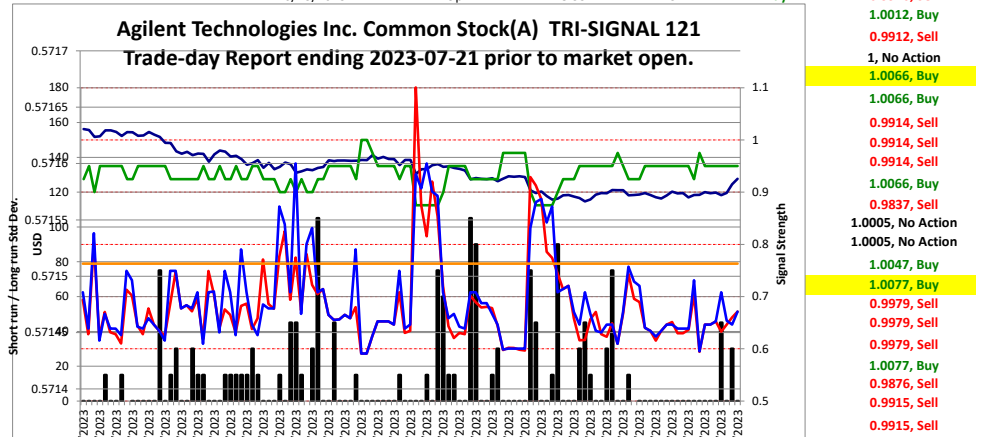
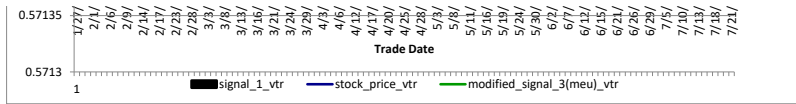
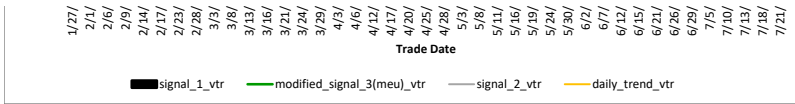


Agilent Technologies Inc. Common Stock(A) 120 Trade days ending 2023-07-21 prior to market open 2023-07-22 (L: 122.89, C: 127.62, H: 129.98)  
 URL Information Links : <https://www.barrons.com/quote/stock/A>

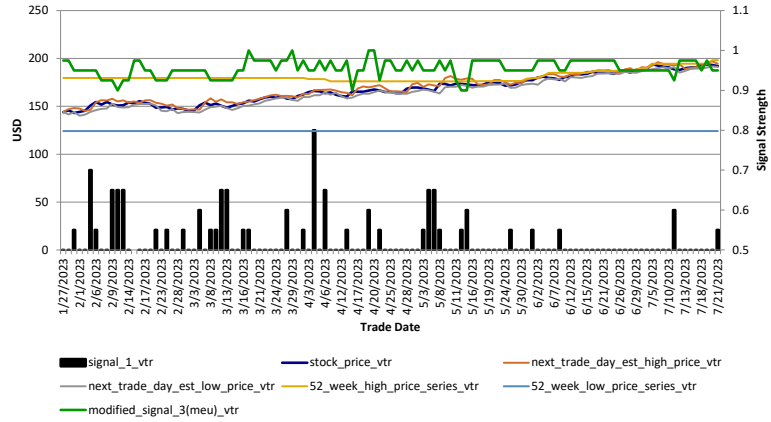
Instrument type:	Stock	Short run	Local Path Dependent(State 5)						
Most recent 46 trade dates.	As of Close Date	State Behavior	Stock Price	As of Close Date	State (0-89)	Retrospective	Action: Buy/Sell/No Action	Next Trade-day	Predicted
	7/21/2023	Horizontal	127.62	75	No Action	0.9975, Sell			
	7/20/2023	Up	124.55	45	Buy	1.0119, Buy			
	7/19/2023	Up	119.56	75	Buy	0.9975, Sell			
	7/18/2023	Down	118.25	45	Sell	1.0119, Buy			
	7/17/2023	Up	119.75	75	Buy	0.9975, Sell			
	7/14/2023	Down	119.35	75	Sell	0.9975, Sell			
	7/13/2023	Up	120.	81	Buy	0.9850, Sell			
	7/12/2023	Up	118.48	65	Buy	1.0117, Buy			
	7/11/2023	Up	118.36	79	Buy	1.0012, Buy			
	7/10/2023	Down	117.	75	Sell	0.9975, Sell			
	7/7/2023	Up	119.5	75	Buy	0.9975, Sell			
	7/6/2023	Down	119.32	75	Sell	0.9975, Sell			
	7/5/2023	Up	120.25	75	Buy	0.9975, Sell			
	7/3/2023	Up	118.05	75	Buy	0.9975, Sell			
	6/30/2023	Down	116.37	75	Sell	0.9975, Sell			
	6/29/2023	Down	117.04	75	Sell	0.9975, Sell			
	6/28/2023	Down	118.37	75	Sell	0.9975, Sell			
	6/27/2023	Up	119.42	69	Buy	0.9912, Sell			
	6/26/2023	Up	118.68	73	Buy	0.9976, Sell			
	6/23/2023	Up	118.33	73	Buy	0.9976, Sell			





1.0043, Buy
1.0043, Buy
1.0047, Buy
1.0051, Buy
1.0026, Buy

**Apple Inc. Common Stock(AAPL) TRI-SIGNAL 121 Trade-day Report ending 2023-07-21 prior to market open 2023-07-22 (L: 190.38, C: 191.94, H: 194.33)**

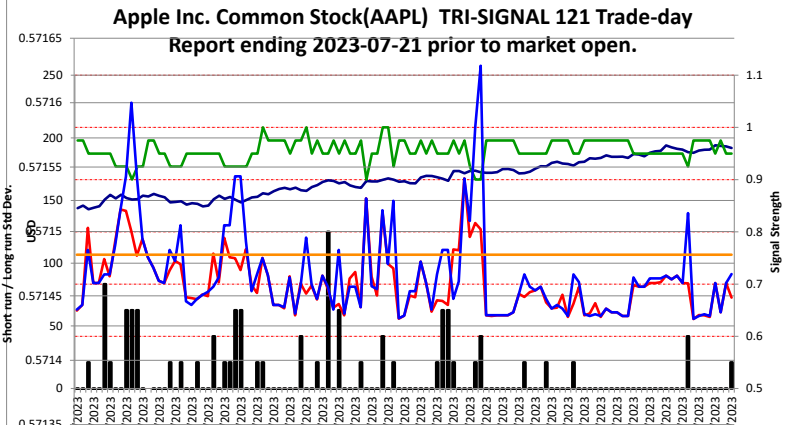
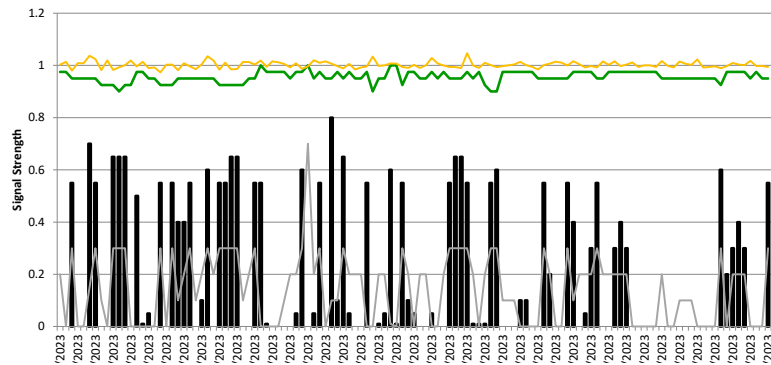


— short run standard deviation vtr — long run standard deviation vtr — threshold vtr

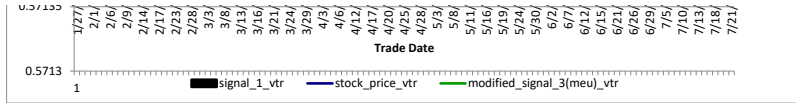
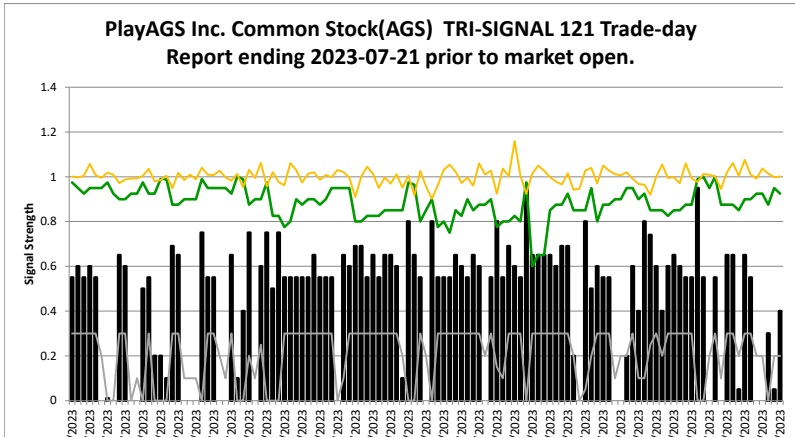
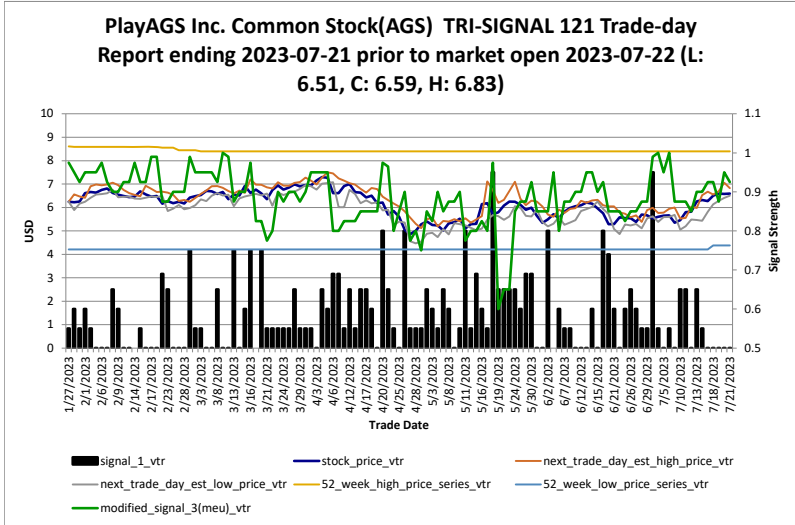
Apple Inc. Common Stock(AAPL) 120 Trade days ending 2023-07-21 prior to market open 2023-07-22 (L: 190.38, C: 191.94, H: 194.33)  
 URL Information Links : <https://www.barrons.com/quote/stock/AAPL>

Instrument type:	Stock	Short run			
Most recent 46 trade dates.		Local Path Dependent(State 5			
Close Date	As of Close Date State Behavior	As of Close Date State {0-89}	As of Close Date Retrospective Action: Buy/Sell/Nction:	Next Trade-day Predicted Buy/Sell/No Action	
7/21/2023	Horizontal	191.94	75	No Action	1.0055, Buy
7/20/2023	Down	193.13	81	Sell	1.0000, No Action
7/19/2023	Down	193.61	71	Sell	1.0038, Buy
7/18/2023	Up	193.99	81	Buy	1.0000, No Action
7/17/2023	Horizontal	190.69	77	No Action	1.0004, No Action
7/14/2023	Up	190.56	77	Buy	1.0004, No Action
7/13/2023	Up	189.89	77	Buy	1.0004, No Action
7/12/2023	Down	188.08	65	Sell	1.0048, Buy
7/11/2023	Down	188.61	48	Sell	0.9971, Sell
7/10/2023	Down	190.68	75	Sell	1.0055, Buy
7/7/2023	Down	191.33	75	Sell	1.0055, Buy
7/6/2023	Down	192.46	75	Sell	1.0055, Buy
7/5/2023	Up	193.97	75	Buy	1.0055, Buy
7/3/2023	Up	189.59	75	Buy	1.0055, Buy
6/30/2023	Up	189.25	75	Buy	1.0055, Buy
6/29/2023	Up	188.06	75	Buy	1.0055, Buy
6/28/2023	Down	185.27	75	Sell	1.0055, Buy
6/27/2023	Down	186.68	75	Sell	1.0055, Buy
6/26/2023	Up	187.	81	Buy	1.0000, No Action
6/23/2023	Down	183.96	77	Sell	1.0004, No Action

**Apple Inc. Common Stock(AAPL) TRI-SIGNAL 121 Trade-day Report ending 2023-07-21 prior to market open.**



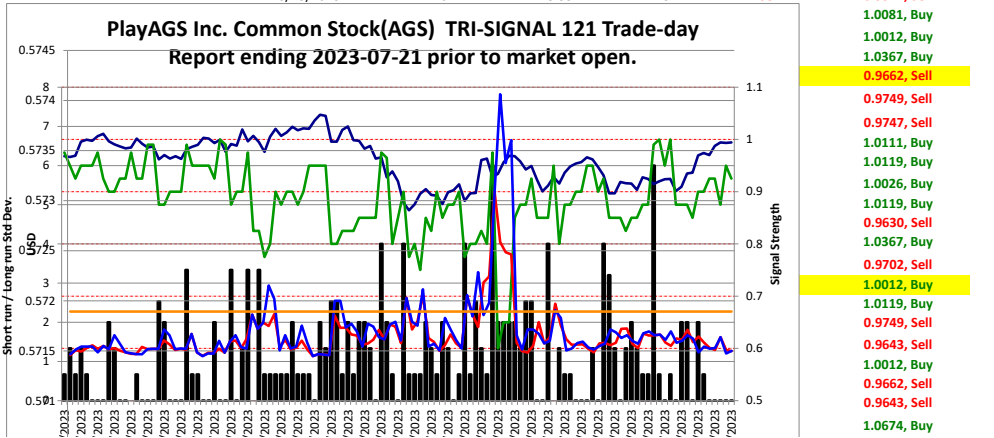
0.9979, Sell
0.9979, Sell
0.9979, Sell
0.9979, Sell
1.0034, Buy
1.0090, Buy
1.0013, Buy
0.9979, Sell
0.9979, Sell
0.9979, Sell
1.0034, Buy
1.0090, Buy
1.0090, Buy
1.0090, Buy
1.0013, Buy
0.9979, Sell

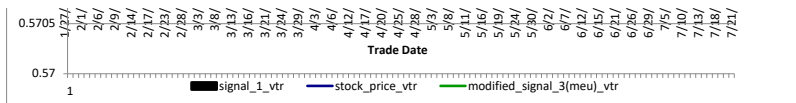
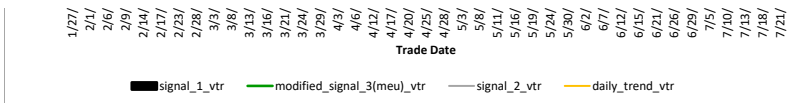


PlayAGS Inc. Common Stock(AGS) 120 Trade days ending 2023-07-21 prior to market open 2023-07-22 (L: 6.51, C: 6.59, H: 6.83)

URL Information Links : <https://www.barrons.com/quote/stock/AGS>

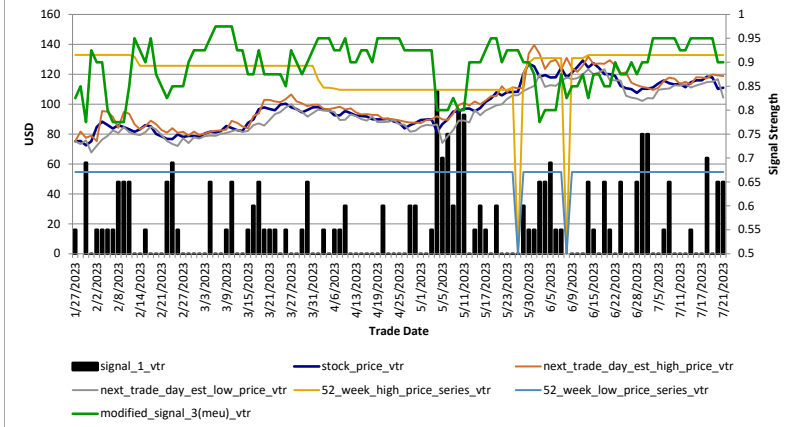
Instrument type:	Stock	Short run			
Most recent 46 trade dates.		Local Path Dependent(State 5			
	As of Close Date	As of Close Date	As of Close Date	As of Close Date	Next Trade-day
	State Behavior	Stock Price	State {0-89}	Retrospective Action: Buy/Sell/Nction:	Predicted Buy/Sell/No Actio
7/21/2023	Down	6.59	79	Sell	1.0756, Buy
7/20/2023	Down	6.58	63	Sell	0.9967, Sell
7/19/2023	Up	6.59	85	Buy	0.9922, Sell
7/18/2023	Up	6.5	73	Buy	1.0081, Buy
7/17/2023	Down	6.27	67	Sell	1.0026, Buy
7/14/2023	Up	6.32	73	Buy	1.0081, Buy
7/13/2023	Up	6.26	31	Buy	0.9756, Sell
7/12/2023	Up	5.82	79	Buy	1.0756, Buy
7/11/2023	Up	5.8	43	Buy	1.0392, Buy
7/10/2023	Up	5.46	43	Buy	1.0392, Buy
7/7/2023	Down	5.35	85	Sell	0.9922, Sell
7/6/2023	Up	5.66	65	Buy	0.9452, Sell
7/5/2023	Up	5.65	87	Buy	1.0017, Buy
7/3/2023	Up	5.6	77	Buy	1.0089, Buy
6/30/2023	Down	5.53	35	Sell	1.0126, Buy
6/29/2023	Down	5.66	73	Sell	1.0081, Buy
6/28/2023	Up	5.7	67	Buy	1.0026, Buy
6/27/2023	Down	5.38	43	Sell	1.0392, Buy
6/26/2023	Down	5.54	37	Sell	0.9665, Sell
6/23/2023	Down	5.55	49	Sell	0.9971, Sell
					1.0081, Buy
					1.0012, Buy
					1.0367, Buy
					0.9662, Sell
					0.9749, Sell
					0.9747, Sell
					1.0111, Buy
					1.0119, Buy
					1.0026, Buy
					1.0119, Buy
					0.9630, Sell
					1.0367, Buy
					0.9702, Sell
					1.0012, Buy
					1.0119, Buy
					0.9749, Sell
					0.9643, Sell
					1.0012, Buy
					0.9662, Sell
					0.9643, Sell
					1.0674, Buy





- 0.9951, Sell
- 1.0291, Buy
- 1.0140, Buy
- 0.9239, Sell
- 1.0065, Buy

**Advanced Micro Devices Inc. Common Stock(AMD) TRI-SIGNAL**  
**121 Trade-day Report ending 2023-07-21 prior to market open**  
**2023-07-22 (L: 105.06, C: 110.95, H: 116.57)**

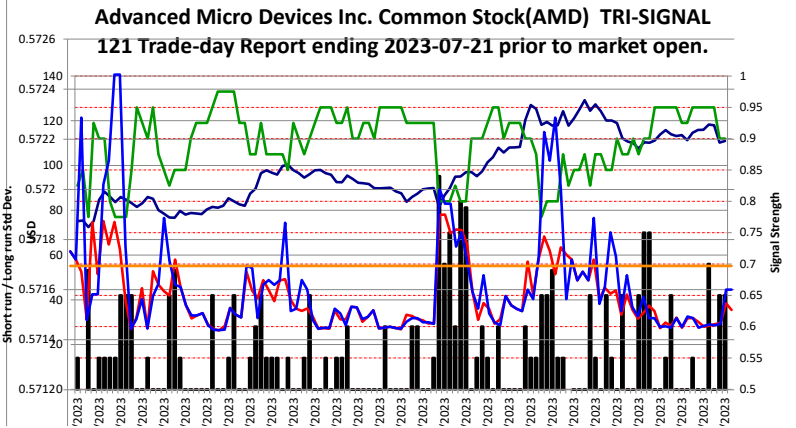
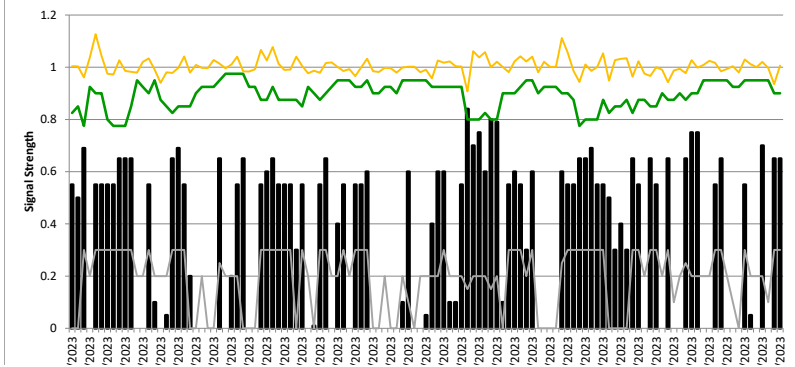


— short run standard deviation vtr — long run standard deviation vtr — threshold vtr

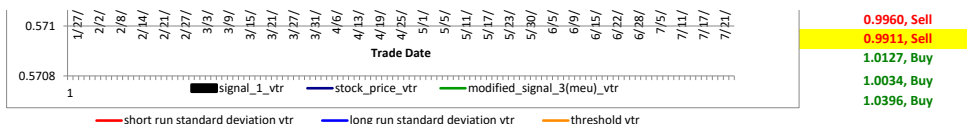
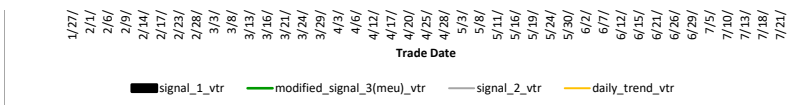
Advanced Micro Devices Inc. Common Stock(AMD) 120 Trade days ending 2023-07-21 prior to market open 2023-07-22 (L: 105.06, C: 110.95, H: 116.57)  
 URL Information Links : <https://www.barrons.com/quote/stock/AMD>

Instrument type:	Stock	Short run			
		Local Path Dependent(State 5			
Most recent 46 trade dates.	As of Close Date	As of Close Date	As of Close Date	As of Close Date	Next Trade-day
Close Date	State Behavior	Stock Price	State {0-89}	Action: Buy/Sell/Nction:	Predicted Buy/Sell/No Actio
7/21/2023	Down	110.95	43	Sell	1.0225, Buy
7/20/2023	Down	110.25	55	Sell	1.0063, Buy
7/19/2023	Down	117.93	75	Sell	0.9881, Sell
7/18/2023	Up	118.32	45	Buy	0.9901, Sell
7/17/2023	Horizontal	115.94	75	No Action	0.9881, Sell
7/14/2023	Up	115.92	75	Buy	0.9881, Sell
7/13/2023	Up	114.58	69	Buy	1.0259, Buy
7/12/2023	Down	111.32	73	Sell	1.0053, Buy
7/11/2023	Up	113.58	79	Buy	1.0028, Buy
7/10/2023	Down	113.17	75	Sell	0.9881, Sell
7/7/2023	Down	113.95	45	Sell	0.9901, Sell
7/6/2023	Up	115.82	75	Buy	0.9881, Sell
7/5/2023	Up	113.91	75	Buy	0.9881, Sell
7/3/2023	Up	111.17	63	Buy	1.0246, Buy
6/30/2023	Down	110.18	43	Sell	1.0225, Buy
6/29/2023	Up	110.39	37	Buy	0.9981, Sell
6/28/2023	Down	107.51	49	Sell	1.0071, Buy
6/27/2023	Down	110.01	67	Sell	0.9992, No Action
6/26/2023	Down	110.7	73	Sell	1.0053, Buy
6/23/2023	Down	112.11	49	Sell	1.0071, Buy
					0.9664, Sell
					1.0219, Buy
					1.0253, Buy
					1.0037, Buy
					0.9714, Sell
					1.0316, Buy
					1.0027, Buy
					1.0037, Buy
					1.0027, Buy
					1.0273, Buy
					0.9484, Sell
					1.0219, Buy
					1.0242, Buy
					0.9931, Sell
					1.0316, Buy
					0.9436, Sell
					1.0037, Buy
					1.0253, Buy
					1.0037, Buy
					1.0027, Buy

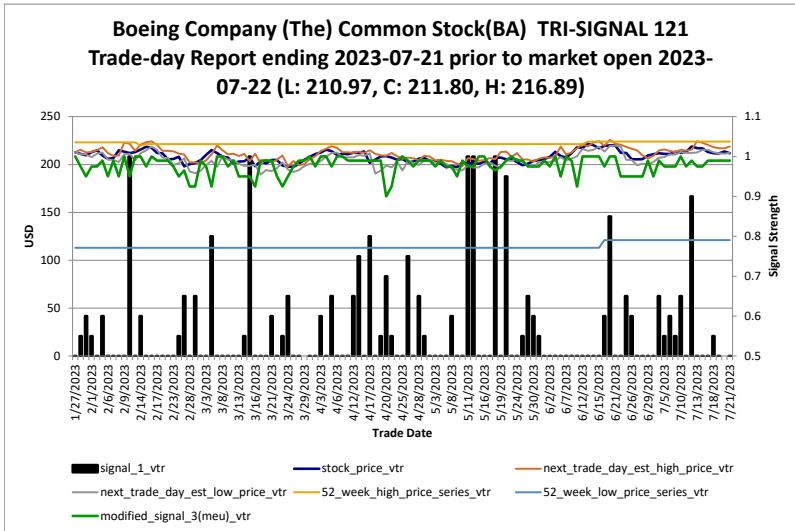
**Advanced Micro Devices Inc. Common Stock(AMD) TRI-SIGNAL**  
**121 Trade-day Report ending 2023-07-21 prior to market open.**



- 0.9664, Sell
- 1.0219, Buy
- 1.0253, Buy
- 1.0037, Buy
- 0.9714, Sell
- 1.0316, Buy
- 1.0027, Buy
- 1.0037, Buy
- 1.0027, Buy
- 1.0273, Buy
- 0.9484, Sell
- 1.0219, Buy
- 1.0242, Buy
- 0.9931, Sell
- 1.0316, Buy
- 0.9436, Sell
- 1.0037, Buy
- 1.0253, Buy
- 1.0037, Buy
- 1.0027, Buy



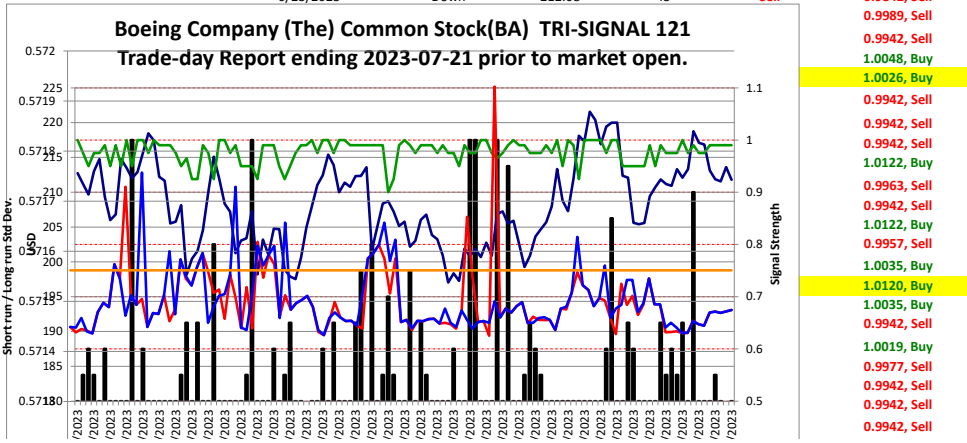
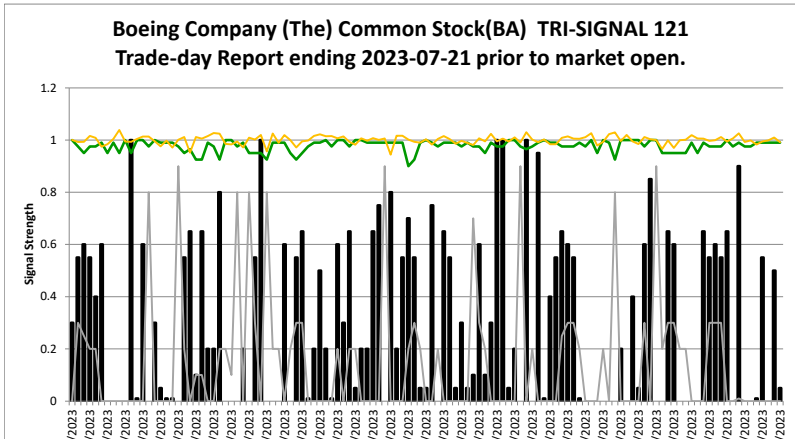
- 0.9960, Sell
- 0.9911, Sell
- 1.0127, Buy
- 1.0034, Buy
- 1.0396, Buy



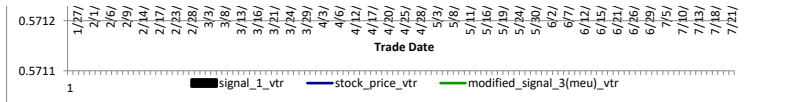
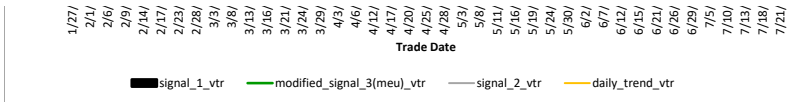
Boeing Company (The) Common Stock(BA) 120 Trade days ending 2023-07-21 prior to market open 2023-07-22 (L: 210.97, C: 211.80, H: 216.89)

URL Information Links : <https://www.barrons.com/quote/stock/BA>

Close Date	As of Close Date State Behavior	Stock Price	As of Close Date State {0-89}	As of Close Date Retrospective Action: Buy/Sell/Nction	Short run Predicted Next Trade-day Buy/Sell/No Actio
7/21/2023	Up	211.8	77	Buy	0.9942, Sell
7/20/2023	Up	213.61	77	Buy	0.9942, Sell
7/19/2023	Down	211.57	77	Sell	0.9942, Sell
7/18/2023	Down	211.87	77	Sell	0.9942, Sell
7/17/2023	Down	213.12	71	Sell	0.9949, Sell
7/14/2023	Down	216.85	77	Sell	0.9942, Sell
7/13/2023	Down	217.11	83	Sell	1.0111, Buy
7/12/2023	Up	218.76	41	Buy	1.0007, No Action
7/11/2023	Up	213.31	83	Buy	1.0111, Buy
7/10/2023	Down	212.1	41	Sell	1.0007, No Action
7/7/2023	Up	213.31	77	Buy	0.9942, Sell
7/6/2023	Down	210.92	47	Sell	1.0038, Buy
7/5/2023	Down	211.16	83	Sell	1.0111, Buy
7/3/2023	Up	211.83	35	Buy	0.9968, Sell
6/30/2023	Up	210.72	87	Buy	0.9989, Sell
6/29/2023	Up	209.43	65	Buy	1.0107, Buy
6/28/2023	Horizontal	205.58	75	No Action	1.0097, Buy
6/27/2023	Horizontal	205.41	75	No Action	1.0097, Buy
6/26/2023	Down	205.61	45	Sell	0.9842, Sell
6/23/2023	Down	212.08	45	Sell	0.9842, Sell



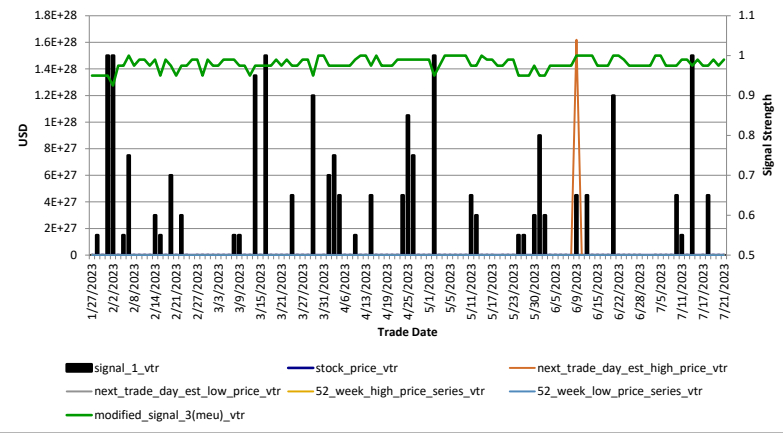
- 0.9942, Sell
- 1.0048, Buy
- 1.0026, Buy
- 0.9942, Sell
- 0.9942, Sell
- 0.9942, Sell
- 1.0122, Buy
- 0.9963, Sell
- 0.9942, Sell
- 1.0122, Buy
- 0.9957, Sell
- 1.0035, Buy
- 1.0120, Buy
- 1.0035, Buy
- 0.9942, Sell
- 1.0019, Buy
- 0.9977, Sell
- 0.9942, Sell
- 0.9942, Sell



1.0065, Buy  
**0.9921, Sell**  
 1.0017, Buy  
 1.0029, Buy  
 0.9921, Sell

— short run standard deviation vtr — long run standard deviation vtr — threshold vtr

**CSX Corporation Common Stock(CSX) TRI-SIGNAL 121 Trade-day Report ending 2023-07-21 prior to market open 2023-07-22 (L: 31.26, C: 32.46, H: 33.52)**

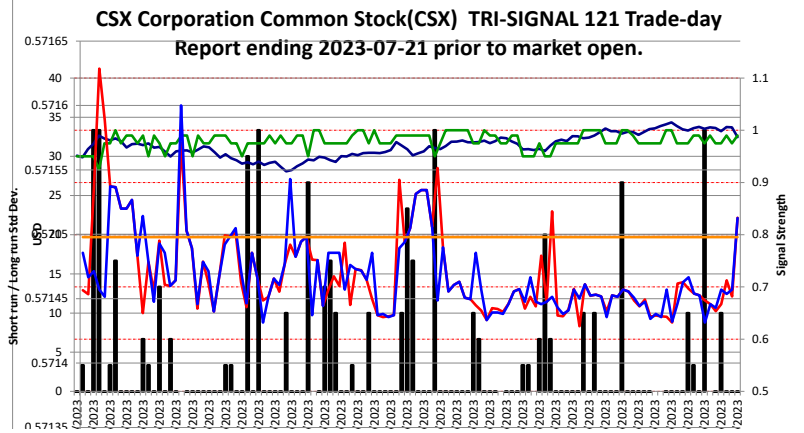
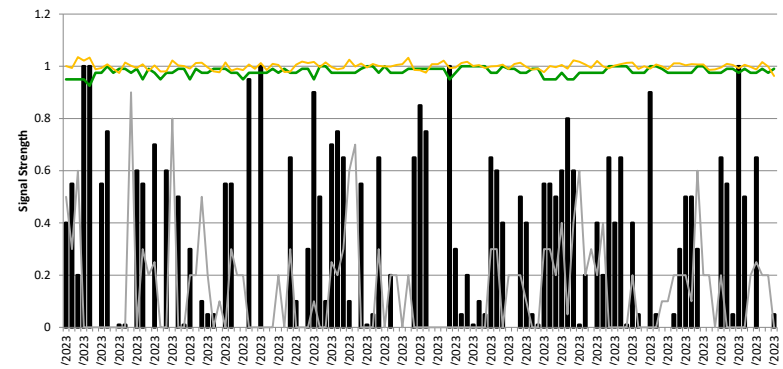


CSX Corporation Common Stock(CSX) 120 Trade days ending 2023-07-21 prior to market open 2023-07-22 (L: 31.26, C: 32.46  
 URL Information Links : <https://www.barrons.com/quote/stock/CSX>

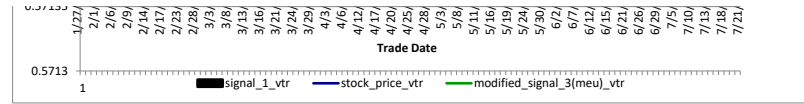
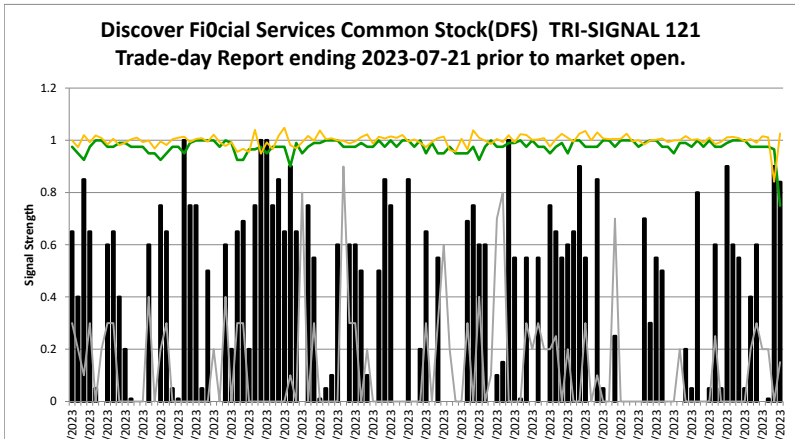
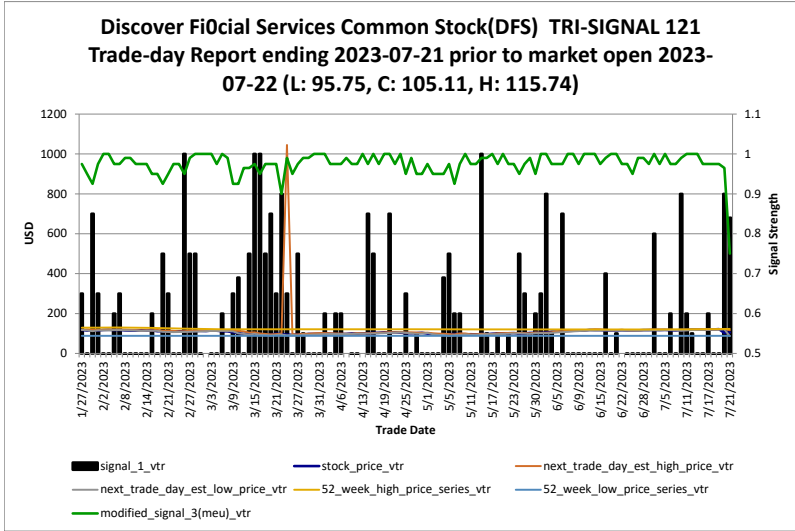
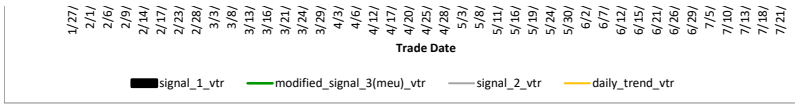
Instrument type: Stock  
 Most recent 46 trade dates.

Close Date	As of Close Date State Behavior	Stock Price	As of Close Date State {0-89}	As of Close Date Retrospective Action: Buy/Sell/Nction	Next Trade-day Predicted Action: Buy/Sell/No Actio
7/21/2023	Up	32.46	70	Buy	0, Sell
7/20/2023	Down	33.71	83	Sell	0.9895, Sell
7/19/2023	Up	33.75	71	Buy	1.0028, Buy
7/18/2023	Down	33.22	47	Sell	1.0111, Buy
7/17/2023	Down	33.63	83	Sell	0.9895, Sell
7/14/2023	Up	33.71	71	Buy	1.0028, Buy
7/13/2023	Down	33.53	23	Sell	1.0053, Buy
7/12/2023	Up	33.77	77	Buy	0.9998, No Action
7/11/2023	Up	33.61	71	Buy	1.0028, Buy
7/10/2023	Down	33.3	47	Sell	1.0111, Buy
7/7/2023	Down	33.46	77	Sell	0.9998, No Action
7/6/2023	Down	33.87	83	Sell	0.9895, Sell
7/5/2023	Up	34.34	77	Buy	0.9998, No Action
7/3/2023	Up	34.1	71	Buy	1.0028, Buy
6/30/2023	Up	33.87	77	Buy	0.9998, No Action
6/29/2023	Up	33.59	77	Buy	0.9998, No Action
6/28/2023	Up	33.47	77	Buy	0.9998, No Action
6/27/2023	Up	33.11	77	Buy	0.9998, No Action
6/26/2023	Down	32.74	83	Sell	0.9895, Sell
6/23/2023	Horizontal	33.11	77	No Action	0.9998, No Action

**CSX Corporation Common Stock(CSX) TRI-SIGNAL 121 Trade-day Report ending 2023-07-21 prior to market open.**



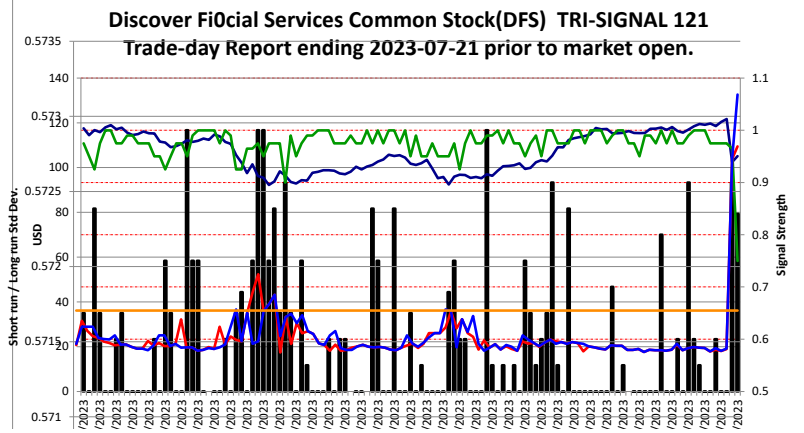
1.0001, No Action  
 1.0025, Buy  
**1.0025, Buy**  
 0.9973, Sell  
 1.0025, Buy  
 1.0042, Buy  
 1.0025, Buy  
 1.0001, No Action  
 1.0025, Buy  
 1.0025, Buy  
 1.0025, Buy  
 1.0025, Buy  
**1.0029, Buy**  
 1.0172, Buy  
 1.0224, Buy  
 1.0001, No Action  
 1.0008, No Action  
 1.0008, No Action  
 1.0009, No Action  
 1.0025, Buy

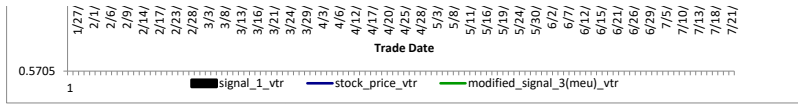


Discover Fi0cial Services Common Stock(DFS) 120 Trade days ending 2023-07-21 prior to market open 2023-07-22 (L: 95.75, C: 105.11, H: 115.74)

URL Information Links : <https://www.barrons.com/quote/stock/DFS>

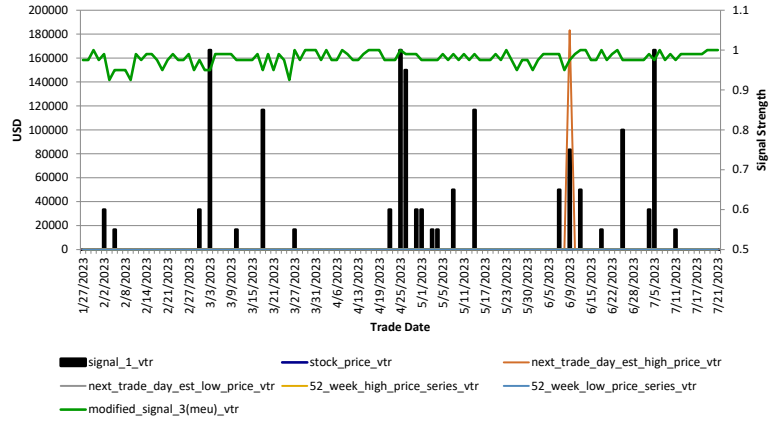
Instrument type:	Stock	Short run		
Most recent 46 trade dates.		Local Path Dependent(State 5		
Close Date	As of Close Date State Behavior	As of Close Date State {0-89}	As of Close Date Retrospective Action: Buy/Sell/Nction: Buy/Sell/No Actio	Next Trade-day Predicted
7/21/2023	Down	105.11 54	Sell	0, Sell
7/20/2023	Down	102.45 44	Sell	1.0320, Buy
7/19/2023	Up	121.7 77	Buy	0.9967, Sell
7/18/2023	Up	120.37 77	Buy	0.9967, Sell
7/17/2023	Down	118.56 47	Sell	1.0165, Buy
7/14/2023	Up	119.68 83	Buy	0.9990, No Action
7/13/2023	Down	119.12 77	Sell	0.9967, Sell
7/12/2023	Up	119.49 77	Buy	0.9967, Sell
7/11/2023	Up	118.49 47	Buy	1.0165, Buy
7/10/2023	Up	116.94 41	Buy	1.0076, Buy
7/7/2023	Down	115.64 77	Sell	0.9967, Sell
7/6/2023	Down	116.3 53	Sell	0.9943, Sell
7/5/2023	Up	118.09 71	Buy	0.9982, Sell
7/3/2023	Down	116.85 83	Sell	0.9990, No Action
6/30/2023	Up	117.9 41	Buy	1.0076, Buy
6/29/2023	Horizontal	117.41 83	No Action	0.9990, No Action
6/28/2023	Up	117.32 77	Buy	0.9967, Sell
6/27/2023	Horizontal	115.45 65	No Action	1.0121, Buy
6/26/2023	Horizontal	115.42 81	No Action	1.0030, Buy
6/23/2023	Down	115.48 77	Sell	0.9967, Sell





0.9959, Sell  
 0.9999, No Action  
 0.9959, Sell  
 1.0023, Buy  
 1.0023, Buy

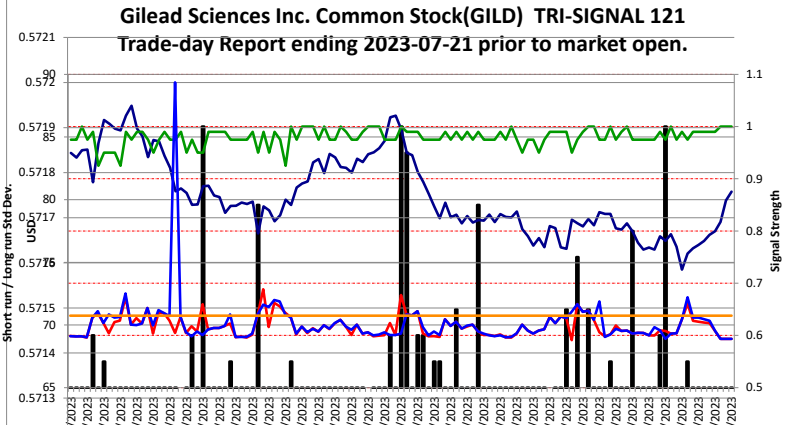
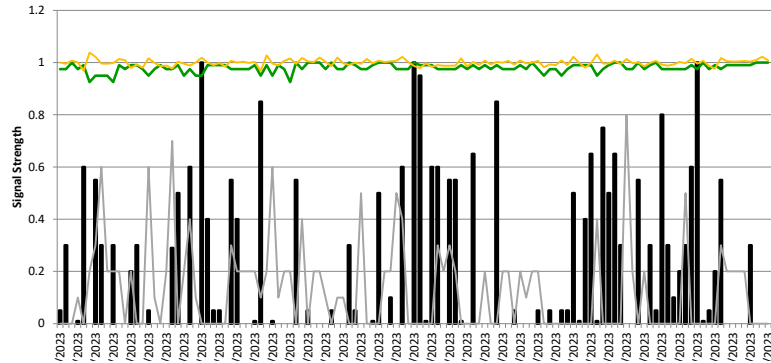
**Gilad Sciences Inc. Common Stock(GILD) TRI-SIGNAL 121**  
 Trade-day Report ending 2023-07-21 prior to market open 2023-07-22 (L: 79.26, C: 80.64, H: 81.36)



Instrument type: Stock  
 Most recent 46 trade dates.

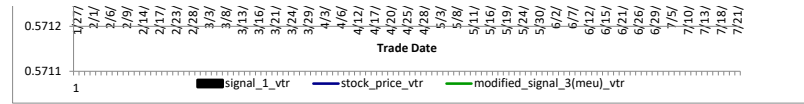
Close Date	As of Close Date State Behavior	Stock Price	As of Close Date State {0-89}	As of Close Date Retrospective Action: Buy/Sell/Nction	Next Trade-day Predicted Buy/Sell/No Action
7/21/2023	Up	80.64	77	Buy	1.0021, Buy
7/20/2023	Up	79.94	77	Buy	1.0021, Buy
7/19/2023	Up	78.22	77	Buy	1.0021, Buy
7/18/2023	Up	77.48	77	Buy	1.0021, Buy
7/17/2023	Up	77.19	77	Buy	1.0021, Buy
7/14/2023	Up	76.71	77	Buy	1.0021, Buy
7/13/2023	Up	76.38	77	Buy	1.0021, Buy
7/12/2023	Up	76.12	71	Buy	0.9992, No Action
7/11/2023	Up	75.69	82	Buy	1.0019, Buy
7/10/2023	Down	74.42	71	Sell	0.9992, No Action
7/7/2023	Down	76.24	83	Sell	0.9969, Sell
7/6/2023	Up	77.24	71	Buy	0.9992, No Action
7/5/2023	Down	76.71	23	Sell	1.0068, Buy
7/3/2023	Up	77.07	41	Buy	0.9952, Sell
6/30/2023	Down	76.01	77	Sell	1.0021, Buy
6/29/2023	Up	76.18	77	Buy	1.0021, Buy
6/28/2023	Down	76.01	77	Sell	1.0021, Buy
6/27/2023	Down	76.56	77	Sell	1.0021, Buy
6/26/2023	Down	77.47	53	Sell	0.9881, Sell
6/23/2023	Up	78.11	77	Buy	1.0021, Buy

**Gilad Sciences Inc. Common Stock(GILD) TRI-SIGNAL 121**  
 Trade-day Report ending 2023-07-21 prior to market open.



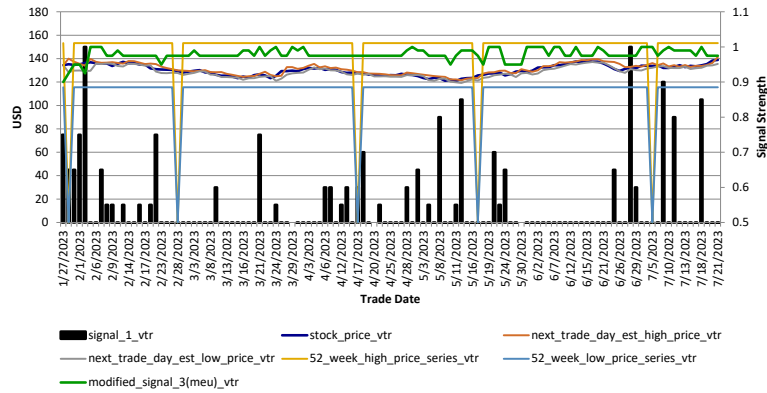
0.9992, No Action  
 1.0018, Buy  
 1.0008, No Action  
 0.9998, No Action  
 1.0008, No Action  
 0.9982, Sell  
 0.9998, No Action  
 0.9939, Sell  
 1.0075, Buy  
 0.9966, Sell  
 0.9964, Sell  
 1.0159, Buy  
 0.9998, No Action  
 0.9998, No Action  
 1.0008, No Action  
 1.0008, No Action  
 0.9916, Sell  
 0.9998, No Action  
 1.0008, No Action  
 0.9916, Sell  
 1.0018, Buy  
 1.0008, No Action





1.0041, Buy  
**0.9973, Sell**  
 0.9995, No Action  
 0.9995, No Action  
 1.0041, Buy

**International Business Machines Corporation Common Stock(IBM) TRI-SIGNAL 121 Trade-day Report ending 2023-07-21 prior to market open 2023-07-22 (L: 136.38, C: 138.94, H: 141.91)**



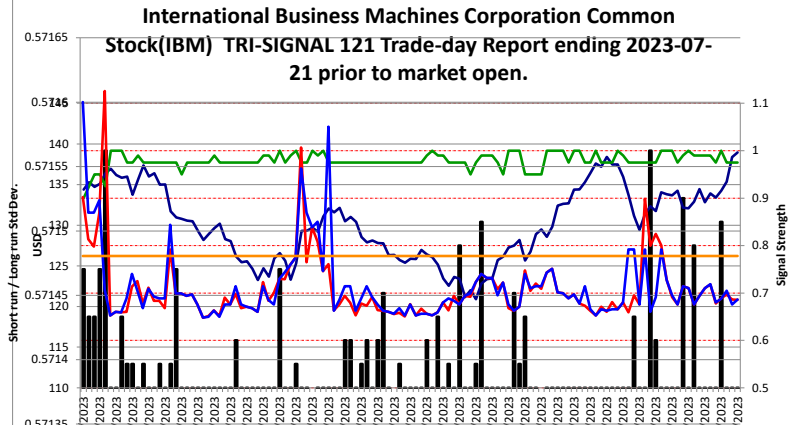
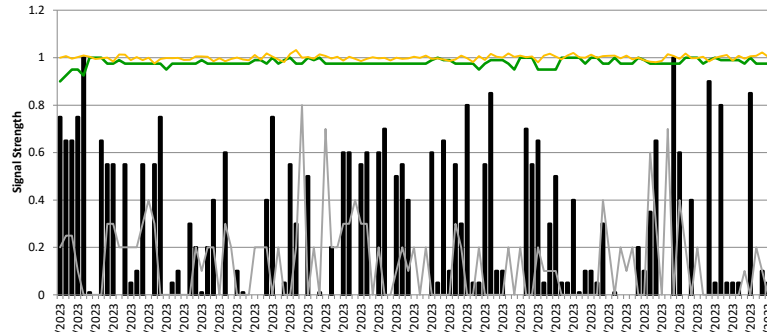
International Business Machines Corporation Common Stock(IBM) 120 Trade days ending 2023-07-21 prior to market open :  
 URL Information Links : <https://www.barrons.com/quote/stock/IBM>

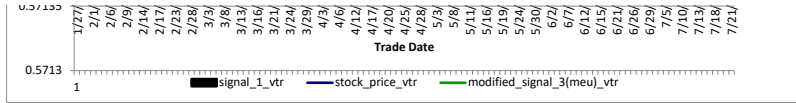
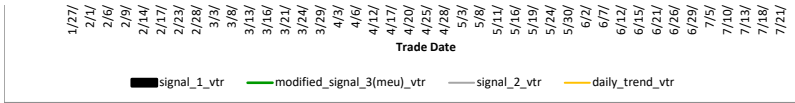
Instrument type: Stock  
 Most recent 46 trade dates.

Close Date	State Behavior	Stock Price	As of Close Date State {0-89}	As of Close Date Retrospective Action: Buy/Sell/Nction	As of Close Date Predicted Buy/Sell/No Action
7/21/2023	Up	138.94	77	Buy	1.0011, Buy
7/20/2023	Up	138.38	77	Buy	1.0011, Buy
7/19/2023	Up	135.36	83	Buy	1.0068, Buy
7/18/2023	Up	134.24	41	Buy	1.0023, Buy
7/17/2023	Down	133.4	83	Sell	1.0068, Buy
<b>7/14/2023</b>	<b>Up</b>	<b>133.92</b>	<b>77</b>	<b>Buy</b>	<b>1.0011, Buy</b>
7/13/2023	Down	132.84	77	Sell	1.0011, Buy
7/12/2023	Up	134.44	77	Buy	1.0011, Buy
7/11/2023	Up	132.9	47	Buy	<b>0.9962, Sell</b>
7/10/2023	Horizontal	132.08	77	No Action	1.0011, Buy
7/7/2023	Down	132.16	41	Sell	1.0023, Buy
7/6/2023	Up	134.24	83	Buy	1.0068, Buy
7/5/2023	Down	133.67	77	Sell	1.0011, Buy
7/3/2023	Down	133.81	77	Sell	1.0011, Buy
<b>6/30/2023</b>	<b>Up</b>	<b>134.06</b>	<b>70</b>	<b>Buy</b>	<b>0.9981, Sell</b>
6/29/2023	Down	131.76	46	Sell	1.0020, Buy
6/28/2023	Up	132.34	16	Buy	<b>0.9956, Sell</b>
6/27/2023	Up	131.34	76	Buy	1.0076, Buy
6/26/2023	Down	129.43	77	Sell	1.0011, Buy
6/23/2023	Down	131.17	46	Sell	1.0020, Buy

**0.9811, Sell**  
 0.9993, No Action  
 1.0005, No Action  
**0.9993, No Action**  
 0.9993, No Action  
 1.0084, Buy  
 1.0005, No Action  
 0.9993, No Action  
 1.0084, Buy  
 0.9993, No Action  
 1.0005, No Action  
 1.0084, Buy  
**0.9993, No Action**  
 0.9993, No Action  
 1.0057, Buy  
 1.0048, Buy  
 1.0048, Buy  
 1.0048, Buy  
 1.0085, Buy  
 0.9993, No Action

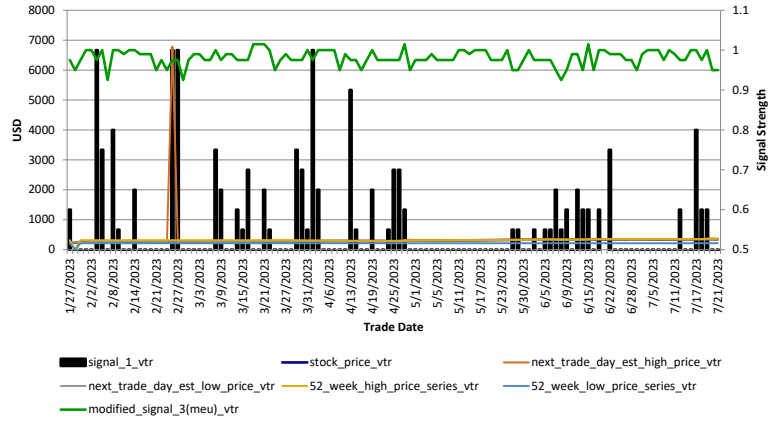
**International Business Machines Corporation Common Stock(IBM) TRI-SIGNAL 121 Trade-day Report ending 2023-07-21 prior to market open.**





0.9952, Sell  
**1.0018, Buy**  
 0.9998, No Action  
 0.9968, Sell  
 0.9996, No Action

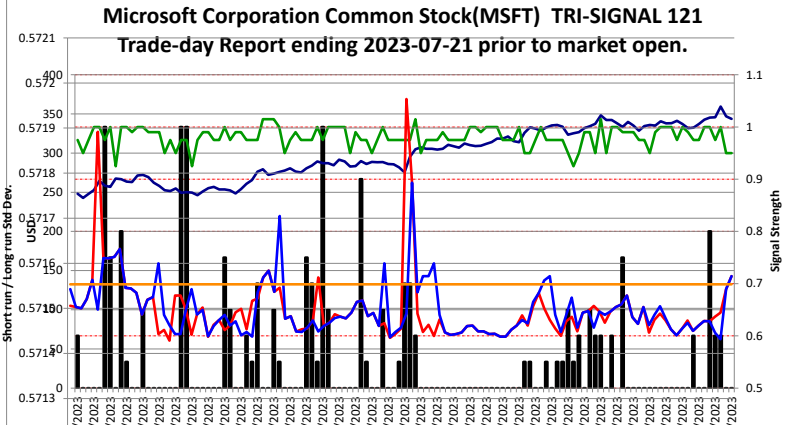
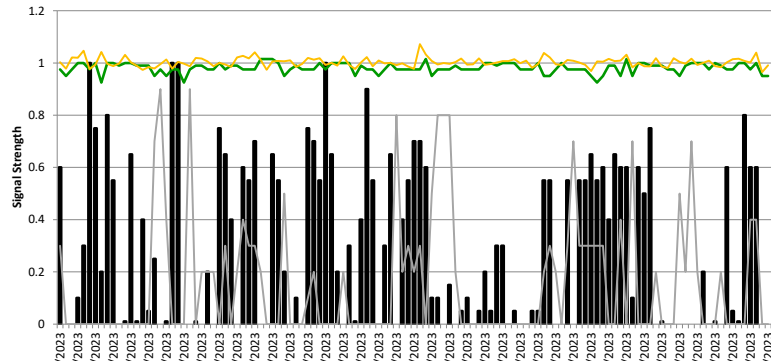
**Microsoft Corporation Common Stock(MSFT) TRI-SIGNAL 121**  
 Trade-day Report ending 2023-07-21 prior to market open 2023-07-22 (L: 343.96, C: 343.77, H: 355.81)



Microsoft Corporation Common Stock(MSFT) 120 Trade days ending 2023-07-21 prior to market open 2023-07-22 (L: 343.96, URL Information Links : <https://www.barrons.com/quote/stock/MSFT>)

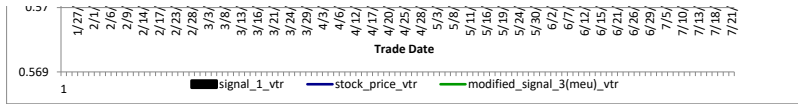
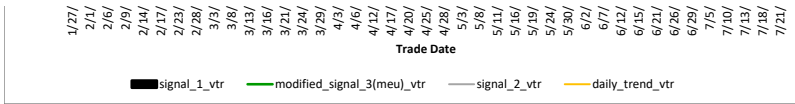
Instrument type:	Stock	Short run			
Most recent 46 trade dates.		Local Path Dependent(State 5			
Close Date	As of Close Date State Behavior	As of Close Date State {0-89}	As of Close Date Retrospective Action: Buy/Sell/NoAction	Next Trade-day Predicted Action: Buy/Sell/No Action	
7/21/2023	Horizontal	343.77	74	No Action	0, Sell
7/20/2023	Down	346.87	87	Sell	1.0017, Buy
7/19/2023	Up	359.49	41	Buy	0.9648, Sell
7/18/2023	Up	345.73	53	Buy	1.0270, Buy
7/17/2023	Up	345.24	47	Buy	1.0253, Buy
<b>7/14/2023</b>	<b>Up</b>	<b>342.66</b>	<b>71</b>	<b>Buy</b>	<b>1.0068, Buy</b>
7/13/2023	Up	337.2	77	Buy	0.9977, Sell
7/12/2023	Up	332.47	53	Buy	1.0270, Buy
7/11/2023	Down	331.83	77	Sell	0.9977, Sell
7/10/2023	Down	337.22	71	Sell	1.0068, Buy
7/7/2023	Up	341.27	83	Buy	1.0021, Buy
7/6/2023	Horizontal	338.15	77	No Action	0.9977, Sell
7/5/2023	Down	337.99	77	Sell	0.9977, Sell
7/3/2023	Up	340.54	77	Buy	0.9977, Sell
<b>6/30/2023</b>	<b>Down</b>	<b>335.05</b>	<b>65</b>	<b>Sell</b>	<b>1.0118, Buy</b>
6/29/2023	Up	335.85	81	Buy	0.9976, Sell
6/28/2023	Up	334.57	77	Buy	0.9977, Sell
6/27/2023	Down	328.6	83	Sell	1.0021, Buy
6/26/2023	Down	335.01	77	Sell	0.9977, Sell
6/23/2023	Up	339.71	77	Buy	0.9977, Sell
					1.0253, Buy
					0.9962, Sell
					0.9854, Sell
					<b>1.0045, Buy</b>
					0.9854, Sell
					1.0318, Buy
					1.0261, Buy
					1.0148, Buy
					1.0154, Buy
					1.0047, Buy
					1.0058, Buy
					0.9962, Sell
					0.9962, Sell
					<b>1.0005, No Action</b>
					1.0036, Buy
					1.0056, Buy
					1.0056, Buy
					0.9949, Sell
					1.0045, Buy
					1.0056, Buy
					0.9962, Sell

**Microsoft Corporation Common Stock(MSFT) TRI-SIGNAL 121**  
 Trade-day Report ending 2023-07-21 prior to market open.



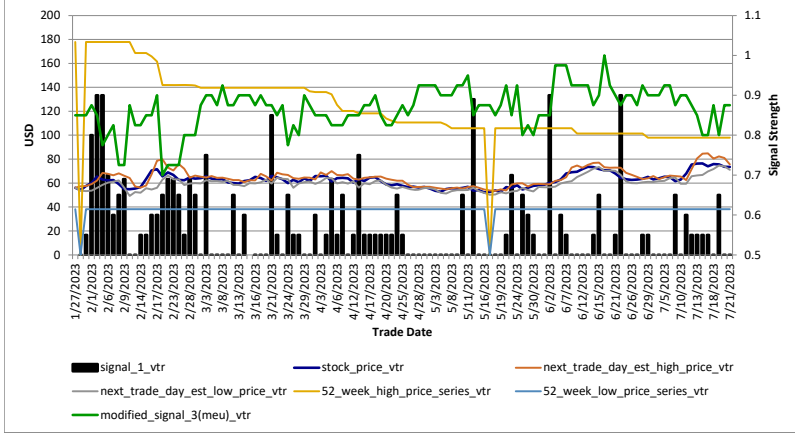
0.9962, Sell  
 0.9854, Sell  
**1.0045, Buy**  
 0.9854, Sell  
 1.0318, Buy  
 1.0261, Buy  
 1.0148, Buy  
 1.0154, Buy  
 1.0047, Buy  
 1.0058, Buy  
 0.9962, Sell  
 0.9962, Sell  
**1.0005, No Action**  
 1.0036, Buy  
 1.0056, Buy  
 1.0056, Buy  
 0.9949, Sell  
 1.0045, Buy  
 1.0056, Buy  
 0.9962, Sell





1.0099, Buy
0.9971, Sell
1.0099, Buy
1.0099, Buy
1.0330, Buy

**Roku Inc. Class A Common Stock(ROKU) TRI-SIGNAL 121 Trade-day Report ending 2023-07-21 prior to market open 2023-07-22 (L: 69.97, C: 73.50, H: 73.92)**

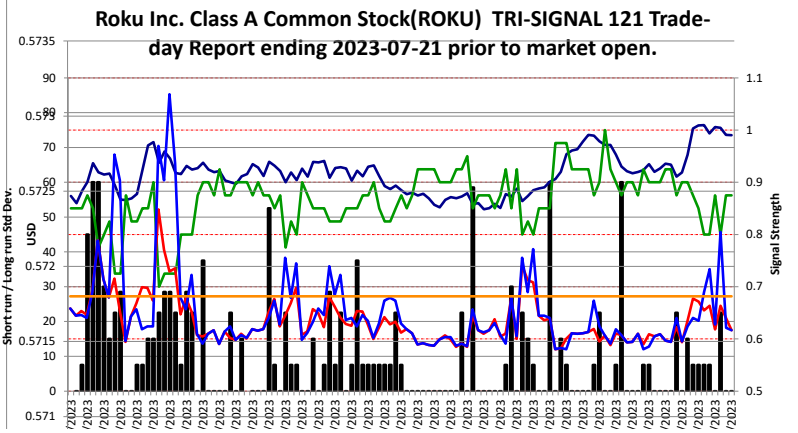
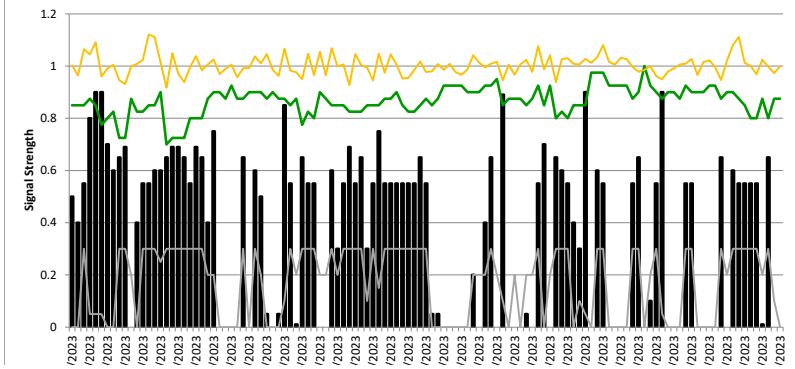


Roku Inc. Class A Common Stock(ROKU) 120 Trade days ending 2023-07-21 prior to market open 2023-07-22 (L: 69.97, C: 73.50, H: 73.92)

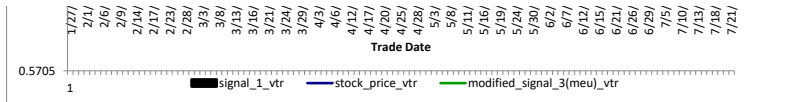
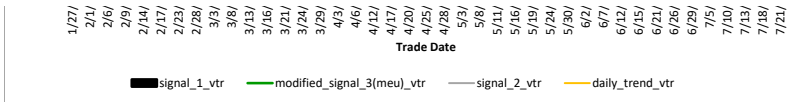
URL Information Links : <https://www.barrons.com/quote/stock/ROKU>

Instrument type:	Stock	Short run			
Most recent 46 trade dates.		Local Path Dependent(State 5			
Close Date	As of Close Date State Behavior	As of Close Date State {0-89}	As of Close Date Retrospective Action: Buy/Sell/Nction:	Next Trade-day Predicted Buy/Sell/No Actio	
7/21/2023	Down	73.5	73	Sell	1.0026, Buy
7/20/2023	Down	73.59	61	Sell	0.9946, Sell
7/19/2023	Down	75.65	54	Sell	0.9998, No Action
7/18/2023	Up	75.84	61	Buy	0.9946, Sell
7/17/2023	Down	74.02	72	Sell	1.0245, Buy
7/14/2023	Up	76.41	84	Buy	0.9687, Sell
7/13/2023	Up	76.32	79	Buy	0.9955, Sell
7/12/2023	Up	75.43	79	Buy	0.9955, Sell
7/11/2023	Up	67.87	43	Buy	1.0469, Buy
7/10/2023	Up	62.83	67	Buy	1.0105, Buy
7/7/2023	Down	61.6	55	Sell	1.0221, Buy
7/6/2023	Down	65.07	73	Sell	1.0026, Buy
7/5/2023	Up	65.34	67	Buy	1.0105, Buy
7/3/2023	Up	63.96	73	Buy	1.0026, Buy
6/30/2023	Down	63.	73	Sell	1.0026, Buy
6/29/2023	Up	65.22	79	Buy	0.9955, Sell
6/28/2023	Up	63.51	61	Buy	0.9946, Sell
6/27/2023	Up	62.94	79	Buy	0.9955, Sell
6/26/2023	Down	62.57	73	Sell	1.0026, Buy
6/23/2023	Down	63.17	67	Sell	1.0105, Buy
					0.9790, Sell
					1.0049, Buy
					0.9747, Sell
					1.0169, Buy
					0.9812, Sell
					0.9747, Sell
					1.0033, Buy
					1.0033, Buy
					1.0033, Buy
					0.9747, Sell
					1.0157, Buy
					1.0801, Buy
					1.0169, Buy
					1.0013, Buy
					1.0033, Buy
					0.9780, Sell
					1.0313, Buy
					1.0299, Buy
					1.0269, Buy
					0.9780, Sell
					1.0232, Buy

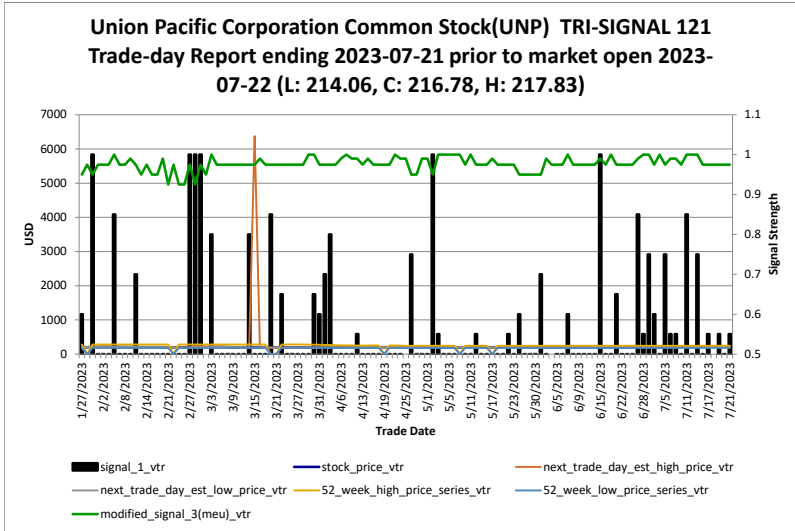
**Roku Inc. Class A Common Stock(ROKU) TRI-SIGNAL 121 Trade-day Report ending 2023-07-21 prior to market open.**



1.0049, Buy
0.9747, Sell
1.0169, Buy
0.9812, Sell
0.9747, Sell
1.0033, Buy
1.0033, Buy
1.0033, Buy
0.9747, Sell
1.0157, Buy
1.0801, Buy
1.0169, Buy
1.0013, Buy
1.0033, Buy
0.9780, Sell
1.0313, Buy
1.0299, Buy
1.0269, Buy
0.9780, Sell
1.0232, Buy



0.9919, Sell  
 0.9916, Sell  
 1.0125, Buy  
 1.0003, No Action  
 1.0003, No Action



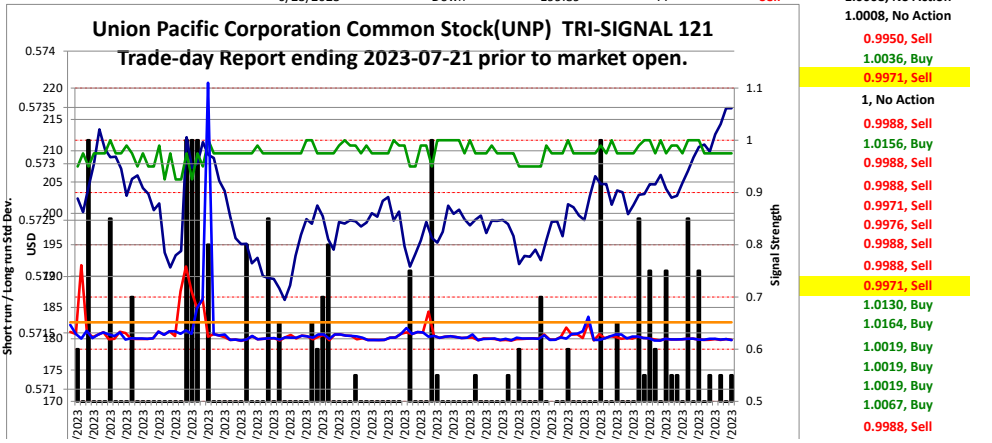
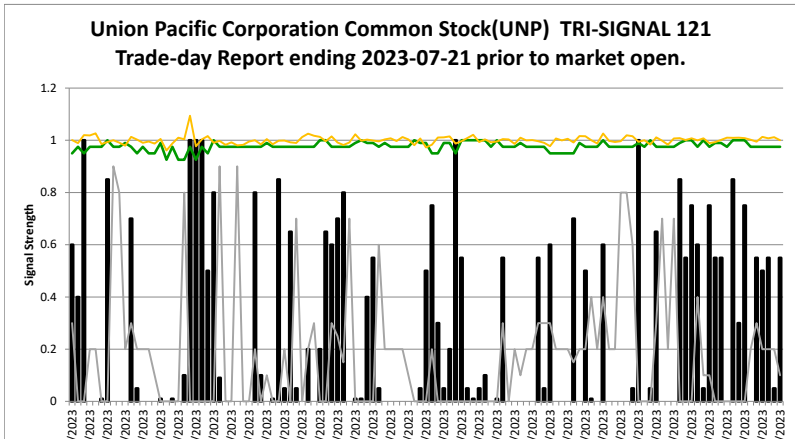
Union Pacific Corporation Common Stock(UNP) 120 Trade days ending 2023-07-21 prior to market open 2023-07-22 (L: 214.06, C: 216.78, H: 217.83)

URL Information Links : <https://www.barrons.com/quote/stock/UNP>

Instrument type: Stock

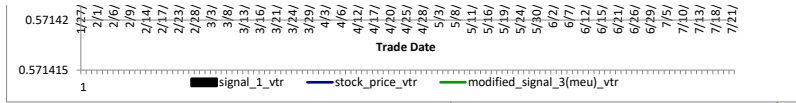
Most recent 46 trade dates.

Close Date	As of Close Date State Behavior	Stock Price	As of Close Date State {0-89}	As of Close Date Retrospective Action: Buy/Sell/Nction	As of Close Date Predicted Action: Buy/Sell/No Action	Next Trade-day Predicted
7/21/2023	Up	216.78	77	Buy	1.0008, No Action	1.0008, No Action
7/20/2023	Up	216.78	77	Buy	1.0008, No Action	1.0008, No Action
7/19/2023	Up	214.25	77	Buy	1.0008, No Action	1.0008, No Action
7/18/2023	Up	212.62	77	Buy	1.0008, No Action	1.0008, No Action
7/17/2023	Down	209.86	77	Sell	1.0008, No Action	1.0008, No Action
7/14/2023	Up	210.99	83	Buy	0.9976, Sell	1.0008, No Action
7/13/2023	Up	210.61	47	Buy	1.0008, No Action	1.0008, No Action
7/12/2023	Up	208.92	77	Buy	1.0008, No Action	1.0008, No Action
7/11/2023	Up	206.79	41	Buy	1.0028, Buy	1.0008, No Action
7/10/2023	Up	204.86	83	Buy	0.9976, Sell	1.0008, No Action
7/7/2023	Up	202.82	77	Buy	1.0008, No Action	1.0008, No Action
7/6/2023	Down	202.51	71	Sell	1.0012, Buy	1.0008, No Action
7/5/2023	Down	203.91	53	Sell	0.9997, No Action	1.0008, No Action
7/3/2023	Up	206.13	71	Buy	1.0012, Buy	1.0008, No Action
6/30/2023	Horizontal	204.62	53	No Action	0.9997, No Action	1.0008, No Action
6/29/2023	Up	204.65	47	Buy	1.0008, No Action	1.0008, No Action
6/28/2023	Horizontal	203.09	77	No Action	1.0008, No Action	1.0008, No Action
6/27/2023	Up	202.98	41	Buy	1.0028, Buy	1.0008, No Action
6/26/2023	Up	201.33	77	Buy	1.0008, No Action	1.0008, No Action
6/23/2023	Down	199.89	77	Sell	1.0008, No Action	1.0008, No Action



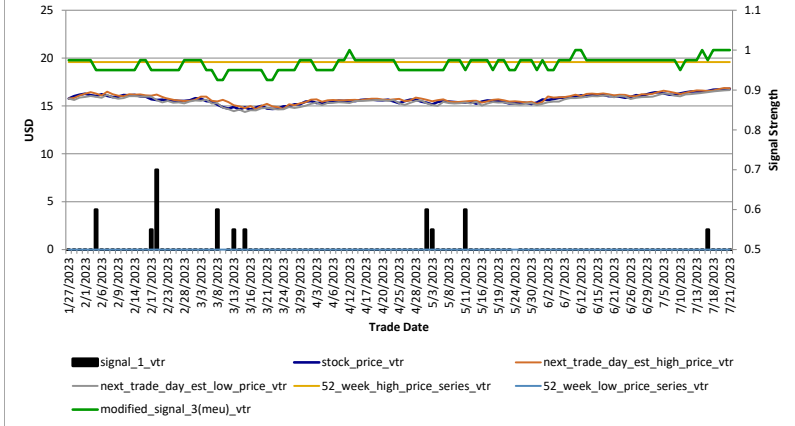
0.9950, Sell  
 1.0036, Buy  
 0.9971, Sell  
 1, No Action  
 0.9988, Sell  
 1.0156, Buy  
 0.9988, Sell  
 0.9988, Sell  
 0.9971, Sell  
 0.9976, Sell  
 0.9988, Sell  
 0.9988, Sell  
 0.9971, Sell  
 1.0130, Buy  
 1.0164, Buy  
 1.0019, Buy  
 1.0019, Buy  
 1.0019, Buy  
 1.0067, Buy  
 0.9988, Sell





1.0003, No Action  
**1.0003, No Action**  
 1.0003, No Action  
 1.0003, No Action  
 1.0003, No Action  
 1.0003, No Action

**AB Trust - AB Value Fund - Class C(ABVCX) TRI-SIGNAL 121**  
**Trade-day Report ending 2023-07-21 prior to market open 2023-07-22 (L: 16.73, C: 16.80, H: 16.90)**



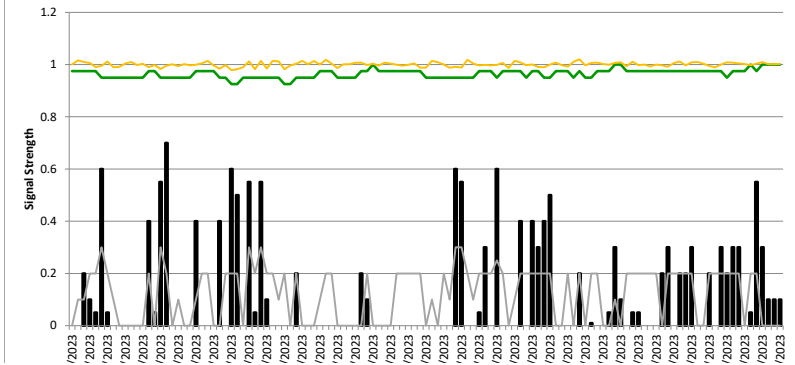
— short run standard deviation vtr — long run standard deviation vtr — threshold vtr

AB Trust - AB Value Fund - Class C(ABVCX) 120 Trade days ending 2023-07-21 prior to market open 2023-07-22 (L: 16.73, C: 16.80, H: 16.90)  
 URL Information Links : <https://www.barrons.com/quote/stock/ABVCX>

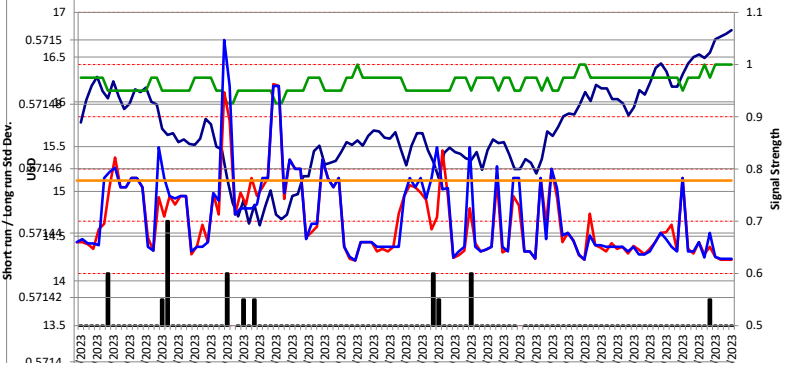
Instrument type: Managed Fund Short run  
 Most recent 46 trade dates. Local Path Dependent(State 5)

Close Date	As of Close Date State Behavior	Stock Price	As of Close Date State {0-89}	As of Close Date Retrospective Action: Buy/Sell/Nction	As of Close Date Predicted Buy/Sell/No Action
7/21/2023	Up	16.8	77	Buy	1.0006, No Action
7/20/2023	Up	16.76	77	Buy	1.0006, No Action
7/19/2023	Up	16.73	77	Buy	1.0006, No Action
7/18/2023	Up	16.7	71	Buy	0.9991, No Action
7/17/2023	Up	16.55	83	Buy	1.0101, Buy
7/14/2023	Down	16.49	71	Sell	0.9991, No Action
7/13/2023	Up	16.53	77	Buy	1.0006, No Action
7/12/2023	Up	16.5	77	Buy	1.0006, No Action
7/11/2023	Up	16.43	71	Buy	0.9991, No Action
7/10/2023	Up	16.31	80	Buy	1.0069, Buy
7/7/2023	Horizontal	16.17	77	No Action	1.0006, No Action
7/6/2023	Down	16.17	77	Sell	1.0006, No Action
7/5/2023	Down	16.34	77	Sell	1.0006, No Action
7/3/2023	Up	16.43	77	Buy	1.0006, No Action
6/30/2023	Up	16.38	77	Buy	1.0006, No Action
6/29/2023	Up	16.22	77	Buy	1.0006, No Action
6/28/2023	Down	16.08	77	Sell	1.0006, No Action
6/27/2023	Up	16.13	77	Buy	1.0006, No Action
6/26/2023	Up	15.94	77	Buy	1.0006, No Action
6/23/2023	Down	15.85	77	Sell	1.0006, No Action

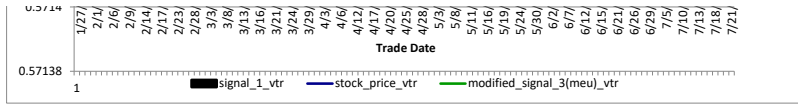
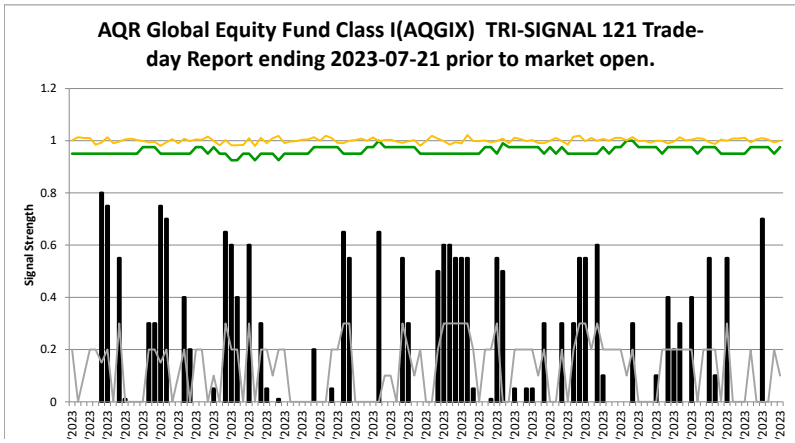
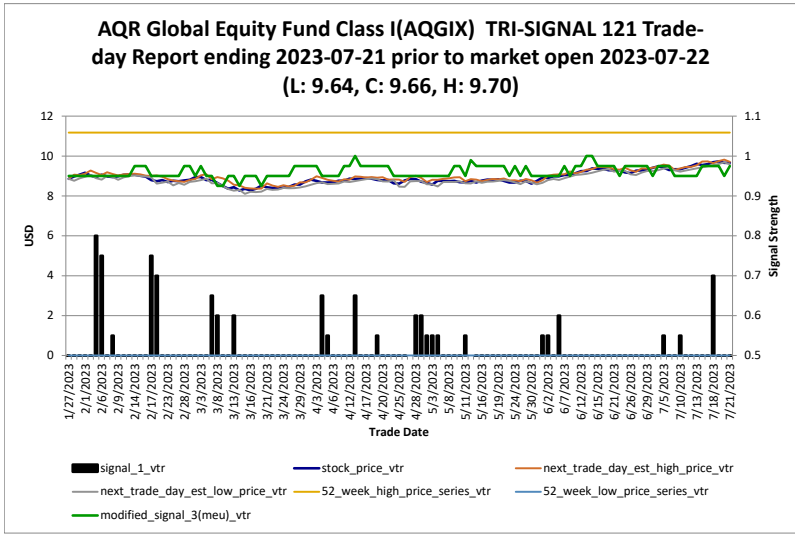
**AB Trust - AB Value Fund - Class C(ABVCX) TRI-SIGNAL 121**  
**Trade-day Report ending 2023-07-21 prior to market open.**



**AB Trust - AB Value Fund - Class C(ABVCX) TRI-SIGNAL 121**  
**Trade-day Report ending 2023-07-21 prior to market open.**



1.0006, No Action  
 1.0006, No Action  
**0.9984, Sell**  
**0.9984, Sell**  
 0.9984, Sell  
 1.0091, Buy  
 0.9984, Sell  
 0.9994, No Action  
 0.9984, Sell  
 0.9984, Sell  
 0.9994, No Action  
 1.0005, No Action  
**1.0057, Buy**  
 0.9994, No Action  
 1.0057, Buy  
 0.9984, Sell  
 0.9984, Sell  
 0.9994, No Action  
 1.0053, Buy  
 1.0057, Buy



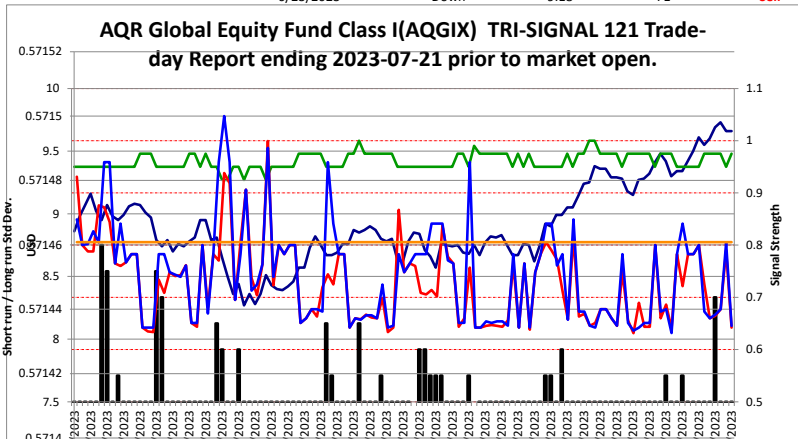
### AQR Global Equity Fund Class I(AQGIX) 120 Trade days ending 2023-07-21 prior to market open 2023-07-22 (L: 9.64, C: 9.66, H: 9.70)

URL Information Links : <https://www.barrons.com/quote/stock/AQGIX>

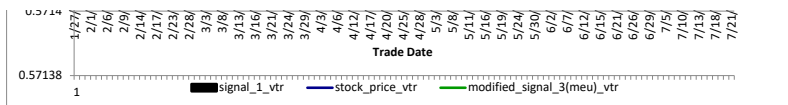
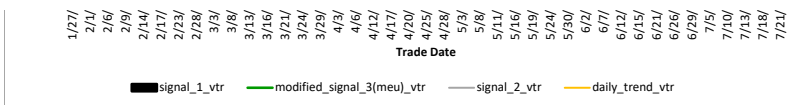
Instrument type: Managed Fund

Most recent 46 trade dates.

Close Date	State Behavior	Stock Price	As of Close Date State {0-89}	As of Close Date Retrospective Action: Buy/Sell/NoAction	Short run Local Path Dependent(State 5 Next Trade-day Predicted Buy/Sell/No Action)
7/21/2023	Up	9.66	71	Buy	1.0010, Buy
7/20/2023	Down	9.66	81	Sell	1.0015, Buy
7/19/2023	Up	9.73	77	Buy	0.9999, No Action
7/18/2023	Up	9.69	47	Buy	1.0041, Buy
7/17/2023	Up	9.6	77	Buy	0.9999, No Action
7/14/2023	Down	9.55	71	Sell	1.0010, Buy
7/13/2023	Up	9.61	75	Buy	1.0058, Buy
7/12/2023	Up	9.5	75	Buy	1.0058, Buy
7/11/2023	Up	9.42	75	Buy	1.0058, Buy
7/10/2023	Horizontal	9.34	74	No Action	1.0045, Buy
7/7/2023	Up	9.34	81	Buy	1.0015, Buy
7/6/2023	Down	9.3	77	Sell	0.9999, No Action
7/5/2023	Down	9.42	77	Sell	0.9999, No Action
7/3/2023	Up	9.48	71	Buy	1.0010, Buy
6/30/2023	Up	9.41	81	Buy	1.0015, Buy
6/29/2023	Up	9.32	77	Buy	0.9999, No Action
6/28/2023	Up	9.28	77	Buy	0.9999, No Action
6/27/2023	Up	9.27	77	Buy	0.9999, No Action
6/26/2023	Down	9.15	77	Sell	0.9999, No Action
6/23/2023	Down	9.18	71	Sell	1.0010, Buy

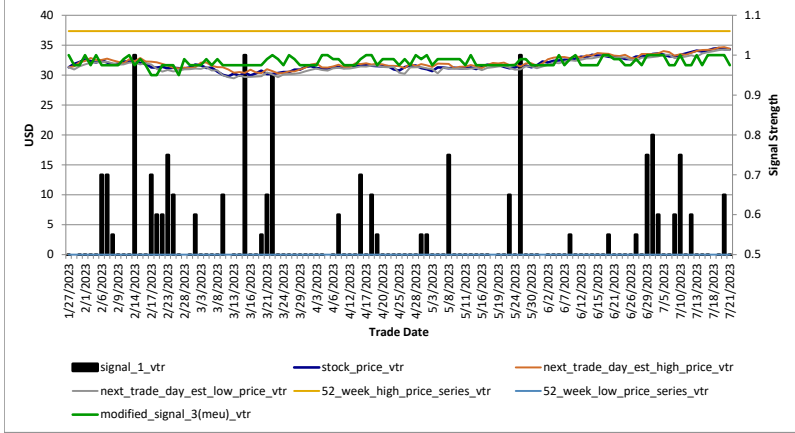






0.9989, Sell  
 0.9989, Sell  
 0.9989, Sell  
 0.9989, Sell  
 0.9989, Sell

**DFA U.S. Core Equity 1 Portfolio(DFEFX) TRI-SIGNAL 121 Trade-day Report ending 2023-07-21 prior to market open 2023-07-22 (L: 34.22, C: 34.32, H: 34.53)**



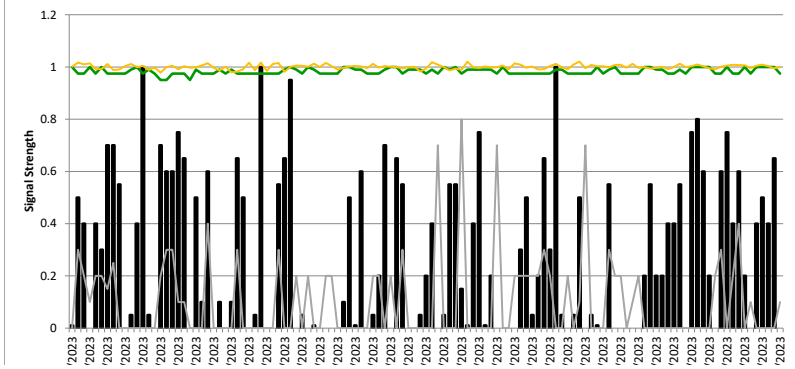
— short run standard deviation vtr — long run standard deviation vtr — threshold vtr

DFA U.S. Core Equity 1 Portfolio(DFEFX) 120 Trade days ending 2023-07-21 prior to market open 2023-07-22 (L: 34.22, C: 34.32, H: 34.53)  
 URL Information Links : <https://www.barrons.com/quote/stock/DFEEX>

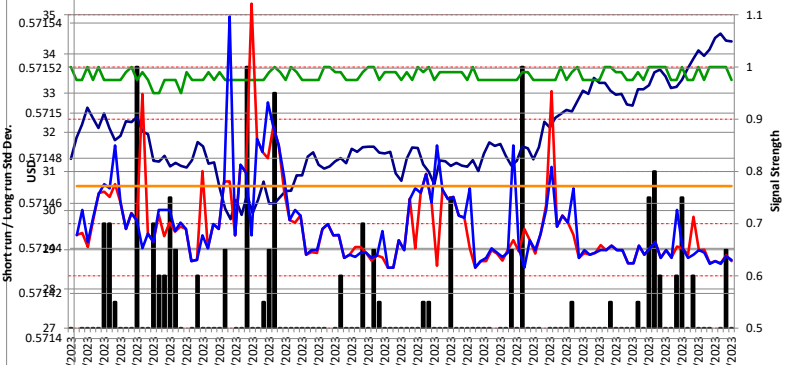
Instrument type: Managed Fund Short run  
 Most recent 46 trade dates. Local Path Dependent(State 5)

Close Date	As of Close Date State Behavior	Stock Price	As of Close Date State {0-89}	As of Close Date Retrospective Action: Buy/Sell/NoAction	Next Trade-day Predicted Buy/Sell/No Action
7/21/2023	Up	34.32	83	Buy	1.0049, Buy
7/20/2023	Down	34.34	47	Sell	1.0018, Buy
7/19/2023	Up	34.52	77	Buy	1.0001, No Action
7/18/2023	Up	34.41	77	Buy	1.0001, No Action
7/17/2023	Up	34.11	71	Buy	0.9995, No Action
7/14/2023	Down	33.95	83	Sell	1.0049, Buy
7/13/2023	Up	34.09	71	Buy	0.9995, No Action
7/12/2023	Up	33.86	47	Buy	1.0018, Buy
7/11/2023	Up	33.62	83	Buy	1.0049, Buy
7/10/2023	Up	33.34	41	Buy	1.0091, Buy
7/7/2023	Horizontal	33.16	47	No Action	1.0018, Buy
7/6/2023	Down	33.13	83	Sell	1.0049, Buy
7/5/2023	Down	33.43	77	Sell	1.0001, No Action
7/3/2023	Up	33.6	47	Buy	1.0018, Buy
6/30/2023	Up	33.53	47	Buy	1.0018, Buy
6/29/2023	Up	33.2	41	Buy	1.0091, Buy
6/28/2023	Horizontal	33.1	83	No Action	1.0049, Buy
6/27/2023	Up	33.1	71	Buy	0.9995, No Action
6/26/2023	Horizontal	32.68	77	No Action	1.0001, No Action
6/23/2023	Down	32.71	83	Sell	1.0049, Buy

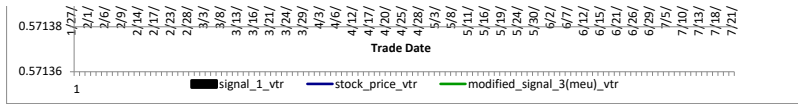
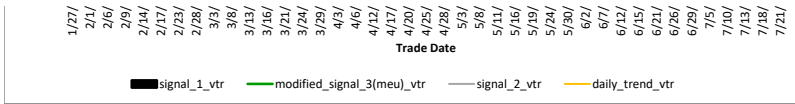
**DFA U.S. Core Equity 1 Portfolio(DFEFX) TRI-SIGNAL 121 Trade-day Report ending 2023-07-21 prior to market open.**



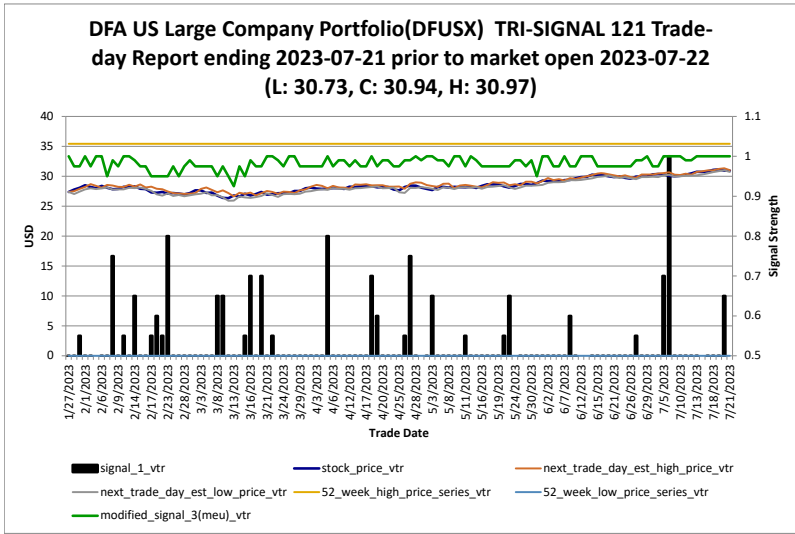
**DFA U.S. Core Equity 1 Portfolio(DFEFX) TRI-SIGNAL 121 Trade-day Report ending 2023-07-21 prior to market open.**



1.0001, No Action  
 0.9992, No Action  
 0.9992, No Action  
 1.0007, No Action  
 0.9992, No Action  
 0.9992, No Action  
 1.0070, Buy  
 0.9992, No Action  
 1.0007, No Action  
 1.0070, Buy  
 1.0007, No Action  
 0.9992, No Action  
 1.0008, No Action  
 0.9992, No Action  
 0.9992, No Action  
 1.0070, Buy  
 0.9992, No Action  
 0.9984, Sell  
 0.9992, No Action  
 1.0038, Buy



0.9977, Sell  
 0.9977, Sell  
 0.9977, Sell  
 0.9977, Sell  
 0.9977, Sell



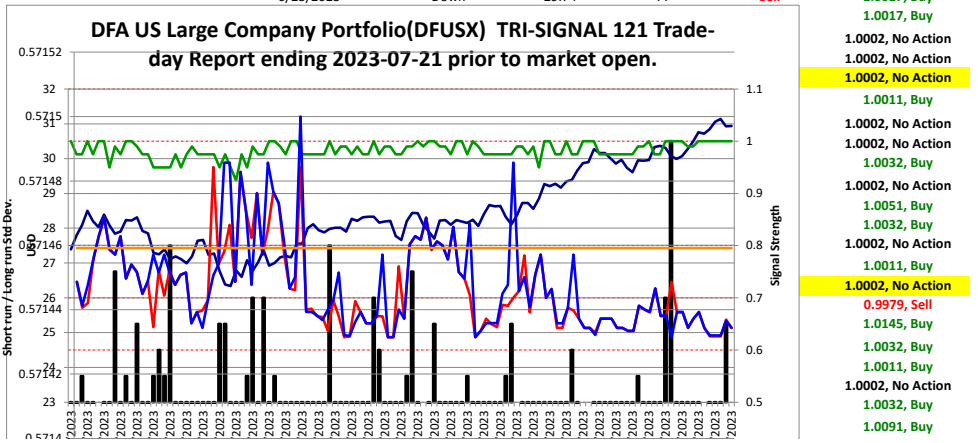
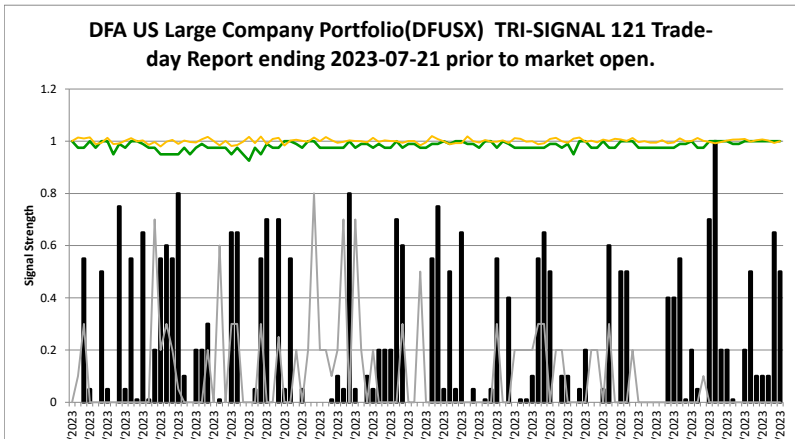
DFA US Large Company Portfolio(DFUSX) 120 Trade days ending 2023-07-21 prior to market open 2023-07-22 (L: 30.73, C: 30.94, H: 30.97)

URL Information Links : <https://www.barrons.com/quote/stock/DFUSX>

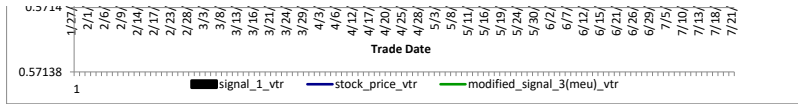
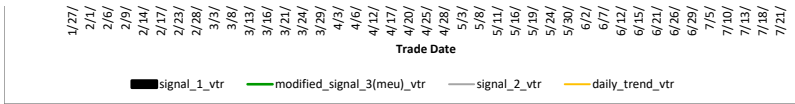
Instrument type: Managed Fund

Most recent 46 trade dates.

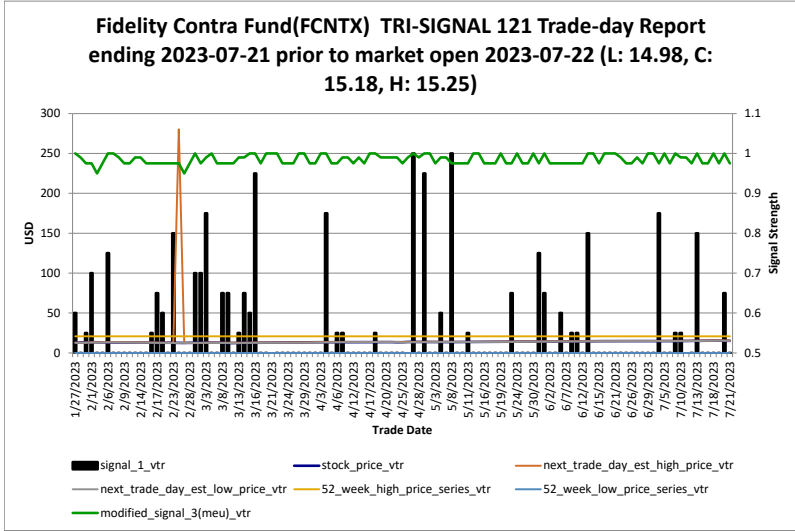
Close Date	As of Close Date State Behavior	Stock Price	As of Close Date State {0-89}	As of Close Date Retrospective Action: Buy/Sell/NoAction	As of Close Date Predicted Next Trade-day Buy/Sell/No Action
7/21/2023	Up	30.94	77	Buy	1.0017, Buy
7/20/2023	Down	30.93	47	Sell	1.0003, No Action
7/19/2023	Up	31.14	77	Buy	1.0017, Buy
7/18/2023	Up	31.06	77	Buy	1.0017, Buy
7/17/2023	Up	30.84	77	Buy	1.0017, Buy
7/14/2023	Down	30.72	77	Sell	1.0017, Buy
7/13/2023	Up	30.76	77	Buy	1.0017, Buy
7/12/2023	Up	30.49	77	Buy	1.0017, Buy
7/11/2023	Up	30.27	77	Buy	1.0017, Buy
7/10/2023	Up	30.07	77	Buy	1.0017, Buy
7/7/2023	Down	29.99	77	Sell	1.0017, Buy
7/6/2023	Down	30.08	17	Sell	0.9970, Sell
7/5/2023	Down	30.31	41	Sell	0.9924, Sell
7/3/2023	Up	30.37	77	Buy	1.0017, Buy
6/30/2023	Up	30.33	83	Buy	1.0002, No Action
6/29/2023	Horizontal	29.96	77	No Action	1.0017, Buy
6/28/2023	Horizontal	29.94	77	No Action	1.0017, Buy
6/27/2023	Up	29.95	71	Buy	1.0024, Buy
6/26/2023	Down	29.61	77	Sell	1.0017, Buy
6/23/2023	Down	29.74	77	Sell	1.0017, Buy



1.0002, No Action  
 1.0002, No Action  
 1.0002, No Action  
 1.0011, Buy  
 1.0002, No Action  
 1.0002, No Action  
 1.0032, Buy  
 1.0002, No Action  
 1.0051, Buy  
 1.0032, Buy  
 1.0002, No Action  
 1.0011, Buy  
 1.0002, No Action  
 0.9979, Sell  
 1.0145, Buy  
 1.0032, Buy  
 1.0011, Buy  
 1.0002, No Action  
 1.0032, Buy  
 1.0091, Buy



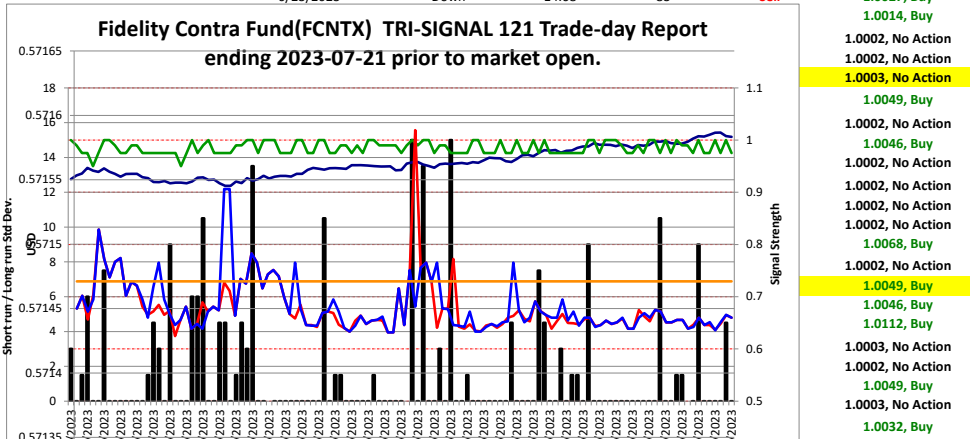
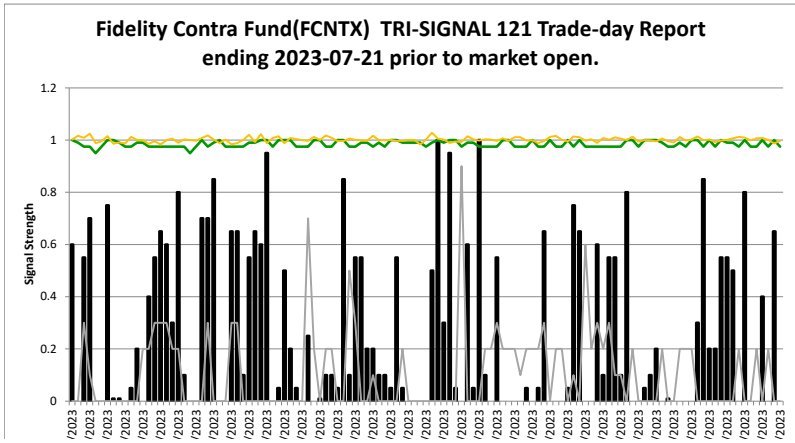
0.9978, Sell  
 0.9978, Sell  
 0.9978, Sell  
 0.9978, Sell  
 1.0036, Buy



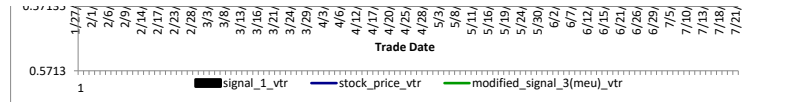
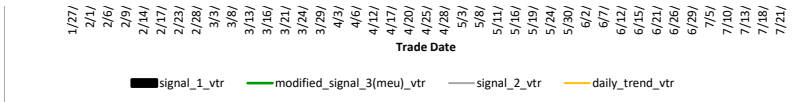
Fidelity Contra Fund(FCNTX) 120 Trade days ending 2023-07-21 prior to market open 2023-07-22 (L: 14.98, C: 15.18, H: 15.25)  
 URL Information Links : <https://www.barrons.com/quote/stock/FCNTX>

Instrument type: Managed Fund  
 Most recent 46 trade dates.

Close Date	As of Close Date State Behavior	Stock Price	As of Close Date State {0-89}	As of Close Date Retrospective Action: Buy/Sell/NoAction	Next Trade-day Predicted Buy/Sell/No Action
7/21/2023	Up	15.18	83	Buy	1.0027, Buy
7/20/2023	Down	15.23	41	Sell	1.0018, Buy
7/19/2023	Horizontal	15.43	83	No Action	1.0027, Buy
7/18/2023	Up	15.42	71	Buy	1.0019, Buy
7/17/2023	Up	15.3	77	Buy	1.0014, Buy
7/14/2023	Down	15.2	83	Sell	1.0027, Buy
7/13/2023	Up	15.22	41	Buy	1.0018, Buy
7/12/2023	Up	15.08	83	Buy	1.0027, Buy
7/11/2023	Up	14.9	77	Buy	1.0014, Buy
7/10/2023	Horizontal	14.8	77	No Action	1.0014, Buy
7/7/2023	Down	14.79	71	Sell	1.0019, Buy
7/6/2023	Down	14.82	83	Sell	1.0027, Buy
7/5/2023	Up	14.94	71	Buy	1.0019, Buy
7/3/2023	Horizontal	14.91	53	No Action	1.0066, Buy
6/30/2023	Up	14.92	77	Buy	1.0014, Buy
6/29/2023	Up	14.71	71	Buy	1.0019, Buy
6/28/2023	Down	14.68	83	Sell	1.0027, Buy
6/27/2023	Up	14.71	71	Buy	1.0019, Buy
6/26/2023	Down	14.54	77	Sell	1.0014, Buy
6/23/2023	Down	14.68	83	Sell	1.0027, Buy

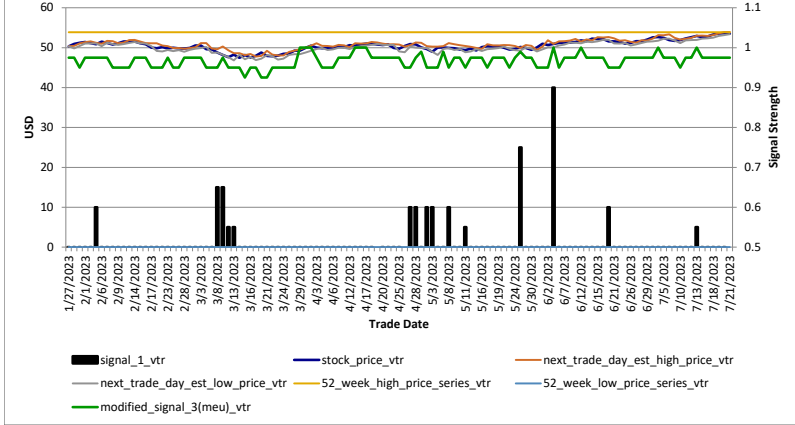


1.0002, No Action  
 1.0002, No Action  
 1.0003, No Action  
 1.0049, Buy  
 1.0002, No Action  
 1.0046, Buy  
 1.0002, No Action  
 1.0002, No Action  
 1.0002, No Action  
 1.0068, Buy  
 1.0002, No Action  
 1.0049, Buy  
 1.0046, Buy  
 1.0112, Buy  
 1.0003, No Action  
 1.0002, No Action  
 1.0049, Buy  
 1.0003, No Action  
 1.0032, Buy



- 1.0043, Buy
- 0.9978, Sell
- 1.0017, Buy
- 1.0017, Buy
- 1.0043, Buy

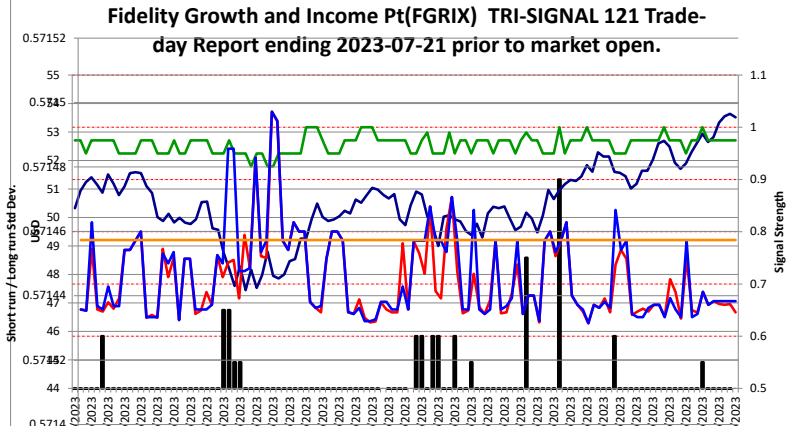
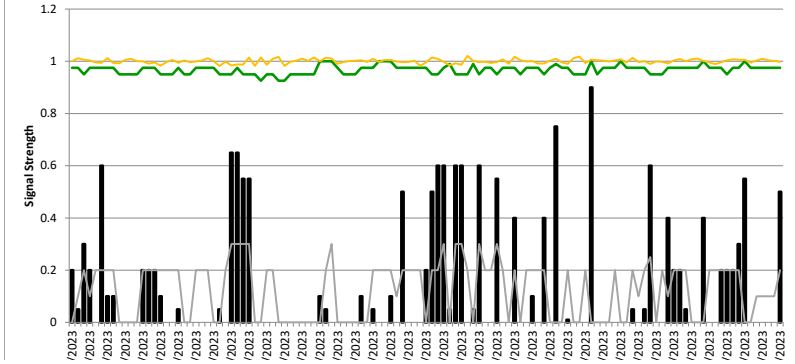
**Fidelity Growth and Income Pt(FGRIX) TRI-SIGNAL 121 Trade-day Report ending 2023-07-21 prior to market open 2023-07-22 (L: 53.40, C: 53.52, H: 53.64)**



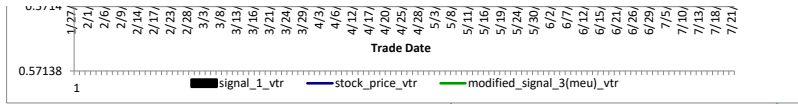
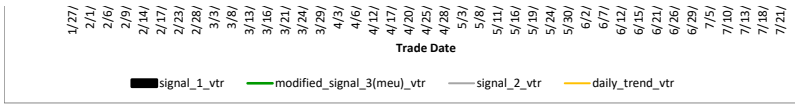
— short run standard deviation vtr — long run standard deviation vtr — threshold vtr  
 Fidelity Growth and Income Pt(FGRIX) 120 Trade days ending 2023-07-21 prior to market open 2023-07-22 (L: 53.40, C: 53.52; URL Information Links : <https://www.barrons.com/quote/stock/FGRIX>

Instrument type:	Managed Fund	Short run		
Most recent 46 trade dates.		Local Path Dependent(State 5		
Close Date	As of Close Date State Behavior	As of Close Date State {0-89}	As of Close Date Retrospective Action: Buy/Sell/NoAction	Next Trade-day Predicted Buy/Sell/No Action
7/21/2023	Up	77	Buy	1.0031, Buy
7/20/2023	Up	77	Buy	1.0031, Buy
7/19/2023	Up	77	Buy	1.0031, Buy
7/18/2023	Up	77	Buy	1.0031, Buy
7/17/2023	Up	77	Buy	1.0031, Buy
7/14/2023	Down	83	Sell	0.9989, Sell
7/13/2023	Up	71	Buy	0.9989, Sell
7/12/2023	Up	77	Buy	1.0031, Buy
7/11/2023	Up	71	Buy	0.9989, Sell
7/10/2023	Up	81	Buy	1.0072, Buy
7/7/2023	Down	77	Sell	1.0031, Buy
7/6/2023	Down	77	Sell	1.0031, Buy
7/5/2023	Down	83	Sell	0.9989, Sell
7/3/2023	Up	71	Buy	0.9989, Sell
6/30/2023	Up	77	Buy	1.0031, Buy
6/29/2023	Up	77	Buy	1.0031, Buy
6/28/2023	Horizontal	77	No Action	1.0031, Buy
6/27/2023	Up	77	Buy	1.0031, Buy
6/26/2023	Up	77	Buy	1.0031, Buy
6/23/2023	Down	71	Sell	0.9989, Sell

**Fidelity Growth and Income Pt(FGRIX) TRI-SIGNAL 121 Trade-day Report ending 2023-07-21 prior to market open.**

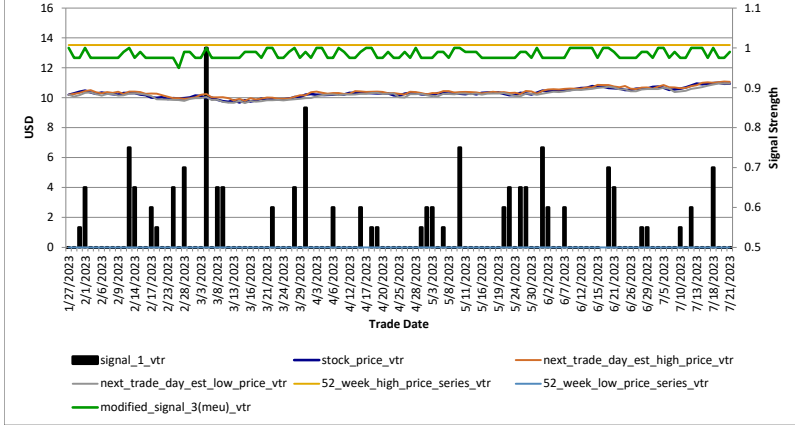


- 0.9998, No Action
- 0.9994, No Action
- 1.0008, No Action
- 1.0008, No Action
- 1.0008, No Action
- 0.9993, No Action
- 0.9991, No Action
- 1.0008, No Action
- 1.0008, No Action
- 0.9991, No Action
- 1.0029, Buy
- 1.0041, Buy
- 0.9998, No Action
- 1.0023, Buy
- 1.0071, Buy
- 1.0008, No Action
- 0.9993, No Action
- 0.9904, Sell
- 0.9991, No Action
- 1.0071, Buy



1.0001, No Action  
**1.0001, No Action**  
 0.9986, Sell  
 1.0048, Buy  
 1.0001, No Action

**Fidelity Freedom Blend 2040 Fund(FHARX) TRI-SIGNAL 121**  
 Trade-day Report ending 2023-07-21 prior to market open 2023-07-22 (L: 10.87, C: 10.94, H: 10.96)



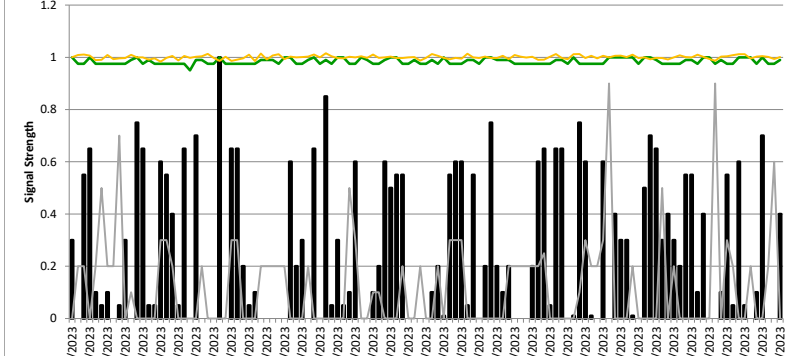
— short run standard deviation vtr — long run standard deviation vtr — threshold vtr

Fidelity Freedom Blend 2040 Fund(FHARX) 120 Trade days ending 2023-07-21 prior to market open 2023-07-22 (L: 10.87, C: 10.94, H: 10.96)  
 URL Information Links : <https://www.barrons.com/quote/stock/FHARX>

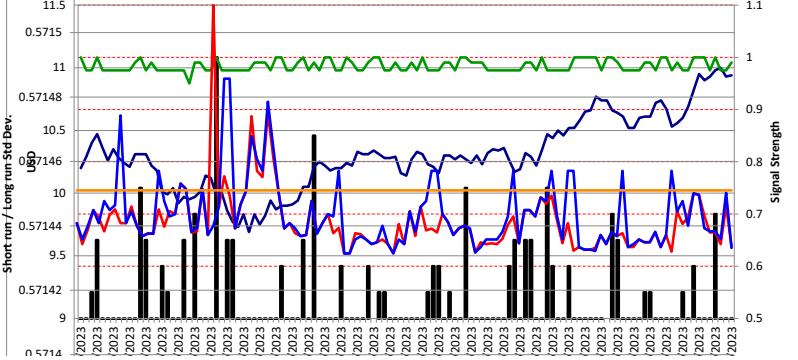
Instrument type: Managed Fund Short run  
 Most recent 46 trade dates. Local Path Dependent(State 5)

Close Date	As of Close Date State Behavior	Stock Price	As of Close Date State {0-89}	As of Close Date Retrospective Action: Buy/Sell/NoAction	Next Trade-day Predicted Buy/Sell/No Action
7/21/2023	Up	10.94	71	Buy	0.9997, No Action
7/20/2023	Down	10.93	77	Sell	1.0023, Buy
7/19/2023	Up	11.	83	Buy	1.0022, Buy
7/18/2023	Up	10.98	41	Buy	1.0036, Buy
7/17/2023	Up	10.93	83	Buy	1.0022, Buy
<b>7/14/2023</b>	<b>Down</b>	<b>10.9</b>	<b>77</b>	<b>Sell</b>	<b>1.0023, Buy</b>
7/13/2023	Up	10.95	77	Buy	1.0023, Buy
7/12/2023	Up	10.82	41	Buy	1.0036, Buy
7/11/2023	Up	10.69	77	Buy	1.0023, Buy
7/10/2023	Up	10.6	83	Buy	1.0022, Buy
7/7/2023	Up	10.56	71	Buy	0.9997, No Action
7/6/2023	Down	10.53	82	Sell	0.9971, Sell
7/5/2023	Down	10.67	77	Sell	1.0023, Buy
7/3/2023	Up	10.74	71	Buy	0.9997, No Action
<b>6/30/2023</b>	<b>Up</b>	<b>10.72</b>	<b>83</b>	<b>Buy</b>	<b>1.0022, Buy</b>
6/29/2023	Horizontal	10.61	77	No Action	1.0023, Buy
6/28/2023	Horizontal	10.61	71	No Action	0.9997, No Action
6/27/2023	Up	10.6	77	Buy	1.0023, Buy
6/26/2023	Horizontal	10.52	77	No Action	1.0023, Buy
6/23/2023	Down	10.52	77	Sell	1.0023, Buy

**Fidelity Freedom Blend 2040 Fund(FHARX) TRI-SIGNAL 121**  
 Trade-day Report ending 2023-07-21 prior to market open.



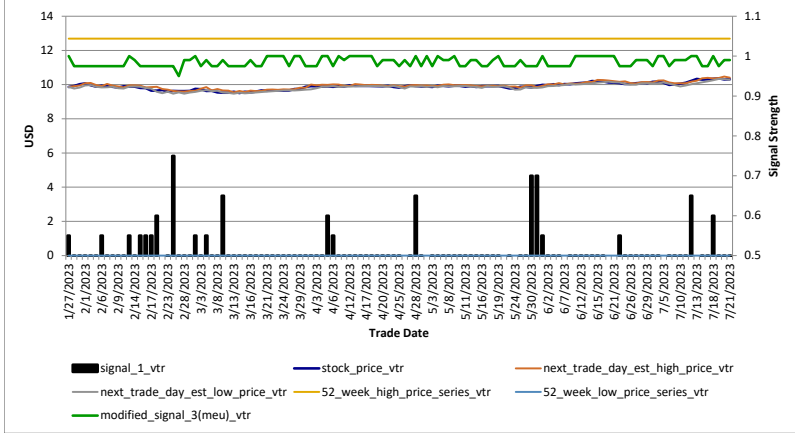
**Fidelity Freedom Blend 2040 Fund(FHARX) TRI-SIGNAL 121**  
 Trade-day Report ending 2023-07-21 prior to market open.



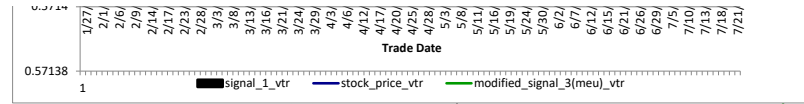
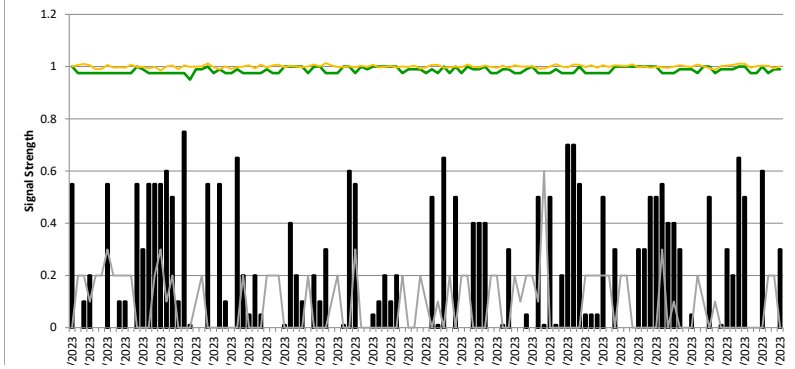
0.9992, No Action  
**0.9992, No Action**  
 1.0018, Buy  
 1.0022, Buy  
 1.0022, Buy  
 1.0022, Buy  
 1.0022, Buy  
 1.0022, Buy  
 1.0057, Buy  
 1.0034, Buy  
 1.0022, Buy  
 1.0022, Buy  
**1.0034, Buy**  
 0.9971, Sell  
 0.9992, No Action  
 1.0018, Buy  
 0.9961, Sell  
 1.0013, Buy  
 1.0022, Buy  
 1.0034, Buy



### Fidelity Freedom Blend 2030 Fund(FHATX) TRI-SIGNAL 121 Trade-day Report ending 2023-07-21 prior to market open 2023-07-22 (L: 10.24, C: 10.31, H: 10.31)



### Fidelity Freedom Blend 2030 Fund(FHATX) TRI-SIGNAL 121 Trade-day Report ending 2023-07-21 prior to market open.

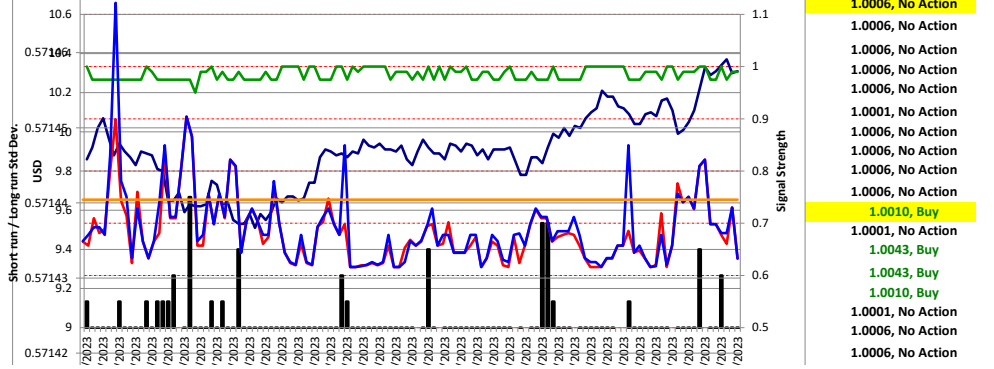


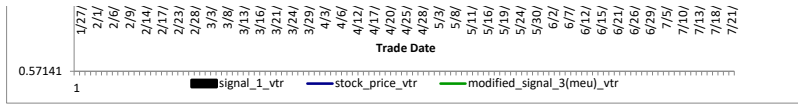
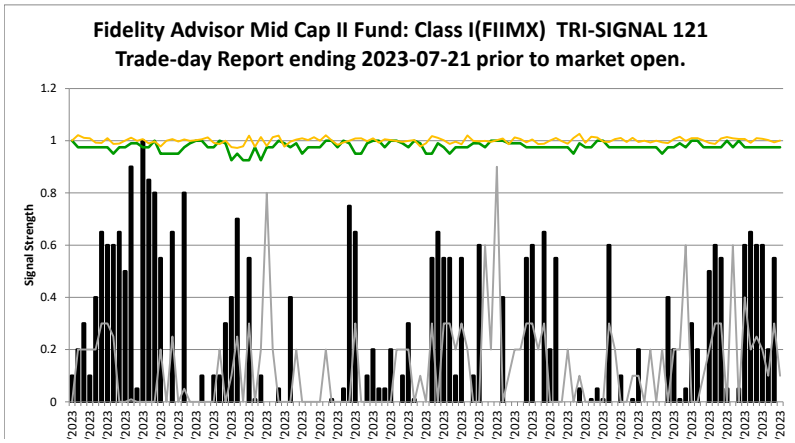
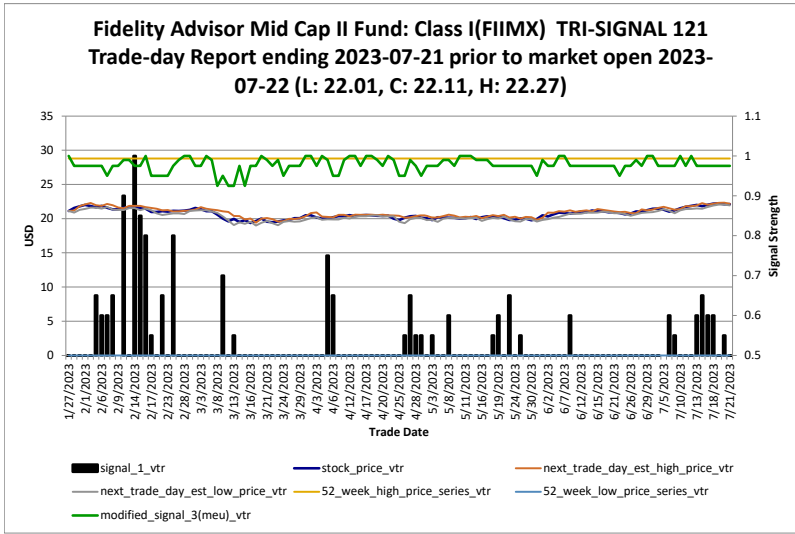
### Fidelity Freedom Blend 2030 Fund(FHATX) 120 Trade days ending 2023-07-21 prior to market open 2023-07-22 (L: 10.24, C: 10.31, H: 10.31)

Instrument type: Managed Fund  
Most recent 46 trade dates.

Close Date	State Behavior	Stock Price	As of Close Date State {0-89}	As of Close Date Retrospective Action: Buy/Sell/No Action	Next Trade-day Predicted Buy/Sell/No Action
7/21/2023	Up	10.31	77	Buy	1.0010, Buy
7/20/2023	Down	10.3	71	Sell	0.9999, No Action
7/19/2023	Up	10.37	83	Buy	0.9997, No Action
7/18/2023	Up	10.34	41	Buy	0.9999, No Action
7/17/2023	Up	10.31	77	Buy	1.0010, Buy
7/14/2023	Down	10.29	83	Sell	0.9997, No Action
7/13/2023	Up	10.33	76	Buy	1.0010, Buy
7/12/2023	Up	10.22	46	Buy	1.0107, Buy
7/11/2023	Up	10.11	77	Buy	1.0010, Buy
7/10/2023	Up	10.05	76	Buy	1.0010, Buy
7/7/2023	Up	10.01	71	Buy	0.9999, No Action
7/6/2023	Down	9.99	82	Sell	0.9985, Sell
7/5/2023	Down	10.11	77	Sell	1.0010, Buy
7/3/2023	Horizontal	10.17	71	No Action	0.9999, No Action
6/30/2023	Up	10.16	83	Buy	0.9997, No Action
6/29/2023	Down	10.08	77	Sell	1.0010, Buy
6/28/2023	Horizontal	10.1	77	No Action	1.0010, Buy
6/27/2023	Up	10.09	71	Buy	0.9999, No Action
6/26/2023	Horizontal	10.04	77	No Action	1.0010, Buy
6/23/2023	Down	10.04	77	Sell	1.0010, Buy

### Fidelity Freedom Blend 2030 Fund(FHATX) TRI-SIGNAL 121 Trade-day Report ending 2023-07-21 prior to market open.





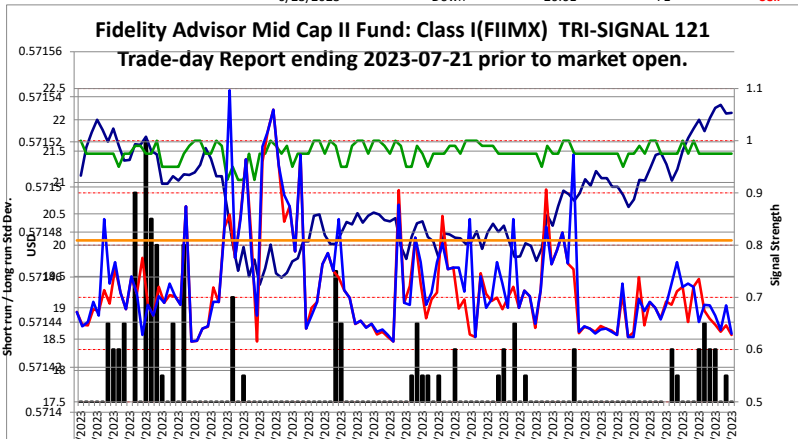
1.0002, No Action  
**1.0005, No Action**  
 1.0007, No Action  
 1.0005, No Action  
 1.0002, No Action

— short run standard deviation vtr — long run standard deviation vtr — threshold vtr

Fidelity Advisor Mid Cap II Fund: Class I (FIIMX) 120 Trade days ending 2023-07-21 prior to market open 2023-07-22 (L: 22.01  
 URL Information Links : <https://www.barrons.com/quote/stock/FIIMX>

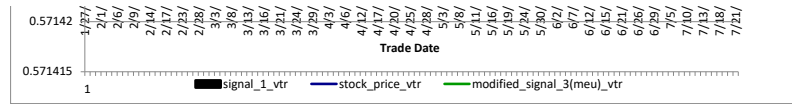
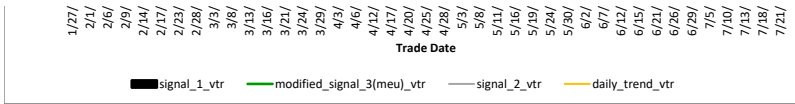
Instrument type: Managed Fund Short run  
 Most recent 46 trade dates. Local Path Dependent(State 5 Next Trade-day

Close Date	As of Close Date State Behavior	Stock Price	As of Close Date State {0-89}	As of Close Date Retrospective Action: Buy/Sell/NoAction	As of Close Date Predicted Buy/Sell/No Action
7/21/2023	Up	22.11	77	Buy	1.0012, Buy
7/20/2023	Down	22.1	77	Sell	1.0012, Buy
7/19/2023	Up	22.24	77	Buy	1.0012, Buy
7/18/2023	Up	22.19	47	Buy	1.0024, Buy
7/17/2023	Up	22.03	47	Buy	1.0024, Buy
<b>7/14/2023</b>	<b>Down</b>	<b>21.82</b>	<b>47</b>	<b>Sell</b>	<b>1.0024, Buy</b>
7/13/2023	Up	22.	53	Buy	<b>0.9918, Sell</b>
7/12/2023	Up	21.86	71	Buy	1.0020, Buy
7/11/2023	Up	21.71	83	Buy	1.0016, Buy
7/10/2023	Up	21.51	71	Buy	1.0020, Buy
7/7/2023	Up	21.21	77	Buy	1.0012, Buy
7/6/2023	Down	21.03	47	Sell	1.0024, Buy
7/5/2023	Down	21.29	77	Sell	1.0012, Buy
7/3/2023	Up	21.47	83	Buy	1.0016, Buy
<b>6/30/2023</b>	<b>Up</b>	<b>21.44</b>	<b>77</b>	<b>Buy</b>	<b>1.0012, Buy</b>
6/29/2023	Up	21.23	71	Buy	1.0020, Buy
6/28/2023	Horizontal	21.03	83	No Action	1.0016, Buy
6/27/2023	Up	21.04	71	Buy	1.0020, Buy
6/26/2023	Up	20.73	77	Buy	1.0012, Buy
6/23/2023	Down	20.61	71	Sell	1.0020, Buy

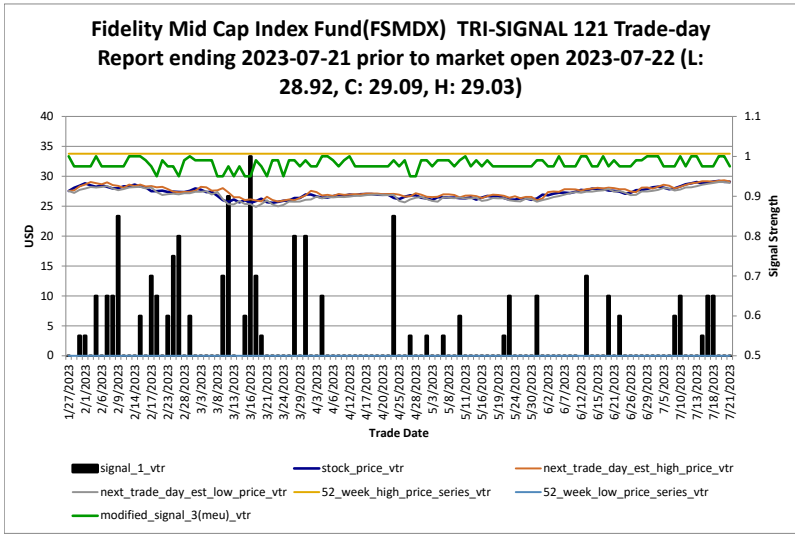








0.9989, Sell  
 0.9989, Sell  
 0.9989, Sell  
 0.9989, Sell  
 0.9995, No Action



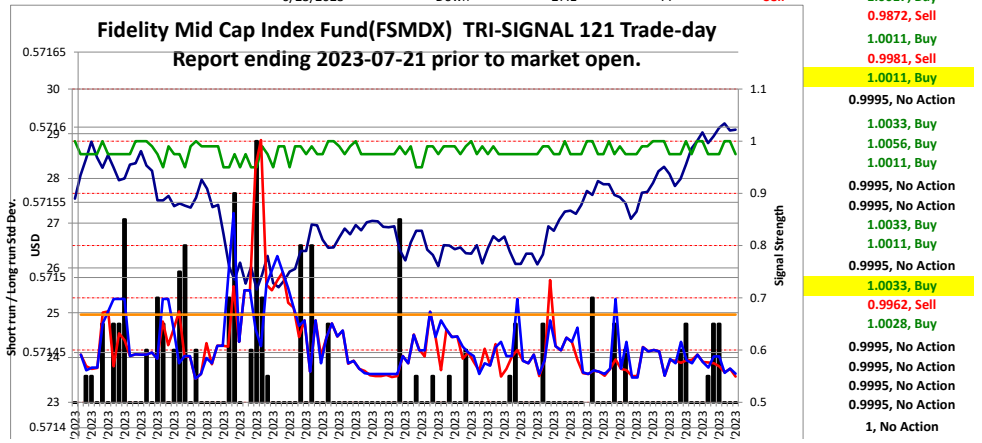
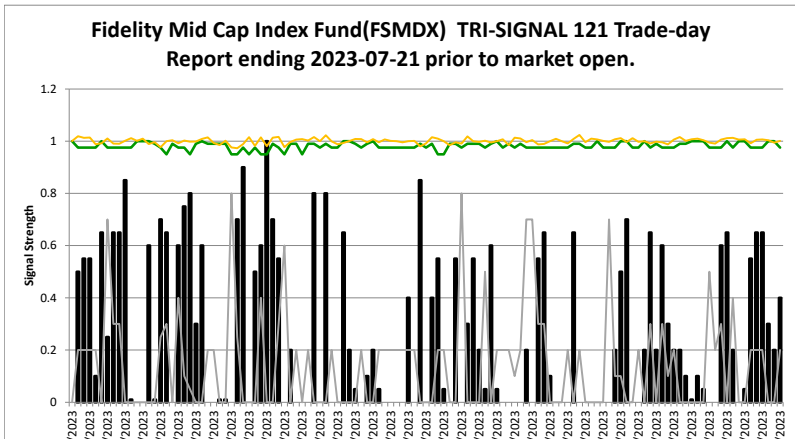
Fidelity Mid Cap Index Fund(FSMDX) 120 Trade days ending 2023-07-21 prior to market open 2023-07-22 (L: 28.92, C: 29.09, H: 29.03)

URL Information Links : <https://www.barrons.com/quote/stock/FSMDX>

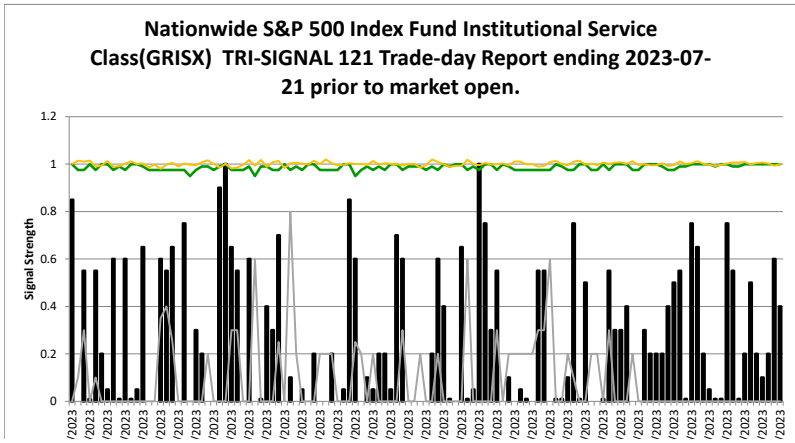
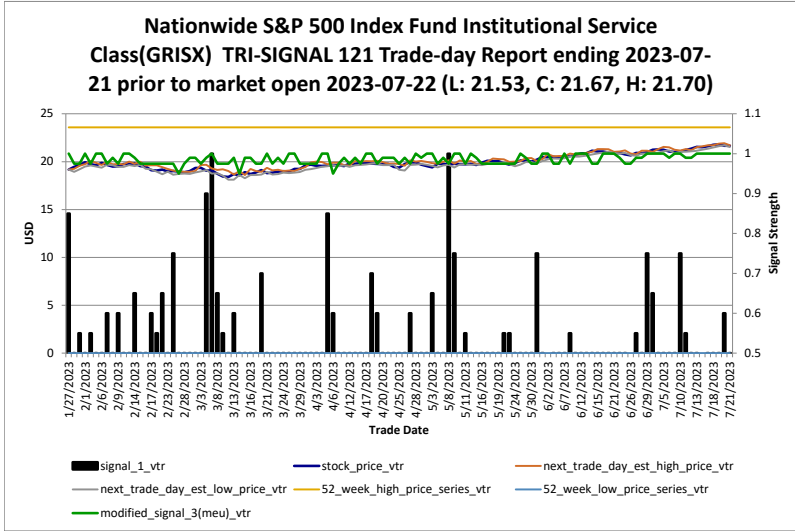
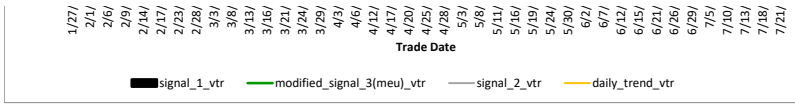
Instrument type: Managed Fund Short run Local Path Dependent(State S)

Most recent 46 trade dates.

Close Date	As of Close Date State Behavior	Stock Price	As of Close Date State {0-89}	As of Close Date Retrospective Action: Buy/Sell/NoAction	Next Trade-day Predicted Buy/Sell/No Action
7/21/2023	Up	29.09	83	Buy	1.0026, Buy
7/20/2023	Down	29.07	77	Sell	1.0017, Buy
7/19/2023	Up	29.23	71	Buy	1.0004, No Action
7/18/2023	Up	29.13	47	Buy	1.0081, Buy
7/17/2023	Up	28.94	47	Buy	1.0081, Buy
7/14/2023	Down	28.79	83	Sell	1.0026, Buy
7/13/2023	Up	29.03	77	Buy	1.0017, Buy
7/12/2023	Up	28.83	71	Buy	1.0004, No Action
7/11/2023	Up	28.67	83	Buy	1.0026, Buy
7/10/2023	Up	28.31	41	Buy	1.0120, Buy
7/7/2023	Up	27.99	47	Buy	1.0081, Buy
7/6/2023	Down	27.83	77	Sell	1.0017, Buy
7/5/2023	Down	28.1	83	Sell	1.0026, Buy
7/3/2023	Up	28.26	77	Buy	1.0017, Buy
6/30/2023	Up	28.16	77	Buy	1.0017, Buy
6/29/2023	Up	27.9	77	Buy	1.0017, Buy
6/28/2023	Horizontal	27.7	77	No Action	1.0017, Buy
6/27/2023	Up	27.68	71	Buy	1.0004, No Action
6/26/2023	Up	27.26	77	Buy	1.0017, Buy
6/23/2023	Down	27.1	77	Sell	1.0017, Buy







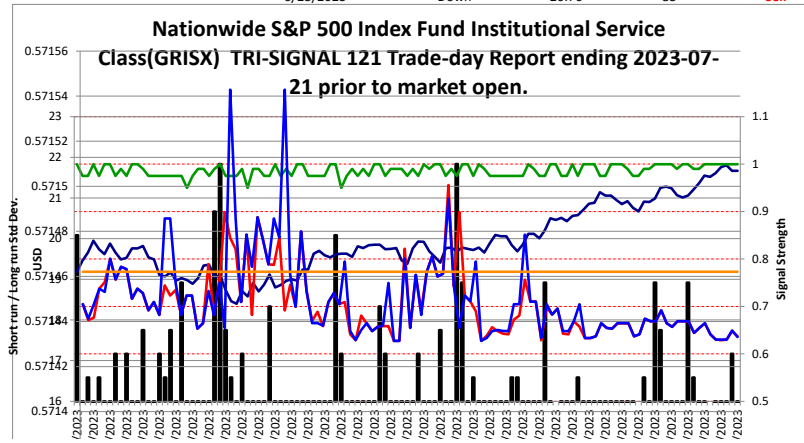
### Nationwide S&P 500 Index Fund Institutional Service Class(GRISX) 120 Trade days ending 2023-07-21 prior to market open 2

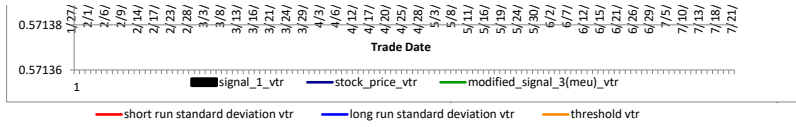
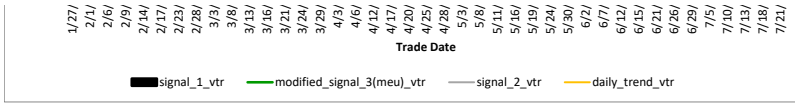
URL Information Links : <https://www.barrons.com/quote/stock/GRISX>

Instrument type: Managed Fund

Most recent 46 trade dates.

Close Date	As of Close Date State Behavior	Stock Price	As of Close Date State {0-89}	As of Close Date Retrospective Action: Buy/Sell/No Action	Local Path Dependent(State 5) Next Trade-day Predicted
7/21/2023	Up	21.67	77	Buy	1.0008, No Action
7/20/2023	Down	21.67	77	Sell	1.0089, Buy
7/19/2023	Up	21.81	77	Buy	1.0008, No Action
7/18/2023	Up	21.76	77	Buy	1.0008, No Action
7/17/2023	Up	21.61	77	Buy	1.0008, No Action
7/14/2023	Down	21.52	77	Sell	1.0008, No Action
7/13/2023	Up	21.55	77	Buy	1.0008, No Action
7/12/2023	Up	21.36	77	Buy	1.0008, No Action
7/11/2023	Up	21.21	77	Buy	1.0008, No Action
7/10/2023	Up	21.06	47	Buy	1.0089, Buy
7/7/2023	Down	21.01	77	Sell	1.0008, No Action
7/6/2023	Down	21.07	77	Sell	1.0008, No Action
7/5/2023	Down	21.24	77	Sell	1.0008, No Action
7/3/2023	Up	21.28	77	Buy	1.0008, No Action
6/30/2023	Up	21.25	47	Buy	1.0089, Buy
6/29/2023	Up	20.99	47	Buy	1.0089, Buy
6/28/2023	Horizontal	20.9	77	No Action	1.0008, No Action
6/27/2023	Up	20.91	71	Buy	0.9987, Sell
6/26/2023	Down	20.67	77	Sell	1.0008, No Action
6/23/2023	Down	20.76	83	Sell	1.0048, Buy





0.9991, No Action  
**0.9991, No Action**  
 0.9991, No Action  
 0.9991, No Action  
 1.0044, Buy















	1.0027	1.0038	.9973
	1.0027	1.0038	.9973
	1.0027	1.0038	.9973
	1.0027	1.0038	.9973
Drift(meu) chg. +5%, Strong Buy	1.0027	1.0038	.9973

83)

<https://finance.yahoo.com/quote/AGS>

Short run	Short run	Long run	Long run	Long run
Change in Drift(meu) Velocity	Signal_1 >= 0.6	Rolling State Space(y	Rolling State Spa	Rolling State Space)
Next Trade-day	Next Trade-day	Next Trade-day	Next Trade-day	Next Trade-day
Predicted	Predicted	Predicted	Predicted	Predicted
Action: Buy/Sell/No Action	Action: Buy/Sell/No Action	Average Return	Average Return	Average Return
Drift(meu) chg. -2%, Sell		1.0029	1.0072	.9983
Drift(meu) chg. +5%, Strong Buy		1.0029	1.0072	.9983
Drift(meu) chg. -5%, Strong Sell		1.0029	1.0072	.9983
Drift(meu) chg. +5%, Strong Buy		1.0029	1.0072	.9983
		1.0029	1.0072	.9983
Drift(meu) chg. +5%, Strong Buy	Buy	1.0029	1.0072	.9983
Drift(meu) chg. -2%, Sell		1.0029	1.0072	.9983
	Buy	1.0029	1.0072	.9983
	Buy	1.0029	1.0072	.9983
Drift(meu) chg. -5%, Strong Sell		1.0029	1.0072	.9983
Drift(meu) chg. +5%, Strong Buy		1.0029	1.0072	.9983
Drift(meu) chg. -5%, Strong Sell		1.0029	1.0072	.9983
		1.0029	1.0072	.9983
Drift(meu) chg. +5%, Strong Buy		1.0029	1.0072	.9983
		1.0029	1.0072	.9983
Drift(meu) chg. +2%, Buy		1.0029	1.0072	.9983
	Sell	1.0029	1.0072	.9983
Drift(meu) chg. +5%, Strong Buy		1.0029	1.0072	.9983
Drift(meu) chg. -5%, Strong Sell	Sell	1.0029	1.0072	.9983
		1.0029	1.0072	.9983
	No Action	.9969	1.0038	.9912
Drift(meu) chg. -5%, Strong Sell	Sell	.9969	1.0038	.9912
Drift(meu) chg. +5%, Strong Buy		.9969	1.0038	.9912
Drift(meu) chg. -5%, Strong Sell		.9969	1.0038	.9912
	Sell	.9969	1.0038	.9912
Drift(meu) chg. +5%, Strong Buy		.9969	1.0038	.9912
		.9969	1.0038	.9912
Drift(meu) chg. +2%, Buy		.9969	1.0038	.9912
		.9969	1.0038	.9912
Drift(meu) chg. +5%, Strong Buy		.9969	1.0038	.9912
Drift(meu) chg. -5%, Strong Sell	Sell	.9969	1.0038	.9912
Drift(meu) chg. +5%, Strong Buy		.9969	1.0038	.9912
	Buy	.9969	1.0038	.9912
		.9969	1.0038	.9912
Drift(meu) chg. -5%, Strong Sell		.9969	1.0038	.9912
Drift(meu) chg. +5%, Strong Buy	Buy	.9969	1.0038	.9912
	Sell	.9969	1.0038	.9912
Drift(meu) chg. +2%, Buy		.9969	1.0038	.9912
Drift(meu) chg. +5%, Strong Buy		.9969	1.0038	.9912
	Buy	.9969	1.0038	.9912



Drift(meu) chg. +5%, Strong Buy	Buy	1.0006	1.0044	.9964
Drift(meu) chg. -5%, Strong Sell	Buy	1.0006	1.0044	.9964
Drift(meu) chg. +5%, Strong Buy	Sell	1.0006	1.0044	.9964
Drift(meu) chg. -2%, Sell		1.0006	1.0044	.9964
Drift(meu) chg. +2%, Buy	Buy	1.0006	1.0044	.9964

05.06, C: 110.95, H: 116.57)

<https://finance.yahoo.com/quote/AMD>

Short run	Short run	Long run	Long run	Long run
Change in Drift(meu) Velocity	Signal_1 >= 0.6	Rolling State Space(y	Rolling State Spa	Rolling State Space)
Next Trade-day	Next Trade-day	Next Trade-day	Next Trade-day	Next Trade-day
Predicted	Predicted	Predicted	Predicted	Predicted
Action: Buy/Sell/No Action	Action: Buy/Sell/No Actio	Average Return	Average Return	Average Return
	Sell	1.0043	1.0054	1.0025
Drift(meu) chg. -5%, Strong Sell	Sell	1.0043	1.0054	1.0025
		1.0043	1.0054	1.0025
	Buy	1.0043	1.0054	1.0025
		1.0043	1.0054	1.0025
		1.0043	1.0054	1.0025
Drift(meu) chg. +2%, Buy		1.0043	1.0054	1.0025
		1.0043	1.0054	1.0025
Drift(meu) chg. -2%, Sell		1.0043	1.0054	1.0025
	Sell	1.0043	1.0054	1.0025
		1.0043	1.0054	1.0025
		1.0043	1.0054	1.0025
Drift(meu) chg. +5%, Strong Buy		1.0043	1.0054	1.0025
	Sell	1.0043	1.0054	1.0025
Drift(meu) chg. +2%, Buy	Buy	1.0043	1.0054	1.0025
Drift(meu) chg. -2%, Sell	Sell	1.0043	1.0054	1.0025
Drift(meu) chg. +2%, Buy		1.0043	1.0054	1.0025
		1.0043	1.0054	1.0025
Drift(meu) chg. -2%, Sell	Sell	1.0043	1.0054	1.0025
Drift(meu) chg. +5%, Strong Buy		1.0043	1.0054	1.0025
		1.0035	.9997	1.0117
Drift(meu) chg. -2%, Sell	Sell	1.0035	.9997	1.0117
		1.0035	.9997	1.0117
Drift(meu) chg. +5%, Strong Buy		1.0035	.9997	1.0117
Drift(meu) chg. -5%, Strong Sell	Sell	1.0035	.9997	1.0117
Drift(meu) chg. +2%, Buy		1.0035	.9997	1.0117
		1.0035	.9997	1.0117
Drift(meu) chg. +5%, Strong Buy		1.0035	.9997	1.0117
Drift(meu) chg. -5%, Strong Sell		1.0035	.9997	1.0117
Drift(meu) chg. +5%, Strong Buy		1.0035	.9997	1.0117
	Sell	1.0035	.9997	1.0117
Drift(meu) chg. +5%, Strong Buy	Buy	1.0035	.9997	1.0117
Drift(meu) chg. -5%, Strong Sell	Sell	1.0035	.9997	1.0117
Drift(meu) chg. -2%, Sell		1.0035	.9997	1.0117
		1.0035	.9997	1.0117
Drift(meu) chg. -5%, Strong Sell	Buy	1.0035	.9997	1.0117
		1.0035	.9997	1.0117
		1.0035	.9997	1.0117
Drift(meu) chg. +5%, Strong Buy		1.0035	.9997	1.0117



Drift(meu) chg. -5%, Strong Sell		1.0051	.9992	1.0201
	Buy	1.0051	.9992	1.0201
Drift(meu) chg. +2%, Buy		1.0051	.9992	1.0201
Drift(meu) chg. +5%, Strong Buy		1.0051	.9992	1.0201
	Buy	1.0051	.9992	1.0201

: 211.80, H: 216.89)

<https://finance.yahoo.com/quote/BA>

Short run	Short run	Long run	Long run	Long run
Change in Drift(meu) Velocity	Signal_1 >= 0.6	Rolling State Space(y	Rolling State Spa	Rolling State Space)
Next Trade-day	Next Trade-day	Next Trade-day	Next Trade-day	Next Trade-day
Predicted	Predicted	Predicted	Predicted	Predicted
Action: Buy/Sell/No Action	Action: Buy/Sell/No Actio	Average Return	Average Return	Average Return
		1.0008	.9998	1.0031
		1.0008	.9998	1.0031
		1.0008	.9998	1.0031
		1.0008	.9998	1.0031
		1.0008	.9998	1.0031
Drift(meu) chg. +2%, Buy		1.0008	.9998	1.0031
		1.0008	.9998	1.0031
		1.0008	.9998	1.0031
Drift(meu) chg. -2%, Sell		1.0008	.9998	1.0031
Drift(meu) chg. +2%, Buy	Buy	1.0008	.9998	1.0031
Drift(meu) chg. -2%, Sell		1.0008	.9998	1.0031
Drift(meu) chg. +2%, Buy		1.0008	.9998	1.0031
		1.0008	.9998	1.0031
	Sell	1.0008	.9998	1.0031
Drift(meu) chg. -2%, Sell		1.0008	.9998	1.0031
Drift(meu) chg. +5%, Strong Buy	Buy	1.0008	.9998	1.0031
Drift(meu) chg. -5%, Strong Sell		1.0008	.9998	1.0031
Drift(meu) chg. +5%, Strong Buy		1.0008	.9998	1.0031
		1.0008	.9998	1.0031
		1.0008	.9998	1.0031
	Sell	1.0008	.9998	1.0031
	Sell	1.0008	.9998	1.0031
Drift(meu) chg. -5%, Strong Sell		1.0008	.9998	1.0031
		1.0019	1.0023	1.0008
Drift(meu) chg. +2%, Buy	Buy	1.0019	1.0023	1.0008
Drift(meu) chg. -2%, Sell	Buy	1.0019	1.0023	1.0008
		1.0019	1.0023	1.0008
		1.0019	1.0023	1.0008
Drift(meu) chg. +5%, Strong Buy		1.0019	1.0023	1.0008
Drift(meu) chg. -5%, Strong Sell		1.0019	1.0023	1.0008
Drift(meu) chg. +5%, Strong Buy		1.0019	1.0023	1.0008
Drift(meu) chg. -5%, Strong Sell		1.0019	1.0023	1.0008
Drift(meu) chg. +2%, Buy		1.0019	1.0023	1.0008
Drift(meu) chg. -2%, Sell		1.0019	1.0023	1.0008
Drift(meu) chg. +2%, Buy		1.0019	1.0023	1.0008
	Buy	1.0019	1.0023	1.0008
Drift(meu) chg. -2%, Sell	Buy	1.0019	1.0023	1.0008
		1.0019	1.0023	1.0008
		1.0019	1.0023	1.0008
		1.0019	1.0023	1.0008
		1.0019	1.0023	1.0008



Drift(meu) chg. +2%, Buy	.9999	1.0001	.9996
	<b>.9999</b>	<b>1.0001</b>	<b>.9996</b>
Likely local inflection point. Stro	.9999	1.0001	.9996
Drift(meu) chg. -2%, Sell	.9999	1.0001	.9996
	.9999	1.0001	.9996

, H: 33.52)

<https://finance.yahoo.com/quote/CSX>

Short run	Short run	Long run	Long run	Long run
Change in Drift(meu) Velocity	Signal_1 >= 0.6	Rolling State Space(y	Rolling State Spa	Rolling State Space)
Next Trade-day	Next Trade-day	Next Trade-day	Next Trade-day	Next Trade-day
Predicted	Predicted	Predicted	Predicted	Predicted
Action: Buy/Sell/No Action	Action: Buy/Sell/No Actio	Average Return	Average Return	Average Return
Drift(meu) chg. +2%, Buy		1.0013	1.003	.9956
Drift(meu) chg. -2%, Sell		1.0013	1.003	.9956
Drift(meu) chg. +2%, Buy		1.0013	1.003	.9956
Drift(meu) chg. -2%, Sell	Sell	1.0013	1.003	.9956
Drift(meu) chg. -2%, Sell		1.0013	1.003	.9956
Drift(meu) chg. +2%, Buy		1.0013	1.003	.9956
Drift(meu) chg. -2%, Sell	Sell	1.0013	1.003	.9956
Drift(meu) chg. +2%, Buy		1.0013	1.003	.9956
Drift(meu) chg. +2%, Buy		1.0013	1.003	.9956
Drift(meu) chg. -2%, Sell	Sell	1.0013	1.003	.9956
Drift(meu) chg. -2%, Sell		1.0013	1.003	.9956
Drift(meu) chg. -2%, Sell		1.0013	1.003	.9956
Drift(meu) chg. +2%, Buy		1.0013	1.003	.9956
Drift(meu) chg. +2%, Buy		1.0013	1.003	.9956
Drift(meu) chg. -2%, Sell		1.0013	1.003	.9956
Drift(meu) chg. -2%, Sell		1.0013	1.003	.9956
Drift(meu) chg. -2%, Sell		1.0013	1.003	.9956
Drift(meu) chg. +2%, Buy		1.0026	1.0049	.9968
Drift(meu) chg. +2%, Buy		1.0026	1.0049	.9968
Drift(meu) chg. -2%, Sell		1.0026	1.0049	.9968
Drift(meu) chg. -2%, Sell		1.0026	1.0049	.9968
Drift(meu) chg. -2%, Sell		1.0026	1.0049	.9968
Drift(meu) chg. -2%, Sell		1.0026	1.0049	.9968
Drift(meu) chg. +2%, Buy		1.0026	1.0049	.9968
Drift(meu) chg. +2%, Buy		1.0026	1.0049	.9968
Drift(meu) chg. +2%, Buy		1.0026	1.0049	.9968
Drift(meu) chg. +2%, Buy		1.0026	1.0049	.9968
Drift(meu) chg. +2%, Buy		1.0026	1.0049	.9968
Drift(meu) chg. +2%, Buy		1.0026	1.0049	.9968
Drift(meu) chg. +2%, Buy		1.0026	1.0049	.9968
Drift(meu) chg. +5%, Strong Buy		1.0026	1.0049	.9968
Drift(meu) chg. -5%, Strong Sell	Buy	1.0026	1.0049	.9968
Drift(meu) chg. -5%, Strong Sell	Sell	1.0026	1.0049	.9968
Drift(meu) chg. +5%, Strong Buy	Buy	1.0026	1.0049	.9968
Drift(meu) chg. +5%, Strong Buy		1.0026	1.0049	.9968
Drift(meu) chg. +5%, Strong Buy		1.0026	1.0049	.9968
Drift(meu) chg. -5%, Strong Sell		1.0026	1.0049	.9968
Drift(meu) chg. -5%, Strong Sell		1.0026	1.0049	.9968



Drift(meu) chg. +2%, Buy	1.0007	1.0024	.9952
	1.0007	1.0024	.9952
Drift(meu) chg. -2%, Sell	1.0007	1.0024	.9952
	1.0007	1.0024	.9952
	1.0007	1.0024	.9952

C: 105.11, H: 115.74)

<https://finance.yahoo.com/quote/DFS>

Short run Change in Drift(meu) Velocity Next Trade-day Predicted Action: Buy/Sell/No Action	Short run Signal_1 >= 0.6 Next Trade-day Predicted Action: Buy/Sell/No Action	Long run Rolling State Space(y Next Trade-day Predicted Average Return	Long run Rolling State Space Next Trade-day Predicted Average Return	Long run Rolling State Space Next Trade-day Predicted Average Return
Drift(meu) chg. -5%, Strong Sell	Sell	1.	1.0032	.9933
	Sell	1.	1.0032	.9933
		1.	1.0032	.9933
	Sell	1.	1.0032	.9933
Drift(meu) chg. -2%, Sell		1.	1.0032	.9933
		1.	1.0032	.9933
	Buy	1.	1.0032	.9933
Drift(meu) chg. +2%, Buy	Buy	1.	1.0032	.9933
		1.	1.0032	.9933
Drift(meu) chg. -2%, Sell	Sell	1.	1.0032	.9933
Drift(meu) chg. +2%, Buy		1.	1.0032	.9933
Drift(meu) chg. -2%, Sell		1.	1.0032	.9933
Drift(meu) chg. +2%, Buy	Buy	1.	1.0032	.9933
Drift(meu) chg. -2%, Sell		1.	1.0032	.9933
		1.	1.0032	.9933
Drift(meu) chg. +5%, Strong Buy		1.	1.0032	.9933
Drift(meu) chg. -5%, Strong Sell		1.	1.0032	.9933
		1.	1.0032	.9933
Drift(meu) chg. -2%, Sell		1.	1.0032	.9933
		1.0038	1.0046	1.0022
		1.0038	1.0046	1.0022
Drift(meu) chg. +2%, Buy		1.0038	1.0046	1.0022
Drift(meu) chg. -2%, Sell		1.0038	1.0046	1.0022
		1.0038	1.0046	1.0022
Drift(meu) chg. +2%, Buy		1.0038	1.0046	1.0022
Drift(meu) chg. -2%, Sell		1.0038	1.0046	1.0022
		1.0038	1.0046	1.0022
Drift(meu) chg. +2%, Buy		1.0038	1.0046	1.0022
	Buy	1.0038	1.0046	1.0022
Drift(meu) chg. +2%, Buy		1.0038	1.0046	1.0022
Drift(meu) chg. -2%, Sell		1.0038	1.0046	1.0022
		1.0038	1.0046	1.0022
Drift(meu) chg. +5%, Strong Buy	Buy	1.0038	1.0046	1.0022
Drift(meu) chg. -5%, Strong Sell	Buy	1.0038	1.0046	1.0022
Drift(meu) chg. +2%, Buy		1.0038	1.0046	1.0022
Drift(meu) chg. +5%, Strong Buy	Buy	1.0038	1.0046	1.0022
Drift(meu) chg. -5%, Strong Sell	Sell	1.0038	1.0046	1.0022
		1.0038	1.0046	1.0022





Drift(meu) chg. -2%, Sell	.9996	1.0007	.9942
Drift(meu) chg. +2%, Buy	.9996	1.0007	.9942
	.9996	1.0007	.9942
Drift(meu) chg. -2%, Sell	.9996	1.0007	.9942

2023-07-22 (L: 136.38, C: 138.94, H: 141.91)

<https://finance.yahoo.com/quote/IBM>

Short run	Short run	Long run	Long run	Long run
Change in Drift(meu) Velocity	Signal_1 >= 0.6	Rolling State Space(y	Rolling State Spa	Rolling State Space)
Next Trade-day	Next Trade-day	Next Trade-day	Next Trade-day	Next Trade-day
Predicted	Predicted	Predicted	Predicted	Predicted
Action: Buy/Sell/No Action	Action: Buy/Sell/No Actio	Average Return	Average Return	Average Return
		1.0017	1.0028	.9972
		1.0017	1.0028	.9972
Drift(meu) chg. -2%, Sell		1.0017	1.0028	.9972
Drift(meu) chg. +2%, Buy	Buy	1.0017	1.0028	.9972
Drift(meu) chg. -2%, Sell		1.0017	1.0028	.9972
		1.0017	1.0028	.9972
		1.0017	1.0028	.9972
	Buy	1.0017	1.0028	.9972
		1.0017	1.0028	.9972
Drift(meu) chg. +2%, Buy		1.0017	1.0028	.9972
Drift(meu) chg. -2%, Sell		1.0017	1.0028	.9972
		1.0017	1.0028	.9972
		1.0017	1.0028	.9972
Drift(meu) chg. +2%, Buy		1.0017	1.0028	.9972
	Sell	1.0017	1.0028	.9972
	Likely local inflection point. Stro	1.0017	1.0028	.9972
		1.0017	1.0028	.9972
		1.0017	1.0028	.9972
Drift(meu) chg. -2%, Sell	Sell	1.0017	1.0028	.9972
		1.0017	1.0028	.9972
		1.0014	1.0024	.9971
Drift(meu) chg. +2%, Buy		1.0014	1.0024	.9971
		1.0014	1.0024	.9971
Drift(meu) chg. -2%, Sell		1.0014	1.0024	.9971
Drift(meu) chg. +2%, Buy		1.0014	1.0024	.9971
		1.0014	1.0024	.9971
Drift(meu) chg. -2%, Sell		1.0014	1.0024	.9971
		1.0014	1.0024	.9971
Drift(meu) chg. +2%, Buy		1.0014	1.0024	.9971
Drift(meu) chg. -2%, Sell		1.0014	1.0024	.9971
		1.0014	1.0024	.9971
		1.0014	1.0024	.9971
Drift(meu) chg. +5%, Strong Buy		1.0014	1.0024	.9971
		1.0014	1.0024	.9971
		1.0014	1.0024	.9971
Drift(meu) chg. -5%, Strong Sell	Sell	1.0014	1.0024	.9971
		1.0014	1.0024	.9971





	Buy	.9997	1.	.9982
Drift(meu) chg. +5%, Strong Buy		.9997	1.	.9982
Drift(meu) chg. -5%, Strong Sell		.9997	1.	.9982
Drift(meu) chg. -2%, Sell		.9997	1.	.9982
		.9997	1.	.9982

, C: 343.77, H: 355.81)

<https://finance.yahoo.com/quote/MSFT>

Short run	Short run	Long run	Long run	Long run
Change in Drift(meu) Velocity	Signal_1 >= 0.6	Rolling State Space(y	Rolling State Spa	Rolling State Space)
Next Trade-day	Next Trade-day	Next Trade-day	Next Trade-day	Next Trade-day
Predicted	Predicted	Predicted	Predicted	Predicted
Action: Buy/Sell/No Action	Action: Buy/Sell/No Action	Average Return	Average Return	Average Return
		1.0036	1.0016	1.0101
Drift(meu) chg. -5%, Strong Sell		1.0036	1.0016	1.0101
Drift(meu) chg. +2%, Buy	Buy	1.0036	1.0016	1.0101
Drift(meu) chg. -2%, Sell	Buy	1.0036	1.0016	1.0101
Drift(meu) chg. +2%, Buy	Buy	1.0036	1.0016	1.0101
Drift(meu) chg. -2%, Sell	Buy	1.0036	1.0016	1.0101
		1.0036	1.0016	1.0101
Drift(meu) chg. +2%, Buy		1.0036	1.0016	1.0101
Drift(meu) chg. -2%, Sell	Buy	1.0036	1.0016	1.0101
		1.0036	1.0016	1.0101
Drift(meu) chg. +2%, Buy		1.0036	1.0016	1.0101
Drift(meu) chg. -2%, Sell		1.0036	1.0016	1.0101
		1.0036	1.0016	1.0101
Drift(meu) chg. +5%, Strong Buy		1.0036	1.0016	1.0101
Drift(meu) chg. -5%, Strong Sell		1.0036	1.0016	1.0101
		1.0036	1.0016	1.0101
Drift(meu) chg. -2%, Sell		1.0036	1.0016	1.0101
		1.0036	1.0016	1.0101
	Sell	1.0036	1.0016	1.0101
		1.0032	1.001	1.0101
Drift(meu) chg. +5%, Strong Buy	No Action	1.0032	1.001	1.0101
Drift(meu) chg. -5%, Strong Sell		1.0032	1.001	1.0101
Drift(meu) chg. +5%, Strong Buy	Buy	1.0032	1.001	1.0101
Drift(meu) chg. -5%, Strong Sell	Buy	1.0032	1.001	1.0101
	Buy	1.0032	1.001	1.0101
Drift(meu) chg. +5%, Strong Buy		1.0032	1.001	1.0101
Drift(meu) chg. +2%, Buy	Buy	1.0032	1.001	1.0101
Drift(meu) chg. -2%, Sell		1.0032	1.001	1.0101
Drift(meu) chg. -5%, Strong Sell	Sell	1.0032	1.001	1.0101
		1.0032	1.001	1.0101
		1.0032	1.001	1.0101
Drift(meu) chg. -2%, Sell		1.0032	1.001	1.0101
Drift(meu) chg. +2%, Buy		1.0032	1.001	1.0101
Drift(meu) chg. +5%, Strong Buy		1.0032	1.001	1.0101
		1.0032	1.001	1.0101
Drift(meu) chg. -5%, Strong Sell		1.0032	1.001	1.0101
Drift(meu) chg. +2%, Buy		1.0032	1.001	1.0101
		1.0032	1.001	1.0101



	1.0044	1.0014	1.0134
<b>Drift(meu) chg. -2%, Sell</b>	<b>1.0044</b>	<b>1.0014</b>	<b>1.0134</b>
	1.0044	1.0014	1.0134
	1.0044	1.0014	1.0134
	1.0044	1.0014	1.0134

443.09, H: 460.30)

<https://finance.yahoo.com/quote/NVDA>

Short run	Short run	Long run	Long run	Long run
Change in Drift(meu) Velocity	Signal_1 >= 0.6	Rolling State Space	Rolling State Space	Rolling State Space
Next Trade-day	Next Trade-day	Next Trade-day	Next Trade-day	Next Trade-day
Predicted	Predicted	Predicted	Predicted	Predicted
Action: Buy/Sell/No Action	Action: Buy/Sell/No Action	Average Return	Average Return	Average Return
Drift(meu) chg. +5%, Strong Buy		1.0094	1.0039	1.0184
<b>Drift(meu) chg. -5%, Strong Sell</b>		1.0094	1.0039	1.0184
		1.0094	1.0039	1.0184
	Likely local inflection point. Stro	1.0094	1.0039	1.0184
		1.0094	1.0039	1.0184
	<b>Buy</b>	<b>1.0094</b>	<b>1.0039</b>	<b>1.0184</b>
<b>Drift(meu) chg. -2%, Sell</b>	Likely local inflection point. Stro	1.0094	1.0039	1.0184
	Likely local inflection point. Stro	1.0094	1.0039	1.0184
Drift(meu) chg. +2%, Buy		1.0094	1.0039	1.0184
<b>Drift(meu) chg. -2%, Sell</b>		1.0094	1.0039	1.0184
	<b>Sell</b>	1.0094	1.0039	1.0184
		1.0094	1.0039	1.0184
	<b>Buy</b>	1.0094	1.0039	1.0184
Drift(meu) chg. +2%, Buy	<b>Buy</b>	1.0094	1.0039	1.0184
		<b>1.0094</b>	<b>1.0039</b>	<b>1.0184</b>
Drift(meu) chg. +5%, Strong Buy		1.0094	1.0039	1.0184
<b>Drift(meu) chg. -5%, Strong Sell</b>		1.0094	1.0039	1.0184
		1.0094	1.0039	1.0184
Drift(meu) chg. +5%, Strong Buy		1.0094	1.0039	1.0184
<b>Drift(meu) chg. -5%, Strong Sell</b>		1.0094	1.0039	1.0184
<b>Drift(meu) chg. -2%, Sell</b>		1.0094	1.0039	1.0184
Drift(meu) chg. +2%, Buy		1.0089	1.0052	1.0174
		1.0089	1.0052	1.0174
<b>Drift(meu) chg. -5%, Strong Sell</b>		<b>1.0089</b>	<b>1.0052</b>	<b>1.0174</b>
		1.0089	1.0052	1.0174
Drift(meu) chg. +2%, Buy		1.0089	1.0052	1.0174
Drift(meu) chg. +5%, Strong Buy		1.0089	1.0052	1.0174
	<b>Buy</b>	1.0089	1.0052	1.0174
		1.0089	1.0052	1.0174
		1.0089	1.0052	1.0174
<b>Drift(meu) chg. -5%, Strong Sell</b>		1.0089	1.0052	1.0174
Drift(meu) chg. +5%, Strong Buy		1.0089	1.0052	1.0174
Drift(meu) chg. +2%, Buy		1.0089	1.0052	1.0174
<b>Drift(meu) chg. -5%, Strong Sell</b>		<b>1.0089</b>	<b>1.0052</b>	<b>1.0174</b>
	<b>Buy</b>	1.0089	1.0052	1.0174
Drift(meu) chg. +5%, Strong Buy	<b>Sell</b>	1.0089	1.0052	1.0174
<b>Drift(meu) chg. -5%, Strong Sell</b>	<b>Buy</b>	1.0089	1.0052	1.0174
	<b>Buy</b>	1.0089	1.0052	1.0174
Drift(meu) chg. +5%, Strong Buy	<b>Buy</b>	1.0089	1.0052	1.0174
<b>Drift(meu) chg. -2%, Sell</b>		1.0089	1.0052	1.0174
<b>Drift(meu) chg. -2%, Sell</b>	<b>Sell</b>	1.0089	1.0052	1.0174



Drift(me) chg. +5%, Strong Buy		1.0051	1.0058	1.0037
Drift(me) chg. -5%, Strong Sell	Sell	1.0051	1.0058	1.0037
Drift(me) chg. +5%, Strong Buy		1.0051	1.0058	1.0037
Drift(me) chg. +5%, Strong Buy		1.0051	1.0058	1.0037
Drift(me) chg. -5%, Strong Sell		1.0051	1.0058	1.0037

50, H: 73.92)

<https://finance.yahoo.com/quote/ROKU>

Short run Change in Drift(me) Velocity Next Trade-day Predicted Action: Buy/Sell/No Action	Short run Signal_1 >= 0.6 Next Trade-day Predicted Action: Buy/Sell/No Action	Long run Rolling State Space(y Next Trade-day Predicted Average Return	Long run Rolling State Space Next Trade-day Predicted Average Return	Long run Rolling State Space Next Trade-day Predicted Average Return
Drift(me) chg. +5%, Strong Buy		1.0042	1.007	.9932
Drift(me) chg. -5%, Strong Sell	Sell	1.0042	1.007	.9932
Drift(me) chg. +5%, Strong Buy		1.0042	1.007	.9932
Drift(me) chg. -5%, Strong Sell		1.0042	1.007	.9932
Drift(me) chg. -2%, Sell		1.0042	1.007	.9932
Drift(me) chg. -2%, Sell		1.0042	1.007	.9932
Drift(me) chg. +2%, Buy	Buy	1.0042	1.007	.9932
Drift(me) chg. -5%, Strong Sell	Sell	1.0042	1.007	.9932
Drift(me) chg. +5%, Strong Buy		1.0042	1.007	.9932
Drift(me) chg. -5%, Strong Sell		1.0042	1.007	.9932
Drift(me) chg. +5%, Strong Buy		1.0042	1.007	.9932
Drift(me) chg. -2%, Sell		1.0042	1.007	.9932
Drift(me) chg. +2%, Buy		1.0042	1.007	.9932
Drift(me) chg. -2%, Sell	Sell	1.0042	1.007	.9932
Drift(me) chg. -5%, Strong Sell		1.0027	1.0032	1.0006
Drift(me) chg. -5%, Strong Sell		1.0027	1.0032	1.0006
Drift(me) chg. +5%, Strong Buy		1.0027	1.0032	1.0006
Drift(me) chg. +2%, Buy		1.0027	1.0032	1.0006
Drift(me) chg. -5%, Strong Sell		1.0027	1.0032	1.0006
Drift(me) chg. -5%, Strong Sell		1.0027	1.0032	1.0006
Drift(me) chg. -5%, Strong Sell		1.0027	1.0032	1.0006
Drift(me) chg. +5%, Strong Buy	Buy	1.0027	1.0032	1.0006
Drift(me) chg. +5%, Strong Buy	Buy	1.0027	1.0032	1.0006
Drift(me) chg. +5%, Strong Buy		1.0027	1.0032	1.0006
Drift(me) chg. -2%, Sell		1.0027	1.0032	1.0006
Drift(me) chg. +2%, Buy	Buy	1.0027	1.0032	1.0006
Drift(me) chg. -5%, Strong Sell	Sell	1.0027	1.0032	1.0006
Drift(me) chg. +5%, Strong Buy		1.0027	1.0032	1.0006
Drift(me) chg. -5%, Strong Sell	Sell	1.0027	1.0032	1.0006



Drift(meu) chg. +5%, Strong Buy	.9989	.9962	1.0076
Drift(meu) chg. +2%, Buy	.9989	.9962	1.0076
Drift(meu) chg. -2%, Sell	.9989	.9962	1.0076
	.9989	.9962	1.0076
	.9989	.9962	1.0076

36, C: 216.78, H: 217.83)

<https://finance.yahoo.com/quote/UNP>

Short run	Short run	Long run	Long run	Long run
Change in Drift(meu) Velocity	Signal_1 >= 0.6	Rolling State Space(y	Rolling State Spa	Rolling State Space)
Next Trade-day	Next Trade-day	Next Trade-day	Next Trade-day	Next Trade-day
Predicted	Predicted	Predicted	Predicted	Predicted
Action: Buy/Sell/No Action	Action: Buy/Sell/No Actio	Average Return	Average Return	Average Return
		1.0014	1.0019	.9994
		1.0014	1.0019	.9994
		1.0014	1.0019	.9994
		1.0014	1.0019	.9994
		1.0014	1.0019	.9994
Drift(meu) chg. -2%, Sell		1.0014	1.0019	.9994
	Buy	1.0014	1.0019	.9994
		1.0014	1.0019	.9994
Drift(meu) chg. +2%, Buy	Buy	1.0014	1.0019	.9994
Drift(meu) chg. -2%, Sell		1.0014	1.0019	.9994
		1.0014	1.0019	.9994
Drift(meu) chg. +2%, Buy		1.0014	1.0019	.9994
Drift(meu) chg. -2%, Sell	Sell	1.0014	1.0019	.9994
Drift(meu) chg. +2%, Buy		1.0014	1.0019	.9994
Drift(meu) chg. -2%, Sell	No Action	1.0014	1.0019	.9994
	Buy	1.0014	1.0019	.9994
		1.0014	1.0019	.9994
Drift(meu) chg. +2%, Buy	Buy	1.0014	1.0019	.9994
		1.0014	1.0019	.9994
		1.0014	1.0019	.9994
Drift(meu) chg. -2%, Sell	Buy	1.0014	1.0026	.9958
Drift(meu) chg. +2%, Buy		1.0014	1.0026	.9958
Drift(meu) chg. -2%, Sell		1.0014	1.0026	.9958
Drift(meu) chg. +2%, Buy		1.0014	1.0026	.9958
		1.0014	1.0026	.9958
		1.0014	1.0026	.9958
		1.0014	1.0026	.9958
Drift(meu) chg. -2%, Sell		1.0014	1.0026	.9958
Drift(meu) chg. +2%, Buy	Buy	1.0014	1.0026	.9958
		1.0014	1.0026	.9958
		1.0014	1.0026	.9958
Drift(meu) chg. -2%, Sell		1.0014	1.0026	.9958
Drift(meu) chg. +5%, Strong Buy		1.0014	1.0026	.9958
	Sell	1.0014	1.0026	.9958
		1.0014	1.0026	.9958
		1.0014	1.0026	.9958
Drift(meu) chg. -5%, Strong Sell	Sell	1.0014	1.0026	.9958
		1.0014	1.0026	.9958







	.9999	1.0004	.9897
Drift(meu) chg. +5%, Strong Buy	.9999	1.0004	.9897
Drift(meu) chg. -5%, Strong Sell	.9999	1.0004	.9897
	.9999	1.0004	.9897
	.9999	1.0004	.9897

H: 9.70)

<https://finance.yahoo.com/quote/AQGIX>

Short run Change in Drift(meu) Velocity Next Trade-day Predicted	Short run Signal_1 >= 0.6 Next Trade-day Predicted	Long run Rolling State Space(y Next Trade-day Predicted	Long run Rolling State Spa Next Trade-day Predicted	Long run Rolling State Space Next Trade-day Predicted
Action: Buy/Sell/No Action	Action: Buy/Sell/No Action	Average Return	Average Return	Average Return
Drift(meu) chg. +5%, Strong Buy		1.0019	1.0022	.9984
Drift(meu) chg. -5%, Strong Sell		1.0019	1.0022	.9984
		1.0019	1.0022	.9984
	Buy	1.0019	1.0022	.9984
		1.0019	1.0022	.9984
Drift(meu) chg. +5%, Strong Buy		1.0019	1.0022	.9984
		1.0019	1.0022	.9984
		1.0019	1.0022	.9984
		1.0019	1.0022	.9984
Drift(meu) chg. -5%, Strong Sell		1.0019	1.0022	.9984
		1.0019	1.0022	.9984
		1.0019	1.0022	.9984
Drift(meu) chg. +5%, Strong Buy		1.0019	1.0022	.9984
Drift(meu) chg. -5%, Strong Sell		1.0019	1.0022	.9984
		1.0019	1.0022	.9984
		1.0019	1.0022	.9984
Drift(meu) chg. +5%, Strong Buy		1.0019	1.0022	.9984
Drift(meu) chg. -5%, Strong Sell		1.0019	1.0022	.9984
		1.0017	1.0023	.9946
		1.0017	1.0023	.9946
Drift(meu) chg. -2%, Sell		1.0017	1.0023	.9946
		1.0017	1.0023	.9946
Drift(meu) chg. +2%, Buy		1.0017	1.0023	.9946
		1.0017	1.0023	.9946
Drift(meu) chg. +5%, Strong Buy		1.0017	1.0023	.9946
Drift(meu) chg. -5%, Strong Sell		1.0017	1.0023	.9946
Drift(meu) chg. +5%, Strong Buy		1.0017	1.0023	.9946
	No Action	1.0017	1.0023	.9946
		1.0017	1.0023	.9946
		1.0017	1.0023	.9946
		1.0017	1.0023	.9946
Drift(meu) chg. -5%, Strong Sell		1.0017	1.0023	.9946
Drift(meu) chg. +5%, Strong Buy		1.0017	1.0023	.9946
Drift(meu) chg. -5%, Strong Sell		1.0017	1.0023	.9946
Drift(meu) chg. +5%, Strong Buy		1.0017	1.0023	.9946
Drift(meu) chg. -5%, Strong Sell		1.0017	1.0023	.9946



1.	1.0007	.9952
1.	1.0007	.9952
1.	1.0007	.9952
1.	1.0007	.9952
1.	1.0007	.9952

.32, H: 34.53)

<https://finance.yahoo.com/quote/DFEOX>

Short run Change in Drift(meu) Velocity Next Trade-day Predicted Action: Buy/Sell/No Action	Short run Signal_1 >= 0.6 Next Trade-day Predicted Action: Buy/Sell/No Action	Long run Rolling State Space(y Next Trade-day Predicted Average Return	Long run Rolling State Space Next Trade-day Predicted Average Return	Long run Rolling State Space Next Trade-day Predicted Average Return
Drift(meu) chg. -2%, Sell		1.0018	1.0016	1.0023
	Sell	1.0018	1.0016	1.0023
		1.0018	1.0016	1.0023
		1.0018	1.0016	1.0023
Drift(meu) chg. +2%, Buy		1.0018	1.0016	1.0023
Drift(meu) chg. -2%, Sell		1.0018	1.0016	1.0023
Drift(meu) chg. +2%, Buy		1.0018	1.0016	1.0023
	Buy	1.0018	1.0016	1.0023
Drift(meu) chg. -2%, Sell		1.0018	1.0016	1.0023
Drift(meu) chg. +2%, Buy	Buy	1.0018	1.0016	1.0023
	No Action	1.0018	1.0016	1.0023
Drift(meu) chg. -2%, Sell		1.0018	1.0016	1.0023
	Buy	1.0018	1.0016	1.0023
	Buy	1.0018	1.0016	1.0023
Drift(meu) chg. +2%, Buy	Buy	1.0018	1.0016	1.0023
Drift(meu) chg. -2%, Sell		1.0018	1.0016	1.0023
Drift(meu) chg. +2%, Buy		1.0018	1.0016	1.0023
		1.0018	1.0016	1.0023
Drift(meu) chg. -2%, Sell		1.0018	1.0016	1.0023
		1.0018	1.0016	1.0023
		1.0013	1.0014	1.0011
		1.0013	1.0014	1.0011
Drift(meu) chg. +2%, Buy		1.0013	1.0014	1.0011
		1.0013	1.0014	1.0011
		1.0013	1.0014	1.0011
Drift(meu) chg. -2%, Sell		1.0013	1.0014	1.0011
		1.0013	1.0014	1.0011
Drift(meu) chg. +2%, Buy		1.0013	1.0014	1.0011
Drift(meu) chg. -2%, Sell		1.0013	1.0014	1.0011
Drift(meu) chg. +2%, Buy		1.0013	1.0014	1.0011
		1.0013	1.0014	1.0011
		1.0013	1.0014	1.0011
		1.0013	1.0014	1.0011
Drift(meu) chg. -2%, Sell		1.0013	1.0014	1.0011
Drift(meu) chg. +2%, Buy	Local inflection point. Stro	1.0013	1.0014	1.0011
		1.0013	1.0014	1.0011
	Sell	1.0013	1.0014	1.0011







	1.0007	1.0015	.9964
	1.0007	1.0015	.9964
	1.0007	1.0015	.9964
	1.0007	1.0015	.9964
Drift(meu) chg. -2%, Sell	1.0007	1.0015	.9964

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<https://finance.yahoo.com/quote/FCNTX>

Short run	Short run	Long run	Long run	Long run
Change in Drift(meu) Velocity	Signal_1 >= 0.6	Rolling State Space(y	Rolling State Spa	Rolling State Space)
Next Trade-day	Next Trade-day	Next Trade-day	Next Trade-day	Next Trade-day
Predicted	Predicted	Predicted	Predicted	Predicted
Action: Buy/Sell/No Action	Action: Buy/Sell/No Action	Average Return	Average Return	Average Return
Drift(meu) chg. -2%, Sell		1.0023	1.0027	1.001
Drift(meu) chg. +2%, Buy		1.0023	1.0027	1.001
Drift(meu) chg. -2%, Sell		1.0023	1.0027	1.001
Drift(meu) chg. +2%, Buy		1.0023	1.0027	1.001
Drift(meu) chg. -2%, Sell		1.0023	1.0027	1.001
Drift(meu) chg. +2%, Buy	Buy	1.0023	1.0027	1.001
Drift(meu) chg. -2%, Sell		1.0023	1.0027	1.001
		1.0023	1.0027	1.001
Drift(meu) chg. +2%, Buy		1.0023	1.0027	1.001
Drift(meu) chg. -2%, Sell		1.0023	1.0027	1.001
Drift(meu) chg. +2%, Buy		1.0023	1.0027	1.001
Drift(meu) chg. -2%, Sell	No Action	1.0023	1.0027	1.001
Drift(meu) chg. +2%, Buy		1.0023	1.0027	1.001
Drift(meu) chg. -2%, Sell		1.0023	1.0027	1.001
Drift(meu) chg. +2%, Buy		1.0023	1.0027	1.001
Drift(meu) chg. -2%, Sell		1.0023	1.0027	1.001
Drift(meu) chg. +2%, Buy		1.0023	1.0027	1.001
Drift(meu) chg. -2%, Sell		1.0023	1.0027	1.001
Drift(meu) chg. +2%, Buy		1.0021	1.0023	1.0013
Drift(meu) chg. -2%, Sell		1.0021	1.0023	1.0013
Drift(meu) chg. +2%, Buy	No Action	1.0021	1.0023	1.0013
Drift(meu) chg. -2%, Sell		1.0021	1.0023	1.0013
Drift(meu) chg. +2%, Buy		1.0021	1.0023	1.0013
Drift(meu) chg. -2%, Sell		1.0021	1.0023	1.0013
Drift(meu) chg. +2%, Buy	Sell	1.0021	1.0023	1.0013
Drift(meu) chg. -2%, Sell		1.0021	1.0023	1.0013
Drift(meu) chg. +2%, Buy	Buy	1.0021	1.0023	1.0013
Drift(meu) chg. -2%, Sell	Buy	1.0021	1.0023	1.0013
Drift(meu) chg. +2%, Buy		1.0021	1.0023	1.0013
Drift(meu) chg. -2%, Sell		1.0021	1.0023	1.0013
Drift(meu) chg. +2%, Buy		1.0021	1.0023	1.0013
Drift(meu) chg. -2%, Sell		1.0021	1.0023	1.0013
Drift(meu) chg. +2%, Buy	Sell	1.0021	1.0023	1.0013



Drift(me)u chg. -2%, Sell	1.0016	1.002	1.0004
Drift(me)u chg. +2%, Buy	1.0016	1.002	1.0004
	1.0016	1.002	1.0004
	1.0016	1.002	1.0004
Drift(me)u chg. -2%, Sell	1.0016	1.002	1.0004

2, H: 53.64

<https://finance.yahoo.com/quote/FGRIX>

Short run	Short run	Long run	Long run	Long run
Change in Drift(me)u Velocity	Signal_1 >= 0.6	Rolling State Space(y	Rolling State Spa	Rolling State Space)
Next Trade-day	Next Trade-day	Next Trade-day	Next Trade-day	Next Trade-day
Predicted	Predicted	Predicted	Predicted	Predicted
Action: Buy/Sell/No Action	Action: Buy/Sell/No Actio	Average Return	Average Return	Average Return
		1.0012	1.0016	.9986
		1.0012	1.0016	.9986
		1.0012	1.0016	.9986
		1.0012	1.0016	.9986
		1.0012	1.0016	.9986
Drift(me)u chg. -2%, Sell		1.0012	1.0016	.9986
Drift(me)u chg. +2%, Buy		1.0012	1.0016	.9986
		1.0012	1.0016	.9986
Drift(me)u chg. +5%, Strong Buy		1.0012	1.0016	.9986
Drift(me)u chg. -5%, Strong Sell		1.0012	1.0016	.9986
		1.0012	1.0016	.9986
		1.0012	1.0016	.9986
Drift(me)u chg. -2%, Sell		1.0012	1.0016	.9986
Drift(me)u chg. +2%, Buy		1.0012	1.0016	.9986
		1.0012	1.0016	.9986
		1.0012	1.0016	.9986
		1.0012	1.0016	.9986
Drift(me)u chg. +5%, Strong Buy		1.0012	1.0016	.9986
		1.0012	1.0016	.9986
		1.0011	1.0014	.9986
Drift(me)u chg. -5%, Strong Sell	Sell	1.0011	1.0014	.9986
		1.0011	1.0014	.9986
		1.0011	1.0014	.9986
Drift(me)u chg. -2%, Sell		1.0011	1.0014	.9986
Drift(me)u chg. +2%, Buy		1.0011	1.0014	.9986
		1.0011	1.0014	.9986
		1.0011	1.0014	.9986
Drift(me)u chg. +5%, Strong Buy		1.0011	1.0014	.9986
Drift(me)u chg. -5%, Strong Sell		1.0011	1.0014	.9986
Drift(me)u chg. +5%, Strong Buy	Buy	1.0011	1.0014	.9986
		1.0011	1.0014	.9986
		1.0011	1.0014	.9986
Drift(me)u chg. -5%, Strong Sell		1.0011	1.0014	.9986
		1.0011	1.0014	.9986
Drift(me)u chg. -2%, Sell		1.0011	1.0014	.9986
Drift(me)u chg. +2%, Buy	Buy	1.0011	1.0014	.9986
Drift(me)u chg. +5%, Strong Buy		1.0011	1.0014	.9986
Drift(me)u chg. -5%, Strong Sell		1.0011	1.0014	.9986







Drift(me)u chg. -2%, Sell	1.0004	1.0005	.9983
	1.0004	1.0005	.9983
Drift(me)u chg. +2%, Buy	1.0004	1.0005	.9983
	1.0004	1.0005	.9983
Drift(me)u chg. -2%, Sell	1.0004	1.0005	.9983

, C: 22.11, H: 22.27)

<https://finance.yahoo.com/quote/FLIIMX>

Short run	Short run	Long run	Long run	Long run
Change in Drift(me)u Velocity	Signal_1 >= 0.6	Rolling State Space(y	Rolling State Spa	Rolling State Space)
Next Trade-day	Next Trade-day	Next Trade-day	Next Trade-day	Next Trade-day
Predicted	Predicted	Predicted	Predicted	Predicted
Action: Buy/Sell/No Action	Action: Buy/Sell/No Actio	Average Return	Average Return	Average Return
		1.0017	1.0021	1.
		1.0017	1.0021	1.
		1.0017	1.0021	1.
	Buy	1.0017	1.0021	1.
	Buy	1.0017	1.0021	1.
	Sell	1.0017	1.0021	1.
Drift(me)u chg. -2%, Sell	Buy	1.0017	1.0021	1.
Drift(me)u chg. +2%, Buy		1.0017	1.0021	1.
Drift(me)u chg. -2%, Sell		1.0017	1.0021	1.
Drift(me)u chg. +2%, Buy		1.0017	1.0021	1.
	Sell	1.0017	1.0021	1.
		1.0017	1.0021	1.
Drift(me)u chg. -2%, Sell		1.0017	1.0021	1.
		1.0017	1.0021	1.
Drift(me)u chg. +2%, Buy		1.0017	1.0021	1.
Drift(me)u chg. -2%, Sell		1.0017	1.0021	1.
Drift(me)u chg. +2%, Buy		1.0017	1.0021	1.
Drift(me)u chg. +5%, Strong Buy		1.0017	1.0021	1.
Drift(me)u chg. -5%, Strong Sell		1.0017	1.0021	1.
		1.001	1.0011	1.0007
		1.001	1.0011	1.0007
		1.001	1.0011	1.0007
		1.001	1.0011	1.0007
		1.001	1.0011	1.0007
		1.001	1.0011	1.0007
Drift(me)u chg. -2%, Sell	Sell	1.001	1.0011	1.0007
		1.001	1.0011	1.0007
Drift(me)u chg. +2%, Buy		1.001	1.0011	1.0007
		1.001	1.0011	1.0007
Drift(me)u chg. -2%, Sell		1.001	1.0011	1.0007
Drift(me)u chg. +5%, Strong Buy		1.001	1.0011	1.0007
Drift(me)u chg. -5%, Strong Sell		1.001	1.0011	1.0007
		1.001	1.0011	1.0007
		1.001	1.0011	1.0007
		1.001	1.0011	1.0007
		1.001	1.0011	1.0007
	Sell	1.001	1.0011	1.0007









	.9994	.9996	.9986
	.9994	.9996	.9986
Drift(meu) chg. -2%, Sell	.9994	.9996	.9986
Drift(meu) chg. +2%, Buy	.9994	.9996	.9986
Drift(meu) chg. -2%, Sell	.9994	.9996	.9986

18, C: 28.39, H: 28.50)

<https://finance.yahoo.com/quote/FZAEX>

Short run Change in Drift(meu) Velocity Next Trade-day Predicted Action: Buy/Sell/No Action	Short run Signal_1 >= 0.6 Next Trade-day Predicted Action: Buy/Sell/No Action	Long run Rolling State Space(y Next Trade-day Predicted Average Return	Long run Rolling State Spa Next Trade-day Predicted Average Return	Long run Rolling State Space Next Trade-day Predicted Average Return
		1.001	1.002	.9994
	Sell	1.001	1.002	.9994
Drift(meu) chg. -2%, Sell		1.001	1.002	.9994
	Sell	1.001	1.002	.9994
Drift(meu) chg. +2%, Buy		1.001	1.002	.9994
Drift(meu) chg. +5%, Strong Buy		1.001	1.002	.9994
Drift(meu) chg. -5%, Strong Sell	Buy	1.001	1.002	.9994
	Buy	1.001	1.002	.9994
		1.001	1.002	.9994
Drift(meu) chg. +2%, Buy	Sell	1.001	1.002	.9994
Drift(meu) chg. -2%, Sell		1.001	1.002	.9994
Drift(meu) chg. +2%, Buy		1.001	1.002	.9994
Drift(meu) chg. +5%, Strong Buy		1.001	1.002	.9994
Drift(meu) chg. -5%, Strong Sell		1.001	1.002	.9994
		1.001	1.002	.9994
		1.001	1.002	.9994
	Buy	1.001	1.002	.9994
		1.001	1.002	.9994
	Sell	1.001	1.002	.9994
	Sell	1.001	1.002	.9994
	Sell	1.001	1.0016	.9999
Drift(meu) chg. -2%, Sell	Sell	1.001	1.0016	.9999
Drift(meu) chg. +2%, Buy	No Action	1.001	1.0016	.9999
Drift(meu) chg. -2%, Sell		1.001	1.0016	.9999
		1.001	1.0016	.9999
		1.001	1.0016	.9999
		1.001	1.0016	.9999
Drift(meu) chg. +2%, Buy		1.001	1.0016	.9999
		1.001	1.0016	.9999
		1.001	1.0016	.9999
Drift(meu) chg. -2%, Sell	Sell	1.001	1.0016	.9999
		1.001	1.0016	.9999
Drift(meu) chg. +2%, Buy		1.001	1.0016	.9999
Drift(meu) chg. -2%, Sell	Buy	1.001	1.0016	.9999
Drift(meu) chg. +2%, Buy		1.001	1.0016	.9999
		1.001	1.0016	.9999
	Sell	1.001	1.0016	.9999
		1.001	1.0016	.9999
Drift(meu) chg. -2%, Sell		1.001	1.0016	.9999
		1.001	1.0016	.9999





	1.0007	1.001	.9999
	1.0007	1.001	.9999
	1.0007	1.001	.9999
	1.0007	1.001	.9999
Drift(me) chg. -2%, Sell	1.0007	1.001	.9999





