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About This Report

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

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

How to Use This Report

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

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

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

Additional Idea Screens

Is there a report or screen you'd like to see? Email your request to Subscribe@MarketDeskResearch.com!

Analysis refreshed as of market close on 11/07/2019.

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23	Altman Z-Score	



Performance (Ranked by 1-Week Returns)

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

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

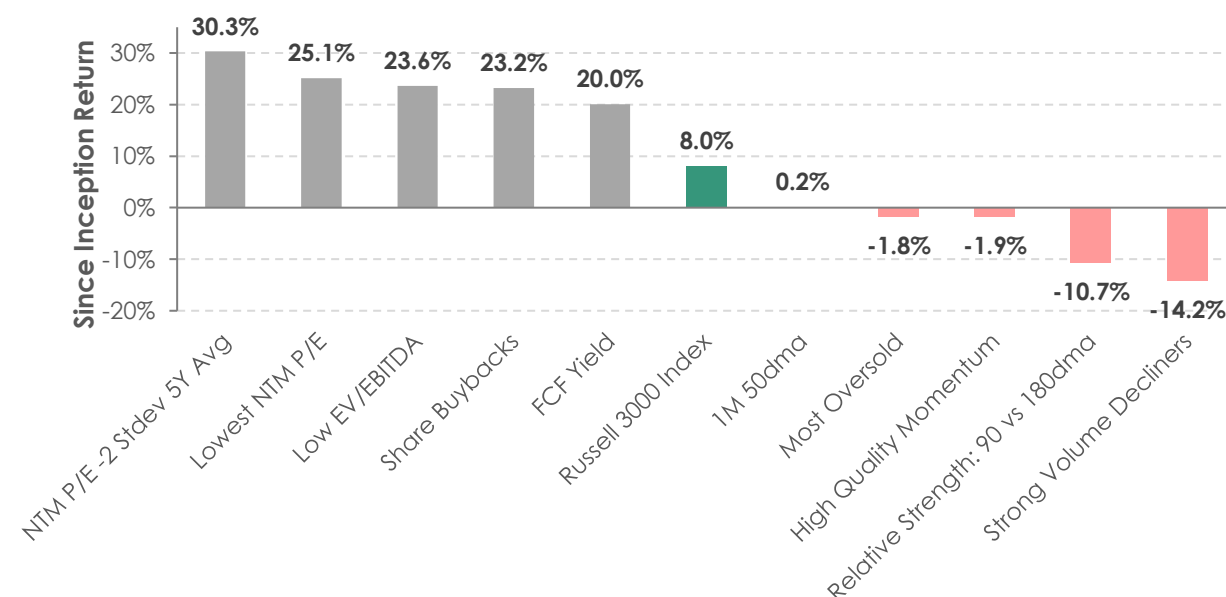
This page is only intended to give you an understanding of how each idea screen performs over time. These returns do not factor in trading costs and taxes, which will impact the return generated by each idea screen. Investors should perform their own research before buying or selling any security or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

	Screen	Performance		Term	New
		1 Week	Inception*		
1	Analyst Price Target Upside	$\uparrow 10.1\%$	$\uparrow 12.1\%$	Long	14
2	EV/EBITDA	$\uparrow 8.0\%$	$\uparrow 23.6\%$	Long	3
3	Cash % of Market Cap	$\uparrow 7.6\%$	$\uparrow 16.1\%$	Long	8
4	Gap Downs	$\uparrow 7.3\%$	$\uparrow 14.6\%$	Short	23
5	Share Buybacks	$\uparrow 7.1\%$	$\uparrow 23.2\%$	Medium	9
6	Widest NTM EPS Estimate Dispersion	$\uparrow 6.5\%$	$\uparrow 4.6\%$	Medium	4
7	Short Squeeze Candidates	$\uparrow 6.4\%$	$\uparrow 18.9\%$	Short	9
8	Recent Downgrades	$\uparrow 6.1\%$	$\uparrow 11.2\%$	Medium	12
9	1-Month Increase in Short Interest	$\uparrow 5.9\%$	$\uparrow 13.5\%$	Medium	1
10	Bullish 50/200dma Crossovers	$\uparrow 5.8\%$	$\uparrow 15.3\%$	Medium	25
11	Free Cash Flow Yield	$\uparrow 5.0\%$	$\uparrow 20.0\%$	Long	3
12	High Earnings Yield & ROIC	$\uparrow 4.7\%$	$\uparrow 3.1\%$	Long	11
13	PEG Ratio	$\uparrow 4.7\%$	$\uparrow 15.9\%$	Long	10
14	Lowest NTM P/E (Using Lowest Estimate)	$\uparrow 4.5\%$	$\uparrow 25.1\%$	Long	3
15	Price to Tangible Book Value	$\uparrow 4.3\%$	$\uparrow 12.3\%$	Long	23
16	1-Month Change in 50dma	$\uparrow 4.2\%$	$\uparrow 0.2\%$	Medium	4
17	NTM EPS	$\uparrow 3.9\%$	$\uparrow 6.7\%$	Medium	7
18	Altman Z-Score	$\uparrow 3.7\%$	$\uparrow 6.8\%$	Long	23
19	Strong Volume Gainers	$\uparrow 3.5\%$	$\uparrow 7.8\%$	Short	23
20	Price Reversal: 1-Month vs 6-Month	$\uparrow 3.5\%$	$\uparrow 14.2\%$	Medium	21
21	Piotroski F-Score	$\uparrow 3.3\%$	$\uparrow 11.5\%$	Long	23
22	Gap Ups	$\uparrow 3.3\%$	$\uparrow 6.5\%$	Short	24
23	Top 25 Repeats	$\uparrow 3.2\%$	$\uparrow 3.2\%$	Medium	11

24	NTM P/E vs 5Y Average (-2 Stdev)	$\uparrow 2.8\%$	$\uparrow 30.3\%$	Long	4
25	Abnormal Call Volume	$\uparrow 2.4\%$	$\uparrow 12.9\%$	Short	23
26	Abnormal Put Volume	$\uparrow 2.2\%$	$\uparrow 7.3\%$	Short	25
27	Upward Earnings Revisions / Low Performa	$\uparrow 2.1\%$	$\uparrow 9.1\%$	Short	10
28	M&A Activity	$\uparrow 1.9\%$	$\uparrow 6.6\%$	Short	12
29	NTM Sales	$\uparrow 1.9\%$	$\uparrow 9.8\%$	Medium	11
30	Insider Buying	$\uparrow 1.8\%$	$\uparrow 0.2\%$	Long	20
31	Institutional Ownership	$\uparrow 1.7\%$	$\uparrow 13.7\%$	Long	15
32	Russell 3000 Index	$\uparrow 1.6\%$	$\uparrow 8.0\%$	Long	
33	Recent Upgrades	$\uparrow 0.8\%$	$\uparrow 13.2\%$	Long	9
34	Bearish 50/200dma Crossovers	$\uparrow 0.8\%$	$\uparrow 12.1\%$	Medium	21
35	Most Overbought (OB)	$\uparrow 0.5\%$	$\uparrow 1.9\%$	Medium	25
36	Most Oversold (OS)	$\uparrow 0.3\%$	$\downarrow -1.8\%$	Medium	25
37	1-Month Decrease in Short Interest	$\uparrow 0.2\%$	$\uparrow 9.9\%$	Medium	1
38	Highest Short Interest	$\downarrow -0.1\%$	$\uparrow 18.4\%$	Short	
39	Insider Selling	$\downarrow -0.6\%$	$\uparrow 2.9\%$	Medium	22
40	NTM Pretax Margin	$\downarrow -0.6\%$	$\uparrow 6.5\%$	Medium	10
41	NTM P/E vs 5Y Average (+2 Stdev)	$\downarrow -0.8\%$	$\uparrow 0.5\%$	Medium	14
42	High Quality Dividends	$\downarrow -0.9\%$	$\uparrow 11.0\%$	Long	1
43	Relative Strength: 90dma vs 180dma	$\downarrow -1.8\%$	$\downarrow -10.7\%$	Medium	2
44	High Quality Momentum	$\downarrow -2.1\%$	$\downarrow -1.9\%$	Long	21
45	Strong Volume Decliners	$\downarrow -3.1\%$	$\downarrow -14.2\%$	Short	7
46	Low-Beta / Big-Alpha	$\downarrow -3.1\%$	$\downarrow -14.2\%$	Long	7

* Since Inception of August 15, 2019

Top / Bottom Strategies



Most Oversold - Bollinger Bands

Most Oversold vs 50dma

Short-term

Medium-term

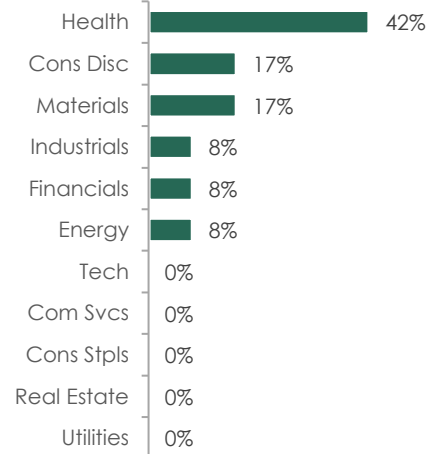
Long-term

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

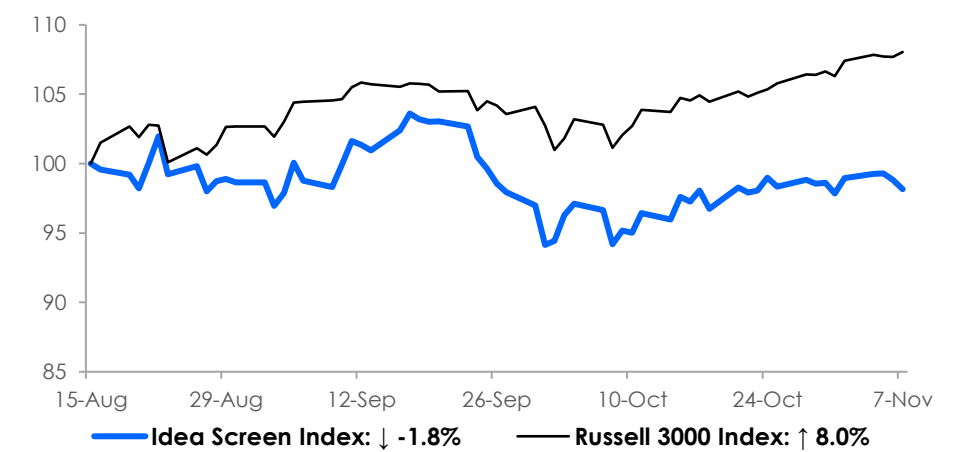
Example: -1.8 = The current stock price is 1.8 stdev (based on recent volatility) below the 50dma

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

Sector Breakdown (%)



Performance vs Russell 3000



G	H		I	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	J	K	L	M		
	Ticker	Company	Stdev vs 50dma							Wall Street Rating	Wall Street Price Target	52W Range	1W	6M	1Y
NEW	UUUU	Energy Fuels Inc	-3.6	Materials	370	\$2.49	-	1.56	292,536	Overweight	\$5.40		-39%	-37%	-19%
	UEC	Uranium Energy Corp	-3.2	Materials	242	\$1.14	-	0.77	1,404,889	Buy	\$3.30		-14%	-10%	-29%
	CTRA	Contura Energy Inc	-3.1	Energy	942	\$43.08	-	1.06	212,444	Overweight	\$72.00		-14%	-31%	-40%
NEW	ICPT	Intercept Pharmaceuticals Inc	-2.8	Health Care	2,590	\$69.28	-	0.81	658,499	Buy	\$157.00		-12%	-38%	-29%
	FRGI	Fiesta Restaurant Group Inc	-2.8	Cons Disc	361	\$11.32	-	-0.27	261,683	Overweight	\$19.50		-10%	-29%	-62%
	LLY	Lilly Eli & Co	-2.6	Health Care	29,779	\$200.40	0.42%	0.42	12,270,000	Overweight	\$126.40		-3%	-7%	21%
	AMRX	Amneal Pharmaceuticals Inc	-2.5	Health Care	769	\$5.51	-	2.51	1,507,501	Overweight	\$7.60		-48%	-73%	-81%
	DPZ	Dominos Pizza Inc	-2.5	Cons Disc	11,438	\$269.92	1.03%	0.21	777,845	Overweight	\$305.10		-3%	9%	-4%
	USX	Us Xpress Enterprises Inc	-2.5	Industrials	175	\$4.33	-	1.74	299,139	Overweight	\$9.20		-19%	-37%	-72%
	CXW	Corecivic Inc	-2.4	Financials	2,412	\$17.93	10.35%	0.42	701,661	-	-		-11%	-6%	-28%
	STML	Stemline Therapeutics Inc	-2.4	Health Care	633	\$12.61	-	2.85	463,016	Buy	\$28.10		-12%	27%	-22%
	ALLK	Allakos Inc	-2.4	Health Care	1,829	\$35.96	-	0.50	295,357	Overweight	\$58.30		-11%	-18%	

Explanation Page

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

Screen Repeats

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

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

List of Screens & Key Metrics

Top 25 Screen Repeats

Top 25 stocks ranked by number of positive screens minue bearish screens

Medium-term	11 NEW	1W: ↑ 1.9%	1M: ↑ 6.6%
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Top 25 Repeats

Ranked by number of positive screens minus bearish screens

Short-term

Medium-term

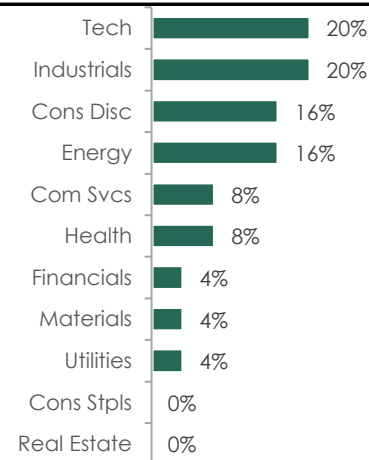
Long-term

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

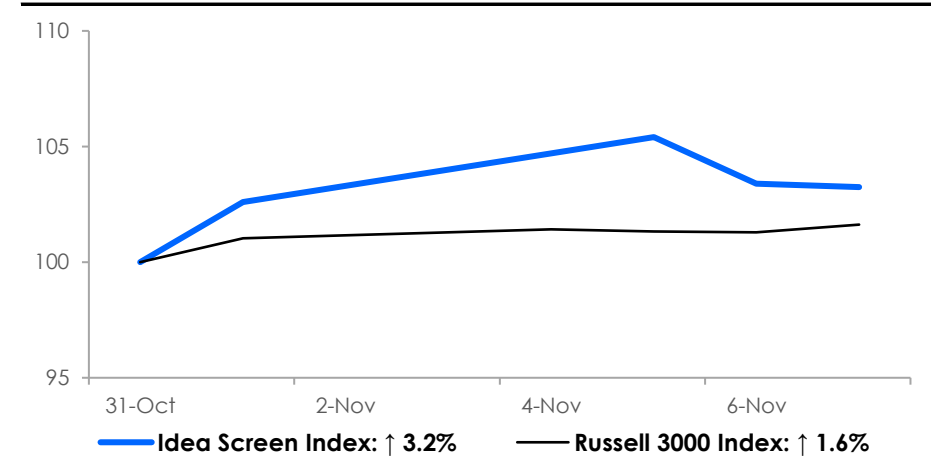
Example: 80 = Combined score of 80 across all ideas screens

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

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	Total Score	Sector	Screens Included In
	NAT	Nordic American Tankers Limi	102	Industrials	↑ Revisions / ↓ Returns, NTM EPS, NTM Pretax Margin, 1mo Δ in 50dma, Upgraded, Price Target Upside
	QRTEA	Qurate Retail Inc	92	Cons Disc.	PEG Ratio, NTM P/E vs 5Y Avg (-2 Stdev), High FCF Yield, Share Buybacks
	LPG	Dorian Lpg Ltd	90	Industrials	↑ Revisions / ↓ Returns, NTM EPS, NTM Pretax Margin, Rel Strength: 90 vs 180dma, Upgraded, Low P/TBV
	DXC	Dxc Technology Co	88	Tech	NTM P/E vs 5Y Avg (-2 Stdev), Low NTM P/E, High FCF Yield, Low EV/EBITDA, Share Buybacks
NEW	NXST	Nexstar Media Group Inc	80	Com Svcs.	↑ Revisions / ↓ Returns, NTM EPS, Price Target Upside, PEG Ratio, NTM P/E vs 5Y Avg (-2 Stdev)
NEW	NPTN	Neophotonics Corp	75	Tech	↑ Revisions / ↓ Returns, NTM EPS, Strong Vol Gainers, Abnormal Call Vol, Gap Ups, Most Overbought
	CEIX	Consol Energy Inc New	74	Energy	NTM P/E vs 5Y Avg (-2 Stdev), Low P/TBV, High FCF Yield, Low EV/EBITDA, Share Buybacks
	GLNG	Golar Lng Ltd Bermuda	66	Industrials	↑ Revisions / ↓ Returns, Widest Est. Dispersion, NTM EPS, Price Target Upside
	CENX	Century Alum Co	65	Materials	Widest Est. Dispersion, Strong Vol Gainers, Abnormal Call Vol, Gap Ups
	MESA	Mesa Air Group Inc	65	Industrials	Price Target Upside, PEG Ratio, Low NTM P/E
	DDD	3-D Sys Corp Del	63	Tech	↑ Revisions / ↓ Returns, Widest Est. Dispersion, NTM EPS, Short Squeeze Candidates
NEW	HPR	Highpoint Res Corp	63	Energy	Price Target Upside, Low P/TBV, Low EV/EBITDA
NEW	IONS	Ionis Pharmaceuticals Inc	62	Health	↑ Revisions / ↓ Returns, NTM EPS, NTM Pretax Margin
NEW	TSLA	Tesla Inc	61	Cons Disc.	Widest Est. Dispersion, NTM EPS, Bullish 50/200dma, Short Squeeze Candidates
NEW	IIVI	Ii Vi Inc	61	Tech	NTM Sales, Price Target Upside, 1mo Decrease in S.I., Insider Buying, NTM P/E vs 5Y Avg (-2 Stdev)
	PI	Impinj Inc	57	Tech	↑ Revisions / ↓ Returns, Widest Est. Dispersion, NTM EPS, Rel Strength: 90 vs 180dma
	MAT	Mattel Inc	54	Cons Disc.	↑ Revisions / ↓ Returns, Widest Est. Dispersion, NTM EPS
NEW	DXCM	Dexcom Inc	53	Health	NTM Sales, Strong Vol Gainers, Low-Beta / Big-Alpha
	CRZO	Carrizo Oil & Gas Inc	52	Energy	Low NTM P/E, Low P/TBV, High FCF Yield, Low EV/EBITDA, M&A Activity, 1mo ↑ in S.I.
NEW	EQH	Axa Equitable Hldgs Inc	49	Financials	PEG Ratio, Low NTM P/E, Low EV/EBITDA
NEW	RRD	Donnelley R R & Sons Co	48	Industrials	1mo Δ in 50dma, Bullish 50/200dma
	MIK	Michaels Cos Inc	48	Cons Disc.	1mo Δ in 50dma, Low NTM P/E, High Earnings Yield & ROIC
	ETM	Entercom Communications C	48	Com Svcs.	Low NTM P/E, High FCF Yield
NEW	LPI	Laredo Petroleum Inc	48	Energy	Low NTM P/E, Low P/TBV, Low EV/EBITDA
NEW	PCG	Pg&E Corp	48	Utilities	Low EV/EBITDA, Cash % of Market Cap

Estimate Revisions Screens

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

List of Screens & Key Metrics

Upward Earnings Revisions & Low Performance

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

Short-term	10 NEW	1W: ↑ 2.1%	1M: ↑ 9.1%
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Widest NTM EPS Estimate Dispersion

Top 25 stocks by the widest NTM EPS dispersion

Medium-term	4 NEW	1W: ↑ 6.5%	1M: ↑ 4.6%
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NTM EPS

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

Medium-term	7 NEW	1W: ↑ 3.9%	1M: ↑ 6.7%
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NTM Sales

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

Medium-term	11 NEW	1W: ↑ 1.9%	1M: ↑ 9.8%
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NTM Pretax Margin

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

Medium-term	10 NEW	1W: ↓ -0.6%	1M: ↑ 6.5%
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Upward Earnings Revisions & Low Performance

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

Short-term

Medium-term

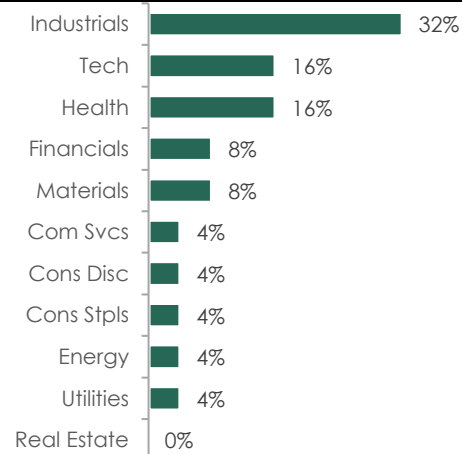
Long-term

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

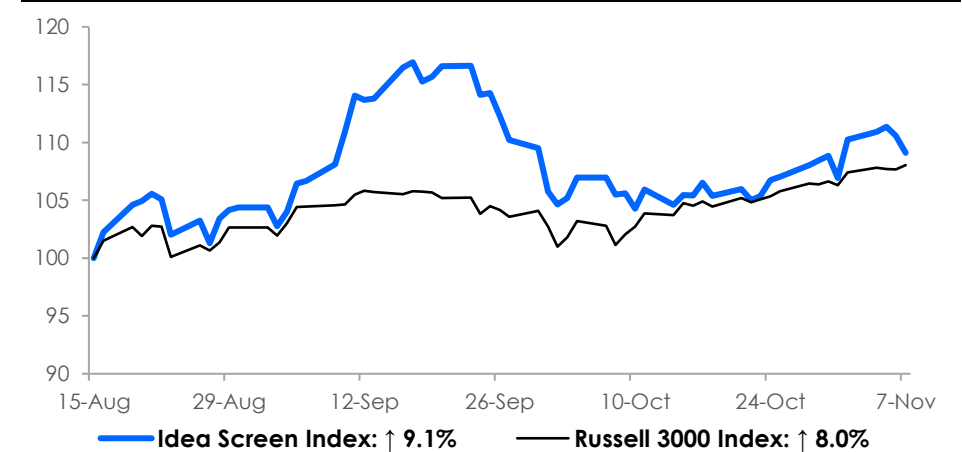
Example: 20% / -2% = The average analyst NTM EPS estimate increased 20% while the stock only traded down -2%

























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

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	2W Revision / 2W Return	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	IONS	Ionis Pharmaceuticals Inc	708% / 3%	Health	7,777	\$55.35	-	-0.21	1,041,236	Hold	\$68.30		-1%	-18%	2%
	NPTN	Neophotonics Corp	190% / 41%	Tech	403	\$8.50	-	2.83	1,052,762	Overweight	\$8.40		29%	37%	-4%
	DDD	3-D Sys Corp Del	134% / 12%	Tech	1,140	\$9.63	-	2.56	1,466,857	Hold	\$8.50		1%	-9%	-29%
NEW	SALT	Scorpio Bulkers Inc	79% / -15%	Industrials	452	\$6.23	1.23%	2.55	366,932	Overweight	\$9.00		-4%	22%	3%
	BYND	Beyond Meat Inc	44% / -22%	Cons Stpls.	4,784	\$78.99	-	2.13	3,985,653	Hold	\$114.50		-6%	0%	
NEW	NXST	Nexstar Media Group Inc	53% / 0%	Com Svcs.	4,699	\$101.91	1.82%	0.88	477,955	Buy	\$138.70		5%	-7%	22%
	PI	Impinj Inc	55% / 7%	Tech	762	\$34.45	-	1.07	262,701	Overweight	\$38.80		5%	20%	57%
	EGLE	Eagle Bulk Shipping Inc	35% / -12%	Industrials	301	\$3.95	-	1.59	412,083	Buy	\$6.50		-9%	-27%	-22%
NEW	SPWR	Sunpower Corp	36% / -8%	Industrials	1,208	\$8.47	-	-0.61	3,168,970	Hold	\$10.60		-3%	9%	32%
	BL	Blackline Inc	44% / 3%	Tech	2,750	\$49.71	-	-0.69	547,002	Hold	\$52.80		6%	4%	10%
	CDE	Coeur Mng Inc	51% / 13%	Materials	1,416	\$5.88	-	1.50	6,680,952	Overweight	\$6.90		7%	68%	21%
NEW	HL	Hecla Mng Co	45% / 11%	Materials	1,093	\$2.23	0.42%	2.25	8,549,643	Underweight	\$2.10		-3%	6%	-8%
	GLNG	Golar Lng Ltd Bermuda	21% / -13%	Industrials	1,350	\$13.33	-	0.77	1,418,509	Buy	\$24.30		-3%	-30%	-55%
	CWEN	Clearway Energy Inc	30% / -3%	Utilities	2,066	\$19.45	4.20%	0.64	569,193	Hold	\$18.80		7%	25%	-1%
NEW	ALKS	Alkermes Plc	34% / 1%	Health	3,103	\$19.70	-	1.20	1,176,258	Hold	\$24.70		1%	-29%	-50%
	MAT	Mattel Inc	50% / 21%	Cons Disc.	4,195	\$12.14	-	2.80	4,565,094	Hold	\$13.70		2%	6%	-16%
	LPG	Dorian Lpg Ltd	29% / 1%	Industrials	680	\$12.45	-	2.07	458,688	Buy	\$15.20		0%	58%	50%
NEW	STNG	Scorpio Tankers Inc	16% / -12%	Industrials	1,739	\$29.91	1.24%	1.40	757,928	Buy	\$40.70		-6%	10%	50%
	ASC	Ardmore Shipping Corp	14% / -13%	Industrials	249	\$7.53	-	1.12	280,125	Buy	\$10.10		-6%	0%	6%
	CNX	Cnx Resources Corporation	47% / 20%	Energy	1,677	\$8.99	-	0.00	4,150,696	Overweight	\$10.70		7%	1%	-43%
NEW	RPT	Rpt Realty	29% / 3%	Financials	1,163	\$14.47	5.97%	0.69	602,348	Hold	\$12.70		0%	16%	8%
	NAT	Nordic American Tankers Limi	12% / -13%	Industrials	473	\$3.32	2.63%	0.83	3,048,020	Overweight	\$4.90		-7%	57%	-2%
	IRWD	Ironwood Pharmaceuticals In	44% / 20%	Health	1,708	\$10.89	-	0.85	1,913,864	Overweight	\$14.10		8%	5%	9%
NEW	LC	Lendingclub Corp	36% / 14%	Financials	1,291	\$14.65	-	0.81	589,527	Overweight	\$20.00		16%	-9%	-20%
	VCEL	Vericel Corp	37% / 16%	Health	826	\$18.48	-	1.30	480,885	Buy	\$25.50		16%	7%	8%

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



Widest NTM EPS Estimate Dispersion

Top 25 stocks by the widest NTM EPS dispersion

Short-term

Medium-term

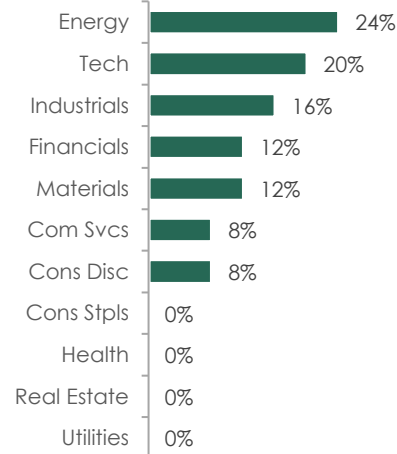
Long-term

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

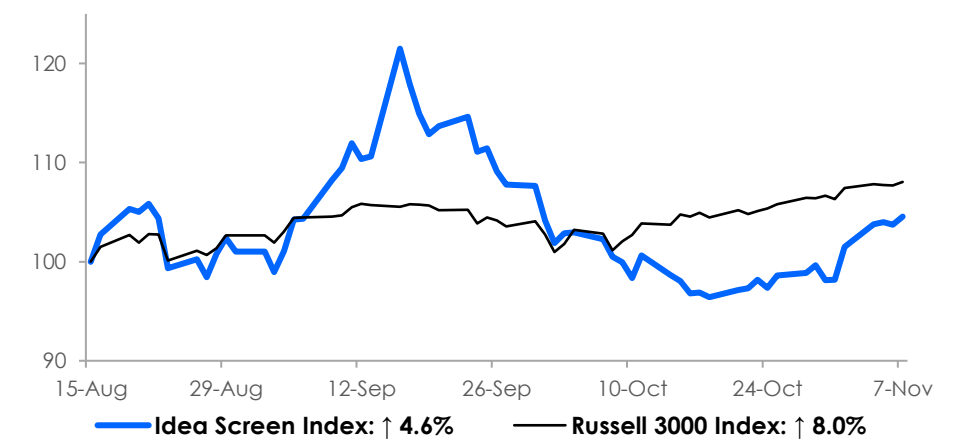
Example: $-\$1.50 / \2.50 = The lowest NTM EPS estimate is $-\$1.50$ and the highest is $\$2.50$

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

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	Low / High NTM EPS	Sector	Market Cap (\$M)	Share Price	Current Avg NTM EPS	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	TRUP	Trupanion Inc	-\$0.19 / 0.13	Financials	1,058	\$30.42	\$0.00	1.80	311,309	Buy	\$36.90		28%	-7%	13%
	APA	Apache Corp	-\$1.57 / 2.85	Energy	9,055	\$24.08	\$0.19	1.71	5,852,863	Hold	\$25.30		11%	-21%	-36%
	TRGP	Targa Res Corp	-\$0.76 / 0.63	Energy	9,269	\$39.82	\$0.06	1.39	2,133,632	Overweight	\$45.00		2%	-2%	-25%
	KOS	Kosmos Energy Ltd	-\$0.28 / 0.68	Energy	2,943	\$7.33	\$0.05	0.45	4,757,512	Buy	\$9.00		18%	12%	20%
	HES	Hess Corp	-\$1.25 / 3.20	Energy	21,536	\$70.73	\$0.25	0.82	2,751,650	Overweight	\$71.40		8%	14%	16%
	NBL	Noble Energy Inc	-\$0.70 / 2.35	Energy	9,833	\$20.56	\$0.20	0.62	5,532,925	Buy	\$28.30		7%	-15%	-27%
	MAT	Mattel Inc	-\$0.23 / 0.35	Cons Disc.	4,195	\$12.14	\$0.04	2.80	4,565,094	Hold	\$13.70		2%	6%	-16%
	RRC	Range Res Corp	-\$0.32 / 0.68	Energy	1,134	\$4.51	\$0.07	1.14	13,066,933	Hold	\$5.20		12%	-52%	-74%
	HL	Hecla Mng Co	-\$0.10 / 0.18	Materials	1,093	\$2.23	\$0.02	2.25	8,549,643	Underweight	\$2.10		-3%	6%	-8%
	CREE	Cree Inc	-\$0.26 / 0.47	Tech	5,293	\$49.14	\$0.05	1.86	1,830,895	Hold	\$47.20		3%	-25%	22%
NEW	CENX	Century Alum Co	-\$0.42 / 1.04	Materials	740	\$8.33	\$0.12	2.00	1,216,029	Overweight	\$8.90		43%	3%	-15%
	INSG	Inseego Corp	-\$0.07 / 0.16	Tech	379	\$4.76	\$0.02	1.98	1,042,114	Buy	\$7.00		-17%	1%	29%
	NSA	National Storage Affiliates	-\$0.72 / 0.92	Financials	1,938	\$32.67	\$0.18	-0.18	366,056	Overweight	\$34.10		-4%	10%	23%
	GLNG	Golar Lng Ltd Bermuda	-\$1.27 / 1.63	Industrials	1,350	\$13.33	\$0.38	0.77	1,418,509	Buy	\$24.30		-3%	-30%	-55%
	TMST	Timkensteel Corp	-\$0.18 / 0.32	Materials	322	\$7.19	\$0.07	2.27	348,415	Overweight	\$8.10		28%	-27%	-43%
	SPWR	Sunpower Corp	-\$0.49 / 0.77	Industrials	1,208	\$8.47	\$0.20	-0.61	3,168,970	Hold	\$10.60		-3%	9%	32%
	TSLA	Tesla Inc	-\$6.03 / 18.15	Cons Disc.	60,479	\$335.54	\$4.23	1.92	7,677,865	Hold	\$306.40		7%	36%	-4%
NEW	SALT	Scorpio Bulkers Inc	-\$0.45 / 1.68	Industrials	452	\$6.23	\$0.37	2.55	366,932	Overweight	\$9.00		-4%	22%	3%
	FLR	Fluor Corp New	-\$0.32 / 1.55	Industrials	2,642	\$18.85	\$0.33	2.94	2,698,714	Overweight	\$21.10		17%	-36%	-62%
	CONE	Cyrusone Inc	-\$0.35 / 0.43	Financials	7,479	\$66.07	\$0.14	-0.34	1,025,443	Overweight	\$75.10		-7%	11%	20%
NEW	DDD	3-D Sys Corp Del	-\$0.07 / 0.18	Tech	1,140	\$9.63	\$0.04	2.56	1,466,857	Hold	\$8.50		1%	-9%	-29%
	MOBL	Mobileiron Inc	-\$0.02 / 0.04	Tech	547	\$4.88	\$0.01	-0.21	1,061,097	Overweight	\$7.30		-22%	-16%	-3%
	PI	Impinj Inc	-\$0.04 / 0.16	Tech	762	\$34.45	\$0.04	1.07	262,701	Overweight	\$38.80		5%	20%	57%
	LGF.B	Lions Gate Entmnt Corp	-\$0.85 / 1.53	Com Svcs.	1,749	\$7.86	\$0.45	0.65	770,995	Buy	\$17.10		5%	-39%	-57%
	LGF.A	Lions Gate Entmnt Corp	-\$0.85 / 1.53	Com Svcs.	1,749	\$8.32	\$0.45	0.67	1,219,613	Buy	\$17.10		4%	-40%	-58%

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



NTM EPS

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

Short-term

Medium-term

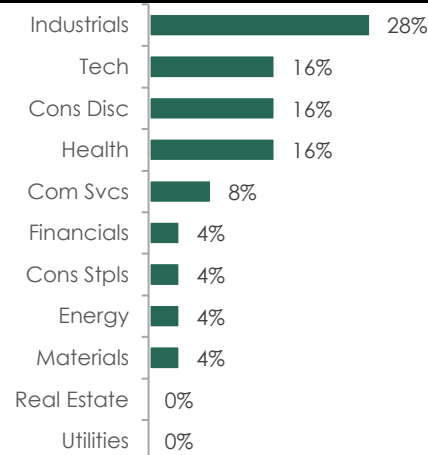
Long-term

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

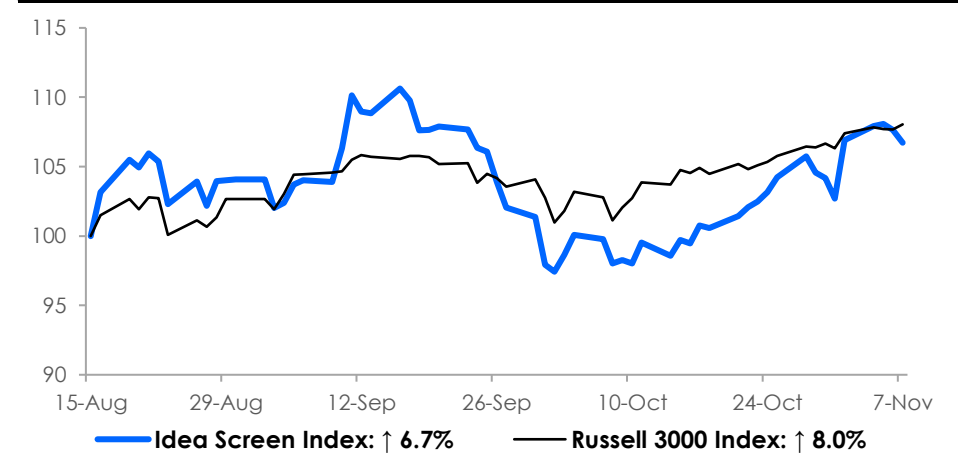
Example: +90% = The average NTM EPS estimate has increased 90% over the past month

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

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	1M NTM EPS % Chg	Sector	Market Cap (\$M)	Share Price	Last Year's Actual EPS	Current Avg NTM EPS	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	MAT	Mattel Inc	+1568%	Cons Disc.	4,195	\$12.14	-\$1.14	\$0.04	4,565,094	Hold	\$13.70		2%	6%	-16%
NEW	IONS	Ionis Pharmaceuticals Inc	+419%	Health	7,777	\$55.35	\$2.07	\$0.45	1,041,236	Hold	\$68.30		-1%	-18%	2%
	DDD	3-D Sys Corp Del	+311%	Tech	1,140	\$9.63	\$0.15	\$0.04	1,466,857	Hold	\$8.50		1%	-9%	-29%
	NPTN	Neophotonics Corp	+260%	Tech	403	\$8.50	-\$0.45	\$0.17	1,052,762	Overweight	\$8.40		29%	37%	-4%
	PI	Impinj Inc	+138%	Tech	762	\$34.45	-\$0.93	\$0.04	262,701	Overweight	\$38.80		5%	20%	57%
	TSLA	Tesla Inc	+109%	Cons Disc.	60,479	\$335.54	-\$1.33	\$4.23	7,677,865	Hold	\$306.40		7%	36%	-4%
	GLNG	Golar Lng Ltd Bermuda	+88%	Industrials	1,350	\$13.33	-\$0.72	\$0.38	1,418,509	Buy	\$24.30		-3%	-30%	-55%
	LILAK	Liberty Latin America Ltd	+77%	Com Svcs.	3,328	\$18.28	-\$1.96	\$0.39	588,002	Overweight	\$23.10		-1%	-14%	-5%
	NAT	Nordic American Tankers Limi	+76%	Industrials	473	\$3.32	-\$0.67	\$0.73	3,048,020	Overweight	\$4.90		-7%	57%	-2%
NEW	CNX	Cnx Resources Corporation	+69%	Energy	1,677	\$8.99	\$1.02	\$0.46	4,150,696	Overweight	\$10.70		7%	1%	-43%
	BDSI	Biodelivery Sciences Intl In	+67%	Health	519	\$5.80	-\$0.73	\$0.16	701,194	Buy	\$7.40		0%	18%	54%
	LC	Lendingclub Corp	+67%	Financials	1,291	\$14.65	-\$0.40	\$0.31	589,527	Overweight	\$20.00		16%	-9%	-20%
	BYND	Beyond Meat Inc	+64%	Cons Stpls.	4,784	\$78.99	-\$0.55	\$0.26	3,985,653	Hold	\$114.50		-6%	0%	
	VCEL	Vericel Corp	+64%	Health	826	\$18.48	-\$0.20	\$0.23	480,885	Buy	\$25.50		16%	7%	8%
	IRWD	Ironwood Pharmaceuticals In	+63%	Health	1,708	\$10.89	-\$1.55	\$0.63	1,913,864	Overweight	\$14.10		8%	5%	9%
	EGLE	Eagle Bulk Shipping Inc	+62%	Industrials	301	\$3.95	\$0.18	\$0.59	412,083	Buy	\$6.50		-9%	-27%	-22%
	LPG	Dorian Lpg Ltd	+60%	Industrials	680	\$12.45	-\$0.79	\$2.47	458,688	Buy	\$15.20		0%	58%	50%
NEW	NXST	Nexstar Media Group Inc	+60%	Com Svcs.	4,699	\$101.91	\$8.21	\$16.27	477,955	Buy	\$138.70		5%	-7%	22%
NEW	BL	Blackline Inc	+47%	Tech	2,750	\$49.71	\$0.11	\$0.49	547,002	Hold	\$52.80		6%	4%	10%
	STNG	Scorpio Tankers Inc	+46%	Industrials	1,739	\$29.91	-\$4.56	\$3.84	757,928	Buy	\$40.70		-6%	10%	50%
NEW	SPWR	Sunpower Corp	+45%	Industrials	1,208	\$8.47	-\$0.72	\$0.20	3,168,970	Hold	\$10.60		-3%	9%	32%
NEW	CDE	Coeur Mng Inc	+45%	Materials	1,416	\$5.88	-\$0.01	\$0.13	6,680,952	Overweight	\$6.90		7%	68%	21%
	HABT	Habit Restaurants Inc	+45%	Cons Disc.	229	\$11.01	\$0.17	\$0.15	338,862	Overweight	\$13.30		5%	-12%	-27%
	SGMS	Scientific Games Corp	+43%	Cons Disc.	2,513	\$26.98	-\$3.87	\$0.44	991,741	Overweight	\$28.70		12%	43%	27%
	TNK	Teekay Tankers Ltd	+37%	Industrials	445	\$1.92	-\$0.20	\$0.69	2,741,523	Overweight	\$2.20		-6%	63%	56%

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

NTM Sales

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

Short-term

Medium-term

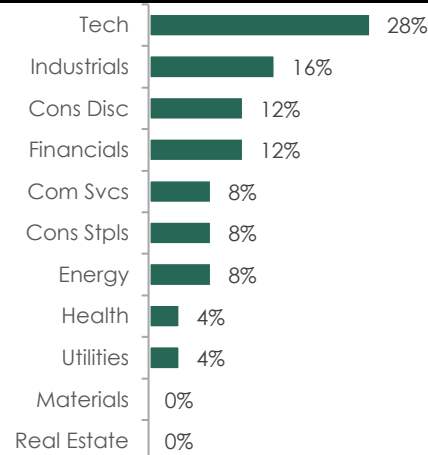
Long-term

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

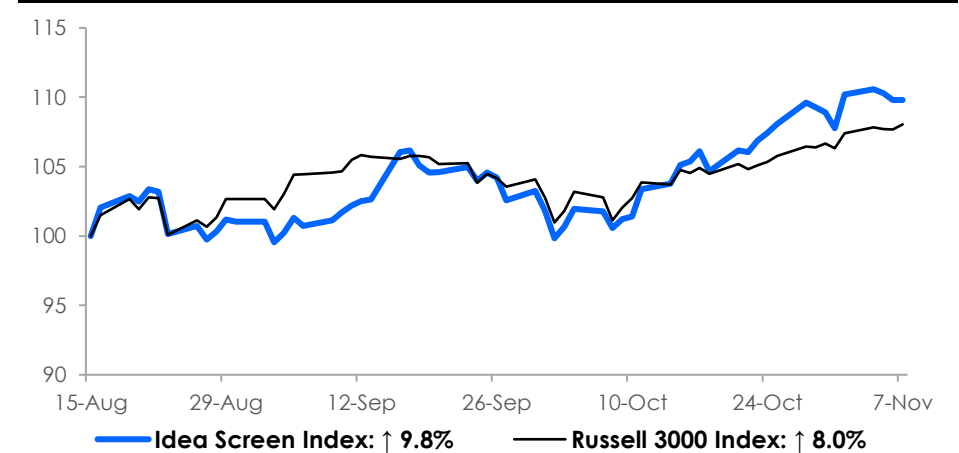
Example: +40% = The average NTM Sales estimate has increased 40% over the past month



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

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	1M NTM Sales % Chg	Sector	Market Cap (\$M)	Share Price	Last Year's Sales (\$M)	Current NTM Sales (\$M)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
	GPN	Global Pmts Inc	+74%	Tech	50,790	\$168.99	3,969	8,342	2,088,066	Buy	\$194.60		0%	17%	47%
NEW	SBGI	Sinclair Broadcast Group Inc	+59%	Com Svcs.	2,565	\$38.25	3,055	5,372	841,123	Overweight	\$58.10		-4%	-37%	22%
NEW	IIVI	Ii Vi Inc	+32%	Tech	3,294	\$36.49	1,159	1,975	1,285,609	Overweight	\$47.30		10%	-6%	-21%
	PE	Parsley Energy Inc	+16%	Energy	4,851	\$17.25	1,826	2,566	5,748,589	Buy	\$24.30		9%	-12%	-32%
	GBX	Greenbrier Cos Inc	+11%	Industrials	1,027	\$31.62	2,519	3,350	385,120	Hold	\$31.80		8%	-10%	-39%
NEW	VLO	Valero Energy Corp New	+10%	Energy	42,020	\$101.40	117,033	123,579	3,140,363	Overweight	\$105.80		5%	20%	10%
NEW	DXCM	Dexcom Inc	+9%	Health	17,754	\$194.70	1,032	1,696	774,087	Overweight	\$206.30		26%	63%	35%
NEW	COOP	Mr Cooper Group Inc	+9%	Financials	1,163	\$12.77	1,790	2,205	690,468	Overweight	\$14.80		0%	38%	-11%
	LRCX	Lam Research Corp	+8%	Tech	39,768	\$274.11	11,077	10,259	1,691,979	Overweight	\$263.50		1%	37%	81%
	CROX	Crocs Inc	+8%	Cons Disc.	2,437	\$35.52	1,088	1,353	1,572,289	Overweight	\$42.90		2%	32%	66%
	CVNA	Carvana Co	+7%	Cons Disc.	3,639	\$73.12	1,955	5,681	1,664,354	Overweight	\$79.90		-10%	3%	58%
	PK	Park Hotels Resorts Inc	+7%	Financials	5,604	\$23.35	2,737	3,084	2,967,181	Overweight	\$26.90		0%	-25%	-24%
NEW	PPC	Pilgrims Pride Corp New	+7%	Cons Stpls.	7,772	\$31.14	10,938	12,089	1,114,982	Overweight	\$34.30		3%	10%	60%
	LHX	L3Harris Technologies Inc	+7%	Industrials	43,081	\$194.88	6,182	17,469	1,441,816	Buy	\$247.00		-6%	10%	27%
NEW	QRVO	Qorvo Inc	+6%	Tech	11,770	\$101.31	3,090	3,277	1,363,356	Overweight	\$90.70		25%	38%	44%
NEW	NWL	Newell Brands Inc	+6%	Industrials	8,485	\$20.04	8,631	9,640	4,645,175	Hold	\$20.50		6%	26%	-1%
	CRUS	Cirrus Logic Inc	+5%	Tech	3,974	\$68.75	1,186	1,246	717,028	Overweight	\$63.50		1%	40%	66%
	UCTT	Ultra Clean Hldgs Inc	+5%	Tech	922	\$23.31	1,097	1,118	425,555	Buy	\$21.70		9%	65%	126%
NEW	VST	Vistra Energy Corp	+5%	Utilities	12,887	\$26.21	9,144	12,669	4,320,656	Buy	\$33.50		-3%	0%	6%
	TGNA	Tegna Inc	+5%	Com Svcs.	3,354	\$15.48	2,207	2,684	2,102,030	Overweight	\$17.80		3%	0%	24%
	LYFT	Lyft Inc	+5%	Tech	12,396	\$43.29	2,157	4,432	7,307,813	Overweight	\$66.90		4%	-27%	
NEW	PWR	Quanta Svcs Inc	+4%	Industrials	6,139	\$43.14	11,171	12,751	1,385,825	Buy	\$48.80		3%	14%	21%
NEW	ACGL	Arch Cap Group Ltd	+4%	Financials	16,396	\$40.46	5,063	6,302	1,266,592	Overweight	\$43.20		-3%	20%	44%
	USFD	Us Foods Hldg Corp	+4%	Cons Stpls.	8,679	\$39.60	24,175	28,965	1,915,261	Buy	\$48.00		0%	4%	25%
	SAH	Sonic Automotive Inc	+4%	Cons Disc.	1,002	\$32.20	9,952	10,865	324,765	Hold	\$31.20		0%	59%	76%

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

NTM Pretax Margin

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

Short-term

Medium-term

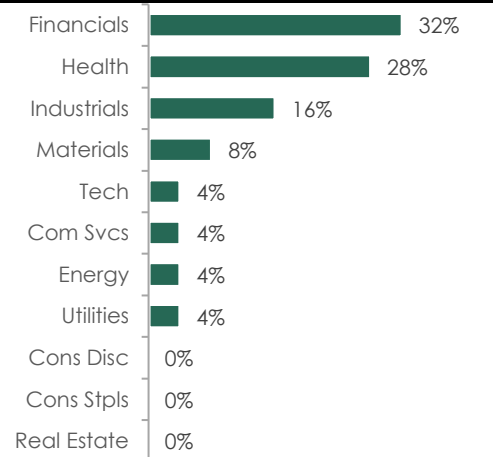
Long-term

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

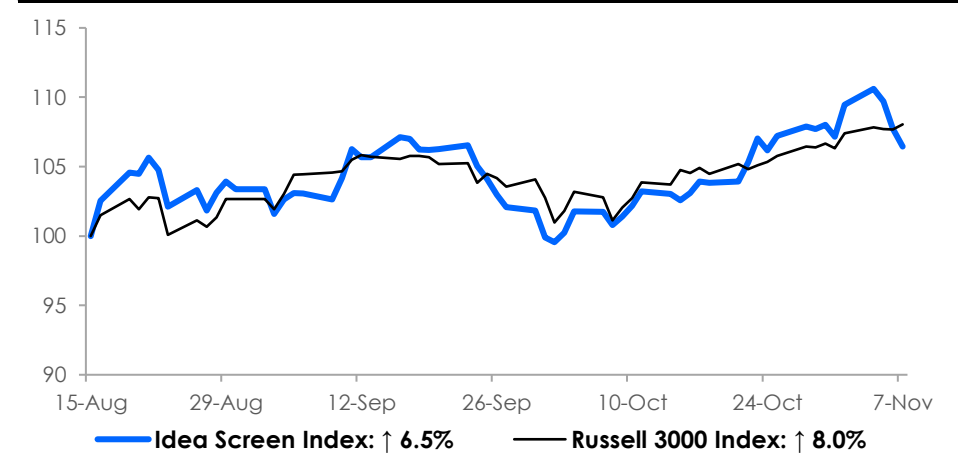
Example: +25% = The average NTM Pretax Margin estimate has increased 25% over the past month









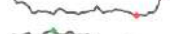









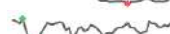






How to Use: Analysts increase pretax margin estimates when they identify positive margin catalysts for companies. This screen identifies stocks that could grow earnings and outperform the market over the next 6 months to 1 year.

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	1M NTM Margin Chg	Sector	Market Cap (\$M)	Share Price	Last Year's P/T Margin	Current NTM P/T Margin	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
	LBRDK	Liberty Broadband Corp	+59.8%	Com Svcs.	21,045	\$115.80	1975.7%	2035.5%	570,966	Buy	\$128.30		-2%	16%	37%
	EQC	Equity Comwlth	+41.3%	Financials	3,878	\$31.81	24.1%	65.4%	565,963	Hold	\$33.70		-1%	0%	3%
	DX	Dynex Cap Inc	+32.3%	Financials	372	\$16.23	14.6%	46.9%	333,210	Hold	\$17.00		0%	-9%	-10%
NEW	HALO	Halozyne Therapeutics Inc	+28.4%	Health	2,450	\$16.75	-19.3%	9.1%	944,291	Overweight	\$19.80		9%	-2%	5%
	BMJ	Bristol Myers Squibb Co	+17.4%	Health	93,814	\$57.58	22.6%	40.0%	10,862,867	Overweight	\$62.30		0%	22%	9%
	LPG	Dorian Lpg Ltd	+13.6%	Industrials	680	\$12.45	30.0%	43.5%	458,688	Buy	\$15.20		0%	58%	50%
NEW	EGLE	Eagle Bulk Shipping Inc	+11.6%	Industrials	301	\$3.95	9.1%	20.7%	412,083	Buy	\$6.50		-9%	-27%	-22%
NEW	ZIXI	Zix Corp	+10.7%	Tech	372	\$6.69	1.9%	12.6%	633,486	Buy	\$11.80		1%	-35%	0%
	NAT	Nordic American Tankers Limi	+10.6%	Industrials	473	\$3.32	33.6%	44.2%	3,048,020	Overweight	\$4.90		-7%	57%	-2%
	NLY	Annaly Cap Mgmt Inc	+10.3%	Financials	12,985	\$9.08	48.6%	58.8%	14,250,814	Overweight	\$9.40		1%	-6%	-9%
	STNG	Scorpio Tankers Inc	+7.1%	Industrials	1,739	\$29.91	15.7%	22.8%	757,928	Buy	\$40.70		-6%	10%	50%
NEW	AGNC	Agnv Inv Corp	+6.4%	Financials	9,303	\$17.20	29.8%	36.2%	5,240,147	Overweight	\$17.30		1%	-2%	-4%
NEW	IONS	Ionis Pharmaceuticals Inc	+6.3%	Health	7,777	\$55.35	0.3%	6.5%	1,041,236	Hold	\$68.30		-1%	-18%	2%
NEW	HL	Hecla Mng Co	+5.6%	Materials	1,093	\$2.23	-0.3%	5.3%	8,549,643	Underweight	\$2.10		-3%	6%	-8%
	IRWD	Ironwood Pharmaceuticals Inc	+5.6%	Health	1,708	\$10.89	16.4%	22.0%	1,913,864	Overweight	\$14.10		8%	5%	9%
	NAVI	Navient Corporation	+5.2%	Financials	3,172	\$14.35	33.0%	38.3%	1,738,838	Overweight	\$16.40		4%	4%	14%
	UTHR	United Therapeutics Corp Del	+5.1%	Health	3,977	\$90.63	26.6%	31.8%	460,102	Overweight	\$128.00		1%	-9%	-22%
NEW	RWT	Redwood Tr Inc	+4.7%	Financials	1,830	\$16.32	66.9%	71.6%	1,121,324	Buy	\$18.10		0%	-1%	-1%
	CNX	Cnx Resources Corporation	+4.6%	Energy	1,677	\$8.99	9.6%	14.2%	4,150,696	Overweight	\$10.70		7%	1%	-43%
	HOPE	Hope Bancorp Inc	+4.0%	Financials	1,857	\$14.66	41.6%	45.6%	504,259	Hold	\$14.40		3%	3%	-3%
	BDSI	Biodelivery Sciences Intl In	+3.9%	Health	519	\$5.80	8.9%	12.8%	701,194	Buy	\$7.40		0%	18%	54%
NEW	CHRS	Coherus Biosciences Inc	+3.9%	Health	1,326	\$19.00	28.2%	32.1%	1,046,309	Buy	\$32.40		9%	19%	52%
	VLV	Valley Natl Bancorp	+3.9%	Financials	3,958	\$11.93	46.7%	50.5%	1,560,907	Overweight	\$12.40		3%	14%	19%
NEW	CWEN	Clearway Energy Inc	+3.5%	Utilities	2,066	\$19.45	15.2%	18.8%	569,193	Hold	\$18.80		7%	25%	-1%
NEW	NEM	Newmont Goldcorp Corpora	+3.4%	Materials	30,279	\$36.93	20.1%	23.5%	6,898,595	Overweight	\$47.50		-7%	20%	14%

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

Momentum Screens

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

List of Screens & Key Metrics

1-Month Change in 50dma

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

Medium-term	4 NEW	1W: ↑ 4.2%	1M: ↑ 0.2%
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Relative Strength: 90dma vs 180dma

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

Medium-term	2 NEW	1W: ↓ -1.8%	1M: ↓ -10.7%
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Price Reversal: Best 1-Month & Worst 6-Month Returns

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

Medium-term	21 NEW	1W: ↑ 3.5%	1M: ↑ 14.2%
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High Quality Momentum (Frog in the Pan)

Top 25 stocks by highest frog in the pan score

Long-term	21 NEW	1W: ↓ -2.1%	1M: ↓ -1.9%
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1-Month Change in 50dma

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

Short-term

Medium-term

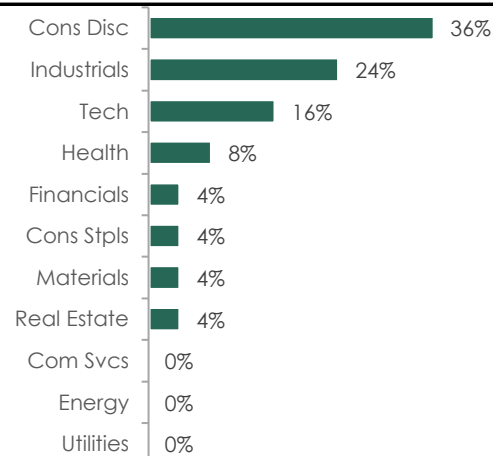
Long-term

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

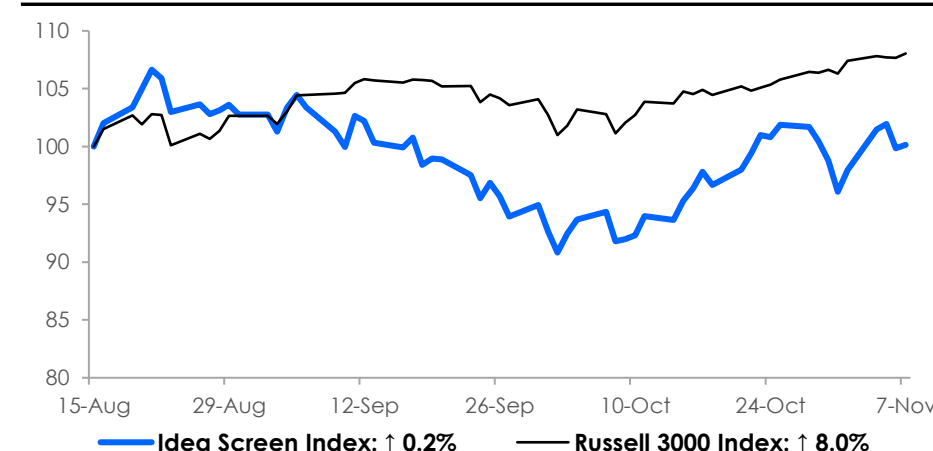
Example: +35% = Current 50dma is 35% higher than the 50dma 1-month ago

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

Sector Breakdown (%)



Performance vs Russell 3000



Ticker	Company	1M 50dma % Chg	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
												1W	6M	1Y
NAT	Nordic American Tankers Limi	+42.3%	Industrials	473	\$3.32	2.63%	0.83	3,048,020	Overweight	\$4.90		-7%	57%	-2%
TNK	Teekay Tankers Ltd	+36.7%	Industrials	445	\$1.92	-	1.25	2,741,523	Overweight	\$2.20		-6%	63%	56%
RRD	Donnelley R R & Sons Co	+36.2%	Industrials	272	\$3.83	3.07%	1.96	1,213,625	Buy	\$6.50		-12%	8%	-41%
CYH	Community Health Sys Inc Ne	+28.6%	Health	335	\$2.84	-	3.18	2,513,387	Underweight	\$3.00		-20%	-10%	-24%
SPWH	Sportsmans Whse Hldgs Inc	+27.0%	Cons Disc.	312	\$7.22	-	2.29	562,475	Overweight	\$7.00		6%	67%	43%
CBL	Cbl & Assoc Pptys Inc	+25.4%	Financials	284	\$1.64	-	4.03	2,488,461	Underweight	\$1.20		14%	33%	-47%
LLNW	Limelight Networks Inc	+24.3%	Tech	503	\$4.32	-	1.42	971,108	Overweight	\$4.40		2%	43%	12%
HOME	At Home Group Inc	+24.2%	Cons Disc.	546	\$8.52	-	-1.83	2,789,262	Overweight	\$8.70		0%	-62%	-71%
BBBY	Bed Bath & Beyond Inc	+23.0%	Cons Disc.	1,772	\$14.00	4.66%	1.89	7,995,299	Hold	\$13.30		2%	-11%	-1%
MIK	Michaels Cos Inc	+22.6%	Cons Disc.	1,442	\$9.29	-	1.53	4,153,018	Hold	\$8.90		6%	-18%	-47%
GME	Gamestop Corp New	+22.5%	Cons Disc.	563	\$6.22	-	-1.19	6,996,254	Hold	\$5.00		14%	-29%	-58%
JCP	Penney J C Corp Inc	+22.0%	Cons Disc.	331	\$1.04	-	4.82	9,869,915	Underweight	\$0.90		4%	-17%	-31%
EXPR	Express Inc	+21.6%	Cons Disc.	279	\$4.15	-	1.57	1,499,123	Hold	\$3.60		29%	9%	-56%
YRCW	Yrc Worldwide Inc	+21.2%	Industrials	160	\$4.40	-	3.39	1,312,012	Overweight	\$9.40		31%	-37%	-34%
OMI	Owens & Minor Inc New	+21.0%	Health	439	\$6.97	0.15%	1.91	1,844,666	Underweight	\$4.80		4%	94%	-23%
TPC	Tutor Perini Corp	+20.8%	Industrials	929	\$18.47	-	1.69	606,975	Overweight	\$18.70		19%	-7%	-1%
NEW RAD	Rite Aid Corp	+19.5%	Cons Stpls.	568	\$10.35	-	2.43	2,724,162	Sell	\$6.30		13%	27%	-59%
NEW ADT	Adt Inc	+19.4%	Industrials	5,764	\$7.79	1.78%	1.95	1,843,539	Overweight	\$8.10		1%	12%	5%
TEN	Tenneco Inc	+19.0%	Cons Disc.	878	\$15.37	-	4.39	1,460,920	Overweight	\$15.20		22%	-25%	-56%
RLGY	Realogy Hldgs Corp	+19.0%	Real Estate	1,067	\$9.33	3.75%	0.37	3,182,684	Hold	\$8.20		18%	10%	-51%
NEW GPRE	Green Plains Inc	+17.6%	Materials	582	\$15.25	-	2.24	863,585	Buy	\$18.80		24%	-5%	-12%
HIBB	Hibbett Sports Inc	+17.0%	Cons Disc.	430	\$24.39	-	0.19	666,702	Hold	\$20.00		2%	23%	29%
STMP	Stamps Com Inc	+17.0%	Tech	1,387	\$80.82	-	3.23	522,632	Overweight	\$81.00		-4%	-3%	-54%
DOCU	Docusign Inc	+16.9%	Tech	11,512	\$65.41	-	1.08	3,125,814	Buy	\$73.70		-1%	23%	49%
NEW UCTT	Ultra Clean Hldgs Inc	+16.8%	Tech	922	\$23.31	-	2.49	425,555	Buy	\$21.70		9%	65%	126%

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



Relative Strength: 90dma vs 180dma

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

Short-term

Medium-term

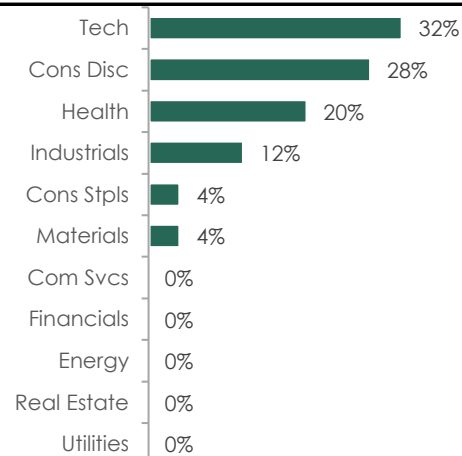
Long-term

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

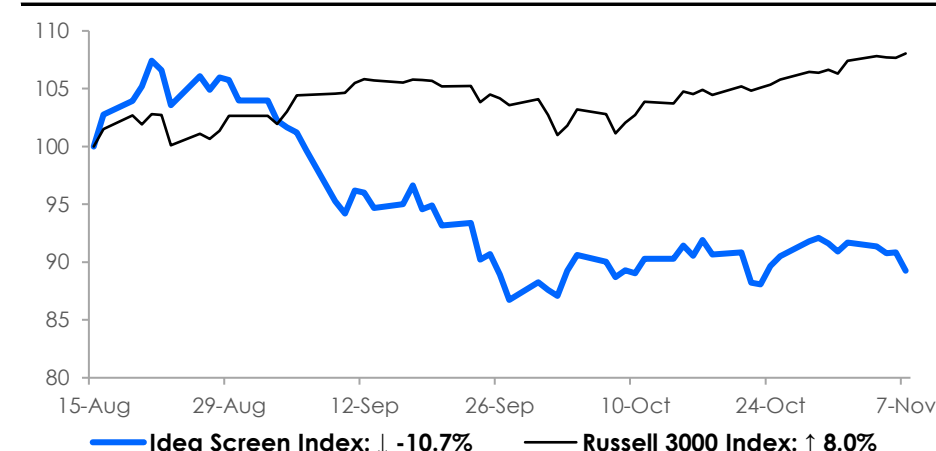
Example: +26% = 90dma 1-Month return is 26% higher than the 180dma 1-Month return

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

Sector Breakdown (%)



Performance vs Russell 3000



Ticker	Company	90 vs 180 dma % chg	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance			
												1W	6M	1Y	
ENPH	Enphase Energy Inc	+32.1%	Tech	2,203	\$18.00	-	-2.85	5,636,413	Overweight	\$30.70		-7%	27%	219%	
CDLX	Cardlytics Inc	+26.9%	Tech	989	\$40.00	-	0.70	472,932	Buy	\$39.20		-5%	134%	101%	
CVRS	Corindus Vascular Robotics I	+24.5%	Health	-	\$4.27	-	-0.16	3,076,469	Hold	\$4.30		0%	103%	231%	
APPS	Digital Turbine Inc	+24.4%	Tech	569	\$6.86	-	1.45	2,171,713	Buy	\$8.30		-2%	74%	316%	
ROKU	Roku Inc	+23.6%	Cons Disc.	10,119	\$118.46	-	1.53	17,947,970	Overweight	\$137.30		-20%	84%	101%	
CBLK	Carbon Black Inc	+21.8%	Tech	-	\$26.00	-	-0.16	1,428,243	Hold	\$26.00		0%	55%	54%	
SAH	Sonic Automotive Inc	+21.6%	Cons Disc.	1,002	\$32.20	1.22%	2.65	324,765	Hold	\$31.20		0%	59%	76%	
NVCR	Novocure Ltd	+21.5%	Health	7,448	\$75.26	-	-0.05	765,366	Overweight	\$86.60		5%	58%	121%	
WW	Ww Intl Inc	+21.5%	Cons Disc.	2,250		-	1.29	2,160,259	Overweight	\$35.40		-4%	48%	-37%	
NG	Novagold Res Inc	+20.4%	Materials	2,094	\$8.44	-	-0.51	316,070	Buy	\$12.00		-12%	58%	60%	
SPWR	Sunpower Corp	+19.6%	Industrials	1,208	\$8.47	-	-0.61	3,168,970	Hold	\$10.60		-3%	9%	32%	
PI	Impinj Inc	+19.4%	Tech	762	\$34.45	-	1.07	262,701	Overweight	\$38.80		5%	20%	57%	
ELF	E L F Beauty Inc	+19.3%	Cons Stpls.	862	\$17.29	-	1.78	618,198	Overweight	\$20.70		3%	41%	29%	
GMS	Gms Inc	+19.0%	Cons Disc.	1,264	\$30.36	-	1.85	692,130	Overweight	\$31.00		1%	55%	70%	
SHAK	Shake Shack Inc	+19.0%	Cons Disc.	1,925	\$63.00	-	-0.20	1,258,755	Overweight	\$77.60		-23%	10%	22%	
BIOS	Option Care Health Inc	+18.5%	Health	2,573	\$3.66	-	0.08	1,013,039	Buy	\$4.40		3%	82%	12%	
MODN	Model N Inc	+17.9%	Tech	968	\$29.59	-	0.55	388,892	Buy	\$32.10		-1%	64%	120%	
PODD	Insulet Corp	+17.7%	Health	10,193	\$164.87	-	-0.50	986,017	Overweight	\$160.60		13%	61%	83%	
LSCC	Lattice Semiconductor Corp	+17.2%	Tech	2,602	\$19.48	-	0.95	1,632,859	Buy	\$21.40		-1%	36%	224%	
NEW	OMI	Owens & Minor Inc New	+17.2%	Health	439	\$6.97	0.15%	1,844,666	Underweight	\$4.80		4%	94%	-23%	
RUBI	Rubicon Proj Inc	+17.1%	Tech	423	\$7.98	-	-0.47	686,731	Buy	\$11.40		-6%	19%	129%	
LPG	Dorian Lpg Ltd	+16.7%	Industrials	680	\$12.45	-	2.07	458,688	Buy	\$15.20		0%	58%	50%	
SALT	Scorpio Bulkers Inc	+16.6%	Industrials	452	\$6.23	1.23%	2.55	366,932	Overweight	\$9.00		-4%	22%	3%	
NEW	RH	Rh	+16.0%	Cons Disc.	3,273	\$175.26	-	1.21	849,672	Overweight	\$177.60		-4%	73%	33%
BID	Sothebys	+15.7%	Cons Disc.	-	\$56.99	-	1.98	428,541	Hold	\$57.00		0%	45%	36%	

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

Price Reversal: Best 1M & Worst 6M Returns

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

Short-term

Medium-term

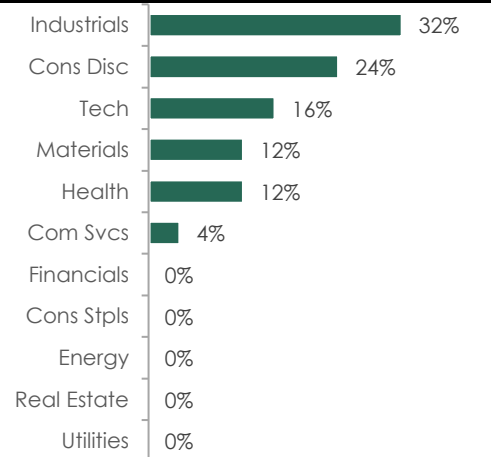
Long-term

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

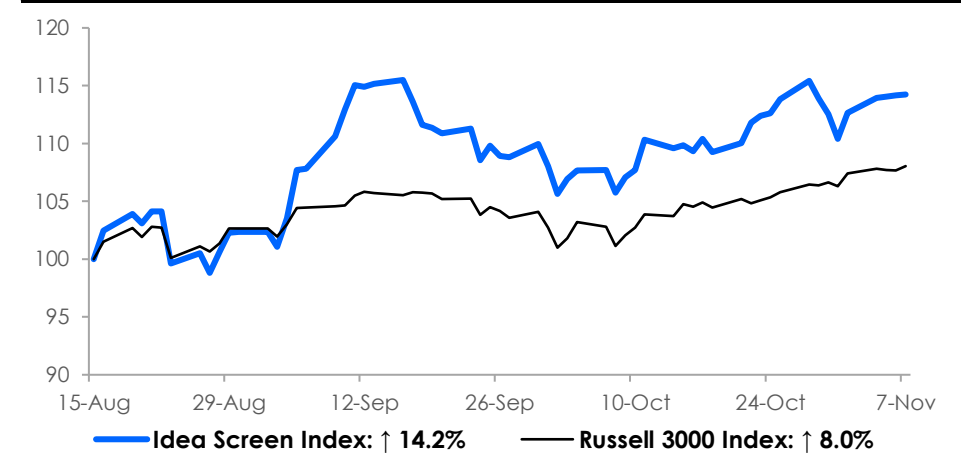
Example: +45% / -50% = The company's share price is up +45% over the past 1-month but down -50% over the past 6-months













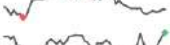











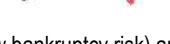
How to Use: Identify companies that have just started to see price reversals from a long-term downtrend to an uptrend. Highlights companies that could be finding an investable bottom or experiencing a short-term bounce before heading lower again.

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	1M / 6M % Return	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	ALGN	Align Technology Inc	+40% / -20%	Health	20,408	\$258.94	-	0.86	1,175,497	Overweight	\$267.30		3%	-20%	6%
NEW	BOOM	Dmc Global Inc	+16% / -31%	Industrials	673	\$45.92	1.10%	1.06	304,597	Buy	\$68.50		3%	-31%	14%
	BBBY	Bed Bath & Beyond Inc	+37% / -11%	Cons Disc.	1,772	\$14.00	4.66%	1.89	7,995,299	Hold	\$13.30		2%	-11%	-1%
NEW	LEA	Lear Corp	+18% / -8%	Cons Disc.	7,828	\$129.45	2.42%	2.30	535,193	Overweight	\$135.10		10%	-8%	-8%
NEW	CTB	Cooper Tire & Rubr Co	+18% / -2%	Cons Disc.	1,475	\$29.39	1.44%	1.88	346,754	Overweight	\$34.60		4%	-2%	-11%
NEW	NXGN	Nextgen Healthcare Inc	+12% / -10%	Tech	1,120	\$17.32	-	0.18	253,619	Hold	\$18.00		2%	-10%	8%
NEW	FIX	Comfort Sys Usa Inc	+20% / +0%	Industrials	1,872	\$51.03	0.78%	0.97	376,737	Overweight	\$54.00		1%	0%	-13%
NEW	IPGP	Ipg Photonics Corp	+12% / -7%	Tech	7,850	\$148.01	-	2.70	426,071	Overweight	\$159.30		10%	-7%	3%
NEW	LVS	Las Vegas Sands Corp	+16% / -1%	Cons Disc.	49,008	\$63.81	4.88%	1.71	5,046,520	Overweight	\$69.20		3%	-1%	13%
NEW	VRNS	Varonis Sys Inc	+18% / +1%	Tech	2,179	\$71.49	-	0.47	279,995	Overweight	\$83.70		0%	1%	13%
NEW	MMM	3M Co	+14% / -3%	Industrials	100,358	\$174.52	3.31%	1.33	2,793,375	Hold	\$171.90		6%	-3%	-13%
NEW	MSM	Msc Indl Direct Inc	+12% / -4%	Cons Disc.	3,441	\$76.39	3.93%	1.09	450,963	Hold	\$76.30		4%	-4%	-14%
	NFLX	Netflix Inc	+6% / -22%	Com Svcs.	126,904	\$289.57	-	1.83	8,150,072	Overweight	\$373.00		1%	-22%	-12%
	ATU	Actuant Corp	+25% / +7%	Industrials	1,610	\$26.59	0.16%	2.07	419,032	Hold	\$21.40		7%	7%	1%
NEW	MAN	Manpowergroup Inc	+15% / +1%	Industrials	5,539	\$93.95	2.33%	1.41	459,783	Hold	\$92.00		3%	1%	15%
NEW	AOS	Smith A O Corp	+15% / +1%	Industrials	7,176	\$51.87	1.85%	1.74	1,449,903	Overweight	\$52.70		4%	1%	9%
NEW	HCSG	Healthcare Svcs Grp Inc	+4% / -26%	Health	1,871	\$25.24	3.18%	0.89	696,984	Overweight	\$28.40		4%	-26%	-43%
NEW	CRI	Carters Inc	+19% / +5%	Cons Disc.	4,709	\$106.66	1.92%	2.12	654,739	Overweight	\$109.40		6%	5%	10%
NEW	STLD	Steel Dynamics Inc	+12% / -2%	Materials	6,813	\$31.62	3.11%	2.07	2,082,785	Overweight	\$33.90		4%	-2%	-24%
NEW	FFIV	F5 Networks Inc	+11% / -3%	Tech	8,911	\$147.62	-	1.85	607,105	Overweight	\$163.20		2%	-3%	-22%
	UNP	Union Pacific Corp	+14% / +1%	Industrials	122,880	\$177.01	2.00%	0.88	3,282,949	Overweight	\$180.30		7%	1%	16%
NEW	NUE	Nucor Corp	+12% / -1%	Materials	16,831	\$55.52	2.90%	1.75	2,052,325	Overweight	\$56.60		3%	-1%	-14%
NEW	AYI	Acuity Brands Inc	+7% / -11%	Industrials	5,080	\$128.14	0.40%	1.38	385,337	Overweight	\$133.30		3%	-11%	-1%
NEW	ANGO	Angiodynamics Inc	+3% / -26%	Health	565	\$15.01	-	1.04	265,844	Hold	\$18.30		-2%	-26%	-31%
NEW	SCCO	Southern Copper Corp	+15% / +4%	Materials	29,393	\$38.02	4.33%	2.00	792,395	Hold	\$37.10		7%	4%	-4%

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



High Quality Momentum (Frog in the Pan)

Top 25 stocks by highest frog in the pan score

Short-term

Medium-term

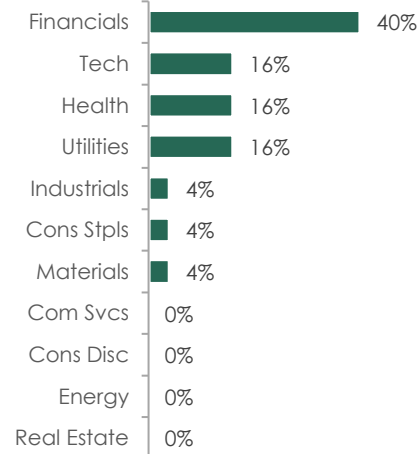
Long-term

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

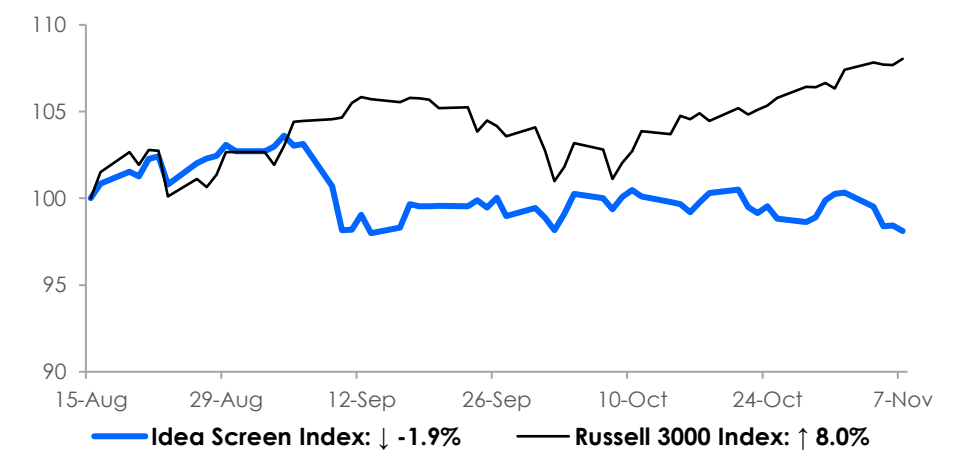
Example: 1.21 = The company's Frog in the Pan score is 1.21

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

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	FITP Score	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
	MKTX	Marketaxess Hldgs Inc	1.26	Financials	13,258	\$349.60	0.59%	0.67	338,145	Hold	\$325.00		-5%	25%	68%
	MAA	Mid Amer Apt Cmnty Inc	1.25	Financials	15,429	\$135.26	2.82%	0.17	498,769	Overweight	\$136.00		-3%	25%	37%
	REXR	Rexford Indl Rlty Inc	1.25	Financials	5,122	\$46.18	1.59%	0.57	626,865	Overweight	\$49.60		-4%	23%	39%
NEW	INVH	Invitation Homes Inc	1.22	Financials	15,892	\$29.52	1.73%	0.15	4,034,480	Overweight	\$32.60		-4%	20%	38%
	WPC	W P Carey Inc	1.22	Financials	14,668	\$85.14	4.81%	0.20	635,262	Hold	\$89.10		-8%	10%	31%
	ELS	Equity Lifestyle Ppty Inc	1.22	Financials	12,285	\$67.47	1.81%	-0.10	834,246	Hold	\$68.60		-4%	16%	39%
	WEC	Wec Energy Group Inc	1.21	Utilities	28,033	\$88.87	2.59%	0.12	1,670,445	Underweight	\$91.60		-6%	13%	29%
	CDAY	Ceridian Hcm Hldg Inc	1.21	Industrials	7,162	\$50.03	-	0.35	1,389,502	Overweight	\$57.10		4%	1%	27%
	WLTW	Willis Towers Watson Pub Ltd	1.21	Financials	23,785	\$184.99	1.39%	0.92	572,472	Overweight	\$217.30		-1%	6%	17%
	PCTY	Paylocity Hldg Corp	1.21	Tech	5,564	\$103.97	-	0.36	351,498	Overweight	\$115.70		1%	8%	59%
	ES	Eversource Energy	1.21	Utilities	25,691	\$79.39	2.63%	0.20	1,564,997	Overweight	\$85.10		-5%	11%	23%
	HSY	Hershey Co	1.21	Cons Stpls	20,959	\$141.32	2.20%	-0.10	1,095,646	Hold	\$149.10		-4%	14%	31%
	SUI	Sun Cmnty Inc	1.21	Financials	14,336	\$154.72	1.92%	0.17	538,400	Overweight	\$154.70		-5%	27%	51%
	MANH	Manhattan Assocs Inc	1.21	Tech	4,807	\$75.22	-	0.84	534,812	Overweight	\$96.70		0%	13%	53%
	TRNO	Terreno Rlty Corp	1.21	Financials	3,720	\$55.51	1.94%	0.43	341,959	Overweight	\$58.20		-2%	24%	42%
	AIV	Apartment Invt & Mgmt Co	1.20	Financials	7,862	\$52.96	2.91%	0.38	965,606	Hold	\$55.50		-3%	8%	13%
	CRUS	Cirrus Logic Inc	1.20	Tech	3,974	\$68.75	-	1.33	717,028	Overweight	\$63.50		1%	40%	66%
	TMO	Thermo Fisher Scientific Inc	1.20	Health	117,707	\$293.54	0.26%	1.22	1,453,056	Buy	\$324.00		-3%	8%	20%
NEW	SRE	Sempra Energy	1.20	Utilities	40,060	\$142.11	2.70%	0.37	1,545,298	Overweight	\$155.20		-2%	13%	21%
	IDXX	Idexx Labs Inc	1.20	Health	22,573	\$263.14	-	0.86	392,613	Overweight	\$301.50		-8%	7%	25%
	VEEV	Veeva Sys Inc	1.20	Tech	18,549	\$141.00	-	0.16	1,501,368	Overweight	\$175.90		-1%	1%	45%
	RMD	Resmed Inc	1.20	Health	20,443	\$142.18	1.09%	0.46	511,735	Overweight	\$142.60		-4%	27%	32%
	STE	Steris Plc	1.20	Health	12,296	\$145.19	1.02%	0.58	481,022	Overweight	\$167.30		3%	11%	21%
NEW	SO	Southern Co	1.19	Utilities	63,669	\$60.71	4.01%	0.22	4,520,072	Underweight	\$61.70		-3%	15%	29%
NEW	ARNC	Arconic Inc	1.19	Materials	12,726	\$28.91	0.27%	1.57	3,205,345	Overweight	\$30.70		5%	30%	37%

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

Sentiment Screens

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

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

List of Screens & Key Metrics

Strong Volume Gainers

Top 25 stocks with above-average volume & positive performance

Short-term	23 NEW	1W: ↑ 3.5%	1M: ↑ 7.8%
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Abnormal Call Volume

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

Short-term	23 NEW	1W: ↑ 2.4%	1M: ↑ 12.9%
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Strong Volume Gainers

Top 25 stocks with above-average volume & positive performance

Short-term

Medium-term

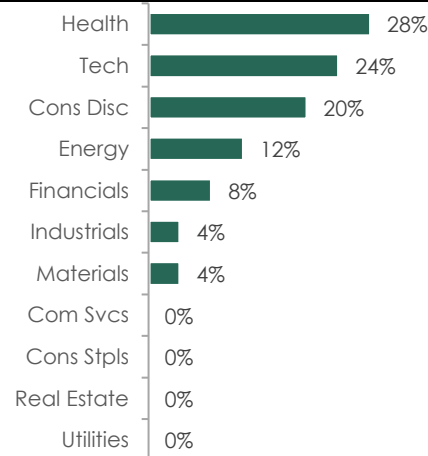
Long-term

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

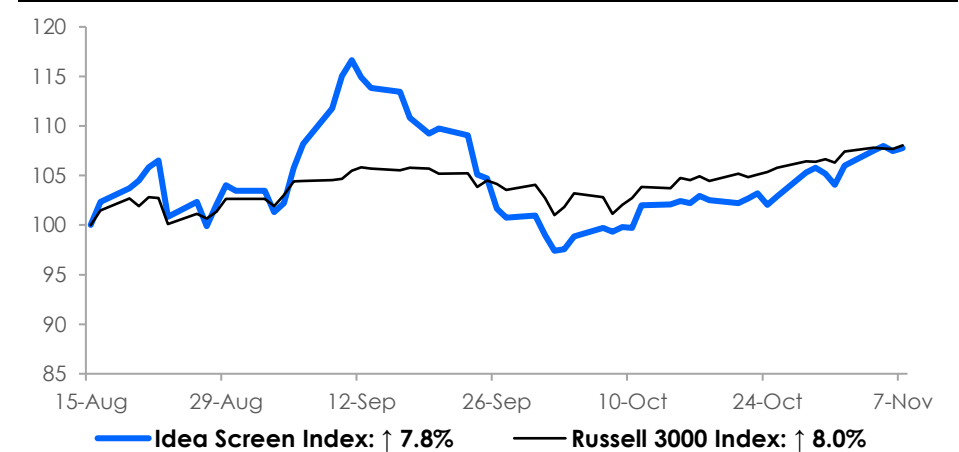
Example: 2.5x / 10% = Last week, the average daily volume was 2.5x the past 3-month's average volume and the share price increased by 10%

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

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	1W Rel. Vol. / 1W Return	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	WMGI	Wright Med Group N V	5.1x / 40%	Health	3,719	\$29.36	-	-0.27	4,419,372	Overweight	\$29.20		41%	0%	6%
NEW	QRVO	Qorvo Inc	3.0x / 24%	Tech	11,770	\$101.31	-	1.79	1,363,356	Overweight	\$90.70		25%	38%	44%
NEW	CENX	Century Alum Co	2.4x / 41%	Materials	740	\$8.33	-	2.00	1,216,029	Overweight	\$8.90		43%	3%	-15%
NEW	AYR	Aircastle Ltd	5.8x / 17%	Financials	2,428	\$32.39	3.97%	1.11	429,306	Hold	\$26.90		19%	65%	61%
NEW	LOCO	El Pollo Loco Hldgs Inc	2.6x / 27%	Cons Disc.	522	\$14.96	-	1.13	418,170	Overweight	\$14.50		29%	30%	-10%
NEW	MMSI	Merit Med Sys Inc	2.6x / 24%	Health	1,428	\$25.89	-	-0.28	946,960	Overweight	\$33.30		25%	-55%	-58%
NEW	CRC	California Res Corp	2.2x / 60%	Energy	444	\$9.06	-	3.39	3,986,450	Hold	\$17.80		62%	-55%	-69%
NEW	MAXR	Maxar Technologies Inc	2.4x / 30%	Tech	667	\$14.74	0.35%	1.78	474,396	Hold	\$14.60		32%	62%	-38%
NEW	DXCM	Dexcom Inc	2.5x / 25%	Health	17,754	\$194.70	-	-0.02	774,087	Overweight	\$206.30		26%	63%	35%
NEW	SYNA	Synaptics Inc	2.4x / 26%	Tech	1,766	\$53.65	-	1.78	550,271	Hold	\$36.40		27%	60%	49%
NEW	NPTN	Neophotonics Corp	2.3x / 28%	Tech	403	\$8.50	-	2.83	1,052,762	Overweight	\$8.40		29%	37%	-4%
NEW	IVC	Invacare Corp	2.1x / 44%	Health	379	\$11.26	0.63%	1.15	448,987	Overweight	\$17.00		46%	57%	57%
NEW	FRAC	Nextier Oilfield Solutions I	2.9x / 18%	Energy	1,091		-	1.20	2,208,602	Overweight	\$8.60		19%	-51%	-62%
NEW	WIFI	Boingo Wireless Inc	2.1x / 31%	Tech	552	\$12.52	-	1.64	730,395	Buy	\$23.60		32%	-45%	-50%
NEW	MRC	Mrc Global Inc	1.9x / 31%	Cons Disc.	1,241	\$15.10	-	2.19	1,009,037	Overweight	\$15.90		33%	-11%	-13%
NEW	INO	Inovio Pharmaceuticals Inc	2.2x / 19%	Health	255	\$2.58	-	2.70	594,063	Buy	\$8.70		21%	-31%	-51%
NEW	MD	Mednax Inc	2.4x / 17%	Health	2,188	\$25.95	-	1.27	1,018,542	Hold	\$25.30		18%	-11%	-36%
NEW	TRUP	Trupanion Inc	1.9x / 27%	Financials	1,058	\$30.42	-	1.80	311,309	Buy	\$36.90		28%	-7%	13%
	FIT	Fitbit Inc	4.9x / 11%	Cons Disc.	1,598	\$6.98	-	3.06	12,187,062	Hold	\$7.40		13%	39%	11%
NEW	AAOI	Applied Optoelectronics Inc	2.7x / 13%	Tech	214	\$10.69	-	1.40	562,127	Hold	\$10.10		14%	-12%	-45%
NEW	VSTO	Vista Outdoor Inc	1.8x / 33%	Cons Disc.	523	\$9.05	-	1.74	795,159	Overweight	\$8.30		35%	0%	-36%
NEW	ITT	Itt Inc	2.1x / 14%	Industrials	6,045	\$68.93	0.86%	1.55	552,197	Overweight	\$70.90		16%	12%	22%
	TALO	Talos Energy Inc	3.6x / 10%	Energy	1,307	\$24.11	-	1.40	351,146	Buy	\$33.40		12%	-17%	-1%
NEW	DNOW	Now Inc	1.9x / 17%	Cons Disc.	1,356	\$12.46	-	1.63	857,953	Overweight	\$13.00		18%	-15%	-21%
NEW	NVRO	Nevro Corp	1.8x / 18%	Health	3,193	\$103.38	-	0.52	382,539	Overweight	\$94.20		20%	71%	149%

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



Abnormal Call Volume

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

Short-term

Medium-term

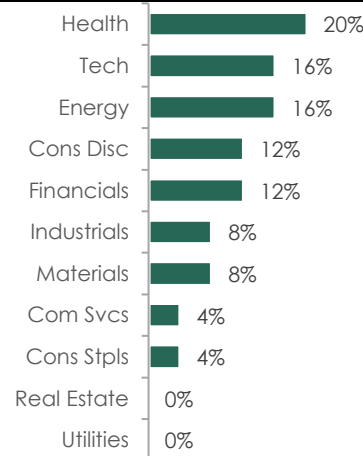
Long-term

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

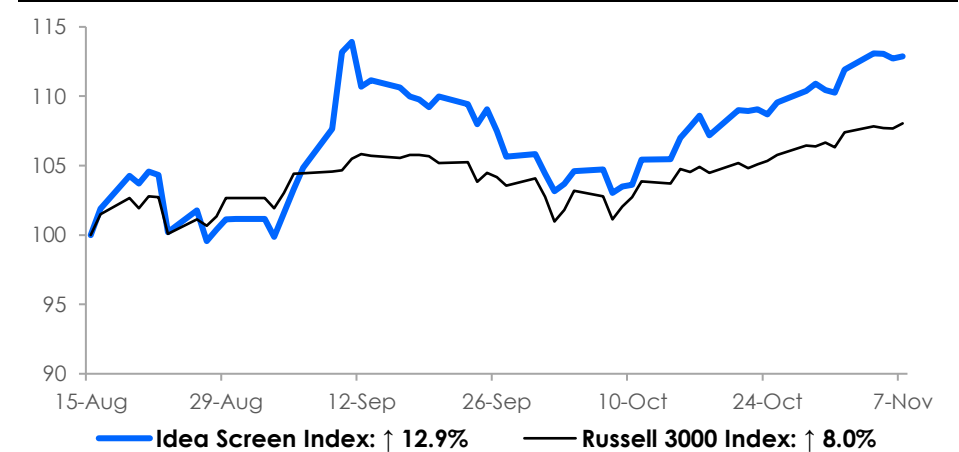
Example: 3.4x = Over the last week, investors traded 3.4x more call options than the average over the past 3-months

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

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	1W vs 3M Avg Volume	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	INVA	Innoviva Inc	8.1x	Health	1,234	\$12.18	-	0.61	557,690	Hold	\$13.50		5%	-18%	-24%
NEW	VSTO	Vista Outdoor Inc	7.3x	Cons Disc.	523	\$9.05	-	1.74	795,159	Overweight	\$8.30		35%	0%	-36%
NEW	SC	Santander Consumer Usa Hd	7.0x	Financials	8,484	\$24.96	3.54%	0.99	870,224	Hold	\$28.00		0%	17%	29%
NEW	WMGI	Wright Med Group N V	6.8x	Health	3,719	\$29.36	-	-0.27	4,419,372	Overweight	\$29.20		41%	0%	6%
NEW	NSP	Insperity Inc	5.6x	Industrials	2,762	\$69.05	1.76%	2.43	520,173	Overweight	\$107.00		-35%	-41%	-41%
NEW	APAM	Artisan Partners Asset Mgmt	5.3x	Financials	1,668	\$29.64	8.01%	1.93	334,149	Hold	\$27.80		8%	8%	7%
NEW	KLXE	Klx Energy Services Holdngs I	5.3x	Energy	220	\$9.33	-	2.27	281,946	Overweight	\$14.10		18%	-65%	-68%
NEW	MUR	Murphy Oil Corp	5.1x	Energy	3,928	\$24.98	4.22%	0.82	3,472,601	Overweight	\$27.10		21%	-7%	-22%
NEW	ETRN	Equitrans Midstream Corpora	5.1x	Energy	3,139	\$12.31	13.98%	0.78	2,906,123	Overweight	\$18.60		-12%	-40%	-37%
	BTU	Peabody Energy Corp New	5.0x	Energy	1,125	\$10.86	5.15%	1.25	1,116,442	Overweight	\$17.80		3%	-63%	-70%
NEW	XRX	Xerox Holdings Corp	5.0x	Tech	8,170	\$37.31	2.66%	2.16	2,012,441	Hold	\$38.70		10%	14%	29%
NEW	CASA	Casa Sys Inc	4.8x	Tech	307	\$3.65	-	0.51	343,177	Hold	\$6.60		-46%	-49%	-77%
NEW	PRTY	Party City Holdco Inc	4.6x	Cons Disc.	189	\$2.00	-	-0.12	1,949,106	Overweight	\$8.10		-64%	-72%	-80%
	NPTN	Neophotonics Corp	4.6x	Tech	403	\$8.50	-	2.83	1,052,762	Overweight	\$8.40		29%	37%	-4%
NEW	MNST	Monster Beverage Corp New	4.6x	Cons Stpls.	30,862	\$56.64	-	1.17	2,972,237	Overweight	\$66.80		1%	-8%	1%
NEW	COLM	Columbia Sportswear Co	4.5x	Cons Disc.	6,288	\$93.08	1.04%	0.71	293,334	Overweight	\$116.00		3%	-4%	0%
NEW	GDDY	Godaddy Inc	4.5x	Tech	12,924	\$73.03	-	0.74	1,651,288	Buy	\$87.00		12%	-7%	10%
NEW	VG	Vonage Hldgs Corp	4.4x	Com Svcs.	2,014	\$8.32	-	0.15	2,455,788	Overweight	\$14.70		-15%	-20%	-29%
NEW	GHDX	Genomic Health Inc	4.4x	Health	2,385	\$63.44	-	1.07	412,139	Hold	\$72.00		-5%	-3%	-30%
NEW	TPIC	Tpi Composites Inc	4.4x	Industrials	567	\$16.12	-	1.64	560,052	Buy	\$26.40		-21%	-35%	-41%
NEW	POL	Polyone Corp	4.4x	Materials	2,575	\$33.48	2.48%	1.29	487,292	Overweight	\$37.00		4%	22%	-4%
NEW	CENX	Century Alum Co	4.3x	Materials	740	\$8.33	-	2.00	1,216,029	Overweight	\$8.90		43%	3%	-15%
NEW	AGEN	Agenus Inc	4.2x	Health	506	\$3.69	-	1.32	876,128	Buy	\$5.00		42%	40%	78%
NEW	RE	Everest Re Group Ltd	4.2x	Financials	10,749	\$263.59	2.14%	0.54	285,371	Overweight	\$265.50		3%	7%	18%
NEW	INGN	Inogen Inc	4.2x	Health	1,515	\$69.05	-	1.98	562,283	Overweight	\$68.70		27%	-24%	-56%

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

Technical Screens

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

List of Screens & Key Metrics

Most Oversold - Bollinger Bands

Top 25 stocks most oversold vs 50dma

Medium-term	25 NEW	1W: ↑ 0.3%	1M: ↓ -1.8%
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Bullish 50/200dma Crossovers

Stocks with 50dma crossing higher than the 200dma

Medium-term	25 NEW	1W: ↑ 5.8%	1M: ↑ 15.3%
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Gap Ups

Top 25 stocks with the best 1-week price change

Short-term	24 NEW	1W: ↑ 3.3%	1M: ↑ 6.5%
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Most Oversold - Bollinger Bands

Top 25 stocks most oversold vs 50dma

Short-term

Medium-term

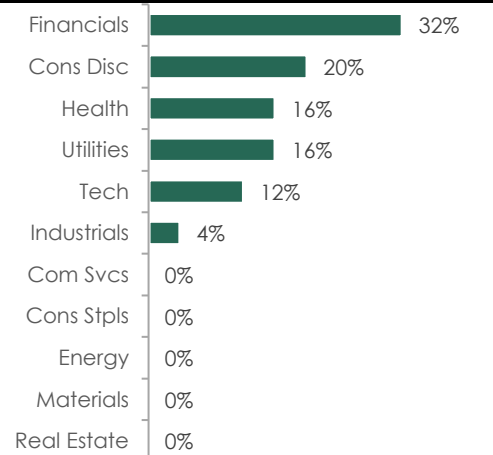
Long-term

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

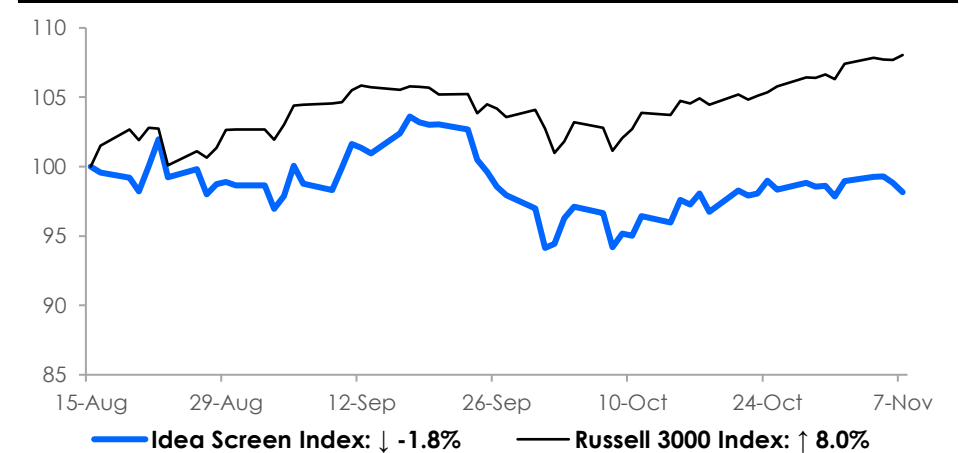
Example: -1.8 = The current stock price is 1.8 stdev (based on recent volatility) below the 50dma

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

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	Stdev vs 50dma	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	EXPE	Expedia Group Inc	-6.2	Cons Disc.	13,736	\$98.29	1.00%	1.27	1,358,601	Overweight	\$136.10		-28%	-20%	-23%
NEW	RP	Realpage Inc	-4.8	Tech	5,056	\$53.36	-	0.79	435,149	Buy	\$70.70		-12%	-11%	-2%
NEW	RCII	Rent A Ctr Inc New	-4.4	Financials	1,215	\$22.39	1.04%	0.21	761,415	Hold	\$29.00		-13%	-15%	55%
NEW	TRIP	Tripadvisor Inc	-4.3	Cons Disc.	4,004	\$31.65	-	2.32	1,627,257	Hold	\$44.00		-22%	-42%	-45%
NEW	LTRPA	Liberty TripAdvisor Hldgs In	-4.2	Cons Disc.	538	\$7.04	-	3.15	413,329	Hold	\$8.00		-27%	-54%	-58%
NEW	CTRE	Caretrust Reit Inc	-3.8	Financials	2,052	\$21.47	4.01%	0.16	754,515	Overweight	\$26.00		-11%	-11%	11%
NEW	BKI	Black Knight Inc	-3.7	Tech	8,520	\$56.96	-	0.66	788,538	Buy	\$65.30		-11%	5%	14%
NEW	VIVO	Meridian Bioscience Inc	-3.6	Health	352	\$8.25	-	0.25	274,682	Underweight	\$9.00		-16%	-27%	-51%
NEW	SUPN	Supernus Pharmaceuticals Inc	-3.5	Health	1,109	\$21.15	-	1.16	648,068	Overweight	\$33.30		-24%	-43%	-53%
NEW	FLDM	Fluidigm Corp Del	-3.5	Health	174	\$2.51	-	1.41	858,276	Overweight	\$8.30		-49%	-78%	-68%
NEW	EPR	Epr Pptys	-3.5	Financials	5,753	\$73.33	6.03%	0.40	400,567	Hold	\$80.50		-6%	-5%	4%
NEW	HOLX	Hologic Inc	-3.4	Health	12,350	\$46.20	-	0.75	1,725,778	Overweight	\$53.30		-4%	1%	12%
NEW	PNW	Pinnacle West Cap Corp	-3.4	Utilities	9,863	\$87.82	3.43%	0.15	901,981	Hold	\$99.40		-7%	-6%	3%
NEW	NSP	Insperty Inc	-3.3	Industrials	2,762	\$69.05	1.76%	2.43	520,173	Overweight	\$107.00		-35%	-41%	-41%
NEW	BKNG	Booking Hldgs Inc	-3.3	Cons Disc.	78,644	\$1,849.93	-	1.42	295,231	Overweight	\$2,084.20		-10%	4%	-7%
NEW	CONE	Cyrusone Inc	-3.3	Financials	7,479	\$66.07	2.91%	-0.34	1,025,443	Overweight	\$75.10		-7%	11%	20%
NEW	SJI	South Jersey Inds Inc	-3.2	Utilities	2,834	\$30.67	3.69%	0.68	458,040	Overweight	\$35.00		-5%	-3%	-3%
NEW	WELL	Welltower Inc	-3.2	Financials	33,779	\$83.25	4.10%	0.03	1,928,994	Overweight	\$91.80		-8%	10%	20%
NEW	FCPT	Four Corners Ppty Tr Inc	-3.1	Financials	1,876	\$27.22	4.19%	0.14	310,495	Overweight	\$31.30		-5%	-4%	0%
NEW	SHAK	Shake Shack Inc	-3.1	Cons Disc.	1,925	\$63.00	-	-0.20	1,258,755	Overweight	\$77.60		-23%	10%	22%
NEW	APTS	Preferred Apt Cmnty Inc	-3.1	Financials	577	\$12.99	7.88%	0.47	300,612	Overweight	\$16.00		-9%	-18%	-16%
NEW	IDA	Idacorp Inc	-3.1	Utilities	5,202	\$103.22	2.55%	0.31	287,479	Hold	\$111.00		-4%	3%	5%
NEW	NWE	Northwestern Corp	-3.0	Utilities	3,511	\$69.59	3.26%	0.44	307,507	Underweight	\$73.30		-4%	-2%	14%
NEW	PLT	Plantronics Inc New	-3.0	Tech	981	\$24.78	2.40%	1.85	563,945	Buy	\$41.80		-37%	-51%	-58%
NEW	ESS	Essex Ppty Tr Inc	-3.0	Financials	20,805	\$314.83	2.45%	0.25	315,936	Overweight	\$335.60		-4%	13%	23%

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



Bullish 50/200dma Crossovers

Stocks with 50dma crossing higher than the 200dma

Short-term

Medium-term

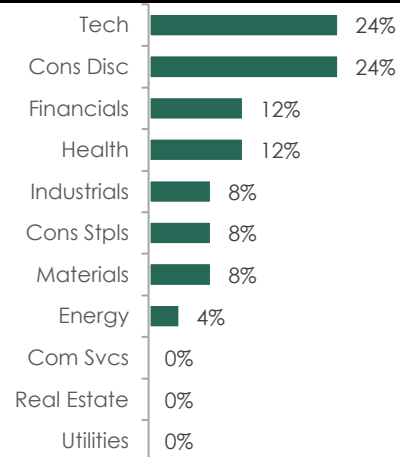
Long-term

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

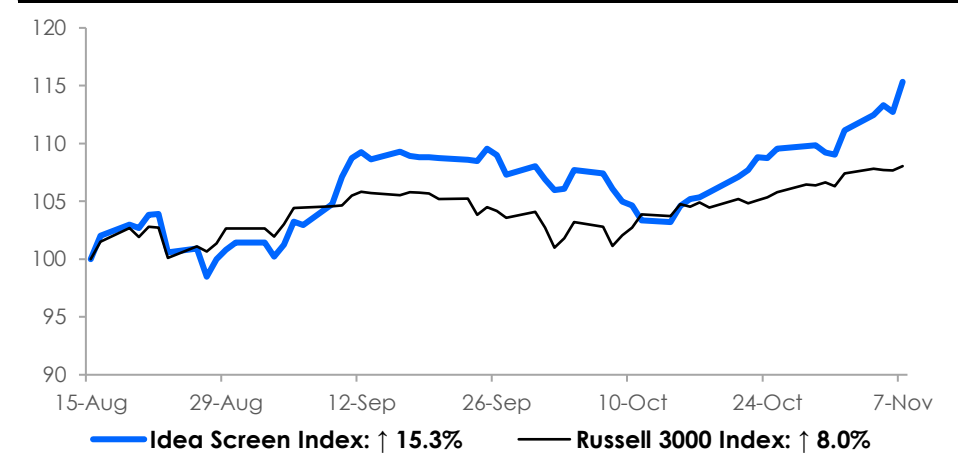
Example: The top company in the screen is the (1) most recent company to experience a 50/200dma crossover event and (2) has the highest difference between the 50dma and 200dma.

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

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	50dma vs 200dma	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	RRD	Donnelley R R & Sons Co	+3.9%	Industrials	272	\$3.83	3.07%	1.96	1,213,625	Buy	\$6.50		-12%	8%	-41%
NEW	AKRX	Akorn Inc	+3.8%	Health	578	\$4.58	-	-0.22	1,853,872	Hold	\$6.80		-8%	29%	-31%
NEW	SGMS	Scientific Games Corp	+3.2%	Cons Disc.	2,513	\$26.98	-	2.02	991,741	Overweight	\$28.70		12%	43%	27%
NEW	TSLA	Tesla Inc	+2.7%	Cons Disc.	60,479	\$335.54	-	1.92	7,677,865	Hold	\$306.40		7%	36%	-4%
NEW	LYB	Lyondellbasell Industries N	+2.3%	Materials	32,504	\$97.49	4.33%	2.19	2,560,905	Overweight	\$99.30		9%	17%	1%
NEW	STMP	Stamps Com Inc	+1.9%	Tech	1,387	\$80.82	-	3.23	522,632	Overweight	\$81.00		-4%	-3%	-54%
NEW	HAIN	Hain Celestial Group Inc	+1.8%	Cons Stpls.	2,669	\$25.55	-	1.00	1,132,470	Hold	\$21.40		8%	8%	-2%
NEW	PII	Polaris Inc	+1.8%	Cons Disc.	6,325	\$103.39	2.40%	2.27	675,309	Overweight	\$112.00		5%	11%	9%
NEW	VECO	Veeco Instrs Inc Del	+1.8%	Tech	768	\$15.69	-	0.98	273,022	Overweight	\$15.40		15%	9%	72%
NEW	ADT	Adt Inc	+1.7%	Industrials	5,764	\$7.79	1.78%	1.95	1,843,539	Overweight	\$8.10		1%	12%	5%
NEW	THC	Tenet Healthcare Corp	+1.6%	Health	3,103	\$30.00	-	1.70	1,323,355	Hold	\$29.40		18%	38%	13%
NEW	TIF	Tiffany & Co New	+1.5%	Cons Disc.	15,100	\$125.00	1.86%	2.15	2,688,250	Overweight	\$121.70		0%	20%	7%
NEW	EAT	Brinker Intl Inc	+1.5%	Cons Disc.	1,737	\$46.49	3.26%	0.62	1,113,856	Overweight	\$48.00		5%	8%	-5%
NEW	ARW	Arrow Electrs Inc	+1.4%	Tech	6,800	\$81.79	-	1.60	616,460	Hold	\$81.60		3%	11%	9%
NEW	APH	Amphenol Corp New	+1.4%	Tech	30,399	\$102.53	0.97%	1.46	1,276,335	Overweight	\$107.20		2%	7%	12%
NEW	NSIT	Insight Enterprises Inc	+1.4%	Tech	2,271	\$63.47	-	1.15	334,834	Overweight	\$69.00		3%	12%	41%
NEW	BLMN	Bloomin Brands Inc	+1.3%	Cons Disc.	2,013	\$23.18	1.72%	0.71	1,430,923	Overweight	\$23.80		17%	17%	6%
NEW	PETS	Petmed Express Inc	+1.2%	Cons Stpls.	467	\$23.14	4.61%	0.59	813,175	Hold	\$22.30		-1%	17%	-22%
NEW	FITB	Fifth Third Bancorp	+1.2%	Financials	21,924	\$30.51	3.15%	1.41	5,308,374	Overweight	\$31.20		5%	9%	10%
NEW	CAH	Cardinal Health Inc	+1.1%	Health	15,556	\$53.20	3.74%	1.11	2,765,791	Hold	\$50.50		8%	9%	-1%
NEW	DK	Delek Us Hldgs Inc New	+1.1%	Energy	2,931	\$38.90	2.96%	2.61	1,241,477	Overweight	\$42.40		-3%	1%	-1%
NEW	GORO	Gold Resource Corp	+1.0%	Materials	281	\$4.27	0.91%	1.39	883,122	Buy	\$7.30		-3%	15%	3%
NEW	MDRX	Allscripts Healthcare Solutn	+0.9%	Tech	1,830	\$11.27	-	1.25	1,648,326	Hold	\$12.20		3%	11%	5%
NEW	BXS	Bancorpsouth Bk Tupelo Miss	+0.9%	Financials	3,261	\$31.61	2.34%	1.18	423,179	Hold	\$32.40		3%	5%	9%
NEW	CSFL	Centerstate Bk Corp	+0.8%	Financials	3,284	\$26.25	1.68%	1.23	645,697	Overweight	\$26.40		4%	8%	6%



Gap Ups

Top 25 stocks with the best 1-week price change

Short-term

Medium-term

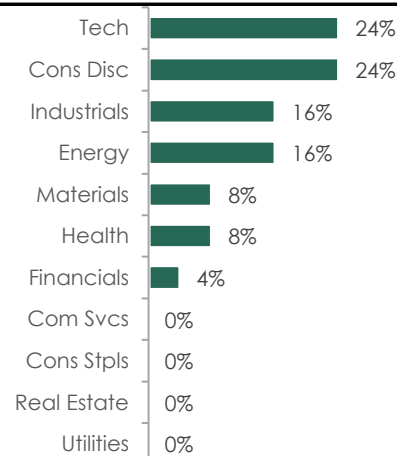
Long-term

Calculation: Best 1-week % price change

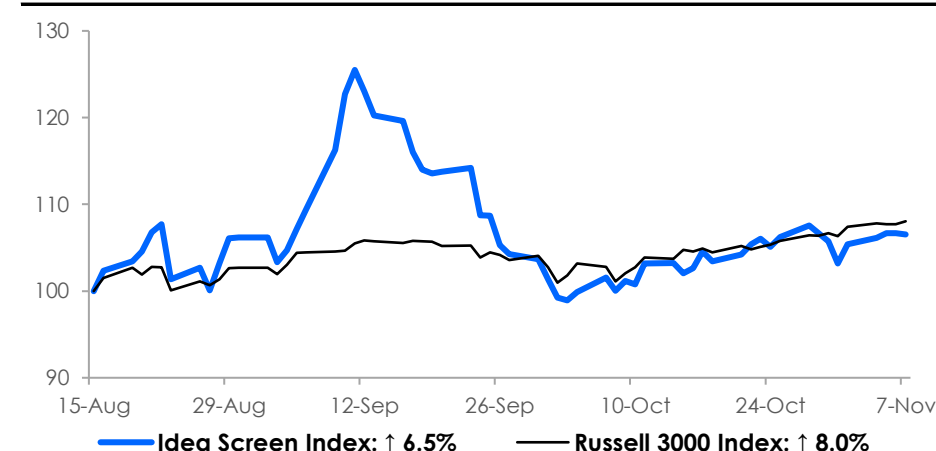
Example: +25% = Current stock price is 25% higher than 1-week ago

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

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	1W Price % Change	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	CRC	California Res Corp	+62.1%	Energy	444	\$9.06	-	3.39	3,986,450	Hold	\$17.80		62%	-55%	-69%
NEW	IVC	Invacare Corp	+45.9%	Health	379	\$11.26	0.63%	1.15	448,987	Overweight	\$17.00		46%	57%	57%
NEW	CENX	Century Alum Co	+42.9%	Materials	740	\$8.33	-	2.00	1,216,029	Overweight	\$8.90		43%	3%	-15%
NEW	BE	Bloom Energy Corp	+40.5%	Industrials	301	\$4.30	-	2.54	2,731,906	Overweight	\$11.60		41%	-70%	-76%
NEW	REI	Ring Energy Inc	+40.4%	Energy	158	\$2.33	-	1.84	1,312,554	Overweight	\$4.50		40%	-52%	-70%
	SCOR	Comscore Inc	+39.0%	Industrials	215	\$3.21	-	2.90	952,287	Overweight	\$4.90		39%	-74%	-81%
NEW	SGRY	Surgery Partners Inc	+36.5%	Health	537	\$10.85	-	2.49	348,933	Overweight	\$12.50		36%	-1%	-21%
NEW	VSTO	Vista Outdoor Inc	+35.1%	Cons Disc.	523	\$9.05	-	1.74	795,159	Overweight	\$8.30		35%	0%	-36%
NEW	COMM	Commscope Hldg Co Inc	+33.4%	Tech	2,900	\$14.94	-	2.48	4,493,238	Overweight	\$18.70		33%	-36%	-39%
NEW	MRC	Mrc Global Inc	+32.9%	Cons Disc.	1,241	\$15.10	-	2.19	1,009,037	Overweight	\$15.90		33%	-11%	-13%
NEW	WIFI	Boingo Wireless Inc	+32.2%	Tech	552	\$12.52	-	1.64	730,395	Buy	\$23.60		32%	-45%	-50%
NEW	MAXR	Maxar Technologies Inc	+32.0%	Tech	667	\$14.74	0.35%	1.78	474,396	Hold	\$14.60		32%	62%	-38%
NEW	YRCW	Yrc Worldwide Inc	+31.3%	Industrials	160	\$4.40	-	3.39	1,312,012	Overweight	\$9.40		31%	-37%	-34%
NEW	XOG	Extraction Oil And Gas Inc	+31.2%	Energy	307	\$2.23	-	1.28	3,203,934	Hold	\$4.50		31%	-49%	-76%
NEW	AXL	American Axle & Mfg Hldgs Inc	+29.8%	Cons Disc.	1,220	\$10.85	-	4.11	2,874,852	Overweight	\$13.40		30%	-16%	-16%
NEW	NPTN	Neophotonics Corp	+29.2%	Tech	403	\$8.50	-	2.83	1,052,762	Overweight	\$8.40		29%	37%	-4%
NEW	SBH	Sally Beauty Hldgs Inc	+29.0%	Cons Disc.	2,411	\$20.00	-	-0.10	1,632,414	Underweight	\$17.00		29%	22%	6%
NEW	EXPR	Express Inc	+28.9%	Cons Disc.	279	\$4.15	-	1.57	1,499,123	Hold	\$3.60		29%	9%	-56%
NEW	LOCO	El Pollo Loco Hldgs Inc	+28.7%	Cons Disc.	522	\$14.96	-	1.13	418,170	Overweight	\$14.50		29%	30%	-10%
NEW	TRUP	Trupanion Inc	+28.4%	Financials	1,058	\$30.42	-	1.80	311,309	Buy	\$36.90		28%	-7%	13%
NEW	PDCE	Pdc Energy Inc	+28.3%	Energy	1,603	\$25.59	-	2.09	1,610,309	Buy	\$43.70		28%	-31%	-48%
NEW	TMST	Timkensteel Corp	+27.9%	Materials	322	\$7.19	-	2.27	348,415	Overweight	\$8.10		28%	-27%	-43%
NEW	SYNA	Synaptics Inc	+27.4%	Tech	1,766	\$53.65	-	1.78	550,271	Hold	\$36.40		27%	60%	49%
NEW	LASR	Nlight Inc	+27.1%	Tech	640	\$16.98	-	2.16	327,580	Overweight	\$18.60		27%	-34%	-20%
NEW	TGI	Triumph Group Inc New	+26.9%	Industrials	1,320	\$26.36	0.70%	0.87	416,555	Hold	\$26.60		27%	13%	22%

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

Analyst Ratings Screens

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

List of Screens & Key Metrics

Recent Upgrades

Top 25 stocks by net analyst upgrades over 1-month

Long-term	9 NEW	1W: ↑ 0.8%	1M: ↑ 13.2%
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Analyst Price Target Upside

Top 25 stocks with most upside to 1Y price target

Long-term	14 NEW	1W: ↑ 10.1%	1M: ↑ 12.1%
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Recent Upgrades

Top 25 stocks by net analyst upgrades over 1-month

Short-term

Medium-term

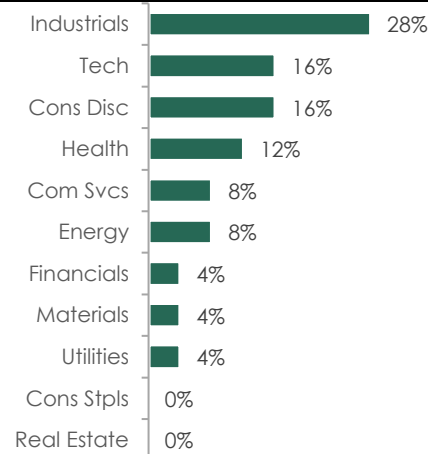
Long-term

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

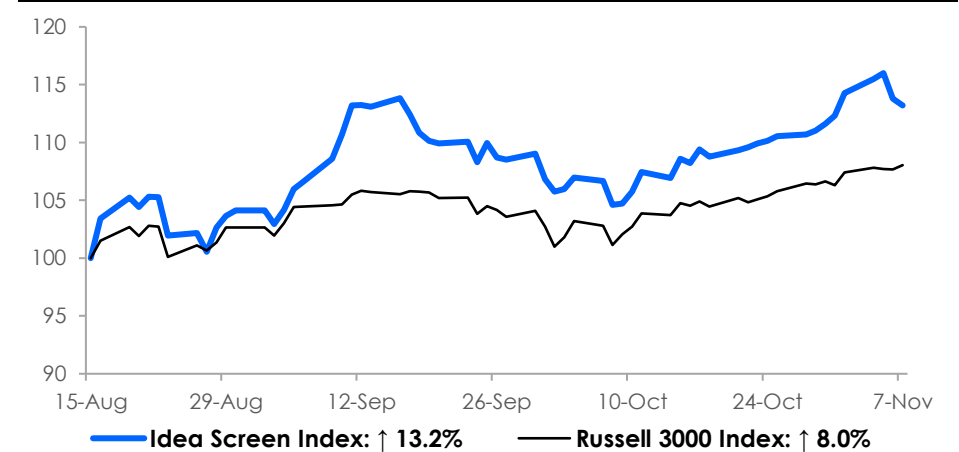
Example: -1.0 / 2.0 = The average analyst rating moved down 1 point from 3.0 (sell rating) to 2.0 (hold rating)





















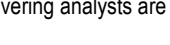



How to Use: Highlights companies upgraded from Hold to Buy, Sell to Hold, or Sell to Buy.

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	Change / Current	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
	LPG	Dorian Lpg Ltd	-0.3 / 1.0	Industrials	680	\$12.45	-	2.07	458,688	Buy	\$15.20		0%	58%	50%
	NAT	Nordic American Tankers Limi	-0.3 / 1.4	Industrials	473	\$3.32	2.63%	0.83	3,048,020	Overweight	\$4.90		-7%	57%	-2%
NEW	TDS	Telephone & Data Sys Inc	-0.3 / 1.0	Com Svcs.	2,617	\$24.35	2.80%	2.08	826,806	Buy	\$38.40		-7%	-24%	-31%
NEW	USM	United States Cellular Corp	-0.3 / 1.3	Com Svcs.	1,898	\$35.72	-	2.30	301,217	Overweight	\$50.80		-4%	-26%	-34%
NEW	ACM	Aecom	-0.2 / 1.3	Industrials	6,661	\$42.23	-	1.29	1,044,947	Overweight	\$45.80		6%	28%	26%
NEW	DBD	Diebold Nxdf Inc	-0.2 / 1.6	Tech	624	\$8.12	-	2.61	1,334,834	Overweight	\$13.00		16%	-26%	68%
	PBI	Pitney Bowes Inc	-0.2 / 1.8	Industrials	856	\$5.01	3.92%	2.70	2,933,539	Hold	\$5.50		14%	-10%	-38%
	VRA	Vera Bradley Inc	-0.2 / 1.8	Cons Disc.	399	\$11.74	-	0.59	379,704	Hold	\$11.50		9%	-4%	-13%
	SABR	Sabre Corp	-0.2 / 1.5	Tech	6,190	\$22.60	2.49%	0.96	1,756,644	Overweight	\$26.50		-4%	8%	-10%
	EEFT	Euronet Worldwide Inc	-0.2 / 1.0	Tech	7,986	\$146.57	-	0.27	407,837	Buy	\$181.10		5%	-3%	31%
NEW	HALO	Halozyne Therapeutics Inc	-0.2 / 1.6	Health	2,450	\$16.75	-	0.95	944,291	Overweight	\$19.80		9%	-2%	5%
NEW	BMCH	Bmc Stk Hldgs Inc	-0.2 / 1.5	Industrials	1,866	\$28.00	-	0.52	440,149	Overweight	\$29.90		4%	23%	58%
	QEP	Qep Res Inc	-0.2 / 1.8	Energy	863	\$3.63	2.22%	1.41	7,268,929	Hold	\$5.80		9%	-51%	-63%
	RAMP	Liveramp Hldgs Inc	-0.2 / 1.1	Tech	3,106	\$45.92	-	1.32	553,971	Buy	\$63.70		17%	-18%	-2%
	BKH	Black Hills Corp	-0.2 / 1.7	Utilities	4,586	\$75.10	2.83%	0.34	380,173	Overweight	\$79.80		-5%	1%	20%
	MUSA	Murphy Usa Inc	-0.2 / 2.0	Cons Disc.	3,576	\$116.24	-	1.05	373,846	Hold	\$103.70		-1%	36%	42%
	NFG	National Fuel Gas Co N J	-0.2 / 1.8	Energy	4,017	\$46.54	3.78%	0.65	654,177	Hold	\$48.50		3%	-18%	-14%
	BAND	Bandwidth Inc	-0.2 / 1.3	Industrials	845	\$47.57	-	0.10	258,929	Overweight	\$71.30		-15%	-34%	-3%
	JBLU	Jetblue Awys Corp	-0.2 / 1.6	Industrials	5,651	\$19.58	-	1.19	4,820,939	Overweight	\$21.50		1%	6%	8%
	FBM	Foundation Bldg Matls Inc	-0.2 / 1.2	Cons Disc.	896	\$20.84	-	0.31	460,549	Buy	\$23.40		12%	45%	109%
	VRRM	Verra Mobility Corp	-0.1 / 1.1	Financials	2,368	\$14.93	-	-0.04	1,036,742	Buy	\$17.30		4%	7%	49%
	PEN	Penumbra Inc	-0.1 / 1.0	Health	6,017	\$172.93	-	1.56	551,865	Buy	\$178.80		11%	33%	11%
NEW	DIN	Dine Brands Global Inc	-0.1 / 1.1	Cons Disc.	1,307	\$77.86	3.53%	0.36	310,344	Buy	\$94.40		6%	-11%	-14%
NEW	SMG	Scotts Miracle Gro Co	-0.1 / 1.5	Materials	5,658	\$101.96	2.24%	0.34	470,408	Overweight	\$112.00		2%	12%	35%
NEW	INSP	Inspire Med Sys Inc	-0.1 / 1.3	Health	1,428	\$59.74	-	0.60	272,125	Overweight	\$71.30		-2%	14%	14%

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



Analyst Price Target Upside

Top 25 stocks with most upside to 1Y price target

Short-term

Medium-term

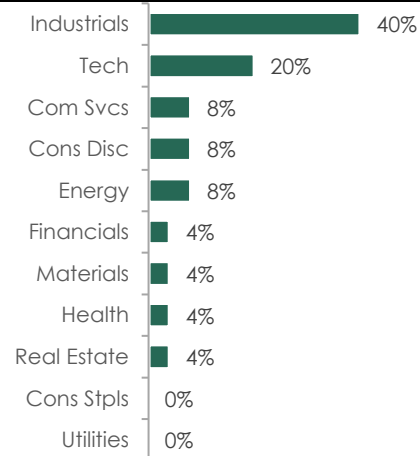
Long-term

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

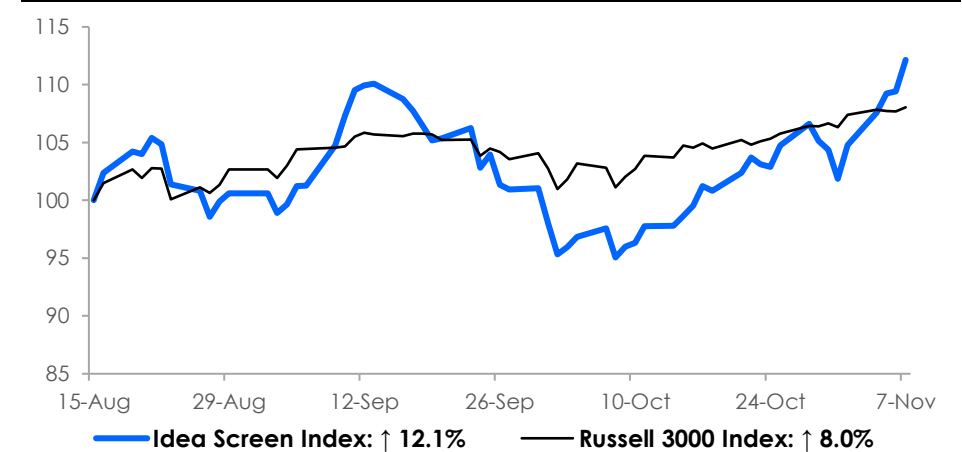
Example: 40% = Average analyst price target is 40% higher than the current share price

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

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	Upside to 1Y Price Target	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	HPR	Highpoint Res Corp	156%	Energy	284	\$1.33	-	1.99	1,067,461	Hold	\$3.40		25%	-44%	-72%
	CSLT	Castlight Health Inc	127%	Tech	171	\$1.54	-	2.53	621,835	Overweight	\$3.50		2%	-58%	-40%
	YRCW	Yrc Worldwide Inc	114%	Industrials	160	\$4.40	-	3.39	1,312,012	Overweight	\$9.40		31%	-37%	-34%
	GLNG	Golar Lng Ltd Bermuda	82%	Industrials	1,350	\$13.33	-	0.77	1,418,509	Buy	\$24.30		-3%	-30%	-55%
	EVH	Evolent Health Inc	81%	Industrials	782	\$9.33	-	0.42	1,220,404	Buy	\$16.90		22%	-32%	-64%
NEW	NDLS	Noodles & Co	80%	Cons Disc.	246	\$5.57	-	0.84	409,860	Overweight	\$10.00		5%	-25%	-42%
NEW	CYRX	Cryoport Inc	79%	Industrials	508	\$14.28	-	0.53	651,525	Buy	\$25.50		2%	-11%	24%
	DSKE	Daseke Inc	76%	Industrials	191	\$2.95	-	3.43	338,044	Buy	\$5.20		10%	-45%	-45%
NEW	MESA	Mesa Air Group Inc	61%	Industrials	239	\$7.60	-	2.46	349,042	Buy	\$12.20		0%	-17%	-46%
	SCOR	Comscore Inc	53%	Industrials	215	\$3.21	-	2.90	952,287	Overweight	\$4.90		39%	-74%	-81%
NEW	NAT	Nordic American Tankers Limi	48%	Industrials	473	\$3.32	2.63%	0.83	3,048,020	Overweight	\$4.90		-7%	57%	-2%
	CURO	Curo Group Hldgs Corp	40%	Financials	597	\$14.39	-	0.25	254,929	Buy	\$20.20		3%	20%	-10%
	TROX	Tronox Holdings Plc	40%	Materials	1,518	\$10.70	1.72%	4.27	1,372,865	Overweight	\$15.00		26%	-11%	-18%
NEW	RAMP	Liveramp Hldgs Inc	39%	Tech	3,106	\$45.92	-	1.32	553,971	Buy	\$63.70		17%	-18%	-2%
NEW	NXST	Nexstar Media Group Inc	36%	Com Svcs.	4,699	\$101.91	1.82%	0.88	477,955	Buy	\$138.70		5%	-7%	22%
NEW	TRUE	Truecar Inc	34%	Tech	388	\$3.65	-	0.39	1,251,010	Hold	\$4.90		11%	-48%	-61%
NEW	YETI	Yeti Hldgs Inc	33%	Industrials	2,503	\$29.16	-	3.15	1,075,896	Overweight	\$38.90		-12%	2%	75%
NEW	PLUG	Plug Power Inc	32%	Tech	673	\$2.66	-	0.54	4,098,364	Overweight	\$3.50		0%	8%	38%
	GTN	Gray Television Inc	30%	Com Svcs.	1,903	\$18.94	-	0.99	809,010	Buy	\$24.70		15%	-14%	-3%
NEW	NEO	Neogenomics Inc	30%	Health	2,286	\$22.01	-	0.48	779,758	Buy	\$28.60		-4%	-2%	22%
NEW	IIVI	Ii Vi Inc	30%	Tech	3,294	\$36.49	-	2.07	1,285,609	Overweight	\$47.30		10%	-6%	-21%
	RDFN	Redfin Corp	29%	Real Estate	1,648	\$17.95	-	1.58	868,747	Overweight	\$23.20		3%	-13%	16%
NEW	KFY	Korn Ferry	27%	Industrials	2,182	\$38.99	1.03%	0.67	424,527	Overweight	\$49.60		6%	-15%	-19%
NEW	HLX	Helix Energy Solutions Grp I	27%	Energy	1,253	\$8.42	-	2.88	1,100,333	Buy	\$10.70		-2%	13%	-1%
	MBUU	Malibu Boats Inc	26%	Cons Disc.	780	\$38.01	-	1.24	259,666	Buy	\$48.00		17%	-9%	-22%

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

Short Interest Screens

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

List of Screens & Key Metrics

Short Squeeze Candidates

Top 25 stocks with high short interest but improving price momentum

Short-term	9 NEW	1W: ↑ 6.4%	1M: ↑ 18.9%
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1-Month Decrease in Short Interest

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

Medium-term	1 NEW	1W: ↑ 0.2%	1M: ↑ 9.9%
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Short Squeeze Candidates

Top 25 stocks with high short interest but improving price momentum

Short-term

Medium-term

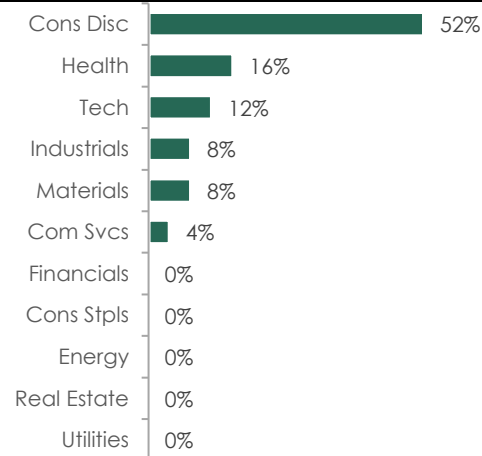
Long-term

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

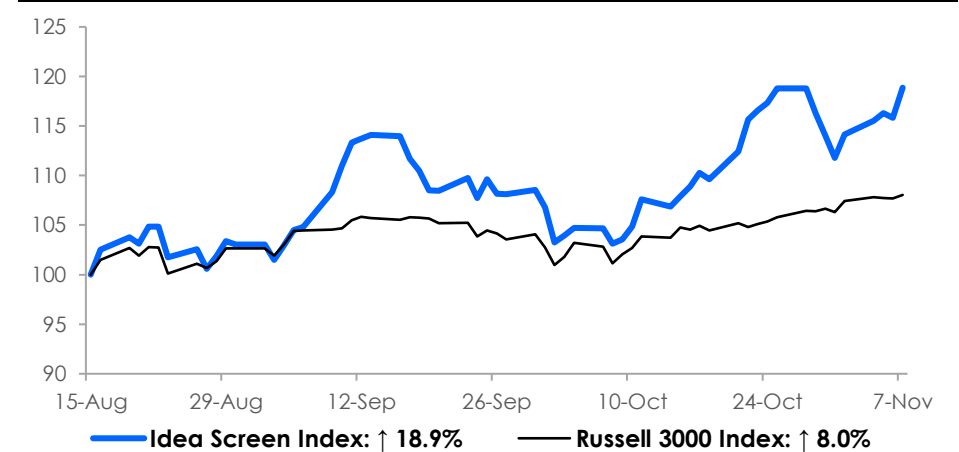
Example: 20% / 1% = Stock with 20% short interest that currently sits 1% below its highest price over the last 3 Months





















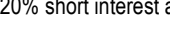



How to Use: Identify companies with strong, negative investor sentiment that have seen recent strong, upward price movement and could be close to a breakout above a recent high that could lead to a short squeeze.

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	S.I. / % below 3M High	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	ERI	Eldorado Resorts Inc	23% / 0.1%	Cons Disc.	3,911	\$50.43	-	1.57	1,489,077	Buy	\$61.50		13%	9%	33%
	DISCA	Discovery Inc	23% / 0.2%	Com Svcs.	15,841	\$31.03	-	1.18	3,604,709	Overweight	\$34.30		15%	8%	-6%
	PZZA	Papa Johns Intl Inc	34% / 0.4%	Cons Disc.	1,989	\$62.58	1.47%	1.21	1,056,810	Overweight	\$65.80		7%	22%	11%
	DKS	Dicks Sporting Goods Inc	30% / 0.5%	Cons Disc.	2,727	\$41.39	2.69%	1.26	2,192,990	Hold	\$38.90		6%	15%	12%
	BKE	Buckle Inc	36% / 0.8%	Cons Disc.	1,209	\$24.57	4.53%	1.60	605,011	Underweight	\$18.00		17%	30%	9%
NEW	ANF	Abercrombie & Fitch Co	21% / 0.9%	Cons Disc.	1,139	\$18.12	4.49%	1.64	2,664,771	Hold	\$17.70		12%	-38%	-9%
	UI	Ubiquiti Inc	25% / 1.1%	Tech	8,446	\$129.99	0.94%	1.95	336,763	Underweight	\$115.50		3%	-21%	38%
NEW	CATM	Cardtronics Plc	20% / 1.1%	Industrials	1,729	\$38.76	-	0.40	485,190	Overweight	\$44.80		13%	12%	8%
NEW	KEM	Kemet Corp	24% / 1.3%	Tech	1,379	\$23.76	0.86%	1.83	1,126,538	Buy	\$25.70		9%	34%	5%
	URBN	Urban Outfitters Inc	24% / 1.3%	Cons Disc.	2,995	\$30.57	-	1.67	2,914,849	Overweight	\$27.90		7%	8%	-25%
NEW	PEN	Penumbra Inc	20% / 1.5%	Health	6,017	\$172.93	-	1.56	551,865	Buy	\$178.80		11%	33%	11%
NEW	X	United States Stl Corp New	33% / 1.6%	Materials	2,306	\$13.56	1.56%	3.20	15,354,205	Hold	\$10.70		18%	-17%	-54%
	SNBR	Sleep Number Corp	22% / 1.7%	Cons Disc.	1,457	\$51.26	-	1.74	481,114	Hold	\$44.60		7%	48%	32%
	DDD	3-D Sys Corp Del	24% / 1.7%	Tech	1,140	\$9.63	-	2.56	1,466,857	Hold	\$8.50		1%	-9%	-29%
	GPPE	Green Plains Inc	22% / 1.7%	Materials	582	\$15.25	-	2.24	863,585	Buy	\$18.80		24%	-5%	-12%
NEW	TSLA	Tesla Inc	28% / 1.7%	Cons Disc.	60,479	\$335.54	-	1.92	7,677,865	Hold	\$306.40		7%	36%	-4%
	GNC	Gnc Hldgs Inc	35% / 1.9%	Cons Disc.	266	\$3.14	-	2.72	1,364,771	Overweight	\$3.80		19%	55%	-28%
NEW	KNX	Knight Swift Transn Hldgs In	31% / 1.9%	Industrials	6,587	\$38.63	0.62%	1.68	1,915,518	Overweight	\$42.90		6%	21%	15%
	EAT	Brinker Intl Inc	33% / 2.3%	Cons Disc.	1,737	\$46.49	3.26%	0.62	1,113,856	Overweight	\$48.00		5%	8%	-5%
	JWN	Nordstrom Inc	30% / 2.8%	Cons Disc.	5,752	\$37.13	4.03%	1.35	4,393,849	Hold	\$34.30		3%	-6%	-44%
NEW	EXPR	Express Inc	20% / 3.0%	Cons Disc.	279	\$4.15	-	1.57	1,499,123	Hold	\$3.60		29%	9%	-56%
	LOCO	El Pollo Loco Hldgs Inc	22% / 3.1%	Cons Disc.	522	\$14.96	-	1.13	418,170	Overweight	\$14.50		29%	30%	-10%
	IVC	Invacare Corp	22% / 3.2%	Health	379	\$11.26	0.63%	1.15	448,987	Overweight	\$17.00		46%	57%	57%
	TDOC	Teladoc Health Inc	38% / 3.3%	Health	5,797	\$80.09	-	1.32	1,338,723	Buy	\$82.70		5%	30%	17%
	HCSG	Healthcare Svcs Grp Inc	22% / 3.4%	Health	1,871	\$25.24	3.18%	0.89	696,984	Overweight	\$28.40		4%	-26%	-43%

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



1-Month Decrease in Short Interest

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

Short-term

Medium-term

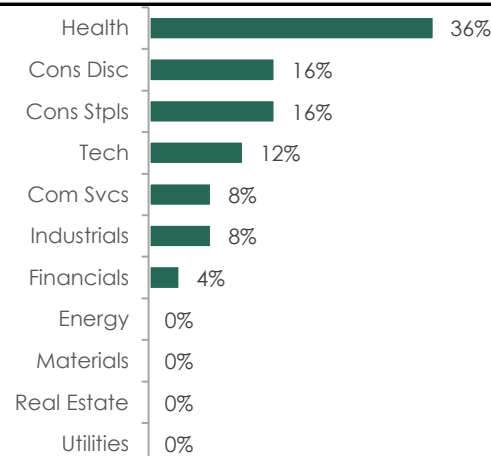
Long-term

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

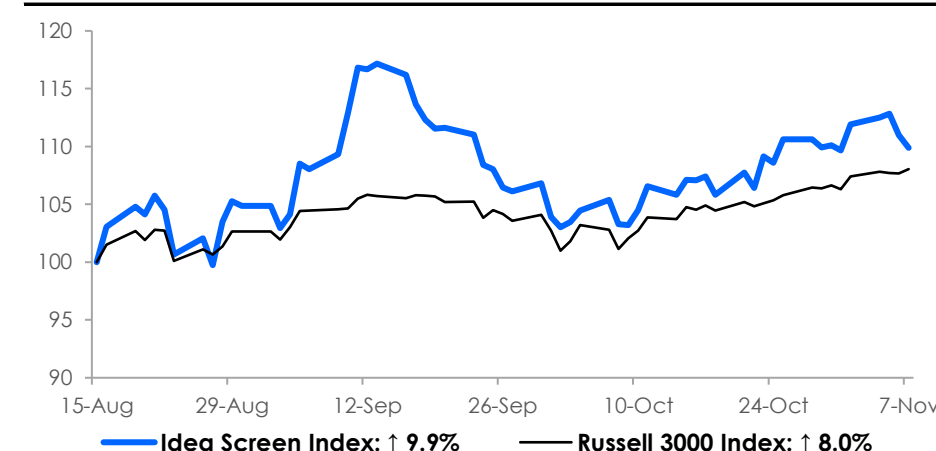
Example: -21% = Investors have covered short sales on 21% of the company's outstanding shares since 1-month ago

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

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	1M S.I. % Change	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
	PD	Pagerduty Inc	-11.3%	Tech	1,707	\$22.37	-	0.17	911,500	Overweight	\$40.30		-3%	-54%	
	AIMT	Aimmune Therapeutics Inc	-7.8%	Health	1,778	\$28.37	-	1.30	1,030,009	Overweight	\$48.30		2%	44%	-12%
	IIVI	Ii Vi Inc	-5.1%	Tech	3,294	\$36.49	-	2.07	1,285,609	Overweight	\$47.30		10%	-6%	-21%
	DOVA	Dova Pharmaceuticals Inc	-4.4%	Health	806	\$27.98	-	-0.27	514,604	Hold	\$28.40		-2%	175%	50%
	PGNX	Progenics Pharmaceuticals Inc	-4.3%	Health	521	\$6.02	-	1.82	1,285,727	Buy	\$9.40		13%	16%	7%
	DDS	Dillards Inc	-4.1%	Cons Disc.	1,500	\$71.50	0.85%	1.31	508,983	Underweight	\$45.80		4%	6%	-10%
	KPTI	Karyopharm Therapeutics Inc	-4.0%	Health	909	\$14.47	-	2.28	1,594,542	Buy	\$23.30		24%	205%	21%
NEW	BYND	Beyond Meat Inc	-3.8%	Cons Stpls.	4,784	\$78.99	-	2.13	3,985,653	Hold	\$114.50		-6%	0%	
	CWH	Camping World Hldgs Inc	-3.5%	Cons Disc.	365	\$9.77	3.27%	2.54	897,573	Hold	\$10.50		3%	-32%	-46%
	NBEV	New Age Beverages Corp	-3.5%	Cons Stpls.	205	\$2.62	-	-0.81	2,016,162	Overweight	\$7.00		-3%	-50%	-48%
	JBLU	Jetblue Airways Corp	-3.4%	Industrials	5,651	\$19.58	-	1.19	4,820,939	Overweight	\$21.50		1%	6%	8%
	RAD	Rite Aid Corp	-3.2%	Cons Stpls.	568	\$10.35	-	2.43	2,724,162	Sell	\$6.30		13%	27%	-59%
	STAG	Stag Indl Inc	-3.0%	Financials	3,989	\$30.00	4.74%	0.93	999,108	Overweight	\$33.30		-3%	4%	13%
	ADVM	Adverum Biotechnologies Inc	-3.0%	Health	525	\$8.14	-	1.33	1,964,768	Overweight	\$10.00		12%	20%	121%
	AMAG	Amag Pharmaceuticals Inc	-2.9%	Health	307	\$9.06	-	0.47	1,174,534	Hold	\$11.00		-7%	-13%	-51%
	EOLS	Evolus Inc	-2.8%	Health	414	\$15.09	-	1.91	357,816	Overweight	\$28.00		-5%	-36%	-6%
	CYRX	Cryoport Inc	-2.8%	Industrials	508	\$14.28	-	0.53	651,525	Buy	\$25.50		2%	-11%	24%
	LJPC	La Jolla Pharmaceutical Co	-2.7%	Health	186	\$6.86	-	8.57	307,521	Overweight	\$19.80		-2%	-11%	-58%
	PLAY	Dave & Busters Entmt Inc	-2.5%	Com Svcs.	1,280	\$41.53	1.55%	0.32	918,655	Overweight	\$44.50		4%	-28%	-31%
	TRIP	Tripadvisor Inc	-2.5%	Cons Disc.	4,004	\$31.65	-	2.32	1,627,257	Hold	\$44.00		-22%	-42%	-45%
	CHDN	Churchill Downs Inc	-2.4%	Cons Disc.	4,922	\$123.58	0.44%	1.01	254,990	Overweight	\$147.70		-5%	29%	34%
	PETS	Petmed Express Inc	-2.4%	Cons Stpls.	467	\$23.14	4.61%	0.59	813,175	Hold	\$22.30		-1%	17%	-22%
	CFMS	Conformis Inc	-2.4%	Health	135	\$1.97	-	1.35	855,566	Overweight	\$3.70		3%	-32%	218%
	CLDR	Cloudera Inc	-2.3%	Tech	2,422	\$8.66	-	-1.45	7,354,724	Overweight	\$9.40		2%	-20%	-41%
	NEWM	New Media Invst Group Inc	-2.2%	Com Svcs.	461	\$7.62	19.51%	0.70	1,933,413	Buy	\$11.00		-14%	-26%	-47%

Ownership Screens

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

List of Screens & Key Metrics

Institutional Ownership

Top 25 stocks by 1-month increase in institutional owners

Long-term	15 NEW	1W: ↑ 1.7%	1M: ↑ 13.7%
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Insider Buying

Top 25 stocks by 1-month insider buying

Long-term	20 NEW	1W: ↑ 1.8%	1M: ↑ 0.2%
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Institutional Ownership

Top 25 stocks by 1-month increase in institutional owners

Short-term

Medium-term

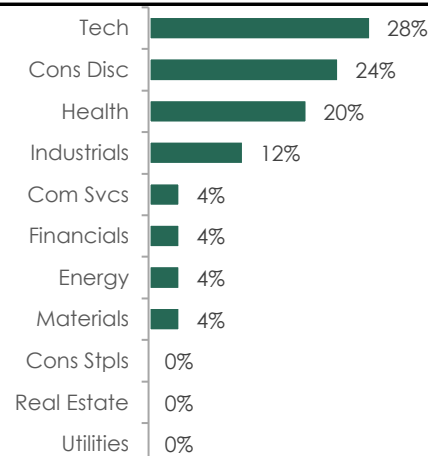
Long-term

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

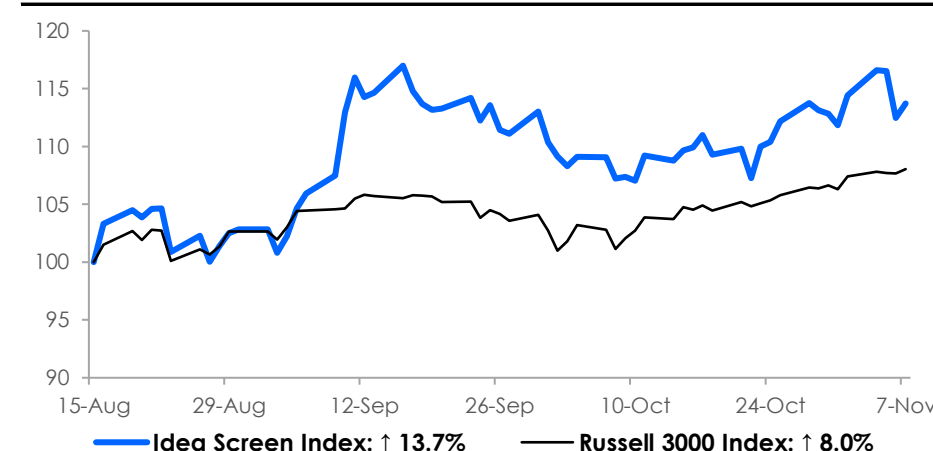
Example: 10% = Institutional investors purchased ~10% of the company's outstanding shares over the past month

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

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	% of Market Cap	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
	FSCT	Forescout Technologies Inc	13.6%	Tech	1,382	\$29.91	-	1.47	641,068	Overweight	\$37.50		-3%	-31%	7%
	ARMK	Aramark	8.9%	Cons Disc.	10,699	\$43.33	1.02%	-0.02	3,178,781	Overweight	\$46.70		-1%	47%	20%
	USAT	Usa Technologies Inc	6.2%	Tech	447	\$7.00	-	-0.01	1,512,931	Overweight	\$9.50		8%	20%	20%
	ZAGG	Zagg Inc	6.1%	Industrials	244	\$8.40	-	1.05	841,476	Overweight	\$12.50		14%	7%	-26%
	ROKU	Roku Inc	4.9%	Cons Disc.	10,119	\$118.46	-	1.53	17,947,970	Overweight	\$137.30		-20%	84%	101%
	PDLI	PdI Biopharma Inc	4.8%	Health	324	\$2.84	-	1.14	1,593,528	Hold	\$3.00		1%	-13%	-2%
	VRAY	Viewray Inc	4.6%	Health	261	\$2.65	-	0.75	2,445,791	Buy	\$7.00		2%	-67%	-72%
	LOVE	Lovesac Company	4.6%	Cons Disc.	207	\$14.24	-	1.38	304,495	Buy	\$35.80		-13%	-68%	-26%
	OAS	Oasis Pete Inc New	4.0%	Energy	969	\$3.01	-	1.31	13,031,032	Hold	\$4.80		15%	-44%	-71%
NEW	MNK	Mallinckrodt Pub Ltd Co	3.8%	Health	260	\$3.09	-	1.71	10,487,404	Hold	\$5.10		-2%	-81%	-90%
NEW	CARG	Cargurus Inc	3.7%	Tech	3,416	\$37.59	-	1.84	941,112	Buy	\$47.60		12%	-6%	-6%
NEW	CALA	Calithera Biosciences Inc	3.5%	Health	176	\$3.28	-	1.34	364,456	Buy	\$12.00		14%	-47%	-35%
NEW	GPRO	Gopro Inc	3.2%	Cons Disc.	557	\$4.45	-	1.52	5,272,703	Hold	\$5.30		7%	-28%	-23%
NEW	STMP	Stamps Com Inc	2.6%	Tech	1,387	\$80.82	-	3.23	522,632	Overweight	\$81.00		-4%	-3%	-54%
NEW	DBD	Diebold Nxd Inc	2.6%	Tech	624	\$8.12	-	2.61	1,334,834	Overweight	\$13.00		16%	-26%	68%
NEW	CDLX	Cardlytics Inc	2.5%	Tech	989	\$40.00	-	0.70	472,932	Buy	\$39.20		-5%	134%	101%
NEW	OI	Owens Ill Inc	2.0%	Materials	1,396	\$8.97	2.21%	2.60	2,291,142	Hold	\$11.60		6%	-50%	-49%
NEW	GME	Gamestop Corp New	1.9%	Cons Disc.	563	\$6.22	-	-1.19	6,996,254	Hold	\$5.00		14%	-29%	-58%
NEW	CWH	Camping World Hldgs Inc	1.6%	Cons Disc.	365	\$9.77	3.27%	2.54	897,573	Hold	\$10.50		3%	-32%	-46%
NEW	TRN	Trinity Inds Inc	1.1%	Industrials	2,649	\$21.59	3.15%	1.44	1,415,157	Overweight	\$22.30		9%	-1%	-4%
NEW	UPLD	Upland Software Inc	1.0%	Tech	994	\$39.38	-	0.42	346,664	Buy	\$54.60		5%	-11%	21%
	RUN	Sunrun Inc	1.0%	Industrials	1,737	\$14.77	-	0.91	1,716,594	Buy	\$22.40		-5%	-12%	12%
NEW	REXR	Rexford Indl Rlty Inc	0.9%	Financials	5,122	\$46.18	1.59%	0.57	626,865	Overweight	\$49.60		-4%	23%	39%
NEW	LGF.A	Lions Gate Entmnt Corp	0.9%	Com Svcs.	1,749	\$8.32	-	0.67	1,219,613	Buy	\$17.10		4%	-40%	-58%
NEW	IMMU	Immunomedics Inc	0.7%	Health	3,314	\$17.14	-	1.83	2,205,448	Buy	\$26.10		7%	21%	-29%

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



Insider Buying

Top 25 stocks by 1-month insider buying

Short-term

Medium-term

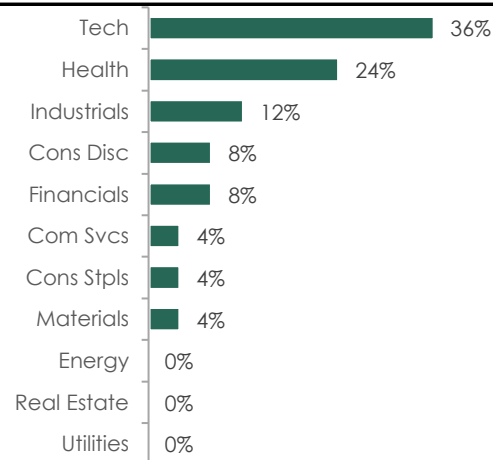
Long-term

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

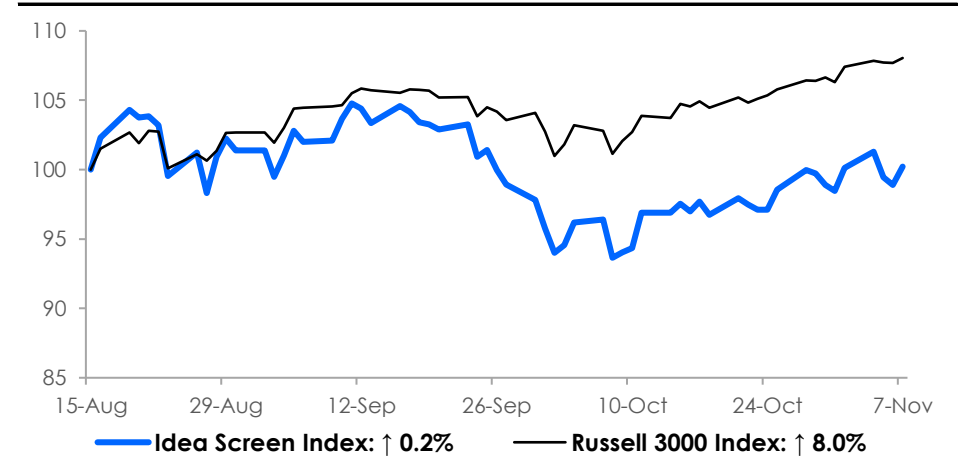
Example: 5% = Insiders purchased ~5% of the company's outstanding shares over the past month

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

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	% of Market Cap	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	GTT	Gtt Communications Inc	9.7%	Com Svcs.	440	\$7.80	-	2.81	915,782	Overweight	\$10.30		4%	-81%	-80%
	TNET	Trinet Group Inc	3.3%	Tech	3,729	\$53.40	-	0.93	418,532	Overweight	\$71.80		1%	-16%	13%
NEW	VRS	Verso Corp	1.3%	Materials	510	\$14.80	-	2.36	314,731	Overweight	\$33.00		1%	-34%	-53%
	SWCH	Switch Inc	1.0%	Tech	1,225	\$14.53	0.81%	-0.14	927,285	Overweight	\$15.90		-2%	34%	45%
NEW	DBX	Dropbox Inc	0.8%	Tech	5,276	\$20.96	-	1.44	3,452,034	Overweight	\$30.30		6%	-11%	-16%
	CFR	Cullen Frost Bankers Inc	0.5%	Financials	5,903	\$94.35	3.04%	1.22	384,783	Hold	\$89.80		5%	-7%	-8%
	WMS	Advanced Drain Sys Inc Del	0.5%	Industrials	2,591	\$38.00	0.95%	0.80	446,522	Hold	\$37.00		3%	37%	31%
NEW	SCS	Steelcase Inc	0.3%	Industrials	1,593	\$17.94	3.25%	0.69	702,421	Hold	\$17.00		3%	4%	3%
NEW	PS	Pluralsight Inc	0.3%	Tech	1,796	\$17.64	-	2.79	1,937,989	Buy	\$26.30		-2%	-46%	-22%
	TWOU	2U Inc	0.3%	Tech	1,331	\$21.01	-	3.68	1,911,086	Hold	\$26.60		17%	-65%	-63%
NEW	WGO	Winnebago Inds Inc	0.2%	Cons Disc.	1,574	\$49.77	0.88%	1.76	586,957	Overweight	\$52.90		4%	42%	74%
NEW	PSMT	Pricesmart Inc	0.1%	Cons Disc.	2,339	\$76.59	0.92%	1.43	276,100	Overweight	\$78.00		3%	31%	10%
NEW	FLXN	Flexion Therapeutics Inc	0.1%	Health	652	\$17.12	-	1.39	606,297	Buy	\$26.40		0%	67%	20%
NEW	NVRO	Nevro Corp	0.1%	Health	3,193	\$103.38	-	0.52	382,539	Overweight	\$94.20		20%	71%	149%
NEW	PRTK	Paratek Pharmaceuticals Inc	0.1%	Health	131	\$4.04	-	2.09	601,532	Buy	\$20.00		31%	-21%	-48%
NEW	MPWR	Monolithic Pwr Sys Inc	0.1%	Tech	7,096	\$163.36	1.00%	1.48	363,412	Overweight	\$168.60		9%	18%	30%
NEW	VIVO	Meridian Bioscience Inc	0.1%	Health	352	\$8.25	-	0.25	274,682	Underweight	\$9.00		-16%	-27%	-51%
NEW	IIVI	Ii Vi Inc	0.1%	Tech	3,294	\$36.49	-	2.07	1,285,609	Overweight	\$47.30		10%	-6%	-21%
NEW	CPB	Campbell Soup Co	0.1%	Cons Stpls.	13,981	\$46.42	3.00%	1.19	2,157,842	Hold	\$42.80		0%	21%	21%
NEW	SWI	Solarwinds Corp	0.1%	Tech	5,963	\$19.42	-	0.78	601,290	Overweight	\$21.80		2%	3%	29%
NEW	FNF	Fidelity National Financial	0.1%	Financials	12,874	\$46.80	2.82%	0.43	1,196,977	Overweight	\$50.80		2%	19%	39%
NEW	CFMS	Conformis Inc	0.1%	Health	135	\$1.97	-	1.35	855,566	Overweight	\$3.70		3%	-32%	218%
NEW	PAYS	Paysign Inc	0.1%	Industrials	580	\$12.19	-	-0.37	1,343,741	Overweight	\$15.00		13%	44%	233%
NEW	SNX	Synnex Corp	0.0%	Tech	6,145	\$120.31	1.26%	1.49	323,938	Buy	\$132.60		2%	13%	50%
NEW	CMD	Cantel Medical Corp	0.0%	Health	3,096	\$72.80	0.27%	0.56	264,417	Hold	\$116.00		0%	3%	-14%

Valuation Screens

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

List of Screens & Key Metrics

PEG Ratio

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

Long-term	10 NEW	1W: ↑ 4.7%	1M: ↑ 15.9%
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NTM P/E vs 5Y Average (-2 Stdev)

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

Long-term	4 NEW	1W: ↑ 2.8%	1M: ↑ 30.3%
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Lowest NTM P/E (Using Lowest Estimate)

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

Long-term	3 NEW	1W: ↑ 4.5%	1M: ↑ 25.1%
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Lowest Price to Tangible Book Value

Top 25 stocks trading at deepest discount to tangible book value

Long-term	23 NEW	1W: ↑ 4.3%	1M: ↑ 12.3%
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Free Cash Flow Yield

Top 25 stocks trading at the highest free cash flow yield

Long-term	3 NEW	1W: ↑ 5.0%	1M: ↑ 20.0%
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EV/EBITDA

Top 25 stocks trading at lowest enterprise value to EBITDA multiple

Long-term	3 NEW	1W: ↑ 8.0%	1M: ↑ 23.6%
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Cash % of Market Cap

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

Long-term	8 NEW	1W: ↑ 7.6%	1M: ↑ 16.1%
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PEG Ratio

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

Short-term

Medium-term

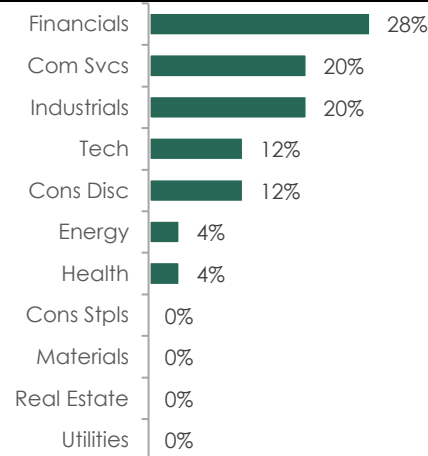
Long-term

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

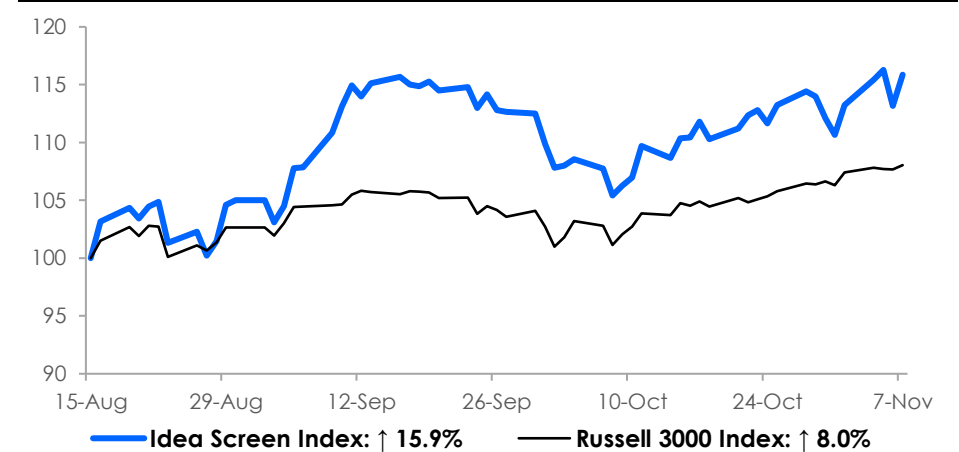
Example: 0.2x = The P/E multiple is 0.2x the long-term growth rate (e.g. 2x P/E ratio divided by 10% earnings growth rate)



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

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	PEG Ratio	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
	MESA	Mesa Air Group Inc	0.2x	Industrials	239	\$7.60	-	2.46	349,042	Buy	\$12.20		0%	-17%	-46%
	NXST	Nexstar Media Group Inc	0.3x	Com Svcs.	4,699	\$101.91	1.82%	0.88	477,955	Buy	\$138.70		5%	-7%	22%
	QRTEA	Qurate Retail Inc	0.3x	Cons Disc.	3,862	\$9.23	-	1.72	3,750,991	Overweight	\$16.70		-3%	-46%	-62%
	PE	Parsley Energy Inc	0.3x	Energy	4,851	\$17.25	0.71%	1.06	5,748,589	Buy	\$24.30		9%	-12%	-32%
	PENN	Penn Natl Gaming Inc	0.3x	Cons Disc.	2,536	\$21.89	-	1.50	1,642,258	Buy	\$26.70		3%	17%	-2%
	SBGI	Sinclair Broadcast Group Inc	0.3x	Com Svcs.	2,565	\$38.25	2.11%	-0.30	841,123	Overweight	\$58.10		-4%	-37%	22%
	AAWW	Atlas Air Worldwide Hldgs In	0.3x	Industrials	685	\$26.46	-	3.32	544,733	Overweight	\$43.00		21%	-39%	-54%
NEW	IRWD	Ironwood Pharmaceuticals Inc	0.4x	Health	1,708	\$10.89	-	0.85	1,913,864	Overweight	\$14.10		8%	5%	9%
	COHR	Coherent Inc	0.4x	Tech	4,005	\$167.01	-	2.35	308,486	Overweight	\$159.30		12%	18%	23%
	BHF	Brighthouse Finl Inc	0.4x	Financials	4,681	\$42.02	-	2.09	1,065,004	Underweight	\$38.00		11%	5%	-3%
	ATH	Athene Hldg Ltd	0.4x	Financials	6,700	\$44.07	-	1.51	1,506,251	Buy	\$54.30		2%	2%	-6%
	FOCS	Focus Finl Partners Inc	0.4x	Financials	1,232	\$26.15	-	1.90	306,397	Overweight	\$35.80		20%	-30%	-33%
NEW	SPR	Spirit Aerosystems Hldgs Inc	0.5x	Industrials	9,011	\$87.05	0.56%	0.57	849,624	Hold	\$93.40		6%	3%	0%
	DISCK	Discovery Inc	0.5x	Com Svcs.	15,841	\$28.70	-	1.15	2,446,461	Overweight	\$34.20		14%	6%	-4%
	ECPG	Encore Cap Group Inc	0.5x	Financials	1,121	\$36.11	-	-0.04	345,056	Buy	\$43.40		9%	29%	38%
	SLM	Slm Corp	0.5x	Financials	3,825	\$9.06	1.35%	0.78	3,419,993	Buy	\$12.30		7%	-12%	-13%
NEW	TCF	Tcf Financial Corporation Ne	0.5x	Financials	6,594	\$42.94	3.29%	1.70	984,524	Overweight	\$47.60		8%	-1%	-9%
	DISCA	Discovery Inc	0.5x	Com Svcs.	15,841	\$31.03	-	1.18	3,604,709	Overweight	\$34.30		15%	8%	-6%
NEW	FNKO	Funko Inc	0.5x	Cons Disc.	522	\$14.97	-	0.85	1,104,919	Buy	\$26.90		-17%	-31%	-29%
NEW	EQH	Axa Equitable Hldgs Inc	0.5x	Financials	10,972	\$22.34	2.69%	1.22	2,200,094	Overweight	\$26.10		3%	0%	2%
NEW	AGS	Playags Inc	0.5x	Industrials	449	\$12.67	-	1.79	612,535	Overweight	\$20.20		10%	-43%	-45%
NEW	ATRO	Astronics Corp	0.6x	Industrials	1,014	\$30.91	-	0.44	299,660	Overweight	\$34.80		7%	-6%	3%
NEW	LILAK	Liberty Latin America Ltd	0.6x	Com Svcs.	3,328	\$18.28	-	2.00	588,002	Overweight	\$23.10		-1%	-14%	-5%
NEW	IIVI	Ii Vi Inc	0.6x	Tech	3,294	\$36.49	-	2.07	1,285,609	Overweight	\$47.30		10%	-6%	-21%
NEW	SGH	Smart Global Hldgs Inc	0.6x	Tech	733	\$31.77	-	2.81	323,863	Buy	\$33.60		7%	47%	5%

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



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

Short-term

Medium-term

Long-term

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

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

Sector	Percentage
Cons Disc	50%
Tech	10%
Com Svcs	10%
Industrials	10%
Cons Stpls	10%
Energy	10%
Financials	0%
Materials	0%
Health	0%
Real Estate	0%
Utilities	0%

Line chart comparing the performance of the Idea Screen Index (blue line) and the Russell 3000 Index (black line) from August 15 to November 7. The Y-axis represents the index value, ranging from 90 to 140. The X-axis shows dates: 15-Aug, 29-Aug, 12-Sep, 26-Sep, 10-Oct, 24-Oct, and 7-Nov.

The Idea Screen Index shows a strong upward trend, starting around 100 and ending at 130.3, with a total increase of 30.3%. The Russell 3000 Index shows a more modest increase, starting around 100 and ending at 107.8, with a total increase of 8.0%.

Date	Idea Screen Index	Russell 3000 Index
15-Aug	100.0	100.0
29-Aug	105.0	102.0
12-Sep	120.0	105.0
26-Sep	121.0	105.0
10-Oct	118.0	102.0
24-Oct	128.0	105.0
7-Nov	130.3	107.8

Idea Screen Index: ↑ 30.3% **Russell 3000 Index: ↑ 8.0%**

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



Lowest NTM P/E (Using Lowest Estimate)

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

Short-term

Medium-term

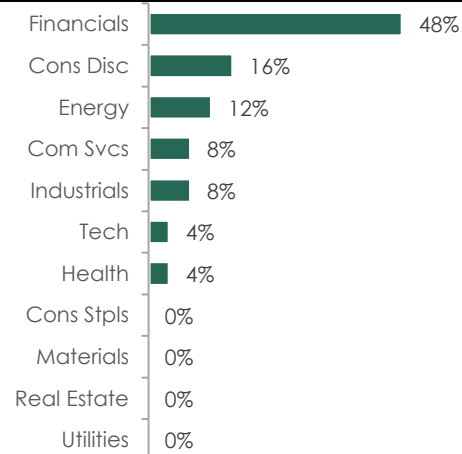
Long-term

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

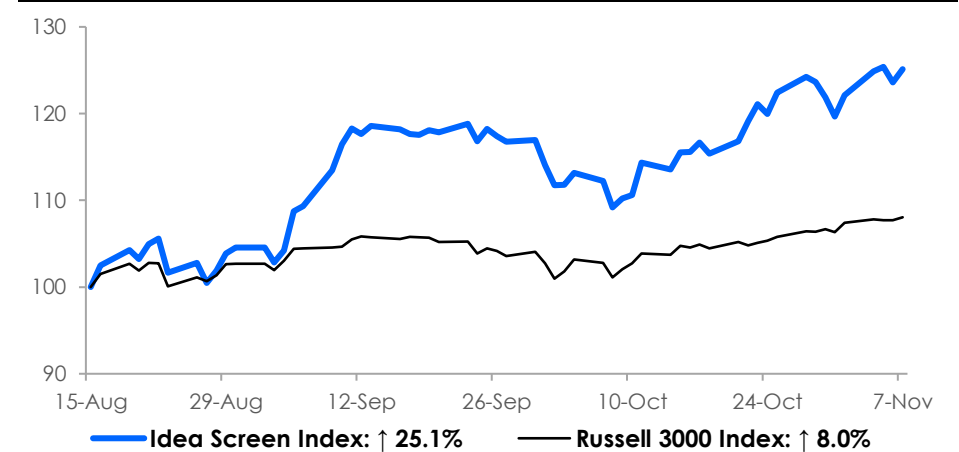
Example: 3.5x = Stock is trading 3.5x the lowest Wall Street NTM EPS estimate

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

Sector Breakdown (%)



Performance vs Russell 3000



Ticker	Company	NTM P/E Multiple	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
												1W	6M	1Y
ETM	Entercom Communications C	3.7x	Com Svcs.	511	\$3.69	2.22%	1.84	1,516,384	Overweight	\$5.90		6%	-44%	-50%
MIK	Michaels Cos Inc	4.0x	Cons Disc.	1,442	\$9.29	-	1.53	4,153,018	Hold	\$8.90		6%	-18%	-47%
MESA	Mesa Air Group Inc	4.0x	Industrials	239	\$7.60	-	2.46	349,042	Buy	\$12.20		0%	-17%	-46%
MYL	Mylan N V	4.1x	Health	8,775	\$17.01	-	2.23	5,900,046	Overweight	\$25.70		-11%	-21%	-53%
DXC	Dxc Technology Co	4.3x	Tech	7,738	\$29.54	2.89%	1.98	5,109,858	Overweight	\$45.80		7%	-51%	-53%
LPI	Laredo Petroleum Inc	4.5x	Energy	613	\$2.58	-	0.64	5,555,551	Hold	\$3.90		9%	-26%	-56%
EQH	Axa Equitable Hldgs Inc	4.9x	Financials	10,972	\$22.34	2.69%	1.22	2,200,094	Overweight	\$26.10		3%	0%	2%
CRZO	Carrizo Oil & Gas Inc	5.0x	Energy	683	\$7.37	-	1.44	5,721,615	Hold	\$11.90		0%	-34%	-64%
NOG	Northern Oil & Gas Inc Nev	5.3x	Energy	857	\$2.15	-	1.88	6,249,126	Buy	\$3.40		10%	-4%	-32%
AMCX	Amc Networks Inc	5.3x	Com Svcs.	1,829	\$41.50	-	0.62	485,401	Hold	\$49.80		-5%	-26%	-31%
UNM	Unum Group	5.3x	Financials	6,139	\$29.76	3.87%	1.63	1,897,134	Hold	\$33.80		8%	-16%	-22%
BHF	Brighthouse Finl Inc	5.3x	Financials	4,681	\$42.02	-	2.09	1,065,004	Underweight	\$38.00		11%	5%	-3%
EAJ	Graftech Intl Ltd	5.5x	Industrials	3,411	\$11.74	2.68%	1.71	1,279,157	Buy	\$16.80		-3%	-4%	-33%
BSIG	Brightsphere Invt Group Inc	5.8x	Financials	916	\$10.10	4.00%	1.95	704,602	Overweight	\$11.70		3%	-27%	-24%
NEW HIIQ	Health Ins Innovations Inc	5.9x	Financials	299	\$24.39	-	0.52	492,952	Buy	\$54.60		-8%	11%	-44%
DAN	Dana Incorporated	6.0x	Cons Disc.	2,566	\$17.83	2.31%	3.48	1,659,601	Buy	\$19.30		10%	1%	17%
ECPG	Encore Cap Group Inc	6.1x	Financials	1,121	\$36.11	-	-0.04	345,056	Buy	\$43.40		9%	29%	38%
BIG	Big Lots Inc	6.2x	Cons Disc.	864	\$22.14	5.38%	0.81	1,224,427	Hold	\$26.70		2%	-40%	-49%
CURO	Curo Group Hldgs Corp	6.2x	Financials	597	\$14.39	-	0.25	254,929	Buy	\$20.20		3%	20%	-10%
FG	Fgl Hldgs	6.2x	Financials	2,028	\$9.15	0.44%	1.22	1,344,897	Overweight	\$9.70		1%	9%	14%
ATH	Athene Hldg Ltd	6.3x	Financials	6,700	\$44.07	-	1.51	1,506,251	Buy	\$54.30		2%	2%	-6%
LNC	Lincoln Natl Corp Ind	6.8x	Financials	12,122	\$61.12	2.65%	1.78	1,475,902	Overweight	\$70.10		8%	-7%	-7%
NEW SLM	Slm Corp	6.8x	Financials	3,825	\$9.06	1.35%	0.78	3,419,993	Buy	\$12.30		7%	-12%	-13%
MCFT	Mastercraft Boat Hldgs Inc	6.9x	Cons Disc.	328	\$17.46	-	1.77	304,594	Overweight	\$21.80		11%	-30%	-47%
NEW OMF	Onemain Hldgs Inc	7.0x	Financials	5,690	\$41.81	2.40%	0.55	573,687	Buy	\$48.60		5%	22%	36%

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



Lowest Price to Tangible Book Value

Top 25 stocks trading at deepest discount to tangible book value

Short-term

Medium-term

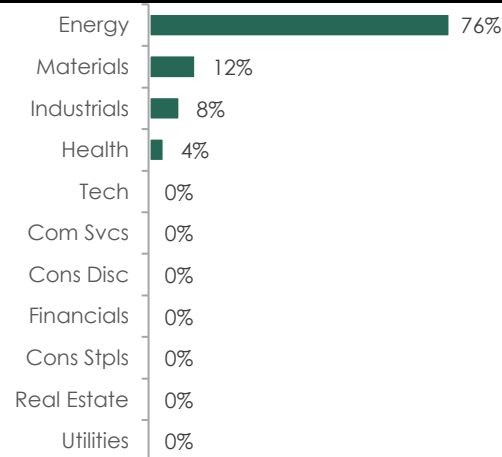
Long-term

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

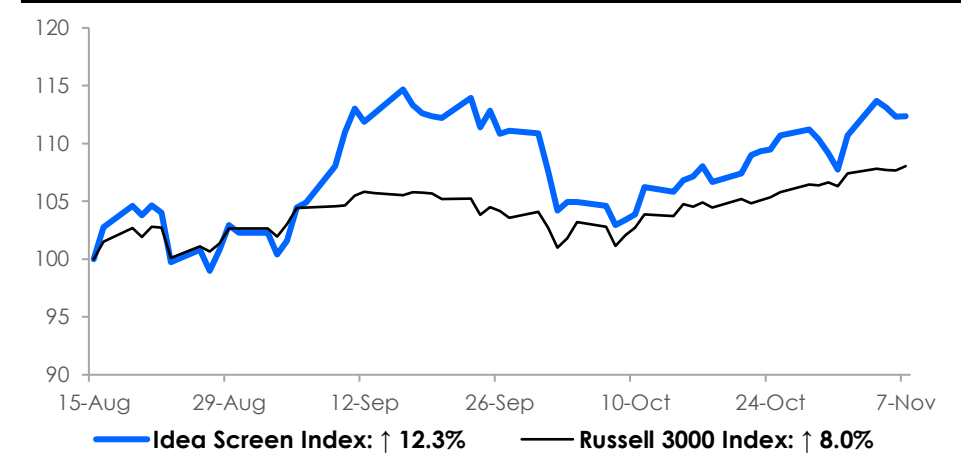
Example: 0.3x = Stock trading at 30% of the valuation of the tangible assets (machinery, inventory, real estate, cash, etc.)

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

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	Price to TBV Multiple	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	NE	Noble Corp Plc	0.1x	Energy	326	\$1.31	-	3.32	5,204,599	Hold	\$1.70		7%	-50%	-74%
	AR	Antero Res Corp	0.1x	Energy	870	\$2.86	-	-0.18	11,363,271	Hold	\$4.20		14%	-64%	-83%
NEW	GPOR	Gulfport Energy Corp	0.2x	Energy	562	\$3.52	-	0.74	5,123,377	Hold	\$4.50		26%	-52%	-64%
NEW	WLL	Whiting Pete Corp New	0.2x	Energy	664	\$7.27	-	2.35	9,579,747	Hold	\$14.30		15%	-69%	-80%
NEW	HPR	Highpoint Res Corp	0.2x	Energy	284	\$1.33	-	1.99	1,067,461	Hold	\$3.40		25%	-44%	-72%
NEW	EQT	Eq1 Corp	0.3x	Energy	2,827	\$11.06	1.11%	1.01	6,050,273	Overweight	\$14.00		3%	-47%	-41%
NEW	OAS	Oasis Pete Inc New	0.3x	Energy	969	\$3.01	-	1.31	13,031,032	Hold	\$4.80		15%	-44%	-71%
NEW	REI	Ring Energy Inc	0.3x	Energy	158	\$2.33	-	1.84	1,312,554	Overweight	\$4.50		40%	-52%	-70%
NEW	AAWW	Atlas Air Worldwide Hldgs In	0.3x	Industrials	685	\$26.46	-	3.32	544,733	Overweight	\$43.00		21%	-39%	-54%
NEW	NBR	Nabors Industries Ltd	0.4x	Energy	767	\$2.11	1.93%	1.98	11,150,848	Overweight	\$2.60		14%	-45%	-61%
NEW	SM	Sm Energy Co	0.4x	Energy	1,098	\$9.73	1.05%	0.79	3,989,956	Overweight	\$13.50		24%	-33%	-60%
NEW	CPE	Callon Pete Co Del	0.4x	Energy	987	\$4.32	-	1.48	17,828,460	Buy	\$7.50		14%	-42%	-61%
NEW	SND	Smart Sand Inc	0.5x	Materials	109	\$2.63	-	-1.09	341,271	Hold	\$3.70		13%	-34%	-8%
	CNX	Cnx Resources Corporation	0.5x	Energy	1,677	\$8.99	-	0.00	4,150,696	Overweight	\$10.70		7%	1%	-43%
NEW	CRZO	Carrizo Oil & Gas Inc	0.5x	Energy	683	\$7.37	-	1.44	5,721,615	Hold	\$11.90		0%	-34%	-64%
NEW	TMST	Timkensteel Corp	0.6x	Materials	322	\$7.19	-	2.27	348,415	Overweight	\$8.10		28%	-27%	-43%
NEW	SRCI	Src Energy Inc	0.6x	Energy	981	\$4.03	-	0.62	5,336,695	Overweight	\$6.40		29%	-30%	-52%
NEW	LPI	Laredo Petroleum Inc	0.6x	Energy	613	\$2.58	-	0.64	5,555,551	Hold	\$3.90		9%	-26%	-56%
NEW	CHK	Chesapeake Energy Corp	0.6x	Energy	1,771	\$0.91	-	1.92	62,602,673	Underweight	\$1.60		-32%	-67%	-76%
NEW	MUR	Murphy Oil Corp	0.7x	Energy	3,928	\$24.98	4.22%	0.82	3,472,601	Overweight	\$27.10		21%	-7%	-22%
NEW	LPG	Dorian Lpg Ltd	0.7x	Industrials	680	\$12.45	-	2.07	458,688	Buy	\$15.20		0%	58%	50%
NEW	CEIX	Consol Energy Inc New	0.8x	Energy	362	\$13.28	-	1.48	344,740	Buy	\$25.00		0%	-58%	-67%
NEW	FPRX	Five Prime Therapeutics Inc	0.8x	Health	143	\$3.89	-	-0.16	332,587	Overweight	\$11.30		-2%	-65%	-65%
NEW	IPI	Intrepid Potash Inc	0.8x	Materials	343	\$2.60	-	0.87	405,987	Hold	\$3.50		-16%	-31%	-39%
NEW	PE	Parsley Energy Inc	0.8x	Energy	4,851	\$17.25	0.71%	1.06	5,748,589	Buy	\$24.30		9%	-12%	-32%

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

Free Cash Flow Yield

Top 25 stocks trading at the highest free cash flow yield

Short-term

Medium-term

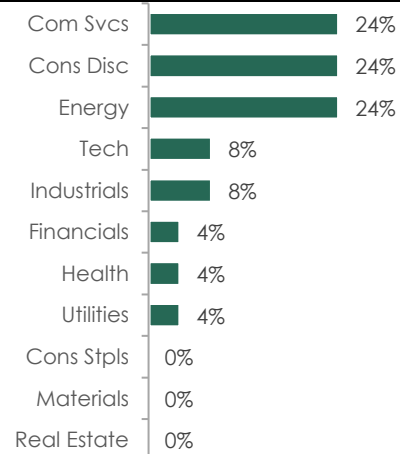
Long-term

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

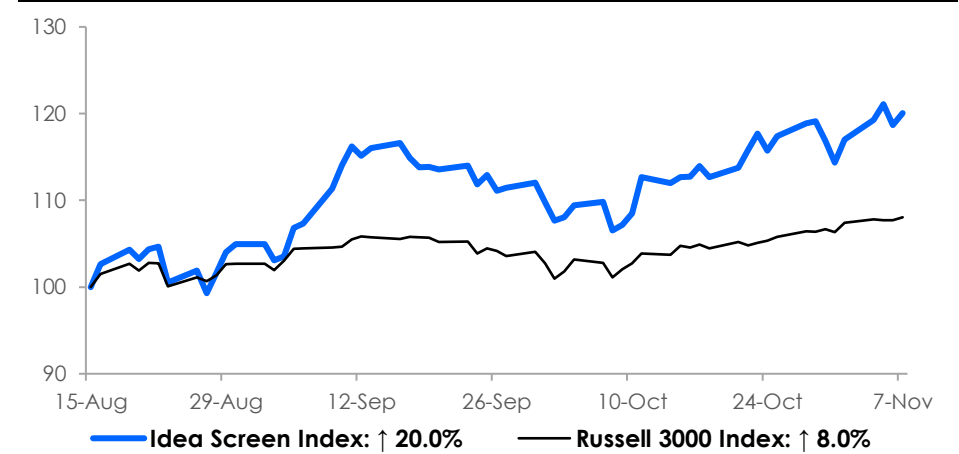
Example: 45% = Stock yields 45% free cash flow per share at the current share price








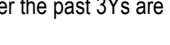
How to Use: Free cash flow measures the cash a company produces through its operations minus capital expenditures. This screen identifies companies which generate significant cash flows, which could be returned to shareholders via dividends or buybacks or reinvested for future growth.

Sector Breakdown (%)



Performance vs Russell 3000



Ticker	Company	FCF Yield	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
												1W	6M	1Y
CRZO	Carrizo Oil & Gas Inc	66%	Energy	683	\$7.37	-	1.44	5,721,615	Hold	\$11.90		0%	-34%	-64%
ASC	Ardmore Shipping Corp	31%	Industrials	249	\$7.53	-	1.12	280,125	Buy	\$10.10		-6%	0%	6%
ETM	Entercom Communications C	30%	Com Svcs.	511	\$3.69	2.22%	1.84	1,516,384	Overweight	\$5.90		6%	-44%	-50%
QRTEA	Qurate Retail Inc	29%	Cons Disc.	3,862	\$9.23	-	1.72	3,750,991	Overweight	\$16.70		-3%	-46%	-62%
GME	Gamestop Corp New	27%	Cons Disc.	563	\$6.22	-	-1.19	6,996,254	Hold	\$5.00		14%	-29%	-58%
GTN	Gray Television Inc	26%	Com Svcs.	1,903	\$18.94	-	0.99	809,010	Buy	\$24.70		15%	-14%	-3%
DXC	Dxc Technology Co	22%	Tech	7,738	\$29.54	2.89%	1.98	5,109,858	Overweight	\$45.80		7%	-51%	-53%
HCC	Warrior Met Coal Inc	22%	Energy	987	\$19.33	1.03%	1.31	1,123,484	Overweight	\$28.80		-1%	-31%	-26%
FOSL	Fossil Group Inc	21%	Cons Disc.	500	\$9.91	-	2.74	1,302,314	Underweight	\$8.50		-9%	-20%	-52%
IVZ	Invesco Ltd	19%	Financials	8,252	\$18.18	6.87%	1.53	5,192,102	Hold	\$18.00		8%	-15%	-16%
PUMP	Propetro Hldg Corp	18%	Energy	736	\$7.33	-	1.01	2,485,667	Overweight	\$14.90		-5%	-67%	-61%
SSP	Scripps E W Co Ohio	18%	Com Svcs.	980	\$14.22	1.44%	1.69	366,110	Overweight	\$17.70		6%	-36%	-20%
MDP	Meredith Corp	18%	Com Svcs.	1,694	\$37.13	5.94%	0.96	799,060	Overweight	\$39.30		-2%	-38%	-39%
INVA	Innoviva Inc	18%	Health	1,234	\$12.18	-	0.61	557,690	Hold	\$13.50		5%	-18%	-24%
M	Macys Inc	17%	Cons Disc.	5,011	\$16.22	9.46%	1.64	13,554,998	Hold	\$17.90		7%	-29%	-56%
CARS	Cars Com Inc	16%	Tech	849	\$12.74	-	2.41	1,897,845	Overweight	\$16.70		13%	-40%	-51%
NEW VST	Vistra Energy Corp	15%	Utilities	12,887	\$26.21	1.94%	0.67	4,320,656	Buy	\$33.50		-3%	0%	6%
OLN	Olin Corp	15%	Industrials	3,058	\$19.15	4.33%	2.43	2,586,809	Overweight	\$21.80		4%	-9%	-13%
DISCK	Discovery Inc	15%	Com Svcs.	15,841	\$28.70	-	1.15	2,446,461	Overweight	\$34.20		14%	6%	-4%
NEW CEIX	Consol Energy Inc New	15%	Energy	362	\$13.28	-	1.48	344,740	Buy	\$25.00		0%	-58%	-67%
SOI	Solaris Oilfield Infrstr Inc	15%	Energy	367	\$11.61	3.51%	1.28	433,183	Buy	\$15.90		9%	-35%	-22%
DAN	Dana Incorporated	15%	Cons Disc.	2,566	\$17.83	2.31%	3.48	1,659,601	Buy	\$19.30		10%	1%	17%
MCFT	Mastercraft Boat Hldgs Inc	14%	Cons Disc.	328	\$17.46	-	1.77	304,594	Overweight	\$21.80		11%	-30%	-47%
DISCA	Discovery Inc	14%	Com Svcs.	15,841	\$31.03	-	1.18	3,604,709	Overweight	\$34.30		15%	8%	-6%
NEW SEMG	Semgroup Corp	14%	Energy	1,275	\$16.02	11.71%	0.12	2,426,923	Hold	\$16.10		0%	27%	-24%

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



EV/EBITDA

Top 25 stocks trading at lowest enterprise value to EBITDA multiple

Short-term

Medium-term

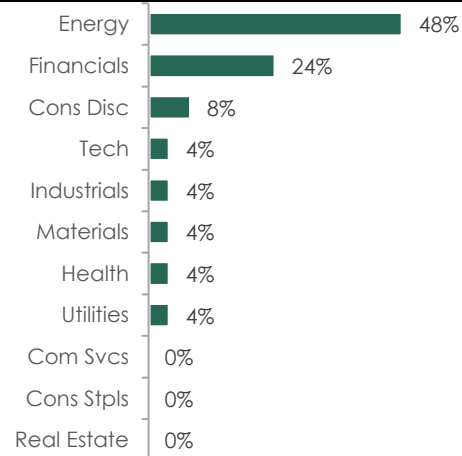
Long-term

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

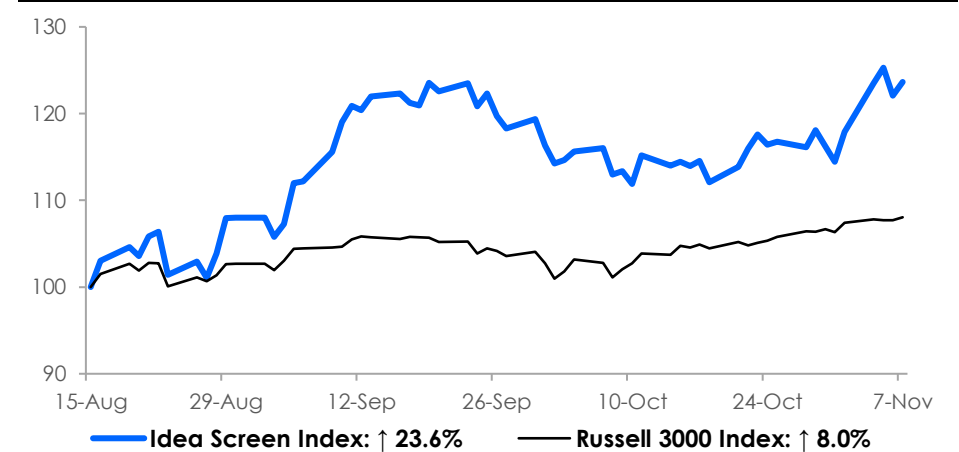
Example: 1.5x = Enterprise Value is 1.5x the annual EBITDA

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

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	EV / EBITDA Multiples	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
	PCG	Pg&E Corp	0.6x	Utilities	3,186	\$6.02	-	2.92	16,190,722	Hold	\$12.30		-2%	-71%	-88%
	EQH	Axa Equitable Hldgs Inc	2.2x	Financials	10,972	\$22.34	2.69%	1.22	2,200,094	Overweight	\$26.10		3%	0%	2%
	GDOT	Green Dot Corp	2.2x	Financials	1,552	\$29.95	-	2.12	907,640	Overweight	\$36.60		4%	-53%	-65%
NEW	SND	Smart Sand Inc	2.3x	Materials	109	\$2.63	-	-1.09	341,271	Hold	\$3.70		13%	-34%	-8%
	MR	Montage Res Corp	2.7x	Energy	172	\$4.82	-	1.54	588,636	Hold	\$8.40		7%	-50%	-75%
	LPI	Laredo Petroleum Inc	2.8x	Energy	613	\$2.58	-	0.64	5,555,551	Hold	\$3.90		9%	-26%	-56%
	CEIX	Consol Energy Inc New	2.9x	Energy	362	\$13.28	-	1.48	344,740	Buy	\$25.00		0%	-58%	-67%
	ATH	Athene Hldg Ltd	3.0x	Financials	6,700	\$44.07	-	1.51	1,506,251	Buy	\$54.30		2%	2%	-6%
	HPR	Highpoint Res Corp	3.2x	Energy	284	\$1.33	-	1.99	1,067,461	Hold	\$3.40		25%	-44%	-72%
	KLXE	Klx Energy Services Holdings I	3.3x	Energy	220	\$9.33	-	2.27	281,946	Overweight	\$14.10		18%	-65%	-68%
	NOG	Northern Oil & Gas Inc Nev	3.5x	Energy	857	\$2.15	-	1.88	6,249,126	Buy	\$3.40		10%	-4%	-32%
	PINC	Premier Inc	3.6x	Health	2,323	\$37.35	-	0.37	850,464	Overweight	\$42.30		15%	1%	-11%
	SOI	Solaris Oilfield Infrstr Inc	3.8x	Energy	367	\$11.61	3.51%	1.28	433,183	Buy	\$15.90		9%	-35%	-22%
	CRZO	Carrizo Oil & Gas Inc	3.8x	Energy	683	\$7.37	-	1.44	5,721,615	Hold	\$11.90		0%	-34%	-64%
	DXC	Dxc Technology Co	4.1x	Tech	7,738	\$29.54	2.89%	1.98	5,109,858	Overweight	\$45.80		7%	-51%	-53%
	ALL	Allstate Corp	4.1x	Financials	34,897	\$107.72	1.87%	0.52	1,536,997	Overweight	\$114.20		1%	13%	16%
	FTSI	Fts International Inc	4.1x	Energy	146	\$1.34	-	3.22	634,743	Hold	\$2.60		-12%	-87%	-90%
	OAS	Oasis Pete Inc New	4.2x	Energy	969	\$3.01	-	1.31	13,031,032	Hold	\$4.80		15%	-44%	-71%
	CVGI	Commercial Veh Group Inc	4.2x	Industrials	226	\$7.20	-	2.18	256,575	Overweight	\$8.50		-1%	-15%	-3%
NEW	MTOR	Meritor Inc	4.4x	Cons Disc.	1,941	\$23.50	-	2.27	869,772	Hold	\$25.50		7%	5%	32%
	ECPG	Encore Cap Group Inc	4.4x	Financials	1,121	\$36.11	-	-0.04	345,056	Buy	\$43.40		9%	29%	38%
	CPE	Callon Pete Co Del	4.5x	Energy	987	\$4.32	-	1.48	17,828,460	Buy	\$7.50		14%	-42%	-61%
	BRY	Berry Pete Corp	4.5x	Energy	890	\$10.99	4.59%	1.45	637,971	Overweight	\$12.40		17%	0%	-26%
NEW	LRN	K12 Inc	4.8x	Cons Disc.	811	\$19.80	-	0.40	354,059	Buy	\$36.50		0%	-36%	-14%
	LTS	Ladenburg Thalman Fin Svcs	4.8x	Financials	414	\$2.79	1.85%	3.13	260,905	Buy	\$5.00		23%	-29%	-7%

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



Cash % of Market Cap

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

Short-term

Medium-term

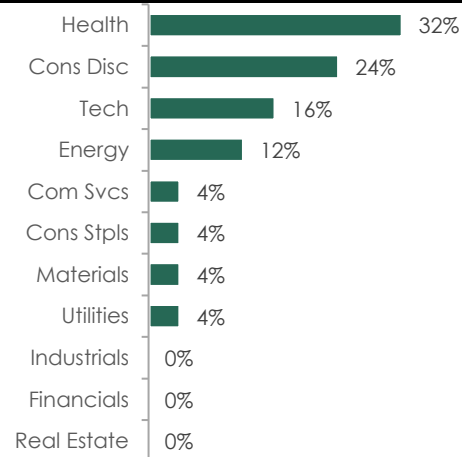
Long-term

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

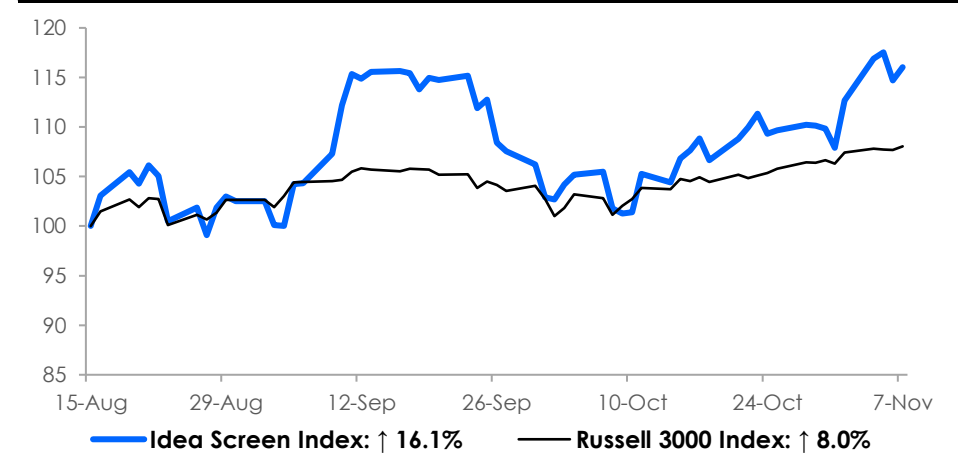
Example: 150% = Cash assets are 150% (or 1.5x) the company's market capitalization

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

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	Cash % of Market Cap	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	LTRPA	Liberty TripAdvisor Hldgs In	158%	Cons Disc.	538	\$7.04	-	3.15	413,329	Hold	\$8.00		-27%	-54%	-58%
NEW	ACOR	Acorda Therapeutics Inc	128%	Health	116	\$2.41	-	1.73	1,806,773	Hold	\$5.60		46%	-79%	-88%
	PCG	Pg&E Corp	109%	Utilities	3,186	\$6.02	-	2.92	16,190,722	Hold	\$12.30		-2%	-71%	-88%
	KALA	Kala Pharmaceuticals Inc	94%	Health	126	\$3.71	-	1.61	323,519	Buy	\$19.70		2%	-49%	-51%
	MBIO	Mustang Bio Inc	79%	Health	105	\$2.65	-	0.45	293,719	Buy	\$10.70		0%	-35%	-46%
	GME	Gamestop Corp New	75%	Cons Disc.	563	\$6.22	-	-1.19	6,996,254	Hold	\$5.00		14%	-29%	-58%
	GLYC	Glycomimetics Inc	72%	Health	257	\$5.96	-	1.36	489,568	Overweight	\$10.80		13%	-52%	-57%
	EB	Eventbrite Inc	64%	Tech	861	\$17.33	-	0.68	756,774	Overweight	\$18.80		-4%	-9%	-45%
	SATS	Echostar Corp	64%	Tech	2,043	\$41.10	-	0.72	450,060	Overweight	\$52.50		5%	29%	21%
	AFMD	Affimed N V	60%	Health	180	\$2.89	-	0.52	489,519	Buy	\$7.10		-2%	-18%	-27%
	CTMX	Cytomx Therapeutics Inc	53%	Health	279	\$6.15	-	0.83	432,591	Buy	\$21.00		0%	-40%	-61%
	ZYNE	Zynerba Pharmaceuticals Inc	52%	Health	150	\$6.45	-	1.24	763,606	Buy	\$21.50		-17%	-49%	7%
	NBR	Nabors Industries Ltd	52%	Energy	767	\$2.11	1.93%	1.98	11,150,848	Overweight	\$2.60		14%	-45%	-61%
	ANF	Abercrombie & Fitch Co	44%	Cons Disc.	1,139	\$18.12	4.49%	1.64	2,664,771	Hold	\$17.70		12%	-38%	-9%
	ADNT	Adient Plc	44%	Cons Disc.	2,326	\$24.85	-	3.35	1,347,155	Hold	\$21.80		17%	13%	-17%
	GPRE	Green Plains Inc	44%	Materials	582	\$15.25	-	2.24	863,585	Buy	\$18.80		24%	-5%	-12%
	CALA	Calithera Biosciences Inc	44%	Health	176	\$3.28	-	1.34	364,456	Buy	\$12.00		14%	-47%	-35%
NEW	ODP	Office Depot Inc	43%	Cons Disc.	1,388	\$2.54	3.95%	2.28	6,536,866	Underweight	\$1.50		23%	13%	-26%
	NE	Noble Corp Plc	42%	Energy	326	\$1.31	-	3.32	5,204,599	Hold	\$1.70		7%	-50%	-74%
	KLXE	Klx Energy Services Holdngs I	42%	Energy	220	\$9.33	-	2.27	281,946	Overweight	\$14.10		18%	-65%	-68%
NEW	EROS	Eros Intl Plc	42%	Com Svcs.	215	\$2.27	-	1.13	4,720,447	Buy	\$3.00		1%	-72%	-78%
NEW	IDCC	Interdigital Inc	42%	Tech	1,791	\$57.53	2.47%	1.96	355,024	Buy	\$92.60		7%	-18%	-26%
NEW	NBEV	New Age Beverages Corp	41%	Cons Stpls.	205	\$2.62	-	-0.81	2,016,162	Overweight	\$7.00		-3%	-50%	-48%
NEW	TRWH	Twin Riv Worldwide Hldgs Inc	40%	Cons Disc.	969	\$25.10	1.59%	1.28	301,526	Overweight	\$26.80		0%	-17%	
NEW	AAOI	Applied Optoelectronics Inc	39%	Tech	214	\$10.69	-	1.40	562,127	Hold	\$10.10		14%	-12%	-45%

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

Dividends & Buyback Screens

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

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

List of Screens & Key Metrics

Share Buybacks

Top 25 stocks with the highest consensus NTM buybacks planned

Medium-term	9 NEW	1W: ↑ 7.1%	1M: ↑ 23.2%
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High Quality Dividends

Top 25 stocks with the high quality dividends

Long-term	1 NEW	1W: ↓ -0.9%	1M: ↑ 11.0%
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Share Buybacks

Top 25 stocks with the highest consensus NTM buybacks planned

Short-term

Medium-term

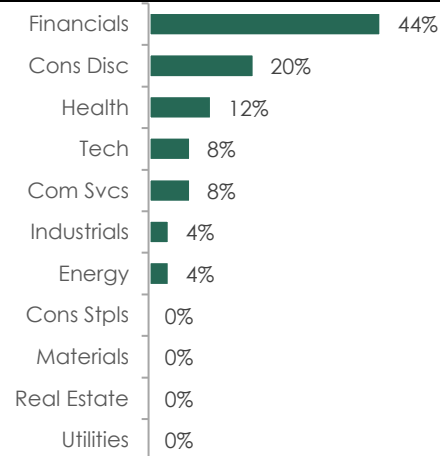
Long-term

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

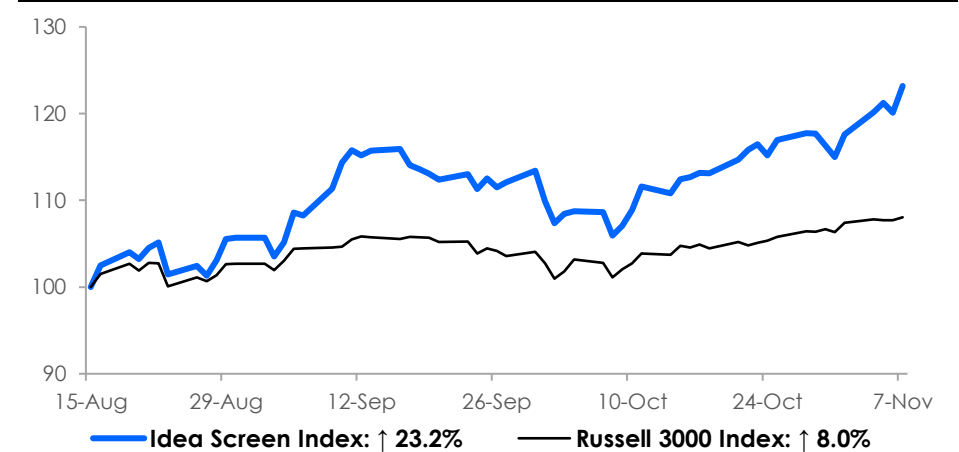
Example: 12% = Company has guided research analyst indicating it plans to buy back approximately 12% of its market value

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

Sector Breakdown (%)



Performance vs Russell 3000



Ticker	Company	Buybacks % of Mkt Cap	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
												1W	6M	1Y
QRTEA	Qurate Retail Inc	17.4%	Cons Disc.	3,862	\$9.23	-	1.72	3,750,991	Overweight	\$16.70		-3%	-46%	-62%
CEIX	Consol Energy Inc New	11.8%	Energy	362	\$13.28	-	1.48	344,740	Buy	\$25.00		0%	-58%	-67%
DISCK	Discovery Inc	11.4%	Com Svcs.	15,841	\$28.70	-	1.15	2,446,461	Overweight	\$34.20		14%	6%	-4%
DISCA	Discovery Inc	11.4%	Com Svcs.	15,841	\$31.03	-	1.18	3,604,709	Overweight	\$34.30		15%	8%	-6%
ETFC	E Trade Financial Corp	10.0%	Financials	9,821	\$43.47	1.29%	1.67	3,702,601	Overweight	\$44.20		4%	-13%	-19%
MCK	Mckesson Corp	8.7%	Health	24,742	\$137.31	1.21%	0.29	1,786,719	Overweight	\$154.60		3%	9%	3%
DXC	Dxc Technology Co	8.3%	Tech	7,738	\$29.54	2.89%	1.98	5,109,858	Overweight	\$45.80		7%	-51%	-53%
RL	Ralph Lauren Corp	8.2%	Cons Disc.	5,996	\$115.67	2.73%	2.21	1,140,429	Overweight	\$120.50		20%	-7%	-9%
CNO	Cno Finl Group Inc	7.5%	Financials	2,682	\$17.19	2.60%	1.29	1,003,478	Overweight	\$18.60		10%	3%	-10%
MD	Mednax Inc	7.0%	Health	2,188	\$25.95	-	1.27	1,018,542	Hold	\$25.30		18%	-11%	-36%
FL	Foot Locker Inc	6.7%	Cons Disc.	4,975	\$46.48	3.29%	2.27	3,334,828	Overweight	\$46.20		7%	-14%	-8%
CMA	Comerica Inc	6.5%	Financials	10,347	\$71.78	3.81%	1.26	1,675,545	Hold	\$68.80		10%	-6%	-14%
NEW UNM	Unum Group	6.5%	Financials	6,139	\$29.76	3.87%	1.63	1,897,134	Hold	\$33.80		8%	-16%	-22%
CFG	Citizens Finl Group Inc	5.9%	Financials	16,953	\$38.19	3.61%	1.43	4,264,298	Overweight	\$41.00		9%	6%	0%
NEW BKNG	Booking Hldgs Inc	5.9%	Cons Disc.	78,644	\$1,849.93	-	1.42	295,231	Overweight	\$2,084.20		-10%	4%	-7%
STL	Sterling Bancorp Del	5.8%	Financials	4,182	\$20.70	1.36%	1.52	1,400,547	Buy	\$24.70		5%	-4%	12%
NEW LNC	Lincoln Natl Corp Ind	5.6%	Financials	12,122	\$61.12	2.65%	1.78	1,475,902	Overweight	\$70.10		8%	-7%	-7%
NEW TCF	Tcf Financial Corporation Ne	5.5%	Financials	6,594	\$42.94	3.29%	1.70	984,524	Overweight	\$47.60		8%	-1%	-9%
ZION	Zions Bancorporation N A	5.4%	Financials	8,696	\$51.04	2.70%	1.13	2,235,537	Overweight	\$50.80		5%	5%	3%
NEW SAIC	Science Applicatns Intl Cp N	5.4%	Tech	4,884	\$82.53	1.80%	1.05	357,674	Buy	\$97.40		0%	10%	15%
JAZZ	Jazz Pharmaceuticals Plc	5.0%	Health	7,132	\$125.96	-	0.55	490,861	Overweight	\$172.30		0%	-2%	-10%
NEW SF	Stifel Finl Corp	5.0%	Financials	4,137	\$60.50	0.99%	1.48	384,163	Overweight	\$66.40		8%	3%	22%
NEW ULTA	Ulta Beauty Inc	5.0%	Cons Disc.	14,346	\$243.77	-	-0.70	1,751,293	Overweight	\$286.50		5%	-29%	-16%
NEW TXT	Textron Inc	4.9%	Industrials	10,758	\$47.13	0.17%	2.03	1,448,047	Overweight	\$56.20		2%	-9%	-18%
NEW SEIC	Sei Investments Co	4.8%	Financials	9,396	\$62.53	1.05%	1.44	466,672	Overweight	\$63.60		4%	18%	13%

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



High Quality Dividends

Top 25 stocks with the high quality dividends

Short-term

Medium-term

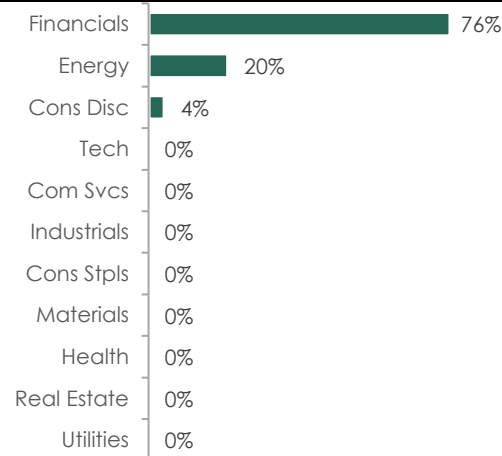
Long-term

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

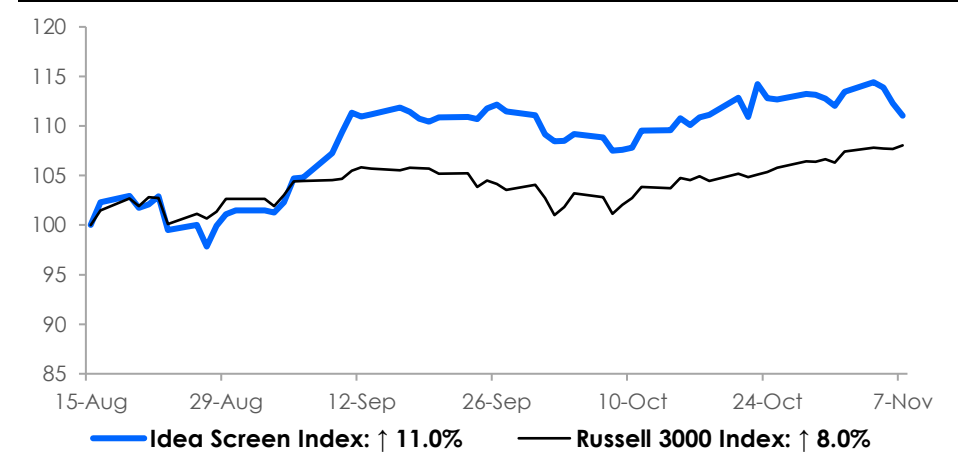
Example: 7.5% = The company's current dividend yield is 7.5%

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

Sector Breakdown (%)



Performance vs Russell 3000



Ticker	Company	Dividend Yield	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
												1W	6M	1Y
AM	Antero Midstream Corp	18.0%	Energy	3,232	\$6.42	17.98%	0.62	6,792,463	Hold	\$9.70		0%	-48%	-58%
SEMG	Semgroup Corp	11.7%	Energy	1,275	\$16.02	11.71%	0.12	2,426,923	Hold	\$16.10		0%	27%	-24%
AMPY	Amplify Energy Corp New	11.2%	Energy	263	\$6.58	11.22%	1.84	274,775	-	\$7.60		-9%	-38%	-20%
GNL	Global Net Lease Inc	11.0%	Financials	1,624	\$19.22	11.02%	0.53	546,262	Overweight	\$22.50		-1%	1%	-10%
ARI	Apollo Coml Real Est Fin Inc	10.1%	Financials	2,771	\$18.05	10.12%	0.22	1,019,558	Hold	\$17.90		-1%	-5%	-4%
BGCP	Bgc Partners Inc	10.0%	Financials	1,732	\$5.73	9.98%	1.45	1,596,924	Buy	\$8.50		10%	5%	-19%
M	Macys Inc	9.5%	Cons Disc.	5,011	\$16.22	9.46%	1.64	13,554,998	Hold	\$17.90		7%	-29%	-56%
HPT	Service Pptys Tr	8.5%	Financials	4,121		8.52%	0.37	815,534	Overweight	\$27.50		-1%	-3%	-6%
OXY	Occidental Pete Corp	8.0%	Energy	34,912	\$39.03	7.98%	0.75	9,211,305	Hold	\$51.80		-4%	-35%	-47%
APTS	Preferred Apt Cmnty Inc	7.9%	Financials	577	\$12.99	7.88%	0.47	300,612	Overweight	\$16.00		-9%	-18%	-16%
SBRA	Sabra Health Care Reit Inc	7.8%	Financials	4,370	\$22.56	7.83%	0.46	1,514,294	Hold	\$21.90		-8%	15%	4%
CPLG	Corepoint Lodging Inc	7.8%	Financials	567	\$9.83	7.82%	1.81	363,980	Sell	\$6.00		0%	-27%	-39%
HT	Hersha Hospitality Tr	7.8%	Financials	551	\$14.26	7.75%	1.20	378,480	Underweight	\$15.70		3%	-24%	-20%
RLJ	Rlj Lodging Tr	7.6%	Financials	2,935	\$17.05	7.64%	1.12	1,159,488	Overweight	\$18.80		4%	-7%	-15%
AFIN	American Fin Tr Inc	7.4%	Financials	1,581	\$14.88	7.41%	0.42	734,947	Hold	\$14.00		1%	56%	22%
APLE	Apple Hospitality Reit Inc	7.2%	Financials	3,674	\$16.41	7.25%	0.65	1,200,763	Overweight	\$17.10		0%	0%	2%
KRG	Kite Rlty Group Tr	7.0%	Financials	1,510	\$17.98	7.03%	0.80	425,225	Hold	\$17.10		1%	11%	10%
CIO	City Office Reit Inc	7.0%	Financials	741	\$13.58	7.01%	0.06	687,186	Buy	\$15.40		0%	16%	20%
IVZ	Invesco Ltd	6.9%	Financials	8,252	\$18.18	6.87%	1.53	5,192,102	Hold	\$18.00		8%	-15%	-16%
CVI	Cvr Energy Inc	6.9%	Energy	4,742	\$47.17	6.86%	1.52	560,584	Underweight	\$44.20		-1%	5%	13%
OHI	Omega Healthcare Invs Inc	6.3%	Financials	9,000	\$41.23	6.31%	0.26	1,710,391	Hold	\$42.30		-6%	18%	17%
CDR	Cedar Realty Trust Inc	6.3%	Financials	274	\$3.08	6.27%	0.58	332,673	Hold	\$4.30		-8%	-3%	-22%
ILPT	Industrial Logistics Pptys T	6.2%	Financials	1,409	\$21.62	6.23%	0.53	253,209	Overweight	\$24.00		2%	8%	-3%
PACW	Pacwest Bancorp Del	6.2%	Financials	4,733	\$39.50	6.18%	1.52	756,758	Overweight	\$39.70		7%	-1%	-5%
NEW	EPR	6.0%	Financials	5,753	\$73.33	6.03%	0.40	400,567	Hold	\$80.50		-6%	-5%	4%

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

Quality Screens

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

List of Screens & Key Metrics

High Earnings Yield & ROIC

Top 25 stocks by combined highest earnings yield & ROIC

Long-term	11 NEW	1W: ↑ 4.7%	1M: ↑ 3.1%
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Piotroski F-Score

Top 25 stocks with the highest Piotroski F-Score

Long-term	9 NEW	1W: ↑ 3.3%	1M: ↑ 11.5%
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High Earnings Yield & ROIC

Top 25 stocks by combined highest earnings yield & ROIC

Short-term

Medium-term

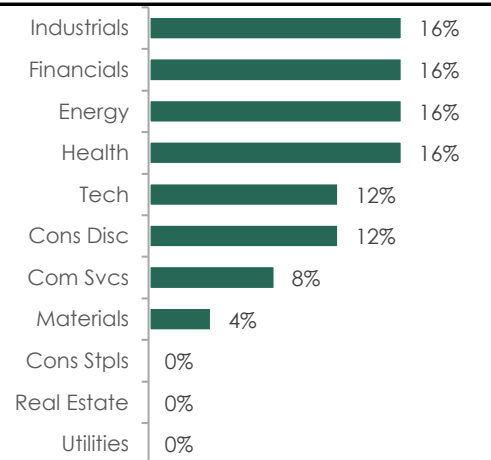
Long-term

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

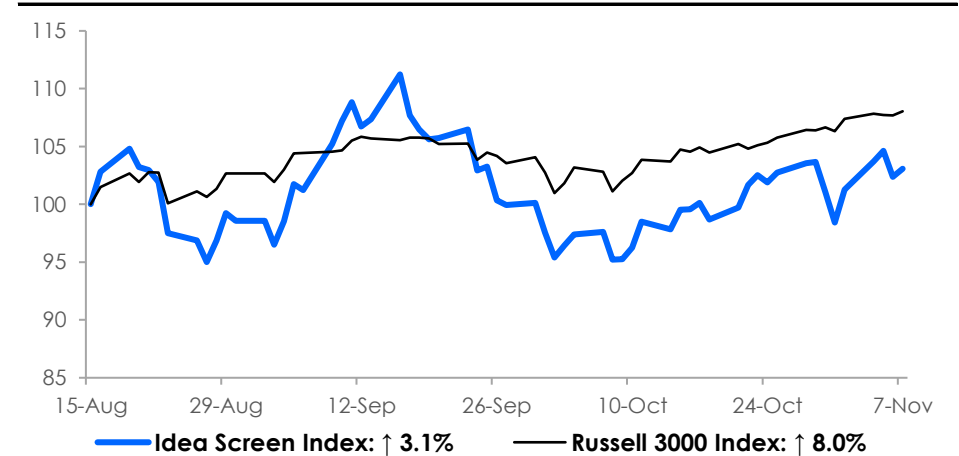
Example: 25% / 70% = Stock has an earnings yield of 25% and ROIC of 70% over the last quarter

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

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	EY / ROIC	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
	EAJ	Graftech Intl Ltd	25% / 69%	Industrials	3,411	\$11.74	2.68%	1.71	1,279,157	Buy	\$16.80		-3%	-4%	-33%
	ARNA	Arena Pharmaceuticals Inc	20% / 63%	Health	2,403	\$48.23	-	0.68	414,527	Buy	\$69.00		-1%	-2%	25%
	HPQ	Hp Inc	13% / 133%	Tech	28,734	\$19.39	3.28%	1.65	13,065,822	Hold	\$19.40		12%	-1%	-24%
NEW	CLF	Cleveland Cliffs Inc	39% / 36%	Materials	1,988	\$7.36	3.28%	1.98	12,496,791	Overweight	\$9.30		2%	-27%	-32%
	PTN	Palatin Technologies Inc	13% / 56%	Health	181	\$0.80	-	0.07	1,106,909	Buy	\$6.80		-2%	-39%	-17%
	BSIG	Brightsphere Invt Group Inc	14% / 35%	Financials	916	\$10.10	4.00%	1.95	704,602	Overweight	\$11.70		3%	-27%	-24%
	MSGN	Msg Network Inc	12% / 41%	Com Svcs.	785	\$16.86	-	1.67	1,209,402	Hold	\$17.20		4%	-24%	-33%
	LCTX	Lineage Cell Therapeutics In	24% / 26%	Health	126	\$0.84	-	1.41	376,334	Buy	\$5.30		8%	-32%	-57%
	NAV	Navistar Intl Corp New	10% / 147%	Industrials	3,329	\$33.56	-	2.47	488,105	Hold	\$34.20		7%	4%	6%
	KEM	Kemet Corp	19% / 24%	Tech	1,379	\$23.76	0.86%	1.83	1,126,538	Buy	\$25.70		9%	34%	5%
	MTOR	Meritor Inc	13% / 25%	Cons Disc.	1,941	\$23.50	-	2.27	869,772	Hold	\$25.50		7%	5%	32%
NEW	BIIB	Biogen Inc	12% / 28%	Health	51,763	\$286.87	-	1.17	1,958,488	Hold	\$297.00		-4%	25%	-13%
	CBS	Cbs Corp New	16% / 23%	Com Svcs.	14,268	\$37.80	1.96%	1.03	4,942,944	Overweight	\$48.40		5%	-22%	-35%
NEW	EVR	Evercore Inc	10% / 33%	Financials	3,081	\$78.82	2.98%	2.24	462,202	Overweight	\$90.10		7%	-13%	-7%
	VMW	Vmware Inc	9% / 51%	Tech	17,826	\$163.64	-	1.35	1,473,491	Overweight	\$172.80		3%	-16%	9%
NEW	VNO	Vornado Rlty Tr	25% / 20%	Financials	12,396	\$64.95	4.05%	0.81	1,214,004	Overweight	\$70.40		-1%	-3%	-6%
NEW	SWN	Southwestern Energy Co	103% / 19%	Energy	1,245	\$2.30	-	0.55	20,123,200	Hold	\$2.40		12%	-43%	-60%
	MIK	Michaels Cos Inc	30% / 19%	Cons Disc.	1,442	\$9.29	-	1.53	4,153,018	Hold	\$8.90		6%	-18%	-47%
NEW	COG	Cabot Oil & Gas Corp	11% / 24%	Energy	7,490	\$18.36	2.18%	0.61	7,436,037	Overweight	\$21.70		-2%	-28%	-28%
NEW	PUMP	Propetro Hldg Corp	10% / 25%	Energy	736	\$7.33	-	1.01	2,485,667	Overweight	\$14.90		-5%	-67%	-61%
	NOG	Northern Oil & Gas Inc Nev	24% / 18%	Energy	857	\$2.15	-	1.88	6,249,126	Buy	\$3.40		10%	-4%	-32%
NEW	SBH	Sally Beauty Hldgs Inc	16% / 17%	Cons Disc.	2,411	\$20.00	-	-0.10	1,632,414	Underweight	\$17.00		29%	22%	6%
NEW	DAL	Delta Air Lines Inc Del	12% / 19%	Industrials	37,291	\$57.66	2.80%	1.45	6,097,153	Overweight	\$65.20		5%	1%	2%
NEW	ESNT	Essent Group Ltd	11% / 19%	Financials	5,180	\$52.65	1.15%	0.50	495,024	Overweight	\$57.70		1%	12%	29%
NEW	BOOM	Dmc Global Inc	8% / 30%	Industrials	673	\$45.92	1.10%	1.06	304,597	Buy	\$68.50		3%	-31%	14%

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

Piotroski F-Score

Top 25 stocks with the highest Piotroski F-Score

Short-term

Medium-term

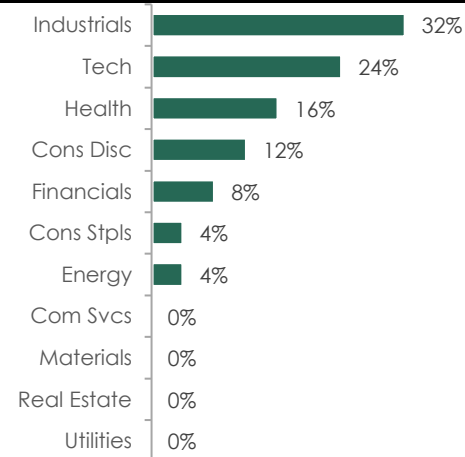
Long-term

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

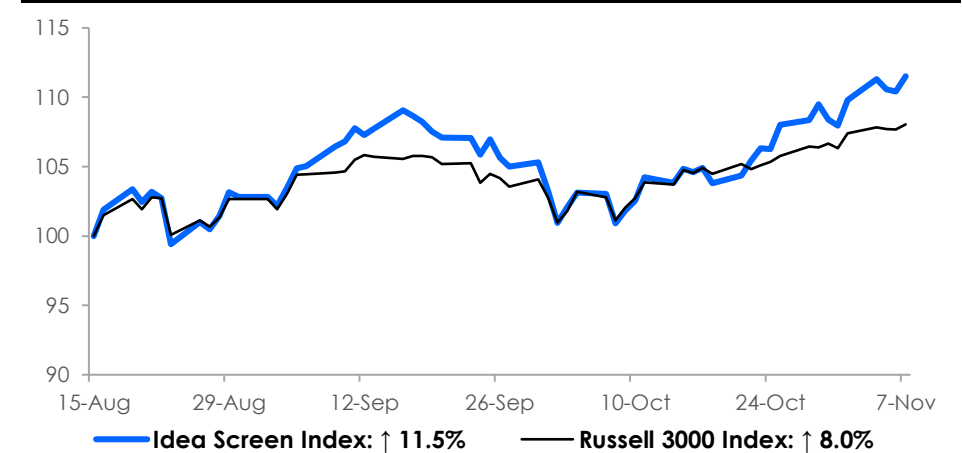
Example: A score of 8 - 9 (0 - 2) is considered to be financially strong (weak) value stock










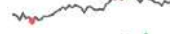










How to Use: This screen identifies buy-and-hold value companies with strong financial health.

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	Piotroski F-Score	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
	LMT	Lockheed Martin Corp	9.0	Industrials	106,834	\$378.75	2.53%	0.58	1,069,192	Overweight	\$403.40		1%	14%	22%
NEW	QCOM	Qualcomm Inc	9.0	Tech	109,385	\$89.98	2.93%	1.27	7,197,960	Overweight	\$90.50		12%	6%	42%
	ALXN	Alexion Pharmaceuticals Inc	9.0	Health	23,910	\$108.05	-	0.89	2,225,901	Overweight	\$152.40		3%	-20%	-15%
NEW	FDS	Factset Resh Sys Inc	9.0	Financials	9,592	\$252.79	1.12%	1.01	350,468	Underweight	\$230.90		0%	-9%	10%
NEW	KOS	Kosmos Energy Ltd	9.0	Energy	2,943	\$7.33	2.65%	0.45	4,757,512	Buy	\$9.00		18%	12%	20%
	EVTC	Evertec Inc	9.0	Tech	2,153	\$29.93	0.66%	-0.40	377,482	Overweight	\$35.00		-2%	2%	1%
	BOOM	Dmc Global Inc	9.0	Industrials	673	\$45.92	1.10%	1.06	304,597	Buy	\$68.50		3%	-31%	14%
NEW	LPG	Dorian Lpg Ltd	9.0	Industrials	680	\$12.45	-	2.07	458,688	Buy	\$15.20		0%	58%	50%
	MSFT	Microsoft Corp	8.0	Tech	1,100,532	\$144.26	1.42%	1.12	23,840,060	Buy	\$161.50		1%	15%	29%
	JNJ	Johnson & Johnson	8.0	Health	345,907	\$131.43	2.90%	0.80	7,588,325	Overweight	\$149.90		0%	-6%	-9%
	V	Visa Inc	8.0	Financials	308,143	\$178.43	0.68%	0.89	7,213,667	Buy	\$203.50		0%	11%	23%
	CSCO	Cisco Sys Inc	8.0	Tech	205,486	\$48.42	2.90%	1.49	19,317,270	Overweight	\$55.00		2%	-9%	1%
NEW	ABT	Abbott Labs	8.0	Health	147,383	\$83.39	1.54%	0.88	4,515,288	Buy	\$94.00		0%	8%	15%
	ACN	Accenture Plc Ireland	8.0	Tech	120,084	\$189.09	1.69%	0.57	1,908,757	Overweight	\$203.80		2%	9%	15%
	ADP	Automatic Data Processing Inc	8.0	Tech	70,254	\$162.10	1.98%	0.54	1,901,367	Overweight	\$179.60		0%	2%	9%
	RTN	Raytheon Co	8.0	Industrials	59,873	\$215.00	1.75%	1.33	1,660,344	Overweight	\$229.50		1%	20%	15%
	ITW	Illinois Tool Wks Inc	8.0	Industrials	56,731	\$176.51	2.41%	1.43	1,185,912	Hold	\$155.20		5%	16%	32%
	GM	General Mtrs Co	8.0	Cons Disc.	54,994	\$38.49	3.96%	1.53	7,970,125	Overweight	\$47.50		4%	0%	4%
NEW	YUM	Yum Brands Inc	8.0	Cons Disc.	30,325	\$99.66	1.68%	0.07	1,783,670	Overweight	\$114.00		-2%	-2%	12%
	SYU	Sysco Corp	8.0	Cons Stpls.	41,329	\$80.90	1.92%	0.68	2,787,728	Overweight	\$81.60		1%	11%	22%
	ETN	Eaton Corp Plc	8.0	Industrials	37,578	\$90.90	3.11%	1.50	2,237,802	Overweight	\$93.10		4%	12%	21%
NEW	FLT	Fleetcor Technologies Inc	8.0	Industrials	25,674	\$296.58	-	0.42	524,107	Overweight	\$319.20		1%	19%	45%
	IDXX	Idexx Labs Inc	8.0	Health	22,573	\$263.14	-	0.86	392,613	Overweight	\$301.50		-8%	7%	25%
NEW	CTAS	Cintas Corp	8.0	Cons Disc.	27,117	\$262.00	0.96%	0.25	531,190	Overweight	\$272.00		-2%	20%	44%
NEW	PCAR	Paccar Inc	8.0	Industrials	27,625	\$79.87	1.61%	1.67	1,779,753	Hold	\$73.10		5%	16%	33%

Thematic Screens

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

List of Screens & Key Metrics

M&A Activity

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

Short-term	12 NEW	1W: ↑ 1.9%	1M: ↑ 6.6%
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M&A Activity

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

Short-term

Medium-term

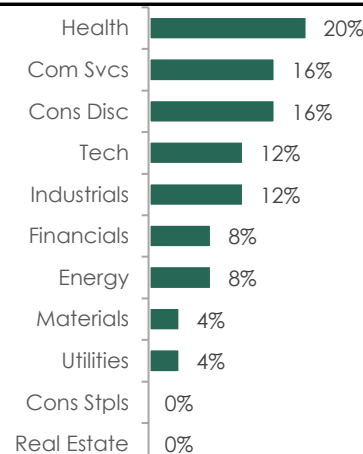
Long-term

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

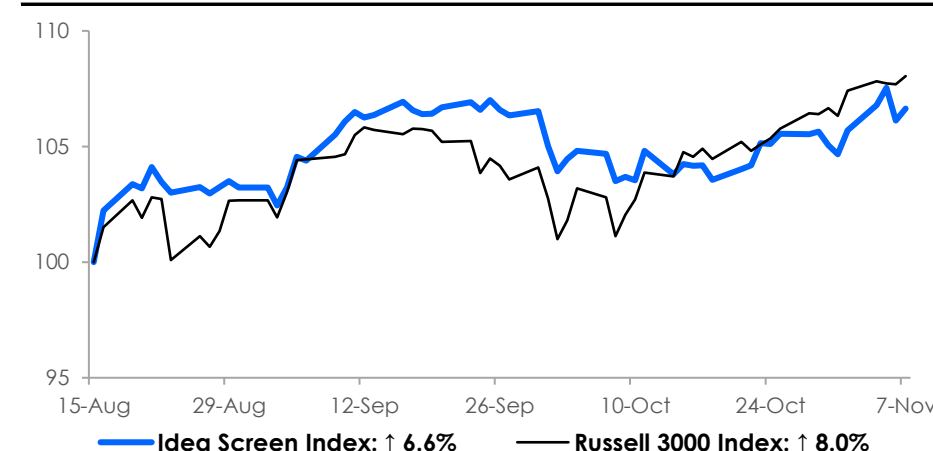
Example: -10% = The company selling in a pending M&A deal saw their share price decline 10% last week

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

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	1W Stock Performance	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
	RRGB	Red Robin Gourmet Burgers Inc	-11.7%	Cons Disc.	349	\$26.92	-	0.77	278,315	Hold	\$32.90		-12%	-20%	-23%
NEW	GNW	Genworth Finl Inc	-5.4%	Financials	2,039	\$4.05	-	1.98	3,075,613	Hold	\$4.50		-5%	7%	-14%
	GHDX	Genomic Health Inc	-4.9%	Health	2,385	\$63.44	-	1.07	412,139	Hold	\$72.00		-5%	-3%	-30%
	GCI	Gannett Co Inc	-4.8%	Com Svcs.	1,185	\$10.33	6.15%	0.00	2,109,726	Underweight	\$10.50		-5%	15%	0%
NEW	PEGI	Pattern Energy Group Inc	-2.7%	Utilities	2,685	\$27.26	6.19%	0.92	1,308,187	Hold	\$26.30		-3%	18%	31%
NEW	DOVA	Dova Pharmaceuticals Inc	-1.9%	Health	806	\$27.98	-	-0.27	514,604	Hold	\$28.40		-2%	175%	50%
	CETV	Central European Media Entr	-1.4%	Com Svcs.	1,121	\$4.42	-	0.63	823,398	Buy	\$4.90		-1%	16%	29%
NEW	ACHN	Achillion Pharmaceuticals Inc	-0.9%	Health	888	\$6.35	-	2.93	2,799,267	Hold	\$6.30		-1%	129%	108%
NEW	RARX	Ra Pharmaceuticals Inc	-0.6%	Health	2,205	\$46.78	-	1.70	1,053,155	Hold	\$48.20		-1%	118%	239%
NEW	LPT	Liberty Ppty Tr	-0.5%	Financials	9,256	\$58.76	2.78%	1.00	1,509,104	Hold	\$57.00		-1%	21%	33%
NEW	SEMG	Semgroup Corp	-0.5%	Energy	1,275	\$16.02	11.71%	0.12	2,426,923	Hold	\$16.10		0%	27%	-24%
	PSDO	Presidio Inc	-0.4%	Tech	1,378	\$16.54	0.97%	0.18	1,167,779	Hold	\$16.40		0%	11%	17%
	S	Sprint Corporation	-0.3%	Com Svcs.	25,335	\$6.19	-	1.29	12,194,233	Hold	\$6.40		0%	7%	-3%
NEW	OMN	Omnova Solutions Inc	0.0%	Industrials	453	\$10.11	-	1.81	305,475	-	-		0%	36%	22%
NEW	WCG	Wellcare Health Plans Inc	0.1%	Health	14,940	\$296.86	-	0.73	522,996	Overweight	\$315.10		0%	15%	8%
NEW	WAIR	Wesco Aircraft Hldgs Inc	0.1%	Cons Disc.	1,100	\$11.03	-	0.68	1,023,964	Hold	\$11.70		0%	10%	-1%
NEW	CBM	Cambrex Corp	0.1%	Materials	2,016	\$59.79	-	0.67	737,281	Hold	\$60.00		0%	33%	6%
	CRZO	Carrizo Oil & Gas Inc	0.1%	Energy	683	\$7.37	-	1.44	5,721,615	Hold	\$11.90		0%	-34%	-64%
	CISN	Cision Ltd	0.2%	Tech	1,498	\$10.09	-	1.67	1,708,285	Hold	\$10.20		0%	-14%	-33%
	WBC	Wabco Hldgs Inc	0.2%	Cons Disc.	6,913	\$134.91	-	0.11	384,963	Hold	\$135.20		0%	1%	19%
	CY	Cypress Semiconductor Corp	0.3%	Tech	8,650	\$23.34	1.89%	1.24	4,124,932	Hold	\$23.90		0%	38%	72%
	GWR	Genesee & Wyo Inc	0.3%	Industrials	6,306	\$111.39	-	0.28	677,995	Hold	\$112.00		0%	28%	35%
	ADSW	Advanced Disp Svcs Inc Del	0.3%	Industrials	2,941	\$32.89	-	0.05	796,619	Hold	\$33.10		0%	2%	25%
	ZAYO	Zayo Group Hldgs Inc	0.4%	Com Svcs.	8,097	\$34.27	-	-0.14	3,097,578	Hold	\$35.00		0%	12%	13%
NEW	TIF	Tiffany & Co New	0.4%	Cons Disc.	15,100	\$125.00	1.86%	2.15	2,688,250	Overweight	\$121.70		0%	20%	7%

Bearish Screens

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

List of Screens & Key Metrics

Most Overbought - Bollinger Bands			
Top 25 stocks most overbought vs 50dma			
Medium-term	25 NEW	1W: ↑ 0.5%	1M: ↑ 1.9%
Bearish 50/200dma Crossovers			
Top 25 stocks with 50dma crossing lower than the 200dma			
Medium-term	21 NEW	1W: ↑ 0.8%	1M: ↑ 12.1%
Gap Downs			
Top 25 stocks with the worst 1-week price change			
Short-term	23 NEW	1W: ↑ 7.3%	1M: ↑ 14.6%
Strong Volume Decliners			
Top 25 stocks with above-average volume & negative performance			
Short-term	25 NEW	1W: ↓ -3.1%	1M: ↓ -14.2%
Abnormal Put Volume			
Top 25 stocks with above average put volume (1W vs 3M avg)			
Short-term	25 NEW	1W: ↑ 2.2%	1M: ↑ 7.3%
Recent Downgrades			
Top 25 stocks by net analyst downgrades over 1-month			
Medium-term	12 NEW	1W: ↑ 6.1%	1M: ↑ 11.2%

Highest Short Interest			
Top 25 stocks by highest short interest as % of float			
Short-term	0 NEW	1W: ↓ -0.1%	1M: ↑ 18.4%
1-Month Increase in Short Interest			
Top 25 stocks by highest 1-month increase in short interest			
Medium-term	1 NEW	1W: ↑ 5.9%	1M: ↑ 13.5%
Insider Selling			
Top 25 stocks by 1-month insider selling			
Medium-term	22 NEW	1W: ↓ -0.6%	1M: ↑ 2.9%
NTM P/E vs 5Y Average (+2 Stdev)			
Top 25 stocks trading > +2 stdev from 5Y average NTM P/E			
Medium-term	14 NEW	1W: ↓ -0.8%	1M: ↑ 0.5%
Altman Z-Score			
Top 25 stocks with the lowest Altman Z-Score			
Long-term	23 NEW	1W: ↑ 3.7%	1M: ↑ 6.8%



Most Overbought - Bollinger Bands

Top 25 stocks most overbought vs 50dma

Short-term

Medium-term

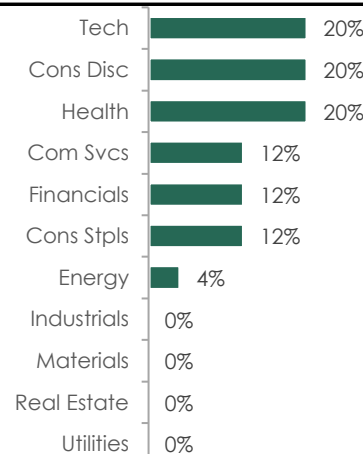
Long-term

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

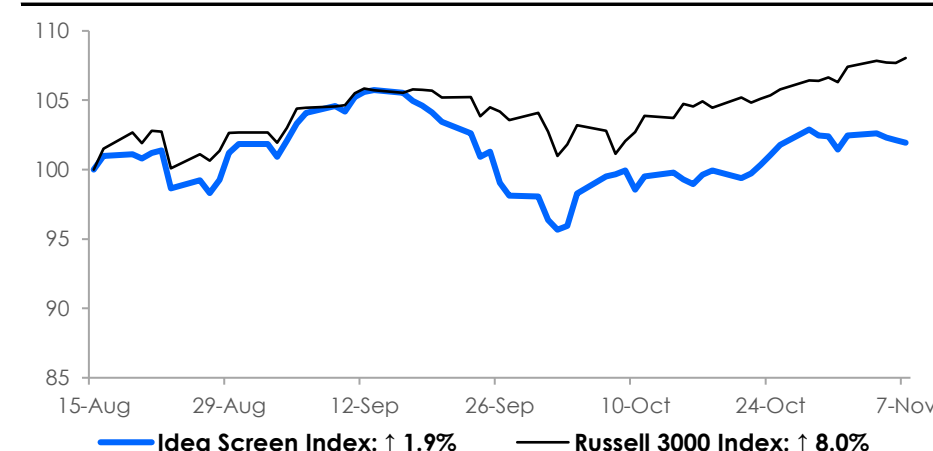
Example: +2.2 = The current stock price is 2.2 stdev (based on recent volatility) above the 50dma

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

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	Stdev. vs 50dma	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	COLL	Collegium Pharmaceutical Inc	+ 5.5	Health	603	\$18.00	-	0.71	307,557	Buy	\$27.00		50%	29%	16%
NEW	DISCA	Discovery Inc	+ 4.8	Com Svcs.	15,841	\$31.03	-	1.18	3,604,709	Overweight	\$34.30		15%	8%	-6%
NEW	KDP	Keurig Dr Pepper Inc	+ 4.5	Cons Stpls.	41,963	\$29.83	2.13%	0.73	2,384,103	Overweight	\$31.20		6%	3%	8%
NEW	GDDY	Godaddy Inc	+ 4.2	Tech	12,924	\$73.03	-	0.74	1,651,288	Buy	\$87.00		12%	-7%	10%
NEW	DISCK	Discovery Inc	+ 4.1	Com Svcs.	15,841	\$28.70	-	1.15	2,446,461	Overweight	\$34.20		14%	6%	-4%
NEW	RL	Ralph Lauren Corp	+ 4.0	Cons Disc.	5,996	\$115.67	2.73%	2.21	1,140,429	Overweight	\$120.50		20%	-7%	-9%
NEW	DAR	Darling Ingredients Inc	+ 4.0	Cons Stpls.	3,629	\$22.03	-	1.16	811,342	Overweight	\$24.00		14%	6%	2%
NEW	REI	Ring Energy Inc	+ 3.8	Energy	158	\$2.33	-	1.84	1,312,554	Overweight	\$4.50		40%	-52%	-70%
NEW	QUOT	Quotient Technology Inc	+ 3.6	Com Svcs.	912	\$10.28	-	0.53	647,403	Overweight	\$12.00		19%	7%	-21%
NEW	QCOM	Qualcomm Inc	+ 3.6	Tech	109,385	\$89.98	2.93%	1.27	7,197,960	Overweight	\$90.50		12%	6%	42%
NEW	HONE	Harborone Bancorp Inc New	+ 3.6	Financials	623	\$10.67	-	0.41	509,497	Buy	\$12.00		5%	3%	6%
NEW	FRPT	Freshpet Inc	+ 3.5	Cons Stpls.	2,015	\$55.85	-	0.56	417,278	Overweight	\$55.40		7%	22%	61%
NEW	AYR	Aircastle Ltd	+ 3.4	Financials	2,428	\$32.39	3.97%	1.11	429,306	Hold	\$26.90		19%	65%	61%
NEW	WMGI	Wright Med Group N V	+ 3.4	Health	3,719	\$29.36	-	-0.27	4,419,372	Overweight	\$29.20		41%	0%	6%
NEW	NMIH	Nmi Hldgs Inc	+ 3.4	Financials	2,168	\$32.00	-	0.25	378,416	Buy	\$35.10		9%	17%	50%
NEW	SBH	Sally Beauty Hldgs Inc	+ 3.4	Cons Disc.	2,411	\$20.00	-	-0.10	1,632,414	Underweight	\$17.00		29%	22%	6%
NEW	SYNA	Synaptics Inc	+ 3.3	Tech	1,766	\$53.65	-	1.78	550,271	Hold	\$36.40		27%	60%	49%
NEW	NPTN	Neophotonics Corp	+ 3.3	Tech	403	\$8.50	-	2.83	1,052,762	Overweight	\$8.40		29%	37%	-4%
NEW	DVA	Davita Inc	+ 3.3	Health	9,264	\$69.19	-	2.22	2,615,926	Hold	\$67.10		18%	22%	-9%
NEW	FTNT	Fortinet Inc	+ 3.3	Tech	16,106	\$94.17	-	0.91	1,316,371	Overweight	\$98.40		15%	15%	21%
NEW	HSIC	Henry Schein Inc	+ 3.3	Health	10,105	\$68.74	-	0.94	1,168,409	Hold	\$67.70		10%	3%	0%
NEW	MBUU	Malibu Boats Inc	+ 3.2	Cons Disc.	780	\$38.01	-	1.24	259,666	Buy	\$48.00		17%	-9%	-22%
NEW	RUTH	Ruths Hospitality Group Inc	+ 3.2	Cons Disc.	744	\$25.22	2.08%	1.16	301,886	Hold	\$25.00		23%	-4%	-9%
NEW	BLMN	Bloomin Brands Inc	+ 3.1	Cons Disc.	2,013	\$23.18	1.72%	0.71	1,430,923	Overweight	\$23.80		17%	17%	6%
NEW	AGEN	Agenus Inc	+ 3.1	Health	506	\$3.69	-	1.32	876,128	Buy	\$5.00		42%	40%	78%

Bearish 50/200dma Crossovers

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

Short-term

Medium-term

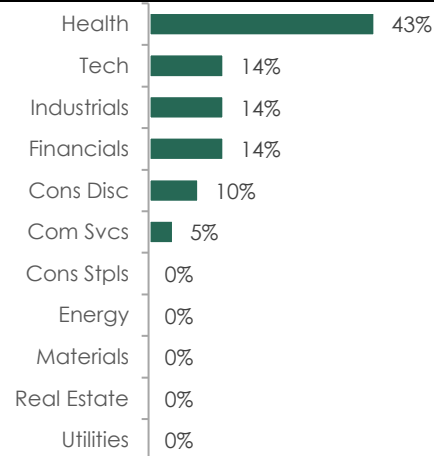
Long-term

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

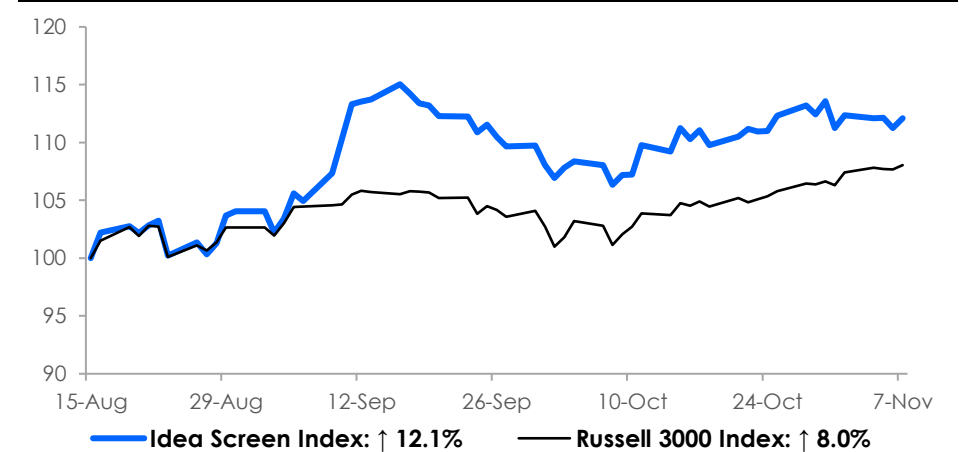
Example: The top company in this screen is the (1) most recent company to experience a 50/200dma crossover event and (2) has the highest difference between the 50dma and 200dma.

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

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	50dma vs 200dma	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	BAND	Bandwidth Inc	-4.6%	Industrials	845	\$47.57	-	0.10	258,929	Overweight	\$71.30		-15%	-34%	-3%
NEW	EXAS	Exact Sciences Corp	-3.3%	Health	10,380	\$79.95	-	0.61	1,854,123	Buy	\$126.50		-8%	-22%	6%
NEW	FNKO	Funko Inc	-3.1%	Cons Disc.	522	\$14.97	-	0.85	1,104,919	Buy	\$26.90		-17%	-31%	-29%
NEW	ZIOP	Ziopharm Oncology Inc	-2.0%	Health	774	\$4.28	-	0.70	1,589,571	Overweight	\$6.30		1%	-2%	73%
NEW	PTCT	Ptc Therapeutics Inc	-1.4%	Health	2,460	\$39.92	-	0.87	666,202	Overweight	\$50.60		-2%	11%	9%
NEW	OMER	Omeros Corp	-1.1%	Health	668	\$13.55	-	-0.15	438,586	Overweight	\$27.80		-14%	-24%	-17%
NEW	TNDM	Tandem Diabetes Care Inc	-1.0%	Health	3,473	\$59.21	-	-0.04	1,282,459	Buy	\$77.80		-4%	-9%	50%
NEW	NEO	Neogenomics Inc	-0.9%	Health	2,286	\$22.01	-	0.48	779,758	Buy	\$28.60		-4%	-2%	22%
NEW	TRHC	Tabula Rasa Healthcare Inc	-0.9%	Tech	1,106	\$50.05	-	0.72	292,821	Overweight	\$82.10		-2%	-5%	-33%
NEW	CDAY	Ceridian Hcm Hldg Inc	-0.8%	Industrials	7,162	\$50.03	-	0.35	1,389,502	Overweight	\$57.10		4%	1%	27%
NEW	S	Sprint Corporation	-0.7%	Com Svcs.	25,335	\$6.19	-	1.29	12,194,233	Hold	\$6.40		0%	7%	-3%
NEW	DRI	Darden Restaurants Inc	-0.6%	Cons Disc.	13,913	\$113.48	3.12%	0.81	1,268,504	Overweight	\$126.70		1%	-5%	2%
NEW	XNCR	Xencor Inc	-0.5%	Health	1,854	\$32.75	-	0.51	326,522	Overweight	\$45.90		-4%	-2%	-21%
NEW	FSLR	First Solar Inc	-0.5%	Tech	5,548	\$52.63	-	0.64	1,358,455	Overweight	\$74.70		2%	-15%	19%
NEW	FNSR	Finisar Corp	-0.4%	Tech	-	-	-	1.01	756,886	Hold	\$23.70				
NEW	EVOP	Evo Pmts Inc	-0.4%	Industrials	1,003	\$27.47	-	-0.05	384,953	Overweight	\$29.90		-3%	-4%	1%
NEW	CTRE	Caretrust Reit Inc	-0.4%	Financials	2,052	\$21.47	4.01%	0.16	754,515	Overweight	\$26.00		-11%	-11%	11%
NEW	EQC	Equity Comwlth	-0.3%	Financials	3,878	\$31.81	-	0.21	565,963	Hold	\$33.70		-1%	0%	3%
NEW	TRV	Travelers Companies Inc	-0.2%	Financials	34,332	\$133.01	2.48%	0.40	1,269,487	Hold	\$140.80		1%	-6%	2%
NEW	TBIO	Translate Bio Inc	-0.1%	Health	585	\$9.75	-	0.09	283,539	Buy	\$19.20		7%	7%	44%
NEW	VCYT	Veracyte Inc	0.0%	Health	1,130	\$23.14	-	1.93	622,603	Buy	\$34.00		1%	-3%	65%

Gap Downs

Top 25 stocks with the worst 1-week price change

Short-term

Medium-term

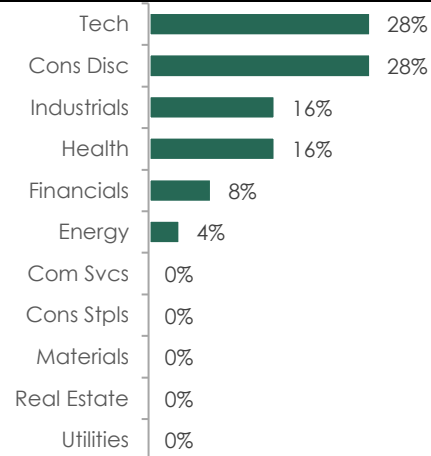
Long-term

Calculation: Worst 1-week price change

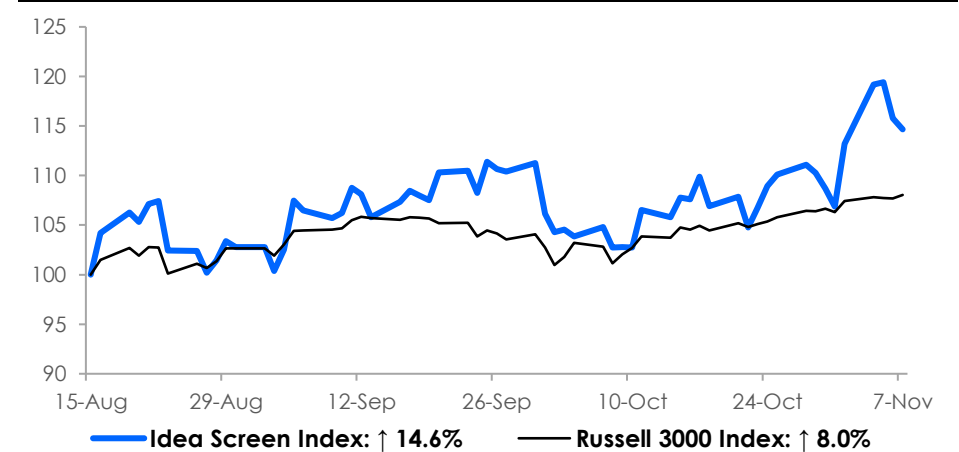
Example: -35% = Current stock price is 35% lower than 1-week ago












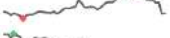




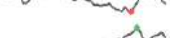

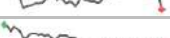




How to Use: Identifies companies that have experienced a major, recent negative event that could signal further downside. Example events include a failed clinical drug trial, bankruptcy initiation, or losing a major customer.

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	1W Price % Change	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
	PRTY	Party City Holdco Inc	-64.4%	Cons Disc.	189	\$2.00	-	-0.12	1,949,106	Overweight	\$8.10		-64%	-72%	-80%
NEW	FLDM	Fluidigm Corp Del	-49.0%	Health	174	\$2.51	-	1.41	858,276	Overweight	\$8.30		-49%	-78%	-68%
NEW	CASA	Casa Sys Inc	-45.7%	Tech	307	\$3.65	-	0.51	343,177	Hold	\$6.60		-46%	-49%	-77%
NEW	PLT	Plantronics Inc New	-37.1%	Tech	981	\$24.78	2.40%	1.85	563,945	Buy	\$41.80		-37%	-51%	-58%
NEW	SNCR	Synchronoss Technologies Inc	-35.7%	Tech	171	\$3.86	-	0.25	518,436	Overweight	\$11.30		-36%	-28%	-37%
NEW	NSP	Insperty Inc	-34.6%	Industrials	2,762	\$69.05	1.76%	2.43	520,173	Overweight	\$107.00		-35%	-41%	-41%
NEW	CHK	Chesapeake Energy Corp	-32.4%	Energy	1,771	\$0.91	-	1.92	62,602,673	Underweight	\$1.60		-32%	-67%	-76%
NEW	EXPE	Expedia Group Inc	-28.1%	Cons Disc.	13,736	\$98.29	1.00%	1.27	1,358,601	Overweight	\$136.10		-28%	-20%	-23%
NEW	LTRPA	Liberty TripAdvisor Hldgs In	-27.0%	Cons Disc.	538	\$7.04	-	3.15	413,329	Hold	\$8.00		-27%	-54%	-58%
NEW	CDNA	Caredx Inc	-23.8%	Health	847	\$19.97	-	0.96	851,109	Buy	\$49.20		-24%	-30%	-30%
NEW	SHAK	Shake Shack Inc	-23.4%	Cons Disc.	1,925	\$63.00	-	-0.20	1,258,755	Overweight	\$77.60		-23%	10%	22%
NEW	AVNS	Avanos Med Inc	-23.0%	Health	1,619	\$33.93	-	2.30	346,559	Hold	\$41.00		-23%	-22%	-32%
NEW	MOBL	Mobileiron Inc	-22.0%	Tech	547	\$4.88	-	-0.21	1,061,097	Overweight	\$7.30		-22%	-16%	-3%
NEW	TRIP	Tripadvisor Inc	-21.7%	Cons Disc.	4,004	\$31.65	-	2.32	1,627,257	Hold	\$44.00		-22%	-42%	-45%
NEW	TPIC	Tpi Composites Inc	-21.5%	Industrials	567	\$16.12	-	1.64	560,052	Buy	\$26.40		-21%	-35%	-41%
NEW	ANET	Arista Networks Inc	-20.5%	Tech	14,855	\$194.44	-	0.87	844,422	Overweight	\$221.30		-20%	-27%	-23%
NEW	AAN	Aarons Inc	-19.9%	Financials	4,053	\$60.00	0.26%	1.10	697,893	Buy	\$79.50		-20%	3%	18%
	CYH	Community Health Sys Inc Ne	-19.8%	Health	335	\$2.84	-	3.18	2,513,387	Underweight	\$3.00		-20%	-10%	-24%
NEW	ROKU	Roku Inc	-19.5%	Cons Disc.	10,119	\$118.46	-	1.53	17,947,970	Overweight	\$137.30		-20%	84%	101%
NEW	HMSY	Hms Hldgs Corp	-18.1%	Industrials	2,359	\$26.78	-	-0.44	571,748	Overweight	\$38.40		-18%	-14%	-27%
NEW	GLOG	Gaslog Ltd	-17.8%	Industrials	910	\$11.27	4.86%	0.56	360,625	Buy	\$18.10		-18%	-26%	-50%
NEW	IOTS	Adesto Technologies Corp	-17.6%	Tech	227	\$7.55	-	0.04	580,548	Buy	\$12.00		-18%	22%	63%
NEW	SNH	Senior Hsg Pptys Tr	-17.1%	Financials	1,957	\$8.23	6.58%	0.98	1,437,298	Hold	\$9.40		-17%	2%	-48%
NEW	INSG	Inseego Corp	-16.9%	Tech	379	\$4.76	-	1.98	1,042,114	Buy	\$7.00		-17%	1%	29%
NEW	FNKO	Funko Inc	-16.8%	Cons Disc.	522	\$14.97	-	0.85	1,104,919	Buy	\$26.90		-17%	-31%	-29%

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

Strong Volume Decliners

Top 25 stocks with above-average volume & negative performance

Short-term

Medium-term

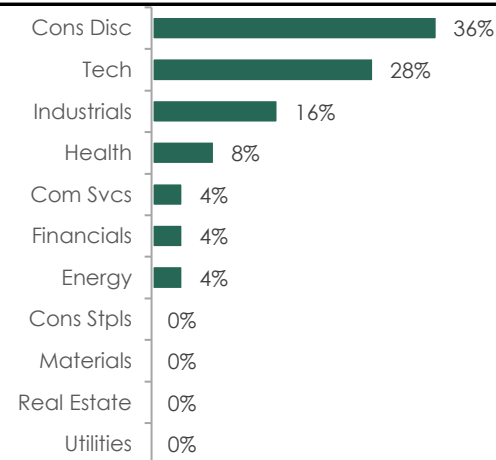
Long-term

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

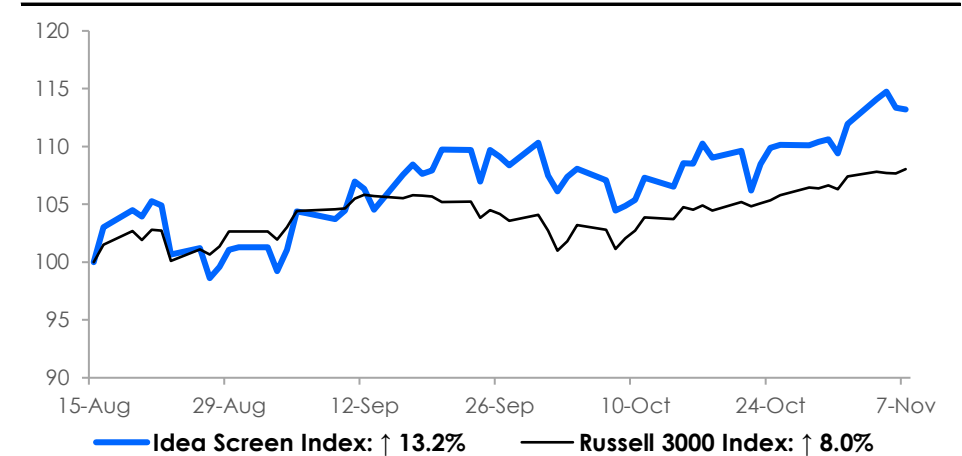
Example: 2.5x / -10% = Last week, the average daily volume was 2.5x the past 3-month's average volume and the share price decreased by 10%

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

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	1W Rel. Vol. / 1W Return	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	PRTY	Party City Holdco Inc	4.9x / -66%	Cons Disc.	189	\$2.00	-	-0.12	1,949,106	Overweight	\$8.10		-64%	-72%	-80%
NEW	CASA	Casa Sys Inc	4.2x / -47%	Tech	307	\$3.65	-	0.51	343,177	Hold	\$6.60		-46%	-49%	-77%
NEW	EXPE	Expedia Group Inc	5.0x / -30%	Cons Disc.	13,736	\$98.29	1.00%	1.27	1,358,601	Overweight	\$136.10		-28%	-20%	-23%
NEW	PLT	Plantronics Inc New	3.8x / -39%	Tech	981	\$24.78	2.40%	1.85	563,945	Buy	\$41.80		-37%	-51%	-58%
NEW	NSP	Insperty Inc	3.4x / -36%	Industrials	2,762	\$69.05	1.76%	2.43	520,173	Overweight	\$107.00		-35%	-41%	-41%
NEW	SHAK	Shake Shack Inc	3.6x / -25%	Cons Disc.	1,925	\$63.00	-	-0.20	1,258,755	Overweight	\$77.60		-23%	10%	22%
NEW	ANET	Arista Networks Inc	3.9x / -22%	Tech	14,855	\$194.44	-	0.87	844,422	Overweight	\$221.30		-20%	-27%	-23%
NEW	FLDM	Fluidigm Corp Del	2.8x / -51%	Health	174	\$2.51	-	1.41	858,276	Overweight	\$8.30		-49%	-78%	-68%
NEW	SNCR	Synchronoss Technologies Inc	2.6x / -37%	Tech	171	\$3.86	-	0.25	518,436	Overweight	\$11.30		-36%	-28%	-37%
NEW	LTRPA	Liberty TripAdvisor Hldgs In	2.6x / -29%	Cons Disc.	538	\$7.04	-	3.15	413,329	Hold	\$8.00		-27%	-54%	-58%
NEW	UBER	Uber Technologies Inc	4.0x / -15%	Tech	46,546	\$27.38	-	1.49	12,976,008	Overweight	\$45.30		-13%		
NEW	AVNS	Avanos Med Inc	2.5x / -25%	Health	1,619	\$33.93	-	2.30	346,559	Hold	\$41.00		-23%	-22%	-32%
NEW	UAA	Under Armour Inc	3.0x / -16%	Cons Disc.	6,986	\$17.59	-	2.79	4,603,211	Hold	\$21.00		-15%	-20%	-23%
NEW	TRIP	Tripadvisor Inc	2.5x / -23%	Cons Disc.	4,004	\$31.65	-	2.32	1,627,257	Hold	\$44.00		-22%	-42%	-45%
NEW	AAN	Aarons Inc	2.5x / -22%	Financials	4,053	\$60.00	0.26%	1.10	697,893	Buy	\$79.50		-20%	3%	18%
NEW	UA	Under Armour Inc	2.9x / -15%	Cons Disc.	6,986	\$16.08	-	2.72	2,131,378	Hold	\$20.70		-13%	-18%	-22%
NEW	CHK	Chesapeake Energy Corp	2.3x / -34%	Energy	1,771	\$0.91	-	1.92	62,602,673	Underweight	\$1.60		-32%	-67%	-76%
NEW	HMSY	Hms Hldgs Corp	2.4x / -20%	Industrials	2,359	\$26.78	-	-0.44	571,748	Overweight	\$38.40		-18%	-14%	-27%
NEW	YETI	Yeti Hldgs Inc	2.7x / -14%	Industrials	2,503	\$29.16	-	3.15	1,075,896	Overweight	\$38.90		-12%	2%	75%
NEW	ATUS	Altice Usa Inc	2.5x / -16%	Com Svcs.	12,362	\$26.41	-	0.75	5,669,305	Overweight	\$35.00		-15%	10%	40%
NEW	SERV	Servicemaster Global Hldgs I	3.5x / -11%	Cons Disc.	4,980	\$36.65	-	-0.77	947,887	Overweight	\$48.70		-9%	-32%	-16%
NEW	MOBL	Mobileiron Inc	2.2x / -24%	Tech	547	\$4.88	-	-0.21	1,061,097	Overweight	\$7.30		-22%	-16%	-3%
NEW	TMHC	Taylor Morrison Home Corp	2.5x / -14%	Cons Disc.	2,315	\$21.98	-	-0.03	1,521,838	Overweight	\$28.70		-12%	7%	34%
NEW	TPIC	Tpi Composites Inc	2.0x / -23%	Industrials	567	\$16.12	-	1.64	560,052	Buy	\$26.40		-21%	-35%	-41%
NEW	BKI	Black Knight Inc	2.5x / -13%	Tech	8,520	\$56.96	-	0.66	788,538	Buy	\$65.30		-11%	5%	14%

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



Abnormal Put Volume

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

Short-term

Medium-term

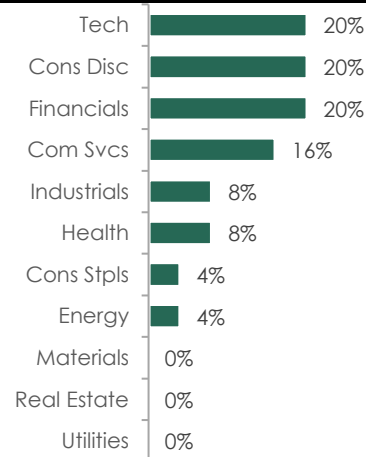
Long-term

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

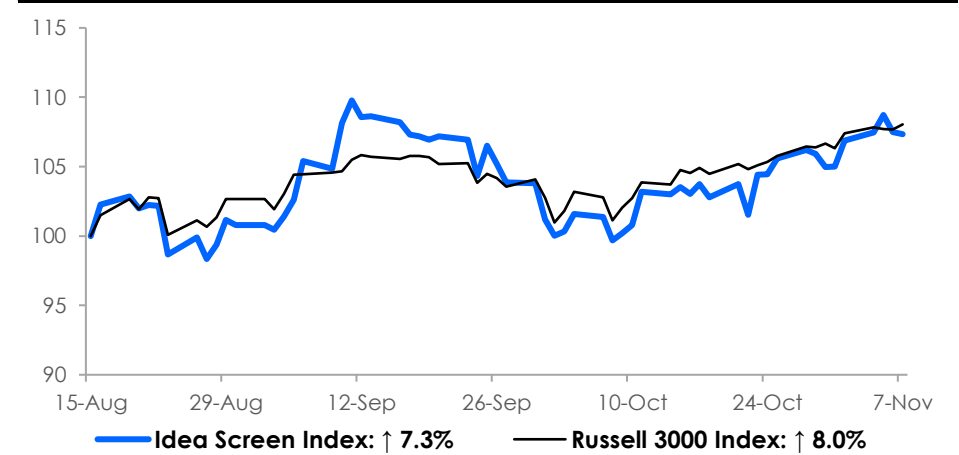
Example: 4.4x = Over the last week, investors traded 4.4x more put options than the average over the past 3-months

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

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	1W vs 3M Avg Volume	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	WEX	Wex Inc	8.2x	Tech	8,595	\$196.23	-	1.05	282,641	Overweight	\$227.50		4%	-3%	14%
NEW	EXPD	Expeditors Intl Wash Inc	6.9x	Industrials	13,180	\$77.20	1.30%	1.27	899,346	Hold	\$73.20		6%	2%	5%
NEW	NCR	Ncr Corp New	6.6x	Tech	3,824	\$30.02	-	0.48	1,014,774	Overweight	\$39.40		3%	-3%	7%
NEW	CETV	Central European Media Entr	6.4x	Com Svcs.	1,121	\$4.42	-	0.63	823,398	Buy	\$4.90		-1%	16%	29%
NEW	PLT	Plantronics Inc New	6.0x	Tech	981	\$24.78	2.40%	1.85	563,945	Buy	\$41.80		-37%	-51%	-58%
NEW	UA	Under Armour Inc	5.6x	Cons Disc.	6,986	\$16.08	-	2.72	2,131,378	Hold	\$20.70		-13%	-18%	-22%
NEW	CBL	Cbl & Assoc Ppty Inc	5.2x	Financials	284	\$1.64	-	4.03	2,488,461	Underweight	\$1.20		14%	33%	-47%
NEW	ANDE	Andersons Inc	5.1x	Cons Stpls.	692	\$21.23	3.18%	1.45	273,978	Hold	\$24.00		15%	-27%	-35%
NEW	CNK	Cinemark Holdings Inc	5.1x	Com Svcs.	4,215	\$35.98	3.75%	0.40	978,764	Overweight	\$43.50		-2%	-14%	-13%
NEW	AAN	Aarons Inc	5.0x	Financials	4,053	\$60.00	0.26%	1.10	697,893	Buy	\$79.50		-20%	3%	18%
NEW	LOCO	El Pollo Loco Hldgs Inc	5.0x	Cons Disc.	522	\$14.96	-	1.13	418,170	Overweight	\$14.50		29%	30%	-10%
NEW	SERV	Servicemaster Global Hldgs I	4.9x	Cons Disc.	4,980	\$36.65	-	-0.77	947,887	Overweight	\$48.70		-9%	-32%	-16%
NEW	EQR	Equity Residential	4.8x	Financials	31,220	\$84.07	2.65%	0.22	1,495,890	Hold	\$86.50		-5%	12%	25%
NEW	NCMI	National Cinemedia Inc	4.8x	Com Svcs.	601	\$7.58	9.54%	0.70	452,776	Overweight	\$8.90		-10%	-2%	4%
NEW	PTEN	Patterson Uti Energy Inc	4.6x	Energy	1,763	\$9.06	1.80%	2.14	4,267,611	Overweight	\$10.00		9%	-32%	-46%
NEW	UPWK	Upwork Inc	4.6x	Tech	1,425	\$12.86	-	1.25	982,698	Buy	\$20.60		-14%	-38%	-37%
NEW	NSP	Insperty Inc	4.6x	Industrials	2,762	\$69.05	1.76%	2.43	520,173	Overweight	\$107.00		-35%	-41%	-41%
NEW	NNN	National Retail Ppty Inc	4.6x	Financials	9,643	\$56.18	3.66%	0.04	1,026,971	Overweight	\$60.70		-5%	8%	15%
NEW	GDDY	Godaddy Inc	4.6x	Tech	12,924	\$73.03	-	0.74	1,651,288	Buy	\$87.00		12%	-7%	10%
NEW	WMGI	Wright Med Group N V	4.4x	Health	3,719	\$29.36	-	-0.27	4,419,372	Overweight	\$29.20		41%	0%	6%
NEW	PEN	Penumbra Inc	4.4x	Health	6,017	\$172.93	-	1.56	551,865	Buy	\$178.80		11%	33%	11%
NEW	PRTY	Party City Holdco Inc	4.4x	Cons Disc.	189	\$2.00	-	-0.12	1,949,106	Overweight	\$8.10		-64%	-72%	-80%
NEW	PMT	Pennymac Mtg Invtr	4.3x	Financials	2,057	\$22.61	8.32%	0.36	987,643	Overweight	\$23.30		-1%	9%	9%
NEW	EXPE	Expedia Group Inc	4.3x	Cons Disc.	13,736	\$98.29	1.00%	1.27	1,358,601	Overweight	\$136.10		-28%	-20%	-23%
NEW	ATUS	Altice Usa Inc	4.3x	Com Svcs.	12,362	\$26.41	-	0.75	5,669,305	Overweight	\$35.00		-15%	10%	40%

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

Recent Downgrades

Top 25 stocks by net analyst downgrades over 1-month

Short-term

Medium-term

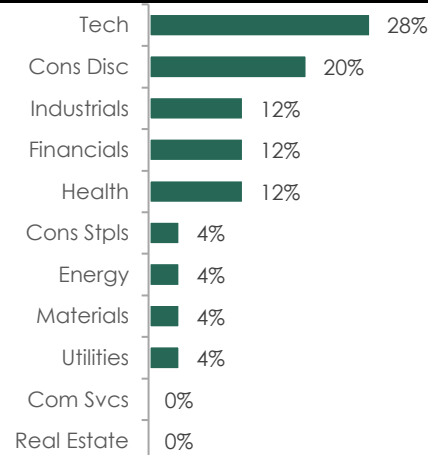
Long-term

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

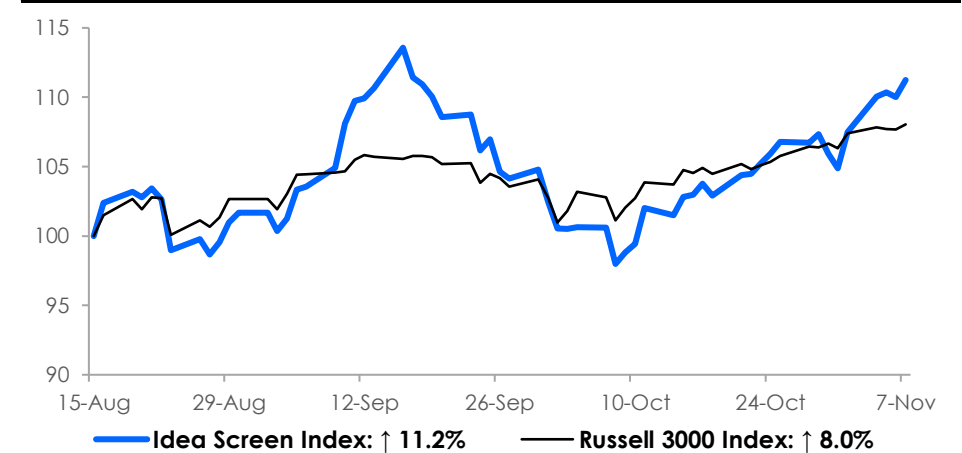
Example: 1.0 / 3.0 = The average analyst rating moved up 1 point from 2.0 (hold rating) to 3.0 (sell rating)


























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

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	Change / Current	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
	RARX	Ra Pharmaceuticals Inc	0.6 / 1.8	Health	2,205	\$46.78	-	1.70	1,053,155	Hold	\$48.20		-1%	118%	239%
	CISN	Cision Ltd	0.6 / 1.8	Tech	1,498	\$10.09	-	1.67	1,708,285	Hold	\$10.20		0%	-14%	-33%
	GRUB	Grubhub Inc	0.5 / 1.9	Cons Disc.	3,162	\$34.61	-	0.51	3,570,840	Hold	\$40.10		2%	-50%	-63%
NEW	PEGI	Pattern Energy Group Inc	0.4 / 2.2	Utilities	2,685	\$27.26	6.19%	0.92	1,308,187	Hold	\$26.30		-3%	18%	31%
NEW	SUPN	Supernus Pharmaceuticals Inc	0.4 / 1.5	Health	1,109	\$21.15	-	1.16	648,068	Overweight	\$33.30		-24%	-43%	-53%
NEW	XRX	Xerox Holdings Corp	0.3 / 1.9	Tech	8,170	\$37.31	2.66%	2.16	2,012,441	Hold	\$38.70		10%	14%	29%
	WBS	Webster Finl Corp Conn	0.3 / 1.8	Financials	4,482	\$48.70	3.38%	1.45	612,171	Hold	\$48.60		10%	-7%	-19%
	FAST	Fastenal Co	0.3 / 2.1	Cons Disc.	21,301	\$37.14	2.37%	1.52	4,712,495	Hold	\$33.60		3%	12%	36%
NEW	CBT	Cabot Corp	0.2 / 1.6	Industrials	2,838	\$49.72	2.91%	2.19	317,250	Overweight	\$51.70		14%	5%	-4%
NEW	ANET	Arista Networks Inc	0.2 / 1.7	Tech	14,855	\$194.44	-	0.87	844,422	Overweight	\$221.30		-20%	-27%	-23%
	VCRA	Vocera Communications Inc	0.2 / 1.4	Tech	678	\$21.54	-	-0.60	461,529	Overweight	\$23.70		8%	-37%	-39%
	CR	Crane Co	0.2 / 1.4	Industrials	4,817	\$80.31	1.93%	1.34	292,938	Overweight	\$92.10		5%	-6%	-14%
NEW	ASC	Ardmore Shipping Corp	0.2 / 1.2	Industrials	249	\$7.53	-	1.12	280,125	Buy	\$10.10		-6%	0%	6%
NEW	RS	Reliance Steel & Aluminum C	0.2 / 1.9	Materials	7,828	\$117.44	1.88%	1.35	511,853	Hold	\$116.30		1%	32%	42%
NEW	PZZA	Papa Johns Intl Inc	0.2 / 1.3	Cons Disc.	1,989	\$62.58	1.47%	1.21	1,056,810	Overweight	\$65.80		7%	22%	11%
	LEG	Leggett & Platt Inc	0.2 / 1.6	Cons Disc.	7,245	\$55.05	2.93%	1.62	1,163,711	Overweight	\$50.80		7%	40%	47%
	AVT	Avnet Inc	0.2 / 2.1	Tech	4,226	\$41.86	2.05%	1.30	1,000,981	Hold	\$38.10		6%	-9%	-5%
NEW	IBKC	Iberiabank Corp	0.2 / 1.4	Financials	4,039	\$76.70	2.21%	1.31	322,083	Overweight	\$82.80		5%	-4%	0%
	CADE	Cadence Bancorporation	0.2 / 1.9	Financials	2,125	\$16.58	4.29%	1.13	2,034,751	Hold	\$17.30		8%	-26%	-24%
NEW	SPTN	Spartanash Co	0.2 / 2.2	Cons Stpls.	459	\$12.63	5.50%	1.77	395,382	Hold	\$12.60		-4%	-21%	-35%
	NTCT	Netscout Sys Inc	0.2 / 2.0	Tech	1,856	\$24.80	-	1.85	527,147	Hold	\$27.50		2%	-10%	-12%
	XOG	Extraction Oil And Gas Inc	0.2 / 1.9	Energy	307	\$2.23	-	1.28	3,203,934	Hold	\$4.50		31%	-49%	-76%
NEW	DVA	Davita Inc	0.2 / 1.8	Health	9,264	\$69.19	-	2.22	2,615,926	Hold	\$67.10		18%	22%	-9%
NEW	PLT	Plantronics Inc New	0.2 / 1.2	Tech	981	\$24.78	2.40%	1.85	563,945	Buy	\$41.80		-37%	-51%	-58%
	WAIR	Wesco Aircraft Hldgs Inc	0.2 / 2.0	Cons Disc.	1,100	\$11.03	-	0.68	1,023,964	Hold	\$11.70		0%	10%	-1%

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



Highest Short Interest

Top 25 stocks by highest short interest as % of float

Short-term

Medium-term

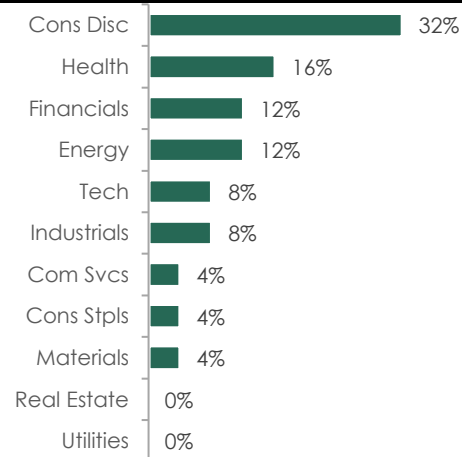
Long-term

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

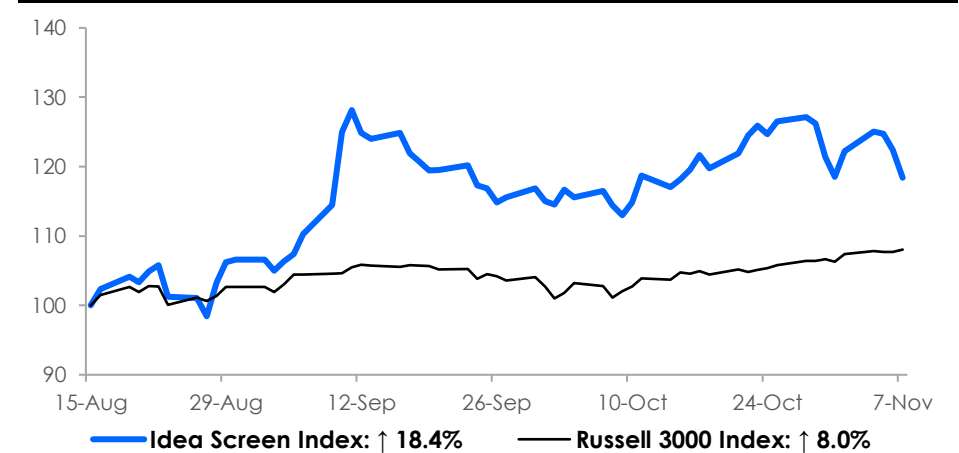
Example: 65% = 65% of a company's shares are sold short by investors

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

Sector Breakdown (%)



Performance vs Russell 3000



Ticker	Company	Short Interest	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
												1W	6M	1Y
GME	Gamestop Corp New	75%	Cons Disc.	563	\$6.22	-	-1.19	6,996,254	Hold	\$5.00		14%	-29%	-58%
HIIQ	Health Ins Innovations Inc	74%	Financials	299	\$24.39	-	0.52	492,952	Buy	\$54.60		-8%	11%	-44%
YETI	Yeti Hldgs Inc	67%	Industrials	2,503	\$29.16	-	3.15	1,075,896	Overweight	\$38.90		-12%	2%	75%
FIZZ	National Beverage Corp	67%	Cons Stpls.	1,869	\$40.09	-	0.89	441,486	Underweight	\$36.00		-9%	-31%	-61%
PEI	Pennsylvania RI Estate Invnt	66%	Financials	460	\$5.93	14.26%	1.46	1,758,375	Underweight	\$5.10		7%	-19%	-34%
TLRD	Tailored Brands Inc	64%	Cons Disc.	280	\$5.52	13.66%	2.49	3,507,555	Hold	\$5.50		19%	-30%	-77%
GOGO	Gogo Inc	63%	Com Svcs.	572	\$6.50	-	1.57	1,896,309	Overweight	\$6.10		6%	26%	-6%
MNK	Mallinckrodt Pub Ltd Co	56%	Health	260	\$3.09	-	1.71	10,487,404	Hold	\$5.10		-2%	-81%	-90%
MTCH	Match Group Inc	55%	Tech	4,953	\$69.70	-	-0.22	2,603,712	Overweight	\$85.80		-5%	15%	63%
XOG	Extraction Oil And Gas Inc	54%	Energy	307	\$2.23	-	1.28	3,203,934	Hold	\$4.50		31%	-49%	-76%
SFIX	Stitch Fix Inc	54%	Cons Disc.	1,275	\$23.17	-	2.78	2,734,920	Overweight	\$27.20		1%	-13%	-18%
BBBY	Bed Bath & Beyond Inc	53%	Cons Disc.	1,772	\$14.00	4.66%	1.89	7,995,299	Hold	\$13.30		2%	-11%	-1%
XON	Intrexon Corp	53%	Health	932	\$5.75	-	1.74	1,011,656	Hold	\$9.70		13%	36%	-57%
MDR	Mcdermott Intl Inc	52%	Energy	251	\$1.38	-	5.33	18,654,505	Hold	\$6.40		-15%	-82%	-87%
SKT	Tanger Factory Outlet Ctrs I	51%	Financials	1,545	\$16.63	8.61%	1.05	2,521,571	Underweight	\$15.10		3%	-12%	-29%
LCI	Lannet Inc	48%	Health	407	\$10.07	-	4.98	1,981,504	Hold	\$11.80		-15%	31%	134%
PLCE	Childrens PI Inc	48%	Cons Disc.	1,338	\$85.94	2.63%	1.94	709,327	Overweight	\$106.80		5%	-20%	-40%
RES	Rpc Inc	47%	Energy	927	\$4.32	4.63%	0.79	2,503,267	Hold	\$4.40		4%	-58%	-70%
AMAG	Amag Pharmaceuticals Inc	46%	Health	307	\$9.06	-	0.47	1,174,534	Hold	\$11.00		-7%	-13%	-51%
JCP	Penney J C Corp Inc	45%	Cons Disc.	331	\$1.04	-	4.82	9,869,915	Underweight	\$0.90		4%	-17%	-31%
ADT	Adt Inc	43%	Industrials	5,764	\$7.79	1.78%	1.95	1,843,539	Overweight	\$8.10		1%	12%	5%
CLF	Cleveland Cliffs Inc	43%	Materials	1,988	\$7.36	3.28%	1.98	12,496,791	Overweight	\$9.30		2%	-27%	-32%
AAOI	Applied Optoelectronics Inc	43%	Tech	214	\$10.69	-	1.40	562,127	Hold	\$10.10		14%	-12%	-45%
DDS	Dillards Inc	43%	Cons Disc.	1,500	\$71.50	0.85%	1.31	508,983	Underweight	\$45.80		4%	6%	-10%
PRTY	Party City Holdco Inc	42%	Cons Disc.	189	\$2.00	-	-0.12	1,949,106	Overweight	\$8.10		-64%	-72%	-80%



1-Month Increase in Short Interest

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

Short-term

Medium-term

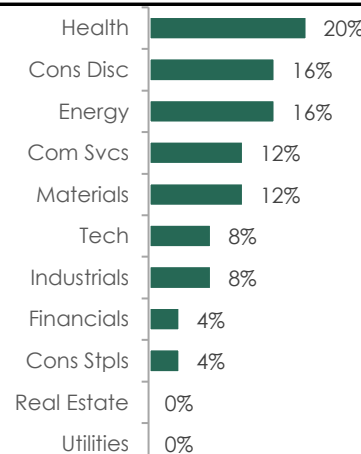
Long-term

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

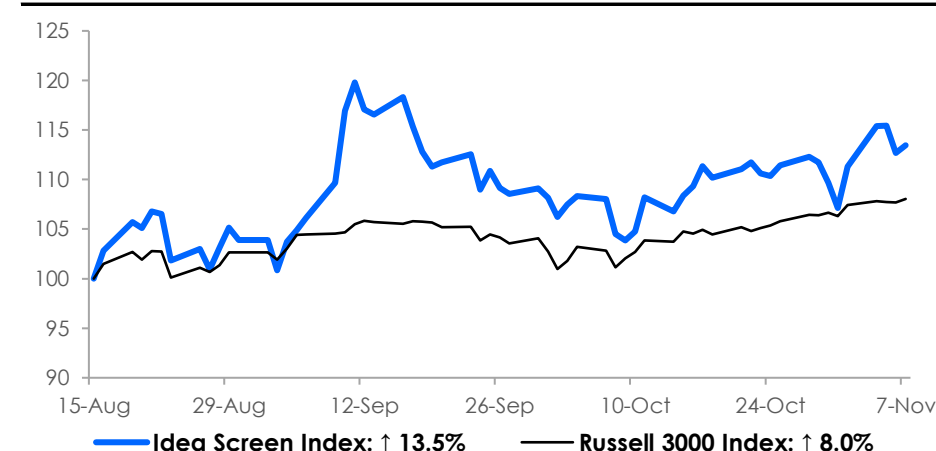
Example: +10% = Investors have sold short an additional 10% of the company's outstanding shares since 1-month ago

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

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	1M S.I. % Change	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Current Short Interest	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
	ALDR	Alder Biopharmaceuticals Inc	+16.5%	Health	-	\$18.88	-	0.69	3,216,391	Overweight	\$20.00		0%	57%	29%
	JAG	Jagged Peak Energy Inc	+8.3%	Energy	1,654	\$7.75	-	1.63	3,325,316	Overweight	\$9.50		9%	-26%	-41%
	IBKR	Interactive Brokers Group Inc	+7.9%	Financials	3,573	\$46.55	0.87%	1.30	463,833	Overweight	\$51.40		-2%	-18%	-19%
	CRZO	Carrizo Oil & Gas Inc	+7.4%	Energy	683	\$7.37	-	1.44	5,721,615	Hold	\$11.90		0%	-34%	-64%
NEW	GTT	Gtt Communications Inc	+6.9%	Com Svcs.	440	\$7.80	-	2.81	915,782	Overweight	\$10.30		4%	-81%	-80%
	CLF	Cleveland Cliffs Inc	+6.8%	Materials	1,988	\$7.36	3.28%	1.98	12,496,791	Overweight	\$9.30		2%	-27%	-32%
	SFIX	Stitch Fix Inc	+6.1%	Cons Disc.	1,275	\$23.17	-	2.78	2,734,920	Overweight	\$27.20		1%	-13%	-18%
	ADMS	Adamas Pharmaceuticals Inc	+5.9%	Health	131	\$4.70	-	1.24	551,593	Overweight	\$22.30		14%	-24%	-64%
	THO	Thor Inds Inc	+4.5%	Cons Disc.	3,738	\$67.72	2.40%	2.42	1,087,238	Overweight	\$64.50		7%	5%	-4%
	WLL	Whiting Pete Corp New	+4.0%	Energy	664	\$7.27	-	2.35	9,579,747	Hold	\$14.30		15%	-69%	-80%
	AERI	Aerie Pharmaceuticals Inc	+4.0%	Health	849	\$18.48	-	0.08	1,270,285	Buy	\$41.60		-17%	-52%	-64%
	CHK	Chesapeake Energy Corp	+4.0%	Energy	1,771	\$0.91	-	1.92	62,602,673	Underweight	\$1.60		-32%	-67%	-76%
	AMC	Amc Entmt Hldgs Inc	+4.0%	Com Svcs.	481	\$9.24	8.26%	0.22	2,197,331	Overweight	\$15.10		-1%	-38%	-50%
	MTCH	Match Group Inc	+3.9%	Tech	4,953	\$69.70	-	-0.22	2,603,712	Overweight	\$85.80		-5%	15%	63%
	ZYNE	Zynerba Pharmaceuticals Inc	+3.9%	Health	150	\$6.45	-	1.24	763,606	Buy	\$21.50		-17%	-49%	7%
	MAXR	Maxar Technologies Inc	+3.7%	Tech	667	\$14.74	0.35%	1.78	474,396	Hold	\$14.60		32%	62%	-38%
	X	United States Stl Corp New	+3.7%	Materials	2,306	\$13.56	1.56%	3.20	15,354,205	Hold	\$10.70		18%	-17%	-54%
	AMRS	Amyris Inc	+3.6%	Materials	412	\$3.98	-	0.92	841,999	Buy	\$11.00		20%	-19%	-46%
	GME	Gamestop Corp New	+3.5%	Cons Disc.	563	\$6.22	-	-1.19	6,996,254	Hold	\$5.00		14%	-29%	-58%
	MSGN	Msg Network Inc	+3.4%	Com Svcs.	785	\$16.86	-	1.67	1,209,402	Hold	\$17.20		4%	-24%	-33%
	UNFI	United Nat Foods Inc	+3.3%	Cons Stpls.	449	\$8.40	-	2.89	1,308,325	Underweight	\$8.00		12%	-33%	-63%
	YRCW	Yrc Worldwide Inc	+3.3%	Industrials	160	\$4.40	-	3.39	1,312,012	Overweight	\$9.40		31%	-37%	-34%
	BE	Bloom Energy Corp	+3.2%	Industrials	301	\$4.30	-	2.54	2,731,906	Overweight	\$11.60		41%	-70%	-76%
	PZZA	Papa Johns Intl Inc	+2.9%	Cons Disc.	1,989	\$62.58	1.47%	1.21	1,056,810	Overweight	\$65.80		7%	22%	11%
	PDLI	Pdl Biopharma Inc	+2.9%	Health	324	\$2.84	-	1.14	1,593,528	Hold	\$3.00		1%	-13%	-2%



Insider Selling

Top 25 stocks by 1-month insider selling

Short-term

Medium-term

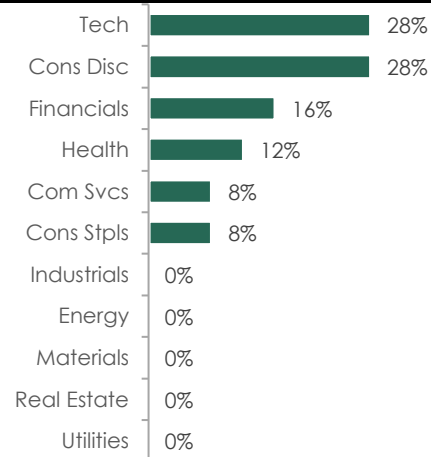
Long-term

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

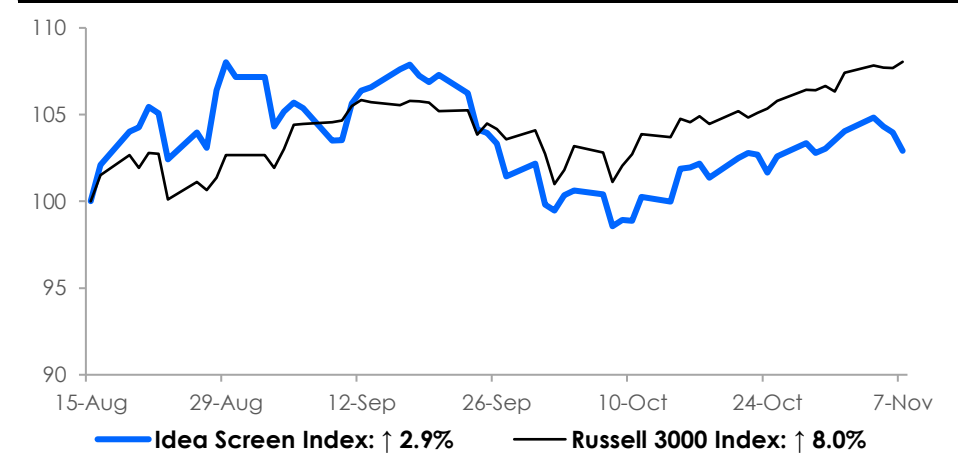
Example: -10% = Insiders sold ~10% of the company's outstanding shares over the past month

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

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	% of Market Cap	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	FBC	Flagstar Bancorp Inc	-11.1%	Financials	2,058	\$36.42	0.44%	0.46	351,896	Overweight	\$41.10		0%	4%	15%
	SILK	Silk Road Medical Inc	-9.1%	Health	1,114	\$35.60	-	-0.10	329,016	Overweight	\$49.30		7%	-11%	
	INSP	Inspire Med Sys Inc	-7.9%	Health	1,428	\$59.74	-	0.60	272,125	Overweight	\$71.30		-2%	14%	14%
NEW	PZZA	Papa Johns Intl Inc	-5.5%	Cons Disc.	1,989	\$62.58	1.47%	1.21	1,056,810	Overweight	\$65.80		7%	22%	11%
NEW	YUMC	Yum China Hldgs Inc	-3.9%	Cons Disc.	16,364	\$43.52	1.13%	0.84	1,732,703	Overweight	\$51.70		2%	-6%	17%
NEW	BYND	Beyond Meat Inc	-3.9%	Cons Stpls.	4,784	\$78.99	-	2.13	3,985,653	Hold	\$114.50		-6%	0%	
NEW	ZUO	Zuora Inc	-1.5%	Tech	1,263	\$14.35	-	2.56	1,205,350	Overweight	\$19.30		1%	-35%	-33%
	LGF.A	Lions Gate Entmnt Corp	-1.4%	Com Svcs.	1,749	\$8.32	-	0.67	1,219,613	Buy	\$17.10		4%	-40%	-58%
NEW	FIT	Fitbit Inc	-0.5%	Cons Disc.	1,598	\$6.98	-	3.06	12,187,062	Hold	\$7.40		13%	39%	11%
NEW	BLK	Blackrock Inc	-0.4%	Financials	76,060	\$490.16	2.70%	1.68	590,356	Buy	\$509.90		6%	6%	15%
NEW	JBL	Jabil Inc	-0.4%	Tech	5,981	\$39.18	0.82%	2.00	1,406,894	Overweight	\$38.30		6%	30%	51%
NEW	SMAR	Smartsheet Inc	-0.3%	Tech	3,437	\$37.80	-	0.68	2,357,922	Buy	\$52.40		-4%	-9%	52%
NEW	CTLT	Catalent Inc	-0.3%	Health	7,203	\$49.25	-	0.99	740,975	Buy	\$61.90		1%	10%	31%
NEW	RP	Realpage Inc	-0.2%	Tech	5,056	\$53.36	-	0.79	435,149	Buy	\$70.70		-12%	-11%	-2%
NEW	TPX	Tempur Sealy Intl Inc	-0.2%	Cons Disc.	4,662	\$85.06	-	1.35	756,761	Overweight	\$100.40		-6%	33%	73%
NEW	CARG	Cargurus Inc	-0.2%	Tech	3,416	\$37.59	-	1.84	941,112	Buy	\$47.60		12%	-6%	-6%
NEW	RL	Ralph Lauren Corp	-0.2%	Cons Disc.	5,996	\$115.67	2.73%	2.21	1,140,429	Overweight	\$120.50		20%	-7%	-9%
NEW	SNBR	Sleep Number Corp	-0.2%	Cons Disc.	1,457	\$51.26	-	1.74	481,114	Hold	\$44.60		7%	48%	32%
NEW	CASH	Meta Finl Group Inc	-0.2%	Financials	1,232	\$32.58	0.62%	0.23	256,808	Buy	\$40.00		3%	26%	27%
NEW	HSY	Hershey Co	-0.2%	Cons Stpls.	20,959	\$141.32	2.20%	-0.10	1,095,646	Hold	\$149.10		-4%	14%	31%
NEW	VG	Vonage Hldgs Corp	-0.1%	Com Svcs.	2,014	\$8.32	-	0.15	2,455,788	Overweight	\$14.70		-15%	-20%	-29%
NEW	FIVE	Five Below Inc	-0.1%	Cons Disc.	7,237	\$130.00	-	1.24	811,935	Overweight	\$142.60		4%	-6%	7%
NEW	VMW	Vmware Inc	-0.1%	Tech	17,826	\$163.64	-	1.35	1,473,491	Overweight	\$172.80		3%	-16%	9%
NEW	MC	Moelis & Co	-0.1%	Financials	1,735	\$35.16	5.72%	1.26	459,833	Overweight	\$39.80		-1%	-2%	-19%
NEW	YEXT	Yext Inc	-0.1%	Tech	1,794	\$15.91	-	1.35	800,341	Overweight	\$23.70		-3%	-25%	-20%



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

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

Short-term

Medium-term

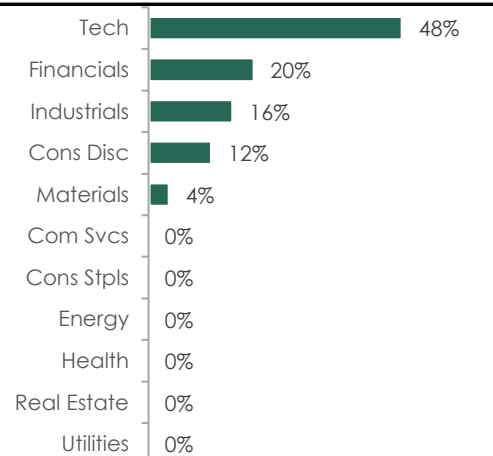
Long-term

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

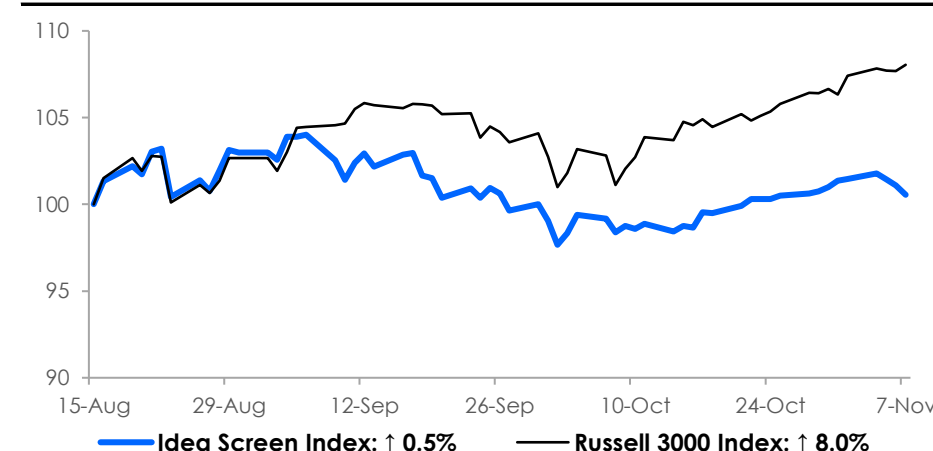
Example: 24x / 11x = Current NTM P/E ratio is 24x, while the average NTM P/E ratio over the past 5 years has been 11x

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

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	Current vs 5Y Avg NTM P/E	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
	CREE	Cree Inc	905x / 57x	Tech	5,293	\$49.14	-	1.86	1,830,895	Hold	\$47.20		3%	-25%	22%
	AVT	Avnet Inc	18x / 10x	Tech	4,226	\$41.86	2.05%	1.30	1,000,981	Hold	\$38.10		6%	-9%	-5%
NEW	SYNA	Synaptics Inc	17x / 11x	Tech	1,766	\$53.65	-	1.78	550,271	Hold	\$36.40		27%	60%	49%
NEW	LASR	Nlight Inc	110x / 49x	Tech	640	\$16.98	-	2.16	327,580	Overweight	\$18.60		27%	-34%	-20%
NEW	RRGB	Red Robin Gourmet Burgers Inc	39x / 21x	Cons Disc.	349	\$26.92	-	0.77	278,315	Hold	\$32.90		-12%	-20%	-23%
	ATU	Actuant Corp	34x / 20x	Industrials	1,610	\$26.59	0.16%	2.07	419,032	Hold	\$21.40		7%	7%	1%
	GNRC	Generac Hldgs Inc	18x / 13x	Industrials	5,781	\$92.69	-	1.57	760,664	Hold	\$104.00		-4%	58%	65%
NEW	WU	Western Un Co	14x / 11x	Financials	11,680	\$27.86	2.91%	0.61	5,887,106	Hold	\$23.10		11%	45%	51%
	IT	Gartner Inc	41x / 32x	Industrials	14,312	\$160.00	-	1.90	514,880	Overweight	\$159.80		4%	3%	10%
NEW	COHR	Coherent Inc	25x / 16x	Tech	4,005	\$167.01	-	2.35	308,486	Overweight	\$159.30		12%	18%	23%
	COST	Costco Whsl Corp New	35x / 27x	Cons Disc.	134,188	\$305.21	0.86%	1.02	2,156,041	Overweight	\$303.80		3%	27%	27%
NEW	DOW	Dow Inc	13x / 11x	Materials	41,375	\$55.80	5.16%	1.71	4,146,705	Overweight	\$54.80		11%	5%	
	DDS	Dillards Inc	20x / 13x	Cons Disc.	1,500	\$71.50	0.85%	1.31	508,983	Underweight	\$45.80		4%	6%	-10%
	WY	Weyerhaeuser Co	41x / 26x	Financials	21,870	\$29.35	4.60%	1.28	3,171,480	Overweight	\$32.00		0%	13%	7%
NEW	SMTC	Semtech Corp	30x / 19x	Tech	3,563	\$53.55	-	2.27	473,197	Overweight	\$53.10		6%	2%	10%
NEW	FLR	Fluor Corp New	57x / 17x	Industrials	2,642	\$18.85	2.18%	2.94	2,698,714	Overweight	\$21.10		17%	-36%	-62%
	AAPL	Apple Inc	20x / 14x	Tech	1,152,716	\$259.43	1.20%	1.52	26,997,652	Overweight	\$250.70		4%	28%	24%
NEW	BRKS	Brooks Automation Inc	37x / 22x	Tech	3,470	\$48.05	0.90%	2.62	401,162	Overweight	\$47.20		13%	20%	49%
	PCH	Potlatchdeltic Corporation	45x / 26x	Financials	2,950	\$43.89	3.65%	1.50	313,758	Overweight	\$45.30		3%	13%	20%
NEW	CGNX	Cognex Corp	54x / 35x	Tech	9,175	\$53.69	0.41%	1.31	841,089	Hold	\$48.70		4%	13%	13%
NEW	AYR	Aircastle Ltd	13x / 10x	Financials	2,428	\$32.39	3.97%	1.11	429,306	Hold	\$26.90		19%	65%	61%
NEW	R	Ryder Sys Inc	19x / 12x	Financials	2,875	\$53.95	4.09%	1.96	533,457	Overweight	\$55.80		11%	-14%	-6%
	MXIM	Maxim Integrated Prods Inc	25x / 20x	Tech	16,128	\$59.60	3.22%	2.07	1,633,431	Hold	\$64.00		2%	2%	13%
NEW	FORM	Formfactor Inc	22x / 14x	Tech	1,694	\$22.38	-	0.99	349,302	Overweight	\$23.10		3%	27%	49%
NEW	QCOM	Qualcomm Inc	21x / 14x	Tech	109,385	\$89.98	2.93%	1.27	7,197,960	Overweight	\$90.50		12%	6%	42%

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

Altman Z-Score

Top 25 stocks with the lowest Altman Z-Score

Short-term

Medium-term

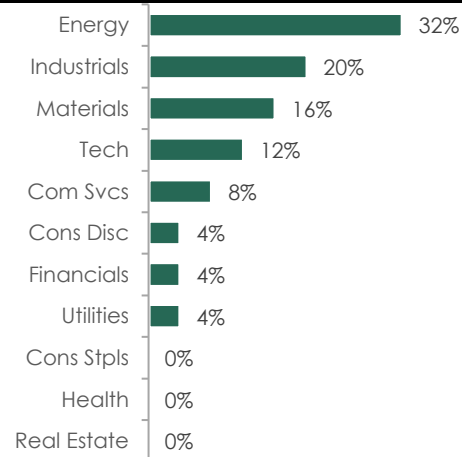
Long-term

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

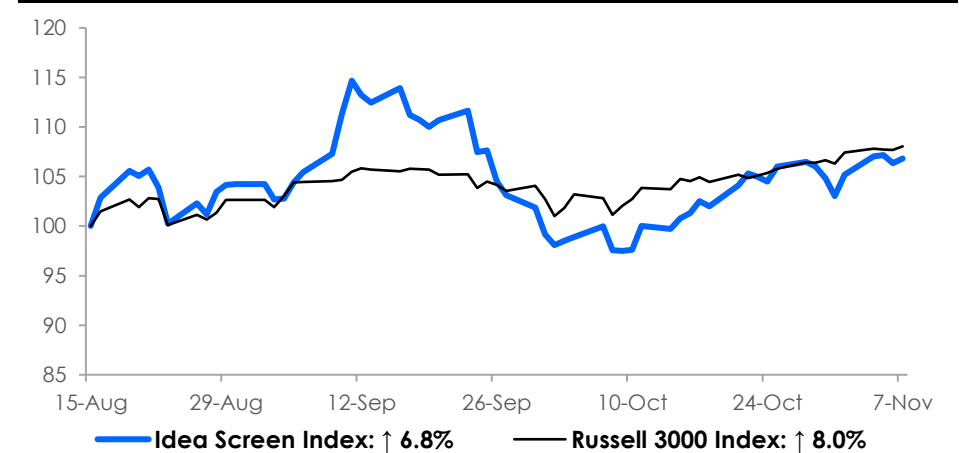
Example: A score below 1.8 (above 3.0) signals a company has a high (low) probability of filing for bankruptcy













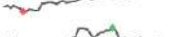




How to Use: This screen is a credit-strength test that gauges a company's likelihood of bankruptcy. Companies with low Z-Scores could experience long-term price pressure due to bankruptcy concerns.

Sector Breakdown (%)



Performance vs Russell 3000



	Ticker	Company	Altman Z-Score	Sector	Market Cap (\$M)	Share Price	Dividend Yield	Beta (vs S&P 500)	Avg Daily Vol (3M)	Wall Street Rating	Wall Street Price Target	52W Range	Performance		
													1W	6M	1Y
NEW	VRSN	Verisign Inc	-6.1	Tech	21,825	\$185.89	-	0.86	579,836	Hold	\$235.30		-2%	-4%	16%
NEW	HLIT	Harmonic Inc	-3.1	Tech	719	\$7.96	-	1.89	693,401	Overweight	\$9.40		2%	38%	33%
NEW	CSLT	Castlight Health Inc	-0.3	Tech	171	\$1.54	-	2.53	621,835	Overweight	\$3.50		2%	-58%	-40%
NEW	AROC	Archrock Inc	0.0	Energy	1,402	\$9.23	6.05%	1.50	756,410	Overweight	\$13.90		-4%	-4%	-16%
NEW	RRC	Range Res Corp	0.1	Energy	1,134	\$4.51	1.76%	1.14	13,066,933	Hold	\$5.20		12%	-52%	-74%
NEW	QEP	Qep Res Inc	0.2	Energy	863	\$3.63	2.22%	1.41	7,268,929	Hold	\$5.80		9%	-51%	-63%
NEW	RIG	Transocean Ltd	0.3	Energy	3,310	\$5.41	-	2.44	20,747,770	Overweight	\$7.90		14%	-27%	-53%
	CETV	Central European Media Entr	0.3	Com Svcs.	1,121	\$4.42	-	0.63	823,398	Buy	\$4.90		-1%	16%	29%
NEW	CLF	Cleveland Cliffs Inc	0.4	Materials	1,988	\$7.36	3.28%	1.98	12,496,791	Overweight	\$9.30		2%	-27%	-32%
NEW	FCX	Freeport-Mcmoran Inc	0.5	Materials	16,352	\$11.27	1.88%	2.27	22,533,510	Overweight	\$12.70		15%	-1%	-9%
NEW	SB	Safe Bulkers Inc	0.6	Industrials	169	\$1.67	-	3.05	294,993	Overweight	\$2.30		2%	3%	-33%
NEW	DO	Diamond Offshore Drilling In	0.6	Energy	856	\$6.22	-	3.25	2,924,710	Hold	\$6.10		18%	-31%	-57%
NEW	CMRE	Costamare Inc	0.6	Industrials	890	\$7.53	5.26%	1.58	423,389	Hold	\$8.50		-4%	31%	40%
NEW	SWN	Southwestern Energy Co	0.7	Energy	1,245	\$2.30	-	0.55	20,123,200	Hold	\$2.40		12%	-43%	-60%
NEW	DHT	Dht Holdings Inc	0.8	Industrials	1,003	\$7.04	2.74%	0.84	1,898,980	Buy	\$9.00		-9%	28%	34%
	KMI	Kinder Morgan Inc Del	0.8	Energy	45,390	\$20.04	4.95%	0.89	11,667,444	Overweight	\$22.20		0%	2%	15%
NEW	SLCA	U S Silica Hldgs Inc	0.8	Materials	402	\$5.47	4.71%	0.48	2,177,813	Hold	\$8.60		23%	-61%	-62%
NEW	FET	Forum Energy Technologies Ir	0.8	Energy	134	\$1.21	-	1.95	1,143,011	Hold	\$2.20		4%	-79%	-86%
NEW	TRTN	Triton Intl Ltd	0.8	Financials	2,731	\$37.80	5.49%	1.06	350,838	Overweight	\$39.50		3%	20%	7%
NEW	CVA	Covanta Hldg Corp	0.8	Industrials	1,923	\$14.68	6.67%	0.43	824,023	Overweight	\$17.80		2%	-19%	-7%
NEW	AAL	American Airls Group Inc	0.9	Industrials	13,532	\$30.89	1.29%	2.36	7,546,998	Overweight	\$36.70		3%	-9%	-16%
NEW	CHTR	Charter Communications Inc	0.9	Com Svcs.	100,612	\$468.44	-	0.92	1,179,712	Overweight	\$495.50		0%	25%	43%
NEW	F	Ford Mtr Co Del	0.9	Cons Disc.	34,618	\$8.89	6.73%	0.82	34,933,666	Overweight	\$10.20		3%	-14%	-7%
NEW	OI	Owens Ill Inc	0.9	Materials	1,396	\$8.97	2.21%	2.60	2,291,142	Hold	\$11.60		6%	-50%	-49%
NEW	CMS	Cms Energy Corp	0.9	Utilities	17,033	\$60.01	2.49%	0.16	1,896,240	Overweight	\$66.00		-6%	9%	21%



Definitions

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

Screening Methodology

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

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