US STOCK MARKET
AI SYSTEMATIC STRATEGIES

Weekly Model Update on US Equities
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- ## Broad de-risking on the 9-month horizon.
  - 466 stocks (24.9% of the universe) were downgraded a step at 9 months versus only 154 upgrades. The LONG cohort shrank from 722 names to 405, while SHORT positioning expanded from 921 to 1231.
  - The driver is macro: a sharp jump in the St. Louis Fed Financial Stress Index (norm move +2.50) plus rising 5- and 10-year Treasury yields appeared in the top features for nearly every stock that flipped.
- ## Defensive sectors took the biggest hit.
  - Utilities, Consumer Defensive and Financial Services dominate the 9-month downgrade list — 100 Financials, 31 Utilities and 28 Consumer Defensive names rolled to SHORT.
  - Yield-sensitive utilities are particularly exposed: ADP, Berkshire (A/B), CME, Clorox, Domino's, McDonald's and most regulated utilities (AEE, AEP, CMS, ETR, EXC, FE, EVRG, LNT, NI, FTS) all flipped LONG to SHORT on rising-rates and rising-stress features.
- ## Selective bullish pockets — gold and capital-equipment industrials.
  - 132 stocks were upgraded to LONG at 9 months. The standouts cluster in precious-metals miners (AEM, FNV, KGC, AGI, AU) where positive 21- and 252-day return z-scores combined with rising stress flipped the model bullish, plus large-cap industrials (ACM, CRS, RBA, AVAV, HEICO) and select Tech (NOW, CHKP, FFIV, VRSN).
  - 11 of these LONG upgrades are also flagged as upside mean-reversion candidates relative to their peer group.

Universe at a glance

	3 Months	6 Months	9 Months	Total Changed
Stocks downgraded a step	293	318	466	865
Stocks upgraded a step	155	141	154	(46% of universe)
Net direction (down – up)	−138	−177	−312	Bearish tilt

Feature Changes Affecting All Stocks

The model's feature explanations show a remarkably uniform macro shock running underneath this week's signal flips. The same handful of FRED economic series appears at the top of the feature list for the majority of the 620 stocks where the 9-month signal moved. Stock-specific price and volatility features then determine direction and conviction on top of that shared backdrop.

Macro features that moved across the entire universe

Series	FRED title	Δ	Norm move	Stocks affected
STLFSI4	St. Louis Fed Financial Stress Index	+0.430	+2.50	603 (97% of changes)
WGS5YR	5-Year Treasury yield	+0.048	+1.83	575 (93%)
RRPONTSYAWARD	Overnight Reverse Repo award rate	+0.100	+1.48	532 (86%)
DHHNGSP	Henry Hub natural gas spot price	−5.570	−1.41	517 (83%)
WGS10YR	10-Year Treasury yield	+0.032	+1.33	474 (76%)
NFCICREDIT	Chicago Fed Credit Conditions Subindex	+0.031	+1.20	680 (top-cited)
DEXBZUS	Brazilian real / USD FX	−0.072	−1.16	340 (55%)
EFFR	Effective Fed Funds Rate	+0.100	+1.10	216 (35%)

How to read this

- **Financial stress jumped sharply.** STLFSI4 rose by +0.43 in a single week, a +2.5 standard-deviation move. This is the single most-cited feature in this week's signal flips and is the principal reason ~25% of the universe was rolled to SHORT or NEUTRAL at the 9-month horizon.
- **Yields moved up across the curve.** 5-year (+1.83 norm), 10-year (+1.33), 1-year (+1.03) Treasuries all rose, alongside an Effective Fed Funds Rate increase (+1.10) and a higher Reverse Repo award (+1.48). Bond-proxy

and rate-sensitive sectors — Utilities, REITs, Consumer Staples, large insurers — were hit hardest. This shows up clearly in the sector breakdown of the SHORT downgrades.

- **Credit conditions tightened.** The Chicago Fed Credit Conditions Subindex (NFCICREDIT) was the most-cited feature overall (680 stocks), with a +1.20 norm move pointing to wider spreads and tighter lending. Highly leveraged or capital-markets-dependent names (large banks, asset managers, BDCs, REIT-financiers) feel this first.
- **Energy & FX cross-currents.** Henry Hub natural gas dropped −5.57 (norm −1.41) — bearish for gas-weighted E&Ps (AR, EQT, RRC, OVV) and supportive for gas-burning utilities and industrials, though the rates effect dominated the latter. The Brazilian real weakened −1.16 versus USD, an EM/commodities risk-off tell that reinforced the SHORT bias on commodity-cyclicals.

Stock-level features doing the work on top

- **Return z-scores (ret_zscore_21/63/126/189/252).** Multi-window momentum measures. Negative shifts (a stock's return distribution falling sharply) flip the model bearish; positive shifts pull it bullish. These dominate the per-stock explanations for actively-trending names — gold miners (AEM, CNQ) on the LONG side, AB / industrials on the SHORT side.
- **Relative volatility (vol_rel_*_lag*).** Compares short-window realised vol against a longer baseline. Spikes (low-vol regimes ending) appear before SHORT downgrades on names like GIL and ADP; collapses (low-vol persistence) lift LONG conviction on names like PLNT.
- **Alpha/beta versus S&P (alpha_ir, alpha_mean, r2).** Stock-vs-SPY relative strength features. A drop in alpha tilts toward SHORT regardless of the absolute return move.

Stocks With Changed Signals — 9-Month Spotlight

The 9-month forecast is our highest-priority horizon. Below we walk through the highest-conviction signal changes — names where the 9-month flip is confirmed by 3-month and 6-month signals in the same direction, with mean-reversion alignment where flagged. The feature blocks come from the model's per-ticker event explanations and show why each name flipped this week.

LONG upgrades — 9-month flip to LONG

AEM — Agnico Eagle Mines · Basic Materials

A clean SHORT → LONG flip across all three horizons, supported by an upside mean-reversion candidacy after a −11.1% recent return that moved it away from peer miners. The setup: rising financial stress is bullish for gold producers, and AEM's return z-scores reasserted to the upside on a 21-day, 189-day and 252-day basis simultaneously.

Top model features driving the flip:

- St. Louis Fed Financial Stress Index rose (norm +2.50)
- 5-Year Treasury yield rose (norm +1.83)
- 21-day return z-score rose (norm +1.50)
- Overnight Reverse Repo rate rose (norm +1.48)

Mean-reversion bias: upside candidate (-11.1% recent return; 1 of 3 peer-group benchmarks confirm).

CNQ — Canadian Natural Resources · Energy

Flipped from NEUTRAL → LONG at 9M, also LONG at 3M and 6M. The model picked up unusually strong cross-window momentum (return z-scores up +1.88 to +2.36 across the 21/63/126/189/252-day windows) — a coherent re-rating despite the broader Energy sector pressure from falling gas prices. Mean-reversion model also flags upside.

Top model features driving the flip:

- St. Louis Fed Financial Stress Index rose (norm +2.50)
- 21-day return z-score rose (norm +2.36)
- 189-day return z-score rose (norm +2.07)
- 252-day return z-score rose (norm +1.96)

Mean-reversion bias: upside candidate (-5.0% recent return; 1 of 3 peer-group benchmarks confirm).

PLNT — Planet Fitness · Consumer Cyclical

SHORT → LONG at all three horizons, with upside mean-reversion confirmation on a deep −34.7% recent drawdown. The collapse in lagged relative volatility (vol_rel_*_lag126 down ~−2.0 norm) signals the high-vol selling regime is ending — historically a setup for snap-back when fundamentals stabilise.

Top model features driving the flip:

- St. Louis Fed Financial Stress Index rose (norm +2.50)
- relative volatility (vol_rel_21_lag126) fell (norm -2.03)
- relative volatility (vol_rel_63_lag126) fell (norm -2.00)
- relative volatility (vol_rel_126_lag126) fell (norm -1.84)

Mean-reversion bias: upside candidate (-34.7% recent return; 0 of 3 peer-group benchmarks confirm).

ACM — Aecom · Industrials

Engineering & construction LONG flip with confirmation across 3M/6M/9M. The driver is a +2.03 norm move in price-over-21-day-MA (price is breaking out above its short-term moving average) layered on top of the universal stress/yield backdrop. Capital-equipment industrials with fixed-price backlogs are a specific bright spot in this week's flips.

Top model features driving the flip:

- St. Louis Fed Financial Stress Index rose (norm +2.50)
- alpha_ir_21 vs S&P fell (norm -2.06)
- price vs moving avg rose (norm +2.03)
- 5-Year Treasury yield rose (norm +1.83)

CHKP — Check Point Software · Technology

Cybersecurity LONG flip — 9M moved SHORT → LONG, 3M also LONG (6M still SHORT, so mixed conviction). Upside mean-reversion candidate after −19.1% recent return. The 189-day and 252-day return z-scores fell sharply (-1.44 to -1.47 norm), which combined with the macro backdrop the model now reads as exhausted bearish positioning.

Top model features driving the flip:

- St. Louis Fed Financial Stress Index rose (norm +2.50)
- 5-Year Treasury yield rose (norm +1.83)
- Overnight Reverse Repo rate rose (norm +1.48)
- 252-day return z-score fell (norm -1.47)

Mean-reversion bias: upside candidate (-19.1% recent return; 1 of 3 peer-group benchmarks confirm).

CRS — Carpenter Technology · Industrials

Specialty alloys producer flipped LONG across all horizons. Sits inside the broader industrial-equipment LONG cluster (RBA, AVAV, HEICO, RBC Bearings) that bucked the broad sector downgrade. Aerospace & defense end markets remain a relative bright spot.

Top model features driving the flip:

- St. Louis Fed Financial Stress Index rose (norm +2.50)
- 5-Year Treasury yield rose (norm +1.83)
- Overnight Reverse Repo rate rose (norm +1.48)
- Henry Hub natural gas price fell (norm -1.41)

DGX — Quest Diagnostics · Healthcare

One of only a handful of Healthcare LONG flips at 9M. Defensive cash-flow profile (clinical lab services) plus stable end-market demand stood out against a Healthcare sector that mostly went the other way (54 sector downgrades).

Top model features driving the flip:

- St. Louis Fed Financial Stress Index rose (norm +2.50)
- 21-day return z-score fell (norm -2.28)
- 5-Year Treasury yield rose (norm +1.83)
- Overnight Reverse Repo rate rose (norm +1.48)

HIG — The Hartford Insurance · Financial Services

Notable as one of the few large-cap Financial Services LONG upgrades against a sector that saw 100 downgrades. The model is differentiating P&C insurers — which benefit from higher reinvestment yields — from banks and asset managers (Berkshire A/B, BLK, AB, MS, GS-cluster) that get hurt by tighter credit. Note the per-stock features below also include falling return z-scores, which on their own are bearish; the LONG flip implies the model gave more weight to the insurance-specific yield and stress interactions in the cross-section.

Top model features driving the flip:

- St. Louis Fed Financial Stress Index rose (norm +2.50)
- 63-day return z-score fell (norm -2.32)
- 189-day return z-score fell (norm -2.28)
- 252-day return z-score fell (norm -2.26)

SHORT downgrades — 9-month flip to SHORT

GIL — Gildan Activewear · Consumer Cyclical

Cleanest SHORT downgrade in the universe: 9M LONG → SHORT, with 3M and 6M also SHORT, plus downside mean-reversion confirmation. Stock-specific volatility is breaking higher (vol_rel_21 +2.30 norm move, vol_rel_63 +1.59) — a regime change from low-vol drift to expansion — superimposed on the broader stress backdrop.

Top model features (sample: GIL):

- St. Louis Fed Financial Stress Index rose (norm +2.50)
- relative volatility (vol_rel_21_lag21) rose (norm +2.30)
- 5-Year Treasury yield rose (norm +1.83)
- relative volatility (vol_rel_63_lag21) rose (norm +1.59)

Mean-reversion bias: downside candidate (+0.4% recent return; 0 of 3 peer benchmarks confirm) — supports the SHORT call.

ADP — Automatic Data Processing · Technology

Quality bond-proxy that loses on the rate move. 9M flipped LONG → SHORT, all horizons SHORT. The model picked up a sharp drop in lagged relative volatility (vol_rel_126_lag126 −2.64 norm, vol_rel_63_lag126 −2.60), which on quality compounders frequently precedes a multiplier reset when discount rates rise.

Top model features (sample: ADP):

- relative volatility (vol_rel_126_lag126) fell (norm -2.64)
- relative volatility (vol_rel_63_lag126) fell (norm -2.60)
- St. Louis Fed Financial Stress Index rose (norm +2.50)
- relative volatility (vol_rel_21_lag126) fell (norm -2.26)

AEE / AEP / CMS / CNP / ETR / EVRG / EXC / FE / FTS / LNT / NI — Regulated Utilities (cluster) · Utilities

A near-clean sweep of large-cap regulated utilities flipped LONG → SHORT this week — 12 of the top-30 SHORT downgrades are utilities. The trigger is mechanical: utility valuations are highly sensitive to long-rates and stress, and both moved sharply against them. AEP additionally shows a quarterly volatility shock (+1.39 norm) and the natural gas drop (−1.41 norm), which is mixed (lower fuel costs) but not enough to offset the rates impact.

Top model features (sample: AEE):

- St. Louis Fed Financial Stress Index rose (norm +2.50)
- relative volatility (vol_rel_63_lag126) fell (norm -1.88)
- relative volatility (vol_rel_21_lag126) fell (norm -1.87)
- 5-Year Treasury yield rose (norm +1.83)

AR — Antero Resources · Energy

Gas-heavy E&P caught by the −5.57 drop in Henry Hub gas prices. 9M LONG → SHORT, all horizons now SHORT. Despite an upside mean-reversion flag (peer group sees a relative dislocation), the absolute fundamental driver — collapsing gas — keeps the signal bearish.

Top model features (sample: AR):

- St. Louis Fed Financial Stress Index rose (norm +2.50)
- 5-Year Treasury yield rose (norm +1.83)
- relative volatility (vol_rel_126_lag63) fell (norm -1.61)
- relative volatility (vol_rel_63_lag63) fell (norm -1.56)

Mean-reversion bias: upside candidate (-3.4% recent return; 0 peer benchmarks confirm) — caveat to the SHORT.

BRK.A / BRK.B — Berkshire Hathaway A/B · Financial Services

Both share classes downgraded LONG → SHORT at 9M, with 3M and 6M also SHORT. Cumret_21d shows offsetting moves (+1.20 then −1.20 norm) — a 21-day round trip — combined with the macro stress backdrop. Insurance-conglomerate exposure to credit and equity-portfolio mark-to-market is a meaningful drag in a tightening-conditions print.

CCEP / CLX / DPZ / MCD — Consumer Staples & Defensive Cyclicals · Consumer Defensive / Cyclical

A coherent cluster of yield-and-quality consumer names flipping SHORT: Coca-Cola Europacific (CCEP), Clorox (CLX), Domino's (DPZ), and McDonald's (MCD). The pattern repeats: expensive defensives lose multiple expansion when long-end yields rise. CLX in particular sits at the intersection of rates pressure and weak top-line momentum signals.

CME — CME Group · Financial Services

Exchange operator flipped LONG → SHORT despite normally benefitting from stress (volume rises in choppy regimes). The model is reading a specific volatility-pattern signature against CME this week — its lagged relative-vol features collapsed, which historically has preceded a re-rating lower from premium multiples.

Top model features (sample: CME):

- St. Louis Fed Financial Stress Index rose (norm +2.50)
- monthly_realized_vol_lag21 rose (norm +2.45)
- relative volatility (vol_rel_21_lag126) rose (norm +2.15)
- relative volatility (vol_rel_63_lag126) rose (norm +2.13)

CSGP — CoStar Group · Real Estate

Real-estate data services: 9M LONG → SHORT, all horizons SHORT. Real Estate sector is broadly under pressure but CSGP's flip is feature-driven — the same volatility-pattern signature as the staples cluster, plus the universal rates and stress backdrop.

Top 9-Month LONG Upgrades

Top 25 stocks where the 9-month forecast flipped to LONG this week, ranked by conviction (multi-horizon agreement, market-cap weight, and mean-reversion alignment). 132 total LONG upgrades in the universe; 11 also flagged as upside mean-reversion candidates.

Ticker	Name	Sector	MCap	3M	6M	9M Prev	9M New	Recent	MR Bias
AEM	Agnico Eagle Mines Ltd.	Basic Materials	Large Cap	LONG	LONG	SHORT	LONG	-11.1%	Upside
CNQ	Canadian Natural Resources Limited	Energy	Large Cap	LONG	LONG	SHORT	LONG	-5.0%	Upside
PLNT	Planet Fitness, Inc.	Consumer Cyclical	Mid Cap	LONG	LONG	SHORT	LONG	-34.7%	Upside
ACM	Aecom	Industrials	Large Cap	LONG	LONG	SHORT	LONG	—	—
CHKP	Check Point Software Technologies Ltd	Technology	Large Cap	LONG	SHORT	SHORT	LONG	-19.1%	Upside
CRS	Carpenter Technology Corp	Industrials	Large Cap	LONG	LONG	SHORT	LONG	—	—
DGX	Quest Diagnostics Inc.	Healthcare	Large Cap	LONG	LONG	SHORT	LONG	—	—
FNV	Franco-Nevada Corporation	Basic Materials	Large Cap	LONG	LONG	SHORT	LONG	—	—
HIG	The Hartford Insurance Group, Inc.	Financial Services	Large Cap	LONG	LONG	SHORT	LONG	—	—
KGC	Kinross Gold Corporation	Basic Materials	Large Cap	SHORT	LONG	SHORT	LONG	-6.2%	Upside
NOW	SERVICENOW, INC.	Technology	Large Cap	LONG	LONG	SHORT	LONG	2.4%	Downside
RBA	RB Global, Inc.	Industrials	Large Cap	LONG	LONG	SHORT	LONG	—	—

Ticker	Name	Sector	MCap	3M	6M	9M Prev	9M New	Recent	MR Bias
TPR	Tapestry, Inc. Common Stock	Consumer Cyclical	Large Cap	LONG	LONG	SHORT	LONG	—	—
AVAV	AeroVironment, Inc.	Industrials	Large Cap	LONG	LONG	SHORT	LONG	—	—
D	Dominion Energy, Inc Common Stock	Utilities	Large Cap	LONG	LONG	SHORT	LONG	—	—
FFIV	F5, Inc. Common Stock	Technology	Large Cap	LONG	LONG	SHORT	LONG	—	—
HEI	HEICO Corporation	Industrials	Large Cap	LONG	LONG	SHORT	LONG	—	—
HEI.A	HEICO CORP CL A	Industrials	Large Cap	LONG	LONG	SHORT	LONG	—	—
NDAQ	Nasdaq, Inc. Common Stock	Financial Services	Large Cap	LONG	LONG	SHORT	LONG	—	—
PEN	Penumbra, Inc.	Healthcare	Large Cap	LONG	LONG	SHORT	LONG	—	—
RBC	RBC Bearings Incorporated	Industrials	Large Cap	LONG	LONG	SHORT	LONG	—	—
VRSN	VeriSign Inc	Technology	Large Cap	LONG	LONG	SHORT	LONG	—	—
XYL	Xylem Inc	Industrials	Large Cap	LONG	NEUT	SHORT	LONG	—	—
HALO	Halozyme Therapeutics, Inc.	Healthcare	Mid Cap	LONG	LONG	SHORT	LONG	—	—
IRTC	iRhythm Technologies, Inc	Healthcare	Mid Cap	LONG	LONG	SHORT	LONG	—	—

Sector breakdown of all 9M LONG upgrades:

Technology: 31 · Financial Services: 29 · Industrials: 23 · Healthcare: 16 · Consumer Cyclical: 16 · Consumer Defensive: 9 · Basic Materials: 9 · Communication Services: 7 · Utilities: 6 · Real Estate: 4 · Energy: 4

Top 9-Month SHORT Downgrades

Top 25 stocks where the 9-month forecast flipped to SHORT this week, ranked by conviction. 450 total SHORT downgrades in the universe; 10 also flagged as downside mean-reversion candidates. The full population is heavily skewed to rate-sensitive defensives.

Ticker	Name	Sector	MCap	3M	6M	9M Prev	9M New	Recent	MR Bias
GIL	Gildan Activewear Inc.	Consumer Cyclical	Large Cap	SHORT	SHORT	LONG	SHORT	0.4%	Downside
ADP	Automatic Data Processing	Technology	Large Cap	SHORT	SHORT	LONG	SHORT	—	—
AEE	Ameren Corporation	Utilities	Large Cap	SHORT	SHORT	LONG	SHORT	—	—
AEP	American Electric Power Company, Inc.	Utilities	Large Cap	SHORT	SHORT	LONG	SHORT	—	—
AR	ANTERO RESOURCES CORPORATION	Energy	Large Cap	SHORT	SHORT	LONG	SHORT	-3.4%	Upside
BRK.A	Berkshire Hathaway Inc.	Financial Services	Large Cap	SHORT	SHORT	LONG	SHORT	—	—
BRK.B	BERKSHIRE HATHAWAY Class B	Financial Services	Large Cap	SHORT	SHORT	LONG	SHORT	—	—
CCEP	Coca-Cola Europacific Partners plc Ordin	Consumer Defensive	Large Cap	SHORT	SHORT	LONG	SHORT	—	—
CLX	Clorox Company	Consumer Defensive	Large Cap	SHORT	SHORT	LONG	SHORT	—	—
CME	CME Group Inc.	Financial Services	Large Cap	SHORT	SHORT	LONG	SHORT	—	—
CMS	CMS Energy Corporation	Utilities	Large Cap	SHORT	SHORT	LONG	SHORT	—	—

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Ticker	Name	Sector	MCap	3M	6M	9M Prev	9M New	Recent	MR Bias
CNP	CenterPoint Energy, Inc.	Utilities	Large Cap	SHORT	SHORT	LONG	SHORT	—	—
CSGP	CoStar Group Inc	Real Estate	Large Cap	SHORT	SHORT	LONG	SHORT	—	—
DPZ	Domino's Pizza Inc.	Consumer Cyclical	Large Cap	SHORT	SHORT	LONG	SHORT	—	—
ETR	Entergy Corporation	Utilities	Large Cap	SHORT	SHORT	LONG	SHORT	—	—
EVRG	Evergy, Inc.	Utilities	Large Cap	SHORT	SHORT	LONG	SHORT	—	—
EXC	Exelon Corporation	Utilities	Large Cap	SHORT	SHORT	LONG	SHORT	—	—
FE	FirstEnergy Corp.	Utilities	Large Cap	SHORT	SHORT	LONG	SHORT	—	—
FOX	Fox Corporation Class B Common Stock	Communication Services	Large Cap	SHORT	SHORT	LONG	SHORT	—	—
FTS	Fortis Inc. Common Shares	Utilities	Large Cap	SHORT	SHORT	LONG	SHORT	—	—
GILD	Gilead Sciences Inc	Healthcare	Large Cap	SHORT	SHORT	LONG	SHORT	—	—
LNT	Alliant Energy Corporation Common Stock	Utilities	Large Cap	SHORT	SHORT	LONG	SHORT	—	—
MCD	McDonald's Corporation	Consumer Cyclical	Large Cap	SHORT	SHORT	LONG	SHORT	—	—
NI	NiSource Inc.	Utilities	Large Cap	SHORT	SHORT	LONG	SHORT	—	—
NOC	Northrop Grumman Corp.	Industrials	Large Cap	SHORT	SHORT	LONG	SHORT	—	—

Sector breakdown of all 9M SHORT downgrades:

Financial Services: 100 · Industrials: 68 · Healthcare: 54 · Consumer Cyclical: 54 · Technology: 51 · Utilities: 31 · Consumer Defensive: 28 · Energy: 21 · Real Estate: 20 · Communication Services: 20 · Basic Materials: 19

Methodology Notes

- **Signal definitions.** The model produces LONG / NEUTRAL / SHORT signals at three horizons (3, 6, and 9 months) for every US common stock in the investible universe. A direction step is LONG → NEUTRAL → SHORT or the reverse.
- **9-month priority.** We treat the 9-month forecast as the most informative horizon. Multi-horizon agreement (3M and 6M aligned with 9M) increases conviction.
- **Feature explanations.** Per-stock event explanations list the features whose normalised move (delta divided by rolling standard deviation) was largest at the time of the model's recompute. Top features per stock combine macro (FRED) variables, OHLCV-derived stock features, and stock-vs-SPY relative-strength features.
- **Mean-reversion bias.** Computed via rolling beta and correlation against three peer-group benchmarks: the S&P 500, the stock's S&P sector index, and an equal-weighted basket of same-sector peers. A stock is flagged when it has moved meaningfully away from these benchmarks; num_benchmarks_with_confirmation indicates how many of the three agree (0 to 3).
- **Limitations.** These are quantitative model signals, not investment recommendations. Macro feature moves are common across the universe by construction (the same FRED data feed enters every model), so the per-stock direction comes from how each name's idiosyncratic features interact with the macro backdrop.

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Purpose-Built AI for Investment Strategies

Pouthon's models are specialized AI systems, designed explicitly for investment decision-making — not generic time-series prediction.

Key characteristics:

- Robust, adaptive architecture to minimize overfitting
- A disciplined bottom-up security-level approach
- Integration of price action, fundamentals, macro context, and peer behavior

Rather than forecasting prices in isolation, our models are built to capture investor behavior and regime shifts.
By combining multiple horizons with calibrated confidence levels, the system aims to detect structural changes before they fully materialize in market prices.

About Pouthon Technologies

Arthur Rabatin is Founder and CEO of Pouthon Technologies.

He has spent over 20 years at the intersection of quantitative modeling, risk management, and active investing. His first research on AI in FX markets was published by Taylor & Francis in 2000. Since then, he has built risk platforms for major global trading businesses and advised banks and trading desks on complex regulatory and capital challenges.

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