VecViz V-Score (VS) Performance Report

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29 May 2026

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Introduction

The V-Score is a ranking of expected ticker price performance metric generated by the closing price-based methodology described in the sections that follow, and in somewhat more detail at vecviz.com

The aim of this report is to evaluate the correspondence between V-Scores and forward ticker price performance.
Please see the "Important Considerations" section of this report for disclosure of at least some of the many ways this report likely falls short of its objective, and other important disclosures.

Our motivation in offering the V-Score:

VecViz offers the V-Score to pre-empt the question "Does this VecViz framework chart suggest a bullish or bearish outlook?" in a clear, efficient, objective, thorough manner. Our hope is that with that question so readily answered VecViz users will have more energy and impetus to engage with other VecViz framework charts, if only to interrogate the V-Score. In so doing we believe they will improve their cognition of risk and opportunity, and more likely than not arrive at their own conclusions about the given ticker's outlook. The secondary reason we offer the V-Score it is the "V-Score Criteria Closest Comparables" chart that corresponds to it. Here we identify the closest matches to the ticker of interest from among top and bottom quintile performing ticker-model dates for the selected time horizon on the basis of the V-Score criteria. The "Really, is that so?" reaction these closest comparables often draw can prompt users to consider the ticker under consideration from a new perspective, and to engage with the Vector Strength Histogram chart, as all the V-Score criteria are drawn from it.

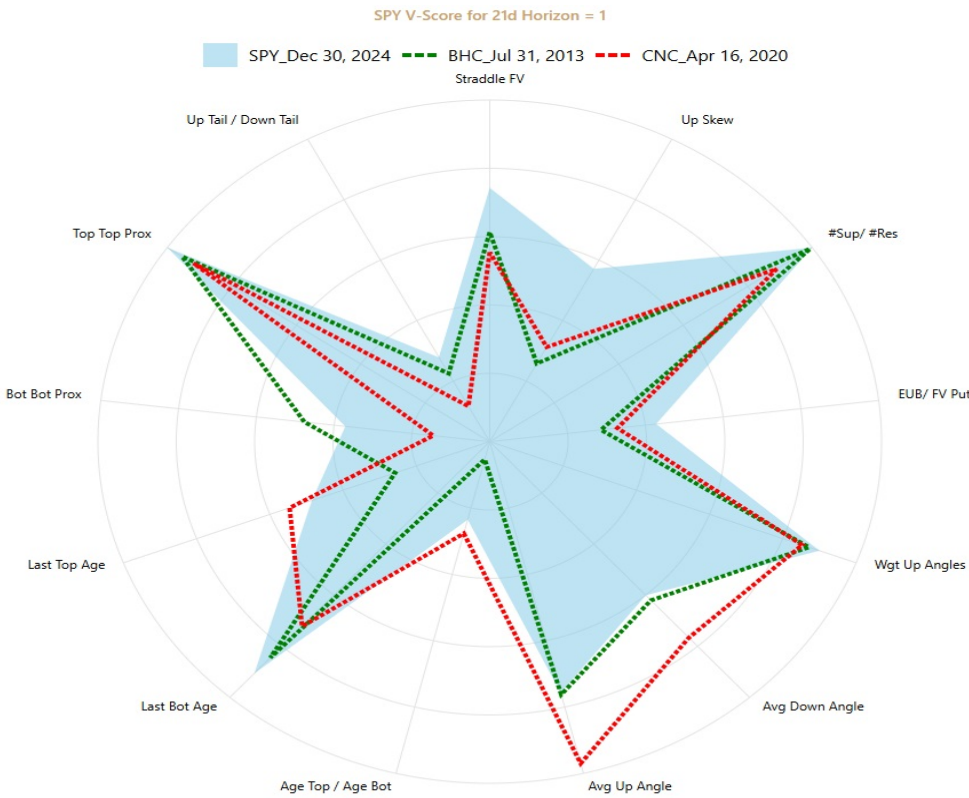


Figure 1: Taken from the V-Score Spider Chart dashboard on vecviz.com

V-Score Overview

V-Scores are based entirely on VecViz framework and Vector Model related parameters and output. These parameters and outputs are processed by an ensemble of machine learning techniques that arrive at a preliminary V-Score for each of the 6 forecast horizons addressed by the Vector Model. These preliminary V-scores range from -2 (the lowest, most bearish quintile) to +2 (the highest, most bullish quintile). The sum of the preliminary V-Scores across the six forward time horizons, is the final V-Score, and it ranges from -12 (most bearish) to +12 (most bullish). Note that the algorithm typically fails to assign a V-Score to any of the 6 horizons for approximately 3% of tickers each model date.

The features that the preliminary V-Scores is trained upon are listed and described in the V-Score Spider Chart dashboard, an image of which appeared in the Introduction. The rungs of the spider chart represent the quintile rank of each feature, with the outer rung representing the 100th percentile. Feature percentile values for the selected ticker (blue shading) and the best matching top quintile performer (green dashed line) and bottom quintile performer (red dashed line) are plotted on these rungs. Some of the features are Vector Model outputs and some are Vector Model inputs. If you visit the Spider Chart dashboard on vecviz.com you can obtain more information on each of these metrics by hovering above them.

V-Score Groups, Long-Short Portfolios, Benchmarks

There are 25 possible V-Scores (the integers from -12 to +12, including 0). V-Scores at the far end of the spectrum (ex: +/- 12) occur much less commonly than those near the center. Thus, to better present the continuum of performance by V-Score inclusive of disparate frequencies, we present aggregations of V-Scores. All such aggregations are simple averages of all V-Scores in the stated range except for “PosVaRAdjVS” and “NegVaRAdjVS”.

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

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

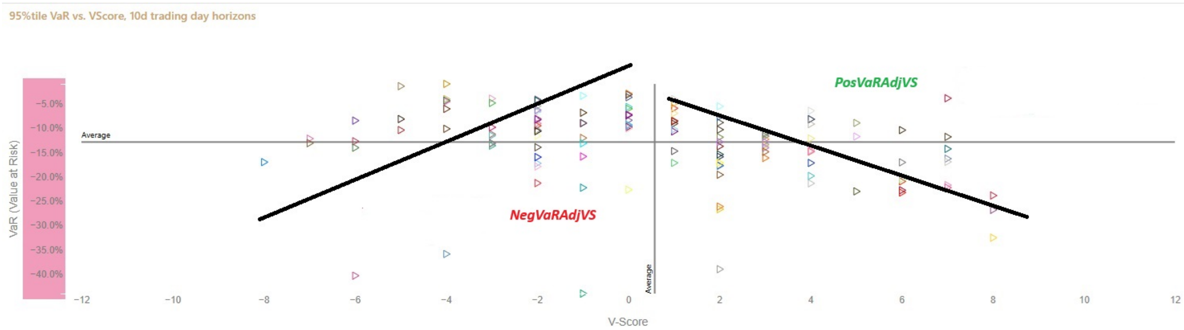


Figure 2: Taken from the Opportunity at Risk (OaR) and Value at Risk (VaR) vs V-Score dashboard on vecviz.com. Regression lines and text added for illustrative purposes.

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

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

V-Score coverage and training data

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

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

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

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

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

Using this report

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

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

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

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

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

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

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

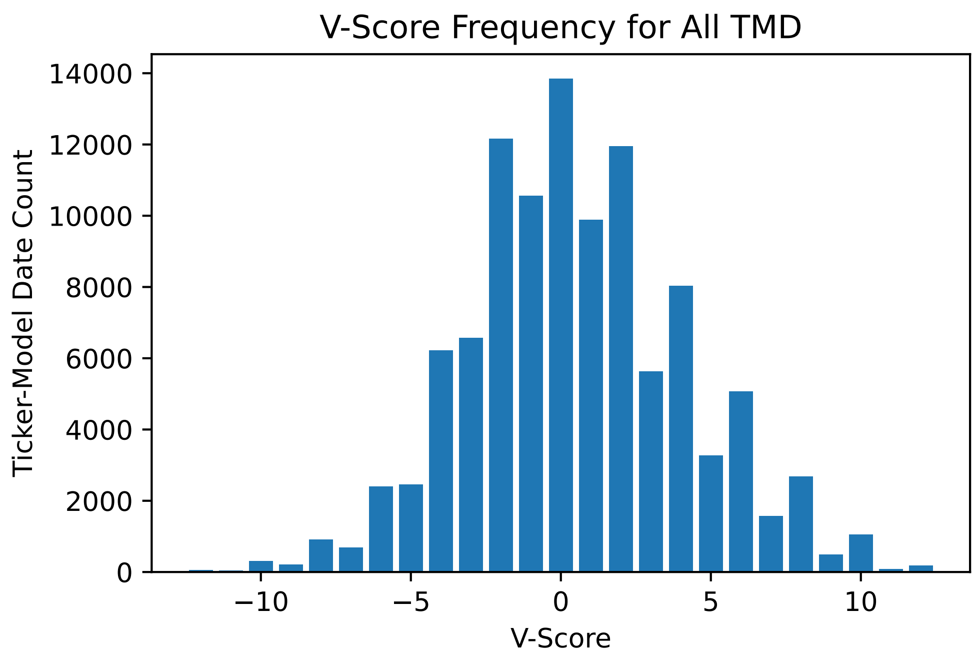
Thus, in summary, all metrics presented in this report are presented and are to be considered on a comparative basis. Do the bullish V-Score grouping outperform the bearish V-Score grouping? Do they outperform the benchmarks? How does their volatility and information ratio (IR = mean return / std dev)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

Distribution of V-Scores

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

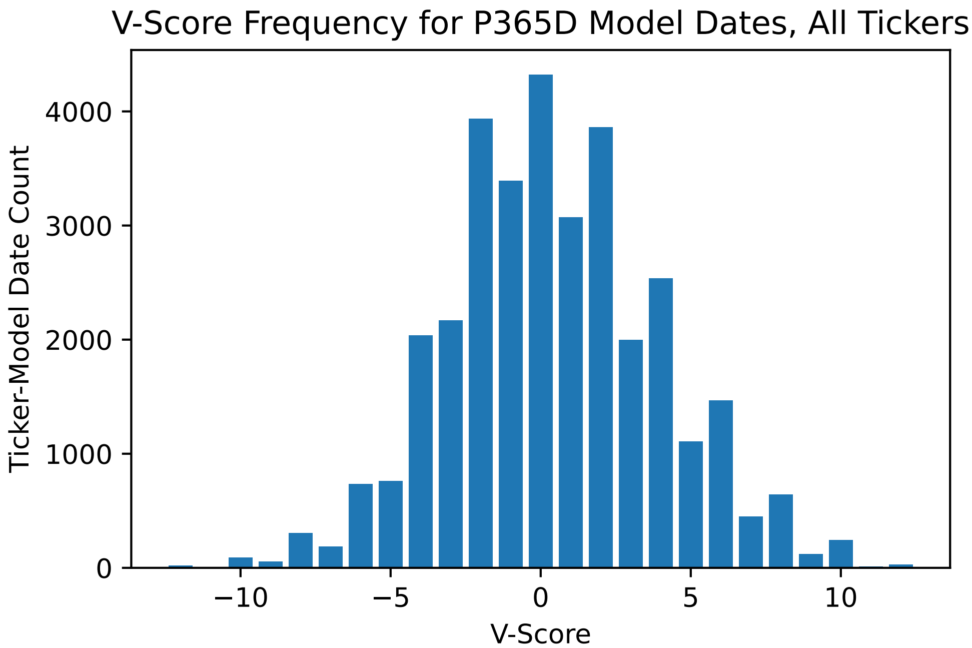
All Ticker Model Dates

Period examined: All model dates from 2022-01-31 through 2026-05-28



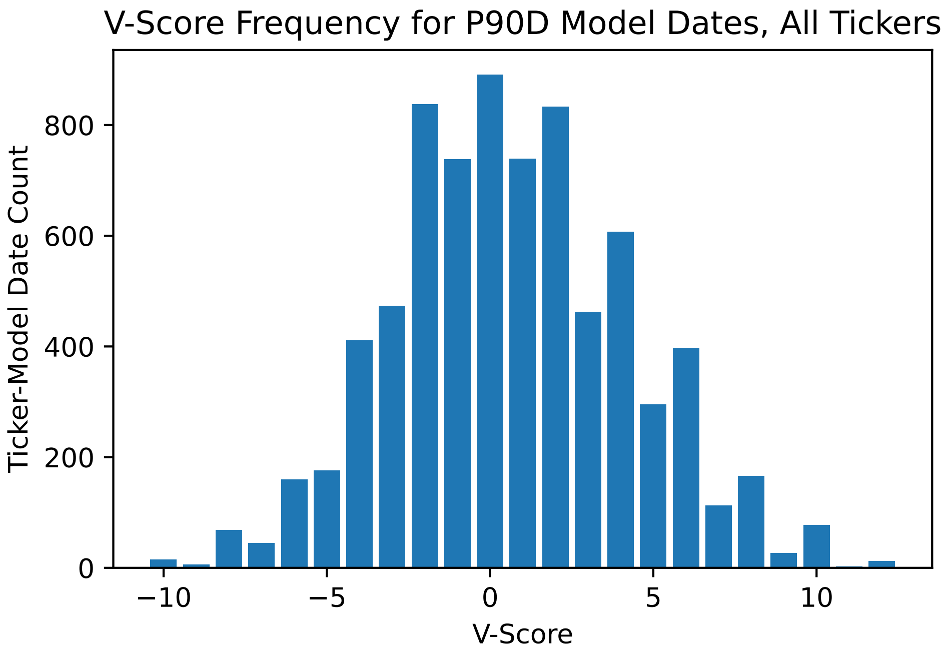
P365D

Period examined: All model dates from 2025-05-30 through 2026-05-28



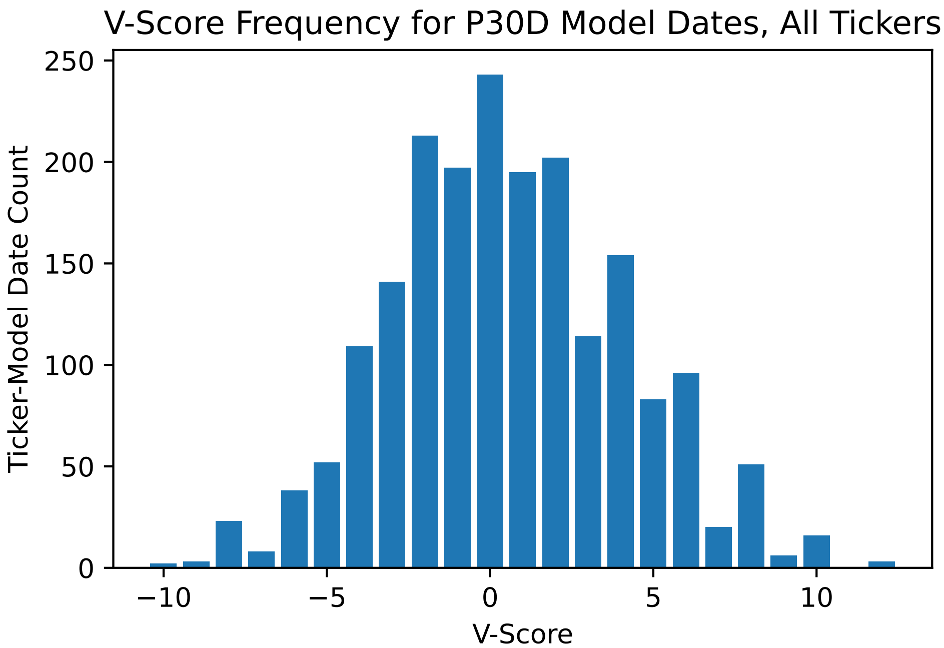
P90D

Period examined: All model dates from 2026-03-02 through 2026-05-28



P30D

Period examined: All model dates from 2026-04-30 through 2026-05-28



V-Score Objectives "Report Card"

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

Average Price Return:

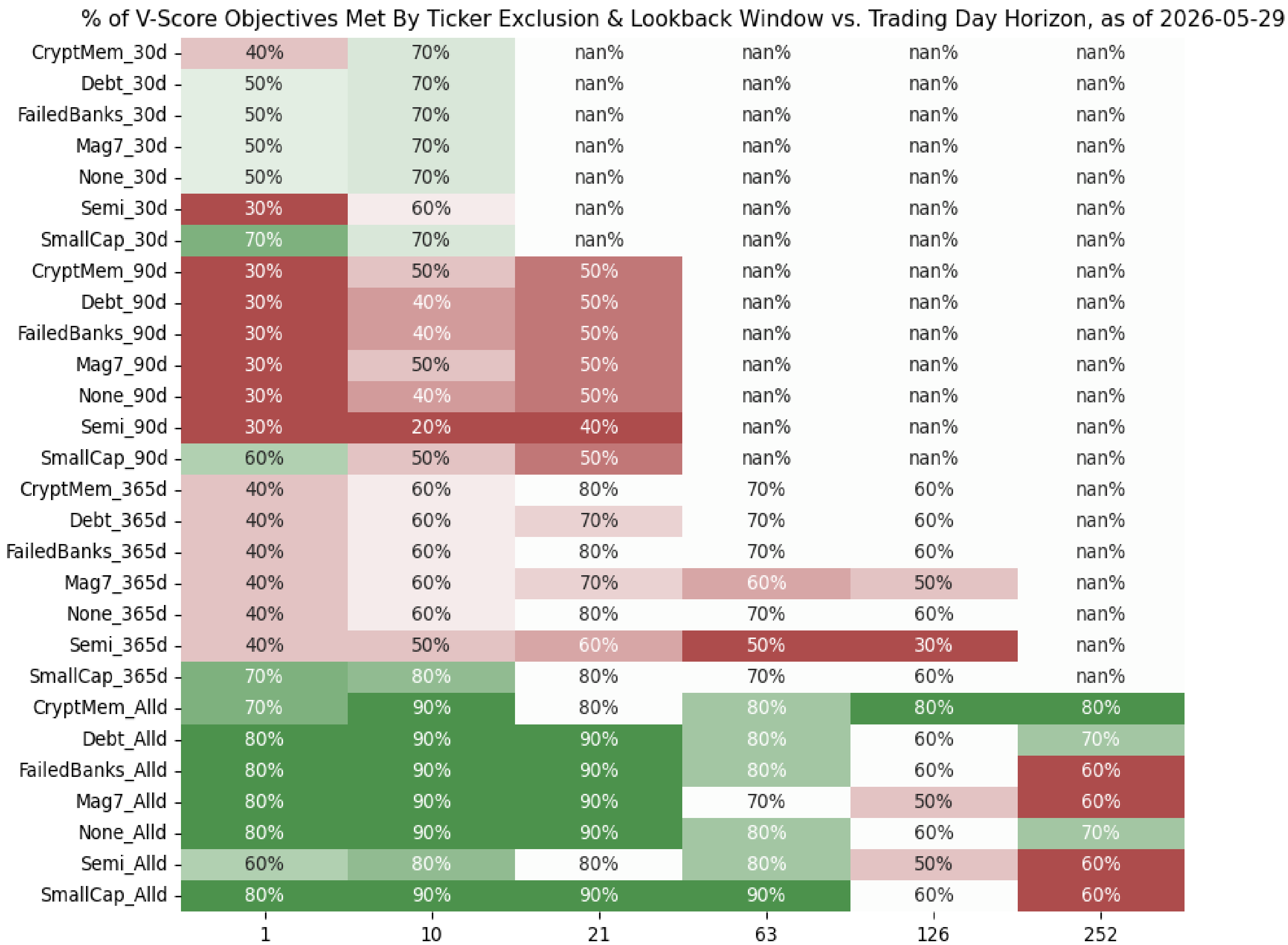
1. Positive V-Scores > Avg Ticker > NegV-Scores
2. Positive VaR Adjusted V-Scores >Avg Ticker > Negative VaR Adjusted V-Scores
3. Positive V-Score Rank Order corresponds to Price Returns
4. Negative V-Score Rank Order corresponds to Price Returns
5. The differential between Positive and Negative V-Scores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

Information Ratio (+1 if met):

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

Ticker Exclusion Groupings:

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



V-Score Criteria	Average Score(%)
1. PxRet: PosVS > AvgTicker > NegVS	100
2. PxRet: VaRAdjPosVS > AvgTicker > VaRAdjNegVS	91.07
3. PxRet: PosVS Rank Order	54.46
4. PxRet: NegVS Rank Order	7.14
5. PxRet: VaRAdj_PosNegVSDiff > PosNegVSDiff	60.71
6. IR: VaRAdjPosVS > PosVS	52.68
7. IR: VaRAdjNegVS < NegVS	62.5
8. IR: VaRAdjPosVS > AvgTicker	61.61
9. IR: VaRAdjNegVS < AvgTicker	94.64
10. IR: VaRAdjPosVS > SPY	39.29
Overall Average	62.41

V-Score Criteria by Fwd Hzn	1D	10D	21D	63D	126D	252D
1. PxRet: PosVS > AvgTicker > NegVS	100	100	100	100	100	100
2. PxRet: VaRAdjPosVS > AvgTicker > VaRAdjNegVS	71.43	96.43	100	100	92.86	100
3. PxRet: PosVS Rank Order	3.57	50	61.9	100	85.71	100
4. PxRet: NegVS Rank Order	0	28.57	0	0	0	0
5. PxRet: VaRAdj_PosNegVSDiff > PosNegVSDiff	53.57	57.14	52.38	85.71	50	100
6. IR: VaRAdjPosVS > PosVS	25	75	95.24	50	7.14	42.86
7. IR: VaRAdjNegVS < NegVS	82.14	25	33.33	92.86	92.86	100
8. IR: VaRAdjPosVS > AvgTicker	42.86	96.43	100	50	7.14	14.29
9. IR: VaRAdjNegVS < AvgTicker	100	78.57	100	100	100	100
10. IR: VaRAdjPosVS > SPY	28.57	42.86	57.14	50	35.71	0
TotalScore	50.71	65	70	72.86	57.14	65.71

V-Score Criteria by Lookback Window	30D	90D	365D	AllD
1. PxRet: PosVS > AvgTicker > NegVS	100	100	100	100
2. PxRet: VaRAdjPosVS > AvgTicker > VaRAdjNegVS	85.71	66.67	97.14	100
3. PxRet: PosVS Rank Order	0	0	80	78.57
4. PxRet: NegVS Rank Order	50	4.76	0	0
5. PxRet: VaRAdj_PosNegVSDiff > PosNegVSDiff	92.86	9.52	31.43	100
6. IR: VaRAdjPosVS > PosVS	57.14	61.9	22.86	71.43
7. IR: VaRAdjNegVS < NegVS	50	33.33	45.71	95.24
8. IR: VaRAdjPosVS > AvgTicker	57.14	61.9	51.43	71.43
9. IR: VaRAdjNegVS < AvgTicker	92.86	76.19	100	100
10. IR: VaRAdjPosVS > SPY	0	0	71.43	45.24
TotalScore	58.57	41.43	60	76.19

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 2026-05-28

Average Price Return, All TMD

	1	10	21	63	126	252
VS>9 (Bull)	0.06%	1.12%	2.34%	6.47%	12.04%	39.60%
VS>6 (Bull)	0.12%	1.02%	2.18%	5.53%	10.39%	26.82%
PosVS (Bull)	0.07%	0.61%	1.30%	3.45%	7.74%	16.76%
AvgTicker_VV	0.05%	0.47%	1.01%	2.80%	6.59%	15.43%
NegVS (Bear)	0.04%	0.31%	0.68%	1.98%	5.07%	14.13%
VS<-6 (Bear)	0.02%	0.72%	1.74%	4.28%	9.06%	33.31%
VS<-9 (Bear)	0.06%	1.15%	3.00%	7.01%	11.23%	40.90%
PosNeg_Diff	0.03%	0.30%	0.62%	1.47%	2.67%	2.63%
PosVSVaRAdj (Bull)	0.08%	0.84%	1.77%	4.39%	8.86%	20.29%
NegVSVaRAdj (Bear)	0.02%	0.24%	0.61%	1.88%	5.00%	12.78%
PosNegVaRAdj_Diff	0.06%	0.60%	1.16%	2.50%	3.86%	7.51%
SPY	0.05%	0.52%	1.12%	3.11%	7.25%	16.90%
QQQ	0.08%	0.74%	1.59%	4.38%	10.09%	24.27%

Information Ratio of Price Return, All TMD

	1	10	21	63	126	252
VS>9 (Bull)	0.02	0.13	0.18	0.29	0.38	0.72
VS>6 (Bull)	0.07	0.18	0.26	0.4	0.59	1.01
PosVS (Bull)	0.05	0.15	0.23	0.39	0.7	1.14
AvgTicker_VV	0.04	0.13	0.2	0.37	0.68	1.16
NegVS (Bear)	0.03	0.1	0.15	0.3	0.56	1.04
VS<-6 (Bear)	0.01	0.1	0.16	0.23	0.33	0.55
VS<-9 (Bear)	0.02	0.12	0.21	0.26	0.28	0.53
PosNeg_Diff	0.06	0.17	0.26	0.38	0.47	0.28
PosVSVaRAdj (Bull)	0.05	0.18	0.27	0.42	0.68	1.15
NegVSVaRAdj (Bear)	0.02	0.07	0.13	0.27	0.51	0.88
PosNegVaRAdj_Diff	0.06	0.22	0.3	0.38	0.42	0.47
SPY	0.05	0.16	0.24	0.46	0.84	1.57
QQQ	0.05	0.18	0.26	0.45	0.81	1.62

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 2026-05-28

Average Price Return, All TMD except Crypto & Meme Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.05%	1.05%	2.13%	6.31%	12.51%	40.31%
VS>6 (Bull)	0.12%	0.95%	2.14%	5.65%	11.28%	27.94%
PosVS (Bull)	0.07%	0.60%	1.31%	3.61%	8.21%	17.16%
AvgTicker_VV	0.05%	0.45%	0.98%	2.76%	6.45%	14.45%
NegVS (Bear)	0.03%	0.29%	0.60%	1.73%	4.28%	11.38%
VS<-6 (Bear)	0.03%	0.52%	1.11%	2.57%	6.44%	22.24%
VS<-9 (Bear)	0.12%	1.15%	2.82%	6.37%	10.50%	36.36%
PosNeg_Diff	0.03%	0.31%	0.70%	1.88%	3.94%	5.78%
PosVSVaRAdj (Bull)	0.08%	0.81%	1.76%	4.59%	9.68%	21.05%
NegVSVaRAdj (Bear)	0.02%	0.23%	0.55%	1.79%	4.44%	11.10%
PosNegVaRAdj_Diff	0.06%	0.59%	1.20%	2.80%	5.25%	9.96%
SPY	0.05%	0.52%	1.12%	3.11%	7.25%	16.90%
QQQ	0.08%	0.74%	1.59%	4.38%	10.09%	24.27%

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	0.28	0.4	0.76
VS>6 (Bull)	0.07	0.17	0.26	0.41	0.64	1.06
PosVS (Bull)	0.05	0.15	0.23	0.41	0.71	1.14
AvgTicker_VV	0.04	0.13	0.2	0.37	0.67	1.13
NegVS (Bear)	0.03	0.09	0.14	0.27	0.52	0.98
VS<-6 (Bear)	0.01	0.08	0.12	0.16	0.27	0.58
VS<-9 (Bear)	0.04	0.13	0.2	0.26	0.29	0.6
PosNeg_Diff	0.06	0.18	0.29	0.46	0.64	0.63
PosVSVaRAdj (Bull)	0.05	0.19	0.28	0.44	0.72	1.21
NegVSVaRAdj (Bear)	0.02	0.07	0.12	0.26	0.5	0.87
PosNegVaRAdj_Diff	0.06	0.23	0.33	0.44	0.58	0.69
SPY	0.05	0.16	0.24	0.46	0.84	1.57
QQQ	0.05	0.18	0.26	0.45	0.81	1.62

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 2026-05-28

Average Price Return, All TMD except Failed Bank Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.06%	1.12%	2.34%	6.47%	12.04%	39.60%
VS>6 (Bull)	0.12%	1.02%	2.18%	5.54%	10.40%	26.83%
PosVS (Bull)	0.07%	0.62%	1.32%	3.52%	7.88%	17.17%
AvgTicker_VV	0.05%	0.50%	1.06%	2.97%	6.95%	16.12%
NegVS (Bear)	0.04%	0.36%	0.77%	2.26%	5.65%	15.03%
VS<-6 (Bear)	0.02%	0.76%	1.80%	4.39%	9.40%	33.77%
VS<-9 (Bear)	0.07%	1.18%	3.10%	7.11%	11.50%	41.32%
PosNeg_Diff	0.03%	0.26%	0.56%	1.26%	2.24%	2.14%
PosVSVaRAdj (Bull)	0.08%	0.85%	1.78%	4.43%	8.91%	20.39%
NegVSVaRAdj (Bear)	0.03%	0.30%	0.70%	2.19%	5.55%	13.66%
PosNegVaRAdj_Diff	0.05%	0.55%	1.08%	2.24%	3.35%	6.72%
SPY	0.05%	0.52%	1.12%	3.11%	7.25%	16.90%
QQQ	0.08%	0.74%	1.59%	4.38%	10.09%	24.27%

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	0.29	0.38	0.72
VS>6 (Bull)	0.07	0.18	0.26	0.4	0.59	1.01
PosVS (Bull)	0.05	0.15	0.23	0.4	0.72	1.19
AvgTicker_VV	0.05	0.14	0.21	0.4	0.72	1.25
NegVS (Bear)	0.04	0.11	0.17	0.34	0.63	1.14
VS<-6 (Bear)	0.01	0.11	0.16	0.24	0.34	0.55
VS<-9 (Bear)	0.02	0.12	0.22	0.27	0.29	0.54
PosNeg_Diff	0.06	0.15	0.23	0.33	0.41	0.24
PosVSVaRAdj (Bull)	0.05	0.19	0.27	0.43	0.68	1.16
NegVSVaRAdj (Bear)	0.03	0.09	0.15	0.33	0.59	0.99
PosNegVaRAdj_Diff	0.06	0.21	0.29	0.35	0.38	0.45
SPY	0.05	0.16	0.24	0.46	0.84	1.57
QQQ	0.05	0.18	0.26	0.45	0.81	1.62

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 2026-05-28

Average Price Return, All TMD except Small Cap Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.08%	1.34%	2.87%	7.50%	13.94%	43.20%
VS>6 (Bull)	0.14%	1.21%	2.55%	6.48%	12.09%	29.98%
PosVS (Bull)	0.08%	0.69%	1.47%	3.97%	8.68%	18.65%
AvgTicker_VV	0.06%	0.52%	1.10%	3.09%	7.21%	16.93%
NegVS (Bear)	0.03%	0.33%	0.73%	2.10%	5.48%	15.41%
VS<-6 (Bear)	0.00%	0.59%	1.50%	4.07%	9.69%	35.53%
VS<-9 (Bear)	0.04%	1.05%	2.81%	6.86%	12.15%	44.27%
PosNeg_Diff	0.04%	0.35%	0.74%	1.87%	3.21%	3.24%
PosVSVaRAdj (Bull)	0.09%	0.94%	1.96%	4.98%	9.98%	22.40%
NegVSVaRAdj (Bear)	0.03%	0.27%	0.66%	1.94%	5.35%	13.79%
PosNegVaRAdj_Diff	0.07%	0.68%	1.30%	3.04%	4.64%	8.61%
SPY	0.05%	0.52%	1.12%	3.11%	7.25%	16.90%
QQQ	0.08%	0.74%	1.59%	4.38%	10.09%	24.27%

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

	1	10	21	63	126	252
VS>9 (Bull)	0.03	0.15	0.22	0.35	0.43	0.77
VS>6 (Bull)	0.07	0.21	0.31	0.47	0.66	1.03
PosVS (Bull)	0.06	0.17	0.26	0.46	0.78	1.24
AvgTicker_VV	0.05	0.15	0.22	0.42	0.75	1.27
NegVS (Bear)	0.03	0.11	0.16	0.32	0.62	1.14
VS<-6 (Bear)	0	0.08	0.13	0.22	0.35	0.58
VS<-9 (Bear)	0.01	0.11	0.2	0.27	0.31	0.58
PosNeg_Diff	0.07	0.2	0.3	0.47	0.54	0.34
PosVSVaRAdj (Bull)	0.06	0.21	0.3	0.48	0.74	1.21
NegVSVaRAdj (Bear)	0.02	0.08	0.14	0.28	0.55	0.93
PosNegVaRAdj_Diff	0.08	0.25	0.34	0.46	0.49	0.52
SPY	0.05	0.16	0.24	0.46	0.84	1.57
QQQ	0.05	0.18	0.26	0.45	0.81	1.62

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 2026-05-28

Average Price Return, All TMD except Debt Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.06%	1.12%	2.34%	6.47%	12.04%	39.60%
VS>6 (Bull)	0.12%	1.02%	2.18%	5.53%	10.39%	26.82%
PosVS (Bull)	0.07%	0.61%	1.30%	3.46%	7.76%	16.81%
AvgTicker_VV	0.05%	0.50%	1.07%	2.97%	6.96%	16.25%
NegVS (Bear)	0.04%	0.37%	0.79%	2.30%	5.80%	15.97%
VS<-6 (Bear)	0.03%	0.77%	1.88%	4.48%	9.49%	34.51%
VS<-9 (Bear)	0.06%	1.15%	3.01%	7.00%	11.30%	41.20%
PosNeg_Diff	0.03%	0.24%	0.51%	1.16%	1.96%	0.85%
PosVSVaRAdj (Bull)	0.08%	0.84%	1.78%	4.40%	8.87%	20.33%
NegVSVaRAdj (Bear)	0.03%	0.27%	0.70%	2.03%	5.50%	13.81%
PosNegVaRAdj_Diff	0.05%	0.57%	1.07%	2.37%	3.37%	6.52%
SPY	0.05%	0.52%	1.12%	3.11%	7.25%	16.90%
QQQ	0.08%	0.74%	1.59%	4.38%	10.09%	24.27%

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	0.29	0.38	0.72
VS>6 (Bull)	0.07	0.18	0.26	0.4	0.59	1.01
PosVS (Bull)	0.05	0.15	0.23	0.39	0.7	1.15
AvgTicker_VV	0.04	0.14	0.2	0.38	0.69	1.18
NegVS (Bear)	0.04	0.11	0.16	0.32	0.59	1.05
VS<-6 (Bear)	0.01	0.11	0.16	0.23	0.33	0.55
VS<-9 (Bear)	0.02	0.12	0.21	0.26	0.28	0.53
PosNeg_Diff	0.05	0.14	0.21	0.31	0.34	0.08
PosVSVaRAdj (Bull)	0.05	0.18	0.27	0.42	0.68	1.16
NegVSVaRAdj (Bear)	0.03	0.08	0.14	0.27	0.53	0.89
PosNegVaRAdj_Diff	0.06	0.21	0.28	0.36	0.36	0.4
SPY	0.05	0.16	0.24	0.46	0.84	1.57
QQQ	0.05	0.18	0.26	0.45	0.81	1.62

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 2026-05-28

Average Price Return, All TMD except Mag7 Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.07%	1.21%	2.17%	5.37%	8.98%	21.66%
VS>6 (Bull)	0.11%	0.95%	1.97%	4.59%	8.14%	18.61%
PosVS (Bull)	0.07%	0.59%	1.24%	3.24%	7.14%	14.82%
AvgTicker_VV	0.05%	0.44%	0.93%	2.54%	5.94%	13.72%
NegVS (Bear)	0.03%	0.26%	0.55%	1.54%	4.16%	12.23%
VS<-6 (Bear)	0.01%	0.58%	1.53%	3.02%	5.19%	26.49%
VS<-9 (Bear)	0.07%	0.86%	2.38%	4.32%	2.29%	20.06%
PosNeg_Diff	0.04%	0.33%	0.69%	1.69%	2.98%	2.58%
PosVSVaRAdj (Bull)	0.08%	0.78%	1.62%	3.88%	7.60%	16.24%
NegVSVaRAdj (Bear)	0.02%	0.21%	0.53%	1.63%	4.56%	11.81%
PosNegVaRAdj_Diff	0.06%	0.57%	1.09%	2.24%	3.04%	4.43%
SPY	0.05%	0.52%	1.12%	3.11%	7.25%	16.90%
QQQ	0.08%	0.74%	1.59%	4.38%	10.09%	24.27%

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	0.31	0.46
VS>6 (Bull)	0.06	0.16	0.23	0.33	0.49	0.73
PosVS (Bull)	0.05	0.15	0.22	0.37	0.66	1.04
AvgTicker_VV	0.04	0.12	0.18	0.34	0.62	1.04
NegVS (Bear)	0.03	0.08	0.12	0.23	0.46	0.87
VS<-6 (Bear)	0	0.08	0.13	0.14	0.17	0.33
VS<-9 (Bear)	0.02	0.1	0.18	0.17	0.06	0.24
PosNeg_Diff	0.06	0.18	0.27	0.41	0.51	0.26
PosVSVaRAdj (Bull)	0.05	0.17	0.25	0.38	0.62	1
NegVSVaRAdj (Bear)	0.02	0.06	0.11	0.24	0.47	0.83
PosNegVaRAdj_Diff	0.06	0.21	0.28	0.34	0.35	0.3
SPY	0.05	0.16	0.24	0.46	0.84	1.57
QQQ	0.05	0.18	0.26	0.45	0.81	1.62

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 2026-05-28

Average Price Return, All TMD except Semiconductor Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.06%	1.05%	2.13%	4.39%	6.01%	16.32%
VS>6 (Bull)	0.12%	0.81%	1.67%	3.65%	6.06%	15.72%
PosVS (Bull)	0.06%	0.47%	1.01%	2.61%	5.88%	13.19%
AvgTicker_VV	0.04%	0.37%	0.80%	2.24%	5.35%	12.80%
NegVS (Bear)	0.03%	0.26%	0.55%	1.69%	4.45%	12.32%
VS<-6 (Bear)	-0.02%	0.50%	1.40%	3.35%	7.90%	28.71%
VS<-9 (Bear)	0.01%	0.83%	2.36%	6.53%	10.76%	35.49%
PosNeg_Diff	0.02%	0.21%	0.45%	0.92%	1.43%	0.87%
PosVSVaRAdj (Bull)	0.06%	0.65%	1.36%	3.05%	6.03%	14.22%
NegVSVaRAdj (Bear)	0.02%	0.18%	0.46%	1.57%	4.34%	11.14%
PosNegVaRAdj_Diff	0.04%	0.47%	0.90%	1.47%	1.69%	3.08%
SPY	0.05%	0.52%	1.12%	3.11%	7.25%	16.90%
QQQ	0.08%	0.74%	1.59%	4.38%	10.09%	24.27%

Information Ratio of Price Return, All TMD except Semiconductor Tickers

	1	10	21	63	126	252
VS>9 (Bull)	0.02	0.11	0.16	0.2	0.23	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	0.62	1.03
AvgTicker_VV	0.04	0.11	0.16	0.31	0.61	1.1
NegVS (Bear)	0.03	0.08	0.12	0.26	0.52	1
VS<-6 (Bear)	-0.01	0.07	0.13	0.18	0.29	0.49
VS<-9 (Bear)	0	0.09	0.17	0.24	0.27	0.47
PosNeg_Diff	0.04	0.13	0.2	0.26	0.32	0.11
PosVSVaRAdj (Bull)	0.04	0.15	0.21	0.32	0.56	0.97
NegVSVaRAdj (Bear)	0.02	0.06	0.1	0.23	0.47	0.85
PosNegVaRAdj_Diff	0.04	0.19	0.25	0.24	0.22	0.23
SPY	0.05	0.16	0.24	0.46	0.84	1.57
QQQ	0.05	0.18	0.26	0.45	0.81	1.62

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 2025-05-30 through 2026-05-28

Average Price Return, P365D Model Dates, All Tickers

	1	10	21	63	126
VS>9 (Bull)	0.21%	2.36%	5.03%	16.01%	26.71%
VS>6 (Bull)	0.24%	2.03%	4.16%	10.71%	18.68%
PosVS (Bull)	0.16%	1.33%	2.78%	6.87%	16.57%
AvgTicker_VV	0.11%	0.98%	2.14%	5.48%	13.15%
NegVS (Bear)	0.06%	0.57%	1.34%	3.66%	8.56%
VS<-6 (Bear)	0.01%	-0.06%	0.55%	3.47%	4.54%
VS<-9 (Bear)	0.18%	0.38%	2.50%	10.36%	9.40%
PosNeg_Diff	0.09%	0.76%	1.44%	3.22%	8.02%
PosVSVaRAdj (Bull)	0.15%	1.41%	3.17%	8.07%	15.57%
NegVSVaRAdj (Bear)	0.07%	0.69%	1.71%	4.68%	10.54%
PosNegVaRAdj_Diff	0.08%	0.72%	1.46%	3.39%	5.03%
SPY	0.10%	0.95%	1.95%	3.95%	7.63%
QQQ	0.15%	1.34%	2.73%	5.19%	9.12%

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

	1	10	21	63	126
VS>9 (Bull)	0.1	0.33	0.47	0.81	0.69
VS>6 (Bull)	0.18	0.5	0.74	1.17	1.1
PosVS (Bull)	0.15	0.46	0.71	1.71	2.55
AvgTicker_VV	0.13	0.39	0.58	1.61	2.82
NegVS (Bear)	0.08	0.25	0.38	1.13	1.79
VS<-6 (Bear)	0.01	-0.01	0.07	0.29	0.32
VS<-9 (Bear)	0.05	0.04	0.2	0.47	0.35
PosNeg_Diff	0.15	0.44	0.78	1.03	1.28
PosVSVaRAdj (Bull)	0.14	0.45	0.77	1.38	1.58
NegVSVaRAdj (Bear)	0.09	0.28	0.45	1.07	1.63
PosNegVaRAdj_Diff	0.11	0.3	0.47	0.64	0.48
SPY	0.14	0.42	0.58	0.98	1.57
QQQ	0.15	0.42	0.55	0.8	1.36

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 2025-05-30 through 2026-05-28

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

	1	10	21	63	126
VS>9 (Bull)	0.24%	2.42%	5.21%	16.63%	29.59%
VS>6 (Bull)	0.27%	2.12%	4.38%	11.52%	21.42%
PosVS (Bull)	0.17%	1.43%	3.02%	7.74%	18.89%
AvgTicker_VV	0.12%	1.06%	2.29%	6.05%	14.48%
NegVS (Bear)	0.06%	0.63%	1.42%	3.92%	8.96%
VS<-6 (Bear)	0.01%	0.02%	0.40%	3.53%	5.13%
VS<-9 (Bear)	0.43%	0.81%	2.97%	8.25%	9.62%
PosNeg_Diff	0.11%	0.81%	1.60%	3.82%	9.92%
PosVSVaRAdj (Bull)	0.16%	1.51%	3.38%	8.88%	18.90%
NegVSVaRAdj (Bear)	0.07%	0.72%	1.74%	5.00%	11.08%
PosNegVaRAdj_Diff	0.09%	0.79%	1.64%	3.88%	7.82%
SPY	0.10%	0.95%	1.95%	3.95%	7.63%
QQQ	0.15%	1.34%	2.73%	5.19%	9.12%

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

	1	10	21	63	126
VS>9 (Bull)	0.11	0.33	0.48	0.85	0.8
VS>6 (Bull)	0.2	0.52	0.76	1.24	1.3
PosVS (Bull)	0.17	0.51	0.78	1.86	2.92
AvgTicker_VV	0.14	0.43	0.63	1.7	3.09
NegVS (Bear)	0.09	0.28	0.41	1.17	1.9
VS<-6 (Bear)	0	0	0.05	0.28	0.36
VS<-9 (Bear)	0.15	0.11	0.26	0.35	0.35
PosNeg_Diff	0.17	0.47	0.92	1.24	1.68
PosVSVaRAdj (Bull)	0.14	0.49	0.83	1.5	1.96
NegVSVaRAdj (Bear)	0.09	0.29	0.46	1.13	1.71
PosNegVaRAdj_Diff	0.11	0.33	0.54	0.73	0.78
SPY	0.14	0.42	0.58	0.98	1.57
QQQ	0.15	0.42	0.55	0.8	1.36

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 2025-05-30 through 2026-05-28

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

	1	10	21	63	126
VS>9 (Bull)	0.21%	2.36%	5.03%	16.01%	26.71%
VS>6 (Bull)	0.24%	2.03%	4.16%	10.71%	18.68%
PosVS (Bull)	0.16%	1.33%	2.78%	6.87%	16.57%
AvgTicker_VV	0.11%	0.98%	2.14%	5.48%	13.15%
NegVS (Bear)	0.06%	0.57%	1.34%	3.66%	8.56%
VS<-6 (Bear)	0.01%	-0.06%	0.55%	3.47%	4.54%
VS<-9 (Bear)	0.18%	0.38%	2.50%	10.36%	9.40%
PosNeg_Diff	0.09%	0.76%	1.44%	3.22%	8.02%
PosVSVaRAdj (Bull)	0.15%	1.41%	3.17%	8.07%	15.57%
NegVSVaRAdj (Bear)	0.07%	0.69%	1.71%	4.68%	10.54%
PosNegVaRAdj_Diff	0.08%	0.72%	1.46%	3.39%	5.03%
SPY	0.10%	0.95%	1.95%	3.95%	7.63%
QQQ	0.15%	1.34%	2.73%	5.19%	9.12%

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

	1	10	21	63	126
VS>9 (Bull)	0.1	0.33	0.47	0.81	0.69
VS>6 (Bull)	0.18	0.5	0.74	1.17	1.1
PosVS (Bull)	0.15	0.46	0.71	1.71	2.55
AvgTicker_VV	0.13	0.39	0.58	1.61	2.82
NegVS (Bear)	0.08	0.25	0.38	1.13	1.79
VS<-6 (Bear)	0.01	-0.01	0.07	0.29	0.32
VS<-9 (Bear)	0.05	0.04	0.2	0.47	0.35
PosNeg_Diff	0.15	0.44	0.78	1.03	1.28
PosVSVaRAdj (Bull)	0.14	0.45	0.77	1.38	1.58
NegVSVaRAdj (Bear)	0.09	0.28	0.45	1.07	1.63
PosNegVaRAdj_Diff	0.11	0.3	0.47	0.64	0.48
SPY	0.14	0.42	0.58	0.98	1.57
QQQ	0.15	0.42	0.55	0.8	1.36

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 2025-05-30 through 2026-05-28

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

	1	10	21	63	126
VS>9 (Bull)	0.21%	2.59%	6.15%	18.80%	32.10%
VS>6 (Bull)	0.28%	2.46%	5.09%	13.01%	22.50%
PosVS (Bull)	0.16%	1.38%	2.95%	7.60%	18.11%
AvgTicker_VV	0.11%	1.02%	2.22%	5.75%	13.71%
NegVS (Bear)	0.06%	0.59%	1.37%	3.49%	8.19%
VS<-6 (Bear)	0.01%	-0.16%	0.31%	2.68%	3.77%
VS<-9 (Bear)	0.11%	0.20%	2.03%	8.22%	6.94%
PosNeg_Diff	0.10%	0.79%	1.57%	4.11%	9.93%
PosVSVaRAdj (Bull)	0.17%	1.63%	3.57%	9.38%	17.76%
NegVSVaRAdj (Bear)	0.06%	0.73%	1.76%	4.71%	10.58%
PosNegVaRAdj_Diff	0.12%	0.90%	1.81%	4.67%	7.18%
SPY	0.10%	0.95%	1.95%	3.95%	7.63%
QQQ	0.15%	1.34%	2.73%	5.19%	9.12%

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

	1	10	21	63	126
VS>9 (Bull)	0.1	0.33	0.54	0.97	0.82
VS>6 (Bull)	0.21	0.61	0.95	1.51	1.21
PosVS (Bull)	0.17	0.51	0.78	1.95	2.7
AvgTicker_VV	0.14	0.43	0.63	1.78	3.01
NegVS (Bear)	0.08	0.26	0.41	1.09	1.76
VS<-6 (Bear)	0	-0.03	0.04	0.23	0.28
VS<-9 (Bear)	0.03	0.02	0.18	0.53	0.29
PosNeg_Diff	0.16	0.47	0.84	1.33	1.56
PosVSVaRAdj (Bull)	0.15	0.55	0.9	1.65	1.72
NegVSVaRAdj (Bear)	0.07	0.31	0.48	1.08	1.65
PosNegVaRAdj_Diff	0.14	0.37	0.57	0.86	0.67
SPY	0.14	0.42	0.58	0.98	1.57
QQQ	0.15	0.42	0.55	0.8	1.36

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 2025-05-30 through 2026-05-28

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

	1	10	21	63	126
VS>9 (Bull)	0.21%	2.36%	5.03%	16.01%	26.71%
VS>6 (Bull)	0.24%	2.03%	4.16%	10.71%	18.68%
PosVS (Bull)	0.16%	1.33%	2.79%	6.89%	16.61%
AvgTicker_VV	0.11%	1.03%	2.25%	5.79%	13.90%
NegVS (Bear)	0.07%	0.65%	1.52%	4.18%	9.88%
VS<-6 (Bear)	0.02%	0.01%	0.71%	3.65%	5.06%
VS<-9 (Bear)	0.18%	0.38%	2.56%	10.36%	9.40%
PosNeg_Diff	0.09%	0.68%	1.27%	2.71%	6.73%
PosVSVaRAdj (Bull)	0.15%	1.40%	3.19%	8.07%	15.57%
NegVSVaRAdj (Bear)	0.07%	0.77%	1.93%	5.24%	11.72%
PosNegVaRAdj_Diff	0.08%	0.64%	1.27%	2.83%	3.85%
SPY	0.10%	0.95%	1.95%	3.95%	7.63%
QQQ	0.15%	1.34%	2.73%	5.19%	9.12%

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

	1	10	21	63	126
VS>9 (Bull)	0.1	0.33	0.47	0.81	0.69
VS>6 (Bull)	0.18	0.5	0.74	1.17	1.1
PosVS (Bull)	0.15	0.47	0.71	1.71	2.55
AvgTicker_VV	0.13	0.4	0.59	1.64	2.88
NegVS (Bear)	0.08	0.25	0.4	1.18	1.88
VS<-6 (Bear)	0.01	0	0.08	0.27	0.33
VS<-9 (Bear)	0.05	0.04	0.21	0.47	0.35
PosNeg_Diff	0.14	0.39	0.67	0.83	1.03
PosVSVaRAdj (Bull)	0.13	0.45	0.77	1.38	1.57
NegVSVaRAdj (Bear)	0.09	0.28	0.47	1.08	1.66
PosNegVaRAdj_Diff	0.1	0.26	0.39	0.51	0.36
SPY	0.14	0.42	0.58	0.98	1.57
QQQ	0.15	0.42	0.55	0.8	1.36

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 2025-05-30 through 2026-05-28

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

	1	10	21	63	126
VS>9 (Bull)	0.21%	2.27%	4.79%	15.83%	26.47%
VS>6 (Bull)	0.23%	1.96%	3.98%	10.67%	18.84%
PosVS (Bull)	0.16%	1.36%	2.85%	7.15%	17.32%
AvgTicker_VV	0.11%	0.98%	2.15%	5.59%	13.60%
NegVS (Bear)	0.06%	0.55%	1.30%	3.54%	8.57%
VS<-6 (Bear)	0.01%	-0.08%	0.58%	3.40%	4.37%
VS<-9 (Bear)	0.18%	0.38%	2.50%	10.36%	9.40%
PosNeg_Diff	0.10%	0.82%	1.55%	3.61%	8.75%
PosVSVaRAdj (Bull)	0.15%	1.39%	3.11%	8.09%	15.42%
NegVSVaRAdj (Bear)	0.06%	0.64%	1.64%	4.66%	10.77%
PosNegVaRAdj_Diff	0.09%	0.75%	1.46%	3.43%	4.65%
SPY	0.10%	0.95%	1.95%	3.95%	7.63%
QQQ	0.15%	1.34%	2.73%	5.19%	9.12%

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

	1	10	21	63	126
VS>9 (Bull)	0.1	0.32	0.45	0.79	0.67
VS>6 (Bull)	0.17	0.48	0.71	1.12	1.09
PosVS (Bull)	0.15	0.46	0.71	1.69	2.6
AvgTicker_VV	0.13	0.39	0.58	1.62	2.96
NegVS (Bear)	0.08	0.23	0.37	1.11	1.84
VS<-6 (Bear)	0.01	-0.01	0.07	0.28	0.31
VS<-9 (Bear)	0.05	0.04	0.2	0.47	0.35
PosNeg_Diff	0.16	0.46	0.81	1.08	1.32
PosVSVaRAdj (Bull)	0.13	0.44	0.73	1.34	1.5
NegVSVaRAdj (Bear)	0.07	0.25	0.43	1.02	1.69
PosNegVaRAdj_Diff	0.11	0.31	0.47	0.65	0.43
SPY	0.14	0.42	0.58	0.98	1.57
QQQ	0.15	0.42	0.55	0.8	1.36

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 2025-05-30 through 2026-05-28

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

	1	10	21	63	126
VS>9 (Bull)	0.16%	1.45%	2.67%	10.00%	16.75%
VS>6 (Bull)	0.15%	1.26%	2.55%	6.52%	9.22%
PosVS (Bull)	0.11%	0.89%	1.89%	4.18%	9.50%
AvgTicker_VV	0.07%	0.65%	1.44%	3.67%	8.82%
NegVS (Bear)	0.04%	0.34%	0.81%	2.75%	6.92%
VS<-6 (Bear)	-0.07%	-0.50%	-0.35%	2.45%	3.74%
VS<-9 (Bear)	0.01%	-0.10%	1.54%	11.02%	8.71%
PosNeg_Diff	0.07%	0.55%	1.08%	1.43%	2.58%
PosVSVaRAdj (Bull)	0.09%	0.86%	2.04%	4.50%	7.93%
NegVSVaRAdj (Bear)	0.05%	0.42%	1.09%	3.53%	8.20%
PosNegVaRAdj_Diff	0.03%	0.45%	0.95%	0.98%	-0.28%
SPY	0.10%	0.95%	1.95%	3.95%	7.63%
QQQ	0.15%	1.34%	2.73%	5.19%	9.12%

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

	1	10	21	63	126
VS>9 (Bull)	0.09	0.2	0.26	0.5	0.62
VS>6 (Bull)	0.11	0.3	0.45	0.71	0.71
PosVS (Bull)	0.12	0.33	0.52	1.05	1.82
AvgTicker_VV	0.09	0.27	0.42	0.99	2.12
NegVS (Bear)	0.06	0.15	0.25	0.8	1.73
VS<-6 (Bear)	-0.04	-0.09	-0.04	0.21	0.24
VS<-9 (Bear)	0	-0.01	0.13	0.48	0.31
PosNeg_Diff	0.12	0.35	0.61	0.56	0.6
PosVSVaRAdj (Bull)	0.08	0.29	0.55	0.89	1.27
NegVSVaRAdj (Bear)	0.07	0.17	0.31	0.77	1.52
PosNegVaRAdj_Diff	0.05	0.19	0.33	0.21	-0.04
SPY	0.14	0.42	0.58	0.98	1.57
QQQ	0.15	0.42	0.55	0.8	1.36

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 2026-03-02 through 2026-05-28

Average Price Return, P90D Model Dates, All Tickers

	1	10	21
VS>9 (Bull)	0.08%	-0.73%	-1.57%
VS>6 (Bull)	0.18%	1.86%	4.98%
PosVS (Bull)	0.10%	1.39%	5.01%
AvgTicker_VV	0.08%	1.21%	4.41%
NegVS (Bear)	0.03%	0.85%	3.45%
VS<-6 (Bear)	-0.04%	-0.22%	1.72%
VS<-9 (Bear)	0.06%	-0.08%	3.47%
PosNeg_Diff	0.06%	0.54%	1.56%
PosVSVaRAdj (Bull)	0.06%	1.51%	5.02%
NegVSVaRAdj (Bear)	0.01%	1.12%	4.05%
PosNegVaRAdj_Diff	0.05%	0.39%	0.97%
SPY	0.16%	1.91%	5.53%
QQQ	0.32%	3.46%	9.31%

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

	1	10	21
VS>9 (Bull)	0.03	-0.09	-0.14
VS>6 (Bull)	0.11	0.41	0.88
PosVS (Bull)	0.08	0.31	1.02
AvgTicker_VV	0.08	0.32	0.95
NegVS (Bear)	0.04	0.26	0.81
VS<-6 (Bear)	-0.02	-0.04	0.22
VS<-9 (Bear)	0.02	-0.01	0.3
PosNeg_Diff	0.09	0.25	0.71
PosVSVaRAdj (Bull)	0.05	0.34	1.09
NegVSVaRAdj (Bear)	0.01	0.33	0.87
PosNegVaRAdj_Diff	0.06	0.15	0.31
SPY	0.18	0.52	1.21
QQQ	0.27	0.72	1.41

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 2026-03-02 through 2026-05-28

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

	1	10	21
VS>9 (Bull)	0.08%	-0.73%	-1.57%
VS>6 (Bull)	0.18%	1.86%	4.98%
PosVS (Bull)	0.09%	1.36%	4.97%
AvgTicker_VV	0.08%	1.15%	4.24%
NegVS (Bear)	0.02%	0.79%	3.24%
VS<-6 (Bear)	-0.11%	-1.20%	-1.03%
VS<-9 (Bear)	0.01%	-2.29%	-0.38%
PosNeg_Diff	0.07%	0.57%	1.73%
PosVSVaRAdj (Bull)	0.06%	1.57%	5.06%
NegVSVaRAdj (Bear)	0.01%	1.15%	3.90%
PosNegVaRAdj_Diff	0.05%	0.42%	1.16%
SPY	0.16%	1.91%	5.53%
QQQ	0.32%	3.46%	9.31%

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

	1	10	21
VS>9 (Bull)	0.03	-0.09	-0.14
VS>6 (Bull)	0.11	0.41	0.88
PosVS (Bull)	0.07	0.32	1.04
AvgTicker_VV	0.07	0.32	0.96
NegVS (Bear)	0.03	0.26	0.81
VS<-6 (Bear)	-0.07	-0.24	-0.17
VS<-9 (Bear)	0	-0.27	-0.05
PosNeg_Diff	0.09	0.27	0.81
PosVSVaRAdj (Bull)	0.04	0.35	1.08
NegVSVaRAdj (Bear)	0.01	0.34	0.84
PosNegVaRAdj_Diff	0.06	0.15	0.39
SPY	0.18	0.52	1.21
QQQ	0.27	0.72	1.41

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 2026-03-02 through 2026-05-28

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

	1	10	21
VS>9 (Bull)	0.08%	-0.73%	-1.57%
VS>6 (Bull)	0.18%	1.86%	4.98%
PosVS (Bull)	0.10%	1.39%	5.01%
AvgTicker_VV	0.08%	1.21%	4.41%
NegVS (Bear)	0.03%	0.85%	3.45%
VS<-6 (Bear)	-0.04%	-0.22%	1.72%
VS<-9 (Bear)	0.06%	-0.08%	3.47%
PosNeg_Diff	0.06%	0.54%	1.56%
PosVSVaRAdj (Bull)	0.06%	1.51%	5.02%
NegVSVaRAdj (Bear)	0.01%	1.12%	4.05%
PosNegVaRAdj_Diff	0.05%	0.39%	0.97%
SPY	0.16%	1.91%	5.53%
QQQ	0.32%	3.46%	9.31%

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

	1	10	21
VS>9 (Bull)	0.03	-0.09	-0.14
VS>6 (Bull)	0.11	0.41	0.88
PosVS (Bull)	0.08	0.31	1.02
AvgTicker_VV	0.08	0.32	0.95
NegVS (Bear)	0.04	0.26	0.81
VS<-6 (Bear)	-0.02	-0.04	0.22
VS<-9 (Bear)	0.02	-0.01	0.3
PosNeg_Diff	0.09	0.25	0.71
PosVSVaRAdj (Bull)	0.05	0.34	1.09
NegVSVaRAdj (Bear)	0.01	0.33	0.87
PosNegVaRAdj_Diff	0.06	0.15	0.31
SPY	0.18	0.52	1.21
QQQ	0.27	0.72	1.41

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 2026-03-02 through 2026-05-28

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

	1	10	21
VS>9 (Bull)	-0.02%	-0.59%	0.78%
VS>6 (Bull)	0.23%	2.53%	6.20%
PosVS (Bull)	0.10%	1.48%	5.13%
AvgTicker_VV	0.09%	1.25%	4.41%
NegVS (Bear)	0.04%	0.85%	3.35%
VS<-6 (Bear)	-0.04%	-0.23%	1.70%
VS<-9 (Bear)	0.06%	-0.08%	3.47%
PosNeg_Diff	0.06%	0.63%	1.78%
PosVSVaRAdj (Bull)	0.12%	1.92%	5.57%
NegVSVaRAdj (Bear)	0.01%	1.13%	3.90%
PosNegVaRAdj_Diff	0.10%	0.78%	1.67%
SPY	0.16%	1.91%	5.53%
QQQ	0.32%	3.46%	9.31%

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

	1	10	21
VS>9 (Bull)	-0.01	-0.06	0.05
VS>6 (Bull)	0.14	0.51	0.97
PosVS (Bull)	0.08	0.35	1.09
AvgTicker_VV	0.09	0.35	1
NegVS (Bear)	0.05	0.27	0.82
VS<-6 (Bear)	-0.02	-0.04	0.21
VS<-9 (Bear)	0.02	-0.01	0.3
PosNeg_Diff	0.08	0.28	0.77
PosVSVaRAdj (Bull)	0.09	0.43	1.18
NegVSVaRAdj (Bear)	0.02	0.35	0.88
PosNegVaRAdj_Diff	0.11	0.27	0.48
SPY	0.18	0.52	1.21
QQQ	0.27	0.72	1.41

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 2026-03-02 through 2026-05-28

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

	1	10	21
VS>9 (Bull)	0.08%	-0.73%	-1.57%
VS>6 (Bull)	0.18%	1.86%	4.98%
PosVS (Bull)	0.10%	1.39%	5.03%
AvgTicker_VV	0.09%	1.28%	4.64%
NegVS (Bear)	0.04%	0.97%	3.87%
VS<-6 (Bear)	-0.05%	-0.24%	1.91%
VS<-9 (Bear)	0.06%	-0.07%	3.70%
PosNeg_Diff	0.06%	0.42%	1.16%
PosVSVaRAdj (Bull)	0.06%	1.49%	5.15%
NegVSVaRAdj (Bear)	0.01%	1.24%	4.53%
PosNegVaRAdj_Diff	0.05%	0.24%	0.62%
SPY	0.16%	1.91%	5.53%
QQQ	0.32%	3.46%	9.31%

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

	1	10	21
VS>9 (Bull)	0.03	-0.09	-0.14
VS>6 (Bull)	0.11	0.41	0.88
PosVS (Bull)	0.08	0.31	1.02
AvgTicker_VV	0.08	0.33	0.96
NegVS (Bear)	0.04	0.27	0.83
VS<-6 (Bear)	-0.02	-0.04	0.23
VS<-9 (Bear)	0.02	-0.01	0.31
PosNeg_Diff	0.08	0.2	0.51
PosVSVaRAdj (Bull)	0.04	0.33	1.13
NegVSVaRAdj (Bear)	0.01	0.34	0.91
PosNegVaRAdj_Diff	0.06	0.09	0.19
SPY	0.18	0.52	1.21
QQQ	0.27	0.72	1.41

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 2026-03-02 through 2026-05-28

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

	1	10	21
VS>9 (Bull)	0.08%	-0.73%	-1.57%
VS>6 (Bull)	0.18%	1.72%	4.34%
PosVS (Bull)	0.10%	1.33%	4.82%
AvgTicker_VV	0.08%	1.17%	4.32%
NegVS (Bear)	0.02%	0.82%	3.43%
VS<-6 (Bear)	-0.05%	-0.23%	1.76%
VS<-9 (Bear)	0.06%	-0.08%	3.47%
PosNeg_Diff	0.07%	0.51%	1.38%
PosVSVaRAdj (Bull)	0.05%	1.44%	4.69%
NegVSVaRAdj (Bear)	-0.01%	1.01%	3.93%
PosNegVaRAdj_Diff	0.06%	0.43%	0.76%
SPY	0.16%	1.91%	5.53%
QQQ	0.32%	3.46%	9.31%

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

	1	10	21
VS>9 (Bull)	0.03	-0.09	-0.14
VS>6 (Bull)	0.11	0.38	0.82
PosVS (Bull)	0.08	0.3	0.99
AvgTicker_VV	0.07	0.31	0.95
NegVS (Bear)	0.03	0.26	0.82
VS<-6 (Bear)	-0.03	-0.04	0.22
VS<-9 (Bear)	0.02	-0.01	0.3
PosNeg_Diff	0.1	0.23	0.62
PosVSVaRAdj (Bull)	0.04	0.33	1.01
NegVSVaRAdj (Bear)	-0.01	0.3	0.86
PosNegVaRAdj_Diff	0.07	0.17	0.23
SPY	0.18	0.52	1.21
QQQ	0.27	0.72	1.41

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 2026-03-02 through 2026-05-28

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

	1	10	21
VS>9 (Bull)	-0.16%	-2.81%	-5.46%
VS>6 (Bull)	-0.00%	0.18%	1.43%
PosVS (Bull)	0.02%	0.54%	2.95%
AvgTicker_VV	0.01%	0.39%	2.32%
NegVS (Bear)	-0.02%	0.05%	1.30%
VS<-6 (Bear)	-0.11%	-0.65%	0.67%
VS<-9 (Bear)	0.06%	-0.08%	3.47%
PosNeg_Diff	0.04%	0.49%	1.66%
PosVSVaRAdj (Bull)	-0.06%	0.27%	2.52%
NegVSVaRAdj (Bear)	-0.04%	0.13%	1.54%
PosNegVaRAdj_Diff	-0.02%	0.14%	0.98%
SPY	0.16%	1.91%	5.53%
QQQ	0.32%	3.46%	9.31%

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

	1	10	21
VS>9 (Bull)	-0.09	-0.39	-0.8
VS>6 (Bull)	-0	0.04	0.3
PosVS (Bull)	0.02	0.13	0.65
AvgTicker_VV	0.01	0.11	0.56
NegVS (Bear)	-0.03	0.02	0.36
VS<-6 (Bear)	-0.06	-0.11	0.08
VS<-9 (Bear)	0.02	-0.01	0.3
PosNeg_Diff	0.07	0.25	0.94
PosVSVaRAdj (Bull)	-0.05	0.06	0.65
NegVSVaRAdj (Bear)	-0.05	0.04	0.38
PosNegVaRAdj_Diff	-0.02	0.06	0.49
SPY	0.18	0.52	1.21
QQQ	0.27	0.72	1.41

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 2026-04-30 through 2026-05-28

Average Price Return, P30D Model Dates, All Tickers

	1	10
VS>9 (Bull)	0.03%	1.43%
VS>6 (Bull)	0.37%	1.60%
PosVS (Bull)	0.18%	0.58%
AvgTicker_VV	0.13%	0.25%
NegVS (Bear)	0.09%	-0.20%
VS<-6 (Bear)	0.23%	-4.58%
VS<-9 (Bear)	-0.54%	-8.91%
PosNeg_Diff	0.10%	0.78%
PosVSVaRAdj (Bull)	0.15%	1.54%
NegVSVaRAdj (Bear)	0.02%	0.20%
PosNegVaRAdj_Diff	0.13%	1.34%
SPY	0.26%	1.86%
QQQ	0.51%	3.45%

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

	1	10
VS>9 (Bull)	0.01	0.25
VS>6 (Bull)	0.21	0.64
PosVS (Bull)	0.16	0.38
AvgTicker_VV	0.16	0.17
NegVS (Bear)	0.14	-0.13
VS<-6 (Bear)	0.15	-1.62
VS<-9 (Bear)	-0.2	-1.24
PosNeg_Diff	0.12	0.62
PosVSVaRAdj (Bull)	0.12	0.73
NegVSVaRAdj (Bear)	0.03	0.12
PosNegVaRAdj_Diff	0.12	0.55
SPY	0.42	1.97
QQQ	0.5	1.87

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 2026-04-30 through 2026-05-28

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

	1	10
VS>9 (Bull)	0.03%	1.43%
VS>6 (Bull)	0.37%	1.60%
PosVS (Bull)	0.19%	0.79%
AvgTicker_VV	0.14%	0.40%
NegVS (Bear)	0.09%	-0.03%
VS<-6 (Bear)	0.35%	-3.04%
VS<-9 (Bear)	-0.02%	-7.49%
PosNeg_Diff	0.10%	0.82%
PosVSVaRAdj (Bull)	0.13%	1.64%
NegVSVaRAdj (Bear)	0.00%	0.10%
PosNegVaRAdj_Diff	0.13%	1.54%
SPY	0.26%	1.86%
QQQ	0.51%	3.45%

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

	1	10
VS>9 (Bull)	0.01	0.25
VS>6 (Bull)	0.21	0.64
PosVS (Bull)	0.17	0.51
AvgTicker_VV	0.17	0.28
NegVS (Bear)	0.14	-0.02
VS<-6 (Bear)	0.22	-0.85
VS<-9 (Bear)	-0.01	-0.91
PosNeg_Diff	0.12	0.62
PosVSVaRAdj (Bull)	0.11	0.78
NegVSVaRAdj (Bear)	0	0.06
PosNegVaRAdj_Diff	0.13	0.58
SPY	0.42	1.97
QQQ	0.5	1.87

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 2026-04-30 through 2026-05-28

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

	1	10
VS>9 (Bull)	0.03%	1.43%
VS>6 (Bull)	0.37%	1.60%
PosVS (Bull)	0.18%	0.58%
AvgTicker_VV	0.13%	0.25%
NegVS (Bear)	0.09%	-0.20%
VS<-6 (Bear)	0.23%	-4.58%
VS<-9 (Bear)	-0.54%	-8.91%
PosNeg_Diff	0.10%	0.78%
PosVSVaRAdj (Bull)	0.15%	1.54%
NegVSVaRAdj (Bear)	0.02%	0.20%
PosNegVaRAdj_Diff	0.13%	1.34%
SPY	0.26%	1.86%
QQQ	0.51%	3.45%

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

	1	10
VS>9 (Bull)	0.01	0.25
VS>6 (Bull)	0.21	0.64
PosVS (Bull)	0.16	0.38
AvgTicker_VV	0.16	0.17
NegVS (Bear)	0.14	-0.13
VS<-6 (Bear)	0.15	-1.62
VS<-9 (Bear)	-0.2	-1.24
PosNeg_Diff	0.12	0.62
PosVSVaRAdj (Bull)	0.12	0.73
NegVSVaRAdj (Bear)	0.03	0.12
PosNegVaRAdj_Diff	0.12	0.55
SPY	0.42	1.97
QQQ	0.5	1.87

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 2026-04-30 through 2026-05-28

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

	1	10
VS>9 (Bull)	-0.09%	2.49%
VS>6 (Bull)	0.39%	2.58%
PosVS (Bull)	0.21%	0.95%
AvgTicker_VV	0.16%	0.54%
NegVS (Bear)	0.10%	-0.01%
VS<-6 (Bear)	0.23%	-4.58%
VS<-9 (Bear)	-0.54%	-8.91%
PosNeg_Diff	0.11%	0.96%
PosVSVaRAdj (Bull)	0.23%	2.37%
NegVSVaRAdj (Bear)	0.04%	0.53%
PosNegVaRAdj_Diff	0.20%	1.84%
SPY	0.26%	1.86%
QQQ	0.51%	3.45%

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

	1	10
VS>9 (Bull)	-0.02	0.36
VS>6 (Bull)	0.22	0.75
PosVS (Bull)	0.19	0.77
AvgTicker_VV	0.19	0.4
NegVS (Bear)	0.16	-0.01
VS<-6 (Bear)	0.15	-1.62
VS<-9 (Bear)	-0.2	-1.24
PosNeg_Diff	0.12	0.61
PosVSVaRAdj (Bull)	0.19	1.08
NegVSVaRAdj (Bear)	0.05	0.29
PosNegVaRAdj_Diff	0.16	0.59
SPY	0.42	1.97
QQQ	0.5	1.87

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 2026-04-30 through 2026-05-28

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

	1	10
VS>9 (Bull)	0.03%	1.43%
VS>6 (Bull)	0.37%	1.60%
PosVS (Bull)	0.18%	0.58%
AvgTicker_VV	0.14%	0.29%
NegVS (Bear)	0.10%	-0.18%
VS<-6 (Bear)	0.23%	-4.58%
VS<-9 (Bear)	-0.54%	-8.91%
PosNeg_Diff	0.09%	0.76%
PosVSVaRAdj (Bull)	0.14%	1.49%
NegVSVaRAdj (Bear)	0.03%	0.29%
PosNegVaRAdj_Diff	0.12%	1.20%
SPY	0.26%	1.86%
QQQ	0.51%	3.45%

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

	1	10
VS>9 (Bull)	0.01	0.25
VS>6 (Bull)	0.21	0.64
PosVS (Bull)	0.16	0.38
AvgTicker_VV	0.16	0.19
NegVS (Bear)	0.15	-0.1
VS<-6 (Bear)	0.15	-1.62
VS<-9 (Bear)	-0.2	-1.24
PosNeg_Diff	0.1	0.57
PosVSVaRAdj (Bull)	0.12	0.71
NegVSVaRAdj (Bear)	0.03	0.16
PosNegVaRAdj_Diff	0.1	0.48
SPY	0.42	1.97
QQQ	0.5	1.87

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 2026-04-30 through 2026-05-28

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

	1	10
VS>9 (Bull)	0.03%	1.43%
VS>6 (Bull)	0.39%	1.67%
PosVS (Bull)	0.18%	0.64%
AvgTicker_VV	0.13%	0.21%
NegVS (Bear)	0.08%	-0.33%
VS<-6 (Bear)	0.17%	-4.73%
VS<-9 (Bear)	-0.54%	-8.91%
PosNeg_Diff	0.10%	0.97%
PosVSVaRAdj (Bull)	0.16%	1.67%
NegVSVaRAdj (Bear)	0.03%	-0.02%
PosNegVaRAdj_Diff	0.13%	1.70%
SPY	0.26%	1.86%
QQQ	0.51%	3.45%

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

	1	10
VS>9 (Bull)	0.01	0.25
VS>6 (Bull)	0.22	0.66
PosVS (Bull)	0.16	0.4
AvgTicker_VV	0.15	0.13
NegVS (Bear)	0.13	-0.19
VS<-6 (Bear)	0.11	-1.58
VS<-9 (Bear)	-0.2	-1.24
PosNeg_Diff	0.12	0.78
PosVSVaRAdj (Bull)	0.14	0.83
NegVSVaRAdj (Bear)	0.04	-0.01
PosNegVaRAdj_Diff	0.13	0.66
SPY	0.42	1.97
QQQ	0.5	1.87

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 2026-04-30 through 2026-05-28

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

	1	10
VS>9 (Bull)	-0.15%	-1.77%
VS>6 (Bull)	0.22%	0.41%
PosVS (Bull)	0.09%	-0.06%
AvgTicker_VV	0.05%	-0.34%
NegVS (Bear)	0.01%	-0.81%
VS<-6 (Bear)	0.08%	-5.09%
VS<-9 (Bear)	-0.54%	-8.91%
PosNeg_Diff	0.08%	0.75%
PosVSVaRAdj (Bull)	-0.01%	0.45%
NegVSVaRAdj (Bear)	-0.03%	-0.44%
PosNegVaRAdj_Diff	0.03%	0.89%
SPY	0.26%	1.86%
QQQ	0.51%	3.45%

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

	1	10
VS>9 (Bull)	-0.08	-0.32
VS>6 (Bull)	0.14	0.19
PosVS (Bull)	0.1	-0.04
AvgTicker_VV	0.06	-0.22
NegVS (Bear)	0.01	-0.46
VS<-6 (Bear)	0.05	-2.11
VS<-9 (Bear)	-0.2	-1.24
PosNeg_Diff	0.12	0.6
PosVSVaRAdj (Bull)	-0.01	0.22
NegVSVaRAdj (Bear)	-0.05	-0.21
PosNegVaRAdj_Diff	0.03	0.32
SPY	0.42	1.97
QQQ	0.5	1.87

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

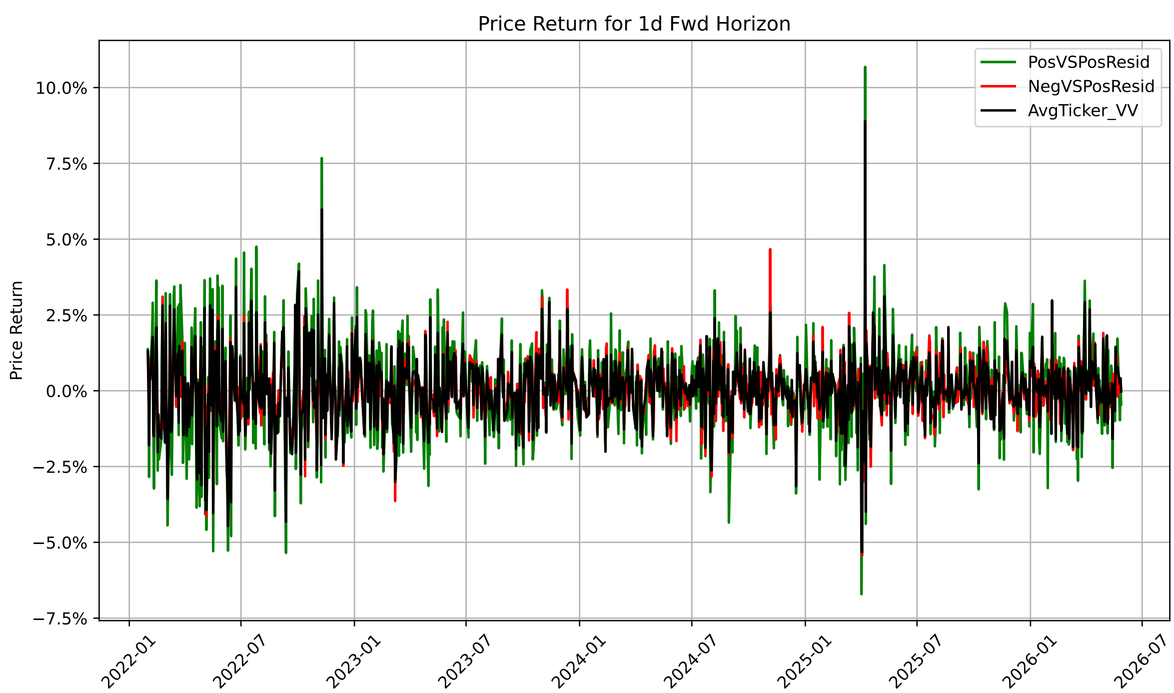
Performance By Model Date

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.

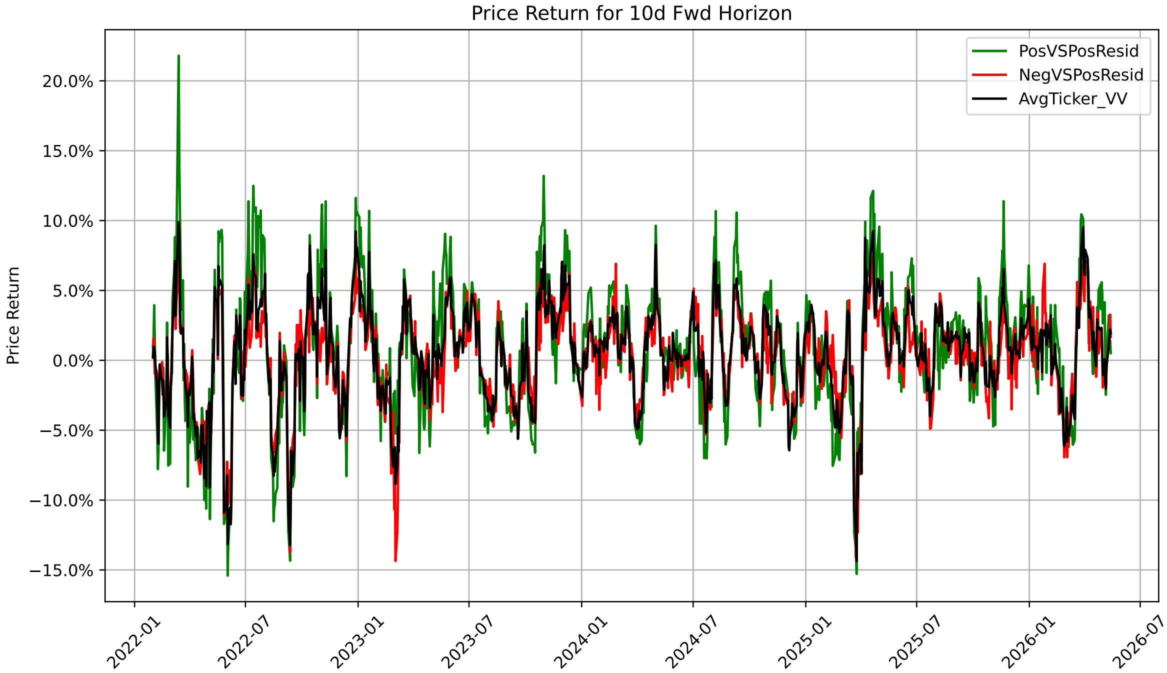
The model is performing as expected on those model dates for which the green line is higher than the black line and the red ——— is lower than the black line.
Note that forward returns for horizons > 1d overlap.

Positive vs Negative VaR Adjusted V-Scores

1d Horizon

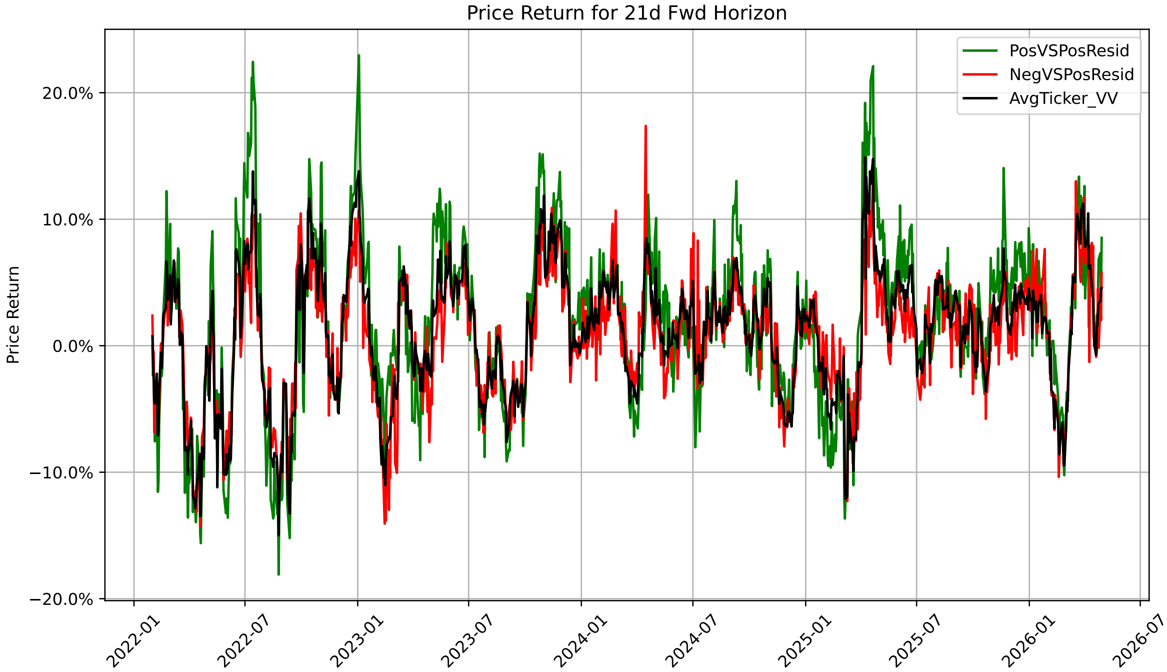


10d Horizon



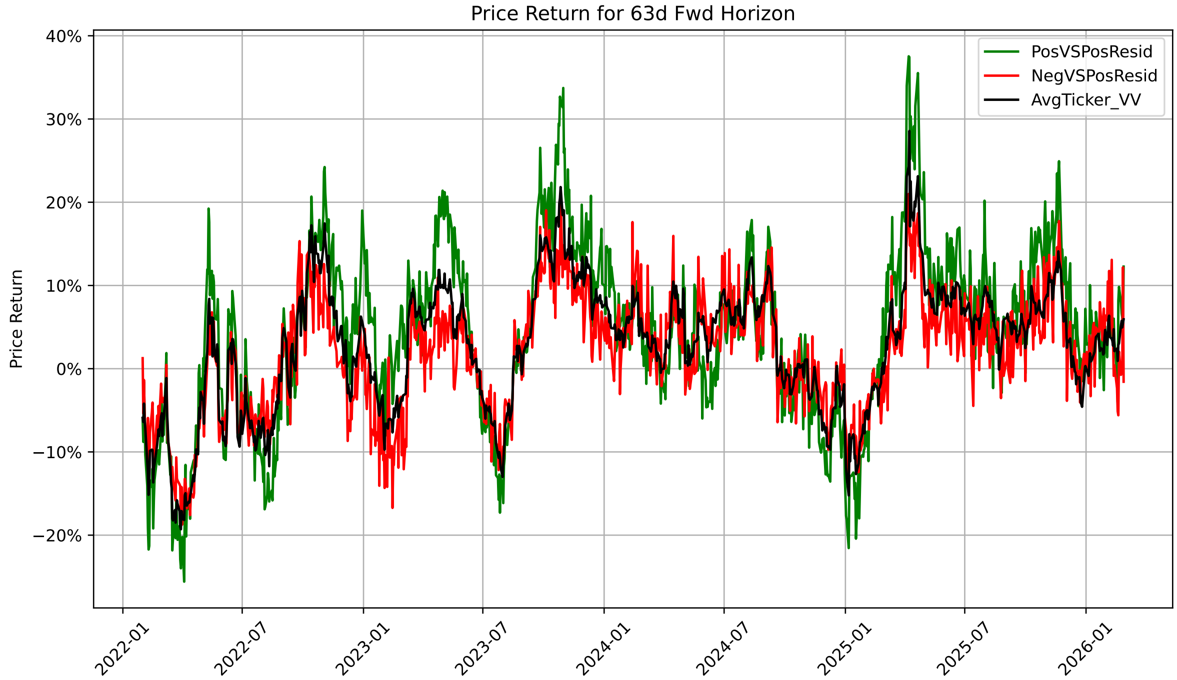
Price Return for 10d Fwd Horizon
PosVSPosResid
NegVSPosResid
AvgTicker_VV
Price Return
20.0%
15.0%
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01
2026-07

21d Horizon

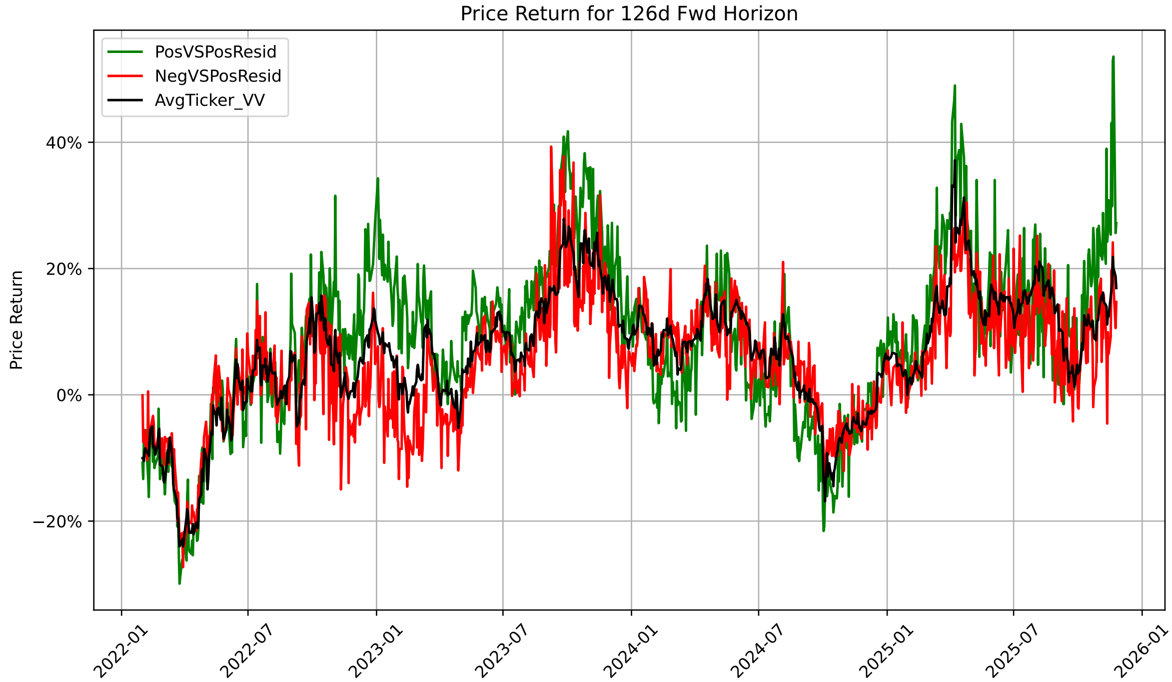


Price Return for 21d Fwd Horizon
PosVSPosResid
NegVSPosResid
AvgTicker_VV
Price Return
20.0%
10.0%
0.0%
−10.0%
−20.0%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01
2026-07

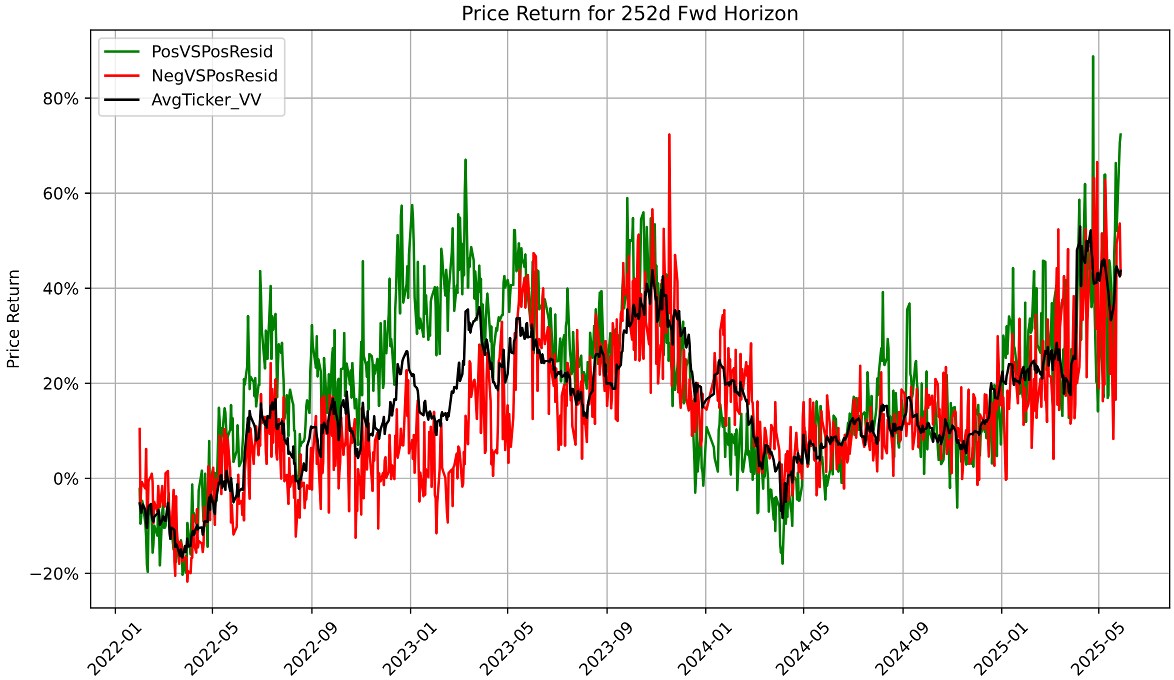
63d Horizon


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

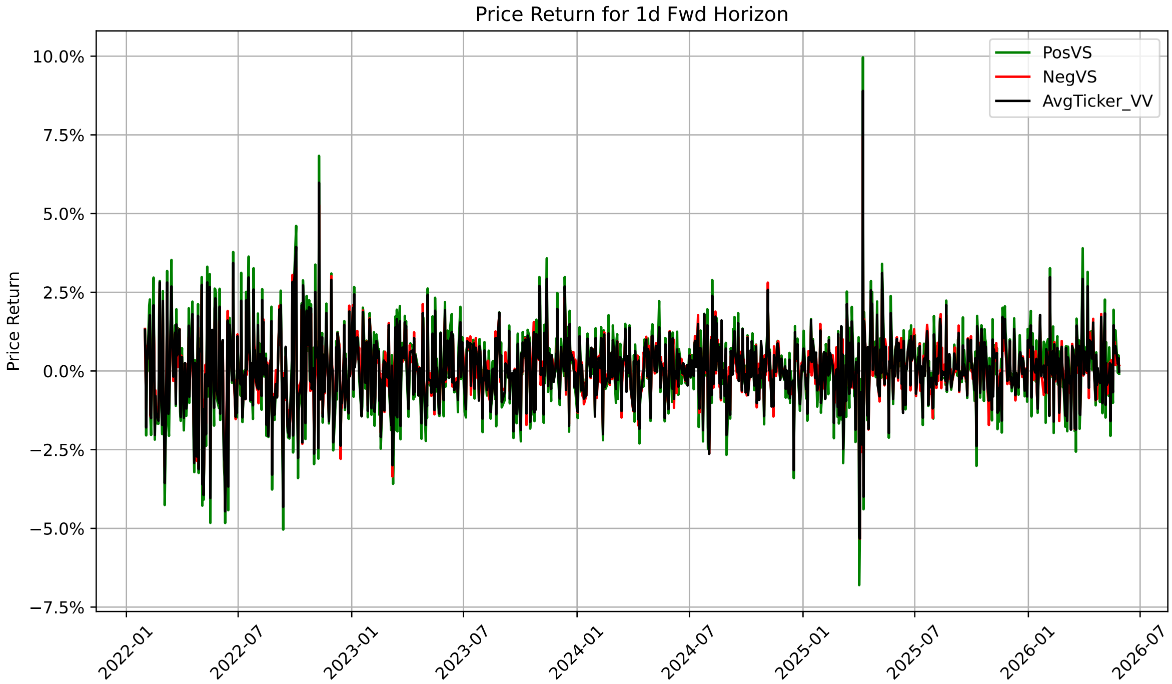


252d Horizon

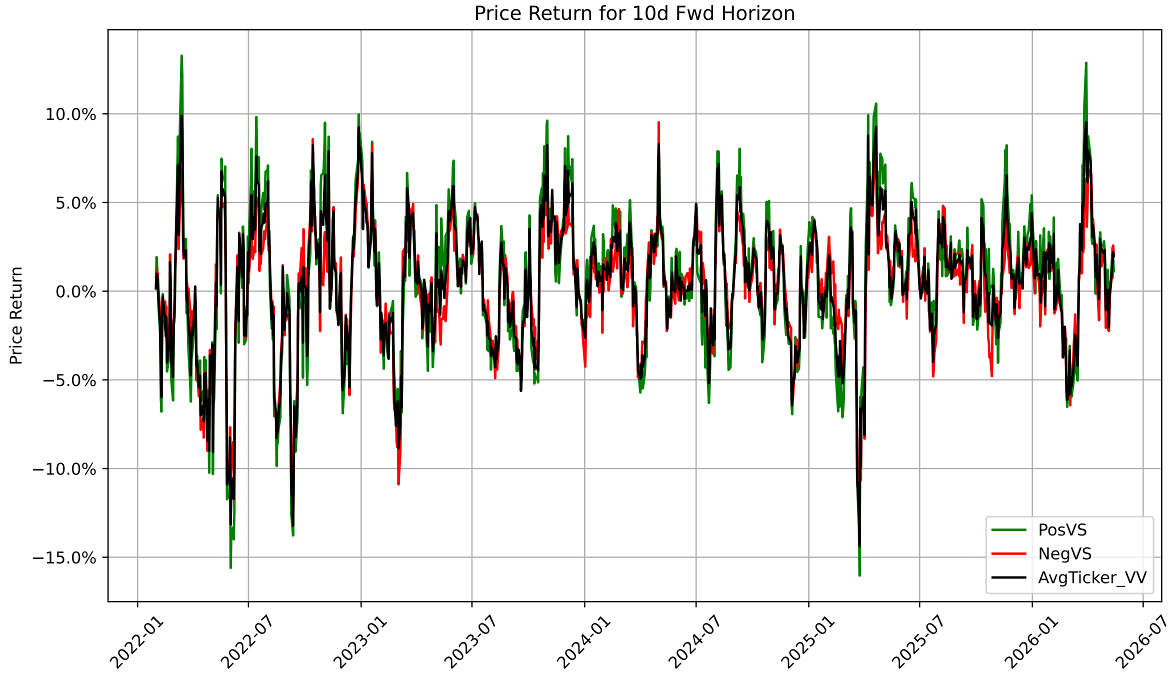


Positive vs Negative V-Scores

1d Horizon

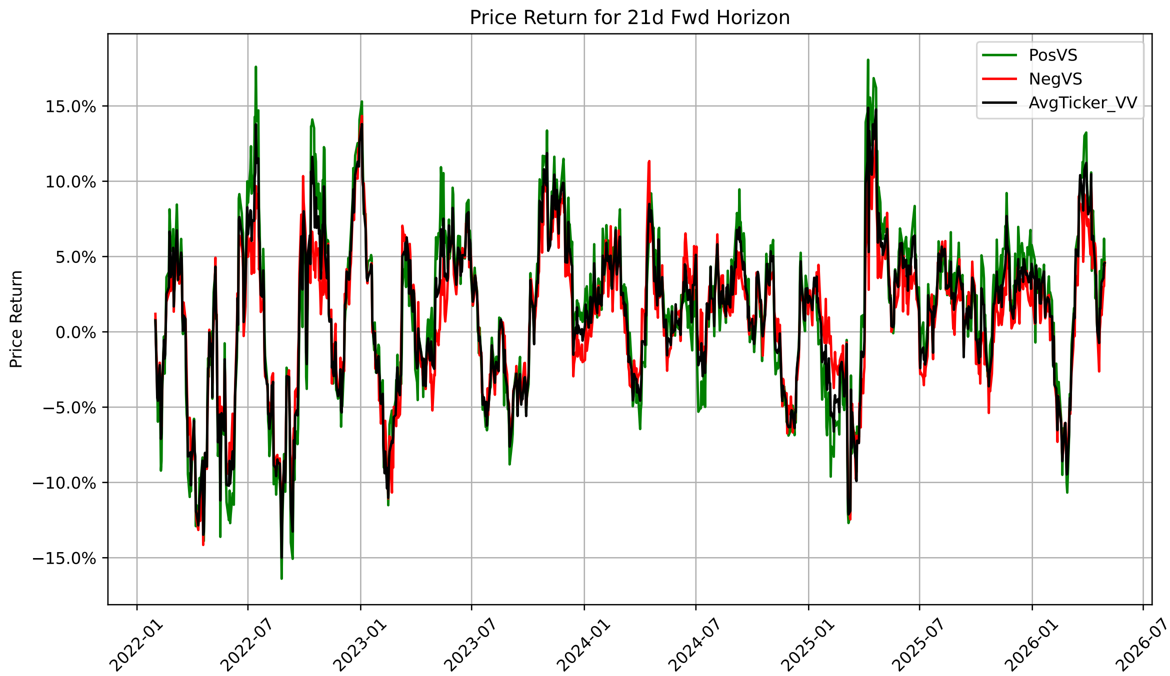


10d Horizon



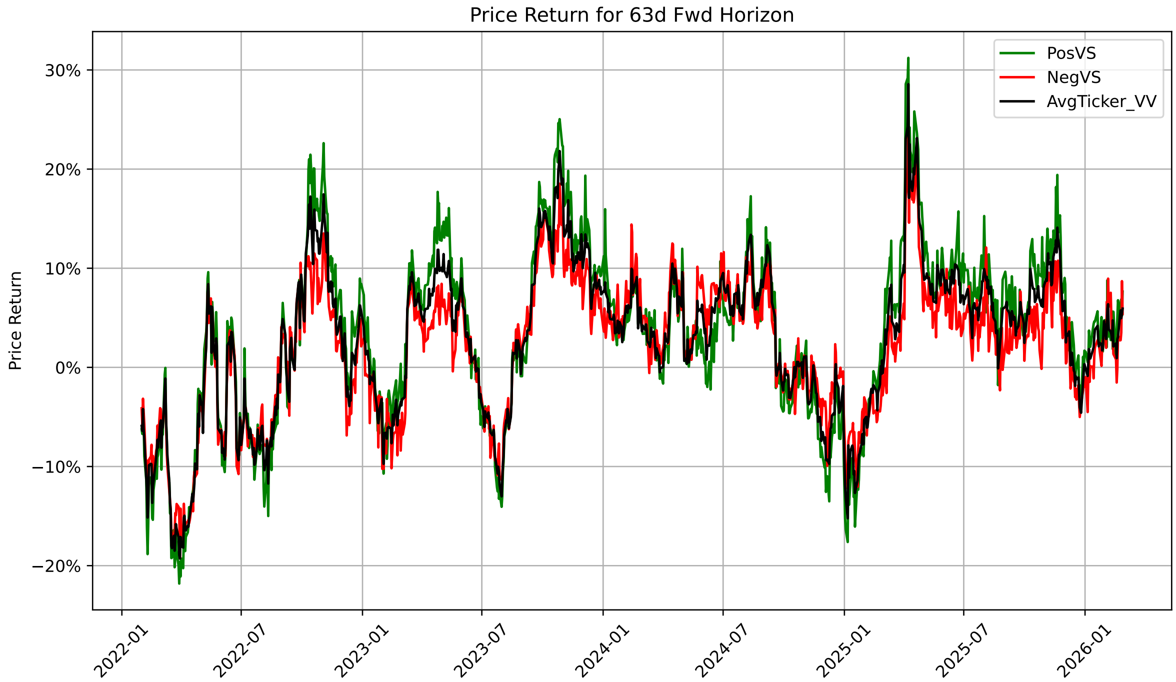
Price Return for 10d Fwd Horizon
Price Return
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01
2026-07
PosVS
NegVS
AvgTicker_VV

21d Horizon



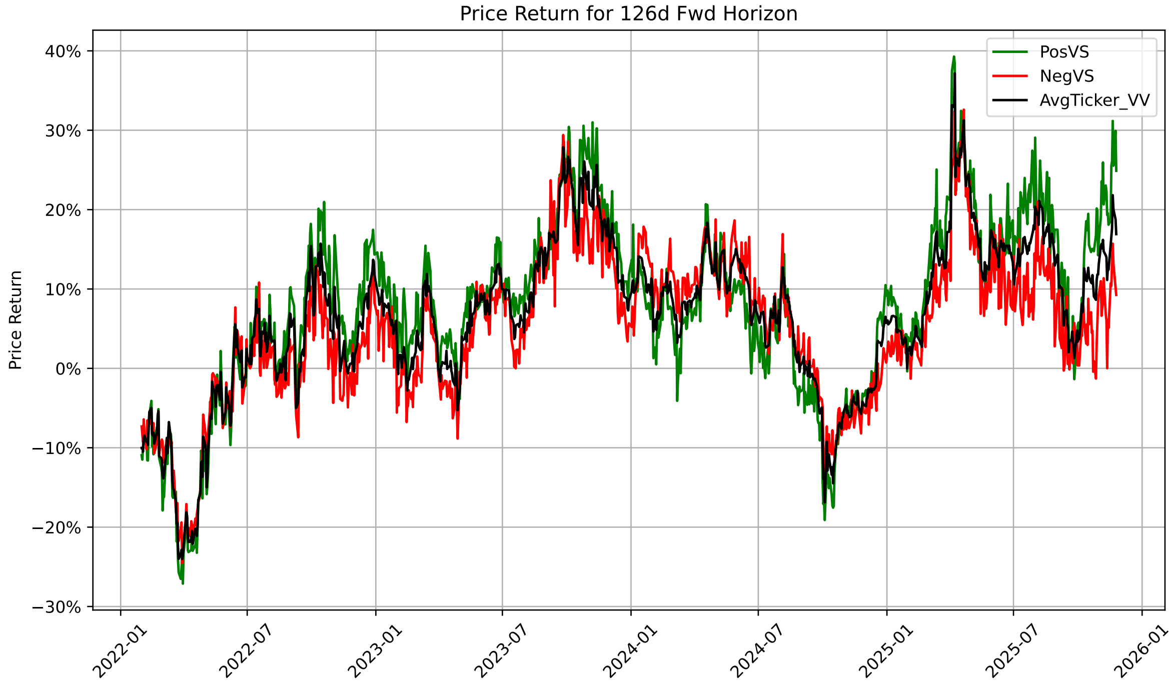
Price Return for 21d Fwd Horizon
PosVS
NegVS
AvgTicker_VV
Price Return
15.0%
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01
2026-07

63d Horizon

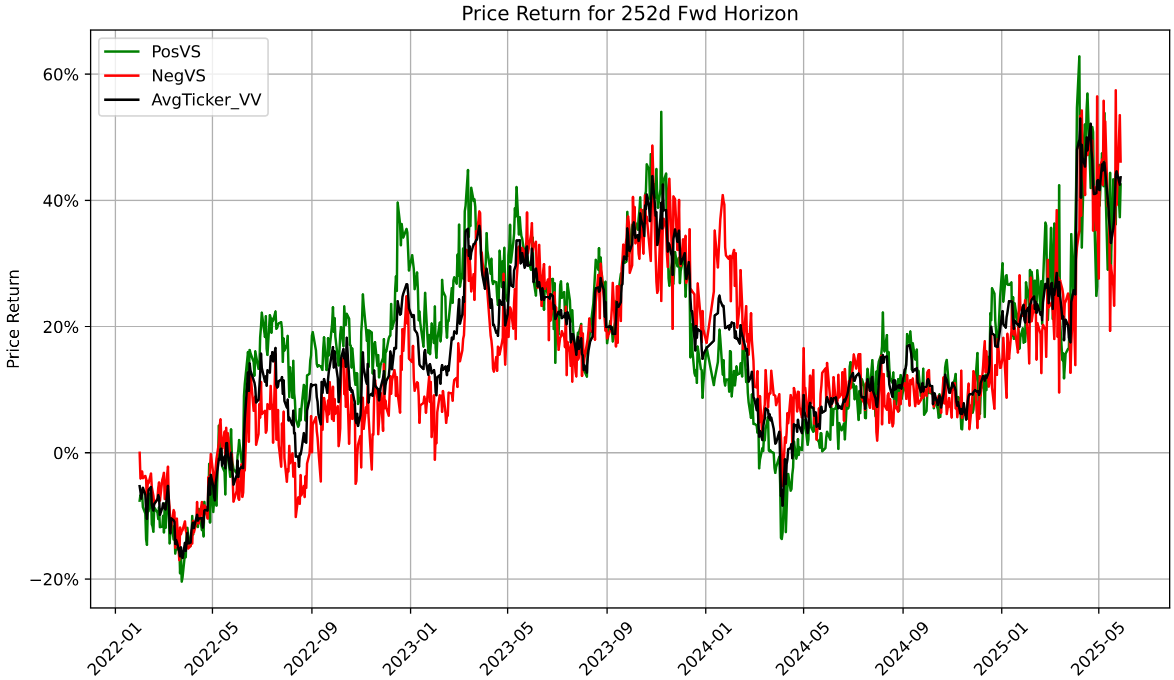


Price Return for 63d Fwd Horizon
PosVS
NegVS
AvgTicker_VV
Price Return
30%
20%
10%
0%
−10%
−20%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01

126d Horizon

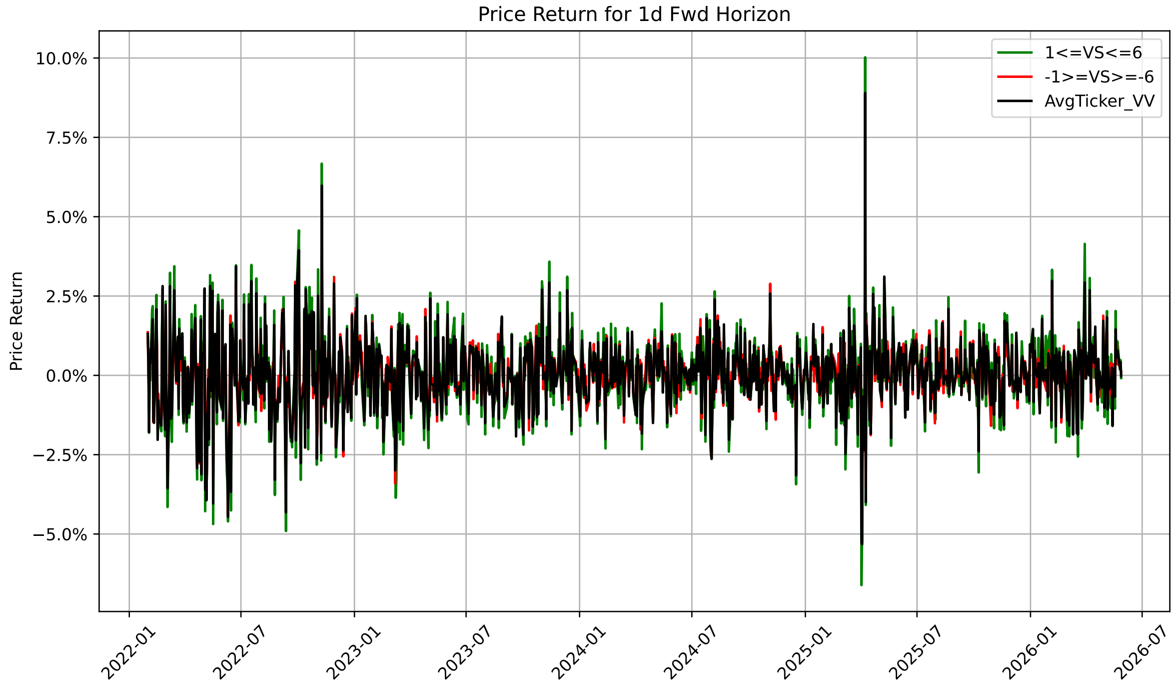


252d Horizon

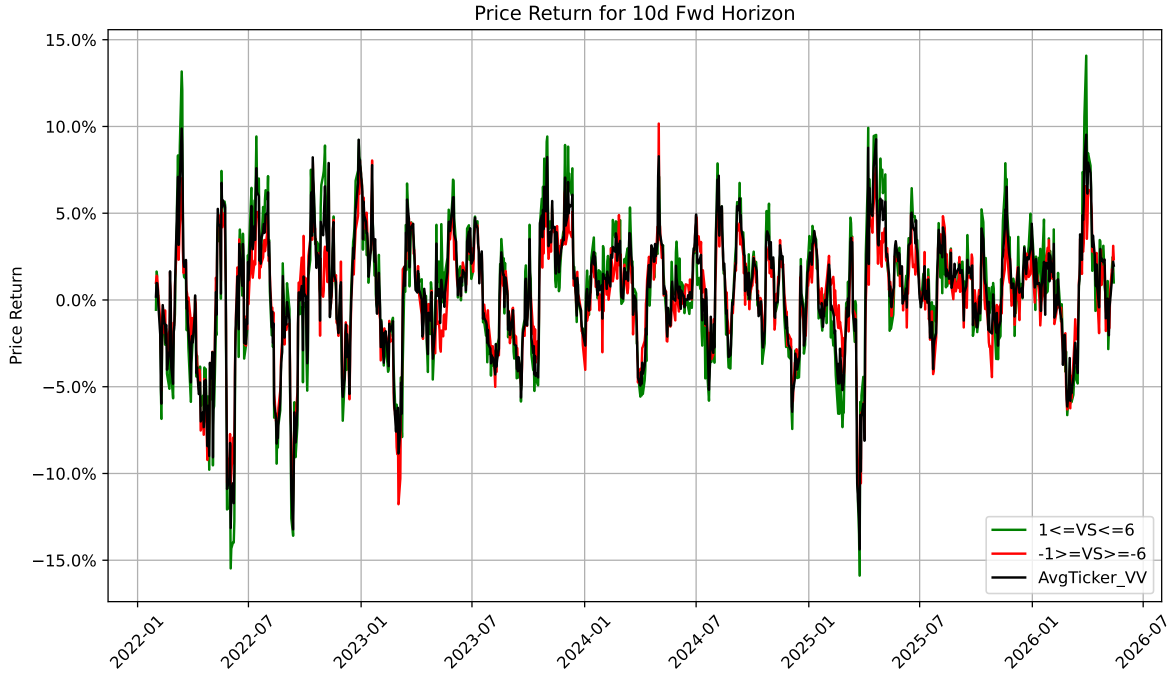


1<=VS<=6 vs -1>=VS>=-6 V-Scores

1d Horizon

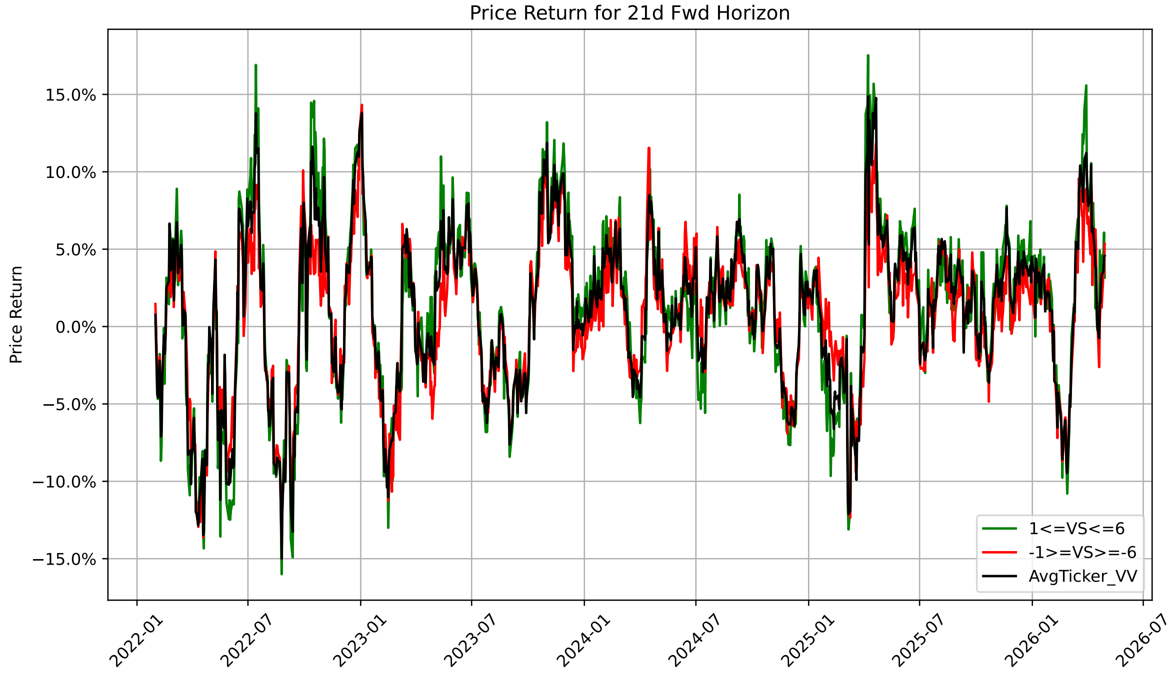


10d Horizon



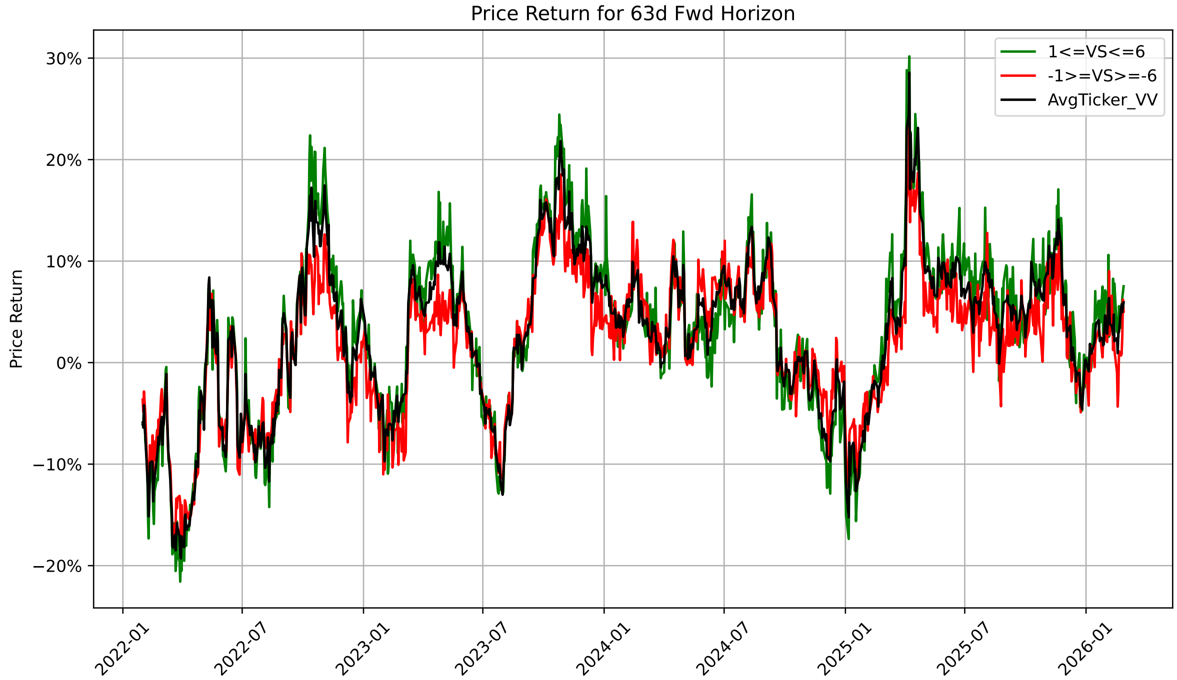
Price Return for 10d Fwd Horizon
15.0%
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
Price Return
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01
2026-07
1<=VS<=6
-1>=VS>=-6
AvgTicker_VV

21d Horizon



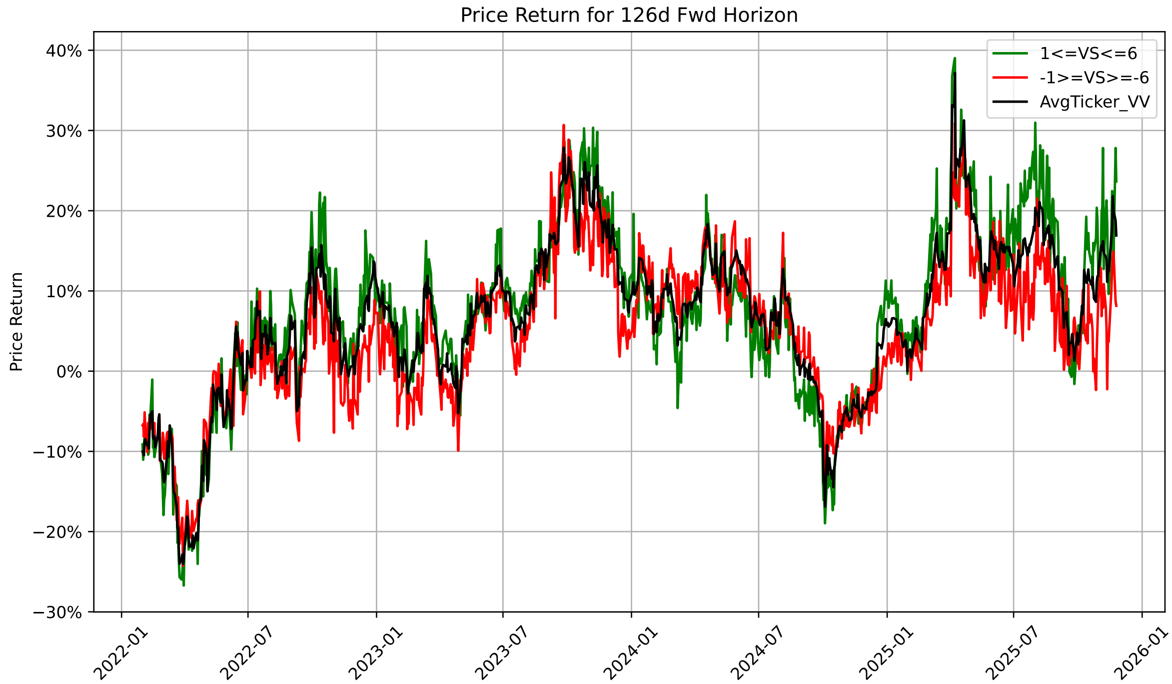
Price Return for 21d Fwd Horizon
Price Return
15.0%
10.0%
5.0%
0.0%
−5.0%
−10.0%
−15.0%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01
2026-07
1<=VS<=6
-1>=VS>=-6
AvgTicker_VV

63d Horizon

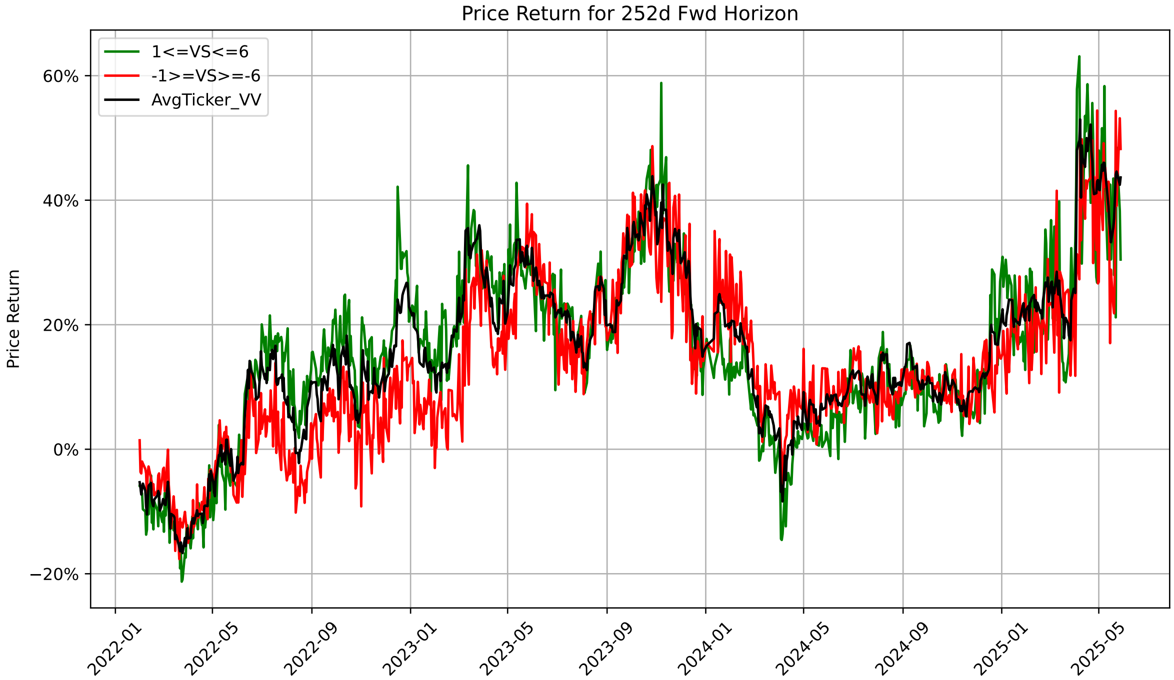


Price Return for 63d Fwd Horizon
1<=VS<=6
-1>=VS>=-6
AvgTicker_VV
30%
20%
10%
0%
−10%
−20%
Price Return
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01

126d Horizon

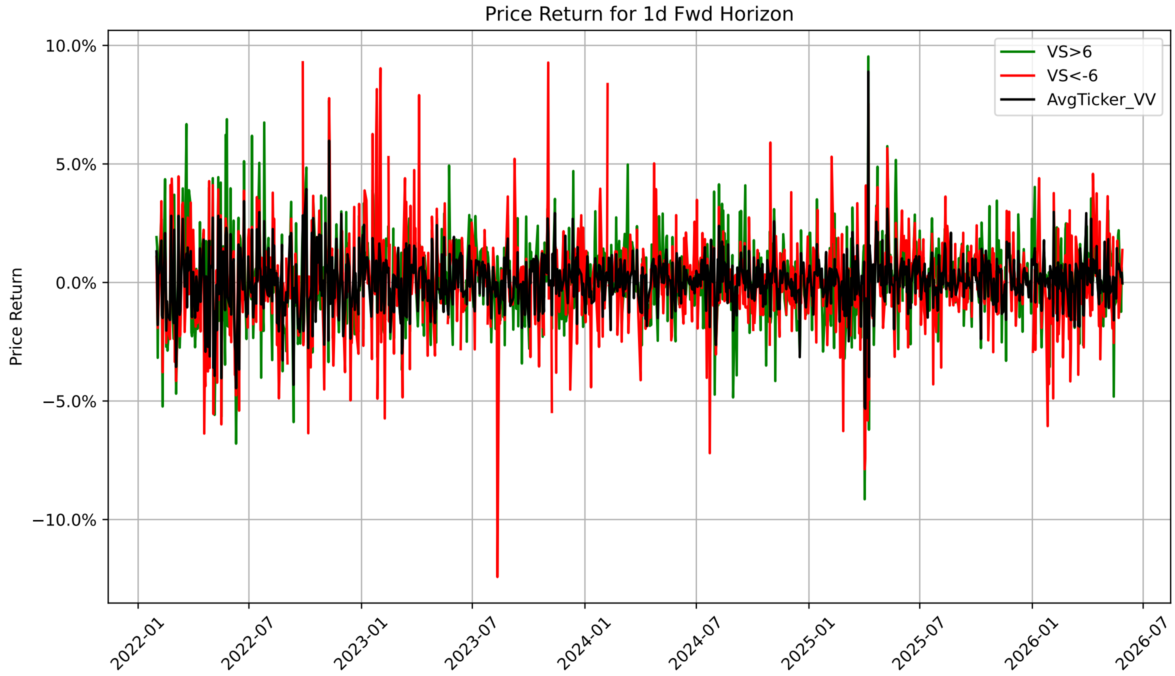


252d Horizon

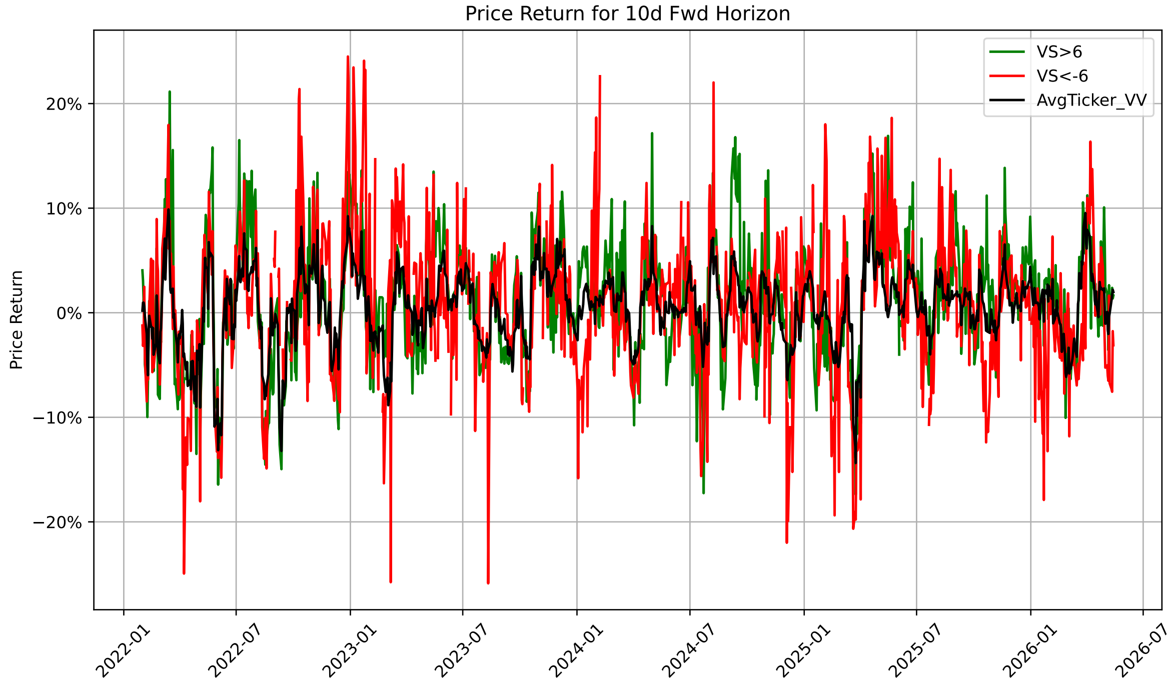


VS > 6 vs VS < -6

1d Horizon

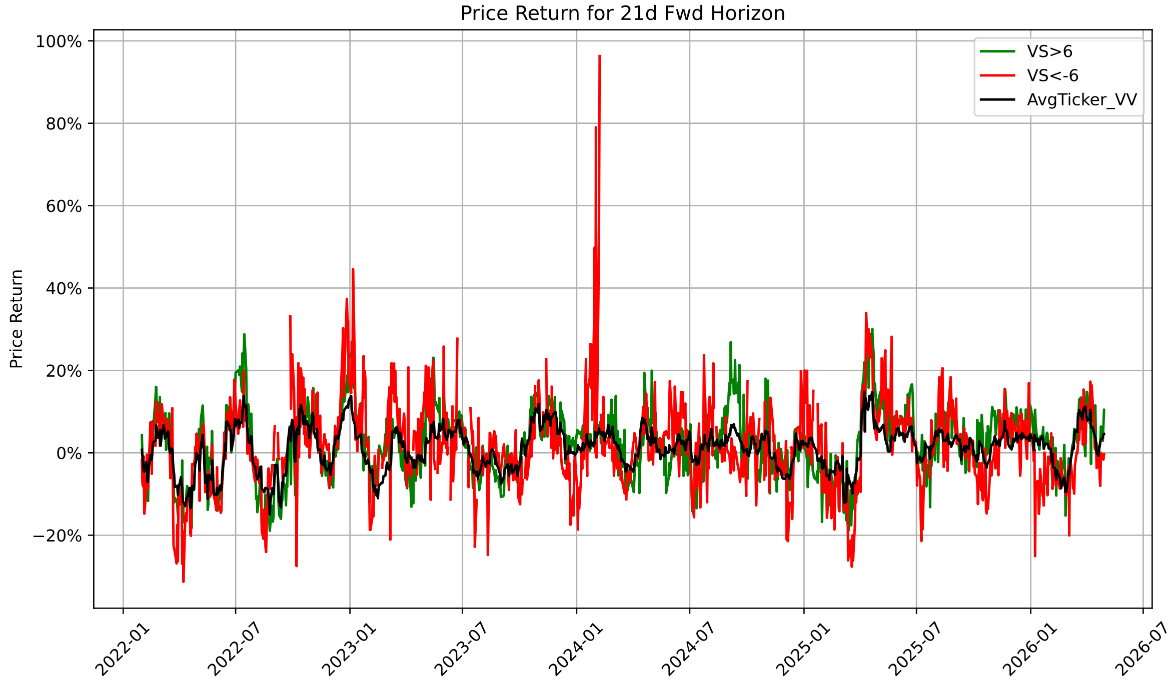


10d Horizon



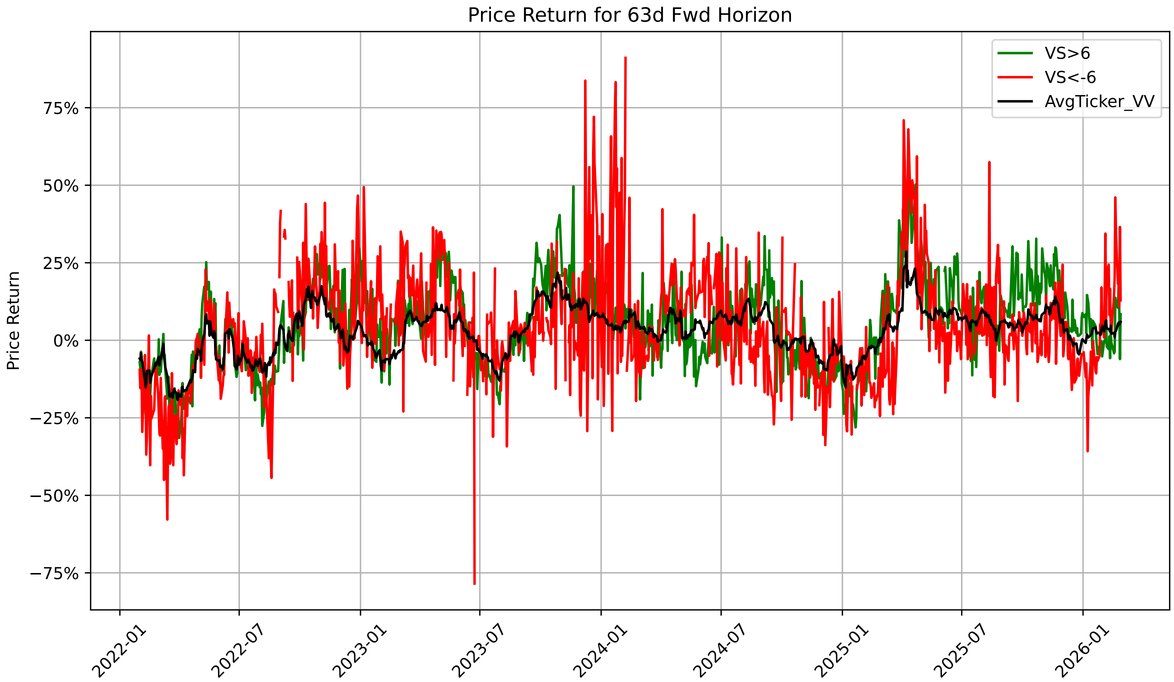
Price Return for 10d Fwd Horizon
VS>6
VS<-6
AvgTicker_VV
Price Return
20%
10%
0%
−10%
−20%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01
2026-07

21d Horizon



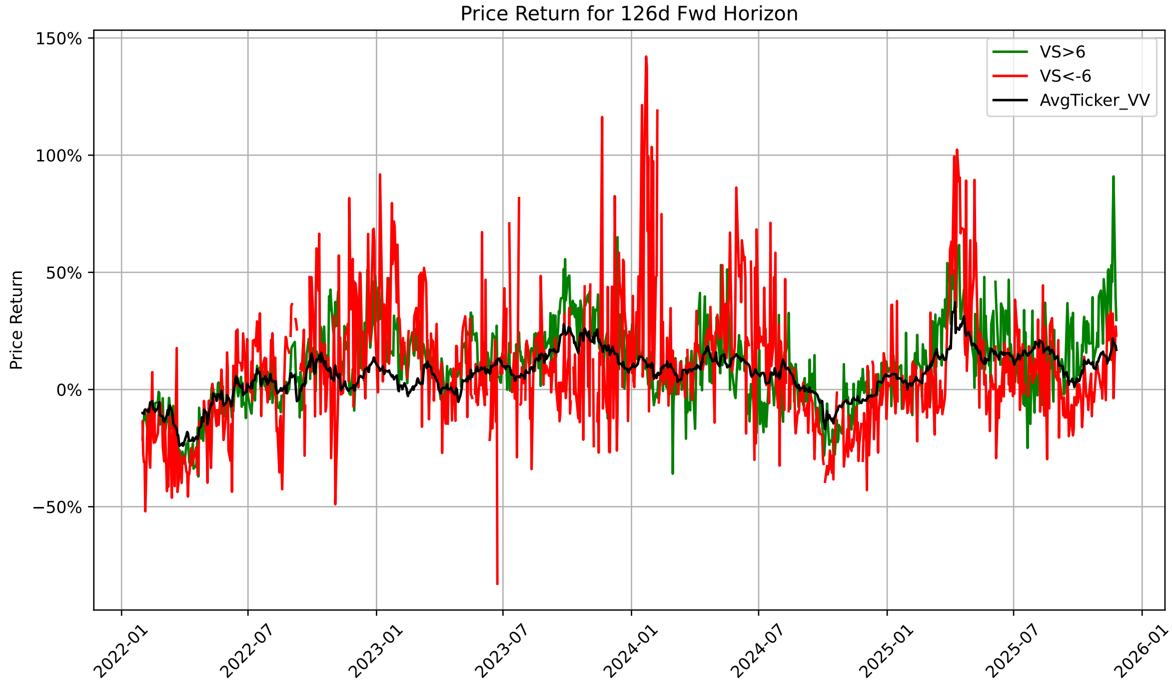
Price Return for 21d Fwd Horizon
Price Return
100%
80%
60%
40%
20%
0%
−20%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01
2026-07
VS>6
VS<-6
AvgTicker_VV

63d Horizon

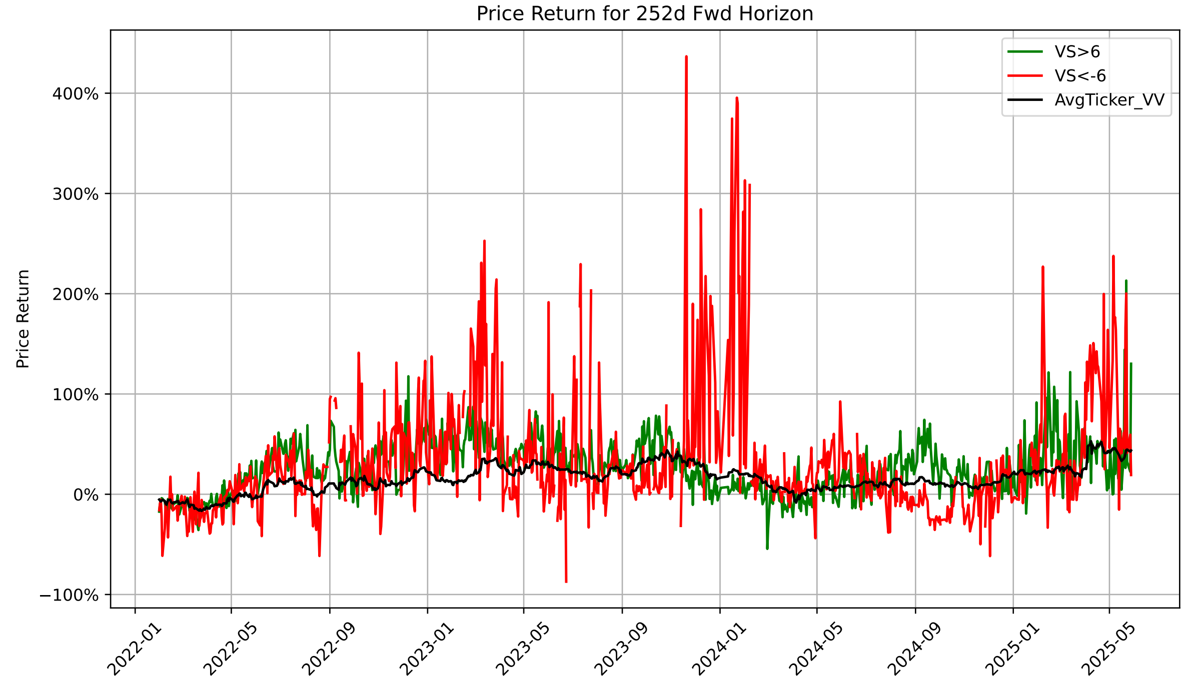


Price Return for 63d Fwd Horizon
VS>6
VS<-6
AvgTicker_VV
Price Return
75%
50%
25%
0%
−25%
−50%
−75%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01

126d Horizon

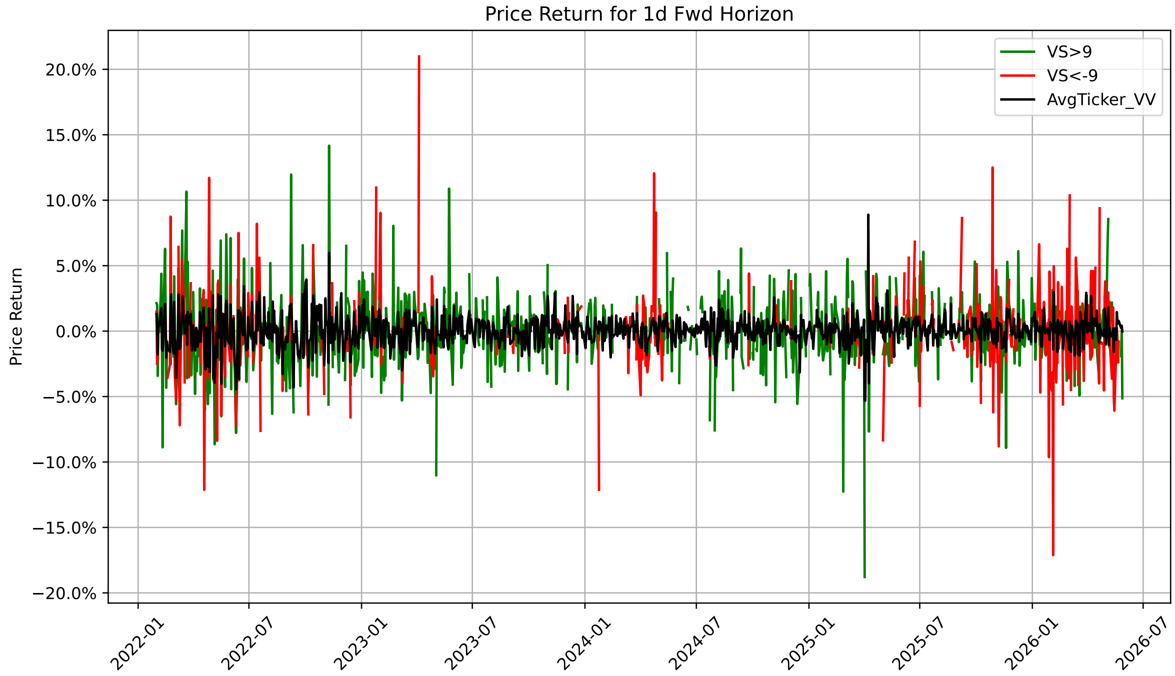


252d Horizon

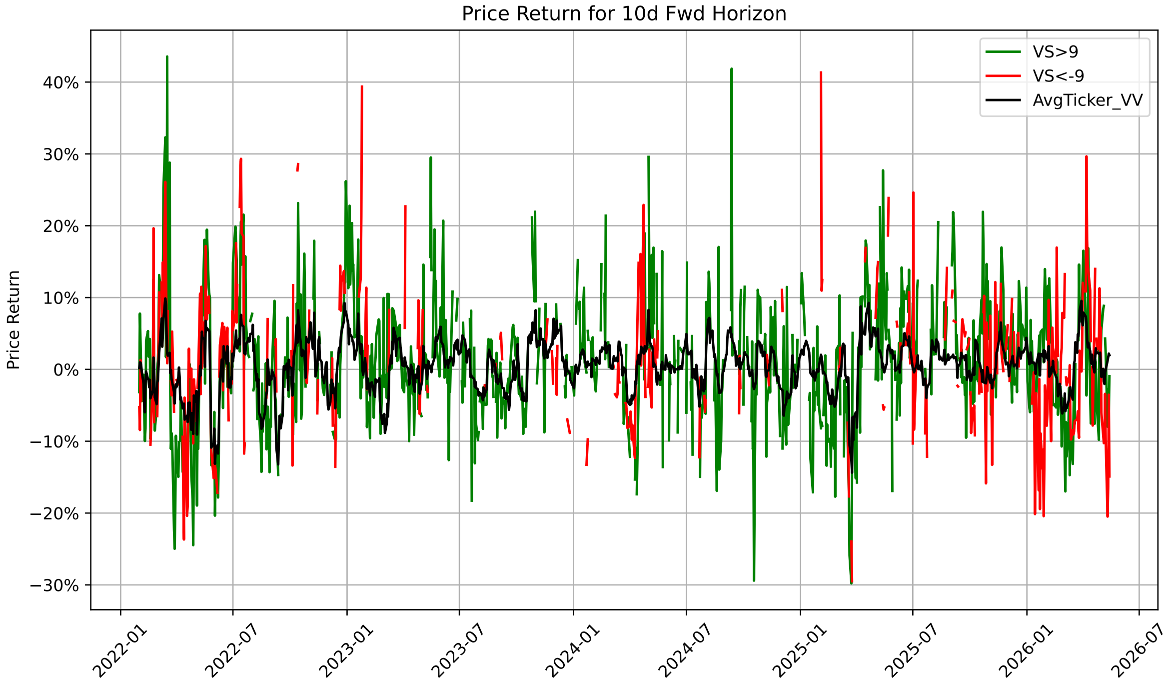


VS > 9 vs VS < -9

1d Horizon

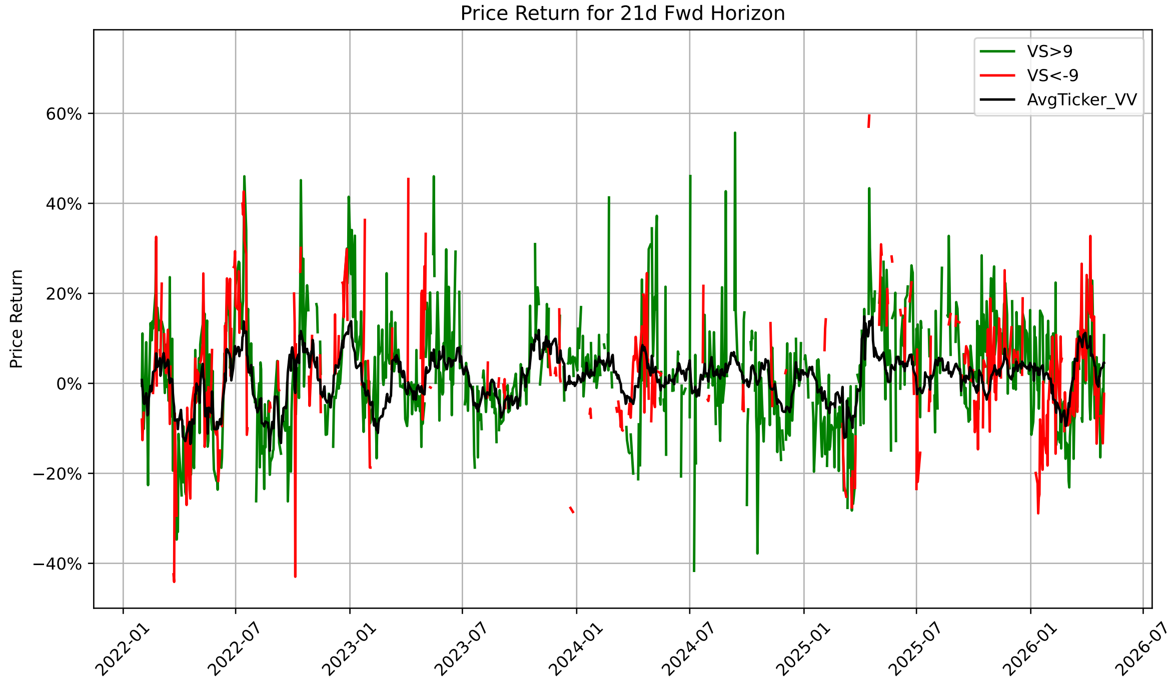


10d Horizon



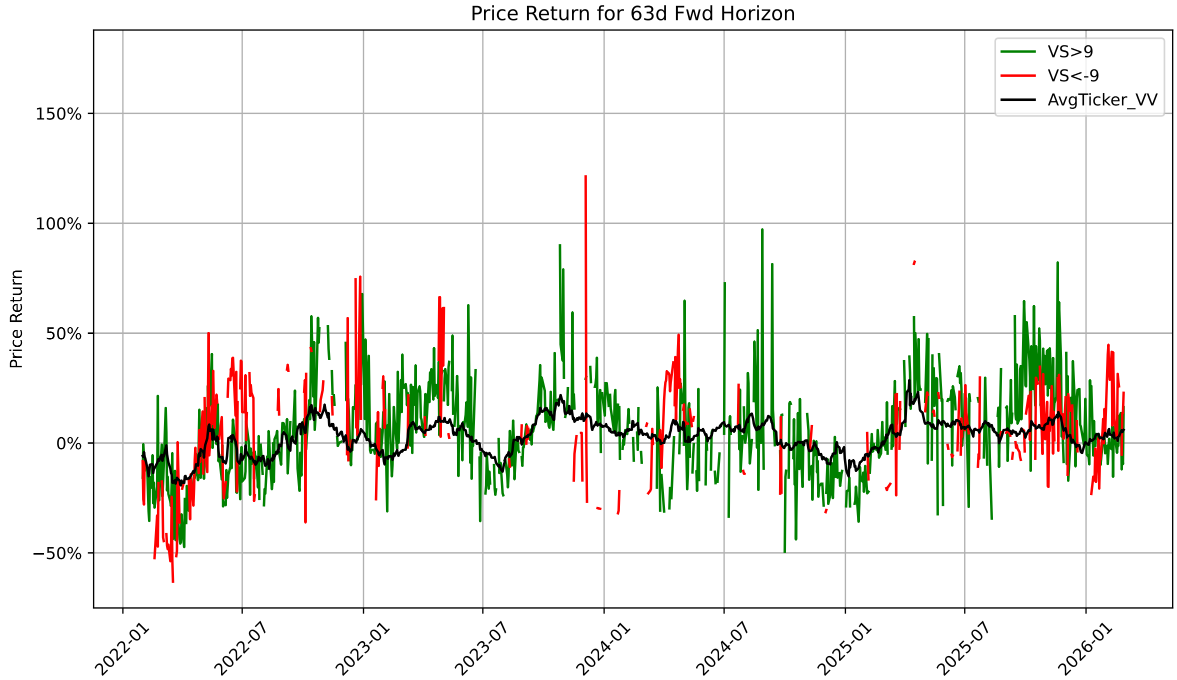
Price Return for 10d Fwd Horizon
VS>9
VS<-9
AvgTicker_VV
Price Return
40%
30%
20%
10%
0%
−10%
−20%
−30%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01
2026-07

21d Horizon



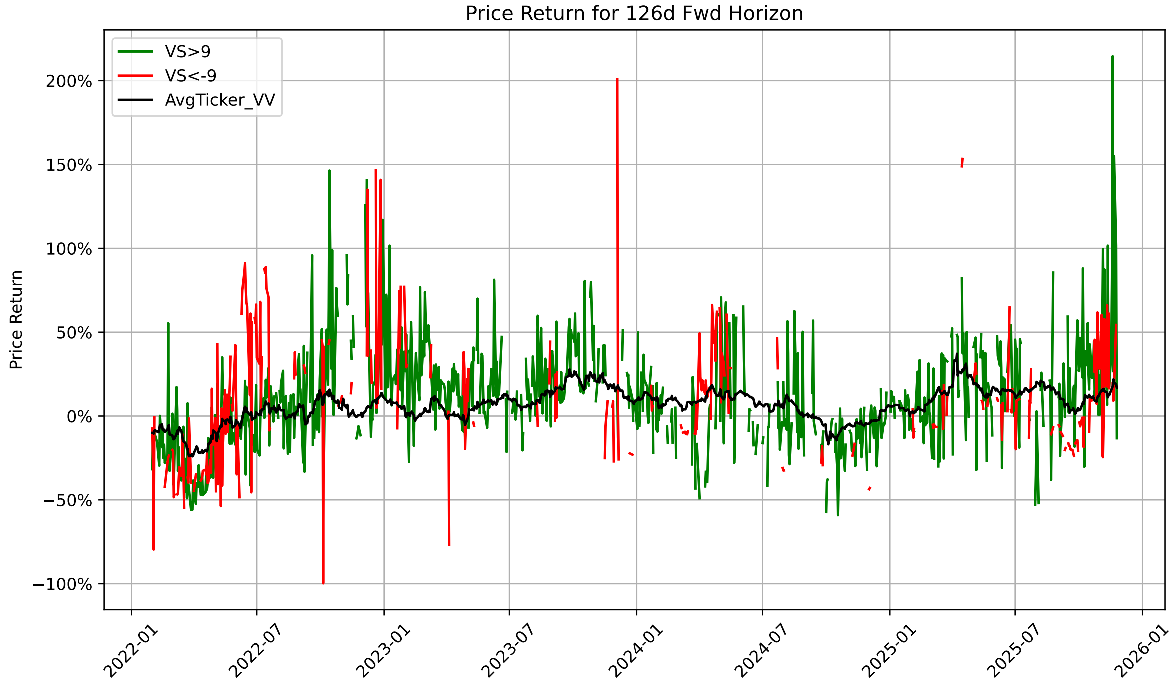
Price Return for 21d Fwd Horizon
VS>9
VS<-9
AvgTicker_VV
Price Return
60%
40%
20%
0%
−20%
−40%
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01
2026-07

63d Horizon

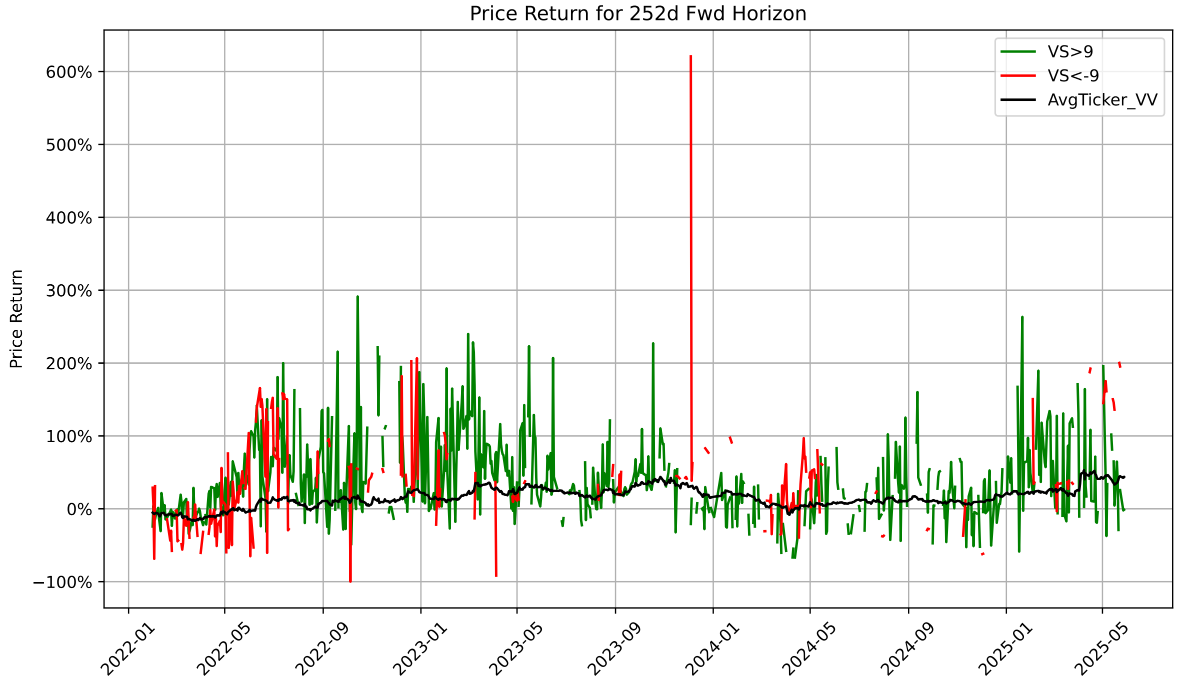


Price Return for 63d Fwd Horizon
VS>9
VS<-9
AvgTicker_VV
150%
100%
50%
0%
−50%
Price Return
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01

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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	NVDA	0.26%	657.0	MSTR	0.57%	156.0
1	ON	0.27%	424.0	RIO	0.22%	292.0
1	TEVA	0.43%	238.0	KALU	0.2%	316.0
1	GBTC	0.67%	148.0	IRM	0.34%	184.0
1	MU	0.22%	433.0	AMD	0.57%	98.0
1	AA	0.33%	286.0	TEVA	0.35%	154.0
1	CCL	0.43%	213.0	SBUX	0.23%	234.0
1	WDC	0.46%	183.0	ORCL	0.42%	128.0
1	ETRN	0.85%	97.0	VST	0.24%	218.0
1	CZR	0.28%	288.0	KEY	0.22%	237.0
1	AMAT	0.13%	620.0	ORLY	0.29%	175.0
1	AVGO	0.29%	277.0	ON	0.48%	105.0
1	VFC	0.44%	175.0	B	0.15%	345.0
1	X	0.22%	333.0	SNY	0.19%	261.0
1	AMD	0.17%	400.0	FITB	0.18%	274.0
1	CSTM	0.25%	280.0	GBTC	0.47%	99.0

1	ORCL	0.16%	425.0	WYNN	0.21%	205.0
1	INTC	0.26%	248.0	LEN	0.53%	79.0
1	AMC	0.24%	251.0	CLF	0.3%	136.0
1	TDG	0.16%	373.0	WFC	0.1%	355.0
1	PWR	0.17%	348.0	META	0.19%	180.0
1	CYH	0.16%	360.0	COST	0.27%	130.0
1	VST	0.16%	340.0	TRGP	0.33%	104.0
1	GOOGL	0.07%	676.0	BAC	0.14%	252.0
1	AAPL	0.2%	241.0	AMAT	1.42%	24.0
1	GS	0.17%	275.0	NVS	0.1%	316.0
1	JPM	0.13%	337.0	QCOM	0.2%	160.0
1	MOS	0.12%	338.0	PCG	0.18%	181.0
1	WYNN	0.35%	117.0	HSBC	0.06%	455.0
1	PCG	0.24%	166.0	MS	0.77%	37.0

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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	2.43%	657.0	MSTR	4.04%	142.0
10	VST	4.28%	317.0	VST	2.57%	213.0
10	X	3.85%	327.0	AMD	5.09%	98.0
10	WDC	5.94%	191.0	HSBC	0.89%	452.0
10	TEVA	4.44%	245.0	QCOM	2.51%	157.0
10	AVGO	3.68%	282.0	IRM	2.07%	186.0
10	ON	2.33%	380.0	PWR	2.91%	125.0
10	GBTC	5.73%	136.0	META	1.96%	178.0
10	MU	1.97%	395.0	SLV	0.97%	329.0
10	ETRN	8.54%	85.0	AVGO	2.88%	110.0
10	PWR	1.91%	343.0	KALU	0.97%	312.0
10	AMAT	1.05%	611.0	CDNS	1.81%	156.0
10	GOOGL	0.85%	683.0	BAC	1.11%	245.0
10	CCL	2.62%	213.0	B	0.81%	338.0
10	CZR	1.75%	311.0	BUD	0.55%	491.0
10	TRGP	1.98%	235.0	EXPE	0.9%	299.0
10	AMD	1.13%	401.0	NFLX	1.97%	131.0
10	GS	1.58%	274.0	FITB	0.91%	273.0
10	TDG	1.26%	342.0	AZN	1.6%	153.0
10	SLV	4.31%	95.0	MSI	0.84%	293.0
10	PHM	0.72%	534.0	ABBV	0.56%	429.0
10	COST	1.95%	195.0	AAPL	1.42%	167.0
10	ORCL	0.85%	439.0	GWW	1.01%	231.0
10	CSCO	1.43%	256.0	TXN	1.81%	128.0
10	WYNN	2.38%	151.0	NVS	0.76%	304.0
10	CDNS	1.23%	284.0	GILD	0.58%	395.0
10	QQQ	0.61%	519.0	UNH	1.79%	125.0
10	JPM	0.88%	346.0	UAA	2.53%	86.0
10	FCX	1.47%	202.0	TRGP	2.09%	103.0
10	LLY	1.89%	154.0	SBUX	0.89%	231.0

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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	5.73%	658.0	MSTR	8.76%	152.0
21	X	9.45%	307.0	AMD	12.59%	99.0
21	WDC	14.23%	190.0	VST	5.29%	211.0
21	TEVA	9.57%	250.0	HSBC	2.32%	457.0
21	MU	6.25%	379.0	KALU	3.05%	308.0
21	AVGO	7.76%	290.0	INTC	7.22%	126.0
21	VST	6.74%	318.0	IRM	4.69%	187.0
21	ETRN	18.24%	88.0	TSLA	3.55%	228.0
21	GOOGL	2.2%	689.0	AVGO	7.04%	109.0
21	GBTC	9.95%	148.0	BUD	1.52%	483.0
21	ON	3.76%	372.0	GILD	1.81%	396.0
21	AMAT	2.12%	620.0	PWR	5.31%	119.0
21	PWR	3.45%	345.0	META	3.57%	175.0
21	SLV	11.61%	84.0	BAC	2.54%	241.0
21	CCL	4.41%	217.0	TXN	4.69%	128.0
21	CZR	2.93%	316.0	QCOM	3.8%	155.0
21	TDG	2.7%	338.0	MSI	1.88%	291.0
21	TRGP	3.82%	236.0	GWW	2.34%	231.0
21	PHM	1.55%	539.0	B	1.53%	346.0
21	GS	2.96%	277.0	WFC	1.36%	356.0
21	ORCL	1.82%	435.0	LLY	2.72%	178.0
21	MS	1.6%	483.0	GNRC	1.79%	264.0
21	GE	3.34%	221.0	NVS	1.6%	295.0
21	CDNS	2.59%	251.0	AMZN	1.79%	263.0
21	AMD	1.59%	395.0	ABBV	1.12%	418.0
21	LLY	3.89%	160.0	CDNS	2.93%	159.0
21	QQQ	1.18%	513.0	SLV	1.4%	331.0
21	CAH	2.29%	264.0	JAZZ	2.07%	221.0
21	CMG	1.95%	309.0	TRGP	4.47%	102.0
21	FCX	3.03%	198.0	LUMN	4.21%	106.0

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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	18.56%	656.0	VST	17.26%	212.0
63	WDC	44.18%	170.0	HSBC	7.88%	458.0
63	MU	16.71%	371.0	TSLA	13.11%	222.0
63	AMAT	9.53%	639.0	GILD	6.76%	399.0
63	TEVA	22.09%	248.0	KALU	9.05%	289.0
63	AVGO	16.58%	295.0	MSTR	16.72%	153.0
63	VST	15.63%	299.0	PWR	19.74%	109.0
63	PHM	7.73%	513.0	META	12.62%	168.0
63	GOOGL	6.07%	645.0	WDC	10.83%	188.0
63	GE	16.94%	210.0	GBTC	18.19%	100.0
63	ETRN	41.29%	84.0	HCA	7.76%	229.0
63	X	12.49%	256.0	GME	10.22%	172.0
63	ORCL	6.92%	440.0	SLV	5.14%	327.0
63	AMD	7.54%	394.0	AVGO	16.27%	96.0
63	GBTC	17.94%	158.0	NFLX	12.46%	125.0
63	CAH	10.74%	245.0	WFC	4.28%	357.0
63	TRGP	10.98%	237.0	BAC	6.64%	227.0
63	THC	5.26%	494.0	LLY	8.82%	168.0
63	TDG	6.8%	356.0	INTC	13.27%	106.0
63	CSTM	9.16%	258.0	IRM	7.26%	187.0
63	PWR	7.02%	329.0	AAPL	7.96%	165.0
63	LLY	13.32%	157.0	GS	6.5%	201.0
63	QQQ	3.81%	532.0	LUMN	12.53%	104.0
63	CMG	5.92%	319.0	B	3.82%	338.0
63	MS	3.79%	492.0	CAH	8.96%	138.0
63	GS	6.91%	241.0	EXPE	4.21%	289.0
63	ON	4.64%	349.0	CCL	7.47%	161.0
63	JPM	5.7%	280.0	TMUS	3.14%	379.0
63	AZO	6.3%	244.0	MSI	4.35%	272.0
63	LVS	15.12%	101.0	NVS	3.94%	286.0

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

Period examined: All model dates from 2022-01-31 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	45.52%	669.0	MSTR	84.58%	146.0
126	MU	38.38%	379.0	VST	34.17%	215.0
126	AMAT	21.04%	639.0	WDC	37.51%	186.0
126	TEVA	42.0%	238.0	HSBC	14.8%	436.0
126	VST	35.92%	244.0	SLV	14.97%	331.0
126	AVGO	28.17%	295.0	META	30.84%	159.0
126	GOOGL	13.39%	582.0	GBTC	46.79%	98.0
126	PHM	16.29%	467.0	GILD	11.26%	366.0
126	WDC	61.91%	116.0	NFLX	30.25%	123.0
126	THC	17.27%	413.0	HCA	16.09%	229.0
126	ORCL	15.55%	458.0	KALU	13.62%	269.0
126	TDG	17.04%	358.0	NEM	11.74%	305.0
126	QQQ	11.07%	548.0	WFC	9.25%	342.0
126	GE	31.0%	194.0	EXPE	10.92%	288.0
126	PWR	16.9%	345.0	CCL	19.53%	156.0
126	AMD	14.09%	385.0	B	8.86%	336.0
126	GBTC	32.17%	154.0	PWR	32.75%	88.0
126	CAH	21.55%	222.0	GE	20.11%	141.0
126	MS	9.25%	453.0	AVGO	31.8%	88.0
126	LLY	21.19%	188.0	TMUS	8.01%	346.0
126	TRGP	21.12%	187.0	TSLA	12.73%	209.0
126	DHI	10.46%	360.0	ISRG	11.05%	230.0
126	GS	20.78%	178.0	LLY	16.37%	154.0
126	ON	9.67%	364.0	GWW	12.93%	193.0
126	VNO	12.96%	271.0	AMD	30.1%	82.0
126	ETRN	39.61%	81.0	GS	12.27%	201.0
126	AZO	11.64%	261.0	ACGL	17.01%	144.0
126	CSTM	14.5%	209.0	CAH	17.89%	134.0
126	INTC	14.47%	208.0	AAPL	13.22%	162.0
126	CMG	9.0%	328.0	GME	12.84%	160.0

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

Period examined: All model dates from 2022-01-31 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	124.17%	648.0	MSTR	244.2%	141.0
252	AMAT	42.59%	581.0	VST	119.45%	213.0
252	MU	78.47%	300.0	WDC	126.33%	167.0
252	GBTC	136.4%	141.0	HSBC	34.88%	386.0
252	GOOGL	31.04%	540.0	SLV	40.95%	305.0
252	PHM	43.19%	372.0	META	71.62%	152.0
252	THC	47.88%	328.0	GBTC	110.58%	91.0
252	ORCL	36.42%	389.0	NFLX	67.11%	116.0
252	AMD	37.17%	364.0	WFC	26.65%	288.0
252	VST	72.14%	183.0	GE	54.83%	136.0
252	QQQ	24.77%	532.0	B	23.93%	304.0
252	PWR	39.42%	327.0	NEM	26.5%	271.0
252	AVGO	47.39%	231.0	GILD	21.71%	320.0
252	LLY	55.94%	194.0	AVGO	80.52%	85.0
252	GE	67.27%	158.0	ACGL	47.21%	144.0
252	VNO	42.87%	239.0	MU	147.76%	45.0
252	TDG	32.41%	314.0	TMUS	20.08%	327.0
252	CSTM	54.24%	152.0	GS	28.79%	194.0
252	MS	20.27%	370.0	HCA	26.19%	205.0
252	DHI	19.88%	356.0	EXPE	21.5%	236.0
252	MSFT	33.24%	209.0	GWW	31.12%	163.0
252	CAH	40.75%	169.0	NVS	18.94%	261.0
252	X	27.46%	200.0	ISRG	26.63%	183.0
252	TEVA	39.23%	138.0	CCL	38.51%	125.0
252	HLT	24.33%	212.0	MSI	23.59%	194.0
252	AZO	19.44%	264.0	GLD	21.04%	216.0
252	ON	14.0%	364.0	AMZN	20.28%	222.0
252	COST	19.77%	234.0	CAH	35.96%	124.0
252	ETRN	59.05%	76.0	PWR	66.34%	66.0
252	JPM	28.85%	138.0	TRGP	44.35%	98.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	WDC	0.99%	101.0	AMD	1.07%	35.0
1	MU	0.91%	84.0	RIO	0.53%	68.0
1	CSTM	0.7%	106.0	CVS	0.31%	106.0
1	AMD	1.58%	38.0	NVDA	0.53%	60.0
1	GOOGL	0.37%	157.0	CMA	0.53%	55.0
1	INTC	0.95%	58.0	IRM	0.7%	41.0
1	AA	0.53%	100.0	BHP	0.55%	51.0
1	CCL	0.52%	94.0	WDC	0.86%	30.0
1	ON	1.08%	43.0	QCOM	0.3%	81.0
1	TEVA	0.43%	102.0	ON	0.55%	44.0
1	LUMN	1.4%	29.0	CZR	0.85%	28.0
1	CZR	0.48%	77.0	MRK	0.26%	91.0
1	GS	0.17%	217.0	CLF	0.5%	47.0
1	ORCL	0.51%	70.0	IEP	0.46%	48.0
1	AMAT	0.33%	95.0	AMAT	1.53%	14.0
1	FSUGY	0.25%	120.0	MOS	0.66%	29.0
1	VFC	0.61%	48.0	UNH	0.87%	22.0
1	AVGO	0.45%	62.0	LLY	0.2%	94.0
1	PCG	0.19%	139.0	AZN	0.72%	26.0
1	BBY	0.24%	99.0	NEM	0.52%	36.0
1	CSCO	0.61%	39.0	B	0.52%	36.0
1	NWL	0.38%	56.0	GILD	0.2%	87.0
1	NVDA	0.85%	22.0	TXN	0.31%	56.0
1	CAH	0.15%	123.0	KALU	0.18%	96.0
1	TXN	0.38%	45.0	HSBC	0.24%	70.0
1	AMZN	0.39%	39.0	TSLA	0.3%	54.0
1	CLF	0.49%	29.0	HLT	0.31%	52.0
1	BA	0.51%	28.0	LEN	0.48%	33.0
1	AAPL	0.32%	45.0	KEY	0.39%	41.0
1	MSTR	1.16%	12.0	LUMN	0.68%	23.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	9.16%	112.0	INTC	6.66%	48.0
10	MU	7.1%	79.0	AMD	9.11%	35.0
10	INTC	10.82%	50.0	KALU	3.27%	93.0
10	CSTM	5.5%	92.0	WDC	11.24%	27.0
10	TEVA	4.53%	103.0	RIO	3.89%	66.0
10	GOOGL	2.95%	153.0	MU	10.59%	22.0
10	CCL	4.84%	91.0	PWR	3.59%	59.0
10	SLV	4.88%	87.0	NEM	5.8%	35.0
10	ON	11.47%	36.0	QCOM	2.55%	78.0
10	GS	1.76%	205.0	IRM	4.56%	43.0
10	CSCO	9.13%	38.0	TXN	3.37%	58.0
10	FSUGY	3.03%	109.0	NVDA	3.25%	59.0
10	AMD	9.64%	33.0	CMA	3.95%	48.0
10	AVGO	4.43%	63.0	EXPE	3.14%	59.0
10	CZR	3.2%	83.0	AAPL	4.65%	39.0
10	NEM	2.66%	90.0	JAZZ	2.93%	58.0
10	AMAT	2.74%	84.0	HSBC	2.32%	72.0
10	VFC	4.84%	47.0	ON	3.71%	45.0
10	TRGP	1.36%	142.0	CVS	1.69%	97.0
10	ORCL	2.45%	74.0	B	4.47%	34.0
10	ELAN	2.13%	80.0	GILD	1.77%	85.0
10	WYNN	5.11%	31.0	UAA	2.95%	44.0
10	AA	1.62%	95.0	BHP	2.75%	46.0
10	TXN	5.98%	25.0	BUD	0.92%	135.0
10	QQQ	2.42%	56.0	FITB	1.52%	81.0
10	TFC	2.17%	61.0	AMAT	8.46%	14.0
10	MS	1.1%	105.0	FCX	2.66%	44.0
10	JPM	0.61%	181.0	AAP	1.65%	69.0
10	BBY	1.04%	98.0	BIIB	2.13%	53.0
10	CDNS	1.7%	56.0	BAC	3.19%	35.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	WDC	22.26%	108.0	AMD	31.11%	35.0
21	MU	21.11%	74.0	INTC	19.82%	47.0
21	TEVA	10.38%	102.0	KALU	8.41%	90.0
21	GOOGL	7.08%	142.0	JAZZ	9.75%	58.0
21	CSTM	10.27%	93.0	WDC	22.14%	25.0
21	SLV	11.89%	80.0	RIO	7.86%	65.0
21	CCL	9.27%	93.0	TXN	8.65%	57.0
21	INTC	19.24%	43.0	HSBC	6.1%	72.0
21	ON	24.67%	30.0	IRM	9.68%	43.0
21	GS	3.54%	203.0	NEM	11.35%	35.0
21	FSUGY	6.54%	97.0	PWR	7.24%	53.0
21	CZR	7.28%	85.0	CVS	3.94%	96.0
21	AVGO	8.54%	66.0	BUD	2.89%	129.0
21	AMAT	6.14%	89.0	B	10.54%	35.0
21	TRGP	3.64%	141.0	CMA	8.84%	41.0
21	CSCO	12.82%	35.0	QCOM	4.62%	76.0
21	VFC	8.22%	45.0	MU	22.43%	15.0
21	NEM	4.34%	83.0	EXPE	5.74%	58.0
21	AA	3.65%	88.0	GILD	3.88%	84.0
21	ELAN	4.17%	74.0	ON	7.36%	44.0
21	MS	2.83%	109.0	UAA	7.03%	41.0
21	NVDA	14.98%	17.0	AAPL	7.25%	39.0
21	THC	1.26%	194.0	BHP	6.27%	44.0
21	CDNS	4.15%	56.0	LLY	2.69%	90.0
21	TFC	3.45%	65.0	MRK	2.85%	83.0
21	WYNN	7.04%	31.0	CLF	6.36%	37.0
21	NWL	3.79%	52.0	AVGO	10.97%	21.0
21	BBY	1.9%	100.0	FCX	4.98%	45.0
21	QQQ	4.25%	44.0	AAP	3.45%	62.0
21	HCA	3.01%	61.0	NVDA	3.79%	55.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	WDC	74.77%	83.0	KALU	30.4%	68.0
63	MU	70.33%	64.0	INTC	63.52%	30.0
63	TEVA	41.7%	102.0	WDC	73.7%	23.0
63	AMAT	32.54%	83.0	ON	39.1%	37.0
63	CSTM	25.44%	83.0	LLY	15.9%	78.0
63	GOOGL	19.53%	101.0	EXPE	23.53%	51.0
63	AA	30.38%	64.0	RIO	20.69%	57.0
63	TRGP	14.52%	126.0	B	43.14%	27.0
63	GS	9.14%	166.0	NEM	31.81%	35.0
63	CAH	18.28%	80.0	PWR	24.99%	43.0
63	AVGO	21.68%	66.0	HSBC	14.9%	72.0
63	INTC	48.19%	29.0	FCX	23.9%	42.0
63	FSUGY	14.86%	81.0	SLV	43.6%	23.0
63	VFC	23.03%	47.0	GILD	12.35%	81.0
63	CZR	16.26%	61.0	JAZZ	23.13%	42.0
63	THC	5.75%	158.0	UAA	24.44%	36.0
63	ELAN	15.9%	57.0	IRM	19.14%	43.0
63	MS	9.67%	89.0	LUMN	41.56%	18.0
63	SLV	17.77%	48.0	MU	69.6%	10.0
63	NEM	12.75%	53.0	AAPL	18.16%	36.0
63	AMD	30.61%	20.0	BHP	16.69%	38.0
63	CCL	7.74%	75.0	AMD	24.08%	26.0
63	GLD	16.25%	32.0	MRK	10.0%	61.0
63	PCG	5.19%	96.0	XOM	13.67%	44.0
63	TFC	7.98%	58.0	CMA	20.67%	26.0
63	WYNN	14.39%	31.0	GSK	7.85%	68.0
63	PWR	12.59%	34.0	BMY	6.98%	75.0
63	NVDA	21.16%	17.0	TSLA	9.97%	48.0
63	B	17.17%	20.0	DHI	23.68%	19.0
63	KEY	8.38%	37.0	BIIB	12.12%	37.0

VaR Adjusted V-Scores: P365D, 126d Horizon

Period examined: All model dates from 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	MU	172.21%	50.0	WDC	199.93%	22.0
126	TEVA	75.75%	97.0	KALU	68.13%	48.0
126	WDC	222.71%	28.0	NEM	69.28%	34.0
126	AMAT	76.06%	59.0	SLV	84.52%	23.0
126	GOOGL	47.41%	60.0	LLY	27.74%	63.0
126	INTC	118.11%	24.0	RIO	48.47%	36.0
126	TRGP	33.59%	84.0	FCX	46.97%	32.0
126	AA	87.5%	30.0	HSBC	28.72%	48.0
126	VFC	48.75%	48.0	BMY	24.73%	55.0
126	GS	21.44%	108.0	B	51.04%	25.0
126	CAH	37.93%	60.0	JAZZ	43.95%	29.0
126	CSTM	52.3%	41.0	EXPE	25.4%	48.0
126	FSUGY	27.2%	62.0	INTC	110.66%	11.0
126	GLD	40.58%	40.0	GSK	28.74%	42.0
126	ELAN	57.91%	27.0	LUMN	79.82%	14.0
126	AVGO	23.33%	65.0	GNRC	25.31%	44.0
126	PWR	30.64%	35.0	AMD	52.92%	21.0
126	MS	19.56%	50.0	MRK	34.92%	31.0
126	THC	10.38%	91.0	ON	78.37%	12.0
126	B	67.39%	14.0	BHP	32.59%	28.0
126	ON	65.7%	13.0	XOM	26.3%	33.0
126	KEY	18.94%	34.0	BUD	11.57%	73.0
126	CZR	25.08%	23.0	GILD	16.92%	49.0
126	NEM	35.67%	16.0	FITB	17.06%	48.0
126	TFC	10.62%	50.0	CMA	47.34%	17.0
126	SLV	58.51%	9.0	PWR	37.64%	21.0
126	PCG	10.72%	44.0	HLT	16.16%	46.0
126	ACGL	6.09%	77.0	AAPL	22.75%	31.0
126	NVDA	25.27%	17.0	BIIB	31.69%	22.0
126	AMD	24.87%	17.0	TXN	23.47%	28.0

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 2026-03-02 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMD	3.16%	16.0	QCOM	1.34%	18.0
1	ON	1.21%	32.0	INTC	1.12%	15.0
1	CSTM	1.3%	28.0	IRM	4.03%	4.0
1	INTC	1.52%	22.0	NVDA	0.87%	17.0
1	LUMN	1.42%	21.0	OXY	0.9%	16.0
1	WDC	0.95%	31.0	TSLA	1.6%	8.0
1	CSCO	0.79%	32.0	BBY	0.82%	15.0
1	GOOGL	0.44%	49.0	LNC	0.44%	28.0
1	AA	0.41%	49.0	UNH	0.88%	14.0
1	GS	0.29%	57.0	JAZZ	0.43%	27.0
1	BA	0.45%	23.0	META	0.88%	13.0
1	ORLY	0.66%	13.0	IEP	0.45%	24.0
1	GBTC	2.59%	3.0	MOS	0.72%	15.0
1	CLF	1.1%	7.0	CVS	0.26%	41.0
1	QQQ	0.37%	19.0	AMAT	0.93%	11.0
1	AMZN	0.53%	13.0	WDC	1.44%	7.0
1	AAPL	0.38%	17.0	TXN	0.57%	17.0
1	NVDA	1.51%	4.0	VNO	0.57%	17.0
1	OXY	0.48%	12.0	GNRC	0.68%	14.0
1	HD	5.46%	1.0	KEY	0.62%	14.0
1	NEM	0.13%	25.0	BHP	0.65%	13.0
1	AZO	0.74%	4.0	CZR	0.59%	14.0
1	CNC	2.67%	1.0	AMD	0.95%	8.0
1	BBY	2.58%	1.0	B	0.7%	10.0
1	TXN	0.11%	23.0	MRK	0.23%	30.0
1	MOS	0.57%	4.0	GBTC	1.17%	5.0
1	NWL	0.23%	9.0	BXP	0.2%	28.0
1	SPY	0.06%	28.0	TEVA	0.28%	19.0
1	PWR	0.33%	5.0	CDNS	1.17%	4.0
1	BHC	1.37%	1.0	INTU	2.32%	2.0

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 2026-03-02 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	14.0%	33.0	INTC	22.39%	14.0
10	ON	16.28%	23.0	QCOM	14.9%	16.0
10	CSCO	11.58%	31.0	TXN	12.64%	18.0
10	AMD	23.08%	12.0	MU	20.09%	11.0
10	INTC	17.14%	16.0	AMD	27.72%	7.0
10	GOOGL	5.21%	48.0	CNC	11.75%	13.0
10	GS	3.1%	47.0	KALU	5.72%	25.0
10	CSTM	9.7%	12.0	NVDA	8.86%	15.0
10	FCX	5.34%	19.0	CVS	3.19%	34.0
10	TRGP	3.84%	25.0	AVGO	8.71%	12.0
10	LUMN	8.56%	10.0	AMAT	7.68%	11.0
10	TXN	6.14%	13.0	JAZZ	5.24%	16.0
10	MU	9.58%	8.0	BAC	4.39%	18.0
10	MS	3.29%	21.0	BUD	2.11%	33.0
10	QQQ	3.73%	18.0	WDC	15.54%	4.0
10	AA	1.52%	40.0	LNC	2.25%	26.0
10	AAPL	5.0%	11.0	CLF	4.11%	14.0
10	OXY	4.32%	11.0	UNH	4.42%	13.0
10	FSUGY	2.73%	17.0	ORCL	3.65%	15.0
10	SPY	1.36%	28.0	META	5.26%	10.0
10	KALU	10.8%	3.0	KEY	4.02%	13.0
10	CLF	10.26%	3.0	ON	7.39%	7.0
10	VST	1.58%	18.0	PWR	3.53%	14.0
10	TSLA	4.58%	6.0	RIO	5.39%	9.0
10	CZR	1.17%	19.0	OXY	2.97%	16.0
10	JPM	0.49%	42.0	BXP	1.74%	25.0
10	QCOM	16.23%	1.0	ZION	2.04%	21.0
10	MNST	2.21%	7.0	FITB	4.75%	9.0
10	EXPE	6.9%	2.0	IRM	10.2%	4.0
10	POST	6.2%	2.0	VNO	2.51%	15.0

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 2026-03-02 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	WDC	32.81%	30.0	INTC	56.36%	13.0
21	ON	39.99%	16.0	TXN	33.55%	17.0
21	GOOGL	16.48%	37.0	KALU	23.58%	22.0
21	CSCO	20.88%	23.0	AMD	73.05%	7.0
21	MU	45.43%	8.0	QCOM	32.69%	14.0
21	INTC	50.18%	7.0	CVS	9.36%	31.0
21	GS	7.65%	39.0	CNC	35.01%	8.0
21	MS	11.16%	22.0	AVGO	23.35%	11.0
21	AMD	49.79%	4.0	MU	39.38%	6.0
21	SPY	5.91%	29.0	JAZZ	13.35%	14.0
21	TRGP	8.26%	19.0	AMC	26.33%	7.0
21	FCX	9.72%	16.0	BUD	6.81%	27.0
21	CSTM	14.89%	10.0	UNH	22.85%	8.0
21	LUMN	15.31%	9.0	ON	26.07%	7.0
21	QQQ	10.37%	11.0	PWR	16.58%	9.0
21	CCL	5.64%	18.0	NVDA	13.42%	11.0
21	CLF	20.04%	4.0	AMAT	13.12%	11.0
21	FSUGY	6.15%	11.0	BAC	10.21%	14.0
21	NEM	2.63%	25.0	ORCL	15.07%	9.0
21	UNH	15.35%	4.0	BXP	5.35%	22.0
21	CZR	2.77%	22.0	VNO	8.08%	14.0
21	JPM	1.71%	35.0	ZION	6.73%	16.0
21	CNC	52.38%	1.0	CLF	10.43%	9.0
21	MNST	9.6%	5.0	LNC	4.24%	21.0
21	NWL	15.82%	3.0	FITB	12.6%	7.0
21	SLV	0.99%	33.0	GWW	4.81%	18.0
21	IRM	10.68%	3.0	RIO	9.58%	9.0
21	PWR	27.99%	1.0	GNRC	16.14%	5.0
21	AAPL	6.97%	4.0	KEY	5.8%	13.0
21	TXN	13.68%	2.0	IRM	17.38%	4.0

VaR Adjusted V-Scores: P30D, 1d Horizon

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

Period examined: All model dates from 2026-04-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMD	2.91%	11.0	CLF	2.01%	11.0
1	INTC	1.55%	17.0	ORCL	1.46%	9.0
1	CSCO	1.63%	15.0	QCOM	2.58%	5.0
1	AA	1.03%	20.0	BHP	1.56%	7.0
1	LUMN	2.14%	8.0	MU	2.53%	4.0
1	CSTM	1.95%	6.0	MRK	1.04%	8.0
1	PRGO	1.45%	7.0	CZR	1.0%	8.0
1	ON	0.58%	16.0	AMC	1.08%	7.0
1	TXN	0.44%	20.0	CVS	0.73%	10.0
1	GS	0.49%	18.0	PWR	0.6%	11.0
1	BA	0.51%	15.0	GE	0.92%	6.0
1	MS	1.88%	3.0	VNO	1.36%	4.0
1	NVDA	1.78%	3.0	NAVI	1.17%	4.0
1	AAPL	0.39%	12.0	CDNS	1.17%	4.0
1	NEM	0.92%	5.0	LNC	0.64%	7.0
1	ELAN	0.76%	6.0	FIS	1.31%	3.0
1	THC	0.21%	16.0	LLY	0.72%	5.0
1	QQQ	0.39%	7.0	BXP	0.57%	6.0
1	BBY	2.58%	1.0	KALU	1.11%	3.0
1	OXY	0.21%	10.0	IEP	0.34%	8.0
1	BIIB	0.6%	2.0	UNH	0.35%	7.0
1	CCL	0.32%	3.0	TSLA	2.4%	1.0
1	ORLY	0.08%	9.0	RIO	1.15%	2.0
1	AMZN	0.08%	8.0	KHC	0.37%	6.0
1	PHM	0.06%	7.0	WDC	0.43%	5.0
1	ACGL	0.15%	1.0	BBY	2.09%	1.0
1	MRK	0.07%	2.0	TEVA	0.21%	10.0
1	FCX	-0.02%	3.0	B	2.06%	1.0
1	GOOGL	-0.02%	12.0	TLT	0.18%	10.0
1	VCSH	-0.08%	3.0	SPY	0.43%	4.0

VaR Adjusted V-Scores: P30D, 10d Horizon

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

Period examined: All model dates from 2026-04-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CSCO	21.97%	10.0	MU	20.32%	4.0
10	AMD	16.89%	7.0	NVDA	12.8%	4.0
10	AA	6.86%	11.0	CLF	8.03%	6.0
10	ON	8.03%	9.0	QCOM	14.82%	3.0
10	TXN	6.2%	11.0	MRK	5.27%	5.0
10	INTC	4.7%	10.0	LLY	8.22%	3.0
10	AAPL	6.06%	7.0	WDC	12.11%	2.0
10	GS	4.46%	9.0	CNC	4.55%	5.0
10	FCX	9.39%	4.0	NVS	2.52%	9.0
10	TRGP	5.31%	7.0	ABBV	3.73%	6.0
10	OXY	3.56%	7.0	BUD	2.76%	7.0
10	LUMN	21.94%	1.0	AMC	17.91%	1.0
10	QQQ	4.37%	5.0	CVS	5.49%	3.0
10	MNST	17.74%	1.0	TDG	2.0%	8.0
10	FSUGY	3.37%	5.0	CZR	3.16%	5.0
10	VST	3.67%	4.0	KHC	2.87%	5.0
10	CCL	11.63%	1.0	ORCL	2.37%	6.0
10	CAH	3.79%	3.0	HON	4.33%	3.0
10	MRK	5.1%	2.0	BMY	1.81%	7.0
10	MS	2.91%	3.0	JAZZ	4.03%	3.0
10	WDC	8.6%	1.0	UAA	4.01%	3.0
10	RIO	4.77%	1.0	FITB	5.21%	2.0
10	CSTM	4.57%	1.0	SNY	2.17%	3.0
10	TSLA	1.45%	3.0	NAVI	5.29%	1.0
10	KALU	2.53%	1.0	AVGO	5.28%	1.0
10	AMAT	0.89%	2.0	MS	4.11%	1.0
10	BIIB	0.45%	2.0	TSLA	3.79%	1.0
10	HLT	0.73%	1.0	BXP	0.87%	4.0
10	BHP	-0.55%	1.0	LNC	1.65%	2.0
10	VCSH	-0.22%	3.0	SPY	1.52%	2.0

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

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

Period examined: All model dates from 2022-01-31 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MU	0.26%	841.0	MSTR	0.24%	650.0
1	AVGO	0.27%	752.0	TSLA	0.16%	737.0
1	NVDA	0.23%	864.0	AMD	0.38%	304.0
1	WDC	0.31%	613.0	AMZN	0.16%	672.0
1	MSTR	0.66%	283.0	VST	0.24%	417.0
1	PWR	0.21%	770.0	SBUX	0.16%	600.0
1	VST	0.26%	589.0	CDNS	0.22%	373.0
1	TEVA	0.21%	698.0	FITB	0.21%	387.0
1	LLY	0.23%	622.0	GILD	0.11%	699.0
1	X	0.19%	711.0	TEVA	0.38%	194.0
1	GE	0.21%	634.0	ORCL	0.33%	214.0
1	CCL	0.2%	653.0	JAZZ	0.07%	959.0
1	AA	0.17%	794.0	META	0.14%	491.0
1	PHM	0.1%	985.0	RIO	0.19%	373.0
1	ORCL	0.13%	758.0	NVS	0.1%	710.0
1	TRGP	0.12%	814.0	CYH	0.73%	94.0
1	GS	0.15%	646.0	IRM	0.27%	254.0
1	ON	0.14%	707.0	CAH	0.21%	304.0
1	SLV	0.29%	329.0	ORLY	0.23%	275.0
1	DHI	0.1%	957.0	CLF	0.25%	258.0
1	AMD	0.13%	694.0	INTC	0.24%	251.0
1	GOOGL	0.09%	995.0	LUMN	0.26%	229.0
1	JPM	0.12%	753.0	WYNN	0.18%	329.0
1	OXY	0.17%	522.0	AMGN	0.09%	641.0
1	EXPE	0.25%	346.0	GNRC	0.1%	562.0
1	HLT	0.12%	682.0	KEY	0.17%	320.0
1	AAPL	0.13%	636.0	GBTC	0.24%	222.0
1	FCX	0.11%	746.0	HSBC	0.07%	644.0
1	AZO	0.12%	674.0	TRGP	0.35%	130.0
1	CSTM	0.1%	829.0	PCG	0.13%	338.0

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

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

Period examined: All model dates from 2022-01-31 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	4.22%	609.0	MSTR	3.14%	641.0
10	MU	2.79%	838.0	AMD	4.17%	304.0
10	NVDA	2.57%	861.0	TSLA	1.34%	737.0
10	AVGO	2.51%	751.0	VST	2.22%	417.0
10	PWR	1.92%	769.0	AMZN	1.24%	672.0
10	VST	2.46%	581.0	META	1.54%	483.0
10	X	1.96%	702.0	JAZZ	0.77%	950.0
10	TEVA	1.96%	693.0	GILD	1.01%	698.0
10	GE	2.0%	633.0	QCOM	2.54%	264.0
10	ON	1.6%	698.0	IRM	2.57%	254.0
10	TRGP	1.36%	805.0	INTC	2.49%	251.0
10	PHM	1.07%	980.0	CAH	2.0%	304.0
10	LLY	1.63%	620.0	NFLX	1.14%	532.0
10	FCX	1.35%	742.0	HSBC	0.9%	644.0
10	CSTM	1.19%	820.0	CDNS	1.59%	364.0
10	AMAT	0.98%	990.0	UNH	1.11%	491.0
10	ORCL	1.15%	756.0	NVS	0.78%	702.0
10	THC	0.99%	858.0	SLV	0.94%	559.0
10	GOOGL	0.86%	986.0	BUD	0.76%	658.0
10	CCL	1.31%	644.0	LUMN	1.97%	229.0
10	INTC	1.18%	707.0	GBTC	2.06%	219.0
10	TDG	1.12%	730.0	TMUS	0.65%	671.0
10	GBTC	1.25%	644.0	BAC	1.18%	356.0
10	MSTR	2.83%	283.0	UAA	3.06%	137.0
10	JPM	1.04%	744.0	FITB	1.09%	385.0
10	AA	0.95%	785.0	LLY	1.65%	253.0
10	CAH	1.12%	662.0	PWR	2.43%	166.0
10	GS	1.1%	637.0	ELAN	1.28%	311.0
10	SLV	2.14%	320.0	NEM	0.76%	510.0
10	AZO	1.01%	673.0	SBUX	0.62%	596.0

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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	WDC	9.17%	600.0	MSTR	8.1%	630.0
21	MU	6.24%	838.0	AMD	10.74%	304.0
21	NVDA	6.05%	858.0	TSLA	3.37%	736.0
21	AVGO	4.83%	751.0	VST	4.72%	417.0
21	TEVA	4.87%	690.0	META	3.94%	472.0
21	PWR	4.39%	763.0	AMZN	2.75%	672.0
21	X	4.47%	691.0	GILD	2.55%	697.0
21	GE	4.72%	631.0	INTC	6.57%	251.0
21	VST	5.0%	570.0	IRM	5.74%	254.0
21	AMAT	2.38%	982.0	NFLX	2.7%	530.0
21	PHM	2.34%	973.0	HSBC	2.16%	644.0
21	TRGP	2.81%	794.0	CAH	4.17%	304.0
21	LLY	3.5%	619.0	ELAN	3.86%	311.0
21	CSTM	2.43%	809.0	JAZZ	1.27%	940.0
21	ON	2.85%	687.0	GBTC	5.39%	219.0
21	THC	2.28%	847.0	NVS	1.69%	693.0
21	GOOGL	1.97%	975.0	KALU	1.88%	561.0
21	ORCL	2.39%	756.0	SLV	1.78%	559.0
21	TDG	2.46%	729.0	BUD	1.52%	650.0
21	FCX	2.39%	732.0	CDNS	2.75%	354.0
21	ETRN	4.05%	393.0	LUMN	4.08%	229.0
21	SLV	5.06%	309.0	LLY	3.74%	244.0
21	CAH	2.38%	652.0	UNH	1.87%	480.0
21	MNST	2.77%	545.0	TMUS	1.35%	660.0
21	AZO	2.22%	673.0	QCOM	3.32%	259.0
21	GBTC	2.34%	637.0	TXN	4.96%	173.0
21	JPM	2.0%	733.0	BAC	2.43%	350.0
21	CCL	2.27%	633.0	GWW	2.35%	346.0
21	GS	2.28%	626.0	AVGO	5.43%	149.0
21	QQQ	1.46%	935.0	UAA	5.9%	134.0

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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	20.43%	844.0	MSTR	21.75%	588.0
63	WDC	26.97%	560.0	META	17.03%	461.0
63	MU	15.73%	814.0	TSLA	10.21%	719.0
63	AVGO	13.86%	741.0	AMD	24.82%	272.0
63	GE	14.48%	612.0	VST	14.44%	417.0
63	TEVA	12.63%	672.0	NFLX	11.29%	525.0
63	AMAT	8.69%	965.0	GBTC	25.45%	217.0
63	VST	15.51%	528.0	GILD	7.59%	694.0
63	PHM	8.04%	931.0	AMZN	7.86%	669.0
63	PWR	9.82%	750.0	HSBC	7.86%	644.0
63	LLY	11.22%	603.0	ELAN	14.01%	311.0
63	TRGP	8.74%	752.0	KALU	6.56%	539.0
63	THC	7.88%	805.0	LUMN	15.36%	227.0
63	GOOGL	6.76%	933.0	GME	10.96%	317.0
63	X	9.47%	649.0	SLV	5.95%	558.0
63	ORCL	7.46%	756.0	HCA	9.16%	345.0
63	CSTM	6.89%	768.0	CAH	10.14%	304.0
63	ETRN	13.77%	379.0	WFC	5.45%	562.0
63	CAH	8.5%	610.0	PWR	19.9%	148.0
63	TDG	7.15%	714.0	NVS	4.33%	680.0
63	JPM	6.57%	691.0	TMUS	4.54%	633.0
63	MS	4.46%	917.0	ISRG	5.27%	519.0
63	HLT	6.19%	627.0	INTC	11.58%	234.0
63	GS	6.6%	584.0	XOM	5.46%	432.0
63	MNST	6.95%	513.0	NEM	4.56%	510.0
63	QQQ	3.89%	898.0	AMGN	3.76%	590.0
63	DHI	3.86%	896.0	JAZZ	2.37%	898.0
63	CCL	5.71%	599.0	CDNS	6.72%	313.0
63	AZO	5.19%	656.0	ON	7.33%	279.0
63	SLV	12.66%	268.0	ORLY	7.32%	275.0

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

Period examined: All model dates from 2022-01-31 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	48.69%	831.0	MSTR	66.21%	530.0
126	MU	39.8%	776.0	META	39.23%	449.0
126	WDC	54.53%	498.0	GBTC	71.65%	214.0
126	AVGO	29.29%	713.0	NFLX	28.27%	523.0
126	GE	31.97%	565.0	TSLA	18.35%	701.0
126	AMAT	19.67%	913.0	VST	30.11%	417.0
126	TEVA	27.36%	641.0	AMD	52.03%	211.0
126	VST	35.94%	465.0	HSBC	15.53%	618.0
126	PHM	17.6%	868.0	SLV	16.54%	558.0
126	THC	20.41%	742.0	GILD	13.75%	656.0
126	PWR	20.53%	726.0	WDC	32.46%	267.0
126	GOOGL	16.4%	870.0	ELAN	25.89%	311.0
126	TRGP	18.97%	691.0	AMZN	11.74%	662.0
126	LLY	22.48%	571.0	NEM	14.76%	509.0
126	ORCL	16.91%	738.0	ISRG	13.22%	497.0
126	TDG	15.79%	713.0	WFC	11.64%	546.0
126	CAH	19.21%	555.0	CAH	20.92%	299.0
126	CSTM	14.27%	710.0	HCA	17.99%	345.0
126	DHI	11.01%	837.0	TMUS	9.97%	583.0
126	GS	17.59%	521.0	GME	19.04%	302.0
126	X	15.39%	590.0	KALU	10.32%	516.0
126	MS	10.33%	855.0	NVS	8.06%	619.0
126	JPM	13.62%	628.0	EXPE	8.69%	565.0
126	QQQ	9.76%	850.0	CCL	19.83%	233.0
126	IRM	13.97%	574.0	CDNS	17.62%	251.0
126	B	37.37%	214.0	GWW	14.86%	283.0
126	ETRN	22.37%	345.0	XOM	9.45%	417.0
126	AMD	11.31%	664.0	PWR	32.95%	119.0
126	INTC	11.17%	656.0	B	6.63%	575.0
126	HLT	11.92%	573.0	GS	13.63%	276.0

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

Period examined: All model dates from 2022-01-31 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	123.69%	789.0	MSTR	237.23%	492.0
252	MU	73.86%	661.0	VST	113.98%	417.0
252	AVGO	58.46%	604.0	META	90.24%	439.0
252	THC	56.0%	613.0	NFLX	67.57%	516.0
252	GBTC	73.25%	467.0	WDC	133.83%	247.0
252	PHM	43.5%	743.0	GBTC	147.64%	200.0
252	AMAT	39.14%	802.0	SLV	48.88%	527.0
252	WDC	76.67%	407.0	TSLA	29.37%	622.0
252	GE	67.34%	452.0	AMZN	31.12%	586.0
252	VST	84.03%	341.0	HSBC	33.55%	502.0
252	LLY	52.14%	548.0	AMD	107.7%	149.0
252	PWR	44.08%	641.0	NEM	35.53%	444.0
252	GOOGL	33.63%	759.0	INTC	77.95%	185.0
252	TEVA	45.11%	510.0	WFC	29.25%	485.0
252	ORCL	35.28%	626.0	GE	51.3%	259.0
252	TRGP	38.15%	565.0	GILD	22.92%	579.0
252	TDG	31.31%	664.0	ELAN	46.2%	281.0
252	AMD	31.32%	615.0	TMUS	22.39%	560.0
252	DHI	25.26%	759.0	ISRG	29.09%	428.0
252	QQQ	24.08%	764.0	MU	173.76%	69.0
252	CAH	38.29%	447.0	EXPE	23.58%	495.0
252	MS	22.6%	738.0	CAH	40.5%	285.0
252	JPM	31.5%	512.0	B	20.89%	530.0
252	CSTM	26.21%	592.0	T	13.6%	682.0
252	HLT	28.33%	546.0	ACGL	48.14%	182.0
252	CCL	33.66%	453.0	NVS	17.42%	494.0
252	GS	36.03%	396.0	AVGO	78.35%	108.0
252	X	28.66%	482.0	CCL	39.09%	214.0
252	VNO	33.91%	404.0	GS	30.63%	272.0
252	COST	20.22%	676.0	HCA	22.71%	325.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MU	1.04%	177.0	JAZZ	0.35%	243.0
1	WDC	0.89%	201.0	AMD	0.54%	154.0
1	CSTM	0.52%	234.0	CLF	0.55%	89.0
1	AA	0.52%	234.0	CNC	0.21%	192.0
1	LUMN	0.8%	152.0	LUMN	0.8%	50.0
1	INTC	0.73%	146.0	MU	0.94%	41.0
1	AMD	1.14%	77.0	INTC	0.57%	66.0
1	AVGO	0.59%	147.0	TSLA	0.34%	111.0
1	TEVA	0.44%	182.0	NEM	0.59%	60.0
1	SLV	0.43%	186.0	HSBC	0.26%	138.0
1	GOOGL	0.33%	233.0	ON	0.31%	115.0
1	CLF	0.79%	96.0	QCOM	0.22%	158.0
1	CCL	0.35%	197.0	UNH	0.15%	218.0
1	VFC	0.57%	117.0	BHP	0.53%	61.0
1	ON	0.63%	97.0	AMGN	0.16%	198.0
1	FSUGY	0.28%	220.0	RIO	0.41%	75.0
1	GNRC	0.69%	87.0	NVDA	0.26%	117.0
1	GS	0.23%	249.0	SBUX	0.19%	153.0
1	AMAT	0.29%	192.0	NVS	0.14%	215.0
1	ELAN	0.26%	209.0	CZR	0.86%	33.0
1	MS	0.22%	238.0	IRM	0.44%	64.0
1	TRGP	0.2%	248.0	LLY	0.19%	145.0
1	KALU	0.55%	88.0	LW	0.21%	129.0
1	CSCO	0.27%	174.0	AMAT	1.44%	19.0
1	GLD	0.27%	133.0	ORCL	0.29%	95.0
1	ORCL	0.27%	129.0	AMC	0.75%	36.0
1	TXN	0.28%	127.0	CVS	0.13%	211.0
1	LVS	0.33%	105.0	FCX	0.43%	62.0
1	B	0.2%	165.0	WDC	0.86%	30.0
1	PHM	0.13%	239.0	HLT	0.33%	77.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	9.84%	197.0	AMD	6.67%	154.0
10	MU	9.96%	174.0	JAZZ	3.54%	234.0
10	INTC	8.93%	137.0	INTC	7.41%	66.0
10	AA	4.28%	225.0	QCOM	2.8%	156.0
10	CSTM	4.25%	225.0	NEM	6.03%	60.0
10	LUMN	5.82%	143.0	MU	9.67%	35.0
10	TEVA	4.38%	177.0	UNH	1.48%	213.0
10	GOOGL	3.27%	224.0	HSBC	2.28%	138.0
10	ON	7.89%	88.0	NVS	1.49%	207.0
10	SLV	3.81%	177.0	WDC	11.24%	27.0
10	AMAT	3.29%	185.0	UAA	3.96%	75.0
10	AMD	7.81%	68.0	CVS	1.46%	202.0
10	AVGO	3.51%	146.0	KALU	2.33%	122.0
10	TRGP	2.12%	239.0	LLY	1.99%	140.0
10	CSCO	3.07%	165.0	RIO	3.82%	73.0
10	GS	2.09%	240.0	PWR	3.85%	72.0
10	CLF	5.19%	95.0	CMA	4.02%	69.0
10	FSUGY	2.25%	211.0	GNRC	2.42%	110.0
10	KALU	5.98%	79.0	ON	2.3%	115.0
10	GNRC	5.29%	87.0	NVDA	2.32%	113.0
10	VFC	3.9%	117.0	IRM	4.06%	64.0
10	CCL	2.29%	188.0	GSK	1.11%	230.0
10	MS	1.77%	229.0	LUMN	5.05%	50.0
10	FCX	2.8%	132.0	B	5.58%	45.0
10	ELAN	1.67%	201.0	EXPE	3.04%	79.0
10	PWR	2.34%	129.0	GILD	1.97%	117.0
10	NEM	1.9%	157.0	PEP	1.13%	189.0
10	WYNN	2.17%	132.0	TSLA	1.81%	111.0
10	B	1.78%	158.0	BIIB	2.48%	76.0
10	CAH	1.3%	213.0	TXN	2.24%	83.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	WDC	22.14%	188.0	AMD	18.57%	154.0
21	MU	22.56%	174.0	JAZZ	7.38%	224.0
21	INTC	17.01%	126.0	INTC	21.57%	66.0
21	CSTM	9.52%	214.0	KALU	6.67%	119.0
21	AA	8.79%	214.0	NEM	12.13%	60.0
21	TEVA	9.81%	174.0	HSBC	5.04%	138.0
21	GOOGL	7.2%	213.0	CVS	3.43%	199.0
21	SLV	9.04%	166.0	IRM	10.06%	64.0
21	AMAT	7.9%	177.0	TXN	7.52%	83.0
21	LUMN	10.27%	133.0	NVS	3.02%	198.0
21	ON	15.27%	77.0	GNRC	5.99%	99.0
21	TRGP	4.37%	228.0	GSK	2.68%	219.0
21	FSUGY	4.94%	200.0	RIO	7.86%	73.0
21	VFC	8.15%	117.0	ON	4.98%	115.0
21	GS	4.04%	229.0	LLY	4.23%	131.0
21	KALU	11.76%	74.0	WDC	22.14%	25.0
21	CLF	8.95%	95.0	QCOM	3.59%	151.0
21	ELAN	4.46%	190.0	UNH	2.65%	202.0
21	AVGO	5.76%	146.0	LUMN	10.67%	50.0
21	GNRC	9.62%	87.0	CMA	8.91%	59.0
21	CSCO	5.37%	154.0	B	11.54%	45.0
21	MS	3.72%	219.0	EXPE	6.55%	78.0
21	PWR	6.57%	123.0	PWR	7.56%	67.0
21	B	5.16%	147.0	UAA	7.02%	72.0
21	CCL	4.05%	177.0	GILD	4.27%	116.0
21	NEM	4.58%	146.0	NVDA	3.78%	106.0
21	FCX	5.29%	122.0	CNC	2.25%	176.0
21	BHP	5.14%	109.0	TSLA	3.55%	110.0
21	QQQ	3.27%	168.0	BUD	2.54%	152.0
21	WYNN	4.27%	127.0	MU	15.01%	25.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	WDC	77.78%	148.0	AMD	33.8%	122.0
63	MU	66.61%	150.0	JAZZ	21.93%	182.0
63	AA	32.72%	175.0	KALU	30.46%	97.0
63	INTC	49.21%	110.0	LUMN	57.42%	48.0
63	TEVA	31.68%	156.0	INTC	53.83%	49.0
63	AMAT	30.77%	160.0	GSK	12.05%	177.0
63	CSTM	28.38%	173.0	CNC	12.99%	160.0
63	GOOGL	21.5%	171.0	NEM	33.22%	60.0
63	SLV	23.77%	125.0	HSBC	14.36%	138.0
63	TRGP	15.12%	186.0	EXPE	24.08%	72.0
63	B	22.72%	121.0	WDC	73.7%	23.0
63	VFC	23.34%	117.0	TSLA	17.69%	93.0
63	ELAN	16.19%	148.0	NVS	8.8%	185.0
63	GNRC	24.08%	78.0	LLY	14.0%	110.0
63	CAH	11.46%	161.0	B	41.88%	35.0
63	FSUGY	10.84%	167.0	PWR	26.22%	54.0
63	GS	9.35%	187.0	ON	13.47%	105.0
63	PWR	15.7%	110.0	GILD	11.71%	113.0
63	NEM	16.52%	104.0	RIO	20.29%	64.0
63	AVGO	11.89%	136.0	CVS	7.29%	163.0
63	MS	8.56%	177.0	FCX	20.74%	57.0
63	GLD	13.89%	109.0	AMGN	8.04%	147.0
63	BHP	16.3%	87.0	IRM	19.67%	60.0
63	OXY	12.07%	116.0	SLV	39.43%	28.0
63	KALU	18.73%	63.0	UAA	16.22%	60.0
63	CSCO	10.14%	115.0	MU	51.55%	18.0
63	THC	6.17%	188.0	GWW	7.43%	124.0
63	KEY	9.33%	123.0	VZ	5.32%	162.0
63	CLF	15.79%	72.0	AAPL	18.49%	46.0
63	LUMN	11.76%	95.0	UNH	4.83%	172.0

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

Period examined: All model dates from 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	MU	185.18%	112.0	JAZZ	48.52%	121.0
126	WDC	221.03%	86.0	KALU	67.1%	74.0
126	AA	88.44%	113.0	WDC	199.93%	22.0
126	INTC	112.44%	86.0	NEM	69.65%	59.0
126	TEVA	72.78%	125.0	AMD	59.01%	61.0
126	AMAT	77.35%	108.0	HSBC	29.85%	112.0
126	CSTM	71.02%	115.0	GSK	28.93%	114.0
126	SLV	91.06%	62.0	CNC	30.06%	98.0
126	B	78.64%	71.0	LUMN	67.03%	42.0
126	GOOGL	50.93%	108.0	NVS	20.41%	124.0
126	VFC	40.39%	110.0	LLY	27.66%	88.0
126	TRGP	34.85%	125.0	SLV	84.05%	28.0
126	CAH	34.7%	106.0	INTC	101.22%	23.0
126	ELAN	40.81%	85.0	FCX	47.45%	47.0
126	PWR	37.24%	86.0	RIO	47.89%	42.0
126	ON	63.93%	50.0	AMGN	18.41%	100.0
126	GLD	36.03%	85.0	EXPE	25.79%	69.0
126	GS	23.09%	124.0	BMY	22.58%	77.0
126	FSUGY	24.52%	113.0	B	50.65%	33.0
126	MS	19.41%	115.0	GNRC	25.13%	62.0
126	RIO	40.49%	52.0	TSLA	20.45%	75.0
126	KEY	17.4%	117.0	GILD	18.23%	75.0
126	KALU	62.73%	32.0	GWW	16.74%	80.0
126	AVGO	18.36%	108.0	MRK	35.88%	36.0
126	NEM	40.44%	45.0	CMA	46.27%	27.0
126	BHP	36.45%	48.0	CVS	12.3%	100.0
126	AZN	25.85%	65.0	FITB	17.12%	71.0
126	CSCO	24.27%	66.0	ON	21.07%	57.0
126	LUMN	27.79%	54.0	HLT	16.39%	70.0
126	OXY	18.56%	79.0	BIIB	31.59%	34.0

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 2026-03-02 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMD	2.22%	30.0	MU	2.17%	23.0
1	ON	1.46%	43.0	QCOM	1.84%	26.0
1	LUMN	1.0%	57.0	ORCL	0.7%	57.0
1	WDC	1.02%	53.0	GNRC	0.76%	50.0
1	CSCO	0.65%	59.0	AMD	1.11%	32.0
1	INTC	0.97%	36.0	UNH	0.71%	46.0
1	AMC	2.41%	14.0	AMC	1.01%	31.0
1	CSTM	0.52%	61.0	INTC	1.71%	17.0
1	MU	1.1%	27.0	JAZZ	0.34%	61.0
1	TXN	1.05%	28.0	MSTR	0.32%	62.0
1	MS	0.39%	61.0	NVDA	0.59%	32.0
1	GOOGL	0.37%	62.0	TEVA	0.8%	21.0
1	AA	0.38%	59.0	IRM	4.03%	4.0
1	BBY	1.13%	19.0	CDNS	0.26%	60.0
1	AMZN	0.42%	47.0	AMAT	0.89%	15.0
1	AVGO	1.72%	11.0	CZR	0.83%	16.0
1	GS	0.3%	62.0	TXN	0.47%	28.0
1	FSUGY	0.34%	53.0	LLY	0.37%	35.0
1	QQQ	0.32%	56.0	META	0.4%	30.0
1	AAPL	0.31%	52.0	TSLA	0.64%	18.0
1	MNST	0.29%	50.0	SBUX	0.24%	46.0
1	CCL	0.21%	54.0	WDC	1.44%	7.0
1	HLT	0.2%	55.0	MOS	0.62%	16.0
1	QCOM	0.39%	25.0	B	0.86%	11.0
1	VNO	0.65%	15.0	LW	0.18%	49.0
1	SPY	0.18%	50.0	VNO	0.27%	31.0
1	UAA	0.24%	36.0	BUD	0.14%	51.0
1	AAP	0.78%	11.0	BHP	0.41%	15.0
1	AMAT	0.26%	32.0	BBY	0.17%	35.0
1	ORCL	4.04%	2.0	GBTC	1.17%	5.0

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 2026-03-02 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	13.13%	49.0	QCOM	20.53%	24.0
10	ON	17.15%	34.0	AMD	15.18%	32.0
10	INTC	20.72%	27.0	INTC	20.48%	17.0
10	AMD	22.49%	21.0	MU	19.5%	17.0
10	CSCO	8.68%	50.0	UNH	7.77%	41.0
10	LUMN	8.4%	48.0	GNRC	7.09%	41.0
10	MU	14.86%	24.0	TXN	9.91%	28.0
10	AMC	27.67%	11.0	JAZZ	4.87%	52.0
10	CSTM	5.6%	52.0	ORCL	5.01%	50.0
10	GOOGL	5.08%	53.0	MSTR	4.22%	53.0
10	MS	4.14%	52.0	NVDA	7.13%	28.0
10	AMZN	4.77%	45.0	CDNS	3.62%	51.0
10	TXN	9.63%	19.0	KALU	5.72%	25.0
10	QQQ	3.71%	48.0	LLY	4.18%	30.0
10	GS	3.29%	53.0	CNC	4.8%	24.0
10	IRM	3.09%	46.0	AMAT	8.13%	14.0
10	AAPL	3.14%	43.0	AVGO	4.72%	24.0
10	TRGP	2.41%	53.0	CVS	2.67%	39.0
10	TSLA	4.5%	28.0	BUD	2.17%	43.0
10	KALU	7.81%	16.0	VNO	3.61%	25.0
10	AA	2.49%	50.0	BAC	4.2%	21.0
10	CLF	5.18%	23.0	PWR	4.49%	18.0
10	FSUGY	2.36%	44.0	KEY	3.24%	20.0
10	MNST	2.19%	42.0	NAVI	2.68%	24.0
10	SPY	1.93%	45.0	CLF	3.68%	17.0
10	TEVA	3.77%	21.0	WDC	15.54%	4.0
10	QCOM	4.01%	19.0	SBUX	1.43%	42.0
10	PWR	4.01%	19.0	BXP	1.38%	42.0
10	CNC	6.13%	12.0	META	2.54%	22.0
10	BBY	5.22%	14.0	ZION	2.26%	24.0

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

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

Period examined: All model dates from 2026-03-02 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	WDC	32.96%	40.0	AMD	47.94%	32.0
21	MU	44.78%	24.0	INTC	60.66%	17.0
21	ON	42.94%	23.0	TXN	28.83%	28.0
21	INTC	59.33%	16.0	QCOM	39.38%	19.0
21	LUMN	20.02%	38.0	GNRC	20.42%	30.0
21	CSCO	17.62%	39.0	MSTR	14.11%	42.0
21	CSTM	16.35%	41.0	ORCL	12.93%	42.0
21	GOOGL	14.75%	42.0	UNH	17.89%	30.0
21	AMD	51.92%	10.0	KALU	23.58%	22.0
21	AMZN	13.94%	35.0	JAZZ	11.34%	42.0
21	MS	10.22%	42.0	CDNS	10.86%	41.0
21	QCOM	26.31%	15.0	CVS	10.17%	36.0
21	AMC	35.86%	11.0	MU	45.63%	7.0
21	CLF	16.61%	23.0	NVDA	13.63%	21.0
21	QQQ	10.3%	37.0	AVGO	14.58%	18.0
21	CNC	34.4%	11.0	CNC	16.15%	16.0
21	IRM	10.49%	35.0	BUD	6.94%	35.0
21	GS	7.95%	42.0	ON	22.65%	10.0
21	AAPL	7.46%	32.0	SBUX	5.5%	37.0
21	SPY	5.62%	40.0	PWR	15.26%	13.0
21	PWR	17.22%	13.0	AMAT	14.13%	14.0
21	PRGO	5.55%	40.0	VNO	9.12%	20.0
21	KALU	19.94%	11.0	LLY	8.08%	21.0
21	TSLA	12.16%	18.0	BAC	10.51%	15.0
21	FSUGY	6.17%	33.0	BXP	4.89%	31.0
21	RIO	6.89%	28.0	AMC	7.61%	19.0
21	TRGP	4.57%	42.0	ZION	7.47%	18.0
21	MNST	5.75%	32.0	KEY	5.99%	20.0
21	GBTC	5.48%	33.0	USB	2.68%	42.0
21	TEVA	9.91%	18.0	LW	3.33%	29.0

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 2026-04-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMD	2.05%	20.0	MU	3.43%	16.0
1	CSCO	1.43%	20.0	ORCL	1.95%	15.0
1	LUMN	1.3%	19.0	QCOM	2.83%	7.0
1	INTC	1.12%	20.0	CDNS	0.75%	19.0
1	AA	1.03%	20.0	LLY	1.0%	14.0
1	ON	0.99%	20.0	JAZZ	0.73%	19.0
1	BBY	1.39%	14.0	CLF	1.05%	13.0
1	MNST	1.07%	18.0	CNC	0.7%	16.0
1	AMC	5.69%	3.0	BHP	1.56%	7.0
1	AAPL	0.7%	20.0	CZR	1.15%	9.0
1	QCOM	1.17%	10.0	KHC	0.7%	13.0
1	FSUGY	0.58%	20.0	HON	0.46%	19.0
1	TSLA	0.6%	19.0	BUD	0.49%	16.0
1	GS	0.54%	20.0	GNRC	0.39%	20.0
1	AAP	1.72%	6.0	CVS	0.62%	12.0
1	CSTM	0.51%	20.0	MRK	0.81%	9.0
1	WDC	0.78%	13.0	BBY	3.19%	2.0
1	MS	0.53%	19.0	ADBE	0.29%	20.0
1	FCX	0.7%	14.0	AMC	0.47%	12.0
1	ELAN	0.49%	19.0	GE	0.37%	15.0
1	QQQ	0.49%	19.0	PWR	0.39%	13.0
1	TXN	0.44%	20.0	TDG	0.25%	19.0
1	GE	2.88%	3.0	NAVI	1.17%	4.0
1	MU	2.75%	3.0	COST	0.71%	5.0
1	ORCL	4.04%	2.0	KALU	1.11%	3.0
1	B	0.39%	18.0	UNH	0.2%	16.0
1	CCL	0.34%	20.0	META	0.16%	19.0
1	AMAT	0.41%	15.0	LEN	0.22%	14.0
1	VNO	2.74%	2.0	MSFT	0.5%	6.0
1	BIIB	0.38%	13.0	BXP	0.14%	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 2026-04-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CSCO	22.22%	11.0	MU	19.18%	10.0
10	AMD	14.06%	11.0	JAZZ	7.5%	10.0
10	ON	10.06%	11.0	LLY	7.44%	9.0
10	LUMN	10.13%	10.0	QCOM	12.9%	5.0
10	BBY	11.11%	9.0	NVDA	7.57%	7.0
10	MNST	7.98%	10.0	HON	4.37%	11.0
10	AA	6.86%	11.0	CLF	5.94%	8.0
10	TXN	6.2%	11.0	CNC	4.68%	8.0
10	AAPL	6.03%	11.0	ABBV	3.73%	10.0
10	TRGP	4.92%	11.0	ORCL	4.18%	8.0
10	GS	4.85%	11.0	BUD	3.67%	8.0
10	INTC	4.75%	11.0	KHC	2.96%	9.0
10	CVS	8.23%	6.0	MRK	5.27%	5.0
10	FSUGY	4.2%	11.0	WDC	12.11%	2.0
10	CAH	4.59%	10.0	NVS	2.52%	9.0
10	QCOM	10.51%	4.0	UNH	2.05%	11.0
10	QQQ	3.45%	11.0	CDNS	2.23%	10.0
10	MS	3.64%	10.0	GE	2.33%	8.0
10	FCX	3.56%	10.0	CVS	5.49%	3.0
10	TSLA	3.08%	10.0	VNO	3.22%	5.0
10	OXY	2.77%	11.0	BXP	1.45%	11.0
10	WDC	3.21%	9.0	CZR	3.16%	5.0
10	HLT	2.24%	11.0	LW	1.35%	11.0
10	BHP	3.67%	6.0	BMY	1.34%	10.0
10	COST	3.14%	7.0	TDG	1.3%	10.0
10	XOM	2.5%	8.0	UAA	4.01%	3.0
10	HSBC	1.57%	10.0	META	1.08%	11.0
10	AMAT	1.7%	8.0	FITB	5.21%	2.0
10	KALU	2.22%	5.0	SNY	0.7%	11.0
10	LLY	10.93%	1.0	VZ	0.53%	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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MSTR	0.87%	257.0	TSLA	0.25%	464.0
1	MU	0.32%	692.0	AMZN	0.19%	589.0
1	AVGO	0.24%	648.0	MSTR	0.32%	326.0
1	LLY	0.25%	596.0	VST	0.21%	403.0
1	PWR	0.22%	604.0	CDNS	0.28%	308.0
1	GE	0.21%	607.0	SBUX	0.18%	464.0
1	JPM	0.17%	652.0	FITB	0.21%	382.0
1	ORCL	0.17%	581.0	TEVA	0.4%	191.0
1	SLV	0.36%	263.0	AMD	0.38%	195.0
1	X	0.17%	554.0	IRM	0.29%	246.0
1	AMD	0.21%	451.0	RIO	0.19%	372.0
1	WDC	0.18%	517.0	ORCL	0.35%	192.0
1	OXY	0.17%	516.0	ORLY	0.25%	258.0
1	CLF	0.17%	514.0	AMGN	0.1%	595.0
1	LUMN	0.14%	587.0	LUMN	0.29%	201.0
1	PHM	0.12%	725.0	NFLX	0.22%	253.0
1	VST	0.2%	403.0	META	0.16%	349.0
1	GS	0.16%	488.0	WYNN	0.18%	313.0
1	AAPL	0.13%	621.0	KEY	0.17%	317.0
1	HLT	0.12%	639.0	CLF	0.25%	218.0
1	GT	0.13%	615.0	ISRG	0.1%	505.0
1	EXPE	0.27%	291.0	PCG	0.16%	305.0
1	FCX	0.11%	694.0	GME	0.18%	281.0
1	FSUGY	0.12%	607.0	HCA	0.14%	340.0
1	MNST	0.14%	551.0	GNRC	0.1%	468.0
1	NVDA	0.2%	363.0	T	0.08%	596.0
1	TEVA	0.12%	595.0	GBTC	0.24%	189.0
1	TRGP	0.1%	719.0	TRGP	0.35%	130.0
1	GLD	0.29%	249.0	CAH	0.17%	263.0
1	AA	0.11%	676.0	QCOM	0.17%	257.0

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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MU	2.93%	689.0	MSTR	3.17%	326.0
10	WDC	3.58%	513.0	VST	2.24%	403.0
10	AVGO	1.99%	647.0	TSLA	1.76%	464.0
10	GE	1.92%	606.0	AMD	3.92%	195.0
10	PWR	1.88%	603.0	AMZN	1.22%	589.0
10	NVDA	2.97%	360.0	QCOM	2.63%	255.0
10	LLY	1.58%	594.0	IRM	2.46%	246.0
10	PHM	1.26%	720.0	GILD	0.9%	654.0
10	TRGP	1.23%	714.0	HSBC	0.9%	638.0
10	FCX	1.23%	690.0	META	1.6%	343.0
10	CSTM	1.17%	712.0	BUD	0.75%	653.0
10	THC	1.41%	574.0	UNH	1.59%	294.0
10	MSTR	3.04%	257.0	SLV	0.86%	542.0
10	JPM	1.18%	646.0	JAZZ	0.63%	722.0
10	INTC	1.2%	625.0	NEM	0.89%	484.0
10	TDG	1.11%	668.0	CDNS	1.4%	299.0
10	CAH	1.23%	588.0	TMUS	0.63%	662.0
10	ORCL	1.23%	579.0	BAC	1.17%	353.0
10	AZO	1.1%	628.0	LLY	1.66%	248.0
10	TEVA	1.17%	590.0	FITB	1.06%	380.0
10	AMAT	1.02%	647.0	PWR	2.41%	165.0
10	AA	0.95%	674.0	NFLX	1.54%	253.0
10	MNST	1.15%	543.0	GBTC	2.06%	186.0
10	X	1.09%	553.0	CAH	1.43%	263.0
10	HLT	0.91%	630.0	UAA	2.7%	133.0
10	GOOGL	0.8%	687.0	ABBV	0.65%	532.0
10	QQQ	0.74%	744.0	LUMN	1.64%	201.0
10	ACGL	0.82%	664.0	NVS	0.58%	562.0
10	MS	0.69%	782.0	INTC	1.65%	199.0
10	COST	0.76%	715.0	NVDA	2.56%	125.0

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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	MU	6.54%	689.0	MSTR	7.13%	326.0
21	WDC	6.88%	504.0	AMD	10.42%	195.0
21	GE	4.67%	604.0	VST	4.79%	403.0
21	PWR	4.6%	597.0	TSLA	4.13%	463.0
21	AVGO	3.75%	647.0	AMZN	2.79%	589.0
21	NVDA	6.52%	357.0	GILD	2.47%	653.0
21	LLY	3.27%	593.0	INTC	7.27%	199.0
21	PHM	2.65%	714.0	META	4.22%	333.0
21	TEVA	3.18%	587.0	HSBC	2.17%	638.0
21	TRGP	2.58%	707.0	IRM	5.44%	246.0
21	THC	3.09%	571.0	JAZZ	1.43%	714.0
21	TDG	2.61%	667.0	GNRC	2.21%	452.0
21	AMAT	2.69%	640.0	BUD	1.52%	645.0
21	FCX	2.25%	682.0	KALU	1.94%	506.0
21	CAH	2.64%	578.0	GBTC	4.94%	186.0
21	CSTM	2.14%	701.0	SLV	1.65%	542.0
21	ORCL	2.54%	579.0	QCOM	3.49%	250.0
21	AZO	2.33%	628.0	TMUS	1.33%	651.0
21	JPM	2.24%	641.0	LLY	3.58%	239.0
21	MNST	2.69%	533.0	BAC	2.4%	347.0
21	EXPE	5.06%	279.0	CAH	3.09%	263.0
21	MSTR	5.29%	257.0	TXN	4.81%	169.0
21	GOOGL	1.83%	678.0	AVGO	5.48%	147.0
21	X	2.22%	553.0	WFC	1.39%	550.0
21	QQQ	1.56%	735.0	NFLX	3.02%	251.0
21	HLT	1.85%	619.0	NVS	1.35%	553.0
21	AA	1.67%	672.0	AMGN	1.28%	580.0
21	COST	1.57%	708.0	UNH	2.6%	285.0
21	FSUGY	1.86%	594.0	ABBV	1.41%	522.0
21	INTC	1.74%	622.0	PWR	4.57%	160.0

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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	WDC	22.61%	489.0	VST	14.7%	403.0
63	MU	15.23%	666.0	TSLA	12.07%	454.0
63	NVDA	26.03%	343.0	MSTR	15.6%	326.0
63	GE	14.46%	585.0	META	15.68%	322.0
63	AVGO	13.14%	637.0	HSBC	7.8%	638.0
63	PWR	11.0%	584.0	GILD	7.57%	650.0
63	LLY	10.97%	577.0	GBTC	24.85%	184.0
63	PHM	8.68%	680.0	AMZN	7.25%	586.0
63	TRGP	8.36%	675.0	KALU	7.67%	484.0
63	THC	9.85%	558.0	GME	11.12%	281.0
63	AMAT	8.76%	623.0	HCA	9.18%	331.0
63	GOOGL	8.1%	655.0	SLV	5.59%	541.0
63	TDG	7.58%	652.0	WFC	5.35%	549.0
63	JPM	7.55%	609.0	NFLX	11.82%	246.0
63	CAH	8.16%	563.0	PWR	19.74%	147.0
63	X	8.15%	547.0	LUMN	14.41%	199.0
63	VST	12.75%	348.0	AMD	16.13%	177.0
63	ORCL	7.66%	579.0	TMUS	4.5%	624.0
63	TEVA	7.78%	569.0	ISRG	5.2%	465.0
63	ETRN	11.08%	347.0	ELAN	9.76%	245.0
63	HLT	6.46%	586.0	INTC	12.95%	182.0
63	MSTR	13.7%	257.0	CAH	8.56%	263.0
63	CSTM	5.18%	667.0	XOM	5.11%	408.0
63	MNST	6.85%	501.0	NVS	3.77%	540.0
63	B	12.57%	260.0	AMGN	3.71%	545.0
63	BA	10.82%	299.0	NEM	4.15%	484.0
63	IRM	5.56%	580.0	GS	7.26%	274.0
63	WYNN	6.49%	488.0	JAZZ	2.87%	681.0
63	AZO	5.14%	611.0	BAC	5.88%	332.0
63	GWW	6.43%	488.0	WDC	7.43%	261.0

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

Period examined: All model dates from 2022-01-31 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	MU	40.76%	634.0	MSTR	76.65%	306.0
126	WDC	50.04%	462.0	VST	30.59%	403.0
126	NVDA	60.9%	330.0	GBTC	67.31%	181.0
126	AVGO	29.22%	609.0	META	38.31%	311.0
126	GE	32.47%	539.0	HSBC	15.46%	612.0
126	GOOGL	20.94%	613.0	WDC	33.2%	260.0
126	THC	23.06%	547.0	SLV	15.54%	541.0
126	PWR	21.86%	562.0	GILD	12.95%	612.0
126	LLY	22.51%	545.0	AMZN	12.34%	579.0
126	TRGP	18.92%	637.0	NFLX	29.19%	244.0
126	TEVA	22.13%	538.0	NEM	14.74%	483.0
126	PHM	17.45%	661.0	TSLA	15.68%	438.0
126	VST	33.51%	325.0	WFC	11.44%	533.0
126	AMAT	18.41%	585.0	AMD	38.97%	156.0
126	ORCL	18.56%	561.0	HCA	17.89%	331.0
126	TDG	15.63%	651.0	ISRG	12.99%	444.0
126	CAH	18.88%	512.0	TMUS	9.87%	574.0
126	JPM	14.33%	589.0	KALU	11.8%	461.0
126	IRM	14.24%	568.0	ELAN	20.25%	245.0
126	DHI	11.26%	713.0	CAH	19.05%	258.0
126	B	37.49%	213.0	EXPE	9.18%	505.0
126	CSTM	12.53%	636.0	CCL	20.18%	217.0
126	GS	17.72%	443.0	GME	15.76%	266.0
126	X	15.06%	501.0	CDNS	17.13%	242.0
126	MS	9.64%	703.0	PWR	32.81%	118.0
126	AA	10.96%	598.0	GS	13.7%	274.0
126	SLV	32.2%	203.0	B	6.88%	538.0
126	WYNN	13.87%	471.0	XOM	9.27%	393.0
126	HLT	11.98%	534.0	AVGO	31.45%	113.0
126	ETRN	19.51%	313.0	NVS	7.14%	496.0

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

Period examined: All model dates from 2022-01-31 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	MU	76.34%	543.0	MSTR	235.96%	292.0
252	NVDA	117.04%	301.0	VST	114.87%	403.0
252	WDC	80.65%	390.0	WDC	135.8%	240.0
252	AVGO	56.91%	538.0	META	85.19%	301.0
252	GE	67.4%	427.0	SLV	45.91%	510.0
252	THC	60.47%	466.0	GBTC	130.69%	167.0
252	LLY	53.42%	522.0	HSBC	33.6%	501.0
252	PHM	42.0%	565.0	NFLX	68.62%	237.0
252	TEVA	46.03%	473.0	AMZN	31.01%	506.0
252	GBTC	54.02%	403.0	NEM	34.46%	420.0
252	PWR	45.03%	481.0	WFC	29.13%	472.0
252	TRGP	38.27%	545.0	TMUS	22.49%	551.0
252	VST	84.81%	235.0	MU	178.11%	67.0
252	GOOGL	37.44%	518.0	GE	50.96%	232.0
252	TDG	31.43%	607.0	GILD	22.06%	535.0
252	AMAT	35.35%	506.0	ISRG	28.56%	378.0
252	DHI	27.15%	635.0	B	21.15%	496.0
252	ORCL	34.72%	483.0	EXPE	23.99%	436.0
252	JPM	31.66%	505.0	AMD	83.88%	112.0
252	CAH	37.86%	416.0	CAH	37.92%	244.0
252	HLT	28.38%	508.0	INTC	66.95%	134.0
252	MS	23.32%	609.0	TSLA	23.65%	373.0
252	GS	35.79%	391.0	ACGL	47.96%	179.0
252	CCL	34.84%	401.0	AVGO	78.35%	108.0
252	IRM	27.94%	491.0	ELAN	38.96%	215.0
252	QQQ	23.6%	575.0	GS	30.59%	270.0
252	AMD	31.95%	389.0	NVS	18.41%	446.0
252	COST	19.49%	634.0	CCL	40.28%	198.0
252	ORLY	26.36%	428.0	HCA	23.32%	311.0
252	X	28.0%	396.0	GLD	23.9%	299.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MU	1.06%	148.0	AMD	0.56%	82.0
1	LUMN	0.79%	143.0	LUMN	1.12%	39.0
1	AA	0.58%	185.0	JAZZ	0.2%	191.0
1	INTC	0.87%	119.0	NEM	0.59%	60.0
1	WDC	0.68%	122.0	CLF	0.47%	75.0
1	SLV	0.67%	120.0	QCOM	0.22%	150.0
1	AVGO	0.69%	109.0	BHP	0.53%	61.0
1	CLF	0.76%	95.0	NVDA	0.31%	103.0
1	GNRC	0.69%	87.0	UNH	0.4%	80.0
1	AMD	0.95%	62.0	RIO	0.41%	75.0
1	ORCL	0.63%	92.0	INTC	0.47%	65.0
1	MS	0.31%	180.0	AMGN	0.17%	180.0
1	VFC	0.54%	104.0	LLY	0.21%	141.0
1	GOOGL	0.31%	175.0	HSBC	0.21%	133.0
1	CCL	0.32%	159.0	CZR	0.86%	33.0
1	CSTM	0.27%	186.0	TSLA	0.3%	91.0
1	KALU	0.55%	86.0	AMAT	1.44%	19.0
1	GS	0.41%	96.0	CDNS	0.29%	96.0
1	GLD	0.29%	127.0	BA	0.27%	99.0
1	FSUGY	0.21%	163.0	SBUX	0.19%	140.0
1	LVS	0.33%	105.0	CVS	0.13%	198.0
1	AMAT	0.23%	148.0	FCX	0.43%	61.0
1	JPM	0.23%	147.0	MU	0.67%	39.0
1	TEVA	0.28%	117.0	WDC	0.86%	30.0
1	FCX	0.25%	131.0	HLT	0.33%	77.0
1	GE	0.18%	177.0	IRM	0.41%	62.0
1	ELAN	0.2%	158.0	CMA	0.33%	77.0
1	ZION	0.23%	130.0	B	0.55%	46.0
1	CSCO	0.17%	167.0	ORCL	0.33%	73.0
1	DHI	0.16%	178.0	TEVA	0.54%	43.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MU	9.78%	145.0	AMD	7.88%	82.0
10	WDC	10.27%	118.0	JAZZ	3.04%	182.0
10	INTC	8.94%	114.0	INTC	7.53%	65.0
10	AA	5.21%	183.0	QCOM	2.95%	148.0
10	LUMN	6.32%	135.0	NEM	6.03%	60.0
10	CSTM	3.56%	177.0	MU	9.42%	33.0
10	GOOGL	3.2%	167.0	WDC	11.24%	27.0
10	AMAT	3.56%	141.0	HSBC	2.26%	133.0
10	CLF	5.2%	94.0	KALU	2.36%	121.0
10	GNRC	5.29%	87.0	RIO	3.82%	73.0
10	KALU	5.91%	77.0	PWR	3.85%	72.0
10	CSCO	2.66%	159.0	CMA	4.02%	68.0
10	MS	2.41%	171.0	LLY	1.94%	136.0
10	AMD	7.55%	54.0	UNH	3.46%	75.0
10	SLV	3.5%	115.0	B	5.58%	45.0
10	VFC	3.85%	104.0	CVS	1.32%	189.0
10	TEVA	3.57%	112.0	IRM	3.99%	62.0
10	ON	5.61%	69.0	NVDA	2.47%	99.0
10	GS	3.68%	92.0	AAP	2.04%	117.0
10	TRGP	1.98%	169.0	EXPE	3.05%	78.0
10	FCX	2.56%	127.0	UAA	3.34%	71.0
10	CAH	1.91%	170.0	GILD	1.97%	117.0
10	AVGO	2.98%	108.0	ON	3.44%	65.0
10	B	1.84%	154.0	GSK	0.97%	224.0
10	PWR	2.28%	123.0	BIIB	2.66%	72.0
10	MNST	1.63%	164.0	AAPL	4.03%	47.0
10	FSUGY	1.69%	157.0	CLF	2.63%	70.0
10	BHP	2.27%	115.0	DHI	5.72%	32.0
10	WYNN	1.93%	129.0	PEP	1.17%	156.0
10	GLD	1.97%	122.0	TSLA	1.96%	91.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	MU	22.7%	145.0	AMD	23.99%	82.0
21	WDC	19.67%	109.0	INTC	21.76%	65.0
21	AA	10.6%	181.0	JAZZ	7.53%	174.0
21	INTC	17.03%	111.0	KALU	6.74%	118.0
21	CSTM	8.57%	166.0	NEM	12.13%	60.0
21	LUMN	10.85%	126.0	HSBC	5.16%	133.0
21	GOOGL	6.92%	158.0	IRM	9.8%	62.0
21	AMAT	7.44%	134.0	CVS	3.22%	186.0
21	TEVA	8.16%	109.0	TXN	7.35%	81.0
21	CLF	9.3%	94.0	RIO	7.86%	73.0
21	VFC	8.28%	104.0	WDC	22.14%	25.0
21	SLV	7.6%	113.0	QCOM	3.86%	143.0
21	KALU	11.85%	72.0	GSK	2.5%	213.0
21	GNRC	9.62%	87.0	ON	8.12%	65.0
21	MS	4.94%	163.0	CMA	8.97%	58.0
21	ON	11.92%	65.0	B	11.54%	45.0
21	CSCO	5.11%	151.0	LLY	4.0%	127.0
21	B	5.38%	143.0	PWR	7.56%	67.0
21	PWR	6.43%	117.0	EXPE	6.45%	77.0
21	ELAN	4.37%	144.0	GILD	4.27%	116.0
21	FSUGY	4.18%	150.0	UAA	6.24%	68.0
21	FCX	5.19%	119.0	UNH	5.96%	66.0
21	TRGP	3.65%	162.0	BUD	2.54%	152.0
21	CAH	3.57%	160.0	NVDA	4.12%	93.0
21	BHP	5.14%	109.0	MU	15.01%	25.0
21	GS	6.2%	87.0	CLF	5.71%	62.0
21	GE	2.96%	174.0	TSLA	3.9%	90.0
21	AVGO	4.64%	108.0	LUMN	8.48%	39.0
21	WYNN	4.02%	124.0	PEP	2.2%	148.0
21	MNST	3.18%	154.0	MRK	3.07%	106.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	MU	65.22%	122.0	JAZZ	22.15%	141.0
63	WDC	81.32%	94.0	KALU	30.56%	96.0
63	AA	33.61%	158.0	INTC	54.01%	48.0
63	INTC	49.59%	97.0	GSK	12.09%	174.0
63	CSTM	28.24%	132.0	LUMN	55.62%	37.0
63	AMAT	29.08%	117.0	NEM	33.22%	60.0
63	GOOGL	24.06%	135.0	AMD	31.09%	64.0
63	B	23.53%	117.0	HSBC	14.22%	133.0
63	SLV	27.06%	94.0	EXPE	24.04%	71.0
63	VFC	23.64%	104.0	ON	30.88%	55.0
63	ELAN	17.68%	109.0	WDC	73.7%	23.0
63	GNRC	24.08%	78.0	LLY	14.11%	108.0
63	TRGP	13.93%	130.0	B	41.88%	35.0
63	PWR	15.36%	104.0	PWR	26.22%	54.0
63	TEVA	16.35%	91.0	GILD	11.71%	113.0
63	CAH	9.88%	145.0	RIO	20.29%	64.0
63	BHP	16.3%	87.0	TSLA	15.91%	81.0
63	GLD	13.75%	103.0	FCX	21.13%	56.0
63	OXY	11.94%	113.0	IRM	19.4%	58.0
63	NEM	17.01%	74.0	SLV	39.43%	28.0
63	KALU	19.0%	62.0	CVS	6.39%	150.0
63	LUMN	12.73%	92.0	UAA	17.09%	56.0
63	CSCO	10.14%	115.0	MU	51.55%	18.0
63	CLF	16.01%	71.0	AMGN	7.08%	130.0
63	RIO	15.61%	70.0	VZ	5.33%	161.0
63	MS	8.53%	128.0	AAPL	18.48%	45.0
63	CMA	20.29%	52.0	XOM	14.46%	54.0
63	FSUGY	8.76%	120.0	DHI	24.15%	32.0
63	KEY	8.96%	116.0	BHP	16.75%	46.0
63	GE	6.48%	155.0	MRK	9.09%	81.0

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

Period examined: All model dates from 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	MU	187.77%	90.0	KALU	67.13%	73.0
126	WDC	222.21%	67.0	JAZZ	46.99%	99.0
126	AA	88.7%	107.0	WDC	199.93%	22.0
126	INTC	110.75%	75.0	NEM	69.65%	59.0
126	CSTM	74.2%	101.0	GSK	28.92%	113.0
126	AMAT	77.49%	79.0	HSBC	29.91%	107.0
126	B	79.59%	70.0	AMD	56.28%	43.0
126	SLV	92.08%	60.0	SLV	84.05%	28.0
126	GOOGL	53.34%	93.0	LLY	27.32%	86.0
126	TEVA	76.32%	60.0	LUMN	72.8%	32.0
126	VFC	38.97%	97.0	INTC	101.22%	23.0
126	CAH	33.8%	94.0	FCX	47.43%	46.0
126	TRGP	34.46%	92.0	RIO	47.89%	42.0
126	PWR	37.11%	82.0	EXPE	25.76%	68.0
126	GLD	35.91%	79.0	BMY	22.87%	76.0
126	ON	59.53%	47.0	B	50.65%	33.0
126	ELAN	37.97%	71.0	AMGN	18.78%	85.0
126	RIO	40.49%	52.0	GNRC	25.46%	59.0
126	KALU	62.73%	32.0	GILD	18.23%	75.0
126	KEY	17.02%	110.0	MRK	35.88%	36.0
126	MS	19.45%	92.0	FITB	17.12%	71.0
126	BHP	36.45%	48.0	CMA	46.27%	26.0
126	AZN	25.85%	65.0	TSLA	17.85%	65.0
126	GS	32.65%	51.0	HLT	16.39%	70.0
126	FSUGY	21.22%	77.0	CVS	11.54%	92.0
126	CSCO	24.27%	66.0	BHP	32.05%	33.0
126	LUMN	29.65%	52.0	CNC	32.96%	32.0
126	OXY	18.81%	78.0	XOM	26.54%	39.0
126	NEM	41.74%	35.0	BIIB	32.32%	32.0
126	FCX	35.24%	40.0	PWR	39.35%	25.0

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 2026-03-02 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMD	1.48%	25.0	QCOM	1.84%	26.0
1	LUMN	0.71%	51.0	MU	1.79%	21.0
1	MU	1.31%	26.0	INTC	1.71%	17.0
1	AMC	2.41%	14.0	AMD	1.45%	18.0
1	INTC	1.31%	22.0	JAZZ	0.51%	50.0
1	MS	0.53%	52.0	UNH	0.64%	39.0
1	CCL	0.48%	48.0	ORCL	0.52%	43.0
1	BBY	1.13%	19.0	GNRC	0.61%	31.0
1	CSCO	0.39%	52.0	CDNS	0.67%	28.0
1	FSUGY	0.47%	43.0	TEVA	0.8%	21.0
1	AMZN	0.42%	47.0	IRM	4.03%	4.0
1	ON	0.9%	22.0	NVDA	0.55%	29.0
1	AVGO	1.72%	11.0	TSLA	1.43%	10.0
1	TXN	1.29%	13.0	LLY	0.43%	33.0
1	AAPL	0.31%	52.0	TXN	0.51%	27.0
1	GOOGL	0.36%	40.0	AMAT	0.89%	15.0
1	MNST	0.29%	50.0	CZR	0.83%	16.0
1	SPY	0.39%	34.0	CNC	0.43%	28.0
1	SLV	0.51%	26.0	SBUX	0.3%	39.0
1	JPM	0.3%	43.0	WDC	1.44%	7.0
1	QCOM	0.56%	23.0	MOS	0.62%	16.0
1	CSTM	0.21%	54.0	B	0.86%	11.0
1	QQQ	0.22%	50.0	META	0.33%	27.0
1	VNO	0.65%	15.0	BUD	0.14%	51.0
1	WDC	0.33%	28.0	OXY	0.29%	24.0
1	AA	0.34%	27.0	KHC	0.15%	46.0
1	HLT	0.17%	53.0	BHP	0.41%	15.0
1	UAA	0.24%	36.0	GBTC	1.17%	5.0
1	AAP	0.78%	11.0	BBY	0.17%	33.0
1	ORCL	4.04%	2.0	NAVI	0.19%	26.0

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 2026-03-02 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	INTC	26.07%	17.0	QCOM	20.53%	24.0
10	AMD	22.5%	17.0	AMD	22.35%	18.0
10	MU	15.97%	23.0	INTC	20.48%	17.0
10	CSCO	7.96%	44.0	MU	20.26%	15.0
10	LUMN	8.13%	43.0	TXN	9.78%	27.0
10	WDC	12.97%	24.0	UNH	7.6%	34.0
10	ON	17.23%	18.0	JAZZ	5.48%	41.0
10	AMC	27.67%	11.0	CNC	8.43%	21.0
10	AMZN	4.77%	45.0	NVDA	6.92%	25.0
10	CSTM	4.68%	45.0	KALU	5.72%	25.0
10	MS	4.6%	43.0	ORCL	3.97%	36.0
10	IRM	3.56%	43.0	GNRC	4.95%	23.0
10	GOOGL	4.36%	32.0	AMAT	8.13%	14.0
10	QQQ	3.29%	42.0	LLY	3.82%	28.0
10	AAPL	3.14%	43.0	AVGO	4.84%	22.0
10	TXN	12.91%	10.0	CVS	2.67%	39.0
10	TSLA	4.86%	25.0	BUD	2.17%	43.0
10	CLF	5.18%	23.0	BAC	4.2%	21.0
10	KALU	7.57%	15.0	PWR	4.49%	18.0
10	AA	4.01%	25.0	CDNS	3.87%	19.0
10	MNST	2.19%	42.0	KEY	3.24%	20.0
10	TEVA	3.77%	21.0	NAVI	2.8%	23.0
10	QCOM	4.01%	19.0	CLF	3.68%	17.0
10	PWR	4.01%	19.0	WDC	15.54%	4.0
10	CNC	6.13%	12.0	VNO	3.03%	20.0
10	BBY	5.22%	14.0	LNC	1.53%	38.0
10	CCL	1.85%	39.0	BXP	1.38%	42.0
10	GS	4.21%	17.0	ZION	2.26%	24.0
10	FSUGY	1.77%	37.0	ON	5.41%	10.0
10	AVGO	6.5%	10.0	META	2.55%	21.0

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 2026-03-02 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	MU	46.46%	23.0	AMD	62.28%	18.0
21	INTC	62.76%	14.0	INTC	60.66%	17.0
21	LUMN	20.69%	34.0	TXN	28.3%	27.0
21	ON	45.19%	14.0	QCOM	39.38%	19.0
21	CSCO	17.57%	36.0	KALU	23.58%	22.0
21	CSTM	16.67%	34.0	UNH	18.17%	25.0
21	AMZN	13.94%	35.0	ORCL	14.43%	29.0
21	WDC	32.06%	15.0	JAZZ	12.44%	33.0
21	AMD	52.65%	8.0	CVS	10.17%	36.0
21	QCOM	26.31%	15.0	GNRC	21.63%	15.0
21	AMC	35.86%	11.0	MU	45.63%	7.0
21	MS	11.01%	35.0	CNC	24.04%	13.0
21	CLF	16.61%	23.0	NVDA	13.76%	19.0
21	CNC	34.4%	11.0	AVGO	16.17%	16.0
21	IRM	10.49%	35.0	BUD	6.94%	35.0
21	QQQ	9.82%	33.0	ON	22.65%	10.0
21	GOOGL	11.76%	23.0	PWR	15.26%	13.0
21	AAPL	7.46%	32.0	AMAT	14.13%	14.0
21	PWR	17.22%	13.0	CDNS	15.92%	10.0
21	PRGO	6.28%	35.0	BAC	10.51%	15.0
21	TSLA	12.16%	18.0	SBUX	5.19%	30.0
21	KALU	21.21%	10.0	BXP	4.89%	31.0
21	AA	8.73%	23.0	VNO	8.86%	17.0
21	RIO	6.89%	28.0	AMC	16.63%	9.0
21	MNST	5.75%	32.0	ZION	7.47%	18.0
21	GBTC	5.48%	33.0	LLY	6.55%	19.0
21	TEVA	9.91%	18.0	KEY	5.99%	20.0
21	FSUGY	5.88%	30.0	LNC	3.43%	32.0
21	AVGO	16.75%	10.0	CLF	10.43%	9.0
21	TXN	23.68%	7.0	BHP	11.22%	8.0

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 2026-04-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	BBY	1.39%	14.0	MU	3.02%	14.0
1	MNST	1.07%	18.0	ORCL	1.62%	14.0
1	INTC	2.35%	8.0	QCOM	2.83%	7.0
1	AMC	5.69%	3.0	LLY	1.0%	14.0
1	QCOM	1.84%	8.0	CLF	1.05%	13.0
1	FSUGY	1.11%	13.0	JAZZ	0.73%	17.0
1	CSCO	0.89%	16.0	HON	0.65%	17.0
1	AAPL	0.7%	20.0	BHP	1.56%	7.0
1	LUMN	0.74%	17.0	CDNS	0.6%	18.0
1	AMD	0.74%	17.0	CZR	1.15%	9.0
1	TSLA	0.83%	15.0	GNRC	0.6%	16.0
1	AAP	1.72%	6.0	CNC	0.64%	15.0
1	CSTM	0.51%	20.0	BUD	0.49%	16.0
1	WDC	0.78%	13.0	KHC	0.65%	12.0
1	ELAN	0.7%	14.0	AMC	1.08%	7.0
1	GS	0.97%	9.0	CVS	0.62%	12.0
1	MS	0.51%	17.0	MRK	0.81%	9.0
1	GE	2.88%	3.0	GE	0.47%	14.0
1	QQQ	0.49%	17.0	BBY	3.19%	2.0
1	MU	2.75%	3.0	PWR	0.39%	13.0
1	FCX	0.68%	12.0	TDG	0.25%	19.0
1	ORCL	4.04%	2.0	NAVI	1.17%	4.0
1	B	0.39%	18.0	MSFT	1.01%	4.0
1	CCL	0.32%	19.0	INTU	1.89%	2.0
1	AA	1.48%	4.0	COST	0.71%	5.0
1	SLV	0.82%	7.0	KALU	1.11%	3.0
1	VNO	2.74%	2.0	BXP	0.14%	20.0
1	BIIB	0.38%	13.0	TSLA	2.4%	1.0
1	ON	0.61%	8.0	ABBV	0.12%	19.0
1	AVGO	4.73%	1.0	RIO	1.15%	2.0

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

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

Period examined: All model dates from 2026-04-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CSCO	22.17%	8.0	MU	20.52%	8.0
10	AMD	14.22%	9.0	LLY	7.44%	9.0
10	BBY	11.11%	9.0	QCOM	12.9%	5.0
10	MNST	7.98%	10.0	JAZZ	7.92%	8.0
10	LUMN	8.82%	9.0	NVDA	8.82%	6.0
10	AAPL	6.03%	11.0	CLF	5.94%	8.0
10	ON	12.39%	4.0	HON	4.77%	9.0
10	CVS	8.23%	6.0	CNC	4.68%	8.0
10	CAH	4.59%	10.0	ABBV	3.73%	10.0
10	QCOM	10.51%	4.0	BUD	3.67%	8.0
10	FSUGY	4.7%	7.0	KHC	3.39%	8.0
10	QQQ	3.29%	9.0	MRK	5.27%	5.0
10	WDC	3.21%	9.0	WDC	12.11%	2.0
10	MS	3.61%	8.0	NVS	2.52%	9.0
10	GS	5.71%	5.0	GE	2.93%	7.0
10	TSLA	3.77%	7.0	CVS	5.49%	3.0
10	OXY	2.63%	10.0	BXP	1.45%	11.0
10	TRGP	3.61%	7.0	CZR	3.16%	5.0
10	HLT	2.24%	11.0	CDNS	1.7%	9.0
10	BHP	3.67%	6.0	SNY	1.51%	10.0
10	COST	3.14%	7.0	BMY	1.34%	10.0
10	XOM	2.5%	8.0	AMC	3.29%	4.0
10	HSBC	1.57%	10.0	TDG	1.3%	10.0
10	AA	7.76%	2.0	ORCL	1.75%	7.0
10	TXN	5.16%	3.0	UAA	4.01%	3.0
10	AMAT	2.05%	7.0	UNH	1.27%	9.0
10	INTC	4.78%	3.0	FITB	5.21%	2.0
10	FCX	1.53%	8.0	VZ	1.29%	8.0
10	KALU	2.22%	5.0	META	0.96%	10.0
10	LLY	10.93%	1.0	VNO	2.45%	3.0

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

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

Period examined: All model dates from 2022-01-31 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	ON	0.67%	222.0	FIS	0.27%	176.0
1	NVDA	0.25%	501.0	JAZZ	0.32%	95.0
1	WDC	1.01%	96.0	ON	0.33%	87.0
1	CYH	0.48%	190.0	INTC	1.07%	20.0
1	CCL	0.94%	91.0	AMD	0.32%	58.0
1	TEVA	0.68%	103.0	NVS	0.18%	92.0
1	VST	0.38%	186.0	WDC	3.72%	4.0
1	AA	0.51%	118.0	CLF	1.03%	14.0
1	AMAT	0.16%	343.0	MSTR	0.07%	211.0
1	GBTC	0.81%	68.0	VNO	0.43%	33.0
1	CZR	0.32%	162.0	NWL	0.27%	52.0
1	GOOGL	0.17%	300.0	GSK	0.31%	42.0
1	AMC	0.53%	93.0	THC	0.43%	30.0
1	AVGO	0.44%	104.0	VST	2.92%	4.0
1	GME	0.32%	136.0	CZR	5.75%	2.0
1	X	0.28%	157.0	MU	5.41%	2.0
1	CSTM	0.39%	108.0	LVS	0.95%	11.0
1	BHC	0.39%	105.0	LUMN	0.69%	15.0
1	DHI	0.27%	142.0	IEP	0.5%	20.0
1	CMG	0.41%	93.0	GILD	0.49%	20.0
1	ETRN	1.05%	32.0	AAPL	1.36%	7.0
1	BBY	0.21%	159.0	META	0.1%	89.0
1	TXN	0.35%	82.0	CAH	0.49%	18.0
1	ELAN	0.27%	101.0	BMY	0.17%	45.0
1	PWR	0.16%	166.0	BHC	0.41%	17.0
1	MOS	0.21%	124.0	CCL	1.69%	4.0
1	CDNS	0.6%	41.0	CNC	0.09%	64.0
1	TRGP	0.25%	95.0	HSBC	2.38%	2.0
1	NEM	0.56%	39.0	CMG	0.22%	19.0
1	VNO	0.15%	134.0	LW	0.4%	10.0

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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	2.29%	501.0	MSTR	3.5%	202.0
10	VST	5.4%	186.0	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	ON	3.17%	217.0	NWL	3.25%	52.0
10	TEVA	6.51%	103.0	NVS	1.7%	92.0
10	AVGO	5.78%	104.0	CNC	2.42%	63.0
10	GBTC	8.09%	68.0	SBUX	1.8%	79.0
10	CCL	5.68%	91.0	CHTR	1.31%	103.0
10	ELAN	3.8%	99.0	OXY	12.13%	10.0
10	CYH	1.9%	190.0	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%	343.0	CDNS	3.66%	30.0
10	GOOGL	0.98%	299.0	JAZZ	0.97%	95.0
10	CMG	3.14%	93.0	ELAN	7.45%	10.0
10	SLV	4.4%	62.0	KALU	3.17%	21.0
10	AMC	2.61%	93.0	VICI	3.08%	20.0
10	NEM	5.84%	39.0	META	0.65%	88.0
10	TRGP	2.33%	91.0	ORCL	12.42%	4.0
10	GS	1.11%	153.0	EXPE	2.6%	19.0
10	FCX	3.06%	52.0	GWW	2.69%	17.0
10	ORCL	0.88%	177.0	FIS	0.25%	176.0
10	CDNS	3.52%	41.0	GME	4.02%	11.0
10	PHM	0.55%	260.0	CVS	1.91%	21.0
10	MSFT	2.19%	64.0	AMGN	2.31%	17.0
10	CZR	0.87%	162.0	GILD	1.89%	20.0
10	CSTM	1.28%	108.0	GBTC	5.35%	7.0
10	GME	0.96%	136.0	AMC	1.8%	20.0

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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	5.72%	501.0	MSTR	11.25%	191.0
21	WDC	21.14%	96.0	NFLX	3.34%	224.0
21	X	13.47%	138.0	AMD	11.19%	58.0
21	VST	9.78%	184.0	SBUX	5.04%	79.0
21	TEVA	14.5%	103.0	ELAN	39.49%	10.0
21	AVGO	11.55%	104.0	NWL	7.5%	52.0
21	GBTC	15.57%	68.0	ON	3.85%	87.0
21	ON	4.46%	210.0	NVS	2.92%	92.0
21	CCL	9.62%	90.0	CNC	4.01%	63.0
21	ETRN	23.66%	32.0	CHTR	2.14%	101.0
21	MU	4.84%	149.0	CAH	11.2%	18.0
21	ELAN	7.13%	96.0	LUMN	11.55%	15.0
21	GOOGL	2.29%	297.0	META	1.67%	88.0
21	SLV	12.1%	53.0	OXY	13.91%	10.0
21	AMAT	1.8%	342.0	CDNS	4.73%	29.0
21	PWR	3.64%	166.0	AMC	7.88%	17.0
21	CMG	5.06%	93.0	VICI	6.31%	20.0
21	CSTM	4.32%	108.0	INTC	6.18%	20.0
21	TRGP	4.72%	87.0	AMZN	3.16%	39.0
21	CZR	2.53%	162.0	CVS	5.43%	21.0
21	GS	2.69%	147.0	GWW	5.82%	17.0
21	PHM	1.48%	259.0	TSLA	0.55%	163.0
21	LVS	10.56%	32.0	UNH	0.6%	131.0
21	ORCL	1.9%	177.0	GBTC	10.58%	7.0
21	MSFT	5.22%	64.0	GILD	2.76%	20.0
21	NEM	8.32%	38.0	ORLY	7.81%	7.0
21	BHC	2.38%	105.0	ORCL	13.11%	4.0
21	MS	1.33%	185.0	KALU	2.45%	21.0
21	CDNS	5.84%	41.0	LLY	22.59%	2.0
21	CYH	1.28%	185.0	POST	6.27%	7.0

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

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

Period examined: All model dates from 2022-01-31 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	16.59%	501.0	MSTR	35.6%	149.0
63	TEVA	39.39%	103.0	AMD	51.0%	53.0
63	WDC	57.0%	71.0	NFLX	11.51%	224.0
63	VST	20.83%	180.0	META	14.2%	88.0
63	AMAT	8.58%	342.0	CNC	18.7%	62.0
63	MU	18.02%	148.0	SBUX	11.43%	75.0
63	GBTC	30.01%	68.0	TSLA	4.37%	160.0
63	AVGO	18.27%	104.0	AMZN	16.27%	39.0
63	CSTM	18.16%	101.0	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	PHM	6.32%	251.0	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	16.64%	21.0
63	AMD	4.92%	238.0	GWW	15.53%	17.0
63	LVS	35.99%	32.0	OXY	28.51%	9.0
63	GS	9.84%	117.0	GBTC	36.32%	7.0
63	QQQ	5.72%	196.0	INTU	15.81%	15.0
63	MS	6.09%	178.0	NWL	3.97%	52.0
63	GOOGL	3.61%	278.0	TLT	2.86%	71.0
63	PWR	5.63%	166.0	CDNS	11.37%	16.0
63	TRGP	12.07%	77.0	UNH	1.17%	129.0
63	CMG	9.87%	93.0	INTC	7.11%	20.0
63	THC	3.42%	247.0	SLV	15.89%	8.0
63	MSFT	9.8%	64.0	ORLY	15.84%	7.0
63	AAP	12.16%	49.0	VZ	9.81%	11.0
63	CAH	12.54%	47.0	AMGN	6.63%	16.0
63	INTC	6.7%	72.0	ISRG	4.19%	25.0
63	NEM	15.33%	30.0	GSK	2.37%	42.0

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

Period examined: All model dates from 2022-01-31 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	40.65%	501.0	MSTR	61.15%	115.0
126	AMAT	21.93%	328.0	NFLX	28.71%	224.0
126	VST	41.58%	140.0	TSLA	19.08%	160.0
126	TEVA	54.64%	103.0	AMD	97.5%	31.0
126	MU	35.53%	142.0	META	28.2%	88.0
126	WDC	112.18%	36.0	VNO	42.43%	33.0
126	PHM	18.06%	207.0	CNC	24.22%	56.0
126	ON	16.44%	201.0	SBUX	17.32%	73.0
126	GBTC	47.47%	68.0	ELAN	109.96%	10.0
126	AVGO	29.69%	104.0	ON	11.3%	85.0
126	AMD	12.66%	238.0	NVS	11.07%	82.0
126	QQQ	13.89%	195.0	GBTC	116.87%	7.0
126	PWR	16.0%	164.0	CAH	34.89%	18.0
126	VNO	19.88%	128.0	GSK	13.76%	42.0
126	THC	13.0%	195.0	T	5.02%	96.0
126	CSTM	29.24%	74.0	GWW	27.45%	16.0
126	ORCL	11.66%	177.0	AMZN	11.23%	39.0
126	MS	13.53%	152.0	GME	38.48%	11.0
126	INTC	25.44%	70.0	ISRG	16.79%	25.0
126	CMG	19.12%	93.0	INTC	20.52%	20.0
126	ETRN	50.34%	32.0	AAP	9.26%	44.0
126	X	17.23%	89.0	GILD	20.13%	20.0
126	LVS	47.28%	32.0	SLV	49.73%	8.0
126	GOOGL	5.58%	257.0	INTU	19.73%	14.0
126	GS	16.83%	78.0	TLT	3.55%	71.0
126	DHI	9.56%	124.0	LUMN	17.92%	14.0
126	TDG	17.41%	62.0	CVS	12.35%	18.0
126	TRGP	19.54%	54.0	OXY	21.17%	9.0
126	CAH	23.22%	43.0	EXPE	8.77%	19.0
126	MSFT	15.29%	64.0	WFC	20.62%	8.0

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

Period examined: All model dates from 2022-01-31 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	127.79%	488.0	MSTR	281.12%	100.0
252	AMAT	45.62%	296.0	NFLX	68.03%	224.0
252	GBTC	194.35%	64.0	META	85.26%	88.0
252	VST	82.31%	106.0	TSLA	39.72%	154.0
252	PHM	48.28%	178.0	ON	97.35%	49.0
252	MU	62.43%	118.0	AMD	204.71%	23.0
252	AMD	30.23%	226.0	INTC	131.05%	20.0
252	PWR	41.19%	160.0	GBTC	240.95%	7.0
252	CSTM	108.29%	59.0	T	17.3%	95.0
252	THC	41.82%	147.0	JAZZ	17.27%	77.0
252	GOOGL	25.45%	241.0	ELAN	127.97%	10.0
252	VNO	61.18%	100.0	AMZN	35.28%	36.0
252	ORCL	37.18%	143.0	SLV	138.05%	8.0
252	QQQ	25.52%	189.0	CAH	57.35%	18.0
252	AVGO	71.07%	66.0	ISRG	38.91%	25.0
252	ON	20.41%	198.0	SBUX	13.21%	72.0
252	MSFT	45.26%	63.0	VNO	21.08%	33.0
252	X	31.72%	86.0	INTU	49.52%	14.0
252	MS	19.2%	129.0	FIS	4.4%	151.0
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	NEM	54.24%	9.0
252	CMG	20.09%	90.0	GME	39.53%	11.0
252	TDG	30.09%	57.0	CVS	32.29%	13.0
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	CCL	24.59%	52.0	EXPE	16.15%	19.0
252	TEVA	33.36%	37.0	PCG	22.4%	13.0
252	HLT	27.61%	38.0	NVS	8.31%	33.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	WDC	1.2%	79.0	ON	0.83%	37.0
1	CSTM	1.5%	48.0	AMD	0.81%	35.0
1	ON	2.12%	24.0	VFC	0.71%	38.0
1	TEVA	0.72%	65.0	MU	15.49%	1.0
1	CZR	1.27%	33.0	JAZZ	0.8%	17.0
1	AMD	1.95%	15.0	NVS	0.23%	59.0
1	MU	0.95%	29.0	CLF	2.06%	5.0
1	TRGP	0.37%	74.0	CNC	0.16%	61.0
1	FSUGY	0.45%	57.0	AMC	1.83%	5.0
1	ELAN	0.45%	51.0	FIS	0.33%	25.0
1	GOOGL	0.38%	58.0	LUMN	0.8%	8.0
1	THC	0.16%	141.0	AAP	0.54%	12.0
1	NEM	0.56%	39.0	SNY	0.34%	16.0
1	AMAT	0.47%	44.0	BIIB	2.43%	2.0
1	BBY	0.48%	42.0	HSBC	2.38%	2.0
1	PCG	0.24%	84.0	LW	1.58%	3.0
1	CYH	0.27%	69.0	CMG	0.22%	19.0
1	PHM	0.23%	80.0	GNRC	0.56%	7.0
1	CSCO	2.58%	7.0	META	3.74%	1.0
1	CCL	0.46%	38.0	VZ	1.85%	2.0
1	GS	0.11%	153.0	QCOM	0.52%	7.0
1	NWL	0.7%	23.0	GWW	0.19%	17.0
1	AA	0.31%	49.0	NWL	2.17%	1.0
1	TXN	0.83%	15.0	VICI	0.65%	3.0
1	PRGO	1.72%	7.0	NAVI	0.5%	3.0
1	VFC	0.87%	13.0	VCSH	0.04%	23.0
1	AVGO	0.28%	38.0	AAPL	0.9%	1.0
1	BA	1.06%	8.0	PEP	0.09%	8.0
1	CDNS	0.76%	11.0	TLT	0.19%	3.0
1	LUMN	0.89%	9.0	TDG	0.02%	24.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	9.2%	79.0	CNC	2.64%	60.0
10	TEVA	5.78%	65.0	JAZZ	8.49%	17.0
10	CSTM	6.82%	48.0	AMD	3.99%	35.0
10	MU	10.87%	29.0	NVS	1.91%	59.0
10	ON	16.15%	19.0	CDNS	3.59%	29.0
10	CCL	7.86%	38.0	GNRC	10.38%	7.0
10	SLV	4.4%	62.0	LUMN	7.73%	8.0
10	NEM	5.84%	39.0	ORCL	12.42%	4.0
10	FSUGY	3.86%	54.0	ON	1.29%	37.0
10	INTC	8.86%	23.0	GWW	2.69%	17.0
10	GOOGL	3.46%	57.0	UNH	0.37%	97.0
10	AVGO	4.99%	38.0	CVS	3.56%	8.0
10	TRGP	2.48%	70.0	AMGN	2.65%	10.0
10	GS	1.1%	148.0	SBUX	3.11%	7.0
10	ELAN	3.24%	49.0	NAVI	7.01%	3.0
10	ORCL	3.89%	37.0	LLY	9.33%	2.0
10	CZR	4.3%	33.0	MU	17.86%	1.0
10	AMD	8.78%	14.0	BIIB	6.7%	2.0
10	AMAT	2.44%	44.0	VICI	2.67%	3.0
10	CYH	1.43%	69.0	LW	2.56%	3.0
10	THC	0.66%	137.0	AMZN	3.15%	2.0
10	CSCO	13.97%	6.0	NWL	5.06%	1.0
10	PCG	1.06%	78.0	VCSH	0.19%	23.0
10	NVDA	6.37%	12.0	IEP	1.47%	3.0
10	VFC	4.29%	13.0	NVDA	0.99%	4.0
10	TXN	5.98%	9.0	QCOM	0.5%	7.0
10	BBY	1.27%	42.0	TLT	0.68%	3.0
10	QQQ	4.16%	11.0	HSBC	0.68%	2.0
10	FCX	8.86%	5.0	SNY	0.09%	15.0
10	WYNN	12.37%	3.0	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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	WDC	25.54%	79.0	AMD	11.57%	35.0
21	TEVA	12.59%	65.0	CNC	4.74%	60.0
21	SLV	12.1%	53.0	NVS	4.25%	59.0
21	MU	21.86%	29.0	LUMN	18.4%	8.0
21	CSTM	12.8%	48.0	UNH	1.48%	97.0
21	CCL	12.57%	37.0	CDNS	4.83%	28.0
21	CZR	13.59%	33.0	JAZZ	7.7%	17.0
21	GOOGL	8.02%	55.0	MSTR	1.2%	87.0
21	TRGP	6.12%	66.0	GWW	5.82%	17.0
21	ON	33.45%	12.0	ON	2.48%	37.0
21	AMAT	9.33%	43.0	CVS	7.74%	8.0
21	GS	2.73%	142.0	AMGN	5.32%	10.0
21	FSUGY	7.24%	50.0	ORCL	13.11%	4.0
21	AVGO	8.95%	38.0	GNRC	10.34%	5.0
21	NEM	8.32%	38.0	LLY	22.59%	2.0
21	ORCL	8.14%	37.0	VICI	5.54%	3.0
21	INTC	16.84%	15.0	AMZN	6.48%	2.0
21	ELAN	4.73%	46.0	NAVI	4.29%	3.0
21	NVDA	16.11%	12.0	SBUX	1.55%	7.0
21	THC	1.21%	129.0	CMCSA	0.42%	23.0
21	PCG	1.8%	72.0	NWL	8.67%	1.0
21	BBY	2.66%	42.0	AAPL	8.51%	1.0
21	SPY	3.22%	29.0	VCSH	0.37%	23.0
21	VFC	7.09%	13.0	IEP	2.71%	3.0
21	TFC	5.1%	16.0	BIIB	3.05%	2.0
21	AMD	6.34%	12.0	TLT	1.8%	3.0
21	NWL	3.68%	20.0	HSBC	1.37%	2.0
21	QQQ	7.23%	9.0	AAP	0.21%	12.0
21	PWR	9.3%	6.0	LW	0.78%	1.0
21	CSCO	18.26%	3.0	NVDA	0.1%	3.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	WDC	71.63%	54.0	AMD	48.69%	30.0
63	TEVA	53.15%	65.0	CNC	20.4%	59.0
63	MU	72.71%	28.0	NVS	13.96%	59.0
63	AMAT	35.39%	43.0	LUMN	67.11%	8.0
63	CSTM	28.86%	41.0	UNH	3.95%	95.0
63	GS	9.96%	112.0	GWW	15.53%	17.0
63	TRGP	17.9%	56.0	JAZZ	19.54%	13.0
63	AVGO	20.85%	38.0	CVS	22.99%	8.0
63	FSUGY	16.14%	47.0	CDNS	10.77%	15.0
63	INTC	46.39%	13.0	AMGN	16.09%	9.0
63	CZR	22.35%	25.0	MSTR	1.98%	45.0
63	ELAN	12.04%	39.0	CMG	4.3%	19.0
63	NEM	15.33%	30.0	TSLA	28.16%	2.0
63	GOOGL	11.89%	36.0	HSBC	20.58%	2.0
63	SLV	13.81%	31.0	ORCL	35.52%	1.0
63	MS	8.62%	49.0	BA	0.95%	35.0
63	AA	24.47%	17.0	AAPL	18.74%	1.0
63	CAH	25.86%	16.0	PEP	1.93%	8.0
63	THC	3.64%	100.0	SBUX	4.19%	3.0
63	VFC	21.0%	13.0	TLT	4.1%	3.0
63	NVDA	21.65%	12.0	VCSH	0.64%	18.0
63	PCG	4.93%	48.0	BIIB	4.91%	2.0
63	AMD	22.45%	10.0	AMZN	3.81%	2.0
63	TFC	12.26%	16.0	IEP	2.83%	2.0
63	BBY	4.67%	42.0	INTU	2.6%	1.0
63	CCL	5.53%	32.0	VICI	1.28%	2.0
63	PWR	21.6%	6.0	MSFT	0.21%	1.0
63	CYH	2.87%	45.0	USB	-0.71%	2.0
63	ACGL	3.11%	39.0	NWL	-2.65%	1.0
63	ON	40.0%	3.0	NVDA	-0.88%	3.0

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

Period examined: All model dates from 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	TEVA	69.52%	65.0	CNC	27.22%	53.0
126	WDC	216.89%	19.0	NVS	20.37%	49.0
126	MU	174.57%	22.0	JAZZ	58.43%	8.0
126	AMAT	76.98%	29.0	AMD	57.53%	8.0
126	INTC	123.98%	11.0	GWW	27.45%	16.0
126	GS	16.41%	73.0	LUMN	59.03%	7.0
126	TRGP	35.92%	33.0	ON	6.3%	35.0
126	FSUGY	31.57%	36.0	CVS	23.84%	5.0
126	AVGO	20.51%	38.0	BA	3.57%	32.0
126	ELAN	55.23%	14.0	TSLA	47.39%	2.0
126	CSTM	48.06%	14.0	AMGN	13.44%	7.0
126	VFC	51.01%	13.0	HSBC	26.63%	2.0
126	GOOGL	36.04%	15.0	GNRC	22.7%	2.0
126	THC	10.65%	48.0	CDNS	20.5%	2.0
126	AA	83.73%	6.0	SBUX	21.04%	1.0
126	CAH	41.72%	12.0	AAPL	16.11%	1.0
126	MS	19.27%	23.0	PEP	3.3%	4.0
126	ON	132.88%	3.0	AMZN	6.59%	2.0
126	NEM	35.87%	10.0	VCSH	0.62%	18.0
126	NVDA	26.72%	12.0	TLT	1.86%	3.0
126	CZR	30.8%	9.0	T	1.14%	2.0
126	AMD	24.24%	10.0	BMY	0.8%	1.0
126	GLD	37.52%	6.0	TDG	-3.44%	2.0
126	CCL	16.13%	12.0	BXP	-1.84%	9.0
126	KEY	23.34%	7.0	AZO	-18.18%	1.0
126	PWR	39.86%	4.0	FIS	-34.42%	1.0
126	TFC	11.54%	12.0	FRA	-10.41%	5.0
126	SLV	60.39%	2.0	QCOM	-9.24%	6.0
126	ACGL	4.45%	24.0	HON	-5.62%	12.0
126	WYNN	27.9%	3.0	NAVI	-23.93%	3.0

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 2026-03-02 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	WDC	1.8%	25.0	VFC	0.61%	34.0
1	ON	2.05%	21.0	MSTR	0.32%	62.0
1	AMD	5.97%	5.0	MU	15.49%	1.0
1	LUMN	3.47%	6.0	FIS	0.63%	16.0
1	CSTM	2.96%	7.0	AMC	1.83%	5.0
1	CSCO	2.58%	7.0	AMD	1.02%	5.0
1	GS	0.42%	41.0	LW	1.58%	3.0
1	NEM	1.71%	9.0	META	3.74%	1.0
1	AA	0.41%	32.0	VZ	1.85%	2.0
1	TXN	0.83%	15.0	CDNS	0.19%	14.0
1	PRGO	1.72%	7.0	NVDA	1.97%	1.0
1	GOOGL	0.39%	22.0	CHTR	0.65%	2.0
1	BA	1.06%	8.0	GNRC	0.24%	5.0
1	QQQ	1.12%	6.0	BMY	0.56%	1.0
1	INTC	0.45%	14.0	T	0.09%	2.0
1	ELAN	0.34%	12.0	VCSH	0.02%	5.0
1	OXY	1.67%	2.0	SNY	-0.32%	1.0
1	HLT	1.14%	2.0	VICI	-0.43%	1.0
1	AMAT	1.88%	1.0	ORCL	-0.2%	3.0
1	KALU	0.8%	1.0	UNH	-0.44%	2.0
1	TRGP	0.01%	18.0	USB	-0.04%	23.0
1	DHI	-0.05%	10.0	MSFT	-0.89%	1.0
1	TSLA	-0.26%	4.0	LLY	-0.56%	2.0
1	XOM	-1.06%	1.0	TSLA	-0.37%	3.0
1	BIIB	-1.15%	1.0	AMGN	-1.4%	1.0
1	ORLY	-0.49%	4.0	HON	-0.44%	4.0
1	FSUGY	-0.21%	10.0	OXY	-1.87%	1.0
1	IRM	-0.7%	3.0	TDG	-0.34%	6.0
1	HCA	-0.89%	3.0	CNC	-1.12%	2.0
1	PCG	-0.08%	36.0	IEP	-2.74%	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 2026-03-02 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	13.28%	25.0	MSTR	4.22%	53.0
10	ON	17.06%	16.0	CDNS	5.25%	14.0
10	GOOGL	6.18%	21.0	GNRC	10.59%	5.0
10	INTC	11.63%	10.0	ORCL	14.6%	3.0
10	NEM	12.13%	9.0	VFC	0.84%	31.0
10	GS	2.85%	36.0	LLY	9.33%	2.0
10	AMD	22.41%	4.0	AMD	3.72%	5.0
10	TRGP	6.11%	14.0	MU	17.86%	1.0
10	CSCO	13.97%	6.0	UNH	8.82%	2.0
10	CSTM	11.47%	7.0	SBUX	2.67%	4.0
10	TXN	5.98%	9.0	JAZZ	2.21%	4.0
10	LUMN	10.68%	5.0	LW	2.56%	3.0
10	FCX	11.79%	4.0	VCSH	0.32%	5.0
10	QQQ	6.67%	6.0	HON	0.37%	4.0
10	FSUGY	5.5%	7.0	T	0.08%	1.0
10	AA	0.98%	25.0	NVDA	0.06%	1.0
10	SPY	1.4%	16.0	IEP	-0.39%	1.0
10	ELAN	1.76%	10.0	KHC	-1.75%	1.0
10	MS	1.91%	9.0	VICI	-2.28%	1.0
10	OXY	6.68%	2.0	VZ	-1.29%	2.0
10	PRGO	2.01%	6.0	ISRG	-2.85%	1.0
10	KALU	11.45%	1.0	BMY	-4.66%	1.0
10	TSLA	1.45%	3.0	AMGN	-4.71%	1.0
10	CZR	0.15%	8.0	LNC	-0.87%	6.0
10	BIIB	0.32%	1.0	MSFT	-6.45%	1.0
10	AMAT	-0.75%	1.0	LEN	-7.0%	1.0
10	HCA	-1.45%	1.0	OXY	-16.39%	1.0
10	BA	-1.19%	2.0	CHTR	-8.78%	2.0
10	ORLY	-3.24%	1.0	AMC	-3.69%	5.0
10	CCL	-0.58%	6.0	CNC	-19.63%	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 2026-03-02 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	WDC	33.5%	25.0	MSTR	14.11%	42.0
21	ON	39.44%	9.0	CDNS	9.62%	13.0
21	GOOGL	18.37%	19.0	AMD	17.55%	5.0
21	GS	7.62%	30.0	GNRC	23.28%	3.0
21	TRGP	11.02%	10.0	VFC	2.54%	24.0
21	CSTM	14.82%	7.0	ORCL	19.84%	3.0
21	SPY	6.31%	16.0	LLY	22.59%	2.0
21	AMD	48.99%	2.0	UNH	16.67%	2.0
21	NEM	10.34%	8.0	JAZZ	7.71%	4.0
21	INTC	35.34%	2.0	ADBE	1.2%	25.0
21	LUMN	14.28%	4.0	SBUX	6.28%	4.0
21	QQQ	14.28%	4.0	IEP	5.22%	1.0
21	CSCO	18.26%	3.0	VICI	3.24%	1.0
21	MS	6.3%	7.0	VCSH	0.42%	5.0
21	FCX	19.89%	2.0	LW	0.78%	1.0
21	CCL	6.38%	5.0	KHC	-1.31%	1.0
21	FSUGY	9.13%	3.0	LEN	-2.78%	1.0
21	SLV	1.08%	22.0	T	-3.67%	1.0
21	CZR	2.79%	8.0	BMY	-4.35%	1.0
21	OXY	10.99%	1.0	AMGN	-4.92%	1.0
21	JPM	1.0%	10.0	ISRG	-5.16%	1.0
21	TXN	9.56%	1.0	TSLA	-1.94%	3.0
21	KALU	7.23%	1.0	VZ	-3.26%	2.0
21	MU	6.26%	1.0	OXY	-8.27%	1.0
21	PRGO	0.47%	5.0	MSFT	-8.57%	1.0
21	BIIB	-0.32%	1.0	LNC	-3.86%	3.0
21	BA	-1.24%	1.0	CMCSA	-2.42%	7.0
21	HLT	-3.91%	2.0	HON	-6.9%	3.0
21	VST	-2.44%	4.0	CNC	-21.96%	1.0
21	XOM	-9.8%	1.0	CPRT	-5.35%	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 2026-04-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMD	9.47%	3.0	MU	15.49%	1.0
1	ON	1.24%	12.0	META	3.74%	1.0
1	AA	0.92%	16.0	CDNS	3.42%	1.0
1	CSCO	3.62%	4.0	VFC	0.3%	10.0
1	TXN	1.02%	14.0	GNRC	1.29%	2.0
1	LUMN	6.02%	2.0	AMC	0.78%	3.0
1	THC	0.69%	12.0	LW	1.11%	2.0
1	BA	1.11%	7.0	NVDA	1.97%	1.0
1	INTC	0.3%	12.0	CNC	1.58%	1.0
1	PRGO	1.48%	2.0	CHTR	0.65%	2.0
1	NEM	2.66%	1.0	FIS	0.22%	3.0
1	PHM	2.45%	1.0	T	-0.2%	1.0
1	GS	0.19%	11.0	SNY	-0.32%	1.0
1	OXY	2.05%	1.0	INTU	-0.06%	13.0
1	AMAT	1.88%	1.0	CPRT	-0.04%	19.0
1	FCX	0.83%	2.0	USB	-0.07%	12.0
1	MS	0.66%	2.0	HON	-1.37%	1.0
1	QQQ	0.43%	2.0	MSTR	-0.12%	20.0
1	CCL	0.68%	1.0	CMCSA	-1.12%	3.0
1	TRGP	0.04%	8.0	LNC	-1.08%	6.0

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 2026-04-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	CSCO	22.36%	3.0	MU	17.86%	1.0
10	ON	8.73%	7.0	LW	4.04%	2.0
10	AA	6.66%	9.0	CDNS	7.02%	1.0
10	TXN	6.59%	8.0	GNRC	3.12%	2.0
10	INTC	4.75%	8.0	HON	3.58%	1.0
10	TRGP	7.22%	4.0	NVDA	0.06%	1.0
10	AMD	13.31%	2.0	CPRT	-0.14%	10.0
10	GS	4.13%	6.0	AMC	-0.97%	3.0
10	FCX	11.67%	2.0	USB	-1.2%	7.0
10	LUMN	21.94%	1.0	LNC	-3.8%	3.0
10	FSUGY	3.32%	4.0	CMCSA	-5.73%	3.0
10	CCL	11.63%	1.0	CHTR	-8.78%	2.0
10	ELAN	3.18%	3.0	FIS	-7.54%	3.0
10	QQQ	4.15%	2.0	VFC	-6.98%	7.0
10	MS	3.75%	2.0	INTU	-11.68%	7.0
10	TSLA	1.45%	3.0	MSTR	-9.72%	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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	ON	1.84%	43.0	VFC	0.84%	38.0
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	GS	0.2%	51.0	ON	0.16%	26.0
1	BBY	0.26%	31.0	KALU	2.03%	2.0
1	USB	1.46%	5.0	SBUX	0.43%	9.0
1	AVGO	0.41%	17.0	ELAN	1.06%	3.0
1	KEY	1.69%	4.0	SNY	0.78%	3.0
1	AA	0.31%	21.0	TLT	0.54%	4.0
1	AAP	0.26%	20.0	PCG	0.71%	3.0
1	PCG	0.11%	48.0	GILD	2.12%	1.0
1	MOS	0.16%	30.0	NVS	0.25%	8.0
1	ETRN	0.68%	7.0	VICI	0.49%	4.0
1	GOOGL	0.12%	35.0	FIS	0.04%	40.0
1	DHI	0.68%	5.0	TDG	0.4%	4.0
1	MSFT	0.32%	9.0	EXPE	0.49%	3.0
1	NEM	2.76%	1.0	GE	1.34%	1.0
1	CMG	0.61%	4.0	USB	1.29%	1.0
1	CDNS	2.15%	1.0	BXP	1.24%	1.0

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

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

Period examined: All model dates from 2022-01-31 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NVDA	1.41%	255.0	MSTR	1.33%	101.0
10	TEVA	8.66%	39.0	CHTR	6.14%	15.0
10	WDC	8.34%	39.0	NFLX	1.05%	86.0
10	ON	7.27%	43.0	ON	3.15%	26.0
10	X	6.71%	46.0	INTC	16.93%	4.0
10	GBTC	10.78%	28.0	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	AMD	1.55%	65.0	VICI	6.02%	4.0
10	PWR	2.05%	47.0	CMCSA	6.02%	4.0
10	TRGP	4.99%	13.0	SBUX	2.47%	9.0
10	AAP	3.17%	20.0	NVS	2.51%	8.0
10	ETRN	8.54%	7.0	KALU	7.98%	2.0
10	INTC	3.08%	16.0	EXPE	3.47%	3.0
10	MSFT	5.36%	9.0	AAP	4.93%	2.0
10	PHM	0.95%	46.0	CDNS	9.68%	1.0
10	GS	0.85%	51.0	TLT	2.34%	4.0
10	LVS	6.84%	6.0	SLV	8.91%	1.0
10	VNO	1.63%	25.0	BALL	4.41%	2.0
10	DHI	7.43%	5.0	CMG	8.46%	1.0
10	LLY	8.0%	4.0	THC	6.82%	1.0
10	MOS	0.87%	30.0	CLF	2.73%	2.0
10	NEM	21.68%	1.0	OXY	5.26%	1.0
10	WYNN	3.72%	5.0	BXP	4.44%	1.0
10	ACGL	5.77%	3.0	USB	3.24%	1.0

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

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

Period examined: All model dates from 2022-01-31 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	NVDA	4.64%	255.0	MSTR	6.25%	91.0
21	WDC	25.43%	39.0	ON	11.14%	26.0
21	TEVA	19.15%	39.0	NFLX	3.11%	86.0
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	ON	7.74%	42.0	SBUX	12.71%	9.0
21	GME	8.28%	32.0	NWL	7.73%	14.0
21	CZR	3.49%	74.0	CNC	3.35%	28.0
21	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	ADBE	2.51%	18.0
21	AMC	12.45%	13.0	VICI	10.96%	4.0
21	GS	2.98%	51.0	CMCSA	8.71%	4.0
21	ORCL	6.28%	23.0	INTC	6.62%	4.0
21	PHM	2.78%	46.0	THC	21.18%	1.0
21	LVS	20.38%	6.0	AMC	9.26%	2.0
21	PCG	2.73%	42.0	TLT	4.24%	4.0
21	VNO	3.88%	25.0	CMG	12.96%	1.0
21	ETRN	13.17%	7.0	T	0.5%	21.0
21	TRGP	7.49%	12.0	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	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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	NVDA	13.55%	255.0	NFLX	11.99%	86.0
63	WDC	69.3%	32.0	TSLA	16.67%	53.0
63	TEVA	48.31%	39.0	MSTR	10.66%	55.0
63	GBTC	33.46%	28.0	CNC	20.1%	28.0
63	VNO	35.47%	25.0	ON	13.82%	26.0
63	VST	27.3%	29.0	LUMN	100.22%	3.0
63	ON	16.25%	40.0	ELAN	77.84%	3.0
63	GS	12.7%	48.0	SBUX	23.92%	9.0
63	QQQ	9.26%	61.0	NVS	19.5%	8.0
63	AAP	22.94%	20.0	UNH	3.31%	37.0
63	MS	10.37%	39.0	AMZN	27.43%	4.0
63	CSTM	17.59%	21.0	VNO	15.58%	7.0
63	LVS	54.84%	6.0	AMD	33.46%	3.0
63	AMD	3.96%	64.0	T	3.74%	21.0
63	X	11.09%	20.0	CHTR	3.14%	15.0
63	PWR	4.4%	47.0	CMCSA	10.75%	4.0
63	GOOGL	5.67%	35.0	INTU	13.41%	3.0
63	PHM	3.79%	45.0	INTC	9.5%	4.0
63	PCG	5.29%	30.0	TLT	9.17%	4.0
63	AVGO	9.24%	17.0	META	1.52%	23.0
63	ETRN	21.77%	7.0	CDNS	32.12%	1.0
63	LUMN	29.01%	5.0	SLV	24.84%	1.0
63	TRGP	15.77%	8.0	CMG	22.65%	1.0
63	ORCL	3.99%	23.0	BALL	9.94%	2.0
63	MSFT	9.54%	9.0	PCG	6.57%	3.0
63	LLY	20.93%	4.0	AAP	5.92%	2.0
63	FSUGY	0.84%	93.0	BXP	11.22%	1.0
63	SLV	68.53%	1.0	GSK	8.44%	1.0
63	AZO	9.09%	7.0	ISRG	6.51%	1.0
63	FCX	19.97%	3.0	AMC	3.69%	1.0

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

Period examined: All model dates from 2022-01-31 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	NVDA	29.64%	255.0	NFLX	34.21%	86.0
126	TEVA	57.55%	39.0	TSLA	26.15%	53.0
126	WDC	195.24%	10.0	CNC	31.66%	25.0
126	GBTC	57.64%	28.0	MSTR	22.06%	26.0
126	AMD	20.39%	64.0	ELAN	144.91%	3.0
126	AMAT	13.77%	92.0	VNO	56.34%	7.0
126	VST	51.34%	24.0	ON	12.76%	26.0
126	QQQ	17.91%	61.0	T	15.23%	21.0
126	VNO	43.4%	25.0	AMD	122.93%	2.0
126	ON	23.95%	40.0	LUMN	72.09%	3.0
126	PWR	15.13%	47.0	SBUX	23.68%	9.0
126	CSTM	35.99%	17.0	NVS	17.18%	5.0
126	GS	15.99%	37.0	INTC	20.15%	4.0
126	LVS	69.03%	6.0	SLV	59.34%	1.0
126	MS	15.29%	26.0	INTU	18.57%	3.0
126	PHM	12.46%	31.0	BA	10.41%	5.0
126	FSUGY	3.65%	92.0	CHTR	3.27%	15.0
126	ETRN	41.54%	7.0	EXPE	7.82%	3.0
126	THC	7.85%	32.0	ISRG	18.5%	1.0
126	AVGO	14.43%	17.0	META	0.74%	23.0
126	LUMN	36.73%	5.0	TLT	3.74%	4.0
126	X	8.55%	19.0	GSK	13.85%	1.0
126	DHI	31.96%	5.0	GILD	12.13%	1.0
126	CCL	8.64%	17.0	VICI	3.01%	4.0
126	CMG	35.29%	4.0	PCG	2.41%	3.0
126	MSFT	14.44%	9.0	GE	5.07%	1.0
126	TRGP	22.02%	5.0	CMG	4.66%	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

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

Period examined: All model dates from 2022-01-31 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	NVDA	128.33%	248.0	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	CSTM	133.91%	17.0	ON	120.34%	18.0
252	PWR	47.01%	47.0	META	53.64%	23.0
252	AMD	34.59%	61.0	T	37.11%	21.0
252	QQQ	28.97%	62.0	JAZZ	28.25%	20.0
252	VST	82.53%	21.0	ELAN	183.07%	3.0
252	VNO	72.05%	24.0	INTC	124.39%	4.0
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	47.95%	15.0	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	TEVA	23.41%	8.0	BALL	7.84%	2.0
252	LVS	29.61%	6.0	GSK	6.91%	1.0
252	INTC	17.57%	10.0	VICI	1.52%	4.0
252	CMG	38.22%	4.0	OXY	5.96%	1.0
252	AA	11.15%	12.0	TLT	0.13%	4.0
252	CCL	8.16%	15.0	UNH	-6.64%	1.0
252	AZO	14.98%	7.0	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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	WDC	0.84%	38.0	VFC	1.43%	18.0
1	EXPE	0.68%	29.0	ON	2.6%	8.0
1	FSUGY	1.29%	15.0	LUMN	3.41%	3.0
1	VST	1.81%	8.0	AAP	4.92%	2.0
1	AMD	4.55%	3.0	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	ON	3.13%	3.0	CDNS	4.95%	1.0
1	CCL	0.95%	9.0	CLF	2.08%	2.0
1	AVGO	1.04%	7.0	NVS	0.25%	8.0
1	CSTM	1.68%	4.0	TDG	0.4%	4.0
1	AMAT	1.65%	4.0	USB	1.29%	1.0
1	GT	0.16%	35.0	BXP	1.24%	1.0
1	CYH	0.34%	17.0	CMCSA	0.31%	4.0
1	PCG	0.11%	48.0	BA	0.19%	5.0
1	NVDA	0.62%	7.0	JAZZ	0.6%	1.0
1	CLF	3.7%	1.0	VCSH	0.24%	2.0
1	PHM	0.15%	22.0	HON	-0.78%	1.0
1	KEY	3.12%	1.0	AMC	-1.61%	1.0
1	NEM	2.76%	1.0	UNH	-0.05%	36.0
1	LEN	2.0%	1.0	CMG	-3.29%	1.0
1	JPM	0.17%	11.0	INTU	-0.15%	23.0
1	ELAN	0.55%	2.0	CPRT	-0.51%	11.0
1	VFC	0.95%	1.0	PRGO	-1.13%	6.0
1	TXN	0.26%	3.0	ADBE	-0.56%	17.0
1	SPY	0.75%	1.0	MSTR	-0.34%	82.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	8.41%	38.0	ON	8.17%	8.0
10	TEVA	6.42%	30.0	UNH	1.32%	36.0
10	CCL	15.84%	9.0	LUMN	15.49%	3.0
10	ORCL	14.27%	8.0	CNC	1.19%	28.0
10	ON	24.33%	3.0	CMCSA	6.02%	4.0
10	INTC	11.85%	6.0	NVS	2.51%	8.0
10	AVGO	9.41%	7.0	MSTR	0.14%	76.0
10	FSUGY	4.31%	15.0	AAP	4.93%	2.0
10	CSTM	15.6%	4.0	CDNS	9.68%	1.0
10	CYH	3.05%	17.0	CMG	8.46%	1.0
10	TRGP	4.18%	11.0	AMD	3.4%	2.0
10	GS	0.85%	51.0	CLF	2.73%	2.0
10	NVDA	5.87%	7.0	JAZZ	5.05%	1.0
10	NWL	13.35%	3.0	BXP	4.44%	1.0
10	AMD	10.79%	3.0	USB	3.24%	1.0
10	NEM	21.68%	1.0	TDG	0.68%	4.0
10	CZR	3.39%	6.0	HON	1.24%	1.0
10	LUMN	9.25%	2.0	VCSH	0.51%	2.0
10	PHM	0.7%	22.0	VFC	-0.05%	17.0
10	VST	1.88%	8.0	CPRT	-0.16%	7.0
10	BBY	1.66%	9.0	FIS	-3.07%	2.0
10	KEY	11.46%	1.0	ADBE	-0.59%	17.0
10	GOOGL	10.8%	1.0	BA	-3.37%	5.0
10	GLD	8.81%	1.0	AMC	-22.04%	1.0
10	SPY	7.63%	1.0	PRGO	-10.01%	6.0
10	TXN	3.39%	2.0	INTU	-5.15%	21.0

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

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

Period examined: All model dates from 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	WDC	26.26%	38.0	MSTR	4.85%	66.0
21	TEVA	15.52%	30.0	ON	12.55%	8.0
21	FSUGY	11.86%	15.0	CNC	3.35%	28.0
21	GS	2.98%	51.0	LUMN	30.52%	3.0
21	CCL	15.04%	9.0	UNH	1.75%	36.0
21	ORCL	15.94%	8.0	NVS	5.85%	8.0
21	PCG	2.73%	42.0	AMD	20.66%	2.0
21	CZR	19.02%	6.0	ADBE	2.41%	17.0
21	NVDA	15.93%	7.0	CMCSA	8.71%	4.0
21	CSTM	23.0%	4.0	CMG	12.96%	1.0
21	AVGO	12.99%	7.0	CDNS	10.33%	1.0
21	TRGP	8.39%	10.0	VFC	0.48%	14.0
21	ON	39.11%	2.0	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	MU	31.7%	1.0	BA	-0.03%	5.0
21	KEY	22.74%	1.0	CLF	-1.14%	2.0
21	NWL	7.08%	3.0	AAP	-1.38%	2.0
21	INTC	21.03%	1.0	CPRT	-3.06%	3.0
21	NEM	16.83%	1.0	TDG	-6.6%	4.0
21	LUMN	8.12%	2.0	FIS	-13.35%	2.0
21	SPY	10.51%	1.0	AMC	-26.88%	1.0
21	SLV	1.66%	6.0	INTU	-5.06%	18.0
21	ELAN	4.75%	2.0	PRGO	-15.32%	6.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	WDC	70.97%	31.0	CNC	20.1%	28.0
63	TEVA	59.27%	30.0	MSTR	15.92%	30.0
63	GS	12.7%	48.0	LUMN	100.22%	3.0
63	FSUGY	21.87%	15.0	NVS	19.5%	8.0
63	MS	10.15%	20.0	UNH	3.57%	36.0
63	AVGO	28.82%	7.0	CMCSA	10.75%	4.0
63	PCG	5.29%	30.0	CDNS	32.12%	1.0
63	CSTM	36.88%	4.0	CMG	22.65%	1.0
63	AMAT	36.77%	4.0	AMD	9.77%	2.0
63	NVDA	20.74%	7.0	AAP	5.92%	2.0
63	CZR	22.74%	6.0	BXP	11.22%	1.0
63	TRGP	19.41%	6.0	JAZZ	9.83%	1.0
63	SLV	68.53%	1.0	HON	-6.45%	1.0
63	MU	65.79%	1.0	BA	-1.36%	5.0
63	CYH	11.29%	5.0	ON	-1.85%	8.0
63	BBY	6.05%	9.0	CLF	-7.68%	2.0
63	CCL	4.38%	9.0	CPRT	-17.74%	1.0
63	KEY	21.53%	1.0	VFC	-11.31%	2.0
63	VFC	19.14%	1.0	FIS	-30.54%	1.0
63	AA	8.53%	2.0	TDG	-8.55%	4.0
63	GLD	11.31%	1.0	ADBE	-20.45%	3.0
63	GOOGL	6.26%	1.0	PRGO	-21.02%	6.0

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

Period examined: All model dates from 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	WDC	217.66%	9.0	CNC	31.66%	25.0
126	TEVA	62.48%	30.0	LUMN	72.09%	3.0
126	GS	15.99%	37.0	NVS	17.18%	5.0
126	FSUGY	38.45%	14.0	ON	8.42%	8.0
126	AMAT	83.65%	4.0	AMD	64.71%	1.0
126	NVDA	26.03%	7.0	BA	10.41%	5.0
126	AVGO	24.55%	7.0	CMG	4.66%	1.0
126	MS	21.0%	7.0	BXP	2.15%	1.0
126	TRGP	41.16%	3.0	HON	-14.24%	1.0
126	CZR	29.81%	2.0	MSTR	-17.58%	1.0
126	VFC	47.5%	1.0	CLF	-12.93%	2.0
126	AMD	22.48%	2.0	AAP	-27.02%	2.0
126	CCL	22.19%	2.0	PRGO	-37.2%	2.0
126	GOOGL	36.45%	1.0	ADBE	-24.88%	3.0
126	KEY	25.98%	1.0	UNH	-7.27%	31.0

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 2026-03-02 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	WDC	2.76%	7.0	VFC	1.19%	16.0
1	AMD	18.61%	1.0	FIS	7.06%	1.0
1	ON	3.13%	3.0	MSTR	0.11%	52.0
1	CYH	0.62%	12.0	USB	1.29%	1.0
1	GS	1.47%	3.0	VCSH	0.24%	2.0
1	NEM	2.76%	1.0	AMC	-1.61%	1.0
1	PCG	0.08%	18.0	INTU	-0.15%	23.0
1	GT	0.21%	6.0	CPRT	-0.48%	10.0
1	TXN	0.26%	3.0	ADBE	-0.44%	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 2026-03-02 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	WDC	10.64%	7.0	MSTR	3.95%	46.0
10	ON	24.33%	3.0	VFC	0.6%	15.0
10	INTC	11.85%	6.0	FIS	5.44%	1.0
10	CYH	3.86%	12.0	ADBE	0.3%	14.0
10	TRGP	6.48%	5.0	USB	3.24%	1.0
10	NEM	21.68%	1.0	CPRT	0.37%	6.0
10	LUMN	9.25%	2.0	VCSH	0.51%	2.0
10	AMD	16.55%	1.0	AMC	-22.04%	1.0
10	GS	3.96%	3.0	INTU	-5.15%	21.0

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 2026-03-02 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	WDC	35.76%	7.0	MSTR	14.09%	36.0
21	ON	39.11%	2.0	VFC	3.47%	12.0
21	TRGP	13.31%	4.0	ADBE	2.43%	14.0
21	GS	12.0%	3.0	VCSH	0.38%	2.0
21	INTC	21.03%	1.0	CPRT	-0.58%	2.0
21	NEM	16.83%	1.0	FIS	-2.33%	1.0
21	LUMN	8.12%	2.0	AMC	-26.88%	1.0
21	SPY	10.51%	1.0	INTU	-5.06%	18.0

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 2026-04-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMD	18.61%	1.0	VFC	0.97%	4.0
1	ON	3.91%	1.0	INTU	0.68%	5.0
1	PCG	0.29%	6.0	USB	1.29%	1.0
1	THC	0.22%	7.0	CPRT	-0.57%	8.0
1	CYH	0.53%	2.0	MSTR	-0.41%	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 2026-04-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	INTC	8.83%	5.0	USB	3.24%	1.0
10	AMD	16.55%	1.0	CPRT	0.18%	4.0
10	ON	12.6%	1.0	VFC	-12.46%	3.0
10	TRGP	7.05%	1.0	INTU	-14.36%	3.0
10	TXN	3.39%	2.0	MSTR	-9.22%	10.0

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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	-0.34%	437.0	AAP	-0.32%	236.0
1	GT	-0.34%	387.0	NWL	-0.6%	126.0
1	USB	-0.32%	193.0	PRGO	-0.25%	282.0
1	CLF	-0.18%	322.0	CHTR	-0.25%	263.0
1	UNH	-0.4%	140.0	OXY	-0.24%	223.0
1	CMG	-0.1%	353.0	BALL	-0.16%	313.0
1	LEN	-0.11%	320.0	BA	-0.19%	257.0
1	NWL	-0.15%	228.0	MU	-0.62%	69.0
1	QCOM	-0.07%	422.0	AMC	-0.46%	87.0
1	KEY	-0.15%	184.0	INTC	-0.3%	127.0
1	T	-1.57%	16.0	ZTS	-0.09%	368.0
1	FSUGY	-0.04%	587.0	VICI	-0.08%	370.0
1	CVS	-0.63%	36.0	CPRT	-0.42%	74.0
1	BALL	-0.5%	45.0	MNST	-0.15%	208.0
1	IEP	-0.23%	85.0	FRCB	-0.75%	41.0
1	FIS	-0.27%	72.0	TMUS	-0.07%	418.0

1	LUMN	-0.15%	129.0	CTLT	-0.29%	101.0
1	IRM	-0.21%	88.0	GSK	-0.07%	404.0
1	CNC	-0.09%	207.0	AMZN	-0.1%	254.0
1	LNC	-0.39%	46.0	KHC	-0.08%	352.0
1	SBUX	-0.21%	79.0	SIVBQ	-0.29%	91.0
1	HSBC	-0.71%	23.0	MSFT	-0.14%	183.0
1	SBNY	-0.59%	25.0	MSI	-0.08%	307.0
1	CPRT	-0.07%	195.0	AA	-0.2%	124.0
1	GME	-0.04%	270.0	IEP	-0.13%	176.0
1	NAVI	-0.35%	29.0	CMA	-0.08%	289.0
1	ISRG	-0.22%	44.0	WRK	-0.17%	126.0
1	TLT	-0.61%	15.0	CNC	-0.13%	155.0
1	AZN	-0.15%	60.0	LNC	-0.09%	230.0
1	XOM	-0.18%	49.0	HON	-0.06%	319.0

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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-2.55%	413.0	SIVBQ	-9.75%	89.0
10	GT	-1.96%	367.0	SBNY	-9.24%	75.0
10	LUMN	-4.58%	88.0	AMC	-8.18%	81.0
10	CLF	-1.24%	320.0	CHTR	-1.86%	262.0
10	QCOM	-0.77%	415.0	IEP	-1.99%	171.0
10	UNH	-2.28%	131.0	ZTS	-0.93%	365.0
10	NWL	-1.29%	224.0	PRGO	-1.15%	291.0
10	BHC	-0.93%	261.0	BXP	-1.04%	317.0
10	SBNY	-7.72%	27.0	INTU	-1.55%	200.0
10	CNC	-0.93%	207.0	NWL	-2.32%	121.0
10	GNRC	-1.77%	87.0	TLT	-0.56%	339.0
10	CTLT	-0.68%	220.0	AAP	-0.77%	242.0
10	IRM	-1.46%	98.0	TFC	-0.73%	250.0
10	BALL	-3.32%	43.0	CNC	-1.13%	158.0
10	BBY	-0.38%	370.0	OXY	-0.79%	223.0
10	FIS	-2.23%	58.0	KHC	-0.45%	356.0
10	CPRT	-0.75%	171.0	CMCSA	-0.5%	325.0
10	FSUGY	-0.17%	563.0	VICI	-0.41%	364.0
10	PRGO	-1.6%	52.0	FIS	-0.58%	229.0
10	ADBE	-6.14%	13.0	GME	-0.71%	174.0
10	SBUX	-0.97%	75.0	BMY	-0.32%	375.0
10	VNO	-0.28%	256.0	FRCB	-2.68%	44.0
10	LEN	-0.24%	293.0	BHC	-0.82%	129.0
10	AMC	-0.22%	280.0	LQD	-0.33%	315.0
10	CVS	-1.51%	41.0	CITI	-0.65%	158.0
10	CMA	-0.98%	61.0	CPRT	-1.42%	71.0
10	TLT	-1.9%	31.0	FCX	-0.64%	146.0
10	AMZN	-1.13%	52.0	CCL	-0.54%	161.0
10	HSBC	-1.9%	28.0	LVS	-0.4%	214.0
10	FITB	-0.65%	80.0	BALL	-0.27%	313.0

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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-4.35%	413.0	SIVBQ	-15.92%	89.0
21	CLF	-2.95%	324.0	SBNY	-16.55%	76.0
21	GT	-2.46%	359.0	AMC	-10.44%	82.0
21	LUMN	-9.45%	92.0	CHTR	-3.19%	264.0
21	QCOM	-1.39%	408.0	BXP	-2.46%	311.0
21	AMC	-1.51%	289.0	NWL	-5.31%	119.0
21	NWL	-2.0%	217.0	PRGO	-2.03%	291.0
21	SBNY	-16.18%	26.0	IEP	-3.44%	166.0
21	CTLT	-1.87%	221.0	ZTS	-1.27%	362.0
21	VNO	-1.42%	262.0	AAP	-1.79%	237.0
21	UNH	-3.34%	110.0	CMCSA	-1.29%	324.0
21	FSUGY	-0.65%	558.0	FRCB	-8.66%	45.0
21	GNRC	-3.95%	84.0	INTU	-1.96%	195.0
21	IRM	-2.97%	98.0	BHC	-2.91%	126.0
21	BHC	-1.1%	256.0	KHC	-0.96%	349.0
21	VFC	-1.41%	169.0	TFC	-1.29%	241.0
21	ZTS	-2.87%	79.0	CNC	-2.02%	154.0
21	CNC	-1.07%	212.0	OXY	-1.35%	223.0
21	BBY	-0.51%	372.0	VICI	-0.76%	359.0
21	CPRT	-1.11%	158.0	LNC	-1.24%	218.0
21	FIS	-2.98%	55.0	X	-5.47%	48.0
21	AMZN	-3.56%	38.0	NAVI	-0.8%	320.0
21	GME	-0.55%	244.0	ELAN	-2.16%	118.0
21	BAC	-2.99%	41.0	TLT	-0.76%	330.0
21	SBUX	-1.61%	72.0	CZR	-1.88%	130.0
21	ADBE	-8.57%	13.0	BMY	-0.54%	366.0
21	USB	-0.61%	172.0	FCX	-1.34%	147.0
21	LNC	-2.39%	43.0	CYH	-3.17%	49.0
21	FITB	-1.2%	85.0	LQD	-0.47%	324.0
21	BALL	-2.97%	33.0	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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-9.95%	401.0	SIVBQ	-42.61%	87.0
63	AMC	-9.2%	320.0	SBNY	-40.76%	78.0
63	GME	-10.21%	236.0	AMC	-33.13%	76.0
63	BHC	-6.97%	280.0	FRCB	-47.46%	45.0
63	NWL	-8.49%	209.0	AAP	-8.86%	222.0
63	GT	-5.08%	329.0	CHTR	-7.24%	243.0
63	MOS	-4.36%	371.0	BXP	-6.06%	287.0
63	CLF	-5.15%	313.0	NWL	-14.53%	116.0
63	CTLT	-6.83%	201.0	IEP	-10.31%	148.0
63	QCOM	-3.44%	379.0	PRGO	-4.61%	290.0
63	SBNY	-35.34%	33.0	CMCSA	-4.1%	320.0
63	LUMN	-9.33%	99.0	CVS	-4.06%	296.0
63	CNC	-4.33%	194.0	ZTS	-3.14%	345.0
63	BBY	-1.77%	372.0	CZR	-8.05%	124.0
63	IEP	-8.05%	70.0	CNC	-6.55%	146.0
63	UNH	-7.68%	73.0	CYH	-16.01%	53.0
63	IRM	-5.4%	99.0	CLF	-7.2%	116.0
63	ZTS	-5.86%	82.0	NAVI	-2.62%	308.0
63	CPRT	-2.49%	181.0	LNC	-3.75%	203.0
63	BAC	-9.3%	43.0	X	-15.01%	49.0
63	MSTR	-3.94%	87.0	TLT	-2.19%	320.0
63	TXN	-1.46%	206.0	VFC	-6.04%	111.0
63	AAPL	-1.41%	209.0	KHC	-1.99%	336.0
63	BALL	-7.85%	35.0	TFC	-2.66%	224.0
63	ZION	-1.48%	173.0	VNO	-4.12%	135.0
63	TLT	-9.29%	24.0	PEP	-1.26%	398.0
63	SBUX	-2.66%	81.0	BA	-1.84%	258.0
63	TSLA	-11.21%	18.0	OXY	-2.21%	206.0
63	VZ	-6.31%	30.0	FRA	-1.63%	260.0
63	TMUS	-2.83%	65.0	BMY	-1.18%	352.0

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

Period examined: All model dates from 2022-01-31 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AMC	-24.84%	317.0	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	-23.26%	201.0	FRCB	-78.26%	45.0
126	CLF	-12.55%	306.0	AAP	-14.79%	209.0
126	MOS	-5.47%	364.0	IEP	-22.41%	133.0
126	CNC	-10.01%	188.0	PRGO	-10.22%	282.0
126	CTLT	-9.52%	172.0	CHTR	-12.61%	227.0
126	MSTR	-14.65%	110.0	ZTS	-6.32%	336.0
126	BHC	-5.88%	267.0	NAVI	-6.89%	294.0
126	QCOM	-3.7%	392.0	CZR	-16.31%	118.0
126	GT	-5.16%	281.0	NWL	-15.95%	111.0
126	IEP	-15.41%	85.0	KHC	-5.4%	314.0
126	SBNY	-47.88%	26.0	CNC	-12.36%	135.0
126	AAP	-6.31%	186.0	BXP	-5.98%	266.0
126	BBY	-3.39%	325.0	CMCSA	-4.74%	311.0
126	ZION	-6.29%	172.0	TLT	-4.86%	291.0
126	CYH	-2.91%	294.0	OXY	-7.12%	198.0
126	ZTS	-9.58%	84.0	VFC	-13.39%	93.0
126	UNH	-11.15%	72.0	LNC	-6.44%	180.0
126	USB	-3.96%	171.0	BMY	-3.3%	331.0
126	WRK	-8.48%	70.0	CYH	-16.84%	52.0
126	SBUX	-5.83%	84.0	VNO	-6.0%	131.0
126	BALL	-9.85%	40.0	PEP	-1.99%	386.0
126	FIS	-5.66%	67.0	CLF	-7.15%	105.0
126	VZ	-12.01%	29.0	UNH	-5.78%	109.0
126	TLT	-13.26%	25.0	CVS	-1.89%	284.0
126	IRM	-3.49%	88.0	FIS	-2.11%	211.0
126	TXN	-1.5%	192.0	GT	-5.65%	63.0
126	BAC	-8.15%	33.0	BHP	-1.11%	315.0

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

Period examined: All model dates from 2022-01-31 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	AMC	-47.66%	238.0	SIVBQ	-98.78%	88.0
252	UAA	-19.82%	358.0	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	-34.7%	153.0	PRGO	-20.02%	252.0
252	GME	-18.15%	214.0	AAP	-28.24%	171.0
252	CNC	-17.76%	177.0	FRCB	-93.82%	46.0
252	MSTR	-37.58%	80.0	CHTR	-17.4%	197.0
252	MOS	-7.97%	321.0	CNC	-27.42%	117.0
252	IEP	-34.14%	69.0	BMY	-11.52%	277.0
252	CZR	-7.98%	235.0	NWL	-33.89%	91.0
252	ZION	-10.72%	164.0	CZR	-26.92%	107.0
252	GT	-9.58%	176.0	ZTS	-9.89%	284.0
252	CTLT	-12.4%	134.0	KHC	-9.76%	274.0
252	BHC	-6.73%	243.0	NAVI	-10.28%	241.0
252	SBNY	-84.22%	18.0	OXY	-13.39%	183.0
252	LUMN	-12.98%	105.0	BXP	-10.09%	238.0
252	FSUGY	-2.51%	458.0	TLT	-8.82%	254.0
252	FIS	-19.13%	59.0	PEP	-6.02%	346.0
252	UNH	-11.46%	98.0	VNO	-17.49%	112.0
252	CVS	-23.02%	47.0	VFC	-21.18%	88.0
252	SBUX	-12.4%	71.0	ON	-32.2%	56.0
252	LW	-19.54%	44.0	CMCSA	-6.28%	259.0
252	BBY	-2.84%	252.0	TFC	-7.43%	193.0
252	VFC	-5.08%	107.0	UNH	-13.18%	105.0
252	BALL	-14.63%	33.0	AA	-10.89%	117.0
252	ELAN	-2.97%	149.0	CYH	-23.88%	47.0
252	TLT	-14.26%	28.0	BHC	-12.55%	74.0
252	FRCB	-99.78%	4.0	BIIB	-3.4%	231.0
252	ZTS	-4.78%	76.0	UAA	-16.13%	38.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	-0.45%	196.0	CHTR	-0.69%	73.0
1	UAA	-1.76%	24.0	AVGO	-1.14%	27.0
1	AMC	-0.42%	100.0	CCL	-1.03%	27.0
1	DHI	-0.62%	62.0	ZTS	-0.31%	87.0
1	CMG	-0.98%	25.0	FIS	-0.38%	61.0
1	VNO	-0.39%	62.0	LVS	-0.32%	64.0
1	LEN	-0.45%	47.0	MU	-0.82%	23.0
1	IRM	-0.41%	29.0	ADBE	-0.65%	27.0
1	INTU	-0.25%	47.0	KHC	-0.24%	74.0
1	BHC	-0.65%	18.0	VICI	-0.13%	120.0
1	NFLX	-0.18%	62.0	HCA	-0.6%	25.0
1	GME	-0.89%	10.0	T	-0.13%	112.0
1	ACGL	-0.08%	112.0	INTC	-0.29%	46.0
1	XOM	-0.52%	16.0	BUD	-0.09%	144.0
1	FIS	-1.29%	6.0	GWW	-0.18%	70.0
1	VST	-0.04%	146.0	MSTR	-0.77%	15.0
1	GILD	-0.9%	6.0	INTU	-0.35%	32.0
1	HSBC	-1.34%	4.0	TDG	-0.18%	59.0
1	NAVI	-1.06%	5.0	CPRT	-0.26%	40.0
1	GNRC	-0.57%	9.0	HON	-0.11%	84.0
1	TMUS	-0.16%	30.0	CMG	-0.2%	44.0
1	KALU	-0.58%	8.0	ISRG	-0.09%	91.0
1	POST	-0.92%	5.0	CMCSA	-0.12%	68.0
1	LNC	-0.5%	8.0	TFC	-0.13%	54.0
1	AZO	-0.13%	30.0	BA	-0.19%	37.0
1	MSFT	-0.16%	25.0	AZO	-0.14%	50.0
1	CPRT	-0.32%	12.0	AMZN	-0.17%	40.0
1	CVS	-0.76%	5.0	PRGO	-0.17%	35.0
1	COST	-0.4%	9.0	NVS	-0.1%	57.0
1	AZN	-1.66%	2.0	HD	-0.07%	80.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	GT	-3.25%	177.0	ZTS	-4.62%	83.0
10	AMC	-3.51%	111.0	CHTR	-4.58%	70.0
10	VNO	-3.5%	63.0	FIS	-3.11%	63.0
10	LEN	-3.74%	49.0	NWL	-5.49%	30.0
10	MOS	-4.22%	29.0	ADBE	-5.32%	26.0
10	UAA	-6.08%	20.0	INTU	-4.3%	31.0
10	PRGO	-4.89%	22.0	CCL	-4.65%	26.0
10	DHI	-2.0%	40.0	AMC	-10.34%	11.0
10	CMG	-3.61%	22.0	PRGO	-3.04%	37.0
10	META	-0.88%	84.0	POST	-0.95%	112.0
10	INTU	-1.41%	49.0	NAVI	-1.12%	77.0
10	MSTR	-5.56%	11.0	CMCSA	-1.26%	66.0
10	CYH	-0.51%	119.0	CNC	-1.99%	40.0
10	CHTR	-11.94%	5.0	CPRT	-1.9%	40.0
10	CPRT	-4.88%	11.0	TFC	-1.36%	50.0
10	TDG	-1.6%	29.0	GBTC	-4.02%	16.0
10	EXPE	-0.68%	66.0	GNRC	-0.95%	63.0
10	BHC	-3.1%	14.0	LW	-0.79%	73.0
10	BALL	-4.21%	9.0	CMG	-1.3%	44.0
10	BA	-1.77%	19.0	TDG	-1.01%	54.0
10	GNRC	-2.09%	16.0	BBY	-2.28%	24.0
10	COST	-3.15%	10.0	ORCL	-1.86%	29.0
10	GILD	-4.02%	7.0	TEVA	-1.47%	36.0
10	FIS	-6.85%	4.0	VICI	-0.44%	114.0
10	TMUS	-0.86%	29.0	KHC	-0.67%	75.0
10	HSBC	-2.27%	11.0	TMUS	-0.54%	86.0
10	B	-0.85%	27.0	BXP	-0.61%	75.0
10	NAVI	-10.77%	2.0	T	-0.42%	105.0
10	XOM	-1.43%	15.0	NFLX	-3.15%	14.0
10	ORLY	-2.41%	8.0	CDNS	-1.76%	24.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	GT	-5.03%	170.0	CHTR	-8.89%	67.0
21	AMC	-6.23%	99.0	ZTS	-6.64%	81.0
21	VNO	-6.53%	63.0	INTU	-12.13%	31.0
21	LEN	-4.42%	60.0	PRGO	-9.92%	37.0
21	MOS	-8.53%	29.0	NWL	-12.03%	28.0
21	VST	-1.39%	133.0	FIS	-5.17%	60.0
21	EXPE	-2.81%	64.0	CMCSA	-3.51%	63.0
21	TDG	-6.1%	27.0	ADBE	-9.47%	23.0
21	INTU	-2.95%	43.0	CCL	-8.0%	25.0
21	CMG	-5.65%	20.0	NAVI	-2.29%	74.0
21	IRM	-3.33%	31.0	POST	-1.58%	105.0
21	CHTR	-18.56%	5.0	T	-1.63%	99.0
21	CPRT	-6.9%	13.0	VICI	-1.32%	111.0
21	PHM	-0.5%	166.0	LW	-1.97%	68.0
21	BHC	-7.29%	11.0	ISRG	-1.58%	80.0
21	MSTR	-7.76%	10.0	TMUS	-1.61%	78.0
21	TMUS	-2.3%	32.0	BBY	-5.2%	23.0
21	AMZN	-3.03%	23.0	GE	-5.24%	22.0
21	CYH	-0.41%	113.0	KHC	-1.58%	72.0
21	COST	-5.81%	8.0	SNY	-2.3%	46.0
21	GNRC	-3.64%	12.0	CDNS	-4.38%	24.0
21	BALL	-4.77%	9.0	GBTC	-6.52%	16.0
21	NFLX	-0.72%	58.0	TEVA	-3.7%	28.0
21	META	-0.57%	72.0	TDG	-2.0%	47.0
21	GILD	-5.53%	7.0	HCA	-3.2%	25.0
21	CVS	-3.93%	6.0	AZO	-1.75%	44.0
21	UAA	-1.55%	14.0	WYNN	-2.08%	37.0
21	FIS	-4.92%	4.0	CPRT	-1.91%	40.0
21	DHI	-0.47%	41.0	MSTR	-4.56%	16.0
21	ORLY	-5.83%	3.0	CMG	-1.82%	39.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	AMC	-19.89%	95.0	FIS	-15.62%	57.0
63	GT	-8.77%	153.0	PRGO	-21.61%	37.0
63	VNO	-18.06%	65.0	CHTR	-16.84%	47.0
63	VST	-7.7%	110.0	INTU	-25.97%	29.0
63	LEN	-14.86%	52.0	ZTS	-11.66%	62.0
63	EXPE	-11.33%	62.0	NAVI	-10.38%	62.0
63	ORCL	-8.37%	76.0	MSTR	-30.39%	17.0
63	NWL	-9.79%	56.0	NWL	-23.55%	21.0
63	MSTR	-30.78%	15.0	CMCSA	-8.21%	59.0
63	INTU	-11.42%	40.0	VICI	-5.41%	89.0
63	META	-6.95%	59.0	LW	-8.16%	54.0
63	MOS	-14.65%	27.0	BXP	-7.93%	49.0
63	CMG	-21.57%	18.0	KHC	-6.1%	59.0
63	TMUS	-12.56%	26.0	ADBE	-16.23%	21.0
63	IRM	-9.42%	26.0	TDG	-7.36%	42.0
63	CPRT	-15.82%	15.0	WYNN	-8.63%	35.0
63	UAA	-17.3%	13.0	CMG	-11.16%	27.0
63	TDG	-8.54%	25.0	GBTC	-20.45%	14.0
63	NFLX	-3.32%	53.0	CPRT	-7.75%	35.0
63	DHI	-5.71%	20.0	CCL	-10.84%	22.0
63	BHC	-8.23%	13.0	CDNS	-8.26%	26.0
63	HCA	-1.65%	53.0	MSFT	-6.49%	32.0
63	MSFT	-7.68%	11.0	BHC	-5.86%	34.0
63	CHTR	-20.39%	4.0	AZO	-5.08%	36.0
63	GBTC	-4.22%	19.0	ORCL	-12.45%	14.0
63	LUMN	-11.04%	7.0	BA	-4.54%	37.0
63	LLY	-4.98%	15.0	LNC	-3.26%	51.0
63	GILD	-14.35%	5.0	POST	-1.78%	86.0
63	COST	-7.39%	8.0	FRA	-6.11%	25.0
63	IEP	-2.13%	22.0	CZR	-10.59%	14.0

VaR Adjusted V-Scores: P365D, 126d Horizon

Period examined: All model dates from 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AMC	-48.89%	87.0	PRGO	-43.99%	30.0
126	ORCL	-34.33%	77.0	NAVI	-24.45%	50.0
126	MSTR	-61.58%	34.0	FIS	-26.45%	44.0
126	INTU	-30.84%	41.0	CHTR	-32.49%	34.0
126	VNO	-25.7%	47.0	ZTS	-21.22%	52.0
126	VST	-17.48%	64.0	VICI	-11.57%	68.0
126	NWL	-23.04%	48.0	LW	-18.82%	36.0
126	GT	-11.11%	99.0	CMCSA	-10.77%	50.0
126	LEN	-26.49%	27.0	CPRT	-20.05%	23.0
126	MOS	-24.62%	25.0	BXP	-14.8%	31.0
126	META	-13.38%	42.0	NWL	-25.09%	17.0
126	NFLX	-22.71%	23.0	MSTR	-58.9%	7.0
126	CPRT	-23.25%	21.0	KHC	-10.56%	38.0
126	GBTC	-29.21%	16.0	MSFT	-18.43%	21.0
126	TMUS	-14.94%	27.0	VNO	-18.72%	19.0
126	BBY	-5.14%	69.0	ADBE	-26.72%	12.0
126	CDNS	-8.2%	43.0	CMG	-17.62%	18.0
126	TDG	-8.09%	29.0	GBTC	-26.48%	11.0
126	CMG	-13.92%	16.0	POST	-5.62%	49.0
126	UAA	-20.2%	11.0	LNC	-8.83%	31.0
126	IEP	-7.52%	25.0	AZO	-11.58%	23.0
126	FIS	-26.96%	6.0	CCL	-13.32%	20.0
126	MSFT	-18.35%	7.0	HD	-6.12%	40.0
126	HCA	-7.98%	15.0	WYNN	-13.11%	18.0
126	CHTR	-25.24%	4.0	TDG	-8.13%	28.0
126	COST	-11.17%	8.0	TMUS	-9.98%	19.0
126	CYH	-1.81%	49.0	MSI	-3.93%	46.0
126	KHC	-13.18%	5.0	T	-4.0%	45.0
126	BHC	-14.25%	4.0	CZR	-11.69%	14.0
126	TXN	-8.7%	6.0	AAP	-4.72%	32.0

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 2026-03-02 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	-1.37%	38.0	MSI	-0.65%	31.0
1	THC	-0.38%	55.0	ZTS	-0.63%	25.0
1	CAH	-0.44%	46.0	BALL	-0.79%	19.0
1	CYH	-0.43%	48.0	UAA	-1.61%	9.0
1	PHM	-0.42%	35.0	LW	-0.54%	25.0
1	UAA	-6.66%	2.0	HD	-0.55%	24.0
1	SLV	-0.28%	47.0	ON	-1.79%	7.0
1	B	-2.98%	4.0	LEN	-0.79%	15.0
1	GME	-1.51%	7.0	T	-0.39%	30.0
1	DHI	-0.4%	26.0	POST	-0.42%	27.0
1	AMAT	-1.72%	6.0	CHTR	-0.4%	27.0
1	NFLX	-0.61%	16.0	AZO	-0.65%	14.0
1	XOM	-0.96%	9.0	CMG	-0.52%	17.0
1	CCL	-0.32%	21.0	HCA	-1.06%	8.0
1	IRM	-0.53%	11.0	SLV	-8.45%	1.0
1	HCA	-0.25%	22.0	HON	-0.61%	13.0
1	NAVI	-2.76%	2.0	AVGO	-0.5%	16.0
1	HSBC	-1.34%	4.0	TFC	-0.27%	29.0
1	POST	-1.29%	4.0	TMUS	-0.19%	40.0
1	MU	-0.58%	8.0	GWW	-0.4%	19.0
1	PCG	-0.09%	48.0	LVS	-0.46%	16.0
1	TDG	-1.43%	3.0	AAP	-0.33%	22.0
1	MNST	-0.56%	7.0	NWL	-0.69%	9.0
1	BALL	-0.94%	4.0	WYNN	-2.05%	3.0
1	AMC	-3.42%	1.0	GE	-0.35%	17.0
1	CZR	-0.19%	17.0	SBUX	-0.26%	22.0
1	TEVA	-2.59%	1.0	BUD	-0.13%	43.0
1	FCX	-0.16%	16.0	BA	-2.73%	2.0
1	FSUGY	-0.1%	24.0	VICI	-0.15%	31.0
1	GE	-2.29%	1.0	NVS	-0.18%	26.0

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 2026-03-02 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	GT	-7.77%	32.0	ZTS	-11.64%	23.0
10	THC	-4.57%	50.0	CHTR	-5.48%	22.0
10	CAH	-3.3%	42.0	POST	-2.89%	26.0
10	NFLX	-6.63%	16.0	MSI	-3.37%	20.0
10	PCG	-2.15%	46.0	CMG	-3.96%	17.0
10	PHM	-2.59%	34.0	TMUS	-1.97%	34.0
10	HCA	-6.55%	13.0	AMGN	-1.9%	31.0
10	CYH	-2.06%	39.0	HD	-2.75%	20.0
10	PRGO	-3.91%	20.0	TFC	-1.83%	25.0
10	META	-7.36%	7.0	T	-1.71%	26.0
10	DHI	-2.98%	16.0	AMC	-5.54%	8.0
10	SLV	-0.87%	41.0	ISRG	-1.79%	24.0
10	B	-6.31%	5.0	GE	-3.22%	13.0
10	NWL	-5.23%	6.0	LEN	-3.08%	13.0
10	BA	-1.77%	15.0	BBY	-2.02%	19.0
10	GLD	-4.01%	6.0	MOS	-2.67%	14.0
10	BALL	-7.66%	3.0	FIS	-4.23%	7.0
10	ELAN	-0.92%	25.0	CCL	-7.12%	4.0
10	MOS	-10.85%	2.0	ABBV	-0.85%	33.0
10	GNRC	-3.6%	6.0	GSK	-1.73%	16.0
10	XOM	-3.03%	7.0	PEP	-0.89%	30.0
10	KEY	-2.38%	8.0	HCA	-3.11%	8.0
10	HSBC	-1.91%	9.0	NWL	-2.61%	9.0
10	NAVI	-17.03%	1.0	ADBE	-6.96%	3.0
10	AMC	-16.18%	1.0	BALL	-1.02%	20.0
10	ACGL	-3.24%	5.0	LVS	-1.21%	15.0
10	WFC	-2.16%	7.0	NFLX	-2.57%	7.0
10	BHP	-4.24%	3.0	TSLA	-2.12%	8.0
10	NVDA	-4.42%	2.0	TLT	-0.72%	22.0
10	GBTC	-2.85%	3.0	GLD	-2.99%	5.0

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 2026-03-02 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	THC	-7.54%	39.0	ZTS	-19.87%	19.0
21	CAH	-4.68%	39.0	CHTR	-17.44%	20.0
21	PCG	-5.01%	35.0	TMUS	-4.46%	26.0
21	CYH	-4.61%	30.0	AMGN	-4.26%	25.0
21	NFLX	-7.54%	15.0	T	-5.31%	19.0
21	PHM	-3.39%	30.0	BBY	-5.17%	18.0
21	GT	-3.81%	25.0	ISRG	-5.16%	18.0
21	ELAN	-4.6%	18.0	HCA	-11.03%	8.0
21	HCA	-10.15%	6.0	MSI	-4.83%	16.0
21	MOS	-14.64%	2.0	GSK	-4.75%	16.0
21	HLT	-1.84%	15.0	MOS	-5.41%	13.0
21	GLD	-3.33%	6.0	POST	-3.55%	19.0
21	META	-3.32%	6.0	LVS	-4.38%	14.0
21	UAA	-18.21%	1.0	FIS	-8.4%	6.0
21	XOM	-4.47%	4.0	ABBV	-2.13%	23.0
21	GNRC	-4.37%	4.0	GE	-4.42%	11.0
21	ACGL	-2.45%	7.0	BALL	-2.48%	17.0
21	PRGO	-0.92%	17.0	CMCSA	-8.38%	5.0
21	B	-3.51%	4.0	SNY	-4.54%	9.0
21	NVS	-4.03%	3.0	PEP	-1.54%	25.0
21	BALL	-5.37%	2.0	CCL	-12.02%	3.0
21	LEN	-2.54%	4.0	HD	-2.06%	17.0
21	NAVI	-9.99%	1.0	CMG	-2.86%	12.0
21	KEY	-2.15%	4.0	TLT	-1.46%	16.0
21	EMB	-1.11%	6.0	LEN	-2.18%	10.0
21	DHI	-0.27%	21.0	BMY	-2.03%	10.0
21	GILD	-5.28%	1.0	VZ	-1.49%	12.0
21	FITB	-4.77%	1.0	GLD	-3.57%	5.0
21	LLY	-1.44%	3.0	GILD	-5.62%	3.0
21	MSI	-2.67%	1.0	SLV	-16.46%	1.0

VaR Adjusted V-Scores: P30D, 1d Horizon

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

Period examined: All model dates from 2026-04-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	-2.49%	9.0	AZO	-2.98%	6.0
1	UAA	-17.0%	1.0	MSI	-1.02%	13.0
1	HCA	-0.71%	16.0	LW	-1.21%	9.0
1	JPM	-0.35%	18.0	TFC	-0.89%	12.0
1	DHI	-0.87%	6.0	ZTS	-1.66%	6.0
1	POST	-1.71%	3.0	AAP	-1.4%	6.0
1	GME	-2.38%	2.0	T	-0.8%	9.0
1	AMAT	-0.94%	5.0	BALL	-2.98%	2.0
1	TRGP	-0.28%	16.0	WYNN	-2.56%	2.0
1	XOM	-3.86%	1.0	POST	-0.62%	8.0
1	HSBC	-1.23%	3.0	BAC	-0.55%	9.0
1	NWL	-0.88%	4.0	BMY	-0.38%	11.0
1	CAH	-0.43%	8.0	CNC	-0.68%	6.0
1	IRM	-0.46%	7.0	CMG	-0.76%	5.0
1	VST	-1.6%	2.0	GSK	-1.25%	3.0
1	CYH	-0.17%	18.0	HD	-0.62%	6.0
1	TEVA	-2.59%	1.0	EXPE	-3.7%	1.0
1	NAVI	-2.58%	1.0	LEN	-0.72%	5.0
1	KALU	-1.26%	2.0	VICI	-0.2%	15.0
1	SLV	-0.15%	15.0	NWL	-1.52%	2.0
1	QCOM	-0.65%	3.0	CHTR	-0.47%	6.0
1	LLY	-1.93%	1.0	TMUS	-0.19%	14.0
1	GLD	-1.66%	1.0	LVS	-0.84%	3.0
1	MOS	-0.83%	2.0	JAZZ	-0.21%	11.0
1	WFC	-1.57%	1.0	PEP	-0.18%	11.0
1	TSLA	-0.26%	4.0	AVGO	-0.48%	4.0
1	HLT	-0.45%	2.0	GILD	-0.95%	2.0
1	KEY	-0.21%	4.0	UAA	-0.59%	3.0
1	LVS	-0.54%	1.0	HON	-0.41%	4.0
1	MNST	-0.12%	4.0	AMAT	-1.46%	1.0

VaR Adjusted V-Scores: P30D, 10d Horizon

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

Period examined: All model dates from 2026-04-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	GT	-17.84%	6.0	ZTS	-25.55%	4.0
10	NWL	-20.1%	3.0	POST	-5.41%	7.0
10	HCA	-7.64%	7.0	TFC	-2.92%	9.0
10	SLV	-5.0%	9.0	NWL	-11.78%	2.0
10	THC	-3.08%	11.0	TEVA	-3.33%	7.0
10	NEM	-7.67%	4.0	AAP	-3.23%	7.0
10	CYH	-2.58%	10.0	IEP	-5.23%	4.0
10	PHM	-3.71%	6.0	GNRC	-3.48%	6.0
10	JPM	-1.92%	10.0	T	-2.87%	7.0
10	BA	-2.58%	7.0	PEP	-3.31%	5.0
10	DHI	-7.2%	2.0	PWR	-3.28%	5.0
10	IRM	-1.65%	7.0	AZO	-5.14%	3.0
10	PRGO	-3.64%	3.0	TMUS	-1.87%	8.0
10	AMZN	-1.31%	8.0	MSI	-3.4%	4.0
10	GME	-10.41%	1.0	ISRG	-2.07%	6.0
10	WFC	-4.91%	2.0	VICI	-1.27%	8.0
10	KEY	-2.39%	4.0	SBUX	-2.0%	5.0
10	NVDA	-4.42%	2.0	BALL	-4.4%	2.0
10	GOOGL	-0.69%	10.0	ADBE	-4.28%	2.0
10	ORLY	-2.81%	2.0	COST	-8.16%	1.0
10	HSBC	-2.56%	2.0	FIS	-7.14%	1.0
10	TEVA	-4.77%	1.0	ZION	-1.42%	5.0
10	PCG	-0.25%	11.0	EXPE	-6.67%	1.0
10	ELAN	-0.37%	5.0	WYNN	-3.28%	2.0
10	VCSH	-0.22%	3.0	CMG	-1.22%	5.0
10	BHP	-0.55%	1.0	UNH	-1.18%	5.0
10	HLT	0.73%	1.0	CHTR	-2.62%	2.0
10	BIIB	0.45%	2.0	BAC	-1.0%	4.0
10	AMAT	0.89%	2.0	KALU	-1.29%	3.0
10	KALU	2.53%	1.0	GSK	-1.92%	2.0

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

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

Period examined: All model dates from 2022-01-31 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMC	-0.19%	728.0	PRGO	-0.16%	617.0
1	SBNY	-1.18%	97.0	CHTR	-0.11%	840.0
1	NWL	-0.14%	578.0	VFC	-0.17%	355.0
1	IEP	-0.14%	539.0	CTLT	-0.39%	146.0
1	UAA	-0.07%	793.0	AAP	-0.09%	574.0
1	AAP	-0.13%	367.0	AA	-0.31%	160.0
1	LEN	-0.05%	836.0	CMCSA	-0.07%	645.0
1	ADBE	-0.33%	129.0	FRCB	-0.54%	84.0
1	NAVI	-0.13%	315.0	OXY	-0.14%	322.0
1	MOS	-0.05%	883.0	CPRT	-0.23%	186.0
1	FIS	-0.16%	241.0	FIS	-0.06%	759.0
1	UNH	-0.08%	474.0	ZTS	-0.06%	685.0
1	FITB	-0.08%	475.0	BALL	-0.08%	518.0
1	SBUX	-0.1%	343.0	IEP	-0.09%	392.0
1	GT	-0.04%	810.0	SIVBQ	-0.19%	187.0
1	LW	-0.11%	283.0	SBNY	-0.22%	123.0
1	ZION	-0.04%	672.0	LNC	-0.07%	371.0
1	KEY	-0.05%	495.0	INTU	-0.06%	396.0
1	CHTR	-0.23%	101.0	MNST	-0.1%	232.0
1	PEP	-0.11%	140.0	CCL	-0.09%	240.0
1	GILD	-0.09%	167.0	NWL	-0.06%	362.0
1	VZ	-0.1%	136.0	VICI	-0.03%	627.0
1	FRCB	-0.12%	117.0	FRA	-0.02%	1036.0
1	CVS	-0.05%	244.0	X	-0.28%	62.0
1	BIIB	-0.07%	191.0	BIIB	-0.02%	715.0
1	TLT	-0.1%	117.0	TLT	-0.02%	795.0
1	BAC	-0.03%	452.0	KHC	-0.03%	597.0
1	AMZN	-0.05%	244.0	BMY	-0.02%	829.0
1	NVS	-0.13%	87.0	AMC	-0.07%	207.0
1	BBY	-0.02%	710.0	MOS	-0.22%	67.0

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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-1.45%	787.0	SIVBQ	-5.88%	187.0
10	SBNY	-7.7%	97.0	PRGO	-1.43%	617.0
10	LUMN	-1.11%	634.0	FRCB	-9.11%	84.0
10	IEP	-1.19%	539.0	SBNY	-5.86%	123.0
10	GT	-0.78%	804.0	CHTR	-0.81%	834.0
10	AMC	-0.77%	725.0	AMC	-3.19%	204.0
10	NWL	-0.89%	570.0	IEP	-1.51%	383.0
10	UNH	-1.04%	473.0	VFC	-1.52%	346.0
10	ADBE	-3.28%	129.0	CMCSA	-0.79%	636.0
10	BAC	-0.77%	452.0	FIS	-0.65%	751.0
10	LNC	-0.81%	413.0	AAP	-0.72%	572.0
10	MOS	-0.34%	878.0	ZTS	-0.59%	676.0
10	FITB	-0.6%	472.0	NAVI	-0.7%	539.0
10	SBUX	-0.8%	341.0	INTU	-0.96%	387.0
10	BALL	-0.71%	326.0	BIIB	-0.51%	715.0
10	LW	-0.75%	283.0	BXP	-0.48%	759.0
10	FRCB	-1.75%	117.0	BHC	-1.53%	232.0
10	ZTS	-0.84%	239.0	TLT	-0.33%	786.0
10	CHTR	-1.89%	100.0	CPRT	-1.43%	177.0
10	QCOM	-0.26%	693.0	NWL	-0.67%	361.0
10	BBY	-0.26%	705.0	FRA	-0.21%	1027.0
10	KHC	-0.61%	283.0	CTLT	-1.14%	146.0
10	SIVBQ	-6.53%	26.0	LVS	-0.38%	435.0
10	PEP	-1.19%	140.0	BALL	-0.32%	518.0
10	AAP	-0.45%	361.0	X	-2.56%	62.0
10	CVS	-0.65%	244.0	LQD	-0.16%	964.0
10	ZION	-0.23%	671.0	CLF	-0.58%	253.0
10	USB	-0.33%	451.0	CCL	-0.61%	240.0
10	FIS	-0.6%	241.0	BHP	-0.25%	570.0
10	NAVI	-0.41%	313.0	CNC	-0.34%	407.0

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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-3.05%	781.0	SIVBQ	-11.93%	187.0
21	AMC	-2.41%	725.0	PRGO	-3.12%	617.0
21	LUMN	-2.68%	624.0	SBNY	-12.51%	123.0
21	SBNY	-15.64%	97.0	FRCB	-16.25%	84.0
21	IEP	-2.73%	539.0	AMC	-6.82%	195.0
21	NWL	-2.08%	563.0	CMCSA	-2.07%	625.0
21	GT	-1.32%	796.0	CHTR	-1.41%	823.0
21	UNH	-1.76%	473.0	AAP	-2.06%	563.0
21	MOS	-0.72%	876.0	FIS	-1.56%	740.0
21	VFC	-1.19%	531.0	BXP	-1.53%	748.0
21	ADBE	-4.33%	129.0	BHC	-4.61%	229.0
21	SIVBQ	-18.4%	26.0	IEP	-2.73%	374.0
21	BAC	-1.07%	448.0	BIIB	-1.41%	714.0
21	LW	-1.64%	283.0	NAVI	-1.57%	538.0
21	LNC	-1.05%	413.0	ZTS	-1.1%	668.0
21	ZTS	-1.8%	238.0	VFC	-2.01%	335.0
21	BBY	-0.58%	696.0	INTU	-1.57%	376.0
21	SBUX	-1.1%	339.0	NWL	-1.62%	359.0
21	CHTR	-3.71%	100.0	X	-7.83%	62.0
21	KHC	-1.29%	283.0	CPRT	-2.72%	166.0
21	FRCB	-3.1%	117.0	ADBE	-0.51%	800.0
21	BALL	-1.04%	321.0	FRA	-0.4%	1016.0
21	TLT	-2.55%	117.0	TLT	-0.45%	775.0
21	CZR	-0.42%	678.0	GE	-1.19%	281.0
21	BHC	-0.44%	641.0	LNC	-0.87%	351.0
21	USB	-0.58%	451.0	BHP	-0.48%	568.0
21	VZ	-1.84%	136.0	EXPE	-0.46%	574.0
21	FITB	-0.51%	465.0	BALL	-0.5%	516.0
21	PEP	-1.39%	140.0	LW	-0.45%	566.0
21	GSK	-9.36%	19.0	LQD	-0.26%	953.0

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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	AMC	-11.07%	714.0	SIVBQ	-37.06%	187.0
63	UAA	-6.71%	757.0	AMC	-31.13%	176.0
63	IEP	-9.1%	537.0	PRGO	-8.5%	617.0
63	NWL	-8.08%	539.0	FRCB	-56.91%	84.0
63	LUMN	-6.98%	586.0	SBNY	-32.45%	123.0
63	SBNY	-41.65%	97.0	FIS	-5.28%	700.0
63	MOS	-4.11%	857.0	BXP	-5.09%	717.0
63	GT	-3.27%	755.0	IEP	-9.71%	343.0
63	BALL	-7.33%	309.0	CHTR	-4.12%	792.0
63	GME	-3.71%	525.0	VFC	-10.37%	295.0
63	CLF	-2.58%	648.0	AAP	-5.41%	536.0
63	TSLA	-12.52%	131.0	BHC	-13.21%	210.0
63	AAP	-4.47%	356.0	CMCSA	-4.55%	583.0
63	BHC	-2.43%	637.0	NWL	-6.35%	351.0
63	BBY	-2.21%	691.0	BIIB	-3.15%	696.0
63	UNH	-3.09%	467.0	ZTS	-3.12%	638.0
63	KHC	-4.78%	282.0	NAVI	-3.7%	515.0
63	CNC	-2.71%	488.0	CZR	-8.18%	222.0
63	CZR	-1.92%	650.0	LNC	-5.35%	313.0
63	NAVI	-3.5%	303.0	CLF	-5.71%	236.0
63	ELAN	-1.96%	529.0	BHP	-2.28%	560.0
63	SBUX	-2.95%	339.0	X	-19.97%	62.0
63	FRCB	-8.05%	117.0	ADBE	-1.52%	759.0
63	SIVBQ	-34.19%	26.0	TLT	-1.36%	734.0
63	CTLT	-1.9%	438.0	FRA	-0.98%	977.0
63	ADBE	-6.45%	129.0	KHC	-1.74%	545.0
63	VZ	-5.67%	136.0	CPRT	-6.69%	124.0
63	WRK	-2.51%	283.0	SNY	-0.82%	931.0
63	TLT	-6.0%	117.0	BA	-1.32%	563.0
63	LW	-2.34%	280.0	TDG	-2.73%	227.0

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

Period examined: All model dates from 2022-01-31 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AMC	-23.41%	666.0	SIVBQ	-72.85%	187.0
126	NWL	-20.42%	502.0	AMC	-55.8%	172.0
126	IEP	-17.09%	522.0	SBNY	-70.07%	123.0
126	UAA	-10.34%	744.0	PRGO	-14.26%	560.0
126	MOS	-7.85%	825.0	FRCB	-87.31%	84.0
126	GME	-12.33%	496.0	IEP	-21.84%	311.0
126	SBNY	-57.35%	97.0	CHTR	-7.09%	762.0
126	AAP	-16.25%	337.0	VFC	-21.71%	241.0
126	CTLT	-9.55%	377.0	NWL	-14.32%	334.0
126	FRCB	-30.44%	117.0	AAP	-7.77%	518.0
126	CNC	-6.87%	488.0	FIS	-6.04%	641.0
126	CLF	-5.29%	628.0	CZR	-16.99%	222.0
126	GT	-4.74%	692.0	NAVI	-7.46%	486.0
126	BALL	-11.09%	288.0	BXP	-5.36%	661.0
126	UNH	-5.14%	467.0	BHC	-17.77%	185.0
126	CZR	-3.71%	592.0	BIIB	-4.68%	673.0
126	KHC	-7.15%	280.0	ZTS	-4.93%	581.0
126	BBY	-2.46%	646.0	KHC	-5.19%	489.0
126	BHC	-2.54%	619.0	LNC	-8.66%	284.0
126	TSLA	-13.19%	113.0	CMCSA	-4.67%	520.0
126	LW	-5.36%	271.0	ADBE	-3.0%	696.0
126	CHTR	-15.42%	90.0	CNC	-6.38%	321.0
126	CMA	-3.93%	332.0	TLT	-2.65%	673.0
126	SIVBQ	-48.67%	26.0	BHP	-3.06%	547.0
126	VZ	-8.78%	135.0	SNY	-1.57%	869.0
126	TLT	-10.1%	117.0	CYH	-13.37%	92.0
126	FIS	-4.71%	239.0	GNRC	-2.27%	505.0
126	PRGO	-6.83%	162.0	CLF	-4.82%	215.0
126	ZTS	-4.2%	235.0	FRA	-1.04%	921.0
126	ADBE	-6.14%	129.0	X	-11.51%	62.0

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

Period examined: All model dates from 2022-01-31 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	AMC	-45.58%	544.0	SIVBQ	-98.74%	187.0
252	IEP	-35.7%	429.0	AMC	-83.83%	171.0
252	NWL	-30.7%	418.0	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	-15.24%	666.0	PRGO	-21.2%	446.0
252	MOS	-13.33%	712.0	VFC	-39.54%	238.0
252	SBNY	-93.45%	97.0	FRCB	-96.6%	84.0
252	CLF	-15.45%	573.0	AAP	-18.13%	423.0
252	CNC	-13.75%	481.0	CNC	-30.73%	223.0
252	GME	-13.2%	478.0	CHTR	-9.79%	682.0
252	CZR	-11.58%	510.0	BIIB	-8.97%	640.0
252	UNH	-11.99%	455.0	CZR	-26.31%	205.0
252	GT	-9.27%	570.0	NAVI	-13.31%	405.0
252	LW	-19.06%	236.0	BXP	-9.1%	547.0
252	CVS	-18.92%	222.0	BHC	-25.89%	165.0
252	CTLT	-13.47%	288.0	BMY	-6.37%	642.0
252	KHC	-14.96%	254.0	KHC	-8.99%	416.0
252	FIS	-17.1%	201.0	ZTS	-7.24%	476.0
252	BALL	-13.07%	257.0	TLT	-6.07%	566.0
252	VFC	-7.4%	411.0	CMCSA	-6.95%	434.0
252	CYH	-4.34%	625.0	PEP	-5.41%	478.0
252	PRGO	-15.74%	157.0	LNC	-8.87%	240.0
252	SIVBQ	-85.19%	26.0	OXY	-7.85%	267.0
252	BHC	-3.44%	546.0	GNRC	-4.56%	444.0
252	CHTR	-26.49%	66.0	AA	-10.67%	158.0
252	BBY	-3.04%	529.0	CYH	-17.74%	87.0
252	CMA	-4.47%	317.0	UNH	-5.55%	275.0
252	SBUX	-4.77%	293.0	BHP	-2.63%	512.0
252	TLT	-10.58%	115.0	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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMC	-0.42%	183.0	MSTR	-0.38%	157.0
1	MOS	-0.38%	167.0	FIS	-0.33%	180.0
1	GT	-0.25%	238.0	CHTR	-0.36%	156.0
1	GME	-0.49%	105.0	PRGO	-0.33%	167.0
1	CHTR	-1.37%	35.0	INTU	-0.51%	102.0
1	LEN	-0.18%	151.0	ADBE	-0.17%	245.0
1	CYH	-0.12%	219.0	ZTS	-0.2%	207.0
1	VNO	-0.21%	123.0	NWL	-0.62%	59.0
1	INTU	-0.19%	126.0	CPRT	-0.18%	149.0
1	NAVI	-0.39%	53.0	CCL	-0.91%	29.0
1	TDG	-0.24%	63.0	AVGO	-0.47%	55.0
1	CPRT	-0.16%	88.0	CMCSA	-0.12%	209.0
1	LW	-0.28%	46.0	T	-0.13%	183.0
1	META	-0.08%	158.0	HD	-0.12%	161.0
1	COST	-0.15%	80.0	LVS	-0.19%	94.0
1	TMUS	-0.12%	93.0	ISRG	-0.13%	130.0
1	WFC	-0.09%	117.0	MSFT	-0.2%	82.0
1	NFLX	-0.05%	194.0	BXP	-0.07%	218.0
1	CMG	-0.13%	77.0	VICI	-0.08%	186.0
1	PRGO	-0.14%	67.0	HCA	-0.5%	28.0
1	MSI	-0.27%	33.0	NAVI	-0.09%	134.0
1	FIS	-0.19%	40.0	BALL	-0.12%	102.0
1	ZTS	-0.75%	10.0	FRA	-0.05%	238.0
1	ORLY	-0.03%	198.0	UAA	-0.15%	76.0
1	AMGN	-0.24%	24.0	AZO	-0.16%	68.0
1	GBTC	-0.03%	179.0	KHC	-0.06%	176.0
1	CZR	-0.03%	167.0	SNY	-0.04%	244.0
1	NVS	-0.18%	21.0	TFC	-0.12%	78.0
1	GILD	-0.04%	95.0	CMG	-0.06%	138.0
1	ACGL	-0.01%	201.0	VFC	-0.06%	117.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	GT	-2.57%	232.0	PRGO	-4.39%	167.0
10	AMC	-2.68%	180.0	ZTS	-2.91%	198.0
10	MOS	-2.96%	162.0	FIS	-2.71%	172.0
10	UAA	-2.62%	116.0	ADBE	-1.92%	236.0
10	CHTR	-8.57%	34.0	MSTR	-3.0%	148.0
10	INTU	-1.98%	126.0	INTU	-3.98%	93.0
10	VNO	-1.96%	122.0	CHTR	-2.44%	150.0
10	LEN	-1.51%	151.0	CMCSA	-1.2%	200.0
10	NFLX	-1.16%	191.0	NAVI	-1.83%	131.0
10	GME	-1.92%	97.0	NWL	-3.87%	58.0
10	CMG	-2.4%	77.0	CPRT	-1.54%	140.0
10	MSTR	-2.01%	73.0	T	-1.01%	176.0
10	CPRT	-1.45%	88.0	BXP	-0.81%	209.0
10	META	-0.8%	157.0	ISRG	-1.11%	127.0
10	GILD	-1.26%	88.0	FRA	-0.61%	229.0
10	FIS	-2.71%	40.0	CMG	-1.03%	132.0
10	TDG	-1.6%	63.0	HD	-0.85%	158.0
10	TMUS	-1.03%	93.0	CCL	-4.46%	29.0
10	NAVI	-1.87%	51.0	AZO	-2.14%	60.0
10	FITB	-1.14%	78.0	LW	-0.91%	120.0
10	GBTC	-0.49%	177.0	POST	-0.89%	119.0
10	VST	-0.33%	238.0	BBY	-1.99%	52.0
10	DHI	-0.32%	187.0	MSFT	-1.21%	76.0
10	MSI	-1.73%	33.0	SNY	-0.37%	235.0
10	CYH	-0.26%	210.0	GBTC	-4.02%	18.0
10	WFC	-0.4%	110.0	TFC	-0.96%	69.0
10	BAC	-0.28%	149.0	VFC	-0.6%	108.0
10	COST	-0.51%	78.0	VICI	-0.36%	177.0
10	NVS	-1.83%	20.0	AMC	-1.64%	33.0
10	ZTS	-3.3%	10.0	KHC	-0.28%	172.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	AMC	-7.29%	180.0	PRGO	-9.77%	167.0
21	GT	-4.29%	224.0	ZTS	-5.4%	190.0
21	MOS	-5.42%	160.0	FIS	-5.55%	161.0
21	LEN	-3.98%	151.0	ADBE	-3.91%	225.0
21	UAA	-4.89%	110.0	CHTR	-5.6%	139.0
21	NFLX	-2.76%	188.0	INTU	-8.9%	82.0
21	VNO	-4.25%	121.0	NWL	-10.86%	56.0
21	CHTR	-14.0%	34.0	MSTR	-4.11%	137.0
21	INTU	-3.67%	126.0	CMCSA	-2.82%	189.0
21	CMG	-5.54%	77.0	NAVI	-3.76%	130.0
21	MSTR	-5.32%	73.0	T	-2.65%	165.0
21	VST	-1.24%	227.0	CPRT	-3.25%	129.0
21	CPRT	-3.17%	88.0	BXP	-1.76%	198.0
21	NAVI	-5.29%	43.0	FRA	-1.43%	218.0
21	GBTC	-1.32%	170.0	CMG	-2.16%	122.0
21	META	-1.36%	157.0	ISRG	-2.19%	119.0
21	TDG	-3.02%	62.0	LW	-2.34%	109.0
21	TMUS	-1.91%	93.0	CCL	-7.86%	29.0
21	CYH	-0.86%	199.0	BBY	-4.0%	52.0
21	FIS	-4.09%	40.0	HD	-1.33%	152.0
21	GME	-1.67%	87.0	SNY	-0.83%	224.0
21	GILD	-1.77%	80.0	POST	-1.32%	112.0
21	MSI	-4.0%	33.0	WYNN	-2.39%	58.0
21	COST	-1.75%	71.0	VICI	-0.83%	166.0
21	LW	-2.11%	46.0	AZO	-2.43%	50.0
21	ISRG	-1.81%	47.0	MSFT	-1.55%	76.0
21	IEP	-0.77%	108.0	GE	-5.24%	22.0
21	MSFT	-0.73%	107.0	GBTC	-6.05%	18.0
21	BHC	-0.66%	90.0	TEVA	-3.08%	33.0
21	NVS	-2.95%	19.0	KHC	-0.57%	163.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	AMC	-21.54%	169.0	PRGO	-24.04%	167.0
63	MSTR	-30.08%	73.0	FIS	-18.77%	121.0
63	GT	-10.12%	183.0	ADBE	-12.14%	184.0
63	INTU	-14.57%	126.0	ZTS	-12.18%	160.0
63	VNO	-14.81%	108.0	CHTR	-17.49%	108.0
63	LEN	-11.19%	131.0	MSTR	-14.65%	95.0
63	MOS	-9.85%	141.0	NAVI	-10.69%	107.0
63	GBTC	-10.11%	137.0	CMCSA	-7.45%	147.0
63	CMG	-19.97%	68.0	INTU	-24.59%	44.0
63	ORCL	-9.33%	127.0	BXP	-6.07%	167.0
63	VST	-5.99%	185.0	FRA	-5.5%	179.0
63	NFLX	-6.73%	156.0	CPRT	-11.24%	87.0
63	CPRT	-10.71%	88.0	NWL	-20.17%	48.0
63	NAVI	-21.67%	41.0	LW	-9.17%	80.0
63	MSFT	-8.51%	99.0	KHC	-5.32%	124.0
63	TMUS	-8.7%	87.0	TDG	-5.16%	117.0
63	META	-5.48%	136.0	WYNN	-9.3%	57.0
63	UAA	-6.86%	86.0	VICI	-4.04%	125.0
63	NWL	-4.25%	117.0	SNY	-2.45%	184.0
63	IEP	-4.58%	106.0	CMG	-4.21%	105.0
63	TDG	-10.3%	47.0	AAP	-3.82%	112.0
63	DHI	-3.55%	135.0	HD	-3.69%	116.0
63	ISRG	-8.63%	42.0	QCOM	-2.96%	132.0
63	BHC	-4.05%	86.0	VFC	-6.69%	57.0
63	BBY	-2.02%	162.0	GBTC	-20.81%	16.0
63	CHTR	-10.4%	29.0	T	-2.15%	131.0
63	COST	-4.23%	65.0	CCL	-11.62%	24.0
63	EXPE	-2.55%	97.0	LNC	-3.69%	73.0
63	FIS	-5.72%	40.0	AZO	-5.8%	40.0
63	LW	-4.64%	43.0	CZR	-11.48%	17.0

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

Period examined: All model dates from 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AMC	-48.73%	121.0	PRGO	-43.81%	110.0
126	MSTR	-59.87%	73.0	ADBE	-22.2%	121.0
126	INTU	-32.16%	113.0	CHTR	-30.13%	78.0
126	ORCL	-29.04%	109.0	ZTS	-21.11%	103.0
126	GBTC	-29.44%	91.0	NAVI	-23.37%	78.0
126	MOS	-21.44%	109.0	FIS	-26.33%	62.0
126	NFLX	-23.08%	98.0	BXP	-13.41%	111.0
126	VST	-16.28%	122.0	FRA	-11.96%	123.0
126	CPRT	-21.07%	88.0	MSTR	-34.31%	37.0
126	LEN	-21.64%	76.0	LW	-19.78%	56.0
126	NWL	-17.93%	80.0	AAP	-11.25%	94.0
126	VNO	-23.05%	62.0	HD	-10.23%	94.0
126	GT	-11.39%	120.0	CMCSA	-10.87%	84.0
126	CMG	-19.8%	66.0	VICI	-11.21%	78.0
126	TMUS	-14.69%	82.0	NWL	-24.74%	31.0
126	BBY	-9.75%	117.0	KHC	-10.17%	68.0
126	MSFT	-14.6%	73.0	VNO	-16.32%	42.0
126	META	-11.27%	94.0	CMG	-11.27%	53.0
126	FIS	-27.48%	38.0	SNY	-4.83%	122.0
126	BHC	-12.48%	68.0	CPRT	-20.15%	24.0
126	IEP	-8.0%	91.0	MSFT	-18.58%	24.0
126	CDNS	-8.41%	84.0	TDG	-7.67%	58.0
126	LW	-18.92%	34.0	LNC	-9.22%	44.0
126	NAVI	-27.42%	22.0	MSI	-4.23%	87.0
126	AZO	-8.18%	71.0	T	-3.89%	92.0
126	CHTR	-23.41%	24.0	GBTC	-26.78%	13.0
126	TDG	-9.02%	46.0	WYNN	-13.82%	25.0
126	KHC	-12.47%	29.0	AZO	-11.63%	27.0
126	ORLY	-4.46%	77.0	POST	-5.52%	51.0
126	DHI	-4.09%	76.0	CCL	-12.73%	22.0

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 2026-03-02 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	-0.58%	55.0	INTU	-0.4%	58.0
1	B	-0.66%	44.0	ZTS	-0.44%	47.0
1	THC	-0.42%	61.0	CMCSA	-0.32%	62.0
1	MOS	-0.94%	26.0	MSI	-0.34%	52.0
1	CHTR	-3.86%	6.0	UAA	-1.1%	16.0
1	CAH	-0.31%	61.0	HD	-0.38%	45.0
1	META	-0.83%	22.0	NWL	-1.53%	11.0
1	HCA	-0.33%	46.0	ON	-1.54%	10.0
1	PCG	-0.24%	60.0	CPRT	-0.24%	62.0
1	GILD	-0.28%	49.0	GSK	-0.22%	62.0
1	NEM	-0.2%	62.0	CHTR	-0.28%	48.0
1	NVDA	-0.54%	20.0	BHC	-0.52%	25.0
1	BHP	-0.35%	28.0	BALL	-0.55%	22.0
1	AZN	-0.26%	36.0	LEN	-0.42%	28.0
1	NAVI	-0.74%	12.0	POST	-0.42%	27.0
1	CYH	-0.15%	59.0	AZO	-0.4%	28.0
1	PRGO	-0.14%	59.0	FIS	-0.19%	59.0
1	GNRC	-0.94%	9.0	TFC	-0.27%	40.0
1	WFC	-0.17%	47.0	HCA	-1.1%	9.0
1	PHM	-0.15%	54.0	T	-0.19%	52.0
1	ISRG	-0.6%	13.0	LVS	-0.48%	19.0
1	GME	-0.13%	58.0	TMUS	-0.18%	47.0
1	VST	-0.12%	61.0	SLV	-8.45%	1.0
1	XOM	-0.15%	49.0	GWW	-0.39%	20.0
1	MRK	-0.46%	15.0	SNY	-0.13%	60.0
1	BALL	-0.31%	22.0	BMY	-0.12%	61.0
1	FITB	-0.16%	39.0	AVGO	-0.2%	32.0
1	ORLY	-0.11%	60.0	WYNN	-2.05%	3.0
1	ACGL	-0.17%	38.0	VICI	-0.1%	61.0
1	FCX	-0.11%	51.0	AMGN	-0.12%	51.0

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 2026-03-02 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	THC	-4.5%	53.0	ZTS	-7.57%	38.0
10	GT	-4.75%	49.0	INTU	-4.86%	49.0
10	HCA	-5.07%	37.0	CHTR	-5.09%	42.0
10	B	-4.33%	37.0	CMCSA	-3.86%	53.0
10	CYH	-2.76%	50.0	FIS	-2.93%	51.0
10	MOS	-6.14%	21.0	HD	-3.03%	42.0
10	CHTR	-25.23%	5.0	MSI	-2.82%	43.0
10	PCG	-2.2%	51.0	CPRT	-1.79%	53.0
10	UAA	-3.5%	30.0	ISRG	-2.37%	40.0
10	GILD	-2.45%	42.0	T	-2.07%	45.0
10	CAH	-1.91%	52.0	ADBE	-1.67%	52.0
10	PHM	-1.8%	49.0	AMGN	-1.92%	45.0
10	META	-4.11%	21.0	GSK	-1.43%	53.0
10	ELAN	-1.55%	53.0	POST	-2.89%	26.0
10	GME	-1.44%	50.0	LEN	-3.53%	21.0
10	SLV	-1.35%	52.0	TMUS	-1.88%	38.0
10	NAVI	-6.74%	10.0	AZO	-3.49%	20.0
10	BALL	-3.95%	17.0	VZ	-1.09%	53.0
10	VST	-1.19%	53.0	HON	-1.05%	53.0
10	AZN	-1.92%	32.0	BBY	-1.69%	33.0
10	NFLX	-1.64%	35.0	CMG	-2.02%	27.0
10	NEM	-1.01%	53.0	TSLA	-2.95%	18.0
10	GNRC	-5.01%	9.0	BMY	-0.85%	52.0
10	ORLY	-0.87%	51.0	TLT	-0.82%	52.0
10	NVDA	-2.58%	17.0	MOS	-2.7%	15.0
10	NVS	-2.21%	19.0	MSFT	-1.33%	28.0
10	GE	-1.97%	21.0	LVS	-2.16%	17.0
10	LEN	-2.06%	20.0	HCA	-3.95%	9.0
10	GLD	-2.06%	19.0	CCL	-6.4%	5.0
10	WFC	-0.97%	40.0	PEP	-0.93%	34.0

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 2026-03-02 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	THC	-7.13%	42.0	CHTR	-14.3%	31.0
21	HCA	-9.0%	27.0	ZTS	-14.6%	30.0
21	GT	-5.15%	41.0	INTU	-8.5%	38.0
21	CAH	-4.81%	42.0	CMCSA	-7.6%	42.0
21	CYH	-4.92%	39.0	FIS	-5.77%	40.0
21	PCG	-4.69%	40.0	MSI	-5.87%	32.0
21	MOS	-9.34%	19.0	T	-5.48%	34.0
21	CHTR	-32.12%	5.0	ISRG	-4.75%	32.0
21	ELAN	-3.8%	42.0	AMGN	-4.21%	36.0
21	UAA	-5.72%	24.0	HD	-4.21%	36.0
21	LEN	-6.77%	20.0	BBY	-4.13%	33.0
21	GILD	-3.47%	34.0	TMUS	-4.6%	27.0
21	NFLX	-3.09%	32.0	GSK	-2.85%	42.0
21	VST	-2.24%	42.0	VZ	-2.84%	42.0
21	AZN	-3.21%	28.0	HON	-2.66%	42.0
21	PHM	-2.12%	42.0	HCA	-11.51%	9.0
21	B	-3.11%	26.0	MOS	-6.3%	15.0
21	XOM	-2.43%	32.0	LVS	-5.49%	16.0
21	META	-2.9%	21.0	CPRT	-2.06%	42.0
21	NVS	-3.3%	18.0	BMY	-1.74%	42.0
21	GLD	-3.34%	17.0	POST	-3.55%	19.0
21	BALL	-3.97%	12.0	ADBE	-1.53%	41.0
21	GE	-2.09%	19.0	TLT	-1.36%	41.0
21	BAC	-2.55%	15.0	TSLA	-3.11%	17.0
21	WFC	-1.15%	30.0	CCL	-10.36%	5.0
21	T	-8.28%	4.0	OXY	-1.94%	26.0
21	GME	-0.75%	40.0	GE	-4.42%	11.0
21	TMUS	-4.93%	6.0	CMG	-2.54%	17.0
21	GNRC	-3.07%	9.0	BALL	-2.04%	20.0
21	ZTS	-8.78%	3.0	SNY	-1.0%	40.0

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 2026-04-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	-1.07%	14.0	AZO	-1.05%	18.0
1	ORLY	-0.66%	20.0	INTU	-0.63%	20.0
1	HCA	-0.61%	19.0	CHTR	-0.69%	17.0
1	NAVI	-0.96%	10.0	ZTS	-0.57%	17.0
1	GME	-0.52%	18.0	IEP	-0.5%	18.0
1	CZR	-8.5%	1.0	VFC	-0.44%	20.0
1	PRGO	-0.4%	19.0	BHC	-1.39%	6.0
1	PWR	-0.96%	7.0	CMCSA	-0.41%	20.0
1	ACGL	-0.4%	16.0	NWL	-2.6%	3.0
1	POST	-0.7%	9.0	TFC	-0.43%	18.0
1	OXY	-0.3%	20.0	MSI	-0.38%	20.0
1	WFC	-0.35%	17.0	AAP	-0.62%	11.0
1	XOM	-0.33%	17.0	LNC	-0.33%	20.0
1	ISRG	-0.7%	8.0	SNY	-0.31%	20.0
1	NWL	-0.37%	15.0	BALL	-2.98%	2.0
1	EXPE	-0.41%	12.0	BAC	-0.46%	13.0
1	VST	-0.23%	19.0	PEP	-0.37%	15.0
1	AZN	-0.55%	8.0	FIS	-0.28%	19.0
1	JPM	-0.22%	20.0	WYNN	-2.56%	2.0
1	DHI	-0.2%	20.0	BMY	-0.26%	19.0
1	CYH	-0.19%	20.0	POST	-0.62%	8.0
1	WYNN	-0.31%	11.0	T	-0.26%	18.0
1	KEY	-0.17%	20.0	TMUS	-0.2%	20.0
1	COST	-0.36%	9.0	EXPE	-3.7%	1.0
1	FITB	-0.28%	10.0	GSK	-0.17%	20.0
1	TEVA	-0.34%	8.0	VICI	-0.17%	20.0
1	MOS	-0.35%	7.0	USB	-0.15%	20.0
1	LVS	-0.16%	15.0	UAA	-0.71%	4.0
1	AMZN	-0.2%	12.0	LVS	-0.84%	3.0
1	HSBC	-0.11%	19.0	MSTR	-0.12%	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 2026-04-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NWL	-17.63%	7.0	INTU	-11.01%	11.0
10	GT	-14.99%	8.0	MSTR	-9.72%	11.0
10	GME	-8.19%	10.0	ZTS	-12.2%	8.0
10	HCA	-6.48%	10.0	VFC	-7.74%	11.0
10	UAA	-10.09%	6.0	CHTR	-7.0%	11.0
10	NEM	-4.41%	11.0	AZO	-7.15%	10.0
10	GBTC	-6.91%	7.0	IEP	-5.94%	9.0
10	PRGO	-4.19%	11.0	FIS	-4.6%	11.0
10	ELAN	-4.02%	11.0	CMCSA	-3.6%	11.0
10	NAVI	-5.14%	8.0	POST	-5.41%	7.0
10	BA	-3.72%	11.0	MSI	-2.87%	11.0
10	LVS	-4.37%	9.0	LNC	-2.57%	11.0
10	ORLY	-3.51%	11.0	ISRG	-3.37%	8.0
10	SLV	-3.41%	11.0	TFC	-2.92%	9.0
10	THC	-3.08%	11.0	PEP	-3.18%	8.0
10	EXPE	-6.75%	5.0	T	-2.27%	11.0
10	WYNN	-6.66%	5.0	NWL	-11.78%	2.0
10	WFC	-3.02%	10.0	TEVA	-3.33%	7.0
10	ZTS	-29.87%	1.0	TMUS	-1.66%	11.0
10	DHI	-2.43%	11.0	HD	-2.97%	6.0
10	PWR	-4.21%	6.0	USB	-1.52%	11.0
10	FITB	-3.58%	7.0	PWR	-3.28%	5.0
10	BALL	-4.93%	5.0	AMC	-1.28%	9.0
10	CYH	-2.21%	11.0	TLT	-1.04%	11.0
10	BAC	-5.18%	4.0	LEN	-1.49%	7.0
10	JPM	-1.85%	11.0	SBUX	-2.0%	5.0
10	NVDA	-6.42%	3.0	BALL	-4.4%	2.0
10	PHM	-2.61%	7.0	BHC	-2.63%	3.0
10	IRM	-1.42%	11.0	COST	-3.91%	2.0
10	B	-1.39%	11.0	VICI	-0.65%	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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AMC	-0.29%	635.0	AMC	-0.8%	144.0
1	SBNY	-1.23%	96.0	PRGO	-0.21%	483.0
1	IEP	-0.13%	526.0	IEP	-0.2%	345.0
1	MOS	-0.09%	759.0	FIS	-0.13%	481.0
1	CYH	-0.1%	657.0	CTLT	-0.45%	142.0
1	CZR	-0.11%	517.0	CHTR	-0.1%	615.0
1	ON	-0.11%	485.0	OXY	-0.18%	303.0
1	NAVI	-0.16%	306.0	AA	-0.28%	158.0
1	FITB	-0.1%	463.0	GSK	-0.05%	911.0
1	NWL	-0.1%	478.0	BMY	-0.05%	727.0
1	BBY	-0.08%	551.0	CPRT	-0.32%	104.0
1	AAP	-0.14%	318.0	BALL	-0.06%	493.0
1	FIS	-0.18%	237.0	ZTS	-0.05%	654.0
1	ADBE	-0.33%	129.0	SIVBQ	-0.18%	165.0
1	UNH	-0.08%	466.0	FRCB	-0.35%	82.0
1	ZION	-0.06%	655.0	CMCSA	-0.05%	563.0
1	SBUX	-0.1%	324.0	NWL	-0.11%	244.0
1	LW	-0.11%	277.0	TLT	-0.03%	689.0
1	CMG	-0.04%	677.0	VFC	-0.11%	205.0
1	PCG	-0.06%	426.0	MNST	-0.09%	231.0
1	LEN	-0.04%	763.0	WRK	-0.09%	226.0
1	KEY	-0.05%	469.0	AAP	-0.04%	468.0
1	CHTR	-0.25%	100.0	X	-0.33%	60.0
1	CDNS	-0.04%	549.0	ADBE	-0.03%	598.0
1	PEP	-0.11%	140.0	SBNY	-0.16%	121.0
1	VZ	-0.1%	136.0	MOS	-0.28%	65.0
1	FRCB	-0.12%	117.0	VICI	-0.03%	586.0
1	BAC	-0.03%	451.0	FRA	-0.02%	976.0
1	GILD	-0.08%	165.0	LQD	-0.01%	955.0
1	META	-0.03%	406.0	VNO	-0.04%	275.0

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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	AMC	-1.27%	632.0	SIVBQ	-6.36%	165.0
10	SBNY	-7.7%	96.0	AMC	-6.91%	141.0
10	IEP	-1.06%	526.0	SBNY	-5.82%	121.0
10	ELAN	-0.98%	483.0	CHTR	-1.09%	609.0
10	UNH	-0.94%	465.0	FRCB	-7.2%	82.0
10	UAA	-0.67%	642.0	CMCSA	-0.84%	554.0
10	ADBE	-3.28%	129.0	IEP	-1.34%	336.0
10	LUMN	-0.62%	579.0	FIS	-0.9%	476.0
10	CYH	-0.55%	648.0	PRGO	-0.87%	483.0
10	NWL	-0.73%	470.0	NWL	-1.64%	243.0
10	BAC	-0.76%	451.0	CNC	-1.32%	288.0
10	FITB	-0.69%	460.0	BXP	-0.55%	683.0
10	LNC	-0.73%	409.0	ZTS	-0.55%	648.0
10	MOS	-0.37%	754.0	AAP	-0.73%	466.0
10	SBUX	-0.78%	322.0	BHC	-1.46%	192.0
10	BALL	-0.69%	324.0	NAVI	-0.54%	497.0
10	LW	-0.81%	277.0	TLT	-0.38%	681.0
10	AAP	-0.71%	312.0	INTU	-0.75%	315.0
10	CZR	-0.42%	517.0	CTLT	-1.33%	142.0
10	FRCB	-1.75%	117.0	VFC	-0.93%	201.0
10	ZTS	-0.84%	230.0	FRA	-0.18%	971.0
10	ZION	-0.28%	654.0	CCL	-0.68%	224.0
10	VFC	-0.37%	497.0	LVS	-0.37%	411.0
10	CHTR	-1.76%	99.0	LQD	-0.15%	946.0
10	SIVBQ	-6.53%	26.0	OXY	-0.45%	303.0
10	KHC	-0.59%	282.0	X	-2.28%	60.0
10	PEP	-1.19%	140.0	CPRT	-1.26%	104.0
10	FIS	-0.62%	237.0	BALL	-0.24%	493.0
10	CVS	-0.6%	242.0	BHP	-0.2%	525.0
10	BBY	-0.26%	546.0	TFC	-0.22%	420.0

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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	AMC	-3.07%	632.0	SIVBQ	-12.61%	165.0
21	SBNY	-15.72%	96.0	SBNY	-12.48%	121.0
21	IEP	-2.59%	526.0	CHTR	-2.29%	606.0
21	UAA	-2.03%	636.0	AMC	-10.06%	137.0
21	LUMN	-2.03%	570.0	FRCB	-14.5%	82.0
21	NWL	-2.03%	466.0	CMCSA	-2.14%	546.0
21	ELAN	-1.75%	475.0	AAP	-2.42%	457.0
21	UNH	-1.66%	465.0	BXP	-1.58%	672.0
21	VFC	-1.45%	497.0	PRGO	-2.13%	483.0
21	CZR	-1.35%	516.0	NWL	-3.84%	241.0
21	ADBE	-4.33%	129.0	IEP	-2.67%	328.0
21	BHC	-1.0%	536.0	FIS	-1.69%	470.0
21	MOS	-0.71%	752.0	BHC	-4.11%	189.0
21	SIVBQ	-18.4%	26.0	ZTS	-1.03%	641.0
21	LW	-1.72%	277.0	NAVI	-1.32%	496.0
21	BAC	-1.03%	447.0	CNC	-1.69%	280.0
21	LNC	-0.98%	409.0	INTU	-1.48%	314.0
21	ZTS	-1.7%	229.0	BIIB	-0.83%	530.0
21	GT	-0.64%	604.0	X	-7.21%	60.0
21	FRCB	-3.1%	117.0	TLT	-0.47%	670.0
21	KHC	-1.29%	282.0	FRA	-0.32%	960.0
21	SBUX	-1.11%	320.0	ADBE	-0.53%	581.0
21	CHTR	-3.57%	99.0	LQD	-0.26%	935.0
21	BALL	-1.03%	319.0	CTLT	-1.58%	142.0
21	TLT	-2.55%	117.0	CZR	-1.05%	206.0
21	FITB	-0.64%	453.0	VICI	-0.36%	566.0
21	USB	-0.67%	382.0	TDG	-1.03%	197.0
21	VZ	-1.84%	136.0	LNC	-0.61%	330.0
21	CYH	-0.37%	642.0	FCX	-1.03%	190.0
21	AAP	-0.71%	312.0	TFC	-0.47%	411.0

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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	AMC	-12.19%	621.0	SIVBQ	-37.58%	165.0
63	IEP	-8.99%	524.0	AMC	-37.36%	128.0
63	SBNY	-41.63%	96.0	FRCB	-55.87%	82.0
63	LUMN	-6.55%	536.0	SBNY	-32.74%	121.0
63	NWL	-7.16%	442.0	BXP	-5.16%	641.0
63	MOS	-3.79%	733.0	CHTR	-5.1%	577.0
63	UAA	-4.13%	612.0	IEP	-9.64%	299.0
63	BALL	-7.34%	307.0	PRGO	-5.87%	483.0
63	AAP	-7.12%	307.0	NWL	-11.8%	233.0
63	TSLA	-12.52%	131.0	AAP	-5.72%	432.0
63	ELAN	-3.32%	440.0	CMCSA	-4.44%	518.0
63	UNH	-3.01%	459.0	FIS	-4.96%	451.0
63	VNO	-3.63%	378.0	ZTS	-2.92%	612.0
63	KHC	-4.79%	281.0	NAVI	-3.56%	474.0
63	GT	-2.3%	581.0	CNC	-6.3%	267.0
63	CNC	-2.68%	476.0	CZR	-8.04%	199.0
63	BBY	-2.33%	532.0	LNC	-4.9%	298.0
63	BHC	-2.23%	532.0	BHC	-8.14%	171.0
63	CZR	-2.32%	496.0	VFC	-7.13%	191.0
63	NAVI	-3.33%	294.0	TLT	-1.81%	629.0
63	SBUX	-2.98%	320.0	X	-18.96%	60.0
63	FRCB	-8.05%	117.0	CLF	-5.08%	196.0
63	SIVBQ	-34.19%	26.0	FRA	-0.97%	921.0
63	ADBE	-6.45%	129.0	KHC	-1.58%	519.0
63	VZ	-5.67%	136.0	BA	-1.58%	470.0
63	TLT	-6.0%	117.0	BHP	-1.38%	515.0
63	LW	-2.48%	274.0	CVS	-1.15%	588.0
63	WRK	-2.6%	242.0	FSUGY	-5.7%	96.0
63	BAC	-1.11%	432.0	CMG	-4.67%	110.0
63	GME	-1.19%	389.0	PEP	-0.77%	597.0

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

Period examined: All model dates from 2022-01-31 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AMC	-22.78%	575.0	SIVBQ	-70.71%	165.0
126	IEP	-17.03%	509.0	SBNY	-69.58%	121.0
126	NWL	-19.44%	410.0	FRCB	-87.0%	82.0
126	MOS	-8.0%	701.0	AMC	-57.32%	124.0
126	SBNY	-57.47%	96.0	IEP	-22.48%	273.0
126	AAP	-18.27%	288.0	PRGO	-12.18%	469.0
126	UAA	-7.25%	600.0	CHTR	-8.84%	555.0
126	FRCB	-30.44%	117.0	AAP	-10.64%	414.0
126	CNC	-6.85%	476.0	NAVI	-7.6%	447.0
126	BALL	-11.06%	286.0	CNC	-14.24%	236.0
126	CTLT	-8.71%	333.0	CZR	-16.43%	199.0
126	GME	-7.27%	360.0	NWL	-13.84%	220.0
126	UNH	-4.97%	459.0	BXP	-5.13%	592.0
126	KHC	-7.17%	279.0	ZTS	-4.87%	565.0
126	GT	-3.43%	557.0	KHC	-5.14%	478.0
126	CZR	-4.15%	454.0	CMCSA	-4.73%	488.0
126	TSLA	-13.19%	113.0	LNC	-7.89%	269.0
126	LW	-5.52%	265.0	TLT	-3.63%	568.0
126	BHC	-2.7%	514.0	VFC	-13.1%	151.0
126	CHTR	-15.19%	89.0	FIS	-4.59%	409.0
126	SIVBQ	-48.67%	26.0	BHC	-10.67%	147.0
126	CMA	-3.77%	324.0	BHP	-2.47%	502.0
126	VZ	-8.78%	135.0	CYH	-11.8%	84.0
126	TLT	-10.1%	117.0	OXY	-3.71%	267.0
126	FIS	-4.85%	235.0	FRA	-1.03%	869.0
126	PRGO	-6.89%	161.0	UNH	-2.71%	238.0
126	INTU	-2.09%	473.0	X	-10.24%	60.0
126	ZTS	-3.7%	226.0	LW	-1.17%	498.0
126	ADBE	-6.14%	129.0	PEP	-1.03%	563.0
126	CVS	-3.3%	235.0	FSUGY	-5.74%	94.0

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

Period examined: All model dates from 2022-01-31 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
252	AMC	-45.69%	488.0	SIVBQ	-98.57%	165.0
252	IEP	-35.85%	417.0	IEP	-46.27%	261.0
252	FRCB	-91.34%	117.0	SBNY	-99.37%	121.0
252	NWL	-29.48%	341.0	AMC	-82.26%	123.0
252	AAP	-36.75%	269.0	PRGO	-21.26%	403.0
252	SBNY	-93.38%	96.0	FRCB	-96.51%	82.0
252	MOS	-14.78%	588.0	AAP	-22.39%	348.0
252	UAA	-12.61%	526.0	NWL	-33.54%	194.0
252	CNC	-13.64%	469.0	CHTR	-12.85%	484.0
252	CLF	-14.42%	415.0	CNC	-30.1%	204.0
252	UNH	-12.02%	447.0	CZR	-26.32%	182.0
252	LW	-19.14%	230.0	NAVI	-12.49%	370.0
252	CZR	-10.93%	381.0	BMY	-8.44%	543.0
252	CVS	-18.82%	220.0	BXP	-9.07%	500.0
252	GT	-7.95%	507.0	VFC	-28.4%	148.0
252	KHC	-15.0%	253.0	KHC	-9.04%	408.0
252	FIS	-17.17%	197.0	ZTS	-7.4%	469.0
252	BALL	-13.12%	255.0	TLT	-7.2%	464.0
252	CYH	-6.46%	506.0	PEP	-5.41%	477.0
252	GME	-9.56%	342.0	CMCSA	-6.37%	403.0
252	VFC	-8.0%	390.0	BHC	-19.55%	127.0
252	CTLT	-12.11%	248.0	OXY	-9.8%	250.0
252	PRGO	-15.78%	156.0	VNO	-11.41%	209.0
252	SIVBQ	-85.19%	26.0	ON	-23.61%	89.0
252	ON	-5.01%	413.0	BIIB	-4.58%	457.0
252	CHTR	-26.49%	66.0	UNH	-8.49%	220.0
252	BHC	-3.34%	441.0	AA	-10.4%	156.0
252	CMA	-4.02%	309.0	LNC	-6.82%	228.0
252	TLT	-10.58%	115.0	CYH	-17.34%	79.0
252	SBUX	-4.16%	274.0	BHP	-2.09%	467.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	MOS	-0.38%	165.0	PRGO	-0.77%	76.0
1	GME	-0.49%	105.0	FIS	-0.42%	132.0
1	CHTR	-1.45%	34.0	CHTR	-0.39%	130.0
1	CZR	-0.35%	134.0	ADBE	-0.3%	112.0
1	CYH	-0.29%	150.0	ZTS	-0.18%	183.0
1	AMC	-0.22%	146.0	MSTR	-0.92%	34.0
1	VNO	-0.31%	89.0	CCL	-0.91%	29.0
1	LEN	-0.17%	141.0	AVGO	-0.49%	53.0
1	PRGO	-0.36%	60.0	T	-0.13%	174.0
1	NAVI	-0.39%	53.0	INTU	-0.39%	48.0
1	INTU	-0.17%	119.0	CPRT	-0.27%	67.0
1	PCG	-0.12%	143.0	BXP	-0.09%	190.0
1	META	-0.11%	153.0	LVS	-0.19%	91.0
1	CPRT	-0.16%	88.0	VICI	-0.1%	180.0
1	TDG	-0.25%	58.0	HD	-0.11%	144.0
1	GT	-0.12%	106.0	NAVI	-0.11%	127.0
1	LW	-0.28%	46.0	HCA	-0.5%	28.0
1	TMUS	-0.12%	92.0	NWL	-0.27%	51.0
1	COST	-0.14%	79.0	BALL	-0.13%	101.0
1	NFLX	-0.05%	193.0	GWW	-0.11%	107.0
1	CMG	-0.14%	74.0	FRA	-0.05%	218.0
1	WFC	-0.09%	117.0	MSFT	-0.15%	70.0
1	NVDA	-0.15%	62.0	AMC	-0.5%	21.0
1	MSI	-0.27%	33.0	AZO	-0.15%	66.0
1	THC	-0.08%	108.0	SNY	-0.04%	208.0
1	FIS	-0.19%	40.0	CMG	-0.09%	87.0
1	ZTS	-0.75%	10.0	TFC	-0.09%	77.0
1	AMGN	-0.24%	24.0	VFC	-0.12%	57.0
1	GBTC	-0.03%	175.0	TDG	-0.06%	110.0
1	IEP	-0.04%	107.0	CSTM	-1.31%	5.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	MOS	-2.93%	160.0	ZTS	-3.09%	177.0
10	AMC	-2.84%	143.0	FIS	-2.73%	127.0
10	GT	-2.92%	100.0	CHTR	-2.56%	124.0
10	UAA	-2.52%	113.0	PRGO	-4.07%	76.0
10	CHTR	-8.4%	33.0	ADBE	-2.45%	104.0
10	NFLX	-1.16%	190.0	CMCSA	-1.68%	149.0
10	INTU	-1.84%	119.0	NAVI	-1.93%	124.0
10	GME	-1.92%	97.0	NWL	-4.05%	50.0
10	CMG	-2.44%	74.0	CNC	-2.11%	84.0
10	CYH	-1.09%	141.0	AMC	-9.11%	18.0
10	LEN	-1.07%	141.0	INTU	-3.27%	47.0
10	MSTR	-1.89%	72.0	MSTR	-4.49%	34.0
10	META	-0.85%	152.0	T	-0.8%	168.0
10	CPRT	-1.45%	88.0	FRA	-0.61%	213.0
10	VNO	-1.35%	88.0	CCL	-4.46%	29.0
10	FIS	-2.71%	40.0	BXP	-0.7%	181.0
10	VST	-0.67%	158.0	AZO	-2.04%	58.0
10	GBTC	-0.6%	173.0	LW	-1.04%	112.0
10	GILD	-1.19%	86.0	ISRG	-0.91%	121.0
10	NAVI	-1.87%	51.0	POST	-0.89%	119.0
10	TMUS	-0.98%	92.0	CPRT	-1.42%	67.0
10	FITB	-1.14%	78.0	SNY	-0.47%	200.0
10	TDG	-1.48%	58.0	CMG	-1.08%	82.0
10	MSI	-1.73%	33.0	BBY	-1.73%	48.0
10	WFC	-0.4%	110.0	HD	-0.59%	141.0
10	BAC	-0.28%	149.0	VICI	-0.48%	171.0
10	NVS	-1.83%	20.0	GBTC	-4.02%	18.0
10	ZTS	-3.3%	10.0	TFC	-0.93%	68.0
10	PEP	-2.3%	14.0	GLD	-2.53%	19.0
10	COST	-0.42%	77.0	NFLX	-3.15%	14.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	AMC	-7.76%	143.0	ZTS	-5.49%	170.0
21	MOS	-5.37%	158.0	CHTR	-6.16%	121.0
21	LEN	-4.23%	141.0	PRGO	-9.55%	76.0
21	UAA	-5.08%	107.0	FIS	-5.07%	121.0
21	NFLX	-2.9%	187.0	NWL	-11.88%	48.0
21	GT	-5.57%	95.0	ADBE	-5.76%	95.0
21	CHTR	-13.88%	33.0	CMCSA	-3.79%	141.0
21	INTU	-3.6%	119.0	INTU	-10.67%	46.0
21	CMG	-5.5%	74.0	NAVI	-3.75%	123.0
21	MSTR	-5.16%	72.0	T	-2.52%	157.0
21	ORCL	-3.27%	90.0	MSTR	-11.44%	34.0
21	VNO	-3.22%	87.0	FRA	-1.37%	202.0
21	CPRT	-3.17%	88.0	LW	-2.49%	104.0
21	VST	-1.74%	149.0	BXP	-1.39%	170.0
21	GBTC	-1.42%	166.0	CCL	-7.86%	29.0
21	NAVI	-5.29%	43.0	ISRG	-1.88%	113.0
21	META	-1.35%	152.0	CMG	-2.82%	72.0
21	CYH	-1.28%	135.0	BBY	-3.97%	48.0
21	TMUS	-1.84%	92.0	SNY	-0.93%	190.0
21	FIS	-4.09%	40.0	VICI	-1.06%	160.0
21	TDG	-2.56%	57.0	POST	-1.32%	112.0
21	GME	-1.67%	87.0	WYNN	-2.47%	56.0
21	MSI	-4.0%	33.0	AZO	-2.35%	49.0
21	GILD	-1.61%	78.0	GE	-5.24%	22.0
21	COST	-1.67%	70.0	GBTC	-6.05%	18.0
21	LW	-2.11%	46.0	CPRT	-1.55%	67.0
21	BBY	-0.78%	125.0	TEVA	-3.08%	33.0
21	ISRG	-1.81%	47.0	HD	-0.74%	135.0
21	MSFT	-0.77%	106.0	TDG	-0.97%	91.0
21	IEP	-0.75%	107.0	HCA	-3.11%	28.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	AMC	-22.6%	132.0	FIS	-17.93%	102.0
63	MSTR	-29.95%	72.0	PRGO	-23.41%	76.0
63	INTU	-14.9%	119.0	CHTR	-19.03%	92.0
63	GBTC	-10.28%	133.0	ZTS	-12.35%	141.0
63	MOS	-9.78%	139.0	ADBE	-12.9%	88.0
63	CMG	-19.9%	65.0	NAVI	-10.72%	101.0
63	LEN	-10.58%	121.0	INTU	-25.78%	42.0
63	GT	-16.33%	72.0	MSTR	-29.74%	34.0
63	NFLX	-6.84%	155.0	BXP	-6.69%	139.0
63	VNO	-13.53%	74.0	FRA	-5.5%	163.0
63	ORCL	-10.97%	90.0	CMCSA	-7.91%	113.0
63	CPRT	-10.71%	88.0	NWL	-20.83%	40.0
63	NAVI	-21.67%	41.0	LW	-8.88%	79.0
63	MSFT	-8.55%	98.0	KHC	-5.33%	106.0
63	TMUS	-8.63%	86.0	VICI	-4.22%	121.0
63	META	-5.38%	131.0	CMG	-9.26%	55.0
63	VST	-5.53%	111.0	WYNN	-9.13%	55.0
63	UAA	-6.58%	83.0	CPRT	-8.27%	48.0
63	BBY	-4.36%	120.0	TDG	-5.0%	79.0
63	IEP	-4.65%	105.0	SNY	-2.4%	150.0
63	TDG	-10.86%	42.0	HD	-3.54%	99.0
63	DHI	-3.31%	127.0	QCOM	-2.72%	124.0
63	ISRG	-8.63%	42.0	GBTC	-20.81%	16.0
63	BHC	-4.05%	86.0	CDNS	-4.32%	68.0
63	CHTR	-9.86%	28.0	CCL	-11.62%	24.0
63	COST	-4.14%	64.0	LNC	-3.94%	70.0
63	FIS	-5.72%	40.0	T	-1.95%	126.0
63	NWL	-2.09%	97.0	AZO	-5.4%	39.0
63	LW	-4.64%	43.0	CZR	-11.48%	17.0
63	KHC	-5.99%	31.0	VFC	-4.51%	43.0

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

Period examined: All model dates from 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	MSTR	-59.75%	72.0	PRGO	-45.0%	62.0
126	AMC	-49.17%	86.0	CHTR	-30.55%	70.0
126	INTU	-31.65%	106.0	ZTS	-21.49%	94.0
126	GBTC	-29.48%	87.0	NAVI	-23.18%	74.0
126	MOS	-21.33%	107.0	FIS	-26.36%	60.0
126	NFLX	-23.08%	98.0	FRA	-12.02%	111.0
126	ORCL	-25.92%	72.0	BXP	-14.38%	90.0
126	CPRT	-21.07%	88.0	ADBE	-22.82%	56.0
126	LEN	-21.56%	75.0	LW	-19.5%	55.0
126	VST	-16.84%	88.0	CMCSA	-10.76%	83.0
126	CMG	-20.19%	63.0	VICI	-11.21%	78.0
126	TMUS	-14.73%	81.0	HD	-9.22%	77.0
126	NWL	-16.71%	65.0	MSTR	-48.68%	14.0
126	BBY	-11.63%	93.0	NWL	-25.16%	27.0
126	FIS	-27.48%	38.0	KHC	-10.25%	65.0
126	MSFT	-14.39%	72.0	AAP	-9.55%	65.0
126	META	-11.18%	89.0	VNO	-16.21%	36.0
126	BHC	-12.48%	68.0	CPRT	-20.15%	24.0
126	IEP	-8.03%	90.0	MSFT	-18.58%	24.0
126	VNO	-19.41%	34.0	CMG	-14.98%	27.0
126	CDNS	-9.04%	73.0	LNC	-9.42%	41.0
126	LW	-18.92%	34.0	TDG	-7.91%	48.0
126	NAVI	-27.42%	22.0	MSI	-4.18%	85.0
126	AZO	-8.18%	71.0	GBTC	-26.78%	13.0
126	CHTR	-22.89%	23.0	T	-3.96%	87.0
126	GT	-10.37%	48.0	WYNN	-13.92%	24.0
126	TDG	-9.37%	41.0	SNY	-3.72%	89.0
126	KHC	-12.47%	29.0	AZO	-11.38%	26.0
126	ORLY	-4.46%	77.0	POST	-5.52%	51.0
126	DHI	-4.09%	76.0	CCL	-12.73%	22.0

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 2026-03-02 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	B	-0.66%	44.0	BHC	-0.85%	24.0
1	NEM	-0.53%	53.0	MSI	-0.38%	51.0
1	MOS	-0.94%	26.0	VFC	-1.3%	14.0
1	CHTR	-3.86%	6.0	UAA	-1.1%	16.0
1	THC	-1.07%	20.0	HD	-0.38%	45.0
1	GT	-0.61%	34.0	NWL	-1.53%	11.0
1	PRGO	-0.39%	52.0	ON	-1.54%	10.0
1	META	-0.83%	22.0	GSK	-0.23%	59.0
1	GILD	-0.28%	49.0	ZTS	-0.32%	42.0
1	HCA	-0.29%	43.0	LEN	-0.59%	23.0
1	PCG	-0.47%	24.0	BALL	-0.55%	22.0
1	NVDA	-0.54%	20.0	CHTR	-0.31%	38.0
1	BHP	-0.35%	28.0	POST	-0.42%	27.0
1	AZN	-0.26%	36.0	AZO	-0.42%	27.0
1	NAVI	-0.74%	12.0	FIS	-0.37%	30.0
1	ELAN	-0.18%	49.0	HCA	-1.1%	9.0
1	GNRC	-0.94%	9.0	LVS	-0.54%	18.0
1	WFC	-0.17%	47.0	T	-0.19%	48.0
1	ISRG	-0.6%	13.0	TFC	-0.22%	39.0
1	GME	-0.13%	58.0	TMUS	-0.18%	47.0
1	MRK	-0.46%	15.0	SLV	-8.45%	1.0
1	BA	-0.18%	37.0	GWW	-0.39%	20.0
1	BALL	-0.31%	22.0	ADBE	-0.31%	24.0
1	FITB	-0.16%	39.0	VICI	-0.11%	59.0
1	ACGL	-0.17%	38.0	AVGO	-0.21%	30.0
1	XOM	-0.13%	48.0	CPRT	-0.33%	19.0
1	HSBC	-0.1%	51.0	AMC	-0.39%	16.0
1	ORLY	-0.08%	56.0	WYNN	-2.05%	3.0
1	NVS	-0.21%	20.0	TLT	-0.09%	60.0
1	TDG	-0.26%	16.0	BA	-2.73%	2.0

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 2026-03-02 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	HCA	-5.17%	36.0	ZTS	-7.53%	36.0
10	NEM	-3.7%	44.0	CHTR	-4.45%	32.0
10	B	-4.33%	37.0	CMCSA	-3.6%	36.0
10	CYH	-5.15%	26.0	HD	-3.03%	42.0
10	MOS	-6.14%	21.0	MSI	-3.0%	42.0
10	CHTR	-25.23%	5.0	FIS	-4.02%	25.0
10	UAA	-3.5%	30.0	GSK	-1.85%	50.0
10	GILD	-2.45%	42.0	AMGN	-1.85%	44.0
10	ELAN	-2.32%	43.0	ISRG	-2.12%	37.0
10	GT	-3.13%	28.0	T	-1.84%	42.0
10	META	-4.11%	21.0	POST	-2.89%	26.0
10	PCG	-3.44%	21.0	AMC	-5.74%	13.0
10	GME	-1.44%	50.0	TMUS	-1.88%	38.0
10	NAVI	-6.74%	10.0	AZO	-3.39%	19.0
10	BALL	-3.95%	17.0	LEN	-3.33%	18.0
10	AZN	-1.92%	32.0	CMG	-2.02%	27.0
10	NFLX	-1.64%	35.0	BBY	-1.54%	31.0
10	THC	-3.16%	16.0	TLT	-0.82%	52.0
10	VST	-1.06%	47.0	HON	-0.99%	43.0
10	GNRC	-5.01%	9.0	ADBE	-2.55%	16.0
10	NVDA	-2.58%	17.0	MOS	-2.7%	15.0
10	NVS	-2.21%	19.0	VZ	-0.87%	44.0
10	PHM	-1.05%	40.0	HCA	-3.95%	9.0
10	GE	-1.97%	21.0	CCL	-6.4%	5.0
10	ORLY	-0.82%	50.0	PEP	-0.93%	34.0
10	LEN	-2.06%	20.0	BMY	-0.64%	49.0
10	GLD	-2.06%	19.0	VICI	-0.62%	50.0
10	WFC	-0.97%	40.0	NWL	-2.96%	10.0
10	EXPE	-1.54%	25.0	LVS	-1.71%	16.0
10	FITB	-1.01%	36.0	CPRT	-1.43%	19.0

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 2026-03-02 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	HCA	-8.92%	26.0	CHTR	-14.82%	29.0
21	MOS	-9.34%	19.0	ZTS	-14.81%	29.0
21	CHTR	-32.12%	5.0	CMCSA	-8.84%	28.0
21	UAA	-5.72%	24.0	MSI	-5.87%	32.0
21	LEN	-6.77%	20.0	T	-5.46%	31.0
21	ELAN	-3.86%	35.0	GSK	-3.9%	39.0
21	GILD	-3.47%	34.0	HD	-4.21%	36.0
21	CYH	-5.74%	20.0	AMGN	-4.19%	35.0
21	GT	-4.55%	23.0	BBY	-4.24%	31.0
21	NFLX	-3.09%	32.0	ISRG	-4.42%	29.0
21	AZN	-3.21%	28.0	TMUS	-4.6%	27.0
21	VST	-2.22%	38.0	FIS	-6.23%	19.0
21	PCG	-5.08%	16.0	HCA	-11.51%	9.0
21	B	-3.11%	26.0	MOS	-6.3%	15.0
21	XOM	-2.19%	31.0	VZ	-2.52%	36.0
21	META	-2.9%	21.0	LVS	-5.01%	15.0
21	NVS	-3.3%	18.0	POST	-3.55%	19.0
21	PHM	-1.69%	34.0	BMY	-1.63%	39.0
21	GLD	-3.34%	17.0	HON	-1.76%	34.0
21	CAH	-3.71%	15.0	TLT	-1.36%	41.0
21	BALL	-3.97%	12.0	INTU	-12.98%	4.0
21	GE	-2.09%	19.0	CCL	-10.36%	5.0
21	BAC	-2.55%	15.0	ADBE	-7.18%	7.0
21	THC	-2.91%	13.0	GE	-4.42%	11.0
21	WFC	-1.15%	30.0	CMG	-2.54%	17.0
21	T	-8.28%	4.0	BALL	-2.04%	20.0
21	GME	-0.75%	40.0	SNY	-1.0%	40.0
21	TMUS	-4.93%	6.0	PEP	-1.39%	26.0
21	NEM	-0.86%	34.0	OXY	-1.48%	24.0
21	GNRC	-3.07%	9.0	AZO	-3.17%	10.0

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

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

Period examined: All model dates from 2026-04-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	-1.34%	11.0	AZO	-1.11%	17.0
1	ORLY	-0.71%	16.0	IEP	-0.56%	17.0
1	PRGO	-0.63%	17.0	MSI	-0.49%	19.0
1	NAVI	-0.96%	10.0	BHC	-1.39%	6.0
1	GME	-0.52%	18.0	NWL	-2.6%	3.0
1	CZR	-8.5%	1.0	TFC	-0.43%	18.0
1	OXY	-0.42%	19.0	VFC	-1.39%	5.0
1	HCA	-0.42%	17.0	AAP	-0.62%	11.0
1	PWR	-0.96%	7.0	FIS	-0.62%	11.0
1	THC	-0.94%	7.0	BALL	-2.98%	2.0
1	ACGL	-0.4%	16.0	BAC	-0.46%	13.0
1	BA	-0.49%	13.0	PEP	-0.37%	15.0
1	POST	-0.7%	9.0	ADBE	-0.31%	17.0
1	WFC	-0.35%	17.0	LW	-0.31%	17.0
1	XOM	-0.33%	17.0	WYNN	-2.56%	2.0
1	ISRG	-0.7%	8.0	ZTS	-0.39%	13.0
1	TXN	-0.92%	6.0	BMY	-0.26%	19.0
1	EXPE	-0.41%	12.0	CHTR	-0.55%	9.0
1	AZN	-0.55%	8.0	POST	-0.62%	8.0
1	WYNN	-0.31%	11.0	CMCSA	-0.28%	17.0
1	KEY	-0.17%	20.0	T	-0.27%	17.0
1	COST	-0.36%	9.0	TMUS	-0.2%	20.0
1	NEM	-0.16%	19.0	EXPE	-3.7%	1.0
1	DHI	-0.17%	17.0	GSK	-0.17%	20.0
1	FITB	-0.28%	10.0	VICI	-0.17%	20.0
1	TEVA	-0.34%	8.0	UAA	-0.71%	4.0
1	MOS	-0.35%	7.0	LEN	-0.26%	10.0
1	PHM	-0.22%	11.0	LVS	-0.84%	3.0
1	LVS	-0.16%	15.0	GILD	-0.95%	2.0
1	AMZN	-0.2%	12.0	HD	-0.2%	9.0

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 2026-04-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	GME	-8.19%	10.0	ZTS	-12.76%	7.0
10	HCA	-6.48%	10.0	AZO	-7.34%	9.0
10	NWL	-15.77%	4.0	IEP	-5.98%	8.0
10	UAA	-10.09%	6.0	POST	-5.41%	7.0
10	GT	-12.06%	5.0	MSI	-3.6%	10.0
10	ELAN	-6.72%	8.0	ISRG	-3.37%	8.0
10	GBTC	-6.91%	7.0	TFC	-2.92%	9.0
10	NEM	-4.39%	10.0	PEP	-3.18%	8.0
10	PRGO	-4.37%	10.0	T	-2.27%	11.0
10	NAVI	-5.14%	8.0	FIS	-4.02%	6.0
10	LVS	-4.37%	9.0	NWL	-11.78%	2.0
10	BA	-3.68%	10.0	CHTR	-7.84%	3.0
10	ORLY	-3.54%	10.0	TEVA	-3.33%	7.0
10	EXPE	-6.75%	5.0	CMCSA	-2.8%	8.0
10	WYNN	-6.66%	5.0	TMUS	-1.66%	11.0
10	WFC	-3.02%	10.0	HD	-2.97%	6.0
10	ZTS	-29.87%	1.0	PWR	-3.28%	5.0
10	THC	-9.19%	3.0	GNRC	-1.97%	8.0
10	PWR	-4.21%	6.0	TLT	-1.04%	11.0
10	FITB	-3.58%	7.0	SBUX	-2.0%	5.0
10	BALL	-4.93%	5.0	BALL	-4.4%	2.0
10	DHI	-2.17%	10.0	BHC	-2.63%	3.0
10	BAC	-5.18%	4.0	COST	-3.91%	2.0
10	NVDA	-6.42%	3.0	VICI	-0.65%	11.0
10	PHM	-2.56%	6.0	EXPE	-6.67%	1.0
10	B	-1.39%	11.0	WYNN	-3.28%	2.0
10	AMZN	-1.42%	10.0	FRA	-0.59%	11.0
10	KEY	-1.19%	11.0	USB	-2.7%	2.0
10	MOS	-5.72%	2.0	MUB	-0.42%	11.0
10	SBUX	-5.5%	2.0	ZION	-0.65%	6.0

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

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

Period examined: All model dates from 2022-01-31 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	-0.56%	195.0	TSLA	-0.23%	163.0
1	UAA	-0.54%	145.0	AMC	-1.69%	20.0
1	MSTR	-1.44%	26.0	GNRC	-0.75%	42.0
1	CLF	-0.23%	158.0	NFLX	-0.11%	224.0
1	FSUGY	-0.11%	308.0	UNH	-0.17%	131.0
1	NWL	-0.3%	100.0	ADBE	-0.24%	92.0
1	QCOM	-0.11%	184.0	AAP	-0.48%	44.0
1	JPM	-0.2%	101.0	BXP	-0.66%	28.0
1	LUMN	-0.35%	56.0	T	-0.18%	98.0
1	CPRT	-0.71%	25.0	CMCSA	-0.44%	35.0
1	LEN	-0.21%	73.0	BA	-0.36%	40.0
1	TFC	-0.39%	38.0	BIIB	-0.11%	113.0
1	QQQ	-0.07%	202.0	ISRG	-0.43%	26.0
1	USB	-0.18%	69.0	SIVBQ	-1.55%	7.0
1	IRM	-1.16%	9.0	PRGO	-0.21%	49.0
1	CTLT	-0.15%	65.0	LNC	-0.92%	11.0
1	HCA	-0.63%	15.0	B	-0.66%	14.0
1	LLY	-0.36%	26.0	HON	-0.3%	28.0
1	KHC	-7.05%	1.0	GBTC	-1.13%	7.0
1	SPY	-0.11%	54.0	TDG	-0.28%	27.0
1	IEP	-0.38%	13.0	EXPE	-0.4%	19.0
1	CNC	-0.4%	12.0	CVS	-0.33%	21.0
1	LNC	-1.2%	4.0	NEM	-0.58%	11.0
1	BALL	-2.36%	2.0	HCA	-0.77%	8.0
1	CVS	-2.32%	2.0	BALL	-0.72%	8.0
1	CMA	-0.48%	8.0	WFC	-0.63%	8.0
1	GNRC	-0.27%	12.0	KHC	-1.52%	3.0
1	XOM	-1.05%	3.0	AMGN	-0.26%	17.0
1	AAP	-0.06%	49.0	BHP	-0.15%	30.0
1	AZN	-2.58%	1.0	NAVI	-0.24%	18.0

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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-4.92%	145.0	PRGO	-6.36%	49.0
10	GT	-2.54%	195.0	VFC	-2.24%	94.0
10	CLF	-2.43%	158.0	BIIB	-1.35%	113.0
10	LUMN	-6.23%	55.0	INTU	-2.34%	53.0
10	CTLT	-3.23%	60.0	CMG	-5.17%	19.0
10	NWL	-1.6%	100.0	T	-0.91%	97.0
10	FSUGY	-0.42%	305.0	FRCB	-86.36%	1.0
10	IEP	-6.33%	13.0	GNRC	-2.01%	42.0
10	QCOM	-0.39%	182.0	ADBE	-0.76%	92.0
10	KEY	-2.33%	26.0	LW	-6.13%	10.0
10	UNH	-6.89%	8.0	SNY	-0.76%	79.0
10	TFC	-1.31%	38.0	TSLA	-0.37%	163.0
10	IRM	-4.85%	9.0	BA	-1.3%	40.0
10	CPRT	-1.7%	25.0	NAVI	-2.87%	18.0
10	BBY	-0.25%	159.0	AAP	-1.16%	44.0
10	BA	-5.67%	7.0	BMY	-1.11%	45.0
10	EXPE	-0.69%	55.0	BHP	-1.62%	30.0
10	LEN	-0.48%	73.0	VNO	-1.33%	33.0
10	GNRC	-2.93%	12.0	NEM	-3.87%	11.0
10	CMA	-4.24%	8.0	CPRT	-1.79%	23.0
10	LNC	-8.4%	4.0	ISRG	-1.58%	26.0
10	CNC	-2.77%	12.0	LNC	-4.26%	8.0
10	MOS	-0.18%	124.0	BALL	-3.97%	8.0
10	SBUX	-1.11%	19.0	IEP	-1.56%	20.0
10	AAPL	-1.39%	15.0	PCG	-2.35%	13.0
10	CHTR	-14.26%	1.0	CLF	-2.16%	14.0
10	AZO	-0.32%	45.0	TDG	-1.1%	27.0
10	ORLY	-2.33%	6.0	USB	-1.34%	21.0
10	USB	-0.2%	69.0	ZTS	-1.6%	15.0
10	CVS	-6.12%	2.0	TFC	-3.88%	6.0

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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-7.51%	145.0	PRGO	-11.89%	49.0
21	CLF	-5.89%	158.0	VFC	-3.65%	87.0
21	GT	-3.47%	192.0	BIIB	-2.6%	113.0
21	LUMN	-9.51%	54.0	GNRC	-5.82%	40.0
21	CTLT	-5.93%	58.0	T	-2.22%	97.0
21	FSUGY	-1.04%	301.0	BHP	-5.22%	30.0
21	BBY	-1.52%	159.0	BHC	-8.11%	17.0
21	NWL	-2.34%	97.0	INTU	-2.39%	46.0
21	EXPE	-2.97%	55.0	FIS	-0.63%	173.0
21	QCOM	-0.69%	182.0	TDG	-3.99%	27.0
21	MSTR	-4.68%	26.0	JAZZ	-1.12%	95.0
21	GNRC	-9.91%	12.0	CPRT	-7.23%	13.0
21	IEP	-8.37%	13.0	SNY	-1.16%	79.0
21	MOS	-0.84%	124.0	FRCB	-88.37%	1.0
21	CPRT	-3.24%	25.0	BMY	-1.83%	45.0
21	KEY	-3.03%	26.0	NAVI	-4.48%	18.0
21	UNH	-7.96%	8.0	CMG	-4.03%	19.0
21	AA	-0.51%	102.0	IEP	-3.62%	20.0
21	CMA	-6.1%	8.0	B	-4.97%	14.0
21	CNC	-3.44%	12.0	LVS	-6.09%	11.0
21	ZTS	-4.51%	9.0	LW	-7.69%	8.0
21	IRM	-6.69%	6.0	BALL	-7.68%	8.0
21	NAVI	-4.27%	9.0	ZTS	-4.01%	15.0
21	LNC	-8.41%	4.0	SIVBQ	-7.05%	7.0
21	ORLY	-4.61%	5.0	GE	-8.12%	5.0
21	CHTR	-18.2%	1.0	AAP	-0.85%	44.0
21	SBUX	-0.86%	19.0	NEM	-2.66%	11.0
21	GILD	-7.92%	2.0	USB	-2.01%	14.0
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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-17.59%	145.0	PRGO	-20.81%	49.0
63	GME	-10.89%	136.0	BIIB	-8.69%	113.0
63	CLF	-8.61%	158.0	VFC	-15.53%	63.0
63	NWL	-12.25%	97.0	FIS	-4.92%	160.0
63	GT	-6.5%	174.0	GNRC	-18.49%	37.0
63	CTLT	-22.02%	49.0	SNY	-7.97%	79.0
63	MOS	-5.97%	124.0	BMY	-10.73%	44.0
63	EXPE	-13.21%	55.0	BHP	-15.23%	30.0
63	QCOM	-3.97%	182.0	ADBE	-6.78%	67.0
63	LUMN	-11.53%	50.0	BHC	-26.6%	17.0
63	BHC	-3.44%	105.0	THC	-8.23%	30.0
63	AMC	-3.57%	93.0	JAZZ	-2.36%	91.0
63	BBY	-1.83%	159.0	SIVBQ	-28.71%	7.0
63	MSTR	-7.87%	26.0	TDG	-6.95%	21.0
63	LEN	-2.51%	73.0	CMCSA	-5.19%	25.0
63	IEP	-13.41%	13.0	T	-1.29%	96.0
63	CMA	-15.38%	8.0	CPRT	-15.12%	8.0
63	AA	-1.38%	86.0	AAP	-2.58%	44.0
63	CZR	-0.65%	154.0	ZTS	-7.51%	15.0
63	ZTS	-10.94%	9.0	AMC	-7.43%	15.0
63	IRM	-16.09%	6.0	FRCB	-99.85%	1.0
63	TXN	-1.29%	67.0	IEP	-4.74%	19.0
63	WRK	-2.02%	41.0	NAVI	-4.99%	18.0
63	NAVI	-9.17%	9.0	CLF	-6.0%	14.0
63	CPRT	-2.59%	25.0	HON	-3.43%	24.0
63	UNH	-7.42%	8.0	LVS	-7.01%	11.0
63	JPM	-0.69%	82.0	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

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

Period examined: All model dates from 2022-01-31 through 2026-05-28

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	-27.38%	91.0	NWL	-24.81%	51.0
126	NWL	-24.8%	92.0	FIS	-6.87%	152.0
126	GT	-10.14%	135.0	ADBE	-16.84%	61.0
126	QCOM	-5.81%	182.0	PRGO	-31.4%	24.0
126	BBY	-7.18%	141.0	AMC	-46.79%	15.0
126	CYH	-6.2%	151.0	SIVBQ	-99.79%	7.0
126	MOS	-7.03%	124.0	BHC	-41.86%	16.0
126	USB	-11.19%	69.0	SNY	-6.11%	79.0
126	CTLT	-15.85%	44.0	BHP	-11.5%	30.0
126	WRK	-11.19%	41.0	UNH	-2.67%	103.0
126	WYNN	-9.47%	35.0	THC	-7.7%	30.0
126	CZR	-2.27%	138.0	CLF	-16.03%	14.0
126	IEP	-19.33%	13.0	HON	-6.76%	24.0
126	AAP	-4.37%	49.0	BMY	-2.83%	44.0
126	BHC	-1.79%	105.0	CMG	-8.37%	14.0
126	LUMN	-3.76%	49.0	BXP	-4.23%	25.0
126	ZTS	-16.67%	9.0	ZTS	-12.81%	8.0
126	SBUX	-6.64%	19.0	SBNY	-99.96%	1.0
126	UNH	-14.95%	8.0	FRCB	-99.88%	1.0
126	LEN	-1.64%	64.0	TFC	-14.06%	6.0
126	CNC	-7.75%	12.0	IEP	-4.76%	17.0
126	EXPE	-6.46%	13.0	NAVI	-4.03%	18.0
126	CMA	-10.46%	8.0	LVS	-6.58%	11.0
126	IRM	-12.31%	6.0	WYNN	-12.85%	5.0
126	ZION	-3.95%	17.0	LNC	-31.41%	2.0
126	AA	-0.75%	75.0	KALU	-2.7%	21.0
126	SBNY	-45.61%	1.0	QCOM	-9.24%	6.0

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

Period examined: All model dates from 2022-01-31 through 2026-05-28

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	-44.62%	56.0	AMC	-87.45%	15.0
252	CZR	-13.48%	129.0	ADBE	-24.75%	29.0
252	LUMN	-33.1%	48.0	BHC	-44.4%	16.0
252	AAP	-33.17%	45.0	SIVBQ	-99.98%	7.0
252	GT	-19.89%	63.0	SNY	-7.87%	64.0
252	MSTR	-45.3%	25.0	NAVI	-20.82%	15.0
252	CTLT	-21.91%	40.0	THC	-9.35%	30.0
252	MOS	-6.46%	124.0	BHP	-8.69%	30.0
252	BBY	-6.37%	117.0	IEP	-13.61%	17.0
252	USB	-6.75%	68.0	PRGO	-24.37%	7.0
252	BHC	-3.88%	105.0	LVS	-15.31%	11.0
252	IEP	-30.28%	12.0	BXP	-9.72%	15.0
252	SBUX	-13.53%	19.0	CNC	-47.75%	3.0
252	WDC	-14.47%	17.0	LNC	-53.86%	2.0
252	WYNN	-7.89%	31.0	CMCSA	-11.56%	9.0
252	CNC	-17.79%	12.0	SBNY	-99.99%	1.0
252	CMA	-21.87%	8.0	FRCB	-99.96%	1.0
252	ZION	-9.04%	16.0	BA	-17.04%	5.0
252	ELAN	-2.7%	51.0	WYNN	-16.17%	5.0
252	NAVI	-12.72%	9.0	TLT	-0.75%	71.0
252	SBNY	-99.96%	1.0	BBY	-27.39%	1.0
252	ZTS	-11.1%	9.0	CZR	-8.36%	2.0
252	LW	-16.04%	6.0	FRA	-2.15%	7.0
252	UNH	-10.48%	8.0	GT	-13.95%	1.0
252	IRM	-24.24%	3.0	VICI	-0.79%	17.0
252	CVS	-30.12%	2.0	KHC	-4.16%	1.0

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

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

Period examined: All model dates from 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	GT	-0.35%	132.0	MSTR	-0.27%	107.0
1	AMC	-1.23%	37.0	UNH	-0.27%	97.0
1	VST	-0.29%	80.0	ADBE	-0.41%	63.0
1	ORCL	-0.6%	37.0	BA	-0.39%	35.0
1	JPM	-0.22%	93.0	CMCSA	-0.51%	26.0
1	IRM	-1.25%	6.0	PRGO	-0.29%	42.0
1	HCA	-0.52%	13.0	INTU	-0.24%	45.0
1	SPY	-0.21%	29.0	HON	-0.61%	16.0
1	MS	-0.09%	58.0	LNC	-0.71%	9.0
1	DHI	-0.26%	18.0	AMGN	-0.58%	10.0
1	CAH	-0.1%	44.0	TSLA	-1.13%	5.0
1	FCX	-0.75%	5.0	KHC	-2.5%	2.0
1	INTU	-0.47%	7.0	LEN	-3.91%	1.0
1	ACGL	-0.08%	39.0	ORCL	-0.97%	4.0
1	LEN	-0.31%	10.0	BBY	-3.29%	1.0
1	QCOM	-1.51%	2.0	BXP	-0.26%	12.0
1	TFC	-0.17%	16.0	ISRG	-3.07%	1.0
1	ORLY	-0.53%	5.0	SBUX	-0.41%	7.0
1	XOM	-1.03%	2.0	CPRT	-0.08%	32.0
1	GE	-0.99%	2.0	OXY	-1.87%	1.0
1	SLV	-0.03%	66.0	BHC	-1.82%	1.0
1	GILD	-0.72%	2.0	HD	-0.15%	11.0
1	KEY	-0.21%	7.0	FRA	-0.26%	6.0
1	BIIB	-1.15%	1.0	MSFT	-0.76%	2.0
1	MSTR	-1.14%	1.0	CHTR	-0.18%	8.0
1	TSLA	-0.26%	4.0	CDNS	-0.05%	29.0
1	WYNN	-0.23%	3.0	LLY	-0.56%	2.0
1	TDG	-0.12%	5.0	BMY	-0.44%	2.0
1	COST	-0.37%	1.0	AZO	-0.74%	1.0
1	MOS	-0.13%	2.0	NVDA	-0.13%	4.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	GT	-2.31%	132.0	PRGO	-7.19%	42.0
10	VNO	-3.55%	34.0	INTU	-4.82%	39.0
10	DHI	-5.99%	16.0	MSTR	-1.54%	98.0
10	LEN	-7.74%	10.0	ADBE	-2.09%	63.0
10	AMC	-2.05%	37.0	CMG	-5.17%	19.0
10	EXPE	-1.32%	53.0	BA	-2.19%	35.0
10	CAH	-1.11%	43.0	FIS	-2.19%	25.0
10	INTU	-4.4%	7.0	AAP	-3.6%	12.0
10	LUMN	-2.55%	8.0	CPRT	-1.79%	23.0
10	UAA	-6.33%	3.0	USB	-1.84%	20.0
10	IRM	-2.94%	6.0	BXP	-3.06%	12.0
10	TDG	-2.96%	5.0	TDG	-1.48%	24.0
10	CHTR	-14.26%	1.0	CLF	-6.6%	5.0
10	XOM	-6.59%	2.0	HD	-2.4%	11.0
10	MOS	-5.86%	2.0	AMC	-3.69%	5.0
10	MSTR	-10.91%	1.0	OXY	-16.39%	1.0
10	HLT	-1.99%	5.0	BHC	-16.39%	1.0
10	GILD	-3.99%	2.0	PEP	-2.03%	8.0
10	COST	-7.38%	1.0	ZTS	-1.02%	13.0
10	MS	-0.11%	58.0	TSLA	-2.25%	5.0
10	TMUS	-5.42%	1.0	T	-2.53%	3.0
10	CMG	-1.3%	3.0	CHTR	-0.92%	8.0
10	ORLY	-1.52%	2.0	VFC	-0.21%	35.0
10	NFLX	-2.44%	1.0	MSFT	-3.55%	2.0
10	B	-0.61%	4.0	LEN	-7.0%	1.0
10	BA	-1.19%	2.0	BBY	-6.29%	1.0
10	IEP	-2.17%	1.0	KHC	-2.91%	2.0
10	USB	-1.38%	1.0	LNC	-0.87%	6.0
10	CDNS	-0.08%	11.0	AZO	-5.02%	1.0
10	MSFT	-0.1%	1.0	BMY	-2.46%	2.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	GT	-3.35%	129.0	PRGO	-13.61%	42.0
21	VNO	-6.9%	34.0	INTU	-7.23%	32.0
21	EXPE	-4.42%	53.0	FIS	-7.6%	22.0
21	AMC	-5.47%	37.0	TDG	-4.19%	24.0
21	DHI	-6.75%	15.0	ADBE	-1.54%	63.0
21	TDG	-8.31%	5.0	CPRT	-7.23%	13.0
21	AA	-1.13%	33.0	CMG	-4.03%	19.0
21	INTU	-4.85%	7.0	HD	-6.13%	11.0
21	CAH	-0.75%	43.0	BA	-1.8%	35.0
21	CLF	-23.86%	1.0	ZTS	-4.12%	13.0
21	VST	-0.27%	78.0	CLF	-10.08%	5.0
21	CMG	-6.49%	3.0	BXP	-3.51%	12.0
21	PHM	-0.24%	79.0	USB	-3.12%	13.0
21	ACGL	-0.48%	39.0	AMC	-20.26%	2.0
21	IRM	-6.08%	3.0	BHC	-16.89%	1.0
21	CHTR	-18.2%	1.0	SNY	-0.96%	15.0
21	MOS	-8.72%	2.0	HON	-0.86%	15.0
21	MSTR	-17.34%	1.0	LNC	-3.86%	3.0
21	GILD	-7.92%	2.0	MSFT	-5.37%	2.0
21	B	-2.85%	4.0	T	-3.55%	3.0
21	MNST	-2.96%	3.0	KHC	-4.31%	2.0
21	META	-1.63%	5.0	OXY	-8.27%	1.0
21	TMUS	-7.55%	1.0	VFC	-0.26%	28.0
21	ORLY	-7.3%	1.0	BMY	-3.36%	2.0
21	COST	-6.94%	1.0	BBY	-6.69%	1.0
21	LEN	-0.33%	10.0	VZ	-3.26%	2.0
21	IEP	-2.81%	1.0	AZO	-6.41%	1.0
21	BA	-1.24%	1.0	ISRG	-5.16%	1.0
21	LUMN	-0.13%	7.0	TSLA	-0.99%	5.0
21	BIIB	-0.32%	1.0	FRA	-0.55%	6.0

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

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

Period examined: All model dates from 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	EXPE	-14.08%	53.0	PRGO	-23.75%	42.0
63	GT	-6.1%	111.0	ADBE	-10.01%	38.0
63	AMC	-17.74%	37.0	FIS	-27.11%	9.0
63	VNO	-17.59%	34.0	ON	-5.73%	37.0
63	VST	-6.67%	74.0	TDG	-6.74%	18.0
63	NWL	-14.75%	20.0	CPRT	-15.12%	8.0
63	ORCL	-5.34%	37.0	ZTS	-9.05%	13.0
63	LEN	-18.58%	10.0	CMCSA	-5.88%	16.0
63	JPM	-1.72%	74.0	HON	-6.23%	12.0
63	PHM	-1.29%	71.0	CHTR	-12.2%	6.0
63	CMG	-21.56%	3.0	AAP	-5.78%	12.0
63	INTU	-8.86%	7.0	HD	-6.01%	11.0
63	DHI	-7.27%	8.0	VFC	-14.29%	4.0
63	LUMN	-17.73%	3.0	SNY	-2.39%	15.0
63	UAA	-14.58%	3.0	FRA	-4.91%	6.0
63	META	-8.18%	5.0	QCOM	-3.68%	7.0
63	MSTR	-39.43%	1.0	NAVI	-8.28%	3.0
63	GILD	-16.44%	2.0	AZO	-21.44%	1.0
63	MOS	-14.56%	2.0	GNRC	-10.54%	2.0
63	IRM	-9.32%	3.0	BXP	-1.44%	12.0
63	TDG	-5.56%	5.0	BBY	-17.23%	1.0
63	CHTR	-25.52%	1.0	KHC	-13.02%	1.0
63	GBTC	-4.48%	4.0	BHC	-10.43%	1.0
63	MNST	-5.62%	3.0	CLF	-1.38%	5.0
63	TMUS	-14.63%	1.0	T	-3.01%	2.0
63	FCX	-14.59%	1.0	BMY	-2.83%	1.0
63	COST	-10.02%	1.0	NVDA	-0.88%	3.0
63	GE	-3.38%	2.0	NWL	-2.65%	1.0
63	MSFT	-4.64%	1.0	USB	-0.71%	2.0
63	B	-1.03%	4.0	MSFT	0.21%	1.0

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

Period examined: All model dates from 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	AMC	-47.62%	35.0	PRGO	-39.19%	17.0
126	ORCL	-35.11%	37.0	ADBE	-20.79%	32.0
126	GT	-12.07%	72.0	MSTR	-27.8%	11.0
126	VNO	-27.47%	28.0	AAP	-15.21%	12.0
126	VST	-14.83%	34.0	HD	-15.1%	11.0
126	NWL	-23.25%	15.0	CHTR	-48.05%	3.0
126	INTU	-39.83%	7.0	UNH	-1.98%	69.0
126	EXPE	-12.29%	11.0	SNY	-8.77%	15.0
126	GBTC	-28.75%	4.0	CMG	-8.37%	14.0
126	PHM	-3.09%	27.0	ZTS	-17.97%	6.0
126	MSTR	-68.03%	1.0	CLF	-20.94%	5.0
126	META	-12.77%	5.0	NAVI	-23.93%	3.0
126	HCA	-8.66%	7.0	HON	-5.62%	12.0
126	BBY	-2.47%	24.0	QCOM	-9.24%	6.0
126	MOS	-27.42%	2.0	FRA	-10.41%	5.0
126	CDNS	-4.25%	11.0	FIS	-34.42%	1.0
126	UAA	-20.71%	2.0	AZO	-18.18%	1.0
126	LUMN	-20.42%	2.0	BXP	-1.84%	9.0
126	CHTR	-35.36%	1.0	TDG	-3.44%	2.0
126	CMG	-11.76%	3.0	BMY	0.8%	1.0
126	TDG	-6.2%	5.0	T	1.14%	2.0
126	MSFT	-29.82%	1.0	TLT	1.86%	3.0
126	LEN	-27.07%	1.0	VCSH	0.62%	18.0
126	COST	-12.65%	1.0	AMZN	6.59%	2.0
126	TMUS	-11.74%	1.0	PEP	3.3%	4.0
126	IEP	-4.86%	1.0	AAPL	16.11%	1.0
126	IRM	-0.71%	3.0	SBUX	21.04%	1.0
126	OXY	-1.39%	1.0	CDNS	20.5%	2.0
126	SPY	1.32%	4.0	GNRC	22.7%	2.0
126	CYH	0.26%	30.0	HSBC	26.63%	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 2026-03-02 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	SLV	-0.54%	35.0	CMCSA	-1.11%	10.0
1	CAH	-0.63%	28.0	INTU	-0.2%	44.0
1	VST	-2.47%	6.0	CPRT	-0.32%	24.0
1	JPM	-0.62%	19.0	ADBE	-0.28%	25.0
1	CCL	-1.89%	6.0	LNC	-0.71%	9.0
1	GT	-0.53%	21.0	LEN	-3.91%	1.0
1	CYH	-0.39%	24.0	SBUX	-0.94%	4.0
1	CZR	-0.68%	8.0	JAZZ	-0.93%	4.0
1	NWL	-1.74%	3.0	KHC	-3.54%	1.0
1	PHM	-0.51%	9.0	ISRG	-3.07%	1.0
1	SPY	-0.28%	16.0	IEP	-2.74%	1.0
1	MU	-4.39%	1.0	CNC	-1.12%	2.0
1	THC	-0.1%	41.0	TDG	-0.34%	6.0
1	FCX	-0.96%	4.0	OXY	-1.87%	1.0
1	MS	-0.42%	9.0	HON	-0.44%	4.0
1	QCOM	-1.51%	2.0	AMGN	-1.4%	1.0
1	PCG	-0.08%	36.0	TSLA	-0.37%	3.0
1	HCA	-0.89%	3.0	LLY	-0.56%	2.0
1	IRM	-0.7%	3.0	MSFT	-0.89%	1.0
1	FSUGY	-0.21%	10.0	USB	-0.04%	23.0
1	ORLY	-0.49%	4.0	UNH	-0.44%	2.0
1	BIIB	-1.15%	1.0	ORCL	-0.2%	3.0
1	XOM	-1.06%	1.0	VICI	-0.43%	1.0
1	TSLA	-0.26%	4.0	SNY	-0.32%	1.0
1	DHI	-0.05%	10.0	VCSH	0.02%	5.0
1	TRGP	0.01%	18.0	T	0.09%	2.0
1	KALU	0.8%	1.0	BMY	0.56%	1.0
1	AMAT	1.88%	1.0	GNRC	0.24%	5.0
1	HLT	1.14%	2.0	CHTR	0.65%	2.0
1	OXY	1.67%	2.0	NVDA	1.97%	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 2026-03-02 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	THC	-5.07%	37.0	INTU	-5.29%	38.0
10	GT	-6.9%	21.0	TDG	-7.57%	6.0
10	CAH	-4.39%	27.0	CMCSA	-3.42%	10.0
10	DHI	-7.93%	8.0	CPRT	-1.7%	15.0
10	NWL	-20.1%	3.0	USB	-1.37%	18.0
10	SLV	-1.66%	31.0	FIS	-1.53%	16.0
10	PHM	-5.17%	9.0	TSLA	-6.87%	3.0
10	PCG	-1.33%	30.0	ADBE	-0.8%	25.0
10	JPM	-0.95%	16.0	CNC	-19.63%	1.0
10	VST	-2.25%	6.0	AMC	-3.69%	5.0
10	XOM	-12.96%	1.0	CHTR	-8.78%	2.0
10	MU	-10.67%	1.0	OXY	-16.39%	1.0
10	IRM	-3.51%	3.0	LEN	-7.0%	1.0
10	HLT	-3.76%	2.0	MSFT	-6.45%	1.0
10	CYH	-0.18%	24.0	LNC	-0.87%	6.0
10	CCL	-0.58%	6.0	AMGN	-4.71%	1.0
10	ORLY	-3.24%	1.0	BMY	-4.66%	1.0
10	BA	-1.19%	2.0	ISRG	-2.85%	1.0
10	HCA	-1.45%	1.0	VZ	-1.29%	2.0
10	AMAT	-0.75%	1.0	VICI	-2.28%	1.0
10	BIIB	0.32%	1.0	KHC	-1.75%	1.0
10	CZR	0.15%	8.0	IEP	-0.39%	1.0
10	TSLA	1.45%	3.0	NVDA	0.06%	1.0
10	KALU	11.45%	1.0	T	0.08%	1.0
10	PRGO	2.01%	6.0	HON	0.37%	4.0
10	OXY	6.68%	2.0	VCSH	0.32%	5.0
10	MS	1.91%	9.0	LW	2.56%	3.0
10	ELAN	1.76%	10.0	JAZZ	2.21%	4.0
10	SPY	1.4%	16.0	SBUX	2.67%	4.0
10	AA	0.98%	25.0	UNH	8.82%	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 2026-03-02 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	THC	-9.02%	29.0	INTU	-8.0%	31.0
21	CAH	-5.42%	27.0	FIS	-5.48%	13.0
21	GT	-5.91%	18.0	AMC	-20.26%	2.0
21	PCG	-4.42%	24.0	TDG	-5.07%	6.0
21	CYH	-4.07%	19.0	USB	-2.57%	11.0
21	DHI	-9.81%	7.0	CPRT	-5.35%	5.0
21	AA	-2.58%	16.0	CNC	-21.96%	1.0
21	PHM	-3.92%	8.0	HON	-6.9%	3.0
21	ELAN	-3.51%	7.0	CMCSA	-2.42%	7.0
21	HCA	-11.2%	1.0	LNC	-3.86%	3.0
21	XOM	-9.8%	1.0	MSFT	-8.57%	1.0
21	VST	-2.44%	4.0	OXY	-8.27%	1.0
21	HLT	-3.91%	2.0	VZ	-3.26%	2.0
21	BA	-1.24%	1.0	TSLA	-1.94%	3.0
21	BIIB	-0.32%	1.0	ISRG	-5.16%	1.0
21	PRGO	0.47%	5.0	AMGN	-4.92%	1.0
21	MU	6.26%	1.0	BMY	-4.35%	1.0
21	KALU	7.23%	1.0	T	-3.67%	1.0
21	TXN	9.56%	1.0	LEN	-2.78%	1.0
21	JPM	1.0%	10.0	KHC	-1.31%	1.0
21	OXY	10.99%	1.0	LW	0.78%	1.0
21	CZR	2.79%	8.0	VCSH	0.42%	5.0
21	SLV	1.08%	22.0	VICI	3.24%	1.0
21	FSUGY	9.13%	3.0	IEP	5.22%	1.0
21	CCL	6.38%	5.0	SBUX	6.28%	4.0
21	FCX	19.89%	2.0	ADBE	1.2%	25.0
21	MS	6.3%	7.0	JAZZ	7.71%	4.0
21	CSCO	18.26%	3.0	UNH	16.67%	2.0
21	QQQ	14.28%	4.0	LLY	22.59%	2.0
21	LUMN	14.28%	4.0	ORCL	19.84%	3.0

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 2026-04-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	NWL	-1.74%	3.0	LNC	-1.08%	6.0
1	HCA	-2.17%	2.0	CMCSA	-1.12%	3.0
1	JPM	-0.45%	9.0	MSTR	-0.12%	20.0
1	VST	-1.6%	2.0	HON	-1.37%	1.0
1	QCOM	-1.51%	2.0	USB	-0.07%	12.0
1	FSUGY	-0.39%	7.0	CPRT	-0.04%	19.0
1	IRM	-0.7%	3.0	INTU	-0.06%	13.0
1	SLV	-0.15%	13.0	SNY	-0.32%	1.0
1	ORLY	-0.49%	4.0	T	-0.2%	1.0
1	CYH	-0.31%	5.0	FIS	0.22%	3.0
1	DHI	-0.36%	3.0	CHTR	0.65%	2.0
1	TSLA	-0.26%	4.0	CNC	1.58%	1.0
1	PCG	-0.05%	12.0	NVDA	1.97%	1.0
1	CAH	-0.57%	1.0	LW	1.11%	2.0
1	ELAN	-0.09%	5.0	AMC	0.78%	3.0
1	GOOGL	-0.08%	3.0	GNRC	1.29%	2.0
1	GT	-0.05%	3.0	VFC	0.3%	10.0
1	TRGP	0.04%	8.0	CDNS	3.42%	1.0
1	CCL	0.68%	1.0	META	3.74%	1.0
1	QQQ	0.43%	2.0	MU	15.49%	1.0

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

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

Period examined: All model dates from 2026-04-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	NWL	-20.1%	3.0	MSTR	-9.72%	11.0
10	GT	-19.86%	3.0	INTU	-11.68%	7.0
10	SLV	-5.0%	9.0	VFC	-6.98%	7.0
10	JPM	-3.05%	6.0	FIS	-7.54%	3.0
10	CYH	-2.94%	5.0	CHTR	-8.78%	2.0
10	IRM	-3.51%	3.0	CMCSA	-5.73%	3.0
10	THC	-0.79%	8.0	LNC	-3.8%	3.0
10	VST	-2.97%	2.0	USB	-1.2%	7.0
10	DHI	-4.97%	1.0	AMC	-0.97%	3.0
10	NEM	-4.55%	1.0	CPRT	-0.14%	10.0
10	BA	-4.18%	1.0	NVDA	0.06%	1.0
10	GOOGL	-1.65%	2.0	HON	3.58%	1.0
10	ORLY	-3.24%	1.0	GNRC	3.12%	2.0
10	PHM	-2.93%	1.0	CDNS	7.02%	1.0
10	PRGO	-2.44%	1.0	LW	4.04%	2.0
10	PCG	-0.2%	6.0	MU	17.86%	1.0

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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	UAA	-0.96%	60.0	MSTR	-0.43%	107.0
1	THC	-0.82%	69.0	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	CLF	-0.92%	24.0	T	-0.36%	21.0
1	GT	-0.43%	48.0	BIIB	-0.23%	32.0
1	MU	-1.0%	10.0	JAZZ	-0.34%	21.0
1	FCX	-3.28%	3.0	PRGO	-1.13%	6.0
1	AMD	-0.15%	65.0	CHTR	-0.38%	15.0
1	MSTR	-4.69%	2.0	CPRT	-0.51%	11.0
1	INTC	-0.54%	17.0	INTU	-0.14%	26.0
1	AMAT	-0.09%	92.0	OXY	-3.53%	1.0
1	QCOM	-0.28%	30.0	CMG	-3.29%	1.0
1	LUMN	-1.04%	7.0	UNH	-0.09%	37.0
1	QQQ	-0.1%	61.0	BALL	-1.45%	2.0
1	MS	-0.15%	39.0	AMZN	-0.7%	4.0
1	ORCL	-0.24%	23.0	BMY	-0.45%	5.0
1	CSTM	-0.26%	21.0	SIVBQ	-2.07%	1.0
1	WYNN	-0.91%	5.0	ISRG	-1.86%	1.0
1	NWL	-0.19%	22.0	BHC	-1.67%	1.0
1	GBTC	-0.13%	28.0	HON	-0.78%	1.0
1	SLV	-0.45%	7.0	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	CYH	-0.04%	57.0	BA	0.19%	5.0
1	GE	-1.04%	2.0	INTC	0.27%	4.0
1	WRK	-0.24%	6.0	CMCSA	0.31%	4.0
1	TDG	-0.21%	3.0	BXP	1.24%	1.0
1	LLY	-0.15%	4.0	USB	1.29%	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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	UAA	-5.24%	60.0	VFC	-2.91%	37.0
10	THC	-3.58%	67.0	INTU	-4.3%	24.0
10	AMAT	-1.32%	92.0	PRGO	-10.01%	6.0
10	CLF	-4.75%	24.0	BIIB	-1.53%	32.0
10	GT	-1.95%	48.0	FIS	-0.82%	40.0
10	MU	-6.03%	10.0	JAZZ	-1.53%	21.0
10	CYH	-1.03%	57.0	BA	-3.37%	5.0
10	CSTM	-2.5%	21.0	SIVBQ	-13.39%	1.0
10	GOOGL	-1.19%	35.0	NAVI	-12.42%	1.0
10	EXPE	-1.24%	29.0	META	-0.51%	23.0
10	AA	-1.73%	20.0	VNO	-1.63%	7.0
10	SLV	-4.82%	7.0	BMY	-1.94%	5.0
10	LEN	-4.29%	7.0	GNRC	-1.36%	7.0
10	CAH	-4.41%	6.0	ADBE	-0.32%	18.0
10	LUMN	-3.6%	7.0	SNY	-1.62%	3.0
10	QQQ	-0.41%	61.0	BHP	-1.05%	4.0
10	MSTR	-10.13%	2.0	T	-0.16%	21.0
10	MS	-0.42%	39.0	CPRT	-0.16%	7.0
10	WRK	-2.64%	6.0	PCG	0.15%	3.0
10	BBY	-0.5%	31.0	AMC	0.32%	2.0
10	QCOM	-0.48%	30.0	GE	0.67%	1.0
10	JPM	-1.26%	11.0	VCSH	0.51%	2.0
10	GNRC	-7.09%	1.0	HON	1.24%	1.0
10	NWL	-0.28%	22.0	BHC	1.31%	1.0
10	CTLT	-6.0%	1.0	GSK	2.17%	1.0
10	SBUX	-5.93%	1.0	ISRG	2.45%	1.0
10	FSUGY	-0.05%	93.0	TDG	0.68%	4.0
10	INTU	-1.99%	1.0	GILD	2.92%	1.0
10	FITB	0.46%	1.0	USB	3.24%	1.0
10	TXN	0.28%	5.0	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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	UAA	-10.21%	60.0	JAZZ	-8.05%	21.0
21	THC	-6.84%	62.0	FIS	-3.43%	40.0
21	CYH	-6.81%	55.0	VFC	-3.82%	34.0
21	CLF	-12.86%	24.0	PRGO	-15.32%	6.0
21	EXPE	-8.68%	29.0	INTU	-3.22%	21.0
21	AMAT	-2.73%	92.0	SIVBQ	-42.98%	1.0
21	GT	-3.5%	47.0	META	-1.54%	23.0
21	AMD	-2.5%	64.0	TDG	-6.6%	4.0
21	INTC	-8.8%	11.0	VNO	-3.75%	7.0
21	AA	-4.46%	18.0	BHP	-4.61%	4.0
21	MOS	-2.07%	30.0	ISRG	-14.57%	1.0
21	NWL	-2.22%	22.0	BMY	-2.65%	5.0
21	MSTR	-17.83%	2.0	EXPE	-4.36%	3.0
21	LUMN	-4.78%	7.0	SNY	-3.4%	3.0
21	FSUGY	-0.32%	93.0	CPRT	-3.06%	3.0
21	JPM	-1.85%	11.0	BHC	-9.03%	1.0
21	CAH	-3.04%	6.0	KALU	-3.84%	2.0
21	BBY	-0.5%	31.0	NAVI	-6.68%	1.0
21	LEN	-1.87%	7.0	OXY	-6.63%	1.0
21	CTLT	-12.45%	1.0	GSK	-3.65%	1.0
21	FCX	-3.7%	3.0	AAP	-1.38%	2.0
21	SBUX	-8.46%	1.0	CLF	-1.14%	2.0
21	MU	-0.8%	10.0	GNRC	-0.13%	7.0
21	AZO	-1.08%	7.0	BA	-0.03%	5.0
21	TXN	-1.98%	3.0	VCSH	0.38%	2.0
21	WRK	-0.96%	6.0	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 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	UAA	-20.22%	60.0	VFC	-13.49%	22.0
63	CYH	-12.51%	45.0	JAZZ	-10.85%	21.0
63	CLF	-19.22%	24.0	PRGO	-21.02%	6.0
63	EXPE	-15.85%	29.0	ADBE	-18.97%	4.0
63	NWL	-14.52%	22.0	BMY	-14.6%	5.0
63	GT	-6.52%	42.0	FIS	-1.78%	39.0
63	THC	-5.27%	44.0	BHP	-17.28%	4.0
63	MOS	-7.31%	30.0	KALU	-29.12%	2.0
63	AMAT	-1.76%	92.0	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	CZR	-1.21%	74.0	SIVBQ	-36.12%	1.0
63	AA	-5.79%	14.0	TDG	-8.55%	4.0
63	JPM	-5.61%	11.0	BHC	-27.97%	1.0
63	ELAN	-3.92%	15.0	EXPE	-9.28%	3.0
63	MSTR	-26.7%	2.0	CPRT	-17.74%	1.0
63	BBY	-1.27%	31.0	CLF	-7.68%	2.0
63	QCOM	-1.29%	30.0	GNRC	-1.41%	7.0
63	CCL	-0.94%	24.0	NAVI	-9.58%	1.0
63	LEN	-3.05%	7.0	BA	-1.36%	5.0
63	CTLT	-20.02%	1.0	HON	-6.45%	1.0
63	TDG	-3.37%	3.0	VICI	-0.8%	4.0
63	INTU	-4.29%	1.0	THC	-0.73%	1.0
63	WRK	-0.45%	6.0	OXY	0.32%	1.0
63	SBUX	-1.73%	1.0	GILD	0.72%	1.0
63	TXN	-0.52%	3.0	GE	1.67%	1.0
63	FITB	-0.42%	1.0	AMC	3.69%	1.0
63	USB	0.4%	5.0	ISRG	6.51%	1.0
63	BHC	0.11%	20.0	GSK	8.44%	1.0
63	WYNN	0.9%	5.0	BXP	11.22%	1.0

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

Period examined: All model dates from 2022-01-31 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	UAA	-26.99%	60.0	VFC	-41.27%	20.0
126	CYH	-17.07%	45.0	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	-7.29%	32.0
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	GT	-7.44%	30.0	ADBE	-22.89%	4.0
126	GOOGL	-4.31%	35.0	BHC	-79.63%	1.0
126	CZR	-1.99%	70.0	AMC	-76.78%	1.0
126	ELAN	-9.75%	13.0	PRGO	-37.2%	2.0
126	QCOM	-3.79%	30.0	BHP	-13.56%	4.0
126	WRK	-12.96%	6.0	AAP	-27.02%	2.0
126	WYNN	-14.88%	5.0	BMY	-9.8%	5.0
126	USB	-13.83%	5.0	AMZN	-11.87%	4.0
126	AA	-5.47%	12.0	CLF	-12.93%	2.0
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	CSCO	-0.58%	8.0	NAVI	-9.51%	1.0
126	INTU	-4.27%	1.0	BALL	-2.54%	2.0
126	FITB	-3.76%	1.0	OXY	-1.41%	1.0
126	AAP	-0.03%	20.0	BXP	2.15%	1.0
126	EXPE	0.8%	1.0	CMG	4.66%	1.0
126	JPM	1.8%	2.0	GE	5.07%	1.0
126	MSTR	2.77%	2.0	PCG	2.41%	3.0
126	PCG	8.89%	1.0	VICI	3.01%	4.0
126	SPY	8.92%	1.0	GILD	12.13%	1.0

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

Period examined: All model dates from 2022-01-31 through 2026-05-28

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	-57.35%	8.0	BHC	-68.72%	1.0
252	GT	-26.73%	13.0	KALU	-21.69%	2.0
252	MOS	-9.74%	32.0	ADBE	-40.38%	1.0
252	BBY	-9.64%	22.0	BHP	-8.88%	4.0
252	ELAN	-13.42%	13.0	SNY	-10.66%	3.0
252	BHC	-6.41%	20.0	THC	-23.72%	1.0
252	MSTR	-55.97%	2.0	NAVI	-10.93%	1.0
252	CYH	-2.2%	39.0	UNH	-6.64%	1.0
252	WYNN	-10.86%	5.0	TLT	0.13%	4.0
252	USB	-8.52%	5.0	OXY	5.96%	1.0
252	WDC	-19.07%	1.0	VICI	1.52%	4.0
252	SBUX	-13.32%	1.0	GSK	6.91%	1.0
252	WRK	1.29%	6.0	BALL	7.84%	2.0
252	SPY	12.74%	1.0	EXPE	8.26%	3.0
252	CDNS	15.1%	1.0	AMZN	7.78%	4.0
252	CTLT	20.96%	1.0	GILD	33.36%	1.0
252	INTU	21.91%	1.0	BMY	6.8%	5.0
252	TXN	8.07%	3.0	ISRG	37.07%	1.0
252	FCX	7.41%	4.0	GE	74.42%	1.0
252	MNST	33.42%	1.0	PCG	37.26%	3.0
252	FITB	36.7%	1.0	CHTR	8.47%	15.0
252	ACGL	13.91%	3.0	SLV	143.34%	1.0
252	ETRN	8.15%	7.0	SBUX	19.54%	9.0
252	VFC	30.09%	2.0	INTU	59.73%	3.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	AA	-1.07%	9.0	MSTR	-0.34%	82.0
1	MS	-0.48%	20.0	ADBE	-0.56%	17.0
1	AMC	-1.82%	5.0	PRGO	-1.13%	6.0
1	THC	-0.19%	37.0	CPRT	-0.51%	11.0
1	TEVA	-0.19%	30.0	INTU	-0.15%	23.0
1	VNO	-3.87%	1.0	CMG	-3.29%	1.0
1	ORCL	-0.48%	8.0	UNH	-0.05%	36.0
1	SLV	-0.45%	7.0	AMC	-1.61%	1.0
1	CAH	-0.51%	6.0	HON	-0.78%	1.0
1	CZR	-0.46%	6.0	VCSH	0.24%	2.0
1	NWL	-0.81%	3.0	JAZZ	0.6%	1.0
1	MU	-2.23%	1.0	BA	0.19%	5.0
1	X	-0.26%	7.0	CMCSA	0.31%	4.0
1	INTC	-0.1%	7.0	BXP	1.24%	1.0
1	GE	-0.65%	1.0	USB	1.29%	1.0
1	BA	-0.27%	2.0	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	TRGP	-0.03%	11.0	CDNS	4.95%	1.0
1	GOOGL	-0.26%	1.0	CNC	0.21%	28.0
1	SPY	0.75%	1.0	FIS	3.08%	2.0
1	TXN	0.26%	3.0	AMD	3.77%	2.0
1	VFC	0.95%	1.0	AAP	4.92%	2.0
1	ELAN	0.55%	2.0	LUMN	3.41%	3.0
1	JPM	0.17%	11.0	ON	2.6%	8.0
1	LEN	2.0%	1.0	VFC	1.43%	18.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	THC	-3.43%	35.0	INTU	-5.15%	21.0
10	AA	-6.82%	8.0	PRGO	-10.01%	6.0
10	EXPE	-1.24%	29.0	AMC	-22.04%	1.0
10	SLV	-4.82%	7.0	BA	-3.37%	5.0
10	MS	-1.56%	20.0	ADBE	-0.59%	17.0
10	CAH	-4.41%	6.0	FIS	-3.07%	2.0
10	JPM	-1.26%	11.0	CPRT	-0.16%	7.0
10	LEN	-8.96%	1.0	VFC	-0.05%	17.0
10	VFC	-6.99%	1.0	VCSH	0.51%	2.0
10	GT	-0.09%	35.0	HON	1.24%	1.0
10	MU	-2.91%	1.0	TDG	0.68%	4.0
10	VNO	-0.46%	1.0	USB	3.24%	1.0
10	AMAT	-0.1%	4.0	BXP	4.44%	1.0
10	ELAN	0.96%	2.0	JAZZ	5.05%	1.0
10	AMC	0.46%	5.0	CLF	2.73%	2.0
10	CLF	3.99%	1.0	AMD	3.4%	2.0
10	X	2.24%	2.0	CMG	8.46%	1.0
10	PCG	0.11%	45.0	CDNS	9.68%	1.0
10	GE	5.96%	1.0	AAP	4.93%	2.0
10	TXN	3.39%	2.0	MSTR	0.14%	76.0
10	SPY	7.63%	1.0	NVS	2.51%	8.0
10	GLD	8.81%	1.0	CMCSA	6.02%	4.0
10	GOOGL	10.8%	1.0	CNC	1.19%	28.0
10	KEY	11.46%	1.0	LUMN	15.49%	3.0
10	BBY	1.66%	9.0	UNH	1.32%	36.0
10	VST	1.88%	8.0	ON	8.17%	8.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	EXPE	-8.68%	29.0	PRGO	-15.32%	6.0
21	THC	-7.53%	30.0	INTU	-5.06%	18.0
21	GT	-2.05%	34.0	AMC	-26.88%	1.0
21	AA	-8.01%	6.0	FIS	-13.35%	2.0
21	MS	-2.36%	20.0	TDG	-6.6%	4.0
21	CYH	-1.66%	15.0	CPRT	-3.06%	3.0
21	CLF	-23.86%	1.0	AAP	-1.38%	2.0
21	JPM	-1.85%	11.0	CLF	-1.14%	2.0
21	CAH	-3.04%	6.0	BA	-0.03%	5.0
21	VNO	-5.8%	1.0	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	AMC	0.65%	5.0	VFC	0.48%	14.0
21	VST	0.47%	8.0	CDNS	10.33%	1.0
21	GLD	3.96%	1.0	CMG	12.96%	1.0
21	GOOGL	4.1%	1.0	CMCSA	8.71%	4.0
21	GE	5.62%	1.0	ADBE	2.41%	17.0
21	ELAN	4.75%	2.0	AMD	20.66%	2.0
21	SLV	1.66%	6.0	NVS	5.85%	8.0
21	SPY	10.51%	1.0	UNH	1.75%	36.0
21	LUMN	8.12%	2.0	LUMN	30.52%	3.0
21	NEM	16.83%	1.0	CNC	3.35%	28.0
21	INTC	21.03%	1.0	ON	12.55%	8.0
21	NWL	7.08%	3.0	MSTR	4.85%	66.0

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 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
63	EXPE	-15.85%	29.0	PRGO	-21.02%	6.0
63	THC	-14.43%	12.0	ADBE	-20.45%	3.0
63	GT	-3.33%	29.0	TDG	-8.55%	4.0
63	ORCL	-10.53%	8.0	FIS	-30.54%	1.0
63	JPM	-5.61%	11.0	VFC	-11.31%	2.0
63	NWL	-18.42%	3.0	CPRT	-17.74%	1.0
63	AMC	-7.15%	5.0	CLF	-7.68%	2.0
63	VST	-3.47%	8.0	ON	-1.85%	8.0
63	LEN	-26.53%	1.0	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	PHM	-0.37%	21.0	BXP	11.22%	1.0
63	GE	0.67%	1.0	AAP	5.92%	2.0
63	CLF	0.68%	1.0	AMD	9.77%	2.0
63	AMD	1.06%	2.0	CMG	22.65%	1.0
63	GOOGL	6.26%	1.0	CDNS	32.12%	1.0
63	GLD	11.31%	1.0	CMCSA	10.75%	4.0
63	AA	8.53%	2.0	UNH	3.57%	36.0
63	VFC	19.14%	1.0	NVS	19.5%	8.0
63	KEY	21.53%	1.0	LUMN	100.22%	3.0
63	CCL	4.38%	9.0	MSTR	15.92%	30.0
63	BBY	6.05%	9.0	CNC	20.1%	28.0

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

Period examined: All model dates from 2025-05-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
126	ORCL	-35.08%	8.0	UNH	-7.27%	31.0
126	AMC	-43.78%	5.0	ADBE	-24.88%	3.0
126	GT	-8.38%	17.0	PRGO	-37.2%	2.0
126	VST	-13.44%	3.0	AAP	-27.02%	2.0
126	NWL	-16.67%	2.0	CLF	-12.93%	2.0
126	VNO	-30.28%	1.0	MSTR	-17.58%	1.0
126	PHM	-2.82%	7.0	HON	-14.24%	1.0
126	EXPE	0.8%	1.0	BXP	2.15%	1.0
126	JPM	1.8%	2.0	CMG	4.66%	1.0
126	BBY	1.03%	4.0	BA	10.41%	5.0
126	GE	8.22%	1.0	AMD	64.71%	1.0
126	PCG	8.89%	1.0	ON	8.42%	8.0
126	CYH	2.06%	5.0	NVS	17.18%	5.0
126	GLD	20.61%	1.0	LUMN	72.09%	3.0
126	KEY	25.98%	1.0	CNC	31.66%	25.0

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 2026-03-02 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	THC	-0.53%	25.0	ADBE	-0.44%	14.0
1	SLV	-1.49%	6.0	CPRT	-0.48%	10.0
1	AA	-1.14%	7.0	INTU	-0.15%	23.0
1	CAH	-0.51%	6.0	AMC	-1.61%	1.0
1	TRGP	-0.16%	5.0	VCSH	0.24%	2.0
1	PHM	-0.79%	1.0	USB	1.29%	1.0
1	INTC	-0.1%	7.0	MSTR	0.11%	52.0
1	BA	-0.27%	2.0	FIS	7.06%	1.0
1	LUMN	-0.19%	2.0	VFC	1.19%	16.0

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 2026-03-02 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	THC	-7.38%	23.0	INTU	-5.15%	21.0
10	SLV	-8.8%	6.0	AMC	-22.04%	1.0
10	GT	-7.16%	6.0	VCSH	0.51%	2.0
10	AA	-6.21%	6.0	CPRT	0.37%	6.0
10	PCG	-2.13%	15.0	USB	3.24%	1.0
10	CAH	-4.41%	6.0	ADBE	0.3%	14.0
10	PHM	6.21%	1.0	FIS	5.44%	1.0
10	TXN	3.39%	2.0	VFC	0.6%	15.0
10	SPY	7.63%	1.0	MSTR	3.95%	46.0

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 2026-03-02 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
21	THC	-13.29%	18.0	INTU	-5.06%	18.0
21	GT	-12.88%	5.0	AMC	-26.88%	1.0
21	PCG	-4.03%	12.0	FIS	-2.33%	1.0
21	CYH	-4.26%	10.0	CPRT	-0.58%	2.0
21	AA	-9.2%	4.0	VCSH	0.38%	2.0
21	SLV	-5.28%	5.0	ADBE	2.43%	14.0
21	CAH	-3.04%	6.0	VFC	3.47%	12.0
21	PHM	8.99%	1.0	MSTR	14.09%	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 2026-04-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
1	SLV	-4.84%	1.0	MSTR	-0.41%	16.0
1	AA	-1.33%	3.0	CPRT	-0.57%	8.0
1	TRGP	-1.71%	1.0	USB	1.29%	1.0
1	BA	-0.27%	2.0	INTU	0.68%	5.0
1	INTC	-0.08%	6.0	VFC	0.97%	4.0

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

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

Period examined: All model dates from 2026-04-30 through 2026-05-28

Horizon	Bullish	FwdPxRet	Count	Bearish	FwdPxRet	Count
10	GT	-18.34%	1.0	MSTR	-9.22%	10.0
10	SLV	-13.85%	1.0	INTU	-14.36%	3.0
10	CYH	-3.81%	2.0	VFC	-12.46%	3.0
10	THC	-0.63%	5.0	CPRT	0.18%	4.0
10	PCG	0.83%	3.0	USB	3.24%	1.0

Appendix

All Out of Sample Model Dates

1d Horizon

Period examined: All model dates from 2022-01-31 through 2026-05-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bull	VS>6 (Bull)	0.0012	0.0187	0.0661	1083
1	Bull	PosVaRAdjVS (Bull)	0.0008	0.0153	0.0531	1084
1	Benchmarks	QQQ	0.0008	0.0146	0.0514	1072
1	Bull	PosVS (Bull)	0.0007	0.0135	0.0509	1084
1	Bear	VS<-9 (Bear)	0.0006	0.0343	0.0188	508
1	Bull	VS>9 (Bull)	0.0006	0.0269	0.0220	921
1	LongShort	VarAdjPosNeg_Diff	0.0006	0.0087	0.0648	1084
1	Benchmarks	SPY	0.0005	0.0111	0.0486	1084
1	Benchmarks	AvgTicker_VV	0.0005	0.0117	0.0434	1084
1	Bear	NegVS (Bear)	0.0004	0.0104	0.0348	1084
1	LongShort	PosNeg_Diff	0.0003	0.0058	0.0563	1084
1	Bear	NegVaRAdjVS (Bear)	0.0002	0.0105	0.0238	1084
1	Bear	VS<-6 (Bear)	0.0002	0.0206	0.0098	1047

10d Horizon

Period examined: All model dates from 2022-01-31 through 2026-05-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Bear	VS<-9 (Bear)	0.0115	0.0955	0.1209	501
10	Bull	VS>9 (Bull)	0.0112	0.0879	0.1271	915
10	Bull	VS>6 (Bull)	0.0102	0.0570	0.1791	1074
10	Bull	PosVaRAdjVS (Bull)	0.0084	0.0455	0.1840	1075
10	Benchmarks	QQQ	0.0074	0.0424	0.1752	1063
10	Bear	VS<-6 (Bear)	0.0072	0.0688	0.1044	1038
10	Bull	PosVS (Bull)	0.0061	0.0403	0.1513	1075
10	LongShort	VarAdjPosNeg_Diff	0.0060	0.0270	0.2211	1075
10	Benchmarks	SPY	0.0052	0.0318	0.1631	1075
10	Benchmarks	AvgTicker_VV	0.0047	0.0352	0.1337	1075
10	Bear	NegVS (Bear)	0.0031	0.0320	0.0981	1075
10	LongShort	PosNeg_Diff	0.0030	0.0178	0.1658	1075
10	Bear	NegVaRAdjVS (Bear)	0.0024	0.0323	0.0743	1075

21d Horizon

Period examined: All model dates from 2022-01-31 through 2026-05-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
21	Bear	VS<-9 (Bear)	0.0300	0.1438	0.2087	490
21	Bull	VS>9 (Bull)	0.0234	0.1317	0.1775	904
21	Bull	VS>6 (Bull)	0.0218	0.0827	0.2640	1063
21	Bull	PosVaRAdjVS (Bull)	0.0177	0.0652	0.2707	1064
21	Bear	VS<-6 (Bear)	0.0174	0.1099	0.1579	1027
21	Benchmarks	QQQ	0.0159	0.0616	0.2582	1052
21	Bull	PosVS (Bull)	0.0130	0.0574	0.2262	1064
21	LongShort	VarAdjPosNeg_Diff	0.0116	0.0382	0.3027	1064
21	Benchmarks	SPY	0.0112	0.0456	0.2450	1064
21	Benchmarks	AvgTicker_VV	0.0101	0.0508	0.1981	1064
21	Bear	NegVS (Bear)	0.0068	0.0465	0.1461	1064
21	LongShort	PosNeg_Diff	0.0062	0.0243	0.2554	1064
21	Bear	NegVaRAdjVS (Bear)	0.0061	0.0470	0.1292	1064

63d Horizon

Period examined: All model dates from 2022-01-31 through 2026-05-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
63	Bear	VS<-9 (Bear)	0.0701	0.2679	0.2618	451
63	Bull	VS>9 (Bull)	0.0647	0.2202	0.2938	858
63	Bull	VS>6 (Bull)	0.0553	0.1376	0.4021	1021
63	Bull	PosVaRAdjVS (Bull)	0.0439	0.1036	0.4238	1022
63	Benchmarks	QQQ	0.0438	0.0978	0.4478	1010
63	Bear	VS<-6 (Bear)	0.0428	0.1858	0.2303	985
63	Bull	PosVS (Bull)	0.0345	0.0879	0.3926	1022
63	Benchmarks	SPY	0.0311	0.0683	0.4553	1022
63	Benchmarks	AvgTicker_VV	0.0280	0.0759	0.3690	1022
63	LongShort	VarAdjPosNeg_Diff	0.0250	0.0657	0.3812	1022
63	Bear	NegVS (Bear)	0.0198	0.0671	0.2957	1022
63	Bear	NegVaRAdjVS (Bear)	0.0188	0.0696	0.2707	1022
63	LongShort	PosNeg_Diff	0.0147	0.0388	0.3782	1022

126d Horizon

Period examined: All model dates from 2022-01-31 through 2026-05-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
126	Bull	VS>9 (Bull)	0.1204	0.3152	0.3820	796
126	Bear	VS<-9 (Bear)	0.1123	0.3986	0.2818	408
126	Bull	VS>6 (Bull)	0.1039	0.1751	0.5938	958
126	Benchmarks	QQQ	0.1009	0.1249	0.8073	947
126	Bear	VS<-6 (Bear)	0.0906	0.2749	0.3297	923
126	Bull	PosVaRAdjVS (Bull)	0.0886	0.1309	0.6768	959
126	Bull	PosVS (Bull)	0.0774	0.1106	0.6997	959
126	Benchmarks	SPY	0.0725	0.0864	0.8396	959
126	Benchmarks	AvgTicker_VV	0.0659	0.0969	0.6796	959
126	Bear	NegVS (Bear)	0.0507	0.0906	0.5596	959
126	Bear	NegVaRAdjVS (Bear)	0.0500	0.0971	0.5149	959
126	LongShort	VarAdjPosNeg_Diff	0.0386	0.0920	0.4190	959
126	LongShort	PosNeg_Diff	0.0267	0.0564	0.4737	959

252d Horizon

Period examined: All model dates from 2022-01-31 through 2026-05-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
252	Bear	VS<-9 (Bear)	0.4090	0.7718	0.5299	331
252	Bull	VS>9 (Bull)	0.3960	0.5488	0.7215	690
252	Bear	VS<-6 (Bear)	0.3331	0.6110	0.5452	793
252	Bull	VS>6 (Bull)	0.2682	0.2666	1.0059	827
252	Benchmarks	QQQ	0.2427	0.1501	1.6174	818
252	Bull	PosVaRAdjVS (Bull)	0.2029	0.1759	1.1536	827
252	Benchmarks	SPY	0.1690	0.1076	1.5703	830
252	Bull	PosVS (Bull)	0.1676	0.1467	1.1420	827
252	Benchmarks	AvgTicker_VV	0.1543	0.1327	1.1632	827
252	Bear	NegVS (Bear)	0.1413	0.1365	1.0351	827
252	Bear	NegVaRAdjVS (Bear)	0.1278	0.1445	0.8844	827
252	LongShort	VarAdjPosNeg_Diff	0.0751	0.1582	0.4746	827
252	LongShort	PosNeg_Diff	0.0263	0.0948	0.2773	827

Prior 365D Model Dates (P365D)

1d Horizon

Period examined: All model dates from 2025-05-30 through 2026-05-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Bull	VS>6 (Bull)	0.0024	0.0137	0.1759	249
1	Bull	VS>9 (Bull)	0.0021	0.0214	0.0981	221
1	Bear	VS<-9 (Bear)	0.0018	0.0351	0.0519	176
1	Bull	PosVS (Bull)	0.0016	0.0101	0.1544	250
1	Bull	PosVaRAdjVS (Bull)	0.0015	0.0114	0.1354	250
1	Benchmarks	QQQ	0.0015	0.0100	0.1454	250
1	Benchmarks	AvgTicker_VV	0.0011	0.0084	0.1286	250
1	Benchmarks	SPY	0.0010	0.0075	0.1372	250
1	LongShort	PosNeg_Diff	0.0009	0.0061	0.1549	250
1	LongShort	VarAdjPosNeg_Diff	0.0008	0.0079	0.1075	250
1	Bear	NegVaRAdjVS (Bear)	0.0007	0.0081	0.0862	250
1	Bear	NegVS (Bear)	0.0006	0.0076	0.0804	250
1	Bear	VS<-6 (Bear)	0.0001	0.0163	0.0074	247

10d Horizon

Period examined: All model dates from 2025-05-30 through 2026-05-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Bull	VS>9 (Bull)	0.0236	0.0715	0.3295	215
10	Bull	VS>6 (Bull)	0.0203	0.0405	0.5017	240
10	Bull	PosVaRAdjVS (Bull)	0.0141	0.0312	0.4506	241
10	Benchmarks	QQQ	0.0134	0.0319	0.4196	241
10	Bull	PosVS (Bull)	0.0133	0.0286	0.4643	241
10	Benchmarks	AvgTicker_VV	0.0098	0.0250	0.3914	241
10	Benchmarks	SPY	0.0095	0.0224	0.4218	241
10	LongShort	PosNeg_Diff	0.0076	0.0171	0.4427	241
10	LongShort	VarAdjPosNeg_Diff	0.0072	0.0238	0.3004	241
10	Bear	NegVaRAdjVS (Bear)	0.0069	0.0248	0.2773	241
10	Bear	NegVS (Bear)	0.0057	0.0233	0.2457	241
10	Bear	VS<-9 (Bear)	0.0038	0.0883	0.0429	169
10	Bear	VS<-6 (Bear)	-0.0006	0.0546	-0.0107	238

21d Horizon

Period examined: All model dates from 2025-05-30 through 2026-05-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
21	Bull	VS>9 (Bull)	0.0503	0.1067	0.4710	204
21	Bull	VS>6 (Bull)	0.0416	0.0566	0.7363	229
21	Bull	PosVaRAdjVS (Bull)	0.0317	0.0412	0.7683	230
21	Bull	PosVS (Bull)	0.0278	0.0392	0.7096	230
21	Benchmarks	QQQ	0.0273	0.0499	0.5474	230
21	Bear	VS<-9 (Bear)	0.0250	0.1233	0.2031	158
21	Benchmarks	AvgTicker_VV	0.0214	0.0369	0.5795	230
21	Benchmarks	SPY	0.0195	0.0339	0.5761	230
21	Bear	NegVaRAdjVS (Bear)	0.0171	0.0381	0.4479	230
21	LongShort	VarAdjPosNeg_Diff	0.0146	0.0311	0.4701	230
21	LongShort	PosNeg_Diff	0.0144	0.0184	0.7848	230
21	Bear	NegVS (Bear)	0.0134	0.0351	0.3820	230
21	Bear	VS<-6 (Bear)	0.0055	0.0791	0.0692	227

63d Horizon

Period examined: All model dates from 2025-05-30 through 2026-05-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
63	Bull	VS>9 (Bull)	0.1601	0.1968	0.8135	163
63	Bull	VS>6 (Bull)	0.1071	0.0916	1.1694	187
63	Bear	VS<-9 (Bear)	0.1036	0.2221	0.4666	119
63	Bull	PosVaRAdjVS (Bull)	0.0807	0.0585	1.3796	188
63	Bull	PosVS (Bull)	0.0687	0.0402	1.7103	188
63	Benchmarks	AvgTicker_VV	0.0548	0.0340	1.6139	188
63	Benchmarks	QQQ	0.0519	0.0646	0.8031	188
63	Bear	NegVaRAdjVS (Bear)	0.0468	0.0438	1.0683	188
63	Benchmarks	SPY	0.0395	0.0402	0.9827	188
63	Bear	NegVS (Bear)	0.0366	0.0324	1.1303	188
63	Bear	VS<-6 (Bear)	0.0347	0.1213	0.2856	185
63	LongShort	VarAdjPosNeg_Diff	0.0339	0.0528	0.6422	188
63	LongShort	PosNeg_Diff	0.0322	0.0313	1.0285	188

126d Horizon

Period examined: All model dates from 2025-05-30 through 2026-05-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
126	Bull	VS>9 (Bull)	0.2671	0.3865	0.6910	101
126	Bull	VS>6 (Bull)	0.1868	0.1700	1.0990	124
126	Bull	PosVS (Bull)	0.1657	0.0650	2.5495	125
126	Bull	PosVaRAdjVS (Bull)	0.1557	0.0988	1.5765	125
126	Benchmarks	AvgTicker_VV	0.1315	0.0466	2.8224	125
126	Bear	NegVaRAdjVS (Bear)	0.1054	0.0647	1.6291	125
126	Bear	VS<-9 (Bear)	0.0940	0.2710	0.3467	76
126	Benchmarks	QQQ	0.0912	0.0669	1.3620	125
126	Bear	NegVS (Bear)	0.0856	0.0477	1.7940	125
126	LongShort	PosNeg_Diff	0.0802	0.0626	1.2812	125
126	Benchmarks	SPY	0.0763	0.0485	1.5721	125
126	LongShort	VarAdjPosNeg_Diff	0.0503	0.1044	0.4820	125
126	Bear	VS<-6 (Bear)	0.0454	0.1417	0.3206	123

Prior 90D Model Dates (P90D)

1d Horizon

Period examined: All model dates from 2026-03-02 through 2026-05-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Benchmarks	QQQ	0.0032	0.0120	0.2662	62
1	Bull	VS>6 (Bull)	0.0018	0.0156	0.1142	62
1	Benchmarks	SPY	0.0016	0.0092	0.1753	62
1	Bull	PosVS (Bull)	0.0010	0.0126	0.0772	62
1	Bull	VS>9 (Bull)	0.0008	0.0249	0.0333	57
1	Benchmarks	AvgTicker_VV	0.0008	0.0103	0.0782	62
1	Bull	PosVaRAdjVS (Bull)	0.0006	0.0133	0.0484	62
1	LongShort	PosNeg_Diff	0.0006	0.0071	0.0890	62
1	Bear	VS<-9 (Bear)	0.0006	0.0325	0.0181	57
1	LongShort	VarAdjPosNeg_Diff	0.0005	0.0086	0.0603	62
1	Bear	NegVS (Bear)	0.0003	0.0087	0.0387	62
1	Bear	NegVaRAdjVS (Bear)	0.0001	0.0094	0.0136	62
1	Bear	VS<-6 (Bear)	-0.0004	0.0188	-0.0225	62

10d Horizon

Period examined: All model dates from 2026-03-02 through 2026-05-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Benchmarks	QQQ	0.0346	0.0483	0.7151	53
10	Benchmarks	SPY	0.0191	0.0364	0.5234	53
10	Bull	VS>6 (Bull)	0.0186	0.0458	0.4060	53
10	Bull	PosVaRAdjVS (Bull)	0.0151	0.0448	0.3369	53
10	Bull	PosVS (Bull)	0.0139	0.0443	0.3139	53
10	Benchmarks	AvgTicker_VV	0.0121	0.0377	0.3193	53
10	Bear	NegVaRAdjVS (Bear)	0.0112	0.0337	0.3335	53
10	Bear	NegVS (Bear)	0.0085	0.0324	0.2618	53
10	LongShort	PosNeg_Diff	0.0054	0.0216	0.2495	53
10	LongShort	VarAdjPosNeg_Diff	0.0039	0.0262	0.1476	53
10	Bear	VS<-9 (Bear)	-0.0008	0.1007	-0.0081	50
10	Bear	VS<-6 (Bear)	-0.0022	0.0607	-0.0356	53
10	Bull	VS>9 (Bull)	-0.0073	0.0832	-0.0881	51

21d Horizon

Period examined: All model dates from 2026-03-02 through 2026-05-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
21	Benchmarks	QQQ	0.0931	0.0661	1.4083	42
21	Benchmarks	SPY	0.0553	0.0455	1.2147	42
21	Bull	PosVaRAdjVS (Bull)	0.0502	0.0461	1.0878	42
21	Bull	PosVS (Bull)	0.0501	0.0493	1.0171	42
21	Bull	VS>6 (Bull)	0.0498	0.0564	0.8823	42
21	Benchmarks	AvgTicker_VV	0.0441	0.0464	0.9503	42
21	Bear	NegVaRAdjVS (Bear)	0.0405	0.0464	0.8728	42
21	Bear	VS<-9 (Bear)	0.0347	0.1172	0.2957	39
21	Bear	NegVS (Bear)	0.0345	0.0427	0.8089	42
21	Bear	VS<-6 (Bear)	0.0172	0.0797	0.2158	42
21	LongShort	PosNeg_Diff	0.0156	0.0221	0.7050	42
21	LongShort	VarAdjPosNeg_Diff	0.0097	0.0311	0.3110	42
21	Bull	VS>9 (Bull)	-0.0157	0.1084	-0.1446	41

Prior 30D Model Dates (P30D)

1d Horizon

Period examined: All model dates from 2026-04-30 through 2026-05-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
1	Benchmarks	QQQ	0.0051	0.0101	0.4995	20
1	Bull	VS>6 (Bull)	0.0037	0.0177	0.2063	20
1	Benchmarks	SPY	0.0026	0.0061	0.4205	20
1	Bear	VS<-6 (Bear)	0.0023	0.0151	0.1543	20
1	Bull	PosVS (Bull)	0.0018	0.0113	0.1629	20
1	Bull	PosVaRAdjVS (Bull)	0.0015	0.0118	0.1243	20
1	Benchmarks	AvgTicker_VV	0.0013	0.0084	0.1594	20
1	LongShort	VarAdjPosNeg_Diff	0.0013	0.0106	0.1178	20
1	LongShort	PosNeg_Diff	0.0010	0.0082	0.1178	20
1	Bear	NegVS (Bear)	0.0009	0.0062	0.1402	20
1	Bull	VS>9 (Bull)	0.0003	0.0363	0.0092	16
1	Bear	NegVaRAdjVS (Bear)	0.0002	0.0077	0.0279	20
1	Bear	VS<-9 (Bear)	-0.0054	0.0278	-0.1955	18

10d Horizon

Period examined: All model dates from 2026-04-30 through 2026-05-28

Horizon	group_type	VS_Group	mean	std_dev	IR	count
10	Benchmarks	QQQ	0.0345	0.0184	1.8741	11
10	Benchmarks	SPY	0.0186	0.0095	1.9653	11
10	Bull	VS>6 (Bull)	0.0160	0.0251	0.6382	11
10	Bull	PosVaRAdjVS (Bull)	0.0154	0.0212	0.7252	11
10	Bull	VS>9 (Bull)	0.0143	0.0570	0.2517	10
10	LongShort	VarAdjPosNeg_Diff	0.0134	0.0243	0.5504	11
10	LongShort	PosNeg_Diff	0.0078	0.0125	0.6230	11
10	Bull	PosVS (Bull)	0.0058	0.0152	0.3811	11
10	Benchmarks	AvgTicker_VV	0.0025	0.0147	0.1739	11
10	Bear	NegVaRAdjVS (Bear)	0.0020	0.0166	0.1209	11
10	Bear	NegVS (Bear)	-0.0020	0.0162	-0.1255	11
10	Bear	VS<-6 (Bear)	-0.0458	0.0283	-1.6187	11
10	Bear	VS<-9 (Bear)	-0.0891	0.0717	-1.2429	11