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### About This Report

The MarketDesk *Idea Screens* report includes 40+ multi-dimensional idea screens across 13 categories. Running and updating stock screens is often time consuming and cumbersome, even with the most advanced technology. The screens included in this report are meant to help you efficiently generate individual stock trade ideas.

The universe of stocks for all idea screens starts with the Russell 3000. The Russell 3000 is then filtered to exclude stocks with (1) market caps below \$100 million and (2) average daily trading volume below 250,000 shares.

### How to Use This Report

The idea screens in this report are built around stock screens investors can use to find new individual stock ideas. Each idea screen is focused on one specific theme. To get the most out of this report, investors can review the screens each week and then perform in-depth fundamental research.

All idea screens in this report are updated weekly. Refer to page 3 for an explanation page with instructional commentary.

This report is only intended to serve as an idea generation resource. INVESTORS SHOULD PERFORM THEIR OWN RESEARCH BEFORE BUYING OR SELLING ANY SECURITY MENTIONED IN THIS REPORT.

### Additional Idea Screens

Is there a report or screen you'd like to see? Email your request to [Subscribe@MarketDeskResearch.com](mailto:Subscribe@MarketDeskResearch.com)!

Analysis refreshed as of market close on 12/19/2019.

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1	Highest Short Interest	
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### Performance (Ranked by 1-Week Returns)

This page tracks the performance of each idea screen. The "1 Week" column highlights the performance of each idea screen during the past 1 week based on the stocks in each screen 1 week ago. If "1 Week" column shows  $\uparrow 1.3\%$ , the group of stocks in the idea screen returned  $+1.3\%$ . The "1 Month" column highlights the performance of each idea screen over the past 1 month, assuming the investor buys and sells stocks to match each idea screen each week.

To track the idea screen's hypothetical performance, this page assumes an investor buys all the stocks listed in the screen each week. If 7 of the 25 stocks turnover from last week, the investor would sell the 7 stocks removed from the list and buy the 7 stocks added to the list. If no companies turnover in a screen, the investor would not buy or sell any securities.

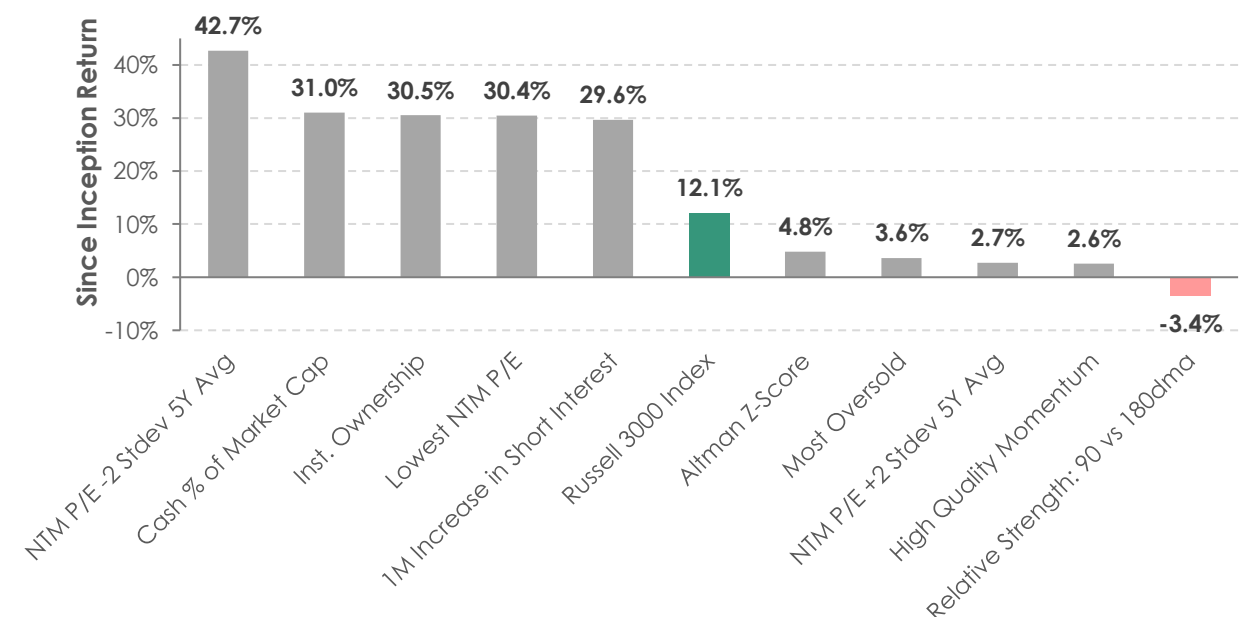
This page is only intended to give you an understanding of how each idea screen performs over time. These returns do not factor in trading costs and taxes, which will impact the return generated by each idea screen. Investors should perform their own research before buying or selling any security or trading an idea screen mentioned in this report.

	Screen	Performance		Term	New
		1 Week	Inception*		
1	NTM P/E vs 5Y Average (-2 Stdev)	$\uparrow 6.1\%$	$\uparrow 42.7\%$	Long	
2	Gap Ups	$\uparrow 5.6\%$	$\uparrow 15.0\%$	Short	21
3	Analyst Price Target Upside	$\uparrow 4.7\%$	$\uparrow 20.2\%$	Long	15
4	Gap Downs	$\uparrow 4.7\%$	$\uparrow 28.9\%$	Short	24
5	Strong Volume Decliners	$\uparrow 4.5\%$	$\uparrow 23.8\%$	Short	17
6	Price Reversal: 1-Month vs 6-Month	$\uparrow 4.5\%$	$\uparrow 19.6\%$	Medium	9
7	Highest Short Interest	$\uparrow 4.3\%$	$\uparrow 26.6\%$	Short	1
8	NTM EPS	$\uparrow 3.9\%$	$\uparrow 13.7\%$	Medium	7
9	Insider Selling	$\uparrow 3.4\%$	$\uparrow 11.8\%$	Medium	6
10	1-Month Change in 50dma	$\uparrow 3.4\%$	$\uparrow 6.7\%$	Medium	2
11	Cash % of Market Cap	$\uparrow 3.3\%$	$\uparrow 31.0\%$	Long	3
12	Insider Buying	$\uparrow 3.3\%$	$\uparrow 7.5\%$	Long	6
13	Widest NTM EPS Estimate Dispersion	$\uparrow 2.9\%$	$\uparrow 8.3\%$	Medium	2
14	Institutional Ownership	$\uparrow 2.5\%$	$\uparrow 30.5\%$	Long	4
15	Relative Strength: 90dma vs 180dma	$\uparrow 2.5\%$	$\downarrow -3.4\%$	Medium	2
16	EV/EBITDA	$\uparrow 2.5\%$	$\uparrow 26.2\%$	Long	3
17	Top 25 Repeats	$\uparrow 2.4\%$	$\uparrow 12.7\%$	Medium	10
18	Lowest NTM P/E (Using Lowest Estimate)	$\uparrow 2.3\%$	$\uparrow 30.4\%$	Long	1
19	NTM Sales	$\uparrow 2.1\%$	$\uparrow 15.0\%$	Medium	10
20	High Quality Dividends	$\uparrow 2.1\%$	$\uparrow 9.6\%$	Long	1
21	Bullish 50/200dma Crossovers	$\uparrow 2.0\%$	$\uparrow 23.2\%$	Medium	25
22	PEG Ratio	$\uparrow 2.0\%$	$\uparrow 17.0\%$	Long	2
23	NTM Pretax Margin	$\uparrow 1.9\%$	$\uparrow 14.7\%$	Medium	8

24	Most Overbought (OB)	$\uparrow 1.9\%$	$\uparrow 8.2\%$	Medium	20
25	1-Month Increase in Short Interest	$\uparrow 1.7\%$	$\uparrow 29.6\%$	Medium	12
26	Price to Tangible Book Value	$\uparrow 1.7\%$	$\uparrow 7.4\%$	Long	3
27	Free Cash Flow Yield	$\uparrow 1.6\%$	$\uparrow 27.7\%$	Long	4
28	NTM P/E vs 5Y Average (+2 Stdev)	$\uparrow 1.5\%$	$\uparrow 2.7\%$	Medium	6
29	Bearish 50/200dma Crossovers	$\uparrow 1.3\%$	$\uparrow 15.2\%$	Medium	19
30	Most Oversold (OS)	$\uparrow 1.2\%$	$\uparrow 3.6\%$	Medium	18
31	Altman Z-Score	$\uparrow 1.1\%$	$\uparrow 4.8\%$	Long	
32	High Quality Momentum	$\uparrow 0.9\%$	$\uparrow 2.6\%$	Long	9
33	Share Buybacks	$\uparrow 0.8\%$	$\uparrow 28.3\%$	Medium	5
34	High Earnings Yield & ROIC	$\uparrow 0.8\%$	$\uparrow 11.1\%$	Long	1
35	Russell 3000 Index	$\uparrow 0.8\%$	$\uparrow 12.1\%$	Long	
36	Piotroski F-Score	$\uparrow 0.6\%$	$\uparrow 14.4\%$	Long	
37	Recent Downgrades	$\uparrow 0.5\%$	$\uparrow 18.6\%$	Medium	8
38	Recent Upgrades	$\uparrow 0.5\%$	$\uparrow 20.8\%$	Long	14
39	M&A Activity	$\uparrow 0.3\%$	$\uparrow 7.7\%$	Short	12
40	Short Squeeze Candidates	$\uparrow 0.1\%$	$\uparrow 20.8\%$	Short	12
41	Upward Earnings Revisions / Low Performa	$\downarrow -0.1\%$	$\uparrow 11.5\%$	Short	12
42	Abnormal Put Volume	$\downarrow -0.5\%$	$\uparrow 10.0\%$	Short	20
43	1-Month Decrease in Short Interest	$\downarrow -0.6\%$	$\uparrow 12.2\%$	Medium	11
44	Abnormal Call Volume	$\downarrow -0.8\%$	$\uparrow 27.3\%$	Short	22
45	Strong Volume Gainers	$\downarrow -2.6\%$	$\uparrow 7.4\%$	Short	24

\* Since Inception of August 15, 2019

### Top / Bottom Strategies



## Most Oversold - Bollinger Bands

Most Oversold vs 50dma

Short-term

Medium-term

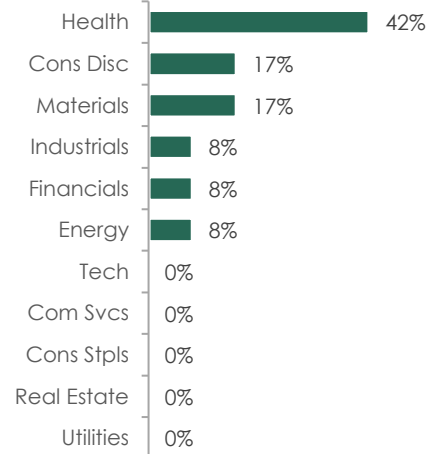
Long-term

**Calculation:** (Current Stock Price - 50 dma) / 50-day standard deviation of price movement

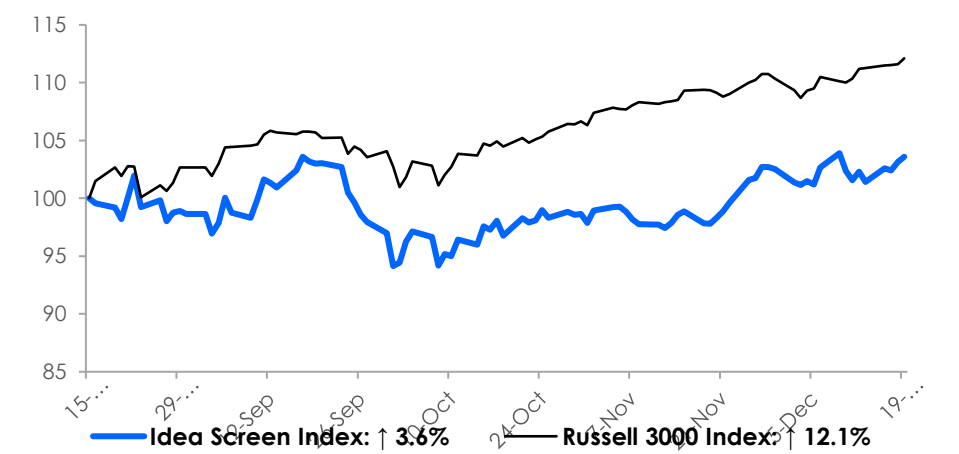
**Example:** -1.8 = The current stock price is 1.8 stdev (based on recent volatility) below the 50dma



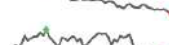







**How to Use:** 68.2% of possible daily stock movements would be expected to fall within +/- 1 stdev. Therefore, movement below the -1 stdev band highlights oversold stocks that could experience future price appreciation.

### Sector Breakdown (%)



### Performance vs Russell 3000



		H	I									J	K	L	M		
G		Ticker	Company	Stdev vs 50dma	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance			
														1W	6M	1Y	
NEW		UUUU	Energy Fuels Inc	-3.6	Materials	370	\$2.49	-	1.56	292,536	Overweight	\$5.40		-39%	-37%	-19%	
		UEC	Uranium Energy Corp	-3.2	Materials	242	\$1.14	-	0.77	1,404,889	Buy	\$3.30		-14%	-10%	-29%	
		CTRA	Contura Energy Inc	-3.1	Energy	942	\$43.08	-	1.06	212,444	Overweight	\$72.00		-14%	-31%	-40%	
		ICPT	Intercept Pharmaceuticals Inc	-2.8	Health Care	2,590	\$69.28	-	0.81	658,499	Buy	\$157.00		-12%	-38%	-29%	
		FRGI	Fiesta Restaurant Group Inc	-2.8	Cons Disc.	361	\$11.32	-	-0.27	261,683	Overweight	\$19.50		-10%	-29%	-62%	
NEW		LLY	Lilly Eli & Co	-2.6	Health Care	29,179	\$200.40	2.00%	0.42	12,270	Overweight	\$126.40		-3%	-7%	21%	
		AMRX	Amneal Pharmaceuticals Inc	-2.5	Health Care	769	\$5.51	-	2.51	1,501	Overweight	\$7.60		-48%	-73%	-81%	
		DPZ	Dominos Pizza Inc	-2.5	Cons Disc.	11,438	\$269.92	1.03%	0.21	777,845	Overweight	\$305.10		-3%	9%	-4%	
		USX	Us Xpress Enterprises Inc	-2.5	Industrials	175	\$4.33	-	1.74	299,139	Overweight	\$9.20		-19%	-37%	-72%	
		CXW	Corecivic Inc	-2.4	Financials	2,412	\$17.93	10.35%	0.42	701,661	-	-		-11%	-6%	-28%	
		STML	Stemline Therapeutics Inc	-2.4	Health Care	633	\$12.61	-	2.85	463,016	Buy	\$28.10		-12%	27%	-22%	
		ALLK	Allakos Inc	-2.4	Health Care	1,829	\$35.96	-	0.50	295,357	Overweight	\$58.30		-11%	-18%		

Explanation Page

- A** Title
- B** Short description
- C** Investment horizon
- D** Long description
- E** Sector breakdown (for example, 42% of the top 25 oversold stocks are in the Healthcare sector)
- F** Screen Performance is the historical average of weekly price returns.
- G** The NEW Indicator will appear next to each stock that appears in this week's screen and that wasn't in last week's results.
- H** The ticker list for each screen ranked in descending order (for example, UUUU was the most oversold stock in this screen).
- I** The green column highlights the data used for each screen.
- J** The Wall Street Rating is a consensus rating for each company divided into five categories: Buy, Overweight, Hold, Underweight, and Sell.
- K** The Wall Street Price Target is a consensus price target for each company.
- L** From left to right, the 52-week range chart highlights each company's price history over the past 1-Year. The green dot is the 52-Week high price, while the red dot is the 52-Week low price.
- M** 1-Month, 6-Month, and 1-Year price returns. Does not include dividends.

# Screen Repeats

This screen highlights companies appearing across multiple idea screens. The entire Russell 3000 universe is run through each idea screen every week. Each screen is built to filter the universe for different investment characteristics, such as estimate revisions, positive/negative sentiment, technicals, and valuation metrics.

Companies that appear across multiple idea screens can present unique investment opportunities. For example, a company appearing in the "NTM Sales" estimate revision, "Abnormal Call Volume" sentiment, and "Share Buybacks" screens is experiencing positive NTM Sales revisions, positive sentiment, and high forecasted buybacks over the NTM.

## List of Screens & Key Metrics

### Top 25 Screen Repeats

Ranked by number of positive screens minus bearish screens

Medium-term	10 NEW	1W: ↑ 0.3%	1M: ↑ 7.7%
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## Top 25 Repeats

Ranked by number of positive screens minus bearish screens

Short-term

**Medium-term**

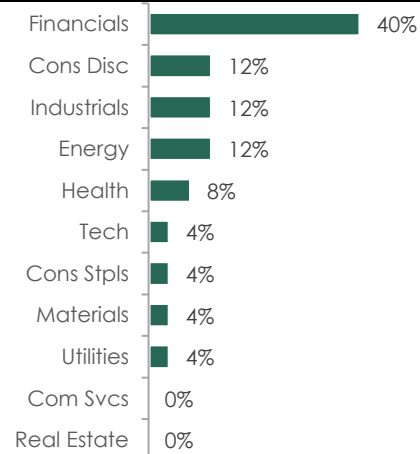
Long-term

**Calculation:** All companies in each screen are assigned a score. The #1 ranking company in a "Bullish Screen" earns 25pts, #2 earns 24pts, and so on down to #25 earning 1pt. "Bearish Screens" receive negative points so that #1 on "Insider Selling" earns -25pts. Each company's score is summed up across all idea screens. The top 25 companies are listed below.

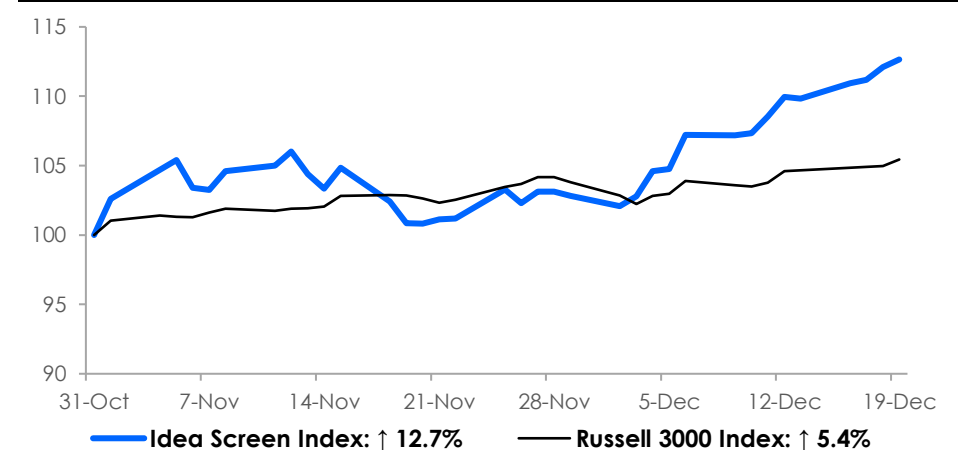
**Example:** 80 = Combined score of 80 across all ideas screens

**How to Use:** Highlights companies appearing across multiple Idea Screens. Use this page to highlight unique individual stock ideas before looking at your favorite screens.

### Sector Breakdown (%)



### Performance vs Russell 3000



	Ticker	Sector	Market Cap (\$M)	Total Score	NTM P/E	EV/ EBITDA	Debt % of EV	Screens Included In
NEW	RAD	Cons Stpls.	650	74	372.4x	14.9x	85%	Widest Est. Dispersion, Strong Vol Gainers, Gap Ups
	PUMP	Energy	1,099	74	9.1x	2.4x	7%	Price Reversal: 1 vs 6mo, Low P/TBV, High FCF Yield, High Earnings Yield & ROIC
	HCC	Energy	1,059	69	5.8x	2.5x	31%	Price Reversal: 1 vs 6mo, Low P/TBV, High FCF Yield, High Earnings Yield & ROIC
	EQH	Financials	12,219	63	5.2x	2.4x	33%	PEG Ratio, Low NTM P/E, Low EV/EBITDA
	ATH	Financials	6,810	57	6.4x	4.3x	11%	PEG Ratio, Low NTM P/E, Low EV/EBITDA
	ECPG	Financials	1,159	56	5.9x	8.8x	87%	Short Squeeze Candidates, PEG Ratio, Low NTM P/E
	SLM	Financials	3,821	55	6.5x	-	76%	Institutional Ownership, PEG Ratio, Low NTM P/E
	MCFT	Cons Disc.	294	52	5.8x	5.4x	24%	Low NTM P/E, High FCF Yield, Low EV/EBITDA
NEW	SWN	Energy	1,310	52	6.1x	4.1x	57%	NTM Sales, Short Squeeze Candidates, High Earnings Yield & ROIC
	MAT	Cons Disc.	4,521	51	142.4x	18.5x	50%	↑ Revisions / ↓ Returns, Widest Est. Dispersion, NTM EPS, Short Squeeze Candidates
	EAF	Industrials	3,411	51	5.1x	4.9x	39%	1mo Decrease in S.I., Low NTM P/E, Low EV/EBITDA, Downgraded
	FLR	Industrials	2,518	49	13.7x	-	38%	↑ Revisions / ↓ Returns, NTM EPS
NEW	FPRX	Health	143	48	-	-	0%	Institutional Ownership, Low P/TBV, Cash % of Market Cap
	TRUP	Financials	1,262	47	560.5x	117.9x	2%	NTM EPS, Short Squeeze Candidates
NEW	WW	Cons Disc.	2,775	47	-	12.7x	40%	Rel Strength: 90 vs 180dma, Low-Beta / Big-Alpha
NEW	BHF	Financials	4,536	47	4.4x	8.0x	52%	PEG Ratio, Low NTM P/E
	INVA	Health	1,434	46	10.4x	7.3x	17%	High FCF Yield, High Earnings Yield & ROIC
NEW	UNM	Financials	6,052	46	5.1x	6.8x	31%	PEG Ratio, Low NTM P/E, Share Buybacks
	NAT	Industrials	693	44	6.0x	8.7x	65%	1mo Δ in 50dma, Rel Strength: 90 vs 180dma, Gap Ups, Upgraded, Low-Beta / Big-Alpha, Low P/TBV
	PEGI	Utilities	2,668	44	133.7x	16.6x	45%	↑ Revisions / ↓ Returns, NTM EPS, M&A Activity
NEW	HL	Materials	1,506	43	105.6x	12.4x	35%	↑ Revisions / ↓ Returns, Widest Est. Dispersion, NTM EPS
NEW	DX	Financials	394	43	8.8x	-	88%	NTM Pretax Margin, Upgraded
NEW	APPS	Tech	652	43	34.2x	34.7x	0%	Rel Strength: 90 vs 180dma, Low-Beta / Big-Alpha
NEW	IVZ	Financials	8,365	42	6.9x	11.3x	58%	Low NTM P/E, High FCF Yield, High Quality Dividends
	HIIQ	Financials	279	41	4.7x	5.3x	4%	Strong Vol Gainers, Upgraded, PEG Ratio, Low NTM P/E, Low EV/EBITDA, Highest S.I.



# Estimate Revisions Screens

Estimate revisions occur when Wall Street research analysts change their financial models (for example: income statement, balance sheet, and cash flow projections) for companies. These revisions are followed closely by investors because they are viewed as potential leading indicators for company performance.

## List of Screens & Key Metrics

### Upward Earnings Revisions & Low Performance

Top 25 stocks by highest revisions vs lowest performance over 2 weeks

Short-term	12 NEW	1W: ↓ -0.1%	1M: ↑ 11.5%
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### Widest NTM EPS Estimate Dispersion

Top 25 stocks by the widest NTM EPS dispersion

Medium-term	2 NEW	1W: ↑ 2.9%	1M: ↑ 8.3%
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### NTM EPS

Top 25 stocks by highest 1-month revisions in NTM EPS

Medium-term	7 NEW	1W: ↑ 3.9%	1M: ↑ 13.7%
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### NTM Sales

Top 25 stocks by highest 1-month revisions in NTM Sales

Medium-term	10 NEW	1W: ↑ 2.1%	1M: ↑ 15.0%
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### NTM Pretax Margin

Top 25 stocks by highest 1-month revisions in NTM Pretax Margin

Medium-term	8 NEW	1W: ↑ 1.9%	1M: ↑ 14.7%
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## Upward Earnings Revisions & Low Performance

Top 25 stocks by highest revisions vs lowest performance over 2 weeks

Short-term

Medium-term

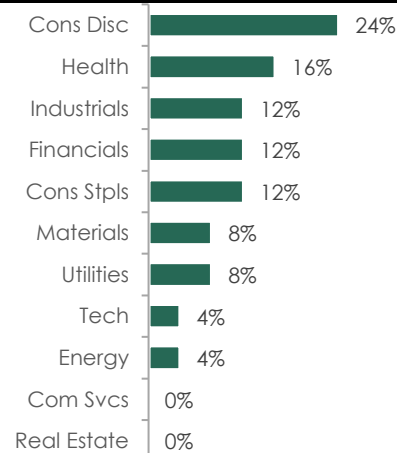
Long-term

**Calculation:** Combines stocks with the (1) highest 2-week net NTM EPS revisions and (2) lowest 2-week price return

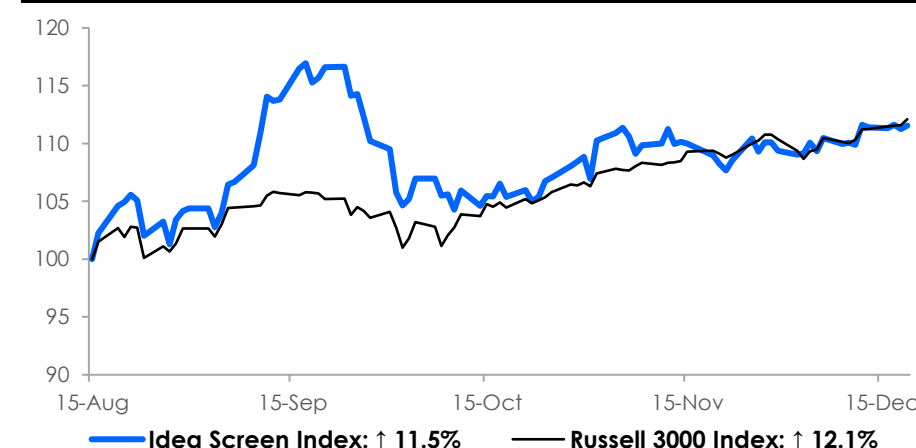
**Example:** 20% / -2% = The average analyst NTM EPS estimate increased 20% while the stock only traded down -2%

**How to Use:** Stocks tend to trade 1:1 with earnings revisions (e.g. if estimates increase by 10%, typically the stock trades up 10% to keep the valuation in-line before the revision). This screen identifies stocks that haven't fully traded up and could see upward movement over 3 to 12 months.

### Sector Breakdown (%)



### Performance vs Russell 3000



	Ticker	Company	2W Revision / 2W Return	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	GMRE	Global Med Reit Inc	34% / -4%	Financials	567	\$13.22	6.15%	0.59	327,398	Overweight	\$14.00		3%	17%	48%
	FLR	Fluor Corp New	47% / 10%	Industrials	2,518	\$17.96	2.38%	4.62	2,399,936	Overweight	\$20.90		2%	-42%	-44%
NEW	WPX	Wpx Energy Inc	57% / 30%	Energy	5,447	\$13.07	-	1.44	7,762,693	Buy	\$16.10		17%	19%	21%
	PEGI	Pattern Energy Group Inc	24% / -1%	Utilities	2,668	\$27.16	6.19%	0.36	1,230,700	Underweight	\$26.70		0%	18%	45%
	INSG	Inseego Corp	28% / 8%	Tech	563	\$7.00	-	3.46	1,329,448	Buy	\$7.20		-6%	56%	97%
	SFIX	Stitch Fix Inc	32% / 15%	Cons Disc.	1,473	\$26.61	-	2.14	2,724,690	Overweight	\$30.90		-2%	-15%	44%
	MAT	Mattel Inc	28% / 11%	Cons Disc.	4,521	\$13.04	-	2.87	3,600,277	Hold	\$13.80		2%	14%	27%
NEW	NBIX	Neurocrine Biosciences Inc	7% / -9%	Health	9,785	\$106.25	-	-0.01	830,731	Buy	\$117.10		-5%	24%	48%
	QRTEA	Qurate Retail Inc	6% / -7%	Cons Disc.	3,273	\$7.87	-	1.47	4,684,487	Overweight	\$14.70		-9%	-38%	-60%
	VCEL	Vericel Corp	8% / -5%	Health	775	\$17.35	-	2.02	465,098	Buy	\$25.50		-2%	-1%	9%
NEW	TERP	Terraform Pwr Inc	11% / -2%	Utilities	3,442	\$15.16	5.22%	-0.34	1,143,818	Hold	\$16.40		1%	6%	38%
	HALO	Halozyne Therapeutics Inc	9% / -4%	Health	2,689	\$18.35	-	0.74	1,540,924	Overweight	\$20.50		-2%	10%	29%
	HRB	Block H & R Inc	11% / 0%	Cons Disc.	4,575	\$23.43	4.52%	-0.40	3,133,187	Hold	\$24.80		0%	-18%	-7%
NEW	SMPL	Simply Good Foods Co	10% / 0%	Cons Stpls.	2,675	\$28.03	-	1.08	1,042,814	Buy	\$31.80		-1%	16%	55%
NEW	CDE	Coeur Mng Inc	9% / -1%	Materials	1,727	\$7.18	-	0.33	5,704,325	Overweight	\$7.10		3%	95%	69%
NEW	AOBC	American Outdoor Brands Co	8% / -2%	Industrials	510	\$9.26	-	1.08	1,044,853	Overweight	\$12.70		0%	1%	-27%
	HL	Hecla Mng Co	13% / 4%	Materials	1,506	\$3.04	0.35%	0.73	7,971,804	Hold	\$2.50		3%	78%	29%
NEW	DOC	Physicians Rlty Tr	7% / -2%	Financials	3,471	\$18.73	4.93%	0.28	1,411,995	Overweight	\$19.60		2%	2%	13%
NEW	ZUMZ	Zumiez Inc	14% / 6%	Cons Disc.	834	\$32.32	-	2.80	479,931	Overweight	\$34.20		-4%	30%	74%
NEW	SPWR	Sunpower Corp	16% / 9%	Industrials	1,291	\$7.69	-	-2.10	3,871,167	Hold	\$9.50		2%	-26%	36%
NEW	SGMS	Scientific Games Corp	8% / 1%	Cons Disc.	2,517	\$26.99	-	2.92	939,855	Hold	\$32.00		-4%	33%	68%
	BDSI	Biodelivery Sciences Intl In	7% / 0%	Health	583	\$6.48	-	0.74	1,139,553	Buy	\$8.30		0%	39%	99%
NEW	BREW	Craft Brew Alliance Inc	7% / 0%	Cons Stpls.	320	\$16.46	-	3.36	355,624	Hold	\$16.40		0%	23%	8%
	QTS	Qts Rlty Tr Inc	6% / -1%	Financials	3,062	\$52.69	3.35%	-0.27	497,500	Buy	\$57.50		2%	14%	35%
	SAFM	Sanderson Farms Inc	8% / 3%	Cons Stpls.	3,805	\$171.74	0.78%	0.44	329,992	Overweight	\$173.30		3%	29%	78%

Note: Companies with less than 5 covering analysts and negative 1-month revisions in NTM EPS are excluded from screen results.



## Widest NTM EPS Estimate Dispersion

Top 25 stocks by the widest NTM EPS dispersion

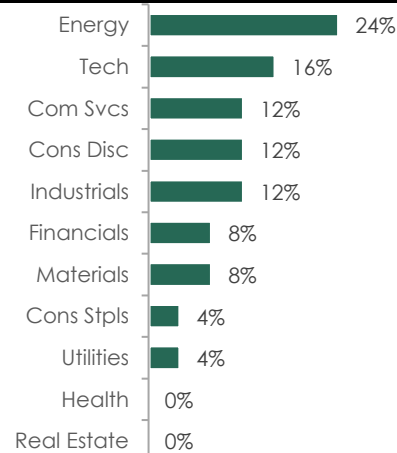
Short-term Medium-term Long-term

**Calculation:** (Highest NTM EPS Estimate - Lowest NTM EPS Estimate) / Average NTM EPS Estimate

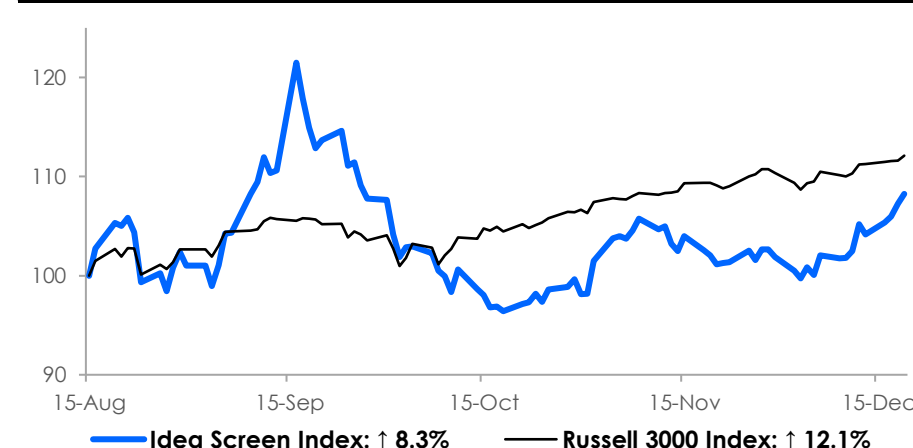
**Example:**  $-\$1.50 / \$2.50$  = The lowest NTM EPS estimate is  $-\$1.50$  and the highest is  $\$2.50$

**How to Use:** NTM EPS estimates tend to be fairly in-line with minimal dispersion. This screen highlights companies where Wall Street analysts' views on the company's future vary drastically. More dispersion is an opportunity for investors to form a differentiated opinion with higher return potential.

### Sector Breakdown (%)



### Performance vs Russell 3000



	Ticker	Company	Low / High NTM EPS	Sector	Market Cap (\$M)	Share Price	Current Avg NTM EPS	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	APA	Apache Corp	-\$1.71 / 2.99	Energy	8,540	\$22.71	\$0.15	1.50	6,170,371	Hold	\$24.80		3%	-21%	-21%
	RAD	Rite Aid Corp	-\$0.24 / 0.40	Cons Stpls.	650	\$11.84	\$0.03	3.51	2,510,347	Sell	\$5.30		51%	75%	-27%
	HES	Hess Corp	-\$1.29 / 3.62	Energy	19,407	\$63.69	\$0.27	0.65	2,597,881	Hold	\$71.50		0%	8%	38%
	TAST	Carrols Restaurant Group Inc	-\$0.20 / 0.37	Cons Disc.	357	\$6.88	\$0.04	2.48	597,023	Buy	\$11.30		-4%	-19%	-25%
	RRC	Range Res Corp	-\$0.34 / 0.42	Energy	1,257	\$5.00	\$0.05	2.70	12,503,492	Hold	\$5.20		8%	-26%	-54%
NEW	TRGP	Targa Res Corp	-\$0.63 / 0.74	Energy	9,118	\$39.17	\$0.11	2.20	1,816,889	Overweight	\$44.20		5%	4%	0%
	GLNG	Golar Lng Ltd Bermuda	-\$1.67 / 1.97	Industrials	1,384	\$13.66	\$0.29	1.09	1,281,128	Buy	\$21.70		2%	-19%	-37%
	CONE	Cyrusone Inc	-\$0.42 / 0.37	Financials	7,320	\$64.67	\$0.07	-1.34	1,187,370	Overweight	\$74.60		6%	6%	14%
	LGF.B	Lions Gate Entmnt Corp	-\$0.73 / 0.86	Com Svcs.	2,014	\$9.02	\$0.15	2.07	806,532	Overweight	\$14.00		-4%	-21%	-34%
	LGF.A	Lions Gate Entmnt Corp	-\$0.73 / 0.86	Com Svcs.	2,014	\$9.60	\$0.15	2.28	1,264,906	Overweight	\$14.00		-4%	-21%	-34%
	EQT	Eqf Corp	-\$0.77 / 0.63	Energy	2,728	\$10.67	\$0.15	2.13	5,843,304	Overweight	\$13.80		13%	-30%	-44%
	RPAI	Retail Pptys Amer Inc	-\$0.19 / 0.33	Financials	2,859	\$13.38	\$0.06	0.67	1,848,735	Overweight	\$15.00		1%	8%	17%
	HL	Hecla Mng Co	-\$0.10 / 0.16	Materials	1,506	\$3.04	\$0.03	0.73	7,971,804	Hold	\$2.50		3%	78%	29%
	NBL	Noble Energy Inc	-\$0.46 / 0.65	Energy	11,168	\$23.35	\$0.12	0.92	5,689,708	Buy	\$28.50		2%	14%	16%
	SPWR	Sunpower Corp	-\$0.56 / 0.88	Industrials	1,291	\$7.69	\$0.17	-2.10	3,871,167	Hold	\$9.50		2%	-26%	36%
	CENX	Century Alum Co	-\$0.28 / 1.30	Materials	698	\$7.85	\$0.21	2.47	1,282,263	Overweight	\$9.10		0%	20%	1%
	LILAK	Liberty Latin America Ltd	-\$0.85 / 1.06	Com Svcs.	3,432	\$18.91	\$0.27	2.31	585,677	Overweight	\$21.90		7%	2%	20%
	QTWO	Q2 Hldgs Inc	-\$0.29 / 0.37	Tech	3,825	\$79.44	\$0.10	0.28	451,932	Buy	\$91.40		2%	1%	68%
	GRUB	Grubhub Inc	-\$0.20 / 1.69	Cons Disc.	4,435	\$48.50	\$0.28	0.95	3,866,324	Hold	\$38.60		14%	-32%	-33%
	TERP	Terraform Pwr Inc	-\$0.48 / 0.72	Utilities	3,442	\$15.16	\$0.19	-0.34	1,143,818	Hold	\$16.40		1%	6%	38%
	CREE	Cree Inc	-\$0.22 / 0.41	Tech	5,157	\$47.88	\$0.10	2.27	1,377,335	Hold	\$47.30		4%	-17%	11%
	MOBL	Mobileiron Inc	-\$0.02 / 0.06	Tech	539	\$4.81	\$0.01	-0.25	1,032,910	Overweight	\$7.10		5%	-19%	10%
	MAT	Mattel Inc	-\$0.17 / 0.34	Cons Disc.	4,521	\$13.04	\$0.09	2.87	3,600,277	Hold	\$13.80		2%	14%	27%
	SALT	Scorpio Bulkers Inc	-\$0.49 / 1.77	Industrials	456	\$6.29	\$0.42	2.93	371,215	Overweight	\$8.10		3%	55%	29%
	INSG	Inseego Corp	-\$0.05 / 0.16	Tech	563	\$7.00	\$0.04	3.46	1,329,448	Buy	\$7.20		-6%	56%	97%

Note: Companies with less than 5 covering analysts are excluded from screen results.





## NTM EPS

Top 25 stocks by highest 1-month revisions in NTM EPS

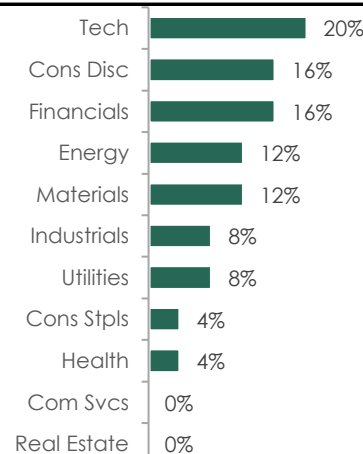
Short-term Medium-term Long-term

**Calculation:** (Current Average NTM EPS Estimate - Average NTM EPS Estimate 1-Month Ago) / Average NTM EPS Estimate 1-Month Ago

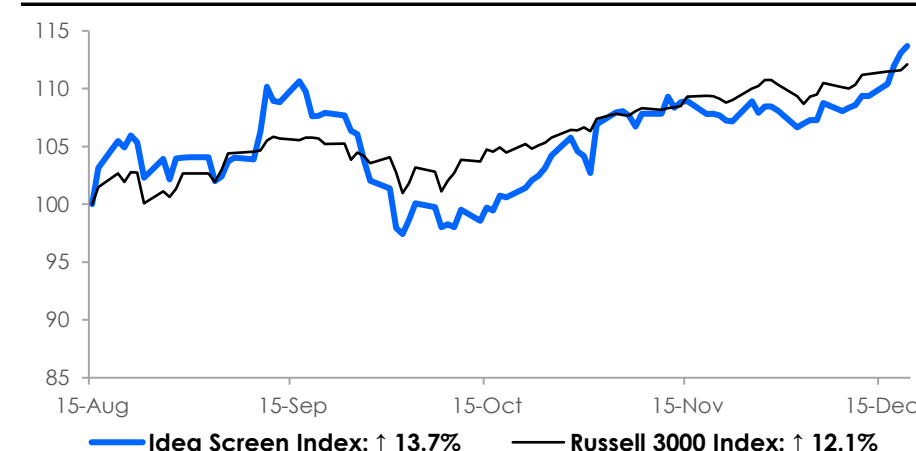
**Example:** +90% = The average NTM EPS estimate has increased 90% over the past month

**How to Use:** Analysts increase estimates when they identify positive earnings catalysts for companies. This screen identifies stocks that could outperform the market over the next 6 months to 1 year.

### Sector Breakdown (%)



### Performance vs Russell 3000



	Ticker	Company	1M NTM EPS % Chg	Sector	Market Cap (\$M)	Share Price	Last Year's Actual EPS	Current Avg NTM EPS	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
	FLR	Fluor Corp New	+150%	Industrials	2,518	\$17.96	\$1.59	\$1.31	2,399,936	Overweight	\$20.90		2%	-42%	-44%
	TRUP	Trupanion Inc	+146%	Financials	1,262	\$36.10	-\$0.03	\$0.06	287,456	Buy	\$39.00		5%	1%	55%
	CREE	Cree Inc	+114%	Tech	5,157	\$47.88	\$0.19	\$0.10	1,377,335	Hold	\$47.30		4%	-17%	11%
	INSG	Inseego Corp	+89%	Tech	563	\$7.00	-\$0.04	\$0.04	1,329,448	Buy	\$7.20		-6%	56%	97%
	HL	Hecla Mng Co	+75%	Materials	1,506	\$3.04	-\$0.11	\$0.03	7,971,804	Hold	\$2.50		3%	78%	29%
	MAT	Mattel Inc	+74%	Cons Disc.	4,521	\$13.04	-\$1.14	\$0.09	3,600,277	Hold	\$13.80		2%	14%	27%
NEW	WPX	Wpx Energy Inc	+61%	Energy	5,447	\$13.07	\$0.09	\$0.84	7,762,693	Buy	\$16.10		17%	19%	21%
NEW	BREW	Craft Brew Alliance Inc	+50%	Cons Stpls.	320	\$16.46	\$0.21	\$0.24	355,624	Hold	\$16.40		0%	23%	8%
	HES	Hess Corp	+49%	Energy	19,407	\$63.69	-\$0.74	\$0.27	2,597,881	Hold	\$71.50		0%	8%	38%
	SFIX	Stitch Fix Inc	+43%	Cons Disc.	1,473	\$26.61	\$0.34	\$0.14	2,724,690	Overweight	\$30.90		-2%	-15%	44%
	BOX	Box Inc	+40%	Tech	2,629	\$17.57	-\$0.12	\$0.25	1,633,617	Hold	\$17.80		6%	-4%	-2%
	COUP	Coupa Software Inc	+39%	Tech	9,345	\$146.48	\$0.18	\$0.46	2,002,462	Overweight	\$163.00		7%	15%	131%
NEW	GMRE	Global Med Reit Inc	+36%	Financials	567	\$13.22	\$0.35	\$0.26	327,398	Overweight	\$14.00		3%	17%	48%
	DDD	3-D Sys Corp Del	+35%	Tech	1,080	\$9.12	\$0.15	\$0.08	1,308,710	Hold	\$8.80		2%	9%	-12%
	BMRN	Biomarin Pharmaceutical Inc	+29%	Health	15,266	\$84.99	-\$0.44	\$0.20	1,464,046	Buy	\$115.80		5%	0%	-1%
	PEGI	Pattern Energy Group Inc	+28%	Utilities	2,668	\$27.16	\$1.45	\$0.20	1,230,700	Underweight	\$26.70		0%	18%	45%
NEW	CNX	Cnx Resources Corporation	+26%	Energy	1,657	\$8.88	\$1.02	\$0.52	3,964,401	Hold	\$10.60		18%	22%	-24%
	TSLA	Tesla Inc	+26%	Cons Disc.	72,826	\$404.04	-\$1.33	\$5.73	8,356,866	Hold	\$322.70		12%	78%	21%
NEW	TERP	Terraform Pwr Inc	+24%	Utilities	3,442	\$15.16	\$0.07	\$0.19	1,143,818	Hold	\$16.40		1%	6%	38%
NEW	AGS	Playags Inc	+24%	Industrials	418	\$11.81	-\$0.61	\$0.27	404,300	Overweight	\$18.20		-2%	-39%	-43%
	REGI	Renewable Energy Group Inc	+23%	Materials	989	\$25.39	\$6.48	\$1.82	679,553	Buy	\$28.80		39%	58%	2%
	HQY	Healthequity Inc	+23%	Financials	5,422	\$76.50	\$1.19	\$1.71	698,215	Buy	\$76.80		7%	8%	25%
	CDE	Coeur Mng Inc	+22%	Materials	1,727	\$7.18	-\$0.01	\$0.18	5,704,325	Overweight	\$7.10		3%	95%	69%
NEW	LC	Lendingclub Corp	+22%	Financials	1,085	\$12.31	-\$0.40	\$0.37	559,962	Overweight	\$19.50		-5%	-18%	-7%
	HRB	Block H & R Inc	+22%	Cons Disc.	4,575	\$23.43	\$2.15	\$2.46	3,133,187	Hold	\$24.80		0%	-18%	-7%

Note: Biotech and companies with less than 5 covering analysts and/or negative NTM EPS are excluded from screen results.



## NTM Sales

Top 25 stocks by highest 1-month revisions in NTM Sales

Short-term

Medium-term

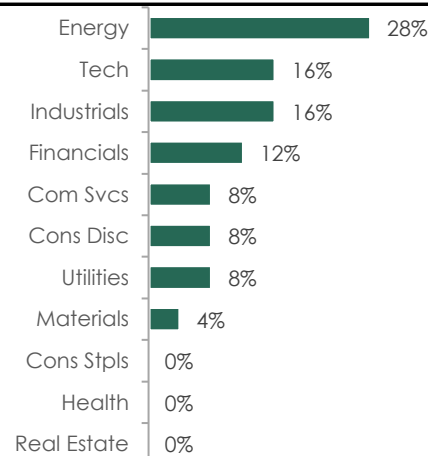
Long-term

**Calculation:** (Current Average NTM Sales Estimate - Average NTM Sales Estimate 1-Month Ago) / Average NTM Sales Estimate 1-Month Ago

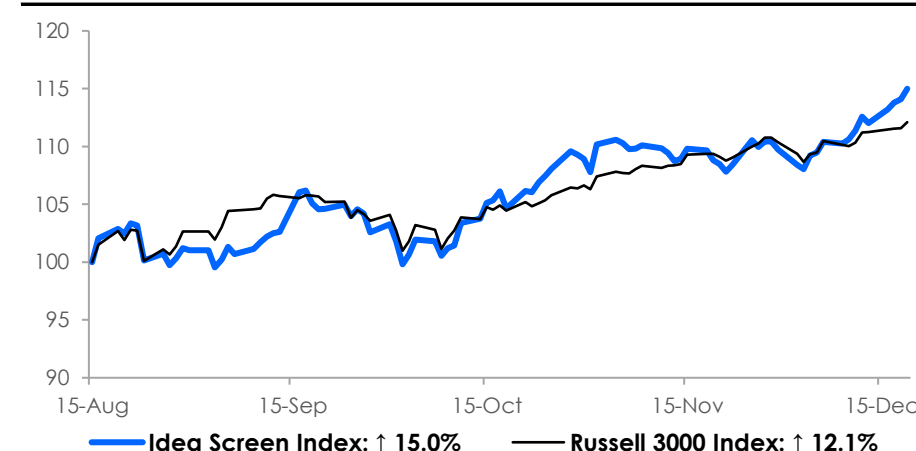
**Example:** +40% = The average NTM Sales estimate has increased 40% over the past month

**How to Use:** Analysts increase sales estimates when they identify positive sales catalysts for companies. This screen identifies stocks that could grow faster and outperform the market over the next 6 months to 1 year.

### Sector Breakdown (%)



### Performance vs Russell 3000



	Ticker	Company	1M NTM Sales % Chg	Sector	Market Cap (\$M)	Share Price	Last Year's Sales (\$M)	Current NTM Sales (\$M)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	SWN	Southwestern Energy Co	+61%	Energy	1,310	\$2.42	2,546	2,958	20,433,815	Hold	\$2.40		14%	-24%	-33%
NEW	WPX	Wpx Energy Inc	+36%	Energy	5,447	\$13.07	2,310	3,521	7,762,693	Buy	\$16.10		17%	19%	21%
	GDI	Gardner Denver Hldgs Inc	+12%	Industrials	7,467	\$36.49	2,690	2,728	1,403,725	Overweight	\$36.20		4%	5%	85%
	PBF	Pbf Energy Inc	+10%	Energy	3,746	\$31.26	27,186	33,871	1,810,989	Overweight	\$39.60		3%	27%	-4%
	TMHC	Taylor Morrison Home Corp	+8%	Cons Disc.	2,294	\$21.67	4,227	5,257	1,672,683	Overweight	\$29.50		-4%	8%	31%
NEW	NI	Nisource Inc	+6%	Utilities	10,314	\$27.61	5,095	5,495	3,468,036	Overweight	\$30.00		4%	-6%	5%
	PSX	Phillips 66	+6%	Energy	50,128	\$112.81	114,217	115,974	2,474,790	Overweight	\$129.20		-1%	29%	32%
	LHX	L3Harris Technologies Inc	+6%	Industrials	43,640	\$197.41	6,182	18,904	1,412,800	Buy	\$246.60		1%	0%	43%
	BBT	Bb&T Corp	+6%	Financials	75,303	\$56.14	11,654	21,606	4,943,470	Overweight	\$57.20		0%	14%	30%
NEW	CWEN	Clearway Energy Inc	+5%	Utilities	2,194	\$19.64	1,053	1,211	623,990	Hold	\$19.50		1%	18%	14%
NEW	AVGO	Broadcom Inc	+5%	Tech	128,561	\$324.10	20,862	25,128	2,105,778	Overweight	\$351.70		-1%	17%	33%
	NRZ	New Residential Invt Corp	+5%	Financials	6,835	\$16.45	1,014	1,988	3,191,473	Buy	\$18.00		5%	4%	10%
NEW	ACA	Arcosa Inc	+4%	Industrials	2,214	\$45.76	1,460	1,963	357,933	Buy	\$47.80		13%	27%	98%
NEW	POL	Polyone Corp	+4%	Materials	2,767	\$35.97	3,533	3,064	453,372	Overweight	\$37.50		13%	23%	30%
	HCP	Healthpeak Pptys Inc	+4%	Financials	16,279	\$32.89	1,847	2,203	3,535,395	Overweight	\$37.50		2%	1%	16%
NEW	HFC	Hollyfrontier Corp	+4%	Energy	8,223	\$50.95	17,715	16,803	1,636,073	Hold	\$58.80		1%	23%	-1%
	KFY	Korn Ferry	+4%	Industrials	2,318	\$41.91	1,926	2,097	406,056	Overweight	\$47.20		2%	-12%	3%
	SPLK	Splunk Inc	+4%	Tech	23,417	\$150.14	1,803	2,820	1,843,310	Buy	\$160.50		5%	23%	50%
	TGNA	Tegna Inc	+3%	Com Svcs.	3,601	\$16.60	2,207	2,905	1,559,911	Overweight	\$17.90		3%	9%	41%
NEW	CVI	Cvr Energy Inc	+3%	Energy	4,138	\$41.16	7,124	6,338	481,672	Underweight	\$43.80		-1%	-13%	23%
	GPN	Global Pmts Inc	+3%	Tech	55,118	\$183.39	3,969	8,848	2,020,992	Buy	\$195.40		5%	14%	81%
	VMW	Vmware Inc	+3%	Tech	16,341	\$148.68	8,974	11,166	1,207,674	Overweight	\$182.30		-5%	-14%	-5%
	NXST	Nexstar Media Group Inc	+3%	Com Svcs.	5,423	\$117.53	2,767	4,626	431,585	Buy	\$141.00		9%	17%	40%
	CVNA	Carvana Co	+3%	Cons Disc.	4,843	\$96.27	1,955	5,976	1,509,937	Overweight	\$82.40		-1%	52%	196%
NEW	XOM	Exxon Mobil Corp	+3%	Energy	293,596	\$69.39	290,212	263,628	11,375,123	Hold	\$78.60		-1%	-8%	-2%

Note: Companies with less than 5 covering analysts are excluded from screen results. Additionally, Biotechs are excluded from screen results due to their one-time nature.

## NTM Pretax Margin

Top 25 stocks by highest 1-month revisions in NTM Pretax Margin

Short-term

**Medium-term**

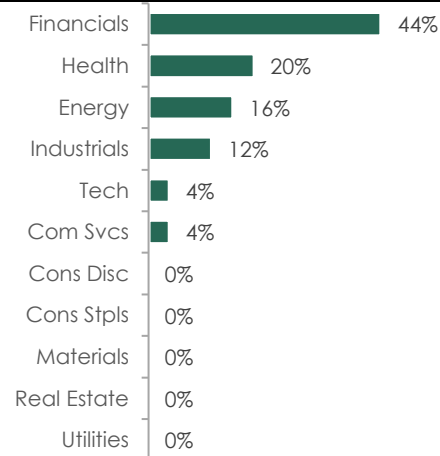
Long-term

**Calculation:** (Current Average NTM Pretax Margin Estimate - Average NTM Pretax Margin Estimate 1-Month Ago) / Average NTM Pretax Margin Estimate 1-Month Ago

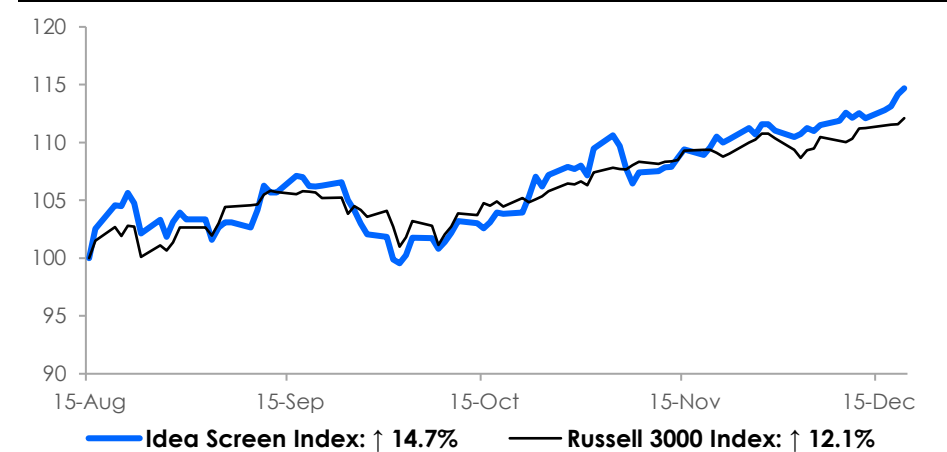
**Example:** +25% = The average NTM Pretax Margin estimate has increased 25% over the past month





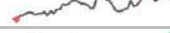
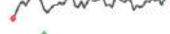


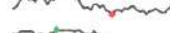
















**How to Use:** Analysts increase pretax margin estimates when they identify positive margin catalysts for companies. This screen identifies stocks that could grow earnings and outperform the market over the next 6 months to 1 year.

### Sector Breakdown (%)



### Performance vs Russell 3000



	Ticker	Company	1M NTM Margin Chg	Sector	Market Cap (\$M)	Share Price	Last Year's P/T Margin	Current NTM P/T Margin	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
	EFC	Ellington Financial Inc	+22.8%	Financials	693	\$18.24	52.8%	75.6%	356,307	Buy	\$19.60		1%	-1%	22%
	NLY	Annaly Cap Mgmt Inc	+19.5%	Financials	13,629	\$9.53	63.5%	83.0%	11,695,041	Overweight	\$9.40		2%	3%	-6%
	DX	Dynex Cap Inc	+16.8%	Financials	394	\$17.15	54.6%	71.4%	256,283	Overweight	\$18.30		2%	2%	-3%
	RWT	Redwood Tr Inc	+11.0%	Financials	1,875	\$16.64	69.5%	80.6%	806,296	Buy	\$18.00		1%	2%	10%
	ASC	Ardmore Shipping Corp	+6.4%	Industrials	287	\$8.68	19.8%	26.2%	276,270	Overweight	\$10.30		1%	34%	67%
	NYMT	New York Mtg Tr Inc	+5.7%	Financials	1,811	\$6.22	70.5%	76.3%	3,863,580	Hold	\$6.20		-1%	-3%	4%
	UTHR	United Therapeutics Corp Del	+5.3%	Health	3,926	\$89.46	33.4%	38.7%	445,692	Hold	\$119.60		-5%	14%	-14%
NEW	SBRA	Sabra Health Care Reit Inc	+4.8%	Financials	4,304	\$21.28	30.9%	35.7%	1,684,616	Hold	\$21.90		2%	6%	21%
NEW	WPX	Wpx Energy Inc	+4.6%	Energy	5,447	\$13.07	11.7%	16.2%	7,762,693	Buy	\$16.10		17%	19%	21%
	ETRN	Equitrans Midstream Corpora	+4.4%	Energy	3,082	\$12.10	54.7%	59.1%	2,956,779	Overweight	\$16.10		10%	-40%	-41%
	AM	Antero Midstream Corp	+4.1%	Energy	3,433	\$6.82	44.9%	49.0%	7,230,212	Hold	\$7.70		15%	-42%	-47%
	HALO	Halozyne Therapeutics Inc	+4.1%	Health	2,689	\$18.35	19.7%	23.7%	1,540,924	Overweight	\$20.50		-2%	10%	29%
NEW	CLDR	Cloudera Inc	+3.3%	Tech	3,219	\$11.21	-3.3%	0.0%	4,949,132	Overweight	\$11.90		2%	96%	0%
	TWO	Two Hbrs Invst Corp	+3.1%	Financials	4,088	\$14.98	145.8%	148.9%	1,668,783	Buy	\$15.10		2%	19%	9%
NEW	STNG	Scorpio Tankers Inc	+3.0%	Industrials	2,183	\$37.55	23.4%	26.4%	971,436	Buy	\$40.40		6%	46%	126%
NEW	LPI	Laredo Petroleum Inc	+2.8%	Energy	671	\$2.83	20.8%	23.6%	5,206,477	Hold	\$3.90		1%	11%	-18%
NEW	PLD	Prologis Inc	+2.6%	Financials	55,158	\$87.31	47.3%	49.9%	2,623,476	Buy	\$94.20		-2%	7%	43%
	CTL	Centurylink Inc	+2.5%	Com Svcs.	14,533	\$13.33	5.6%	8.2%	11,965,392	Hold	\$12.90		-3%	18%	-17%
	WELL	Welltower Inc	+2.5%	Financials	32,075	\$79.05	15.5%	18.0%	1,984,947	Overweight	\$90.30		0%	-6%	11%
NEW	NBIX	Neurocrine Biosciences Inc	+2.3%	Health	9,785	\$106.25	33.2%	35.5%	830,731	Buy	\$117.10		-5%	24%	48%
	HQY	Healthequity Inc	+2.3%	Financials	5,422	\$76.50	8.9%	11.2%	698,215	Buy	\$76.80		7%	8%	25%
	CDMO	Avid Bioservices Inc	+2.2%	Health	410	\$7.28	0.7%	2.9%	299,080	Buy	\$9.90		-1%	87%	53%
	AMG	Affiliated Managers Group In	+2.1%	Financials	4,271	\$86.69	26.6%	28.7%	540,919	Hold	\$89.30		0%	0%	-6%
	EFX	Equifax Inc	+2.1%	Industrials	16,683	\$137.78	15.6%	17.7%	775,872	Overweight	\$146.90		-1%	3%	46%
NEW	CELG	Celgene Corp	+2.1%	Health	-	\$108.24	55.9%	58.0%	6,593,244	Hold	\$106.30		0%	11%	65%

Note: Companies with less than 5 covering analysts are excluded from screen results.

# Momentum Screens

Momentum measures the rate of change in a company's share price. Positive (negative) momentum occurs when the share price is increasing (decreasing). Momentum analysis looks at both short time frames (1-week to 3-months) and long time frames (6-months to 5-years), with the goal of identifying whether a stock is exhibiting strength or weakness.

## List of Screens & Key Metrics

### 1-Month Change in 50dma

Top 25 stocks by highest change in 50dma over 1-month

Medium-term	2 NEW	1W: ↑ 3.4%	1M: ↑ 6.7%
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### Relative Strength: 90dma vs 180dma

Top 25 stocks by highest relative change in 90dma vs 180dma

Medium-term	2 NEW	1W: ↑ 2.5%	1M: ↓ -3.4%
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### Price Reversal: Best 1-Month & Worst 6-Month Returns

Top 25 stocks by highest 1-month return & worst 6-month return

Medium-term	9 NEW	1W: ↑ 4.5%	1M: ↑ 19.6%
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### High Quality Momentum (Frog in the Pan)

Top 25 stocks by highest frog in the pan score

Long-term	9 NEW	1W: ↑ 0.9%	1M: ↑ 2.6%
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## 1-Month Change in 50dma

Top 25 stocks by highest change in 50dma over 1-month

Short-term

**Medium-term**

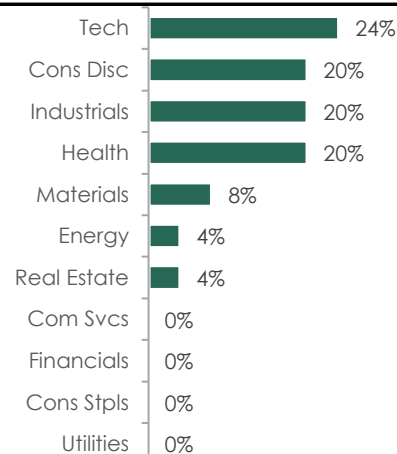
Long-term

**Calculation:** 1-month percentage change in a company's 50dma: (Current 50dma / 50dma 1-month ago)

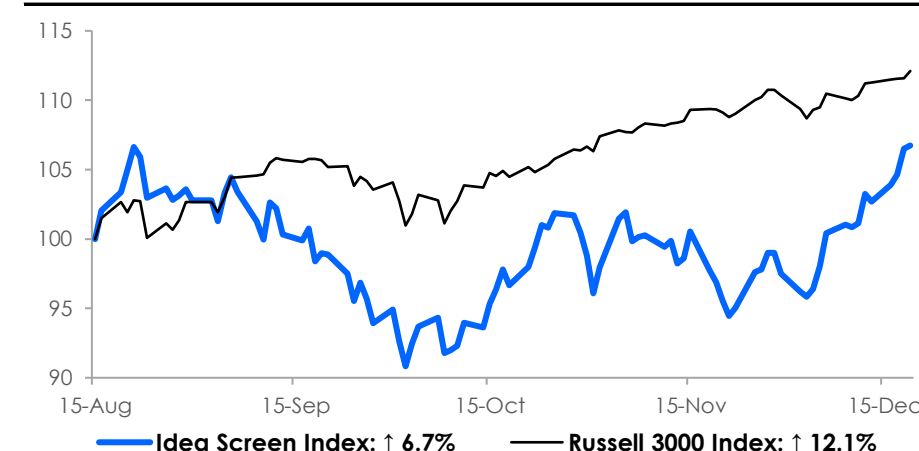
**Example:** +35% = Current 50dma is 35% higher than the 50dma 1-month ago

**How to Use:** Rapid positive upward movement in a company's 50dma highlights companies experiencing recent positive momentum. Investors can use this screen to identify companies that may be entering a new strong uptrend.

### Sector Breakdown (%)



### Performance vs Russell 3000



Ticker	Company	1M 50dma % Chg	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
												1W	6M	1Y
SCOR	Comscore Inc	+40.2%	Industrials	333	\$4.98	-	5.36	1,033,866	Overweight	\$4.90		-1%	-40%	-65%
SGRY	Surgery Partners Inc	+33.8%	Health	792	\$15.99	-	3.42	310,434	Overweight	\$15.30		9%	80%	41%
BE	Bloom Energy Corp	+31.0%	Industrials	477	\$6.31	-	5.72	2,832,324	Overweight	\$11.10		2%	-48%	-43%
TNK	Teekay Tankers Ltd	+28.9%	Industrials	702	\$24.21	-	1.61	509,291	Buy	\$26.60		15%	154%	220%
CDLX	Cardlytics Inc	+27.3%	Tech	1,532	\$59.60	-	1.72	537,526	Overweight	\$56.50		4%	144%	430%
UI	Ubiquiti Inc	+25.7%	Tech	12,317	\$189.55	0.62%	1.82	273,294	Underweight	\$154.00		0%	45%	90%
RLGY	Realogy Hldgs Corp	+23.6%	Real Estate	1,154	\$10.09	-	-0.55	2,802,620	Underweight	\$9.40		-6%	37%	-38%
MR	Montage Res Corp	+21.3%	Energy	274	\$7.64	-	3.65	582,001	Overweight	\$8.00		13%	14%	-37%
NAT	Nordic American Tankers Limi	+21.2%	Industrials	693	\$4.86	2.42%	0.05	3,521,839	Overweight	\$5.00		18%	122%	122%
SYNA	Synaptics Inc	+20.4%	Tech	2,297	\$68.65	-	1.92	655,848	Hold	\$52.30		16%	138%	88%
THC	Tenet Healthcare Corp	+20.1%	Health	3,967	\$38.18	-	1.96	1,254,125	Overweight	\$37.70		3%	80%	98%
INGN	Inogen Inc	+19.9%	Health	1,563	\$71.07	-	2.11	445,331	Hold	\$65.90		-1%	0%	-41%
EXPR	Express Inc	+19.8%	Cons Disc.	310	\$4.85	-	2.59	1,747,780	Hold	\$4.90		-14%	81%	-9%
CWH	Camping World Hldgs Inc	+19.6%	Cons Disc.	540	\$14.45	2.32%	1.88	746,878	Hold	\$10.80		5%	16%	10%
UIS	Unisys Corp	+19.6%	Tech	724	\$11.61	-	2.85	805,959	Overweight	\$16.30		-1%	22%	1%
VRS	Verso Corp	+19.5%	Materials	631	\$18.19	-	3.45	300,481	Buy	\$37.00		-2%	-2%	-20%
EVRI	Everi Hldgs Inc	+19.5%	Cons Disc.	1,148	\$13.59	-	1.91	923,858	Buy	\$15.00		-2%	16%	151%
FRTA	Forterra Inc	+18.8%	Materials	720	\$11.12	-	1.75	300,373	Hold	\$11.50		5%	133%	175%
ALGN	Align Technology Inc	+18.8%	Health	21,575	\$273.75	-	-0.13	931,650	Overweight	\$269.70		2%	-8%	36%
DXCM	Dexcom Inc	+18.4%	Health	19,726	\$216.33	-	-0.40	906,962	Overweight	\$216.20		7%	41%	91%
SPWH	Sportsmans Whse Hldgs Inc	+18.4%	Cons Disc.	350	\$8.09	-	3.20	665,954	Buy	\$9.80		1%	115%	85%
NEW	AOBC	+17.7%	Industrials	510	\$9.26	-	1.08	1,044,853	Overweight	\$12.70		0%	1%	-27%
	UCTT	+17.3%	Tech	929	\$23.34	-	3.57	491,632	Overweight	\$22.10		-1%	70%	205%
	TSLA	+17.2%	Cons Disc.	72,826	\$404.04	-	1.30	8,356,866	Hold	\$322.70		12%	78%	21%
NEW	QRVO	+17.2%	Tech	13,625	\$117.28	-	2.13	1,493,969	Overweight	\$102.50		2%	79%	97%

Note: M&A activity and Biotechs are excluded from screen results due to their one-time nature.



## Relative Strength: 90dma vs 180dma

Top 25 stocks by highest relative change in 90dma vs 180dma

Short-term

**Medium-term**

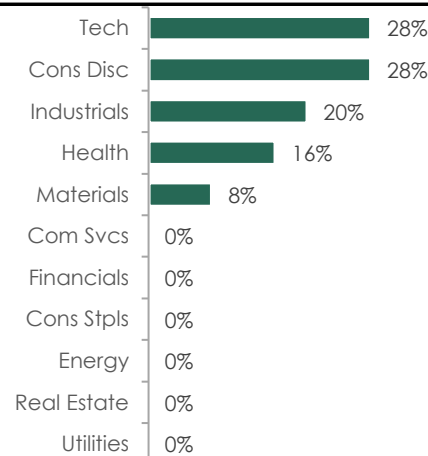
Long-term

**Calculation:** (1-Month Change in 90dma) - (1-Month Change in 180dma)

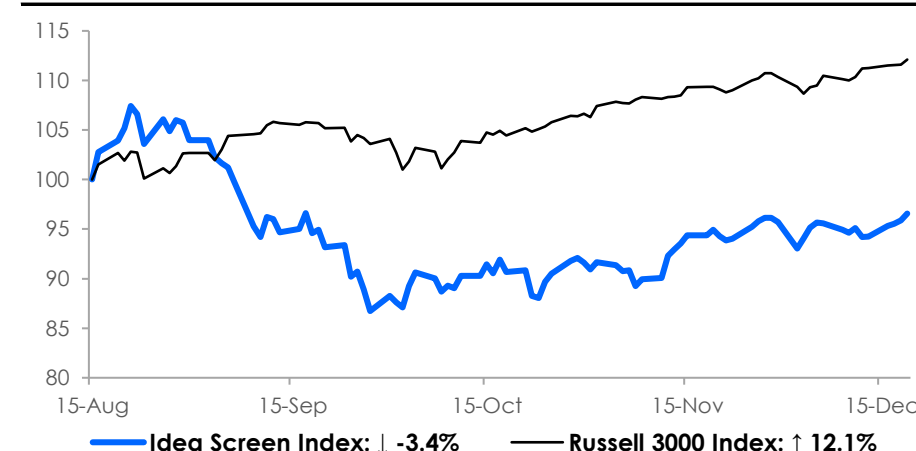
**Example:** +26% = 90dma 1-Month return is 26% higher than the 180dma 1-Month return

**How to Use:** Identify stock price reversals and breakouts where the share price has significantly increased over the last 3 months compared to the average price over the last 9 months. These stocks could likely see continued positive momentum in the next 6 months to 1 year.

### Sector Breakdown (%)



### Performance vs Russell 3000



Ticker	Company	90 vs 180 dma % chg	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
												1W	6M	1Y
OMI	Owens & Minor Inc New	+31.1%	Health	323	\$5.14	0.14%	1.08	1,641,149	Underweight	\$4.90		-16%	75%	-22%
CDLX	Cardlytics Inc	+28.7%	Tech	1,532	\$59.60	-	1.72	537,526	Overweight	\$56.50		4%	144%	430%
WW	Ww Intl Inc	+25.4%	Cons Disc.	2,775	\$41.22	-	-0.39	1,651,112	Hold	\$37.10		9%	98%	-2%
RH	Rh	+22.9%	Cons Disc.	4,237	\$223.06	-	0.24	1,095,845	Overweight	\$234.10		1%	90%	82%
INFN	Infinera Corporation	+22.6%	Tech	1,367	\$7.56	-	0.09	2,196,141	Overweight	\$6.80		15%	141%	95%
APPS	Digital Turbine Inc	+22.5%	Tech	652	\$7.60	-	-0.67	1,958,642	Buy	\$9.10		0%	61%	344%
FRTA	Forterra Inc	+22.5%	Materials	720	\$11.12	-	1.75	300,373	Hold	\$11.50		5%	133%	175%
TNK	Teekay Tankers Ltd	+21.6%	Industrials	702	\$24.21	-	1.61	509,291	Buy	\$26.60		15%	154%	220%
STMP	Stamps Com Inc	+20.5%	Tech	1,441	\$84.40	-	0.47	426,344	Overweight	\$94.00		-1%	107%	-43%
ROKU	Roku Inc	+19.8%	Cons Disc.	12,608	\$137.73	-	2.80	20,659,740	Overweight	\$146.80		-1%	29%	350%
MODN	Model N Inc	+19.0%	Tech	1,130	\$34.25	-	0.84	253,046	Buy	\$34.70		5%	75%	146%
NVRO	Nevro Corp	+18.8%	Health	3,457	\$111.50	-	0.60	389,931	Overweight	\$102.60		4%	73%	205%
SPWH	Sportsmans Whse Hldgs Inc	+18.8%	Cons Disc.	350	\$8.09	-	3.20	665,954	Buy	\$9.80		1%	115%	85%
CDE	Coeur Mng Inc	+18.3%	Materials	1,727	\$7.18	-	0.33	5,704,325	Overweight	\$7.10		3%	95%	69%
BIOS	Option Care Health Inc	+18.3%	Health	2,372	\$3.36	-	-0.51	1,145,750	Buy	\$4.20		2%	45%	-12%
SYNA	Synaptics Inc	+18.2%	Tech	2,297	\$68.65	-	1.92	655,848	Hold	\$52.30		16%	138%	88%
GMS	Gms Inc	+18.2%	Cons Disc.	1,158	\$27.45	-	1.56	525,946	Buy	\$33.10		-2%	47%	70%
PODD	Insulet Corp	+18.0%	Health	10,543	\$170.53	-	-0.26	901,038	Overweight	\$169.00		-2%	41%	126%
MTSI	Macom Tech Solutions Hldgs	+17.5%	Tech	1,752	\$26.48	-	1.73	492,249	Hold	\$24.20		0%	91%	80%
LPG	Dorian Lpg Ltd	+17.4%	Industrials	816	\$14.94	-	1.51	447,955	Buy	\$16.30		2%	63%	154%
NEW VC	Visteon Corp	+17.3%	Cons Disc.	2,529	\$90.45	-	2.12	399,264	Hold	\$93.20		-3%	72%	53%
NEW NAT	Nordic American Tankers Limi	+17.3%	Industrials	693	\$4.86	2.42%	0.05	3,521,839	Overweight	\$5.00		18%	122%	122%
SAIA	Saia Inc	+16.6%	Industrials	2,347	\$90.50	-	-0.26	287,944	Overweight	\$98.80		-4%	48%	67%
SAH	Sonic Automotive Inc	+16.6%	Cons Disc.	991	\$31.87	1.20%	1.53	318,485	Hold	\$33.50		-7%	40%	124%
BLDR	Builders Firstsource Inc	+16.4%	Industrials	2,876	\$24.84	-	-0.03	1,186,430	Overweight	\$27.40		-2%	62%	119%

Note: M&A activity and Biotechs are excluded from screen results due to their one-time nature.



## Price Reversal: Best 1M & Worst 6M Returns

Top 25 stocks by highest 1-month return & worst 6-month return

Short-term

Medium-term

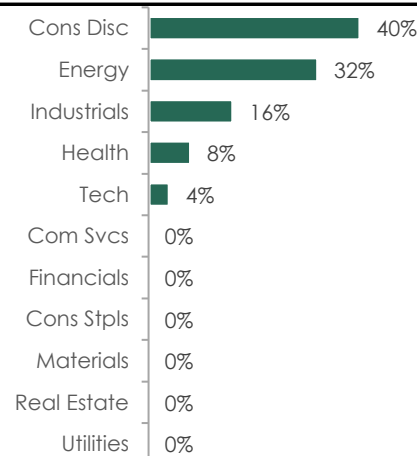
Long-term

**Calculation:** Stocks with the largest 1-month share price increase and largest 6-month share price decrease

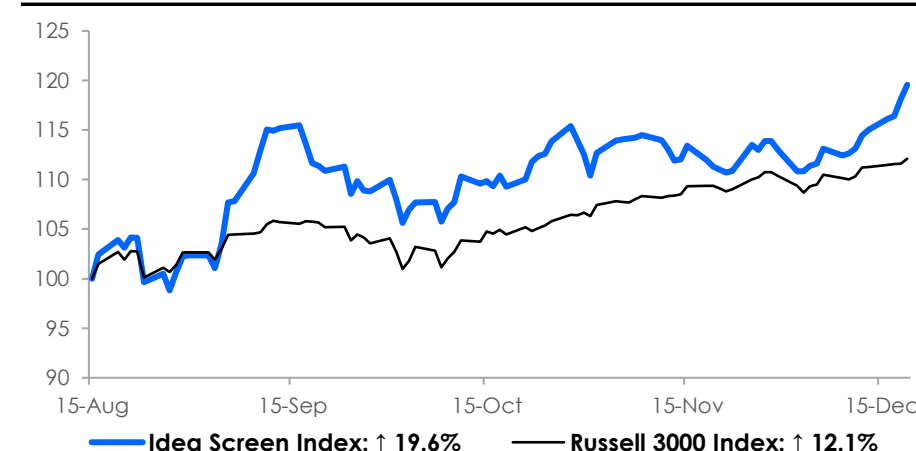
**Example:** +45% / -50% = The company's share price is up +45% over the past 1-month but down -50% over the past 6-months

**How to Use:** Identify companies that have just started to see price reversals from a long-term downtrend to an uptrend. Highlights companies that could be finding an investable bottom or experiencing a short-term bounce before heading lower again.

### Sector Breakdown (%)



### Performance vs Russell 3000



	Ticker	Company	1M / 6M % Return	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
	PUMP	Propetro Hldg Corp	+37% / -41%	Energy	1,099	\$10.94	-	2.12	2,224,040	Overweight	\$13.10		10%	-41%	-17%
	RES	Rpc Inc	+30% / -28%	Energy	1,070	\$4.99	4.48%	0.64	2,357,162	Hold	\$4.20		10%	-28%	-52%
	GRUB	Grubhub Inc	+21% / -32%	Cons Disc.	4,435	\$48.50	-	0.95	3,866,324	Hold	\$38.60		14%	-32%	-33%
	NSP	Insperty Inc	+19% / -30%	Industrials	3,447	\$86.19	1.49%	3.26	592,739	Overweight	\$107.00		5%	-30%	-6%
	LBRT	Liberty Oilfield Svcs Inc	+36% / -20%	Energy	835	\$11.00	2.00%	2.81	995,926	Overweight	\$12.50		4%	-20%	-23%
	WTTR	Select Energy Svcs Inc	+28% / -22%	Energy	801	\$9.32	-	1.82	390,758	Buy	\$11.10		6%	-22%	26%
	UAA	Under Armour Inc	+22% / -22%	Cons Disc.	8,334	\$21.16	-	3.35	4,492,437	Hold	\$20.90		10%	-22%	17%
	CDNA	Caredx Inc	+13% / -43%	Health	965	\$22.74	-	0.03	792,105	Buy	\$49.20		4%	-43%	-10%
NEW	AXNX	Axonics Modulation Tech Inc	+17% / -25%	Health	913	\$26.89	-	2.47	497,915	Buy	\$43.40		4%	-25%	79%
	UA	Under Armour Inc	+22% / -20%	Cons Disc.	8,334	\$19.01	-	3.28	2,324,950	Hold	\$20.70		9%	-20%	14%
	MED	Medifast Inc	+16% / -24%	Cons Disc.	1,198	\$103.16	4.97%	0.38	394,318	Overweight	\$113.00		11%	-24%	-19%
	HCC	Warrior Met Coal Inc	+15% / -24%	Energy	1,059	\$20.74	0.98%	1.61	1,108,646	Overweight	\$27.90		1%	-24%	-10%
NEW	FLWS	Flws/1-800 Flowers	+11% / -30%	Cons Disc.	514	\$14.25	-	1.02	320,543	Buy	\$23.80		7%	-30%	20%
NEW	IRBT	Irobot Corp	+9% / -45%	Cons Disc.	1,436	\$50.79	-	-0.10	1,405,327	Hold	\$53.30		3%	-45%	-37%
	SFIX	Stitch Fix Inc	+18% / -15%	Cons Disc.	1,473	\$26.61	-	2.14	2,724,690	Overweight	\$30.90		-2%	-15%	44%
NEW	BAND	Bandwidth Inc	+14% / -17%	Industrials	1,165	\$62.78	-	-0.10	288,499	Buy	\$68.30		12%	-17%	59%
	SOI	Solaris Oilfield Infrstr Inc	+35% / -6%	Energy	458	\$14.47	3.35%	0.85	437,772	Buy	\$15.70		10%	-6%	23%
NEW	LOPE	Grand Canyon Ed Inc	+11% / -20%	Industrials	4,711	\$97.68	-	0.14	443,410	Buy	\$119.70		8%	-20%	-3%
	ALTR	Altair Engr Inc	+16% / -11%	Tech	1,415	\$34.95	-	1.53	399,126	Hold	\$35.70		6%	-11%	27%
NEW	ETSY	Etsy Inc	+8% / -36%	Industrials	5,206	\$43.94	-	1.15	3,874,342	Buy	\$65.40		5%	-36%	-12%
	BIG	Big Lots Inc	+51% / -3%	Cons Disc.	1,140	\$29.19	4.42%	0.94	1,568,735	Hold	\$27.80		3%	-3%	2%
NEW	TRIP	Tripadvisor Inc	+7% / -36%	Cons Disc.	3,841	\$30.34	-	2.04	2,419,310	Hold	\$35.20		3%	-36%	-46%
NEW	EOG	Eog Res Inc	+15% / -8%	Energy	47,268	\$81.25	1.54%	1.55	4,123,241	Buy	\$98.80		6%	-8%	-13%
	WING	Wingstop Inc	+18% / -6%	Cons Disc.	2,504	\$85.01	0.52%	-0.47	464,016	Overweight	\$98.40		-2%	-6%	37%
NEW	FLMN	Falcon Minerals Corp	+10% / -14%	Energy	312	\$6.78	10.33%	1.60	266,405	Overweight	\$8.30		5%	-14%	-9%

Note: M&A activity and Biotechs are excluded from screen results due to their one-time nature. Additionally, only companies with Altman Z-Score greater than 3 (low bankruptcy risk) are included in screen results.



## High Quality Momentum (Frog in the Pan)

Top 25 stocks by highest frog in the pan score

Short-term

Medium-term

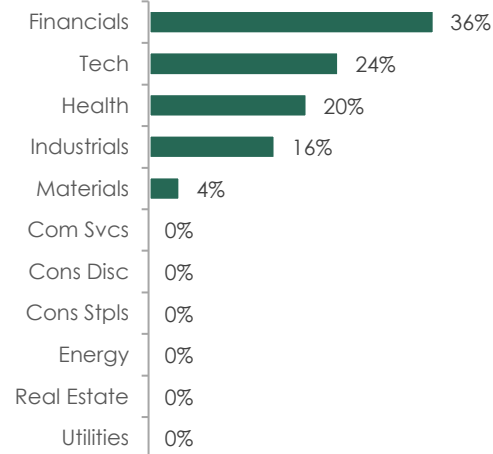
Long-term

**Calculation:** Highest Frog in the Pan score (see note at bottom of page)

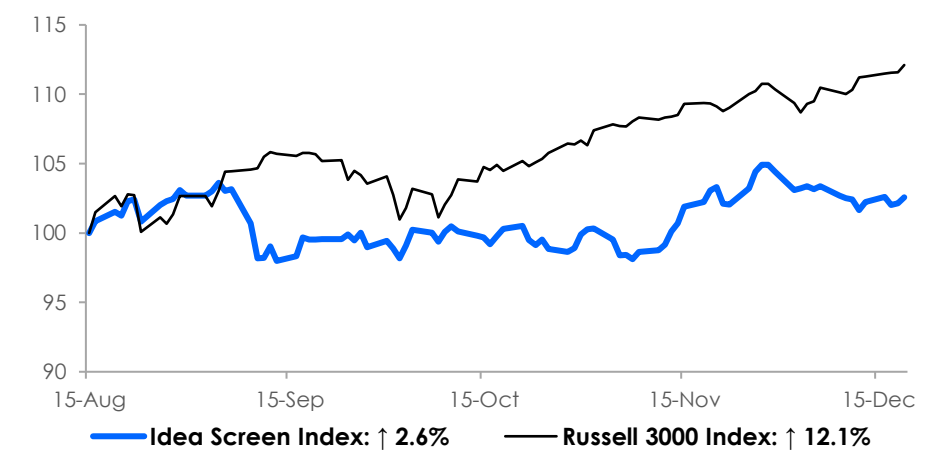
**Example:** 1.21 = The company's Frog in the Pan score is 1.21

















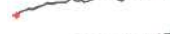


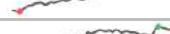





**How to Use:** Momentum quality is highest when price moves upward via a series of frequent gradual changes (e.g. consistent earnings growth) rather than infrequent, dramatic changes (e.g. positive clinical drug trial results). This screen highlights companies experiencing high quality, positive momentum.

### Sector Breakdown (%)



### Performance vs Russell 3000



Ticker	Company	FITP Score	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
												1W	6M	1Y
CDAY	Ceridian Hcm Hldg Inc	1.27	Industrials	9,363	\$65.03	-	0.63	1,433,643	Overweight	\$60.20		6%	23%	89%
PCTY	Paylocity Hldg Corp	1.27	Tech	6,488	\$121.24	-	0.93	314,542	Overweight	\$117.80		5%	21%	97%
GPN	Global Pmts Inc	1.26	Tech	55,118	\$183.39	0.45%	1.52	2,020,992	Buy	\$195.40		5%	14%	81%
MKTX	Marketaxess Hldgs Inc	1.25	Financials	14,319	\$377.57	0.54%	0.14	312,067	Hold	\$357.80		2%	14%	77%
CRUS	Cirrus Logic Inc	1.24	Tech	4,693	\$81.20	-	0.30	689,910	Overweight	\$66.10		6%	97%	134%
RMD	Resmed Inc	1.23	Health	22,436	\$156.04	1.04%	0.52	513,998	Overweight	\$145.60		2%	29%	42%
IT	Gartner Inc	1.23	Industrials	13,796	\$154.23	-	2.72	504,226	Overweight	\$162.30		-2%	-4%	18%
WLTW	Willis Towers Watson Pub Ltd	1.23	Financials	26,210	\$203.85	1.34%	0.87	540,360	Overweight	\$218.30		3%	7%	35%
MMC	Marsh & McLennan Cos Inc	1.23	Financials	56,629	\$112.21	1.67%	1.03	1,583,595	Hold	\$108.10		2%	15%	40%
VRSK	Verisk Analytics Inc	1.23	Financials	24,284	\$148.19	0.68%	0.07	847,902	Overweight	\$159.30		1%	2%	34%
PAYC	Paycom Software Inc	1.23	Tech	15,287	\$261.76	-	0.23	589,796	Overweight	\$243.70		3%	16%	112%
G	Genpact Limited	1.23	Industrials	7,872	\$41.44	0.83%	1.00	1,155,551	Overweight	\$46.30		1%	10%	52%
NEW ACGL	Arch Cap Group Ltd	1.22	Financials	17,197	\$42.43	-	0.38	1,410,271	Overweight	\$43.20		2%	18%	61%
MASI	Masimo Corp	1.22	Health	8,384	\$157.22	-	1.13	277,954	Overweight	\$175.20		0%	8%	51%
VEEV	Veeva Sys Inc	1.22	Tech	18,479	\$139.77	-	0.55	1,525,606	Overweight	\$178.10		-2%	-18%	61%
INVH	Invitation Homes Inc	1.22	Financials	15,736	\$29.23	1.77%	-0.15	5,025,279	Overweight	\$32.70		1%	5%	42%
NEW HASI	Hannon Armstrong Sust Infr C	1.22	Financials	2,111	\$32.14	4.46%	0.70	357,915	Overweight	\$32.30		6%	16%	55%
LDOS	Leidos Hldgs Inc	1.21	Tech	13,630	\$96.28	1.48%	0.96	1,061,829	Overweight	\$97.00		6%	22%	77%
TDY	Teledyne Technologies Inc	1.21	Industrials	12,396	\$339.89	-	0.64	278,569	Overweight	\$360.00		-2%	30%	71%
REXR	Rexford Indl Rlty Inc	1.22	Financials	4,980	\$44.90	1.60%	0.46	673,874	Overweight	\$50.40		-1%	9%	49%
NEW APD	Air Prods & Chems Inc	1.21	Materials	51,386	\$233.06	2.02%	0.92	944,085	Overweight	\$249.20		0%	6%	51%
NEW IDXX	Idexx Labs Inc	1.21	Health	21,977	\$256.19	-	0.65	441,399	Overweight	\$301.50		2%	-7%	39%
SUI	Sun Cmnty Inc	1.21	Financials	13,736	\$148.21	1.92%	-0.02	563,303	Overweight	\$161.30		-3%	14%	43%
TMO	Thermo Fisher Scientific Inc	1.20	Health	129,620	\$323.25	0.24%	1.35	1,326,409	Buy	\$327.10		1%	10%	42%
NEW ISRG	Intuitive Surgical Inc	1.20	Health	68,040	\$588.71	-	1.05	585,322	Overweight	\$620.80		1%	13%	25%

Note: FITP scores are calculated as: SGN x (% of negative days - % of positive days over last 1 year of trading), where SGN is +1 (-1) if 12-month return minus 1-month return is positive (negative).



# Sentiment Screens

Sentiment analysis quantifies investors' view towards a stock. For a stock's share price to go up, it needs to have consistent new investors buying shares at gradually higher prices. Therefore, many investors monitor volume and use sentiment analysis to judge the market's near-term outlook on a stock.

Stock options provides investors the right to buy or sell shares in the future. Call options, which give investors the right to buy shares of the stock in the future, are usually purchased when investors are bullish on a company.

## List of Screens & Key Metrics

### Strong Volume Gainers

Top 25 stocks with above-average volume & positive performance

Short-term	24 NEW	1W: ↓ -2.6%	1M: ↑ 7.4%
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### Abnormal Call Volume

Top 25 stocks with above average call volume (1W vs 3M avg)

Short-term	22 NEW	1W: ↓ -0.8%	1M: ↑ 27.3%
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## Strong Volume Gainers

Top 25 stocks with above-average volume & positive performance

Short-term

Medium-term

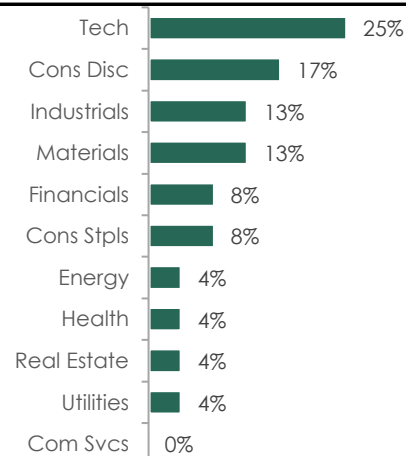
Long-term

**Calculation:** Stocks with the combined (1) above average 1-week daily volume (relative to past 3-months) and (2) strongest 1-week performance

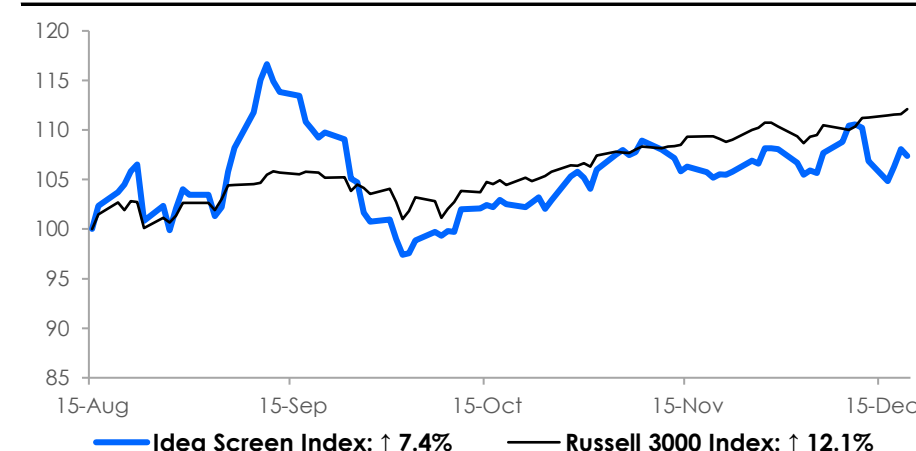
**Example:** 2.5x / 10% = Last week, the average daily volume was 2.5x the past 3-month's average volume and the share price increased by 10%

**How to Use:** Highlights stocks that have recently increased in price on above average volume. Strong buying volume indicates positive sentiment, which could continue over the next 1 to 3 months.

### Sector Breakdown (%)



### Performance vs Russell 3000



	Ticker	Company	1W Rel. Vol. / 1W Return	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	RAD	Rite Aid Corp	3.2x / 49%	Cons Stpls.	650	\$11.84	-	3.51	2,510,347	Sell	\$5.30		51%	75%	-27%
NEW	REGI	Renewable Energy Group Inc	3.0x / 37%	Materials	989	\$25.39	-	2.33	679,553	Buy	\$28.80		39%	58%	2%
NEW	LOVE	Lovesac Company	3.6x / 16%	Cons Disc.	201	\$13.83	-	1.37	331,308	Buy	\$26.30		17%	-56%	-42%
NEW	INO	Inovio Pharmaceuticals Inc	2.3x / 26%	Health	344	\$3.44	-	2.36	694,092	Buy	\$10.00		27%	31%	-23%
NEW	ARLO	Arlo Technologies Inc	2.5x / 17%	Cons Disc.	346	\$4.57	-	4.35	649,022	Hold	\$4.50		18%	15%	-53%
NEW	OSG	Overseas Shipholding Group	2.1x / 32%	Industrials	205	\$2.39	-	0.19	267,597	-	-		34%	45%	38%
NEW	SCS	Steelcase Inc	3.0x / 12%	Industrials	1,932	\$21.75	3.08%	0.23	737,913	Hold	\$20.00		13%	22%	50%
NEW	PLT	Plantronics Inc New	3.3x / 10%	Tech	1,065	\$26.69	2.49%	1.20	625,864	Overweight	\$40.30		11%	-32%	-23%
NEW	CAG	Conagra Brands Inc	2.0x / 18%	Cons Stpls.	16,381	\$33.66	2.97%	0.71	4,211,398	Overweight	\$32.70		19%	15%	16%
NEW	CLNE	Clean Energy Fuels Corp	2.1x / 14%	Utilities	469	\$2.29	-	1.31	626,870	Overweight	\$6.00		16%	-12%	30%
	DBD	Diebold Nxdf Inc	1.9x / 16%	Tech	840	\$10.94	-	3.21	1,206,865	Overweight	\$14.30		18%	17%	299%
NEW	TTMI	Ttm Technologies Inc	2.9x / 9%	Tech	1,599	\$15.16	-	-0.05	803,197	Overweight	\$15.70		10%	54%	61%
NEW	SATS	Echostar Corp	2.1x / 10%	Tech	2,184	\$43.77	-	1.44	395,505	Overweight	\$54.00		11%	28%	50%
NEW	NE	Noble Corp Plc	1.8x / 22%	Energy	294	\$1.18	-	4.18	4,404,987	Hold	\$1.50		23%	-29%	-60%
NEW	SYNA	Synaptics Inc	1.9x / 15%	Tech	2,297	\$68.65	-	1.92	655,848	Hold	\$52.30		16%	138%	88%
NEW	FLNT	Fluent Inc	1.7x / 23%	Miscellaneous	197	\$2.56	-	1.01	321,453	Overweight	\$3.70		24%	-53%	-27%
NEW	LEA	Lear Corp	2.5x / 8%	Cons Disc.	8,561	\$141.58	2.37%	2.13	508,809	Overweight	\$135.40		9%	4%	17%
NEW	IPI	Intrepid Potash Inc	1.9x / 10%	Materials	337	\$2.55	-	0.92	484,912	Hold	\$3.20		11%	-22%	-7%
NEW	LOGM	Logmein Inc	4.2x / 6%	Tech	4,222	\$86.48	1.63%	1.25	596,272	Hold	\$82.10		7%	21%	7%
NEW	GEO	Geo Group Inc New	1.7x / 13%	Financials	1,968	\$16.23	13.80%	0.37	1,114,537	-	-		14%	-32%	-22%
NEW	LOPE	Grand Canyon Ed Inc	2.5x / 7%	Industrials	4,711	\$97.68	-	0.14	443,410	Buy	\$119.70		8%	-20%	-3%
NEW	CWK	Cushman Wakefield Plc	2.7x / 7%	Real Estate	4,403	\$20.09	-	2.21	736,305	Overweight	\$21.70		8%	8%	28%
NEW	HIIQ	Health Ins Innovations Inc	1.6x / 15%	Financials	279	\$22.68	-	-0.36	574,268	Buy	\$56.70		17%	-12%	-15%
NEW	PLCE	Childrens PI Inc	3.2x / 6%	Cons Disc.	946	\$62.79	4.12%	2.32	714,784	Overweight	\$64.30		7%	-30%	-32%
NEW	CDXC	Chromadex Corp	1.8x / 9%	Materials	260	\$4.36	-	0.17	260,030	Buy	\$7.90		11%	7%	52%

Note: M&A activity and Biotechs are excluded from screen results due to their one-time nature. Companies that traded less than 250,000 shares on average each day last week are excluded from screen results.



## Abnormal Call Volume

Top 25 stocks with above average call volume (1W vs 3M avg)

Short-term

Medium-term

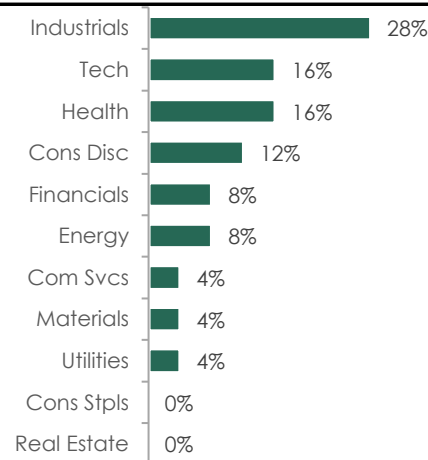
Long-term

**Calculation:** (1-week call option volume) / (Average weekly call volume over the past 3-months)

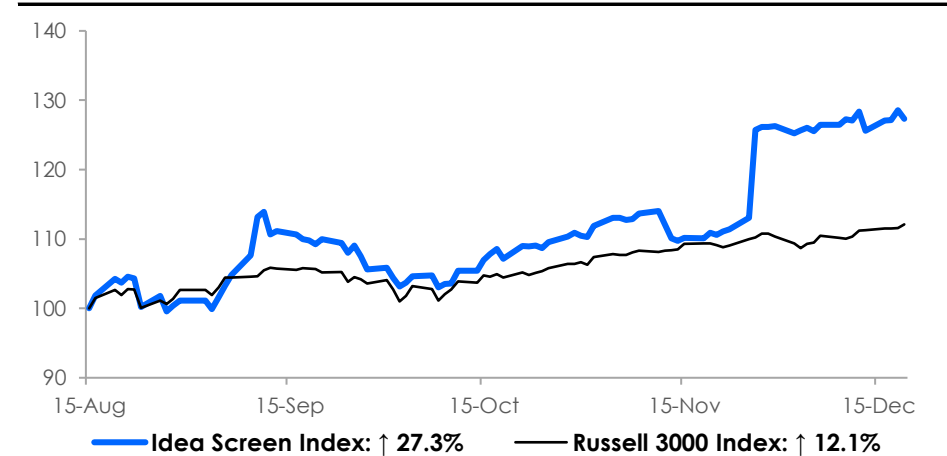
**Example:** 3.4x = Over the last week, investors traded 3.4x more call options than the average over the past 3-months

**How to Use:** Call options provide investors the right to buy shares of the company in the future. This screen can be a bullish indicator for companies if investors believe the company's share price will be higher in the near-term and purchase calls now to participate in the expected upward price movement.

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	1W vs 3M Avg Volume	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	MLHR	Miller Herman Inc	5.8x	Industrials	2,538	\$42.97	1.77%	0.64	416,433	Hold	\$43.00		-10%	13%	42%
NEW	ES	Eversource Energy	5.8x	Utilities	27,125	\$83.78	2.63%	-0.07	1,724,890	Overweight	\$85.20		4%	9%	25%
NEW	MTOR	Meritor Inc	5.7x	Cons Disc.	1,851	\$23.69	-	2.65	1,035,960	Hold	\$23.60		-4%	1%	46%
	AMRX	Amneal Pharmaceuticals Inc	5.4x	Health	636	\$4.74	-	2.91	1,751,343	Hold	\$4.40		-6%	-30%	-68%
	TBPH	Theravance Biopharma Inc	5.1x	Health	1,394	\$24.55	-	1.48	267,099	Overweight	\$34.80		17%	46%	-1%
NEW	HEI	Heico Corp New	5.1x	Industrials	13,422	\$115.62	0.11%	0.20	482,356	Overweight	\$141.50		-6%	-12%	46%
NEW	CSGP	Costar Group Inc	4.9x	Tech	21,671	\$591.53	-	0.87	309,784	Overweight	\$642.00		4%	6%	76%
NEW	CFR	Cullen Frost Bankers Inc	4.8x	Financials	6,176	\$98.71	2.99%	1.49	397,638	Hold	\$90.50		1%	6%	13%
NEW	SPWH	Sportsmans Whse Hldgs Inc	4.7x	Cons Disc.	350	\$8.09	-	3.20	665,954	Buy	\$9.80		1%	115%	85%
NEW	PDCE	Pdc Energy Inc	4.7x	Energy	1,589	\$25.79	-	2.76	1,454,305	Buy	\$43.80		10%	-24%	-12%
NEW	DNR	Denbury Res Inc	4.7x	Energy	696	\$1.44	-	2.08	12,200,831	Hold	\$1.30		16%	13%	-18%
NEW	TGNA	Tegna Inc	4.5x	Com Svcs.	3,601	\$16.60	1.77%	1.20	1,559,911	Overweight	\$17.90		3%	9%	41%
NEW	SAVE	Spirit Airls Inc	4.5x	Industrials	2,826	\$41.29	-	0.63	1,093,421	Overweight	\$46.10		8%	-17%	-29%
NEW	LOGM	Logmein Inc	4.4x	Tech	4,222	\$86.48	1.63%	1.25	596,272	Hold	\$82.10		7%	21%	7%
NEW	OUT	Outfront Media Inc	4.3x	Financials	3,757	\$26.18	5.65%	0.37	945,686	Overweight	\$29.70		3%	-1%	44%
NEW	IMGN	Immunogen Inc	4.3x	Health	820	\$5.48	-	2.97	1,814,449	Overweight	\$6.40		51%	158%	19%
NEW	SCS	Steelcase Inc	4.1x	Industrials	1,932	\$21.75	3.08%	0.23	737,913	Hold	\$20.00		13%	22%	50%
NEW	DCPH	Deciphera Pharmaceuticals Inc	3.9x	Health	3,411	\$66.83	-	0.58	489,399	Buy	\$60.40		14%	173%	200%
NEW	REGI	Renewable Energy Group Inc	3.9x	Materials	989	\$25.39	-	2.33	679,553	Buy	\$28.80		39%	58%	2%
NEW	ACA	Arcosa Inc	3.9x	Industrials	2,214	\$45.76	0.50%	1.20	357,933	Buy	\$47.80		13%	27%	98%
NEW	CAMP	Calamp Corp	3.9x	Tech	404	\$11.86	-	2.04	284,919	Overweight	\$16.70		6%	15%	-9%
NEW	TUP	Tupperware Brands Corp	3.7x	Industrials	420	\$8.58	14.67%	-0.62	1,443,007	Underweight	\$7.70		12%	-55%	-74%
NEW	AVGO	Broadcom Inc	3.7x	Tech	128,561	\$324.10	3.32%	1.31	2,105,778	Overweight	\$351.70		-1%	17%	33%
NEW	TTC	Toro Co	3.7x	Industrials	8,158	\$76.53	1.25%	0.43	337,894	Hold	\$77.50		-6%	12%	37%
	HRB	Block H & R Inc	3.6x	Cons Disc.	4,575	\$23.43	4.52%	-0.40	3,133,187	Hold	\$24.80		0%	-18%	-7%

Note: Companies with Call option open interest lower than 1-week ago are excluded from screen results.

# Technical Screens

Technical analysis is used to forecast the direction of stocks and trends through the study of historical market data, primarily price and volume. This analysis is often quantified through technical indicators that aim to highlight a bullish (bearish) signal. Examples include when a stock may be oversold (overbought), in an up (down) trend and a determination of whether or not the current trend will continue (reverse).

## List of Screens & Key Metrics

### Most Oversold - Bollinger Bands

Top 25 stocks most oversold vs 50dma

Medium-term	18 NEW	1W: ↑ 1.2%	1M: ↑ 3.6%
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### Bullish 50/200dma Crossovers

Stocks with 50dma crossing higher than the 200dma

Medium-term	25 NEW	1W: ↑ 2.0%	1M: ↑ 23.2%
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### Gap Ups

Top 25 stocks with the best 1-week price change

Short-term	21 NEW	1W: ↑ 5.6%	1M: ↑ 15.0%
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## Most Oversold - Bollinger Bands

Top 25 stocks most oversold vs 50dma

Short-term

**Medium-term**

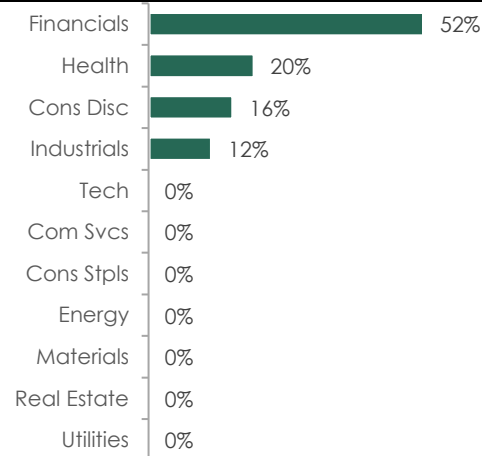
Long-term

**Calculation:** (Current Stock Price - 50 dma) / 50-day standard deviation of price movement

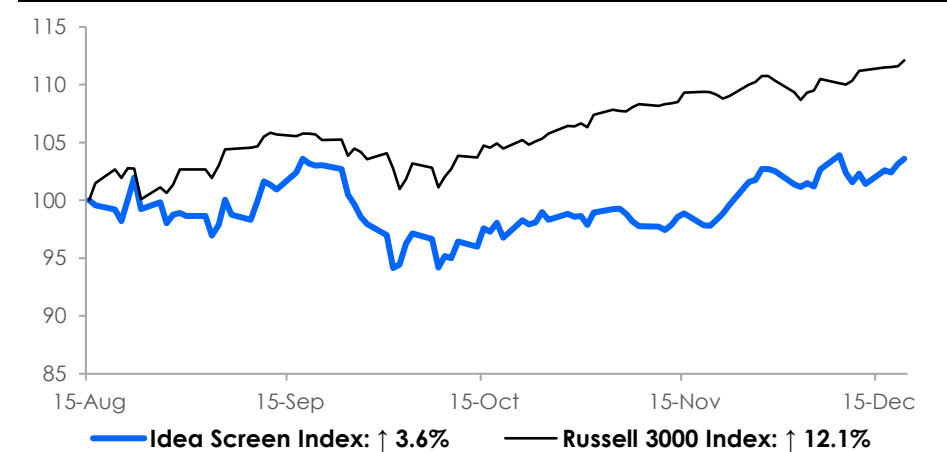
**Example:** -1.8 = The current stock price is 1.8 stdev (based on recent volatility) below the 50dma

**How to Use:** 68.2% of possible daily stock movements would be expected to fall within +/- 1 stdev. Therefore, movement below the -1 stdev band highlights oversold stocks that could experience future price appreciation.

### Sector Breakdown (%)



### Performance vs Russell 3000



	Ticker	Company	Stdev vs 50dma	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	LEN	Lennar Corp	-3.1	Cons Disc.	17,124	\$55.24	0.27%	-0.23	3,180,876	Buy	\$65.70		-5%	6%	35%
NEW	MLHR	Miller Herman Inc	-2.9	Industrials	2,538	\$42.97	1.77%	0.64	416,433	Hold	\$43.00		-10%	13%	42%
NEW	OMI	Owens & Minor Inc New	-2.6	Health	323	\$5.14	0.14%	1.08	1,641,149	Underweight	\$4.90		-16%	75%	-22%
NEW	ATHX	Athersys Inc	-2.5	Health	185	\$1.18	-	2.45	459,064	Buy	\$8.50		-9%	-35%	-22%
NEW	AFIN	American Fin Tr Inc	-2.4	Financials	1,425	\$13.35	7.69%	0.42	785,782	Hold	\$14.30		-5%	20%	-4%
NEW	TSCO	Tractor Supply Co	-2.3	Cons Disc.	10,869	\$91.81	1.44%	1.03	1,393,431	Overweight	\$109.60		-7%	-14%	7%
	AIV	Apartment Invt & Mgmt Co	-2.2	Financials	7,550	\$50.71	3.03%	0.27	936,422	Hold	\$56.30		-1%	-1%	8%
NEW	IRTC	Irhythm Technologies Inc	-2.2	Health	1,620	\$61.30	-	1.37	307,093	Overweight	\$108.20		-6%	-23%	-6%
	ADC	Agree Realty Corp	-2.1	Financials	2,908	\$68.57	3.30%	0.27	285,114	Buy	\$82.90		-1%	0%	17%
NEW	SUI	Sun Cmnty Inc	-2.1	Financials	13,736	\$148.21	1.92%	-0.02	563,303	Overweight	\$161.30		-3%	14%	43%
	CPT	Camden Ppty Tr	-2.1	Financials	10,208	\$105.42	2.96%	0.37	413,747	Overweight	\$118.50		-2%	-2%	17%
NEW	HEI.A	Heico Corp New	-2.1	Industrials	13,422	\$89.62	0.15%	0.20	354,504	Overweight	\$141.50		-7%	-13%	39%
	EQR	Equity Residential	-2.1	Financials	29,842	\$80.36	2.75%	0.06	1,560,075	Hold	\$86.90		-2%	2%	18%
NEW	KBH	Kb Home	-2.1	Cons Disc.	2,890	\$32.69	1.01%	-0.36	1,804,130	Overweight	\$37.60		-6%	30%	64%
NEW	MAA	Mid Amer Apt Cmnty Inc	-2.1	Financials	14,751	\$129.32	3.04%	0.07	530,674	Overweight	\$138.90		-1%	8%	32%
NEW	HEI	Heico Corp New	-2.0	Industrials	13,422	\$115.62	0.11%	0.20	482,356	Overweight	\$141.50		-6%	-12%	46%
NEW	UE	Urban Edge Pptys	-2.0	Financials	2,307	\$19.03	4.45%	0.83	901,836	Hold	\$21.50		-2%	6%	10%
NEW	GKOS	Glaukos Corp	-2.0	Health	2,443	\$56.39	-	1.94	441,037	Overweight	\$74.10		-1%	-28%	-2%
	AAT	American Assets Tr Inc	-2.0	Financials	2,691	\$44.89	2.59%	0.55	331,518	Overweight	\$50.50		0%	-6%	11%
NEW	MTH	Meritage Homes Corp	-2.0	Cons Disc.	2,363	\$61.69	-	0.73	472,311	Hold	\$74.20		-4%	20%	67%
	O	Realty Income Corp	-1.9	Financials	23,580	\$72.35	3.66%	0.02	1,685,640	Overweight	\$82.10		-1%	-1%	12%
	IRT	Independence Rlty Tr Inc	-1.9	Financials	1,265	\$13.92	5.07%	-0.65	441,460	Hold	\$14.50		0%	16%	42%
NEW	PTLA	Portola Pharmaceuticals Inc	-1.9	Health	1,956	\$25.62	-	1.25	767,528	Overweight	\$39.20		-5%	-8%	52%
NEW	REXR	Rexford Indl Rlty Inc	-1.9	Financials	4,980	\$44.90	1.60%	0.46	673,874	Overweight	\$50.40		-1%	9%	49%
NEW	FAF	First Amern Finl Corp	-1.9	Financials	6,622	\$58.95	2.71%	0.59	640,376	Overweight	\$68.50		-4%	9%	34%

Note: Companies with negative Book Value, Altman Z-Score less than 3 and/or Piotroski F-Score less than 4 are excluded from screen results.



## Bullish 50/200dma Crossovers

Stocks with 50dma crossing higher than the 200dma

Short-term

**Medium-term**

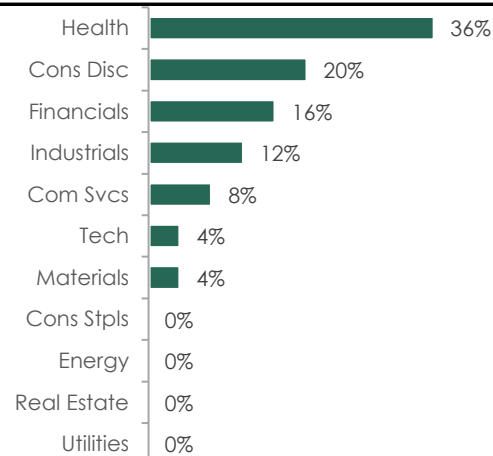
Long-term

**Calculation:** 50dma (average price over the last 50 days) "crossing up through" the 200dma (average price over the last 200 days)

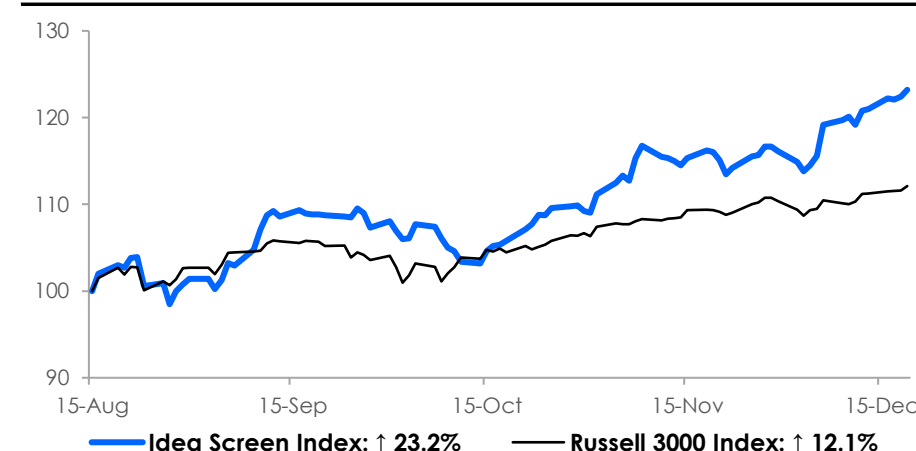
**Example:** The top company in the screen is the (1) most recent company to experience a 50/200dma crossover event and (2) has the highest difference between the 50dma and 200dma.

**How to Use:** Often referred to as the "Golden Cross", this screen identifies companies where short-term sentiment (50dma) is stronger than long-term sentiment (200dma), which could lead to further price appreciation.

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	50dma vs 200dma	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	FTSV	Forty Seven Inc	+14.2%	Health	1,585	\$37.49	-	6.06	495,668	Buy	\$39.90		-3%	249%	117%
NEW	JNCE	Jounce Therapeutics Inc	+9.8%	Health	276	\$8.30	-	3.68	449,954	Hold	\$12.00		-10%	71%	161%
NEW	ASMB	Assembly Biosciences Inc	+6.5%	Health	669	\$20.70	-	0.79	634,794	Buy	\$40.00		-13%	47%	1%
NEW	UIS	Unisys Corp	+5.2%	Tech	724	\$11.61	-	2.85	805,959	Overweight	\$16.30		-1%	22%	1%
NEW	PRNB	Principia Biopharma Inc	+4.9%	Health	1,995	\$60.85	-	3.47	264,188	Buy	\$53.80		23%	71%	130%
NEW	REGI	Renewable Energy Group Inc	+3.9%	Materials	989	\$25.39	-	2.33	679,553	Buy	\$28.80		39%	58%	2%
NEW	TGTX	Tg Therapeutics Inc	+3.8%	Health	981	\$9.85	-	2.84	1,592,977	Buy	\$22.20		5%	28%	155%
NEW	ESPR	Esperion Therapeutics Inc Ne	+2.9%	Health	1,457	\$53.32	-	0.73	412,288	Overweight	\$80.90		4%	5%	18%
NEW	AIMC	Altra Indl Motion Corp	+2.4%	Industrials	2,265	\$35.07	1.98%	1.62	388,558	Overweight	\$49.50		-1%	-1%	41%
NEW	VSTO	Vista Outdoor Inc	+2.3%	Cons Disc.	442	\$7.64	-	1.97	718,765	Overweight	\$9.80		2%	-6%	-27%
NEW	QUOT	Quotient Technology Inc	+2.3%	Com Svcs.	882	\$9.91	-	1.82	538,414	Overweight	\$12.10		-9%	-10%	-12%
NEW	EDIT	Editas Medicine Inc	+2.2%	Health	1,650	\$32.17	-	2.06	785,064	Overweight	\$39.70		7%	42%	29%
NEW	TRN	Trinity Inds Inc	+2.1%	Industrials	2,768	\$22.56	3.36%	1.47	1,338,007	Overweight	\$23.30		-2%	13%	10%
NEW	GTN	Gray Television Inc	+2.0%	Com Svcs.	2,146	\$21.45	-	1.19	674,829	Buy	\$25.10		4%	28%	32%
NEW	SPB	Spectrum Brands Hldgs Inc Ne	+2.0%	Cons Disc.	3,044	\$62.35	2.70%	1.82	622,245	Buy	\$74.20		-1%	9%	43%
NEW	EHTH	Ehealth Inc	+1.9%	Financials	2,190	\$94.82	-	2.43	801,840	Buy	\$118.80		1%	20%	175%
NEW	TCF	Tcf Financial Corporation Ne	+1.9%	Financials	7,118	\$46.40	3.20%	2.12	926,710	Overweight	\$48.70		2%	17%	24%
NEW	JCP	Penney J C Corp Inc	+1.7%	Cons Disc.	349	\$1.09	-	5.28	8,533,201	Underweight	\$0.90		-4%	-10%	-8%
NEW	DAN	Dana Incorporated	+1.7%	Cons Disc.	2,699	\$18.75	2.22%	4.03	1,294,684	Buy	\$19.40		-1%	10%	38%
NEW	BHVN	Biohaven Pharmactl Hldg Co	+1.6%	Health	2,744	\$52.52	-	0.34	648,023	Buy	\$76.70		3%	29%	55%
NEW	MAR	Marriott Intl Inc New	+1.5%	Cons Disc.	49,054	\$150.04	1.35%	1.55	1,556,428	Hold	\$139.20		3%	11%	41%
NEW	SBNY	Signature Bk New York N Y	+1.4%	Financials	7,446	\$135.15	1.72%	1.08	349,685	Buy	\$142.50		0%	16%	31%
NEW	CDK	Cdk Global Inc	+1.4%	Industrials	6,670	\$54.94	1.12%	1.75	695,675	Overweight	\$57.50		1%	11%	18%
NEW	JAZZ	Jazz Pharmaceuticals Plc	+1.4%	Health	8,614	\$152.27	-	0.30	530,680	Overweight	\$174.60		2%	14%	16%
NEW	VBTX	Veritex Hldgs Inc	+1.3%	Financials	1,490	\$28.70	1.89%	1.33	332,364	Buy	\$30.40		6%	10%	38%



## Gap Ups

Top 25 stocks with the best 1-week price change

Short-term

Medium-term

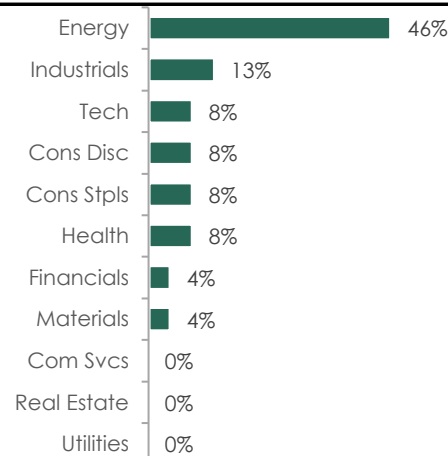
Long-term

Calculation: Best 1-week % price change

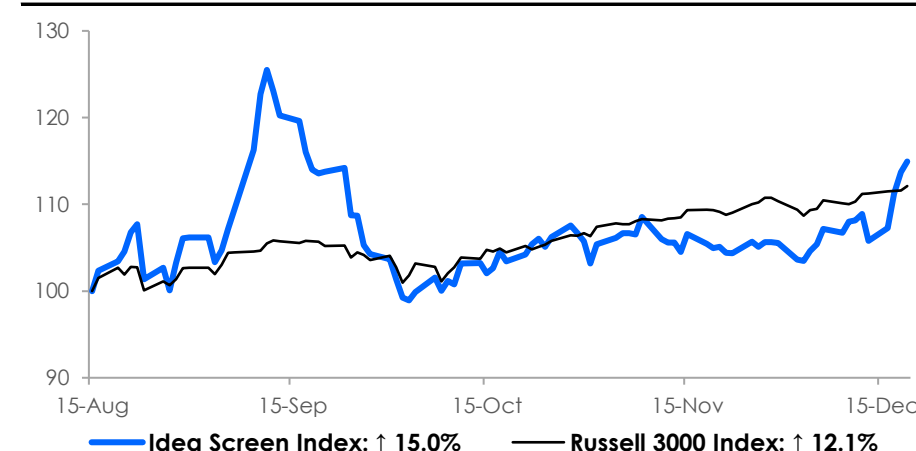
Example: +25% = Current stock price is 25% higher than 1-week ago

**How to Use:** Identify companies that have experienced a major, recent positive event that could signal further upside. Example events include a FDA drug approval, better than expected earnings results, and winning a new business contract.

### Sector Breakdown (%)



### Performance vs Russell 3000



	Ticker	Company	1W Price % Change	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	RAD	Rite Aid Corp	+50.6%	Cons Stpls.	650	\$11.84	-	3.51	2,510,347	Sell	\$5.30		51%	75%	-27%
NEW	REGI	Renewable Energy Group Inc	+38.6%	Materials	989	\$25.39	-	2.33	679,553	Buy	\$28.80		39%	58%	2%
NEW	TTI	Tetra Technologies Inc Del	+37.4%	Energy	226	\$1.80	-	0.20	657,149	Overweight	\$3.20		37%	11%	14%
NEW	OSG	Overseas Shipholding Group	+33.5%	Industrials	205	\$2.39	-	0.19	267,597	-	-		34%	45%	38%
NEW	INO	Inovio Pharmaceuticals Inc	+26.9%	Health	344	\$3.44	-	2.36	694,092	Buy	\$10.00		27%	31%	-23%
	SDRL	Seadrill Ltd	+25.5%	Energy	172	\$1.72	-	7.19	1,287,999	Overweight	\$5.60		26%	-48%	-80%
NEW	FLNT	Fluent Inc	+24.3%	Miscellaneous	197	\$2.56	-	1.01	321,453	Overweight	\$3.70		24%	-53%	-27%
	HPR	Highpoint Res Corp	+23.9%	Energy	376	\$1.76	-	2.98	961,571	Hold	\$3.20		24%	4%	-25%
NEW	NBR	Nabors Industries Ltd	+23.1%	Energy	1,123	\$3.09	1.65%	2.60	8,984,468	Hold	\$2.60		23%	25%	41%
NEW	MDR	Mcdermott Intl Inc	+23.0%	Energy	174	\$0.96	-	5.60	21,694,078	Underweight	\$1.00		23%	-88%	-85%
NEW	NE	Noble Corp Plc	+22.9%	Energy	294	\$1.18	-	4.18	4,404,987	Hold	\$1.50		23%	-29%	-60%
NEW	CTRA	Contura Energy Inc	+22.5%	Energy	154	\$8.45	-	3.25	317,888	Overweight	\$16.00		22%	-84%	-87%
NEW	CRMD	Cormedix Inc	+20.3%	Health	199	\$7.75	-	0.53	254,548	Buy	\$14.50		20%	2%	17%
NEW	MAXR	Maxar Technologies Inc	+19.8%	Industrials	803	\$17.64	0.37%	4.16	484,864	Hold	\$17.50		20%	80%	9%
NEW	CAG	Conagra Brands Inc	+19.2%	Cons Stpls.	16,381	\$33.66	2.97%	0.71	4,211,398	Overweight	\$32.70		19%	15%	16%
NEW	NAT	Nordic American Tankers Limi	+18.2%	Industrials	693	\$4.86	2.42%	0.05	3,521,839	Overweight	\$5.00		18%	122%	122%
	ARLO	Arlo Technologies Inc	+18.1%	Cons Disc.	346	\$4.57	-	4.35	649,022	Hold	\$4.50		18%	15%	-53%
NEW	WTI	W & T Offshore Inc	+17.8%	Energy	764	\$5.43	-	0.65	2,620,630	Overweight	\$7.60		18%	18%	18%
	DBD	Diebold Nxdf Inc	+17.6%	Tech	840	\$10.94	-	3.21	1,206,865	Overweight	\$14.30		18%	17%	299%
NEW	CNX	Cnx Resources Corporation	+17.6%	Energy	1,657	\$8.88	-	0.00	3,964,401	Hold	\$10.60		18%	22%	-24%
NEW	CHK	Chesapeake Energy Corp	+17.3%	Energy	1,795	\$0.92	-	1.72	76,691,000	Underweight	\$1.10		17%	-50%	-55%
NEW	WPX	Wpx Energy Inc	+17.1%	Energy	5,447	\$13.07	-	1.44	7,762,693	Buy	\$16.10		17%	19%	21%
NEW	LOVE	Lovesac Company	+17.1%	Cons Disc.	201	\$13.83	-	1.37	331,308	Buy	\$26.30		17%	-56%	-42%
NEW	TRHC	Tabula Rasa Healthcare Inc	+16.7%	Tech	991	\$44.61	-	0.40	284,904	Overweight	\$74.10		17%	-15%	-30%
NEW	HIIQ	Health Ins Innovations Inc	+16.5%	Financials	279	\$22.68	-	-0.36	574,268	Buy	\$56.70		17%	-12%	-15%

Note: Biotechs and M&A activity are excluded from screen results due to their one-time nature.

# Analyst Ratings Screens

Wall Street research analysts track and model the financial statements of companies to project future growth and profitability. This analysis is used to rate stocks and publish price targets. Analysts issue a Buy (Sell) rating when they believe the stock is trading worth less (more) than its fair value. Analysts also publish a price target for each company, which represents the fair value price the analyst believes the company should trade at.

## List of Screens & Key Metrics

### Recent Upgrades

Top 25 stocks by net analyst upgrades over 1-month

Long-term	14 NEW	1W: ↑ 0.5%	1M: ↑ 20.8%
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### Analyst Price Target Upside

Top 25 stocks with most upside to 1Y price target

Long-term	15 NEW	1W: ↑ 4.7%	1M: ↑ 20.2%
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## Recent Upgrades

Top 25 stocks by net analyst upgrades over 1-month

Short-term

Medium-term

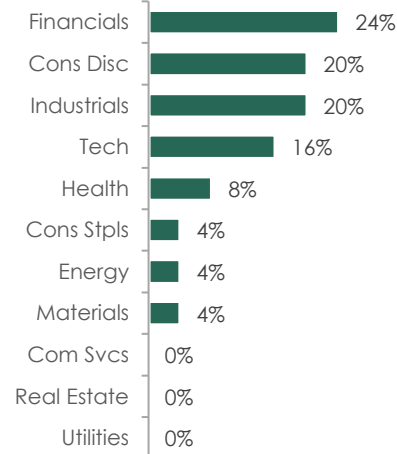
Long-term

**Calculation:** The largest net stock upgrades by analysts over the past two months. Measured on a scale of 1.0 (buy) to 3.0 (sell), this screen calculates the numeric rating today vs 1-month ago. A score of 2.0 equates to a hold rating.

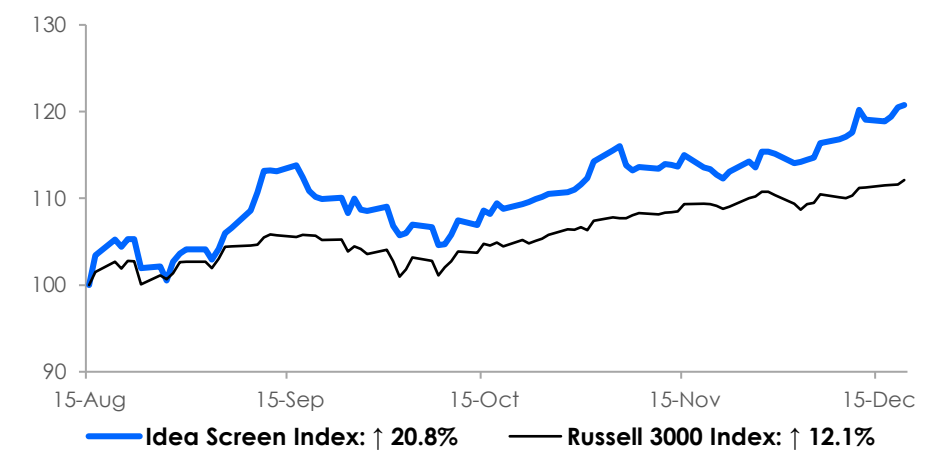
**Example:** -1.0 / 2.0 = The average analyst rating moved down 1 point from 3.0 (sell rating) to 2.0 (hold rating)

**How to Use:** Highlights companies upgraded from Hold to Buy, Sell to Hold, or Sell to Buy.

### Sector Breakdown (%)



### Performance vs Russell 3000



	Ticker	Company	Change / Current	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
	AKS	Ak Stl Hldg Corp	-0.4 / 2.0	Materials	1,054	\$3.33	-	0.83	9,257,157	Hold	\$2.80		-5%	45%	34%
NEW	SPB	Spectrum Brands Hldgs Inc Ne	-0.3 / 1.2	Cons Disc.	3,044	\$62.35	2.70%	1.82	622,245	Buy	\$74.20		-1%	9%	43%
	KMT	Kennametal Inc	-0.3 / 1.6	Industrials	3,064	\$36.98	2.19%	1.95	951,169	Overweight	\$35.60		-2%	10%	12%
NEW	GES	Guess Inc	-0.2 / 1.2	Cons Disc.	1,436	\$21.88	2.29%	2.28	1,280,790	Buy	\$22.80		8%	52%	12%
	SAFE	Safety Incm And Growth Inc	-0.2 / 2.0	Financials	1,863	\$39.00	1.52%	0.39	298,350	Hold	\$39.50		-2%	34%	100%
	DX	Dynex Cap Inc	-0.2 / 1.6	Financials	394	\$17.15	10.69%	0.84	256,283	Overweight	\$18.30		2%	2%	-3%
NEW	PH	Parker Hannifin Corp	-0.2 / 1.6	Industrials	26,498	\$206.27	1.71%	1.43	860,924	Overweight	\$208.90		-1%	23%	40%
NEW	VRA	Vera Bradley Inc	-0.2 / 1.6	Cons Disc.	412	\$12.25	-	0.24	333,037	Overweight	\$13.80		11%	3%	42%
	SCHW	The Charles Schwab Corpora	-0.2 / 1.5	Financials	61,917	\$48.20	1.37%	1.87	9,980,129	Overweight	\$52.90		-6%	21%	21%
	GBX	Greenbrier Cos Inc	-0.2 / 1.8	Industrials	1,054	\$32.33	3.44%	1.80	312,091	Hold	\$33.00		7%	15%	-18%
	FTV	Fortive Corp	-0.2 / 1.7	Tech	25,739	\$76.65	0.37%	1.29	1,994,173	Overweight	\$79.70		1%	-3%	15%
	JRVR	James Riv Group Ltd	-0.2 / 1.8	Financials	1,290	\$42.42	2.89%	0.23	268,943	Hold	\$40.40		0%	-10%	15%
NEW	TTMI	Ttm Technologies Inc	-0.2 / 1.3	Tech	1,599	\$15.16	-	-0.05	803,197	Overweight	\$15.70		10%	54%	61%
	SWAV	Shockwave Med Inc	-0.2 / 1.3	Health	1,378	\$44.77	-	0.77	469,911	Overweight	\$46.20		2%	-24%	
NEW	DRQ	Dril Quip Inc	-0.2 / 1.7	Energy	1,732	\$47.88	-	1.42	323,830	Overweight	\$45.60		5%	10%	62%
NEW	ELAN	Elanco Animal Health Inc	-0.1 / 1.3	Cons Stpls.	10,798	\$28.95	-	1.57	3,622,440	Overweight	\$34.30		5%	-13%	-9%
NEW	COHR	Coherent Inc	-0.1 / 1.6	Tech	4,014	\$166.20	-	1.98	274,403	Overweight	\$168.60		9%	33%	60%
NEW	HTA	Healthcare Tr Amer Inc	-0.1 / 1.3	Financials	6,211	\$29.98	4.22%	-0.19	1,613,908	Overweight	\$32.60		3%	3%	13%
NEW	PI	Impinj Inc	-0.1 / 1.3	Tech	602	\$27.19	-	0.67	264,960	Overweight	\$38.10		3%	1%	82%
	NAT	Nordic American Tankers Limi	-0.1 / 1.3	Industrials	693	\$4.86	2.42%	0.05	3,521,839	Overweight	\$5.00		18%	122%	122%
NEW	MRNS	Marinus Pharmaceuticals Inc	-0.1 / 1.1	Health	129	\$1.50	-	1.66	1,332,250	Buy	\$5.30		-12%	-63%	-49%
NEW	WHR	Whirlpool Corp	-0.1 / 1.8	Cons Disc.	9,094	\$143.90	3.28%	0.96	783,107	Hold	\$161.00		-5%	1%	31%
	DECK	Deckers Outdoor Corp	-0.1 / 1.4	Cons Disc.	4,577	\$163.59	-	1.63	461,264	Overweight	\$188.70		1%	-6%	33%
NEW	BSIG	Brightsphere Invt Group Inc	-0.1 / 1.5	Financials	869	\$10.09	3.88%	2.13	650,743	Overweight	\$12.00		-6%	-8%	-4%
NEW	RXN	Rexnord Corp New	-0.1 / 1.5	Industrials	4,002	\$32.82	-	1.73	956,075	Overweight	\$33.80		1%	13%	38%

Note: Companies with less than 5 covering analysts are excluded from screen results.



## Analyst Price Target Upside

Top 25 stocks with most upside to 1Y price target

Short-term

Medium-term

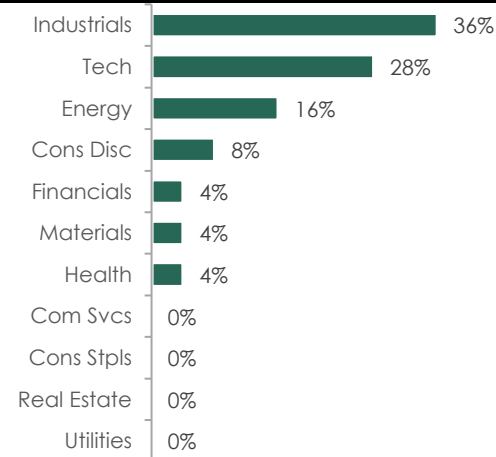
Long-term

**Calculation:** Average Wall Street analyst 1-year price target divided by the current share price

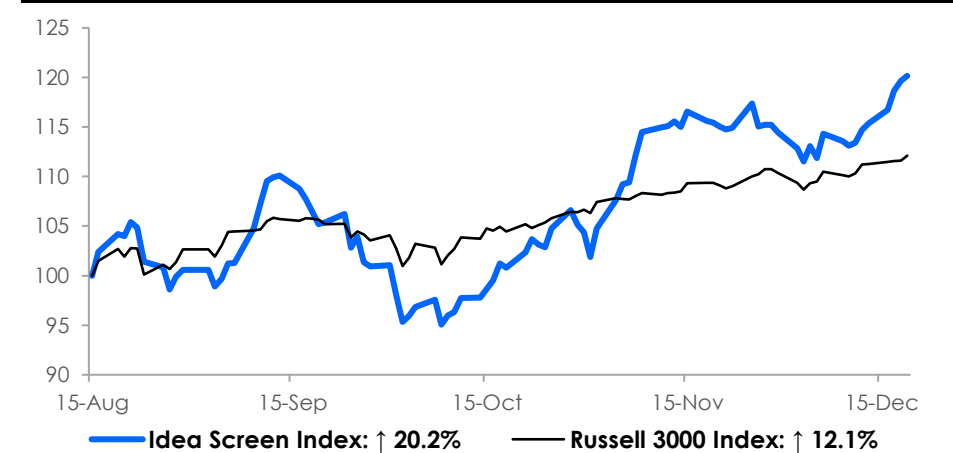
**Example:** 40% = Average analyst price target is 40% higher than the current share price

**How to Use:** Highlights companies with the most upside to Wall Street to the average research analyst price target.

### Sector Breakdown (%)



### Performance vs Russell 3000



	Ticker	Company	Upside to 1Y Price Target	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	PRTY	Party City Holdco Inc	156%	Cons Disc.	188	\$1.99	-	0.30	3,975,681	Overweight	\$5.10		2%	-71%	-78%
NEW	SENS	Senseonics Hldgs Inc	110%	Tech	194	\$0.95	-	2.35	1,487,093	Overweight	\$2.00		-4%	-54%	-65%
NEW	PDCE	Pdc Energy Inc	70%	Energy	1,589	\$25.79	-	2.76	1,454,305	Buy	\$43.80		10%	-24%	-12%
	SND	Smart Sand Inc	67%	Materials	102	\$2.46	-	-1.04	267,141	Hold	\$4.10		-5%	-11%	0%
	CASA	Casa Sys Inc	65%	Tech	336	\$3.99	-	-0.34	487,207	Hold	\$6.60		3%	-36%	-69%
	CYRX	Cryoport Inc	64%	Industrials	556	\$15.51	-	0.75	560,641	Buy	\$25.50		6%	-17%	50%
NEW	CPE	Callon Pete Co Del	63%	Energy	1,078	\$4.72	-	2.61	18,032,215	Buy	\$7.70		6%	-26%	-28%
	IOTS	Adesto Technologies Corp	63%	Tech	223	\$7.38	-	0.44	556,998	Buy	\$12.00		0%	-10%	65%
NEW	GLOG	Gaslog Ltd	61%	Industrials	823	\$10.20	6.13%	0.64	488,228	Buy	\$16.40		4%	-25%	-40%
NEW	AGS	Playags Inc	54%	Industrials	418	\$11.81	-	3.15	404,300	Overweight	\$18.20		-2%	-39%	-43%
NEW	PAYS	Paysign Inc	50%	Industrials	488	\$10.19	-	-1.19	987,067	Buy	\$15.30		-3%	-14%	199%
NEW	LYFT	Lyft Inc	48%	Tech	13,258	\$46.28	-	1.35	6,413,416	Overweight	\$68.30		-1%	-27%	
NEW	TACO	Del Taco Restaurants Inc	44%	Cons Disc.	292	\$7.89	-	1.18	463,772	Overweight	\$11.40		2%	-31%	-20%
NEW	GH	Guardant Health Inc	43%	Health	7,629	\$81.24	-	0.65	1,190,474	Buy	\$115.80		12%	-9%	124%
	MESA	Mesa Air Group Inc	43%	Industrials	291	\$8.98	-	3.12	278,719	Buy	\$12.80		2%	-16%	14%
	CAMP	Calamp Corp	41%	Tech	404	\$11.86	-	2.04	284,919	Overweight	\$16.70		6%	15%	-9%
NEW	RUN	Sunrun Inc	39%	Industrials	1,746	\$14.79	-	1.08	1,660,884	Buy	\$20.60		4%	-19%	24%
	EGLE	Eagle Bulk Shipping Inc	38%	Industrials	349	\$4.56	-	1.53	391,389	Buy	\$6.30		9%	-6%	3%
	AOBC	American Outdoor Brands Co	37%	Industrials	510	\$9.26	-	1.08	1,044,853	Overweight	\$12.70		0%	1%	-27%
	ACCO	Acco Brands Corp	36%	Industrials	927	\$9.56	2.74%	-1.61	529,936	Overweight	\$13.00		1%	21%	47%
NEW	QEP	Qep Res Inc	36%	Energy	1,018	\$4.28	2.22%	3.23	7,438,280	Hold	\$5.80		12%	-30%	-29%
NEW	AAN	Aarons Inc	34%	Financials	3,973	\$59.16	0.28%	0.65	827,355	Buy	\$79.50		2%	-3%	40%
NEW	DOMO	Domo Inc	33%	Tech	545	\$22.15	-	1.86	619,925	Overweight	\$29.50		-6%	-28%	17%
NEW	FRAC	Nextier Oilfield Solutions I	31%	Energy	1,415	\$6.73	-	1.50	2,349,648	Overweight	\$8.80		7%	-7%	-19%
	DBD	Diebold Nxdf Inc	31%	Tech	840	\$10.94	-	3.21	1,206,865	Overweight	\$14.30		18%	17%	299%

Note: Biotech, M&A activity and companies with less than 5 covering analysts are excluded from screen results. Additionally, only companies with a 1-month increase in both share price & consensus price target are included in screen results.

# Short Interest Screens

Short Interest is the total number of shares of a company that have been sold "short" by investors. Often expressed as a percentage of the total number of shares available for trading, a high short interest equates to a large number of investors believing the stock price will go down in the future. When a stock is sold "short", an investor sells the stock at today's price with the intention to buy it back a future date when the share price is lower. Short Interest fluctuates for all stocks throughout the year and is a key metric used to measure investor sentiment.

## List of Screens & Key Metrics

### Short Squeeze Candidates

Top 25 stocks with high short interest but improving price momentum

Short-term	12 NEW	1W: ↑ 0.1%	1M: ↑ 20.8%
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### 1-Month Decrease in Short Interest

Top 25 stocks by highest 1-month decrease in short interest

Medium-term	11 NEW	1W: ↓ -0.6%	1M: ↑ 12.2%
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## Short Squeeze Candidates

Top 25 stocks with high short interest but improving price momentum

Short-term

Medium-term

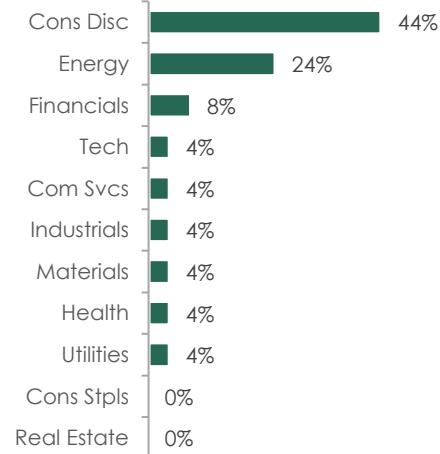
Long-term

**Calculation:** Combined ranked for companies with (1) highest short interest (Shares sold short / available float) and (2) close share price to their 3 Month High (Current Price - 3 Month High) / 3 Month High

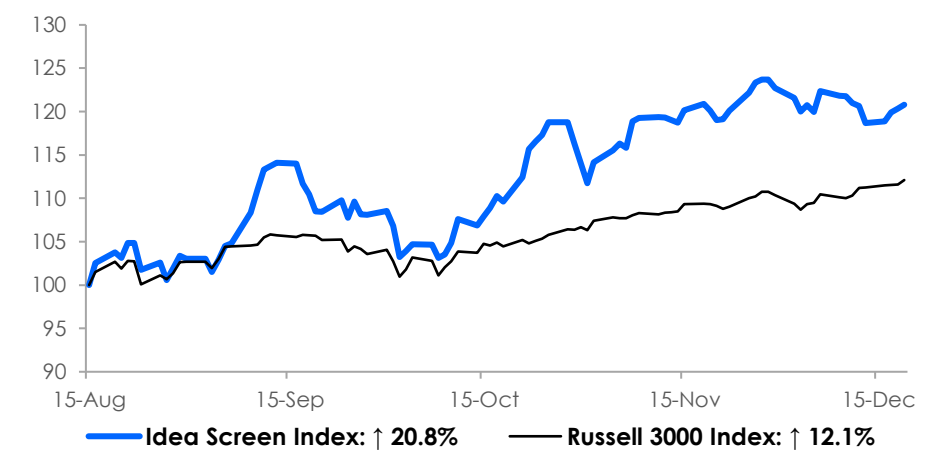
**Example:** 20% / 1% = Stock with 20% short interest that currently sits 1% below its highest price over the last 3 Months







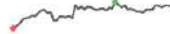


















**How to Use:** Identify companies with strong, negative investor sentiment that have seen recent strong, upward price movement and could be close to a breakout above a recent high that could lead to a short squeeze.

### Sector Breakdown (%)



### Performance vs Russell 3000



	Ticker	Company	S.I. / % below 3M High	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	JWN	Nordstrom Inc	29% / 0.1%	Cons Disc.	6,325	\$40.74	3.81%	1.29	3,434,621	Hold	\$36.00		3%	23%	-13%
	OSW	Onespaworld Holdings Limite	20% / 0.2%	Cons Disc.	1,035	\$16.94	1.02%	1.01	400,699	Buy	\$17.50		7%	12%	
	TRUP	Trupanion Inc	37% / 0.3%	Financials	1,262	\$36.10	-	2.23	287,456	Buy	\$39.00		5%	1%	55%
	ERI	Eldorado Resorts Inc	26% / 0.4%	Cons Disc.	4,504	\$57.91	-	2.40	1,393,497	Buy	\$63.40		6%	9%	65%
	GES	Guess Inc	30% / 0.5%	Cons Disc.	1,436	\$21.88	2.29%	2.28	1,280,790	Buy	\$22.80		8%	52%	12%
NEW	TSLA	Tesla Inc	21% / 0.7%	Cons Disc.	72,826	\$404.04	-	1.30	8,356,866	Hold	\$322.70		12%	78%	21%
	ECPG	Encore Cap Group Inc	25% / 0.8%	Financials	1,159	\$37.32	-	0.75	265,839	Overweight	\$44.30		1%	7%	66%
	SWN	Southwestern Energy Co	26% / 1.2%	Energy	1,310	\$2.42	-	1.23	20,433,815	Hold	\$2.40		14%	-24%	-33%
	BIG	Big Lots Inc	21% / 1.5%	Cons Disc.	1,140	\$29.19	4.42%	0.94	1,568,735	Hold	\$27.80		3%	-3%	2%
	VSLR	Vivint Solar Inc	25% / 1.6%	Utilities	961	\$7.87	-	0.14	1,079,102	Buy	\$11.30		2%	5%	82%
NEW	MTDR	Matador Res Co	24% / 1.8%	Energy	2,014	\$17.27	-	1.31	2,657,497	Overweight	\$22.20		9%	-4%	7%
NEW	RRC	Range Res Corp	33% / 2.3%	Energy	1,257	\$5.00	1.96%	2.70	12,503,492	Hold	\$5.20		8%	-26%	-54%
NEW	PZZA	Papa Johns Intl Inc	26% / 2.5%	Cons Disc.	1,996	\$62.48	1.48%	1.62	850,188	Overweight	\$66.30		3%	27%	44%
NEW	CPE	Callon Pete Co Del	40% / 2.5%	Energy	1,078	\$4.72	-	2.61	18,032,215	Buy	\$7.70		6%	-26%	-28%
NEW	DISCA	Discovery Inc	28% / 2.7%	Com Svcs.	16,396	\$32.76	-	1.44	3,896,155	Overweight	\$34.30		1%	7%	22%
	CVNA	Carvana Co	37% / 2.9%	Cons Disc.	4,843	\$96.27	-	2.84	1,509,937	Overweight	\$82.40		-1%	52%	196%
	MAT	Mattel Inc	23% / 3.0%	Cons Disc.	4,521	\$13.04	-	2.87	3,600,277	Hold	\$13.80		2%	14%	27%
	DKS	Dicks Sporting Goods Inc	28% / 3.0%	Cons Disc.	3,009	\$47.32	2.28%	2.08	2,140,468	Hold	\$49.80		-2%	40%	46%
	CATM	Cardtronics Plc	21% / 3.0%	Industrials	1,889	\$42.36	-	-0.08	446,690	Overweight	\$46.50		4%	50%	56%
NEW	BBBY	Bed Bath & Beyond Inc	47% / 3.3%	Cons Disc.	2,178	\$17.21	4.31%	2.96	7,464,763	Hold	\$14.50		9%	47%	44%
	GPPE	Green Plains Inc	22% / 3.5%	Materials	572	\$15.92	-	3.47	678,779	Buy	\$20.00		5%	40%	22%
	MTCH	Match Group Inc	58% / 3.5%	Tech	5,418	\$77.35	-	-0.29	2,069,233	Overweight	\$83.80		12%	10%	89%
	REI	Ring Energy Inc	22% / 4.0%	Energy	177	\$2.61	-	2.09	1,178,396	Overweight	\$4.00		10%	-18%	-45%
	LPI	Laredo Petroleum Inc	23% / 4.1%	Energy	671	\$2.83	-	0.32	5,206,477	Hold	\$3.90		1%	11%	-18%
NEW	TDOC	Teladoc Health Inc	35% / 4.1%	Health	5,987	\$82.72	-	2.34	1,323,571	Overweight	\$84.00		7%	34%	70%

Note: Biotech and companies with Altman Z-Scores less than 3 are excluded from screen results due to their one-time nature. Additionally, only companies with > 20% short interest are included in screen results.





## 1-Month Decrease in Short Interest

Top 25 stocks by highest 1-month decrease in short interest

Short-term

Medium-term

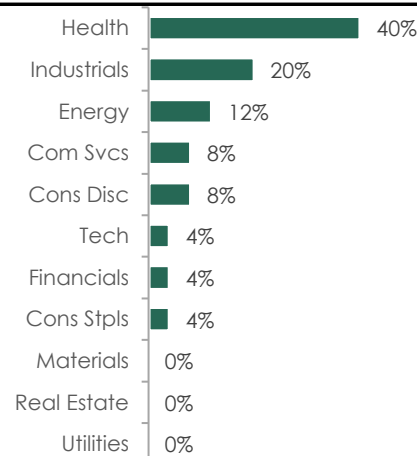
Long-term

**Calculation:** (Current Short Interest - 1-month ago Short Interest) / (1-month ago short interest)

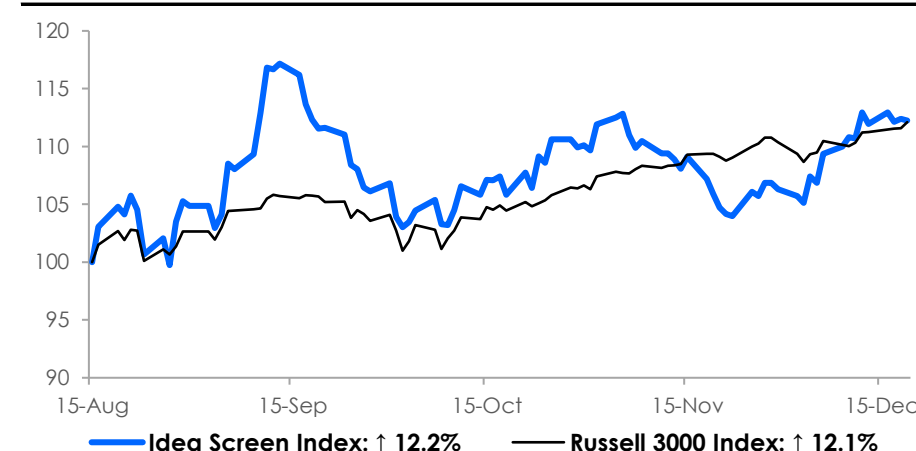
**Example:** -21% = Investors have covered short sales on 21% of the company's outstanding shares since 1-month ago

**How to Use:** Rapid decreases in short interest over a 1-month period highlight companies where investor sentiment has quickly turned negative, which indicates the stock could experience price appreciation in the next 3 to 6 months.

### Sector Breakdown (%)



### Performance vs Russell 3000



	Ticker	Company	1M S.I. % Change	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
	OPTN	Optinose Inc	-15.9%	Health	404	\$8.82	-	4.55	274,916	Buy	\$23.50		-7%	21%	43%
	PRTY	Party City Holdco Inc	-15.4%	Cons Disc.	188	\$1.99	-	0.30	3,975,681	Overweight	\$5.10		2%	-71%	-78%
	YETI	Yeti Hldgs Inc	-13.0%	Industrials	2,870	\$33.41	-	3.77	1,213,722	Buy	\$38.90		-1%	18%	146%
	NEWM	New Media Invst Group Inc	-10.9%	Com Svcs.	764	\$6.22	25.59%	0.18	1,785,806	Buy	\$9.00		2%	-35%	-49%
	SPWR	Sunpower Corp	-9.7%	Industrials	1,291	\$7.69	-	-2.10	3,871,167	Hold	\$9.50		2%	-26%	36%
	BCRX	Biocryst Pharmaceuticals	-8.5%	Health	493	\$3.20	-	2.07	2,503,227	Overweight	\$7.10		8%	-11%	-58%
	EAJ	Graftech Intl Ltd	-8.3%	Industrials	3,411	\$11.78	2.73%	1.67	1,863,625	Overweight	\$16.00		-6%	3%	2%
	CRZO	Carrizo Oil & Gas Inc	-6.7%	Energy	764	\$8.25	-	2.31	6,565,493	Hold	\$11.80		6%	-11%	-29%
NEW	ARVN	Arvinas Inc	-6.6%	Health	1,547	\$39.70	-	4.89	356,858	Buy	\$40.20		-8%	78%	144%
	BE	Bloom Energy Corp	-6.6%	Industrials	477	\$6.31	-	5.72	2,832,324	Overweight	\$11.10		2%	-48%	-43%
NEW	GOGO	Gogo Inc	-6.3%	Com Svcs.	537	\$6.09	-	2.41	1,821,693	Overweight	\$6.80		12%	33%	87%
NEW	VRAY	Viewray Inc	-5.9%	Health	646	\$4.39	-	1.67	2,478,144	Overweight	\$6.60		4%	-52%	-26%
NEW	BMJ	Bristol Myers Squibb Co	-5.1%	Health	147,332	\$62.85	2.88%	0.89	16,409,985	Overweight	\$65.80		-2%	29%	25%
	TVTY	Tivity Health Inc	-5.1%	Health	939	\$19.57	-	0.27	813,600	Buy	\$31.10		-2%	8%	-24%
	JCP	Penney J C Corp Inc	-5.1%	Cons Disc.	349	\$1.09	-	5.28	8,533,201	Underweight	\$0.90		-4%	-10%	-8%
NEW	CURO	Curo Group Hldgs Corp	-5.1%	Financials	537	\$12.95	-	-0.76	336,358	Buy	\$20.30		12%	35%	28%
NEW	EOLS	Evolus Inc	-4.8%	Health	415	\$12.43	-	0.48	445,009	Overweight	\$27.60		0%	-9%	3%
NEW	FIZZ	National Beverage Corp	-4.7%	Cons Stpls.	2,348	\$50.42	-	-0.25	506,321	Underweight	\$45.80		-7%	15%	-33%
	GKOS	Glaukos Corp	-4.6%	Health	2,443	\$56.39	-	1.94	441,037	Overweight	\$74.10		-1%	-28%	-2%
	ADMS	Adamas Pharmaceuticals Inc	-4.5%	Health	103	\$3.69	-	1.38	576,400	Overweight	\$11.80		-43%	-28%	-53%
	JAG	Jagged Peak Energy Inc	-4.5%	Energy	1,761	\$8.25	-	2.39	3,484,647	Overweight	\$9.80		7%	2%	-13%
NEW	HI	Hillenbrand Inc	-4.5%	Industrials	2,455	\$33.13	2.62%	2.00	589,733	Buy	\$50.00		-1%	-14%	-13%
NEW	AM	Antero Midstream Corp	-4.2%	Energy	3,433	\$6.82	22.49%	0.96	7,230,212	Hold	\$7.70		15%	-42%	-47%
NEW	VKTX	Viking Therapeutics Inc	-4.1%	Health	577	\$7.99	-	1.61	1,412,614	Buy	\$23.70		1%	-3%	-1%
NEW	LOGM	Logmein Inc	-4.0%	Tech	4,222	\$86.48	1.63%	1.25	596,272	Hold	\$82.10		7%	21%	7%

# Ownership Screens

Current stock ownership, as well as changes in stock ownership, are closely followed by investors. SEC regulations require certain financial advisory firms and control persons to report their holdings on a quarterly basis. Monitoring changes in ownership can be used to identify trends as big money managers influence large asset flows, and company insiders tend to have more updated information to base their investment decisions on.

## List of Screens & Key Metrics

### Institutional Ownership

Top 25 stocks by 1-month increase in institutional owners

Long-term	4 NEW	1W: ↑ 2.5%	1M: ↑ 30.5%
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### Insider Buying

Top 25 stocks by 1-month insider buying

Long-term	6 NEW	1W: ↑ 3.3%	1M: ↑ 7.5%
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## Institutional Ownership

Top 25 stocks by 1-month increase in institutional owners

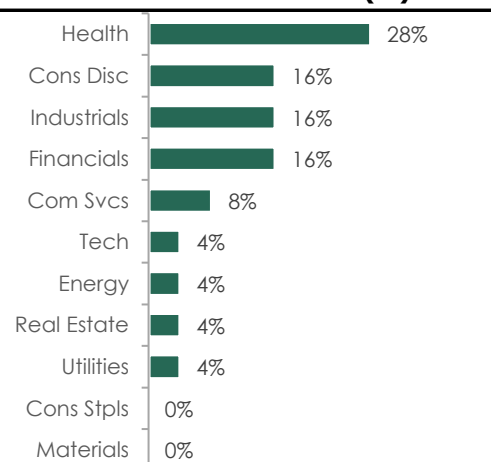
Short-term Medium-term **Long-term**

**Calculation:** (Net 1-month total shares purchased by institutional investors x 1-month average share price) / Total Market Cap

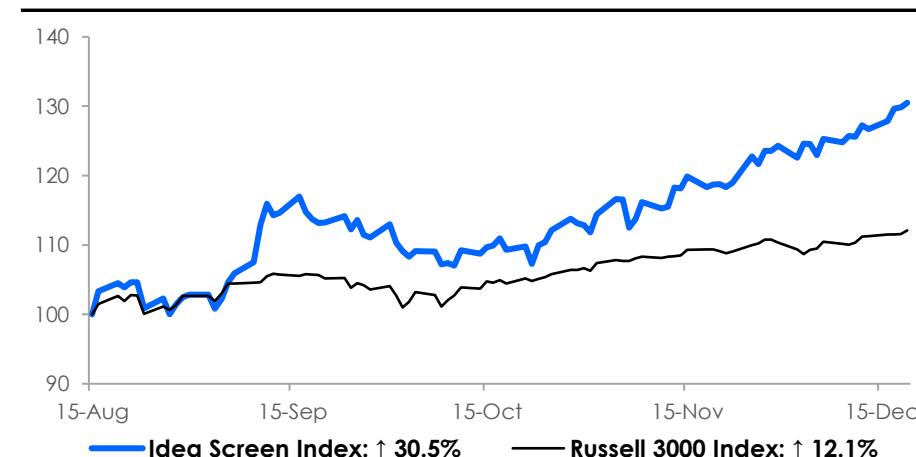
**Example:** 10% = Institutional investors purchased ~10% of the company's outstanding shares over the past month

**How to Use:** Identify companies that institutional investors, with large research budget and access to company management, are bullish on over the long-term. Institutional investors control large pools of assets which could provide continued buying power.

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	% of Market Cap	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
	HHC	Howard Hughes Corp	11.0%	Real Estate	5,335	\$123.45	-	0.01	309,610	Buy	\$145.00		7%	21%	29%
	TRNO	Terreno Rlty Corp	5.5%	Financials	3,540	\$52.83	1.94%	0.40	341,664	Overweight	\$58.30		-3%	9%	45%
	MAXR	Maxar Technologies Inc	5.4%	Industrials	803	\$17.64	0.37%	4.16	484,864	Hold	\$17.50		20%	80%	9%
	XXII	22Nd Centy Group Inc	5.2%	Health	130	\$1.03	-	0.43	1,411,234	Buy	\$11.50		15%	-50%	-56%
	SLM	Slm Corp	5.1%	Financials	3,821	\$9.05	1.38%	0.86	3,716,016	Buy	\$12.30		0%	-4%	11%
NEW	XOG	Extraction Oil And Gas Inc	4.9%	Energy	287	\$2.07	-	0.25	2,931,731	Hold	\$3.70		11%	-44%	-53%
	ARE	Alexandria Real Estate Eq In	4.3%	Financials	18,403	\$159.82	2.59%	0.22	614,660	Buy	\$168.30		2%	7%	33%
	W	Wayfair Inc	4.2%	Cons Disc.	5,643	\$85.81	-	1.50	2,286,486	Overweight	\$108.00		-3%	-47%	-5%
	REG	Regency Ctrs Corp	4.2%	Financials	10,479	\$62.54	3.74%	0.74	906,677	Overweight	\$70.40		3%	-10%	8%
	SEAS	Seaworld Entmt Inc	4.0%	Com Svcs.	2,583	\$32.81	-	0.20	1,278,829	Overweight	\$33.90		5%	12%	35%
	ANAB	Anaptysbio Inc	3.3%	Health	445	\$16.41	-	1.24	897,292	Hold	\$17.70		1%	-75%	-73%
	LITE	Lumentum Hldgs Inc	3.1%	Tech	6,056	\$78.44	-	2.45	1,315,748	Buy	\$77.60		5%	58%	88%
	FPRX	Five Prime Therapeutics Inc	3.0%	Health	143	\$3.94	-	1.33	413,726	Overweight	\$10.70		-16%	-39%	-54%
	JBHT	Hunt J B Trans Svcs Inc	2.3%	Industrials	12,312	\$115.52	0.93%	0.42	766,623	Hold	\$113.40		3%	29%	26%
	CNST	Constellation Pharma Inc	2.2%	Health	1,671	\$41.74	-	4.82	568,086	Buy	\$45.90		7%	307%	692%
	PBI	Pitney Bowes Inc	2.1%	Industrials	699	\$4.09	4.38%	1.39	2,333,150	Hold	\$5.50		-3%	-2%	-36%
NEW	GTT	Gtt Communications Inc	2.0%	Com Svcs.	584	\$10.31	-	3.66	869,392	Overweight	\$10.60		-14%	-56%	-59%
	HIBB	Hibbett Sports Inc	1.9%	Cons Disc.	480	\$27.71	-	0.50	521,856	Hold	\$27.80		2%	42%	93%
	TRN	Trinity Inds Inc	1.8%	Industrials	2,768	\$22.56	3.36%	1.47	1,338,007	Overweight	\$23.30		-2%	13%	10%
	KTB	Kontoor Brands Inc	1.7%	Cons Disc.	2,290	\$40.22	5.83%	1.22	782,132	Overweight	\$37.10		3%	47%	
	QGEN	Qiagen Nv	1.6%	Health	9,356	\$41.31	-	1.12	2,317,178	Overweight	\$36.00		0%	2%	23%
NEW	CCXI	Chemocentryx Inc	1.5%	Health	2,018	\$34.63	-	5.90	1,083,954	Buy	\$46.00		4%	304%	247%
NEW	CLVS	Clovis Oncology Inc	1.5%	Health	623	\$11.36	-	5.40	9,143,819	Hold	\$14.90		-15%	-23%	-36%
	PZZA	Papa Johns Intl Inc	1.4%	Cons Disc.	1,996	\$62.48	1.48%	1.62	850,188	Overweight	\$66.30		3%	27%	44%
	VST	Vistra Energy Corp	1.4%	Utilities	11,810	\$24.23	2.09%	0.12	4,407,226	Buy	\$33.40		1%	2%	5%

Note: Institutional Investors include hedge funds, pension funds, etc.



## Insider Buying

Top 25 stocks by 1-month insider buying

Short-term

Medium-term

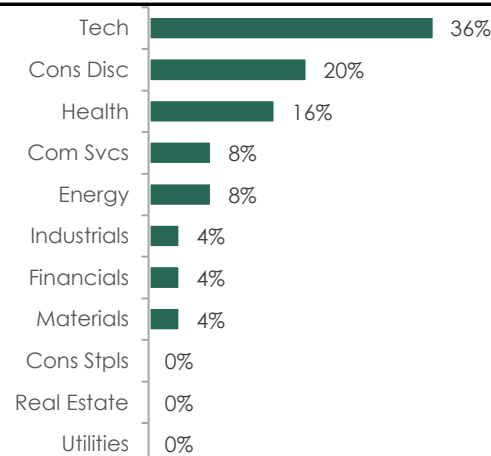
Long-term

**Calculation:** (Net 1-month total shares purchased by insiders x 1-month average share price) / Total Market Cap

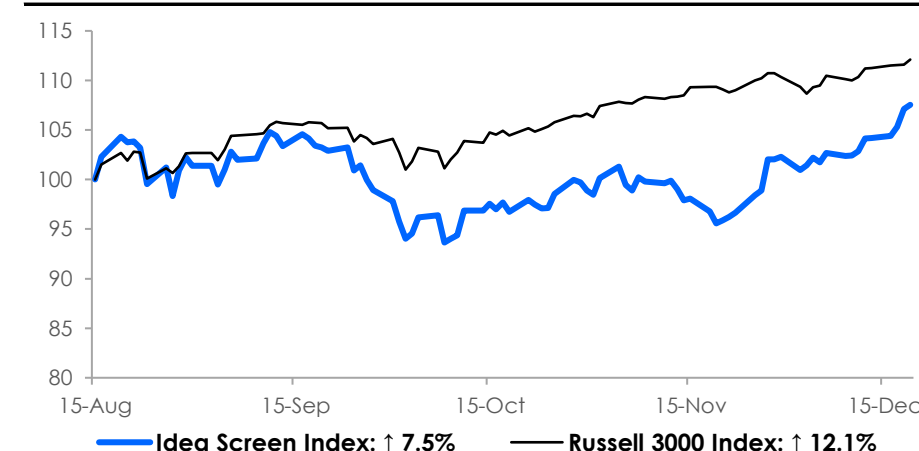
**Example:** 5% = Insiders purchased ~5% of the company's outstanding shares over the past month

**How to Use:** Highlights companies where insiders with in-depth knowledge of the company are purchasing additional stock after a recent selloff. Insiders tend to have more information to base their investment decisions on, which means the stock may be more valuable than the market believes.

### Sector Breakdown (%)



### Performance vs Russell 3000



	Ticker	Company	% of Market Cap	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	DISH	Dish Network Corp	6.6%	Com Svcs.	10,184	\$35.80	-	2.83	2,121,682	Hold	\$39.60		5%	-8%	29%
NEW	LULU	Lululemon Athletica Inc	5.7%	Cons Disc.	27,643	\$224.13	-	1.32	1,661,118	Overweight	\$244.10		0%	20%	94%
	H	Hyatt Hotels Corp	4.0%	Cons Disc.	3,206	\$87.65	0.94%	1.10	544,474	Hold	\$81.70		6%	16%	32%
	RUBI	Rubicon Proj Inc	3.7%	Tech	410	\$7.72	-	-2.43	660,069	Buy	\$11.10		6%	23%	110%
NEW	CHH	Choice Hotels Intl Inc	3.6%	Cons Disc.	5,684	\$101.99	0.86%	1.15	350,388	Hold	\$88.20		1%	19%	45%
	SWCH	Switch Inc	2.6%	Tech	1,326	\$14.77	0.80%	-0.15	768,756	Overweight	\$17.00		0%	9%	125%
	DISCK	Discovery Inc	2.3%	Com Svcs.	16,396	\$30.39	-	1.46	2,731,521	Overweight	\$34.10		1%	8%	21%
	HR	Healthcare Rlty Tr	1.7%	Financials	4,399	\$32.89	3.65%	0.35	790,194	Hold	\$34.50		2%	-1%	10%
	MDR	Mcdermott Intl Inc	1.7%	Energy	174	\$0.96	-	5.60	21,694,078	Underweight	\$1.00		23%	-88%	-85%
	ENPH	Enphase Energy Inc	1.6%	Tech	3,177	\$25.96	-	-5.61	5,488,781	Overweight	\$31.00		10%	39%	400%
	ARVN	Arvinas Inc	1.6%	Health	1,547	\$39.70	-	4.89	356,858	Buy	\$40.20		-8%	78%	144%
	WGO	Winnebago Inds Inc	1.5%	Cons Disc.	1,622	\$48.14	0.92%	1.46	605,831	Overweight	\$55.90		-1%	20%	112%
	DBX	Dropbox Inc	1.0%	Tech	4,612	\$18.16	-	1.91	3,424,348	Overweight	\$29.40		8%	-25%	-16%
NEW	CNST	Constellation Pharma Inc	0.9%	Health	1,671	\$41.74	-	4.82	568,086	Buy	\$45.90		7%	307%	692%
NEW	ARCH	Arch Coal Inc	0.9%	Energy	1,100	\$73.11	2.39%	2.31	257,728	Buy	\$98.60		-6%	-23%	-9%
	TNET	Trinet Group Inc	0.8%	Tech	3,927	\$56.23	-	1.47	430,658	Overweight	\$71.80		0%	-20%	39%
	RNG	Ringcentral Inc	0.4%	Tech	12,559	\$167.49	-	-1.23	1,270,965	Buy	\$193.70		4%	42%	108%
	XENT	Intersect Ent Inc	0.4%	Health	704	\$22.35	-	2.89	342,330	Overweight	\$24.70		4%	-7%	-22%
	ARAY	Accuray Inc	0.4%	Health	248	\$2.79	-	1.93	485,670	Overweight	\$6.90		-2%	-27%	-23%
	TDG	Transdigm Group Inc	0.4%	Industrials	30,788	\$574.96	-	1.08	273,262	Overweight	\$617.30		1%	18%	72%
	JBL	Jabil Inc	0.4%	Tech	6,419	\$41.89	0.80%	1.73	1,449,236	Overweight	\$45.80		4%	39%	76%
NEW	ATEN	A10 Networks Inc	0.4%	Tech	543	\$7.07	-	1.07	293,748	Overweight	\$9.50		10%	8%	19%
	AMRS	Amyris Inc	0.4%	Materials	342	\$3.24	-	-0.75	863,509	Buy	\$9.50		-7%	-21%	-9%
	BRKS	Brooks Automation Inc	0.4%	Tech	3,158	\$42.90	0.96%	3.55	470,239	Overweight	\$48.50		1%	11%	72%
	BBBY	Bed Bath & Beyond Inc	0.3%	Cons Disc.	2,178	\$17.21	4.31%	2.96	7,464,763	Hold	\$14.50		9%	47%	44%



# Valuation Screens

A company's valuation is an estimate of the current economic value of an owner's interest in the business. Valuation ratios compare a company's current share price to fundamental metrics, such as the balance sheet (assets and shareholder equity), income statement (earnings and sales growth), and cash flow statement to determine if a stock is cheap or expensive relative to the broader market, competitors, and similar companies in its sector.

## List of Screens & Key Metrics

### PEG Ratio

Top 25 stocks by lowest price / earnings-to-growth ratio

Long-term	2 NEW	1W: ↑ 2.0%	1M: ↑ 17.0%
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### NTM P/E vs 5Y Average (-2 Stdev)

Top 25 stocks trading < -2 stdev from 5Y average NTM P/E

Long-term	0 NEW	1W: ↑ 6.1%	1M: ↑ 42.7%
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### Lowest NTM P/E (Using Lowest Estimate)

Top 25 stocks trading at the lowest NTM P/E using the lowest estimate

Long-term	1 NEW	1W: ↑ 2.3%	1M: ↑ 30.4%
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### Lowest Price to Tangible Book Value

Top 25 stocks trading at deepest discount to tangible book value

Long-term	3 NEW	1W: ↑ 1.7%	1M: ↑ 7.4%
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### Free Cash Flow Yield

Top 25 stocks trading at the highest free cash flow yield

Long-term	4 NEW	1W: ↑ 1.6%	1M: ↑ 27.7%
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### EV/EBITDA

Top 25 stocks trading at lowest enterprise value to EBITDA multiple

Long-term	3 NEW	1W: ↑ 2.5%	1M: ↑ 26.2%
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### Cash % of Market Cap

Top 25 stocks by highest cash assets as % of market cap

Long-term	3 NEW	1W: ↑ 3.3%	1M: ↑ 31.0%
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## PEG Ratio

Top 25 stocks by lowest price / earnings-to-growth ratio

Short-term

Medium-term

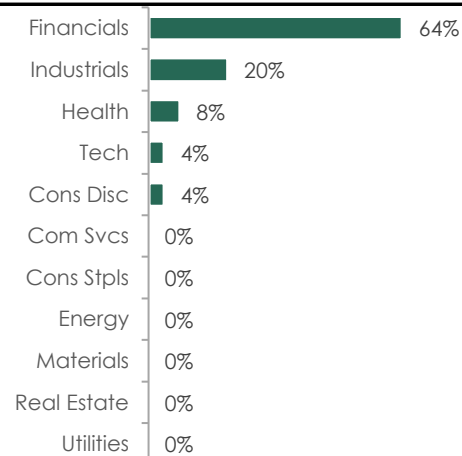
Long-term

**Calculation:** (Current Share Price / Earnings per Share) / Annual Earnings per Share Growth Rate

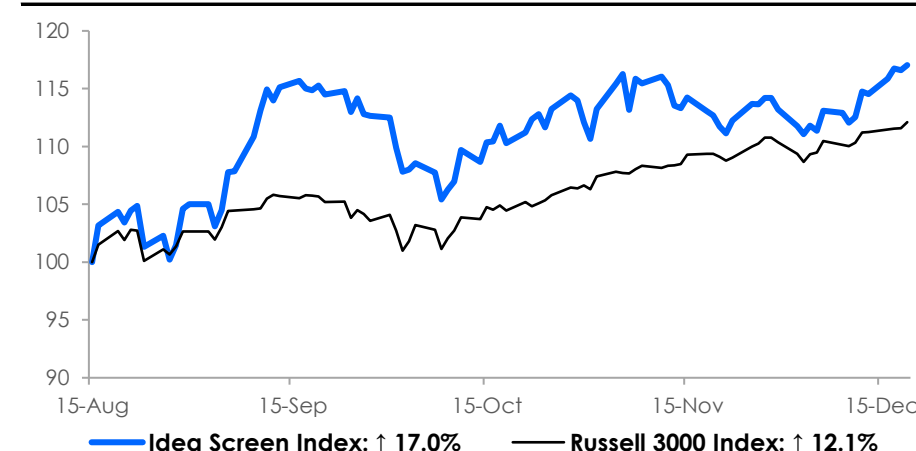
**Example:** 0.2x = The P/E multiple is 0.2x the long-term growth rate (e.g. 2x P/E ratio divided by 10% earnings growth rate)

**How to Use:** An investor will usually pay a higher price for a company with strong earnings growth. This screen highlights companies that are (1) trading at low P/E multiples and (2) undervalued relative to the growth rate of the business. Investors can use the PEG ratio to find undervalued companies.

### Sector Breakdown (%)



### Performance vs Russell 3000



Ticker	Company	PEG Ratio	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
												1W	6M	1Y
HIIQ	Health Ins Innovations Inc	0.2x	Financials	279	\$22.68	-	-0.36	574,268	Buy	\$56.70		17%	-12%	-15%
HII	Huntington Ingalls Inds Inc	0.3x	Industrials	10,399	\$254.24	1.62%	2.21	269,337	Overweight	\$269.60		0%	15%	35%
BHF	Brighthouse Finl Inc	0.4x	Financials	4,536	\$42.02	-	2.29	1,238,919	Underweight	\$38.30		1%	11%	32%
ATH	Athene Hldg Ltd	0.5x	Financials	6,810	\$47.31	-	1.58	1,553,061	Buy	\$54.60		4%	10%	17%
ECPG	Encore Cap Group Inc	0.5x	Financials	1,159	\$37.32	-	0.75	265,839	Overweight	\$44.30		1%	7%	66%
SLM	Slm Corp	0.5x	Financials	3,821	\$9.05	1.38%	0.86	3,716,016	Buy	\$12.30		0%	-4%	11%
FOCS	Focus Finl Partners Inc	0.5x	Financials	1,411	\$29.85	-	2.68	293,836	Overweight	\$36.40		6%	7%	7%
TCF	Tcf Financial Corporation Ne	0.5x	Financials	7,118	\$46.40	3.20%	2.12	926,710	Overweight	\$48.70		2%	17%	24%
EQH	Axa Equitable Hldgs Inc	0.6x	Financials	12,219	\$24.97	2.47%	1.55	4,556,035	Overweight	\$26.50		0%	20%	54%
MTZ	Mastec Inc	0.6x	Industrials	4,852	\$63.56	-	-0.26	914,260	Buy	\$77.10		4%	31%	62%
CELG	Celgene Corp	0.6x	Health	-	\$108.24	-	0.65	6,593,244	Hold	\$106.30		0%	11%	65%
BLD	Topbuild Corp	0.6x	Industrials	3,448	\$101.58	-	-0.51	265,872	Overweight	\$117.80		-3%	30%	131%
ALLY	Ally Finl Inc	0.6x	Financials	11,919	\$31.36	2.16%	1.33	3,592,051	Buy	\$38.10		-2%	5%	39%
VAC	Marriott Vactins Worldwid Co	0.6x	Cons Disc.	5,407	\$128.61	1.72%	1.57	306,939	Buy	\$138.70		2%	33%	90%
SPR	Spirit Aerosystems Hldgs Inc	0.6x	Industrials	7,797	\$75.32	0.59%	0.28	797,257	Hold	\$94.50		-6%	-8%	6%
LNC	Lincoln Natl Corp Ind	0.6x	Financials	11,926	\$60.13	2.77%	2.06	1,392,557	Buy	\$70.90		0%	-4%	17%
OMF	Onemain Hldgs Inc	0.7x	Financials	5,984	\$43.97	2.32%	-0.27	508,045	Buy	\$50.20		1%	38%	83%
ALXN	Alexion Pharmaceuticals Inc	0.7x	Health	24,616	\$111.24	-	0.14	1,780,751	Overweight	\$149.10		-1%	-10%	8%
RJF	Raymond James Financial Inc	0.7x	Financials	12,631	\$91.05	1.66%	1.61	856,562	Overweight	\$97.70		0%	12%	28%
SGH	Smart Global Hldgs Inc	0.7x	Tech	843	\$36.54	-	2.80	327,778	Buy	\$34.80		16%	88%	19%
UNM	Unum Group	0.7x	Financials	6,052	\$29.34	3.78%	1.68	1,726,091	Hold	\$33.90		-5%	-10%	2%
NEW WNC	Wabash Natl Corp	0.7x	Industrials	809	\$14.95	2.02%	1.15	382,536	Overweight	\$17.00		-7%	-1%	20%
AAN	Aarons Inc	0.7x	Financials	3,973	\$59.16	0.28%	0.65	827,355	Buy	\$79.50		2%	-3%	40%
FBP	First Bancorp P R	0.7x	Financials	2,326	\$10.70	1.91%	1.14	1,128,203	Buy	\$12.80		1%	7%	33%
NEW PNFP	Pinnacle Finl Partners Inc	0.7x	Financials	4,946	\$64.60	1.02%	1.34	358,246	Overweight	\$66.40		0%	14%	42%

Note: Companies with less than 5 covering analysts, Piotroski F-Score less than 4, Altman Z-Score less than 3, and/or negative sales & earnings growth over the past 3Ys are excluded from screen results.



Top 25 stocks trading < -2 stdev from 5Y average NTM P/E

Short-term      Medium-term      **Long-term**

**Example:**  $4x / 10x$  = current NTM P/E ratio is  $4x$  while the average NTM P/E ratio over the past 5 years has been  $10x$

**How to Use:** Standard deviation bands measure the amount of historical variation from the average P/E. The average P/E +/- 2 stdev represents the range a P/E ratio will be in 95% of the time. A stock trading less than 2 stdev below the average could single a potential entry point.

Industry	Percentage
Cons Disc	67%
Financials	33%
Tech	0%
Com Svcs	0%
Industrials	0%
Cons Stpls	0%
Energy	0%
Materials	0%
Health	0%
Real Estate	0%
Utilities	0%

Line chart comparing the performance of the Idea Screen Index (blue line) and the Russell 3000 Index (black line) from August 15 to December 15. The Idea Screen Index shows a steady upward trend, starting at 100 and ending at approximately 142.7. The Russell 3000 Index shows a more gradual increase, starting at 100 and ending at approximately 112.1. The chart includes a legend at the bottom indicating the final percentage gains for each index.

Date	Idea Screen Index	Russell 3000 Index
15-Aug	100.0	100.0
15-Sep	120.0	105.0
15-Oct	125.0	105.0
15-Nov	132.0	108.0
15-Dec	142.7	112.1

**Idea Screen Index: ↑ 42.7%**      **Russell 3000 Index: ↑ 12.1%**

[illegible]

Note: Companies with less than 5 covering analysts, Piotroski F-Score less than 4, Altman Z-Score less than 3, and/or negative sales & earnings growth over the past 3Ys are excluded from screen results.



## Lowest NTM P/E (Using Lowest Estimate)

Top 25 stocks trading at the lowest NTM P/E using the lowest estimate

Short-term

Medium-term

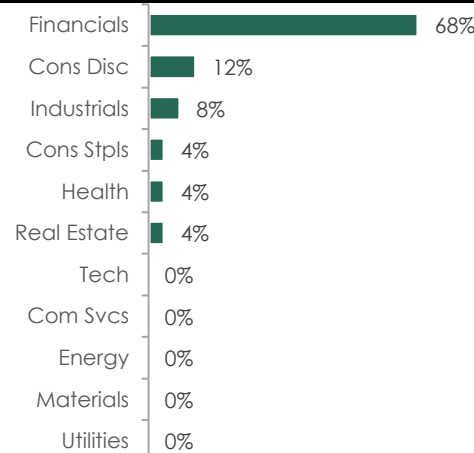
Long-term

**Calculation:** Current Share Price / Lowest Wall Street Analyst NTM EPS Estimate

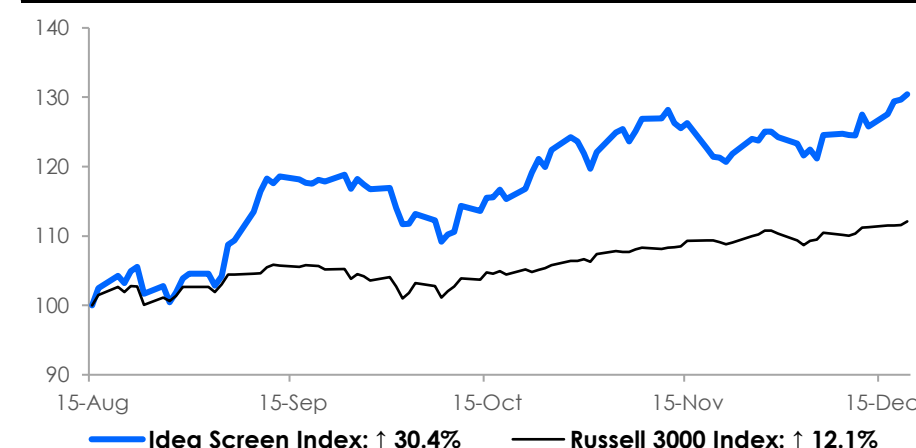
**Example:** 3.5x = Stock is trading 3.5x the lowest Wall Street NTM EPS estimate

**How to Use:** This screen highlights inexpensive companies in a prudent manner by using the lowest Wall Street NTM EPS estimate. By using the lowest estimate, this screen weights the NTM P/E multiple to the analyst with the least positive view of the company. The stock could experience price appreciation if the majority of analysts forecast NTM EPS correctly.

### Sector Breakdown (%)



### Performance vs Russell 3000



Ticker	Company	NTM P/E Multiple	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
												1W	6M	1Y
MYL	Mylan N V	4.7x	Health	10,003	\$19.38	-	1.33	5,929,197	Overweight	\$25.70		-2%	7%	-30%
BHF	Brighthouse Finl Inc	5.0x	Financials	4,536	\$42.02	-	2.29	1,238,919	Underweight	\$38.30		1%	11%	32%
UNM	Unum Group	5.2x	Financials	6,052	\$29.34	3.78%	1.68	1,726,091	Hold	\$33.90		-5%	-10%	2%
EQH	Axa Equitable Hldgs Inc	5.4x	Financials	12,219	\$24.97	2.47%	1.55	4,556,035	Overweight	\$26.50		0%	20%	54%
HIIQ	Health Ins Innovations Inc	5.5x	Financials	279	\$22.68	-	-0.36	574,268	Buy	\$56.70		17%	-12%	-15%
EAJ	Graftech Intl Ltd	5.6x	Industrials	3,411	\$11.78	2.73%	1.67	1,863,625	Overweight	\$16.00		-6%	3%	2%
CURO	Curo Group Hldgs Corp	5.7x	Financials	537	\$12.95	-	-0.76	336,358	Buy	\$20.30		12%	35%	28%
BSIG	Brightsphere Invt Group Inc	6.0x	Financials	869	\$10.09	3.88%	2.13	650,743	Overweight	\$12.00		-6%	-8%	-4%
MCFT	Mastercraft Boat Hldgs Inc	6.1x	Cons Disc.	294	\$15.58	-	2.03	275,251	Overweight	\$22.50		-1%	-26%	-21%
ECPG	Encore Cap Group Inc	6.2x	Financials	1,159	\$37.32	-	0.75	265,839	Overweight	\$44.30		1%	7%	66%
LNC	Lincoln Natl Corp Ind	6.4x	Financials	11,926	\$60.13	2.77%	2.06	1,392,557	Buy	\$70.90		0%	-4%	17%
SLM	Slm Corp	6.7x	Financials	3,821	\$9.05	1.38%	0.86	3,716,016	Buy	\$12.30		0%	-4%	11%
ATH	Athene Hldg Ltd	6.8x	Financials	6,810	\$47.31	-	1.58	1,553,061	Buy	\$54.60		4%	10%	17%
DSSI	Diamond S Shipping Inc	6.8x	Industrials	648	\$16.01	-	1.31	343,771	Buy	\$19.60		5%	41%	
FG	Fgl Hldgs	6.9x	Financials	2,288	\$10.32	0.45%	1.42	1,404,567	Overweight	\$10.10		13%	25%	62%
UNFI	United Nat Foods Inc	7.2x	Cons Stpls.	426	\$7.97	-	3.75	1,360,500	Hold	\$7.80		10%	-16%	-18%
OMF	Onemain Hldgs Inc	7.4x	Financials	5,984	\$43.97	2.32%	-0.27	508,045	Buy	\$50.20		1%	38%	83%
BIG	Big Lots Inc	7.5x	Cons Disc.	1,140	\$29.19	4.42%	0.94	1,568,735	Hold	\$27.80		3%	-3%	2%
AEL	American Eqty Invt Life Hld	7.7x	Financials	2,794	\$30.69	1.01%	2.10	453,958	Hold	\$30.00		2%	13%	15%
ALLY	Ally Finl Inc	7.8x	Financials	11,919	\$31.36	2.16%	1.33	3,592,051	Buy	\$38.10		-2%	5%	39%
IVZ	Invesco Ltd	7.8x	Financials	8,365	\$18.43	7.26%	1.84	4,664,993	Hold	\$18.10		4%	-9%	12%
PRU	Prudential Finl Inc	7.8x	Financials	37,884	\$94.24	4.33%	2.12	2,089,066	Overweight	\$98.70		0%	-5%	17%
NGHC	National Gen Hldgs Corp	8.0x	Financials	2,532	\$22.34	0.93%	0.22	259,153	Overweight	\$29.30		2%	-9%	-5%
NMRK	Newmark Group Inc	8.1x	Real Estate	2,159	\$13.61	3.02%	2.63	811,699	Overweight	\$14.10		2%	55%	61%
NEW SBH	Sally Beauty Hldgs Inc	8.1x	Cons Disc.	2,069	\$17.79	-	-0.29	1,633,902	Underweight	\$18.40		-5%	21%	1%

Note: Companies with less than 5 covering analysts, Piotroski F-Score less than 4, Altman Z-Score less than 3, and/or negative sales & earnings growth over the past 3Ys are excluded from screen results.





## Lowest Price to Tangible Book Value

Top 25 stocks trading at deepest discount to tangible book value

Short-term

Medium-term

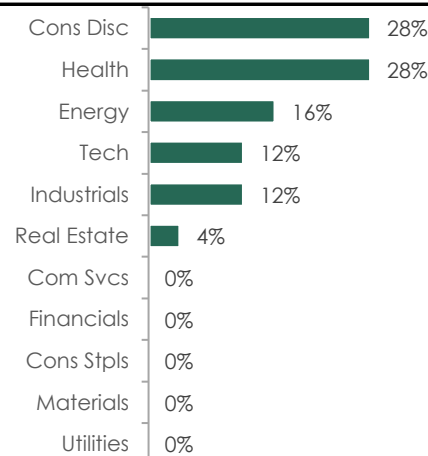
Long-term

**Calculation:** Current Share Price / Tangible Book Value per Share (net tangible assets divided by shares outstanding)

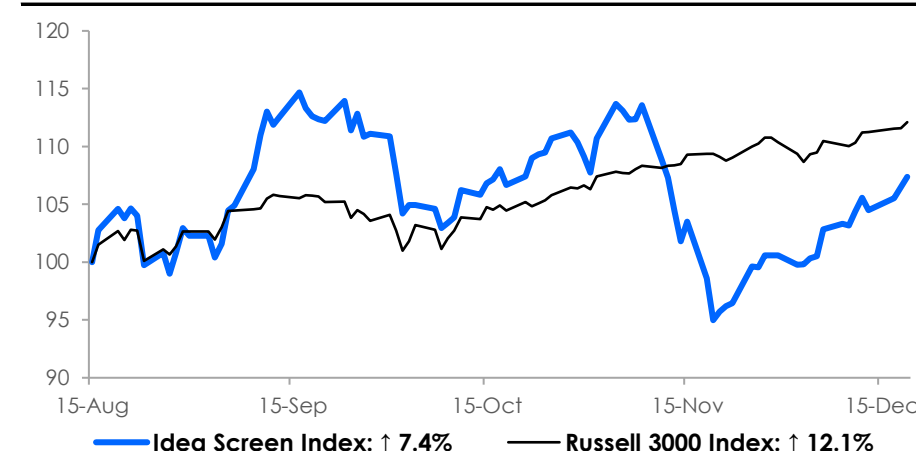
**Example:** 0.3x = Stock trading at 30% of the valuation of the tangible assets (machinery, inventory, real estate, cash, etc.)

**How to Use:** Tangible assets are used by companies to operate their businesses. This screen identifies companies that are trading at deep valuation discounts to the tangible assets on their balance sheet. Investors can use this screen to identify potential buy-and-hold companies.

### Sector Breakdown (%)



### Performance vs Russell 3000



Ticker	Company	Price to TBV Multiple	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
												1W	6M	1Y
GTS	Triple-S Mgmt Corp	0.5x	Health	466	\$19.17	-	1.87	329,798	Hold	\$21.00		-3%	-14%	28%
DSSI	Diamond S Shipping Inc	0.6x	Industrials	648	\$16.01	-	1.31	343,771	Buy	\$19.60		5%	41%	
CBAY	Cymbabay Therapeutics Inc	0.6x	Health	128	\$1.86	-	1.08	1,675,266	Hold	\$2.30		8%	-74%	-75%
FPRX	Five Prime Therapeutics Inc	0.8x	Health	143	\$3.94	-	1.33	413,726	Overweight	\$10.70		-16%	-39%	-54%
ANAB	Anaptysbio Inc	1.1x	Health	445	\$16.41	-	1.24	897,292	Hold	\$17.70		1%	-75%	-73%
DDS	Dillards Inc	1.1x	Cons Disc.	1,460	\$70.56	0.88%	1.77	368,299	Underweight	\$60.00		0%	20%	18%
TPH	Tri Pointe Group Inc	1.1x	Cons Disc.	2,133	\$15.32	-	0.16	1,974,599	Hold	\$16.50		-2%	27%	32%
PUMP	Propetro Hldg Corp	1.2x	Energy	1,099	\$10.94	-	2.12	2,224,040	Overweight	\$13.10		10%	-41%	-17%
CMRX	Chimerix Inc	1.2x	Health	134	\$2.18	-	0.21	814,381	Overweight	\$5.00		14%	-34%	-22%
MHO	M/I Homes Inc	1.2x	Cons Disc.	1,124	\$39.95	-	0.06	258,030	Underweight	\$45.00		-10%	42%	76%
NAT	Nordic American Tankers Limi	1.2x	Industrials	693	\$4.86	2.42%	0.05	3,521,839	Overweight	\$5.00		18%	122%	122%
ADTN	Adtran Inc	1.3x	Tech	454	\$9.49	3.87%	2.03	280,181	Hold	\$10.60		0%	-43%	-11%
MTH	Meritage Homes Corp	1.3x	Cons Disc.	2,363	\$61.69	-	0.73	472,311	Hold	\$74.20		-4%	20%	67%
RES	Rpc Inc	1.3x	Energy	1,070	\$4.99	4.48%	0.64	2,357,162	Hold	\$4.20		10%	-28%	-52%
CTB	Cooper Tire & Rubr Co	1.4x	Cons Disc.	1,468	\$29.26	1.43%	1.97	300,390	Overweight	\$35.00		-3%	-5%	-6%
MDC	M D C Hldgs Inc	1.4x	Cons Disc.	2,351	\$37.55	2.96%	0.31	588,307	Overweight	\$43.80		-4%	14%	46%
NTGR	Netgear Inc	1.4x	Tech	734	\$24.35	-	1.77	434,814	Overweight	\$35.00		-2%	-9%	-21%
NEW SFL	Sfl Corporation Ltd	1.4x	Industrials	1,576	\$14.64	9.54%	0.21	506,505	Overweight	\$15.10		0%	19%	29%
HCC	Warrior Met Coal Inc	1.4x	Energy	1,059	\$20.74	0.98%	1.61	1,108,646	Overweight	\$27.90		1%	-24%	-10%
NEW JNCE	Jounce Therapeutics Inc	1.4x	Health	276	\$8.30	-	3.68	449,954	Hold	\$12.00		-10%	71%	161%
AVT	Avnet Inc	1.4x	Tech	4,275	\$42.34	2.01%	1.14	981,086	Hold	\$38.40		-1%	-3%	17%
VICI	Vici Pptys Inc	1.5x	Real Estate	11,673	\$25.32	4.82%	0.57	4,449,157	Buy	\$28.00		3%	11%	29%
CVX	Chevron Corp New	1.5x	Energy	223,369	\$118.13	4.10%	0.86	5,609,017	Overweight	\$136.10		-1%	-4%	10%
NEW GLYC	Glycomimetics Inc	1.5x	Health	247	\$5.70	-	3.29	271,228	Overweight	\$10.40		-7%	-50%	-42%
KSS	Kohls Corp	1.5x	Cons Disc.	7,904	\$50.48	5.62%	2.17	3,690,997	Hold	\$50.20		3%	8%	-18%

Note: Companies with less than 5 covering analysts, Piotroski F-Score less than 4, Altman Z-Score less than 3, and/or negative book value are excluded from screen results. Additionally, companies in the Financials sector are excluded from screen results.



## Free Cash Flow Yield

Top 25 stocks trading at the highest free cash flow yield

Short-term

Medium-term

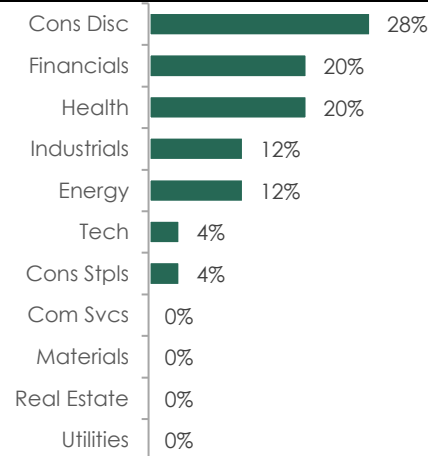
Long-term

**Calculation:** Average NTM Free Cash Flow per Share Estimate/Current Share Price

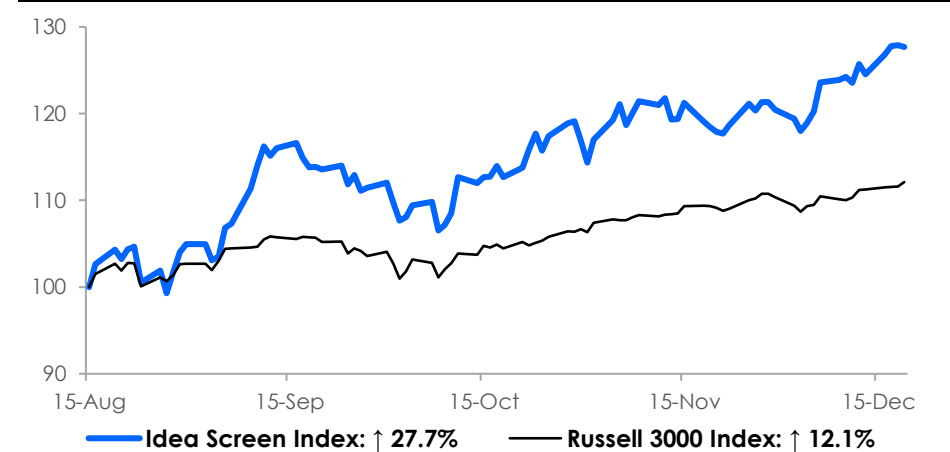
**Example:** 45% = Stock yields 45% free cash flow per share at the current share price

**How to Use:** Free cash flow measures the cash a company produces through its operations minus capital expenditures. This screen identifies companies which generate significant cash flows, which could be returned to shareholders via dividends or buybacks or reinvested for future growth.

### Sector Breakdown (%)



### Performance vs Russell 3000



Ticker	Company	FCF Yield	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
												1W	6M	1Y
DSSI	Diamond S Shipping Inc	33%	Industrials	648	\$16.01	-	1.31	343,771	Buy	\$19.60		5%	41%	
IVZ	Invesco Ltd	19%	Financials	8,365	\$18.43	7.26%	1.84	4,664,993	Hold	\$18.10		4%	-9%	12%
HCC	Warrior Met Coal Inc	18%	Energy	1,059	\$20.74	0.98%	1.61	1,108,646	Overweight	\$27.90		1%	-24%	-10%
INVA	Innoviva Inc	15%	Health	1,434	\$14.16	-	0.68	628,294	Hold	\$13.50		4%	-2%	-14%
MCFT	Mastercraft Boat Hldgs Inc	15%	Cons Disc.	294	\$15.58	-	2.03	275,251	Overweight	\$22.50		-1%	-26%	-21%
PUMP	Propetro Hldg Corp	14%	Energy	1,099	\$10.94	-	2.12	2,224,040	Overweight	\$13.10		10%	-41%	-17%
LM	Legg Mason Inc	13%	Financials	3,162	\$36.43	4.40%	1.04	557,979	Hold	\$40.50		0%	0%	48%
HFC	Hollyfrontier Corp	13%	Energy	8,223	\$50.95	2.79%	0.72	1,636,073	Hold	\$58.80		1%	23%	-1%
LRN	K12 Inc	13%	Cons Disc.	810	\$19.77	-	0.57	345,150	Buy	\$36.50		0%	-35%	-13%
KSS	Kohls Corp	12%	Cons Disc.	7,904	\$50.48	5.62%	2.17	3,690,997	Hold	\$50.20		3%	8%	-18%
MCK	Mckesson Corp	12%	Health	24,435	\$135.61	1.14%	-0.32	1,622,980	Overweight	\$155.10		-6%	1%	23%
JHG	Janus Henderson Group Plc	11%	Financials	4,680	\$24.96	5.89%	2.49	1,161,215	Underweight	\$22.90		-1%	16%	30%
WCC	Wesco Intl Inc	11%	Cons Disc.	2,321	\$55.54	-	2.50	406,628	Hold	\$57.00		-3%	12%	18%
BIIB	Biogen Inc	11%	Health	53,696	\$297.58	-	1.04	2,229,056	Hold	\$302.60		1%	27%	2%
RCII	Rent A Ctr Inc New	11%	Financials	1,543	\$28.18	4.19%	0.48	685,655	Overweight	\$29.70		1%	12%	91%
SNX	Synnex Corp	11%	Tech	6,596	\$129.15	1.18%	1.23	343,009	Buy	\$134.70		0%	37%	62%
ATGE	Adtalem Global Ed Inc	11%	Cons Disc.	1,851	\$34.29	-	0.22	626,075	Overweight	\$42.20		-2%	-25%	-29%
LEA	Lear Corp	11%	Cons Disc.	8,561	\$141.58	2.37%	2.13	508,809	Overweight	\$135.40		9%	4%	17%
MTZ	Mastec Inc	10%	Industrials	4,852	\$63.56	-	-0.26	914,260	Buy	\$77.10		4%	31%	62%
AEO	American Eagle Outfitters In	10%	Cons Disc.	2,471	\$14.80	3.89%	1.35	4,100,676	Overweight	\$16.30		0%	-17%	-18%
PBH	Prestige Consmr Healthcare I	10%	Health	2,002	\$39.86	-	0.83	329,627	Overweight	\$35.30		2%	27%	30%
NEW	WBA	10%	Cons Stpls.	51,281	\$57.75	3.15%	1.34	5,602,397	Hold	\$57.10		-1%	9%	-21%
NEW	FII	10%	Financials	3,385	\$33.47	3.18%	1.26	498,859	Hold	\$33.90		-3%	5%	36%
NEW	CI	9%	Health	74,207	\$198.72	0.02%	1.31	2,040,347	Buy	\$226.80		3%	24%	3%
NEW	MAN	9%	Industrials	5,653	\$95.88	2.27%	1.48	429,646	Hold	\$94.00		-1%	2%	44%

Note: Companies with Piotroski F-Score less than 4, Altman Z-Score less than 3, Debt-to-Equity Ratio greater than 2x and/or negative FCF growth over the past 3Ys are excluded from screen results.



## EV/EBITDA

Top 25 stocks trading at lowest enterprise value to EBITDA multiple

Short-term

Medium-term

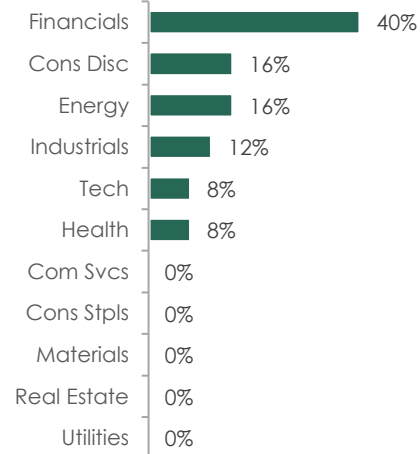
Long-term

**Calculation:** Enterprise Value (market value of the company's stock + the company's debt - cash) / Annual EBITDA (earnings before interest, tax, depreciation & amortization)

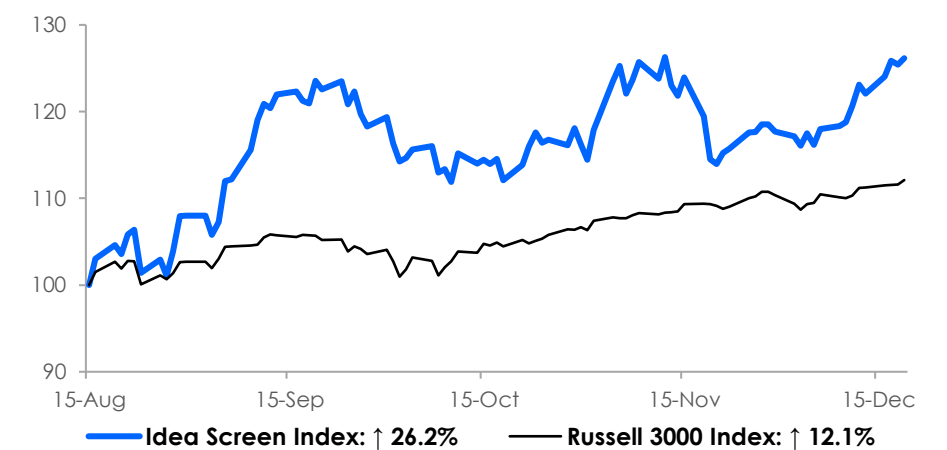
**Example:** 1.5x = Enterprise Value is 1.5x the annual EBITDA










**How to Use:** EV / EBITDA is one of the most common valuation metrics because it standardizes a valuation measure by ignoring the differences created by debt levels, accounting policies, and taxes. Companies trading at low EV / EBITDA multiples have the potential for long-term price appreciation.

### Sector Breakdown (%)



### Performance vs Russell 3000



		EV / EBITDA Multiples	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance			
Ticker	Company											1W	6M	1Y	
JNCE	Jounce Therapeutics Inc	1.7x	Health	276	\$8.30	-	3.68	449,954	Hold	\$12.00		-10%	71%	161%	
EQH	Axa Equitable Hldgs Inc	2.4x	Financials	12,219	\$24.97	2.47%	1.55	4,556,035	Overweight	\$26.50		0%	20%	54%	
ALL	Allstate Corp	4.3x	Financials	36,027	\$111.21	1.82%	0.24	1,564,803	Overweight	\$116.40		1%	8%	37%	
ATH	Athene Hldg Ltd	4.3x	Financials	6,810	\$47.31	-	1.58	1,553,061	Buy	\$54.60		4%	10%	17%	
SOI	Solaris Oilfield Infrstr Inc	4.5x	Energy	458	\$14.47	3.35%	0.85	437,772	Buy	\$15.70		10%	-6%	23%	
MGY	Magnolia Oil & Gas Corp	4.8x	Energy	2,111	\$12.62	-	0.94	1,178,554	Buy	\$14.20		5%	14%	17%	
EAF	Graftech Intl Ltd	4.9x	Industrials	3,411	\$11.78	2.73%	1.67	1,863,625	Overweight	\$16.00		-6%	3%	2%	
LRN	K12 Inc	5.0x	Cons Disc.	810	\$19.77	-	0.57	345,150	Buy	\$36.50		0%	-35%	-13%	
JBL	Jabil Inc	5.0x	Tech	6,419	\$41.89	0.80%	1.73	1,449,236	Overweight	\$45.80		4%	39%	76%	
HIQ	Health Ins Innovations Inc	5.3x	Financials	279	\$22.68	-	-0.36	574,268	Buy	\$56.70		17%	-12%	-15%	
CURO	Curo Group Hldgs Corp	5.4x	Financials	537	\$12.95	-	-0.76	336,358	Buy	\$20.30		12%	35%	28%	
MCFT	Mastercraft Boat Hldgs Inc	5.4x	Cons Disc.	294	\$15.58	-	2.03	275,251	Overweight	\$22.50		-1%	-26%	-21%	
PLAB	Photronics Inc	5.8x	Tech	1,075	\$16.00	-	2.00	524,641	Overweight	\$15.30		-2%	97%	71%	
CVI	Cvr Energy Inc	5.8x	Energy	4,138	\$41.16	7.69%	1.66	481,672	Underweight	\$43.80		-1%	-13%	23%	
LEA	Lear Corp	5.8x	Cons Disc.	8,561	\$141.58	2.37%	2.13	508,809	Overweight	\$135.40		9%	4%	17%	
EVR	Evercore Inc	6.0x	Financials	2,960	\$75.74	3.14%	1.68	463,188	Overweight	\$91.10		-1%	-13%	9%	
HFC	Hollyfrontier Corp	6.1x	Energy	8,223	\$50.95	2.79%	0.72	1,636,073	Hold	\$58.80		1%	23%	-1%	
WERN	Werner Enterprises Inc	6.1x	Industrials	2,514	\$36.33	0.98%	0.80	532,197	Hold	\$39.90		-3%	20%	20%	
JHG	Janus Henderson Group Plc	6.2x	Financials	4,680	\$24.96	5.89%	2.49	1,161,215	Underweight	\$22.90		-1%	16%	30%	
FAF	First Amern Finl Corp	6.2x	Financials	6,622	\$58.95	2.71%	0.59	640,376	Overweight	\$68.50		-4%	9%	34%	
SNDR	Schneider National Inc	6.2x	Industrials	2,039	\$21.67	1.08%	1.13	477,078	Overweight	\$25.40		-3%	21%	16%	
BGCP	Bgc Partners Inc	6.3x	Financials	1,798	\$5.94	9.86%	0.90	1,571,765	Buy	\$8.50		2%	15%	13%	
NEW	BSIG	Brightsphere Invt Group Inc	6.3x	Financials	869	\$10.09	3.88%	2.13	650,743	Overweight	\$12.00		-6%	-8%	-4%
NEW	MYL	Mylan N V	6.5x	Health	10,003	\$19.38	-	1.33	5,929,197	Overweight	\$25.70		-2%	7%	-30%
NEW	BWA	Borgwarner Inc	6.6x	Cons Disc.	9,272	\$44.90	1.55%	2.62	1,490,647	Overweight	\$47.60		1%	8%	32%

Note: Companies with Piotroski F-Score less than 4, Altman Z-Score less than 3, negative EBITDA growth over the past 3Ys and/or negative EPS growth over the past 3Ys are excluded from screen results.





## Cash % of Market Cap

Top 25 stocks by highest cash assets as % of market cap

Short-term

Medium-term

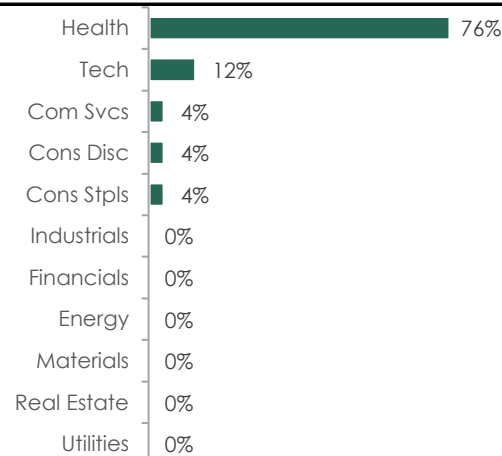
Long-term

**Calculation:** Cash (as reported on the balance sheet) / Market Cap (total shares x current share price)

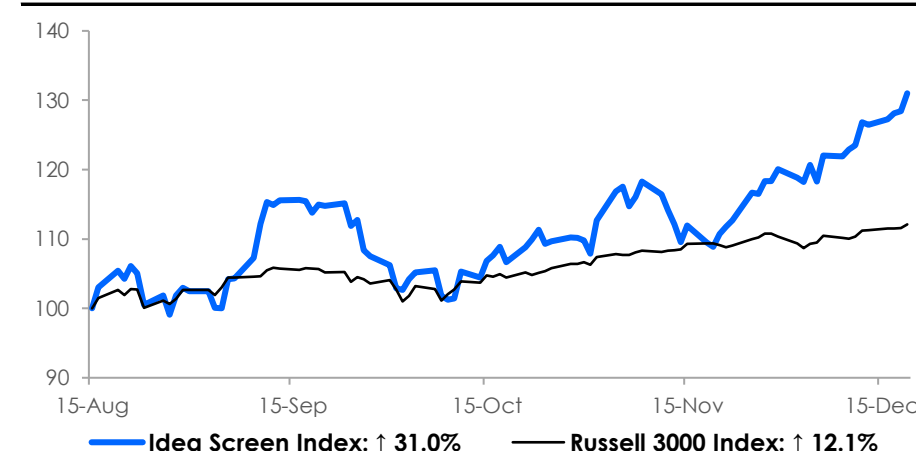
**Example:** 150% = Cash assets are 150% (or 1.5x) the company's market capitalization

**How to Use:** Highlights companies where cash makes up a significant portion of the firm's market capitalization. This screen identifies potential buy & hold companies that are trading at discount valuations.

### Sector Breakdown (%)



### Performance vs Russell 3000



Ticker	Company	Cash % of Market Cap	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
												1W	6M	1Y
GLYC	Glycomimetics Inc	69%	Health	247	\$5.70	-	3.29	271,228	Overweight	\$10.40		-7%	-50%	-42%
MBIO	Mustang Bio Inc	55%	Health	132	\$3.33	-	0.91	287,546	Buy	\$10.00		8%	-8%	32%
PTN	Palatin Technologies Inc	54%	Health	179	\$0.78	-	1.20	1,048,834	Buy	\$5.80		-3%	-40%	12%
ZYNE	Zynerba Pharmaceuticals Inc	53%	Health	145	\$6.26	-	3.28	659,516	Buy	\$21.50		9%	-55%	75%
SLDB	Solid Biosciences Inc	50%	Health	191	\$4.16	-	-2.47	772,599	Hold	\$8.30		-2%	-20%	-81%
CAMP	Calamp Corp	48%	Tech	404	\$11.86	-	2.04	284,919	Overweight	\$16.70		6%	15%	-9%
IDCC	Interdigital Inc	43%	Tech	1,716	\$55.12	2.60%	2.86	289,805	Buy	\$92.60		0%	-14%	-21%
CTMX	Cytomx Therapeutics Inc	42%	Health	394	\$8.68	-	0.55	497,116	Buy	\$17.20		22%	-23%	-39%
ANAB	Anaptysbio Inc	41%	Health	445	\$16.41	-	1.24	897,292	Hold	\$17.70		1%	-75%	-73%
LXRX	Lexicon Pharmaceuticals Inc	36%	Health	471	\$4.43	-	7.13	2,243,066	Hold	\$8.00		-13%	-29%	-39%
MRKR	Marker Therapeutics Inc	35%	Cons Disc.	137	\$2.99	-	3.57	314,752	Buy	\$10.60		-6%	-54%	-44%
EROS	Eros Intl Plc	35%	Com Svcs.	300	\$3.16	-	7.99	5,486,672	Buy	\$3.00		-4%	17%	-58%
FPRX	Five Prime Therapeutics Inc	34%	Health	143	\$3.94	-	1.33	413,726	Overweight	\$10.70		-16%	-39%	-54%
CBAY	Cymabay Therapeutics Inc	34%	Health	128	\$1.86	-	1.08	1,675,266	Hold	\$2.30		8%	-74%	-75%
CENTA	Central Garden & Pet Co	32%	Cons Stpls.	1,602	\$29.15	-	2.27	279,617	Overweight	\$30.00		6%	14%	-2%
MOH	Molina Healthcare Inc	32%	Health	8,467	\$135.04	-	1.03	587,912	Overweight	\$146.10		4%	-8%	15%
AFMD	Affimed N V	31%	Health	209	\$2.74	-	1.92	687,151	Buy	\$7.00		10%	-18%	-9%
MGNX	Macrogenics Inc	29%	Health	536	\$10.96	-	0.14	544,661	Buy	\$21.10		6%	-34%	-14%
MRSN	Mersana Therapeutics Inc	29%	Health	201	\$4.20	-	2.44	308,650	Overweight	\$9.30		10%	2%	-4%
NEW MRNS	Marinus Pharmaceuticals Inc	29%	Health	129	\$1.50	-	1.66	1,332,250	Buy	\$5.30		-12%	-63%	-49%
PTGX	Protagonist Therapeutics Inc	27%	Health	188	\$7.14	-	1.31	606,916	Buy	\$20.20		-2%	-41%	7%
BHE	Benchmark Electrs Inc	26%	Tech	1,318	\$35.02	1.70%	1.38	251,489	Overweight	\$37.00		-1%	45%	65%
GTHX	G1 Therapeutics Inc	26%	Health	1,162	\$30.91	-	2.45	398,609	Buy	\$66.50		28%	18%	8%
NEW INSM	Insmed Inc	25%	Health	2,136	\$23.91	-	3.71	1,065,128	Buy	\$42.60		3%	-8%	83%
NEW PIRS	Pieris Pharmaceuticals Inc	25%	Health	185	\$3.36	-	1.75	743,317	Buy	\$7.30		-3%	-22%	25%

Note: Companies with Deb/equity Ratio greater than 2x, Piotroski F-Score less than 4, Altman Z-Score less than 3, and/or in the Financial sector are excluded from screen results.



# Dividends & Buyback Screens

Companies can return capital to their shareholders through dividends or share buybacks. A company's dividend yield is calculated as the dividend per share divided by the share price.

Companies that buyback shares re-acquire a portion of their own stock, which indirectly returns capital to their shareholders through improved earnings yields. With fewer shares, the earnings per share increases, which can lead to further share price appreciation.

## List of Screens & Key Metrics

### Share Buybacks

Top 25 stocks with the highest consensus NTM buybacks planned

Medium-term	5 NEW	1W: ↑ 0.8%	1M: ↑ 28.3%
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### High Quality Dividends

Top 25 stocks with the high quality dividends

Long-term	1 NEW	1W: ↑ 2.1%	1M: ↑ 9.6%
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## Share Buybacks

Top 25 stocks with the highest consensus NTM buybacks planned

Short-term

**Medium-term**

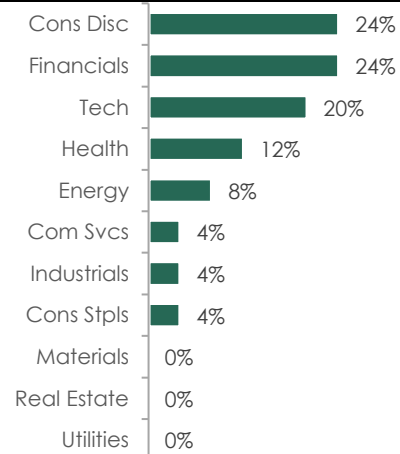
Long-term

**Calculation:** The screen divides wall street analyst estimate of NTM buybacks by the current market value

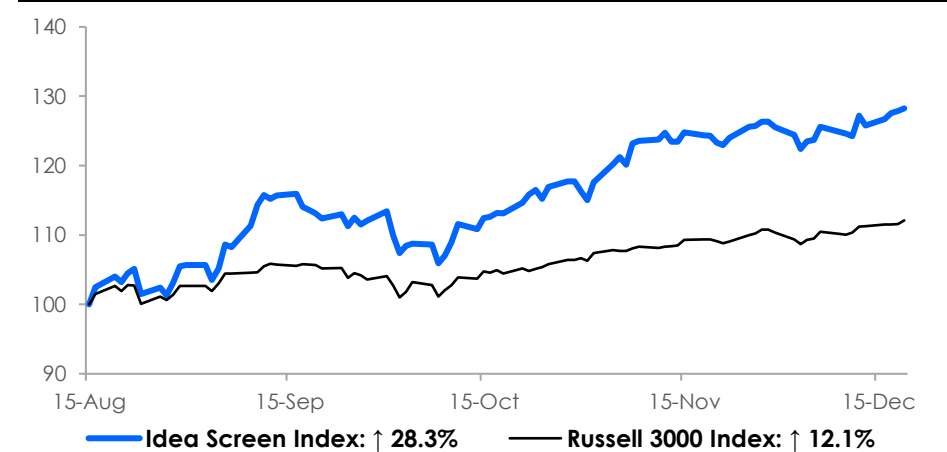
**Example:** 12% = Company has guided research analyst indicating it plans to buy back approximately 12% of its market value






**How to Use:** This screen identifies companies based on Wall Street analysts estimate of NTM share buybacks. Wall Street analysts usually look to management for guidance on share buybacks, which means the estimate could be more reliable. Fewer shares generally equates to higher EPS and the potential for price appreciation.

### Sector Breakdown (%)



### Performance vs Russell 3000



	Ticker	Company	Buybacks % of Mkt Cap	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	CEIX	Consol Energy Inc New	21.0%	Energy	376	\$14.52	-	1.84	355,610	Buy	\$20.60		2%	-45%	-54%
	QRTEA	Qurate Retail Inc	15.3%	Cons Disc.	3,273	\$7.87	-	1.47	4,684,487	Overweight	\$14.70		-9%	-38%	-60%
	MDRX	Allscripts Healthcare Solutn	9.4%	Tech	1,583	\$9.75	-	1.08	1,749,377	Hold	\$12.20		-2%	-9%	-4%
	MCK	Mckesson Corp	8.9%	Health	24,435	\$135.61	1.14%	-0.32	1,622,980	Overweight	\$155.10		-6%	1%	23%
	DISCK	Discovery Inc	8.7%	Com Svcs.	16,396	\$30.39	-	1.46	2,731,521	Overweight	\$34.10		1%	8%	21%
	RL	Ralph Lauren Corp	8.3%	Cons Disc.	5,845	\$117.53	2.46%	2.86	1,104,121	Overweight	\$124.10		2%	4%	16%
	FL	Foot Locker Inc	8.1%	Cons Disc.	4,175	\$39.93	3.98%	2.18	2,396,906	Overweight	\$47.10		3%	-4%	-16%
	UNM	Unum Group	6.6%	Financials	6,052	\$29.34	3.78%	1.68	1,726,091	Hold	\$33.90		-5%	-10%	2%
	DXC	Dxc Technology Co	5.8%	Tech	9,666	\$37.76	2.33%	2.57	5,021,455	Overweight	\$38.50		1%	-29%	-30%
	LNC	Lincoln Natl Corp Ind	5.7%	Financials	11,926	\$60.13	2.77%	2.06	1,392,557	Buy	\$70.90		0%	-4%	17%
	CMA	Comerica Inc	5.6%	Financials	10,316	\$71.56	3.84%	1.55	1,430,067	Hold	\$69.40		-1%	3%	7%
	MPC	Marathon Pete Corp	5.6%	Energy	39,693	\$61.13	3.71%	1.29	6,022,164	Buy	\$80.20		4%	23%	4%
	CVLT	Commvault Systems Inc	5.4%	Tech	2,089	\$45.70	-	2.21	457,941	Overweight	\$55.00		0%	-6%	-21%
	STL	Sterling Bancorp Del	5.2%	Financials	4,291	\$21.24	1.38%	1.57	1,334,195	Buy	\$25.00		0%	4%	34%
	HPE	Hewlett Packard Enterprise C	5.2%	Tech	20,351	\$15.74	3.02%	2.11	8,896,834	Hold	\$17.10		-4%	7%	20%
	TXT	Textron Inc	5.1%	Industrials	10,197	\$44.67	0.18%	2.05	1,496,297	Overweight	\$55.50		1%	-12%	-5%
	SAIC	Science Applicatns Intl Cp N	5.0%	Tech	5,080	\$85.84	1.78%	0.68	315,444	Buy	\$97.40		3%	-2%	33%
	ULTA	Ulta Beauty Inc	5.0%	Cons Disc.	14,330	\$250.69	-	-1.22	1,573,877	Overweight	\$281.00		-3%	-30%	5%
	LM	Legg Mason Inc	4.6%	Financials	3,162	\$36.43	4.40%	1.04	557,979	Hold	\$40.50		0%	0%	48%
	JAZZ	Jazz Pharmaceuticals Plc	4.5%	Health	8,614	\$152.27	-	0.30	530,680	Overweight	\$174.60		2%	14%	16%
	TPR	Tapestry Inc	4.2%	Cons Disc.	7,282	\$26.39	5.23%	2.03	4,701,215	Overweight	\$29.20		0%	-13%	-22%
	MOH	Molina Healthcare Inc	4.2%	Health	8,467	\$135.04	-	1.03	587,912	Overweight	\$146.10		4%	-8%	15%
	WBA	Walgreens Boots Alliance Inc	3.9%	Cons Stpls.	51,281	\$57.75	3.15%	1.34	5,602,397	Hold	\$57.10		-1%	9%	-21%
	EBIX	Ebix Inc	3.9%	Financials	1,011	\$33.16	0.92%	2.06	359,928	Overweight	\$78.00		1%	-29%	-22%
	PVH	Pvh Corp	3.8%	Cons Disc.	7,636	\$104.66	0.15%	2.78	1,007,098	Overweight	\$108.90		0%	19%	14%

Note: Companies with Debt-to-Equity Ratio greater than 2x and/or NTM P/E greater than -1 stdev from 5Y average are excluded from screen results.



## High Quality Dividends

Top 25 stocks with the high quality dividends

Short-term

Medium-term

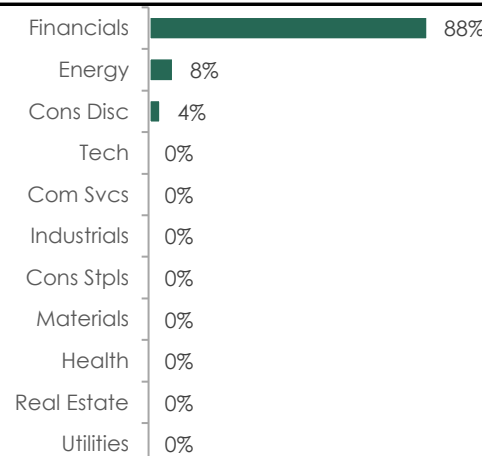
Long-term

**Calculation:** Screens for companies growing dividends per share that have strong financial strength by highest dividend yield

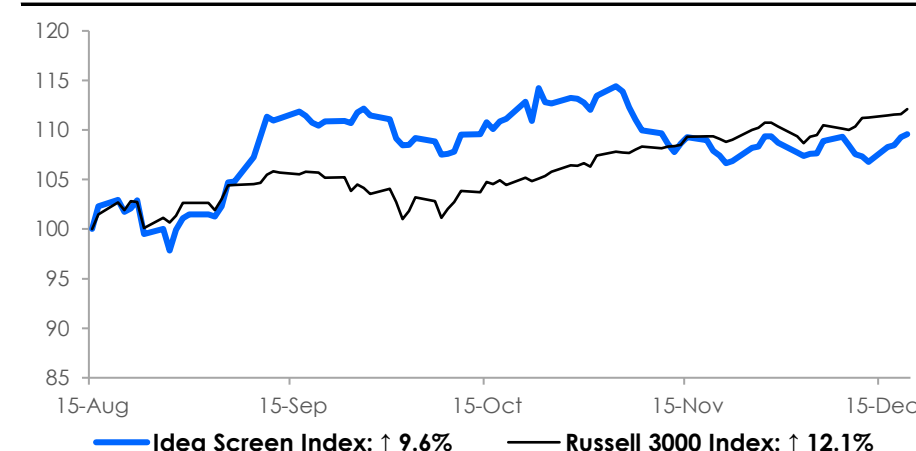
**Example:** 7.5% = The company's current dividend yield is 7.5%

**How to Use:** This screen identifies buy & hold companies that are returning a significant portion of capital to shareholders through dividends.

### Sector Breakdown (%)



### Performance vs Russell 3000



Ticker	Company	Dividend Yield	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
												1W	6M	1Y
GNL	Global Net Lease Inc	10.5%	Financials	1,821	\$20.36	10.55%	0.44	626,109	Overweight	\$22.20		3%	2%	10%
FLMN	Falcon Minerals Corp	9.7%	Energy	312	\$6.78	10.33%	1.60	266,405	Overweight	\$8.30		5%	-14%	-9%
BGCP	Bgc Partners Inc	9.2%	Financials	1,798	\$5.94	9.86%	0.90	1,571,765	Buy	\$8.50		2%	15%	13%
SBRA	Sabra Health Care Reit Inc	8.6%	Financials	4,304	\$21.28	8.40%	0.26	1,684,616	Hold	\$21.90		2%	6%	21%
APTS	Preferred Apt Cmnty Inc	7.9%	Financials	612	\$13.36	7.64%	0.30	279,455	Overweight	\$15.80		1%	-13%	-8%
HT	Hersha Hospitality Tr	7.7%	Financials	562	\$14.55	7.99%	1.96	406,210	Underweight	\$14.70		2%	-15%	-15%
CVI	Cvr Energy Inc	7.7%	Energy	4,138	\$41.16	7.69%	1.66	481,672	Underweight	\$43.80		-1%	-13%	23%
CDR	Cedar Realty Trust Inc	7.5%	Financials	246	\$2.76	7.30%	0.41	297,726	Hold	\$4.30		4%	-6%	-4%
APLE	Apple Hospitality Reit Inc	7.5%	Financials	3,606	\$16.11	7.57%	0.63	1,280,686	Overweight	\$17.30		2%	1%	10%
CPLG	Corepoint Lodging Inc	7.5%	Financials	602	\$10.50	8.02%	2.34	255,118	Sell	\$7.00		2%	-20%	-14%
RLJ	Rlj Lodging Tr	7.4%	Financials	3,076	\$18.04	7.67%	1.20	1,068,789	Overweight	\$18.40		4%	0%	2%
CIO	City Office Reit Inc	7.3%	Financials	704	\$12.90	7.24%	-0.08	573,656	Buy	\$15.40		1%	3%	17%
IVZ	Invesco Ltd	6.8%	Financials	8,365	\$18.43	7.26%	1.84	4,664,993	Hold	\$18.10		4%	-9%	12%
OHI	Omega Healthcare Invs Inc	6.6%	Financials	9,037	\$41.36	6.36%	0.08	1,730,111	Overweight	\$43.40		0%	10%	16%
EPR	Epr Pptys	6.5%	Financials	5,508	\$70.20	6.56%	0.28	435,792	Overweight	\$78.80		3%	-11%	2%
ILPT	Industrial Logistics Pptys T	6.3%	Financials	1,379	\$21.15	6.41%	0.42	544,425	Overweight	\$24.00		4%	4%	11%
PACW	Pacwest Bancorp Del	6.1%	Financials	4,596	\$38.88	6.43%	1.72	702,557	Overweight	\$39.50		1%	2%	21%
GMRE	Global Med Reit Inc	6.1%	Financials	567	\$13.22	6.15%	0.59	327,398	Overweight	\$14.00		3%	17%	48%
VER	Vereit Inc	6.0%	Financials	9,833	\$9.21	5.84%	0.46	14,115,041	Overweight	\$10.20		0%	-4%	23%
RPT	Rpt Realty	6.0%	Financials	1,165	\$14.50	5.98%	0.53	634,478	Hold	\$13.30		0%	14%	17%
INN	Summit Hotel Pptys Inc	5.9%	Financials	1,278	\$12.15	5.97%	0.82	870,346	Overweight	\$12.80		1%	4%	19%
VTR	Ventas Inc	5.7%	Financials	21,104	\$56.62	5.63%	-0.38	2,171,364	Hold	\$61.90		3%	-19%	-8%
NEW	WPC	5.4%	Financials	13,417	\$77.88	5.15%	0.13	705,439	Hold	\$87.60		0%	-9%	13%
BRX	Brixmor Ppty Group Inc	5.3%	Financials	6,404	\$21.50	5.32%	0.76	2,662,176	Overweight	\$22.10		2%	16%	43%
KSS	Kohls Corp	5.3%	Cons Disc.	7,904	\$50.48	5.62%	2.17	3,690,997	Hold	\$50.20		3%	8%	-18%

Note: Companies Debt-to-Equity Ratio greater than 2x, Piotroski F-Score less than 4, Altman Z-Score less than 3, negative dividend growth over the past 3Ys and/or negative projected dividend growth are excluded from screen results.

# Quality Screens

Quality analysis attempts to highlight companies with strong fundamentals (e.g. consistent profitability and healthy balance sheet) based on financial metrics such as high margins, high return on capital, and low debt. During recessions and bear markets, investors prefer to own high quality companies that can continue to operate in a weakened environment.

## List of Screens & Key Metrics

### High Earnings Yield & ROIC

Top 25 stocks by combined highest earnings yield & ROIC

Long-term	1 NEW	1W: ↑ 0.8%	1M: ↑ 11.1%
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### Piotroski F-Score

Top 25 stocks with the highest Piotroski F-Score

Long-term	0 NEW	1W: ↑ 0.6%	1M: ↑ 14.4%
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## High Earnings Yield & ROIC

Top 25 stocks by combined highest earnings yield & ROIC

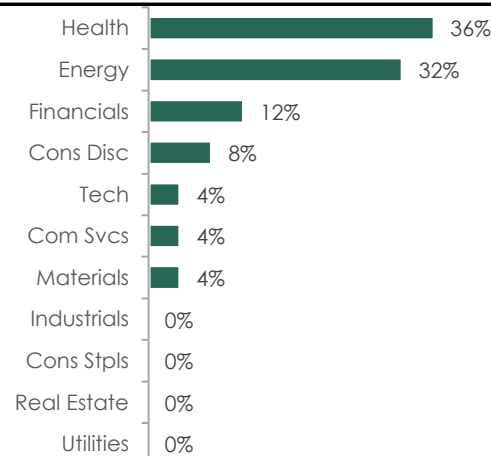
Short-term Medium-term **Long-term**

**Calculation:** Companies with the combined (1) highest ROIC (Return on Total Capital) and (2) highest earnings yield (EPS / Share Price)

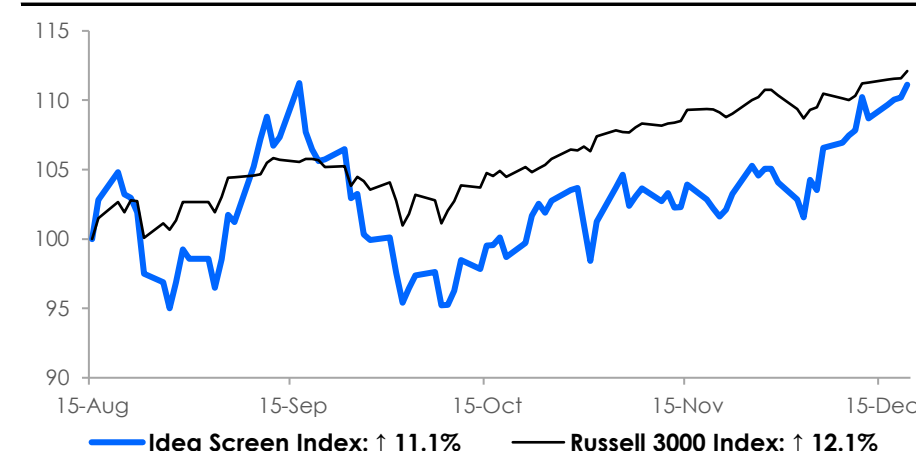
**Example:** 25% / 70% = Stock has an earnings yield of 25% and ROIC of 70% over the last quarter

**How to Use:** Hedge fund manager, Joel Greenblatt introduced this screen as the "magic formula" investing strategy in *The Little Book That Beats the Market* (2005). His analysis found that the strategy averaged 24% annual returns between 1988 and 2009. This screen can be used to identify buy & hold companies.

Sector Breakdown (%)



Performance vs Russell 3000



Ticker	Company	EY / ROIC	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
												1W	6M	1Y
HCC	Warrior Met Coal Inc	64% / 67%	Energy	1,059	\$20.74	0.98%	1.61	1,108,646	Overweight	\$27.90		1%	-24%	-10%
INVA	Innoviva Inc	32% / 81%	Health	1,434	\$14.16	-	0.68	628,294	Hold	\$13.50		4%	-2%	-14%
LXR	Lexicon Pharmaceuticals Inc	45% / 54%	Health	471	\$4.43	-	7.13	2,243,066	Hold	\$8.00		-13%	-29%	-39%
JNCE	Jounce Therapeutics Inc	67% / 50%	Health	276	\$8.30	-	3.68	449,954	Hold	\$12.00		-10%	71%	161%
ARNA	Arena Pharmaceuticals Inc	23% / 62%	Health	2,334	\$46.59	-	0.91	370,038	Buy	\$66.10		-2%	-20%	24%
LGND	Ligand Pharmaceuticals Inc	28% / 43%	Health	1,916	\$109.09	-	1.17	379,447	Buy	\$196.20		2%	-5%	-18%
CLF	Cleveland Cliffs Inc	39% / 36%	Materials	2,261	\$8.37	2.72%	1.67	13,002,491	Overweight	\$9.00		-6%	-19%	5%
PTN	Palatin Technologies Inc	17% / 61%	Health	179	\$0.78	-	1.20	1,048,834	Buy	\$5.80		-3%	-40%	12%
ARCH	Arch Coal Inc	25% / 33%	Energy	1,100	\$73.11	2.39%	2.31	257,728	Buy	\$98.60		-6%	-23%	-9%
BSIG	Brightsphere Invst Group Inc	19% / 32%	Financials	869	\$10.09	3.88%	2.13	650,743	Overweight	\$12.00		-6%	-8%	-4%
CRZO	Carrizo Oil & Gas Inc	76% / 23%	Energy	764	\$8.25	-	2.31	6,565,493	Hold	\$11.80		6%	-11%	-29%
TALO	Talos Energy Inc	33% / 22%	Energy	1,557	\$28.72	-	2.14	389,807	Buy	\$33.60		3%	28%	76%
EXEL	Exelixis Inc	11% / 48%	Health	5,582	\$18.37	-	0.70	2,711,762	Overweight	\$24.00		4%	-12%	-4%
MTOR	Meritor Inc	18% / 25%	Cons Disc.	1,851	\$23.69	-	2.65	1,035,960	Hold	\$23.60		-4%	1%	46%
PUMP	Propetro Hldg Corp	21% / 23%	Energy	1,099	\$10.94	-	2.12	2,224,040	Overweight	\$13.10		10%	-41%	-17%
NOG	Northern Oil & Gas Inc Nev	33% / 20%	Energy	881	\$2.17	-	2.40	5,754,804	Buy	\$3.40		14%	5%	-2%
SWN	Southwestern Energy Co	103% / 19%	Energy	1,310	\$2.42	-	1.23	20,433,815	Hold	\$2.40		14%	-24%	-33%
BIIB	Biogen Inc	12% / 28%	Health	53,696	\$297.58	-	1.04	2,229,056	Hold	\$302.60		1%	27%	2%
VNO	Vornado Rlty Tr	25% / 20%	Financials	12,838	\$67.27	4.02%	1.08	1,095,598	Overweight	\$70.10		3%	0%	4%
CBS	Cbs Corp New	19% / 21%	Com Svcs.	25,933	\$41.95	1.93%	1.93	5,756,804	Overweight	\$47.40		11%	-16%	-8%
VMW	Vmware Inc	10% / 53%	Tech	16,341	\$148.68	-	2.03	1,207,674	Overweight	\$182.30		-5%	-14%	-5%
SOI	Solaris Oilfield Infrstr Inc	13% / 23%	Energy	458	\$14.47	3.35%	0.85	437,772	Buy	\$15.70		10%	-6%	23%
EVR	Evercore Inc	10% / 33%	Financials	2,960	\$75.74	3.14%	1.68	463,188	Overweight	\$91.10		-1%	-13%	9%
MOH	Molina Healthcare Inc	11% / 25%	Health	8,467	\$135.04	-	1.03	587,912	Overweight	\$146.10		4%	-8%	15%
NEW EA	Electronic Arts Inc	9% / 38%	Cons Disc.	31,341	\$107.34	-	-0.03	2,753,075	Overweight	\$110.40		2%	16%	37%

Note: Companies with negative shareholder equity are excluded from screen results. ROIC uses LTM net income divided by the two fiscal period average of Total Invested Capital. Earnings Yields is calculated as LTM EPS divided by share price.



## Piotroski F-Score

Top 25 stocks with the highest Piotroski F-Score

Short-term

Medium-term

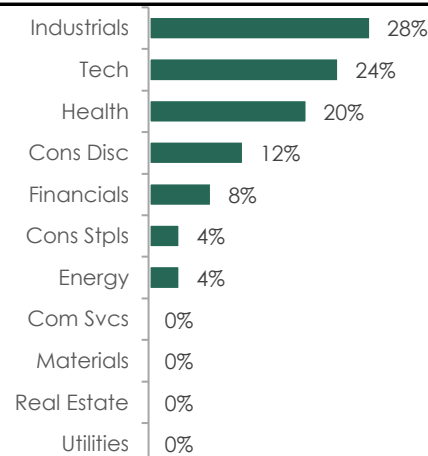
Long-term

**Calculation:** Named after Professor Piotroski, the F-Score assesses the strength of a company's financial position (ranked between 0 - 9) based on profitability, leverage, liquidity, and operating efficiency.

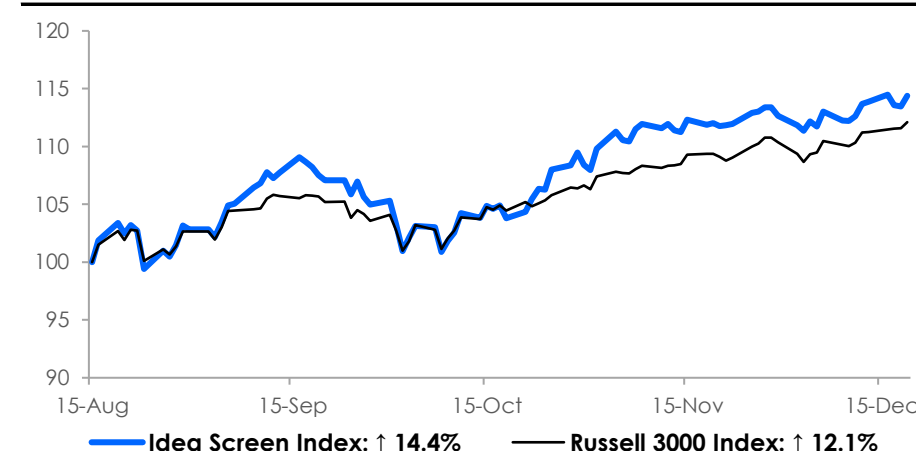
**Example:** A score of 8 - 9 (0 - 2) is considered to be financially strong (weak) value stock

**How to Use:** This screen identifies buy-and-hold value companies with strong financial health.

### Sector Breakdown (%)



### Performance vs Russell 3000



Ticker	Company	Piotroski F-Score	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
												1W	6M	1Y
LMT	Lockheed Martin Corp	9.0	Industrials	108,076	\$383.15	2.49%	0.66	1,066,133	Overweight	\$404.50		0%	8%	40%
QCOM	Qualcomm Inc	9.0	Tech	101,042	\$88.49	2.85%	1.29	7,875,168	Overweight	\$99.00		-1%	23%	56%
ALXN	Alexion Pharmaceuticals Inc	9.0	Health	24,616	\$111.24	-	0.14	1,780,751	Overweight	\$149.10		-1%	-10%	8%
FDS	Factset Resh Sys Inc	9.0	Financials	10,238	\$269.82	1.06%	1.26	365,078	Underweight	\$241.60		0%	-11%	34%
KOS	Kosmos Energy Ltd	9.0	Energy	2,172	\$5.41	3.51%	1.02	5,824,845	Buy	\$8.30		2%	-10%	44%
EVTC	Evertec Inc	9.0	Tech	2,394	\$33.29	0.65%	-1.02	361,576	Overweight	\$35.00		7%	10%	21%
BOOM	Dmc Global Inc	9.0	Industrials	657	\$44.84	0.99%	1.79	259,777	Buy	\$64.50		-14%	-28%	29%
LPG	Dorian Lpg Ltd	9.0	Industrials	816	\$14.94	-	1.51	447,955	Buy	\$16.30		2%	63%	154%
MSFT	Microsoft Corp	8.0	Tech	1,187,882	\$155.71	1.34%	1.16	22,001,053	Buy	\$164.80		2%	15%	50%
JNJ	Johnson & Johnson	8.0	Health	382,543	\$145.35	2.70%	0.36	7,105,578	Overweight	\$153.90		3%	3%	14%
V	Visa Inc	8.0	Financials	319,326	\$186.54	0.66%	0.98	7,438,577	Buy	\$205.80		2%	9%	42%
CSCO	Cisco Sys Inc	8.0	Tech	203,120	\$47.88	3.16%	1.57	19,257,082	Overweight	\$52.70		5%	-15%	11%
ABT	Abbott Labs	8.0	Health	154,382	\$87.35	1.51%	0.84	4,458,893	Buy	\$94.50		2%	4%	27%
ACN	Accenture Plc Ireland	8.0	Tech	136,842	\$208.30	1.58%	0.78	1,762,172	Overweight	\$213.90		2%	13%	38%
TMO	Thermo Fisher Scientific Inc	8.0	Health	129,620	\$323.25	0.24%	1.35	1,326,409	Buy	\$327.10		1%	10%	42%
ADP	Automatic Data Processing Inc	8.0	Tech	73,013	\$168.74	2.18%	0.59	1,853,764	Overweight	\$179.60		1%	0%	29%
RTN	Raytheon Co	8.0	Industrials	60,182	\$216.11	1.73%	1.51	1,521,733	Overweight	\$229.50		-1%	21%	33%
ITW	Illinois Tool Wks Inc	8.0	Industrials	57,358	\$178.46	2.42%	1.12	1,110,057	Hold	\$158.60		0%	19%	42%
GM	General Mtrs Co	8.0	Cons Disc.	53,236	\$37.26	4.31%	1.42	9,053,233	Overweight	\$47.40		3%	1%	7%
YUM	Yum Brands Inc	8.0	Cons Disc.	30,192	\$99.82	1.69%	-0.44	2,056,783	Hold	\$112.20		0%	-9%	11%
SYU	Sysco Corp	8.0	Cons Stpls.	43,109	\$84.49	2.17%	0.56	2,376,766	Overweight	\$83.50		1%	19%	33%
ETN	Eaton Corp Plc	8.0	Industrials	38,959	\$94.24	3.04%	1.61	2,178,014	Overweight	\$98.20		0%	18%	39%
FLT	Fleetcor Technologies Inc	8.0	Industrials	25,068	\$288.87	-	0.63	500,220	Overweight	\$329.10		-4%	4%	61%
IDXX	Idexx Labs Inc	8.0	Health	21,977	\$256.19	-	0.65	441,399	Overweight	\$301.50		2%	-7%	39%
CTAS	Cintas Corp	8.0	Cons Disc.	27,681	\$268.01	0.99%	-0.17	576,780	Overweight	\$284.80		3%	14%	62%

# Thematic Screens

Thematic Screens are the culmination of several unique investment strategies and will rotate as different market catalysts arise.

## List of Screens & Key Metrics

### M&A Activity

Top 25 stocks in a pending M&A deal with the worst 1W returns

Short-term	12 NEW	1W: ↑ 0.3%	1M: ↑ 7.7%
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## M&A Activity

Top 25 stocks in a pending M&A deal with the worst 1W returns

Short-term

Medium-term

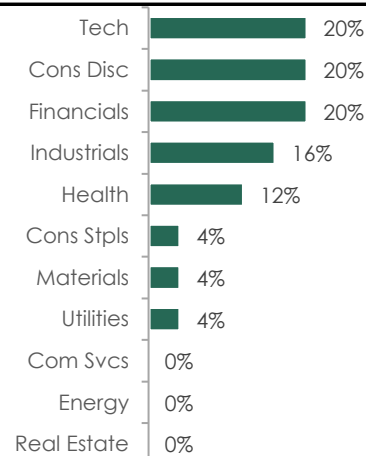
Long-term

**Calculation:** Screens for companies that are identified as sellers in a pending M&A deal and then ranked by lowest 1-week returns

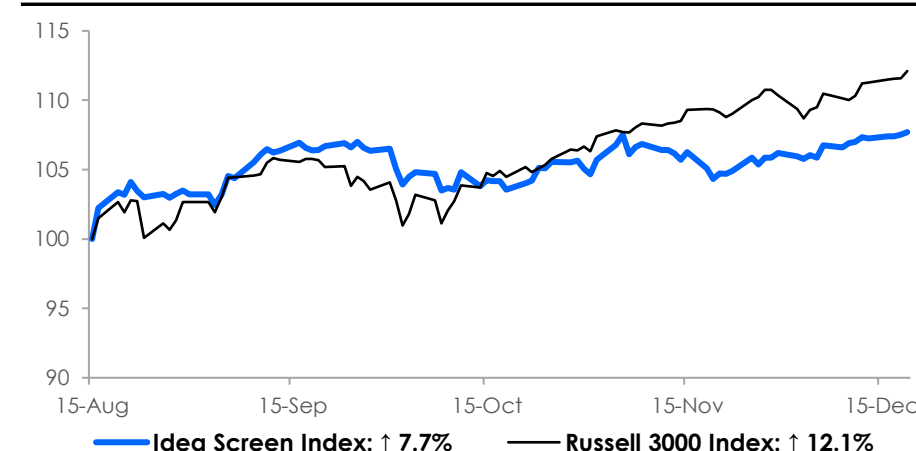
**Example:** -10% = The company selling in a pending M&A deal saw their share price decline 10% last week

**How to Use:** This screen highlights companies that should be trading up toward their acquisition price but instead have seen the worst 1-week returns relative to all the other companies pending sale in a M&A transaction.

### Sector Breakdown (%)



### Performance vs Russell 3000



	Ticker	Company	1W Stock Performance	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	AMTD	Td Ameritrade Hldg Corp	-6.3%	Financials	27,071	\$50.08	2.40%	2.04	5,901,054	Hold	\$51.10		-6%	2%	6%
NEW	AKS	Ak Stl Hldg Corp	-5.4%	Materials	1,054	\$3.33	-	0.83	9,257,157	Hold	\$2.80		-5%	45%	34%
NEW	TCBI	Texas Capital Bancshares Inc	-3.5%	Financials	3,019	\$59.99	-	1.43	543,448	Hold	\$64.50		-3%	1%	21%
	WLH	Lyon William Homes	-3.1%	Cons Disc.	652	\$19.73	-	0.78	583,470	Overweight	\$22.00		-3%	3%	74%
	FIT	Fitbit Inc	-1.5%	Cons Disc.	1,533	\$6.56	-	4.96	14,921,070	Hold	\$7.40		-2%	41%	29%
NEW	AXE	Anixter Intl Inc	-1.4%	Cons Disc.	2,997	\$88.59	-	2.27	477,090	Hold	\$83.00		-1%	53%	63%
	LPT	Liberty Ppty Tr	-1.3%	Financials	9,332	\$59.15	2.71%	0.98	1,577,905	Hold	\$57.00		-1%	17%	34%
NEW	RARX	Ra Pharmaceuticals Inc	-1.1%	Health	2,209	\$46.85	-	2.65	1,123,131	Hold	\$48.00		-1%	96%	174%
NEW	AVX	Avx Corp New	-1.0%	Tech	3,438	\$20.33	2.26%	2.03	398,450	Hold	\$19.50		-1%	24%	32%
NEW	ACHN	Achillion Pharmaceuticals In	-1.0%	Health	862	\$6.15	-	4.20	2,994,153	Hold	\$6.30		-1%	106%	275%
NEW	RTN	Raytheon Co	-1.0%	Industrials	60,182	\$216.11	1.73%	1.51	1,521,733	Overweight	\$229.50		-1%	21%	33%
NEW	HPQ	Hp Inc	-0.6%	Tech	29,500	\$20.30	3.51%	1.98	14,549,441	Hold	\$20.40		-1%	-2%	-1%
	DPLO	Diplomat Pharmacy Inc	-0.3%	Health	299	\$3.93	-	0.92	1,672,305	Hold	\$3.90		0%	-21%	-70%
	PEGI	Pattern Energy Group Inc	-0.2%	Utilities	2,668	\$27.16	6.19%	0.36	1,230,700	Underweight	\$26.70		0%	18%	45%
NEW	OMN	Omnova Solutions Inc	-0.2%	Industrials	453	\$10.11	-	1.94	250,920	Hold	\$10.20		0%	78%	45%
	CBPX	Continental Bldg Prods Inc	-0.1%	Industrials	1,265	\$36.46	-	1.61	639,312	Hold	\$34.00		0%	50%	41%
NEW	CISN	Cision Ltd	-0.1%	Tech	1,480	\$9.97	-	2.23	2,061,049	Hold	\$10.20		0%	-13%	-14%
	GWR	Genesee & Wyo Inc	-0.1%	Industrials	6,340	\$111.15	-	0.34	617,027	Hold	\$112.00		0%	16%	54%
	AYR	Aircastle Ltd	-0.1%	Financials	2,391	\$32.03	3.99%	1.48	579,557	Hold	\$28.00		0%	54%	88%
	TIF	Tiffany & Co New	-0.1%	Cons Disc.	16,006	\$133.45	1.74%	2.75	3,194,642	Hold	\$131.80		0%	44%	72%
NEW	WBC	Wabco Hldgs Inc	-0.1%	Cons Disc.	6,935	\$135.30	-	0.13	477,875	Hold	\$135.00		0%	3%	30%
	LTS	Ladenburg Thalman Fin Svcs	0.0%	Financials	516	\$3.47	1.44%	4.42	1,098,842	-	-		0%	-2%	39%
	BREW	Craft Brew Alliance Inc	0.0%	Cons Stpls.	320	\$16.46	-	3.36	355,624	Hold	\$16.40		0%	23%	8%
	KEM	Kemet Corp	0.0%	Tech	1,544	\$26.58	0.74%	1.42	1,842,048	Overweight	\$25.40		0%	49%	58%
	CY	Cypress Semiconductor Corp	0.0%	Tech	8,690	\$23.45	1.88%	0.23	3,743,671	Hold	\$23.90		0%	5%	88%



# Bearish Screens

Whether it is insiders selling or Wall Street downgrades, there are several bearish indicators to follow closely in an effort to avoid any negative surprises for your portfolio.

## List of Screens & Key Metrics

<b>Most Overbought - Bollinger Bands</b>			
Top 25 stocks most overbought vs 50dma			
Medium-term	20 NEW	1W: ↑ 1.9%	1M: ↑ 8.2%
<b>Bearish 50/200dma Crossovers</b>			
Top 25 stocks with 50dma crossing lower than the 200dma			
Medium-term	19 NEW	1W: ↑ 1.3%	1M: ↑ 15.2%
<b>Gap Downs</b>			
Top 25 stocks with the worst 1-week price change			
Short-term	24 NEW	1W: ↑ 4.7%	1M: ↑ 28.9%
<b>Strong Volume Decliners</b>			
Top 25 stocks with above-average volume & negative performance			
Short-term	24 NEW	1W: ↑ 4.5%	1M: ↑ 23.8%
<b>Abnormal Put Volume</b>			
Top 25 stocks with above average put volume (1W vs 3M avg)			
Short-term	20 NEW	1W: ↓ -0.5%	1M: ↑ 10.0%
<b>Recent Downgrades</b>			
Top 25 stocks by net analyst downgrades over 1-month			
Medium-term	8 NEW	1W: ↑ 0.5%	1M: ↑ 18.6%

<b>Highest Short Interest</b>			
Top 25 stocks by highest short interest as % of float			
Short-term	1 NEW	1W: ↑ 4.3%	1M: ↑ 26.6%
<b>1-Month Increase in Short Interest</b>			
Top 25 stocks by highest 1-month increase in short interest			
Medium-term	12 NEW	1W: ↑ 1.7%	1M: ↑ 29.6%
<b>Insider Selling</b>			
Top 25 stocks by 1-month insider selling			
Medium-term	6 NEW	1W: ↑ 3.4%	1M: ↑ 11.8%
<b>NTM P/E vs 5Y Average (+2 Stdev)</b>			
Top 25 stocks trading > +2 stdev from 5Y average NTM P/E			
Medium-term	6 NEW	1W: ↑ 1.5%	1M: ↑ 2.7%
<b>Altman Z-Score</b>			
Top 25 stocks with the lowest Altman Z-Score			
Long-term	0 NEW	1W: ↑ 1.1%	1M: ↑ 4.8%



## Most Overbought - Bollinger Bands

Top 25 stocks most overbought vs 50dma

Short-term

**Medium-term**

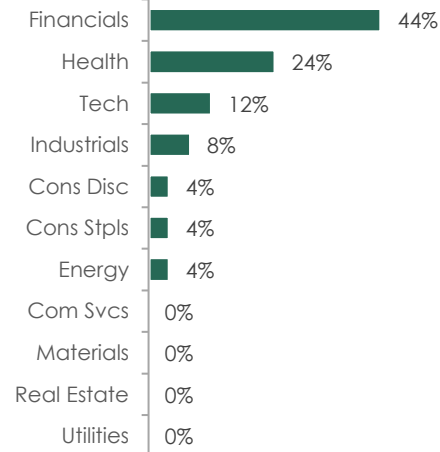
Long-term

**Calculation:** (Current Stock Price - 50 dma) / 50-day standard deviation of price movement

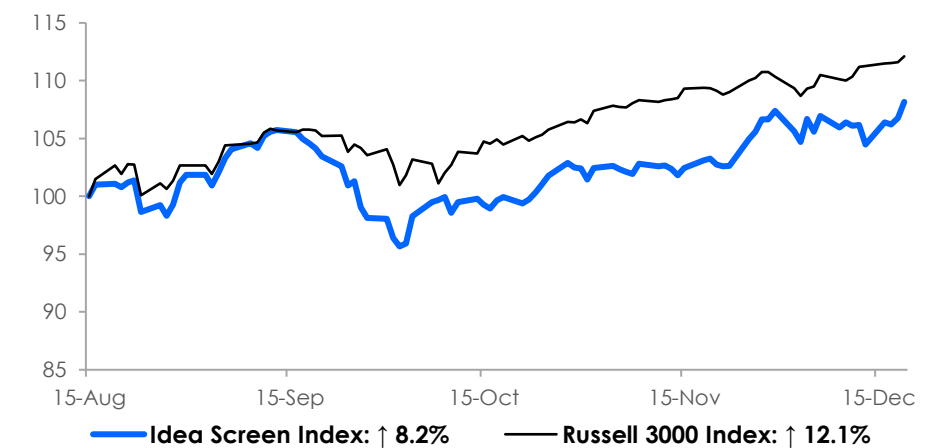
**Example:** +2.2 = The current stock price is 2.2 stdev (based on recent volatility) above the 50dma

**How to Use:** 68.2% of possible daily stock movements would be expected to fall within +/- 1 stdev. Therefore, movement above the + 1 stdev band highlights overbought stocks that could experience future price declines.

### Sector Breakdown (%)



### Performance vs Russell 3000



	Ticker	Company	Stdev. vs 50dma	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	CAG	Conagra Brands Inc	+ 5.0	Cons Stpls.	16,381	\$33.66	2.97%	0.71	4,211,398	Overweight	\$32.70		19%	15%	16%
	SCS	Steelcase Inc	+ 4.1	Industrials	1,932	\$21.75	3.08%	0.23	737,913	Hold	\$20.00		13%	22%	50%
NEW	GTHX	G1 Therapeutics Inc	+ 3.9	Health	1,162	\$30.91	-	2.45	398,609	Buy	\$66.50		28%	18%	8%
NEW	TPRE	Third Pt Reins Ltd	+ 3.5	Financials	977	\$10.37	-	1.28	463,735	Overweight	\$14.50		6%	-1%	8%
NEW	AXSM	Axsome Therapeutics Inc	+ 3.4	Health	3,289	\$95.30	-	2.93	1,070,347	Buy	\$115.30		96%	285%	3774%
	ABEO	Abeona Therapeutics Inc	+ 3.3	Health	256	\$5.00	-	6.27	673,859	Overweight	\$11.20		25%	2%	-26%
NEW	NAT	Nordic American Tankers Limi	+ 3.3	Industrials	693	\$4.86	2.42%	0.05	3,521,839	Overweight	\$5.00		18%	122%	122%
NEW	CTMX	Cytomx Therapeutics Inc	+ 3.3	Health	394	\$8.68	-	0.55	497,116	Buy	\$17.20		22%	-23%	-39%
NEW	FG	Fgl Hldgs	+ 3.3	Financials	2,288	\$10.32	0.45%	1.42	1,404,567	Overweight	\$10.10		13%	25%	62%
NEW	DRH	Diamondrock Hospitality Co	+ 3.2	Financials	2,272	\$11.35	4.77%	0.96	2,514,821	Hold	\$10.20		7%	9%	21%
	PRNB	Principia Biopharma Inc	+ 3.2	Health	1,995	\$60.85	-	3.47	264,188	Buy	\$53.80		23%	71%	130%
NEW	IAC	Iac Interactivecorp	+ 3.2	Tech	18,787	\$238.41	-	0.06	838,334	Buy	\$279.50		9%	6%	34%
	SOI	Solaris Oilfield Infrstr Inc	+ 3.1	Energy	458	\$14.47	3.35%	0.85	437,772	Buy	\$15.70		10%	-6%	23%
NEW	HASI	Hannon Armstrong Sust Infr C	+ 3.1	Financials	2,111	\$32.14	4.46%	0.70	357,915	Overweight	\$32.30		6%	16%	55%
NEW	BXMT	Blackstone Mtg Tr Inc	+ 3.1	Financials	5,063	\$37.70	6.75%	0.27	741,221	Hold	\$36.20		3%	3%	13%
NEW	CXW	Corecivic Inc	+ 3.1	Financials	2,034	\$17.08	11.66%	0.34	838,480	-	-		11%	-29%	-9%
NEW	SGH	Smart Global Hldgs Inc	+ 3.1	Tech	843	\$36.54	-	2.80	327,778	Buy	\$34.80		16%	88%	19%
NEW	OSW	Onespaworld Holdings Limite	+ 3.0	Cons Disc.	1,035	\$16.94	1.02%	1.01	400,699	Buy	\$17.50		7%	12%	
NEW	KMPR	Kemper Corp Del	+ 3.0	Financials	5,213	\$78.22	1.51%	1.71	285,087	Overweight	\$91.60		3%	-12%	21%
NEW	RLJ	Rlj Lodging Tr	+ 3.0	Financials	3,076	\$18.04	7.67%	1.20	1,068,789	Overweight	\$18.40		4%	0%	2%
NEW	MU	Micron Technology Inc	+ 2.9	Tech	60,430	\$54.53	-	2.08	19,031,822	Overweight	\$62.70		7%	61%	74%
NEW	LLY	Lilly Eli & Co	+ 2.8	Health	125,633	\$130.85	2.14%	0.35	3,076,323	Overweight	\$130.40		8%	14%	20%
	FFBC	First Finl Bancorp Oh	+ 2.8	Financials	2,587	\$26.03	3.73%	1.39	361,731	Hold	\$25.20		3%	15%	14%
NEW	CIM	Chimera Invt Corp	+ 2.8	Financials	3,934	\$21.02	9.69%	0.24	1,118,697	Overweight	\$19.60		2%	9%	15%
NEW	WAFD	Washington Fed Inc	+ 2.8	Financials	2,958	\$37.75	2.29%	0.84	310,817	Hold	\$35.60		2%	13%	50%



## Bearish 50/200dma Crossovers

Top 25 stocks with 50dma crossing lower than the 200dma

Short-term

Medium-term

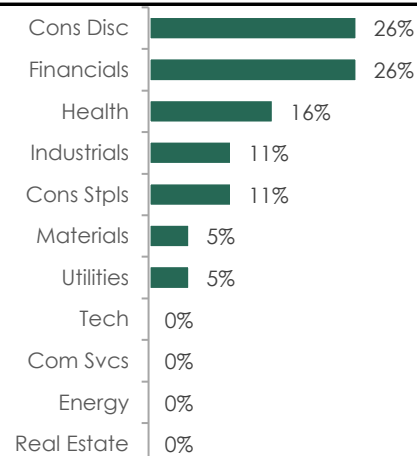
Long-term

**Calculation:** 50dma (average price over the last 50 days) "crossing down" the 200dma (average price over the last 200 days)

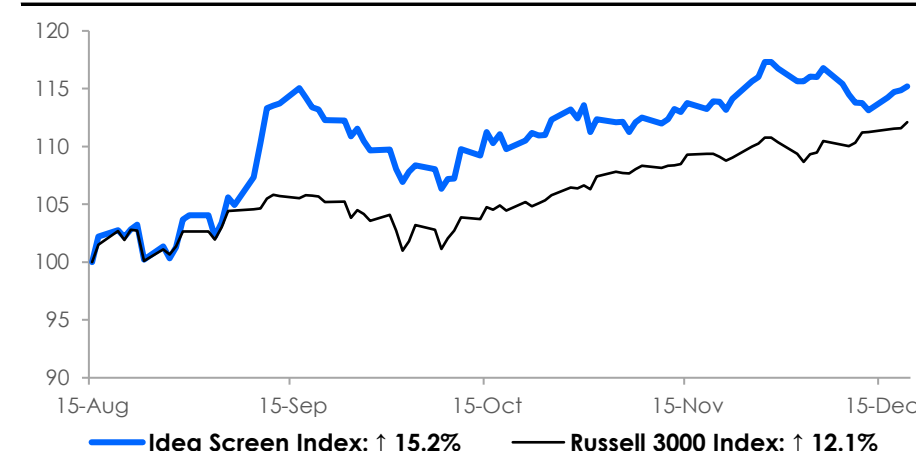
**Example:** The top company in this screen is the (1) most recent company to experience a 50/200dma crossover event and (2) has the highest difference between the 50dma and 200dma.

**How to Use:** Often referred to as the "Death Cross", the screen identifies companies where short-term sentiment (50dma) is weaker than long-term sentiment (200dma), which could lead to further price declines.

### Sector Breakdown (%)



### Performance vs Russell 3000



	Ticker	Company	50dma vs 200dma	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	SLDB	Solid Biosciences Inc	-3.9%	Health	191	\$4.16	-	-2.47	772,599	Hold	\$8.30		-2%	-20%	-81%
NEW	DENN	Dennys Corp	-1.4%	Cons Disc.	1,186	\$20.09	-	-0.26	462,094	Overweight	\$25.10		-1%	-2%	25%
NEW	CLNY	Colony Cap Inc New	-1.3%	Financials	2,338	\$4.80	9.82%	1.88	2,761,895	Overweight	\$7.00		4%	-8%	-1%
NEW	CONN	Conns Inc	-1.1%	Cons Disc.	358	\$12.48	-	0.74	631,401	Overweight	\$18.10		-5%	-29%	-34%
NEW	EXR	Extra Space Storage Inc	-1.1%	Financials	13,450	\$103.85	3.43%	-0.48	898,863	Hold	\$113.80		1%	-5%	11%
NEW	CHRS	Coherus Biosciences Inc	-1.0%	Health	1,263	\$18.01	-	-2.16	1,149,559	Buy	\$32.60		-1%	-13%	90%
NEW	RGS	Regis Corp Minn	-0.9%	Cons Disc.	627	\$17.65	-	0.37	318,054	Buy	\$25.50		1%	-3%	14%
NEW	AXS	Axis Capital Holdings Ltd	-0.7%	Financials	5,057	\$60.23	2.78%	-0.35	570,103	Overweight	\$67.20		1%	-1%	15%
NEW	BR	Broadridge Finl Solutions In	-0.4%	Industrials	14,049	\$122.54	1.81%	0.57	542,645	Hold	\$133.70		3%	-6%	27%
NEW	BLL	Ball Corp	-0.4%	Materials	20,845	\$63.72	0.94%	-0.55	2,195,298	Overweight	\$76.80		0%	-4%	39%
NEW	GIS	General Mls Inc	-0.3%	Cons Stpls.	32,154	\$53.20	3.80%	0.28	3,086,362	Hold	\$55.50		3%	0%	38%
NEW	VRSK	Verisk Analytics Inc	-0.2%	Financials	24,284	\$148.19	0.68%	0.07	847,902	Overweight	\$159.30		1%	2%	34%
NEW	JACK	Jack In The Box Inc	-0.1%	Cons Disc.	1,826	\$77.19	2.06%	0.12	480,154	Overweight	\$92.90		-1%	-10%	-4%
NEW	MDLZ	Mondelez Intl Inc	-0.1%	Cons Stpls.	79,406	\$55.15	2.11%	0.35	5,630,303	Overweight	\$60.50		4%	0%	33%
NEW	OGE	Oge Energy Corp	-0.1%	Utilities	8,842	\$44.17	3.60%	0.21	1,136,919	Hold	\$42.30		2%	3%	11%
NEW	DLTR	Dollar Tree Inc	-0.1%	Cons Disc.	21,797	\$92.10	-	1.19	2,326,861	Overweight	\$103.20		0%	-16%	7%
NEW	RWT	Redwood Tr Inc	-0.1%	Financials	1,875	\$16.64	7.29%	0.03	806,296	Buy	\$18.00		1%	2%	10%
NEW	CPRX	Catalyst Pharmaceuticals Inc	0.0%	Health	421	\$4.09	-	0.20	2,497,742	Buy	\$9.00		-5%	9%	83%
NEW	SB	Safe Bulkers Inc	0.0%	Industrials	177	\$1.75	-	3.34	264,633	Hold	\$2.00		1%	21%	4%



## Gap Downs

Top 25 stocks with the worst 1-week price change

Short-term

Medium-term

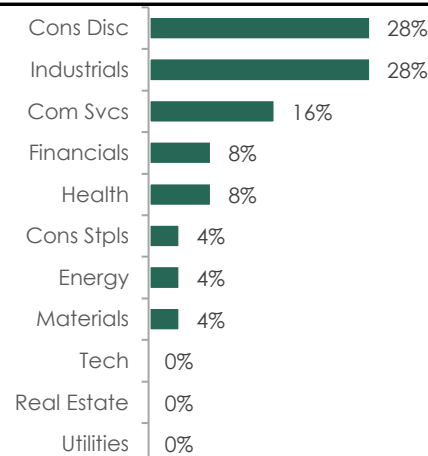
Long-term

Calculation: Worst 1-week price change

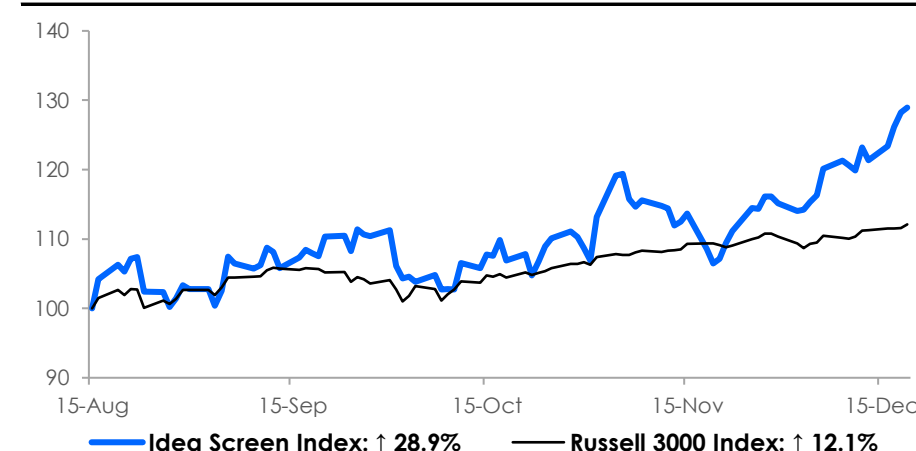
Example: -35% = Current stock price is 35% lower than 1-week ago

**How to Use:** Identifies companies that have experienced a major, recent negative event that could signal further downside. Example events include a failed clinical drug trial, bankruptcy initiation, or losing a major customer.

### Sector Breakdown (%)



### Performance vs Russell 3000



	Ticker	Company	1W Price % Change	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
	OMI	Owens & Minor Inc New	-16.4%	Health	323	\$5.14	0.14%	1.08	1,641,149	Underweight	\$4.90		-16%	75%	-22%
NEW	GRPN	Groupon Inc	-16.4%	Com Svcs.	1,285	\$2.28	-	2.23	4,535,076	Hold	\$3.50		-16%	-35%	-25%
NEW	HOME	At Home Group Inc	-16.3%	Cons Disc.	343	\$5.35	-	2.25	2,238,090	Hold	\$6.70		-16%	-30%	-70%
NEW	TPC	Tutor Perini Corp	-15.5%	Industrials	675	\$13.43	-	1.81	532,921	Overweight	\$21.30		-15%	5%	-17%
NEW	BOOM	Dmc Global Inc	-14.2%	Industrials	657	\$44.84	0.99%	1.79	259,777	Buy	\$64.50		-14%	-28%	29%
NEW	GTT	Gtt Communications Inc	-14.2%	Com Svcs.	584	\$10.31	-	3.66	869,392	Overweight	\$10.60		-14%	-56%	-59%
NEW	EXPR	Express Inc	-14.0%	Cons Disc.	310	\$4.85	-	2.59	1,747,780	Hold	\$4.90		-14%	81%	-9%
NEW	CYH	Community Health Sys Inc Ne	-13.4%	Health	358	\$3.04	-	3.99	2,167,765	Underweight	\$2.90		-13%	16%	-2%
NEW	ATI	Allegheny Technologies Inc	-11.9%	Materials	2,592	\$20.56	-	1.96	1,220,708	Overweight	\$26.90		-12%	-17%	-8%
NEW	LL	Lumber Liquidators Hldgs Inc	-11.8%	Cons Disc.	283	\$9.86	-	3.15	1,219,733	Hold	\$9.60		-12%	-8%	-4%
NEW	GDOT	Green Dot Corp	-11.6%	Financials	1,194	\$23.18	-	1.43	725,944	Overweight	\$28.80		-12%	-51%	-70%
NEW	FDX	Fedex Corp	-10.8%	Industrials	38,390	\$147.02	1.63%	2.18	2,711,429	Overweight	\$164.00		-11%	-12%	-10%
NEW	MHO	M/I Homes Inc	-10.3%	Cons Disc.	1,124	\$39.95	-	0.06	258,030	Underweight	\$45.00		-10%	42%	76%
NEW	BTU	Peabody Energy Corp New	-10.3%	Energy	880	\$9.09	5.68%	1.91	1,238,803	Overweight	\$14.50		-10%	-61%	-71%
NEW	NAV	Navistar Intl Corp New	-10.2%	Industrials	2,920	\$29.42	-	3.26	357,590	Hold	\$33.40		-10%	-14%	15%
NEW	MLHR	Miller Herman Inc	-10.0%	Industrials	2,538	\$42.97	1.77%	0.64	416,433	Hold	\$43.00		-10%	13%	42%
NEW	TGI	Triumph Group Inc New	-9.7%	Industrials	1,316	\$26.27	0.55%	0.49	474,862	Hold	\$27.40		-10%	39%	110%
NEW	BZH	Beazer Homes Usa Inc	-9.5%	Cons Disc.	439	\$14.19	-	0.16	418,644	Overweight	\$17.00		-10%	43%	36%
NEW	IMXI	International Mny Express In	-9.1%	Financials	450	\$11.83	-	1.22	263,087	Buy	\$17.60		-9%	-16%	6%
NEW	QUOT	Quotient Technology Inc	-9.1%	Com Svcs.	882	\$9.91	-	1.82	538,414	Overweight	\$12.10		-9%	-10%	-12%
NEW	MDCA	Mdc Partners Inc	-9.0%	Com Svcs.	176	\$2.44	-	1.06	304,370	-	-		-9%	-12%	-13%
NEW	EVH	Evolent Health Inc	-8.9%	Industrials	643	\$7.66	-	0.57	1,597,187	Buy	\$13.70		-9%	-4%	-58%
NEW	QRTEA	Qurate Retail Inc	-8.7%	Cons Disc.	3,273	\$7.87	-	1.47	4,684,487	Overweight	\$14.70		-9%	-38%	-60%
NEW	IFF	International Flavors&Fragra	-8.4%	Cons Stpls.	13,170	\$123.34	2.23%	1.75	1,028,099	Hold	\$134.40		-8%	-17%	-6%
NEW	SKY	Skyline Champion Corporatio	-8.3%	Cons Disc.	1,733	\$30.59	-	-0.02	378,951	Buy	\$37.70		-8%	12%	94%

Note: Biotechs and M&A activity are excluded from screen results due to their one-time nature.





## Strong Volume Decliners

Top 25 stocks with above-average volume & negative performance

Short-term

Medium-term

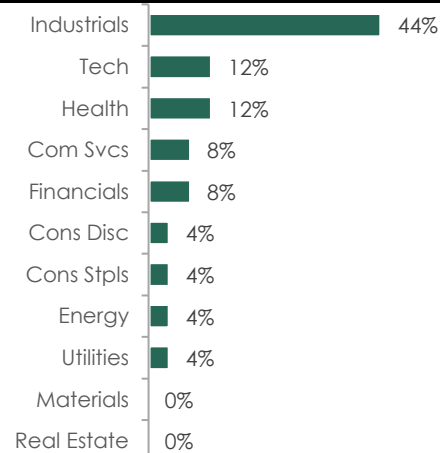
Long-term

**Calculation:** Stocks with the combined (1) above average 1-week daily volume (relative to past 3-months) and (2) lowest 1-week performance

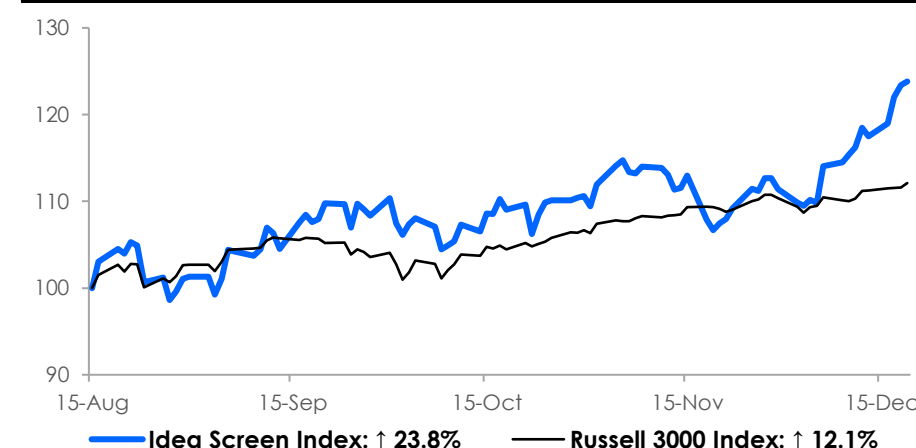
**Example:** 2.5x / -10% = Last week, the average daily volume was 2.5x the past 3-month's average volume and the share price decreased by 10%

**How to Use:** Highlights stocks that have recently decreased in price on above average volume. Strong selling volume indicates negative sentiment, which could continue over the next 1 to 3 months.

### Sector Breakdown (%)



### Performance vs Russell 3000



	Ticker	Company	1W Rel. Vol. / 1W Return	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	MLHR	Miller Herman Inc	2.9x / -11%	Industrials	2,538	\$42.97	1.77%	0.64	416,433	Hold	\$43.00		-10%	13%	42%
NEW	FDX	Fedex Corp	2.7x / -12%	Industrials	38,390	\$147.02	1.63%	2.18	2,711,429	Overweight	\$164.00		-11%	-12%	-10%
NEW	GRPN	Groupon Inc	2.2x / -18%	Com Svcs.	1,285	\$2.28	-	2.23	4,535,076	Hold	\$3.50		-16%	-35%	-25%
NEW	BOOM	Dmc Global Inc	2.2x / -15%	Industrials	657	\$44.84	0.99%	1.79	259,777	Buy	\$64.50		-14%	-28%	29%
NEW	GTT	Gtt Communications Inc	2.1x / -15%	Com Svcs.	584	\$10.31	-	3.66	869,392	Overweight	\$10.60		-14%	-56%	-59%
NEW	IFF	International Flavors&Fragra	2.3x / -10%	Cons Stpls.	13,170	\$123.34	2.23%	1.75	1,028,099	Hold	\$134.40		-8%	-17%	-6%
NEW	GDOT	Green Dot Corp	2.0x / -13%	Financials	1,194	\$23.18	-	1.43	725,944	Overweight	\$28.80		-12%	-51%	-70%
NEW	XPER	Xperi Corp	2.4x / -8%	Tech	923	\$18.63	4.11%	1.43	270,874	Buy	\$28.30		-6%	-6%	10%
NEW	TTC	Toro Co	2.5x / -7%	Industrials	8,158	\$76.53	1.25%	0.43	337,894	Hold	\$77.50		-6%	12%	37%
	CONN	Conn's Inc	3.0x / -6%	Cons Disc.	358	\$12.48	-	0.74	631,401	Overweight	\$18.10		-5%	-29%	-34%
NEW	SPR	Spirit Aerosystems Hldgs Inc	2.2x / -7%	Industrials	7,797	\$75.32	0.59%	0.28	797,257	Hold	\$94.50		-6%	-8%	6%
NEW	IRTC	Irhythm Technologies Inc	2.0x / -8%	Health	1,620	\$61.30	-	1.37	307,093	Overweight	\$108.20		-6%	-23%	-6%
NEW	NAV	Navistar Intl Corp New	1.8x / -11%	Industrials	2,920	\$29.42	-	3.26	357,590	Hold	\$33.40		-10%	-14%	15%
NEW	HEI	Heico Corp New	1.9x / -8%	Industrials	13,422	\$115.62	0.11%	0.20	482,356	Overweight	\$141.50		-6%	-12%	46%
NEW	BTU	Peabody Energy Corp New	1.8x / -11%	Energy	880	\$9.09	5.68%	1.91	1,238,803	Overweight	\$14.50		-10%	-61%	-71%
NEW	FLT	Fleetcor Technologies Inc	2.3x / -5%	Industrials	25,068	\$288.87	-	0.63	500,220	Overweight	\$329.10		-4%	4%	61%
NEW	HXL	Hexcel Corp New	2.1x / -6%	Industrials	6,227	\$73.80	0.86%	1.07	487,059	Hold	\$82.80		-5%	-5%	30%
NEW	PCG	Pg&E Corp	1.8x / -8%	Utilities	5,779	\$10.92	-	2.71	20,612,345	Hold	\$12.30		-7%	-47%	-54%
NEW	SUI	Sun Cmnty Inc	2.2x / -5%	Financials	13,736	\$148.21	1.92%	-0.02	563,303	Overweight	\$161.30		-3%	14%	43%
NEW	BA	Boeing Co	2.0x / -5%	Industrials	187,691	\$333.50	2.35%	-0.07	4,392,121	Overweight	\$388.30		-4%	-10%	4%
NEW	CIEN	Ciena Corp	3.1x / -4%	Tech	6,412	\$41.53	-	1.83	2,597,021	Overweight	\$50.60		-3%	-6%	26%
NEW	KNX	Knight Swift Transn Hldgs In	1.7x / -7%	Industrials	6,104	\$35.77	0.63%	1.02	1,541,129	Overweight	\$43.20		-6%	12%	37%
NEW	OMI	Owens & Minor Inc New	1.5x / -18%	Health	323	\$5.14	0.14%	1.08	1,641,149	Underweight	\$4.90		-16%	75%	-22%
NEW	INSG	Inseego Corp	1.6x / -7%	Tech	563	\$7.00	-	3.46	1,329,448	Buy	\$7.20		-6%	56%	97%
NEW	PDCO	Patterson Companies Inc	1.7x / -6%	Health	2,008	\$20.98	4.59%	1.01	979,364	Hold	\$20.30		-5%	-9%	1%

Note: M&A activity and Biotechs are excluded from screen results due to their one-time nature. Companies that traded less than 250,000 shares on average each day last week are excluded from screen results.



## Abnormal Put Volume

Top 25 stocks with above average put volume (1W vs 3M avg)

Short-term

Medium-term

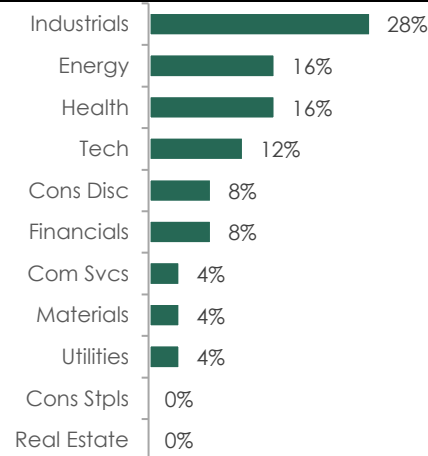
Long-term

**Calculation:** 1-week put option volume / Average weekly put volume over the past 3-months

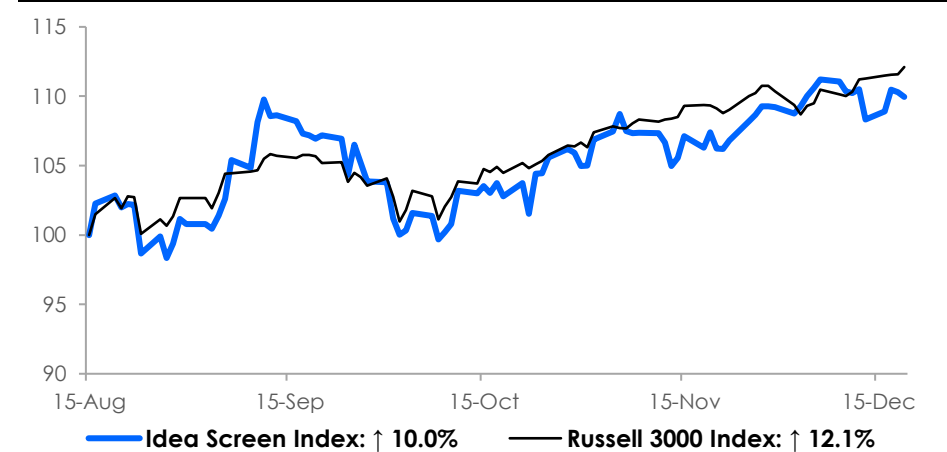
**Example:** 4.4x = Over the last week, investors traded 4.4x more put options than the average over the past 3-months

**How to Use:** Put options provide investors with the right to sell shares of the company in the future. This screen can be a bearish indicator for companies if investors believe the company's share price will be lower in the near-term and purchase puts now to protect their position.

### Sector Breakdown (%)



### Performance vs Russell 3000



	Ticker	Company	1W vs 3M Avg Volume	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	RYN	Rayonier Inc	8.6x	Financials	4,172	\$32.26	3.42%	0.56	479,272	Hold	\$30.60		2%	5%	13%
NEW	CDEV	Centennial Resource Dev Inc	7.8x	Energy	1,207	\$4.38	-	2.09	6,838,131	Overweight	\$6.00		8%	-37%	-61%
	AKRX	Akorn Inc	6.6x	Health	243	\$1.93	-	1.36	1,438,879	Hold	\$6.80		-48%	-58%	-49%
NEW	STE	Steris Plc	6.4x	Health	12,581	\$148.39	0.96%	0.54	437,659	Overweight	\$167.30		-3%	2%	37%
NEW	REGI	Renewable Energy Group Inc	6.0x	Materials	989	\$25.39	-	2.33	679,553	Buy	\$28.80		39%	58%	2%
NEW	BRKS	Brooks Automation Inc	6.0x	Tech	3,158	\$42.90	0.96%	3.55	470,239	Overweight	\$48.50		1%	11%	72%
	ETRN	Equitrans Midstream Corpora	5.5x	Energy	3,082	\$12.10	16.65%	1.26	2,956,779	Overweight	\$16.10		10%	-40%	-41%
NEW	MLHR	Miller Herman Inc	5.2x	Industrials	2,538	\$42.97	1.77%	0.64	416,433	Hold	\$43.00		-10%	13%	42%
NEW	HEI	Heico Corp New	5.1x	Industrials	13,422	\$115.62	0.11%	0.20	482,356	Overweight	\$141.50		-6%	-12%	46%
NEW	HE	Hawaiian Elec Industries	5.1x	Utilities	5,089	\$46.70	2.84%	0.17	348,395	Underweight	\$39.00		4%	7%	25%
NEW	LYV	Live Nation Entertainment In	5.1x	Com Svcs.	14,909	\$69.83	-	0.73	1,223,105	Overweight	\$78.60		1%	5%	37%
NEW	SPR	Spirit Aerosystems Hldgs Inc	5.1x	Industrials	7,797	\$75.32	0.59%	0.28	797,257	Hold	\$94.50		-6%	-8%	6%
NEW	GBCI	Glacier Bancorp Inc New	4.9x	Financials	4,253	\$46.13	2.65%	0.83	269,467	Hold	\$43.20		2%	16%	18%
	ACIA	Acacia Communications Inc	4.7x	Tech	2,792	\$67.65	-	0.50	369,552	Hold	\$70.00		1%	45%	75%
NEW	NOG	Northern Oil & Gas Inc Nev	4.6x	Energy	881	\$2.17	-	2.40	5,754,804	Buy	\$3.40		14%	5%	-2%
	LOGM	Logmein Inc	4.4x	Tech	4,222	\$86.48	1.63%	1.25	596,272	Hold	\$82.10		7%	21%	7%
	EXPR	Express Inc	4.4x	Cons Disc.	310	\$4.85	-	2.59	1,747,780	Hold	\$4.90		-14%	81%	-9%
NEW	DCPH	Deciphera Pharmaceuticals I	4.2x	Health	3,411	\$66.83	-	0.58	489,399	Buy	\$60.40		14%	173%	200%
NEW	TTC	Toro Co	4.2x	Industrials	8,158	\$76.53	1.25%	0.43	337,894	Hold	\$77.50		-6%	12%	37%
NEW	PDCE	Pdc Energy Inc	4.1x	Energy	1,589	\$25.79	-	2.76	1,454,305	Buy	\$43.80		10%	-24%	-12%
NEW	MIK	Michaels Cos Inc	4.0x	Cons Disc.	983	\$6.70	-	3.24	3,531,360	Hold	\$7.50		-4%	-25%	-51%
NEW	FLT	Fleetcor Technologies Inc	3.9x	Industrials	25,068	\$288.87	-	0.63	500,220	Overweight	\$329.10		-4%	4%	61%
NEW	CFX	Colfax Corp	3.8x	Industrials	4,147	\$35.22	-	2.19	1,466,730	Overweight	\$39.10		-1%	32%	68%
NEW	ABM	Abm Inds Inc	3.8x	Industrials	2,588	\$38.96	1.89%	0.67	277,675	Overweight	\$41.70		3%	-3%	27%
NEW	ITCI	Intra Cellular Therapies Inc	3.6x	Health	688	\$12.45	-	1.01	913,604	Buy	\$25.20		0%	-12%	7%

Note: Companies with put option open interest lower than 1-week ago are excluded from screen results.



## Recent Downgrades

Top 25 stocks by net analyst downgrades over 1-month

Short-term

**Medium-term**

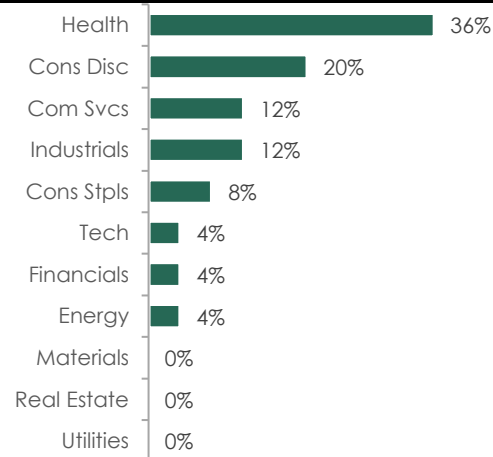
Long-term

**Calculation:** The largest net stock downgrades by analysts over the past two months. Measured on a scale of 1.0 (buy) to 3.0 (sell), this screen calculates the numeric rating today vs 1-month ago. A score 2.0 equates to a hold rating.

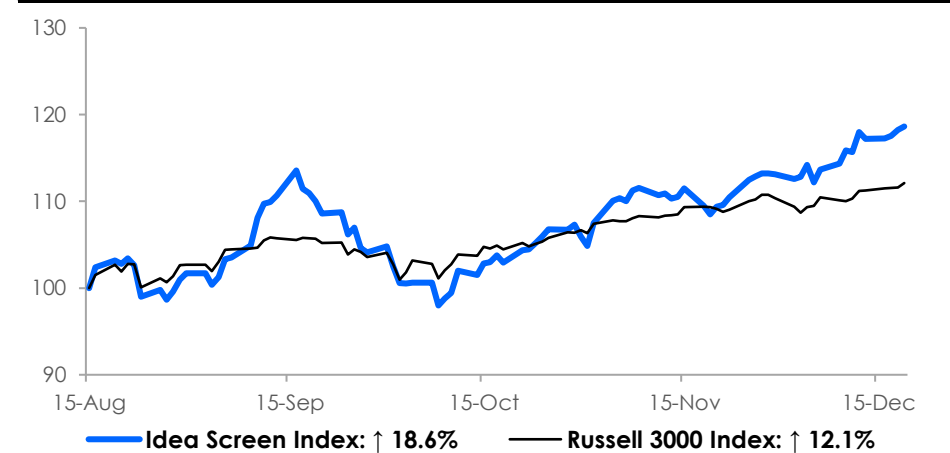
**Example:** 1.0 / 3.0 = The average analyst rating moved up 1 point from 2.0 (hold rating) to 3.0 (sell rating)

**How to Use:** Highlights companies downgraded from Hold to Sell, Buy to Hold, or Buy to Sell.

### Sector Breakdown (%)



### Performance vs Russell 3000



	Ticker	Company	Change / Current	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
	CBAY	Cymbabay Therapeutics Inc	0.8 / 1.9	Health	128	\$1.86	-	1.08	1,675,266	Hold	\$2.30		8%	-74%	-75%
	ARQL	Arqule Inc	0.8 / 1.8	Health	2,463	\$20.39	-	2.58	3,721,880	Hold	\$17.10		2%	111%	603%
	BOLD	Audentes Therapeutics Inc	0.6 / 1.9	Health	2,735	\$59.64	-	0.75	1,027,257	Hold	\$58.80		0%	49%	195%
	CONN	Conn's Inc	0.5 / 1.5	Cons Disc.	358	\$12.48	-	0.74	631,401	Overweight	\$18.10		-5%	-29%	-34%
	MDCO	Medicines Co	0.4 / 1.7	Health	6,775	\$84.76	-	1.79	3,542,342	Overweight	\$82.20		1%	141%	353%
	HOME	At Home Group Inc	0.4 / 2.1	Cons Disc.	343	\$5.35	-	2.25	2,238,090	Hold	\$6.70		-16%	-30%	-70%
	LXR	Lexicon Pharmaceuticals Inc	0.4 / 2.0	Health	471	\$4.43	-	7.13	2,243,066	Hold	\$8.00		-13%	-29%	-39%
	TIF	Tiffany & Co New	0.3 / 2.0	Cons Disc.	16,006	\$133.45	1.74%	2.75	3,194,642	Hold	\$131.80		0%	44%	72%
	CENTA	Central Garden & Pet Co	0.3 / 1.7	Cons Stpls.	1,602	\$29.15	-	2.27	279,617	Overweight	\$30.00		6%	14%	-2%
	PLCE	Children's PI Inc	0.3 / 1.6	Cons Disc.	946	\$62.79	4.12%	2.32	714,784	Overweight	\$64.30		7%	-30%	-32%
	AOS	Smith A O Corp	0.3 / 1.8	Industrials	6,490	\$47.35	2.11%	1.11	1,364,347	Hold	\$51.00		1%	4%	11%
NEW	NWS	News Corp New	0.3 / 2.8	Com Svcs.	8,265	\$14.31	1.48%	1.11	596,721	Sell	\$14.00		2%	4%	19%
	INST	Instructure Inc	0.3 / 1.8	Tech	1,859	\$48.85	-	0.37	747,098	Hold	\$49.50		2%	20%	29%
	LW	Lamb Weston Hldgs Inc	0.2 / 1.4	Cons Stpls.	12,299	\$84.20	0.95%	-0.50	993,689	Overweight	\$85.70		0%	37%	12%
	GKOS	Glaukos Corp	0.2 / 1.7	Health	2,443	\$56.39	-	1.94	441,037	Overweight	\$74.10		-1%	-28%	-2%
NEW	ADT	Adt Inc	0.2 / 1.5	Industrials	5,985	\$8.05	1.53%	2.04	1,604,379	Overweight	\$9.30		-5%	30%	23%
NEW	LILAK	Liberty Latin America Ltd	0.2 / 1.5	Com Svcs.	3,432	\$18.91	-	2.31	585,677	Overweight	\$21.90		7%	2%	20%
	LEG	Leggett & Platt Inc	0.2 / 2.0	Cons Disc.	6,746	\$51.26	3.10%	1.44	1,197,621	Hold	\$51.60		-1%	34%	43%
NEW	EA	Graftech Intl Ltd	0.2 / 1.4	Industrials	3,411	\$11.78	2.73%	1.67	1,863,625	Overweight	\$16.00		-6%	3%	2%
NEW	OPK	Opko Health Inc	0.2 / 1.2	Health	998	\$1.50	-	0.37	5,167,967	Buy	\$4.10		-2%	-25%	-47%
NEW	CTL	Centurylink Inc	0.2 / 2.1	Com Svcs.	14,533	\$13.33	7.14%	1.14	11,965,392	Hold	\$12.90		-3%	18%	-17%
	MYGN	Myriad Genetics Inc	0.2 / 2.3	Health	2,024	\$27.21	-	-3.72	1,063,436	Underweight	\$22.40		9%	12%	-6%
NEW	PTEN	Patterson Uti Energy Inc	0.2 / 1.7	Energy	1,955	\$10.05	1.59%	2.51	4,014,950	Overweight	\$9.60		-3%	-14%	-7%
NEW	FAF	First Amern Finl Corp	0.2 / 1.4	Financials	6,622	\$58.95	2.71%	0.59	640,376	Overweight	\$68.50		-4%	9%	34%
	APLS	Apellis Pharmaceuticals Inc	0.2 / 1.4	Health	1,874	\$29.34	-	1.91	755,462	Overweight	\$41.60		8%	23%	106%

Note: Companies with less than 5 covering analysts are excluded from screen results.





## Highest Short Interest

Top 25 stocks by highest short interest as % of float

Short-term

Medium-term

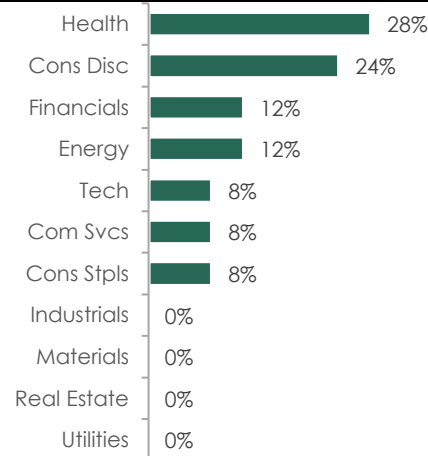
Long-term

**Calculation:** Short Interest: Shares sold Short / Float (number of shares actually available for trading)

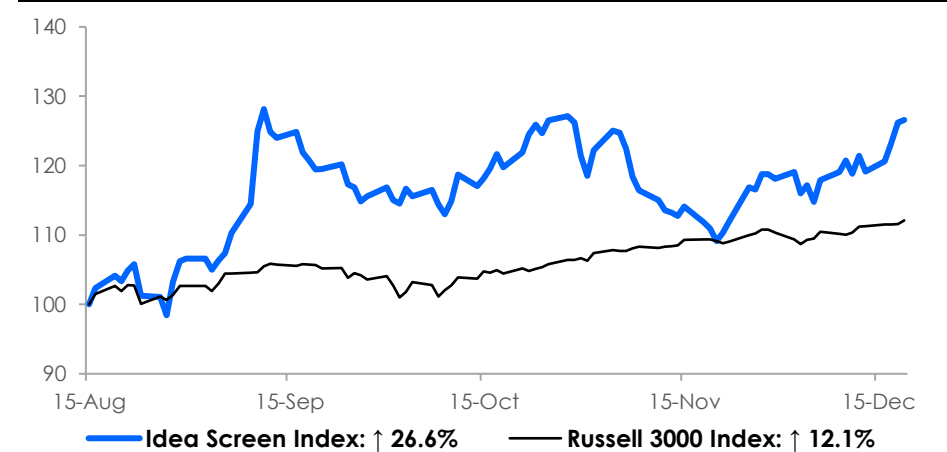
**Example:** 65% = 65% of a company's shares are sold short by investors

**How to Use:** High short interest is a signal of negative investor sentiment toward a company, which could be a sign of a bad investment. This screen identifies stocks that could experience further price declines.

### Sector Breakdown (%)



### Performance vs Russell 3000



Ticker	Company	Short Interest	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
												1W	6M	1Y
GME	Gamestop Corp New	78%	Cons Disc.	399	\$6.06	-	0.56	5,559,064	Hold	\$4.60		9%	8%	-52%
HIQ	Health Ins Innovations Inc	68%	Financials	279	\$22.68	-	-0.36	574,268	Buy	\$56.70		17%	-12%	-15%
PEI	Pennsylvania RI Estate Inv	67%	Financials	421	\$5.43	16.06%	2.34	1,521,138	Underweight	\$5.00		4%	-18%	-12%
MDR	Mcdermott Intl Inc	67%	Energy	174	\$0.96	-	5.60	21,694,078	Underweight	\$1.00		23%	-88%	-85%
FIZZ	National Beverage Corp	62%	Cons Stpls.	2,348	\$50.42	-	-0.25	506,321	Underweight	\$45.80		-7%	15%	-33%
MNK	Mallinckrodt Pub Ltd Co	61%	Health	319	\$3.79	-	0.71	8,679,366	Hold	\$5.00		3%	-60%	-79%
GOGO	Gogo Inc	59%	Com Svcs.	537	\$6.09	-	2.41	1,821,693	Overweight	\$6.80		12%	33%	87%
MTCH	Match Group Inc	58%	Tech	5,418	\$77.35	-	-0.29	2,069,233	Overweight	\$83.80		12%	10%	89%
AMC	Amc Entmt Hldgs Inc	57%	Com Svcs.	406	\$7.80	9.80%	0.70	2,696,381	Overweight	\$13.60		-6%	-32%	-42%
TLRD	Tailored Brands Inc	56%	Cons Disc.	214	\$4.41	-	2.11	3,067,751	Hold	\$4.50		2%	-18%	-66%
XON	Intrexon Corp	53%	Health	973	\$5.98	-	2.00	978,578	Hold	\$8.70		2%	-30%	-16%
CLVS	Clovis Oncology Inc	52%	Health	623	\$11.36	-	5.40	9,143,819	Hold	\$14.90		-15%	-23%	-36%
LCI	Lannet Inc	50%	Health	368	\$9.13	-	5.58	1,348,412	Hold	\$11.50		0%	61%	99%
SKT	Tanger Factory Outlet Ctrs I	50%	Financials	1,377	\$14.82	9.29%	1.72	2,473,702	Underweight	\$15.20		-2%	-9%	-29%
AMAG	Amag Pharmaceuticals Inc	48%	Health	410	\$12.10	-	-0.20	763,853	Hold	\$10.80		7%	38%	-25%
SFIX	Stitch Fix Inc	48%	Cons Disc.	1,473	\$26.61	-	2.14	2,724,690	Overweight	\$30.90		-2%	-15%	44%
PLCE	Childrens PI Inc	48%	Cons Disc.	946	\$62.79	4.12%	2.32	714,784	Overweight	\$64.30		7%	-30%	-32%
BBBY	Bed Bath & Beyond Inc	47%	Cons Disc.	2,178	\$17.21	4.31%	2.96	7,464,763	Hold	\$14.50		9%	47%	44%
XOG	Extraction Oil And Gas Inc	45%	Energy	287	\$2.07	-	0.25	2,931,731	Hold	\$3.70		11%	-44%	-53%
LGND	Ligand Pharmaceuticals Inc	45%	Health	1,916	\$109.09	-	1.17	379,447	Buy	\$196.20		2%	-5%	-18%
BGS	B & G Foods Inc New	45%	Cons Stpls.	1,131	\$17.66	10.78%	-0.27	1,235,200	Hold	\$17.00		3%	-22%	-41%
IRBT	Irobot Corp	44%	Cons Disc.	1,436	\$50.79	-	-0.10	1,405,327	Hold	\$53.30		3%	-45%	-37%
RES	Rpc Inc	43%	Energy	1,070	\$4.99	4.48%	0.64	2,357,162	Hold	\$4.20		10%	-28%	-52%
AAOI	Applied Optoelectronics Inc	43%	Tech	227	\$11.30	-	0.46	601,191	Hold	\$10.10		0%	29%	-24%
NEW	OPTN	42%	Health	404	\$8.82	-	4.55	274,916	Buy	\$23.50		-7%	21%	43%





## 1-Month Increase in Short Interest

Top 25 stocks by highest 1-month increase in short interest

Short-term

Medium-term

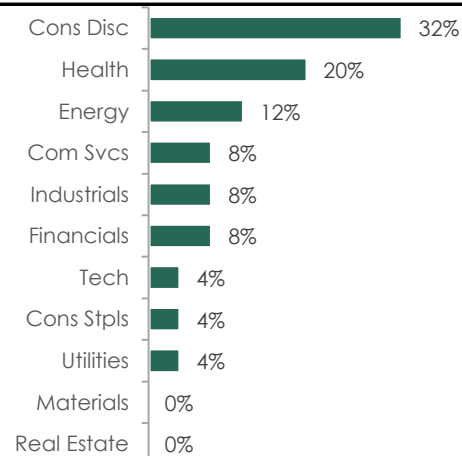
Long-term

**Calculation:** (Current Short Interest - 1-month ago Short Interest) / (1-month ago Short Interest)

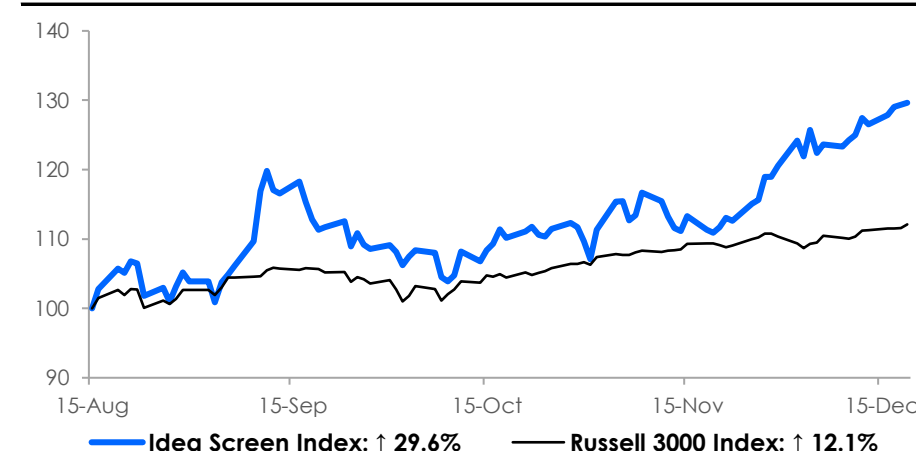
**Example:** +10% = Investors have sold short an additional 10% of the company's outstanding shares since 1-month ago

**How to Use:** Rapid increases in short interest over a 1-month period highlight companies where investor sentiment has quickly shifted negative, which indicates the stock could experience limited upside in the next 3 to 6 months.

### Sector Breakdown (%)



### Performance vs Russell 3000



	Ticker	Company	1M S.I. % Change	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Current Short Interest	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
	AMC	Amc Entmt Hldgs Inc	+9.4%	Com Svcs.	406	\$7.80	9.80%	0.70	2,696,381	Overweight	\$13.60		-6%	-32%	-42%
	I	Intelsat S A	+8.8%	Com Svcs.	973	\$6.90	-	1.02	5,997,549	Overweight	\$18.50		13%	-66%	-68%
	MED	Medifast Inc	+6.4%	Cons Disc.	1,198	\$103.16	4.97%	0.38	394,318	Overweight	\$113.00		11%	-24%	-19%
NEW	MDR	Mcdermott Intl Inc	+6.0%	Energy	174	\$0.96	-	5.60	21,694,078	Underweight	\$1.00		23%	-88%	-85%
	PAYS	Paysign Inc	+5.9%	Industrials	488	\$10.19	-	-1.19	987,067	Buy	\$15.30		-3%	-14%	199%
	PEI	Pennsylvania RI Estate Inv	+5.5%	Financials	421	\$5.43	16.06%	2.34	1,521,138	Underweight	\$5.00		4%	-18%	-12%
	ENPH	Enphase Energy Inc	+5.5%	Tech	3,177	\$25.96	-	-5.61	5,488,781	Overweight	\$31.00		10%	39%	400%
	FBM	Foundation Bldg Matls Inc	+4.9%	Cons Disc.	813	\$18.90	-	0.97	443,350	Buy	\$23.40		-2%	19%	138%
	CNST	Constellation Pharma Inc	+4.6%	Health	1,671	\$41.74	-	4.82	568,086	Buy	\$45.90		7%	307%	692%
	BGS	B & G Foods Inc New	+4.4%	Cons Stpls.	1,131	\$17.66	10.78%	-0.27	1,235,200	Hold	\$17.00		3%	-22%	-41%
	DHR	Danaher Corporation	+4.1%	Health	108,058	\$150.44	0.45%	0.73	5,653,729	Overweight	\$157.60		-1%	6%	49%
NEW	ANF	Abercrombie & Fitch Co	+3.9%	Cons Disc.	1,072	\$17.09	4.80%	1.35	2,327,797	Hold	\$17.50		-1%	7%	-9%
NEW	TRIP	Tripadvisor Inc	+3.8%	Cons Disc.	3,841	\$30.34	-	2.04	2,419,310	Hold	\$35.20		3%	-36%	-46%
	WLL	Whiting Pete Corp New	+3.7%	Energy	629	\$6.89	-	4.10	9,608,974	Hold	\$10.60		9%	-59%	-70%
NEW	DUK	Duke Energy Corp New	+3.6%	Utilities	65,914	\$89.95	4.25%	-0.12	3,407,178	Overweight	\$95.90		0%	3%	3%
NEW	HALO	Halozyne Therapeutics Inc	+3.4%	Health	2,689	\$18.35	-	0.74	1,540,924	Overweight	\$20.50		-2%	10%	29%
	M	Macys Inc	+3.3%	Cons Disc.	4,968	\$16.08	9.62%	2.80	15,625,232	Underweight	\$14.90		2%	-27%	-47%
NEW	TAST	Carrols Restaurant Group Inc	+3.2%	Cons Disc.	357	\$6.88	-	2.48	597,023	Buy	\$11.30		-4%	-19%	-25%
	CRC	California Res Corp	+3.0%	Energy	474	\$9.66	-	6.03	4,070,349	Overweight	\$17.50		12%	-47%	-44%
NEW	GPRO	Gopro Inc	+3.0%	Cons Disc.	554	\$4.37	-	3.63	5,699,349	Hold	\$5.50		0%	-27%	-5%
NEW	TPTX	Turning Point Therapeutics I	+2.9%	Health	2,226	\$62.08	-	0.12	369,510	Buy	\$61.10		14%	49%	
NEW	MAS	Masco Corp	+2.9%	Industrials	13,401	\$47.17	1.16%	1.40	2,654,133	Overweight	\$52.50		-1%	26%	61%
NEW	IRTC	Irhythm Technologies Inc	+2.8%	Health	1,620	\$61.30	-	1.37	307,093	Overweight	\$108.20		-6%	-23%	-6%
NEW	EZPW	Ezcorp Inc	+2.8%	Financials	358	\$6.82	-	1.95	689,754	Overweight	\$8.90		8%	-25%	-14%
NEW	PLCE	Childrens PI Inc	+2.7%	Cons Disc.	946	\$62.79	4.12%	2.32	714,784	Overweight	\$64.30		7%	-30%	-32%



## Insider Selling

Top 25 stocks by 1-month insider selling

Short-term

Medium-term

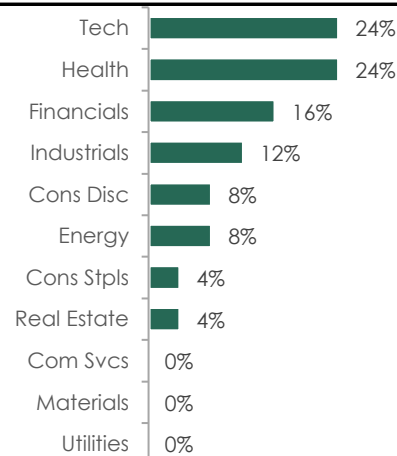
Long-term

**Calculation:** (Net 1-month total shares sold by insiders x 1-month average share price) / Total Market Cap

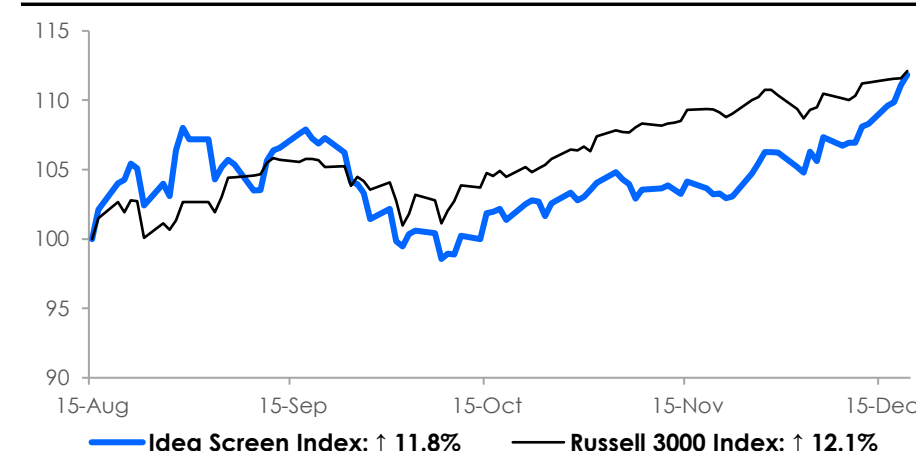
**Example:** -10% = Insiders sold ~10% of the company's outstanding shares over the past month

**How to Use:** Highlights companies where insiders with in-depth knowledge of the company are selling stock. Insiders tend to have more information to base their investment decisions on, which means the stock may be less valuable than the market believes.

### Sector Breakdown (%)



### Performance vs Russell 3000



	Ticker	Company	% of Market Cap	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	PRTY	Party City Holdco Inc	-34.1%	Cons Disc.	188	\$1.99	-	0.30	3,975,681	Overweight	\$5.10		2%	-71%	-78%
	DOCU	Docusign Inc	-15.4%	Tech	13,168	\$73.38	-	3.06	2,666,543	Buy	\$83.20		2%	38%	78%
	FRAC	Nextier Oilfield Solutions I	-15.3%	Energy	1,415	\$6.73	-	1.50	2,349,648	Overweight	\$8.80		7%	-7%	-19%
	DSSI	Diamond S Shipping Inc	-12.3%	Industrials	648	\$16.01	-	1.31	343,771	Buy	\$19.60		5%	41%	
	FBC	Flagstar Bancorp Inc	-11.9%	Financials	2,177	\$38.53	0.43%	0.40	378,778	Overweight	\$41.30		2%	19%	47%
NEW	CHK	Chesapeake Energy Corp	-11.8%	Energy	1,795	\$0.92	-	1.72	76,691,000	Underweight	\$1.10		17%	-50%	-55%
	YETI	Yeti Hldgs Inc	-11.7%	Industrials	2,870	\$33.41	-	3.77	1,213,722	Buy	\$38.90		-1%	18%	146%
	CURO	Curo Group Hldgs Corp	-10.2%	Financials	537	\$12.95	-	-0.76	336,358	Buy	\$20.30		12%	35%	28%
	ACRX	Acelrx Pharmaceuticals Inc	-8.0%	Health	173	\$2.18	-	0.83	901,422	Buy	\$6.50		-6%	-10%	-10%
	G	Genpact Limited	-6.8%	Industrials	7,872	\$41.44	0.83%	1.00	1,155,551	Overweight	\$46.30		1%	10%	52%
NEW	PZZA	Papa Johns Intl Inc	-5.8%	Cons Disc.	1,996	\$62.48	1.48%	1.62	850,188	Overweight	\$66.30		3%	27%	44%
	IMXI	International Mny Express In	-5.6%	Financials	450	\$11.83	-	1.22	263,087	Buy	\$17.60		-9%	-16%	6%
	TENB	Tenable Hldgs Inc	-5.6%	Tech	2,327	\$23.70	-	3.27	616,908	Overweight	\$34.70		-2%	-14%	2%
	UBER	Uber Technologies Inc	-4.9%	Tech	51,157	\$29.99	-	1.13	20,730,738	Overweight	\$44.10		5%	-33%	
	SILK	Silk Road Medical Inc	-4.7%	Health	1,156	\$37.46	-	0.18	305,663	Overweight	\$49.30		9%	-24%	
NEW	DRNA	Dicerna Pharmaceuticals Inc	-4.6%	Health	1,784	\$26.07	-	1.35	794,205	Buy	\$30.80		-2%	69%	138%
	VGR	Vector Group Ltd	-4.5%	Cons Stpls.	1,847	\$12.50	12.20%	0.51	1,162,340	Hold	-		-1%	34%	39%
	CDLX	Cardlytics Inc	-4.5%	Tech	1,532	\$59.60	-	1.72	537,526	Overweight	\$56.50		4%	144%	430%
	NTRA	Natera Inc	-4.0%	Health	2,809	\$36.23	-	-0.97	678,592	Overweight	\$42.50		3%	39%	171%
	PD	Pagerduty Inc	-3.8%	Tech	1,900	\$24.60	-	1.37	1,020,509	Overweight	\$28.50		11%	-55%	
NEW	COLL	Collegium Pharmaceutical In	-3.5%	Health	671	\$20.03	-	1.37	422,703	Buy	\$27.30		-3%	66%	24%
	SMAR	Smartsheet Inc	-3.3%	Tech	5,030	\$42.82	-	0.64	2,265,526	Buy	\$52.10		3%	-12%	83%
	RDFN	Redfin Corp	-3.3%	Real Estate	1,948	\$21.11	-	0.66	1,032,771	Overweight	\$23.70		-1%	15%	45%
	OPTN	Optinose Inc	-2.9%	Health	404	\$8.82	-	4.55	274,916	Buy	\$23.50		-7%	21%	43%
	HIIQ	Health Ins Innovations Inc	-2.6%	Financials	279	\$22.68	-	-0.36	574,268	Buy	\$56.70		17%	-12%	-15%



## NTM P/E vs 5Y Average (+2 Stdev)

Top 25 stocks trading > +2 stdev from 5Y average NTM P/E

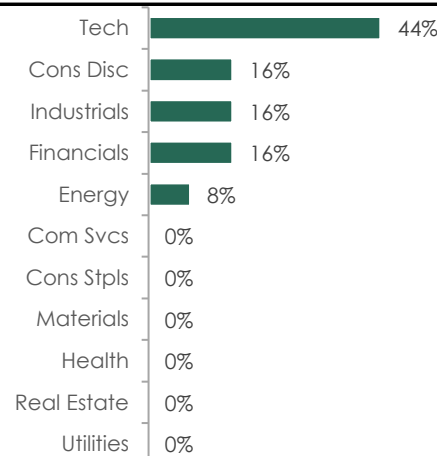
Short-term Medium-term Long-term

**Calculation:** (Current NTM P/E Estimate / 5Y Average NTM P/E Estimate) / Standard Deviation of the NTM P/E Estimate over past 5Y

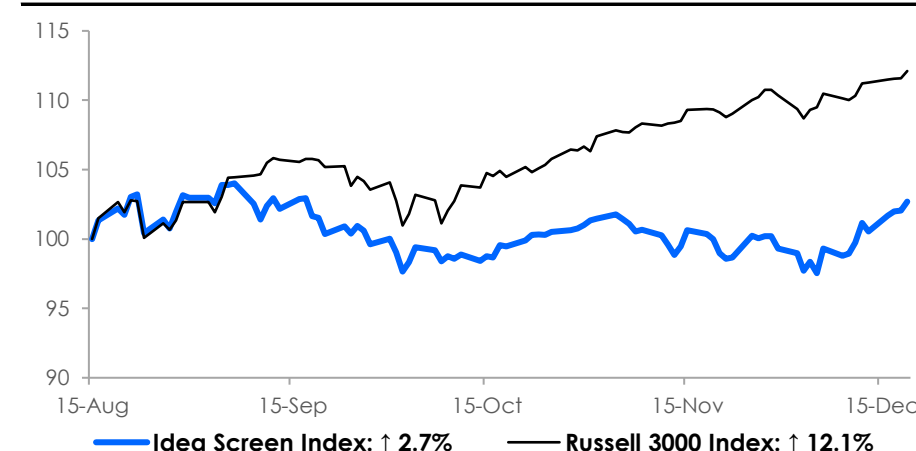
**Example:** 24x / 11x = Current NTM P/E ratio is 24x, while the average NTM P/E ratio over the past 5 years has been 11x

**How to Use:** Standard deviation bands measure the amount of historical variation from the average P/E. The average P/E +/- 2 stdev represents the range a P/E ratio will be in 95% of the time. A stock trading more than 2 stdev above the average could single a potential exit point.

### Sector Breakdown (%)



### Performance vs Russell 3000



	Ticker	Company	Current vs 5Y Avg NTM P/E	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
	GRUB	Grubhub Inc	173x / 45x	Cons Disc.	4,435	\$48.50	-	0.95	3,866,324	Hold	\$38.60		14%	-32%	-33%
	LBRT	Liberty Oilfield Svcs Inc	22x / 10x	Energy	835	\$11.00	2.00%	2.81	995,926	Overweight	\$12.50		4%	-20%	-23%
NEW	GME	Gamestop Corp New	15x / 7x	Cons Disc.	399	\$6.06	-	0.56	5,559,064	Hold	\$4.60		9%	8%	-52%
	OLN	Olin Corp	29x / 15x	Industrials	2,791	\$17.48	4.61%	2.66	2,321,845	Overweight	\$21.70		-2%	-15%	-10%
	AVT	Avnet Inc	17x / 10x	Tech	4,275	\$42.34	2.01%	1.14	981,086	Hold	\$38.40		-1%	-3%	17%
	NUAN	Nuance Communications Inc	21x / 13x	Tech	5,058	\$17.80	-	0.63	2,660,372	Overweight	\$20.00		2%	23%	46%
	GNRC	Generac Hldgs Inc	20x / 13x	Industrials	6,342	\$101.40	-	1.28	734,315	Hold	\$104.80		2%	54%	102%
NEW	SYNA	Synaptics Inc	17x / 11x	Tech	2,297	\$68.65	-	1.92	655,848	Hold	\$52.30		16%	138%	88%
	CREE	Cree Inc	463x / 70x	Tech	5,157	\$47.88	-	2.27	1,377,335	Hold	\$47.30		4%	-17%	11%
NEW	OSW	Onespaworld Holdings Limite	30x / 24x	Cons Disc.	1,035	\$16.94	1.02%	1.01	400,699	Buy	\$17.50		7%	12%	
	ADNT	Adient Plc	13x / 7x	Cons Disc.	2,159	\$23.07	-	2.66	1,273,619	Hold	\$23.00		-6%	8%	32%
	FORM	Formfactor Inc	24x / 14x	Tech	1,973	\$26.06	-	0.59	383,663	Overweight	\$25.50		4%	77%	90%
	AAPL	Apple Inc	21x / 14x	Tech	1,244,203	\$280.02	1.14%	1.03	25,256,636	Overweight	\$265.20		3%	42%	74%
	QRVO	Qorvo Inc	18x / 12x	Tech	13,625	\$117.28	-	2.13	1,493,969	Overweight	\$102.50		2%	79%	97%
	CRUS	Cirrus Logic Inc	24x / 14x	Tech	4,693	\$81.20	-	0.30	689,910	Overweight	\$66.10		6%	97%	134%
	JRVR	James Riv Group Ltd	21x / 15x	Financials	1,290	\$42.42	2.89%	0.23	268,943	Hold	\$40.40		0%	-10%	15%
	INFO	Ihs Markit Ltd	26x / 20x	Financials	29,966	\$74.73	-	0.87	1,887,960	Overweight	\$75.60		1%	25%	54%
	ALLE	Allegion Pub Ltd Co	23x / 19x	Industrials	11,492	\$123.68	0.86%	1.18	656,601	Hold	\$119.80		-1%	15%	51%
NEW	HASI	Hannon Armstrong Sust Infr C	22x / 16x	Financials	2,111	\$32.14	4.46%	0.70	357,915	Overweight	\$32.30		6%	16%	55%
	MGY	Magnolia Oil & Gas Corp	37x / 16x	Energy	2,111	\$12.62	-	0.94	1,178,554	Buy	\$14.20		5%	14%	17%
NEW	CDW	Cdw Corp	22x / 15x	Tech	20,439	\$142.25	1.12%	0.40	1,529,467	Overweight	\$137.40		4%	35%	69%
	ATU	Actuant Corp	32x / 20x	Industrials	1,603	\$26.74	0.16%	2.18	440,703	Hold	\$23.40		2%	11%	15%
	FRC	First Rep Bk San Francisco C	22x / 19x	Financials	19,790	\$117.43	0.68%	1.12	1,023,594	Hold	\$108.80		2%	22%	41%
NEW	COHR	Coherent Inc	25x / 16x	Tech	4,014	\$166.20	-	1.98	274,403	Overweight	\$168.60		9%	33%	60%
	ADI	Analog Devices Inc	24x / 19x	Tech	43,717	\$118.70	1.86%	2.09	2,167,803	Overweight	\$124.70		1%	7%	42%

Note: Companies with less than 5 covering analysts are excluded from screen results.





## Altman Z-Score

Top 25 stocks with the lowest Altman Z-Score

Short-term

Medium-term

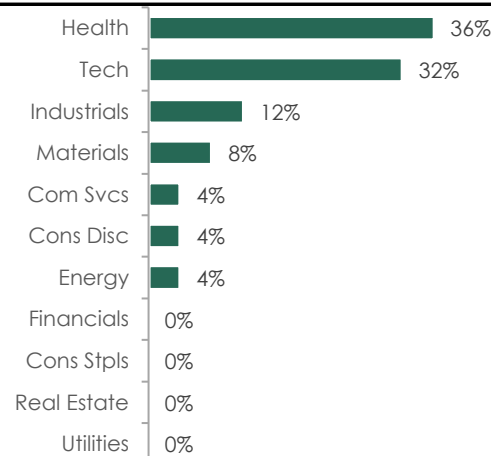
Long-term

**Calculation:** Developed by Professor Altman in 1967, the formula uses profitability, leverage, liquidity, solvency, and activity to determine the probability of a company becoming insolvent and filing bankruptcy.

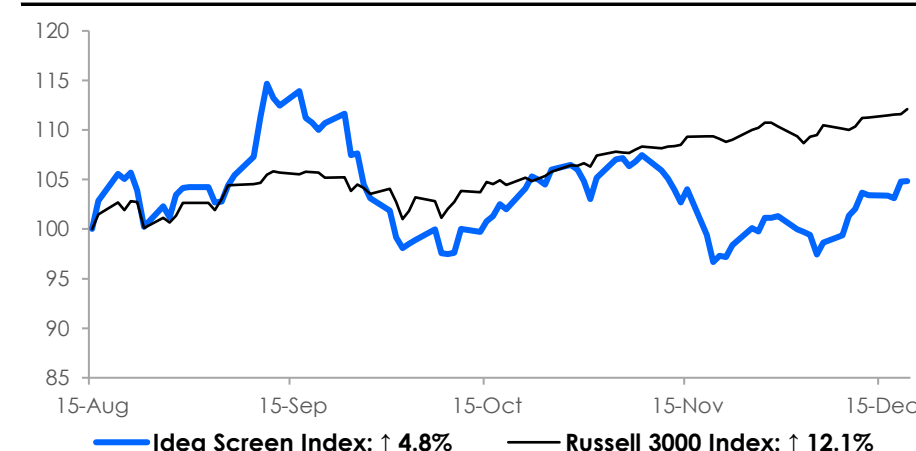
**Example:** A score below 1.8 (above 3.0) signals a company has a high (low) probability of filing for bankruptcy

**How to Use:** This screen is a credit-strength test that gauges a company's likelihood of bankruptcy. Companies with low Z-Scores could experience long-term price pressure due to bankruptcy concerns.

### Sector Breakdown (%)



### Performance vs Russell 3000



Ticker	Company	Altman Z-Score	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
												1W	6M	1Y
VIAV	Viavi Solutions Inc	-50.7	Tech	3,530	\$15.36	-	2.17	1,938,586	Buy	\$17.00		2%	13%	55%
AMRS	Amyris Inc	-20.9	Materials	342	\$3.24	-	-0.75	863,509	Buy	\$9.50		-7%	-21%	-9%
CFMS	Conformis Inc	-7.6	Health	107	\$1.56	-	2.47	726,572	Overweight	\$3.70		1%	-65%	259%
DS	Drive Shack Inc	-7.6	Com Svcs.	248	\$3.70	-	-0.11	373,355	Buy	\$8.00		0%	-23%	-7%
INO	Inovio Pharmaceuticals Inc	-7.1	Health	344	\$3.44	-	2.36	694,092	Buy	\$10.00		27%	31%	-23%
FTSI	Fts International Inc	-7.0	Energy	131	\$1.22	-	3.84	624,712	Hold	\$1.80		11%	-79%	-83%
DOMO	Domo Inc	-6.2	Tech	545	\$22.15	-	1.86	619,925	Overweight	\$29.50		-6%	-28%	17%
VRSN	Verisign Inc	-6.1	Tech	22,331	\$190.20	-	0.91	632,752	Hold	\$235.30		0%	-9%	27%
GNMK	Genmark Diagnostics Inc	-5.8	Health	306	\$5.32	-	0.64	263,955	Buy	\$10.00		-1%	-23%	29%
RMTI	Rockwell Med Inc	-4.8	Health	145	\$2.26	-	2.15	312,487	Buy	\$9.30		0%	-28%	-19%
SENS	Senseonics Hldgs Inc	-4.2	Tech	194	\$0.95	-	2.35	1,487,093	Overweight	\$2.00		-4%	-54%	-65%
AVID	Avid Technology Inc	-4.1	Tech	371	\$8.62	-	2.92	312,636	Overweight	\$10.80		5%	4%	54%
INSG	Inseego Corp	-3.9	Tech	563	\$7.00	-	3.46	1,329,448	Buy	\$7.20		-6%	56%	97%
CERS	Cerus Corp	-3.4	Health	582	\$4.15	-	1.42	879,195	Buy	\$8.00		3%	-16%	-25%
OPTN	Optinose Inc	-3.2	Health	404	\$8.82	-	4.55	274,916	Buy	\$23.50		-7%	21%	43%
HLIT	Harmonic Inc	-3.1	Tech	723	\$8.00	-	2.29	745,649	Overweight	\$9.40		-2%	39%	63%
BE	Bloom Energy Corp	-2.9	Industrials	477	\$6.31	-	5.72	2,832,324	Overweight	\$11.10		2%	-48%	-43%
PLUG	Plug Power Inc	-2.5	Tech	900	\$2.93	-	1.51	7,902,758	Buy	\$4.20		-7%	28%	148%
VRAY	Viewray Inc	-2.0	Health	646	\$4.39	-	1.67	2,478,144	Overweight	\$6.60		4%	-52%	-26%
SCOR	Comscore Inc	-1.8	Industrials	333	\$4.98	-	5.36	1,033,866	Overweight	\$4.90		-1%	-40%	-65%
SIEN	Sientra Inc	-1.7	Health	419	\$8.46	-	1.67	688,335	Buy	\$13.60		-4%	24%	-36%
FLDM	Fluidigm Corp Del	-1.3	Health	226	\$3.25	-	3.48	877,077	Overweight	\$8.30		7%	-74%	-58%
HMHC	Houghton Mifflin Harcourt Co	-1.1	Cons Disc.	727	\$5.85	-	0.75	742,871	Overweight	\$7.60		0%	8%	-34%
CDE	Coeur Mng Inc	-1.1	Materials	1,727	\$7.18	-	0.33	5,704,325	Overweight	\$7.10		3%	95%	69%
SPWR	Sunpower Corp	-0.8	Industrials	1,291	\$7.69	-	-2.10	3,871,167	Hold	\$9.50		2%	-26%	36%





## Definitions

**Ex-Date:** When a company declares a dividend, it sets a record date when you must be on the company's books as a shareholder to receive the dividend. The ex-dividend date is normally two business days before the record date. If you purchase a stock on or after its ex-dividend date, you will not receive the next dividend payment. **Daily Moving Average (dma):** A daily moving average is a simple moving average calculated by adding the closing price of the security for a number of time periods, and then dividing this total by the same number of periods. **Overbought / Oversold (OB/OS):** OB is short for Overbought. OS is short for Oversold. Overbought (Oversold) = +/-1 Standard Deviation Above (Below) 50dma. **Relative Strength (14d RSI):** The relative strength index (RSI) is a technical indicator used in the analysis of financial markets. The RSI is most typically used on a 14-day timeframe, measured on a scale from 0 to 100, with high and low levels marked at 70 and 30, respectively. **EPS:** Earnings per share is the portion of a company's profit that is allocated to each outstanding share of common stock, serving as an indicator of the company's financial health. **P/E Ratio:** The price-to-earnings ratio is the ratio for valuing a company that measures its current share price relative to its EPS. **52W High / Low:** A 52-week high/low is the highest and lowest price at which a stock has traded during the previous year. **Street Rating:** The average stock rating across Wall Street in which analysts rate a stock as a Buy or Overweight when they have a positive outlook for a company and a Sell or Underweight rating when they have a negative outlook for a company. **Basis Point (bp):** A unit of measure used in finance to describe the percentage change in the value or rate of a financial instrument. One basis point is equivalent to 0.01% (1/100th of a percent). **US 2Y / 10Y:** U.S. Treasury Bonds. **US IG / HY:** IG is short for Investment Grade, which refers to the quality of a company's credit. To be considered an investment grade issue, the company must be rated at 'BBB' or higher by Standard and Poor's or Moody's. HY is short for High Yield, which refers to a high paying bond with a lower credit rating than investment-grade bonds. Because of the higher risk of default, these bonds pay a higher yield than investment-grade bonds. **Estimate data** is consensus data on Wall Street.

## Screening Methodology

Each screen is ran using the available data at the close of the last business day. Performance calculations are based on the equal-weighted price returns of the individual stocks in each screen during the following week. These stocks have been selected according to the specified screening criteria and do not constitute a recommended list. Investors should consider the fundamental opinion for the stock as well as other relevant factors, including financial risk, investment risk, their investment objectives, management strategies, and operating and financial outlooks prior to making an investment decision.

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