Weekly US Mid-Caps Stock Report

OUR ADDED VALUE: To help you detect investment opportunities in American Mid-Caps stocks. Our quantitative techniques aim to benefit from stock market heterogeneity. Our reports will become your edge to building a diversified and outperforming dynamic stock portfolio.

OUR APPROACH: Price momentum, a widely used technique by fund managers. Outperforming companies will likely remain good performers due to the inertia of their underlying cash flow.

INVESTMENT TIME HORIZON: Multi-quarter to multi-year.

INVESTMENT UNIVERSE: 100 largest US Mid-Capitalizations. Market capitalizations are reviewed at least every month to benefit from the survivorship bias. Some of these companies are likely to be added to the S&P 500 in coming months, which could accelerate their upward trend.

SECTORS: Monitored stocks are displayed in the 11 GICS sectors.

SCORING: Trends are quantified by a proprietary measure of their strength and stability. Ranking and scoring help classify stocks. The higher the score, the stronger and the more stable the trend.

MULTI-TIMEFRAME: A trend is made of impulsive price waves in the direction of the trend and smaller corrective price waves that go against the trend. Therefore, we compute a fast and two slow scores in harmony with the lower and the higher timeframe dynamics.

STOCKS TO OWN: We recommend owning stocks with their fast score > 70 and one of their slow scores > 70. These stocks are highlighted in green.

Depending on your investment time horizon, you can keep a stock if it remains in green or as long as one of its slow scores remains above 70, or above its 40-week moving average (deviation tolerance 3%). These stocks are highlighted in orange.

BETA AND VOLATILITY: The beta is a measure of risk vs. the index. Volatility is computed with the last 52 weekly returns. Betas are currently measured with the last 52 weekly returns, coming soon, a more standardized measure with the last 252 daily returns.

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US Top 100 Mid-Caps -Momentum Scores -

Communication Services

Ticker	Name	Fast Score	Fast 1-week change	Slow Score 1	Slow Score 2	Distance 40-week MA	Beta 52 w.	Volatility 52 w.
ROKU	ROKU	49	5	31	62	32%	2.07	46%
WMG	WARNER MUSIC GROUP CORP-A-	6	-1	7	9	-5%	1.67	38%

Consumer Discretionary

Ticker	Name	Fast Score	Fast 1-week change	Slow Score 1	Slow Score 2	Distance 40-week MA	Beta 52 w.	Volatility 52 w.
BWA	BORGWARNER	66	-3	38	72	19%	0.26	35%
SN	SHARKNINJA	60	12	83	44	33%	-0.23	43%
H	HYATT HOTELS	56	-3	45	33	17%	0.73	31%
BROS	DUTCH BROS -A-	46	9	29	51	27%	1.10	50%
BURL	BURLINGTON STORES	36	-3	44	24	4%	-0.02	32%
TOL	TOLL BROTHERS	35	1	79	19	11%	0.91	32%
DKS	DICK'S SPORTING GOODS	23	-4	41	22	10%	1.28	32%
SGI	SOMNIGROUP INTERNATIONAL	14	2	68	48	-5%	0.95	37%

Consumer Staples

Ticker	Name	Fast Score	Fast 1-week change	Slow Score 1	Slow Score 2	Distance 40-week MA	Beta 52 w.	Volatility 52 w.
USFD	US FOODS HOLDING	62	9	92	80	23%	-0.08	33%
PFGC	PERFORMANCE FOOD GROUP	29	9	58	56	19%	0.47	27%

Energy

Ticker	Name	Fast Score	Fast 1-week change	Slow Score 1	Slow Score 2	Distance 40-week MA	Beta 52 w.	Volatility 52 w.
FTI	TECHNIPFMC	78	2	94	73	16%	-0.01	32%
DTM	DT MIDSTREAM	61	-12	75	81	12%	-0.37	22%
PR	PERMIAN RESOURCES -A-	48	-9	37	26	8%	-0.91	30%
OVV	OVINTIV	38	-7	5	23	10%	-0.61	33%
VNOM	VIPER ENERGY -A-	20	-12	16	11	-3%	-0.09	29%

Financials

Ticker	Name	Fast Score	Fast 1-week change	Slow Score 1	Slow Score 2	Distance 40-week MA	Beta 52 w.	Volatility 52 w.
RNR	RENAISSANCERE HOLDINGS	73	3	64	49	15%	0.05	20%
UNM	UNUM GROUP	45	-7	54	58	18%	0.57	25%
RGA	REINSURANCE GROUP OF AMERICA	42	0	32	12	9%	0.47	23%
EWBC	EAST WEST BANCORP	39	-1	26	50	13%	0.64	25%
ALLY	ALLY FINANCIAL	34	10	17	14	8%	1.13	30%
PNFP	PINNACLE FINANCIAL PARTNERS	21	0	13	16	6%	0.73	34%
EVR	EVERCORE -A-	16	2	69	35	4%	1.63	35%
TRU	TRANSUNION	10	5	8	7	2%	1.11	37%
JEF	JEFFERIES FINANCIAL GROUP	9	1	21	10	-2%	2.03	48%
CRBG	COREBRIDGE FINANCIAL	8	-1	22	18	4%	1.29	28%
EQH	EQUITABLE HOLDINGS	5	2	20	20	3%	1.39	27%
FNF	FIDELITY NATIONAL FINANCIAL	2	0	14	3	-7%	0.58	27%
CG	CARLYLE GROUP	1	0	15	8	-19%	1.80	35%

Healthcare

Ticker	Name	Fast Score	Fast 1-week change	Slow Score 1	Slow Score 2	Distance 40-week MA	Beta 52 w.	Volatility 52 w.
ROIV	ROIVANT SCIENCES	100	2	96	100	40%	0.70	33%
JAZZ	JAZZ PHARMACEUTICALS	95	4	24	66	33%	0.18	37%
ILMN	ILLUMINA	82	18	6	41	42%	1.56	52%
EXEL	EXELIXIS	70	7	72	75	25%	0.86	32%
UTHR	UNITED THERAPEUTICS	69	1	62	53	9%	0.40	39%
PEN	PENUMBRA	57	3	34	74	1%	-0.44	29%
NBIX	NEUROCRINE BIOSCIENCES	41	5	25	17	22%	0.54	30%
MEDP	MEDPACE HOLDINGS	28	6	70	37	9%	1.30	62%
THC	TENET HEALTHCARE	18	1	57	31	3%	0.77	41%

Industrials

Ticker	Name	Fast Score	Fast 1-week change	Slow Score 1	Slow Score 2	Distance 40-week MA	Beta 52 w.	Volatility 52 w.
CRS	CARPENTER TECHNOLOGY	99	0	100	98	56%	0.82	46%
MOG.A	MOOG -A-	98	1	97	89	43%	0.62	29%
ATI	ATI	96	-4	90	84	38%	1.14	40%
RBC	RBC BEARINGS	92	-2	67	93	17%	0.41	24%
WWD	WOODWARD	90	1	91	94	24%	0.75	36%
ARMK	ARAMARK	89	3	52	70	32%	0.28	27%
MTZ	MASTEC	87	0	73	92	30%	0.87	33%
CW	CURTISS-WRIGHT	85	6	98	91	17%	0.73	22%
STRL	STERLING INFRASTRUCTURE	81	-3	99	96	46%	1.86	76%
AEIS	ADVANCED ENERGY INDUSTRIES	75	-3	65	83	11%	0.91	50%
XPO	XPO	72	7	87	52	17%	1.08	53%
NVT	NVENT ELECTRIC	71	-4	85	67	22%	0.83	35%
WCC	WESCO INTERNATIONAL	65	-15	35	60	7%	1.21	35%
DY	DYCOM INDUSTRIES	64	-13	76	76	16%	0.82	44%
RRX	REGAL REXNORD	63	1	23	34	22%	0.94	46%
AIT	APPLIED INDUSTRIAL TECH	58	-2	84	55	18%	0.63	25%
APG	API GROUP	54	8	89	71	3%	0.83	23%
ULS	UL SOLUTIONS -A-	52	-4	82	61	15%	0.48	37%
MLI	MUELLER INDUSTRIES	43	-7	78	95	22%	0.46	33%
CLH	CLEAN HARBORS	40	-7	63	25	10%	0.03	25%
CR	CRANE	37	-1	42	43	15%	0.92	31%
CSL	CARLISLE COS	33	-2	11	6	6%	0.92	39%
LECO	LINCOLN ELECTRIC HOLDINGS	32	-1	40	32	1%	0.50	24%
ITT	ITT	27	1	66	46	-2%	0.92	27%
BWXT	BWX TECHNOLOGIES	25	-5	86	63	-4%	1.18	37%
WSO	WATSCO	17	-6	18	4	6%	1.15	33%
CNH	CNH INDUSTRIAL	15	-4	4	13	1%	0.32	36%
GGG	GRACO	3	-3	10	2	-9%	0.33	17%

Materials

Ticker	Name	Fast Score	Fast 1-week change	Slow Score 1	Slow Score 2	Distance 40-week MA	Beta 52 w.	Volatility 52 w.
SOLS	SOLSTICE ADV MATERIALS	88	7	81	88	22%	0.07	37%
RS	RELIANCE	67	0	48	30	16%	0.46	25%
AA	ALCOA	50	-11	9	42	-13%	1.35	51%
RGLD	ROYAL GOLD	22	-3	47	38	-12%	1.12	45%
CDE	COEUR MINING	19	1	74	65	-9%	3.00	76%
RPM	RPM INTERNATIONAL	13	2	12	5	4%	0.89	29%

Real Estate

Ticker	Name	Fast Score	Fast 1-week change	Slow Score 1	Slow Score 2	Distance 40-week MA	Beta 52 w.	Volatility 52 w.
LAMR	LAMAR ADVERTISING -A-	59	4	28	39	17%	0.63	25%
OHI	OMEGA HEALTHCARE INVESTORS	44	1	36	45	9%	0.16	19%
NLY	ANNALY CAPITAL MANAGEMENT	31	2	3	21	1%	0.52	17%
JLL	JONES LANG LASALLE	26	10	27	29	4%	1.09	33%
WPC	WP CAREY	24	-7	1	36	2%	0.29	18%
GLPI	GAMING AND LEISURE PROPERTIE	7	-6	2	1	-4%	0.32	18%

Technology

Ticker	Name	Fast Score	Fast 1-week change	Slow Score 1	Slow Score 2	Distance 40-week MA	Beta 52 w.	Volatility 52 w.
VICR	VICOR	97	1	61	97	64%	3.16	87%
MKSI	MKS	94	4	51	78	58%	1.92	51%
DOCN	DIGITALOCEAN HOLDINGS	93	0	50	90	61%	1.23	89%
MTSI	MACOM TECHNOLOGY SOLUTIONS	91	-4	88	86	35%	1.03	55%
ONTO	ONTO INNOVATION	86	3	60	47	46%	2.06	58%
TTMI	TTM TECHNOLOGIES	84	-8	93	99	44%	2.16	72%
TWLO	TWILIO -A-	83	12	46	82	46%	0.62	62%
SMTC	SEMTECH	80	-5	49	79	43%	2.37	56%
AMKR	AMKOR TECHNOLOGY	79	-3	53	59	35%	2.34	66%
LSCC	LATTICE SEMICONDUCTOR	77	3	39	69	41%	2.02	51%
SNX	TD SYNNEX	76	-12	56	68	32%	1.31	33%
SITM	SITIME	74	2	71	87	37%	2.80	82%
SANM	SANMINA	68	2	80	85	28%	0.93	59%
OKTA	OKTA	55	14	33	40	58%	1.21	59%
ENTG	ENTEGRIS	53	-5	19	28	26%	2.32	63%
NXT	NEXTPOWER -A-	51	0	59	64	4%	1.10	58%
FN	FABRINET	47	-2	77	57	-5%	1.19	53%
RMBS	RAMBUS	30	2	55	54	3%	2.00	71%
P	EVERPURE -A-	11	1	43	27	-2%	1.74	56%
NTNX	NUTANIX -A-	4	0	30	15	3%	0.72	50%

Utilities

Ticker	Name	Fast Score	Fast 1-week change	Slow Score 1	Slow Score 2	Distance 40-week MA	Beta 52 w.	Volatility 52 w.
TLN	TALEN ENERGY	12	-3	95	77	-1%	1.00	51%

US Top 100 Mid-Caps – Risk Management -

BETA AND VOLATILITY: The beta is a measure of risk vs. the index. Stocks with beta > 1.70 are highlighted in red. These stocks show a higher level of risk. The volatility is also displayed; stocks with a volatility > 50% show a higher risk and are also highlighted in red.

CORRELATION MATRIX: The correlation matrix of high-scored stocks is displayed. A color code highlights moderately (0.60 to 0.70), strongly (0.70 to 0.80), and very strongly (> 0.80) correlated stocks. Stocks are ranked according to their beta.

PORTFOLIO CONSTRUCTION: To build a focused portfolio, we recommend owning 15 to 20 stocks. To control portfolio risk, we suggest you focus on the average beta of your owned stocks. We recommend lowering the weight of high beta stocks. We personally navigate with an averaged beta between 0.7 and 1.3, depending on the market's dynamic.

The correlation matrix will help you select the best-performing stocks while monitoring the risks. Do not own too many highly correlated stocks.

Tickers highlighted in green are low-risk stocks. Their beta is < 1.7, and volatility < 50%. Tickers highlighted in red show a higher degree of risk as their beta is > 1.7 or their volatility is > 50%.

Correlation	Moderate	Strong	Very Strong

	FTI	SOLS	ARMK	RBC	TWLO	MOG-A	ROIV	CW	WWD	CRS	NVT	EXEL	MTZ	AEIS	MTSI	XPO	ATI	DOCN	STRL	MKSI	TTMI	SMTC	SITM	VICR
Beta	-0.01	0.07	0.28	0.41	0.62	0.62	0.70	0.73	0.75	0.82	0.83	0.86	0.87	0.91	1.03	1.08	1.14	1.23	1.86	1.92	2.16	2.37	2.80	3.16
Volatility	32%	37%	27%	24%	62%	29%	33%	22%	36%	46%	35%	32%	33%	50%	55%	53%	40%	89%	76%	51%	72%	56%	82%	87%
FTI																								
SOLS																								
ARMK																								
RBC																								
TWLO																								
MOG-A																								
ROIV																								
CW																								
WWD																								
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