

# VecViz V-Score (VS) Performance Report

see [vecviz.com](https://vecviz.com) for important disclosures, terms & conditions

30 June 2026

## Table of contents

|                                                                                                             |           |
|-------------------------------------------------------------------------------------------------------------|-----------|
| <b>Introduction</b>                                                                                         | <b>8</b>  |
| Our motivation in offering the V-Score: . . . . .                                                           | 8         |
| V-Score Overview . . . . .                                                                                  | 10        |
| V-Score Groups, Long-Short Portfolios, Benchmarks . . . . .                                                 | 10        |
| V-Score coverage and training data . . . . .                                                                | 11        |
| Using this report . . . . .                                                                                 | 12        |
| Important considerations about the analytics and performance metrics presented in<br>this report: . . . . . | 12        |
| <b>Distribution of V-Scores</b>                                                                             | <b>14</b> |
| All Ticker Model Dates . . . . .                                                                            | 14        |
| P365D . . . . .                                                                                             | 15        |
| P90D . . . . .                                                                                              | 16        |
| P30D . . . . .                                                                                              | 17        |
| <b>V-Score Objectives “Report Card”</b>                                                                     | <b>18</b> |
| <b>Historic Average Performance By V-Score Grouping</b>                                                     | <b>21</b> |
| Avg Px Return & IR: All TMD . . . . .                                                                       | 22        |
| Avg Px Return & IR: All TMD except Crypto & Meme Tickers . . . . .                                          | 23        |
| Avg Px Return & IR: All TMD except Failed Bank Tickers . . . . .                                            | 24        |
| Avg Px Return & IR: All TMD except Small Cap Tickers . . . . .                                              | 25        |
| Avg Px Return & IR: All TMD except Debt Tickers . . . . .                                                   | 26        |
| Avg Px Return & IR: All TMD except Mag7 Tickers . . . . .                                                   | 27        |
| Avg Px Return & IR: All TMD except Semiconductor Tickers . . . . .                                          | 28        |
| Avg Px Return & IR: P365D Model Dates, All Tickers . . . . .                                                | 29        |
| Avg Px Return & IR: P365D Model Dates, All Tickers except Crypto & Meme Tickers                             | 30        |

|                                                                                     |    |
|-------------------------------------------------------------------------------------|----|
| Avg Px Return & IR: P365D Model Dates, All Tickers except Failed Bank Tickers . . . | 31 |
| Avg Px Return & IR: P365D Model Dates, All Tickers except Small Cap Tickers . . .   | 32 |
| Avg Px Return & IR: P365D Model Dates, All Tickers except Debt Tickers . . . . .    | 33 |
| Avg Px Return & IR: P365D Model Dates, All Tickers except Mag7 Tickers . . . . .    | 34 |
| Avg Px Return & IR: P365D Model Dates, All Tickers except Semiconductor Tickers     | 35 |
| Avg Px Return & IR: P90D Model Dates, All Tickers . . . . .                         | 36 |
| Avg Px Return & IR: P90D Model Dates, All Tickers except Crypto & Meme Tickers      | 37 |
| Avg Px Return & IR: P90D Model Dates, All Tickers except Failed Bank Tickers . .    | 38 |
| Avg Px Return & IR: P90D Model Dates, All Tickers except Small Cap Tickers . . .    | 39 |
| Avg Px Return & IR: P90D Model Dates, All Tickers except Debt Tickers . . . . .     | 40 |
| Avg Px Return & IR: P90D Model Dates, All Tickers except Mag7 Tickers . . . . .     | 41 |
| Avg Px Return & IR: P90D Model Dates, All Tickers except Semiconductor Tickers      | 42 |
| Avg Px Return & IR: P30D Model Dates, All Tickers . . . . .                         | 43 |
| Avg Px Return & IR: P30D Model Dates, All Tickers except Crypto & Meme Tickers      | 44 |
| Avg Px Return & IR: P30D Model Dates, All Tickers except Failed Bank Tickers . .    | 45 |
| Avg Px Return & IR: P30D Model Dates, All Tickers except Small Cap Tickers . . .    | 46 |
| Avg Px Return & IR: P30D Model Dates, All Tickers except Debt Tickers . . . . .     | 47 |
| Avg Px Return & IR: P30D Model Dates, All Tickers except Mag7 Tickers . . . . .     | 48 |
| Avg Px Return & IR: P30D Model Dates, All Tickers except Semiconductor Tickers      | 49 |

|                                                      |           |
|------------------------------------------------------|-----------|
| <b>Performance By Model Date</b>                     | <b>50</b> |
| Positive vs Negative VaR Adjusted V-Scores . . . . . | 50        |
| 1d Horizon . . . . .                                 | 50        |
| 10d Horizon . . . . .                                | 51        |
| 21d Horizon . . . . .                                | 52        |
| 63d Horizon . . . . .                                | 53        |
| 126d Horizon . . . . .                               | 54        |
| 252d Horizon . . . . .                               | 55        |
| Positive vs Negative V-Scores . . . . .              | 56        |
| 1d Horizon . . . . .                                 | 56        |
| 10d Horizon . . . . .                                | 57        |
| 21d Horizon . . . . .                                | 58        |
| 63d Horizon . . . . .                                | 59        |
| 126d Horizon . . . . .                               | 60        |
| 252d Horizon . . . . .                               | 61        |
| 1<=VS<=6 vs -1>=VS>=-6 V-Scores . . . . .            | 62        |
| 1d Horizon . . . . .                                 | 62        |
| 10d Horizon . . . . .                                | 63        |
| 21d Horizon . . . . .                                | 64        |
| 63d Horizon . . . . .                                | 65        |
| 126d Horizon . . . . .                               | 66        |
| 252d Horizon . . . . .                               | 67        |



|                                                                     |     |
|---------------------------------------------------------------------|-----|
| VS > 6 vs VS < -6 . . . . .                                         | 68  |
| 1d Horizon . . . . .                                                | 68  |
| 10d Horizon . . . . .                                               | 69  |
| 21d Horizon . . . . .                                               | 70  |
| 63d Horizon . . . . .                                               | 71  |
| 126d Horizon . . . . .                                              | 72  |
| 252d Horizon . . . . .                                              | 73  |
| VS > 9 vs VS < -9 . . . . .                                         | 74  |
| 1d Horizon . . . . .                                                | 74  |
| 10d Horizon . . . . .                                               | 75  |
| 21d Horizon . . . . .                                               | 76  |
| 63d Horizon . . . . .                                               | 77  |
| 126d Horizon . . . . .                                              | 78  |
| 252d Horizon . . . . .                                              | 79  |
| Top 30 Tickers By V-Score Group Price Return Contribution . . . . . | 80  |
| VaR Adjusted V-Scores: All TMD, 1d Horizon . . . . .                | 80  |
| VaR Adjusted V-Scores: All TMD, 10d Horizon . . . . .               | 82  |
| VaR Adjusted V-Scores: All TMD, 21d Horizon . . . . .               | 83  |
| VaR Adjusted V-Scores: All TMD, 63d Horizon . . . . .               | 84  |
| VaR Adjusted V-Scores: All TMD, 126d Horizon . . . . .              | 85  |
| VaR Adjusted V-Scores: All TMD, 252d Horizon . . . . .              | 86  |
| VaR Adjusted V-Scores: P365D, 1d Horizon . . . . .                  | 87  |
| VaR Adjusted V-Scores: P365D, 10d Horizon . . . . .                 | 88  |
| VaR Adjusted V-Scores: P365D, 21d Horizon . . . . .                 | 89  |
| VaR Adjusted V-Scores: P365D, 63d Horizon . . . . .                 | 90  |
| VaR Adjusted V-Scores: P365D, 126d Horizon . . . . .                | 91  |
| VaR Adjusted V-Scores: P90D, 1d Horizon . . . . .                   | 92  |
| VaR Adjusted V-Scores: P90D, 10d Horizon . . . . .                  | 93  |
| VaR Adjusted V-Scores: P90D, 21d Horizon . . . . .                  | 94  |
| VaR Adjusted V-Scores: P30D, 1d Horizon . . . . .                   | 95  |
| VaR Adjusted V-Scores: P30D, 10d Horizon . . . . .                  | 96  |
| Positive vs. Negative V-Scores: All TMD, 1d Horizon . . . . .       | 97  |
| Positive vs. Negative V-Scores: All TMD, 10d Horizon . . . . .      | 98  |
| Positive vs. Negative V-Scores: All TMD, 21d Horizon . . . . .      | 99  |
| Positive vs. Negative V-Scores: All TMD, 63d Horizon . . . . .      | 100 |
| Positive vs. Negative V-Scores: All TMD, 126d Horizon . . . . .     | 101 |
| Positive vs. Negative V-Scores: All TMD, 252d Horizon . . . . .     | 102 |
| Positive vs. Negative V-Scores: P365D, 1d Horizon . . . . .         | 103 |
| Positive vs. Negative V-Scores: P365D, 10d Horizon . . . . .        | 104 |
| Positive vs. Negative V-Scores: P365D, 21d Horizon . . . . .        | 105 |
| Positive vs. Negative V-Scores: P365D, 63d Horizon . . . . .        | 106 |
| Positive vs. Negative V-Scores: P365D, 126d Horizon . . . . .       | 107 |
| Positive vs. Negative V-Scores: P90D, 1d Horizon . . . . .          | 108 |



|                                                             |     |
|-------------------------------------------------------------|-----|
| Positive vs. Negative V-Scores: P90D, 10d Horizon . . . . . | 109 |
| Positive vs. Negative V-Scores: P90D, 21d Horizon . . . . . | 110 |
| Positive vs. Negative V-Scores: P30D, 1d Horizon . . . . .  | 111 |
| Positive vs. Negative V-Scores: P30D, 10d Horizon . . . . . | 112 |
| 1<=VS<=6 vs -1>=VS>=-6: All TMD, 1d Horizon . . . . .       | 113 |
| 1<=VS<=6 vs -1>=VS>=-6: All TMD, 10d Horizon . . . . .      | 114 |
| 1<=VS<=6 vs -1>=VS>=-6: All TMD, 21d Horizon . . . . .      | 115 |
| 1<=VS<=6 vs -1>=VS>=-6: All TMD, 63d Horizon . . . . .      | 116 |
| 1<=VS<=6 vs -1>=VS>=-6: All TMD, 126d Horizon . . . . .     | 117 |
| 1<=VS<=6 vs -1>=VS>=-6: All TMD, 252d Horizon . . . . .     | 118 |
| 1<=VS<=6 vs -1>=VS>=-6: P365D, 1d Horizon . . . . .         | 119 |
| 1<=VS<=6 vs -1>=VS>=-6: P365D, 10d Horizon . . . . .        | 120 |
| 1<=VS<=6 vs -1>=VS>=-6: P365D, 21d Horizon . . . . .        | 121 |
| 1<=VS<=6 vs -1>=VS>=-6: P365D, 63d Horizon . . . . .        | 122 |
| 1<=VS<=6 vs -1>=VS>=-6: P365D, 126d Horizon . . . . .       | 123 |
| 1<=VS<=6 vs -1>=VS>=-6: P90D, 1d Horizon . . . . .          | 124 |
| 1<=VS<=6 vs -1>=VS>=-6: P90D, 10d Horizon . . . . .         | 125 |
| 1<=VS<=6 vs -1>=VS>=-6: P90D, 21d Horizon . . . . .         | 126 |
| 1<=VS<=6 vs -1>=VS>=-6: P30D, 1d Horizon . . . . .          | 127 |
| 1<=VS<=6 vs -1>=VS>=-6: P30D, 10d Horizon . . . . .         | 128 |
| VS >6 vs VS <-6: All TMD, 1d Horizon . . . . .              | 129 |
| VS >6 vs VS <-6: All TMD, 10d Horizon . . . . .             | 130 |
| VS >6 vs VS <-6: All TMD, 21d Horizon . . . . .             | 131 |
| VS >6 vs VS <-6: All TMD, 63d Horizon . . . . .             | 132 |
| VS >6 vs VS <-6: All TMD, 126d Horizon . . . . .            | 133 |
| VS >6 vs VS <-6: All TMD, 252d Horizon . . . . .            | 134 |
| VS >6 vs VS <-6: P365D, 1d Horizon . . . . .                | 135 |
| VS >6 vs VS <-6: P365D, 10d Horizon . . . . .               | 136 |
| VS >6 vs VS <-6: P365D, 21d Horizon . . . . .               | 137 |
| VS >6 vs VS <-6: P365D, 63d Horizon . . . . .               | 138 |
| VS >6 vs VS <-6: P365D, 126d Horizon . . . . .              | 139 |
| VS >6 vs VS <-6: P90D, 1d Horizon . . . . .                 | 140 |
| VS >6 vs VS <-6: P90D, 10d Horizon . . . . .                | 141 |
| VS >6 vs VS <-6: P90D, 21d Horizon . . . . .                | 142 |
| VS >6 vs VS <-6: P30D, 1d Horizon . . . . .                 | 143 |
| VS >6 vs VS <-6: P30D, 10d Horizon . . . . .                | 144 |
| VS >9 vs VS <-9: All TMD, 1d Horizon . . . . .              | 145 |
| VS >9 vs VS <-9: All TMD, 10d Horizon . . . . .             | 146 |
| VS >9 vs VS <-9: All TMD, 21d Horizon . . . . .             | 147 |
| VS >9 vs VS <-9: All TMD, 63d Horizon . . . . .             | 148 |
| VS >9 vs VS <-9: All TMD, 126d Horizon . . . . .            | 149 |
| VS >9 vs VS <-9: All TMD, 252d Horizon . . . . .            | 150 |
| VS >9 vs VS <-9: P365D, 1d Horizon . . . . .                | 151 |



|                                                                        |     |
|------------------------------------------------------------------------|-----|
| VS >9 vs VS <-9: P365D, 10d Horizon . . . . .                          | 152 |
| VS >9 vs VS <-9: P365D, 21d Horizon . . . . .                          | 153 |
| VS >9 vs VS <-9: P365D, 63d Horizon . . . . .                          | 154 |
| VS >9 vs VS <-9: P365D, 126d Horizon . . . . .                         | 155 |
| VS >9 vs VS <-9: P90D, 1d Horizon . . . . .                            | 156 |
| VS >9 vs VS <-9: P90D, 10d Horizon . . . . .                           | 157 |
| VS >9 vs VS <-9: P90D, 21d Horizon . . . . .                           | 158 |
| VS >9 vs VS <-9: P30D, 1d Horizon . . . . .                            | 159 |
| VS >9 vs VS <-9: P30D, 10d Horizon . . . . .                           | 160 |
| Bottom 30 Tickers By V-Score Group Price Return Contribution . . . . . | 161 |
| VaR Adjusted V-Scores: All TMD, 1d Horizon . . . . .                   | 161 |
| VaR Adjusted V-Scores: All TMD, 10d Horizon . . . . .                  | 163 |
| VaR Adjusted V-Scores: All TMD, 21d Horizon . . . . .                  | 164 |
| VaR Adjusted V-Scores: All TMD, 63d Horizon . . . . .                  | 165 |
| VaR Adjusted V-Scores: All TMD, 126d Horizon . . . . .                 | 166 |
| VaR Adjusted V-Scores: All TMD, 252d Horizon . . . . .                 | 167 |
| VaR Adjusted V-Scores: P365D, 1d Horizon . . . . .                     | 168 |
| VaR Adjusted V-Scores: P365D, 10d Horizon . . . . .                    | 169 |
| VaR Adjusted V-Scores: P365D, 21d Horizon . . . . .                    | 170 |
| VaR Adjusted V-Scores: P365D, 63d Horizon . . . . .                    | 171 |
| VaR Adjusted V-Scores: P365D, 126d Horizon . . . . .                   | 172 |
| VaR Adjusted V-Scores: P90D, 1d Horizon . . . . .                      | 173 |
| VaR Adjusted V-Scores: P90D, 10d Horizon . . . . .                     | 174 |
| VaR Adjusted V-Scores: P90D, 21d Horizon . . . . .                     | 175 |
| VaR Adjusted V-Scores: P30D, 1d Horizon . . . . .                      | 176 |
| VaR Adjusted V-Scores: P30D, 10d Horizon . . . . .                     | 177 |
| Positive vs. Negative V-Scores: All TMD, 1d Horizon . . . . .          | 178 |
| Positive vs. Negative V-Scores: All TMD, 10d Horizon . . . . .         | 179 |
| Positive vs. Negative V-Scores: All TMD, 21d Horizon . . . . .         | 180 |
| Positive vs. Negative V-Scores: All TMD, 63d Horizon . . . . .         | 181 |
| Positive vs. Negative V-Scores: All TMD, 126d Horizon . . . . .        | 182 |
| Positive vs. Negative V-Scores: All TMD, 252d Horizon . . . . .        | 183 |
| Positive vs. Negative V-Scores: P365D, 1d Horizon . . . . .            | 184 |
| Positive vs. Negative V-Scores: P365D, 10d Horizon . . . . .           | 185 |
| Positive vs. Negative V-Scores: P365D, 21d Horizon . . . . .           | 186 |
| Positive vs. Negative V-Scores: P365D, 63d Horizon . . . . .           | 187 |
| Positive vs. Negative V-Scores: P365D, 126d Horizon . . . . .          | 188 |
| Positive vs. Negative V-Scores: P90D, 1d Horizon . . . . .             | 189 |
| Positive vs. Negative V-Scores: P90D, 10d Horizon . . . . .            | 190 |
| Positive vs. Negative V-Scores: P90D, 21d Horizon . . . . .            | 191 |
| Positive vs. Negative V-Scores: P30D, 1d Horizon . . . . .             | 192 |
| Positive vs. Negative V-Scores: P30D, 10d Horizon . . . . .            | 193 |
| 1<=VS<=6 vs -1>=VS>=-6: All TMD, 1d Horizon . . . . .                  | 194 |



|                                                         |     |
|---------------------------------------------------------|-----|
| 1<=VS<=6 vs -1>=VS>=-6: All TMD, 10d Horizon . . . . .  | 195 |
| 1<=VS<=6 vs -1>=VS>=-6: All TMD, 21d Horizon . . . . .  | 196 |
| 1<=VS<=6 vs -1>=VS>=-6: All TMD, 63d Horizon . . . . .  | 197 |
| 1<=VS<=6 vs -1>=VS>=-6: All TMD, 126d Horizon . . . . . | 198 |
| 1<=VS<=6 vs -1>=VS>=-6: All TMD, 252d Horizon . . . . . | 199 |
| 1<=VS<=6 vs -1>=VS>=-6: P365D, 1d Horizon . . . . .     | 200 |
| 1<=VS<=6 vs -1>=VS>=-6: P365D, 10d Horizon . . . . .    | 201 |
| 1<=VS<=6 vs -1>=VS>=-6: P365D, 21d Horizon . . . . .    | 202 |
| 1<=VS<=6 vs -1>=VS>=-6: P365D, 63d Horizon . . . . .    | 203 |
| 1<=VS<=6 vs -1>=VS>=-6: P365D, 126d Horizon . . . . .   | 204 |
| 1<=VS<=6 vs -1>=VS>=-6: P90D, 1d Horizon . . . . .      | 205 |
| 1<=VS<=6 vs -1>=VS>=-6: P90D, 10d Horizon . . . . .     | 206 |
| 1<=VS<=6 vs -1>=VS>=-6: P90D, 21d Horizon . . . . .     | 207 |
| 1<=VS<=6 vs -1>=VS>=-6: P30D, 1d Horizon . . . . .      | 208 |
| 1<=VS<=6 vs -1>=VS>=-6: P30D, 10d Horizon . . . . .     | 209 |
| VS >6 vs VS <-6: All TMD, 1d Horizon . . . . .          | 210 |
| VS >6 vs VS <-6: All TMD, 10d Horizon . . . . .         | 211 |
| VS >6 vs VS <-6: All TMD, 21d Horizon . . . . .         | 212 |
| VS >6 vs VS <-6: All TMD, 63d Horizon . . . . .         | 213 |
| VS >6 vs VS <-6: All TMD, 126d Horizon . . . . .        | 214 |
| VS >6 vs VS <-6: All TMD, 252d Horizon . . . . .        | 215 |
| VS >6 vs VS <-6: P365D, 1d Horizon . . . . .            | 216 |
| VS >6 vs VS <-6: P365D, 10d Horizon . . . . .           | 217 |
| VS >6 vs VS <-6: P365D, 21d Horizon . . . . .           | 218 |
| VS >6 vs VS <-6: P365D, 63d Horizon . . . . .           | 219 |
| VS >6 vs VS <-6: P365D, 126d Horizon . . . . .          | 220 |
| VS >6 vs VS <-6: P90D, 1d Horizon . . . . .             | 221 |
| VS >6 vs VS <-6: P90D, 10d Horizon . . . . .            | 222 |
| VS >6 vs VS <-6: P90D, 21d Horizon . . . . .            | 223 |
| VS >6 vs VS <-6: P30D, 1d Horizon . . . . .             | 224 |
| VS >6 vs VS <-6: P30D, 10d Horizon . . . . .            | 225 |
| VS >9 vs VS <-9: All TMD, 1d Horizon . . . . .          | 226 |
| VS >9 vs VS <-9: All TMD, 10d Horizon . . . . .         | 227 |
| VS >9 vs VS <-9: All TMD, 21d Horizon . . . . .         | 228 |
| VS >9 vs VS <-9: All TMD, 63d Horizon . . . . .         | 229 |
| VS >9 vs VS <-9: All TMD, 126d Horizon . . . . .        | 230 |
| VS >9 vs VS <-9: All TMD, 252d Horizon . . . . .        | 231 |
| VS >9 vs VS <-9: P365D, 1d Horizon . . . . .            | 232 |
| VS >9 vs VS <-9: P365D, 10d Horizon . . . . .           | 233 |
| VS >9 vs VS <-9: P365D, 21d Horizon . . . . .           | 234 |
| VS >9 vs VS <-9: P365D, 63d Horizon . . . . .           | 235 |
| VS >9 vs VS <-9: P365D, 126d Horizon . . . . .          | 236 |
| VS >9 vs VS <-9: P90D, 1d Horizon . . . . .             | 237 |



---

|                                              |            |
|----------------------------------------------|------------|
| VS >9 vs VS <-9: P90D, 10d Horizon . . . . . | 238        |
| VS >9 vs VS <-9: P90D, 21d Horizon . . . . . | 239        |
| VS >9 vs VS <-9: P30D, 1d Horizon . . . . .  | 240        |
| VS >9 vs VS <-9: P30D, 10d Horizon . . . . . | 241        |
| <b>Appendix</b>                              | <b>242</b> |
| All Out of Sample Model Dates . . . . .      | 242        |
| 1d Horizon . . . . .                         | 242        |
| 10d Horizon . . . . .                        | 243        |
| 21d Horizon . . . . .                        | 244        |
| 63d Horizon . . . . .                        | 245        |
| 126d Horizon . . . . .                       | 246        |
| 252d Horizon . . . . .                       | 247        |
| Prior 365D Model Dates (P365D) . . . . .     | 248        |
| 1d Horizon . . . . .                         | 248        |
| 10d Horizon . . . . .                        | 249        |
| 21d Horizon . . . . .                        | 250        |
| 63d Horizon . . . . .                        | 251        |
| 126d Horizon . . . . .                       | 252        |
| Prior 90D Model Dates (P90D) . . . . .       | 253        |
| 1d Horizon . . . . .                         | 253        |
| 10d Horizon . . . . .                        | 254        |
| 21d Horizon . . . . .                        | 255        |
| Prior 30D Model Dates (P30D) . . . . .       | 256        |
| 1d Horizon . . . . .                         | 256        |
| 10d Horizon . . . . .                        | 257        |



---

## 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](http://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.





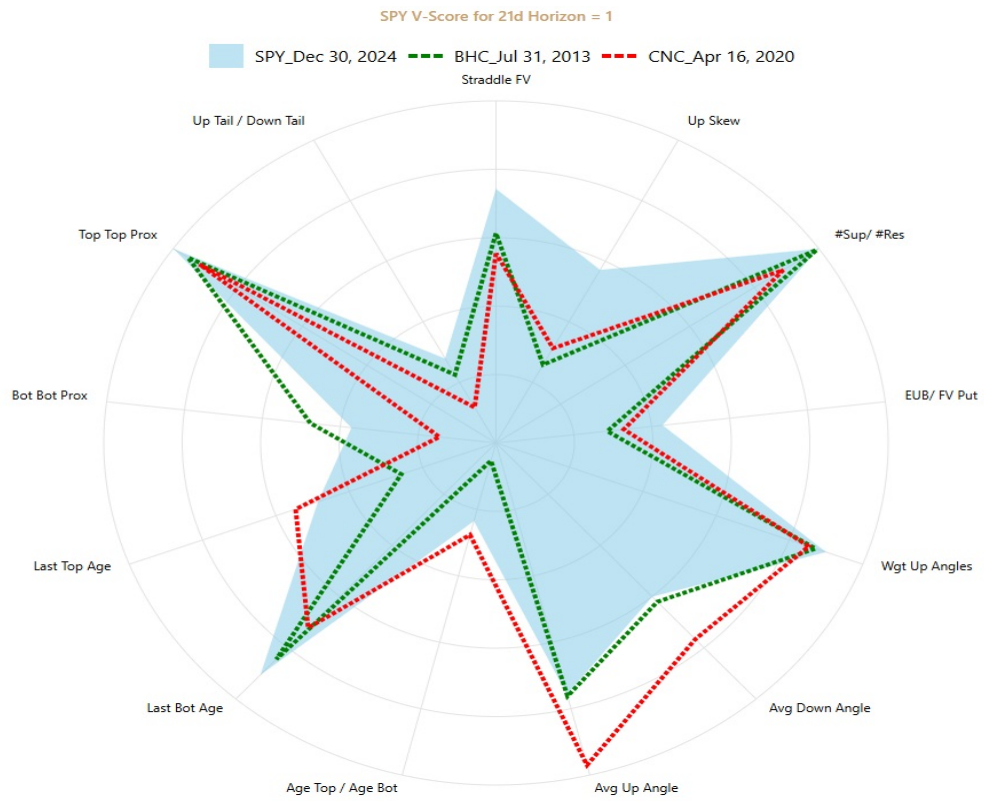


Figure 1: Taken from the V-Score Spider Chart dashboard on vecviz.com



---

## 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](http://vecviz.com) you can obtain more information on each of these metrics by hovering above them.

## V-Score Groups, Long-Short Portfolios, Benchmarks

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

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

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



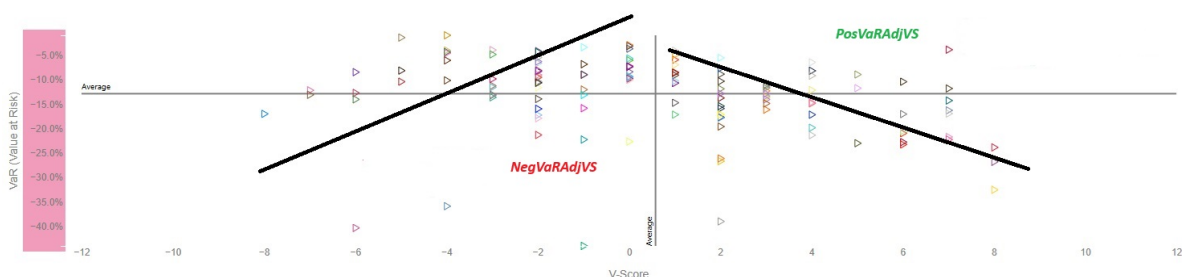


Figure 2: Taken from the Opportunity at Risk (OaR) and Value at Risk (VaR) vs V-Score dashboard on vecviz.com. Regression lines and text added for illustrative purposes.

The Long-Short VS\_Group configurations presented include “PosNeg\_Diff” and “VaRAAdj-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, “VaRAAdjPosNeg\_Diff” is the difference between Positive VaR Adjusted V-Scores (the “PosVaRAAdjVS (Bull)” grouping) and Negative VaR Adjusted V-Scores (the “NegVaRAAdjVS (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-vecvizz-analytics/>)



- 
- 3) Clearly, all horizons  $> 1d$  overlap when considered on a daily basis. Please note that the volatility (denoted as “std\_dev”) of overlapping periodic returns is understated, because each observation shares return experience with other observations for such time horizons. Thus, we advise against considering any volatility metrics for multi-day horizons in isolation. However, we do believe that their use is valid for comparing V-Score groupings and benchmarks whose multi-day horizon volatility is calculated similarly.
  - 4) We are not considering transaction costs. The turnover and therefore transaction costs for more selective VS\_Groups are likely higher than they are for less selective VS\_Groups. All VS\_Groups likely have higher turnover and therefore transaction costs than the transaction costs that would be incurred holding one of the benchmarks.
  - 5) We are not incorporating any borrowing charges or repo credits or margin related costs for implied “short” positions in the “Long-Short” portfolios, VaRAAdjPosNeg\_Diff and PosNeg\_Diff.
  - 6) The volatility for each VS\_Group can be calculated only to the extent the VS\_Group held tickers for each model date.  
The charts of VS\_Grouping encompassing smaller V-Score ranges (e.g.,  $VS < -9$  and  $VS > 9$ ) by model date reveal that it is not uncommon for them to have no constituents. Model dates in which a VS\_Grouping has no constituents are effectively excluded from the average return and standard deviation of return calculations for such VS\_Groups. Single ticker benchmarks such as SPY and QQQ are also vulnerable to excluded model dates to the extent the V-Score algorithm fails to assign them a V-Score for any of the six horizons.

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



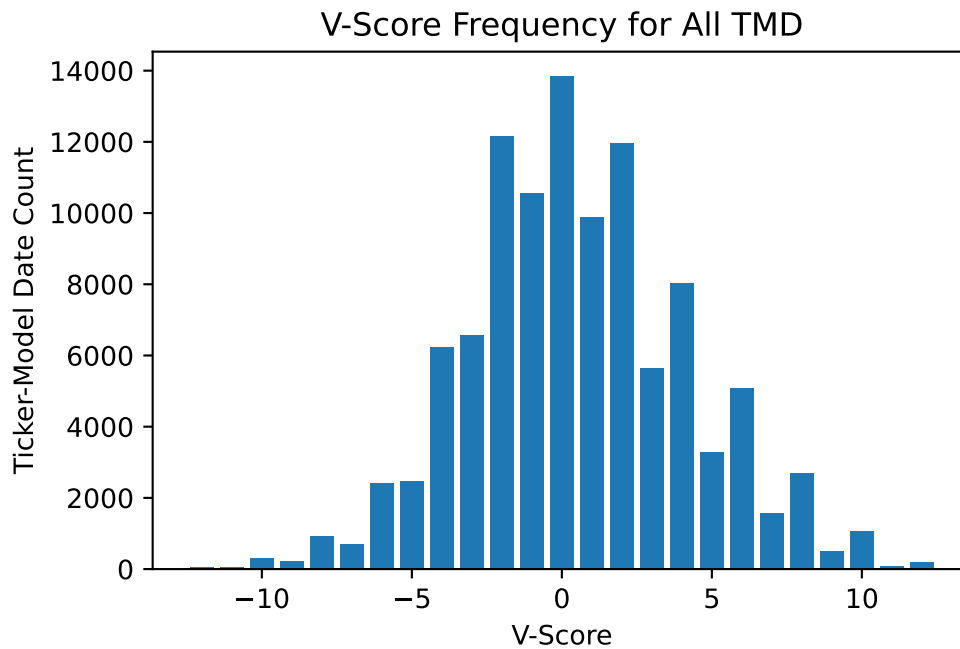
---

## Distribution of V-Scores

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

### All Ticker Model Dates

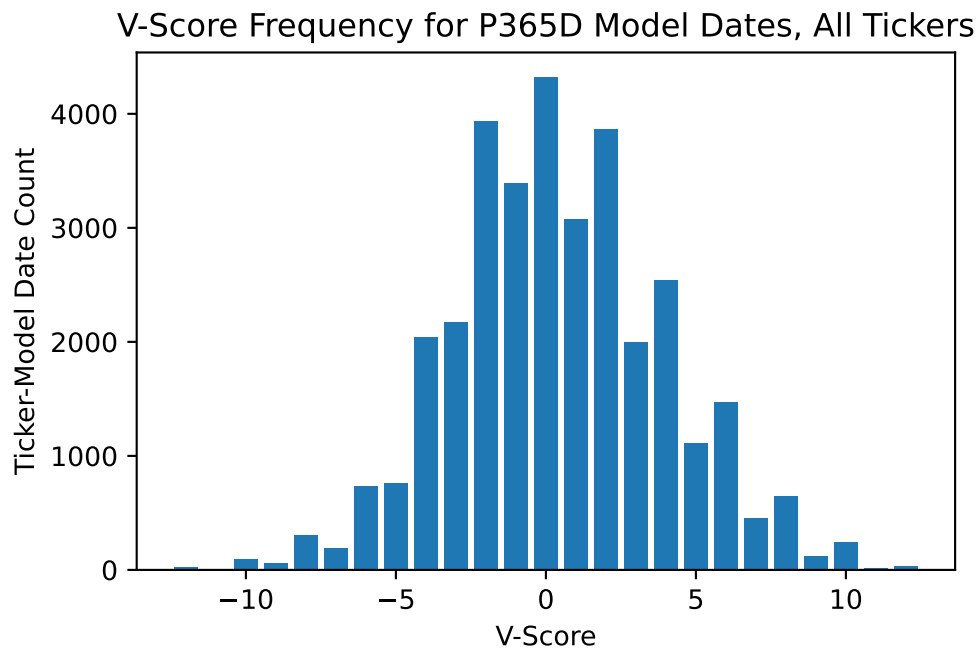
Period examined: All model dates from 2022-01-31 through 2026-06-29



---

## P365D

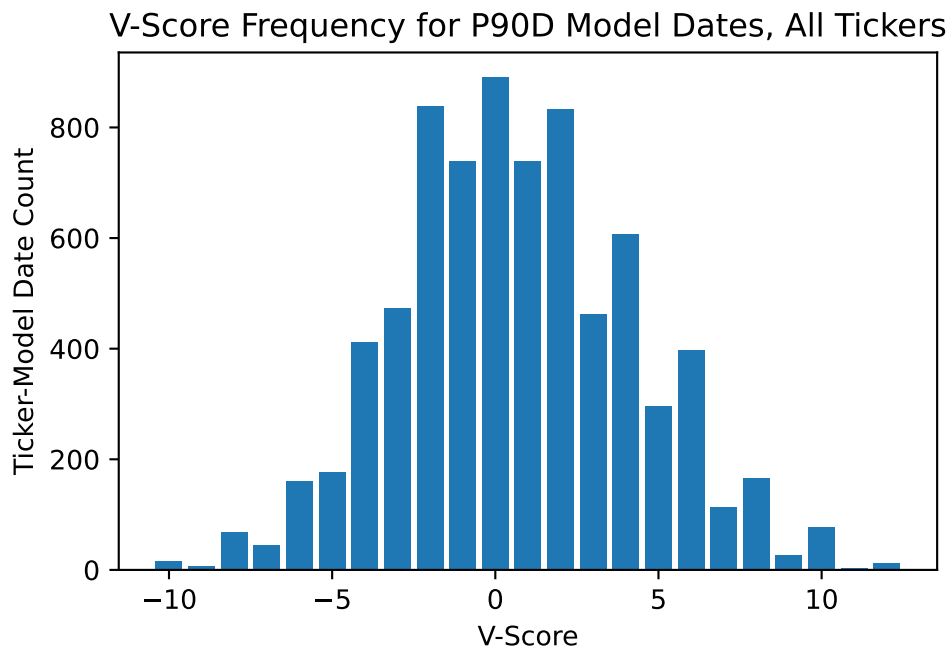
Period examined: All model dates from 2025-07-01 through 2026-06-29



---

## P90D

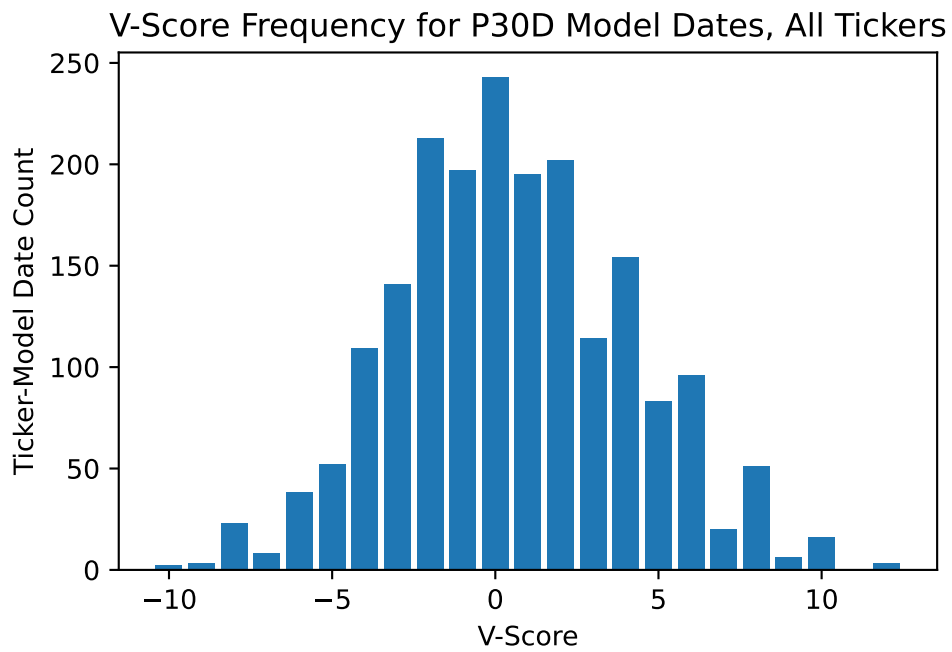
Period examined: All model dates from 2026-04-02 through 2026-06-29





## P30D

Period examined: All model dates from 2026-06-01 through 2026-06-29



---

## V-Score Objectives “Report Card”

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

Average Price Return:

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

Information Ratio (+1 if met):

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

Ticker Exclusion Groupings:

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



% of V-Score Objectives Met By Ticker Exclusion & Lookback Window vs. Trading Day Horizon, as of 2026-06-30

|                  |     |     |      |      |      |      |
|------------------|-----|-----|------|------|------|------|
| CryptMem_30d     | 40% | 50% | nan% | nan% | nan% | nan% |
| Debt_30d         | 40% | 50% | nan% | nan% | nan% | nan% |
| FailedBanks_30d  | 40% | 50% | nan% | nan% | nan% | nan% |
| Mag7_30d         | 40% | 50% | nan% | nan% | nan% | nan% |
| None_30d         | 40% | 50% | nan% | nan% | nan% | nan% |
| Semi_30d         | 40% | 50% | nan% | nan% | nan% | nan% |
| SmallCap_30d     | 40% | 40% | nan% | nan% | nan% | nan% |
| CryptMem_90d     | 40% | 40% | 30%  | nan% | nan% | nan% |
| Debt_90d         | 40% | 30% | 30%  | nan% | nan% | nan% |
| FailedBanks_90d  | 40% | 40% | 20%  | nan% | nan% | nan% |
| Mag7_90d         | 60% | 40% | 40%  | nan% | nan% | nan% |
| None_90d         | 40% | 40% | 20%  | nan% | nan% | nan% |
| Semi_90d         | 10% | 30% | 30%  | nan% | nan% | nan% |
| SmallCap_90d     | 40% | 20% | 20%  | nan% | nan% | nan% |
| CryptMem_365d    | 50% | 70% | 70%  | 60%  | 60%  | nan% |
| Debt_365d        | 50% | 70% | 80%  | 60%  | 50%  | nan% |
| FailedBanks_365d | 50% | 70% | 80%  | 60%  | 50%  | nan% |
| Mag7_365d        | 50% | 70% | 70%  | 60%  | 50%  | nan% |
| None_365d        | 50% | 70% | 80%  | 60%  | 50%  | nan% |
| Semi_365d        | 40% | 60% | 40%  | 30%  | 30%  | nan% |
| SmallCap_365d    | 50% | 70% | 80%  | 70%  | 60%  | nan% |
| CryptMem_All     | 70% | 90% | 90%  | 80%  | 80%  | 80%  |
| Debt_All         | 80% | 90% | 90%  | 80%  | 60%  | 70%  |
| FailedBanks_All  | 80% | 90% | 90%  | 80%  | 60%  | 60%  |
| Mag7_All         | 80% | 90% | 80%  | 70%  | 50%  | 60%  |
| None_All         | 80% | 90% | 90%  | 80%  | 60%  | 70%  |
| Semi_All         | 60% | 80% | 80%  | 70%  | 50%  | 60%  |
| SmallCap_All     | 80% | 90% | 90%  | 90%  | 60%  | 60%  |
|                  | 1   | 10  | 21   | 63   | 126  | 252  |

| V-Score Criteria                                  | Average Score(%) |
|---------------------------------------------------|------------------|
| 1. PxRet: PosVS > AvgTicker > NegVS               | 93.75            |
| 2. PxRet: VaRAAdjPosVS > AvgTicker > VaRAAdjNegVS | 77.68            |
| 3. PxRet: PosVS Rank Order                        | 53.57            |
| 4. PxRet: NegVS Rank Order                        | 39.29            |
| 5. PxRet: VaRAAdj_PosNegVSDiff > PosNegVSDiff     | 42.86            |
| 6. IR: VaRAAdjPosVS > PosVS                       | 42.86            |
| 7. IR: VaRAAdjNegVS < NegVS                       | 46.43            |
| 8. IR: VaRAAdjPosVS > AvgTicker                   | 51.79            |
| 9. IR: VaRAAdjNegVS < AvgTicker                   | 85.71            |
| 10. IR: VaRAAdjPosVS > SPY                        | 53.57            |
| Overall Average                                   | 58.75            |



| V-Score Criteria by Fwd Hzn                       | 1D    | 10D   | 21D   | 63D   | 126D  | 252D  |
|---------------------------------------------------|-------|-------|-------|-------|-------|-------|
| 1. PxRet: PosVS > AvgTicker > NegVS               | 75    | 100   | 100   | 100   | 100   | 100   |
| 2. PxRet: VaRAAdjPosVS > AvgTicker > VaRAAdjNegVS | 60.71 | 82.14 | 66.67 | 92.86 | 92.86 | 100   |
| 3. PxRet: PosVS Rank Order                        | 3.57  | 46.43 | 61.9  | 100   | 85.71 | 100   |
| 4. PxRet: NegVS Rank Order                        | 39.29 | 75    | 57.14 | 0     | 0     | 0     |
| 5. PxRet: VaRAAdj_PosNegVSDiff > PosNegVSDiff     | 42.86 | 25    | 33.33 | 57.14 | 50    | 100   |
| 6. IR: VaRAAdjPosVS > PosVS                       | 64.29 | 28.57 | 57.14 | 42.86 | 7.14  | 42.86 |
| 7. IR: VaRAAdjNegVS < NegVS                       | 25    | 25    | 28.57 | 85.71 | 92.86 | 100   |
| 8. IR: VaRAAdjPosVS > AvgTicker                   | 71.43 | 53.57 | 66.67 | 50    | 7.14  | 14.29 |
| 9. IR: VaRAAdjNegVS < AvgTicker                   | 57.14 | 96.43 | 85.71 | 100   | 100   | 100   |
| 10. IR: VaRAAdjPosVS > SPY                        | 67.86 | 67.86 | 61.9  | 50    | 14.29 | 0     |
| TotalScore                                        | 50.71 | 60    | 61.9  | 67.86 | 55    | 65.71 |

| V-Score Criteria by Lookback Window               | 30D   | 90D   | 365D  | AllD  |
|---------------------------------------------------|-------|-------|-------|-------|
| 1. PxRet: PosVS > AvgTicker > NegVS               | 50    | 100   | 100   | 100   |
| 2. PxRet: VaRAAdjPosVS > AvgTicker > VaRAAdjNegVS | 35.71 | 33.33 | 94.29 | 100   |
| 3. PxRet: PosVS Rank Order                        | 0     | 0     | 74.29 | 80.95 |
| 4. PxRet: NegVS Rank Order                        | 100   | 85.71 | 34.29 | 0     |
| 5. PxRet: VaRAAdj_PosNegVSDiff > PosNegVSDiff     | 0     | 23.81 | 2.86  | 100   |
| 6. IR: VaRAAdjPosVS > PosVS                       | 50    | 28.57 | 17.14 | 69.05 |
| 7. IR: VaRAAdjNegVS < NegVS                       | 0     | 0     | 37.14 | 92.86 |
| 8. IR: VaRAAdjPosVS > AvgTicker                   | 57.14 | 0     | 57.14 | 71.43 |
| 9. IR: VaRAAdjNegVS < AvgTicker                   | 50    | 57.14 | 100   | 100   |
| 10. IR: VaRAAdjPosVS > SPY                        | 100   | 4.76  | 74.29 | 45.24 |
| TotalScore                                        | 44.29 | 33.33 | 59.14 | 75.95 |



---

## 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 2026-06-29

| Average Price Return, All TMD |       |       |       |       |        |        |
|-------------------------------|-------|-------|-------|-------|--------|--------|
| VS>9 (Bull)                   | 0.04% | 1.08% | 2.31% | 6.42% | 13.30% | 39.25% |
| VS>6 (Bull)                   | 0.12% | 1.00% | 2.14% | 5.73% | 10.91% | 27.29% |
| PosVS (Bull)                  | 0.07% | 0.62% | 1.31% | 3.64% | 7.98%  | 17.39% |
| AvgTicker_VV                  | 0.05% | 0.48% | 1.02% | 2.98% | 6.74%  | 16.02% |
| NegVS (Bear)                  | 0.04% | 0.31% | 0.68% | 2.12% | 5.15%  | 14.61% |
| VS<-6 (Bear)                  | 0.00% | 0.56% | 1.47% | 4.15% | 9.20%  | 33.76% |
| VS<-9 (Bear)                  | 0.05% | 0.78% | 2.02% | 6.01% | 11.65% | 43.23% |
| PosNeg_Diff                   | 0.03% | 0.30% | 0.63% | 1.52% | 2.83%  | 2.77%  |
| PosVSVaRAAdj (Bull)           | 0.08% | 0.83% | 1.75% | 4.55% | 9.24%  | 20.57% |
| NegVSVaRAAdj (Bear)           | 0.03% | 0.25% | 0.64% | 2.07% | 5.05%  | 13.29% |
| PosNegVaRAAdj_Diff            | 0.05% | 0.58% | 1.11% | 2.49% | 4.19%  | 7.28%  |
| SPY                           | 0.05% | 0.50% | 1.11% | 3.28% | 7.28%  | 17.07% |
| QQQ                           | 0.07% | 0.73% | 1.61% | 4.74% | 10.24% | 24.58% |
|                               | 1     | 10    | 21    | 63    | 126    | 252    |

| Information Ratio of Price Return, All TMD |      |      |      |      |      |      |
|--------------------------------------------|------|------|------|------|------|------|
| VS>9 (Bull)                                | 0.02 | 0.12 | 0.18 | 0.29 | 0.4  | 0.72 |
| VS>6 (Bull)                                | 0.06 | 0.18 | 0.26 | 0.42 | 0.61 | 1    |
| PosVS (Bull)                               | 0.05 | 0.15 | 0.23 | 0.41 | 0.72 | 1.15 |
| AvgTicker_VV                               | 0.04 | 0.14 | 0.2  | 0.39 | 0.7  | 1.18 |
| NegVS (Bear)                               | 0.03 | 0.1  | 0.15 | 0.32 | 0.57 | 1.05 |
| VS<-6 (Bear)                               | 0    | 0.08 | 0.13 | 0.22 | 0.34 | 0.56 |
| VS<-9 (Bear)                               | 0.01 | 0.08 | 0.13 | 0.22 | 0.29 | 0.55 |
| PosNeg_Diff                                | 0.05 | 0.17 | 0.26 | 0.38 | 0.49 | 0.28 |
| PosVSVaRAAdj (Bull)                        | 0.05 | 0.18 | 0.27 | 0.44 | 0.7  | 1.16 |
| NegVSVaRAAdj (Bear)                        | 0.03 | 0.08 | 0.14 | 0.29 | 0.52 | 0.88 |
| PosNegVaRAAdj_Diff                         | 0.06 | 0.21 | 0.29 | 0.38 | 0.44 | 0.44 |
| SPY                                        | 0.05 | 0.16 | 0.24 | 0.48 | 0.85 | 1.6  |
| QQQ                                        | 0.05 | 0.17 | 0.26 | 0.47 | 0.83 | 1.64 |
|                                            | 1    | 10   | 21   | 63   | 126  | 252  |

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



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

Period examined: All model dates from 2022-01-31 through 2026-06-29

### Average Price Return, All TMD except Crypto & Meme Tickers

|                     |       |       |       |       |        |        |
|---------------------|-------|-------|-------|-------|--------|--------|
| VS>9 (Bull)         | 0.04% | 1.01% | 2.11% | 6.27% | 13.78% | 40.06% |
| VS>6 (Bull)         | 0.12% | 0.93% | 2.10% | 5.84% | 11.78% | 28.53% |
| PosVS (Bull)        | 0.07% | 0.61% | 1.32% | 3.80% | 8.46%  | 17.89% |
| AvgTicker_VV        | 0.05% | 0.46% | 0.99% | 2.93% | 6.62%  | 15.12% |
| NegVS (Bear)        | 0.03% | 0.30% | 0.61% | 1.87% | 4.40%  | 11.95% |
| VS<-6 (Bear)        | 0.02% | 0.44% | 0.95% | 2.57% | 6.64%  | 22.96% |
| VS<-9 (Bear)        | 0.11% | 0.87% | 2.32% | 5.56% | 10.96% | 39.00% |
| PosNeg_Diff         | 0.03% | 0.31% | 0.71% | 1.93% | 4.06%  | 5.94%  |
| PosVSVaRAAdj (Bull) | 0.08% | 0.81% | 1.75% | 4.76% | 10.05% | 21.41% |
| NegVSVaRAAdj (Bear) | 0.02% | 0.24% | 0.58% | 1.96% | 4.51%  | 11.66% |
| PosNegVaRAAdj_Diff  | 0.05% | 0.57% | 1.17% | 2.80% | 5.54%  | 9.75%  |
| SPY                 | 0.05% | 0.50% | 1.11% | 3.28% | 7.28%  | 17.07% |
| QQQ                 | 0.07% | 0.73% | 1.61% | 4.74% | 10.24% | 24.58% |
|                     | 1     | 10    | 21    | 63    | 126    | 252    |

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

|                     |      |      |      |      |      |      |
|---------------------|------|------|------|------|------|------|
| VS>9 (Bull)         | 0.01 | 0.12 | 0.16 | 0.28 | 0.41 | 0.76 |
| VS>6 (Bull)         | 0.07 | 0.17 | 0.26 | 0.42 | 0.66 | 1.04 |
| PosVS (Bull)        | 0.05 | 0.16 | 0.24 | 0.43 | 0.73 | 1.15 |
| AvgTicker_VV        | 0.04 | 0.14 | 0.2  | 0.39 | 0.69 | 1.13 |
| NegVS (Bear)        | 0.03 | 0.1  | 0.14 | 0.29 | 0.54 | 0.98 |
| VS<-6 (Bear)        | 0.01 | 0.07 | 0.1  | 0.15 | 0.28 | 0.59 |
| VS<-9 (Bear)        | 0.04 | 0.1  | 0.16 | 0.23 | 0.3  | 0.62 |
| PosNeg_Diff         | 0.06 | 0.18 | 0.3  | 0.47 | 0.66 | 0.6  |
| PosVSVaRAAdj (Bull) | 0.05 | 0.19 | 0.28 | 0.46 | 0.74 | 1.22 |
| NegVSVaRAAdj (Bear) | 0.02 | 0.08 | 0.13 | 0.29 | 0.51 | 0.85 |
| PosNegVaRAAdj_Diff  | 0.06 | 0.22 | 0.31 | 0.44 | 0.59 | 0.65 |
| SPY                 | 0.05 | 0.16 | 0.24 | 0.48 | 0.85 | 1.6  |
| QQQ                 | 0.05 | 0.17 | 0.26 | 0.47 | 0.83 | 1.64 |
|                     | 1    | 10   | 21   | 63   | 126  | 252  |

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



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

Period examined: All model dates from 2022-01-31 through 2026-06-29

### Average Price Return, All TMD except Failed Bank Tickers

|                     |       |       |       |       |        |        |
|---------------------|-------|-------|-------|-------|--------|--------|
| VS>9 (Bull)         | 0.04% | 1.08% | 2.31% | 6.42% | 13.30% | 39.25% |
| VS>6 (Bull)         | 0.12% | 1.01% | 2.14% | 5.73% | 10.91% | 27.30% |
| PosVS (Bull)        | 0.07% | 0.63% | 1.34% | 3.71% | 8.12%  | 17.79% |
| AvgTicker_VV        | 0.05% | 0.50% | 1.07% | 3.15% | 7.09%  | 16.69% |
| NegVS (Bear)        | 0.04% | 0.36% | 0.77% | 2.39% | 5.72%  | 15.50% |
| VS<-6 (Bear)        | 0.01% | 0.60% | 1.53% | 4.26% | 9.53%  | 34.20% |
| VS<-9 (Bear)        | 0.05% | 0.81% | 2.11% | 6.10% | 11.92% | 43.65% |
| PosNeg_Diff         | 0.03% | 0.27% | 0.57% | 1.32% | 2.40%  | 2.30%  |
| PosVSVaRAAdj (Bull) | 0.08% | 0.84% | 1.77% | 4.59% | 9.29%  | 20.67% |
| NegVSVaRAAdj (Bear) | 0.03% | 0.31% | 0.73% | 2.37% | 5.59%  | 14.15% |
| PosNegVaRAAdj_Diff  | 0.05% | 0.53% | 1.04% | 2.23% | 3.70%  | 6.51%  |
| SPY                 | 0.05% | 0.50% | 1.11% | 3.28% | 7.28%  | 17.07% |
| QQQ                 | 0.07% | 0.73% | 1.61% | 4.74% | 10.24% | 24.58% |
|                     | 1     | 10    | 21    | 63    | 126    | 252    |

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

|                     |      |      |      |      |      |      |
|---------------------|------|------|------|------|------|------|
| VS>9 (Bull)         | 0.02 | 0.12 | 0.18 | 0.29 | 0.4  | 0.72 |
| VS>6 (Bull)         | 0.06 | 0.18 | 0.26 | 0.42 | 0.61 | 1    |
| PosVS (Bull)        | 0.05 | 0.16 | 0.24 | 0.42 | 0.74 | 1.2  |
| AvgTicker_VV        | 0.04 | 0.14 | 0.21 | 0.42 | 0.74 | 1.26 |
| NegVS (Bear)        | 0.04 | 0.12 | 0.17 | 0.36 | 0.65 | 1.15 |
| VS<-6 (Bear)        | 0    | 0.09 | 0.14 | 0.23 | 0.35 | 0.56 |
| VS<-9 (Bear)        | 0.02 | 0.08 | 0.14 | 0.23 | 0.3  | 0.56 |
| PosNeg_Diff         | 0.05 | 0.15 | 0.23 | 0.33 | 0.44 | 0.24 |
| PosVSVaRAAdj (Bull) | 0.05 | 0.19 | 0.27 | 0.44 | 0.7  | 1.17 |
| NegVSVaRAAdj (Bear) | 0.03 | 0.1  | 0.16 | 0.35 | 0.6  | 0.98 |
| PosNegVaRAAdj_Diff  | 0.06 | 0.2  | 0.27 | 0.34 | 0.41 | 0.42 |
| SPY                 | 0.05 | 0.16 | 0.24 | 0.48 | 0.85 | 1.6  |
| QQQ                 | 0.05 | 0.17 | 0.26 | 0.47 | 0.83 | 1.64 |
|                     | 1    | 10   | 21   | 63   | 126  | 252  |

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





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

Period examined: All model dates from 2022-01-31 through 2026-06-29

### Average Price Return, All TMD except Small Cap Tickers

|                     |        |       |       |       |        |        |
|---------------------|--------|-------|-------|-------|--------|--------|
| VS>9 (Bull)         | 0.06%  | 1.29% | 2.83% | 7.37% | 15.36% | 43.02% |
| VS>6 (Bull)         | 0.13%  | 1.19% | 2.51% | 6.68% | 12.68% | 30.53% |
| PosVS (Bull)        | 0.07%  | 0.69% | 1.48% | 4.16% | 8.95%  | 19.31% |
| AvgTicker_VV        | 0.05%  | 0.52% | 1.11% | 3.27% | 7.37%  | 17.53% |
| NegVS (Bear)        | 0.03%  | 0.33% | 0.73% | 2.23% | 5.56%  | 15.89% |
| VS<-6 (Bear)        | -0.01% | 0.43% | 1.24% | 3.95% | 9.82%  | 35.92% |
| VS<-9 (Bear)        | 0.02%  | 0.67% | 1.81% | 5.83% | 12.56% | 46.55% |
| PosNeg_Diff         | 0.04%  | 0.36% | 0.75% | 1.93% | 3.39%  | 3.41%  |
| PosVSVaRAAdj (Bull) | 0.09%  | 0.93% | 1.95% | 5.17% | 10.42% | 22.74% |
| NegVSVaRAAdj (Bear) | 0.03%  | 0.28% | 0.70% | 2.11% | 5.40%  | 14.30% |
| PosNegVaRAAdj_Diff  | 0.06%  | 0.65% | 1.25% | 3.06% | 5.02%  | 8.45%  |
| SPY                 | 0.05%  | 0.50% | 1.11% | 3.28% | 7.28%  | 17.07% |
| QQQ                 | 0.07%  | 0.73% | 1.61% | 4.74% | 10.24% | 24.58% |
|                     | 1      | 10    | 21    | 63    | 126    | 252    |

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

|                     |       |      |      |      |      |      |
|---------------------|-------|------|------|------|------|------|
| VS>9 (Bull)         | 0.02  | 0.15 | 0.21 | 0.34 | 0.45 | 0.78 |
| VS>6 (Bull)         | 0.07  | 0.21 | 0.31 | 0.48 | 0.68 | 1.03 |
| PosVS (Bull)        | 0.06  | 0.18 | 0.26 | 0.47 | 0.8  | 1.24 |
| AvgTicker_VV        | 0.05  | 0.15 | 0.23 | 0.44 | 0.77 | 1.28 |
| NegVS (Bear)        | 0.03  | 0.11 | 0.16 | 0.34 | 0.63 | 1.15 |
| VS<-6 (Bear)        | -0.01 | 0.06 | 0.11 | 0.21 | 0.36 | 0.59 |
| VS<-9 (Bear)        | 0.01  | 0.07 | 0.12 | 0.23 | 0.32 | 0.6  |
| PosNeg_Diff         | 0.07  | 0.2  | 0.31 | 0.47 | 0.56 | 0.33 |
| PosVSVaRAAdj (Bull) | 0.06  | 0.21 | 0.3  | 0.5  | 0.76 | 1.22 |
| NegVSVaRAAdj (Bear) | 0.03  | 0.09 | 0.15 | 0.31 | 0.56 | 0.93 |
| PosNegVaRAAdj_Diff  | 0.07  | 0.23 | 0.33 | 0.46 | 0.51 | 0.49 |
| SPY                 | 0.05  | 0.16 | 0.24 | 0.48 | 0.85 | 1.6  |
| QQQ                 | 0.05  | 0.17 | 0.26 | 0.47 | 0.83 | 1.64 |
|                     | 1     | 10   | 21   | 63   | 126  | 252  |

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



## Avg Px Return & IR: All TMD except Debt Tickers

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Average Price Return, All TMD except Debt Tickers              |       |       |       |       |        |        |
|----------------------------------------------------------------|-------|-------|-------|-------|--------|--------|
|                                                                | 1     | 10    | 21    | 63    | 126    | 252    |
| VS>9 (Bull)                                                    | 0.04% | 1.08% | 2.31% | 6.42% | 13.30% | 39.25% |
| VS>6 (Bull)                                                    | 0.12% | 1.00% | 2.14% | 5.73% | 10.91% | 27.29% |
| PosVS (Bull)                                                   | 0.07% | 0.62% | 1.31% | 3.65% | 8.00%  | 17.44% |
| AvgTicker_VV                                                   | 0.05% | 0.51% | 1.08% | 3.16% | 7.12%  | 16.87% |
| NegVS (Bear)                                                   | 0.04% | 0.37% | 0.79% | 2.45% | 5.89%  | 16.53% |
| VS<-6 (Bear)                                                   | 0.01% | 0.61% | 1.61% | 4.34% | 9.61%  | 35.11% |
| VS<-9 (Bear)                                                   | 0.05% | 0.78% | 2.02% | 5.96% | 11.72% | 43.54% |
| PosNeg_Diff                                                    | 0.03% | 0.25% | 0.52% | 1.20% | 2.11%  | 0.92%  |
| PosVSVaRAAdj (Bull)                                            | 0.08% | 0.83% | 1.76% | 4.57% | 9.26%  | 20.62% |
| NegVSVaRAAdj (Bear)                                            | 0.03% | 0.29% | 0.74% | 2.23% | 5.55%  | 14.43% |
| PosNegVaRAAdj_Diff                                             | 0.05% | 0.55% | 1.02% | 2.33% | 3.70%  | 6.19%  |
| SPY                                                            | 0.05% | 0.50% | 1.11% | 3.28% | 7.28%  | 17.07% |
| QQQ                                                            | 0.07% | 0.73% | 1.61% | 4.74% | 10.24% | 24.58% |
|                                                                | 1     | 10    | 21    | 63    | 126    | 252    |
| Information Ratio of Price Return, All TMD except Debt Tickers |       |       |       |       |        |        |
|                                                                | 1     | 10    | 21    | 63    | 126    | 252    |
| VS>9 (Bull)                                                    | 0.02  | 0.12  | 0.18  | 0.29  | 0.4    | 0.72   |
| VS>6 (Bull)                                                    | 0.06  | 0.18  | 0.26  | 0.42  | 0.61   | 1      |
| PosVS (Bull)                                                   | 0.05  | 0.15  | 0.23  | 0.41  | 0.72   | 1.15   |
| AvgTicker_VV                                                   | 0.04  | 0.14  | 0.21  | 0.4   | 0.71   | 1.19   |
| NegVS (Bear)                                                   | 0.04  | 0.11  | 0.16  | 0.34  | 0.6    | 1.06   |
| VS<-6 (Bear)                                                   | 0.01  | 0.09  | 0.14  | 0.22  | 0.34   | 0.57   |
| VS<-9 (Bear)                                                   | 0.01  | 0.08  | 0.13  | 0.22  | 0.29   | 0.55   |
| PosNeg_Diff                                                    | 0.05  | 0.14  | 0.21  | 0.31  | 0.37   | 0.09   |
| PosVSVaRAAdj (Bull)                                            | 0.05  | 0.18  | 0.27  | 0.44  | 0.7    | 1.16   |
| NegVSVaRAAdj (Bear)                                            | 0.03  | 0.08  | 0.15  | 0.3   | 0.54   | 0.88   |
| PosNegVaRAAdj_Diff                                             | 0.06  | 0.2   | 0.27  | 0.35  | 0.38   | 0.36   |
| SPY                                                            | 0.05  | 0.16  | 0.24  | 0.48  | 0.85   | 1.6    |
| QQQ                                                            | 0.05  | 0.17  | 0.26  | 0.47  | 0.83   | 1.64   |
|                                                                | 1     | 10    | 21    | 63    | 126    | 252    |

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



## Avg Px Return & IR: All TMD except Mag7 Tickers

Period examined: All model dates from 2022-01-31 through 2026-06-29

### Average Price Return, All TMD except Mag7 Tickers

|                       |        |       |       |       |        |        |
|-----------------------|--------|-------|-------|-------|--------|--------|
| VS>9 (Bull) -         | 0.05%  | 1.17% | 2.14% | 5.35% | 10.44% | 21.56% |
| VS>6 (Bull) -         | 0.11%  | 0.94% | 1.93% | 4.81% | 8.71%  | 19.31% |
| PosVS (Bull) -        | 0.07%  | 0.60% | 1.26% | 3.44% | 7.43%  | 15.53% |
| AvgTicker_VV -        | 0.05%  | 0.45% | 0.95% | 2.73% | 6.13%  | 14.38% |
| NegVS (Bear) -        | 0.03%  | 0.26% | 0.55% | 1.69% | 4.27%  | 12.78% |
| VS<-6 (Bear) -        | -0.01% | 0.42% | 1.26% | 2.90% | 5.41%  | 27.18% |
| VS<-9 (Bear) -        | 0.05%  | 0.42% | 1.21% | 3.22% | 3.10%  | 24.18% |
| PosNeg_Diff -         | 0.04%  | 0.34% | 0.70% | 1.74% | 3.16%  | 2.75%  |
| PosVSVaRAAdj (Bull) - | 0.08%  | 0.78% | 1.63% | 4.06% | 8.06%  | 16.63% |
| NegVSVaRAAdj (Bear) - | 0.03%  | 0.22% | 0.57% | 1.83% | 4.63%  | 12.35% |
| PosNegVaRAAdj_Diff -  | 0.05%  | 0.56% | 1.07% | 2.23% | 3.43%  | 4.27%  |
| SPY -                 | 0.05%  | 0.50% | 1.11% | 3.28% | 7.28%  | 17.07% |
| QQQ -                 | 0.07%  | 0.73% | 1.61% | 4.74% | 10.24% | 24.58% |
|                       | 1      | 10    | 21    | 63    | 126    | 252    |

### Information Ratio of Price Return, All TMD except Mag7 Tickers

|                       |      |      |      |      |      |      |
|-----------------------|------|------|------|------|------|------|
| VS>9 (Bull) -         | 0.02 | 0.13 | 0.17 | 0.24 | 0.34 | 0.46 |
| VS>6 (Bull) -         | 0.06 | 0.16 | 0.23 | 0.34 | 0.51 | 0.72 |
| PosVS (Bull) -        | 0.05 | 0.15 | 0.22 | 0.39 | 0.68 | 1.04 |
| AvgTicker_VV -        | 0.04 | 0.13 | 0.19 | 0.36 | 0.64 | 1.05 |
| NegVS (Bear) -        | 0.03 | 0.08 | 0.12 | 0.25 | 0.47 | 0.89 |
| VS<-6 (Bear) -        | -0   | 0.06 | 0.11 | 0.14 | 0.18 | 0.35 |
| VS<-9 (Bear) -        | 0.02 | 0.05 | 0.08 | 0.13 | 0.08 | 0.28 |
| PosNeg_Diff -         | 0.06 | 0.18 | 0.27 | 0.42 | 0.53 | 0.26 |
| PosVSVaRAAdj (Bull) - | 0.05 | 0.17 | 0.25 | 0.4  | 0.64 | 1    |
| NegVSVaRAAdj (Bear) - | 0.02 | 0.07 | 0.12 | 0.26 | 0.48 | 0.82 |
| PosNegVaRAAdj_Diff -  | 0.06 | 0.2  | 0.27 | 0.34 | 0.38 | 0.28 |
| SPY -                 | 0.05 | 0.16 | 0.24 | 0.48 | 0.85 | 1.6  |
| QQQ -                 | 0.05 | 0.17 | 0.26 | 0.47 | 0.83 | 1.64 |
|                       | 1    | 10   | 21   | 63   | 126  | 252  |

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



## Avg Px Return & IR: All TMD except Semiconductor Tickers

Period examined: All model dates from 2022-01-31 through 2026-06-29

### Average Price Return, All TMD except Semiconductor Tickers

|                     |        |       |       |       |        |        |
|---------------------|--------|-------|-------|-------|--------|--------|
| VS>9 (Bull)         | 0.06%  | 1.00% | 2.02% | 4.05% | 5.66%  | 16.16% |
| VS>6 (Bull)         | 0.11%  | 0.79% | 1.62% | 3.64% | 5.96%  | 16.04% |
| PosVS (Bull)        | 0.05%  | 0.47% | 1.00% | 2.70% | 5.91%  | 13.43% |
| AvgTicker_VV        | 0.04%  | 0.37% | 0.79% | 2.30% | 5.34%  | 12.94% |
| NegVS (Bear)        | 0.03%  | 0.25% | 0.54% | 1.70% | 4.40%  | 12.31% |
| VS<-6 (Bear)        | -0.03% | 0.34% | 1.13% | 3.05% | 7.76%  | 27.96% |
| VS<-9 (Bear)        | -0.01% | 0.44% | 1.34% | 5.48% | 10.88% | 35.23% |
| PosNeg_Diff         | 0.02%  | 0.22% | 0.47% | 1.00% | 1.50%  | 1.11%  |
| PosVSVaRAAdj (Bull) | 0.06%  | 0.64% | 1.33% | 3.09% | 6.00%  | 14.40% |
| NegVSVaRAAdj (Bear) | 0.03%  | 0.18% | 0.48% | 1.65% | 4.30%  | 11.20% |
| PosNegVaRAAdj_Diff  | 0.03%  | 0.46% | 0.85% | 1.44% | 1.70%  | 3.19%  |
| SPY                 | 0.05%  | 0.50% | 1.11% | 3.28% | 7.28%  | 17.07% |
| QQQ                 | 0.07%  | 0.73% | 1.61% | 4.74% | 10.24% | 24.58% |
|                     | 1      | 10    | 21    | 63    | 126    | 252    |

### Information Ratio of Price Return, All TMD except Semiconductor Tickers

|                     |       |      |      |      |      |      |
|---------------------|-------|------|------|------|------|------|
| VS>9 (Bull)         | 0.02  | 0.11 | 0.15 | 0.18 | 0.21 | 0.36 |
| VS>6 (Bull)         | 0.06  | 0.14 | 0.19 | 0.27 | 0.38 | 0.66 |
| PosVS (Bull)        | 0.04  | 0.12 | 0.18 | 0.33 | 0.63 | 1.06 |
| AvgTicker_VV        | 0.04  | 0.11 | 0.16 | 0.32 | 0.62 | 1.12 |
| NegVS (Bear)        | 0.03  | 0.08 | 0.12 | 0.26 | 0.52 | 1.02 |
| VS<-6 (Bear)        | -0.02 | 0.05 | 0.1  | 0.17 | 0.29 | 0.48 |
| VS<-9 (Bear)        | -0    | 0.05 | 0.09 | 0.2  | 0.27 | 0.47 |
| PosNeg_Diff         | 0.04  | 0.13 | 0.2  | 0.28 | 0.34 | 0.14 |
| PosVSVaRAAdj (Bull) | 0.04  | 0.15 | 0.21 | 0.32 | 0.56 | 0.98 |
| NegVSVaRAAdj (Bear) | 0.02  | 0.06 | 0.11 | 0.24 | 0.47 | 0.86 |
| PosNegVaRAAdj_Diff  | 0.04  | 0.18 | 0.24 | 0.24 | 0.22 | 0.24 |
| SPY                 | 0.05  | 0.16 | 0.24 | 0.48 | 0.85 | 1.6  |
| QQQ                 | 0.05  | 0.17 | 0.26 | 0.47 | 0.83 | 1.64 |
|                     | 1     | 10   | 21   | 63   | 126  | 252  |

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



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

Period examined: All model dates from 2025-07-01 through 2026-06-29

### Average Price Return, P365D Model Dates, All Tickers

|                     |        |        |        |        |        |
|---------------------|--------|--------|--------|--------|--------|
| VS>9 (Bull)         | 0.11%  | 1.93%  | 4.03%  | 14.36% | 34.05% |
| VS>6 (Bull)         | 0.20%  | 1.75%  | 3.38%  | 10.73% | 20.49% |
| PosVS (Bull)        | 0.13%  | 1.19%  | 2.47%  | 7.19%  | 16.99% |
| AvgTicker_VV        | 0.08%  | 0.85%  | 1.87%  | 5.82%  | 12.90% |
| NegVS (Bear)        | 0.04%  | 0.47%  | 1.11%  | 3.96%  | 8.10%  |
| VS<-6 (Bear)        | -0.11% | -0.91% | -1.05% | 3.20%  | 6.61%  |
| VS<-9 (Bear)        | -0.00% | -1.06% | -1.18% | 6.81%  | 11.61% |
| PosNeg_Diff         | 0.10%  | 0.72%  | 1.36%  | 3.22%  | 8.89%  |
| PosVSVaRAAdj (Bull) | 0.14%  | 1.21%  | 2.69%  | 8.15%  | 17.39% |
| NegVSVaRAAdj (Bear) | 0.06%  | 0.67%  | 1.69%  | 5.25%  | 9.71%  |
| PosNegVaRAAdj_Diff  | 0.07%  | 0.54%  | 0.99%  | 2.89%  | 7.68%  |
| SPY                 | 0.08%  | 0.75%  | 1.61%  | 4.25%  | 6.80%  |
| QQQ                 | 0.13%  | 1.17%  | 2.52%  | 6.53%  | 9.26%  |
|                     | 1      | 10     | 21     | 63     | 126    |

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

|                     |       |       |       |      |      |
|---------------------|-------|-------|-------|------|------|
| VS>9 (Bull)         | 0.05  | 0.27  | 0.38  | 0.66 | 0.71 |
| VS>6 (Bull)         | 0.14  | 0.44  | 0.59  | 1.15 | 1.14 |
| PosVS (Bull)        | 0.13  | 0.42  | 0.63  | 1.49 | 2.55 |
| AvgTicker_VV        | 0.1   | 0.35  | 0.51  | 1.46 | 2.8  |
| NegVS (Bear)        | 0.05  | 0.2   | 0.32  | 1.1  | 1.8  |
| VS<-6 (Bear)        | -0.07 | -0.16 | -0.12 | 0.23 | 0.4  |
| VS<-9 (Bear)        | -0    | -0.11 | -0.08 | 0.28 | 0.37 |
| PosNeg_Diff         | 0.15  | 0.41  | 0.71  | 0.89 | 1.47 |
| PosVSVaRAAdj (Bull) | 0.11  | 0.39  | 0.66  | 1.26 | 1.58 |
| NegVSVaRAAdj (Bear) | 0.08  | 0.27  | 0.44  | 1.04 | 1.49 |
| PosNegVaRAAdj_Diff  | 0.09  | 0.22  | 0.32  | 0.51 | 0.66 |
| SPY                 | 0.1   | 0.33  | 0.48  | 0.94 | 1.65 |
| QQQ                 | 0.11  | 0.36  | 0.49  | 0.78 | 1.34 |
|                     | 1     | 10    | 21    | 63   | 126  |

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



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

Period examined: All model dates from 2025-07-01 through 2026-06-29

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

|                     |        |        |        |        |        |
|---------------------|--------|--------|--------|--------|--------|
| VS>9 (Bull)         | 0.12%  | 1.91%  | 4.11%  | 14.64% | 35.75% |
| VS>6 (Bull)         | 0.22%  | 1.79%  | 3.55%  | 11.37% | 22.54% |
| PosVS (Bull)        | 0.15%  | 1.28%  | 2.71%  | 8.00%  | 19.02% |
| AvgTicker_VV        | 0.09%  | 0.93%  | 2.03%  | 6.33%  | 14.15% |
| NegVS (Bear)        | 0.04%  | 0.54%  | 1.20%  | 4.23%  | 8.61%  |
| VS<-6 (Bear)        | -0.10% | -0.51% | -0.74% | 3.73%  | 7.24%  |
| VS<-9 (Bear)        | 0.23%  | -0.54% | 0.36%  | 5.22%  | 11.84% |
| PosNeg_Diff         | 0.11%  | 0.74%  | 1.51%  | 3.77%  | 10.41% |
| PosVSVaRAAdj (Bull) | 0.14%  | 1.28%  | 2.89%  | 8.89%  | 20.13% |
| NegVSVaRAAdj (Bear) | 0.06%  | 0.69%  | 1.68%  | 5.48%  | 10.33% |
| PosNegVaRAAdj_Diff  | 0.08%  | 0.59%  | 1.21%  | 3.41%  | 9.81%  |
| SPY                 | 0.08%  | 0.75%  | 1.61%  | 4.25%  | 6.80%  |
| QQQ                 | 0.13%  | 1.17%  | 2.52%  | 6.53%  | 9.26%  |
|                     | 1      | 10     | 21     | 63     | 126    |

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

|                     |       |       |      |      |      |
|---------------------|-------|-------|------|------|------|
| VS>9 (Bull)         | 0.05  | 0.27  | 0.39 | 0.67 | 0.76 |
| VS>6 (Bull)         | 0.15  | 0.44  | 0.61 | 1.21 | 1.32 |
| PosVS (Bull)        | 0.14  | 0.45  | 0.71 | 1.63 | 2.88 |
| AvgTicker_VV        | 0.11  | 0.39  | 0.57 | 1.57 | 3.06 |
| NegVS (Bear)        | 0.06  | 0.24  | 0.35 | 1.15 | 1.93 |
| VS<-6 (Bear)        | -0.07 | -0.1  | -0.1 | 0.24 | 0.43 |
| VS<-9 (Bear)        | 0.08  | -0.07 | 0.03 | 0.21 | 0.37 |
| PosNeg_Diff         | 0.16  | 0.42  | 0.83 | 1.09 | 1.83 |
| PosVSVaRAAdj (Bull) | 0.12  | 0.42  | 0.71 | 1.37 | 1.93 |
| NegVSVaRAAdj (Bear) | 0.08  | 0.28  | 0.44 | 1.13 | 1.6  |
| PosNegVaRAAdj_Diff  | 0.09  | 0.24  | 0.39 | 0.6  | 0.89 |
| SPY                 | 0.1   | 0.33  | 0.48 | 0.94 | 1.65 |
| QQQ                 | 0.11  | 0.36  | 0.49 | 0.78 | 1.34 |
|                     | 1     | 10    | 21   | 63   | 126  |

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



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

Period examined: All model dates from 2025-07-01 through 2026-06-29

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

|                     |        |        |        |        |        |
|---------------------|--------|--------|--------|--------|--------|
| VS>9 (Bull)         | 0.11%  | 1.93%  | 4.03%  | 14.36% | 34.05% |
| VS>6 (Bull)         | 0.20%  | 1.75%  | 3.38%  | 10.73% | 20.49% |
| PosVS (Bull)        | 0.13%  | 1.19%  | 2.47%  | 7.19%  | 16.99% |
| AvgTicker_VV        | 0.08%  | 0.85%  | 1.87%  | 5.82%  | 12.90% |
| NegVS (Bear)        | 0.04%  | 0.47%  | 1.11%  | 3.96%  | 8.10%  |
| VS<-6 (Bear)        | -0.11% | -0.91% | -1.05% | 3.20%  | 6.61%  |
| VS<-9 (Bear)        | -0.00% | -1.06% | -1.18% | 6.81%  | 11.61% |
| PosNeg_Diff         | 0.10%  | 0.72%  | 1.36%  | 3.22%  | 8.89%  |
| PosVSVaRAAdj (Bull) | 0.14%  | 1.21%  | 2.69%  | 8.15%  | 17.39% |
| NegVSVaRAAdj (Bear) | 0.06%  | 0.67%  | 1.69%  | 5.25%  | 9.71%  |
| PosNegVaRAAdj_Diff  | 0.07%  | 0.54%  | 0.99%  | 2.89%  | 7.68%  |
| SPY                 | 0.08%  | 0.75%  | 1.61%  | 4.25%  | 6.80%  |
| QQQ                 | 0.13%  | 1.17%  | 2.52%  | 6.53%  | 9.26%  |
|                     | 1      | 10     | 21     | 63     | 126    |

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

|                     |       |       |       |      |      |
|---------------------|-------|-------|-------|------|------|
| VS>9 (Bull)         | 0.05  | 0.27  | 0.38  | 0.66 | 0.71 |
| VS>6 (Bull)         | 0.14  | 0.44  | 0.59  | 1.15 | 1.14 |
| PosVS (Bull)        | 0.13  | 0.42  | 0.63  | 1.49 | 2.55 |
| AvgTicker_VV        | 0.1   | 0.35  | 0.51  | 1.46 | 2.8  |
| NegVS (Bear)        | 0.05  | 0.2   | 0.32  | 1.1  | 1.8  |
| VS<-6 (Bear)        | -0.07 | -0.16 | -0.12 | 0.23 | 0.4  |
| VS<-9 (Bear)        | -0    | -0.11 | -0.08 | 0.28 | 0.37 |
| PosNeg_Diff         | 0.15  | 0.41  | 0.71  | 0.89 | 1.47 |
| PosVSVaRAAdj (Bull) | 0.11  | 0.39  | 0.66  | 1.26 | 1.58 |
| NegVSVaRAAdj (Bear) | 0.08  | 0.27  | 0.44  | 1.04 | 1.49 |
| PosNegVaRAAdj_Diff  | 0.09  | 0.22  | 0.32  | 0.51 | 0.66 |
| SPY                 | 0.1   | 0.33  | 0.48  | 0.94 | 1.65 |
| QQQ                 | 0.11  | 0.36  | 0.49  | 0.78 | 1.34 |
|                     | 1     | 10    | 21    | 63   | 126  |

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



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

Period examined: All model dates from 2025-07-01 through 2026-06-29

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

|                     |        |        |        |        |        |
|---------------------|--------|--------|--------|--------|--------|
| VS>9 (Bull)         | 0.04%  | 2.09%  | 5.01%  | 16.32% | 41.11% |
| VS>6 (Bull)         | 0.24%  | 2.12%  | 4.29%  | 12.85% | 24.53% |
| PosVS (Bull)        | 0.14%  | 1.22%  | 2.64%  | 7.86%  | 18.61% |
| AvgTicker_VV        | 0.09%  | 0.90%  | 1.98%  | 6.08%  | 13.58% |
| NegVS (Bear)        | 0.04%  | 0.50%  | 1.16%  | 3.78%  | 7.81%  |
| VS<-6 (Bear)        | -0.12% | -1.01% | -1.29% | 2.40%  | 5.91%  |
| VS<-9 (Bear)        | -0.06% | -1.25% | -1.68% | 4.75%  | 9.14%  |
| PosNeg_Diff         | 0.10%  | 0.72%  | 1.48%  | 4.07%  | 10.80% |
| PosVSVaRAAdj (Bull) | 0.15%  | 1.36%  | 3.10%  | 9.40%  | 19.60% |
| NegVSVaRAAdj (Bear) | 0.05%  | 0.74%  | 1.79%  | 5.20%  | 9.84%  |
| PosNegVaRAAdj_Diff  | 0.10%  | 0.62%  | 1.31%  | 4.19%  | 9.76%  |
| SPY                 | 0.08%  | 0.75%  | 1.61%  | 4.25%  | 6.80%  |
| QQQ                 | 0.13%  | 1.17%  | 2.52%  | 6.53%  | 9.26%  |
|                     | 1      | 10     | 21     | 63     | 126    |

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

|                     |       |       |       |      |      |
|---------------------|-------|-------|-------|------|------|
| VS>9 (Bull)         | 0.02  | 0.27  | 0.44  | 0.73 | 0.85 |
| VS>6 (Bull)         | 0.17  | 0.52  | 0.77  | 1.44 | 1.24 |
| PosVS (Bull)        | 0.13  | 0.45  | 0.71  | 1.68 | 2.7  |
| AvgTicker_VV        | 0.1   | 0.38  | 0.57  | 1.59 | 2.99 |
| NegVS (Bear)        | 0.05  | 0.23  | 0.35  | 1.06 | 1.78 |
| VS<-6 (Bear)        | -0.07 | -0.18 | -0.15 | 0.17 | 0.36 |
| VS<-9 (Bear)        | -0.02 | -0.14 | -0.12 | 0.26 | 0.31 |
| PosNeg_Diff         | 0.15  | 0.42  | 0.76  | 1.11 | 1.78 |
| PosVSVaRAAdj (Bull) | 0.13  | 0.45  | 0.78  | 1.49 | 1.66 |
| NegVSVaRAAdj (Bear) | 0.06  | 0.31  | 0.48  | 1.05 | 1.53 |
| PosNegVaRAAdj_Diff  | 0.11  | 0.25  | 0.4   | 0.71 | 0.79 |
| SPY                 | 0.1   | 0.33  | 0.48  | 0.94 | 1.65 |
| QQQ                 | 0.11  | 0.36  | 0.49  | 0.78 | 1.34 |
|                     | 1     | 10    | 21    | 63   | 126  |

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





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

Period examined: All model dates from 2025-07-01 through 2026-06-29

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

|                     |        |        |        |        |        |
|---------------------|--------|--------|--------|--------|--------|
| VS>9 (Bull)         | 0.11%  | 1.93%  | 4.03%  | 14.36% | 34.05% |
| VS>6 (Bull)         | 0.20%  | 1.75%  | 3.38%  | 10.73% | 20.49% |
| PosVS (Bull)        | 0.13%  | 1.19%  | 2.47%  | 7.21%  | 17.04% |
| AvgTicker_VV        | 0.09%  | 0.90%  | 1.98%  | 6.16%  | 13.66% |
| NegVS (Bear)        | 0.04%  | 0.53%  | 1.27%  | 4.56%  | 9.38%  |
| VS<-6 (Bear)        | -0.11% | -0.89% | -0.98% | 3.29%  | 7.03%  |
| VS<-9 (Bear)        | -0.00% | -1.06% | -1.12% | 6.67%  | 11.61% |
| PosNeg_Diff         | 0.09%  | 0.66%  | 1.21%  | 2.65%  | 7.66%  |
| PosVSVaRAAdj (Bull) | 0.13%  | 1.20%  | 2.70%  | 8.15%  | 17.40% |
| NegVSVaRAAdj (Bear) | 0.07%  | 0.73%  | 1.91%  | 5.91%  | 10.80% |
| PosNegVaRAAdj_Diff  | 0.07%  | 0.47%  | 0.79%  | 2.24%  | 6.60%  |
| SPY                 | 0.08%  | 0.75%  | 1.61%  | 4.25%  | 6.80%  |
| QQQ                 | 0.13%  | 1.17%  | 2.52%  | 6.53%  | 9.26%  |
|                     | 1      | 10     | 21     | 63     | 126    |

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

|                     |       |       |       |      |      |
|---------------------|-------|-------|-------|------|------|
| VS>9 (Bull)         | 0.05  | 0.27  | 0.38  | 0.66 | 0.71 |
| VS>6 (Bull)         | 0.14  | 0.44  | 0.59  | 1.15 | 1.14 |
| PosVS (Bull)        | 0.13  | 0.42  | 0.64  | 1.49 | 2.55 |
| AvgTicker_VV        | 0.1   | 0.35  | 0.52  | 1.48 | 2.85 |
| NegVS (Bear)        | 0.05  | 0.21  | 0.33  | 1.15 | 1.88 |
| VS<-6 (Bear)        | -0.07 | -0.15 | -0.11 | 0.22 | 0.4  |
| VS<-9 (Bear)        | -0    | -0.11 | -0.08 | 0.28 | 0.37 |
| PosNeg_Diff         | 0.14  | 0.36  | 0.61  | 0.71 | 1.22 |
| PosVSVaRAAdj (Bull) | 0.11  | 0.39  | 0.66  | 1.27 | 1.58 |
| NegVSVaRAAdj (Bear) | 0.08  | 0.27  | 0.46  | 1.06 | 1.53 |
| PosNegVaRAAdj_Diff  | 0.08  | 0.19  | 0.24  | 0.38 | 0.55 |
| SPY                 | 0.1   | 0.33  | 0.48  | 0.94 | 1.65 |
| QQQ                 | 0.11  | 0.36  | 0.49  | 0.78 | 1.34 |
|                     | 1     | 10    | 21    | 63   | 126  |

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



## Avg Px Return & IR: P365D Model Dates, All Tickers except Mag7 Tickers

Period examined: All model dates from 2025-07-01 through 2026-06-29

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

|                     |        |        |        |        |        |
|---------------------|--------|--------|--------|--------|--------|
| VS>9 (Bull)         | 0.11%  | 1.93%  | 4.03%  | 14.38% | 34.06% |
| VS>6 (Bull)         | 0.21%  | 1.75%  | 3.30%  | 10.79% | 20.75% |
| PosVS (Bull)        | 0.14%  | 1.25%  | 2.59%  | 7.57%  | 18.10% |
| AvgTicker_VV        | 0.09%  | 0.88%  | 1.93%  | 6.01%  | 13.53% |
| NegVS (Bear)        | 0.04%  | 0.46%  | 1.09%  | 3.90%  | 8.20%  |
| VS<-6 (Bear)        | -0.11% | -0.91% | -1.03% | 3.12%  | 6.54%  |
| VS<-9 (Bear)        | -0.00% | -1.06% | -1.18% | 6.81%  | 11.61% |
| PosNeg_Diff         | 0.10%  | 0.79%  | 1.50%  | 3.68%  | 9.91%  |
| PosVSVaRAAdj (Bull) | 0.14%  | 1.24%  | 2.72%  | 8.34%  | 17.96% |
| NegVSVaRAAdj (Bear) | 0.06%  | 0.63%  | 1.63%  | 5.29%  | 10.01% |
| PosNegVaRAAdj_Diff  | 0.08%  | 0.61%  | 1.09%  | 3.06%  | 7.94%  |
| SPY                 | 0.08%  | 0.75%  | 1.61%  | 4.25%  | 6.80%  |
| QQQ                 | 0.13%  | 1.17%  | 2.52%  | 6.53%  | 9.26%  |
|                     | 1      | 10     | 21     | 63     | 126    |

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

|                     |       |       |       |      |      |
|---------------------|-------|-------|-------|------|------|
| VS>9 (Bull)         | 0.05  | 0.27  | 0.38  | 0.66 | 0.71 |
| VS>6 (Bull)         | 0.15  | 0.43  | 0.58  | 1.11 | 1.14 |
| PosVS (Bull)        | 0.13  | 0.43  | 0.65  | 1.47 | 2.63 |
| AvgTicker_VV        | 0.1   | 0.35  | 0.52  | 1.46 | 2.94 |
| NegVS (Bear)        | 0.05  | 0.2   | 0.31  | 1.07 | 1.85 |
| VS<-6 (Bear)        | -0.06 | -0.16 | -0.12 | 0.22 | 0.39 |
| VS<-9 (Bear)        | -0    | -0.11 | -0.08 | 0.28 | 0.37 |
| PosNeg_Diff         | 0.15  | 0.43  | 0.75  | 0.95 | 1.56 |
| PosVSVaRAAdj (Bull) | 0.11  | 0.39  | 0.65  | 1.23 | 1.53 |
| NegVSVaRAAdj (Bear) | 0.07  | 0.25  | 0.42  | 1.01 | 1.56 |
| PosNegVaRAAdj_Diff  | 0.09  | 0.24  | 0.34  | 0.52 | 0.64 |
| SPY                 | 0.1   | 0.33  | 0.48  | 0.94 | 1.65 |
| QQQ                 | 0.11  | 0.36  | 0.49  | 0.78 | 1.34 |
|                     | 1     | 10    | 21    | 63   | 126  |

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



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

Period examined: All model dates from 2025-07-01 through 2026-06-29

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

|                     |        |        |        |       |        |
|---------------------|--------|--------|--------|-------|--------|
| VS>9 (Bull)         | 0.13%  | 1.11%  | 1.72%  | 7.68% | 12.04% |
| VS>6 (Bull)         | 0.11%  | 1.01%  | 1.79%  | 5.51% | 6.23%  |
| PosVS (Bull)        | 0.09%  | 0.75%  | 1.52%  | 3.97% | 8.50%  |
| AvgTicker_VV        | 0.05%  | 0.52%  | 1.13%  | 3.42% | 7.66%  |
| NegVS (Bear)        | 0.02%  | 0.23%  | 0.55%  | 2.41% | 5.93%  |
| VS<-6 (Bear)        | -0.18% | -1.15% | -1.55% | 1.19% | 4.41%  |
| VS<-9 (Bear)        | -0.05% | -1.19% | -1.39% | 6.80% | 9.83%  |
| PosNeg_Diff         | 0.07%  | 0.52%  | 0.98%  | 1.56% | 2.58%  |
| PosVSVaRAAdj (Bull) | 0.06%  | 0.67%  | 1.51%  | 3.92% | 6.52%  |
| NegVSVaRAAdj (Bear) | 0.05%  | 0.38%  | 1.05%  | 3.65% | 7.26%  |
| PosNegVaRAAdj_Diff  | 0.01%  | 0.29%  | 0.46%  | 0.27% | -0.73% |
| SPY                 | 0.08%  | 0.75%  | 1.61%  | 4.25% | 6.80%  |
| QQQ                 | 0.13%  | 1.17%  | 2.52%  | 6.53% | 9.26%  |
|                     | 1      | 10     | 21     | 63    | 126    |

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

|                     |       |       |       |      |       |
|---------------------|-------|-------|-------|------|-------|
| VS>9 (Bull)         | 0.07  | 0.16  | 0.17  | 0.38 | 0.47  |
| VS>6 (Bull)         | 0.08  | 0.25  | 0.32  | 0.64 | 0.61  |
| PosVS (Bull)        | 0.09  | 0.28  | 0.43  | 0.99 | 1.69  |
| AvgTicker_VV        | 0.06  | 0.23  | 0.34  | 0.94 | 1.85  |
| NegVS (Bear)        | 0.03  | 0.11  | 0.17  | 0.71 | 1.37  |
| VS<-6 (Bear)        | -0.1  | -0.19 | -0.17 | 0.09 | 0.29  |
| VS<-9 (Bear)        | -0.01 | -0.13 | -0.1  | 0.28 | 0.35  |
| PosNeg_Diff         | 0.12  | 0.32  | 0.52  | 0.55 | 0.58  |
| PosVSVaRAAdj (Bull) | 0.06  | 0.23  | 0.42  | 0.83 | 1.18  |
| NegVSVaRAAdj (Bear) | 0.06  | 0.16  | 0.3   | 0.76 | 1.27  |
| PosNegVaRAAdj_Diff  | 0.02  | 0.12  | 0.16  | 0.06 | -0.12 |
| SPY                 | 0.1   | 0.33  | 0.48  | 0.94 | 1.65  |
| QQQ                 | 0.11  | 0.36  | 0.49  | 0.78 | 1.34  |
|                     | 1     | 10    | 21    | 63   | 126   |

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



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

Period examined: All model dates from 2026-04-02 through 2026-06-29

### Average Price Return, P90D Model Dates, All Tickers

|                     |        |        |         |
|---------------------|--------|--------|---------|
| VS>9 (Bull)         | -0.15% | 0.27%  | 0.26%   |
| VS>6 (Bull)         | 0.28%  | 1.57%  | 2.68%   |
| PosVS (Bull)        | 0.20%  | 1.60%  | 3.20%   |
| AvgTicker_VV        | 0.18%  | 1.44%  | 2.79%   |
| NegVS (Bear)        | 0.14%  | 1.16%  | 2.15%   |
| VS<-6 (Bear)        | -0.07% | -1.99% | -4.36%  |
| VS<-9 (Bear)        | -0.11% | -3.03% | -10.23% |
| PosNeg_Diff         | 0.06%  | 0.44%  | 1.05%   |
| PosVSVaRAAdj (Bull) | 0.25%  | 1.62%  | 3.06%   |
| NegVSVaRAAdj (Bear) | 0.18%  | 1.43%  | 3.10%   |
| PosNegVaRAAdj_Diff  | 0.07%  | 0.20%  | -0.04%  |
| SPY                 | 0.22%  | 1.73%  | 3.54%   |
| QQQ                 | 0.40%  | 3.45%  | 7.34%   |
|                     | 1      | 10     | 21      |

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

|                     |       |       |       |
|---------------------|-------|-------|-------|
| VS>9 (Bull)         | -0.06 | 0.04  | 0.03  |
| VS>6 (Bull)         | 0.17  | 0.39  | 0.42  |
| PosVS (Bull)        | 0.17  | 0.66  | 1.05  |
| AvgTicker_VV        | 0.2   | 0.68  | 1.03  |
| NegVS (Bear)        | 0.18  | 0.53  | 0.75  |
| VS<-6 (Bear)        | -0.03 | -0.27 | -0.43 |
| VS<-9 (Bear)        | -0.03 | -0.24 | -0.57 |
| PosNeg_Diff         | 0.07  | 0.26  | 0.43  |
| PosVSVaRAAdj (Bull) | 0.2   | 0.6   | 0.84  |
| NegVSVaRAAdj (Bear) | 0.21  | 0.65  | 1.03  |
| PosNegVaRAAdj_Diff  | 0.07  | 0.07  | -0.01 |
| SPY                 | 0.25  | 0.68  | 0.92  |
| QQQ                 | 0.27  | 0.89  | 1.16  |
|                     | 1     | 10    | 21    |

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



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

Period examined: All model dates from 2026-04-02 through 2026-06-29

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

|                     |        |        |        |
|---------------------|--------|--------|--------|
| VS>9 (Bull)         | -0.15% | 0.27%  | 0.26%  |
| VS>6 (Bull)         | 0.28%  | 1.56%  | 2.68%  |
| PosVS (Bull)        | 0.21%  | 1.61%  | 3.33%  |
| AvgTicker_VV        | 0.18%  | 1.45%  | 2.86%  |
| NegVS (Bear)        | 0.13%  | 1.19%  | 2.21%  |
| VS<-6 (Bear)        | -0.05% | -1.20% | -3.26% |
| VS<-9 (Bear)        | 0.12%  | -4.06% | -6.72% |
| PosNeg_Diff         | 0.09%  | 0.41%  | 1.12%  |
| PosVSVaRAAdj (Bull) | 0.24%  | 1.63%  | 3.12%  |
| NegVSVaRAAdj (Bear) | 0.17%  | 1.40%  | 2.86%  |
| PosNegVaRAAdj_Diff  | 0.08%  | 0.23%  | 0.26%  |
| SPY                 | 0.22%  | 1.73%  | 3.54%  |
| QQQ                 | 0.40%  | 3.45%  | 7.34%  |
|                     | 1      | 10     | 21     |

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

|                     |       |       |       |
|---------------------|-------|-------|-------|
| VS>9 (Bull)         | -0.06 | 0.04  | 0.03  |
| VS>6 (Bull)         | 0.17  | 0.38  | 0.42  |
| PosVS (Bull)        | 0.19  | 0.68  | 1.12  |
| AvgTicker_VV        | 0.2   | 0.74  | 1.15  |
| NegVS (Bear)        | 0.17  | 0.62  | 0.87  |
| VS<-6 (Bear)        | -0.03 | -0.25 | -0.53 |
| VS<-9 (Bear)        | 0.05  | -0.42 | -0.6  |
| PosNeg_Diff         | 0.1   | 0.24  | 0.46  |
| PosVSVaRAAdj (Bull) | 0.2   | 0.59  | 0.85  |
| NegVSVaRAAdj (Bear) | 0.2   | 0.62  | 0.93  |
| PosNegVaRAAdj_Diff  | 0.08  | 0.08  | 0.07  |
| SPY                 | 0.25  | 0.68  | 0.92  |
| QQQ                 | 0.27  | 0.89  | 1.16  |
|                     | 1     | 10    | 21    |

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



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

Period examined: All model dates from 2026-04-02 through 2026-06-29

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

|                     |        |        |         |
|---------------------|--------|--------|---------|
| VS>9 (Bull)         | -0.15% | 0.27%  | 0.26%   |
| VS>6 (Bull)         | 0.28%  | 1.57%  | 2.68%   |
| PosVS (Bull)        | 0.20%  | 1.60%  | 3.20%   |
| AvgTicker_VV        | 0.18%  | 1.44%  | 2.79%   |
| NegVS (Bear)        | 0.14%  | 1.16%  | 2.15%   |
| VS<-6 (Bear)        | -0.07% | -1.99% | -4.36%  |
| VS<-9 (Bear)        | -0.11% | -3.03% | -10.23% |
| PosNeg_Diff         | 0.06%  | 0.44%  | 1.05%   |
| PosVSVaRAAdj (Bull) | 0.25%  | 1.62%  | 3.06%   |
| NegVSVaRAAdj (Bear) | 0.18%  | 1.43%  | 3.10%   |
| PosNegVaRAAdj_Diff  | 0.07%  | 0.20%  | -0.04%  |
| SPY                 | 0.22%  | 1.73%  | 3.54%   |
| QQQ                 | 0.40%  | 3.45%  | 7.34%   |
|                     | 1      | 10     | 21      |

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

|                     |       |       |       |
|---------------------|-------|-------|-------|
| VS>9 (Bull)         | -0.06 | 0.04  | 0.03  |
| VS>6 (Bull)         | 0.17  | 0.39  | 0.42  |
| PosVS (Bull)        | 0.17  | 0.66  | 1.05  |
| AvgTicker_VV        | 0.2   | 0.68  | 1.03  |
| NegVS (Bear)        | 0.18  | 0.53  | 0.75  |
| VS<-6 (Bear)        | -0.03 | -0.27 | -0.43 |
| VS<-9 (Bear)        | -0.03 | -0.24 | -0.57 |
| PosNeg_Diff         | 0.07  | 0.26  | 0.43  |
| PosVSVaRAAdj (Bull) | 0.2   | 0.6   | 0.84  |
| NegVSVaRAAdj (Bear) | 0.21  | 0.65  | 1.03  |
| PosNegVaRAAdj_Diff  | 0.07  | 0.07  | -0.01 |
| SPY                 | 0.25  | 0.68  | 0.92  |
| QQQ                 | 0.27  | 0.89  | 1.16  |
|                     | 1     | 10    | 21    |

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



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

Period examined: All model dates from 2026-04-02 through 2026-06-29

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

|                     |        |        |         |
|---------------------|--------|--------|---------|
| VS>9 (Bull)         | -0.42% | 0.45%  | 2.07%   |
| VS>6 (Bull)         | 0.28%  | 1.91%  | 3.61%   |
| PosVS (Bull)        | 0.19%  | 1.58%  | 3.40%   |
| AvgTicker_VV        | 0.17%  | 1.45%  | 2.96%   |
| NegVS (Bear)        | 0.14%  | 1.18%  | 2.28%   |
| VS<-6 (Bear)        | -0.06% | -1.99% | -4.36%  |
| VS<-9 (Bear)        | -0.04% | -3.03% | -10.23% |
| PosNeg_Diff         | 0.05%  | 0.40%  | 1.11%   |
| PosVSVaRAAdj (Bull) | 0.24%  | 1.76%  | 3.50%   |
| NegVSVaRAAdj (Bear) | 0.16%  | 1.54%  | 3.42%   |
| PosNegVaRAAdj_Diff  | 0.08%  | 0.22%  | 0.08%   |
| SPY                 | 0.22%  | 1.73%  | 3.54%   |
| QQQ                 | 0.40%  | 3.45%  | 7.34%   |
|                     | 1      | 10     | 21      |

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

|                     |       |       |       |
|---------------------|-------|-------|-------|
| VS>9 (Bull)         | -0.14 | 0.06  | 0.16  |
| VS>6 (Bull)         | 0.16  | 0.42  | 0.49  |
| PosVS (Bull)        | 0.17  | 0.66  | 1.12  |
| AvgTicker_VV        | 0.19  | 0.7   | 1.11  |
| NegVS (Bear)        | 0.18  | 0.53  | 0.8   |
| VS<-6 (Bear)        | -0.03 | -0.27 | -0.43 |
| VS<-9 (Bear)        | -0.01 | -0.24 | -0.57 |
| PosNeg_Diff         | 0.06  | 0.23  | 0.47  |
| PosVSVaRAAdj (Bull) | 0.19  | 0.6   | 0.89  |
| NegVSVaRAAdj (Bear) | 0.2   | 0.72  | 1.17  |
| PosNegVaRAAdj_Diff  | 0.07  | 0.07  | 0.02  |
| SPY                 | 0.25  | 0.68  | 0.92  |
| QQQ                 | 0.27  | 0.89  | 1.16  |
|                     | 1     | 10    | 21    |

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



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

Period examined: All model dates from 2026-04-02 through 2026-06-29

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

|                     |        |        |         |
|---------------------|--------|--------|---------|
| VS>9 (Bull)         | -0.15% | 0.27%  | 0.26%   |
| VS>6 (Bull)         | 0.28%  | 1.57%  | 2.68%   |
| PosVS (Bull)        | 0.20%  | 1.61%  | 3.22%   |
| AvgTicker_VV        | 0.18%  | 1.52%  | 2.95%   |
| NegVS (Bear)        | 0.15%  | 1.28%  | 2.41%   |
| VS<-6 (Bear)        | -0.09% | -2.09% | -4.42%  |
| VS<-9 (Bear)        | -0.11% | -3.03% | -10.23% |
| PosNeg_Diff         | 0.04%  | 0.33%  | 0.80%   |
| PosVSVaRAAdj (Bull) | 0.24%  | 1.59%  | 3.15%   |
| NegVSVaRAAdj (Bear) | 0.18%  | 1.57%  | 3.44%   |
| PosNegVaRAAdj_Diff  | 0.05%  | 0.03%  | -0.29%  |
| SPY                 | 0.22%  | 1.73%  | 3.54%   |
| QQQ                 | 0.40%  | 3.45%  | 7.34%   |
|                     | 1      | 10     | 21      |

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

|                     |       |       |       |
|---------------------|-------|-------|-------|
| VS>9 (Bull)         | -0.06 | 0.04  | 0.03  |
| VS>6 (Bull)         | 0.17  | 0.39  | 0.42  |
| PosVS (Bull)        | 0.17  | 0.66  | 1.06  |
| AvgTicker_VV        | 0.2   | 0.68  | 1.04  |
| NegVS (Bear)        | 0.18  | 0.53  | 0.76  |
| VS<-6 (Bear)        | -0.04 | -0.28 | -0.44 |
| VS<-9 (Bear)        | -0.03 | -0.24 | -0.57 |
| PosNeg_Diff         | 0.05  | 0.18  | 0.31  |
| PosVSVaRAAdj (Bull) | 0.19  | 0.58  | 0.86  |
| NegVSVaRAAdj (Bear) | 0.21  | 0.66  | 1.04  |
| PosNegVaRAAdj_Diff  | 0.06  | 0.01  | -0.08 |
| SPY                 | 0.25  | 0.68  | 0.92  |
| QQQ                 | 0.27  | 0.89  | 1.16  |
|                     | 1     | 10    | 21    |

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only. Debt Tickers include 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 2026-04-02 through 2026-06-29

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

|                     |        |        |         |
|---------------------|--------|--------|---------|
| VS>9 (Bull)         | -0.15% | 0.27%  | 0.26%   |
| VS>6 (Bull)         | 0.30%  | 1.51%  | 2.37%   |
| PosVS (Bull)        | 0.21%  | 1.69%  | 3.39%   |
| AvgTicker_VV        | 0.18%  | 1.52%  | 2.97%   |
| NegVS (Bear)        | 0.14%  | 1.19%  | 2.21%   |
| VS<-6 (Bear)        | -0.09% | -2.03% | -4.38%  |
| VS<-9 (Bear)        | -0.11% | -3.03% | -10.23% |
| PosNeg_Diff         | 0.07%  | 0.50%  | 1.17%   |
| PosVSVaRAAdj (Bull) | 0.24%  | 1.76%  | 3.36%   |
| NegVSVaRAAdj (Bear) | 0.17%  | 1.41%  | 3.05%   |
| PosNegVaRAAdj_Diff  | 0.08%  | 0.35%  | 0.32%   |
| SPY                 | 0.22%  | 1.73%  | 3.54%   |
| QQQ                 | 0.40%  | 3.45%  | 7.34%   |
|                     | 1      | 10     | 21      |

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

|                     |       |       |       |
|---------------------|-------|-------|-------|
| VS>9 (Bull)         | -0.06 | 0.04  | 0.03  |
| VS>6 (Bull)         | 0.18  | 0.37  | 0.39  |
| PosVS (Bull)        | 0.18  | 0.71  | 1.18  |
| AvgTicker_VV        | 0.2   | 0.74  | 1.16  |
| NegVS (Bear)        | 0.18  | 0.56  | 0.79  |
| VS<-6 (Bear)        | -0.04 | -0.27 | -0.44 |
| VS<-9 (Bear)        | -0.03 | -0.24 | -0.57 |
| PosNeg_Diff         | 0.08  | 0.28  | 0.48  |
| PosVSVaRAAdj (Bull) | 0.19  | 0.67  | 0.93  |
| NegVSVaRAAdj (Bear) | 0.2   | 0.65  | 1.02  |
| PosNegVaRAAdj_Diff  | 0.07  | 0.12  | 0.08  |
| SPY                 | 0.25  | 0.68  | 0.92  |
| QQQ                 | 0.27  | 0.89  | 1.16  |
|                     | 1     | 10    | 21    |

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



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

Period examined: All model dates from 2026-04-02 through 2026-06-29

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

|                     |        |        |         |
|---------------------|--------|--------|---------|
| VS>9 (Bull)         | -0.00% | -1.74% | -3.69%  |
| VS>6 (Bull)         | 0.10%  | 0.11%  | -0.07%  |
| PosVS (Bull)        | 0.11%  | 0.74%  | 1.27%   |
| AvgTicker_VV        | 0.10%  | 0.62%  | 0.91%   |
| NegVS (Bear)        | 0.07%  | 0.30%  | 0.21%   |
| VS<-6 (Bear)        | -0.15% | -2.39% | -5.23%  |
| VS<-9 (Bear)        | -0.11% | -3.03% | -10.23% |
| PosNeg_Diff         | 0.04%  | 0.44%  | 1.06%   |
| PosVSVaRAAdj (Bull) | 0.08%  | 0.45%  | 0.84%   |
| NegVSVaRAAdj (Bear) | 0.11%  | 0.38%  | 0.85%   |
| PosNegVaRAAdj_Diff  | -0.03% | 0.07%  | -0.02%  |
| SPY                 | 0.22%  | 1.73%  | 3.54%   |
| QQQ                 | 0.40%  | 3.45%  | 7.34%   |
|                     | 1      | 10     | 21      |

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

|                     |       |       |       |
|---------------------|-------|-------|-------|
| VS>9 (Bull)         | -0    | -0.35 | -0.48 |
| VS>6 (Bull)         | 0.08  | 0.03  | -0.02 |
| PosVS (Bull)        | 0.11  | 0.35  | 0.49  |
| AvgTicker_VV        | 0.12  | 0.33  | 0.44  |
| NegVS (Bear)        | 0.09  | 0.16  | 0.1   |
| VS<-6 (Bear)        | -0.07 | -0.32 | -0.53 |
| VS<-9 (Bear)        | -0.03 | -0.24 | -0.57 |
| PosNeg_Diff         | 0.06  | 0.29  | 0.45  |
| PosVSVaRAAdj (Bull) | 0.09  | 0.2   | 0.33  |
| NegVSVaRAAdj (Bear) | 0.13  | 0.19  | 0.33  |
| PosNegVaRAAdj_Diff  | -0.04 | 0.03  | -0    |
| SPY                 | 0.25  | 0.68  | 0.92  |
| QQQ                 | 0.27  | 0.89  | 1.16  |
|                     | 1     | 10    | 21    |

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



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

Period examined: All model dates from 2026-06-01 through 2026-06-29

### Average Price Return, P30D Model Dates, All Tickers

|                     |        |        |
|---------------------|--------|--------|
| VS>9 (Bull)         | -0.71% | 0.77%  |
| VS>6 (Bull)         | 0.06%  | 1.09%  |
| PosVS (Bull)        | 0.05%  | 1.19%  |
| AvgTicker_VV        | 0.01%  | 0.62%  |
| NegVS (Bear)        | 0.04%  | 0.00%  |
| VS<-6 (Bear)        | -0.82% | -5.79% |
| VS<-9 (Bear)        | -1.32% | -9.97% |
| PosNeg_Diff         | 0.01%  | 1.19%  |
| PosVSVaRAAdj (Bull) | 0.17%  | 1.19%  |
| NegVSVaRAAdj (Bear) | 0.24%  | 0.48%  |
| PosNegVaRAAdj_Diff  | -0.08% | 0.71%  |
| SPY                 | -0.07% | -0.57% |
| QQQ                 | -0.02% | 0.09%  |
|                     | 1      | 10     |

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

|                     |       |       |
|---------------------|-------|-------|
| VS>9 (Bull)         | -0.31 | 0.14  |
| VS>6 (Bull)         | 0.03  | 0.33  |
| PosVS (Bull)        | 0.04  | 0.6   |
| AvgTicker_VV        | 0.01  | 0.55  |
| NegVS (Bear)        | 0.05  | 0     |
| VS<-6 (Bear)        | -0.34 | -0.85 |
| VS<-9 (Bear)        | -0.41 | -1.85 |
| PosNeg_Diff         | 0.01  | 0.6   |
| PosVSVaRAAdj (Bull) | 0.11  | 0.41  |
| NegVSVaRAAdj (Bear) | 0.28  | 0.23  |
| PosNegVaRAAdj_Diff  | -0.07 | 0.18  |
| SPY                 | -0.06 | -0.61 |
| QQQ                 | -0.01 | 0.04  |
|                     | 1     | 10    |

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



## Avg Px Return & IR: P30D Model Dates, All Tickers except Crypto & Meme Tickers

Period examined: All model dates from 2026-06-01 through 2026-06-29

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

|                     |        |        |
|---------------------|--------|--------|
| VS>9 (Bull)         | -0.71% | 0.77%  |
| VS>6 (Bull)         | 0.05%  | 1.03%  |
| PosVS (Bull)        | 0.10%  | 1.16%  |
| AvgTicker_VV        | 0.04%  | 0.72%  |
| NegVS (Bear)        | 0.05%  | 0.24%  |
| VS<-6 (Bear)        | -0.72% | -2.67% |
| VS<-9 (Bear)        | -1.21% | -9.68% |
| PosNeg_Diff         | 0.06%  | 0.92%  |
| PosVSVaRAAdj (Bull) | 0.17%  | 1.22%  |
| NegVSVaRAAdj (Bear) | 0.21%  | 0.58%  |
| PosNegVaRAAdj_Diff  | -0.04% | 0.65%  |
| SPY                 | -0.07% | -0.57% |
| QQQ                 | -0.02% | 0.09%  |
|                     | 1      | 10     |

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

|                     |       |       |
|---------------------|-------|-------|
| VS>9 (Bull)         | -0.31 | 0.14  |
| VS>6 (Bull)         | 0.03  | 0.3   |
| PosVS (Bull)        | 0.08  | 0.57  |
| AvgTicker_VV        | 0.04  | 0.68  |
| NegVS (Bear)        | 0.06  | 0.22  |
| VS<-6 (Bear)        | -0.36 | -0.53 |
| VS<-9 (Bear)        | -0.51 | -1.95 |
| PosNeg_Diff         | 0.05  | 0.42  |
| PosVSVaRAAdj (Bull) | 0.11  | 0.41  |
| NegVSVaRAAdj (Bear) | 0.24  | 0.32  |
| PosNegVaRAAdj_Diff  | -0.03 | 0.18  |
| SPY                 | -0.06 | -0.61 |
| QQQ                 | -0.01 | 0.04  |
|                     | 1     | 10    |

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



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

Period examined: All model dates from 2026-06-01 through 2026-06-29

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

|                     |        |        |
|---------------------|--------|--------|
| VS>9 (Bull)         | -0.71% | 0.77%  |
| VS>6 (Bull)         | 0.06%  | 1.09%  |
| PosVS (Bull)        | 0.05%  | 1.19%  |
| AvgTicker_VV        | 0.01%  | 0.62%  |
| NegVS (Bear)        | 0.04%  | 0.00%  |
| VS<-6 (Bear)        | -0.82% | -5.79% |
| VS<-9 (Bear)        | -1.32% | -9.97% |
| PosNeg_Diff         | 0.01%  | 1.19%  |
| PosVSVaRAAdj (Bull) | 0.17%  | 1.19%  |
| NegVSVaRAAdj (Bear) | 0.24%  | 0.48%  |
| PosNegVaRAAdj_Diff  | -0.08% | 0.71%  |
| SPY                 | -0.07% | -0.57% |
| QQQ                 | -0.02% | 0.09%  |
|                     | 1      | 10     |

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

|                     |       |       |
|---------------------|-------|-------|
| VS>9 (Bull)         | -0.31 | 0.14  |
| VS>6 (Bull)         | 0.03  | 0.33  |
| PosVS (Bull)        | 0.04  | 0.6   |
| AvgTicker_VV        | 0.01  | 0.55  |
| NegVS (Bear)        | 0.05  | 0     |
| VS<-6 (Bear)        | -0.34 | -0.85 |
| VS<-9 (Bear)        | -0.41 | -1.85 |
| PosNeg_Diff         | 0.01  | 0.6   |
| PosVSVaRAAdj (Bull) | 0.11  | 0.41  |
| NegVSVaRAAdj (Bear) | 0.28  | 0.23  |
| PosNegVaRAAdj_Diff  | -0.07 | 0.18  |
| SPY                 | -0.06 | -0.61 |
| QQQ                 | -0.01 | 0.04  |
|                     | 1     | 10    |

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only. 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 2026-06-01 through 2026-06-29

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

|                     |        |        |
|---------------------|--------|--------|
| VS>9 (Bull)         | -1.21% | 0.36%  |
| VS>6 (Bull)         | 0.05%  | 0.51%  |
| PosVS (Bull)        | 0.01%  | 0.80%  |
| AvgTicker_VV        | -0.01% | 0.42%  |
| NegVS (Bear)        | 0.02%  | -0.04% |
| VS<-6 (Bear)        | -0.80% | -5.79% |
| VS<-9 (Bear)        | -0.97% | -9.97% |
| PosNeg_Diff         | -0.01% | 0.84%  |
| PosVSVaRAAdj (Bull) | 0.11%  | 0.50%  |
| NegVSVaRAAdj (Bear) | 0.20%  | 0.60%  |
| PosNegVaRAAdj_Diff  | -0.09% | -0.11% |
| SPY                 | -0.07% | -0.57% |
| QQQ                 | -0.02% | 0.09%  |
|                     | 1      | 10     |

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

|                     |       |       |
|---------------------|-------|-------|
| VS>9 (Bull)         | -0.42 | 0.06  |
| VS>6 (Bull)         | 0.02  | 0.16  |
| PosVS (Bull)        | 0.01  | 0.39  |
| AvgTicker_VV        | -0.01 | 0.36  |
| NegVS (Bear)        | 0.03  | -0.03 |
| VS<-6 (Bear)        | -0.34 | -0.85 |
| VS<-9 (Bear)        | -0.27 | -1.85 |
| PosNeg_Diff         | -0.01 | 0.44  |
| PosVSVaRAAdj (Bull) | 0.07  | 0.17  |
| NegVSVaRAAdj (Bear) | 0.24  | 0.31  |
| PosNegVaRAAdj_Diff  | -0.07 | -0.03 |
| SPY                 | -0.06 | -0.61 |
| QQQ                 | -0.01 | 0.04  |
|                     | 1     | 10    |

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



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

Period examined: All model dates from 2026-06-01 through 2026-06-29

| Average Price Return, P30D Model Dates, All Tickers except Debt Tickers |        |        |
|-------------------------------------------------------------------------|--------|--------|
| VS>9 (Bull)                                                             | -0.71% | 0.77%  |
| VS>6 (Bull)                                                             | 0.06%  | 1.09%  |
| PosVS (Bull)                                                            | 0.05%  | 1.20%  |
| AvgTicker_VV                                                            | 0.01%  | 0.63%  |
| NegVS (Bear)                                                            | 0.05%  | -0.06% |
| VS<-6 (Bear)                                                            | -0.88% | -6.14% |
| VS<-9 (Bear)                                                            | -1.32% | -9.97% |
| PosNeg_Diff                                                             | 0.00%  | 1.26%  |
| PosVSVaRAAdj (Bull)                                                     | 0.16%  | 1.10%  |
| NegVSVaRAAdj (Bear)                                                     | 0.25%  | 0.59%  |
| PosNegVaRAAdj_Diff                                                      | -0.09% | 0.50%  |
| SPY                                                                     | -0.07% | -0.57% |
| QQQ                                                                     | -0.02% | 0.09%  |
|                                                                         | 1      | 10     |

| Information Ratio of Price Return, P30D Model Dates, All Tickers except Debt Tickers |       |       |
|--------------------------------------------------------------------------------------|-------|-------|
| VS>9 (Bull)                                                                          | -0.31 | 0.14  |
| VS>6 (Bull)                                                                          | 0.03  | 0.33  |
| PosVS (Bull)                                                                         | 0.04  | 0.6   |
| AvgTicker_VV                                                                         | 0.01  | 0.54  |
| NegVS (Bear)                                                                         | 0.05  | -0.04 |
| VS<-6 (Bear)                                                                         | -0.36 | -0.87 |
| VS<-9 (Bear)                                                                         | -0.41 | -1.85 |
| PosNeg_Diff                                                                          | 0     | 0.61  |
| PosVSVaRAAdj (Bull)                                                                  | 0.1   | 0.4   |
| NegVSVaRAAdj (Bear)                                                                  | 0.27  | 0.28  |
| PosNegVaRAAdj_Diff                                                                   | -0.07 | 0.14  |
| SPY                                                                                  | -0.06 | -0.61 |
| QQQ                                                                                  | -0.01 | 0.04  |
|                                                                                      | 1     | 10    |

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only. 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 2026-06-01 through 2026-06-29

| Average Price Return, P30D Model Dates, All Tickers except Mag7 Tickers |        |        |
|-------------------------------------------------------------------------|--------|--------|
|                                                                         | 1      | 10     |
| VS>9 (Bull)                                                             | -0.71% | 0.77%  |
| VS>6 (Bull)                                                             | 0.09%  | 1.17%  |
| PosVS (Bull)                                                            | 0.08%  | 1.48%  |
| AvgTicker_VV                                                            | 0.04%  | 0.92%  |
| NegVS (Bear)                                                            | 0.08%  | 0.25%  |
| VS<-6 (Bear)                                                            | -0.82% | -5.79% |
| VS<-9 (Bear)                                                            | -1.32% | -9.97% |
| PosNeg_Diff                                                             | 0.01%  | 1.23%  |
| PosVSVaRAAdj (Bull)                                                     | 0.19%  | 1.64%  |
| NegVSVaRAAdj (Bear)                                                     | 0.27%  | 0.80%  |
| PosNegVaRAAdj_Diff                                                      | -0.08% | 0.84%  |
| SPY                                                                     | -0.07% | -0.57% |
| QQQ                                                                     | -0.02% | 0.09%  |
|                                                                         | 1      | 10     |

| Information Ratio of Price Return, P30D Model Dates, All Tickers except Mag7 Tickers |       |       |
|--------------------------------------------------------------------------------------|-------|-------|
|                                                                                      | 1     | 10    |
| VS>9 (Bull)                                                                          | -0.31 | 0.14  |
| VS>6 (Bull)                                                                          | 0.05  | 0.35  |
| PosVS (Bull)                                                                         | 0.06  | 0.7   |
| AvgTicker_VV                                                                         | 0.04  | 0.77  |
| NegVS (Bear)                                                                         | 0.09  | 0.2   |
| VS<-6 (Bear)                                                                         | -0.34 | -0.85 |
| VS<-9 (Bear)                                                                         | -0.41 | -1.85 |
| PosNeg_Diff                                                                          | 0     | 0.58  |
| PosVSVaRAAdj (Bull)                                                                  | 0.12  | 0.55  |
| NegVSVaRAAdj (Bear)                                                                  | 0.31  | 0.37  |
| PosNegVaRAAdj_Diff                                                                   | -0.06 | 0.2   |
| SPY                                                                                  | -0.06 | -0.61 |
| QQQ                                                                                  | -0.01 | 0.04  |
|                                                                                      | 1     | 10    |

IR = Information Ratio = Avg Return / Std Dev Returns. Overlapping periods for horizons > 1d make associated IR's valid for comparison within the bounds of this table only. 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 2026-06-01 through 2026-06-29

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

|                       |        |        |
|-----------------------|--------|--------|
| VS>9 (Bull) -         | -0.02% | -0.66% |
| VS>6 (Bull) -         | -0.08% | -0.10% |
| PosVS (Bull) -        | -0.00% | 0.48%  |
| AvgTicker_VV -        | -0.01% | 0.23%  |
| NegVS (Bear) -        | 0.02%  | -0.21% |
| VS<-6 (Bear) -        | -0.91% | -6.11% |
| VS<-9 (Bear) -        | -1.32% | -9.97% |
| PosNeg_Diff -         | -0.02% | 0.69%  |
| PosVSVaRAAdj (Bull) - | 0.05%  | 0.59%  |
| NegVSVaRAAdj (Bear) - | 0.23%  | 0.24%  |
| PosNegVaRAAdj_Diff -  | -0.18% | 0.35%  |
| SPY -                 | -0.07% | -0.57% |
| QQQ -                 | -0.02% | 0.09%  |
|                       | 1      | 10     |

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

|                       |       |       |
|-----------------------|-------|-------|
| VS>9 (Bull) -         | -0.01 | -0.21 |
| VS>6 (Bull) -         | -0.06 | -0.03 |
| PosVS (Bull) -        | -0    | 0.42  |
| AvgTicker_VV -        | -0.01 | 0.26  |
| NegVS (Bear) -        | 0.02  | -0.17 |
| VS<-6 (Bear) -        | -0.38 | -0.84 |
| VS<-9 (Bear) -        | -0.41 | -1.85 |
| PosNeg_Diff -         | -0.03 | 0.64  |
| PosVSVaRAAdj (Bull) - | 0.04  | 0.29  |
| NegVSVaRAAdj (Bear) - | 0.25  | 0.14  |
| PosNegVaRAAdj_Diff -  | -0.26 | 0.12  |
| SPY -                 | -0.06 | -0.61 |
| QQQ -                 | -0.01 | 0.04  |
|                       | 1     | 10    |

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

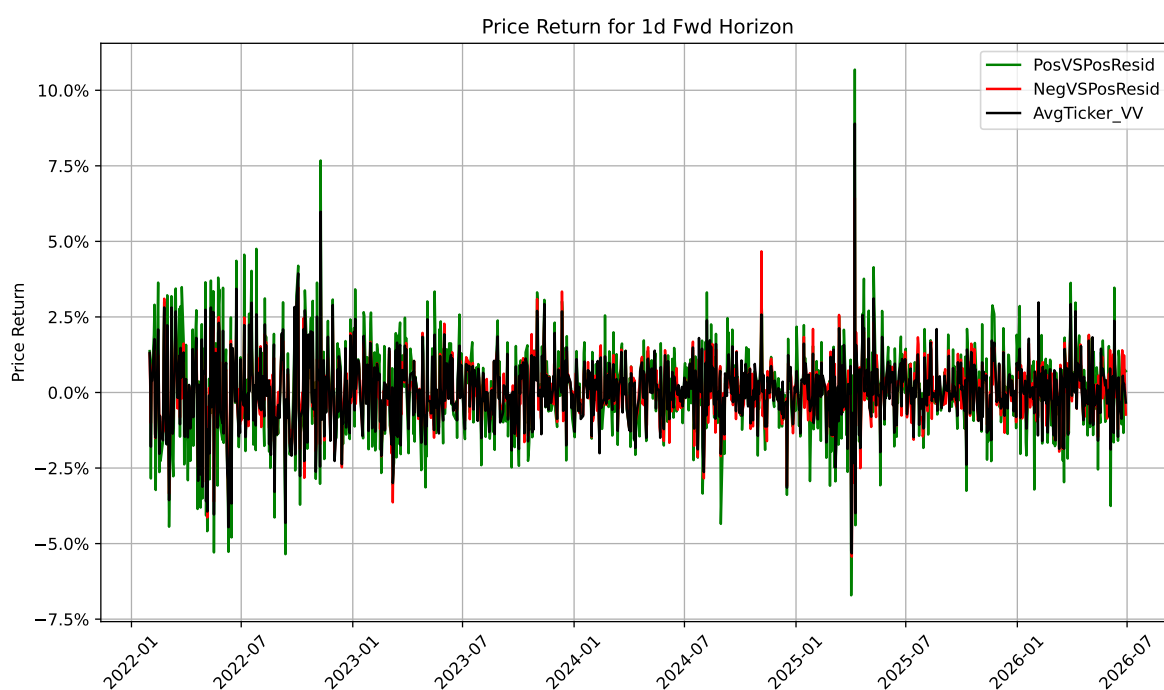
Bullish groupings are presented in green, bearish in red. All charts include a grouping labelled “AvgTicker\_VV” in black. This represents all tickers in VecViz’s coverage universe on the given model date for which a V-Score was determined. See the Introduction section for a list of all the tickers in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

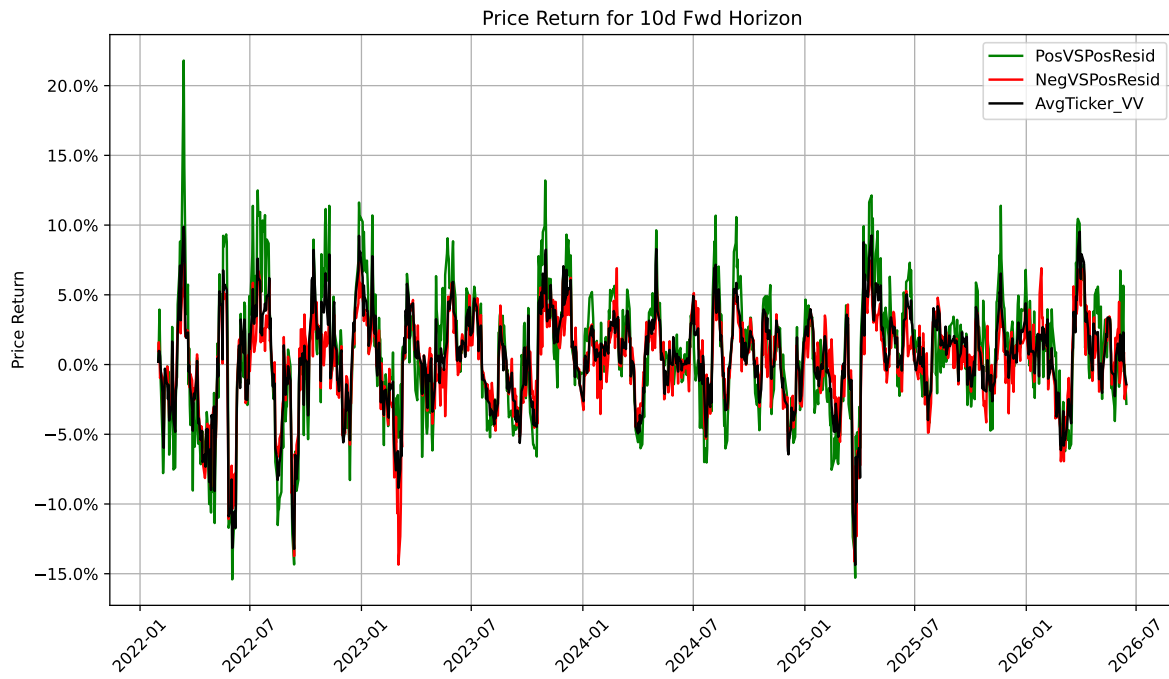
Note that forward returns for horizons > 1d overlap.

## Positive vs Negative VaR Adjusted V-Scores

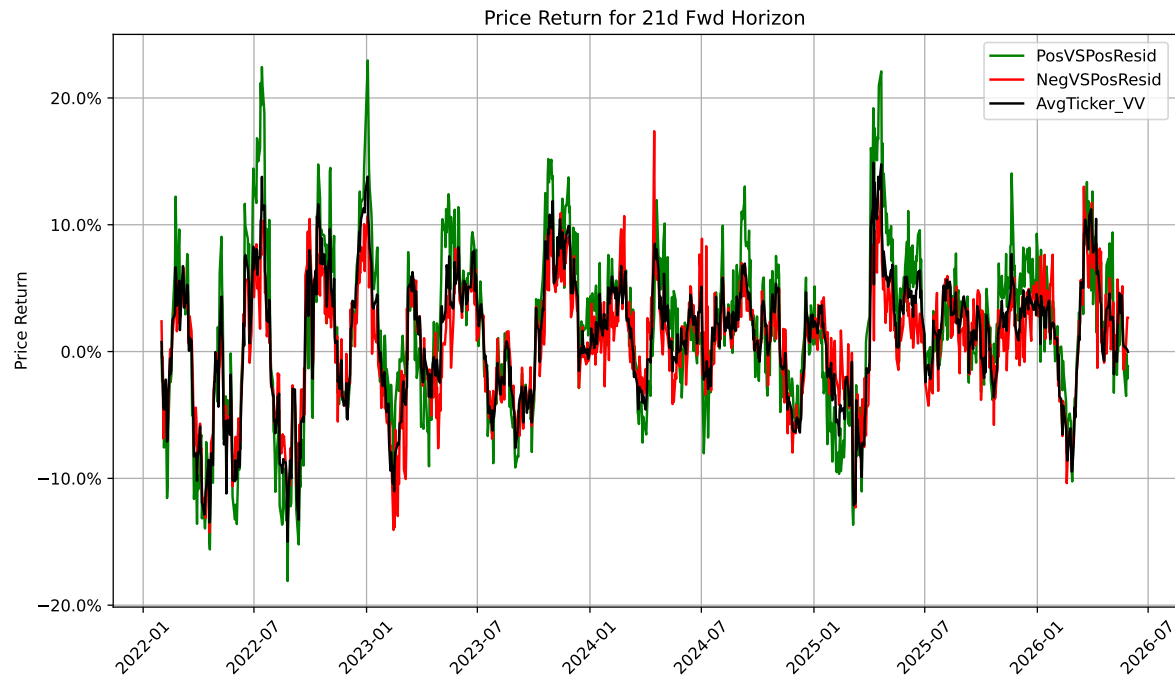
### 1d Horizon



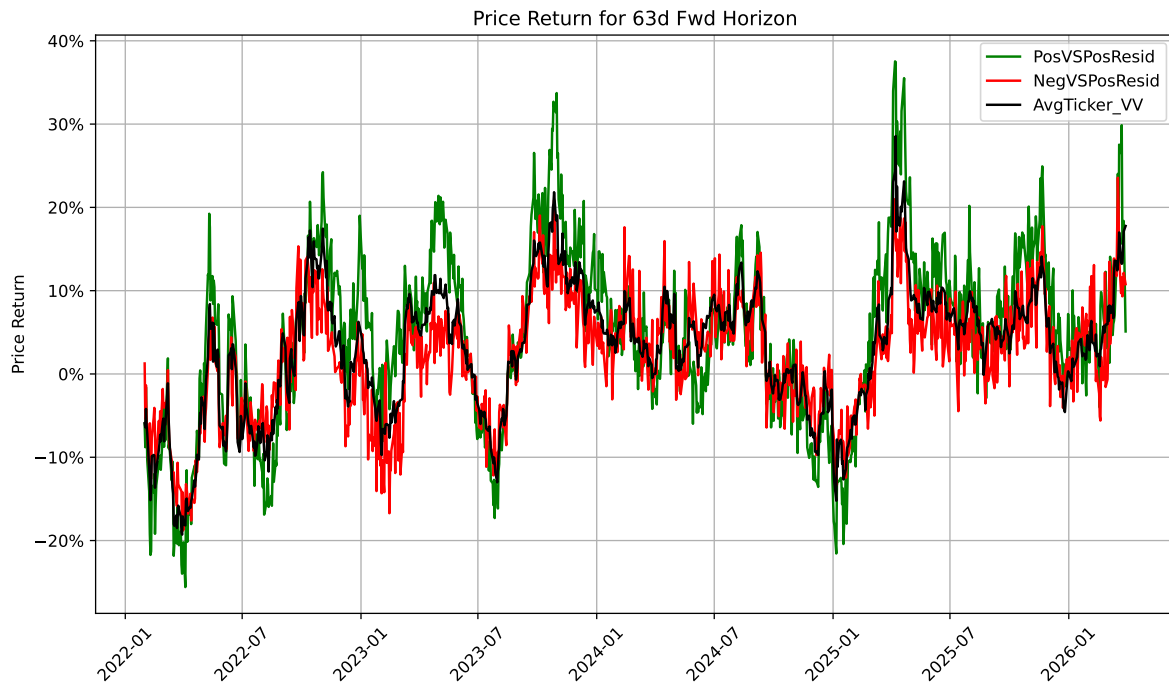
## 10d Horizon



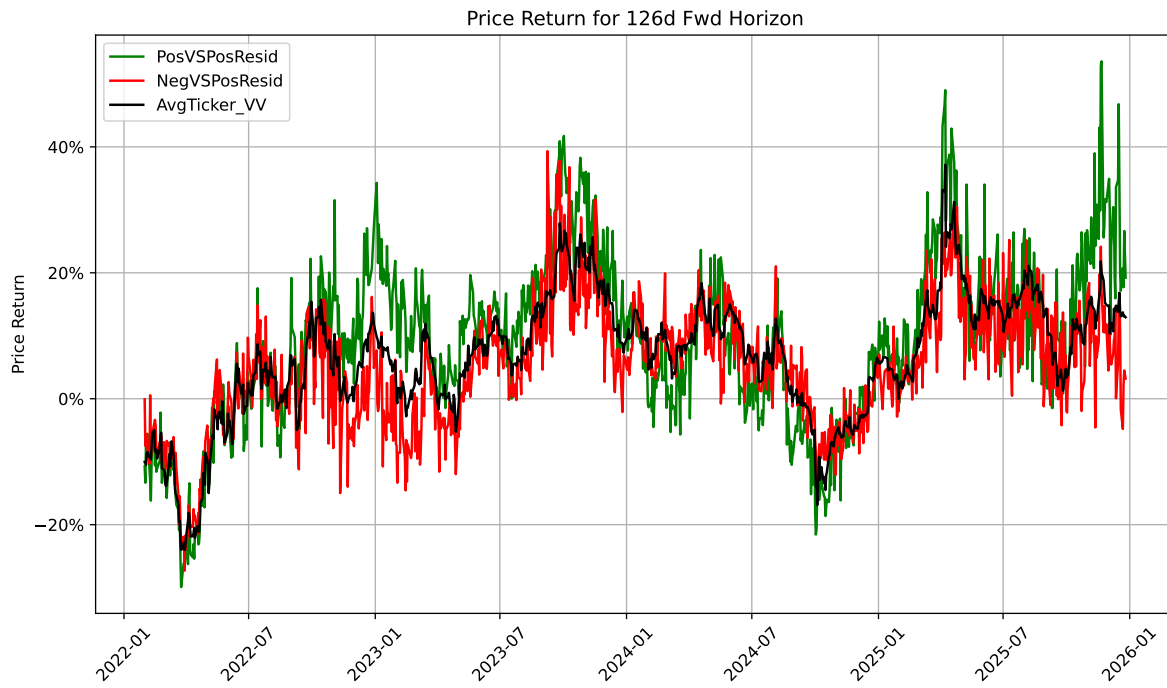
21d Horizon



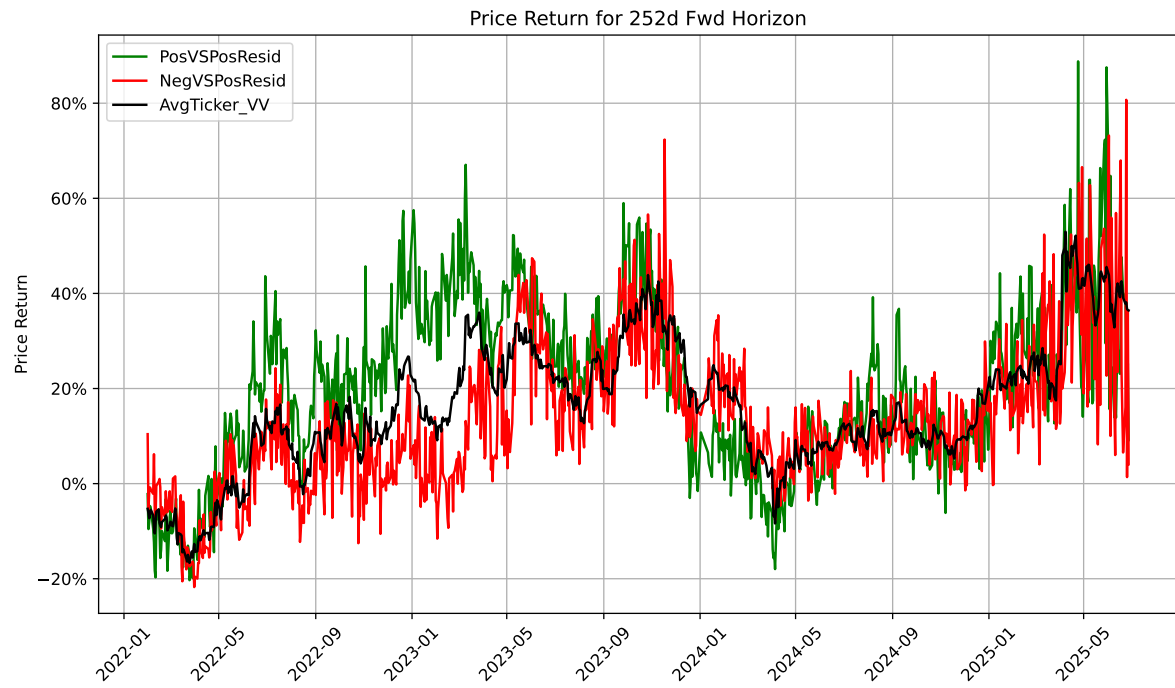
## 63d Horizon



## 126d Horizon

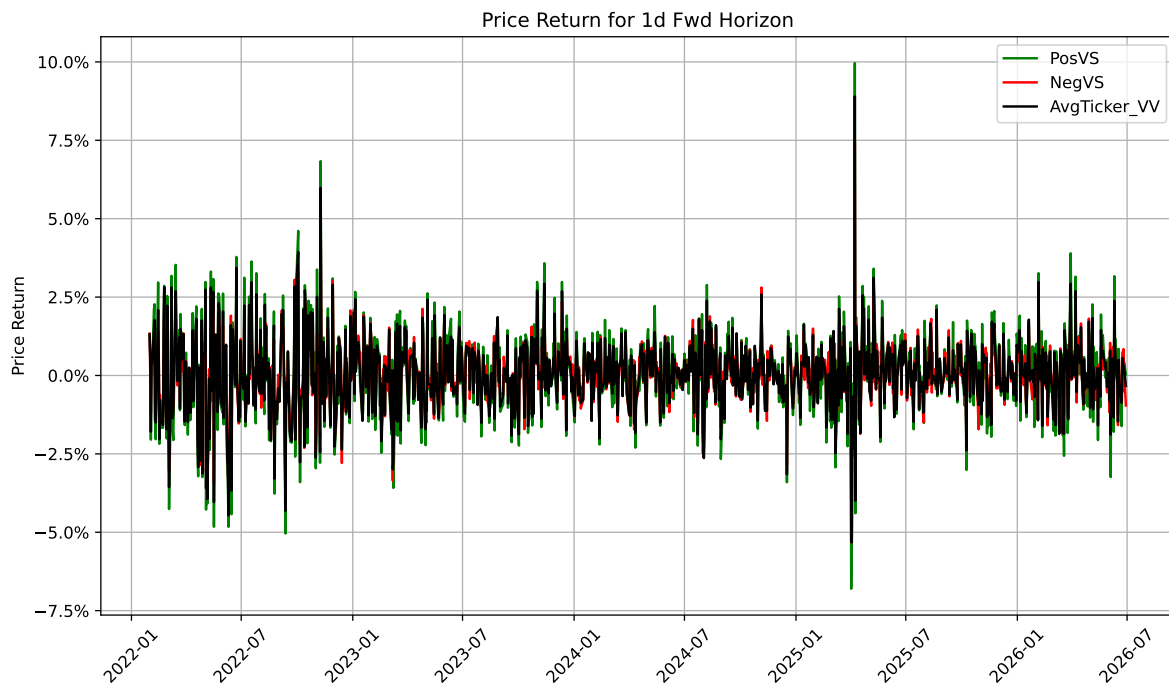


252d Horizon



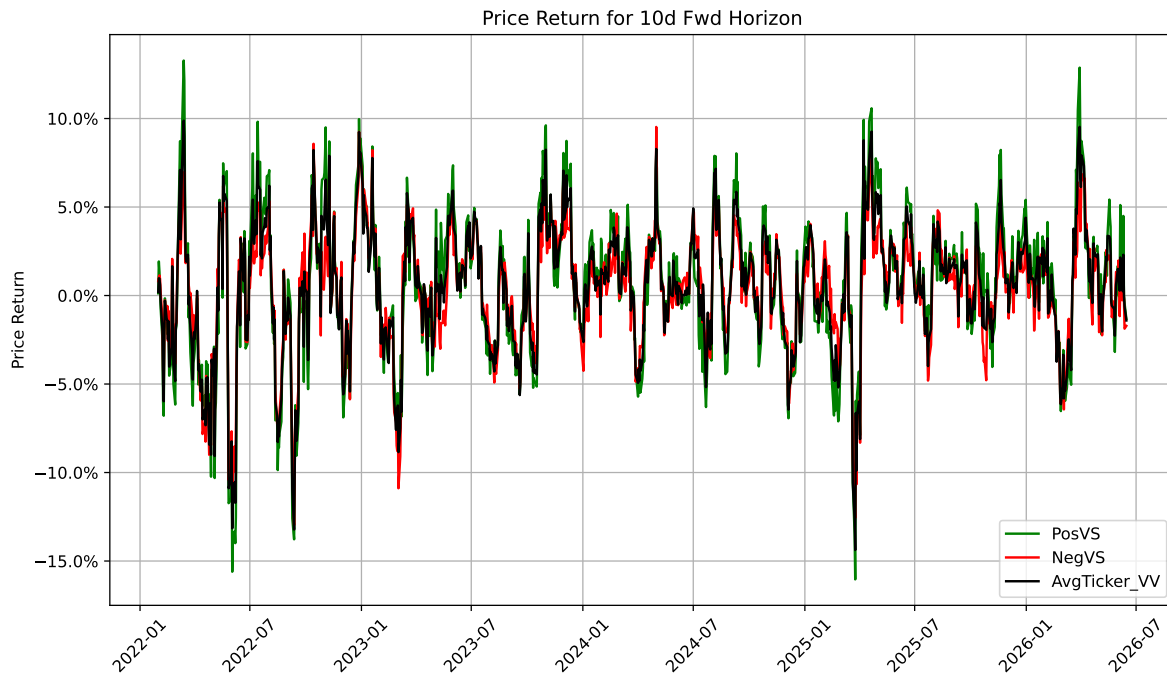
## Positive vs Negative V-Scores

### 1d Horizon

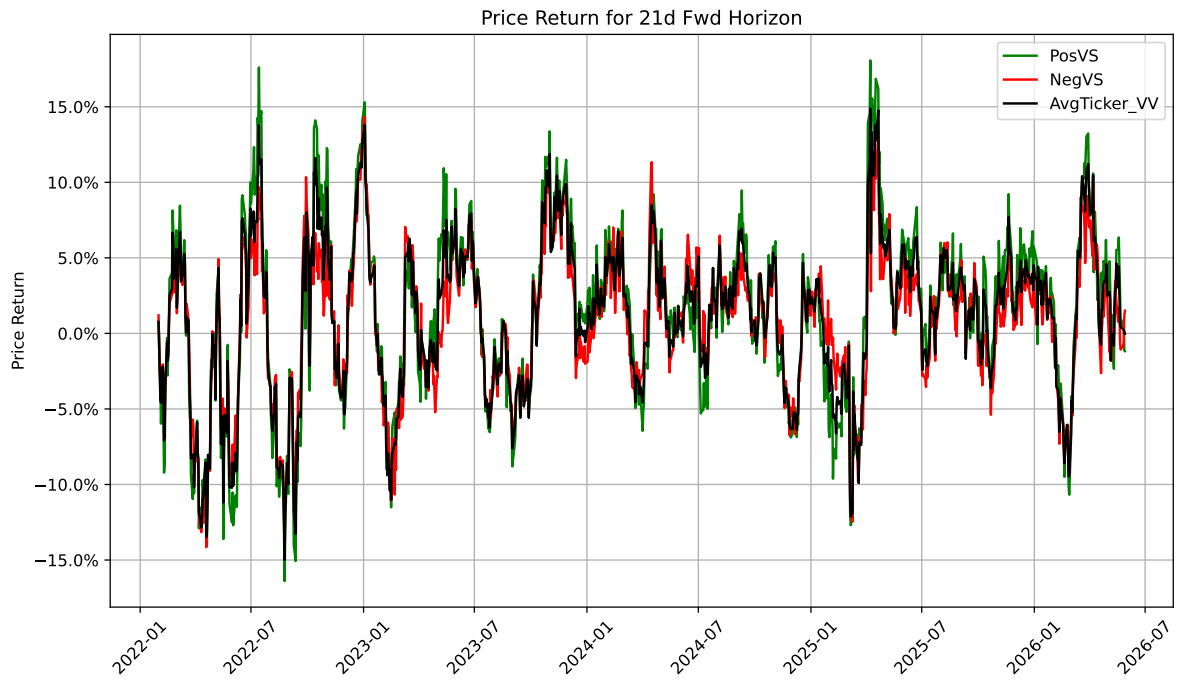




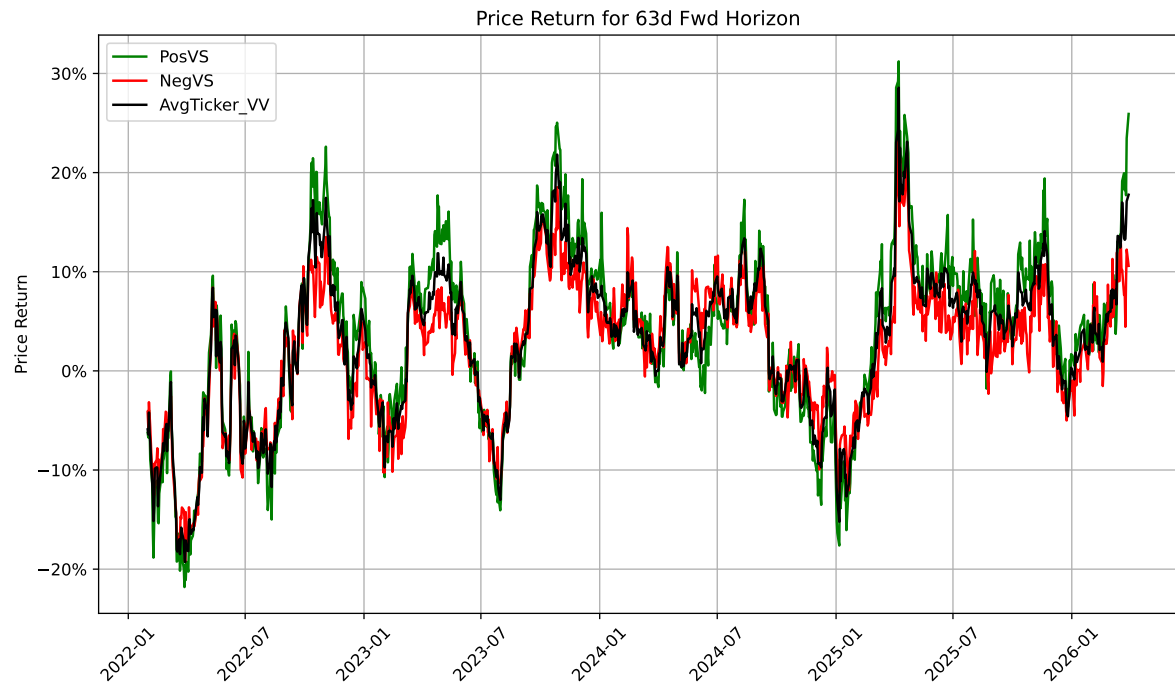
## 10d Horizon



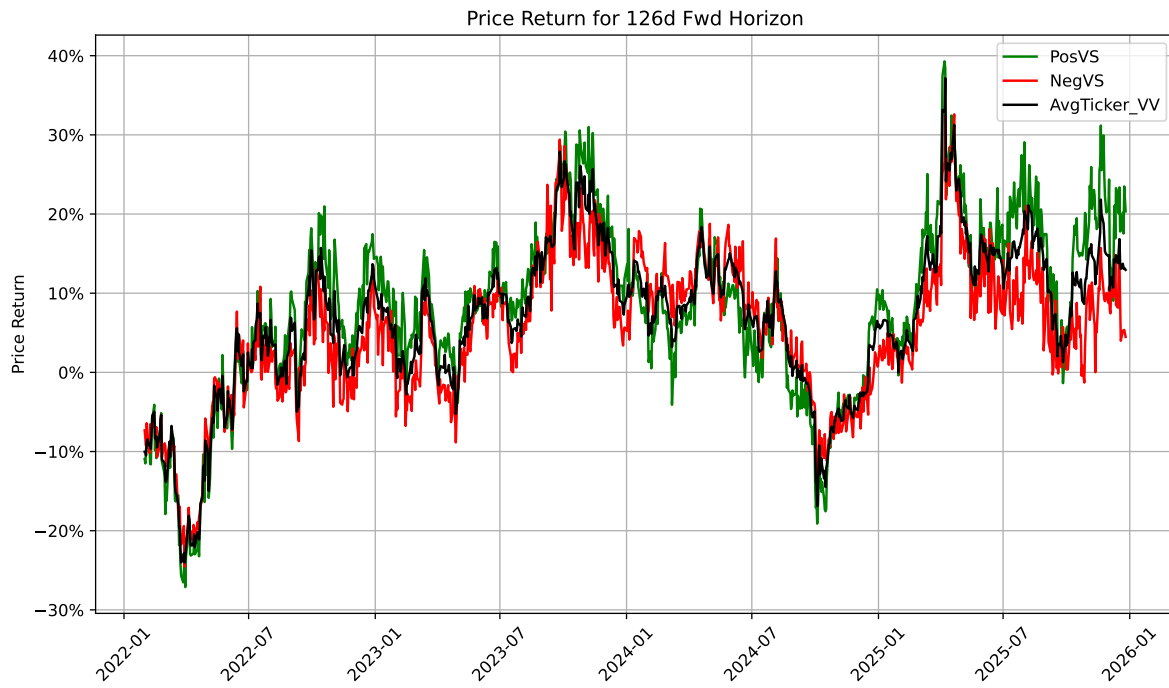
## 21d Horizon



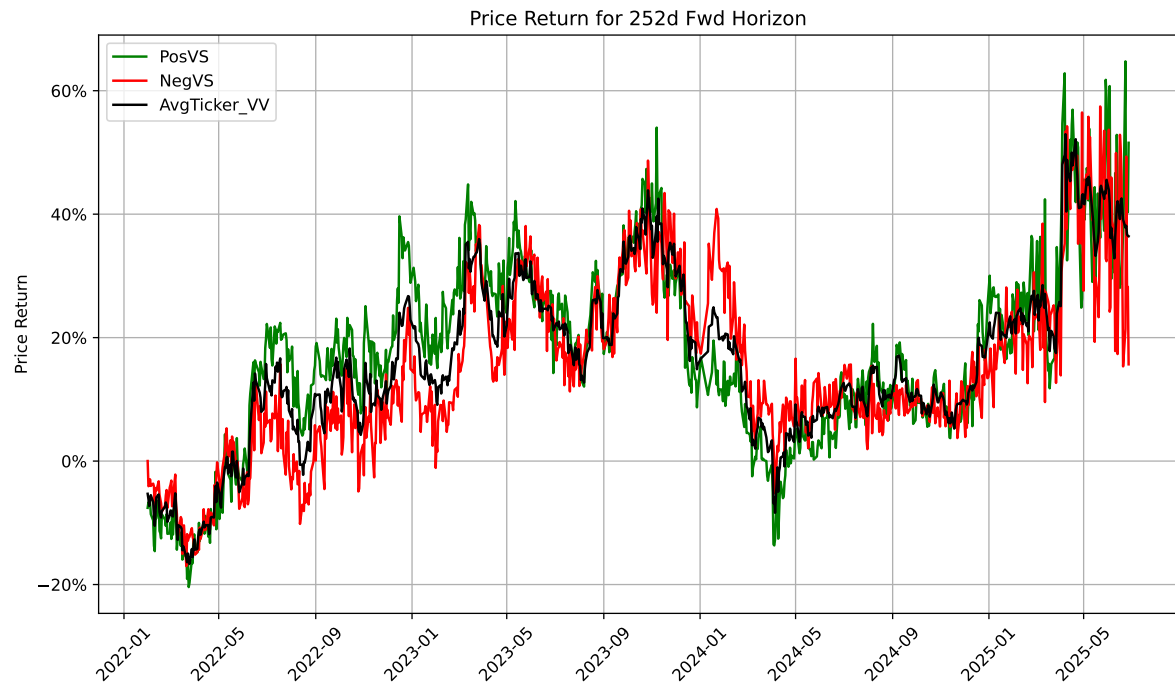
63d Horizon



## 126d Horizon

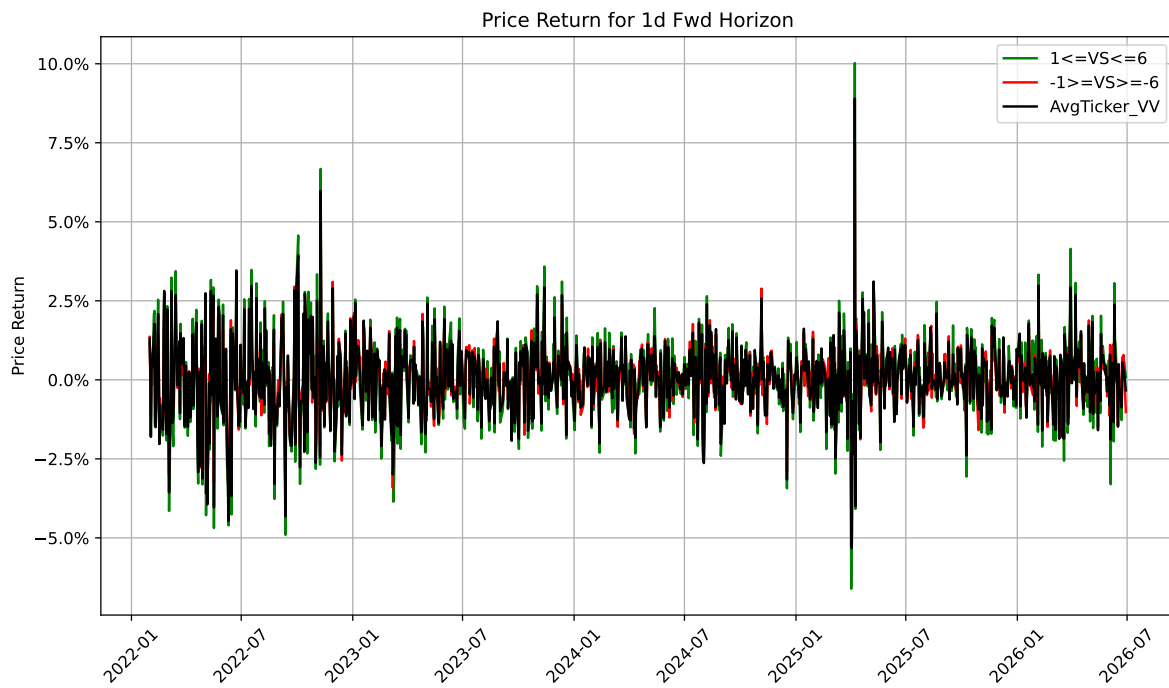


252d Horizon

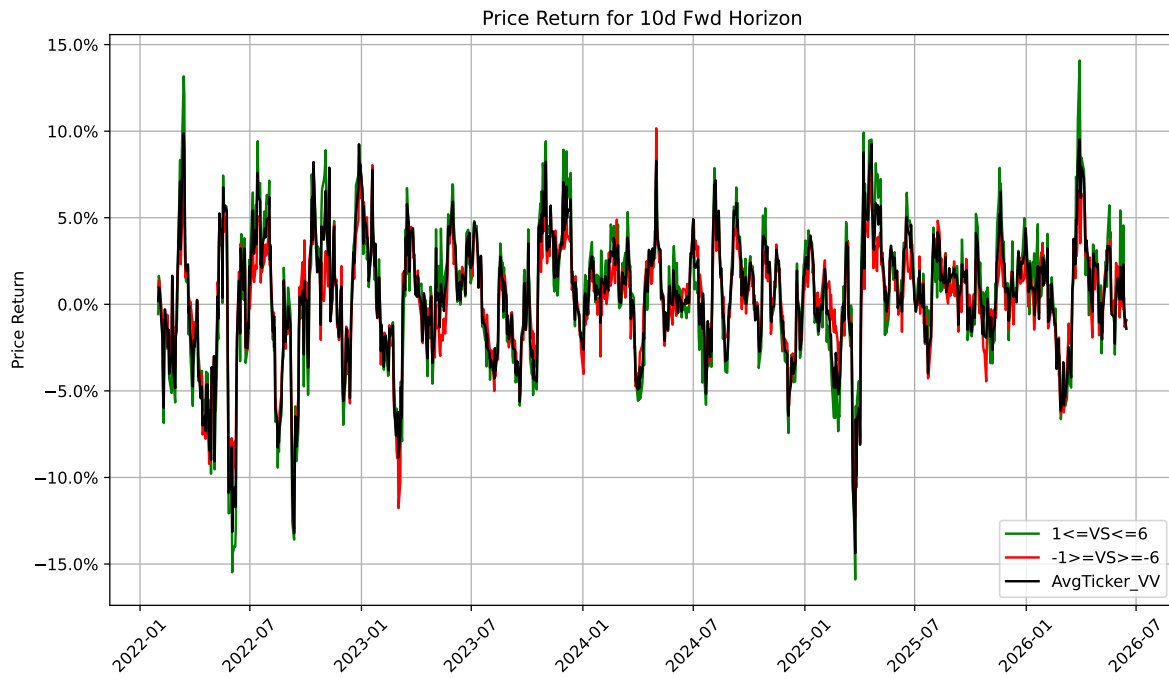


## $1 \leq VS \leq 6$ vs $-1 \geq VS \geq -6$ V-Scores

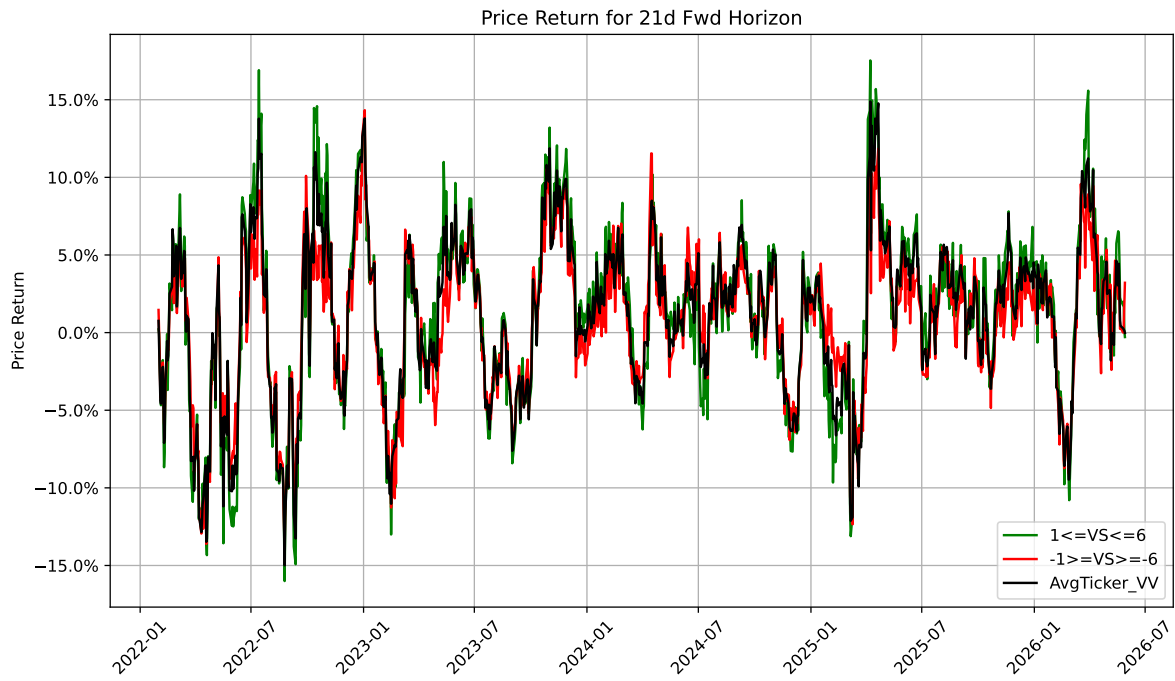
### 1d Horizon



## 10d Horizon

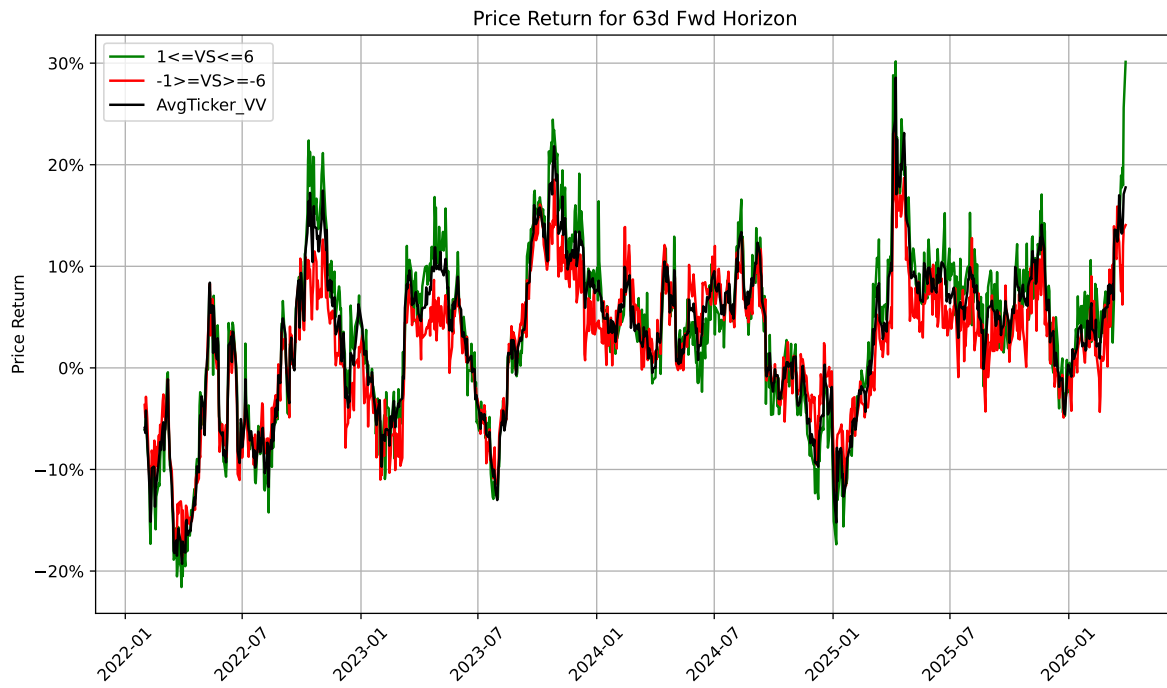


## 21d Horizon

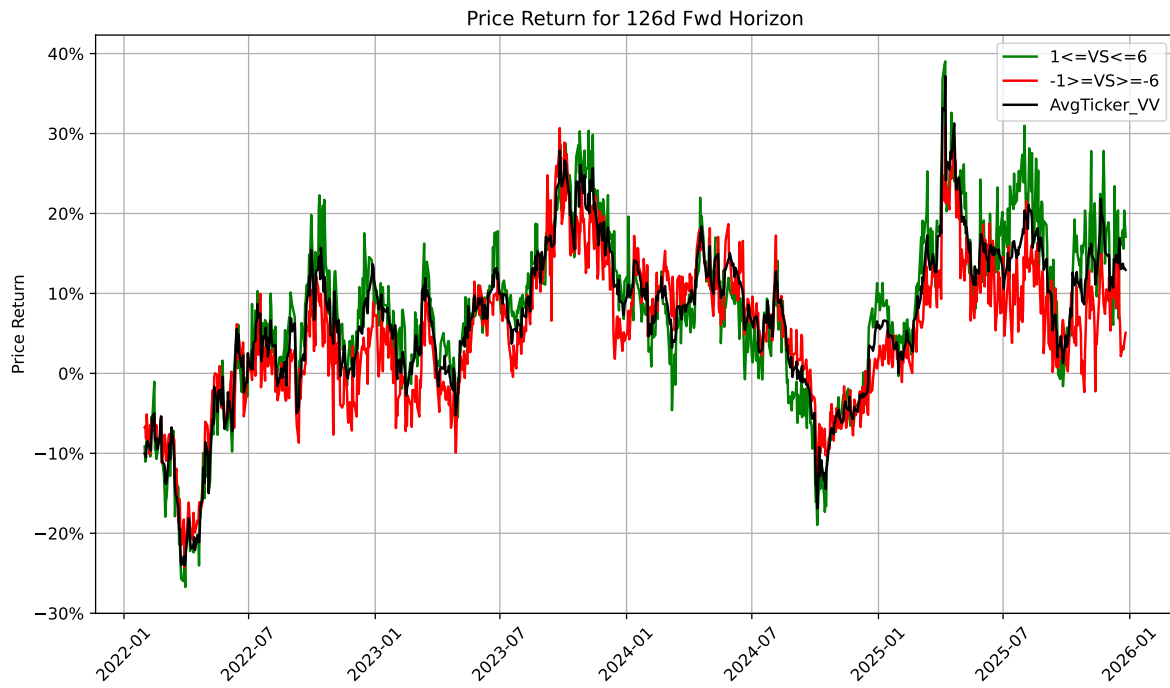




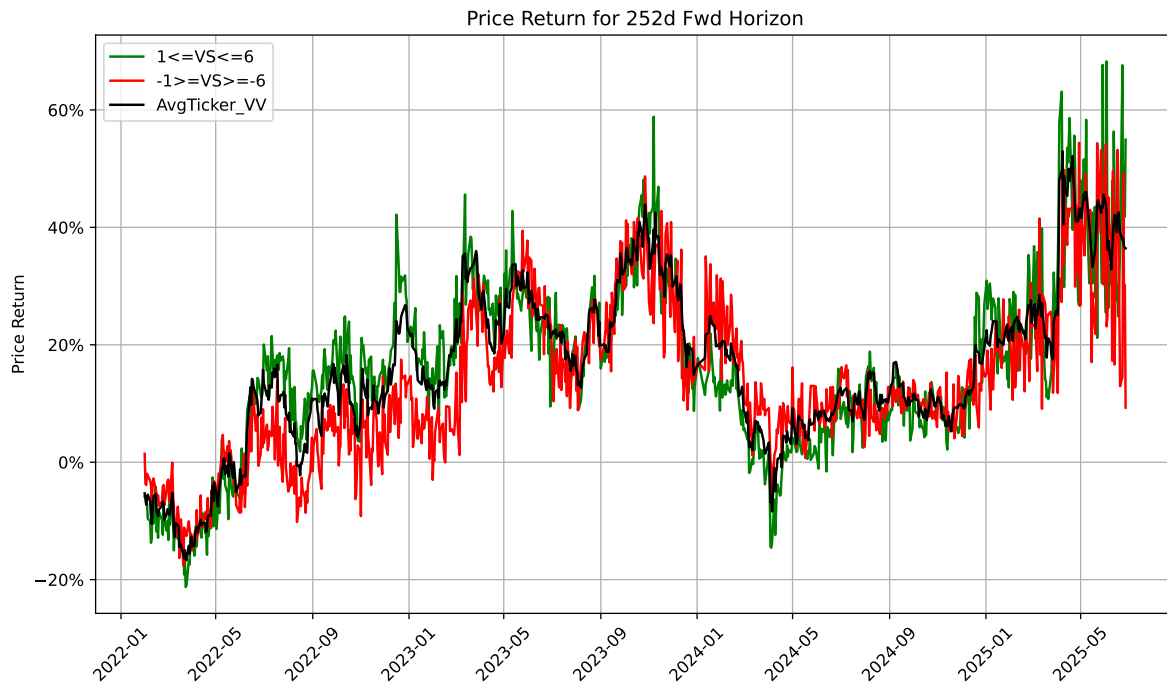
## 63d Horizon



## 126d Horizon

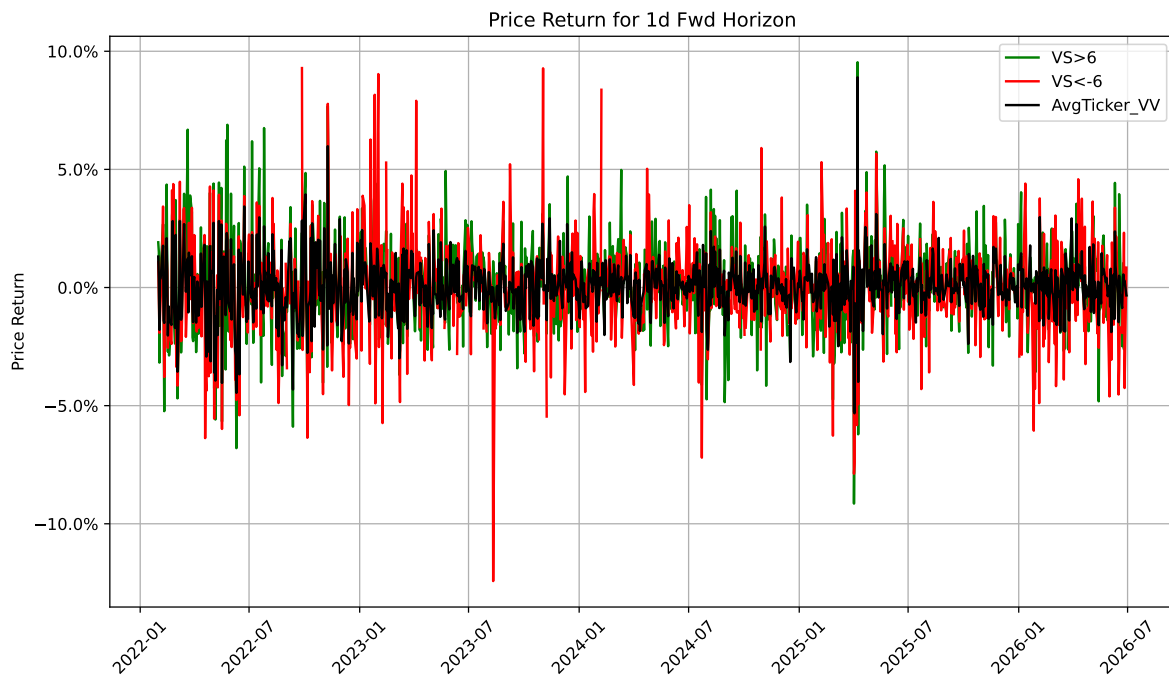


## 252d Horizon

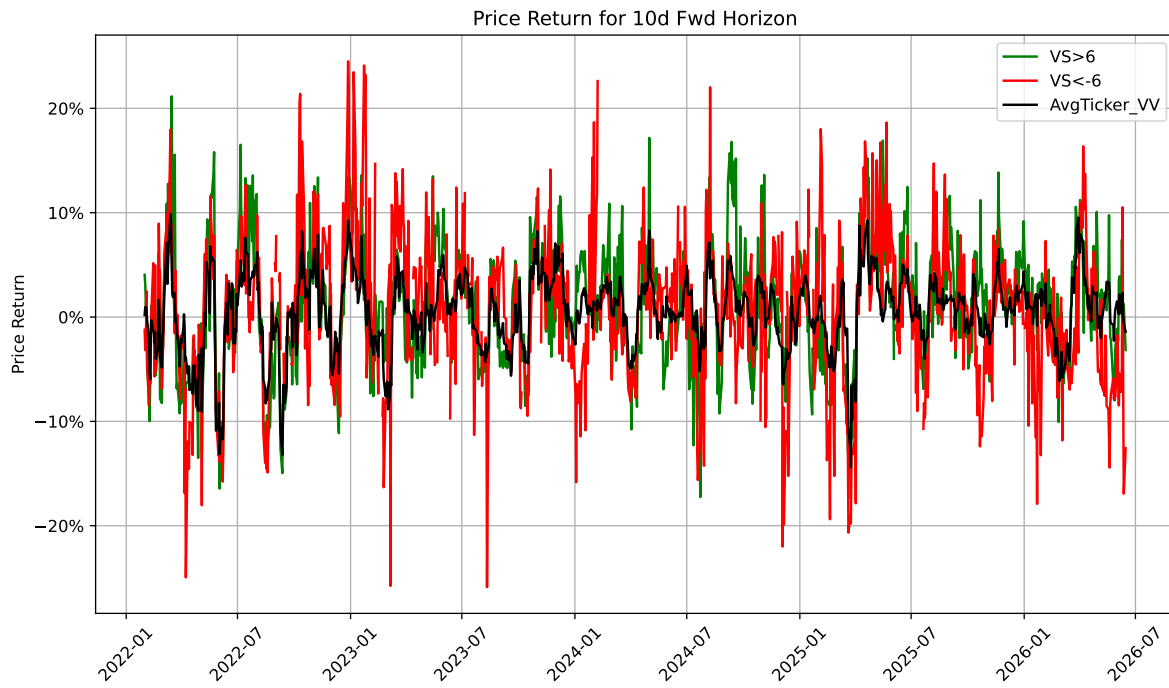


**VS > 6 vs VS < -6**

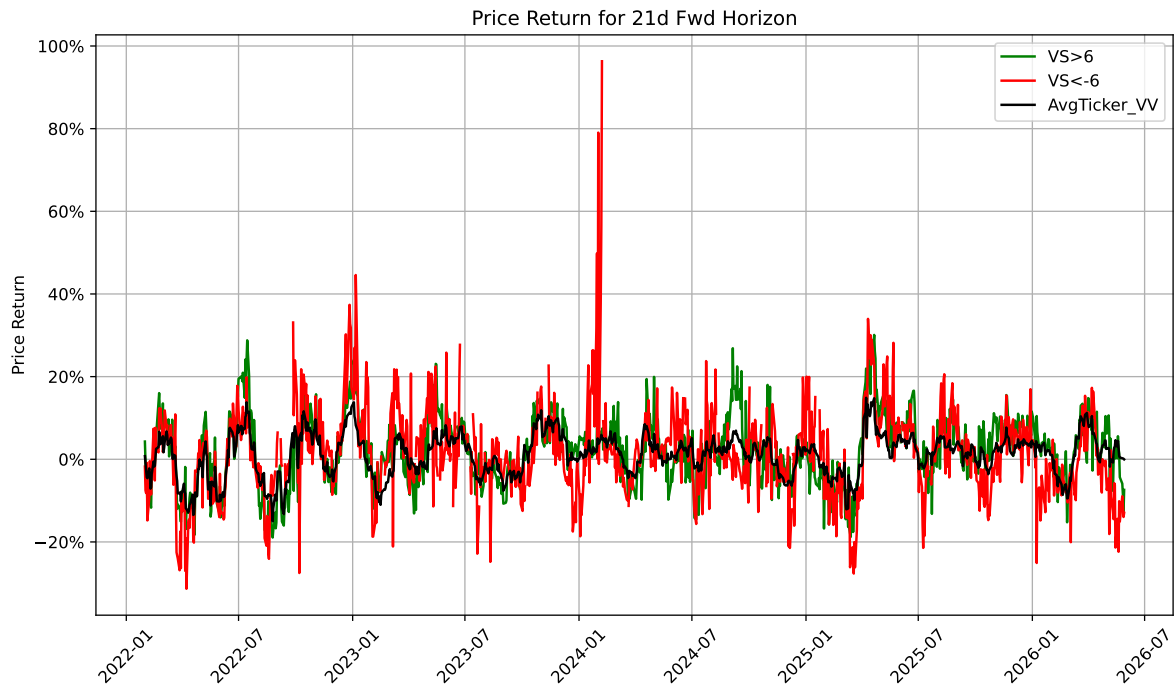
**1d Horizon**



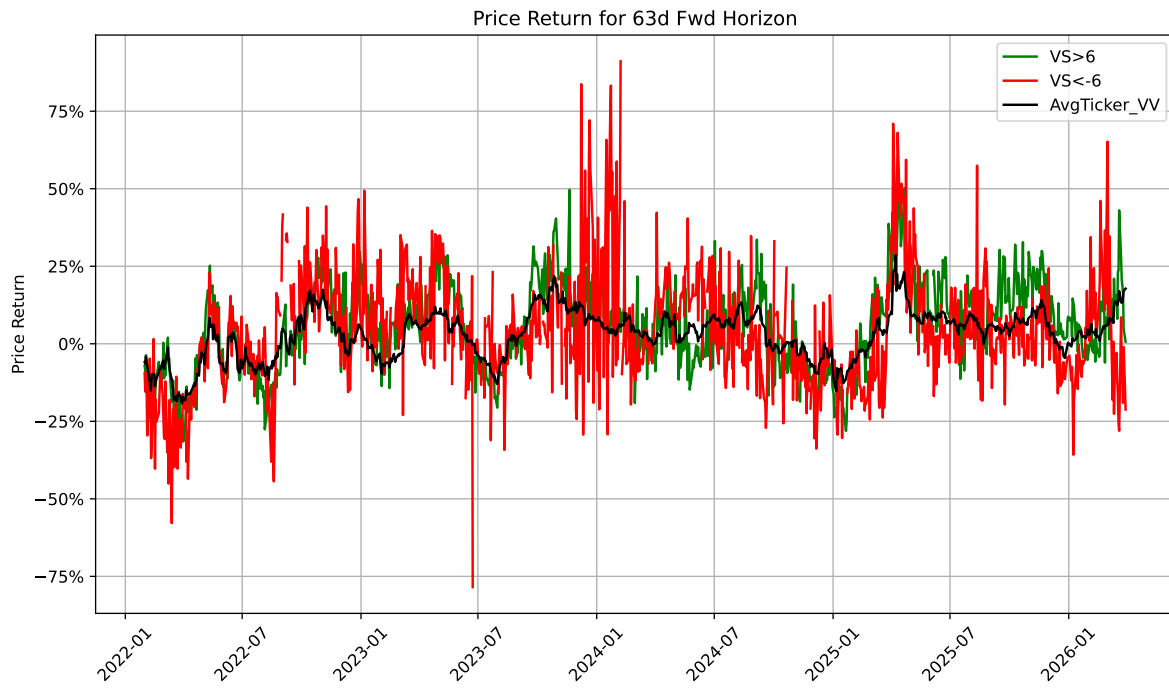
## 10d Horizon



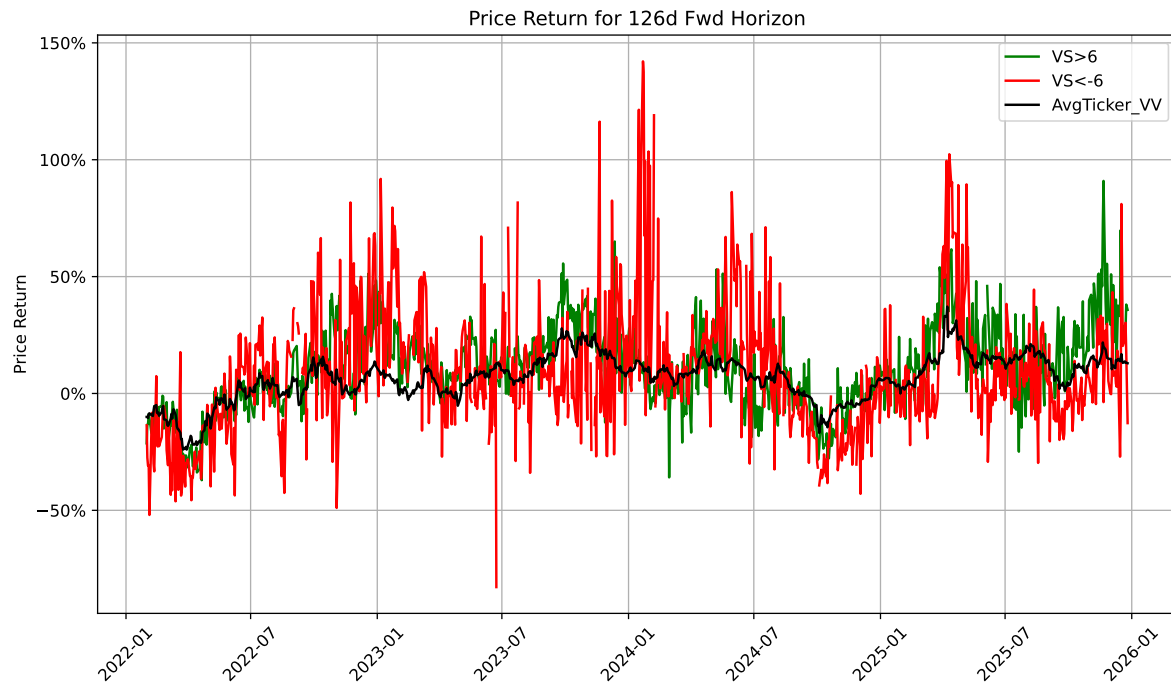
## 21d Horizon



## 63d Horizon

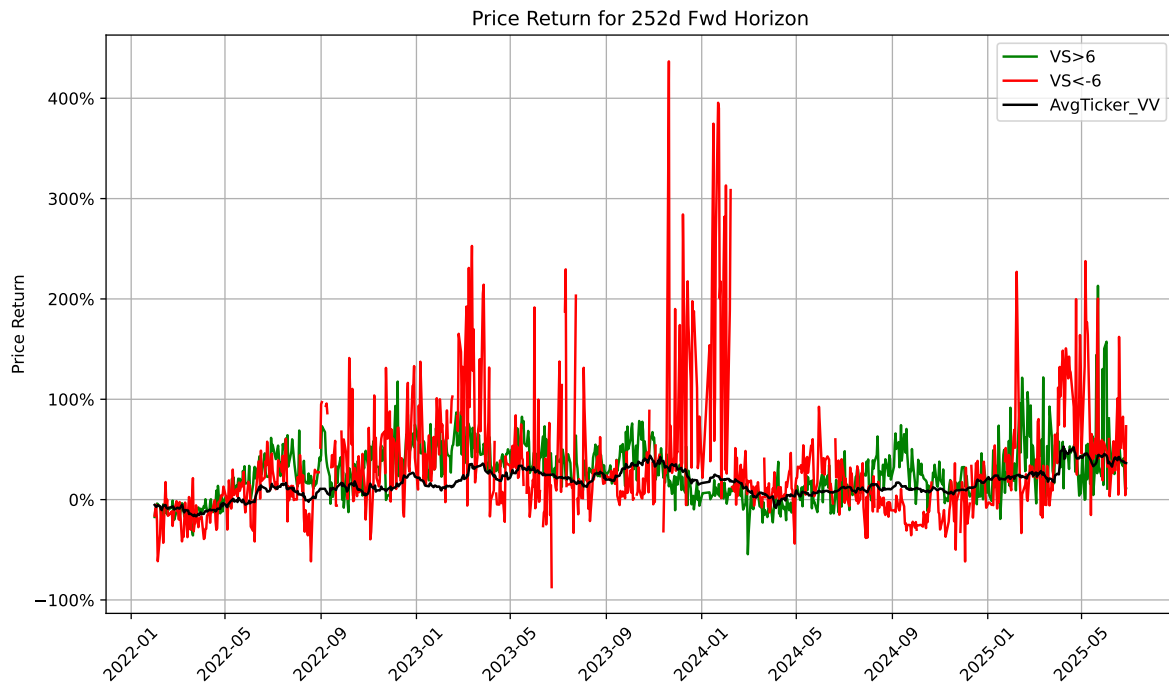


## 126d Horizon



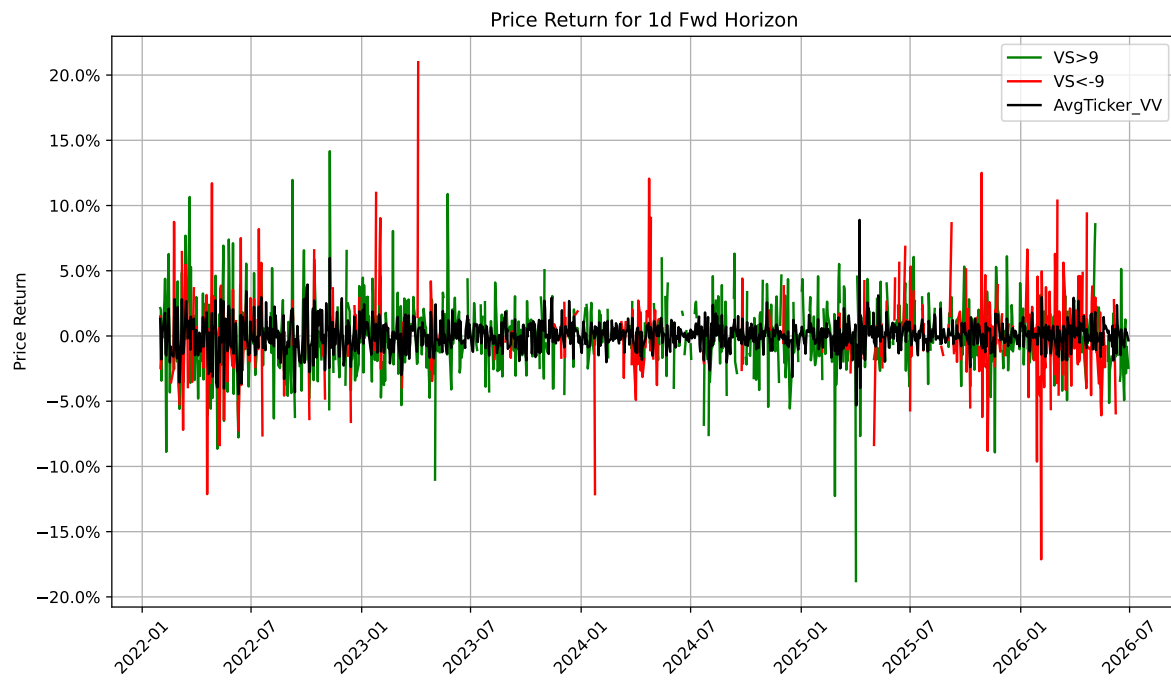


## 252d Horizon

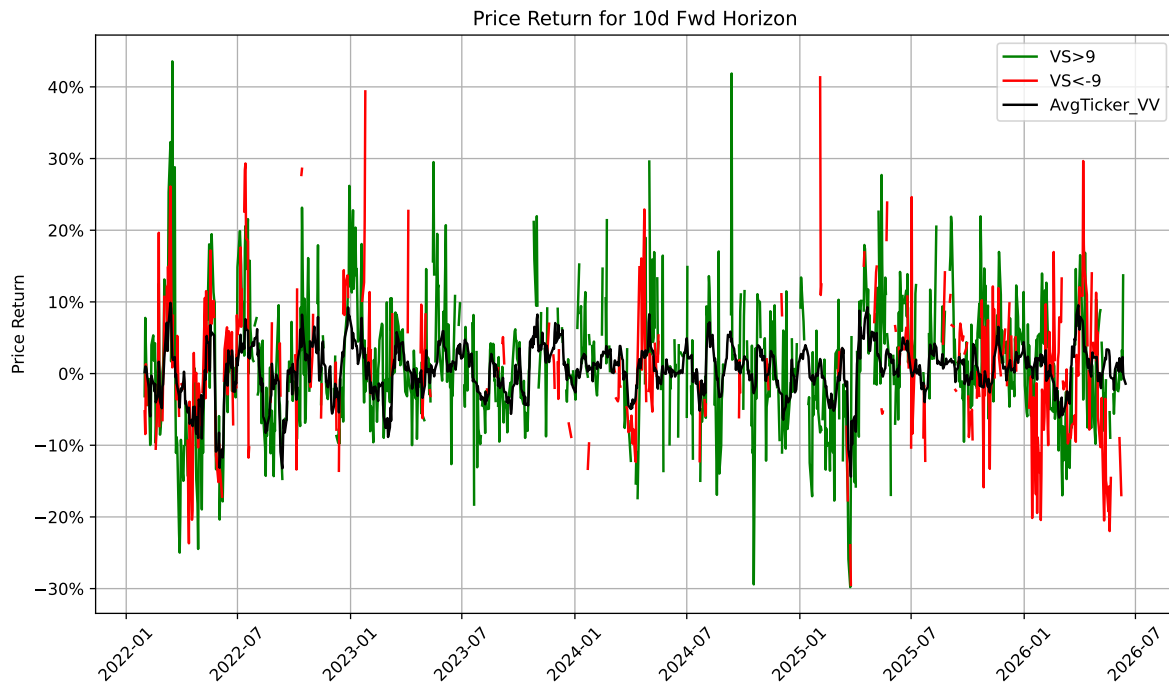


**VS > 9 vs VS < -9**

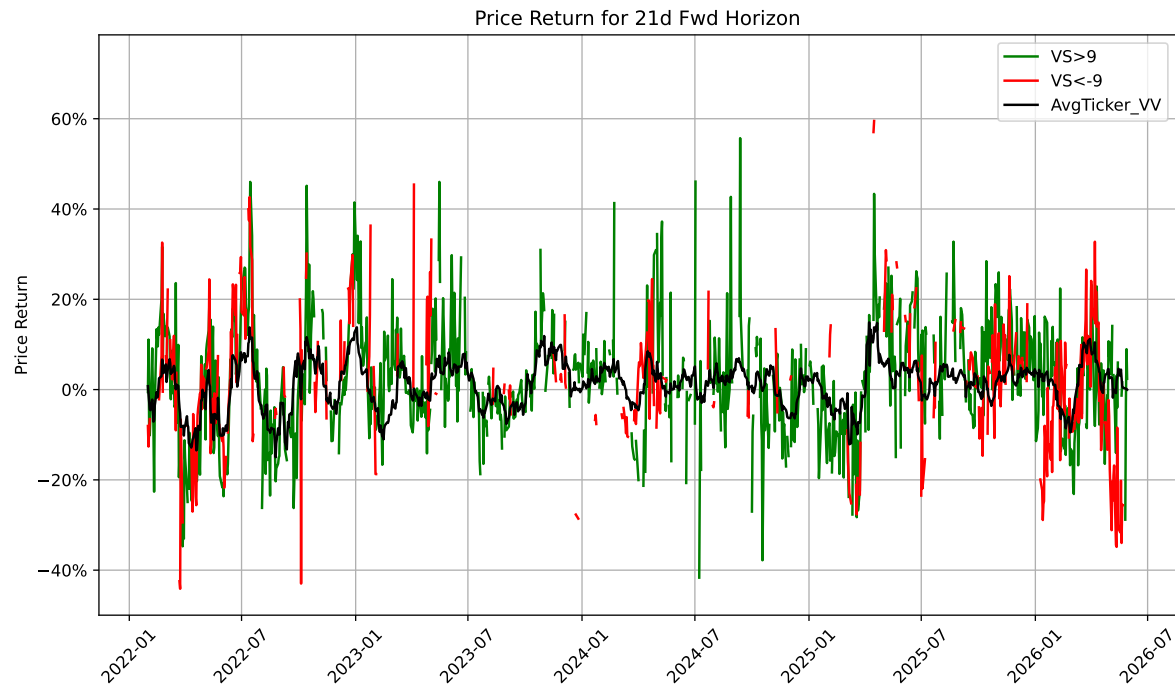
**1d Horizon**



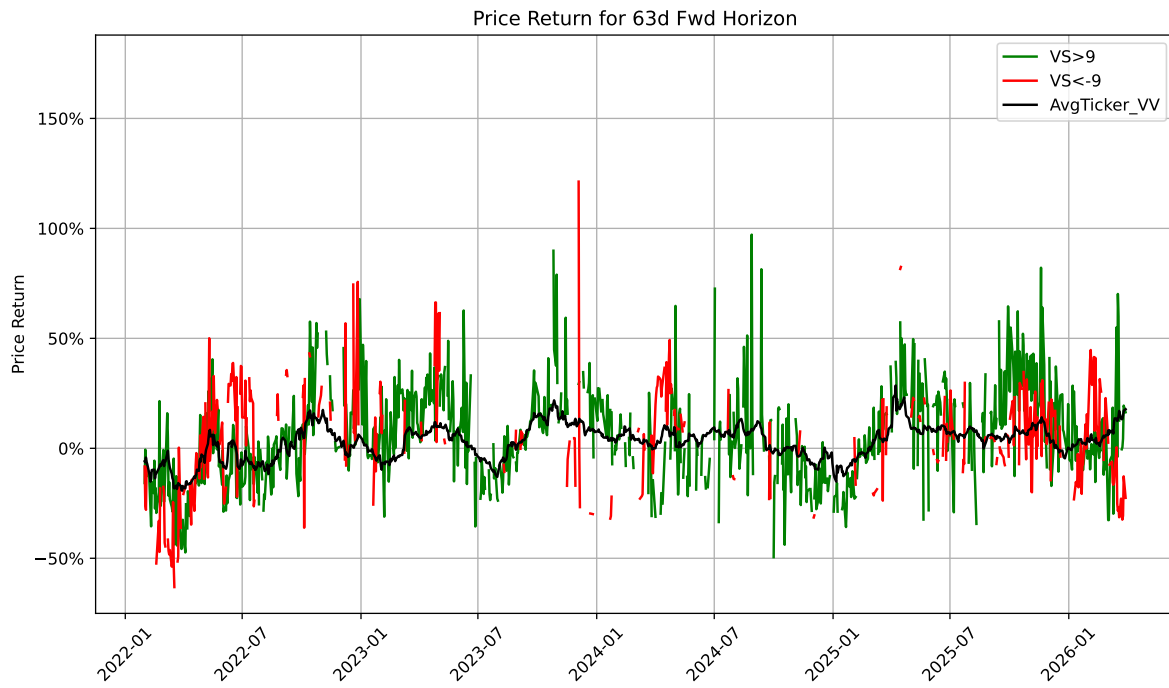
## 10d Horizon



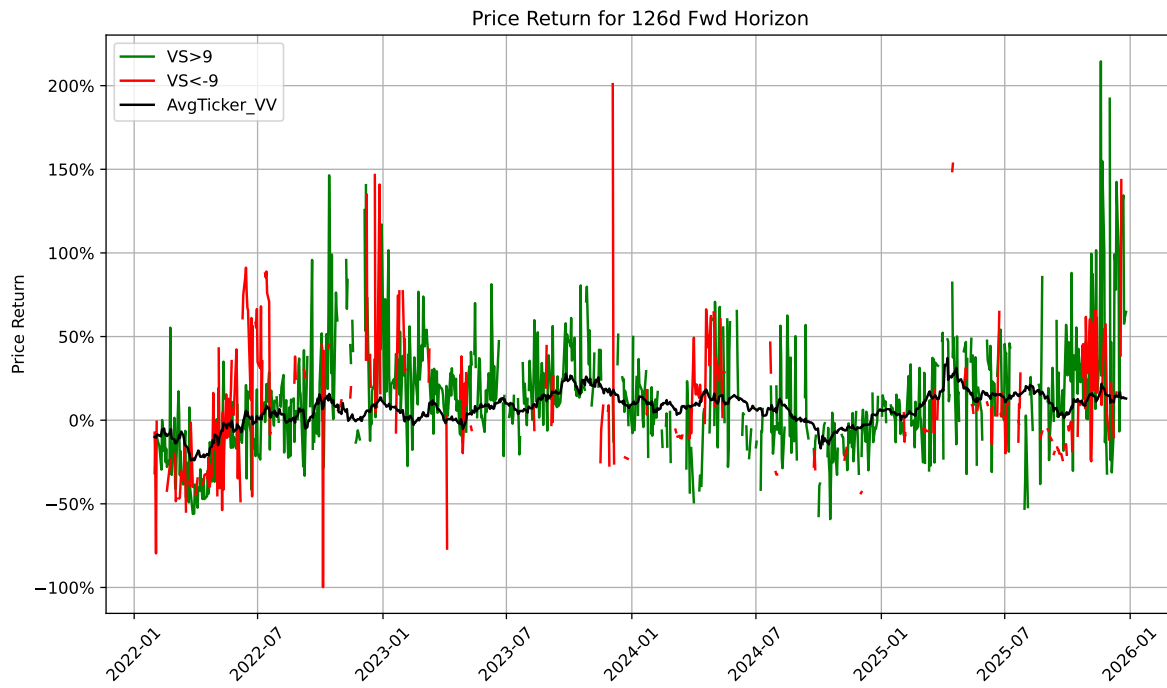
21d Horizon



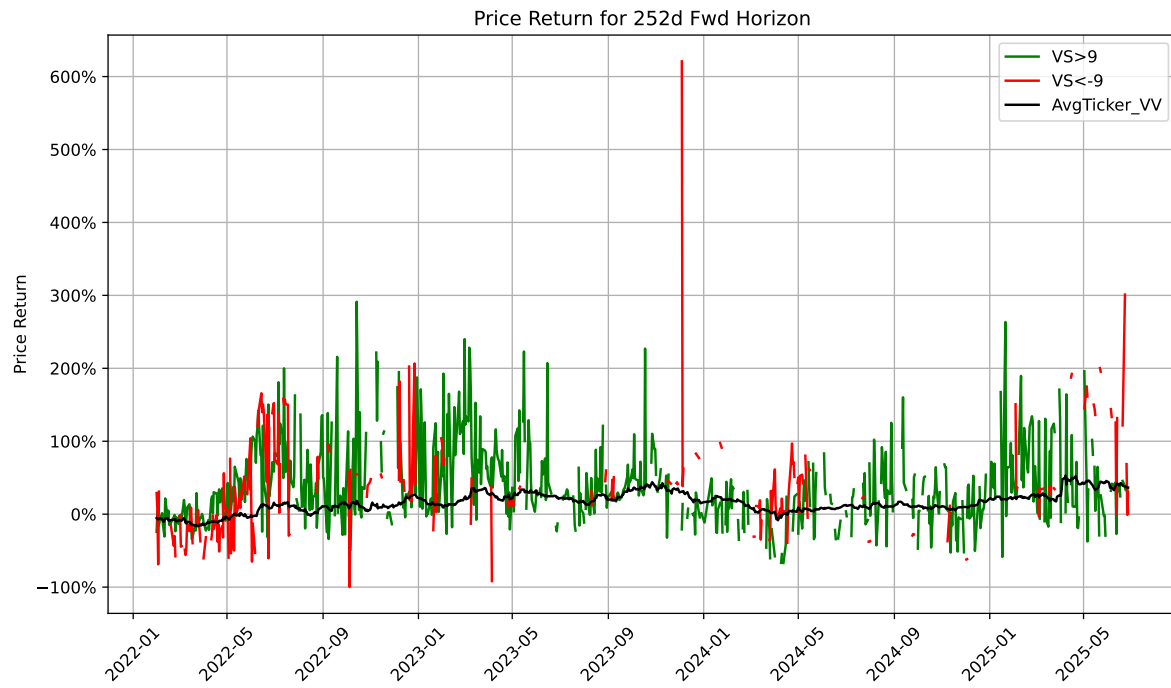
## 63d Horizon



## 126d Horizon



## 252d Horizon



---

## Top 30 Tickers By V-Score Group Price Return Contribution

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

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

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

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

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

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | NVDA    | 0.26%    | 657.0 | MSTR    | 0.65%    | 159.0 |
| 1       | MU      | 0.24%    | 438.0 | KALU    | 0.22%    | 319.0 |
| 1       | TEVA    | 0.43%    | 238.0 | IRM     | 0.34%    | 184.0 |
| 1       | ON      | 0.23%    | 440.0 | FITB    | 0.22%    | 282.0 |
| 1       | GBTC    | 0.67%    | 148.0 | RIO     | 0.2%     | 296.0 |
| 1       | WDC     | 0.51%    | 184.0 | SBUX    | 0.24%    | 240.0 |
| 1       | CCL     | 0.43%    | 213.0 | TEVA    | 0.36%    | 161.0 |
| 1       | AMD     | 0.22%    | 409.0 | AMD     | 0.57%    | 98.0  |
| 1       | INTC    | 0.33%    | 268.0 | KEY     | 0.23%    | 240.0 |
| 1       | AVGO    | 0.3%     | 278.0 | VST     | 0.24%    | 218.0 |
| 1       | AMAT    | 0.13%    | 621.0 | CLF     | 0.37%    | 142.0 |
| 1       | ETRN    | 0.85%    | 97.0  | ORLY    | 0.29%    | 175.0 |
| 1       | CZR     | 0.28%    | 288.0 | ON      | 0.48%    | 105.0 |
| 1       | X       | 0.22%    | 333.0 | B       | 0.15%    | 345.0 |
| 1       | CSTM    | 0.25%    | 288.0 | SNY     | 0.19%    | 266.0 |
| 1       | CYH     | 0.19%    | 377.0 | AMAT    | 1.6%     | 28.0  |





---

|   |       |       |       |      |       |       |
|---|-------|-------|-------|------|-------|-------|
| 1 | AA    | 0.23% | 299.0 | META | 0.23% | 185.0 |
| 1 | ORCL  | 0.16% | 426.0 | WYNN | 0.2%  | 206.0 |
| 1 | VFC   | 0.36% | 183.0 | NVS  | 0.12% | 326.0 |
| 1 | TDG   | 0.16% | 373.0 | BAC  | 0.15% | 257.0 |
| 1 | PWR   | 0.17% | 349.0 | GBTC | 0.37% | 107.0 |
| 1 | AMC   | 0.22% | 252.0 | QCOM | 0.24% | 162.0 |
| 1 | JPM   | 0.15% | 351.0 | WFC  | 0.1%  | 355.0 |
| 1 | GOOGL | 0.07% | 684.0 | TRGP | 0.33% | 104.0 |
| 1 | CAH   | 0.18% | 265.0 | CDNS | 0.2%  | 166.0 |
| 1 | VST   | 0.13% | 347.0 | PCG  | 0.18% | 181.0 |
| 1 | GS    | 0.15% | 296.0 | UNH  | 0.24% | 128.0 |
| 1 | PCG   | 0.23% | 187.0 | COST | 0.22% | 136.0 |
| 1 | AAPL  | 0.17% | 246.0 | NAVI | 0.09% | 327.0 |
| 1 | MOS   | 0.12% | 338.0 | LEN  | 0.33% | 88.0  |



---

## 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 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | NVDA    | 2.42%    | 658.0 | MSTR    | 3.83%    | 143.0 |
| 10      | VST     | 4.27%    | 328.0 | VST     | 2.57%    | 213.0 |
| 10      | X       | 3.85%    | 327.0 | AMD     | 5.09%    | 98.0  |
| 10      | WDC     | 6.11%    | 192.0 | QCOM    | 2.69%    | 160.0 |
| 10      | TEVA    | 4.44%    | 245.0 | HSBC    | 0.89%    | 452.0 |
| 10      | AVGO    | 3.61%    | 283.0 | IRM     | 2.07%    | 186.0 |
| 10      | MU      | 2.09%    | 402.0 | PWR     | 2.59%    | 132.0 |
| 10      | ON      | 2.08%    | 396.0 | META    | 1.87%    | 181.0 |
| 10      | GBTC    | 5.73%    | 136.0 | BAC     | 1.26%    | 253.0 |
| 10      | ETRN    | 8.54%    | 85.0  | SLV     | 0.97%    | 329.0 |
| 10      | AMAT    | 1.15%    | 614.0 | AVGO    | 2.76%    | 115.0 |
| 10      | PWR     | 1.91%    | 343.0 | ABBV    | 0.7%     | 440.0 |
| 10      | CCL     | 2.64%    | 218.0 | KALU    | 0.97%    | 312.0 |
| 10      | CZR     | 1.75%    | 311.0 | CDNS    | 1.85%    | 161.0 |
| 10      | GOOGL   | 0.76%    | 695.0 | FITB    | 1.04%    | 281.0 |
| 10      | AMD     | 1.29%    | 406.0 | BUD     | 0.54%    | 504.0 |
| 10      | GS      | 1.76%    | 294.0 | EXPE    | 0.9%     | 299.0 |
| 10      | TRGP    | 1.83%    | 251.0 | B       | 0.79%    | 339.0 |
| 10      | TDG     | 1.26%    | 342.0 | WDC     | 1.32%    | 198.0 |
| 10      | PHM     | 0.75%    | 536.0 | GWV     | 1.04%    | 235.0 |
| 10      | INTC    | 1.52%    | 262.0 | AZN     | 1.54%    | 156.0 |
| 10      | CAH     | 1.36%    | 283.0 | AAPL    | 1.42%    | 167.0 |
| 10      | JPM     | 1.05%    | 364.0 | UNH     | 1.86%    | 127.0 |
| 10      | COST    | 1.92%    | 196.0 | NFLX    | 1.77%    | 133.0 |
| 10      | CSCO    | 1.43%    | 258.0 | NVS     | 0.73%    | 319.0 |
| 10      | WYNN    | 2.38%    | 151.0 | GE      | 1.41%    | 165.0 |
| 10      | ORCL    | 0.8%     | 440.0 | TXN     | 1.81%    | 128.0 |
| 10      | QQQ     | 0.61%    | 532.0 | MSI     | 0.75%    | 308.0 |
| 10      | CDNS    | 1.12%    | 289.0 | UAA     | 2.59%    | 88.0  |
| 10      | LLY     | 1.87%    | 162.0 | AMAT    | 7.4%     | 30.0  |



---

## 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 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 21      | NVDA    | 5.66%    | 661.0 | MSTR    | 8.76%    | 152.0 |
| 21      | X       | 9.45%    | 307.0 | AMD     | 12.59%   | 99.0  |
| 21      | WDC     | 14.28%   | 192.0 | VST     | 5.29%    | 211.0 |
| 21      | MU      | 6.29%    | 380.0 | HSBC    | 2.32%    | 457.0 |
| 21      | TEVA    | 9.51%    | 251.0 | KALU    | 3.07%    | 311.0 |
| 21      | AVGO    | 7.68%    | 291.0 | INTC    | 7.22%    | 126.0 |
| 21      | VST     | 6.54%    | 329.0 | IRM     | 4.69%    | 187.0 |
| 21      | ETRN    | 18.24%   | 88.0  | TSLA    | 3.57%    | 229.0 |
| 21      | ON      | 3.89%    | 389.0 | AVGO    | 6.79%    | 112.0 |
| 21      | AMAT    | 2.4%     | 625.0 | BUD     | 1.5%     | 497.0 |
| 21      | GBTC    | 9.95%    | 148.0 | BAC     | 2.82%    | 251.0 |
| 21      | GOOGL   | 1.98%    | 705.0 | GILD    | 1.77%    | 398.0 |
| 21      | PWR     | 3.45%    | 345.0 | QCOM    | 3.93%    | 161.0 |
| 21      | GS      | 3.45%    | 296.0 | WDC     | 3.19%    | 197.0 |
| 21      | CCL     | 4.53%    | 223.0 | META    | 3.45%    | 180.0 |
| 21      | CZR     | 2.93%    | 316.0 | TXN     | 4.69%    | 128.0 |
| 21      | TRGP    | 3.63%    | 253.0 | ABBV    | 1.39%    | 429.0 |
| 21      | TDG     | 2.7%     | 338.0 | PWR     | 4.46%    | 130.0 |
| 21      | AMD     | 2.14%    | 404.0 | LLY     | 3.07%    | 184.0 |
| 21      | PHM     | 1.57%    | 546.0 | GWV     | 2.36%    | 232.0 |
| 21      | MS      | 1.71%    | 489.0 | MSI     | 1.76%    | 303.0 |
| 21      | ORCL    | 1.82%    | 435.0 | B       | 1.49%    | 347.0 |
| 21      | CSCO    | 3.0%     | 260.0 | NVS     | 1.58%    | 311.0 |
| 21      | GE      | 3.34%    | 221.0 | WFC     | 1.36%    | 356.0 |
| 21      | JPM     | 1.96%    | 354.0 | GNRC    | 1.77%    | 274.0 |
| 21      | SLV     | 6.56%    | 103.0 | CDNS    | 2.93%    | 163.0 |
| 21      | FCX     | 3.33%    | 201.0 | MU      | 7.14%    | 66.0  |
| 21      | CAH     | 2.48%    | 269.0 | AMZN    | 1.79%    | 263.0 |
| 21      | CDNS    | 2.59%    | 251.0 | SLV     | 1.4%     | 331.0 |
| 21      | LLY     | 3.97%    | 162.0 | TRGP    | 4.47%    | 102.0 |



---

## VaR Adjusted V-Scores: All TMD, 63d Horizon

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

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 63      | NVDA    | 18.56%   | 656.0 | VST     | 17.26%   | 212.0 |
| 63      | WDC     | 51.57%   | 189.0 | HSBC    | 7.88%    | 458.0 |
| 63      | MU      | 17.77%   | 374.0 | KALU    | 11.36%   | 305.0 |
| 63      | AMAT    | 9.53%    | 639.0 | TSLA    | 12.88%   | 228.0 |
| 63      | TEVA    | 22.09%   | 248.0 | GILD    | 6.69%    | 401.0 |
| 63      | AVGO    | 16.58%   | 295.0 | INTC    | 22.91%   | 113.0 |
| 63      | VST     | 15.18%   | 307.0 | MSTR    | 16.72%   | 153.0 |
| 63      | GOOGL   | 6.42%    | 662.0 | PWR     | 19.81%   | 113.0 |
| 63      | PHM     | 7.56%    | 526.0 | META    | 12.47%   | 170.0 |
| 63      | GE      | 16.9%    | 211.0 | WDC     | 10.83%   | 188.0 |
| 63      | ETRN    | 41.29%   | 84.0  | GBTC    | 17.89%   | 101.0 |
| 63      | X       | 12.49%   | 256.0 | GME     | 10.22%   | 172.0 |
| 63      | ORCL    | 6.92%    | 440.0 | HCA     | 7.41%    | 232.0 |
| 63      | AMD     | 7.54%    | 394.0 | AVGO    | 16.64%   | 103.0 |
| 63      | GBTC    | 17.42%   | 161.0 | BAC     | 7.16%    | 238.0 |
| 63      | CAH     | 10.05%   | 265.0 | SLV     | 5.08%    | 328.0 |
| 63      | TRGP    | 10.95%   | 242.0 | LLY     | 9.24%    | 176.0 |
| 63      | CSTM    | 9.66%    | 262.0 | WFC     | 4.28%    | 358.0 |
| 63      | TDG     | 6.85%    | 359.0 | NFLX    | 11.71%   | 128.0 |
| 63      | MS      | 4.69%    | 507.0 | ON      | 15.62%   | 95.0  |
| 63      | PWR     | 7.02%    | 329.0 | MU      | 24.74%   | 59.0  |
| 63      | QQQ     | 4.12%    | 541.0 | IRM     | 7.26%    | 187.0 |
| 63      | GS      | 8.48%    | 260.0 | LUMN    | 12.68%   | 105.0 |
| 63      | THC     | 4.27%    | 515.0 | AAPL    | 7.99%    | 166.0 |
| 63      | LLY     | 13.35%   | 158.0 | TXN     | 10.81%   | 121.0 |
| 63      | CMG     | 5.92%    | 319.0 | GS      | 6.5%     | 201.0 |
| 63      | JPM     | 5.95%    | 297.0 | B       | 3.77%    | 341.0 |
| 63      | ON      | 5.0%     | 351.0 | EXPE    | 4.29%    | 292.0 |
| 63      | LVS     | 15.12%   | 101.0 | AMD     | 14.21%   | 88.0  |
| 63      | AZO     | 6.15%    | 246.0 | CAH     | 8.96%    | 138.0 |



---

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

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 126     | NVDA    | 45.52%   | 669.0 | MSTR    | 79.04%   | 153.0 |
| 126     | MU      | 45.65%   | 389.0 | VST     | 34.17%   | 215.0 |
| 126     | AMAT    | 23.66%   | 658.0 | WDC     | 37.51%   | 186.0 |
| 126     | WDC     | 91.61%   | 137.0 | HSBC    | 15.2%    | 452.0 |
| 126     | TEVA    | 41.86%   | 240.0 | SLV     | 14.97%   | 331.0 |
| 126     | VST     | 33.11%   | 261.0 | META    | 30.61%   | 160.0 |
| 126     | AVGO    | 28.17%   | 295.0 | GBTC    | 45.99%   | 99.0  |
| 126     | GOOGL   | 13.41%   | 594.0 | GILD    | 10.82%   | 386.0 |
| 126     | PHM     | 15.62%   | 488.0 | KALU    | 14.77%   | 274.0 |
| 126     | ORCL    | 15.5%    | 459.0 | HCA     | 16.09%   | 229.0 |
| 126     | THC     | 16.12%   | 429.0 | NFLX    | 29.38%   | 125.0 |
| 126     | QQQ     | 11.11%   | 551.0 | NEM     | 11.72%   | 306.0 |
| 126     | TDG     | 17.04%   | 358.0 | PWR     | 34.25%   | 95.0  |
| 126     | GE      | 30.74%   | 198.0 | EXPE    | 10.92%   | 288.0 |
| 126     | PWR     | 17.08%   | 346.0 | WFC     | 8.98%    | 347.0 |
| 126     | AMD     | 14.09%   | 385.0 | CCL     | 19.53%   | 156.0 |
| 126     | GBTC    | 32.17%   | 154.0 | B       | 8.81%    | 337.0 |
| 126     | CAH     | 21.42%   | 226.0 | GE      | 20.11%   | 141.0 |
| 126     | TRGP    | 22.64%   | 198.0 | AVGO    | 30.98%   | 90.0  |
| 126     | MS      | 9.38%    | 457.0 | GS      | 13.73%   | 201.0 |
| 126     | GS      | 20.9%    | 196.0 | AMD     | 32.26%   | 84.0  |
| 126     | LLY     | 20.77%   | 192.0 | TMUS    | 7.44%    | 357.0 |
| 126     | CSTM    | 17.59%   | 219.0 | TSLA    | 11.98%   | 216.0 |
| 126     | DHI     | 10.4%    | 364.0 | LLY     | 16.36%   | 155.0 |
| 126     | VNO     | 12.5%    | 283.0 | GS      | 12.27%   | 201.0 |
| 126     | ON      | 9.67%    | 364.0 | ACGL    | 16.9%    | 145.0 |
| 126     | INTC    | 15.41%   | 209.0 | CAH     | 17.66%   | 138.0 |
| 126     | ETRN    | 39.61%   | 81.0  | ISRG    | 9.92%    | 237.0 |
| 126     | AZO     | 11.02%   | 268.0 | AAPL    | 13.12%   | 165.0 |
| 126     | CMG     | 9.0%     | 328.0 | INTC    | 23.66%   | 90.0  |



---

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

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 252     | NVDA    | 122.21%  | 665.0 | MSTR    | 244.2%   | 141.0 |
| 252     | AMAT    | 43.89%   | 585.0 | WDC     | 161.15%  | 174.0 |
| 252     | MU      | 84.66%   | 302.0 | VST     | 119.45%  | 213.0 |
| 252     | GBTC    | 132.66%  | 144.0 | HSBC    | 35.54%   | 398.0 |
| 252     | GOOGL   | 32.73%   | 552.0 | SLV     | 41.84%   | 310.0 |
| 252     | PHM     | 42.62%   | 381.0 | META    | 71.62%   | 152.0 |
| 252     | THC     | 46.17%   | 342.0 | GBTC    | 110.58%  | 91.0  |
| 252     | ORCL    | 36.29%   | 393.0 | NFLX    | 67.11%   | 116.0 |
| 252     | AMD     | 37.17%   | 364.0 | WFC     | 26.34%   | 294.0 |
| 252     | QQQ     | 24.81%   | 534.0 | NEM     | 27.72%   | 277.0 |
| 252     | VST     | 71.25%   | 185.0 | B       | 24.78%   | 308.0 |
| 252     | PWR     | 39.79%   | 329.0 | MU      | 163.0%   | 46.0  |
| 252     | AVGO    | 48.24%   | 251.0 | GE      | 54.83%   | 136.0 |
| 252     | CSTM    | 65.16%   | 170.0 | GILD    | 21.64%   | 323.0 |
| 252     | LLY     | 55.94%   | 194.0 | AVGO    | 80.52%   | 85.0  |
| 252     | GE      | 66.62%   | 162.0 | ACGL    | 47.21%   | 144.0 |
| 252     | VNO     | 42.87%   | 239.0 | TMUS    | 20.08%   | 327.0 |
| 252     | TDG     | 31.97%   | 317.0 | GS      | 28.79%   | 194.0 |
| 252     | MS      | 20.41%   | 371.0 | EXPE    | 22.12%   | 244.0 |
| 252     | DHI     | 19.88%   | 356.0 | HCA     | 25.44%   | 211.0 |
| 252     | MSFT    | 32.72%   | 211.0 | INTC    | 66.73%   | 80.0  |
| 252     | CAH     | 40.75%   | 169.0 | GWV     | 30.71%   | 170.0 |
| 252     | TEVA    | 42.92%   | 148.0 | PWR     | 69.68%   | 74.0  |
| 252     | X       | 27.46%   | 200.0 | NVS     | 18.97%   | 262.0 |
| 252     | HLT     | 24.33%   | 212.0 | CCL     | 38.51%   | 125.0 |
| 252     | ON      | 14.0%    | 364.0 | AMD     | 77.0%    | 62.0  |
| 252     | AZO     | 18.91%   | 268.0 | ISRG    | 25.3%    | 188.0 |
| 252     | COST    | 19.02%   | 241.0 | AMZN    | 20.23%   | 226.0 |
| 252     | ETRN    | 59.05%   | 76.0  | MSI     | 22.13%   | 206.0 |
| 252     | JPM     | 27.82%   | 152.0 | GLD     | 21.04%   | 216.0 |



---

## 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | WDC     | 1.09%    | 102.0 | CVS     | 0.35%    | 107.0 |
| 1       | AMD     | 1.7%     | 47.0  | CLF     | 0.72%    | 49.0  |
| 1       | MU      | 0.94%    | 84.0  | AMD     | 1.08%    | 32.0  |
| 1       | INTC    | 0.95%    | 77.0  | AMAT    | 1.89%    | 17.0  |
| 1       | CSTM    | 0.7%     | 94.0  | RIO     | 0.43%    | 72.0  |
| 1       | GOOGL   | 0.34%    | 156.0 | QCOM    | 0.38%    | 77.0  |
| 1       | TEVA    | 0.57%    | 92.0  | IRM     | 0.71%    | 40.0  |
| 1       | LUMN    | 1.4%     | 29.0  | UNH     | 1.1%     | 25.0  |
| 1       | CZR     | 0.48%    | 77.0  | AMGN    | 0.25%    | 109.0 |
| 1       | ON      | 0.61%    | 59.0  | CMA     | 0.59%    | 45.0  |
| 1       | NWL     | 0.67%    | 52.0  | BHP     | 0.48%    | 53.0  |
| 1       | AMAT    | 0.39%    | 88.0  | BBY     | 0.87%    | 28.0  |
| 1       | CAH     | 0.25%    | 141.0 | ON      | 0.55%    | 44.0  |
| 1       | PCG     | 0.19%    | 159.0 | META    | 0.71%    | 32.0  |
| 1       | CCL     | 0.39%    | 74.0  | AAP     | 0.28%    | 80.0  |
| 1       | BBY     | 0.3%     | 88.0  | MRK     | 0.24%    | 95.0  |
| 1       | VFC     | 0.66%    | 40.0  | NVDA    | 0.32%    | 67.0  |
| 1       | GS      | 0.11%    | 229.0 | FITB    | 0.25%    | 85.0  |
| 1       | CYH     | 0.15%    | 142.0 | B       | 0.67%    | 32.0  |
| 1       | AVGO    | 0.46%    | 45.0  | AMC     | 0.93%    | 21.0  |
| 1       | AA      | 0.19%    | 110.0 | KALU    | 0.19%    | 96.0  |
| 1       | CSCO    | 0.48%    | 43.0  | HSBC    | 0.31%    | 58.0  |
| 1       | ORCL    | 0.3%     | 68.0  | KEY     | 0.4%     | 44.0  |
| 1       | FSUGY   | 0.17%    | 116.0 | AZN     | 0.62%    | 28.0  |
| 1       | TRGP    | 0.11%    | 161.0 | IEP     | 0.34%    | 51.0  |
| 1       | CLF     | 0.49%    | 29.0  | TXN     | 0.31%    | 56.0  |
| 1       | BA      | 0.57%    | 24.0  | LUMN    | 0.72%    | 22.0  |
| 1       | TXN     | 0.22%    | 62.0  | LLY     | 0.19%    | 82.0  |
| 1       | QQQ     | 0.21%    | 64.0  | TEVA    | 0.32%    | 47.0  |
| 1       | B       | 0.33%    | 35.0  | TSLA    | 0.24%    | 57.0  |



---

## 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | WDC     | 9.41%    | 113.0 | WDC     | 12.9%    | 25.0  |
| 10      | INTC    | 9.8%     | 67.0  | KALU    | 3.31%    | 90.0  |
| 10      | MU      | 7.15%    | 82.0  | AMD     | 9.29%    | 32.0  |
| 10      | TEVA    | 5.31%    | 93.0  | MU      | 14.13%   | 21.0  |
| 10      | CSTM    | 5.21%    | 77.0  | INTC    | 6.72%    | 44.0  |
| 10      | AMD     | 10.22%   | 38.0  | RIO     | 3.21%    | 71.0  |
| 10      | GOOGL   | 2.48%    | 154.0 | QCOM    | 3.03%    | 75.0  |
| 10      | GS      | 1.69%    | 216.0 | AMAT    | 11.21%   | 18.0  |
| 10      | ON      | 6.77%    | 52.0  | IRM     | 4.77%    | 42.0  |
| 10      | CSCO    | 8.75%    | 40.0  | TXN     | 3.37%    | 58.0  |
| 10      | CZR     | 3.12%    | 82.0  | CNC     | 4.74%    | 40.0  |
| 10      | CCL     | 3.21%    | 75.0  | CVS     | 1.78%    | 103.0 |
| 10      | SLV     | 2.24%    | 106.0 | NEM     | 6.03%    | 30.0  |
| 10      | VFC     | 7.31%    | 32.0  | EXPE    | 3.52%    | 51.0  |
| 10      | AMAT    | 2.83%    | 79.0  | NVDA    | 2.64%    | 64.0  |
| 10      | NEM     | 1.93%    | 99.0  | CLF     | 3.57%    | 47.0  |
| 10      | ELAN    | 2.53%    | 73.0  | ON      | 3.71%    | 45.0  |
| 10      | FSUGY   | 1.73%    | 106.0 | PWR     | 2.67%    | 58.0  |
| 10      | AVGO    | 3.91%    | 45.0  | BUD     | 1.18%    | 131.0 |
| 10      | CAH     | 1.32%    | 131.0 | HSBC    | 2.57%    | 60.0  |
| 10      | TRGP    | 1.11%    | 148.0 | AAPL    | 4.73%    | 32.0  |
| 10      | NWL     | 2.79%    | 50.0  | JAZZ    | 2.08%    | 72.0  |
| 10      | TXN     | 3.22%    | 43.0  | CMA     | 3.82%    | 39.0  |
| 10      | TFC     | 2.17%    | 61.0  | BAC     | 3.58%    | 41.0  |
| 10      | QQQ     | 2.09%    | 62.0  | GILD    | 1.71%    | 84.0  |
| 10      | JPM     | 0.69%    | 186.0 | B       | 4.48%    | 32.0  |
| 10      | MS      | 1.15%    | 107.0 | UAA     | 3.04%    | 46.0  |
| 10      | PCG     | 0.62%    | 163.0 | BIIB    | 2.72%    | 48.0  |
| 10      | VST     | 0.74%    | 135.0 | FITB    | 1.56%    | 83.0  |
| 10      | ORCL    | 1.39%    | 72.0  | ABBV    | 1.06%    | 120.0 |





---

## 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 21      | WDC     | 22.21%   | 110.0 | AMD     | 32.28%   | 32.0  |
| 21      | MU      | 21.37%   | 72.0  | INTC    | 20.97%   | 43.0  |
| 21      | TEVA    | 11.79%   | 93.0  | KALU    | 8.32%    | 90.0  |
| 21      | INTC    | 15.67%   | 60.0  | WDC     | 27.61%   | 24.0  |
| 21      | ON      | 18.13%   | 47.0  | MU      | 30.71%   | 20.0  |
| 21      | CSTM    | 10.93%   | 76.0  | JAZZ    | 7.8%     | 70.0  |
| 21      | GS      | 3.79%    | 213.0 | TXN     | 8.65%    | 57.0  |
| 21      | GOOGL   | 5.44%    | 147.0 | RIO     | 7.31%    | 67.0  |
| 21      | CSCO    | 14.87%   | 49.0  | CVS     | 4.81%    | 100.0 |
| 21      | AMAT    | 7.71%    | 86.0  | BUD     | 3.46%    | 127.0 |
| 21      | SLV     | 6.58%    | 99.0  | IRM     | 9.98%    | 42.0  |
| 21      | CZR     | 7.16%    | 84.0  | CNC     | 10.25%   | 40.0  |
| 21      | TRGP    | 3.57%    | 148.0 | QCOM    | 5.11%    | 76.0  |
| 21      | CCL     | 6.11%    | 79.0  | HSBC    | 6.37%    | 60.0  |
| 21      | MS      | 3.14%    | 113.0 | NEM     | 12.58%   | 29.0  |
| 21      | AVGO    | 7.24%    | 48.0  | B       | 10.77%   | 32.0  |
| 21      | AMD     | 9.79%    | 35.0  | CLF     | 7.11%    | 46.0  |
| 21      | VFC     | 11.71%   | 29.0  | UAA     | 7.22%    | 45.0  |
| 21      | FSUGY   | 3.28%    | 93.0  | ON      | 7.36%    | 44.0  |
| 21      | NEM     | 3.37%    | 89.0  | LLY     | 3.78%    | 85.0  |
| 21      | ELAN    | 4.19%    | 69.0  | GILD    | 3.66%    | 83.0  |
| 21      | AA      | 2.51%    | 106.0 | AMC     | 19.59%   | 15.0  |
| 21      | CAH     | 2.07%    | 117.0 | EXPE    | 5.46%    | 51.0  |
| 21      | FCX     | 8.38%    | 27.0  | BAC     | 6.96%    | 39.0  |
| 21      | PCG     | 1.47%    | 153.0 | PWR     | 4.72%    | 56.0  |
| 21      | TFC     | 3.45%    | 65.0  | MRK     | 2.95%    | 88.0  |
| 21      | BBY     | 2.5%     | 89.0  | CMA     | 7.91%    | 32.0  |
| 21      | QQQ     | 4.25%    | 48.0  | AAPL    | 7.43%    | 32.0  |
| 21      | NWL     | 3.93%    | 45.0  | AAP     | 3.39%    | 67.0  |
| 21      | JPM     | 0.87%    | 183.0 | AVGO    | 9.32%    | 24.0  |



---

## 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 63      | WDC     | 82.76%   | 102.0 | INTC    | 88.18%   | 34.0  |
| 63      | MU      | 76.05%   | 64.0  | KALU    | 36.14%   | 81.0  |
| 63      | TEVA    | 45.07%   | 92.0  | ON      | 46.53%   | 42.0  |
| 63      | AMAT    | 34.6%    | 77.0  | LLY     | 19.08%   | 75.0  |
| 63      | CSTM    | 30.2%    | 67.0  | RIO     | 19.77%   | 62.0  |
| 63      | AA      | 27.32%   | 73.0  | WDC     | 75.03%   | 16.0  |
| 63      | INTC    | 60.0%    | 32.0  | JAZZ    | 23.77%   | 48.0  |
| 63      | TRGP    | 15.6%    | 121.0 | PWR     | 28.48%   | 39.0  |
| 63      | GS      | 10.38%   | 174.0 | MU      | 90.3%    | 12.0  |
| 63      | GOOGL   | 16.87%   | 105.0 | EXPE    | 21.72%   | 47.0  |
| 63      | CAH     | 14.96%   | 100.0 | FCX     | 24.18%   | 42.0  |
| 63      | MS      | 13.1%    | 101.0 | GILD    | 12.25%   | 80.0  |
| 63      | CZR     | 15.42%   | 74.0  | TXN     | 19.13%   | 51.0  |
| 63      | FSUGY   | 11.48%   | 70.0  | B       | 36.92%   | 26.0  |
| 63      | AVGO    | 16.84%   | 47.0  | HSBC    | 15.11%   | 60.0  |
| 63      | VFC     | 23.46%   | 31.0  | NEM     | 30.11%   | 29.0  |
| 63      | SLV     | 10.57%   | 62.0  | BUD     | 8.72%    | 100.0 |
| 63      | AMD     | 30.61%   | 20.0  | AMD     | 32.98%   | 26.0  |
| 63      | NEM     | 8.77%    | 66.0  | SLV     | 47.56%   | 18.0  |
| 63      | ELAN    | 8.52%    | 55.0  | UAA     | 20.96%   | 40.0  |
| 63      | TFC     | 7.98%    | 58.0  | IRM     | 19.63%   | 42.0  |
| 63      | SPY     | 6.15%    | 70.0  | CVS     | 10.13%   | 75.0  |
| 63      | ON      | 26.52%   | 16.0  | LUMN    | 41.09%   | 16.0  |
| 63      | GLD     | 16.05%   | 26.0  | BHP     | 19.58%   | 32.0  |
| 63      | PWR     | 13.25%   | 30.0  | CNC     | 26.02%   | 24.0  |
| 63      | PCG     | 3.51%    | 110.0 | MRK     | 9.16%    | 68.0  |
| 63      | QQQ     | 7.84%    | 42.0  | XOM     | 14.9%    | 38.0  |
| 63      | B       | 14.23%   | 22.0  | BMJ     | 7.88%    | 69.0  |
| 63      | ACGL    | 3.7%     | 83.0  | AAPL    | 17.4%    | 30.0  |
| 63      | OXY     | 22.34%   | 12.0  | GSK     | 6.78%    | 68.0  |



---

## VaR Adjusted V-Scores: P365D, 126d Horizon

Period examined: All model dates from 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 126     | WDC     | 236.84%  | 49.0  | KALU    | 70.87%   | 50.0  |
| 126     | MU      | 198.73%  | 58.0  | WDC     | 198.59%  | 15.0  |
| 126     | TEVA    | 74.45%   | 91.0  | INTC    | 169.43%  | 13.0  |
| 126     | AMAT    | 87.08%   | 73.0  | RIO     | 47.5%    | 41.0  |
| 126     | TRGP    | 38.58%   | 85.0  | NEM     | 66.37%   | 29.0  |
| 126     | INTC    | 121.77%  | 25.0  | FCX     | 49.17%   | 33.0  |
| 126     | AA      | 87.35%   | 28.0  | HSBC    | 28.73%   | 52.0  |
| 126     | GS      | 20.19%   | 117.0 | SLV     | 84.98%   | 17.0  |
| 126     | CAH     | 36.44%   | 64.0  | ON      | 93.08%   | 15.0  |
| 126     | CSTM    | 69.86%   | 32.0  | LLY     | 26.25%   | 53.0  |
| 126     | GOOGL   | 34.06%   | 60.0  | BUD     | 19.94%   | 69.0  |
| 126     | VFC     | 46.52%   | 31.0  | JAZZ    | 43.42%   | 30.0  |
| 126     | GLD     | 46.19%   | 28.0  | BMJ     | 25.96%   | 50.0  |
| 126     | PWR     | 34.12%   | 32.0  | GNRC    | 27.85%   | 43.0  |
| 126     | MS      | 19.35%   | 52.0  | AMD     | 55.92%   | 21.0  |
| 126     | FSUGY   | 18.48%   | 53.0  | MRK     | 31.54%   | 36.0  |
| 126     | ELAN    | 39.81%   | 22.0  | TXN     | 33.1%    | 34.0  |
| 126     | ON      | 65.7%    | 13.0  | GSK     | 26.44%   | 40.0  |
| 126     | B       | 53.5%    | 15.0  | XOM     | 28.78%   | 33.0  |
| 126     | CZR     | 24.45%   | 32.0  | PWR     | 47.31%   | 20.0  |
| 126     | AVGO    | 15.11%   | 46.0  | BHP     | 40.46%   | 23.0  |
| 126     | SLV     | 23.47%   | 29.0  | LUMN    | 70.72%   | 12.0  |
| 126     | NEM     | 23.32%   | 26.0  | GILD    | 12.81%   | 66.0  |
| 126     | TFC     | 8.68%    | 64.0  | B       | 37.52%   | 22.0  |
| 126     | PCG     | 10.18%   | 54.0  | FITB    | 16.33%   | 50.0  |
| 126     | KEY     | 17.55%   | 30.0  | EXPE    | 19.04%   | 41.0  |
| 126     | AMD     | 24.87%   | 17.0  | UAA     | 32.71%   | 23.0  |
| 126     | THC     | 4.43%    | 90.0  | HLT     | 17.6%    | 38.0  |
| 126     | ACGL    | 4.46%    | 82.0  | VZ      | 10.21%   | 63.0  |
| 126     | CSCO    | 45.33%   | 7.0   | IRM     | 29.2%    | 21.0  |



---

## 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 2026-04-02 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | AMD     | 2.82%    | 25.0  | QCOM    | 2.6%     | 13.0  |
| 1       | INTC    | 1.33%    | 40.0  | CVS     | 1.04%    | 29.0  |
| 1       | ON      | 0.78%    | 46.0  | AMC     | 2.1%     | 13.0  |
| 1       | WDC     | 3.6%     | 10.0  | AMAT    | 2.33%    | 9.0   |
| 1       | LUMN    | 2.01%    | 16.0  | BBY     | 1.33%    | 14.0  |
| 1       | CSCO    | 0.87%    | 32.0  | UNH     | 1.32%    | 14.0  |
| 1       | GOOGL   | 0.66%    | 38.0  | INTC    | 2.18%    | 8.0   |
| 1       | PRGO    | 0.96%    | 24.0  | CLF     | 0.77%    | 22.0  |
| 1       | CSTM    | 0.77%    | 30.0  | IRM     | 4.03%    | 4.0   |
| 1       | MU      | 1.99%    | 10.0  | BXP     | 0.75%    | 21.0  |
| 1       | NWL     | 1.29%    | 13.0  | META    | 1.0%     | 15.0  |
| 1       | GS      | 0.28%    | 57.0  | KALU    | 1.36%    | 11.0  |
| 1       | BA      | 0.66%    | 21.0  | GNRC    | 0.74%    | 20.0  |
| 1       | ELAN    | 0.76%    | 16.0  | AMD     | 2.74%    | 5.0   |
| 1       | OXY     | 0.73%    | 15.0  | FITB    | 1.11%    | 12.0  |
| 1       | QQQ     | 0.42%    | 23.0  | MSTR    | 4.41%    | 3.0   |
| 1       | ORLY    | 0.6%     | 15.0  | GT      | 1.59%    | 7.0   |
| 1       | WFC     | 0.59%    | 15.0  | TXN     | 1.57%    | 7.0   |
| 1       | SPY     | 0.8%     | 10.0  | TEVA    | 0.55%    | 19.0  |
| 1       | HD      | 3.84%    | 2.0   | VNO     | 0.86%    | 12.0  |
| 1       | LLY     | 0.46%    | 15.0  | CDNS    | 1.24%    | 8.0   |
| 1       | JPM     | 0.14%    | 48.0  | LNC     | 0.68%    | 14.0  |
| 1       | CNC     | 0.65%    | 10.0  | NAVI    | 0.55%    | 17.0  |
| 1       | CLF     | 2.05%    | 3.0   | AMGN    | 0.22%    | 42.0  |
| 1       | NVDA    | 1.78%    | 3.0   | ADBE    | 1.13%    | 8.0   |
| 1       | MRK     | 1.32%    | 4.0   | TSLA    | 1.09%    | 8.0   |
| 1       | THC     | 0.1%     | 52.0  | BIIB    | 1.25%    | 7.0   |
| 1       | CCL     | 1.01%    | 5.0   | ABBV    | 0.25%    | 34.0  |
| 1       | MS      | 0.25%    | 18.0  | CZR     | 0.57%    | 15.0  |
| 1       | B       | 0.63%    | 7.0   | BHC     | 0.55%    | 15.0  |



---

## VaR Adjusted V-Scores: P90D, 10d Horizon

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

Period examined: All model dates from 2026-04-02 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | CSCO    | 12.42%   | 28.0  | MU      | 33.82%   | 9.0   |
| 10      | AMD     | 20.42%   | 17.0  | INTC    | 41.17%   | 7.0   |
| 10      | INTC    | 9.81%    | 31.0  | QCOM    | 22.91%   | 12.0  |
| 10      | ON      | 7.91%    | 37.0  | CNC     | 11.1%    | 18.0  |
| 10      | WDC     | 21.58%   | 13.0  | CLF     | 9.34%    | 20.0  |
| 10      | GS      | 3.78%    | 46.0  | TXN     | 20.49%   | 8.0   |
| 10      | GOOGL   | 3.64%    | 40.0  | AMD     | 31.94%   | 5.0   |
| 10      | MU      | 12.39%   | 11.0  | CVS     | 5.91%    | 27.0  |
| 10      | TRGP    | 2.57%    | 35.0  | WDC     | 16.59%   | 9.0   |
| 10      | TXN     | 2.57%    | 33.0  | AMC     | 14.09%   | 9.0   |
| 10      | ELAN    | 3.9%     | 19.0  | AMAT    | 11.63%   | 10.0  |
| 10      | VST     | 3.36%    | 21.0  | VNO     | 7.7%     | 13.0  |
| 10      | QQQ     | 3.14%    | 22.0  | NVDA    | 5.0%     | 18.0  |
| 10      | NWL     | 6.4%     | 10.0  | ABBV    | 2.5%     | 31.0  |
| 10      | JPM     | 1.42%    | 45.0  | BUD     | 2.19%    | 33.0  |
| 10      | AMAT    | 12.32%   | 5.0   | AVGO    | 7.03%    | 10.0  |
| 10      | LUMN    | 5.72%    | 10.0  | BXP     | 3.37%    | 19.0  |
| 10      | MS      | 4.09%    | 12.0  | KALU    | 7.01%    | 8.0   |
| 10      | SPY     | 5.14%    | 9.0   | TDG     | 3.02%    | 18.0  |
| 10      | FCX     | 3.94%    | 10.0  | FITB    | 5.38%    | 10.0  |
| 10      | CSTM    | 2.77%    | 12.0  | GE      | 3.75%    | 14.0  |
| 10      | KALU    | 6.12%    | 5.0   | BAC     | 3.95%    | 13.0  |
| 10      | AAPL    | 1.67%    | 18.0  | ZION    | 2.2%     | 21.0  |
| 10      | MNST    | 4.06%    | 7.0   | GT      | 6.33%    | 7.0   |
| 10      | BBY     | 20.35%   | 1.0   | LNC     | 3.22%    | 13.0  |
| 10      | RIO     | 6.34%    | 3.0   | CZR     | 2.77%    | 15.0  |
| 10      | CCL     | 2.34%    | 8.0   | IRM     | 10.2%    | 4.0   |
| 10      | WFC     | 1.23%    | 15.0  | UNH     | 4.25%    | 9.0   |
| 10      | HD      | 8.03%    | 2.0   | LLY     | 3.43%    | 10.0  |
| 10      | MOS     | 8.02%    | 2.0   | UAA     | 5.7%     | 6.0   |



---

## 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 2026-04-02 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 21      | CSCO    | 23.74%   | 30.0  | MU      | 64.33%   | 8.0   |
| 21      | ON      | 20.48%   | 31.0  | INTC    | 83.59%   | 6.0   |
| 21      | AMD     | 33.49%   | 13.0  | QCOM    | 33.55%   | 13.0  |
| 21      | WDC     | 36.52%   | 11.0  | AMD     | 75.82%   | 5.0   |
| 21      | MU      | 67.48%   | 5.0   | CNC     | 23.12%   | 16.0  |
| 21      | GS      | 8.24%    | 37.0  | CLF     | 16.76%   | 19.0  |
| 21      | INTC    | 11.31%   | 21.0  | CVS     | 14.27%   | 22.0  |
| 21      | GOOGL   | 6.5%     | 34.0  | TXN     | 41.04%   | 7.0   |
| 21      | AMAT    | 36.33%   | 5.0   | WDC     | 35.36%   | 8.0   |
| 21      | TRGP    | 5.45%    | 29.0  | AMC     | 30.74%   | 7.0   |
| 21      | MS      | 9.84%    | 12.0  | VNO     | 13.74%   | 13.0  |
| 21      | NWL     | 14.18%   | 6.0   | ABBV    | 6.98%    | 21.0  |
| 21      | SPY     | 8.29%    | 10.0  | BUD     | 5.24%    | 27.0  |
| 21      | FCX     | 11.74%   | 7.0   | LLY     | 11.57%   | 11.0  |
| 21      | QQQ     | 7.84%    | 10.0  | NVDA    | 8.05%    | 15.0  |
| 21      | CSTM    | 8.19%    | 9.0   | KALU    | 14.91%   | 8.0   |
| 21      | MNST    | 10.93%   | 6.0   | AMAT    | 19.46%   | 6.0   |
| 21      | JPM     | 1.7%     | 37.0  | ZION    | 5.85%    | 18.0  |
| 21      | CLF     | 17.93%   | 3.0   | BXP     | 6.48%    | 16.0  |
| 21      | CNC     | 52.38%   | 1.0   | BAC     | 9.2%     | 11.0  |
| 21      | CCL     | 5.55%    | 9.0   | GE      | 9.02%    | 11.0  |
| 21      | TXN     | 2.04%    | 23.0  | UNH     | 12.9%    | 7.0   |
| 21      | KALU    | 7.49%    | 6.0   | JAZZ    | 4.87%    | 18.0  |
| 21      | ELAN    | 3.16%    | 14.0  | TDG     | 5.79%    | 15.0  |
| 21      | PWR     | 27.99%   | 1.0   | ORCL    | 5.5%     | 15.0  |
| 21      | BBY     | 25.96%   | 1.0   | GWG     | 6.07%    | 12.0  |
| 21      | HSBC    | 1.78%    | 12.0  | IRM     | 17.38%   | 4.0   |
| 21      | LLY     | 10.36%   | 2.0   | CZR     | 4.37%    | 14.0  |
| 21      | LUMN    | 1.36%    | 12.0  | GNRC    | 5.04%    | 12.0  |
| 21      | RIO     | 5.21%    | 3.0   | AVGO    | 8.11%    | 7.0   |



---

## VaR Adjusted V-Scores: P30D, 1d Horizon

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

Period examined: All model dates from 2026-06-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | INTC    | 1.55%    | 19.0  | AMC     | 7.85%    | 3.0   |
| 1       | AMD     | 2.21%    | 9.0   | AAP     | 0.94%    | 16.0  |
| 1       | CAH     | 0.91%    | 18.0  | FITB    | 1.68%    | 8.0   |
| 1       | NWL     | 2.35%    | 6.0   | MSTR    | 4.41%    | 3.0   |
| 1       | WDC     | 11.16%   | 1.0   | BBY     | 1.55%    | 8.0   |
| 1       | CYH     | 0.65%    | 16.0  | CLF     | 1.94%    | 6.0   |
| 1       | WFC     | 0.81%    | 12.0  | HD      | 1.38%    | 8.0   |
| 1       | LLY     | 0.63%    | 14.0  | AMAT    | 2.69%    | 4.0   |
| 1       | JPM     | 0.68%    | 13.0  | NVS     | 1.18%    | 9.0   |
| 1       | B       | 1.35%    | 6.0   | GT      | 2.05%    | 5.0   |
| 1       | PRGO    | 1.91%    | 4.0   | NAVI    | 2.48%    | 4.0   |
| 1       | GME     | 1.88%    | 4.0   | GSK     | 1.44%    | 6.0   |
| 1       | THC     | 0.4%     | 19.0  | CMG     | 0.94%    | 9.0   |
| 1       | GT      | 1.85%    | 4.0   | CVS     | 1.18%    | 7.0   |
| 1       | ELAN    | 3.41%    | 2.0   | META    | 1.41%    | 5.0   |
| 1       | MU      | 1.3%     | 5.0   | GNRC    | 0.71%    | 9.0   |
| 1       | MRK     | 4.85%    | 1.0   | SBUX    | 1.23%    | 5.0   |
| 1       | PHM     | 0.78%    | 6.0   | AZO     | 0.43%    | 14.0  |
| 1       | TRGP    | 0.36%    | 13.0  | QCOM    | 2.82%    | 2.0   |
| 1       | PCG     | 0.22%    | 20.0  | CHTR    | 1.11%    | 5.0   |
| 1       | CNC     | 0.43%    | 9.0   | BAC     | 1.1%     | 5.0   |
| 1       | TXN     | 0.17%    | 20.0  | CDNS    | 1.31%    | 4.0   |
| 1       | IRM     | 0.37%    | 9.0   | UNH     | 1.02%    | 5.0   |
| 1       | BA      | 3.25%    | 1.0   | BMJ     | 1.7%     | 3.0   |
| 1       | QQQ     | 0.23%    | 13.0  | BHC     | 0.63%    | 8.0   |
| 1       | KEY     | 0.68%    | 4.0   | AMGN    | 0.3%     | 17.0  |
| 1       | CSTM    | 0.32%    | 8.0   | BXP     | 1.07%    | 4.0   |
| 1       | HD      | 2.22%    | 1.0   | KALU    | 1.39%    | 3.0   |
| 1       | VNO     | 0.17%    | 12.0  | GWV     | 0.51%    | 8.0   |
| 1       | ISRG    | 1.91%    | 1.0   | ZION    | 1.33%    | 3.0   |



---

## VaR Adjusted V-Scores: P30D, 10d Horizon

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

Period examined: All model dates from 2026-06-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | INTC    | 16.86%   | 10.0  | AMAT    | 20.31%   | 4.0   |
| 10      | THC     | 8.92%    | 10.0  | ABBV    | 7.65%    | 6.0   |
| 10      | NWL     | 27.78%   | 3.0   | GT      | 8.91%    | 5.0   |
| 10      | CAH     | 9.14%    | 9.0   | AMC     | 18.11%   | 2.0   |
| 10      | CYH     | 8.94%    | 9.0   | GE      | 11.63%   | 3.0   |
| 10      | MU      | 11.03%   | 6.0   | FITB    | 5.44%    | 6.0   |
| 10      | VST     | 8.25%    | 8.0   | BALL    | 10.31%   | 3.0   |
| 10      | JPM     | 5.67%    | 9.0   | HD      | 5.94%    | 5.0   |
| 10      | WDC     | 37.81%   | 1.0   | GNRC    | 6.21%    | 4.0   |
| 10      | WFC     | 3.56%    | 10.0  | BAC     | 8.22%    | 3.0   |
| 10      | TXN     | 2.95%    | 11.0  | CVS     | 4.53%    | 5.0   |
| 10      | DHI     | 6.76%    | 4.0   | CCL     | 5.22%    | 4.0   |
| 10      | GS      | 1.95%    | 11.0  | BUD     | 3.33%    | 6.0   |
| 10      | CCL     | 10.11%   | 2.0   | WDC     | 19.87%   | 1.0   |
| 10      | AMD     | 17.72%   | 1.0   | CMG     | 4.59%    | 4.0   |
| 10      | MS      | 4.29%    | 4.0   | ZION    | 6.09%    | 3.0   |
| 10      | HSBC    | 3.38%    | 5.0   | NVS     | 2.94%    | 6.0   |
| 10      | PHM     | 14.62%   | 1.0   | GSK     | 4.05%    | 4.0   |
| 10      | HCA     | 4.34%    | 3.0   | LW      | 2.04%    | 7.0   |
| 10      | PCG     | 0.93%    | 11.0  | AMGN    | 1.75%    | 8.0   |
| 10      | LLY     | 1.38%    | 7.0   | PHM     | 6.72%    | 2.0   |
| 10      | IRM     | 2.32%    | 4.0   | ACGL    | 4.46%    | 3.0   |
| 10      | KEY     | 2.99%    | 3.0   | SBUX    | 4.43%    | 3.0   |
| 10      | VNO     | 1.4%     | 6.0   | NAVI    | 6.41%    | 2.0   |
| 10      | GT      | 4.15%    | 2.0   | BBY     | 2.76%    | 4.0   |
| 10      | HD      | 8.18%    | 1.0   | GW      | 2.65%    | 4.0   |
| 10      | BA      | 7.15%    | 1.0   | TLT     | 1.63%    | 6.0   |
| 10      | HLT     | 1.81%    | 3.0   | BXP     | 3.21%    | 3.0   |
| 10      | QQQ     | 0.65%    | 8.0   | TDG     | 4.8%     | 2.0   |
| 10      | CNC     | 2.35%    | 2.0   | LNC     | 9.2%     | 1.0   |





---

## 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 2026-06-29

| Horizon | Bullish | FwdPxRet | Count  | Bearish | FwdPxRet | Count |
|---------|---------|----------|--------|---------|----------|-------|
| 1       | MU      | 0.28%    | 859.0  | AMD     | 0.38%    | 304.0 |
| 1       | WDC     | 0.34%    | 626.0  | TSLA    | 0.15%    | 743.0 |
| 1       | AVGO    | 0.27%    | 762.0  | AMZN    | 0.16%    | 673.0 |
| 1       | NVDA    | 0.23%    | 867.0  | VST     | 0.24%    | 417.0 |
| 1       | MSTR    | 0.66%    | 283.0  | SBUX    | 0.16%    | 611.0 |
| 1       | PWR     | 0.23%    | 779.0  | CDNS    | 0.26%    | 380.0 |
| 1       | LLY     | 0.24%    | 642.0  | MSTR    | 0.15%    | 671.0 |
| 1       | VST     | 0.25%    | 610.0  | FITB    | 0.24%    | 396.0 |
| 1       | CCL     | 0.21%    | 659.0  | NVS     | 0.11%    | 720.0 |
| 1       | X       | 0.19%    | 711.0  | TEVA    | 0.38%    | 201.0 |
| 1       | GE      | 0.21%    | 643.0  | GILD    | 0.1%     | 701.0 |
| 1       | TEVA    | 0.19%    | 704.0  | CLF     | 0.26%    | 265.0 |
| 1       | PHM     | 0.11%    | 1001.0 | JAZZ    | 0.07%    | 974.0 |
| 1       | EXPE    | 0.3%     | 362.0  | GNRC    | 0.12%    | 582.0 |
| 1       | AMD     | 0.15%    | 715.0  | CYH     | 0.73%    | 94.0  |
| 1       | AMAT    | 0.11%    | 1004.0 | IRM     | 0.27%    | 254.0 |
| 1       | DHI     | 0.11%    | 978.0  | AMAT    | 1.42%    | 47.0  |
| 1       | TRGP    | 0.12%    | 835.0  | AMGN    | 0.1%     | 659.0 |
| 1       | JPM     | 0.13%    | 774.0  | CAH     | 0.21%    | 304.0 |
| 1       | GS      | 0.14%    | 667.0  | META    | 0.13%    | 510.0 |
| 1       | AA      | 0.12%    | 815.0  | RIO     | 0.17%    | 377.0 |
| 1       | ORCL    | 0.12%    | 763.0  | ORLY    | 0.23%    | 275.0 |
| 1       | MNST    | 0.15%    | 582.0  | LUMN    | 0.26%    | 234.0 |
| 1       | CAH     | 0.12%    | 692.0  | INTC    | 0.24%    | 251.0 |
| 1       | GOOGL   | 0.08%    | 1013.0 | WYNN    | 0.18%    | 330.0 |
| 1       | HLT     | 0.12%    | 701.0  | KEY     | 0.18%    | 325.0 |
| 1       | INTC    | 0.11%    | 737.0  | QCOM    | 0.18%    | 268.0 |
| 1       | AZO     | 0.12%    | 675.0  | LEN     | 0.38%    | 125.0 |
| 1       | FCX     | 0.1%     | 760.0  | GBTC    | 0.2%     | 237.0 |
| 1       | TDG     | 0.11%    | 730.0  | UNH     | 0.09%    | 517.0 |



---

## 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 2026-06-29

| Horizon | Bullish | FwdPxRet | Count  | Bearish | FwdPxRet | Count |
|---------|---------|----------|--------|---------|----------|-------|
| 10      | WDC     | 4.49%    | 622.0  | MSTR    | 2.39%    | 662.0 |
| 10      | MU      | 2.88%    | 852.0  | AMD     | 4.17%    | 304.0 |
| 10      | NVDA    | 2.54%    | 866.0  | TSLA    | 1.32%    | 741.0 |
| 10      | AVGO    | 2.4%     | 759.0  | VST     | 2.22%    | 417.0 |
| 10      | VST     | 2.5%     | 601.0  | AMZN    | 1.23%    | 673.0 |
| 10      | PWR     | 1.91%    | 775.0  | QCOM    | 2.64%    | 267.0 |
| 10      | X       | 1.96%    | 702.0  | JAZZ    | 0.72%    | 968.0 |
| 10      | TEVA    | 1.9%     | 703.0  | GILD    | 0.99%    | 700.0 |
| 10      | GE      | 2.03%    | 636.0  | CDNS    | 1.81%    | 376.0 |
| 10      | AMAT    | 1.22%    | 1003.0 | META    | 1.33%    | 502.0 |
| 10      | PHM     | 1.14%    | 992.0  | IRM     | 2.57%    | 254.0 |
| 10      | ON      | 1.52%    | 719.0  | INTC    | 2.49%    | 251.0 |
| 10      | TRGP    | 1.31%    | 826.0  | CAH     | 2.0%     | 304.0 |
| 10      | LLY     | 1.64%    | 633.0  | UNH     | 1.2%     | 508.0 |
| 10      | FCX     | 1.37%    | 755.0  | NFLX    | 1.1%     | 534.0 |
| 10      | CSTM    | 1.17%    | 841.0  | HSBC    | 0.9%     | 644.0 |
| 10      | INTC    | 1.33%    | 728.0  | NVS     | 0.77%    | 718.0 |
| 10      | CCL     | 1.43%    | 658.0  | MU      | 4.81%    | 111.0 |
| 10      | CAH     | 1.31%    | 683.0  | SLV     | 0.94%    | 559.0 |
| 10      | JPM     | 1.14%    | 765.0  | BUD     | 0.75%    | 673.0 |
| 10      | THC     | 0.99%    | 878.0  | BAC     | 1.34%    | 367.0 |
| 10      | TDG     | 1.12%    | 730.0  | FITB    | 1.18%    | 393.0 |
| 10      | ORCL    | 1.05%    | 762.0  | LLY     | 1.78%    | 258.0 |
| 10      | MSTR    | 2.83%    | 283.0  | LUMN    | 1.92%    | 230.0 |
| 10      | GS      | 1.2%     | 658.0  | GNRC    | 0.77%    | 573.0 |
| 10      | GBTC    | 1.18%    | 648.0  | UAA     | 3.09%    | 139.0 |
| 10      | GOOGL   | 0.76%    | 1005.0 | ABBV    | 0.75%    | 561.0 |
| 10      | MNST    | 1.3%     | 575.0  | ELAN    | 1.28%    | 312.0 |
| 10      | AMD     | 1.02%    | 706.0  | NEM     | 0.76%    | 511.0 |
| 10      | DHI     | 0.7%     | 969.0  | TMUS    | 0.55%    | 692.0 |



---

## 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 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 21      | WDC     | 9.36%    | 613.0 | MSTR    | 6.74%    | 651.0 |
| 21      | MU      | 6.33%    | 842.0 | AMD     | 10.74%   | 304.0 |
| 21      | NVDA    | 5.96%    | 864.0 | TSLA    | 3.38%    | 737.0 |
| 21      | AVGO    | 4.78%    | 753.0 | VST     | 4.72%    | 417.0 |
| 21      | TEVA    | 4.75%    | 699.0 | AMZN    | 2.75%    | 672.0 |
| 21      | PWR     | 4.26%    | 770.0 | GILD    | 2.52%    | 699.0 |
| 21      | X       | 4.47%    | 691.0 | META    | 3.56%    | 492.0 |
| 21      | GE      | 4.78%    | 634.0 | INTC    | 6.57%    | 251.0 |
| 21      | VST     | 4.91%    | 590.0 | IRM     | 5.74%    | 254.0 |
| 21      | AMAT    | 2.87%    | 998.0 | NFLX    | 2.66%    | 532.0 |
| 21      | PHM     | 2.39%    | 986.0 | HSBC    | 2.16%    | 644.0 |
| 21      | TRGP    | 2.78%    | 815.0 | CAH     | 4.17%    | 304.0 |
| 21      | LLY     | 3.53%    | 622.0 | JAZZ    | 1.28%    | 960.0 |
| 21      | ON      | 2.96%    | 708.0 | ELAN    | 3.86%    | 312.0 |
| 21      | CSTM    | 2.45%    | 830.0 | NVS     | 1.67%    | 711.0 |
| 21      | FCX     | 2.56%    | 746.0 | CDNS    | 3.1%     | 374.0 |
| 21      | THC     | 2.09%    | 867.0 | GBTC    | 5.06%    | 222.0 |
| 21      | CAH     | 2.68%    | 672.0 | MU      | 10.21%   | 110.0 |
| 21      | TDG     | 2.47%    | 730.0 | LLY     | 4.26%    | 258.0 |
| 21      | ORCL    | 2.35%    | 758.0 | KALU    | 1.9%     | 564.0 |
| 21      | GOOGL   | 1.76%    | 996.0 | BUD     | 1.52%    | 666.0 |
| 21      | MNST    | 3.01%    | 564.0 | UNH     | 2.01%    | 497.0 |
| 21      | GS      | 2.55%    | 647.0 | SLV     | 1.78%    | 559.0 |
| 21      | CCL     | 2.51%    | 654.0 | BAC     | 2.72%    | 364.0 |
| 21      | ETRN    | 4.05%    | 393.0 | LUMN    | 4.08%    | 229.0 |
| 21      | JPM     | 2.09%    | 754.0 | QCOM    | 3.51%    | 266.0 |
| 21      | MS      | 1.56%    | 979.0 | ABBV    | 1.66%    | 553.0 |
| 21      | AZO     | 2.2%     | 674.0 | TXN     | 4.96%    | 173.0 |
| 21      | QQQ     | 1.49%    | 955.0 | UAA     | 6.0%     | 138.0 |
| 21      | HLT     | 2.01%    | 683.0 | GNRC    | 1.46%    | 562.0 |



---

## 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 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 63      | WDC     | 30.31%   | 581.0 | MSTR    | 20.42%   | 609.0 |
| 63      | NVDA    | 20.35%   | 856.0 | AMD     | 34.34%   | 293.0 |
| 63      | MU      | 17.69%   | 824.0 | META    | 16.8%    | 466.0 |
| 63      | AVGO    | 13.95%   | 747.0 | TSLA    | 10.07%   | 734.0 |
| 63      | GE      | 14.48%   | 623.0 | VST     | 14.44%   | 417.0 |
| 63      | AMAT    | 9.07%    | 971.0 | NFLX    | 11.12%   | 528.0 |
| 63      | TEVA    | 12.67%   | 682.0 | GBTC    | 25.28%   | 218.0 |
| 63      | VST     | 14.85%   | 549.0 | AMZN    | 7.88%    | 672.0 |
| 63      | PWR     | 9.98%    | 757.0 | GILD    | 7.56%    | 696.0 |
| 63      | PHM     | 7.93%    | 952.0 | HSBC    | 7.86%    | 644.0 |
| 63      | LLY     | 11.4%    | 613.0 | KALU    | 7.9%     | 555.0 |
| 63      | TRGP    | 8.79%    | 773.0 | ELAN    | 14.01%   | 311.0 |
| 63      | GOOGL   | 7.06%    | 954.0 | INTC    | 16.69%   | 242.0 |
| 63      | X       | 9.47%    | 649.0 | LUMN    | 15.42%   | 228.0 |
| 63      | CSTM    | 7.66%    | 788.0 | GME     | 10.96%   | 317.0 |
| 63      | THC     | 7.2%     | 826.0 | SLV     | 5.91%    | 559.0 |
| 63      | ORCL    | 7.46%    | 756.0 | HCA     | 8.91%    | 348.0 |
| 63      | CAH     | 8.29%    | 631.0 | PWR     | 20.03%   | 154.0 |
| 63      | ETRN    | 13.77%   | 379.0 | CAH     | 10.14%   | 304.0 |
| 63      | TDG     | 7.17%    | 728.0 | WFC     | 5.45%    | 563.0 |
| 63      | MS      | 5.12%    | 938.0 | NVS     | 4.19%    | 690.0 |
| 63      | JPM     | 6.69%    | 712.0 | ON      | 9.91%    | 287.0 |
| 63      | INTC    | 6.68%    | 690.0 | CDNS    | 8.42%    | 334.0 |
| 63      | GS      | 7.37%    | 605.0 | TMUS    | 4.25%    | 643.0 |
| 63      | HLT     | 6.38%    | 642.0 | JAZZ    | 2.9%     | 919.0 |
| 63      | MNST    | 7.36%    | 529.0 | ISRG    | 4.77%    | 532.0 |
| 63      | QQQ     | 4.25%    | 916.0 | XOM     | 5.46%    | 432.0 |
| 63      | CCL     | 5.94%    | 619.0 | NEM     | 4.56%    | 510.0 |
| 63      | DHI     | 3.99%    | 916.0 | BAC     | 6.3%     | 347.0 |
| 63      | IRM     | 5.89%    | 605.0 | AMGN    | 3.56%    | 606.0 |



---

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

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 126     | NVDA    | 48.69%   | 831.0 | MSTR    | 62.57%   | 550.0 |
| 126     | MU      | 46.53%   | 795.0 | META    | 39.13%   | 450.0 |
| 126     | WDC     | 62.67%   | 519.0 | GBTC    | 71.16%   | 215.0 |
| 126     | AVGO    | 28.91%   | 727.0 | NFLX    | 28.07%   | 525.0 |
| 126     | AMAT    | 21.87%   | 934.0 | AMD     | 59.92%   | 231.0 |
| 126     | GE      | 31.41%   | 585.0 | TSLA    | 18.02%   | 709.0 |
| 126     | TEVA    | 27.02%   | 660.0 | VST     | 30.11%   | 417.0 |
| 126     | VST     | 34.07%   | 486.0 | HSBC    | 15.84%   | 637.0 |
| 126     | PWR     | 21.23%   | 738.0 | SLV     | 16.54%   | 558.0 |
| 126     | PHM     | 17.2%    | 889.0 | GILD    | 13.41%   | 677.0 |
| 126     | THC     | 19.47%   | 763.0 | WDC     | 32.46%   | 267.0 |
| 126     | GOOGL   | 16.36%   | 891.0 | ELAN    | 25.89%   | 311.0 |
| 126     | TRGP    | 19.82%   | 712.0 | AMZN    | 11.73%   | 663.0 |
| 126     | LLY     | 22.05%   | 588.0 | NEM     | 14.74%   | 510.0 |
| 126     | ORCL    | 16.63%   | 745.0 | ISRG    | 12.66%   | 504.0 |
| 126     | CSTM    | 16.29%   | 730.0 | WFC     | 11.41%   | 552.0 |
| 126     | TDG     | 15.79%   | 713.0 | CAH     | 20.69%   | 304.0 |
| 126     | CAH     | 19.03%   | 568.0 | HCA     | 17.99%   | 345.0 |
| 126     | GS      | 17.75%   | 542.0 | GME     | 18.66%   | 308.0 |
| 126     | MS      | 10.63%   | 876.0 | KALU    | 10.96%   | 521.0 |
| 126     | INTC    | 13.94%   | 665.0 | TMUS    | 9.42%    | 600.0 |
| 126     | DHI     | 10.78%   | 857.0 | NVS     | 8.21%    | 640.0 |
| 126     | X       | 15.39%   | 590.0 | INTC    | 24.41%   | 215.0 |
| 126     | JPM     | 13.22%   | 649.0 | EXPE    | 8.69%    | 565.0 |
| 126     | QQQ     | 9.9%     | 866.0 | GWV     | 16.09%   | 304.0 |
| 126     | IRM     | 14.17%   | 577.0 | CDNS    | 17.86%   | 271.0 |
| 126     | B       | 34.64%   | 227.0 | CCL     | 19.83%   | 233.0 |
| 126     | ETRN    | 22.37%   | 345.0 | ON      | 17.37%   | 251.0 |
| 126     | AMD     | 11.31%   | 664.0 | PWR     | 34.12%   | 127.0 |
| 126     | AA      | 10.63%   | 693.0 | XOM     | 9.71%    | 424.0 |



---

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

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 252     | NVDA    | 121.85%  | 808.0 | MSTR    | 237.23%  | 492.0 |
| 252     | MU      | 89.67%   | 675.0 | VST     | 113.68%  | 418.0 |
| 252     | WDC     | 94.95%   | 416.0 | WDC     | 157.47%  | 254.0 |
| 252     | AVGO    | 58.45%   | 624.0 | META    | 90.24%   | 439.0 |
| 252     | AMAT    | 42.3%    | 815.0 | NFLX    | 67.57%   | 516.0 |
| 252     | THC     | 54.28%   | 634.0 | GBTC    | 147.64%  | 200.0 |
| 252     | GBTC    | 68.55%   | 487.0 | SLV     | 49.75%   | 537.0 |
| 252     | PHM     | 42.97%   | 763.0 | AMD     | 131.07%  | 168.0 |
| 252     | GE      | 66.2%    | 472.0 | INTC    | 100.82%  | 196.0 |
| 252     | PWR     | 44.87%   | 651.0 | TSLA    | 29.3%    | 633.0 |
| 252     | LLY     | 52.12%   | 551.0 | AMZN    | 30.57%   | 606.0 |
| 252     | VST     | 78.75%   | 361.0 | HSBC    | 34.23%   | 517.0 |
| 252     | GOOGL   | 35.65%   | 780.0 | NEM     | 37.18%   | 460.0 |
| 252     | TEVA    | 47.07%   | 531.0 | MU      | 208.58%  | 73.0  |
| 252     | TRGP    | 38.91%   | 586.0 | WFC     | 29.03%   | 491.0 |
| 252     | ORCL    | 34.86%   | 640.0 | GILD    | 22.87%   | 582.0 |
| 252     | TDG     | 30.41%   | 678.0 | GE      | 51.3%    | 259.0 |
| 252     | AMD     | 31.81%   | 616.0 | ELAN    | 46.2%    | 281.0 |
| 252     | DHI     | 25.27%   | 763.0 | TMUS    | 22.39%   | 560.0 |
| 252     | CSTM    | 30.79%   | 613.0 | ISRG    | 27.92%   | 438.0 |
| 252     | QQQ     | 24.28%   | 777.0 | EXPE    | 24.0%    | 507.0 |
| 252     | CAH     | 38.27%   | 465.0 | B       | 21.8%    | 537.0 |
| 252     | MS      | 23.33%   | 752.0 | CAH     | 40.5%    | 286.0 |
| 252     | JPM     | 31.02%   | 531.0 | NVS     | 17.83%   | 514.0 |
| 252     | CCL     | 32.99%   | 474.0 | T       | 12.95%   | 696.0 |
| 252     | GS      | 37.59%   | 416.0 | ACGL    | 48.14%   | 182.0 |
| 252     | HLT     | 28.35%   | 548.0 | AVGO    | 78.35%   | 108.0 |
| 252     | IRM     | 27.55%   | 511.0 | CCL     | 39.09%   | 214.0 |
| 252     | X       | 28.66%   | 482.0 | GS      | 30.63%   | 272.0 |
| 252     | VNO     | 33.81%   | 405.0 | ON      | 38.66%   | 193.0 |



---

## 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | WDC     | 0.96%    | 205.0 | AMC     | 1.89%    | 44.0  |
| 1       | MU      | 1.03%    | 181.0 | JAZZ    | 0.35%    | 238.0 |
| 1       | INTC    | 0.76%    | 162.0 | AMD     | 0.53%    | 135.0 |
| 1       | CSTM    | 0.43%    | 233.0 | AMAT    | 1.84%    | 31.0  |
| 1       | LUMN    | 0.61%    | 160.0 | CNC     | 0.26%    | 188.0 |
| 1       | AMD     | 0.97%    | 97.0  | MU      | 1.2%     | 38.0  |
| 1       | AMAT    | 0.45%    | 186.0 | TSLA    | 0.43%    | 105.0 |
| 1       | AVGO    | 0.57%    | 137.0 | AMGN    | 0.2%     | 204.0 |
| 1       | AA      | 0.31%    | 238.0 | UNH     | 0.16%    | 234.0 |
| 1       | TEVA    | 0.4%     | 167.0 | CDNS    | 0.24%    | 161.0 |
| 1       | GOOGL   | 0.29%    | 230.0 | CLF     | 0.42%    | 89.0  |
| 1       | NWL     | 0.42%    | 151.0 | CVS     | 0.16%    | 219.0 |
| 1       | VFC     | 0.57%    | 106.0 | QCOM    | 0.24%    | 143.0 |
| 1       | ELAN    | 0.28%    | 207.0 | HSBC    | 0.26%    | 123.0 |
| 1       | CCL     | 0.3%     | 182.0 | NVS     | 0.16%    | 205.0 |
| 1       | SLV     | 0.27%    | 200.0 | INTC    | 0.56%    | 56.0  |
| 1       | GNRC    | 0.7%     | 75.0  | LUMN    | 0.62%    | 49.0  |
| 1       | TRGP    | 0.19%    | 248.0 | LW      | 0.22%    | 137.0 |
| 1       | MS      | 0.19%    | 245.0 | GNRC    | 0.22%    | 135.0 |
| 1       | CSCO    | 0.24%    | 190.0 | GSK     | 0.12%    | 241.0 |
| 1       | KALU    | 0.5%     | 89.0  | BHP     | 0.47%    | 61.0  |
| 1       | ON      | 0.37%    | 118.0 | IRM     | 0.44%    | 63.0  |
| 1       | FSUGY   | 0.19%    | 216.0 | B       | 0.67%    | 39.0  |
| 1       | GS      | 0.16%    | 250.0 | TEVA    | 0.52%    | 50.0  |
| 1       | MNST    | 0.19%    | 185.0 | AAP     | 0.17%    | 146.0 |
| 1       | ZION    | 0.27%    | 127.0 | FITB    | 0.24%    | 101.0 |
| 1       | PHM     | 0.14%    | 235.0 | RIO     | 0.31%    | 78.0  |
| 1       | B       | 0.18%    | 172.0 | PEP     | 0.12%    | 197.0 |
| 1       | PWR     | 0.24%    | 129.0 | CMA     | 0.36%    | 66.0  |
| 1       | CAH     | 0.14%    | 225.0 | NEM     | 0.48%    | 45.0  |



---

## 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | WDC     | 10.4%    | 201.0 | AMD     | 6.38%    | 135.0 |
| 10      | MU      | 9.96%    | 174.0 | JAZZ    | 3.43%    | 232.0 |
| 10      | INTC    | 8.7%     | 153.0 | MU      | 15.8%    | 38.0  |
| 10      | CSTM    | 3.88%    | 225.0 | CNC     | 2.44%    | 188.0 |
| 10      | TEVA    | 4.83%    | 166.0 | QCOM    | 3.1%     | 142.0 |
| 10      | AMAT    | 4.17%    | 185.0 | INTC    | 7.69%    | 56.0  |
| 10      | AA      | 3.14%    | 229.0 | UNH     | 1.7%     | 225.0 |
| 10      | ON      | 6.09%    | 109.0 | CVS     | 1.67%    | 212.0 |
| 10      | AMD     | 7.5%     | 88.0  | GSK     | 1.42%    | 232.0 |
| 10      | LUMN    | 4.15%    | 157.0 | WDC     | 12.31%   | 26.0  |
| 10      | GOOGL   | 2.76%    | 222.0 | GNRC    | 2.49%    | 126.0 |
| 10      | CSCO    | 2.8%     | 181.0 | UAA     | 3.99%    | 77.0  |
| 10      | SLV     | 2.53%    | 191.0 | LLY     | 2.38%    | 127.0 |
| 10      | VFC     | 4.78%    | 97.0  | HSBC    | 2.38%    | 123.0 |
| 10      | MS      | 1.95%    | 236.0 | NVS     | 1.37%    | 203.0 |
| 10      | KALU    | 5.4%     | 84.0  | NEM     | 6.14%    | 45.0  |
| 10      | TRGP    | 1.89%    | 239.0 | KALU    | 2.27%    | 121.0 |
| 10      | GS      | 1.82%    | 241.0 | AMAT    | 11.94%   | 23.0  |
| 10      | NWL     | 2.92%    | 144.0 | IRM     | 4.19%    | 63.0  |
| 10      | CAH     | 1.78%    | 216.0 | RIO     | 3.28%    | 77.0  |
| 10      | ELAN    | 1.9%     | 200.0 | CMA     | 4.07%    | 57.0  |
| 10      | GNRC    | 4.75%    | 75.0  | ABBV    | 1.47%    | 155.0 |
| 10      | MNST    | 1.98%    | 178.0 | EXPE    | 3.39%    | 67.0  |
| 10      | AVGO    | 2.62%    | 134.0 | CDNS    | 1.44%    | 157.0 |
| 10      | FCX     | 2.5%     | 133.0 | B       | 5.75%    | 39.0  |
| 10      | CLF     | 3.35%    | 98.0  | GILD    | 1.93%    | 116.0 |
| 10      | CCL     | 1.69%    | 181.0 | LUMN    | 4.75%    | 45.0  |
| 10      | FSUGY   | 1.32%    | 210.0 | PWR     | 2.96%    | 72.0  |
| 10      | PWR     | 2.17%    | 125.0 | BIIB    | 3.17%    | 67.0  |
| 10      | QQQ     | 1.39%    | 187.0 | NVDA    | 1.68%    | 126.0 |





---

## 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 21      | WDC     | 22.14%   | 192.0 | AMD     | 18.18%   | 135.0 |
| 21      | MU      | 24.15%   | 164.0 | JAZZ    | 7.13%    | 224.0 |
| 21      | INTC    | 15.98%   | 142.0 | INTC    | 23.52%   | 56.0  |
| 21      | CSTM    | 9.1%     | 214.0 | MU      | 32.73%   | 37.0  |
| 21      | AMAT    | 10.05%   | 180.0 | CNC     | 5.18%    | 185.0 |
| 21      | TEVA    | 10.81%   | 162.0 | CVS     | 4.03%    | 202.0 |
| 21      | AA      | 7.9%     | 218.0 | KALU    | 6.6%     | 119.0 |
| 21      | ON      | 13.37%   | 98.0  | LLY     | 5.76%    | 127.0 |
| 21      | GOOGL   | 5.71%    | 213.0 | GSK     | 3.18%    | 221.0 |
| 21      | SLV     | 6.48%    | 180.0 | UNH     | 3.18%    | 214.0 |
| 21      | LUMN    | 7.76%    | 149.0 | WDC     | 27.61%   | 24.0  |
| 21      | CSCO    | 6.55%    | 171.0 | IRM     | 10.26%   | 63.0  |
| 21      | TRGP    | 4.43%    | 228.0 | TXN     | 7.52%    | 83.0  |
| 21      | MS      | 4.18%    | 225.0 | HSBC    | 5.02%    | 123.0 |
| 21      | GS      | 3.93%    | 230.0 | NVS     | 3.08%    | 196.0 |
| 21      | VFC     | 9.32%    | 96.0  | NEM     | 13.55%   | 44.0  |
| 21      | ELAN    | 4.63%    | 189.0 | GNRC    | 5.11%    | 115.0 |
| 21      | AMD     | 10.36%   | 77.0  | QCOM    | 4.05%    | 141.0 |
| 21      | KALU    | 10.35%   | 76.0  | RIO     | 7.49%    | 74.0  |
| 21      | CAH     | 3.77%    | 205.0 | UAA     | 7.13%    | 76.0  |
| 21      | MNST    | 4.32%    | 167.0 | AMC     | 14.82%   | 35.0  |
| 21      | FCX     | 5.7%     | 124.0 | LUMN    | 11.1%    | 44.0  |
| 21      | CLF     | 7.2%     | 92.0  | B       | 12.28%   | 39.0  |
| 21      | B       | 4.22%    | 155.0 | GILD    | 4.11%    | 115.0 |
| 21      | GNRC    | 8.69%    | 75.0  | BUD     | 3.12%    | 149.0 |
| 21      | PWR     | 5.41%    | 120.0 | VNO     | 7.4%     | 60.0  |
| 21      | AVGO    | 4.71%    | 128.0 | EXPE    | 6.29%    | 67.0  |
| 21      | FSUGY   | 2.86%    | 200.0 | TSLA    | 4.22%    | 99.0  |
| 21      | BHP     | 4.96%    | 111.0 | CDNS    | 2.56%    | 155.0 |
| 21      | QQQ     | 3.11%    | 176.0 | ORCL    | 4.22%    | 94.0  |



---

## 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 63      | WDC     | 83.65%   | 160.0 | AMD     | 55.98%   | 124.0 |
| 63      | MU      | 77.94%   | 146.0 | JAZZ    | 22.77%   | 183.0 |
| 63      | INTC    | 61.13%   | 115.0 | KALU    | 34.67%   | 110.0 |
| 63      | AA      | 31.83%   | 176.0 | INTC    | 78.83%   | 47.0  |
| 63      | CSTM    | 31.34%   | 172.0 | CNC     | 17.53%   | 160.0 |
| 63      | AMAT    | 34.46%   | 153.0 | LUMN    | 59.42%   | 43.0  |
| 63      | TEVA    | 33.65%   | 145.0 | ON      | 24.75%   | 92.0  |
| 63      | GOOGL   | 19.09%   | 171.0 | GSK     | 11.23%   | 179.0 |
| 63      | TRGP    | 16.41%   | 186.0 | HSBC    | 14.37%   | 123.0 |
| 63      | SLV     | 18.58%   | 138.0 | LLY     | 17.6%    | 100.0 |
| 63      | VFC     | 23.58%   | 96.0  | CVS     | 9.78%    | 173.0 |
| 63      | B       | 17.06%   | 123.0 | TXN     | 22.43%   | 72.0  |
| 63      | CSCO    | 16.22%   | 129.0 | PWR     | 29.93%   | 50.0  |
| 63      | MS      | 10.88%   | 184.0 | NVS     | 8.34%    | 175.0 |
| 63      | CAH     | 12.14%   | 164.0 | TSLA    | 14.96%   | 96.0  |
| 63      | GS      | 10.09%   | 188.0 | EXPE    | 22.3%    | 63.0  |
| 63      | PWR     | 17.28%   | 107.0 | RIO     | 19.68%   | 68.0  |
| 63      | GNRC    | 22.92%   | 75.0  | NEM     | 29.95%   | 44.0  |
| 63      | ELAN    | 11.13%   | 148.0 | GILD    | 11.64%   | 112.0 |
| 63      | ON      | 26.32%   | 60.0  | MU      | 72.22%   | 17.0  |
| 63      | NEM     | 12.29%   | 124.0 | UNH     | 6.93%    | 177.0 |
| 63      | LUMN    | 13.89%   | 109.0 | WDC     | 75.03%   | 16.0  |
| 63      | BHP     | 16.46%   | 90.0  | FCX     | 21.69%   | 55.0  |
| 63      | KALU    | 26.33%   | 54.0  | IRM     | 20.03%   | 59.0  |
| 63      | CLF     | 16.79%   | 80.0  | AMGN    | 7.64%    | 151.0 |
| 63      | FSUGY   | 8.14%    | 164.0 | B       | 35.4%    | 32.0  |
| 63      | OXY     | 12.5%    | 105.0 | GWV     | 8.73%    | 124.0 |
| 63      | MNST    | 9.68%    | 132.0 | BUD     | 8.35%    | 116.0 |
| 63      | GLD     | 12.59%   | 97.0  | UAA     | 13.1%    | 69.0  |
| 63      | FCX     | 12.34%   | 91.0  | SLV     | 46.56%   | 19.0  |



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

Period examined: All model dates from 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 126     | MU      | 214.46%  | 117.0 | JAZZ    | 45.61%   | 121.0 |
| 126     | WDC     | 230.35%  | 98.0  | KALU    | 68.93%   | 76.0  |
| 126     | INTC    | 124.25%  | 90.0  | AMD     | 82.62%   | 62.0  |
| 126     | AMAT    | 87.68%   | 116.0 | CNC     | 40.03%   | 111.0 |
| 126     | AA      | 84.17%   | 116.0 | HSBC    | 29.74%   | 116.0 |
| 126     | CSTM    | 80.02%   | 114.0 | ON      | 59.26%   | 56.0  |
| 126     | TEVA    | 64.09%   | 123.0 | GSK     | 26.04%   | 116.0 |
| 126     | SLV     | 69.36%   | 76.0  | WDC     | 198.59%  | 15.0  |
| 126     | TRGP    | 41.6%    | 125.0 | NEM     | 67.01%   | 44.0  |
| 126     | B       | 58.29%   | 73.0  | INTC    | 146.82%  | 20.0  |
| 126     | GOOGL   | 37.98%   | 108.0 | NVS     | 20.18%   | 125.0 |
| 126     | PWR     | 42.91%   | 88.0  | FCX     | 50.11%   | 46.0  |
| 126     | CAH     | 33.14%   | 101.0 | LUMN    | 61.24%   | 37.0  |
| 126     | VFC     | 34.12%   | 96.0  | RIO     | 47.56%   | 46.0  |
| 126     | ON      | 63.93%   | 50.0  | GWV     | 22.15%   | 94.0  |
| 126     | CSCO    | 32.37%   | 83.0  | LLY     | 25.77%   | 71.0  |
| 126     | GS      | 20.52%   | 125.0 | AMGN    | 16.49%   | 106.0 |
| 126     | GLD     | 34.07%   | 72.0  | GNRC    | 27.46%   | 62.0  |
| 126     | ELAN    | 28.15%   | 85.0  | BMV     | 23.84%   | 68.0  |
| 126     | KALU    | 74.29%   | 32.0  | CVS     | 14.26%   | 111.0 |
| 126     | MS      | 18.53%   | 122.0 | SLV     | 86.64%   | 18.0  |
| 126     | BHP     | 39.52%   | 55.0  | BUD     | 18.81%   | 80.0  |
| 126     | OXY     | 24.6%    | 87.0  | MRK     | 31.81%   | 44.0  |
| 126     | NEM     | 29.34%   | 62.0  | GILD    | 14.93%   | 93.0  |
| 126     | FCX     | 43.96%   | 41.0  | TXN     | 32.59%   | 42.0  |
| 126     | FSUGY   | 15.47%   | 111.0 | UAA     | 35.8%    | 36.0  |
| 126     | RIO     | 43.22%   | 39.0  | VZ      | 11.4%    | 113.0 |
| 126     | KEY     | 16.26%   | 101.0 | XOM     | 29.1%    | 39.0  |
| 126     | TXN     | 26.52%   | 61.0  | PWR     | 48.94%   | 23.0  |
| 126     | MNST    | 19.04%   | 83.0  | BHP     | 40.73%   | 27.0  |



---

## 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 2026-04-02 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | AMD     | 1.59%    | 51.0  | AMC     | 2.53%    | 36.0  |
| 1       | WDC     | 1.55%    | 43.0  | MU      | 2.93%    | 21.0  |
| 1       | NWL     | 1.41%    | 43.0  | QCOM    | 2.74%    | 21.0  |
| 1       | INTC    | 1.27%    | 46.0  | GNRC    | 0.88%    | 58.0  |
| 1       | MU      | 1.6%     | 34.0  | AMAT    | 2.11%    | 20.0  |
| 1       | ON      | 0.86%    | 58.0  | UNH     | 0.75%    | 56.0  |
| 1       | CSCO    | 0.73%    | 59.0  | CDNS    | 0.92%    | 44.0  |
| 1       | AMAT    | 1.07%    | 33.0  | CVS     | 0.71%    | 45.0  |
| 1       | MNST    | 0.6%     | 51.0  | INTC    | 3.21%    | 9.0   |
| 1       | LUMN    | 0.61%    | 49.0  | AMD     | 2.8%     | 9.0   |
| 1       | EXPE    | 0.81%    | 36.0  | SBUX    | 0.69%    | 36.0  |
| 1       | CCL     | 0.77%    | 38.0  | TEVA    | 1.04%    | 21.0  |
| 1       | TXN     | 0.59%    | 49.0  | JAZZ    | 0.4%     | 53.0  |
| 1       | MS      | 0.43%    | 59.0  | CNC     | 0.69%    | 28.0  |
| 1       | QQQ     | 0.38%    | 57.0  | BXP     | 0.33%    | 54.0  |
| 1       | VNO     | 1.01%    | 21.0  | NAVI    | 0.75%    | 23.0  |
| 1       | GOOGL   | 0.33%    | 57.0  | IRM     | 4.03%    | 4.0   |
| 1       | AVGO    | 1.35%    | 13.0  | BUD     | 0.36%    | 45.0  |
| 1       | ZION    | 0.76%    | 23.0  | LLY     | 0.57%    | 27.0  |
| 1       | BBY     | 0.88%    | 20.0  | GT      | 1.66%    | 9.0   |
| 1       | PHM     | 0.37%    | 47.0  | LW      | 0.28%    | 52.0  |
| 1       | ELAN    | 0.3%     | 57.0  | FITB    | 1.08%    | 13.0  |
| 1       | DHI     | 0.28%    | 60.0  | USB     | 0.23%    | 60.0  |
| 1       | GS      | 0.28%    | 60.0  | TXN     | 1.53%    | 9.0   |
| 1       | TSLA    | 0.35%    | 48.0  | CZR     | 0.8%     | 17.0  |
| 1       | AAP     | 1.51%    | 10.0  | AAP     | 0.32%    | 41.0  |
| 1       | CYH     | 0.25%    | 60.0  | KALU    | 1.0%     | 12.0  |
| 1       | CSTM    | 0.25%    | 59.0  | CLF     | 0.44%    | 27.0  |
| 1       | CNC     | 0.75%    | 18.0  | TDG     | 0.19%    | 57.0  |
| 1       | GE      | 0.7%     | 18.0  | ABBV    | 0.2%     | 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 2026-04-02 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | AMD     | 14.84%   | 42.0  | MU      | 29.92%   | 21.0  |
| 10      | WDC     | 14.92%   | 39.0  | QCOM    | 26.47%   | 20.0  |
| 10      | ON      | 10.08%   | 49.0  | GNRC    | 7.36%    | 49.0  |
| 10      | INTC    | 11.53%   | 37.0  | CNC     | 11.9%    | 28.0  |
| 10      | CSCO    | 8.2%     | 50.0  | INTC    | 36.02%   | 9.0   |
| 10      | MU      | 14.78%   | 27.0  | CDNS    | 7.96%    | 40.0  |
| 10      | AMAT    | 9.52%    | 32.0  | UNH     | 6.67%    | 47.0  |
| 10      | NWL     | 7.51%    | 36.0  | AMD     | 30.67%   | 9.0   |
| 10      | MS      | 4.34%    | 50.0  | AMC     | 7.95%    | 33.0  |
| 10      | MNST    | 4.91%    | 44.0  | ORCL    | 6.08%    | 40.0  |
| 10      | AMC     | 18.49%   | 11.0  | CVS     | 5.8%     | 38.0  |
| 10      | GS      | 3.68%    | 51.0  | TXN     | 21.69%   | 9.0   |
| 10      | TXN     | 4.42%    | 40.0  | CLF     | 8.34%    | 23.0  |
| 10      | BBY     | 8.73%    | 20.0  | VNO     | 7.1%     | 26.0  |
| 10      | QQQ     | 3.58%    | 48.0  | LLY     | 6.58%    | 27.0  |
| 10      | KALU    | 5.32%    | 30.0  | JAZZ    | 3.64%    | 47.0  |
| 10      | CSTM    | 2.75%    | 51.0  | BXP     | 3.45%    | 45.0  |
| 10      | IRM     | 3.02%    | 46.0  | AMAT    | 12.57%   | 12.0  |
| 10      | LUMN    | 2.97%    | 46.0  | WDC     | 14.7%    | 10.0  |
| 10      | DHI     | 2.63%    | 51.0  | ABBV    | 2.65%    | 46.0  |
| 10      | GOOGL   | 2.68%    | 49.0  | GE      | 4.71%    | 24.0  |
| 10      | CCL     | 2.85%    | 37.0  | NVDA    | 2.75%    | 36.0  |
| 10      | TRGP    | 1.92%    | 51.0  | BUD     | 2.41%    | 40.0  |
| 10      | BIIB    | 2.79%    | 33.0  | NWL     | 10.04%   | 9.0   |
| 10      | AAPL    | 1.95%    | 45.0  | USB     | 1.65%    | 51.0  |
| 10      | JPM     | 1.65%    | 51.0  | AVGO    | 3.06%    | 26.0  |
| 10      | CAH     | 1.65%    | 50.0  | BAC     | 4.42%    | 18.0  |
| 10      | BHP     | 3.96%    | 20.0  | TDG     | 1.37%    | 48.0  |
| 10      | TSLA    | 1.82%    | 42.0  | LW      | 1.41%    | 46.0  |
| 10      | SPY     | 2.29%    | 33.0  | SBUX    | 2.13%    | 30.0  |



---

## 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 2026-04-02 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 21      | MU      | 56.18%   | 17.0  | MU      | 56.73%   | 20.0  |
| 21      | AMD     | 30.38%   | 31.0  | INTC    | 87.73%   | 9.0   |
| 21      | WDC     | 28.37%   | 30.0  | QCOM    | 39.69%   | 19.0  |
| 21      | CSCO    | 20.77%   | 40.0  | AMD     | 77.21%   | 9.0   |
| 21      | ON      | 21.49%   | 38.0  | CNC     | 21.6%    | 25.0  |
| 21      | AMAT    | 22.98%   | 27.0  | GNRC    | 13.97%   | 38.0  |
| 21      | BBY     | 21.59%   | 20.0  | CDNS    | 13.05%   | 38.0  |
| 21      | MNST    | 11.56%   | 33.0  | UNH     | 12.54%   | 36.0  |
| 21      | INTC    | 14.38%   | 26.0  | AMC     | 16.3%    | 27.0  |
| 21      | MS      | 8.96%    | 39.0  | ORCL    | 12.65%   | 34.0  |
| 21      | GS      | 8.33%    | 40.0  | CVS     | 14.77%   | 28.0  |
| 21      | QCOM    | 17.57%   | 17.0  | LLY     | 14.34%   | 27.0  |
| 21      | CSTM    | 6.92%    | 40.0  | VNO     | 14.62%   | 26.0  |
| 21      | QQQ     | 7.42%    | 37.0  | TXN     | 39.74%   | 9.0   |
| 21      | CNC     | 45.5%    | 6.0   | JAZZ    | 8.94%    | 39.0  |
| 21      | AMC     | 42.19%   | 6.0   | CLF     | 16.44%   | 20.0  |
| 21      | NWL     | 8.8%     | 28.0  | WDC     | 35.36%   | 8.0   |
| 21      | TRGP    | 5.06%    | 40.0  | BXP     | 7.52%    | 34.0  |
| 21      | CCL     | 6.08%    | 33.0  | ABBV    | 6.16%    | 38.0  |
| 21      | TXN     | 6.72%    | 29.0  | GE      | 10.65%   | 20.0  |
| 21      | GOOGL   | 4.8%     | 40.0  | BUD     | 5.66%    | 33.0  |
| 21      | BHP     | 9.16%    | 20.0  | NVDA    | 5.95%    | 28.0  |
| 21      | IRM     | 5.21%    | 35.0  | NWL     | 20.39%   | 8.0   |
| 21      | AAPL    | 5.03%    | 34.0  | BAC     | 9.75%    | 15.0  |
| 21      | LUMN    | 4.43%    | 38.0  | AMAT    | 19.04%   | 7.0   |
| 21      | CLF     | 15.04%   | 11.0  | TDG     | 3.33%    | 38.0  |
| 21      | KALU    | 7.37%    | 22.0  | KALU    | 14.91%   | 8.0   |
| 21      | SPY     | 4.38%    | 28.0  | ZION    | 5.98%    | 19.0  |
| 21      | TSLA    | 3.38%    | 35.0  | KHC     | 2.9%     | 32.0  |
| 21      | ELAN    | 2.96%    | 39.0  | BIIB    | 9.37%    | 9.0   |



---

## 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 2026-06-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | NWL     | 3.21%    | 15.0  | AMC     | 6.24%    | 9.0   |
| 1       | AMAT    | 4.94%    | 6.0   | AMAT    | 2.29%    | 13.0  |
| 1       | INTC    | 1.4%     | 20.0  | CVS     | 0.89%    | 17.0  |
| 1       | WDC     | 1.88%    | 13.0  | AAP     | 0.94%    | 16.0  |
| 1       | EXPE    | 1.46%    | 15.0  | FITB    | 1.59%    | 9.0   |
| 1       | CYH     | 1.0%     | 20.0  | GT      | 2.01%    | 7.0   |
| 1       | CAH     | 1.0%     | 20.0  | USB     | 0.62%    | 20.0  |
| 1       | AMD     | 0.79%    | 20.0  | HD      | 0.92%    | 13.0  |
| 1       | PWR     | 1.72%    | 9.0   | BXP     | 0.59%    | 20.0  |
| 1       | MU      | 0.84%    | 17.0  | NVS     | 1.18%    | 9.0   |
| 1       | PHM     | 0.87%    | 15.0  | GNRC    | 0.52%    | 20.0  |
| 1       | ELAN    | 0.62%    | 18.0  | MU      | 9.87%    | 1.0   |
| 1       | DHI     | 0.55%    | 20.0  | SBUX    | 0.98%    | 10.0  |
| 1       | VNO     | 0.64%    | 17.0  | NAVI    | 1.56%    | 6.0   |
| 1       | LLY     | 0.54%    | 20.0  | UNH     | 0.47%    | 20.0  |
| 1       | CCL     | 2.07%    | 5.0   | VFC     | 0.77%    | 10.0  |
| 1       | JPM     | 0.51%    | 20.0  | ABBV    | 0.52%    | 13.0  |
| 1       | THC     | 0.5%     | 20.0  | CDNS    | 1.08%    | 6.0   |
| 1       | BIIB    | 0.62%    | 16.0  | GSK     | 0.32%    | 20.0  |
| 1       | ZION    | 1.1%     | 9.0   | TDG     | 0.33%    | 19.0  |
| 1       | TSLA    | 0.72%    | 13.0  | AMGN    | 0.34%    | 18.0  |
| 1       | WFC     | 0.47%    | 19.0  | AZO     | 0.33%    | 18.0  |
| 1       | NAVI    | 0.84%    | 9.0   | CLF     | 0.84%    | 7.0   |
| 1       | KEY     | 0.52%    | 14.0  | QCOM    | 2.82%    | 2.0   |
| 1       | MNST    | 0.4%     | 18.0  | BAC     | 1.1%     | 5.0   |
| 1       | BALL    | 0.51%    | 13.0  | NWL     | 2.65%    | 2.0   |
| 1       | GME     | 0.37%    | 18.0  | BMJ     | 0.25%    | 20.0  |
| 1       | ACGL    | 0.56%    | 11.0  | POST    | 0.63%    | 8.0   |
| 1       | CNC     | 0.49%    | 12.0  | BBY     | 0.27%    | 18.0  |
| 1       | MRK     | 0.96%    | 6.0   | GWG     | 0.51%    | 8.0   |



---

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

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

Period examined: All model dates from 2026-06-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | NWL     | 31.08%   | 8.0   | AMAT    | 20.93%   | 5.0   |
| 10      | WDC     | 25.5%    | 9.0   | AMC     | 15.4%    | 6.0   |
| 10      | INTC    | 16.87%   | 11.0  | USB     | 6.61%    | 11.0  |
| 10      | AMAT    | 25.92%   | 5.0   | CVS     | 6.44%    | 10.0  |
| 10      | CAH     | 10.43%   | 11.0  | GNRC    | 5.59%    | 11.0  |
| 10      | MU      | 10.68%   | 10.0  | TDG     | 5.79%    | 10.0  |
| 10      | CYH     | 9.54%    | 11.0  | ABBV    | 6.63%    | 8.0   |
| 10      | THC     | 8.76%    | 11.0  | CMG     | 6.48%    | 8.0   |
| 10      | VST     | 8.15%    | 11.0  | GE      | 12.86%   | 4.0   |
| 10      | DHI     | 7.55%    | 11.0  | HD      | 6.19%    | 8.0   |
| 10      | EXPE    | 8.78%    | 9.0   | GT      | 8.91%    | 5.0   |
| 10      | JPM     | 6.53%    | 11.0  | MU      | 40.2%    | 1.0   |
| 10      | AMD     | 6.49%    | 11.0  | LNC     | 3.92%    | 10.0  |
| 10      | BALL    | 9.21%    | 6.0   | HON     | 3.5%     | 11.0  |
| 10      | PHM     | 9.05%    | 6.0   | UNH     | 3.21%    | 11.0  |
| 10      | AMC     | 10.74%   | 5.0   | LW      | 3.4%     | 10.0  |
| 10      | MNST    | 4.45%    | 11.0  | FITB    | 5.44%    | 6.0   |
| 10      | KEY     | 5.41%    | 9.0   | BALL    | 10.31%   | 3.0   |
| 10      | BIIB    | 3.99%    | 10.0  | BXP     | 2.79%    | 11.0  |
| 10      | CCL     | 9.8%     | 4.0   | ZION    | 6.69%    | 4.0   |
| 10      | BAC     | 5.43%    | 7.0   | NWL     | 25.97%   | 1.0   |
| 10      | HSBC    | 3.41%    | 11.0  | BAC     | 8.22%    | 3.0   |
| 10      | WFC     | 3.21%    | 11.0  | BBY     | 2.23%    | 11.0  |
| 10      | MS      | 3.18%    | 11.0  | BUD     | 3.35%    | 7.0   |
| 10      | UAA     | 5.5%     | 6.0   | VFC     | 2.32%    | 10.0  |
| 10      | TXN     | 2.95%    | 11.0  | NVS     | 3.24%    | 7.0   |
| 10      | NAVI    | 5.32%    | 6.0   | CCL     | 5.22%    | 4.0   |
| 10      | HCA     | 3.74%    | 8.0   | SBUX    | 4.89%    | 4.0   |
| 10      | GT      | 5.51%    | 5.0   | AMGN    | 1.82%    | 10.0  |
| 10      | ZION    | 6.84%    | 4.0   | GSK     | 1.62%    | 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 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | MU      | 0.34%    | 703.0 | MSTR    | 0.35%    | 329.0 |
| 1       | MSTR    | 0.87%    | 257.0 | TSLA    | 0.25%    | 470.0 |
| 1       | LLY     | 0.26%    | 614.0 | AMZN    | 0.18%    | 590.0 |
| 1       | AVGO    | 0.24%    | 658.0 | CDNS    | 0.33%    | 315.0 |
| 1       | PWR     | 0.25%    | 613.0 | FITB    | 0.24%    | 391.0 |
| 1       | GE      | 0.21%    | 616.0 | SBUX    | 0.19%    | 475.0 |
| 1       | WDC     | 0.22%    | 530.0 | VST     | 0.21%    | 403.0 |
| 1       | JPM     | 0.17%    | 668.0 | TEVA    | 0.4%     | 198.0 |
| 1       | AMD     | 0.22%    | 466.0 | AMD     | 0.38%    | 195.0 |
| 1       | EXPE    | 0.33%    | 307.0 | IRM     | 0.29%    | 246.0 |
| 1       | PHM     | 0.13%    | 738.0 | AMGN    | 0.11%    | 613.0 |
| 1       | ORCL    | 0.16%    | 586.0 | RIO     | 0.17%    | 376.0 |
| 1       | X       | 0.17%    | 554.0 | ORLY    | 0.25%    | 258.0 |
| 1       | SLV     | 0.32%    | 275.0 | LUMN    | 0.3%     | 205.0 |
| 1       | VST     | 0.21%    | 418.0 | CLF     | 0.27%    | 225.0 |
| 1       | MNST    | 0.15%    | 570.0 | KEY     | 0.18%    | 322.0 |
| 1       | HLT     | 0.12%    | 658.0 | WYNN    | 0.17%    | 314.0 |
| 1       | INTC    | 0.13%    | 640.0 | ISRG    | 0.1%     | 513.0 |
| 1       | GS      | 0.16%    | 494.0 | META    | 0.14%    | 367.0 |
| 1       | NVDA    | 0.21%    | 366.0 | PCG     | 0.16%    | 305.0 |
| 1       | FCX     | 0.11%    | 707.0 | NVS     | 0.09%    | 580.0 |
| 1       | OXY     | 0.14%    | 531.0 | GME     | 0.18%    | 281.0 |
| 1       | CAH     | 0.12%    | 611.0 | AMAT    | 1.17%    | 42.0  |
| 1       | TRGP    | 0.1%     | 735.0 | GNRC    | 0.1%     | 486.0 |
| 1       | AAPL    | 0.11%    | 640.0 | QCOM    | 0.19%    | 259.0 |
| 1       | CTLT    | 0.16%    | 435.0 | NAVI    | 0.09%    | 507.0 |
| 1       | GT      | 0.11%    | 626.0 | LEN     | 0.38%    | 120.0 |
| 1       | AZO     | 0.11%    | 630.0 | HCA     | 0.13%    | 342.0 |
| 1       | QQQ     | 0.09%    | 771.0 | TRGP    | 0.35%    | 130.0 |
| 1       | TDG     | 0.1%     | 668.0 | CAH     | 0.17%    | 263.0 |



---

### 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 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | MU      | 2.99%    | 699.0 | MSTR    | 3.08%    | 327.0 |
| 10      | WDC     | 3.92%    | 526.0 | VST     | 2.24%    | 403.0 |
| 10      | AVGO    | 1.86%    | 655.0 | TSLA    | 1.72%    | 468.0 |
| 10      | GE      | 1.96%    | 609.0 | AMD     | 3.92%    | 195.0 |
| 10      | PWR     | 1.86%    | 609.0 | AMZN    | 1.21%    | 590.0 |
| 10      | NVDA    | 2.89%    | 365.0 | QCOM    | 2.74%    | 258.0 |
| 10      | PHM     | 1.35%    | 732.0 | IRM     | 2.46%    | 246.0 |
| 10      | LLY     | 1.59%    | 606.0 | GILD    | 0.89%    | 656.0 |
| 10      | AMAT    | 1.4%     | 660.0 | HSBC    | 0.9%     | 638.0 |
| 10      | TRGP    | 1.2%     | 728.0 | CDNS    | 1.67%    | 311.0 |
| 10      | FCX     | 1.25%    | 702.0 | MU      | 4.78%    | 107.0 |
| 10      | INTC    | 1.33%    | 636.0 | UNH     | 1.63%    | 304.0 |
| 10      | CAH     | 1.4%     | 604.0 | BUD     | 0.74%    | 668.0 |
| 10      | CSTM    | 1.15%    | 733.0 | META    | 1.36%    | 359.0 |
| 10      | JPM     | 1.27%    | 660.0 | BAC     | 1.33%    | 364.0 |
| 10      | THC     | 1.41%    | 582.0 | SLV     | 0.86%    | 542.0 |
| 10      | MSTR    | 3.04%    | 257.0 | LLY     | 1.79%    | 253.0 |
| 10      | TDG     | 1.11%    | 668.0 | FITB    | 1.15%    | 388.0 |
| 10      | MNST    | 1.25%    | 563.0 | ABBV    | 0.8%     | 550.0 |
| 10      | AZO     | 1.08%    | 629.0 | NEM     | 0.89%    | 485.0 |
| 10      | TEVA    | 1.11%    | 600.0 | JAZZ    | 0.58%    | 740.0 |
| 10      | ORCL    | 1.11%    | 585.0 | CAH     | 1.43%    | 263.0 |
| 10      | AMD     | 1.39%    | 462.0 | PWR     | 2.12%    | 175.0 |
| 10      | MS      | 0.8%     | 802.0 | UAA     | 2.74%    | 135.0 |
| 10      | HLT     | 0.96%    | 651.0 | NFLX    | 1.44%    | 255.0 |
| 10      | X       | 1.09%    | 553.0 | TMUS    | 0.53%    | 683.0 |
| 10      | IRM     | 0.88%    | 644.0 | GNRC    | 0.74%    | 477.0 |
| 10      | AA      | 0.83%    | 682.0 | NVS     | 0.58%    | 578.0 |
| 10      | QQQ     | 0.74%    | 764.0 | INTC    | 1.65%    | 199.0 |
| 10      | GS      | 1.14%    | 493.0 | AVGO    | 1.95%    | 164.0 |



---

### 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 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 21      | MU      | 6.65%    | 693.0 | MSTR    | 7.13%    | 326.0 |
| 21      | WDC     | 7.17%    | 517.0 | AMD     | 10.42%   | 195.0 |
| 21      | GE      | 4.73%    | 607.0 | VST     | 4.79%    | 403.0 |
| 21      | PWR     | 4.44%    | 604.0 | TSLA    | 4.14%    | 464.0 |
| 21      | AVGO    | 3.69%    | 649.0 | AMZN    | 2.79%    | 589.0 |
| 21      | NVDA    | 6.29%    | 363.0 | GILD    | 2.45%    | 655.0 |
| 21      | AMAT    | 3.42%    | 655.0 | INTC    | 7.27%    | 199.0 |
| 21      | PHM     | 2.71%    | 726.0 | HSBC    | 2.17%    | 638.0 |
| 21      | LLY     | 3.3%     | 596.0 | IRM     | 5.44%    | 246.0 |
| 21      | TRGP    | 2.54%    | 720.0 | META    | 3.78%    | 350.0 |
| 21      | TEVA    | 3.07%    | 596.0 | GNRC    | 2.26%    | 468.0 |
| 21      | CAH     | 2.95%    | 597.0 | MU      | 9.89%    | 106.0 |
| 21      | TDG     | 2.61%    | 668.0 | JAZZ    | 1.43%    | 732.0 |
| 21      | THC     | 3.0%     | 578.0 | LLY     | 4.11%    | 253.0 |
| 21      | FCX     | 2.39%    | 694.0 | BUD     | 1.51%    | 661.0 |
| 21      | MNST    | 2.94%    | 552.0 | KALU    | 1.96%    | 509.0 |
| 21      | CSTM    | 2.16%    | 722.0 | BAC     | 2.7%     | 361.0 |
| 21      | JPM     | 2.34%    | 653.0 | QCOM    | 3.67%    | 257.0 |
| 21      | EXPE    | 5.14%    | 292.0 | ABBV    | 1.69%    | 542.0 |
| 21      | AZO     | 2.31%    | 629.0 | SLV     | 1.65%    | 542.0 |
| 21      | ORCL    | 2.48%    | 581.0 | GBTC    | 4.57%    | 189.0 |
| 21      | MSTR    | 5.29%    | 257.0 | CDNS    | 2.74%    | 309.0 |
| 21      | HLT     | 1.99%    | 640.0 | UNH     | 2.75%    | 299.0 |
| 21      | MS      | 1.59%    | 792.0 | CAH     | 3.09%    | 263.0 |
| 21      | X       | 2.22%    | 553.0 | TXN     | 4.81%    | 169.0 |
| 21      | QQQ     | 1.58%    | 753.0 | AMGN    | 1.35%    | 595.0 |
| 21      | AMD     | 2.59%    | 452.0 | NVS     | 1.35%    | 571.0 |
| 21      | INTC    | 1.83%    | 631.0 | WFC     | 1.39%    | 550.0 |
| 21      | GS      | 2.29%    | 488.0 | TMUS    | 1.13%    | 672.0 |
| 21      | VST     | 2.73%    | 404.0 | UAA     | 5.57%    | 134.0 |



---

### 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 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 63      | MU      | 17.37%   | 675.0 | VST     | 14.7%    | 403.0 |
| 63      | WDC     | 23.5%    | 493.0 | TSLA    | 11.94%   | 462.0 |
| 63      | NVDA    | 25.66%   | 355.0 | MSTR    | 15.6%    | 326.0 |
| 63      | GE      | 14.47%   | 596.0 | META    | 15.38%   | 327.0 |
| 63      | AVGO    | 13.25%   | 643.0 | HSBC    | 7.8%     | 638.0 |
| 63      | PWR     | 11.2%    | 591.0 | GILD    | 7.52%    | 652.0 |
| 63      | LLY     | 11.15%   | 587.0 | KALU    | 9.13%    | 500.0 |
| 63      | PHM     | 8.58%    | 695.0 | GBTC    | 24.65%   | 185.0 |
| 63      | AMAT    | 9.33%    | 629.0 | AMZN    | 7.28%    | 589.0 |
| 63      | TRGP    | 8.42%    | 695.0 | AMD     | 22.49%   | 185.0 |
| 63      | GOOGL   | 8.36%    | 668.0 | INTC    | 19.4%    | 190.0 |
| 63      | THC     | 9.81%    | 560.0 | GME     | 11.12%   | 281.0 |
| 63      | TDG     | 7.59%    | 666.0 | PWR     | 19.88%   | 153.0 |
| 63      | JPM     | 7.65%    | 626.0 | SLV     | 5.54%    | 542.0 |
| 63      | CAH     | 8.1%     | 572.0 | HCA     | 8.92%    | 334.0 |
| 63      | TEVA    | 7.91%    | 579.0 | WFC     | 5.35%    | 550.0 |
| 63      | X       | 8.15%    | 547.0 | LUMN    | 14.47%   | 200.0 |
| 63      | ORCL    | 7.66%    | 579.0 | NFLX    | 11.44%   | 249.0 |
| 63      | VST     | 12.12%   | 365.0 | TMUS    | 4.21%    | 634.0 |
| 63      | INTC    | 6.68%    | 618.0 | JAZZ    | 3.43%    | 698.0 |
| 63      | CSTM    | 6.0%     | 685.0 | ELAN    | 9.76%    | 245.0 |
| 63      | HLT     | 6.65%    | 601.0 | CAH     | 8.56%    | 263.0 |
| 63      | ETRN    | 11.08%   | 347.0 | ISRG    | 4.65%    | 478.0 |
| 63      | MNST    | 7.26%    | 517.0 | BAC     | 6.3%     | 344.0 |
| 63      | IRM     | 6.11%    | 599.0 | AVGO    | 15.2%    | 139.0 |
| 63      | MS      | 4.76%    | 756.0 | XOM     | 5.11%    | 408.0 |
| 63      | MSTR    | 13.7%    | 257.0 | MU      | 23.67%   | 88.0  |
| 63      | BA      | 10.57%   | 313.0 | TXN     | 12.85%   | 159.0 |
| 63      | CCL     | 6.13%    | 529.0 | NEM     | 4.15%    | 484.0 |
| 63      | DHI     | 4.13%    | 782.0 | GS      | 7.26%    | 274.0 |



---

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

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 126     | MU      | 46.77%   | 648.0 | MSTR    | 71.06%   | 322.0 |
| 126     | WDC     | 50.38%   | 463.0 | VST     | 30.59%   | 403.0 |
| 126     | NVDA    | 60.9%    | 330.0 | GBTC    | 66.76%   | 182.0 |
| 126     | AVGO    | 28.78%   | 623.0 | META    | 38.17%   | 312.0 |
| 126     | GE      | 31.87%   | 559.0 | HSBC    | 15.77%   | 631.0 |
| 126     | GOOGL   | 20.76%   | 631.0 | WDC     | 33.2%    | 260.0 |
| 126     | PWR     | 22.63%   | 573.0 | SLV     | 15.54%   | 541.0 |
| 126     | TRGP    | 19.58%   | 652.0 | GILD    | 12.61%   | 633.0 |
| 126     | THC     | 22.65%   | 553.0 | AMZN    | 12.34%   | 580.0 |
| 126     | LLY     | 22.06%   | 562.0 | NEM     | 14.72%   | 484.0 |
| 126     | TEVA    | 21.92%   | 557.0 | AMD     | 43.38%   | 164.0 |
| 126     | AMAT    | 19.83%   | 592.0 | NFLX    | 28.76%   | 246.0 |
| 126     | PHM     | 17.29%   | 669.0 | TSLA    | 15.21%   | 446.0 |
| 126     | VST     | 32.76%   | 331.0 | WFC     | 11.21%   | 539.0 |
| 126     | ORCL    | 18.18%   | 568.0 | HCA     | 17.89%   | 331.0 |
| 126     | TDG     | 15.63%   | 651.0 | KALU    | 12.5%    | 466.0 |
| 126     | CAH     | 18.7%    | 523.0 | ISRG    | 12.37%   | 451.0 |
| 126     | CSTM    | 14.23%   | 650.0 | TMUS    | 9.31%    | 591.0 |
| 126     | JPM     | 14.26%   | 592.0 | ELAN    | 20.25%   | 245.0 |
| 126     | IRM     | 14.45%   | 571.0 | CAH     | 18.82%   | 263.0 |
| 126     | GS      | 17.85%   | 456.0 | EXPE    | 9.18%    | 505.0 |
| 126     | DHI     | 11.01%   | 731.0 | CDNS    | 17.35%   | 259.0 |
| 126     | B       | 34.73%   | 226.0 | CCL     | 20.18%   | 217.0 |
| 126     | X       | 15.06%   | 501.0 | PWR     | 33.99%   | 126.0 |
| 126     | AA      | 12.02%   | 618.0 | INTC    | 25.88%   | 164.0 |
| 126     | INTC    | 12.26%   | 594.0 | GME     | 15.4%    | 272.0 |
| 126     | MS      | 9.98%    | 722.0 | GWV     | 14.54%   | 267.0 |
| 126     | HLT     | 12.21%   | 551.0 | XOM     | 9.55%    | 400.0 |
| 126     | SLV     | 31.24%   | 209.0 | GS      | 13.7%    | 274.0 |
| 126     | WYNN    | 13.34%   | 479.0 | B       | 6.85%    | 539.0 |



---

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

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 252     | MU      | 92.13%   | 555.0 | MSTR    | 235.96%  | 292.0 |
| 252     | WDC     | 99.61%   | 399.0 | VST     | 114.56%  | 404.0 |
| 252     | NVDA    | 115.56%  | 307.0 | WDC     | 160.06%  | 247.0 |
| 252     | AVGO    | 57.06%   | 551.0 | META    | 85.19%   | 301.0 |
| 252     | GE      | 66.2%    | 447.0 | SLV     | 46.87%   | 520.0 |
| 252     | THC     | 58.58%   | 482.0 | GBTC    | 130.69%  | 167.0 |
| 252     | LLY     | 53.39%   | 525.0 | HSBC    | 34.28%   | 516.0 |
| 252     | PHM     | 41.36%   | 585.0 | NFLX    | 68.62%   | 237.0 |
| 252     | TEVA    | 48.02%   | 493.0 | AMZN    | 30.45%   | 524.0 |
| 252     | PWR     | 46.06%   | 491.0 | NEM     | 36.24%   | 436.0 |
| 252     | TRGP    | 38.91%   | 563.0 | MU      | 213.66%  | 71.0  |
| 252     | GOOGL   | 40.09%   | 538.0 | INTC    | 98.7%    | 145.0 |
| 252     | GBTC    | 49.52%   | 423.0 | WFC     | 28.91%   | 478.0 |
| 252     | AMAT    | 39.97%   | 518.0 | AMD     | 103.58%  | 122.0 |
| 252     | VST     | 77.97%   | 253.0 | TMUS    | 22.49%   | 551.0 |
| 252     | TDG     | 30.44%   | 621.0 | GILD    | 22.02%   | 538.0 |
| 252     | DHI     | 27.14%   | 639.0 | GE      | 50.96%   | 232.0 |
| 252     | ORCL    | 34.19%   | 497.0 | B       | 22.12%   | 503.0 |
| 252     | CAH     | 37.86%   | 434.0 | EXPE    | 24.46%   | 448.0 |
| 252     | JPM     | 31.21%   | 523.0 | ISRG    | 27.25%   | 388.0 |
| 252     | GS      | 37.38%   | 411.0 | CAH     | 37.93%   | 245.0 |
| 252     | MS      | 24.19%   | 623.0 | TSLA    | 23.65%   | 382.0 |
| 252     | HLT     | 28.41%   | 510.0 | ACGL    | 47.96%   | 179.0 |
| 252     | CCL     | 34.49%   | 410.0 | AVGO    | 78.35%   | 108.0 |
| 252     | IRM     | 27.86%   | 507.0 | NVS     | 18.56%   | 453.0 |
| 252     | QQQ     | 23.88%   | 588.0 | ELAN    | 38.96%   | 215.0 |
| 252     | AMD     | 32.73%   | 390.0 | GS      | 30.59%   | 270.0 |
| 252     | COST    | 18.81%   | 653.0 | CCL     | 40.28%   | 198.0 |
| 252     | CSTM    | 20.74%   | 547.0 | HCA     | 22.79%   | 318.0 |
| 252     | ORLY    | 25.7%    | 439.0 | 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | MU      | 1.11%    | 147.0 | TSLA    | 0.52%    | 87.0  |
| 1       | INTC    | 0.98%    | 124.0 | CDNS    | 0.43%    | 103.0 |
| 1       | WDC     | 0.81%    | 126.0 | AMAT    | 1.49%    | 29.0  |
| 1       | LUMN    | 0.59%    | 151.0 | AMD     | 0.59%    | 72.0  |
| 1       | AA      | 0.41%    | 183.0 | AMGN    | 0.21%    | 186.0 |
| 1       | AVGO    | 0.7%     | 106.0 | UNH     | 0.43%    | 89.0  |
| 1       | SLV     | 0.56%    | 125.0 | LUMN    | 1.01%    | 37.0  |
| 1       | AMAT    | 0.43%    | 143.0 | JAZZ    | 0.18%    | 190.0 |
| 1       | MS      | 0.33%    | 182.0 | CVS     | 0.17%    | 206.0 |
| 1       | CCL     | 0.39%    | 155.0 | QCOM    | 0.25%    | 135.0 |
| 1       | AMD     | 0.77%    | 76.0  | MU      | 0.92%    | 36.0  |
| 1       | VFC     | 0.57%    | 97.0  | BHP     | 0.47%    | 61.0  |
| 1       | GNRC    | 0.7%     | 75.0  | CNC     | 0.33%    | 87.0  |
| 1       | GOOGL   | 0.3%     | 171.0 | B       | 0.67%    | 39.0  |
| 1       | NWL     | 0.35%    | 127.0 | TEVA    | 0.52%    | 50.0  |
| 1       | KALU    | 0.5%     | 87.0  | LLY     | 0.2%     | 124.0 |
| 1       | ELAN    | 0.26%    | 163.0 | HSBC    | 0.21%    | 118.0 |
| 1       | CSTM    | 0.21%    | 193.0 | IRM     | 0.41%    | 61.0  |
| 1       | MNST    | 0.19%    | 182.0 | GSK     | 0.11%    | 235.0 |
| 1       | ZION    | 0.27%    | 127.0 | FITB    | 0.24%    | 101.0 |
| 1       | JPM     | 0.23%    | 144.0 | RIO     | 0.31%    | 78.0  |
| 1       | GE      | 0.19%    | 167.0 | CMA     | 0.37%    | 65.0  |
| 1       | LLY     | 0.35%    | 88.0  | INTC    | 0.44%    | 55.0  |
| 1       | DHI     | 0.16%    | 191.0 | CLF     | 0.31%    | 75.0  |
| 1       | LVS     | 0.25%    | 120.0 | AMC     | 0.91%    | 25.0  |
| 1       | GLD     | 0.26%    | 114.0 | AAP     | 0.19%    | 122.0 |
| 1       | FCX     | 0.22%    | 132.0 | NEM     | 0.48%    | 45.0  |
| 1       | PWR     | 0.22%    | 123.0 | NVDA    | 0.18%    | 117.0 |
| 1       | CAH     | 0.15%    | 175.0 | LW      | 0.15%    | 129.0 |
| 1       | CSCO    | 0.15%    | 183.0 | NVS     | 0.15%    | 126.0 |



---

### 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | MU      | 9.9%     | 143.0 | MU      | 15.91%   | 36.0  |
| 10      | WDC     | 11.18%   | 122.0 | AMD     | 7.61%    | 72.0  |
| 10      | INTC    | 9.09%    | 120.0 | JAZZ    | 2.87%    | 184.0 |
| 10      | AA      | 4.58%    | 176.0 | QCOM    | 3.28%    | 134.0 |
| 10      | LUMN    | 4.57%    | 148.0 | INTC    | 7.84%    | 55.0  |
| 10      | AMAT    | 4.75%    | 142.0 | WDC     | 12.9%    | 25.0  |
| 10      | CSTM    | 2.99%    | 185.0 | CVS     | 1.55%    | 199.0 |
| 10      | AMD     | 6.88%    | 72.0  | GSK     | 1.3%     | 226.0 |
| 10      | MS      | 2.62%    | 177.0 | LLY     | 2.35%    | 124.0 |
| 10      | KALU    | 5.32%    | 82.0  | UNH     | 3.47%    | 82.0  |
| 10      | GOOGL   | 2.59%    | 163.0 | HSBC    | 2.37%    | 118.0 |
| 10      | TEVA    | 4.13%    | 102.0 | KALU    | 2.3%     | 120.0 |
| 10      | CSCO    | 2.37%    | 174.0 | NEM     | 6.14%    | 45.0  |
| 10      | ON      | 5.11%    | 80.0  | AMAT    | 11.94%   | 23.0  |
| 10      | CAH     | 2.37%    | 168.0 | RIO     | 3.28%    | 77.0  |
| 10      | VFC     | 4.31%    | 92.0  | IRM     | 4.13%    | 61.0  |
| 10      | GNRC    | 4.75%    | 75.0  | UAA     | 3.39%    | 73.0  |
| 10      | MNST    | 1.99%    | 175.0 | CMA     | 4.08%    | 56.0  |
| 10      | NWL     | 2.79%    | 121.0 | ABBV    | 1.47%    | 155.0 |
| 10      | SLV     | 2.78%    | 117.0 | EXPE    | 3.41%    | 66.0  |
| 10      | CLF     | 3.35%    | 97.0  | B       | 5.75%    | 39.0  |
| 10      | TRGP    | 1.83%    | 164.0 | GILD    | 1.93%    | 116.0 |
| 10      | FCX     | 2.29%    | 127.0 | ON      | 3.43%    | 64.0  |
| 10      | PWR     | 2.09%    | 119.0 | PWR     | 2.96%    | 72.0  |
| 10      | BHP     | 2.11%    | 111.0 | BIIB    | 3.28%    | 64.0  |
| 10      | B       | 1.46%    | 158.0 | CLF     | 2.9%     | 71.0  |
| 10      | ELAN    | 1.41%    | 156.0 | NVDA    | 1.72%    | 112.0 |
| 10      | GS      | 2.69%    | 81.0  | BAC     | 3.91%    | 49.0  |
| 10      | QQQ     | 1.22%    | 176.0 | BUD     | 1.18%    | 156.0 |
| 10      | GE      | 1.32%    | 160.0 | CNC     | 2.05%    | 87.0  |





---

### 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 21      | MU      | 24.66%   | 137.0 | AMD     | 24.39%   | 72.0  |
| 21      | WDC     | 19.76%   | 113.0 | INTC    | 23.77%   | 55.0  |
| 21      | INTC    | 16.96%   | 115.0 | JAZZ    | 7.24%    | 176.0 |
| 21      | AA      | 10.34%   | 171.0 | MU      | 32.42%   | 35.0  |
| 21      | AMAT    | 10.26%   | 137.0 | KALU    | 6.67%    | 118.0 |
| 21      | CSTM    | 8.03%    | 174.0 | CVS     | 3.87%    | 189.0 |
| 21      | LUMN    | 8.37%    | 140.0 | LLY     | 5.55%    | 124.0 |
| 21      | CSCO    | 5.92%    | 164.0 | WDC     | 27.61%   | 24.0  |
| 21      | TEVA    | 9.46%    | 98.0  | GSK     | 3.01%    | 215.0 |
| 21      | MS      | 5.44%    | 167.0 | IRM     | 10.01%   | 61.0  |
| 21      | VFC     | 8.81%    | 92.0  | HSBC    | 5.15%    | 118.0 |
| 21      | GOOGL   | 5.13%    | 156.0 | NEM     | 13.55%   | 44.0  |
| 21      | ON      | 10.95%   | 73.0  | TXN     | 7.35%    | 81.0  |
| 21      | CAH     | 4.93%    | 161.0 | QCOM    | 4.37%    | 133.0 |
| 21      | KALU    | 10.4%    | 74.0  | RIO     | 7.49%    | 74.0  |
| 21      | SLV     | 6.76%    | 113.0 | ON      | 8.11%    | 64.0  |
| 21      | MNST    | 4.45%    | 164.0 | CNC     | 6.18%    | 84.0  |
| 21      | CLF     | 7.54%    | 91.0  | UNH     | 6.3%     | 77.0  |
| 21      | ELAN    | 4.6%     | 145.0 | B       | 12.28%   | 39.0  |
| 21      | B       | 4.4%     | 151.0 | GILD    | 4.11%    | 115.0 |
| 21      | GNRC    | 8.69%    | 75.0  | BUD     | 3.12%    | 149.0 |
| 21      | FCX     | 5.35%    | 119.0 | UAA     | 6.4%     | 72.0  |
| 21      | AMD     | 10.2%    | 62.0  | AMC     | 20.87%   | 20.0  |
| 21      | TRGP    | 3.8%     | 156.0 | EXPE    | 6.18%    | 66.0  |
| 21      | PWR     | 5.2%     | 114.0 | TSLA    | 4.74%    | 81.0  |
| 21      | BHP     | 4.96%    | 111.0 | PWR     | 5.32%    | 71.0  |
| 21      | QQQ     | 2.85%    | 165.0 | ABBV    | 2.56%    | 147.0 |
| 21      | FSUGY   | 3.0%     | 154.0 | CMA     | 8.15%    | 46.0  |
| 21      | GE      | 2.9%     | 158.0 | VNO     | 7.48%    | 49.0  |
| 21      | EXPE    | 5.99%    | 72.0  | NVDA    | 3.5%     | 104.0 |



---

### 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 63      | MU      | 77.34%   | 119.0 | KALU    | 34.8%    | 109.0 |
| 63      | WDC     | 84.65%   | 89.0  | INTC    | 79.57%   | 46.0  |
| 63      | INTC    | 63.01%   | 102.0 | JAZZ    | 23.06%   | 142.0 |
| 63      | AA      | 33.49%   | 157.0 | AMD     | 48.33%   | 62.0  |
| 63      | CSTM    | 30.65%   | 137.0 | ON      | 40.38%   | 62.0  |
| 63      | AMAT    | 33.88%   | 111.0 | GSK     | 11.47%   | 173.0 |
| 63      | GOOGL   | 21.26%   | 128.0 | LUMN    | 58.03%   | 32.0  |
| 63      | SLV     | 22.15%   | 101.0 | LLY     | 17.61%   | 99.0  |
| 63      | VFC     | 23.73%   | 92.0  | HSBC    | 14.22%   | 118.0 |
| 63      | B       | 17.66%   | 119.0 | TXN     | 22.28%   | 71.0  |
| 63      | TRGP    | 15.61%   | 131.0 | PWR     | 29.93%   | 50.0  |
| 63      | CSCO    | 15.97%   | 128.0 | CVS     | 9.14%    | 160.0 |
| 63      | PWR     | 17.02%   | 101.0 | EXPE    | 22.23%   | 62.0  |
| 63      | GNRC    | 22.92%   | 75.0  | RIO     | 19.68%   | 68.0  |
| 63      | CAH     | 11.53%   | 136.0 | NEM     | 29.95%   | 44.0  |
| 63      | LUMN    | 14.6%    | 105.0 | GILD    | 11.64%   | 112.0 |
| 63      | BHP     | 16.46%   | 90.0  | MU      | 72.22%   | 17.0  |
| 63      | ON      | 25.6%    | 57.0  | WDC     | 75.03%   | 16.0  |
| 63      | MS      | 11.1%    | 131.0 | FCX     | 22.12%   | 54.0  |
| 63      | ELAN    | 12.87%   | 112.0 | B       | 35.4%    | 32.0  |
| 63      | TEVA    | 17.67%   | 81.0  | IRM     | 19.76%   | 57.0  |
| 63      | KALU    | 26.79%   | 53.0  | CNC     | 18.55%   | 60.0  |
| 63      | CLF     | 16.99%   | 79.0  | TSLA    | 14.01%   | 79.0  |
| 63      | MNST    | 10.03%   | 129.0 | BUD     | 8.35%    | 116.0 |
| 63      | OXY     | 12.37%   | 102.0 | AMGN    | 6.75%    | 133.0 |
| 63      | GLD     | 12.31%   | 92.0  | UAA     | 13.66%   | 65.0  |
| 63      | FCX     | 12.5%    | 89.0  | SLV     | 46.56%   | 19.0  |
| 63      | RIO     | 17.05%   | 65.0  | BHP     | 19.75%   | 40.0  |
| 63      | QCOM    | 35.59%   | 31.0  | MRK     | 8.22%    | 91.0  |
| 63      | NEM     | 12.4%    | 87.0  | XOM     | 15.8%    | 47.0  |



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

Period examined: All model dates from 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 126     | MU      | 216.34%  | 92.0  | KALU    | 68.98%   | 75.0  |
| 126     | WDC     | 225.27%  | 59.0  | JAZZ    | 44.27%   | 96.0  |
| 126     | INTC    | 123.2%   | 78.0  | HSBC    | 29.79%   | 111.0 |
| 126     | AA      | 83.75%   | 112.0 | GSK     | 26.01%   | 115.0 |
| 126     | CSTM    | 81.01%   | 102.0 | WDC     | 198.59%  | 15.0  |
| 126     | AMAT    | 87.71%   | 74.0  | NEM     | 67.01%   | 44.0  |
| 126     | SLV     | 84.96%   | 59.0  | INTC    | 146.82%  | 20.0  |
| 126     | B       | 58.93%   | 72.0  | AMD     | 65.24%   | 41.0  |
| 126     | TRGP    | 42.58%   | 88.0  | ON      | 95.55%   | 27.0  |
| 126     | GOOGL   | 39.54%   | 91.0  | FCX     | 50.14%   | 45.0  |
| 126     | PWR     | 42.63%   | 83.0  | RIO     | 47.56%   | 46.0  |
| 126     | TEVA    | 58.24%   | 59.0  | LLY     | 25.5%    | 70.0  |
| 126     | VFC     | 33.37%   | 92.0  | LUMN    | 65.94%   | 27.0  |
| 126     | CAH     | 32.37%   | 87.0  | GNRC    | 27.91%   | 59.0  |
| 126     | ON      | 59.53%   | 47.0  | CNC     | 54.76%   | 30.0  |
| 126     | CSCO    | 32.37%   | 83.0  | BMJ     | 23.84%   | 68.0  |
| 126     | KALU    | 74.86%   | 31.0  | SLV     | 86.64%   | 18.0  |
| 126     | GLD     | 33.64%   | 67.0  | BUD     | 18.81%   | 80.0  |
| 126     | BHP     | 39.52%   | 55.0  | AMGN    | 16.79%   | 89.0  |
| 126     | OXY     | 24.9%    | 86.0  | MRK     | 31.81%   | 44.0  |
| 126     | ELAN    | 28.48%   | 70.0  | GILD    | 14.93%   | 93.0  |
| 126     | FCX     | 44.79%   | 40.0  | TXN     | 32.59%   | 42.0  |
| 126     | MS      | 18.26%   | 97.0  | CVS     | 13.43%   | 101.0 |
| 126     | RIO     | 43.22%   | 39.0  | UAA     | 35.8%    | 36.0  |
| 126     | TXN     | 26.52%   | 61.0  | VZ      | 11.3%    | 112.0 |
| 126     | MNST    | 19.04%   | 83.0  | XOM     | 29.1%    | 39.0  |
| 126     | KEY     | 15.73%   | 94.0  | PWR     | 48.94%   | 23.0  |
| 126     | NEM     | 31.77%   | 45.0  | BHP     | 40.73%   | 27.0  |
| 126     | GNRC    | 35.37%   | 38.0  | FITB    | 16.63%   | 65.0  |
| 126     | LUMN    | 19.47%   | 63.0  | GWJ     | 18.86%   | 57.0  |



---

### 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 2026-04-02 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | NWL     | 1.78%    | 37.0  | QCOM    | 2.74%    | 21.0  |
| 1       | INTC    | 2.59%    | 21.0  | MU      | 2.58%    | 19.0  |
| 1       | MU      | 1.86%    | 27.0  | CVS     | 0.71%    | 45.0  |
| 1       | AMD     | 1.14%    | 40.0  | AMC     | 1.81%    | 17.0  |
| 1       | WDC     | 1.16%    | 37.0  | CDNS    | 1.02%    | 29.0  |
| 1       | MS      | 0.7%     | 49.0  | UNH     | 0.71%    | 42.0  |
| 1       | AMAT    | 1.05%    | 32.0  | INTC    | 3.21%    | 9.0   |
| 1       | MNST    | 0.6%     | 51.0  | AMAT    | 1.58%    | 18.0  |
| 1       | EXPE    | 0.81%    | 36.0  | SBUX    | 0.77%    | 32.0  |
| 1       | CCL     | 0.77%    | 37.0  | GNRC    | 0.56%    | 43.0  |
| 1       | CSCO    | 0.49%    | 53.0  | TEVA    | 1.04%    | 21.0  |
| 1       | ON      | 0.85%    | 30.0  | AMD     | 2.57%    | 8.0   |
| 1       | TSLA    | 0.52%    | 43.0  | JAZZ    | 0.43%    | 47.0  |
| 1       | CYH     | 0.56%    | 38.0  | BXP     | 0.37%    | 50.0  |
| 1       | QQQ     | 0.37%    | 51.0  | CNC     | 0.66%    | 27.0  |
| 1       | VNO     | 1.04%    | 17.0  | NAVI    | 0.75%    | 23.0  |
| 1       | AVGO    | 1.35%    | 13.0  | LLY     | 0.66%    | 25.0  |
| 1       | ZION    | 0.76%    | 23.0  | IRM     | 4.03%    | 4.0   |
| 1       | BBY     | 0.88%    | 20.0  | BUD     | 0.36%    | 45.0  |
| 1       | JPM     | 0.42%    | 41.0  | GT      | 1.66%    | 9.0   |
| 1       | TXN     | 1.03%    | 15.0  | FITB    | 1.08%    | 13.0  |
| 1       | AAP     | 1.51%    | 10.0  | TDG     | 0.31%    | 45.0  |
| 1       | ELAN    | 0.31%    | 49.0  | TXN     | 1.53%    | 9.0   |
| 1       | PHM     | 0.35%    | 41.0  | CZR     | 0.8%     | 17.0  |
| 1       | GE      | 0.7%     | 18.0  | MSTR    | 4.41%    | 3.0   |
| 1       | AAPL    | 0.24%    | 52.0  | ISRG    | 0.39%    | 33.0  |
| 1       | BIIB    | 0.32%    | 38.0  | AAP     | 0.33%    | 39.0  |
| 1       | CAH     | 0.33%    | 37.0  | KALU    | 1.0%     | 12.0  |
| 1       | LLY     | 0.45%    | 26.0  | CLF     | 0.44%    | 27.0  |
| 1       | CNC     | 0.72%    | 16.0  | ABBV    | 0.2%     | 51.0  |



---

## 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 2026-04-02 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | AMD     | 13.67%   | 36.0  | MU      | 31.61%   | 19.0  |
| 10      | WDC     | 13.8%    | 33.0  | QCOM    | 26.47%   | 20.0  |
| 10      | MU      | 15.3%    | 23.0  | CNC     | 12.22%   | 27.0  |
| 10      | CSCO    | 7.27%    | 44.0  | INTC    | 36.02%   | 9.0   |
| 10      | AMAT    | 9.85%    | 31.0  | AMD     | 30.95%   | 8.0   |
| 10      | NWL     | 9.12%    | 31.0  | UNH     | 6.79%    | 35.0  |
| 10      | INTC    | 16.12%   | 17.0  | CVS     | 5.8%     | 38.0  |
| 10      | ON      | 11.84%   | 23.0  | TXN     | 21.69%   | 9.0   |
| 10      | MNST    | 4.91%    | 44.0  | CLF     | 8.34%    | 23.0  |
| 10      | AMC     | 18.49%   | 11.0  | CDNS    | 6.88%    | 25.0  |
| 10      | MS      | 4.45%    | 44.0  | GNRC    | 4.97%    | 34.0  |
| 10      | BBY     | 8.73%    | 20.0  | ORCL    | 4.76%    | 35.0  |
| 10      | DHI     | 4.1%     | 42.0  | LLY     | 6.36%    | 25.0  |
| 10      | IRM     | 3.48%    | 43.0  | VNO     | 7.38%    | 21.0  |
| 10      | KALU    | 5.11%    | 29.0  | AMAT    | 12.57%   | 12.0  |
| 10      | QQQ     | 3.32%    | 44.0  | BXP     | 3.5%     | 43.0  |
| 10      | CAH     | 4.83%    | 30.0  | WDC     | 16.59%   | 9.0   |
| 10      | TXN     | 8.69%    | 15.0  | JAZZ    | 3.45%    | 41.0  |
| 10      | CSTM    | 2.14%    | 46.0  | AMC     | 8.37%    | 16.0  |
| 10      | CCL     | 2.61%    | 36.0  | ABBV    | 2.65%    | 46.0  |
| 10      | BIIB    | 2.87%    | 32.0  | TDG     | 3.25%    | 36.0  |
| 10      | AAPL    | 1.95%    | 45.0  | GE      | 4.99%    | 23.0  |
| 10      | LUMN    | 2.09%    | 41.0  | BUD     | 2.41%    | 40.0  |
| 10      | TSLA    | 2.24%    | 37.0  | NWL     | 10.04%   | 9.0   |
| 10      | BHP     | 3.96%    | 20.0  | NVDA    | 2.51%    | 34.0  |
| 10      | JPM     | 2.29%    | 33.0  | BAC     | 4.42%    | 18.0  |
| 10      | VNO     | 6.35%    | 11.0  | AVGO    | 2.99%    | 25.0  |
| 10      | HLT     | 1.44%    | 48.0  | LNC     | 2.29%    | 29.0  |
| 10      | AMZN    | 1.84%    | 36.0  | ZION    | 2.52%    | 23.0  |
| 10      | PHM     | 1.75%    | 35.0  | NAVI    | 3.04%    | 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 2026-04-02 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 21      | MU      | 56.18%   | 17.0  | MU      | 58.79%   | 18.0  |
| 21      | AMD     | 29.03%   | 26.0  | INTC    | 87.73%   | 9.0   |
| 21      | CSCO    | 20.31%   | 34.0  | QCOM    | 39.69%   | 19.0  |
| 21      | AMAT    | 23.3%    | 26.0  | AMD     | 75.58%   | 8.0   |
| 21      | WDC     | 24.1%    | 24.0  | CNC     | 22.33%   | 24.0  |
| 21      | BBY     | 21.59%   | 20.0  | CVS     | 14.77%   | 28.0  |
| 21      | MNST    | 11.56%   | 33.0  | UNH     | 12.68%   | 30.0  |
| 21      | ON      | 22.02%   | 16.0  | TXN     | 39.74%   | 9.0   |
| 21      | QCOM    | 22.58%   | 15.0  | LLY     | 13.68%   | 25.0  |
| 21      | MS      | 8.99%    | 34.0  | AMC     | 28.22%   | 12.0  |
| 21      | CNC     | 45.5%    | 6.0   | CLF     | 16.44%   | 20.0  |
| 21      | NWL     | 10.76%   | 25.0  | VNO     | 14.91%   | 21.0  |
| 21      | AMC     | 42.19%   | 6.0   | GNRC    | 12.25%   | 25.0  |
| 21      | INTC    | 19.77%   | 12.0  | JAZZ    | 8.85%    | 33.0  |
| 21      | CSTM    | 6.75%    | 35.0  | WDC     | 35.36%   | 8.0   |
| 21      | QQQ     | 7.05%    | 33.0  | ORCL    | 9.71%    | 29.0  |
| 21      | CAH     | 9.72%    | 23.0  | CDNS    | 11.16%   | 23.0  |
| 21      | IRM     | 5.99%    | 32.0  | BXP     | 7.52%    | 34.0  |
| 21      | CCL     | 5.75%    | 32.0  | ABBV    | 6.16%    | 38.0  |
| 21      | BHP     | 9.16%    | 20.0  | GE      | 10.83%   | 19.0  |
| 21      | AAPL    | 5.03%    | 34.0  | BUD     | 5.66%    | 33.0  |
| 21      | TXN     | 12.73%   | 13.0  | NWL     | 20.39%   | 8.0   |
| 21      | CLF     | 15.04%   | 11.0  | TDG     | 5.7%     | 28.0  |
| 21      | KALU    | 7.38%    | 21.0  | NVDA    | 6.07%    | 26.0  |
| 21      | TSLA    | 4.7%     | 30.0  | BAC     | 9.75%    | 15.0  |
| 21      | LUMN    | 3.92%    | 33.0  | AMAT    | 19.04%   | 7.0   |
| 21      | DHI     | 3.59%    | 32.0  | KALU    | 14.91%   | 8.0   |
| 21      | GS      | 7.59%    | 15.0  | ZION    | 5.98%    | 19.0  |
| 21      | HLT     | 2.92%    | 37.0  | KHC     | 2.88%    | 30.0  |
| 21      | SPY     | 3.89%    | 25.0  | BIIB    | 9.37%    | 9.0   |



---

### 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 2026-06-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | NWL     | 4.0%     | 12.0  | AMC     | 6.66%    | 5.0   |
| 1       | INTC    | 3.35%    | 9.0   | AMAT    | 1.44%    | 11.0  |
| 1       | AMAT    | 4.94%    | 6.0   | CVS     | 0.89%    | 17.0  |
| 1       | WDC     | 1.88%    | 13.0  | AAP     | 0.94%    | 16.0  |
| 1       | EXPE    | 1.46%    | 15.0  | FITB    | 1.59%    | 9.0   |
| 1       | CYH     | 1.44%    | 12.0  | GT      | 2.01%    | 7.0   |
| 1       | PWR     | 1.72%    | 9.0   | MSTR    | 4.41%    | 3.0   |
| 1       | PHM     | 1.01%    | 12.0  | TDG     | 0.75%    | 17.0  |
| 1       | LLY     | 0.63%    | 18.0  | BXP     | 0.79%    | 16.0  |
| 1       | CAH     | 0.81%    | 14.0  | HD      | 0.92%    | 13.0  |
| 1       | ELAN    | 0.62%    | 18.0  | NVS     | 1.18%    | 9.0   |
| 1       | CCL     | 2.07%    | 5.0   | MU      | 9.87%    | 1.0   |
| 1       | MU      | 1.0%     | 10.0  | SBUX    | 0.98%    | 10.0  |
| 1       | BIIB    | 0.62%    | 16.0  | NAVI    | 1.56%    | 6.0   |
| 1       | ZION    | 1.1%     | 9.0   | ABBV    | 0.52%    | 13.0  |
| 1       | AMD     | 0.69%    | 14.0  | CDNS    | 1.08%    | 6.0   |
| 1       | VST     | 0.68%    | 14.0  | GSK     | 0.32%    | 20.0  |
| 1       | TSLA    | 0.72%    | 13.0  | AMGN    | 0.34%    | 18.0  |
| 1       | MS      | 0.6%     | 15.0  | AZO     | 0.33%    | 18.0  |
| 1       | JPM     | 0.55%    | 15.0  | CLF     | 0.84%    | 7.0   |
| 1       | DHI     | 0.45%    | 17.0  | QCOM    | 2.82%    | 2.0   |
| 1       | NAVI    | 0.84%    | 9.0   | BAC     | 1.1%     | 5.0   |
| 1       | WFC     | 0.5%     | 15.0  | UNH     | 0.45%    | 12.0  |
| 1       | VNO     | 0.56%    | 13.0  | NWL     | 2.65%    | 2.0   |
| 1       | KEY     | 0.52%    | 14.0  | POST    | 0.63%    | 8.0   |
| 1       | MNST    | 0.4%     | 18.0  | USB     | 0.45%    | 11.0  |
| 1       | BALL    | 0.51%    | 13.0  | BBY     | 0.27%    | 18.0  |
| 1       | ACGL    | 0.56%    | 11.0  | GWG     | 0.51%    | 8.0   |
| 1       | MRK     | 0.96%    | 6.0   | GE      | 1.01%    | 4.0   |
| 1       | ORLY    | 0.3%     | 19.0  | PHM     | 1.92%    | 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 2026-06-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | WDC     | 25.5%    | 9.0   | AMAT    | 20.93%   | 5.0   |
| 10      | NWL     | 33.42%   | 6.0   | AMC     | 18.44%   | 4.0   |
| 10      | AMAT    | 25.92%   | 5.0   | CVS     | 6.44%    | 10.0  |
| 10      | INTC    | 21.78%   | 5.0   | ABBV    | 6.63%    | 8.0   |
| 10      | EXPE    | 8.78%    | 9.0   | CMG     | 6.48%    | 8.0   |
| 10      | CAH     | 11.29%   | 7.0   | GE      | 12.86%   | 4.0   |
| 10      | CYH     | 9.62%    | 8.0   | HD      | 6.19%    | 8.0   |
| 10      | DHI     | 7.65%    | 10.0  | TDG     | 6.05%    | 8.0   |
| 10      | MU      | 9.93%    | 6.0   | GNRC    | 4.96%    | 9.0   |
| 10      | BALL    | 9.21%    | 6.0   | GT      | 8.91%    | 5.0   |
| 10      | PHM     | 9.05%    | 6.0   | LNC     | 5.77%    | 7.0   |
| 10      | JPM     | 7.71%    | 7.0   | MU      | 40.2%    | 1.0   |
| 10      | AMC     | 10.74%   | 5.0   | LW      | 3.4%     | 10.0  |
| 10      | AMD     | 5.37%    | 10.0  | FITB    | 5.44%    | 6.0   |
| 10      | MNST    | 4.45%    | 11.0  | BALL    | 10.31%   | 3.0   |
| 10      | KEY     | 5.41%    | 9.0   | HON     | 3.41%    | 9.0   |
| 10      | VST     | 6.61%    | 7.0   | ZION    | 6.69%    | 4.0   |
| 10      | BIIB    | 3.99%    | 10.0  | NWL     | 25.97%   | 1.0   |
| 10      | CCL     | 9.8%     | 4.0   | BXP     | 2.88%    | 9.0   |
| 10      | BAC     | 5.43%    | 7.0   | BAC     | 8.22%    | 3.0   |
| 10      | THC     | 9.49%    | 4.0   | BBY     | 2.23%    | 11.0  |
| 10      | HSBC    | 3.41%    | 11.0  | BUD     | 3.35%    | 7.0   |
| 10      | UAA     | 5.5%     | 6.0   | NVS     | 3.24%    | 7.0   |
| 10      | MS      | 3.28%    | 10.0  | USB     | 5.37%    | 4.0   |
| 10      | NAVI    | 5.32%    | 6.0   | CCL     | 5.22%    | 4.0   |
| 10      | HCA     | 3.74%    | 8.0   | WDC     | 19.87%   | 1.0   |
| 10      | ZION    | 6.84%    | 4.0   | SBUX    | 4.89%    | 4.0   |
| 10      | IRM     | 2.47%    | 11.0  | AMGN    | 1.82%    | 10.0  |
| 10      | VNO     | 3.84%    | 7.0   | GSK     | 1.62%    | 11.0  |
| 10      | ACGL    | 5.12%    | 5.0   | TLT     | 1.51%    | 11.0  |





---

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

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

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | ON      | 0.56%    | 229.0 | 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     | 0.47%    | 198.0 | INTC    | 1.07%    | 20.0  |
| 1       | CCL     | 0.94%    | 91.0  | WDC     | 3.82%    | 5.0   |
| 1       | TEVA    | 0.68%    | 103.0 | AMD     | 0.32%    | 58.0  |
| 1       | VST     | 0.33%    | 192.0 | NVS     | 0.18%    | 92.0  |
| 1       | AMAT    | 0.16%    | 343.0 | CLF     | 1.03%    | 14.0  |
| 1       | GBTC    | 0.81%    | 68.0  | VNO     | 0.43%    | 33.0  |
| 1       | CZR     | 0.32%    | 162.0 | NWL     | 0.27%    | 52.0  |
| 1       | GME     | 0.36%    | 137.0 | GSK     | 0.31%    | 42.0  |
| 1       | AA      | 0.37%    | 126.0 | THC     | 0.43%    | 30.0  |
| 1       | GOOGL   | 0.15%    | 302.0 | VST     | 2.92%    | 4.0   |
| 1       | AVGO    | 0.44%    | 104.0 | CZR     | 5.75%    | 2.0   |
| 1       | X       | 0.28%    | 157.0 | MU      | 5.41%    | 2.0   |
| 1       | AMC     | 0.46%    | 94.0  | LVS     | 0.95%    | 11.0  |
| 1       | CSTM    | 0.39%    | 108.0 | IEP     | 0.5%     | 20.0  |
| 1       | DHI     | 0.29%    | 145.0 | GILD    | 0.49%    | 20.0  |
| 1       | BHC     | 0.39%    | 105.0 | AAPL    | 1.36%    | 7.0   |
| 1       | CMG     | 0.41%    | 93.0  | META    | 0.1%     | 89.0  |
| 1       | ETRN    | 1.05%    | 32.0  | CAH     | 0.49%    | 18.0  |
| 1       | BBY     | 0.21%    | 159.0 | BMJ     | 0.17%    | 45.0  |
| 1       | TXN     | 0.29%    | 101.0 | LUMN    | 0.45%    | 16.0  |
| 1       | TRGP    | 0.29%    | 100.0 | BHC     | 0.41%    | 17.0  |
| 1       | ELAN    | 0.27%    | 101.0 | CCL     | 1.69%    | 4.0   |
| 1       | PWR     | 0.16%    | 166.0 | CNC     | 0.09%    | 64.0  |
| 1       | THC     | 0.08%    | 304.0 | HSBC    | 2.38%    | 2.0   |
| 1       | MOS     | 0.21%    | 124.0 | CMG     | 0.22%    | 19.0  |
| 1       | CDNS    | 0.6%     | 41.0  | LW      | 0.4%     | 10.0  |
| 1       | VNO     | 0.17%    | 138.0 | CHTR    | 0.04%    | 104.0 |



---

## 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 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | NVDA    | 2.29%    | 501.0 | MSTR    | 1.43%    | 221.0 |
| 10      | VST     | 5.52%    | 190.0 | NFLX    | 1.3%     | 224.0 |
| 10      | X       | 5.21%    | 149.0 | INTC    | 13.57%   | 20.0  |
| 10      | WDC     | 7.63%    | 96.0  | AMD     | 4.02%    | 58.0  |
| 10      | TEVA    | 6.51%    | 103.0 | NWL     | 3.25%    | 52.0  |
| 10      | ON      | 2.81%    | 227.0 | NVS     | 1.7%     | 92.0  |
| 10      | AVGO    | 5.78%    | 104.0 | CNC     | 2.43%    | 64.0  |
| 10      | GBTC    | 8.09%    | 68.0  | SBUX    | 1.8%     | 79.0  |
| 10      | CCL     | 5.68%    | 91.0  | CHTR    | 1.32%    | 104.0 |
| 10      | ELAN    | 4.14%    | 101.0 | OXY     | 12.13%   | 10.0  |
| 10      | CYH     | 2.02%    | 193.0 | LUMN    | 7.85%    | 15.0  |
| 10      | MU      | 2.37%    | 153.0 | AMZN    | 3.02%    | 39.0  |
| 10      | PWR     | 2.08%    | 166.0 | ON      | 1.31%    | 87.0  |
| 10      | ETRN    | 10.76%   | 32.0  | CAH     | 6.24%    | 18.0  |
| 10      | AMAT    | 0.89%    | 343.0 | CDNS    | 3.66%    | 30.0  |
| 10      | CMG     | 3.14%    | 93.0  | JAZZ    | 0.97%    | 95.0  |
| 10      | GOOGL   | 0.93%    | 302.0 | ELAN    | 7.45%    | 10.0  |
| 10      | AMC     | 2.61%    | 93.0  | KALU    | 3.17%    | 21.0  |
| 10      | GS      | 1.39%    | 165.0 | VICI    | 3.08%    | 20.0  |
| 10      | NEM     | 5.4%     | 40.0  | META    | 0.59%    | 89.0  |
| 10      | TRGP    | 2.11%    | 98.0  | ORCL    | 12.42%   | 4.0   |
| 10      | SLV     | 2.14%    | 74.0  | EXPE    | 2.6%     | 19.0  |
| 10      | FCX     | 2.96%    | 53.0  | GW      | 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 | AMC     | 1.86%    | 21.0  |
| 10      | CSTM    | 1.28%    | 108.0 | GILD    | 1.89%    | 20.0  |
| 10      | GME     | 0.97%    | 137.0 | GBTC    | 5.35%    | 7.0   |



---

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

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

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 21      | NVDA    | 5.72%    | 501.0 | MSTR    | 6.76%    | 212.0 |
| 21      | WDC     | 21.14%   | 96.0  | NFLX    | 3.34%    | 224.0 |
| 21      | X       | 13.47%   | 138.0 | AMD     | 11.19%   | 58.0  |
| 21      | VST     | 9.65%    | 186.0 | 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      | 4.69%    | 223.0 | NVS     | 2.92%    | 92.0  |
| 21      | CCL     | 9.7%     | 91.0  | CNC     | 4.02%    | 64.0  |
| 21      | ETRN    | 23.66%   | 32.0  | AMC     | 10.4%    | 20.0  |
| 21      | ELAN    | 7.37%    | 101.0 | CAH     | 11.2%    | 18.0  |
| 21      | MU      | 4.84%    | 149.0 | CHTR    | 1.76%    | 103.0 |
| 21      | GOOGL   | 2.19%    | 300.0 | LUMN    | 11.55%   | 15.0  |
| 21      | AMAT    | 1.84%    | 343.0 | CDNS    | 5.42%    | 30.0  |
| 21      | PWR     | 3.64%    | 166.0 | OXY     | 13.91%   | 10.0  |
| 21      | GS      | 3.35%    | 159.0 | META    | 1.52%    | 89.0  |
| 21      | CMG     | 5.06%    | 93.0  | VICI    | 6.31%    | 20.0  |
| 21      | CSTM    | 4.32%    | 108.0 | INTC    | 6.18%    | 20.0  |
| 21      | TRGP    | 4.54%    | 95.0  | AMZN    | 3.16%    | 39.0  |
| 21      | CZR     | 2.53%    | 162.0 | CVS     | 5.43%    | 21.0  |
| 21      | SLV     | 5.99%    | 67.0  | GWV     | 5.82%    | 17.0  |
| 21      | PHM     | 1.48%    | 260.0 | 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     | 7.78%    | 39.0  | ORLY    | 7.81%    | 7.0   |
| 21      | MS      | 1.43%    | 187.0 | ORCL    | 13.11%   | 4.0   |
| 21      | FCX     | 4.93%    | 52.0  | KALU    | 2.45%    | 21.0  |
| 21      | BHC     | 2.38%    | 105.0 | MU      | 25.47%   | 2.0   |
| 21      | CYH     | 1.28%    | 190.0 | USB     | 1.88%    | 27.0  |



---

## 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 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 63      | NVDA    | 16.59%   | 501.0 | MSTR    | 29.11%   | 170.0 |
| 63      | WDC     | 68.5%    | 88.0  | AMD     | 60.25%   | 58.0  |
| 63      | TEVA    | 39.39%   | 103.0 | NFLX    | 11.51%   | 224.0 |
| 63      | VST     | 20.26%   | 184.0 | META    | 14.2%    | 88.0  |
| 63      | AMAT    | 8.58%    | 342.0 | CNC     | 18.92%   | 63.0  |
| 63      | MU      | 19.15%   | 149.0 | SBUX    | 11.35%   | 77.0  |
| 63      | GBTC    | 30.01%   | 68.0  | TSLA    | 4.35%    | 163.0 |
| 63      | CSTM    | 18.72%   | 103.0 | AMZN    | 16.27%   | 39.0  |
| 63      | AVGO    | 18.27%   | 104.0 | 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     | 6.17%    | 257.0 | VNO     | 16.49%   | 33.0  |
| 63      | GS      | 12.0%    | 132.0 | LUMN    | 33.76%   | 15.0  |
| 63      | ETRN    | 43.0%    | 32.0  | CAH     | 20.18%   | 18.0  |
| 63      | VNO     | 9.89%    | 134.0 | CVS     | 16.64%   | 21.0  |
| 63      | MS      | 6.64%    | 182.0 | CDNS    | 15.47%   | 20.0  |
| 63      | ORCL    | 6.81%    | 177.0 | GWV     | 15.53%   | 17.0  |
| 63      | AMD     | 4.92%    | 238.0 | GBTC    | 36.32%   | 7.0   |
| 63      | LVS     | 35.99%   | 32.0  | UNH     | 1.85%    | 131.0 |
| 63      | GOOGL   | 4.03%    | 286.0 | OXY     | 22.99%   | 10.0  |
| 63      | QQQ     | 5.8%     | 197.0 | NWL     | 3.97%    | 52.0  |
| 63      | TRGP    | 12.06%   | 78.0  | TLT     | 2.86%    | 71.0  |
| 63      | PWR     | 5.63%    | 166.0 | INTC    | 7.11%    | 20.0  |
| 63      | CMG     | 9.87%    | 93.0  | SLV     | 15.89%   | 8.0   |
| 63      | MSFT    | 9.8%     | 64.0  | ORLY    | 15.84%   | 7.0   |
| 63      | CAH     | 10.15%   | 59.0  | ORCL    | 35.86%   | 3.0   |
| 63      | AAP     | 12.16%   | 49.0  | ISRG    | 4.19%    | 25.0  |
| 63      | INTC    | 6.7%     | 72.0  | AMGN    | 5.99%    | 17.0  |
| 63      | THC     | 1.69%    | 266.0 | VZ      | 8.36%    | 12.0  |
| 63      | NEM     | 12.03%   | 37.0  | GSK     | 2.37%    | 42.0  |



---

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

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 126     | NVDA    | 40.65%   | 501.0 | MSTR    | 60.37%   | 116.0 |
| 126     | WDC     | 164.31%  | 56.0  | NFLX    | 28.71%   | 224.0 |
| 126     | AMAT    | 25.39%   | 342.0 | AMD     | 106.6%   | 37.0  |
| 126     | MU      | 45.49%   | 147.0 | TSLA    | 19.08%   | 160.0 |
| 126     | VST     | 36.88%   | 155.0 | META    | 28.2%    | 88.0  |
| 126     | TEVA    | 54.64%   | 103.0 | CNC     | 25.93%   | 59.0  |
| 126     | PHM     | 16.93%   | 220.0 | VNO     | 42.43%   | 33.0  |
| 126     | ON      | 16.44%   | 201.0 | SBUX    | 17.32%   | 73.0  |
| 126     | GBTC    | 47.47%   | 68.0  | ON      | 14.12%   | 87.0  |
| 126     | AVGO    | 29.69%   | 104.0 | ELAN    | 109.96%  | 10.0  |
| 126     | AMD     | 12.66%   | 238.0 | NVS     | 11.37%   | 92.0  |
| 126     | QQQ     | 13.89%   | 195.0 | GBTC    | 116.87%  | 7.0   |
| 126     | PWR     | 16.38%   | 165.0 | CAH     | 34.89%   | 18.0  |
| 126     | CSTM    | 32.98%   | 80.0  | GSK     | 13.76%   | 42.0  |
| 126     | VNO     | 19.05%   | 134.0 | T       | 5.02%    | 96.0  |
| 126     | THC     | 11.07%   | 210.0 | GWV     | 27.84%   | 17.0  |
| 126     | MS      | 13.66%   | 154.0 | AMZN    | 11.23%   | 39.0  |
| 126     | ORCL    | 11.66%   | 177.0 | GME     | 38.48%   | 11.0  |
| 126     | INTC    | 28.03%   | 71.0  | 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     | GS      | 17.27%   | 86.0  | INTU    | 19.73%   | 14.0  |
| 126     | GOOGL   | 5.7%     | 260.0 | TLT     | 3.55%    | 71.0  |
| 126     | TRGP    | 22.39%   | 60.0  | LUMN    | 17.92%   | 14.0  |
| 126     | DHI     | 9.43%    | 126.0 | CVS     | 13.17%   | 19.0  |
| 126     | TDG     | 17.41%   | 62.0  | OXY     | 21.17%   | 9.0   |
| 126     | CAH     | 22.85%   | 45.0  | 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 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 252     | NVDA    | 125.7%   | 501.0 | MSTR    | 281.12%  | 100.0 |
| 252     | AMAT    | 46.38%   | 297.0 | NFLX    | 68.03%   | 224.0 |
| 252     | GBTC    | 194.35%  | 64.0  | META    | 85.26%   | 88.0  |
| 252     | MU      | 78.27%   | 120.0 | ON      | 107.08%  | 68.0  |
| 252     | VST     | 80.6%    | 108.0 | TSLA    | 39.75%   | 155.0 |
| 252     | PHM     | 48.28%   | 178.0 | AMD     | 220.52%  | 27.0  |
| 252     | CSTM    | 114.12%  | 66.0  | INTC    | 131.05%  | 20.0  |
| 252     | AMD     | 30.23%   | 226.0 | GBTC    | 240.95%  | 7.0   |
| 252     | PWR     | 41.19%   | 160.0 | T       | 17.3%    | 95.0  |
| 252     | GOOGL   | 25.8%    | 242.0 | JAZZ    | 17.27%   | 77.0  |
| 252     | THC     | 40.65%   | 152.0 | AMZN    | 33.93%   | 38.0  |
| 252     | VNO     | 61.18%   | 100.0 | ELAN    | 127.97%  | 10.0  |
| 252     | ORCL    | 37.18%   | 143.0 | SLV     | 138.05%  | 8.0   |
| 252     | AVGO    | 68.96%   | 73.0  | CAH     | 57.35%   | 18.0  |
| 252     | QQQ     | 25.52%   | 189.0 | 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  | NVS     | 12.47%   | 41.0  |
| 252     | CMG     | 20.09%   | 90.0  | NEM     | 54.24%   | 9.0   |
| 252     | TDG     | 30.09%   | 57.0  | GME     | 39.53%   | 11.0  |
| 252     | GE      | 66.27%   | 25.0  | CVS     | 32.29%   | 13.0  |
| 252     | CCL     | 23.37%   | 64.0  | GE      | 73.14%   | 5.0   |
| 252     | CAH     | 43.93%   | 31.0  | WDC     | 85.92%   | 4.0   |
| 252     | TEVA    | 34.74%   | 38.0  | BMJ     | 7.49%    | 44.0  |
| 252     | COST    | 30.33%   | 43.0  | EXPE    | 16.15%   | 19.0  |
| 252     | HLT     | 27.61%   | 38.0  | PCG     | 22.4%    | 13.0  |



---

## 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | WDC     | 1.2%     | 79.0  | VFC     | 0.59%    | 41.0  |
| 1       | CSTM    | 1.49%    | 40.0  | AMD     | 0.69%    | 31.0  |
| 1       | TEVA    | 0.79%    | 64.0  | AMC     | 2.73%    | 6.0   |
| 1       | CZR     | 1.27%    | 33.0  | MU      | 15.49%   | 1.0   |
| 1       | AMD     | 1.68%    | 21.0  | JAZZ    | 0.8%     | 17.0  |
| 1       | ON      | 1.04%    | 31.0  | GNRC    | 1.44%    | 8.0   |
| 1       | THC     | 0.21%    | 151.0 | CLF     | 2.06%    | 5.0   |
| 1       | TRGP    | 0.36%    | 77.0  | CNC     | 0.16%    | 61.0  |
| 1       | MU      | 0.7%     | 34.0  | AAP     | 1.09%    | 8.0   |
| 1       | AMAT    | 0.53%    | 43.0  | FIS     | 0.33%    | 25.0  |
| 1       | CYH     | 0.29%    | 72.0  | NVS     | 0.14%    | 51.0  |
| 1       | NEM     | 0.47%    | 42.0  | SNY     | 0.34%    | 16.0  |
| 1       | FSUGY   | 0.39%    | 50.0  | BIIB    | 2.43%    | 2.0   |
| 1       | PHM     | 0.23%    | 83.0  | HSBC    | 2.38%    | 2.0   |
| 1       | PCG     | 0.18%    | 101.0 | LW      | 1.58%    | 3.0   |
| 1       | NWL     | 0.76%    | 24.0  | CMG     | 0.22%    | 19.0  |
| 1       | CSCO    | 2.58%    | 7.0   | WDC     | 4.22%    | 1.0   |
| 1       | GS      | 0.1%     | 168.0 | META    | 3.74%    | 1.0   |
| 1       | ELAN    | 0.36%    | 44.0  | VZ      | 1.85%    | 2.0   |
| 1       | GOOGL   | 0.27%    | 59.0  | QCOM    | 0.52%    | 7.0   |
| 1       | BBY     | 0.35%    | 40.0  | LUMN    | 0.37%    | 9.0   |
| 1       | TXN     | 0.39%    | 34.0  | GWV     | 0.19%    | 17.0  |
| 1       | PRGO    | 1.72%    | 7.0   | ON      | 0.12%    | 18.0  |
| 1       | CDNS    | 1.5%     | 6.0   | NWL     | 2.17%    | 1.0   |
| 1       | B       | 1.26%    | 7.0   | VICI    | 0.65%    | 3.0   |
| 1       | BA      | 1.06%    | 8.0   | NAVI    | 0.5%     | 3.0   |
| 1       | LUMN    | 0.89%    | 9.0   | T       | 0.28%    | 5.0   |
| 1       | EXPE    | 0.14%    | 53.0  | AAPL    | 0.9%     | 1.0   |
| 1       | GME     | 6.02%    | 1.0   | CHTR    | 0.11%    | 7.0   |
| 1       | VNO     | 0.16%    | 38.0  | PEP     | 0.09%    | 8.0   |



---

## 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | WDC     | 9.2%     | 79.0  | CNC     | 2.64%    | 61.0  |
| 10      | TEVA    | 5.95%    | 64.0  | JAZZ    | 8.49%    | 17.0  |
| 10      | CSTM    | 7.96%    | 40.0  | AMD     | 3.7%     | 31.0  |
| 10      | MU      | 10.26%   | 31.0  | CDNS    | 3.59%    | 29.0  |
| 10      | ON      | 8.8%     | 29.0  | GNRC    | 12.01%   | 8.0   |
| 10      | INTC    | 7.28%    | 33.0  | NVS     | 1.79%    | 51.0  |
| 10      | GS      | 1.39%    | 160.0 | LUMN    | 7.73%    | 8.0   |
| 10      | NEM     | 5.4%     | 40.0  | UNH     | 0.61%    | 100.0 |
| 10      | GOOGL   | 3.22%    | 59.0  | ORCL    | 12.42%   | 4.0   |
| 10      | CCL     | 6.28%    | 27.0  | GW      | 2.69%    | 17.0  |
| 10      | AMD     | 10.29%   | 16.0  | CVS     | 3.56%    | 8.0   |
| 10      | ELAN    | 3.6%     | 44.0  | AMGN    | 2.65%    | 10.0  |
| 10      | SLV     | 2.14%    | 74.0  | SBUX    | 3.11%    | 7.0   |
| 10      | TRGP    | 2.01%    | 75.0  | NAVI    | 7.01%    | 3.0   |
| 10      | AVGO    | 4.85%    | 31.0  | LLY     | 9.33%    | 2.0   |
| 10      | CYH     | 2.17%    | 67.0  | MU      | 17.86%   | 1.0   |
| 10      | ORCL    | 3.89%    | 37.0  | BIIB    | 6.7%     | 2.0   |
| 10      | CZR     | 4.3%     | 33.0  | VICI    | 2.67%    | 3.0   |
| 10      | PCG     | 1.1%     | 94.0  | LW      | 2.56%    | 3.0   |
| 10      | FSUGY   | 2.05%    | 50.0  | NWL     | 5.06%    | 1.0   |
| 10      | AMAT    | 2.26%    | 43.0  | IEP     | 1.47%    | 3.0   |
| 10      | CSCO    | 13.35%   | 7.0   | NVDA    | 0.99%    | 4.0   |
| 10      | THC     | 0.64%    | 143.0 | VCSH    | 0.22%    | 18.0  |
| 10      | NWL     | 3.6%     | 23.0  | QCOM    | 0.5%     | 7.0   |
| 10      | VFC     | 13.51%   | 5.0   | TLT     | 1.22%    | 2.0   |
| 10      | VST     | 0.8%     | 82.0  | HSBC    | 0.68%    | 2.0   |
| 10      | JPM     | 0.56%    | 97.0  | SNY     | 0.03%    | 16.0  |
| 10      | TXN     | 1.86%    | 25.0  | CHTR    | -0.3%    | 7.0   |
| 10      | QQQ     | 4.16%    | 11.0  | WDC     | -2.27%   | 1.0   |
| 10      | BBY     | 1.06%    | 40.0  | VZ      | -1.29%   | 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 21      | WDC     | 25.54%   | 79.0  | AMD     | 9.95%    | 31.0  |
| 21      | TEVA    | 12.89%   | 64.0  | CNC     | 4.73%    | 61.0  |
| 21      | MU      | 21.55%   | 27.0  | NVS     | 4.69%    | 51.0  |
| 21      | CSTM    | 13.76%   | 40.0  | CDNS    | 5.55%    | 29.0  |
| 21      | GS      | 3.4%     | 154.0 | UNH     | 1.66%    | 96.0  |
| 21      | ON      | 20.43%   | 25.0  | LUMN    | 18.4%    | 8.0   |
| 21      | CZR     | 13.59%   | 33.0  | JAZZ    | 7.7%     | 17.0  |
| 21      | GOOGL   | 7.3%     | 57.0  | GW      | 5.82%    | 17.0  |
| 21      | TRGP    | 5.77%    | 72.0  | CVS     | 7.74%    | 8.0   |
| 21      | AMAT    | 9.4%     | 43.0  | GNRC    | 8.51%    | 7.0   |
| 21      | SLV     | 5.99%    | 67.0  | AMGN    | 5.32%    | 10.0  |
| 21      | INTC    | 11.8%    | 27.0  | ORCL    | 13.11%   | 4.0   |
| 21      | NEM     | 7.78%    | 39.0  | MU      | 46.8%    | 1.0   |
| 21      | ORCL    | 8.14%    | 37.0  | LLY     | 22.59%   | 2.0   |
| 21      | AVGO    | 8.41%    | 31.0  | USB     | 1.48%    | 26.0  |
| 21      | CCL     | 8.99%    | 27.0  | AMC     | 6.69%    | 5.0   |
| 21      | ELAN    | 4.71%    | 44.0  | LW      | 6.31%    | 3.0   |
| 21      | AMD     | 11.01%   | 15.0  | VICI    | 5.54%    | 3.0   |
| 21      | PCG     | 1.9%     | 85.0  | NAVI    | 4.29%    | 3.0   |
| 21      | CSCO    | 21.4%    | 7.0   | SBUX    | 1.55%    | 7.0   |
| 21      | BBY     | 2.86%    | 40.0  | NWL     | 8.67%    | 1.0   |
| 21      | FSUGY   | 2.38%    | 46.0  | AAPL    | 8.51%    | 1.0   |
| 21      | SPY     | 3.22%    | 29.0  | IEP     | 2.71%    | 3.0   |
| 21      | VFC     | 20.97%   | 4.0   | VCSH    | 0.37%    | 18.0  |
| 21      | TFC     | 5.1%     | 16.0  | BIIB    | 3.05%    | 2.0   |
| 21      | QQQ     | 7.01%    | 11.0  | TLT     | 2.68%    | 2.0   |
| 21      | FCX     | 14.08%   | 5.0   | HSBC    | 1.37%    | 2.0   |
| 21      | THC     | 0.5%     | 136.0 | QCOM    | -0.04%   | 7.0   |
| 21      | PWR     | 9.3%     | 6.0   | PEP     | -0.31%   | 8.0   |
| 21      | NWL     | 2.26%    | 21.0  | LEN     | -2.78%   | 1.0   |



---

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

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

Period examined: All model dates from 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 63      | WDC     | 82.39%   | 71.0  | AMD     | 69.87%   | 31.0  |
| 63      | TEVA    | 53.87%   | 64.0  | CNC     | 20.6%    | 60.0  |
| 63      | MU      | 80.58%   | 27.0  | NVS     | 15.2%    | 51.0  |
| 63      | GS      | 12.2%    | 127.0 | LUMN    | 67.11%   | 8.0   |
| 63      | AMAT    | 36.0%    | 42.0  | UNH     | 4.74%    | 96.0  |
| 63      | CSTM    | 34.05%   | 35.0  | JAZZ    | 19.94%   | 15.0  |
| 63      | TRGP    | 18.31%   | 55.0  | CDNS    | 15.22%   | 19.0  |
| 63      | CZR     | 19.73%   | 33.0  | GWV     | 15.53%   | 17.0  |
| 63      | INTC    | 46.39%   | 13.0  | CVS     | 22.99%   | 8.0   |
| 63      | AVGO    | 17.82%   | 31.0  | AMGN    | 14.05%   | 10.0  |
| 63      | MS      | 10.32%   | 53.0  | ORCL    | 35.86%   | 3.0   |
| 63      | GOOGL   | 12.61%   | 43.0  | CMG     | 4.3%     | 19.0  |
| 63      | FSUGY   | 12.66%   | 36.0  | TSLA    | 10.46%   | 4.0   |
| 63      | NEM     | 12.03%   | 37.0  | HSBC    | 20.58%   | 2.0   |
| 63      | CAH     | 15.12%   | 28.0  | BA      | 0.95%    | 35.0  |
| 63      | AA      | 18.1%    | 19.0  | SBUX    | 5.87%    | 5.0   |
| 63      | SLV     | 8.83%    | 37.0  | AAPL    | 18.74%   | 1.0   |
| 63      | CYH     | 5.4%     | 48.0  | PEP     | 1.93%    | 8.0   |
| 63      | AMD     | 22.45%   | 10.0  | BIIB    | 4.91%    | 2.0   |
| 63      | ELAN    | 5.7%     | 36.0  | TLT     | 4.69%    | 2.0   |
| 63      | TFC     | 12.26%   | 16.0  | VCSH    | 0.35%    | 18.0  |
| 63      | BBY     | 4.35%    | 40.0  | USB     | 0.65%    | 4.0   |
| 63      | SPY     | 7.09%    | 24.0  | MSFT    | 0.39%    | 2.0   |
| 63      | PCG     | 2.64%    | 60.0  | IEP     | -0.12%   | 3.0   |
| 63      | PWR     | 21.6%    | 6.0   | VICI    | -0.18%   | 3.0   |
| 63      | ACGL    | 3.48%    | 36.0  | NWL     | -2.65%   | 1.0   |
| 63      | ON      | 40.0%    | 3.0   | NVDA    | -0.88%   | 3.0   |
| 63      | KEY     | 15.56%   | 7.0   | CHTR    | -1.1%    | 4.0   |
| 63      | GLD     | 17.62%   | 5.0   | BMJ     | -5.01%   | 1.0   |
| 63      | VFC     | 20.3%    | 4.0   | T       | -3.01%   | 2.0   |



---

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

Period examined: All model dates from 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 126     | WDC     | 238.04%  | 39.0  | CNC     | 28.86%   | 56.0  |
| 126     | MU      | 207.51%  | 25.0  | AMD     | 114.74%  | 10.0  |
| 126     | TEVA    | 69.48%   | 64.0  | NVS     | 19.96%   | 51.0  |
| 126     | AMAT    | 87.63%   | 42.0  | JAZZ    | 51.74%   | 12.0  |
| 126     | INTC    | 131.11%  | 12.0  | GWV     | 27.84%   | 17.0  |
| 126     | TRGP    | 39.29%   | 37.0  | LUMN    | 59.03%   | 7.0   |
| 126     | GS      | 16.92%   | 81.0  | ON      | 20.17%   | 18.0  |
| 126     | CSTM    | 71.64%   | 12.0  | UNH     | 1.83%    | 81.0  |
| 126     | FSUGY   | 20.17%   | 28.0  | CVS     | 24.52%   | 6.0   |
| 126     | CAH     | 37.89%   | 14.0  | BA      | 3.93%    | 35.0  |
| 126     | AVGO    | 16.63%   | 31.0  | CDNS    | 22.43%   | 5.0   |
| 126     | GOOGL   | 29.65%   | 17.0  | AMGN    | 11.51%   | 9.0   |
| 126     | MS      | 19.59%   | 25.0  | HSBC    | 26.63%   | 2.0   |
| 126     | ON      | 132.88%  | 3.0   | GNRC    | 22.7%    | 2.0   |
| 126     | ELAN    | 26.58%   | 15.0  | TSLA    | 35.12%   | 1.0   |
| 126     | NEM     | 22.92%   | 17.0  | NVDA    | 10.14%   | 3.0   |
| 126     | AA      | 95.92%   | 4.0   | HON     | 6.07%    | 5.0   |
| 126     | CZR     | 29.67%   | 11.0  | SBUX    | 21.04%   | 1.0   |
| 126     | SLV     | 15.18%   | 17.0  | AAPL    | 16.11%   | 1.0   |
| 126     | AMD     | 24.24%   | 10.0  | VCSH    | 0.48%    | 13.0  |
| 126     | PWR     | 47.62%   | 5.0   | TLT     | 1.78%    | 2.0   |
| 126     | VFC     | 51.23%   | 4.0   | T       | 1.14%    | 2.0   |
| 126     | GLD     | 39.89%   | 5.0   | IEP     | -0.69%   | 1.0   |
| 126     | THC     | 3.38%    | 57.0  | PEP     | -0.5%    | 7.0   |
| 126     | KEY     | 23.34%   | 7.0   | KHC     | -6.41%   | 1.0   |
| 126     | TFC     | 9.86%    | 15.0  | TDG     | -1.68%   | 5.0   |
| 126     | PCG     | 8.84%    | 12.0  | QCOM    | -1.91%   | 7.0   |
| 126     | CCL     | 5.66%    | 10.0  | AZO     | -18.18%  | 1.0   |
| 126     | KALU    | 56.58%   | 1.0   | BXP     | -11.4%   | 3.0   |
| 126     | QQQ     | 12.45%   | 4.0   | CMCSA   | -10.28%  | 4.0   |



---

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

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

Period examined: All model dates from 2026-04-02 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | AMD     | 3.26%    | 11.0  | VFC     | 0.8%     | 26.0  |
| 1       | ON      | 0.87%    | 28.0  | AMC     | 2.73%    | 6.0   |
| 1       | WDC     | 3.92%    | 6.0   | MU      | 15.49%   | 1.0   |
| 1       | LUMN    | 4.14%    | 5.0   | FIS     | 0.77%    | 12.0  |
| 1       | THC     | 0.56%    | 37.0  | GNRC    | 1.47%    | 6.0   |
| 1       | CSCO    | 2.81%    | 6.0   | CDNS    | 0.5%     | 10.0  |
| 1       | TXN     | 0.39%    | 34.0  | LW      | 1.58%    | 3.0   |
| 1       | GS      | 0.31%    | 39.0  | UNH     | 0.91%    | 5.0   |
| 1       | CSTM    | 2.16%    | 5.0   | WDC     | 4.22%    | 1.0   |
| 1       | GOOGL   | 0.62%    | 14.0  | META    | 3.74%    | 1.0   |
| 1       | PRGO    | 1.43%    | 6.0   | VZ      | 3.05%    | 1.0   |
| 1       | BA      | 1.06%    | 8.0   | NVDA    | 1.97%    | 1.0   |
| 1       | GT      | 0.62%    | 13.0  | CNC     | 1.58%    | 1.0   |
| 1       | DHI     | 0.57%    | 11.0  | CHTR    | 0.44%    | 3.0   |
| 1       | GME     | 6.02%    | 1.0   | T       | 0.37%    | 3.0   |
| 1       | TRGP    | 0.2%     | 22.0  | USB     | 0.03%    | 25.0  |
| 1       | INTC    | 0.17%    | 25.0  | AMAT    | 0.53%    | 1.0   |
| 1       | MU      | 0.6%     | 7.0   | SBUX    | 0.25%    | 2.0   |
| 1       | VNO     | 0.87%    | 4.0   | ORCL    | 0.17%    | 1.0   |
| 1       | OXY     | 1.67%    | 2.0   | ADBE    | 0.01%    | 11.0  |
| 1       | B       | 1.09%    | 3.0   | SNY     | -0.32%   | 1.0   |
| 1       | PHM     | 0.51%    | 6.0   | BXP     | -0.49%   | 1.0   |
| 1       | QQQ     | 0.5%     | 6.0   | FRA     | -0.5%    | 2.0   |
| 1       | HLT     | 1.14%    | 2.0   | LLY     | -0.56%   | 2.0   |
| 1       | NEM     | 0.45%    | 5.0   | JAZZ    | -1.02%   | 2.0   |
| 1       | ELAN    | 0.26%    | 8.0   | TDG     | -0.34%   | 6.0   |
| 1       | CNC     | 1.01%    | 2.0   | HON     | -0.78%   | 3.0   |
| 1       | AMAT    | 1.88%    | 1.0   | MSTR    | -0.05%   | 52.0  |
| 1       | WFC     | 0.39%    | 4.0   | ISRG    | -3.07%   | 1.0   |
| 1       | SPY     | 0.5%     | 3.0   | CMCSA   | -0.44%   | 7.0   |



---

## 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 2026-04-02 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | ON      | 8.52%    | 26.0  | CDNS    | 8.36%    | 10.0  |
| 10      | INTC    | 7.64%    | 20.0  | GNRC    | 12.73%   | 6.0   |
| 10      | AMD     | 21.87%   | 6.0   | ORCL    | 27.87%   | 1.0   |
| 10      | GS      | 4.16%    | 31.0  | ADBE    | 2.76%    | 9.0   |
| 10      | WDC     | 21.04%   | 6.0   | UNH     | 5.56%    | 4.0   |
| 10      | CSCO    | 14.99%   | 6.0   | LLY     | 9.33%    | 2.0   |
| 10      | GOOGL   | 5.75%    | 14.0  | USB     | 0.76%    | 24.0  |
| 10      | TRGP    | 3.81%    | 20.0  | MU      | 17.86%   | 1.0   |
| 10      | ELAN    | 8.7%     | 8.0   | SBUX    | 6.59%    | 2.0   |
| 10      | LUMN    | 10.22%   | 5.0   | JAZZ    | 4.86%    | 2.0   |
| 10      | MU      | 11.82%   | 4.0   | LW      | 2.56%    | 3.0   |
| 10      | TXN     | 1.86%    | 25.0  | CNC     | 3.02%    | 1.0   |
| 10      | CSTM    | 8.43%    | 5.0   | VZ      | 1.29%    | 1.0   |
| 10      | VST     | 6.23%    | 6.0   | NVDA    | 0.06%    | 1.0   |
| 10      | FCX     | 8.63%    | 4.0   | SNY     | -0.93%   | 1.0   |
| 10      | QQQ     | 6.45%    | 4.0   | VFC     | -0.06%   | 26.0  |
| 10      | MS      | 3.57%    | 6.0   | FRA     | -1.08%   | 2.0   |
| 10      | WFC     | 4.68%    | 4.0   | WDC     | -2.27%   | 1.0   |
| 10      | SPY     | 4.83%    | 3.0   | ISRG    | -2.85%   | 1.0   |
| 10      | OXY     | 6.68%    | 2.0   | T       | -1.42%   | 3.0   |
| 10      | CCL     | 11.63%   | 1.0   | META    | -4.53%   | 1.0   |
| 10      | KALU    | 11.45%   | 1.0   | LEN     | -7.0%    | 1.0   |
| 10      | THC     | 0.34%    | 29.0  | LNC     | -1.21%   | 10.0  |
| 10      | JPM     | 0.48%    | 18.0  | CMCSA   | -2.58%   | 5.0   |
| 10      | LLY     | 4.06%    | 1.0   | HON     | -4.33%   | 3.0   |
| 10      | GME     | 2.58%    | 1.0   | CHTR    | -5.08%   | 3.0   |
| 10      | BIIB    | 0.32%    | 1.0   | AMC     | -2.56%   | 6.0   |
| 10      | AMAT    | -0.75%   | 1.0   | FIS     | -2.09%   | 12.0  |
| 10      | VNO     | -1.22%   | 1.0   | TDG     | -7.57%   | 6.0   |
| 10      | PRGO    | -0.39%   | 6.0   | CPRT    | -3.24%   | 31.0  |



---

## 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 2026-04-02 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 21      | ON      | 21.11%   | 22.0  | CDNS    | 12.77%   | 10.0  |
| 21      | WDC     | 45.45%   | 6.0   | GNRC    | 15.55%   | 5.0   |
| 21      | GS      | 8.77%    | 25.0  | USB     | 2.45%    | 22.0  |
| 21      | GOOGL   | 15.77%   | 12.0  | MU      | 46.8%    | 1.0   |
| 21      | AMD     | 37.4%    | 5.0   | ADBE    | 5.18%    | 9.0   |
| 21      | CSCO    | 23.38%   | 6.0   | LLY     | 22.59%   | 2.0   |
| 21      | INTC    | 9.76%    | 14.0  | ORCL    | 42.14%   | 1.0   |
| 21      | TRGP    | 7.82%    | 17.0  | AMC     | 6.69%    | 5.0   |
| 21      | ELAN    | 7.75%    | 8.0   | JAZZ    | 12.62%   | 2.0   |
| 21      | FCX     | 18.77%   | 3.0   | LW      | 6.31%    | 3.0   |
| 21      | MS      | 8.74%    | 5.0   | SBUX    | 8.05%    | 2.0   |
| 21      | QQQ     | 10.47%   | 4.0   | CNC     | 4.14%    | 1.0   |
| 21      | CSTM    | 8.11%    | 5.0   | VZ      | 2.57%    | 1.0   |
| 21      | LUMN    | 7.79%    | 5.0   | FRA     | -1.35%   | 1.0   |
| 21      | TXN     | 1.83%    | 16.0  | LEN     | -2.78%   | 1.0   |
| 21      | SPY     | 8.51%    | 3.0   | NVDA    | -3.26%   | 1.0   |
| 21      | CCL     | 16.58%   | 1.0   | ISRG    | -5.16%   | 1.0   |
| 21      | AMAT    | 14.64%   | 1.0   | SNY     | -6.68%   | 1.0   |
| 21      | OXY     | 7.27%    | 2.0   | META    | -11.35%  | 1.0   |
| 21      | JPM     | 0.61%    | 14.0  | LNC     | -1.69%   | 9.0   |
| 21      | KALU    | 7.23%    | 1.0   | T       | -7.78%   | 2.0   |
| 21      | BA      | 0.22%    | 8.0   | HON     | -5.85%   | 3.0   |
| 21      | BIIB    | -0.32%   | 1.0   | TDG     | -5.07%   | 6.0   |
| 21      | VST     | -2.36%   | 2.0   | CHTR    | -17.02%  | 2.0   |
| 21      | HLT     | -3.91%   | 2.0   | CMCSA   | -8.22%   | 5.0   |
| 21      | IRM     | -3.1%    | 3.0   | FIS     | -6.4%    | 12.0  |
| 21      | PCG     | -0.58%   | 24.0  | VFC     | -5.37%   | 23.0  |
| 21      | HCA     | -7.18%   | 2.0   | CPRT    | -7.68%   | 23.0  |
| 21      | NEM     | -7.44%   | 2.0   | MSTR    | -8.73%   | 40.0  |
| 21      | PHM     | -5.15%   | 3.0   | INTU    | -13.54%  | 29.0  |



---

## 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 2026-06-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | THC     | 0.74%    | 15.0  | GNRC    | 7.62%    | 1.0   |
| 1       | CAH     | 1.44%    | 6.0   | AMC     | 7.22%    | 1.0   |
| 1       | AMD     | 1.0%     | 6.0   | UNH     | 0.91%    | 5.0   |
| 1       | GME     | 6.02%    | 1.0   | WDC     | 4.22%    | 1.0   |
| 1       | TRGP    | 1.07%    | 5.0   | USB     | 0.59%    | 3.0   |
| 1       | TXN     | 0.27%    | 18.0  | LNC     | 0.69%    | 2.0   |
| 1       | MU      | 0.6%     | 7.0   | T       | 0.93%    | 1.0   |
| 1       | VNO     | 0.87%    | 4.0   | CMCSA   | 0.33%    | 2.0   |
| 1       | DHI     | 1.11%    | 3.0   | AMAT    | 0.53%    | 1.0   |
| 1       | B       | 1.09%    | 3.0   | CHTR    | 0.03%    | 1.0   |
| 1       | CYH     | 0.34%    | 8.0   | BXP     | -0.49%   | 1.0   |
| 1       | IRM     | 0.73%    | 3.0   | FRA     | -0.55%   | 1.0   |
| 1       | CNC     | 1.01%    | 2.0   | ADBE    | -1.02%   | 2.0   |
| 1       | JPM     | 0.37%    | 5.0   | VFC     | -0.87%   | 3.0   |
| 1       | GT      | 1.58%    | 1.0   | LUMN    | -3.09%   | 1.0   |
| 1       | WFC     | 0.39%    | 4.0   | CPRT    | -1.27%   | 15.0  |
| 1       | PHM     | 0.29%    | 3.0   | INTU    | -2.16%   | 10.0  |
| 1       | NWL     | 0.04%    | 3.0   | MSTR    | -2.39%   | 12.0  |



---

## 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 2026-06-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | INTC    | 12.78%   | 6.0   | GNRC    | 23.44%   | 1.0   |
| 10      | THC     | 8.34%    | 7.0   | UNH     | 5.56%    | 4.0   |
| 10      | NWL     | 24.06%   | 2.0   | USB     | 6.56%    | 2.0   |
| 10      | MU      | 11.82%   | 4.0   | VFC     | 2.72%    | 3.0   |
| 10      | VST     | 10.83%   | 4.0   | AMC     | 3.09%    | 1.0   |
| 10      | CAH     | 8.92%    | 4.0   | CHTR    | 2.32%    | 1.0   |
| 10      | CYH     | 9.34%    | 3.0   | T       | 1.38%    | 1.0   |
| 10      | GS      | 3.21%    | 6.0   | LNC     | 0.36%    | 1.0   |
| 10      | WFC     | 4.68%    | 4.0   | FRA     | -0.82%   | 1.0   |
| 10      | JPM     | 4.48%    | 4.0   | WDC     | -2.27%   | 1.0   |
| 10      | AMD     | 17.72%   | 1.0   | CPRT    | -4.45%   | 8.0   |
| 10      | TXN     | 1.79%    | 9.0   | INTU    | -12.21%  | 8.0   |
| 10      | DHI     | 6.58%    | 1.0   | MSTR    | -18.98%  | 9.0   |





---

## 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 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | ON      | 1.1%     | 45.0  | 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   | 0.22%    | 95.0  | AAP     | 4.92%    | 2.0   |
| 1       | EXPE    | 0.68%    | 29.0  | NWL     | 0.62%    | 14.0  |
| 1       | VST     | 0.61%    | 29.0  | AMD     | 2.79%    | 3.0   |
| 1       | AMC     | 1.34%    | 13.0  | LUMN    | 1.79%    | 4.0   |
| 1       | VNO     | 0.65%    | 26.0  | VNO     | 1.01%    | 7.0   |
| 1       | PHM     | 0.32%    | 46.0  | 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      | 0.19%    | 52.0  | 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       | MOS     | 0.16%    | 30.0  | GILD    | 2.12%    | 1.0   |
| 1       | ETRN    | 0.68%    | 7.0   | NVS     | 0.25%    | 8.0   |
| 1       | GOOGL   | 0.12%    | 35.0  | VICI    | 0.49%    | 4.0   |
| 1       | DHI     | 0.68%    | 5.0   | FIS     | 0.04%    | 40.0  |
| 1       | MSFT    | 0.32%    | 9.0   | TDG     | 0.4%     | 4.0   |
| 1       | PCG     | 0.05%    | 60.0  | EXPE    | 0.49%    | 3.0   |
| 1       | CMG     | 0.61%    | 4.0   | GE      | 1.34%    | 1.0   |
| 1       | CDNS    | 2.15%    | 1.0   | USB     | 1.29%    | 1.0   |
| 1       | JPM     | 0.17%    | 11.0  | 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 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | NVDA    | 1.41%    | 255.0 | CHTR    | 6.14%    | 15.0  |
| 10      | TEVA    | 8.66%    | 39.0  | NFLX    | 1.05%    | 86.0  |
| 10      | WDC     | 8.34%    | 39.0  | 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      | ON      | 6.53%    | 44.0  | AMZN    | 15.38%   | 4.0   |
| 10      | CCL     | 8.23%    | 24.0  | UNH     | 1.39%    | 37.0  |
| 10      | ELAN    | 10.72%   | 15.0  | LUMN    | 15.49%   | 3.0   |
| 10      | VST     | 5.31%    | 29.0  | ELAN    | 14.1%    | 3.0   |
| 10      | CZR     | 2.03%    | 74.0  | TSLA    | 0.63%    | 53.0  |
| 10      | AVGO    | 8.6%     | 17.0  | CNC     | 1.19%    | 28.0  |
| 10      | ORCL    | 5.97%    | 23.0  | AMD     | 8.12%    | 3.0   |
| 10      | GME     | 4.01%    | 32.0  | VICI    | 6.02%    | 4.0   |
| 10      | AMD     | 1.55%    | 65.0  | CMCSA   | 6.02%    | 4.0   |
| 10      | PWR     | 2.05%    | 47.0  | SBUX    | 2.47%    | 9.0   |
| 10      | TRGP    | 4.99%    | 13.0  | NVS     | 2.51%    | 8.0   |
| 10      | AAP     | 3.17%    | 20.0  | KALU    | 7.98%    | 2.0   |
| 10      | ETRN    | 8.54%    | 7.0   | EXPE    | 3.47%    | 3.0   |
| 10      | MSFT    | 5.36%    | 9.0   | AAP     | 4.93%    | 2.0   |
| 10      | INTC    | 2.71%    | 17.0  | CDNS    | 9.68%    | 1.0   |
| 10      | PHM     | 0.95%    | 46.0  | TLT     | 2.34%    | 4.0   |
| 10      | GS      | 0.85%    | 51.0  | SLV     | 8.91%    | 1.0   |
| 10      | LVS     | 6.84%    | 6.0   | BALL    | 4.41%    | 2.0   |
| 10      | VNO     | 1.63%    | 25.0  | CMG     | 8.46%    | 1.0   |
| 10      | DHI     | 7.43%    | 5.0   | THC     | 6.82%    | 1.0   |
| 10      | LLY     | 8.0%     | 4.0   | CLF     | 2.73%    | 2.0   |
| 10      | MOS     | 0.87%    | 30.0  | OXY     | 5.26%    | 1.0   |
| 10      | NEM     | 21.68%   | 1.0   | BXP     | 4.44%    | 1.0   |
| 10      | WYNN    | 3.72%    | 5.0   | USB     | 3.24%    | 1.0   |
| 10      | ACGL    | 5.77%    | 3.0   | GILD    | 2.92%    | 1.0   |



---

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

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

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 21      | NVDA    | 4.64%    | 255.0 | ON      | 11.14%   | 26.0  |
| 21      | WDC     | 25.43%   | 39.0  | NFLX    | 3.11%    | 86.0  |
| 21      | TEVA    | 19.15%   | 39.0  | TSLA    | 4.24%    | 53.0  |
| 21      | X       | 17.4%    | 39.0  | ELAN    | 55.86%   | 3.0   |
| 21      | GBTC    | 19.11%   | 28.0  | CHTR    | 9.27%    | 15.0  |
| 21      | VST     | 11.91%   | 29.0  | SBUX    | 12.71%   | 9.0   |
| 21      | ON      | 7.87%    | 43.0  | NWL     | 7.73%    | 14.0  |
| 21      | GME     | 8.28%    | 32.0  | CNC     | 3.35%    | 28.0  |
| 21      | CZR     | 3.49%    | 74.0  | LUMN    | 30.52%   | 3.0   |
| 21      | ELAN    | 15.1%    | 15.0  | AMD     | 24.66%   | 3.0   |
| 21      | CCL     | 8.83%    | 24.0  | UNH     | 1.65%    | 37.0  |
| 21      | PWR     | 3.69%    | 47.0  | NVS     | 5.85%    | 8.0   |
| 21      | AAP     | 8.45%    | 20.0  | ADBE    | 2.51%    | 18.0  |
| 21      | AVGO    | 9.59%    | 17.0  | VICI    | 10.96%   | 4.0   |
| 21      | AMC     | 12.45%   | 13.0  | CMCSA   | 8.71%    | 4.0   |
| 21      | GS      | 2.98%    | 51.0  | INTC    | 6.62%    | 4.0   |
| 21      | ORCL    | 6.28%    | 23.0  | MSTR    | 0.22%    | 108.0 |
| 21      | PCG     | 2.72%    | 49.0  | THC     | 21.18%   | 1.0   |
| 21      | PHM     | 2.78%    | 46.0  | AMC     | 9.26%    | 2.0   |
| 21      | LVS     | 20.38%   | 6.0   | TLT     | 4.24%    | 4.0   |
| 21      | VNO     | 3.88%    | 25.0  | CMG     | 12.96%   | 1.0   |
| 21      | TRGP    | 7.27%    | 13.0  | USB     | 11.76%   | 1.0   |
| 21      | ETRN    | 13.17%   | 7.0   | T       | 0.5%     | 21.0  |
| 21      | BHC     | 3.85%    | 20.0  | CDNS    | 10.33%   | 1.0   |
| 21      | DHI     | 12.82%   | 5.0   | GILD    | 6.64%    | 1.0   |
| 21      | QCOM    | 1.93%    | 30.0  | AMZN    | 1.56%    | 4.0   |
| 21      | LLY     | 13.78%   | 4.0   | SLV     | 6.2%     | 1.0   |
| 21      | MSFT    | 4.88%    | 9.0   | PCG     | 1.8%     | 3.0   |
| 21      | QQQ     | 0.59%    | 61.0  | GE      | 5.02%    | 1.0   |
| 21      | VFC     | 11.8%    | 3.0   | HON     | 4.09%    | 1.0   |



---

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

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

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 63      | NVDA    | 13.55%   | 255.0 | NFLX    | 11.99%   | 86.0  |
| 63      | WDC     | 75.27%   | 36.0  | TSLA    | 16.67%   | 53.0  |
| 63      | TEVA    | 48.31%   | 39.0  | CNC     | 20.1%    | 28.0  |
| 63      | GBTC    | 33.46%   | 28.0  | ON      | 13.82%   | 26.0  |
| 63      | VNO     | 35.47%   | 25.0  | LUMN    | 100.22%  | 3.0   |
| 63      | VST     | 27.3%    | 29.0  | MSTR    | 3.26%    | 75.0  |
| 63      | GS      | 13.42%   | 50.0  | ELAN    | 77.84%   | 3.0   |
| 63      | ON      | 16.25%   | 40.0  | 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  | INTC    | 9.5%     | 4.0   |
| 63      | PHM     | 4.14%    | 46.0  | TLT     | 9.17%    | 4.0   |
| 63      | LUMN    | 29.94%   | 6.0   | META    | 1.52%    | 23.0  |
| 63      | AVGO    | 9.24%    | 17.0  | CDNS    | 32.12%   | 1.0   |
| 63      | ETRN    | 21.77%   | 7.0   | SLV     | 24.84%   | 1.0   |
| 63      | TRGP    | 15.77%   | 8.0   | CMG     | 22.65%   | 1.0   |
| 63      | PCG     | 3.7%     | 34.0  | BALL    | 9.94%    | 2.0   |
| 63      | ORCL    | 3.99%    | 23.0  | PCG     | 6.57%    | 3.0   |
| 63      | MSFT    | 9.54%    | 9.0   | AAP     | 5.92%    | 2.0   |
| 63      | LLY     | 20.93%   | 4.0   | BXP     | 11.22%   | 1.0   |
| 63      | FSUGY   | 0.84%    | 93.0  | GSK     | 8.44%    | 1.0   |
| 63      | AZO     | 9.09%    | 7.0   | ISRG    | 6.51%    | 1.0   |
| 63      | FCX     | 19.97%   | 3.0   | AMC     | 3.69%    | 1.0   |
| 63      | CSCO    | 7.12%    | 8.0   | GE      | 1.67%    | 1.0   |



---

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

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 126     | NVDA    | 29.64%   | 255.0 | NFLX    | 34.21%   | 86.0  |
| 126     | WDC     | 234.28%  | 23.0  | TSLA    | 26.15%   | 53.0  |
| 126     | TEVA    | 57.55%   | 39.0  | CNC     | 32.64%   | 26.0  |
| 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     | 47.08%   | 26.0  | AMD     | 129.8%   | 3.0   |
| 126     | QQQ     | 17.91%   | 61.0  | ON      | 12.76%   | 26.0  |
| 126     | VNO     | 43.4%    | 25.0  | T       | 15.23%   | 21.0  |
| 126     | ON      | 23.95%   | 40.0  | LUMN    | 72.09%   | 3.0   |
| 126     | PWR     | 15.13%   | 47.0  | SBUX    | 23.68%   | 9.0   |
| 126     | CSTM    | 37.6%    | 18.0  | NVS     | 15.89%   | 8.0   |
| 126     | GS      | 15.87%   | 38.0  | 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     | MU      | 38.65%   | 10.0  | BA      | 10.41%   | 5.0   |
| 126     | PHM     | 10.29%   | 36.0  | CHTR    | 3.27%    | 15.0  |
| 126     | FSUGY   | 3.65%    | 92.0  | EXPE    | 7.82%    | 3.0   |
| 126     | ETRN    | 41.54%   | 7.0   | ISRG    | 18.5%    | 1.0   |
| 126     | THC     | 7.85%    | 32.0  | META    | 0.74%    | 23.0  |
| 126     | AVGO    | 14.43%   | 17.0  | TLT     | 3.74%    | 4.0   |
| 126     | LUMN    | 36.73%   | 5.0   | GSK     | 13.85%   | 1.0   |
| 126     | X       | 8.55%    | 19.0  | GILD    | 12.13%   | 1.0   |
| 126     | DHI     | 31.96%   | 5.0   | VICI    | 3.01%    | 4.0   |
| 126     | TRGP    | 26.14%   | 6.0   | PCG     | 2.41%    | 3.0   |
| 126     | CCL     | 8.64%    | 17.0  | GE      | 5.07%    | 1.0   |
| 126     | CMG     | 35.29%   | 4.0   | CMG     | 4.66%    | 1.0   |
| 126     | MSFT    | 14.44%   | 9.0   | BXP     | 2.15%    | 1.0   |
| 126     | COST    | 16.26%   | 6.0   | OXY     | -1.41%   | 1.0   |
| 126     | AZO     | 12.32%   | 7.0   | BALL    | -2.54%   | 2.0   |



---

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

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 252     | NVDA    | 126.04%  | 255.0 | NFLX    | 76.13%   | 86.0  |
| 252     | GBTC    | 196.03%  | 28.0  | ON      | 123.89%  | 25.0  |
| 252     | AMAT    | 52.09%   | 88.0  | MSTR    | 104.31%  | 25.0  |
| 252     | CSTM    | 133.91%  | 17.0  | TSLA    | 48.15%   | 53.0  |
| 252     | PWR     | 47.01%   | 47.0  | META    | 53.64%   | 23.0  |
| 252     | AMD     | 34.59%   | 61.0  | T       | 37.11%   | 21.0  |
| 252     | QQQ     | 28.97%   | 62.0  | JAZZ    | 28.25%   | 20.0  |
| 252     | VST     | 82.53%   | 21.0  | AMD     | 277.89%  | 2.0   |
| 252     | VNO     | 72.05%   | 24.0  | ELAN    | 183.07%  | 3.0   |
| 252     | ON      | 39.01%   | 40.0  | INTC    | 124.39%  | 4.0   |
| 252     | GOOGL   | 37.84%   | 34.0  | FIS     | 8.32%    | 38.0  |
| 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     | AVGO    | 56.98%   | 14.0  | SLV     | 143.34%  | 1.0   |
| 252     | ORCL    | 47.95%   | 15.0  | CHTR    | 8.47%    | 15.0  |
| 252     | FSUGY   | 8.66%    | 83.0  | PCG     | 37.26%   | 3.0   |
| 252     | MSFT    | 49.72%   | 9.0   | GE      | 74.42%   | 1.0   |
| 252     | X       | 23.54%   | 18.0  | NVS     | 29.29%   | 2.0   |
| 252     | DHI     | 59.96%   | 5.0   | ISRG    | 37.07%   | 1.0   |
| 252     | COST    | 45.53%   | 6.0   | BMJ     | 6.8%     | 5.0   |
| 252     | MS      | 11.47%   | 19.0  | GILD    | 33.36%   | 1.0   |
| 252     | QCOM    | 7.12%    | 30.0  | AMZN    | 7.78%    | 4.0   |
| 252     | CCL     | 11.34%   | 17.0  | 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  | HON     | 0.6%     | 1.0   |
| 252     | AZO     | 14.98%   | 7.0   | TLT     | 0.13%    | 4.0   |



---

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

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

Period examined: All model dates from 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | WDC     | 0.84%    | 38.0  | VFC     | 1.43%    | 18.0  |
| 1       | EXPE    | 0.68%    | 29.0  | AAP     | 4.92%    | 2.0   |
| 1       | VST     | 1.81%    | 8.0   | LUMN    | 1.79%    | 4.0   |
| 1       | AMD     | 3.41%    | 4.0   | FIS     | 3.08%    | 2.0   |
| 1       | GT      | 0.38%    | 34.0  | CNC     | 0.21%    | 28.0  |
| 1       | BBY     | 1.2%     | 9.0   | ON      | 5.5%     | 1.0   |
| 1       | GS      | 0.19%    | 52.0  | CDNS    | 4.95%    | 1.0   |
| 1       | FSUGY   | 0.75%    | 11.0  | CLF     | 2.08%    | 2.0   |
| 1       | CYH     | 0.36%    | 20.0  | TDG     | 0.4%     | 4.0   |
| 1       | CSTM    | 1.68%    | 4.0   | USB     | 1.29%    | 1.0   |
| 1       | AMAT    | 1.65%    | 4.0   | CMCSA   | 0.31%    | 4.0   |
| 1       | CLF     | 3.7%     | 1.0   | BA      | 0.19%    | 5.0   |
| 1       | PHM     | 0.15%    | 22.0  | AMD     | 0.71%    | 1.0   |
| 1       | KEY     | 3.12%    | 1.0   | JAZZ    | 0.6%     | 1.0   |
| 1       | PCG     | 0.05%    | 60.0  | VCSH    | 0.24%    | 2.0   |
| 1       | VFC     | 2.42%    | 1.0   | NVS     | 0.05%    | 6.0   |
| 1       | AVGO    | 0.79%    | 3.0   | INTU    | -0.03%   | 28.0  |
| 1       | LEN     | 2.0%     | 1.0   | AMC     | -1.61%   | 1.0   |
| 1       | JPM     | 0.17%    | 11.0  | UNH     | -0.05%   | 36.0  |
| 1       | ELAN    | 0.55%    | 2.0   | CMG     | -3.29%   | 1.0   |
| 1       | SPY     | 0.75%    | 1.0   | CPRT    | -0.42%   | 14.0  |
| 1       | CCL     | 0.1%     | 7.0   | PRGO    | -1.13%   | 6.0   |
| 1       | NEM     | 0.1%     | 2.0   | ADBE    | -0.56%   | 17.0  |
| 1       | GOOGL   | -0.26%   | 1.0   | MSTR    | -0.43%   | 85.0  |



---

## 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | WDC     | 8.41%    | 38.0  | UNH     | 1.32%    | 36.0  |
| 10      | TEVA    | 6.42%    | 30.0  | LUMN    | 15.49%   | 3.0   |
| 10      | ORCL    | 14.27%   | 8.0   | CNC     | 1.19%    | 28.0  |
| 10      | CCL     | 12.81%   | 7.0   | CMCSA   | 6.02%    | 4.0   |
| 10      | INTC    | 9.7%     | 7.0   | NVS     | 3.14%    | 6.0   |
| 10      | CSTM    | 15.6%    | 4.0   | ON      | 10.88%   | 1.0   |
| 10      | ON      | 12.02%   | 4.0   | AAP     | 4.93%    | 2.0   |
| 10      | TRGP    | 4.18%    | 11.0  | CDNS    | 9.68%    | 1.0   |
| 10      | CYH     | 2.85%    | 16.0  | CMG     | 8.46%    | 1.0   |
| 10      | GS      | 0.85%    | 51.0  | CLF     | 2.73%    | 2.0   |
| 10      | AVGO    | 13.82%   | 3.0   | JAZZ    | 5.05%    | 1.0   |
| 10      | NWL     | 13.35%   | 3.0   | USB     | 3.24%    | 1.0   |
| 10      | AMD     | 10.79%   | 3.0   | TDG     | 0.68%    | 4.0   |
| 10      | NEM     | 21.68%   | 1.0   | VCSH    | 0.51%    | 2.0   |
| 10      | FSUGY   | 1.87%    | 11.0  | AMD     | 0.43%    | 1.0   |
| 10      | CZR     | 3.39%    | 6.0   | FIS     | -3.07%   | 2.0   |
| 10      | LUMN    | 9.25%    | 2.0   | VFC     | -0.36%   | 18.0  |
| 10      | PCG     | 0.31%    | 55.0  | ADBE    | -0.59%   | 17.0  |
| 10      | MU      | 5.63%    | 3.0   | BA      | -3.37%   | 5.0   |
| 10      | PHM     | 0.7%     | 22.0  | AMC     | -22.04%  | 1.0   |
| 10      | VST     | 1.88%    | 8.0   | CPRT    | -3.61%   | 14.0  |
| 10      | BBY     | 1.66%    | 9.0   | PRGO    | -10.01%  | 6.0   |
| 10      | KEY     | 11.46%   | 1.0   | MSTR    | -1.95%   | 85.0  |
| 10      | GOOGL   | 10.8%    | 1.0   | INTU    | -7.07%   | 28.0  |





---

## 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 21      | WDC     | 26.26%   | 38.0  | CNC     | 3.35%    | 28.0  |
| 21      | TEVA    | 15.52%   | 30.0  | LUMN    | 30.52%   | 3.0   |
| 21      | GS      | 2.98%    | 51.0  | UNH     | 1.75%    | 36.0  |
| 21      | PCG     | 2.72%    | 49.0  | NVS     | 7.33%    | 6.0   |
| 21      | ORCL    | 15.94%   | 8.0   | ADBE    | 2.41%    | 17.0  |
| 21      | CZR     | 19.02%   | 6.0   | CMCSA   | 8.71%    | 4.0   |
| 21      | CSTM    | 23.0%    | 4.0   | AMD     | 18.88%   | 1.0   |
| 21      | ON      | 30.53%   | 3.0   | CMG     | 12.96%   | 1.0   |
| 21      | TRGP    | 8.05%    | 11.0  | USB     | 11.76%   | 1.0   |
| 21      | INTC    | 12.21%   | 7.0   | CDNS    | 10.33%   | 1.0   |
| 21      | CCL     | 11.27%   | 7.0   | JAZZ    | 1.9%     | 1.0   |
| 21      | FSUGY   | 8.2%     | 9.0   | VCSH    | 0.38%    | 2.0   |
| 21      | AMAT    | 14.57%   | 4.0   | BA      | -0.03%   | 5.0   |
| 21      | PHM     | 2.29%    | 22.0  | CLF     | -1.14%   | 2.0   |
| 21      | AVGO    | 15.75%   | 3.0   | AAP     | -1.38%   | 2.0   |
| 21      | AMD     | 15.04%   | 3.0   | ON      | -13.5%   | 1.0   |
| 21      | BBY     | 4.62%    | 9.0   | TDG     | -6.6%    | 4.0   |
| 21      | MU      | 31.7%    | 1.0   | FIS     | -13.35%  | 2.0   |
| 21      | KEY     | 22.74%   | 1.0   | AMC     | -26.88%  | 1.0   |
| 21      | NWL     | 7.08%    | 3.0   | VFC     | -1.67%   | 18.0  |
| 21      | NEM     | 16.83%   | 1.0   | CPRT    | -7.38%   | 12.0  |
| 21      | LUMN    | 8.12%    | 2.0   | PRGO    | -15.32%  | 6.0   |
| 21      | SPY     | 10.51%   | 1.0   | MSTR    | -2.71%   | 83.0  |
| 21      | ELAN    | 4.75%    | 2.0   | INTU    | -9.83%   | 24.0  |



---

## 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 63      | WDC     | 76.91%   | 35.0  | CNC     | 20.1%    | 28.0  |
| 63      | TEVA    | 59.27%   | 30.0  | LUMN    | 100.22%  | 3.0   |
| 63      | GS      | 13.42%   | 50.0  | NVS     | 23.72%   | 6.0   |
| 63      | MS      | 10.15%   | 20.0  | MSTR    | 2.71%    | 50.0  |
| 63      | FSUGY   | 18.65%   | 9.0   | UNH     | 3.57%    | 36.0  |
| 63      | CSTM    | 36.88%   | 4.0   | CMCSA   | 10.75%   | 4.0   |
| 63      | AMAT    | 36.77%   | 4.0   | CDNS    | 32.12%   | 1.0   |
| 63      | CZR     | 22.74%   | 6.0   | CMG     | 22.65%   | 1.0   |
| 63      | CYH     | 14.31%   | 9.0   | AAP     | 5.92%    | 2.0   |
| 63      | PCG     | 3.7%     | 34.0  | JAZZ    | 9.83%    | 1.0   |
| 63      | TRGP    | 19.41%   | 6.0   | VCSH    | 0.15%    | 2.0   |
| 63      | AVGO    | 22.93%   | 3.0   | AMD     | -3.78%   | 1.0   |
| 63      | MU      | 65.79%   | 1.0   | BA      | -1.36%   | 5.0   |
| 63      | BBY     | 6.05%    | 9.0   | ON      | -9.78%   | 1.0   |
| 63      | SLV     | 24.81%   | 2.0   | CLF     | -7.68%   | 2.0   |
| 63      | LUMN    | 34.59%   | 1.0   | CPRT    | -17.74%  | 1.0   |
| 63      | KEY     | 21.53%   | 1.0   | VFC     | -3.11%   | 6.0   |
| 63      | AA      | 8.53%    | 2.0   | FIS     | -30.54%  | 1.0   |
| 63      | CAH     | 4.03%    | 4.0   | TDG     | -8.55%   | 4.0   |
| 63      | PHM     | 0.57%    | 22.0  | PRGO    | -21.02%  | 6.0   |
| 63      | GLD     | 11.31%   | 1.0   | ADBE    | -18.42%  | 9.0   |
| 63      | GOOGL   | 6.26%    | 1.0   | INTU    | -40.55%  | 8.0   |



---

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

Period examined: All model dates from 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 126     | WDC     | 245.23%  | 22.0  | CNC     | 32.64%   | 26.0  |
| 126     | TEVA    | 62.48%   | 30.0  | LUMN    | 72.09%   | 3.0   |
| 126     | GS      | 15.87%   | 38.0  | AMD     | 143.52%  | 1.0   |
| 126     | AMAT    | 83.65%   | 4.0   | NVS     | 16.17%   | 6.0   |
| 126     | MU      | 315.88%  | 1.0   | BA      | 10.41%   | 5.0   |
| 126     | FSUGY   | 30.66%   | 8.0   | JAZZ    | 38.7%    | 1.0   |
| 126     | TRGP    | 42.55%   | 4.0   | ON      | 7.47%    | 1.0   |
| 126     | MS      | 21.0%    | 7.0   | CMG     | 4.66%    | 1.0   |
| 126     | CSTM    | 64.87%   | 1.0   | MSTR    | -17.58%  | 1.0   |
| 126     | CZR     | 29.81%   | 2.0   | CLF     | -12.93%  | 2.0   |
| 126     | AMD     | 22.48%   | 2.0   | CMCSA   | -9.49%   | 3.0   |
| 126     | PCG     | 8.02%    | 5.0   | AAP     | -27.02%  | 2.0   |
| 126     | SLV     | 39.81%   | 1.0   | PRGO    | -37.2%   | 2.0   |
| 126     | GOOGL   | 36.45%   | 1.0   | ADBE    | -24.88%  | 3.0   |
| 126     | AVGO    | 11.59%   | 3.0   | UNH     | -4.99%   | 34.0  |



---

### 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 2026-04-02 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | AMD     | 9.3%     | 2.0   | VFC     | 1.45%    | 11.0  |
| 1       | CYH     | 0.77%    | 9.0   | INTU    | 0.43%    | 19.0  |
| 1       | WDC     | 3.11%    | 1.0   | FIS     | 7.06%    | 1.0   |
| 1       | GT      | 0.41%    | 7.0   | MSTR    | 0.1%     | 34.0  |
| 1       | VNO     | 2.7%     | 1.0   | ADBE    | 0.21%    | 7.0   |
| 1       | VFC     | 2.42%    | 1.0   | USB     | 1.29%    | 1.0   |
| 1       | GS      | 0.89%    | 2.0   | AMC     | -1.61%   | 1.0   |
| 1       | MU      | 0.36%    | 3.0   | LUMN    | -3.09%   | 1.0   |
| 1       | CAH     | 0.08%    | 2.0   | CPRT    | -0.39%   | 13.0  |



---

## 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 2026-04-02 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | INTC    | 9.7%     | 7.0   | MSTR    | 1.56%    | 34.0  |
| 10      | ON      | 12.02%   | 4.0   | ADBE    | 3.57%    | 7.0   |
| 10      | TRGP    | 6.48%    | 5.0   | FIS     | 5.44%    | 1.0   |
| 10      | WDC     | 26.29%   | 1.0   | USB     | 3.24%    | 1.0   |
| 10      | LUMN    | 20.45%   | 1.0   | VFC     | -0.48%   | 11.0  |
| 10      | MU      | 9.9%     | 2.0   | AMC     | -22.04%  | 1.0   |
| 10      | AMD     | 16.55%   | 1.0   | CPRT    | -3.64%   | 13.0  |
| 10      | GS      | 5.5%     | 1.0   | INTU    | -5.43%   | 19.0  |



---

### 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 2026-04-02 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 21      | ON      | 30.53%   | 3.0   | ADBE    | 5.15%    | 7.0   |
| 21      | INTC    | 12.21%   | 7.0   | USB     | 11.76%   | 1.0   |
| 21      | TRGP    | 11.57%   | 5.0   | FIS     | -2.33%   | 1.0   |
| 21      | WDC     | 49.97%   | 1.0   | AMC     | -26.88%  | 1.0   |
| 21      | AMD     | 47.27%   | 1.0   | VFC     | -5.24%   | 11.0  |
| 21      | LUMN    | 13.37%   | 1.0   | CPRT    | -7.32%   | 11.0  |
| 21      | GS      | 13.25%   | 1.0   | INTU    | -9.35%   | 15.0  |
| 21      | CYH     | -0.1%    | 5.0   | MSTR    | -7.82%   | 32.0  |



---

### 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 2026-06-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | VNO     | 2.7%     | 1.0   | CPRT    | 0.56%    | 2.0   |
| 1       | VFC     | 2.42%    | 1.0   | MSTR    | -1.2%    | 2.0   |
| 1       | GT      | 1.58%    | 1.0   | LUMN    | -3.09%   | 1.0   |
| 1       | MU      | 0.36%    | 3.0   | INTU    | -1.0%    | 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 2026-06-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | MU      | 9.9%     | 2.0   | CPRT    | -5.87%   | 2.0   |
| 10      | THC     | 5.3%     | 1.0   | MSTR    | -13.74%  | 2.0   |
| 10      | GT      | 4.55%    | 1.0   | INTU    | -11.4%   | 4.0   |





---

## 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 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | UAA     | -0.35%   | 438.0 | NWL     | -0.6%    | 127.0 |
| 1       | GT      | -0.32%   | 391.0 | PRGO    | -0.26%   | 283.0 |
| 1       | USB     | -0.32%   | 193.0 | AAP     | -0.25%   | 253.0 |
| 1       | CLF     | -0.18%   | 322.0 | CHTR    | -0.22%   | 268.0 |
| 1       | UNH     | -0.4%    | 140.0 | OXY     | -0.23%   | 226.0 |
| 1       | QCOM    | -0.12%   | 433.0 | BA      | -0.2%    | 261.0 |
| 1       | CMG     | -0.1%    | 353.0 | BALL    | -0.15%   | 318.0 |
| 1       | LEN     | -0.11%   | 320.0 | MU      | -0.62%   | 69.0  |
| 1       | FSUGY   | -0.05%   | 599.0 | TMUS    | -0.09%   | 427.0 |
| 1       | T       | -1.57%   | 16.0  | INTC    | -0.3%    | 127.0 |
| 1       | KEY     | -0.13%   | 188.0 | ZTS     | -0.1%    | 372.0 |
| 1       | CVS     | -0.63%   | 36.0  | VICI    | -0.09%   | 377.0 |
| 1       | BALL    | -0.49%   | 46.0  | CPRT    | -0.42%   | 74.0  |
| 1       | NWL     | -0.09%   | 234.0 | MNST    | -0.15%   | 208.0 |
| 1       | IEP     | -0.23%   | 86.0  | FRCB    | -0.75%   | 41.0  |
| 1       | FIS     | -0.27%   | 72.0  | CTLT    | -0.29%   | 101.0 |



---

|   |      |        |       |       |        |       |
|---|------|--------|-------|-------|--------|-------|
| 1 | LUMN | -0.15% | 129.0 | KHC   | -0.08% | 362.0 |
| 1 | SLV  | -0.17% | 114.0 | AMZN  | -0.11% | 255.0 |
| 1 | LNC  | -0.39% | 46.0  | MSFT  | -0.15% | 184.0 |
| 1 | SBUX | -0.21% | 79.0  | SIVBQ | -0.29% | 91.0  |
| 1 | HSBC | -0.61% | 26.0  | IEP   | -0.14% | 180.0 |
| 1 | IRM  | -0.16% | 97.0  | AA    | -0.2%  | 124.0 |
| 1 | SBNY | -0.59% | 25.0  | MSI   | -0.08% | 319.0 |
| 1 | CDNS | -0.05% | 298.0 | MOS   | -0.43% | 55.0  |
| 1 | CNC  | -0.07% | 216.0 | CMA   | -0.08% | 289.0 |
| 1 | CPRT | -0.07% | 195.0 | TFC   | -0.08% | 262.0 |
| 1 | NAVI | -0.35% | 29.0  | WRK   | -0.17% | 126.0 |
| 1 | TLT  | -0.61% | 15.0  | CNC   | -0.12% | 157.0 |
| 1 | AZN  | -0.15% | 60.0  | NEM   | -0.06% | 305.0 |
| 1 | XOM  | -0.18% | 49.0  | GSK   | -0.05% | 410.0 |



---

## 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 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | UAA     | -2.55%   | 413.0 | SIVBQ   | -9.75%   | 89.0  |
| 10      | GT      | -1.9%    | 372.0 | SBNY    | -9.24%   | 75.0  |
| 10      | CLF     | -1.33%   | 321.0 | AMC     | -6.06%   | 86.0  |
| 10      | LUMN    | -4.5%    | 92.0  | CHTR    | -1.91%   | 269.0 |
| 10      | QCOM    | -0.88%   | 418.0 | IEP     | -1.98%   | 179.0 |
| 10      | UNH     | -2.28%   | 131.0 | PRGO    | -1.19%   | 292.0 |
| 10      | BHC     | -0.93%   | 261.0 | ZTS     | -0.94%   | 369.0 |
| 10      | SBNY    | -7.72%   | 27.0  | BXP     | -0.99%   | 322.0 |
| 10      | NWL     | -0.83%   | 230.0 | INTU    | -1.55%   | 200.0 |
| 10      | FSUGY   | -0.33%   | 576.0 | NWL     | -2.32%   | 121.0 |
| 10      | CNC     | -0.89%   | 209.0 | VICI    | -0.5%    | 378.0 |
| 10      | GNRC    | -1.77%   | 87.0  | CMCSA   | -0.55%   | 329.0 |
| 10      | CTLT    | -0.68%   | 220.0 | TLT     | -0.52%   | 348.0 |
| 10      | BALL    | -3.32%   | 44.0  | OXY     | -0.79%   | 223.0 |
| 10      | IRM     | -1.31%   | 102.0 | AAP     | -0.7%    | 252.0 |
| 10      | FIS     | -2.23%   | 58.0  | TFC     | -0.68%   | 257.0 |
| 10      | CPRT    | -0.75%   | 171.0 | KHC     | -0.47%   | 365.0 |
| 10      | BBY     | -0.32%   | 371.0 | FIS     | -0.68%   | 235.0 |
| 10      | PRGO    | -1.47%   | 57.0  | CNC     | -0.9%    | 165.0 |
| 10      | AMZN    | -1.46%   | 55.0  | BMJ     | -0.35%   | 383.0 |
| 10      | ADBE    | -6.14%   | 13.0  | BHC     | -0.93%   | 136.0 |
| 10      | SBUX    | -0.97%   | 75.0  | GME     | -0.71%   | 174.0 |
| 10      | LEN     | -0.24%   | 293.0 | FRCB    | -2.68%   | 44.0  |
| 10      | AMC     | -0.22%   | 280.0 | CITI    | -0.65%   | 158.0 |
| 10      | VNO     | -0.24%   | 262.0 | LQD     | -0.32%   | 317.0 |
| 10      | CVS     | -1.51%   | 41.0  | CPRT    | -1.42%   | 71.0  |
| 10      | CMA     | -0.98%   | 61.0  | FCX     | -0.63%   | 148.0 |
| 10      | TLT     | -1.9%    | 31.0  | X       | -1.68%   | 49.0  |
| 10      | FITB    | -0.65%   | 80.0  | LVS     | -0.38%   | 216.0 |
| 10      | HSBC    | -1.13%   | 38.0  | NAVI    | -0.23%   | 329.0 |



---

## 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 2026-06-29

| 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      | -2.59%   | 368.0 | CHTR    | -3.25%   | 271.0 |
| 21      | LUMN    | -9.69%   | 98.0  | BXP     | -2.31%   | 317.0 |
| 21      | QCOM    | -1.46%   | 411.0 | AMC     | -7.43%   | 86.0  |
| 21      | FSUGY   | -0.86%   | 570.0 | IEP     | -3.57%   | 174.0 |
| 21      | AMC     | -1.51%   | 289.0 | NWL     | -4.93%   | 121.0 |
| 21      | SBNY    | -16.18%  | 26.0  | PRGO    | -2.03%   | 291.0 |
| 21      | CTLT    | -1.87%   | 221.0 | ZTS     | -1.51%   | 368.0 |
| 21      | NWL     | -1.7%    | 222.0 | CMCSA   | -1.34%   | 328.0 |
| 21      | VNO     | -1.42%   | 262.0 | BHC     | -3.07%   | 130.0 |
| 21      | UNH     | -3.34%   | 110.0 | FRCB    | -8.66%   | 45.0  |
| 21      | GNRC    | -3.95%   | 84.0  | INTU    | -1.96%   | 195.0 |
| 21      | IRM     | -2.94%   | 105.0 | AAP     | -1.45%   | 246.0 |
| 21      | BHC     | -1.1%    | 256.0 | KHC     | -0.96%   | 356.0 |
| 21      | VFC     | -1.41%   | 169.0 | VICI    | -0.9%    | 375.0 |
| 21      | ZTS     | -2.87%   | 79.0  | OXY     | -1.35%   | 223.0 |
| 21      | CNC     | -1.07%   | 212.0 | TFC     | -1.15%   | 256.0 |
| 21      | AMZN    | -4.48%   | 47.0  | NAVI    | -0.82%   | 325.0 |
| 21      | CPRT    | -1.11%   | 158.0 | X       | -5.47%   | 48.0  |
| 21      | FIS     | -2.98%   | 55.0  | ELAN    | -2.11%   | 119.0 |
| 21      | BBY     | -0.44%   | 373.0 | TLT     | -0.71%   | 339.0 |
| 21      | GME     | -0.58%   | 247.0 | LNC     | -0.99%   | 226.0 |
| 21      | BAC     | -2.99%   | 41.0  | ADBE    | -0.89%   | 243.0 |
| 21      | SBUX    | -1.61%   | 72.0  | BMY     | -0.56%   | 377.0 |
| 21      | ADBE    | -8.57%   | 13.0  | CNC     | -1.28%   | 164.0 |
| 21      | USB     | -0.61%   | 172.0 | FCX     | -1.38%   | 149.0 |
| 21      | LNC     | -2.39%   | 43.0  | CZR     | -1.41%   | 138.0 |
| 21      | FITB    | -1.2%    | 85.0  | CYH     | -3.17%   | 49.0  |
| 21      | CHTR    | -5.6%    | 17.0  | LQD     | -0.47%   | 324.0 |



---

## 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 2026-06-29

| 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     | -10.16%  | 239.0 | FRCB    | -47.46%  | 45.0  |
| 63      | BHC     | -6.97%   | 280.0 | CHTR    | -8.37%   | 252.0 |
| 63      | GT      | -5.49%   | 346.0 | AMC     | -25.54%  | 80.0  |
| 63      | NWL     | -8.34%   | 210.0 | AAP     | -7.87%   | 232.0 |
| 63      | MOS     | -4.49%   | 373.0 | NWL     | -13.44%  | 119.0 |
| 63      | CLF     | -5.09%   | 314.0 | BXP     | -5.38%   | 295.0 |
| 63      | CTLT    | -6.83%   | 201.0 | IEP     | -10.02%  | 155.0 |
| 63      | QCOM    | -3.44%   | 379.0 | CMCSA   | -4.22%   | 323.0 |
| 63      | SBNY    | -35.34%  | 33.0  | PRGO    | -4.61%   | 290.0 |
| 63      | CNC     | -4.33%   | 194.0 | ZTS     | -3.76%   | 352.0 |
| 63      | LUMN    | -7.94%   | 103.0 | CZR     | -8.05%   | 124.0 |
| 63      | BBY     | -1.77%   | 372.0 | CYH     | -16.01%  | 53.0  |
| 63      | IEP     | -8.05%   | 70.0  | NAVI    | -2.64%   | 315.0 |
| 63      | UNH     | -7.68%   | 73.0  | CNC     | -5.31%   | 148.0 |
| 63      | ZTS     | -5.86%   | 82.0  | CLF     | -6.48%   | 118.0 |
| 63      | IRM     | -4.67%   | 101.0 | X       | -15.01%  | 49.0  |
| 63      | CPRT    | -2.49%   | 181.0 | TLT     | -2.18%   | 330.0 |
| 63      | BAC     | -9.3%    | 43.0  | VFC     | -6.04%   | 111.0 |
| 63      | MSTR    | -3.94%   | 87.0  | LNC     | -2.95%   | 221.0 |
| 63      | BALL    | -8.29%   | 37.0  | KHC     | -1.9%    | 342.0 |
| 63      | TXN     | -1.46%   | 206.0 | CVS     | -1.98%   | 314.0 |
| 63      | ZION    | -1.48%   | 173.0 | PEP     | -1.46%   | 409.0 |
| 63      | AAPL    | -1.14%   | 212.0 | TFC     | -2.43%   | 231.0 |
| 63      | TLT     | -9.29%   | 24.0  | OXY     | -2.32%   | 217.0 |
| 63      | HCA     | -2.18%   | 100.0 | BA      | -1.79%   | 260.0 |
| 63      | SBUX    | -2.66%   | 81.0  | FIS     | -2.04%   | 228.0 |
| 63      | TSLA    | -11.21%  | 18.0  | BMY     | -1.21%   | 355.0 |
| 63      | VZ      | -6.31%   | 30.0  | FRA     | -1.61%   | 262.0 |



---

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

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 126     | AMC     | -24.7%   | 318.0 | SIVBQ   | -68.22%  | 87.0  |
| 126     | UAA     | -15.04%  | 382.0 | SBNY    | -70.91%  | 78.0  |
| 126     | GME     | -23.81%  | 211.0 | AMC     | -50.83%  | 73.0  |
| 126     | NWL     | -22.4%   | 203.0 | FRCB    | -78.26%  | 45.0  |
| 126     | CLF     | -12.55%  | 306.0 | AAP     | -14.61%  | 210.0 |
| 126     | MOS     | -5.47%   | 364.0 | IEP     | -21.41%  | 141.0 |
| 126     | GT      | -6.47%   | 297.0 | PRGO    | -10.32%  | 285.0 |
| 126     | CNC     | -10.01%  | 188.0 | CHTR    | -12.71%  | 228.0 |
| 126     | CTLT    | -9.52%   | 172.0 | ZTS     | -6.93%   | 343.0 |
| 126     | MSTR    | -14.65%  | 110.0 | NAVI    | -7.3%    | 298.0 |
| 126     | BHC     | -5.88%   | 267.0 | CZR     | -16.31%  | 118.0 |
| 126     | QCOM    | -3.7%    | 392.0 | NWL     | -15.95%  | 111.0 |
| 126     | IEP     | -15.3%   | 86.0  | KHC     | -5.39%   | 324.0 |
| 126     | SBNY    | -47.88%  | 26.0  | CNC     | -12.36%  | 135.0 |
| 126     | AAP     | -6.31%   | 186.0 | BXP     | -5.95%   | 273.0 |
| 126     | ZION    | -6.29%   | 172.0 | CMCSA   | -4.89%   | 315.0 |
| 126     | CYH     | -3.4%    | 309.0 | TLT     | -4.74%   | 308.0 |
| 126     | BBY     | -3.12%   | 334.0 | OXY     | -6.88%   | 199.0 |
| 126     | ZTS     | -9.58%   | 84.0  | VFC     | -13.18%  | 97.0  |
| 126     | UNH     | -11.15%  | 72.0  | LNC     | -6.78%   | 186.0 |
| 126     | USB     | -3.96%   | 171.0 | BMJ     | -3.24%   | 335.0 |
| 126     | WRK     | -8.48%   | 70.0  | CYH     | -16.84%  | 52.0  |
| 126     | SBUX    | -5.83%   | 84.0  | VNO     | -6.0%    | 131.0 |
| 126     | FIS     | -5.66%   | 67.0  | PEP     | -2.0%    | 387.0 |
| 126     | BALL    | -8.6%    | 42.0  | CLF     | -7.07%   | 107.0 |
| 126     | VZ      | -12.01%  | 29.0  | UNH     | -5.78%   | 109.0 |
| 126     | TLT     | -13.26%  | 25.0  | FIS     | -2.48%   | 213.0 |
| 126     | IRM     | -3.49%   | 88.0  | CPRT    | -6.67%   | 67.0  |
| 126     | TXN     | -1.5%    | 192.0 | CVS     | -1.53%   | 288.0 |
| 126     | BAC     | -8.15%   | 33.0  | GT      | -5.65%   | 63.0  |



---

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

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 252     | AMC     | -46.52%  | 257.0 | SIVBQ   | -98.78%  | 88.0  |
| 252     | UAA     | -19.66%  | 366.0 | SBNY    | -99.05%  | 78.0  |
| 252     | AAP     | -33.57%  | 180.0 | IEP     | -48.29%  | 124.0 |
| 252     | CLF     | -20.78%  | 283.0 | AMC     | -79.36%  | 71.0  |
| 252     | NWL     | -32.52%  | 168.0 | PRGO    | -20.67%  | 256.0 |
| 252     | GME     | -18.15%  | 214.0 | AAP     | -26.91%  | 176.0 |
| 252     | MSTR    | -40.97%  | 89.0  | FRCB    | -93.82%  | 46.0  |
| 252     | CNC     | -17.59%  | 178.0 | CHTR    | -19.27%  | 205.0 |
| 252     | MOS     | -8.5%    | 327.0 | ZTS     | -11.35%  | 294.0 |
| 252     | IEP     | -30.44%  | 83.0  | CNC     | -24.87%  | 124.0 |
| 252     | GT      | -11.11%  | 184.0 | NWL     | -33.89%  | 91.0  |
| 252     | CZR     | -7.98%   | 235.0 | BMJ     | -10.57%  | 287.0 |
| 252     | CTLT    | -12.4%   | 134.0 | CZR     | -25.86%  | 110.0 |
| 252     | ZION    | -9.91%   | 167.0 | NAVI    | -11.27%  | 249.0 |
| 252     | BHC     | -6.73%   | 243.0 | KHC     | -9.8%    | 280.0 |
| 252     | SBNY    | -84.22%  | 18.0  | BXP     | -10.1%   | 239.0 |
| 252     | LUMN    | -12.98%  | 105.0 | OXY     | -12.83%  | 186.0 |
| 252     | FIS     | -19.13%  | 59.0  | TLT     | -8.68%   | 258.0 |
| 252     | UNH     | -9.72%   | 102.0 | PEP     | -5.79%   | 352.0 |
| 252     | CVS     | -19.98%  | 49.0  | VNO     | -16.65%  | 120.0 |
| 252     | SBUX    | -12.4%   | 71.0  | CMCSA   | -7.14%   | 268.0 |
| 252     | LW      | -19.54%  | 44.0  | VFC     | -21.18%  | 88.0  |
| 252     | BBY     | -2.35%   | 263.0 | ON      | -32.2%   | 56.0  |
| 252     | FSUGY   | -1.21%   | 472.0 | UNH     | -11.97%  | 108.0 |
| 252     | BALL    | -14.19%  | 34.0  | TFC     | -6.38%   | 200.0 |
| 252     | TLT     | -14.26%  | 28.0  | AA      | -10.89%  | 117.0 |
| 252     | FRCB    | -99.78%  | 4.0   | CYH     | -23.5%   | 48.0  |
| 252     | ZTS     | -4.78%   | 76.0  | BHC     | -12.55%  | 74.0  |
| 252     | KHC     | -13.89%  | 25.0  | UAA     | -16.13%  | 38.0  |
| 252     | PRGO    | -12.41%  | 27.0  | VICI    | -2.06%   | 259.0 |



---

## 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | GT      | -0.43%   | 191.0 | CHTR    | -0.64%   | 69.0  |
| 1       | UAA     | -2.63%   | 16.0  | LVS     | -0.59%   | 56.0  |
| 1       | DHI     | -0.56%   | 73.0  | ZTS     | -0.4%    | 82.0  |
| 1       | VST     | -0.2%    | 141.0 | CCL     | -0.89%   | 35.0  |
| 1       | AMC     | -0.3%    | 83.0  | AVGO    | -0.94%   | 29.0  |
| 1       | CMG     | -1.01%   | 23.0  | FIS     | -0.43%   | 57.0  |
| 1       | QCOM    | -1.65%   | 14.0  | T       | -0.22%   | 112.0 |
| 1       | VNO     | -0.3%    | 74.0  | ORCL    | -0.49%   | 39.0  |
| 1       | LEN     | -0.45%   | 47.0  | VICI    | -0.17%   | 111.0 |
| 1       | INTU    | -0.46%   | 36.0  | MU      | -0.94%   | 20.0  |
| 1       | BHC     | -0.78%   | 17.0  | KHC     | -0.21%   | 79.0  |
| 1       | FCX     | -0.45%   | 25.0  | INTC    | -0.4%    | 42.0  |
| 1       | CDNS    | -0.23%   | 48.0  | TFC     | -0.24%   | 56.0  |
| 1       | XOM     | -0.52%   | 16.0  | INTU    | -0.4%    | 33.0  |
| 1       | SLV     | -0.08%   | 100.0 | HCA     | -0.63%   | 21.0  |
| 1       | FIS     | -1.29%   | 6.0   | TMUS    | -0.12%   | 101.0 |
| 1       | POST    | -1.09%   | 7.0   | ADBE    | -0.41%   | 26.0  |
| 1       | NFLX    | -0.12%   | 57.0  | BALL    | -0.15%   | 71.0  |
| 1       | ACGL    | -0.06%   | 101.0 | AMZN    | -0.25%   | 38.0  |
| 1       | IRM     | -0.16%   | 34.0  | BA      | -0.23%   | 41.0  |
| 1       | GILD    | -0.9%    | 6.0   | PRGO    | -0.28%   | 31.0  |
| 1       | MSFT    | -0.21%   | 26.0  | BUD     | -0.06%   | 139.0 |
| 1       | NAVI    | -1.06%   | 5.0   | GBTC    | -0.32%   | 27.0  |
| 1       | GNRC    | -0.65%   | 8.0   | CPRT    | -0.26%   | 31.0  |
| 1       | CVS     | -1.68%   | 3.0   | CMCSA   | -0.13%   | 62.0  |
| 1       | HSBC    | -0.7%    | 7.0   | ISRG    | -0.09%   | 84.0  |
| 1       | TMUS    | -0.16%   | 28.0  | HON     | -0.09%   | 87.0  |
| 1       | TDG     | -0.17%   | 26.0  | TDG     | -0.13%   | 59.0  |
| 1       | LNC     | -0.5%    | 8.0   | GLD     | -0.37%   | 20.0  |
| 1       | CPRT    | -0.36%   | 11.0  | CSTM    | -1.84%   | 3.0   |





---

## VaR Adjusted V-Scores: P365D, 10d Horizon

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

Period examined: All model dates from 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | GT      | -3.01%   | 174.0 | CHTR    | -5.42%   | 68.0  |
| 10      | AMC     | -3.23%   | 92.0  | ZTS     | -4.62%   | 77.0  |
| 10      | VNO     | -3.08%   | 69.0  | FIS     | -3.67%   | 60.0  |
| 10      | LEN     | -3.74%   | 49.0  | NWL     | -5.49%   | 30.0  |
| 10      | UAA     | -11.77%  | 12.0  | ADBE    | -5.36%   | 28.0  |
| 10      | MOS     | -4.43%   | 26.0  | NAVI    | -1.98%   | 73.0  |
| 10      | PRGO    | -4.01%   | 27.0  | GBTC    | -5.71%   | 24.0  |
| 10      | META    | -1.3%    | 74.0  | INTU    | -4.3%    | 31.0  |
| 10      | CMG     | -4.04%   | 21.0  | PRGO    | -3.97%   | 33.0  |
| 10      | INTU    | -2.17%   | 38.0  | POST    | -1.17%   | 110.0 |
| 10      | MSTR    | -10.09%  | 7.0   | VICI    | -1.07%   | 112.0 |
| 10      | TDG     | -2.58%   | 24.0  | CMCSA   | -1.86%   | 62.0  |
| 10      | CHTR    | -11.94%  | 5.0   | LVS     | -1.77%   | 59.0  |
| 10      | BHC     | -4.09%   | 13.0  | CCL     | -3.34%   | 30.0  |
| 10      | CPRT    | -4.89%   | 10.0  | TFC     | -1.99%   | 50.0  |
| 10      | DHI     | -0.97%   | 47.0  | ORCL    | -2.71%   | 36.0  |
| 10      | EXPE    | -0.68%   | 66.0  | TMUS    | -0.95%   | 94.0  |
| 10      | MSFT    | -1.79%   | 24.0  | T       | -0.81%   | 107.0 |
| 10      | BALL    | -4.11%   | 10.0  | CMG     | -1.7%    | 45.0  |
| 10      | B       | -1.2%    | 33.0  | GNRC    | -1.09%   | 66.0  |
| 10      | GNRC    | -2.61%   | 15.0  | TEVA    | -1.7%    | 41.0  |
| 10      | BA      | -1.54%   | 25.0  | NFLX    | -4.11%   | 16.0  |
| 10      | ORLY    | -3.15%   | 12.0  | BHC     | -1.19%   | 52.0  |
| 10      | TMUS    | -1.31%   | 27.0  | CPRT    | -1.94%   | 31.0  |
| 10      | QCOM    | -8.15%   | 4.0   | AZO     | -0.96%   | 57.0  |
| 10      | AMZN    | -0.68%   | 42.0  | KHC     | -0.65%   | 79.0  |
| 10      | GILD    | -4.02%   | 7.0   | TDG     | -0.88%   | 56.0  |
| 10      | FIS     | -6.85%   | 4.0   | MSTR    | -2.84%   | 17.0  |
| 10      | NAVI    | -10.77%  | 2.0   | GLD     | -2.5%    | 19.0  |
| 10      | XOM     | -1.43%   | 15.0  | ISRG    | -0.54%   | 84.0  |



---

## 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 21      | GT      | -5.35%   | 171.0 | CHTR    | -9.04%   | 65.0  |
| 21      | AMC     | -7.74%   | 80.0  | ZTS     | -7.51%   | 77.0  |
| 21      | VNO     | -6.53%   | 63.0  | PRGO    | -12.01%  | 32.0  |
| 21      | LEN     | -4.42%   | 60.0  | INTU    | -12.13%  | 31.0  |
| 21      | MOS     | -9.84%   | 26.0  | FIS     | -6.33%   | 55.0  |
| 21      | VST     | -1.43%   | 140.0 | NWL     | -10.08%  | 30.0  |
| 21      | EXPE    | -2.81%   | 64.0  | T       | -2.57%   | 106.0 |
| 21      | TDG     | -7.16%   | 25.0  | ADBE    | -10.37%  | 26.0  |
| 21      | AMZN    | -4.53%   | 32.0  | VICI    | -2.31%   | 111.0 |
| 21      | INTU    | -3.87%   | 34.0  | POST    | -2.27%   | 108.0 |
| 21      | CMG     | -6.68%   | 19.0  | CMCSA   | -4.0%    | 59.0  |
| 21      | IRM     | -3.05%   | 34.0  | NAVI    | -3.29%   | 70.0  |
| 21      | PHM     | -0.6%    | 170.0 | CCL     | -8.0%    | 25.0  |
| 21      | MSTR    | -14.44%  | 7.0   | TMUS    | -1.97%   | 90.0  |
| 21      | CHTR    | -18.56%  | 5.0   | ISRG    | -1.97%   | 82.0  |
| 21      | CPRT    | -7.07%   | 12.0  | GBTC    | -8.46%   | 19.0  |
| 21      | BHC     | -7.29%   | 11.0  | TEVA    | -3.86%   | 38.0  |
| 21      | TMUS    | -2.74%   | 29.0  | KHC     | -1.8%    | 75.0  |
| 21      | META    | -1.21%   | 63.0  | AZO     | -2.56%   | 49.0  |
| 21      | UAA     | -9.0%    | 7.0   | LW      | -1.57%   | 73.0  |
| 21      | GNRC    | -4.81%   | 11.0  | TFC     | -2.18%   | 50.0  |
| 21      | ORLY    | -4.69%   | 9.0   | SNY     | -2.45%   | 42.0  |
| 21      | GILD    | -5.53%   | 7.0   | CMG     | -2.39%   | 41.0  |
| 21      | QCOM    | -11.28%  | 3.0   | BBY     | -4.08%   | 24.0  |
| 21      | BALL    | -3.36%   | 10.0  | CDNS    | -3.32%   | 28.0  |
| 21      | CYH     | -0.27%   | 118.0 | MSTR    | -4.56%   | 16.0  |
| 21      | PRGO    | -1.32%   | 24.0  | NFLX    | -4.81%   | 14.0  |
| 21      | NFLX    | -0.56%   | 54.0  | BHC     | -1.43%   | 47.0  |
| 21      | MSFT    | -1.62%   | 16.0  | WYNN    | -1.7%    | 39.0  |
| 21      | NVDA    | -6.01%   | 4.0   | TDG     | -1.13%   | 54.0  |



---

## 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 63      | AMC     | -22.35%  | 76.0  | ZTS     | -14.8%   | 59.0  |
| 63      | GT      | -8.43%   | 162.0 | CHTR    | -18.1%   | 47.0  |
| 63      | VNO     | -18.06%  | 65.0  | FIS     | -15.66%  | 52.0  |
| 63      | VST     | -7.69%   | 115.0 | INTU    | -26.26%  | 31.0  |
| 63      | ORCL    | -10.72%  | 73.0  | PRGO    | -22.12%  | 32.0  |
| 63      | LEN     | -14.76%  | 53.0  | NAVI    | -10.84%  | 59.0  |
| 63      | EXPE    | -11.15%  | 63.0  | VICI    | -6.57%   | 81.0  |
| 63      | NWL     | -14.09%  | 43.0  | MSTR    | -30.39%  | 17.0  |
| 63      | META    | -9.52%   | 56.0  | CMCSA   | -9.02%   | 54.0  |
| 63      | MOS     | -18.17%  | 24.0  | NWL     | -17.02%  | 24.0  |
| 63      | MSTR    | -37.17%  | 11.0  | LW      | -7.65%   | 53.0  |
| 63      | INTU    | -11.5%   | 33.0  | T       | -4.5%    | 86.0  |
| 63      | CMG     | -21.88%  | 17.0  | KHC     | -5.56%   | 61.0  |
| 63      | TMUS    | -14.18%  | 24.0  | HD      | -5.65%   | 54.0  |
| 63      | HCA     | -5.0%    | 60.0  | WYNN    | -8.63%   | 35.0  |
| 63      | NFLX    | -4.5%    | 55.0  | ADBE    | -15.79%  | 19.0  |
| 63      | CPRT    | -16.75%  | 14.0  | GBTC    | -19.89%  | 15.0  |
| 63      | IRM     | -7.19%   | 24.0  | TDG     | -6.83%   | 39.0  |
| 63      | CDNS    | -5.13%   | 33.0  | CPRT    | -8.96%   | 28.0  |
| 63      | TDG     | -5.82%   | 25.0  | BXP     | -4.35%   | 56.0  |
| 63      | GBTC    | -6.52%   | 19.0  | CCL     | -10.84%  | 22.0  |
| 63      | PHM     | -0.71%   | 153.0 | CMG     | -8.5%    | 28.0  |
| 63      | BHC     | -8.23%   | 13.0  | TMUS    | -3.75%   | 61.0  |
| 63      | MSFT    | -8.76%   | 10.0  | AZO     | -6.02%   | 38.0  |
| 63      | DHI     | -3.63%   | 24.0  | BHC     | -5.96%   | 38.0  |
| 63      | CHTR    | -20.39%  | 4.0   | POST    | -2.51%   | 87.0  |
| 63      | GILD    | -14.35%  | 5.0   | CDNS    | -8.26%   | 26.0  |
| 63      | LLY     | -3.49%   | 16.0  | MSFT    | -5.92%   | 35.0  |
| 63      | UAA     | -7.67%   | 6.0   | ORCL    | -11.03%  | 16.0  |
| 63      | FIS     | -7.12%   | 6.0   | NFLX    | -16.89%  | 10.0  |



---

## VaR Adjusted V-Scores: P365D, 126d Horizon

Period examined: All model dates from 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 126     | AMC     | -51.19%  | 69.0  | NAVI    | -29.05%  | 45.0  |
| 126     | ORCL    | -36.37%  | 75.0  | PRGO    | -40.4%   | 28.0  |
| 126     | MSTR    | -63.56%  | 26.0  | ZTS     | -22.58%  | 49.0  |
| 126     | GT      | -13.03%  | 107.0 | FIS     | -29.37%  | 37.0  |
| 126     | VST     | -15.75%  | 78.0  | LW      | -20.21%  | 37.0  |
| 126     | INTU    | -36.6%   | 33.0  | CHTR    | -27.71%  | 26.0  |
| 126     | VNO     | -20.05%  | 59.0  | MSTR    | -47.67%  | 14.0  |
| 126     | LEN     | -25.58%  | 40.0  | VICI    | -10.55%  | 59.0  |
| 126     | META    | -14.78%  | 43.0  | CPRT    | -21.14%  | 27.0  |
| 126     | NFLX    | -21.7%   | 28.0  | INTU    | -55.16%  | 9.0   |
| 126     | NWL     | -14.59%  | 35.0  | BXP     | -13.28%  | 37.0  |
| 126     | MOS     | -23.36%  | 20.0  | CMCSA   | -9.79%   | 46.0  |
| 126     | CPRT    | -23.28%  | 20.0  | NWL     | -25.09%  | 17.0  |
| 126     | CDNS    | -14.35%  | 31.0  | KHC     | -9.63%   | 44.0  |
| 126     | GBTC    | -32.78%  | 12.0  | MSFT    | -20.86%  | 20.0  |
| 126     | TMUS    | -15.16%  | 25.0  | LNC     | -11.27%  | 36.0  |
| 126     | BBY     | -5.72%   | 64.0  | AZO     | -12.77%  | 30.0  |
| 126     | CYH     | -4.67%   | 56.0  | WYNN    | -14.4%   | 24.0  |
| 126     | HCA     | -11.67%  | 21.0  | POST    | -6.15%   | 56.0  |
| 126     | CMG     | -12.76%  | 15.0  | GBTC    | -26.98%  | 12.0  |
| 126     | TDG     | -7.8%    | 24.0  | ADBE    | -31.51%  | 10.0  |
| 126     | EXPE    | -4.97%   | 37.0  | TMUS    | -10.09%  | 30.0  |
| 126     | FIS     | -26.96%  | 6.0   | CCL     | -13.32%  | 20.0  |
| 126     | WYNN    | -6.9%    | 23.0  | VNO     | -21.8%   | 12.0  |
| 126     | MSFT    | -16.77%  | 9.0   | T       | -4.48%   | 56.0  |
| 126     | AZO     | -9.15%   | 13.0  | HD      | -6.69%   | 36.0  |
| 126     | CHTR    | -25.24%  | 4.0   | TDG     | -7.69%   | 28.0  |
| 126     | IEP     | -6.81%   | 12.0  | CLF     | -11.26%  | 16.0  |
| 126     | KHC     | -13.18%  | 5.0   | NFLX    | -24.71%  | 7.0   |
| 126     | PHM     | -0.61%   | 104.0 | ISRG    | -3.63%   | 45.0  |



---

## 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 2026-04-02 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | QCOM    | -1.65%   | 14.0  | ZTS     | -0.87%   | 22.0  |
| 1       | AA      | -0.37%   | 51.0  | T       | -0.87%   | 22.0  |
| 1       | SLV     | -0.36%   | 45.0  | LEN     | -1.03%   | 17.0  |
| 1       | UAA     | -5.17%   | 3.0   | ORCL    | -0.74%   | 22.0  |
| 1       | FCX     | -1.68%   | 9.0   | TMUS    | -0.37%   | 38.0  |
| 1       | CDNS    | -2.24%   | 6.0   | MSI     | -0.36%   | 32.0  |
| 1       | HCA     | -0.45%   | 26.0  | MOS     | -0.76%   | 15.0  |
| 1       | VFC     | -1.34%   | 8.0   | TFC     | -0.32%   | 29.0  |
| 1       | GT      | -0.39%   | 24.0  | LVS     | -0.86%   | 10.0  |
| 1       | NEM     | -0.48%   | 18.0  | EXPE    | -1.64%   | 5.0   |
| 1       | POST    | -1.62%   | 5.0   | NFLX    | -0.89%   | 9.0   |
| 1       | VST     | -0.56%   | 13.0  | NWL     | -1.08%   | 7.0   |
| 1       | XOM     | -2.29%   | 3.0   | WYNN    | -1.84%   | 4.0   |
| 1       | AMC     | -6.02%   | 1.0   | GLD     | -0.76%   | 9.0   |
| 1       | NAVI    | -2.76%   | 2.0   | CCL     | -0.51%   | 13.0  |
| 1       | GLD     | -1.2%    | 4.0   | VZ      | -0.47%   | 14.0  |
| 1       | TSLA    | -0.66%   | 7.0   | COST    | -0.32%   | 20.0  |
| 1       | NFLX    | -0.47%   | 9.0   | BALL    | -0.42%   | 15.0  |
| 1       | MNST    | -0.56%   | 7.0   | HCA     | -1.04%   | 6.0   |
| 1       | FSUGY   | -0.13%   | 29.0  | GILD    | -1.2%    | 5.0   |
| 1       | CYH     | -0.06%   | 52.0  | LW      | -0.19%   | 28.0  |
| 1       | HSBC    | -0.54%   | 6.0   | VICI    | -0.16%   | 31.0  |
| 1       | AMAT    | -0.49%   | 6.0   | RIO     | -0.43%   | 10.0  |
| 1       | TEVA    | -2.59%   | 1.0   | ELAN    | -2.0%    | 2.0   |
| 1       | HLT     | -0.26%   | 10.0  | FIS     | -0.42%   | 9.0   |
| 1       | BIIB    | -0.46%   | 4.0   | AZN     | -0.58%   | 6.0   |
| 1       | NVS     | -0.88%   | 2.0   | GBTC    | -0.28%   | 12.0  |
| 1       | MOS     | -0.83%   | 2.0   | POST    | -0.11%   | 25.0  |
| 1       | GME     | -0.1%    | 9.0   | PRGO    | -2.42%   | 1.0   |
| 1       | COST    | -0.78%   | 1.0   | FRA     | -0.27%   | 9.0   |



---

## 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 2026-04-02 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | SLV     | -4.12%   | 45.0  | ZTS     | -13.54%  | 20.0  |
| 10      | AA      | -3.11%   | 48.0  | CHTR    | -6.97%   | 20.0  |
| 10      | GT      | -6.31%   | 20.0  | T       | -3.91%   | 21.0  |
| 10      | NFLX    | -9.35%   | 11.0  | TMUS    | -2.07%   | 31.0  |
| 10      | NEM     | -3.59%   | 27.0  | GBTC    | -7.11%   | 9.0   |
| 10      | HCA     | -5.28%   | 18.0  | PEP     | -1.89%   | 32.0  |
| 10      | PCG     | -1.12%   | 48.0  | MOS     | -4.0%    | 14.0  |
| 10      | FSUGY   | -2.28%   | 23.0  | POST    | -2.48%   | 22.0  |
| 10      | QCOM    | -8.15%   | 4.0   | ADBE    | -6.79%   | 8.0   |
| 10      | CDNS    | -5.37%   | 5.0   | MSI     | -1.73%   | 24.0  |
| 10      | MSFT    | -5.83%   | 4.0   | FIS     | -4.6%    | 9.0   |
| 10      | PRGO    | -1.36%   | 17.0  | ISRG    | -2.26%   | 18.0  |
| 10      | ORLY    | -3.29%   | 7.0   | VICI    | -1.27%   | 32.0  |
| 10      | PHM     | -0.95%   | 22.0  | NFLX    | -5.92%   | 6.0   |
| 10      | AMZN    | -1.53%   | 13.0  | CMG     | -2.06%   | 17.0  |
| 10      | ORCL    | -19.32%  | 1.0   | GLD     | -3.28%   | 8.0   |
| 10      | BA      | -0.79%   | 22.0  | MSTR    | -26.03%  | 1.0   |
| 10      | NAVI    | -17.03%  | 1.0   | TFC     | -1.03%   | 24.0  |
| 10      | CLF     | -5.62%   | 3.0   | CMCSA   | -2.51%   | 9.0   |
| 10      | THC     | -0.36%   | 43.0  | AZO     | -1.15%   | 19.0  |
| 10      | POST    | -2.2%    | 7.0   | HCA     | -4.16%   | 5.0   |
| 10      | AVGO    | -14.48%  | 1.0   | RIO     | -2.23%   | 9.0   |
| 10      | GLD     | -3.48%   | 3.0   | BHP     | -1.2%    | 16.0  |
| 10      | XOM     | -9.49%   | 1.0   | WYNN    | -4.7%    | 4.0   |
| 10      | NVDA    | -3.09%   | 3.0   | LEN     | -1.21%   | 15.0  |
| 10      | KEY     | -0.67%   | 13.0  | GSK     | -1.39%   | 13.0  |
| 10      | NVS     | -3.93%   | 2.0   | VZ      | -2.0%    | 9.0   |
| 10      | VFC     | -7.18%   | 1.0   | COST    | -1.05%   | 17.0  |
| 10      | GME     | -1.09%   | 6.0   | IEP     | -0.86%   | 20.0  |
| 10      | DHI     | -0.35%   | 18.0  | LVS     | -1.6%    | 10.0  |



---

## 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 2026-04-02 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 21      | SLV     | -6.89%   | 37.0  | ZTS     | -26.23%  | 18.0  |
| 21      | THC     | -4.77%   | 34.0  | CHTR    | -19.07%  | 18.0  |
| 21      | GT      | -8.04%   | 17.0  | POST    | -7.12%   | 20.0  |
| 21      | HCA     | -7.0%    | 18.0  | T       | -7.36%   | 19.0  |
| 21      | NFLX    | -13.96%  | 9.0   | PEP     | -4.89%   | 23.0  |
| 21      | NEM     | -5.56%   | 18.0  | ISRG    | -6.36%   | 17.0  |
| 21      | FSUGY   | -5.78%   | 17.0  | GSK     | -10.65%  | 9.0   |
| 21      | AA      | -1.99%   | 38.0  | ADBE    | -12.48%  | 7.0   |
| 21      | AMZN    | -7.48%   | 10.0  | CMG     | -6.16%   | 13.0  |
| 21      | CAH     | -3.08%   | 24.0  | LVS     | -7.36%   | 10.0  |
| 21      | PRGO    | -4.83%   | 15.0  | TMUS    | -2.64%   | 27.0  |
| 21      | PHM     | -3.21%   | 22.0  | MOS     | -6.23%   | 11.0  |
| 21      | PCG     | -1.54%   | 37.0  | FIS     | -10.52%  | 6.0   |
| 21      | CYH     | -1.64%   | 29.0  | IEP     | -3.92%   | 16.0  |
| 21      | OXY     | -3.16%   | 15.0  | AZO     | -5.62%   | 11.0  |
| 21      | QCOM    | -11.28%  | 3.0   | VICI    | -2.04%   | 30.0  |
| 21      | TSLA    | -2.9%    | 11.0  | HCA     | -14.25%  | 4.0   |
| 21      | BA      | -1.68%   | 19.0  | BALL    | -5.07%   | 11.0  |
| 21      | POST    | -4.68%   | 6.0   | GBTC    | -13.28%  | 4.0   |
| 21      | HLT     | -1.55%   | 16.0  | MSI     | -2.68%   | 17.0  |
| 21      | ORLY    | -4.12%   | 6.0   | CMCSA   | -7.57%   | 6.0   |
| 21      | NVDA    | -8.1%    | 3.0   | BBY     | -5.6%    | 8.0   |
| 21      | AAPL    | -1.68%   | 13.0  | SNY     | -4.79%   | 9.0   |
| 21      | GME     | -3.76%   | 5.0   | CCL     | -12.02%  | 3.0   |
| 21      | UAA     | -18.21%  | 1.0   | NFLX    | -7.43%   | 4.0   |
| 21      | NAVI    | -8.45%   | 2.0   | NAVI    | -2.16%   | 13.0  |
| 21      | AVGO    | -15.45%  | 1.0   | BHP     | -2.84%   | 9.0   |
| 21      | WFC     | -7.3%    | 2.0   | BMJ     | -1.41%   | 17.0  |
| 21      | IRM     | -1.82%   | 8.0   | BHC     | -3.65%   | 6.0   |
| 21      | GLD     | -4.1%    | 3.0   | TEVA    | -1.71%   | 12.0  |



---

## 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 2026-06-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | AA      | -2.26%   | 12.0  | ORCL    | -3.51%   | 8.0   |
| 1       | SLV     | -1.24%   | 12.0  | LEN     | -1.36%   | 9.0   |
| 1       | CDNS    | -2.24%   | 6.0   | BHP     | -0.97%   | 11.0  |
| 1       | QCOM    | -1.24%   | 10.0  | MOS     | -3.34%   | 3.0   |
| 1       | VFC     | -1.34%   | 8.0   | NVDA    | -1.41%   | 7.0   |
| 1       | ON      | -0.7%    | 15.0  | TMUS    | -1.05%   | 9.0   |
| 1       | FCX     | -5.21%   | 2.0   | NFLX    | -1.75%   | 5.0   |
| 1       | VST     | -1.37%   | 7.0   | GLD     | -1.92%   | 4.0   |
| 1       | AMC     | -6.02%   | 1.0   | T       | -2.42%   | 3.0   |
| 1       | FSUGY   | -0.4%    | 11.0  | GBTC    | -0.91%   | 8.0   |
| 1       | AMZN    | -1.38%   | 3.0   | WDC     | -2.26%   | 3.0   |
| 1       | AAPL    | -0.94%   | 4.0   | RIO     | -1.23%   | 4.0   |
| 1       | CSCO    | -0.79%   | 4.0   | COST    | -0.79%   | 6.0   |
| 1       | MS      | -0.31%   | 10.0  | ZTS     | -0.96%   | 4.0   |
| 1       | GS      | -0.15%   | 20.0  | EXPE    | -3.54%   | 1.0   |
| 1       | NEM     | -0.59%   | 5.0   | ELAN    | -3.47%   | 1.0   |
| 1       | UAA     | -2.2%    | 1.0   | GILD    | -1.71%   | 2.0   |
| 1       | HLT     | -0.99%   | 2.0   | CCL     | -0.42%   | 8.0   |
| 1       | DHI     | -0.17%   | 11.0  | FIS     | -0.66%   | 5.0   |
| 1       | PWR     | -1.76%   | 1.0   | CNC     | -3.24%   | 1.0   |
| 1       | GLD     | -1.63%   | 1.0   | TFC     | -0.35%   | 9.0   |
| 1       | HCA     | -0.17%   | 8.0   | IEP     | -0.73%   | 4.0   |
| 1       | ORLY    | -0.34%   | 3.0   | PRGO    | -2.42%   | 1.0   |
| 1       | COST    | -0.78%   | 1.0   | BA      | -0.59%   | 4.0   |
| 1       | POST    | -0.03%   | 1.0   | VICI    | -0.31%   | 7.0   |
| 1       | BALL    | 0.0%     | NaN   | INTU    | -2.03%   | 1.0   |
| 1       | ORCL    | 0.02%    | 1.0   | MRK     | -0.26%   | 7.0   |
| 1       | NFLX    | 0.05%    | 1.0   | TSLA    | -0.22%   | 6.0   |
| 1       | VCSH    | 0.1%     | 1.0   | AMZN    | -1.23%   | 1.0   |
| 1       | IEP     | 0.14%    | 1.0   | WYNN    | -1.22%   | 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 2026-06-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | AA      | -22.85%  | 9.0   | ORCL    | -21.37%  | 4.0   |
| 10      | SLV     | -10.0%   | 11.0  | GBTC    | -5.7%    | 5.0   |
| 10      | ON      | -11.81%  | 8.0   | BHP     | -3.87%   | 7.0   |
| 10      | FSUGY   | -6.89%   | 6.0   | MSTR    | -26.03%  | 1.0   |
| 10      | OXY     | -9.12%   | 4.0   | ADBE    | -24.48%  | 1.0   |
| 10      | CLF     | -31.11%  | 1.0   | MSI     | -2.62%   | 9.0   |
| 10      | CDNS    | -5.37%   | 5.0   | CLF     | -7.65%   | 3.0   |
| 10      | CSTM    | -5.86%   | 4.0   | FIS     | -7.44%   | 3.0   |
| 10      | MSFT    | -7.11%   | 3.0   | NFLX    | -10.88%  | 2.0   |
| 10      | ORCL    | -19.32%  | 1.0   | VICI    | -3.6%    | 6.0   |
| 10      | NEM     | -5.99%   | 3.0   | RIO     | -6.95%   | 3.0   |
| 10      | NFLX    | -8.74%   | 2.0   | TMUS    | -6.42%   | 3.0   |
| 10      | B       | -2.74%   | 6.0   | NVDA    | -5.44%   | 3.0   |
| 10      | QCOM    | -14.82%  | 1.0   | GLD     | -5.24%   | 3.0   |
| 10      | GOOGL   | -2.0%    | 5.0   | TEVA    | -7.19%   | 2.0   |
| 10      | AMZN    | -4.54%   | 2.0   | PRGO    | -13.34%  | 1.0   |
| 10      | POST    | -4.24%   | 2.0   | TSLA    | -3.32%   | 4.0   |
| 10      | VFC     | -7.18%   | 1.0   | BHC     | -2.51%   | 5.0   |
| 10      | CSCO    | -6.62%   | 1.0   | ZTS     | -3.98%   | 3.0   |
| 10      | TSLA    | -4.5%    | 1.0   | MSFT    | -11.84%  | 1.0   |
| 10      | COST    | -4.18%   | 1.0   | VZ      | -3.69%   | 3.0   |
| 10      | AAPL    | -4.01%   | 1.0   | T       | -5.43%   | 2.0   |
| 10      | FCX     | -1.84%   | 2.0   | IEP     | -2.38%   | 4.0   |
| 10      | GME     | -1.36%   | 2.0   | CMCSA   | -4.69%   | 2.0   |
| 10      | ELAN    | -2.11%   | 1.0   | LUMN    | -9.2%    | 1.0   |
| 10      | PRGO    | -0.43%   | 2.0   | META    | -4.23%   | 2.0   |
| 10      | VCSH    | 0.2%     | 1.0   | POST    | -3.9%    | 2.0   |
| 10      | TRGP    | 0.2%     | 8.0   | LEN     | -1.11%   | 7.0   |
| 10      | CNC     | 2.35%    | 2.0   | GOOGL   | -3.69%   | 2.0   |
| 10      | QQQ     | 0.65%    | 8.0   | WYNN    | -7.32%   | 1.0   |



---

## 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 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count  |
|---------|---------|----------|-------|---------|----------|--------|
| 1       | AMC     | -0.27%   | 738.0 | PRGO    | -0.16%   | 618.0  |
| 1       | SBNY    | -1.18%   | 97.0  | CHTR    | -0.11%   | 860.0  |
| 1       | IEP     | -0.14%   | 540.0 | CPRT    | -0.27%   | 207.0  |
| 1       | UAA     | -0.07%   | 806.0 | CTLT    | -0.39%   | 146.0  |
| 1       | AAP     | -0.12%   | 368.0 | VFC     | -0.15%   | 366.0  |
| 1       | ADBE    | -0.33%   | 129.0 | AA      | -0.31%   | 160.0  |
| 1       | LEN     | -0.05%   | 838.0 | CMCSA   | -0.07%   | 666.0  |
| 1       | FITB    | -0.08%   | 479.0 | ZTS     | -0.07%   | 705.0  |
| 1       | MOS     | -0.04%   | 890.0 | INTU    | -0.11%   | 417.0  |
| 1       | FIS     | -0.16%   | 242.0 | FIS     | -0.06%   | 767.0  |
| 1       | GT      | -0.05%   | 822.0 | FRCB    | -0.54%   | 84.0   |
| 1       | UNH     | -0.08%   | 474.0 | OXY     | -0.14%   | 326.0  |
| 1       | NAVI    | -0.11%   | 324.0 | IEP     | -0.1%    | 403.0  |
| 1       | SBUX    | -0.1%    | 344.0 | AAP     | -0.07%   | 591.0  |
| 1       | NWL     | -0.05%   | 593.0 | BALL    | -0.07%   | 523.0  |
| 1       | LW      | -0.1%    | 284.0 | SIVBQ   | -0.19%   | 187.0  |
| 1       | AMZN    | -0.1%    | 261.0 | CCL     | -0.11%   | 251.0  |
| 1       | PEP     | -0.15%   | 150.0 | SBNY    | -0.22%   | 123.0  |
| 1       | CHTR    | -0.23%   | 101.0 | VICI    | -0.04%   | 646.0  |
| 1       | KEY     | -0.03%   | 509.0 | LNC     | -0.06%   | 391.0  |
| 1       | QCOM    | -0.02%   | 716.0 | MNST    | -0.1%    | 232.0  |
| 1       | GILD    | -0.09%   | 177.0 | FRA     | -0.02%   | 1057.0 |
| 1       | ZION    | -0.02%   | 681.0 | MOS     | -0.3%    | 72.0   |
| 1       | BBY     | -0.02%   | 711.0 | ADBE    | -0.03%   | 840.0  |
| 1       | VZ      | -0.1%    | 136.0 | KHC     | -0.03%   | 615.0  |
| 1       | FRCB    | -0.12%   | 117.0 | NWL     | -0.05%   | 365.0  |
| 1       | CDNS    | -0.02%   | 601.0 | BIIB    | -0.02%   | 716.0  |
| 1       | CVS     | -0.05%   | 244.0 | X       | -0.28%   | 62.0   |
| 1       | NVS     | -0.13%   | 95.0  | MSFT    | -0.05%   | 330.0  |
| 1       | TLT     | -0.1%    | 117.0 | TLT     | -0.02%   | 816.0  |



---

## 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 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count  |
|---------|---------|----------|-------|---------|----------|--------|
| 10      | UAA     | -1.35%   | 799.0 | SIVBQ   | -5.88%   | 187.0  |
| 10      | LUMN    | -1.32%   | 652.0 | PRGO    | -1.45%   | 618.0  |
| 10      | SBNY    | -7.7%    | 97.0  | FRCB    | -9.11%   | 84.0   |
| 10      | IEP     | -1.19%   | 539.0 | CHTR    | -0.85%   | 851.0  |
| 10      | GT      | -0.72%   | 816.0 | SBNY    | -5.86%   | 123.0  |
| 10      | UNH     | -1.05%   | 474.0 | IEP     | -1.54%   | 398.0  |
| 10      | ADBE    | -3.28%   | 129.0 | INTU    | -1.5%    | 408.0  |
| 10      | AMC     | -0.54%   | 733.0 | CMCSA   | -0.88%   | 657.0  |
| 10      | LNC     | -0.81%   | 413.0 | FIS     | -0.73%   | 763.0  |
| 10      | BAC     | -0.68%   | 459.0 | VFC     | -1.38%   | 366.0  |
| 10      | SBUX    | -0.84%   | 343.0 | AMC     | -2.13%   | 213.0  |
| 10      | QCOM    | -0.4%    | 708.0 | ZTS     | -0.62%   | 696.0  |
| 10      | MOS     | -0.31%   | 888.0 | BHC     | -1.61%   | 242.0  |
| 10      | FITB    | -0.55%   | 476.0 | NAVI    | -0.71%   | 545.0  |
| 10      | LW      | -0.74%   | 284.0 | AAP     | -0.65%   | 584.0  |
| 10      | NWL     | -0.36%   | 586.0 | BIIB    | -0.51%   | 715.0  |
| 10      | FRCB    | -1.75%   | 117.0 | CPRT    | -1.82%   | 198.0  |
| 10      | BALL    | -0.61%   | 337.0 | BXP     | -0.35%   | 780.0  |
| 10      | ZTS     | -0.84%   | 239.0 | TLT     | -0.29%   | 807.0  |
| 10      | CHTR    | -1.96%   | 101.0 | ADBE    | -0.28%   | 831.0  |
| 10      | PEP     | -1.23%   | 142.0 | FRA     | -0.22%   | 1048.0 |
| 10      | KHC     | -0.61%   | 283.0 | BHP     | -0.29%   | 583.0  |
| 10      | SIVBQ   | -6.53%   | 26.0  | CTLT    | -1.14%   | 146.0  |
| 10      | CVS     | -0.65%   | 244.0 | LVS     | -0.37%   | 437.0  |
| 10      | USB     | -0.33%   | 451.0 | X       | -2.56%   | 62.0   |
| 10      | FIS     | -0.6%    | 242.0 | BMY     | -0.18%   | 841.0  |
| 10      | GILD    | -0.8%    | 172.0 | NWL     | -0.39%   | 364.0  |
| 10      | AAP     | -0.35%   | 368.0 | LQD     | -0.14%   | 985.0  |
| 10      | VFC     | -0.24%   | 532.0 | BALL    | -0.25%   | 522.0  |
| 10      | CNC     | -0.24%   | 503.0 | CCL     | -0.52%   | 244.0  |



---

## 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 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count  |
|---------|---------|----------|-------|---------|----------|--------|
| 21      | UAA     | -2.95%   | 793.0 | SIVBQ   | -11.93%  | 187.0  |
| 21      | LUMN    | -2.87%   | 644.0 | PRGO    | -3.12%   | 617.0  |
| 21      | SBNY    | -15.64%  | 97.0  | SBNY    | -12.51%  | 123.0  |
| 21      | AMC     | -2.08%   | 728.0 | CMCSA   | -2.25%   | 646.0  |
| 21      | IEP     | -2.73%   | 539.0 | FRCB    | -16.25%  | 84.0   |
| 21      | GT      | -1.34%   | 811.0 | FIS     | -1.78%   | 760.0  |
| 21      | NWL     | -1.61%   | 578.0 | CHTR    | -1.59%   | 840.0  |
| 21      | UNH     | -1.75%   | 474.0 | IEP     | -2.91%   | 393.0  |
| 21      | MOS     | -0.72%   | 883.0 | BHC     | -4.73%   | 235.0  |
| 21      | VFC     | -1.19%   | 531.0 | INTU    | -2.71%   | 397.0  |
| 21      | ADBE    | -4.33%   | 129.0 | AAP     | -1.84%   | 575.0  |
| 21      | BAC     | -1.06%   | 452.0 | BIIB    | -1.4%    | 715.0  |
| 21      | SIVBQ   | -18.4%   | 26.0  | BXP     | -1.25%   | 769.0  |
| 21      | LW      | -1.64%   | 283.0 | NAVI    | -1.58%   | 543.0  |
| 21      | ZTS     | -1.92%   | 239.0 | AMC     | -4.1%    | 207.0  |
| 21      | LNC     | -1.05%   | 413.0 | ZTS     | -1.24%   | 685.0  |
| 21      | SBUX    | -1.12%   | 343.0 | VFC     | -2.1%    | 356.0  |
| 21      | CHTR    | -3.77%   | 101.0 | ADBE    | -0.78%   | 821.0  |
| 21      | KHC     | -1.29%   | 283.0 | CPRT    | -3.39%   | 187.0  |
| 21      | FRCB    | -3.1%    | 117.0 | X       | -7.83%   | 62.0   |
| 21      | BALL    | -1.02%   | 331.0 | FRA     | -0.43%   | 1037.0 |
| 21      | BHC     | -0.5%    | 646.0 | NWL     | -1.09%   | 363.0  |
| 21      | TLT     | -2.55%   | 117.0 | T       | -0.37%   | 871.0  |
| 21      | CZR     | -0.41%   | 680.0 | TLT     | -0.4%    | 796.0  |
| 21      | USB     | -0.58%   | 451.0 | BHP     | -0.53%   | 576.0  |
| 21      | VZ      | -1.84%   | 136.0 | LNC     | -0.74%   | 372.0  |
| 21      | GILD    | -1.44%   | 167.0 | EXPE    | -0.45%   | 575.0  |
| 21      | TSLA    | -1.26%   | 169.0 | BALL    | -0.49%   | 519.0  |
| 21      | NAVI    | -0.64%   | 315.0 | LQD     | -0.25%   | 974.0  |
| 21      | PEP     | -1.39%   | 140.0 | BMJ     | -0.29%   | 830.0  |



---

## 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 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 63      | AMC     | -10.23%  | 720.0 | SIVBQ   | -37.06%  | 187.0 |
| 63      | UAA     | -6.71%   | 765.0 | PRGO    | -8.5%    | 617.0 |
| 63      | IEP     | -9.08%   | 539.0 | AMC     | -27.8%   | 180.0 |
| 63      | NWL     | -7.55%   | 548.0 | FRCB    | -56.91%  | 84.0  |
| 63      | SBNY    | -41.65%  | 97.0  | FIS     | -5.68%   | 719.0 |
| 63      | MOS     | -4.36%   | 872.0 | SBNY    | -32.45%  | 123.0 |
| 63      | LUMN    | -5.88%   | 604.0 | CHTR    | -4.77%   | 807.0 |
| 63      | GT      | -3.48%   | 775.0 | IEP     | -9.54%   | 356.0 |
| 63      | BALL    | -7.4%    | 316.0 | BXP     | -4.53%   | 733.0 |
| 63      | GME     | -3.84%   | 544.0 | CMCSA   | -5.13%   | 604.0 |
| 63      | TSLA    | -12.21%  | 133.0 | VFC     | -9.73%   | 314.0 |
| 63      | AAP     | -4.33%   | 358.0 | BHC     | -12.65%  | 224.0 |
| 63      | BHC     | -2.43%   | 637.0 | AAP     | -4.97%   | 548.0 |
| 63      | BBY     | -2.21%   | 691.0 | ZTS     | -3.85%   | 653.0 |
| 63      | KHC     | -4.78%   | 283.0 | BIIB    | -3.03%   | 706.0 |
| 63      | UNH     | -2.57%   | 472.0 | NWL     | -5.95%   | 355.0 |
| 63      | CLF     | -1.74%   | 661.0 | NAVI    | -3.66%   | 526.0 |
| 63      | NAVI    | -3.5%    | 303.0 | CZR     | -8.18%   | 222.0 |
| 63      | ELAN    | -1.9%    | 550.0 | LNC     | -4.64%   | 334.0 |
| 63      | CZR     | -1.52%   | 671.0 | ADBE    | -1.86%   | 780.0 |
| 63      | SBUX    | -2.95%   | 339.0 | CLF     | -5.37%   | 238.0 |
| 63      | FRCB    | -8.05%   | 117.0 | X       | -19.97%  | 62.0  |
| 63      | CNC     | -1.85%   | 493.0 | BHP     | -2.0%    | 566.0 |
| 63      | SIVBQ   | -34.19%  | 26.0  | CPRT    | -7.54%   | 145.0 |
| 63      | CTLT    | -1.9%    | 438.0 | TLT     | -1.37%   | 755.0 |
| 63      | ADBE    | -6.45%   | 129.0 | FRA     | -0.95%   | 998.0 |
| 63      | VZ      | -5.67%   | 136.0 | KHC     | -1.57%   | 565.0 |
| 63      | WRK     | -2.51%   | 283.0 | SNY     | -0.89%   | 952.0 |
| 63      | TLT     | -6.0%    | 117.0 | BA      | -1.3%    | 565.0 |
| 63      | LW      | -2.39%   | 282.0 | TDG     | -2.77%   | 229.0 |



---

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

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 126     | AMC     | -22.74%  | 681.0 | SIVBQ   | -72.85%  | 187.0 |
| 126     | NWL     | -19.2%   | 516.0 | AMC     | -54.9%   | 175.0 |
| 126     | IEP     | -16.99%  | 527.0 | SBNY    | -70.07%  | 123.0 |
| 126     | UAA     | -10.03%  | 751.0 | PRGO    | -14.51%  | 577.0 |
| 126     | MOS     | -7.86%   | 838.0 | FRCB    | -87.31%  | 84.0  |
| 126     | GME     | -12.2%   | 504.0 | IEP     | -21.21%  | 323.0 |
| 126     | SBNY    | -57.35%  | 97.0  | CHTR    | -7.3%    | 768.0 |
| 126     | AAP     | -14.76%  | 348.0 | VFC     | -20.99%  | 255.0 |
| 126     | GT      | -5.47%   | 713.0 | NWL     | -14.29%  | 335.0 |
| 126     | CTLT    | -9.55%   | 377.0 | FIS     | -7.08%   | 661.0 |
| 126     | FRCB    | -30.44%  | 117.0 | AAP     | -7.71%   | 519.0 |
| 126     | CNC     | -6.87%   | 488.0 | NAVI    | -7.7%    | 490.0 |
| 126     | CLF     | -5.19%   | 634.0 | CZR     | -16.99%  | 222.0 |
| 126     | BALL    | -10.5%   | 295.0 | BXP     | -5.43%   | 680.0 |
| 126     | UNH     | -5.14%   | 467.0 | ZTS     | -5.75%   | 596.0 |
| 126     | KHC     | -7.16%   | 281.0 | BHC     | -17.84%  | 188.0 |
| 126     | BHC     | -2.91%   | 628.0 | BIIB    | -4.55%   | 677.0 |
| 126     | CZR     | -2.9%    | 610.0 | ADBE    | -3.95%   | 717.0 |
| 126     | TSLA    | -13.25%  | 120.0 | CMCSA   | -5.1%    | 541.0 |
| 126     | CHTR    | -16.31%  | 95.0  | KHC     | -5.17%   | 508.0 |
| 126     | BBY     | -2.29%   | 665.0 | LNC     | -8.86%   | 291.0 |
| 126     | LW      | -5.51%   | 273.0 | TLT     | -2.65%   | 693.0 |
| 126     | CMA     | -3.93%   | 332.0 | SNY     | -1.8%    | 890.0 |
| 126     | SIVBQ   | -48.67%  | 26.0  | BHP     | -2.49%   | 553.0 |
| 126     | NAVI    | -4.07%   | 296.0 | CYH     | -13.37%  | 92.0  |
| 126     | VZ      | -8.78%   | 135.0 | CLF     | -4.87%   | 223.0 |
| 126     | TLT     | -10.1%   | 117.0 | FRA     | -1.13%   | 935.0 |
| 126     | FIS     | -4.71%   | 239.0 | GNRC    | -1.78%   | 509.0 |
| 126     | PRGO    | -6.9%    | 163.0 | LW      | -1.58%   | 526.0 |
| 126     | INTU    | -1.98%   | 523.0 | CNC     | -2.23%   | 342.0 |



---

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

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 252     | AMC     | -45.13%  | 563.0 | SIVBQ   | -98.74%  | 187.0 |
| 252     | IEP     | -34.81%  | 446.0 | AMC     | -83.62%  | 172.0 |
| 252     | NWL     | -29.83%  | 438.0 | IEP     | -44.04%  | 301.0 |
| 252     | AAP     | -36.23%  | 314.0 | SBNY    | -99.38%  | 123.0 |
| 252     | FRCB    | -91.34%  | 117.0 | PRGO    | -22.98%  | 467.0 |
| 252     | UAA     | -15.16%  | 686.0 | NWL     | -34.34%  | 304.0 |
| 252     | MOS     | -13.98%  | 731.0 | VFC     | -39.54%  | 238.0 |
| 252     | SBNY    | -93.45%  | 97.0  | FRCB    | -96.6%   | 84.0  |
| 252     | CLF     | -14.43%  | 578.0 | CHTR    | -11.3%   | 701.0 |
| 252     | CNC     | -13.52%  | 485.0 | AAP     | -16.38%  | 444.0 |
| 252     | GME     | -13.22%  | 482.0 | CNC     | -29.05%  | 231.0 |
| 252     | GT      | -10.28%  | 587.0 | NAVI    | -14.42%  | 422.0 |
| 252     | CZR     | -11.27%  | 518.0 | CZR     | -25.56%  | 209.0 |
| 252     | UNH     | -10.84%  | 467.0 | BIIB    | -8.07%   | 650.0 |
| 252     | LW      | -19.14%  | 242.0 | BXP     | -9.09%   | 568.0 |
| 252     | CVS     | -17.04%  | 228.0 | BHC     | -25.32%  | 169.0 |
| 252     | CTLT    | -13.47%  | 288.0 | ZTS     | -8.17%   | 486.0 |
| 252     | KHC     | -14.94%  | 257.0 | KHC     | -9.06%   | 430.0 |
| 252     | FIS     | -17.1%   | 201.0 | BMY     | -5.75%   | 660.0 |
| 252     | BALL    | -12.57%  | 266.0 | TLT     | -5.89%   | 584.0 |
| 252     | CYH     | -4.62%   | 644.0 | CMCSA   | -7.51%   | 444.0 |
| 252     | PRGO    | -15.74%  | 157.0 | PEP     | -5.18%   | 486.0 |
| 252     | VFC     | -5.13%   | 432.0 | LNC     | -8.81%   | 241.0 |
| 252     | SIVBQ   | -85.19%  | 26.0  | OXY     | -7.37%   | 271.0 |
| 252     | BHC     | -3.53%   | 553.0 | AA      | -10.67%  | 158.0 |
| 252     | CHTR    | -26.49%  | 66.0  | CYH     | -17.6%   | 88.0  |
| 252     | BBY     | -2.62%   | 549.0 | GNRC    | -3.19%   | 449.0 |
| 252     | CMA     | -4.47%   | 317.0 | UNH     | -4.87%   | 280.0 |
| 252     | SBUX    | -4.68%   | 295.0 | VICI    | -2.63%   | 459.0 |
| 252     | TLT     | -10.49%  | 116.0 | 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | AMC     | -0.69%   | 174.0 | MSTR    | -0.65%   | 178.0 |
| 1       | MOS     | -0.42%   | 155.0 | INTU    | -0.6%    | 123.0 |
| 1       | GT      | -0.24%   | 234.0 | FIS     | -0.36%   | 172.0 |
| 1       | CHTR    | -1.37%   | 35.0  | PRGO    | -0.41%   | 147.0 |
| 1       | INTU    | -0.26%   | 106.0 | CHTR    | -0.38%   | 157.0 |
| 1       | CMG     | -0.4%    | 64.0  | ADBE    | -0.23%   | 244.0 |
| 1       | META    | -0.18%   | 143.0 | ZTS     | -0.22%   | 217.0 |
| 1       | LEN     | -0.17%   | 147.0 | T       | -0.21%   | 189.0 |
| 1       | TDG     | -0.39%   | 50.0  | CPRT    | -0.24%   | 160.0 |
| 1       | GME     | -0.16%   | 120.0 | CCL     | -0.84%   | 40.0  |
| 1       | NFLX    | -0.09%   | 179.0 | NWL     | -0.53%   | 62.0  |
| 1       | GBTC    | -0.09%   | 162.0 | AVGO    | -0.47%   | 61.0  |
| 1       | VST     | -0.05%   | 247.0 | LVS     | -0.33%   | 85.0  |
| 1       | NAVI    | -0.21%   | 62.0  | CMCSA   | -0.13%   | 220.0 |
| 1       | CPRT    | -0.16%   | 81.0  | VICI    | -0.13%   | 187.0 |
| 1       | TMUS    | -0.16%   | 76.0  | MSFT    | -0.23%   | 83.0  |
| 1       | VNO     | -0.08%   | 139.0 | FRA     | -0.07%   | 238.0 |
| 1       | NVDA    | -0.18%   | 58.0  | BALL    | -0.17%   | 97.0  |
| 1       | CDNS    | -0.13%   | 76.0  | TFC     | -0.19%   | 84.0  |
| 1       | LW      | -0.24%   | 42.0  | TMUS    | -0.11%   | 137.0 |
| 1       | PRGO    | -0.11%   | 85.0  | KHC     | -0.08%   | 180.0 |
| 1       | QCOM    | -0.15%   | 64.0  | CMG     | -0.1%    | 148.0 |
| 1       | MSI     | -0.27%   | 33.0  | ISRG    | -0.11%   | 127.0 |
| 1       | COST    | -0.13%   | 65.0  | BHC     | -0.17%   | 75.0  |
| 1       | AMGN    | -0.44%   | 19.0  | HCA     | -0.54%   | 23.0  |
| 1       | BHC     | -0.09%   | 93.0  | HD      | -0.08%   | 162.0 |
| 1       | FIS     | -0.19%   | 40.0  | NFLX    | -0.54%   | 22.0  |
| 1       | PEP     | -0.34%   | 22.0  | SNY     | -0.05%   | 244.0 |
| 1       | ZTS     | -1.11%   | 6.0   | NAVI    | -0.08%   | 123.0 |
| 1       | ORLY    | -0.02%   | 206.0 | UAA     | -0.12%   | 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | GT      | -2.27%   | 228.0 | MSTR    | -5.16%   | 169.0 |
| 10      | MOS     | -3.26%   | 153.0 | PRGO    | -5.22%   | 147.0 |
| 10      | NFLX    | -1.72%   | 178.0 | INTU    | -5.38%   | 114.0 |
| 10      | CHTR    | -8.58%   | 35.0  | ZTS     | -2.74%   | 208.0 |
| 10      | UAA     | -2.67%   | 108.0 | FIS     | -3.19%   | 168.0 |
| 10      | INTU    | -2.39%   | 106.0 | ADBE    | -2.25%   | 235.0 |
| 10      | CMG     | -3.78%   | 64.0  | CHTR    | -2.88%   | 148.0 |
| 10      | LEN     | -1.61%   | 145.0 | NAVI    | -2.93%   | 119.0 |
| 10      | AMC     | -1.36%   | 169.0 | CMCSA   | -1.55%   | 211.0 |
| 10      | MSTR    | -4.28%   | 53.0  | CPRT    | -2.02%   | 151.0 |
| 10      | VNO     | -1.54%   | 130.0 | T       | -1.45%   | 181.0 |
| 10      | GBTC    | -1.13%   | 161.0 | FRA     | -0.83%   | 229.0 |
| 10      | META    | -1.16%   | 142.0 | AZO     | -2.13%   | 78.0  |
| 10      | ORCL    | -1.34%   | 120.0 | CMG     | -1.1%    | 142.0 |
| 10      | GME     | -1.41%   | 111.0 | VICI    | -0.86%   | 179.0 |
| 10      | GILD    | -1.56%   | 86.0  | ISRG    | -1.25%   | 123.0 |
| 10      | TDG     | -2.67%   | 50.0  | GBTC    | -4.96%   | 29.0  |
| 10      | VST     | -0.51%   | 238.0 | BHC     | -1.9%    | 72.0  |
| 10      | CPRT    | -1.33%   | 81.0  | POST    | -1.12%   | 117.0 |
| 10      | FIS     | -2.63%   | 40.0  | MSFT    | -1.57%   | 83.0  |
| 10      | TMUS    | -1.21%   | 76.0  | NWL     | -2.04%   | 61.0  |
| 10      | MSFT    | -0.65%   | 111.0 | CCL     | -3.29%   | 33.0  |
| 10      | FITB    | -0.86%   | 81.0  | SNY     | -0.44%   | 235.0 |
| 10      | NAVI    | -1.12%   | 59.0  | LVS     | -1.19%   | 85.0  |
| 10      | MSI     | -1.73%   | 33.0  | TFC     | -1.27%   | 77.0  |
| 10      | NVDA    | -0.94%   | 57.0  | HD      | -0.59%   | 157.0 |
| 10      | BHC     | -0.59%   | 89.0  | KHC     | -0.45%   | 172.0 |
| 10      | PRGO    | -0.65%   | 76.0  | GLD     | -3.14%   | 24.0  |
| 10      | SBUX    | -0.99%   | 46.0  | NFLX    | -4.11%   | 16.0  |
| 10      | PEP     | -3.21%   | 14.0  | IEP     | -0.58%   | 97.0  |



---

## 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 21      | AMC     | -6.58%   | 164.0 | PRGO    | -11.63%  | 146.0 |
| 21      | GT      | -4.45%   | 223.0 | MSTR    | -8.09%   | 158.0 |
| 21      | MOS     | -6.19%   | 148.0 | INTU    | -11.8%   | 103.0 |
| 21      | LEN     | -4.22%   | 145.0 | FIS     | -6.6%    | 165.0 |
| 21      | NFLX    | -3.37%   | 176.0 | ZTS     | -5.46%   | 197.0 |
| 21      | GBTC    | -3.68%   | 159.0 | ADBE    | -4.29%   | 225.0 |
| 21      | UAA     | -5.73%   | 102.0 | CHTR    | -6.53%   | 137.0 |
| 21      | MSTR    | -10.88%  | 53.0  | CMCSA   | -3.38%   | 200.0 |
| 21      | CHTR    | -13.87%  | 35.0  | NAVI    | -5.17%   | 117.0 |
| 21      | VNO     | -3.92%   | 122.0 | T       | -3.45%   | 170.0 |
| 21      | INTU    | -4.51%   | 106.0 | CPRT    | -3.95%   | 140.0 |
| 21      | CMG     | -7.16%   | 64.0  | NWL     | -7.06%   | 60.0  |
| 21      | VST     | -1.81%   | 227.0 | FRA     | -1.86%   | 218.0 |
| 21      | ORCL    | -3.45%   | 116.0 | CMG     | -2.4%    | 134.0 |
| 21      | NAVI    | -5.71%   | 53.0  | ISRG    | -2.63%   | 119.0 |
| 21      | TDG     | -5.57%   | 50.0  | AZO     | -4.09%   | 68.0  |
| 21      | META    | -1.9%    | 141.0 | VICI    | -1.62%   | 169.0 |
| 21      | IEP     | -2.87%   | 91.0  | POST    | -2.0%    | 114.0 |
| 21      | CPRT    | -3.13%   | 81.0  | CCL     | -7.86%   | 29.0  |
| 21      | GILD    | -2.79%   | 81.0  | SNY     | -0.96%   | 224.0 |
| 21      | BHC     | -2.52%   | 88.0  | HD      | -1.37%   | 149.0 |
| 21      | GME     | -1.96%   | 102.0 | MSFT    | -2.49%   | 80.0  |
| 21      | TMUS    | -2.56%   | 76.0  | BBY     | -3.47%   | 53.0  |
| 21      | FIS     | -4.17%   | 39.0  | KHC     | -1.08%   | 163.0 |
| 21      | MSFT    | -1.52%   | 105.0 | LW      | -1.43%   | 121.0 |
| 21      | MSI     | -4.0%    | 33.0  | BHC     | -2.54%   | 65.0  |
| 21      | ISRG    | -2.34%   | 52.0  | GBTC    | -7.87%   | 21.0  |
| 21      | ORLY    | -0.53%   | 187.0 | TMUS    | -1.34%   | 117.0 |
| 21      | LW      | -2.08%   | 41.0  | TFC     | -2.18%   | 68.0  |
| 21      | COST    | -1.39%   | 61.0  | TEVA    | -3.36%   | 43.0  |



---

## 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 63      | AMC     | -18.66%  | 156.0 | PRGO    | -25.01%  | 146.0 |
| 63      | MSTR    | -36.34%  | 53.0  | FIS     | -19.25%  | 124.0 |
| 63      | ORCL    | -15.55%  | 114.0 | ZTS     | -14.41%  | 165.0 |
| 63      | GT      | -9.09%   | 187.0 | ADBE    | -12.54%  | 184.0 |
| 63      | LEN     | -12.66%  | 134.0 | CHTR    | -17.79%  | 104.0 |
| 63      | GBTC    | -12.55%  | 135.0 | MSTR    | -15.06%  | 116.0 |
| 63      | INTU    | -15.08%  | 106.0 | INTU    | -28.27%  | 61.0  |
| 63      | MOS     | -11.54%  | 137.0 | CMCSA   | -9.32%   | 158.0 |
| 63      | VST     | -7.58%   | 186.0 | CPRT    | -12.22%  | 98.0  |
| 63      | NFLX    | -8.47%   | 155.0 | NAVI    | -11.04%  | 100.0 |
| 63      | VNO     | -9.94%   | 117.0 | FRA     | -5.75%   | 179.0 |
| 63      | CMG     | -18.83%  | 57.0  | NWL     | -16.35%  | 52.0  |
| 63      | META    | -7.43%   | 130.0 | BXP     | -5.13%   | 162.0 |
| 63      | CPRT    | -11.32%  | 81.0  | AAP     | -7.11%   | 103.0 |
| 63      | MSFT    | -9.48%   | 94.0  | HD      | -5.62%   | 120.0 |
| 63      | NAVI    | -21.67%  | 41.0  | LW      | -7.83%   | 83.0  |
| 63      | TMUS    | -11.89%  | 72.0  | VICI    | -4.84%   | 128.0 |
| 63      | BHC     | -6.7%    | 79.0  | KHC     | -4.69%   | 130.0 |
| 63      | BBY     | -3.39%   | 142.0 | T       | -4.52%   | 131.0 |
| 63      | IEP     | -5.24%   | 91.0  | TDG     | -4.92%   | 115.0 |
| 63      | DHI     | -2.98%   | 150.0 | WYNN    | -9.3%    | 57.0  |
| 63      | NWL     | -3.94%   | 106.0 | SNY     | -2.49%   | 184.0 |
| 63      | EXPE    | -4.03%   | 102.0 | CMG     | -3.8%    | 110.0 |
| 63      | ISRG    | -8.76%   | 43.0  | VFC     | -4.94%   | 76.0  |
| 63      | GILD    | -6.9%    | 50.0  | CLF     | -5.58%   | 62.0  |
| 63      | CHTR    | -11.15%  | 30.0  | BHC     | -6.39%   | 54.0  |
| 63      | ORLY    | -2.25%   | 145.0 | GBTC    | -20.29%  | 17.0  |
| 63      | AZO     | -3.18%   | 101.0 | CCL     | -11.62%  | 24.0  |
| 63      | CDNS    | -4.83%   | 65.0  | AZO     | -6.62%   | 42.0  |
| 63      | LW      | -5.86%   | 40.0  | POST    | -2.42%   | 93.0  |



---

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

Period examined: All model dates from 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 126     | AMC     | -43.51%  | 117.0 | PRGO    | -39.31%  | 106.0 |
| 126     | INTU    | -37.76%  | 100.0 | ADBE    | -25.98%  | 121.0 |
| 126     | ORCL    | -33.31%  | 103.0 | ZTS     | -23.01%  | 108.0 |
| 126     | MSTR    | -61.79%  | 53.0  | FIS     | -32.72%  | 66.0  |
| 126     | GBTC    | -32.28%  | 86.0  | MSTR    | -34.21%  | 57.0  |
| 126     | NFLX    | -22.83%  | 98.0  | NAVI    | -28.98%  | 64.0  |
| 126     | LEN     | -24.12%  | 91.0  | CHTR    | -25.34%  | 65.0  |
| 126     | VST     | -16.48%  | 123.0 | BXP     | -14.92%  | 109.0 |
| 126     | MOS     | -17.85%  | 103.0 | FRA     | -11.89%  | 116.0 |
| 126     | CPRT    | -21.02%  | 81.0  | LW      | -21.46%  | 60.0  |
| 126     | GT      | -13.3%   | 125.0 | CMCSA   | -11.09%  | 95.0  |
| 126     | MSFT    | -17.23%  | 80.0  | HD      | -10.59%  | 90.0  |
| 126     | BHC     | -18.15%  | 70.0  | AAP     | -12.04%  | 74.0  |
| 126     | VNO     | -15.41%  | 82.0  | SNY     | -6.65%   | 122.0 |
| 126     | BBY     | -10.09%  | 116.0 | CLF     | -16.87%  | 47.0  |
| 126     | META    | -12.31%  | 94.0  | NWL     | -24.18%  | 32.0  |
| 126     | NAVI    | -30.59%  | 34.0  | INTU    | -53.3%   | 14.0  |
| 126     | FIS     | -27.76%  | 37.0  | CPRT    | -21.01%  | 35.0  |
| 126     | TMUS    | -14.81%  | 67.0  | CMG     | -10.13%  | 69.0  |
| 126     | CMG     | -16.83%  | 53.0  | KHC     | -9.45%   | 73.0  |
| 126     | CDNS    | -13.17%  | 65.0  | VICI    | -10.09%  | 67.0  |
| 126     | CHTR    | -24.96%  | 29.0  | LNC     | -11.08%  | 50.0  |
| 126     | LW      | -22.73%  | 31.0  | WYNN    | -15.11%  | 35.0  |
| 126     | AZO     | -10.16%  | 68.0  | VNO     | -20.0%   | 25.0  |
| 126     | IEP     | -7.94%   | 79.0  | MSFT    | -20.7%   | 23.0  |
| 126     | WYNN    | -7.81%   | 71.0  | TDG     | -6.14%   | 75.0  |
| 126     | ORLY    | -6.29%   | 86.0  | AZO     | -12.67%  | 34.0  |
| 126     | NWL     | -6.39%   | 74.0  | GBTC    | -27.18%  | 14.0  |
| 126     | DHI     | -4.11%   | 91.0  | POST    | -6.12%   | 58.0  |
| 126     | KHC     | -13.16%  | 27.0  | TMUS    | -9.82%   | 36.0  |



---

## 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 2026-04-02 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | AMC     | -2.67%   | 16.0  | INTU    | -0.71%   | 60.0  |
| 1       | AA      | -0.46%   | 60.0  | T       | -0.44%   | 56.0  |
| 1       | CHTR    | -4.58%   | 5.0   | MSTR    | -0.4%    | 60.0  |
| 1       | SLV     | -0.29%   | 60.0  | ZTS     | -0.39%   | 51.0  |
| 1       | META    | -1.38%   | 12.0  | TMUS    | -0.3%    | 56.0  |
| 1       | GT      | -0.3%    | 45.0  | CPRT    | -0.27%   | 60.0  |
| 1       | NEM     | -0.24%   | 57.0  | VZ      | -0.26%   | 59.0  |
| 1       | CDNS    | -1.23%   | 11.0  | NFLX    | -1.24%   | 12.0  |
| 1       | TEVA    | -0.6%    | 22.0  | EXPE    | -2.08%   | 6.0   |
| 1       | OXY     | -0.28%   | 45.0  | CHTR    | -0.24%   | 51.0  |
| 1       | XOM     | -0.36%   | 34.0  | OXY     | -0.99%   | 12.0  |
| 1       | CLF     | -0.51%   | 20.0  | CMCSA   | -0.18%   | 60.0  |
| 1       | MSFT    | -0.41%   | 24.0  | CCL     | -0.65%   | 16.0  |
| 1       | HCA     | -0.22%   | 44.0  | SNY     | -0.18%   | 58.0  |
| 1       | QCOM    | -0.29%   | 33.0  | ADBE    | -0.16%   | 58.0  |
| 1       | ISRG    | -0.53%   | 16.0  | LVS     | -0.77%   | 12.0  |
| 1       | POST    | -0.32%   | 25.0  | MOS     | -0.5%    | 18.0  |
| 1       | VFC     | -0.71%   | 10.0  | CMG     | -0.23%   | 38.0  |
| 1       | GILD    | -0.17%   | 40.0  | FIS     | -0.18%   | 46.0  |
| 1       | B       | -0.13%   | 48.0  | BHC     | -0.42%   | 20.0  |
| 1       | GLD     | -0.28%   | 22.0  | NWL     | -0.79%   | 10.0  |
| 1       | NFLX    | -0.28%   | 22.0  | HCA     | -1.1%    | 7.0   |
| 1       | MOS     | -0.37%   | 16.0  | IEP     | -0.16%   | 45.0  |
| 1       | PEP     | -0.43%   | 13.0  | WYNN    | -1.84%   | 4.0   |
| 1       | AZN     | -0.16%   | 33.0  | GSK     | -0.12%   | 60.0  |
| 1       | WYNN    | -0.14%   | 38.0  | MSI     | -0.11%   | 58.0  |
| 1       | PCG     | -0.08%   | 60.0  | GILD    | -1.2%    | 5.0   |
| 1       | NVS     | -0.22%   | 21.0  | LNC     | -0.11%   | 55.0  |
| 1       | CZR     | -0.28%   | 15.0  | AVGO    | -0.17%   | 29.0  |
| 1       | COST    | -0.23%   | 17.0  | RIO     | -0.43%   | 10.0  |



---

## 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 2026-04-02 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | AA      | -3.75%   | 51.0  | INTU    | -6.7%    | 51.0  |
| 10      | SLV     | -3.48%   | 51.0  | ZTS     | -6.91%   | 42.0  |
| 10      | NEM     | -3.06%   | 50.0  | CHTR    | -6.07%   | 42.0  |
| 10      | NFLX    | -7.1%    | 21.0  | CMCSA   | -3.66%   | 51.0  |
| 10      | HCA     | -3.67%   | 37.0  | MSTR    | -3.28%   | 51.0  |
| 10      | CHTR    | -27.1%   | 5.0   | T       | -3.44%   | 48.0  |
| 10      | GT      | -2.73%   | 39.0  | FIS     | -3.51%   | 42.0  |
| 10      | AZN     | -2.97%   | 29.0  | ADBE    | -2.76%   | 49.0  |
| 10      | OXY     | -2.1%    | 41.0  | AZO     | -3.0%    | 36.0  |
| 10      | GILD    | -2.19%   | 35.0  | CPRT    | -2.09%   | 51.0  |
| 10      | LVS     | -2.67%   | 28.0  | GSK     | -1.92%   | 51.0  |
| 10      | XOM     | -2.23%   | 32.0  | SNY     | -1.85%   | 49.0  |
| 10      | GLD     | -3.14%   | 22.0  | MSI     | -1.76%   | 50.0  |
| 10      | GME     | -1.41%   | 47.0  | ISRG    | -2.58%   | 32.0  |
| 10      | ORCL    | -10.84%  | 6.0   | TMUS    | -1.65%   | 47.0  |
| 10      | B       | -1.56%   | 41.0  | PEP     | -1.91%   | 37.0  |
| 10      | FSUGY   | -1.3%    | 45.0  | GBTC    | -5.23%   | 12.0  |
| 10      | PCG     | -1.05%   | 51.0  | MOS     | -3.73%   | 16.0  |
| 10      | ORLY    | -0.89%   | 51.0  | POST    | -2.43%   | 23.0  |
| 10      | NVS     | -3.14%   | 14.0  | BMJ     | -0.97%   | 50.0  |
| 10      | PRGO    | -0.93%   | 47.0  | VICI    | -0.81%   | 49.0  |
| 10      | CDNS    | -4.79%   | 8.0   | META    | -1.14%   | 35.0  |
| 10      | NAVI    | -2.12%   | 18.0  | OXY     | -4.79%   | 8.0   |
| 10      | AVGO    | -3.55%   | 10.0  | VZ      | -0.72%   | 50.0  |
| 10      | MSFT    | -2.0%    | 17.0  | IEP     | -0.9%    | 40.0  |
| 10      | THC     | -0.66%   | 50.0  | NFLX    | -5.92%   | 6.0   |
| 10      | POST    | -1.47%   | 22.0  | VFC     | -0.69%   | 50.0  |
| 10      | ZTS     | -15.87%  | 2.0   | LVS     | -2.87%   | 12.0  |
| 10      | ISRG    | -2.11%   | 15.0  | HCA     | -5.24%   | 6.0   |
| 10      | BA      | -0.75%   | 38.0  | BHC     | -1.85%   | 17.0  |



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

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

Period examined: All model dates from 2026-04-02 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 21      | HCA     | -9.35%   | 29.0  | INTU    | -14.87%  | 40.0  |
| 21      | GT      | -7.6%    | 34.0  | CHTR    | -17.69%  | 31.0  |
| 21      | SLV     | -6.41%   | 40.0  | ZTS     | -16.97%  | 31.0  |
| 21      | NEM     | -6.16%   | 40.0  | CMCSA   | -8.99%   | 40.0  |
| 21      | NFLX    | -12.15%  | 19.0  | MSTR    | -8.73%   | 40.0  |
| 21      | GME     | -5.67%   | 38.0  | FIS     | -8.25%   | 39.0  |
| 21      | CHTR    | -33.77%  | 5.0   | T       | -7.28%   | 37.0  |
| 21      | THC     | -3.98%   | 39.0  | VFC     | -5.46%   | 40.0  |
| 21      | PRGO    | -3.81%   | 39.0  | AZO     | -7.7%    | 26.0  |
| 21      | AZN     | -5.75%   | 25.0  | CPRT    | -4.61%   | 40.0  |
| 21      | XOM     | -4.78%   | 28.0  | ISRG    | -6.55%   | 28.0  |
| 21      | GBTC    | -4.41%   | 24.0  | ADBE    | -4.57%   | 39.0  |
| 21      | ORLY    | -2.54%   | 40.0  | GSK     | -4.16%   | 40.0  |
| 21      | GILD    | -3.36%   | 30.0  | SNY     | -4.33%   | 38.0  |
| 21      | GLD     | -5.92%   | 17.0  | MSI     | -3.81%   | 39.0  |
| 21      | UAA     | -3.52%   | 27.0  | POST    | -7.12%   | 20.0  |
| 21      | NAVI    | -7.89%   | 12.0  | PEP     | -5.04%   | 28.0  |
| 21      | BA      | -2.89%   | 31.0  | TMUS    | -3.52%   | 36.0  |
| 21      | OXY     | -2.74%   | 31.0  | IEP     | -3.41%   | 35.0  |
| 21      | LVS     | -4.19%   | 20.0  | META    | -4.55%   | 25.0  |
| 21      | ACGL    | -2.96%   | 27.0  | CMG     | -4.67%   | 24.0  |
| 21      | B       | -2.55%   | 31.0  | HD      | -3.87%   | 27.0  |
| 21      | FSUGY   | -2.18%   | 35.0  | BMJ     | -2.6%    | 39.0  |
| 21      | POST    | -4.1%    | 17.0  | LVS     | -8.34%   | 12.0  |
| 21      | AA      | -1.72%   | 40.0  | MOS     | -7.13%   | 13.0  |
| 21      | META    | -5.89%   | 10.0  | BBY     | -5.79%   | 13.0  |
| 21      | ZTS     | -28.22%  | 2.0   | HCA     | -14.47%  | 5.0   |
| 21      | PCG     | -1.34%   | 40.0  | VICI    | -1.79%   | 39.0  |
| 21      | BHC     | -6.45%   | 8.0   | BALL    | -5.26%   | 12.0  |
| 21      | BAC     | -2.73%   | 18.0  | BHC     | -6.12%   | 10.0  |



---

## 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 2026-06-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | AMC     | -6.5%    | 10.0  | MSTR    | -2.51%   | 20.0  |
| 1       | AA      | -1.89%   | 20.0  | ORCL    | -2.64%   | 12.0  |
| 1       | CLF     | -3.16%   | 9.0   | INTU    | -1.46%   | 20.0  |
| 1       | SLV     | -1.11%   | 20.0  | ADBE    | -1.36%   | 19.0  |
| 1       | LUMN    | -1.71%   | 11.0  | NVDA    | -1.31%   | 13.0  |
| 1       | ON      | -0.89%   | 20.0  | NFLX    | -1.95%   | 8.0   |
| 1       | OXY     | -1.24%   | 14.0  | T       | -0.77%   | 19.0  |
| 1       | FSUGY   | -1.05%   | 16.0  | CPRT    | -0.65%   | 20.0  |
| 1       | MSFT    | -1.21%   | 13.0  | VZ      | -0.64%   | 19.0  |
| 1       | QCOM    | -0.9%    | 16.0  | BHP     | -0.97%   | 11.0  |
| 1       | CDNS    | -1.23%   | 11.0  | TMUS    | -0.51%   | 20.0  |
| 1       | LVS     | -0.72%   | 16.0  | EXPE    | -3.91%   | 2.0   |
| 1       | TEVA    | -2.22%   | 5.0   | CCL     | -0.66%   | 11.0  |
| 1       | NEM     | -0.61%   | 17.0  | ZTS     | -0.36%   | 20.0  |
| 1       | AMZN    | -0.64%   | 16.0  | MOS     | -1.34%   | 5.0   |
| 1       | CSTM    | -0.51%   | 19.0  | FIS     | -0.79%   | 7.0   |
| 1       | GBTC    | -2.72%   | 3.0   | GBTC    | -0.37%   | 15.0  |
| 1       | PEP     | -0.74%   | 10.0  | RIO     | -1.23%   | 4.0   |
| 1       | VFC     | -0.71%   | 10.0  | HON     | -0.24%   | 20.0  |
| 1       | GOOGL   | -0.35%   | 17.0  | WDC     | -0.88%   | 5.0   |
| 1       | WYNN    | -0.42%   | 14.0  | BA      | -0.53%   | 8.0   |
| 1       | META    | -2.95%   | 2.0   | IEP     | -0.42%   | 10.0  |
| 1       | AAPL    | -0.31%   | 19.0  | GLD     | -0.56%   | 7.0   |
| 1       | ORCL    | -1.09%   | 5.0   | MSFT    | -1.23%   | 3.0   |
| 1       | SPY     | -0.68%   | 7.0   | KHC     | -0.21%   | 17.0  |
| 1       | XOM     | -0.74%   | 6.0   | ELAN    | -3.47%   | 1.0   |
| 1       | RIO     | -0.49%   | 8.0   | GILD    | -1.71%   | 2.0   |
| 1       | GT      | -0.31%   | 11.0  | VICI    | -0.18%   | 18.0  |
| 1       | GS      | -0.15%   | 20.0  | AVGO    | -0.48%   | 6.0   |
| 1       | POST    | -0.38%   | 8.0   | PRGO    | -2.42%   | 1.0   |





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

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

Period examined: All model dates from 2026-06-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | AA      | -22.11%  | 11.0  | MSTR    | -18.78%  | 11.0  |
| 10      | CLF     | -22.38%  | 6.0   | ADBE    | -15.58%  | 10.0  |
| 10      | SLV     | -10.0%   | 11.0  | ORCL    | -21.3%   | 6.0   |
| 10      | OXY     | -10.12%  | 10.0  | INTU    | -11.13%  | 11.0  |
| 10      | LUMN    | -12.0%   | 8.0   | T       | -4.12%   | 11.0  |
| 10      | ORCL    | -21.61%  | 4.0   | CPRT    | -4.03%   | 11.0  |
| 10      | ON      | -7.51%   | 11.0  | META    | -4.39%   | 10.0  |
| 10      | FSUGY   | -7.29%   | 10.0  | CMCSA   | -3.57%   | 11.0  |
| 10      | QCOM    | -7.17%   | 8.0   | ZTS     | -3.2%    | 11.0  |
| 10      | MSFT    | -9.12%   | 6.0   | MSFT    | -11.51%  | 3.0   |
| 10      | LVS     | -6.69%   | 8.0   | VICI    | -3.44%   | 10.0  |
| 10      | CSTM    | -4.33%   | 11.0  | NVDA    | -4.04%   | 8.0   |
| 10      | PRGO    | -5.82%   | 8.0   | SNY     | -2.77%   | 11.0  |
| 10      | AVGO    | -7.45%   | 6.0   | GBTC    | -3.41%   | 8.0   |
| 10      | CDNS    | -4.79%   | 8.0   | BHP     | -3.87%   | 7.0   |
| 10      | B       | -3.8%    | 10.0  | VZ      | -2.57%   | 10.0  |
| 10      | AAPL    | -3.39%   | 11.0  | MSI     | -2.23%   | 11.0  |
| 10      | FCX     | -3.76%   | 9.0   | CLF     | -7.65%   | 3.0   |
| 10      | NEM     | -3.09%   | 10.0  | FIS     | -7.44%   | 3.0   |
| 10      | CSCO    | -3.08%   | 10.0  | BHC     | -3.15%   | 7.0   |
| 10      | AMZN    | -4.27%   | 7.0   | NFLX    | -10.88%  | 2.0   |
| 10      | XOM     | -7.37%   | 4.0   | RIO     | -6.95%   | 3.0   |
| 10      | GOOGL   | -2.26%   | 9.0   | GLD     | -4.75%   | 4.0   |
| 10      | GLD     | -3.86%   | 5.0   | CHTR    | -1.54%   | 11.0  |
| 10      | NFLX    | -8.74%   | 2.0   | TMUS    | -1.49%   | 11.0  |
| 10      | ISRG    | -2.59%   | 6.0   | TEVA    | -7.19%   | 2.0   |
| 10      | RIO     | -4.83%   | 3.0   | PRGO    | -13.34%  | 1.0   |
| 10      | TSLA    | -2.06%   | 7.0   | TSLA    | -3.32%   | 4.0   |
| 10      | GME     | -1.26%   | 9.0   | JAZZ    | -1.61%   | 8.0   |
| 10      | TEVA    | -2.74%   | 4.0   | IEP     | -2.31%   | 5.0   |



---

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

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

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | AMC     | -0.38%   | 644.0 | PRGO    | -0.21%   | 484.0 |
| 1       | SBNY    | -1.23%   | 96.0  | AMC     | -0.55%   | 149.0 |
| 1       | IEP     | -0.13%   | 527.0 | IEP     | -0.21%   | 354.0 |
| 1       | MOS     | -0.08%   | 766.0 | FIS     | -0.14%   | 488.0 |
| 1       | CZR     | -0.1%    | 526.0 | CTLT    | -0.45%   | 142.0 |
| 1       | FITB    | -0.11%   | 467.0 | CHTR    | -0.09%   | 626.0 |
| 1       | ON      | -0.1%    | 499.0 | OXY     | -0.19%   | 307.0 |
| 1       | BBY     | -0.09%   | 552.0 | AA      | -0.28%   | 158.0 |
| 1       | CYH     | -0.07%   | 670.0 | BMJ     | -0.05%   | 746.0 |
| 1       | ADBE    | -0.33%   | 129.0 | GSK     | -0.04%   | 932.0 |
| 1       | NAVI    | -0.13%   | 315.0 | CMCSA   | -0.06%   | 580.0 |
| 1       | AAP     | -0.13%   | 319.0 | CPRT    | -0.32%   | 104.0 |
| 1       | FIS     | -0.17%   | 238.0 | ADBE    | -0.05%   | 607.0 |
| 1       | UNH     | -0.08%   | 466.0 | ZTS     | -0.05%   | 670.0 |
| 1       | CDNS    | -0.07%   | 560.0 | SIVBQ   | -0.18%   | 165.0 |
| 1       | SBUX    | -0.1%    | 325.0 | BALL    | -0.06%   | 498.0 |
| 1       | LW      | -0.11%   | 278.0 | MOS     | -0.42%   | 69.0  |
| 1       | CMG     | -0.04%   | 677.0 | FRCB    | -0.35%   | 82.0  |
| 1       | ZION    | -0.04%   | 664.0 | VFC     | -0.11%   | 207.0 |
| 1       | LEN     | -0.03%   | 765.0 | VICI    | -0.04%   | 605.0 |
| 1       | AMZN    | -0.1%    | 261.0 | NWL     | -0.09%   | 247.0 |
| 1       | CHTR    | -0.25%   | 100.0 | TLT     | -0.03%   | 710.0 |
| 1       | PEP     | -0.15%   | 150.0 | MNST    | -0.09%   | 231.0 |
| 1       | PCG     | -0.05%   | 430.0 | WRK     | -0.09%   | 226.0 |
| 1       | META    | -0.05%   | 408.0 | BHP     | -0.04%   | 542.0 |
| 1       | KEY     | -0.04%   | 483.0 | X       | -0.33%   | 60.0  |
| 1       | VZ      | -0.1%    | 136.0 | SBNY    | -0.16%   | 121.0 |
| 1       | GILD    | -0.08%   | 175.0 | FRA     | -0.02%   | 993.0 |
| 1       | FRCB    | -0.12%   | 117.0 | LNC     | -0.04%   | 353.0 |
| 1       | NVS     | -0.13%   | 95.0  | INTU    | -0.04%   | 322.0 |



---

### 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 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | SBNY    | -7.7%    | 96.0  | SIVBQ   | -6.36%   | 165.0 |
| 10      | AMC     | -1.0%    | 640.0 | AMC     | -5.38%   | 148.0 |
| 10      | IEP     | -1.06%   | 526.0 | CHTR    | -1.15%   | 620.0 |
| 10      | LUMN    | -0.86%   | 596.0 | SBNY    | -5.82%   | 121.0 |
| 10      | UNH     | -0.95%   | 466.0 | FRCB    | -7.2%    | 82.0  |
| 10      | ADBE    | -3.28%   | 129.0 | CMCSA   | -0.94%   | 575.0 |
| 10      | ELAN    | -0.8%    | 501.0 | IEP     | -1.39%   | 349.0 |
| 10      | UAA     | -0.56%   | 654.0 | FIS     | -1.0%    | 485.0 |
| 10      | BAC     | -0.67%   | 458.0 | PRGO    | -0.89%   | 484.0 |
| 10      | LNC     | -0.73%   | 409.0 | ZTS     | -0.58%   | 665.0 |
| 10      | FITB    | -0.64%   | 464.0 | BHC     | -1.56%   | 202.0 |
| 10      | SBUX    | -0.82%   | 324.0 | AAP     | -0.65%   | 478.0 |
| 10      | MOS     | -0.33%   | 764.0 | CNC     | -1.02%   | 299.0 |
| 10      | CYH     | -0.38%   | 666.0 | NWL     | -1.21%   | 246.0 |
| 10      | LW      | -0.81%   | 278.0 | BXP     | -0.41%   | 702.0 |
| 10      | CZR     | -0.4%    | 522.0 | NAVI    | -0.55%   | 503.0 |
| 10      | FRCB    | -1.75%   | 117.0 | INTU    | -0.79%   | 316.0 |
| 10      | BALL    | -0.59%   | 335.0 | TLT     | -0.33%   | 701.0 |
| 10      | ZTS     | -0.84%   | 230.0 | VFC     | -0.92%   | 207.0 |
| 10      | AAP     | -0.58%   | 319.0 | CTLT    | -1.33%   | 142.0 |
| 10      | VFC     | -0.37%   | 497.0 | FRA     | -0.19%   | 984.0 |
| 10      | CHTR    | -1.84%   | 100.0 | LVS     | -0.36%   | 413.0 |
| 10      | QCOM    | -0.34%   | 524.0 | OXY     | -0.45%   | 303.0 |
| 10      | PEP     | -1.23%   | 142.0 | X       | -2.28%   | 60.0  |
| 10      | SIVBQ   | -6.53%   | 26.0  | VICI    | -0.23%   | 597.0 |
| 10      | KHC     | -0.59%   | 282.0 | BHP     | -0.25%   | 538.0 |
| 10      | ZION    | -0.23%   | 659.0 | LQD     | -0.14%   | 967.0 |
| 10      | FIS     | -0.62%   | 238.0 | CPRT    | -1.26%   | 104.0 |
| 10      | CVS     | -0.6%    | 242.0 | CCL     | -0.57%   | 228.0 |
| 10      | USB     | -0.35%   | 382.0 | MOS     | -1.38%   | 68.0  |



---

### 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 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 21      | AMC     | -2.68%   | 635.0 | SIVBQ   | -12.61%  | 165.0 |
| 21      | SBNY    | -15.72%  | 96.0  | SBNY    | -12.48%  | 121.0 |
| 21      | IEP     | -2.59%   | 526.0 | CHTR    | -2.37%   | 615.0 |
| 21      | LUMN    | -2.25%   | 588.0 | CMCSA   | -2.3%    | 564.0 |
| 21      | UAA     | -1.93%   | 648.0 | FRCB    | -14.5%   | 82.0  |
| 21      | UNH     | -1.65%   | 466.0 | PRGO    | -2.13%   | 483.0 |
| 21      | ELAN    | -1.48%   | 490.0 | AMC     | -6.97%   | 144.0 |
| 21      | VFC     | -1.45%   | 497.0 | AAP     | -2.14%   | 469.0 |
| 21      | CZR     | -1.32%   | 518.0 | IEP     | -2.87%   | 345.0 |
| 21      | NWL     | -1.42%   | 478.0 | FIS     | -1.9%    | 482.0 |
| 21      | BHC     | -1.06%   | 541.0 | BXP     | -1.28%   | 693.0 |
| 21      | ADBE    | -4.33%   | 129.0 | BHC     | -4.28%   | 195.0 |
| 21      | MOS     | -0.7%    | 759.0 | ZTS     | -1.14%   | 654.0 |
| 21      | SIVBQ   | -18.4%   | 26.0  | NWL     | -3.03%   | 245.0 |
| 21      | LW      | -1.72%   | 277.0 | NAVI    | -1.33%   | 501.0 |
| 21      | BAC     | -1.03%   | 451.0 | ADBE    | -0.88%   | 599.0 |
| 21      | ZTS     | -1.82%   | 230.0 | INTU    | -1.59%   | 316.0 |
| 21      | LNC     | -0.98%   | 409.0 | BIIB    | -0.83%   | 531.0 |
| 21      | GT      | -0.6%    | 616.0 | X       | -7.21%   | 60.0  |
| 21      | SBUX    | -1.14%   | 324.0 | FRA     | -0.35%   | 976.0 |
| 21      | FRCB    | -3.1%    | 117.0 | CNC     | -1.03%   | 296.0 |
| 21      | KHC     | -1.29%   | 282.0 | TLT     | -0.42%   | 690.0 |
| 21      | CHTR    | -3.62%   | 100.0 | VICI    | -0.49%   | 587.0 |
| 21      | BALL    | -1.01%   | 329.0 | LQD     | -0.25%   | 956.0 |
| 21      | TLT     | -2.55%   | 117.0 | BMY     | -0.31%   | 728.0 |
| 21      | USB     | -0.67%   | 382.0 | CTLT    | -1.58%   | 142.0 |
| 21      | VZ      | -1.84%   | 136.0 | FCX     | -1.07%   | 192.0 |
| 21      | FITB    | -0.53%   | 463.0 | BALL    | -0.38%   | 494.0 |
| 21      | GILD    | -1.36%   | 165.0 | BA      | -0.39%   | 472.0 |
| 21      | PEP     | -1.39%   | 140.0 | EXPE    | -0.35%   | 515.0 |



## 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 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 63      | AMC     | -11.22%  | 627.0 | SIVBQ   | -37.58%  | 165.0 |
| 63      | IEP     | -8.97%   | 526.0 | FRCB    | -55.87%  | 82.0  |
| 63      | SBNY    | -41.63%  | 96.0  | AMC     | -32.63%  | 132.0 |
| 63      | MOS     | -4.1%    | 748.0 | SBNY    | -32.74%  | 121.0 |
| 63      | LUMN    | -5.44%   | 553.0 | CHTR    | -5.89%   | 591.0 |
| 63      | NWL     | -6.53%   | 451.0 | BXP     | -4.53%   | 657.0 |
| 63      | UAA     | -4.16%   | 620.0 | IEP     | -9.46%   | 311.0 |
| 63      | BALL    | -7.41%   | 314.0 | PRGO    | -5.87%   | 483.0 |
| 63      | AAP     | -6.95%   | 309.0 | NWL     | -11.1%   | 237.0 |
| 63      | TSLA    | -12.21%  | 133.0 | CMCSA   | -4.72%   | 527.0 |
| 63      | GT      | -2.48%   | 594.0 | FIS     | -5.35%   | 462.0 |
| 63      | ELAN    | -3.22%   | 457.0 | AAP     | -5.18%   | 444.0 |
| 63      | KHC     | -4.79%   | 282.0 | ZTS     | -3.63%   | 626.0 |
| 63      | BBY     | -2.33%   | 532.0 | NAVI    | -3.52%   | 484.0 |
| 63      | BHC     | -2.23%   | 532.0 | CZR     | -8.04%   | 199.0 |
| 63      | UNH     | -2.48%   | 464.0 | BHC     | -7.88%   | 184.0 |
| 63      | CZR     | -1.99%   | 509.0 | CNC     | -5.12%   | 272.0 |
| 63      | NAVI    | -3.33%   | 294.0 | VFC     | -6.9%    | 197.0 |
| 63      | SBUX    | -2.98%   | 320.0 | LNC     | -4.19%   | 319.0 |
| 63      | FRCB    | -8.05%   | 117.0 | TLT     | -1.8%    | 650.0 |
| 63      | VNO     | -2.39%   | 388.0 | X       | -18.96%  | 60.0  |
| 63      | SIVBQ   | -34.19%  | 26.0  | CLF     | -4.67%   | 198.0 |
| 63      | CNC     | -1.79%   | 481.0 | FRA     | -0.94%   | 942.0 |
| 63      | ADBE    | -6.45%   | 129.0 | KHC     | -1.44%   | 535.0 |
| 63      | VZ      | -5.67%   | 136.0 | BA      | -1.55%   | 472.0 |
| 63      | TLT     | -6.0%    | 117.0 | CMG     | -5.16%   | 120.0 |
| 63      | LW      | -2.52%   | 276.0 | PEP     | -0.92%   | 609.0 |
| 63      | WRK     | -2.6%    | 242.0 | BHP     | -1.08%   | 521.0 |
| 63      | GME     | -1.49%   | 408.0 | FSUGY   | -5.67%   | 98.0  |
| 63      | ZTS     | -2.23%   | 228.0 | LQD     | -0.43%   | 914.0 |



---

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

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 126     | AMC     | -22.09%  | 589.0 | SIVBQ   | -70.71%  | 165.0 |
| 126     | IEP     | -16.94%  | 514.0 | SBNY    | -69.58%  | 121.0 |
| 126     | NWL     | -18.17%  | 423.0 | FRCB    | -87.0%   | 82.0  |
| 126     | MOS     | -8.0%    | 714.0 | AMC     | -56.05%  | 127.0 |
| 126     | SBNY    | -57.47%  | 96.0  | IEP     | -21.87%  | 283.0 |
| 126     | AAP     | -16.46%  | 299.0 | PRGO    | -12.29%  | 476.0 |
| 126     | UAA     | -6.91%   | 607.0 | CHTR    | -8.89%   | 556.0 |
| 126     | FRCB    | -30.44%  | 117.0 | AAP     | -10.56%  | 415.0 |
| 126     | CNC     | -6.85%   | 476.0 | NAVI    | -7.86%   | 451.0 |
| 126     | BALL    | -10.46%  | 293.0 | CZR     | -16.43%  | 199.0 |
| 126     | CTLT    | -8.71%   | 333.0 | ZTS     | -5.53%   | 577.0 |
| 126     | GME     | -7.2%    | 368.0 | BXP     | -5.2%    | 608.0 |
| 126     | UNH     | -4.97%   | 459.0 | NWL     | -13.81%  | 221.0 |
| 126     | GT      | -3.82%   | 565.0 | CNC     | -12.34%  | 242.0 |
| 126     | KHC     | -7.17%   | 280.0 | CMCSA   | -5.07%   | 502.0 |
| 126     | BHC     | -3.13%   | 523.0 | KHC     | -5.13%   | 493.0 |
| 126     | TSLA    | -13.25%  | 120.0 | FIS     | -5.69%   | 422.0 |
| 126     | LW      | -5.68%   | 267.0 | LNC     | -8.12%   | 276.0 |
| 126     | CHTR    | -16.11%  | 94.0  | TLT     | -3.59%   | 588.0 |
| 126     | CZR     | -3.2%    | 470.0 | VFC     | -12.8%   | 161.0 |
| 126     | INTU    | -2.9%    | 480.0 | BHC     | -10.91%  | 150.0 |
| 126     | SIVBQ   | -48.67%  | 26.0  | FRA     | -1.12%   | 883.0 |
| 126     | CMA     | -3.77%   | 324.0 | CYH     | -11.8%   | 84.0  |
| 126     | NAVI    | -4.18%   | 287.0 | OXY     | -3.54%   | 268.0 |
| 126     | VZ      | -8.78%   | 135.0 | BHP     | -1.86%   | 508.0 |
| 126     | TLT     | -10.1%   | 117.0 | LW      | -1.51%   | 511.0 |
| 126     | FIS     | -4.85%   | 235.0 | SNY     | -0.95%   | 737.0 |
| 126     | PRGO    | -6.95%   | 162.0 | X       | -10.24%  | 60.0  |
| 126     | ZTS     | -3.7%    | 226.0 | PEP     | -1.07%   | 570.0 |
| 126     | ADBE    | -6.14%   | 129.0 | CPRT    | -6.75%   | 80.0  |



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

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 252     | AMC     | -45.44%  | 500.0 | SIVBQ   | -98.57%  | 165.0 |
| 252     | IEP     | -34.94%  | 434.0 | IEP     | -46.01%  | 263.0 |
| 252     | FRCB    | -91.34%  | 117.0 | SBNY    | -99.37%  | 121.0 |
| 252     | NWL     | -28.52%  | 360.0 | AMC     | -81.98%  | 124.0 |
| 252     | AAP     | -36.75%  | 269.0 | PRGO    | -22.59%  | 417.0 |
| 252     | MOS     | -15.48%  | 606.0 | FRCB    | -96.51%  | 82.0  |
| 252     | SBNY    | -93.38%  | 96.0  | AAP     | -20.8%   | 362.0 |
| 252     | UAA     | -12.59%  | 544.0 | CHTR    | -14.54%  | 500.0 |
| 252     | CNC     | -13.41%  | 473.0 | NWL     | -33.54%  | 194.0 |
| 252     | CLF     | -13.02%  | 420.0 | CNC     | -28.29%  | 212.0 |
| 252     | UNH     | -10.85%  | 459.0 | NAVI    | -13.74%  | 387.0 |
| 252     | GT      | -8.77%   | 519.0 | CZR     | -25.48%  | 186.0 |
| 252     | LW      | -19.22%  | 236.0 | BXP     | -9.06%   | 508.0 |
| 252     | CZR     | -10.54%  | 389.0 | BMJ     | -7.68%   | 560.0 |
| 252     | KHC     | -14.98%  | 256.0 | VFC     | -28.4%   | 148.0 |
| 252     | CVS     | -16.92%  | 226.0 | ZTS     | -8.35%   | 479.0 |
| 252     | CYH     | -6.61%   | 519.0 | KHC     | -9.11%   | 421.0 |
| 252     | FIS     | -17.17%  | 197.0 | TLT     | -6.97%   | 480.0 |
| 252     | GME     | -9.63%   | 346.0 | CMCSA   | -6.98%   | 413.0 |
| 252     | BALL    | -12.61%  | 264.0 | PEP     | -5.18%   | 485.0 |
| 252     | CTLT    | -12.11%  | 248.0 | BHC     | -19.0%   | 131.0 |
| 252     | VFC     | -6.54%   | 402.0 | VNO     | -10.96%  | 226.0 |
| 252     | PRGO    | -15.78%  | 156.0 | OXY     | -9.25%   | 254.0 |
| 252     | SIVBQ   | -85.19%  | 26.0  | ON      | -21.87%  | 90.0  |
| 252     | ON      | -5.01%   | 413.0 | UNH     | -7.76%   | 224.0 |
| 252     | CHTR    | -26.49%  | 66.0  | BIIB    | -3.53%   | 466.0 |
| 252     | BHC     | -3.45%   | 448.0 | AA      | -10.4%   | 156.0 |
| 252     | CMA     | -4.02%   | 309.0 | LNC     | -6.76%   | 229.0 |
| 252     | TLT     | -10.49%  | 116.0 | CYH     | -17.2%   | 80.0  |
| 252     | SBUX    | -4.07%   | 276.0 | VICI    | -2.63%   | 424.0 |



---

### 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | AMC     | -0.61%   | 144.0 | PRGO    | -0.96%   | 64.0  |
| 1       | MOS     | -0.42%   | 154.0 | FIS     | -0.46%   | 124.0 |
| 1       | CHTR    | -1.45%   | 34.0  | CHTR    | -0.44%   | 124.0 |
| 1       | CZR     | -0.33%   | 134.0 | T       | -0.24%   | 178.0 |
| 1       | CMG     | -0.42%   | 61.0  | ADBE    | -0.33%   | 107.0 |
| 1       | META    | -0.18%   | 139.0 | CCL     | -0.84%   | 40.0  |
| 1       | GME     | -0.21%   | 119.0 | ZTS     | -0.17%   | 189.0 |
| 1       | INTU    | -0.24%   | 99.0  | AVGO    | -0.49%   | 59.0  |
| 1       | LEN     | -0.16%   | 137.0 | LVS     | -0.34%   | 82.0  |
| 1       | PRGO    | -0.28%   | 78.0  | VICI    | -0.14%   | 181.0 |
| 1       | GT      | -0.2%    | 106.0 | INTU    | -0.44%   | 54.0  |
| 1       | CDNS    | -0.27%   | 70.0  | BHC     | -0.25%   | 73.0  |
| 1       | TDG     | -0.42%   | 45.0  | MSTR    | -0.49%   | 37.0  |
| 1       | VNO     | -0.18%   | 101.0 | BALL    | -0.18%   | 96.0  |
| 1       | THC     | -0.17%   | 98.0  | CMCSA   | -0.1%    | 165.0 |
| 1       | NFLX    | -0.09%   | 178.0 | TFC     | -0.19%   | 82.0  |
| 1       | GBTC    | -0.1%    | 158.0 | CPRT    | -0.26%   | 57.0  |
| 1       | NAVI    | -0.21%   | 62.0  | MSFT    | -0.2%    | 70.0  |
| 1       | CPRT    | -0.16%   | 81.0  | CMG     | -0.14%   | 97.0  |
| 1       | TMUS    | -0.17%   | 75.0  | FRA     | -0.06%   | 216.0 |
| 1       | CYH     | -0.07%   | 150.0 | HCA     | -0.54%   | 23.0  |
| 1       | NVDA    | -0.18%   | 58.0  | NAVI    | -0.1%    | 116.0 |
| 1       | LW      | -0.24%   | 42.0  | TMUS    | -0.09%   | 136.0 |
| 1       | MSI     | -0.27%   | 33.0  | NFLX    | -0.54%   | 22.0  |
| 1       | COST    | -0.13%   | 65.0  | ORCL    | -0.14%   | 84.0  |
| 1       | AMGN    | -0.44%   | 19.0  | NWL     | -0.2%    | 54.0  |
| 1       | BHC     | -0.09%   | 93.0  | HD      | -0.06%   | 145.0 |
| 1       | FIS     | -0.19%   | 40.0  | VZ      | -0.04%   | 216.0 |
| 1       | PEP     | -0.34%   | 22.0  | VFC     | -0.13%   | 59.0  |
| 1       | ZTS     | -1.11%   | 6.0   | KHC     | -0.05%   | 157.0 |





---

### 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | MOS     | -3.18%   | 152.0 | ZTS     | -2.95%   | 184.0 |
| 10      | ORCL    | -3.67%   | 83.0  | FIS     | -3.29%   | 121.0 |
| 10      | NFLX    | -1.72%   | 177.0 | CHTR    | -3.21%   | 118.0 |
| 10      | CHTR    | -8.42%   | 34.0  | NAVI    | -3.1%    | 112.0 |
| 10      | UAA     | -2.52%   | 106.0 | PRGO    | -5.27%   | 64.0  |
| 10      | GT      | -2.51%   | 100.0 | CMCSA   | -2.1%    | 160.0 |
| 10      | CMG     | -3.9%    | 61.0  | ADBE    | -2.55%   | 103.0 |
| 10      | INTU    | -2.25%   | 99.0  | T       | -1.29%   | 172.0 |
| 10      | MSTR    | -4.16%   | 52.0  | MSTR    | -5.11%   | 35.0  |
| 10      | GBTC    | -1.27%   | 157.0 | VICI    | -0.99%   | 173.0 |
| 10      | AMC     | -1.38%   | 140.0 | FRA     | -0.81%   | 207.0 |
| 10      | VST     | -1.2%    | 156.0 | INTU    | -3.45%   | 48.0  |
| 10      | META    | -1.19%   | 138.0 | AZO     | -2.05%   | 76.0  |
| 10      | GME     | -1.45%   | 110.0 | GBTC    | -4.96%   | 29.0  |
| 10      | LEN     | -1.16%   | 135.0 | BHC     | -1.9%    | 70.0  |
| 10      | GILD    | -1.5%    | 84.0  | POST    | -1.12%   | 117.0 |
| 10      | TDG     | -2.64%   | 45.0  | ISRG    | -1.04%   | 117.0 |
| 10      | CPRT    | -1.33%   | 81.0  | SNY     | -0.55%   | 199.0 |
| 10      | FIS     | -2.63%   | 40.0  | CCL     | -3.29%   | 33.0  |
| 10      | TMUS    | -1.16%   | 75.0  | CMG     | -1.15%   | 91.0  |
| 10      | VNO     | -0.82%   | 95.0  | NWL     | -1.93%   | 53.0  |
| 10      | MSFT    | -0.65%   | 110.0 | LVS     | -1.23%   | 82.0  |
| 10      | FITB    | -0.86%   | 81.0  | TFC     | -1.29%   | 75.0  |
| 10      | NAVI    | -1.12%   | 59.0  | MSFT    | -1.08%   | 70.0  |
| 10      | PRGO    | -0.9%    | 69.0  | GLD     | -3.14%   | 24.0  |
| 10      | MSI     | -1.73%   | 33.0  | CPRT    | -1.31%   | 57.0  |
| 10      | NVDA    | -0.94%   | 57.0  | NFLX    | -4.11%   | 16.0  |
| 10      | BHC     | -0.59%   | 89.0  | ORCL    | -0.78%   | 78.0  |
| 10      | SBUX    | -0.99%   | 46.0  | TEVA    | -1.22%   | 45.0  |
| 10      | PEP     | -3.21%   | 14.0  | IEP     | -0.63%   | 86.0  |



---

### 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 21      | MOS     | -6.09%   | 147.0 | ZTS     | -5.56%   | 173.0 |
| 21      | AMC     | -6.46%   | 135.0 | PRGO    | -12.17%  | 63.0  |
| 21      | ORCL    | -8.87%   | 79.0  | CHTR    | -6.73%   | 113.0 |
| 21      | NFLX    | -3.52%   | 175.0 | FIS     | -6.21%   | 118.0 |
| 21      | LEN     | -4.51%   | 135.0 | ADBE    | -6.71%   | 99.0  |
| 21      | GBTC    | -3.85%   | 155.0 | CMCSA   | -4.37%   | 149.0 |
| 21      | UAA     | -5.8%    | 100.0 | NAVI    | -5.25%   | 110.0 |
| 21      | MSTR    | -10.76%  | 52.0  | T       | -3.32%   | 162.0 |
| 21      | GT      | -5.46%   | 96.0  | INTU    | -11.02%  | 48.0  |
| 21      | CHTR    | -13.75%  | 34.0  | MSTR    | -11.44%  | 34.0  |
| 21      | INTU    | -4.48%   | 99.0  | NWL     | -7.41%   | 52.0  |
| 21      | CMG     | -7.2%    | 61.0  | FRA     | -1.79%   | 199.0 |
| 21      | VST     | -2.44%   | 149.0 | VICI    | -1.88%   | 163.0 |
| 21      | NAVI    | -5.71%   | 53.0  | ISRG    | -2.35%   | 113.0 |
| 21      | IEP     | -2.87%   | 90.0  | CMG     | -3.16%   | 83.0  |
| 21      | CPRT    | -3.13%   | 81.0  | AZO     | -3.92%   | 66.0  |
| 21      | META    | -1.82%   | 137.0 | POST    | -2.0%    | 114.0 |
| 21      | VNO     | -2.76%   | 88.0  | CCL     | -7.86%   | 29.0  |
| 21      | TDG     | -5.26%   | 45.0  | LW      | -1.81%   | 113.0 |
| 21      | BHC     | -2.52%   | 88.0  | SNY     | -1.03%   | 188.0 |
| 21      | GILD    | -2.66%   | 79.0  | BBY     | -3.4%    | 49.0  |
| 21      | GME     | -1.96%   | 102.0 | GBTC    | -7.87%   | 21.0  |
| 21      | TMUS    | -2.5%    | 75.0  | BHC     | -2.53%   | 63.0  |
| 21      | MSFT    | -1.57%   | 104.0 | TMUS    | -1.34%   | 117.0 |
| 21      | FIS     | -4.17%   | 39.0  | TFC     | -2.33%   | 67.0  |
| 21      | MSI     | -4.0%    | 33.0  | KHC     | -1.03%   | 140.0 |
| 21      | ISRG    | -2.34%   | 52.0  | TEVA    | -3.36%   | 43.0  |
| 21      | LW      | -2.08%   | 41.0  | WYNN    | -2.2%    | 58.0  |
| 21      | COST    | -1.39%   | 61.0  | MSFT    | -1.66%   | 68.0  |
| 21      | ORLY    | -0.38%   | 182.0 | HD      | -0.78%   | 132.0 |



---

### 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 63      | AMC     | -18.38%  | 127.0 | ZTS     | -14.7%   | 145.0 |
| 63      | MSTR    | -36.28%  | 52.0  | FIS     | -18.4%   | 98.0  |
| 63      | GBTC    | -12.79%  | 131.0 | CHTR    | -19.52%  | 89.0  |
| 63      | ORCL    | -20.45%  | 77.0  | PRGO    | -24.64%  | 63.0  |
| 63      | MOS     | -11.41%  | 136.0 | INTU    | -26.21%  | 45.0  |
| 63      | INTU    | -15.52%  | 99.0  | NAVI    | -11.16%  | 93.0  |
| 63      | LEN     | -12.18%  | 124.0 | MSTR    | -29.74%  | 34.0  |
| 63      | NFLX    | -8.59%   | 154.0 | CMCSA   | -9.03%   | 112.0 |
| 63      | GT      | -14.4%   | 74.0  | ADBE    | -12.85%  | 78.0  |
| 63      | CMG     | -18.68%  | 54.0  | FRA     | -5.7%    | 165.0 |
| 63      | CPRT    | -11.32%  | 81.0  | NWL     | -16.25%  | 44.0  |
| 63      | META    | -7.23%   | 126.0 | BXP     | -4.54%   | 146.0 |
| 63      | NAVI    | -21.67%  | 41.0  | LW      | -7.92%   | 80.0  |
| 63      | MSFT    | -9.53%   | 93.0  | VICI    | -5.05%   | 123.0 |
| 63      | VST     | -7.98%   | 110.0 | HD      | -5.8%    | 103.0 |
| 63      | TMUS    | -11.85%  | 71.0  | T       | -4.4%    | 127.0 |
| 63      | BBY     | -6.42%   | 102.0 | KHC     | -4.8%    | 109.0 |
| 63      | VNO     | -6.81%   | 83.0  | WYNN    | -9.13%   | 55.0  |
| 63      | BHC     | -6.7%    | 79.0  | CMG     | -8.1%    | 60.0  |
| 63      | IEP     | -5.33%   | 90.0  | CPRT    | -9.68%   | 50.0  |
| 63      | DHI     | -2.73%   | 140.0 | SNY     | -2.45%   | 150.0 |
| 63      | ISRG    | -8.76%   | 43.0  | TDG     | -4.65%   | 77.0  |
| 63      | ORLY    | -2.26%   | 144.0 | GBTC    | -20.29%  | 17.0  |
| 63      | AZO     | -3.24%   | 100.0 | BHC     | -6.4%    | 52.0  |
| 63      | GILD    | -6.5%    | 48.0  | CLF     | -5.85%   | 48.0  |
| 63      | CHTR    | -10.66%  | 29.0  | CCL     | -11.62%  | 24.0  |
| 63      | CDNS    | -4.82%   | 59.0  | AAP     | -3.34%   | 81.0  |
| 63      | LW      | -5.86%   | 40.0  | AZO     | -6.26%   | 41.0  |
| 63      | FIS     | -5.37%   | 39.0  | POST    | -2.42%   | 93.0  |
| 63      | TDG     | -4.79%   | 43.0  | MOS     | -10.94%  | 19.0  |



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

Period examined: All model dates from 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 126     | AMC     | -41.93%  | 89.0  | PRGO    | -40.72%  | 56.0  |
| 126     | INTU    | -37.6%   | 93.0  | ZTS     | -23.0%   | 96.0  |
| 126     | MSTR    | -61.67%  | 52.0  | FIS     | -31.7%   | 58.0  |
| 126     | GBTC    | -32.45%  | 82.0  | NAVI    | -29.12%  | 60.0  |
| 126     | NFLX    | -22.83%  | 98.0  | ADBE    | -27.65%  | 52.0  |
| 126     | ORCL    | -32.29%  | 66.0  | BXP     | -14.46%  | 97.0  |
| 126     | LEN     | -24.07%  | 84.0  | CHTR    | -25.28%  | 54.0  |
| 126     | MOS     | -17.79%  | 102.0 | FRA     | -11.9%   | 106.0 |
| 126     | CPRT    | -21.02%  | 81.0  | MSTR    | -41.8%   | 30.0  |
| 126     | VST     | -18.64%  | 76.0  | LW      | -21.23%  | 59.0  |
| 126     | MSFT    | -17.07%  | 79.0  | CMCSA   | -10.78%  | 87.0  |
| 126     | BHC     | -18.15%  | 70.0  | INTU    | -53.3%   | 14.0  |
| 126     | BBY     | -12.34%  | 91.0  | HD      | -9.6%    | 73.0  |
| 126     | META    | -12.15%  | 90.0  | CPRT    | -20.95%  | 33.0  |
| 126     | NAVI    | -30.59%  | 34.0  | NWL     | -24.5%   | 28.0  |
| 126     | FIS     | -27.76%  | 37.0  | VICI    | -10.09%  | 67.0  |
| 126     | TMUS    | -14.86%  | 66.0  | KHC     | -9.79%   | 67.0  |
| 126     | CMG     | -17.13%  | 50.0  | SNY     | -6.21%   | 89.0  |
| 126     | CDNS    | -12.98%  | 59.0  | CLF     | -15.47%  | 35.0  |
| 126     | LW      | -22.73%  | 31.0  | LNC     | -11.37%  | 47.0  |
| 126     | AZO     | -10.16%  | 68.0  | WYNN    | -15.25%  | 33.0  |
| 126     | CHTR    | -24.59%  | 28.0  | AAP     | -9.54%   | 52.0  |
| 126     | IEP     | -7.97%   | 78.0  | MSFT    | -20.7%   | 23.0  |
| 126     | WYNN    | -8.0%    | 70.0  | AZO     | -12.5%   | 33.0  |
| 126     | ORLY    | -6.29%   | 86.0  | VNO     | -20.97%  | 19.0  |
| 126     | GT      | -11.93%  | 45.0  | TDG     | -7.37%   | 54.0  |
| 126     | VNO     | -10.47%  | 48.0  | GBTC    | -27.18%  | 14.0  |
| 126     | DHI     | -4.23%   | 89.0  | POST    | -6.12%   | 58.0  |
| 126     | KHC     | -13.16%  | 27.0  | TMUS    | -9.82%   | 36.0  |
| 126     | ISRG    | -9.17%   | 29.0  | T       | -3.44%   | 91.0  |



## 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 2026-04-02 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | AMC     | -2.44%   | 15.0  | T       | -0.62%   | 50.0  |
| 1       | CHTR    | -4.58%   | 5.0   | ADBE    | -0.8%    | 29.0  |
| 1       | GT      | -0.68%   | 32.0  | NFLX    | -1.24%   | 12.0  |
| 1       | THC     | -0.79%   | 22.0  | VFC     | -1.47%   | 10.0  |
| 1       | META    | -1.38%   | 12.0  | CMCSA   | -0.28%   | 51.0  |
| 1       | OXY     | -0.37%   | 43.0  | TMUS    | -0.24%   | 55.0  |
| 1       | NEM     | -0.31%   | 52.0  | FIS     | -0.5%    | 26.0  |
| 1       | CDNS    | -1.23%   | 11.0  | MOS     | -0.75%   | 17.0  |
| 1       | AA      | -0.56%   | 24.0  | EXPE    | -2.08%   | 6.0   |
| 1       | TEVA    | -0.6%    | 22.0  | VZ      | -0.25%   | 50.0  |
| 1       | XOM     | -0.36%   | 34.0  | OXY     | -0.99%   | 12.0  |
| 1       | CLF     | -0.51%   | 20.0  | CCL     | -0.65%   | 16.0  |
| 1       | MSFT    | -0.41%   | 24.0  | LVS     | -0.89%   | 11.0  |
| 1       | B       | -0.22%   | 45.0  | IEP     | -0.23%   | 41.0  |
| 1       | BA      | -0.28%   | 32.0  | BHC     | -0.42%   | 20.0  |
| 1       | ISRG    | -0.53%   | 16.0  | ZTS     | -0.19%   | 43.0  |
| 1       | POST    | -0.32%   | 25.0  | NWL     | -0.79%   | 10.0  |
| 1       | PRGO    | -0.14%   | 50.0  | MSI     | -0.14%   | 57.0  |
| 1       | GILD    | -0.17%   | 40.0  | HCA     | -1.1%    | 7.0   |
| 1       | GLD     | -0.28%   | 22.0  | WYNN    | -1.84%   | 4.0   |
| 1       | NFLX    | -0.28%   | 22.0  | CHTR    | -0.22%   | 33.0  |
| 1       | MOS     | -0.37%   | 16.0  | GSK     | -0.12%   | 60.0  |
| 1       | PEP     | -0.43%   | 13.0  | CMG     | -0.19%   | 37.0  |
| 1       | AZN     | -0.16%   | 33.0  | AVGO    | -0.23%   | 28.0  |
| 1       | WYNN    | -0.14%   | 38.0  | GILD    | -1.2%    | 5.0   |
| 1       | HCA     | -0.12%   | 42.0  | LNC     | -0.14%   | 32.0  |
| 1       | NVS     | -0.22%   | 21.0  | RIO     | -0.43%   | 10.0  |
| 1       | CZR     | -0.28%   | 15.0  | BA      | -0.53%   | 8.0   |
| 1       | COST    | -0.23%   | 17.0  | BALL    | -0.26%   | 16.0  |
| 1       | VFC     | -0.69%   | 5.0   | BMJ     | -0.07%   | 57.0  |



## 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 2026-04-02 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | NFLX    | -7.1%    | 21.0  | ZTS     | -7.45%   | 38.0  |
| 10      | CHTR    | -27.1%   | 5.0   | CHTR    | -6.98%   | 27.0  |
| 10      | NEM     | -2.76%   | 47.0  | CMCSA   | -3.78%   | 46.0  |
| 10      | HCA     | -3.15%   | 35.0  | T       | -3.57%   | 44.0  |
| 10      | OXY     | -2.55%   | 39.0  | AZO     | -2.93%   | 35.0  |
| 10      | AZN     | -2.97%   | 29.0  | FIS     | -4.32%   | 23.0  |
| 10      | GILD    | -2.19%   | 35.0  | GSK     | -1.92%   | 51.0  |
| 10      | LVS     | -2.67%   | 28.0  | MSI     | -1.88%   | 49.0  |
| 10      | AA      | -4.38%   | 17.0  | SNY     | -1.75%   | 47.0  |
| 10      | XOM     | -2.23%   | 32.0  | ADBE    | -3.16%   | 25.0  |
| 10      | GME     | -1.5%    | 46.0  | TMUS    | -1.65%   | 47.0  |
| 10      | GLD     | -3.14%   | 22.0  | PEP     | -1.91%   | 37.0  |
| 10      | ORCL    | -10.84%  | 6.0   | ISRG    | -2.29%   | 29.0  |
| 10      | SLV     | -4.39%   | 14.0  | GBTC    | -5.23%   | 12.0  |
| 10      | B       | -1.43%   | 38.0  | MOS     | -3.73%   | 16.0  |
| 10      | NVS     | -3.14%   | 14.0  | POST    | -2.43%   | 23.0  |
| 10      | THC     | -2.05%   | 21.0  | BMJ     | -0.97%   | 50.0  |
| 10      | PRGO    | -1.01%   | 41.0  | VFC     | -4.29%   | 10.0  |
| 10      | CDNS    | -4.79%   | 8.0   | VICI    | -0.81%   | 49.0  |
| 10      | NAVI    | -2.12%   | 18.0  | OXY     | -4.79%   | 8.0   |
| 10      | PCG     | -2.08%   | 18.0  | NFLX    | -5.92%   | 6.0   |
| 10      | AVGO    | -3.55%   | 10.0  | IEP     | -0.91%   | 36.0  |
| 10      | MSFT    | -2.0%    | 17.0  | HCA     | -5.24%   | 6.0   |
| 10      | POST    | -1.47%   | 22.0  | BHC     | -1.85%   | 17.0  |
| 10      | ZTS     | -15.87%  | 2.0   | HD      | -0.87%   | 35.0  |
| 10      | ISRG    | -2.11%   | 15.0  | GLD     | -3.28%   | 9.0   |
| 10      | ORLY    | -0.62%   | 47.0  | VZ      | -0.63%   | 42.0  |
| 10      | GT      | -1.04%   | 26.0  | MSTR    | -26.03%  | 1.0   |
| 10      | SBUX    | -6.17%   | 4.0   | LVS     | -2.29%   | 11.0  |
| 10      | ACGL    | -0.71%   | 32.0  | COST    | -1.16%   | 20.0  |



---

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

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

Period examined: All model dates from 2026-04-02 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 21      | HCA     | -9.51%   | 27.0  | ZTS     | -18.64%  | 27.0  |
| 21      | NEM     | -6.09%   | 38.0  | CHTR    | -19.78%  | 22.0  |
| 21      | NFLX    | -12.15%  | 19.0  | CMCSA   | -9.1%    | 35.0  |
| 21      | GME     | -5.67%   | 38.0  | T       | -7.36%   | 34.0  |
| 21      | CHTR    | -33.77%  | 5.0   | ADBE    | -10.37%  | 21.0  |
| 21      | AZN     | -5.75%   | 25.0  | AZO     | -7.49%   | 25.0  |
| 21      | XOM     | -4.78%   | 28.0  | FIS     | -9.26%   | 20.0  |
| 21      | GT      | -5.62%   | 22.0  | GSK     | -4.16%   | 40.0  |
| 21      | PRGO    | -3.46%   | 33.0  | ISRG    | -6.39%   | 25.0  |
| 21      | GBTC    | -4.41%   | 24.0  | MSI     | -4.04%   | 38.0  |
| 21      | GILD    | -3.36%   | 30.0  | SNY     | -4.19%   | 36.0  |
| 21      | GLD     | -5.92%   | 17.0  | POST    | -7.12%   | 20.0  |
| 21      | OXY     | -3.44%   | 29.0  | PEP     | -5.04%   | 28.0  |
| 21      | UAA     | -3.52%   | 27.0  | TMUS    | -3.52%   | 36.0  |
| 21      | NAVI    | -7.89%   | 12.0  | IEP     | -3.6%    | 32.0  |
| 21      | BA      | -3.97%   | 23.0  | CMG     | -4.95%   | 23.0  |
| 21      | LVS     | -4.19%   | 20.0  | HD      | -3.87%   | 27.0  |
| 21      | ACGL    | -2.96%   | 27.0  | BMJ     | -2.6%    | 39.0  |
| 21      | ORLY    | -2.21%   | 36.0  | MOS     | -7.13%   | 13.0  |
| 21      | B       | -2.55%   | 31.0  | LVS     | -7.94%   | 11.0  |
| 21      | POST    | -4.1%    | 17.0  | META    | -3.86%   | 22.0  |
| 21      | META    | -5.89%   | 10.0  | BBY     | -5.79%   | 13.0  |
| 21      | ZTS     | -28.22%  | 2.0   | HCA     | -14.47%  | 5.0   |
| 21      | SLV     | -5.46%   | 10.0  | VICI    | -1.79%   | 39.0  |
| 21      | BHC     | -6.45%   | 8.0   | VFC     | -7.65%   | 9.0   |
| 21      | THC     | -3.01%   | 17.0  | BALL    | -5.26%   | 12.0  |
| 21      | BAC     | -2.73%   | 18.0  | BHC     | -6.12%   | 10.0  |
| 21      | ISRG    | -5.4%    | 9.0   | INTU    | -20.06%  | 3.0   |
| 21      | COST    | -3.68%   | 13.0  | GBTC    | -13.28%  | 4.0   |
| 21      | BALL    | -3.0%    | 14.0  | CCL     | -10.36%  | 5.0   |



---

### 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 2026-06-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | AMC     | -6.56%   | 9.0   | ORCL    | -2.64%   | 12.0  |
| 1       | CLF     | -3.16%   | 9.0   | ADBE    | -2.48%   | 8.0   |
| 1       | AA      | -2.01%   | 12.0  | T       | -1.18%   | 16.0  |
| 1       | LUMN    | -1.71%   | 11.0  | NVDA    | -1.31%   | 13.0  |
| 1       | OXY     | -1.24%   | 14.0  | NFLX    | -1.95%   | 8.0   |
| 1       | MSFT    | -1.21%   | 13.0  | BHP     | -0.97%   | 11.0  |
| 1       | CDNS    | -1.23%   | 11.0  | MOS     | -2.62%   | 4.0   |
| 1       | FSUGY   | -0.98%   | 12.0  | VZ      | -0.57%   | 18.0  |
| 1       | LVS     | -0.72%   | 16.0  | CMCSA   | -0.55%   | 16.0  |
| 1       | TEVA    | -2.22%   | 5.0   | EXPE    | -3.91%   | 2.0   |
| 1       | AMZN    | -0.64%   | 16.0  | CCL     | -0.66%   | 11.0  |
| 1       | CSTM    | -0.51%   | 19.0  | WDC     | -2.26%   | 3.0   |
| 1       | SLV     | -0.71%   | 12.0  | TMUS    | -0.35%   | 19.0  |
| 1       | NEM     | -0.6%    | 14.0  | GBTC    | -0.37%   | 15.0  |
| 1       | GBTC    | -2.72%   | 3.0   | INTU    | -0.88%   | 6.0   |
| 1       | PEP     | -0.74%   | 10.0  | IEP     | -0.55%   | 9.0   |
| 1       | WYNN    | -0.42%   | 14.0  | RIO     | -1.23%   | 4.0   |
| 1       | META    | -2.95%   | 2.0   | FIS     | -0.77%   | 6.0   |
| 1       | ORCL    | -1.09%   | 5.0   | BA      | -0.53%   | 8.0   |
| 1       | AAPL    | -0.29%   | 18.0  | GLD     | -0.56%   | 7.0   |
| 1       | GT      | -0.49%   | 10.0  | MSFT    | -1.92%   | 2.0   |
| 1       | SPY     | -0.68%   | 7.0   | KHC     | -0.21%   | 17.0  |
| 1       | XOM     | -0.74%   | 6.0   | ELAN    | -3.47%   | 1.0   |
| 1       | RIO     | -0.49%   | 8.0   | GILD    | -1.71%   | 2.0   |
| 1       | B       | -0.25%   | 14.0  | LNC     | -0.33%   | 10.0  |
| 1       | VFC     | -0.69%   | 5.0   | VICI    | -0.18%   | 18.0  |
| 1       | POST    | -0.38%   | 8.0   | AVGO    | -0.48%   | 6.0   |
| 1       | UAA     | -0.23%   | 13.0  | PRGO    | -2.42%   | 1.0   |
| 1       | GLD     | -0.6%    | 5.0   | CMG     | -0.15%   | 14.0  |
| 1       | FITB    | -0.74%   | 4.0   | COST    | -0.18%   | 11.0  |





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

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

Period examined: All model dates from 2026-06-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | CLF     | -22.38%  | 6.0   | ORCL    | -21.3%   | 6.0   |
| 10      | AA      | -21.35%  | 5.0   | ADBE    | -18.41%  | 4.0   |
| 10      | OXY     | -10.12%  | 10.0  | T       | -4.67%   | 10.0  |
| 10      | LUMN    | -12.0%   | 8.0   | CMCSA   | -3.57%   | 11.0  |
| 10      | ORCL    | -21.61%  | 4.0   | META    | -4.34%   | 9.0   |
| 10      | QCOM    | -7.17%   | 8.0   | ZTS     | -3.2%    | 11.0  |
| 10      | MSFT    | -9.12%   | 6.0   | VICI    | -3.44%   | 10.0  |
| 10      | LVS     | -6.69%   | 8.0   | NVDA    | -4.04%   | 8.0   |
| 10      | CSTM    | -4.33%   | 11.0  | SNY     | -2.77%   | 11.0  |
| 10      | PRGO    | -5.82%   | 8.0   | GBTC    | -3.41%   | 8.0   |
| 10      | SLV     | -11.25%  | 4.0   | BHP     | -3.87%   | 7.0   |
| 10      | AVGO    | -7.45%   | 6.0   | MSTR    | -26.03%  | 1.0   |
| 10      | FSUGY   | -7.27%   | 6.0   | VZ      | -2.57%   | 10.0  |
| 10      | CDNS    | -4.79%   | 8.0   | MSI     | -2.23%   | 11.0  |
| 10      | AAPL    | -3.39%   | 11.0  | MSFT    | -11.6%   | 2.0   |
| 10      | FCX     | -3.95%   | 8.0   | CLF     | -7.65%   | 3.0   |
| 10      | CSCO    | -3.08%   | 10.0  | FIS     | -7.44%   | 3.0   |
| 10      | AMZN    | -4.27%   | 7.0   | BHC     | -3.15%   | 7.0   |
| 10      | XOM     | -7.37%   | 4.0   | NFLX    | -10.88%  | 2.0   |
| 10      | B       | -4.06%   | 7.0   | RIO     | -6.95%   | 3.0   |
| 10      | GLD     | -3.86%   | 5.0   | GLD     | -4.75%   | 4.0   |
| 10      | NEM     | -2.13%   | 9.0   | TMUS    | -1.49%   | 11.0  |
| 10      | NFLX    | -8.74%   | 2.0   | TEVA    | -7.19%   | 2.0   |
| 10      | GOOGL   | -2.48%   | 7.0   | CHTR    | -2.78%   | 5.0   |
| 10      | ISRG    | -2.59%   | 6.0   | PRGO    | -13.34%  | 1.0   |
| 10      | RIO     | -4.83%   | 3.0   | TSLA    | -3.32%   | 4.0   |
| 10      | TSLA    | -2.06%   | 7.0   | JAZZ    | -1.61%   | 8.0   |
| 10      | GME     | -1.74%   | 8.0   | LEN     | -1.0%    | 10.0  |
| 10      | TEVA    | -2.74%   | 4.0   | IEP     | -2.38%   | 4.0   |
| 10      | GILD    | -2.15%   | 5.0   | LUMN    | -9.2%    | 1.0   |



---

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

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

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | GT      | -0.55%   | 196.0 | TSLA    | -0.23%   | 163.0 |
| 1       | UAA     | -0.54%   | 145.0 | AMC     | -1.27%   | 21.0  |
| 1       | FSUGY   | -0.12%   | 313.0 | NFLX    | -0.11%   | 224.0 |
| 1       | MSTR    | -1.44%   | 26.0  | ADBE    | -0.26%   | 94.0  |
| 1       | CLF     | -0.23%   | 158.0 | GNRC    | -0.55%   | 43.0  |
| 1       | QCOM    | -0.19%   | 189.0 | CPRT    | -0.48%   | 48.0  |
| 1       | NWL     | -0.29%   | 103.0 | AAP     | -0.48%   | 44.0  |
| 1       | LUMN    | -0.35%   | 56.0  | MSTR    | -0.09%   | 224.0 |
| 1       | JPM     | -0.17%   | 106.0 | BXP     | -0.65%   | 29.0  |
| 1       | CPRT    | -0.71%   | 25.0  | UNH     | -0.13%   | 136.0 |
| 1       | SLV     | -0.22%   | 75.0  | T       | -0.17%   | 99.0  |
| 1       | QQQ     | -0.08%   | 204.0 | CMCSA   | -0.4%    | 37.0  |
| 1       | LEN     | -0.21%   | 73.0  | INTU    | -0.21%   | 70.0  |
| 1       | TFC     | -0.39%   | 38.0  | BA      | -0.36%   | 40.0  |
| 1       | USB     | -0.18%   | 69.0  | BIIB    | -0.11%   | 113.0 |
| 1       | LLY     | -0.36%   | 28.0  | ISRG    | -0.43%   | 26.0  |
| 1       | MS      | -0.05%   | 192.0 | SIVBQ   | -1.55%   | 7.0   |
| 1       | CTLT    | -0.15%   | 65.0  | PRGO    | -0.21%   | 49.0  |
| 1       | HCA     | -0.63%   | 15.0  | B       | -0.66%   | 14.0  |
| 1       | IRM     | -0.69%   | 12.0  | HON     | -0.31%   | 29.0  |
| 1       | KHC     | -7.05%   | 1.0   | LNC     | -0.67%   | 13.0  |
| 1       | SPY     | -0.11%   | 54.0  | GBTC    | -1.13%   | 7.0   |
| 1       | TSLA    | -1.12%   | 5.0   | TDG     | -0.28%   | 27.0  |
| 1       | IEP     | -0.38%   | 13.0  | EXPE    | -0.4%    | 19.0  |
| 1       | LNC     | -1.2%    | 4.0   | CVS     | -0.33%   | 21.0  |
| 1       | BALL    | -2.36%   | 2.0   | NEM     | -0.58%   | 11.0  |
| 1       | CVS     | -2.32%   | 2.0   | HCA     | -0.77%   | 8.0   |
| 1       | CMA     | -0.48%   | 8.0   | BALL    | -0.72%   | 8.0   |
| 1       | GNRC    | -0.27%   | 12.0  | WFC     | -0.63%   | 8.0   |
| 1       | XOM     | -1.05%   | 3.0   | KHC     | -1.52%   | 3.0   |



---

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

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

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | UAA     | -4.92%   | 145.0 | PRGO    | -6.36%   | 49.0  |
| 10      | GT      | -2.5%    | 196.0 | INTU    | -4.5%    | 68.0  |
| 10      | CLF     | -2.43%   | 158.0 | VFC     | -2.08%   | 100.0 |
| 10      | LUMN    | -6.2%    | 56.0  | BIIB    | -1.35%   | 113.0 |
| 10      | FSUGY   | -0.65%   | 313.0 | CPRT    | -3.45%   | 41.0  |
| 10      | CTLT    | -3.23%   | 60.0  | CMG     | -5.17%   | 19.0  |
| 10      | NWL     | -1.09%   | 102.0 | T       | -0.93%   | 99.0  |
| 10      | QCOM    | -0.57%   | 184.0 | FRCB    | -86.36%  | 1.0   |
| 10      | IEP     | -6.33%   | 13.0  | ADBE    | -0.76%   | 92.0  |
| 10      | KEY     | -2.33%   | 26.0  | SNY     | -0.77%   | 80.0  |
| 10      | UNH     | -6.89%   | 8.0   | LW      | -6.13%   | 10.0  |
| 10      | BA      | -3.97%   | 13.0  | GNRC    | -1.42%   | 43.0  |
| 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      | EXPE    | -0.69%   | 55.0  | BMJ     | -1.11%   | 45.0  |
| 10      | LEN     | -0.48%   | 73.0  | BHP     | -1.62%   | 30.0  |
| 10      | GNRC    | -2.93%   | 12.0  | VNO     | -1.33%   | 33.0  |
| 10      | CMA     | -4.24%   | 8.0   | NEM     | -3.87%   | 11.0  |
| 10      | LNC     | -8.4%    | 4.0   | LNC     | -3.42%   | 12.0  |
| 10      | CNC     | -2.77%   | 12.0  | ISRG    | -1.58%   | 26.0  |
| 10      | ORLY    | -3.01%   | 9.0   | BALL    | -3.97%   | 8.0   |
| 10      | MOS     | -0.18%   | 124.0 | IEP     | -1.56%   | 20.0  |
| 10      | SBUX    | -1.11%   | 19.0  | PCG     | -2.35%   | 13.0  |
| 10      | AAPL    | -1.39%   | 15.0  | CLF     | -2.16%   | 14.0  |
| 10      | HCA     | -1.21%   | 15.0  | TDG     | -1.1%    | 27.0  |
| 10      | CHTR    | -14.26%  | 1.0   | ZTS     | -1.6%    | 15.0  |
| 10      | AZO     | -0.32%   | 45.0  | WDC     | -4.77%   | 5.0   |
| 10      | USB     | -0.2%    | 69.0  | 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 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 21      | UAA     | -7.51%   | 145.0 | PRGO    | -11.89%  | 49.0  |
| 21      | CLF     | -5.89%   | 158.0 | INTU    | -7.29%   | 60.0  |
| 21      | GT      | -3.68%   | 195.0 | VFC     | -3.78%   | 97.0  |
| 21      | LUMN    | -9.45%   | 56.0  | BIIB    | -2.6%    | 113.0 |
| 21      | FSUGY   | -1.28%   | 309.0 | CPRT    | -8.16%   | 33.0  |
| 21      | CTLT    | -5.93%   | 58.0  | T       | -2.32%   | 98.0  |
| 21      | NWL     | -2.49%   | 100.0 | GNRC    | -5.35%   | 42.0  |
| 21      | BBY     | -1.52%   | 159.0 | BHP     | -5.22%   | 30.0  |
| 21      | QCOM    | -0.9%    | 184.0 | BHC     | -8.11%   | 17.0  |
| 21      | EXPE    | -2.97%   | 55.0  | FIS     | -0.76%   | 176.0 |
| 21      | MSTR    | -4.68%   | 26.0  | TDG     | -3.99%   | 27.0  |
| 21      | GNRC    | -9.91%   | 12.0  | JAZZ    | -1.12%   | 95.0  |
| 21      | IEP     | -8.37%   | 13.0  | SNY     | -1.23%   | 80.0  |
| 21      | MOS     | -0.84%   | 124.0 | FRCB    | -88.37%  | 1.0   |
| 21      | CPRT    | -3.24%   | 25.0  | BMJ     | -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      | IRM     | -5.5%    | 9.0   | IEP     | -3.62%   | 20.0  |
| 21      | CMA     | -6.1%    | 8.0   | B       | -4.97%   | 14.0  |
| 21      | AA      | -0.41%   | 118.0 | LVS     | -6.09%   | 11.0  |
| 21      | ORLY    | -5.01%   | 9.0   | BALL    | -7.68%   | 8.0   |
| 21      | CNC     | -3.44%   | 12.0  | ZTS     | -4.01%   | 15.0  |
| 21      | ZTS     | -4.51%   | 9.0   | SIVBQ   | -7.05%   | 7.0   |
| 21      | NAVI    | -4.27%   | 9.0   | CMCSA   | -1.29%   | 35.0  |
| 21      | LNC     | -8.41%   | 4.0   | LW      | -4.34%   | 10.0  |
| 21      | TSLA    | -4.51%   | 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   | CLF     | -1.88%   | 14.0  |
| 21      | BAC     | -15.4%   | 1.0   | 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 2026-06-29

| 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     | -13.47%  | 72.0  |
| 63      | GT      | -6.75%   | 181.0 | FIS     | -5.19%   | 163.0 |
| 63      | NWL     | -12.25%  | 97.0  | ADBE    | -8.56%   | 81.0  |
| 63      | CTLT    | -22.02%  | 49.0  | GNRC    | -18.49%  | 37.0  |
| 63      | MOS     | -5.97%   | 124.0 | SNY     | -7.97%   | 79.0  |
| 63      | EXPE    | -13.21%  | 55.0  | BMJ     | -10.6%   | 45.0  |
| 63      | QCOM    | -3.97%   | 182.0 | BHP     | -15.23%  | 30.0  |
| 63      | LUMN    | -10.63%  | 51.0  | BHC     | -26.6%   | 17.0  |
| 63      | BHC     | -3.44%   | 105.0 | INTU    | -10.66%  | 29.0  |
| 63      | AMC     | -3.57%   | 93.0  | THC     | -8.23%   | 30.0  |
| 63      | BBY     | -1.83%   | 159.0 | CMCSA   | -7.81%   | 30.0  |
| 63      | MSTR    | -7.87%   | 26.0  | SIVBQ   | -28.71%  | 7.0   |
| 63      | LEN     | -2.51%   | 73.0  | JAZZ    | -1.82%   | 93.0  |
| 63      | IEP     | -13.41%  | 13.0  | CPRT    | -15.79%  | 10.0  |
| 63      | AA      | -1.68%   | 90.0  | TDG     | -6.95%   | 21.0  |
| 63      | CMA     | -15.38%  | 8.0   | T       | -1.29%   | 96.0  |
| 63      | ZTS     | -10.94%  | 9.0   | AAP     | -2.58%   | 44.0  |
| 63      | IRM     | -16.09%  | 6.0   | ZTS     | -7.51%   | 15.0  |
| 63      | TXN     | -1.29%   | 67.0  | AMC     | -7.43%   | 15.0  |
| 63      | WRK     | -2.02%   | 41.0  | FRCB    | -99.85%  | 1.0   |
| 63      | NAVI    | -9.17%   | 9.0   | IEP     | -4.8%    | 20.0  |
| 63      | CPRT    | -2.59%   | 25.0  | NAVI    | -4.99%   | 18.0  |
| 63      | UNH     | -7.42%   | 8.0   | CLF     | -6.0%    | 14.0  |
| 63      | USB     | -0.77%   | 69.0  | HON     | -3.17%   | 25.0  |
| 63      | CNC     | -4.05%   | 12.0  | LVS     | -7.01%   | 11.0  |
| 63      | SBUX    | -2.38%   | 19.0  | LW      | -10.54%  | 7.0   |
| 63      | SBNY    | -43.53%  | 1.0   | KALU    | -3.36%   | 21.0  |
| 63      | GILD    | -16.44%  | 2.0   | WDC     | -17.05%  | 4.0   |



---

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

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 126     | GME     | -25.71%  | 136.0 | BIIB    | -21.14%  | 111.0 |
| 126     | UAA     | -23.19%  | 144.0 | VFC     | -39.08%  | 59.0  |
| 126     | CLF     | -17.1%   | 157.0 | GNRC    | -50.42%  | 37.0  |
| 126     | AMC     | -26.89%  | 92.0  | NWL     | -24.81%  | 51.0  |
| 126     | NWL     | -23.87%  | 93.0  | FIS     | -7.97%   | 157.0 |
| 126     | GT      | -11.79%  | 148.0 | ADBE    | -17.6%   | 64.0  |
| 126     | QCOM    | -5.81%   | 182.0 | PRGO    | -31.11%  | 26.0  |
| 126     | CYH     | -6.43%   | 160.0 | AMC     | -46.79%  | 15.0  |
| 126     | BBY     | -6.93%   | 144.0 | 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  | THC     | -7.7%    | 30.0  |
| 126     | EXPE    | -10.46%  | 33.0  | CLF     | -16.03%  | 14.0  |
| 126     | WYNN    | -9.47%   | 35.0  | CMG     | -10.03%  | 19.0  |
| 126     | CZR     | -1.88%   | 140.0 | ZTS     | -18.72%  | 10.0  |
| 126     | IEP     | -19.33%  | 13.0  | HON     | -6.76%   | 24.0  |
| 126     | LEN     | -3.58%   | 70.0  | BXP     | -4.69%   | 27.0  |
| 126     | AAP     | -4.37%   | 49.0  | BMJ     | -2.83%   | 44.0  |
| 126     | BHC     | -1.79%   | 105.0 | SBNY    | -99.96%  | 1.0   |
| 126     | LUMN    | -3.76%   | 49.0  | FRCB    | -99.88%  | 1.0   |
| 126     | ZTS     | -16.67%  | 9.0   | TFC     | -14.06%  | 6.0   |
| 126     | SBUX    | -6.64%   | 19.0  | IEP     | -4.54%   | 18.0  |
| 126     | UNH     | -14.95%  | 8.0   | NAVI    | -4.03%   | 18.0  |
| 126     | CNC     | -7.75%   | 12.0  | LVS     | -6.58%   | 11.0  |
| 126     | CMA     | -10.46%  | 8.0   | WYNN    | -12.85%  | 5.0   |
| 126     | IRM     | -12.31%  | 6.0   | LNC     | -31.41%  | 2.0   |
| 126     | ZION    | -3.95%   | 17.0  | KALU    | -2.7%    | 21.0  |
| 126     | AA      | -0.75%   | 75.0  | FSUGY   | -13.52%  | 4.0   |
| 126     | HCA     | -5.5%    | 10.0  | CHTR    | -0.38%   | 99.0  |



---

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

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 252     | UAA     | -25.02%  | 142.0 | 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     | -35.85%  | 78.0  | GNRC    | -53.79%  | 35.0  |
| 252     | AMC     | -42.71%  | 63.0  | AMC     | -87.45%  | 15.0  |
| 252     | CZR     | -13.48%  | 129.0 | ADBE    | -27.15%  | 33.0  |
| 252     | LUMN    | -33.1%   | 48.0  | BHC     | -44.4%   | 16.0  |
| 252     | AAP     | -33.17%  | 45.0  | SIVBQ   | -99.98%  | 7.0   |
| 252     | GT      | -21.8%   | 68.0  | 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     | -6.7%    | 125.0 | BHP     | -8.69%   | 30.0  |
| 252     | BBY     | -6.19%   | 118.0 | BXP     | -9.76%   | 24.0  |
| 252     | USB     | -6.29%   | 69.0  | IEP     | -13.61%  | 17.0  |
| 252     | BHC     | -3.88%   | 105.0 | PRGO    | -28.49%  | 8.0   |
| 252     | IEP     | -30.28%  | 12.0  | LVS     | -15.31%  | 11.0  |
| 252     | SBUX    | -13.53%  | 19.0  | CNC     | -47.75%  | 3.0   |
| 252     | WDC     | -14.47%  | 17.0  | LNC     | -53.86%  | 2.0   |
| 252     | WYNN    | -6.66%   | 33.0  | 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     | NAVI    | -12.72%  | 9.0   | BA      | -17.04%  | 5.0   |
| 252     | ZION    | -6.53%   | 17.0  | WYNN    | -16.17%  | 5.0   |
| 252     | SBNY    | -99.96%  | 1.0   | TLT     | -0.75%   | 72.0  |
| 252     | ZTS     | -11.1%   | 9.0   | FRA     | -3.85%   | 8.0   |
| 252     | LW      | -16.04%  | 6.0   | BBY     | -27.39%  | 1.0   |
| 252     | UNH     | -10.48%  | 8.0   | CZR     | -8.36%   | 2.0   |
| 252     | CVS     | -30.12%  | 2.0   | GT      | -13.95%  | 1.0   |
| 252     | FIS     | -13.92%  | 4.0   | VICI    | -0.79%   | 17.0  |
| 252     | LEN     | -0.89%   | 62.0  | 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | GT      | -0.27%   | 128.0 | MSTR    | -0.53%   | 120.0 |
| 1       | VST     | -0.39%   | 84.0  | ADBE    | -0.58%   | 60.0  |
| 1       | AMC     | -1.08%   | 30.0  | INTU    | -0.46%   | 56.0  |
| 1       | ORCL    | -0.6%    | 37.0  | CPRT    | -0.48%   | 48.0  |
| 1       | JPM     | -0.19%   | 98.0  | UNH     | -0.22%   | 101.0 |
| 1       | QCOM    | -2.51%   | 7.0   | BA      | -0.39%   | 35.0  |
| 1       | SLV     | -0.22%   | 75.0  | CMCSA   | -0.45%   | 28.0  |
| 1       | MS      | -0.23%   | 63.0  | PRGO    | -0.3%    | 41.0  |
| 1       | HCA     | -0.52%   | 13.0  | TSLA    | -2.33%   | 4.0   |
| 1       | SPY     | -0.21%   | 29.0  | HON     | -0.8%    | 10.0  |
| 1       | TSLA    | -1.12%   | 5.0   | AMGN    | -0.58%   | 10.0  |
| 1       | CCL     | -0.2%    | 27.0  | LNC     | -0.46%   | 11.0  |
| 1       | FCX     | -0.85%   | 6.0   | KHC     | -2.5%    | 2.0   |
| 1       | IRM     | -0.5%    | 8.0   | BXP     | -0.83%   | 5.0   |
| 1       | INTU    | -0.47%   | 7.0   | LEN     | -3.91%   | 1.0   |
| 1       | LEN     | -0.31%   | 10.0  | ORCL    | -0.97%   | 4.0   |
| 1       | ACGL    | -0.08%   | 36.0  | FRA     | -0.47%   | 7.0   |
| 1       | TFC     | -0.17%   | 16.0  | BBY     | -3.29%   | 1.0   |
| 1       | ORLY    | -0.53%   | 5.0   | ISRG    | -3.07%   | 1.0   |
| 1       | XOM     | -1.03%   | 2.0   | SBUX    | -0.41%   | 7.0   |
| 1       | GE      | -0.99%   | 2.0   | OXY     | -1.87%   | 1.0   |
| 1       | GILD    | -0.72%   | 2.0   | BHC     | -1.82%   | 1.0   |
| 1       | KEY     | -0.21%   | 7.0   | HD      | -0.15%   | 11.0  |
| 1       | DHI     | -0.07%   | 21.0  | MSFT    | -0.76%   | 2.0   |
| 1       | BIIB    | -1.15%   | 1.0   | CDNS    | -0.05%   | 29.0  |
| 1       | MSTR    | -1.14%   | 1.0   | LLY     | -0.56%   | 2.0   |
| 1       | AAPL    | -0.72%   | 1.0   | USB     | -0.04%   | 29.0  |
| 1       | MOS     | -0.66%   | 1.0   | AZO     | -0.74%   | 1.0   |
| 1       | TDG     | -0.12%   | 5.0   | NVDA    | -0.13%   | 4.0   |
| 1       | LLY     | -0.3%    | 2.0   | IEP     | -0.07%   | 3.0   |





---

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

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

Period examined: All model dates from 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | GT      | -2.07%   | 128.0 | MSTR    | -4.65%   | 117.0 |
| 10      | VNO     | -3.48%   | 35.0  | INTU    | -6.85%   | 54.0  |
| 10      | DHI     | -4.56%   | 19.0  | PRGO    | -7.39%   | 41.0  |
| 10      | AA      | -1.62%   | 53.0  | CPRT    | -3.45%   | 41.0  |
| 10      | LEN     | -7.74%   | 10.0  | ADBE    | -2.05%   | 58.0  |
| 10      | EXPE    | -1.32%   | 53.0  | ON      | -5.86%   | 18.0  |
| 10      | AMC     | -1.26%   | 29.0  | CMG     | -5.17%   | 19.0  |
| 10      | QCOM    | -17.01%  | 2.0   | BA      | -2.19%   | 35.0  |
| 10      | INTU    | -4.4%    | 7.0   | FIS     | -2.19%   | 25.0  |
| 10      | LUMN    | -2.74%   | 9.0   | TDG     | -1.48%   | 24.0  |
| 10      | HCA     | -1.77%   | 13.0  | CLF     | -6.6%    | 5.0   |
| 10      | UAA     | -10.49%  | 2.0   | HD      | -2.4%    | 11.0  |
| 10      | ORLY    | -3.23%   | 5.0   | TSLA    | -6.11%   | 4.0   |
| 10      | IRM     | -3.15%   | 5.0   | HON     | -2.34%   | 10.0  |
| 10      | MOS     | -15.33%  | 1.0   | BXP     | -5.5%    | 4.0   |
| 10      | TDG     | -2.96%   | 5.0   | AAP     | -2.72%   | 8.0   |
| 10      | CAH     | -0.3%    | 48.0  | OXY     | -16.39%  | 1.0   |
| 10      | BA      | -1.78%   | 8.0   | BHC     | -16.39%  | 1.0   |
| 10      | CHTR    | -14.26%  | 1.0   | PEP     | -2.03%   | 8.0   |
| 10      | XOM     | -6.59%   | 2.0   | AMC     | -2.56%   | 6.0   |
| 10      | B       | -1.73%   | 7.0   | ZTS     | -1.02%   | 13.0  |
| 10      | MSTR    | -10.91%  | 1.0   | LNC     | -1.21%   | 10.0  |
| 10      | HLT     | -1.99%   | 5.0   | T       | -2.38%   | 5.0   |
| 10      | GILD    | -3.99%   | 2.0   | MSFT    | -3.55%   | 2.0   |
| 10      | TSLA    | -1.28%   | 5.0   | LEN     | -7.0%    | 1.0   |
| 10      | CDNS    | -0.96%   | 6.0   | BBY     | -6.29%   | 1.0   |
| 10      | TMUS    | -5.42%   | 1.0   | KHC     | -2.91%   | 2.0   |
| 10      | MS      | -0.07%   | 59.0  | AZO     | -5.02%   | 1.0   |
| 10      | CMG     | -1.3%    | 3.0   | BMJ     | -4.66%   | 1.0   |
| 10      | NFLX    | -2.44%   | 1.0   | META    | -4.53%   | 1.0   |



---

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

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

Period examined: All model dates from 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 21      | GT      | -3.69%   | 127.0 | MSTR    | -5.66%   | 108.0 |
| 21      | VNO     | -6.9%    | 34.0  | PRGO    | -14.04%  | 41.0  |
| 21      | EXPE    | -4.42%   | 53.0  | INTU    | -12.15%  | 46.0  |
| 21      | AMC     | -7.14%   | 29.0  | CPRT    | -8.16%   | 33.0  |
| 21      | DHI     | -4.51%   | 18.0  | FIS     | -7.71%   | 25.0  |
| 21      | AA      | -0.99%   | 47.0  | ON      | -9.92%   | 18.0  |
| 21      | VST     | -0.6%    | 78.0  | TDG     | -4.19%   | 24.0  |
| 21      | TDG     | -8.31%   | 5.0   | CMG     | -4.03%   | 19.0  |
| 21      | QCOM    | -20.04%  | 2.0   | ADBE    | -1.22%   | 58.0  |
| 21      | INTU    | -4.85%   | 7.0   | HD      | -6.13%   | 11.0  |
| 21      | ORLY    | -5.86%   | 5.0   | BA      | -1.8%    | 35.0  |
| 21      | CLF     | -23.86%  | 1.0   | AAP     | -7.59%   | 8.0   |
| 21      | IRM     | -4.75%   | 5.0   | VFC     | -1.5%    | 38.0  |
| 21      | TSLA    | -4.51%   | 5.0   | ZTS     | -4.12%   | 13.0  |
| 21      | CAH     | -0.49%   | 44.0  | HON     | -5.34%   | 10.0  |
| 21      | MOS     | -21.03%  | 1.0   | CLF     | -10.08%  | 5.0   |
| 21      | CMG     | -6.49%   | 3.0   | CHTR    | -5.55%   | 6.0   |
| 21      | META    | -4.81%   | 4.0   | BXP     | -6.06%   | 4.0   |
| 21      | CHTR    | -18.2%   | 1.0   | T       | -5.64%   | 4.0   |
| 21      | PHM     | -0.22%   | 80.0  | SNY     | -1.32%   | 16.0  |
| 21      | MSTR    | -17.34%  | 1.0   | CMCSA   | -0.65%   | 26.0  |
| 21      | LUMN    | -1.8%    | 9.0   | BHC     | -16.89%  | 1.0   |
| 21      | GILD    | -7.92%   | 2.0   | LNC     | -1.69%   | 9.0   |
| 21      | B       | -2.85%   | 4.0   | META    | -11.35%  | 1.0   |
| 21      | ACGL    | -0.28%   | 36.0  | MSFT    | -5.37%   | 2.0   |
| 21      | MNST    | -2.96%   | 3.0   | TSLA    | -2.39%   | 4.0   |
| 21      | PRGO    | -1.08%   | 7.0   | KHC     | -4.31%   | 2.0   |
| 21      | TMUS    | -7.55%   | 1.0   | OXY     | -8.27%   | 1.0   |
| 21      | CDNS    | -1.16%   | 6.0   | BBY     | -6.69%   | 1.0   |
| 21      | CYH     | -0.09%   | 64.0  | VZ      | -3.26%   | 2.0   |



---

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

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

Period examined: All model dates from 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 63      | EXPE    | -14.08%  | 53.0  | PRGO    | -23.97%  | 41.0  |
| 63      | GT      | -5.61%   | 113.0 | ADBE    | -12.21%  | 47.0  |
| 63      | VNO     | -17.59%  | 34.0  | INTU    | -36.26%  | 15.0  |
| 63      | AMC     | -19.86%  | 29.0  | FIS     | -25.28%  | 12.0  |
| 63      | VST     | -7.01%   | 76.0  | MSTR    | -4.04%   | 66.0  |
| 63      | NWL     | -16.15%  | 18.0  | CMCSA   | -9.46%   | 21.0  |
| 63      | ORCL    | -5.34%   | 37.0  | ON      | -8.88%   | 18.0  |
| 63      | LEN     | -18.58%  | 10.0  | CPRT    | -15.79%  | 10.0  |
| 63      | THC     | -1.03%   | 113.0 | AAP     | -18.43%  | 8.0   |
| 63      | JPM     | -1.23%   | 78.0  | TDG     | -6.74%   | 18.0  |
| 63      | PHM     | -1.2%    | 77.0  | ZTS     | -9.05%   | 13.0  |
| 63      | DHI     | -6.59%   | 10.0  | HD      | -6.01%   | 11.0  |
| 63      | CMG     | -21.56%  | 3.0   | BXP     | -16.3%   | 4.0   |
| 63      | CCL     | -2.47%   | 26.0  | VFC     | -3.77%   | 13.0  |
| 63      | INTU    | -8.86%   | 7.0   | SNY     | -2.39%   | 15.0  |
| 63      | META    | -13.74%  | 4.0   | HON     | -5.43%   | 6.0   |
| 63      | MSTR    | -39.43%  | 1.0   | FRA     | -5.73%   | 5.0   |
| 63      | GILD    | -16.44%  | 2.0   | OXY     | -26.68%  | 1.0   |
| 63      | CDNS    | -4.92%   | 6.0   | QCOM    | -3.68%   | 7.0   |
| 63      | MOS     | -28.02%  | 1.0   | NAVI    | -8.28%   | 3.0   |
| 63      | TDG     | -5.56%   | 5.0   | AZO     | -21.44%  | 1.0   |
| 63      | CHTR    | -25.52%  | 1.0   | GNRC    | -10.54%  | 2.0   |
| 63      | IRM     | -12.17%  | 2.0   | BBY     | -17.23%  | 1.0   |
| 63      | HCA     | -1.96%   | 11.0  | BHC     | -10.43%  | 1.0   |
| 63      | UAA     | -10.51%  | 2.0   | KHC     | -4.52%   | 2.0   |
| 63      | LUMN    | -4.65%   | 4.0   | VZ      | -7.61%   | 1.0   |
| 63      | GBTC    | -4.48%   | 4.0   | CLF     | -1.38%   | 5.0   |
| 63      | XOM     | -8.75%   | 2.0   | T       | -3.01%   | 2.0   |
| 63      | MNST    | -5.62%   | 3.0   | BMJ     | -5.01%   | 1.0   |
| 63      | TMUS    | -14.63%  | 1.0   | CHTR    | -1.1%    | 4.0   |



---

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

Period examined: All model dates from 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 126     | AMC     | -48.51%  | 28.0  | ADBE    | -23.71%  | 30.0  |
| 126     | ORCL    | -35.11%  | 37.0  | PRGO    | -37.38%  | 18.0  |
| 126     | GT      | -14.08%  | 80.0  | MSTR    | -27.87%  | 12.0  |
| 126     | VNO     | -22.38%  | 34.0  | FIS     | -40.07%  | 6.0   |
| 126     | VST     | -13.01%  | 47.0  | ZTS     | -24.06%  | 8.0   |
| 126     | EXPE    | -12.79%  | 31.0  | CMG     | -10.03%  | 19.0  |
| 126     | INTU    | -39.83%  | 7.0   | AAP     | -21.05%  | 8.0   |
| 126     | NWL     | -15.89%  | 14.0  | HD      | -15.1%   | 11.0  |
| 126     | LEN     | -24.62%  | 7.0   | SNY     | -8.77%   | 15.0  |
| 126     | GBTC    | -28.75%  | 4.0   | CLF     | -20.94%  | 5.0   |
| 126     | PHM     | -2.45%   | 40.0  | CHTR    | -38.09%  | 2.0   |
| 126     | CDNS    | -15.08%  | 6.0   | NAVI    | -23.93%  | 3.0   |
| 126     | HCA     | -11.07%  | 8.0   | FRA     | -10.73%  | 4.0   |
| 126     | CYH     | -2.12%   | 34.0  | CMCSA   | -10.28%  | 4.0   |
| 126     | MSTR    | -68.03%  | 1.0   | BXP     | -11.4%   | 3.0   |
| 126     | META    | -15.98%  | 4.0   | AZO     | -18.18%  | 1.0   |
| 126     | BBY     | -1.93%   | 25.0  | QCOM    | -1.91%   | 7.0   |
| 126     | LUMN    | -20.42%  | 2.0   | TDG     | -1.68%   | 5.0   |
| 126     | CHTR    | -35.36%  | 1.0   | KHC     | -6.41%   | 1.0   |
| 126     | CMG     | -11.76%  | 3.0   | PEP     | -0.5%    | 7.0   |
| 126     | TDG     | -6.2%    | 5.0   | IEP     | -0.69%   | 1.0   |
| 126     | MSFT    | -29.82%  | 1.0   | T       | 1.14%    | 2.0   |
| 126     | MOS     | -23.73%  | 1.0   | TLT     | 1.78%    | 2.0   |
| 126     | UAA     | -11.77%  | 1.0   | VCSH    | 0.48%    | 13.0  |
| 126     | TMUS    | -11.74%  | 1.0   | AAPL    | 16.11%   | 1.0   |
| 126     | IEP     | -4.86%   | 1.0   | SBUX    | 21.04%   | 1.0   |
| 126     | OXY     | -1.39%   | 1.0   | HON     | 6.07%    | 5.0   |
| 126     | DHI     | 1.26%    | 2.0   | NVDA    | 10.14%   | 3.0   |
| 126     | WYNN    | 5.25%    | 1.0   | TSLA    | 35.12%   | 1.0   |
| 126     | SPY     | 1.32%    | 4.0   | GNRC    | 22.7%    | 2.0   |



---

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

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

Period examined: All model dates from 2026-04-02 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | QCOM    | -2.51%   | 7.0   | CPRT    | -0.63%   | 38.0  |
| 1       | SLV     | -0.46%   | 38.0  | INTU    | -0.51%   | 39.0  |
| 1       | AA      | -0.4%    | 36.0  | LNC     | -0.46%   | 11.0  |
| 1       | VST     | -1.19%   | 8.0   | LEN     | -3.91%   | 1.0   |
| 1       | MS      | -0.9%    | 10.0  | LUMN    | -3.09%   | 1.0   |
| 1       | FSUGY   | -0.52%   | 13.0  | CMCSA   | -0.44%   | 7.0   |
| 1       | CYH     | -0.28%   | 22.0  | ISRG    | -3.07%   | 1.0   |
| 1       | JPM     | -0.32%   | 19.0  | MSTR    | -0.05%   | 52.0  |
| 1       | AMC     | -6.02%   | 1.0   | HON     | -0.78%   | 3.0   |
| 1       | TSLA    | -1.12%   | 5.0   | TDG     | -0.34%   | 6.0   |
| 1       | CAH     | -0.23%   | 22.0  | JAZZ    | -1.02%   | 2.0   |
| 1       | NWL     | -0.85%   | 6.0   | LLY     | -0.56%   | 2.0   |
| 1       | HCA     | -2.17%   | 2.0   | FRA     | -0.5%    | 2.0   |
| 1       | VFC     | -0.72%   | 5.0   | BXP     | -0.49%   | 1.0   |
| 1       | PCG     | -0.06%   | 40.0  | SNY     | -0.32%   | 1.0   |
| 1       | ORLY    | -0.49%   | 4.0   | ADBE    | 0.01%    | 11.0  |
| 1       | FCX     | -0.47%   | 4.0   | ORCL    | 0.17%    | 1.0   |
| 1       | BIIB    | -1.15%   | 1.0   | SBUX    | 0.25%    | 2.0   |
| 1       | AAPL    | -0.72%   | 1.0   | AMAT    | 0.53%    | 1.0   |
| 1       | LLY     | -0.3%    | 2.0   | USB     | 0.03%    | 25.0  |
| 1       | IRM     | 0.02%    | 6.0   | T       | 0.37%    | 3.0   |
| 1       | CCL     | 0.68%    | 1.0   | CHTR    | 0.44%    | 3.0   |
| 1       | KALU    | 0.8%     | 1.0   | CNC     | 1.58%    | 1.0   |
| 1       | SPY     | 0.5%     | 3.0   | NVDA    | 1.97%    | 1.0   |
| 1       | WFC     | 0.39%    | 4.0   | VZ      | 3.05%    | 1.0   |
| 1       | AMAT    | 1.88%    | 1.0   | META    | 3.74%    | 1.0   |
| 1       | CNC     | 1.01%    | 2.0   | WDC     | 4.22%    | 1.0   |
| 1       | ELAN    | 0.26%    | 8.0   | UNH     | 0.91%    | 5.0   |
| 1       | NEM     | 0.45%    | 5.0   | LW      | 1.58%    | 3.0   |
| 1       | HLT     | 1.14%    | 2.0   | CDNS    | 0.5%     | 10.0  |



---

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

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

Period examined: All model dates from 2026-04-02 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | AA      | -3.43%   | 34.0  | INTU    | -6.58%   | 37.0  |
| 10      | SLV     | -3.14%   | 37.0  | MSTR    | -2.69%   | 49.0  |
| 10      | GT      | -6.11%   | 13.0  | CPRT    | -3.24%   | 31.0  |
| 10      | CAH     | -3.11%   | 20.0  | TDG     | -7.57%   | 6.0   |
| 10      | FSUGY   | -3.45%   | 13.0  | FIS     | -2.09%   | 12.0  |
| 10      | DHI     | -4.24%   | 9.0   | AMC     | -2.56%   | 6.0   |
| 10      | QCOM    | -17.01%  | 2.0   | CHTR    | -5.08%   | 3.0   |
| 10      | HCA     | -12.71%  | 2.0   | HON     | -4.33%   | 3.0   |
| 10      | NEM     | -7.65%   | 3.0   | CMCSA   | -2.58%   | 5.0   |
| 10      | PHM     | -6.36%   | 3.0   | LNC     | -1.21%   | 10.0  |
| 10      | ORLY    | -4.09%   | 4.0   | LEN     | -7.0%    | 1.0   |
| 10      | PCG     | -0.48%   | 33.0  | META    | -4.53%   | 1.0   |
| 10      | BA      | -1.78%   | 8.0   | T       | -1.42%   | 3.0   |
| 10      | NWL     | -2.44%   | 5.0   | ISRG    | -2.85%   | 1.0   |
| 10      | IRM     | -3.51%   | 3.0   | WDC     | -2.27%   | 1.0   |
| 10      | B       | -3.22%   | 3.0   | FRA     | -1.08%   | 2.0   |
| 10      | CYH     | -0.52%   | 17.0  | VFC     | -0.06%   | 26.0  |
| 10      | HLT     | -3.76%   | 2.0   | SNY     | -0.93%   | 1.0   |
| 10      | VFC     | -7.18%   | 1.0   | NVDA    | 0.06%    | 1.0   |
| 10      | TSLA    | -1.28%   | 5.0   | VZ      | 1.29%    | 1.0   |
| 10      | PRGO    | -0.39%   | 6.0   | CNC     | 3.02%    | 1.0   |
| 10      | VNO     | -1.22%   | 1.0   | LW      | 2.56%    | 3.0   |
| 10      | AMAT    | -0.75%   | 1.0   | JAZZ    | 4.86%    | 2.0   |
| 10      | BIIB    | 0.32%    | 1.0   | SBUX    | 6.59%    | 2.0   |
| 10      | GME     | 2.58%    | 1.0   | MU      | 17.86%   | 1.0   |
| 10      | LLY     | 4.06%    | 1.0   | USB     | 0.76%    | 24.0  |
| 10      | JPM     | 0.48%    | 18.0  | LLY     | 9.33%    | 2.0   |
| 10      | THC     | 0.34%    | 29.0  | UNH     | 5.56%    | 4.0   |
| 10      | KALU    | 11.45%   | 1.0   | ADBE    | 2.76%    | 9.0   |
| 10      | CCL     | 11.63%   | 1.0   | ORCL    | 27.87%   | 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 2026-04-02 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 21      | SLV     | -6.72%   | 30.0  | INTU    | -13.54%  | 29.0  |
| 21      | GT      | -11.23%  | 12.0  | MSTR    | -8.73%   | 40.0  |
| 21      | CAH     | -6.91%   | 16.0  | CPRT    | -7.68%   | 23.0  |
| 21      | THC     | -4.73%   | 22.0  | VFC     | -5.37%   | 23.0  |
| 21      | AA      | -2.54%   | 28.0  | FIS     | -6.4%    | 12.0  |
| 21      | FSUGY   | -7.75%   | 9.0   | CMCSA   | -8.22%   | 5.0   |
| 21      | CYH     | -3.07%   | 14.0  | CHTR    | -17.02%  | 2.0   |
| 21      | QCOM    | -20.04%  | 2.0   | TDG     | -5.07%   | 6.0   |
| 21      | DHI     | -4.58%   | 8.0   | HON     | -5.85%   | 3.0   |
| 21      | PRGO    | -5.73%   | 6.0   | T       | -7.78%   | 2.0   |
| 21      | NWL     | -7.58%   | 3.0   | LNC     | -1.69%   | 9.0   |
| 21      | TSLA    | -4.51%   | 5.0   | META    | -11.35%  | 1.0   |
| 21      | ORLY    | -5.5%    | 4.0   | SNY     | -6.68%   | 1.0   |
| 21      | PHM     | -5.15%   | 3.0   | ISRG    | -5.16%   | 1.0   |
| 21      | NEM     | -7.44%   | 2.0   | NVDA    | -3.26%   | 1.0   |
| 21      | HCA     | -7.18%   | 2.0   | LEN     | -2.78%   | 1.0   |
| 21      | PCG     | -0.58%   | 24.0  | FRA     | -1.35%   | 1.0   |
| 21      | IRM     | -3.1%    | 3.0   | VZ      | 2.57%    | 1.0   |
| 21      | HLT     | -3.91%   | 2.0   | CNC     | 4.14%    | 1.0   |
| 21      | VST     | -2.36%   | 2.0   | SBUX    | 8.05%    | 2.0   |
| 21      | BIIB    | -0.32%   | 1.0   | LW      | 6.31%    | 3.0   |
| 21      | BA      | 0.22%    | 8.0   | JAZZ    | 12.62%   | 2.0   |
| 21      | KALU    | 7.23%    | 1.0   | AMC     | 6.69%    | 5.0   |
| 21      | JPM     | 0.61%    | 14.0  | ORCL    | 42.14%   | 1.0   |
| 21      | OXY     | 7.27%    | 2.0   | LLY     | 22.59%   | 2.0   |
| 21      | AMAT    | 14.64%   | 1.0   | ADBE    | 5.18%    | 9.0   |
| 21      | CCL     | 16.58%   | 1.0   | MU      | 46.8%    | 1.0   |
| 21      | SPY     | 8.51%    | 3.0   | USB     | 2.45%    | 22.0  |
| 21      | TXN     | 1.83%    | 16.0  | GNRC    | 15.55%   | 5.0   |
| 21      | LUMN    | 7.79%    | 5.0   | CDNS    | 12.77%   | 10.0  |



---

## 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 2026-06-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | ON      | -3.15%   | 6.0   | MSTR    | -2.39%   | 12.0  |
| 1       | QCOM    | -2.91%   | 5.0   | INTU    | -2.16%   | 10.0  |
| 1       | SLV     | -1.72%   | 8.0   | CPRT    | -1.27%   | 15.0  |
| 1       | AA      | -1.71%   | 8.0   | LUMN    | -3.09%   | 1.0   |
| 1       | MS      | -1.9%    | 5.0   | VFC     | -0.87%   | 3.0   |
| 1       | VST     | -1.06%   | 6.0   | ADBE    | -1.02%   | 2.0   |
| 1       | AMC     | -6.02%   | 1.0   | FRA     | -0.55%   | 1.0   |
| 1       | FSUGY   | -1.28%   | 4.0   | BXP     | -0.49%   | 1.0   |
| 1       | GOOGL   | -2.42%   | 2.0   | CHTR    | 0.03%    | 1.0   |
| 1       | VFC     | -0.72%   | 5.0   | AMAT    | 0.53%    | 1.0   |
| 1       | GS      | -0.17%   | 14.0  | CMCSA   | 0.33%    | 2.0   |
| 1       | INTC    | -0.18%   | 11.0  | T       | 0.93%    | 1.0   |
| 1       | NEM     | -0.66%   | 3.0   | LNC     | 0.69%    | 2.0   |
| 1       | QQQ     | -0.9%    | 2.0   | USB     | 0.59%    | 3.0   |
| 1       | FCX     | -1.34%   | 1.0   | WDC     | 4.22%    | 1.0   |
| 1       | AAPL    | -0.72%   | 1.0   | UNH     | 0.91%    | 5.0   |
| 1       | LLY     | -0.3%    | 2.0   | AMC     | 7.22%    | 1.0   |
| 1       | PCG     | -0.0%    | 16.0  | GNRC    | 7.62%    | 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 2026-06-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | AA      | -22.74%  | 6.0   | MSTR    | -18.98%  | 9.0   |
| 10      | ON      | -17.99%  | 4.0   | INTU    | -12.21%  | 8.0   |
| 10      | SLV     | -9.29%   | 7.0   | CPRT    | -4.45%   | 8.0   |
| 10      | FSUGY   | -7.33%   | 4.0   | WDC     | -2.27%   | 1.0   |
| 10      | NEM     | -11.72%  | 1.0   | FRA     | -0.82%   | 1.0   |
| 10      | B       | -3.22%   | 3.0   | LNC     | 0.36%    | 1.0   |
| 10      | VFC     | -7.18%   | 1.0   | T       | 1.38%    | 1.0   |
| 10      | GOOGL   | -1.49%   | 2.0   | CHTR    | 2.32%    | 1.0   |
| 10      | FCX     | -2.24%   | 1.0   | AMC     | 3.09%    | 1.0   |
| 10      | VNO     | -1.22%   | 1.0   | VFC     | 2.72%    | 3.0   |
| 10      | TRGP    | 0.08%    | 3.0   | USB     | 6.56%    | 2.0   |
| 10      | MS      | 2.24%    | 1.0   | UNH     | 5.56%    | 4.0   |
| 10      | GME     | 2.58%    | 1.0   | GNRC    | 23.44%   | 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 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | THC     | -0.89%   | 71.0  | MSTR    | -0.49%   | 110.0 |
| 1       | UAA     | -0.96%   | 60.0  | NFLX    | -0.18%   | 86.0  |
| 1       | NVDA    | -0.14%   | 255.0 | GNRC    | -1.97%   | 7.0   |
| 1       | BHC     | -1.62%   | 20.0  | ADBE    | -0.51%   | 18.0  |
| 1       | CLF     | -0.92%   | 24.0  | T       | -0.36%   | 21.0  |
| 1       | GT      | -0.39%   | 49.0  | BIIB    | -0.23%   | 32.0  |
| 1       | QCOM    | -0.57%   | 32.0  | JAZZ    | -0.34%   | 21.0  |
| 1       | FCX     | -3.28%   | 3.0   | PRGO    | -1.13%   | 6.0   |
| 1       | INTC    | -0.54%   | 18.0  | CPRT    | -0.42%   | 14.0  |
| 1       | AMD     | -0.15%   | 66.0  | CHTR    | -0.38%   | 15.0  |
| 1       | MSTR    | -4.69%   | 2.0   | OXY     | -3.53%   | 1.0   |
| 1       | MU      | -0.68%   | 13.0  | CMG     | -3.29%   | 1.0   |
| 1       | AMAT    | -0.09%   | 92.0  | UNH     | -0.09%   | 37.0  |
| 1       | LUMN    | -1.04%   | 7.0   | BALL    | -1.45%   | 2.0   |
| 1       | TXN     | -0.53%   | 12.0  | AMZN    | -0.7%    | 4.0   |
| 1       | QQQ     | -0.1%    | 61.0  | BMJ     | -0.45%   | 5.0   |
| 1       | MS      | -0.15%   | 39.0  | SIVBQ   | -2.07%   | 1.0   |
| 1       | ORCL    | -0.24%   | 23.0  | ISRG    | -1.86%   | 1.0   |
| 1       | CSTM    | -0.26%   | 21.0  | BHC     | -1.67%   | 1.0   |
| 1       | WYNN    | -0.91%   | 5.0   | INTU    | -0.03%   | 31.0  |
| 1       | NWL     | -0.19%   | 22.0  | HON     | -0.78%   | 1.0   |
| 1       | GBTC    | -0.13%   | 28.0  | NAVI    | -0.4%    | 1.0   |
| 1       | SLV     | -0.45%   | 7.0   | VCSH    | 0.24%    | 2.0   |
| 1       | CAH     | -0.51%   | 6.0   | GSK     | 0.53%    | 1.0   |
| 1       | LEN     | -0.38%   | 7.0   | SLV     | 0.78%    | 1.0   |
| 1       | GE      | -1.04%   | 2.0   | BA      | 0.19%    | 5.0   |
| 1       | WRK     | -0.24%   | 6.0   | INTC    | 0.27%    | 4.0   |
| 1       | CYH     | -0.02%   | 61.0  | 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 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | UAA     | -5.24%   | 60.0  | INTU    | -6.23%   | 31.0  |
| 10      | THC     | -3.63%   | 71.0  | VFC     | -2.98%   | 38.0  |
| 10      | AMAT    | -1.32%   | 92.0  | PRGO    | -10.01%  | 6.0   |
| 10      | CLF     | -4.75%   | 24.0  | CPRT    | -3.61%   | 14.0  |
| 10      | GT      | -1.82%   | 49.0  | BIIB    | -1.53%   | 32.0  |
| 10      | CYH     | -1.03%   | 57.0  | MSTR    | -0.38%   | 110.0 |
| 10      | CSTM    | -2.5%    | 21.0  | FIS     | -0.82%   | 40.0  |
| 10      | GOOGL   | -1.19%   | 35.0  | JAZZ    | -1.53%   | 21.0  |
| 10      | MU      | -3.38%   | 12.0  | BA      | -3.37%   | 5.0   |
| 10      | AA      | -1.79%   | 21.0  | SIVBQ   | -13.39%  | 1.0   |
| 10      | EXPE    | -1.24%   | 29.0  | NAVI    | -12.42%  | 1.0   |
| 10      | SLV     | -4.82%   | 7.0   | META    | -0.51%   | 23.0  |
| 10      | LEN     | -4.29%   | 7.0   | VNO     | -1.63%   | 7.0   |
| 10      | CAH     | -4.41%   | 6.0   | BMJ     | -1.94%   | 5.0   |
| 10      | LUMN    | -3.6%    | 7.0   | GNRC    | -1.36%   | 7.0   |
| 10      | QQQ     | -0.41%   | 61.0  | ADBE    | -0.32%   | 18.0  |
| 10      | FSUGY   | -0.21%   | 95.0  | SNY     | -1.62%   | 3.0   |
| 10      | MSTR    | -10.13%  | 2.0   | BHP     | -1.05%   | 4.0   |
| 10      | MS      | -0.42%   | 39.0  | T       | -0.16%   | 21.0  |
| 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      | TXN     | -1.28%   | 9.0   | HON     | 1.24%    | 1.0   |
| 10      | BA      | -4.07%   | 2.0   | BHC     | 1.31%    | 1.0   |
| 10      | GNRC    | -7.09%   | 1.0   | GSK     | 2.17%    | 1.0   |
| 10      | NWL     | -0.28%   | 22.0  | ISRG    | 2.45%    | 1.0   |
| 10      | CTLT    | -6.0%    | 1.0   | TDG     | 0.68%    | 4.0   |
| 10      | SBUX    | -5.93%   | 1.0   | GILD    | 2.92%    | 1.0   |
| 10      | INTU    | -1.99%   | 1.0   | 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 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 21      | UAA     | -10.21%  | 60.0  | INTU    | -7.86%   | 27.0  |
| 21      | THC     | -6.89%   | 70.0  | JAZZ    | -8.05%   | 21.0  |
| 21      | CYH     | -6.33%   | 57.0  | VFC     | -4.39%   | 38.0  |
| 21      | CLF     | -12.86%  | 24.0  | FIS     | -3.43%   | 40.0  |
| 21      | EXPE    | -8.68%   | 29.0  | PRGO    | -15.32%  | 6.0   |
| 21      | AMAT    | -2.73%   | 92.0  | CPRT    | -7.38%   | 12.0  |
| 21      | GT      | -3.75%   | 48.0  | SIVBQ   | -42.98%  | 1.0   |
| 21      | AMD     | -1.73%   | 65.0  | META    | -1.54%   | 23.0  |
| 21      | MOS     | -2.07%   | 30.0  | TDG     | -6.6%    | 4.0   |
| 21      | AA      | -2.55%   | 21.0  | VNO     | -3.75%   | 7.0   |
| 21      | NWL     | -2.22%   | 22.0  | BHP     | -4.61%   | 4.0   |
| 21      | MSTR    | -17.83%  | 2.0   | ISRG    | -14.57%  | 1.0   |
| 21      | LUMN    | -4.78%   | 7.0   | BMJ     | -2.65%   | 5.0   |
| 21      | INTC    | -1.9%    | 17.0  | EXPE    | -4.36%   | 3.0   |
| 21      | FSUGY   | -0.32%   | 93.0  | SNY     | -3.4%    | 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      | SLV     | -1.83%   | 7.0   | GSK     | -3.65%   | 1.0   |
| 21      | CTLT    | -12.45%  | 1.0   | AAP     | -1.38%   | 2.0   |
| 21      | FCX     | -3.7%    | 3.0   | CLF     | -1.14%   | 2.0   |
| 21      | SBUX    | -8.46%   | 1.0   | GNRC    | -0.13%   | 7.0   |
| 21      | TXN     | -1.17%   | 7.0   | BA      | -0.03%   | 5.0   |
| 21      | MU      | -0.8%    | 10.0  | VCSH    | 0.38%    | 2.0   |
| 21      | AZO     | -1.08%   | 7.0   | BALL    | 1.11%    | 2.0   |
| 21      | WRK     | -0.96%   | 6.0   | BXP     | 2.72%    | 1.0   |
| 21      | FITB    | -1.9%    | 1.0   | BIIB    | 0.1%     | 32.0  |
| 21      | BA      | -0.43%   | 2.0   | HON     | 4.09%    | 1.0   |
| 21      | TDG     | -0.05%   | 3.0   | 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 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 63      | UAA     | -20.22%  | 60.0  | VFC     | -11.27%  | 26.0  |
| 63      | THC     | -10.04%  | 60.0  | INTU    | -25.83%  | 11.0  |
| 63      | CYH     | -9.98%   | 50.0  | JAZZ    | -10.85%  | 21.0  |
| 63      | CLF     | -19.22%  | 24.0  | ADBE    | -18.03%  | 10.0  |
| 63      | EXPE    | -15.85%  | 29.0  | PRGO    | -21.02%  | 6.0   |
| 63      | NWL     | -14.52%  | 22.0  | BMJ     | -14.6%   | 5.0   |
| 63      | GT      | -6.52%   | 42.0  | FIS     | -1.78%   | 39.0  |
| 63      | MOS     | -7.31%   | 30.0  | BHP     | -17.28%  | 4.0   |
| 63      | AMAT    | -1.76%   | 92.0  | KALU    | -29.12%  | 2.0   |
| 63      | INTC    | -12.62%  | 10.0  | NWL     | -3.49%   | 14.0  |
| 63      | AMC     | -7.17%   | 13.0  | SNY     | -14.79%  | 3.0   |
| 63      | CZR     | -1.21%   | 74.0  | BIIB    | -1.29%   | 32.0  |
| 63      | AA      | -5.79%   | 14.0  | SIVBQ   | -36.12%  | 1.0   |
| 63      | JPM     | -5.61%   | 11.0  | TDG     | -8.55%   | 4.0   |
| 63      | ELAN    | -3.92%   | 15.0  | BHC     | -27.97%  | 1.0   |
| 63      | MSTR    | -26.7%   | 2.0   | EXPE    | -9.28%   | 3.0   |
| 63      | BBY     | -1.27%   | 31.0  | CPRT    | -17.74%  | 1.0   |
| 63      | QCOM    | -1.29%   | 30.0  | CLF     | -7.68%   | 2.0   |
| 63      | CCL     | -0.94%   | 24.0  | GNRC    | -1.41%   | 7.0   |
| 63      | LEN     | -3.05%   | 7.0   | NAVI    | -9.58%   | 1.0   |
| 63      | CTLT    | -20.02%  | 1.0   | BA      | -1.36%   | 5.0   |
| 63      | TDG     | -3.37%   | 3.0   | HON     | -6.45%   | 1.0   |
| 63      | INTU    | -4.29%   | 1.0   | VICI    | -0.8%    | 4.0   |
| 63      | NEM     | -3.25%   | 1.0   | THC     | -0.73%   | 1.0   |
| 63      | WRK     | -0.45%   | 6.0   | VCSH    | 0.15%    | 2.0   |
| 63      | SBUX    | -1.73%   | 1.0   | OXY     | 0.32%    | 1.0   |
| 63      | TXN     | -0.52%   | 3.0   | GILD    | 0.72%    | 1.0   |
| 63      | FITB    | -0.42%   | 1.0   | GE      | 1.67%    | 1.0   |
| 63      | USB     | 0.4%     | 5.0   | AMC     | 3.69%    | 1.0   |
| 63      | BHC     | 0.11%    | 20.0  | ISRG    | 6.51%    | 1.0   |



---

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

Period examined: All model dates from 2022-01-31 through 2026-06-29

| 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  | FIS     | -5.36%   | 38.0  |
| 126     | AMC     | -32.83%  | 13.0  | UNH     | -5.08%   | 35.0  |
| 126     | GT      | -10.15%  | 34.0  | JAZZ    | -7.15%   | 21.0  |
| 126     | BBY     | -11.48%  | 26.0  | SIVBQ   | -99.78%  | 1.0   |
| 126     | MOS     | -8.48%   | 30.0  | ADBE    | -22.89%  | 4.0   |
| 126     | EXPE    | -12.13%  | 15.0  | BHC     | -79.63%  | 1.0   |
| 126     | GOOGL   | -4.31%   | 35.0  | AMC     | -76.78%  | 1.0   |
| 126     | CZR     | -1.99%   | 70.0  | PRGO    | -37.2%   | 2.0   |
| 126     | ELAN    | -9.75%   | 13.0  | BHP     | -13.56%  | 4.0   |
| 126     | QCOM    | -3.79%   | 30.0  | AAP     | -27.02%  | 2.0   |
| 126     | WRK     | -12.96%  | 6.0   | BMJ     | -9.8%    | 5.0   |
| 126     | WYNN    | -14.88%  | 5.0   | AMZN    | -11.87%  | 4.0   |
| 126     | USB     | -13.83%  | 5.0   | CMCSA   | -9.49%   | 3.0   |
| 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     | MSTR    | 2.77%    | 2.0   | CMG     | 4.66%    | 1.0   |
| 126     | JPM     | 1.12%    | 7.0   | GE      | 5.07%    | 1.0   |
| 126     | SPY     | 8.92%    | 1.0   | PCG     | 2.41%    | 3.0   |
| 126     | MNST    | 13.19%   | 1.0   | VICI    | 3.01%    | 4.0   |



---

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

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 252     | UAA     | -31.71%  | 60.0  | VFC     | -58.66%  | 20.0  |
| 252     | CZR     | -12.42%  | 68.0  | BIIB    | -31.07%  | 33.0  |
| 252     | GME     | -24.29%  | 32.0  | NWL     | -44.47%  | 14.0  |
| 252     | CLF     | -28.21%  | 24.0  | GNRC    | -53.38%  | 7.0   |
| 252     | NWL     | -34.48%  | 19.0  | SIVBQ   | -99.98%  | 1.0   |
| 252     | AAP     | -30.0%   | 18.0  | AMC     | -91.75%  | 1.0   |
| 252     | AMC     | -49.17%  | 10.0  | BHC     | -68.72%  | 1.0   |
| 252     | GT      | -29.06%  | 15.0  | 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     | CYH     | -2.86%   | 41.0  | NAVI    | -10.93%  | 1.0   |
| 252     | MSTR    | -55.97%  | 2.0   | UNH     | -6.64%   | 1.0   |
| 252     | WYNN    | -10.86%  | 5.0   | BXP     | -1.02%   | 1.0   |
| 252     | USB     | -8.52%   | 5.0   | TLT     | 0.13%    | 4.0   |
| 252     | WDC     | -19.07%  | 1.0   | HON     | 0.6%     | 1.0   |
| 252     | SBUX    | -13.32%  | 1.0   | OXY     | 5.96%    | 1.0   |
| 252     | WRK     | 1.29%    | 6.0   | VICI    | 1.52%    | 4.0   |
| 252     | SPY     | 12.74%   | 1.0   | GSK     | 6.91%    | 1.0   |
| 252     | CDNS    | 15.1%    | 1.0   | BALL    | 7.84%    | 2.0   |
| 252     | CTLT    | 20.96%   | 1.0   | EXPE    | 8.26%    | 3.0   |
| 252     | INTU    | 21.91%   | 1.0   | AMZN    | 7.78%    | 4.0   |
| 252     | TXN     | 8.07%    | 3.0   | GILD    | 33.36%   | 1.0   |
| 252     | FCX     | 7.41%    | 4.0   | BMJ     | 6.8%     | 5.0   |
| 252     | MNST    | 33.42%   | 1.0   | ISRG    | 37.07%   | 1.0   |
| 252     | FITB    | 36.7%    | 1.0   | NVS     | 29.29%   | 2.0   |
| 252     | ACGL    | 13.91%   | 3.0   | GE      | 74.42%   | 1.0   |
| 252     | ETRN    | 8.15%    | 7.0   | PCG     | 37.26%   | 3.0   |
| 252     | TDG     | 20.44%   | 3.0   | CHTR    | 8.47%    | 15.0  |



---

## 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | ON      | -4.07%   | 5.0   | MSTR    | -0.43%   | 85.0  |
| 1       | THC     | -0.35%   | 39.0  | ADBE    | -0.56%   | 17.0  |
| 1       | QCOM    | -4.94%   | 2.0   | PRGO    | -1.13%   | 6.0   |
| 1       | AA      | -1.07%   | 9.0   | CPRT    | -0.42%   | 14.0  |
| 1       | MS      | -0.48%   | 20.0  | CMG     | -3.29%   | 1.0   |
| 1       | TEVA    | -0.19%   | 30.0  | UNH     | -0.05%   | 36.0  |
| 1       | TXN     | -0.56%   | 9.0   | AMC     | -1.61%   | 1.0   |
| 1       | ORCL    | -0.48%   | 8.0   | INTU    | -0.03%   | 28.0  |
| 1       | SLV     | -0.45%   | 7.0   | NVS     | 0.05%    | 6.0   |
| 1       | CAH     | -0.51%   | 6.0   | VCSH    | 0.24%    | 2.0   |
| 1       | CZR     | -0.46%   | 6.0   | JAZZ    | 0.6%     | 1.0   |
| 1       | NWL     | -0.81%   | 3.0   | AMD     | 0.71%    | 1.0   |
| 1       | AMC     | -0.69%   | 2.0   | BA      | 0.19%    | 5.0   |
| 1       | INTC    | -0.15%   | 8.0   | CMCSA   | 0.31%    | 4.0   |
| 1       | VNO     | -0.58%   | 2.0   | USB     | 1.29%    | 1.0   |
| 1       | MU      | -0.28%   | 4.0   | TDG     | 0.4%     | 4.0   |
| 1       | GE      | -0.65%   | 1.0   | CLF     | 2.08%    | 2.0   |
| 1       | BA      | -0.27%   | 2.0   | CDNS    | 4.95%    | 1.0   |
| 1       | LUMN    | -0.19%   | 2.0   | ON      | 5.5%     | 1.0   |
| 1       | GLD     | -0.35%   | 1.0   | CNC     | 0.21%    | 28.0  |
| 1       | TRGP    | -0.03%   | 11.0  | FIS     | 3.08%    | 2.0   |
| 1       | GOOGL   | -0.26%   | 1.0   | LUMN    | 1.79%    | 4.0   |
| 1       | NEM     | 0.1%     | 2.0   | AAP     | 4.92%    | 2.0   |
| 1       | CCL     | 0.1%     | 7.0   | 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | THC     | -3.54%   | 39.0  | INTU    | -7.07%   | 28.0  |
| 10      | AA      | -6.39%   | 9.0   | MSTR    | -1.95%   | 85.0  |
| 10      | EXPE    | -1.24%   | 29.0  | PRGO    | -10.01%  | 6.0   |
| 10      | SLV     | -4.82%   | 7.0   | CPRT    | -3.61%   | 14.0  |
| 10      | MS      | -1.56%   | 20.0  | AMC     | -22.04%  | 1.0   |
| 10      | CAH     | -4.41%   | 6.0   | BA      | -3.37%   | 5.0   |
| 10      | JPM     | -1.26%   | 11.0  | ADBE    | -0.59%   | 17.0  |
| 10      | LEN     | -8.96%   | 1.0   | VFC     | -0.36%   | 18.0  |
| 10      | BA      | -4.07%   | 2.0   | FIS     | -3.07%   | 2.0   |
| 10      | TXN     | -1.02%   | 6.0   | AMD     | 0.43%    | 1.0   |
| 10      | VNO     | -0.46%   | 1.0   | VCSH    | 0.51%    | 2.0   |
| 10      | AMAT    | -0.1%    | 4.0   | TDG     | 0.68%    | 4.0   |
| 10      | ELAN    | 0.96%    | 2.0   | USB     | 3.24%    | 1.0   |
| 10      | CLF     | 3.99%    | 1.0   | JAZZ    | 5.05%    | 1.0   |
| 10      | GE      | 5.96%    | 1.0   | CLF     | 2.73%    | 2.0   |
| 10      | GT      | 0.19%    | 34.0  | CMG     | 8.46%    | 1.0   |
| 10      | AMC     | 3.79%    | 2.0   | CDNS    | 9.68%    | 1.0   |
| 10      | SPY     | 7.63%    | 1.0   | AAP     | 4.93%    | 2.0   |
| 10      | GLD     | 8.81%    | 1.0   | ON      | 10.88%   | 1.0   |
| 10      | GOOGL   | 10.8%    | 1.0   | NVS     | 3.14%    | 6.0   |
| 10      | KEY     | 11.46%   | 1.0   | CMCSA   | 6.02%    | 4.0   |
| 10      | BBY     | 1.66%    | 9.0   | CNC     | 1.19%    | 28.0  |
| 10      | VST     | 1.88%    | 8.0   | LUMN    | 15.49%   | 3.0   |
| 10      | PHM     | 0.7%     | 22.0  | UNH     | 1.32%    | 36.0  |



---

## 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 21      | THC     | -7.48%   | 38.0  | INTU    | -9.83%   | 24.0  |
| 21      | EXPE    | -8.68%   | 29.0  | MSTR    | -2.71%   | 83.0  |
| 21      | GT      | -2.46%   | 33.0  | PRGO    | -15.32%  | 6.0   |
| 21      | MS      | -2.36%   | 20.0  | CPRT    | -7.38%   | 12.0  |
| 21      | CYH     | -1.55%   | 16.0  | VFC     | -1.67%   | 18.0  |
| 21      | CLF     | -23.86%  | 1.0   | AMC     | -26.88%  | 1.0   |
| 21      | AA      | -2.36%   | 9.0   | FIS     | -13.35%  | 2.0   |
| 21      | JPM     | -1.85%   | 11.0  | TDG     | -6.6%    | 4.0   |
| 21      | CAH     | -3.04%   | 6.0   | ON      | -13.5%   | 1.0   |
| 21      | SLV     | -1.83%   | 7.0   | AAP     | -1.38%   | 2.0   |
| 21      | AMC     | -4.16%   | 2.0   | CLF     | -1.14%   | 2.0   |
| 21      | VNO     | -5.8%    | 1.0   | BA      | -0.03%   | 5.0   |
| 21      | TXN     | -0.56%   | 4.0   | VCSH    | 0.38%    | 2.0   |
| 21      | BA      | -0.43%   | 2.0   | JAZZ    | 1.9%     | 1.0   |
| 21      | LEN     | 0.07%    | 1.0   | CDNS    | 10.33%   | 1.0   |
| 21      | VST     | 0.47%    | 8.0   | USB     | 11.76%   | 1.0   |
| 21      | GLD     | 3.96%    | 1.0   | CMG     | 12.96%   | 1.0   |
| 21      | GOOGL   | 4.1%     | 1.0   | AMD     | 18.88%   | 1.0   |
| 21      | GE      | 5.62%    | 1.0   | CMCSA   | 8.71%    | 4.0   |
| 21      | ELAN    | 4.75%    | 2.0   | ADBE    | 2.41%    | 17.0  |
| 21      | SPY     | 10.51%   | 1.0   | NVS     | 7.33%    | 6.0   |
| 21      | LUMN    | 8.12%    | 2.0   | UNH     | 1.75%    | 36.0  |
| 21      | NEM     | 16.83%   | 1.0   | LUMN    | 30.52%   | 3.0   |
| 21      | NWL     | 7.08%    | 3.0   | CNC     | 3.35%    | 28.0  |



---

## 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 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 63      | THC     | -19.42%  | 28.0  | INTU    | -40.55%  | 8.0   |
| 63      | EXPE    | -15.85%  | 29.0  | ADBE    | -18.42%  | 9.0   |
| 63      | ORCL    | -10.53%  | 8.0   | PRGO    | -21.02%  | 6.0   |
| 63      | JPM     | -5.61%   | 11.0  | TDG     | -8.55%   | 4.0   |
| 63      | NWL     | -18.42%  | 3.0   | FIS     | -30.54%  | 1.0   |
| 63      | GT      | -1.63%   | 27.0  | VFC     | -3.11%   | 6.0   |
| 63      | CCL     | -4.86%   | 7.0   | CPRT    | -17.74%  | 1.0   |
| 63      | VST     | -3.47%   | 8.0   | CLF     | -7.68%   | 2.0   |
| 63      | LEN     | -26.53%  | 1.0   | ON      | -9.78%   | 1.0   |
| 63      | AMC     | -8.14%   | 2.0   | BA      | -1.36%   | 5.0   |
| 63      | VNO     | -12.63%  | 1.0   | AMD     | -3.78%   | 1.0   |
| 63      | ELAN    | -5.88%   | 2.0   | VCSH    | 0.15%    | 2.0   |
| 63      | NEM     | -3.25%   | 1.0   | JAZZ    | 9.83%    | 1.0   |
| 63      | GE      | 0.67%    | 1.0   | AAP     | 5.92%    | 2.0   |
| 63      | CLF     | 0.68%    | 1.0   | CMG     | 22.65%   | 1.0   |
| 63      | AMD     | 1.06%    | 2.0   | CDNS    | 32.12%   | 1.0   |
| 63      | GOOGL   | 6.26%    | 1.0   | CMCSA   | 10.75%   | 4.0   |
| 63      | GLD     | 11.31%   | 1.0   | UNH     | 3.57%    | 36.0  |
| 63      | PHM     | 0.57%    | 22.0  | MSTR    | 2.71%    | 50.0  |
| 63      | CAH     | 4.03%    | 4.0   | NVS     | 23.72%   | 6.0   |
| 63      | AA      | 8.53%    | 2.0   | LUMN    | 100.22%  | 3.0   |
| 63      | KEY     | 21.53%   | 1.0   | CNC     | 20.1%    | 28.0  |



---

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

Period examined: All model dates from 2025-07-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 126     | ORCL    | -35.08%  | 8.0   | UNH     | -4.99%   | 34.0  |
| 126     | GT      | -11.73%  | 19.0  | ADBE    | -24.88%  | 3.0   |
| 126     | EXPE    | -12.13%  | 15.0  | PRGO    | -37.2%   | 2.0   |
| 126     | AMC     | -52.42%  | 2.0   | AAP     | -27.02%  | 2.0   |
| 126     | VST     | -9.64%   | 5.0   | CMCSA   | -9.49%   | 3.0   |
| 126     | PHM     | -2.96%   | 12.0  | CLF     | -12.93%  | 2.0   |
| 126     | NWL     | -16.67%  | 2.0   | MSTR    | -17.58%  | 1.0   |
| 126     | VNO     | -30.28%  | 1.0   | CMG     | 4.66%    | 1.0   |
| 126     | BBY     | 1.03%    | 4.0   | ON      | 7.47%    | 1.0   |
| 126     | JPM     | 1.12%    | 7.0   | JAZZ    | 38.7%    | 1.0   |
| 126     | GE      | 8.22%    | 1.0   | BA      | 10.41%   | 5.0   |
| 126     | CYH     | 2.26%    | 4.0   | NVS     | 16.17%   | 6.0   |
| 126     | GLD     | 20.61%   | 1.0   | AMD     | 143.52%  | 1.0   |
| 126     | KEY     | 25.98%   | 1.0   | LUMN    | 72.09%   | 3.0   |
| 126     | AVGO    | 11.59%   | 3.0   | CNC     | 32.64%   | 26.0  |



---

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

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

Period examined: All model dates from 2026-04-02 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | ON      | -4.07%   | 5.0   | CPRT    | -0.39%   | 13.0  |
| 1       | SLV     | -2.4%    | 5.0   | LUMN    | -3.09%   | 1.0   |
| 1       | QCOM    | -4.94%   | 2.0   | AMC     | -1.61%   | 1.0   |
| 1       | AA      | -1.14%   | 7.0   | USB     | 1.29%    | 1.0   |
| 1       | TXN     | -0.56%   | 9.0   | ADBE    | 0.21%    | 7.0   |
| 1       | THC     | -0.38%   | 10.0  | MSTR    | 0.1%     | 34.0  |
| 1       | NEM     | -2.55%   | 1.0   | FIS     | 7.06%    | 1.0   |
| 1       | FSUGY   | -0.86%   | 2.0   | INTU    | 0.43%    | 19.0  |
| 1       | PCG     | -0.05%   | 25.0  | VFC     | 1.45%    | 11.0  |



---

## 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 2026-04-02 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | AA      | -5.73%   | 7.0   | INTU    | -5.43%   | 19.0  |
| 10      | GT      | -5.49%   | 7.0   | CPRT    | -3.64%   | 13.0  |
| 10      | SLV     | -6.76%   | 5.0   | AMC     | -22.04%  | 1.0   |
| 10      | PCG     | -0.84%   | 20.0  | VFC     | -0.48%   | 11.0  |
| 10      | FSUGY   | -8.05%   | 2.0   | USB     | 3.24%    | 1.0   |
| 10      | CAH     | -7.08%   | 2.0   | FIS     | 5.44%    | 1.0   |
| 10      | THC     | -1.07%   | 10.0  | ADBE    | 3.57%    | 7.0   |
| 10      | BA      | -4.07%   | 2.0   | MSTR    | 1.56%    | 34.0  |



---

### 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 2026-04-02 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 21      | GT      | -13.39%  | 6.0   | MSTR    | -7.82%   | 32.0  |
| 21      | THC     | -6.76%   | 9.0   | INTU    | -9.35%   | 15.0  |
| 21      | SLV     | -7.2%    | 5.0   | CPRT    | -7.32%   | 11.0  |
| 21      | CAH     | -7.27%   | 2.0   | VFC     | -5.24%   | 11.0  |
| 21      | PCG     | -0.93%   | 14.0  | AMC     | -26.88%  | 1.0   |
| 21      | AA      | -1.42%   | 7.0   | FIS     | -2.33%   | 1.0   |
| 21      | TXN     | -0.56%   | 4.0   | USB     | 11.76%   | 1.0   |
| 21      | BA      | -0.43%   | 2.0   | ADBE    | 5.15%    | 7.0   |



---

### 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 2026-06-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 1       | ON      | -14.87%  | 2.0   | INTU    | -1.0%    | 4.0   |
| 1       | QCOM    | -4.94%   | 2.0   | LUMN    | -3.09%   | 1.0   |
| 1       | THC     | -3.82%   | 1.0   | MSTR    | -1.2%    | 2.0   |
| 1       | NEM     | -2.55%   | 1.0   | CPRT    | 0.56%    | 2.0   |





---

### 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 2026-06-01 through 2026-06-29

| Horizon | Bullish | FwdPxRet | Count | Bearish | FwdPxRet | Count |
|---------|---------|----------|-------|---------|----------|-------|
| 10      | ON      | -24.91%  | 1.0   | INTU    | -11.4%   | 4.0   |
| 10      | FSUGY   | -8.05%   | 2.0   | MSTR    | -13.74%  | 2.0   |
| 10      | PCG     | -0.07%   | 6.0   | CPRT    | -5.87%   | 2.0   |



---

## Appendix

### All Out of Sample Model Dates

#### 1d Horizon

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | group_type | VS_Group            | mean   | std_dev | IR     | count |
|---------|------------|---------------------|--------|---------|--------|-------|
| 1       | Bull       | VS>6 (Bull)         | 0.0012 | 0.0187  | 0.0648 | 1104  |
| 1       | Bull       | PosVaRAAdjVS (Bull) | 0.0008 | 0.0153  | 0.0535 | 1105  |
| 1       | Benchmarks | QQQ                 | 0.0007 | 0.0147  | 0.0501 | 1093  |
| 1       | Bull       | PosVS (Bull)        | 0.0007 | 0.0135  | 0.0504 | 1105  |
| 1       | LongShort  | VarAdjPosNeg_Diff   | 0.0005 | 0.0088  | 0.0615 | 1105  |
| 1       | Benchmarks | SPY                 | 0.0005 | 0.0111  | 0.0467 | 1105  |
| 1       | Benchmarks | AvgTicker_VV        | 0.0005 | 0.0116  | 0.0426 | 1105  |
| 1       | Bear       | VS<-9 (Bear)        | 0.0005 | 0.0342  | 0.0140 | 515   |
| 1       | Bull       | VS>9 (Bull)         | 0.0004 | 0.0268  | 0.0155 | 940   |
| 1       | Bear       | NegVS (Bear)        | 0.0004 | 0.0103  | 0.0346 | 1105  |
| 1       | LongShort  | PosNeg_Diff         | 0.0003 | 0.0059  | 0.0546 | 1105  |
| 1       | Bear       | NegVaRAAdjVS (Bear) | 0.0003 | 0.0105  | 0.0269 | 1105  |
| 1       | Bear       | VS<-6 (Bear)        | 0.0000 | 0.0207  | 0.0018 | 1068  |



---

## 10d Horizon

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | group_type | VS_Group           | mean   | std_dev | IR     | count |
|---------|------------|--------------------|--------|---------|--------|-------|
| 10      | Bull       | VS>9 (Bull)        | 0.0108 | 0.0875  | 0.1235 | 931   |
| 10      | Bull       | VS>6 (Bull)        | 0.0100 | 0.0568  | 0.1765 | 1095  |
| 10      | Bull       | PosVaRAdjVS (Bull) | 0.0083 | 0.0453  | 0.1840 | 1096  |
| 10      | Bear       | VS<-9 (Bear)       | 0.0078 | 0.0974  | 0.0803 | 514   |
| 10      | Benchmarks | QQQ                | 0.0073 | 0.0422  | 0.1741 | 1084  |
| 10      | Bull       | PosVS (Bull)       | 0.0062 | 0.0401  | 0.1544 | 1096  |
| 10      | LongShort  | VarAdjPosNeg_Diff  | 0.0058 | 0.0272  | 0.2136 | 1096  |
| 10      | Bear       | VS<-6 (Bear)       | 0.0056 | 0.0694  | 0.0808 | 1059  |
| 10      | Benchmarks | SPY                | 0.0050 | 0.0316  | 0.1590 | 1096  |
| 10      | Benchmarks | AvgTicker_VV       | 0.0048 | 0.0349  | 0.1361 | 1096  |
| 10      | Bear       | NegVS (Bear)       | 0.0031 | 0.0318  | 0.0990 | 1096  |
| 10      | LongShort  | PosNeg_Diff        | 0.0030 | 0.0179  | 0.1701 | 1096  |
| 10      | Bear       | NegVaRAdjVS (Bear) | 0.0025 | 0.0321  | 0.0786 | 1096  |



---

## 21d Horizon

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | group_type | VS_Group           | mean   | std_dev | IR     | count |
|---------|------------|--------------------|--------|---------|--------|-------|
| 21      | Bull       | VS>9 (Bull)        | 0.0231 | 0.1311  | 0.1761 | 921   |
| 21      | Bull       | VS>6 (Bull)        | 0.0214 | 0.0824  | 0.2596 | 1084  |
| 21      | Bear       | VS<-9 (Bear)       | 0.0202 | 0.1508  | 0.1338 | 509   |
| 21      | Bull       | PosVaRAdjVS (Bull) | 0.0175 | 0.0647  | 0.2711 | 1085  |
| 21      | Benchmarks | QQQ                | 0.0161 | 0.0613  | 0.2626 | 1073  |
| 21      | Bear       | VS<-6 (Bear)       | 0.0147 | 0.1106  | 0.1330 | 1048  |
| 21      | Bull       | PosVS (Bull)       | 0.0131 | 0.0570  | 0.2300 | 1085  |
| 21      | LongShort  | VarAdjPosNeg_Diff  | 0.0111 | 0.0383  | 0.2912 | 1085  |
| 21      | Benchmarks | SPY                | 0.0111 | 0.0453  | 0.2447 | 1085  |
| 21      | Benchmarks | AvgTicker_VV       | 0.0102 | 0.0503  | 0.2017 | 1085  |
| 21      | Bear       | NegVS (Bear)       | 0.0068 | 0.0461  | 0.1475 | 1085  |
| 21      | Bear       | NegVaRAdjVS (Bear) | 0.0064 | 0.0467  | 0.1370 | 1085  |
| 21      | LongShort  | PosNeg_Diff        | 0.0063 | 0.0243  | 0.2595 | 1085  |



---

## 63d Horizon

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | group_type | VS_Group            | mean   | std_dev | IR     | count |
|---------|------------|---------------------|--------|---------|--------|-------|
| 63      | Bull       | VS>9 (Bull)         | 0.0642 | 0.2220  | 0.2892 | 878   |
| 63      | Bear       | VS<-9 (Bear)        | 0.0601 | 0.2676  | 0.2247 | 471   |
| 63      | Bull       | VS>6 (Bull)         | 0.0573 | 0.1376  | 0.4163 | 1042  |
| 63      | Benchmarks | QQQ                 | 0.0474 | 0.1001  | 0.4734 | 1031  |
| 63      | Bull       | PosVaRAAdjVS (Bull) | 0.0455 | 0.1039  | 0.4385 | 1043  |
| 63      | Bear       | VS<-6 (Bear)        | 0.0415 | 0.1870  | 0.2222 | 1006  |
| 63      | Bull       | PosVS (Bull)        | 0.0364 | 0.0885  | 0.4112 | 1043  |
| 63      | Benchmarks | SPY                 | 0.0328 | 0.0688  | 0.4776 | 1043  |
| 63      | Benchmarks | AvgTicker_VV        | 0.0298 | 0.0763  | 0.3902 | 1043  |
| 63      | LongShort  | VarAdjPosNeg_Diff   | 0.0249 | 0.0661  | 0.3762 | 1043  |
| 63      | Bear       | NegVS (Bear)        | 0.0212 | 0.0672  | 0.3156 | 1043  |
| 63      | Bear       | NegVaRAAdjVS (Bear) | 0.0207 | 0.0705  | 0.2932 | 1043  |
| 63      | LongShort  | PosNeg_Diff         | 0.0152 | 0.0396  | 0.3839 | 1043  |



---

## 126d Horizon

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | group_type | VS_Group           | mean   | std_dev | IR     | count |
|---------|------------|--------------------|--------|---------|--------|-------|
| 126     | Bull       | VS>9 (Bull)        | 0.1330 | 0.3355  | 0.3965 | 816   |
| 126     | Bear       | VS<-9 (Bear)       | 0.1165 | 0.4002  | 0.2911 | 418   |
| 126     | Bull       | VS>6 (Bull)        | 0.1091 | 0.1777  | 0.6141 | 979   |
| 126     | Benchmarks | QQQ                | 0.1024 | 0.1241  | 0.8251 | 968   |
| 126     | Bull       | PosVaRAdjVS (Bull) | 0.0924 | 0.1326  | 0.6968 | 980   |
| 126     | Bear       | VS<-6 (Bear)       | 0.0920 | 0.2741  | 0.3356 | 944   |
| 126     | Bull       | PosVS (Bull)       | 0.0798 | 0.1108  | 0.7204 | 980   |
| 126     | Benchmarks | SPY                | 0.0728 | 0.0855  | 0.8519 | 980   |
| 126     | Benchmarks | AvgTicker_VV       | 0.0674 | 0.0965  | 0.6987 | 980   |
| 126     | Bear       | NegVS (Bear)       | 0.0515 | 0.0899  | 0.5733 | 980   |
| 126     | Bear       | NegVaRAdjVS (Bear) | 0.0505 | 0.0965  | 0.5234 | 980   |
| 126     | LongShort  | VarAdjPosNeg_Diff  | 0.0419 | 0.0946  | 0.4431 | 980   |
| 126     | LongShort  | PosNeg_Diff        | 0.0283 | 0.0572  | 0.4941 | 980   |



---

## 252d Horizon

Period examined: All model dates from 2022-01-31 through 2026-06-29

| Horizon | group_type | VS_Group           | mean   | std_dev | IR     | count |
|---------|------------|--------------------|--------|---------|--------|-------|
| 252     | Bear       | VS<-9 (Bear)       | 0.4323 | 0.7844  | 0.5511 | 343   |
| 252     | Bull       | VS>9 (Bull)        | 0.3925 | 0.5438  | 0.7218 | 707   |
| 252     | Bear       | VS<-6 (Bear)       | 0.3376 | 0.6066  | 0.5565 | 813   |
| 252     | Bull       | VS>6 (Bull)        | 0.2729 | 0.2722  | 1.0028 | 847   |
| 252     | Benchmarks | QQQ                | 0.2458 | 0.1495  | 1.6438 | 839   |
| 252     | Bull       | PosVaRAdjVS (Bull) | 0.2057 | 0.1772  | 1.1612 | 848   |
| 252     | Bull       | PosVS (Bull)       | 0.1739 | 0.1514  | 1.1484 | 848   |
| 252     | Benchmarks | SPY                | 0.1707 | 0.1069  | 1.5969 | 851   |
| 252     | Benchmarks | AvgTicker_VV       | 0.1602 | 0.1362  | 1.1760 | 848   |
| 252     | Bear       | NegVS (Bear)       | 0.1461 | 0.1397  | 1.0461 | 848   |
| 252     | Bear       | NegVaRAdjVS (Bear) | 0.1329 | 0.1509  | 0.8807 | 848   |
| 252     | LongShort  | VarAdjPosNeg_Diff  | 0.0728 | 0.1639  | 0.4442 | 848   |
| 252     | LongShort  | PosNeg_Diff        | 0.0277 | 0.1004  | 0.2762 | 848   |



---

## Prior 365D Model Dates (P365D)

### 1d Horizon

Period examined: All model dates from 2025-07-01 through 2026-06-29

| Horizon | group_type | VS_Group            | mean    | std_dev | IR      | count |
|---------|------------|---------------------|---------|---------|---------|-------|
| 1       | Bull       | VS>6 (Bull)         | 0.0020  | 0.0142  | 0.1444  | 250   |
| 1       | Bull       | PosVaRAAdjVS (Bull) | 0.0014  | 0.0119  | 0.1144  | 250   |
| 1       | Bull       | PosVS (Bull)        | 0.0013  | 0.0105  | 0.1278  | 250   |
| 1       | Benchmarks | QQQ                 | 0.0013  | 0.0114  | 0.1097  | 250   |
| 1       | Bull       | VS>9 (Bull)         | 0.0011  | 0.0220  | 0.0502  | 222   |
| 1       | LongShort  | PosNeg_Diff         | 0.0010  | 0.0066  | 0.1453  | 250   |
| 1       | Benchmarks | AvgTicker_VV        | 0.0008  | 0.0086  | 0.0984  | 250   |
| 1       | Benchmarks | SPY                 | 0.0008  | 0.0079  | 0.0997  | 250   |
| 1       | LongShort  | VarAdjPosNeg_Diff   | 0.0007  | 0.0083  | 0.0858  | 250   |
| 1       | Bear       | NegVaRAAdjVS (Bear) | 0.0006  | 0.0083  | 0.0781  | 250   |
| 1       | Bear       | NegVS (Bear)        | 0.0004  | 0.0077  | 0.0501  | 250   |
| 1       | Bear       | VS<-9 (Bear)        | -0.0000 | 0.0353  | -0.0005 | 171   |
| 1       | Bear       | VS<-6 (Bear)        | -0.0011 | 0.0171  | -0.0671 | 248   |





---

## 10d Horizon

Period examined: All model dates from 2025-07-01 through 2026-06-29

| Horizon | group_type | VS_Group            | mean    | std_dev | IR      | count |
|---------|------------|---------------------|---------|---------|---------|-------|
| 10      | Bull       | VS>9 (Bull)         | 0.0193  | 0.0710  | 0.2720  | 213   |
| 10      | Bull       | VS>6 (Bull)         | 0.0175  | 0.0403  | 0.4356  | 241   |
| 10      | Bull       | PosVaRAAdjVS (Bull) | 0.0121  | 0.0310  | 0.3901  | 241   |
| 10      | Bull       | PosVS (Bull)        | 0.0119  | 0.0285  | 0.4161  | 241   |
| 10      | Benchmarks | QQQ                 | 0.0117  | 0.0329  | 0.3570  | 241   |
| 10      | Benchmarks | AvgTicker_VV        | 0.0085  | 0.0246  | 0.3472  | 241   |
| 10      | Benchmarks | SPY                 | 0.0075  | 0.0227  | 0.3289  | 241   |
| 10      | LongShort  | PosNeg_Diff         | 0.0072  | 0.0176  | 0.4077  | 241   |
| 10      | Bear       | NegVaRAAdjVS (Bear) | 0.0067  | 0.0249  | 0.2691  | 241   |
| 10      | LongShort  | VarAdjPosNeg_Diff   | 0.0054  | 0.0248  | 0.2170  | 241   |
| 10      | Bear       | NegVS (Bear)        | 0.0047  | 0.0230  | 0.2044  | 241   |
| 10      | Bear       | VS<-6 (Bear)        | -0.0091 | 0.0586  | -0.1551 | 239   |
| 10      | Bear       | VS<-9 (Bear)        | -0.0106 | 0.0940  | -0.1127 | 170   |



---

## 21d Horizon

Period examined: All model dates from 2025-07-01 through 2026-06-29

| Horizon | group_type | VS_Group            | mean    | std_dev | IR      | count |
|---------|------------|---------------------|---------|---------|---------|-------|
| 21      | Bull       | VS>9 (Bull)         | 0.0403  | 0.1053  | 0.3824  | 204   |
| 21      | Bull       | VS>6 (Bull)         | 0.0338  | 0.0573  | 0.5903  | 230   |
| 21      | Bull       | PosVaRAAdjVS (Bull) | 0.0269  | 0.0406  | 0.6614  | 230   |
| 21      | Benchmarks | QQQ                 | 0.0252  | 0.0511  | 0.4937  | 230   |
| 21      | Bull       | PosVS (Bull)        | 0.0247  | 0.0389  | 0.6347  | 230   |
| 21      | Benchmarks | AvgTicker_VV        | 0.0187  | 0.0364  | 0.5144  | 230   |
| 21      | Bear       | NegVaRAAdjVS (Bear) | 0.0169  | 0.0384  | 0.4406  | 230   |
| 21      | Benchmarks | SPY                 | 0.0161  | 0.0339  | 0.4757  | 230   |
| 21      | LongShort  | PosNeg_Diff         | 0.0136  | 0.0193  | 0.7053  | 230   |
| 21      | Bear       | NegVS (Bear)        | 0.0111  | 0.0347  | 0.3200  | 230   |
| 21      | LongShort  | VarAdjPosNeg_Diff   | 0.0099  | 0.0314  | 0.3164  | 230   |
| 21      | Bear       | VS<-6 (Bear)        | -0.0105 | 0.0851  | -0.1231 | 228   |
| 21      | Bear       | VS<-9 (Bear)        | -0.0118 | 0.1437  | -0.0821 | 165   |



---

## 63d Horizon

Period examined: All model dates from 2025-07-01 through 2026-06-29

| Horizon | group_type | VS_Group           | mean   | std_dev | IR     | count |
|---------|------------|--------------------|--------|---------|--------|-------|
| 63      | Bull       | VS>9 (Bull)        | 0.1436 | 0.2187  | 0.6567 | 166   |
| 63      | Bull       | VS>6 (Bull)        | 0.1073 | 0.0936  | 1.1464 | 188   |
| 63      | Bull       | PosVaRAdjVS (Bull) | 0.0815 | 0.0644  | 1.2647 | 188   |
| 63      | Bull       | PosVS (Bull)       | 0.0719 | 0.0484  | 1.4864 | 188   |
| 63      | Bear       | VS<-9 (Bear)       | 0.0681 | 0.2394  | 0.2844 | 127   |
| 63      | Benchmarks | QQQ                | 0.0653 | 0.0841  | 0.7762 | 188   |
| 63      | Benchmarks | AvgTicker_VV       | 0.0582 | 0.0400  | 1.4554 | 188   |
| 63      | Bear       | NegVaRAdjVS (Bear) | 0.0525 | 0.0506  | 1.0375 | 188   |
| 63      | Benchmarks | SPY                | 0.0425 | 0.0454  | 0.9371 | 188   |
| 63      | Bear       | NegVS (Bear)       | 0.0396 | 0.0360  | 1.0999 | 188   |
| 63      | LongShort  | PosNeg_Diff        | 0.0322 | 0.0360  | 0.8948 | 188   |
| 63      | Bear       | VS<-6 (Bear)       | 0.0320 | 0.1420  | 0.2252 | 186   |
| 63      | LongShort  | VarAdjPosNeg_Diff  | 0.0289 | 0.0572  | 0.5061 | 188   |



---

## 126d Horizon

Period examined: All model dates from 2025-07-01 through 2026-06-29

| Horizon | group_type | VS_Group           | mean   | std_dev | IR     | count |
|---------|------------|--------------------|--------|---------|--------|-------|
| 126     | Bull       | VS>9 (Bull)        | 0.3405 | 0.4809  | 0.7081 | 104   |
| 126     | Bull       | VS>6 (Bull)        | 0.2049 | 0.1800  | 1.1388 | 125   |
| 126     | Bull       | PosVaRAdjVS (Bull) | 0.1739 | 0.1097  | 1.5848 | 125   |
| 126     | Bull       | PosVS (Bull)       | 0.1699 | 0.0667  | 2.5460 | 125   |
| 126     | Benchmarks | AvgTicker_VV       | 0.1290 | 0.0461  | 2.8005 | 125   |
| 126     | Bear       | VS<-9 (Bear)       | 0.1161 | 0.3162  | 0.3670 | 74    |
| 126     | Bear       | NegVaRAdjVS (Bear) | 0.0971 | 0.0650  | 1.4937 | 125   |
| 126     | Benchmarks | QQQ                | 0.0926 | 0.0692  | 1.3367 | 125   |
| 126     | LongShort  | PosNeg_Diff        | 0.0889 | 0.0604  | 1.4713 | 125   |
| 126     | Bear       | NegVS (Bear)       | 0.0810 | 0.0451  | 1.7979 | 125   |
| 126     | LongShort  | VarAdjPosNeg_Diff  | 0.0768 | 0.1169  | 0.6569 | 125   |
| 126     | Benchmarks | SPY                | 0.0680 | 0.0413  | 1.6465 | 125   |
| 126     | Bear       | VS<-6 (Bear)       | 0.0661 | 0.1672  | 0.3955 | 124   |



---

## Prior 90D Model Dates (P90D)

### 1d Horizon

Period examined: All model dates from 2026-04-02 through 2026-06-29

| Horizon | group_type | VS_Group            | mean    | std_dev | IR      | count |
|---------|------------|---------------------|---------|---------|---------|-------|
| 1       | Benchmarks | QQQ                 | 0.0040  | 0.0148  | 0.2667  | 60    |
| 1       | Bull       | VS>6 (Bull)         | 0.0028  | 0.0163  | 0.1718  | 60    |
| 1       | Bull       | PosVaRAAdjVS (Bull) | 0.0025  | 0.0125  | 0.1959  | 60    |
| 1       | Benchmarks | SPY                 | 0.0022  | 0.0088  | 0.2507  | 60    |
| 1       | Bull       | PosVS (Bull)        | 0.0020  | 0.0114  | 0.1741  | 60    |
| 1       | Bear       | NegVaRAAdjVS (Bear) | 0.0018  | 0.0084  | 0.2126  | 60    |
| 1       | Benchmarks | AvgTicker_VV        | 0.0018  | 0.0089  | 0.1974  | 60    |
| 1       | Bear       | NegVS (Bear)        | 0.0014  | 0.0078  | 0.1812  | 60    |
| 1       | LongShort  | VarAdjPosNeg_Diff   | 0.0007  | 0.0098  | 0.0693  | 60    |
| 1       | LongShort  | PosNeg_Diff         | 0.0006  | 0.0081  | 0.0726  | 60    |
| 1       | Bear       | VS<-6 (Bear)        | -0.0007 | 0.0207  | -0.0331 | 60    |
| 1       | Bear       | VS<-9 (Bear)        | -0.0011 | 0.0319  | -0.0341 | 42    |
| 1       | Bull       | VS>9 (Bull)         | -0.0015 | 0.0261  | -0.0571 | 54    |



---

## 10d Horizon

Period examined: All model dates from 2026-04-02 through 2026-06-29

| Horizon | group_type | VS_Group            | mean    | std_dev | IR      | count |
|---------|------------|---------------------|---------|---------|---------|-------|
| 10      | Benchmarks | QQQ                 | 0.0345  | 0.0385  | 0.8947  | 51    |
| 10      | Benchmarks | SPY                 | 0.0173  | 0.0253  | 0.6842  | 51    |
| 10      | Bull       | PosVaRAAdjVS (Bull) | 0.0162  | 0.0273  | 0.5951  | 51    |
| 10      | Bull       | PosVS (Bull)        | 0.0160  | 0.0243  | 0.6587  | 51    |
| 10      | Bull       | VS>6 (Bull)         | 0.0157  | 0.0406  | 0.3858  | 51    |
| 10      | Benchmarks | AvgTicker_VV        | 0.0144  | 0.0212  | 0.6782  | 51    |
| 10      | Bear       | NegVaRAAdjVS (Bear) | 0.0143  | 0.0221  | 0.6474  | 51    |
| 10      | Bear       | NegVS (Bear)        | 0.0116  | 0.0221  | 0.5252  | 51    |
| 10      | LongShort  | PosNeg_Diff         | 0.0044  | 0.0171  | 0.2575  | 51    |
| 10      | Bull       | VS>9 (Bull)         | 0.0027  | 0.0647  | 0.0424  | 45    |
| 10      | LongShort  | VarAdjPosNeg_Diff   | 0.0020  | 0.0283  | 0.0691  | 51    |
| 10      | Bear       | VS<-6 (Bear)        | -0.0199 | 0.0748  | -0.2656 | 51    |
| 10      | Bear       | VS<-9 (Bear)        | -0.0303 | 0.1249  | -0.2428 | 41    |



---

## 21d Horizon

Period examined: All model dates from 2026-04-02 through 2026-06-29

| Horizon | group_type | VS_Group           | mean    | std_dev | IR      | count |
|---------|------------|--------------------|---------|---------|---------|-------|
| 21      | Benchmarks | QQQ                | 0.0734  | 0.0631  | 1.1626  | 40    |
| 21      | Benchmarks | SPY                | 0.0354  | 0.0386  | 0.9178  | 40    |
| 21      | Bull       | PosVS (Bull)       | 0.0320  | 0.0304  | 1.0520  | 40    |
| 21      | Bear       | NegVaRAdjVS (Bear) | 0.0310  | 0.0300  | 1.0335  | 40    |
| 21      | Bull       | PosVaRAdjVS (Bull) | 0.0306  | 0.0365  | 0.8373  | 40    |
| 21      | Benchmarks | AvgTicker_VV       | 0.0279  | 0.0270  | 1.0329  | 40    |
| 21      | Bull       | VS>6 (Bull)        | 0.0268  | 0.0634  | 0.4237  | 40    |
| 21      | Bear       | NegVS (Bear)       | 0.0215  | 0.0287  | 0.7502  | 40    |
| 21      | LongShort  | PosNeg_Diff        | 0.0105  | 0.0241  | 0.4330  | 40    |
| 21      | Bull       | VS>9 (Bull)        | 0.0026  | 0.0986  | 0.0263  | 36    |
| 21      | LongShort  | VarAdjPosNeg_Diff  | -0.0004 | 0.0355  | -0.0121 | 40    |
| 21      | Bear       | VS<-6 (Bear)       | -0.0436 | 0.1005  | -0.4337 | 40    |
| 21      | Bear       | VS<-9 (Bear)       | -0.1023 | 0.1809  | -0.5655 | 36    |



---

## Prior 30D Model Dates (P30D)

### 1d Horizon

Period examined: All model dates from 2026-06-01 through 2026-06-29

| Horizon | group_type | VS_Group            | mean    | std_dev | IR      | count |
|---------|------------|---------------------|---------|---------|---------|-------|
| 1       | Bear       | NegVaRAAdjVS (Bear) | 0.0024  | 0.0087  | 0.2802  | 20    |
| 1       | Bull       | PosVaRAAdjVS (Bull) | 0.0017  | 0.0153  | 0.1081  | 20    |
| 1       | Bull       | VS>6 (Bull)         | 0.0006  | 0.0191  | 0.0321  | 20    |
| 1       | Bull       | PosVS (Bull)        | 0.0005  | 0.0134  | 0.0386  | 20    |
| 1       | Bear       | NegVS (Bear)        | 0.0004  | 0.0082  | 0.0525  | 20    |
| 1       | Benchmarks | AvgTicker_VV        | 0.0001  | 0.0097  | 0.0128  | 20    |
| 1       | LongShort  | PosNeg_Diff         | 0.0001  | 0.0103  | 0.0084  | 20    |
| 1       | Benchmarks | QQQ                 | -0.0002 | 0.0214  | -0.0099 | 20    |
| 1       | Benchmarks | SPY                 | -0.0007 | 0.0114  | -0.0631 | 20    |
| 1       | LongShort  | VarAdjPosNeg_Diff   | -0.0008 | 0.0120  | -0.0655 | 20    |
| 1       | Bull       | VS>9 (Bull)         | -0.0071 | 0.0231  | -0.3063 | 18    |
| 1       | Bear       | VS<-6 (Bear)        | -0.0082 | 0.0238  | -0.3447 | 20    |
| 1       | Bear       | VS<-9 (Bear)        | -0.0132 | 0.0326  | -0.4050 | 6     |





---

## 10d Horizon

Period examined: All model dates from 2026-06-01 through 2026-06-29

| Horizon | group_type | VS_Group            | mean    | std_dev | IR      | count |
|---------|------------|---------------------|---------|---------|---------|-------|
| 10      | Bull       | PosVS (Bull)        | 0.0119  | 0.0199  | 0.6011  | 11    |
| 10      | LongShort  | PosNeg_Diff         | 0.0119  | 0.0198  | 0.6010  | 11    |
| 10      | Bull       | PosVaRAAdjVS (Bull) | 0.0119  | 0.0292  | 0.4085  | 11    |
| 10      | Bull       | VS>6 (Bull)         | 0.0109  | 0.0333  | 0.3260  | 11    |
| 10      | Bull       | VS>9 (Bull)         | 0.0077  | 0.0554  | 0.1383  | 9     |
| 10      | LongShort  | VarAdjPosNeg_Diff   | 0.0071  | 0.0392  | 0.1817  | 11    |
| 10      | Benchmarks | AvgTicker_VV        | 0.0062  | 0.0112  | 0.5508  | 11    |
| 10      | Bear       | NegVaRAAdjVS (Bear) | 0.0048  | 0.0206  | 0.2325  | 11    |
| 10      | Benchmarks | QQQ                 | 0.0009  | 0.0222  | 0.0386  | 11    |
| 10      | Bear       | NegVS (Bear)        | 0.0000  | 0.0126  | 0.0016  | 11    |
| 10      | Benchmarks | SPY                 | -0.0057 | 0.0094  | -0.6117 | 11    |
| 10      | Bear       | VS<-6 (Bear)        | -0.0579 | 0.0682  | -0.8497 | 11    |
| 10      | Bear       | VS<-9 (Bear)        | -0.0997 | 0.0539  | -1.8504 | 5     |

