



Table of Contents

Pg 1	Summary of Screens & Table of Contents
Pg 2	Performance Summary
Pg 3	Explanation Page
Pg 4-60	This Week's Screen Results
Pg 61	Definitions & Disclosures

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!

Analysis refreshed as of market close on 10/17/2019.

List of Screens

NEW	Estimate Revisions	4-9
9	Upward Earnings Revisions / Low Performance	
6	Widest NTM EPS Estimate Dispersion	
7	NTM EPS	
5	NTM Sales	
6	NTM Pretax Margin	
	Momentum	10-14
5	1-Month Change in 50dma	
2	Relative Strength: 90dma vs 180dma	
10	Price Reversal: 1-Month vs 6-Month	
10	High Quality Momentum	
	Sentiment	15-17
23	Strong Volume Gainers	
23	Abnormal Call Volume	
	Technicals	18-21
21	Most Oversold (OS)	
19	Bullish 50/200dma Crossovers	
24	Gap Ups	
	Analyst Ratings	22-24
12	Recent Upgrades	
16	Analyst Price Target Upside	
	Volatility	25-26
6	Low-Beta / Big-Alpha	
	Short Interest	27-29
4	Short Squeeze Candidates	
12	1-Month Decrease in Short Interest	
	Ownership	30-32
18	Institutional Ownership	
4	Insider Buying	
	Valuation	33-40
2	PEG Ratio	
4	NTM P/E vs 5Y Average (-2 Stdev)	
2	Lowest NTM P/E (Using Lowest Estimate)	
9	Price to Tangible Book Value	
3	Free Cash Flow Yield	
2	EV/EBITDA	
1	Cash % of Market Cap	
	Dividends & Buybacks	41-43
6	Share Buybacks	
1	High Quality Dividends	
	Quality	44-46
1	High Earnings Yield & ROIC	
1	Piotroski F-Score	
	Thematic	47-48
9	M&A Activity	
	Bearish Signals	49-60
21	Most Overbought (OB)	
19	Bearish 50/200dma Crossovers	
23	Gap Downs	
6	Strong Volume Decliners	
20	Abnormal Put Volume	
7	Recent Downgrades	
1	Highest Short Interest	
12	1-Month Increase in Short Interest	
4	Insider Selling	
5	NTM P/E vs 5Y Average (+2 Stdev)	
1	Altman Z-Score	



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.

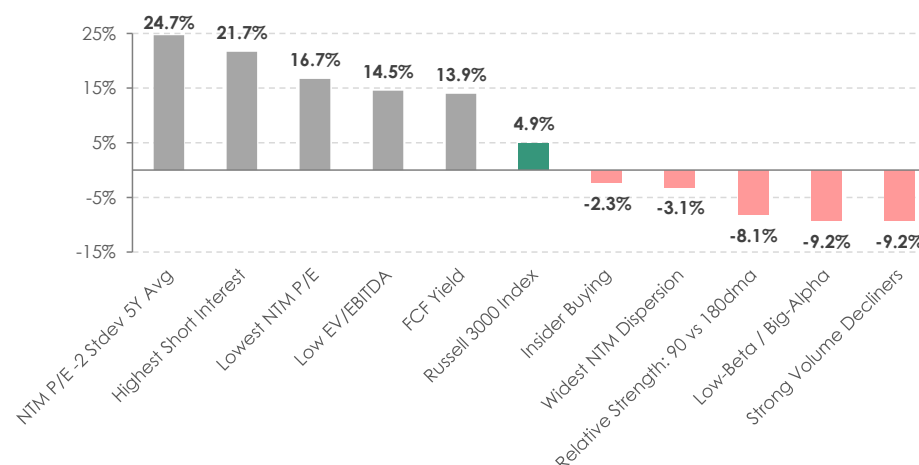
To track the idea screen's hypothetical performance, this page assumes an investor buys all the stocks listed in the screen each week. If 7 of the 25 stocks turnover from last week, the investor would sell the 7 stocks removed from the list and buy the 7 stocks added to the list. If no companies turnover 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	1 Month		
1 Cash % of Market Cap	$\uparrow 7.3\%$	$\uparrow 8.9\%$	Long	1
2 Gap Downs	$\uparrow 7.0\%$	$\uparrow 9.9\%$	Short	23
3 1-Month Increase in Short Interest	$\uparrow 6.3\%$	$\uparrow 11.4\%$	Medium	12
4 1-Month Change in 50dma	$\uparrow 6.0\%$	$\downarrow -2.2\%$	Medium	5
5 Highest Short Interest	$\uparrow 5.9\%$	$\uparrow 21.7\%$	Short	1
6 Lowest NTM P/E (Using Lowest Estimate)	$\uparrow 5.5\%$	$\uparrow 16.7\%$	Long	2
7 Short Squeeze Candidates	$\uparrow 5.2\%$	$\uparrow 10.3\%$	Short	4
8 Analyst Price Target Upside	$\uparrow 5.1\%$	$\uparrow 1.2\%$	Long	16
9 Altman Z-Score	$\uparrow 5.1\%$	$\uparrow 2.5\%$	Long	1
10 Free Cash Flow Yield	$\uparrow 5.0\%$	$\uparrow 13.9\%$	Long	3
11 Abnormal Call Volume	$\uparrow 4.8\%$	$\uparrow 8.6\%$	Short	23
12 NTM Sales	$\uparrow 4.6\%$	$\uparrow 6.1\%$	Medium	5
13 NTM P/E vs 5Y Average (-2 Stdev)	$\uparrow 4.6\%$	$\uparrow 24.7\%$	Long	4
14 PEG Ratio	$\uparrow 4.5\%$	$\uparrow 11.8\%$	Long	2
15 Recent Downgrades	$\uparrow 4.4\%$	$\uparrow 3.8\%$	Medium	7
16 Price to Tangible Book Value	$\uparrow 4.0\%$	$\uparrow 8.0\%$	Long	9
17 High Earnings Yield & ROIC	$\uparrow 4.0\%$	$\uparrow 0.1\%$	Long	1
18 Share Buybacks	$\uparrow 3.9\%$	$\uparrow 13.2\%$	Medium	6
19 Gap Ups	$\uparrow 3.8\%$	$\uparrow 4.6\%$	Short	24
20 Institutional Ownership	$\uparrow 3.7\%$	$\uparrow 11.0\%$	Long	18
21 Bearish 50/200dma Crossovers	$\uparrow 3.6\%$	$\uparrow 11.1\%$	Medium	19
22 Insider Buying	$\uparrow 3.6\%$	$\downarrow -2.3\%$	Long	4
23 Recent Upgrades	$\uparrow 3.4\%$	$\uparrow 9.4\%$	Long	12

24 Insider Selling	$\uparrow 3.3\%$	$\uparrow 2.2\%$	Medium	4
25 Most Oversold (OS)	$\uparrow 3.2\%$	$\downarrow -1.9\%$	Medium	21
26 Strong Volume Gainers	$\uparrow 3.2\%$	$\uparrow 3.0\%$	Short	23
27 Relative Strength: 90dma vs 180dma	$\uparrow 3.2\%$	$\downarrow -8.1\%$	Medium	2
28 Abnormal Put Volume	$\uparrow 2.9\%$	$\uparrow 3.7\%$	Short	20
29 High Quality Dividends	$\uparrow 2.8\%$	$\uparrow 10.8\%$	Long	1
30 NTM EPS	$\uparrow 2.8\%$	$\uparrow 0.8\%$	Medium	7
31 1-Month Decrease in Short Interest	$\uparrow 2.8\%$	$\uparrow 7.4\%$	Medium	12
32 Price Reversal: 1-Month vs 6-Month	$\uparrow 2.5\%$	$\uparrow 10.4\%$	Medium	10
33 EV/EBITDA	$\uparrow 2.4\%$	$\uparrow 14.5\%$	Long	2
34 Piotroski F-Score	$\uparrow 2.3\%$	$\uparrow 4.9\%$	Long	1
35 Upward Earnings Revisions / Low Performa	$\uparrow 2.2\%$	$\uparrow 6.5\%$	Short	9
36 Russell 3000 Index	$\uparrow 2.1\%$	$\uparrow 4.9\%$	Long	
37 NTM Pretax Margin	$\uparrow 1.7\%$	$\uparrow 3.9\%$	Medium	6
38 Most Overbought (OB)	$\uparrow 1.1\%$	$\downarrow -0.4\%$	Medium	21
39 NTM P/E vs 5Y Average (+2 Stdev)	$\uparrow 1.0\%$	$\downarrow -0.4\%$	Medium	5
40 Bullish 50/200dma Crossovers	$\uparrow 0.7\%$	$\uparrow 5.4\%$	Medium	19
41 M&A Activity	$\uparrow 0.6\%$	$\uparrow 4.2\%$	Short	9
42 Low-Beta / Big-Alpha	$\uparrow 0.3\%$	$\downarrow -9.2\%$	Long	6
43 Strong Volume Decliners	$\uparrow 0.3\%$	$\downarrow -9.2\%$	Short	6
44 High Quality Momentum	$\downarrow -0.7\%$	$\downarrow -0.2\%$	Long	10
45 Widest NTM EPS Estimate Dispersion	$\downarrow -1.5\%$	$\downarrow -3.1\%$	Medium	6

Top / Bottom 1-Month Strategies



Most Oversold - Bollinger Bands

Most Oversold vs 50dma

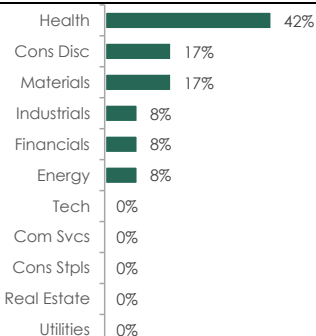
Short-term Medium-term Long-term

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

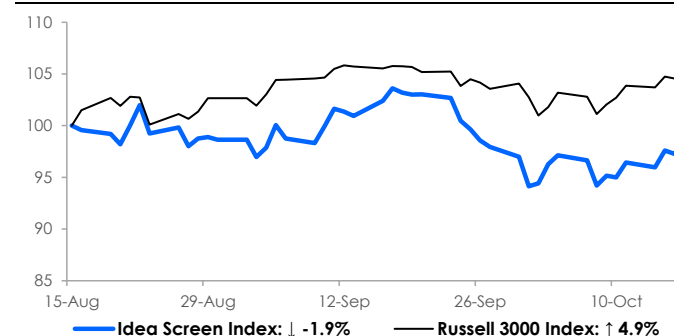
Example: -1.8 = The current stock price is 1.8 stdev (based on recent volatility) below the 50dma













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



G	H Ticker	Company	I Stdev vs 50dma	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	J Wall Street Rating	K Wall Street Price Target	L 52W Range	M 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%
NEW	FRGI	Fiesta Restaurant Group Inc	-2.8	Cons Disc	361	\$11.32	-	-0.27	261,683	Overweight	\$19.50		-10%	-29%	-62%
	LLY	Lilly Eli & Co	-2.6	Health Care	269,000	\$242.75	-	0.42	1,027,501	Overweight	\$126.40		-3%	-7%	21%
	AMRX	Amneal Pharmaceuticals Inc	-2.5	Health Care	769	\$5.51	-	2.51	1,027,501	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.

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	9 NEW	1W: ↑ 2.2%	1M: ↑ 6.5%
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Widest NTM EPS Estimate Dispersion

Top 25 stocks by the widest NTM EPS dispersion

Medium-term	6 NEW	1W: ↓ -1.5%	1M: ↓ -3.1%
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NTM EPS

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

Medium-term	7 NEW	1W: ↑ 2.8%	1M: ↑ 0.8%
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NTM Sales

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

Medium-term	5 NEW	1W: ↑ 4.6%	1M: ↑ 6.1%
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NTM Pretax Margin

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

Medium-term	6 NEW	1W: ↑ 1.7%	1M: ↑ 3.9%
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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

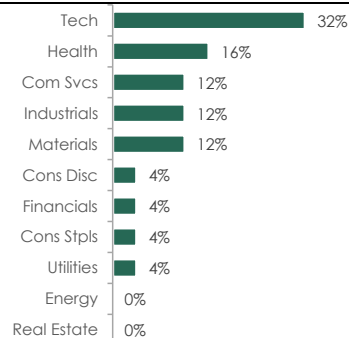
Long-term

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

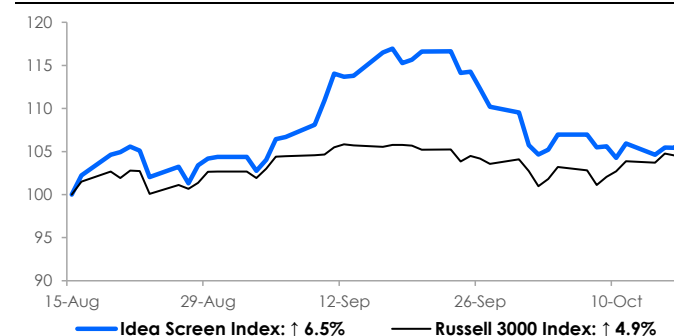
Example: 20% / -2% = The average analyst NTM EPS estimate increased 20% while the stock only traded down -2%

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
LILAK	Liberty Latin America Ltd	141% / 9%	Com Svcs.	3,319	\$18.22	-	1.96	782,677	Overweight	\$22.80		6%	-10%	-5%
RGNX	Regenxbio Inc	124% / 3%	Health	1,437	\$39.03	-	2.56	578,202	Overweight	\$79.00		0%	-29%	-37%
CENX	Century Alum Co	94% / -2%	Materials	548	\$6.17	-	2.00	1,043,291	Overweight	\$8.80		0%	-36%	-39%
BDSI	Biodelivery Sciences Intl In	100% / 13%	Health	461	\$5.15	-	0.43	665,057	Buy	\$7.40		10%	10%	38%
DDD	3-D Sys Corp Del	86% / 5%	Tech	985	\$8.34	-	2.31	1,313,823	Hold	\$8.30		7%	-24%	-54%
GLNG	Golar Lng Ltd Bermuda	72% / 10%	Industrials	1,450	\$14.31	4.27%	0.66	1,423,927	Buy	\$23.40		0%	-31%	-49%
PI	Impinj Inc	56% / 8%	Tech	718	\$32.48	-	1.10	308,019	Overweight	\$37.30		3%	64%	47%
BYND	Beyond Meat Inc	8% / -19%	Cons Stpls.	7,100	\$117.35	-	2.95	4,441,123	Hold	\$147.10		-14%		
BMJ	Bristol Myers Squibb Co	32% / 6%	Health	85,747	\$52.42	3.18%	0.79	11,192,185	Overweight	\$59.40		3%	14%	-11%
CSII	Cardiovascular Sys Inc Del	27% / 2%	Health	1,670	\$47.42	-	0.69	282,014	Overweight	\$53.80		5%	40%	27%
FLR	Fluor Corp New	32% / 7%	Industrials	2,694	\$19.25	4.42%	2.95	2,630,356	Overweight	\$25.30		7%	-53%	-59%
NPTN	Neophotonics Corp	23% / 4%	Tech	293	\$6.17	-	2.33	1,000,407	Overweight	\$7.60		5%	-8%	-29%
WOW	Wideopenwest Inc	15% / 0%	Com Svcs.	506	\$5.99	-	1.44	377,966	Hold	\$8.60		4%	-36%	-46%
NEW BOX	Box Inc	11% / -3%	Tech	2,425	\$16.41	-	1.54	2,266,131	Overweight	\$17.50		0%	-13%	-17%
SPWR	Sunpower Corp	5% / -9%	Industrials	1,348	\$9.46	-	-0.38	3,204,064	Hold	\$11.40		-3%	26%	37%
NEW ZS	Zscaler Inc	6% / -8%	Tech	5,755	\$45.15	-	0.94	3,089,676	Overweight	\$63.90		-5%	-28%	19%
LC	Lendingclub Corp	21% / 9%	Financials	1,100	\$12.62	-	0.67	664,323	Overweight	\$20.90		9%	-23%	-30%
NEW CREE	Cree Inc	7% / -5%	Tech	4,968	\$46.42	-	1.82	1,609,395	Hold	\$52.90		-3%	-31%	18%
NEW BL	Blackline Inc	9% / -2%	Tech	2,591	\$46.83	-	-0.64	610,333	Hold	\$51.00		1%	-4%	3%
NEW TERP	Terraform Pwr Inc	7% / -2%	Utilities	3,837	\$16.90	4.78%	0.15	951,672	Hold	\$16.40		-1%	26%	49%
NEW RGLD	Royal Gold Inc	5% / -4%	Materials	7,900	\$120.44	0.90%	0.09	601,090	Hold	\$122.50		-8%	33%	53%
TSLA	Tesla Inc	21% / 12%	Cons Disc.	46,926	\$261.97	-	1.44	7,162,545	Hold	\$269.70		7%	-3%	-4%
NEW LYV	Live Nation Entertainment In	9% / 0%	Com Svcs.	14,625	\$68.50	-	0.86	1,009,203	Overweight	\$78.50		1%	6%	28%
NEW MOBL	Mobileiron Inc	7% / -1%	Tech	694	\$6.32	-	0.47	1,038,281	Overweight	\$8.70		1%	13%	35%
NEW NEM	Newmont Goldcorp Corpora	8% / 0%	Materials	31,410	\$38.31	1.48%	0.16	7,482,325	Overweight	\$47.40		-2%	12%	19%

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

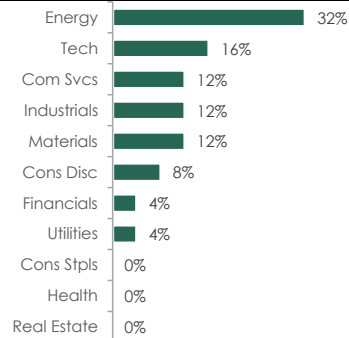
Short-term Medium-term Long-term

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

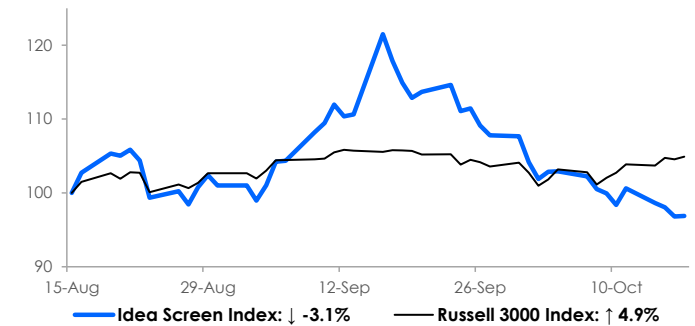
Example: $-\$1.50 / \2.50 = The lowest NTM EPS estimate is $-\$1.50$ and the highest is $\$2.50$

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
	MAT	Mattel Inc	-\$0.38 / 0.49	Cons Disc.	3,842	\$11.12	\$0.02	2.71	4,493,707	Hold	\$13.50		0%	-15%	-25%
	WLL	Whiting Pete Corp New	-\$1.15 / 2.36	Energy	615	\$6.74	\$0.08	2.36	9,501,500	Hold	\$15.20		-2%	-76%	-84%
NEW	NINE	Nine Energy Service Inc	-\$0.81 / 0.78	Energy	155	\$5.27	\$0.04	1.27	254,540	Overweight	\$9.00		3%	-75%	-87%
NEW	HL	Hecla Mng Co	-\$0.09 / 0.18	Materials	981	\$2.00	\$0.01	2.03	9,301,353	Underweight	\$2.10		1%	-13%	-34%
	DDD	3-D Sys Corp Del	-\$0.17 / 0.17	Tech	985	\$8.34	\$0.02	2.31	1,313,823	Hold	\$8.30		7%	-24%	-54%
	CENX	Century Alum Co	-\$0.44 / 0.64	Materials	548	\$6.17	\$0.07	2.00	1,043,291	Overweight	\$8.80		0%	-36%	-39%
	APA	Apache Corp	-\$1.58 / 2.78	Energy	8,316	\$22.12	\$0.32	1.46	5,691,985	Hold	\$26.20		8%	-40%	-49%
	NBL	Noble Energy Inc	-\$0.55 / 2.21	Energy	9,379	\$19.61	\$0.21	0.58	5,640,651	Buy	\$28.50		-3%	-28%	-38%
	HES	Hess Corp	-\$1.39 / 3.19	Energy	19,840	\$65.16	\$0.37	0.72	2,998,832	Overweight	\$70.90		-1%	-1%	1%
	KOS	Kosmos Energy Ltd	-\$0.29 / 0.65	Energy	2,228	\$5.55	\$0.08	0.14	4,241,936	Buy	\$8.90		4%	-19%	-32%
	PI	Impinj Inc	-\$0.10 / 0.13	Tech	718	\$32.48	\$0.02	1.10	308,019	Overweight	\$37.30		3%	64%	47%
	PEGI	Pattern Energy Group Inc	-\$0.81 / 1.63	Utilities	2,576	\$26.15	\$0.22	0.94	855,947	Hold	\$25.70		-3%	17%	40%
	SPWR	Sunpower Corp	-\$0.76 / 0.77	Industrials	1,348	\$9.46	\$0.14	-0.38	3,204,064	Hold	\$11.40		-3%	26%	37%
NEW	ADTN	Adtran Inc	-\$0.60 / 0.34	Tech	469	\$9.81	\$0.09	1.52	354,488	Hold	\$11.30		11%	-33%	-35%
	GLNG	Golar Lng Ltd Bermuda	-\$1.42 / 1.48	Industrials	1,450	\$14.31	\$0.30	0.66	1,423,927	Buy	\$23.40		0%	-31%	-49%
	TMST	Timkensteel Corp	-\$0.22 / 0.31	Materials	246	\$5.48	\$0.06	2.09	341,587	Overweight	\$8.10		2%	-49%	-56%
	TSLA	Tesla Inc	-\$6.23 / 11.30	Cons Disc.	46,926	\$261.97	\$2.04	1.44	7,162,545	Hold	\$269.70		7%	-3%	-4%
	NPTN	Neophotonics Corp	-\$0.17 / 0.24	Tech	293	\$6.17	\$0.05	2.33	1,000,407	Overweight	\$7.60		5%	-8%	-29%
NEW	RRC	Range Res Corp	-\$0.52 / 0.77	Energy	955	\$3.80	\$0.19	0.78	13,799,862	Hold	\$6.20		11%	-63%	-78%
	CVA	Covanta Hldg Corp	-\$0.07 / 0.23	Industrials	2,137	\$16.26	\$0.05	0.69	628,372	Overweight	\$18.60		-6%	-8%	1%
	LGF.B	Lions Gate Entmnt Corp	-\$0.85 / 1.52	Com Svcs.	1,797	\$8.04	\$0.45	0.75	732,913	Buy	\$18.00		-8%	-46%	-63%
	LGF.A	Lions Gate Entmnt Corp	-\$0.85 / 1.52	Com Svcs.	1,797	\$8.60	\$0.45	0.74	1,117,953	Buy	\$18.00		-8%	-46%	-63%
	CONE	Cyrusone Inc	-\$0.32 / 0.48	Financials	8,586	\$75.85	\$0.16	-0.23	989,570	Overweight	\$72.50		-1%	33%	23%
NEW	WTI	W & T Offshore Inc	-\$0.05 / 0.22	Energy	584	\$4.15	\$0.06	0.87	2,568,126	Overweight	\$7.60		2%	-38%	-47%
NEW	LILAK	Liberty Latin America Ltd	-\$0.66 / 0.77	Com Svcs.	3,319	\$18.22	\$0.31	1.96	782,677	Overweight	\$22.80		6%	-10%	-5%

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

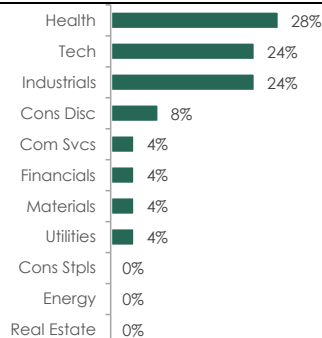
Long-term

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

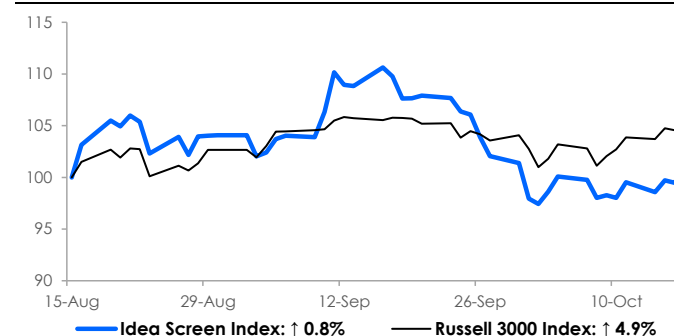
Example: +90% = The average NTM EPS estimate has increased 90% over the past month

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
NEW	DDD	3-D Sys Corp Del	+2594%	Tech	985	\$8.34	\$0.15	\$0.02	1,313,823	Hold	\$8.30		7%	-24%	-54%
	PI	Impinj Inc	+338%	Tech	718	\$32.48	-\$0.93	\$0.02	308,019	Overweight	\$37.30		3%	64%	47%
	LILAK	Liberty Latin America Ltd	+267%	Com Svcs.	3,319	\$18.22	-\$1.96	\$0.31	782,677	Overweight	\$22.80		6%	-10%	-5%
	BDSI	Biodelivery Sciences Intl In	+150%	Health	461	\$5.15	-\$0.73	\$0.18	665,057	Buy	\$7.40		10%	10%	38%
	PEGI	Pattern Energy Group Inc	+125%	Utilities	2,576	\$26.15	\$1.45	\$0.22	855,947	Hold	\$25.70		-3%	17%	40%
NEW	GLNG	Golar Lng Ltd Bermuda	+104%	Industrials	1,450	\$14.31	-\$0.72	\$0.30	1,423,927	Buy	\$23.40		0%	-31%	-49%
	FLR	Fluor Corp New	+98%	Industrials	2,694	\$19.25	\$1.59	\$0.85	2,630,356	Overweight	\$25.30		7%	-53%	-59%
	NPTN	Neophotonics Corp	+65%	Tech	293	\$6.17	-\$0.45	\$0.05	1,000,407	Overweight	\$7.60		5%	-8%	-29%
	BMRN	Biomarin Pharmaceutical Inc	+52%	Health	12,186	\$67.90	-\$0.44	\$0.09	1,185,597	Overweight	\$117.50		2%	-18%	-36%
	SGMS	Scientific Games Corp	+51%	Cons Disc.	2,166	\$23.25	-\$3.87	\$0.34	1,123,026	Overweight	\$28.70		14%	4%	-4%
NEW	NAT	Nordic American Tankers Limi	+48%	Industrials	563	\$3.95	-\$0.67	\$0.58	2,572,815	Overweight	\$4.30		3%	92%	70%
	CSII	Cardiovascular Sys Inc Del	+47%	Health	1,670	\$47.42	\$0.05	\$0.07	282,014	Overweight	\$53.80		5%	40%	27%
	CDE	Coeur Mng Inc	+37%	Materials	1,158	\$4.81	-\$0.01	\$0.08	7,134,518	Overweight	\$6.60		-8%	28%	-17%
NEW	LLNW	Limelight Networks Inc	+36%	Tech	436	\$3.75	\$0.12	\$0.07	820,037	Overweight	\$4.20		21%	21%	-24%
	LC	Lendingclub Corp	+35%	Financials	1,100	\$12.62	-\$0.40	\$0.22	664,323	Overweight	\$20.90		9%	-23%	-30%
	VCEL	Vericel Corp	+34%	Health	684	\$15.50	-\$0.20	\$0.16	464,270	Buy	\$24.30		9%	-5%	23%
NEW	TNK	Teekay Tankers Ltd	+34%	Industrials	494	\$2.13	-\$0.20	\$0.59	2,032,808	Overweight	\$2.00		15%	103%	94%
NEW	DHT	Dht Holdings Inc	+30%	Industrials	1,054	\$7.40	-\$0.33	\$1.53	1,598,289	Buy	\$8.40		2%	50%	49%
	AKRX	Akorn Inc	+27%	Health	593	\$4.70	-\$0.19	\$0.17	1,890,226	Hold	\$6.40		24%	61%	-34%
	SPWR	Sunpower Corp	+27%	Industrials	1,348	\$9.46	-\$0.72	\$0.14	3,204,064	Hold	\$11.40		-3%	26%	37%
	INSG	Inseego Corp	+26%	Tech	397	\$4.99	-\$0.04	\$0.10	984,533	Buy	\$6.70		0%	11%	31%
	TSLA	Tesla Inc	+25%	Cons Disc.	46,926	\$261.97	-\$1.33	\$2.04	7,162,545	Hold	\$269.70		7%	-3%	-4%
	MTSI	Macom Tech Solutions Hldgs I	+22%	Tech	1,410	\$21.34	\$0.52	\$0.26	637,325	Hold	\$19.00		0%	29%	27%
	ATRS	Antares Pharma Inc	+21%	Health	564	\$3.46	-\$0.04	\$0.11	813,659	Buy	\$6.00		6%	28%	-3%
NEW	IRWD	Ironwood Pharmaceuticals In	+21%	Health	1,418	\$9.06	-\$1.55	\$0.43	1,922,245	Overweight	\$14.50		6%	-19%	-38%

Note: Biotechs 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

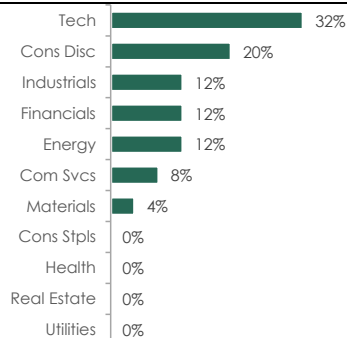
Long-term

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

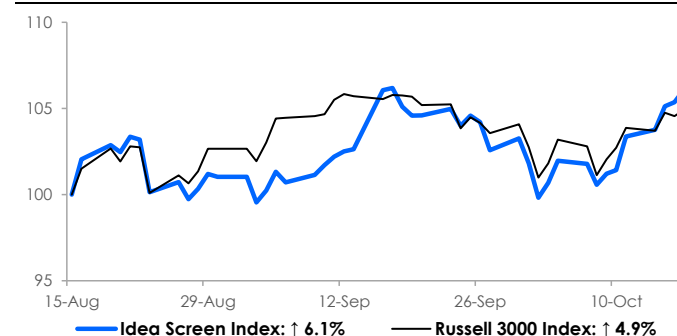
Example: +40% = The average NTM Sales estimate has increased 40% over the past month

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	GDI	Gardner Denver Hldgs Inc	+13%	Industrials	6,054	\$29.66	2,690	2,962	1,425,999	Overweight	\$34.60		5%	10%	10%
	PK	Park Hotels Resorts Inc	+12%	Financials	5,441	\$22.67	2,737	3,034	2,872,330	Overweight	\$27.60		-3%	-27%	-24%
NEW	PE	Parsley Energy Inc	+12%	Energy	4,542	\$16.15	1,826	2,460	5,509,246	Buy	\$24.20		-2%	-23%	-44%
	SSP	Scripps E W Co Ohio	+9%	Com Svcs.	925	\$13.42	1,208	1,805	377,703	Overweight	\$17.70		7%	-42%	-20%
	TGNA	Tegna Inc	+8%	Com Svcs.	3,378	\$15.59	2,207	2,614	2,119,683	Overweight	\$17.80		6%	-5%	33%
	LHX	L3Harris Technologies Inc	+6%	Industrials	44,724	\$200.94	6,182	16,693	1,374,773	Buy	\$241.70		-4%	21%	17%
	PBF	Pbf Energy Inc	+5%	Energy	3,437	\$28.67	27,186	31,378	1,991,986	Overweight	\$35.30		6%	-13%	-42%
	MTN	Vail Resorts Inc	+5%	Cons Disc.	9,425	\$233.96	2,012	2,563	262,362	Overweight	\$259.50		4%	11%	-8%
	MU	Micron Technology Inc	+5%	Tech	50,223	\$45.50	30,391	21,207	23,889,660	Overweight	\$55.30		5%	5%	7%
	KBH	Kb Home	+5%	Cons Disc.	3,195	\$36.14	4,547	5,098	1,775,075	Overweight	\$36.40		6%	41%	73%
	Z	Zillow Group Inc	+4%	Tech	6,423	\$32.10	1,334	4,058	2,939,755	Overweight	\$44.80		12%	-13%	-23%
	ZG	Zillow Group Inc	+4%	Tech	6,423	\$31.93	1,334	4,058	845,734	Overweight	\$44.80		11%	-12%	-23%
	BBT	Bb&T Corp	+4%	Financials	40,178	\$52.44	11,654	19,594	4,625,489	Overweight	\$55.20		2%	5%	10%
	FISV	Fiserv Inc	+3%	Tech	72,161	\$106.19	5,823	15,538	5,014,098	Buy	\$115.60		1%	25%	34%
NEW	CB	Chubb Limited	+3%	Financials	69,739	\$153.02	30,579	31,594	1,539,990	Overweight	\$161.40		-2%	11%	20%
	CVNA	Carvana Co	+3%	Cons Disc.	3,838	\$77.11	1,955	5,331	1,657,540	Overweight	\$77.70		11%	22%	72%
	PDCE	Pdc Energy Inc	+2%	Energy	1,438	\$22.95	1,549	1,975	1,518,414	Buy	\$45.10		-8%	-48%	-55%
NEW	CRS	Carpenter Technology Corp	+2%	Materials	2,483	\$52.09	2,158	2,670	262,905	Overweight	\$55.50		5%	3%	-7%
	NTNX	Nutanix Inc	+2%	Tech	4,560	\$26.76	1,155	1,466	3,705,577	Overweight	\$34.90		13%	-36%	-37%
	SNX	Synnex Corp	+2%	Tech	5,999	\$117.46	20,054	23,482	336,243	Buy	\$132.60		4%	9%	50%
	AMD	Advanced Micro Devices Inc	+2%	Tech	33,804	\$31.14	6,475	8,113	57,490,690	Overweight	\$33.00		10%	13%	14%
	W	Wayfair Inc	+2%	Cons Disc.	7,428	\$114.58	6,779	11,445	2,018,283	Overweight	\$152.70		9%	-21%	-8%
	MTH	Meritage Homes Corp	+2%	Cons Disc.	2,851	\$74.47	3,513	3,788	545,236	Hold	\$71.30		5%	53%	116%
	BA	Boeing Co	+2%	Industrials	207,674	\$369.06	101,127	115,275	4,105,450	Overweight	\$428.90		-1%	-2%	1%
NEW	FIS	Fidelity Natl Information Sv	+2%	Tech	80,073	\$130.53	8,427	12,860	4,749,294	Overweight	\$153.50		-1%	17%	24%

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

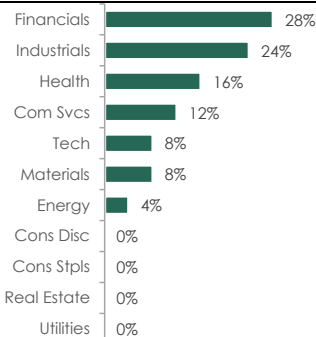
Long-term

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

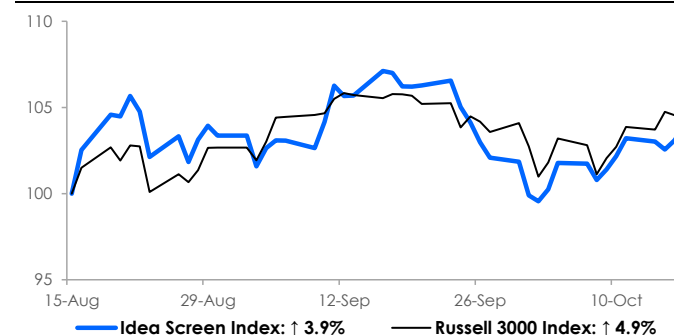
Example: +25% = The average NTM Pretax Margin estimate has increased 25% over the past month

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
LBRDK	Liberty Broadband Corp	+94.8%	Com Svcs.	20,144	\$111.14	1909.4%	2004.1%	507,820	Buy	\$123.70		4%	16%	34%
BMJ	Bristol Myers Squibb Co	+16.0%	Health	85,747	\$52.42	23.1%	39.2%	11,192,185	Overweight	\$59.40		3%	14%	-11%
NLY	Annaly Cap Mgmt Inc	+14.2%	Financials	12,611	\$8.66	38.6%	52.8%	13,902,133	Overweight	\$9.50		0%	-13%	-13%
VTR	Ventas Inc	+10.4%	Financials	26,804	\$71.94	12.5%	22.9%	1,757,396	Hold	\$71.50		-2%	23%	30%
MFA	Mfa Finl Inc	+10.3%	Financials	3,411	\$7.57	97.0%	107.3%	2,414,009	Overweight	\$7.80		0%	2%	8%
DHT	Dht Holdings Inc	+9.4%	Industrials	1,054	\$7.40	43.8%	53.1%	1,598,289	Buy	\$8.40		2%	50%	49%
NAT	Nordic American Tankers Limi	+6.6%	Industrials	563	\$3.95	26.1%	32.7%	2,572,815	Overweight	\$4.30		3%	92%	70%
BDSI	Biodelivery Sciences Intl In	+6.5%	Health	461	\$5.15	7.4%	13.9%	665,057	Buy	\$7.40		10%	10%	38%
NYMT	New York Mtg Tr Inc	+6.1%	Financials	1,597	\$6.17	51.7%	57.9%	3,732,382	Hold	\$6.10		2%	0%	3%
TWO	Two Hhrs Invt Corp	+5.6%	Financials	3,684	\$13.50	153.5%	159.1%	1,992,929	Buy	\$14.60		1%	-1%	-7%
KOS	Kosmos Energy Ltd	+4.9%	Energy	2,228	\$5.55	13.9%	18.8%	4,241,936	Buy	\$8.90		4%	-19%	-32%
UTHR	United Therapeutics Corp Del	+4.0%	Health	3,581	\$81.67	25.4%	29.3%	480,956	Overweight	\$124.40		1%	-19%	-36%
TNK	Teekay Tankers Ltd	+3.4%	Industrials	494	\$2.13	14.1%	17.5%	2,032,808	Overweight	\$2.00		15%	103%	94%
NEW HL	Hecla Mng Co	+3.1%	Materials	981	\$2.00	-3.0%	0.1%	9,301,353	Underweight	\$2.10		1%	-13%	-34%
NEW GLOG	Gaslog Ltd	+2.9%	Industrials	1,135	\$14.06	22.2%	25.1%	371,203	Buy	\$19.50		3%	-14%	-34%
NEW EFX	Equifax Inc	+2.9%	Industrials	17,734	\$146.70	12.1%	15.0%	771,364	Overweight	\$143.90		4%	17%	18%
NEW AGNC	Agnc Invt Corp	+2.9%	Financials	8,951	\$16.34	28.3%	31.2%	5,336,627	Overweight	\$17.20		2%	-10%	-9%
GLNG	Golar Lng Ltd Bermuda	+2.7%	Industrials	1,450	\$14.31	17.6%	20.4%	1,423,927	Buy	\$23.40		0%	-31%	-49%
SBRA	Sabra Health Care Reit Inc	+2.7%	Financials	4,438	\$23.42	26.4%	29.1%	1,370,513	Hold	\$21.00		4%	25%	6%
CTL	Centurylink Inc	+2.5%	Com Svcs.	13,133	\$12.04	0.4%	2.9%	11,671,237	Hold	\$12.40		4%	-1%	-43%
FIS	Fidelity Natl Information Sv	+2.3%	Tech	80,073	\$130.53	29.9%	32.3%	4,749,294	Overweight	\$153.50		-1%	17%	24%
IRWD	Ironwood Pharmaceuticals In	+2.3%	Health	1,418	\$9.06	15.4%	17.6%	1,922,245	Overweight	\$14.50		6%	-19%	-38%
CDE	Coeur Mng Inc	+2.2%	Materials	1,158	\$4.81	3.4%	5.6%	7,134,518	Overweight	\$6.60		-8%	28%	-17%
NEW STMP	Stamps Com Inc	+2.0%	Tech	1,320	\$76.90	14.0%	16.0%	507,091	Hold	\$62.70		2%	-3%	-62%
NEW SBGI	Sinclair Broadcast Group Inc	+2.0%	Com Svcs.	2,861	\$42.66	12.9%	14.9%	948,667	Overweight	\$62.10		6%	-6%	44%

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	5 NEW	1W: ↑ 6.0%	1M: ↓ -2.2%
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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: ↑ 3.2%	1M: ↓ -8.1%
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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	10 NEW	1W: ↑ 2.5%	1M: ↑ 10.4%
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High Quality Momentum (Frog in the Pan)

Top 25 stocks by highest frog in the pan score

Long-term	10 NEW	1W: ↓ -0.7%	1M: ↓ -0.2%
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1-Month Change in 50dma

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

Short-term

Medium-term

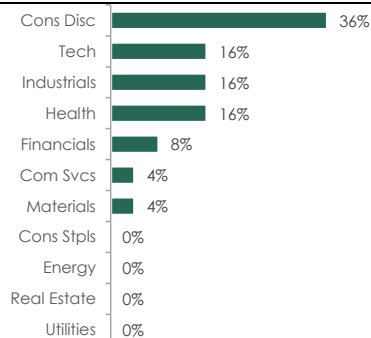
Long-term

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

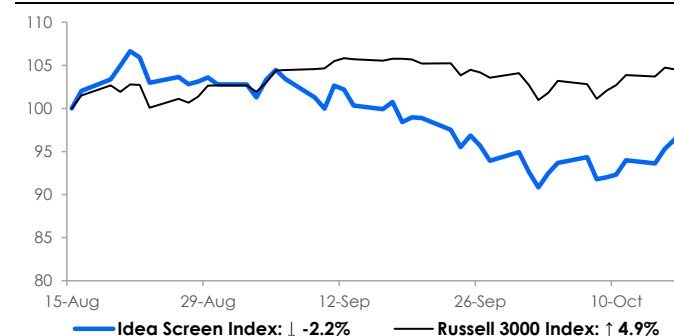
Example: +35% = Current 50dma is 35% higher than the 50dma 1-month ago

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
RRD	Donnelley R R & Sons Co	+32.1%	Industrials	296	\$4.18	2.89%	2.01	1,214,359	Buy	\$6.50		6%	-6%	-12%
OMI	Owens & Minor Inc New	+30.5%	Health	459	\$7.29	0.15%	2.20	1,634,019	Underweight	\$4.40		12%	101%	-54%
CYH	Community Health Sys Inc Ne	+30.0%	Health	509	\$4.31	-	3.90	2,507,097	Underweight	\$2.90		10%	36%	49%
HOME	At Home Group Inc	+25.5%	Cons Disc.	638	\$9.95	-	-1.72	3,327,266	Overweight	\$8.70		-1%	-56%	-64%
WW	Ww Intl Inc	+20.4%	Cons Disc.	2,448	\$36.59	-	1.39	2,240,955	Overweight	\$34.20		3%	86%	-47%
STMP	Stamps Com Inc	+20.2%	Tech	1,320	\$76.90	-	3.31	507,091	Hold	\$62.70		2%	-3%	-62%
INFN	Infinera Corporation	+18.7%	Tech	974	\$5.43	-	0.45	2,558,364	Overweight	\$6.20		5%	9%	-13%
IVC	Invacare Corp	+18.6%	Health	225	\$6.68	0.70%	0.89	436,718	Overweight	\$16.30		-1%	-3%	-54%
CLDR	Cloudera Inc	+18.3%	Tech	2,503	\$8.95	-	-1.48	8,963,329	Overweight	\$9.40		7%	-19%	-42%
NEW NAT	Nordic American Tankers Limi	+16.5%	Industrials	563	\$3.95	2.25%	1.16	2,572,815	Overweight	\$4.30		3%	92%	70%
GOGO	Gogo Inc	+16.4%	Com Svcs.	531	\$6.03	-	1.52	1,905,314	Overweight	\$6.10		12%	17%	-3%
CBLK	Carbon Black Inc	+14.9%	Tech	-	\$26.00	-	0.07	1,601,227	Hold	\$26.00		0%	102%	37%
AMRS	Amyris Inc	+14.6%	Materials	389	\$3.76	-	0.72	903,666	Buy	\$11.00		9%	-10%	-49%
BZH	Beazer Homes Usa Inc	+14.3%	Cons Disc.	493	\$15.92	-	1.39	458,971	Overweight	\$17.00		6%	24%	62%
COOP	Mr Cooper Group Inc	+14.0%	Financials	1,008	\$11.07	-	-0.35	721,399	Overweight	\$13.00		4%	27%	-25%
RH	Rh	+13.7%	Cons Disc.	3,455	\$185.00	-	1.36	861,560	Overweight	\$177.60		5%	66%	46%
SAIA	Saia Inc	+13.7%	Industrials	2,519	\$97.23	-	0.36	270,300	Overweight	\$96.40		4%	41%	52%
TEN	Tenneco Inc	+12.9%	Cons Disc.	751	\$13.15	-	4.16	1,411,764	Overweight	\$13.50		26%	-49%	-62%
NEW TNK	Teekay Tankers Ltd	+12.7%	Industrials	494	\$2.13	-	1.37	2,032,808	Overweight	\$2.00		15%	103%	94%
NEW SPWH	Sportsmans Whse Hldgs Inc	+12.4%	Cons Disc.	273	\$6.31	-	2.16	493,759	Buy	\$6.10		0%	29%	24%
VC	Visteon Corp	+12.2%	Cons Disc.	2,343	\$83.81	-	2.46	487,210	Hold	\$68.60		7%	2%	9%
CONN	Conn's Inc	+12.2%	Cons Disc.	755	\$26.11	-	1.55	595,771	Buy	\$33.80		5%	1%	-19%
NEW CBL	Cbl & Assoc Pptys Inc	+12.1%	Financials	258	\$1.49	-	3.83	2,451,518	Underweight	\$1.20		27%	16%	-57%
NEW MIK	Michaels Cos Inc	+11.9%	Cons Disc.	1,514	\$9.75	-	1.67	4,053,982	Hold	\$8.60		1%	-24%	-42%
NVRO	Nevro Corp	+11.8%	Health	2,638	\$85.41	-	0.43	391,304	Overweight	\$74.10		8%	30%	55%

Note: M&A activity and Biotech 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

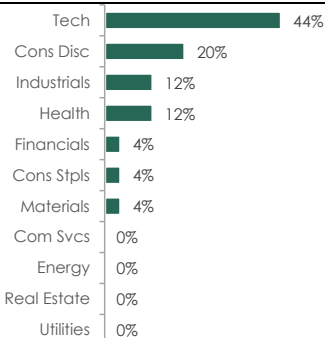
Long-term

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

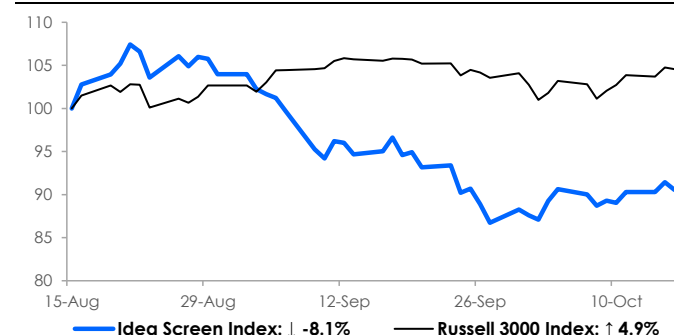
Example: +26% = 90dma 1-Month return is 26% higher than the 180dma 1-Month return

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
ENPH	Enphase Energy Inc	+37.2%	Tech	3,062	\$25.10	-	-2.22	5,219,408	Overweight	\$31.10		2%	158%	410%
CDLX	Cardlytics Inc	+27.0%	Tech	961	\$38.85	-	0.69	457,230	Buy	\$39.20		12%	161%	88%
APPS	Digital Turbine Inc	+25.6%	Tech	547	\$6.59	-	1.54	2,107,517	Buy	\$7.40		6%	88%	361%
ROKU	Roku Inc	+25.4%	Cons Disc.	11,880	\$139.07	-	1.58	16,048,145	Overweight	\$134.90		20%	146%	129%
SPWR	Sunpower Corp	+24.8%	Industrials	1,348	\$9.46	-	-0.38	3,204,064	Hold	\$11.40		-3%	26%	37%
SAH	Sonic Automotive Inc	+22.4%	Cons Disc.	908	\$29.19	1.36%	3.08	298,832	Underweight	\$26.30		1%	84%	64%
PI	Impinj Inc	+22.2%	Tech	718	\$32.48	-	1.10	308,019	Overweight	\$37.30		3%	64%	47%
NG	Novagold Res Inc	+21.8%	Materials	2,093	\$8.41	-	-0.65	332,559	Buy	\$12.00		-4%	52%	52%
NVCR	Novocure Ltd	+21.4%	Health	7,652	\$77.94	-	0.08	834,289	Overweight	\$86.00		3%	81%	72%
PAYS	Paysign Inc	+20.8%	Industrials	532	\$11.19	-	-0.10	1,715,233	Overweight	\$15.00		9%	27%	194%
ELF	E L F Beauty Inc	+20.5%	Cons Stpls.	899	\$18.03	-	1.81	642,975	Overweight	\$18.50		6%	44%	65%
SHAK	Shake Shack Inc	+20.0%	Cons Disc.	2,805	\$91.78	-	0.06	951,869	Overweight	\$82.80		-1%	58%	51%
CBLK	Carbon Black Inc	+19.6%	Tech	-	\$26.00	-	0.07	1,601,227	Hold	\$26.00		0%	102%	37%
BID	Sothebys	+18.7%	Cons Disc.	-	\$56.99	-	2.06	501,081	Hold	\$57.00		0%	30%	28%
AYX	Alteryx Inc	+18.5%	Tech	5,088	\$102.66	-	0.79	1,494,915	Overweight	\$136.70		-6%	25%	106%
PODD	Insulet Corp	+18.4%	Health	9,431	\$156.48	-	-0.29	910,542	Overweight	\$143.30		1%	89%	69%
LSCC	Lattice Semiconductor Corp	+17.3%	Tech	2,594	\$19.55	-	0.98	1,871,708	Buy	\$19.70		3%	55%	145%
LPG	Dorian Lpg Ltd	+17.1%	Industrials	672	\$12.20	-	2.07	468,689	Buy	\$14.30		8%	54%	56%
PRO	Pros Holdings Inc	+17.0%	Tech	2,385	\$59.29	-	1.22	399,888	Buy	\$78.60		1%	38%	80%
USAT	Usa Technologies Inc	+16.9%	Tech	454	\$7.11	-	0.22	1,641,454	Overweight	\$9.50		16%	40%	11%
NEW RUBI	Rubicon Proj Inc	+16.7%	Tech	477	\$9.00	-	-0.32	832,614	Buy	\$11.30		9%	45%	139%
STAR	Istar Inc	+16.7%	Financials	810	\$13.03	3.03%	-0.31	617,280	Hold	\$15.30		3%	53%	19%
AXNX	Axonics Modulation Tech Inc	+16.3%	Health	584	\$20.48	-	-0.56	258,683	Buy	\$44.00		-3%	10%	
NEW MODN	Model N Inc	+16.2%	Tech	914	\$27.94	-	0.54	381,265	Buy	\$27.60		-1%	57%	84%
FBM	Foundation Bldg Matls Inc	+16.2%	Cons Disc.	779	\$18.13	-	0.26	418,496	Buy	\$20.30		9%	43%	59%

Note: M&A activity and Biotech 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

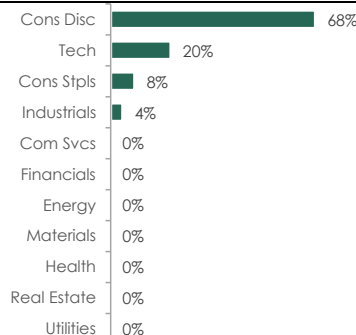
Long-term

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

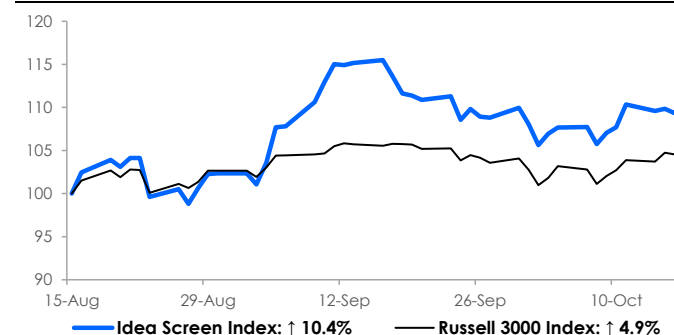
Example: +45% / -50% = The company's share price is up +45% over the past 1-month but down -50% over the past 6-months

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
	GME	+39% / -33%	Cons Disc.	545	\$6.03	-	-1.24	7,506,342	Hold	\$4.90		19%	-33%	-61%
	BBBY	+24% / -27%	Cons Disc.	1,592	\$12.58	5.42%	1.82	8,241,143	Hold	\$13.30		4%	-27%	-8%
	ULTA	+6% / -30%	Cons Disc.	14,600	\$248.10	-	-0.66	1,627,862	Overweight	\$292.20		3%	-30%	-12%
	SPTN	+6% / -26%	Cons Stpls.	460	\$12.66	6.13%	1.64	397,939	Hold	\$12.30		5%	-26%	-31%
	URBN	+11% / -10%	Cons Disc.	2,702	\$27.58	-	1.54	2,874,569	Overweight	\$27.70		2%	-10%	-27%
NEW	OLLI	+1% / -32%	Cons Disc.	4,016	\$63.16	-	-0.24	1,387,644	Overweight	\$72.50		7%	-32%	-31%
	SFIX	+9% / -7%	Cons Disc.	1,288	\$23.41	-	2.97	2,971,459	Overweight	\$27.00		13%	-7%	-8%
	FIZZ	+6% / -9%	Cons Stpls.	2,293	\$49.18	-	1.13	449,415	Underweight	\$36.00		2%	-9%	-52%
	DDS	+19% / -3%	Cons Disc.	1,496	\$71.31	0.86%	1.20	573,433	Underweight	\$45.80		1%	-3%	2%
	KSS	+0% / -27%	Cons Disc.	8,125	\$51.06	5.25%	1.47	3,856,973	Overweight	\$56.60		1%	-27%	-28%
NEW	SCVL	+3% / -7%	Cons Disc.	493	\$33.60	1.01%	2.44	290,120	Buy	\$35.50		7%	-7%	-14%
	LZB	+8% / +1%	Cons Disc.	1,631	\$34.97	1.51%	-0.33	314,687	Hold	\$34.70		7%	1%	23%
	SMTC	+2% / -9%	Tech	3,301	\$49.62	-	2.22	498,160	Overweight	\$53.10		2%	-9%	-2%
NEW	FAST	+7% / +3%	Cons Disc.	20,658	\$36.02	2.47%	1.52	4,683,401	Hold	\$33.50		16%	3%	37%
NEW	BBY	+2% / -5%	Cons Disc.	18,419	\$69.88	2.92%	1.36	2,587,834	Overweight	\$75.40		5%	-5%	-5%
	PANW	+1% / -11%	Tech	20,782	\$214.27	-	1.03	1,312,544	Overweight	\$263.40		2%	-11%	4%
NEW	NVDA	+7% / +4%	Tech	118,323	\$194.29	0.33%	1.84	9,233,597	Overweight	\$190.40		6%	4%	-20%
NEW	FIVE	+2% / -5%	Cons Disc.	7,410	\$133.11	-	1.38	888,151	Overweight	\$140.80		6%	-5%	13%
	VMW	-1% / -20%	Tech	16,521	\$152.08	-	1.36	1,559,570	Overweight	\$172.40		0%	-20%	3%
NEW	BIG	-4% / -45%	Cons Disc.	830	\$21.27	5.51%	0.72	1,346,165	Hold	\$27.00		1%	-45%	-51%
	SNX	+22% / +9%	Tech	5,999	\$117.46	1.29%	1.50	336,243	Buy	\$132.60		4%	9%	50%
NEW	NKE	+9% / +8%	Cons Disc.	119,070	\$95.56	0.93%	1.60	6,059,764	Overweight	\$102.60		3%	8%	25%
	HIBB	+16% / +11%	Cons Disc.	401	\$22.73	-	0.16	714,365	Hold	\$20.00		1%	11%	25%
NEW	SCS	+8% / +10%	Industrials	1,614	\$18.17	3.24%	0.78	727,205	Hold	\$17.00		3%	10%	5%
NEW	TJX	+8% / +10%	Cons Disc.	73,354	\$60.49	1.55%	1.08	5,759,669	Overweight	\$60.50		5%	10%	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

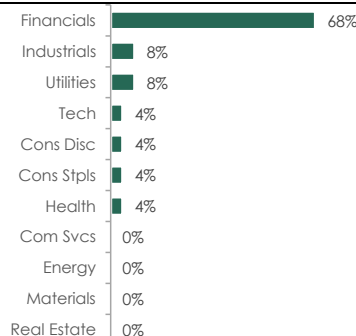
Long-term

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

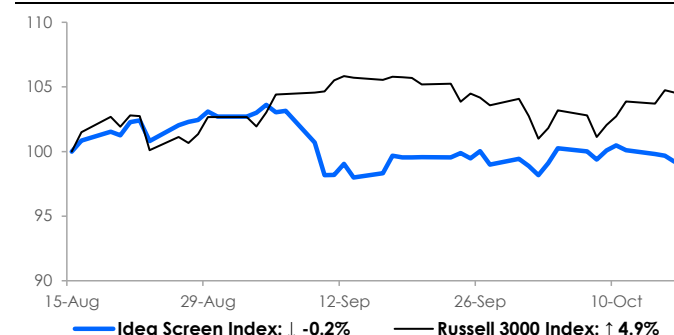
Example: 1.21 = The company's Frog in the Pan score is 1.21












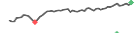









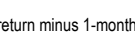
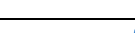


How to Use: Momentum quality is highest when price moves upward via a series of frequent gradual changes (e.g. consistent earnings growth) rather than infrequent, dramatic changes (e.g. positive clinical drug trial results). This screen highlights companies experiencing high quality, positive momentum.

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
WPC	W P Carey Inc	1.27	Financials	15,624	\$91.48	4.60%	0.34	616,520	Hold	\$85.80		0%	20%	41%
MAA	Mid Amer Apt Cmnty Inc	1.25	Financials	15,291	\$134.08	2.88%	0.17	519,317	Overweight	\$130.30		0%	28%	37%
MKTX	Marketaxess Hldgs Inc	1.25	Financials	13,204	\$349.70	0.60%	0.66	367,685	Hold	\$322.90		-3%	33%	78%
WLTW	Willis Towers Watson Pub Ltd	1.23	Financials	24,237	\$187.89	1.38%	0.97	558,310	Overweight	\$218.50		0%	6%	34%
ELS	Equity Lifestyle Ppty Inc	1.23	Financials	12,415	\$68.19	1.81%	-0.10	904,108	Hold	\$64.30		-1%	21%	45%
REXR	Rexford Indl Rlty Inc	1.23	Financials	5,074	\$46.23	1.60%	0.61	645,920	Overweight	\$47.60		3%	29%	48%
AIV	Apartment Invnt & Mgmt Co	1.22	Financials	8,044	\$54.03	2.89%	0.40	1,041,053	Hold	\$54.20		1%	12%	22%
COST	Costco Whsl Corp New	1.21	Cons Disc.	132,952	\$302.40	0.87%	1.08	2,145,442	Overweight	\$303.20		2%	23%	32%
VRSK	Verisk Analytics Inc	1.21	Financials	25,379	\$155.22	0.64%	0.58	685,267	Overweight	\$157.80		-2%	13%	33%
HSY	Hershey Co	1.21	Cons Stpls.	22,751	\$152.73	2.04%	0.12	1,173,021	Hold	\$149.10		-2%	31%	45%
WELL	Welltower Inc	1.21	Financials	36,950	\$91.18	3.82%	0.11	1,822,582	Overweight	\$89.70		0%	26%	44%
WEC	Wec Energy Group Inc	1.21	Utilities	29,304	\$92.90	2.54%	0.17	1,800,891	Underweight	\$90.30		-2%	22%	34%
ES	Eversource Energy	1.21	Utilities	27,545	\$85.12	2.53%	0.31	1,612,312	Overweight	\$83.70		0%	21%	36%
UDR	Udr Inc	1.21	Financials	14,469	\$49.41	2.78%	0.31	1,626,960	Hold	\$49.40		2%	13%	27%
CCI	Crown Castle Intl Corp New	1.20	Financials	58,031	\$139.58	3.34%	0.09	1,845,740	Overweight	\$139.10		1%	12%	31%
INVH	Invitation Homes Inc	1.20	Financials	16,351	\$30.41	1.71%	0.21	4,051,753	Buy	\$30.80		0%	26%	40%
NEW IDXX	Idexx Labs Inc	1.20	Health	24,289	\$282.13	-	1.01	373,603	Overweight	\$291.70		4%	31%	23%
NEW SUI	Sun Cmnty Inc	1.20	Financials	13,899	\$153.29	1.96%	0.15	502,729	Overweight	\$144.00		0%	30%	55%
MANH	Manhattan Assocs Inc	1.20	Tech	5,244	\$81.53	-	1.27	513,546	Overweight	\$94.00		-4%	43%	66%
NEW DLR	Digital Rlty Tr Inc	1.19	Financials	27,453	\$131.77	3.31%	-0.07	1,212,439	Overweight	\$128.20		1%	11%	19%
BAH	Booz Allen Hamilton Hldg Corp	1.19	Industrials	9,932	\$70.83	1.30%	0.39	1,027,486	Overweight	\$77.90		-1%	25%	44%
NEW TRNO	Terreno Rlty Corp	1.19	Financials	3,518	\$53.68	2.04%	0.39	313,182	Overweight	\$52.60		2%	26%	49%
WM	Waste Mgmt Inc Del	1.19	Industrials	49,330	\$116.28	1.78%	0.41	1,732,705	Overweight	\$126.50		-1%	11%	29%
SBAC	Sba Communications Corp N	1.19	Financials	27,150	\$240.04	0.64%	-0.02	631,002	Hold	\$254.00		-1%	22%	58%
AVB	Avalonbay Cmnty Inc	1.19	Financials	30,596	\$219.08	2.77%	0.46	616,583	Overweight	\$222.30		0%	13%	24%

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	23 NEW	1W: ↑ 3.2%	1M: ↑ 3.0%
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Abnormal Call Volume

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

Short-term	23 NEW	1W: ↑ 4.8%	1M: ↑ 8.6%
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Strong Volume Gainers

Top 25 stocks with above-average volume & positive performance

Short-term

Medium-term

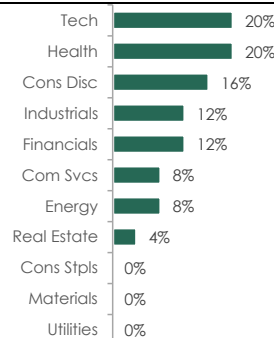
Long-term

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

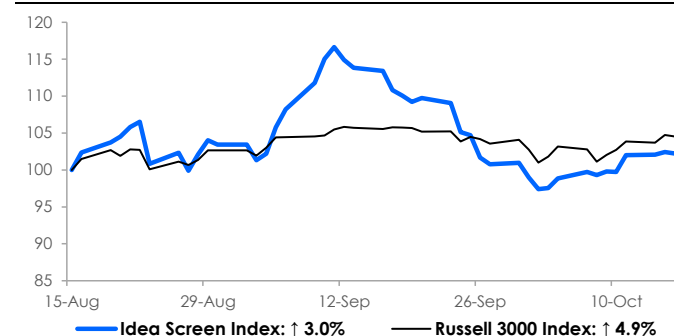
Example: 2.5x / 10% = Last week, the average daily volume was 2.5x the past 3-month's average volume and the share price increased by 10%

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



NEW	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	LLNW	Limelight Networks Inc	2.4x / 19%	Tech	436	\$3.75	-	1.14	820,037	Overweight	\$4.20		21%	21%	-24%
NEW	REI	Ring Energy Inc	1.8x / 28%	Energy	127	\$1.87	-	1.59	1,290,694	Overweight	\$4.40		30%	-65%	-77%
NEW	I	Intelsat S A	2.6x / 14%	Com Svcs.	3,792	\$26.97	-	1.59	1,610,112	Overweight	\$32.40		16%	40%	-28%
NEW	FAST	Fastenal Co	2.2x / 14%	Cons Disc.	20,658	\$36.02	2.47%	1.52	4,683,401	Hold	\$33.50		16%	3%	37%
	TNK	Teekay Tankers Ltd	4.0x / 12%	Industrials	494	\$2.13	-	1.37	2,032,808	Overweight	\$2.00		15%	103%	94%
NEW	TECD	Tech Data Corp	1.7x / 16%	Tech	4,442	\$124.77	-	1.80	351,421	Hold	\$118.20		18%	18%	73%
NEW	AAN	Aarons Inc	1.8x / 12%	Financials	4,849	\$71.79	0.20%	1.21	585,244	Buy	\$75.60		14%	35%	42%
NEW	HMHC	Houghton Mifflin Harcourt Co	1.6x / 13%	Cons Disc.	649	\$5.22	-	1.11	535,434	Overweight	\$7.90		15%	-33%	-22%
NEW	CDR	Cedar Realty Trust Inc	1.4x / 17%	Financials	305	\$3.43	5.80%	0.58	383,890	Hold	\$4.20		19%	7%	-15%
	ROKU	Roku Inc	1.4x / 18%	Cons Disc.	11,880	\$139.07	-	1.58	16,048,145	Overweight	\$134.90		20%	146%	129%
NEW	CRMD	Cormedix Inc	1.4x / 20%	Health	156	\$6.22	-	0.85	274,579	Buy	\$20.50		22%	-26%	-35%
NEW	ACM	Aecom	1.8x / 10%	Industrials	6,479	\$41.08	-	1.29	982,446	Overweight	\$44.40		12%	26%	30%
NEW	URI	United Rentals Inc	1.4x / 11%	Financials	9,869	\$127.90	-	2.91	1,507,192	Overweight	\$158.20		13%	2%	-8%
NEW	GLUU	Glu Mobile Inc	2.7x / 8%	Tech	858	\$5.88	-	3.03	3,337,436	Buy	\$7.90		10%	-44%	-8%
NEW	SNBR	Sleep Number Corp	2.1x / 8%	Cons Disc.	1,373	\$48.30	-	1.70	570,492	Hold	\$44.60		10%	1%	44%
NEW	ADTN	Adtran Inc	1.6x / 9%	Tech	469	\$9.81	3.75%	1.52	354,488	Hold	\$11.30		11%	-33%	-35%
NEW	KRA	Kraton Corporation	3.2x / 8%	Industrials	710	\$22.39	-	2.01	256,342	Hold	\$26.60		10%	-39%	-41%
NEW	VRAY	Viewray Inc	1.3x / 12%	Health	260	\$2.64	-	0.56	2,381,132	Buy	\$6.80		14%	-64%	-72%
NEW	OSUR	Orasure Technologies Inc	1.2x / 11%	Health	523	\$8.48	-	1.00	594,598	Hold	\$7.50		14%	-11%	-42%
NEW	MDR	Mcdermott Intl Inc	1.2x / 25%	Energy	451	\$2.48	-	5.63	16,079,714	Hold	\$7.30		27%	-76%	-84%
NEW	RDFN	Redfin Corp	1.2x / 14%	Real Estate	1,662	\$18.10	-	1.51	930,675	Overweight	\$22.90		16%	-17%	5%
NEW	PINC	Premier Inc	1.4x / 8%	Health	2,045	\$32.31	-	0.41	739,013	Overweight	\$42.90		10%	2%	-30%
NEW	KEM	Kemet Corp	1.2x / 13%	Tech	1,326	\$22.85	0.88%	1.91	1,212,812	Buy	\$26.30		15%	30%	29%
NEW	UNH	Unitedhealth Group Inc	1.7x / 7%	Health	230,921	\$243.67	1.82%	0.69	4,086,313	Buy	\$285.90		9%	12%	-9%
NEW	EROS	Eros Intl Plc	1.1x / 20%	Com Svcs.	158	\$1.66	-	0.47	4,027,157	Buy	\$3.00		22%	-80%	-85%

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

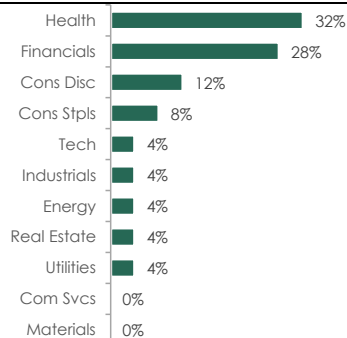
Long-term

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

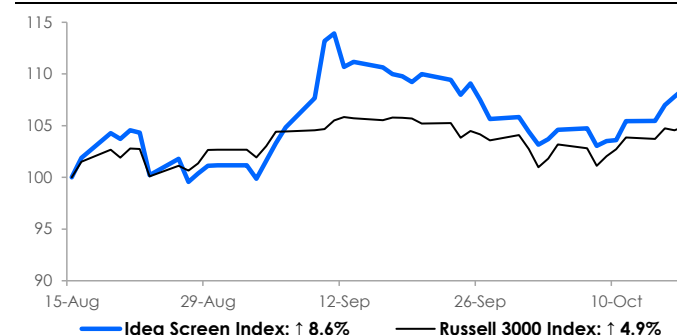
Example: 3.4x = Over the last week, investors traded 3.4x more call options than the average over the past 3-months

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	EPRT	Essential Pptys Rlty Tr Inc	7.1x	Real Estate	1,852	\$24.27	3.70%	-0.24	1,572,081	Overweight	\$23.70		1%	28%	73%
NEW	MSM	Msc Indl Direct Inc	7.0x	Cons Disc.	3,241	\$72.00	4.23%	1.01	436,659	Hold	\$75.10		4%	-14%	-13%
NEW	OII	Oceaneering Intl Inc	6.6x	Energy	1,361	\$13.76	-	1.59	1,284,916	Overweight	\$17.50		2%	-20%	-46%
NEW	ACHN	Achillion Pharmaceuticals In	6.3x	Health	867	\$6.20	-	2.72	2,448,770	Buy	\$8.00		73%	111%	100%
NEW	KDMN	Kadmon Hldgs Inc	6.1x	Health	364	\$2.81	-	0.07	630,435	Buy	\$12.50		8%	18%	-2%
NEW	AJRD	Aerojet Rocketdyne Hldgs Inc	6.0x	Industrials	3,777	\$48.01	-	-0.03	636,200	Overweight	\$51.70		1%	50%	47%
NEW	OFC	Corporate Office Pptys Tr	5.2x	Financials	3,308	\$29.55	3.78%	0.32	630,934	Hold	\$30.10		2%	9%	5%
NEW	RARX	Ra Pharmaceuticals Inc	5.2x	Health	2,202	\$46.75	-	2.01	951,087	Overweight	\$48.20		2%	123%	185%
	SRC	Spirit Rlty Cap Inc New	4.6x	Financials	4,339	\$48.15	5.17%	0.56	886,015	Hold	\$48.00		-1%	22%	23%
NEW	INO	Inovio Pharmaceuticals Inc	4.6x	Health	234	\$2.36	-	2.80	574,087	Buy	\$9.10		9%	-37%	-57%
NEW	ASMB	Assembly Biosciences Inc	4.4x	Health	399	\$15.51	-	0.24	304,122	Buy	\$38.80		83%	-4%	-39%
NEW	SCVL	Shoe Carnival Inc	4.3x	Cons Disc.	493	\$33.60	1.01%	2.44	290,120	Buy	\$35.50		7%	-7%	-14%
NEW	SMPL	Simply Good Foods Co	4.2x	Cons Stpls.	2,430	\$25.50	-	1.31	746,413	Buy	\$30.60		-6%	12%	34%
NEW	ASB	Associated Banc Corp	4.2x	Financials	3,289	\$20.28	3.35%	1.29	990,176	Hold	\$21.80		4%	-11%	-20%
NEW	ENVA	Enova Intl Inc	4.2x	Financials	709	\$20.85	-	1.57	258,200	Buy	\$35.60		6%	-18%	-16%
NEW	MFA	Mfa Finl Inc	4.0x	Financials	3,411	\$7.57	10.64%	0.48	2,414,009	Overweight	\$7.80		0%	2%	8%
	FATE	Fate Therapeutics Inc	4.0x	Health	1,105	\$14.68	-	0.83	764,822	Buy	\$25.70		5%	-6%	1%
NEW	SNBR	Sleep Number Corp	3.9x	Cons Disc.	1,373	\$48.30	-	1.70	570,492	Hold	\$44.60		10%	1%	44%
NEW	KURA	Kura Oncology Inc	3.9x	Health	676	\$14.96	-	1.22	276,459	Buy	\$27.50		15%	2%	-6%
NEW	SAGE	Sage Therapeutics Inc	3.8x	Health	7,481	\$144.83	-	0.21	378,563	Buy	\$204.10		7%	-10%	19%
NEW	FIZZ	National Beverage Corp	3.7x	Cons Stpls.	2,293	\$49.18	-	1.13	449,415	Underweight	\$36.00		2%	-9%	-52%
NEW	HPP	Hudson Pac Pptys Inc	3.7x	Financials	5,195	\$33.65	2.99%	0.81	730,204	Buy	\$38.30		1%	-1%	7%
NEW	POR	Portland Gen Elec Co	3.6x	Utilities	5,049	\$56.49	2.74%	0.38	566,458	Underweight	\$54.40		0%	12%	22%
NEW	FNB	Fnb Corp Pa	3.6x	Financials	3,944	\$12.14	3.99%	1.30	1,608,563	Buy	\$13.60		6%	6%	1%
NEW	FSCT	Forescout Technologies Inc	3.6x	Tech	1,210	\$26.19	-	1.32	582,805	Overweight	\$40.20		7%	-31%	-12%

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	21 NEW	1W: ↑ 3.2%	1M: ↓ -1.9%
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Bullish 50/200dma Crossovers

Stocks with 50dma crossing higher than the 200dma

Medium-term	19 NEW	1W: ↑ 0.7%	1M: ↑ 5.4%
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Gap Ups

Top 25 stocks with the best 1-week price change

Short-term	24 NEW	1W: ↑ 3.8%	1M: ↑ 4.6%
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Most Oversold - Bollinger Bands

Top 25 stocks most oversold vs 50dma

Short-term

Medium-term

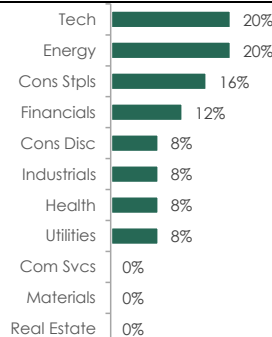
Long-term

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

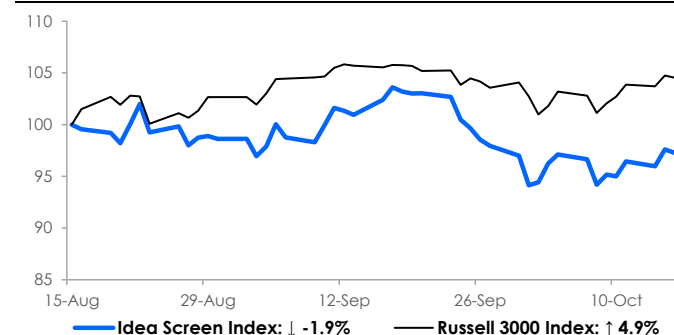
Example: -1.8 = The current stock price is 1.8 stdev (based on recent volatility) below the 50dma

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	LHX	L3Harris Technologies Inc	-2.9	Industrials	44,724	\$200.94	1.45%	0.37	1,374,773	Buy	\$241.70		-4%	21%	17%
NEW	BYND	Beyond Meat Inc	-2.7	Cons Stpls	7,100	\$117.35	-	2.95	4,441,123	Hold	\$147.10		-14%		
NEW	PGR	Progressive Corp Ohio	-2.7	Financials	41,781	\$71.47	0.55%	0.60	2,977,777	Overweight	\$87.50		-4%	-6%	1%
NEW	LBRT	Liberty Oilfield Svcs Inc	-2.4	Energy	628	\$8.36	2.38%	2.26	890,881	Overweight	\$15.00		-10%	-51%	-60%
	SOI	Solaris Oilfield Infrstr Inc	-2.4	Energy	357	\$11.27	3.57%	1.34	432,400	Buy	\$17.40		-5%	-39%	-35%
	FSCT	Forescout Technologies Inc	-2.4	Tech	1,210	\$26.19	-	1.32	582,805	Overweight	\$40.20		7%	-31%	-12%
NEW	ESTC	Elastic N V	-2.4	Tech	5,951	\$74.90	-	1.45	1,322,993	Overweight	\$105.40		-10%	-10%	7%
	PBYI	Puma Biotechnology Inc	-2.4	Health	260	\$6.68	-	1.00	1,551,825	Underweight	\$16.60		-8%	-80%	-85%
NEW	NI	Nisource Inc	-2.3	Utilities	10,435	\$27.95	2.86%	0.32	3,048,218	Overweight	\$30.40		-4%	1%	12%
	CXP	Columbia Ppty Tr Inc	-2.3	Financials	2,342	\$20.03	3.94%	0.96	440,072	Overweight	\$23.70		-1%	-10%	-9%
NEW	CL	Colgate Palmolive Co	-2.3	Cons Stpls	58,413	\$68.08	2.54%	0.78	3,251,839	Hold	\$73.80		-4%	-1%	7%
NEW	ZEN	Zendesk Inc	-2.2	Tech	7,545	\$67.98	-	1.34	1,894,133	Buy	\$102.20		-3%	-16%	8%
NEW	WDAY	Workday Inc	-2.2	Tech	25,884	\$157.83	-	0.80	1,980,542	Overweight	\$212.90		-9%	-17%	15%
NEW	NOC	Northrop Grumman Corp	-2.1	Industrials	60,280	\$356.27	1.45%	0.77	941,922	Overweight	\$389.30		-3%	28%	15%
NEW	EXC	Exelon Corp	-2.1	Utilities	42,808	\$44.06	3.23%	0.73	5,624,356	Overweight	\$53.40		-7%	-10%	2%
NEW	TRV	Travelers Companies Inc	-2.1	Financials	36,579	\$140.48	2.30%	0.54	1,188,465	Hold	\$148.50		-1%	3%	11%
NEW	CBRL	Cracker Barrel Old Ctry Stor	-2.1	Cons Disc	3,725	\$154.84	3.33%	0.96	373,830	Hold	\$166.10		-2%	1%	-2%
NEW	FNKO	Funko Inc	-2.0	Cons Disc	569	\$17.50	-	1.31	930,920	Buy	\$28.00		-12%	-8%	-8%
NEW	SM	Sm Energy Co	-2.0	Energy	862	\$7.64	1.30%	0.46	3,982,336	Overweight	\$14.60		-6%	-57%	-74%
NEW	WTR	Select Energy Svcs Inc	-2.0	Energy	598	\$7.46	-	1.20	428,437	Buy	\$11.80		-5%	-39%	-36%
NEW	IQV	Iqvia Hldgs Inc	-2.0	Health	28,225	\$143.35	-	0.74	1,217,511	Buy	\$176.10		-1%	8%	11%
NEW	PFGC	Performance Food Group Co	-2.0	Cons Stpls	4,547	\$43.09	-	0.34	633,401	Overweight	\$49.60		-1%	5%	44%
NEW	RES	Rpc Inc	-2.0	Energy	976	\$4.55	4.26%	0.71	2,803,530	Hold	\$5.10		-4%	-64%	-71%
NEW	TWNY	Hostess Brands Inc	-2.0	Cons Stpls	1,610	\$13.32	-	0.09	1,319,685	Overweight	\$16.00		-2%	2%	22%
NEW	MRCY	Mercury Sys Inc	-2.0	Tech	4,042	\$72.87	-	-0.36	570,207	Overweight	\$82.60		-2%	9%	52%

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

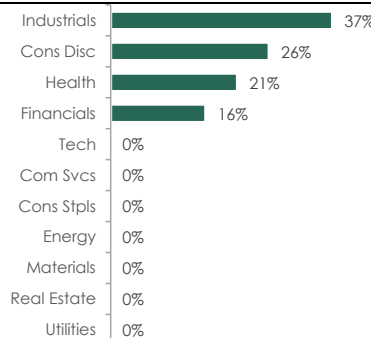
Long-term

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

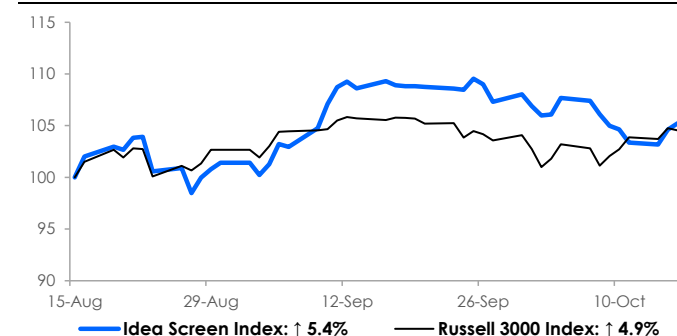
Example: The top company in the screen is the (1) most recent company to experience a 50/200dma crossover event and (2) has the highest difference between the 50dma and 200dma.

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



NEW	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	NAT	Nordic American Tankers Limi	+5.6%	Industrials	563	\$3.95	2.25%	1.16	2,572,815	Overweight	\$4.30		3%	92%	70%
NEW	AIMT	Aimmune Therapeutics Inc	+1.9%	Health	1,585	\$25.29	-	1.19	973,032	Overweight	\$47.70		4%	24%	-12%
NEW	XXII	22Nd Centy Group Inc	+1.4%	Health	251	\$2.00	-	1.70	1,166,458	Buy	\$11.50		-3%	6%	-34%
NEW	UE	Urban Edge Pptys	+1.1%	Financials	2,454	\$20.25	4.37%	0.89	906,176	Hold	\$19.80		4%	9%	-1%
NEW	MNTA	Momenta Pharmaceuticals In	+1.1%	Health	1,397	\$14.15	-	0.98	493,188	Overweight	\$23.20		8%	3%	-6%
NEW	DKS	Dicks Sporting Goods Inc	+0.6%	Cons Disc.	2,581	\$39.17	2.84%	1.34	2,200,129	Hold	\$37.80		0%	-2%	16%
NEW	FLIR	Flir Sys Inc	+0.6%	Industrials	7,205	\$53.13	1.27%	1.21	803,079	Buy	\$59.10		2%	7%	-7%
NEW	DE	Deere & Co	+0.5%	Industrials	54,202	\$172.14	1.78%	1.52	1,959,657	Overweight	\$170.80		3%	4%	14%
NEW	SPWH	Sportsmans Whse Hldgs Inc	+0.4%	Cons Disc.	273	\$6.31	-	2.16	493,759	Buy	\$6.10		0%	29%	24%
NEW	LUV	Southwest Airs Co	+0.4%	Industrials	28,951	\$53.86	1.34%	1.36	3,645,726	Overweight	\$60.60		0%	2%	-9%
NEW	LZB	La Z Boy Inc	+0.4%	Cons Disc.	1,631	\$34.97	1.51%	-0.33	314,687	Hold	\$34.70		7%	1%	23%
NEW	RHP	Ryman Hospitality Pptys Inc	+0.4%	Financials	4,229	\$82.21	4.36%	0.27	268,902	Overweight	\$87.40		2%	2%	5%
NEW	SCS	Steelcase Inc	+0.3%	Industrials	1,614	\$18.17	3.24%	0.78	727,205	Hold	\$17.00		3%	10%	5%
NEW	WRE	Washington Real Estate Inv	+0.2%	Financials	2,310	\$28.85	4.21%	0.90	309,586	Hold	\$28.90		3%	4%	2%
NEW	EA	Electronic Arts Inc	+0.1%	Cons Disc.	28,516	\$96.76	-	0.19	3,214,416	Overweight	\$111.50		5%	5%	-11%
NEW	RGS	Regis Corp Minn	+0.1%	Cons Disc.	745	\$20.65	-	0.43	332,394	Buy	\$25.50		4%	4%	5%
NEW	BDSI	Biodelivery Sciences Intl In	+0.1%	Health	461	\$5.15	-	0.43	665,057	Buy	\$7.40		10%	10%	38%
NEW	LECO	Lincoln Elec Hldgs Inc	+0.0%	Industrials	5,423	\$87.78	2.19%	1.16	368,338	Hold	\$91.00		7%	-2%	1%
NEW	EAF	Graftech Intl Ltd	+0.0%	Industrials	3,289	\$11.32	3.08%	1.41	1,314,704	Buy	\$17.60		2%	-19%	-35%



Gap Ups

Top 25 stocks with the best 1-week price change

Short-term

Medium-term

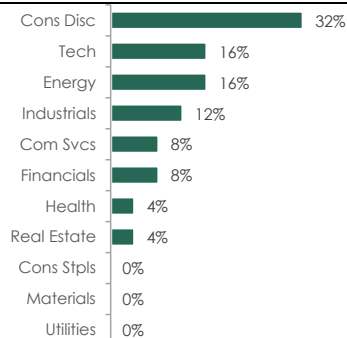
Long-term

Calculation: Best 1-week % price change

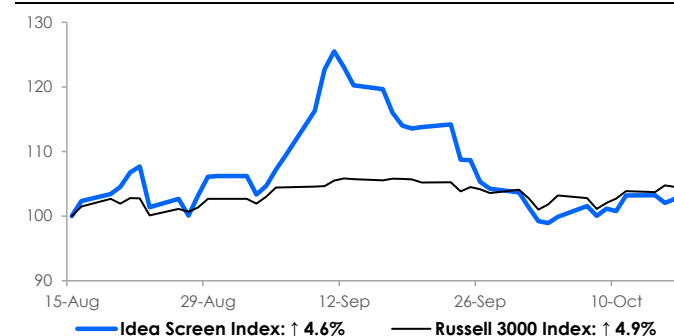
Example: +25% = Current stock price is 25% higher than 1-week ago

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	REI	Ring Energy Inc	+29.9%	Energy	127	\$1.87	-	1.59	1,290,694	Overweight	\$4.40		30%	-65%	-77%
NEW	CBL	Cbl & Assoc Pptys Inc	+27.4%	Financials	258	\$1.49	-	3.83	2,451,518	Underweight	\$1.20		27%	16%	-57%
	MDR	Mcdermott Intl Inc	+27.2%	Energy	451	\$2.48	-	5.63	16,079,714	Hold	\$7.30		27%	-76%	-84%
NEW	TEN	Tenneco Inc	+26.4%	Cons Disc.	751	\$13.15	-	4.16	1,411,764	Overweight	\$13.50		26%	-49%	-62%
NEW	YRCW	Yrc Worldwide Inc	+26.1%	Industrials	156	\$4.30	-	3.64	1,226,607	Overweight	\$9.40		26%	-45%	-51%
NEW	EROS	Eros Intl Plc	+22.1%	Com Svcs.	158	\$1.66	-	0.47	4,027,157	Buy	\$3.00		22%	-80%	-85%
NEW	CRMD	Cormedix Inc	+21.7%	Health	156	\$6.22	-	0.85	274,579	Buy	\$20.50		22%	-26%	-35%
NEW	LLNW	Limelight Networks Inc	+21.4%	Tech	436	\$3.75	-	1.14	820,037	Overweight	\$4.20		21%	21%	-24%
NEW	ROKU	Roku Inc	+19.8%	Cons Disc.	11,880	\$139.07	-	1.58	16,048,145	Overweight	\$134.90		20%	146%	129%
NEW	GME	Gamestop Corp New	+19.4%	Cons Disc.	545	\$6.03	-	-1.24	7,506,342	Hold	\$4.90		19%	-33%	-61%
NEW	CDR	Cedar Realty Trust Inc	+18.7%	Financials	305	\$3.43	5.80%	0.58	383,890	Hold	\$4.20		19%	7%	-15%
NEW	MR	Montage Res Corp	+18.1%	Energy	135	\$3.78	-	0.77	570,575	Hold	\$9.60		18%	-72%	-80%
NEW	TECD	Tech Data Corp	+17.8%	Tech	4,442	\$124.77	-	1.80	351,421	Hold	\$118.20		18%	18%	73%
NEW	ADNT	Adient Plc	+17.7%	Cons Disc.	2,290	\$24.46	-	3.33	1,430,400	Hold	\$22.10		18%	-4%	-20%
NEW	TWI	Titan Intl Inc III	+16.6%	Industrials	161	\$2.67	0.74%	2.51	377,521	Overweight	\$5.00		17%	-61%	-63%
NEW	LOVE	Lovesac Company	+16.5%	Cons Disc.	278	\$19.12	-	1.67	287,873	Buy	\$35.80		17%	-37%	-13%
NEW	TLRD	Tailored Brands Inc	+16.4%	Cons Disc.	226	\$4.46	16.74%	2.22	3,428,747	Hold	\$5.50		16%	-46%	-81%
NEW	RDFN	Redfin Corp	+16.2%	Real Estate	1,662	\$18.10	-	1.51	930,675	Overweight	\$22.90		16%	-17%	5%
NEW	SWN	Southwestern Energy Co	+16.2%	Energy	1,164	\$2.15	-	0.42	21,216,871	Hold	\$2.50		16%	-52%	-61%
NEW	FAST	Fastenal Co	+16.1%	Cons Disc.	20,658	\$36.02	2.47%	1.52	4,683,401	Hold	\$33.50		16%	3%	37%
NEW	USAT	Usa Technologies Inc	+15.8%	Tech	454	\$7.11	-	0.22	1,641,454	Overweight	\$9.50		16%	40%	11%
NEW	I	Intelsat S A	+15.8%	Com Svcs.	3,792	\$26.97	-	1.59	1,610,112	Overweight	\$32.40		16%	40%	-28%
NEW	GTES	Gates Industrial Corporatin P	+15.6%	Industrials	2,860	\$9.86	-	1.65	606,066	Overweight	\$11.40		16%	-39%	-41%
NEW	HMHC	Houghton Mifflin Harcourt Co	+15.5%	Cons Disc.	649	\$5.22	-	1.11	535,434	Overweight	\$7.90		15%	-33%	-22%
NEW	PLT	Plantronics Inc New	+15.1%	Tech	1,497	\$37.83	1.60%	1.66	445,686	Buy	\$63.80		15%	-28%	-34%

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	12 NEW	1W: ↑ 3.4%	1M: ↑ 9.4%
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Analyst Price Target Upside

Top 25 stocks with most upside to 1Y price target

Long-term	16 NEW	1W: ↑ 5.1%	1M: ↑ 1.2%
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Recent Upgrades

Top 25 stocks by net analyst upgrades over 1-month

Short-term

Medium-term

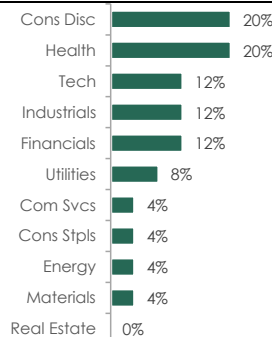
Long-term

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.

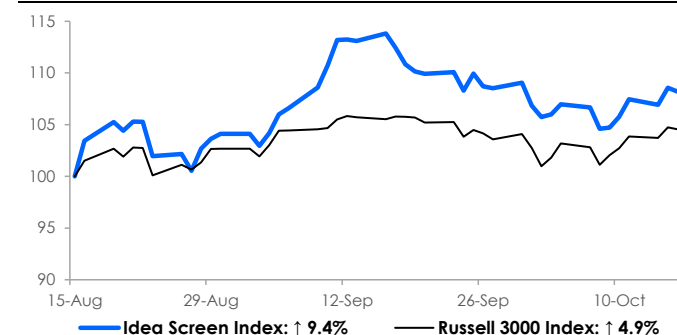
Example: -1.0 / 2.0 = The average analyst rating moved down 1 point from 3.0 (sell rating) to 2.0 (hold rating)

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
NEW	NAT	Nordic American Tankers Limi	-0.4 / 1.4	Industrials	563	\$3.95	2.25%	1.16	2,572,815	Overweight	\$4.30		3%	92%	70%
	IBKR	Interactive Brokers Group In	-0.3 / 1.7	Financials	3,512	\$45.76	0.87%	1.27	517,550	Overweight	\$51.40		-3%	-16%	-15%
NEW	TPH	Tri Pointe Group Inc	-0.3 / 1.6	Cons Disc.	2,252	\$15.83	-	0.56	1,560,174	Overweight	\$15.10		10%	13%	37%
NEW	ARNC	Arconic Inc	-0.3 / 1.4	Materials	12,193	\$27.70	0.29%	1.60	3,133,964	Overweight	\$30.00		6%	39%	23%
	MTCH	Match Group Inc	-0.2 / 1.5	Tech	5,386	\$75.80	-	-0.14	2,385,594	Overweight	\$94.30		0%	29%	33%
	IRDM	Iridium Communications Inc	-0.2 / 1.2	Com Svcs.	3,166	\$24.20	-	2.16	838,388	Buy	\$29.60		8%	-8%	22%
	AOBC	American Outdoor Brands Co	-0.2 / 1.6	Industrials	375	\$6.84	-	0.82	1,101,771	Overweight	\$10.10		2%	-30%	-53%
	WST	West Pharmaceutical Svsc Inc	-0.2 / 1.4	Health	10,444	\$141.61	0.46%	1.02	340,870	Overweight	\$142.80		0%	27%	19%
	MFA	Mfa Finl Inc	-0.2 / 1.6	Financials	3,411	\$7.57	10.64%	0.48	2,414,009	Overweight	\$7.80		0%	2%	8%
	DIN	Dine Brands Global Inc	-0.2 / 1.1	Cons Disc.	1,241	\$72.28	3.83%	0.35	356,028	Buy	\$105.00		3%	-17%	-19%
	BKH	Black Hills Corp	-0.2 / 1.7	Utilities	4,775	\$78.19	2.61%	0.36	373,546	Overweight	\$79.80		1%	9%	27%
	POR	Portland Gen Elec Co	-0.2 / 2.3	Utilities	5,049	\$56.49	2.74%	0.38	566,458	Underweight	\$54.40		0%	12%	22%
NEW	MUSA	Murphy Usa Inc	-0.2 / 2.0	Cons Disc.	2,875	\$89.93	-	0.58	306,589	Hold	\$89.30		6%	6%	11%
NEW	NFG	National Fuel Gas Co N J	-0.2 / 1.8	Energy	3,869	\$44.83	3.87%	0.62	755,123	Hold	\$48.50		3%	-25%	-22%
	LGND	Ligand Pharmaceuticals Inc	-0.2 / 1.0	Health	2,057	\$108.18	-	1.36	421,004	Buy	\$196.20		5%	-10%	-47%
	FN	Fabrinet	-0.2 / 1.3	Tech	1,924	\$52.21	-	2.52	363,666	Overweight	\$60.20		7%	-13%	13%
NEW	RPM	Rpm Intl Inc	-0.2 / 1.5	Industrials	8,921	\$68.79	2.11%	1.44	683,729	Overweight	\$74.40		1%	12%	16%
NEW	FBM	Foundation Bldg Matls Inc	-0.2 / 1.2	Cons Disc.	779	\$18.13	-	0.26	418,496	Buy	\$20.30		9%	43%	59%
NEW	BBBY	Bed Bath & Beyond Inc	-0.2 / 1.9	Cons Disc.	1,592	\$12.58	5.42%	1.82	8,241,143	Hold	\$13.30		4%	-27%	-8%
NEW	NVCR	Novocure Ltd	-0.1 / 1.3	Health	7,652	\$77.94	-	0.08	834,289	Overweight	\$86.00		3%	81%	72%
NEW	PEN	Penumbra Inc	-0.1 / 1.0	Health	5,111	\$146.90	-	1.59	550,272	Buy	\$178.80		3%	16%	3%
NEW	AEIS	Advanced Energy Inds	-0.1 / 1.5	Tech	2,069	\$54.01	-	1.85	251,991	Overweight	\$63.50		0%	-5%	12%
	VRRM	Verra Mobility Corp	-0.1 / 1.2	Financials	2,314	\$14.59	-	-0.10	854,952	Buy	\$16.80		4%	8%	39%
NEW	BGS	B & G Foods Inc New	-0.1 / 2.0	Cons Stpls.	1,072	\$16.40	11.52%	0.14	1,388,245	Hold	\$22.50		-1%	-33%	-40%
	STE	Steris Plc	-0.1 / 1.4	Health	12,123	\$143.15	1.04%	0.68	459,130	Overweight	\$151.80		2%	19%	30%

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

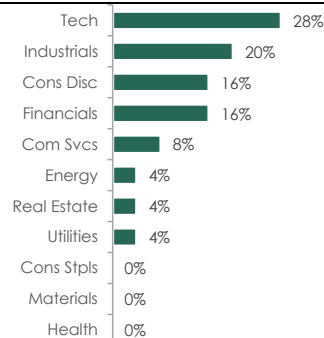
Long-term

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

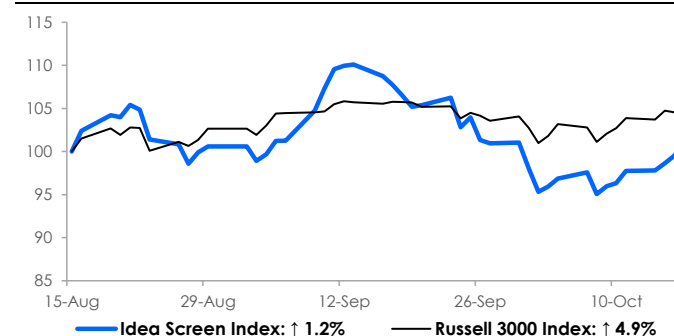
Example: 40% = Average analyst price target is 40% higher than the current share price

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
	CISN	Cision Ltd	58%	Tech	1,313	\$8.85	-	1.38	774,555	Overweight	\$14.00		11%	-28%	-43%
NEW	AVYA	Avaya Hldgs Corp	49%	Tech	1,367	\$12.31	-	0.21	2,728,335	Overweight	\$18.40		0%	-35%	-35%
	MEET	Meet Group Inc	49%	Tech	326	\$4.42	-	0.97	1,269,899	Buy	\$6.60		4%	-12%	-7%
NEW	MBUU	Malibu Boats Inc	48%	Cons Disc.	656	\$31.97	-	1.32	276,463	Buy	\$47.40		8%	-22%	-35%
	UPLD	Upland Software Inc	38%	Tech	1,015	\$40.22	-	0.65	363,231	Buy	\$55.60		6%	-1%	17%
	INSG	Inseego Corp	34%	Tech	397	\$4.99	-	1.92	984,533	Buy	\$6.70		0%	11%	31%
NEW	ACCO	Acco Brands Corp	33%	Industrials	954	\$9.74	2.50%	-0.11	573,909	Overweight	\$13.00		1%	9%	-5%
NEW	CDK	Cdk Global Inc	31%	Industrials	5,852	\$48.20	1.25%	1.20	869,928	Overweight	\$63.30		6%	-21%	-17%
	FBP	First Bancorp P R	30%	Financials	2,223	\$10.23	1.18%	0.85	1,215,489	Buy	\$13.30		3%	-11%	13%
NEW	TLYS	Tillys Inc	29%	Cons Disc.	228	\$10.34	-	3.10	306,558	Buy	\$13.30		6%	-8%	-41%
NEW	JLL	Jones Lang Lasalle Inc	29%	Real Estate	7,385	\$143.33	0.60%	1.51	302,826	Buy	\$184.20		6%	-6%	8%
NEW	GRPN	Groupon Inc	26%	Com Svcs.	1,709	\$3.01	-	1.30	5,470,648	Hold	\$3.80		9%	-13%	-16%
	FIT	Fitbit Inc	26%	Cons Disc.	904	\$3.98	-	1.71	5,762,088	Hold	\$5.00		12%	-26%	-20%
NEW	ECPG	Encore Cap Group Inc	25%	Financials	1,057	\$34.04	-	-0.02	343,562	Buy	\$42.60		10%	19%	14%
	ENPH	Enphase Energy Inc	24%	Tech	3,062	\$25.10	-	-2.22	5,219,408	Overweight	\$31.10		2%	158%	410%
NEW	CPA	Copa Holdings Sa	23%	Industrials	3,096	\$98.82	2.63%	0.57	309,766	Buy	\$121.20		-1%	23%	24%
NEW	IRDM	Iridium Communications Inc	22%	Com Svcs.	3,166	\$24.20	-	2.16	838,388	Buy	\$29.60		8%	-8%	22%
NEW	VST	Vistra Energy Corp	22%	Utilities	13,197	\$26.84	1.88%	0.73	4,242,187	Buy	\$32.80		0%	5%	15%
NEW	COLM	Columbia Sportswear Co	22%	Cons Disc.	6,838	\$101.22	0.97%	0.87	281,423	Overweight	\$123.50		4%	-2%	14%
	TILE	Interface Inc	22%	Industrials	873	\$14.94	1.79%	1.36	379,986	Overweight	\$18.20		10%	-11%	-27%
NEW	NMIH	Nmi Hldgs Inc	21%	Financials	1,897	\$27.99	-	0.26	432,255	Buy	\$34.00		6%	3%	38%
NEW	EEFT	Euronet Worldwide Inc	21%	Tech	8,069	\$148.09	-	0.31	418,633	Buy	\$179.40		2%	-1%	28%
NEW	RDN	Radian Group Inc	21%	Financials	4,793	\$23.58	0.04%	0.64	1,160,872	Overweight	\$28.50		3%	4%	20%
	MPC	Marathon Pete Corp	21%	Energy	42,198	\$64.10	3.38%	1.77	6,072,748	Buy	\$77.40		4%	6%	-19%
NEW	JBLU	Jetblue Awsy Corp	20%	Industrials	5,093	\$17.19	-	1.10	4,513,990	Hold	\$20.70		2%	1%	2%

Note: Biotechs, 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.

Volatility Screens

Volatility is a backward looking measurement of the variability in a stock's share price over time. High (low) volatility equates to a stock's price moving up and down more (less) rapidly than the broader market. Volatility is often defined as "beta". Beta quantifies a stock's volatility in relation to the market. For example, a beta of 1.4 is assumed to be 40% more volatile than the market, while a beta of 0.8 is assumed to be 20% less volatile than the market.

List of Screens & Key Metrics

Low-Beta / Big-Alpha (6-Months)

Top 25 stocks by lowest 6-month beta (vs S&P 500) and highest return

Long-term	6 NEW	1W: ↑ 0.3%	1M: ↓ -9.2%
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Low-Beta / Big-Alpha (6-Months)

Top 25 stocks by lowest 6-month beta (vs S&P 500) and highest return

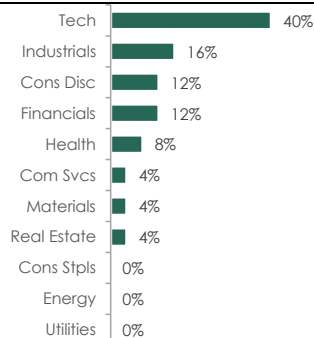
Short-term Medium-term Long-term

Calculation: Stocks that over the past 6 months have produced the combined (1) lowest beta (vs the S&P 500) and (2) highest price return

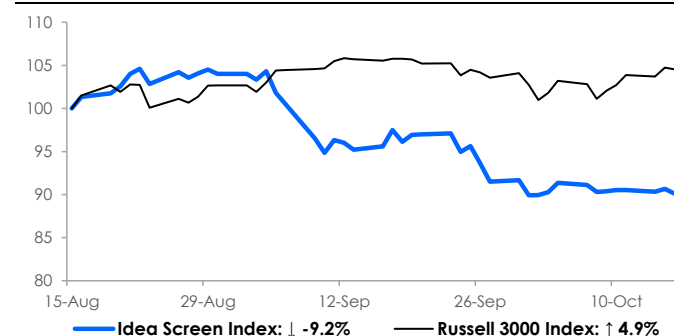
Example: -0.5 / 70% = Stock has beta of -0.5 vs S&P 500 and returned 70% over the past 6 months

How to Use: Low beta stocks are expected to make smaller moves than the overall market. Companies with low beta and high returns indicate a unique catalyst is occurring within the company, which could mean further price appreciation.

Sector Breakdown (%)



Performance vs Russell 3000



Ticker	Company	6M Beta / 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
ENPH	Enphase Energy Inc	-2.2 / 158%	Tech	3,062	\$25.10	-	-2.22	5,219,408	Overweight	\$31.10		2%	158%	410%
RNG	Ringcentral Inc	-0.4 / 63%	Tech	12,211	\$170.17	-	-0.36	1,014,676	Buy	\$165.80		-2%	63%	109%
NG	Novagold Res Inc	-0.7 / 52%	Materials	2,093	\$8.41	-	-0.65	332,559	Buy	\$12.00		-4%	52%	52%
PODD	Insulet Corp	-0.3 / 89%	Health	9,431	\$156.48	-	-0.29	910,542	Overweight	\$143.30		1%	89%	69%
STAR	Istar Inc	-0.3 / 53%	Financials	810	\$13.03	3.03%	-0.31	617,280	Hold	\$15.30		3%	53%	19%
BLD	Topbuild Corp	-0.4 / 41%	Industrials	3,495	\$101.94	-	-0.43	275,175	Overweight	\$100.60		5%	41%	104%
RUBI	Rubicon Proj Inc	-0.3 / 45%	Tech	477	\$9.00	-	-0.32	832,614	Buy	\$11.30		9%	45%	139%
CBLK	Carbon Black Inc	0.1 / 102%	Tech	-	\$26.00	-	0.07	1,601,227	Hold	\$26.00		0%	102%	37%
APPN	Appian Corp	-0.7 / 33%	Tech	1,444	\$43.31	-	-0.69	737,393	Hold	\$40.80		-11%	33%	66%
AJRD	Aerojet Rocketdyne Hldgs Inc	0.0 / 50%	Industrials	3,777	\$48.01	-	-0.03	636,200	Overweight	\$51.70		1%	50%	47%
NVCR	Novocure Ltd	0.1 / 81%	Health	7,652	\$77.94	-	0.08	834,289	Overweight	\$86.00		3%	81%	72%
SHAK	Shake Shack Inc	0.1 / 58%	Cons Disc.	2,805	\$91.78	-	0.06	951,869	Overweight	\$82.80		-1%	58%	51%
IRT	Independence Rlty Tr Inc	0.0 / 48%	Financials	1,355	\$15.02	4.83%	0.02	547,490	Overweight	\$13.40		3%	48%	52%
MDCA	Mdc Partners Inc	-0.3 / 33%	Com Svcs.	206	\$2.87	-	-0.33	256,508	-	-		8%	33%	-4%
CONE	Cyrusone Inc	-0.2 / 33%	Financials	8,586	\$75.85	2.63%	-0.23	989,570	Overweight	\$72.50		-1%	33%	23%
NEW	NCI	-0.1 / 34%	Industrials	-	\$27.99	0.71%	-0.11	428,218	Hold	-		0%	34%	28%
	SWCH	-0.1 / 39%	Tech	1,257	\$14.90	0.79%	-0.06	915,365	Overweight	\$15.60		-4%	39%	64%
	ARMK	0.0 / 41%	Cons Disc.	10,921	\$44.23	1.00%	0.03	3,191,696	Overweight	\$46.70		2%	41%	10%
	CRAY	-0.7 / 27%	Tech	-	\$35.01	-	-0.71	345,223	Hold	\$35.00		0%	27%	71%
NEW	IOTS	0.0 / 41%	Tech	263	\$8.73	-	0.03	511,899	Buy	\$11.40		5%	41%	92%
NEW	MEDP	0.1 / 44%	Industrials	2,782	\$77.94	-	0.08	401,729	Overweight	\$80.80		0%	44%	43%
NEW	LPSN	0.0 / 40%	Tech	2,637	\$40.24	-	0.01	717,696	Buy	\$42.70		7%	40%	82%
NEW	TMHC	0.1 / 43%	Cons Disc.	2,915	\$27.68	-	0.08	1,252,257	Overweight	\$28.30		7%	43%	73%
NEW	EPRT	-0.2 / 28%	Real Estate	1,852	\$24.27	3.70%	-0.24	1,572,081	Overweight	\$23.70		1%	28%	73%
	MTCH	-0.1 / 29%	Tech	5,386	\$75.80	-	-0.14	2,385,594	Overweight	\$94.30		0%	29%	33%

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

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	4 NEW	1W: ↑ 5.2%	1M: ↑ 10.3%
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1-Month Decrease in Short Interest

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

Medium-term	12 NEW	1W: ↑ 2.8%	1M: ↑ 7.4%
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Short Squeeze Candidates

Top 25 stocks with high short interest but improving price momentum

Short-term

Medium-term

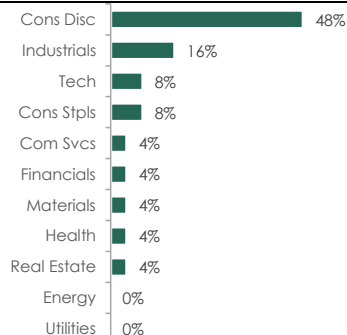
Long-term

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

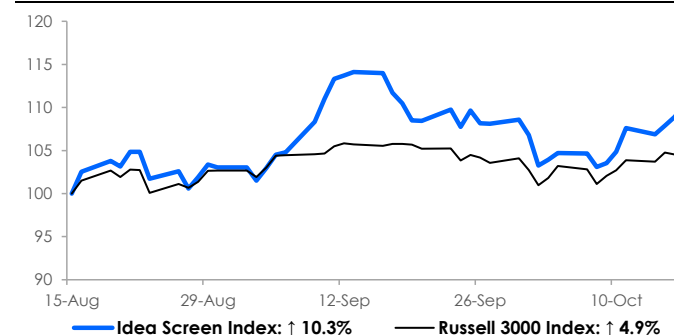
Example: 20% / 1% = Stock with 20% short interest that currently sits 1% below its highest price over the last 3 Months




















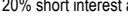



How to Use: Identify companies with strong, negative investor sentiment that have seen recent strong, upward price movement and could be close to a breakout above a recent high that could lead to a short squeeze.

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	GME	Gamestop Corp New	72% / 0.3%	Cons Disc.	545	\$6.03	-	-1.24	7,506,342	Hold	\$4.90		19%	-33%	-61%
	PETS	Petmed Express Inc	44% / 0.6%	Cons Stpls.	404	\$20.01	5.68%	0.28	792,171	Hold	\$18.70		8%	-9%	-31%
	RH	Rh	35% / 0.6%	Cons Disc.	3,455	\$185.00	-	1.36	861,560	Overweight	\$177.60		5%	66%	46%
	TPC	Tutor Perini Corp	26% / 0.7%	Industrials	798	\$15.88	-	1.65	581,724	Overweight	\$15.70		9%	-20%	-13%
NEW	KEM	Kemet Corp	23% / 0.7%	Tech	1,326	\$22.85	0.88%	1.91	1,212,812	Buy	\$26.30		15%	30%	29%
	PZZA	Papa Johns Intl Inc	31% / 1.0%	Cons Disc.	1,760	\$55.38	1.64%	1.22	1,000,403	Buy	\$59.40		5%	15%	3%
	I	Intelsat S A	20% / 1.1%	Com Svcs.	3,792	\$26.97	-	1.59	1,610,112	Overweight	\$32.40		16%	40%	-28%
	TSLA	Tesla Inc	27% / 1.5%	Cons Disc.	46,926	\$261.97	-	1.44	7,162,545	Hold	\$269.70		7%	-3%	-4%
	FIZZ	National Beverage Corp	66% / 1.6%	Cons Stpls.	2,293	\$49.18	-	1.13	449,415	Underweight	\$36.00		2%	-9%	-52%
	STMP	Stamps Com Inc	23% / 1.7%	Tech	1,320	\$76.90	-	3.31	507,091	Hold	\$62.70		2%	-3%	-62%
	LOCO	El Pollo Loco Hldgs Inc	22% / 1.7%	Cons Disc.	436	\$11.83	-	0.71	418,325	Overweight	\$12.50		5%	-5%	-10%
	PBI	Pitney Bowes Inc	21% / 1.7%	Industrials	791	\$4.63	4.42%	2.76	2,750,248	Hold	\$4.70		6%	-34%	-35%
	HIIQ	Health Ins Innovations Inc	72% / 1.8%	Financials	337	\$27.45	-	0.73	591,981	Buy	\$54.60		11%	15%	-46%
	SCVL	Shoe Carnival Inc	53% / 1.9%	Cons Disc.	493	\$33.60	1.01%	2.44	290,120	Buy	\$35.50		7%	-7%	-14%
	JWN	Nordstrom Inc	32% / 2.2%	Cons Disc.	5,428	\$35.04	4.25%	1.21	4,930,370	Hold	\$32.80		4%	-20%	-42%
	SBH	Sally Beauty Hldgs Inc	23% / 2.2%	Cons Disc.	1,900	\$15.76	-	-0.15	2,050,942	Underweight	\$14.60		4%	-15%	-13%
NEW	ADT	Adt Inc	44% / 2.5%	Industrials	5,187	\$7.01	1.97%	1.79	1,847,358	Overweight	\$8.10		9%	5%	-10%
	URBN	Urban Outfitters Inc	22% / 3.3%	Cons Disc.	2,702	\$27.58	-	1.54	2,874,569	Overweight	\$27.70		2%	-10%	-27%
	CFX	Colfax Corp	23% / 3.7%	Industrials	3,521	\$29.92	-	1.91	1,275,891	Overweight	\$32.80		10%	-2%	-10%
	HIBB	Hibbett Sports Inc	33% / 4.0%	Cons Disc.	401	\$22.73	-	0.16	714,365	Hold	\$20.00		1%	11%	25%
NEW	BBBY	Bed Bath & Beyond Inc	53% / 4.3%	Cons Disc.	1,592	\$12.58	5.42%	1.82	8,241,143	Hold	\$13.30		4%	-27%	-8%
	GPPE	Green Plains Inc	21% / 4.7%	Materials	417	\$10.91	-	2.01	900,306	Buy	\$18.00		4%	-37%	-42%
	PRTY	Party City Holdco Inc	43% / 4.8%	Cons Disc.	615	\$6.51	-	-0.03	1,983,847	Overweight	\$8.90		2%	-20%	-44%
	TDOC	Teladoc Health Inc	36% / 4.8%	Health	5,073	\$70.42	-	1.32	1,306,171	Buy	\$80.40		4%	41%	1%
	RLGY	Realogy Hldgs Corp	36% / 5.2%	Real Estate	870	\$7.61	4.69%	0.18	4,227,245	Underweight	\$7.10		12%	-40%	-60%

Note: Biotechs 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

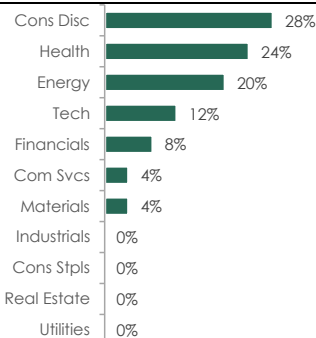
Long-term

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

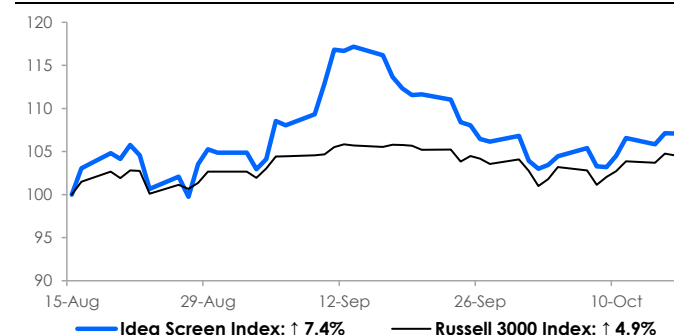
Example: -21% = Investors have covered short sales on 21% of the company's outstanding shares since 1-month ago

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



NEW	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
	OSTK	Overstock Com Inc Del	-10.7%	Cons Disc.	399	\$11.31	-	2.45	5,692,365	Buy	\$48.00		4%	-27%	-59%
	SRC	Spirit Rlty Cap Inc New	-10.0%	Financials	4,339	\$48.15	5.17%	0.56	886,015	Hold	\$48.00		-1%	22%	23%
	GPN	Global Pmts Inc	-8.4%	Tech	48,980	\$163.24	0.02%	0.94	2,045,855	Buy	\$190.50		1%	18%	36%
	CHK	Chesapeake Energy Corp	-8.4%	Energy	2,560	\$1.31	-	1.83	55,534,824	Hold	\$1.80		2%	-57%	-72%
	ALDR	Alder Biopharmaceuticals Inc	-6.5%	Health	1,581	\$18.90	-	0.92	2,778,777	Overweight	\$19.90		0%	48%	38%
NEW	MNK	Mallinckrodt Pub Ltd Co	-5.3%	Health	214	\$2.55	-	1.15	9,046,732	Hold	\$5.30		12%	-87%	-91%
	DDS	Dillards Inc	-5.1%	Cons Disc.	1,496	\$71.31	0.86%	1.20	573,433	Underweight	\$45.80		1%	-3%	2%
NEW	LE	Lands End Inc New	-5.0%	Cons Disc.	372	\$11.48	-	3.17	301,780	Overweight	\$21.00		0%	-38%	-24%
	QTS	Qts Rlty Tr Inc	-4.7%	Financials	2,921	\$52.82	3.36%	-0.24	405,652	Overweight	\$52.10		1%	15%	29%
	CRMD	Cormedix Inc	-4.5%	Health	156	\$6.22	-	0.85	274,579	Buy	\$20.50		22%	-26%	-35%
	CONN	Conns Inc	-4.4%	Cons Disc.	755	\$26.11	-	1.55	595,771	Buy	\$33.80		5%	1%	-19%
NEW	PDLI	Pd Biopharma Inc	-4.2%	Health	278	\$2.43	-	0.74	1,477,000	Hold	\$3.00		1%	-30%	-5%
	JAG	Jagged Peak Energy Inc	-4.1%	Energy	1,528	\$7.16	-	1.52	2,806,663	Overweight	\$9.40		8%	-35%	-49%
NEW	CROX	Crocs Inc	-4.0%	Cons Disc.	2,279	\$32.74	-	1.56	1,480,994	Overweight	\$32.30		9%	19%	62%
NEW	IIVI	Ii Vi Inc	-3.8%	Tech	2,930	\$32.46	-	1.94	1,187,981	Overweight	\$47.30		1%	-21%	-20%
NEW	NBR	Nabors Industries Ltd	-3.6%	Energy	629	\$1.73	2.19%	1.67	12,078,417	Overweight	\$2.80		7%	-57%	-72%
NEW	RES	Rpc Inc	-3.5%	Energy	976	\$4.55	4.26%	0.71	2,803,530	Hold	\$5.10		-4%	-64%	-71%
NEW	CWH	Camping World Hldgs Inc	-3.4%	Cons Disc.	336	\$9.00	3.54%	2.48	935,011	Hold	\$10.50		14%	-40%	-60%
	TEUM	Pareteum Corp	-3.3%	Com Svcs.	110	\$0.83	-	-1.42	3,640,296	Overweight	\$5.10		-32%	-79%	-68%
NEW	GPPE	Green Plains Inc	-3.2%	Materials	417	\$10.91	-	2.01	900,306	Buy	\$18.00		4%	-37%	-42%
NEW	UNT	Unit Corp	-3.2%	Energy	144	\$2.59	-	1.02	951,412	Hold	\$6.80		-7%	-84%	-90%
NEW	AKCA	Akcea Therapeutics Inc	-3.1%	Health	1,761	\$18.93	-	1.84	260,063	Overweight	\$35.00		-4%	-31%	-20%
	GLYC	Glycomimetics Inc	-3.0%	Health	204	\$4.73	-	1.14	902,271	Overweight	\$11.00		8%	-60%	-66%
	BLMN	Bloomin Brands Inc	-3.0%	Cons Disc.	1,566	\$18.03	2.19%	0.72	1,533,475	Overweight	\$21.10		-3%	-4%	-11%
NEW	ZNGA	Zynga Inc	-2.9%	Tech	5,876	\$6.24	-	0.61	19,475,676	Overweight	\$7.40		2%	19%	49%

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	18 NEW	1W: ↑ 3.7%	1M: ↑ 11.0%
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Insider Buying

Top 25 stocks by 1-month insider buying

Long-term	4 NEW	1W: ↑ 3.6%	1M: ↓ -2.3%
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Institutional Ownership

Top 25 stocks by 1-month increase in institutional owners

Short-term

Medium-term

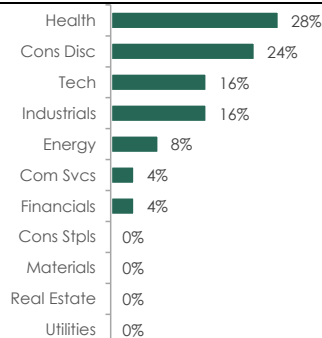
Long-term

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

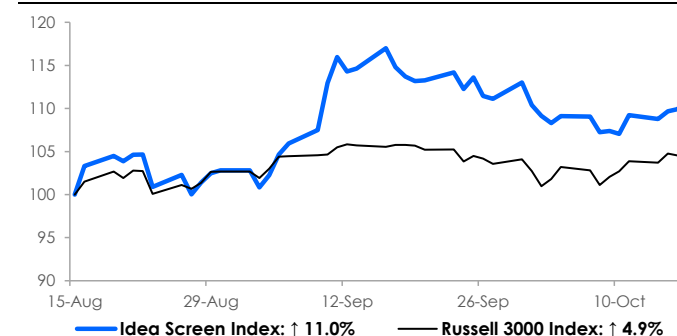
Example: 10% = Institutional investors purchased ~10% of the company's outstanding shares over the past month

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
	CHK	Chesapeake Energy Corp	13.8%	Energy	2,560	\$1.31	-	1.83	55,534,824	Hold	\$1.80		2%	-57%	-72%
NEW	TEUM	Pareteum Corp	11.9%	Com Svcs.	110	\$0.83	-	-1.42	3,640,296	Overweight	\$5.10		-32%	-79%	-68%
	CPE	Callon Pete Co Del	10.3%	Energy	934	\$4.09	-	1.35	17,699,764	Buy	\$7.80		2%	-50%	-66%
	TBIO	Translate Bio Inc	9.0%	Health	526	\$8.77	-	-0.12	304,816	Buy	\$19.00		-2%	-15%	27%
NEW	ARMK	Aramark	8.5%	Cons Disc.	10,921	\$44.23	1.00%	0.03	3,191,696	Overweight	\$46.70		2%	41%	10%
NEW	ABEO	Abeona Therapeutics Inc	7.3%	Health	111	\$2.26	-	3.76	1,085,967	Overweight	\$11.70		3%	-72%	-77%
NEW	DPZ	Dominos Pizza Inc	6.8%	Cons Disc.	10,489	\$256.45	1.02%	1.02	1,047,037	Overweight	\$282.60		1%	-3%	-4%
NEW	CREE	Cree Inc	5.5%	Tech	4,968	\$46.42	-	1.82	1,609,395	Hold	\$52.90		-3%	-31%	18%
NEW	TPC	Tutor Perini Corp	5.4%	Industrials	798	\$15.88	-	1.65	581,724	Overweight	\$15.70		9%	-20%	-13%
NEW	FPRX	Five Prime Therapeutics Inc	5.4%	Health	150	\$4.08	-	-0.33	339,543	Overweight	\$12.10		-4%	-66%	-72%
NEW	SWAV	Shockwave Med Inc	5.3%	Health	916	\$32.68	-	-0.26	412,640	Hold	\$45.80		11%	9%	
NEW	RUN	Sunrun Inc	5.2%	Industrials	1,972	\$16.77	-	1.13	1,842,994	Buy	\$22.40		-1%	2%	29%
	LKQ	Lkq Corp	5.0%	Cons Disc.	9,625	\$31.23	-	1.78	2,584,118	Overweight	\$35.80		3%	0%	9%
NEW	EDIT	Editas Medicine Inc	4.1%	Health	1,008	\$20.35	-	1.92	608,969	Overweight	\$38.30		4%	-21%	-31%
NEW	GPRO	Gopro Inc	4.1%	Cons Disc.	476	\$3.80	-	1.14	5,443,853	Hold	\$5.50		12%	-41%	-44%
NEW	CARG	Cargurus Inc	3.9%	Tech	2,885	\$31.75	-	1.78	865,888	Buy	\$48.70		11%	-13%	-27%
NEW	NSTG	Nanostring Technologies Inc	3.9%	Health	787	\$22.19	-	0.59	512,054	Overweight	\$37.50		7%	-7%	39%
NEW	MNK	Mallinckrodt Pub Ltd Co	3.9%	Health	214	\$2.55	-	1.15	9,046,732	Hold	\$5.30		12%	-87%	-91%
NEW	ROKU	Roku Inc	3.7%	Cons Disc.	11,880	\$139.07	-	1.58	16,048,145	Overweight	\$134.90		20%	146%	129%
	TUP	Tupperware Brands Corp	3.6%	Industrials	783	\$16.05	6.64%	1.22	926,391	Hold	\$16.80		8%	-39%	-50%
NEW	PRAH	Pra Health Sciences Inc	3.4%	Industrials	6,217	\$99.00	-	1.30	537,331	Overweight	\$114.50		3%	5%	-4%
	CARB	Carbonite Inc	3.0%	Tech	552	\$15.92	-	0.54	854,243	Overweight	\$24.80		11%	-34%	-56%
NEW	ANF	Abercrombie & Fitch Co	2.7%	Cons Disc.	1,014	\$16.13	5.08%	1.54	2,764,130	Hold	\$17.70		10%	-43%	-11%
NEW	VER	Vereit Inc	2.6%	Financials	10,410	\$9.75	5.66%	0.37	13,070,135	Overweight	\$10.20		0%	22%	35%
	USAT	Usa Technologies Inc	2.6%	Tech	454	\$7.11	-	0.22	1,641,454	Overweight	\$9.50		16%	40%	11%

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



Insider Buying

Top 25 stocks by 1-month insider buying

Short-term

Medium-term

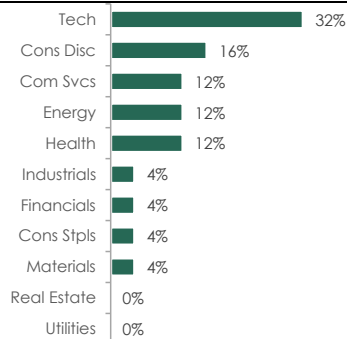
Long-term

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

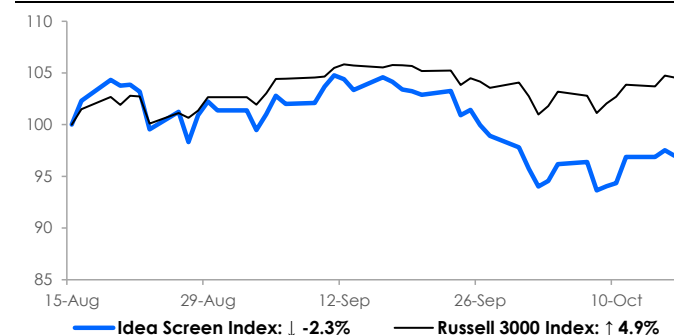
Example: 5% = Insiders purchased ~5% of the company's outstanding shares over the past month

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
	BNED	Barnes & Noble Ed Inc	8.6%	Cons Disc.	171	\$3.60	-	1.33	493,814	Overweight	\$5.70		15%	-17%	-43%
	WTR	Select Energy Svcs Inc	8.1%	Energy	598	\$7.46	-	1.20	428,437	Buy	\$11.80		-5%	-39%	-36%
	AVID	Avid Technology Inc	7.9%	Tech	287	\$6.69	-	2.08	430,966	Overweight	\$11.30		9%	-18%	13%
	AFL	Aflac Inc	5.0%	Financials	38,981	\$52.65	2.05%	1.00	3,410,636	Hold	\$52.20		1%	7%	18%
	CVRS	Corindus Vascular Robotics I	2.4%	Health	893	\$4.28	-	-0.08	3,256,574	Hold	\$4.30		0%	106%	217%
	SWCH	Switch Inc	1.0%	Tech	1,257	\$14.90	0.79%	-0.06	915,365	Overweight	\$15.60		-4%	39%	64%
	QUOT	Quotient Technology Inc	0.8%	Com Svcs.	725	\$8.17	-	0.44	632,088	Overweight	\$11.70		-2%	-13%	-39%
NEW	ADMS	Adamas Pharmaceuticals Inc	0.7%	Health	111	\$4.00	-	1.08	555,961	Overweight	\$22.30		16%	-38%	-78%
	ENPH	Enphase Energy Inc	0.7%	Tech	3,062	\$25.10	-	-2.22	5,219,408	Overweight	\$31.10		2%	158%	410%
	SYNA	Synaptics Inc	0.6%	Tech	1,334	\$40.52	-	1.65	565,442	Hold	\$36.40		0%	5%	6%
	GPN	Global Pmts Inc	0.4%	Tech	48,980	\$163.24	0.02%	0.94	2,045,855	Buy	\$190.50		1%	18%	36%
	SGMS	Scientific Games Corp	0.4%	Cons Disc.	2,166	\$23.25	-	1.83	1,123,026	Overweight	\$28.70		14%	4%	-4%
	TWI	Titan Intl Inc III	0.4%	Industrials	161	\$2.67	0.74%	2.51	377,521	Overweight	\$5.00		17%	-61%	-63%
	MYGN	Myriad Genetics Inc	0.3%	Health	2,247	\$30.42	-	-1.20	1,352,575	Hold	\$33.30		5%	-5%	-32%
	DOMO	Domo Inc	0.3%	Tech	390	\$16.09	-	0.61	806,113	Overweight	\$26.80		2%	-55%	-14%
	RAD	Rite Aid Corp	0.3%	Cons Stpls.	487	\$8.87	-	2.20	2,665,009	Underweight	\$6.60		4%	-8%	-59%
	FI	Franks Intl N V	0.3%	Energy	1,075	\$4.77	-	1.13	664,593	Hold	\$5.90		6%	-25%	-41%
	LYB	Lyondellbasell Industries N	0.2%	Materials	28,969	\$86.41	4.86%	2.08	2,727,994	Overweight	\$96.50		3%	-6%	-10%
NEW	SFIX	Stitch Fix Inc	0.2%	Cons Disc.	1,288	\$23.41	-	2.97	2,971,459	Overweight	\$27.00		13%	-7%	-8%
	MSGN	Msg Network Inc	0.2%	Com Svcs.	1,017	\$16.59	-	1.61	1,142,243	Hold	\$17.20		7%	-28%	-37%
	LSCC	Lattice Semiconductor Corp	0.2%	Tech	2,594	\$19.55	-	0.98	1,871,708	Buy	\$19.70		3%	55%	145%
	AMCX	Amc Networks Inc	0.2%	Com Svcs.	2,114	\$47.88	-	0.78	475,526	Hold	\$56.30		1%	-21%	-20%
NEW	DECK	Deckers Outdoor Corp	0.2%	Cons Disc.	4,566	\$158.09	-	1.32	506,466	Overweight	\$176.90		10%	4%	43%
NEW	XOG	Extraction Oil And Gas Inc	0.2%	Energy	320	\$2.32	-	1.40	3,205,968	Hold	\$4.80		-16%	-54%	-79%
	AMBA	Ambarella Inc	0.2%	Tech	1,797	\$54.36	-	2.57	763,996	Overweight	\$57.40		4%	10%	53%

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: ↑ 4.5%	1M: ↑ 11.8%
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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	4 NEW	1W: ↑ 4.6%	1M: ↑ 24.7%
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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	2 NEW	1W: ↑ 5.5%	1M: ↑ 16.7%
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Lowest Price to Tangible Book Value

Top 25 stocks trading at deepest discount to tangible book value

Long-term	9 NEW	1W: ↑ 4.0%	1M: ↑ 8.0%
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Free Cash Flow Yield

Top 25 stocks trading at the highest free cash flow yield

Long-term	3 NEW	1W: ↑ 5.0%	1M: ↑ 13.9%
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EV/EBITDA

Top 25 stocks trading at lowest enterprise value to EBITDA multiple

Long-term	2 NEW	1W: ↑ 2.4%	1M: ↑ 14.5%
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Cash % of Market Cap

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

Long-term	1 NEW	1W: ↑ 7.3%	1M: ↑ 8.9%
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PEG Ratio

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

Short-term

Medium-term

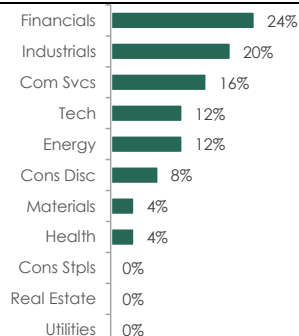
Long-term

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

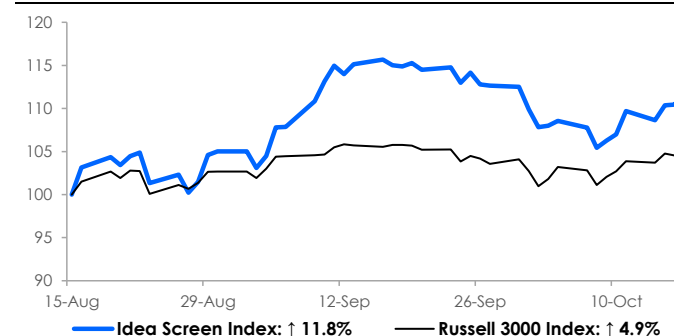
Example: 0.2x = The P/E multiple is 0.2x the long-term growth rate (e.g. 2x P/E ratio divided by 10% earnings growth rate)

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
	CPE	Callon Pete Co Del	0.1x	Energy	934	\$4.09	-	1.35	17,699,764	Buy	\$7.80		2%	-50%	-66%
	MESA	Mesa Air Group Inc	0.1x	Industrials	228	\$7.27	-	2.39	352,599	Buy	\$12.20		15%	-12%	-49%
NEW	KRA	Kraton Corporation	0.2x	Industrials	710	\$22.39	-	2.01	256,342	Hold	\$26.60		10%	-39%	-41%
	ATUS	Altice Usa Inc	0.2x	Com Svcs.	14,009	\$29.93	-	0.66	5,056,218	Buy	\$33.70		6%	29%	61%
	AAWW	Atlas Air Worldwide Hldgs In	0.2x	Industrials	583	\$22.55	-	3.27	476,116	Overweight	\$48.90		6%	-55%	-58%
	VRRM	Verra Mobility Corp	0.3x	Financials	2,314	\$14.59	-	-0.10	854,952	Buy	\$16.80		4%	8%	39%
	MOS	Mosaic Co New	0.3x	Materials	7,578	\$19.64	1.00%	1.46	5,070,609	Overweight	\$26.70		2%	-27%	-41%
	PENN	Penn Natl Gaming Inc	0.3x	Cons Disc.	2,383	\$20.57	-	1.47	1,600,065	Buy	\$26.80		11%	-3%	-31%
	PE	Parsley Energy Inc	0.3x	Energy	4,542	\$16.15	0.74%	0.96	5,509,246	Buy	\$24.20		-2%	-23%	-44%
	QRTEA	Qurate Retail Inc	0.3x	Cons Disc.	4,145	\$9.92	-	1.86	3,750,555	Overweight	\$16.70		4%	-41%	-55%
NEW	PRAA	Pra Group Inc	0.3x	Industrials	1,558	\$34.30	-	0.99	251,896	Hold	\$35.00		5%	27%	8%
	FANG	Diamondback Energy Inc	0.3x	Energy	13,702	\$84.04	0.90%	0.73	1,782,369	Buy	\$136.60		2%	-22%	-35%
	HII	Huntington Ingalls Inds Inc	0.3x	Industrials	8,753	\$211.75	1.60%	1.49	268,305	Overweight	\$247.10		2%	-4%	-9%
	SBSI	Sinclair Broadcast Group Inc	0.4x	Com Svcs.	2,861	\$42.66	1.93%	-0.23	948,667	Overweight	\$62.10		6%	-6%	44%
	EXEL	Exelixis Inc	0.4x	Health	5,149	\$17.00	-	0.74	2,556,580	Overweight	\$27.30		3%	-20%	0%
	ATH	Athene Hldg Ltd	0.4x	Financials	6,213	\$40.87	-	1.41	1,416,764	Buy	\$53.40		7%	-6%	-17%
	URI	United Rentals Inc	0.4x	Financials	9,869	\$127.90	-	2.91	1,507,192	Overweight	\$158.20		13%	2%	-8%
	COHR	Coherent Inc	0.4x	Tech	3,774	\$157.38	-	2.39	326,266	Overweight	\$155.70		2%	1%	10%
	BHF	BrightHouse Finl Inc	0.4x	Financials	4,122	\$37.00	-	2.03	1,002,839	Underweight	\$37.30		4%	-10%	-16%
	FOCS	Focus Finl Partners Inc	0.4x	Financials	1,048	\$22.25	-	1.92	287,211	Overweight	\$35.70		1%	-41%	-47%
	ECPG	Encore Cap Group Inc	0.4x	Financials	1,057	\$34.04	-	-0.02	343,562	Buy	\$42.60		10%	19%	14%
	DISCK	Discovery Inc	0.4x	Com Svcs.	14,325	\$25.98	-	1.28	2,794,651	Overweight	\$34.50		2%	-8%	-14%
	BCOR	Blucora Inc	0.4x	Tech	1,011	\$20.70	-	1.80	443,530	Buy	\$39.50		0%	-41%	-40%
	DISCA	Discovery Inc	0.5x	Com Svcs.	14,325	\$27.89	-	1.30	3,629,833	Overweight	\$34.60		2%	-8%	-16%
	ADS	Alliance Data Systems Corp	0.5x	Tech	6,303	\$123.36	2.05%	1.09	1,011,826	Overweight	\$169.40		4%	-25%	-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.

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

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

Short-term

Medium-term

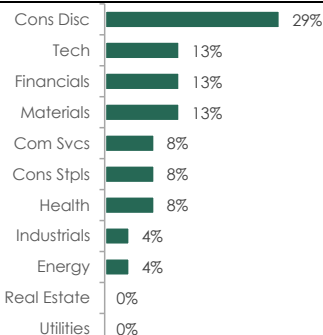
Long-term

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

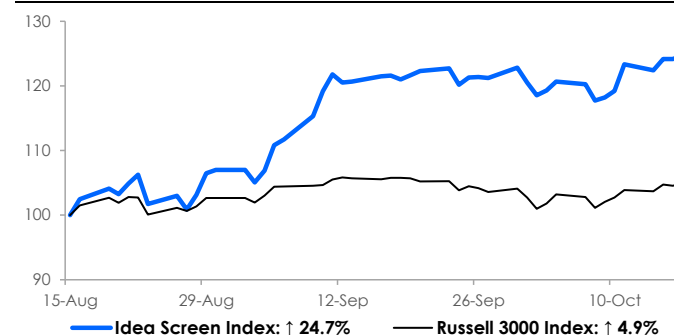
Example: 4x / 10x = current NTM P/E ratio is 4x while the average NTM P/E ratio over the past 5 years has been 10x













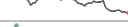








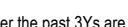
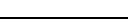

How to Use: Standard deviation bands measure the amount of historical variation from the average P/E. The average P/E +/- 2 stdev represents the range a P/E ratio will be in 95% of the time. A stock trading less than 2 stdev below the average could single a potential entry point.

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
	TRIP	Tripadvisor Inc	18.5x / 31.4x	Cons Disc.	4,925	\$38.93	-	2.32	1,605,887	Hold	\$48.30		3%	-23%	-17%
	ZIXI	Zix Corp	10.4x / 17.3x	Tech	370	\$6.65	-	0.96	657,472	Buy	\$12.80		-3%	-15%	35%
	ABMD	Abiomed Inc	34.4x / 79.5x	Health	8,010	\$176.52	-	1.89	622,613	Overweight	\$227.50		9%	-30%	-55%
NEW	TXRH	Texas Roadhouse Inc	19.6x / 23.6x	Cons Disc.	3,350	\$48.15	2.46%	1.19	876,808	Hold	\$59.80		-3%	-19%	-30%
	BGS	B & G Foods Inc New	8.7x / 16.3x	Cons Stpls.	1,072	\$16.40	11.52%	0.14	1,388,245	Hold	\$22.50		-1%	-33%	-40%
	OI	Owens Ill Inc	3.9x / 7.6x	Materials	1,508	\$9.70	2.09%	2.85	1,998,784	Overweight	\$14.80		5%	-49%	-48%
	QRTEA	Qurate Retail Inc	5.9x / 16.2x	Cons Disc.	4,145	\$9.92	-	1.86	3,750,555	Overweight	\$16.70		4%	-41%	-55%
	EVR	Evercore Inc	9.0x / 13.6x	Financials	3,055	\$76.62	3.02%	2.36	437,323	Overweight	\$97.40		3%	-19%	-17%
	RUTH	Ruths Hospitality Group Inc	13.6x / 17.5x	Cons Disc.	591	\$19.65	2.66%	0.82	275,236	Hold	\$23.00		5%	-22%	-35%
	TPR	Tapestry Inc	9.7x / 16.3x	Cons Disc.	7,322	\$25.44	5.29%	1.52	5,652,379	Overweight	\$27.30		2%	-21%	-42%
	BERY	Berry Global Group Inc	10.0x / 15.4x	Materials	5,124	\$38.79	-	1.79	1,307,954	Buy	\$56.30		1%	-32%	-12%
	BIG	Big Lots Inc	5.5x / 11.7x	Cons Disc.	830	\$21.27	5.51%	0.72	1,346,165	Hold	\$27.00		1%	-45%	-51%
	CEIX	Consol Energy Inc New	5.0x / 8.7x	Energy	410	\$15.02	-	1.63	349,332	Buy	\$26.80		2%	-55%	-63%
	CBS	Cbs Corp New	6.2x / 11.8x	Com Svcs.	14,246	\$37.78	1.89%	1.01	4,187,669	Overweight	\$56.90		0%	-28%	-32%
	AAWW	Atlas Air Worldwide Hldgs In	4.3x / 9.3x	Industrials	583	\$22.55	-	3.27	476,116	Overweight	\$48.90		6%	-55%	-58%
	CAKE	Cheesecake Factory Inc	14.0x / 18.5x	Cons Disc.	1,717	\$38.46	3.75%	1.17	791,821	Hold	\$48.00		0%	-17%	-25%
	DXC	Dxc Technology Co	3.6x / 10.6x	Tech	7,309	\$27.90	3.01%	1.90	4,728,866	Overweight	\$50.00		5%	-57%	-69%
	IVZ	Invesco Ltd	6.1x / 11.2x	Financials	7,343	\$15.63	7.92%	1.44	5,427,930	Hold	\$17.80		2%	-28%	-25%
	PLT	Plantronics Inc New	6.1x / 13.7x	Tech	1,497	\$37.83	1.60%	1.66	445,686	Buy	\$63.80		15%	-28%	-34%
	NGVT	Ingevity Corp	15.0x / 21.0x	Materials	3,568	\$85.24	-	1.61	329,250	Buy	\$113.70		9%	-24%	-5%
NEW	MO	Altria Group Inc	10.0x / 17.2x	Cons Stpls.	82,719	\$44.28	7.72%	0.48	11,055,718	Overweight	\$52.90		3%	-21%	-27%
NEW	TCF	Tcf Financial Corporation Ne	8.8x / 13.1x	Financials	5,644	\$36.77	3.80%	1.53	1,132,897	Overweight	\$47.70		0%	-18%	-27%
NEW	ETM	Entercom Communications C	3.1x / 10.8x	Com Svcs.	454	\$3.28	2.43%	1.74	1,508,168	Overweight	\$5.90		5%	-47%	-54%
	CI	Cigna Corp New	9.0x / 13.9x	Health	62,219	\$164.77	0.02%	1.14	2,023,453	Buy	\$210.30		9%	13%	-22%

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

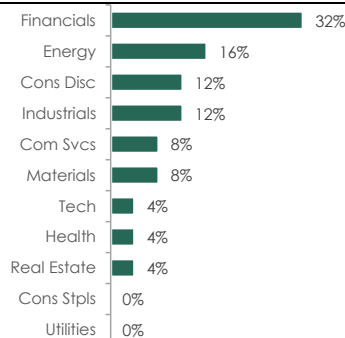
Long-term

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

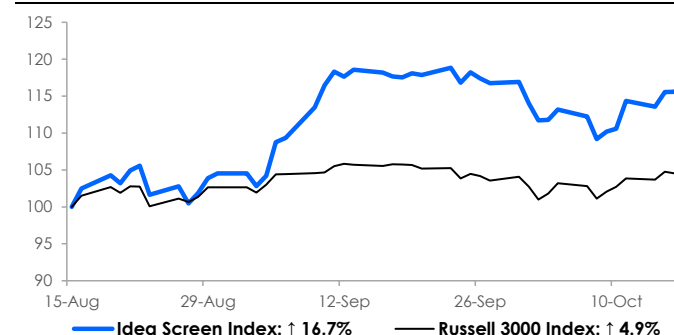
Example: 3.5x = Stock is trading 3.5x the lowest Wall Street NTM EPS estimate

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
ETM	Entercom Communications C	3.3x	Com Svcs.	454	\$3.28	2.43%	1.74	1,508,168	Overweight	\$5.90		5%	-47%	-54%
MESA	Mesa Air Group Inc	3.9x	Industrials	228	\$7.27	-	2.39	352,599	Buy	\$12.20		15%	-12%	-49%
BHF	Brighthouse Finl Inc	3.9x	Financials	4,122	\$37.00	-	2.03	1,002,839	Underweight	\$37.30		4%	-10%	-16%
DXC	Dxc Technology Co	4.1x	Tech	7,309	\$27.90	3.01%	1.90	4,728,866	Overweight	\$50.00		5%	-57%	-69%
SND	Smart Sand Inc	4.4x	Materials	104	\$2.52	-	-1.10	344,982	Hold	\$3.70		1%	-37%	-18%
OI	Owens Ill Inc	4.5x	Materials	1,508	\$9.70	2.09%	2.85	1,998,784	Overweight	\$14.80		5%	-49%	-48%
MYL	Mylan N V	4.6x	Health	9,740	\$18.88	-	2.17	6,823,932	Overweight	\$26.40		2%	-29%	-43%
NOG	Northern Oil & Gas Inc Nev	4.8x	Energy	737	\$1.85	-	1.76	6,476,187	Buy	\$3.70		-2%	-32%	-49%
EQH	Axa Equitable Hldgs Inc	4.9x	Financials	10,570	\$21.52	2.81%	1.21	2,224,884	Overweight	\$25.50		5%	-5%	2%
LPI	Laredo Petroleum Inc	4.9x	Energy	565	\$2.38	-	0.50	6,236,949	Hold	\$4.30		12%	-24%	-62%
DAN	Dana Incorporated	5.0x	Cons Disc.	2,205	\$15.32	2.61%	3.28	1,836,395	Buy	\$19.70		12%	-26%	-7%
UNM	Unum Group	5.0x	Financials	5,852	\$28.05	4.05%	1.64	2,032,623	Hold	\$34.50		2%	-25%	-26%
BSIG	Brightsphere Invst Group Inc	5.3x	Financials	860	\$9.48	4.22%	1.86	673,912	Overweight	\$11.80		2%	-35%	-24%
AAWW	Atlas Air Worldwide Hldgs In	5.5x	Industrials	583	\$22.55	-	3.27	476,116	Overweight	\$48.90		6%	-55%	-58%
NMRK	Newmark Group Inc	5.5x	Real Estate	1,451	\$9.28	4.33%	1.93	746,422	Overweight	\$13.30		5%	10%	-13%
CRZO	Carrizo Oil & Gas Inc	5.6x	Energy	749	\$8.09	-	1.66	5,652,168	Hold	\$12.00		4%	-34%	-63%
ATH	Athene Hldg Ltd	5.7x	Financials	6,213	\$40.87	-	1.41	1,416,764	Buy	\$53.40		7%	-6%	-17%
EAF	Graftech Intl Ltd	5.8x	Industrials	3,289	\$11.32	3.08%	1.41	1,314,704	Buy	\$17.60		2%	-19%	-35%
MCFT	Mastercraft Boat Hldgs Inc	5.8x	Cons Disc.	275	\$14.65	-	1.75	313,503	Overweight	\$21.30		6%	-39%	-60%
OMF	Onemain Hldgs Inc	5.9x	Financials	4,955	\$36.41	0.28%	0.39	591,513	Buy	\$47.80		4%	8%	19%
FG	Fgl Hldgs	5.9x	Financials	1,893	\$8.54	0.47%	1.17	650,125	Overweight	\$9.70		3%	2%	-4%
NEW	BIG	5.9x	Cons Disc.	830	\$21.27	5.51%	0.72	1,346,165	Hold	\$27.00		1%	-45%	-51%
	LNC	6.0x	Financials	11,811	\$59.00	2.53%	1.86	1,404,323	Overweight	\$72.10		5%	-11%	-10%
	CPE	6.0x	Energy	934	\$4.09	-	1.35	17,699,764	Buy	\$7.80		2%	-50%	-66%
NEW	AMCX	6.1x	Com Svcs.	2,114	\$47.88	-	0.78	475,526	Hold	\$56.30		1%	-21%	-20%

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

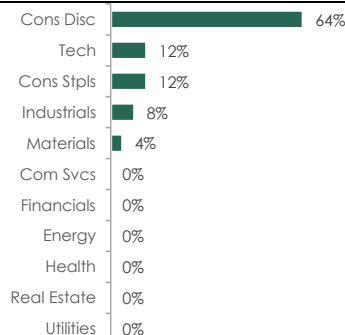
Long-term

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

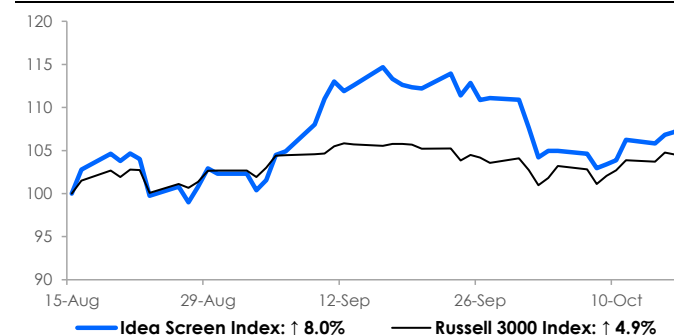
Example: 0.3x = Stock trading at 30% of the valuation of the tangible assets (machinery, inventory, real estate, cash, etc.)

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
GME	Gamestop Corp New	0.7x	Cons Disc.	545	\$6.03	-	-1.24	7,506,342	Hold	\$4.90		19%	-33%	-61%
PLAB	Photronics Inc	1.0x	Tech	764	\$11.37	-	1.52	490,880	Overweight	\$11.70		6%	20%	17%
DDS	Dillards Inc	1.1x	Cons Disc.	1,496	\$71.31	0.86%	1.20	573,433	Underweight	\$45.80		1%	-3%	2%
TOL	Toll Brothers Inc	1.2x	Cons Disc.	5,701	\$40.60	1.08%	0.74	1,834,865	Hold	\$39.40		3%	5%	30%
SPTN	Spartanash Co	1.2x	Cons Stpls.	460	\$12.66	6.13%	1.64	397,939	Hold	\$12.30		5%	-26%	-31%
BIG	Big Lots Inc	1.3x	Cons Disc.	830	\$21.27	5.51%	0.72	1,346,165	Hold	\$27.00		1%	-45%	-51%
HIBB	Hibbett Sports Inc	1.4x	Cons Disc.	401	\$22.73	-	0.16	714,365	Hold	\$20.00		1%	11%	25%
KBH	Kb Home	1.4x	Cons Disc.	3,195	\$36.14	1.01%	0.43	1,775,075	Overweight	\$36.40		6%	41%	73%
KSS	Kohls Corp	1.5x	Cons Disc.	8,125	\$51.06	5.25%	1.47	3,856,973	Overweight	\$56.60		1%	-27%	-28%
SCVL	Shoe Carnival Inc	1.6x	Cons Disc.	493	\$33.60	1.01%	2.44	290,120	Buy	\$35.50		7%	-7%	-14%
URBN	Urban Outfitters Inc	2.0x	Cons Disc.	2,702	\$27.58	-	1.54	2,874,569	Overweight	\$27.70		2%	-10%	-27%
SAFM	Sanderson Farms Inc	2.2x	Cons Stpls.	3,188	\$143.92	0.88%	0.63	331,373	Hold	\$155.30		-2%	0%	41%
AEO	American Eagle Outfitters Inc	2.2x	Cons Disc.	2,614	\$15.47	3.66%	1.41	4,556,892	Overweight	\$18.60		7%	-32%	-28%
NEW UEC	Uranium Energy Corp	2.6x	Materials	192	\$1.06	-	0.29	1,054,062	Buy	\$3.30		-6%	-22%	-27%
KFY	Korn Ferry	3.4x	Industrials	2,044	\$36.52	1.11%	0.62	452,284	Overweight	\$49.60		4%	-23%	-21%
TIF	Tiffany & Co New	3.5x	Cons Disc.	11,063	\$91.58	2.54%	1.53	1,857,077	Overweight	\$103.30		4%	-14%	-18%
LZB	La Z Boy Inc	3.5x	Cons Disc.	1,631	\$34.97	1.51%	-0.33	314,687	Hold	\$34.70		7%	1%	23%
NEW SCS	Steelcase Inc	4.0x	Industrials	1,614	\$18.17	3.24%	0.78	727,205	Hold	\$17.00		3%	10%	5%
NEW TECD	Tech Data Corp	4.0x	Tech	4,442	\$124.77	-	1.80	351,421	Hold	\$118.20		18%	18%	73%
NEW KR	Kroger Co	4.3x	Cons Stpls.	19,584	\$24.43	2.61%	0.43	9,265,642	Hold	\$27.00		2%	-4%	-10%
NEW CASY	Caseys Gen Stores Inc	4.5x	Cons Disc.	6,021	\$163.68	0.79%	0.36	325,054	Hold	\$177.30		2%	22%	27%
NEW AMBA	Ambarella Inc	4.6x	Tech	1,797	\$54.36	-	2.57	763,996	Overweight	\$57.40		4%	10%	53%
NEW TGT	Target Corp	4.9x	Cons Disc.	57,852	\$113.23	2.35%	0.28	5,346,609	Overweight	\$114.60		2%	37%	34%
NEW WSM	Williams Sonoma Inc	5.3x	Cons Disc.	5,484	\$70.29	2.75%	-0.48	1,194,574	Hold	\$65.90		7%	22%	14%
NEW SFIX	Stitch Fix Inc	6.0x	Cons Disc.	1,288	\$23.41	-	2.97	2,971,459	Overweight	\$27.00		13%	-7%	-8%

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

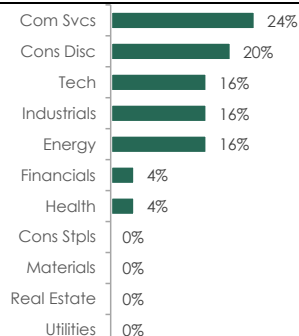
Long-term

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

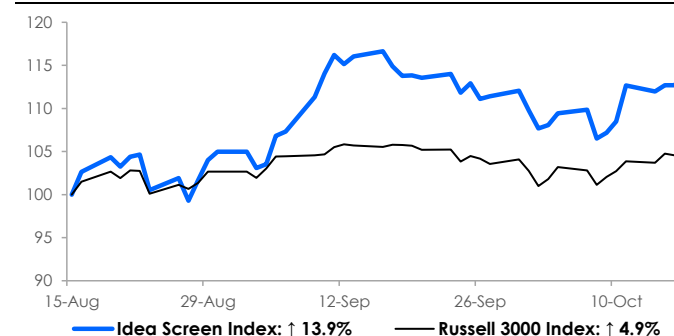
Example: 45% = Stock yields 45% free cash flow per share at the current share price

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
	CRZO	Carrizo Oil & Gas Inc	38%	Energy	749	\$8.09	-	1.66	5,652,168	Hold	\$12.00		4%	-34%	-63%
	ETM	Entercom Communications C	33%	Com Svcs.	454	\$3.28	2.43%	1.74	1,508,168	Overweight	\$5.90		5%	-47%	-54%
	SB	Safe Bulkers Inc	31%	Industrials	187	\$1.85	-	3.30	340,536	Overweight	\$2.30		-2%	12%	-28%
	GTN	Gray Television Inc	28%	Com Svcs.	1,679	\$16.58	-	0.88	832,377	Buy	\$24.60		11%	-30%	-5%
NEW	ASC	Ardmore Shipping Corp	28%	Industrials	294	\$8.89	-	1.36	255,432	Buy	\$10.00		6%	24%	23%
	GME	Gamestop Corp New	28%	Cons Disc.	545	\$6.03	-	-1.24	7,506,342	Hold	\$4.90		19%	-33%	-61%
NEW	NINE	Nine Energy Service Inc	27%	Energy	155	\$5.27	-	1.27	254,540	Overweight	\$9.00		3%	-75%	-87%
	QRTEA	Qurate Retail Inc	27%	Cons Disc.	4,145	\$9.92	-	1.86	3,750,555	Overweight	\$16.70		4%	-41%	-55%
	FOSL	Fossil Group Inc	24%	Cons Disc.	574	\$11.38	-	2.84	1,331,926	Underweight	\$13.00		7%	-13%	-45%
	HCC	Warrior Met Coal Inc	24%	Energy	1,127	\$21.85	0.92%	1.45	1,130,559	Overweight	\$27.60		5%	-29%	-26%
	DXC	Dxc Technology Co	23%	Tech	7,309	\$27.90	3.01%	1.90	4,728,866	Overweight	\$50.00		5%	-57%	-69%
	DHT	Dht Holdings Inc	22%	Industrials	1,054	\$7.40	2.35%	0.91	1,598,289	Buy	\$8.40		2%	50%	49%
	IVZ	Invesco Ltd	20%	Financials	7,343	\$15.63	7.92%	1.44	5,427,930	Hold	\$17.80		2%	-28%	-25%
	CARS	Cars Com Inc	18%	Tech	730	\$10.95	-	2.21	2,101,486	Overweight	\$15.50		12%	-49%	-58%
	SSP	Scripps E W Co Ohio	18%	Com Svcs.	925	\$13.42	1.52%	1.63	377,703	Overweight	\$17.70		7%	-42%	-20%
	MDP	Meredith Corp	18%	Com Svcs.	1,632	\$35.58	6.48%	0.83	653,953	Overweight	\$44.40		9%	-40%	-35%
	SGH	Smart Global Hldgs Inc	18%	Tech	660	\$28.58	-	2.76	346,949	Buy	\$33.60		4%	31%	-11%
	INVA	Innoviva Inc	18%	Health	1,107	\$10.93	-	0.50	638,130	Hold	\$15.00		2%	-18%	-29%
	DAN	Dana Incorporated	17%	Cons Disc.	2,205	\$15.32	2.61%	3.28	1,836,395	Buy	\$19.70		12%	-26%	-7%
	XRX	Xerox Holdings Corp	17%	Tech	6,543	\$29.57	3.40%	1.89	1,980,894	Overweight	\$37.30		3%	-15%	11%
	OLN	Olin Corp	17%	Industrials	2,964	\$18.04	4.38%	2.42	2,535,750	Overweight	\$22.60		-1%	-27%	-21%
	MCFT	Mastercraft Boat Hldgs Inc	17%	Cons Disc.	275	\$14.65	-	1.75	313,503	Overweight	\$21.30		6%	-39%	-60%
	DISCK	Discovery Inc	17%	Com Svcs.	14,325	\$25.98	-	1.28	2,794,651	Overweight	\$34.50		2%	-8%	-14%
NEW	LBRT	Liberty Oilfield Svcs Inc	16%	Energy	628	\$8.36	2.38%	2.26	890,881	Overweight	\$15.00		-10%	-51%	-60%
	DISCA	Discovery Inc	15%	Com Svcs.	14,325	\$27.89	-	1.30	3,629,833	Overweight	\$34.60		2%	-8%	-16%

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

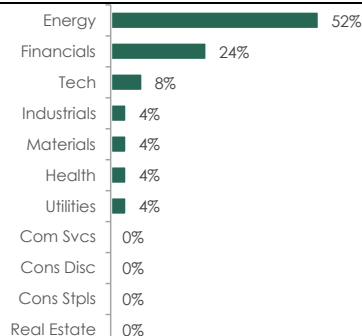
Long-term

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

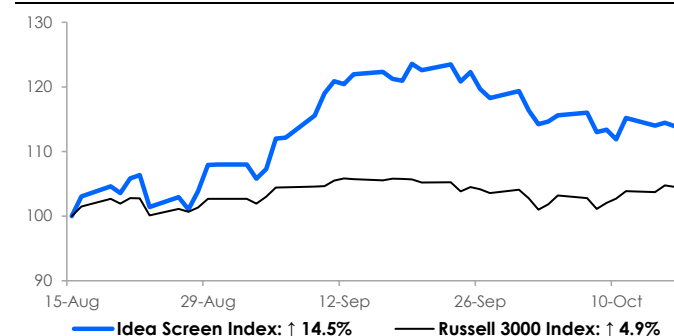
Example: 1.5x = Enterprise Value is 1.5x the annual EBITDA

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



Ticker	Company	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		
												1W	6M	1Y
PCG	Pg&E Corp	0.8x	Utilities	4,144	\$7.83	-	3.11	9,826,760	Hold	\$13.90		1%	-64%	-84%
GDOT	Green Dot Corp	0.9x	Financials	1,258	\$24.27	-	1.83	855,981	Overweight	\$36.20		5%	-60%	-68%
EQH	Axa Equitable Hldgs Inc	2.1x	Financials	10,570	\$21.52	2.81%	1.21	2,224,884	Overweight	\$25.50		5%	-5%	2%
SND	Smart Sand Inc	2.3x	Materials	104	\$2.52	-	-1.10	344,982	Hold	\$3.70		1%	-37%	-18%
ATH	Athene Hldg Ltd	2.5x	Financials	6,213	\$40.87	-	1.41	1,416,764	Buy	\$53.40		7%	-6%	-17%
MR	Montage Res Corp	2.6x	Energy	135	\$3.78	-	0.77	570,575	Hold	\$9.60		18%	-72%	-80%
LPI	Laredo Petroleum Inc	2.8x	Energy	565	\$2.38	-	0.50	6,236,949	Hold	\$4.30		12%	-24%	-62%
CEIX	Consol Energy Inc New	3.0x	Energy	410	\$15.02	-	1.63	349,332	Buy	\$26.80		2%	-55%	-63%
HPR	Highpoint Res Corp	3.0x	Energy	237	\$1.11	-	1.89	1,145,811	Hold	\$3.40		-12%	-59%	-76%
PINC	Premier Inc	3.1x	Health	2,045	\$32.31	-	0.41	739,013	Overweight	\$42.90		10%	2%	-30%
NOG	Northern Oil & Gas Inc Nev	3.2x	Energy	737	\$1.85	-	1.76	6,476,187	Buy	\$3.70		-2%	-32%	-49%
ARCH	Arch Coal Inc	3.4x	Energy	1,292	\$79.46	2.28%	1.70	257,221	Overweight	\$96.40		3%	-12%	-18%
NEW	ECPG	3.4x	Financials	1,057	\$34.04	-	-0.02	343,562	Buy	\$42.60		10%	19%	14%
SOI	Solaris Oilfield Infrstr Inc	3.6x	Energy	357	\$11.27	3.57%	1.34	432,400	Buy	\$17.40		-5%	-39%	-35%
DXC	Dxc Technology Co	3.9x	Tech	7,309	\$27.90	3.01%	1.90	4,728,866	Overweight	\$50.00		5%	-57%	-69%
FTSI	Fts International Inc	3.9x	Energy	172	\$1.58	-	3.21	664,353	Hold	\$3.10		-9%	-86%	-88%
CRZO	Carrizo Oil & Gas Inc	3.9x	Energy	749	\$8.09	-	1.66	5,652,168	Hold	\$12.00		4%	-34%	-63%
PTEN	Patterson Uti Energy Inc	4.0x	Energy	1,576	\$7.78	2.04%	1.87	4,152,625	Overweight	\$10.70		-1%	-50%	-53%
BHF	BrightHouse Finl Inc	4.1x	Financials	4,122	\$37.00	-	2.03	1,002,839	Underweight	\$37.30		4%	-10%	-16%
KOS	Kosmos Energy Ltd	4.1x	Energy	2,228	\$5.55	3.28%	0.14	4,241,936	Buy	\$8.90		4%	-19%	-32%
ALL	Allstate Corp	4.1x	Financials	35,467	\$107.74	1.86%	0.59	1,504,744	Overweight	\$113.90		1%	11%	13%
BRY	Berry Pete Corp	4.1x	Energy	787	\$9.72	4.94%	1.34	622,888	Overweight	\$12.60		1%	-23%	-42%
JBL	Jabil Inc	4.1x	Tech	5,568	\$36.41	0.89%	1.98	1,319,875	Overweight	\$36.80		4%	18%	50%
OAS	Oasis Pete Inc New	4.2x	Energy	978	\$3.04	-	1.38	12,094,687	Hold	\$4.90		-1%	-54%	-76%
NEW	HA	4.3x	Industrials	1,376	\$29.10	1.62%	0.91	672,780	Underweight	\$27.00		5%	-5%	-17%

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

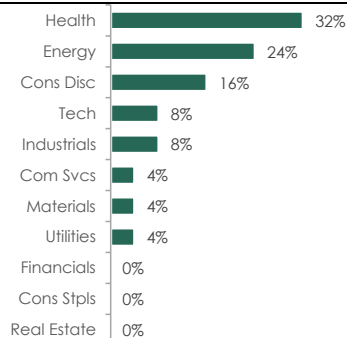
Long-term

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

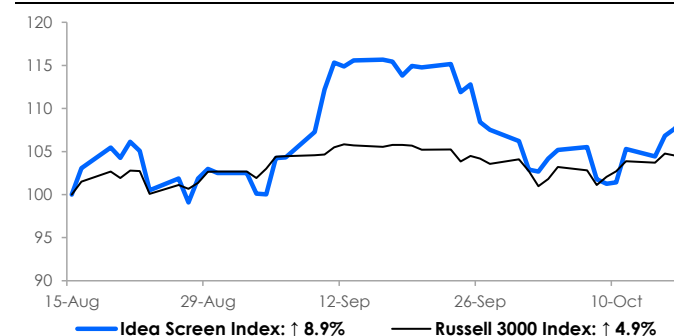
Example: 150% = Cash assets are 150% (or 1.5x) the company's market capitalization

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
RIG	Transocean Ltd	100%	Energy	2,857	\$4.67	-	2.23	21,158,540	Overweight	\$8.60		11%	-46%	-63%
KALA	Kala Pharmaceuticals Inc	100%	Health	118	\$3.48	-	1.41	318,533	Buy	\$19.70		-4%	-54%	-65%
GLYC	Glycomimetics Inc	90%	Health	204	\$4.73	-	1.14	902,271	Overweight	\$11.00		8%	-60%	-66%
PCG	Pg&E Corp	84%	Utilities	4,144	\$7.83	-	3.11	9,826,760	Hold	\$13.90		1%	-64%	-84%
GME	Gamestop Corp New	78%	Cons Disc	545	\$6.03	-	-1.24	7,506,342	Hold	\$4.90		19%	-33%	-61%
SATS	Echostar Corp	71%	Tech	1,836	\$36.92	-	0.65	475,043	Overweight	\$52.50		1%	13%	2%
MBIO	Mustang Bio Inc	68%	Health	122	\$3.08	-	0.14	264,921	Buy	\$10.70		6%	16%	-35%
EB	Eventbrite Inc	61%	Tech	894	\$18.01	-	0.60	769,420	Overweight	\$18.80		5%	-18%	-41%
NBR	Nabors Industries Ltd	58%	Energy	629	\$1.73	2.19%	1.67	12,078,417	Overweight	\$2.80		7%	-57%	-72%
EROS	Eros Intl Plc	57%	Com Svcs	158	\$1.66	-	0.47	4,027,157	Buy	\$3.00		22%	-80%	-85%
AFMD	Affimed N V	57%	Health	191	\$3.06	-	0.42	533,578	Buy	\$7.10		15%	-11%	-9%
GPPE	Green Plains Inc	56%	Materials	417	\$10.91	-	2.01	900,306	Buy	\$18.00		4%	-37%	-42%
CALA	Calithera Biosciences Inc	53%	Health	146	\$2.71	-	0.87	331,509	Buy	\$12.00		6%	-56%	-53%
BTU	Peabody Energy Corp New	52%	Energy	1,654	\$15.97	3.47%	1.93	1,000,483	Overweight	\$24.00		8%	-43%	-56%
NE	Noble Corp Plc	48%	Energy	324	\$1.30	-	3.37	5,643,084	Hold	\$2.10		9%	-54%	-80%
GTS	Triple-S Mgmt Corp	47%	Health	350	\$14.40	-	0.28	287,451	Hold	\$21.00		5%	-28%	-18%
DVN	Devon Energy Corp New	47%	Energy	8,238	\$20.38	1.74%	1.43	6,969,484	Overweight	\$31.10		-2%	-39%	-43%
CTMX	Cytomx Therapeutics Inc	46%	Health	323	\$7.12	-	0.97	368,750	Buy	\$21.00		2%	-30%	-58%
ZYNE	Zynerva Pharmaceuticals Inc	46%	Health	194	\$8.36	-	1.89	962,771	Buy	\$22.70		12%	2%	13%
ADNT	Adient Plc	45%	Cons Disc	2,290	\$24.46	-	3.33	1,430,400	Hold	\$22.10		18%	-4%	-20%
TRWH	Twin Riv Worldwide Hldgs Inc	44%	Cons Disc	885	\$22.91	1.75%	1.14	394,102	Overweight	\$27.00		2%	-30%	-
SAVE	Spirit Airls Inc	44%	Industrials	2,517	\$36.77	-	0.84	1,258,104	Hold	\$46.30		8%	-34%	-28%
CEIX	Consol Energy Inc New	43%	Energy	410	\$15.02	-	1.63	349,332	Buy	\$26.80		2%	-55%	-63%
NEW SB	Safe Bulkers Inc	42%	Industrials	187	\$1.85	-	3.30	340,536	Overweight	\$2.30		-2%	12%	-28%
ODP	Office Depot Inc	41%	Cons Disc	1,087	\$1.99	5.08%	2.25	6,039,393	Underweight	\$1.40		9%	-21%	-28%

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	6 NEW	1W: ↑ 3.9%	1M: ↑ 13.2%
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High Quality Dividends

Top 25 stocks with the high quality dividends

Long-term	1 NEW	1W: ↑ 2.8%	1M: ↑ 10.8%
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Share Buybacks

Top 25 stocks with the highest consensus NTM buybacks planned

Short-term

Medium-term

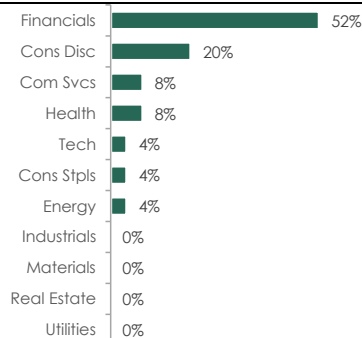
Long-term

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

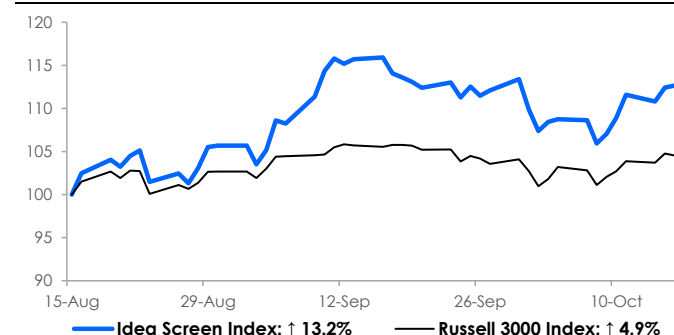
Example: 12% = Company has guided research analyst indicating it plans to buy back approximately 12% of its market value

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
ELAN	Elanco Animal Health Inc	23.1%	Cons Stpls.	9,873	\$26.47	-	1.19	3,852,900	Overweight	\$34.00		0%	-15%	-20%
QRTEA	Qurate Retail Inc	16.2%	Cons Disc.	4,145	\$9.92	-	1.86	3,750,555	Overweight	\$16.70		4%	-41%	-55%
ATH	Athene Hldg Ltd	14.1%	Financials	6,213	\$40.87	-	1.41	1,416,764	Buy	\$53.40		7%	-6%	-17%
DISCK	Discovery Inc	12.0%	Com Svcs.	14,325	\$25.98	-	1.28	2,794,651	Overweight	\$34.50		2%	-8%	-14%
DISCA	Discovery Inc	12.0%	Com Svcs.	14,325	\$27.89	-	1.30	3,629,833	Overweight	\$34.60		2%	-8%	-16%
URBN	Urban Outfitters Inc	11.3%	Cons Disc.	2,702	\$27.58	-	1.54	2,874,569	Overweight	\$27.70		2%	-10%	-27%
CEIX	Consol Energy Inc New	10.8%	Energy	410	\$15.02	-	1.63	349,332	Buy	\$26.80		2%	-55%	-63%
ETFC	E Trade Financial Corp	10.3%	Financials	9,362	\$39.04	1.44%	1.57	3,575,865	Overweight	\$41.10		0%	-22%	-23%
SYF	Synchrony Finl	10.3%	Financials	22,544	\$33.98	2.63%	0.98	4,350,628	Overweight	\$39.80		5%	2%	13%
RL	Ralph Lauren Corp	10.1%	Cons Disc.	4,929	\$95.08	2.92%	2.19	1,249,286	Overweight	\$124.10		6%	-28%	-26%
DXC	Dxc Technology Co	8.9%	Tech	7,309	\$27.90	3.01%	1.90	4,728,866	Overweight	\$50.00		5%	-57%	-69%
STT	State Str Corp	8.8%	Financials	22,243	\$59.70	3.52%	1.31	2,824,324	Hold	\$62.80		5%	-14%	-27%
BJRI	Bjs Restaurants Inc	8.7%	Cons Disc.	715	\$34.96	1.37%	1.30	469,078	Overweight	\$45.20		-1%	-22%	-49%
CNO	Cno Finl Group Inc	8.2%	Financials	2,430	\$15.58	2.83%	1.26	1,014,368	Overweight	\$18.60		5%	-9%	-23%
MTB	M & T Bk Corp	7.9%	Financials	20,332	\$152.11	2.52%	1.12	681,746	Overweight	\$172.10		-2%	-10%	-6%
CMA	Comerica Inc	7.8%	Financials	9,307	\$64.59	4.09%	1.22	1,902,376	Hold	\$69.40		1%	-19%	-24%
MD	Mednax Inc	7.7%	Health	1,998	\$23.72	-	1.24	856,061	Hold	\$24.30		12%	-8%	-47%
BHF	Brighthouse Finl Inc	7.5%	Financials	4,122	\$37.00	-	2.03	1,002,839	Underweight	\$37.30		4%	-10%	-16%
JAZZ	Jazz Pharmaceuticals Plc	7.3%	Health	6,859	\$121.13	-	0.50	475,029	Overweight	\$171.90		3%	-5%	-24%
NEW ZION	Zions Bancorporation N A	7.3%	Financials	7,793	\$44.04	3.05%	1.04	2,281,233	Overweight	\$48.80		2%	-9%	-9%
NEW FL	Foot Locker Inc	7.1%	Cons Disc.	4,729	\$44.18	3.45%	2.23	3,563,625	Overweight	\$44.70		5%	-30%	-10%
NEW STL	Sterling Bancorp Del	7.0%	Financials	4,131	\$20.13	1.40%	1.62	1,486,997	Buy	\$25.10		5%	-2%	-3%
NEW FITB	Fifth Third Bancorp	6.9%	Financials	19,677	\$27.08	3.53%	1.36	5,134,522	Overweight	\$30.80		3%	-2%	0%
NEW NTRS	Northern Tr Corp	6.7%	Financials	20,150	\$93.77	3.00%	1.69	1,019,305	Hold	\$100.00		5%	1%	0%
NEW CFG	Citizens Finl Group Inc	6.7%	Financials	15,652	\$35.01	3.62%	1.45	4,546,364	Overweight	\$40.60		4%	0%	-2%

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

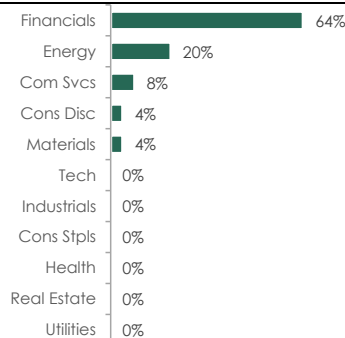
Long-term

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

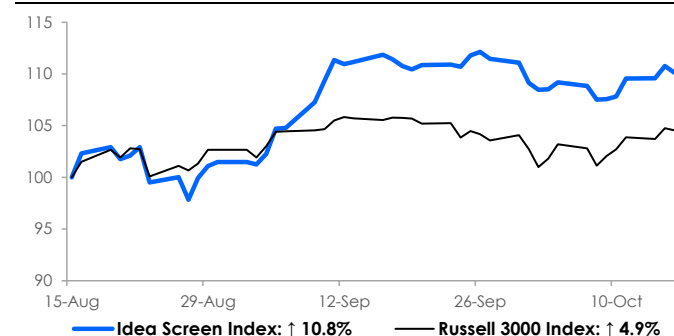
Example: 7.5% = The company's current dividend yield is 7.5%





















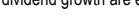



How to Use: This screen identifies buy & hold companies that are returning a significant portion of capital to shareholders through dividends.

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
NEWM	New Media Invst Group Inc	17.7%	Com Svcs.	532	\$8.80	17.72%	0.72	1,890,901	Buy	\$11.00		14%	-19%	-45%
AM	Antero Midstream Corp	17.0%	Energy	3,807	\$7.51	16.99%	0.64	6,746,042	Overweight	\$10.60		4%	-46%	-59%
AMPY	Amplify Energy Corp New	12.5%	Energy	261	\$6.53	12.48%	1.82	285,647	-	\$7.60		0%	-41%	-21%
SEMG	Semgroup Corp	11.8%	Energy	1,261	\$16.02	11.83%	0.09	2,233,517	Hold	\$16.10		0%	13%	-25%
GNL	Global Net Lease Inc	11.1%	Financials	1,626	\$19.25	11.15%	0.58	562,641	Hold	\$23.00		2%	6%	-1%
BGCP	Bgc Partners Inc	10.0%	Financials	1,694	\$5.66	10.04%	1.52	1,613,885	Buy	\$8.50		6%	0%	-20%
ARI	Apollo Coml Real Est Fin Inc	9.7%	Financials	2,923	\$19.04	9.71%	0.31	962,924	Hold	\$18.30		1%	3%	1%
HPT	Service Pptys Tr	8.5%	Financials	4,137	\$25.29	8.54%	0.34	899,617	Overweight	\$27.40		1%	-4%	-6%
CPLG	Corepoint Lodging Inc	8.3%	Financials	561	\$9.72	8.26%	1.80	392,930	Sell	\$6.00		0%	-22%	-44%
HT	Hersha Hospitality Tr	8.0%	Financials	530	\$13.50	8.05%	1.20	361,323	Underweight	\$16.30		-4%	-25%	-33%
RLJ	Rlj Lodging Tr	7.9%	Financials	2,863	\$16.63	7.93%	1.12	1,223,073	Overweight	\$19.50		0%	-9%	-17%
IVZ	Invesco Ltd	7.9%	Financials	7,343	\$15.63	7.92%	1.44	5,427,930	Hold	\$17.80		2%	-28%	-25%
OXY	Occidental Pete Corp	7.8%	Energy	36,074	\$40.33	7.83%	0.67	9,010,277	Hold	\$53.00		-2%	-36%	-45%
SBRA	Sabra Health Care Reit Inc	7.8%	Financials	4,438	\$23.42	7.77%	0.45	1,370,513	Hold	\$21.00		4%	25%	6%
AFIN	American Fin Tr Inc	7.7%	Financials	1,510	\$14.21	7.71%	0.39	682,737	Hold	\$13.70		3%	46%	0%
KRG	Kite Rlty Group Tr	7.7%	Financials	1,398	\$16.65	7.68%	0.72	435,103	Hold	\$16.40		3%	7%	6%
APLE	Apple Hospitality Reit Inc	7.4%	Financials	3,629	\$16.21	7.43%	0.66	1,171,876	Overweight	\$17.00		1%	-1%	-2%
APTS	Preferred Apt Cmnty Inc	7.3%	Financials	648	\$14.58	7.28%	0.50	300,520	Overweight	\$17.20		2%	-3%	-14%
CIO	City Office Reit Inc	7.1%	Financials	735	\$13.48	7.09%	0.14	649,120	Buy	\$14.80		2%	24%	15%
CVI	Cvr Energy Inc	7.0%	Energy	4,446	\$44.23	6.96%	1.57	569,541	Underweight	\$43.20		1%	3%	15%
PACW	Pacwest Bancorp Del	6.7%	Financials	4,337	\$36.19	6.71%	1.49	795,639	Overweight	\$39.30		2%	-9%	-18%
TTS	Tile Shop Hldgs Inc	6.6%	Cons Disc.	156	\$3.07	6.56%	0.14	485,731	Hold	\$3.10		4%	-46%	-54%
RYAM	Rayonier Advanced Matls Inc	6.5%	Materials	273	\$4.31	6.51%	3.08	1,129,692	Overweight	\$7.60		-4%	-72%	-69%
MDP	Meredith Corp	6.5%	Com Svcs.	1,632	\$35.58	6.48%	0.83	653,953	Overweight	\$44.40		9%	-40%	-35%
RPT	Rpt Realty	6.4%	Financials	1,106	\$13.76	6.43%	0.63	599,568	Hold	\$12.30		4%	17%	7%

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: ↑ 4.0%	1M: ↑ 0.1%
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Piotroski F-Score

Top 25 stocks with the highest Piotroski F-Score

Long-term	1 NEW	1W: ↑ 2.3%	1M: ↑ 4.9%
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High Earnings Yield & ROIC

Top 25 stocks by combined highest earnings yield & ROIC

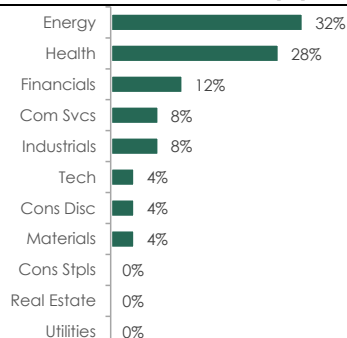
Short-term Medium-term Long-term

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

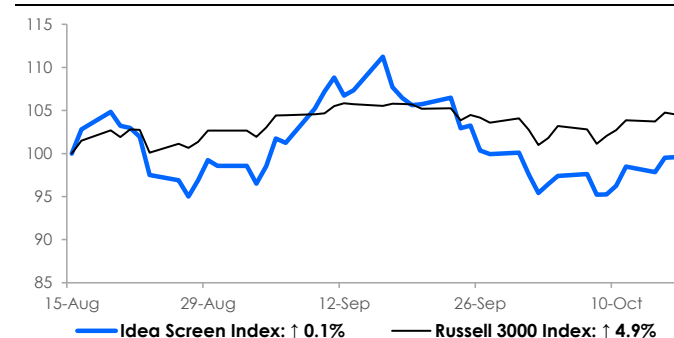
Example: 25% / 70% = Stock has an earnings yield of 25% and ROIC of 70% over the last quarter







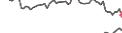














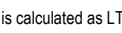
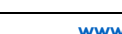


How to Use: Hedge fund manager, Joel Greenblatt introduced this screen as the "magic formula" investing strategy in *The Little Book That Beats the Market* (2005). His analysis found that the strategy averaged 24% annual returns between 1988 and 2009. This screen can be used to identify buy & hold companies.

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	49% / 71%	Energy	1,127	\$21.85	0.92%	1.45	1,130,559	Overweight	\$27.60		5%	-29%	-26%
EAF	Graftech Intl Ltd	25% / 69%	Industrials	3,289	\$11.32	3.08%	1.41	1,314,704	Buy	\$17.60		2%	-19%	-35%
INVA	Innoviva Inc	24% / 81%	Health	1,107	\$10.93	-	0.50	638,130	Hold	\$15.00		2%	-18%	-29%
CLF	Cleveland Cliffs Inc	36% / 44%	Materials	1,893	\$7.01	3.45%	2.04	12,334,046	Overweight	\$10.10		-4%	-27%	-41%
WTI	W & T Offshore Inc	24% / 60%	Energy	584	\$4.15	-	0.87	2,568,126	Overweight	\$7.60		2%	-38%	-47%
LGND	Ligand Pharmaceuticals Inc	27% / 47%	Health	2,057	\$108.18	-	1.36	421,004	Buy	\$196.20		5%	-10%	-47%
ARNA	Arena Pharmaceuticals Inc	20% / 63%	Health	2,437	\$48.91	-	0.76	440,509	Buy	\$69.00		5%	9%	19%
ARCH	Arch Coal Inc	19% / 35%	Energy	1,292	\$79.46	2.28%	1.70	257,221	Overweight	\$96.40		3%	-12%	-18%
WU	Western Un Co	14% / 49%	Financials	10,148	\$23.94	3.34%	0.50	5,511,622	Hold	\$21.30		2%	24%	30%
PVAC	Penn Va Corp New	49% / 28%	Energy	410	\$27.16	-	1.87	251,669	Buy	\$47.00		6%	-35%	-63%
PTN	Palatin Technologies Inc	13% / 56%	Health	190	\$0.84	-	0.15	1,239,151	Buy	\$6.80		2%	-23%	-12%
BSIG	Brightsphere Invst Group Inc	14% / 35%	Financials	860	\$9.48	4.22%	1.86	673,912	Overweight	\$11.80		2%	-35%	-24%
LCTX	Lineage Cell Therapeutics In	24% / 26%	Health	144	\$0.96	-	1.72	389,641	Buy	\$5.30		2%	-20%	-52%
CRZO	Carrizo Oil & Gas Inc	63% / 23%	Energy	749	\$8.09	-	1.66	5,652,168	Hold	\$12.00		4%	-34%	-63%
TUP	Tupperware Brands Corp	14% / 29%	Industrials	783	\$16.05	6.64%	1.22	926,391	Hold	\$16.80		8%	-39%	-50%
NEW MSGN	Msg Network Inc	12% / 41%	Com Svcs.	1,017	\$16.59	-	1.61	1,142,243	Hold	\$17.20		7%	-28%	-37%
KEM	Kemet Corp	19% / 24%	Tech	1,326	\$22.85	0.88%	1.91	1,212,812	Buy	\$26.30		15%	30%	29%
CBS	Cbs Corp New	16% / 23%	Com Svcs.	14,246	\$37.78	1.89%	1.01	4,187,669	Overweight	\$56.90		0%	-28%	-32%
MTOR	Meritor Inc	13% / 25%	Cons Disc.	1,651	\$19.99	-	2.01	842,024	Hold	\$25.10		14%	-20%	13%
BIIB	Biogen Inc	11% / 28%	Health	41,611	\$225.60	-	0.73	1,460,287	Hold	\$252.40		1%	-1%	-33%
VNO	Vornado Rlty Tr	23% / 20%	Financials	11,953	\$62.64	4.19%	0.82	1,277,036	Overweight	\$70.30		1%	-5%	-8%
SOI	Solaris Oilfield Infrstr Inc	12% / 25%	Energy	357	\$11.27	3.57%	1.34	432,400	Buy	\$17.40		-5%	-39%	-35%
SWN	Southwestern Energy Co	58% / 18%	Energy	1,164	\$2.15	-	0.42	21,216,871	Hold	\$2.50		16%	-52%	-61%
EXEL	Exelixis Inc	10% / 56%	Health	5,149	\$17.00	-	0.74	2,556,580	Overweight	\$27.30		3%	-20%	0%
LPI	Laredo Petroleum Inc	55% / 17%	Energy	565	\$2.38	-	0.50	6,236,949	Hold	\$4.30		12%	-24%	-62%

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

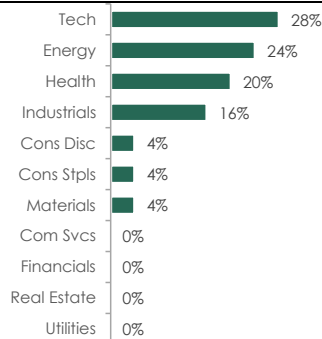
Long-term

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.

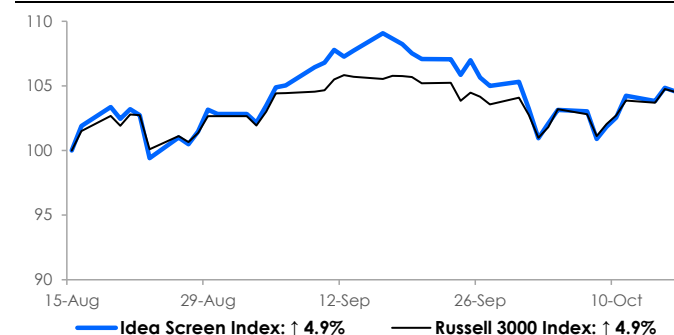
Example: A score of 8 - 9 (0 - 2) is considered to be financially strong (weak) value stock

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
CVX	Chevron Corp New	9.0	Energy	218,983	\$115.35	4.14%	0.90	5,634,775	Overweight	\$137.20		1%	-4%	-2%
LMT	Lockheed Martin Corp	9.0	Industrials	106,481	\$377.06	2.51%	0.66	1,061,658	Overweight	\$401.60		-3%	21%	13%
NUE	Nucor Corp	9.0	Materials	15,688	\$51.75	3.11%	1.67	2,071,061	Overweight	\$56.80		3%	-11%	-12%
COG	Cabot Oil & Gas Corp	9.0	Energy	7,489	\$17.90	2.02%	0.58	8,077,467	Overweight	\$22.00		2%	-34%	-25%
EVTC	Evertec Inc	9.0	Tech	2,287	\$31.79	0.63%	-0.32	376,779	Overweight	\$34.40		2%	6%	28%
PDCE	Pdc Energy Inc	9.0	Energy	1,438	\$22.95	-	2.23	1,518,414	Buy	\$45.10		-8%	-48%	-55%
BDC	Belden Inc	9.0	Industrials	2,414	\$53.11	0.38%	2.24	340,669	Overweight	\$55.20		7%	-9%	-17%
DIOD	Diodes Inc	9.0	Tech	2,181	\$42.76	-	1.39	466,949	Hold	\$48.50		7%	13%	38%
BOOM	Dmc Global Inc	9.0	Industrials	607	\$41.46	1.25%	0.86	325,898	Buy	\$76.80		8%	-39%	10%
GPOR	Gulfport Energy Corp	9.0	Energy	448	\$2.81	-	0.51	5,339,978	Hold	\$5.30		9%	-61%	-74%
MSFT	Microsoft Corp	8.0	Tech	1,066,590	\$139.69	1.45%	1.17	24,267,546	Buy	\$157.80		0%	15%	26%
AAPL	Apple Inc	8.0	Tech	1,063,273	\$235.28	1.31%	1.45	27,871,810	Overweight	\$228.50		2%	16%	6%
CSCO	Cisco Sys Inc	8.0	Tech	199,656	\$47.03	2.99%	1.49	19,260,653	Overweight	\$55.10		2%	-16%	2%
ABT	Abbott Labs	8.0	Health	145,598	\$82.38	1.57%	0.98	4,620,884	Buy	\$94.00		3%	13%	17%
ACN	Accenture Plc Ireland	8.0	Tech	118,534	\$186.04	1.72%	0.58	1,868,135	Overweight	\$201.50		1%	4%	17%
ADP	Automatic Data Processing Inc	8.0	Tech	71,053	\$163.83	1.92%	0.57	1,888,203	Overweight	\$179.80		2%	1%	14%
COP	Conocophillips	8.0	Energy	60,536	\$54.53	3.08%	0.73	6,585,714	Buy	\$73.10		-2%	-17%	-25%
EW	Edwards Lifesciences Corp	8.0	Health	47,375	\$227.80	-	1.08	1,080,201	Overweight	\$229.70		1%	28%	53%
GM	General Mtrs Co	8.0	Cons Disc.	51,670	\$36.19	4.15%	1.45	7,979,058	Overweight	\$47.60		4%	-10%	13%
PSX	Phillips 66	8.0	Energy	48,137	\$107.21	3.39%	1.27	2,369,039	Overweight	\$119.30		1%	11%	-1%
BIIB	Biogen Inc	8.0	Health	41,611	\$225.60	-	0.73	1,460,287	Hold	\$252.40		1%	-1%	-33%
SYN	Sysco Corp	8.0	Cons Stpls.	40,556	\$79.21	1.98%	0.62	2,900,536	Overweight	\$76.30		1%	12%	13%
HCA	Hca Healthcare Inc	8.0	Health	41,873	\$122.80	1.32%	1.80	1,562,611	Overweight	\$152.60		4%	10%	-10%
MSI	Motorola Solutions Inc	8.0	Industrials	29,267	\$175.72	1.32%	0.56	1,022,050	Overweight	\$183.40		3%	22%	42%
NEW ALXN	Alexion Pharmaceuticals Inc	8.0	Health	22,420	\$99.99	-	0.83	2,372,102	Buy	\$153.90		2%	-21%	-22%

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	9 NEW	1W: ↑ 0.6%	1M: ↑ 4.2%
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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

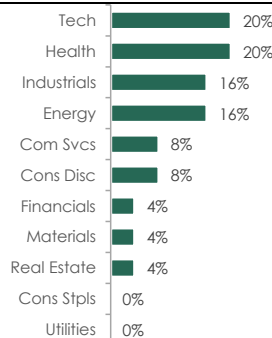
Long-term

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

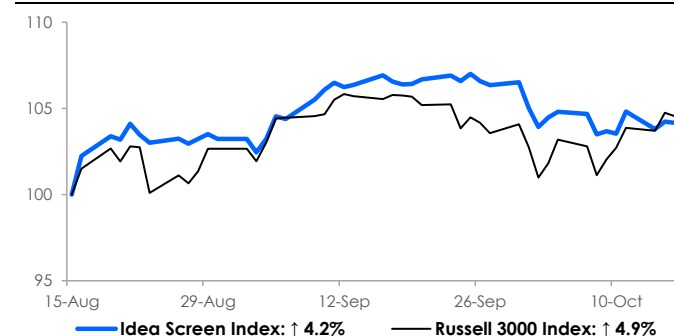
Example: -10% = The company selling in a pending M&A deal saw their share price decline 10% last week

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
	SRCI	Src Energy Inc	-8.7%	Energy	899	\$3.69	-	0.70	5,634,687	Overweight	\$6.70		-9%	-43%	-58%
	CJ	C&J Energy Svcs Inc New	-6.0%	Energy	572	\$8.66	-	1.10	778,244	Buy	\$13.50		-6%	-44%	-58%
	QEP	Qep Res Inc	-3.6%	Energy	704	\$2.96	2.80%	0.92	7,152,241	Hold	\$6.10		-4%	-64%	-73%
NEW	MITK	Mitek Sys Inc	-3.5%	Tech	391	\$9.73	-	-0.03	277,095	Buy	\$15.10		-3%	-18%	15%
	PGNX	Progenics Pharmaceuticals Inc	-2.4%	Health	429	\$4.95	-	1.71	1,206,291	Buy	\$9.40		-2%	2%	-10%
	DOVA	Dova Pharmaceuticals Inc	-0.5%	Health	808	\$28.07	-	0.07	507,639	Hold	\$28.40		0%	237%	35%
	WAIR	Wesco Aircraft Hldgs Inc	-0.3%	Cons Disc.	1,097	\$11.00	-	0.75	969,903	Hold	\$11.70		0%	33%	1%
	CBM	Cambrex Corp	-0.2%	Materials	2,006	\$59.49	-	0.87	693,721	Hold	\$60.00		0%	57%	2%
	PSDO	Presidio Inc	-0.1%	Tech	1,395	\$16.74	0.96%	0.28	1,062,775	Hold	\$16.20		0%	14%	14%
	ACIA	Acacia Communications Inc	0.0%	Tech	2,669	\$64.97	-	0.88	534,936	Hold	\$70.00		0%	11%	63%
	OMN	Omnova Solutions Inc	0.0%	Industrials	453	\$10.09	-	1.87	475,239	Hold	-		0%	31%	14%
NEW	MDSO	Medidata Solutions Inc	0.1%	Tech	5,743	\$91.96	-	0.38	788,383	Hold	\$92.20		0%	21%	33%
NEW	CY	Cypress Semiconductor Corp	0.1%	Tech	8,660	\$23.45	1.88%	1.41	4,639,121	Hold	\$23.80		0%	42%	69%
	ALDR	Alder Biopharmaceuticals Inc	0.1%	Health	1,581	\$18.90	-	0.92	2,778,777	Overweight	\$19.90		0%	48%	38%
	ADSW	Advanced Disp Svcs Inc Del	0.2%	Industrials	2,913	\$32.67	-	-0.02	731,344	Hold	\$33.10		0%	0%	23%
	SEMG	Semgroup Corp	0.2%	Energy	1,261	\$16.02	11.83%	0.09	2,233,517	Hold	\$16.10		0%	13%	-25%
NEW	GWR	Genesee & Wyo Inc	0.2%	Industrials	6,286	\$111.04	-	0.34	788,216	Hold	\$112.00		0%	28%	31%
	CVRS	Corindus Vascular Robotics I	0.2%	Health	893	\$4.28	-	-0.08	3,256,574	Hold	\$4.30		0%	106%	217%
NEW	VICI	Vici Pptys Inc	0.3%	Real Estate	10,668	\$23.14	5.16%	0.43	4,080,420	Buy	\$26.20		0%	6%	8%
	VIAB	Viacom Inc New	0.4%	Com Svcs.	9,260	\$22.62	3.50%	0.96	5,290,442	Overweight	\$33.00		0%	-26%	-32%
NEW	RTN	Raytheon Co	0.4%	Industrials	55,516	\$199.35	1.88%	1.22	1,722,933	Overweight	\$222.10		0%	10%	3%
NEW	ZAYO	Zayo Group Hldgs Inc	0.6%	Com Svcs.	8,080	\$34.20	-	-0.13	3,047,494	Hold	\$35.00		1%	8%	6%
	WBC	Wabco Hldgs Inc	0.6%	Cons Disc.	6,918	\$135.00	-	0.11	349,332	Hold	\$135.40		1%	2%	31%
NEW	LTXB	Legacy Tex Finl Group Inc	1.5%	Financials	2,120	\$43.12	2.31%	1.21	314,191	Hold	\$42.30		1%	7%	4%
NEW	CELG	Celgene Corp	2.0%	Health	72,150	\$101.80	-	0.55	3,528,860	Hold	\$99.60		2%	8%	21%

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

Most Overbought - Bollinger Bands

Top 25 stocks most overbought vs 50dma

Medium-term	21 NEW	1W: ↑ 1.1%	1M: ↓ -0.4%
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Bearish 50/200dma Crossovers

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

Medium-term	19 NEW	1W: ↑ 3.6%	1M: ↑ 11.1%
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Gap Downs

Top 25 stocks with the worst 1-week price change

Short-term	23 NEW	1W: ↑ 7.0%	1M: ↑ 9.9%
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Strong Volume Decliners

Top 25 stocks with above-average volume & negative performance

Short-term	23 NEW	1W: ↑ 0.3%	1M: ↓ -9.2%
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Abnormal Put Volume

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

Short-term	20 NEW	1W: ↑ 2.9%	1M: ↑ 3.7%
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Recent Downgrades

Top 25 stocks by net analyst downgrades over 1-month

Medium-term	7 NEW	1W: ↑ 4.4%	1M: ↑ 3.8%
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Highest Short Interest

Top 25 stocks by highest short interest as % of float

Short-term	1 NEW	1W: ↑ 5.9%	1M: ↑ 21.7%
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1-Month Increase in Short Interest

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

Medium-term	12 NEW	1W: ↑ 6.3%	1M: ↑ 11.4%
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Insider Selling

Top 25 stocks by 1-month insider selling

Medium-term	4 NEW	1W: ↑ 3.3%	1M: ↑ 2.2%
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NTM P/E vs 5Y Average (+2 Stdev)

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

Medium-term	5 NEW	1W: ↑ 1.0%	1M: ↓ -0.4%
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Altman Z-Score

Top 25 stocks with the lowest Altman Z-Score

Long-term	1 NEW	1W: ↑ 5.1%	1M: ↑ 2.5%
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Most Overbought - Bollinger Bands

Top 25 stocks most overbought vs 50dma

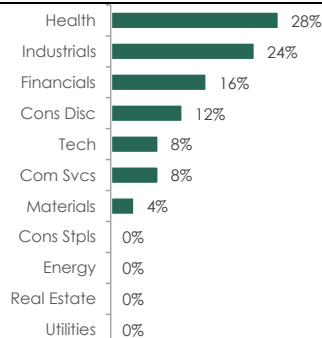
Short-term Medium-term Long-term

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

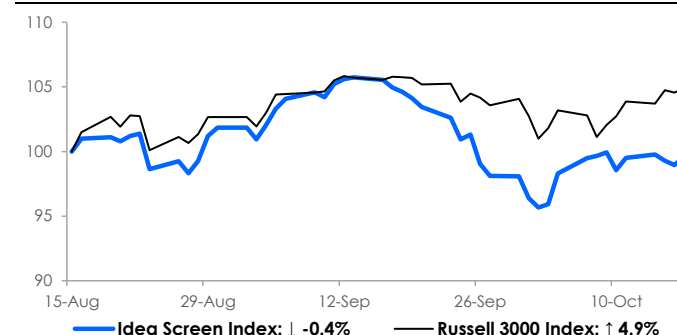
Example: +2.2 = The current stock price is 2.2 stdev (based on recent volatility) above the 50dma

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	RETA	Reata Pharmaceuticals Inc	+ 4.1	Health	4,240	\$173.19	-	1.18	344,940	Buy	\$210.80		101%	121%	178%
NEW	BMCH	Bmc Stk Hldgs Inc	+ 4.1	Industrials	1,872	\$28.09	-	0.52	453,432	Overweight	\$27.00		12%	39%	60%
NEW	ACHN	Achillion Pharmaceuticals Inc	+ 3.5	Health	867	\$6.20	-	2.72	2,448,770	Buy	\$8.00		73%	111%	100%
NEW	ALGN	Align Technology Inc	+ 3.3	Health	17,086	\$213.92	-	0.71	1,411,991	Overweight	\$256.90		10%	-22%	-36%
NEW	TPX	Tempur Sealy Intl Inc	+ 3.2	Cons Disc	4,530	\$82.65	-	1.24	697,999	Overweight	\$89.20		11%	36%	68%
NEW	BLDR	Builders Firstsource Inc	+ 3.2	Industrials	2,626	\$22.73	-	0.64	1,067,946	Overweight	\$21.70		10%	62%	73%
NEW	AAN	Aarons Inc	+ 3.2	Financials	4,849	\$71.79	0.20%	1.21	585,244	Buy	\$75.60		14%	35%	42%
NEW	MHO	M/I Homes Inc	+ 3.1	Cons Disc	1,099	\$39.78	-	0.44	266,011	Hold	\$41.00		9%	41%	73%
NEW	JNJ	Johnson & Johnson	+ 3.0	Health	359,375	\$136.17	2.81%	0.81	7,340,267	Overweight	\$150.20		6%	-2%	-2%
NEW	CETV	Central European Media Ent	+ 3.0	Com Svcs.	1,248	\$4.92	-	0.76	370,963	Buy	\$4.90		10%	21%	39%
	WMS	Advanced Drain Sys Inc Del	+ 2.8	Industrials	2,491	\$36.53	0.99%	0.80	435,111	Hold	\$37.00		6%	32%	27%
NEW	KEM	Kemet Corp	+ 2.8	Tech	1,326	\$22.85	0.88%	1.91	1,212,812	Buy	\$26.30		15%	30%	29%
NEW	DRNA	Dicerna Pharmaceuticals Inc	+ 2.8	Health	1,080	\$15.80	-	1.29	400,013	Buy	\$21.70		12%	15%	23%
NEW	ZAYO	Zayo Group Hldgs Inc	+ 2.8	Com Svcs.	8,080	\$34.20	-	-0.13	3,047,494	Hold	\$35.00		1%	8%	6%
NEW	FRC	First Rep Bk San Francisco C	+ 2.7	Financials	17,403	\$103.45	0.74%	0.86	1,244,803	Hold	\$103.50		10%	0%	13%
NEW	AMN	Amn Healthcare Services Inc	+ 2.7	Industrials	2,789	\$59.76	-	1.17	306,416	Overweight	\$64.10		10%	27%	9%
NEW	TECD	Tech Data Corp	+ 2.7	Tech	4,442	\$124.77	-	1.80	351,421	Hold	\$118.20		18%	18%	73%
NEW	BLD	Topbuild Corp	+ 2.7	Industrials	3,495	\$101.94	-	-0.43	275,175	Overweight	\$100.60		5%	41%	104%
	RARX	Ra Pharmaceuticals Inc	+ 2.6	Health	2,202	\$46.75	-	2.01	951,087	Overweight	\$48.20		2%	123%	185%
NEW	OSUR	Orasure Technologies Inc	+ 2.6	Health	523	\$8.48	-	1.00	594,598	Hold	\$7.50		14%	-11%	-42%
	TRNO	Terreno Rlty Corp	+ 2.6	Financials	3,518	\$53.68	2.04%	0.39	313,182	Overweight	\$52.60		2%	26%	49%
	TNK	Teekay Tankers Ltd	+ 2.6	Industrials	494	\$2.13	-	1.37	2,032,808	Overweight	\$2.00		15%	103%	94%
NEW	ISBC	Investors Bancorp Inc New	+ 2.6	Financials	3,343	\$12.08	3.65%	0.83	1,636,047	Overweight	\$13.30		6%	-3%	5%
NEW	TPH	Tri Pointe Group Inc	+ 2.6	Cons Disc	2,252	\$15.83	-	0.56	1,560,174	Overweight	\$15.10		10%	13%	37%
NEW	LPX	Louisiana Pac Corp	+ 2.6	Materials	3,321	\$26.87	2.04%	1.31	1,844,724	Overweight	\$29.60		11%	9%	20%



Bearish 50/200dma Crossovers

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

Short-term

Medium-term

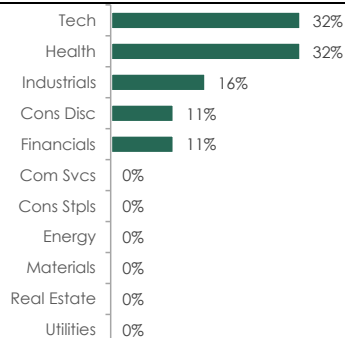
Long-term

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

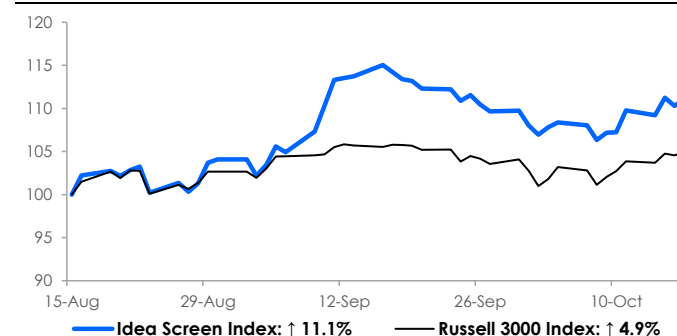
Example: The top company in this screen is the (1) most recent company to experience a 50/200dma crossover event and (2) has the highest difference between the 50dma and 200dma.

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



NEW	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	MYGN	Myriad Genetics Inc	-4.9%	Health	2,247	\$30.42	-	-1.20	1,352,575	Hold	\$33.30		5%	-5%	-32%
NEW	ATNX	Athenex Inc	-3.1%	Health	835	\$10.80	-	-0.34	704,626	Buy	\$29.80		-4%	-4%	-23%
NEW	SNCR	Synchronoss Technologies Inc	-2.7%	Tech	267	\$6.02	-	0.16	431,295	Overweight	\$12.00		8%	7%	-3%
NEW	OCUL	Ocular Therapeutix Inc	-2.0%	Health	164	\$3.47	-	2.61	550,902	Overweight	\$9.30		24%	-5%	-46%
NEW	AAXN	Axon Enterprise Inc	-1.8%	Industrials	3,066	\$51.75	-	1.03	668,831	Overweight	\$73.60		-2%	-16%	-16%
NEW	ARNA	Arena Pharmaceuticals Inc	-1.2%	Health	2,437	\$48.91	-	0.76	440,509	Buy	\$69.00		5%	9%	19%
NEW	IIVI	Ii Vi Inc	-0.9%	Tech	2,930	\$32.46	-	1.94	1,187,981	Overweight	\$47.30		1%	-21%	-20%
NEW	RCM	R1 Rcm Inc	-0.9%	Health	1,111	\$9.91	-	0.49	964,629	Buy	\$15.20		8%	-3%	15%
NEW	NERV	Minerva Neurosciences Inc	-0.7%	Health	165	\$4.22	-	1.23	328,455	Buy	\$19.20		-5%	-41%	-61%
NEW	PSN	Parsons Corporation	-0.7%	Tech	3,248	\$32.66	-	1.18	306,572	Overweight	\$40.00		-1%		
NEW	REVG	Rev Group Inc	-0.7%	Cons Disc.	748	\$12.02	1.65%	1.52	262,213	Hold	\$10.10		9%	-2%	-11%
NEW	LOPE	Grand Canyon Ed Inc	-0.6%	Industrials	4,677	\$96.75	-	0.37	390,274	Buy	\$138.70		-1%	-20%	-20%
NEW	PYPL	Paypal Hlds Inc	-0.6%	Tech	121,939	\$103.63	-	0.87	6,656,818	Buy	\$128.50		3%	-5%	29%
NEW	OSTK	Overstock Com Inc Del	-0.4%	Cons Disc.	399	\$11.31	-	2.45	5,692,365	Buy	\$48.00		4%	-27%	-59%
NEW	HPP	Hudson Pac Pptys Inc	-0.4%	Financials	5,195	\$33.65	2.99%	0.81	730,204	Buy	\$38.30		1%	-1%	7%
NEW	RUN	Sunrun Inc	-0.2%	Industrials	1,972	\$16.77	-	1.13	1,842,994	Buy	\$22.40		-1%	2%	29%
NEW	NRE	Northstar Realty Europe Corp	-0.2%	Financials	-	\$17.02	3.53%	0.20	450,691	-	-		0%	-1%	30%
NEW	CIEN	Ciena Corp	-0.1%	Tech	5,886	\$38.05	-	2.94	2,556,261	Overweight	\$50.20		2%	0%	24%
NEW	ORCL	Oracle Corp	-0.1%	Tech	180,735	\$55.06	1.72%	1.29	12,438,826	Hold	\$56.50		-1%	1%	15%



Gap Downs

Top 25 stocks with the worst 1-week price change

Short-term

Medium-term

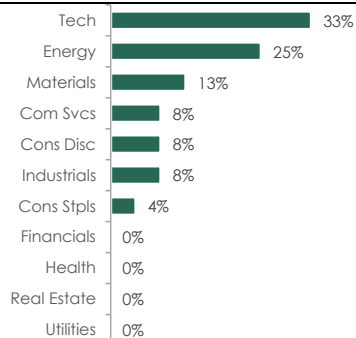
Long-term

Calculation: Worst 1-week price change

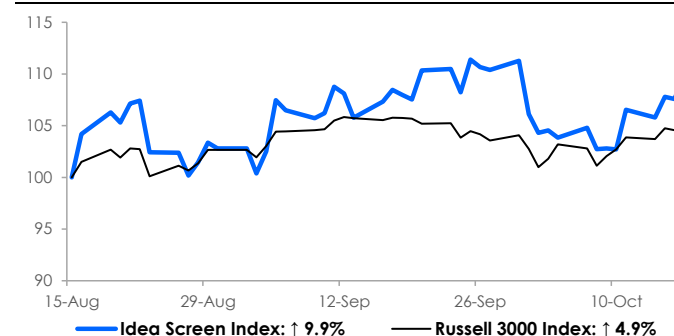
Example: -35% = Current stock price is 35% lower than 1-week ago

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
NEW	TEUM	Pareteum Corp	-32.1%	Com Svcs.	110	\$0.83	-	-1.42	3,640,296	Overweight	\$5.10		-32%	-79%	-68%
NEW	XOG	Extraction Oil And Gas Inc	-15.6%	Energy	320	\$2.32	-	1.40	3,205,968	Hold	\$4.80		-16%	-54%	-79%
NEW	BE	Bloom Energy Corp	-14.8%	Industrials	201	\$2.87	-	2.14	2,425,051	Overweight	\$11.60		-15%	-78%	-89%
NEW	BYND	Beyond Meat Inc	-13.7%	Cons Stpls.	7,100	\$117.35	-	2.95	4,441,123	Hold	\$147.10		-14%		
NEW	XELA	Exela Technologies Inc	-13.1%	Miscellaneous	147	\$0.98	-	-0.27	520,153	Buy	\$5.00		-13%	-72%	-85%
NEW	FNKO	Funko Inc	-11.9%	Cons Disc.	569	\$17.50	-	1.31	930,920	Buy	\$28.00		-12%	-8%	-8%
NEW	HPR	Highpoint Res Corp	-11.9%	Energy	237	\$1.11	-	1.89	1,145,811	Hold	\$3.40		-12%	-59%	-76%
NEW	APPN	Appian Corp	-11.0%	Tech	1,444	\$43.31	-	-0.69	737,393	Hold	\$40.80		-11%	33%	66%
NEW	COUP	Coupa Software Inc	-10.9%	Tech	8,603	\$136.90	-	1.43	1,832,802	Overweight	\$158.80		-11%	52%	104%
NEW	ESTC	Elastic N V	-10.3%	Tech	5,951	\$74.90	-	1.45	1,322,993	Overweight	\$105.40		-10%	-10%	7%
NEW	SCOR	Comscore Inc	-10.2%	Industrials	115	\$1.80	-	2.24	840,981	Overweight	\$4.90		-10%	-86%	-89%
NEW	TTI	Tetra Technologies Inc Del	-9.6%	Energy	202	\$1.61	-	1.02	548,236	Overweight	\$3.70		-10%	-34%	-57%
	LBRT	Liberty Oilfield Svcs Inc	-9.5%	Energy	628	\$8.36	2.38%	2.26	890,881	Overweight	\$15.00		-10%	-51%	-60%
NEW	WDAY	Workday Inc	-9.5%	Tech	25,884	\$157.83	-	0.80	1,980,542	Overweight	\$212.90		-9%	-17%	15%
NEW	PLAN	Anaplan Inc	-9.4%	Tech	5,766	\$43.74	-	0.45	2,248,445	Overweight	\$63.10		-9%	24%	72%
	FTSI	Fts International Inc	-9.2%	Energy	172	\$1.58	-	3.21	664,353	Hold	\$3.10		-9%	-86%	-88%
NEW	MDB	Mongodb Inc	-9.1%	Tech	5,669	\$120.36	-	1.91	1,538,717	Overweight	\$165.30		-9%	-9%	71%
NEW	GNC	Gnc Hldgs Inc	-8.9%	Cons Disc.	173	\$2.04	-	2.40	1,427,144	Overweight	\$3.50		-9%	-15%	-54%
NEW	PUMP	Propetro Hldg Corp	-8.8%	Energy	865	\$8.61	-	1.05	2,126,102	Overweight	\$15.50		-9%	-64%	-53%
NEW	LGF.B	Lions Gate Entmnt Corp	-8.4%	Com Svcs.	1,797	\$8.04	-	0.75	732,913	Buy	\$18.00		-8%	-46%	-63%
NEW	CDE	Coeur Mng Inc	-8.4%	Materials	1,158	\$4.81	-	1.35	7,134,518	Overweight	\$6.60		-8%	28%	-17%
NEW	OKTA	Okta Inc	-8.4%	Tech	11,191	\$104.99	-	0.78	2,527,978	Overweight	\$143.80		-8%	14%	69%
NEW	RGLD	Royal Gold Inc	-8.1%	Materials	7,900	\$120.44	0.90%	0.09	601,090	Hold	\$122.50		-8%	33%	53%
NEW	WK	Workiva Inc	-7.8%	Tech	1,542	\$41.15	-	0.45	442,158	Overweight	\$60.40		-8%	-18%	20%
NEW	SLCA	U S Silica Hldgs Inc	-7.7%	Materials	531	\$7.21	3.36%	0.92	2,045,208	Hold	\$11.60		-8%	-59%	-59%

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

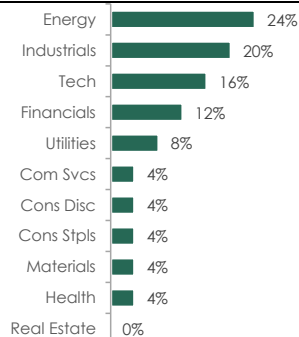
Long-term

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

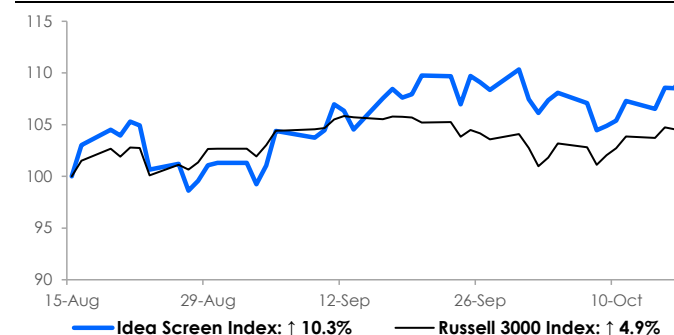
Example: 2.5x / -10% = Last week, the average daily volume was 2.5x the past 3-month's average volume and the share price decreased by 10%

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	PUMP	Propetro Hldg Corp	2.1x / -11%	Energy	865	\$8.61	-	1.05	2,126,102	Overweight	\$15.50		-9%	-64%	-53%
NEW	WDAY	Workday Inc	1.8x / -12%	Tech	25,884	\$157.83	-	0.80	1,980,542	Overweight	\$212.90		-9%	-17%	15%
NEW	SMPL	Simply Good Foods Co	1.7x / -8%	Cons Stpls.	2,430	\$25.50	-	1.31	746,413	Buy	\$30.60		-6%	12%	34%
NEW	JELD	Jeld-Wen Hldg Inc	1.6x / -9%	Industrials	1,736	\$17.26	-	1.61	364,320	Hold	\$18.80		-7%	-15%	0%
NEW	BAND	Bandwidth Inc	1.7x / -8%	Industrials	1,057	\$59.50	-	0.33	252,004	Overweight	\$85.80		-6%	-12%	15%
NEW	COUP	Coupa Software Inc	1.4x / -13%	Tech	8,603	\$136.90	-	1.43	1,832,802	Overweight	\$158.80		-11%	52%	104%
	LBRT	Liberty Oilfield Svcs Inc	1.4x / -12%	Energy	628	\$8.36	2.38%	2.26	890,881	Overweight	\$15.00		-10%	-51%	-60%
NEW	EXC	Exelon Corp	1.4x / -9%	Utilities	42,808	\$44.06	3.23%	0.73	5,624,356	Overweight	\$53.40		-7%	-10%	2%
NEW	IBM	International Business Machs	1.5x / -7%	Tech	118,938	\$134.26	4.56%	1.22	3,738,994	Hold	\$151.70		-5%	-3%	0%
NEW	CVA	Covanta Hldg Corp	1.4x / -8%	Industrials	2,137	\$16.26	6.23%	0.69	628,372	Overweight	\$18.60		-6%	-8%	1%
NEW	TEUM	Pareteum Corp	1.2x / -34%	Com Svcs.	110	\$0.83	-	-1.42	3,640,296	Overweight	\$5.10		-32%	-79%	-68%
NEW	PGR	Progressive Corp Ohio	1.4x / -6%	Financials	41,781	\$71.47	0.55%	0.60	2,977,777	Overweight	\$87.50		-4%	-6%	1%
NEW	ZEN	Zendesk Inc	1.5x / -5%	Tech	7,545	\$67.98	-	1.34	1,894,133	Buy	\$102.20		-3%	-16%	8%
NEW	PE	Parsley Energy Inc	2.2x / -4%	Energy	4,542	\$16.15	0.74%	0.96	5,509,246	Buy	\$24.20		-2%	-23%	-44%
NEW	IAA	Iaa Inc	2.0x / -4%	Cons Disc.	5,082	\$38.07	-	0.26	1,159,155	Overweight	\$49.30		-2%		
NEW	SALT	Scorpio Bulkers Inc	1.5x / -5%	Industrials	507	\$7.00	1.13%	2.71	361,629	Buy	\$8.50		-3%	46%	13%
NEW	RGLD	Royal Gold Inc	1.2x / -10%	Materials	7,900	\$120.44	0.90%	0.09	601,090	Hold	\$122.50		-8%	33%	53%
NEW	IBKR	Interactive Brokers Group In	1.3x / -5%	Financials	3,512	\$45.76	0.87%	1.27	517,550	Overweight	\$51.40		-3%	-16%	-15%
NEW	BE	Bloom Energy Corp	1.1x / -17%	Industrials	201	\$2.87	-	2.14	2,425,051	Overweight	\$11.60		-15%	-78%	-89%
NEW	NI	Nisource Inc	1.2x / -6%	Utilities	10,435	\$27.95	2.86%	0.32	3,048,218	Overweight	\$30.40		-4%	1%	12%
	AXNX	Axonics Modulation Tech Inc	1.3x / -5%	Health	584	\$20.48	-	-0.56	258,683	Buy	\$44.00		-3%	10%	
NEW	FRAC	Keane Group Inc	1.2x / -9%	Energy	499	\$4.75	-	1.25	1,751,506	Overweight	\$8.80		-7%	-61%	-62%
NEW	AMH	American Homes 4 Rent	1.3x / -4%	Financials	7,691	\$25.65	0.78%	0.31	1,940,718	Overweight	\$27.30		-2%	11%	24%
NEW	NR	Newpark Res Inc	1.2x / -7%	Energy	633	\$7.03	-	1.01	478,612	Overweight	\$8.90		-4%	-21%	-28%
NEW	TTI	Tetra Technologies Inc Del	1.1x / -12%	Energy	202	\$1.61	-	1.02	548,236	Overweight	\$3.70		-10%	-34%	-57%

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

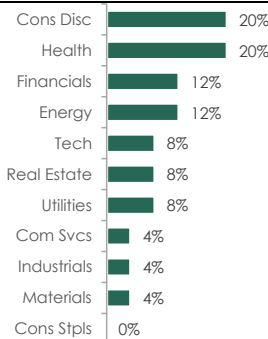
Long-term

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

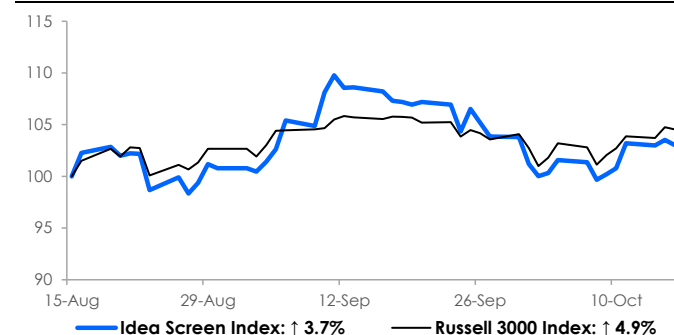
Example: 4.4x = Over the last week, investors traded 4.4x more put options than the average over the past 3-months

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	CBB	Cincinnati Bell Inc New	11.1x	Com Svcs.	231	\$4.59	-	1.59	568,633	Overweight	\$6.80		10%	-51%	-66%
NEW	PVAC	Penn Va Corp New	10.4x	Energy	410	\$27.16	-	1.87	251,669	Buy	\$47.00		6%	-35%	-63%
NEW	ACHN	Achillion Pharmaceuticals In	9.3x	Health	867	\$6.20	-	2.72	2,448,770	Buy	\$8.00		73%	111%	100%
NEW	CBRE	Cbre Group Inc	7.6x	Real Estate	17,607	\$52.35	-	1.55	1,484,659	Overweight	\$59.50		4%	4%	32%
NEW	FRGI	Fiesta Restaurant Group Inc	6.7x	Cons Disc.	244	\$8.89	-	-0.47	272,181	Overweight	\$12.50		-3%	-29%	-70%
NEW	LSTR	Landstar Sys Inc	5.8x	Industrials	4,496	\$113.46	0.66%	1.22	299,396	Hold	\$112.40		2%	1%	5%
NEW	ASMB	Assembly Biosciences Inc	5.7x	Health	399	\$15.51	-	0.24	304,122	Buy	\$38.80		83%	-4%	-39%
NEW	HASI	Hannon Armstrong Sust Infr C	5.6x	Financials	1,875	\$28.54	4.73%	0.76	301,672	Overweight	\$29.80		-1%	11%	39%
	RARX	Ra Pharmaceuticals Inc	5.5x	Health	2,202	\$46.75	-	2.01	951,087	Overweight	\$48.20		2%	123%	185%
NEW	BXS	Bancorpsouth Bk Tupelo Miss	5.3x	Financials	3,035	\$29.42	2.52%	1.14	401,711	Hold	\$30.90		1%	-3%	-5%
	AGR	Avangrid Inc	5.0x	Utilities	15,432	\$49.94	3.55%	0.31	455,103	Underweight	\$50.60		0%	-3%	5%
NEW	FLWS	Fws/1-800 Flowers	4.6x	Cons Disc.	517	\$14.37	-	1.03	347,452	Buy	\$25.00		3%	-24%	27%
	TMST	Timkensteel Corp	4.6x	Materials	246	\$5.48	-	2.09	341,587	Overweight	\$8.10		2%	-49%	-56%
NEW	CDNS	Cadence Design System Inc	4.4x	Tech	18,490	\$66.00	-	1.35	1,844,010	Overweight	\$74.20		1%	3%	63%
	SBH	Sally Beauty Hldgs Inc	4.3x	Cons Disc.	1,900	\$15.76	-	-0.15	2,050,942	Underweight	\$14.60		4%	-15%	-13%
NEW	GOSS	Gossamer Bio Inc	4.1x	Health	1,063	\$16.12	-	2.09	448,638	Buy	\$30.00		7%	-2%	
NEW	LDOS	Leidos Hldgs Inc	4.0x	Tech	11,751	\$81.71	1.67%	0.76	1,753,635	Overweight	\$90.40		-2%	26%	21%
NEW	GLPI	Gaming & Leisure Ppty Inc	4.0x	Financials	8,330	\$38.80	7.03%	0.22	1,020,479	Overweight	\$42.40		0%	-2%	12%
NEW	DK	Delek Us Hldgs Inc New	3.9x	Energy	2,816	\$37.38	3.04%	2.58	1,254,206	Overweight	\$41.90		5%	-1%	-3%
NEW	JLL	Jones Lang Lasalle Inc	3.9x	Real Estate	7,385	\$143.33	0.60%	1.51	302,826	Buy	\$184.20		6%	-6%	8%
NEW	SNBR	Sleep Number Corp	3.8x	Cons Disc.	1,373	\$48.30	-	1.70	570,492	Hold	\$44.60		10%	1%	44%
NEW	TTS	Tile Shop Hldgs Inc	3.7x	Cons Disc.	156	\$3.07	6.56%	0.14	485,731	Hold	\$3.10		4%	-46%	-54%
NEW	ANAB	Anaptysbio Inc	3.6x	Health	1,009	\$37.29	-	1.10	327,702	Buy	\$108.90		7%	-49%	-54%
NEW	EIX	Edison Intl	3.6x	Utilities	25,267	\$70.56	3.51%	0.44	2,608,075	Overweight	\$79.60		-5%	11%	1%
	PUMP	Propetro Hldg Corp	3.6x	Energy	865	\$8.61	-	1.05	2,126,102	Overweight	\$15.50		-9%	-64%	-53%

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

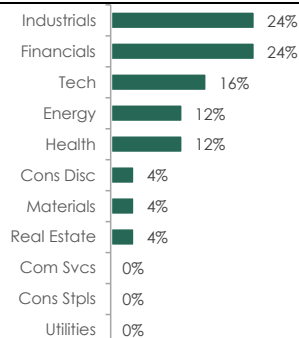
Long-term

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.

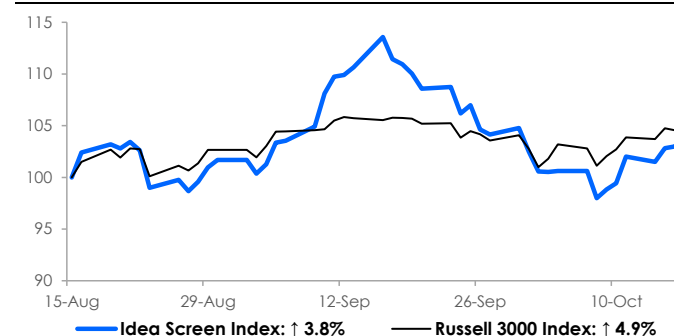
Example: 1.0 / 3.0 = The average analyst rating moved up 1 point from 2.0 (hold rating) to 3.0 (sell rating)

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
DOVA	Dova Pharmaceuticals Inc	0.7 / 2.0	Health	808	\$28.07	-	0.07	507,639	Hold	\$28.40		0%	237%	35%
RARX	Ra Pharmaceuticals Inc	0.5 / 1.7	Health	2,202	\$46.75	-	2.01	951,087	Overweight	\$48.20		2%	123%	185%
AMTD	Td Ameritrade Hldg Corp	0.4 / 1.9	Financials	19,928	\$36.33	3.33%	1.45	4,121,831	Hold	\$36.10		5%	-33%	-29%
NYMT	New York Mtg Tr Inc	0.3 / 1.9	Financials	1,597	\$6.17	12.99%	0.42	3,732,382	Hold	\$6.10		2%	0%	3%
HGV	Hilton Grand Vacations Inc	0.3 / 1.6	Real Estate	2,947	\$34.30	-	1.85	1,791,813	Overweight	\$35.30		7%	5%	13%
AUB	Atlantic Un Bankshares Corp	0.2 / 1.7	Financials	3,063	\$37.31	2.72%	1.29	290,826	Overweight	\$39.40		2%	5%	5%
TSE	Trinseo S A	0.2 / 2.0	Industrials	1,688	\$42.00	3.76%	3.31	665,498	Hold	\$39.40		6%	-13%	-31%
GTES	Gates Industrial Corporatin P	0.2 / 1.5	Industrials	2,860	\$9.86	-	1.65	606,066	Overweight	\$11.40		16%	-39%	-41%
HPR	Highpoint Res Corp	0.2 / 1.8	Energy	237	\$1.11	-	1.89	1,145,811	Hold	\$3.40		-12%	-59%	-76%
NEW FAST	Fastenal Co	0.2 / 2.0	Cons Disc.	20,658	\$36.02	2.47%	1.52	4,683,401	Hold	\$33.50		16%	3%	37%
FSCT	Forescout Technologies Inc	0.2 / 1.4	Tech	1,210	\$26.19	-	1.32	582,805	Overweight	\$40.20		7%	-31%	-12%
NEW TCO	Taubman Ctrs Inc	0.2 / 2.0	Financials	2,253	\$36.81	7.33%	0.59	549,000	Hold	\$46.00		1%	-27%	-32%
NEW NTCT	Netscout Sys Inc	0.2 / 2.0	Tech	1,658	\$21.85	-	1.64	507,976	Hold	\$26.20		-2%	-26%	-10%
NEW XOG	Extraction Oil And Gas Inc	0.2 / 1.9	Energy	320	\$2.32	-	1.40	3,205,968	Hold	\$4.80		-16%	-54%	-79%
UCTT	Ultra Clean Hldgs Inc	0.2 / 1.2	Tech	632	\$15.99	-	1.92	382,522	Buy	\$17.20		6%	28%	36%
FDX	Fedex Corp	0.2 / 1.6	Industrials	39,319	\$150.70	1.72%	1.60	2,569,470	Overweight	\$164.90		7%	-24%	-33%
GHL	Greenhill & Co Inc	0.2 / 2.4	Financials	306	\$15.01	1.34%	1.89	320,807	Underweight	\$14.40		11%	-37%	-47%
NEW PODD	Insulet Corp	0.2 / 1.5	Health	9,431	\$156.48	-	-0.29	910,542	Overweight	\$143.30		1%	89%	69%
AWI	Armstrong World Inds Inc New	0.2 / 1.8	Industrials	4,775	\$98.11	0.72%	1.06	323,195	Hold	\$100.20		2%	14%	55%
LECO	Lincoln Elec Hldgs Inc	0.2 / 2.0	Industrials	5,423	\$87.78	2.19%	1.16	368,338	Hold	\$91.00		7%	-2%	1%
BRKS	Brooks Automation Inc	0.2 / 1.5	Tech	2,873	\$39.78	1.05%	2.58	424,574	Overweight	\$43.00		11%	25%	24%
NEW BAND	Bandwidth Inc	0.2 / 1.4	Industrials	1,057	\$59.50	-	0.33	252,004	Overweight	\$85.80		-6%	-12%	15%
SDRL	Seadrill Ltd	0.2 / 1.5	Energy	185	\$1.85	-	5.14	1,171,282	Overweight	\$9.50		7%	-80%	-92%
VMC	Vulcan Mats Co	0.2 / 1.4	Materials	19,543	\$147.73	0.84%	0.68	931,501	Overweight	\$158.00		-1%	21%	54%
NEW JHG	Janus Henderson Group Plc	0.2 / 2.4	Financials	4,322	\$22.55	6.53%	2.00	1,271,593	Underweight	\$21.50		9%	-12%	-7%

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

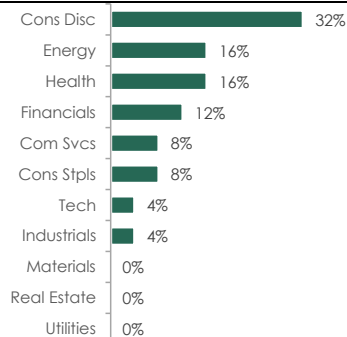
Long-term

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

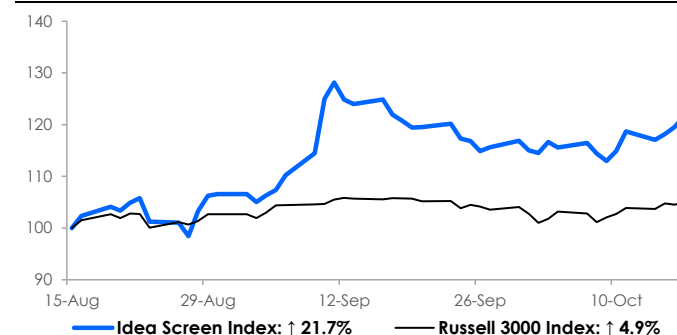
Example: 65% = 65% of a company's shares are sold short by investors

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
HIIQ	Health Ins Innovations Inc	72%	Financials	337	\$27.45	-	0.73	591,981	Buy	\$54.60		11%	15%	-46%
GME	Gamestop Corp New	72%	Cons Disc.	545	\$6.03	-	-1.24	7,506,342	Hold	\$4.90		19%	-33%	-61%
FRAC	Keane Group Inc	70%	Energy	499	\$4.75	-	1.25	1,751,506	Overweight	\$8.80		-7%	-61%	-62%
YETI	Yeti Hldgs Inc	67%	Industrials	2,707	\$31.89	-	3.30	1,197,496	Buy	\$37.80		8%	0%	
FIZZ	National Beverage Corp	66%	Cons Stpls.	2,293	\$49.18	-	1.13	449,415	Underweight	\$36.00		2%	-9%	-52%
PEI	Pennsylvania RI Estate Invnt	65%	Financials	423	\$5.46	15.91%	1.59	1,824,612	Underweight	\$5.40		10%	-1%	-40%
TLRD	Tailored Brands Inc	64%	Cons Disc.	226	\$4.46	16.74%	2.22	3,428,747	Hold	\$5.50		16%	-46%	-81%
GOGO	Gogo Inc	62%	Com Svcs.	531	\$6.03	-	1.52	1,905,314	Overweight	\$6.10		12%	17%	-3%
MNK	Mallinckrodt Pub Ltd Co	54%	Health	214	\$2.55	-	1.15	9,046,732	Hold	\$5.30		12%	-87%	-91%
XON	Intrexon Corp	54%	Health	852	\$5.26	-	2.07	1,053,032	Hold	\$10.00		-9%	18%	-65%
BBBY	Bed Bath & Beyond Inc	53%	Cons Disc.	1,592	\$12.58	5.42%	1.82	8,241,143	Hold	\$13.30		4%	-27%	-8%
SCVL	Shoe Carnival Inc	53%	Cons Disc.	493	\$33.60	1.01%	2.44	290,120	Buy	\$35.50		7%	-7%	-14%
FTR	Frontier Communications Cor	53%	Com Svcs.	106	\$1.01	-	1.29	1,906,691	Underweight	\$0.80		2%	-61%	-82%
XOG	Extraction Oil And Gas Inc	51%	Energy	320	\$2.32	-	1.40	3,205,968	Hold	\$4.80		-16%	-54%	-79%
MTCH	Match Group Inc	51%	Tech	5,386	\$75.80	-	-0.14	2,385,594	Overweight	\$94.30		0%	29%	33%
PLCE	Childrens PI Inc	50%	Cons Disc.	1,232	\$79.14	2.92%	1.77	739,925	Overweight	\$106.80		7%	-28%	-41%
MDR	Mcdermott Intl Inc	49%	Energy	451	\$2.48	-	5.63	16,079,714	Hold	\$7.30		27%	-76%	-84%
AMAG	Amag Pharmaceuticals Inc	49%	Health	387	\$11.42	-	0.70	1,121,697	Hold	\$11.70		0%	-4%	-51%
LCI	Lannet Inc	49%	Health	483	\$11.95	-	5.06	2,231,761	Hold	\$10.50		8%	70%	189%
SKT	Tanger Factory Outlet Ctrs I	49%	Financials	1,506	\$16.10	9.07%	1.06	2,533,802	Underweight	\$15.30		11%	-15%	-26%
SFIX	Stitch Fix Inc	48%	Cons Disc.	1,288	\$23.41	-	2.97	2,971,459	Overweight	\$27.00		13%	-7%	-8%
RES	Rpc Inc	47%	Energy	976	\$4.55	4.26%	0.71	2,803,530	Hold	\$5.10		-4%	-64%	-71%
DDS	Dillards Inc	47%	Cons Disc.	1,496	\$71.31	0.86%	1.20	573,433	Underweight	\$45.80		1%	-3%	2%
JCP	Penney J C Corp Inc	46%	Cons Disc.	321	\$1.01	-	5.00	11,342,536	Underweight	\$0.90		4%	-23%	-34%
PETS	Petmed Express Inc	44%	Cons Stpls.	404	\$20.01	5.68%	0.28	792,171	Hold	\$18.70		8%	-9%	-31%

1-Month Increase in Short Interest

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

Short-term

Medium-term

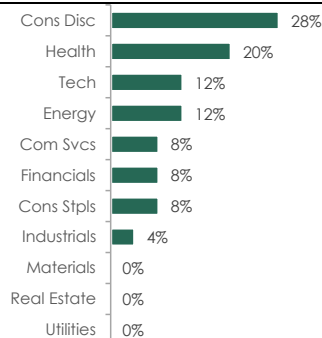
Long-term

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

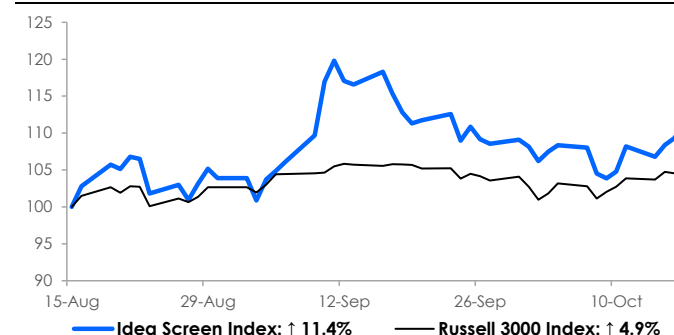
Example: +10% = Investors have sold short an additional 10% of the company's outstanding shares since 1-month ago



















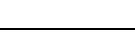



How to Use: Rapid increases in short interest over a 1-month period highlight companies where investor sentiment has quickly shifted negative, which indicates the stock could experience limited upside in the next 3 to 6 months.

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
	MDR	Mcdermott Intl Inc	+21.9%	Energy	451	\$2.48	-	5.63	16,079,714	Hold	\$7.30		27%	-76%	-84%
	MSGN	Msg Network Inc	+11.5%	Com Svcs.	1,017	\$16.59	-	1.61	1,142,243	Hold	\$17.20		7%	-28%	-37%
	GME	Gamestop Corp New	+10.6%	Cons Disc.	545	\$6.03	-	-1.24	7,506,342	Hold	\$4.90		19%	-33%	-61%
	IOTS	Adesto Technologies Corp	+10.0%	Tech	263	\$8.73	-	0.03	511,899	Buy	\$11.40		5%	41%	92%
	TLRD	Tailored Brands Inc	+9.1%	Cons Disc.	226	\$4.46	16.74%	2.22	3,428,747	Hold	\$5.50		16%	-46%	-81%
	SFIX	Stitch Fix Inc	+7.3%	Cons Disc.	1,288	\$23.41	-	2.97	2,971,459	Overweight	\$27.00		13%	-7%	-8%
	NEWM	New Media Invst Group Inc	+6.6%	Com Svcs.	532	\$8.80	17.72%	0.72	1,890,901	Buy	\$11.00		14%	-19%	-45%
	BNED	Barnes & Noble Ed Inc	+6.6%	Cons Disc.	171	\$3.60	-	1.33	493,814	Overweight	\$5.70		15%	-17%	-43%
	KAR	Kar Auction Svcs Inc	+6.2%	Industrials	3,246	\$24.32	3.18%	1.10	2,714,182	Overweight	\$29.80		3%	14%	11%
NEW	ITCI	Intra Cellular Therapies Inc	+6.0%	Health	469	\$8.50	-	0.04	1,102,716	Buy	\$25.90		7%	-30%	-56%
	AIMT	Aimmune Therapeutics Inc	+5.9%	Health	1,585	\$25.29	-	1.19	973,032	Overweight	\$47.70		4%	24%	-12%
	PYX	Pyxus Intl Inc	+5.9%	Cons Stpls.	118	\$12.95	-	-0.36	330,896	Buy	\$68.00		2%	-26%	-65%
	ZS	Zscaler Inc	+5.7%	Tech	5,755	\$45.15	-	0.94	3,089,676	Overweight	\$63.90		-5%	-28%	19%
NEW	VCYT	Veracyte Inc	+5.6%	Health	1,227	\$25.32	-	2.08	610,649	Buy	\$34.00		2%	10%	132%
NEW	ARCH	Arch Coal Inc	+5.5%	Energy	1,292	\$79.46	2.28%	1.70	257,221	Overweight	\$96.40		3%	-12%	-18%
NEW	PSMT	Pricesmart Inc	+5.4%	Cons Disc.	2,054	\$67.27	1.06%	1.30	261,056	Overweight	\$76.00		0%	11%	-13%
NEW	RAD	Rite Aid Corp	+5.3%	Cons Stpls.	487	\$8.87	-	2.20	2,665,009	Underweight	\$6.60		4%	-8%	-59%
	LOVE	Lovesac Company	+5.1%	Cons Disc.	278	\$19.12	-	1.67	287,873	Buy	\$35.80		17%	-37%	-13%
NEW	SMAR	Smartsheet Inc	+5.0%	Tech	3,503	\$38.52	-	0.71	2,183,677	Buy	\$52.40		-5%	-3%	47%
NEW	CRC	California Res Corp	+5.0%	Energy	393	\$8.02	-	3.02	3,485,605	Overweight	\$22.10		-6%	-71%	-79%
NEW	MRNA	Moderna Inc	+4.7%	Health	4,801	\$14.54	-	0.65	2,381,286	Buy	\$30.50		3%	-38%	
NEW	CADE	Cadence Bancorporation	+4.7%	Financials	2,260	\$17.56	4.01%	1.37	2,096,963	Overweight	\$19.00		7%	-16%	-27%
NEW	LGND	Ligand Pharmaceuticals Inc	+4.7%	Health	2,057	\$108.18	-	1.36	421,004	Buy	\$196.20		5%	-10%	-47%
NEW	PZZA	Papa Johns Intl Inc	+4.5%	Cons Disc.	1,760	\$55.38	1.64%	1.22	1,000,403	Buy	\$59.40		5%	15%	3%
NEW	STAG	Stag Indl Inc	+4.5%	Financials	4,039	\$30.38	4.72%	0.96	1,025,130	Overweight	\$32.80		1%	7%	15%



Insider Selling

Top 25 stocks by 1-month insider selling

Short-term

Medium-term

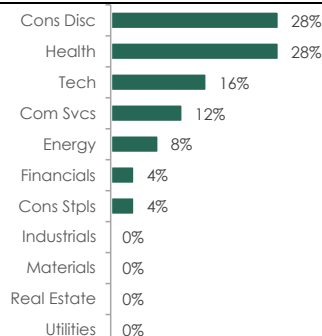
Long-term

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

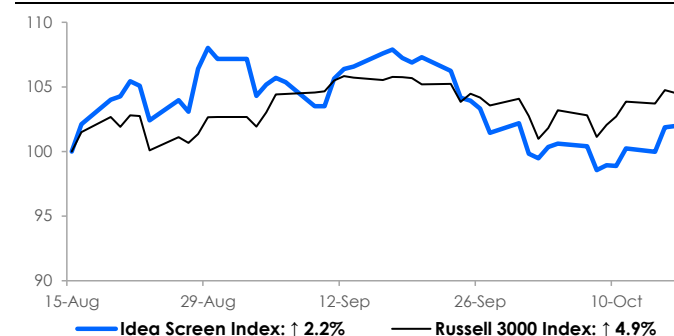
Example: -10% = Insiders sold ~10% of the company's outstanding shares over the past month

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
	OSTK	Overstock Com Inc Del	-14.7%	Cons Disc.	399	\$11.31	-	2.45	5,692,365	Buy	\$48.00		4%	-27%	-59%
	SEMG	Semgroup Corp	-12.6%	Energy	1,261	\$16.02	11.83%	0.09	2,233,517	Hold	\$16.10		0%	13%	-25%
NEW	INSP	Inspire Med Sys Inc	-9.8%	Health	1,337	\$55.90	-	0.61	251,705	Overweight	\$70.60		2%	14%	25%
	SILK	Silk Road Medical Inc	-9.4%	Health	1,069	\$34.15	-	0.11	305,424	Overweight	\$51.70		13%	5%	
	INVH	Invitation Homes Inc	-8.0%	Financials	16,351	\$30.41	1.71%	0.21	4,051,753	Buy	\$30.80		0%	26%	40%
	FNKO	Funko Inc	-7.1%	Cons Disc.	569	\$17.50	-	1.31	930,920	Buy	\$28.00		-12%	-8%	-8%
	UNVR	Univar Solutions Inc	-6.8%	Cons Disc.	3,543	\$21.01	-	2.15	1,839,913	Buy	\$26.20		6%	-6%	-25%
	TENB	Tenable Hldgs Inc	-5.4%	Tech	2,077	\$21.44	-	1.67	646,564	Overweight	\$36.30		-2%	-32%	-29%
	MGM	Mgm Resorts International	-5.2%	Cons Disc.	14,412	\$27.64	1.90%	1.31	5,381,135	Overweight	\$34.00		1%	0%	-1%
	BJ	Bjs Whsl Club Hldgs Inc	-5.1%	Cons Disc.	3,437	\$25.13	-	0.42	1,804,665	Overweight	\$31.70		3%	-12%	5%
	GH	Guardant Health Inc	-5.0%	Health	6,299	\$67.76	-	0.71	1,217,053	Buy	\$121.80		12%	-7%	66%
	LCI	Lannet Inc	-4.8%	Health	483	\$11.95	-	5.06	2,231,761	Hold	\$10.50		8%	70%	189%
	LL	Lumber Liquidators Hldgs Inc	-4.2%	Cons Disc.	275	\$9.58	-	3.36	1,795,700	Hold	\$9.40		3%	-17%	-26%
NEW	AM	Antero Midstream Corp	-3.6%	Energy	3,807	\$7.51	16.99%	0.64	6,746,042	Overweight	\$10.60		4%	-46%	-59%
	IMMU	Immunomedics Inc	-3.1%	Health	3,045	\$15.86	-	1.61	2,191,459	Buy	\$25.50		13%	-5%	-29%
	VCYT	Veracyte Inc	-2.4%	Health	1,227	\$25.32	-	2.08	610,649	Buy	\$34.00		2%	10%	132%
	LGF.A	Lions Gate Entmnt Corp	-2.1%	Com Svcs.	1,797	\$8.60	-	0.74	1,117,953	Buy	\$18.00		-8%	-46%	-63%
	CDLX	Cardlytics Inc	-2.0%	Tech	961	\$38.85	-	0.69	457,230	Buy	\$39.20		12%	161%	88%
	KN	Knowles Corp	-1.9%	Tech	1,992	\$21.86	-	1.53	988,053	Overweight	\$21.80		7%	17%	49%
	CARG	Cargurus Inc	-1.9%	Tech	2,885	\$31.75	-	1.78	865,888	Buy	\$48.70		11%	-13%	-27%
	ZAYO	Zayo Group Hldgs Inc	-1.8%	Com Svcs.	8,080	\$34.20	-	-0.13	3,047,494	Hold	\$35.00		1%	8%	6%
	KHC	Kraft Heinz Co	-1.7%	Cons Stpls.	33,879	\$27.77	5.83%	1.34	8,164,393	Hold	\$28.50		3%	-16%	-51%
NEW	ETM	Entercom Communications C	-1.7%	Com Svcs.	454	\$3.28	2.43%	1.74	1,508,168	Overweight	\$5.90		5%	-47%	-54%
NEW	ALLO	Allogene Therapeutics Inc	-1.4%	Health	3,382	\$27.78	-	1.18	370,485	Overweight	\$37.30		8%	9%	11%
	ZUMZ	Zumiez Inc	-1.3%	Cons Disc.	824	\$31.99	-	3.22	472,170	Overweight	\$29.00		5%	21%	42%



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

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

Short-term

Medium-term

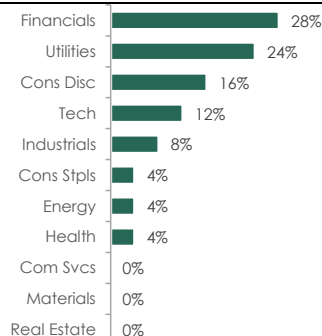
Long-term

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

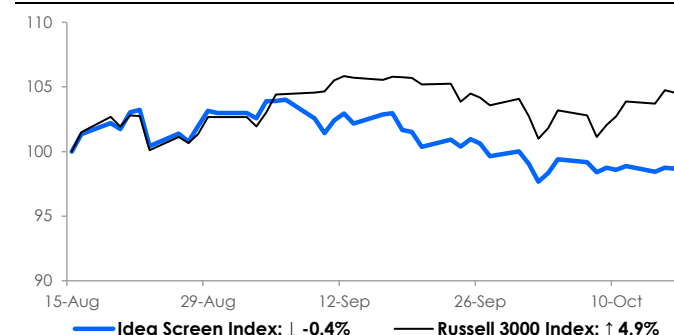
Example: 24x / 11x = Current NTM P/E ratio is 24x, while the average NTM P/E ratio over the past 5 years has been 11x

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
NEW	NINE	Nine Energy Service Inc	138x / 14x	Energy	155	\$5.27	-	1.27	254,540	Overweight	\$9.00		3%	-75%	-87%
	HCP	Hcp Inc	119x / 35x	Financials	18,171	\$37.00	4.02%	0.03	2,715,328	Overweight	\$36.00		1%	27%	44%
	PRA	Proassurance Corp	70x / 26x	Financials	2,197	\$40.87	3.12%	0.41	254,695	Hold	\$39.80		5%	16%	-7%
	SFIX	Stitch Fix Inc	360x / 144x	Cons Disc	1,288	\$23.41	-	2.97	2,971,459	Overweight	\$27.00		13%	-7%	-8%
	COST	Costco Whsl Corp New	35x / 27x	Cons Disc	132,952	\$302.40	0.87%	1.08	2,145,442	Overweight	\$303.20		2%	23%	32%
	DDS	Dillards Inc	20x / 13x	Cons Disc	1,496	\$71.31	0.86%	1.20	573,433	Underweight	\$45.80		1%	-3%	2%
	DG	Dollar Gen Corp New	23x / 17x	Cons Disc	41,869	\$162.87	0.79%	0.96	1,769,043	Overweight	\$168.70		1%	31%	48%
	ES	Eversource Energy	24x / 18x	Utilities	27,545	\$85.12	2.53%	0.31	1,612,312	Overweight	\$83.70		0%	21%	36%
	ETR	Entergy Corp New	21x / 15x	Utilities	23,319	\$117.28	3.14%	0.20	1,257,970	Overweight	\$118.00		0%	26%	42%
	MXIM	Maxim Integrated Prods Inc	26x / 20x	Tech	15,762	\$58.14	3.32%	2.03	1,621,256	Hold	\$61.60		2%	-2%	10%
	GNRC	Generac Hldgs Inc	17x / 13x	Industrials	5,348	\$85.74	-	1.57	634,320	Overweight	\$85.50		0%	57%	52%
	OHI	Omega Healthcare Invs Inc	27x / 19x	Financials	9,648	\$44.20	6.19%	0.31	1,573,783	Overweight	\$41.30		5%	26%	33%
	FORM	Formfactor Inc	22x / 14x	Tech	1,574	\$20.93	-	0.86	337,446	Overweight	\$19.70		4%	14%	59%
	FE	Firstenergy Corp	19x / 13x	Utilities	25,979	\$48.11	3.18%	0.59	3,984,733	Overweight	\$49.80		0%	20%	27%
	BFB	Brown Forman Corp	34x / 28x	Cons Stpls	29,915	\$63.72	1.05%	1.32	1,470,834	Hold	\$58.70		2%	20%	33%
NEW	ZTS	Zoetis Inc	33x / 26x	Health	61,352	\$128.47	0.51%	0.72	1,889,650	Overweight	\$136.00		1%	31%	38%
	PCH	Potlatchdeltic Corporation	42x / 25x	Financials	2,790	\$41.52	3.87%	1.57	321,309	Overweight	\$43.50		4%	8%	13%
	WEC	Wec Energy Group Inc	25x / 20x	Utilities	29,304	\$92.90	2.54%	0.17	1,800,891	Underweight	\$90.30		-2%	22%	34%
NEW	NEE	Nextera Energy Inc	26x / 20x	Utilities	112,945	\$231.09	2.17%	0.03	1,946,411	Buy	\$232.00		0%	22%	35%
	WTR	Aqua America Inc	30x / 23x	Utilities	10,001	\$46.35	2.06%	0.22	1,033,144	Overweight	\$47.00		2%	33%	25%
	SMTC	Semtech Corp	28x / 18x	Tech	3,301	\$49.62	-	2.22	498,160	Overweight	\$53.10		2%	-9%	-2%
NEW	SBRA	Sabra Health Care Reit Inc	35x / 19x	Financials	4,438	\$23.42	7.77%	0.45	1,370,513	Hold	\$21.00		4%	25%	6%
	INFO	Ihs Markit Ltd	25x / 20x	Financials	27,953	\$69.71	-	0.84	1,944,148	Overweight	\$71.50		3%	28%	33%
	ATU	Actuant Corp	29x / 19x	Industrials	1,389	\$22.60	0.18%	1.87	430,736	Hold	\$21.40		8%	-13%	-10%
NEW	HR	Healthcare Rlty Tr	140x / 74x	Financials	4,383	\$33.91	3.58%	0.28	700,794	Hold	\$33.40		0%	13%	21%

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

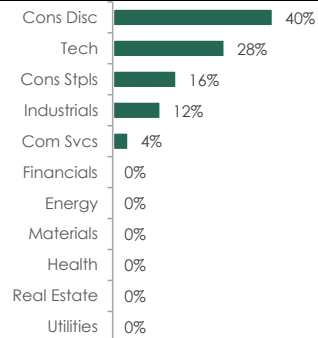
Long-term

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.

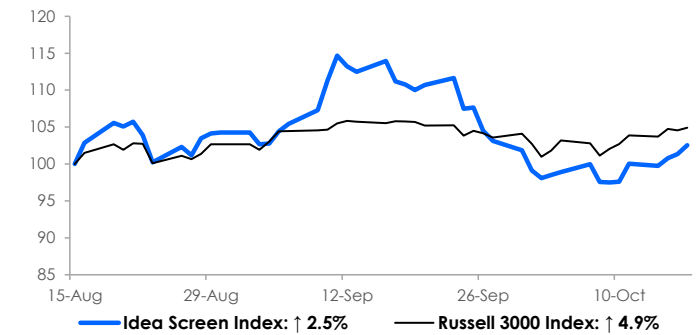
Example: A score below 1.8 (above 3.0) signals a company has a high (low) probability of filing for bankruptcy

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
DOMO	Domo Inc	-4.7	Tech	390	\$16.09	-	0.61	806,113	Overweight	\$26.80		2%	-55%	-14%
BOX	Box Inc	-0.1	Tech	2,425	\$16.41	-	1.54	2,266,131	Overweight	\$17.50		0%	-13%	-17%
NTNX	Nutanix Inc	0.3	Tech	4,560	\$26.76	-	2.87	3,705,577	Overweight	\$34.90		13%	-36%	-37%
CLDR	Cloudera Inc	0.4	Tech	2,503	\$8.95	-	-1.48	8,963,329	Overweight	\$9.40		7%	-19%	-42%
DELL	Dell Technologies Inc	0.7	Tech	11,665	\$50.37	-	1.11	2,665,111	Overweight	\$64.00		3%	-20%	-4%
HOME	At Home Group Inc	0.7	Cons Disc.	638	\$9.95	-	-1.72	3,327,266	Overweight	\$8.70		-1%	-56%	-64%
HPE	Hewlett Packard Enterprise C	0.8	Tech	19,858	\$15.21	2.98%	1.66	9,389,102	Hold	\$15.60		8%	-8%	-2%
JCP	Penney J C Corp Inc	0.9	Cons Disc.	321	\$1.01	-	5.00	11,342,536	Underweight	\$0.90		4%	-23%	-34%
CAMP	Calamp Corp	1.2	Tech	378	\$11.07	-	2.26	325,825	Overweight	\$16.70		14%	-18%	-46%
BNED	Barnes & Noble Ed Inc	1.4	Cons Disc.	171	\$3.60	-	1.33	493,814	Overweight	\$5.70		15%	-17%	-43%
TLRD	Tailored Brands Inc	1.4	Cons Disc.	226	\$4.46	16.74%	2.22	3,428,747	Hold	\$5.50		16%	-46%	-81%
PLAY	Dave & Busters Entmt Inc	1.4	Com Svcs.	1,219	\$39.55	1.66%	0.48	992,115	Overweight	\$44.50		1%	-21%	-36%
EXPR	Express Inc	1.5	Cons Disc.	221	\$3.29	-	1.43	1,454,642	Hold	\$3.60		14%	-18%	-62%
NEW DAL	Delta Air Lines Inc Del	1.5	Industrials	34,517	\$53.37	3.03%	1.38	6,248,393	Overweight	\$65.20		1%	-9%	-2%
NAV	Navistar Intl Corp New	1.5	Industrials	2,894	\$29.17	-	2.27	517,641	Overweight	\$34.20		10%	-15%	-20%
CAG	Conagra Brands Inc	1.6	Cons Stpls.	13,329	\$27.39	3.16%	1.42	4,550,164	Overweight	\$32.40		-3%	-9%	-22%
MIK	Michaels Cos Inc	1.6	Cons Disc.	1,514	\$9.75	-	1.67	4,053,982	Hold	\$8.60		1%	-24%	-42%
RAD	Rite Aid Corp	1.6	Cons Stpls.	487	\$8.87	-	2.20	2,665,009	Underweight	\$6.60		4%	-8%	-59%
RRGB	Red Robin Gourmet Burgers Ir	1.7	Cons Disc.	411	\$31.73	-	0.94	307,331	Hold	\$34.70		5%	7%	-17%
CAL	Caleres Inc	1.7	Cons Disc.	878	\$21.57	1.30%	2.88	818,219	Buy	\$29.80		2%	-20%	-37%
JWN	Nordstrom Inc	1.7	Cons Disc.	5,428	\$35.04	4.25%	1.21	4,930,370	Hold	\$32.80		4%	-20%	-42%
RH	Rh	1.7	Cons Disc.	3,455	\$185.00	-	1.36	861,560	Overweight	\$177.60		5%	66%	46%
SJM	Smucker J M Co	1.7	Cons Stpls.	12,350	\$108.29	3.27%	0.19	805,146	Underweight	\$106.40		1%	-9%	4%
CPB	Campbell Soup Co	1.7	Cons Stpls.	14,445	\$47.96	2.97%	1.24	2,107,868	Hold	\$42.80		1%	23%	32%
DE	Deere & Co	1.7	Industrials	54,202	\$172.14	1.78%	1.52	1,959,657	Overweight	\$170.80		3%	4%	14%



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

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