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.

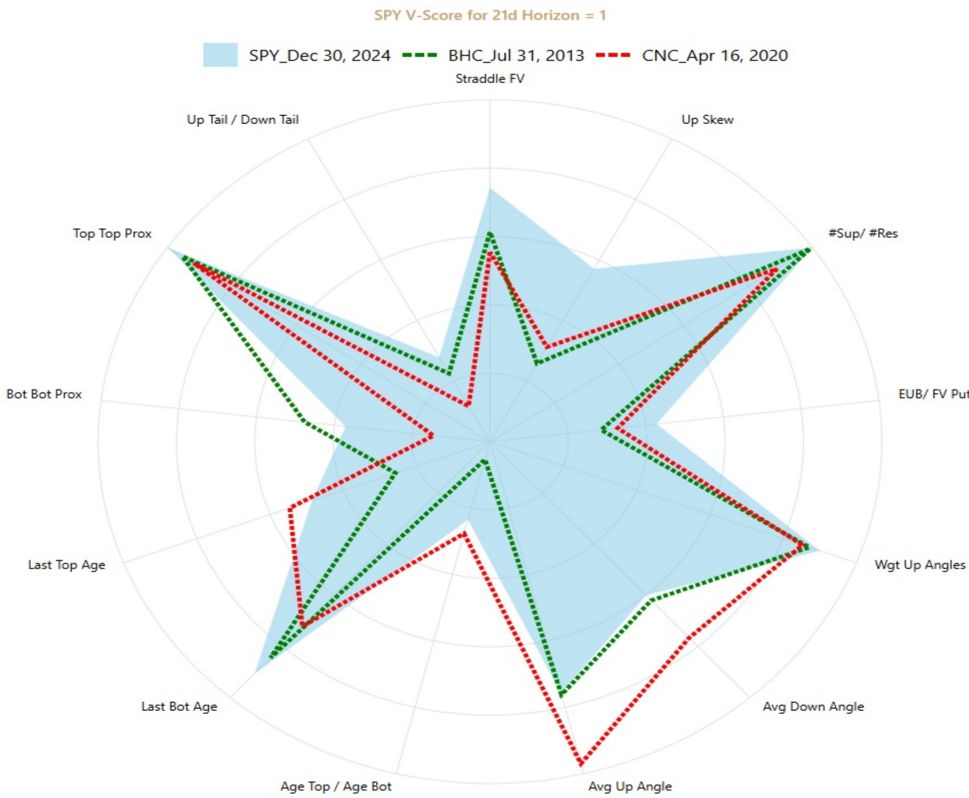


Figure 1: Taken from the V-Score Spider Chart dashboard on vecviz.com

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 “PosVaRAdjVS” and “NegVaRAdjVS”.

PosVaRAdjVS is an abbreviation for “Positive VaR Adjusted V-Scores”. This grouping comprises TMD’s with V-Scores that are positive and higher than expected given the TMD’s corresponding 95% VaR level (relative to all other Positive V-Score TMD’s and their VaR levels). The rationale here is fairly straightforward - TMD’s with the most bullish outlooks (as estimated by V-Score) relative to their downside (as estimated by VaR) should outperform.

NegVaRAdjVS’ is an abbreviation for “Negative VaR Adjusted V-Scores”. This grouping comprises TMD’s with V-Scores that are negative, but less negative than expected given the corresponding 95% VaR level for the Ticker. The rationale here is more subtle - the V-Score and hence the outlook is negative, but the downside as estimated by VaR points to a much more potential downside than the V-Score would suggest. This approach assumes such tickers are in the early innings of their bearish trajectory.

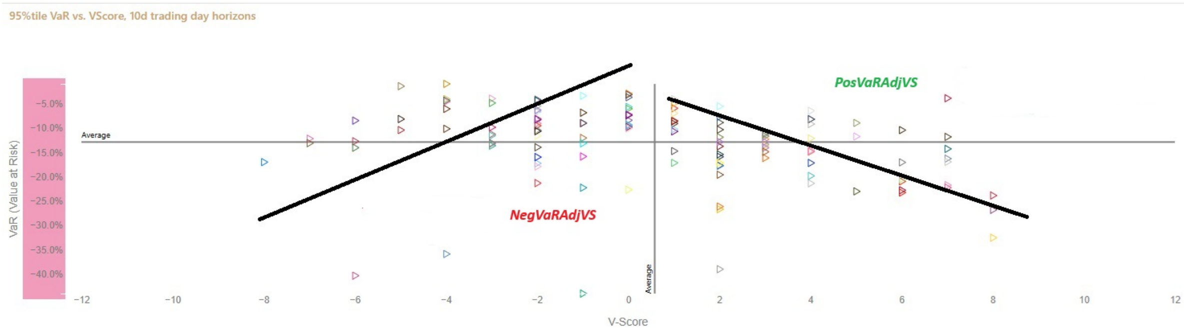


Figure 2: Taken from the Opportunity at Risk (OaR) and Value at Risk (VaR) vs V-Score dashboard on vecviz.com. Regression lines and text added for illustrative purposes.

The Long-Short VS_Group configurations presented include "PosNeg_Diff" and "VaRAdj-PosNeg_Diff". PosNeg_Diff is simply the difference between the average return on Positive V-Scores (the "PosVS (Bull)" grouping) and Negative V-Scores (the "NegVS (Bear)" grouping). Likewise, "VaRAdjPosNeg_Diff" is the difference between Positive VaR Adjusted V-Scores (the "PosVaRAdjVS (Bull") grouping) and Negative VaR Adjusted V-Scores (the "NegVaRAdjVS (Bear") grouping).

The Benchmarks include the well-known index ETF tickers "SPY" and "QQQ", along with "AvgTicker_VV". AvgTicker_VV is arguably the most relevant benchmark, as it represents the average of all tickers covered by VecViz for which a V-Score was determined. In that sense, it represents the vast majority of tickers actually considered, whereas SPY and QQQ reflect many tickers that are outside the V-Score coverage universe reflected in this report.

V-Score coverage and training data

The training period for the V-Score includes 250 model dates randomly selected from June 2005 to January 2021. Forward performance from each model date up to 1 year forward takes the full training data term up through January 2022. included in the training data. Results presented in this report cover model dates beyond January 2022. All calculations of V-Scores are based on applying the Vector Model and V-Score methodologies to ticker closing price data obtained from QuoteMedia.

The tickers included in the training data set include nearly all the tickers in the V-Score coverage universe presented in this report. The maximum weighting of any ticker in the training data set for any horizon was 0.86%.

Tickers included in this report that were not included in the V-Score training set include SIVBQ, SBNY, FRCB, ELAN, and ETRN. Tickers included in this report that comprise less than 0.1% of the V-Score training data include VICI, HLT, LW, WRK, AA, and VST.

The V-Score ticker coverage universe as of this report numbers ~150. These tickers were selected using the following criteria at the time of selection: Top and Bottom 25 S&P 500 performers, Largest 25 publicly traded issuers in the LQD and HYG etf's, constituents of the Metals and Pharmaceuticals sector within the LQD and HYG etf's, and any other tickers that at the time drew significant financial media attention (Mag 7, meme-related stocks, bitcoin related stocks). We also included several major equity and debt-oriented ETF's. The complete V-Score coverage universe for the full out of sample period discussed in this report is as follows:

AA, AAP, AAPL, ABBV, ACGL, ADBE, AMAT, AMC, AMD, AMGN, AMZN, AVGO, AZN, AZO, BA, BAC, BALL, BBY, BHC, BHP, BIIB, BMY, BUD, BXP, CAH, CCL, CDNS, CHTR, CITI, CLF, CMA, CMCSA, CMG, CNC, COST, CPRT, CSCO, CSTM, CTLT, CVS, CYH, CZR, DHI, ELAN, EMB, ETRN, EXPE, FCX, FIS, FITB, FRA, FRCB, FSUGY, GBTC, GE, GILD, GLD, GME, GNRC, GOLD, GOOGL, GS, GSK, GT, GWW, HCA, HD, HLT, HON, HSBC, HYG, IEP, INTC, INTU, IRM, ISRG, JAZZ, JPM, KALU, KEY, KHC, LEN, LLY, LNC, LQD, LUMN, LVS, LW, META, MNST, MOS, MRK, MS, MSFT, MSI, MSTR, MU, MUB, NAVI, NEM, NFLX, NVDA, NVS, NWL, ON, ORCL, ORLY, OXY, PCG, PEP, PHM, POST, PRGO, PWR, QCOM, QQQ, RIO, SBNY, SBUX, SIVBQ, SLV, SNY, SPY, T, TDG, TEVA, TFC, THC, TLT, TMUS, TRGP, TSLA, TXN, UAA, UNH, USB, VCSH, VFC, VICI, VNO, VST, VZ, WDC, WFC, WRK, WYNN, X, XOM, ZION, ZTS.

Using this report

This report is ~400 pages long. Some tips to help you navigate: 1) Clicking on the page headings in the Table of Contents will instantly take you to the corresponding page.
2) Use Ctrl-F to search for tickers of interest, to see what Top/Bottom contributor lists they land on, and for what horizons and model date lookback windows.

Important considerations about the analytics and performance metrics presented in this report:

1) Past performance is no guarantee of future results. None of the content in this report is investment advice or an offer to buy or sell securities. VecViz is not a SEC investment advisor or broker-dealer. The staff of VecViz actively transacts in securities tied to many of the tickers discussed in this report.
   See VecViz's Terms and Conditions for more context and detail at https://vecviz.com/terms-and-conditions/
2) Read ""Let me warn you..." of the limitations of VecViz's Analytics.", a blog entry on vecviz.com (https://vecviz.com/let-me-warn-you-of-the-limitations-of-vecvizs-analytics/)

3) Clearly, all horizons > 1d overlap when considered on a daily basis. Please note that the volatility (denoted as "std_dev") of overlapping periodic returns is understated, because each observation shares return experience with other observations for such time horizons. Thus, we advise against considering any volatility metrics for multi-day horizons in isolation. However, we do believe that their use is valid for comparing V-Score groupings and benchmarks whose multi-day horizon volatility is calculated similarly.

4) We are not considering transaction costs. The turnover and therefore transaction costs for more selective VS_Groups are likely higher than they are for less selective VS_Groups. All VS_Groups likely have higher turnover and therefore transaction costs than the transaction costs that would be incurred holding one of the benchmarks.

5) We are not incorporating any borrowing charges or repo credits or margin related costs for implied "short" positions in the "Long-Short" portfolios, VaRAdjPosNeg_Diff and PosNeg_Diff.

6) The volatility for each VS_Group can be calculated only to the extent the VS_Group held tickers for each model date.
   The charts of VS_Grouping encompassing smaller V-Score ranges (e.g., VS<-9 and VS>9) by model date reveal that it is not uncommon for them to have no constituents. Model dates in which a VS_Grouping has no constituents are effectively excluded from the average return and standard deviation of return calculations for such VS_Groups.
   Single ticker benchmarks such as SPY and QQQ are also vulnerable to excluded model dates to the extent the V-Score algorithm fails to assign them a V-Score for any of the six horizons.

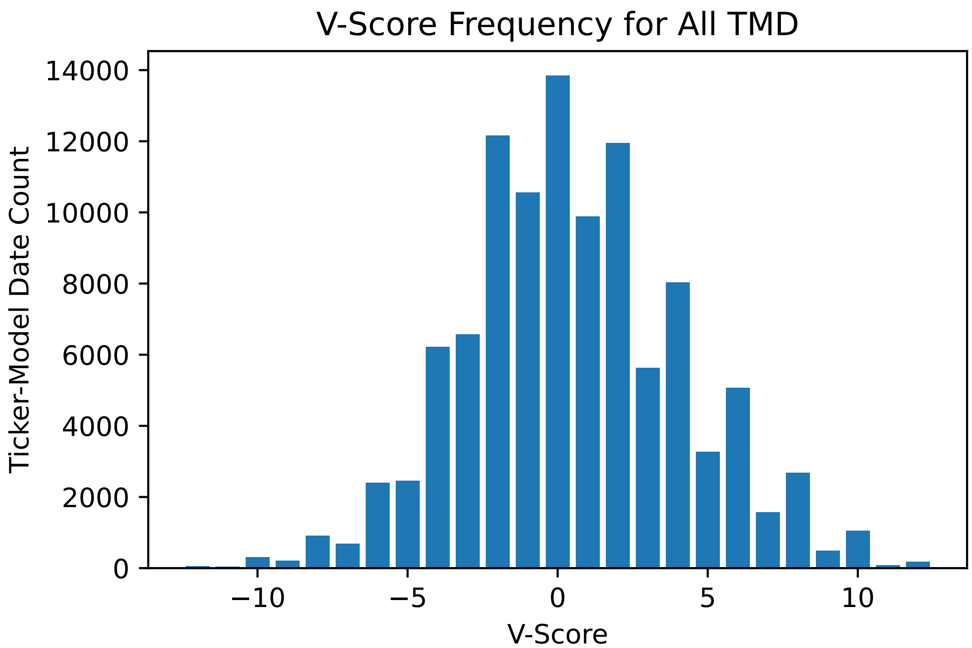
Thus, in summary, all metrics presented in this report are presented and are to be considered on a comparative basis. Do the bullish V-Score grouping outperform the bearish V-Score grouping? Do they outperform the benchmarks? How does their volatility and information ratio (IR = mean return / std dev)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

Distribution of V-Scores

An understanding of the relative frequency of each V-Score is key to understanding the V-Score's performance and to its interpretation.

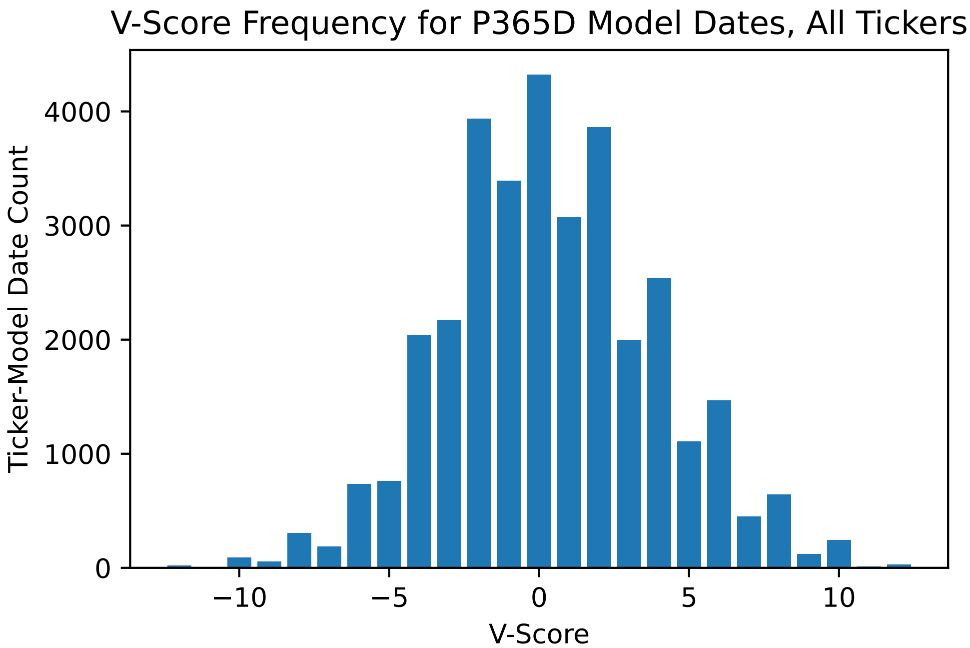
All Ticker Model Dates

Period examined: All model dates from 2022-01-31 through 2026-04-29



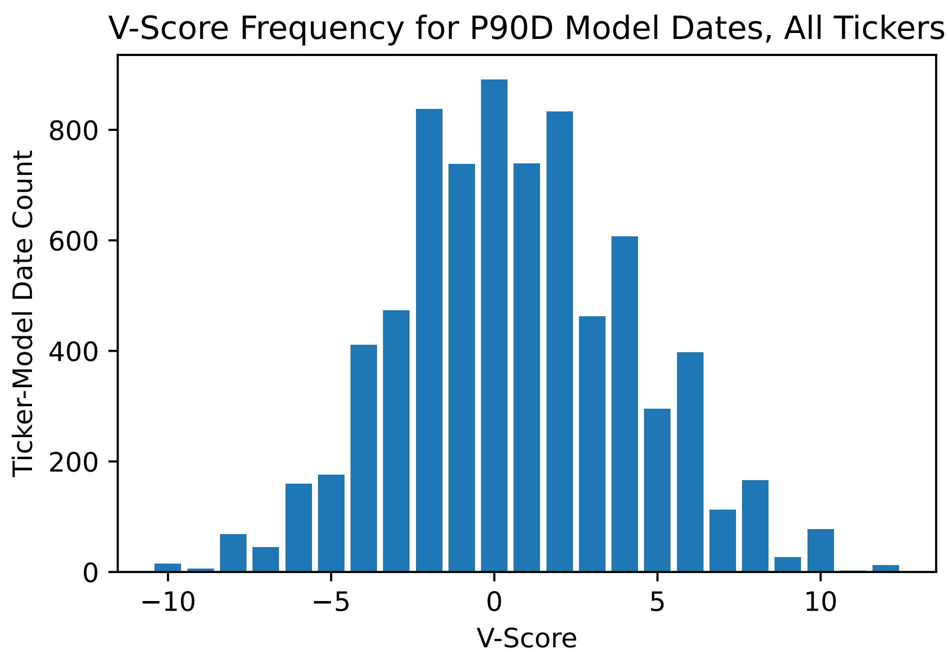
P365D

Period examined: All model dates from 2025-05-01 through 2026-04-29



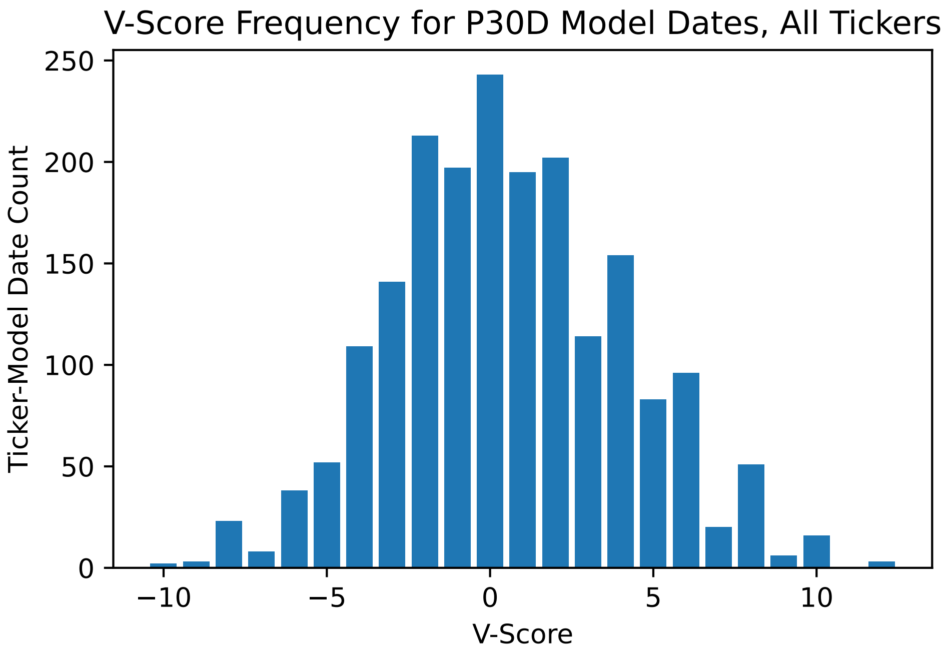
P90D

Period examined: All model dates from 2026-02-02 through 2026-04-29



P30D

Period examined: All model dates from 2026-04-01 through 2026-04-29



V-Score Objectives "Report Card"

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

Average Price Return:

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

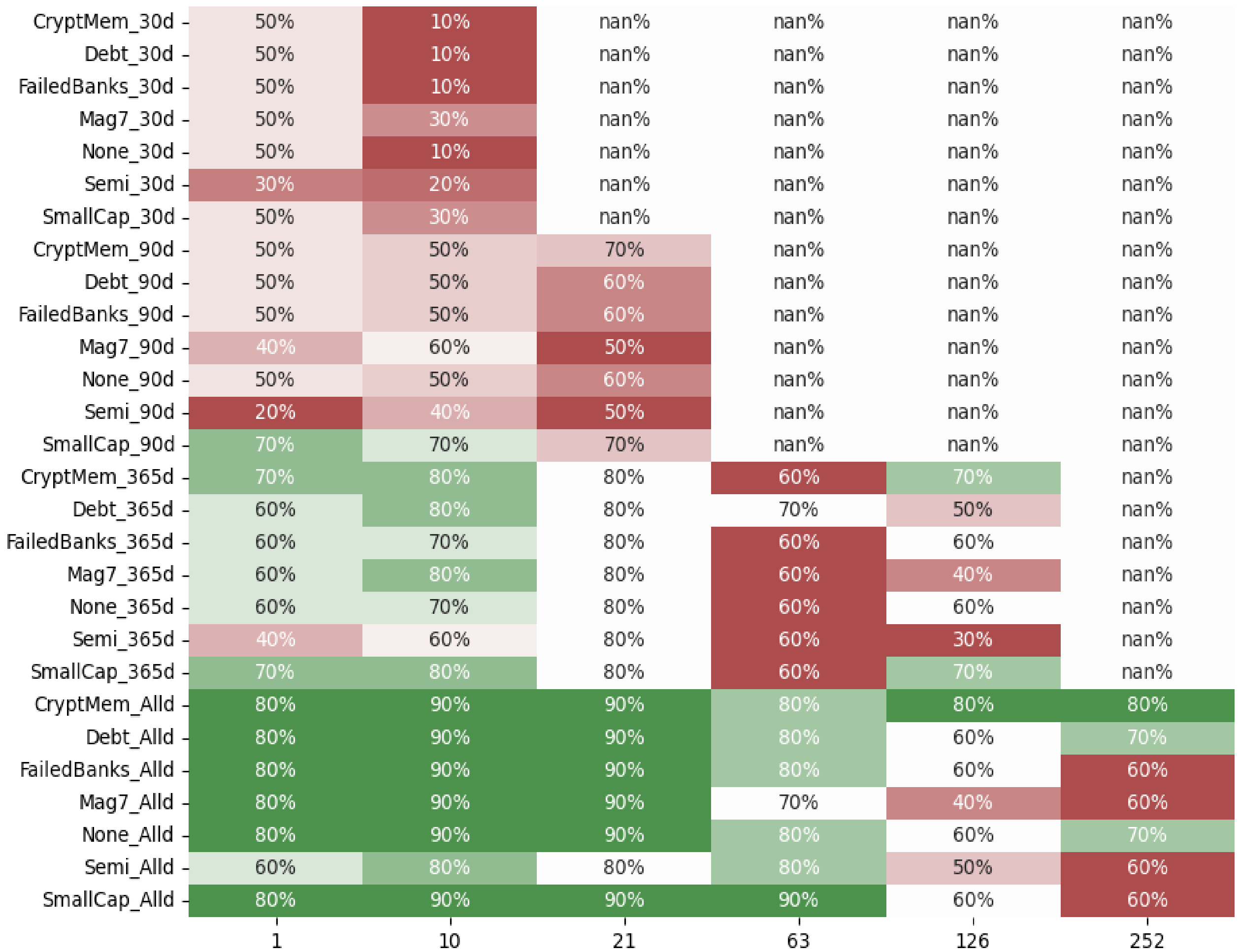
Information Ratio (+1 if met):

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

Ticker Exclusion Groupings:

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

% of V-Score Objectives Met By Ticker Exclusion & Lookback Window vs. Trading Day Horizon, as of 2026-04-30



V-Score Criteria	Average Score(%)
1. PxRet: PosVS > AvgTicker > NegVS	87.5
2. PxRet: VaRAdjPosVS > AvgTicker > VaRAdjNegVS	89.29
3. PxRet: PosVS Rank Order	50.89
4. PxRet: NegVS Rank Order	5.36
5. PxRet: VaRAdj_PosNegVSDiff > PosNegVSDiff	69.64
6. IR: VaRAdjPosVS > PosVS	54.46
7. IR: VaRAdjNegVS < NegVS	62.5
8. IR: VaRAdjPosVS > AvgTicker	63.39
9. IR: VaRAdjNegVS < AvgTicker	92.86
10. IR: VaRAdjPosVS > SPY	57.14
Overall Average	63.3

V-Score Criteria by Fwd Hzn	1D	10D	21D	63D	126D	252D
1. PxRet: PosVS > AvgTicker > NegVS	75	75	100	100	100	100
2. PxRet: VaRAdjPosVS > AvgTicker > VaRAdjNegVS	92.86	75	100	100	78.57	100
3. PxRet: PosVS Rank Order	0	50	66.67	100	57.14	100
4. PxRet: NegVS Rank Order	3.57	0	0	0	35.71	0
5. PxRet: VaRAdj_PosNegVSDiff > PosNegVSDiff	71.43	60.71	76.19	85.71	42.86	100
6. IR: VaRAdjPosVS > PosVS	46.43	57.14	100	50	7.14	42.86
7. IR: VaRAdjNegVS < NegVS	57.14	64.29	33.33	64.29	92.86	100
8. IR: VaRAdjPosVS > AvgTicker	71.43	75	100	50	7.14	14.29
9. IR: VaRAdjNegVS < AvgTicker	96.43	75	100	100	100	100
10. IR: VaRAdjPosVS > SPY	64.29	50	85.71	57.14	42.86	0
TotalScore	57.86	58.21	76.19	70.71	56.43	65.71

V-Score Criteria by Lookback Window	30D	90D	365D	AllD
1. PxRet: PosVS > AvgTicker > NegVS	0	100	100	100
2. PxRet: VaRAdjPosVS > AvgTicker > VaRAdjNegVS	42.86	95.24	91.43	100
3. PxRet: PosVS Rank Order	0	0	65.71	80.95
4. PxRet: NegVS Rank Order	0	4.76	14.29	0
5. PxRet: VaRAdj_PosNegVSDiff > PosNegVSDiff	64.29	23.81	65.71	97.62
6. IR: VaRAdjPosVS > PosVS	57.14	66.67	22.86	73.81
7. IR: VaRAdjNegVS < NegVS	92.86	0	48.57	95.24
8. IR: VaRAdjPosVS > AvgTicker	7.14	90.48	60	71.43
9. IR: VaRAdjNegVS < AvgTicker	57.14	90.48	100	100
10. IR: VaRAdjPosVS > SPY	0	61.9	91.43	45.24
TotalScore	32.14	53.33	66	76.43

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 2026-04-29

Average Price Return, All TMD

	1	10	21	63	126	252
VS>9 (Bull)	0.06%	1.13%	2.37%	6.63%	10.90%	39.58%
VS>6 (Bull)	0.12%	1.00%	2.10%	5.59%	9.75%	26.27%
PosVS (Bull)	0.07%	0.60%	1.23%	3.43%	7.43%	16.16%
AvgTicker_VV	0.05%	0.46%	0.94%	2.78%	6.40%	14.79%
NegVS (Bear)	0.04%	0.31%	0.62%	1.94%	4.99%	13.50%
VS<-6 (Bear)	0.02%	0.76%	1.69%	4.00%	8.95%	31.69%
VS<-9 (Bear)	0.09%	1.33%	2.90%	6.30%	10.57%	37.00%
PosNeg_Diff	0.03%	0.29%	0.61%	1.48%	2.44%	2.66%
PosVSVaRAdj (Bull)	0.08%	0.81%	1.69%	4.38%	8.42%	19.79%
NegVSVaRAdj (Bear)	0.03%	0.23%	0.54%	1.86%	4.85%	12.28%
PosNegVaRAdj_Diff	0.06%	0.58%	1.15%	2.52%	3.57%	7.51%
SPY	0.05%	0.48%	1.01%	3.02%	7.19%	16.62%
QQQ	0.07%	0.67%	1.37%	4.13%	9.96%	23.86%

Information Ratio of Price Return, All TMD

	1	10	21	63	126	252
VS>9 (Bull)	0.02	0.13	0.18	0.3	0.37	0.72
VS>6 (Bull)	0.06	0.17	0.25	0.4	0.58	1.03
PosVS (Bull)	0.05	0.15	0.21	0.39	0.68	1.13
AvgTicker_VV	0.04	0.13	0.18	0.36	0.66	1.16
NegVS (Bear)	0.03	0.1	0.13	0.29	0.55	1.03
VS<-6 (Bear)	0.01	0.11	0.15	0.22	0.32	0.53
VS<-9 (Bear)	0.03	0.14	0.2	0.23	0.26	0.49
PosNeg_Diff	0.05	0.16	0.25	0.38	0.45	0.28
PosVSVaRAdj (Bull)	0.05	0.18	0.26	0.42	0.66	1.15
NegVSVaRAdj (Bear)	0.02	0.07	0.11	0.27	0.5	0.87
PosNegVaRAdj_Diff	0.06	0.21	0.3	0.38	0.4	0.48
SPY	0.04	0.15	0.22	0.44	0.83	1.55
QQQ	0.05	0.16	0.23	0.43	0.79	1.6

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

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

Period examined: All model dates from 2022-01-31 through 2026-04-29

Average Price Return, All TMD except Crypto & Meme Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.05%	1.06%	2.16%	6.47%	11.36%	40.22%
VS>6 (Bull)	0.12%	0.93%	2.06%	5.72%	10.65%	27.26%
PosVS (Bull)	0.07%	0.59%	1.24%	3.60%	7.89%	16.46%
AvgTicker_VV	0.05%	0.44%	0.91%	2.74%	6.24%	13.73%
NegVS (Bear)	0.03%	0.29%	0.54%	1.70%	4.17%	10.67%
VS<-6 (Bear)	0.02%	0.56%	1.12%	2.31%	6.21%	20.24%
VS<-9 (Bear)	0.13%	1.33%	2.87%	6.46%	9.73%	32.05%
PosNeg_Diff	0.03%	0.30%	0.69%	1.90%	3.73%	5.80%
PosVSVaRAdj (Bull)	0.08%	0.79%	1.68%	4.59%	9.25%	20.42%
NegVSVaRAdj (Bear)	0.02%	0.22%	0.49%	1.76%	4.26%	10.55%
PosNegVaRAdj_Diff	0.05%	0.57%	1.20%	2.82%	5.00%	9.88%
SPY	0.05%	0.48%	1.01%	3.02%	7.19%	16.62%
QQQ	0.07%	0.67%	1.37%	4.13%	9.96%	23.86%

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

	1	10	21	63	126	252
VS>9 (Bull)	0.02	0.12	0.16	0.29	0.38	0.76
VS>6 (Bull)	0.07	0.17	0.25	0.41	0.62	1.09
PosVS (Bull)	0.05	0.15	0.22	0.4	0.69	1.14
AvgTicker_VV	0.04	0.13	0.18	0.36	0.65	1.14
NegVS (Bear)	0.03	0.09	0.12	0.26	0.5	1
VS<-6 (Bear)	0.01	0.09	0.12	0.14	0.26	0.57
VS<-9 (Bear)	0.04	0.15	0.2	0.26	0.26	0.57
PosNeg_Diff	0.06	0.17	0.29	0.46	0.62	0.64
PosVSVaRAdj (Bull)	0.05	0.18	0.26	0.44	0.7	1.21
NegVSVaRAdj (Bear)	0.02	0.07	0.11	0.26	0.48	0.86
PosNegVaRAdj_Diff	0.06	0.22	0.32	0.44	0.56	0.69
SPY	0.04	0.15	0.22	0.44	0.83	1.55
QQQ	0.05	0.16	0.23	0.43	0.79	1.6

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

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

Period examined: All model dates from 2022-01-31 through 2026-04-29

Average Price Return, All TMD except Failed Bank Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.06%	1.13%	2.37%	6.63%	10.90%	39.58%
VS>6 (Bull)	0.12%	1.00%	2.11%	5.60%	9.76%	26.28%
PosVS (Bull)	0.07%	0.61%	1.26%	3.50%	7.58%	16.59%
AvgTicker_VV	0.05%	0.49%	1.00%	2.95%	6.77%	15.49%
NegVS (Bear)	0.04%	0.36%	0.71%	2.23%	5.58%	14.42%
VS<-6 (Bear)	0.02%	0.80%	1.76%	4.11%	9.29%	32.15%
VS<-9 (Bear)	0.09%	1.36%	3.00%	6.39%	10.85%	37.43%
PosNeg_Diff	0.03%	0.25%	0.55%	1.27%	2.00%	2.16%
PosVSVaRAdj (Bull)	0.08%	0.82%	1.71%	4.42%	8.47%	19.89%
NegVSVaRAdj (Bear)	0.03%	0.29%	0.64%	2.17%	5.41%	13.18%
PosNegVaRAdj_Diff	0.05%	0.53%	1.07%	2.25%	3.06%	6.71%
SPY	0.05%	0.48%	1.01%	3.02%	7.19%	16.62%
QQQ	0.07%	0.67%	1.37%	4.13%	9.96%	23.86%

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

	1	10	21	63	126	252
VS>9 (Bull)	0.02	0.13	0.18	0.3	0.37	0.72
VS>6 (Bull)	0.06	0.17	0.25	0.4	0.58	1.03
PosVS (Bull)	0.05	0.15	0.22	0.4	0.7	1.18
AvgTicker_VV	0.04	0.14	0.2	0.39	0.7	1.25
NegVS (Bear)	0.04	0.11	0.15	0.34	0.62	1.14
VS<-6 (Bear)	0.01	0.12	0.16	0.22	0.34	0.54
VS<-9 (Bear)	0.03	0.14	0.21	0.24	0.27	0.5
PosNeg_Diff	0.05	0.14	0.22	0.33	0.39	0.24
PosVSVaRAdj (Bull)	0.05	0.18	0.26	0.43	0.66	1.16
NegVSVaRAdj (Bear)	0.03	0.09	0.14	0.32	0.57	0.98
PosNegVaRAdj_Diff	0.06	0.2	0.28	0.35	0.36	0.45
SPY	0.04	0.15	0.22	0.44	0.83	1.55
QQQ	0.05	0.16	0.23	0.43	0.79	1.6

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

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

Period examined: All model dates from 2022-01-31 through 2026-04-29

Average Price Return, All TMD except Small Cap Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.09%	1.33%	2.81%	7.60%	12.71%	43.04%
VS>6 (Bull)	0.13%	1.18%	2.45%	6.51%	11.35%	29.17%
PosVS (Bull)	0.07%	0.67%	1.40%	3.94%	8.35%	18.04%
AvgTicker_VV	0.05%	0.50%	1.03%	3.06%	7.02%	16.29%
NegVS (Bear)	0.03%	0.33%	0.66%	2.06%	5.41%	14.78%
VS<-6 (Bear)	0.00%	0.63%	1.45%	3.77%	9.59%	33.95%
VS<-9 (Bear)	0.06%	1.23%	2.71%	6.11%	11.51%	40.35%
PosNeg_Diff	0.04%	0.34%	0.74%	1.88%	2.94%	3.26%
PosVSVaRAdj (Bull)	0.09%	0.91%	1.88%	4.95%	9.50%	21.81%
NegVSVaRAdj (Bear)	0.03%	0.25%	0.59%	1.92%	5.21%	13.24%
PosNegVaRAdj_Diff	0.06%	0.65%	1.29%	3.03%	4.29%	8.57%
SPY	0.05%	0.48%	1.01%	3.02%	7.19%	16.62%
QQQ	0.07%	0.67%	1.37%	4.13%	9.96%	23.86%

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

	1	10	21	63	126	252
VS>9 (Bull)	0.03	0.15	0.21	0.35	0.42	0.77
VS>6 (Bull)	0.07	0.2	0.3	0.47	0.65	1.08
PosVS (Bull)	0.05	0.17	0.25	0.45	0.76	1.23
AvgTicker_VV	0.05	0.14	0.21	0.41	0.73	1.27
NegVS (Bear)	0.03	0.1	0.15	0.32	0.61	1.14
VS<-6 (Bear)	0	0.09	0.13	0.2	0.34	0.57
VS<-9 (Bear)	0.02	0.13	0.19	0.24	0.29	0.54
PosNeg_Diff	0.07	0.19	0.3	0.47	0.52	0.34
PosVSVaRAdj (Bull)	0.06	0.2	0.29	0.47	0.73	1.2
NegVSVaRAdj (Bear)	0.02	0.08	0.13	0.28	0.54	0.93
PosNegVaRAdj_Diff	0.07	0.24	0.34	0.46	0.47	0.52
SPY	0.04	0.15	0.22	0.44	0.83	1.55
QQQ	0.05	0.16	0.23	0.43	0.79	1.6

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

Avg Px Return & IR: All TMD except Debt Tickers

Period examined: All model dates from 2022-01-31 through 2026-04-29

Average Price Return, All TMD except Debt Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.06%	1.13%	2.37%	6.63%	10.90%	39.58%
VS>6 (Bull)	0.12%	1.00%	2.10%	5.59%	9.75%	26.27%
PosVS (Bull)	0.07%	0.60%	1.23%	3.44%	7.45%	16.22%
AvgTicker_VV	0.05%	0.49%	1.00%	2.95%	6.76%	15.57%
NegVS (Bear)	0.04%	0.37%	0.73%	2.26%	5.70%	15.24%
VS<-6 (Bear)	0.03%	0.82%	1.84%	4.20%	9.38%	32.79%
VS<-9 (Bear)	0.08%	1.32%	2.91%	6.28%	10.63%	37.29%
PosNeg_Diff	0.03%	0.23%	0.51%	1.18%	1.75%	0.98%
PosVSVaRAdj (Bull)	0.08%	0.82%	1.70%	4.39%	8.43%	19.83%
NegVSVaRAdj (Bear)	0.03%	0.26%	0.63%	2.00%	5.34%	13.25%
PosNegVaRAdj_Diff	0.05%	0.55%	1.07%	2.39%	3.10%	6.59%
SPY	0.05%	0.48%	1.01%	3.02%	7.19%	16.62%
QQQ	0.07%	0.67%	1.37%	4.13%	9.96%	23.86%

Information Ratio of Price Return, All TMD except Debt Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.02	0.13	0.18	0.3	0.37	0.72
VS>6 (Bull)	0.06	0.17	0.25	0.4	0.58	1.03
PosVS (Bull)	0.05	0.15	0.21	0.39	0.68	1.13
AvgTicker_VV	0.04	0.13	0.19	0.37	0.67	1.17
NegVS (Bear)	0.04	0.11	0.14	0.31	0.58	1.05
VS<-6 (Bear)	0.01	0.12	0.16	0.22	0.33	0.54
VS<-9 (Bear)	0.02	0.14	0.2	0.23	0.26	0.49
PosNeg_Diff	0.05	0.13	0.21	0.31	0.32	0.1
PosVSVaRAdj (Bull)	0.05	0.18	0.26	0.42	0.66	1.15
NegVSVaRAdj (Bear)	0.03	0.08	0.13	0.27	0.51	0.88
PosNegVaRAdj_Diff	0.06	0.2	0.28	0.36	0.34	0.4
SPY	0.04	0.15	0.22	0.44	0.83	1.55
QQQ	0.05	0.16	0.23	0.43	0.79	1.6

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

Avg Px Return & IR: All TMD except Mag7 Tickers

Period examined: All model dates from 2022-01-31 through 2026-04-29

Average Price Return, All TMD except Mag7 Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.07%	1.22%	2.20%	5.52%	7.63%	21.58%
VS>6 (Bull)	0.10%	0.93%	1.90%	4.66%	7.45%	18.07%
PosVS (Bull)	0.07%	0.57%	1.17%	3.22%	6.79%	14.18%
AvgTicker_VV	0.05%	0.43%	0.86%	2.51%	5.73%	13.03%
NegVS (Bear)	0.03%	0.25%	0.48%	1.50%	4.06%	11.55%
VS<-6 (Bear)	0.01%	0.63%	1.48%	2.69%	4.98%	24.59%
VS<-9 (Bear)	0.10%	1.06%	2.23%	3.26%	0.93%	13.69%
PosNeg_Diff	0.03%	0.32%	0.69%	1.72%	2.73%	2.63%
PosVSVaRAdj (Bull)	0.08%	0.76%	1.56%	3.88%	7.11%	15.65%
NegVSVaRAdj (Bear)	0.02%	0.20%	0.47%	1.61%	4.39%	11.28%
PosNegVaRAdj_Diff	0.05%	0.56%	1.09%	2.27%	2.72%	4.37%
SPY	0.05%	0.48%	1.01%	3.02%	7.19%	16.62%
QQQ	0.07%	0.67%	1.37%	4.13%	9.96%	23.86%

Information Ratio of Price Return, All TMD except Mag7 Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.03	0.14	0.17	0.25	0.29	0.46
VS>6 (Bull)	0.06	0.16	0.23	0.33	0.47	0.77
PosVS (Bull)	0.05	0.14	0.2	0.37	0.63	1.03
AvgTicker_VV	0.04	0.12	0.17	0.33	0.6	1.04
NegVS (Bear)	0.03	0.08	0.11	0.22	0.44	0.86
VS<-6 (Bear)	0	0.09	0.13	0.13	0.16	0.31
VS<-9 (Bear)	0.03	0.12	0.17	0.13	0.03	0.17
PosNeg_Diff	0.06	0.17	0.27	0.42	0.48	0.27
PosVSVaRAdj (Bull)	0.05	0.17	0.24	0.38	0.6	1
NegVSVaRAdj (Bear)	0.02	0.06	0.1	0.23	0.46	0.81
PosNegVaRAdj_Diff	0.06	0.2	0.28	0.35	0.33	0.3
SPY	0.04	0.15	0.22	0.44	0.83	1.55
QQQ	0.05	0.16	0.23	0.43	0.79	1.6

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

Avg Px Return & IR: All TMD except Semiconductor Tickers

Period examined: All model dates from 2022-01-31 through 2026-04-29

Average Price Return, All TMD except Semiconductor Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.06%	1.12%	2.29%	4.61%	5.78%	16.12%
VS>6 (Bull)	0.12%	0.82%	1.67%	3.74%	6.00%	15.51%
PosVS (Bull)	0.05%	0.48%	0.99%	2.65%	5.79%	12.95%
AvgTicker_VV	0.04%	0.38%	0.78%	2.30%	5.30%	12.58%
NegVS (Bear)	0.03%	0.27%	0.55%	1.75%	4.41%	12.22%
VS<-6 (Bear)	-0.02%	0.56%	1.38%	3.31%	7.76%	29.25%
VS<-9 (Bear)	0.03%	1.00%	2.23%	5.80%	10.03%	35.74%
PosNeg_Diff	0.02%	0.20%	0.44%	0.90%	1.39%	0.74%
PosVSVaRAdj (Bull)	0.06%	0.65%	1.34%	3.09%	6.00%	14.10%
NegVSVaRAdj (Bear)	0.02%	0.19%	0.46%	1.64%	4.25%	11.08%
PosNegVaRAdj_Diff	0.04%	0.46%	0.88%	1.45%	1.74%	3.02%
SPY	0.05%	0.48%	1.01%	3.02%	7.19%	16.62%
QQQ	0.07%	0.67%	1.37%	4.13%	9.96%	23.86%

Information Ratio of Price Return, All TMD except Semiconductor Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.02	0.12	0.17	0.21	0.21	0.36
VS>6 (Bull)	0.06	0.14	0.2	0.27	0.38	0.65
PosVS (Bull)	0.04	0.12	0.18	0.32	0.6	1.01
AvgTicker_VV	0.04	0.11	0.16	0.31	0.6	1.07
NegVS (Bear)	0.03	0.09	0.12	0.27	0.51	0.99
VS<-6 (Bear)	-0.01	0.08	0.12	0.18	0.28	0.5
VS<-9 (Bear)	0.01	0.11	0.16	0.21	0.25	0.48
PosNeg_Diff	0.04	0.12	0.19	0.26	0.31	0.09
PosVSVaRAdj (Bull)	0.04	0.15	0.21	0.32	0.55	0.95
NegVSVaRAdj (Bear)	0.02	0.06	0.1	0.24	0.46	0.83
PosNegVaRAdj_Diff	0.04	0.18	0.25	0.23	0.23	0.23
SPY	0.04	0.15	0.22	0.44	0.83	1.55
QQQ	0.05	0.16	0.23	0.43	0.79	1.6

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

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

Period examined: All model dates from 2025-05-01 through 2026-04-29

Average Price Return, P365D Model Dates, All Tickers

	1	10	21	63	126
VS>9 (Bull)	0.18%	2.87%	5.99%	18.24%	19.28%
VS>6 (Bull)	0.27%	2.35%	4.48%	12.22%	15.27%
PosVS (Bull)	0.17%	1.45%	2.72%	7.41%	15.64%
AvgTicker_VV	0.12%	1.10%	2.08%	5.97%	13.19%
NegVS (Bear)	0.07%	0.73%	1.31%	3.94%	9.18%
VS<-6 (Bear)	0.00%	0.79%	1.32%	3.18%	5.62%
VS<-9 (Bear)	0.20%	1.39%	3.50%	8.68%	5.58%
PosNeg_Diff	0.10%	0.72%	1.41%	3.47%	6.46%
PosVSVaRAdj (Bull)	0.18%	1.56%	3.18%	8.72%	13.33%
NegVSVaRAdj (Bear)	0.08%	0.78%	1.56%	4.94%	10.44%
PosNegVaRAdj_Diff	0.11%	0.78%	1.62%	3.78%	2.89%
SPY	0.10%	0.95%	1.69%	4.25%	8.65%
QQQ	0.14%	1.23%	2.11%	4.82%	9.97%

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

	1	10	21	63	126
VS>9 (Bull)	0.09	0.38	0.55	0.9	0.69
VS>6 (Bull)	0.19	0.56	0.76	1.36	1.15
PosVS (Bull)	0.17	0.49	0.7	1.84	2.57
AvgTicker_VV	0.14	0.43	0.58	1.72	2.8
NegVS (Bear)	0.09	0.31	0.38	1.2	1.83
VS<-6 (Bear)	0	0.13	0.15	0.27	0.31
VS<-9 (Bear)	0.06	0.15	0.27	0.4	0.24
PosNeg_Diff	0.17	0.41	0.79	1.2	1.09
PosVSVaRAdj (Bull)	0.16	0.49	0.78	1.5	1.83
NegVSVaRAdj (Bear)	0.09	0.31	0.43	1.22	1.66
PosNegVaRAdj_Diff	0.14	0.33	0.54	0.75	0.34
SPY	0.13	0.41	0.55	0.97	1.48
QQQ	0.13	0.4	0.52	0.83	1.28

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 2025-05-01 through 2026-04-29

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

	1	10	21	63	126
VS>9 (Bull)	0.21%	2.90%	6.20%	19.03%	22.41%
VS>6 (Bull)	0.31%	2.44%	4.75%	13.24%	18.57%
PosVS (Bull)	0.18%	1.53%	2.95%	8.35%	18.14%
AvgTicker_VV	0.13%	1.17%	2.25%	6.61%	14.54%
NegVS (Bear)	0.07%	0.78%	1.43%	4.29%	9.53%
VS<-6 (Bear)	-0.02%	0.86%	1.54%	3.68%	5.97%
VS<-9 (Bear)	0.38%	2.03%	4.77%	9.57%	5.58%
PosNeg_Diff	0.11%	0.75%	1.52%	4.06%	8.60%
PosVSVaRAdj (Bull)	0.18%	1.64%	3.39%	9.60%	17.04%
NegVSVaRAdj (Bear)	0.08%	0.82%	1.59%	5.26%	10.84%
PosNegVaRAdj_Diff	0.11%	0.82%	1.80%	4.35%	6.20%
SPY	0.10%	0.95%	1.69%	4.25%	8.65%
QQQ	0.14%	1.23%	2.11%	4.82%	9.97%

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

	1	10	21	63	126
VS>9 (Bull)	0.11	0.38	0.57	0.94	0.87
VS>6 (Bull)	0.22	0.58	0.79	1.44	1.37
PosVS (Bull)	0.18	0.53	0.77	2.05	2.9
AvgTicker_VV	0.15	0.47	0.63	1.86	3.08
NegVS (Bear)	0.1	0.34	0.42	1.27	1.92
VS<-6 (Bear)	-0.01	0.15	0.18	0.3	0.33
VS<-9 (Bear)	0.13	0.25	0.38	0.43	0.24
PosNeg_Diff	0.18	0.43	0.91	1.43	1.47
PosVSVaRAdj (Bull)	0.16	0.53	0.84	1.65	2.2
NegVSVaRAdj (Bear)	0.09	0.33	0.44	1.29	1.71
PosNegVaRAdj_Diff	0.14	0.34	0.61	0.86	0.7
SPY	0.13	0.41	0.55	0.97	1.48
QQQ	0.13	0.4	0.52	0.83	1.28

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

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

Period examined: All model dates from 2025-05-01 through 2026-04-29

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

	1	10	21	63	126
VS>9 (Bull)	0.18%	2.87%	5.99%	18.24%	19.28%
VS>6 (Bull)	0.27%	2.35%	4.48%	12.22%	15.27%
PosVS (Bull)	0.17%	1.45%	2.72%	7.41%	15.64%
AvgTicker_VV	0.12%	1.10%	2.08%	5.97%	13.19%
NegVS (Bear)	0.07%	0.73%	1.31%	3.94%	9.18%
VS<-6 (Bear)	0.00%	0.79%	1.32%	3.18%	5.62%
VS<-9 (Bear)	0.20%	1.39%	3.50%	8.68%	5.58%
PosNeg_Diff	0.10%	0.72%	1.41%	3.47%	6.46%
PosVSVaRAdj (Bull)	0.18%	1.56%	3.18%	8.72%	13.33%
NegVSVaRAdj (Bear)	0.08%	0.78%	1.56%	4.94%	10.44%
PosNegVaRAdj_Diff	0.11%	0.78%	1.62%	3.78%	2.89%
SPY	0.10%	0.95%	1.69%	4.25%	8.65%
QQQ	0.14%	1.23%	2.11%	4.82%	9.97%

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

	1	10	21	63	126
VS>9 (Bull)	0.09	0.38	0.55	0.9	0.69
VS>6 (Bull)	0.19	0.56	0.76	1.36	1.15
PosVS (Bull)	0.17	0.49	0.7	1.84	2.57
AvgTicker_VV	0.14	0.43	0.58	1.72	2.8
NegVS (Bear)	0.09	0.31	0.38	1.2	1.83
VS<-6 (Bear)	0	0.13	0.15	0.27	0.31
VS<-9 (Bear)	0.06	0.15	0.27	0.4	0.24
PosNeg_Diff	0.17	0.41	0.79	1.2	1.09
PosVSVaRAdj (Bull)	0.16	0.49	0.78	1.5	1.83
NegVSVaRAdj (Bear)	0.09	0.31	0.43	1.22	1.66
PosNegVaRAdj_Diff	0.14	0.33	0.54	0.75	0.34
SPY	0.13	0.41	0.55	0.97	1.48
QQQ	0.13	0.4	0.52	0.83	1.28

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 2025-05-01 through 2026-04-29

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

	1	10	21	63	126
VS>9 (Bull)	0.21%	3.18%	6.97%	21.67%	24.93%
VS>6 (Bull)	0.31%	2.78%	5.44%	14.89%	19.06%
PosVS (Bull)	0.17%	1.49%	2.89%	8.19%	17.01%
AvgTicker_VV	0.12%	1.13%	2.15%	6.24%	13.65%
NegVS (Bear)	0.07%	0.75%	1.33%	3.76%	8.88%
VS<-6 (Bear)	-0.00%	0.69%	1.08%	2.31%	4.85%
VS<-9 (Bear)	0.13%	1.21%	3.02%	6.35%	2.79%
PosNeg_Diff	0.10%	0.74%	1.56%	4.43%	8.13%
PosVSVaRAdj (Bull)	0.20%	1.75%	3.61%	10.02%	15.42%
NegVSVaRAdj (Bear)	0.06%	0.80%	1.60%	5.00%	10.65%
PosNegVaRAdj_Diff	0.13%	0.95%	2.00%	5.03%	4.77%
SPY	0.10%	0.95%	1.69%	4.25%	8.65%
QQQ	0.14%	1.23%	2.11%	4.82%	9.97%

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

	1	10	21	63	126
VS>9 (Bull)	0.1	0.39	0.64	1.14	0.9
VS>6 (Bull)	0.22	0.67	0.97	1.7	1.31
PosVS (Bull)	0.17	0.54	0.78	2.07	2.78
AvgTicker_VV	0.14	0.47	0.63	1.87	3.02
NegVS (Bear)	0.09	0.33	0.41	1.16	1.78
VS<-6 (Bear)	-0	0.12	0.13	0.21	0.28
VS<-9 (Bear)	0.04	0.14	0.25	0.46	0.15
PosNeg_Diff	0.17	0.44	0.87	1.6	1.34
PosVSVaRAdj (Bull)	0.17	0.58	0.91	1.76	2.05
NegVSVaRAdj (Bear)	0.08	0.34	0.46	1.23	1.68
PosNegVaRAdj_Diff	0.17	0.4	0.64	0.98	0.56
SPY	0.13	0.41	0.55	0.97	1.48
QQQ	0.13	0.4	0.52	0.83	1.28

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 2025-05-01 through 2026-04-29

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

	1	10	21	63	126
VS>9 (Bull)	0.18%	2.87%	5.99%	18.24%	19.28%
VS>6 (Bull)	0.27%	2.35%	4.48%	12.22%	15.27%
PosVS (Bull)	0.17%	1.45%	2.72%	7.42%	15.66%
AvgTicker_VV	0.12%	1.16%	2.19%	6.28%	13.89%
NegVS (Bear)	0.08%	0.82%	1.48%	4.46%	10.51%
VS<-6 (Bear)	0.01%	0.92%	1.56%	3.44%	6.23%
VS<-9 (Bear)	0.21%	1.39%	3.56%	8.68%	5.58%
PosNeg_Diff	0.09%	0.63%	1.24%	2.96%	5.15%
PosVSVaRAdj (Bull)	0.18%	1.56%	3.19%	8.73%	13.32%
NegVSVaRAdj (Bear)	0.08%	0.85%	1.76%	5.53%	11.67%
PosNegVaRAdj_Diff	0.10%	0.71%	1.42%	3.19%	1.65%
SPY	0.10%	0.95%	1.69%	4.25%	8.65%
QQQ	0.14%	1.23%	2.11%	4.82%	9.97%

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

	1	10	21	63	126
VS>9 (Bull)	0.09	0.38	0.55	0.9	0.69
VS>6 (Bull)	0.19	0.56	0.76	1.36	1.15
PosVS (Bull)	0.17	0.49	0.7	1.85	2.57
AvgTicker_VV	0.14	0.44	0.58	1.75	2.86
NegVS (Bear)	0.09	0.32	0.4	1.25	1.9
VS<-6 (Bear)	0.01	0.15	0.17	0.26	0.33
VS<-9 (Bear)	0.06	0.15	0.28	0.4	0.24
PosNeg_Diff	0.15	0.35	0.68	0.99	0.83
PosVSVaRAdj (Bull)	0.15	0.49	0.78	1.51	1.83
NegVSVaRAdj (Bear)	0.09	0.31	0.45	1.23	1.67
PosNegVaRAdj_Diff	0.13	0.29	0.46	0.6	0.19
SPY	0.13	0.41	0.55	0.97	1.48
QQQ	0.13	0.4	0.52	0.83	1.28

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 2025-05-01 through 2026-04-29

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

	1	10	21	63	126
VS>9 (Bull)	0.16%	2.91%	5.77%	17.65%	17.54%
VS>6 (Bull)	0.27%	2.31%	4.34%	11.85%	14.26%
PosVS (Bull)	0.17%	1.47%	2.76%	7.66%	16.04%
AvgTicker_VV	0.12%	1.10%	2.09%	6.07%	13.44%
NegVS (Bear)	0.07%	0.70%	1.27%	3.82%	9.11%
VS<-6 (Bear)	0.01%	0.77%	1.34%	3.11%	5.42%
VS<-9 (Bear)	0.20%	1.39%	3.50%	8.68%	5.58%
PosNeg_Diff	0.11%	0.78%	1.50%	3.84%	6.93%
PosVSVaRAdj (Bull)	0.17%	1.53%	3.09%	8.63%	12.58%
NegVSVaRAdj (Bear)	0.07%	0.73%	1.50%	4.94%	10.53%
PosNegVaRAdj_Diff	0.10%	0.81%	1.58%	3.69%	2.04%
SPY	0.10%	0.95%	1.69%	4.25%	8.65%
QQQ	0.14%	1.23%	2.11%	4.82%	9.97%

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

	1	10	21	63	126
VS>9 (Bull)	0.08	0.37	0.52	0.85	0.6
VS>6 (Bull)	0.18	0.52	0.73	1.28	1.03
PosVS (Bull)	0.16	0.49	0.7	1.87	2.61
AvgTicker_VV	0.14	0.43	0.57	1.76	2.96
NegVS (Bear)	0.08	0.3	0.37	1.18	1.88
VS<-6 (Bear)	0.01	0.13	0.16	0.26	0.3
VS<-9 (Bear)	0.06	0.15	0.27	0.4	0.24
PosNeg_Diff	0.17	0.43	0.81	1.25	1.09
PosVSVaRAdj (Bull)	0.14	0.47	0.73	1.48	1.72
NegVSVaRAdj (Bear)	0.08	0.29	0.41	1.17	1.71
PosNegVaRAdj_Diff	0.13	0.34	0.53	0.74	0.23
SPY	0.13	0.41	0.55	0.97	1.48
QQQ	0.13	0.4	0.52	0.83	1.28

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 2025-05-01 through 2026-04-29

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

	1	10	21	63	126
VS>9 (Bull)	0.12%	2.29%	4.12%	12.01%	16.23%
VS>6 (Bull)	0.21%	1.74%	3.21%	8.03%	9.81%
PosVS (Bull)	0.13%	1.09%	2.02%	4.99%	9.92%
AvgTicker_VV	0.09%	0.84%	1.57%	4.50%	9.30%
NegVS (Bear)	0.05%	0.54%	0.95%	3.35%	7.06%
VS<-6 (Bear)	-0.07%	0.13%	-0.14%	2.32%	1.68%
VS<-9 (Bear)	0.08%	0.35%	1.01%	8.42%	2.41%
PosNeg_Diff	0.08%	0.55%	1.07%	1.65%	2.85%
PosVSVaRAdj (Bull)	0.13%	1.11%	2.28%	5.35%	8.38%
NegVSVaRAdj (Bear)	0.06%	0.57%	1.18%	4.14%	7.72%
PosNegVaRAdj_Diff	0.07%	0.54%	1.09%	1.21%	0.65%
SPY	0.10%	0.95%	1.69%	4.25%	8.65%
QQQ	0.14%	1.23%	2.11%	4.82%	9.97%

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

	1	10	21	63	126
VS>9 (Bull)	0.06	0.29	0.37	0.57	0.56
VS>6 (Bull)	0.15	0.38	0.53	0.84	0.69
PosVS (Bull)	0.13	0.39	0.56	1.25	1.82
AvgTicker_VV	0.11	0.35	0.46	1.29	2.18
NegVS (Bear)	0.07	0.24	0.29	1.06	1.77
VS<-6 (Bear)	-0.05	0.02	-0.02	0.2	0.11
VS<-9 (Bear)	0.02	0.04	0.09	0.36	0.1
PosNeg_Diff	0.13	0.34	0.61	0.61	0.65
PosVSVaRAdj (Bull)	0.12	0.36	0.59	1.05	1.26
NegVSVaRAdj (Bear)	0.08	0.24	0.34	1	1.42
PosNegVaRAdj_Diff	0.09	0.23	0.37	0.25	0.09
SPY	0.13	0.41	0.55	0.97	1.48
QQQ	0.13	0.4	0.52	0.83	1.28

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 2026-02-02 through 2026-04-29

Average Price Return, P90D Model Dates, All Tickers

	1	10	21
VS>9 (Bull)	0.15%	-0.96%	-4.07%
VS>6 (Bull)	0.20%	1.13%	0.50%
PosVS (Bull)	0.10%	0.69%	0.54%
AvgTicker_VV	0.07%	0.47%	-0.06%
NegVS (Bear)	0.02%	0.23%	-0.78%
VS<-6 (Bear)	-0.19%	0.11%	-2.52%
VS<-9 (Bear)	-0.18%	1.91%	1.27%
PosNeg_Diff	0.08%	0.45%	1.32%
PosVSVaRAdj (Bull)	0.10%	0.80%	0.95%
NegVSVaRAdj (Bear)	0.05%	0.35%	-0.29%
PosNegVaRAdj_Diff	0.05%	0.45%	1.24%
SPY	0.06%	0.72%	0.61%
QQQ	0.11%	1.54%	2.14%

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

	1	10	21
VS>9 (Bull)	0.08	-0.11	-0.4
VS>6 (Bull)	0.14	0.24	0.08
PosVS (Bull)	0.08	0.14	0.08
AvgTicker_VV	0.07	0.11	-0.01
NegVS (Bear)	0.02	0.06	-0.13
VS<-6 (Bear)	-0.09	0.02	-0.37
VS<-9 (Bear)	-0.04	0.22	0.15
PosNeg_Diff	0.13	0.21	0.71
PosVSVaRAdj (Bull)	0.08	0.17	0.15
NegVSVaRAdj (Bear)	0.05	0.09	-0.05
PosNegVaRAdj_Diff	0.07	0.18	0.52
SPY	0.06	0.18	0.1
QQQ	0.09	0.31	0.3

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

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

Period examined: All model dates from 2026-02-02 through 2026-04-29

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

	1	10	21
VS>9 (Bull)	0.15%	-0.96%	-4.07%
VS>6 (Bull)	0.20%	1.13%	0.53%
PosVS (Bull)	0.11%	0.65%	0.48%
AvgTicker_VV	0.07%	0.37%	-0.26%
NegVS (Bear)	0.00%	0.10%	-1.00%
VS<-6 (Bear)	-0.22%	-1.28%	-4.80%
VS<-9 (Bear)	0.36%	0.03%	-4.03%
PosNeg_Diff	0.11%	0.54%	1.47%
PosVSVaRAdj (Bull)	0.10%	0.87%	1.02%
NegVSVaRAdj (Bear)	0.04%	0.36%	-0.46%
PosNegVaRAdj_Diff	0.06%	0.51%	1.48%
SPY	0.06%	0.72%	0.61%
QQQ	0.11%	1.54%	2.14%

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

	1	10	21
VS>9 (Bull)	0.08	-0.11	-0.4
VS>6 (Bull)	0.14	0.24	0.08
PosVS (Bull)	0.09	0.14	0.07
AvgTicker_VV	0.07	0.09	-0.04
NegVS (Bear)	0	0.03	-0.17
VS<-6 (Bear)	-0.13	-0.24	-0.72
VS<-9 (Bear)	0.13	0	-0.36
PosNeg_Diff	0.16	0.27	0.86
PosVSVaRAdj (Bull)	0.08	0.19	0.17
NegVSVaRAdj (Bear)	0.04	0.09	-0.07
PosNegVaRAdj_Diff	0.07	0.2	0.65
SPY	0.06	0.18	0.1
QQQ	0.09	0.31	0.3

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

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

Period examined: All model dates from 2026-02-02 through 2026-04-29

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

	1	10	21
VS>9 (Bull)	0.15%	-0.96%	-4.07%
VS>6 (Bull)	0.20%	1.13%	0.50%
PosVS (Bull)	0.10%	0.69%	0.54%
AvgTicker_VV	0.07%	0.47%	-0.06%
NegVS (Bear)	0.02%	0.23%	-0.78%
VS<-6 (Bear)	-0.19%	0.11%	-2.52%
VS<-9 (Bear)	-0.18%	1.91%	1.27%
PosNeg_Diff	0.08%	0.45%	1.32%
PosVSVaRAdj (Bull)	0.10%	0.80%	0.95%
NegVSVaRAdj (Bear)	0.05%	0.35%	-0.29%
PosNegVaRAdj_Diff	0.05%	0.45%	1.24%
SPY	0.06%	0.72%	0.61%
QQQ	0.11%	1.54%	2.14%

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

	1	10	21
VS>9 (Bull)	0.08	-0.11	-0.4
VS>6 (Bull)	0.14	0.24	0.08
PosVS (Bull)	0.08	0.14	0.08
AvgTicker_VV	0.07	0.11	-0.01
NegVS (Bear)	0.02	0.06	-0.13
VS<-6 (Bear)	-0.09	0.02	-0.37
VS<-9 (Bear)	-0.04	0.22	0.15
PosNeg_Diff	0.13	0.21	0.71
PosVSVaRAdj (Bull)	0.08	0.17	0.15
NegVSVaRAdj (Bear)	0.05	0.09	-0.05
PosNegVaRAdj_Diff	0.07	0.18	0.52
SPY	0.06	0.18	0.1
QQQ	0.09	0.31	0.3

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

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

Period examined: All model dates from 2026-02-02 through 2026-04-29

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

	1	10	21
VS>9 (Bull)	0.10%	-0.89%	-2.47%
VS>6 (Bull)	0.27%	1.80%	1.67%
PosVS (Bull)	0.11%	0.76%	0.82%
AvgTicker_VV	0.08%	0.52%	0.07%
NegVS (Bear)	0.03%	0.26%	-0.78%
VS<-6 (Bear)	-0.19%	0.16%	-2.48%
VS<-9 (Bear)	-0.18%	1.91%	1.27%
PosNeg_Diff	0.08%	0.50%	1.61%
PosVSVaRAdj (Bull)	0.12%	1.16%	1.77%
NegVSVaRAdj (Bear)	0.03%	0.36%	-0.35%
PosNegVaRAdj_Diff	0.09%	0.80%	2.12%
SPY	0.06%	0.72%	0.61%
QQQ	0.11%	1.54%	2.14%

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

	1	10	21
VS>9 (Bull)	0.05	-0.09	-0.2
VS>6 (Bull)	0.19	0.37	0.25
PosVS (Bull)	0.09	0.17	0.12
AvgTicker_VV	0.07	0.13	0.01
NegVS (Bear)	0.03	0.08	-0.14
VS<-6 (Bear)	-0.09	0.03	-0.37
VS<-9 (Bear)	-0.04	0.22	0.15
PosNeg_Diff	0.12	0.23	0.8
PosVSVaRAdj (Bull)	0.09	0.26	0.29
NegVSVaRAdj (Bear)	0.03	0.1	-0.06
PosNegVaRAdj_Diff	0.12	0.31	0.75
SPY	0.06	0.18	0.1
QQQ	0.09	0.31	0.3

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

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

Period examined: All model dates from 2026-02-02 through 2026-04-29

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

	1	10	21
VS>9 (Bull)	0.15%	-0.96%	-4.07%
VS>6 (Bull)	0.20%	1.13%	0.50%
PosVS (Bull)	0.10%	0.69%	0.54%
AvgTicker_VV	0.08%	0.50%	-0.02%
NegVS (Bear)	0.03%	0.29%	-0.74%
VS<-6 (Bear)	-0.19%	0.09%	-2.32%
VS<-9 (Bear)	-0.17%	1.92%	1.51%
PosNeg_Diff	0.08%	0.39%	1.28%
PosVSVaRAdj (Bull)	0.10%	0.79%	0.95%
NegVSVaRAdj (Bear)	0.04%	0.41%	-0.16%
PosNegVaRAdj_Diff	0.06%	0.39%	1.11%
SPY	0.06%	0.72%	0.61%
QQQ	0.11%	1.54%	2.14%

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

	1	10	21
VS>9 (Bull)	0.08	-0.11	-0.4
VS>6 (Bull)	0.14	0.24	0.08
PosVS (Bull)	0.08	0.14	0.08
AvgTicker_VV	0.07	0.12	-0
NegVS (Bear)	0.02	0.08	-0.12
VS<-6 (Bear)	-0.09	0.01	-0.32
VS<-9 (Bear)	-0.04	0.22	0.17
PosNeg_Diff	0.12	0.19	0.77
PosVSVaRAdj (Bull)	0.07	0.17	0.15
NegVSVaRAdj (Bear)	0.04	0.1	-0.02
PosNegVaRAdj_Diff	0.07	0.15	0.43
SPY	0.06	0.18	0.1
QQQ	0.09	0.31	0.3

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

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

Period examined: All model dates from 2026-02-02 through 2026-04-29

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

	1	10	21
VS>9 (Bull)	0.15%	-0.96%	-4.07%
VS>6 (Bull)	0.19%	1.08%	0.30%
PosVS (Bull)	0.11%	0.62%	0.26%
AvgTicker_VV	0.07%	0.41%	-0.20%
NegVS (Bear)	0.02%	0.21%	-0.79%
VS<-6 (Bear)	-0.18%	0.13%	-2.50%
VS<-9 (Bear)	-0.18%	1.91%	1.27%
PosNeg_Diff	0.09%	0.41%	1.04%
PosVSVaRAdj (Bull)	0.08%	0.71%	0.50%
NegVSVaRAdj (Bear)	0.02%	0.25%	-0.38%
PosNegVaRAdj_Diff	0.06%	0.46%	0.88%
SPY	0.06%	0.72%	0.61%
QQQ	0.11%	1.54%	2.14%

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

	1	10	21
VS>9 (Bull)	0.08	-0.11	-0.4
VS>6 (Bull)	0.13	0.23	0.05
PosVS (Bull)	0.08	0.13	0.04
AvgTicker_VV	0.07	0.1	-0.03
NegVS (Bear)	0.02	0.06	-0.13
VS<-6 (Bear)	-0.09	0.02	-0.37
VS<-9 (Bear)	-0.04	0.22	0.15
PosNeg_Diff	0.13	0.19	0.54
PosVSVaRAdj (Bull)	0.06	0.15	0.08
NegVSVaRAdj (Bear)	0.02	0.07	-0.06
PosNegVaRAdj_Diff	0.08	0.2	0.36
SPY	0.06	0.18	0.1
QQQ	0.09	0.31	0.3

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

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

Period examined: All model dates from 2026-02-02 through 2026-04-29

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

	1	10	21
VS>9 (Bull)	-0.00%	-2.07%	-5.89%
VS>6 (Bull)	0.08%	0.10%	-1.04%
PosVS (Bull)	0.06%	0.27%	-0.20%
AvgTicker_VV	0.03%	0.05%	-0.82%
NegVS (Bear)	0.00%	-0.18%	-1.58%
VS<-6 (Bear)	-0.23%	-0.10%	-3.99%
VS<-9 (Bear)	-0.27%	1.75%	1.03%
PosNeg_Diff	0.05%	0.45%	1.38%
PosVSVaRAdj (Bull)	0.02%	0.22%	0.02%
NegVSVaRAdj (Bear)	0.03%	-0.16%	-0.99%
PosNegVaRAdj_Diff	-0.01%	0.38%	1.01%
SPY	0.06%	0.72%	0.61%
QQQ	0.11%	1.54%	2.14%

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

	1	10	21
VS>9 (Bull)	-0	-0.28	-0.64
VS>6 (Bull)	0.06	0.02	-0.18
PosVS (Bull)	0.05	0.06	-0.03
AvgTicker_VV	0.03	0.01	-0.14
NegVS (Bear)	0	-0.05	-0.31
VS<-6 (Bear)	-0.11	-0.02	-0.52
VS<-9 (Bear)	-0.07	0.2	0.12
PosNeg_Diff	0.08	0.23	0.78
PosVSVaRAdj (Bull)	0.02	0.05	0
NegVSVaRAdj (Bear)	0.04	-0.05	-0.17
PosNegVaRAdj_Diff	-0.02	0.15	0.52
SPY	0.06	0.18	0.1
QQQ	0.09	0.31	0.3

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

Avg Px Return & IR: P30D Model Dates, All Tickers

Period examined: All model dates from 2026-04-01 through 2026-04-29

Average Price Return, P30D Model Dates, All Tickers

	1	10
VS>9 (Bull)	0.31%	3.00%
VS>6 (Bull)	0.47%	4.19%
PosVS (Bull)	0.38%	3.73%
AvgTicker_VV	0.39%	4.11%
NegVS (Bear)	0.32%	4.34%
VS<-6 (Bear)	0.41%	8.20%
VS<-9 (Bear)	0.69%	12.51%
PosNeg_Diff	0.07%	-0.61%
PosVSVaRAdj (Bull)	0.46%	3.18%
NegVSVaRAdj (Bear)	0.30%	4.02%
PosNegVaRAdj_Diff	0.16%	-0.84%
SPY	0.47%	5.00%
QQQ	0.68%	7.61%

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

	1	10
VS>9 (Bull)	0.19	0.33
VS>6 (Bull)	0.42	1.15
PosVS (Bull)	0.4	1.21
AvgTicker_VV	0.46	1.66
NegVS (Bear)	0.36	2.36
VS<-6 (Bear)	0.2	1.58
VS<-9 (Bear)	0.2	1.59
PosNeg_Diff	0.13	-0.37
PosVSVaRAdj (Bull)	0.45	1.17
NegVSVaRAdj (Bear)	0.35	1.99
PosNegVaRAdj_Diff	0.27	-0.39
SPY	0.62	2.23
QQQ	0.69	3.1

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 2026-04-01 through 2026-04-29

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

	1	10
VS>9 (Bull)	0.31%	3.00%
VS>6 (Bull)	0.47%	4.19%
PosVS (Bull)	0.37%	3.47%
AvgTicker_VV	0.37%	3.75%
NegVS (Bear)	0.27%	3.78%
VS<-6 (Bear)	0.18%	4.03%
VS<-9 (Bear)	0.72%	5.74%
PosNeg_Diff	0.09%	-0.30%
PosVSVaRAdj (Bull)	0.47%	3.13%
NegVSVaRAdj (Bear)	0.32%	4.12%
PosNegVaRAdj_Diff	0.15%	-0.99%
SPY	0.47%	5.00%
QQQ	0.68%	7.61%

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

	1	10
VS>9 (Bull)	0.19	0.33
VS>6 (Bull)	0.42	1.15
PosVS (Bull)	0.38	1.21
AvgTicker_VV	0.45	1.63
NegVS (Bear)	0.34	2.33
VS<-6 (Bear)	0.1	0.95
VS<-9 (Bear)	0.25	0.68
PosNeg_Diff	0.17	-0.19
PosVSVaRAdj (Bull)	0.47	1.12
NegVSVaRAdj (Bear)	0.36	2.08
PosNegVaRAdj_Diff	0.24	-0.46
SPY	0.62	2.23
QQQ	0.69	3.1

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

Avg Px Return & IR: P30D Model Dates, All Tickers except Failed Bank Tickers

Period examined: All model dates from 2026-04-01 through 2026-04-29

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

	1	10
VS>9 (Bull)	0.31%	3.00%
VS>6 (Bull)	0.47%	4.19%
PosVS (Bull)	0.38%	3.73%
AvgTicker_VV	0.39%	4.11%
NegVS (Bear)	0.32%	4.34%
VS<-6 (Bear)	0.41%	8.20%
VS<-9 (Bear)	0.69%	12.51%
PosNeg_Diff	0.07%	-0.61%
PosVSVaRAdj (Bull)	0.46%	3.18%
NegVSVaRAdj (Bear)	0.30%	4.02%
PosNegVaRAdj_Diff	0.16%	-0.84%
SPY	0.47%	5.00%
QQQ	0.68%	7.61%

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

	1	10
VS>9 (Bull)	0.19	0.33
VS>6 (Bull)	0.42	1.15
PosVS (Bull)	0.4	1.21
AvgTicker_VV	0.46	1.66
NegVS (Bear)	0.36	2.36
VS<-6 (Bear)	0.2	1.58
VS<-9 (Bear)	0.2	1.59
PosNeg_Diff	0.13	-0.37
PosVSVaRAdj (Bull)	0.45	1.17
NegVSVaRAdj (Bear)	0.35	1.99
PosNegVaRAdj_Diff	0.27	-0.39
SPY	0.62	2.23
QQQ	0.69	3.1

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 2026-04-01 through 2026-04-29

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

	1	10
VS>9 (Bull)	0.16%	3.10%
VS>6 (Bull)	0.45%	4.85%
PosVS (Bull)	0.37%	3.47%
AvgTicker_VV	0.38%	3.91%
NegVS (Bear)	0.32%	4.24%
VS<-6 (Bear)	0.41%	8.20%
VS<-9 (Bear)	0.69%	12.51%
PosNeg_Diff	0.05%	-0.76%
PosVSVaRAdj (Bull)	0.43%	3.29%
NegVSVaRAdj (Bear)	0.28%	3.80%
PosNegVaRAdj_Diff	0.14%	-0.51%
SPY	0.47%	5.00%
QQQ	0.68%	7.61%

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

	1	10
VS>9 (Bull)	0.08	0.22
VS>6 (Bull)	0.39	1.18
PosVS (Bull)	0.38	1.17
AvgTicker_VV	0.44	1.58
NegVS (Bear)	0.37	2.22
VS<-6 (Bear)	0.2	1.58
VS<-9 (Bear)	0.2	1.59
PosNeg_Diff	0.09	-0.51
PosVSVaRAdj (Bull)	0.38	1.3
NegVSVaRAdj (Bear)	0.33	1.86
PosNegVaRAdj_Diff	0.19	-0.26
SPY	0.62	2.23
QQQ	0.69	3.1

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 2026-04-01 through 2026-04-29

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

	1	10
VS>9 (Bull)	0.31%	3.00%
VS>6 (Bull)	0.47%	4.19%
PosVS (Bull)	0.38%	3.73%
AvgTicker_VV	0.41%	4.30%
NegVS (Bear)	0.34%	4.79%
VS<-6 (Bear)	0.41%	8.20%
VS<-9 (Bear)	0.69%	12.51%
PosNeg_Diff	0.04%	-1.06%
PosVSVaRAdj (Bull)	0.45%	3.18%
NegVSVaRAdj (Bear)	0.31%	4.40%
PosNegVaRAdj_Diff	0.14%	-1.22%
SPY	0.47%	5.00%
QQQ	0.68%	7.61%

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

	1	10
VS>9 (Bull)	0.19	0.33
VS>6 (Bull)	0.42	1.15
PosVS (Bull)	0.4	1.21
AvgTicker_VV	0.46	1.67
NegVS (Bear)	0.37	2.35
VS<-6 (Bear)	0.2	1.58
VS<-9 (Bear)	0.2	1.59
PosNeg_Diff	0.07	-0.68
PosVSVaRAdj (Bull)	0.44	1.17
NegVSVaRAdj (Bear)	0.34	2
PosNegVaRAdj_Diff	0.24	-0.57
SPY	0.62	2.23
QQQ	0.69	3.1

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 2026-04-01 through 2026-04-29

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

	1	10
VS>9 (Bull)	0.31%	3.00%
VS>6 (Bull)	0.44%	3.74%
PosVS (Bull)	0.38%	3.60%
AvgTicker_VV	0.39%	3.95%
NegVS (Bear)	0.30%	4.15%
VS<-6 (Bear)	0.41%	8.20%
VS<-9 (Bear)	0.69%	12.51%
PosNeg_Diff	0.08%	-0.55%
PosVSVaRAdj (Bull)	0.39%	3.41%
NegVSVaRAdj (Bear)	0.23%	3.64%
PosNegVaRAdj_Diff	0.16%	-0.23%
SPY	0.47%	5.00%
QQQ	0.68%	7.61%

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

	1	10
VS>9 (Bull)	0.19	0.33
VS>6 (Bull)	0.4	1.08
PosVS (Bull)	0.39	1.21
AvgTicker_VV	0.44	1.67
NegVS (Bear)	0.34	2.35
VS<-6 (Bear)	0.2	1.58
VS<-9 (Bear)	0.2	1.59
PosNeg_Diff	0.15	-0.33
PosVSVaRAdj (Bull)	0.4	1.41
NegVSVaRAdj (Bear)	0.27	1.82
PosNegVaRAdj_Diff	0.28	-0.11
SPY	0.62	2.23
QQQ	0.69	3.1

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 2026-04-01 through 2026-04-29

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

	1	10
VS>9 (Bull)	0.19%	-1.02%
VS>6 (Bull)	0.22%	1.24%
PosVS (Bull)	0.25%	2.63%
AvgTicker_VV	0.28%	2.85%
NegVS (Bear)	0.23%	2.89%
VS<-6 (Bear)	0.42%	7.98%
VS<-9 (Bear)	0.69%	12.51%
PosNeg_Diff	0.02%	-0.26%
PosVSVaRAdj (Bull)	0.21%	1.12%
NegVSVaRAdj (Bear)	0.16%	2.10%
PosNegVaRAdj_Diff	0.04%	-0.97%
SPY	0.47%	5.00%
QQQ	0.68%	7.61%

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

	1	10
VS>9 (Bull)	0.12	-0.17
VS>6 (Bull)	0.21	0.35
PosVS (Bull)	0.26	0.84
AvgTicker_VV	0.32	1.11
NegVS (Bear)	0.27	1.41
VS<-6 (Bear)	0.19	1.44
VS<-9 (Bear)	0.2	1.59
PosNeg_Diff	0.04	-0.18
PosVSVaRAdj (Bull)	0.22	0.39
NegVSVaRAdj (Bear)	0.2	0.8
PosNegVaRAdj_Diff	0.08	-0.75
SPY	0.62	2.23
QQQ	0.69	3.1

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

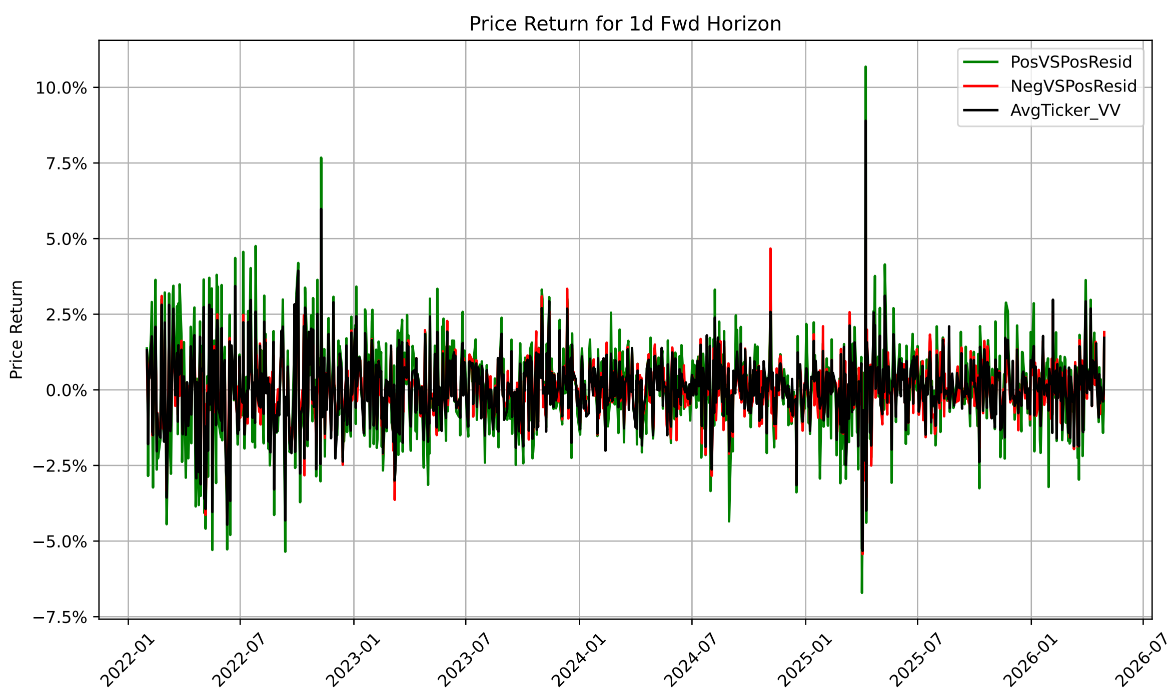
Performance By Model Date

Here we look at daily forward price returns of the V-Score groupings summarized in the preceding section. These are averages of forward return by grouping, across all tickers in the grouping on each model date. All Model dates for which there are any tickers in the grouping are presented for each grouping. If there is a gap in the line representing a grouping that indicates the grouping had no constituents on the corresponding model date.
Bullish groupings are presented in green, bearish in red. All charts include a grouping labelled "AvgTicker_VV" in black. This represents all tickers in VecViz's coverage universe on the given model date for which a V-Score was determined. See the Introduction section for a list of all the tickers in VecViz's coverage universe.

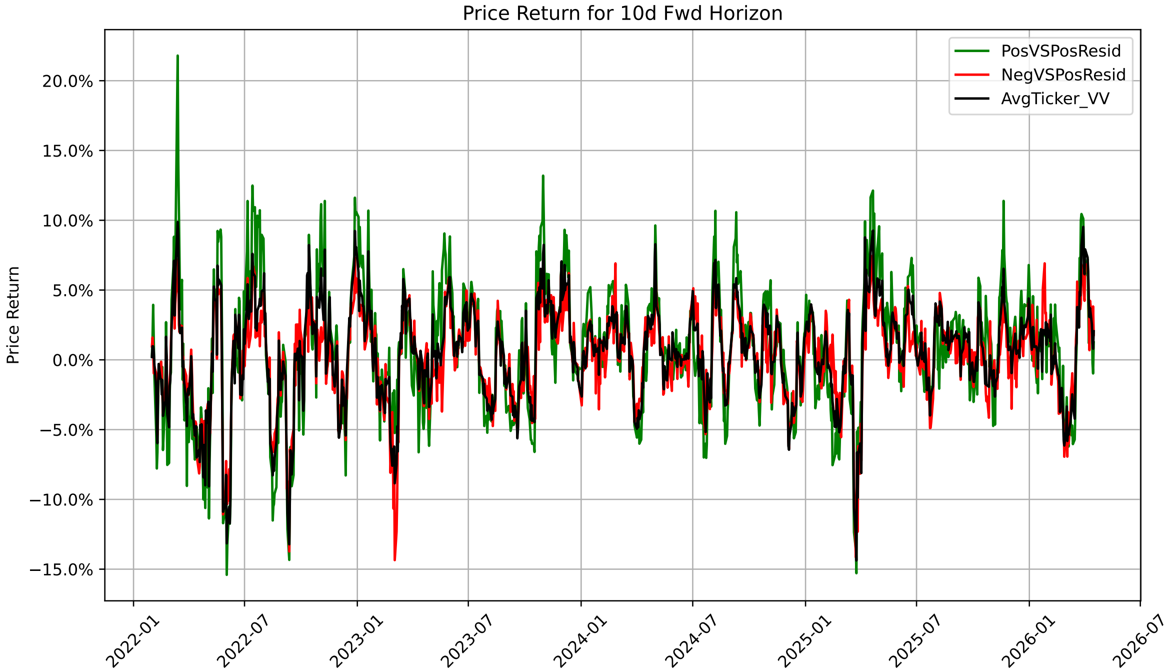
The model is performing as expected on those model dates for which the green line is higher than the black line and the red ———- is lower than the black line.
Note that forward returns for horizons > 1d overlap.

Positive vs Negative VaR Adjusted V-Scores

1d Horizon

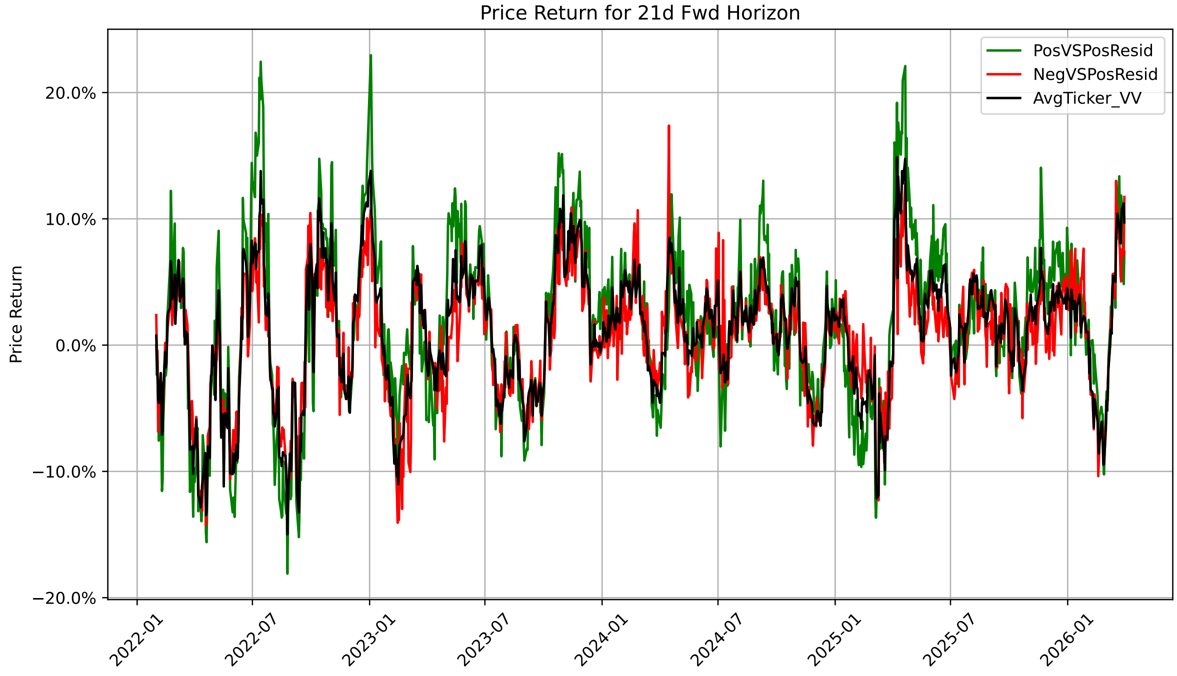


10d Horizon



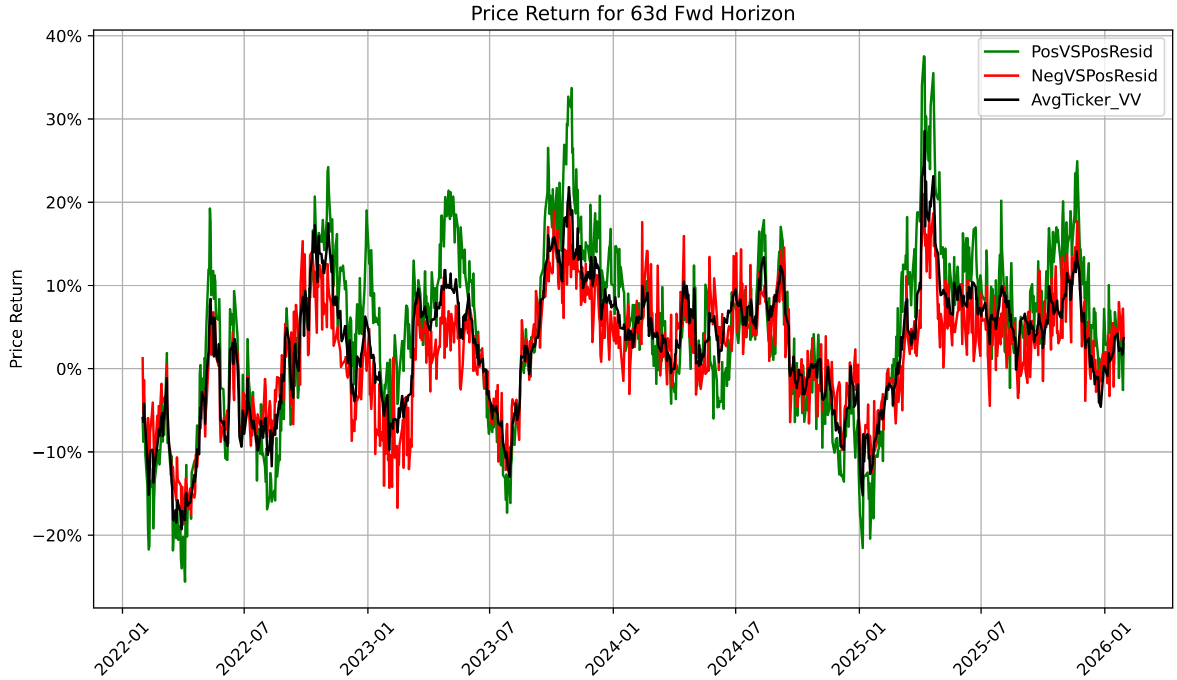
Price Return for 10d Fwd Horizon
PosVSPosResid
NegVSPosResid
AvgTicker_VV
Price Return
20.0%
15.0%
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01
2026-07

21d Horizon



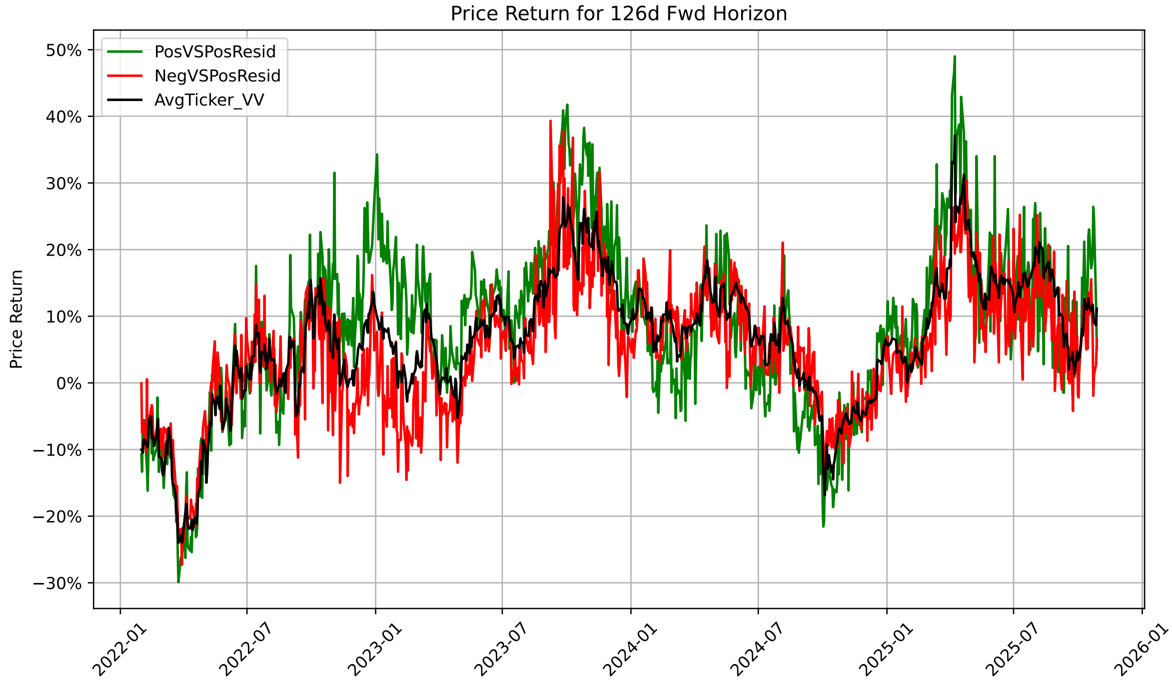
Price Return for 21d Fwd Horizon
PosVSPosResid
NegVSPosResid
AvgTicker_VV
Price Return
20.0%
10.0%
0.0%
−10.0%
−20.0%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01

63d Horizon

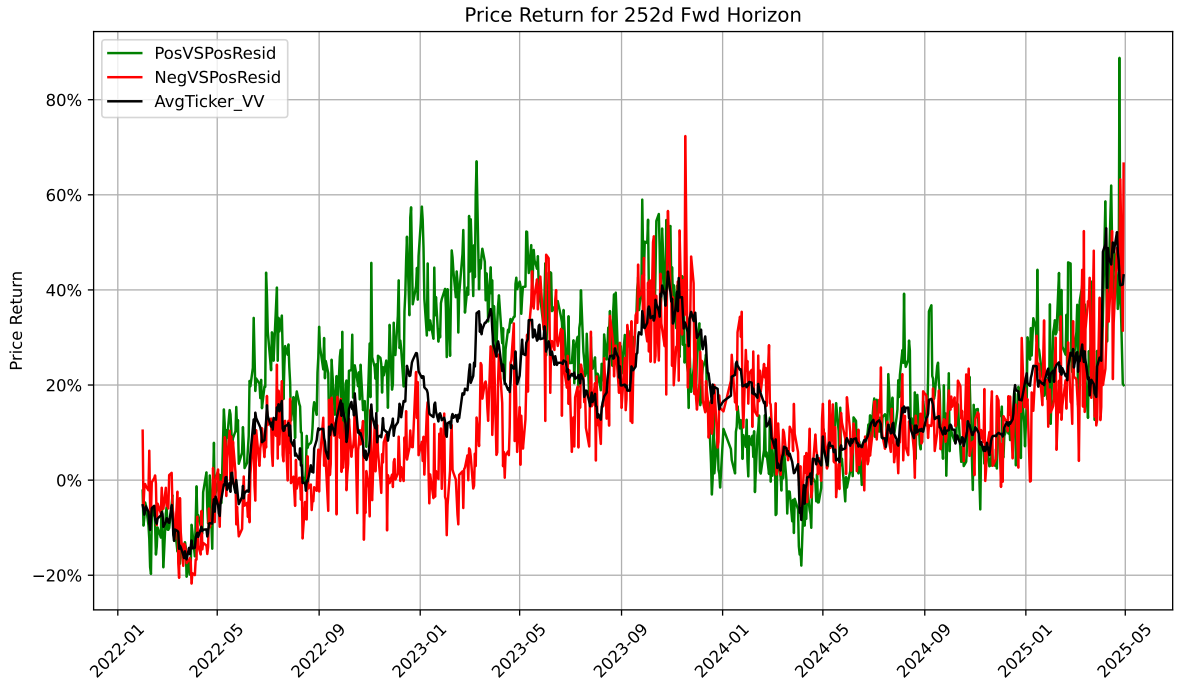


Price Return for 63d Fwd Horizon
PosVSPosResid
NegVSPosResid
AvgTicker_VV
Price Return
40%
30%
20%
10%
0%
−10%
−20%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01

126d Horizon

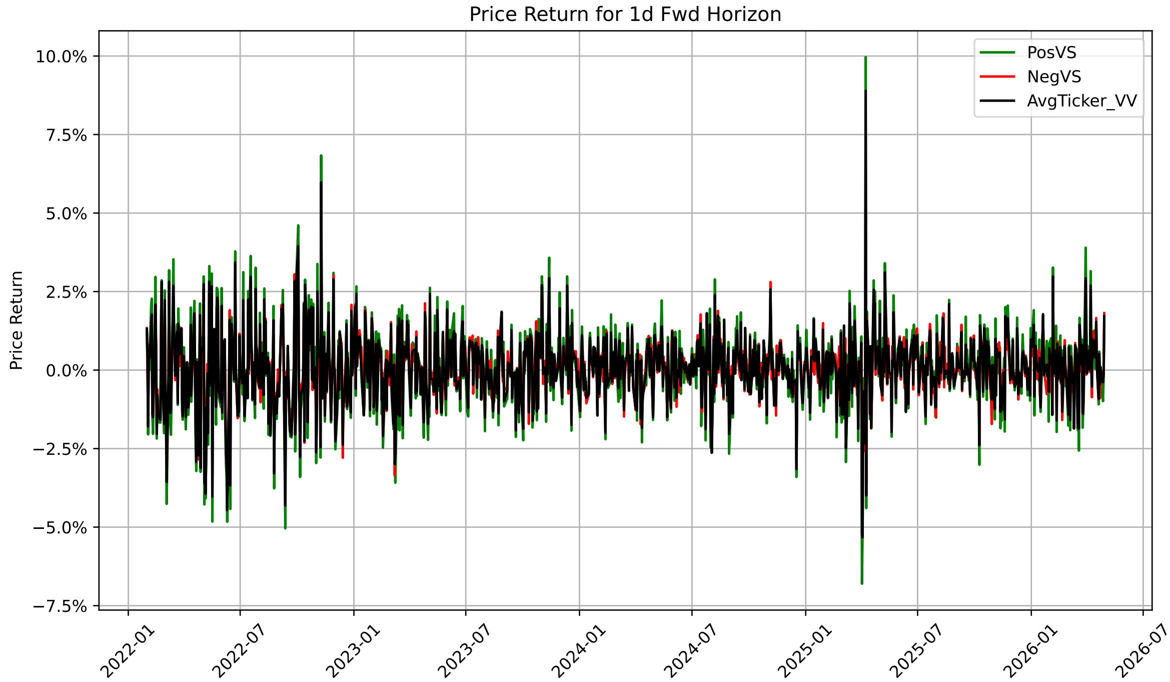


252d Horizon

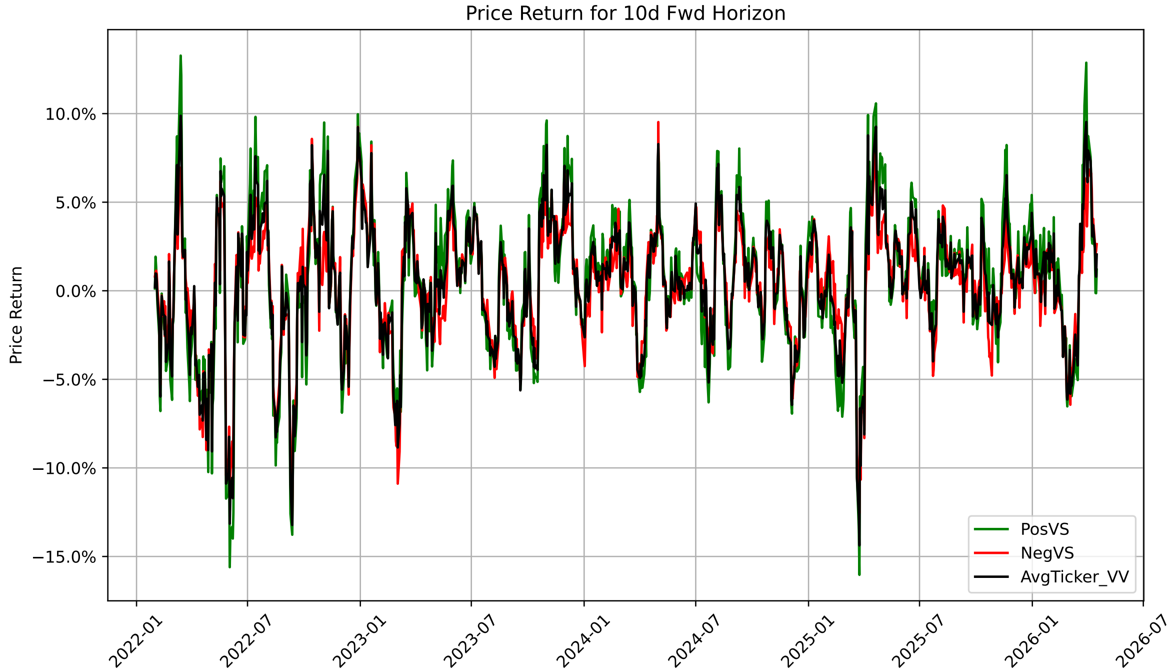


Positive vs Negative V-Scores

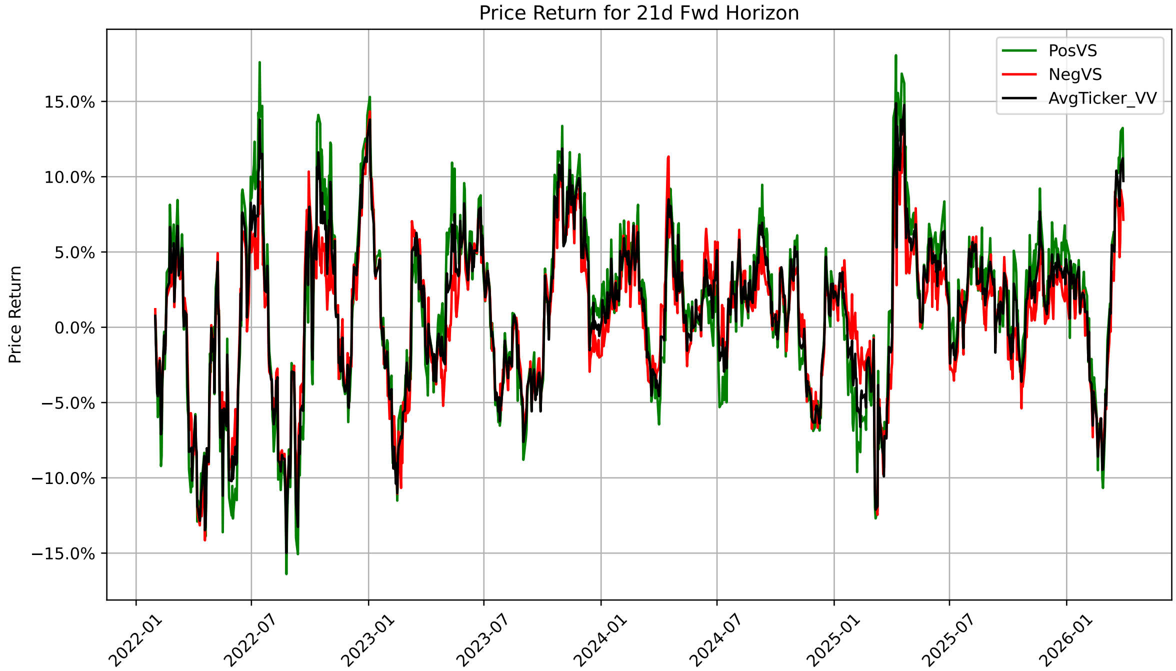
1d Horizon



10d Horizon

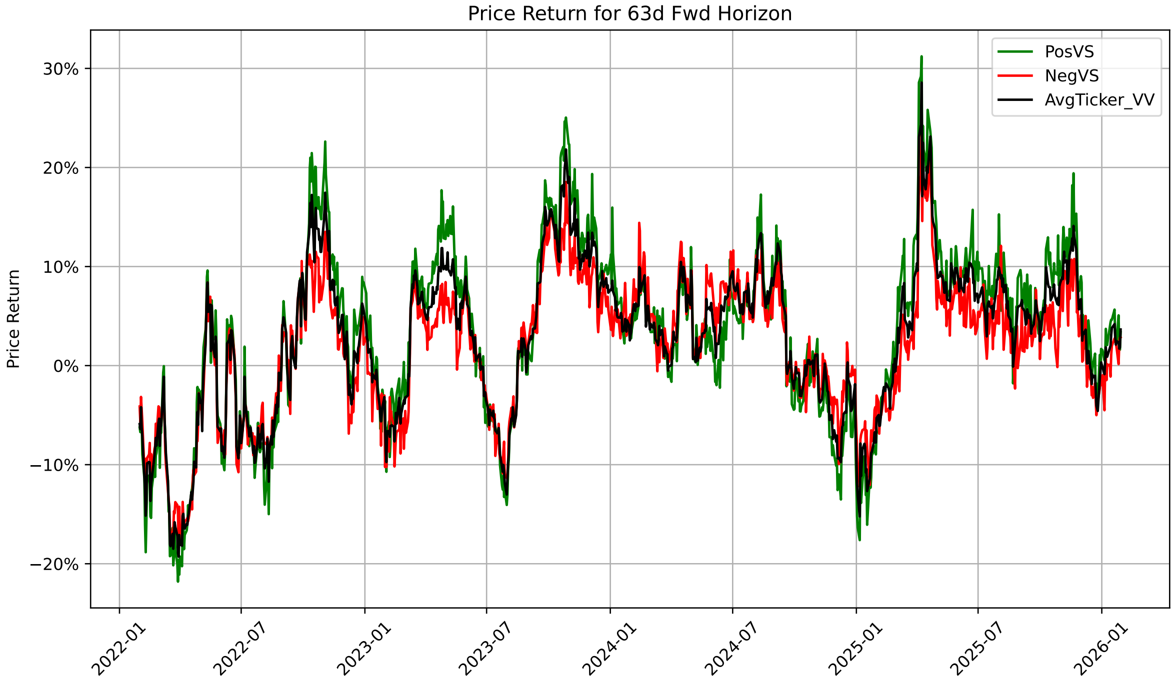

Price Return for 10d Fwd Horizon
Price Return
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01
2026-07
PosVS
NegVS
AvgTicker_VV

21d Horizon



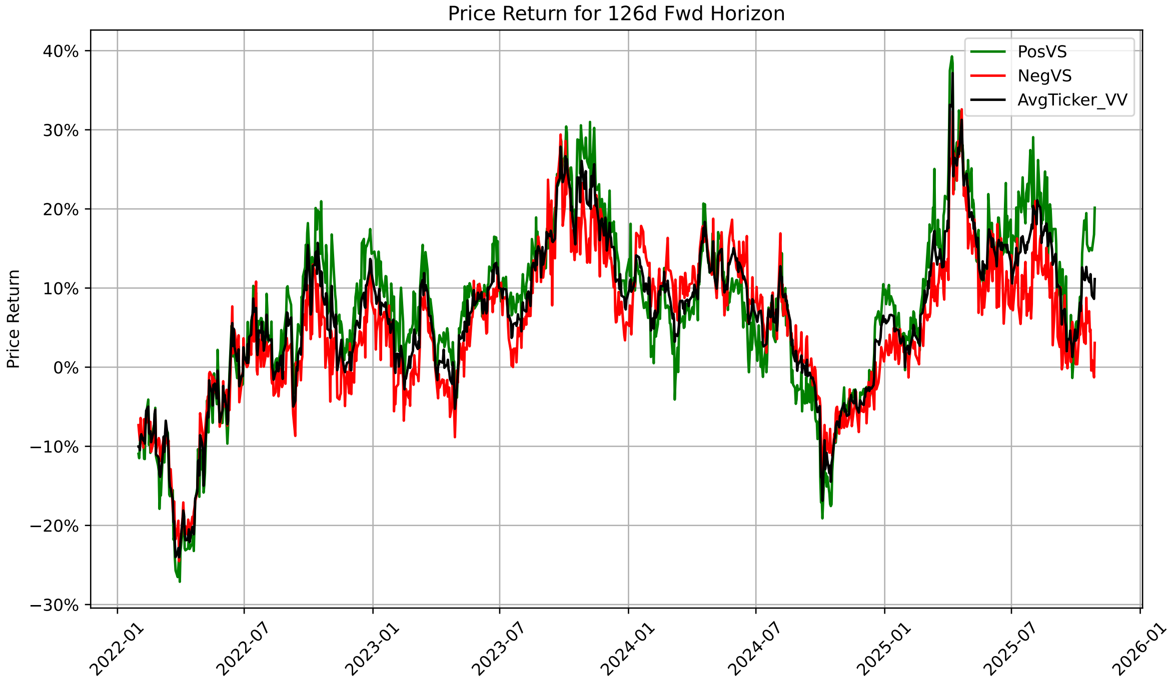
Price Return for 21d Fwd Horizon
PosVS
NegVS
AvgTicker_VV
Price Return
15.0%
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01

63d Horizon

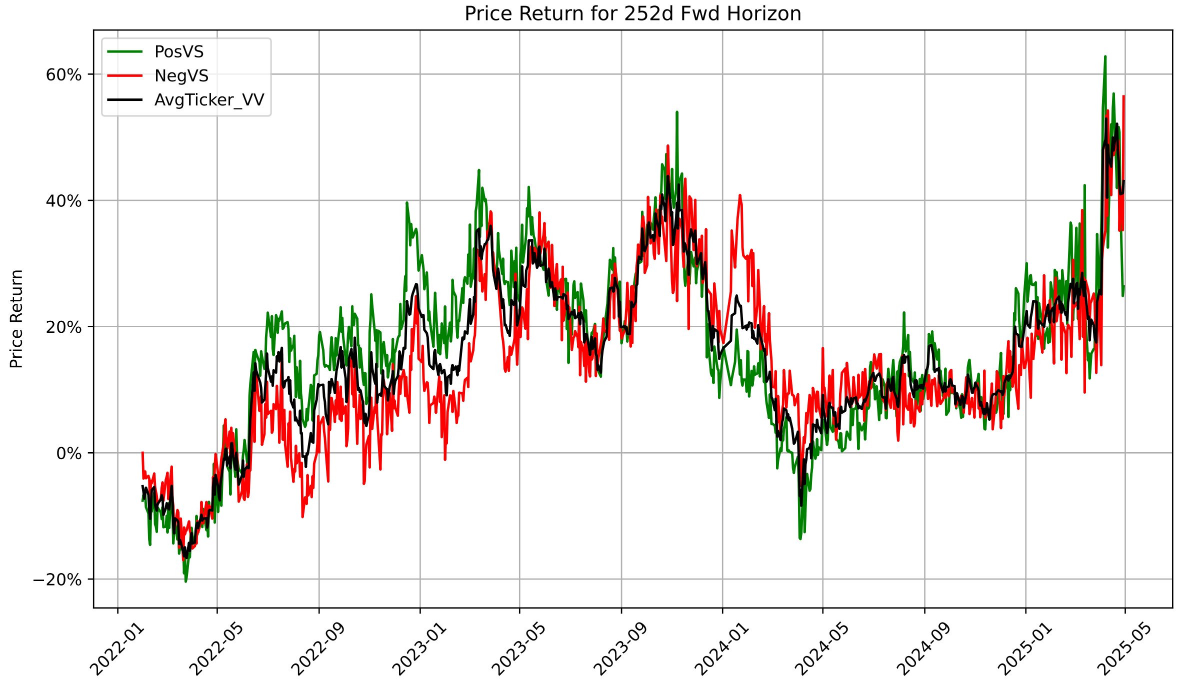


Price Return for 63d Fwd Horizon
PosVS
NegVS
AvgTicker_VV
Price Return
30%
20%
10%
0%
−10%
−20%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01

126d Horizon

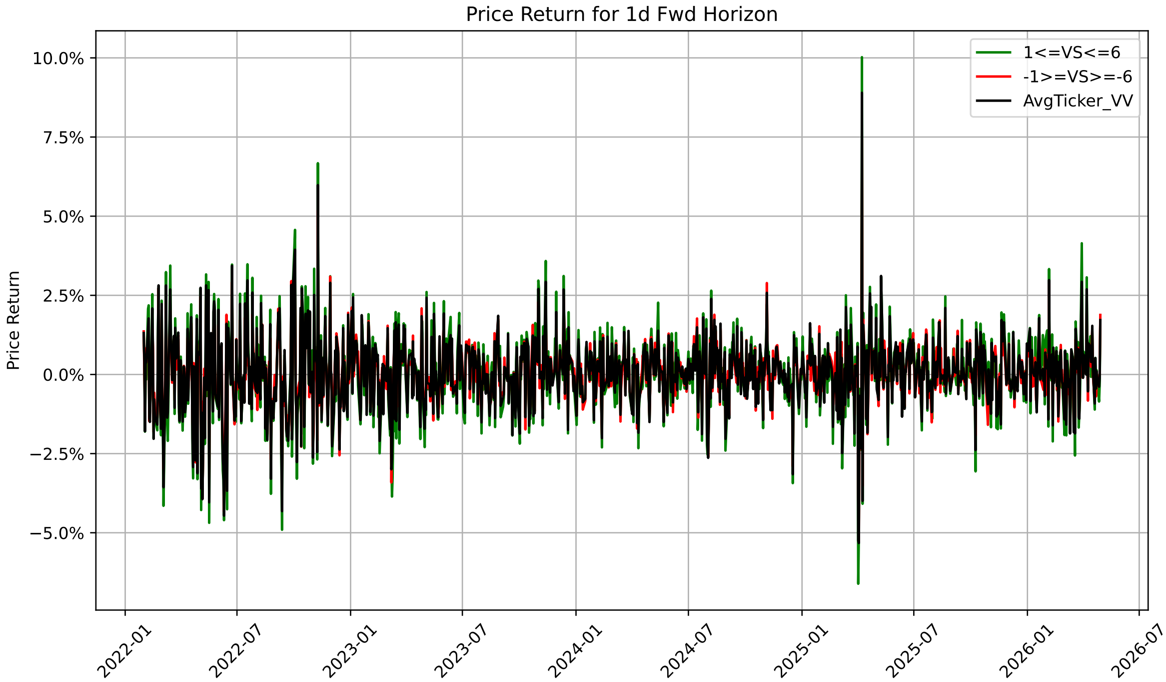


252d Horizon

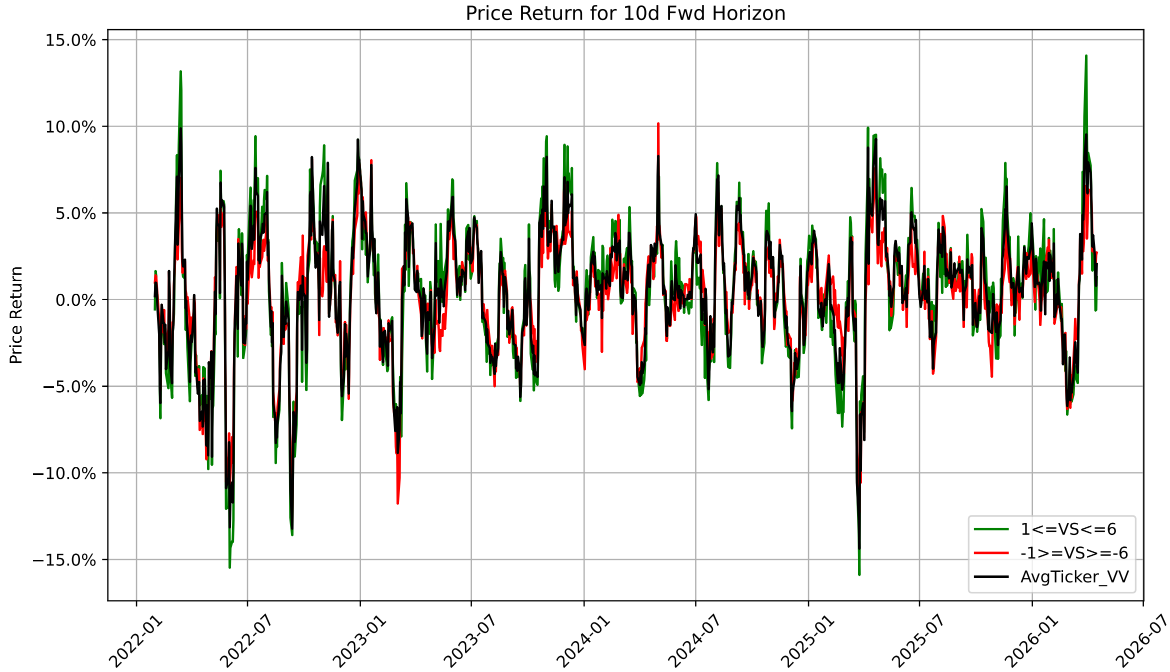


1<=VS<=6 vs -1>=VS>=-6 V-Scores

1d Horizon

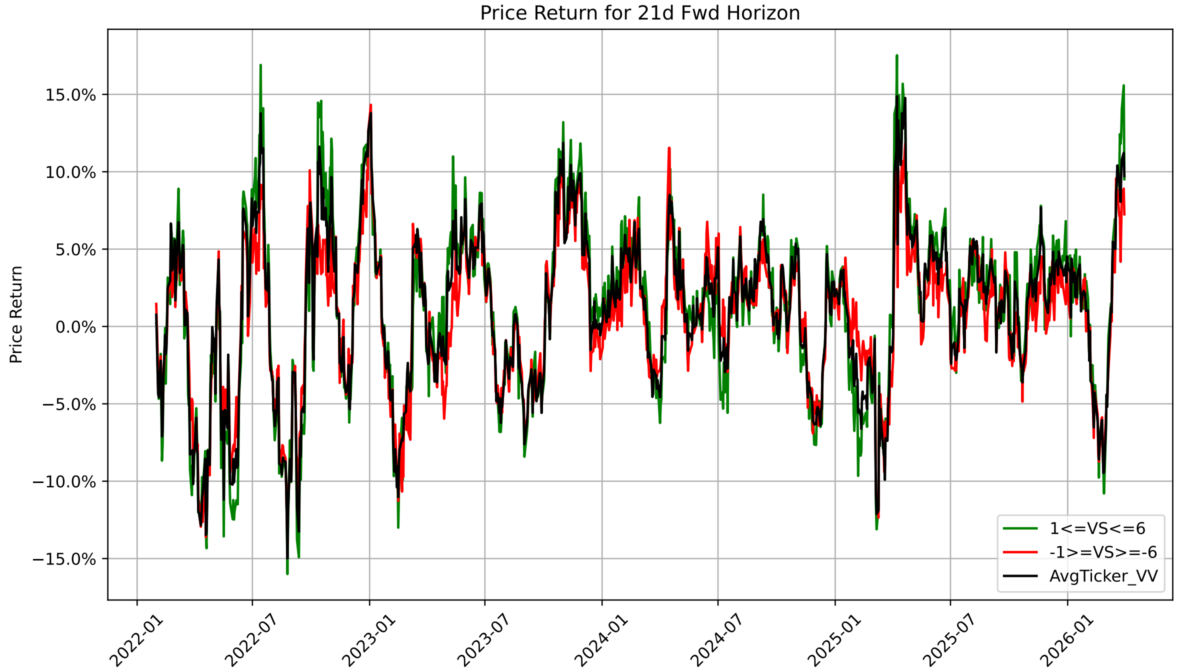


10d Horizon

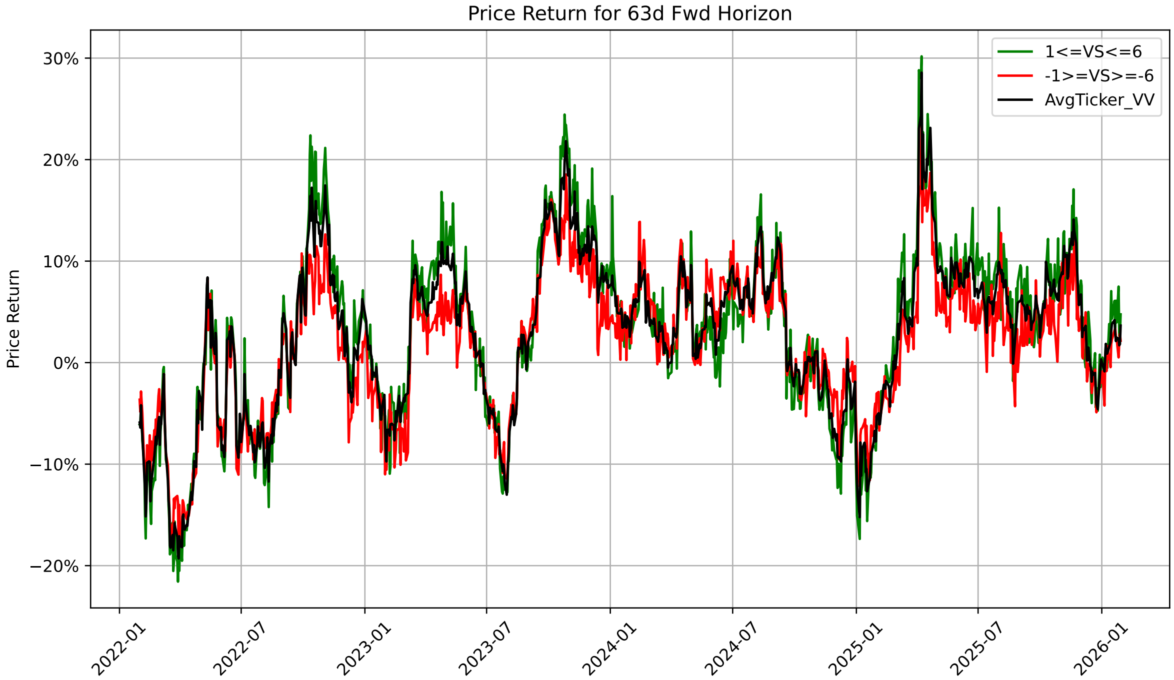


Price Return for 10d Fwd Horizon
Price Return
15.0%
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01
2026-07
1<=VS<=6
-1>=VS>=-6
AvgTicker_VV

21d Horizon

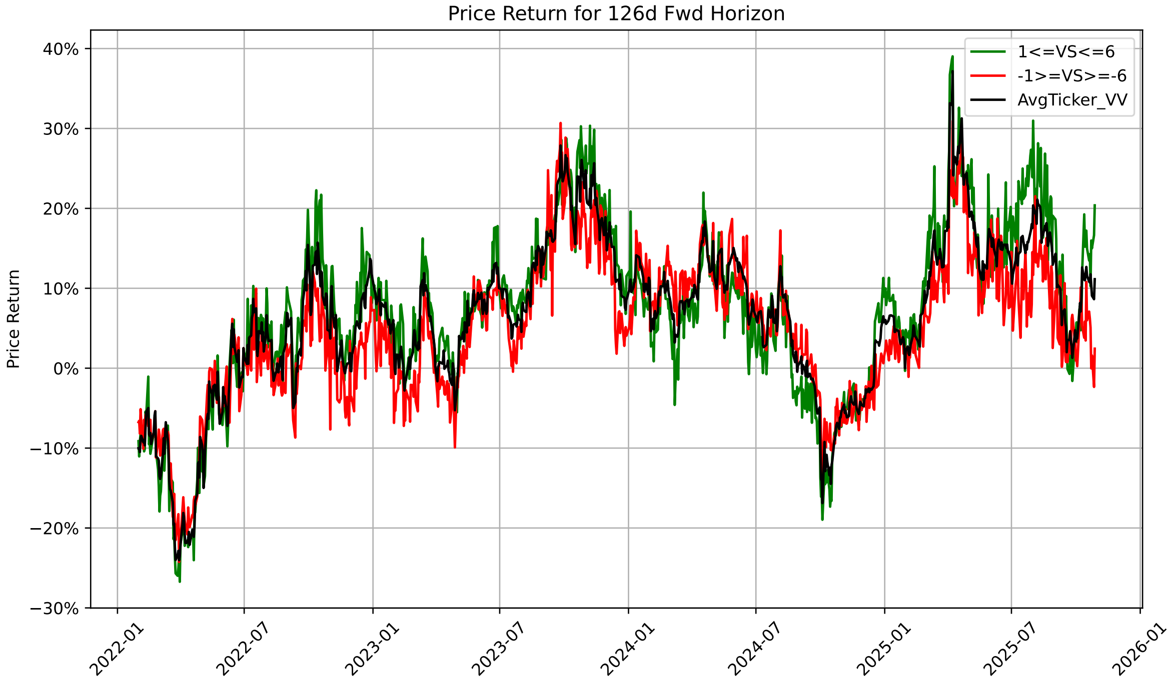

Price Return for 21d Fwd Horizon
Price Return
15.0%
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01
1<=VS<=6
-1>=VS>=-6
AvgTicker_VV

63d Horizon

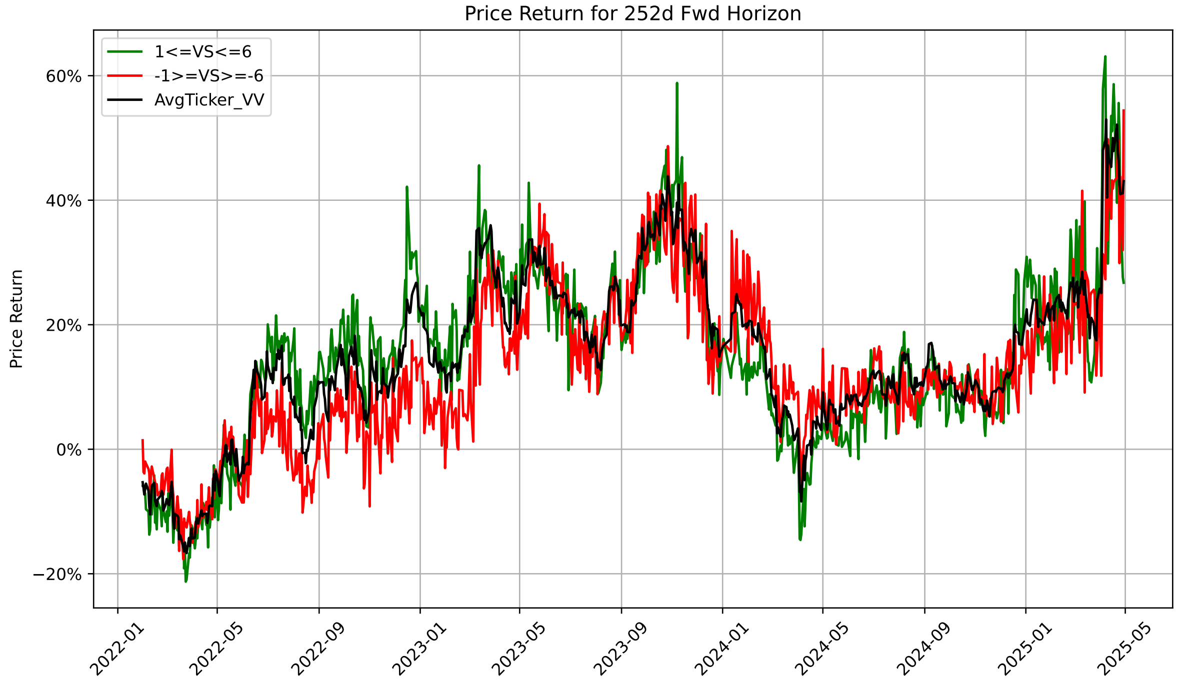


Price Return for 63d Fwd Horizon
1<=VS<=6
-1>=VS>=-6
AvgTicker_VV
Price Return
30%
20%
10%
0%
−10%
−20%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01

126d Horizon

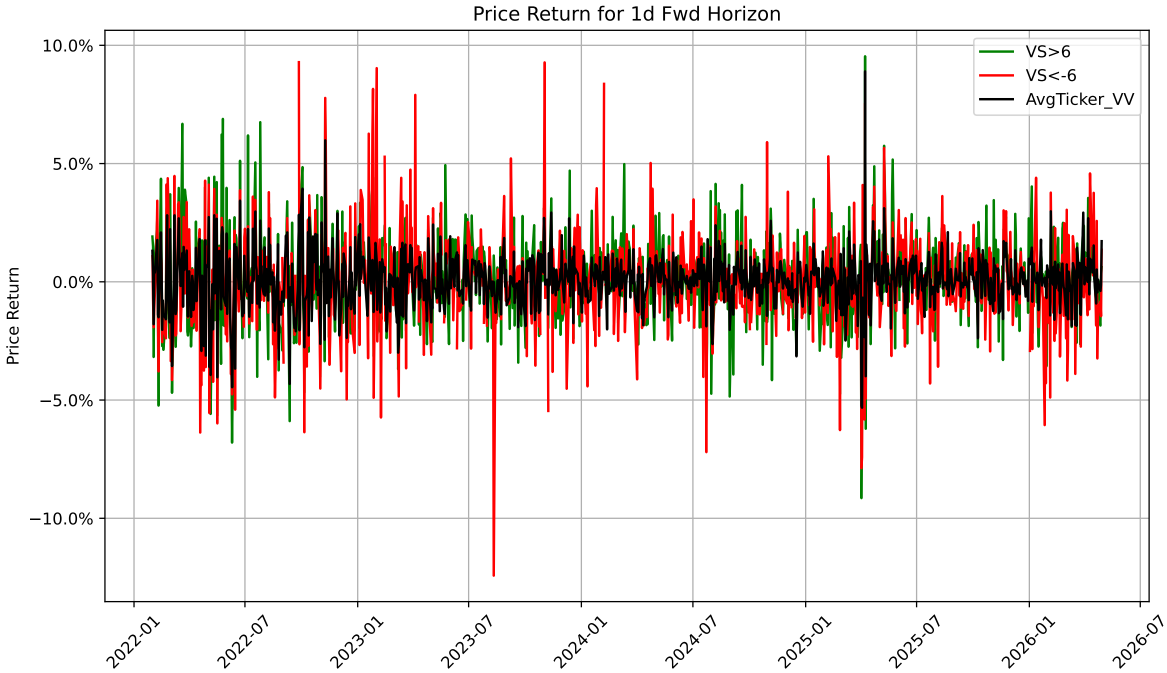


252d Horizon

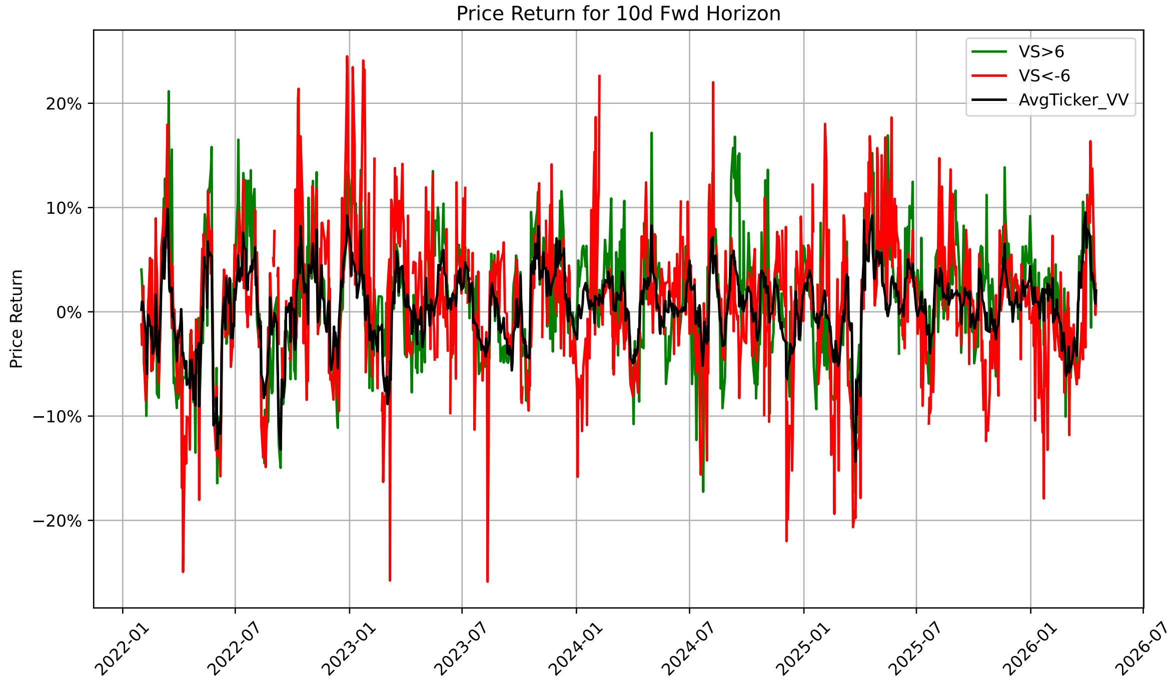


VS $>$ 6 vs VS $<$ -6

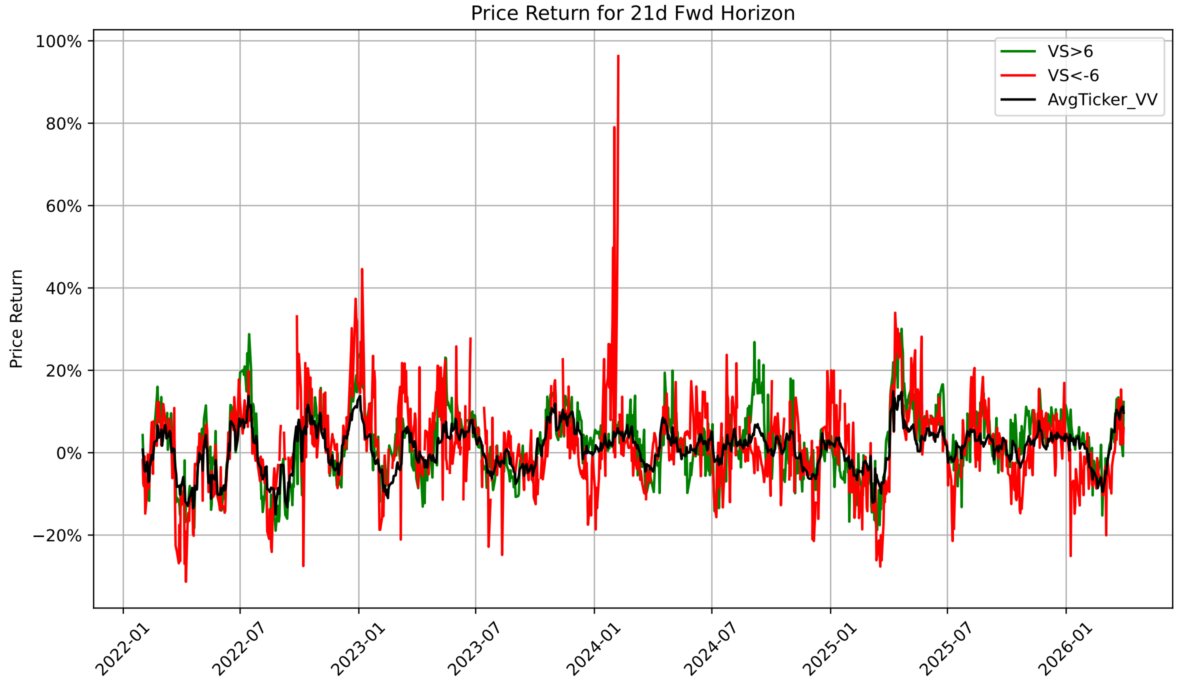
1d Horizon



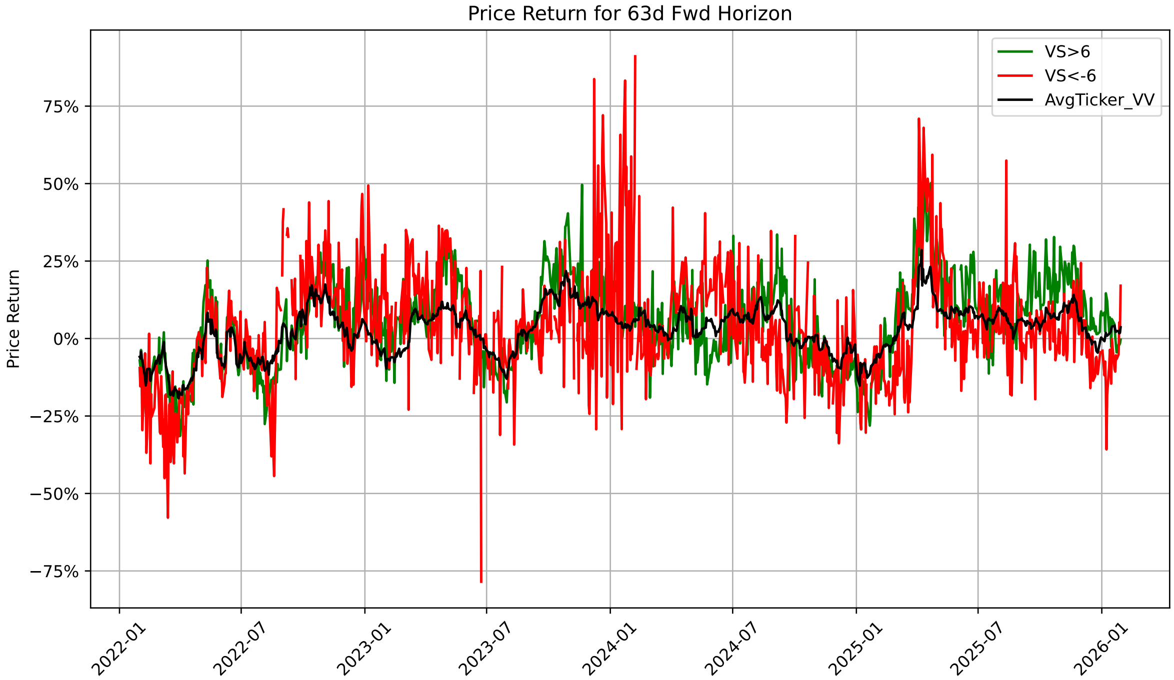
10d Horizon


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

21d Horizon

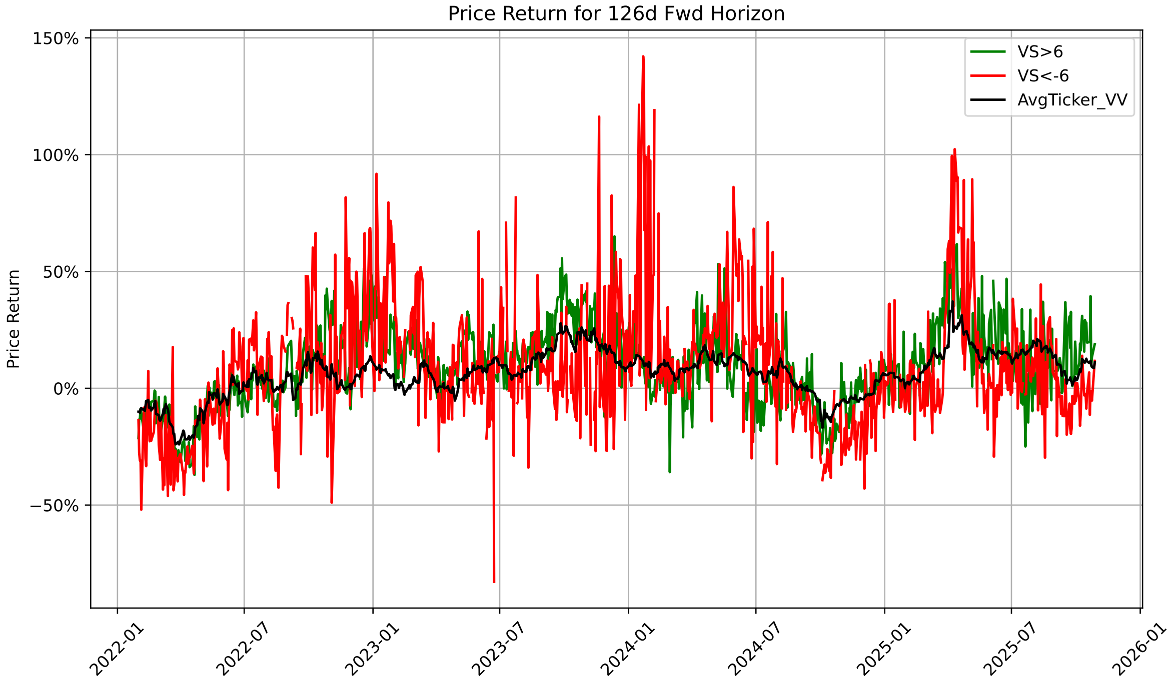

Price Return for 21d Fwd Horizon
VS>6
VS<-6
AvgTicker_VV
Price Return
100%
80%
60%
40%
20%
0%
−20%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01

63d Horizon

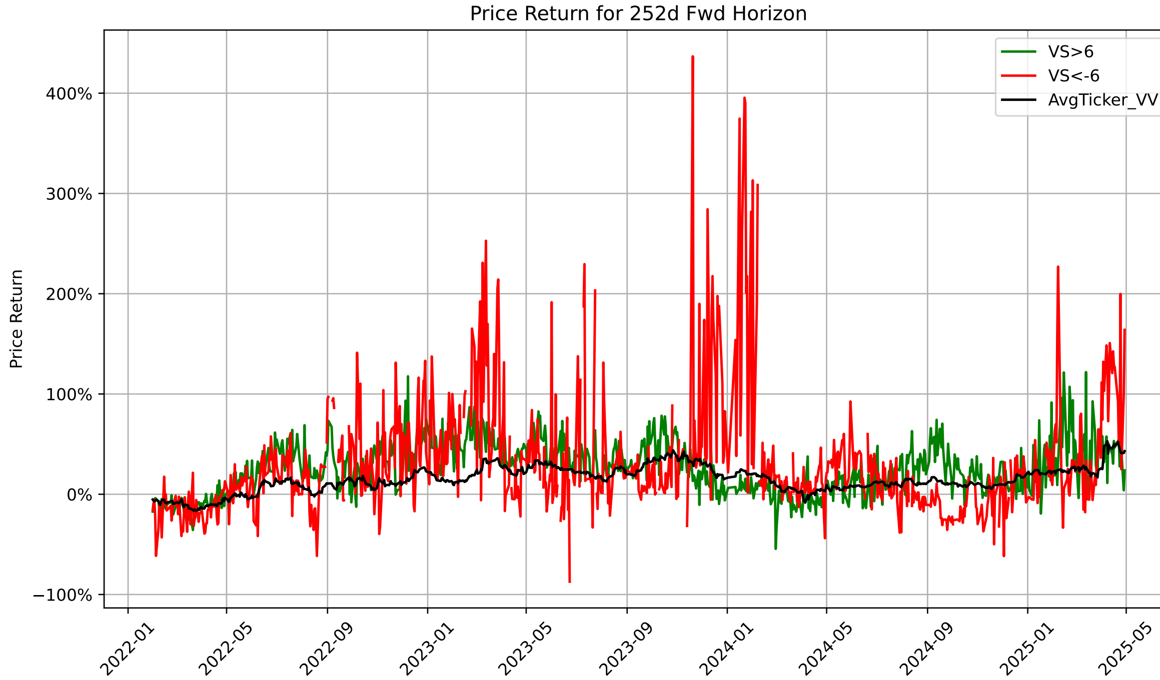


Price Return for 63d Fwd Horizon
VS>6
VS<-6
AvgTicker_VV
Price Return
75%
50%
25%
0%
−25%
−50%
−75%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01

126d Horizon

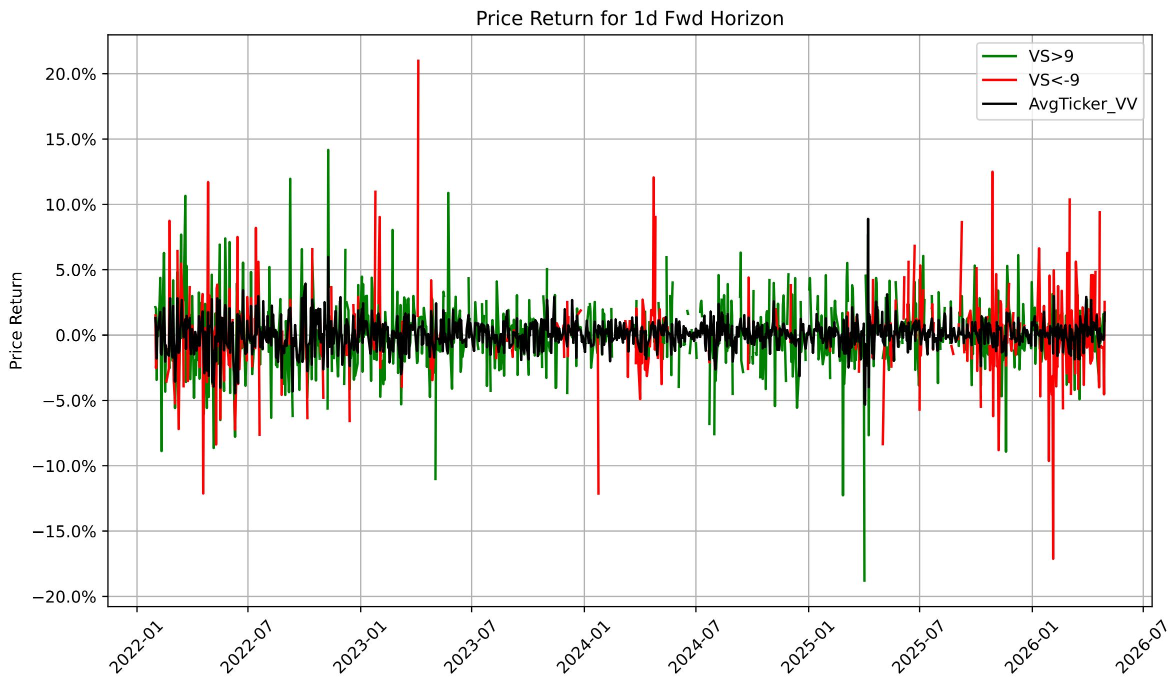


252d Horizon

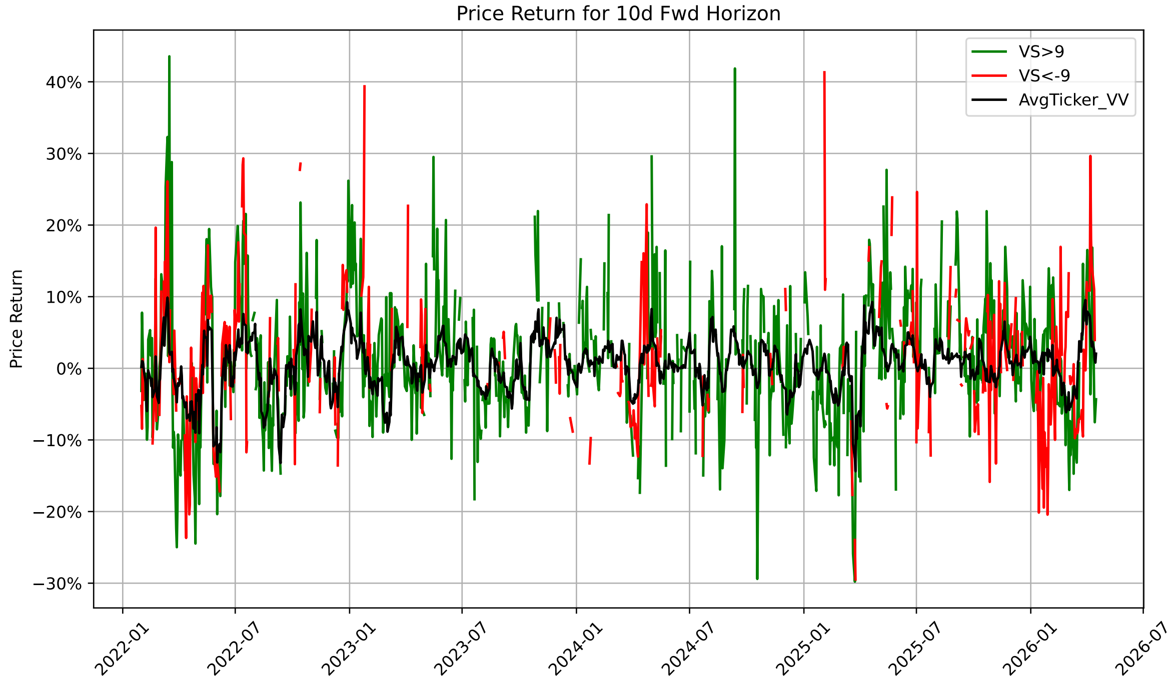


VS $>$ 9 vs VS $<$ -9

1d Horizon

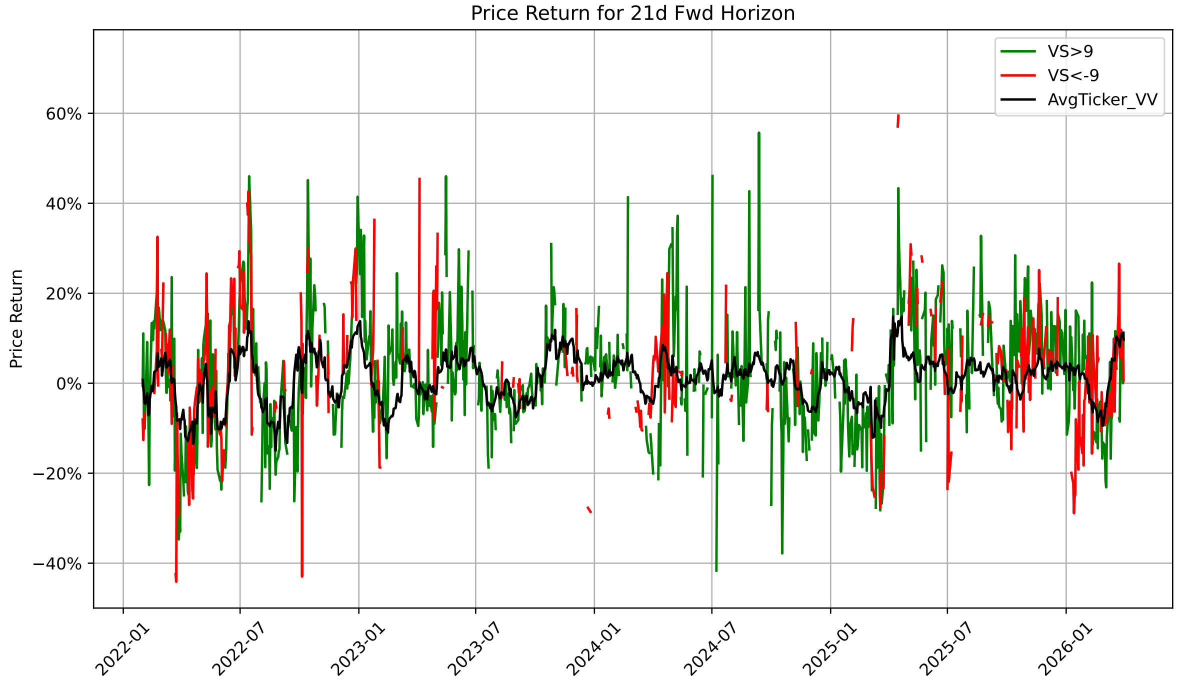


10d Horizon

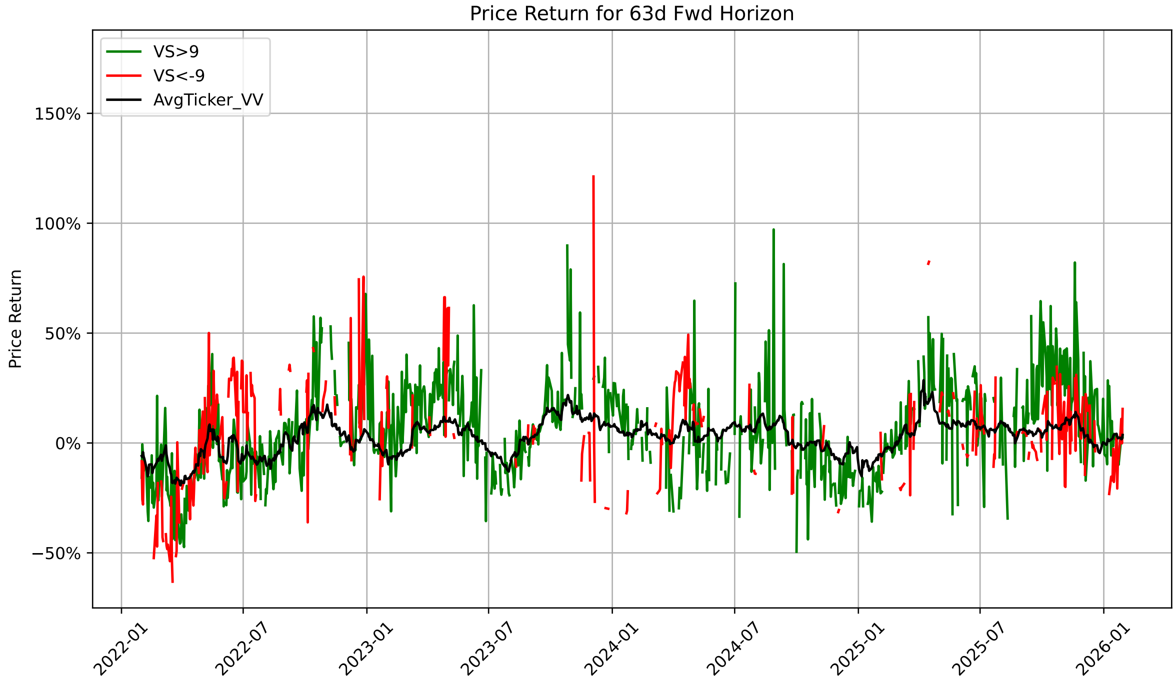


Price Return for 10d Fwd Horizon
VS>9
VS<-9
AvgTicker_VV
Price Return
40%
30%
20%
10%
0%
−10%
−20%
−30%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01
2026-07

21d Horizon

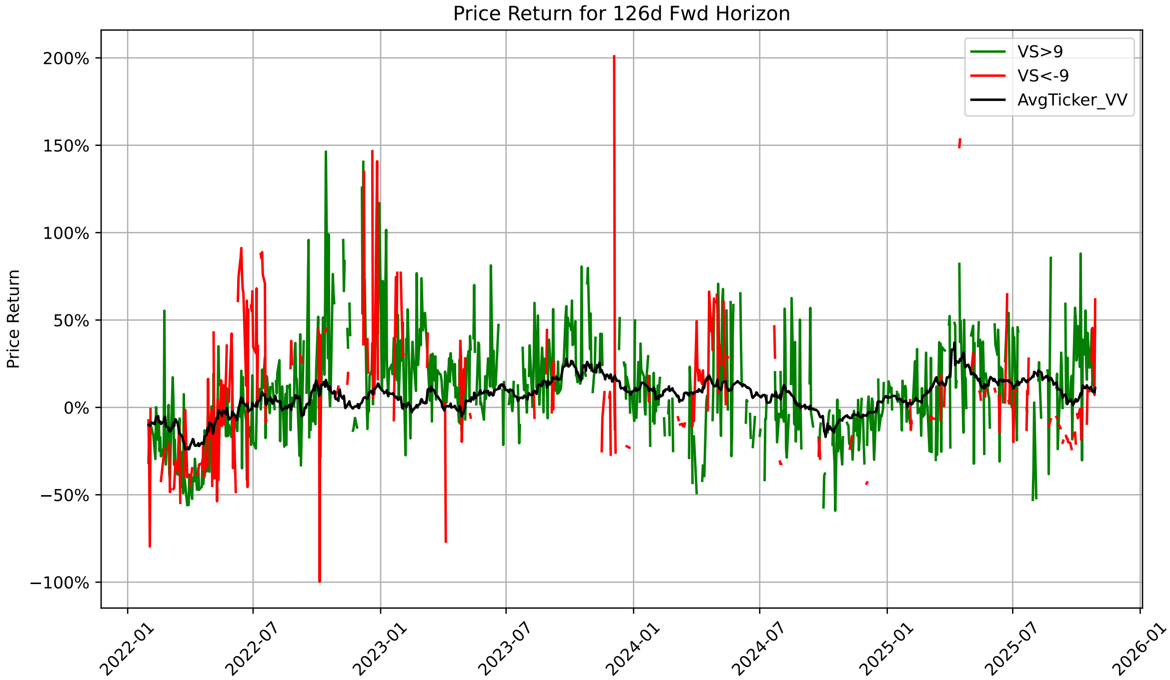

Price Return for 21d Fwd Horizon
VS>9
VS<-9
AvgTicker_VV
Price Return
60%
40%
20%
0%
−20%
−40%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01

63d Horizon

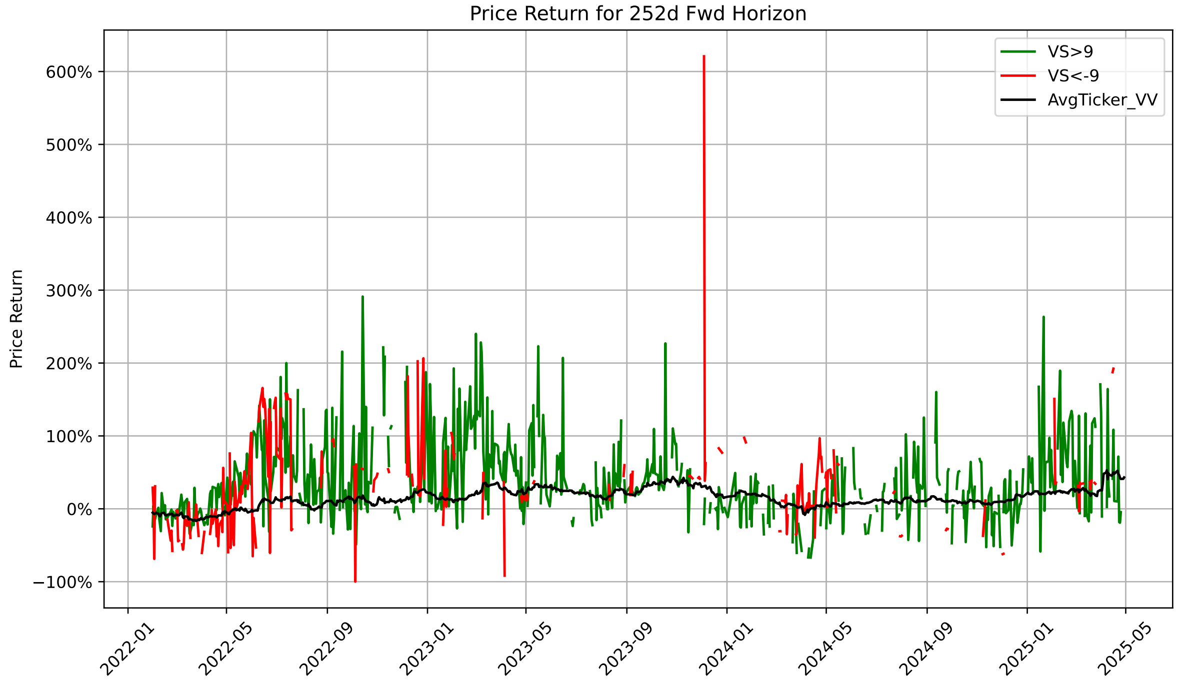


Price Return for 63d Fwd Horizon
VS>9
VS<-9
AvgTicker_VV
150%
100%
50%
0%
−50%
Price Return
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01

126d Horizon



252d Horizon



Top 30 Tickers By V-Score Group Price Return Contribution

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

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

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

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

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

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	NVDA	0.25%	654.0	MSTR	0.57%	156.0
1	TEVA	0.44%	237.0	IRM	0.34%	184.0
1	ON	0.25%	408.0	RIO	0.22%	290.0
1	GBTC	0.67%	148.0	KALU	0.2%	313.0
1	MU	0.22%	433.0	AMD	0.57%	98.0
1	CCL	0.43%	210.0	SBUX	0.25%	225.0
1	AMAT	0.14%	615.0	VST	0.24%	218.0
1	WDC	0.46%	183.0	KEY	0.22%	237.0
1	ETRN	0.85%	97.0	TEVA	0.36%	144.0
1	CZR	0.28%	288.0	ORLY	0.29%	175.0
1	AVGO	0.29%	277.0	ON	0.48%	105.0
1	VFC	0.44%	175.0	SNY	0.19%	257.0
1	AA	0.28%	266.0	FITB	0.18%	270.0
1	X	0.22%	333.0	B	0.14%	344.0
1	ORCL	0.16%	425.0	GBTC	0.5%	96.0
1	CYH	0.18%	342.0	WYNN	0.23%	203.0

1	AMC	0.24%	251.0	LEN	0.61%	74.0
1	TDG	0.16%	373.0	ORCL	0.34%	119.0
1	PWR	0.17%	348.0	BAC	0.16%	243.0
1	VST	0.17%	338.0	WFC	0.1%	355.0
1	CSTM	0.21%	274.0	AMAT	1.55%	23.0
1	JPM	0.16%	319.0	TRGP	0.33%	104.0
1	GOOGL	0.07%	664.0	COST	0.27%	127.0
1	MOS	0.13%	336.0	META	0.19%	174.0
1	AAPL	0.19%	229.0	AZO	0.22%	150.0
1	WYNN	0.35%	117.0	PCG	0.18%	181.0
1	PCG	0.27%	148.0	LW	0.09%	351.0
1	AMD	0.1%	389.0	NVS	0.1%	300.0
1	GS	0.15%	257.0	MS	0.82%	36.0
1	INTC	0.16%	231.0	HSBC	0.06%	455.0

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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	2.45%	655.0	MSTR	4.04%	142.0
10	VST	4.31%	312.0	VST	2.57%	213.0
10	X	3.85%	327.0	AMD	5.09%	98.0
10	TEVA	4.47%	244.0	HSBC	0.89%	452.0
10	AVGO	3.68%	282.0	IRM	1.97%	184.0
10	WDC	5.55%	186.0	META	2.05%	173.0
10	MU	1.97%	395.0	PWR	2.85%	118.0
10	GBTC	5.75%	135.0	SLV	0.97%	329.0
10	ON	2.05%	365.0	AVGO	2.88%	108.0
10	ETRN	8.54%	85.0	KALU	0.96%	307.0
10	PWR	1.91%	343.0	CDNS	1.81%	156.0
10	AMAT	1.05%	609.0	EXPE	0.95%	297.0
10	CCL	2.6%	211.0	BAC	1.15%	241.0
10	CZR	1.75%	311.0	MSI	0.95%	286.0
10	PHM	0.9%	520.0	NFLX	2.14%	127.0
10	GOOGL	0.69%	664.0	B	0.78%	336.0
10	TDG	1.26%	342.0	AZN	1.62%	152.0
10	SLV	5.31%	77.0	FITB	0.88%	271.0
10	GS	1.49%	257.0	AAPL	1.42%	167.0
10	TRGP	1.72%	222.0	TXN	1.81%	128.0
10	COST	1.95%	195.0	UNH	1.92%	120.0
10	ORCL	0.85%	439.0	GILD	0.58%	394.0
10	WYNN	2.38%	151.0	GWW	1.0%	225.0
10	CDNS	1.23%	284.0	TRGP	2.09%	103.0
10	CAH	1.33%	257.0	NVS	0.72%	292.0
10	JPM	1.03%	328.0	ABBV	0.49%	418.0
10	HCA	3.04%	104.0	UAA	2.48%	83.0
10	LLY	1.89%	154.0	ETRN	1.99%	103.0
10	QQQ	0.56%	513.0	BUD	0.42%	477.0
10	GE	1.4%	204.0	GS	0.98%	199.0

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

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

Period examined: All model dates from 2022-01-31 through 2026-04-29

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	WDC	12.76%	180.0	AMD	9.23%	94.0
21	AVGO	7.76%	290.0	IRM	4.41%	183.0
21	VST	6.92%	311.0	KALU	2.66%	302.0
21	MU	5.47%	375.0	TSLA	3.47%	227.0
21	ETRN	18.24%	88.0	GILD	1.83%	395.0
21	GBTC	10.03%	147.0	AVGO	6.7%	105.0
21	AMAT	2.12%	620.0	META	3.6%	171.0
21	PWR	3.38%	344.0	BUD	1.28%	470.0
21	GOOGL	1.71%	670.0	BAC	2.5%	239.0
21	CCL	4.49%	214.0	MSI	2.03%	285.0
21	SLV	14.31%	65.0	B	1.53%	340.0
21	PHM	1.77%	523.0	PWR	4.41%	114.0
21	TDG	2.7%	338.0	WFC	1.36%	356.0
21	CZR	2.9%	312.0	GWW	2.16%	220.0
21	ON	2.45%	358.0	AMZN	1.79%	263.0
21	ORCL	1.82%	435.0	CDNS	2.93%	159.0
21	TRGP	3.39%	223.0	SLV	1.4%	331.0
21	CAH	3.03%	245.0	NVS	1.59%	292.0
21	GE	3.34%	221.0	TRGP	4.47%	102.0
21	GS	2.75%	258.0	ABBV	1.1%	408.0
21	MS	1.48%	476.0	LUMN	4.23%	105.0
21	CDNS	2.59%	251.0	NFLX	3.52%	126.0
21	JPM	1.98%	316.0	LLY	2.53%	173.0
21	LLY	3.89%	160.0	GNRC	1.62%	262.0
21	CMG	1.95%	309.0	GME	2.47%	166.0
21	FCX	3.03%	194.0	INTC	3.4%	120.0
21	AA	2.0%	276.0	GBTC	3.83%	105.0

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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	18.56%	656.0	VST	17.26%	212.0
63	WDC	40.77%	154.0	HSBC	7.89%	457.0
63	MU	16.71%	371.0	TSLA	13.31%	218.0
63	AMAT	9.49%	638.0	GILD	6.76%	399.0
63	TEVA	22.09%	248.0	MSTR	16.72%	153.0
63	AVGO	16.58%	295.0	KALU	8.18%	278.0
63	VST	16.97%	282.0	META	13.35%	162.0
63	PHM	8.49%	496.0	WDC	10.6%	187.0
63	GE	17.27%	207.0	HCA	7.76%	229.0
63	GOOGL	5.62%	629.0	GBTC	18.12%	98.0
63	ETRN	41.29%	84.0	GME	10.22%	171.0
63	X	12.49%	256.0	SLV	5.14%	327.0
63	ORCL	6.92%	440.0	PWR	16.88%	99.0
63	AMD	7.54%	394.0	WFC	4.39%	355.0
63	THC	6.03%	474.0	NFLX	12.46%	125.0
63	GBTC	18.0%	155.0	AVGO	16.22%	95.0
63	CAH	11.3%	239.0	BAC	6.71%	224.0
63	TRGP	10.78%	229.0	LLY	9.32%	161.0
63	TDG	6.8%	356.0	AAPL	7.96%	165.0
63	PWR	7.02%	329.0	B	3.88%	337.0
63	LLY	13.32%	157.0	GS	6.5%	201.0
63	CSTM	8.04%	248.0	MSI	5.12%	255.0
63	QQQ	3.74%	529.0	TMUS	3.54%	367.0
63	CMG	5.92%	319.0	LUMN	12.4%	103.0
63	MS	3.47%	472.0	CCL	7.78%	159.0
63	JPM	6.21%	262.0	CAH	8.96%	138.0
63	ON	4.64%	349.0	NVS	4.43%	275.0
63	GS	7.14%	221.0	EXPE	4.2%	286.0
63	AZO	6.3%	244.0	IRM	6.45%	181.0
63	LVS	15.12%	101.0	POST	2.6%	438.0

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

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	45.52%	669.0	MSTR	84.58%	146.0
126	AMAT	19.28%	622.0	VST	34.17%	215.0
126	MU	31.32%	365.0	WDC	37.51%	186.0
126	TEVA	41.27%	229.0	HSBC	14.34%	422.0
126	VST	39.0%	230.0	SLV	14.84%	330.0
126	AVGO	28.39%	288.0	META	31.36%	156.0
126	PHM	17.08%	448.0	GBTC	52.17%	91.0
126	THC	18.27%	397.0	GILD	11.46%	349.0
126	ORCL	15.85%	455.0	NFLX	30.25%	123.0
126	GOOGL	12.64%	564.0	HCA	16.09%	229.0
126	TDG	17.04%	358.0	NEM	11.74%	305.0
126	GE	32.46%	186.0	WFC	9.92%	331.0
126	QQQ	10.98%	541.0	EXPE	10.92%	288.0
126	PWR	16.75%	344.0	CCL	19.53%	156.0
126	AMD	14.09%	385.0	KALU	11.55%	262.0
126	GBTC	32.17%	154.0	TMUS	8.65%	333.0
126	CAH	21.69%	220.0	GE	20.32%	140.0
126	LLY	21.52%	185.0	AVGO	32.05%	87.0
126	MS	8.82%	434.0	B	8.47%	327.0
126	DHI	10.46%	360.0	TSLA	13.18%	204.0
126	VNO	14.51%	255.0	ISRG	11.68%	226.0
126	GS	20.72%	158.0	GWW	12.93%	193.0
126	TRGP	18.47%	174.0	LLY	16.74%	149.0
126	ETRN	39.61%	81.0	PWR	30.22%	82.0
126	AZO	11.86%	258.0	GS	12.27%	201.0
126	CSTM	14.5%	209.0	ACGL	17.01%	144.0
126	CMG	9.0%	328.0	CAH	19.73%	124.0
126	WDC	30.35%	96.0	AAPL	13.22%	162.0
126	ON	7.96%	359.0	AMD	26.21%	78.0
126	MSFT	13.59%	208.0	NVS	7.44%	270.0

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

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	125.75%	629.0	MSTR	244.2%	141.0
252	AMAT	41.9%	578.0	VST	119.45%	213.0
252	GBTC	138.62%	139.0	WDC	85.91%	159.0
252	PHM	44.33%	358.0	HSBC	34.29%	376.0
252	THC	48.63%	320.0	SLV	39.38%	300.0
252	MU	52.51%	289.0	META	71.62%	152.0
252	GOOGL	28.35%	527.0	GBTC	110.58%	91.0
252	ORCL	36.59%	384.0	NFLX	67.11%	116.0
252	AMD	37.17%	364.0	WFC	26.73%	287.0
252	QQQ	24.77%	532.0	GE	54.83%	136.0
252	VST	79.71%	165.0	GILD	21.67%	317.0
252	PWR	39.42%	327.0	ACGL	47.21%	144.0
252	LLY	56.19%	193.0	TMUS	21.41%	317.0
252	AVGO	46.8%	229.0	B	22.34%	299.0
252	GE	68.95%	151.0	MU	147.76%	45.0
252	VNO	42.87%	239.0	AVGO	80.52%	82.0
252	TDG	32.99%	310.0	NEM	24.15%	264.0
252	MS	20.27%	370.0	GS	28.79%	194.0
252	DHI	19.88%	356.0	HCA	26.41%	201.0
252	MSFT	33.37%	208.0	ISRG	29.85%	171.0
252	CAH	41.21%	163.0	GWW	31.76%	157.0
252	CSTM	43.05%	140.0	CCL	38.51%	125.0
252	X	27.46%	200.0	NVS	18.58%	256.0
252	HLT	24.33%	212.0	EXPE	20.86%	226.0
252	AZO	19.64%	262.0	MSI	25.14%	183.0
252	ON	14.0%	364.0	GLD	20.95%	215.0
252	TEVA	35.94%	131.0	CAH	35.96%	124.0
252	COST	20.95%	220.0	TRGP	44.35%	98.0
252	ETRN	59.05%	76.0	AMZN	19.69%	213.0
252	SPY	17.17%	225.0	ORCL	43.99%	94.0

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 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	WDC	0.99%	101.0	AMD	0.98%	43.0
1	MU	0.86%	98.0	WDC	1.23%	33.0
1	CSTM	0.62%	115.0	IRM	0.75%	48.0
1	CCL	0.62%	110.0	RIO	0.5%	69.0
1	GOOGL	0.42%	158.0	NVDA	0.6%	54.0
1	ORCL	0.58%	77.0	CVS	0.31%	102.0
1	AA	0.5%	86.0	CMA	0.44%	67.0
1	TEVA	0.36%	109.0	TXN	0.41%	60.0
1	VFC	0.65%	60.0	ON	0.55%	44.0
1	CZR	0.48%	78.0	AMAT	1.76%	13.0
1	ON	1.37%	27.0	NEM	0.54%	42.0
1	AMAT	0.38%	92.0	KEY	0.53%	43.0
1	AVGO	0.48%	64.0	GME	0.29%	74.0
1	GS	0.14%	208.0	GILD	0.24%	88.0
1	INTC	0.7%	41.0	LEN	0.68%	30.0
1	AMD	1.03%	27.0	HLT	0.34%	60.0
1	FSUGY	0.24%	110.0	IEP	0.48%	40.0
1	X	0.81%	32.0	MOS	0.67%	28.0
1	PCG	0.2%	126.0	SBUX	0.21%	86.0
1	NVDA	0.69%	36.0	LW	0.25%	73.0
1	CYH	0.2%	121.0	QCOM	0.22%	82.0
1	LUMN	1.06%	23.0	UNH	0.87%	19.0
1	BBY	0.24%	101.0	HSBC	0.2%	80.0
1	CAH	0.2%	117.0	TSLA	0.28%	56.0
1	META	0.28%	83.0	BHP	0.3%	52.0
1	CLF	0.65%	30.0	MRK	0.18%	84.0
1	MOS	0.48%	40.0	AMGN	0.16%	92.0
1	JPM	0.11%	171.0	AZN	0.51%	29.0
1	TRGP	0.11%	156.0	META	0.67%	21.0
1	HCA	0.31%	54.0	B	0.34%	41.0

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 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	8.63%	107.0	AMD	8.11%	43.0
10	MU	8.04%	94.0	WDC	10.27%	31.0
10	CCL	5.45%	108.0	KALU	3.43%	90.0
10	CSTM	5.57%	101.0	INTC	4.89%	51.0
10	TEVA	4.34%	111.0	RIO	3.47%	70.0
10	SLV	6.13%	69.0	TXN	3.78%	62.0
10	GOOGL	2.71%	149.0	NEM	5.33%	41.0
10	INTC	9.83%	37.0	EXPE	3.13%	67.0
10	GS	1.64%	197.0	AAP	3.17%	64.0
10	AVGO	4.64%	64.0	CMA	3.31%	60.0
10	FSUGY	2.81%	105.0	PWR	3.52%	55.0
10	ON	13.14%	21.0	IRM	4.01%	48.0
10	X	11.83%	23.0	HSBC	2.27%	82.0
10	CZR	3.17%	84.0	AAPL	4.18%	42.0
10	NEM	3.23%	80.0	ON	3.71%	45.0
10	NVDA	7.01%	35.0	GILD	1.86%	87.0
10	ORCL	3.0%	81.0	B	4.06%	38.0
10	AMAT	2.79%	82.0	BAC	3.69%	38.0
10	VST	1.57%	144.0	FCX	2.91%	47.0
10	ELAN	2.58%	82.0	BHP	2.6%	52.0
10	WYNN	5.84%	33.0	NVDA	2.59%	51.0
10	VFC	3.18%	59.0	BIIB	2.25%	57.0
10	JPM	1.0%	180.0	JAZZ	2.41%	53.0
10	CAH	1.26%	109.0	SLV	4.33%	29.0
10	TFC	2.17%	61.0	FITB	1.49%	84.0
10	TRGP	0.88%	144.0	UAA	2.87%	41.0
10	AA	1.55%	81.0	TSLA	1.95%	58.0
10	BBY	1.22%	101.0	HLT	1.75%	60.0
10	THC	0.66%	183.0	AMAT	8.03%	13.0
10	HCA	1.88%	64.0	AZN	3.55%	29.0

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 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	WDC	20.37%	98.0	AMD	22.41%	36.0
21	MU	19.64%	84.0	WDC	21.6%	31.0
21	CCL	10.3%	109.0	KALU	7.46%	86.0
21	CSTM	10.56%	101.0	HSBC	5.66%	82.0
21	TEVA	9.48%	111.0	JAZZ	8.59%	53.0
21	SLV	14.86%	61.0	RIO	6.89%	66.0
21	GOOGL	5.26%	138.0	INTC	10.08%	45.0
21	GS	3.59%	195.0	NEM	10.76%	41.0
21	INTC	15.54%	39.0	B	12.02%	35.0
21	CZR	7.25%	82.0	IRM	8.26%	46.0
21	AVGO	8.8%	67.0	EXPE	5.66%	65.0
21	FSUGY	6.18%	95.0	CMA	6.85%	52.0
21	AMAT	6.14%	89.0	AAP	5.9%	60.0
21	NVDA	14.67%	35.0	GILD	4.0%	86.0
21	ELAN	5.53%	79.0	BUD	2.32%	131.0
21	TRGP	3.03%	143.0	UAA	7.05%	40.0
21	AA	5.55%	75.0	ON	6.44%	43.0
21	NEM	5.63%	71.0	PWR	5.39%	51.0
21	X	27.75%	12.0	TXN	4.92%	54.0
21	CAH	3.42%	97.0	AAPL	6.36%	41.0
21	THC	1.76%	185.0	FCX	5.52%	47.0
21	ORCL	3.43%	83.0	BHP	5.07%	51.0
21	JPM	1.6%	175.0	MRK	3.46%	73.0
21	VFC	4.49%	57.0	BAC	6.21%	36.0
21	MS	2.37%	102.0	LLY	2.46%	88.0
21	WYNN	6.89%	33.0	HLT	3.37%	60.0
21	TFC	3.45%	65.0	CVS	2.24%	90.0
21	ON	13.57%	16.0	FITB	2.38%	83.0
21	BBY	1.94%	103.0	AVGO	9.77%	20.0
21	HCA	3.22%	60.0	SLV	6.65%	29.0

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 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	WDC	74.23%	67.0	WDC	70.55%	30.0
63	MU	63.99%	75.0	KALU	29.5%	59.0
63	TEVA	38.8%	110.0	EXPE	24.13%	57.0
63	AMAT	32.52%	82.0	B	42.3%	32.0
63	CSTM	23.03%	88.0	NEM	31.91%	41.0
63	GOOGL	19.48%	99.0	LLY	16.56%	74.0
63	AA	33.74%	55.0	HSBC	14.48%	81.0
63	TRGP	12.94%	133.0	RIO	19.57%	59.0
63	GS	10.61%	157.0	SLV	38.88%	28.0
63	CAH	19.52%	79.0	INTC	39.49%	27.0
63	AVGO	22.04%	67.0	FCX	24.35%	43.0
63	ELAN	23.93%	60.0	GILD	12.27%	84.0
63	CCL	15.52%	90.0	UAA	32.03%	31.0
63	THC	8.47%	147.0	AMD	28.22%	30.0
63	FSUGY	15.78%	76.0	JAZZ	20.86%	37.0
63	NVDA	31.97%	36.0	GSK	12.36%	62.0
63	VFC	17.68%	59.0	LUMN	41.69%	18.0
63	INTC	35.03%	26.0	CMA	20.08%	37.0
63	SLV	23.68%	37.0	ON	26.6%	26.0
63	NEM	18.42%	41.0	AAPL	17.29%	39.0
63	MS	9.2%	69.0	BHP	15.19%	44.0
63	AMD	30.61%	20.0	MRK	12.73%	52.0
63	GLD	14.5%	37.0	GNRC	12.17%	54.0
63	WYNN	15.44%	33.0	PWR	17.64%	36.0
63	PHM	3.51%	136.0	DHI	25.97%	24.0
63	TFC	7.98%	58.0	XOM	12.01%	51.0
63	PCG	4.92%	91.0	IRM	13.55%	44.0
63	PWR	12.59%	34.0	BMY	7.2%	76.0
63	GE	11.76%	35.0	ABBV	5.78%	92.0
63	B	17.17%	20.0	FITB	7.88%	66.0

VaR Adjusted V-Scores: P365D, 126d Horizon

Period examined: All model dates from 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	TEVA	74.42%	96.0	WDC	207.13%	30.0
126	MU	150.54%	47.0	NEM	68.17%	40.0
126	GOOGL	58.27%	55.0	KALU	62.72%	43.0
126	AMAT	71.81%	43.0	SLV	80.21%	27.0
126	CSTM	47.51%	56.0	LLY	29.78%	61.0
126	CAH	38.61%	63.0	EXPE	29.37%	58.0
126	ELAN	63.7%	38.0	B	72.71%	22.0
126	VFC	42.98%	56.0	RIO	42.93%	35.0
126	AA	81.06%	29.0	GSK	31.0%	44.0
126	GS	22.59%	100.0	BMY	21.5%	62.0
126	TRGP	24.81%	86.0	LUMN	82.96%	16.0
126	WDC	246.0%	8.0	JAZZ	45.21%	28.0
126	GLD	39.05%	45.0	AMD	55.87%	22.0
126	FSUGY	28.83%	53.0	CMA	42.6%	28.0
126	AVGO	24.98%	59.0	FCX	40.6%	29.0
126	NVDA	39.11%	37.0	HSBC	26.63%	44.0
126	THC	15.53%	84.0	INTC	95.73%	12.0
126	INTC	76.18%	17.0	MRK	36.14%	29.0
126	PWR	29.5%	34.0	LVS	28.22%	31.0
126	B	67.39%	14.0	BIIB	32.14%	25.0
126	CCL	16.79%	47.0	AAPL	23.45%	34.0
126	MS	19.81%	31.0	GILD	21.75%	35.0
126	JPM	7.7%	75.0	FITB	16.58%	44.0
126	KEY	18.37%	31.0	BHP	22.69%	31.0
126	AMD	24.87%	17.0	XOM	21.69%	32.0
126	GE	14.99%	28.0	ELAN	31.87%	21.0
126	PCG	7.9%	49.0	HLT	14.19%	45.0
126	TFC	11.77%	32.0	GNRC	15.4%	40.0
126	PHM	4.38%	85.0	ABBV	10.2%	60.0
126	ACGL	5.77%	64.0	AMGN	19.32%	31.0

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 2026-02-02 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	WDC	1.0%	43.0	IRM	2.46%	10.0
1	CSTM	1.29%	29.0	GBTC	6.11%	4.0
1	ON	1.84%	16.0	NVDA	1.6%	14.0
1	CZR	0.57%	35.0	UNH	1.85%	10.0
1	PCG	0.39%	48.0	AZO	1.54%	11.0
1	AMD	3.72%	5.0	INTC	0.78%	21.0
1	LUMN	0.87%	17.0	JAZZ	0.7%	22.0
1	GOOGL	0.21%	53.0	AAP	0.65%	23.0
1	NWL	1.36%	7.0	OXY	0.73%	19.0
1	ORLY	0.91%	10.0	AMGN	0.35%	38.0
1	CLF	0.67%	13.0	AMAT	1.17%	10.0
1	BHP	1.73%	5.0	LLY	0.71%	16.0
1	AMZN	0.82%	9.0	PEP	0.3%	34.0
1	TRGP	0.23%	29.0	MOS	0.74%	14.0
1	QQQ	0.41%	15.0	TSLA	0.93%	11.0
1	HD	5.46%	1.0	KEY	0.43%	23.0
1	GLD	0.73%	7.0	IEP	0.49%	19.0
1	GBTC	0.72%	7.0	GNRC	1.49%	6.0
1	SLV	0.13%	38.0	BBY	0.52%	17.0
1	AMC	0.81%	6.0	CNC	0.63%	14.0
1	INTC	0.59%	8.0	MSI	0.25%	35.0
1	BHC	2.36%	2.0	CVS	0.24%	33.0
1	JPM	0.1%	44.0	WYNN	1.56%	5.0
1	MOS	1.97%	2.0	TXN	0.34%	22.0
1	KALU	1.89%	2.0	AZN	2.51%	3.0
1	UAA	3.67%	1.0	BHC	0.41%	18.0
1	OXY	1.81%	2.0	POST	0.21%	32.0
1	BBY	1.17%	3.0	TMUS	0.17%	38.0
1	HLT	0.36%	9.0	VNO	0.41%	15.0
1	NVDA	1.59%	2.0	B	0.6%	10.0

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 2026-02-02 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	7.92%	42.0	INTC	10.59%	19.0
10	CZR	8.64%	37.0	TXN	8.24%	23.0
10	ON	29.71%	8.0	AMD	22.06%	8.0
10	CSTM	7.53%	16.0	PWR	6.08%	18.0
10	INTC	16.4%	6.0	AVGO	8.07%	12.0
10	CSCO	6.15%	14.0	IRM	10.57%	8.0
10	VST	3.73%	23.0	JAZZ	5.06%	16.0
10	MU	9.58%	8.0	NVDA	8.09%	10.0
10	GOOGL	1.42%	47.0	INTU	7.83%	10.0
10	NFLX	2.14%	31.0	UNH	7.44%	10.0
10	LUMN	6.6%	9.0	OXY	3.87%	19.0
10	NEM	1.3%	35.0	AMAT	7.03%	10.0
10	FCX	3.29%	13.0	CNC	6.36%	11.0
10	TRGP	2.08%	20.0	BAC	3.94%	17.0
10	QQQ	2.49%	15.0	KALU	2.08%	31.0
10	PCG	0.76%	46.0	EXPE	7.77%	8.0
10	SPY	0.83%	39.0	META	4.83%	11.0
10	NWL	6.09%	5.0	MSI	1.6%	29.0
10	CLF	2.6%	9.0	BHP	5.62%	8.0
10	KALU	18.4%	1.0	RIO	3.44%	11.0
10	IRM	8.28%	2.0	MSFT	2.33%	14.0
10	QCOM	16.23%	1.0	GBTC	8.9%	3.0
10	SLV	0.49%	31.0	AZN	8.48%	3.0
10	BHP	1.91%	7.0	VZ	1.25%	20.0
10	POST	6.2%	2.0	VICI	1.21%	20.0
10	PWR	8.83%	1.0	ORCL	3.23%	7.0
10	HD	7.89%	1.0	ON	1.25%	17.0
10	CNC	7.79%	1.0	AA	8.82%	2.0
10	TDG	2.33%	3.0	AZO	1.99%	8.0
10	OXY	6.52%	1.0	BIIB	0.85%	18.0

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 2026-02-02 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	CZR	16.58%	36.0	KALU	8.67%	27.0
21	WDC	16.28%	35.0	TXN	14.97%	15.0
21	NFLX	12.54%	20.0	INTC	15.21%	13.0
21	GOOGL	4.34%	34.0	AVGO	23.42%	8.0
21	FCX	9.8%	13.0	AMC	46.52%	4.0
21	CSTM	11.1%	11.0	JAZZ	10.27%	14.0
21	INTC	19.71%	6.0	AMD	38.12%	3.0
21	ON	58.5%	2.0	BAC	7.57%	15.0
21	TRGP	5.21%	14.0	PWR	7.66%	14.0
21	AA	3.23%	22.0	UNH	12.87%	7.0
21	UNH	15.35%	4.0	OXY	6.28%	14.0
21	QQQ	5.04%	10.0	AMAT	12.41%	6.0
21	XOM	5.39%	9.0	INTU	6.91%	10.0
21	MU	11.99%	4.0	EXPE	10.32%	6.0
21	SPY	1.2%	31.0	BHP	8.38%	7.0
21	GBTC	5.22%	7.0	IRM	9.27%	6.0
21	PRGO	4.22%	8.0	AMZN	6.11%	9.0
21	CSCO	4.98%	6.0	ORCL	13.7%	4.0
21	IRM	14.78%	2.0	BUD	3.63%	15.0
21	CCL	1.51%	19.0	CVS	2.51%	21.0
21	LUMN	6.28%	4.0	AAP	2.62%	18.0
21	MS	0.6%	34.0	NVDA	8.88%	5.0
21	BA	5.58%	3.0	VZ	2.64%	15.0
21	POST	7.63%	2.0	ON	2.41%	16.0
21	GME	3.0%	5.0	AA	15.96%	2.0
21	WFC	4.53%	3.0	RIO	3.99%	8.0
21	SLV	0.46%	24.0	GBTC	10.5%	3.0
21	AAPL	1.52%	5.0	MSI	0.84%	27.0
21	AMZN	3.3%	2.0	ZION	1.23%	18.0
21	AMAT	6.2%	1.0	MU	1.9%	10.0

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 2026-04-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	ON	2.65%	14.0	INTC	2.18%	8.0
1	GOOGL	1.31%	19.0	IRM	4.03%	4.0
1	WDC	2.4%	10.0	QCOM	2.12%	7.0
1	AMD	3.72%	5.0	CVS	1.23%	12.0
1	LUMN	1.88%	8.0	AMD	2.74%	5.0
1	MU	2.69%	5.0	UNH	4.02%	3.0
1	CSTM	0.58%	17.0	AMAT	2.92%	4.0
1	ORLY	3.13%	3.0	TXN	1.57%	7.0
1	GS	0.45%	19.0	AZO	2.15%	5.0
1	SPY	0.74%	11.0	NVDA	1.16%	9.0
1	DHI	0.71%	11.0	BIIB	1.66%	6.0
1	INTC	1.77%	4.0	BXP	0.79%	12.0
1	CSCO	0.5%	13.0	GNRC	4.34%	2.0
1	CLF	2.05%	3.0	IEP	0.9%	9.0
1	NWL	2.05%	3.0	KALU	1.33%	6.0
1	VST	1.37%	4.0	WDC	3.96%	2.0
1	HD	5.46%	1.0	JAZZ	1.1%	7.0
1	PRGO	0.41%	13.0	TSLA	7.62%	1.0
1	GT	0.4%	12.0	ABBV	0.58%	13.0
1	JPM	0.28%	17.0	LW	0.74%	8.0
1	AMZN	1.17%	4.0	META	1.13%	5.0
1	CCL	2.04%	2.0	TFC	0.62%	9.0
1	QQQ	1.02%	4.0	CNC	0.92%	6.0
1	GBTC	1.93%	2.0	GBTC	5.18%	1.0
1	KALU	1.89%	2.0	VNO	0.64%	8.0
1	UAA	3.67%	1.0	TEVA	1.7%	3.0
1	OXY	1.81%	2.0	B	0.81%	6.0
1	HCA	3.08%	1.0	MSFT	0.61%	8.0
1	BA	0.6%	5.0	KEY	0.63%	7.0
1	CNC	2.67%	1.0	BBY	0.73%	6.0

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 2026-04-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	ON	36.05%	6.0	INTC	35.84%	6.0
10	WDC	20.33%	8.0	TXN	20.49%	8.0
10	GOOGL	8.96%	10.0	AMD	31.94%	5.0
10	CSCO	8.01%	10.0	CNC	21.36%	3.0
10	MU	18.52%	4.0	AVGO	21.19%	3.0
10	SPY	5.33%	10.0	KALU	14.29%	4.0
10	LUMN	13.06%	4.0	NVDA	10.62%	5.0
10	PHM	6.72%	7.0	META	17.68%	3.0
10	GS	4.48%	10.0	BXP	8.31%	6.0
10	INTC	42.62%	1.0	UNH	15.85%	3.0
10	QQQ	9.98%	4.0	NAVI	8.38%	5.0
10	MS	8.04%	4.0	ORCL	13.76%	3.0
10	DHI	15.65%	2.0	MSFT	12.54%	3.0
10	NWL	25.21%	1.0	ON	30.14%	1.0
10	JPM	2.49%	10.0	VNO	7.4%	4.0
10	KALU	18.4%	1.0	LW	9.77%	3.0
10	CSTM	8.68%	2.0	CVS	4.72%	6.0
10	QCOM	16.23%	1.0	LNC	4.77%	5.0
10	CLF	7.13%	2.0	KEY	3.18%	7.0
10	VST	2.79%	5.0	TFC	5.49%	4.0
10	GME	12.0%	1.0	BIIB	5.33%	4.0
10	FSUGY	2.92%	4.0	BHC	6.92%	3.0
10	GT	2.92%	4.0	EXPE	10.21%	2.0
10	TRGP	1.62%	7.0	PWR	6.25%	3.0
10	CZR	3.38%	3.0	IRM	9.3%	2.0
10	AMZN	8.85%	1.0	QCOM	9.28%	2.0
10	PWR	8.83%	1.0	AAP	4.57%	4.0
10	HD	7.89%	1.0	BAC	8.89%	2.0
10	CNC	7.79%	1.0	TEVA	7.76%	2.0
10	POST	6.88%	1.0	VICI	3.19%	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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MU	0.25%	838.0	MSTR	0.25%	630.0
1	AVGO	0.26%	751.0	AMD	0.38%	304.0
1	NVDA	0.23%	858.0	TSLA	0.15%	736.0
1	MSTR	0.66%	283.0	AMZN	0.16%	672.0
1	WDC	0.3%	600.0	VST	0.24%	417.0
1	PWR	0.22%	763.0	SBUX	0.16%	591.0
1	VST	0.27%	570.0	FITB	0.21%	383.0
1	TEVA	0.21%	690.0	GILD	0.11%	697.0
1	LLY	0.23%	619.0	TEVA	0.39%	184.0
1	X	0.19%	711.0	CDNS	0.19%	354.0
1	CCL	0.2%	633.0	CYH	0.73%	94.0
1	GE	0.2%	631.0	NVS	0.1%	693.0
1	AA	0.14%	774.0	IRM	0.27%	254.0
1	PHM	0.1%	973.0	RIO	0.18%	371.0
1	TRGP	0.12%	794.0	META	0.14%	472.0
1	DHI	0.1%	937.0	WYNN	0.2%	327.0
1	OXY	0.19%	502.0	CAH	0.21%	304.0
1	JPM	0.13%	733.0	ORLY	0.23%	275.0
1	GOOGL	0.1%	975.0	INTC	0.24%	251.0
1	EXPE	0.28%	334.0	LUMN	0.26%	229.0
1	SLV	0.29%	309.0	AMGN	0.09%	626.0
1	ORCL	0.12%	756.0	JAZZ	0.06%	940.0
1	GS	0.14%	626.0	KEY	0.17%	320.0
1	GME	0.14%	565.0	GBTC	0.25%	219.0
1	AZO	0.12%	673.0	GNRC	0.09%	542.0
1	HLT	0.12%	662.0	CLF	0.2%	245.0
1	ON	0.11%	687.0	HSBC	0.07%	644.0
1	TDG	0.1%	729.0	TRGP	0.35%	130.0
1	GLD	0.29%	250.0	PCG	0.13%	338.0
1	GBTC	0.11%	637.0	TMUS	0.06%	660.0

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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	4.03%	593.0	MSTR	3.27%	621.0
10	NVDA	2.6%	857.0	AMD	4.17%	304.0
10	MU	2.66%	834.0	TSLA	1.34%	736.0
10	AVGO	2.51%	750.0	VST	2.22%	417.0
10	VST	2.64%	561.0	AMZN	1.24%	672.0
10	PWR	1.9%	761.0	META	1.6%	470.0
10	X	1.96%	702.0	GILD	1.01%	697.0
10	TEVA	1.93%	686.0	IRM	2.5%	252.0
10	GE	2.03%	628.0	NFLX	1.18%	528.0
10	PHM	1.19%	964.0	CAH	2.0%	304.0
10	FCX	1.38%	723.0	HSBC	0.9%	644.0
10	LLY	1.62%	619.0	JAZZ	0.61%	931.0
10	TRGP	1.25%	785.0	INTC	2.21%	250.0
10	AMAT	0.95%	975.0	SLV	0.94%	559.0
10	CSTM	1.13%	800.0	NVS	0.76%	690.0
10	ON	1.3%	678.0	CDNS	1.37%	345.0
10	ORCL	1.15%	756.0	UNH	0.96%	471.0
10	THC	1.02%	838.0	TMUS	0.69%	651.0
10	CCL	1.37%	626.0	LUMN	1.95%	228.0
10	GBTC	1.31%	630.0	GBTC	2.03%	218.0
10	JPM	1.12%	724.0	BAC	1.2%	350.0
10	TDG	1.11%	728.0	FITB	1.07%	383.0
10	MSTR	2.83%	283.0	UAA	3.04%	133.0
10	CAH	1.19%	643.0	BUD	0.63%	641.0
10	GME	1.32%	556.0	ELAN	1.28%	311.0
10	GOOGL	0.75%	966.0	MSI	1.0%	393.0
10	AA	0.9%	765.0	NEM	0.76%	510.0
10	AZO	1.01%	671.0	WYNN	1.13%	326.0
10	SLV	2.25%	300.0	PWR	2.26%	158.0
10	DHI	0.7%	928.0	GWW	1.04%	341.0

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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	6.06%	856.0	MSTR	7.69%	610.0
21	WDC	8.32%	582.0	AMD	8.5%	294.0
21	MU	5.3%	825.0	TSLA	3.34%	734.0
21	AVGO	4.75%	748.0	VST	4.72%	417.0
21	TEVA	4.79%	682.0	META	3.99%	466.0
21	PWR	4.21%	757.0	AMZN	2.75%	672.0
21	X	4.47%	691.0	GILD	2.56%	696.0
21	GE	4.78%	624.0	NFLX	2.74%	528.0
21	VST	5.34%	550.0	HSBC	2.16%	644.0
21	PHM	2.5%	953.0	IRM	5.56%	250.0
21	AMAT	2.32%	971.0	CAH	4.17%	304.0
21	LLY	3.5%	613.0	ELAN	3.86%	311.0
21	TRGP	2.66%	774.0	GBTC	5.4%	218.0
21	THC	2.38%	827.0	NVS	1.68%	690.0
21	ORCL	2.39%	756.0	SLV	1.78%	559.0
21	FCX	2.53%	714.0	LUMN	4.08%	228.0
21	TDG	2.46%	728.0	KALU	1.66%	555.0
21	CSTM	2.2%	789.0	TMUS	1.42%	644.0
21	CAH	2.69%	632.0	JAZZ	0.94%	920.0
21	ETRN	4.05%	393.0	INTC	3.55%	242.0
21	GOOGL	1.61%	955.0	BAC	2.4%	348.0
21	SLV	5.22%	289.0	AMGN	1.38%	607.0
21	AZO	2.26%	665.0	BUD	1.3%	633.0
21	JPM	2.1%	713.0	UAA	6.06%	132.0
21	CCL	2.33%	620.0	MSI	2.0%	382.0
21	GBTC	2.26%	622.0	WFC	1.34%	563.0
21	MNST	2.48%	530.0	GWW	2.23%	335.0
21	GS	2.16%	606.0	XOM	1.71%	432.0
21	EXPE	4.01%	325.0	AVGO	5.26%	140.0
21	ON	1.9%	670.0	ORLY	2.65%	275.0

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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	20.48%	833.0	MSTR	21.34%	568.0
63	WDC	25.26%	541.0	META	17.49%	452.0
63	MU	15.5%	811.0	TSLA	10.3%	710.0
63	AVGO	13.79%	737.0	VST	14.44%	417.0
63	GE	14.78%	603.0	NFLX	11.29%	525.0
63	TEVA	12.65%	671.0	GBTC	25.49%	215.0
63	VST	16.38%	508.0	GILD	7.59%	694.0
63	AMAT	8.45%	951.0	AMZN	7.65%	663.0
63	PHM	8.55%	911.0	HSBC	7.86%	643.0
63	PWR	9.79%	749.0	AMD	18.01%	252.0
63	LLY	11.4%	594.0	ELAN	14.01%	311.0
63	THC	8.41%	785.0	GME	10.96%	316.0
63	TRGP	8.48%	734.0	LUMN	15.17%	225.0
63	X	9.47%	649.0	SLV	5.95%	558.0
63	GOOGL	6.4%	913.0	HCA	9.16%	345.0
63	ORCL	7.46%	756.0	KALU	5.95%	525.0
63	CAH	9.21%	590.0	WFC	5.52%	560.0
63	ETRN	13.77%	379.0	CAH	10.14%	304.0
63	TDG	7.15%	714.0	NVS	4.63%	662.0
63	CSTM	6.29%	752.0	TMUS	4.86%	616.0
63	JPM	6.82%	671.0	ISRG	5.36%	516.0
63	MS	4.3%	897.0	AMGN	4.2%	572.0
63	HLT	6.27%	611.0	XOM	5.46%	432.0
63	GS	6.68%	564.0	NEM	4.56%	510.0
63	CCL	6.31%	585.0	PWR	16.85%	134.0
63	DHI	4.17%	877.0	ORLY	7.32%	275.0
63	MNST	7.12%	499.0	GS	7.24%	276.0
63	SLV	14.08%	248.0	BAC	5.92%	332.0
63	AZO	5.35%	649.0	GWW	5.97%	320.0
63	B	13.79%	249.0	WDC	7.03%	267.0

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

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	48.77%	829.0	MSTR	69.43%	511.0
126	MU	34.84%	756.0	META	39.47%	446.0
126	WDC	47.89%	478.0	GBTC	75.31%	206.0
126	AVGO	29.52%	696.0	NFLX	28.27%	523.0
126	GE	32.97%	548.0	TSLA	18.61%	693.0
126	VST	38.3%	445.0	VST	30.11%	417.0
126	TEVA	26.64%	621.0	AMD	49.35%	203.0
126	AMAT	18.2%	893.0	SLV	16.47%	557.0
126	PHM	18.07%	848.0	HSBC	15.16%	600.0
126	THC	21.17%	722.0	GILD	13.93%	636.0
126	PWR	19.85%	716.0	WDC	32.46%	267.0
126	GOOGL	15.94%	850.0	ELAN	26.19%	307.0
126	LLY	22.89%	558.0	AMZN	11.75%	660.0
126	ORCL	17.57%	725.0	NEM	14.76%	509.0
126	TRGP	17.79%	671.0	ISRG	13.65%	491.0
126	TDG	15.79%	713.0	WFC	12.1%	535.0
126	CAH	19.32%	551.0	CAH	22.1%	286.0
126	DHI	11.17%	826.0	HCA	17.99%	345.0
126	X	15.39%	590.0	TMUS	10.39%	570.0
126	GS	17.44%	501.0	GME	19.4%	293.0
126	JPM	14.11%	608.0	EXPE	8.69%	565.0
126	MS	10.11%	835.0	KALU	9.21%	509.0
126	CSTM	11.89%	693.0	NVS	7.76%	599.0
126	QQQ	9.64%	834.0	CCL	19.83%	233.0
126	B	37.47%	213.0	CDNS	17.93%	233.0
126	ETRN	22.37%	345.0	GS	13.63%	276.0
126	IRM	13.6%	564.0	GWW	13.71%	263.0
126	AMD	10.82%	657.0	XOM	8.84%	405.0
126	HLT	11.9%	571.0	AAPL	13.64%	261.0
126	COST	8.76%	740.0	AVGO	31.64%	112.0

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

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	125.02%	769.0	MSTR	237.23%	492.0
252	MU	55.33%	643.0	VST	113.98%	417.0
252	GBTC	77.63%	447.0	META	90.24%	439.0
252	AVGO	57.56%	591.0	NFLX	67.57%	516.0
252	THC	57.23%	593.0	GBTC	147.64%	200.0
252	PHM	44.33%	723.0	SLV	45.38%	507.0
252	GE	68.85%	432.0	WDC	85.11%	233.0
252	WDC	72.82%	405.0	TSLA	29.19%	609.0
252	VST	89.14%	321.0	AMZN	31.05%	571.0
252	LLY	52.33%	544.0	HSBC	32.97%	490.0
252	AMAT	36.21%	784.0	NEM	33.01%	430.0
252	PWR	43.33%	635.0	WFC	29.35%	483.0
252	GOOGL	30.76%	739.0	GE	51.3%	259.0
252	ORCL	35.62%	608.0	GILD	22.9%	576.0
252	TDG	32.53%	647.0	ELAN	45.87%	280.0
252	TEVA	42.57%	490.0	TMUS	23.19%	550.0
252	TRGP	37.29%	545.0	ISRG	30.61%	415.0
252	AMD	31.32%	615.0	MU	173.76%	69.0
252	DHI	25.34%	751.0	CAH	40.5%	285.0
252	QQQ	23.97%	759.0	INTC	64.35%	179.0
252	CAH	38.68%	429.0	EXPE	23.18%	483.0
252	JPM	32.07%	492.0	AMD	79.59%	131.0
252	MS	21.82%	721.0	B	19.51%	523.0
252	HLT	28.29%	542.0	T	14.27%	662.0
252	CCL	34.19%	433.0	ACGL	48.14%	182.0
252	X	28.66%	482.0	CCL	39.09%	214.0
252	VNO	34.03%	403.0	GS	30.63%	272.0
252	COST	20.81%	656.0	AVGO	78.25%	104.0
252	IRM	27.59%	490.0	NVS	16.76%	475.0
252	GS	34.89%	380.0	GME	34.97%	214.0

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 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MU	0.97%	192.0	AMD	0.58%	172.0
1	WDC	0.88%	191.0	AAP	0.46%	159.0
1	CSTM	0.53%	234.0	JAZZ	0.29%	241.0
1	LUMN	0.81%	142.0	TSLA	0.46%	122.0
1	AA	0.48%	233.0	NEM	0.59%	74.0
1	AVGO	0.62%	159.0	ON	0.31%	135.0
1	INTC	0.71%	134.0	SBUX	0.27%	157.0
1	TEVA	0.47%	194.0	WDC	1.06%	39.0
1	CCL	0.43%	197.0	LUMN	0.71%	53.0
1	GOOGL	0.36%	233.0	UNH	0.18%	207.0
1	ELAN	0.39%	209.0	HSBC	0.23%	150.0
1	SLV	0.45%	166.0	INTC	0.48%	73.0
1	VFC	0.53%	137.0	NVS	0.16%	217.0
1	GNRC	0.62%	93.0	IRM	0.46%	75.0
1	KALU	0.6%	87.0	LW	0.3%	112.0
1	GS	0.21%	246.0	AMAT	1.74%	19.0
1	CLF	0.48%	109.0	HLT	0.33%	91.0
1	AMAT	0.26%	196.0	GSK	0.12%	237.0
1	TRGP	0.2%	248.0	AMGN	0.15%	187.0
1	MS	0.2%	236.0	CLF	0.36%	79.0
1	FSUGY	0.23%	210.0	RIO	0.34%	81.0
1	AMD	0.83%	57.0	PEP	0.15%	184.0
1	UAA	0.36%	130.0	NVDA	0.26%	106.0
1	LVS	0.46%	94.0	FCX	0.41%	65.0
1	ON	0.53%	77.0	CMA	0.27%	93.0
1	GE	0.21%	196.0	GNRC	0.23%	107.0
1	OXY	0.26%	141.0	FITB	0.21%	119.0
1	ORCL	0.25%	145.0	BHP	0.37%	66.0
1	WYNN	0.25%	146.0	QCOM	0.15%	161.0
1	GLD	0.25%	139.0	GILD	0.2%	119.0

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 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MU	9.72%	188.0	AMD	6.76%	172.0
10	WDC	9.71%	184.0	AAP	4.99%	152.0
10	CSTM	4.55%	225.0	JAZZ	3.09%	232.0
10	AA	4.36%	224.0	ON	3.38%	135.0
10	INTC	7.14%	129.0	INTC	5.82%	72.0
10	TEVA	4.07%	190.0	GSK	1.81%	228.0
10	GOOGL	3.07%	224.0	NEM	5.53%	74.0
10	LUMN	5.06%	134.0	WDC	10.45%	37.0
10	SLV	4.24%	157.0	NVS	1.65%	214.0
10	AVGO	4.04%	158.0	TSLA	2.87%	122.0
10	CCL	3.18%	190.0	HSBC	2.26%	150.0
10	AMAT	3.18%	189.0	CMA	3.48%	84.0
10	ELAN	2.78%	200.0	KALU	2.42%	119.0
10	KALU	5.97%	83.0	UAA	3.99%	71.0
10	GS	2.05%	237.0	EXPE	3.07%	88.0
10	GNRC	5.0%	93.0	IRM	3.6%	73.0
10	ON	6.73%	68.0	RIO	3.18%	80.0
10	VFC	3.07%	137.0	B	5.04%	50.0
10	TRGP	1.72%	239.0	LUMN	4.83%	52.0
10	MS	1.78%	227.0	PEP	1.4%	177.0
10	FCX	3.22%	125.0	PWR	3.58%	69.0
10	GE	2.01%	193.0	GILD	2.03%	119.0
10	FSUGY	1.87%	204.0	TXN	2.66%	88.0
10	CLF	3.26%	109.0	BIIB	2.77%	83.0
10	WYNN	2.54%	138.0	CVS	1.11%	203.0
10	CAH	1.59%	212.0	MSI	1.26%	174.0
10	NEM	2.34%	140.0	UNH	1.03%	198.0
10	B	2.04%	146.0	FCX	3.14%	65.0
10	PWR	2.32%	128.0	SLV	4.15%	49.0
10	NWL	1.89%	156.0	AMGN	1.13%	179.0

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 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	MU	19.98%	179.0	AMD	14.87%	162.0
21	WDC	20.57%	173.0	JAZZ	6.23%	221.0
21	CSTM	9.62%	214.0	AAP	7.86%	145.0
21	AA	9.5%	213.0	ON	7.21%	134.0
21	INTC	14.02%	128.0	GSK	4.1%	217.0
21	TEVA	8.81%	186.0	NEM	11.81%	74.0
21	SLV	9.9%	146.0	WDC	21.8%	37.0
21	AMAT	7.8%	185.0	HSBC	4.84%	150.0
21	GOOGL	5.87%	213.0	NVS	3.31%	214.0
21	ELAN	6.12%	189.0	KALU	5.89%	115.0
21	AVGO	6.45%	156.0	INTC	10.58%	64.0
21	CCL	5.36%	184.0	IRM	8.83%	71.0
21	LUMN	7.91%	123.0	B	12.58%	46.0
21	GS	4.17%	226.0	EXPE	6.41%	86.0
21	KALU	11.39%	80.0	LUMN	10.41%	52.0
21	TRGP	3.95%	228.0	CMA	7.14%	74.0
21	FSUGY	4.33%	196.0	UAA	7.35%	70.0
21	GNRC	9.1%	93.0	GILD	4.35%	118.0
21	B	5.97%	140.0	RIO	6.49%	77.0
21	FCX	7.01%	116.0	CVS	2.44%	195.0
21	CAH	3.92%	201.0	MSI	2.64%	163.0
21	VFC	5.7%	137.0	TSLA	3.52%	120.0
21	MS	3.53%	216.0	PWR	6.05%	66.0
21	GE	3.88%	189.0	PEP	2.31%	171.0
21	NEM	5.62%	129.0	LLY	3.1%	124.0
21	PWR	5.74%	124.0	AMGN	2.26%	168.0
21	NVDA	7.52%	86.0	SLV	7.71%	49.0
21	CLF	6.4%	100.0	FITB	2.97%	119.0
21	WYNN	4.31%	132.0	MRK	3.56%	97.0
21	GLD	4.37%	130.0	DHI	8.85%	37.0

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 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	MU	62.26%	165.0	JAZZ	19.65%	180.0
63	WDC	77.7%	132.0	AMD	24.86%	120.0
63	AA	32.96%	174.0	LUMN	55.92%	49.0
63	TEVA	28.36%	175.0	KALU	30.06%	85.0
63	CSTM	26.79%	177.0	WDC	69.53%	36.0
63	AMAT	28.49%	165.0	NEM	33.5%	74.0
63	INTC	36.83%	108.0	GSK	13.81%	175.0
63	GOOGL	21.45%	171.0	HSBC	14.09%	149.0
63	ELAN	22.87%	147.0	EXPE	24.33%	80.0
63	B	27.66%	112.0	NVS	10.43%	186.0
63	SLV	29.23%	105.0	INTC	37.56%	50.0
63	VFC	19.57%	137.0	TSLA	17.72%	96.0
63	TRGP	13.26%	188.0	B	40.95%	41.0
63	CAH	13.24%	159.0	LLY	14.05%	107.0
63	GS	11.2%	184.0	SLV	29.73%	48.0
63	AVGO	13.94%	145.0	AMGN	10.48%	133.0
63	FSUGY	12.02%	163.0	GILD	11.67%	116.0
63	NEM	22.0%	88.0	RIO	18.51%	69.0
63	PWR	15.48%	116.0	FCX	20.68%	60.0
63	GNRC	25.83%	69.0	UAA	25.24%	49.0
63	GLD	14.27%	113.0	CMA	19.77%	51.0
63	THC	8.47%	188.0	DHI	25.57%	37.0
63	MS	8.88%	174.0	ON	8.32%	113.0
63	CLF	20.05%	77.0	CVS	6.07%	154.0
63	GE	8.79%	168.0	IRM	14.11%	63.0
63	WYNN	13.35%	109.0	VZ	5.34%	164.0
63	OXY	11.01%	126.0	AAPL	17.77%	49.0
63	CCL	9.31%	149.0	FITB	8.53%	102.0
63	NVDA	21.31%	63.0	MRK	12.1%	68.0
63	PHM	6.98%	185.0	BHP	15.15%	54.0

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

Period examined: All model dates from 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	MU	172.12%	110.0	WDC	212.57%	36.0
126	WDC	222.84%	69.0	JAZZ	47.34%	118.0
126	AA	81.37%	113.0	NEM	69.1%	73.0
126	TEVA	71.34%	125.0	AMD	67.52%	71.0
126	AMAT	69.79%	107.0	KALU	63.66%	69.0
126	CSTM	58.95%	118.0	GSK	31.71%	113.0
126	INTC	83.45%	76.0	SLV	71.34%	47.0
126	GOOGL	58.53%	108.0	LUMN	69.33%	45.0
126	B	80.86%	76.0	HSBC	29.11%	106.0
126	ELAN	54.44%	92.0	LLY	29.33%	89.0
126	SLV	103.95%	45.0	INTC	90.55%	28.0
126	VFC	38.93%	113.0	NVS	20.11%	123.0
126	CAH	35.63%	120.0	EXPE	28.79%	80.0
126	GLD	35.8%	93.0	TSLA	26.55%	79.0
126	TRGP	25.98%	125.0	B	76.02%	26.0
126	GS	24.89%	121.0	AMGN	22.25%	84.0
126	PWR	32.93%	83.0	FCX	41.24%	45.0
126	FSUGY	26.4%	103.0	RIO	41.13%	44.0
126	LUMN	59.83%	45.0	CMA	42.61%	42.0
126	AVGO	24.31%	104.0	BMY	19.95%	86.0
126	MS	21.0%	112.0	LVS	30.54%	49.0
126	THC	16.59%	125.0	MRK	36.59%	35.0
126	CLF	34.99%	58.0	GILD	21.84%	58.0
126	RIO	35.05%	54.0	FITB	15.92%	78.0
126	GE	16.47%	113.0	CNC	12.84%	93.0
126	AZN	27.19%	67.0	CVS	13.07%	91.0
126	KEY	16.19%	108.0	BIIB	32.14%	37.0
126	KALU	44.27%	36.0	HLT	14.44%	74.0
126	NVDA	26.96%	59.0	AAPL	23.64%	44.0
126	NEM	47.27%	30.0	GNRC	17.02%	58.0

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 2026-02-02 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	WDC	0.86%	58.0	UNH	0.68%	49.0
1	UAA	1.67%	28.0	GNRC	0.95%	31.0
1	ON	1.77%	24.0	INTC	1.24%	23.0
1	CSTM	0.61%	56.0	IRM	2.29%	12.0
1	CZR	0.64%	47.0	MSTR	0.44%	61.0
1	LUMN	0.6%	49.0	AMC	1.35%	19.0
1	TRGP	0.45%	59.0	GBTC	6.11%	4.0
1	AMD	2.58%	10.0	AAP	0.59%	36.0
1	MU	0.92%	27.0	JAZZ	0.33%	60.0
1	GNRC	0.77%	23.0	QCOM	0.69%	25.0
1	TXN	1.46%	12.0	AMD	0.33%	51.0
1	AMZN	0.33%	45.0	NVDA	0.62%	27.0
1	AVGO	1.03%	14.0	AZO	1.22%	13.0
1	NFLX	0.29%	49.0	AMAT	1.06%	14.0
1	GLD	0.53%	25.0	BIIB	0.51%	28.0
1	CCL	0.28%	47.0	TEVA	0.47%	26.0
1	FSUGY	0.28%	47.0	SBUX	0.25%	48.0
1	GOOGL	0.21%	61.0	VNO	0.54%	22.0
1	OXY	0.85%	15.0	LW	0.3%	37.0
1	AA	0.22%	58.0	PEP	0.28%	37.0
1	HLT	0.24%	50.0	TXN	0.26%	39.0
1	PCG	0.19%	59.0	TSLA	0.39%	26.0
1	NWL	0.33%	34.0	MOS	0.63%	15.0
1	TEVA	0.53%	19.0	BMY	0.15%	61.0
1	GWW	0.76%	13.0	B	0.77%	11.0
1	CLF	0.31%	32.0	IEP	0.22%	38.0
1	HD	1.03%	9.0	TMUS	0.19%	43.0
1	CMG	0.63%	11.0	AZN	2.51%	3.0
1	XOM	0.14%	50.0	CDNS	0.12%	60.0
1	KALU	0.52%	13.0	WYNN	1.23%	6.0

Positive vs. Negative V-Scores: P90D, 10d Horizon

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

Period examined: All model dates from 2026-02-02 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	8.43%	51.0	AMD	8.14%	51.0
10	ON	22.8%	15.0	MSTR	6.11%	52.0
10	CZR	7.42%	45.0	UNH	6.19%	40.0
10	CSTM	5.86%	47.0	INTC	10.72%	22.0
10	INTC	12.1%	21.0	TXN	5.01%	39.0
10	MU	10.85%	23.0	JAZZ	3.71%	51.0
10	LUMN	5.67%	41.0	ORCL	2.99%	52.0
10	AMC	5.92%	28.0	PWR	6.45%	23.0
10	AMZN	4.21%	38.0	NVDA	6.35%	20.0
10	NFLX	2.77%	46.0	AMC	9.74%	13.0
10	TRGP	2.32%	50.0	CDNS	2.35%	51.0
10	AA	2.32%	49.0	AMAT	7.67%	13.0
10	IRM	3.02%	36.0	GNRC	4.49%	22.0
10	PRGO	2.88%	31.0	AVGO	5.47%	18.0
10	CSCO	2.01%	44.0	IRM	9.63%	10.0
10	KALU	9.5%	9.0	BAC	4.01%	18.0
10	GOOGL	1.63%	52.0	BHP	5.49%	12.0
10	QQQ	1.76%	46.0	MSI	1.53%	42.0
10	MS	1.46%	52.0	EXPE	7.77%	8.0
10	UAA	3.4%	22.0	META	3.39%	18.0
10	FCX	1.67%	43.0	SBUX	1.44%	42.0
10	AMAT	3.09%	23.0	AAP	1.72%	29.0
10	CNC	6.23%	11.0	OXY	1.6%	31.0
10	CLF	2.11%	32.0	BIIB	1.76%	27.0
10	AVGO	4.3%	13.0	QCOM	2.81%	16.0
10	GBTC	1.32%	40.0	KALU	1.23%	34.0
10	NWL	1.75%	29.0	RIO	3.44%	11.0
10	PWR	4.15%	12.0	VNO	1.95%	15.0
10	MSFT	6.86%	7.0	CVS	0.57%	48.0
10	TSLA	4.12%	11.0	GBTC	8.9%	3.0

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 2026-02-02 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	WDC	16.19%	40.0	AMD	17.1%	41.0
21	CZR	14.76%	41.0	MSTR	7.61%	41.0
21	INTC	28.17%	20.0	JAZZ	7.08%	40.0
21	CSTM	12.75%	36.0	TXN	9.16%	29.0
21	NFLX	10.28%	35.0	INTC	14.88%	14.0
21	ON	41.09%	7.0	KALU	6.35%	30.0
21	AMZN	9.15%	29.0	AMC	46.52%	4.0
21	LUMN	8.64%	30.0	PWR	9.12%	20.0
21	AA	6.31%	38.0	AVGO	11.87%	15.0
21	MU	16.8%	14.0	ORCL	3.84%	41.0
21	PRGO	11.46%	20.0	BAC	8.01%	16.0
21	TRGP	4.09%	39.0	UNH	4.33%	29.0
21	IRM	5.35%	28.0	AMAT	13.92%	8.0
21	GBTC	4.16%	32.0	GNRC	9.11%	12.0
21	EXPE	5.03%	26.0	CDNS	2.66%	41.0
21	UNH	21.42%	6.0	OXY	4.79%	22.0
21	CSCO	3.81%	33.0	BUD	3.91%	19.0
21	MS	3.05%	41.0	BHP	6.53%	11.0
21	GOOGL	3.0%	41.0	ON	3.32%	20.0
21	QQQ	3.02%	36.0	NVDA	6.56%	10.0
21	OXY	21.03%	5.0	EXPE	10.32%	6.0
21	KALU	17.18%	6.0	IRM	6.98%	8.0
21	BA	5.9%	16.0	AMZN	6.11%	9.0
21	AVGO	7.4%	11.0	AAP	2.32%	22.0
21	MSFT	16.12%	5.0	ZION	1.63%	23.0
21	FCX	2.36%	34.0	AA	15.96%	2.0
21	TEVA	7.17%	11.0	RIO	3.99%	8.0
21	AMAT	3.51%	19.0	GBTC	10.5%	3.0
21	CNC	13.32%	5.0	EMB	1.46%	17.0
21	TFC	10.92%	6.0	SBUX	0.79%	31.0

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 2026-04-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	ON	2.82%	17.0	MSTR	1.6%	20.0
1	WDC	1.72%	18.0	QCOM	2.43%	13.0
1	GOOGL	1.33%	20.0	UNH	1.55%	20.0
1	LUMN	1.39%	19.0	GNRC	1.6%	19.0
1	AMD	2.58%	10.0	AMC	1.95%	15.0
1	MU	1.94%	13.0	INTC	3.21%	9.0
1	AMZN	1.36%	16.0	AMD	2.87%	10.0
1	TXN	2.57%	8.0	SBUX	1.09%	17.0
1	INTC	2.95%	6.0	TEVA	3.3%	5.0
1	CSCO	0.82%	20.0	IRM	4.03%	4.0
1	CLF	1.65%	9.0	LW	0.99%	16.0
1	NWL	1.01%	14.0	AMAT	2.33%	6.0
1	CSTM	0.71%	20.0	TXN	1.3%	10.0
1	MS	0.7%	20.0	VFC	0.61%	20.0
1	AMC	3.51%	4.0	ORCL	0.61%	20.0
1	QQQ	0.7%	18.0	VNO	0.73%	15.0
1	AVGO	3.88%	3.0	NVDA	0.63%	17.0
1	DHI	0.56%	20.0	CVS	0.65%	15.0
1	CCL	0.81%	13.0	AZO	1.38%	7.0
1	EXPE	1.13%	9.0	CDNS	0.47%	19.0
1	SPY	0.56%	18.0	BIIB	1.06%	8.0
1	GBTC	0.66%	15.0	META	1.38%	6.0
1	GME	0.48%	20.0	KALU	1.33%	6.0
1	CNC	1.55%	6.0	WDC	3.96%	2.0
1	UAA	0.53%	16.0	JAZZ	0.39%	20.0
1	FSUGY	0.58%	14.0	USB	0.37%	20.0
1	ORLY	0.41%	20.0	VICI	0.37%	19.0
1	LEN	0.73%	11.0	IEP	0.38%	17.0
1	PRGO	0.39%	20.0	BXP	0.44%	14.0
1	FITB	0.41%	19.0	TSLA	2.94%	2.0

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

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

Period examined: All model dates from 2026-04-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	ON	35.92%	8.0	AMD	30.84%	10.0
10	LUMN	18.49%	11.0	MSTR	27.53%	11.0
10	WDC	18.19%	11.0	INTC	31.38%	8.0
10	MU	18.23%	9.0	TXN	20.89%	10.0
10	AMC	61.19%	2.0	ORCL	15.89%	11.0
10	AMZN	11.96%	9.0	UNH	15.71%	11.0
10	DHI	9.76%	11.0	AMC	17.4%	9.0
10	GOOGL	9.48%	11.0	VFC	11.44%	11.0
10	CSCO	8.11%	11.0	CDNS	12.21%	10.0
10	NWL	9.57%	9.0	CNC	25.44%	4.0
10	MS	7.45%	11.0	GNRC	10.13%	10.0
10	QQQ	7.91%	10.0	NVDA	9.77%	10.0
10	CLF	8.51%	9.0	NAVI	8.87%	8.0
10	PRGO	6.38%	11.0	QCOM	17.36%	4.0
10	IRM	8.68%	8.0	AVGO	21.19%	3.0
10	CSTM	6.25%	11.0	META	15.8%	4.0
10	GME	6.17%	11.0	VNO	7.41%	8.0
10	CNC	10.19%	6.0	LW	6.41%	9.0
10	QCOM	9.85%	6.0	KALU	14.29%	4.0
10	GBTC	7.13%	8.0	MSFT	8.34%	6.0
10	PHM	5.12%	11.0	BXP	8.31%	6.0
10	KALU	18.58%	3.0	SBUX	4.3%	11.0
10	SPY	5.0%	11.0	IEP	4.32%	10.0
10	AVGO	27.1%	2.0	JAZZ	3.57%	11.0
10	TSLA	6.02%	9.0	AAP	5.54%	7.0
10	UAA	5.13%	10.0	BIIB	5.35%	7.0
10	GS	4.25%	11.0	LNC	4.53%	8.0
10	INTC	42.62%	1.0	CVS	4.12%	8.0
10	LEN	5.31%	8.0	ON	30.14%	1.0
10	HLT	3.71%	10.0	ADBE	2.68%	11.0

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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MSTR	0.87%	257.0	TSLA	0.25%	463.0
1	MU	0.31%	689.0	AMZN	0.19%	589.0
1	AVGO	0.23%	647.0	MSTR	0.32%	326.0
1	LLY	0.25%	593.0	VST	0.21%	403.0
1	PWR	0.24%	597.0	SBUX	0.18%	455.0
1	GE	0.19%	604.0	FITB	0.21%	378.0
1	JPM	0.17%	641.0	CDNS	0.26%	290.0
1	OXY	0.19%	497.0	TEVA	0.41%	181.0
1	X	0.17%	554.0	AMD	0.38%	195.0
1	GT	0.15%	604.0	IRM	0.29%	246.0
1	ORCL	0.16%	579.0	RIO	0.18%	370.0
1	SLV	0.35%	256.0	ORLY	0.25%	258.0
1	PHM	0.12%	714.0	WYNN	0.2%	311.0
1	WDC	0.16%	504.0	AMGN	0.1%	580.0
1	EXPE	0.3%	279.0	LUMN	0.29%	201.0
1	VST	0.21%	386.0	NFLX	0.23%	251.0
1	CLF	0.16%	513.0	META	0.17%	333.0
1	AMD	0.19%	434.0	KEY	0.17%	317.0
1	HLT	0.12%	619.0	ISRG	0.1%	494.0
1	TEVA	0.13%	587.0	T	0.09%	579.0
1	TRGP	0.11%	707.0	PCG	0.16%	305.0
1	NVDA	0.21%	357.0	GME	0.18%	281.0
1	GLD	0.3%	242.0	GBTC	0.25%	186.0
1	LUMN	0.13%	570.0	HCA	0.14%	340.0
1	GS	0.15%	479.0	TRGP	0.35%	130.0
1	CTLT	0.16%	435.0	CAH	0.17%	263.0
1	AZO	0.11%	628.0	LEN	0.47%	96.0
1	XOM	0.2%	348.0	ORCL	0.25%	178.0
1	FCX	0.1%	682.0	HSBC	0.07%	638.0
1	TDG	0.1%	667.0	INTC	0.21%	199.0

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

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

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MU	2.78%	685.0	MSTR	3.17%	326.0
10	WDC	3.34%	497.0	VST	2.24%	403.0
10	AVGO	1.98%	646.0	TSLA	1.76%	463.0
10	GE	1.96%	601.0	AMD	3.92%	195.0
10	PWR	1.86%	595.0	AMZN	1.22%	589.0
10	NVDA	3.05%	356.0	GILD	0.9%	653.0
10	PHM	1.39%	707.0	IRM	2.39%	244.0
10	LLY	1.57%	593.0	HSBC	0.9%	638.0
10	FCX	1.3%	674.0	META	1.69%	331.0
10	THC	1.47%	568.0	SLV	0.86%	542.0
10	TRGP	1.19%	702.0	NEM	0.89%	484.0
10	CSTM	1.15%	697.0	TMUS	0.67%	642.0
10	MSTR	3.04%	257.0	BAC	1.19%	347.0
10	JPM	1.23%	634.0	NFLX	1.62%	249.0
10	TDG	1.1%	666.0	UNH	1.44%	278.0
10	ORCL	1.23%	579.0	FITB	1.04%	378.0
10	AZO	1.11%	626.0	BUD	0.61%	636.0
10	CAH	1.2%	576.0	CDNS	1.35%	289.0
10	TEVA	1.12%	583.0	CAH	1.43%	263.0
10	AMAT	0.99%	633.0	GBTC	2.02%	185.0
10	AA	0.93%	667.0	MSI	0.96%	390.0
10	GME	1.44%	420.0	PWR	2.24%	157.0
10	X	1.09%	553.0	UAA	2.67%	129.0
10	HLT	0.97%	611.0	ISRG	0.7%	488.0
10	INTC	0.93%	619.0	LUMN	1.62%	200.0
10	ACGL	0.87%	648.0	HCA	0.94%	337.0
10	COST	0.73%	707.0	AVGO	2.18%	142.0
10	GS	1.07%	475.0	NVS	0.56%	550.0
10	MS	0.66%	766.0	MSFT	1.02%	303.0
10	MNST	0.96%	525.0	JAZZ	0.43%	706.0

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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	MU	5.4%	676.0	MSTR	7.13%	326.0
21	WDC	6.34%	493.0	VST	4.79%	403.0
21	GE	4.74%	597.0	TSLA	4.09%	462.0
21	PWR	4.37%	591.0	AMZN	2.79%	589.0
21	AVGO	3.65%	644.0	GILD	2.49%	652.0
21	NVDA	6.53%	355.0	META	4.3%	327.0
21	PHM	2.85%	696.0	HSBC	2.17%	638.0
21	LLY	3.27%	587.0	AMD	7.29%	186.0
21	THC	3.19%	560.0	IRM	5.24%	242.0
21	TEVA	3.07%	579.0	GBTC	4.95%	185.0
21	TRGP	2.53%	696.0	SLV	1.65%	542.0
21	TDG	2.61%	666.0	TMUS	1.4%	635.0
21	AMAT	2.6%	629.0	KALU	1.69%	500.0
21	FCX	2.42%	665.0	AMGN	1.47%	561.0
21	CAH	2.7%	573.0	BAC	2.38%	345.0
21	AZO	2.37%	620.0	CAH	3.09%	263.0
21	ORCL	2.54%	579.0	BUD	1.29%	628.0
21	EXPE	5.43%	270.0	NFLX	3.1%	249.0
21	JPM	2.32%	627.0	WFC	1.39%	550.0
21	MSTR	5.29%	257.0	JAZZ	1.08%	699.0
21	CSTM	1.91%	686.0	MSI	1.95%	379.0
21	MNST	2.39%	518.0	AVGO	5.32%	139.0
21	X	2.22%	553.0	NVS	1.34%	550.0
21	HLT	1.94%	602.0	GNRC	1.63%	442.0
21	VST	3.1%	366.0	UAA	5.62%	128.0
21	COST	1.57%	705.0	NEM	1.48%	484.0
21	AA	1.67%	664.0	LUMN	3.51%	200.0
21	GOOGL	1.64%	668.0	LLY	3.07%	228.0
21	FSUGY	1.77%	581.0	XOM	1.7%	408.0
21	GS	2.12%	473.0	GSK	0.79%	871.0

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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	WDC	21.11%	475.0	VST	14.7%	403.0
63	MU	14.94%	663.0	TSLA	12.2%	447.0
63	NVDA	26.36%	332.0	META	16.24%	314.0
63	GE	14.74%	577.0	MSTR	15.6%	326.0
63	AVGO	13.05%	633.0	HSBC	7.8%	637.0
63	PWR	10.97%	583.0	GILD	7.57%	650.0
63	LLY	11.15%	568.0	GBTC	24.89%	182.0
63	PHM	8.83%	676.0	AMZN	7.01%	580.0
63	THC	9.87%	557.0	KALU	7.02%	470.0
63	TRGP	8.1%	661.0	GME	11.12%	280.0
63	AMAT	8.38%	609.0	HCA	9.18%	331.0
63	GOOGL	7.82%	643.0	SLV	5.59%	541.0
63	TDG	7.58%	652.0	WFC	5.43%	547.0
63	CAH	8.89%	544.0	TMUS	4.84%	607.0
63	JPM	7.73%	597.0	NFLX	11.82%	246.0
63	VST	13.37%	337.0	LUMN	14.17%	197.0
63	X	8.15%	547.0	ISRG	5.31%	462.0
63	ORCL	7.66%	579.0	ELAN	9.76%	245.0
63	TEVA	7.8%	568.0	CAH	8.56%	263.0
63	ETRN	11.08%	347.0	AMD	13.15%	171.0
63	HLT	6.55%	570.0	PWR	16.66%	133.0
63	MSTR	13.7%	257.0	AMGN	4.19%	527.0
63	B	14.03%	245.0	NVS	4.14%	522.0
63	MNST	6.96%	489.0	XOM	5.11%	408.0
63	CCL	6.64%	500.0	NEM	4.15%	484.0
63	WYNN	6.81%	479.0	GS	7.26%	274.0
63	BA	10.89%	298.0	BAC	5.92%	329.0
63	AZO	5.31%	604.0	MSI	5.44%	348.0
63	DHI	4.26%	748.0	WDC	7.26%	260.0
63	GWW	6.4%	482.0	LLY	8.42%	211.0

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

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	MU	37.14%	621.0	MSTR	77.32%	304.0
126	WDC	49.34%	460.0	GBTC	71.47%	173.0
126	NVDA	61.18%	328.0	VST	30.59%	403.0
126	AVGO	29.41%	597.0	META	38.65%	308.0
126	GE	33.54%	522.0	HSBC	15.08%	594.0
126	THC	23.59%	537.0	WDC	33.2%	260.0
126	GOOGL	20.73%	603.0	SLV	15.46%	540.0
126	LLY	22.94%	532.0	GILD	13.12%	592.0
126	PWR	21.0%	552.0	AMZN	12.36%	577.0
126	PHM	17.6%	656.0	NFLX	29.19%	244.0
126	TEVA	21.64%	524.0	NEM	14.74%	483.0
126	TRGP	18.0%	623.0	TSLA	16.06%	430.0
126	VST	35.48%	313.0	WFC	11.91%	522.0
126	ORCL	19.47%	548.0	HCA	17.89%	331.0
126	AMAT	17.81%	580.0	ISRG	13.47%	438.0
126	TDG	15.63%	651.0	TMUS	10.3%	561.0
126	CAH	18.99%	508.0	AMD	35.78%	150.0
126	JPM	14.56%	581.0	CAH	20.32%	245.0
126	DHI	11.45%	702.0	ELAN	20.54%	241.0
126	B	37.59%	212.0	KALU	10.58%	454.0
126	GS	17.72%	443.0	EXPE	9.18%	505.0
126	IRM	13.88%	558.0	CCL	20.18%	217.0
126	X	15.06%	501.0	GME	16.06%	257.0
126	MS	9.57%	698.0	CDNS	17.44%	226.0
126	WYNN	14.32%	465.0	GS	13.7%	274.0
126	HLT	11.96%	532.0	AVGO	31.64%	112.0
126	ETRN	19.51%	313.0	NVS	7.14%	496.0
126	CSTM	9.82%	619.0	MU	48.71%	72.0
126	COST	8.32%	698.0	B	6.49%	524.0
126	SLV	30.26%	188.0	ACGL	18.57%	180.0

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

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	118.24%	292.0	MSTR	235.96%	292.0
252	MU	58.03%	528.0	VST	114.87%	403.0
252	WDC	76.65%	388.0	META	85.19%	301.0
252	AVGO	55.86%	525.0	GBTC	130.69%	167.0
252	GE	69.01%	407.0	SLV	42.96%	494.0
252	THC	62.31%	446.0	WDC	85.7%	226.0
252	LLY	53.53%	519.0	NFLX	68.62%	237.0
252	PHM	42.98%	546.0	HSBC	33.02%	489.0
252	GBTC	57.92%	384.0	AMZN	30.93%	491.0
252	PWR	44.05%	475.0	WFC	29.23%	470.0
252	TRGP	37.71%	532.0	NEM	32.17%	408.0
252	VST	88.65%	225.0	TMUS	23.31%	541.0
252	TEVA	43.45%	454.0	MU	178.11%	67.0
252	TDG	32.77%	590.0	GE	50.96%	232.0
252	GOOGL	34.67%	504.0	GILD	22.03%	532.0
252	DHI	27.26%	627.0	ISRG	30.28%	365.0
252	ORCL	35.09%	467.0	EXPE	23.55%	424.0
252	JPM	32.19%	487.0	B	19.69%	489.0
252	CAH	38.27%	398.0	CAH	37.92%	244.0
252	AMAT	30.51%	488.0	ACGL	47.96%	179.0
252	HLT	28.35%	504.0	TSLA	23.26%	362.0
252	CCL	35.2%	395.0	GS	30.59%	270.0
252	IRM	27.91%	487.0	ELAN	38.49%	214.0
252	QQQ	23.45%	570.0	AVGO	78.25%	104.0
252	MS	22.39%	592.0	CCL	40.28%	198.0
252	GS	34.77%	377.0	NVS	17.81%	430.0
252	AMD	31.95%	389.0	HCA	23.43%	307.0
252	COST	20.09%	614.0	GLD	23.57%	293.0
252	ORLY	26.54%	425.0	CDNS	32.31%	209.0
252	X	28.0%	396.0	AMD	63.02%	103.0

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 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MU	1.01%	160.0	AAP	0.58%	121.0
1	LUMN	0.89%	135.0	AMD	0.59%	92.0
1	AA	0.54%	199.0	TSLA	0.46%	100.0
1	INTC	0.8%	119.0	LUMN	0.99%	42.0
1	AVGO	0.73%	121.0	WDC	1.06%	39.0
1	SLV	0.66%	113.0	NEM	0.56%	72.0
1	WDC	0.65%	112.0	SBUX	0.27%	144.0
1	ELAN	0.4%	159.0	UNH	0.53%	71.0
1	GNRC	0.62%	93.0	IRM	0.44%	73.0
1	ORCL	0.52%	107.0	NVDA	0.34%	93.0
1	MS	0.3%	180.0	BA	0.3%	102.0
1	GOOGL	0.32%	172.0	HLT	0.33%	91.0
1	KALU	0.6%	85.0	AMAT	1.61%	18.0
1	CCL	0.35%	146.0	HSBC	0.19%	145.0
1	VFC	0.41%	121.0	RIO	0.34%	81.0
1	CSTM	0.27%	180.0	AMGN	0.16%	169.0
1	CLF	0.45%	108.0	INTC	0.38%	72.0
1	TEVA	0.37%	128.0	FCX	0.42%	64.0
1	AMD	1.03%	45.0	LW	0.25%	107.0
1	LVS	0.46%	94.0	CMA	0.28%	92.0
1	UAA	0.34%	126.0	GSK	0.11%	231.0
1	GE	0.22%	194.0	BHP	0.37%	66.0
1	GS	0.38%	102.0	FITB	0.21%	118.0
1	JPM	0.25%	153.0	GILD	0.2%	119.0
1	OXY	0.28%	137.0	B	0.45%	52.0
1	WYNN	0.26%	143.0	JAZZ	0.12%	189.0
1	GLD	0.26%	132.0	QCOM	0.14%	153.0
1	HCA	0.2%	155.0	PEP	0.14%	151.0
1	AMAT	0.21%	153.0	TEVA	0.64%	33.0
1	TXN	0.26%	116.0	CVS	0.11%	197.0

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 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MU	9.44%	156.0	AMD	7.52%	92.0
10	WDC	10.08%	105.0	AAP	4.54%	116.0
10	AA	5.19%	194.0	JAZZ	2.5%	181.0
10	INTC	7.18%	116.0	INTC	5.9%	71.0
10	LUMN	5.68%	127.0	NEM	5.49%	72.0
10	CSTM	4.04%	176.0	WDC	10.45%	37.0
10	AMAT	3.37%	146.0	GSK	1.7%	222.0
10	KALU	5.97%	82.0	HSBC	2.24%	145.0
10	GOOGL	2.93%	165.0	KALU	2.45%	118.0
10	GNRC	5.0%	93.0	CMA	3.48%	83.0
10	AVGO	3.74%	120.0	TSLA	2.84%	100.0
10	MS	2.44%	172.0	EXPE	3.08%	87.0
10	ELAN	2.72%	152.0	RIO	3.18%	80.0
10	TEVA	3.22%	124.0	B	5.04%	50.0
10	FCX	3.21%	123.0	IRM	3.53%	71.0
10	SLV	3.49%	113.0	PWR	3.58%	69.0
10	GE	1.97%	191.0	GILD	2.03%	119.0
10	VFC	2.99%	121.0	BIIB	2.96%	79.0
10	GS	3.62%	98.0	ON	3.44%	65.0
10	CLF	3.25%	108.0	TXN	2.6%	86.0
10	CAH	1.86%	176.0	UAA	3.33%	67.0
10	WYNN	2.32%	135.0	PEP	1.5%	144.0
10	B	2.11%	142.0	MSI	1.16%	171.0
10	TRGP	1.7%	169.0	FCX	3.11%	64.0
10	PWR	2.26%	122.0	BAC	4.14%	48.0
10	GLD	2.11%	130.0	SLV	4.38%	45.0
10	ON	4.45%	61.0	NVS	1.62%	119.0
10	HCA	1.61%	151.0	AAPL	3.67%	50.0
10	USB	2.18%	102.0	CVS	0.95%	190.0
10	LVS	2.41%	92.0	UNH	2.8%	64.0

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 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	MU	19.4%	147.0	AMD	17.83%	83.0
21	AA	10.39%	191.0	JAZZ	6.29%	174.0
21	WDC	18.41%	101.0	NEM	11.71%	72.0
21	INTC	14.03%	115.0	GSK	3.96%	211.0
21	CSTM	8.53%	165.0	AAP	7.45%	109.0
21	AMAT	7.34%	142.0	WDC	21.8%	37.0
21	LUMN	8.64%	119.0	HSBC	4.94%	145.0
21	GOOGL	6.17%	162.0	KALU	5.96%	114.0
21	ELAN	6.49%	142.0	INTC	10.6%	63.0
21	KALU	11.41%	79.0	IRM	8.56%	69.0
21	B	6.23%	136.0	B	12.58%	46.0
21	GNRC	9.1%	93.0	EXPE	6.33%	85.0
21	SLV	7.73%	109.0	CMA	7.17%	73.0
21	TEVA	6.87%	120.0	GILD	4.35%	118.0
21	FCX	7.01%	114.0	RIO	6.49%	77.0
21	MS	4.76%	163.0	ON	7.51%	64.0
21	GE	3.88%	187.0	UAA	6.57%	66.0
21	VFC	5.8%	121.0	MSI	2.53%	160.0
21	CAH	4.04%	173.0	PWR	6.05%	66.0
21	AVGO	5.65%	118.0	CVS	2.16%	182.0
21	CLF	6.71%	99.0	LLY	3.14%	122.0
21	PWR	5.56%	118.0	TSLA	3.71%	99.0
21	GS	6.62%	96.0	PEP	2.63%	138.0
21	TRGP	3.5%	163.0	FITB	2.96%	118.0
21	GLD	4.36%	123.0	MRK	3.56%	97.0
21	WYNN	4.07%	129.0	SLV	7.6%	45.0
21	FSUGY	3.39%	147.0	LUMN	8.26%	41.0
21	PHM	3.1%	149.0	NVS	2.79%	119.0
21	USB	4.52%	102.0	DHI	8.85%	37.0
21	EXPE	7.93%	58.0	TXN	4.12%	77.0

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 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	MU	60.98%	134.0	JAZZ	19.88%	142.0
63	WDC	81.91%	83.0	KALU	30.17%	84.0
63	AA	33.8%	158.0	WDC	69.53%	36.0
63	CSTM	26.88%	135.0	NEM	33.44%	72.0
63	INTC	36.89%	96.0	GSK	13.78%	173.0
63	GOOGL	23.92%	137.0	LUMN	53.74%	38.0
63	AMAT	26.05%	122.0	HSBC	13.95%	144.0
63	B	28.72%	108.0	EXPE	24.3%	79.0
63	ELAN	24.19%	111.0	AMD	27.9%	68.0
63	SLV	33.39%	79.0	INTC	37.41%	49.0
63	VFC	19.83%	121.0	B	40.95%	41.0
63	GNRC	25.83%	69.0	LLY	14.17%	105.0
63	CAH	11.68%	144.0	SLV	30.99%	44.0
63	PWR	15.15%	110.0	GILD	11.67%	116.0
63	CLF	20.05%	77.0	TSLA	15.77%	84.0
63	TRGP	12.0%	128.0	RIO	18.51%	69.0
63	TEVA	13.91%	109.0	FCX	21.05%	59.0
63	GLD	14.26%	106.0	UAA	26.5%	46.0
63	GE	8.84%	167.0	AMGN	9.76%	116.0
63	NEM	22.97%	63.0	CMA	19.62%	50.0
63	WYNN	12.97%	106.0	DHI	25.57%	37.0
63	OXY	10.87%	123.0	VZ	5.35%	163.0
63	MS	9.09%	141.0	ON	20.04%	43.0
63	BHP	16.2%	78.0	FITB	8.5%	101.0
63	AVGO	11.49%	107.0	AAPL	17.75%	48.0
63	FSUGY	10.04%	122.0	IRM	13.67%	61.0
63	KALU	16.2%	72.0	MRK	12.1%	68.0
63	KEY	9.41%	122.0	BHP	15.15%	54.0
63	PHM	8.83%	129.0	PWR	17.66%	45.0
63	CMA	20.33%	56.0	LVS	11.65%	68.0

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

Period examined: All model dates from 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	MU	179.14%	92.0	WDC	212.57%	36.0
126	WDC	222.02%	68.0	NEM	68.92%	71.0
126	AA	81.71%	107.0	JAZZ	46.59%	102.0
126	AMAT	69.91%	93.0	KALU	63.63%	68.0
126	B	81.77%	75.0	GSK	31.73%	112.0
126	CSTM	62.08%	98.0	SLV	73.33%	43.0
126	INTC	83.85%	69.0	HSBC	29.13%	101.0
126	GOOGL	58.82%	97.0	AMD	57.31%	47.0
126	TEVA	73.64%	65.0	LUMN	75.27%	35.0
126	SLV	103.95%	45.0	INTC	90.55%	28.0
126	ELAN	52.82%	75.0	LLY	29.04%	87.0
126	CAH	34.95%	108.0	EXPE	28.8%	79.0
126	VFC	37.63%	98.0	B	76.02%	26.0
126	GLD	35.79%	86.0	RIO	41.13%	44.0
126	LUMN	59.83%	45.0	FCX	41.07%	44.0
126	PWR	32.58%	79.0	CMA	42.51%	41.0
126	TRGP	26.3%	90.0	BMY	20.17%	85.0
126	MS	21.21%	104.0	AMGN	22.43%	74.0
126	GS	32.96%	66.0	TSLA	23.84%	67.0
126	CLF	34.99%	58.0	LVS	30.54%	49.0
126	RIO	35.05%	54.0	MRK	36.59%	35.0
126	GE	16.55%	112.0	GILD	21.84%	58.0
126	AVGO	26.01%	71.0	FITB	15.96%	77.0
126	AZN	27.19%	67.0	NVS	18.75%	65.0
126	FSUGY	23.38%	70.0	BIIB	32.85%	35.0
126	KEY	15.79%	102.0	HLT	14.44%	74.0
126	KALU	44.27%	36.0	AAPL	23.82%	43.0
126	THC	17.02%	87.0	CVS	12.3%	83.0
126	NEM	47.8%	29.0	GNRC	16.94%	55.0
126	BHP	30.75%	45.0	BHP	21.96%	39.0

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 2026-02-02 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	1.67%	28.0	INTC	1.24%	23.0
1	MU	1.12%	26.0	IRM	2.29%	12.0
1	TRGP	0.59%	45.0	UNH	0.88%	31.0
1	CCL	0.6%	42.0	GBTC	6.11%	4.0
1	AMD	3.05%	8.0	NVDA	0.88%	24.0
1	TXN	1.76%	11.0	AAP	0.62%	34.0
1	LUMN	0.43%	44.0	QCOM	0.69%	25.0
1	MS	0.47%	39.0	CDNS	1.02%	16.0
1	GNRC	0.77%	23.0	AZO	1.22%	13.0
1	VST	0.35%	49.0	AMAT	1.06%	14.0
1	AMZN	0.33%	45.0	CNC	0.57%	24.0
1	AVGO	1.03%	14.0	JAZZ	0.28%	46.0
1	ON	0.94%	15.0	TSLA	0.8%	16.0
1	NFLX	0.29%	48.0	OXY	0.43%	29.0
1	SLV	0.39%	34.0	TEVA	0.47%	26.0
1	GLD	0.53%	25.0	BMY	0.19%	58.0
1	JPM	0.27%	44.0	PEP	0.28%	37.0
1	OXY	0.81%	14.0	IEP	0.3%	34.0
1	TEVA	0.53%	19.0	BIIB	0.37%	26.0
1	CYH	0.29%	34.0	MOS	0.63%	15.0
1	GWW	0.76%	13.0	GNRC	0.54%	16.0
1	HLT	0.2%	48.0	B	0.77%	11.0
1	NWL	0.29%	33.0	TXN	0.23%	37.0
1	SPY	0.24%	40.0	ORCL	0.2%	40.0
1	AA	0.24%	40.0	TMUS	0.19%	43.0
1	WDC	0.34%	28.0	VNO	0.41%	19.0
1	HD	1.03%	9.0	SBUX	0.21%	36.0
1	XOM	0.19%	48.0	AZN	2.51%	3.0
1	FSUGY	0.21%	38.0	WYNN	1.23%	6.0
1	CMG	0.63%	11.0	AMGN	0.13%	53.0

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 2026-02-02 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MU	11.83%	22.0	AMD	14.88%	24.0
10	INTC	12.56%	20.0	INTC	10.72%	22.0
10	LUMN	5.87%	36.0	UNH	8.6%	24.0
10	CSTM	5.13%	40.0	TXN	5.0%	37.0
10	ON	17.26%	11.0	PWR	6.45%	23.0
10	AMC	6.24%	27.0	JAZZ	3.62%	38.0
10	AMZN	4.21%	38.0	INTU	8.16%	14.0
10	CZR	6.13%	26.0	NVDA	6.2%	17.0
10	MS	4.39%	31.0	AMAT	7.67%	13.0
10	WDC	6.2%	21.0	AVGO	5.68%	17.0
10	NFLX	2.88%	45.0	IRM	9.63%	10.0
10	AA	3.56%	35.0	OXY	2.76%	29.0
10	IRM	3.02%	36.0	BAC	4.01%	18.0
10	TRGP	2.15%	40.0	CDNS	4.54%	15.0
10	KALU	9.5%	9.0	BHP	5.49%	12.0
10	UAA	3.4%	22.0	EXPE	7.77%	8.0
10	CSCO	1.75%	42.0	ORCL	1.9%	32.0
10	PRGO	2.58%	28.0	META	3.45%	17.0
10	AMAT	3.09%	23.0	MSI	1.3%	41.0
10	CNC	6.23%	11.0	AAP	1.72%	29.0
10	DHI	1.51%	45.0	QCOM	2.81%	16.0
10	CLF	2.05%	31.0	GNRC	3.7%	12.0
10	FCX	1.46%	42.0	KALU	1.23%	34.0
10	NWL	2.04%	28.0	SBUX	1.26%	31.0
10	AVGO	4.3%	13.0	RIO	3.44%	11.0
10	QQQ	1.32%	42.0	BIIB	1.37%	25.0
10	GBTC	1.32%	40.0	GBTC	8.9%	3.0
10	GS	5.57%	9.0	AZN	8.48%	3.0
10	PWR	4.15%	12.0	CVS	0.5%	45.0
10	MSFT	6.86%	7.0	CNC	1.1%	20.0

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 2026-02-02 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	INTC	29.74%	19.0	AMD	26.13%	15.0
21	CSTM	12.34%	29.0	TXN	9.99%	28.0
21	NFLX	9.88%	34.0	JAZZ	7.91%	31.0
21	ON	41.09%	7.0	INTC	14.88%	14.0
21	LUMN	9.7%	28.0	KALU	6.35%	30.0
21	AMZN	9.15%	29.0	AMC	46.52%	4.0
21	MS	10.69%	22.0	PWR	9.12%	20.0
21	MU	17.61%	13.0	AVGO	12.93%	14.0
21	CZR	9.9%	22.0	ORCL	5.34%	24.0
21	AA	6.54%	32.0	BAC	8.01%	16.0
21	PRGO	10.66%	19.0	OXY	6.02%	20.0
21	EXPE	6.37%	24.0	UNH	8.19%	14.0
21	IRM	5.35%	28.0	AMAT	13.92%	8.0
21	TRGP	3.92%	34.0	INTU	7.3%	14.0
21	GBTC	4.16%	32.0	NVDA	8.67%	9.0
21	UNH	21.42%	6.0	BUD	3.91%	19.0
21	WDC	7.27%	17.0	BHP	6.53%	11.0
21	CSCO	3.63%	32.0	ON	3.32%	20.0
21	OXY	21.03%	5.0	EXPE	10.32%	6.0
21	KALU	17.18%	6.0	IRM	6.98%	8.0
21	BA	5.9%	16.0	AMZN	6.11%	9.0
21	AVGO	7.4%	11.0	AAP	2.32%	22.0
21	MSFT	16.12%	5.0	CDNS	3.68%	11.0
21	QQQ	2.42%	33.0	ZION	1.63%	23.0
21	TEVA	7.17%	11.0	GNRC	6.08%	6.0
21	GS	10.27%	7.0	AA	15.96%	2.0
21	AMAT	3.51%	19.0	RIO	3.99%	8.0
21	CNC	13.32%	5.0	GBTC	10.5%	3.0
21	TFC	10.92%	6.0	EMB	1.46%	17.0
21	XOM	1.76%	37.0	CVS	0.53%	37.0

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 2026-04-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MU	1.94%	13.0	QCOM	2.43%	13.0
1	AMD	3.05%	8.0	INTC	3.21%	9.0
1	TXN	3.19%	7.0	UNH	1.44%	17.0
1	AMZN	1.36%	16.0	AMD	2.67%	9.0
1	ON	2.46%	8.0	SBUX	1.42%	13.0
1	LUMN	1.1%	16.0	TEVA	3.3%	5.0
1	INTC	3.74%	4.0	IRM	4.03%	4.0
1	MS	0.87%	17.0	ORCL	0.95%	16.0
1	CLF	1.65%	9.0	AMAT	2.33%	6.0
1	NWL	1.01%	14.0	TXN	1.53%	9.0
1	AMC	3.51%	4.0	LW	0.89%	14.0
1	CSCO	0.78%	18.0	CVS	0.65%	15.0
1	GOOGL	1.34%	10.0	NVDA	0.65%	15.0
1	AVGO	3.88%	3.0	AZO	1.38%	7.0
1	CCL	0.81%	13.0	GNRC	0.93%	10.0
1	EXPE	1.13%	9.0	JAZZ	0.59%	15.0
1	JPM	0.73%	14.0	BIIB	1.06%	8.0
1	GBTC	0.66%	15.0	META	1.38%	6.0
1	GME	0.48%	20.0	ISRG	0.54%	15.0
1	CNC	1.55%	6.0	KALU	1.33%	6.0
1	SPY	0.61%	14.0	WDC	3.96%	2.0
1	QQQ	0.53%	16.0	TSLA	7.62%	1.0
1	UAA	0.53%	16.0	VNO	0.56%	12.0
1	WDC	0.76%	11.0	VICI	0.35%	18.0
1	ORLY	0.41%	20.0	BXP	0.44%	14.0
1	LEN	0.73%	11.0	IEP	0.38%	16.0
1	FITB	0.41%	19.0	TFC	0.62%	9.0
1	TRGP	0.69%	11.0	GBTC	5.18%	1.0
1	POST	0.93%	8.0	USB	0.85%	6.0
1	DHI	0.48%	15.0	B	0.81%	6.0

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

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

Period examined: All model dates from 2026-04-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	LUMN	21.25%	8.0	AMD	31.11%	9.0
10	MU	18.23%	9.0	INTC	31.38%	8.0
10	ON	33.81%	4.0	TXN	21.69%	9.0
10	AMC	61.19%	2.0	UNH	16.04%	10.0
10	AMZN	11.96%	9.0	ORCL	16.23%	8.0
10	DHI	9.76%	11.0	CNC	25.44%	4.0
10	NWL	9.57%	9.0	NVDA	8.89%	8.0
10	CSCO	7.81%	10.0	NAVI	8.87%	8.0
10	CLF	8.51%	9.0	QCOM	17.36%	4.0
10	MS	7.9%	9.0	AVGO	21.19%	3.0
10	QQQ	7.73%	9.0	META	15.8%	4.0
10	IRM	8.68%	8.0	GNRC	10.19%	6.0
10	CSTM	6.25%	11.0	LW	7.26%	8.0
10	GME	6.17%	11.0	KALU	14.29%	4.0
10	PRGO	7.51%	9.0	CDNS	13.05%	4.0
10	CNC	10.19%	6.0	MSFT	8.34%	6.0
10	QCOM	9.85%	6.0	BXP	8.31%	6.0
10	GBTC	7.13%	8.0	VNO	7.08%	6.0
10	PHM	5.12%	11.0	SBUX	4.89%	8.0
10	KALU	18.58%	3.0	AAP	5.54%	7.0
10	AVGO	27.1%	2.0	IEP	4.23%	9.0
10	TSLA	6.02%	9.0	BIIB	5.35%	7.0
10	WDC	13.08%	4.0	LNC	4.8%	7.0
10	UAA	5.13%	10.0	CVS	4.12%	8.0
10	INTC	42.62%	1.0	ON	30.14%	1.0
10	LEN	5.31%	8.0	AMAT	4.45%	5.0
10	HLT	4.33%	9.0	KEY	3.18%	7.0
10	SPY	4.78%	7.0	TFC	5.49%	4.0
10	META	6.02%	5.0	VICI	2.13%	10.0
10	FITB	2.85%	10.0	BHC	5.32%	4.0

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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	ON	0.63%	210.0	FIS	0.27%	173.0
1	NVDA	0.25%	501.0	JAZZ	0.32%	95.0
1	WDC	1.01%	96.0	ON	0.33%	87.0
1	CYH	0.5%	185.0	INTC	1.07%	20.0
1	CCL	0.94%	90.0	AMD	0.32%	58.0
1	VST	0.4%	184.0	MSTR	0.09%	191.0
1	TEVA	0.68%	103.0	NVS	0.18%	92.0
1	GBTC	0.81%	68.0	WDC	3.72%	4.0
1	AMAT	0.16%	342.0	CLF	1.03%	14.0
1	CZR	0.32%	162.0	VNO	0.43%	33.0
1	GOOGL	0.17%	297.0	NWL	0.27%	52.0
1	AMC	0.53%	93.0	GSK	0.31%	42.0
1	AA	0.45%	102.0	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	CSTM	0.39%	108.0	LUMN	0.69%	15.0
1	BHC	0.39%	105.0	IEP	0.5%	20.0
1	DHI	0.28%	139.0	GILD	0.49%	20.0
1	CMG	0.41%	93.0	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	ELAN	0.29%	96.0	BHC	0.41%	17.0
1	PWR	0.16%	166.0	CCL	1.69%	4.0
1	MOS	0.21%	124.0	META	0.06%	88.0
1	CDNS	0.6%	41.0	HSBC	2.38%	2.0
1	TRGP	0.27%	87.0	CNC	0.07%	63.0
1	VNO	0.15%	134.0	CMG	0.22%	19.0
1	PCG	0.26%	74.0	QCOM	0.52%	7.0
1	NEM	0.5%	38.0	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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	2.29%	501.0	MSTR	4.0%	182.0
10	VST	5.49%	184.0	NFLX	1.3%	224.0
10	X	5.21%	149.0	INTC	13.57%	20.0
10	WDC	7.63%	96.0	AMD	4.02%	58.0
10	TEVA	6.51%	103.0	NWL	3.25%	52.0
10	AVGO	5.78%	104.0	NVS	1.7%	92.0
10	ON	2.77%	205.0	CNC	2.42%	63.0
10	GBTC	8.09%	68.0	CHTR	1.51%	101.0
10	CCL	5.61%	90.0	SBUX	1.74%	78.0
10	CYH	2.09%	181.0	OXY	12.13%	10.0
10	ELAN	3.7%	94.0	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	2.12%	149.0	CAH	6.24%	18.0
10	AMAT	0.89%	342.0	JAZZ	0.97%	95.0
10	CMG	3.14%	93.0	FIS	0.47%	170.0
10	SLV	6.17%	44.0	ELAN	7.45%	10.0
10	GOOGL	0.91%	295.0	KALU	3.17%	21.0
10	AMC	2.61%	93.0	VICI	3.08%	20.0
10	NEM	6.11%	38.0	AMC	3.81%	16.0
10	PHM	0.63%	257.0	META	0.65%	88.0
10	DHI	1.21%	134.0	ORCL	12.42%	4.0
10	ORCL	0.88%	177.0	EXPE	2.6%	19.0
10	TRGP	1.77%	83.0	GWW	2.69%	17.0
10	CDNS	3.52%	41.0	GME	4.02%	11.0
10	MSFT	2.19%	64.0	CDNS	1.91%	22.0
10	CZR	0.87%	162.0	CVS	1.91%	21.0
10	GS	0.97%	142.0	AMGN	2.31%	17.0
10	GME	0.96%	136.0	GILD	1.89%	20.0
10	WYNN	3.63%	35.0	GBTC	5.35%	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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	5.72%	501.0	MSTR	10.16%	171.0
21	X	13.47%	138.0	NFLX	3.34%	224.0
21	VST	9.78%	184.0	AMD	11.19%	58.0
21	WDC	19.24%	89.0	ELAN	39.49%	10.0
21	TEVA	14.5%	103.0	NWL	7.5%	52.0
21	AVGO	11.55%	104.0	SBUX	4.96%	77.0
21	GBTC	15.57%	68.0	ON	3.85%	87.0
21	CCL	9.62%	90.0	NVS	2.92%	92.0
21	ETRN	23.66%	32.0	CNC	4.01%	63.0
21	MU	4.84%	149.0	CHTR	2.14%	101.0
21	ELAN	7.34%	93.0	CAH	11.2%	18.0
21	AMAT	1.8%	342.0	AMC	11.64%	15.0
21	PWR	3.64%	166.0	LUMN	11.55%	15.0
21	SLV	16.3%	37.0	META	1.67%	88.0
21	ON	2.89%	201.0	OXY	13.91%	10.0
21	CMG	5.06%	93.0	VICI	6.31%	20.0
21	GOOGL	1.53%	287.0	INTC	6.18%	20.0
21	CSTM	4.13%	103.0	AMZN	3.16%	39.0
21	CZR	2.53%	162.0	CVS	5.43%	21.0
21	PHM	1.55%	257.0	GWW	5.82%	17.0
21	LVS	10.56%	32.0	TSLA	0.55%	163.0
21	ORCL	1.9%	177.0	UNH	0.6%	131.0
21	MSFT	5.22%	64.0	GBTC	10.58%	7.0
21	NEM	8.6%	37.0	GILD	2.76%	20.0
21	GS	2.3%	133.0	ORLY	7.81%	7.0
21	TRGP	3.83%	78.0	KALU	2.45%	21.0
21	CYH	1.63%	175.0	POST	6.27%	7.0
21	DHI	2.06%	134.0	XOM	5.95%	6.0
21	BHC	2.38%	105.0	AMGN	2.08%	17.0
21	CDNS	5.84%	41.0	CDNS	1.75%	20.0

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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	16.59%	501.0	MSTR	36.16%	130.0
63	TEVA	39.39%	103.0	NFLX	11.51%	224.0
63	VST	22.34%	171.0	AMD	34.39%	43.0
63	WDC	55.12%	66.0	META	14.2%	88.0
63	AMAT	8.58%	342.0	CNC	18.15%	60.0
63	MU	18.02%	148.0	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	7.73%	235.0	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	CSTM	17.2%	96.0	VNO	16.49%	33.0
63	ETRN	43.0%	32.0	LUMN	33.76%	15.0
63	VNO	9.89%	134.0	CAH	20.18%	18.0
63	ORCL	6.81%	177.0	CVS	16.19%	19.0
63	AMD	4.92%	238.0	GWW	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	THC	4.84%	228.0	INTU	16.75%	14.0
63	GS	10.9%	98.0	NWL	3.97%	52.0
63	PWR	5.63%	166.0	TLT	2.86%	71.0
63	MS	5.71%	162.0	INTC	7.11%	20.0
63	CMG	9.87%	93.0	SLV	15.89%	8.0
63	TRGP	11.9%	73.0	ORLY	15.84%	7.0
63	GOOGL	3.02%	270.0	VZ	9.81%	11.0
63	MSFT	9.8%	64.0	AMGN	6.63%	16.0
63	CAH	13.02%	46.0	ISRG	4.19%	25.0
63	AAP	12.16%	49.0	GSK	2.37%	42.0
63	NEM	19.55%	25.0	NEM	7.78%	11.0
63	ELAN	5.96%	82.0	GILD	4.17%	20.0

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

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	40.65%	501.0	MSTR	67.39%	107.0
126	VST	44.98%	132.0	NFLX	28.71%	224.0
126	AMAT	18.94%	313.0	TSLA	19.08%	160.0
126	TEVA	53.66%	97.0	AMD	97.5%	31.0
126	PHM	19.67%	192.0	META	28.2%	88.0
126	MU	24.28%	135.0	VNO	42.43%	33.0
126	GBTC	47.47%	68.0	SBUX	17.32%	73.0
126	AMD	12.66%	238.0	ELAN	109.96%	10.0
126	AVGO	30.2%	99.0	ON	11.3%	85.0
126	ON	14.68%	198.0	GBTC	116.87%	7.0
126	QQQ	13.83%	192.0	NVS	9.6%	66.0
126	VNO	21.72%	121.0	CAH	34.89%	18.0
126	PWR	16.0%	164.0	GSK	13.76%	42.0
126	THC	14.15%	185.0	CNC	13.42%	42.0
126	CSTM	29.24%	74.0	T	5.04%	95.0
126	ORCL	11.66%	177.0	AMZN	11.23%	39.0
126	CMG	19.12%	93.0	GME	38.48%	11.0
126	MS	12.83%	137.0	ISRG	16.79%	25.0
126	ETRN	50.34%	32.0	INTC	20.52%	20.0
126	X	17.23%	89.0	AAP	9.26%	44.0
126	LVS	47.28%	32.0	GILD	20.13%	20.0
126	DHI	9.56%	124.0	SLV	49.73%	8.0
126	TDG	17.41%	62.0	INTU	19.73%	14.0
126	GOOGL	4.25%	247.0	TLT	3.55%	71.0
126	CAH	23.22%	43.0	LUMN	17.92%	14.0
126	MSFT	15.29%	64.0	CVS	12.35%	18.0
126	INTC	14.75%	66.0	OXY	21.17%	9.0
126	GS	15.31%	58.0	EXPE	8.77%	19.0
126	FSUGY	2.78%	284.0	WFC	20.62%	8.0
126	CCL	11.93%	64.0	VZ	14.95%	11.0

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

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	129.17%	477.0	MSTR	281.12%	100.0
252	AMAT	45.62%	296.0	NFLX	68.03%	224.0
252	GBTC	197.72%	63.0	META	85.26%	88.0
252	VST	90.28%	96.0	TSLA	39.75%	153.0
252	PHM	48.48%	177.0	INTC	131.05%	20.0
252	AMD	30.23%	226.0	AMD	149.63%	15.0
252	PWR	41.19%	160.0	ON	62.19%	32.0
252	THC	41.82%	147.0	GBTC	240.95%	7.0
252	VNO	61.18%	100.0	T	17.3%	95.0
252	CSTM	99.51%	53.0	ELAN	127.97%	10.0
252	ORCL	37.38%	141.0	AMZN	35.28%	36.0
252	GOOGL	22.39%	235.0	JAZZ	15.95%	76.0
252	MU	42.91%	115.0	CAH	57.35%	18.0
252	QQQ	25.52%	189.0	ISRG	38.91%	25.0
252	AVGO	71.07%	66.0	SBUX	13.21%	72.0
252	ON	20.41%	198.0	SLV	140.36%	6.0
252	MSFT	45.26%	63.0	VNO	22.41%	32.0
252	X	31.72%	86.0	FIS	4.74%	150.0
252	MS	19.2%	129.0	INTU	49.52%	14.0
252	INTC	36.93%	59.0	GSK	13.23%	42.0
252	DHI	15.62%	124.0	GILD	27.54%	20.0
252	ETRN	57.0%	32.0	GME	54.89%	9.0
252	CMG	20.09%	90.0	CVS	32.29%	13.0
252	TDG	30.09%	57.0	NEM	45.97%	8.0
252	GE	66.27%	25.0	GE	73.14%	5.0
252	CAH	43.93%	31.0	WDC	85.92%	4.0
252	COST	31.23%	42.0	BMY	7.38%	43.0
252	TEVA	31.45%	36.0	EXPE	16.15%	19.0
252	HLT	27.61%	38.0	PCG	22.4%	13.0
252	CCL	23.68%	38.0	WFC	31.51%	8.0

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 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	WDC	1.2%	79.0	AMD	0.84%	42.0
1	CSTM	1.4%	54.0	ON	0.56%	54.0
1	TEVA	0.67%	66.0	VFC	0.85%	28.0
1	CZR	1.27%	33.0	JAZZ	0.82%	18.0
1	ON	3.0%	12.0	CLF	2.06%	5.0
1	CYH	0.51%	70.0	NVS	0.16%	61.0
1	CCL	0.67%	51.0	AAP	0.54%	16.0
1	GOOGL	0.49%	61.0	CNC	0.14%	60.0
1	FSUGY	0.57%	50.0	AMC	3.41%	2.0
1	TRGP	0.37%	74.0	LUMN	0.8%	8.0
1	X	0.88%	31.0	GME	2.82%	2.0
1	MU	0.81%	32.0	FIS	0.24%	23.0
1	VFC	1.44%	16.0	BIIB	2.43%	2.0
1	BBY	0.5%	43.0	HSBC	2.38%	2.0
1	NWL	1.07%	20.0	CMG	0.22%	19.0
1	NEM	0.5%	38.0	SNY	0.26%	16.0
1	AMAT	0.44%	43.0	VZ	1.85%	2.0
1	PCG	0.25%	73.0	QCOM	0.52%	7.0
1	PHM	0.23%	80.0	GWW	0.19%	17.0
1	ELAN	0.35%	50.0	LW	2.52%	1.0
1	NVDA	0.59%	24.0	NWL	2.17%	1.0
1	GS	0.1%	144.0	VICI	0.65%	3.0
1	THC	0.11%	129.0	SLV	0.8%	2.0
1	META	1.27%	9.0	NAVI	0.5%	3.0
1	AVGO	0.28%	38.0	GNRC	0.27%	5.0
1	PRGO	1.82%	5.0	VCSH	0.04%	30.0
1	EXPE	0.14%	53.0	AAPL	0.9%	1.0
1	QQQ	0.74%	9.0	PEP	0.09%	8.0
1	B	1.38%	4.0	T	0.22%	3.0
1	PWR	0.67%	6.0	TLT	0.19%	3.0

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 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	9.2%	79.0	ON	4.2%	54.0
10	CCL	8.34%	51.0	AMD	5.04%	42.0
10	TEVA	5.67%	66.0	CNC	2.64%	60.0
10	MU	11.12%	32.0	AAP	9.14%	16.0
10	CSTM	6.37%	49.0	JAZZ	8.05%	18.0
10	X	11.83%	23.0	NVS	1.74%	61.0
10	SLV	6.17%	44.0	VFC	3.19%	23.0
10	NEM	6.11%	38.0	LUMN	7.73%	8.0
10	GOOGL	3.47%	59.0	ORCL	12.42%	4.0
10	AVGO	4.99%	38.0	GWW	2.69%	17.0
10	ON	26.56%	7.0	CDNS	1.73%	21.0
10	FSUGY	3.7%	49.0	UNH	0.37%	97.0
10	ORCL	4.04%	38.0	CVS	3.56%	8.0
10	NVDA	6.32%	24.0	AMGN	2.65%	10.0
10	ELAN	2.96%	48.0	GNRC	7.4%	3.0
10	CZR	4.3%	33.0	NAVI	7.01%	3.0
10	GS	0.94%	139.0	HON	0.66%	24.0
10	TRGP	1.75%	70.0	SBUX	2.61%	6.0
10	VST	1.35%	87.0	CMCSA	0.62%	23.0
10	AMAT	2.51%	43.0	BIIB	6.7%	2.0
10	PCG	1.43%	66.0	TSLA	1.76%	6.0
10	NWL	4.64%	20.0	CHTR	1.19%	7.0
10	INTC	6.73%	13.0	VICI	2.67%	3.0
10	CYH	1.28%	66.0	AMC	6.49%	1.0
10	THC	0.59%	123.0	AMZN	3.15%	2.0
10	BBY	1.44%	43.0	NEM	5.78%	1.0
10	VFC	3.65%	16.0	VCSH	0.19%	30.0
10	PHM	0.72%	78.0	NWL	5.06%	1.0
10	JPM	0.65%	85.0	IEP	1.47%	3.0
10	WYNN	12.37%	3.0	NVDA	1.31%	3.0

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

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

Period examined: All model dates from 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	WDC	23.61%	72.0	AMD	12.21%	42.0
21	TEVA	12.34%	66.0	ON	8.84%	54.0
21	MU	22.64%	32.0	CNC	4.74%	60.0
21	CCL	13.66%	51.0	NVS	4.19%	61.0
21	CSTM	13.3%	49.0	AAP	11.49%	16.0
21	SLV	16.3%	37.0	LUMN	18.4%	8.0
21	CZR	13.59%	33.0	UNH	1.48%	97.0
21	AMAT	9.33%	43.0	JAZZ	6.51%	16.0
21	FSUGY	7.12%	49.0	GWW	5.82%	17.0
21	AVGO	8.95%	38.0	CVS	7.74%	8.0
21	NVDA	14.11%	24.0	VFC	3.87%	14.0
21	X	27.75%	12.0	AMGN	5.32%	10.0
21	TRGP	5.05%	65.0	CDNS	1.75%	19.0
21	NEM	8.6%	37.0	HON	1.29%	23.0
21	ORCL	8.3%	38.0	CMCSA	1.15%	21.0
21	GS	2.36%	130.0	VICI	5.54%	3.0
21	GOOGL	4.9%	51.0	NEM	16.61%	1.0
21	ELAN	5.03%	47.0	TSLA	2.48%	6.0
21	INTC	14.0%	13.0	SLV	6.9%	2.0
21	THC	1.39%	120.0	AMZN	6.48%	2.0
21	VST	1.79%	87.0	NAVI	4.29%	3.0
21	PCG	2.49%	62.0	VCSH	0.36%	30.0
21	BBY	2.64%	43.0	ORCL	3.44%	3.0
21	CAH	3.18%	28.0	NWL	8.67%	1.0
21	TFC	5.1%	16.0	AAPL	8.51%	1.0
21	VFC	4.94%	16.0	IEP	2.71%	3.0
21	NWL	3.68%	20.0	BIIB	3.05%	2.0
21	SPY	2.31%	25.0	TLT	1.8%	3.0
21	PWR	9.3%	6.0	VNO	3.97%	1.0
21	JPM	0.68%	81.0	HSBC	1.37%	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 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	WDC	70.59%	49.0	CNC	19.88%	57.0
63	TEVA	52.23%	66.0	NVS	13.62%	61.0
63	MU	67.8%	31.0	AMD	26.55%	27.0
63	AMAT	35.39%	43.0	LUMN	67.11%	8.0
63	CSTM	26.5%	42.0	GWW	15.53%	17.0
63	GS	11.31%	95.0	JAZZ	18.76%	14.0
63	TRGP	15.95%	60.0	AAP	12.93%	16.0
63	AVGO	20.85%	38.0	AMGN	16.09%	9.0
63	CCL	16.49%	46.0	CVS	23.66%	6.0
63	FSUGY	17.88%	41.0	CMG	4.3%	19.0
63	NVDA	29.13%	24.0	ON	1.37%	54.0
63	ELAN	18.79%	36.0	TSLA	21.33%	3.0
63	THC	7.68%	81.0	UNH	0.57%	86.0
63	NEM	19.55%	25.0	CMCSA	5.66%	8.0
63	INTC	36.37%	12.0	HSBC	20.58%	2.0
63	SLV	16.6%	26.0	NEM	39.11%	1.0
63	CAH	28.22%	15.0	BA	0.95%	35.0
63	AA	24.64%	16.0	SLV	15.41%	2.0
63	GOOGL	11.5%	34.0	VCSH	0.78%	25.0
63	PCG	9.35%	33.0	AAPL	18.74%	1.0
63	VFC	17.64%	16.0	PEP	1.93%	8.0
63	MS	8.01%	33.0	TLT	4.1%	3.0
63	BBY	5.61%	40.0	AMZN	3.81%	2.0
63	AMD	22.45%	10.0	IEP	5.66%	1.0
63	TFC	12.26%	16.0	SBUX	-0.48%	1.0
63	CZR	11.31%	14.0	NWL	-2.65%	1.0
63	PHM	2.71%	56.0	NVDA	-0.88%	3.0
63	PWR	21.6%	6.0	BMY	-2.83%	1.0
63	ACGL	3.09%	41.0	VNO	-4.33%	1.0
63	ON	40.0%	3.0	T	-3.01%	2.0

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

Period examined: All model dates from 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	TEVA	68.85%	60.0	AMD	97.82%	15.0
126	MU	136.28%	18.0	NVS	21.19%	35.0
126	FSUGY	32.8%	33.0	CNC	16.66%	39.0
126	ELAN	61.59%	17.0	ON	8.47%	52.0
126	AMAT	69.0%	14.0	LUMN	59.03%	7.0
126	TRGP	25.14%	35.0	JAZZ	51.38%	4.0
126	CSTM	43.59%	20.0	TSLA	51.25%	3.0
126	NVDA	35.04%	24.0	GWW	19.24%	7.0
126	GS	15.2%	55.0	CVS	23.84%	5.0
126	VFC	47.39%	15.0	SLV	49.65%	2.0
126	AVGO	20.66%	33.0	NEM	80.02%	1.0
126	GOOGL	55.93%	11.0	AMGN	18.55%	4.0
126	THC	15.62%	38.0	HSBC	26.63%	2.0
126	INTC	79.52%	7.0	BA	1.69%	27.0
126	CCL	22.08%	25.0	GNRC	22.7%	2.0
126	CAH	41.72%	12.0	SBUX	21.04%	1.0
126	AA	75.33%	6.0	VCSH	0.81%	25.0
126	WDC	278.51%	1.0	AAPL	16.11%	1.0
126	GLD	36.0%	7.0	BXP	1.22%	13.0
126	AMD	24.24%	10.0	AMZN	6.59%	2.0
126	PWR	39.86%	4.0	PEP	2.56%	3.0
126	MS	18.15%	8.0	TLT	1.86%	3.0
126	KEY	22.9%	6.0	TDG	2.02%	1.0
126	CZR	23.12%	5.0	AAP	0.06%	16.0
126	WYNN	27.9%	3.0	BMY	0.8%	1.0
126	JPM	3.8%	22.0	T	-0.17%	1.0
126	CYH	2.59%	31.0	VNO	-8.12%	1.0
126	TFC	13.37%	6.0	FIS	-17.91%	1.0
126	ACGL	4.23%	17.0	AZO	-18.18%	1.0
126	PCG	8.25%	4.0	FRA	-10.41%	5.0

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

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

Period examined: All model dates from 2026-02-02 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	WDC	1.36%	30.0	VFC	0.85%	28.0
1	CSTM	3.01%	12.0	FIS	0.73%	13.0
1	CZR	1.49%	19.0	AMC	3.41%	2.0
1	ON	3.14%	9.0	BIIB	2.43%	2.0
1	NEM	1.54%	12.0	UNH	0.48%	10.0
1	PCG	0.43%	40.0	AMD	0.25%	15.0
1	LUMN	2.14%	5.0	VZ	1.85%	2.0
1	ELAN	0.68%	14.0	LW	2.52%	1.0
1	PRGO	1.82%	5.0	VICI	1.21%	2.0
1	THC	0.19%	47.0	MSTR	0.02%	60.0
1	GOOGL	0.3%	27.0	BMY	0.56%	1.0
1	QQQ	1.59%	5.0	USB	0.03%	13.0
1	PHM	0.29%	23.0	T	0.39%	1.0
1	FSUGY	0.56%	9.0	TDG	0.01%	19.0
1	BBY	1.98%	2.0	VCSH	0.02%	5.0
1	CLF	3.7%	1.0	LNC	0.01%	3.0
1	CSCO	1.2%	3.0	HON	-0.13%	3.0
1	AA	0.17%	18.0	LLY	-0.56%	2.0
1	HLT	1.14%	2.0	TSLA	-0.37%	3.0
1	GS	0.04%	48.0	CVS	-0.64%	2.0
1	INTC	0.53%	3.0	GNRC	-0.46%	3.0
1	NWL	1.5%	1.0	AMGN	-1.4%	1.0
1	AMD	0.73%	2.0	MSFT	-0.76%	2.0
1	HCA	0.45%	3.0	CPRT	-0.2%	8.0
1	OXY	1.28%	1.0	SBUX	-0.29%	6.0
1	KALU	0.8%	1.0	BHC	-1.82%	1.0
1	BA	0.76%	1.0	IEP	-0.93%	2.0
1	NFLX	0.28%	1.0	OXY	-1.87%	1.0
1	TRGP	0.01%	14.0	BXP	-2.07%	1.0
1	MNST	-0.13%	2.0	ISRG	-3.07%	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 2026-02-02 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	9.99%	30.0	MSTR	5.79%	51.0
10	CZR	9.17%	19.0	VFC	3.19%	23.0
10	ON	38.02%	4.0	ORCL	12.42%	4.0
10	NEM	10.85%	12.0	UNH	2.41%	10.0
10	PCG	2.61%	33.0	CDNS	1.73%	13.0
10	GOOGL	2.83%	25.0	SBUX	2.69%	5.0
10	CSTM	10.06%	7.0	BIIB	6.7%	2.0
10	TRGP	2.98%	10.0	FIS	1.14%	10.0
10	QQQ	6.42%	4.0	JAZZ	2.21%	4.0
10	VST	1.81%	12.0	AMC	6.49%	1.0
10	LUMN	4.23%	5.0	VICI	1.84%	2.0
10	CYH	1.31%	16.0	GNRC	2.48%	1.0
10	SPY	0.97%	19.0	VCSH	0.32%	5.0
10	PRGO	5.7%	3.0	CVS	0.51%	2.0
10	CSCO	7.35%	2.0	LW	-0.39%	1.0
10	FCX	10.37%	1.0	KHC	-1.75%	1.0
10	GE	5.6%	1.0	HON	-0.7%	3.0
10	ELAN	0.34%	12.0	VZ	-3.88%	1.0
10	CLF	3.99%	1.0	IEP	-2.0%	2.0
10	INTC	2.98%	1.0	BMY	-4.66%	1.0
10	BBY	1.17%	2.0	AMGN	-4.71%	1.0
10	MNST	1.08%	2.0	CNC	-1.87%	3.0
10	SLV	0.1%	17.0	AMD	-0.38%	15.0
10	ACGL	0.3%	1.0	BBY	-6.29%	1.0
10	ORLY	0.2%	1.0	MSFT	-3.55%	2.0
10	HLT	-1.91%	1.0	USB	-1.59%	8.0
10	NFLX	-2.44%	1.0	BXP	-13.04%	1.0
10	AMC	-2.5%	1.0	ADBE	-0.53%	25.0
10	HCA	-1.29%	3.0	BHC	-16.39%	1.0
10	NWL	-6.42%	1.0	OXY	-16.39%	1.0

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 2026-02-02 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	WDC	22.78%	23.0	MSTR	7.06%	40.0
21	CZR	20.38%	19.0	AMD	5.31%	15.0
21	CSTM	14.41%	7.0	VFC	3.87%	14.0
21	GOOGL	3.75%	17.0	CDNS	2.74%	11.0
21	SPY	3.51%	15.0	UNH	1.99%	10.0
21	NEM	4.67%	11.0	ORCL	3.44%	3.0
21	CCL	6.38%	5.0	VICI	4.54%	2.0
21	AA	5.06%	6.0	BIIB	3.05%	2.0
21	QQQ	9.7%	3.0	JAZZ	2.79%	2.0
21	PRGO	26.81%	1.0	VCSH	0.42%	5.0
21	FCX	26.62%	1.0	SBUX	-0.19%	4.0
21	TRGP	5.27%	5.0	KHC	-1.31%	1.0
21	NFLX	24.06%	1.0	IEP	-0.76%	2.0
21	SLV	1.36%	10.0	BMY	-4.35%	1.0
21	CSCO	9.56%	1.0	AMGN	-4.92%	1.0
21	PCG	0.24%	29.0	TSLA	-1.94%	3.0
21	MU	6.26%	1.0	BBY	-6.69%	1.0
21	BBY	1.15%	2.0	OXY	-8.27%	1.0
21	GE	1.72%	1.0	VZ	-9.09%	1.0
21	XOM	-0.05%	2.0	MSFT	-5.37%	2.0
21	INTC	-1.68%	1.0	HON	-5.49%	2.0
21	ACGL	-6.16%	1.0	CVS	-6.02%	2.0
21	ORLY	-7.3%	1.0	BXP	-12.88%	1.0
21	VST	-0.62%	12.0	USB	-3.86%	4.0
21	LUMN	-6.27%	2.0	BHC	-16.89%	1.0
21	MNST	-6.79%	2.0	FIS	-7.74%	3.0
21	AMC	-15.0%	1.0	CNC	-8.51%	3.0
21	GILD	-7.92%	2.0	ADBE	-1.69%	16.0
21	HCA	-5.52%	3.0	CMCSA	-2.51%	12.0
21	NWL	-19.49%	1.0	CPRT	-12.03%	5.0

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

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

Period examined: All model dates from 2026-04-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	ON	3.14%	9.0	MSTR	1.6%	20.0
1	WDC	3.22%	7.0	VFC	1.44%	14.0
1	GOOGL	1.32%	10.0	FIS	1.11%	10.0
1	CSTM	2.16%	5.0	AMC	3.41%	2.0
1	GS	0.74%	14.0	VZ	3.05%	1.0
1	LUMN	2.89%	3.0	ADBE	0.28%	10.0
1	GT	0.57%	10.0	LW	2.52%	1.0
1	PRGO	1.41%	4.0	USB	0.24%	9.0
1	THC	0.48%	9.0	CDNS	0.17%	9.0
1	DHI	0.81%	5.0	SBUX	0.25%	2.0
1	QQQ	1.98%	2.0	T	0.39%	1.0
1	INTC	1.37%	2.0	ORCL	0.17%	1.0
1	ELAN	0.84%	3.0	LNC	0.01%	3.0
1	CSCO	1.2%	2.0	CMCSA	-0.2%	2.0
1	HLT	1.14%	2.0	HON	-0.43%	1.0
1	NEM	1.59%	1.0	LLY	-0.56%	2.0
1	SPY	0.39%	4.0	GNRC	-0.46%	3.0
1	AMD	0.73%	2.0	JAZZ	-1.02%	2.0
1	OXY	1.28%	1.0	TDG	-0.34%	6.0
1	FSUGY	1.0%	1.0	CPRT	-0.9%	3.0
1	KALU	0.8%	1.0	ISRG	-3.07%	1.0
1	BA	0.76%	1.0	LEN	-3.91%	1.0
1	PHM	-0.14%	2.0	INTU	-0.31%	16.0

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 2026-04-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	ON	38.02%	4.0	MSTR	27.53%	11.0
10	WDC	21.11%	7.0	VFC	10.53%	9.0
10	GOOGL	9.86%	8.0	ADBE	3.42%	9.0
10	GS	4.75%	9.0	ORCL	27.87%	1.0
10	LUMN	11.14%	3.0	INTU	2.11%	10.0
10	SPY	5.39%	4.0	FIS	2.63%	7.0
10	TRGP	3.27%	5.0	CDNS	7.95%	2.0
10	GT	3.12%	5.0	JAZZ	4.86%	2.0
10	CSCO	11.18%	1.0	USB	2.19%	4.0
10	MS	5.44%	2.0	SBUX	7.09%	1.0
10	JPM	2.43%	4.0	AMC	6.49%	1.0
10	QQQ	9.47%	1.0	CMCSA	2.15%	2.0
10	PRGO	1.31%	2.0	GNRC	2.48%	1.0
10	ELAN	-0.83%	1.0	LW	-0.39%	1.0
10	HLT	-1.91%	1.0	HON	-9.2%	1.0
10	SLV	-0.44%	7.0	TDG	-7.12%	5.0

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

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

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	ON	1.79%	42.0	VFC	0.82%	34.0
1	GME	1.0%	32.0	AMC	9.69%	2.0
1	X	0.61%	51.0	THC	11.0%	1.0
1	CZR	0.42%	74.0	META	0.48%	23.0
1	WDC	0.76%	39.0	TSLA	0.2%	53.0
1	FSUGY	0.25%	93.0	LUMN	3.41%	3.0
1	EXPE	0.68%	29.0	AAP	4.92%	2.0
1	VST	0.61%	29.0	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	VNO	0.57%	25.0	BHP	1.72%	4.0
1	ELAN	0.8%	15.0	CNC	0.21%	28.0
1	CCL	0.48%	24.0	CDNS	4.95%	1.0
1	PWR	0.24%	47.0	CLF	2.08%	2.0
1	AA	0.58%	18.0	ON	0.16%	26.0
1	GS	0.2%	51.0	KALU	2.03%	2.0
1	BBY	0.26%	31.0	SBUX	0.43%	9.0
1	USB	1.46%	5.0	ELAN	1.06%	3.0
1	AVGO	0.41%	17.0	SNY	0.78%	3.0
1	KEY	1.69%	4.0	TLT	0.54%	4.0
1	AAP	0.26%	20.0	PCG	0.71%	3.0
1	MOS	0.16%	30.0	GILD	2.12%	1.0
1	ETRN	0.68%	7.0	NVS	0.25%	8.0
1	GOOGL	0.12%	35.0	VICI	0.49%	4.0
1	DHI	0.68%	5.0	FIS	0.04%	40.0
1	PCG	0.08%	42.0	TDG	0.4%	4.0
1	MSFT	0.32%	9.0	EXPE	0.49%	3.0
1	TRGP	0.23%	12.0	GE	1.34%	1.0
1	NEM	2.76%	1.0	BXP	1.24%	1.0
1	CMG	0.61%	4.0	CMCSA	0.31%	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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	1.41%	255.0	MSTR	1.75%	83.0
10	TEVA	8.66%	39.0	CHTR	6.14%	15.0
10	WDC	8.34%	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	ON	6.9%	41.0	NWL	4.82%	14.0
10	CCL	8.23%	24.0	AMZN	15.38%	4.0
10	ELAN	10.72%	15.0	UNH	1.39%	37.0
10	VST	5.31%	29.0	LUMN	15.49%	3.0
10	CZR	2.03%	74.0	ELAN	14.1%	3.0
10	AVGO	8.6%	17.0	TSLA	0.63%	53.0
10	ORCL	5.97%	23.0	CNC	1.19%	28.0
10	GME	4.01%	32.0	AMD	8.12%	3.0
10	PWR	2.05%	47.0	VICI	6.02%	4.0
10	AMD	1.32%	64.0	CMCSA	6.02%	4.0
10	AAP	3.17%	20.0	AMC	22.69%	1.0
10	ETRN	8.54%	7.0	SBUX	2.47%	9.0
10	MSFT	5.36%	9.0	NVS	2.51%	8.0
10	PHM	0.95%	46.0	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	GS	0.76%	50.0	CDNS	9.68%	1.0
10	DHI	7.43%	5.0	TLT	2.34%	4.0
10	TRGP	3.65%	9.0	SLV	8.91%	1.0
10	LLY	8.0%	4.0	BALL	4.41%	2.0
10	MOS	0.87%	30.0	CMG	8.46%	1.0
10	NEM	21.68%	1.0	THC	6.82%	1.0
10	PCG	0.53%	38.0	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

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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	4.64%	255.0	ON	11.14%	26.0
21	WDC	24.24%	37.0	NFLX	3.11%	86.0
21	TEVA	19.15%	39.0	MSTR	3.06%	75.0
21	X	17.4%	39.0	TSLA	4.24%	53.0
21	GBTC	19.11%	28.0	ELAN	55.86%	3.0
21	VST	11.91%	29.0	CHTR	9.27%	15.0
21	GME	8.28%	32.0	SBUX	12.71%	9.0
21	CZR	3.49%	74.0	NWL	7.73%	14.0
21	ON	6.18%	40.0	CNC	3.35%	28.0
21	ELAN	15.1%	15.0	LUMN	30.52%	3.0
21	CCL	8.83%	24.0	AMD	24.66%	3.0
21	PWR	3.69%	47.0	UNH	1.65%	37.0
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	4.19%	35.0	CMCSA	8.71%	4.0
21	ORCL	6.28%	23.0	INTC	6.62%	4.0
21	GS	2.77%	50.0	THC	21.18%	1.0
21	PHM	2.78%	46.0	TLT	4.24%	4.0
21	LVS	20.38%	6.0	CMG	12.96%	1.0
21	VNO	3.88%	25.0	T	0.5%	21.0
21	ETRN	13.17%	7.0	CDNS	10.33%	1.0
21	BHC	3.85%	20.0	GILD	6.64%	1.0
21	DHI	12.82%	5.0	AMZN	1.56%	4.0
21	QCOM	1.93%	30.0	SLV	6.2%	1.0
21	LLY	13.78%	4.0	PCG	1.8%	3.0
21	MSFT	4.88%	9.0	ADBE	0.53%	10.0
21	TRGP	4.58%	8.0	GE	5.02%	1.0
21	QQQ	0.59%	61.0	HON	4.09%	1.0
21	VFC	11.8%	3.0	BIIB	0.1%	32.0

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

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

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	13.55%	255.0	NFLX	11.99%	86.0
63	WDC	68.44%	29.0	TSLA	16.67%	53.0
63	TEVA	48.31%	39.0	CNC	19.16%	27.0
63	GBTC	33.46%	28.0	ON	13.82%	26.0
63	VNO	35.47%	25.0	LUMN	100.22%	3.0
63	VST	28.29%	28.0	ELAN	77.84%	3.0
63	ON	16.25%	40.0	SBUX	23.92%	9.0
63	GS	13.26%	43.0	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	CSTM	17.59%	21.0	AMD	33.46%	3.0
63	LVS	54.84%	6.0	T	3.74%	21.0
63	MS	10.15%	30.0	CMCSA	17.21%	3.0
63	AMD	3.96%	64.0	CHTR	3.14%	15.0
63	PHM	5.68%	40.0	UNH	1.28%	35.0
63	X	11.09%	20.0	MSTR	1.09%	38.0
63	PCG	10.08%	21.0	INTU	13.41%	3.0
63	PWR	4.4%	47.0	INTC	9.5%	4.0
63	GOOGL	5.67%	35.0	TLT	9.17%	4.0
63	AVGO	9.24%	17.0	META	1.52%	23.0
63	ETRN	21.77%	7.0	SLV	24.84%	1.0
63	LUMN	29.01%	5.0	CMG	22.65%	1.0
63	TRGP	15.77%	8.0	BALL	9.94%	2.0
63	ORCL	3.99%	23.0	PCG	6.57%	3.0
63	MSFT	9.54%	9.0	AAP	5.92%	2.0
63	LLY	20.93%	4.0	BXP	11.22%	1.0
63	SLV	68.53%	1.0	GSK	8.44%	1.0
63	FSUGY	0.73%	92.0	ISRG	6.51%	1.0
63	AZO	9.09%	7.0	AMC	3.69%	1.0
63	FCX	19.97%	3.0	GE	1.67%	1.0

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

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	29.64%	255.0	NFLX	34.21%	86.0
126	TEVA	56.51%	37.0	TSLA	26.15%	53.0
126	GBTC	57.64%	28.0	MSTR	23.65%	25.0
126	AMD	20.39%	64.0	ELAN	144.91%	3.0
126	VST	57.09%	22.0	VNO	56.34%	7.0
126	QQQ	17.91%	61.0	ON	12.76%	26.0
126	VNO	43.4%	25.0	T	15.23%	21.0
126	AMAT	11.47%	89.0	AMD	122.93%	2.0
126	ON	23.95%	40.0	CNC	14.82%	15.0
126	PWR	15.13%	47.0	LUMN	72.09%	3.0
126	CSTM	35.99%	17.0	SBUX	23.68%	9.0
126	LVS	69.03%	6.0	INTC	20.15%	4.0
126	PHM	16.91%	24.0	SLV	59.34%	1.0
126	GS	13.56%	25.0	INTU	18.57%	3.0
126	FSUGY	3.65%	92.0	CHTR	3.27%	15.0
126	MS	13.83%	22.0	BA	7.7%	4.0
126	ETRN	41.54%	7.0	NVS	15.03%	2.0
126	THC	7.85%	32.0	EXPE	7.82%	3.0
126	AVGO	14.43%	17.0	ISRG	18.5%	1.0
126	LUMN	36.73%	5.0	META	0.74%	23.0
126	X	8.55%	19.0	TLT	3.74%	4.0
126	DHI	31.96%	5.0	GSK	13.85%	1.0
126	CCL	8.64%	17.0	GILD	12.13%	1.0
126	CMG	35.29%	4.0	VICI	3.01%	4.0
126	MSFT	14.44%	9.0	PCG	2.41%	3.0
126	TRGP	22.02%	5.0	GE	5.07%	1.0
126	COST	16.26%	6.0	BXP	2.15%	1.0
126	AZO	12.32%	7.0	OXY	-1.41%	1.0
126	LLY	21.48%	4.0	BALL	-2.54%	2.0
126	FCX	24.73%	3.0	NAVI	-9.51%	1.0

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

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	129.59%	243.0	NFLX	76.13%	86.0
252	GBTC	196.03%	28.0	MSTR	104.31%	25.0
252	AMAT	52.09%	88.0	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	CSTM	130.04%	16.0	JAZZ	28.25%	20.0
252	QQQ	28.97%	62.0	ELAN	183.07%	3.0
252	VST	91.4%	19.0	INTC	124.39%	4.0
252	VNO	72.05%	24.0	ON	52.63%	7.0
252	ON	39.01%	40.0	FIS	8.32%	38.0
252	GOOGL	37.84%	34.0	AMD	254.68%	1.0
252	PHM	43.54%	24.0	VNO	32.94%	7.0
252	MU	110.43%	9.0	INTU	59.73%	3.0
252	THC	29.93%	32.0	SBUX	19.54%	9.0
252	ORCL	49.8%	14.0	SLV	143.34%	1.0
252	AVGO	61.61%	10.0	CHTR	8.47%	15.0
252	FSUGY	6.88%	78.0	PCG	37.26%	3.0
252	MSFT	49.72%	9.0	GE	74.42%	1.0
252	X	23.54%	18.0	ISRG	37.07%	1.0
252	DHI	59.96%	5.0	BMY	6.8%	5.0
252	COST	45.53%	6.0	GILD	33.36%	1.0
252	MS	11.47%	19.0	AMZN	7.78%	4.0
252	QCOM	7.12%	30.0	EXPE	8.26%	3.0
252	LVS	29.61%	6.0	BALL	7.84%	2.0
252	INTC	17.57%	10.0	GSK	6.91%	1.0
252	CMG	38.22%	4.0	VICI	1.52%	4.0
252	AA	11.15%	12.0	OXY	5.96%	1.0
252	AZO	14.98%	7.0	TLT	0.13%	4.0
252	KEY	34.53%	3.0	UNH	-6.64%	1.0
252	LEN	16.86%	6.0	NAVI	-10.93%	1.0

VS >9 vs VS <-9: P365D, 1d Horizon

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

Period examined: All model dates from 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	WDC	0.84%	38.0	VFC	1.56%	14.0
1	EXPE	0.68%	29.0	ON	0.77%	19.0
1	FSUGY	1.29%	15.0	LUMN	3.41%	3.0
1	CCL	1.04%	13.0	AAP	4.92%	2.0
1	VST	1.2%	10.0	AMD	3.77%	2.0
1	BBY	1.2%	9.0	FIS	3.08%	2.0
1	GS	0.2%	51.0	CNC	0.21%	28.0
1	AVGO	1.04%	7.0	CDNS	4.95%	1.0
1	AMAT	1.65%	4.0	CLF	2.08%	2.0
1	GT	0.18%	35.0	NVS	0.25%	8.0
1	NVDA	0.52%	12.0	TDG	0.4%	4.0
1	CSTM	1.16%	5.0	BXP	1.24%	1.0
1	ON	2.74%	2.0	CMCSA	0.31%	4.0
1	CLF	3.7%	1.0	BA	0.19%	5.0
1	PCG	0.08%	42.0	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	NEM	2.76%	1.0	CPRT	-0.37%	3.0
1	LEN	2.0%	1.0	AMC	-1.61%	1.0
1	JPM	0.17%	11.0	UNH	-0.05%	36.0
1	SLV	0.28%	6.0	CMG	-3.29%	1.0
1	TRGP	0.14%	10.0	PRGO	-1.13%	6.0
1	ELAN	0.55%	2.0	INTU	-0.38%	18.0
1	VFC	0.95%	1.0	ADBE	-0.51%	18.0
1	SPY	0.75%	1.0	MSTR	-0.33%	66.0

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 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	8.41%	38.0	ON	8.42%	19.0
10	TEVA	6.17%	31.0	VFC	4.92%	11.0
10	CCL	14.38%	13.0	UNH	1.32%	36.0
10	X	10.16%	13.0	LUMN	15.49%	3.0
10	ORCL	14.27%	8.0	CNC	1.19%	28.0
10	CSTM	13.61%	5.0	CMCSA	6.02%	4.0
10	AVGO	9.41%	7.0	MSTR	0.37%	58.0
10	FSUGY	4.31%	15.0	NVS	2.51%	8.0
10	NVDA	4.69%	12.0	AAP	4.93%	2.0
10	ON	43.34%	1.0	CDNS	9.68%	1.0
10	NWL	13.35%	3.0	CMG	8.46%	1.0
10	GT	1.28%	31.0	AMD	3.4%	2.0
10	CYH	2.28%	17.0	CLF	2.73%	2.0
10	GS	0.76%	50.0	JAZZ	5.05%	1.0
10	NEM	21.68%	1.0	BXP	4.44%	1.0
10	CZR	3.39%	6.0	TDG	0.68%	4.0
10	PCG	0.53%	38.0	HON	1.24%	1.0
10	AMC	3.15%	6.0	VCSH	0.51%	2.0
10	LUMN	9.25%	2.0	CPRT	-3.31%	1.0
10	VST	1.82%	10.0	ADBE	-0.32%	18.0
10	AMD	7.92%	2.0	FIS	-3.07%	2.0
10	PHM	0.7%	22.0	BA	-3.37%	5.0
10	BBY	1.66%	9.0	PRGO	-10.01%	6.0
10	TRGP	1.99%	7.0	INTU	-3.88%	17.0

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 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	WDC	25.08%	36.0	ON	17.84%	19.0
21	TEVA	14.91%	31.0	CNC	3.35%	28.0
21	CCL	15.3%	13.0	LUMN	30.52%	3.0
21	FSUGY	11.86%	15.0	UNH	1.75%	36.0
21	X	26.34%	6.0	NVS	5.85%	8.0
21	NVDA	12.6%	12.0	AMD	20.66%	2.0
21	PCG	4.19%	35.0	CMCSA	8.71%	4.0
21	GS	2.77%	50.0	VFC	3.93%	7.0
21	ORCL	15.94%	8.0	CMG	12.96%	1.0
21	CZR	19.02%	6.0	CDNS	10.33%	1.0
21	CSTM	21.17%	5.0	ADBE	0.53%	10.0
21	AVGO	12.99%	7.0	HON	4.09%	1.0
21	AMAT	14.57%	4.0	BXP	2.72%	1.0
21	PHM	2.29%	22.0	JAZZ	1.9%	1.0
21	BBY	4.62%	9.0	VCSH	0.38%	2.0
21	VST	4.01%	10.0	BA	-0.03%	5.0
21	MU	31.7%	1.0	CLF	-1.14%	2.0
21	TRGP	5.12%	6.0	AAP	-1.38%	2.0
21	SLV	11.61%	2.0	CPRT	-8.02%	1.0
21	KEY	22.74%	1.0	MSTR	-0.38%	50.0
21	NWL	7.08%	3.0	FIS	-24.37%	1.0
21	NEM	16.83%	1.0	TDG	-6.6%	4.0
21	SPY	10.51%	1.0	PRGO	-15.32%	6.0
21	ELAN	4.75%	2.0	INTU	-10.63%	9.0

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 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	WDC	70.25%	28.0	CNC	19.16%	27.0
63	TEVA	57.12%	31.0	LUMN	100.22%	3.0
63	GS	13.26%	43.0	ON	9.09%	19.0
63	FSUGY	22.64%	14.0	NVS	19.5%	8.0
63	NVDA	26.11%	12.0	CMCSA	17.21%	3.0
63	PCG	10.08%	21.0	UNH	1.5%	34.0
63	CCL	15.74%	13.0	CMG	22.65%	1.0
63	AVGO	28.82%	7.0	AMD	9.77%	2.0
63	CSTM	33.24%	5.0	AAP	5.92%	2.0
63	AMAT	36.77%	4.0	BXP	11.22%	1.0
63	TRGP	19.41%	6.0	JAZZ	9.83%	1.0
63	MS	9.35%	11.0	HON	-6.45%	1.0
63	SLV	68.53%	1.0	BA	-1.36%	5.0
63	BBY	8.37%	8.0	CLF	-7.68%	2.0
63	MU	65.79%	1.0	CPRT	-17.74%	1.0
63	PHM	3.06%	16.0	FIS	-30.54%	1.0
63	CZR	16.28%	3.0	MSTR	-5.19%	13.0
63	GT	1.52%	26.0	ADBE	-18.97%	4.0
63	KEY	21.53%	1.0	PRGO	-20.68%	5.0

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

Period examined: All model dates from 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	TEVA	60.55%	29.0	CNC	14.82%	15.0
126	FSUGY	38.45%	14.0	LUMN	72.09%	3.0
126	NVDA	31.87%	12.0	ON	10.86%	19.0
126	GS	13.56%	25.0	AMD	64.71%	1.0
126	AVGO	24.55%	7.0	BA	7.7%	4.0
126	CCL	26.61%	6.0	NVS	15.03%	2.0
126	TRGP	41.16%	3.0	BXP	2.15%	1.0
126	AMAT	88.04%	1.0	HON	-14.24%	1.0
126	MS	17.91%	3.0	ADBE	-16.94%	1.0
126	VFC	47.5%	1.0	CLF	-34.96%	1.0
126	AMD	22.48%	2.0	PRGO	-48.54%	1.0
126	CSTM	41.2%	1.0	AAP	-27.02%	2.0
126	CZR	23.88%	1.0	UNH	-8.26%	29.0

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 2026-02-02 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	WDC	1.06%	10.0	VFC	1.56%	14.0
1	PCG	0.33%	21.0	FIS	7.06%	1.0
1	CYH	0.64%	10.0	CDNS	4.95%	1.0
1	ON	2.74%	2.0	UNH	1.38%	2.0
1	PHM	1.08%	5.0	TDG	0.4%	4.0
1	VST	4.33%	1.0	PRGO	1.46%	1.0
1	CLF	3.7%	1.0	VCSH	0.24%	2.0
1	NEM	2.76%	1.0	CPRT	-0.15%	2.0
1	GT	0.23%	9.0	CNC	-1.09%	1.0
1	FSUGY	1.48%	1.0	AMC	-1.61%	1.0
1	TRGP	0.22%	4.0	ADBE	-0.44%	14.0
1	SPY	0.75%	1.0	INTU	-0.38%	18.0
1	INTC	-0.22%	1.0	MSTR	-0.36%	52.0

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 2026-02-02 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CYH	5.39%	10.0	MSTR	4.97%	44.0
10	WDC	5.11%	10.0	VFC	4.92%	11.0
10	ON	43.34%	1.0	CNC	12.69%	1.0
10	PCG	1.53%	17.0	CDNS	9.68%	1.0
10	CZR	7.98%	3.0	FIS	5.44%	1.0
10	PHM	4.54%	5.0	UNH	2.59%	2.0
10	NEM	21.68%	1.0	ADBE	0.3%	14.0
10	LUMN	9.25%	2.0	TDG	0.68%	4.0
10	VST	12.19%	1.0	VCSH	0.51%	2.0
10	SPY	7.63%	1.0	PRGO	0.14%	1.0
10	CLF	3.99%	1.0	INTU	-3.88%	17.0

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 2026-02-02 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	WDC	19.5%	8.0	MSTR	6.84%	36.0
21	CZR	30.66%	3.0	VFC	3.93%	7.0
21	NEM	16.83%	1.0	CDNS	10.33%	1.0
21	SPY	10.51%	1.0	UNH	1.23%	2.0
21	PCG	0.47%	14.0	VCSH	0.38%	2.0
21	VST	4.05%	1.0	CNC	-5.36%	1.0
21	LUMN	2.87%	1.0	ADBE	-0.99%	6.0
21	BBY	2.26%	1.0	TDG	-6.6%	4.0
21	CAH	-0.93%	4.0	PRGO	-34.54%	1.0
21	FSUGY	-4.33%	1.0	INTU	-10.63%	9.0

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 2026-04-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	ON	2.74%	2.0	MSTR	0.98%	16.0
1	CYH	1.16%	4.0	VFC	1.72%	7.0
1	WDC	1.09%	2.0	FIS	7.06%	1.0
1	GS	2.01%	1.0	ADBE	0.26%	8.0
1	THC	1.46%	1.0	INTU	0.23%	9.0
1	GT	0.28%	5.0	CPRT	-0.15%	2.0
1	TRGP	0.22%	4.0	AMC	-1.61%	1.0

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

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

Period examined: All model dates from 2026-04-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	23.89%	2.0	MSTR	32.62%	8.0
10	ON	43.34%	1.0	VFC	13.85%	4.0
10	LUMN	20.45%	1.0	INTU	3.61%	8.0
10	CYH	3.0%	4.0	ADBE	3.48%	8.0
10	GT	0.57%	1.0	FIS	5.44%	1.0

Bottom 30 Tickers By V-Score Group Price Return Contribution

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

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

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

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

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

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	-0.31%	436.0	NWL	-0.58%	124.0
1	GT	-0.29%	378.0	PRGO	-0.25%	282.0
1	USB	-0.32%	193.0	AAP	-0.29%	230.0
1	CLF	-0.18%	322.0	CHTR	-0.24%	257.0
1	UNH	-0.4%	140.0	OXY	-0.24%	223.0
1	LUMN	-0.3%	121.0	MU	-0.82%	65.0
1	CMG	-0.1%	353.0	BA	-0.19%	257.0
1	LEN	-0.11%	320.0	AMC	-0.6%	80.0
1	NWL	-0.14%	224.0	BALL	-0.14%	311.0
1	QCOM	-0.07%	419.0	INTC	-0.3%	127.0
1	KEY	-0.15%	180.0	CPRT	-0.42%	74.0
1	T	-1.57%	16.0	MNST	-0.15%	208.0
1	FSUGY	-0.04%	575.0	FRCB	-0.75%	41.0
1	CVS	-0.63%	36.0	CTLT	-0.29%	101.0
1	BALL	-0.5%	44.0	KHC	-0.08%	346.0
1	IEP	-0.23%	85.0	VICI	-0.08%	355.0

1	FIS	-0.27%	72.0	TMUS	-0.07%	404.0
1	CSCO	-0.08%	232.0	AMZN	-0.1%	254.0
1	CNC	-0.09%	207.0	SIVBQ	-0.29%	91.0
1	LNC	-0.39%	46.0	MSFT	-0.14%	182.0
1	SBUX	-0.21%	79.0	IEP	-0.15%	168.0
1	IRM	-0.19%	81.0	LNC	-0.11%	223.0
1	SBNY	-0.59%	25.0	AA	-0.2%	124.0
1	CPRT	-0.07%	195.0	ZTS	-0.07%	362.0
1	HSBC	-0.63%	20.0	GSK	-0.06%	401.0
1	ISRG	-0.22%	44.0	CMA	-0.08%	289.0
1	TLT	-0.61%	15.0	WRK	-0.17%	126.0
1	AZN	-0.15%	60.0	VFC	-0.17%	111.0
1	MNST	-0.1%	81.0	NEM	-0.06%	304.0
1	NAVI	-0.27%	28.0	HON	-0.06%	315.0

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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-2.55%	413.0	SIVBQ	-9.75%	89.0
10	GT	-1.6%	355.0	SBNY	-9.24%	75.0
10	LUMN	-4.87%	86.0	AMC	-8.41%	77.0
10	CLF	-1.24%	320.0	CHTR	-1.58%	256.0
10	QCOM	-0.77%	415.0	BXP	-1.11%	308.0
10	UNH	-2.28%	131.0	PRGO	-1.15%	291.0
10	BHC	-0.93%	261.0	IEP	-2.02%	162.0
10	NWL	-1.04%	221.0	INTU	-1.55%	200.0
10	SBNY	-7.72%	27.0	CNC	-1.89%	150.0
10	CNC	-0.93%	207.0	NWL	-2.27%	116.0
10	GNRC	-1.77%	87.0	TLT	-0.56%	329.0
10	CTLT	-0.68%	220.0	KHC	-0.52%	349.0
10	BALL	-3.32%	43.0	OXY	-0.79%	223.0
10	BBY	-0.38%	370.0	AAP	-0.71%	234.0
10	IRM	-1.53%	90.0	CMCSA	-0.48%	322.0
10	FIS	-2.23%	58.0	CLF	-1.22%	122.0
10	CPRT	-0.75%	171.0	MU	-2.38%	61.0
10	FSUGY	-0.22%	557.0	VICI	-0.39%	350.0
10	ADBE	-6.14%	13.0	TFC	-0.56%	236.0
10	SBUX	-0.97%	75.0	GME	-0.71%	174.0
10	VNO	-0.28%	256.0	BMY	-0.33%	365.0
10	LEN	-0.24%	293.0	FIS	-0.54%	227.0
10	AMC	-0.22%	280.0	FRCB	-2.68%	44.0
10	CVS	-1.51%	41.0	LQD	-0.33%	314.0
10	CMA	-0.98%	61.0	BHC	-0.81%	127.0
10	TLT	-1.9%	31.0	CITI	-0.65%	158.0
10	PRGO	-1.31%	43.0	CPRT	-1.42%	71.0
10	FITB	-0.66%	79.0	FCX	-0.64%	146.0
10	AMZN	-1.2%	43.0	ZTS	-0.24%	354.0
10	HSBC	-2.0%	24.0	X	-1.68%	49.0

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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-4.32%	412.0	SIVBQ	-15.92%	89.0
21	CLF	-3.14%	321.0	SBNY	-16.55%	76.0
21	LUMN	-11.24%	86.0	AMC	-10.81%	79.0
21	GT	-2.35%	350.0	BXP	-2.84%	300.0
21	QCOM	-1.39%	408.0	NWL	-5.3%	115.0
21	NWL	-2.14%	216.0	PRGO	-2.03%	291.0
21	AMC	-1.51%	289.0	CNC	-3.92%	148.0
21	SBNY	-16.18%	26.0	IEP	-3.61%	157.0
21	CTLT	-1.87%	221.0	CHTR	-2.12%	253.0
21	FSUGY	-0.71%	553.0	AAP	-1.72%	232.0
21	VNO	-1.42%	262.0	CMCSA	-1.22%	322.0
21	UNH	-3.34%	110.0	FRCB	-8.66%	45.0
21	GNRC	-3.95%	84.0	INTU	-1.96%	195.0
21	IRM	-3.03%	97.0	BHC	-3.07%	123.0
21	BHC	-1.1%	256.0	KHC	-1.04%	345.0
21	CNC	-1.32%	211.0	TFC	-1.28%	232.0
21	VFC	-1.41%	169.0	OXY	-1.28%	218.0
21	ZTS	-2.87%	79.0	VICI	-0.8%	345.0
21	BBY	-0.51%	372.0	LNC	-1.27%	213.0
21	CPRT	-1.11%	158.0	X	-5.47%	48.0
21	FIS	-2.98%	55.0	CZR	-2.07%	124.0
21	AMZN	-3.67%	37.0	ELAN	-2.16%	118.0
21	GME	-0.51%	242.0	CVS	-0.77%	317.0
21	BAC	-2.99%	41.0	TLT	-0.74%	324.0
21	SBUX	-1.61%	72.0	NAVI	-0.76%	312.0
21	ADBE	-8.57%	13.0	FCX	-1.3%	146.0
21	USB	-0.61%	172.0	BMY	-0.5%	359.0
21	LNC	-2.39%	43.0	CYH	-3.17%	49.0
21	BALL	-2.97%	33.0	LQD	-0.47%	322.0
21	FITB	-1.16%	84.0	BA	-0.55%	260.0

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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-9.95%	401.0	SIVBQ	-42.61%	87.0
63	AMC	-9.5%	316.0	SBNY	-40.76%	78.0
63	GME	-10.33%	232.0	AMC	-33.13%	76.0
63	BHC	-6.96%	279.0	FRCB	-47.46%	45.0
63	NWL	-8.6%	205.0	AAP	-9.19%	215.0
63	CLF	-5.36%	307.0	BXP	-6.06%	282.0
63	MOS	-4.36%	371.0	CHTR	-6.87%	240.0
63	CTLT	-6.83%	201.0	NWL	-14.33%	113.0
63	QCOM	-3.44%	379.0	IEP	-10.6%	144.0
63	SBNY	-35.34%	33.0	CMCSA	-4.1%	320.0
63	GT	-3.34%	310.0	PRGO	-4.49%	288.0
63	LUMN	-9.62%	98.0	CVS	-4.12%	295.0
63	CNC	-4.33%	194.0	CNC	-8.53%	140.0
63	BBY	-1.66%	368.0	ZTS	-3.01%	343.0
63	IEP	-8.05%	70.0	CZR	-8.05%	124.0
63	UNH	-7.68%	73.0	CYH	-15.85%	51.0
63	IRM	-5.4%	99.0	CLF	-7.09%	113.0
63	ZTS	-5.86%	82.0	NAVI	-2.5%	304.0
63	CPRT	-2.49%	181.0	X	-15.01%	49.0
63	BAC	-9.3%	43.0	LNC	-3.45%	193.0
63	MSTR	-3.94%	87.0	TLT	-2.13%	311.0
63	AAPL	-1.59%	207.0	KHC	-1.97%	332.0
63	TXN	-1.46%	206.0	VFC	-5.91%	109.0
63	BALL	-7.85%	35.0	VNO	-4.47%	132.0
63	ZION	-1.48%	173.0	OXY	-2.67%	202.0
63	TLT	-9.29%	24.0	TFC	-2.38%	214.0
63	SBUX	-2.66%	81.0	BA	-1.8%	249.0
63	TSLA	-11.21%	18.0	PEP	-1.11%	389.0
63	VZ	-6.31%	30.0	FRA	-1.6%	256.0
63	TMUS	-2.83%	65.0	BMY	-1.1%	346.0

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

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AMC	-24.61%	313.0	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	-23.69%	199.0	FRCB	-78.26%	45.0
126	CLF	-12.54%	305.0	AAP	-14.95%	208.0
126	MOS	-5.45%	363.0	IEP	-22.67%	131.0
126	CNC	-10.01%	188.0	PRGO	-10.14%	278.0
126	CTLT	-9.52%	172.0	CHTR	-12.32%	223.0
126	MSTR	-14.65%	110.0	ZTS	-5.95%	332.0
126	BHC	-5.88%	267.0	CZR	-16.31%	118.0
126	QCOM	-3.7%	392.0	NAVI	-6.51%	289.0
126	IEP	-15.79%	82.0	NWL	-16.28%	110.0
126	SBNY	-47.88%	26.0	CNC	-12.36%	135.0
126	ZION	-7.28%	166.0	KHC	-5.43%	306.0
126	AAP	-6.39%	185.0	BXP	-5.83%	262.0
126	GT	-4.31%	263.0	CMCSA	-4.71%	306.0
126	BBY	-3.36%	323.0	OXY	-7.12%	198.0
126	ZTS	-9.58%	84.0	TLT	-4.84%	282.0
126	UNH	-11.15%	72.0	VFC	-13.94%	92.0
126	USB	-3.96%	171.0	BMY	-3.38%	330.0
126	CYH	-2.34%	285.0	LNC	-6.15%	171.0
126	WRK	-8.48%	70.0	CYH	-16.84%	52.0
126	SBUX	-5.83%	84.0	PEP	-2.1%	382.0
126	BALL	-9.85%	40.0	VNO	-6.0%	131.0
126	FIS	-5.66%	67.0	CVS	-2.75%	273.0
126	VZ	-12.01%	29.0	CLF	-7.25%	103.0
126	TLT	-13.26%	25.0	BHP	-2.11%	310.0
126	IRM	-3.49%	88.0	UNH	-5.78%	109.0
126	TXN	-1.5%	192.0	GSK	-1.13%	345.0
126	RIO	-5.69%	49.0	GT	-5.65%	63.0

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

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	AMC	-47.58%	225.0	SIVBQ	-98.78%	88.0
252	UAA	-19.98%	351.0	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	-29.92%	167.0
252	GME	-18.15%	214.0	PRGO	-19.29%	247.0
252	CNC	-17.76%	177.0	FRCB	-93.82%	46.0
252	IEP	-34.95%	67.0	BMY	-12.34%	270.0
252	MSTR	-33.49%	66.0	CNC	-28.91%	109.0
252	MOS	-7.11%	310.0	NWL	-33.89%	91.0
252	CZR	-8.02%	234.0	CZR	-28.84%	99.0
252	ZION	-11.37%	161.0	OXY	-14.62%	179.0
252	CTLT	-12.4%	134.0	CHTR	-14.17%	184.0
252	BHC	-6.73%	243.0	KHC	-9.62%	267.0
252	LUMN	-15.46%	103.0	BXP	-10.09%	238.0
252	SBNY	-84.22%	18.0	TLT	-8.99%	248.0
252	ELAN	-9.12%	137.0	NAVI	-9.29%	232.0
252	GT	-7.32%	165.0	PEP	-6.21%	343.0
252	FSUGY	-2.62%	457.0	ZTS	-7.76%	268.0
252	UNH	-12.79%	92.0	VFC	-21.18%	88.0
252	FIS	-19.13%	59.0	VNO	-17.39%	105.0
252	CVS	-23.02%	47.0	ON	-32.2%	56.0
252	VFC	-9.31%	95.0	TFC	-8.51%	186.0
252	SBUX	-12.4%	71.0	UNH	-14.6%	101.0
252	LW	-19.6%	43.0	CMCSA	-5.62%	251.0
252	BBY	-2.56%	245.0	AA	-10.89%	117.0
252	BALL	-15.89%	31.0	CYH	-23.88%	47.0
252	TLT	-14.26%	28.0	BIIB	-4.7%	226.0
252	FRCB	-99.78%	4.0	BHC	-13.86%	70.0
252	USB	-2.43%	156.0	CVS	-3.35%	230.0

VaR Adjusted V-Scores: P365D, 1d Horizon

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

Period examined: All model dates from 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	-0.33%	198.0	CHTR	-0.56%	79.0
1	DHI	-0.6%	56.0	MU	-1.52%	19.0
1	CMG	-1.04%	27.0	FIS	-0.44%	64.0
1	VNO	-0.39%	62.0	CCL	-1.03%	27.0
1	AMC	-0.16%	111.0	KHC	-0.36%	76.0
1	LEN	-0.36%	49.0	AVGO	-1.04%	26.0
1	UAA	-0.44%	33.0	CPRT	-0.58%	43.0
1	BHC	-0.65%	18.0	ADBE	-0.82%	23.0
1	IRM	-0.39%	22.0	LVS	-0.25%	70.0
1	PRGO	-0.33%	26.0	GWW	-0.2%	76.0
1	UNH	-1.3%	6.0	INTC	-0.3%	50.0
1	FIS	-1.29%	6.0	AMZN	-0.28%	47.0
1	NFLX	-0.11%	66.0	ZTS	-0.14%	97.0
1	MRK	-0.99%	6.0	VICI	-0.11%	117.0
1	LNC	-0.64%	9.0	AMC	-1.06%	11.0
1	GILD	-0.9%	6.0	MSTR	-0.77%	15.0
1	GNRC	-0.54%	10.0	INTU	-0.35%	32.0
1	USB	-0.23%	21.0	TDG	-0.24%	47.0
1	TMUS	-0.16%	30.0	CMCSA	-0.15%	72.0
1	XOM	-0.29%	15.0	T	-0.09%	109.0
1	GME	-0.51%	8.0	HCA	-0.32%	29.0
1	KALU	-0.58%	7.0	ISRG	-0.09%	93.0
1	AZO	-0.13%	31.0	BUD	-0.06%	143.0
1	MSFT	-0.16%	25.0	GE	-0.37%	21.0
1	CVS	-0.76%	5.0	HON	-0.1%	80.0
1	ZION	-0.21%	17.0	PRGO	-0.19%	39.0
1	TFC	-0.04%	74.0	FSUGY	-0.5%	14.0
1	AAP	-1.02%	3.0	CLF	-0.16%	38.0
1	NAVI	-0.68%	4.0	BXP	-0.07%	75.0
1	AZN	-0.87%	3.0	CSTM	-1.84%	3.0

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 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	GT	-2.39%	176.0	CHTR	-3.39%	76.0
10	VNO	-3.5%	63.0	CNC	-5.17%	40.0
10	AMC	-1.54%	123.0	FIS	-2.64%	67.0
10	LEN	-3.5%	51.0	NWL	-5.89%	25.0
10	MSTR	-3.92%	24.0	INTU	-4.3%	31.0
10	UNH	-9.17%	10.0	CPRT	-3.01%	43.0
10	PRGO	-6.23%	13.0	ADBE	-5.09%	25.0
10	CMG	-3.61%	22.0	CCL	-4.19%	24.0
10	CPRT	-4.16%	19.0	PRGO	-2.39%	42.0
10	MOS	-1.8%	40.0	AMC	-14.19%	7.0
10	UAA	-2.13%	30.0	KHC	-1.24%	76.0
10	CHTR	-11.94%	5.0	TDG	-2.01%	42.0
10	CYH	-0.46%	109.0	ORCL	-4.15%	20.0
10	TDG	-1.49%	31.0	CMCSA	-1.16%	70.0
10	EXPE	-0.68%	66.0	ZTS	-0.92%	88.0
10	BHC	-3.1%	14.0	GBTC	-4.88%	15.0
10	B	-1.48%	26.0	POST	-0.57%	114.0
10	BALL	-4.21%	9.0	BXP	-0.86%	66.0
10	GNRC	-1.77%	17.0	NAVI	-0.68%	81.0
10	GILD	-4.02%	7.0	VNO	-1.53%	36.0
10	FIS	-6.85%	4.0	TMUS	-0.63%	79.0
10	TMUS	-0.86%	29.0	TEVA	-1.65%	28.0
10	XOM	-1.43%	15.0	CDNS	-1.76%	24.0
10	COST	-0.81%	25.0	BBY	-1.77%	23.0
10	HSBC	-2.82%	7.0	BHC	-0.72%	50.0
10	BA	-2.25%	8.0	GE	-1.82%	19.0
10	ORLY	-2.28%	6.0	VICI	-0.29%	112.0
10	LVS	-3.13%	4.0	NFLX	-3.03%	10.0
10	MSFT	-0.42%	23.0	LW	-0.44%	66.0
10	AAPL	-0.3%	30.0	GNRC	-0.39%	61.0

VaR Adjusted V-Scores: P365D, 21d Horizon

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

Period examined: All model dates from 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	GT	-4.71%	171.0	INTU	-12.13%	31.0
21	AMC	-4.06%	111.0	PRGO	-8.71%	42.0
21	VNO	-6.53%	63.0	CNC	-9.5%	38.0
21	LEN	-4.5%	59.0	CHTR	-5.05%	68.0
21	CPRT	-11.14%	21.0	NWL	-13.13%	24.0
21	MOS	-4.92%	40.0	FIS	-4.3%	64.0
21	EXPE	-2.81%	64.0	ADBE	-9.05%	25.0
21	TDG	-4.51%	32.0	CMCSA	-2.87%	69.0
21	MSTR	-6.45%	22.0	KHC	-2.35%	76.0
21	CMG	-5.65%	20.0	CCL	-7.45%	22.0
21	IRM	-3.52%	30.0	ZTS	-1.88%	84.0
21	AMD	-4.22%	22.0	TMUS	-2.02%	72.0
21	CHTR	-18.56%	5.0	CPRT	-3.4%	42.0
21	BHC	-7.29%	11.0	TEVA	-5.68%	25.0
21	TMUS	-2.3%	32.0	VICI	-1.18%	109.0
21	AMZN	-3.19%	22.0	BXP	-1.96%	62.0
21	COST	-2.79%	23.0	T	-1.27%	96.0
21	CYH	-0.52%	104.0	ISRG	-1.44%	83.0
21	BALL	-4.77%	9.0	POST	-1.05%	110.0
21	UNH	-3.1%	13.0	NAVI	-1.53%	75.0
21	CNC	-39.84%	1.0	TDG	-2.61%	43.0
21	CLF	-2.06%	19.0	LW	-1.75%	62.0
21	GNRC	-2.61%	13.0	GBTC	-7.18%	15.0
21	GILD	-5.57%	6.0	GE	-6.29%	17.0
21	LUMN	-3.3%	8.0	CDNS	-4.38%	24.0
21	CVS	-3.93%	6.0	CZR	-3.46%	22.0
21	FIS	-4.92%	4.0	WYNN	-2.0%	37.0
21	ORLY	-5.83%	3.0	MSTR	-4.56%	16.0
21	BHP	-2.12%	8.0	ORCL	-4.07%	17.0
21	BUD	-12.19%	1.0	AZO	-1.62%	42.0

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 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	AMC	-18.51%	103.0	CHTR	-19.68%	56.0
63	VNO	-18.6%	64.0	FIS	-15.39%	55.0
63	GT	-6.26%	145.0	PRGO	-19.74%	40.0
63	EXPE	-11.59%	59.0	ZTS	-9.97%	76.0
63	LEN	-12.83%	49.0	INTU	-30.9%	20.0
63	MSTR	-22.11%	26.0	NAVI	-9.07%	67.0
63	NWL	-9.18%	59.0	CMCSA	-7.73%	67.0
63	MOS	-11.54%	38.0	MSTR	-30.39%	17.0
63	CPRT	-18.76%	23.0	CNC	-14.95%	30.0
63	CMG	-21.57%	18.0	NWL	-23.79%	18.0
63	UAA	-15.76%	21.0	VICI	-4.36%	92.0
63	TMUS	-12.56%	26.0	ADBE	-16.1%	23.0
63	NFLX	-8.15%	38.0	BXP	-8.13%	44.0
63	INTU	-5.46%	55.0	LW	-7.26%	49.0
63	ORCL	-3.3%	82.0	KHC	-5.51%	63.0
63	IRM	-9.42%	26.0	QCOM	-5.49%	63.0
63	TDG	-7.03%	30.0	CPRT	-8.84%	38.0
63	VST	-1.17%	110.0	CMG	-11.84%	28.0
63	COST	-5.47%	23.0	GBTC	-27.42%	12.0
63	LUMN	-15.4%	8.0	TDG	-6.76%	40.0
63	CYH	-1.45%	81.0	WYNN	-8.16%	32.0
63	UNH	-10.18%	11.0	CDNS	-9.61%	25.0
63	GBTC	-6.08%	17.0	CZR	-10.38%	21.0
63	BHC	-8.01%	12.0	CCL	-10.15%	20.0
63	MSFT	-7.68%	11.0	ORCL	-15.04%	13.0
63	META	-1.13%	73.0	AMC	-36.72%	4.0
63	CHTR	-20.39%	4.0	FRA	-5.25%	24.0
63	DHI	-4.79%	16.0	AZO	-3.42%	36.0
63	LLY	-4.98%	15.0	POST	-1.35%	90.0
63	CNC	-45.71%	1.0	MSFT	-3.38%	34.0

VaR Adjusted V-Scores: P365D, 126d Horizon

Period examined: All model dates from 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AMC	-44.42%	97.0	CHTR	-37.47%	42.0
126	MSTR	-58.29%	45.0	PRGO	-46.17%	31.0
126	ORCL	-28.36%	79.0	ZTS	-20.44%	64.0
126	NWL	-26.84%	53.0	NAVI	-21.5%	54.0
126	INTU	-21.81%	54.0	FIS	-23.95%	39.0
126	GT	-12.25%	92.0	VICI	-11.27%	73.0
126	VNO	-32.85%	31.0	CMCSA	-12.89%	53.0
126	MOS	-25.37%	35.0	CMG	-26.27%	20.0
126	CPRT	-25.94%	28.0	CPRT	-22.28%	22.0
126	META	-10.47%	56.0	LW	-14.81%	33.0
126	VST	-7.89%	67.0	KHC	-11.87%	38.0
126	GBTC	-27.07%	17.0	NWL	-27.94%	16.0
126	UAA	-23.49%	19.0	VNO	-16.41%	26.0
126	TMUS	-14.94%	27.0	MSTR	-58.9%	7.0
126	LEN	-20.86%	17.0	BXP	-14.6%	27.0
126	NFLX	-22.79%	15.0	CZR	-17.88%	22.0
126	TDG	-7.97%	38.0	ADBE	-25.91%	14.0
126	CDNS	-4.91%	61.0	POST	-5.84%	54.0
126	COST	-10.5%	23.0	MSI	-6.47%	48.0
126	BBY	-3.16%	74.0	CCL	-13.32%	20.0
126	CMG	-13.92%	16.0	MSFT	-9.23%	25.0
126	IEP	-7.94%	23.0	T	-5.41%	41.0
126	FIS	-26.96%	6.0	TMUS	-13.78%	16.0
126	MSFT	-19.07%	6.0	AZO	-10.01%	22.0
126	CHTR	-24.19%	3.0	HD	-4.81%	44.0
126	KHC	-13.18%	5.0	TDG	-8.34%	25.0
126	BHC	-14.25%	4.0	GME	-3.71%	49.0
126	TXN	-8.7%	6.0	LNC	-6.26%	23.0
126	CMCSA	-21.16%	2.0	WYNN	-9.31%	14.0
126	IRM	-1.31%	25.0	GBTC	-32.2%	4.0

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 2026-02-02 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	-0.97%	46.0	CLF	-3.91%	10.0
1	CYH	-0.52%	34.0	MU	-1.8%	14.0
1	EXPE	-4.35%	4.0	HD	-0.66%	22.0
1	MS	-0.49%	35.0	KALU	-0.38%	33.0
1	B	-2.98%	4.0	CCL	-1.76%	7.0
1	PRGO	-0.45%	24.0	TDG	-1.96%	6.0
1	DHI	-0.3%	28.0	AVGO	-0.72%	14.0
1	TXN	-2.08%	3.0	LNC	-0.31%	31.0
1	PHM	-0.13%	44.0	LVS	-0.44%	20.0
1	LEN	-0.71%	8.0	BALL	-0.43%	20.0
1	GILD	-0.9%	6.0	HCA	-1.06%	8.0
1	NFLX	-0.2%	26.0	SLV	-8.45%	1.0
1	MU	-0.58%	8.0	ORCL	-0.83%	10.0
1	XOM	-0.29%	15.0	UAA	-0.81%	10.0
1	TDG	-1.43%	3.0	AMC	-1.06%	7.0
1	ACGL	-0.33%	13.0	FIS	-0.6%	12.0
1	GME	-0.51%	8.0	LEN	-0.63%	11.0
1	BALL	-0.92%	4.0	PRGO	-6.66%	1.0
1	GE	-1.81%	2.0	NWL	-0.64%	10.0
1	BIIB	-1.51%	2.0	NAVI	-0.33%	18.0
1	NAVI	-2.94%	1.0	NVS	-0.27%	21.0
1	IRM	-0.64%	4.0	ON	-0.33%	17.0
1	GNRC	-0.62%	4.0	INTU	-0.54%	10.0
1	HSBC	-1.65%	1.0	GE	-0.29%	18.0
1	FCX	-0.08%	14.0	PWR	-0.3%	17.0
1	EMB	-0.22%	5.0	HON	-0.39%	13.0
1	GS	-0.02%	58.0	BA	-0.5%	10.0
1	VST	-0.03%	26.0	RIO	-0.4%	12.0
1	PEP	-0.45%	1.0	TFC	-0.16%	27.0
1	THC	-0.01%	58.0	CHTR	-0.18%	24.0

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 2026-02-02 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	GT	-8.29%	35.0	CLF	-18.71%	5.0
10	CAH	-2.15%	36.0	GSK	-2.66%	28.0
10	THC	-1.23%	50.0	TEVA	-3.32%	22.0
10	AMC	-10.19%	6.0	TFC	-3.33%	21.0
10	PRGO	-4.69%	11.0	ABBV	-2.28%	26.0
10	META	-7.36%	7.0	CHTR	-2.6%	20.0
10	GNRC	-4.95%	10.0	PRGO	-24.74%	2.0
10	LEN	-8.22%	6.0	HD	-2.75%	17.0
10	B	-11.77%	4.0	UAA	-4.54%	10.0
10	EXPE	-8.54%	4.0	POST	-1.7%	24.0
10	BALL	-6.48%	5.0	MRK	-1.5%	26.0
10	PHM	-0.82%	36.0	GE	-2.58%	15.0
10	GILD	-4.02%	7.0	BA	-3.86%	10.0
10	HSBC	-4.67%	6.0	FITB	-2.06%	17.0
10	MOS	-10.85%	2.0	LVS	-1.79%	19.0
10	XOM	-1.43%	15.0	USB	-3.72%	9.0
10	MS	-0.61%	35.0	CCL	-8.33%	4.0
10	BA	-7.03%	3.0	NWL	-4.7%	7.0
10	ELAN	-0.95%	22.0	CMG	-3.59%	9.0
10	GLD	-2.26%	7.0	LEN	-3.59%	9.0
10	GE	-3.02%	4.0	TSLA	-2.91%	11.0
10	CYH	-0.46%	26.0	BBY	-1.45%	21.0
10	CCL	-0.52%	21.0	GWW	-1.58%	19.0
10	ACGL	-1.63%	6.0	AMC	-7.5%	4.0
10	DHI	-0.81%	12.0	LNC	-0.87%	34.0
10	GBTC	-1.43%	6.0	LLY	-1.73%	17.0
10	NVS	-2.77%	3.0	BHC	-1.29%	19.0
10	JPM	-0.21%	40.0	VFC	-12.06%	2.0
10	GS	-0.14%	49.0	SBUX	-1.78%	12.0
10	ISRG	-5.31%	1.0	SNY	-1.91%	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 2026-02-02 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	GT	-15.03%	34.0	TEVA	-8.47%	19.0
21	THC	-6.24%	41.0	GSK	-5.61%	24.0
21	PHM	-6.79%	32.0	CLF	-25.18%	5.0
21	CLF	-15.39%	7.0	GE	-8.69%	13.0
21	LEN	-16.19%	6.0	BA	-10.69%	10.0
21	ELAN	-4.09%	20.0	TFC	-5.76%	18.0
21	CYH	-3.54%	18.0	USB	-11.01%	9.0
21	CAH	-2.42%	24.0	POST	-4.87%	20.0
21	HCA	-3.11%	17.0	ABBV	-5.36%	17.0
21	GNRC	-7.5%	7.0	UAA	-8.69%	10.0
21	AMC	-15.77%	3.0	NVS	-5.33%	16.0
21	MNST	-5.54%	7.0	BHC	-4.76%	16.0
21	GILD	-5.57%	6.0	LLY	-5.6%	13.0
21	MOS	-14.64%	2.0	FITB	-4.15%	17.0
21	BHP	-4.81%	6.0	TMUS	-3.07%	22.0
21	JPM	-0.83%	34.0	AMGN	-2.79%	24.0
21	BALL	-6.88%	4.0	BXP	-3.57%	17.0
21	GLD	-5.77%	4.0	PRGO	-30.14%	2.0
21	GS	-0.48%	39.0	CHTR	-5.0%	12.0
21	EXPE	-3.77%	4.0	NWL	-9.5%	6.0
21	META	-2.6%	5.0	HD	-3.56%	16.0
21	GE	-1.78%	7.0	CCL	-25.78%	2.0
21	BUD	-12.19%	1.0	TSLA	-4.85%	10.0
21	ACGL	-2.28%	5.0	LVS	-3.38%	14.0
21	NEM	-0.36%	26.0	SNY	-3.87%	12.0
21	ORLY	-3.89%	2.0	ISRG	-3.79%	12.0
21	HD	-7.53%	1.0	BIIB	-3.36%	13.0
21	B	-3.73%	2.0	LNC	-1.55%	26.0
21	LLY	-1.38%	4.0	VFC	-19.65%	2.0
21	DHI	-0.41%	13.0	KEY	-2.39%	16.0

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 2026-04-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AA	-0.71%	19.0	CLF	-3.35%	5.0
1	CYH	-0.68%	18.0	LVS	-0.87%	7.0
1	NEM	-1.29%	8.0	MU	-2.0%	3.0
1	CAH	-0.53%	19.0	HCA	-1.17%	5.0
1	TXN	-2.08%	3.0	MRK	-0.53%	11.0
1	B	-2.51%	2.0	VZ	-0.64%	9.0
1	FCX	-1.17%	4.0	ZTS	-0.44%	12.0
1	NFLX	-0.53%	8.0	GWW	-0.48%	11.0
1	THC	-0.22%	17.0	NAVI	-0.56%	8.0
1	GME	-1.24%	3.0	FIS	-4.39%	1.0
1	MNST	-1.14%	3.0	CMG	-0.72%	6.0
1	XOM	-1.03%	3.0	AMC	-1.25%	3.0
1	BIIB	-1.51%	2.0	T	-0.4%	9.0
1	NAVI	-2.94%	1.0	TMUS	-0.22%	16.0
1	PCG	-0.14%	14.0	NWL	-0.83%	4.0
1	NVS	-0.88%	2.0	CCL	-0.64%	5.0
1	SLV	-0.1%	18.0	BALL	-0.33%	9.0
1	GLD	-0.75%	2.0	HD	-0.7%	4.0
1	PHM	-0.05%	15.0	AAP	-0.54%	5.0
1	IRM	-0.32%	2.0	LUMN	-2.7%	1.0
1	PEP	-0.45%	1.0	GE	-0.47%	5.0
1	EMB	-0.09%	3.0	SNY	-0.29%	7.0
1	ZION	-0.22%	1.0	MOS	-0.17%	11.0
1	BHP	0.0%	NaN	CHTR	-0.16%	11.0
1	CZR	0.1%	2.0	LEN	-0.58%	3.0
1	MS	0.04%	5.0	RIO	-0.42%	4.0
1	KEY	0.07%	4.0	COST	-0.09%	12.0
1	MRK	0.29%	1.0	WYNN	-1.04%	1.0
1	HLT	0.05%	6.0	FRA	-0.2%	5.0
1	BAC	0.44%	1.0	EXPE	-0.32%	3.0

VaR Adjusted V-Scores: P30D, 10d Horizon

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

Period examined: All model dates from 2026-04-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	AA	-8.23%	11.0	MRK	-6.32%	6.0
10	NFLX	-9.49%	9.0	CHTR	-4.29%	7.0
10	PCG	-5.81%	11.0	ABBV	-2.6%	9.0
10	CYH	-5.1%	10.0	GE	-5.77%	4.0
10	CAH	-4.72%	10.0	BBY	-3.11%	7.0
10	THC	-4.7%	9.0	MOS	-4.26%	5.0
10	NEM	-3.72%	8.0	GSK	-3.15%	6.0
10	XOM	-7.48%	2.0	OXY	-3.4%	5.0
10	CCL	-8.33%	1.0	B	-4.22%	4.0
10	NVS	-3.93%	2.0	TMUS	-2.13%	7.0
10	FCX	-7.48%	1.0	LLY	-3.6%	4.0
10	GILD	-6.1%	1.0	ZTS	-1.9%	5.0
10	ELAN	-1.52%	4.0	HON	-9.24%	1.0
10	GLD	-2.12%	2.0	KHC	-2.97%	3.0
10	BHP	-3.03%	1.0	VZ	-1.71%	5.0
10	HSBC	-0.82%	3.0	CCL	-4.1%	2.0
10	ACGL	-0.81%	2.0	HCA	-2.52%	3.0
10	B	0.47%	1.0	AMGN	-0.84%	8.0
10	UAA	0.48%	1.0	GILD	-5.54%	1.0
10	WFC	1.21%	1.0	FIS	-4.3%	1.0
10	META	1.34%	1.0	T	-0.98%	4.0
10	AZO	3.61%	1.0	BMY	-0.67%	4.0
10	PRGO	1.41%	3.0	SNY	-1.18%	2.0
10	SLV	0.59%	9.0	ACGL	-0.58%	3.0
10	AAPL	5.59%	1.0	GLD	-0.36%	2.0
10	ZION	5.63%	1.0	MSI	-0.34%	2.0
10	HLT	1.22%	5.0	LVS	-0.14%	4.0
10	RIO	6.19%	1.0	LQD	-0.28%	2.0
10	OXY	6.52%	1.0	VCSH	-0.04%	3.0
10	POST	6.88%	1.0	FRA	0.03%	3.0

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

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

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMC	-0.21%	725.0	PRGO	-0.16%	617.0
1	SBNY	-1.18%	97.0	CHTR	-0.1%	823.0
1	IEP	-0.14%	539.0	CTLT	-0.39%	146.0
1	NWL	-0.13%	563.0	VFC	-0.15%	335.0
1	AAP	-0.16%	361.0	AA	-0.31%	160.0
1	UAA	-0.07%	781.0	FRCB	-0.54%	84.0
1	LEN	-0.05%	836.0	AAP	-0.08%	563.0
1	ADBE	-0.33%	129.0	OXY	-0.14%	322.0
1	FIS	-0.16%	241.0	CPRT	-0.25%	166.0
1	MOS	-0.04%	876.0	CMCSA	-0.06%	625.0
1	UNH	-0.08%	473.0	FIS	-0.05%	740.0
1	FITB	-0.07%	465.0	SIVBQ	-0.19%	187.0
1	SBUX	-0.1%	339.0	BALL	-0.06%	516.0
1	NAVI	-0.11%	305.0	MU	-0.32%	94.0
1	BBY	-0.04%	696.0	ZTS	-0.04%	668.0
1	LW	-0.11%	283.0	SBNY	-0.22%	123.0
1	ZION	-0.04%	668.0	IEP	-0.07%	374.0
1	CHTR	-0.22%	100.0	KHC	-0.04%	584.0
1	TSLA	-0.14%	149.0	MNST	-0.1%	232.0
1	KEY	-0.04%	475.0	CCL	-0.09%	240.0
1	BIIB	-0.1%	178.0	AMC	-0.11%	195.0
1	GT	-0.02%	796.0	FRA	-0.02%	1016.0
1	GILD	-0.11%	152.0	CZR	-0.08%	229.0
1	PEP	-0.11%	140.0	VICI	-0.03%	607.0
1	CVS	-0.06%	238.0	X	-0.28%	62.0
1	VZ	-0.1%	136.0	LNC	-0.05%	351.0
1	FRCB	-0.12%	117.0	CVS	-0.03%	671.0
1	NVS	-0.15%	85.0	MSFT	-0.05%	321.0
1	BAC	-0.03%	448.0	HON	-0.03%	626.0
1	TLT	-0.1%	117.0	BIIB	-0.02%	714.0

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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-1.31%	775.0	SIVBQ	-5.88%	187.0
10	LUMN	-1.32%	616.0	PRGO	-1.43%	617.0
10	SBNY	-7.7%	97.0	FRCB	-9.11%	84.0
10	IEP	-1.19%	539.0	SBNY	-5.86%	123.0
10	AMC	-0.74%	723.0	AMC	-2.96%	189.0
10	UNH	-1.04%	473.0	IEP	-1.46%	367.0
10	GT	-0.56%	787.0	CHTR	-0.63%	818.0
10	ADBE	-3.28%	129.0	FIS	-0.55%	731.0
10	NWL	-0.74%	558.0	AAP	-0.71%	556.0
10	LNC	-0.81%	413.0	BXP	-0.52%	740.0
10	BAC	-0.71%	442.0	CMCSA	-0.61%	616.0
10	MOS	-0.33%	876.0	NAVI	-0.7%	534.0
10	SBUX	-0.77%	339.0	BIIB	-0.51%	713.0
10	BBY	-0.37%	692.0	VFC	-1.12%	326.0
10	FITB	-0.52%	456.0	BHC	-1.5%	228.0
10	QCOM	-0.32%	689.0	CNC	-0.75%	395.0
10	LW	-0.75%	283.0	CLF	-1.07%	238.0
10	CVS	-0.87%	238.0	CPRT	-1.56%	157.0
10	FRCB	-1.75%	117.0	INTU	-0.66%	367.0
10	BALL	-0.59%	317.0	TLT	-0.31%	767.0
10	KHC	-0.61%	283.0	NWL	-0.63%	356.0
10	ZTS	-0.72%	238.0	FRA	-0.21%	1007.0
10	SIVBQ	-6.53%	26.0	CTLT	-1.14%	146.0
10	PEP	-1.19%	140.0	WDC	-0.6%	268.0
10	AAP	-0.42%	360.0	X	-2.56%	62.0
10	USB	-0.33%	451.0	ZTS	-0.23%	661.0
10	FIS	-0.6%	241.0	BALL	-0.29%	515.0
10	ZION	-0.22%	663.0	BHP	-0.25%	568.0
10	CNC	-0.26%	499.0	LQD	-0.15%	944.0
10	VFC	-0.22%	531.0	LVS	-0.3%	429.0

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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-2.94%	765.0	SIVBQ	-11.93%	187.0
21	LUMN	-3.39%	605.0	PRGO	-3.12%	617.0
21	AMC	-2.5%	721.0	SBNY	-12.51%	123.0
21	SBNY	-15.64%	97.0	FRCB	-16.25%	84.0
21	IEP	-2.73%	539.0	AMC	-7.15%	180.0
21	NWL	-2.19%	549.0	BXP	-1.68%	734.0
21	GT	-1.08%	776.0	AAP	-2.02%	549.0
21	UNH	-1.76%	473.0	CMCSA	-1.8%	605.0
21	VFC	-1.19%	531.0	BIIB	-1.54%	706.0
21	MOS	-0.68%	873.0	BHC	-4.7%	224.0
21	ADBE	-4.33%	129.0	IEP	-2.9%	357.0
21	CNC	-0.98%	493.0	FIS	-1.44%	720.0
21	SIVBQ	-18.4%	26.0	NAVI	-1.57%	526.0
21	LW	-1.66%	282.0	CHTR	-0.95%	808.0
21	BBY	-0.65%	691.0	NWL	-1.58%	355.0
21	LNC	-1.07%	412.0	VFC	-1.72%	315.0
21	BAC	-0.99%	434.0	CNC	-1.27%	391.0
21	ZTS	-1.7%	237.0	X	-7.83%	62.0
21	SBUX	-1.1%	339.0	INTU	-1.34%	356.0
21	KHC	-1.29%	283.0	ADBE	-0.59%	781.0
21	FRCB	-3.1%	117.0	CPRT	-3.09%	146.0
21	TSLA	-2.52%	133.0	FRA	-0.42%	999.0
21	CZR	-0.46%	672.0	GE	-1.19%	276.0
21	TLT	-2.55%	117.0	ZTS	-0.49%	653.0
21	BALL	-0.93%	317.0	TLT	-0.41%	756.0
21	QCOM	-0.43%	683.0	CLF	-1.24%	238.0
21	BHC	-0.43%	638.0	BHP	-0.5%	567.0
21	USB	-0.58%	451.0	LNC	-0.81%	335.0
21	VZ	-1.84%	136.0	LW	-0.47%	550.0
21	FITB	-0.48%	446.0	EXPE	-0.44%	571.0

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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	AMC	-11.87%	694.0	SIVBQ	-37.06%	187.0
63	UAA	-6.69%	753.0	AMC	-31.13%	176.0
63	IEP	-9.18%	533.0	PRGO	-8.05%	597.0
63	LUMN	-7.64%	575.0	FRCB	-56.91%	84.0
63	NWL	-8.04%	528.0	SBNY	-32.45%	123.0
63	SBNY	-41.65%	97.0	BXP	-5.11%	698.0
63	MOS	-3.84%	844.0	FIS	-5.08%	681.0
63	BALL	-7.22%	302.0	IEP	-9.9%	335.0
63	CZR	-3.06%	630.0	CHTR	-3.92%	787.0
63	GME	-3.65%	511.0	AAP	-5.58%	526.0
63	GT	-2.46%	735.0	VFC	-10.15%	276.0
63	CLF	-2.69%	639.0	BHC	-13.67%	195.0
63	TSLA	-12.55%	130.0	CMCSA	-4.07%	563.0
63	AAP	-4.53%	354.0	BIIB	-3.24%	686.0
63	BHC	-2.41%	635.0	NWL	-6.12%	343.0
63	BBY	-2.16%	687.0	CZR	-8.18%	222.0
63	UNH	-3.09%	467.0	NAVI	-3.54%	504.0
63	KHC	-4.78%	281.0	LNC	-5.09%	298.0
63	CNC	-2.71%	488.0	ZTS	-2.17%	618.0
63	SBUX	-3.27%	331.0	BHP	-2.39%	556.0
63	NAVI	-3.47%	302.0	CLF	-5.47%	231.0
63	FRCB	-8.05%	117.0	X	-19.97%	62.0
63	SIVBQ	-34.19%	26.0	CNC	-2.92%	364.0
63	CTLT	-1.9%	438.0	ADBE	-1.38%	739.0
63	ADBE	-6.45%	129.0	TLT	-1.29%	715.0
63	ELAN	-1.59%	509.0	KHC	-1.68%	529.0
63	VZ	-5.7%	135.0	FRA	-0.92%	957.0
63	WRK	-2.51%	283.0	BA	-1.28%	550.0
63	TLT	-6.0%	117.0	FSUGY	-6.29%	99.0
63	AMZN	-3.44%	186.0	SNY	-0.66%	911.0

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

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AMC	-22.98%	647.0	SIVBQ	-72.85%	187.0
126	NWL	-21.44%	488.0	AMC	-55.8%	172.0
126	IEP	-17.47%	507.0	SBNY	-70.07%	123.0
126	UAA	-10.56%	740.0	PRGO	-13.91%	543.0
126	MOS	-7.78%	806.0	FRCB	-87.31%	84.0
126	GME	-12.46%	493.0	IEP	-21.95%	309.0
126	AAP	-17.59%	321.0	CHTR	-6.97%	758.0
126	SBNY	-57.35%	97.0	VFC	-21.95%	240.0
126	CTLT	-9.55%	377.0	NWL	-14.46%	332.0
126	FRCB	-30.44%	117.0	AAP	-7.83%	517.0
126	CNC	-6.87%	488.0	CZR	-16.99%	222.0
126	CLF	-5.34%	620.0	NAVI	-7.19%	480.0
126	BALL	-11.39%	285.0	BIIB	-4.95%	667.0
126	CZR	-5.2%	572.0	FIS	-5.29%	623.0
126	GT	-4.34%	672.0	BHC	-17.81%	184.0
126	UNH	-5.14%	467.0	BXP	-5.07%	643.0
126	KHC	-7.15%	280.0	CNC	-10.63%	301.0
126	TSLA	-13.99%	107.0	KHC	-5.2%	477.0
126	BHC	-2.23%	606.0	CMCSA	-4.62%	511.0
126	CMA	-3.93%	332.0	ZTS	-4.11%	564.0
126	SIVBQ	-48.67%	26.0	LNC	-8.47%	268.0
126	LW	-4.68%	263.0	BHP	-3.72%	541.0
126	BBY	-1.93%	630.0	GNRC	-4.0%	493.0
126	VZ	-8.78%	135.0	TLT	-2.61%	664.0
126	TLT	-10.1%	117.0	ADBE	-2.36%	676.0
126	CHTR	-14.11%	82.0	CYH	-13.37%	92.0
126	FIS	-4.71%	239.0	SNY	-1.29%	849.0
126	PRGO	-6.58%	160.0	CLF	-4.93%	208.0
126	ZTS	-4.09%	234.0	UNH	-2.57%	367.0
126	ADBE	-6.14%	129.0	FRA	-0.87%	903.0

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

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	AMC	-45.46%	524.0	SIVBQ	-98.74%	187.0
252	IEP	-36.84%	410.0	AMC	-83.83%	171.0
252	NWL	-30.9%	398.0	IEP	-44.26%	299.0
252	AAP	-36.23%	314.0	SBNY	-99.38%	123.0
252	FRCB	-91.34%	117.0	NWL	-34.34%	304.0
252	UAA	-15.44%	646.0	VFC	-39.54%	238.0
252	CLF	-16.72%	560.0	AAP	-21.77%	403.0
252	SBNY	-93.45%	97.0	PRGO	-19.77%	429.0
252	MOS	-12.82%	693.0	FRCB	-96.6%	84.0
252	CNC	-13.77%	480.0	CNC	-32.7%	207.0
252	GME	-13.22%	470.0	BIIB	-9.82%	632.0
252	CZR	-11.72%	504.0	CHTR	-8.26%	663.0
252	UNH	-12.65%	443.0	CZR	-27.33%	196.0
252	GT	-8.2%	553.0	NAVI	-12.41%	390.0
252	CVS	-20.63%	215.0	BXP	-9.09%	527.0
252	LW	-19.11%	225.0	BHC	-27.03%	160.0
252	CTLT	-13.47%	288.0	BMY	-6.76%	633.0
252	VFC	-9.47%	391.0	KHC	-8.87%	406.0
252	KHC	-14.91%	246.0	TLT	-6.22%	548.0
252	BALL	-13.9%	246.0	GNRC	-6.66%	437.0
252	FIS	-16.98%	200.0	CMCSA	-6.48%	424.0
252	PRGO	-15.74%	157.0	ZTS	-5.9%	460.0
252	CYH	-3.87%	607.0	PEP	-5.58%	474.0
252	SIVBQ	-85.19%	26.0	OXY	-8.78%	262.0
252	BHC	-3.65%	540.0	BHP	-4.58%	499.0
252	CHTR	-26.49%	66.0	LNC	-9.02%	238.0
252	INTC	-2.88%	558.0	AA	-11.88%	157.0
252	SBUX	-5.06%	290.0	UNH	-5.97%	271.0
252	CMA	-4.47%	317.0	CYH	-17.74%	87.0
252	BBY	-2.63%	509.0	UAA	-15.03%	63.0

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 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMC	-0.3%	200.0	MSTR	-0.42%	137.0
1	CHTR	-1.39%	34.0	FIS	-0.28%	180.0
1	MOS	-0.25%	179.0	PRGO	-0.26%	184.0
1	GME	-0.44%	94.0	CHTR	-0.27%	158.0
1	LEN	-0.23%	164.0	CPRT	-0.31%	133.0
1	GT	-0.15%	242.0	INTU	-0.48%	82.0
1	VNO	-0.26%	121.0	ADBE	-0.15%	243.0
1	UNH	-0.82%	30.0	NWL	-0.51%	56.0
1	MRK	-0.3%	52.0	ZTS	-0.13%	206.0
1	LW	-0.22%	57.0	CCL	-0.91%	29.0
1	TMUS	-0.12%	99.0	AVGO	-0.54%	45.0
1	TDG	-0.14%	79.0	KHC	-0.13%	174.0
1	TSLA	-0.18%	59.0	MSFT	-0.23%	84.0
1	CPRT	-0.1%	99.0	CMCSA	-0.09%	199.0
1	CMG	-0.11%	89.0	T	-0.09%	185.0
1	GILD	-0.11%	88.0	MU	-0.65%	25.0
1	IEP	-0.07%	126.0	HD	-0.1%	162.0
1	AAP	-0.2%	45.0	LVS	-0.15%	102.0
1	NAVI	-0.18%	45.0	BXP	-0.06%	218.0
1	FIS	-0.19%	40.0	VICI	-0.07%	183.0
1	MSI	-0.21%	34.0	SNY	-0.05%	244.0
1	CVS	-0.3%	19.0	ISRG	-0.09%	131.0
1	NVS	-0.3%	19.0	NAVI	-0.07%	145.0
1	MSTR	-0.05%	93.0	FRA	-0.04%	238.0
1	NFLX	-0.02%	207.0	UAA	-0.12%	72.0
1	COST	-0.05%	91.0	HCA	-0.26%	32.0
1	INTU	-0.02%	145.0	CMG	-0.06%	127.0
1	PEP	-0.11%	21.0	BBY	-0.15%	52.0
1	ZTS	-0.22%	10.0	CSTM	-1.31%	5.0
1	PRGO	-0.04%	48.0	GE	-0.3%	22.0

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

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

Period examined: All model dates from 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	GT	-1.69%	233.0	PRGO	-3.82%	184.0
10	MOS	-2.02%	179.0	MSTR	-3.3%	128.0
10	VNO	-2.03%	121.0	ADBE	-1.67%	235.0
10	AMC	-1.06%	198.0	FIS	-2.02%	171.0
10	MSTR	-2.11%	93.0	CPRT	-2.26%	124.0
10	LEN	-1.22%	161.0	ZTS	-1.39%	199.0
10	CHTR	-6.29%	31.0	INTU	-3.32%	73.0
10	CMG	-2.02%	89.0	CHTR	-1.42%	153.0
10	CPRT	-1.71%	99.0	NAVI	-1.49%	141.0
10	NFLX	-0.67%	204.0	NWL	-3.91%	53.0
10	FIS	-2.71%	40.0	KHC	-0.86%	165.0
10	UNH	-3.56%	30.0	FRA	-0.52%	229.0
10	TMUS	-0.98%	99.0	CMCSA	-0.62%	190.0
10	TDG	-1.1%	78.0	CNC	-0.59%	187.0
10	GILD	-0.95%	81.0	T	-0.62%	176.0
10	INTU	-0.47%	145.0	CCL	-4.04%	27.0
10	KHC	-1.39%	40.0	CMG	-0.85%	121.0
10	UAA	-0.44%	124.0	BXP	-0.45%	210.0
10	MSI	-1.59%	34.0	SNY	-0.37%	237.0
10	CVS	-2.57%	19.0	LW	-0.79%	105.0
10	IEP	-0.38%	126.0	BBY	-1.64%	50.0
10	COST	-0.5%	90.0	GBTC	-4.77%	17.0
10	FITB	-0.57%	63.0	POST	-0.53%	123.0
10	PEP	-1.54%	21.0	ISRG	-0.5%	122.0
10	NVS	-1.82%	17.0	HD	-0.38%	153.0
10	VICI	-1.29%	14.0	GLD	-2.45%	23.0
10	NAVI	-0.41%	43.0	MSFT	-0.68%	78.0
10	CMCSA	-0.55%	20.0	VICI	-0.28%	175.0
10	SBUX	-0.23%	47.0	AZO	-0.99%	48.0
10	AMGN	-0.32%	31.0	TEVA	-1.45%	31.0

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 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	AMC	-6.02%	196.0	PRGO	-8.81%	184.0
21	GT	-3.46%	222.0	MSTR	-8.31%	117.0
21	MOS	-4.01%	176.0	ADBE	-4.13%	224.0
21	LEN	-3.63%	153.0	FIS	-4.51%	160.0
21	VNO	-4.65%	119.0	INTU	-9.9%	62.0
21	MSTR	-5.04%	93.0	ZTS	-3.09%	191.0
21	CPRT	-4.72%	99.0	NWL	-11.28%	52.0
21	CMG	-4.31%	83.0	CPRT	-4.45%	113.0
21	CHTR	-10.56%	30.0	CHTR	-3.12%	143.0
21	UAA	-2.44%	114.0	NAVI	-3.24%	133.0
21	GBTC	-1.43%	175.0	CMCSA	-1.85%	179.0
21	NFLX	-1.19%	193.0	T	-1.76%	166.0
21	NAVI	-4.54%	43.0	BXP	-1.41%	204.0
21	TMUS	-2.03%	95.0	FRA	-1.25%	221.0
21	IEP	-1.46%	126.0	LW	-2.46%	96.0
21	IRM	-1.49%	116.0	KHC	-1.48%	155.0
21	INTU	-1.16%	145.0	CMG	-1.77%	120.0
21	FIS	-4.09%	40.0	ISRG	-1.77%	113.0
21	COST	-1.7%	88.0	CCL	-7.34%	24.0
21	TDG	-1.85%	78.0	SNY	-0.75%	226.0
21	MSI	-3.84%	34.0	TEVA	-5.82%	28.0
21	CYH	-0.58%	198.0	GME	-1.56%	100.0
21	CNC	-9.76%	11.0	WYNN	-2.34%	58.0
21	AMD	-2.26%	47.0	VICI	-0.78%	164.0
21	KHC	-2.52%	40.0	CDNS	-1.04%	116.0
21	ISRG	-1.84%	50.0	QCOM	-0.81%	148.0
21	GILD	-1.08%	72.0	GBTC	-6.6%	17.0
21	CVS	-4.01%	18.0	GE	-6.29%	17.0
21	LW	-1.16%	56.0	CNC	-0.56%	183.0
21	MSFT	-0.56%	109.0	BBY	-2.51%	40.0

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 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	AMC	-23.53%	169.0	PRGO	-22.85%	164.0
63	MSTR	-25.21%	93.0	CHTR	-19.44%	122.0
63	INTU	-11.57%	143.0	ADBE	-12.78%	182.0
63	VNO	-16.5%	100.0	FIS	-18.24%	121.0
63	GT	-8.49%	181.0	MSTR	-27.5%	75.0
63	CMG	-19.58%	78.0	ZTS	-8.84%	156.0
63	GBTC	-9.36%	142.0	NAVI	-9.53%	111.0
63	CPRT	-12.03%	99.0	INTU	-31.66%	30.0
63	MOS	-7.85%	147.0	BXP	-5.45%	168.0
63	NFLX	-7.32%	157.0	NWL	-20.93%	40.0
63	LEN	-6.86%	130.0	FRA	-4.55%	179.0
63	NAVI	-20.81%	42.0	CPRT	-11.35%	71.0
63	UAA	-7.78%	102.0	CMCSA	-5.65%	137.0
63	MSFT	-7.34%	104.0	QCOM	-4.83%	135.0
63	TMUS	-7.94%	93.0	LW	-8.38%	75.0
63	IEP	-4.08%	120.0	KHC	-4.99%	119.0
63	TDG	-7.39%	64.0	CDNS	-6.58%	74.0
63	NWL	-3.46%	126.0	WYNN	-9.09%	52.0
63	COST	-4.7%	82.0	TDG	-4.49%	99.0
63	IRM	-4.34%	87.0	SNY	-2.25%	184.0
63	ISRG	-8.67%	40.0	GBTC	-26.83%	14.0
63	CYH	-2.04%	163.0	VICI	-3.02%	122.0
63	CHTR	-10.4%	29.0	CMG	-3.62%	98.0
63	VST	-1.63%	185.0	CZR	-11.49%	26.0
63	BBY	-1.48%	178.0	ORCL	-16.13%	18.0
63	META	-1.61%	149.0	GME	-2.57%	99.0
63	FIS	-5.72%	40.0	HD	-2.1%	121.0
63	EXPE	-2.35%	84.0	CCL	-11.07%	22.0
63	KHC	-5.18%	38.0	AZO	-4.3%	40.0
63	CNC	-28.84%	6.0	MOS	-10.68%	16.0

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

Period examined: All model dates from 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AMC	-45.45%	122.0	PRGO	-46.6%	110.0
126	MSTR	-56.76%	93.0	CHTR	-33.94%	93.0
126	INTU	-26.02%	118.0	ADBE	-21.04%	119.0
126	GBTC	-25.43%	107.0	ZTS	-19.41%	102.0
126	MOS	-23.74%	109.0	NAVI	-20.74%	87.0
126	NWL	-28.06%	86.0	FIS	-22.32%	63.0
126	ORCL	-17.85%	114.0	FRA	-10.93%	125.0
126	NFLX	-20.37%	97.0	CMCSA	-12.56%	85.0
126	CPRT	-22.59%	85.0	BXP	-9.37%	113.0
126	CMG	-22.7%	78.0	VICI	-11.11%	84.0
126	GT	-13.19%	118.0	MSTR	-49.06%	18.0
126	TMUS	-14.75%	86.0	CMG	-21.64%	39.0
126	VST	-10.19%	122.0	LW	-16.34%	51.0
126	VNO	-28.77%	42.0	VNO	-14.14%	56.0
126	FIS	-27.48%	38.0	NWL	-27.07%	29.0
126	META	-9.65%	108.0	HD	-8.51%	89.0
126	UAA	-11.13%	89.0	KHC	-10.97%	67.0
126	LEN	-13.48%	69.0	MSI	-6.32%	89.0
126	IEP	-8.31%	94.0	CPRT	-22.71%	24.0
126	MSFT	-12.07%	64.0	T	-5.59%	92.0
126	CDNS	-6.36%	104.0	CZR	-18.38%	26.0
126	BBY	-4.5%	121.0	GME	-6.24%	76.0
126	TDG	-8.54%	63.0	SNY	-3.21%	122.0
126	KHC	-12.44%	37.0	POST	-5.73%	57.0
126	AZO	-6.08%	71.0	AAP	-2.8%	113.0
126	NAVI	-24.46%	17.0	TDG	-7.47%	40.0
126	COST	-5.03%	81.0	MSFT	-10.34%	28.0
126	BHC	-6.32%	61.0	QCOM	-3.52%	80.0
126	CHTR	-20.72%	16.0	CCL	-12.73%	22.0
126	LW	-7.8%	37.0	AZO	-10.3%	26.0

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 2026-02-02 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	-0.46%	60.0	CLF	-2.09%	13.0
1	CHTR	-4.47%	5.0	INTU	-0.49%	51.0
1	B	-0.56%	40.0	UAA	-1.01%	23.0
1	META	-0.73%	27.0	MU	-1.49%	15.0
1	MOS	-0.54%	32.0	HD	-0.5%	40.0
1	NVDA	-0.57%	25.0	FIS	-0.31%	58.0
1	EXPE	-0.39%	35.0	CPRT	-0.28%	61.0
1	CAH	-0.19%	61.0	BXP	-0.32%	49.0
1	MRK	-0.99%	10.0	KALU	-0.41%	36.0
1	BIIB	-0.46%	21.0	LNC	-0.27%	52.0
1	GILD	-0.18%	52.0	PRGO	-0.74%	19.0
1	TSLA	-0.53%	18.0	LEN	-0.9%	15.0
1	ELAN	-0.13%	61.0	TFC	-0.34%	39.0
1	TDG	-0.52%	15.0	ADBE	-0.21%	60.0
1	WFC	-0.19%	41.0	NAVI	-0.39%	33.0
1	AAP	-1.08%	7.0	CCL	-1.76%	7.0
1	LLY	-0.3%	25.0	MSFT	-0.24%	45.0
1	FCX	-0.14%	52.0	NWL	-0.66%	16.0
1	WYNN	-0.19%	37.0	BBY	-0.21%	49.0
1	GBTC	-0.15%	47.0	HCA	-1.1%	9.0
1	MNST	-0.14%	45.0	CNC	-0.28%	34.0
1	GME	-0.12%	54.0	ON	-0.4%	21.0
1	GE	-0.22%	27.0	SLV	-8.45%	1.0
1	NVS	-0.3%	19.0	TDG	-0.21%	39.0
1	HSBC	-0.09%	47.0	LUMN	-1.99%	4.0
1	LEN	-0.12%	33.0	BALL	-0.3%	25.0
1	AMGN	-1.11%	3.0	ZTS	-0.15%	49.0
1	THC	-0.05%	61.0	CMCSA	-0.12%	61.0
1	MSI	-1.06%	3.0	CMG	-0.22%	28.0
1	LW	-0.31%	9.0	LVS	-0.19%	32.0

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 2026-02-02 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	GT	-5.82%	51.0	PRGO	-13.89%	19.0
10	B	-5.19%	33.0	CPRT	-2.89%	52.0
10	MOS	-4.45%	32.0	CLF	-19.6%	6.0
10	GILD	-2.86%	45.0	BXP	-2.61%	41.0
10	LEN	-3.36%	30.0	TFC	-3.0%	34.0
10	ELAN	-1.7%	52.0	CMG	-3.9%	22.0
10	BAC	-3.23%	23.0	ADBE	-1.6%	52.0
10	CAH	-1.41%	52.0	CMCSA	-1.57%	52.0
10	LLY	-2.71%	25.0	HON	-1.5%	52.0
10	HCA	-1.55%	42.0	KHC	-1.68%	45.0
10	META	-2.83%	23.0	TEVA	-3.13%	24.0
10	THC	-1.24%	52.0	ZTS	-1.77%	42.0
10	WFC	-1.68%	33.0	TSLA	-2.72%	26.0
10	CYH	-1.21%	45.0	BBY	-1.47%	47.0
10	PHM	-1.04%	52.0	FIS	-1.36%	49.0
10	LW	-6.02%	9.0	HD	-2.13%	31.0
10	HSBC	-1.31%	38.0	CHTR	-1.95%	31.0
10	FITB	-1.77%	27.0	ABBV	-1.99%	30.0
10	NVDA	-1.47%	24.0	BHC	-1.69%	32.0
10	MNST	-0.94%	37.0	LNC	-1.16%	44.0
10	BIIB	-2.31%	14.0	FRA	-1.02%	49.0
10	PEP	-3.2%	10.0	POST	-1.92%	25.0
10	NVS	-1.82%	17.0	GE	-2.74%	17.0
10	INTU	-15.25%	2.0	NWL	-3.26%	13.0
10	CHTR	-14.77%	2.0	GWW	-1.94%	21.0
10	BALL	-1.91%	15.0	LEN	-4.0%	10.0
10	T	-6.47%	4.0	CCL	-7.37%	5.0
10	FSUGY	-0.62%	41.0	FITB	-2.06%	17.0
10	WYNN	-0.86%	29.0	BA	-2.48%	14.0
10	AAPL	-0.53%	42.0	GSK	-0.66%	52.0

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 2026-02-02 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	GT	-12.28%	40.0	PRGO	-31.03%	19.0
21	LEN	-14.86%	22.0	CNC	-12.47%	26.0
21	THC	-6.24%	41.0	CPRT	-6.52%	41.0
21	B	-8.61%	27.0	BXP	-5.74%	35.0
21	MOS	-7.99%	29.0	CMCSA	-4.67%	41.0
21	PHM	-4.79%	41.0	TEVA	-8.76%	21.0
21	ELAN	-4.66%	41.0	ADBE	-4.2%	41.0
21	GILD	-4.88%	36.0	TFC	-5.26%	30.0
21	HCA	-4.42%	37.0	UAA	-7.37%	21.0
21	CYH	-4.51%	34.0	ZTS	-4.49%	34.0
21	BAC	-9.94%	15.0	CLF	-24.62%	6.0
21	CAH	-3.28%	41.0	CMG	-6.71%	21.0
21	SLV	-3.29%	40.0	HON	-3.28%	41.0
21	LW	-15.11%	8.0	BA	-9.35%	14.0
21	NWL	-6.03%	20.0	TDG	-6.51%	20.0
21	LLY	-6.19%	19.0	TSLA	-5.41%	24.0
21	CCL	-3.43%	34.0	KHC	-3.56%	35.0
21	MNST	-3.82%	30.0	FIS	-3.24%	38.0
21	DHI	-2.35%	39.0	NWL	-9.7%	12.0
21	NEM	-2.01%	40.0	GE	-8.69%	13.0
21	WFC	-3.06%	26.0	AMGN	-3.21%	35.0
21	BHP	-3.68%	20.0	POST	-5.15%	21.0
21	ZION	-5.4%	12.0	NVS	-3.66%	27.0
21	GNRC	-2.81%	23.0	ABBV	-4.94%	20.0
21	BUD	-9.1%	7.0	BHC	-3.36%	28.0
21	HSBC	-2.24%	28.0	LLY	-5.72%	16.0
21	HD	-7.78%	7.0	VFC	-2.4%	38.0
21	VST	-1.32%	41.0	LVS	-3.89%	23.0
21	BALL	-3.43%	15.0	BBY	-2.27%	37.0
21	TXN	-12.47%	4.0	LNC	-2.18%	36.0

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

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

Period examined: All model dates from 2026-04-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CHTR	-5.53%	4.0	OXY	-1.06%	9.0
1	B	-1.09%	13.0	INTU	-0.4%	20.0
1	AA	-0.57%	20.0	CLF	-1.11%	7.0
1	META	-1.22%	9.0	BBY	-0.62%	12.0
1	CAH	-0.46%	20.0	HCA	-1.22%	6.0
1	GILD	-0.48%	16.0	HD	-0.38%	18.0
1	MOS	-2.33%	3.0	LVS	-0.74%	9.0
1	THC	-0.33%	20.0	GSK	-0.32%	20.0
1	PCG	-0.32%	20.0	HON	-0.3%	20.0
1	NVS	-0.51%	12.0	MRK	-0.53%	11.0
1	MRK	-1.45%	4.0	GWW	-0.48%	11.0
1	XOM	-0.47%	11.0	LEN	-0.81%	6.0
1	TSLA	-0.31%	16.0	T	-0.24%	19.0
1	AZN	-0.26%	18.0	TMUS	-0.22%	16.0
1	FCX	-0.22%	18.0	NWL	-0.83%	4.0
1	GE	-0.54%	7.0	MU	-0.8%	4.0
1	ELAN	-0.14%	20.0	CCL	-0.64%	5.0
1	LLY	-0.46%	6.0	BHC	-0.63%	5.0
1	CYH	-0.13%	20.0	MOS	-0.23%	12.0
1	GLD	-0.27%	9.0	PWR	-0.46%	6.0
1	AMAT	-0.2%	11.0	LUMN	-2.7%	1.0
1	BIIB	-0.21%	9.0	ZTS	-0.17%	15.0
1	NVDA	-0.79%	2.0	VZ	-0.12%	20.0
1	SLV	-0.08%	20.0	GE	-0.47%	5.0
1	TDG	-1.51%	1.0	AVGO	-0.26%	9.0
1	AZO	-0.16%	8.0	CMCSA	-0.12%	20.0
1	NEM	-0.06%	20.0	CMG	-0.3%	7.0
1	ISRG	-0.95%	1.0	SNY	-0.1%	18.0
1	BHP	-0.06%	15.0	RIO	-0.42%	4.0
1	TMUS	-0.08%	4.0	BMY	-0.07%	20.0

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 2026-04-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	AA	-8.23%	11.0	HON	-5.05%	11.0
10	NFLX	-6.98%	11.0	OXY	-5.21%	9.0
10	PCG	-5.81%	11.0	GSK	-3.85%	11.0
10	CYH	-5.38%	11.0	MRK	-6.32%	6.0
10	GILD	-5.6%	9.0	CHTR	-3.44%	10.0
10	CAH	-4.24%	11.0	T	-3.28%	10.0
10	THC	-4.11%	11.0	ABBV	-2.62%	10.0
10	AZN	-4.26%	10.0	MOS	-4.06%	6.0
10	NVS	-4.1%	10.0	GE	-5.77%	4.0
10	XOM	-4.73%	8.0	KHC	-2.22%	10.0
10	ELAN	-2.77%	11.0	TDG	-2.0%	11.0
10	CHTR	-29.98%	1.0	BBY	-1.71%	10.0
10	HCA	-5.71%	5.0	B	-4.22%	4.0
10	NEM	-2.58%	11.0	TMUS	-2.13%	7.0
10	MOS	-7.92%	3.0	LLY	-3.6%	4.0
10	B	-3.87%	6.0	VZ	-1.12%	11.0
10	LLY	-3.31%	6.0	CCL	-3.91%	3.0
10	GE	-4.19%	4.0	ZTS	-1.31%	8.0
10	FCX	-1.1%	9.0	SNY	-0.92%	11.0
10	GLD	-1.29%	7.0	AMGN	-0.91%	11.0
10	TRGP	-0.67%	11.0	HCA	-2.52%	3.0
10	MRK	-5.89%	1.0	GILD	-5.54%	1.0
10	TMUS	-1.42%	4.0	BUD	-0.57%	8.0
10	BBY	-2.6%	1.0	HD	-0.37%	9.0
10	COST	-1.11%	2.0	TLT	-0.27%	11.0
10	ZTS	-1.86%	1.0	MSI	-0.18%	11.0
10	BHC	-1.72%	1.0	ACGL	-0.58%	3.0
10	PEP	-0.25%	3.0	GLD	-0.36%	2.0
10	WFC	-0.05%	7.0	LVS	-0.14%	4.0
10	EMB	-0.16%	1.0	BMY	-0.01%	11.0

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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMC	-0.32%	632.0	AMC	-0.9%	137.0
1	SBNY	-1.23%	96.0	PRGO	-0.21%	483.0
1	IEP	-0.13%	526.0	CTLT	-0.45%	142.0
1	MOS	-0.08%	752.0	IEP	-0.19%	328.0
1	BBY	-0.12%	537.0	FIS	-0.12%	470.0
1	CYH	-0.1%	642.0	OXY	-0.18%	303.0
1	ON	-0.12%	477.0	CHTR	-0.09%	606.0
1	AAP	-0.17%	312.0	AA	-0.28%	158.0
1	CZR	-0.09%	516.0	GSK	-0.04%	891.0
1	NWL	-0.1%	466.0	BMY	-0.05%	708.0
1	FITB	-0.1%	453.0	CPRT	-0.32%	104.0
1	FIS	-0.18%	237.0	SIVBQ	-0.18%	165.0
1	ADBE	-0.33%	129.0	FRCB	-0.35%	82.0
1	NAVI	-0.14%	296.0	ZTS	-0.04%	641.0
1	UNH	-0.08%	465.0	BALL	-0.05%	491.0
1	ZION	-0.06%	651.0	MU	-0.26%	92.0
1	SBUX	-0.1%	320.0	CMCSA	-0.04%	546.0
1	LW	-0.11%	277.0	BHP	-0.04%	523.0
1	CMG	-0.04%	677.0	TLT	-0.03%	670.0
1	LEN	-0.04%	763.0	MNST	-0.09%	231.0
1	PCG	-0.06%	418.0	WRK	-0.09%	226.0
1	CDNS	-0.04%	549.0	X	-0.33%	60.0
1	CHTR	-0.24%	99.0	SBNY	-0.16%	121.0
1	KEY	-0.05%	449.0	MOS	-0.3%	64.0
1	TSLA	-0.14%	149.0	NWL	-0.07%	241.0
1	BIIB	-0.09%	177.0	CVS	-0.03%	624.0
1	PEP	-0.11%	140.0	KHC	-0.03%	553.0
1	GILD	-0.1%	150.0	VFC	-0.08%	200.0
1	VZ	-0.1%	136.0	VICI	-0.03%	566.0
1	FRCB	-0.12%	117.0	HON	-0.03%	571.0

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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	AMC	-1.24%	630.0	SIVBQ	-6.36%	165.0
10	SBNY	-7.7%	96.0	AMC	-7.04%	132.0
10	IEP	-1.06%	526.0	SBNY	-5.82%	121.0
10	LUMN	-0.8%	562.0	FRCB	-7.2%	82.0
10	UNH	-0.94%	465.0	CHTR	-0.94%	602.0
10	ADBE	-3.28%	129.0	CNC	-1.94%	276.0
10	ELAN	-0.89%	468.0	PRGO	-0.87%	483.0
10	CYH	-0.55%	637.0	IEP	-1.29%	321.0
10	NWL	-0.68%	461.0	BXP	-0.6%	664.0
10	BAC	-0.7%	441.0	FIS	-0.84%	465.0
10	UAA	-0.48%	630.0	NWL	-1.6%	238.0
10	LNC	-0.73%	409.0	CMCSA	-0.66%	537.0
10	FITB	-0.61%	444.0	AAP	-0.72%	452.0
10	MOS	-0.35%	752.0	BHC	-1.42%	188.0
10	SBUX	-0.75%	320.0	NAVI	-0.54%	492.0
10	LW	-0.81%	277.0	TLT	-0.35%	662.0
10	CZR	-0.43%	514.0	INTU	-0.74%	313.0
10	BBY	-0.4%	533.0	CTLT	-1.33%	142.0
10	AAP	-0.67%	311.0	FRA	-0.18%	951.0
10	FRCB	-1.75%	117.0	WDC	-0.57%	261.0
10	CVS	-0.83%	236.0	VFC	-0.75%	197.0
10	VFC	-0.37%	497.0	OXY	-0.45%	303.0
10	BALL	-0.57%	315.0	X	-2.28%	60.0
10	ZION	-0.27%	646.0	CCL	-0.59%	222.0
10	SIVBQ	-6.53%	26.0	CPRT	-1.26%	104.0
10	KHC	-0.59%	282.0	CLF	-0.66%	198.0
10	PEP	-1.19%	140.0	LQD	-0.14%	926.0
10	ZTS	-0.71%	229.0	LVS	-0.3%	406.0
10	QCOM	-0.3%	507.0	ZTS	-0.19%	634.0
10	FIS	-0.62%	237.0	BHP	-0.2%	523.0

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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	AMC	-3.18%	628.0	SIVBQ	-12.61%	165.0
21	SBNY	-15.72%	96.0	SBNY	-12.48%	121.0
21	LUMN	-2.68%	554.0	AMC	-10.17%	132.0
21	IEP	-2.59%	526.0	FRCB	-14.5%	82.0
21	UAA	-1.88%	620.0	BXP	-1.76%	658.0
21	NWL	-2.16%	452.0	AAP	-2.41%	445.0
21	ELAN	-1.69%	458.0	PRGO	-2.13%	483.0
21	UNH	-1.66%	465.0	CHTR	-1.69%	592.0
21	VFC	-1.45%	497.0	CMCSA	-1.85%	528.0
21	CZR	-1.41%	510.0	NWL	-3.82%	237.0
21	ADBE	-4.33%	129.0	IEP	-2.83%	312.0
21	BHC	-0.98%	533.0	CNC	-3.09%	272.0
21	MOS	-0.66%	749.0	BHC	-4.21%	184.0
21	LW	-1.74%	276.0	FIS	-1.59%	462.0
21	SIVBQ	-18.4%	26.0	NAVI	-1.31%	484.0
21	CNC	-0.92%	481.0	BIIB	-1.01%	522.0
21	BAC	-0.96%	433.0	INTU	-1.41%	313.0
21	LNC	-1.0%	408.0	X	-7.21%	60.0
21	FRCB	-3.1%	117.0	FRA	-0.34%	943.0
21	KHC	-1.29%	282.0	ADBE	-0.53%	578.0
21	ZTS	-1.58%	228.0	TLT	-0.43%	651.0
21	SBUX	-1.11%	320.0	ZTS	-0.38%	626.0
21	TSLA	-2.52%	133.0	TDG	-1.25%	188.0
21	TLT	-2.55%	117.0	CZR	-1.16%	199.0
21	BALL	-0.92%	315.0	LQD	-0.25%	915.0
21	FITB	-0.62%	434.0	CTLT	-1.58%	142.0
21	USB	-0.67%	382.0	VICI	-0.4%	548.0
21	VZ	-1.84%	136.0	LNC	-0.6%	320.0
21	GT	-0.41%	594.0	KHC	-0.36%	535.0
21	AAP	-0.72%	309.0	FCX	-1.0%	189.0

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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	AMC	-13.08%	602.0	SIVBQ	-37.58%	165.0
63	IEP	-9.07%	520.0	AMC	-37.36%	128.0
63	SBNY	-41.63%	96.0	FRCB	-55.87%	82.0
63	LUMN	-7.22%	526.0	SBNY	-32.74%	121.0
63	NWL	-7.13%	432.0	BXP	-5.18%	625.0
63	MOS	-3.48%	720.0	IEP	-9.82%	293.0
63	UAA	-4.09%	608.0	CHTR	-4.83%	572.0
63	AAP	-7.21%	305.0	PRGO	-5.74%	479.0
63	BALL	-7.23%	300.0	NWL	-11.66%	226.0
63	TSLA	-12.55%	130.0	AAP	-5.95%	422.0
63	CZR	-2.93%	487.0	CMCSA	-4.27%	511.0
63	VNO	-3.84%	370.0	CNC	-8.39%	255.0
63	UNH	-3.01%	459.0	FIS	-4.72%	436.0
63	KHC	-4.79%	280.0	CZR	-8.04%	199.0
63	ELAN	-3.04%	427.0	NAVI	-3.39%	464.0
63	CNC	-2.68%	476.0	LNC	-4.6%	283.0
63	BBY	-2.31%	531.0	BHC	-8.25%	157.0
63	BHC	-2.21%	530.0	VFC	-6.87%	181.0
63	GT	-1.92%	574.0	ZTS	-1.99%	593.0
63	SBUX	-3.33%	312.0	X	-18.96%	60.0
63	NAVI	-3.3%	293.0	TLT	-1.74%	610.0
63	FRCB	-8.05%	117.0	CVS	-1.75%	571.0
63	SIVBQ	-34.19%	26.0	CLF	-4.98%	193.0
63	ADBE	-6.45%	129.0	FRA	-0.91%	901.0
63	VZ	-5.7%	135.0	KHC	-1.55%	508.0
63	TLT	-6.0%	117.0	BHP	-1.48%	511.0
63	AMZN	-3.44%	186.0	BA	-1.53%	457.0
63	WRK	-2.6%	242.0	FSUGY	-5.88%	94.0
63	LW	-2.2%	268.0	UNH	-1.77%	254.0
63	VFC	-0.92%	497.0	BIIB	-0.82%	504.0

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

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AMC	-22.3%	557.0	SIVBQ	-70.71%	165.0
126	IEP	-17.4%	495.0	SBNY	-69.58%	121.0
126	NWL	-20.66%	396.0	FRCB	-87.0%	82.0
126	SBNY	-57.47%	96.0	AMC	-57.32%	124.0
126	AAP	-19.98%	272.0	IEP	-22.61%	271.0
126	MOS	-7.92%	682.0	PRGO	-11.99%	461.0
126	UAA	-7.51%	596.0	CHTR	-8.69%	551.0
126	FRCB	-30.44%	117.0	AAP	-10.72%	413.0
126	CNC	-6.85%	476.0	CNC	-14.81%	234.0
126	BALL	-11.36%	283.0	CZR	-16.43%	199.0
126	CTLT	-8.71%	333.0	NAVI	-7.31%	441.0
126	GME	-7.42%	357.0	NWL	-14.0%	219.0
126	CZR	-5.71%	438.0	BXP	-4.83%	576.0
126	UNH	-4.97%	459.0	KHC	-5.14%	467.0
126	KHC	-7.17%	279.0	CMCSA	-4.68%	479.0
126	GT	-3.36%	555.0	ZTS	-4.05%	549.0
126	TSLA	-13.99%	107.0	VFC	-13.43%	150.0
126	SIVBQ	-48.67%	26.0	TLT	-3.6%	559.0
126	LW	-4.83%	257.0	LNC	-7.64%	254.0
126	CMA	-3.77%	324.0	BHP	-3.19%	496.0
126	VZ	-8.78%	135.0	BHC	-10.67%	146.0
126	TLT	-10.1%	117.0	FIS	-3.41%	392.0
126	BHC	-2.33%	501.0	CYH	-11.8%	84.0
126	FIS	-4.85%	235.0	OXY	-3.71%	267.0
126	CHTR	-13.85%	81.0	FRA	-0.86%	852.0
126	PRGO	-6.64%	159.0	UNH	-3.13%	233.0
126	ON	-2.09%	448.0	PEP	-1.16%	550.0
126	ZTS	-3.59%	225.0	X	-10.24%	60.0
126	ADBE	-6.14%	129.0	FSUGY	-5.74%	94.0
126	CVS	-3.3%	235.0	BMY	-0.79%	622.0

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

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	AMC	-45.6%	471.0	SIVBQ	-98.57%	165.0
252	IEP	-37.03%	398.0	IEP	-46.27%	261.0
252	FRCB	-91.34%	117.0	SBNY	-99.37%	121.0
252	AAP	-36.75%	269.0	AMC	-82.26%	123.0
252	NWL	-29.64%	321.0	AAP	-25.17%	336.0
252	SBNY	-93.38%	96.0	FRCB	-96.51%	82.0
252	MOS	-14.22%	570.0	PRGO	-19.87%	388.0
252	CLF	-16.16%	402.0	NWL	-33.54%	194.0
252	UAA	-12.76%	506.0	CNC	-32.05%	189.0
252	CNC	-13.66%	468.0	CHTR	-10.91%	466.0
252	UNH	-12.69%	435.0	BMY	-8.93%	534.0
252	CVS	-20.54%	213.0	CZR	-27.48%	173.0
252	LW	-19.19%	219.0	BXP	-9.07%	488.0
252	CZR	-11.11%	375.0	VFC	-28.4%	148.0
252	INTC	-7.59%	499.0	NAVI	-11.48%	355.0
252	VFC	-9.83%	373.0	KHC	-8.92%	398.0
252	KHC	-14.95%	245.0	TLT	-7.43%	446.0
252	GT	-7.19%	497.0	ZTS	-6.05%	453.0
252	BALL	-13.96%	244.0	OXY	-10.83%	245.0
252	FIS	-17.05%	196.0	PEP	-5.59%	473.0
252	GME	-9.5%	334.0	BIIB	-5.7%	449.0
252	CYH	-6.15%	493.0	BHC	-20.78%	122.0
252	CTLT	-12.11%	248.0	CMCSA	-5.84%	393.0
252	PRGO	-15.78%	156.0	VNO	-10.98%	197.0
252	SIVBQ	-85.19%	26.0	ON	-23.61%	89.0
252	ON	-5.01%	413.0	UNH	-9.07%	216.0
252	CHTR	-26.49%	66.0	BHP	-4.22%	454.0
252	BHC	-3.6%	435.0	JAZZ	-3.63%	523.0
252	CMA	-4.02%	309.0	AA	-11.61%	155.0
252	OXY	-3.42%	356.0	LNC	-6.95%	226.0

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 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CHTR	-1.47%	33.0	PRGO	-0.62%	91.0
1	MOS	-0.25%	177.0	CHTR	-0.3%	138.0
1	GME	-0.44%	94.0	FIS	-0.3%	137.0
1	LEN	-0.22%	154.0	CPRT	-0.46%	71.0
1	VNO	-0.38%	87.0	MSTR	-0.92%	34.0
1	CZR	-0.2%	138.0	CCL	-0.91%	29.0
1	UNH	-0.82%	30.0	ADBE	-0.24%	106.0
1	CYH	-0.14%	148.0	ZTS	-0.13%	186.0
1	AMC	-0.11%	160.0	AVGO	-0.57%	43.0
1	MRK	-0.3%	52.0	INTU	-0.49%	46.0
1	BBY	-0.11%	144.0	AMC	-1.28%	14.0
1	PCG	-0.09%	153.0	T	-0.09%	177.0
1	TMUS	-0.13%	98.0	MU	-0.65%	25.0
1	LW	-0.22%	57.0	LVS	-0.15%	99.0
1	META	-0.07%	168.0	VICI	-0.08%	177.0
1	IEP	-0.09%	125.0	GWW	-0.13%	114.0
1	TSLA	-0.18%	59.0	MSFT	-0.19%	74.0
1	PRGO	-0.25%	43.0	SNY	-0.06%	208.0
1	TDG	-0.14%	74.0	KHC	-0.08%	151.0
1	CPRT	-0.11%	97.0	NAVI	-0.09%	138.0
1	CMG	-0.12%	86.0	HD	-0.08%	145.0
1	AAP	-0.2%	45.0	TDG	-0.13%	91.0
1	GILD	-0.1%	86.0	BXP	-0.06%	182.0
1	NAVI	-0.18%	45.0	FRA	-0.04%	221.0
1	FIS	-0.19%	40.0	CMG	-0.11%	77.0
1	MSI	-0.21%	34.0	HCA	-0.26%	32.0
1	CVS	-0.3%	19.0	CSTM	-1.31%	5.0
1	NVS	-0.3%	19.0	GE	-0.3%	22.0
1	NFLX	-0.02%	206.0	BBY	-0.13%	48.0
1	COST	-0.04%	90.0	BALL	-0.06%	100.0

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 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MOS	-1.98%	177.0	CNC	-4.39%	86.0
10	AMC	-1.22%	158.0	PRGO	-3.14%	91.0
10	GT	-1.81%	102.0	FIS	-2.09%	132.0
10	CHTR	-6.02%	30.0	ZTS	-1.44%	179.0
10	CMG	-2.04%	86.0	CHTR	-1.72%	134.0
10	MSTR	-1.94%	89.0	ADBE	-2.23%	103.0
10	CPRT	-1.57%	97.0	NAVI	-1.56%	134.0
10	NFLX	-0.66%	203.0	NWL	-4.11%	45.0
10	VNO	-1.44%	87.0	CPRT	-2.34%	71.0
10	LEN	-0.79%	151.0	MSTR	-4.49%	34.0
10	FIS	-2.71%	40.0	INTU	-3.33%	45.0
10	UNH	-3.56%	30.0	CMCSA	-1.01%	142.0
10	TMUS	-0.93%	98.0	AMC	-13.25%	9.0
10	TDG	-0.97%	73.0	KHC	-0.8%	143.0
10	GILD	-0.87%	79.0	ORCL	-2.18%	51.0
10	INTU	-0.47%	134.0	CCL	-4.04%	27.0
10	BBY	-0.43%	140.0	FRA	-0.51%	212.0
10	KHC	-1.39%	40.0	SNY	-0.45%	201.0
10	MSI	-1.59%	34.0	BXP	-0.5%	174.0
10	CVS	-2.57%	19.0	GBTC	-4.77%	17.0
10	IEP	-0.37%	125.0	LW	-0.79%	101.0
10	COST	-0.42%	89.0	T	-0.42%	170.0
10	UAA	-0.31%	120.0	VICI	-0.39%	169.0
10	FITB	-0.57%	63.0	POST	-0.53%	123.0
10	PEP	-1.54%	21.0	BBY	-1.33%	46.0
10	NVS	-1.82%	17.0	GLD	-2.45%	23.0
10	VICI	-1.29%	14.0	CMG	-0.78%	71.0
10	NAVI	-0.41%	43.0	ISRG	-0.39%	119.0
10	GBTC	-0.08%	179.0	TEVA	-1.45%	31.0
10	CMCSA	-0.55%	20.0	GE	-2.02%	21.0

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 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	AMC	-6.4%	156.0	PRGO	-7.89%	91.0
21	MOS	-3.96%	174.0	ADBE	-5.63%	103.0
21	LEN	-3.86%	143.0	NWL	-12.46%	44.0
21	CPRT	-4.43%	97.0	CNC	-6.42%	82.0
21	MSTR	-4.81%	89.0	FIS	-3.96%	129.0
21	GT	-4.3%	96.0	ZTS	-2.91%	171.0
21	CMG	-4.23%	80.0	INTU	-10.42%	45.0
21	VNO	-3.74%	85.0	CHTR	-3.42%	124.0
21	CHTR	-10.29%	29.0	NAVI	-3.2%	126.0
21	UAA	-2.6%	110.0	MSTR	-11.44%	34.0
21	GBTC	-1.53%	171.0	CMCSA	-2.61%	133.0
21	NFLX	-1.32%	192.0	T	-1.62%	160.0
21	INTU	-1.56%	134.0	FRA	-1.19%	204.0
21	NAVI	-4.54%	43.0	LW	-2.58%	93.0
21	TMUS	-1.97%	94.0	BXP	-1.33%	168.0
21	IEP	-1.45%	125.0	KHC	-1.51%	133.0
21	FIS	-4.09%	40.0	CPRT	-2.99%	64.0
21	BBY	-1.13%	139.0	ISRG	-1.6%	110.0
21	IRM	-1.37%	113.0	CCL	-7.34%	24.0
21	COST	-1.63%	87.0	TEVA	-5.82%	28.0
21	MSI	-3.84%	34.0	CDNS	-2.14%	73.0
21	CNC	-9.76%	11.0	VICI	-0.98%	159.0
21	TDG	-1.41%	73.0	CMG	-2.16%	70.0
21	KHC	-2.52%	40.0	SNY	-0.74%	190.0
21	ISRG	-1.84%	50.0	WYNN	-2.42%	56.0
21	CYH	-0.64%	138.0	TDG	-1.47%	82.0
21	AMD	-2.28%	37.0	GBTC	-6.6%	17.0
21	CVS	-4.01%	18.0	QCOM	-0.78%	140.0
21	MSFT	-0.6%	108.0	GE	-6.29%	17.0
21	LW	-1.16%	56.0	GME	-1.06%	98.0

1<=VS<=6 vs -1>=VS>=-6: P365D, 63d Horizon

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

Period examined: All model dates from 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	AMC	-25.39%	130.0	CHTR	-20.83%	104.0
63	MSTR	-25.57%	89.0	PRGO	-21.16%	87.0
63	INTU	-12.54%	132.0	FIS	-17.42%	103.0
63	CMG	-19.5%	75.0	ADBE	-13.6%	90.0
63	GBTC	-9.5%	138.0	ZTS	-8.79%	138.0
63	GT	-15.31%	76.0	MSTR	-29.74%	34.0
63	NFLX	-7.32%	157.0	NAVI	-9.51%	106.0
63	CPRT	-11.77%	97.0	INTU	-31.66%	30.0
63	MOS	-7.75%	145.0	BXP	-6.23%	135.0
63	VNO	-15.93%	66.0	CMCSA	-7.04%	116.0
63	NAVI	-20.81%	42.0	FRA	-4.5%	162.0
63	MSFT	-7.36%	103.0	NWL	-21.83%	33.0
63	UAA	-7.4%	98.0	CNC	-10.92%	65.0
63	TMUS	-7.87%	92.0	QCOM	-4.72%	127.0
63	LEN	-5.88%	120.0	LW	-8.06%	74.0
63	IEP	-4.14%	119.0	KHC	-4.9%	106.0
63	BBY	-3.53%	138.0	CDNS	-7.41%	62.0
63	TDG	-7.55%	59.0	CPRT	-9.19%	49.0
63	COST	-4.64%	81.0	CMG	-8.99%	50.0
63	IRM	-4.17%	84.0	WYNN	-8.89%	50.0
63	ISRG	-8.67%	40.0	GBTC	-26.83%	14.0
63	CYH	-2.61%	114.0	VICI	-3.09%	120.0
63	META	-1.99%	140.0	TDG	-4.61%	75.0
63	CHTR	-9.86%	28.0	SNY	-2.04%	149.0
63	FIS	-5.72%	40.0	CZR	-11.49%	26.0
63	VST	-1.87%	111.0	ORCL	-16.13%	18.0
63	KHC	-5.18%	38.0	CCL	-11.07%	22.0
63	CNC	-28.84%	6.0	GME	-2.09%	97.0
63	GWW	-6.65%	26.0	HD	-1.71%	104.0
63	PRGO	-21.62%	8.0	MOS	-10.68%	16.0

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

Period examined: All model dates from 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	MSTR	-57.1%	89.0	PRGO	-47.09%	69.0
126	AMC	-45.47%	85.0	CHTR	-34.27%	83.0
126	INTU	-26.16%	107.0	ZTS	-19.65%	94.0
126	GBTC	-25.3%	103.0	NAVI	-20.45%	83.0
126	MOS	-23.67%	107.0	ADBE	-22.16%	62.0
126	NWL	-29.07%	71.0	FIS	-22.62%	59.0
126	NFLX	-20.37%	97.0	FRA	-10.96%	113.0
126	CPRT	-22.3%	83.0	CMCSA	-12.47%	84.0
126	CMG	-23.14%	75.0	BXP	-10.94%	86.0
126	TMUS	-14.78%	85.0	VICI	-11.11%	84.0
126	VST	-12.25%	87.0	LW	-15.96%	50.0
126	FIS	-27.48%	38.0	KHC	-10.98%	65.0
126	META	-9.78%	99.0	NWL	-26.91%	26.0
126	LEN	-13.48%	69.0	VNO	-13.92%	49.0
126	UAA	-10.68%	86.0	MSTR	-52.55%	12.0
126	ORCL	-10.69%	76.0	CMG	-24.44%	25.0
126	IEP	-8.31%	94.0	HD	-7.35%	75.0
126	GT	-13.65%	57.0	MSI	-6.32%	87.0
126	MSFT	-11.78%	63.0	CPRT	-22.71%	24.0
126	CDNS	-6.87%	90.0	T	-5.66%	88.0
126	VNO	-24.92%	21.0	CZR	-18.38%	26.0
126	BBY	-5.3%	96.0	GME	-5.53%	74.0
126	TDG	-8.74%	58.0	POST	-5.73%	57.0
126	KHC	-12.44%	37.0	MSFT	-10.34%	28.0
126	AZO	-6.08%	71.0	CCL	-12.73%	22.0
126	NAVI	-24.46%	17.0	TDG	-7.92%	35.0
126	COST	-4.93%	80.0	AZO	-9.98%	25.0
126	BHC	-6.32%	61.0	SNY	-2.56%	97.0
126	CZR	-6.11%	60.0	QCOM	-2.98%	75.0
126	CHTR	-19.74%	15.0	TMUS	-13.78%	16.0

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 2026-02-02 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CHTR	-4.47%	5.0	CLF	-2.51%	12.0
1	B	-0.56%	40.0	UAA	-1.11%	22.0
1	META	-0.73%	27.0	MU	-1.49%	15.0
1	NEM	-0.38%	48.0	HD	-0.5%	40.0
1	ELAN	-0.37%	47.0	FIS	-0.44%	34.0
1	MOS	-0.54%	32.0	LNC	-0.33%	46.0
1	NVDA	-0.57%	25.0	KALU	-0.41%	36.0
1	THC	-0.86%	14.0	PRGO	-3.54%	4.0
1	MRK	-0.99%	10.0	TDG	-0.94%	15.0
1	PRGO	-0.28%	35.0	AMC	-1.53%	9.0
1	TSLA	-0.53%	18.0	CCL	-1.76%	7.0
1	PHM	-0.24%	38.0	NAVI	-0.37%	31.0
1	BIIB	-0.43%	20.0	TFC	-0.29%	38.0
1	GILD	-0.16%	50.0	NWL	-0.67%	15.0
1	TDG	-0.52%	15.0	HCA	-1.1%	9.0
1	WFC	-0.19%	41.0	VFC	-0.53%	18.0
1	AAP	-1.08%	7.0	LEN	-0.68%	14.0
1	LLY	-0.3%	25.0	BXP	-0.2%	46.0
1	WYNN	-0.19%	37.0	BBY	-0.19%	45.0
1	GBTC	-0.15%	47.0	ON	-0.4%	21.0
1	GME	-0.12%	54.0	SLV	-8.45%	1.0
1	MNST	-0.14%	43.0	CPRT	-0.37%	22.0
1	PCG	-0.31%	19.0	INTU	-0.54%	15.0
1	NVS	-0.3%	19.0	LUMN	-1.99%	4.0
1	GE	-0.17%	26.0	ADBE	-0.5%	16.0
1	HSBC	-0.09%	47.0	BALL	-0.3%	25.0
1	LEN	-0.12%	33.0	MSFT	-0.19%	36.0
1	AMGN	-1.11%	3.0	CHTR	-0.19%	34.0
1	MSI	-1.06%	3.0	BHC	-0.19%	31.0
1	GS	-0.23%	13.0	LVS	-0.19%	30.0

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 2026-02-02 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	B	-5.19%	33.0	PRGO	-27.87%	4.0
10	NEM	-3.7%	39.0	TFC	-3.01%	33.0
10	MOS	-4.45%	32.0	CLF	-18.71%	5.0
10	GILD	-2.81%	43.0	BXP	-2.06%	38.0
10	LEN	-3.36%	30.0	TEVA	-3.13%	24.0
10	GT	-3.67%	26.0	GSK	-1.4%	48.0
10	ELAN	-2.31%	40.0	HD	-2.13%	31.0
10	CYH	-2.6%	29.0	CMG	-3.28%	20.0
10	BAC	-3.23%	23.0	HON	-1.44%	42.0
10	LLY	-2.71%	25.0	ABBV	-1.99%	30.0
10	META	-2.83%	23.0	FIS	-2.04%	29.0
10	HCA	-1.57%	39.0	ZTS	-1.35%	40.0
10	PCG	-3.33%	17.0	LNC	-1.25%	43.0
10	WFC	-1.68%	33.0	CHTR	-1.75%	30.0
10	LW	-6.02%	9.0	BHC	-1.69%	30.0
10	HSBC	-1.31%	38.0	UAA	-2.38%	21.0
10	FITB	-1.77%	27.0	FRA	-1.02%	49.0
10	MNST	-1.06%	35.0	BBY	-1.13%	43.0
10	NVDA	-1.47%	24.0	POST	-1.92%	25.0
10	BIIB	-2.31%	14.0	USB	-2.62%	18.0
10	PEP	-3.2%	10.0	GE	-2.74%	17.0
10	NVS	-1.82%	17.0	KHC	-1.2%	36.0
10	INTU	-15.25%	2.0	VFC	-2.79%	15.0
10	CHTR	-14.77%	2.0	GWW	-1.94%	21.0
10	BALL	-1.91%	15.0	LEN	-4.0%	10.0
10	T	-6.47%	4.0	TSLA	-2.41%	16.0
10	WYNN	-0.86%	29.0	CCL	-7.37%	5.0
10	AAPL	-0.53%	42.0	NWL	-3.07%	12.0
10	ORLY	-0.45%	49.0	FITB	-2.06%	17.0
10	ZION	-1.14%	18.0	BA	-2.48%	14.0

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 2026-02-02 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	LEN	-14.86%	22.0	CNC	-11.97%	16.0
21	B	-8.61%	27.0	TEVA	-8.76%	21.0
21	MOS	-7.99%	29.0	TFC	-5.72%	29.0
21	GILD	-4.7%	34.0	UAA	-8.27%	20.0
21	BAC	-9.94%	15.0	BXP	-5.01%	32.0
21	CCL	-5.12%	29.0	USB	-9.08%	15.0
21	HCA	-4.32%	34.0	ZTS	-4.16%	32.0
21	GT	-7.33%	20.0	BA	-9.35%	14.0
21	SLV	-4.85%	30.0	PRGO	-32.3%	4.0
21	ELAN	-4.71%	30.0	CLF	-25.18%	5.0
21	NEM	-4.54%	29.0	GE	-8.69%	13.0
21	CYH	-5.47%	24.0	CMG	-5.83%	19.0
21	LW	-15.11%	8.0	GSK	-2.97%	37.0
21	LLY	-6.19%	19.0	HON	-3.1%	35.0
21	CAH	-3.95%	28.0	POST	-5.15%	21.0
21	NWL	-5.32%	19.0	AMGN	-3.16%	34.0
21	MNST	-3.61%	28.0	NVS	-3.66%	27.0
21	WFC	-3.06%	26.0	ABBV	-4.94%	20.0
21	BHP	-3.68%	20.0	NWL	-8.94%	11.0
21	ZION	-5.4%	12.0	LLY	-5.72%	16.0
21	GNRC	-2.81%	23.0	KHC	-3.44%	26.0
21	BUD	-9.1%	7.0	BHC	-3.39%	26.0
21	HSBC	-2.24%	28.0	VICI	-2.24%	39.0
21	HD	-7.78%	7.0	LVS	-3.76%	22.0
21	BALL	-3.43%	15.0	ADBE	-6.1%	13.0
21	TXN	-12.47%	4.0	LNC	-2.18%	36.0
21	META	-2.71%	18.0	TSLA	-5.2%	15.0
21	FITB	-2.84%	17.0	VFC	-5.14%	15.0
21	VST	-1.61%	29.0	FRA	-1.82%	41.0
21	BIIB	-3.71%	12.0	CMCSA	-4.39%	17.0

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

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

Period examined: All model dates from 2026-04-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	CHTR	-5.53%	4.0	AMC	-2.02%	5.0
1	B	-1.09%	13.0	OXY	-1.06%	9.0
1	META	-1.22%	9.0	CLF	-1.11%	7.0
1	THC	-0.99%	11.0	BBY	-0.62%	12.0
1	GILD	-0.48%	16.0	HCA	-1.22%	6.0
1	MOS	-2.33%	3.0	LVS	-0.91%	8.0
1	NVS	-0.51%	12.0	VFC	-2.29%	3.0
1	MRK	-1.45%	4.0	HD	-0.38%	18.0
1	PCG	-0.63%	9.0	GSK	-0.32%	20.0
1	ELAN	-0.32%	17.0	T	-0.37%	17.0
1	XOM	-0.47%	11.0	MRK	-0.53%	11.0
1	TSLA	-0.31%	16.0	GWW	-0.48%	11.0
1	AZN	-0.26%	18.0	HON	-0.26%	16.0
1	GE	-0.54%	7.0	CHTR	-0.3%	14.0
1	GS	-0.48%	6.0	AVGO	-0.47%	8.0
1	NEM	-0.15%	19.0	ADBE	-1.22%	3.0
1	LLY	-0.46%	6.0	TMUS	-0.22%	16.0
1	GLD	-0.27%	9.0	NWL	-0.83%	4.0
1	AMAT	-0.2%	11.0	MU	-0.8%	4.0
1	FCX	-0.1%	17.0	CCL	-0.64%	5.0
1	NVDA	-0.79%	2.0	BHC	-0.63%	5.0
1	TDG	-1.51%	1.0	FIS	-0.37%	8.0
1	AZO	-0.16%	8.0	MOS	-0.23%	12.0
1	SLV	-0.24%	4.0	PWR	-0.46%	6.0
1	ISRG	-0.95%	1.0	LUMN	-2.7%	1.0
1	BHP	-0.06%	15.0	TDG	-0.29%	9.0
1	BIIB	-0.1%	8.0	ZTS	-0.17%	15.0
1	TMUS	-0.08%	4.0	GE	-0.47%	5.0
1	EMB	-0.03%	8.0	CMG	-0.3%	7.0
1	KALU	0.0%	6.0	CMCSA	-0.11%	18.0

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 2026-04-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NFLX	-6.98%	11.0	OXY	-5.21%	9.0
10	GILD	-5.6%	9.0	GSK	-3.85%	11.0
10	PCG	-6.9%	7.0	MRK	-6.32%	6.0
10	CYH	-8.99%	5.0	CHTR	-3.44%	10.0
10	AZN	-4.26%	10.0	T	-3.28%	10.0
10	NVS	-4.1%	10.0	HON	-4.44%	7.0
10	XOM	-4.73%	8.0	ABBV	-2.62%	10.0
10	CHTR	-29.98%	1.0	MOS	-4.06%	6.0
10	ELAN	-2.96%	10.0	GE	-5.77%	4.0
10	HCA	-5.71%	5.0	KHC	-2.22%	10.0
10	MOS	-7.92%	3.0	BBY	-1.71%	10.0
10	TRGP	-3.95%	6.0	B	-4.22%	4.0
10	B	-3.87%	6.0	TMUS	-2.13%	7.0
10	THC	-2.88%	8.0	LLY	-3.6%	4.0
10	AA	-7.27%	3.0	CCL	-3.91%	3.0
10	NEM	-2.17%	10.0	VZ	-1.12%	10.0
10	LLY	-3.31%	6.0	ZTS	-1.31%	8.0
10	GE	-4.19%	4.0	SNY	-0.92%	11.0
10	FCX	-1.1%	9.0	AMGN	-0.91%	11.0
10	GLD	-1.29%	7.0	HCA	-2.52%	3.0
10	CAH	-3.0%	3.0	GILD	-5.54%	1.0
10	MRK	-5.89%	1.0	BUD	-0.57%	8.0
10	TMUS	-1.42%	4.0	FIS	-1.33%	3.0
10	BBY	-2.6%	1.0	HD	-0.37%	9.0
10	COST	-1.11%	2.0	TLT	-0.27%	11.0
10	ZTS	-1.86%	1.0	MSI	-0.18%	11.0
10	BHC	-1.72%	1.0	ACGL	-0.58%	3.0
10	PEP	-0.25%	3.0	GLD	-0.36%	2.0
10	WFC	-0.05%	7.0	LVS	-0.14%	4.0
10	EMB	-0.16%	1.0	BMY	-0.01%	11.0

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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	-0.57%	192.0	TSLA	-0.23%	163.0
1	UAA	-0.54%	145.0	AMC	-2.13%	17.0
1	MSTR	-1.44%	26.0	GNRC	-0.85%	40.0
1	CLF	-0.23%	158.0	NFLX	-0.11%	224.0
1	LUMN	-0.58%	54.0	UNH	-0.17%	131.0
1	FSUGY	-0.1%	301.0	ADBE	-0.24%	92.0
1	AMD	-0.12%	240.0	AAP	-0.48%	44.0
1	NWL	-0.26%	97.0	BXP	-0.66%	28.0
1	QCOM	-0.1%	182.0	T	-0.18%	97.0
1	CPRT	-0.71%	25.0	BA	-0.36%	40.0
1	JPM	-0.17%	92.0	BIIB	-0.11%	113.0
1	LEN	-0.21%	73.0	CMCSA	-0.38%	32.0
1	QQQ	-0.07%	200.0	ISRG	-0.43%	26.0
1	TFC	-0.39%	38.0	SIVBQ	-1.55%	7.0
1	USB	-0.18%	69.0	PRGO	-0.21%	49.0
1	CTLT	-0.15%	65.0	B	-0.66%	14.0
1	CSCO	-0.15%	63.0	GBTC	-1.13%	7.0
1	LLY	-0.36%	26.0	TDG	-0.28%	27.0
1	IRM	-1.39%	6.0	EXPE	-0.4%	19.0
1	KHC	-7.05%	1.0	HON	-0.26%	27.0
1	SPY	-0.11%	54.0	CVS	-0.33%	21.0
1	HCA	-0.39%	13.0	NEM	-0.58%	11.0
1	IEP	-0.38%	13.0	HCA	-0.77%	8.0
1	CNC	-0.4%	12.0	BALL	-0.72%	8.0
1	LNC	-1.2%	4.0	CDNS	-0.19%	29.0
1	BALL	-2.36%	2.0	WFC	-0.63%	8.0
1	CVS	-2.32%	2.0	MU	-4.67%	1.0
1	BA	-0.65%	6.0	KHC	-1.52%	3.0
1	CMA	-0.48%	8.0	AMGN	-0.26%	17.0
1	GNRC	-0.27%	12.0	BHP	-0.15%	30.0

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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-4.92%	145.0	PRGO	-6.36%	49.0
10	GT	-2.1%	187.0	BIIB	-1.35%	113.0
10	CLF	-2.43%	158.0	GNRC	-3.55%	38.0
10	LUMN	-6.76%	54.0	VFC	-1.59%	82.0
10	CTLT	-3.23%	60.0	CMG	-5.17%	19.0
10	FSUGY	-0.52%	300.0	T	-0.92%	96.0
10	NWL	-1.02%	97.0	FRCB	-86.36%	1.0
10	IEP	-6.33%	13.0	LW	-8.67%	8.0
10	QCOM	-0.39%	182.0	ADBE	-0.74%	91.0
10	KEY	-2.33%	26.0	SNY	-0.76%	79.0
10	UNH	-6.89%	8.0	TSLA	-0.37%	163.0
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	BMY	-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	INTU	-0.81%	40.0
10	CNC	-2.77%	12.0	BALL	-3.97%	8.0
10	IRM	-5.52%	6.0	IEP	-1.56%	20.0
10	INTC	-0.42%	72.0	PCG	-2.35%	13.0
10	MOS	-0.18%	124.0	CLF	-2.16%	14.0
10	SBUX	-1.11%	19.0	LNC	-14.43%	2.0
10	AAPL	-1.39%	15.0	ZTS	-1.6%	15.0
10	MS	-0.11%	184.0	TFC	-3.88%	6.0
10	CHTR	-14.26%	1.0	SIVBQ	-3.25%	7.0
10	AZO	-0.32%	45.0	B	-1.58%	14.0

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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-7.51%	145.0	PRGO	-11.89%	49.0
21	CLF	-5.89%	158.0	GNRC	-8.18%	37.0
21	GT	-3.24%	182.0	BIIB	-2.6%	113.0
21	LUMN	-11.14%	51.0	VFC	-3.5%	73.0
21	CTLT	-5.93%	58.0	T	-2.21%	96.0
21	FSUGY	-1.08%	300.0	BHP	-5.22%	30.0
21	BBY	-1.52%	159.0	BHC	-8.11%	17.0
21	NWL	-2.34%	97.0	JAZZ	-1.42%	93.0
21	EXPE	-2.97%	55.0	CPRT	-9.26%	10.0
21	QCOM	-0.69%	182.0	SNY	-1.16%	79.0
21	MSTR	-4.68%	26.0	FRCB	-88.37%	1.0
21	GNRC	-9.91%	12.0	BMY	-1.83%	45.0
21	IEP	-8.37%	13.0	NAVI	-4.48%	18.0
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	IEP	-3.62%	20.0
21	UNH	-7.96%	8.0	B	-4.97%	14.0
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	FIS	-0.37%	163.0
21	NAVI	-4.27%	9.0	ZTS	-4.01%	15.0
21	AMD	-0.16%	238.0	SIVBQ	-7.05%	7.0
21	LNC	-8.41%	4.0	ADBE	-0.56%	82.0
21	ORLY	-4.61%	5.0	GE	-8.12%	5.0
21	CHTR	-18.2%	1.0	INTU	-1.28%	30.0
21	SBUX	-0.86%	19.0	AAP	-0.85%	44.0
21	GILD	-7.92%	2.0	NEM	-2.66%	11.0
21	BAC	-15.4%	1.0	CLF	-1.88%	14.0
21	B	-2.85%	4.0	GSK	-0.61%	42.0

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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-17.59%	145.0	BIIB	-8.93%	111.0
63	GME	-10.89%	136.0	VFC	-15.61%	59.0
63	CLF	-8.67%	157.0	FIS	-4.92%	160.0
63	NWL	-12.15%	96.0	PRGO	-20.38%	37.0
63	CTLT	-22.02%	49.0	GNRC	-18.49%	37.0
63	MOS	-5.97%	124.0	SNY	-7.97%	79.0
63	QCOM	-3.97%	182.0	BMY	-10.73%	44.0
63	EXPE	-13.45%	53.0	BHP	-15.23%	30.0
63	GT	-4.37%	161.0	ADBE	-6.84%	66.0
63	LUMN	-12.17%	49.0	BHC	-27.61%	16.0
63	CZR	-3.5%	143.0	THC	-8.23%	30.0
63	AMC	-3.94%	92.0	JAZZ	-2.36%	91.0
63	BHC	-3.44%	105.0	SIVBQ	-28.71%	7.0
63	BBY	-1.66%	156.0	UNH	-1.46%	120.0
63	MSTR	-7.87%	26.0	T	-1.29%	96.0
63	LEN	-2.51%	73.0	AAP	-2.58%	44.0
63	IEP	-13.41%	13.0	ZTS	-7.51%	15.0
63	AA	-1.8%	84.0	AMC	-7.43%	15.0
63	CMA	-15.38%	8.0	FRCB	-99.85%	1.0
63	ZTS	-10.94%	9.0	IEP	-5.0%	18.0
63	IRM	-16.09%	6.0	NAVI	-4.99%	18.0
63	TXN	-1.29%	67.0	CPRT	-17.1%	5.0
63	WRK	-2.02%	41.0	CLF	-6.0%	14.0
63	NAVI	-9.17%	9.0	HON	-3.43%	24.0
63	CPRT	-2.59%	25.0	LVS	-7.01%	11.0
63	UNH	-7.42%	8.0	LW	-10.54%	7.0
63	USB	-0.77%	69.0	KALU	-3.36%	21.0
63	CNC	-4.05%	12.0	WDC	-17.05%	4.0
63	SBUX	-2.38%	19.0	WYNN	-12.72%	5.0
63	SBNY	-43.53%	1.0	BXP	-1.77%	27.0

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

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	GME	-25.71%	136.0	BIIB	-21.14%	111.0
126	UAA	-23.19%	144.0	VFC	-39.08%	59.0
126	CLF	-17.1%	157.0	GNRC	-50.42%	37.0
126	AMC	-27.17%	90.0	NWL	-24.81%	51.0
126	NWL	-24.8%	92.0	FIS	-6.69%	151.0
126	QCOM	-5.81%	182.0	ADBE	-15.92%	55.0
126	GT	-8.99%	117.0	AMC	-46.79%	15.0
126	BBY	-7.18%	141.0	SIVBQ	-99.79%	7.0
126	MOS	-7.03%	124.0	BHC	-41.86%	16.0
126	CYH	-5.5%	146.0	PRGO	-32.82%	18.0
126	USB	-11.19%	69.0	UNH	-4.5%	94.0
126	CTLT	-15.85%	44.0	SNY	-5.43%	73.0
126	CZR	-3.54%	134.0	JAZZ	-4.31%	81.0
126	WRK	-11.19%	41.0	BHP	-11.5%	30.0
126	WYNN	-9.47%	35.0	CLF	-17.97%	13.0
126	IEP	-20.53%	12.0	THC	-7.7%	30.0
126	AAP	-4.37%	49.0	HON	-6.76%	24.0
126	BHC	-1.79%	105.0	CMG	-16.7%	8.0
126	ZTS	-16.67%	9.0	BMY	-2.83%	44.0
126	LUMN	-3.06%	47.0	SBNY	-99.96%	1.0
126	AA	-1.86%	74.0	FRCB	-99.88%	1.0
126	SBUX	-6.64%	19.0	BXP	-3.85%	24.0
126	UNH	-14.95%	8.0	TFC	-14.06%	6.0
126	CNC	-7.75%	12.0	ZTS	-11.69%	7.0
126	CMA	-10.46%	8.0	IEP	-4.76%	17.0
126	LEN	-1.24%	63.0	NAVI	-4.03%	18.0
126	IRM	-12.31%	6.0	LVS	-6.58%	11.0
126	ZION	-3.95%	17.0	WYNN	-12.85%	5.0
126	SBNY	-45.61%	1.0	LNC	-31.41%	2.0
126	CHTR	-35.36%	1.0	QCOM	-11.72%	5.0

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

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	UAA	-25.14%	140.0	VFC	-58.52%	59.0
252	GME	-22.36%	136.0	BIIB	-25.6%	112.0
252	CLF	-18.17%	158.0	NWL	-40.34%	51.0
252	NWL	-36.13%	77.0	GNRC	-53.79%	35.0
252	AMC	-44.27%	53.0	AMC	-87.45%	15.0
252	CZR	-13.48%	129.0	BHC	-44.4%	16.0
252	LUMN	-33.1%	48.0	SIVBQ	-99.98%	7.0
252	AAP	-33.17%	45.0	ADBE	-21.78%	23.0
252	MSTR	-43.88%	22.0	SNY	-7.65%	63.0
252	GT	-17.15%	56.0	NAVI	-20.82%	15.0
252	CTLT	-21.91%	40.0	THC	-9.35%	30.0
252	MOS	-6.32%	123.0	BHP	-8.69%	30.0
252	BBY	-6.27%	115.0	IEP	-13.61%	17.0
252	USB	-6.75%	68.0	LVS	-15.31%	11.0
252	BHC	-3.88%	105.0	CNC	-47.75%	3.0
252	ELAN	-8.05%	47.0	PRGO	-18.54%	6.0
252	IEP	-30.28%	12.0	LNC	-53.86%	2.0
252	SBUX	-13.53%	19.0	CMCSA	-11.56%	9.0
252	WDC	-14.47%	17.0	SBNY	-99.99%	1.0
252	WYNN	-7.89%	31.0	FRCB	-99.96%	1.0
252	CNC	-17.79%	12.0	BXP	-9.08%	11.0
252	CMA	-21.87%	8.0	AAP	-3.04%	28.0
252	ZION	-9.04%	16.0	BA	-17.04%	5.0
252	NAVI	-12.72%	9.0	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	UNH	-10.48%	8.0	FRA	-2.15%	7.0
252	IRM	-24.24%	3.0	GT	-13.95%	1.0
252	CVS	-30.12%	2.0	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 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	-0.33%	136.0	MSTR	-0.31%	87.0
1	AMC	-1.09%	40.0	UNH	-0.27%	97.0
1	ORCL	-0.49%	38.0	ADBE	-0.32%	68.0
1	JPM	-0.16%	87.0	BA	-0.39%	35.0
1	MS	-0.12%	56.0	INTU	-0.31%	32.0
1	SPY	-0.21%	29.0	CMCSA	-0.43%	23.0
1	FCX	-1.81%	3.0	PRGO	-0.22%	43.0
1	IRM	-1.8%	3.0	BXP	-0.5%	17.0
1	VST	-0.06%	87.0	TSLA	-1.35%	6.0
1	LUMN	-0.57%	7.0	HON	-0.31%	24.0
1	CAH	-0.09%	43.0	AMGN	-0.58%	10.0
1	DHI	-0.24%	15.0	CHTR	-0.8%	7.0
1	LEN	-0.31%	10.0	KHC	-2.5%	2.0
1	INTU	-0.25%	11.0	CDNS	-0.17%	28.0
1	TFC	-0.17%	16.0	LEN	-3.91%	1.0
1	HCA	-0.22%	11.0	ORCL	-0.97%	4.0
1	CDNS	-0.17%	14.0	BBY	-3.29%	1.0
1	XOM	-1.03%	2.0	ISRG	-3.07%	1.0
1	GE	-0.99%	2.0	SBUX	-0.41%	7.0
1	TXN	-1.8%	1.0	NVDA	-0.84%	3.0
1	MSTR	-0.42%	4.0	OXY	-1.87%	1.0
1	GILD	-0.72%	2.0	BHC	-1.82%	1.0
1	KEY	-0.21%	7.0	HD	-0.15%	11.0
1	BIIB	-1.15%	1.0	CPRT	-0.12%	13.0
1	OXY	-0.18%	4.0	FRA	-0.26%	6.0
1	ORLY	-0.71%	1.0	MSFT	-0.76%	2.0
1	WYNN	-0.23%	3.0	LLY	-0.56%	2.0
1	TDG	-0.12%	5.0	VNO	-0.96%	1.0
1	COST	-0.37%	1.0	BMY	-0.44%	2.0
1	MOS	-0.13%	2.0	AZO	-0.74%	1.0

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

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

Period examined: All model dates from 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	GT	-1.59%	131.0	PRGO	-6.98%	43.0
10	VNO	-3.55%	34.0	MSTR	-1.67%	78.0
10	LEN	-7.74%	10.0	ADBE	-1.49%	67.0
10	EXPE	-1.32%	53.0	CMG	-5.17%	19.0
10	DHI	-4.85%	10.0	INTU	-3.7%	26.0
10	LUMN	-6.05%	7.0	BA	-2.19%	35.0
10	AA	-1.03%	30.0	CPRT	-4.11%	10.0
10	MSTR	-5.96%	4.0	CLF	-6.6%	5.0
10	AMC	-0.45%	40.0	HD	-2.4%	11.0
10	UAA	-4.3%	4.0	TDG	-1.12%	23.0
10	CPRT	-8.42%	2.0	FIS	-0.87%	20.0
10	TDG	-2.96%	5.0	OXY	-16.39%	1.0
10	MS	-0.26%	55.0	BHC	-16.39%	1.0
10	CHTR	-14.26%	1.0	PEP	-2.03%	8.0
10	XOM	-6.59%	2.0	ZTS	-1.02%	13.0
10	CDNS	-0.91%	14.0	USB	-1.59%	8.0
10	MOS	-5.86%	2.0	BXP	-0.75%	17.0
10	GILD	-3.99%	2.0	T	-3.83%	2.0
10	COST	-7.38%	1.0	MSFT	-3.55%	2.0
10	IRM	-2.38%	3.0	BBY	-6.29%	1.0
10	TMUS	-5.42%	1.0	KHC	-2.91%	2.0
10	INTU	-0.49%	11.0	SNY	-0.34%	16.0
10	HLT	-1.08%	4.0	GME	-2.61%	2.0
10	CMG	-1.3%	3.0	AZO	-5.02%	1.0
10	NFLX	-2.44%	1.0	BMY	-2.46%	2.0
10	B	-0.61%	4.0	AAPL	-4.3%	1.0
10	IEP	-2.17%	1.0	VNO	-3.92%	1.0
10	USB	-1.38%	1.0	VZ	-3.88%	1.0
10	MSFT	-0.1%	1.0	LW	-0.39%	1.0
10	ORLY	0.2%	1.0	FRA	-0.02%	6.0

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 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	GT	-2.82%	126.0	PRGO	-13.26%	43.0
21	VNO	-6.9%	34.0	MSTR	-4.57%	67.0
21	EXPE	-4.42%	53.0	INTU	-9.99%	16.0
21	AMC	-4.56%	40.0	ADBE	-2.15%	58.0
21	LUMN	-13.78%	4.0	FIS	-9.08%	13.0
21	DHI	-4.45%	10.0	CPRT	-9.26%	10.0
21	TDG	-8.31%	5.0	CMG	-4.03%	19.0
21	MSTR	-10.05%	4.0	TDG	-3.9%	18.0
21	CPRT	-18.79%	2.0	HD	-6.13%	11.0
21	CYH	-0.46%	60.0	BA	-1.8%	35.0
21	ACGL	-0.58%	42.0	ZTS	-4.12%	13.0
21	CLF	-23.86%	1.0	GME	-25.82%	2.0
21	AMD	-2.19%	10.0	CLF	-10.08%	5.0
21	CMG	-6.49%	3.0	BXP	-1.53%	17.0
21	IRM	-6.08%	3.0	SNY	-1.6%	16.0
21	CHTR	-18.2%	1.0	GNRC	-9.07%	2.0
21	MOS	-8.72%	2.0	BHC	-16.89%	1.0
21	GILD	-7.92%	2.0	USB	-3.86%	4.0
21	MS	-0.24%	53.0	MSFT	-5.37%	2.0
21	B	-2.85%	4.0	VZ	-9.09%	1.0
21	MNST	-2.96%	3.0	KHC	-4.31%	2.0
21	TMUS	-7.55%	1.0	OXY	-8.27%	1.0
21	ORLY	-7.3%	1.0	T	-3.5%	2.0
21	COST	-6.94%	1.0	BMY	-3.36%	2.0
21	PHM	-0.08%	78.0	BBY	-6.69%	1.0
21	LEN	-0.33%	10.0	AZO	-6.41%	1.0
21	IEP	-2.81%	1.0	SBUX	-1.06%	5.0
21	XOM	-0.05%	2.0	FRA	-0.55%	6.0
21	MSFT	3.92%	1.0	CHTR	-0.38%	7.0
21	USB	6.65%	1.0	PEP	-0.31%	8.0

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 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	EXPE	-14.36%	51.0	PRGO	-24.04%	31.0
63	AMC	-17.35%	39.0	MSTR	-19.75%	26.0
63	VNO	-17.59%	34.0	ADBE	-10.35%	42.0
63	GT	-3.56%	105.0	FIS	-25.67%	10.0
63	NWL	-14.38%	19.0	ZTS	-9.05%	13.0
63	LEN	-18.58%	10.0	CHTR	-15.3%	7.0
63	ORCL	-3.41%	38.0	CPRT	-17.1%	5.0
63	VST	-1.26%	74.0	HON	-3.51%	21.0
63	LUMN	-36.47%	2.0	HD	-6.01%	11.0
63	JPM	-1.03%	69.0	GME	-25.83%	2.0
63	UAA	-17.26%	4.0	SNY	-3.07%	16.0
63	MSTR	-17.1%	4.0	FRA	-4.91%	6.0
63	CMG	-21.56%	3.0	QCOM	-3.68%	7.0
63	CPRT	-24.65%	2.0	NAVI	-8.28%	3.0
63	CYH	-0.69%	49.0	CDNS	-3.18%	7.0
63	MOS	-14.56%	2.0	AZO	-21.44%	1.0
63	DHI	-5.64%	5.0	GNRC	-10.54%	2.0
63	IRM	-9.32%	3.0	BXP	-0.97%	16.0
63	TDG	-5.56%	5.0	TDG	-2.93%	5.0
63	CHTR	-25.52%	1.0	KHC	-13.02%	1.0
63	GBTC	-4.48%	4.0	CLF	-1.38%	5.0
63	TMUS	-14.63%	1.0	T	-3.01%	2.0
63	FCX	-14.59%	1.0	VNO	-4.33%	1.0
63	COST	-10.02%	1.0	BMY	-2.83%	1.0
63	MSFT	-4.64%	1.0	NVDA	-0.88%	3.0
63	B	-1.03%	4.0	NWL	-2.65%	1.0
63	MNST	-4.12%	1.0	SBUX	-0.48%	1.0
63	GE	0.67%	1.0	IEP	5.66%	1.0
63	INTU	0.09%	11.0	AMZN	3.81%	2.0
63	QQQ	0.42%	4.0	TLT	4.1%	3.0

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

Period examined: All model dates from 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AMC	-45.41%	37.0	ADBE	-18.78%	31.0
126	ORCL	-32.17%	38.0	PRGO	-45.86%	12.0
126	GT	-12.75%	61.0	UNH	-4.74%	60.0
126	VNO	-32.62%	21.0	CHTR	-48.72%	4.0
126	NWL	-23.25%	15.0	HON	-8.16%	21.0
126	INTU	-24.58%	11.0	HD	-15.15%	10.0
126	MSTR	-49.35%	4.0	CMG	-16.7%	8.0
126	VST	-5.06%	35.0	MSTR	-42.19%	3.0
126	GBTC	-28.75%	4.0	CLF	-28.45%	4.0
126	META	-8.2%	9.0	ZTS	-17.43%	5.0
126	UAA	-24.22%	3.0	NAVI	-23.93%	3.0
126	CPRT	-34.33%	2.0	GME	-32.34%	2.0
126	MOS	-27.42%	2.0	QCOM	-11.72%	5.0
126	CDNS	-3.13%	14.0	SNY	-5.37%	10.0
126	CHTR	-35.36%	1.0	FRA	-10.41%	5.0
126	CMG	-11.76%	3.0	AZO	-18.18%	1.0
126	BBY	-1.41%	25.0	FIS	-17.91%	1.0
126	TDG	-6.2%	5.0	VNO	-8.12%	1.0
126	MSFT	-29.82%	1.0	T	-0.17%	1.0
126	PHM	-2.2%	13.0	BMY	0.8%	1.0
126	HCA	-6.97%	2.0	AAP	0.06%	16.0
126	COST	-12.65%	1.0	TDG	2.02%	1.0
126	TMUS	-11.74%	1.0	TLT	1.86%	3.0
126	QQQ	-2.84%	1.0	PEP	2.56%	3.0
126	IRM	-0.71%	3.0	AMZN	6.59%	2.0
126	OXY	-1.39%	1.0	BXP	1.22%	13.0
126	SPY	1.32%	4.0	AAPL	16.11%	1.0
126	GE	8.22%	1.0	VCSH	0.81%	25.0
126	FCX	10.97%	1.0	SBUX	21.04%	1.0
126	USB	12.53%	1.0	GNRC	22.7%	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 2026-02-02 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	-0.87%	30.0	INTU	-0.31%	32.0
1	EXPE	-7.71%	2.0	CNC	-2.85%	3.0
1	CAH	-0.52%	28.0	ADBE	-0.33%	26.0
1	MS	-0.64%	22.0	CMCSA	-0.45%	14.0
1	CCL	-2.41%	5.0	LEN	-3.91%	1.0
1	VST	-0.98%	12.0	CDNS	-0.2%	20.0
1	CYH	-0.49%	20.0	ORCL	-0.97%	4.0
1	JPM	-0.56%	17.0	JAZZ	-0.93%	4.0
1	SLV	-0.26%	26.0	KHC	-3.54%	1.0
1	FCX	-2.75%	2.0	PRGO	-0.31%	11.0
1	SPY	-0.27%	19.0	BBY	-3.29%	1.0
1	MU	-4.39%	1.0	ISRG	-3.07%	1.0
1	AMC	-4.17%	1.0	BXP	-2.07%	1.0
1	XOM	-1.03%	2.0	OXY	-1.87%	1.0
1	DHI	-0.18%	10.0	IEP	-0.93%	2.0
1	TXN	-1.8%	1.0	BHC	-1.82%	1.0
1	ACGL	-1.47%	1.0	SBUX	-0.29%	6.0
1	GILD	-0.72%	2.0	CPRT	-0.2%	8.0
1	GE	-1.33%	1.0	MSFT	-0.76%	2.0
1	BIIB	-1.15%	1.0	AMGN	-1.4%	1.0
1	ORLY	-0.71%	1.0	GNRC	-0.46%	3.0
1	MNST	-0.13%	2.0	CVS	-0.64%	2.0
1	TRGP	0.01%	14.0	TSLA	-0.37%	3.0
1	NFLX	0.28%	1.0	LLY	-0.56%	2.0
1	BA	0.76%	1.0	HON	-0.13%	3.0
1	KALU	0.8%	1.0	LNC	0.01%	3.0
1	OXY	1.28%	1.0	VCSH	0.02%	5.0
1	HCA	0.45%	3.0	TDG	0.01%	19.0
1	AMD	0.73%	2.0	T	0.39%	1.0
1	NWL	1.5%	1.0	USB	0.03%	13.0

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 2026-02-02 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	GT	-8.06%	25.0	PRGO	-9.16%	11.0
10	MS	-2.86%	21.0	INTU	-3.7%	26.0
10	THC	-1.45%	41.0	TDG	-2.5%	18.0
10	CAH	-2.57%	21.0	CPRT	-8.18%	5.0
10	EXPE	-23.98%	2.0	CMCSA	-1.52%	14.0
10	DHI	-8.81%	5.0	TSLA	-6.87%	3.0
10	PHM	-2.04%	21.0	OXY	-16.39%	1.0
10	GS	-0.87%	43.0	BHC	-16.39%	1.0
10	JPM	-1.41%	15.0	ADBE	-0.53%	25.0
10	CCL	-3.03%	5.0	BXP	-13.04%	1.0
10	XOM	-6.59%	2.0	USB	-1.59%	8.0
10	AA	-0.77%	14.0	MSFT	-3.55%	2.0
10	MU	-10.67%	1.0	BBY	-6.29%	1.0
10	GILD	-3.99%	2.0	AMD	-0.38%	15.0
10	FSUGY	-0.86%	8.0	CNC	-1.87%	3.0
10	NWL	-6.42%	1.0	AMGN	-4.71%	1.0
10	HCA	-1.29%	3.0	BMY	-4.66%	1.0
10	AMC	-2.5%	1.0	IEP	-2.0%	2.0
10	NFLX	-2.44%	1.0	VZ	-3.88%	1.0
10	HLT	-1.91%	1.0	HON	-0.7%	3.0
10	ORLY	0.2%	1.0	KHC	-1.75%	1.0
10	ACGL	0.3%	1.0	LW	-0.39%	1.0
10	SLV	0.1%	17.0	CVS	0.51%	2.0
10	MNST	1.08%	2.0	VCSH	0.32%	5.0
10	BBY	1.17%	2.0	GNRC	2.48%	1.0
10	INTC	2.98%	1.0	VICI	1.84%	2.0
10	CLF	3.99%	1.0	AMC	6.49%	1.0
10	ELAN	0.34%	12.0	JAZZ	2.21%	4.0
10	GE	5.6%	1.0	FIS	1.14%	10.0
10	FCX	10.37%	1.0	BIIB	6.7%	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 2026-02-02 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	GT	-17.23%	20.0	PRGO	-30.49%	11.0
21	THC	-7.0%	38.0	INTU	-9.99%	16.0
21	PHM	-8.01%	21.0	TDG	-7.85%	13.0
21	MS	-5.79%	19.0	CPRT	-12.03%	5.0
21	GS	-1.77%	34.0	CMCSA	-2.51%	12.0
21	DHI	-11.83%	5.0	ADBE	-1.69%	16.0
21	ELAN	-4.52%	11.0	CNC	-8.51%	3.0
21	JPM	-2.73%	11.0	FIS	-7.74%	3.0
21	FSUGY	-3.21%	8.0	BHC	-16.89%	1.0
21	CLF	-23.86%	1.0	USB	-3.86%	4.0
21	CAH	-1.83%	13.0	BXP	-12.88%	1.0
21	EXPE	-11.02%	2.0	CVS	-6.02%	2.0
21	CYH	-2.2%	10.0	HON	-5.49%	2.0
21	NWL	-19.49%	1.0	MSFT	-5.37%	2.0
21	HCA	-5.52%	3.0	VZ	-9.09%	1.0
21	GILD	-7.92%	2.0	OXY	-8.27%	1.0
21	AMC	-15.0%	1.0	BBY	-6.69%	1.0
21	MNST	-6.79%	2.0	TSLA	-1.94%	3.0
21	LUMN	-6.27%	2.0	AMGN	-4.92%	1.0
21	VST	-0.62%	12.0	BMY	-4.35%	1.0
21	ORLY	-7.3%	1.0	IEP	-0.76%	2.0
21	ACGL	-6.16%	1.0	KHC	-1.31%	1.0
21	INTC	-1.68%	1.0	SBUX	-0.19%	4.0
21	XOM	-0.05%	2.0	VCSH	0.42%	5.0
21	GE	1.72%	1.0	JAZZ	2.79%	2.0
21	BBY	1.15%	2.0	BIIB	3.05%	2.0
21	MU	6.26%	1.0	VICI	4.54%	2.0
21	PCG	0.24%	29.0	ORCL	3.44%	3.0
21	CSCO	9.56%	1.0	UNH	1.99%	10.0
21	SLV	1.36%	10.0	CDNS	2.74%	11.0

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 2026-04-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AA	-1.28%	12.0	INTU	-0.31%	16.0
1	CAH	-0.88%	15.0	LEN	-3.91%	1.0
1	CYH	-0.77%	10.0	ISRG	-3.07%	1.0
1	JPM	-0.69%	6.0	CPRT	-0.9%	3.0
1	FCX	-2.2%	1.0	TDG	-0.34%	6.0
1	TXN	-1.8%	1.0	JAZZ	-1.02%	2.0
1	TRGP	-0.14%	9.0	GNRC	-0.46%	3.0
1	BIIB	-1.15%	1.0	LLY	-0.56%	2.0
1	MS	-0.27%	3.0	HON	-0.43%	1.0
1	PCG	-0.05%	11.0	CMCSA	-0.2%	2.0
1	SLV	-0.04%	16.0	LNC	0.01%	3.0
1	PHM	-0.14%	2.0	ORCL	0.17%	1.0
1	BA	0.76%	1.0	T	0.39%	1.0
1	KALU	0.8%	1.0	SBUX	0.25%	2.0
1	FSUGY	1.0%	1.0	CDNS	0.17%	9.0
1	OXY	1.28%	1.0	USB	0.24%	9.0
1	AMD	0.73%	2.0	LW	2.52%	1.0
1	SPY	0.39%	4.0	ADBE	0.28%	10.0
1	NEM	1.59%	1.0	VZ	3.05%	1.0
1	HLT	1.14%	2.0	AMC	3.41%	2.0
1	CSCO	1.2%	2.0	FIS	1.11%	10.0
1	ELAN	0.84%	3.0	VFC	1.44%	14.0
1	INTC	1.37%	2.0	MSTR	1.6%	20.0

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 2026-04-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	AA	-8.59%	8.0	TDG	-7.12%	5.0
10	CAH	-4.71%	8.0	HON	-9.2%	1.0
10	THC	-7.39%	3.0	LW	-0.39%	1.0
10	PCG	-3.91%	4.0	GNRC	2.48%	1.0
10	CYH	-2.37%	6.0	CMCSA	2.15%	2.0
10	NEM	-6.68%	1.0	AMC	6.49%	1.0
10	SLV	-0.44%	7.0	SBUX	7.09%	1.0
10	HLT	-1.91%	1.0	USB	2.19%	4.0
10	ELAN	-0.83%	1.0	JAZZ	4.86%	2.0
10	PRGO	1.31%	2.0	CDNS	7.95%	2.0
10	QQQ	9.47%	1.0	FIS	2.63%	7.0
10	JPM	2.43%	4.0	INTU	2.11%	10.0
10	MS	5.44%	2.0	ORCL	27.87%	1.0
10	CSCO	11.18%	1.0	ADBE	3.42%	9.0
10	GT	3.12%	5.0	VFC	10.53%	9.0
10	TRGP	3.27%	5.0	MSTR	27.53%	11.0

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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	THC	-0.93%	62.0	MSTR	-0.43%	91.0
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	-0.51%	18.0
1	AMD	-0.44%	64.0	T	-0.36%	21.0
1	CLF	-0.92%	24.0	BIIB	-0.23%	32.0
1	GT	-0.44%	47.0	JAZZ	-0.34%	21.0
1	MU	-1.0%	10.0	INTU	-0.33%	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	INTC	-0.79%	11.0	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	-1.04%	7.0	BALL	-1.45%	2.0
1	QQQ	-0.1%	61.0	AMZN	-0.7%	4.0
1	MS	-0.15%	39.0	BMY	-0.45%	5.0
1	ORCL	-0.24%	23.0	SIVBQ	-2.07%	1.0
1	CSTM	-0.26%	21.0	ISRG	-1.86%	1.0
1	WYNN	-0.91%	5.0	BHC	-1.67%	1.0
1	NWL	-0.19%	22.0	CPRT	-0.37%	3.0
1	GBTC	-0.13%	28.0	HON	-0.78%	1.0
1	CYH	-0.06%	55.0	NAVI	-0.4%	1.0
1	CAH	-0.51%	6.0	VCSH	0.24%	2.0
1	LEN	-0.38%	7.0	GSK	0.53%	1.0
1	VFC	-0.8%	3.0	SLV	0.78%	1.0
1	GE	-1.04%	2.0	BA	0.19%	5.0
1	WRK	-0.24%	6.0	INTC	0.27%	4.0
1	TXN	-0.42%	3.0	CMCSA	0.31%	4.0
1	TDG	-0.21%	3.0	BXP	1.24%	1.0
1	LLY	-0.15%	4.0	GE	1.34%	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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-5.24%	60.0	INTU	-3.05%	20.0
10	THC	-4.05%	61.0	PRGO	-10.01%	6.0
10	AMAT	-1.32%	92.0	VFC	-1.7%	31.0
10	CLF	-4.75%	24.0	BIIB	-1.53%	32.0
10	MU	-6.03%	10.0	FIS	-0.82%	40.0
10	CSTM	-2.5%	21.0	JAZZ	-1.53%	21.0
10	CYH	-0.93%	55.0	BA	-3.37%	5.0
10	GT	-1.16%	43.0	SIVBQ	-13.39%	1.0
10	GOOGL	-1.19%	35.0	NAVI	-12.42%	1.0
10	AA	-2.11%	18.0	META	-0.51%	23.0
10	EXPE	-1.24%	29.0	VNO	-1.63%	7.0
10	LEN	-4.29%	7.0	BMY	-1.94%	5.0
10	LUMN	-3.6%	7.0	GNRC	-1.36%	7.0
10	QQQ	-0.41%	61.0	ADBE	-0.32%	18.0
10	INTC	-2.18%	10.0	SNY	-1.62%	3.0
10	MSTR	-10.13%	2.0	BHP	-1.05%	4.0
10	CAH	-3.33%	5.0	T	-0.16%	21.0
10	MS	-0.42%	39.0	CPRT	-3.31%	1.0
10	WRK	-2.64%	6.0	PCG	0.15%	3.0
10	BBY	-0.5%	31.0	GE	0.67%	1.0
10	QCOM	-0.48%	30.0	VCSH	0.51%	2.0
10	JPM	-1.26%	11.0	HON	1.24%	1.0
10	GNRC	-7.09%	1.0	BHC	1.31%	1.0
10	NWL	-0.28%	22.0	GSK	2.17%	1.0
10	CTLT	-6.0%	1.0	ISRG	2.45%	1.0
10	SBUX	-5.93%	1.0	TDG	0.68%	4.0
10	TXN	-1.8%	3.0	GILD	2.92%	1.0
10	FSUGY	-0.05%	93.0	BXP	4.44%	1.0
10	INTU	-1.99%	1.0	OXY	5.26%	1.0
10	SLV	0.03%	2.0	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 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-10.21%	60.0	JAZZ	-8.05%	21.0
21	THC	-6.91%	61.0	FIS	-3.46%	39.0
21	CYH	-7.07%	51.0	VFC	-4.04%	27.0
21	CLF	-12.86%	24.0	PRGO	-15.32%	6.0
21	EXPE	-8.68%	29.0	INTU	-6.01%	12.0
21	AMAT	-2.73%	92.0	SIVBQ	-42.98%	1.0
21	AMD	-2.5%	64.0	META	-1.54%	23.0
21	INTC	-11.79%	10.0	TDG	-6.6%	4.0
21	GT	-2.38%	42.0	VNO	-3.75%	7.0
21	MOS	-2.07%	30.0	BHP	-4.61%	4.0
21	NWL	-2.22%	22.0	ISRG	-14.57%	1.0
21	LUMN	-7.81%	6.0	BMY	-2.65%	5.0
21	AA	-3.11%	14.0	EXPE	-4.36%	3.0
21	MSTR	-17.83%	2.0	SNY	-3.4%	3.0
21	FSUGY	-0.32%	93.0	BHC	-9.03%	1.0
21	JPM	-1.85%	11.0	CPRT	-8.02%	1.0
21	BBY	-0.5%	31.0	KALU	-3.84%	2.0
21	LEN	-1.87%	7.0	NAVI	-6.68%	1.0
21	CTLT	-12.45%	1.0	OXY	-6.63%	1.0
21	FCX	-3.7%	3.0	GSK	-3.65%	1.0
21	SBUX	-8.46%	1.0	AAP	-1.38%	2.0
21	MU	-0.8%	10.0	CLF	-1.14%	2.0
21	AZO	-1.08%	7.0	GNRC	-0.13%	7.0
21	TXN	-1.98%	3.0	BA	-0.03%	5.0
21	WRK	-0.96%	6.0	VCSH	0.38%	2.0
21	CAH	-0.93%	4.0	BALL	1.11%	2.0
21	FITB	-1.9%	1.0	BXP	2.72%	1.0
21	TDG	-0.05%	3.0	BIIB	0.1%	32.0
21	GNRC	3.75%	1.0	HON	4.09%	1.0
21	GLD	3.96%	1.0	GE	5.02%	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 2026-04-29

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	PRGO	-20.68%	5.0
63	EXPE	-15.85%	29.0	ADBE	-18.97%	4.0
63	NWL	-14.52%	22.0	BMY	-14.6%	5.0
63	MOS	-7.31%	30.0	FIS	-1.78%	39.0
63	CZR	-2.49%	71.0	BHP	-17.28%	4.0
63	AMAT	-1.76%	92.0	KALU	-29.12%	2.0
63	GT	-3.38%	38.0	NWL	-3.49%	14.0
63	INTC	-12.62%	10.0	SNY	-14.79%	3.0
63	AMC	-7.17%	13.0	BIIB	-1.29%	32.0
63	AA	-5.79%	14.0	SIVBQ	-36.12%	1.0
63	THC	-2.12%	36.0	BHC	-27.97%	1.0
63	JPM	-5.61%	11.0	EXPE	-9.28%	3.0
63	ELAN	-3.92%	15.0	CPRT	-17.74%	1.0
63	MSTR	-26.7%	2.0	CLF	-7.68%	2.0
63	QCOM	-1.29%	30.0	GNRC	-1.41%	7.0
63	BBY	-0.89%	30.0	NAVI	-9.58%	1.0
63	CCL	-0.94%	24.0	BA	-1.36%	5.0
63	LEN	-3.05%	7.0	HON	-6.45%	1.0
63	CTLT	-20.02%	1.0	VICI	-0.8%	4.0
63	TDG	-3.37%	3.0	THC	-0.73%	1.0
63	INTU	-4.29%	1.0	OXY	0.32%	1.0
63	WRK	-0.45%	6.0	GILD	0.72%	1.0
63	SBUX	-1.73%	1.0	GE	1.67%	1.0
63	TXN	-0.52%	3.0	AMC	3.69%	1.0
63	FITB	-0.42%	1.0	ISRG	6.51%	1.0
63	USB	0.4%	5.0	GSK	8.44%	1.0
63	BHC	0.11%	20.0	BXP	11.22%	1.0
63	WYNN	0.9%	5.0	AAP	5.92%	2.0

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

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	UAA	-26.99%	60.0	VFC	-41.27%	20.0
126	CYH	-16.93%	44.0	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	UNH	-8.25%	30.0
126	AMC	-32.83%	13.0	FIS	-5.36%	38.0
126	BBY	-11.48%	26.0	JAZZ	-9.44%	20.0
126	MOS	-8.48%	30.0	SIVBQ	-99.78%	1.0
126	GOOGL	-5.51%	34.0	BHC	-79.63%	1.0
126	GT	-7.48%	24.0	AMC	-76.78%	1.0
126	CZR	-2.53%	69.0	BHP	-13.56%	4.0
126	ELAN	-9.75%	13.0	AAP	-27.02%	2.0
126	QCOM	-3.79%	30.0	BMY	-9.8%	5.0
126	WRK	-12.96%	6.0	PRGO	-48.54%	1.0
126	WYNN	-14.88%	5.0	AMZN	-11.87%	4.0
126	USB	-13.83%	5.0	CLF	-34.96%	1.0
126	AA	-5.47%	12.0	ADBE	-16.94%	1.0
126	BHC	-1.31%	20.0	HON	-14.24%	1.0
126	INTC	-2.23%	10.0	SNY	-3.99%	3.0
126	TXN	-3.57%	3.0	THC	-11.38%	1.0
126	SBUX	-7.81%	1.0	KALU	-4.86%	2.0
126	WDC	-6.61%	1.0	NAVI	-9.51%	1.0
126	CSCO	-0.58%	8.0	BALL	-2.54%	2.0
126	INTU	-4.27%	1.0	OXY	-1.41%	1.0
126	FITB	-3.76%	1.0	BXP	2.15%	1.0
126	AAP	-0.03%	20.0	GE	5.07%	1.0
126	JPM	1.8%	2.0	PCG	2.41%	3.0
126	MSTR	2.77%	2.0	VICI	3.01%	4.0
126	PCG	8.89%	1.0	GILD	12.13%	1.0
126	SPY	8.92%	1.0	GSK	13.85%	1.0

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

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	UAA	-31.71%	60.0	VFC	-58.66%	20.0
252	CZR	-12.42%	68.0	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	-9.64%	22.0	SNY	-10.66%	3.0
252	ELAN	-13.42%	13.0	THC	-23.72%	1.0
252	BHC	-6.41%	20.0	NAVI	-10.93%	1.0
252	MSTR	-55.97%	2.0	UNH	-6.64%	1.0
252	CYH	-1.49%	38.0	TLT	0.13%	4.0
252	WYNN	-10.86%	5.0	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	BALL	7.84%	2.0
252	CCL	0.69%	11.0	EXPE	8.26%	3.0
252	WRK	1.29%	6.0	AMZN	7.78%	4.0
252	SPY	12.74%	1.0	GILD	33.36%	1.0
252	CDNS	15.1%	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	SLV	143.34%	1.0
252	FITB	36.7%	1.0	SBUX	19.54%	9.0
252	ACGL	13.91%	3.0	INTU	59.73%	3.0
252	ETRN	8.15%	7.0	VNO	32.94%	7.0

VS $>$9 vs VS $<$-9: P365D, 1d Horizon

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

Period examined: All model dates from 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMC	-1.8%	6.0	MSTR	-0.33%	66.0
1	MS	-0.48%	20.0	ADBE	-0.51%	18.0
1	THC	-0.29%	30.0	INTU	-0.38%	18.0
1	TEVA	-0.27%	31.0	PRGO	-1.13%	6.0
1	X	-0.43%	18.0	CMG	-3.29%	1.0
1	AA	-0.94%	6.0	UNH	-0.05%	36.0
1	AMD	-2.49%	2.0	AMC	-1.61%	1.0
1	VNO	-3.87%	1.0	CPRT	-0.37%	3.0
1	ORCL	-0.48%	8.0	HON	-0.78%	1.0
1	CAH	-0.51%	6.0	VCSH	0.24%	2.0
1	CZR	-0.46%	6.0	JAZZ	0.6%	1.0
1	NWL	-0.81%	3.0	BA	0.19%	5.0
1	MU	-2.23%	1.0	CMCSA	0.31%	4.0
1	CYH	-0.1%	17.0	BXP	1.24%	1.0
1	GE	-0.65%	1.0	TDG	0.4%	4.0
1	LUMN	-0.19%	2.0	NVS	0.25%	8.0
1	GLD	-0.35%	1.0	CLF	2.08%	2.0
1	GOOGL	-0.26%	1.0	CDNS	4.95%	1.0
1	INTC	-0.22%	1.0	CNC	0.21%	28.0
1	SPY	0.75%	1.0	FIS	3.08%	2.0
1	VFC	0.95%	1.0	AMD	3.77%	2.0
1	ELAN	0.55%	2.0	AAP	4.92%	2.0
1	TRGP	0.14%	10.0	LUMN	3.41%	3.0
1	SLV	0.28%	6.0	ON	0.77%	19.0
1	JPM	0.17%	11.0	VFC	1.56%	14.0

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

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

Period examined: All model dates from 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	THC	-4.39%	29.0	INTU	-3.88%	17.0
10	AA	-9.66%	6.0	PRGO	-10.01%	6.0
10	EXPE	-1.24%	29.0	BA	-3.37%	5.0
10	MS	-1.56%	20.0	FIS	-3.07%	2.0
10	CAH	-3.33%	5.0	ADBE	-0.32%	18.0
10	JPM	-1.26%	11.0	CPRT	-3.31%	1.0
10	LEN	-8.96%	1.0	VCSH	0.51%	2.0
10	VFC	-6.99%	1.0	HON	1.24%	1.0
10	MU	-2.91%	1.0	TDG	0.68%	4.0
10	VNO	-0.46%	1.0	BXP	4.44%	1.0
10	AMAT	-0.1%	4.0	JAZZ	5.05%	1.0
10	SLV	0.03%	2.0	CLF	2.73%	2.0
10	ELAN	0.96%	2.0	AMD	3.4%	2.0
10	CLF	3.99%	1.0	CMG	8.46%	1.0
10	GE	5.96%	1.0	CDNS	9.68%	1.0
10	SPY	7.63%	1.0	AAP	4.93%	2.0
10	GLD	8.81%	1.0	NVS	2.51%	8.0
10	GOOGL	10.8%	1.0	MSTR	0.37%	58.0
10	KEY	11.46%	1.0	CMCSA	6.02%	4.0
10	TRGP	1.99%	7.0	CNC	1.19%	28.0
10	BBY	1.66%	9.0	LUMN	15.49%	3.0
10	PHM	0.7%	22.0	UNH	1.32%	36.0
10	AMD	7.92%	2.0	VFC	4.92%	11.0
10	VST	1.82%	10.0	ON	8.42%	19.0

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 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	EXPE	-8.68%	29.0	INTU	-10.63%	9.0
21	THC	-7.71%	29.0	PRGO	-15.32%	6.0
21	MS	-2.36%	20.0	TDG	-6.6%	4.0
21	CYH	-3.0%	13.0	FIS	-24.37%	1.0
21	CLF	-23.86%	1.0	MSTR	-0.38%	50.0
21	JPM	-1.85%	11.0	CPRT	-8.02%	1.0
21	AA	-5.64%	2.0	AAP	-1.38%	2.0
21	GT	-0.24%	30.0	CLF	-1.14%	2.0
21	VNO	-5.8%	1.0	BA	-0.03%	5.0
21	CAH	-0.93%	4.0	VCSH	0.38%	2.0
21	AMD	-1.08%	2.0	JAZZ	1.9%	1.0
21	VFC	-1.19%	1.0	BXP	2.72%	1.0
21	LEN	0.07%	1.0	HON	4.09%	1.0
21	LUMN	2.87%	1.0	ADBE	0.53%	10.0
21	GLD	3.96%	1.0	CDNS	10.33%	1.0
21	GOOGL	4.1%	1.0	CMG	12.96%	1.0
21	AMC	0.82%	6.0	VFC	3.93%	7.0
21	GE	5.62%	1.0	CMCSA	8.71%	4.0
21	ELAN	4.75%	2.0	AMD	20.66%	2.0
21	SPY	10.51%	1.0	NVS	5.85%	8.0
21	NEM	16.83%	1.0	UNH	1.75%	36.0
21	NWL	7.08%	3.0	LUMN	30.52%	3.0
21	KEY	22.74%	1.0	CNC	3.35%	28.0
21	SLV	11.61%	2.0	ON	17.84%	19.0

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 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	EXPE	-15.85%	29.0	PRGO	-20.68%	5.0
63	ORCL	-10.53%	8.0	ADBE	-18.97%	4.0
63	JPM	-5.61%	11.0	MSTR	-5.19%	13.0
63	NWL	-18.42%	3.0	FIS	-30.54%	1.0
63	AMC	-6.07%	6.0	CPRT	-17.74%	1.0
63	LEN	-26.53%	1.0	CLF	-7.68%	2.0
63	THC	-4.39%	4.0	BA	-1.36%	5.0
63	VNO	-12.63%	1.0	HON	-6.45%	1.0
63	ELAN	-5.88%	2.0	JAZZ	9.83%	1.0
63	CYH	-0.6%	7.0	BXP	11.22%	1.0
63	GE	0.67%	1.0	AAP	5.92%	2.0
63	AMD	1.06%	2.0	AMD	9.77%	2.0
63	GOOGL	6.26%	1.0	CMG	22.65%	1.0
63	GLD	11.31%	1.0	UNH	1.5%	34.0
63	VST	1.31%	9.0	CMCSA	17.21%	3.0
63	AA	8.53%	2.0	NVS	19.5%	8.0
63	VFC	19.14%	1.0	ON	9.09%	19.0
63	KEY	21.53%	1.0	LUMN	100.22%	3.0
63	GT	1.52%	26.0	CNC	19.16%	27.0

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

Period examined: All model dates from 2025-05-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	ORCL	-35.08%	8.0	UNH	-8.26%	29.0
126	AMC	-40.27%	6.0	AAP	-27.02%	2.0
126	GT	-10.92%	12.0	PRGO	-48.54%	1.0
126	NWL	-16.67%	2.0	CLF	-34.96%	1.0
126	VNO	-30.28%	1.0	ADBE	-16.94%	1.0
126	CYH	-0.76%	6.0	HON	-14.24%	1.0
126	VST	-1.42%	3.0	BXP	2.15%	1.0
126	JPM	1.8%	2.0	NVS	15.03%	2.0
126	BBY	1.03%	4.0	BA	7.7%	4.0
126	GE	8.22%	1.0	AMD	64.71%	1.0
126	PCG	8.89%	1.0	ON	10.86%	19.0
126	GLD	20.61%	1.0	LUMN	72.09%	3.0
126	CZR	23.88%	1.0	CNC	14.82%	15.0

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 2026-02-02 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MS	-0.86%	9.0	MSTR	-0.36%	52.0
1	THC	-0.23%	26.0	INTU	-0.38%	18.0
1	SLV	-0.82%	5.0	ADBE	-0.44%	14.0
1	AA	-1.0%	4.0	AMC	-1.61%	1.0
1	GS	-0.49%	8.0	CNC	-1.09%	1.0
1	CAH	-0.51%	6.0	CPRT	-0.15%	2.0
1	CZR	-0.39%	3.0	VCSH	0.24%	2.0
1	BBY	-0.5%	1.0	PRGO	1.46%	1.0
1	LUMN	-0.19%	2.0	TDG	0.4%	4.0
1	INTC	-0.22%	1.0	UNH	1.38%	2.0
1	SPY	0.75%	1.0	CDNS	4.95%	1.0
1	TRGP	0.22%	4.0	FIS	7.06%	1.0
1	FSUGY	1.48%	1.0	VFC	1.56%	14.0

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 2026-02-02 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	THC	-6.07%	25.0	INTU	-3.88%	17.0
10	MS	-5.47%	9.0	PRGO	0.14%	1.0
10	GT	-8.71%	5.0	VCSH	0.51%	2.0
10	AA	-10.14%	4.0	TDG	0.68%	4.0
10	GS	-5.19%	7.0	ADBE	0.3%	14.0
10	SLV	-18.99%	1.0	UNH	2.59%	2.0
10	CAH	-3.33%	5.0	FIS	5.44%	1.0
10	FSUGY	-1.94%	1.0	CDNS	9.68%	1.0
10	BBY	0.3%	1.0	CNC	12.69%	1.0
10	TRGP	0.32%	1.0	VFC	4.92%	11.0
10	CLF	3.99%	1.0	MSTR	4.97%	44.0

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 2026-02-02 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	THC	-12.37%	25.0	INTU	-10.63%	9.0
21	GT	-28.15%	4.0	PRGO	-34.54%	1.0
21	MS	-7.94%	9.0	TDG	-6.6%	4.0
21	GS	-4.29%	7.0	ADBE	-0.99%	6.0
21	CYH	-4.83%	6.0	CNC	-5.36%	1.0
21	CLF	-23.86%	1.0	VCSH	0.38%	2.0
21	PHM	-3.58%	5.0	UNH	1.23%	2.0
21	SLV	-13.17%	1.0	CDNS	10.33%	1.0
21	FSUGY	-4.33%	1.0	VFC	3.93%	7.0
21	CAH	-0.93%	4.0	MSTR	6.84%	36.0

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 2026-04-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	SLV	-1.79%	4.0	AMC	-1.61%	1.0
1	AA	-1.0%	4.0	CPRT	-0.15%	2.0
1	PCG	-0.1%	7.0	INTU	0.23%	9.0
1	LUMN	-0.53%	1.0	ADBE	0.26%	8.0
1	INTC	-0.22%	1.0	FIS	7.06%	1.0
1	CAH	0.08%	2.0	VFC	1.72%	7.0
1	TRGP	0.22%	4.0	MSTR	0.98%	16.0

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 2026-04-01 through 2026-04-29

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	AA	-10.14%	4.0	FIS	5.44%	1.0
10	PCG	-4.61%	3.0	ADBE	3.48%	8.0
10	CAH	-4.35%	1.0	INTU	3.61%	8.0
10	TRGP	0.32%	1.0	VFC	13.85%	4.0
10	GT	0.57%	1.0	MSTR	32.62%	8.0

Appendix

All Out of Sample Model Dates

1d Horizon

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bull	VS>6 (Bull)	0.0012	0.0187	0.0636	1063
1	Bear	VS<-9 (Bear)	0.0009	0.0345	0.0252	490
1	Bull	PosVaRAdjVS (Bull)	0.0008	0.0154	0.0520	1064
1	Benchmarks	QQQ	0.0007	0.0147	0.0456	1052
1	Bull	PosVS (Bull)	0.0007	0.0136	0.0492	1064
1	Bull	VS>9 (Bull)	0.0006	0.0267	0.0223	905
1	LongShort	VarAdjPosNeg_Diff	0.0006	0.0087	0.0636	1064
1	Benchmarks	SPY	0.0005	0.0112	0.0449	1064
1	Benchmarks	AvgTicker_VV	0.0005	0.0117	0.0418	1064
1	Bear	NegVS (Bear)	0.0004	0.0104	0.0337	1064
1	LongShort	PosNeg_Diff	0.0003	0.0058	0.0547	1064
1	Bear	NegVaRAdjVS (Bear)	0.0003	0.0105	0.0238	1064
1	Bear	VS<-6 (Bear)	0.0002	0.0207	0.0077	1027

10d Horizon

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Bear	VS<-9 (Bear)	0.0133	0.0951	0.1395	482
10	Bull	VS>9 (Bull)	0.0113	0.0884	0.1278	896
10	Bull	VS>6 (Bull)	0.0100	0.0574	0.1747	1054
10	Bull	PosVaRAdjVS (Bull)	0.0081	0.0458	0.1775	1055
10	Bear	VS<-6 (Bear)	0.0076	0.0692	0.1104	1018
10	Benchmarks	QQQ	0.0067	0.0423	0.1574	1043
10	Bull	PosVS (Bull)	0.0060	0.0406	0.1471	1055
10	LongShort	VarAdjPosNeg_Diff	0.0058	0.0271	0.2149	1055
10	Benchmarks	SPY	0.0048	0.0320	0.1513	1055
10	Benchmarks	AvgTicker_VV	0.0046	0.0355	0.1301	1055
10	Bear	NegVS (Bear)	0.0031	0.0323	0.0965	1055
10	LongShort	PosNeg_Diff	0.0029	0.0179	0.1598	1055
10	Bear	NegVaRAdjVS (Bear)	0.0023	0.0325	0.0710	1055

21d Horizon

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
21	Bear	VS<-9 (Bear)	0.0290	0.1440	0.2016	472
21	Bull	VS>9 (Bull)	0.0237	0.1322	0.1793	884
21	Bull	VS>6 (Bull)	0.0210	0.0830	0.2537	1043
21	Bull	PosVaRAdjVS (Bull)	0.0169	0.0655	0.2588	1044
21	Bear	VS<-6 (Bear)	0.0169	0.1104	0.1533	1007
21	Benchmarks	QQQ	0.0137	0.0600	0.2288	1032
21	Bull	PosVS (Bull)	0.0123	0.0576	0.2136	1044
21	LongShort	VarAdjPosNeg_Diff	0.0115	0.0383	0.3013	1044
21	Benchmarks	SPY	0.0101	0.0452	0.2226	1044
21	Benchmarks	AvgTicker_VV	0.0094	0.0509	0.1847	1044
21	Bear	NegVS (Bear)	0.0062	0.0465	0.1327	1044
21	LongShort	PosNeg_Diff	0.0061	0.0243	0.2523	1044
21	Bear	NegVaRAdjVS (Bear)	0.0054	0.0470	0.1149	1044

63d Horizon

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
63	Bull	VS>9 (Bull)	0.0663	0.2222	0.2985	838
63	Bear	VS<-9 (Bear)	0.0630	0.2698	0.2333	432
63	Bull	VS>6 (Bull)	0.0559	0.1386	0.4037	1001
63	Bull	PosVaRAdjVS (Bull)	0.0438	0.1045	0.4192	1002
63	Benchmarks	QQQ	0.0413	0.0971	0.4258	990
63	Bear	VS<-6 (Bear)	0.0400	0.1859	0.2150	965
63	Bull	PosVS (Bull)	0.0343	0.0887	0.3863	1002
63	Benchmarks	SPY	0.0302	0.0686	0.4402	1002
63	Benchmarks	AvgTicker_VV	0.0278	0.0766	0.3624	1002
63	LongShort	VarAdjPosNeg_Diff	0.0252	0.0657	0.3838	1002
63	Bear	NegVS (Bear)	0.0194	0.0676	0.2879	1002
63	Bear	NegVaRAdjVS (Bear)	0.0186	0.0699	0.2661	1002
63	LongShort	PosNeg_Diff	0.0148	0.0389	0.3811	1002

126d Horizon

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
126	Bull	VS>9 (Bull)	0.1090	0.2977	0.3661	776
126	Bear	VS<-9 (Bear)	0.1057	0.4019	0.2630	391
126	Benchmarks	QQQ	0.0996	0.1258	0.7922	927
126	Bull	VS>6 (Bull)	0.0975	0.1694	0.5759	938
126	Bear	VS<-6 (Bear)	0.0895	0.2772	0.3227	903
126	Bull	PosVaRAdjVS (Bull)	0.0842	0.1280	0.6581	939
126	Bull	PosVS (Bull)	0.0743	0.1095	0.6783	939
126	Benchmarks	SPY	0.0719	0.0871	0.8260	939
126	Benchmarks	AvgTicker_VV	0.0640	0.0970	0.6599	939
126	Bear	NegVS (Bear)	0.0499	0.0912	0.5469	939
126	Bear	NegVaRAdjVS (Bear)	0.0485	0.0972	0.4992	939
126	LongShort	VarAdjPosNeg_Diff	0.0357	0.0899	0.3967	939
126	LongShort	PosNeg_Diff	0.0244	0.0544	0.4486	939

252d Horizon

Period examined: All model dates from 2022-01-31 through 2026-04-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
252	Bull	VS>9 (Bull)	0.3958	0.5485	0.7216	675
252	Bear	VS<-9 (Bear)	0.3700	0.7522	0.4919	320
252	Bear	VS<-6 (Bear)	0.3169	0.6004	0.5278	773
252	Bull	VS>6 (Bull)	0.2627	0.2542	1.0334	807
252	Benchmarks	QQQ	0.2386	0.1495	1.5958	798
252	Bull	PosVaRAdjVS (Bull)	0.1979	0.1724	1.1482	807
252	Benchmarks	SPY	0.1662	0.1074	1.5476	810
252	Bull	PosVS (Bull)	0.1616	0.1432	1.1287	807
252	Benchmarks	AvgTicker_VV	0.1479	0.1277	1.1586	807
252	Bear	NegVS (Bear)	0.1350	0.1310	1.0303	807
252	Bear	NegVaRAdjVS (Bear)	0.1228	0.1409	0.8712	807
252	LongShort	VarAdjPosNeg_Diff	0.0751	0.1569	0.4787	807
252	LongShort	PosNeg_Diff	0.0266	0.0941	0.2831	807

Prior 365D Model Dates (P365D)

1d Horizon

Period examined: All model dates from 2025-05-01 through 2026-04-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bull	VS>6 (Bull)	0.0027	0.0141	0.1940	249
1	Bear	VS<-9 (Bear)	0.0020	0.0355	0.0576	169
1	Bull	VS>9 (Bull)	0.0018	0.0200	0.0916	222
1	Bull	PosVaRAdjVS (Bull)	0.0018	0.0117	0.1552	250
1	Bull	PosVS (Bull)	0.0017	0.0102	0.1651	250
1	Benchmarks	QQQ	0.0014	0.0102	0.1332	250
1	Benchmarks	AvgTicker_VV	0.0012	0.0086	0.1379	250
1	LongShort	VarAdjPosNeg_Diff	0.0011	0.0078	0.1375	250
1	Benchmarks	SPY	0.0010	0.0079	0.1318	250
1	LongShort	PosNeg_Diff	0.0010	0.0058	0.1677	250
1	Bear	NegVaRAdjVS (Bear)	0.0008	0.0082	0.0927	250
1	Bear	NegVS (Bear)	0.0007	0.0078	0.0892	250
1	Bear	VS<-6 (Bear)	0.0000	0.0166	0.0015	247

10d Horizon

Period examined: All model dates from 2025-05-01 through 2026-04-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Bull	VS>9 (Bull)	0.0287	0.0758	0.3786	213
10	Bull	VS>6 (Bull)	0.0235	0.0420	0.5598	240
10	Bull	PosVaRAdjVS (Bull)	0.0156	0.0320	0.4881	241
10	Bull	PosVS (Bull)	0.0145	0.0294	0.4919	241
10	Bear	VS<-9 (Bear)	0.0139	0.0903	0.1536	161
10	Benchmarks	QQQ	0.0123	0.0312	0.3952	241
10	Benchmarks	AvgTicker_VV	0.0110	0.0255	0.4322	241
10	Benchmarks	SPY	0.0095	0.0230	0.4147	241
10	Bear	VS<-6 (Bear)	0.0079	0.0596	0.1327	238
10	LongShort	VarAdjPosNeg_Diff	0.0078	0.0240	0.3263	241
10	Bear	NegVaRAdjVS (Bear)	0.0078	0.0250	0.3105	241
10	Bear	NegVS (Bear)	0.0073	0.0236	0.3101	241
10	LongShort	PosNeg_Diff	0.0072	0.0174	0.4118	241

21d Horizon

Period examined: All model dates from 2025-05-01 through 2026-04-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
21	Bull	VS>9 (Bull)	0.0599	0.1086	0.5518	201
21	Bull	VS>6 (Bull)	0.0448	0.0585	0.7647	229
21	Bear	VS<-9 (Bear)	0.0350	0.1279	0.2734	151
21	Bull	PosVaRAdjVS (Bull)	0.0318	0.0411	0.7755	230
21	Bull	PosVS (Bull)	0.0272	0.0386	0.7042	230
21	Benchmarks	QQQ	0.0211	0.0405	0.5192	230
21	Benchmarks	AvgTicker_VV	0.0208	0.0361	0.5779	230
21	Benchmarks	SPY	0.0169	0.0310	0.5471	230
21	LongShort	VarAdjPosNeg_Diff	0.0162	0.0303	0.5353	230
21	Bear	NegVaRAdjVS (Bear)	0.0156	0.0366	0.4267	230
21	LongShort	PosNeg_Diff	0.0141	0.0177	0.7949	230
21	Bear	VS<-6 (Bear)	0.0132	0.0861	0.1539	227
21	Bear	NegVS (Bear)	0.0131	0.0342	0.3826	230

63d Horizon

Period examined: All model dates from 2025-05-01 through 2026-04-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
63	Bull	VS>9 (Bull)	0.1824	0.2029	0.8988	158
63	Bull	VS>6 (Bull)	0.1222	0.0899	1.3602	187
63	Bull	PosVaRAdjVS (Bull)	0.0872	0.0580	1.5034	188
63	Bear	VS<-9 (Bear)	0.0868	0.2166	0.4008	111
63	Bull	PosVS (Bull)	0.0741	0.0402	1.8441	188
63	Benchmarks	AvgTicker_VV	0.0597	0.0347	1.7210	188
63	Bear	NegVaRAdjVS (Bear)	0.0494	0.0407	1.2151	188
63	Benchmarks	QQQ	0.0482	0.0584	0.8259	188
63	Benchmarks	SPY	0.0425	0.0436	0.9742	188
63	Bear	NegVS (Bear)	0.0394	0.0327	1.2041	188
63	LongShort	VarAdjPosNeg_Diff	0.0378	0.0507	0.7459	188
63	LongShort	PosNeg_Diff	0.0347	0.0288	1.2027	188
63	Bear	VS<-6 (Bear)	0.0318	0.1196	0.2660	185

126d Horizon

Period examined: All model dates from 2025-05-01 through 2026-04-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
126	Bull	VS>9 (Bull)	0.1928	0.2797	0.6891	96
126	Bull	PosVS (Bull)	0.1564	0.0609	2.5697	125
126	Bull	VS>6 (Bull)	0.1527	0.1328	1.1496	124
126	Bull	PosVaRAdjVS (Bull)	0.1333	0.0728	1.8316	125
126	Benchmarks	AvgTicker_VV	0.1319	0.0470	2.8032	125
126	Bear	NegVaRAdjVS (Bear)	0.1044	0.0630	1.6558	125
126	Benchmarks	QQQ	0.0997	0.0781	1.2766	125
126	Bear	NegVS (Bear)	0.0918	0.0503	1.8255	125
126	Benchmarks	SPY	0.0865	0.0586	1.4761	125
126	LongShort	PosNeg_Diff	0.0646	0.0590	1.0950	125
126	Bear	VS<-6 (Bear)	0.0562	0.1798	0.3128	123
126	Bear	VS<-9 (Bear)	0.0558	0.2336	0.2389	70
126	LongShort	VarAdjPosNeg_Diff	0.0289	0.0862	0.3351	125

Prior 90D Model Dates (P90D)

1d Horizon

Period examined: All model dates from 2026-02-02 through 2026-04-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bull	VS>6 (Bull)	0.0020	0.0143	0.1395	61
1	Bull	VS>9 (Bull)	0.0015	0.0183	0.0823	60
1	Benchmarks	QQQ	0.0011	0.0125	0.0910	61
1	Bull	PosVS (Bull)	0.0010	0.0127	0.0826	61
1	Bull	PosVaRAdjVS (Bull)	0.0010	0.0132	0.0764	61
1	LongShort	PosNeg_Diff	0.0008	0.0064	0.1283	61
1	Benchmarks	AvgTicker_VV	0.0007	0.0108	0.0673	61
1	Benchmarks	SPY	0.0006	0.0097	0.0601	61
1	LongShort	VarAdjPosNeg_Diff	0.0005	0.0074	0.0714	61
1	Bear	NegVaRAdjVS (Bear)	0.0005	0.0099	0.0487	61
1	Bear	NegVS (Bear)	0.0002	0.0097	0.0228	61
1	Bear	VS<-9 (Bear)	-0.0018	0.0409	-0.0432	57
1	Bear	VS<-6 (Bear)	-0.0019	0.0204	-0.0928	61

10d Horizon

Period examined: All model dates from 2026-02-02 through 2026-04-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Bear	VS<-9 (Bear)	0.0191	0.0878	0.2174	49
10	Benchmarks	QQQ	0.0154	0.0491	0.3134	52
10	Bull	VS>6 (Bull)	0.0113	0.0476	0.2366	52
10	Bull	PosVaRAdjVS (Bull)	0.0080	0.0461	0.1737	52
10	Benchmarks	SPY	0.0072	0.0389	0.1842	52
10	Bull	PosVS (Bull)	0.0069	0.0479	0.1439	52
10	Benchmarks	AvgTicker_VV	0.0047	0.0417	0.1117	52
10	LongShort	PosNeg_Diff	0.0045	0.0214	0.2124	52
10	LongShort	VarAdjPosNeg_Diff	0.0045	0.0252	0.1780	52
10	Bear	NegVaRAdjVS (Bear)	0.0035	0.0386	0.0911	52
10	Bear	NegVS (Bear)	0.0023	0.0362	0.0647	52
10	Bear	VS<-6 (Bear)	0.0011	0.0587	0.0188	52
10	Bull	VS>9 (Bull)	-0.0096	0.0837	-0.1150	51

21d Horizon

Period examined: All model dates from 2026-02-02 through 2026-04-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
21	Benchmarks	QQQ	0.0214	0.0722	0.2970	41
21	LongShort	PosNeg_Diff	0.0132	0.0187	0.7054	41
21	Bear	VS<-9 (Bear)	0.0127	0.0845	0.1505	39
21	LongShort	VarAdjPosNeg_Diff	0.0124	0.0239	0.5186	41
21	Bull	PosVaRAdjVS (Bull)	0.0095	0.0619	0.1528	41
21	Benchmarks	SPY	0.0061	0.0596	0.1029	41
21	Bull	PosVS (Bull)	0.0054	0.0714	0.0758	41
21	Bull	VS>6 (Bull)	0.0050	0.0663	0.0753	41
21	Benchmarks	AvgTicker_VV	-0.0006	0.0674	-0.0090	41
21	Bear	NegVaRAdjVS (Bear)	-0.0029	0.0654	-0.0451	41
21	Bear	NegVS (Bear)	-0.0078	0.0593	-0.1312	41
21	Bear	VS<-6 (Bear)	-0.0252	0.0680	-0.3709	41
21	Bull	VS>9 (Bull)	-0.0407	0.1024	-0.3978	40

Prior 30D Model Dates (P30D)

1d Horizon

Period examined: All model dates from 2026-04-01 through 2026-04-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bear	VS<-9 (Bear)	0.0069	0.0351	0.1964	18
1	Benchmarks	QQQ	0.0068	0.0098	0.6916	20
1	Benchmarks	SPY	0.0047	0.0075	0.6175	20
1	Bull	VS>6 (Bull)	0.0047	0.0111	0.4199	20
1	Bull	PosVaRAdjVS (Bull)	0.0046	0.0101	0.4522	20
1	Bear	VS<-6 (Bear)	0.0041	0.0210	0.1954	20
1	Benchmarks	AvgTicker_VV	0.0039	0.0086	0.4604	20
1	Bull	PosVS (Bull)	0.0038	0.0096	0.4003	20
1	Bear	NegVS (Bear)	0.0032	0.0086	0.3649	20
1	Bull	VS>9 (Bull)	0.0031	0.0170	0.1851	20
1	Bear	NegVaRAdjVS (Bear)	0.0030	0.0086	0.3461	20
1	LongShort	VarAdjPosNeg_Diff	0.0016	0.0059	0.2717	20
1	LongShort	PosNeg_Diff	0.0007	0.0053	0.1275	20

10d Horizon

Period examined: All model dates from 2026-04-01 through 2026-04-29

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Bear	VS<-9 (Bear)	0.1251	0.0789	1.5869	10
10	Bear	VS<-6 (Bear)	0.0820	0.0519	1.5798	11
10	Benchmarks	QQQ	0.0761	0.0245	3.1011	11
10	Benchmarks	SPY	0.0500	0.0224	2.2298	11
10	Bear	NegVS (Bear)	0.0434	0.0184	2.3577	11
10	Bull	VS>6 (Bull)	0.0419	0.0365	1.1488	11
10	Benchmarks	AvgTicker_VV	0.0411	0.0248	1.6583	11
10	Bear	NegVaRAdjVS (Bear)	0.0402	0.0201	1.9937	11
10	Bull	PosVS (Bull)	0.0373	0.0308	1.2119	11
10	Bull	PosVaRAdjVS (Bull)	0.0318	0.0273	1.1659	11
10	Bull	VS>9 (Bull)	0.0300	0.0915	0.3283	11
10	LongShort	PosNeg_Diff	-0.0061	0.0165	-0.3718	11
10	LongShort	VarAdjPosNeg_Diff	-0.0084	0.0216	-0.3880	11