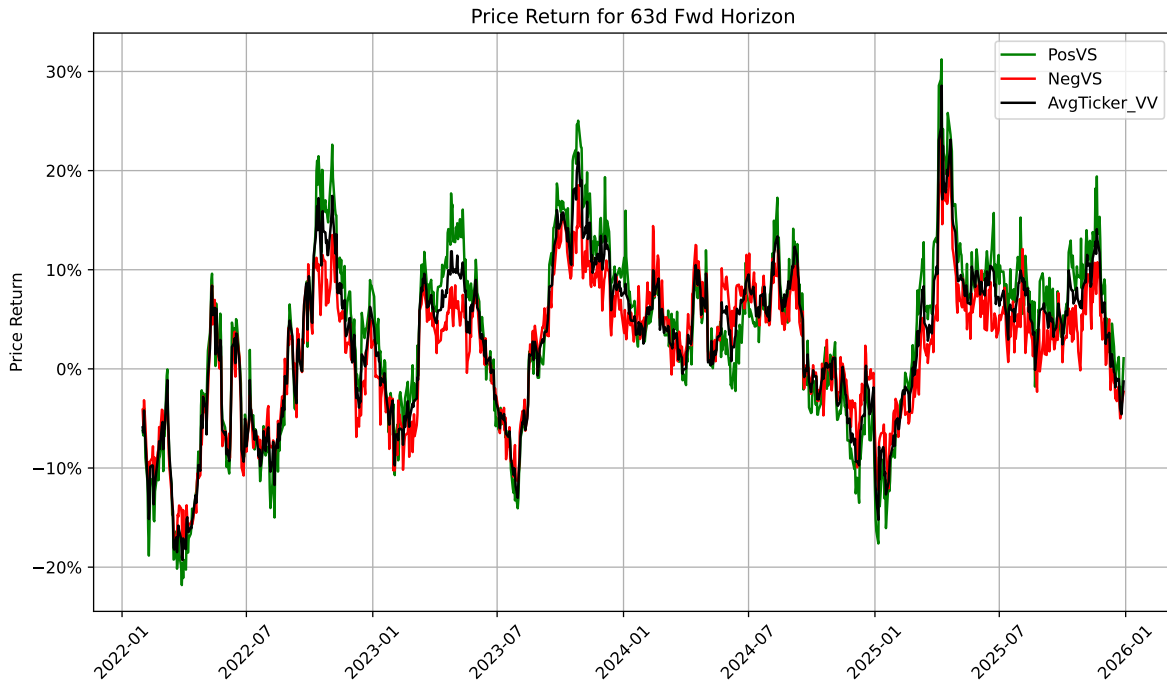
10d Horizon



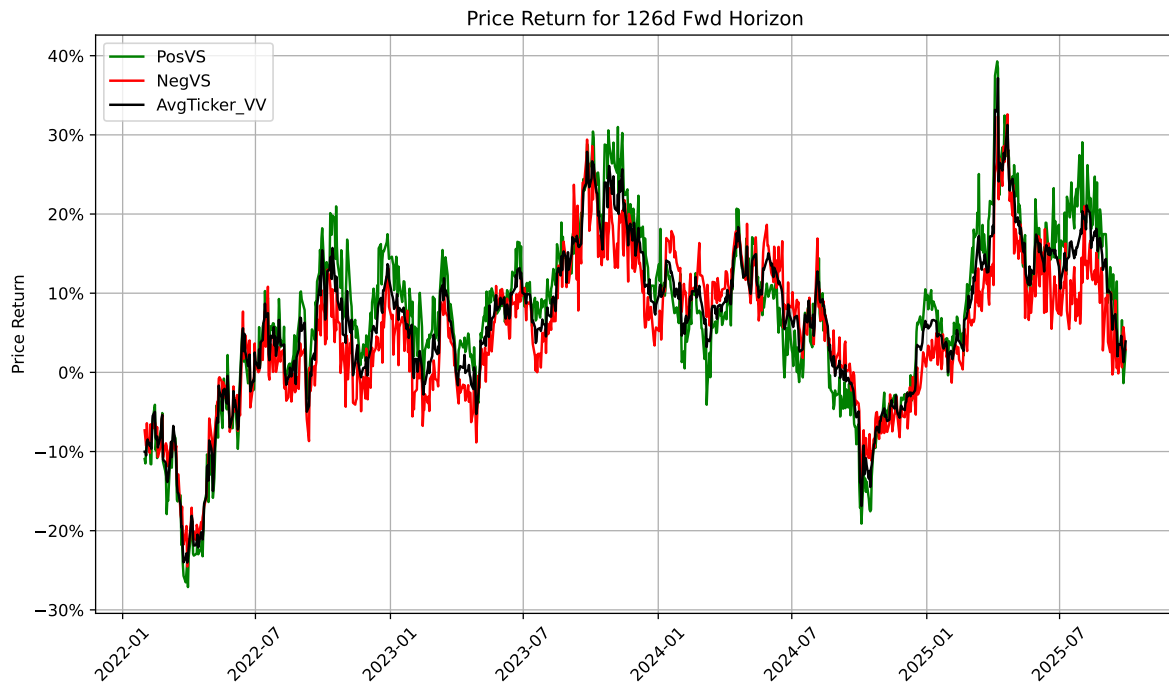
21d Horizon



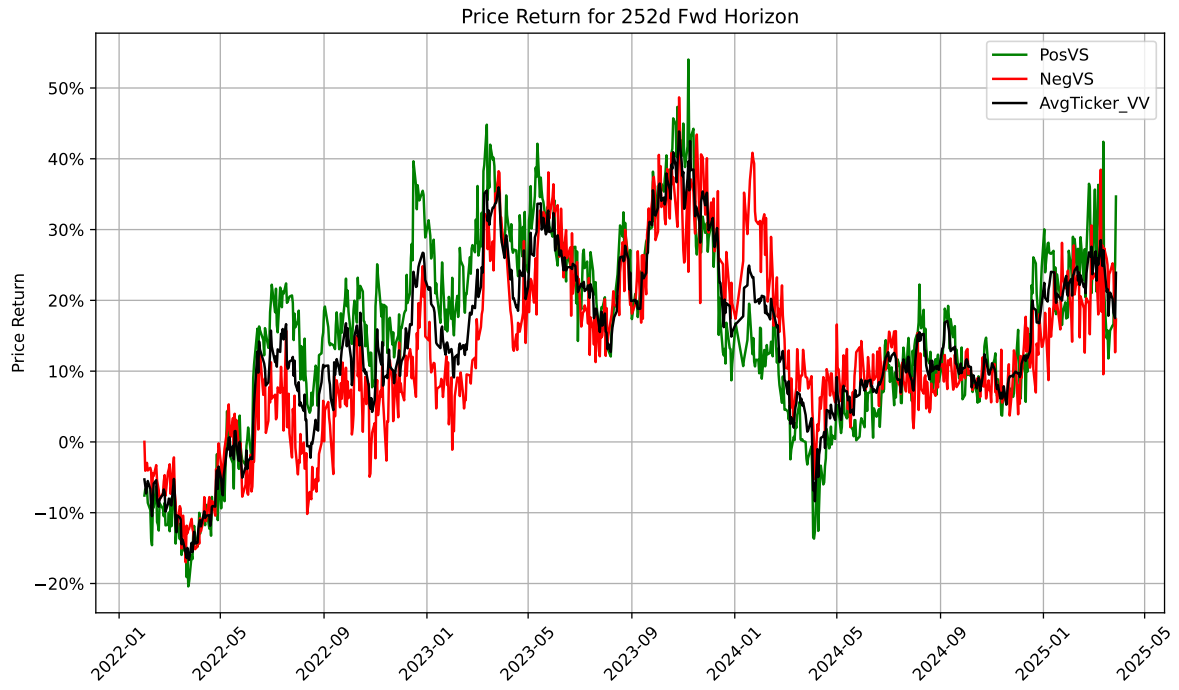
63d Horizon



126d Horizon

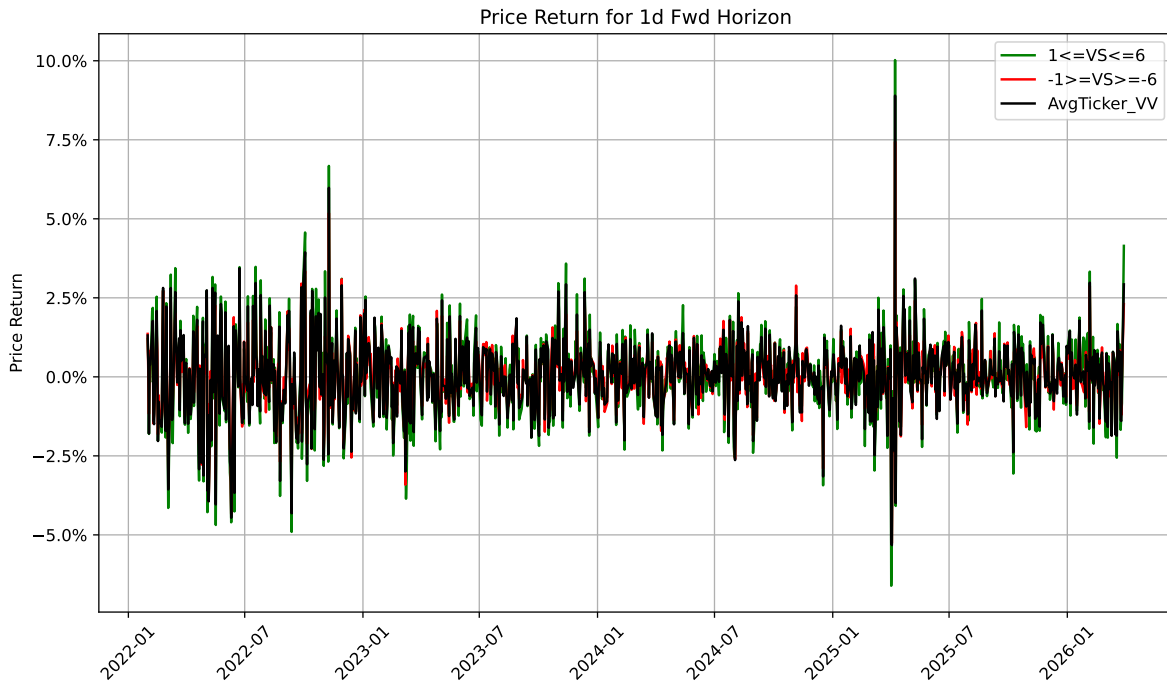


252d Horizon

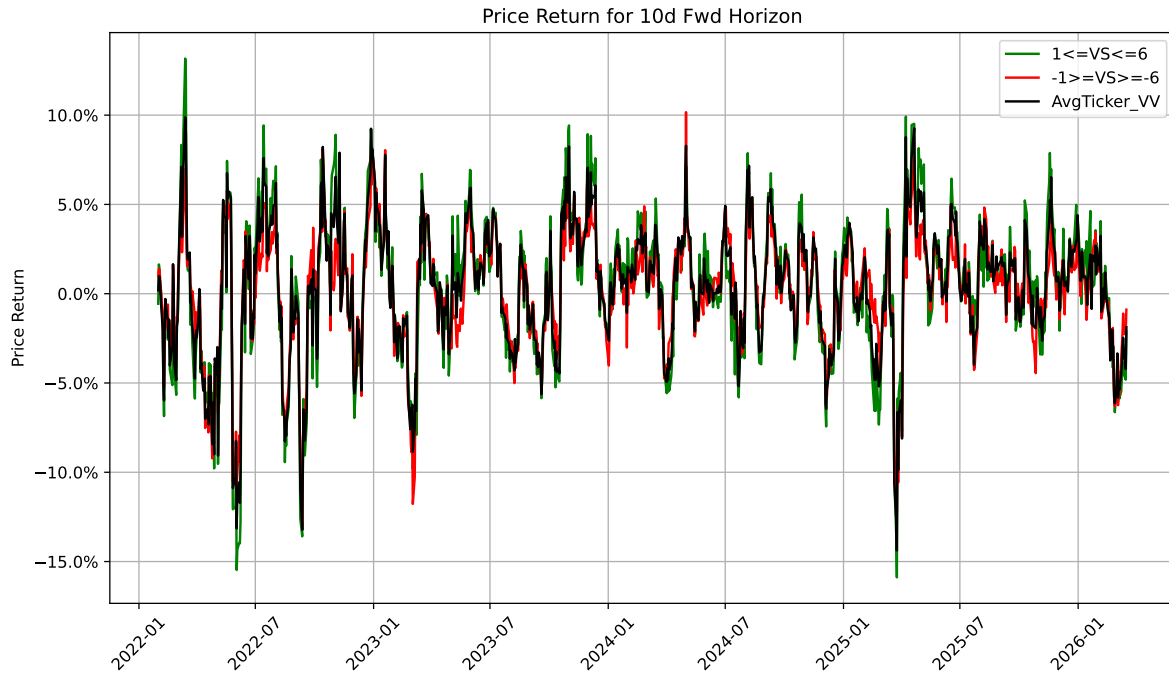


$1 \leq VS \leq 6$ vs $-1 \geq VS \geq -6$ V-Scores

1d Horizon



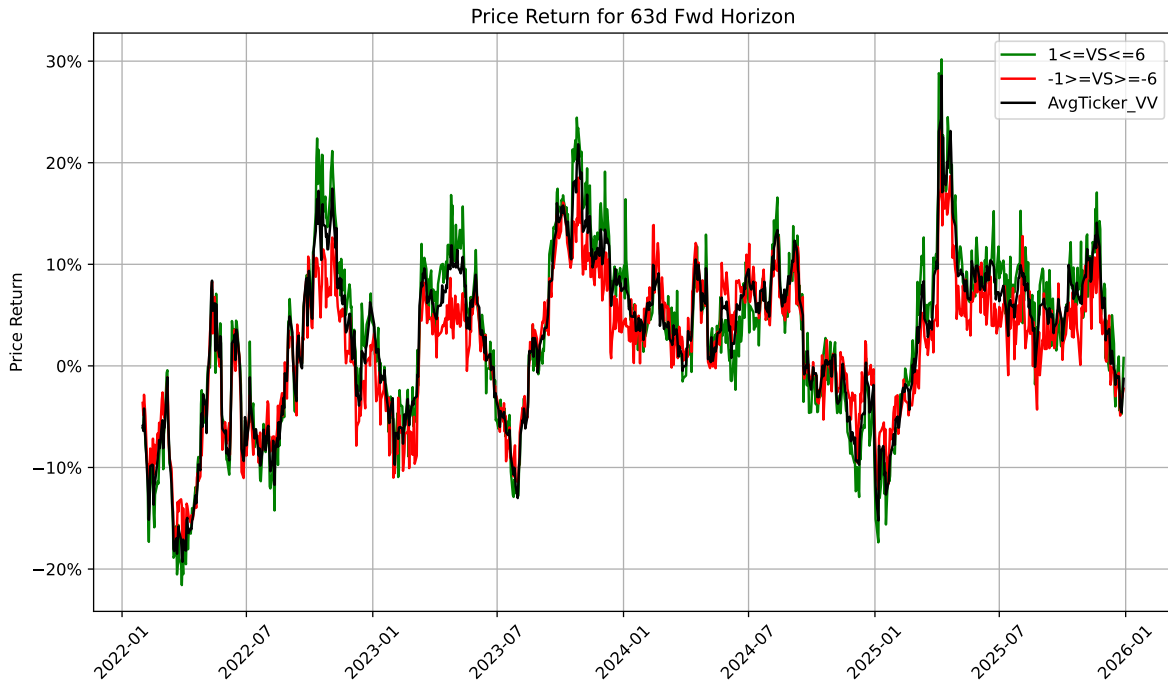
10d Horizon



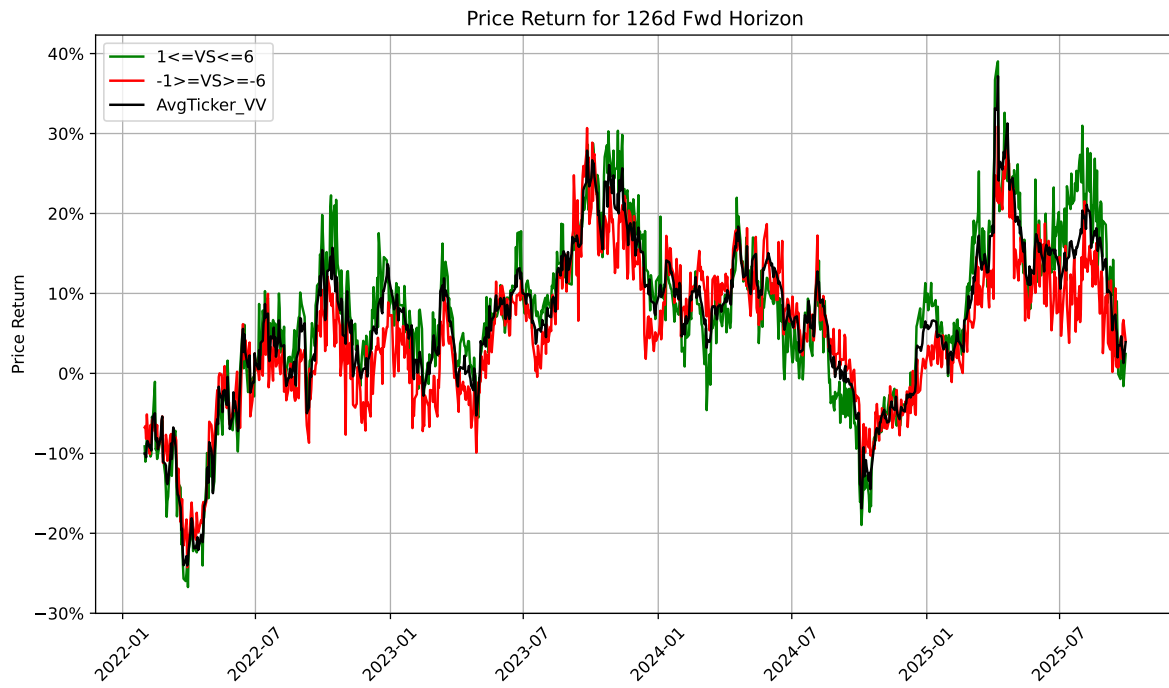
21d Horizon



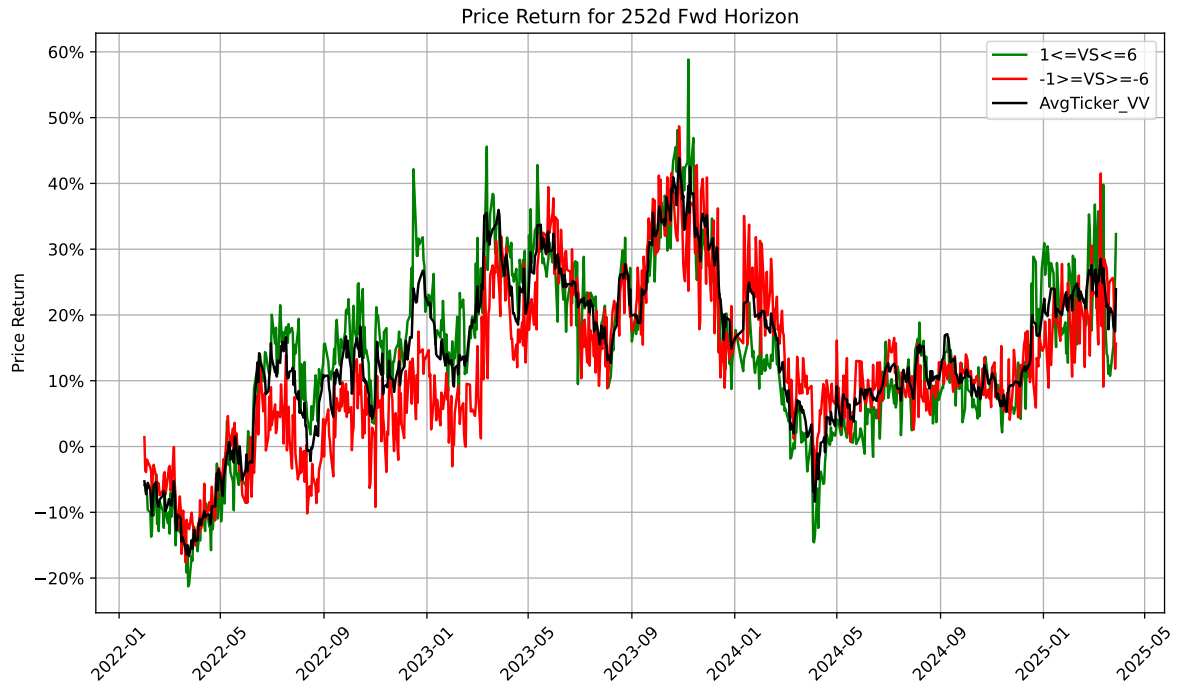
63d Horizon



126d Horizon

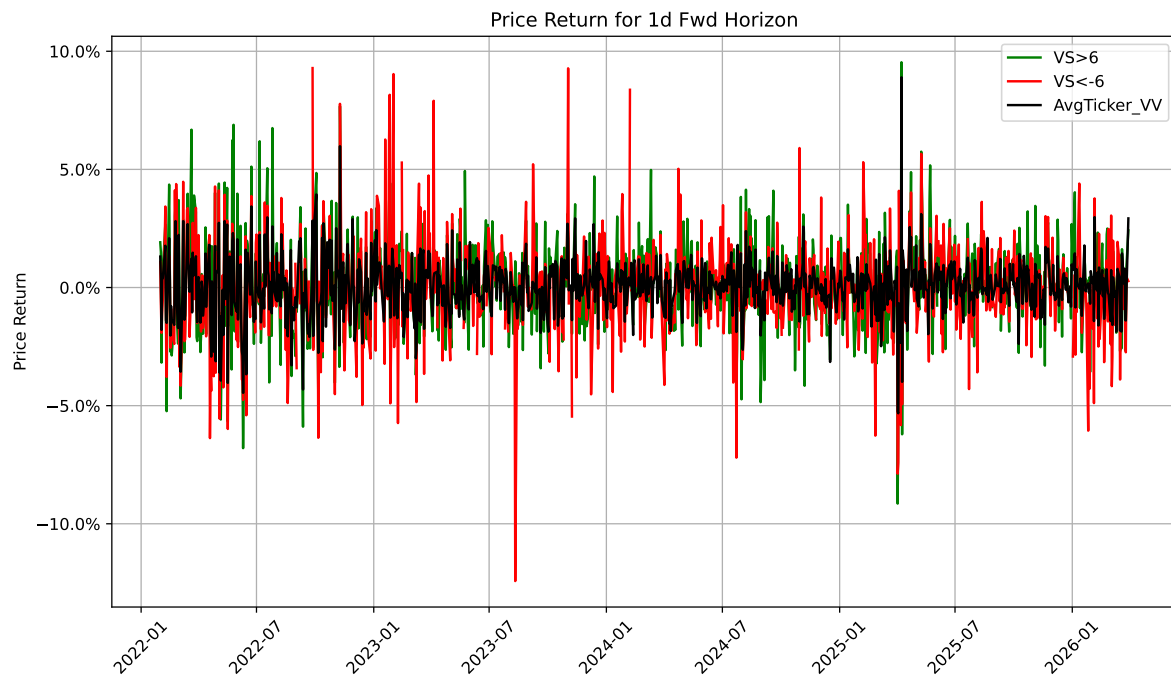


252d Horizon

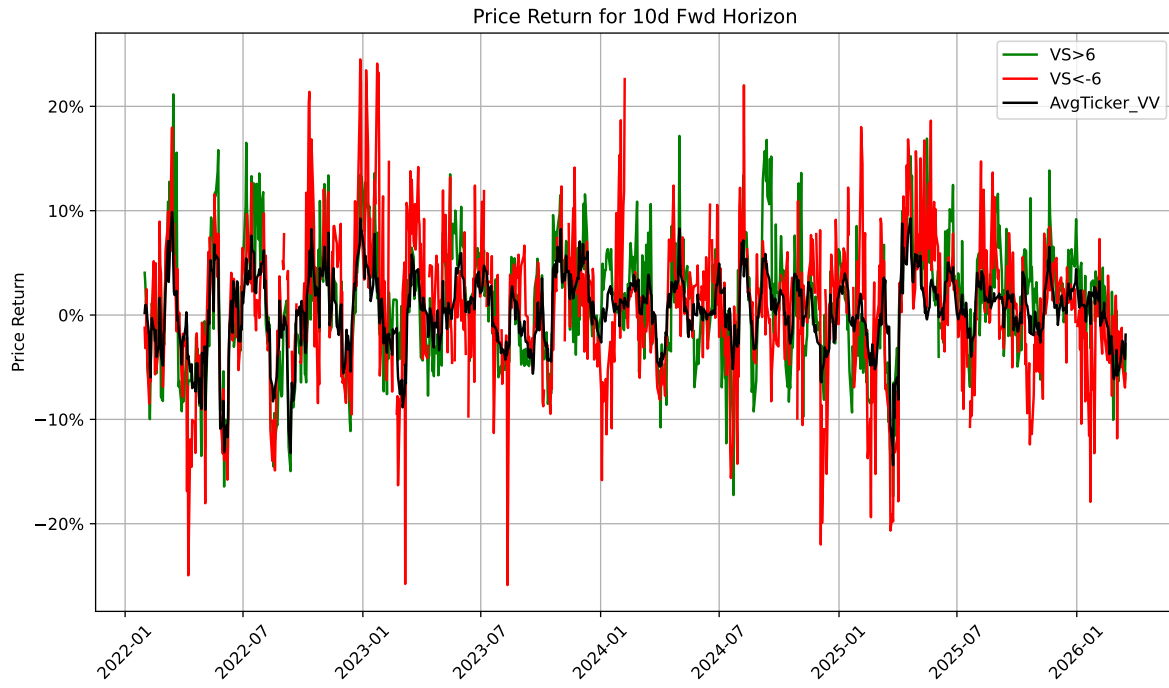


VS > 6 vs VS < -6

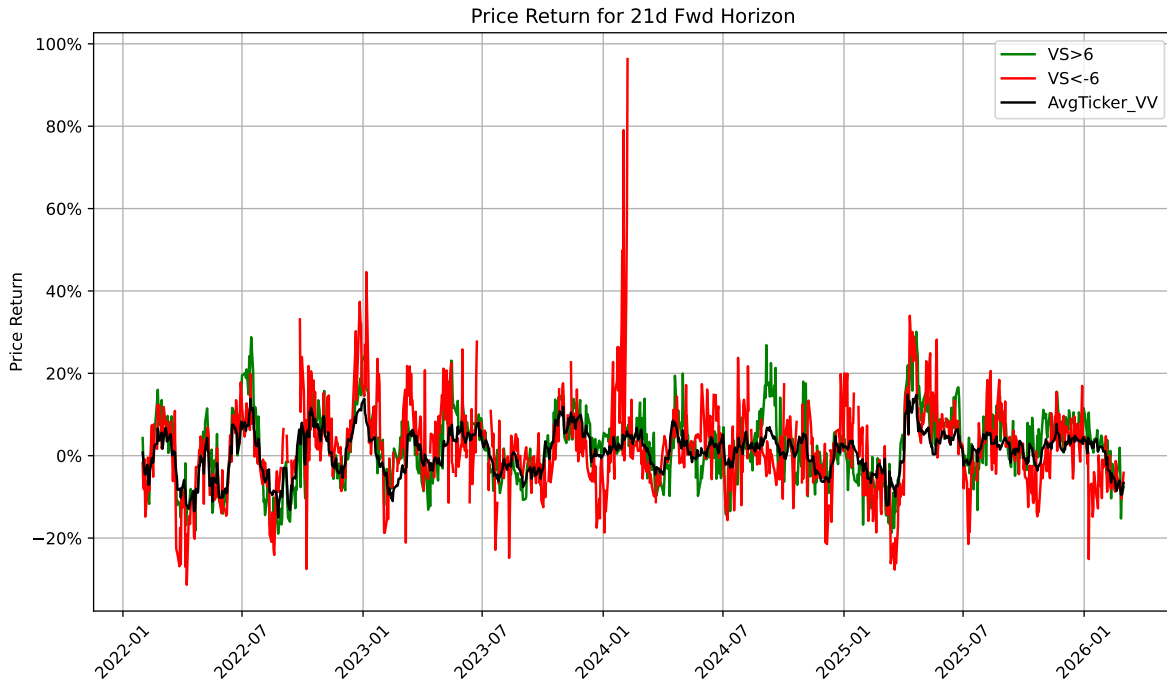
1d Horizon



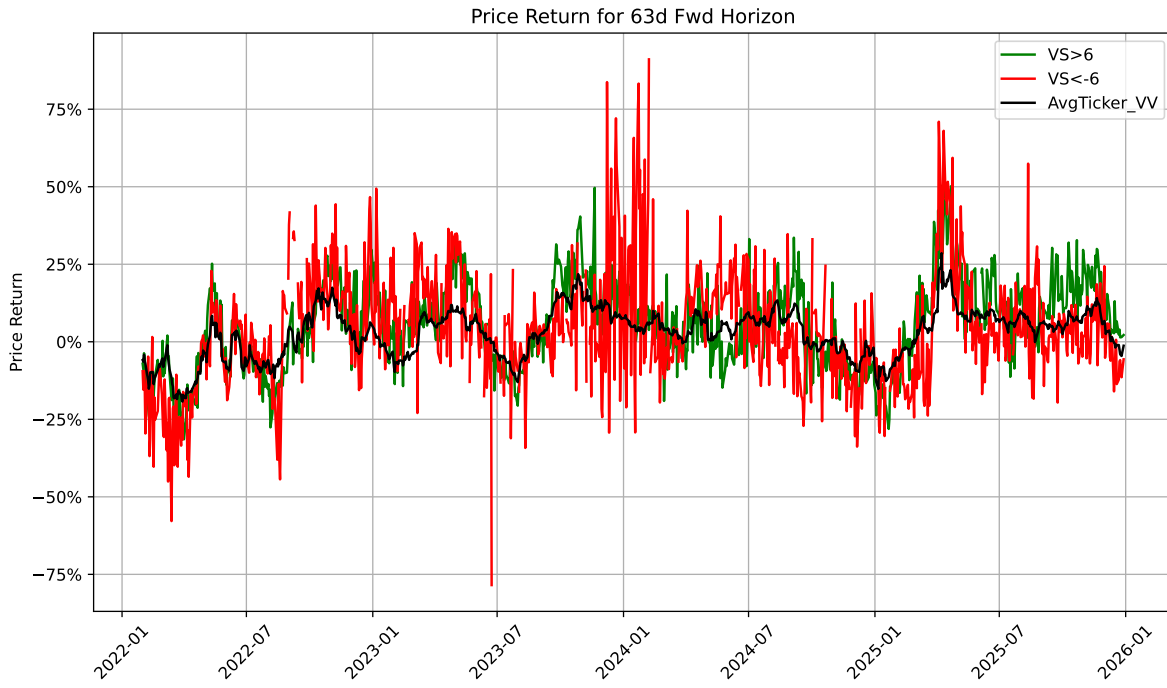
10d Horizon



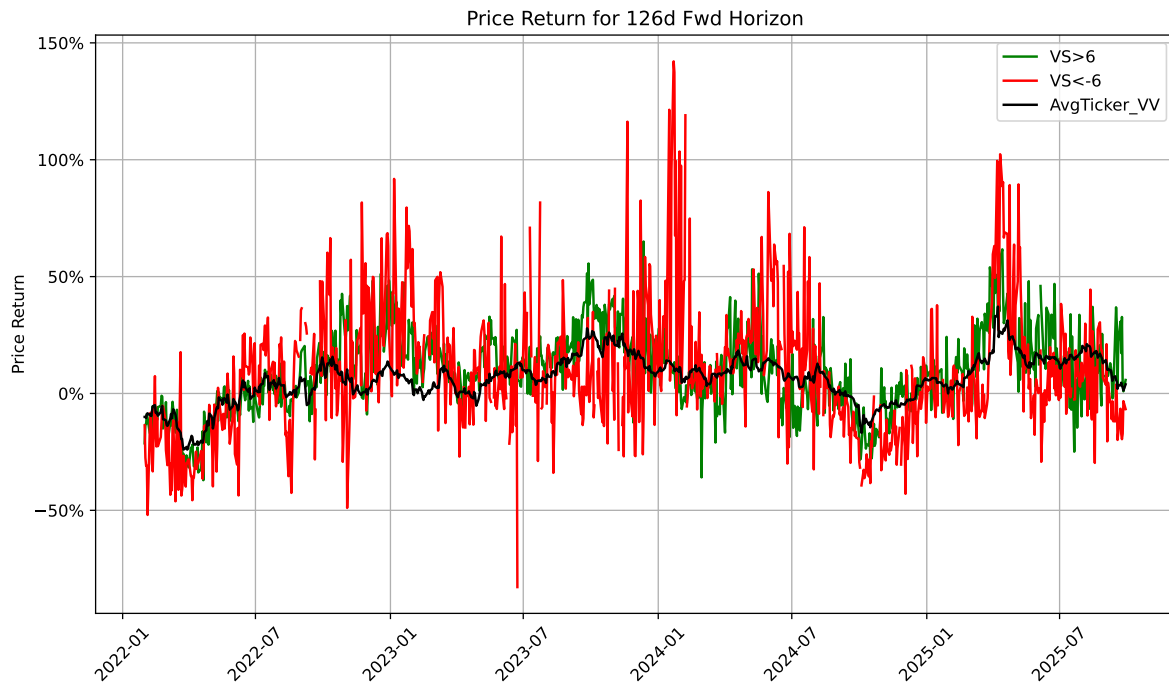
21d Horizon



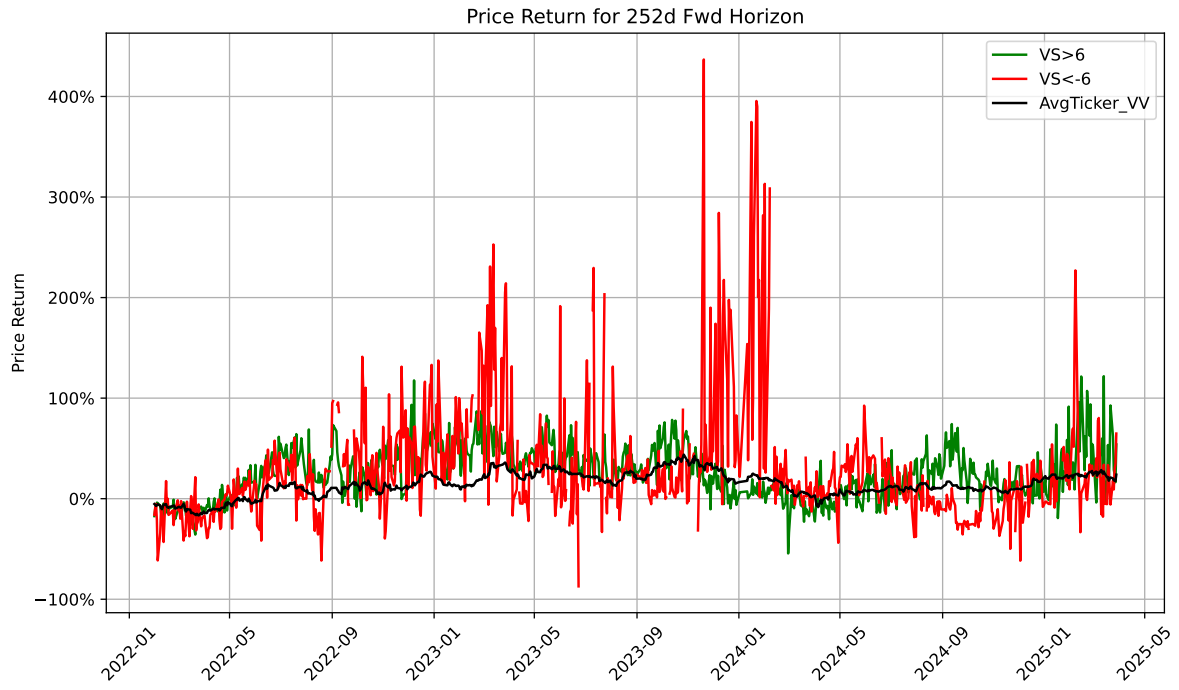
63d Horizon



126d Horizon

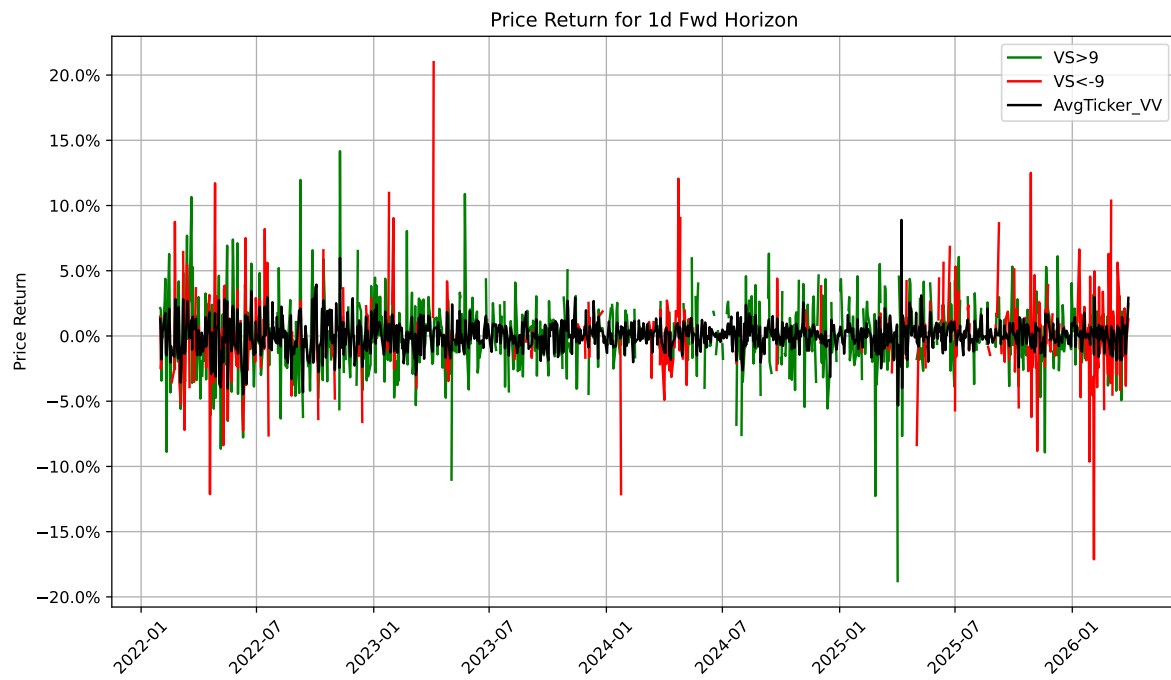


252d Horizon

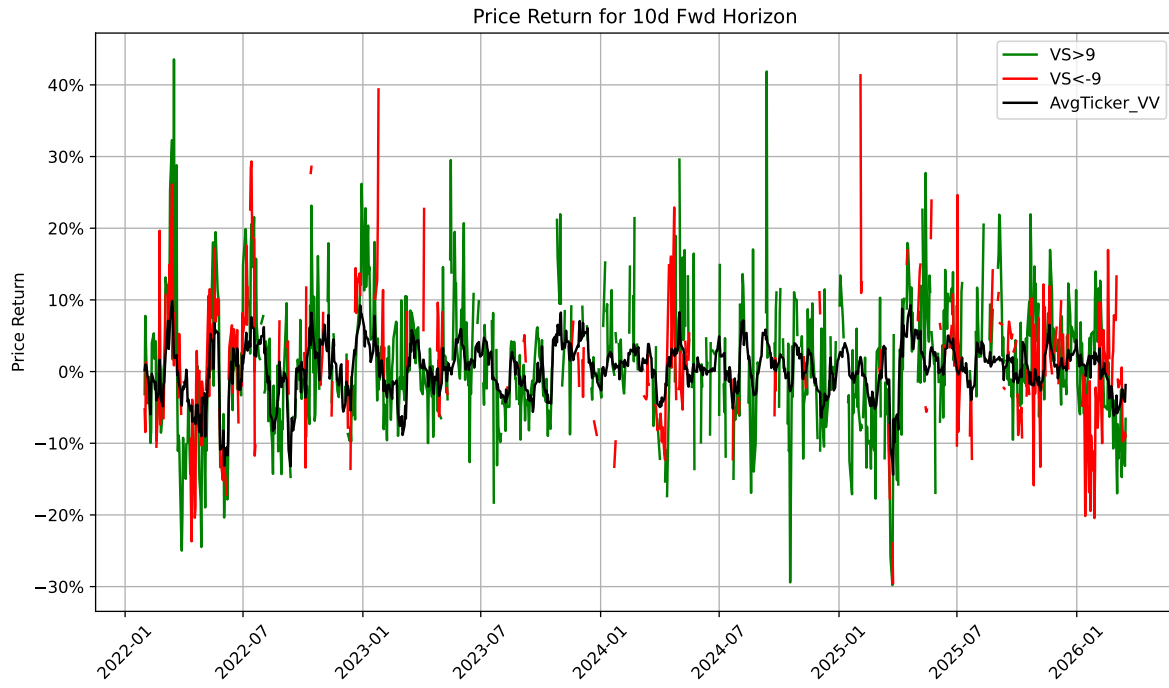


VS > 9 vs VS < -9

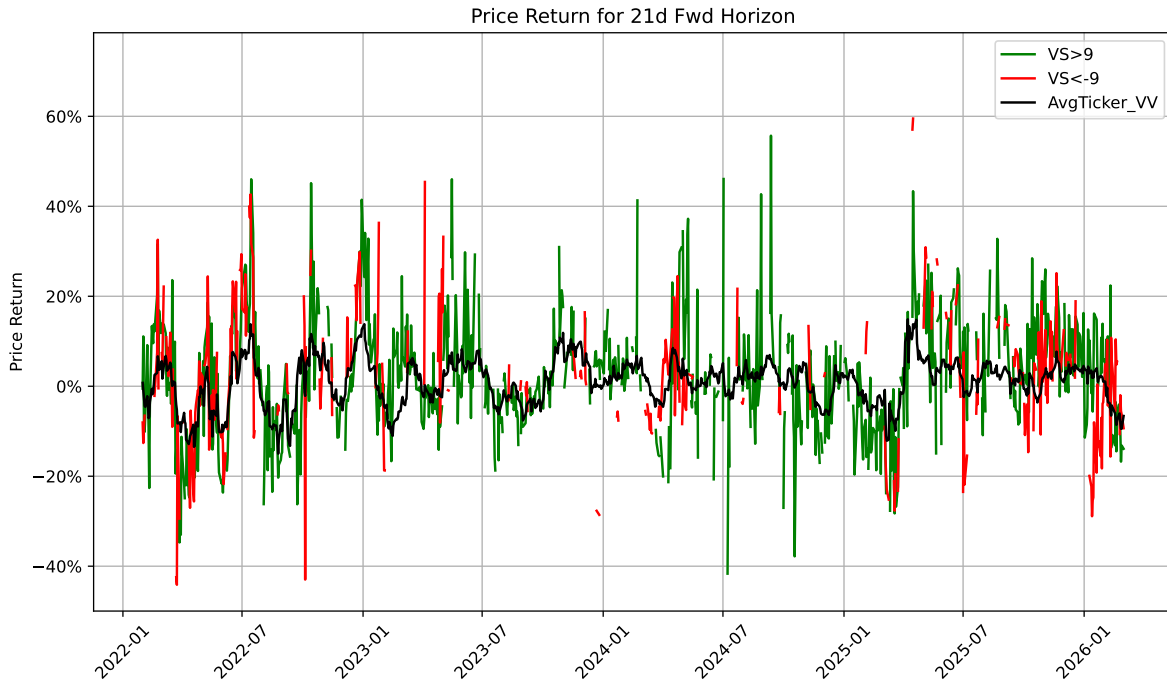
1d Horizon



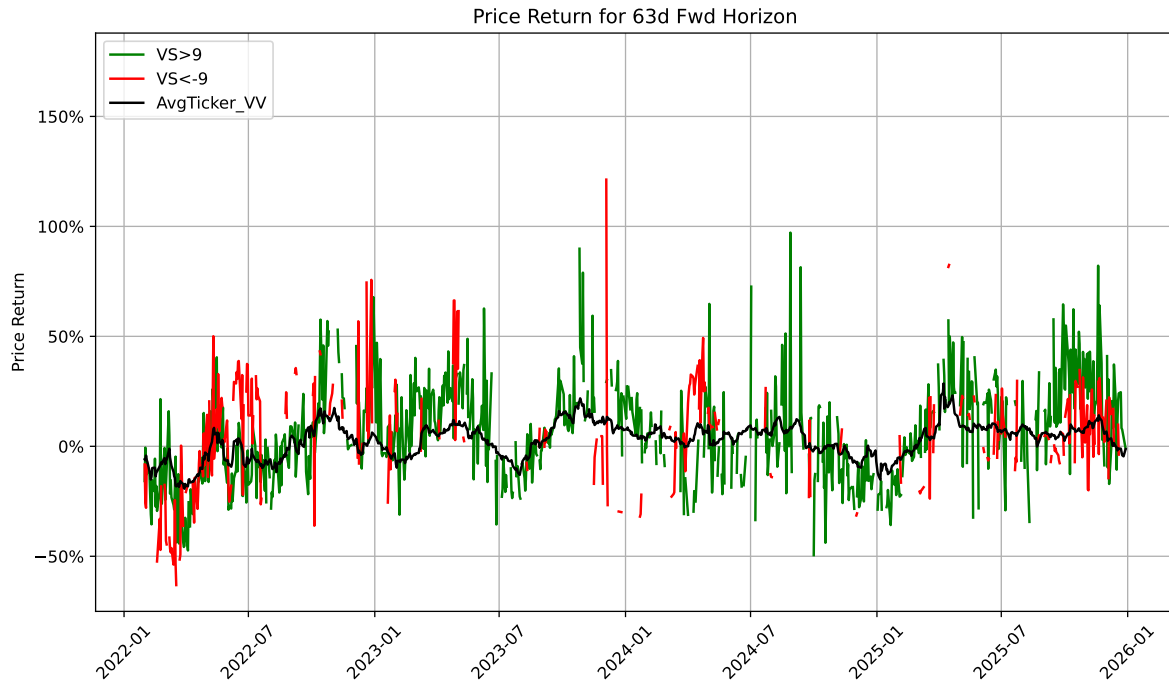
10d Horizon



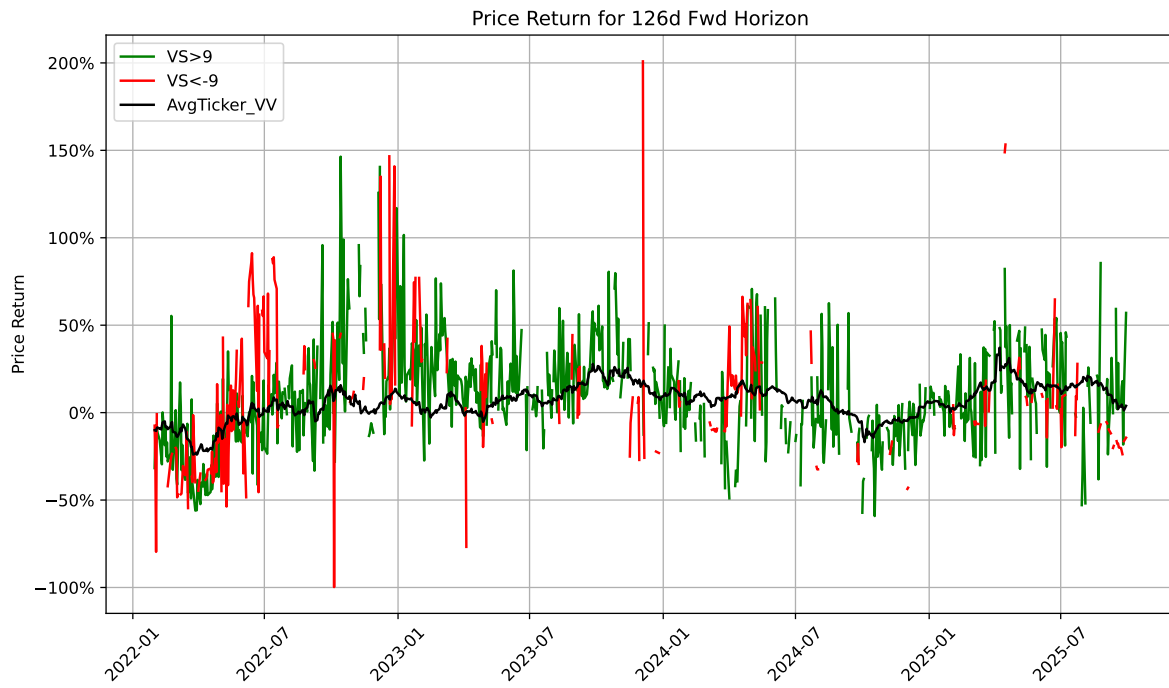
21d Horizon



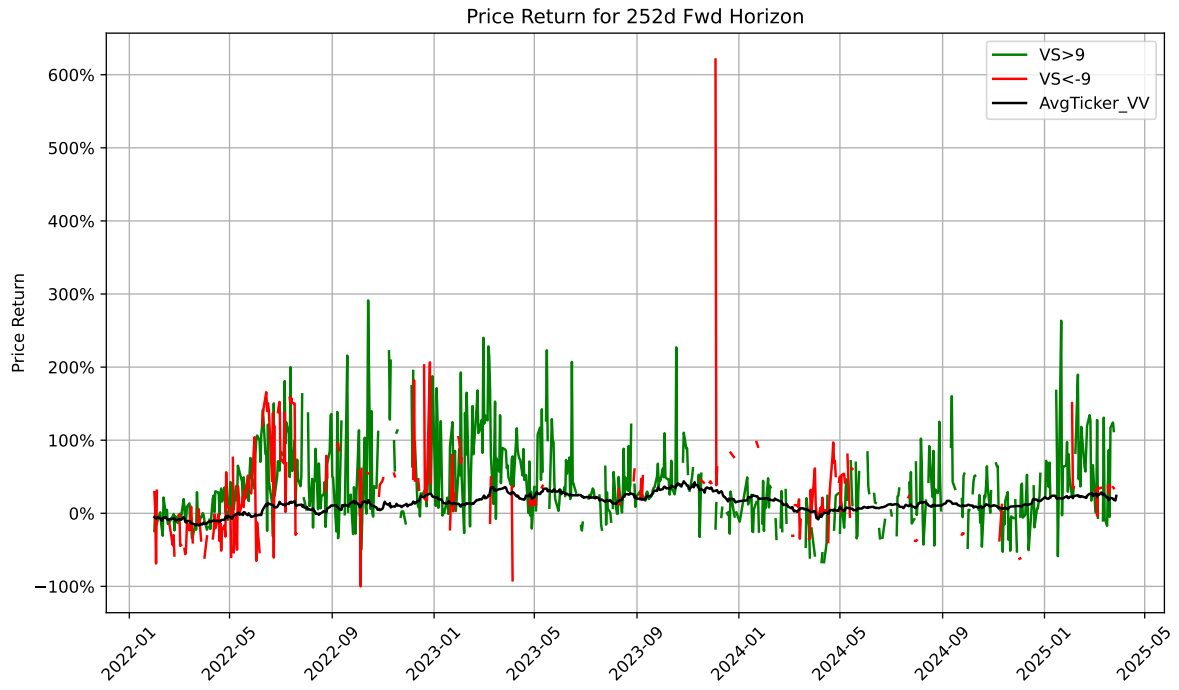
63d Horizon



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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	NVDA	0.25%	654.0	MSTR	0.57%	156.0
1	TEVA	0.44%	237.0	RIO	0.23%	286.0
1	GBTC	0.65%	146.0	SBUX	0.25%	220.0
1	CCL	0.42%	208.0	KALU	0.17%	307.0
1	AMAT	0.14%	615.0	VST	0.24%	218.0
1	MU	0.2%	428.0	ORLY	0.29%	175.0
1	ETRN	0.85%	97.0	SNY	0.2%	250.0
1	CZR	0.28%	285.0	ON	0.49%	103.0
1	AVGO	0.29%	277.0	WYNN	0.24%	202.0
1	AA	0.32%	246.0	KEY	0.21%	230.0
1	VFC	0.44%	175.0	LEN	0.69%	70.0
1	CYH	0.23%	323.0	FITB	0.18%	270.0
1	X	0.22%	333.0	IRM	0.26%	180.0
1	ORCL	0.16%	425.0	TEVA	0.33%	140.0
1	ON	0.17%	394.0	B	0.13%	338.0
1	AMC	0.24%	251.0	GBTC	0.45%	95.0



1	TDG	0.16%	373.0	ORCL	0.36%	113.0
1	PWR	0.17%	344.0	AMD	0.42%	92.0
1	VST	0.15%	333.0	WFC	0.1%	355.0
1	WDC	0.29%	172.0	BAC	0.15%	240.0
1	CSTM	0.18%	257.0	LW	0.1%	342.0
1	CAH	0.21%	220.0	CLF	0.29%	120.0
1	JPM	0.15%	301.0	COST	0.3%	114.0
1	MOS	0.13%	336.0	TRGP	0.33%	104.0
1	AAPL	0.18%	227.0	PCG	0.18%	181.0
1	PCG	0.31%	133.0	NVS	0.11%	297.0
1	WYNN	0.35%	117.0	MS	0.82%	36.0
1	PHM	0.07%	510.0	HSBC	0.06%	455.0
1	INTU	0.18%	187.0	META	0.16%	169.0
1	FCX	0.17%	192.0	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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	2.45%	655.0	MSTR	4.04%	142.0
10	VST	4.34%	303.0	VST	2.57%	213.0
10	X	3.85%	327.0	HSBC	0.89%	452.0
10	TEVA	4.47%	244.0	IRM	1.89%	182.0
10	AVGO	3.68%	282.0	SLV	0.97%	329.0
10	GBTC	5.83%	134.0	PWR	2.8%	113.0
10	WDC	4.47%	169.0	AMD	3.35%	91.0
10	ETRN	8.54%	85.0	MSI	1.05%	277.0
10	MU	1.84%	388.0	CDNS	1.81%	156.0
10	PWR	1.89%	342.0	META	1.67%	169.0
10	AMAT	1.05%	609.0	NFLX	2.07%	126.0
10	CZR	1.77%	300.0	B	0.75%	329.0
10	ON	1.43%	357.0	EXPE	0.84%	293.0
10	CCL	2.49%	203.0	ABBV	0.57%	402.0
10	TDG	1.23%	340.0	GILD	0.59%	391.0
10	PHM	0.81%	509.0	AZN	1.52%	150.0
10	COST	1.95%	195.0	AAPL	1.38%	165.0
10	ORCL	0.85%	439.0	TRGP	2.09%	103.0
10	CAH	1.54%	239.0	GWG	0.96%	217.0
10	TRGP	1.71%	214.0	FITB	0.77%	267.0
10	SLV	5.89%	61.0	NVS	0.71%	290.0
10	WYNN	2.38%	151.0	ETRN	1.99%	103.0
10	CDNS	1.23%	284.0	TSLA	0.88%	231.0
10	HCA	3.04%	104.0	AVGO	2.02%	100.0
10	GOOGL	0.44%	644.0	GS	0.98%	199.0
10	GE	1.4%	204.0	BAC	0.83%	232.0
10	LLY	1.87%	152.0	UAA	2.38%	80.0
10	ACGL	1.1%	256.0	NEM	0.61%	305.0
10	JPM	0.89%	312.0	SBUX	0.8%	218.0
10	GS	1.16%	239.0	THC	3.27%	53.0



VaR Adjusted V-Scores: All TMD, 21d Horizon

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

Period examined: All model dates from 2022-01-31 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	5.73%	658.0	MSTR	8.76%	152.0
21	X	9.45%	307.0	VST	5.29%	211.0
21	TEVA	9.57%	250.0	HSBC	2.32%	457.0
21	AVGO	7.76%	290.0	TSLA	3.65%	222.0
21	VST	7.1%	302.0	IRM	4.41%	183.0
21	MU	5.4%	371.0	AMD	7.99%	92.0
21	WDC	10.68%	161.0	GILD	1.87%	393.0
21	ETRN	18.24%	88.0	MSI	2.27%	275.0
21	GBTC	10.14%	144.0	META	3.43%	169.0
21	AMAT	2.12%	620.0	BUD	1.2%	456.0
21	PWR	3.38%	344.0	ABBV	1.29%	396.0
21	SLV	18.48%	51.0	AVGO	5.21%	98.0
21	PHM	1.82%	510.0	B	1.48%	337.0
21	TDG	2.72%	335.0	PWR	4.38%	110.0
21	GOOGL	1.39%	652.0	WFC	1.34%	355.0
21	CZR	2.96%	295.0	NVS	1.64%	287.0
21	CCL	4.3%	199.0	BAC	2.06%	227.0
21	ORCL	1.82%	435.0	CDNS	2.93%	159.0
21	THC	1.69%	465.0	SLV	1.4%	331.0
21	CAH	3.45%	226.0	LLY	2.77%	167.0
21	ON	2.13%	356.0	TRGP	4.47%	102.0
21	TRGP	3.43%	218.0	GWV	2.13%	213.0
21	GE	3.36%	219.0	NFLX	3.61%	123.0
21	CDNS	2.59%	251.0	AMZN	1.68%	260.0
21	LLY	4.0%	157.0	LUMN	4.1%	104.0
21	CMG	1.95%	309.0	KALU	1.43%	287.0
21	ELAN	2.94%	199.0	GME	2.47%	166.0
21	HCA	6.17%	94.0	UAA	5.45%	73.0
21	JPM	1.79%	301.0	GNRC	1.52%	259.0
21	AZO	2.48%	215.0	AZN	2.61%	150.0



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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	18.56%	656.0	VST	17.26%	212.0
63	MU	16.61%	368.0	HSBC	7.84%	451.0
63	AMAT	9.49%	638.0	TSLA	13.46%	217.0
63	TEVA	22.09%	248.0	MSTR	17.21%	151.0
63	WDC	37.89%	139.0	GILD	6.69%	387.0
63	AVGO	16.67%	293.0	KALU	7.93%	274.0
63	VST	18.34%	264.0	META	13.55%	160.0
63	PHM	8.96%	475.0	WDC	10.6%	187.0
63	GE	17.49%	205.0	HCA	7.76%	229.0
63	GOOGL	5.74%	612.0	GBTC	18.12%	98.0
63	ETRN	41.29%	84.0	SLV	5.14%	327.0
63	X	12.49%	256.0	GME	10.12%	164.0
63	ORCL	6.94%	439.0	WFC	4.69%	348.0
63	AMD	7.54%	394.0	LLY	10.44%	154.0
63	THC	6.47%	453.0	NFLX	12.46%	125.0
63	GBTC	18.21%	154.0	BAC	6.73%	223.0
63	CAH	11.79%	229.0	PWR	15.85%	94.0
63	TDG	6.8%	356.0	AVGO	15.93%	91.0
63	PWR	6.91%	328.0	B	3.88%	337.0
63	LLY	13.32%	157.0	GS	6.5%	201.0
63	TRGP	9.28%	214.0	AAPL	7.93%	163.0
63	QQQ	3.74%	529.0	TMUS	3.6%	358.0
63	CMG	5.92%	319.0	LUMN	12.71%	101.0
63	JPM	6.92%	241.0	MSI	5.0%	250.0
63	GS	8.04%	203.0	CCL	7.78%	159.0
63	ON	4.64%	349.0	CAH	8.96%	138.0
63	MS	3.49%	460.0	EXPE	4.2%	286.0
63	AZO	6.5%	236.0	NVS	4.4%	269.0
63	LVS	15.12%	101.0	POST	2.57%	427.0
63	CDNS	6.02%	238.0	ISRG	4.66%	232.0



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

Period examined: All model dates from 2022-01-31 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	45.52%	669.0	MSTR	85.54%	145.0
126	AMAT	17.8%	606.0	VST	34.17%	215.0
126	VST	42.93%	216.0	WDC	35.88%	184.0
126	MU	26.43%	348.0	HSBC	14.16%	417.0
126	TEVA	39.44%	208.0	META	31.36%	156.0
126	AVGO	28.39%	288.0	GBTC	55.13%	88.0
126	ORCL	18.19%	438.0	SLV	14.38%	326.0
126	PHM	17.94%	428.0	GILD	11.44%	343.0
126	THC	19.16%	383.0	NFLX	30.25%	123.0
126	GOOGL	12.45%	557.0	HCA	16.09%	229.0
126	TDG	17.04%	358.0	NEM	11.66%	304.0
126	GE	33.81%	179.0	WFC	10.35%	318.0
126	QQQ	11.15%	530.0	EXPE	10.97%	279.0
126	PWR	16.44%	340.0	CCL	19.53%	156.0
126	AMD	14.0%	380.0	TMUS	8.9%	329.0
126	GBTC	32.17%	154.0	GE	20.32%	140.0
126	CAH	21.28%	210.0	TSLA	14.13%	198.0
126	VNO	18.08%	236.0	AVGO	32.49%	86.0
126	LLY	21.52%	185.0	ISRG	12.17%	217.0
126	DHI	10.54%	359.0	B	8.15%	320.0
126	MS	8.58%	423.0	GS	12.27%	201.0
126	ETRN	39.61%	81.0	CAH	19.73%	124.0
126	AZO	11.92%	257.0	ACGL	17.11%	143.0
126	CMG	9.0%	328.0	GW	12.83%	190.0
126	GS	21.27%	137.0	PWR	29.69%	80.0
126	MSFT	13.94%	206.0	LLY	17.12%	137.0
126	ON	7.96%	359.0	AAPL	13.22%	162.0
126	CSTM	13.8%	207.0	ABBV	5.97%	349.0
126	TRGP	16.66%	165.0	ORLY	11.98%	168.0
126	X	12.41%	214.0	GME	14.16%	140.0



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

Period examined: All model dates from 2022-01-31 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	126.54%	616.0	MSTR	246.37%	140.0
252	AMAT	39.0%	566.0	VST	119.45%	213.0
252	GBTC	162.84%	120.0	HSBC	33.64%	369.0
252	PHM	45.39%	341.0	SLV	39.13%	299.0
252	MU	52.51%	289.0	WDC	71.75%	156.0
252	THC	48.52%	306.0	META	72.24%	150.0
252	ORCL	37.27%	367.0	GBTC	110.58%	91.0
252	AMD	37.17%	364.0	NFLX	67.11%	116.0
252	GOOGL	26.05%	513.0	WFC	26.71%	284.0
252	QQQ	24.71%	526.0	GE	54.83%	135.0
252	PWR	39.18%	326.0	TMUS	21.41%	317.0
252	VST	84.21%	149.0	ACGL	48.41%	140.0
252	LLY	58.27%	185.0	GILD	21.46%	310.0
252	GE	68.95%	151.0	AVGO	80.52%	82.0
252	VNO	42.87%	239.0	B	20.09%	292.0
252	TDG	33.1%	309.0	GS	28.79%	194.0
252	AVGO	40.8%	212.0	NEM	20.82%	255.0
252	MS	20.16%	368.0	ISRG	31.69%	163.0
252	DHI	19.84%	354.0	GWW	32.21%	153.0
252	MSFT	33.61%	206.0	HCA	25.14%	187.0
252	CAH	40.48%	155.0	MSI	26.13%	175.0
252	X	27.46%	200.0	CAH	35.96%	124.0
252	AZO	19.71%	261.0	CCL	37.37%	117.0
252	ON	14.0%	364.0	NVS	17.66%	247.0
252	CSTM	37.38%	135.0	TRGP	44.46%	97.0
252	HLT	23.62%	206.0	GLD	20.35%	210.0
252	COST	20.95%	220.0	POST	12.43%	340.0
252	ETRN	59.05%	76.0	ORCL	43.99%	94.0
252	TEVA	33.54%	128.0	AMZN	19.24%	206.0
252	SPY	16.81%	218.0	EXPE	18.36%	213.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MU	0.77%	93.0	WDC	1.24%	33.0
1	WDC	0.75%	91.0	RIO	0.52%	66.0
1	CCL	0.58%	110.0	LW	0.37%	70.0
1	VFC	0.91%	67.0	CMA	0.32%	76.0
1	ORCL	0.63%	94.0	CLF	0.66%	37.0
1	CZR	0.65%	82.0	LEN	0.75%	32.0
1	CYH	0.48%	111.0	ON	0.56%	42.0
1	AVGO	0.6%	83.0	MOS	1.26%	18.0
1	CSTM	0.48%	102.0	NVDA	0.49%	45.0
1	TEVA	0.4%	113.0	SBUX	0.24%	91.0
1	CAH	0.32%	103.0	GILD	0.23%	94.0
1	X	0.59%	53.0	NEM	0.41%	52.0
1	GBTC	0.74%	41.0	GME	0.28%	75.0
1	GOOGL	0.2%	152.0	B	0.5%	42.0
1	AA	0.37%	78.0	HLT	0.34%	60.0
1	PCG	0.24%	111.0	MS	1.35%	15.0
1	MSTR	0.82%	32.0	AZN	0.56%	33.0
1	META	0.25%	95.0	FCX	0.37%	49.0
1	JPM	0.14%	161.0	FITB	0.18%	94.0
1	AMAT	0.21%	103.0	IRM	0.37%	45.0
1	BBY	0.17%	116.0	AMD	0.42%	39.0
1	GS	0.1%	188.0	MRK	0.21%	77.0
1	NVDA	0.39%	48.0	NAVI	0.19%	82.0
1	INTC	0.43%	42.0	CVS	0.16%	98.0
1	CDNS	0.18%	97.0	BAC	0.37%	40.0
1	FSUGY	0.16%	108.0	SNY	0.3%	45.0
1	MOS	0.42%	42.0	PEP	0.16%	74.0
1	THC	0.09%	183.0	HSBC	0.13%	88.0
1	B	0.49%	31.0	META	0.64%	18.0
1	TXN	0.66%	22.0	AMAT	1.15%	10.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MU	7.87%	88.0	WDC	10.52%	33.0
10	WDC	7.29%	92.0	PWR	4.83%	59.0
10	TEVA	5.03%	118.0	NEM	4.76%	51.0
10	CCL	5.8%	102.0	EXPE	3.06%	75.0
10	AVGO	6.34%	83.0	CMA	3.22%	69.0
10	CSTM	4.89%	100.0	HSBC	2.43%	90.0
10	VST	2.87%	151.0	TSLA	3.11%	62.0
10	SLV	7.05%	53.0	AAPL	4.02%	47.0
10	NVDA	7.53%	49.0	RIO	2.95%	64.0
10	ORCL	3.54%	98.0	IRM	3.99%	47.0
10	CZR	3.82%	80.0	AAP	2.71%	61.0
10	FSUGY	2.97%	102.0	AMD	4.18%	38.0
10	CDNS	3.16%	94.0	GILD	1.71%	91.0
10	THC	1.72%	173.0	KALU	1.67%	86.0
10	X	6.56%	44.0	BHP	2.58%	55.0
10	AMAT	3.09%	93.0	FITB	1.55%	91.0
10	INTC	7.14%	38.0	B	3.67%	38.0
10	GOOGL	1.83%	144.0	FCX	2.81%	48.0
10	GBTC	6.3%	41.0	BIIB	2.23%	57.0
10	ELAN	3.51%	72.0	SLV	4.08%	30.0
10	VFC	3.64%	66.0	HON	1.37%	88.0
10	CAH	2.25%	100.0	ON	2.78%	42.0
10	GS	1.21%	179.0	GSK	1.2%	91.0
10	BBY	1.81%	116.0	ELAN	4.21%	26.0
10	WYNN	5.84%	33.0	BUD	0.79%	138.0
10	JPM	1.09%	173.0	UAA	2.71%	38.0
10	NFLX	3.04%	56.0	BAC	2.97%	34.0
10	NEM	2.62%	64.0	MSI	0.98%	101.0
10	AA	1.86%	77.0	HLT	1.66%	59.0
10	META	1.25%	109.0	AZN	3.11%	31.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	MU	19.9%	81.0	WDC	22.0%	33.0
21	WDC	18.28%	81.0	AMD	19.42%	36.0
21	TEVA	10.42%	117.0	HSBC	5.95%	90.0
21	AVGO	13.1%	86.0	PWR	8.11%	56.0
21	CCL	11.11%	96.0	NEM	8.59%	51.0
21	CSTM	10.44%	102.0	CMA	7.02%	61.0
21	SLV	19.55%	47.0	EXPE	5.63%	74.0
21	THC	5.17%	176.0	IRM	8.51%	47.0
21	NVDA	17.0%	49.0	RIO	6.29%	63.0
21	AMAT	7.08%	101.0	KALU	4.97%	78.0
21	CZR	9.09%	72.0	B	9.63%	39.0
21	VST	4.24%	150.0	TSLA	6.39%	56.0
21	ORCL	6.01%	101.0	JAZZ	6.58%	54.0
21	FSUGY	6.51%	93.0	BUD	2.66%	133.0
21	GOOGL	4.29%	136.0	GILD	3.6%	91.0
21	GS	2.9%	176.0	MU	19.08%	16.0
21	CDNS	5.53%	92.0	UAA	8.35%	35.0
21	INTC	12.09%	41.0	AAP	5.3%	53.0
21	ELAN	7.2%	68.0	AAPL	5.94%	47.0
21	CAH	5.57%	87.0	FCX	5.49%	49.0
21	X	14.28%	33.0	BHP	4.89%	53.0
21	META	4.62%	97.0	HON	2.9%	86.0
21	GBTC	10.87%	40.0	LVS	4.15%	60.0
21	AA	5.53%	76.0	LLY	2.94%	84.0
21	TRGP	2.87%	143.0	FITB	2.72%	87.0
21	CYH	4.06%	98.0	MRK	3.39%	68.0
21	VFC	6.17%	64.0	BIIB	4.54%	49.0
21	BBY	2.96%	118.0	INTC	5.69%	39.0
21	JPM	1.92%	171.0	ELAN	8.52%	26.0
21	NEM	4.99%	60.0	MSI	2.07%	100.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	MU	65.46%	72.0	WDC	70.67%	32.0
63	TEVA	38.36%	113.0	KALU	31.41%	62.0
63	WDC	76.27%	54.0	EXPE	23.37%	69.0
63	AMAT	32.94%	94.0	NEM	28.96%	51.0
63	AVGO	31.8%	84.0	B	36.6%	39.0
63	GOOGL	22.72%	96.0	LLY	19.4%	69.0
63	NVDA	40.11%	50.0	HSBC	14.97%	83.0
63	AA	37.33%	51.0	SLV	38.88%	28.0
63	THC	12.78%	141.0	FCX	25.68%	41.0
63	GS	12.38%	139.0	GILD	12.22%	79.0
63	CAH	21.91%	78.0	CMA	20.8%	46.0
63	CCL	21.3%	77.0	RIO	20.16%	47.0
63	CSTM	20.51%	75.0	UAA	39.31%	24.0
63	ELAN	31.28%	48.0	AMD	30.55%	30.0
63	FSUGY	17.36%	75.0	GNRC	14.59%	62.0
63	TRGP	9.88%	124.0	LUMN	45.44%	19.0
63	ORCL	11.99%	99.0	PWR	21.38%	40.0
63	VFC	17.17%	66.0	FITB	11.4%	71.0
63	VST	9.36%	108.0	LVS	18.77%	42.0
63	SLV	37.07%	27.0	BHP	14.66%	49.0
63	INTC	30.9%	31.0	AAPL	16.3%	44.0
63	NEM	28.85%	27.0	GSK	11.18%	64.0
63	CDNS	9.18%	82.0	JAZZ	16.46%	40.0
63	PHM	5.68%	131.0	DHI	24.09%	27.0
63	JPM	5.16%	129.0	INTC	31.82%	20.0
63	MS	10.96%	59.0	ABBV	6.82%	91.0
63	AMD	30.61%	20.0	TSLA	11.69%	53.0
63	GBTC	15.93%	35.0	XOM	10.29%	57.0
63	GLD	14.5%	37.0	HON	8.63%	67.0
63	TFC	8.72%	60.0	MRK	12.53%	45.0



VaR Adjusted V-Scores: P365D, 126d Horizon

Period examined: All model dates from 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	TEVA	77.73%	77.0	WDC	208.76%	30.0
126	MU	161.34%	30.0	NEM	68.18%	49.0
126	GOOGL	62.84%	61.0	EXPE	34.88%	61.0
126	AVGO	43.51%	78.0	SLV	83.03%	24.0
126	CSTM	47.31%	58.0	B	87.72%	22.0
126	NVDA	50.64%	53.0	LUMN	88.84%	20.0
126	AMAT	66.13%	39.0	KALU	49.04%	36.0
126	VFC	42.17%	59.0	LLY	33.08%	51.0
126	ELAN	63.7%	38.0	MU	179.21%	9.0
126	THC	26.95%	85.0	CMA	43.49%	37.0
126	CAH	36.83%	62.0	GSK	29.27%	50.0
126	GS	24.04%	79.0	AMD	66.34%	22.0
126	AA	69.7%	27.0	INTC	96.38%	13.0
126	WDC	253.12%	7.0	HSBC	26.49%	47.0
126	GLD	39.47%	44.0	RIO	41.15%	28.0
126	TRGP	19.79%	82.0	LVS	35.85%	30.0
126	FSUGY	36.17%	40.0	JAZZ	38.07%	28.0
126	INTC	78.6%	16.0	TSLA	29.88%	35.0
126	B	80.55%	12.0	GNRC	24.52%	42.0
126	VST	13.76%	69.0	AAPL	24.89%	41.0
126	CCL	19.5%	46.0	ABBV	16.26%	59.0
126	JPM	12.57%	69.0	HCA	27.49%	34.0
126	PHM	10.38%	82.0	MRK	30.93%	30.0
126	PWR	27.78%	30.0	ELAN	47.7%	19.0
126	ORCL	8.08%	80.0	PWR	35.29%	25.0
126	GE	23.66%	23.0	BIIB	32.42%	26.0
126	MS	22.08%	22.0	FITB	18.45%	43.0
126	CYH	9.08%	47.0	GILD	21.26%	36.0
126	KEY	16.59%	24.0	BMJ	13.95%	53.0
126	WYNN	10.38%	33.0	BHP	21.03%	35.0



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 2026-01-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CSTM	1.59%	25.0	AMGN	0.66%	32.0
1	WDC	0.77%	43.0	GBTC	6.43%	3.0
1	CAH	0.47%	42.0	AAP	0.73%	24.0
1	CZR	0.42%	41.0	MRK	0.55%	31.0
1	PCG	0.28%	52.0	COST	0.66%	22.0
1	NEM	0.36%	35.0	IRM	0.79%	16.0
1	TXN	2.08%	6.0	GILD	0.9%	14.0
1	TRGP	0.36%	29.0	PEP	0.5%	23.0
1	META	3.36%	3.0	TMUS	0.37%	30.0
1	AMZN	0.67%	14.0	GME	1.82%	6.0
1	BHP	2.16%	4.0	MSI	0.32%	32.0
1	CLF	0.71%	12.0	MOS	2.57%	4.0
1	LUMN	0.75%	10.0	RIO	0.47%	20.0
1	GLD	1.33%	5.0	NVDA	0.73%	12.0
1	MNST	0.87%	7.0	AZO	0.99%	8.0
1	AMC	0.8%	7.0	AMAT	1.08%	7.0
1	UAA	4.98%	1.0	ON	0.3%	25.0
1	HCA	0.19%	26.0	SNY	0.48%	15.0
1	CYH	0.16%	26.0	LLY	0.33%	21.0
1	MOS	1.97%	2.0	OXY	0.38%	18.0
1	AZO	0.35%	11.0	GWW	0.34%	20.0
1	AAPL	0.31%	11.0	AZN	1.12%	6.0
1	NVDA	1.59%	2.0	UNH	0.72%	9.0
1	PWR	1.23%	2.0	T	0.2%	30.0
1	PHM	0.04%	49.0	GSK	0.19%	31.0
1	AMAT	0.37%	6.0	CYH	2.68%	2.0
1	HLT	0.16%	11.0	VZ	0.24%	21.0
1	ELAN	0.06%	27.0	LW	0.31%	16.0
1	MSI	0.33%	5.0	POST	0.19%	26.0
1	QQQ	0.09%	10.0	MSTR	4.81%	1.0



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 2026-01-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	7.92%	40.0	GILD	11.1%	12.0
10	CZR	6.17%	36.0	PWR	6.97%	19.0
10	CSTM	6.56%	26.0	IRM	6.47%	18.0
10	NFLX	5.54%	24.0	VZ	5.8%	20.0
10	TRGP	5.25%	23.0	OXY	8.52%	13.0
10	PCG	2.31%	46.0	MSI	3.93%	24.0
10	HCA	1.39%	34.0	HON	4.52%	18.0
10	MU	9.7%	4.0	T	3.06%	23.0
10	CLF	4.35%	8.0	RIO	4.37%	16.0
10	TXN	11.57%	3.0	GME	9.3%	7.0
10	ELAN	1.46%	22.0	AAP	2.95%	22.0
10	MSI	4.79%	5.0	BUD	2.98%	21.0
10	AZO	2.97%	8.0	XOM	10.17%	6.0
10	THC	0.47%	50.0	COST	2.86%	18.0
10	HLT	1.25%	16.0	AMAT	9.94%	5.0
10	KALU	8.6%	2.0	TMUS	1.69%	26.0
10	BHP	2.73%	6.0	JAZZ	2.86%	15.0
10	NEM	0.4%	35.0	AMGN	1.53%	28.0
10	OXY	4.04%	3.0	MRK	1.46%	27.0
10	T	11.96%	1.0	BIIB	1.89%	20.0
10	XOM	1.04%	11.0	HSBC	4.51%	6.0
10	PWR	11.41%	1.0	EXPE	6.41%	4.0
10	CYH	0.72%	15.0	AAPL	11.89%	2.0
10	UAA	5.9%	1.0	BALL	1.65%	13.0
10	TFC	5.34%	1.0	BMJ	1.14%	16.0
10	AMAT	2.53%	2.0	ON	0.7%	25.0
10	MNST	0.45%	9.0	ACGL	1.14%	15.0
10	SLV	0.08%	25.0	GWG	0.85%	19.0
10	INTC	0.59%	3.0	CMA	1.88%	8.0
10	VCSH	0.34%	1.0	GBTC	7.48%	2.0



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 2026-01-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	CZR	19.66%	27.0	IRM	13.22%	18.0
21	WDC	12.33%	29.0	GILD	19.74%	12.0
21	PCG	8.4%	38.0	BUD	14.23%	15.0
21	TRGP	14.48%	20.0	PWR	12.36%	16.0
21	CSTM	11.91%	24.0	MSI	7.39%	23.0
21	THC	6.85%	39.0	VZ	9.98%	17.0
21	NFLX	11.87%	19.0	AAP	11.6%	14.0
21	HCA	4.46%	27.0	HON	8.21%	16.0
21	XOM	9.59%	7.0	RIO	8.59%	15.0
21	TXN	17.33%	3.0	TMUS	5.86%	21.0
21	MSI	9.79%	5.0	JAZZ	9.5%	12.0
21	AZO	6.98%	6.0	OXY	15.71%	7.0
21	CAH	2.89%	14.0	MRK	4.55%	22.0
21	CCL	1.89%	18.0	GME	12.81%	7.0
21	OXY	11.3%	3.0	AMGN	4.07%	22.0
21	MU	9.97%	3.0	CHTR	6.87%	12.0
21	HLT	2.44%	11.0	T	4.35%	18.0
21	UAA	21.96%	1.0	COST	5.02%	15.0
21	ELAN	1.07%	20.0	BIIB	5.47%	12.0
21	PWR	20.84%	1.0	BMJ	4.02%	16.0
21	KALU	9.56%	2.0	UAA	5.63%	11.0
21	T	18.69%	1.0	XOM	11.84%	5.0
21	CYH	1.55%	12.0	ACGL	5.81%	9.0
21	AZN	10.54%	1.0	HSBC	8.19%	6.0
21	VST	0.27%	30.0	GNRC	15.73%	3.0
21	AMAT	6.2%	1.0	GWG	3.23%	14.0
21	GE	0.71%	8.0	BALL	4.99%	9.0
21	TFC	5.4%	1.0	BHP	9.73%	4.0
21	ZION	1.49%	1.0	EXPE	12.74%	3.0
21	VCSH	-0.54%	1.0	SBUX	10.76%	3.0



VaR Adjusted V-Scores: P30D, 1d Horizon

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

Period examined: All model dates from 2026-03-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CSTM	2.98%	5.0	MOS	4.05%	3.0
1	AA	0.49%	9.0	OXY	1.1%	11.0
1	MOS	1.97%	2.0	JAZZ	0.68%	9.0
1	GBTC	3.91%	1.0	BBY	0.81%	7.0
1	NEM	0.35%	11.0	NVDA	2.67%	2.0
1	GLD	1.27%	3.0	EXPE	1.77%	3.0
1	HCA	0.54%	5.0	LNC	0.31%	16.0
1	AMZN	1.63%	1.0	SNY	1.58%	3.0
1	CLF	0.39%	4.0	INTU	2.32%	2.0
1	TRGP	0.16%	8.0	META	2.13%	2.0
1	HLT	1.11%	1.0	KEY	0.6%	7.0
1	NVDA	0.68%	1.0	AA	2.04%	2.0
1	AZO	0.19%	3.0	BMJ	1.35%	3.0
1	RIO	0.44%	1.0	MRK	0.4%	10.0
1	INTC	0.11%	1.0	BHC	0.79%	5.0
1	PWR	0.06%	1.0	VZ	0.97%	4.0
1	POST	-0.03%	1.0	FITB	0.51%	7.0
1	BA	-0.05%	3.0	FIS	0.97%	3.0
1	LLY	-0.04%	4.0	TSLA	0.46%	6.0
1	AAPL	-0.08%	3.0	GSK	0.23%	9.0
1	JPM	-0.03%	13.0	GBTC	1.97%	1.0
1	UNH	-0.17%	2.0	CSCO	1.96%	1.0
1	EXPE	-0.57%	1.0	AZN	0.83%	2.0
1	EMB	-0.84%	1.0	FCX	0.74%	2.0
1	GNRC	-0.44%	2.0	LVS	0.22%	6.0
1	QQQ	-0.14%	7.0	TMUS	0.14%	9.0
1	ACGL	-0.28%	4.0	AMZN	0.3%	3.0
1	LEN	-1.22%	1.0	ISRG	0.09%	9.0
1	ORLY	-1.49%	1.0	LUMN	0.75%	1.0
1	HSBC	-1.65%	1.0	AAP	0.07%	10.0



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 2026-03-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	7.55%	11.0	OXY	11.3%	7.0
10	MU	14.2%	1.0	AMAT	7.76%	3.0
10	XOM	3.91%	3.0	LNC	1.39%	11.0
10	CZR	1.35%	8.0	T	2.05%	6.0
10	ELAN	1.2%	5.0	EXPE	12.14%	1.0
10	MS	0.59%	9.0	KEY	2.78%	4.0
10	EXPE	2.3%	1.0	JAZZ	2.39%	3.0
10	LUMN	0.07%	2.0	INTU	1.75%	2.0
10	CSCO	-0.65%	1.0	CSCO	3.42%	1.0
10	EMB	-1.27%	1.0	LW	3.27%	1.0
10	MRK	-1.61%	1.0	HLT	2.13%	1.0
10	WYNN	-1.72%	1.0	PWR	1.01%	2.0
10	AAPL	-2.45%	1.0	ON	0.44%	4.0
10	TRGP	-0.76%	4.0	WFC	1.67%	1.0
10	WFC	-3.51%	1.0	FITB	0.18%	3.0
10	UNH	-3.56%	1.0	LUMN	0.45%	1.0
10	AZO	-4.2%	1.0	SNY	0.11%	1.0
10	AMZN	-5.1%	1.0	BAC	-0.14%	5.0
10	AA	-1.17%	5.0	MSFT	-0.38%	2.0
10	TDG	-5.97%	1.0	VCSH	-0.43%	2.0
10	LEN	-6.48%	1.0	QQQ	-1.27%	1.0
10	HLT	-3.25%	2.0	MUB	-1.5%	1.0
10	JPM	-0.85%	8.0	VZ	-0.41%	4.0
10	GE	-7.0%	1.0	BMJ	-2.47%	1.0
10	GBTC	-7.39%	1.0	BBY	-0.69%	4.0
10	MNST	-4.19%	2.0	MRK	-0.54%	6.0
10	BHP	-9.13%	1.0	COST	-1.16%	3.0
10	LLY	-4.67%	2.0	MOS	-4.83%	1.0
10	HSBC	-4.76%	2.0	MNST	-4.95%	1.0
10	GS	-0.79%	12.0	TXN	-1.33%	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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	NVDA	0.23%	856.0	MSTR	0.21%	609.0
1	MSTR	0.66%	283.0	AMZN	0.16%	672.0
1	AVGO	0.25%	747.0	TSLA	0.15%	734.0
1	MU	0.22%	824.0	VST	0.24%	417.0
1	PWR	0.22%	757.0	AMD	0.29%	293.0
1	VST	0.27%	549.0	FITB	0.21%	383.0
1	TEVA	0.21%	682.0	GILD	0.11%	696.0
1	LLY	0.23%	613.0	SBUX	0.13%	573.0
1	WDC	0.24%	581.0	NVS	0.1%	690.0
1	X	0.19%	711.0	CYH	0.73%	94.0
1	GE	0.2%	623.0	RIO	0.19%	367.0
1	AA	0.15%	753.0	WYNN	0.2%	326.0
1	CCL	0.18%	619.0	CAH	0.21%	304.0
1	PHM	0.1%	952.0	ORLY	0.23%	275.0
1	TRGP	0.12%	773.0	LUMN	0.28%	228.0
1	SLV	0.32%	288.0	CDNS	0.18%	334.0
1	ORCL	0.12%	756.0	META	0.12%	466.0
1	OXY	0.18%	492.0	CLF	0.24%	238.0
1	JPM	0.12%	712.0	AMGN	0.1%	606.0
1	DHI	0.09%	916.0	TEVA	0.31%	178.0
1	EXPE	0.26%	324.0	IRM	0.21%	250.0
1	AZO	0.12%	664.0	KEY	0.16%	312.0
1	CAH	0.12%	631.0	GBTC	0.22%	218.0
1	XOM	0.23%	339.0	JAZZ	0.05%	919.0
1	TDG	0.11%	728.0	LEN	0.53%	90.0
1	GS	0.13%	605.0	TMUS	0.07%	643.0
1	GLD	0.31%	241.0	HCA	0.14%	348.0
1	GME	0.13%	544.0	HSBC	0.07%	644.0
1	AMAT	0.07%	971.0	TRGP	0.35%	130.0
1	HLT	0.11%	642.0	PCG	0.13%	338.0



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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	2.6%	853.0	MSTR	2.93%	600.0
10	WDC	3.55%	572.0	TSLA	1.35%	730.0
10	MU	2.45%	817.0	VST	2.22%	417.0
10	AVGO	2.41%	746.0	AMZN	1.24%	672.0
10	VST	2.67%	540.0	AMD	2.85%	284.0
10	PWR	1.86%	752.0	GILD	1.01%	694.0
10	X	1.96%	702.0	META	1.46%	462.0
10	TEVA	1.88%	676.0	IRM	2.44%	250.0
10	GE	2.02%	618.0	NFLX	1.16%	527.0
10	PHM	1.13%	943.0	CAH	2.0%	304.0
10	LLY	1.65%	608.0	HSBC	0.9%	644.0
10	TRGP	1.29%	764.0	SLV	0.94%	559.0
10	THC	1.13%	817.0	NVS	0.76%	688.0
10	AMAT	0.93%	968.0	TMUS	0.76%	639.0
10	ORCL	1.15%	756.0	JAZZ	0.52%	910.0
10	FCX	1.22%	705.0	LUMN	1.95%	228.0
10	MSTR	2.83%	283.0	GBTC	1.98%	217.0
10	CAH	1.27%	622.0	MSI	1.1%	374.0
10	TDG	1.07%	720.0	ELAN	1.28%	311.0
10	GBTC	1.23%	614.0	UAA	3.05%	127.0
10	CCL	1.21%	610.0	NEM	0.76%	510.0
10	JPM	1.04%	703.0	FITB	0.99%	379.0
10	AZO	0.98%	661.0	WYNN	1.13%	326.0
10	GME	1.2%	535.0	AMGN	0.58%	599.0
10	CSTM	0.81%	779.0	BUD	0.56%	625.0
10	COST	0.84%	746.0	CDNS	1.06%	325.0
10	SLV	2.16%	279.0	GWV	1.02%	333.0
10	ETRN	1.53%	393.0	ORLY	1.21%	275.0
10	AA	0.8%	745.0	BAC	0.97%	340.0
10	ACGL	0.84%	709.0	PWR	2.17%	152.0



Positive vs. Negative V-Scores: All TMD, 21d Horizon

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

Period examined: All model dates from 2022-01-31 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	6.05%	845.0	MSTR	7.64%	589.0
21	WDC	7.45%	561.0	TSLA	3.51%	720.0
21	MU	5.1%	814.0	VST	4.72%	417.0
21	AVGO	4.67%	741.0	AMZN	2.71%	669.0
21	TEVA	4.74%	672.0	GILD	2.58%	694.0
21	PWR	4.15%	751.0	META	3.89%	461.0
21	X	4.47%	691.0	AMD	6.35%	273.0
21	GE	4.89%	613.0	NFLX	2.75%	525.0
21	VST	5.55%	529.0	HSBC	2.16%	644.0
21	PHM	2.52%	932.0	IRM	5.56%	250.0
21	THC	2.75%	806.0	CAH	4.17%	304.0
21	AMAT	2.26%	966.0	ELAN	3.86%	311.0
21	LLY	3.61%	603.0	NVS	1.75%	680.0
21	TRGP	2.72%	753.0	GBTC	5.36%	217.0
21	ORCL	2.39%	756.0	TMUS	1.61%	633.0
21	TDG	2.47%	715.0	SLV	1.78%	559.0
21	CAH	2.86%	611.0	LUMN	4.03%	227.0
21	FCX	2.31%	695.0	AMGN	1.52%	591.0
21	ETRN	4.05%	393.0	MSI	2.23%	369.0
21	SLV	5.73%	268.0	UAA	6.65%	122.0
21	AZO	2.27%	656.0	ABBV	1.52%	499.0
21	JPM	1.96%	692.0	BUD	1.22%	615.0
21	MNST	2.58%	513.0	WFC	1.33%	562.0
21	GBTC	2.16%	605.0	XOM	1.71%	432.0
21	GOOGL	1.39%	934.0	LLY	3.28%	224.0
21	CCL	2.16%	599.0	GWG	2.23%	327.0
21	CSTM	1.68%	768.0	ORLY	2.65%	275.0
21	EXPE	4.01%	315.0	NEM	1.43%	510.0
21	COST	1.69%	745.0	JAZZ	0.79%	899.0
21	MSTR	4.37%	283.0	ISRG	1.35%	520.0



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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	20.51%	831.0	MSTR	22.23%	550.0
63	WDC	23.61%	520.0	META	17.58%	450.0
63	MU	15.29%	796.0	TSLA	10.34%	709.0
63	AVGO	13.81%	728.0	VST	14.44%	417.0
63	GE	15.37%	586.0	NFLX	11.29%	525.0
63	TEVA	12.89%	660.0	GBTC	25.49%	215.0
63	VST	17.24%	487.0	GILD	7.56%	678.0
63	PHM	8.8%	890.0	AMZN	7.65%	663.0
63	AMAT	8.16%	935.0	HSBC	7.83%	637.0
63	PWR	9.46%	739.0	ELAN	14.01%	311.0
63	LLY	11.64%	588.0	AMD	17.99%	232.0
63	THC	8.74%	764.0	LUMN	15.43%	222.0
63	X	9.47%	649.0	GME	10.91%	308.0
63	GOOGL	6.52%	892.0	SLV	5.95%	558.0
63	ORCL	7.77%	745.0	WFC	5.72%	553.0
63	TRGP	7.83%	713.0	HCA	9.16%	345.0
63	CAH	9.54%	569.0	CAH	10.14%	304.0
63	ETRN	13.77%	379.0	KALU	5.8%	521.0
63	TDG	7.19%	713.0	TMUS	4.94%	601.0
63	JPM	7.1%	650.0	NVS	4.63%	641.0
63	CSTM	5.36%	731.0	ISRG	5.81%	504.0
63	CCL	6.9%	564.0	AMGN	4.22%	562.0
63	MS	4.41%	877.0	NEM	4.56%	510.0
63	GS	7.06%	543.0	XOM	5.32%	424.0
63	SLV	16.7%	227.0	ORLY	7.37%	274.0
63	B	16.37%	228.0	PWR	15.84%	127.0
63	DHI	4.31%	858.0	GS	7.24%	276.0
63	HLT	6.17%	591.0	LLY	9.73%	202.0
63	MNST	7.53%	481.0	BAC	5.93%	331.0
63	AZO	5.46%	632.0	WDC	7.03%	267.0



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

Period examined: All model dates from 2022-01-31 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	48.77%	829.0	MSTR	72.15%	499.0
126	MU	32.17%	735.0	META	39.47%	446.0
126	AVGO	30.01%	679.0	GBTC	76.94%	203.0
126	WDC	42.65%	462.0	NFLX	28.27%	523.0
126	GE	34.36%	527.0	TSLA	18.94%	687.0
126	VST	41.23%	424.0	VST	30.11%	417.0
126	THC	21.97%	701.0	AMD	49.48%	201.0
126	PHM	18.57%	827.0	SLV	16.2%	553.0
126	TEVA	25.5%	600.0	GILD	13.86%	621.0
126	AMAT	16.9%	873.0	HSBC	14.58%	580.0
126	PWR	19.53%	704.0	WDC	31.29%	265.0
126	ORCL	19.4%	704.0	ELAN	26.59%	302.0
126	GOOGL	15.55%	830.0	AMZN	11.73%	658.0
126	LLY	22.91%	557.0	NEM	14.72%	508.0
126	TDG	15.83%	712.0	ISRG	14.04%	480.0
126	TRGP	16.59%	650.0	WFC	12.46%	520.0
126	CAH	18.78%	530.0	CAH	22.1%	286.0
126	DHI	11.52%	811.0	HCA	17.99%	345.0
126	X	15.39%	590.0	TMUS	10.55%	566.0
126	JPM	14.56%	587.0	GME	20.2%	281.0
126	GS	17.46%	480.0	EXPE	8.58%	552.0
126	MS	9.98%	814.0	CCL	19.83%	233.0
126	QQQ	9.78%	816.0	NVS	7.49%	578.0
126	ETRN	22.37%	345.0	CDNS	19.11%	221.0
126	B	38.16%	201.0	GS	13.63%	276.0
126	IRM	13.8%	545.0	AAPL	13.64%	261.0
126	AMD	10.59%	642.0	AVGO	31.98%	111.0
126	HLT	11.84%	568.0	MU	47.73%	74.0
126	CSTM	9.92%	676.0	ORLY	13.12%	269.0
126	COST	8.75%	739.0	XOM	8.73%	403.0



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

Period examined: All model dates from 2022-01-31 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	126.13%	748.0	MSTR	237.83%	491.0
252	GBTC	82.2%	426.0	VST	113.98%	417.0
252	MU	53.97%	641.0	META	90.54%	437.0
252	THC	57.4%	574.0	NFLX	67.57%	516.0
252	PHM	44.9%	702.0	GBTC	147.64%	200.0
252	AVGO	55.23%	570.0	SLV	41.54%	486.0
252	GE	69.35%	412.0	WDC	75.5%	230.0
252	LLY	53.16%	533.0	AMZN	31.09%	558.0
252	VST	92.74%	300.0	TSLA	28.84%	594.0
252	PWR	42.41%	628.0	HSBC	32.31%	480.0
252	AMAT	32.98%	766.0	WFC	29.35%	480.0
252	ORCL	36.14%	587.0	GE	51.29%	258.0
252	TDG	32.94%	641.0	GILD	22.8%	568.0
252	GOOGL	28.45%	719.0	ISRG	31.7%	403.0
252	TRGP	37.22%	526.0	TMUS	23.19%	550.0
252	AMD	31.32%	615.0	NEM	30.17%	417.0
252	TEVA	39.57%	472.0	CAH	40.5%	285.0
252	DHI	25.45%	734.0	EXPE	21.87%	466.0
252	WDC	45.81%	392.0	ELAN	38.19%	262.0
252	QQQ	23.7%	745.0	T	14.78%	642.0
252	CAH	37.83%	410.0	INTC	54.78%	168.0
252	MS	21.4%	713.0	B	17.67%	513.0
252	JPM	32.05%	473.0	ACGL	49.11%	178.0
252	CCL	33.89%	425.0	GS	30.63%	272.0
252	HLT	27.42%	522.0	AVGO	78.25%	104.0
252	X	28.66%	482.0	CCL	38.33%	204.0
252	VNO	34.03%	403.0	GME	35.17%	213.0
252	COST	21.21%	640.0	NVS	15.77%	454.0
252	IRM	27.55%	484.0	CDNS	32.44%	215.0
252	CPRT	19.32%	639.0	HCA	21.73%	304.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MU	0.79%	181.0	AMD	0.37%	182.0
1	WDC	0.6%	185.0	CLF	0.75%	84.0
1	AVGO	0.6%	176.0	JAZZ	0.25%	238.0
1	LUMN	0.81%	129.0	NEM	0.54%	88.0
1	CSTM	0.4%	226.0	ON	0.29%	154.0
1	TEVA	0.43%	204.0	WDC	1.07%	39.0
1	AA	0.38%	229.0	AAP	0.25%	158.0
1	ELAN	0.41%	189.0	FCX	0.57%	68.0
1	SLV	0.53%	145.0	NVS	0.16%	235.0
1	CCL	0.37%	192.0	GSK	0.15%	236.0
1	INTC	0.51%	136.0	HLT	0.33%	91.0
1	GOOGL	0.24%	232.0	RIO	0.37%	79.0
1	AMAT	0.27%	202.0	TSLA	0.22%	136.0
1	VFC	0.34%	157.0	FITB	0.22%	133.0
1	GNRC	0.53%	94.0	AMGN	0.15%	185.0
1	KALU	0.6%	81.0	GILD	0.22%	126.0
1	LVS	0.48%	99.0	B	0.5%	55.0
1	GS	0.19%	244.0	SBUX	0.16%	153.0
1	GLD	0.32%	135.0	CMA	0.22%	111.0
1	CAH	0.19%	219.0	LW	0.23%	103.0
1	ORCL	0.25%	166.0	BAC	0.46%	50.0
1	FSUGY	0.19%	210.0	LUMN	0.39%	58.0
1	THC	0.16%	249.0	MOS	1.13%	20.0
1	CZR	0.22%	181.0	HSBC	0.14%	161.0
1	GE	0.18%	208.0	MS	1.33%	16.0
1	CLF	0.36%	103.0	GME	0.2%	101.0
1	XOM	0.4%	85.0	CNC	0.1%	196.0
1	PWR	0.26%	130.0	AMAT	1.19%	16.0
1	VST	0.13%	247.0	LNC	0.19%	100.0
1	UAA	0.24%	135.0	AZN	0.56%	33.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MU	9.43%	174.0	AMD	4.85%	173.0
10	WDC	8.99%	176.0	JAZZ	2.82%	229.0
10	CSTM	4.12%	217.0	AAP	4.13%	155.0
10	TEVA	4.44%	198.0	ON	3.61%	153.0
10	AA	3.95%	221.0	TSLA	3.52%	132.0
10	AVGO	4.61%	175.0	NEM	5.28%	88.0
10	INTC	5.15%	130.0	GSK	1.85%	227.0
10	AMAT	3.35%	199.0	WDC	10.65%	39.0
10	ELAN	3.35%	180.0	IRM	4.54%	86.0
10	SLV	4.35%	136.0	NVS	1.63%	233.0
10	CCL	3.13%	183.0	HSBC	2.25%	161.0
10	GOOGL	2.46%	223.0	CMA	3.48%	102.0
10	VFC	3.38%	157.0	ELAN	7.56%	47.0
10	LUMN	4.35%	121.0	PWR	4.82%	73.0
10	GE	2.51%	203.0	KALU	2.54%	126.0
10	THC	2.11%	240.0	EXPE	2.89%	101.0
10	GS	2.04%	235.0	LUMN	4.66%	58.0
10	CAH	2.24%	210.0	UAA	4.08%	65.0
10	GNRC	4.94%	94.0	SLV	3.41%	70.0
10	FSUGY	2.08%	204.0	GILD	1.85%	124.0
10	KALU	5.15%	79.0	B	4.38%	51.0
10	NVDA	3.89%	104.0	MSI	1.33%	167.0
10	ORCL	2.39%	166.0	FITB	1.66%	129.0
10	VST	1.66%	238.0	BIIB	2.61%	81.0
10	TRGP	1.58%	237.0	FCX	3.11%	67.0
10	FCX	3.01%	122.0	RIO	2.7%	75.0
10	WYNN	2.81%	129.0	AAPL	3.43%	59.0
10	LVS	3.57%	92.0	DHI	4.34%	40.0
10	GLD	2.46%	132.0	BHP	2.51%	68.0
10	CYH	1.58%	205.0	AMZN	1.54%	110.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	MU	19.94%	171.0	AMD	12.55%	162.0
21	WDC	20.01%	165.0	JAZZ	5.59%	218.0
21	CSTM	9.72%	206.0	AAP	7.92%	146.0
21	TEVA	9.91%	194.0	ON	7.68%	146.0
21	AA	9.06%	212.0	ELAN	19.84%	47.0
21	AMAT	8.27%	197.0	GSK	4.17%	216.0
21	AVGO	8.84%	170.0	NEM	10.2%	88.0
21	SLV	11.78%	125.0	TSLA	7.34%	122.0
21	THC	5.55%	229.0	WDC	22.13%	39.0
21	ELAN	7.35%	169.0	IRM	9.97%	86.0
21	INTC	9.62%	127.0	HSBC	4.99%	161.0
21	GE	5.77%	198.0	NVS	3.44%	225.0
21	GOOGL	5.38%	212.0	KALU	6.54%	118.0
21	VFC	7.04%	157.0	CMA	7.4%	92.0
21	CAH	5.46%	199.0	EXPE	6.32%	100.0
21	CCL	6.0%	172.0	LUMN	10.49%	57.0
21	NVDA	10.64%	96.0	PWR	8.32%	69.0
21	GS	4.49%	224.0	UAA	8.77%	60.0
21	FSUGY	4.56%	193.0	B	10.19%	51.0
21	GNRC	10.04%	86.0	GILD	4.06%	124.0
21	B	6.09%	137.0	MU	15.38%	31.0
21	VST	3.61%	227.0	MSI	2.92%	162.0
21	PWR	6.53%	124.0	INTC	6.99%	67.0
21	FCX	7.21%	112.0	RIO	6.01%	75.0
21	KALU	10.43%	77.0	SLV	5.94%	70.0
21	ORCL	4.78%	166.0	LLY	3.47%	119.0
21	TRGP	3.39%	226.0	FITB	3.24%	126.0
21	LUMN	6.45%	112.0	LVS	4.22%	93.0
21	CYH	3.63%	196.0	VZ	1.92%	198.0
21	GLD	4.92%	128.0	BUD	2.32%	156.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	MU	65.42%	153.0	AMD	33.65%	121.0
63	WDC	80.39%	124.0	KALU	35.38%	99.0
63	AA	33.98%	170.0	JAZZ	18.44%	177.0
63	TEVA	29.06%	182.0	LUMN	56.19%	52.0
63	AMAT	29.53%	166.0	NEM	31.06%	88.0
63	CSTM	27.57%	169.0	WDC	69.68%	38.0
63	GOOGL	23.77%	170.0	EXPE	23.23%	97.0
63	INTC	34.33%	112.0	GSK	12.71%	174.0
63	ELAN	27.36%	127.0	HSBC	14.26%	154.0
63	B	34.67%	100.0	TSLA	18.37%	111.0
63	SLV	40.11%	84.0	NVS	10.89%	186.0
63	AVGO	20.6%	157.0	SLV	25.94%	69.0
63	GS	15.7%	182.0	B	35.44%	50.0
63	VFC	18.14%	157.0	ON	14.57%	119.0
63	NVDA	31.61%	82.0	ELAN	36.41%	47.0
63	CAH	15.78%	157.0	LLY	17.28%	97.0
63	GE	13.73%	171.0	AAP	12.0%	129.0
63	THC	12.48%	187.0	AMGN	10.24%	141.0
63	FSUGY	14.37%	158.0	CMA	20.71%	69.0
63	CCL	15.7%	137.0	INTC	28.36%	48.0
63	NEM	27.8%	73.0	GILD	11.66%	108.0
63	CLF	24.27%	76.0	FCX	21.22%	59.0
63	TRGP	9.71%	186.0	FITB	11.1%	110.0
63	MS	10.87%	162.0	LVS	18.45%	63.0
63	PWR	15.66%	112.0	UAA	31.2%	37.0
63	ORCL	10.8%	155.0	RIO	18.58%	57.0
63	PHM	8.9%	185.0	GNRC	11.83%	86.0
63	GLD	14.8%	110.0	MU	56.46%	18.0
63	WYNN	14.23%	114.0	PWR	20.93%	48.0
63	FCX	18.24%	81.0	DHI	24.33%	40.0



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

Period examined: All model dates from 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	MU	182.08%	92.0	AMD	86.37%	90.0
126	WDC	232.53%	66.0	WDC	213.93%	36.0
126	TEVA	68.91%	122.0	NEM	69.66%	86.0
126	AA	73.81%	109.0	JAZZ	44.68%	115.0
126	GOOGL	64.25%	108.0	SLV	66.57%	64.0
126	AMAT	66.64%	104.0	KALU	54.07%	71.0
126	B	88.53%	73.0	LUMN	72.28%	51.0
126	CSTM	56.12%	114.0	INTC	88.89%	39.0
126	INTC	86.11%	65.0	GSK	30.2%	113.0
126	ELAN	61.93%	80.0	TSLA	37.0%	89.0
126	AVGO	41.34%	108.0	ELAN	85.05%	38.0
126	SLV	110.11%	40.0	MU	168.47%	18.0
126	VFC	37.95%	116.0	EXPE	33.96%	84.0
126	CAH	33.3%	118.0	HSBC	28.28%	97.0
126	GS	30.28%	119.0	CMA	43.68%	60.0
126	LUMN	97.36%	36.0	NVS	20.82%	123.0
126	THC	27.46%	124.0	B	87.26%	28.0
126	GLD	36.2%	94.0	LLY	33.47%	72.0
126	NVDA	40.26%	80.0	LVS	36.98%	47.0
126	GE	27.87%	112.0	AMGN	19.16%	81.0
126	FSUGY	30.86%	97.0	ON	16.87%	91.0
126	PWR	34.75%	77.0	CVS	17.62%	87.0
126	CLF	39.71%	61.0	CLF	42.51%	36.0
126	MS	23.92%	99.0	GNRC	26.02%	53.0
126	RIO	30.12%	69.0	AAPL	24.96%	54.0
126	TRGP	15.58%	123.0	RIO	38.5%	35.0
126	AZN	27.61%	66.0	FITB	17.0%	79.0
126	WYNN	16.26%	96.0	BIIB	32.5%	39.0
126	PHM	12.56%	122.0	FCX	33.61%	37.0
126	CCL	19.19%	77.0	MRK	31.47%	37.0



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 2026-01-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	WDC	0.84%	59.0	AAP	0.71%	29.0
1	UAA	3.03%	14.0	IRM	0.75%	26.0
1	GNRC	0.94%	34.0	GBTC	6.43%	3.0
1	LUMN	0.74%	41.0	INTC	0.64%	27.0
1	TRGP	0.51%	58.0	PEP	0.42%	41.0
1	CSTM	0.5%	55.0	VZ	0.31%	53.0
1	SLV	0.42%	59.0	AMGN	0.36%	44.0
1	XOM	0.55%	44.0	OXY	0.55%	26.0
1	KALU	1.19%	20.0	T	0.4%	35.0
1	GLD	0.97%	24.0	COST	0.42%	33.0
1	AA	0.35%	57.0	MRK	0.28%	46.0
1	MU	0.58%	27.0	TMUS	0.3%	42.0
1	OXY	0.92%	16.0	HON	0.21%	58.0
1	TXN	0.84%	17.0	GSK	0.19%	60.0
1	CZR	0.23%	59.0	NVS	0.24%	47.0
1	AMAT	0.38%	35.0	BMJ	0.19%	57.0
1	FCX	0.27%	49.0	GILD	0.69%	16.0
1	AZO	0.43%	30.0	MOS	2.57%	4.0
1	TEVA	0.64%	20.0	MSI	0.26%	39.0
1	CLF	0.45%	27.0	GME	1.39%	7.0
1	PCG	0.16%	58.0	JAZZ	0.16%	59.0
1	BHP	0.25%	35.0	LLY	0.31%	29.0
1	NEM	0.14%	59.0	ON	0.27%	33.0
1	POST	0.39%	21.0	AMAT	0.94%	9.0
1	ELAN	0.13%	60.0	GWJ	0.28%	29.0
1	SBUX	0.41%	19.0	AZO	0.99%	8.0
1	BUD	0.91%	8.0	LW	0.34%	22.0
1	PWR	0.41%	16.0	AZN	1.12%	6.0
1	META	0.2%	33.0	RIO	0.28%	21.0
1	HCA	0.11%	56.0	BUD	0.17%	34.0



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 2026-01-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	8.03%	50.0	VZ	4.95%	44.0
10	TRGP	6.11%	49.0	PWR	7.01%	25.0
10	MU	11.78%	20.0	OXY	8.86%	18.0
10	GNRC	5.2%	34.0	GILD	10.77%	14.0
10	CSTM	3.36%	46.0	IRM	5.66%	26.0
10	CZR	3.08%	50.0	PEP	4.08%	33.0
10	XOM	4.3%	35.0	MSI	4.04%	32.0
10	PCG	2.42%	50.0	TMUS	2.63%	38.0
10	TXN	5.94%	17.0	T	3.31%	30.0
10	T	5.72%	16.0	AAP	3.67%	26.0
10	AMAT	2.84%	32.0	CHTR	3.13%	30.0
10	KALU	4.72%	18.0	JAZZ	1.82%	50.0
10	OXY	4.78%	16.0	MRK	2.15%	42.0
10	PWR	6.5%	11.0	NVS	1.84%	45.0
10	BHP	1.79%	34.0	GSK	1.62%	51.0
10	AZO	2.25%	27.0	HON	1.67%	49.0
10	AAP	8.55%	7.0	XOM	9.75%	8.0
10	GLD	2.21%	21.0	RIO	4.55%	17.0
10	INTC	2.6%	17.0	COST	2.65%	28.0
10	ELAN	0.81%	51.0	GME	9.3%	7.0
10	HCA	0.75%	50.0	BMJ	1.34%	48.0
10	TFC	2.32%	15.0	BIIB	2.32%	27.0
10	MSI	3.09%	10.0	UAA	2.29%	26.0
10	USB	5.1%	6.0	BUD	2.04%	26.0
10	TEVA	1.82%	14.0	AMAT	8.34%	6.0
10	SBUX	1.34%	19.0	GWJ	1.64%	28.0
10	POST	2.02%	12.0	AMGN	1.0%	37.0
10	NFLX	0.51%	47.0	BHP	3.15%	9.0
10	UAA	2.01%	11.0	HSBC	4.51%	6.0
10	CSCO	0.64%	34.0	ACGL	1.54%	17.0



Positive vs. Negative V-Scores: P90D, 21d Horizon

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

Period examined: All model dates from 2026-01-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	TRGP	14.43%	38.0	VZ	15.32%	33.0
21	WDC	12.56%	39.0	IRM	12.28%	26.0
21	CZR	10.92%	39.0	CHTR	12.03%	23.0
21	PCG	8.59%	40.0	PWR	12.8%	21.0
21	CSTM	8.64%	35.0	GILD	19.15%	14.0
21	GNRC	11.14%	26.0	MSI	8.54%	27.0
21	OXY	16.47%	16.0	PEP	7.92%	29.0
21	THC	6.53%	40.0	BUD	14.28%	16.0
21	T	17.41%	15.0	TMUS	7.09%	32.0
21	XOM	10.24%	25.0	GSK	5.31%	40.0
21	MU	14.44%	17.0	JAZZ	5.19%	39.0
21	AMAT	7.16%	30.0	OXY	16.19%	11.0
21	NFLX	4.57%	38.0	NVS	4.59%	37.0
21	HCA	3.82%	40.0	MRK	4.75%	34.0
21	TXN	8.69%	17.0	RIO	9.41%	17.0
21	BHP	4.47%	29.0	AAP	9.39%	17.0
21	PWR	12.94%	10.0	HON	4.07%	38.0
21	KALU	6.88%	16.0	BMJ	3.9%	37.0
21	AAP	18.08%	6.0	GWJ	5.46%	22.0
21	MSI	11.4%	8.0	COST	4.31%	25.0
21	AZO	3.85%	22.0	UAA	4.88%	21.0
21	POST	10.19%	7.0	CMCSA	2.52%	40.0
21	TFC	5.86%	12.0	XOM	12.03%	8.0
21	TEVA	6.33%	10.0	T	4.34%	22.0
21	BALL	4.87%	12.0	GME	12.81%	7.0
21	SBUX	3.0%	19.0	BIIB	4.48%	20.0
21	CAH	1.41%	40.0	AMGN	2.35%	29.0
21	GE	2.13%	25.0	ACGL	5.86%	11.0
21	FCX	1.38%	31.0	HSBC	8.19%	6.0
21	HLT	1.18%	35.0	GNRC	15.73%	3.0



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 2026-03-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	XOM	0.44%	20.0	OXY	0.92%	16.0
1	CZR	0.39%	21.0	MOS	4.05%	3.0
1	TEVA	0.54%	10.0	BBY	0.35%	20.0
1	GLD	0.62%	8.0	NVDA	1.41%	4.0
1	TRGP	0.23%	21.0	EXPE	1.77%	3.0
1	AA	0.25%	18.0	AA	2.04%	2.0
1	LUMN	0.25%	18.0	AMD	0.18%	21.0
1	AMAT	0.74%	6.0	FITB	0.51%	7.0
1	PWR	0.53%	7.0	LNC	0.16%	21.0
1	WDC	0.14%	21.0	TSLA	0.21%	15.0
1	COST	0.82%	3.0	MRK	0.23%	13.0
1	HLT	0.1%	15.0	B	0.63%	4.0
1	BAC	1.38%	1.0	LW	0.16%	12.0
1	AVGO	0.22%	6.0	GBTC	1.97%	1.0
1	VNO	0.1%	10.0	CSCO	1.96%	1.0
1	T	0.25%	4.0	CMG	0.19%	10.0
1	IEP	0.46%	2.0	T	0.13%	14.0
1	KHC	0.79%	1.0	TMUS	0.17%	10.0
1	UAA	0.09%	8.0	AZN	0.83%	2.0
1	KEY	0.09%	2.0	FCX	0.74%	2.0
1	GWV	0.06%	3.0	SNY	0.06%	21.0
1	CHTR	-0.25%	1.0	AMZN	0.3%	3.0
1	AZN	-0.03%	10.0	LUMN	0.75%	1.0
1	HD	-0.24%	2.0	META	0.12%	5.0
1	AMZN	-0.03%	18.0	VZ	0.03%	21.0
1	NFLX	-0.03%	17.0	NFLX	0.1%	3.0
1	TFC	-0.09%	6.0	INTC	0.02%	8.0
1	MSFT	-0.12%	5.0	LVS	0.02%	7.0
1	ACGL	-0.08%	10.0	COST	-0.02%	8.0
1	KALU	-0.22%	4.0	GLD	-0.21%	1.0



Positive vs. Negative V-Scores: P30D, 10d Horizon

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

Period examined: All model dates from 2026-03-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	8.78%	12.0	OXY	11.39%	8.0
10	XOM	6.62%	11.0	AMD	2.29%	12.0
10	TRGP	2.02%	12.0	AMAT	5.92%	4.0
10	ELAN	1.72%	12.0	LNC	1.97%	12.0
10	MU	6.54%	3.0	SNY	1.71%	12.0
10	CZR	0.39%	12.0	T	2.17%	9.0
10	MS	0.33%	12.0	EXPE	12.14%	1.0
10	KEY	1.31%	2.0	PWR	1.79%	4.0
10	MRK	0.55%	2.0	LW	2.27%	3.0
10	CHTR	0.44%	1.0	ON	0.58%	7.0
10	CSCO	0.02%	9.0	CSCO	3.42%	1.0
10	ON	-0.34%	1.0	HLT	2.13%	1.0
10	EXPE	-0.07%	7.0	WFC	1.67%	1.0
10	BAC	-0.79%	1.0	MRK	0.08%	9.0
10	AAP	-1.54%	1.0	FITB	0.18%	3.0
10	TMUS	-1.56%	1.0	LUMN	0.45%	1.0
10	COST	-0.93%	2.0	BAC	-0.14%	5.0
10	IEP	-1.08%	2.0	QQQ	-1.27%	1.0
10	BIIB	-2.37%	1.0	JAZZ	-0.13%	12.0
10	LUMN	-0.26%	10.0	CSTM	-2.84%	1.0
10	ZTS	-2.85%	1.0	COST	-1.16%	3.0
10	T	-2.86%	1.0	ZION	-0.68%	6.0
10	PWR	-1.86%	2.0	MOS	-4.83%	1.0
10	MSI	-1.86%	2.0	MNST	-4.95%	1.0
10	EMB	-1.93%	2.0	VCSH	-0.53%	11.0
10	CMG	-3.99%	1.0	AMZN	-2.01%	3.0
10	WYNN	-0.7%	6.0	LEN	-3.04%	2.0
10	NVS	-2.15%	2.0	BA	-7.08%	1.0
10	INTC	-1.1%	4.0	GNRC	-7.25%	1.0
10	ISRG	-2.55%	2.0	INTC	-1.49%	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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MSTR	0.87%	257.0	AMZN	0.19%	589.0
1	MU	0.26%	675.0	TSLA	0.23%	462.0
1	LLY	0.26%	587.0	MSTR	0.32%	326.0
1	PWR	0.24%	591.0	VST	0.21%	403.0
1	AVGO	0.22%	643.0	FITB	0.21%	378.0
1	GE	0.2%	596.0	CDNS	0.26%	285.0
1	JPM	0.16%	626.0	RIO	0.19%	366.0
1	X	0.17%	554.0	SBUX	0.15%	441.0
1	GT	0.16%	594.0	ORLY	0.25%	258.0
1	ORCL	0.16%	579.0	WYNN	0.2%	310.0
1	OXY	0.19%	488.0	LUMN	0.31%	200.0
1	SLV	0.36%	251.0	AMGN	0.11%	560.0
1	PHM	0.12%	695.0	TEVA	0.33%	175.0
1	XOM	0.24%	336.0	T	0.1%	562.0
1	VST	0.21%	365.0	NFLX	0.23%	249.0
1	NVDA	0.21%	355.0	IRM	0.23%	242.0
1	GLD	0.32%	233.0	HCA	0.16%	334.0
1	WDC	0.15%	493.0	PCG	0.16%	305.0
1	GS	0.16%	473.0	GME	0.18%	281.0
1	TEVA	0.13%	579.0	TMUS	0.08%	634.0
1	EXPE	0.27%	269.0	KEY	0.16%	309.0
1	HLT	0.12%	601.0	META	0.15%	327.0
1	CTLT	0.16%	435.0	CLF	0.24%	198.0
1	TRGP	0.1%	695.0	LEN	0.53%	90.0
1	AZO	0.11%	619.0	AMD	0.25%	185.0
1	CLF	0.14%	503.0	TRGP	0.35%	130.0
1	TDG	0.1%	666.0	CAH	0.17%	263.0
1	THC	0.12%	560.0	HSBC	0.07%	638.0
1	FCX	0.1%	664.0	ISRG	0.09%	478.0
1	CPRT	0.09%	734.0	NVS	0.08%	550.0



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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MU	2.5%	669.0	MSTR	3.17%	326.0
10	WDC	3.12%	491.0	VST	2.24%	403.0
10	AVGO	1.86%	642.0	TSLA	1.79%	459.0
10	GE	1.95%	591.0	AMZN	1.22%	589.0
10	NVDA	3.04%	352.0	GILD	0.91%	650.0
10	PWR	1.79%	586.0	HSBC	0.9%	638.0
10	LLY	1.6%	582.0	IRM	2.34%	242.0
10	PHM	1.32%	687.0	META	1.49%	323.0
10	TRGP	1.26%	687.0	TMUS	0.75%	630.0
10	THC	1.54%	558.0	SLV	0.86%	542.0
10	MSTR	3.04%	257.0	NEM	0.89%	484.0
10	FCX	1.14%	657.0	MSI	1.06%	371.0
10	JPM	1.16%	618.0	NFLX	1.58%	248.0
10	ORCL	1.23%	579.0	CAH	1.43%	263.0
10	TDG	1.06%	658.0	AMD	2.06%	179.0
10	CAH	1.2%	567.0	GBTC	1.97%	184.0
10	AZO	1.08%	616.0	FITB	0.96%	374.0
10	X	1.09%	553.0	BUD	0.54%	620.0
10	TEVA	1.05%	573.0	ISRG	0.7%	473.0
10	AMAT	0.96%	626.0	CDNS	1.17%	283.0
10	CSTM	0.84%	678.0	UAA	2.66%	123.0
10	ACGL	0.84%	637.0	PWR	2.15%	151.0
10	AA	0.79%	658.0	BAC	0.96%	337.0
10	COST	0.73%	704.0	LUMN	1.62%	200.0
10	HLT	0.86%	596.0	ABBV	0.64%	493.0
10	GME	1.28%	399.0	HCA	0.94%	332.0
10	HCA	1.11%	462.0	WYNN	0.98%	310.0
10	OXY	1.02%	488.0	GS	1.11%	274.0
10	CPRT	0.66%	734.0	NVS	0.55%	548.0
10	MNST	0.94%	512.0	XOM	0.73%	408.0



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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	MU	5.16%	666.0	MSTR	7.13%	326.0
21	WDC	6.11%	489.0	VST	4.79%	403.0
21	GE	4.85%	586.0	TSLA	4.23%	455.0
21	PWR	4.3%	585.0	GILD	2.51%	650.0
21	AVGO	3.54%	637.0	AMZN	2.74%	586.0
21	NVDA	6.54%	344.0	HSBC	2.17%	638.0
21	LLY	3.37%	577.0	META	4.15%	322.0
21	PHM	2.84%	681.0	IRM	5.24%	242.0
21	THC	3.23%	558.0	TMUS	1.59%	624.0
21	TRGP	2.58%	676.0	AMD	5.15%	177.0
21	TDG	2.62%	653.0	GBTC	4.91%	184.0
21	TEVA	2.97%	569.0	SLV	1.65%	542.0
21	CAH	2.79%	564.0	AMGN	1.62%	546.0
21	AMAT	2.51%	624.0	CAH	3.09%	263.0
21	ORCL	2.54%	579.0	MSI	2.18%	366.0
21	AZO	2.39%	611.0	NFLX	3.14%	246.0
21	FCX	2.21%	647.0	NVS	1.42%	540.0
21	EXPE	5.49%	260.0	ABBV	1.55%	488.0
21	MSTR	5.29%	257.0	WFC	1.37%	549.0
21	JPM	2.19%	610.0	BUD	1.21%	610.0
21	MNST	2.49%	501.0	UAA	6.19%	118.0
21	X	2.22%	553.0	LLY	3.27%	221.0
21	VST	3.23%	349.0	NEM	1.48%	484.0
21	COST	1.57%	703.0	XOM	1.7%	408.0
21	B	4.04%	261.0	LUMN	3.44%	199.0
21	HLT	1.76%	587.0	BAC	2.04%	332.0
21	ACGL	1.54%	633.0	GNRC	1.54%	437.0
21	GLD	4.29%	226.0	GS	2.4%	274.0
21	GOOGL	1.47%	656.0	HCA	1.97%	331.0
21	OXY	1.93%	488.0	GSK	0.75%	853.0



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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	MU	14.68%	649.0	VST	14.7%	403.0
63	WDC	20.02%	463.0	TSLA	12.27%	446.0
63	NVDA	26.46%	330.0	MSTR	16.07%	322.0
63	GE	15.36%	560.0	META	16.36%	312.0
63	AVGO	13.07%	624.0	HSBC	7.77%	631.0
63	LLY	11.39%	562.0	GILD	7.53%	634.0
63	PWR	10.63%	574.0	GBTC	24.89%	182.0
63	PHM	8.96%	669.0	AMZN	7.01%	580.0
63	THC	9.96%	553.0	KALU	6.87%	466.0
63	TRGP	7.83%	652.0	WFC	5.63%	540.0
63	GOOGL	7.93%	632.0	HCA	9.18%	331.0
63	TDG	7.62%	651.0	SLV	5.59%	541.0
63	CAH	9.22%	524.0	GME	11.07%	272.0
63	AMAT	7.92%	593.0	TMUS	4.92%	592.0
63	JPM	7.84%	592.0	NFLX	11.82%	246.0
63	ORCL	8.07%	568.0	LUMN	14.35%	195.0
63	VST	13.67%	331.0	ISRG	5.76%	451.0
63	X	8.15%	547.0	ELAN	9.76%	245.0
63	TEVA	7.99%	557.0	CAH	8.56%	263.0
63	ETRN	11.08%	347.0	AMGN	4.2%	517.0
63	B	16.3%	227.0	NVS	4.14%	504.0
63	HLT	6.46%	552.0	AMD	12.5%	164.0
63	MSTR	13.7%	257.0	NEM	4.15%	484.0
63	MNST	7.34%	472.0	GS	7.26%	274.0
63	CCL	7.04%	490.0	XOM	4.96%	400.0
63	WYNN	6.81%	479.0	PWR	15.63%	126.0
63	BA	10.94%	297.0	BAC	5.94%	328.0
63	SLV	15.41%	210.0	LLY	9.77%	199.0
63	DHI	4.4%	732.0	WDC	7.26%	260.0
63	AZO	5.43%	588.0	MSI	5.29%	340.0



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

Period examined: All model dates from 2022-01-31 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	MU	35.4%	609.0	MSTR	79.79%	298.0
126	NVDA	61.18%	328.0	GBTC	73.34%	170.0
126	WDC	43.94%	444.0	VST	30.59%	403.0
126	GE	35.02%	501.0	META	38.65%	308.0
126	AVGO	29.98%	580.0	HSBC	14.57%	577.0
126	THC	24.41%	522.0	WDC	32.0%	258.0
126	LLY	22.96%	531.0	SLV	15.18%	536.0
126	GOOGL	20.34%	584.0	GILD	13.02%	577.0
126	PHM	18.09%	640.0	NFLX	29.19%	244.0
126	VST	38.5%	297.0	AMZN	12.34%	575.0
126	ORCL	21.5%	531.0	NEM	14.7%	482.0
126	TEVA	21.64%	524.0	TSLA	16.55%	424.0
126	PWR	20.62%	541.0	WFC	12.28%	507.0
126	TRGP	17.02%	607.0	ISRG	13.9%	427.0
126	TDG	15.68%	650.0	HCA	17.89%	331.0
126	AMAT	16.57%	567.0	TMUS	10.46%	557.0
126	CAH	18.45%	489.0	AMD	35.78%	148.0
126	JPM	14.88%	568.0	CAH	20.32%	245.0
126	DHI	11.87%	687.0	ELAN	20.93%	236.0
126	GS	17.75%	442.0	EXPE	9.11%	493.0
126	B	38.29%	200.0	CCL	20.18%	217.0
126	IRM	14.08%	541.0	GME	16.8%	245.0
126	X	15.06%	501.0	CDNS	18.63%	214.0
126	WYNN	14.59%	461.0	GS	13.7%	274.0
126	MS	9.49%	684.0	AVGO	31.98%	111.0
126	HLT	11.9%	529.0	MU	48.71%	72.0
126	ETRN	19.51%	313.0	KALU	7.84%	438.0
126	COST	8.32%	697.0	ACGL	18.66%	179.0
126	ORLY	11.85%	471.0	NVS	6.91%	481.0
126	GWW	11.59%	481.0	ORLY	13.05%	252.0



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

Period examined: All model dates from 2022-01-31 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	120.28%	277.0	MSTR	236.98%	291.0
252	MU	56.39%	526.0	VST	114.87%	403.0
252	AVGO	54.62%	515.0	META	85.59%	299.0
252	LLY	54.21%	510.0	GBTC	130.69%	167.0
252	THC	62.62%	430.0	SLV	40.98%	483.0
252	GE	69.55%	387.0	WDC	75.79%	223.0
252	PHM	43.25%	535.0	NFLX	68.62%	237.0
252	GBTC	59.29%	377.0	HSBC	32.37%	479.0
252	PWR	43.0%	469.0	AMZN	30.97%	479.0
252	VST	90.29%	218.0	WFC	29.24%	467.0
252	TRGP	37.69%	517.0	TMUS	23.31%	541.0
252	TDG	33.22%	584.0	GE	50.94%	231.0
252	WDC	48.54%	375.0	NEM	29.14%	395.0
252	TEVA	40.25%	436.0	GILD	21.91%	524.0
252	DHI	27.45%	610.0	ISRG	31.5%	353.0
252	ORCL	35.51%	453.0	CAH	37.92%	244.0
252	GOOGL	32.64%	492.0	EXPE	22.06%	407.0
252	JPM	32.18%	468.0	ACGL	48.94%	175.0
252	CAH	37.39%	380.0	B	17.72%	479.0
252	CCL	34.89%	387.0	GS	30.59%	270.0
252	IRM	27.87%	481.0	AVGO	78.25%	104.0
252	HLT	27.41%	484.0	TSLA	22.41%	347.0
252	QQQ	23.12%	558.0	CCL	39.52%	188.0
252	MS	21.88%	584.0	ELAN	34.94%	207.0
252	AMAT	26.67%	475.0	NVS	16.84%	411.0
252	AMD	31.95%	389.0	CDNS	32.41%	208.0
252	COST	20.51%	598.0	HCA	22.34%	290.0
252	CPRT	19.12%	617.0	GLD	22.65%	280.0
252	GS	32.47%	357.0	POST	12.44%	481.0
252	ORLY	26.71%	422.0	GW	30.96%	192.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	LUMN	0.94%	125.0	AAP	0.37%	118.0
1	MU	0.78%	149.0	NEM	0.51%	86.0
1	AVGO	0.67%	127.0	WDC	1.07%	39.0
1	SLV	0.7%	108.0	CLF	0.6%	69.0
1	AA	0.36%	206.0	FCX	0.57%	67.0
1	INTC	0.59%	123.0	HLT	0.33%	91.0
1	ELAN	0.44%	142.0	RIO	0.37%	79.0
1	ORCL	0.5%	120.0	FITB	0.22%	132.0
1	GNRC	0.53%	94.0	GSK	0.12%	228.0
1	GOOGL	0.28%	175.0	GILD	0.22%	126.0
1	KALU	0.61%	80.0	B	0.5%	55.0
1	WDC	0.42%	114.0	AMGN	0.16%	167.0
1	LVS	0.48%	99.0	CMA	0.22%	110.0
1	LLY	0.59%	75.0	AMD	0.28%	86.0
1	GS	0.38%	115.0	BAC	0.46%	50.0
1	TEVA	0.32%	138.0	MOS	1.13%	20.0
1	GLD	0.33%	128.0	BA	0.21%	105.0
1	GE	0.19%	206.0	LUMN	0.47%	46.0
1	CSTM	0.22%	173.0	NVDA	0.28%	78.0
1	GT	0.35%	110.0	MS	1.33%	16.0
1	AMAT	0.24%	154.0	SBUX	0.14%	144.0
1	XOM	0.43%	83.0	LW	0.21%	100.0
1	VST	0.24%	146.0	NVS	0.14%	138.0
1	CCL	0.25%	140.0	LNC	0.19%	97.0
1	CLF	0.32%	102.0	AZN	0.56%	33.0
1	CAH	0.17%	190.0	BHP	0.26%	71.0
1	VFC	0.23%	139.0	KALU	0.13%	130.0
1	JPM	0.2%	157.0	TSLA	0.15%	115.0
1	AZO	0.22%	138.0	IRM	0.22%	79.0
1	UAA	0.25%	119.0	HSBC	0.1%	156.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MU	8.91%	143.0	NEM	5.23%	86.0
10	WDC	9.73%	112.0	AAP	3.89%	115.0
10	AA	4.49%	201.0	WDC	10.65%	39.0
10	CSTM	3.7%	166.0	TSLA	3.64%	112.0
10	LUMN	5.15%	117.0	GSK	1.82%	221.0
10	INTC	4.98%	117.0	JAZZ	2.16%	181.0
10	AMAT	3.42%	151.0	CMA	3.48%	101.0
10	AVGO	4.01%	126.0	PWR	4.82%	73.0
10	TEVA	3.83%	132.0	HSBC	2.24%	156.0
10	GE	2.48%	201.0	IRM	4.29%	79.0
10	GNRC	4.94%	94.0	AMD	4.11%	80.0
10	VFC	3.34%	139.0	EXPE	2.89%	100.0
10	ELAN	3.33%	135.0	KALU	2.2%	123.0
10	GOOGL	2.63%	170.0	GILD	1.85%	124.0
10	GS	3.92%	110.0	ELAN	6.27%	36.0
10	CAH	2.29%	185.0	B	4.38%	51.0
10	KALU	5.15%	78.0	NVS	1.63%	136.0
10	FCX	3.06%	121.0	BIIB	2.79%	77.0
10	THC	2.78%	125.0	FITB	1.62%	128.0
10	LVS	3.57%	92.0	AAPL	3.56%	58.0
10	WYNN	2.59%	126.0	LUMN	4.47%	46.0
10	SLV	3.19%	101.0	UAA	3.37%	61.0
10	MS	1.92%	161.0	FCX	3.08%	66.0
10	GLD	2.47%	125.0	RIO	2.7%	75.0
10	HCA	1.98%	140.0	MSI	1.23%	164.0
10	B	1.88%	144.0	SLV	3.3%	56.0
10	PWR	2.22%	119.0	ON	2.9%	63.0
10	CLF	2.78%	94.0	BA	1.67%	104.0
10	TRGP	1.51%	169.0	DHI	4.34%	40.0
10	FSUGY	1.62%	157.0	BHP	2.51%	68.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	MU	19.22%	140.0	AMD	14.1%	78.0
21	WDC	19.29%	110.0	JAZZ	5.4%	174.0
21	AA	9.84%	193.0	GSK	4.13%	211.0
21	CSTM	8.67%	155.0	NEM	10.08%	86.0
21	AMAT	7.77%	149.0	WDC	22.13%	39.0
21	GE	5.8%	196.0	TSLA	7.36%	108.0
21	TEVA	8.65%	128.0	HSBC	5.09%	156.0
21	INTC	9.12%	114.0	AAP	7.23%	106.0
21	ELAN	7.78%	126.0	IRM	9.22%	79.0
21	VFC	7.03%	139.0	KALU	6.13%	115.0
21	GOOGL	5.96%	163.0	CMA	7.43%	91.0
21	CAH	5.26%	182.0	EXPE	6.25%	99.0
21	GNRC	10.04%	86.0	PWR	8.32%	69.0
21	SLV	9.1%	94.0	B	10.19%	51.0
21	AVGO	7.07%	121.0	GILD	4.06%	124.0
21	B	6.36%	133.0	MU	15.38%	31.0
21	GS	7.72%	109.0	RIO	6.01%	75.0
21	FCX	7.39%	111.0	MSI	2.81%	159.0
21	KALU	10.44%	76.0	UAA	7.95%	56.0
21	THC	6.34%	125.0	INTC	7.28%	59.0
21	LUMN	7.16%	109.0	ELAN	11.75%	36.0
21	PWR	6.39%	118.0	LLY	3.52%	117.0
21	GLD	4.94%	121.0	LUMN	8.97%	45.0
21	MS	3.85%	154.0	FITB	3.23%	125.0
21	HCA	4.2%	130.0	NVS	3.1%	128.0
21	FSUGY	3.73%	146.0	LVS	4.31%	91.0
21	OXY	3.62%	148.0	VZ	1.9%	196.0
21	BA	11.86%	45.0	BUD	2.32%	156.0
21	WYNN	4.35%	120.0	AMZN	3.25%	104.0
21	NVDA	7.79%	66.0	SLV	6.01%	56.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	MU	64.51%	123.0	KALU	34.87%	96.0
63	WDC	85.04%	84.0	NEM	30.95%	86.0
63	AA	33.62%	162.0	WDC	69.68%	38.0
63	CSTM	28.76%	138.0	JAZZ	18.31%	144.0
63	GOOGL	25.39%	139.0	EXPE	23.19%	96.0
63	B	34.69%	99.0	LUMN	53.7%	41.0
63	INTC	34.08%	100.0	GSK	12.83%	171.0
63	AMAT	27.21%	118.0	HSBC	14.13%	149.0
63	SLV	41.99%	67.0	AMD	30.69%	65.0
63	ELAN	27.18%	101.0	B	35.44%	50.0
63	VFC	18.26%	139.0	TSLA	16.81%	99.0
63	GE	13.81%	170.0	LLY	17.48%	95.0
63	CAH	14.36%	142.0	SLV	27.77%	55.0
63	CLF	24.27%	76.0	CMA	20.61%	68.0
63	TEVA	15.88%	116.0	INTC	30.99%	41.0
63	GS	17.68%	99.0	GILD	11.66%	108.0
63	AVGO	16.05%	108.0	FCX	21.6%	58.0
63	PWR	15.56%	107.0	FITB	11.09%	109.0
63	THC	13.05%	120.0	AMGN	9.53%	124.0
63	WYNN	13.89%	111.0	LVS	18.45%	63.0
63	FSUGY	12.98%	118.0	UAA	31.2%	37.0
63	MS	11.16%	137.0	AAP	12.93%	89.0
63	GLD	14.83%	103.0	RIO	18.58%	57.0
63	NEM	27.14%	56.0	GNRC	12.71%	83.0
63	NVDA	28.88%	52.0	MU	56.46%	18.0
63	FCX	18.65%	80.0	PWR	20.93%	48.0
63	GNRC	24.0%	58.0	DHI	24.33%	40.0
63	PHM	10.2%	134.0	ELAN	26.07%	36.0
63	CCL	12.45%	101.0	AAPL	16.35%	56.0
63	TRGP	9.23%	134.0	CLF	15.72%	56.0



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

Period examined: All model dates from 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	MU	186.64%	83.0	WDC	213.93%	36.0
126	WDC	231.82%	65.0	NEM	69.52%	84.0
126	AA	74.47%	104.0	JAZZ	43.59%	99.0
126	B	89.58%	72.0	KALU	54.16%	68.0
126	AMAT	67.81%	92.0	SLV	70.05%	50.0
126	GOOGL	65.23%	91.0	GSK	30.48%	110.0
126	TEVA	66.53%	83.0	AMD	66.26%	49.0
126	CSTM	58.88%	91.0	LUMN	78.56%	40.0
126	INTC	86.45%	61.0	MU	168.47%	18.0
126	SLV	110.11%	40.0	INTC	90.29%	32.0
126	ELAN	62.02%	63.0	EXPE	33.96%	84.0
126	VFC	36.65%	99.0	TSLA	36.27%	77.0
126	LUMN	97.36%	36.0	HSBC	28.31%	95.0
126	CAH	32.52%	107.0	CMA	43.63%	59.0
126	GLD	36.04%	88.0	B	87.26%	28.0
126	GS	37.14%	84.0	LLY	33.23%	70.0
126	GE	28.04%	111.0	LVS	36.98%	47.0
126	AVGO	41.68%	64.0	ELAN	63.6%	27.0
126	THC	29.07%	89.0	CLF	44.44%	34.0
126	PWR	34.47%	74.0	AMGN	18.67%	77.0
126	CLF	39.71%	61.0	NVS	19.91%	69.0
126	MS	23.96%	98.0	GNRC	26.32%	52.0
126	RIO	30.12%	69.0	CVS	17.08%	80.0
126	FSUGY	27.55%	75.0	RIO	38.5%	35.0
126	NVDA	38.67%	50.0	AAPL	25.13%	53.0
126	AZN	27.61%	66.0	FITB	17.06%	78.0
126	WYNN	15.89%	93.0	BIIB	32.57%	38.0
126	ORCL	20.31%	72.0	FCX	33.2%	36.0
126	TRGP	15.05%	89.0	MRK	31.47%	37.0
126	FCX	23.08%	58.0	GILD	21.74%	51.0



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 2026-01-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	SLV	1.2%	40.0	AAP	0.71%	29.0
1	UAA	2.88%	13.0	IRM	0.75%	26.0
1	GNRC	0.94%	34.0	GBTC	6.43%	3.0
1	LUMN	0.73%	39.0	PEP	0.48%	37.0
1	VST	0.81%	34.0	AMGN	0.4%	43.0
1	XOM	0.62%	42.0	OXY	0.65%	25.0
1	KALU	1.19%	20.0	CMCSA	0.66%	23.0
1	GLD	0.97%	24.0	VFC	0.45%	33.0
1	CCL	0.6%	37.0	VZ	0.3%	49.0
1	TRGP	0.51%	43.0	T	0.4%	35.0
1	MU	0.77%	26.0	COST	0.42%	33.0
1	FCX	0.34%	48.0	BMJ	0.24%	54.0
1	WDC	0.48%	30.0	MRK	0.28%	46.0
1	OXY	1.03%	14.0	TMUS	0.3%	42.0
1	TXN	0.84%	17.0	HON	0.23%	53.0
1	AMAT	0.38%	35.0	NVS	0.26%	45.0
1	TEVA	0.64%	20.0	CDNS	0.48%	24.0
1	AA	0.3%	42.0	GILD	0.69%	16.0
1	AZO	0.39%	29.0	MOS	2.57%	4.0
1	GT	0.34%	28.0	INTC	0.38%	26.0
1	GS	0.67%	14.0	GME	1.39%	7.0
1	BHP	0.25%	35.0	GSK	0.17%	56.0
1	CLF	0.32%	26.0	LLY	0.31%	29.0
1	POST	0.39%	21.0	MSI	0.23%	38.0
1	SBUX	0.41%	19.0	ON	0.27%	32.0
1	CAH	0.16%	46.0	AMAT	0.94%	9.0
1	BUD	0.91%	8.0	GWJ	0.28%	29.0
1	META	0.2%	33.0	AZO	0.99%	8.0
1	USB	0.9%	6.0	AZN	1.12%	6.0
1	HLT	0.11%	47.0	TSLA	0.38%	16.0



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 2026-01-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MU	11.78%	20.0	VZ	4.95%	44.0
10	TRGP	5.79%	35.0	PWR	7.01%	25.0
10	GNRC	5.2%	34.0	OXY	8.86%	18.0
10	WDC	6.15%	28.0	GILD	10.77%	14.0
10	XOM	4.43%	34.0	IRM	5.66%	26.0
10	TXN	5.94%	17.0	MSI	3.81%	31.0
10	T	5.72%	16.0	TMUS	2.63%	38.0
10	AMAT	2.84%	32.0	T	3.31%	30.0
10	KALU	4.72%	18.0	AAP	3.67%	26.0
10	OXY	4.97%	14.0	MRK	2.15%	42.0
10	BHP	1.79%	34.0	HON	1.89%	46.0
10	PWR	6.01%	10.0	PEP	2.83%	29.0
10	AAP	8.55%	7.0	XOM	9.75%	8.0
10	AZO	2.07%	26.0	BMJ	1.73%	45.0
10	GLD	2.21%	21.0	RIO	4.55%	17.0
10	HCA	0.88%	47.0	COST	2.65%	28.0
10	INTC	2.57%	16.0	NVS	1.71%	43.0
10	CAH	0.93%	41.0	GSK	1.34%	49.0
10	AA	0.97%	37.0	GME	9.3%	7.0
10	TFC	2.32%	15.0	JAZZ	1.83%	35.0
10	MSI	3.09%	10.0	CHTR	2.05%	26.0
10	USB	5.1%	6.0	BUD	2.04%	26.0
10	PCG	2.94%	10.0	AMAT	8.34%	6.0
10	NFLX	0.57%	46.0	BIIB	1.97%	25.0
10	TEVA	1.82%	14.0	GWG	1.64%	28.0
10	SBUX	1.34%	19.0	AMGN	1.16%	36.0
10	POST	2.02%	12.0	BHP	3.15%	9.0
10	CSCO	0.64%	34.0	HSBC	4.51%	6.0
10	HLT	0.44%	42.0	ACGL	1.54%	17.0
10	ON	3.5%	5.0	EXPE	6.41%	4.0



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 2026-01-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	TRGP	13.26%	24.0	VZ	15.32%	33.0
21	GNRC	11.14%	26.0	IRM	12.28%	26.0
21	T	17.41%	15.0	PWR	12.8%	21.0
21	XOM	10.27%	24.0	GILD	19.15%	14.0
21	MU	14.44%	17.0	BUD	14.28%	16.0
21	OXY	17.33%	14.0	TMUS	7.09%	32.0
21	AMAT	7.16%	30.0	MSI	8.49%	26.0
21	WDC	7.67%	26.0	CHTR	10.2%	20.0
21	HCA	4.57%	37.0	GSK	5.23%	39.0
21	NFLX	4.04%	37.0	OXY	16.19%	11.0
21	TXN	8.69%	17.0	JAZZ	6.25%	28.0
21	BHP	4.47%	29.0	PEP	6.98%	25.0
21	KALU	6.88%	16.0	MRK	4.75%	34.0
21	PWR	12.06%	9.0	HON	4.45%	36.0
21	AAP	18.08%	6.0	RIO	9.41%	17.0
21	MSI	11.4%	8.0	AAP	9.39%	17.0
21	AZO	3.65%	21.0	NVS	4.25%	35.0
21	POST	10.19%	7.0	BMJ	4.08%	36.0
21	TFC	5.86%	12.0	GWJ	5.46%	22.0
21	PCG	11.22%	6.0	COST	4.31%	25.0
21	TEVA	6.33%	10.0	XOM	12.03%	8.0
21	BALL	4.87%	12.0	T	4.34%	22.0
21	SBUX	3.0%	19.0	GME	12.81%	7.0
21	AA	1.93%	29.0	BIIB	4.64%	18.0
21	CSTM	3.1%	17.0	AMGN	2.35%	29.0
21	GE	2.15%	24.0	ACGL	5.86%	11.0
21	EXPE	2.81%	17.0	CMCSA	3.49%	15.0
21	CAH	1.21%	38.0	HSBC	8.19%	6.0
21	FCX	1.38%	31.0	GNRC	15.73%	3.0
21	GLD	2.3%	17.0	UAA	2.3%	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 2026-03-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CZR	1.04%	13.0	OXY	1.1%	15.0
1	XOM	0.52%	19.0	MOS	4.05%	3.0
1	SLV	0.6%	14.0	BBY	0.36%	18.0
1	TEVA	0.54%	10.0	CDNS	1.3%	5.0
1	GLD	0.62%	8.0	CMCSA	0.7%	9.0
1	AMAT	0.74%	6.0	NVDA	1.41%	4.0
1	LUMN	0.26%	17.0	EXPE	1.77%	3.0
1	PWR	0.53%	7.0	JAZZ	0.28%	17.0
1	TRGP	0.18%	20.0	TSLA	0.53%	8.0
1	CCL	0.24%	15.0	AA	2.04%	2.0
1	VST	0.19%	17.0	FITB	0.51%	7.0
1	MS	0.19%	17.0	LNC	0.16%	21.0
1	JPM	0.15%	17.0	MRK	0.23%	13.0
1	COST	0.82%	3.0	B	0.63%	4.0
1	GOOGL	0.14%	13.0	GBTC	1.97%	1.0
1	SPY	0.16%	10.0	CSCO	1.96%	1.0
1	HLT	0.1%	15.0	CMG	0.19%	10.0
1	BAC	1.38%	1.0	T	0.13%	14.0
1	AVGO	0.22%	6.0	TMUS	0.17%	10.0
1	VNO	0.1%	10.0	AZN	0.83%	2.0
1	T	0.25%	4.0	ADBE	0.38%	4.0
1	IEP	0.46%	2.0	FCX	0.74%	2.0
1	KHC	0.79%	1.0	SNY	0.06%	21.0
1	UAA	0.09%	8.0	AMZN	0.3%	3.0
1	KEY	0.09%	2.0	LUMN	0.75%	1.0
1	GWG	0.06%	3.0	META	0.12%	5.0
1	CHTR	-0.25%	1.0	INTU	0.16%	3.0
1	AZN	-0.03%	10.0	NFLX	0.1%	3.0
1	HD	-0.24%	2.0	INTC	0.02%	8.0
1	AMZN	-0.03%	18.0	LVS	0.02%	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 2026-03-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	XOM	6.62%	11.0	OXY	11.39%	8.0
10	TRGP	2.02%	12.0	AMAT	5.92%	4.0
10	MU	6.54%	3.0	LNC	1.97%	12.0
10	ELAN	1.88%	10.0	SNY	1.71%	12.0
10	WDC	4.27%	2.0	T	2.17%	9.0
10	MS	0.75%	8.0	EXPE	12.14%	1.0
10	KEY	1.31%	2.0	AMD	3.75%	2.0
10	GS	2.19%	1.0	PWR	1.79%	4.0
10	MRK	0.55%	2.0	LW	2.27%	3.0
10	CHTR	0.44%	1.0	JAZZ	0.59%	8.0
10	CSCO	0.02%	9.0	ON	0.58%	7.0
10	JPM	0.02%	9.0	CSCO	3.42%	1.0
10	ON	-0.34%	1.0	HLT	2.13%	1.0
10	EXPE	-0.07%	7.0	WFC	1.67%	1.0
10	LUMN	-0.07%	9.0	MRK	0.08%	9.0
10	BAC	-0.79%	1.0	FITB	0.18%	3.0
10	CZR	-0.1%	8.0	LUMN	0.45%	1.0
10	AAP	-1.54%	1.0	INTU	-0.0%	3.0
10	TMUS	-1.56%	1.0	BAC	-0.14%	5.0
10	COST	-0.93%	2.0	QQQ	-1.27%	1.0
10	IEP	-1.08%	2.0	USB	-2.14%	1.0
10	BIIB	-2.37%	1.0	CSTM	-2.84%	1.0
10	ZTS	-2.85%	1.0	COST	-1.16%	3.0
10	T	-2.86%	1.0	ZION	-0.68%	6.0
10	PWR	-1.86%	2.0	MOS	-4.83%	1.0
10	MSI	-1.86%	2.0	MNST	-4.95%	1.0
10	EMB	-1.93%	2.0	VCSH	-0.53%	11.0
10	CMG	-3.99%	1.0	AMZN	-2.01%	3.0
10	WYNN	-0.7%	6.0	LEN	-3.04%	2.0
10	NVS	-2.15%	2.0	BA	-7.08%	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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	NVDA	0.25%	501.0	FIS	0.22%	163.0
1	ON	0.52%	201.0	JAZZ	0.35%	93.0
1	CYH	0.57%	174.0	ON	0.33%	87.0
1	CCL	0.94%	90.0	INTC	1.07%	20.0
1	VST	0.4%	184.0	AMD	0.32%	58.0
1	TEVA	0.68%	103.0	NVS	0.18%	92.0
1	WDC	0.73%	88.0	WDC	3.72%	4.0
1	AA	0.68%	90.0	CLF	1.03%	14.0
1	GBTC	0.81%	68.0	VNO	0.43%	33.0
1	AMAT	0.16%	342.0	NWL	0.27%	52.0
1	CZR	0.32%	162.0	GSK	0.31%	42.0
1	AMC	0.53%	93.0	THC	0.43%	30.0
1	AVGO	0.44%	104.0	VST	2.92%	4.0
1	GME	0.32%	136.0	CZR	5.75%	2.0
1	X	0.28%	157.0	LVS	0.95%	11.0
1	BHC	0.39%	105.0	LUMN	0.69%	15.0
1	CMG	0.41%	93.0	IEP	0.5%	20.0
1	DHI	0.26%	134.0	GILD	0.49%	20.0
1	GOOGL	0.12%	286.0	AAPL	1.36%	7.0
1	ETRN	1.05%	32.0	CAH	0.49%	18.0
1	BBY	0.21%	159.0	BMY	0.17%	45.0
1	CSTM	0.31%	103.0	INTU	0.26%	29.0
1	PWR	0.16%	166.0	BHC	0.41%	17.0
1	ELAN	0.27%	93.0	CCL	1.69%	4.0
1	MOS	0.21%	124.0	META	0.06%	88.0
1	TRGP	0.32%	78.0	HSBC	2.38%	2.0
1	CDNS	0.6%	41.0	CNC	0.07%	63.0
1	VNO	0.15%	134.0	CMG	0.22%	19.0
1	PCG	0.3%	62.0	QCOM	0.52%	7.0
1	NEM	0.47%	37.0	SNY	0.05%	79.0



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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	2.29%	501.0	MSTR	2.8%	161.0
10	VST	5.51%	183.0	NFLX	1.3%	224.0
10	X	5.21%	149.0	INTC	13.57%	20.0
10	TEVA	6.51%	103.0	AMD	3.92%	57.0
10	AVGO	5.78%	104.0	NWL	3.25%	52.0
10	GBTC	8.09%	68.0	NVS	1.7%	92.0
10	CCL	5.64%	89.0	CNC	2.42%	63.0
10	WDC	6.14%	81.0	CHTR	1.51%	101.0
10	ON	2.07%	201.0	OXY	15.3%	9.0
10	ELAN	3.96%	91.0	SBUX	1.62%	76.0
10	CYH	2.1%	167.0	LUMN	7.85%	15.0
10	PWR	2.08%	166.0	AMZN	3.02%	39.0
10	ETRN	10.76%	32.0	ON	1.31%	87.0
10	MU	2.2%	148.0	CAH	6.24%	18.0
10	AMAT	0.89%	342.0	JAZZ	0.89%	93.0
10	CMG	3.14%	93.0	ELAN	7.45%	10.0
10	SLV	7.73%	35.0	KALU	3.17%	21.0
10	AMC	2.61%	93.0	VICI	3.36%	19.0
10	DHI	1.21%	134.0	FIS	0.39%	162.0
10	PHM	0.61%	256.0	META	0.65%	88.0
10	ORCL	0.88%	177.0	INTU	2.83%	20.0
10	GOOGL	0.54%	282.0	AMC	3.63%	15.0
10	CZR	0.92%	158.0	EXPE	2.6%	19.0
10	CDNS	3.52%	41.0	GWG	2.69%	17.0
10	MSFT	2.19%	64.0	GME	4.02%	11.0
10	GME	0.96%	136.0	CVS	1.91%	21.0
10	WYNN	3.63%	35.0	AMGN	2.31%	17.0
10	TRGP	1.65%	77.0	GILD	1.89%	20.0
10	LVS	3.73%	32.0	GBTC	5.35%	7.0
10	NEM	3.95%	30.0	ORLY	4.14%	7.0



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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	5.72%	501.0	MSTR	10.31%	150.0
21	X	13.47%	138.0	NFLX	3.34%	224.0
21	VST	10.05%	180.0	AMD	10.44%	54.0
21	TEVA	14.5%	103.0	ELAN	39.49%	10.0
21	AVGO	11.55%	104.0	NWL	7.5%	52.0
21	WDC	16.56%	72.0	SBUX	4.98%	75.0
21	GBTC	15.57%	68.0	ON	3.85%	87.0
21	CCL	9.81%	85.0	CNC	4.43%	62.0
21	ETRN	23.66%	32.0	NVS	2.92%	92.0
21	MU	4.83%	148.0	CHTR	2.14%	101.0
21	ELAN	7.97%	89.0	CAH	11.2%	18.0
21	SLV	19.91%	31.0	AMC	11.64%	15.0
21	AMAT	1.8%	342.0	LUMN	11.55%	15.0
21	PWR	3.64%	166.0	OXY	16.38%	9.0
21	ON	2.89%	201.0	META	1.67%	88.0
21	CMG	5.06%	93.0	INTU	9.22%	15.0
21	PHM	1.65%	251.0	INTC	6.18%	20.0
21	THC	1.67%	248.0	AMZN	3.16%	39.0
21	CZR	2.55%	155.0	VICI	6.47%	19.0
21	CSTM	3.59%	101.0	CVS	5.43%	21.0
21	LVS	10.56%	32.0	GWG	5.82%	17.0
21	ORCL	1.9%	177.0	TSLA	0.6%	160.0
21	MSFT	5.22%	64.0	GBTC	10.58%	7.0
21	GOOGL	1.19%	278.0	GILD	2.76%	20.0
21	CYH	1.89%	166.0	ORLY	7.81%	7.0
21	TRGP	3.9%	77.0	KALU	2.45%	21.0
21	DHI	2.18%	132.0	POST	6.27%	7.0
21	BHC	2.38%	105.0	AMGN	2.52%	16.0
21	CDNS	5.84%	41.0	UNH	0.28%	130.0
21	NEM	7.78%	30.0	XOM	5.95%	6.0



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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	16.59%	501.0	MSTR	40.72%	116.0
63	TEVA	39.39%	103.0	NFLX	11.51%	224.0
63	VST	24.82%	156.0	AMD	37.44%	38.0
63	WDC	52.7%	57.0	META	14.2%	88.0
63	AMAT	8.58%	342.0	CNC	18.13%	59.0
63	MU	17.95%	147.0	SBUX	11.56%	73.0
63	GBTC	30.01%	68.0	TSLA	4.37%	160.0
63	AVGO	18.27%	104.0	AMZN	16.27%	39.0
63	PHM	8.29%	221.0	NVS	6.52%	92.0
63	ON	8.54%	201.0	ELAN	58.7%	10.0
63	X	16.55%	102.0	ON	6.57%	87.0
63	ETRN	43.0%	32.0	VNO	16.49%	33.0
63	VNO	9.89%	134.0	LUMN	36.61%	14.0
63	ORCL	6.81%	177.0	CAH	20.18%	18.0
63	AMD	4.92%	238.0	CVS	16.19%	19.0
63	THC	5.53%	211.0	GWG	15.53%	17.0
63	LVS	35.99%	32.0	OXY	28.51%	9.0
63	QQQ	5.67%	195.0	GBTC	36.32%	7.0
63	GS	12.8%	86.0	INTU	16.75%	14.0
63	CSTM	12.99%	81.0	NWL	4.1%	51.0
63	CMG	9.87%	93.0	TLT	2.86%	71.0
63	PWR	5.42%	165.0	INTC	7.11%	20.0
63	MS	5.79%	154.0	SLV	15.89%	8.0
63	GOOGL	3.12%	260.0	ORLY	15.84%	7.0
63	MSFT	9.8%	64.0	VZ	9.81%	11.0
63	AAP	12.16%	49.0	AMGN	6.63%	16.0
63	CAH	13.22%	45.0	ISRG	4.19%	25.0
63	SLV	32.67%	17.0	GSK	2.37%	42.0
63	ELAN	7.51%	72.0	NEM	7.78%	11.0
63	NEM	30.0%	17.0	GILD	4.17%	20.0



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

Period examined: All model dates from 2022-01-31 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	40.65%	501.0	MSTR	70.55%	104.0
126	VST	47.6%	127.0	NFLX	28.71%	224.0
126	AMAT	17.51%	306.0	TSLA	19.08%	160.0
126	TEVA	52.09%	76.0	AMD	97.5%	31.0
126	PHM	20.22%	187.0	META	28.2%	88.0
126	GBTC	47.47%	68.0	VNO	42.43%	33.0
126	VNO	27.87%	108.0	SBUX	17.32%	73.0
126	AVGO	30.2%	99.0	ELAN	109.96%	10.0
126	AMD	12.49%	233.0	ON	11.3%	85.0
126	ON	14.68%	198.0	GBTC	116.87%	7.0
126	THC	14.87%	179.0	CAH	34.89%	18.0
126	QQQ	13.92%	191.0	GSK	13.76%	42.0
126	PWR	15.89%	163.0	NVS	9.08%	62.0
126	ORCL	12.95%	173.0	T	5.04%	95.0
126	MU	16.55%	126.0	AMZN	11.23%	39.0
126	CSTM	28.39%	73.0	GME	38.48%	11.0
126	CMG	19.12%	93.0	ISRG	16.79%	25.0
126	MS	12.56%	130.0	INTC	20.52%	20.0
126	ETRN	50.34%	32.0	AAP	9.26%	44.0
126	X	17.23%	89.0	GILD	20.13%	20.0
126	LVS	47.28%	32.0	SLV	49.73%	8.0
126	DHI	9.56%	124.0	CNC	13.62%	24.0
126	TDG	17.41%	62.0	INTU	19.73%	14.0
126	GOOGL	4.18%	246.0	TLT	3.55%	71.0
126	MSFT	15.29%	64.0	LUMN	17.92%	14.0
126	CAH	22.76%	41.0	CVS	12.35%	18.0
126	CCL	11.93%	64.0	OXY	21.17%	9.0
126	INTC	11.76%	63.0	EXPE	8.77%	19.0
126	COST	15.98%	42.0	WFC	20.62%	8.0
126	FSUGY	2.32%	273.0	VZ	14.95%	11.0



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

Period examined: All model dates from 2022-01-31 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	129.57%	471.0	MSTR	281.12%	100.0
252	GBTC	258.46%	49.0	NFLX	68.03%	224.0
252	AMAT	43.27%	291.0	META	85.26%	88.0
252	PHM	50.19%	167.0	TSLA	39.75%	153.0
252	VST	99.27%	82.0	INTC	115.22%	17.0
252	AMD	30.23%	226.0	GBTC	240.95%	7.0
252	PWR	40.69%	159.0	T	17.52%	94.0
252	VNO	61.18%	100.0	AMZN	35.34%	35.0
252	THC	41.81%	144.0	JAZZ	14.86%	75.0
252	ORCL	38.25%	134.0	CAH	57.35%	18.0
252	MU	42.91%	115.0	ISRG	38.91%	25.0
252	QQQ	25.45%	187.0	SBUX	13.21%	72.0
252	GOOGL	19.36%	227.0	VNO	22.41%	32.0
252	CSTM	89.45%	48.0	FIS	4.74%	150.0
252	ON	20.41%	198.0	INTU	49.52%	14.0
252	AVGO	60.88%	55.0	ON	30.21%	22.0
252	MSFT	45.26%	63.0	GILD	27.54%	20.0
252	X	31.72%	86.0	GME	54.89%	9.0
252	MS	19.2%	129.0	GSK	11.88%	40.0
252	INTC	36.93%	59.0	CVS	32.29%	13.0
252	DHI	15.62%	124.0	NEM	45.97%	8.0
252	CMG	20.6%	89.0	GE	73.14%	5.0
252	ETRN	57.0%	32.0	WDC	85.92%	4.0
252	TDG	30.09%	57.0	BMY	7.38%	43.0
252	GE	66.27%	25.0	EXPE	16.15%	19.0
252	COST	31.23%	42.0	AMD	75.73%	4.0
252	CAH	43.49%	30.0	PCG	22.4%	13.0
252	TEVA	31.45%	36.0	WFC	31.51%	8.0
252	HLT	27.61%	38.0	VZ	21.84%	11.0
252	CCL	23.68%	38.0	CHTR	2.28%	94.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CYH	0.93%	67.0	ON	0.57%	65.0
1	WDC	0.87%	71.0	AMD	0.36%	53.0
1	CSTM	1.0%	53.0	JAZZ	0.91%	17.0
1	CZR	1.37%	35.0	NVS	0.17%	62.0
1	TEVA	0.67%	66.0	CLF	2.06%	5.0
1	X	0.86%	49.0	CNC	0.14%	60.0
1	CCL	0.69%	52.0	BHC	2.33%	3.0
1	BBY	0.7%	51.0	LUMN	0.8%	8.0
1	MU	0.81%	32.0	GME	2.82%	2.0
1	FSUGY	0.52%	48.0	SNY	0.3%	17.0
1	TRGP	0.32%	69.0	BIIB	2.43%	2.0
1	VFC	1.22%	18.0	HSBC	2.38%	2.0
1	NWL	1.07%	20.0	CMG	0.22%	19.0
1	THC	0.17%	122.0	GSK	2.04%	2.0
1	AVGO	0.41%	49.0	VFC	0.31%	13.0
1	NVDA	0.63%	30.0	INTC	1.24%	3.0
1	PCG	0.3%	61.0	QCOM	0.52%	7.0
1	NEM	0.47%	37.0	GWV	0.19%	17.0
1	AMAT	0.35%	48.0	GNRC	1.36%	2.0
1	GBTC	0.78%	19.0	TDG	0.14%	18.0
1	ELAN	0.32%	47.0	VCSH	0.06%	36.0
1	CDNS	0.62%	24.0	VICI	0.65%	3.0
1	PHM	0.15%	87.0	AAP	0.11%	17.0
1	AA	0.53%	23.0	IRM	1.74%	1.0
1	NAVI	11.52%	1.0	NAVI	0.5%	3.0
1	META	1.09%	10.0	CPRT	0.11%	10.0
1	CAH	0.33%	29.0	AAPL	0.9%	1.0
1	NFLX	1.97%	4.0	AMAT	0.78%	1.0
1	ON	2.57%	3.0	PEP	0.09%	8.0
1	EXPE	0.14%	53.0	VZ	0.65%	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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	7.68%	64.0	ON	4.81%	65.0
10	CCL	8.78%	51.0	AMD	4.81%	52.0
10	TEVA	5.67%	66.0	CNC	2.64%	60.0
10	MU	11.82%	31.0	JAZZ	8.75%	17.0
10	VST	3.54%	100.0	AAP	7.34%	17.0
10	AVGO	6.16%	49.0	NVS	1.75%	62.0
10	X	6.99%	41.0	ELAN	10.91%	7.0
10	CSTM	5.49%	51.0	LUMN	7.73%	8.0
10	SLV	7.73%	35.0	KALU	25.36%	2.0
10	NVDA	7.01%	30.0	GWV	2.69%	17.0
10	ORCL	4.15%	46.0	CVS	3.56%	8.0
10	FSUGY	3.62%	47.0	AMGN	2.65%	10.0
10	CZR	5.46%	31.0	SLV	3.03%	7.0
10	GBTC	8.72%	19.0	NAVI	7.01%	3.0
10	CYH	2.71%	60.0	CMCSA	1.15%	18.0
10	THC	1.39%	115.0	GNRC	9.86%	2.0
10	ELAN	3.43%	45.0	IRM	19.07%	1.0
10	AMAT	3.12%	48.0	CDNS	1.1%	17.0
10	BBY	2.63%	51.0	HON	0.85%	21.0
10	CDNS	5.25%	24.0	AMAT	15.7%	1.0
10	TRGP	1.76%	68.0	UNH	0.15%	96.0
10	NEM	3.95%	30.0	TSLA	2.7%	5.0
10	GOOGL	1.94%	53.0	BIIB	6.7%	2.0
10	NWL	4.64%	20.0	INTC	4.36%	3.0
10	PCG	1.56%	56.0	BHC	4.18%	3.0
10	INTC	6.73%	13.0	ORCL	5.2%	2.0
10	VFC	3.71%	18.0	VICI	5.15%	2.0
10	GS	0.39%	125.0	TDG	0.55%	18.0
10	CAH	1.93%	25.0	CHTR	1.19%	7.0
10	PHM	0.52%	86.0	BALL	8.23%	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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	WDC	21.46%	55.0	ON	9.98%	65.0
21	TEVA	12.34%	66.0	AMD	12.37%	49.0
21	MU	23.17%	31.0	ELAN	50.25%	7.0
21	CCL	14.71%	47.0	CNC	5.19%	59.0
21	CSTM	12.94%	51.0	NVS	4.14%	62.0
21	AVGO	13.23%	49.0	AAP	9.93%	17.0
21	SLV	19.91%	31.0	LUMN	18.4%	8.0
21	VST	6.26%	97.0	UNH	1.06%	96.0
21	NVDA	16.9%	30.0	JAZZ	6.78%	15.0
21	THC	4.6%	104.0	GWV	5.82%	17.0
21	AMAT	9.84%	48.0	KALU	34.18%	2.0
21	CYH	7.95%	59.0	CVS	7.74%	8.0
21	CZR	16.61%	28.0	AMGN	6.46%	9.0
21	X	15.17%	30.0	HON	1.94%	21.0
21	ORCL	9.51%	46.0	SLV	4.05%	7.0
21	FSUGY	7.12%	47.0	CMCSA	1.66%	16.0
21	TRGP	4.75%	68.0	IRM	23.2%	1.0
21	GBTC	15.65%	19.0	TSLA	6.91%	3.0
21	ELAN	6.11%	43.0	AMZN	6.88%	3.0
21	CDNS	10.35%	24.0	INTC	6.37%	3.0
21	NEM	7.78%	30.0	INTU	16.86%	1.0
21	PCG	4.12%	50.0	NEM	16.61%	1.0
21	BBY	3.73%	51.0	VICI	6.7%	2.0
21	INTC	14.0%	13.0	NAVI	4.29%	3.0
21	GOOGL	3.45%	49.0	NWL	6.02%	2.0
21	GS	1.44%	115.0	BALL	11.68%	1.0
21	UAA	9.62%	16.0	VCSH	0.35%	31.0
21	CAH	7.58%	17.0	CDNS	0.68%	15.0
21	VFC	7.11%	18.0	AAPL	8.51%	1.0
21	TFC	5.55%	18.0	GSK	4.16%	2.0



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

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

Period examined: All model dates from 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	TEVA	52.23%	66.0	AMD	41.15%	33.0
63	WDC	70.62%	40.0	CNC	19.89%	56.0
63	MU	69.12%	30.0	NVS	13.49%	62.0
63	AMAT	35.23%	48.0	ON	10.96%	65.0
63	AVGO	30.62%	49.0	LUMN	77.58%	7.0
63	GS	13.34%	83.0	ELAN	73.29%	7.0
63	NVDA	36.33%	30.0	GWV	15.53%	17.0
63	VST	12.29%	73.0	JAZZ	17.97%	14.0
63	CCL	24.83%	36.0	AAP	14.01%	17.0
63	THC	11.45%	67.0	AMGN	16.09%	9.0
63	FSUGY	18.47%	40.0	CVS	23.66%	6.0
63	ELAN	28.02%	26.0	KALU	67.32%	2.0
63	CSTM	22.28%	31.0	SLV	18.12%	7.0
63	TRGP	10.95%	52.0	BHC	41.5%	2.0
63	SLV	32.67%	17.0	CMG	4.3%	19.0
63	GOOGL	16.49%	31.0	CMCSA	16.44%	4.0
63	NEM	30.0%	17.0	TSLA	21.33%	3.0
63	ORCL	10.47%	46.0	INTC	19.99%	3.0
63	GBTC	24.3%	19.0	HSBC	20.58%	2.0
63	CAH	29.19%	15.0	NEM	39.11%	1.0
63	INTC	36.37%	12.0	AMZN	11.53%	3.0
63	CYH	6.9%	53.0	BA	0.95%	35.0
63	BBY	9.48%	37.0	AMAT	26.64%	1.0
63	CDNS	14.21%	24.0	VCSH	0.84%	31.0
63	AA	41.34%	8.0	BALL	24.91%	1.0
63	VFC	17.15%	18.0	IRM	21.68%	1.0
63	PHM	5.51%	51.0	AAPL	18.74%	1.0
63	TFC	13.81%	18.0	NWL	15.05%	1.0
63	MS	9.26%	25.0	TLT	4.1%	3.0
63	AMD	22.45%	10.0	PEP	1.49%	7.0



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

Period examined: All model dates from 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	TEVA	73.96%	39.0	AMD	111.26%	26.0
126	AVGO	40.85%	44.0	ELAN	139.92%	7.0
126	NVDA	42.91%	30.0	ON	13.73%	63.0
126	MU	140.03%	9.0	NVS	21.58%	32.0
126	ELAN	61.59%	17.0	LUMN	59.03%	7.0
126	CSTM	45.16%	23.0	CNC	19.67%	21.0
126	GOOGL	58.97%	17.0	SLV	54.16%	7.0
126	VST	21.39%	44.0	INTC	90.65%	3.0
126	FSUGY	42.15%	22.0	JAZZ	47.5%	5.0
126	THC	23.36%	35.0	TSLA	51.25%	3.0
126	VFC	45.51%	17.0	CVS	23.84%	5.0
126	AMAT	57.68%	12.0	KALU	45.53%	2.0
126	CCL	23.23%	26.0	NEM	80.02%	1.0
126	TRGP	16.96%	34.0	BHC	36.07%	2.0
126	GS	13.82%	35.0	AAP	3.47%	17.0
126	CAH	40.86%	11.0	AMAT	52.22%	1.0
126	CYH	14.03%	30.0	GWV	21.07%	2.0
126	INTC	81.02%	4.0	AMZN	13.24%	3.0
126	AA	60.16%	5.0	VCSH	1.05%	31.0
126	GBTC	15.46%	19.0	GSK	15.3%	2.0
126	WDC	278.51%	1.0	IRM	29.68%	1.0
126	CDNS	11.51%	24.0	AMGN	27.85%	1.0
126	GLD	38.57%	6.0	BA	1.44%	19.0
126	PHM	13.34%	17.0	SBUX	21.04%	1.0
126	BBY	5.01%	33.0	AAPL	16.11%	1.0
126	AMD	27.47%	5.0	BXP	1.22%	13.0
126	PWR	41.43%	3.0	TLT	1.86%	3.0
126	WYNN	27.9%	3.0	BALL	2.34%	1.0
126	NFLX	20.61%	3.0	BMV	0.8%	1.0
126	QQQ	29.67%	2.0	NWL	-1.39%	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 2026-01-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CSTM	1.86%	20.0	AMD	0.31%	19.0
1	WDC	1.22%	29.0	BIIB	2.43%	2.0
1	CZR	1.3%	22.0	VFC	0.31%	13.0
1	NEM	0.55%	20.0	JAZZ	1.16%	3.0
1	PCG	0.23%	45.0	TDG	0.18%	13.0
1	ELAN	0.38%	20.0	NWL	2.17%	1.0
1	AA	0.48%	15.0	VICI	0.65%	3.0
1	TRGP	0.48%	15.0	CPRT	0.11%	10.0
1	CYH	0.51%	14.0	VZ	0.65%	1.0
1	PHM	0.21%	34.0	BMJ	0.56%	1.0
1	UAA	4.98%	1.0	VCSH	0.02%	5.0
1	B	1.63%	3.0	PEP	-0.19%	1.0
1	CLF	3.7%	1.0	HON	-0.91%	1.0
1	PRGO	3.46%	1.0	TSLA	-0.37%	3.0
1	NWL	1.59%	2.0	FRA	-1.24%	1.0
1	QQQ	1.39%	2.0	CVS	-0.64%	2.0
1	PWR	2.39%	1.0	AMGN	-1.4%	1.0
1	LEN	0.73%	3.0	LUMN	-1.4%	1.0
1	LUMN	1.03%	2.0	MSFT	-0.76%	2.0
1	BBY	0.15%	12.0	USB	-0.44%	4.0
1	AZO	1.63%	1.0	BHC	-1.82%	1.0
1	THC	0.03%	53.0	CHTR	-0.92%	2.0
1	HCA	0.45%	3.0	IEP	-0.93%	2.0
1	CSCO	1.2%	1.0	OXY	-1.87%	1.0
1	MNST	0.37%	3.0	BXP	-2.07%	1.0
1	OXY	0.15%	2.0	SBUX	-0.57%	4.0
1	NFLX	0.28%	1.0	ZTS	-0.63%	5.0
1	HLT	-0.07%	2.0	BBY	-3.29%	1.0
1	ORLY	-0.71%	1.0	INTU	-0.23%	15.0
1	INTC	-1.14%	1.0	KHC	-3.54%	1.0



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

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

Period examined: All model dates from 2026-01-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	10.41%	22.0	CHTR	16.57%	2.0
10	CZR	8.39%	18.0	AMD	1.23%	18.0
10	CSTM	8.07%	18.0	BIIB	6.7%	2.0
10	TRGP	6.9%	14.0	PEP	12.23%	1.0
10	PCG	2.29%	40.0	ORCL	5.2%	2.0
10	CCL	4.66%	15.0	VICI	5.15%	2.0
10	NEM	3.02%	13.0	NWL	5.06%	1.0
10	ELAN	1.5%	18.0	CVS	0.51%	2.0
10	THC	0.54%	46.0	JAZZ	0.32%	3.0
10	PHM	0.46%	33.0	SBUX	0.22%	3.0
10	CYH	1.84%	7.0	KHC	-1.75%	1.0
10	PWR	11.41%	1.0	FRA	-3.31%	1.0
10	AZO	6.89%	1.0	CMCSA	-0.26%	13.0
10	OXY	3.43%	2.0	IEP	-3.62%	1.0
10	UAA	5.9%	1.0	BMJ	-4.66%	1.0
10	GE	5.6%	1.0	AMGN	-4.71%	1.0
10	CLF	3.99%	1.0	ZTS	-1.22%	5.0
10	SLV	0.23%	17.0	BBY	-6.29%	1.0
10	MNST	1.07%	3.0	INTU	-1.17%	6.0
10	INTC	2.98%	1.0	MSFT	-3.55%	2.0
10	LEN	0.89%	3.0	TDG	-0.72%	13.0
10	QQQ	1.97%	1.0	CNC	-2.56%	4.0
10	NWL	0.62%	2.0	BXP	-13.04%	1.0
10	B	0.38%	3.0	CDNS	-1.14%	12.0
10	ACGL	0.3%	1.0	LUMN	-16.25%	1.0
10	ORLY	0.2%	1.0	BHC	-16.39%	1.0
10	XOM	-0.21%	1.0	TSLA	-8.85%	2.0
10	NFLX	-2.44%	1.0	USB	-5.37%	4.0
10	AMC	-2.5%	1.0	UNH	-2.62%	14.0
10	HLT	-1.26%	2.0	CPRT	-4.11%	10.0



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

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

Period examined: All model dates from 2026-01-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	CZR	26.77%	15.0	CHTR	23.49%	2.0
21	WDC	22.36%	13.0	INTU	16.86%	1.0
21	PCG	8.13%	34.0	VICI	6.7%	2.0
21	CSTM	13.88%	18.0	PEP	12.64%	1.0
21	THC	6.75%	35.0	NWL	8.67%	1.0
21	TRGP	16.45%	14.0	BIIB	3.05%	2.0
21	CCL	9.43%	11.0	ZTS	0.92%	5.0
21	CYH	6.91%	6.0	JAZZ	2.38%	1.0
21	NFLX	24.06%	1.0	CNC	-0.07%	3.0
21	UAA	21.96%	1.0	MSFT	-2.18%	1.0
21	OXY	10.45%	2.0	CDNS	-0.3%	10.0
21	PWR	20.84%	1.0	CMCSA	-0.37%	11.0
21	ELAN	1.21%	16.0	FRA	-4.8%	1.0
21	VST	0.86%	22.0	BBY	-6.69%	1.0
21	NEM	1.21%	13.0	IEP	-6.73%	1.0
21	HLT	7.47%	2.0	ORCL	-4.26%	2.0
21	CAH	5.2%	2.0	SBUX	-4.9%	2.0
21	XOM	9.7%	1.0	CVS	-6.02%	2.0
21	AZO	7.98%	1.0	USB	-6.14%	2.0
21	LEN	0.65%	3.0	BXP	-12.88%	1.0
21	QQQ	1.8%	1.0	BHC	-16.89%	1.0
21	GE	1.72%	1.0	LUMN	-24.22%	1.0
21	INTC	-1.68%	1.0	AMD	-1.68%	15.0
21	ACGL	-6.16%	1.0	ADBE	-10.35%	3.0
21	B	-2.07%	3.0	UNH	-3.71%	14.0
21	ORLY	-7.3%	1.0	CPRT	-8.41%	8.0
21	MNST	-2.96%	3.0	VFC	-17.06%	4.0
21	NWL	-6.63%	2.0	FIS	-25.44%	3.0
21	AMC	-15.0%	1.0	TDG	-7.85%	13.0
21	LUMN	-15.41%	1.0	MSTR	-6.07%	34.0



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 2026-03-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AA	3.48%	4.0	AMD	1.02%	5.0
1	WDC	0.72%	17.0	VZ	0.65%	1.0
1	NEM	1.6%	7.0	BMJ	0.56%	1.0
1	CSTM	4.96%	2.0	VCSH	0.02%	5.0
1	PRGO	3.46%	1.0	VICI	-0.43%	1.0
1	GS	0.2%	15.0	ORCL	-0.39%	2.0
1	ELAN	0.5%	4.0	UNH	-0.44%	2.0
1	HCA	1.67%	1.0	MSFT	-0.89%	1.0
1	CSCO	1.2%	1.0	HON	-0.91%	1.0
1	TRGP	1.06%	1.0	TSLA	-0.37%	3.0
1	QQQ	0.66%	1.0	AMGN	-1.4%	1.0
1	LUMN	0.15%	1.0	INTU	-0.1%	14.0
1	XOM	-1.06%	1.0	FIS	-0.54%	3.0
1	CYH	-0.15%	8.0	JAZZ	-0.84%	2.0
1	FSUGY	-2.76%	1.0	OXY	-1.87%	1.0
1	PCG	-0.23%	12.0	VFC	-0.24%	9.0
1	FCX	-3.3%	1.0	USB	-1.1%	2.0
1	DHI	-1.74%	2.0	CDNS	-0.56%	4.0
1	JPM	-0.89%	4.0	IEP	-2.74%	1.0
1	CAH	-0.33%	12.0	KHC	-3.54%	1.0
1	MS	-1.07%	4.0	CNC	-3.82%	1.0
1	MU	-4.39%	1.0	CPRT	-2.05%	2.0
1	CZR	-0.68%	8.0	SBUX	-2.12%	2.0
1	PHM	-1.13%	6.0	CMCSA	-1.46%	5.0
1	SPY	-0.62%	11.0	MSTR	-0.39%	21.0
1	GOOGL	-0.98%	8.0	ADBE	-0.65%	14.0



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 2026-03-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	9.68%	10.0	AMD	2.33%	4.0
10	CZR	1.37%	4.0	ORCL	4.5%	1.0
10	ELAN	0.88%	2.0	JAZZ	-0.44%	2.0
10	HCA	-1.45%	1.0	KHC	-1.75%	1.0
10	LUMN	-1.96%	1.0	UNH	-3.2%	1.0
10	MS	-0.5%	4.0	BMJ	-4.66%	1.0
10	JPM	-2.21%	3.0	AMGN	-4.71%	1.0
10	VST	-3.1%	3.0	FIS	-3.03%	2.0
10	AA	-11.54%	1.0	MSFT	-6.45%	1.0
10	GS	-1.06%	11.0	SBUX	-8.18%	1.0
10	GOOGL	-3.06%	4.0	USB	-4.65%	2.0
10	CYH	-15.1%	1.0	CMCSA	-5.31%	2.0
10	DHI	-8.06%	2.0	CDNS	-5.9%	2.0
10	CCL	-4.48%	4.0	VFC	-2.28%	6.0
10	SPY	-3.55%	6.0	TSLA	-8.85%	2.0
10	PCG	-3.61%	7.0	CNC	-19.63%	1.0
10	CAH	-3.84%	8.0	INTU	-4.01%	5.0
10	PHM	-6.73%	5.0	CPRT	-12.8%	2.0
10	SLV	-13.36%	4.0	ADBE	-6.27%	5.0
10	GT	-11.31%	6.0	MSTR	-2.69%	12.0



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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	ON	1.74%	40.0	AMC	20.98%	1.0
1	GME	1.0%	32.0	VFC	0.63%	26.0
1	X	0.61%	51.0	THC	11.0%	1.0
1	CZR	0.42%	74.0	META	0.48%	23.0
1	FSUGY	0.25%	93.0	TSLA	0.2%	53.0
1	EXPE	0.68%	29.0	LUMN	3.41%	3.0
1	VST	0.61%	29.0	AAP	4.92%	2.0
1	WDC	0.49%	36.0	NWL	0.62%	14.0
1	AMC	1.34%	13.0	AMD	2.79%	3.0
1	PHM	0.32%	46.0	VNO	1.01%	7.0
1	AA	1.04%	14.0	BHP	1.72%	4.0
1	VNO	0.57%	25.0	CNC	0.21%	28.0
1	ELAN	0.8%	15.0	CDNS	4.95%	1.0
1	CCL	0.48%	24.0	CLF	2.08%	2.0
1	PWR	0.24%	47.0	ON	0.16%	26.0
1	SLV	4.43%	2.0	KALU	2.03%	2.0
1	GS	0.16%	50.0	SBUX	0.43%	9.0
1	BBY	0.26%	31.0	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	AAP	0.26%	20.0	GILD	2.12%	1.0
1	MOS	0.16%	30.0	NVS	0.25%	8.0
1	ETRN	0.68%	7.0	VICI	0.49%	4.0
1	GOOGL	0.12%	35.0	TDG	0.4%	4.0
1	DHI	0.68%	5.0	EXPE	0.49%	3.0
1	PCG	0.09%	34.0	GE	1.34%	1.0
1	MSFT	0.32%	9.0	BXP	1.24%	1.0
1	NEM	2.76%	1.0	CMCSA	0.31%	4.0
1	CMG	0.61%	4.0	INTC	0.27%	4.0



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

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

Period examined: All model dates from 2022-01-31 through 2026-03-30

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	INTC	16.93%	4.0
10	WDC	7.4%	34.0	NWL	4.82%	14.0
10	ON	5.99%	40.0	AMZN	15.38%	4.0
10	CCL	8.23%	24.0	UNH	1.39%	37.0
10	ELAN	10.72%	15.0	LUMN	15.49%	3.0
10	VST	5.31%	29.0	ELAN	14.1%	3.0
10	CZR	2.03%	74.0	TSLA	0.63%	53.0
10	AVGO	8.6%	17.0	CNC	1.19%	28.0
10	ORCL	5.97%	23.0	AMD	8.12%	3.0
10	GME	4.01%	32.0	VICI	6.02%	4.0
10	PWR	2.05%	47.0	CMCSA	6.02%	4.0
10	AMD	1.32%	64.0	AMC	22.69%	1.0
10	AAP	3.17%	20.0	SBUX	2.47%	9.0
10	ETRN	8.54%	7.0	NVS	2.51%	8.0
10	MSFT	5.36%	9.0	KALU	7.98%	2.0
10	LVS	6.84%	6.0	EXPE	3.47%	3.0
10	VNO	1.63%	25.0	AAP	4.93%	2.0
10	PHM	0.83%	45.0	CDNS	9.68%	1.0
10	DHI	7.43%	5.0	TLT	2.34%	4.0
10	TRGP	4.07%	8.0	SLV	8.91%	1.0
10	LLY	8.0%	4.0	BALL	4.41%	2.0
10	GS	0.64%	49.0	CMG	8.46%	1.0
10	PCG	0.87%	33.0	THC	6.82%	1.0
10	MOS	0.87%	30.0	CLF	2.73%	2.0
10	WYNN	3.72%	5.0	OXY	5.26%	1.0
10	ACGL	5.77%	3.0	BXP	4.44%	1.0
10	BHC	0.86%	20.0	GILD	2.92%	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 2026-03-30

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	WDC	23.18%	32.0	TSLA	4.24%	53.0
21	X	17.4%	39.0	ELAN	55.86%	3.0
21	GBTC	19.11%	28.0	CHTR	9.27%	15.0
21	VST	11.91%	29.0	SBUX	12.71%	9.0
21	GME	8.28%	32.0	NWL	7.73%	14.0
21	CZR	3.49%	74.0	CNC	3.35%	28.0
21	ON	6.18%	40.0	LUMN	30.52%	3.0
21	ELAN	15.1%	15.0	AMD	24.66%	3.0
21	CCL	8.83%	24.0	UNH	1.65%	37.0
21	PWR	3.69%	47.0	MSTR	0.94%	56.0
21	AAP	8.45%	20.0	NVS	5.85%	8.0
21	AVGO	9.59%	17.0	AMC	45.41%	1.0
21	AMC	12.45%	13.0	VICI	10.96%	4.0
21	PCG	5.0%	31.0	CMCSA	8.71%	4.0
21	ORCL	6.28%	23.0	INTC	6.62%	4.0
21	LVS	20.38%	6.0	INTU	7.84%	3.0
21	PHM	2.64%	45.0	THC	21.18%	1.0
21	GS	2.41%	48.0	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	CDNS	10.33%	1.0
21	QCOM	1.93%	30.0	GILD	6.64%	1.0
21	LLY	13.78%	4.0	AMZN	1.56%	4.0
21	MSFT	4.88%	9.0	SLV	6.2%	1.0
21	TRGP	4.58%	8.0	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



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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	13.55%	255.0	NFLX	11.99%	86.0
63	TEVA	48.31%	39.0	TSLA	16.67%	53.0
63	WDC	67.27%	23.0	CNC	19.15%	26.0
63	GBTC	33.46%	28.0	ON	13.82%	26.0
63	VNO	35.47%	25.0	LUMN	100.22%	3.0
63	VST	30.59%	26.0	ELAN	77.84%	3.0
63	ON	16.25%	40.0	SBUX	23.92%	9.0
63	GS	15.39%	38.0	NVS	19.5%	8.0
63	QQQ	9.26%	61.0	AMZN	27.43%	4.0
63	AAP	22.94%	20.0	VNO	15.58%	7.0
63	LVS	54.84%	6.0	AMD	33.46%	3.0
63	MS	11.1%	26.0	T	3.74%	21.0
63	CSTM	14.5%	19.0	MSTR	2.76%	26.0
63	AMD	3.96%	64.0	CMCSA	17.21%	3.0
63	PHM	6.98%	36.0	CHTR	3.14%	15.0
63	X	11.09%	20.0	UNH	1.28%	35.0
63	PWR	4.4%	47.0	INTU	13.41%	3.0
63	GOOGL	5.67%	35.0	INTC	9.5%	4.0
63	AVGO	9.24%	17.0	TLT	9.17%	4.0
63	ETRN	21.77%	7.0	META	1.52%	23.0
63	LUMN	29.01%	5.0	SLV	24.84%	1.0
63	ORCL	3.99%	23.0	CMG	22.65%	1.0
63	MSFT	9.54%	9.0	BALL	9.94%	2.0
63	LLY	20.93%	4.0	PCG	6.57%	3.0
63	SLV	68.53%	1.0	AAP	5.92%	2.0
63	FSUGY	0.73%	92.0	BXP	11.22%	1.0
63	TRGP	10.8%	6.0	GSK	8.44%	1.0
63	AZO	9.09%	7.0	ISRG	6.51%	1.0
63	FCX	19.97%	3.0	AMC	3.69%	1.0
63	CSCO	7.12%	8.0	GE	1.67%	1.0



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

Period examined: All model dates from 2022-01-31 through 2026-03-30

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	AMD	20.32%	62.0	MSTR	23.65%	25.0
126	VST	57.09%	22.0	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	TEVA	53.72%	19.0	T	15.23%	21.0
126	ON	23.95%	40.0	AMD	122.93%	2.0
126	AMAT	10.6%	88.0	LUMN	72.09%	3.0
126	PWR	15.13%	47.0	SBUX	23.68%	9.0
126	CSTM	35.99%	17.0	INTC	20.15%	4.0
126	LVS	69.03%	6.0	SLV	59.34%	1.0
126	PHM	16.91%	24.0	INTU	18.57%	3.0
126	FSUGY	3.51%	90.0	CHTR	3.27%	15.0
126	ETRN	41.54%	7.0	BA	7.7%	4.0
126	THC	7.85%	32.0	NVS	15.03%	2.0
126	MS	13.18%	19.0	EXPE	7.82%	3.0
126	AVGO	14.43%	17.0	CNC	7.51%	3.0
126	LUMN	36.73%	5.0	ISRG	18.5%	1.0
126	X	8.55%	19.0	META	0.74%	23.0
126	DHI	31.96%	5.0	TLT	3.74%	4.0
126	CCL	8.64%	17.0	GSK	13.85%	1.0
126	CMG	35.29%	4.0	GILD	12.13%	1.0
126	MSFT	14.44%	9.0	VICI	3.01%	4.0
126	GS	8.83%	13.0	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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	129.59%	243.0	NFLX	76.13%	86.0
252	GBTC	280.54%	20.0	MSTR	104.31%	25.0
252	AMAT	49.16%	86.0	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	28.97%	62.0	JAZZ	28.25%	20.0
252	CSTM	124.09%	14.0	FIS	8.32%	38.0
252	VNO	72.05%	24.0	INTC	98.27%	3.0
252	VST	101.37%	16.0	VNO	32.94%	7.0
252	ON	39.01%	40.0	ON	36.15%	5.0
252	GOOGL	36.31%	33.0	INTU	59.73%	3.0
252	PHM	43.54%	24.0	SBUX	19.54%	9.0
252	MU	110.43%	9.0	CHTR	8.47%	15.0
252	THC	29.93%	32.0	PCG	37.26%	3.0
252	ORCL	49.8%	14.0	GE	74.42%	1.0
252	AVGO	61.61%	10.0	ISRG	37.07%	1.0
252	FSUGY	6.88%	78.0	BMJ	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	DHI	59.96%	5.0	EXPE	8.26%	3.0
252	COST	45.53%	6.0	GSK	6.91%	1.0
252	MS	11.47%	19.0	VICI	1.52%	4.0
252	QCOM	7.12%	30.0	OXY	5.96%	1.0
252	LVS	29.61%	6.0	TLT	0.13%	4.0
252	INTC	17.57%	10.0	UNH	-6.64%	1.0
252	CMG	38.22%	4.0	NAVI	-10.93%	1.0
252	AA	11.15%	12.0	BALL	-20.58%	1.0
252	AZO	14.98%	7.0	THC	-23.72%	1.0
252	KEY	34.53%	3.0	SNY	-10.66%	3.0
252	LEN	16.86%	6.0	BHP	-8.88%	4.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	BBY	2.41%	10.0	VFC	1.71%	6.0
1	X	0.73%	28.0	LUMN	3.41%	3.0
1	WDC	0.56%	35.0	AAP	4.92%	2.0
1	EXPE	0.68%	29.0	AMD	2.79%	3.0
1	FSUGY	1.29%	15.0	CNC	0.21%	28.0
1	CCL	1.04%	13.0	ON	0.24%	21.0
1	VST	0.84%	13.0	CDNS	4.95%	1.0
1	SLV	4.43%	2.0	CLF	2.08%	2.0
1	GS	0.16%	50.0	ELAN	1.06%	3.0
1	GBTC	0.98%	8.0	NVS	0.25%	8.0
1	CSTM	1.25%	6.0	TDG	0.4%	4.0
1	AVGO	1.04%	7.0	BXP	1.24%	1.0
1	NVDA	0.52%	12.0	CMCSA	0.31%	4.0
1	GT	0.16%	30.0	BA	0.19%	5.0
1	CZR	0.61%	7.0	SLV	0.78%	1.0
1	CLF	3.7%	1.0	JAZZ	0.6%	1.0
1	PHM	0.15%	22.0	VCSH	0.24%	2.0
1	KEY	3.12%	1.0	HON	-0.78%	1.0
1	PCG	0.09%	34.0	CPRT	-0.8%	1.0
1	NEM	2.76%	1.0	FIS	-0.9%	1.0
1	AMAT	0.45%	6.0	BALL	-1.54%	1.0
1	VFC	1.16%	2.0	UNH	-0.05%	36.0
1	CDNS	2.15%	1.0	CMG	-3.29%	1.0
1	LEN	2.0%	1.0	PRGO	-1.13%	6.0
1	TRGP	0.24%	8.0	INTU	-0.93%	8.0
1	JPM	0.17%	11.0	INTC	-7.66%	1.0
1	ELAN	0.55%	2.0	ADBE	-1.13%	10.0
1	LUMN	0.15%	1.0	MSTR	-0.75%	50.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	7.46%	33.0	ON	8.38%	21.0
10	TEVA	6.17%	31.0	UNH	1.32%	36.0
10	CCL	14.38%	13.0	LUMN	15.49%	3.0
10	X	6.53%	23.0	ELAN	14.1%	3.0
10	ORCL	14.44%	9.0	CNC	1.19%	28.0
10	VST	6.11%	13.0	AMD	8.12%	3.0
10	GBTC	9.47%	8.0	CMCSA	6.02%	4.0
10	AVGO	9.41%	7.0	NVS	2.51%	8.0
10	FSUGY	4.31%	15.0	AAP	4.93%	2.0
10	NVDA	4.69%	12.0	CDNS	9.68%	1.0
10	CSTM	8.48%	6.0	SLV	8.91%	1.0
10	NWL	13.35%	3.0	CMG	8.46%	1.0
10	GT	1.31%	30.0	BALL	8.23%	1.0
10	TRGP	4.07%	8.0	CLF	2.73%	2.0
10	GS	0.64%	49.0	JAZZ	5.05%	1.0
10	CZR	4.4%	7.0	BXP	4.44%	1.0
10	PCG	0.87%	33.0	TDG	0.68%	4.0
10	BBY	2.8%	10.0	HON	1.24%	1.0
10	AMC	3.15%	6.0	INTC	-0.19%	1.0
10	AMD	7.92%	2.0	CPRT	-3.31%	1.0
10	CDNS	14.02%	1.0	INTU	-5.86%	1.0
10	KEY	11.46%	1.0	FIS	-11.58%	1.0
10	VFC	5.48%	2.0	BA	-3.37%	5.0
10	AMAT	1.76%	6.0	VFC	-3.38%	5.0
10	GOOGL	5.16%	2.0	ADBE	-4.16%	6.0
10	PHM	0.44%	21.0	PRGO	-10.01%	6.0
10	GLD	8.81%	1.0	MSTR	-4.86%	41.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	WDC	24.12%	31.0	ON	17.81%	21.0
21	TEVA	14.91%	31.0	ELAN	55.86%	3.0
21	CCL	15.3%	13.0	CNC	3.35%	28.0
21	X	12.29%	16.0	LUMN	30.52%	3.0
21	FSUGY	11.86%	15.0	AMD	24.66%	3.0
21	GBTC	20.29%	8.0	UNH	1.75%	36.0
21	PCG	5.0%	31.0	NVS	5.85%	8.0
21	NVDA	12.6%	12.0	CMCSA	8.71%	4.0
21	ORCL	16.13%	9.0	CMG	12.96%	1.0
21	VST	10.98%	13.0	BALL	11.68%	1.0
21	CZR	18.82%	7.0	ADBE	2.81%	4.0
21	GS	2.41%	48.0	CDNS	10.33%	1.0
21	CSTM	18.71%	6.0	SLV	6.2%	1.0
21	AVGO	12.99%	7.0	HON	4.09%	1.0
21	AMAT	13.25%	6.0	BXP	2.72%	1.0
21	BBY	6.52%	10.0	JAZZ	1.9%	1.0
21	VFC	21.08%	2.0	BA	-0.03%	5.0
21	PHM	1.97%	21.0	INTC	-0.51%	1.0
21	TRGP	4.58%	8.0	CLF	-1.14%	2.0
21	SLV	36.38%	1.0	AAP	-1.38%	2.0
21	MU	31.7%	1.0	CPRT	-8.02%	1.0
21	UAA	9.62%	3.0	FIS	-24.37%	1.0
21	KEY	22.74%	1.0	TDG	-6.6%	4.0
21	CDNS	22.73%	1.0	VFC	-17.52%	2.0
21	NWL	7.08%	3.0	PRGO	-15.32%	6.0
21	ELAN	4.75%	2.0	MSTR	-6.34%	31.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	TEVA	57.12%	31.0	CNC	19.15%	26.0
63	WDC	69.52%	22.0	LUMN	100.22%	3.0
63	GS	15.39%	38.0	ON	13.96%	21.0
63	FSUGY	22.64%	14.0	ELAN	77.84%	3.0
63	NVDA	26.11%	12.0	NVS	19.5%	8.0
63	GBTC	31.87%	8.0	AMD	33.46%	3.0
63	CCL	39.77%	6.0	CMCSA	17.21%	3.0
63	AMAT	35.75%	6.0	UNH	1.5%	34.0
63	VST	21.29%	10.0	BALL	24.91%	1.0
63	AVGO	28.82%	7.0	SLV	24.84%	1.0
63	GT	6.33%	22.0	CMG	22.65%	1.0
63	BBY	19.11%	6.0	AAP	5.92%	2.0
63	CSTM	28.0%	4.0	BXP	11.22%	1.0
63	MS	12.43%	7.0	JAZZ	9.83%	1.0
63	PHM	6.11%	12.0	INTC	8.82%	1.0
63	SLV	68.53%	1.0	HON	-6.45%	1.0
63	MU	65.79%	1.0	BA	-1.36%	5.0
63	TRGP	10.8%	6.0	CLF	-7.68%	2.0
63	UAA	19.52%	3.0	MSTR	-37.32%	1.0
63	CZR	13.33%	3.0	PRGO	-20.25%	2.0
63	VFC	19.03%	2.0	ADBE	-18.97%	4.0



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

Period examined: All model dates from 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	TEVA	62.35%	11.0	ELAN	144.91%	3.0
126	FSUGY	43.21%	12.0	ON	13.17%	21.0
126	NVDA	31.87%	12.0	AMD	122.93%	2.0
126	GBTC	29.66%	8.0	LUMN	72.09%	3.0
126	VST	36.32%	6.0	INTC	75.57%	1.0
126	AVGO	24.55%	7.0	SLV	59.34%	1.0
126	CCL	26.61%	6.0	BA	7.7%	4.0
126	GS	8.83%	13.0	NVS	15.03%	2.0
126	AMAT	55.27%	2.0	CNC	7.51%	3.0
126	CSTM	44.94%	2.0	BALL	2.34%	1.0
126	VFC	42.47%	2.0	BXP	2.15%	1.0
126	TRGP	14.77%	4.0	HON	-14.24%	1.0
126	GOOGL	55.92%	1.0	ADBE	-16.94%	1.0
126	BBY	8.23%	5.0	AAP	-27.02%	2.0
126	CDNS	28.73%	1.0	UNH	-7.38%	26.0



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 2026-01-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	VST	2.41%	3.0	VFC	1.71%	6.0
1	PHM	0.64%	10.0	CDNS	4.95%	1.0
1	WDC	0.48%	11.0	UNH	1.38%	2.0
1	CLF	3.7%	1.0	TDG	0.4%	4.0
1	SLV	3.06%	1.0	VCSH	0.24%	2.0
1	NEM	2.76%	1.0	CNC	-0.1%	2.0
1	LEN	2.0%	1.0	CMCSA	-0.54%	1.0
1	FSUGY	1.48%	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	-0.49%	4.0
1	CYH	0.15%	5.0	INTU	-0.93%	8.0
1	CCL	0.1%	7.0	ADBE	-1.37%	6.0
1	TRGP	0.12%	2.0	MSTR	-0.72%	49.0



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 2026-01-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CCL	12.81%	7.0	CDNS	9.68%	1.0
10	WDC	8.47%	9.0	CNC	4.03%	2.0
10	PCG	1.13%	26.0	CMCSA	6.12%	1.0
10	PHM	2.54%	9.0	UNH	2.59%	2.0
10	TRGP	10.97%	2.0	TDG	0.68%	4.0
10	CZR	4.3%	4.0	CPRT	-3.31%	1.0
10	CSTM	14.35%	1.0	INTU	-5.86%	1.0
10	VST	2.31%	3.0	PRGO	-1.78%	4.0
10	CLF	3.99%	1.0	FIS	-11.58%	1.0
10	ELAN	0.96%	2.0	ADBE	-7.54%	2.0
10	BBY	-0.91%	2.0	VFC	-3.38%	5.0
10	FSUGY	-1.94%	1.0	MSTR	-4.63%	40.0



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 2026-01-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	PCG	7.47%	24.0	CDNS	10.33%	1.0
21	WDC	22.58%	7.0	CMCSA	4.24%	1.0
21	CZR	27.43%	4.0	UNH	1.23%	2.0
21	CCL	11.27%	7.0	CNC	-0.99%	2.0
21	TRGP	21.14%	2.0	CPRT	-8.02%	1.0
21	CSTM	23.7%	1.0	FIS	-24.37%	1.0
21	VST	7.23%	3.0	TDG	-6.6%	4.0
21	ELAN	4.75%	2.0	VFC	-17.52%	2.0
21	PHM	0.56%	9.0	PRGO	-9.6%	4.0
21	BBY	1.06%	2.0	MSTR	-6.01%	30.0



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 2026-03-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	WDC	1.76%	4.0	VFC	0.9%	4.0
1	SLV	3.06%	1.0	VCSH	0.24%	2.0
1	NEM	2.76%	1.0	MSTR	-0.18%	20.0
1	GS	1.2%	2.0	INTU	-0.93%	8.0
1	CYH	0.15%	5.0	ADBE	-1.37%	6.0



VS >9 vs VS <-9: P30D, 10d Horizon

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

Period examined: All model dates from 2026-03-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	0.51%	2.0	INTU	-5.86%	1.0
10	GS	-0.09%	1.0	VFC	-2.39%	3.0
10	LUMN	-1.96%	1.0	ADBE	-7.54%	2.0
10	PCG	-2.65%	3.0	MSTR	-2.57%	11.0



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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	-0.32%	435.0	PRGO	-0.25%	282.0
1	GT	-0.31%	365.0	NWL	-0.57%	120.0
1	CLF	-0.2%	319.0	AAP	-0.3%	224.0
1	USB	-0.32%	193.0	CHTR	-0.25%	246.0
1	UNH	-0.4%	140.0	OXY	-0.26%	218.0
1	LUMN	-0.46%	113.0	INTC	-0.47%	119.0
1	NWL	-0.18%	220.0	BA	-0.19%	257.0
1	LEN	-0.11%	318.0	MU	-0.76%	62.0
1	CMG	-0.1%	353.0	AMC	-0.57%	77.0
1	QCOM	-0.07%	419.0	BALL	-0.14%	302.0
1	FSUGY	-0.05%	569.0	IEP	-0.21%	159.0
1	KEY	-0.15%	176.0	CPRT	-0.45%	73.0
1	CSCO	-0.12%	219.0	FRCB	-0.75%	41.0
1	T	-1.57%	16.0	MSFT	-0.17%	173.0
1	CVS	-0.63%	36.0	MNST	-0.15%	206.0
1	BALL	-0.5%	44.0	CTLT	-0.29%	101.0



1	CNC	-0.1%	206.0	VICI	-0.08%	345.0
1	IEP	-0.23%	85.0	KHC	-0.08%	342.0
1	FIS	-0.27%	72.0	LNC	-0.13%	218.0
1	LNC	-0.39%	46.0	AMZN	-0.1%	254.0
1	SBUX	-0.21%	79.0	SIVBQ	-0.29%	91.0
1	IRM	-0.19%	79.0	AA	-0.2%	124.0
1	SBNY	-0.59%	25.0	GSK	-0.06%	391.0
1	CPRT	-0.07%	195.0	CMA	-0.08%	289.0
1	HSBC	-0.63%	20.0	TMUS	-0.06%	387.0
1	ISRG	-0.22%	44.0	CNC	-0.15%	143.0
1	TLT	-0.61%	15.0	WRK	-0.17%	126.0
1	PRGO	-0.21%	44.0	VFC	-0.17%	111.0
1	AZN	-0.15%	60.0	JAZZ	-0.09%	220.0
1	CMA	-0.15%	49.0	ZTS	-0.05%	350.0



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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-2.56%	412.0	SIVBQ	-9.75%	89.0
10	GT	-1.75%	346.0	SBNY	-9.24%	75.0
10	LUMN	-6.11%	80.0	AMC	-8.54%	76.0
10	CLF	-1.34%	317.0	BXP	-1.32%	298.0
10	QCOM	-0.81%	414.0	CHTR	-1.59%	244.0
10	UNH	-2.32%	130.0	CNC	-2.37%	147.0
10	NWL	-1.25%	219.0	IEP	-2.21%	156.0
10	BHC	-0.93%	261.0	PRGO	-1.15%	291.0
10	SBNY	-7.72%	27.0	INTU	-1.55%	200.0
10	CNC	-0.97%	206.0	NWL	-2.46%	113.0
10	IRM	-1.76%	88.0	AAP	-0.92%	227.0
10	GNRC	-1.77%	87.0	INTC	-1.59%	121.0
10	FSUGY	-0.28%	550.0	KHC	-0.55%	343.0
10	CTLT	-0.68%	220.0	TLT	-0.57%	322.0
10	BALL	-3.32%	43.0	TFC	-0.7%	231.0
10	BBY	-0.38%	370.0	VICI	-0.47%	342.0
10	FIS	-2.23%	58.0	CMCSA	-0.5%	319.0
10	CPRT	-0.75%	171.0	MU	-2.56%	60.0
10	ADBE	-6.14%	13.0	CLF	-1.22%	122.0
10	PRGO	-1.92%	39.0	OXY	-0.68%	214.0
10	SBUX	-0.97%	75.0	BHC	-1.15%	122.0
10	VNO	-0.28%	256.0	GME	-0.71%	174.0
10	LEN	-0.24%	293.0	FCX	-0.85%	144.0
10	AMC	-0.22%	280.0	FRCB	-2.68%	44.0
10	CVS	-1.51%	41.0	FIS	-0.52%	226.0
10	AMZN	-1.44%	42.0	BMJ	-0.32%	360.0
10	CMA	-0.98%	61.0	NAVI	-0.36%	310.0
10	TLT	-1.9%	31.0	LQD	-0.33%	312.0
10	FITB	-0.66%	79.0	CITI	-0.65%	158.0
10	HSBC	-2.17%	21.0	CPRT	-1.45%	70.0



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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-4.32%	412.0	SIVBQ	-15.92%	89.0
21	CLF	-3.24%	320.0	SBNY	-16.55%	76.0
21	LUMN	-12.13%	83.0	AMC	-13.87%	75.0
21	GT	-2.41%	335.0	BXP	-3.07%	290.0
21	QCOM	-1.39%	408.0	NWL	-5.58%	112.0
21	NWL	-2.25%	214.0	PRGO	-2.03%	291.0
21	AMC	-1.51%	289.0	CNC	-4.05%	146.0
21	FSUGY	-0.79%	547.0	IEP	-3.86%	150.0
21	UNH	-4.05%	106.0	CHTR	-2.04%	245.0
21	SBNY	-16.18%	26.0	AAP	-2.16%	221.0
21	CTLT	-1.87%	221.0	BHC	-3.66%	117.0
21	VNO	-1.42%	262.0	FRCB	-8.66%	45.0
21	IRM	-3.4%	95.0	CMCSA	-1.2%	320.0
21	GNRC	-3.93%	80.0	INTU	-1.92%	193.0
21	BHC	-1.1%	256.0	LNC	-1.83%	197.0
21	CNC	-1.32%	211.0	TFC	-1.56%	225.0
21	VFC	-1.41%	169.0	KHC	-1.04%	338.0
21	ZTS	-2.87%	79.0	CVS	-1.1%	299.0
21	BBY	-0.51%	372.0	OXY	-1.38%	208.0
21	CPRT	-1.11%	158.0	VICI	-0.82%	337.0
21	FIS	-2.98%	55.0	NAVI	-0.88%	305.0
21	AMZN	-4.26%	36.0	X	-5.47%	48.0
21	GME	-0.6%	240.0	CZR	-2.07%	124.0
21	BAC	-2.99%	41.0	ELAN	-2.16%	118.0
21	SBUX	-1.61%	72.0	TLT	-0.73%	315.0
21	ADBE	-8.57%	13.0	FCX	-1.51%	145.0
21	USB	-0.61%	172.0	BMY	-0.5%	356.0
21	LNC	-2.39%	43.0	BA	-0.6%	259.0
21	FITB	-1.16%	84.0	CYH	-3.17%	49.0
21	CHTR	-5.6%	17.0	LQD	-0.48%	321.0



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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-10.0%	400.0	SIVBQ	-42.61%	87.0
63	AMC	-9.5%	316.0	SBNY	-40.76%	78.0
63	GME	-10.33%	232.0	AMC	-33.66%	75.0
63	BHC	-6.82%	277.0	AAP	-10.51%	208.0
63	NWL	-8.68%	202.0	FRCB	-47.46%	45.0
63	CLF	-5.36%	307.0	CHTR	-7.45%	231.0
63	MOS	-4.36%	371.0	NWL	-14.43%	112.0
63	CTLT	-6.83%	201.0	BXP	-5.8%	276.0
63	QCOM	-3.44%	379.0	IEP	-10.91%	141.0
63	SBNY	-35.34%	33.0	CMCSA	-4.13%	316.0
63	LUMN	-9.76%	97.0	PRGO	-4.39%	286.0
63	CNC	-4.33%	194.0	CVS	-4.18%	289.0
63	GT	-2.11%	293.0	CNC	-8.23%	135.0
63	IEP	-8.05%	70.0	ZTS	-3.0%	341.0
63	UNH	-7.68%	73.0	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	BBY	-1.37%	349.0	NAVI	-2.3%	301.0
63	CPRT	-2.49%	181.0	OXY	-3.36%	199.0
63	BAC	-9.3%	43.0	TLT	-2.15%	305.0
63	MSTR	-3.94%	87.0	VFC	-6.38%	99.0
63	AAPL	-1.62%	205.0	CLF	-5.83%	108.0
63	TXN	-1.46%	206.0	KHC	-1.9%	326.0
63	BALL	-8.94%	33.0	LNC	-3.23%	189.0
63	ZION	-1.5%	172.0	VNO	-4.47%	132.0
63	TLT	-9.29%	24.0	TFC	-2.43%	211.0
63	SBUX	-2.66%	81.0	PEP	-1.21%	386.0
63	TSLA	-11.21%	18.0	BMY	-1.35%	336.0
63	VZ	-6.31%	30.0	BA	-1.63%	242.0
63	TMUS	-2.83%	65.0	FRA	-1.54%	253.0



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

Period examined: All model dates from 2022-01-31 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AMC	-23.52%	298.0	SIVBQ	-68.22%	87.0
126	UAA	-15.14%	381.0	SBNY	-70.91%	78.0
126	GME	-23.81%	211.0	AMC	-52.85%	70.0
126	NWL	-23.74%	198.0	FRCB	-78.26%	45.0
126	CLF	-12.54%	305.0	AAP	-16.04%	197.0
126	CNC	-10.01%	188.0	IEP	-22.83%	130.0
126	MOS	-5.12%	356.0	CHTR	-12.22%	220.0
126	CTLT	-9.52%	172.0	PRGO	-8.89%	269.0
126	BHC	-5.85%	266.0	CZR	-16.31%	118.0
126	MSTR	-13.72%	108.0	ZTS	-5.82%	329.0
126	QCOM	-3.7%	392.0	NAVI	-5.97%	283.0
126	IEP	-15.99%	81.0	CNC	-12.36%	135.0
126	SBNY	-47.88%	26.0	NWL	-15.99%	104.0
126	ZION	-7.28%	166.0	BMY	-5.17%	315.0
126	AAP	-6.39%	185.0	KHC	-5.35%	302.0
126	GT	-4.46%	243.0	OXY	-7.91%	194.0
126	BBY	-3.13%	317.0	CMCSA	-4.63%	298.0
126	ZTS	-9.58%	84.0	BXP	-5.26%	254.0
126	UNH	-11.15%	72.0	TLT	-4.84%	273.0
126	USB	-4.21%	169.0	VFC	-13.94%	92.0
126	WRK	-8.48%	70.0	LNC	-5.96%	161.0
126	CYH	-1.97%	273.0	CYH	-17.12%	51.0
126	CZR	-2.12%	241.0	PEP	-2.25%	375.0
126	SBUX	-5.83%	84.0	VNO	-6.0%	131.0
126	IRM	-5.3%	76.0	BHP	-2.53%	307.0
126	BALL	-9.85%	40.0	CVS	-2.76%	262.0
126	FIS	-5.66%	67.0	UNH	-5.78%	109.0
126	VZ	-12.01%	29.0	CLF	-6.06%	98.0
126	TLT	-13.26%	25.0	GSK	-1.4%	342.0
126	TXN	-1.5%	192.0	GT	-5.65%	63.0



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

Period examined: All model dates from 2022-01-31 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	AMC	-47.75%	205.0	SIVBQ	-98.78%	88.0
252	UAA	-21.38%	336.0	SBNY	-99.05%	78.0
252	AAP	-33.57%	180.0	IEP	-48.61%	123.0
252	CLF	-20.78%	283.0	AMC	-79.36%	71.0
252	NWL	-35.01%	147.0	AAP	-32.51%	163.0
252	GME	-18.45%	210.0	FRCB	-93.82%	46.0
252	CNC	-17.76%	177.0	PRGO	-17.86%	238.0
252	IEP	-36.35%	64.0	BMY	-13.01%	263.0
252	MOS	-7.13%	309.0	NWL	-33.94%	87.0
252	CZR	-8.48%	228.0	CNC	-28.42%	103.0
252	MSTR	-31.07%	59.0	CZR	-28.84%	99.0
252	ZION	-11.37%	161.0	OXY	-14.62%	179.0
252	CTLT	-12.4%	134.0	KHC	-9.46%	264.0
252	BHC	-6.73%	243.0	BXP	-10.09%	237.0
252	LUMN	-15.46%	103.0	CHTR	-13.11%	176.0
252	SBNY	-84.22%	18.0	PEP	-6.61%	335.0
252	FSUGY	-3.03%	454.0	TLT	-9.23%	239.0
252	VFC	-15.56%	88.0	NAVI	-8.93%	227.0
252	ELAN	-9.12%	137.0	VFC	-21.18%	88.0
252	GT	-7.03%	163.0	ON	-32.2%	56.0
252	FIS	-19.13%	59.0	ZTS	-6.98%	255.0
252	UNH	-12.07%	90.0	TFC	-9.23%	183.0
252	CVS	-23.02%	47.0	AA	-14.62%	115.0
252	SBUX	-12.4%	71.0	VNO	-17.55%	95.0
252	LW	-19.6%	43.0	BIIB	-6.24%	220.0
252	BBY	-2.54%	231.0	CMCSA	-5.3%	245.0
252	BALL	-21.56%	27.0	UNH	-13.49%	95.0
252	TLT	-14.26%	28.0	CYH	-24.57%	46.0
252	FRCB	-99.78%	4.0	BHC	-15.38%	64.0
252	USB	-2.43%	156.0	KEY	-5.08%	186.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	-0.42%	188.0	CHTR	-0.79%	77.0
1	CMG	-1.31%	33.0	INTC	-0.78%	43.0
1	DHI	-0.73%	46.0	CCL	-1.09%	30.0
1	UNH	-3.85%	8.0	AVGO	-1.37%	21.0
1	VNO	-0.39%	62.0	ADBE	-1.01%	28.0
1	UAA	-0.44%	46.0	MU	-1.23%	23.0
1	TFC	-0.25%	77.0	CPRT	-0.63%	42.0
1	LEN	-0.4%	47.0	KHC	-0.35%	74.0
1	PRGO	-1.37%	12.0	NWL	-0.9%	28.0
1	AMC	-0.12%	121.0	GNRC	-0.37%	66.0
1	TMUS	-0.42%	32.0	MSTR	-1.33%	16.0
1	GNRC	-1.21%	11.0	CMCSA	-0.23%	75.0
1	BHC	-0.77%	17.0	MSFT	-0.34%	50.0
1	CSCO	-1.01%	12.0	AMZN	-0.31%	53.0
1	VST	-0.06%	172.0	ACGL	-0.71%	23.0
1	PHM	-0.05%	168.0	BXP	-0.25%	63.0
1	KALU	-1.57%	5.0	PRGO	-0.31%	47.0
1	FIS	-1.29%	6.0	VICI	-0.12%	116.0
1	SPY	-0.15%	50.0	CNC	-0.32%	42.0
1	RIO	-0.47%	13.0	GWV	-0.19%	68.0
1	LNC	-0.64%	9.0	TDG	-0.28%	47.0
1	GILD	-0.9%	6.0	LVS	-0.19%	68.0
1	USB	-0.23%	21.0	JAZZ	-0.21%	59.0
1	FCX	-0.25%	19.0	BA	-0.27%	43.0
1	CVS	-0.76%	5.0	INTU	-0.35%	32.0
1	BXP	-3.48%	1.0	BHC	-0.22%	51.0
1	XOM	-0.26%	13.0	ABBV	-0.08%	119.0
1	ZION	-0.21%	16.0	ISRG	-0.1%	93.0
1	AZO	-0.1%	31.0	FIS	-0.11%	76.0
1	AAP	-1.02%	3.0	AMC	-0.98%	8.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	GT	-2.65%	169.0	CNC	-6.69%	44.0
10	VNO	-3.5%	63.0	CHTR	-2.82%	73.0
10	AMC	-1.42%	140.0	NWL	-6.14%	25.0
10	LEN	-3.5%	51.0	INTU	-4.3%	31.0
10	UNH	-14.15%	11.0	CPRT	-3.11%	42.0
10	PRGO	-11.07%	9.0	FIS	-1.57%	79.0
10	CMG	-3.11%	25.0	ADBE	-4.07%	30.0
10	LUMN	-8.1%	8.0	KHC	-1.54%	72.0
10	CHTR	-11.94%	5.0	PRGO	-2.18%	50.0
10	MOS	-1.42%	42.0	ORCL	-7.78%	14.0
10	EXPE	-0.86%	65.0	BXP	-1.87%	57.0
10	LLY	-1.77%	29.0	AMC	-16.72%	6.0
10	TDG	-1.65%	31.0	BHC	-1.97%	51.0
10	UAA	-1.18%	42.0	POST	-0.81%	120.0
10	FCX	-2.8%	17.0	GBTC	-6.06%	14.0
10	CPRT	-1.53%	30.0	CMCSA	-1.14%	74.0
10	BHC	-3.1%	14.0	NAVI	-1.01%	79.0
10	AAPL	-1.33%	29.0	LW	-1.21%	62.0
10	BALL	-3.1%	11.0	TEVA	-3.14%	23.0
10	DHI	-1.19%	28.0	TDG	-1.55%	46.0
10	B	-1.16%	26.0	VICI	-0.59%	113.0
10	GNRC	-1.77%	17.0	ZTS	-0.65%	93.0
10	GILD	-4.18%	7.0	UNH	-2.94%	19.0
10	TMUS	-0.9%	31.0	CCL	-1.6%	30.0
10	FIS	-6.85%	4.0	AZO	-1.07%	45.0
10	IRM	-0.96%	25.0	TLT	-0.45%	97.0
10	HSBC	-4.32%	4.0	GNRC	-0.64%	68.0
10	CSCO	-1.72%	9.0	CDNS	-1.76%	24.0
10	COST	-0.5%	28.0	NFLX	-4.54%	9.0
10	ORLY	-2.28%	6.0	IEP	-0.95%	31.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	GT	-4.91%	158.0	CNC	-9.4%	43.0
21	VNO	-6.53%	63.0	INTU	-12.54%	29.0
21	AMC	-2.27%	130.0	PRGO	-6.93%	50.0
21	LEN	-4.39%	58.0	NWL	-14.07%	24.0
21	UNH	-18.13%	11.0	CHTR	-2.8%	69.0
21	CPRT	-5.5%	34.0	KHC	-2.61%	71.0
21	EXPE	-3.01%	62.0	LW	-3.03%	60.0
21	MOS	-3.34%	40.0	CMCSA	-2.43%	74.0
21	TDG	-4.45%	30.0	FIS	-2.31%	73.0
21	CMG	-4.75%	22.0	TEVA	-8.67%	19.0
21	IRM	-3.06%	31.0	UNH	-9.5%	17.0
21	AMD	-4.22%	22.0	ADBE	-5.47%	29.0
21	CHTR	-18.56%	5.0	BXP	-2.91%	53.0
21	TMUS	-2.62%	34.0	POST	-1.3%	115.0
21	AMZN	-4.17%	21.0	VICI	-1.33%	110.0
21	BHC	-7.29%	11.0	BHC	-3.08%	46.0
21	LLY	-2.81%	26.0	CPRT	-3.29%	40.0
21	LUMN	-13.39%	5.0	ORCL	-8.91%	14.0
21	CLF	-3.64%	18.0	GBTC	-8.65%	14.0
21	COST	-2.79%	23.0	AMC	-26.85%	4.0
21	MSTR	-2.14%	30.0	CDNS	-4.38%	24.0
21	CNC	-39.84%	1.0	AZO	-1.97%	45.0
21	GILD	-4.48%	7.0	NAVI	-1.05%	74.0
21	CSCO	-2.17%	14.0	TDG	-1.68%	46.0
21	CVS	-4.02%	7.0	CZR	-3.46%	22.0
21	AAPL	-1.39%	16.0	ZTS	-0.68%	91.0
21	FIS	-4.92%	4.0	SNY	-1.4%	42.0
21	BHP	-2.72%	7.0	TMUS	-0.85%	62.0
21	ORLY	-5.83%	3.0	MSTR	-2.75%	17.0
21	GNRC	-1.82%	9.0	T	-0.42%	91.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	AMC	-13.18%	123.0	CHTR	-20.21%	56.0
63	VNO	-18.37%	60.0	ZTS	-8.7%	86.0
63	CPRT	-19.54%	35.0	CNC	-22.84%	32.0
63	NWL	-9.46%	56.0	PRGO	-15.24%	46.0
63	GT	-3.67%	130.0	FIS	-9.84%	64.0
63	MSTR	-13.32%	34.0	CMCSA	-7.35%	70.0
63	LEN	-10.87%	39.0	MSTR	-28.0%	16.0
63	EXPE	-10.52%	39.0	NWL	-20.17%	20.0
63	MOS	-9.48%	40.0	NAVI	-5.62%	70.0
63	TMUS	-12.48%	28.0	VICI	-3.9%	96.0
63	CMG	-15.59%	22.0	LW	-6.96%	53.0
63	UNH	-16.45%	13.0	KHC	-5.59%	59.0
63	NFLX	-5.83%	36.0	GBTC	-27.42%	12.0
63	IRM	-7.2%	28.0	CPRT	-8.64%	37.0
63	TDG	-5.38%	32.0	INTU	-31.37%	9.0
63	LLY	-6.46%	22.0	CMG	-10.48%	24.0
63	LUMN	-18.12%	7.0	BXP	-6.37%	39.0
63	COST	-5.47%	23.0	POST	-2.68%	90.0
63	CHTR	-20.39%	4.0	CZR	-10.38%	21.0
63	MSI	-11.4%	6.0	UNH	-15.94%	13.0
63	UAA	-1.58%	32.0	CDNS	-9.78%	19.0
63	AAPL	-4.13%	12.0	ADBE	-7.9%	22.0
63	CNC	-45.71%	1.0	ORCL	-19.69%	8.0
63	BHC	-4.47%	10.0	AMC	-51.04%	3.0
63	FIS	-7.12%	6.0	AZO	-2.9%	40.0
63	AMZN	-2.75%	14.0	NFLX	-15.86%	7.0
63	GME	-8.8%	4.0	GWG	-2.15%	47.0
63	TXN	-4.18%	6.0	FRA	-3.53%	24.0
63	KHC	-8.13%	3.0	QCOM	-1.22%	64.0
63	IEP	-0.55%	27.0	GME	-1.2%	64.0



VaR Adjusted V-Scores: P365D, 126d Horizon

Period examined: All model dates from 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AMC	-34.82%	102.0	CHTR	-36.53%	47.0
126	MSTR	-51.24%	51.0	ZTS	-17.9%	73.0
126	NWL	-27.07%	52.0	PRGO	-37.38%	30.0
126	GT	-15.4%	74.0	NAVI	-16.87%	54.0
126	CPRT	-25.64%	38.0	FIS	-17.83%	42.0
126	INTU	-15.71%	62.0	CMCSA	-13.88%	52.0
126	MOS	-23.5%	30.0	VICI	-10.35%	64.0
126	UAA	-19.45%	34.0	CMG	-25.5%	21.0
126	VNO	-37.78%	12.0	KHC	-12.08%	36.0
126	TMUS	-14.9%	27.0	CZR	-17.88%	22.0
126	TDG	-7.63%	40.0	CPRT	-21.55%	18.0
126	CMG	-14.36%	21.0	POST	-6.41%	55.0
126	COST	-10.5%	23.0	MSTR	-49.24%	7.0
126	IEP	-7.68%	25.0	NWL	-23.86%	14.0
126	LEN	-16.92%	11.0	VNO	-8.54%	34.0
126	META	-2.69%	65.0	MSI	-4.88%	56.0
126	NFLX	-8.94%	19.0	T	-6.11%	41.0
126	FIS	-26.96%	6.0	CNC	-6.44%	31.0
126	CZR	-8.63%	12.0	TDG	-8.39%	23.0
126	UNH	-8.2%	12.0	BXP	-9.46%	20.0
126	IRM	-6.58%	14.0	GME	-4.96%	38.0
126	TXN	-8.7%	6.0	TMUS	-14.24%	12.0
126	BHC	-14.51%	3.0	ADBE	-14.22%	12.0
126	CMCSA	-21.16%	2.0	NFLX	-25.0%	5.0
126	CNC	-29.91%	1.0	AZO	-4.39%	25.0
126	LLY	-3.1%	8.0	HD	-1.69%	57.0
126	GME	-5.39%	4.0	IEP	-10.94%	7.0
126	KHC	-19.39%	1.0	LW	-2.26%	30.0
126	ORLY	-13.19%	1.0	UNH	-5.04%	13.0
126	BYM	-12.78%	1.0	MOS	-12.2%	5.0



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 2026-01-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	-1.14%	48.0	KALU	-0.98%	31.0
1	VST	-0.9%	32.0	CLF	-3.58%	8.0
1	DHI	-1.14%	23.0	QCOM	-1.1%	18.0
1	EXPE	-0.93%	22.0	MU	-1.74%	11.0
1	MS	-0.51%	40.0	LVS	-0.84%	22.0
1	PRGO	-1.87%	10.0	AMD	-4.31%	4.0
1	MU	-4.46%	4.0	LNC	-0.56%	29.0
1	AA	-0.51%	32.0	AVGO	-1.12%	13.0
1	FSUGY	-0.59%	22.0	INTU	-0.64%	21.0
1	GS	-0.21%	55.0	ADBE	-1.63%	8.0
1	SLV	-0.38%	28.0	TDG	-1.08%	11.0
1	GOOGL	-0.21%	51.0	ABBV	-0.42%	27.0
1	SPY	-0.27%	34.0	HD	-0.53%	20.0
1	ON	-3.84%	2.0	CCL	-4.56%	2.0
1	ORCL	-3.16%	2.0	BA	-0.61%	15.0
1	CSCO	-1.43%	4.0	ORCL	-0.95%	9.0
1	GILD	-0.9%	6.0	SLV	-8.45%	1.0
1	LEN	-0.37%	14.0	BIIB	-0.4%	20.0
1	JPM	-0.12%	44.0	CHTR	-0.38%	20.0
1	ACGL	-0.45%	11.0	ACGL	-0.34%	17.0
1	AZN	-4.71%	1.0	TFC	-0.29%	20.0
1	TFC	-0.77%	6.0	ISRG	-0.3%	18.0
1	TDG	-1.43%	3.0	BALL	-0.34%	16.0
1	CCL	-0.12%	34.0	GNRC	-1.08%	5.0
1	TMUS	-3.97%	1.0	CVS	-0.2%	25.0
1	MSFT	-1.3%	3.0	CDNS	-0.96%	5.0
1	GE	-1.81%	2.0	WFC	-0.6%	8.0
1	KALU	-1.78%	2.0	INTC	-0.25%	19.0
1	THC	-0.05%	60.0	PWR	-0.24%	19.0
1	BALL	-0.61%	5.0	CMCSA	-0.87%	5.0



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 2026-01-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	GT	-6.23%	42.0	KALU	-5.46%	24.0
10	EXPE	-10.79%	22.0	INTU	-5.4%	21.0
10	GS	-2.73%	47.0	BHC	-5.35%	20.0
10	GOOGL	-2.47%	45.0	QCOM	-6.46%	16.0
10	MS	-2.6%	39.0	LVS	-4.55%	22.0
10	JPM	-2.2%	44.0	FIS	-4.93%	17.0
10	B	-7.92%	10.0	TFC	-4.33%	19.0
10	AMC	-10.38%	7.0	BXP	-5.02%	16.0
10	PRGO	-10.05%	7.0	CVS	-4.98%	16.0
10	AA	-2.06%	28.0	LNC	-3.19%	24.0
10	DHI	-4.3%	13.0	TDG	-7.64%	10.0
10	BHC	-17.6%	3.0	CLF	-9.39%	8.0
10	META	-5.61%	9.0	TEVA	-3.32%	22.0
10	SPY	-1.35%	33.0	ADBE	-8.04%	9.0
10	ORCL	-14.2%	3.0	NAVI	-7.17%	10.0
10	AMZN	-6.86%	6.0	ISRG	-4.13%	16.0
10	FCX	-5.75%	7.0	ORCL	-9.81%	6.0
10	FSUGY	-1.87%	18.0	INTC	-2.46%	19.0
10	BALL	-6.48%	5.0	PRGO	-14.94%	3.0
10	GBTC	-4.37%	6.0	ZION	-3.66%	12.0
10	GNRC	-2.35%	11.0	CMG	-3.04%	14.0
10	GILD	-3.67%	6.0	LLY	-2.3%	18.0
10	MOS	-10.85%	2.0	FITB	-2.26%	18.0
10	BA	-7.03%	3.0	NWL	-8.06%	5.0
10	BBY	-1.0%	21.0	CHTR	-2.38%	16.0
10	GLD	-5.17%	4.0	HD	-3.17%	12.0
10	GE	-2.54%	8.0	UNH	-6.23%	6.0
10	MSFT	-6.2%	3.0	AMD	-17.94%	2.0
10	LEN	-1.54%	12.0	LUMN	-8.82%	4.0
10	HSBC	-4.32%	4.0	TXN	-3.04%	11.0



VaR Adjusted V-Scores: P90D, 21d Horizon

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

Period examined: All model dates from 2026-01-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	GT	-15.22%	35.0	INTU	-12.36%	19.0
21	EXPE	-21.88%	21.0	TEVA	-9.29%	18.0
21	GS	-7.0%	37.0	TFC	-11.73%	14.0
21	MS	-7.47%	32.0	KALU	-9.9%	16.0
21	GOOGL	-5.1%	34.0	BHC	-9.7%	16.0
21	JPM	-3.84%	39.0	LNC	-11.87%	13.0
21	CLF	-13.92%	8.0	QCOM	-12.33%	12.0
21	AMZN	-12.37%	8.0	BXP	-11.41%	12.0
21	LEN	-5.09%	14.0	FITB	-8.86%	15.0
21	AMC	-16.51%	4.0	BA	-7.03%	17.0
21	BBY	-2.62%	21.0	CLF	-16.73%	6.0
21	SPY	-2.04%	25.0	ADBE	-13.93%	7.0
21	FSUGY	-4.24%	12.0	LVS	-6.01%	16.0
21	AA	-1.75%	27.0	CNC	-8.1%	11.0
21	BHC	-22.59%	2.0	NAVI	-14.72%	6.0
21	PHM	-1.12%	39.0	ORCL	-14.54%	6.0
21	VNO	-9.86%	4.0	FIS	-7.02%	12.0
21	GILD	-5.57%	6.0	TDG	-8.32%	10.0
21	BHP	-6.18%	5.0	INTC	-5.46%	15.0
21	NEM	-0.89%	31.0	ZION	-9.0%	9.0
21	MNST	-3.37%	8.0	MSFT	-7.24%	11.0
21	DHI	-2.77%	9.0	KEY	-4.53%	17.0
21	SLV	-0.99%	20.0	GE	-10.38%	7.0
21	B	-2.81%	6.0	LLY	-4.77%	15.0
21	BALL	-8.39%	2.0	PRGO	-23.49%	3.0
21	FCX	-15.9%	1.0	TXN	-9.47%	7.0
21	ORCL	-15.86%	1.0	WYNN	-5.43%	12.0
21	LUMN	-15.41%	1.0	USB	-3.98%	16.0
21	GLD	-15.37%	1.0	META	-7.84%	8.0
21	NWL	-6.63%	2.0	CMG	-6.68%	9.0



VaR Adjusted V-Scores: P30D, 1d Horizon

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

Period examined: All model dates from 2026-03-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	-2.23%	16.0	ON	-2.63%	5.0
1	THC	-1.02%	21.0	CVS	-0.69%	18.0
1	PRGO	-1.87%	10.0	KALU	-0.72%	16.0
1	MU	-6.03%	3.0	UAA	-2.41%	4.0
1	PHM	-1.1%	13.0	AMD	-4.71%	2.0
1	DHI	-1.72%	8.0	ORCL	-3.06%	3.0
1	CCL	-0.73%	16.0	GE	-1.51%	6.0
1	SLV	-0.71%	13.0	SLV	-8.45%	1.0
1	MS	-0.72%	11.0	MSI	-0.8%	10.0
1	ON	-3.84%	2.0	AVGO	-1.1%	7.0
1	SPY	-0.44%	16.0	BUD	-0.5%	14.0
1	B	-3.46%	2.0	HD	-0.53%	13.0
1	CAH	-0.36%	19.0	HON	-1.57%	4.0
1	GOOGL	-0.4%	17.0	CHTR	-0.61%	10.0
1	VST	-0.9%	7.0	BALL	-0.76%	8.0
1	CYH	-0.56%	11.0	ABBV	-0.5%	12.0
1	CSCO	-1.43%	4.0	ACGL	-0.71%	8.0
1	AMAT	-5.6%	1.0	KHC	-1.14%	5.0
1	FSUGY	-0.92%	6.0	BXP	-0.62%	9.0
1	NFLX	-0.68%	8.0	BA	-2.73%	2.0
1	WDC	-0.22%	20.0	PWR	-1.36%	4.0
1	TDG	-1.43%	3.0	NVS	-0.76%	7.0
1	CZR	-0.27%	14.0	BIIB	-0.64%	8.0
1	NWL	-3.47%	1.0	CLF	-2.55%	2.0
1	AMC	-3.42%	1.0	LEN	-0.83%	6.0
1	BALL	-1.09%	3.0	POST	-0.82%	6.0
1	PCG	-0.21%	15.0	GWG	-0.79%	6.0
1	GS	-0.13%	19.0	SBUX	-0.57%	8.0
1	ELAN	-0.25%	10.0	BHP	-1.07%	4.0
1	GE	-2.29%	1.0	TFC	-0.61%	7.0



VaR Adjusted V-Scores: P30D, 10d Horizon

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

Period examined: All model dates from 2026-03-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	THC	-13.92%	12.0	CVS	-6.92%	10.0
10	GT	-12.21%	11.0	KALU	-7.42%	9.0
10	SLV	-12.36%	7.0	CLF	-22.54%	2.0
10	NEM	-13.57%	6.0	SBUX	-6.21%	7.0
10	PRGO	-10.05%	7.0	BUD	-6.08%	7.0
10	PHM	-6.33%	9.0	GE	-10.61%	4.0
10	CAH	-4.41%	12.0	HD	-7.07%	6.0
10	META	-8.81%	6.0	POST	-6.78%	6.0
10	B	-15.86%	3.0	ABBV	-6.55%	6.0
10	GOOGL	-5.05%	9.0	AMC	-10.33%	3.0
10	CCL	-4.81%	9.0	GWV	-5.96%	5.0
10	FCX	-8.07%	5.0	NVS	-5.87%	5.0
10	SPY	-3.6%	10.0	AMGN	-4.77%	6.0
10	PCG	-3.71%	9.0	UAA	-9.51%	3.0
10	HCA	-6.45%	5.0	CMG	-5.54%	5.0
10	CYH	-10.4%	3.0	MU	-9.07%	3.0
10	BALL	-7.66%	3.0	LLY	-6.6%	4.0
10	GLD	-11.35%	2.0	TFC	-4.24%	6.0
10	MOS	-10.85%	2.0	ISRG	-3.52%	7.0
10	NFLX	-3.61%	6.0	BALL	-4.75%	5.0
10	GNRC	-3.6%	6.0	MSI	-5.37%	4.0
10	BA	-7.03%	3.0	CHTR	-5.19%	4.0
10	AMC	-16.18%	1.0	NWL	-20.75%	1.0
10	DHI	-8.06%	2.0	KHC	-10.28%	2.0
10	NWL	-15.84%	1.0	GSK	-5.07%	4.0
10	QQQ	-4.63%	3.0	AAP	-2.52%	8.0
10	VST	-3.47%	4.0	VICI	-6.69%	3.0
10	FSUGY	-3.25%	4.0	BXP	-3.2%	6.0
10	ACGL	-5.34%	2.0	NAVI	-4.54%	4.0
10	CSTM	-9.58%	1.0	CNC	-8.25%	2.0



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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMC	-0.24%	720.0	PRGO	-0.16%	617.0
1	SBNY	-1.18%	97.0	CHTR	-0.1%	807.0
1	NWL	-0.16%	548.0	VFC	-0.2%	314.0
1	IEP	-0.14%	539.0	CTLT	-0.39%	146.0
1	UAA	-0.08%	765.0	AAP	-0.09%	548.0
1	AAP	-0.17%	358.0	AA	-0.31%	160.0
1	LEN	-0.06%	825.0	AMC	-0.28%	180.0
1	ADBE	-0.33%	129.0	FRCB	-0.54%	84.0
1	FITB	-0.09%	445.0	CPRT	-0.29%	145.0
1	FIS	-0.16%	241.0	FIS	-0.05%	719.0
1	UNH	-0.08%	472.0	SIVBQ	-0.19%	187.0
1	MOS	-0.04%	872.0	IEP	-0.1%	356.0
1	ZION	-0.05%	656.0	CMCSA	-0.06%	604.0
1	SBUX	-0.1%	339.0	BALL	-0.06%	506.0
1	NAVI	-0.11%	303.0	OXY	-0.1%	312.0
1	BBY	-0.05%	691.0	KHC	-0.05%	565.0
1	AMZN	-0.15%	215.0	CVS	-0.04%	655.0
1	LW	-0.11%	282.0	SBNY	-0.22%	123.0
1	KEY	-0.05%	465.0	MU	-0.3%	90.0
1	GT	-0.03%	775.0	ZTS	-0.04%	653.0
1	PEP	-0.13%	137.0	VICI	-0.04%	587.0
1	BAC	-0.04%	434.0	BIIB	-0.04%	706.0
1	CVS	-0.07%	237.0	MNST	-0.09%	230.0
1	BIIB	-0.1%	168.0	CZR	-0.09%	222.0
1	TSLA	-0.12%	133.0	FRA	-0.02%	998.0
1	VZ	-0.1%	136.0	MSFT	-0.06%	308.0
1	FRCB	-0.12%	117.0	TXN	-0.12%	162.0
1	TLT	-0.1%	117.0	CCL	-0.08%	235.0
1	LNC	-0.03%	412.0	BHP	-0.03%	566.0
1	SIVBQ	-0.43%	26.0	X	-0.28%	62.0



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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	LUMN	-1.86%	596.0	SIVBQ	-5.88%	187.0
10	UAA	-1.43%	762.0	PRGO	-1.43%	617.0
10	AMC	-1.25%	716.0	FRCB	-9.11%	84.0
10	SBNY	-7.7%	97.0	SBNY	-5.86%	123.0
10	IEP	-1.19%	539.0	AMC	-4.01%	179.0
10	NWL	-1.04%	545.0	IEP	-1.7%	350.0
10	GT	-0.7%	767.0	VFC	-1.84%	306.0
10	UNH	-1.11%	469.0	CHTR	-0.62%	800.0
10	ADBE	-3.28%	129.0	AAP	-0.86%	545.0
10	LNC	-0.82%	412.0	NAVI	-0.88%	521.0
10	BAC	-0.73%	434.0	BXP	-0.61%	727.0
10	FITB	-0.66%	443.0	BHC	-1.85%	220.0
10	QCOM	-0.4%	677.0	BIIB	-0.57%	704.0
10	SBUX	-0.77%	339.0	CNC	-1.02%	391.0
10	BBY	-0.37%	691.0	FIS	-0.53%	711.0
10	MOS	-0.29%	867.0	CMCSA	-0.62%	595.0
10	LW	-0.78%	282.0	CPRT	-1.93%	136.0
10	CVS	-0.9%	237.0	CLF	-1.07%	238.0
10	CNC	-0.43%	490.0	TLT	-0.32%	746.0
10	FRCB	-1.75%	117.0	FRA	-0.24%	989.0
10	BALL	-0.63%	314.0	NWL	-0.66%	352.0
10	AMZN	-0.92%	206.0	BHP	-0.33%	563.0
10	ZION	-0.27%	656.0	BALL	-0.34%	502.0
10	ZTS	-0.74%	236.0	CTLT	-1.14%	146.0
10	KHC	-0.61%	283.0	WDC	-0.6%	268.0
10	SIVBQ	-6.53%	26.0	X	-2.56%	62.0
10	PEP	-1.21%	137.0	ZTS	-0.24%	647.0
10	AAP	-0.46%	357.0	INTU	-0.44%	346.0
10	USB	-0.33%	451.0	LW	-0.28%	540.0
10	FIS	-0.6%	241.0	LQD	-0.16%	923.0



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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	LUMN	-4.14%	587.0	SIVBQ	-11.93%	187.0
21	UAA	-2.98%	758.0	PRGO	-3.12%	617.0
21	AMC	-3.0%	714.0	SBNY	-12.51%	123.0
21	SBNY	-15.64%	97.0	AMC	-8.37%	176.0
21	IEP	-2.75%	537.0	FRCB	-16.25%	84.0
21	NWL	-2.29%	540.0	BXP	-1.81%	718.0
21	UNH	-2.06%	467.0	AAP	-2.25%	536.0
21	GT	-1.14%	756.0	BHC	-5.4%	210.0
21	VFC	-1.19%	531.0	IEP	-3.12%	343.0
21	ADBE	-4.33%	129.0	BIIB	-1.5%	697.0
21	CNC	-1.13%	488.0	CMCSA	-1.68%	584.0
21	SIVBQ	-18.4%	26.0	FIS	-1.33%	701.0
21	MOS	-0.54%	858.0	NAVI	-1.72%	515.0
21	BBY	-0.65%	691.0	VFC	-2.63%	296.0
21	LW	-1.58%	280.0	CHTR	-0.91%	793.0
21	LNC	-1.07%	412.0	NWL	-1.68%	351.0
21	BAC	-1.01%	433.0	X	-7.83%	62.0
21	ZTS	-1.71%	235.0	FRA	-0.46%	978.0
21	CLF	-0.59%	648.0	CNC	-1.08%	384.0
21	SBUX	-1.1%	339.0	LNC	-1.23%	314.0
21	FRCB	-3.1%	117.0	CPRT	-3.03%	125.0
21	KHC	-1.28%	282.0	BHP	-0.65%	560.0
21	CZR	-0.54%	651.0	ADBE	-0.47%	760.0
21	TSLA	-2.6%	131.0	LW	-0.65%	537.0
21	QCOM	-0.49%	674.0	ZTS	-0.48%	639.0
21	AMZN	-1.54%	198.0	TLT	-0.4%	735.0
21	TLT	-2.55%	117.0	GE	-1.06%	270.0
21	BALL	-0.93%	309.0	EXPE	-0.48%	568.0
21	BHC	-0.44%	637.0	TFC	-0.66%	406.0
21	USB	-0.58%	451.0	INTU	-0.8%	338.0



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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	AMC	-11.98%	682.0	SIVBQ	-37.06%	187.0
63	UAA	-6.73%	751.0	AMC	-31.34%	175.0
63	IEP	-9.29%	527.0	FRCB	-56.91%	84.0
63	LUMN	-7.77%	561.0	PRGO	-7.56%	577.0
63	NWL	-8.11%	517.0	SBNY	-32.45%	123.0
63	SBNY	-41.65%	97.0	IEP	-10.29%	324.0
63	MOS	-3.78%	838.0	BXP	-4.82%	680.0
63	BALL	-7.63%	296.0	CHTR	-4.21%	768.0
63	CZR	-3.66%	611.0	AAP	-6.07%	519.0
63	GME	-3.85%	504.0	FIS	-4.47%	662.0
63	AAP	-5.08%	349.0	VFC	-10.82%	256.0
63	CLF	-2.49%	634.0	BHC	-13.72%	189.0
63	TSLA	-12.25%	120.0	CMCSA	-4.18%	542.0
63	UNH	-3.09%	467.0	BIIB	-3.33%	677.0
63	BHC	-2.15%	628.0	NWL	-6.21%	335.0
63	KHC	-4.78%	281.0	CZR	-8.18%	222.0
63	BBY	-2.0%	666.0	LNC	-4.94%	292.0
63	CNC	-2.71%	488.0	NAVI	-2.92%	490.0
63	GT	-1.81%	714.0	BHP	-2.47%	554.0
63	SBUX	-3.58%	320.0	X	-19.97%	62.0
63	FRCB	-8.05%	117.0	ZTS	-2.05%	597.0
63	SIVBQ	-34.19%	26.0	CLF	-4.51%	223.0
63	NAVI	-2.93%	297.0	TLT	-1.29%	694.0
63	CTLT	-1.9%	438.0	CNC	-2.48%	343.0
63	ADBE	-6.45%	129.0	KHC	-1.57%	509.0
63	VZ	-5.7%	135.0	FRA	-0.78%	936.0
63	ELAN	-1.51%	488.0	GNRC	-1.26%	509.0
63	WRK	-2.51%	283.0	FSUGY	-6.29%	99.0
63	TLT	-6.0%	117.0	SNY	-0.67%	891.0
63	AMZN	-3.95%	169.0	BA	-1.07%	530.0



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

Period examined: All model dates from 2022-01-31 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AMC	-22.18%	626.0	SIVBQ	-72.85%	187.0
126	NWL	-21.43%	481.0	AMC	-55.8%	172.0
126	IEP	-17.73%	498.0	SBNY	-70.07%	123.0
126	UAA	-11.14%	728.0	FRCB	-87.31%	84.0
126	GME	-12.62%	488.0	IEP	-22.01%	308.0
126	MOS	-7.43%	787.0	PRGO	-12.76%	525.0
126	AAP	-17.81%	318.0	VFC	-21.95%	240.0
126	SBNY	-57.35%	97.0	CHTR	-6.91%	754.0
126	CTLT	-9.55%	377.0	NWL	-14.27%	322.0
126	FRCB	-30.44%	117.0	AAP	-8.06%	502.0
126	CNC	-6.87%	488.0	CZR	-16.99%	222.0
126	BALL	-11.82%	282.0	CNC	-12.33%	280.0
126	CZR	-5.9%	556.0	BIIB	-5.12%	662.0
126	CLF	-5.28%	619.0	BHC	-18.01%	180.0
126	GT	-4.4%	651.0	NAVI	-6.71%	471.0
126	UNH	-5.14%	467.0	FIS	-4.72%	609.0
126	KHC	-6.95%	268.0	BXP	-4.53%	625.0
126	TSLA	-13.82%	100.0	KHC	-5.11%	471.0
126	CMA	-3.93%	332.0	CMCSA	-4.57%	500.0
126	SIVBQ	-48.67%	26.0	GNRC	-4.8%	476.0
126	BHC	-2.1%	598.0	LNC	-8.42%	254.0
126	VZ	-8.78%	135.0	BHP	-3.97%	538.0
126	TLT	-10.13%	116.0	ZTS	-3.56%	543.0
126	LW	-4.45%	261.0	TLT	-2.58%	647.0
126	PRGO	-6.58%	160.0	CYH	-13.49%	91.0
126	FIS	-4.12%	234.0	ADBE	-1.65%	659.0
126	ZTS	-4.09%	234.0	SNY	-1.2%	828.0
126	LUMN	-1.85%	511.0	BMY	-1.37%	706.0
126	CHTR	-13.24%	70.0	UNH	-2.14%	346.0
126	BBY	-1.4%	612.0	X	-11.51%	62.0



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

Period examined: All model dates from 2022-01-31 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	AMC	-45.46%	503.0	SIVBQ	-98.74%	187.0
252	IEP	-38.43%	389.0	AMC	-83.83%	171.0
252	NWL	-30.9%	398.0	IEP	-44.26%	299.0
252	AAP	-36.6%	313.0	SBNY	-99.38%	123.0
252	FRCB	-91.34%	117.0	NWL	-35.4%	284.0
252	UAA	-16.31%	625.0	AAP	-24.82%	389.0
252	CLF	-17.06%	556.0	VFC	-39.54%	238.0
252	SBNY	-93.45%	97.0	FRCB	-96.6%	84.0
252	MOS	-12.9%	678.0	PRGO	-18.46%	414.0
252	CNC	-13.71%	479.0	BIIB	-10.61%	624.0
252	GME	-13.56%	453.0	CNC	-32.72%	194.0
252	CZR	-12.36%	488.0	CZR	-27.45%	195.0
252	UNH	-11.89%	431.0	CHTR	-7.68%	650.0
252	VFC	-13.48%	371.0	BXP	-9.09%	526.0
252	CVS	-21.06%	212.0	NAVI	-12.05%	381.0
252	LW	-19.04%	219.0	BHC	-30.9%	144.0
252	GT	-7.57%	537.0	BMJ	-7.05%	621.0
252	CTLT	-13.47%	288.0	GNRC	-9.39%	424.0
252	BALL	-15.17%	238.0	KHC	-8.68%	401.0
252	INTC	-6.35%	551.0	TLT	-6.27%	539.0
252	KHC	-14.41%	234.0	PEP	-6.23%	455.0
252	FIS	-16.65%	197.0	BHP	-5.51%	493.0
252	CYH	-4.49%	590.0	CMCSA	-6.04%	406.0
252	PRGO	-15.74%	157.0	ZTS	-5.27%	443.0
252	SIVBQ	-85.19%	26.0	OXY	-8.78%	262.0
252	OXY	-6.23%	338.0	AA	-14.66%	155.0
252	BHC	-3.81%	537.0	LNC	-9.53%	234.0
252	CHTR	-25.75%	61.0	JAZZ	-2.65%	679.0
252	SBUX	-5.05%	288.0	CYH	-18.03%	86.0
252	CMA	-4.47%	317.0	UNH	-5.36%	264.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMC	-0.39%	216.0	MSTR	-0.83%	117.0
1	LEN	-0.28%	158.0	PRGO	-0.28%	199.0
1	GME	-0.44%	90.0	CHTR	-0.32%	155.0
1	UNH	-0.96%	41.0	NWL	-0.68%	71.0
1	VNO	-0.27%	119.0	ADBE	-0.18%	239.0
1	CMG	-0.3%	101.0	CPRT	-0.36%	112.0
1	CHTR	-0.83%	35.0	FIS	-0.19%	175.0
1	MOS	-0.13%	190.0	KHC	-0.19%	159.0
1	LW	-0.32%	63.0	INTU	-0.49%	61.0
1	GT	-0.08%	237.0	CCL	-0.85%	34.0
1	FIS	-0.43%	44.0	NAVI	-0.18%	141.0
1	TMUS	-0.16%	101.0	VICI	-0.13%	179.0
1	FITB	-0.26%	57.0	AVGO	-0.62%	36.0
1	WFC	-0.11%	115.0	MSFT	-0.26%	80.0
1	PRGO	-0.45%	27.0	BXP	-0.09%	205.0
1	MSI	-0.3%	40.0	LVS	-0.19%	99.0
1	SBUX	-0.23%	49.0	HD	-0.12%	157.0
1	AAP	-0.25%	43.0	ZTS	-0.08%	208.0
1	IEP	-0.07%	147.0	QCOM	-0.1%	156.0
1	GILD	-0.11%	78.0	ACGL	-0.61%	25.0
1	ON	-0.11%	60.0	CMCSA	-0.07%	197.0
1	SPY	-0.04%	173.0	GNRC	-0.14%	99.0
1	CSCO	-0.05%	143.0	FRA	-0.05%	241.0
1	CVS	-0.28%	22.0	ORCL	-0.22%	59.0
1	TSLA	-0.14%	43.0	T	-0.06%	185.0
1	BIIB	-0.06%	86.0	TXN	-0.12%	81.0
1	MRK	-0.08%	55.0	VFC	-0.13%	76.0
1	CPRT	-0.04%	120.0	SNY	-0.04%	246.0
1	PEP	-0.22%	18.0	BMJ	-0.06%	165.0
1	BAC	-0.02%	146.0	ISRG	-0.07%	124.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	AMC	-2.81%	212.0	MSTR	-6.49%	108.0
10	UNH	-10.52%	38.0	PRGO	-3.5%	199.0
10	GT	-1.51%	229.0	ADBE	-1.44%	230.0
10	VNO	-2.66%	112.0	CPRT	-2.89%	103.0
10	LEN	-1.51%	156.0	NAVI	-2.14%	136.0
10	CMG	-1.8%	100.0	ZTS	-1.21%	202.0
10	MOS	-0.83%	185.0	FIS	-1.45%	167.0
10	CHTR	-3.62%	35.0	CNC	-1.14%	196.0
10	PRGO	-5.44%	20.0	ORCL	-4.07%	50.0
10	FIS	-2.36%	44.0	KHC	-1.18%	150.0
10	TDG	-1.23%	77.0	LW	-1.81%	94.0
10	CPRT	-0.78%	120.0	INTU	-2.92%	52.0
10	KHC	-1.78%	52.0	NWL	-2.23%	68.0
10	DHI	-0.53%	170.0	BXP	-0.73%	199.0
10	IRM	-0.76%	111.0	BHC	-1.76%	75.0
10	TMUS	-0.84%	100.0	POST	-0.87%	139.0
10	FITB	-1.36%	55.0	CHTR	-0.82%	148.0
10	CVS	-3.33%	22.0	AMC	-15.02%	8.0
10	GILD	-0.98%	72.0	CMG	-1.0%	118.0
10	AMZN	-0.55%	99.0	CDNS	-1.03%	106.0
10	SBUX	-0.9%	49.0	FRA	-0.46%	232.0
10	MSI	-1.13%	39.0	SNY	-0.44%	237.0
10	UAA	-0.28%	132.0	CMCSA	-0.54%	188.0
10	PEP	-1.75%	18.0	VFC	-1.48%	68.0
10	CMCSA	-0.82%	21.0	GBTC	-5.8%	16.0
10	ORLY	-0.09%	155.0	TXN	-1.13%	73.0
10	VICI	-0.86%	16.0	VICI	-0.43%	170.0
10	CNC	-1.32%	9.0	BBY	-2.32%	31.0
10	AAP	-0.26%	42.0	TEVA	-2.82%	25.0
10	AMGN	-0.32%	32.0	AZO	-1.36%	51.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	AMC	-6.42%	210.0	PRGO	-7.85%	199.0
21	VNO	-6.06%	109.0	MSTR	-11.73%	97.0
21	GT	-2.81%	218.0	ADBE	-2.8%	219.0
21	UNH	-16.24%	36.0	FIS	-3.25%	157.0
21	LEN	-3.12%	150.0	ZTS	-2.41%	194.0
21	CPRT	-3.55%	120.0	CPRT	-4.69%	92.0
21	CMG	-3.18%	99.0	NAVI	-3.2%	130.0
21	IRM	-2.57%	102.0	INTU	-9.25%	44.0
21	CHTR	-6.21%	34.0	NWL	-5.71%	67.0
21	MOS	-1.15%	176.0	LW	-3.98%	91.0
21	TMUS	-1.97%	99.0	BXP	-1.79%	190.0
21	KHC	-3.62%	51.0	SNY	-1.18%	226.0
21	CNC	-25.09%	7.0	CDNS	-2.53%	95.0
21	FIS	-3.42%	44.0	KHC	-1.72%	140.0
21	MSI	-3.42%	37.0	FRA	-1.06%	221.0
21	TDG	-1.71%	72.0	CMG	-1.84%	112.0
21	IEP	-0.75%	145.0	CHTR	-1.46%	141.0
21	AMD	-2.26%	47.0	ORCL	-4.89%	39.0
21	CVS	-4.27%	22.0	TEVA	-8.45%	22.0
21	COST	-0.66%	102.0	CMCSA	-1.03%	177.0
21	LW	-1.0%	61.0	BHC	-2.77%	65.0
21	LLY	-0.74%	68.0	T	-1.05%	172.0
21	DHI	-0.31%	159.0	UNH	-0.95%	184.0
21	BUD	-1.74%	27.0	POST	-1.27%	134.0
21	PRGO	-4.71%	9.0	GME	-1.41%	101.0
21	AMZN	-0.44%	91.0	VFC	-2.32%	58.0
21	VICI	-1.41%	16.0	VICI	-0.82%	159.0
21	GILD	-0.35%	61.0	GBTC	-7.85%	16.0
21	ISRG	-0.42%	50.0	AMC	-24.72%	5.0
21	UAA	-0.16%	128.0	TXN	-1.67%	64.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	AMC	-20.29%	178.0	PRGO	-20.03%	159.0
63	MSTR	-15.76%	111.0	CHTR	-21.05%	116.0
63	CPRT	-13.43%	120.0	MSTR	-33.17%	58.0
63	CMG	-14.93%	97.0	ADBE	-10.18%	177.0
63	VNO	-16.36%	85.0	FIS	-13.18%	118.0
63	INTU	-5.85%	160.0	ZTS	-8.23%	152.0
63	NFLX	-6.01%	154.0	CMCSA	-5.27%	135.0
63	GT	-4.82%	176.0	LW	-7.92%	81.0
63	TMUS	-8.13%	96.0	BXP	-4.08%	152.0
63	UNH	-17.98%	36.0	KHC	-5.27%	103.0
63	MOS	-3.64%	156.0	SNY	-2.9%	185.0
63	LEN	-4.14%	116.0	NAVI	-4.91%	105.0
63	COST	-4.09%	98.0	FRA	-2.7%	179.0
63	NAVI	-7.86%	49.0	NWL	-9.18%	51.0
63	NWL	-3.16%	116.0	CPRT	-9.06%	50.0
63	GBTC	-2.3%	148.0	INTU	-32.31%	14.0
63	IEP	-2.47%	135.0	CDNS	-7.78%	53.0
63	TDG	-4.73%	70.0	GBTC	-26.83%	14.0
63	GME	-6.25%	50.0	GME	-4.04%	92.0
63	UAA	-2.47%	121.0	POST	-2.91%	105.0
63	IRM	-2.95%	92.0	VICI	-2.54%	118.0
63	MSFT	-2.48%	106.0	CZR	-10.94%	27.0
63	MSI	-8.9%	28.0	ORCL	-21.38%	11.0
63	ISRG	-6.13%	40.0	QCOM	-1.58%	124.0
63	KHC	-4.89%	50.0	AMC	-43.28%	4.0
63	CHTR	-6.47%	34.0	AZO	-3.37%	46.0
63	CNC	-31.03%	7.0	HD	-1.19%	128.0
63	FIS	-3.91%	42.0	MOS	-8.17%	16.0
63	PRGO	-21.69%	7.0	TDG	-1.39%	84.0
63	GWV	-2.77%	36.0	CMG	-1.41%	81.0



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

Period examined: All model dates from 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	MSTR	-47.28%	108.0	PRGO	-42.0%	107.0
126	AMC	-36.96%	122.0	CHTR	-33.47%	102.0
126	NWL	-28.15%	80.0	ADBE	-17.44%	118.0
126	CPRT	-22.55%	92.0	ZTS	-17.06%	98.0
126	CMG	-21.72%	95.0	NAVI	-16.74%	86.0
126	INTU	-17.0%	118.0	CMCSA	-13.26%	93.0
126	MOS	-18.81%	105.0	FIS	-17.35%	65.0
126	GT	-17.4%	113.0	FRA	-8.04%	125.0
126	UAA	-16.08%	98.0	VICI	-9.15%	81.0
126	GBTC	-13.45%	114.0	KHC	-11.04%	65.0
126	NFLX	-13.54%	97.0	T	-6.66%	93.0
126	TMUS	-14.44%	82.0	BXP	-6.26%	97.0
126	FIS	-25.3%	37.0	NWL	-14.84%	38.0
126	IEP	-7.75%	106.0	VNO	-7.54%	72.0
126	CZR	-10.69%	66.0	CMG	-25.5%	21.0
126	VNO	-26.75%	22.0	MSI	-5.04%	100.0
126	TDG	-7.86%	69.0	GME	-7.71%	65.0
126	KHC	-13.04%	37.0	CZR	-18.51%	27.0
126	COST	-4.99%	96.0	CPRT	-22.13%	20.0
126	UNH	-9.87%	36.0	POST	-6.38%	68.0
126	GME	-9.97%	34.0	SNY	-3.09%	122.0
126	LEN	-5.13%	53.0	HD	-4.27%	82.0
126	IRM	-4.11%	60.0	MSTR	-49.24%	7.0
126	CMCSA	-18.8%	13.0	TDG	-7.85%	31.0
126	CHTR	-23.82%	9.0	HON	-1.79%	122.0
126	AZO	-3.05%	70.0	LW	-4.08%	44.0
126	BHC	-3.48%	56.0	TMUS	-14.24%	12.0
126	META	-1.69%	109.0	NFLX	-25.0%	5.0
126	TXN	-2.12%	73.0	MOS	-12.46%	8.0
126	PRGO	-50.28%	3.0	AZO	-3.43%	28.0



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

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

Period examined: All model dates from 2026-01-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMC	-1.32%	36.0	INTU	-0.79%	46.0
1	GT	-0.51%	59.0	NAVI	-1.0%	36.0
1	GBTC	-0.54%	47.0	KALU	-0.96%	34.0
1	EXPE	-0.53%	45.0	CLF	-2.46%	13.0
1	MOS	-0.59%	34.0	FIS	-0.58%	55.0
1	INTC	-0.69%	23.0	ADBE	-0.5%	60.0
1	NVDA	-0.51%	25.0	BXP	-0.51%	51.0
1	WYNN	-0.53%	22.0	QCOM	-0.79%	30.0
1	PRGO	-0.58%	19.0	MSTR	-0.32%	58.0
1	CSCO	-0.24%	43.0	ISRG	-0.61%	26.0
1	AAPL	-0.22%	47.0	TFC	-0.46%	34.0
1	GE	-0.29%	35.0	ORCL	-0.3%	48.0
1	TSLA	-0.77%	13.0	LNC	-0.33%	42.0
1	ON	-0.97%	10.0	MSFT	-0.33%	38.0
1	WFC	-0.26%	36.0	MU	-0.82%	15.0
1	JPM	-0.15%	60.0	LVS	-0.33%	36.0
1	ORCL	-0.92%	10.0	CPRT	-0.2%	60.0
1	BAC	-0.3%	30.0	UNH	-0.24%	49.0
1	BA	-0.55%	16.0	CVS	-0.19%	59.0
1	MS	-0.15%	59.0	PRGO	-0.27%	39.0
1	DHI	-0.15%	56.0	HD	-0.4%	27.0
1	GME	-0.21%	40.0	LUMN	-1.74%	6.0
1	GOOGL	-0.14%	60.0	UAA	-0.33%	30.0
1	FITB	-0.36%	22.0	CCL	-4.56%	2.0
1	VNO	-0.22%	32.0	USB	-0.19%	48.0
1	LLY	-0.3%	23.0	CNC	-0.19%	46.0
1	HSBC	-0.19%	36.0	CDNS	-0.15%	60.0
1	GS	-0.11%	60.0	ABBV	-0.28%	30.0
1	TDG	-0.41%	15.0	SLV	-8.45%	1.0
1	INTU	-1.22%	5.0	SBUX	-0.24%	33.0



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 2026-01-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	GT	-6.23%	51.0	NAVI	-9.89%	31.0
10	AMC	-8.46%	32.0	PRGO	-7.2%	39.0
10	EXPE	-5.79%	42.0	ADBE	-5.39%	51.0
10	B	-3.94%	46.0	FIS	-5.49%	47.0
10	GBTC	-4.19%	39.0	CNC	-5.39%	46.0
10	GS	-2.57%	51.0	BXP	-4.78%	45.0
10	AMZN	-3.7%	35.0	QCOM	-7.16%	28.0
10	MS	-2.54%	50.0	BHC	-6.1%	31.0
10	VNO	-5.05%	25.0	MSTR	-3.64%	49.0
10	LEN	-3.19%	39.0	UNH	-3.9%	44.0
10	WFC	-4.09%	29.0	CPRT	-3.24%	51.0
10	BAC	-3.7%	30.0	KALU	-5.69%	27.0
10	ORCL	-10.61%	10.0	INTU	-4.13%	37.0
10	GOOGL	-2.07%	51.0	CLF	-11.71%	13.0
10	JPM	-2.06%	51.0	TFC	-4.35%	31.0
10	BHC	-14.59%	7.0	ORCL	-3.28%	39.0
10	DHI	-1.95%	47.0	VFC	-2.56%	48.0
10	FSUGY	-1.87%	45.0	MSFT	-3.52%	34.0
10	BA	-7.63%	11.0	CMG	-3.4%	35.0
10	INTU	-16.34%	5.0	LNC	-3.39%	33.0
10	PRGO	-6.65%	12.0	CDNS	-2.14%	51.0
10	CCL	-1.76%	44.0	CVS	-2.12%	51.0
10	GILD	-2.48%	31.0	FRA	-2.01%	51.0
10	MOS	-2.62%	29.0	USB	-2.59%	39.0
10	FITB	-3.69%	20.0	ISRG	-4.8%	21.0
10	META	-2.37%	31.0	LVS	-2.91%	34.0
10	LLY	-3.94%	18.0	TXN	-4.06%	22.0
10	AAPL	-1.76%	40.0	ZTS	-1.62%	48.0
10	WYNN	-4.35%	15.0	KHC	-1.64%	45.0
10	PHM	-1.23%	51.0	TEVA	-2.97%	24.0



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 2026-01-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	GT	-13.45%	40.0	PRGO	-16.66%	39.0
21	AMC	-17.45%	30.0	NAVI	-17.99%	25.0
21	EXPE	-10.31%	36.0	BXP	-11.28%	36.0
21	GBTC	-11.17%	30.0	FIS	-10.48%	37.0
21	GS	-6.78%	40.0	CNC	-9.87%	39.0
21	SLV	-6.91%	39.0	ADBE	-9.23%	40.0
21	MS	-6.82%	39.0	UNH	-7.92%	40.0
21	VNO	-11.06%	22.0	INTU	-10.29%	29.0
21	CLF	-17.02%	14.0	CPRT	-7.36%	40.0
21	B	-6.37%	35.0	QCOM	-12.14%	24.0
21	LUMN	-8.96%	24.0	TFC	-11.25%	23.0
21	LEN	-6.46%	33.0	AMD	-6.39%	39.0
21	AMZN	-7.73%	27.0	VFC	-6.55%	38.0
21	GOOGL	-4.98%	40.0	LNC	-11.32%	22.0
21	BAC	-6.47%	29.0	TDG	-6.9%	35.0
21	ORCL	-18.14%	10.0	MSTR	-6.07%	38.0
21	WFC	-7.8%	22.0	BHC	-10.68%	21.0
21	JPM	-3.92%	40.0	CLF	-19.73%	11.0
21	CCL	-4.42%	33.0	CMG	-7.33%	29.0
21	FSUGY	-3.93%	34.0	KALU	-10.62%	19.0
21	BHC	-18.82%	7.0	TEVA	-8.97%	21.0
21	DHI	-3.54%	36.0	FRA	-4.65%	40.0
21	GILD	-4.94%	20.0	BA	-5.4%	32.0
21	MSFT	-14.05%	7.0	USB	-5.85%	28.0
21	HSBC	-3.91%	25.0	CDNS	-4.06%	40.0
21	LLY	-7.32%	13.0	TXN	-11.43%	13.0
21	NEM	-2.3%	39.0	LVS	-4.77%	30.0
21	INTU	-17.85%	5.0	ORCL	-4.97%	28.0
21	LW	-12.65%	7.0	MSFT	-5.73%	24.0
21	WYNN	-9.76%	9.0	FITB	-8.86%	15.0



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 2026-03-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	-1.21%	20.0	CNC	-2.42%	8.0
1	B	-1.68%	13.0	ON	-2.0%	8.0
1	THC	-1.02%	21.0	CVS	-0.74%	20.0
1	MOS	-1.27%	15.0	CPRT	-0.67%	21.0
1	NEM	-0.77%	21.0	UAA	-1.41%	9.0
1	FCX	-0.87%	18.0	KALU	-0.72%	16.0
1	HSBC	-1.16%	12.0	MSI	-0.92%	12.0
1	MU	-1.27%	10.0	VICI	-0.49%	21.0
1	PHM	-0.59%	21.0	TFC	-0.86%	12.0
1	FITB	-1.35%	9.0	KHC	-0.45%	20.0
1	PRGO	-0.58%	19.0	HON	-0.43%	21.0
1	CLF	-0.84%	13.0	GE	-1.51%	6.0
1	DHI	-0.51%	20.0	CDNS	-0.4%	21.0
1	NVDA	-0.81%	12.0	SLV	-8.45%	1.0
1	BALL	-1.36%	7.0	HD	-0.5%	17.0
1	NWL	-1.0%	9.0	LEN	-1.19%	7.0
1	META	-0.82%	11.0	ZTS	-0.55%	15.0
1	GNRC	-0.94%	9.0	MSTR	-0.39%	21.0
1	CCL	-0.42%	20.0	BXP	-0.5%	16.0
1	VST	-0.4%	21.0	PWR	-1.3%	6.0
1	CAH	-0.39%	21.0	SBUX	-0.4%	19.0
1	MNST	-0.49%	16.0	AMGN	-0.47%	16.0
1	SLV	-0.39%	20.0	VFC	-0.36%	19.0
1	BHP	-1.09%	7.0	CMCSA	-0.32%	21.0
1	ELAN	-0.36%	21.0	BIIB	-0.67%	10.0
1	PCG	-0.4%	19.0	BHP	-1.09%	6.0
1	IRM	-0.39%	19.0	MSFT	-0.43%	15.0
1	HCA	-0.43%	17.0	ADBE	-0.3%	21.0
1	WFC	-0.52%	14.0	NWL	-1.42%	4.0
1	GILD	-0.38%	18.0	ACGL	-0.71%	8.0



Positive vs. Negative V-Scores: P30D, 10d Horizon

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

Period examined: All model dates from 2026-03-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	THC	-13.92%	12.0	CNC	-17.71%	8.0
10	B	-13.28%	12.0	ADBE	-9.06%	12.0
10	SLV	-13.88%	11.0	CPRT	-8.75%	12.0
10	GT	-12.05%	12.0	CVS	-7.05%	12.0
10	NEM	-11.5%	12.0	KHC	-6.77%	11.0
10	CYH	-10.04%	10.0	VICI	-6.14%	12.0
10	NWL	-14.81%	6.0	CMCSA	-5.96%	12.0
10	HCA	-7.84%	11.0	KALU	-7.42%	9.0
10	META	-9.35%	9.0	MSFT	-5.91%	11.0
10	MOS	-8.01%	10.0	SBUX	-6.3%	10.0
10	PHM	-6.66%	12.0	HON	-5.17%	12.0
10	PRGO	-6.65%	12.0	BUD	-6.07%	10.0
10	FCX	-7.89%	10.0	TSLA	-5.27%	11.0
10	BA	-8.33%	9.0	HD	-6.31%	9.0
10	DHI	-5.97%	11.0	CDNS	-4.19%	12.0
10	LEN	-8.97%	7.0	NVS	-6.17%	8.0
10	GILD	-4.92%	12.0	BHC	-4.9%	10.0
10	HSBC	-6.5%	9.0	CMG	-6.56%	7.0
10	CSTM	-5.12%	11.0	AMGN	-5.08%	9.0
10	BHP	-9.25%	6.0	CLF	-22.54%	2.0
10	GE	-9.2%	6.0	VFC	-4.01%	11.0
10	MNST	-4.91%	11.0	UAA	-8.54%	5.0
10	CAH	-4.41%	12.0	ZTS	-4.73%	9.0
10	UAA	-10.56%	5.0	GE	-10.61%	4.0
10	IRM	-5.23%	10.0	POST	-6.78%	6.0
10	ORLY	-4.4%	11.0	GSK	-3.31%	12.0
10	VST	-4.02%	12.0	ORCL	-3.28%	12.0
10	GME	-4.82%	10.0	ABBV	-6.55%	6.0
10	GNRC	-5.01%	9.0	GW	-6.45%	6.0
10	RIO	-4.51%	10.0	TFC	-4.27%	9.0



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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMC	-0.35%	627.0	AMC	-0.86%	132.0
1	SBNY	-1.23%	96.0	PRGO	-0.21%	483.0
1	ON	-0.16%	469.0	IEP	-0.22%	311.0
1	IEP	-0.13%	526.0	CTLT	-0.45%	142.0
1	CYH	-0.11%	632.0	FIS	-0.12%	462.0
1	BBY	-0.12%	532.0	CHTR	-0.09%	591.0
1	NWL	-0.14%	451.0	OXY	-0.16%	294.0
1	MOS	-0.08%	748.0	AA	-0.28%	158.0
1	AAP	-0.18%	309.0	CPRT	-0.35%	97.0
1	FITB	-0.13%	433.0	BMJ	-0.05%	687.0
1	CZR	-0.1%	509.0	GSK	-0.04%	870.0
1	ZION	-0.07%	639.0	SIVBQ	-0.18%	165.0
1	FIS	-0.18%	237.0	FRCB	-0.35%	82.0
1	ADBE	-0.33%	129.0	CVS	-0.05%	608.0
1	NAVI	-0.14%	294.0	BALL	-0.05%	481.0
1	UNH	-0.08%	464.0	BHP	-0.05%	521.0
1	LEN	-0.05%	752.0	ZTS	-0.04%	626.0
1	CMG	-0.05%	670.0	TXN	-0.15%	159.0
1	AMZN	-0.15%	215.0	VICI	-0.04%	547.0
1	SBUX	-0.1%	320.0	WRK	-0.09%	226.0
1	LW	-0.11%	276.0	MNST	-0.09%	229.0
1	KEY	-0.06%	439.0	TLT	-0.03%	650.0
1	CDNS	-0.04%	549.0	MU	-0.23%	88.0
1	PCG	-0.05%	409.0	KHC	-0.04%	535.0
1	BAC	-0.04%	433.0	X	-0.33%	60.0
1	PEP	-0.13%	137.0	CMCSA	-0.04%	527.0
1	VNO	-0.04%	388.0	SBNY	-0.16%	121.0
1	BIIB	-0.1%	168.0	WDC	-0.07%	261.0
1	TSLA	-0.12%	133.0	AAP	-0.04%	444.0
1	TXN	-0.02%	646.0	VNO	-0.07%	254.0



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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	AMC	-1.82%	623.0	SIVBQ	-6.36%	165.0
10	SBNY	-7.7%	96.0	AMC	-7.1%	131.0
10	LUMN	-1.3%	545.0	SBNY	-5.82%	121.0
10	IEP	-1.06%	526.0	CNC	-2.34%	272.0
10	NWL	-1.05%	448.0	FRCB	-7.2%	82.0
10	UNH	-1.01%	461.0	CHTR	-0.94%	584.0
10	ADBE	-3.28%	129.0	IEP	-1.53%	306.0
10	UAA	-0.61%	617.0	BXP	-0.7%	651.0
10	ELAN	-0.79%	450.0	PRGO	-0.87%	483.0
10	FITB	-0.75%	431.0	AAP	-0.91%	441.0
10	BAC	-0.72%	433.0	NWL	-1.67%	234.0
10	CYH	-0.49%	631.0	CMCSA	-0.69%	524.0
10	LNC	-0.75%	408.0	FIS	-0.78%	458.0
10	CZR	-0.49%	504.0	NAVI	-0.73%	479.0
10	SBUX	-0.75%	320.0	BHC	-1.76%	181.0
10	LW	-0.84%	276.0	TLT	-0.37%	641.0
10	MOS	-0.31%	743.0	INTU	-0.74%	313.0
10	AAP	-0.72%	308.0	FRA	-0.21%	933.0
10	BBY	-0.4%	532.0	VFC	-0.98%	193.0
10	ZION	-0.33%	639.0	CTLT	-1.33%	142.0
10	FRCB	-1.75%	117.0	BHP	-0.29%	518.0
10	CVS	-0.86%	235.0	WDC	-0.57%	261.0
10	QCOM	-0.4%	495.0	CPRT	-1.57%	91.0
10	BALL	-0.61%	312.0	LQD	-0.15%	905.0
10	AMZN	-0.92%	206.0	X	-2.28%	60.0
10	VFC	-0.37%	497.0	LVS	-0.34%	400.0
10	CNC	-0.38%	478.0	CLF	-0.66%	198.0
10	SIVBQ	-6.53%	26.0	VICI	-0.23%	539.0
10	KHC	-0.59%	282.0	BALL	-0.26%	477.0
10	ZTS	-0.74%	227.0	ZTS	-0.2%	620.0



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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	AMC	-3.76%	621.0	SIVBQ	-12.61%	165.0
21	LUMN	-3.46%	537.0	AMC	-11.94%	128.0
21	SBNY	-15.72%	96.0	SBNY	-12.48%	121.0
21	IEP	-2.61%	524.0	BXP	-1.91%	642.0
21	UAA	-1.91%	613.0	FRCB	-14.5%	82.0
21	NWL	-2.28%	443.0	AAP	-2.7%	432.0
21	UNH	-1.96%	459.0	PRGO	-2.13%	483.0
21	CZR	-1.5%	496.0	CHTR	-1.67%	578.0
21	VFC	-1.45%	497.0	NWL	-4.01%	233.0
21	ELAN	-1.6%	441.0	CMCSA	-1.79%	519.0
21	ADBE	-4.33%	129.0	IEP	-3.06%	299.0
21	BHC	-0.99%	532.0	BHC	-4.94%	171.0
21	CNC	-1.07%	476.0	CNC	-3.03%	268.0
21	SIVBQ	-18.4%	26.0	NAVI	-1.45%	474.0
21	LW	-1.66%	274.0	FIS	-1.5%	451.0
21	BAC	-0.98%	432.0	BIIB	-0.94%	513.0
21	LNC	-1.0%	408.0	X	-7.21%	60.0
21	FRCB	-3.1%	117.0	INTU	-1.33%	310.0
21	ZTS	-1.6%	226.0	FRA	-0.38%	922.0
21	MOS	-0.49%	734.0	LNC	-1.03%	299.0
21	KHC	-1.27%	281.0	ADBE	-0.46%	575.0
21	SBUX	-1.11%	320.0	TFC	-0.67%	391.0
21	TSLA	-2.6%	131.0	TLT	-0.42%	630.0
21	FITB	-0.73%	425.0	CVS	-0.44%	589.0
21	AMZN	-1.54%	198.0	LW	-0.47%	522.0
21	TLT	-2.55%	117.0	LQD	-0.26%	894.0
21	GT	-0.49%	581.0	CZR	-1.16%	199.0
21	BALL	-0.92%	307.0	ZTS	-0.37%	612.0
21	VNO	-0.73%	378.0	CTLT	-1.58%	142.0
21	USB	-0.67%	382.0	VICI	-0.42%	528.0



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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	AMC	-13.24%	590.0	SIVBQ	-37.58%	165.0
63	IEP	-9.18%	514.0	AMC	-37.7%	127.0
63	SBNY	-41.63%	96.0	FRCB	-55.87%	82.0
63	LUMN	-7.35%	512.0	SBNY	-32.74%	121.0
63	NWL	-7.18%	423.0	BXP	-4.87%	608.0
63	UAA	-4.11%	607.0	IEP	-10.18%	284.0
63	MOS	-3.4%	714.0	CHTR	-5.14%	556.0
63	AAP	-7.9%	300.0	AAP	-6.56%	415.0
63	BALL	-7.64%	294.0	PRGO	-5.66%	476.0
63	CZR	-3.52%	471.0	NWL	-11.86%	221.0
63	TSLA	-12.25%	120.0	CMCSA	-4.33%	503.0
63	UNH	-3.01%	459.0	CNC	-7.98%	242.0
63	KHC	-4.79%	280.0	FIS	-4.09%	423.0
63	ELAN	-3.07%	416.0	CZR	-8.04%	199.0
63	CNC	-2.68%	476.0	NAVI	-2.77%	451.0
63	VNO	-3.31%	354.0	LNC	-4.44%	277.0
63	BBY	-2.18%	521.0	BHC	-8.09%	151.0
63	SBUX	-3.66%	301.0	VFC	-7.52%	162.0
63	BHC	-1.9%	523.0	X	-18.96%	60.0
63	FRCB	-8.05%	117.0	ZTS	-1.9%	578.0
63	SIVBQ	-34.19%	26.0	TLT	-1.76%	589.0
63	GT	-1.57%	565.0	CVS	-1.73%	550.0
63	ADBE	-6.45%	129.0	BHP	-1.57%	509.0
63	NAVI	-2.73%	288.0	KHC	-1.46%	494.0
63	VZ	-5.7%	135.0	CLF	-3.79%	185.0
63	TLT	-6.0%	117.0	FRA	-0.78%	884.0
63	AMZN	-3.95%	169.0	BA	-1.33%	440.0
63	WRK	-2.6%	242.0	FSUGY	-5.88%	94.0
63	LW	-2.19%	267.0	PEP	-0.89%	570.0
63	GME	-1.25%	368.0	BIIB	-0.9%	495.0



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

Period examined: All model dates from 2022-01-31 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AMC	-21.61%	542.0	SIVBQ	-70.71%	165.0
126	IEP	-17.67%	486.0	SBNY	-69.58%	121.0
126	NWL	-20.63%	389.0	FRCB	-87.0%	82.0
126	SBNY	-57.47%	96.0	AMC	-57.32%	124.0
126	AAP	-20.26%	269.0	IEP	-22.68%	270.0
126	MOS	-7.53%	664.0	PRGO	-11.05%	449.0
126	UAA	-8.17%	584.0	CHTR	-8.62%	547.0
126	FRCB	-30.44%	117.0	AAP	-11.12%	398.0
126	BALL	-11.79%	280.0	CNC	-14.89%	233.0
126	CNC	-6.85%	476.0	CZR	-16.43%	199.0
126	CTLT	-8.71%	333.0	NAVI	-6.79%	432.0
126	CZR	-6.29%	427.0	NWL	-13.69%	209.0
126	GME	-7.57%	352.0	BXP	-4.27%	559.0
126	UNH	-4.97%	459.0	KHC	-5.07%	462.0
126	GT	-3.38%	551.0	CMCSA	-4.63%	468.0
126	KHC	-6.96%	267.0	VFC	-13.43%	150.0
126	ON	-3.77%	436.0	TLT	-3.59%	542.0
126	TSLA	-13.82%	100.0	ZTS	-3.6%	533.0
126	VFC	-2.85%	457.0	LNC	-7.53%	242.0
126	SIVBQ	-48.67%	26.0	BHP	-3.46%	493.0
126	CMA	-3.77%	324.0	BHC	-10.73%	142.0
126	VZ	-8.78%	135.0	OXY	-4.24%	263.0
126	TLT	-10.13%	116.0	BMY	-1.66%	607.0
126	LW	-4.61%	255.0	CYH	-11.91%	83.0
126	BHC	-2.17%	493.0	FIS	-2.42%	378.0
126	PRGO	-6.64%	159.0	PEP	-1.39%	534.0
126	FIS	-4.26%	230.0	UNH	-3.09%	232.0
126	CHTR	-13.24%	70.0	X	-10.24%	60.0
126	ELAN	-2.42%	378.0	FSUGY	-5.74%	94.0
126	ZTS	-3.59%	225.0	FRA	-0.6%	834.0



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

Period examined: All model dates from 2022-01-31 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	AMC	-45.61%	450.0	SIVBQ	-98.57%	165.0
252	IEP	-38.6%	378.0	IEP	-46.27%	261.0
252	FRCB	-91.34%	117.0	SBNY	-99.37%	121.0
252	AAP	-37.17%	268.0	AMC	-82.26%	123.0
252	NWL	-29.64%	321.0	AAP	-28.08%	326.0
252	SBNY	-93.38%	96.0	FRCB	-96.51%	82.0
252	MOS	-14.36%	555.0	PRGO	-18.5%	374.0
252	CLF	-16.62%	398.0	NWL	-34.69%	179.0
252	UAA	-13.19%	497.0	CNC	-32.07%	177.0
252	CNC	-13.6%	467.0	BMY	-9.33%	522.0
252	INTC	-11.54%	492.0	CZR	-27.61%	172.0
252	UNH	-11.91%	423.0	CHTR	-10.16%	453.0
252	VFC	-13.53%	355.0	BXP	-9.07%	487.0
252	CVS	-20.98%	210.0	VFC	-28.4%	148.0
252	CZR	-11.83%	361.0	NAVI	-11.19%	348.0
252	LW	-19.13%	213.0	KHC	-8.73%	393.0
252	BALL	-15.1%	237.0	JAZZ	-6.65%	505.0
252	KHC	-14.46%	233.0	TLT	-7.52%	437.0
252	FIS	-16.71%	193.0	BIIB	-6.74%	441.0
252	CYH	-6.55%	484.0	PEP	-6.23%	454.0
252	GT	-6.56%	483.0	OXY	-10.83%	245.0
252	GME	-9.78%	318.0	BHC	-23.94%	109.0
252	CTLT	-12.11%	248.0	ZTS	-5.42%	436.0
252	PRGO	-15.78%	156.0	BHP	-5.24%	448.0
252	SIVBQ	-85.19%	26.0	ON	-25.3%	88.0
252	OXY	-6.2%	337.0	AA	-14.43%	153.0
252	ON	-5.01%	413.0	CMCSA	-5.34%	376.0
252	BHC	-3.8%	432.0	VNO	-10.35%	181.0
252	CHTR	-25.75%	61.0	UNH	-8.4%	209.0
252	CMA	-4.02%	309.0	LNC	-7.45%	222.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	LEN	-0.28%	148.0	PRGO	-0.61%	105.0
1	GME	-0.45%	89.0	CHTR	-0.32%	136.0
1	AMC	-0.23%	176.0	MSTR	-1.17%	35.0
1	UNH	-0.96%	41.0	CPRT	-0.52%	64.0
1	BBY	-0.25%	152.0	CCL	-0.85%	34.0
1	VNO	-0.41%	85.0	ADBE	-0.24%	113.0
1	CYH	-0.23%	146.0	VICI	-0.14%	174.0
1	CHTR	-0.89%	34.0	INTU	-0.47%	45.0
1	CMG	-0.28%	97.0	FIS	-0.14%	145.0
1	MOS	-0.13%	187.0	AVGO	-0.59%	35.0
1	LW	-0.32%	63.0	KHC	-0.14%	137.0
1	FIS	-0.43%	44.0	BXP	-0.11%	168.0
1	TMUS	-0.16%	100.0	QCOM	-0.12%	148.0
1	PRGO	-0.6%	26.0	LVS	-0.18%	97.0
1	FITB	-0.26%	57.0	NAVI	-0.13%	133.0
1	ON	-0.25%	57.0	MSFT	-0.23%	70.0
1	NAVI	-0.24%	54.0	ACGL	-0.61%	25.0
1	WFC	-0.11%	115.0	HD	-0.11%	140.0
1	MSI	-0.31%	39.0	GNRC	-0.16%	90.0
1	SBUX	-0.23%	49.0	NWL	-0.24%	58.0
1	AAP	-0.25%	43.0	ZTS	-0.07%	188.0
1	X	-2.66%	4.0	TDG	-0.15%	85.0
1	IEP	-0.07%	145.0	ORCL	-0.3%	42.0
1	PCG	-0.05%	162.0	BHC	-0.17%	74.0
1	CZR	-0.05%	146.0	TXN	-0.16%	80.0
1	CSCO	-0.05%	142.0	FRA	-0.06%	221.0
1	GILD	-0.1%	76.0	SNY	-0.06%	205.0
1	GBTC	-0.04%	177.0	GWW	-0.11%	106.0
1	CVS	-0.28%	22.0	T	-0.07%	177.0
1	TSLA	-0.14%	43.0	AMC	-0.88%	9.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	AMC	-3.36%	172.0	CNC	-5.19%	94.0
10	UNH	-10.52%	38.0	PRGO	-2.7%	105.0
10	CMG	-1.9%	96.0	NAVI	-2.15%	128.0
10	VNO	-2.27%	78.0	ORCL	-6.32%	36.0
10	LEN	-1.08%	146.0	ZTS	-1.23%	182.0
10	MOS	-0.84%	182.0	ADBE	-1.83%	113.0
10	GT	-1.22%	103.0	CPRT	-3.06%	58.0
10	CHTR	-3.31%	34.0	FIS	-1.2%	141.0
10	PRGO	-5.44%	20.0	LW	-1.73%	93.0
10	FIS	-2.36%	44.0	MSTR	-4.37%	35.0
10	KHC	-1.78%	52.0	INTU	-3.33%	45.0
10	CPRT	-0.72%	117.0	KHC	-1.17%	128.0
10	TDG	-1.11%	72.0	NWL	-2.69%	55.0
10	TMUS	-0.8%	99.0	CMCSA	-0.97%	147.0
10	IRM	-0.72%	108.0	BXP	-0.87%	162.0
10	FITB	-1.36%	55.0	CHTR	-1.04%	129.0
10	CVS	-3.33%	22.0	BHC	-1.88%	71.0
10	GILD	-0.89%	70.0	POST	-0.87%	139.0
10	AMZN	-0.55%	99.0	AMC	-15.02%	8.0
10	SBUX	-0.9%	49.0	FRA	-0.5%	212.0
10	MSI	-1.12%	38.0	SNY	-0.5%	196.0
10	DHI	-0.26%	160.0	GBTC	-5.8%	16.0
10	GBTC	-0.19%	169.0	VICI	-0.54%	166.0
10	UAA	-0.27%	116.0	TXN	-1.1%	72.0
10	PEP	-1.75%	18.0	CDNS	-1.05%	71.0
10	BBY	-0.15%	152.0	TEVA	-2.82%	25.0
10	CMCSA	-0.82%	21.0	CMG	-1.02%	68.0
10	ORLY	-0.1%	154.0	AZO	-1.29%	50.0
10	VICI	-0.86%	16.0	UNH	-1.06%	56.0
10	CNC	-1.32%	9.0	AVGO	-1.82%	30.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	AMC	-6.85%	170.0	PRGO	-6.4%	105.0
21	UNH	-16.24%	36.0	CNC	-5.99%	90.0
21	LEN	-3.31%	140.0	INTU	-10.45%	42.0
21	VNO	-5.68%	75.0	ADBE	-3.94%	110.0
21	CPRT	-3.42%	117.0	NWL	-7.43%	54.0
21	CMG	-3.2%	95.0	NAVI	-3.11%	123.0
21	GT	-2.92%	97.0	ZTS	-2.16%	174.0
21	GBTC	-1.54%	160.0	MSTR	-10.36%	35.0
21	IRM	-2.46%	99.0	LW	-3.9%	90.0
21	MOS	-1.18%	173.0	FIS	-2.58%	134.0
21	CHTR	-5.84%	33.0	BXP	-1.85%	153.0
21	TMUS	-1.91%	98.0	CMCSA	-1.82%	142.0
21	KHC	-3.62%	51.0	SNY	-1.26%	185.0
21	CNC	-25.09%	7.0	UNH	-4.35%	52.0
21	UAA	-1.56%	112.0	KHC	-1.8%	122.0
21	FIS	-3.42%	44.0	FRA	-1.04%	201.0
21	MSI	-3.53%	36.0	CDNS	-2.86%	68.0
21	IEP	-0.7%	143.0	ORCL	-6.28%	30.0
21	CVS	-4.27%	22.0	CHTR	-1.53%	123.0
21	AMD	-2.28%	37.0	TEVA	-8.45%	22.0
21	TDG	-1.22%	67.0	CPRT	-3.28%	52.0
21	LW	-1.0%	61.0	POST	-1.27%	134.0
21	COST	-0.6%	101.0	T	-1.02%	164.0
21	BUD	-1.74%	27.0	BHC	-2.64%	61.0
21	PRGO	-4.71%	9.0	VICI	-1.0%	155.0
21	AMZN	-0.44%	91.0	CMG	-2.34%	62.0
21	NFLX	-0.16%	190.0	GBTC	-7.85%	16.0
21	VICI	-1.41%	16.0	AMC	-24.72%	5.0
21	ISRG	-0.42%	50.0	TXN	-1.48%	63.0
21	DHI	-0.11%	151.0	GME	-0.91%	99.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	AMC	-21.11%	139.0	CHTR	-21.6%	101.0
63	MSTR	-16.35%	105.0	PRGO	-17.18%	98.0
63	CPRT	-13.26%	117.0	FIS	-12.38%	106.0
63	CMG	-14.97%	93.0	CNC	-17.57%	64.0
63	NFLX	-6.64%	151.0	ZTS	-8.01%	140.0
63	INTU	-6.57%	148.0	MSTR	-28.86%	31.0
63	GBTC	-6.22%	129.0	ADBE	-10.07%	88.0
63	VNO	-15.53%	51.0	CMCSA	-6.2%	126.0
63	GT	-9.68%	81.0	LW	-7.63%	80.0
63	TMUS	-8.06%	95.0	BXP	-4.75%	119.0
63	UNH	-17.98%	36.0	NAVI	-5.05%	100.0
63	MOS	-3.64%	153.0	KHC	-5.14%	96.0
63	UAA	-4.82%	106.0	NWL	-10.9%	42.0
63	NAVI	-8.96%	48.0	FRA	-2.78%	163.0
63	COST	-4.03%	97.0	INTU	-32.31%	14.0
63	LEN	-3.24%	109.0	CPRT	-9.04%	48.0
63	IEP	-2.57%	133.0	SNY	-2.74%	145.0
63	TDG	-4.66%	65.0	CDNS	-7.95%	48.0
63	GME	-6.04%	49.0	GBTC	-26.83%	14.0
63	BBY	-2.02%	141.0	GME	-3.55%	90.0
63	MSFT	-2.46%	105.0	POST	-2.91%	105.0
63	MSI	-9.11%	27.0	VICI	-2.54%	118.0
63	ISRG	-6.13%	40.0	CZR	-10.94%	27.0
63	KHC	-4.89%	50.0	CMG	-7.05%	37.0
63	IRM	-2.74%	89.0	UNH	-6.47%	37.0
63	CNC	-31.03%	7.0	ORCL	-21.38%	11.0
63	CHTR	-5.9%	33.0	AMC	-43.28%	4.0
63	FIS	-3.91%	42.0	QCOM	-1.23%	116.0
63	CZR	-1.49%	108.0	AZO	-2.97%	45.0
63	PRGO	-21.69%	7.0	MOS	-8.17%	16.0



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

Period examined: All model dates from 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	MSTR	-47.76%	102.0	CHTR	-33.72%	92.0
126	AMC	-34.06%	91.0	PRGO	-40.74%	71.0
126	CMG	-22.14%	91.0	ZTS	-17.02%	95.0
126	CPRT	-22.33%	89.0	NAVI	-16.46%	81.0
126	MOS	-18.82%	103.0	CMCSA	-13.19%	91.0
126	NWL	-29.28%	65.0	FIS	-17.31%	61.0
126	GBTC	-19.24%	95.0	ADBE	-17.47%	59.0
126	INTU	-16.54%	106.0	FRA	-8.13%	113.0
126	NFLX	-14.63%	94.0	VICI	-9.15%	81.0
126	UAA	-15.87%	83.0	KHC	-11.11%	64.0
126	GT	-17.55%	67.0	T	-6.9%	87.0
126	TMUS	-14.47%	81.0	CMG	-25.5%	21.0
126	FIS	-25.3%	37.0	BXP	-7.58%	70.0
126	IEP	-7.75%	105.0	CZR	-18.51%	27.0
126	CZR	-10.9%	64.0	MSI	-5.02%	98.0
126	TDG	-7.99%	64.0	NWL	-16.3%	30.0
126	KHC	-13.04%	37.0	CPRT	-22.13%	20.0
126	COST	-4.91%	95.0	VNO	-6.91%	64.0
126	UNH	-9.87%	36.0	GME	-6.93%	63.0
126	GME	-9.82%	33.0	POST	-6.38%	68.0
126	VNO	-20.35%	14.0	MSTR	-49.24%	7.0
126	LEN	-5.13%	53.0	HD	-3.62%	79.0
126	CMCSA	-18.8%	13.0	SNY	-2.66%	106.0
126	IRM	-3.79%	59.0	TDG	-7.61%	29.0
126	CHTR	-23.82%	9.0	LW	-4.08%	44.0
126	AZO	-3.05%	70.0	TMUS	-14.24%	12.0
126	CDNS	-2.15%	92.0	NFLX	-25.0%	5.0
126	VST	-2.52%	78.0	CNC	-1.91%	55.0
126	BHC	-3.48%	56.0	MOS	-12.46%	8.0
126	TXN	-2.12%	73.0	IEP	-10.14%	9.0



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 2026-01-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMC	-1.24%	35.0	CLF	-3.23%	11.0
1	GBTC	-0.54%	47.0	NAVI	-1.05%	33.0
1	MOS	-0.59%	34.0	KALU	-0.96%	34.0
1	CZR	-0.4%	37.0	INTU	-0.92%	30.0
1	INTC	-0.67%	22.0	AMD	-1.26%	21.0
1	PRGO	-0.81%	18.0	FIS	-0.65%	39.0
1	NVDA	-0.51%	25.0	QCOM	-0.79%	30.0
1	WYNN	-0.53%	22.0	BXP	-0.42%	47.0
1	CSCO	-0.28%	42.0	ORCL	-0.46%	31.0
1	AAPL	-0.22%	47.0	LNC	-0.33%	42.0
1	TSLA	-0.77%	13.0	ADBE	-0.59%	23.0
1	ON	-0.97%	10.0	TFC	-0.4%	33.0
1	CSTM	-0.27%	35.0	ISRG	-0.53%	25.0
1	WFC	-0.26%	36.0	SBUX	-0.5%	25.0
1	ORCL	-0.92%	10.0	MU	-0.82%	15.0
1	BAC	-0.3%	30.0	BHC	-0.36%	33.0
1	GE	-0.26%	34.0	CVS	-0.21%	56.0
1	BA	-0.55%	16.0	PRGO	-1.85%	6.0
1	GME	-0.21%	40.0	LVS	-0.32%	34.0
1	FITB	-0.36%	22.0	HD	-0.4%	27.0
1	QQQ	-0.17%	45.0	CCL	-4.56%	2.0
1	VNO	-0.22%	32.0	LUMN	-1.8%	5.0
1	LEN	-0.18%	38.0	CPRT	-0.6%	15.0
1	LLY	-0.3%	23.0	ABBV	-0.28%	30.0
1	PHM	-0.26%	26.0	SLV	-8.45%	1.0
1	B	-0.15%	44.0	MSFT	-0.29%	28.0
1	HSBC	-0.19%	36.0	TDG	-0.36%	22.0
1	TDG	-0.41%	15.0	META	-0.49%	15.0
1	INTU	-1.22%	5.0	UAA	-0.26%	27.0
1	ZION	-0.2%	27.0	LEN	-0.88%	8.0



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 2026-01-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	AMC	-8.65%	31.0	NAVI	-10.16%	28.0
10	B	-4.24%	43.0	QCOM	-7.16%	28.0
10	GBTC	-4.19%	39.0	BXP	-4.46%	41.0
10	CCL	-5.08%	29.0	FIS	-5.21%	35.0
10	GT	-6.77%	21.0	BHC	-5.75%	30.0
10	AMZN	-3.7%	35.0	CNC	-5.93%	29.0
10	LEN	-3.53%	36.0	KALU	-5.69%	27.0
10	VNO	-5.05%	25.0	ORCL	-6.08%	25.0
10	WFC	-4.09%	29.0	INTU	-5.02%	30.0
10	BAC	-3.7%	30.0	ADBE	-5.8%	23.0
10	ORCL	-10.61%	10.0	TFC	-4.4%	30.0
10	BHC	-14.59%	7.0	AMD	-8.36%	15.0
10	NEM	-2.36%	37.0	CVS	-2.35%	48.0
10	BA	-7.63%	11.0	LNC	-3.39%	33.0
10	INTU	-16.34%	5.0	LVS	-3.37%	32.0
10	PRGO	-6.65%	12.0	PRGO	-17.34%	6.0
10	PHM	-4.32%	18.0	CLF	-9.43%	11.0
10	MOS	-2.62%	29.0	FRA	-2.03%	47.0
10	FITB	-3.69%	20.0	CMG	-3.18%	30.0
10	CYH	-1.93%	38.0	ISRG	-4.69%	20.0
10	META	-2.37%	31.0	TXN	-4.1%	21.0
10	LLY	-3.94%	18.0	TEVA	-2.97%	24.0
10	AAPL	-1.76%	40.0	MSFT	-2.63%	24.0
10	GILD	-2.37%	29.0	TDG	-2.63%	22.0
10	FSUGY	-1.73%	38.0	ZTS	-1.43%	40.0
10	WYNN	-4.35%	15.0	UNH	-3.31%	17.0
10	GOOGL	-2.1%	31.0	ZION	-3.04%	18.0
10	RIO	-2.83%	22.0	KEY	-1.59%	34.0
10	SLV	-1.68%	33.0	KHC	-1.79%	30.0
10	QQQ	-1.45%	37.0	LLY	-2.13%	25.0



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

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

Period examined: All model dates from 2026-01-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	AMC	-17.54%	29.0	NAVI	-17.84%	23.0
21	GBTC	-11.17%	30.0	BXP	-11.08%	32.0
21	CCL	-11.34%	22.0	INTU	-12.23%	27.0
21	SLV	-9.42%	26.0	QCOM	-12.14%	24.0
21	VNO	-11.06%	22.0	CNC	-11.35%	25.0
21	B	-6.77%	32.0	FIS	-9.75%	28.0
21	LEN	-7.17%	30.0	TFC	-11.25%	23.0
21	CLF	-16.49%	13.0	LNC	-11.32%	22.0
21	AMZN	-7.73%	27.0	ADBE	-10.97%	20.0
21	LUMN	-8.68%	23.0	BHC	-10.37%	20.0
21	BAC	-6.47%	29.0	KALU	-10.62%	19.0
21	ORCL	-18.14%	10.0	TEVA	-8.97%	21.0
21	GT	-11.63%	15.0	CLF	-19.53%	9.0
21	WFC	-7.8%	22.0	CMG	-7.06%	24.0
21	GOOGL	-5.66%	24.0	FRA	-4.66%	36.0
21	BHC	-18.82%	7.0	AMD	-12.65%	13.0
21	NEM	-4.05%	26.0	BA	-5.58%	29.0
21	MSFT	-14.05%	7.0	LVS	-5.12%	28.0
21	HSBC	-3.91%	25.0	PRGO	-23.01%	6.0
21	LLY	-7.32%	13.0	ORCL	-7.21%	19.0
21	FSUGY	-3.4%	27.0	TDG	-6.8%	20.0
21	INTU	-17.85%	5.0	TXN	-11.22%	12.0
21	LW	-12.65%	7.0	FITB	-8.86%	15.0
21	DHI	-2.84%	31.0	USB	-5.49%	22.0
21	WYNN	-9.76%	9.0	MSFT	-5.52%	21.0
21	JPM	-5.11%	17.0	CVS	-3.06%	37.0
21	RIO	-7.09%	12.0	UNH	-8.57%	13.0
21	NAVI	-20.89%	4.0	CDNS	-5.77%	19.0
21	GILD	-4.61%	18.0	LLY	-4.77%	22.0
21	ISRG	-7.61%	10.0	ZTS	-3.1%	32.0



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

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

Period examined: All model dates from 2026-03-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	NEM	-1.95%	14.0	ON	-2.0%	8.0
1	B	-1.68%	13.0	CVS	-0.74%	20.0
1	MOS	-1.27%	15.0	ORCL	-1.2%	12.0
1	PRGO	-0.81%	18.0	UAA	-1.41%	9.0
1	HSBC	-1.16%	12.0	KALU	-0.72%	16.0
1	CSTM	-0.75%	18.0	MSI	-0.92%	12.0
1	FCX	-0.73%	17.0	VICI	-0.49%	20.0
1	FITB	-1.35%	9.0	HON	-0.52%	18.0
1	CLF	-0.84%	13.0	GE	-1.51%	6.0
1	NVDA	-0.81%	12.0	BHC	-0.68%	13.0
1	ELAN	-0.56%	17.0	SLV	-8.45%	1.0
1	BALL	-1.36%	7.0	HD	-0.5%	17.0
1	AA	-0.67%	14.0	LEN	-1.19%	7.0
1	WDC	-2.32%	4.0	TFC	-0.74%	11.0
1	NWL	-1.0%	9.0	BXP	-0.5%	16.0
1	META	-0.82%	11.0	PWR	-1.3%	6.0
1	HCA	-0.56%	16.0	CPRT	-0.59%	12.0
1	GNRC	-0.94%	9.0	SBUX	-0.42%	16.0
1	MU	-0.92%	9.0	BIIB	-0.67%	10.0
1	CSCO	-0.48%	17.0	BHP	-1.09%	6.0
1	MNST	-0.49%	16.0	AMGN	-0.4%	15.0
1	BHP	-1.09%	7.0	ZTS	-0.43%	14.0
1	IRM	-0.39%	19.0	NWL	-1.42%	4.0
1	WFC	-0.52%	14.0	ACGL	-0.71%	8.0
1	GILD	-0.38%	18.0	GSK	-0.31%	18.0
1	DHI	-0.37%	18.0	BA	-2.73%	2.0
1	GME	-0.34%	19.0	MSFT	-0.67%	8.0
1	GT	-0.49%	13.0	BUD	-0.3%	18.0
1	GE	-0.57%	11.0	NVS	-0.52%	10.0
1	TDG	-0.45%	14.0	BALL	-0.52%	10.0



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

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

Period examined: All model dates from 2026-03-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	B	-13.28%	12.0	CVS	-7.05%	12.0
10	NEM	-11.5%	12.0	CNC	-16.01%	5.0
10	SLV	-14.18%	7.0	VICI	-6.14%	12.0
10	NWL	-14.81%	6.0	KALU	-7.42%	9.0
10	CYH	-9.48%	9.0	BUD	-6.07%	10.0
10	HCA	-8.48%	10.0	HD	-6.31%	9.0
10	META	-9.35%	9.0	HON	-5.11%	11.0
10	MOS	-8.01%	10.0	SBUX	-6.09%	9.0
10	PRGO	-6.65%	12.0	KHC	-7.59%	7.0
10	FCX	-7.89%	10.0	NVS	-6.17%	8.0
10	GT	-12.78%	6.0	BHC	-4.9%	10.0
10	BA	-8.33%	9.0	CMG	-6.56%	7.0
10	LEN	-8.97%	7.0	CLF	-22.54%	2.0
10	GILD	-4.92%	12.0	ORCL	-7.47%	6.0
10	HSBC	-6.5%	9.0	UAA	-8.54%	5.0
10	CSTM	-5.12%	11.0	GE	-10.61%	4.0
10	BHP	-9.25%	6.0	AMGN	-5.12%	8.0
10	GE	-9.2%	6.0	ADBE	-10.24%	4.0
10	MNST	-4.91%	11.0	POST	-6.78%	6.0
10	UAA	-10.56%	5.0	GSK	-3.69%	11.0
10	IRM	-5.23%	10.0	ABBV	-6.55%	6.0
10	DHI	-5.51%	9.0	GWG	-6.45%	6.0
10	ORLY	-4.4%	11.0	CPRT	-6.41%	6.0
10	GME	-4.82%	10.0	TFC	-4.45%	8.0
10	PHM	-6.6%	7.0	ZTS	-4.28%	8.0
10	GNRC	-5.01%	9.0	AMC	-10.33%	3.0
10	RIO	-4.51%	10.0	BALL	-5.05%	6.0
10	FITB	-6.27%	7.0	ISRG	-3.67%	8.0
10	GLD	-8.65%	5.0	CMCSA	-4.73%	6.0
10	TDG	-7.06%	6.0	FIS	-4.03%	7.0



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

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

Period examined: All model dates from 2022-01-31 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	-0.64%	181.0	AMC	-2.87%	15.0
1	UAA	-0.54%	145.0	TSLA	-0.23%	163.0
1	LUMN	-0.79%	51.0	GNRC	-0.88%	37.0
1	MSTR	-1.44%	26.0	NFLX	-0.11%	224.0
1	CLF	-0.23%	158.0	ADBE	-0.3%	81.0
1	FSUGY	-0.12%	299.0	UNH	-0.17%	131.0
1	AMD	-0.13%	238.0	VFC	-0.31%	72.0
1	NWL	-0.26%	97.0	AAP	-0.48%	44.0
1	QQQ	-0.1%	197.0	BXP	-0.66%	28.0
1	QCOM	-0.1%	182.0	T	-0.19%	96.0
1	CPRT	-0.71%	25.0	BA	-0.36%	40.0
1	LEN	-0.21%	73.0	MSTR	-0.08%	170.0
1	TFC	-0.39%	38.0	BIIB	-0.11%	113.0
1	USB	-0.18%	69.0	CMCSA	-0.39%	30.0
1	CSCO	-0.19%	61.0	SIVBQ	-1.55%	7.0
1	JPM	-0.13%	86.0	PRGO	-0.21%	49.0
1	CTLT	-0.15%	65.0	B	-0.66%	14.0
1	LLY	-0.36%	26.0	ISRG	-0.32%	25.0
1	SPY	-0.17%	49.0	GBTC	-1.13%	7.0
1	IRM	-1.39%	6.0	HON	-0.3%	25.0
1	KHC	-7.05%	1.0	EXPE	-0.4%	19.0
1	HCA	-0.39%	13.0	CDNS	-0.35%	20.0
1	IEP	-0.38%	13.0	CVS	-0.33%	21.0
1	CNC	-0.4%	12.0	NEM	-0.58%	11.0
1	LNC	-1.2%	4.0	HCA	-0.77%	8.0
1	BALL	-2.36%	2.0	BALL	-0.72%	8.0
1	BA	-0.93%	5.0	TDG	-0.27%	21.0
1	CVS	-2.32%	2.0	WFC	-0.63%	8.0
1	CMA	-0.48%	8.0	MU	-4.67%	1.0
1	INTC	-0.05%	72.0	KHC	-1.52%	3.0



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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-4.92%	145.0	PRGO	-6.36%	49.0
10	GT	-2.32%	180.0	VFC	-3.63%	69.0
10	LUMN	-7.81%	51.0	BIIB	-1.35%	113.0
10	CLF	-2.43%	158.0	GNRC	-3.71%	37.0
10	CTLT	-3.23%	60.0	CMG	-5.17%	19.0
10	FSUGY	-0.56%	298.0	T	-0.92%	96.0
10	NWL	-1.02%	97.0	FRCB	-86.36%	1.0
10	IEP	-6.33%	13.0	ADBE	-1.13%	72.0
10	QCOM	-0.39%	182.0	LW	-9.86%	7.0
10	KEY	-2.33%	26.0	SNY	-0.76%	79.0
10	UNH	-6.89%	8.0	TSLA	-0.35%	162.0
10	AMD	-0.22%	238.0	BA	-1.3%	40.0
10	TFC	-1.31%	38.0	NAVI	-2.87%	18.0
10	CPRT	-1.7%	25.0	AAP	-1.16%	44.0
10	BBY	-0.25%	159.0	BMJ	-1.11%	45.0
10	EXPE	-0.69%	55.0	BHP	-1.62%	30.0
10	BA	-7.46%	5.0	VNO	-1.33%	33.0
10	LEN	-0.48%	73.0	NEM	-3.87%	11.0
10	GNRC	-2.93%	12.0	CPRT	-4.11%	10.0
10	CMA	-4.24%	8.0	ISRG	-1.53%	25.0
10	LNC	-8.4%	4.0	BALL	-3.97%	8.0
10	CNC	-2.77%	12.0	IEP	-1.63%	19.0
10	IRM	-5.52%	6.0	PCG	-2.35%	13.0
10	MS	-0.17%	182.0	CLF	-2.16%	14.0
10	INTC	-0.42%	72.0	LNC	-14.43%	2.0
10	MOS	-0.18%	124.0	ZTS	-1.6%	15.0
10	SBUX	-1.11%	19.0	TFC	-3.88%	6.0
10	AAPL	-1.39%	15.0	SIVBQ	-3.25%	7.0
10	SPY	-0.43%	44.0	B	-1.58%	14.0
10	CSCO	-0.3%	60.0	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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-7.51%	145.0	PRGO	-11.89%	49.0
21	CLF	-5.89%	158.0	VFC	-6.0%	63.0
21	GT	-3.31%	175.0	GNRC	-8.18%	37.0
21	LUMN	-11.42%	50.0	BIIB	-2.6%	113.0
21	CTLT	-5.93%	58.0	T	-2.21%	96.0
21	FSUGY	-1.14%	298.0	BHP	-5.22%	30.0
21	BBY	-1.52%	159.0	BHC	-8.11%	17.0
21	NWL	-2.34%	97.0	JAZZ	-1.51%	91.0
21	EXPE	-2.97%	55.0	SNY	-1.16%	79.0
21	QCOM	-0.69%	182.0	FRCB	-88.37%	1.0
21	MSTR	-4.68%	26.0	NAVI	-4.48%	18.0
21	GNRC	-9.91%	12.0	BMY	-1.78%	44.0
21	IEP	-8.37%	13.0	IEP	-4.08%	19.0
21	MOS	-0.84%	124.0	TDG	-3.68%	21.0
21	CPRT	-3.24%	25.0	CMG	-4.03%	19.0
21	KEY	-3.03%	26.0	B	-4.97%	14.0
21	UNH	-7.96%	8.0	CPRT	-8.41%	8.0
21	CMA	-6.1%	8.0	LVS	-6.09%	11.0
21	CNC	-3.44%	12.0	LW	-8.9%	7.0
21	ZTS	-4.51%	9.0	BALL	-7.68%	8.0
21	IRM	-6.69%	6.0	ZTS	-4.01%	15.0
21	NAVI	-4.27%	9.0	SIVBQ	-7.05%	7.0
21	AMD	-0.16%	238.0	GE	-8.12%	5.0
21	LNC	-8.41%	4.0	AAP	-0.85%	44.0
21	ORLY	-4.61%	5.0	FIS	-0.23%	160.0
21	CHTR	-18.2%	1.0	NEM	-2.66%	11.0
21	SBUX	-0.86%	19.0	CLF	-1.88%	14.0
21	GILD	-7.92%	2.0	GSK	-0.61%	42.0
21	BAC	-15.4%	1.0	ADBE	-0.37%	67.0
21	B	-2.85%	4.0	TFC	-4.13%	6.0



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 2026-03-30

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	FIS	-4.44%	157.0
63	NWL	-12.31%	94.0	GNRC	-18.49%	37.0
63	CTLT	-22.02%	49.0	SNY	-7.97%	79.0
63	MOS	-5.97%	124.0	PRGO	-19.49%	26.0
63	QCOM	-3.97%	182.0	BMY	-10.73%	44.0
63	LUMN	-12.17%	49.0	BHP	-15.23%	30.0
63	CZR	-4.14%	140.0	BHC	-27.61%	16.0
63	EXPE	-13.19%	34.0	ADBE	-6.56%	64.0
63	GT	-2.74%	149.0	THC	-8.23%	30.0
63	AMC	-3.94%	92.0	JAZZ	-2.64%	90.0
63	BHC	-3.44%	105.0	UNH	-1.92%	116.0
63	AA	-3.14%	75.0	SIVBQ	-28.71%	7.0
63	MSTR	-7.87%	26.0	T	-1.29%	96.0
63	BBY	-1.36%	145.0	AAP	-2.58%	44.0
63	IEP	-13.41%	13.0	AMC	-7.43%	15.0
63	LEN	-1.79%	70.0	FRCB	-99.85%	1.0
63	CMA	-15.38%	8.0	IEP	-5.0%	18.0
63	ZTS	-10.94%	9.0	NAVI	-4.99%	18.0
63	IRM	-16.09%	6.0	CLF	-6.0%	14.0
63	TXN	-1.29%	67.0	ZTS	-8.36%	10.0
63	WRK	-2.02%	41.0	HON	-3.43%	24.0
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	WYNN	-12.72%	5.0
63	SBUX	-2.38%	19.0	BXP	-1.77%	27.0
63	SBNY	-43.53%	1.0	FSUGY	-11.92%	4.0



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

Period examined: All model dates from 2022-01-31 through 2026-03-30

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	-24.8%	92.0	NWL	-24.81%	51.0
126	AMC	-25.9%	84.0	FIS	-6.69%	151.0
126	QCOM	-5.81%	182.0	ADBE	-15.59%	54.0
126	BBY	-7.18%	141.0	AMC	-46.79%	15.0
126	GT	-10.04%	100.0	SIVBQ	-99.79%	7.0
126	MOS	-6.89%	123.0	BHC	-41.86%	16.0
126	USB	-11.19%	69.0	PRGO	-30.99%	16.0
126	CTLT	-15.85%	44.0	SNY	-5.56%	67.0
126	CYH	-5.01%	137.0	JAZZ	-4.31%	81.0
126	CZR	-4.58%	129.0	BHP	-11.5%	30.0
126	WRK	-11.19%	41.0	UNH	-3.59%	79.0
126	AA	-4.68%	72.0	THC	-7.7%	30.0
126	WYNN	-9.47%	35.0	HON	-6.88%	23.0
126	IEP	-20.53%	12.0	BMJ	-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	NAVI	-4.03%	18.0
126	CNC	-7.75%	12.0	LVS	-6.58%	11.0
126	CMA	-10.46%	8.0	WYNN	-12.85%	5.0
126	LEN	-1.24%	63.0	LNC	-31.41%	2.0
126	ZION	-3.95%	17.0	QCOM	-14.46%	4.0
126	SBNY	-45.61%	1.0	KALU	-2.7%	21.0
126	TXN	-0.53%	67.0	FSUGY	-13.52%	4.0



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

Period examined: All model dates from 2022-01-31 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	UAA	-28.43%	128.0	VFC	-58.52%	59.0
252	GME	-22.46%	135.0	BIIB	-25.6%	112.0
252	CLF	-18.17%	158.0	NWL	-40.67%	50.0
252	NWL	-36.13%	77.0	GNRC	-53.79%	35.0
252	AMC	-44.27%	53.0	AMC	-87.45%	15.0
252	CZR	-13.86%	127.0	BHC	-54.34%	14.0
252	LUMN	-33.1%	48.0	SIVBQ	-99.98%	7.0
252	AAP	-33.17%	45.0	SNY	-7.57%	62.0
252	GT	-16.62%	54.0	ADBE	-19.47%	18.0
252	CTLT	-21.91%	40.0	THC	-9.35%	30.0
252	MSTR	-43.15%	20.0	NAVI	-19.86%	14.0
252	MOS	-6.32%	123.0	BHP	-8.69%	30.0
252	BBY	-6.43%	108.0	KALU	-13.18%	19.0
252	USB	-6.75%	68.0	IEP	-13.61%	17.0
252	BHC	-3.88%	105.0	LVS	-15.31%	11.0
252	ELAN	-8.05%	47.0	AAP	-6.11%	26.0
252	IEP	-32.41%	11.0	CNC	-47.75%	3.0
252	SBUX	-13.53%	19.0	PRGO	-18.54%	6.0
252	WDC	-14.47%	17.0	LNC	-53.86%	2.0
252	WYNN	-7.89%	31.0	CMCSA	-11.56%	9.0
252	CNC	-17.79%	12.0	SBNY	-99.99%	1.0
252	VFC	-12.39%	16.0	FRCB	-99.96%	1.0
252	CMA	-21.87%	8.0	BXP	-9.08%	11.0
252	ZION	-9.04%	16.0	BA	-17.04%	5.0
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	LW	-16.04%	6.0	CZR	-8.36%	2.0
252	NAVI	-11.03%	8.0	GT	-13.95%	1.0
252	UNH	-10.48%	8.0	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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	-0.45%	127.0	MSTR	-0.87%	66.0
1	AMC	-1.09%	40.0	UNH	-0.27%	97.0
1	ORCL	-0.41%	46.0	ADBE	-0.32%	63.0
1	LUMN	-3.17%	4.0	BA	-0.39%	35.0
1	LLY	-3.86%	3.0	PRGO	-0.22%	43.0
1	JPM	-0.12%	81.0	CMCSA	-0.45%	21.0
1	SPY	-0.35%	24.0	BXP	-0.5%	17.0
1	TFC	-0.43%	18.0	TSLA	-1.35%	6.0
1	DHI	-0.77%	10.0	HON	-0.36%	22.0
1	MS	-0.11%	53.0	NWL	-3.87%	2.0
1	IRM	-1.8%	3.0	CDNS	-0.34%	19.0
1	FCX	-1.62%	2.0	AMGN	-0.58%	10.0
1	LEN	-0.31%	10.0	CHTR	-0.8%	7.0
1	CMG	-0.77%	4.0	FIS	-0.43%	13.0
1	INTC	-0.23%	13.0	KHC	-2.5%	2.0
1	VST	-0.03%	101.0	ELAN	-0.7%	7.0
1	HCA	-0.22%	11.0	ORCL	-1.35%	3.0
1	XOM	-1.03%	2.0	INTU	-0.23%	15.0
1	QQQ	-0.26%	8.0	SBUX	-0.68%	5.0
1	OXY	-0.67%	3.0	BBY	-3.29%	1.0
1	GE	-0.99%	2.0	NVDA	-0.84%	3.0
1	GILD	-0.72%	2.0	SLV	-0.34%	7.0
1	KEY	-0.21%	7.0	AMZN	-0.77%	3.0
1	HLT	-0.46%	3.0	FRA	-0.28%	7.0
1	BALL	-0.86%	1.0	OXY	-1.87%	1.0
1	ORLY	-0.71%	1.0	USB	-0.44%	4.0
1	WYNN	-0.23%	3.0	HD	-0.15%	11.0
1	AMD	-0.07%	10.0	BALL	-1.54%	1.0
1	TDG	-0.12%	5.0	MSFT	-0.76%	2.0
1	CPRT	-0.19%	3.0	KALU	-0.74%	2.0



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

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

Period examined: All model dates from 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	GT	-1.76%	126.0	MSTR	-7.15%	57.0
10	VNO	-3.55%	34.0	PRGO	-6.98%	43.0
10	LEN	-7.74%	10.0	CMG	-5.17%	19.0
10	LUMN	-18.94%	4.0	BA	-2.19%	35.0
10	EXPE	-1.32%	53.0	ADBE	-1.19%	54.0
10	LLY	-17.08%	3.0	VFC	-4.71%	10.0
10	DHI	-4.85%	10.0	CPRT	-4.11%	10.0
10	AA	-1.51%	20.0	FIS	-2.91%	12.0
10	MS	-0.48%	53.0	CLF	-6.6%	5.0
10	AMC	-0.45%	40.0	HD	-2.4%	11.0
10	SPY	-0.93%	19.0	USB	-5.37%	4.0
10	TDG	-2.96%	5.0	PEP	-2.03%	8.0
10	CHTR	-14.26%	1.0	ZTS	-1.02%	13.0
10	CPRT	-3.03%	3.0	BXP	-0.75%	17.0
10	GILD	-3.99%	2.0	SNY	-0.59%	17.0
10	COST	-7.38%	1.0	MSFT	-3.55%	2.0
10	IRM	-2.38%	3.0	INTU	-1.17%	6.0
10	TMUS	-5.42%	1.0	BBY	-6.29%	1.0
10	UAA	-0.33%	16.0	KHC	-2.91%	2.0
10	FCX	-2.86%	1.0	GME	-2.61%	2.0
10	B	-0.61%	4.0	AZO	-5.02%	1.0
10	HLT	-0.8%	3.0	BMJ	-2.46%	2.0
10	USB	-1.38%	1.0	AAPL	-4.3%	1.0
10	MSI	-1.23%	1.0	GSK	-1.99%	2.0
10	MOS	-0.31%	3.0	VNO	-3.92%	1.0
10	XOM	-0.21%	1.0	T	-1.22%	3.0
10	MSFT	-0.1%	1.0	HSBC	0.68%	2.0
10	ORLY	0.2%	1.0	TLT	0.68%	3.0
10	GME	0.29%	1.0	FRA	0.3%	7.0
10	BALL	0.76%	1.0	SBUX	0.73%	4.0



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

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

Period examined: All model dates from 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	GT	-2.73%	121.0	PRGO	-13.26%	43.0
21	VNO	-6.9%	34.0	MSTR	-10.82%	46.0
21	EXPE	-4.42%	53.0	FIS	-9.48%	10.0
21	AMC	-4.56%	40.0	CMG	-4.03%	19.0
21	LUMN	-19.34%	3.0	TDG	-3.9%	18.0
21	LLY	-17.98%	3.0	VFC	-17.06%	4.0
21	TDG	-8.31%	5.0	HD	-6.13%	11.0
21	MS	-0.72%	49.0	CPRT	-8.41%	8.0
21	DHI	-4.07%	8.0	BA	-1.8%	35.0
21	CPRT	-8.68%	3.0	ZTS	-4.12%	13.0
21	ACGL	-0.58%	42.0	GME	-25.82%	2.0
21	CLF	-23.86%	1.0	CLF	-10.08%	5.0
21	AMD	-2.19%	10.0	BXP	-1.53%	17.0
21	IRM	-6.08%	3.0	SNY	-1.5%	17.0
21	CHTR	-18.2%	1.0	GNRC	-9.07%	2.0
21	GILD	-7.92%	2.0	SBUX	-4.77%	3.0
21	FCX	-12.54%	1.0	USB	-6.14%	2.0
21	B	-2.85%	4.0	ORCL	-4.26%	2.0
21	CMG	-2.74%	4.0	BHC	-2.78%	3.0
21	MSTR	-1.77%	6.0	KHC	-7.3%	1.0
21	MNST	-2.96%	3.0	BBY	-6.69%	1.0
21	IEP	-4.22%	2.0	AZO	-6.41%	1.0
21	SPY	-0.58%	13.0	ADBE	-0.06%	49.0
21	TMUS	-7.55%	1.0	CHTR	-0.38%	7.0
21	ORLY	-7.3%	1.0	PEP	-0.31%	8.0
21	COST	-6.94%	1.0	BMJ	-2.38%	1.0
21	LEN	-0.33%	10.0	MSFT	-2.18%	1.0
21	MSI	0.73%	1.0	T	-0.61%	3.0
21	MOS	0.48%	3.0	FRA	-0.17%	7.0
21	BALL	2.21%	1.0	QCOM	-0.04%	7.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	AMC	-17.35%	39.0	PRGO	-24.9%	20.0
63	VNO	-17.59%	34.0	MSTR	-40.92%	12.0
63	EXPE	-14.62%	32.0	ADBE	-8.28%	46.0
63	NWL	-15.53%	17.0	FIS	-23.77%	7.0
63	LEN	-18.21%	7.0	CHTR	-26.0%	5.0
63	LUMN	-36.47%	2.0	ZTS	-11.09%	8.0
63	GT	-0.68%	95.0	HON	-3.51%	21.0
63	CPRT	-20.11%	3.0	HD	-6.01%	11.0
63	JPM	-1.11%	53.0	SNY	-3.21%	17.0
63	CMG	-13.95%	4.0	GME	-25.83%	2.0
63	LLY	-13.12%	3.0	CDNS	-6.06%	5.0
63	MSTR	-5.42%	6.0	QCOM	-3.68%	7.0
63	IRM	-9.32%	3.0	NAVI	-8.28%	3.0
63	TDG	-5.56%	5.0	AZO	-21.44%	1.0
63	CHTR	-25.52%	1.0	GNRC	-10.54%	2.0
63	DHI	-10.78%	2.0	BXP	-0.97%	16.0
63	GME	-16.31%	1.0	TDG	-2.93%	5.0
63	TMUS	-14.63%	1.0	FRA	-2.39%	6.0
63	FCX	-14.59%	1.0	KHC	-13.02%	1.0
63	MOS	-3.56%	3.0	CLF	-1.38%	5.0
63	COST	-10.02%	1.0	VNO	-4.33%	1.0
63	OXY	-6.95%	1.0	T	-1.38%	3.0
63	HLT	-4.75%	1.0	BMY	-2.83%	1.0
63	MSFT	-4.64%	1.0	NVDA	-0.88%	3.0
63	MSI	-3.15%	1.0	GSK	-0.49%	2.0
63	GE	0.67%	1.0	SBUX	-0.48%	1.0
63	KALU	1.86%	1.0	UNH	0.01%	82.0
63	IEP	3.9%	2.0	IEP	5.66%	1.0
63	BALL	10.88%	1.0	PEP	1.49%	7.0
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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AMC	-45.47%	31.0	ADBE	-15.66%	36.0
126	GT	-17.18%	46.0	PRGO	-45.54%	10.0
126	NWL	-23.25%	15.0	CHTR	-48.72%	4.0
126	VNO	-37.95%	8.0	HON	-8.37%	20.0
126	UAA	-17.26%	15.0	UNH	-3.23%	45.0
126	INTU	-21.13%	12.0	NAVI	-23.93%	3.0
126	MSTR	-39.14%	6.0	GME	-32.34%	2.0
126	ORCL	-3.53%	42.0	QCOM	-14.46%	4.0
126	CPRT	-29.04%	3.0	FRA	-8.44%	6.0
126	CMG	-12.1%	4.0	HD	-20.57%	2.0
126	META	-4.47%	10.0	ZTS	-18.53%	2.0
126	MOS	-18.43%	2.0	SNY	-6.29%	5.0
126	TDG	-6.2%	5.0	AZO	-18.18%	1.0
126	MSFT	-29.82%	1.0	FIS	-17.91%	1.0
126	IRM	-22.66%	1.0	VNO	-8.12%	1.0
126	LLY	-7.33%	3.0	T	-0.79%	2.0
126	GME	-15.15%	1.0	NWL	-1.39%	1.0
126	COST	-12.65%	1.0	BMJ	0.8%	1.0
126	TMUS	-11.74%	1.0	BALL	2.34%	1.0
126	IEP	-8.0%	1.0	TLT	1.86%	3.0
126	CZR	-3.71%	2.0	BXP	1.22%	13.0
126	BALL	-6.3%	1.0	AAPL	16.11%	1.0
126	OXY	-1.39%	1.0	SBUX	21.04%	1.0
126	SPY	-0.1%	3.0	BA	1.44%	19.0
126	MSI	4.8%	1.0	AMGN	27.85%	1.0
126	GE	8.22%	1.0	IRM	29.68%	1.0
126	PCG	4.72%	2.0	GSK	15.3%	2.0
126	FCX	10.97%	1.0	VCSH	1.05%	31.0
126	USB	12.53%	1.0	AMZN	13.24%	3.0
126	B	12.64%	1.0	GWJ	21.07%	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 2026-01-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	-1.27%	31.0	MSTR	-0.73%	54.0
1	VST	-1.26%	26.0	UNH	-1.1%	15.0
1	SLV	-1.23%	19.0	ADBE	-0.67%	17.0
1	EXPE	-1.13%	19.0	CMCSA	-0.71%	16.0
1	CCL	-1.04%	16.0	PRGO	-0.44%	23.0
1	GS	-0.34%	46.0	CDNS	-0.68%	14.0
1	JPM	-0.47%	27.0	CNC	-1.92%	4.0
1	MS	-0.45%	28.0	FIS	-0.73%	6.0
1	DHI	-1.22%	7.0	ORCL	-1.35%	3.0
1	SPY	-0.4%	19.0	KHC	-3.54%	1.0
1	MU	-4.39%	1.0	INTU	-0.23%	15.0
1	AMC	-4.17%	1.0	BBY	-3.29%	1.0
1	FSUGY	-0.46%	8.0	ZTS	-0.63%	5.0
1	GOOGL	-0.15%	24.0	SBUX	-0.57%	4.0
1	CAH	-0.26%	14.0	BXP	-2.07%	1.0
1	FCX	-3.3%	1.0	OXY	-1.87%	1.0
1	XOM	-1.03%	2.0	IEP	-0.93%	2.0
1	ACGL	-1.47%	1.0	CHTR	-0.92%	2.0
1	GILD	-0.72%	2.0	BHC	-1.82%	1.0
1	GE	-1.33%	1.0	USB	-0.44%	4.0
1	INTC	-1.14%	1.0	MSFT	-0.76%	2.0
1	ORLY	-0.71%	1.0	LUMN	-1.4%	1.0
1	HLT	-0.07%	2.0	AMGN	-1.4%	1.0
1	NFLX	0.28%	1.0	CVS	-0.64%	2.0
1	OXY	0.15%	2.0	FRA	-1.24%	1.0
1	MNST	0.37%	3.0	TSLA	-0.37%	3.0
1	CSCO	1.2%	1.0	HON	-0.91%	1.0
1	HCA	0.45%	3.0	PEP	-0.19%	1.0
1	THC	0.03%	53.0	VCSH	0.02%	5.0
1	AZO	1.63%	1.0	BMJ	0.56%	1.0



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

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

Period examined: All model dates from 2026-01-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	EXPE	-10.7%	19.0	MSTR	-4.59%	45.0
10	GT	-5.85%	30.0	PRGO	-6.07%	23.0
10	GS	-3.33%	42.0	VFC	-4.71%	10.0
10	MS	-3.35%	28.0	ADBE	-5.83%	8.0
10	AA	-4.98%	12.0	FIS	-8.36%	5.0
10	JPM	-1.97%	26.0	CPRT	-4.11%	10.0
10	DHI	-7.07%	7.0	UNH	-2.62%	14.0
10	VST	-1.63%	25.0	USB	-5.37%	4.0
10	GOOGL	-2.02%	20.0	TSLA	-8.85%	2.0
10	SPY	-1.93%	14.0	BHC	-16.39%	1.0
10	CAH	-2.42%	10.0	LUMN	-16.25%	1.0
10	FSUGY	-2.61%	7.0	CDNS	-1.14%	12.0
10	LUMN	-6.14%	2.0	BXP	-13.04%	1.0
10	GILD	-3.99%	2.0	CNC	-2.56%	4.0
10	HCA	-1.29%	3.0	TDG	-0.72%	13.0
10	BBY	-0.3%	12.0	MSFT	-3.55%	2.0
10	HLT	-1.26%	2.0	INTU	-1.17%	6.0
10	AMC	-2.5%	1.0	BBY	-6.29%	1.0
10	NFLX	-2.44%	1.0	ZTS	-1.22%	5.0
10	XOM	-0.21%	1.0	AMGN	-4.71%	1.0
10	ORLY	0.2%	1.0	BMY	-4.66%	1.0
10	ACGL	0.3%	1.0	IEP	-3.62%	1.0
10	B	0.38%	3.0	CMCSA	-0.26%	13.0
10	NWL	0.62%	2.0	FRA	-3.31%	1.0
10	QQQ	1.97%	1.0	KHC	-1.75%	1.0
10	LEN	0.89%	3.0	SBUX	0.22%	3.0
10	INTC	2.98%	1.0	JAZZ	0.32%	3.0
10	MNST	1.07%	3.0	CVS	0.51%	2.0
10	SLV	0.23%	17.0	NWL	5.06%	1.0
10	CLF	3.99%	1.0	VICI	5.15%	2.0



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

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

Period examined: All model dates from 2026-01-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	EXPE	-22.05%	19.0	PRGO	-16.48%	23.0
21	GT	-14.54%	25.0	MSTR	-6.07%	34.0
21	GS	-7.76%	32.0	TDG	-7.85%	13.0
21	MS	-8.05%	24.0	FIS	-25.44%	3.0
21	JPM	-3.03%	23.0	VFC	-17.06%	4.0
21	GOOGL	-3.97%	16.0	CPRT	-8.41%	8.0
21	AA	-4.65%	11.0	UNH	-3.71%	14.0
21	FSUGY	-5.99%	7.0	ADBE	-10.35%	3.0
21	PHM	-1.49%	28.0	AMD	-1.68%	15.0
21	DHI	-7.83%	5.0	LUMN	-24.22%	1.0
21	SLV	-1.87%	13.0	BHC	-16.89%	1.0
21	CLF	-23.86%	1.0	BXP	-12.88%	1.0
21	BBY	-1.98%	12.0	USB	-6.14%	2.0
21	SPY	-2.29%	8.0	CVS	-6.02%	2.0
21	HCA	-5.52%	3.0	SBUX	-4.9%	2.0
21	GILD	-7.92%	2.0	ORCL	-4.26%	2.0
21	LUMN	-15.41%	1.0	IEP	-6.73%	1.0
21	AMC	-15.0%	1.0	BBY	-6.69%	1.0
21	NWL	-6.63%	2.0	FRA	-4.8%	1.0
21	MNST	-2.96%	3.0	CMCSA	-0.37%	11.0
21	ORLY	-7.3%	1.0	CDNS	-0.3%	10.0
21	B	-2.07%	3.0	MSFT	-2.18%	1.0
21	ACGL	-6.16%	1.0	CNC	-0.07%	3.0
21	INTC	-1.68%	1.0	JAZZ	2.38%	1.0
21	GE	1.72%	1.0	ZTS	0.92%	5.0
21	QQQ	1.8%	1.0	BIIB	3.05%	2.0
21	LEN	0.65%	3.0	NWL	8.67%	1.0
21	AZO	7.98%	1.0	PEP	12.64%	1.0
21	XOM	9.7%	1.0	VICI	6.7%	2.0
21	CAH	5.2%	2.0	INTU	16.86%	1.0



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 2026-03-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	-2.54%	7.0	ADBE	-0.65%	14.0
1	THC	-0.93%	19.0	MSTR	-0.39%	21.0
1	SLV	-2.71%	6.0	CMCSA	-1.46%	5.0
1	CCL	-2.41%	5.0	SBUX	-2.12%	2.0
1	VST	-2.9%	4.0	CPRT	-2.05%	2.0
1	GOOGL	-0.98%	8.0	CNC	-3.82%	1.0
1	SPY	-0.62%	11.0	KHC	-3.54%	1.0
1	PHM	-1.13%	6.0	IEP	-2.74%	1.0
1	CZR	-0.68%	8.0	CDNS	-0.56%	4.0
1	MU	-4.39%	1.0	USB	-1.1%	2.0
1	MS	-1.07%	4.0	VFC	-0.24%	9.0
1	CAH	-0.33%	12.0	OXY	-1.87%	1.0
1	JPM	-0.89%	4.0	JAZZ	-0.84%	2.0
1	DHI	-1.74%	2.0	FIS	-0.54%	3.0
1	FCX	-3.3%	1.0	INTU	-0.1%	14.0
1	PCG	-0.23%	12.0	AMGN	-1.4%	1.0
1	FSUGY	-2.76%	1.0	TSLA	-0.37%	3.0
1	CYH	-0.15%	8.0	HON	-0.91%	1.0
1	XOM	-1.06%	1.0	MSFT	-0.89%	1.0
1	LUMN	0.15%	1.0	UNH	-0.44%	2.0
1	QQQ	0.66%	1.0	ORCL	-0.39%	2.0
1	TRGP	1.06%	1.0	VICI	-0.43%	1.0
1	CSCO	1.2%	1.0	VCSH	0.02%	5.0
1	HCA	1.67%	1.0	BMJ	0.56%	1.0
1	ELAN	0.5%	4.0	VZ	0.65%	1.0
1	GS	0.2%	15.0	AMD	1.02%	5.0



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

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

Period examined: All model dates from 2026-03-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	THC	-13.92%	12.0	MSTR	-2.69%	12.0
10	GT	-11.31%	6.0	ADBE	-6.27%	5.0
10	SLV	-13.36%	4.0	CPRT	-12.8%	2.0
10	PHM	-6.73%	5.0	INTU	-4.01%	5.0
10	CAH	-3.84%	8.0	CNC	-19.63%	1.0
10	PCG	-3.61%	7.0	TSLA	-8.85%	2.0
10	SPY	-3.55%	6.0	VFC	-2.28%	6.0
10	CCL	-4.48%	4.0	CDNS	-5.9%	2.0
10	DHI	-8.06%	2.0	CMCSA	-5.31%	2.0
10	CYH	-15.1%	1.0	USB	-4.65%	2.0
10	GOOGL	-3.06%	4.0	SBUX	-8.18%	1.0
10	GS	-1.06%	11.0	MSFT	-6.45%	1.0
10	AA	-11.54%	1.0	FIS	-3.03%	2.0
10	VST	-3.1%	3.0	AMGN	-4.71%	1.0
10	JPM	-2.21%	3.0	BMY	-4.66%	1.0
10	MS	-0.5%	4.0	UNH	-3.2%	1.0
10	LUMN	-1.96%	1.0	KHC	-1.75%	1.0
10	HCA	-1.45%	1.0	JAZZ	-0.44%	2.0
10	ELAN	0.88%	2.0	ORCL	4.5%	1.0
10	CZR	1.37%	4.0	AMD	2.33%	4.0



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

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

Period examined: All model dates from 2022-01-31 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	THC	-1.0%	60.0	MSTR	-0.73%	75.0
1	UAA	-0.96%	60.0	NFLX	-0.18%	86.0
1	NVDA	-0.14%	255.0	GNRC	-1.97%	7.0
1	BHC	-1.62%	20.0	ADBE	-1.13%	10.0
1	AMD	-0.44%	64.0	INTU	-0.69%	11.0
1	CLF	-0.92%	24.0	T	-0.36%	21.0
1	GT	-0.52%	42.0	BIIB	-0.23%	32.0
1	MU	-1.0%	10.0	JAZZ	-0.34%	21.0
1	FCX	-3.28%	3.0	PRGO	-1.13%	6.0
1	MSTR	-4.69%	2.0	CHTR	-0.38%	15.0
1	CYH	-0.18%	50.0	FIS	-0.14%	39.0
1	INTC	-0.85%	10.0	OXY	-3.53%	1.0
1	AMAT	-0.09%	92.0	CMG	-3.29%	1.0
1	QCOM	-0.28%	30.0	UNH	-0.09%	37.0
1	LUMN	-1.12%	6.0	BALL	-1.45%	2.0
1	QQQ	-0.1%	61.0	AMZN	-0.7%	4.0
1	MS	-0.15%	39.0	BMJ	-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	CAH	-0.8%	4.0	NAVI	-0.4%	1.0
1	LEN	-0.38%	7.0	VCSH	0.24%	2.0
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	CMCSA	0.31%	4.0
1	LLY	-0.15%	4.0	BXP	1.24%	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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-5.24%	60.0	VFC	-4.95%	25.0
10	THC	-4.23%	56.0	MSTR	-1.14%	66.0
10	AMAT	-1.32%	92.0	PRGO	-10.01%	6.0
10	CLF	-4.75%	24.0	BIIB	-1.53%	32.0
10	CYH	-2.34%	45.0	FIS	-0.98%	39.0
10	MU	-6.03%	10.0	JAZZ	-1.53%	21.0
10	CSTM	-2.5%	21.0	ADBE	-4.16%	6.0
10	GT	-1.21%	42.0	BA	-3.37%	5.0
10	LUMN	-7.6%	6.0	SIVBQ	-13.39%	1.0
10	GOOGL	-1.19%	35.0	NAVI	-12.42%	1.0
10	EXPE	-1.24%	29.0	META	-0.51%	23.0
10	LEN	-4.29%	7.0	VNO	-1.63%	7.0
10	QQQ	-0.41%	61.0	BMJ	-1.94%	5.0
10	INTC	-2.18%	10.0	GNRC	-1.36%	7.0
10	MSTR	-10.13%	2.0	SNY	-1.62%	3.0
10	MS	-0.42%	39.0	BHP	-1.05%	4.0
10	WRK	-2.64%	6.0	T	-0.16%	21.0
10	BBY	-0.5%	31.0	CPRT	-3.31%	1.0
10	QCOM	-0.48%	30.0	INTU	-0.21%	4.0
10	JPM	-1.26%	11.0	PCG	0.15%	3.0
10	CAH	-4.12%	3.0	GE	0.67%	1.0
10	GNRC	-7.09%	1.0	HON	1.24%	1.0
10	NWL	-0.28%	22.0	BHC	1.31%	1.0
10	CTLT	-6.0%	1.0	GSK	2.17%	1.0
10	SBUX	-5.93%	1.0	ISRG	2.45%	1.0
10	TXN	-1.8%	3.0	TDG	0.68%	4.0
10	FSUGY	-0.05%	93.0	GILD	2.92%	1.0
10	INTU	-1.99%	1.0	BXP	4.44%	1.0
10	SLV	0.03%	2.0	OXY	5.26%	1.0
10	FITB	0.46%	1.0	CLF	2.73%	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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-10.21%	60.0	VFC	-7.81%	22.0
21	CYH	-7.37%	45.0	JAZZ	-8.05%	21.0
21	CLF	-12.86%	24.0	FIS	-3.46%	39.0
21	EXPE	-8.68%	29.0	PRGO	-15.32%	6.0
21	AMAT	-2.73%	92.0	SIVBQ	-42.98%	1.0
21	THC	-4.54%	45.0	META	-1.54%	23.0
21	AMD	-2.5%	64.0	TDG	-6.6%	4.0
21	INTC	-11.79%	10.0	VNO	-3.75%	7.0
21	GT	-2.38%	42.0	BHP	-4.61%	4.0
21	MOS	-2.07%	30.0	ISRG	-14.57%	1.0
21	LUMN	-9.94%	5.0	BMJ	-2.65%	5.0
21	NWL	-2.22%	22.0	EXPE	-4.36%	3.0
21	AA	-3.11%	14.0	SNY	-3.4%	3.0
21	MSTR	-17.83%	2.0	BHC	-9.03%	1.0
21	FSUGY	-0.32%	93.0	CPRT	-8.02%	1.0
21	JPM	-1.85%	11.0	KALU	-3.84%	2.0
21	BBY	-0.5%	31.0	NAVI	-6.68%	1.0
21	LEN	-1.87%	7.0	OXY	-6.63%	1.0
21	CTLT	-12.45%	1.0	GSK	-3.65%	1.0
21	FCX	-3.7%	3.0	AAP	-1.38%	2.0
21	SBUX	-8.46%	1.0	CLF	-1.14%	2.0
21	MU	-0.8%	10.0	GNRC	-0.13%	7.0
21	AZO	-1.08%	7.0	BA	-0.03%	5.0
21	TXN	-1.98%	3.0	BALL	1.11%	2.0
21	WRK	-0.96%	6.0	BXP	2.72%	1.0
21	FITB	-1.9%	1.0	BIIB	0.1%	32.0
21	SPY	-0.28%	1.0	HON	4.09%	1.0
21	TDG	-0.05%	3.0	GE	5.02%	1.0
21	GNRC	3.75%	1.0	PCG	1.8%	3.0
21	GLD	3.96%	1.0	SLV	6.2%	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 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-20.22%	60.0	VFC	-13.71%	20.0
63	CYH	-12.51%	45.0	JAZZ	-10.85%	21.0
63	CLF	-20.09%	23.0	ADBE	-18.97%	4.0
63	NWL	-14.89%	21.0	BMJ	-14.6%	5.0
63	EXPE	-15.28%	16.0	BHP	-17.28%	4.0
63	MOS	-7.31%	30.0	KALU	-29.12%	2.0
63	CZR	-2.94%	70.0	NWL	-3.49%	14.0
63	AMAT	-1.76%	92.0	SNY	-14.79%	3.0
63	INTC	-12.62%	10.0	BIIB	-1.29%	32.0
63	AA	-8.18%	12.0	PRGO	-20.25%	2.0
63	AMC	-7.17%	13.0	FIS	-1.03%	38.0
63	THC	-1.84%	32.0	SIVBQ	-36.12%	1.0
63	MSTR	-26.7%	2.0	BHC	-27.97%	1.0
63	ELAN	-3.62%	13.0	EXPE	-9.28%	3.0
63	JPM	-4.89%	8.0	CLF	-7.68%	2.0
63	QCOM	-1.29%	30.0	GNRC	-1.41%	7.0
63	GT	-0.85%	34.0	NAVI	-9.58%	1.0
63	CTLT	-20.02%	1.0	BA	-1.36%	5.0
63	BBY	-0.39%	27.0	HON	-6.45%	1.0
63	TDG	-3.37%	3.0	VICI	-0.8%	4.0
63	INTU	-4.29%	1.0	THC	-0.73%	1.0
63	WRK	-0.45%	6.0	OXY	0.32%	1.0
63	SBUX	-1.73%	1.0	GILD	0.72%	1.0
63	TXN	-0.52%	3.0	GE	1.67%	1.0
63	FITB	-0.42%	1.0	AMC	3.69%	1.0
63	USB	0.4%	5.0	ISRG	6.51%	1.0
63	BHC	0.11%	20.0	GSK	8.44%	1.0
63	WYNN	0.9%	5.0	BXP	11.22%	1.0
63	SPY	4.96%	1.0	AAP	5.92%	2.0
63	LEN	0.87%	6.0	PCG	6.57%	3.0



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

Period examined: All model dates from 2022-01-31 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	UAA	-26.99%	60.0	VFC	-41.27%	20.0
126	CYH	-16.97%	43.0	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	-23.3%	21.0	FIS	-5.36%	38.0
126	AMC	-32.83%	13.0	UNH	-7.4%	27.0
126	BBY	-11.48%	26.0	JAZZ	-9.44%	20.0
126	MOS	-8.48%	30.0	SIVBQ	-99.78%	1.0
126	CZR	-2.92%	68.0	BHC	-79.63%	1.0
126	GOOGL	-5.51%	34.0	AMC	-76.78%	1.0
126	GT	-8.49%	21.0	BHP	-13.56%	4.0
126	ELAN	-9.75%	13.0	AAP	-27.02%	2.0
126	QCOM	-3.79%	30.0	BMJ	-9.8%	5.0
126	WRK	-12.96%	6.0	AMZN	-11.87%	4.0
126	WYNN	-14.88%	5.0	ADBE	-16.94%	1.0
126	USB	-13.83%	5.0	HON	-14.24%	1.0
126	AA	-5.47%	12.0	SNY	-3.99%	3.0
126	BHC	-1.31%	20.0	THC	-11.38%	1.0
126	INTC	-2.23%	10.0	KALU	-4.86%	2.0
126	TXN	-3.57%	3.0	NAVI	-9.51%	1.0
126	SBUX	-7.81%	1.0	BALL	-2.54%	2.0
126	WDC	-6.61%	1.0	OXY	-1.41%	1.0
126	CSCO	-0.58%	8.0	BXP	2.15%	1.0
126	INTU	-4.27%	1.0	GE	5.07%	1.0
126	FITB	-3.76%	1.0	PCG	2.41%	3.0
126	AAP	-0.03%	20.0	VICI	3.01%	4.0
126	MSTR	2.77%	2.0	GILD	12.13%	1.0
126	SPY	8.92%	1.0	GSK	13.85%	1.0
126	MNST	13.19%	1.0	TLT	3.74%	4.0
126	CTLT	13.47%	1.0	META	0.74%	23.0



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

Period examined: All model dates from 2022-01-31 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	UAA	-33.58%	57.0	VFC	-58.66%	20.0
252	CZR	-12.76%	67.0	BIIB	-31.07%	33.0
252	GME	-24.29%	32.0	NWL	-44.47%	14.0
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	BHC	-6.41%	20.0	BALL	-20.58%	1.0
252	MSTR	-55.97%	2.0	NAVI	-10.93%	1.0
252	CYH	-1.49%	38.0	UNH	-6.64%	1.0
252	WYNN	-10.86%	5.0	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	SBUX	19.54%	9.0
252	FITB	36.7%	1.0	INTU	59.73%	3.0
252	ACGL	13.91%	3.0	ON	36.15%	5.0
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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	-5.1%	3.0	MSTR	-0.75%	50.0
1	THC	-0.39%	28.0	ADBE	-1.13%	10.0
1	AMC	-1.8%	6.0	INTC	-7.66%	1.0
1	MS	-0.48%	20.0	INTU	-0.93%	8.0
1	TEVA	-0.27%	31.0	PRGO	-1.13%	6.0
1	CYH	-0.61%	12.0	CMG	-3.29%	1.0
1	AMD	-2.49%	2.0	UNH	-0.05%	36.0
1	VNO	-3.87%	1.0	BALL	-1.54%	1.0
1	CAH	-0.8%	4.0	FIS	-0.9%	1.0
1	NWL	-0.81%	3.0	CPRT	-0.8%	1.0
1	MU	-2.23%	1.0	HON	-0.78%	1.0
1	AA	-0.84%	2.0	VCSH	0.24%	2.0
1	GE	-0.65%	1.0	JAZZ	0.6%	1.0
1	ORCL	-0.05%	9.0	SLV	0.78%	1.0
1	GLD	-0.35%	1.0	BA	0.19%	5.0
1	GOOGL	-0.14%	2.0	CMCSA	0.31%	4.0
1	LUMN	0.15%	1.0	BXP	1.24%	1.0
1	ELAN	0.55%	2.0	TDG	0.4%	4.0
1	JPM	0.17%	11.0	NVS	0.25%	8.0
1	TRGP	0.24%	8.0	ELAN	1.06%	3.0
1	LEN	2.0%	1.0	CLF	2.08%	2.0
1	CDNS	2.15%	1.0	CDNS	4.95%	1.0
1	VFC	1.16%	2.0	ON	0.24%	21.0
1	AMAT	0.45%	6.0	CNC	0.21%	28.0
1	NEM	2.76%	1.0	AMD	2.79%	3.0
1	PCG	0.09%	34.0	AAP	4.92%	2.0
1	KEY	3.12%	1.0	LUMN	3.41%	3.0
1	PHM	0.15%	22.0	VFC	1.71%	6.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	THC	-4.89%	24.0	MSTR	-4.86%	41.0
10	EXPE	-1.24%	29.0	PRGO	-10.01%	6.0
10	MS	-1.56%	20.0	ADBE	-4.16%	6.0
10	AA	-8.68%	2.0	VFC	-3.38%	5.0
10	CYH	-2.17%	7.0	BA	-3.37%	5.0
10	JPM	-1.26%	11.0	FIS	-11.58%	1.0
10	CAH	-4.12%	3.0	INTU	-5.86%	1.0
10	UAA	-3.56%	3.0	CPRT	-3.31%	1.0
10	LEN	-8.96%	1.0	INTC	-0.19%	1.0
10	MU	-2.91%	1.0	HON	1.24%	1.0
10	LUMN	-1.96%	1.0	TDG	0.68%	4.0
10	VNO	-0.46%	1.0	BXP	4.44%	1.0
10	SLV	0.03%	2.0	JAZZ	5.05%	1.0
10	ELAN	0.96%	2.0	CLF	2.73%	2.0
10	CLF	3.99%	1.0	BALL	8.23%	1.0
10	GE	5.96%	1.0	CMG	8.46%	1.0
10	GLD	8.81%	1.0	SLV	8.91%	1.0
10	PHM	0.44%	21.0	CDNS	9.68%	1.0
10	GOOGL	5.16%	2.0	AAP	4.93%	2.0
10	AMAT	1.76%	6.0	NVS	2.51%	8.0
10	VFC	5.48%	2.0	CMCSA	6.02%	4.0
10	KEY	11.46%	1.0	AMD	8.12%	3.0
10	CDNS	14.02%	1.0	CNC	1.19%	28.0
10	AMD	7.92%	2.0	ELAN	14.1%	3.0
10	AMC	3.15%	6.0	LUMN	15.49%	3.0
10	BBY	2.8%	10.0	UNH	1.32%	36.0
10	PCG	0.87%	33.0	ON	8.38%	21.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	EXPE	-8.68%	29.0	MSTR	-6.34%	31.0
21	MS	-2.36%	20.0	PRGO	-15.32%	6.0
21	CLF	-23.86%	1.0	VFC	-17.52%	2.0
21	JPM	-1.85%	11.0	TDG	-6.6%	4.0
21	AA	-5.64%	2.0	FIS	-24.37%	1.0
21	CYH	-1.43%	7.0	CPRT	-8.02%	1.0
21	GT	-0.24%	30.0	AAP	-1.38%	2.0
21	THC	-0.49%	13.0	CLF	-1.14%	2.0
21	VNO	-5.8%	1.0	INTC	-0.51%	1.0
21	AMD	-1.08%	2.0	BA	-0.03%	5.0
21	LEN	0.07%	1.0	JAZZ	1.9%	1.0
21	GLD	3.96%	1.0	BXP	2.72%	1.0
21	AMC	0.82%	6.0	HON	4.09%	1.0
21	GE	5.62%	1.0	SLV	6.2%	1.0
21	GOOGL	3.4%	2.0	CDNS	10.33%	1.0
21	ELAN	4.75%	2.0	ADBE	2.81%	4.0
21	NWL	7.08%	3.0	BALL	11.68%	1.0
21	CDNS	22.73%	1.0	CMG	12.96%	1.0
21	KEY	22.74%	1.0	CMCSA	8.71%	4.0
21	UAA	9.62%	3.0	NVS	5.85%	8.0
21	MU	31.7%	1.0	UNH	1.75%	36.0
21	SLV	36.38%	1.0	AMD	24.66%	3.0
21	TRGP	4.58%	8.0	LUMN	30.52%	3.0
21	PHM	1.97%	21.0	CNC	3.35%	28.0
21	VFC	21.08%	2.0	ELAN	55.86%	3.0
21	BBY	6.52%	10.0	ON	17.81%	21.0



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 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	EXPE	-15.28%	16.0	ADBE	-18.97%	4.0
63	NWL	-24.33%	2.0	PRGO	-20.25%	2.0
63	JPM	-4.89%	8.0	MSTR	-37.32%	1.0
63	AMC	-6.07%	6.0	CLF	-7.68%	2.0
63	VNO	-12.63%	1.0	BA	-1.36%	5.0
63	CYH	-0.6%	7.0	HON	-6.45%	1.0
63	ORCL	-0.44%	9.0	INTC	8.82%	1.0
63	GE	0.67%	1.0	JAZZ	9.83%	1.0
63	AMD	1.06%	2.0	BXP	11.22%	1.0
63	GLD	11.31%	1.0	AAP	5.92%	2.0
63	GOOGL	9.99%	2.0	CMG	22.65%	1.0
63	KEY	21.53%	1.0	SLV	24.84%	1.0
63	CDNS	24.99%	1.0	BALL	24.91%	1.0
63	PCG	7.46%	5.0	UNH	1.5%	34.0
63	VFC	19.03%	2.0	CMCSA	17.21%	3.0
63	CZR	13.33%	3.0	AMD	33.46%	3.0
63	UAA	19.52%	3.0	NVS	19.5%	8.0
63	TRGP	10.8%	6.0	ELAN	77.84%	3.0
63	MU	65.79%	1.0	ON	13.96%	21.0
63	SLV	68.53%	1.0	LUMN	100.22%	3.0
63	PHM	6.11%	12.0	CNC	19.15%	26.0



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

Period examined: All model dates from 2025-04-01 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AMC	-40.27%	6.0	UNH	-7.38%	26.0
126	ORCL	-17.71%	8.0	AAP	-27.02%	2.0
126	GT	-14.42%	9.0	ADBE	-16.94%	1.0
126	UAA	-18.75%	3.0	HON	-14.24%	1.0
126	NWL	-16.67%	2.0	BXP	2.15%	1.0
126	CZR	-11.2%	1.0	BALL	2.34%	1.0
126	GE	8.22%	1.0	CNC	7.51%	3.0
126	CYH	2.1%	5.0	NVS	15.03%	2.0
126	CDNS	28.73%	1.0	BA	7.7%	4.0
126	BBY	8.23%	5.0	SLV	59.34%	1.0
126	GOOGL	55.92%	1.0	INTC	75.57%	1.0
126	TRGP	14.77%	4.0	LUMN	72.09%	3.0
126	VFC	42.47%	2.0	AMD	122.93%	2.0
126	CSTM	44.94%	2.0	ON	13.17%	21.0
126	AMAT	55.27%	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 2026-01-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	THC	-0.39%	28.0	MSTR	-0.72%	49.0
1	GS	-0.83%	12.0	ADBE	-1.37%	6.0
1	MS	-0.56%	13.0	INTU	-0.93%	8.0
1	CAH	-0.8%	4.0	PRGO	-0.49%	4.0
1	JPM	-1.23%	2.0	FIS	-0.9%	1.0
1	GT	-0.26%	7.0	CPRT	-0.8%	1.0
1	AA	-0.84%	2.0	CMCSA	-0.54%	1.0
1	CZR	-0.29%	4.0	CNC	-0.1%	2.0
1	PCG	-0.04%	27.0	VCSH	0.24%	2.0
1	EXPE	-0.05%	12.0	TDG	0.4%	4.0
1	BBY	-0.02%	2.0	UNH	1.38%	2.0
1	LUMN	0.15%	1.0	CDNS	4.95%	1.0
1	TRGP	0.12%	2.0	VFC	1.71%	6.0



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 2026-01-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	THC	-4.89%	24.0	MSTR	-4.63%	40.0
10	EXPE	-8.31%	12.0	VFC	-3.38%	5.0
10	MS	-4.81%	13.0	ADBE	-7.54%	2.0
10	GS	-5.15%	11.0	FIS	-11.58%	1.0
10	GT	-3.3%	7.0	PRGO	-1.78%	4.0
10	JPM	-9.73%	2.0	INTU	-5.86%	1.0
10	SLV	-18.99%	1.0	CPRT	-3.31%	1.0
10	AA	-8.68%	2.0	TDG	0.68%	4.0
10	CAH	-4.12%	3.0	UNH	2.59%	2.0
10	LEN	-8.96%	1.0	CMCSA	6.12%	1.0
10	LUMN	-1.96%	1.0	CNC	4.03%	2.0
10	FSUGY	-1.94%	1.0	CDNS	9.68%	1.0



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

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

Period examined: All model dates from 2026-01-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	EXPE	-22.67%	12.0	MSTR	-6.01%	30.0
21	GT	-17.44%	7.0	PRGO	-9.6%	4.0
21	MS	-7.38%	13.0	VFC	-17.52%	2.0
21	GS	-7.03%	10.0	TDG	-6.6%	4.0
21	CLF	-23.86%	1.0	FIS	-24.37%	1.0
21	AA	-5.64%	2.0	CPRT	-8.02%	1.0
21	JPM	-4.82%	2.0	CNC	-0.99%	2.0
21	THC	-0.49%	13.0	UNH	1.23%	2.0
21	FSUGY	-4.33%	1.0	CMCSA	4.24%	1.0
21	LEN	0.07%	1.0	CDNS	10.33%	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 2026-03-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	THC	-1.07%	16.0	ADBE	-1.37%	6.0
1	CAH	-0.8%	4.0	INTU	-0.93%	8.0
1	PHM	-0.79%	1.0	MSTR	-0.18%	20.0
1	PCG	-0.15%	4.0	VCSH	0.24%	2.0
1	LUMN	0.15%	1.0	VFC	0.9%	4.0



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 2026-03-02 through 2026-03-30

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	THC	-13.92%	12.0	MSTR	-2.57%	11.0
10	SLV	-18.99%	1.0	ADBE	-7.54%	2.0
10	CAH	-4.12%	3.0	VFC	-2.39%	3.0
10	PCG	-2.65%	3.0	INTU	-5.86%	1.0



Appendix

All Out of Sample Model Dates

1d Horizon

Period examined: All model dates from 2022-01-31 through 2026-03-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bull	VS>6 (Bull)	0.0011	0.0188	0.0586	1042
1	Bull	PosVaRAAdjVS (Bull)	0.0007	0.0155	0.0459	1043
1	Bear	VS<-9 (Bear)	0.0007	0.0345	0.0191	471
1	Bull	PosVS (Bull)	0.0006	0.0136	0.0434	1043
1	Benchmarks	QQQ	0.0005	0.0147	0.0366	1031
1	LongShort	VarAdjPosNeg_Diff	0.0005	0.0087	0.0589	1043
1	Bull	VS>9 (Bull)	0.0005	0.0269	0.0189	884
1	Benchmarks	AvgTicker_VV	0.0004	0.0118	0.0353	1043
1	Benchmarks	SPY	0.0004	0.0112	0.0370	1043
1	Bear	NegVS (Bear)	0.0003	0.0105	0.0286	1043
1	LongShort	PosNeg_Diff	0.0003	0.0058	0.0508	1043
1	Bear	NegVaRAAdjVS (Bear)	0.0002	0.0106	0.0188	1043
1	Bear	VS<-6 (Bear)	0.0001	0.0207	0.0042	1006



10d Horizon

Period examined: All model dates from 2022-01-31 through 2026-03-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Bear	VS<-9 (Bear)	0.0122	0.0945	0.1290	462
10	Bull	VS>9 (Bull)	0.0107	0.0886	0.1213	876
10	Bull	VS>6 (Bull)	0.0092	0.0575	0.1604	1033
10	Bull	PosVaRAAdjVS (Bull)	0.0074	0.0457	0.1614	1034
10	Bear	VS<-6 (Bear)	0.0071	0.0691	0.1029	997
10	LongShort	VarAdjPosNeg_Diff	0.0059	0.0271	0.2158	1034
10	Benchmarks	QQQ	0.0055	0.0416	0.1331	1022
10	Bull	PosVS (Bull)	0.0051	0.0403	0.1268	1034
10	Benchmarks	SPY	0.0040	0.0315	0.1279	1034
10	Benchmarks	AvgTicker_VV	0.0038	0.0352	0.1083	1034
10	LongShort	PosNeg_Diff	0.0027	0.0176	0.1516	1034
10	Bear	NegVS (Bear)	0.0024	0.0321	0.0758	1034
10	Bear	NegVaRAAdjVS (Bear)	0.0015	0.0323	0.0473	1034



21d Horizon

Period examined: All model dates from 2022-01-31 through 2026-03-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
21	Bear	VS<-9 (Bear)	0.0293	0.1460	0.2011	452
21	Bull	VS>9 (Bull)	0.0250	0.1325	0.1890	864
21	Bull	VS>6 (Bull)	0.0206	0.0834	0.2467	1022
21	Bear	VS<-6 (Bear)	0.0173	0.1110	0.1559	986
21	Bull	PosVaRAAdjVS (Bull)	0.0163	0.0656	0.2478	1023
21	Benchmarks	QQQ	0.0126	0.0593	0.2129	1011
21	LongShort	VarAdjPosNeg_Diff	0.0117	0.0385	0.3026	1023
21	Bull	PosVS (Bull)	0.0114	0.0573	0.1988	1023
21	Benchmarks	SPY	0.0093	0.0447	0.2079	1023
21	Benchmarks	AvgTicker_VV	0.0086	0.0505	0.1700	1023
21	LongShort	PosNeg_Diff	0.0058	0.0243	0.2386	1023
21	Bear	NegVS (Bear)	0.0056	0.0463	0.1206	1023
21	Bear	NegVaRAAdjVS (Bear)	0.0046	0.0466	0.0987	1023



63d Horizon

Period examined: All model dates from 2022-01-31 through 2026-03-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
63	Bear	VS<-9 (Bear)	0.0673	0.2724	0.2472	418
63	Bull	VS>9 (Bull)	0.0672	0.2243	0.2994	817
63	Bull	VS>6 (Bull)	0.0563	0.1398	0.4025	980
63	Bull	PosVaRAAdjVS (Bull)	0.0441	0.1055	0.4180	981
63	Bear	VS<-6 (Bear)	0.0424	0.1865	0.2272	945
63	Benchmarks	QQQ	0.0419	0.0978	0.4283	969
63	Bull	PosVS (Bull)	0.0344	0.0896	0.3838	981
63	Benchmarks	SPY	0.0307	0.0691	0.4448	981
63	Benchmarks	AvgTicker_VV	0.0280	0.0774	0.3617	981
63	LongShort	VarAdjPosNeg_Diff	0.0258	0.0659	0.3914	981
63	Bear	NegVS (Bear)	0.0198	0.0682	0.2899	981
63	Bear	NegVaRAAdjVS (Bear)	0.0183	0.0704	0.2599	981
63	LongShort	PosNeg_Diff	0.0146	0.0392	0.3734	981



126d Horizon

Period examined: All model dates from 2022-01-31 through 2026-03-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
126	Bear	VS<-9 (Bear)	0.1070	0.4069	0.2629	377
126	Bull	VS>9 (Bull)	0.1029	0.2974	0.3459	755
126	Benchmarks	QQQ	0.1010	0.1267	0.7973	906
126	Bull	VS>6 (Bull)	0.0953	0.1702	0.5600	917
126	Bear	VS<-6 (Bear)	0.0920	0.2798	0.3288	882
126	Bull	PosVaRAdjVS (Bull)	0.0830	0.1286	0.6453	918
126	Bull	PosVS (Bull)	0.0731	0.1102	0.6633	918
126	Benchmarks	SPY	0.0728	0.0878	0.8290	918
126	Benchmarks	AvgTicker_VV	0.0634	0.0980	0.6475	918
126	Bear	NegVS (Bear)	0.0502	0.0921	0.5443	918
126	Bear	NegVaRAdjVS (Bear)	0.0481	0.0980	0.4908	918
126	LongShort	VarAdjPosNeg_Diff	0.0349	0.0901	0.3878	918
126	LongShort	PosNeg_Diff	0.0229	0.0534	0.4291	918



252d Horizon

Period examined: All model dates from 2022-01-31 through 2026-03-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
252	Bull	VS>9 (Bull)	0.3949	0.5462	0.7231	659
252	Bear	VS<-9 (Bear)	0.3476	0.7342	0.4735	315
252	Bear	VS<-6 (Bear)	0.2957	0.5905	0.5008	752
252	Bull	VS>6 (Bull)	0.2583	0.2549	1.0135	786
252	Benchmarks	QQQ	0.2344	0.1487	1.5758	777
252	Bull	PosVaRAAdjVS (Bull)	0.1926	0.1696	1.1360	786
252	Benchmarks	SPY	0.1627	0.1062	1.5328	789
252	Bull	PosVS (Bull)	0.1544	0.1369	1.1279	786
252	Benchmarks	AvgTicker_VV	0.1404	0.1199	1.1711	786
252	Bear	NegVS (Bear)	0.1278	0.1236	1.0335	786
252	Bear	NegVaRAAdjVS (Bear)	0.1161	0.1347	0.8619	786
252	LongShort	VarAdjPosNeg_Diff	0.0765	0.1554	0.4924	786
252	LongShort	PosNeg_Diff	0.0267	0.0924	0.2883	786



Prior 365D Model Dates (P365D)

1d Horizon

Period examined: All model dates from 2025-04-01 through 2026-03-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bull	VS>6 (Bull)	0.0024	0.0177	0.1352	249
1	Bull	PosVaRAAdjVS (Bull)	0.0015	0.0150	0.1022	250
1	Bull	VS>9 (Bull)	0.0015	0.0252	0.0597	218
1	Bear	VS<-9 (Bear)	0.0015	0.0355	0.0411	155
1	Bull	PosVS (Bull)	0.0013	0.0136	0.0985	250
1	LongShort	VarAdjPosNeg_Diff	0.0011	0.0086	0.1306	250
1	LongShort	PosNeg_Diff	0.0010	0.0062	0.1559	250
1	Benchmarks	QQQ	0.0009	0.0143	0.0629	250
1	Benchmarks	AvgTicker_VV	0.0008	0.0119	0.0700	250
1	Benchmarks	SPY	0.0007	0.0121	0.0550	250
1	Bear	NegVaRAAdjVS (Bear)	0.0004	0.0107	0.0380	250
1	Bear	NegVS (Bear)	0.0004	0.0106	0.0356	250
1	Bear	VS<-6 (Bear)	-0.0005	0.0189	-0.0284	247



10d Horizon

Period examined: All model dates from 2025-04-01 through 2026-03-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Bull	VS>9 (Bull)	0.0302	0.0773	0.3914	210
10	Bull	VS>6 (Bull)	0.0247	0.0452	0.5457	240
10	Bull	PosVaRAdjVS (Bull)	0.0168	0.0343	0.4911	241
10	Bear	VS<-9 (Bear)	0.0146	0.0889	0.1643	146
10	Bull	PosVS (Bull)	0.0144	0.0305	0.4727	241
10	Benchmarks	QQQ	0.0112	0.0302	0.3709	241
10	Benchmarks	AvgTicker_VV	0.0104	0.0268	0.3892	241
10	LongShort	VarAdjPosNeg_Diff	0.0104	0.0244	0.4255	241
10	Bear	VS<-6 (Bear)	0.0098	0.0620	0.1586	238
10	Benchmarks	SPY	0.0087	0.0231	0.3754	241
10	LongShort	PosNeg_Diff	0.0081	0.0164	0.4932	241
10	Bear	NegVaRAdjVS (Bear)	0.0065	0.0252	0.2569	241
10	Bear	NegVS (Bear)	0.0063	0.0248	0.2559	241



21d Horizon

Period examined: All model dates from 2025-04-01 through 2026-03-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
21	Bull	VS>9 (Bull)	0.0760	0.1076	0.7066	198
21	Bull	VS>6 (Bull)	0.0560	0.0706	0.7935	229
21	Bear	VS<-9 (Bear)	0.0499	0.1511	0.3304	136
21	Bull	PosVaRAAdjVS (Bull)	0.0396	0.0508	0.7790	230
21	Bull	PosVS (Bull)	0.0320	0.0440	0.7268	230
21	Benchmarks	QQQ	0.0257	0.0452	0.5684	230
21	Bear	VS<-6 (Bear)	0.0256	0.0956	0.2676	227
21	Benchmarks	AvgTicker_VV	0.0243	0.0393	0.6187	230
21	LongShort	VarAdjPosNeg_Diff	0.0227	0.0346	0.6577	230
21	Benchmarks	SPY	0.0203	0.0343	0.5923	230
21	Bear	NegVaRAAdjVS (Bear)	0.0168	0.0361	0.4659	230
21	LongShort	PosNeg_Diff	0.0162	0.0197	0.8228	230
21	Bear	NegVS (Bear)	0.0158	0.0364	0.4340	230



63d Horizon

Period examined: All model dates from 2025-04-01 through 2026-03-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
63	Bull	VS>9 (Bull)	0.2180	0.2053	1.0617	153
63	Bull	VS>6 (Bull)	0.1562	0.1117	1.3986	187
63	Bear	VS<-9 (Bear)	0.1372	0.2510	0.5467	102
63	Bull	PosVaRAAdjVS (Bull)	0.1138	0.0791	1.4396	188
63	Bull	PosVS (Bull)	0.0942	0.0570	1.6520	188
63	Bear	VS<-6 (Bear)	0.0826	0.1618	0.5106	186
63	Benchmarks	AvgTicker_VV	0.0777	0.0500	1.5531	188
63	Benchmarks	QQQ	0.0728	0.0817	0.8915	188
63	Benchmarks	SPY	0.0615	0.0586	1.0487	188
63	Bear	NegVaRAAdjVS (Bear)	0.0608	0.0493	1.2323	188
63	Bear	NegVS (Bear)	0.0555	0.0477	1.1649	188
63	LongShort	VarAdjPosNeg_Diff	0.0530	0.0558	0.9498	188
63	LongShort	PosNeg_Diff	0.0387	0.0301	1.2852	188



126d Horizon

Period examined: All model dates from 2025-04-01 through 2026-03-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
126	Bull	VS>6 (Bull)	0.1867	0.1643	1.1363	124
126	Bull	VS>9 (Bull)	0.1858	0.2977	0.6241	91
126	Bull	PosVS (Bull)	0.1820	0.0736	2.4746	125
126	Bull	PosVaRAAdjVS (Bull)	0.1671	0.1051	1.5891	125
126	Bear	VS<-6 (Bear)	0.1606	0.2854	0.5626	123
126	Benchmarks	AvgTicker_VV	0.1606	0.0642	2.5010	125
126	Benchmarks	QQQ	0.1510	0.1146	1.3180	125
126	Bear	VS<-9 (Bear)	0.1482	0.4214	0.3518	61
126	Bear	NegVaRAAdjVS (Bear)	0.1288	0.0728	1.7683	125
126	Bear	NegVS (Bear)	0.1254	0.0699	1.7932	125
126	Benchmarks	SPY	0.1232	0.0808	1.5242	125
126	LongShort	PosNeg_Diff	0.0566	0.0579	0.9782	125
126	LongShort	VarAdjPosNeg_Diff	0.0383	0.0926	0.4139	125



Prior 90D Model Dates (P90D)

1d Horizon

Period examined: All model dates from 2026-01-02 through 2026-03-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	LongShort	PosNeg_Diff	0.0011	0.0072	0.1484	60
1	Bull	PosVS (Bull)	0.0004	0.0126	0.0339	60
1	Bull	VS>9 (Bull)	0.0000	0.0168	0.0024	59
1	Bull	VS>6 (Bull)	-0.0000	0.0155	-0.0003	60
1	Benchmarks	AvgTicker_VV	-0.0001	0.0103	-0.0145	60
1	Bear	NegVaRAAdjVS (Bear)	-0.0003	0.0096	-0.0311	60
1	LongShort	VarAdjPosNeg_Diff	-0.0003	0.0088	-0.0382	60
1	Bull	PosVaRAAdjVS (Bull)	-0.0006	0.0139	-0.0454	60
1	Bear	NegVS (Bear)	-0.0006	0.0091	-0.0708	60
1	Benchmarks	SPY	-0.0008	0.0092	-0.0852	60
1	Benchmarks	QQQ	-0.0009	0.0116	-0.0807	60
1	Bear	VS<-9 (Bear)	-0.0041	0.0424	-0.0963	53
1	Bear	VS<-6 (Bear)	-0.0053	0.0207	-0.2564	60



10d Horizon

Period examined: All model dates from 2026-01-02 through 2026-03-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	LongShort	PosNeg_Diff	0.0026	0.0144	0.1815	51
10	LongShort	VarAdjPosNeg_Diff	-0.0003	0.0255	-0.0135	51
10	Bull	VS>6 (Bull)	-0.0024	0.0356	-0.0664	51
10	Bear	NegVaRAdjVS (Bear)	-0.0054	0.0311	-0.1741	51
10	Bull	PosVaRAdjVS (Bull)	-0.0058	0.0322	-0.1793	51
10	Bull	PosVS (Bull)	-0.0070	0.0305	-0.2306	51
10	Benchmarks	AvgTicker_VV	-0.0083	0.0272	-0.3048	51
10	Bear	NegVS (Bear)	-0.0096	0.0248	-0.3897	51
10	Benchmarks	SPY	-0.0118	0.0166	-0.7141	51
10	Benchmarks	QQQ	-0.0134	0.0207	-0.6478	51
10	Bull	VS>9 (Bull)	-0.0177	0.0720	-0.2453	51
10	Bear	VS<-6 (Bear)	-0.0316	0.0477	-0.6633	51
10	Bear	VS<-9 (Bear)	-0.0320	0.0863	-0.3701	44



21d Horizon

Period examined: All model dates from 2026-01-02 through 2026-03-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
21	LongShort	PosNeg_Diff	0.0076	0.0148	0.5123	40
21	LongShort	VarAdjPosNeg_Diff	0.0033	0.0302	0.1099	40
21	Bull	VS>6 (Bull)	0.0027	0.0575	0.0472	40
21	Bull	PosVaRAAdjVS (Bull)	-0.0023	0.0442	-0.0531	40
21	Bull	VS>9 (Bull)	-0.0049	0.1003	-0.0489	40
21	Bear	NegVaRAAdjVS (Bear)	-0.0057	0.0549	-0.1033	40
21	Bull	PosVS (Bull)	-0.0095	0.0477	-0.1984	40
21	Benchmarks	AvgTicker_VV	-0.0137	0.0454	-0.3008	40
21	Bear	NegVS (Bear)	-0.0170	0.0420	-0.4057	40
21	Benchmarks	SPY	-0.0214	0.0233	-0.9177	40
21	Benchmarks	QQQ	-0.0258	0.0203	-1.2669	40
21	Bear	VS<-6 (Bear)	-0.0602	0.0551	-1.0933	40
21	Bear	VS<-9 (Bear)	-0.0637	0.1111	-0.5734	34



Prior 30D Model Dates (P30D)

1d Horizon

Period examined: All model dates from 2026-03-02 through 2026-03-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bear	VS<-9 (Bear)	0.0008	0.0352	0.0238	20
1	LongShort	PosNeg_Diff	-0.0005	0.0071	-0.0714	21
1	LongShort	VarAdjPosNeg_Diff	-0.0022	0.0074	-0.2928	21
1	Benchmarks	QQQ	-0.0024	0.0142	-0.1684	21
1	Bull	VS>9 (Bull)	-0.0024	0.0210	-0.1151	20
1	Benchmarks	SPY	-0.0025	0.0118	-0.2127	21
1	Bear	NegVaRAdjVS (Bear)	-0.0026	0.0114	-0.2329	21
1	Bear	NegVS (Bear)	-0.0028	0.0102	-0.2707	21
1	Benchmarks	AvgTicker_VV	-0.0031	0.0126	-0.2467	21
1	Bull	PosVS (Bull)	-0.0033	0.0154	-0.2125	21
1	Bull	VS>6 (Bull)	-0.0038	0.0160	-0.2363	21
1	Bull	PosVaRAdjVS (Bull)	-0.0048	0.0156	-0.3075	21
1	Bear	VS<-6 (Bear)	-0.0071	0.0191	-0.3703	21



10d Horizon

Period examined: All model dates from 2026-03-02 through 2026-03-30

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	LongShort	PosNeg_Diff	-0.0110	0.0103	-1.0682	12
10	LongShort	VarAdjPosNeg_Diff	-0.0144	0.0208	-0.6906	12
10	Bear	VS<-9 (Bear)	-0.0176	0.0708	-0.2489	11
10	Benchmarks	SPY	-0.0332	0.0098	-3.3937	12
10	Benchmarks	QQQ	-0.0334	0.0185	-1.8098	12
10	Bear	NegVaRAdjVS (Bear)	-0.0339	0.0186	-1.8237	12
10	Bear	NegVS (Bear)	-0.0344	0.0157	-2.1953	12
10	Bull	VS>6 (Bull)	-0.0388	0.0184	-2.1107	12
10	Benchmarks	AvgTicker_VV	-0.0400	0.0124	-3.2313	12
10	Bear	VS<-6 (Bear)	-0.0404	0.0348	-1.1598	12
10	Bull	PosVS (Bull)	-0.0454	0.0112	-4.0630	12
10	Bull	PosVaRAdjVS (Bull)	-0.0482	0.0108	-4.4488	12
10	Bull	VS>9 (Bull)	-0.0988	0.0424	-2.3308	12

