# Q-SUITE V5.2.0 — STATISTICAL MARKET TELEMETRY & LIQUID SCREENER DIGEST

**NON-ADVISORY FACTUAL MARKET DATA EDITION • 4-PILLAR CONFLUENCE SCORE, ATR REFERENCE ZONES, TOP-30 LIQUID SCREENER (≥$500M/D) & SG FUNDS**

**EOD Data Cutoff:** 2026-11-06 (16:00 ET / 05:20 SGT)
**Next NYSE Trading Session:** Mon 2026-11-09
**Liquidity Screener Floor:** 20d Avg Dollar Vol ≥ $500M/Day (81 Passing)

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## SELF-DIRECTED 3-STEP STATISTICAL CHARTING WORKFLOW (100% CONFLUENT WITH THE 6-SKU TRADINGVIEW SUITE: SKU #0–SKU #5)

1. **Step 1 — Check Pillar 1 Macro Volatility & Cross-Asset Context (Pages 1–2):** Review the Cross-Asset Volatility Index (Pillar 1 Macro Score: **0/25 DEFENSIVE**), Universe Breadth (% above 20d/50d/200d SMAs), and the 7-Category Cross-Asset ETF Matrix on Page 2 (`SKU #3` & `SKU #4`).
2. **Step 2 — Filter High-Liquidity Confluent Candidates (Page 3):** Review the Top-30 Ultra-Liquid Equities (`ADDV20 ≥ $500M/day`) ranked by **4-Pillar Confluence Score (0–100)** and **60-Day Excess Return vs SPY (%)** (`SKU #2` Pine Screener parity), noting any scheduled earnings dates.
3. **Step 3 — Inspect ATR Zones & Set 1-Click Alerts on TradingView (`SKU #1` & `SKU #5`):** Load any ticker of interest on TradingView with `Q-Suite — Structure & ATR Band Ruler` (`SKU #1`) and `Historical Regime Backtest Simulator` (`SKU #5`) to visualize the exact **Optimal Value Zone**, **Invalidation Floor**, **Ratchet Support Floor**, and **Expansion Objectives**, and enable numbered alerts (`Alert #1–Alert #6`).

| VOLATILITY REGIME (PILLAR 1) | SPY 20D VOL & 5D/20D RATIO | HYG / IEF CREDIT RATIO | SPY 20D / 60D DRAWDOWN | OVERSOLD REVERSION INDEX | OVERBOUGHT EXTENSION INDEX |
|---|---|---|---|---|---|
| 0/25 DEFENSIVE (Z=+3.31σ) | 19.9% Ann (1.83x Ratio) | 0.8407 (-1.05% vs 20d SMA) | -5.65% / -5.92% | 86/100 (IMMINENT REVERSAL COIL) | 80/100 (CLEAR) |

## 1A. BENCHMARK REFERENCE LEVELS & HISTORICAL VOLATILITY ENVELOPES (SPY • QQQ • IWM)

| BENCHMARK | LAST CLOSE | 1D % | 5D % | 21D % | 63D % | 20D SMA (Δ%) | 50D SMA (Δ%) | 200D SMA (Δ%) | 14D ATR ($ / %) | REF -3% / -5% / -10% LEVE… | FACTUAL SMA STATE |
|---|---|---|---|---|---|---|---|---|---|---|---|
| SPY (S&P 500) | $735.36 | +0.32% | -2.69% | -4.98% | -4.87% | $763.37 (-3.67%) | $765.68 (-3.96%) | $730.38 (+0.68%) | $11.12 (1.51%) | $713 / $699 / $662 | Pullback in Primary Trend … |
| QQQ (Nasdaq-100) | $656.10 | +1.40% | -4.98% | -12.24% | -8.98% | $707.64 (-7.28%) | $720.97 (-9.00%) | $680.89 (-3.64%) | $16.61 (2.53%) | $636 / $623 / $590 | Below Primary Trend (< 50… |
| IWM (Russell 2000) | $273.64 | +0.98% | -2.04% | -1.42% | -8.78% | $276.84 (-1.16%) | $282.11 (-3.00%) | $279.00 (-1.92%) | $4.73 (1.73%) | $265 / $260 / $246 | Below Primary Trend (< 50… |

## 1B. UNIVERSE BREADTH & OVERSOLD / OVERBOUGHT SUB-SCORES (N=151)

| STATISTICAL BREADTH / OSCILLATOR METRIC | CURRENT READING | HISTORICAL STATISTICAL CONTEXT |
|---|---|---|
| % of Universe Above 20-Day SMA | 45.0% | Short-term trend participation (<25% = Washout; >7… |
| % of Universe Above 50-Day SMA | 50.3% | Intermediate swing participation across core universe |
| % of Universe Above 200-Day SMA | 55.0% | Primary secular trend breadth (>50% indicates struc… |
| 20-Day Highs vs 20-Day Lows (Within 0.5%) | 4 Highs / 7 Lows | Median 21d Return: +1.10% \| Median 60d RS: +2.9… |
| Oversold Reversion Index (86/100) | IMMINENT REVERSAL COIL | RSI(2)=24.8 \| %R(14)=-93.8 \| VIX Z=+2.06σ \| %Ove… |
| Overbought Extension Index (80/100) | CLEAR | SPY IBS=0.10 \| 5d VIX Chg=+31.31% \| 5d Credit=-… |

## 1C. SCHEDULED MACROECONOMIC & OPTIONS EXPIRY EVENT CALENDAR

| SCHEDULED MACROECONOMIC / MARKET EVENT | NEXT DATE | COUNTDOWN | OBSERVATION WINDOW |
|---|---|---|---|
| US Non-Farm Payrolls (NFP) Jobs Report | 2026-11-06 | 0d | Within 48h Window |
| US CPI Consumer Inflation Release | 2026-11-11 | 5d | In 5 Cal Days |
| Monthly Equity & Index Options Expiry (OPEX) | 2026-11-20 | 14d | 14 Cal Days Out |
| Federal Reserve FOMC Rate Decision | 2026-12-09 | 33d | 33 Cal Days Out |
| Quarterly Quad Witching Expiry | 2026-12-18 | 42d | 42 Cal Days Out |

**HISTORICAL VOLATILITY NOTE:** Scheduled FOMC rate decisions, CPI inflation releases, and Non-Farm Payrolls reports historically exhibit elevated 1-day opening gap variance and wider intraday True Range relative to non-event sessions.

## 1D. CROSS-ASSET SAFE-HAVEN, TREASURY, CREDIT & DIGITAL ASSET REFERENCE ENVELOPES (TLT • IEF • HYG • GLD • SLV • IBIT)

| CROSS-ASSET BENCHMARK | LAST CLOSE | 1D % | 5D % | 21D % | 63D % | 20D SMA (Δ%) | 50D SMA (Δ%) | 200D SMA (Δ%) | 14D ATR ($ / %) | 20D VOL (252D ER) | FACTUAL SMA STATE |
|---|---|---|---|---|---|---|---|---|---|---|---|
| TLT (20+ Yr US Treasury) | $81.92 | -0.01% | +0.10% | +5.20% | -0.17% | $80.72 (+1.49%) | $80.38 (+1.92%) | $84.47 (-3.02%) | $0.77 (0.94%) | 10.9% (0.21 ER) | Counter-Trend Rebound (… |
| IEF (7-10 Yr US Treasury) | $91.86 | -0.12% | +0.11% | +2.69% | -0.97% | $90.82 (+1.14%) | $90.73 (+1.25%) | $93.76 (-2.02%) | $0.47 (0.51%) | 6.1% (0.20 ER) | Counter-Trend Rebound (… |
| HYG (High-Yield Corporate) | $77.23 | -0.06% | -0.26% | +0.12% | -2.83% | $77.16 (+0.09%) | $77.80 (-0.74%) | $79.43 (-2.77%) | $0.33 (0.42%) | 5.2% (0.19 ER) | Below Primary Trend (< 50… |
| GLD (Physical Gold Trust) | $372.58 | -0.77% | +4.72% | -1.60% | -7.44% | $372.79 (-0.06%) | $384.96 (-3.22%) | $411.24 (-9.40%) | $6.68 (1.79%) | 25.0% (0.24 ER) | Below Primary Trend (< 50… |
| SLV (Physical Silver Trust) | $46.87 | -0.13% | +5.09% | -12.31% | -21.11% | $49.28 (-4.89%) | $54.22 (-13.55%) | $63.28 (-25.94%) | $1.59 (3.40%) | 45.6% (0.25 ER) | Below Primary Trend (< 50… |
| IBIT (Spot Bitcoin ETP) | $42.88 | -0.35% | -1.11% | -7.31% | +18.35% | $45.53 (-5.82%) | $45.81 (-6.39%) | $41.27 (+3.89%) | $1.33 (3.09%) | 35.0% (0.24 ER) | Pullback in Primary Trend … |

## 2. 7-CATEGORY CROSS-ASSET ETF CONFLUENCE, ATR ZONES & MOVING-AVERAGE TREND MATRIX (28 LIQUID BENCHMARK ETFS)

**FACTUAL CONFLUENCE & ATR METHODOLOGY (1-TO-1 WITH TRADINGVIEW SKU #1, SKU #4 & SKU #5):** Reports each ETF's **4-Pillar Confluence Score (0–100)**, trailing returns, 60-day excess return vs SPY, 20-day volatility, **Optimal Value Zone (`[-0.50x..+0.35x ATR]`)**, **Invalidation Floor (`-1.0R`) / 11d Ratchet Support Floor**, and **Expansion Objectives (`+0.85R / +2.8R`)**. All figures are purely descriptive historical mathematical statistics.

| ASSET CATEGORY | TICKER | ETF BENCHMARK NAME | CLOSE ($) | CONFLUENCE (0-100) | 5D % | 21D % | 63D % | 60D RS | VOL (ATR%) | VS 50D / 200D | OPTIMAL VALUE Z… | INVALID / RATC… | EXPANSION (+0.… | SMA ST… |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. US Broad Indices | SPY | SPDR S&P 500 ETF Trust | $735.36 | 25/100 (BELOW FLOOR) | -2.69% | -4.98% | -4.87% | +0.00% | 19.9% (1.51%) | -3.96% / +0.68% | $729.80–$739.25 | $718.69 / $732.71 | $749.53 / $782.04 | Pullbac… |
| 1. US Broad Indices | QQQ | Invesco QQQ Trust (Nasdaq-100) | $656.10 | 0/100 (BELOW FLOOR) | -4.98% | -12.24% | -8.98% | -4.91% | 32.0% (2.53%) | -9.00% / -3.64% | $647.79–$661.91 | $631.18 / $647.05 | $677.28 / $725.88 | Below … |
| 1. US Broad Indices | IWM | iShares Russell 2000 Small-Cap ETF | $273.64 | 0/100 (BELOW FLOOR) | -2.04% | -1.42% | -8.78% | -4.37% | 23.4% (1.73%) | -3.00% / -1.92% | $271.28–$275.29 | $266.55 / $270.24 | $279.67 / $293.50 | Below … |
| 1. US Broad Indices | DIA | SPDR Dow Jones Industrial Average ETF | $512.23 | 25/100 (BELOW FLOOR) | -0.95% | +0.11% | -4.96% | +0.70% | 19.5% (1.44%) | -1.53% / +1.10% | $508.53–$514.82 | $501.13 / $508.66 | $521.66 / $543.30 | Pullbac… |
| 2. US Sectors | XLK | Technology Select Sector SPDR Fund | $164.74 | 0/100 (BELOW FLOOR) | -8.23% | -16.71% | -11.58% | -8.17% | 41.1% (3.36%) | -12.58% / -3.21% | $161.97–$166.68 | $156.44 / $162.14 | $171.79 / $187.97 | Below … |
| 2. US Sectors | XLF | Financial Select Sector SPDR Fund | $57.16 | 50/100 (CONSTRUCTIVE W… | +1.15% | +5.40% | -1.12% | +3.58% | 21.6% (1.74%) | +2.23% / +6.21% | $56.66–$57.51 | $55.25 / $55.74 | $58.79 / $62.52 | Stage-2… |
| 2. US Sectors | XLV | Health Care Select Sector SPDR Fund | $184.76 | 50/100 (CONSTRUCTIVE W… | -0.06% | +9.87% | +9.69% | +15.20% | 23.1% (2.05%) | +6.56% / +15.92% | $182.86–$186.09 | $177.18 / $177.07 | $191.20 / $205.99 | Stage-2… |
| 2. US Sectors | XLE | Energy Select Sector SPDR Fund | $61.64 | 35/100 (BELOW FLOOR) | -11.97% | -5.52% | +2.43% | +6.42% | 32.0% (2.98%) | -5.28% / +4.24% | $60.72–$62.28 | $58.88 / $61.20 | $63.98 / $69.36 | Pullbac… |
| 2. US Sectors | XLI | Industrial Select Sector SPDR Fund | $162.70 | 0/100 (BELOW FLOOR) | -2.81% | -3.38% | -11.86% | -6.96% | 20.4% (1.97%) | -3.99% / -6.14% | $161.10–$163.82 | $157.89 / $161.74 | $166.79 / $176.17 | Below … |
| 2. US Sectors | XLP | Consumer Staples Select Sector SPDR Fund | $90.10 | 65/100 (SQUEEZE COIL) | +0.76% | +8.01% | +6.06% | +10.24% | 24.8% (1.97%) | +5.95% / +6.41% | $89.21–$90.72 | $86.54 / $86.36 | $93.12 / $100.06 | Stage-2… |
| 2. US Sectors | XLU | Utilities Select Sector SPDR Fund | $43.15 | 25/100 (BELOW FLOOR) | -0.66% | +5.05% | +0.03% | +3.44% | 15.3% (1.44%) | +3.28% / -2.63% | $42.83–$43.36 | $42.08 / $42.39 | $44.05 / $46.13 | Counte… |
| 2. US Sectors | XLY | Consumer Discretionary Select Sector SPDR | $117.59 | 50/100 (CONSTRUCTIVE W… | +1.92% | +5.26% | -1.74% | +4.74% | 26.5% (2.09%) | +3.74% / +1.83% | $116.36–$118.45 | $112.67 / $112.83 | $121.77 / $131.35 | Below … |
| 2. US Sectors | XLC | Communication Services Select Sector SP… | $104.78 | 15/100 (BELOW FLOOR) | +4.88% | -6.50% | -6.30% | -1.43% | 21.9% (2.07%) | -4.58% / -6.95% | $103.70–$105.54 | $100.45 / $99.33 | $108.46 / $116.90 | Below … |
| 2. US Sectors | XLB | Materials Select Sector SPDR Fund | $51.96 | 50/100 (CONSTRUCTIVE W… | -1.48% | +5.46% | -2.29% | +4.80% | 19.6% (1.85%) | +2.03% / +1.53% | $51.48–$52.30 | $50.35 / $50.83 | $53.33 / $56.47 | Below … |
| 3. Global & Regional | EFA | iShares MSCI EAFE Developed Markets ETF | $101.87 | 0/100 (BELOW FLOOR) | -1.45% | -0.81% | -5.68% | -0.80% | 16.8% (1.27%) | -2.65% / -1.43% | $101.22–$102.32 | $99.93 / $101.27 | $103.52 / $107.29 | Below … |
| 3. Global & Regional | EEM | iShares MSCI Emerging Markets ETF | $59.33 | 0/100 (BELOW FLOOR) | -2.80% | -10.24% | -8.96% | -5.55% | 29.1% (2.25%) | -9.33% / -7.20% | $58.66–$59.80 | $57.33 / $58.00 | $61.03 / $64.93 | Below … |
| 3. Global & Regional | FXI | iShares China Large-Cap ETF | $34.95 | 50/100 (CONSTRUCTIVE W… | +5.64% | +4.47% | -4.23% | +5.71% | 20.3% (1.35%) | +2.63% / -1.66% | $34.71–$35.11 | $34.00 / $32.27 | $35.75 / $37.58 | Counte… |
| 4. Commodities & Real | GLD | SPDR Gold Shares Trust | $372.58 | 15/100 (BELOW FLOOR) | +4.72% | -1.60% | -7.44% | -1.14% | 25.0% (1.79%) | -3.22% / -9.40% | $369.24–$374.92 | $359.21 / $354.67 | $383.94 / $410.01 | Below … |
| 4. Commodities & Real | SLV | iShares Silver Trust | $46.87 | 15/100 (BELOW FLOOR) | +5.09% | -12.31% | -21.11% | -13.94% | 45.6% (3.40%) | -13.55% / -25.94% | $46.07–$47.43 | $43.69 / $44.11 | $49.58 / $55.79 | Below … |
| 4. Commodities & Real | USO | United States Oil Fund LP | $148.42 | 35/100 (BELOW FLOOR) | -12.09% | +0.57% | +17.87% | +24.18% | 47.6% (3.97%) | -2.50% / +17.83% | $145.47–$150.48 | $139.58 / $142.96 | $155.93 / $173.17 | Pullbac… |
| 5. Fixed Income & Rates | TLT | iShares 20+ Year Treasury Bond ETF | $81.92 | 40/100 (BELOW FLOOR) | +0.10% | +5.20% | -0.17% | +4.66% | 10.9% (0.94%) | +1.92% / -3.02% | $81.54–$82.19 | $80.38 / $80.73 | $83.23 / $86.23 | Counte… |
| 5. Fixed Income & Rates | IEF | iShares 7-10 Year Treasury Bond ETF | $91.86 | 40/100 (BELOW FLOOR) | +0.11% | +2.69% | -0.97% | +3.93% | 6.1% (0.51%) | +1.25% / -2.02% | $91.62–$92.03 | $90.92 / $90.74 | $92.66 / $94.50 | Counte… |
| 5. Fixed Income & Rates | HYG | iShares iBoxx High Yield Corporate Bond … | $77.23 | 40/100 (BELOW FLOOR) | -0.26% | +0.12% | -2.83% | +2.26% | 5.2% (0.42%) | -0.74% / -2.77% | $77.07–$77.34 | $76.70 / $76.86 | $77.68 / $78.72 | Below … |
| 5. Fixed Income & Rates | LQD | iShares iBoxx Investment Grade Corporate… | $104.53 | 50/100 (CONSTRUCTIVE W… | +0.25% | +2.02% | -1.34% | +3.58% | 6.5% (0.57%) | +0.65% / -2.78% | $104.24–$104.74 | $103.35 / $103.47 | $105.54 / $107.85 | Counte… |
| 6. Digital Asset & Theme | IBIT | iShares Bitcoin Trust Registered ETP | $42.88 | 35/100 (BELOW FLOOR) | -1.11% | -7.31% | +18.35% | +24.98% | 35.0% (3.09%) | -6.39% / +3.89% | $42.22–$43.34 | $40.89 / $42.27 | $44.57 / $48.45 | Pullbac… |
| 6. Digital Asset & Theme | SMH | VanEck Semiconductor ETF | $463.96 | 0/100 (BELOW FLOOR) | -11.20% | -23.60% | -18.52% | -15.78% | 60.1% (5.31%) | -17.98% / -11.08% | $451.64–$472.58 | $427.00 / $445.59 | $495.38 / $567.45 | Below … |

## 3. TOP-30 ULTRA-LIQUID EQUITIES (20D AVG DOLLAR VOLUME ≥ $500M/DAY) — 4-PILLAR CONFLUENCE & ATR ZONE STATISTICAL SCREENER

**LIQUIDITY, CONFLUENCE & ATR ZONE METHODOLOGY (1-TO-1 WITH TRADINGVIEW SKU #1, SKU #2 & SKU #5):** Filters all tracked US equities for **20-Day Average Daily Dollar Volume ≥ $500,000,000/day** (81 equities passing on 2026-11-06) and ranks the Top 30 objectively by **4-Pillar Confluence Score (0–100)** and **60-Day Excess Return vs SPY (%)**. Reports the **Optimal Value Zone (`[-0.50x..+0.35x ATR]`)**, **Invalidation Floor (`-1.0R`) / 11d Ratchet Floor**, and **Expansion Objectives (`+0.85R / +3.5R`)**.

| RANK | TICKER | SECTOR / INDUSTRY GROUP | CLOSE ($) | ADDV20 | CONFLUENCE (0-100) | 21D % | 60D RS | 14D ATR ($/%) | BB WIDTH (ER) | OPTIMAL VALUE Z… | INVALID / RATCHET | EXPANSION (+0.8… | FACTUAL SMA S… | NEXT EARNINGS |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| #1 | MCK | Health Care — Pharmaceutical Distribution | $1,060.84 | $762M/d | 75/100 (BULL CONFLUENCE) | +14.04% | +29.30% | $28.38 (2.68%) | 13.2% (0.26 ER) | $1,046.65–$1,070.77 | $1,004.08 / $954.05 | $1,109.09 / $1,259… | Stage-2 Uptrend … | None Scheduled |
| #2 | HCA | Health Care — Acute-Care Hospital Facili… | $494.99 | $694M/d | 75/100 (BULL CONFLUENCE) | +11.23% | +25.69% | $19.24 (3.89%) | 13.4% (0.25 ER) | $485.37–$501.72 | $456.51 / $439.83 | $527.70 / $629.66 | Below Primary T… | None Scheduled |
| #3 | HUM | Health Care — Managed Care & Medicare | $433.35 | $591M/d | 75/100 (BULL CONFLUENCE) | +11.94% | +18.04% | $15.20 (3.51%) | 6.8% (0.32 ER) | $425.75–$438.67 | $402.96 / $399.35 | $459.18 / $539.73 | Stage-2 Uptrend … | None Scheduled |
| #4 | MRK | Health Care — Oncology & Vaccines | $146.72 | $1,547M/d | 75/100 (BULL CONFLUENCE) | +3.05% | +13.71% | $5.27 (3.59%) | 7.7% (0.23 ER) | $144.08–$148.56 | $136.58 / $139.21 | $155.34 / $182.22 | Stage-2 Uptrend … | None Scheduled |
| #5 | CMG | Consumer Discretionary — Fast-Casual … | $34.42 | $692M/d | 75/100 (BULL CONFLUENCE) | +5.34% | +11.04% | $1.27 (3.70%) | 30.8% (0.27 ER) | $33.79–$34.87 | $31.88 / $27.31 | $36.59 / $43.34 | Below Primary T… | None Scheduled |
| #6 | JNJ | Health Care — Diversified MedTech & Ph… | $276.25 | $2,141M/d | 75/100 (BULL CONFLUENCE) | +7.71% | +10.88% | $7.86 (2.84%) | 12.6% (0.25 ER) | $272.32–$279.00 | $260.53 / $262.40 | $289.61 / $331.26 | Stage-2 Uptrend … | None Scheduled |
| #7 | AMZN | Consumer / Cloud — E-Commerce & AWS | $259.30 | $12,257M/d | 75/100 (BULL CONFLUENCE) | +2.06% | +3.27% | $9.76 (3.76%) | 10.8% (0.23 ER) | $254.42–$262.72 | $239.77 / $229.36 | $275.90 / $327.64 | Stage-2 Uptrend … | None Scheduled |
| #8 | SPOT | Communication — Global Audio Streami… | $602.93 | $1,102M/d | 65/100 (CONSTRUCTIVE W… | +14.53% | +26.48% | $26.02 (4.31%) | 24.6% (0.23 ER) | $589.92–$612.04 | $550.90 / $536.75 | $647.16 / $785.04 | Stage-2 Uptrend … | None Scheduled |
| #9 | CCI | Real Estate — Wireless Infrastructure REIT | $88.60 | $507M/d | 65/100 (CONSTRUCTIVE W… | +28.61% | +22.46% | $3.70 (4.18%) | 20.4% (0.20 ER) | $86.75–$89.89 | $81.87 / $83.72 | $94.32 / $112.15 | Below Primary T… | None Scheduled |
| #10 | ISRG | Health Care — Robotic Surgery Systems | $452.80 | $1,236M/d | 65/100 (CONSTRUCTIVE W… | +9.00% | +18.31% | $17.99 (3.97%) | 13.8% (0.23 ER) | $443.80–$459.10 | $422.20 / $431.19 | $478.81 / $559.90 | Below Primary T… | None Scheduled |
| #11 | AAPL | Technology — Consumer Ecosystem | $342.37 | $16,656M/d | 65/100 (SQUEEZE COIL) | +0.57% | +17.63% | $9.02 (2.63%) | 4.6% (0.27 ER) | $337.86–$345.53 | $324.34 / $325.33 | $357.70 / $405.49 | Stage-2 Uptrend … | None Scheduled |
| #12 | DE | Industrials — Precision Agriculture | $672.00 | $714M/d | 65/100 (SQUEEZE COIL) | +2.98% | +15.21% | $18.91 (2.81%) | 9.1% (0.20 ER) | $662.54–$678.62 | $634.18 / $625.24 | $704.15 / $804.38 | Stage-2 Uptrend … | 2026-11-25 (BMO) |
| #13 | ELV | Health Care — Managed Care & Health … | $425.82 | $643M/d | 65/100 (SQUEEZE COIL) | +6.21% | +12.40% | $14.69 (3.45%) | 8.0% (0.25 ER) | $418.47–$430.96 | $399.55 / $406.90 | $448.15 / $517.75 | Stage-2 Uptrend … | None Scheduled |
| #14 | MSFT | Technology — Cloud & Enterprise | $530.61 | $13,602M/d | 65/100 (SQUEEZE COIL) | +1.53% | +12.26% | $15.86 (2.99%) | 7.3% (0.24 ER) | $522.68–$536.16 | $498.88 / $504.96 | $557.58 / $641.66 | Stage-2 Uptrend … | None Scheduled |
| #15 | DAL | Industrials — Global Passenger Airlines | $87.21 | $538M/d | 55/100 (CONSTRUCTIVE W… | +6.17% | +0.98% | $3.54 (4.06%) | 18.8% (0.21 ER) | $85.44–$88.45 | $80.12 / $75.33 | $93.23 / $112.01 | Stage-2 Uptrend … | None Scheduled |
| #16 | ACN | Technology — Global IT & AI Consulting | $260.50 | $1,596M/d | 50/100 (CONSTRUCTIVE W… | +25.02% | +51.42% | $11.74 (4.51%) | 26.9% (0.26 ER) | $254.63–$264.61 | $237.03 / $232.57 | $280.45 / $342.65 | Stage-2 Uptrend … | 2026-12-17 |
| #17 | APP | Technology — Mobile AdTech AI Engine | $391.22 | $1,622M/d | 50/100 (CONSTRUCTIVE W… | +39.66% | +30.59% | $21.25 (5.43%) | 53.8% (0.24 ER) | $380.59–$398.66 | $348.71 / $225.19 | $427.35 / $540.00 | Counter-Trend R… | None Scheduled |
| #18 | ROP | Technology — Vertical Application Software | $476.60 | $509M/d | 50/100 (CONSTRUCTIVE W… | +30.85% | +25.37% | $16.90 (3.55%) | 39.5% (0.28 ER) | $468.15–$482.52 | $442.80 / $430.10 | $505.33 / $594.92 | Stage-2 Uptrend … | None Scheduled |
| #19 | TMO | Health Care — Life Sciences & Lab Instr… | $694.96 | $1,639M/d | 50/100 (CONSTRUCTIVE W… | +6.59% | +22.10% | $23.48 (3.38%) | 7.7% (0.27 ER) | $683.22–$703.18 | $649.86 / $661.60 | $733.30 / $852.81 | Stage-2 Uptrend … | None Scheduled |
| #20 | ABBV | Health Care — Immunology & Oncology | $291.27 | $1,622M/d | 50/100 (CONSTRUCTIVE W… | +6.92% | +21.60% | $7.97 (2.74%) | 6.3% (0.20 ER) | $287.28–$294.06 | $277.08 / $281.07 | $303.33 / $340.92 | Stage-2 Uptrend … | None Scheduled |
| #21 | V | Financials — Global Payment Networks | $422.86 | $3,033M/d | 50/100 (CONSTRUCTIVE W… | +12.73% | +21.18% | $9.64 (2.28%) | 11.5% (0.24 ER) | $418.04–$426.23 | $403.57 / $394.00 | $439.25 / $490.36 | Stage-2 Uptrend … | None Scheduled |
| #22 | MA | Financials — Global Payment Networks | $652.75 | $2,256M/d | 50/100 (CONSTRUCTIVE W… | +13.57% | +20.58% | $15.99 (2.45%) | 13.1% (0.22 ER) | $644.75–$658.34 | $620.76 / $605.00 | $679.94 / $764.70 | Stage-2 Uptrend … | None Scheduled |
| #23 | DHR | Health Care — Life Sciences & Diagnostics | $230.27 | $1,006M/d | 50/100 (CONSTRUCTIVE W… | +5.89% | +18.41% | $7.59 (3.30%) | 7.4% (0.22 ER) | $226.47–$232.93 | $218.88 / $222.87 | $239.95 / $270.12 | Stage-2 Uptrend … | None Scheduled |
| #24 | REGN | Health Care — Biotechnology & Immunol… | $904.35 | $814M/d | 50/100 (CONSTRUCTIVE W… | +22.28% | +17.68% | $33.74 (3.73%) | 31.7% (0.26 ER) | $887.48–$916.16 | $836.88 / $796.61 | $961.70 / $1,140.50 | Stage-2 Uptrend … | None Scheduled |
| #25 | LLY | Health Care — Biopharma & Metabolic | $1,354.49 | $3,865M/d | 50/100 (CONSTRUCTIVE W… | +15.81% | +17.50% | $52.81 (3.90%) | 23.3% (0.23 ER) | $1,328.08–$1,372.97 | $1,248.86 / $1,257… | $1,444.27 / $1,724… | Stage-2 Uptrend … | None Scheduled |
| #26 | AMGN | Health Care — Biotechnology | $460.42 | $1,271M/d | 50/100 (CONSTRUCTIVE W… | +13.00% | +15.66% | $13.23 (2.87%) | 15.5% (0.26 ER) | $453.81–$465.05 | $433.97 / $439.07 | $482.91 / $553.01 | Stage-2 Uptrend … | None Scheduled |
| #27 | PGR | Financials — Property & Casualty Insura… | $227.83 | $615M/d | 50/100 (CONSTRUCTIVE W… | +4.16% | +14.55% | $5.15 (2.26%) | 11.0% (0.18 ER) | $225.26–$229.63 | $220.11 / $223.82 | $234.39 / $254.85 | Stage-2 Uptrend … | None Scheduled |
| #28 | NXPI | Technology — Automotive & IoT Semicon… | $248.29 | $1,321M/d | 50/100 (CONSTRUCTIVE W… | +7.45% | +12.53% | $12.87 (5.18%) | 22.6% (0.25 ER) | $241.86–$252.79 | $227.52 / $233.95 | $265.95 / $320.99 | Below Primary T… | None Scheduled |
| #29 | TRV | Financials — Property & Casualty Insura… | $395.19 | $635M/d | 50/100 (CONSTRUCTIVE W… | +6.73% | +12.28% | $9.06 (2.29%) | 10.1% (0.25 ER) | $390.66–$398.36 | $381.61 / $389.64 | $406.74 / $442.74 | Stage-2 Uptrend … | None Scheduled |
| #30 | CB | Financials — Commercial P&C Insurance | $365.06 | $582M/d | 50/100 (CONSTRUCTIVE W… | +6.19% | +11.44% | $7.23 (1.98%) | 8.6% (0.22 ER) | $361.44–$367.59 | $350.59 / $352.42 | $377.36 / $415.70 | Stage-2 Uptrend … | None Scheduled |

## 4A. SINGAPORE SGX & CORE BENCHMARK ETF FACTUAL HISTORICAL RETURN, VOLATILITY & EXPENSE RATIO DIRECTORY

**SINGAPORE STATISTICAL REFERENCE DIRECTORY (NON-ADVISORY):** Provides objective catalog metadata, channel eligibility (`Cash / SRS / CPFIS-OA / CPFIS-SA`), trailing historical returns (`1M, 3M, 6M, 1Y, 3Y`), 3-Year annualized volatility, 3-Year Sharpe ratio, Total Expense Ratio (`TER %`), and prevailing statutory reference interest rates (`2.50% p.a.` CPF-OA; `4.00% p.a.` CPF-SA) across Singapore-accessible SGX ETFs and FSMOne Unit Trusts. For informational reference only.

| CODE (EXCH) | ETF PRODUCT NAME | BENCHMARK | CCY | CHANNEL ELIGIBILITY | 1M % | 3M % | 6M % | 1Y % | 3Y ANN VOL | 3Y SHARPE | TER % |
|---|---|---|---|---|---|---|---|---|---|---|---|
| G3B (SGX) | Amova STI SGD ETF Units | EFA | SGD | Cash / SRS / CPFIS-OA | -6.47% | -5.13% | +8.99% | +24.28% | 16.83% | 1.29 | 0.26% |
| SPY (NYSE) | State Street SPDR S&P 500 ETF | SPY | USD | Cash | -2.07% | -0.33% | +5.10% | +9.69% | 19.94% | 0.36 | 0.09% |
| ES3 (SGX) | State Street SPDR Straits Times Index ETF Unit | EFA | SGD | Cash / SRS / CPFIS-OA | -6.49% | -5.03% | +8.87% | +23.47% | 16.83% | 1.25 | 0.30% |
| A35 (SGX) | ABF Singapore Bond Index Fund | IEF | SGD | Cash / SRS / CPFIS-OA | +2.64% | +1.53% | -0.15% | -0.71% | 6.08% | -0.53 | 0.24% |
| MBH (SGX) | Amova SGD Investment Grade Corporate Bond Inde | IEF | SGD | Cash / SRS / CPFIS-OA | +0.92% | -1.20% | -0.56% | -0.93% | 6.08% | -0.56 | 0.26% |
| QQQ (NASDAQ) | Invesco QQQ Trust Series I | QQQ | USD | Cash | -8.66% | -2.15% | +1.76% | +7.07% | 32.04% | 0.14 | 0.18% |
| TLT (NASDAQ) | iShares 20+ Year Treasury Bond ETF | TLT | USD | Cash | +5.03% | -0.26% | -3.09% | -6.97% | 10.87% | -0.87 | 0.15% |
| CFA (SGX) | Amova-StraitsTrading Asia ex Japan REIT Index | VNQ | SGD | Cash / SRS / CPFIS-OA | +2.05% | -5.04% | -4.42% | -5.79% | 19.88% | -0.42 | 0.60% |
| O87 (SGX) | SPDR Gold Shares | GLD | USD | Cash / SRS / CPFIS-OA | -3.64% | -0.78% | -11.45% | -1.34% | 24.96% | -0.15 | 0.40% |
| GLD (NYSE) | SPDR Gold Shares | GLD | USD | Cash | -5.57% | -3.49% | -15.19% | -4.24% | 24.96% | -0.27 | 0.40% |

## 4B. FSMONE SINGAPORE UNIT TRUST FACTUAL HISTORICAL RETURN, SHARPE RATIO & EXPENSE RATIO DIRECTORY (TOP 16 BY 3Y SHARPE)

| FSMONE ID | UNIT TRUST PRODUCT NAME | CATEGORY | CCY | CHANNEL ELIGIBILITY | 1M % | 3M % | 6M % | 1Y % | 3Y CUM % | 3Y VOL | 3Y SHP | TER % | STATUTORY REFERENCE ... |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 370007 | Amova Singapore Equity SGD (formerly Nikko AM) | EFA | SGD | CPF-OA | -9.77% | -7.24% | +1.07% | +19.63% | +26.65% | 10.05% | 2.18 | 0.82% | 2.50% p.a. (CPF-OA) |
| DESGEQ | iFAST-Amova Singapore Equity A SGD | EFA | SGD | Cash / SRS | -9.63% | -8.32% | -2.53% | +25.39% | +28.82% | 11.44% | 2.08 | 2.24% | 2.85%-3.35% p.a. (SGD M... |
| WGF015 | Allspring Global Equity Enhanced Income A Dis | SPY | USD | Cash / SRS | -4.40% | -2.74% | +4.92% | +13.00% | +19.59% | 9.95% | 1.61 | 1.40% | 2.85%-3.35% p.a. (SGD M... |
| PAM089 | Eastspring Investments - Japan Dynamic AS SGD- | EFA | SGD | Cash / SRS | -3.53% | -0.59% | +9.58% | +38.12% | +24.73% | 13.33% | 1.57 | 1.75% | 2.85%-3.35% p.a. (SGD M... |
| BRI014 | BlackRock Funds I ICAV - BlackRock Advantage U | SPY | USD | Cash / SRS | -1.13% | +1.65% | +8.25% | +14.61% | +21.57% | 12.22% | 1.47 | 0.60% | 2.85%-3.35% p.a. (SGD M... |
| LCP194 | Infinity Global Stock Index C SGD | SPY | SGD | CPF-OA | -1.96% | -1.09% | +5.23% | +9.32% | +17.90% | 10.18% | 1.44 | 0.35% | 2.50% p.a. (CPF-OA) |
| 370002 | Amova Japan Equity SGD (formerly Nikko AM) | EFA | SGD | Cash / SRS / CPF-OA | -6.28% | -3.94% | -0.51% | +13.79% | +21.28% | 13.24% | 1.37 | 1.12% | 2.50% p.a. (CPF-OA) |
| BNP869 | BNP Paribas Responsible US Value Multi-Factor | DIA | USD | Cash / SRS | +2.36% | +1.68% | +14.18% | +18.38% | +17.29% | 10.47% | 1.35 | 1.47% | 2.85%-3.35% p.a. (SGD M... |
| PIN011 | PineBridge US Large Cap Research Enhanced A US | SPY | USD | Cash / SRS | -2.19% | -2.17% | +5.48% | +6.55% | +17.05% | 11.44% | 1.23 | 1.73% | 2.85%-3.35% p.a. (SGD M... |
| BGF064 | Blackrock World Financials A2 USD | XLF | USD | Cash / SRS | -4.04% | -12.58% | -0.54% | +1.81% | +23.50% | 18.94% | 1.09 | 1.81% | 2.85%-3.35% p.a. (SGD M... |
| 370123 | LionGlobal Korea Fund SGD | EEM | SGD | Cash / SRS | -17.93% | -3.93% | -3.24% | +65.28% | +44.33% | 40.84% | 1.04 | 1.92% | 2.85%-3.35% p.a. (SGD M... |
| NBB014 | Neuberger Short Duration Emerging Markets Debt | SHY | SGD | Cash / SRS | +0.46% | -1.36% | -1.06% | -0.22% | +4.90% | 2.44% | 0.95 | 1.06% | 2.85%-3.35% p.a. (SGD M... |
| 370015 | LionGlobal China Growth SGD | MCHI | SGD | Cash / SRS / CPF-OA | -17.34% | -11.22% | -17.19% | -2.82% | +19.31% | 20.40% | 0.85 | 1.37% | 2.50% p.a. (CPF-OA) |
| 370332 | Amova Short Term Bond SGD (formerly Nikko AM) | SHY | SGD | Cash / SRS / CPF-OA / CPF-SA | +0.10% | -0.48% | +0.06% | +0.34% | +3.26% | 0.98% | 0.74 | 0.42% | 4.00% p.a. (CPF-SA) |
| MAM224 | Manulife Global Fund - Healthcare AA Acc SGD | XLV | SGD | Cash / SRS | +11.60% | +10.64% | +20.49% | +22.98% | +11.19% | 14.84% | 0.62 | 1.67% | 2.85%-3.35% p.a. (SGD M... |
| JPM177 | JPMorgan Funds - Global Research Enhanced Inde | SPY | SGD | Cash / SRS | -1.51% | -1.07% | +4.32% | +9.23% | +17.28% | 10.06% | 1.40 | 0.53% | 2.85%-3.35% p.a. (SGD M... |