

FACTOR FRIDAY

December 29, 2023

FACTOR: Dividend Yield

Each Friday, we single out an “investment factor” and identify the best and worst chart patterns (by our work) among the 100 stocks in the S&P 1500 Composite Index that rank highest/best, by the “factor” in question.

This week, the factor is: **Dividend Yield**

- | | |
|--------------------------|-------------------------------------|
| Dividend Yield | <input checked="" type="checkbox"/> |
| Earnings Growth | <input type="checkbox"/> |
| Earnings Revisions | <input type="checkbox"/> |
| Leverage | <input type="checkbox"/> |
| Momentum | <input type="checkbox"/> |
| Quality | <input type="checkbox"/> |
| Low Price/Earnings Ratio | <input type="checkbox"/> |
| Revenue Growth | <input type="checkbox"/> |
| Share Buybacks | <input type="checkbox"/> |
| Short Interest | <input type="checkbox"/> |
| Value | <input type="checkbox"/> |
| Volatility | <input type="checkbox"/> |

Trade well,

-Carter

100 Stocks in the S&P 1500 Composite Index with the highest **Dividend Yield**

Page 1 of 2

<u>Ticker</u>	<u>Company</u>	<u>Dividend 12M Yield</u>	<u>Ticker</u>	<u>Company</u>	<u>Dividend 12M Yield</u>
ARR	ARMOUR RESIDENTIAL REIT INC	25.23%	LPG	DORIAN LPG LTD	9.03%
RILY	B. RILEY FINANCIAL INC	19.31%	STWD	STARWOOD PROPERTY TRUST INC	9.01%
MPW	MEDICAL PROPERTIES TRUST INC	17.32%	OHI	OMEGA HEALTHCARE INVESTORS	8.63%
GNL	GLOBAL NET LEASE INC	15.37%	HIW	HIGHWOODS PROPERTIES INC	8.52%
TWO	TWO HARBORS INVESTMENT CORP	14.80%	BKE	BUCKLE INC/THE	8.44%
CVI	CVR ENERGY INC	14.73%	OUT	OUTFRONT MEDIA INC	8.37%
PK	PARK HOTELS & RESORTS INC	13.99%	SBRA	SABRA HEALTH CARE REIT INC	8.24%
NYMT	NEW YORK MORTGAGE TRUST INC	13.81%	NUS	NU SKIN ENTERPRISES INC - A	8.05%
BDN	BRANDYWINE REALTY TRUST	13.09%	WU	WESTERN UNION CO	7.87%
NLY	ANNALY CAPITAL MANAGEMENT IN	13.08%	MOV	MOVADO GROUP INC	7.81%
EFC	ELLINGTON FINANCIAL INC	12.83%	OGN	ORGANON & CO	7.73%
KREF	KKR REAL ESTATE FINANCE TRUS	12.75%	DEA	EASTERLY GOVERNMENT PROPERTI	7.73%
ARI	APOLLO COMMERCIAL REAL ESTAT	11.55%	KW	KENNEDY-WILSON HOLDINGS INC	7.69%
BXMT	BLACKSTONE MORTGAGE TRU-CL A	11.32%	CALM	CAL-MAINE FOODS INC	7.48%
CIVI	CIVITAS RESOURCES INC	10.94%	MED	MEDIFAST INC	7.27%
ABR	ARBOR REALTY TRUST INC	10.63%	WBA	WALGREENS BOOTS ALLIANCE INC	7.22%
PMT	PENNYMAC MORTGAGE INV	10.47%	AM	ANTERO MIDSTREAM CORP	7.14%
AMSF	AMERISAFE INC	10.32%	BGS	B&G FOODS INC	7.13%
FBRT	FRANKLIN BSP REALTY TRUST IN	10.25%	HR	HEALTHCARE REALTY TRUST INC	7.11%
UNIT	UNITI GROUP INC	10.17%	CHRD	CHORD ENERGY CORP	7.11%
F	FORD MOTOR CO	10.13%	IIPR	INNOVATIVE INDUSTRIAL PROPER	7.02%
RC	READY CAPITAL CORP	10.07%	VGR	VECTOR GROUP LTD	7.01%
MO	ALTRIA GROUP INC	9.56%	VZ	VERIZON COMMUNICATIONS INC	7.00%
RWT	REDWOOD TRUST INC	9.35%	LTC	LTC PROPERTIES INC	6.98%
SVC	SERVICE PROPERTIES TRUST	9.24%	LEG	LEGGETT & PLATT INC	6.93%

100 Stocks in the S&P 1500 Composite Index with the highest **Dividend Yield**

Page 2 of 2

<u>Ticker</u>	<u>Company</u>	<u>Dividend 12M Yield</u>	<u>Ticker</u>	<u>Company</u>	<u>Dividend 12M Yield</u>
SLG	SL GREEN REALTY CORP	6.88%	SRC	SPIRIT REALTY CAPITAL INC	6.00%
KSS	KOHL'S CORP	6.82%	CWEN/A	CLEARWAY ENERGY INC-A	5.96%
AFG	AMERICAN FINANCIAL GROUP INC	6.79%	PEAK	HEALTHPEAK PROPERTIES INC	5.95%
DOC	PHYSICIANS REALTY TRUST	6.78%	APAM	ARTISAN PARTNERS ASSET MA -A	5.93%
IIIN	INSTEEL INDUSTRIES INC	6.74%	ETD	ETHAN ALLEN INTERIORS INC	5.90%
EPR	EPR PROPERTIES	6.73%	ETRN	EQUITRANS MIDSTREAM CORP	5.89%
BCC	BOISE CASCADE CO	6.69%	GTY	GETTY REALTY CORP	5.88%
CHCT	COMMUNITY HEALTHCARE TRUST I	6.66%	BFS	SAUL CENTERS INC	5.86%
T	AT&T INC	6.63%	EGBN	EAGLE BANCORP INC	5.81%
HPP	HUDSON PACIFIC PROPERTIES IN	6.60%	AAT	AMERICAN ASSETS TRUST INC	5.75%
LNC	LINCOLN NATIONAL CORP	6.59%	PFE	PFIZER INC	5.70%
CBRL	CRACKER BARREL OLD COUNTRY	6.59%	AAP	ADVANCE AUTO PARTS INC	5.69%
NYCB	NEW YORK COMMUNITY BANCORP	6.53%	WHR	WHIRLPOOL CORP	5.69%
UHT	UNIVERSAL HEALTH RLTY INCOME	6.52%	D	DOMINION ENERGY INC	5.67%
APLE	APPLE HOSPITALITY REIT INC	6.47%	KEY	KEYCORP	5.64%
MATV	MATIV HOLDINGS INC	6.40%	CAR	AVIS BUDGET GROUP INC	5.62%
KMI	KINDER MORGAN INC	6.36%	HASI	HANNON ARMSTRONG SUSTAINABLE	5.62%
GLPI	GAMING AND LEISURE PROPERTIE	6.34%	CRK	COMSTOCK RESOURCES INC	5.60%
NWBI	NORTHWEST BANCSHARES INC	6.29%	HST	HOST HOTELS & RESORTS INC	5.59%
DVN	DEVON ENERGY CORP	6.27%	TFC	TRUIST FINANCIAL CORP	5.58%
PXD	PIONEER NATURAL RESOURCES CO	6.21%	CWEN	CLEARWAY ENERGY INC-C	5.56%
WPC	WP CAREY INC	6.19%	DLX	DELUXE CORP	5.54%
AHH	ARMADA HOFFLER PROPERTIES IN	6.12%	MMM	3M CO	5.47%
HVT	HAVERTY FURNITURE	6.03%	PM	PHILIP MORRIS INTERNATIONAL	5.46%
UGI	UGI CORP	6.00%	BXP	BOSTON PROPERTIES INC	5.45%

FACTOR: Dividend Yield

Dividend Yield – BUYS

Charts patterns judged to “good/timely” on the long side

<u>Ticker</u>	<u>Company</u>	<u>Price</u>	<u>Sub Industry</u>	<u>Sector</u>	<u>Market Cap (billions)</u>
AM	Antero Midstream Corp.	12.6	Oil Gas & Consumable Fuels	Energy	6.04
APAM	Artisan Partners Asset Management	44.89	Capital Markets	Financials	3.59
BDN	Brandywine Realty Trust	5.5	Office REITs	Real Estate	0.95
BXP	Boston Properties, Inc.	71.95	Office REITs	Real Estate	12.48
CHRD	Chord Energy Corporation	167.12	Oil Gas & Consumable Fuels	Energy	6.90
DLX	Deluxe Corporation	21.67	Commercial Services & Supplies	Industrials	0.95
EPR	EPR Properties	49.02	Specialized REITs	Real Estate	3.69
ETD	Ethan Allen Interiors Inc.	32.22	Household Durables	Consumer Discretionary	0.82
ETRN	Equitrans Midstream Corporation	10.19	Oil Gas & Consumable Fuels	Energy	4.42
HPP	Hudson Pacific Properties, Inc.	9.47	Office REITs	Real Estate	1.36
HST	Host Hotels & Resorts, Inc.	19.67	Hotel & Resort REITs	Real Estate	13.88
HVT	Haverty Furniture Companies, Inc.	36.17	Specialty Retail	Consumer Discretionary	0.59
IIN	Insteel Industries, Inc.	38.88	Building Products	Industrials	0.76
IIPR	Innovative Industrial Properties Inc	102.83	Industrial REITs	Real Estate	2.88
LNC	Lincoln National Corp	27.3	Insurance	Financials	4.63
MMM	3M Company	109.69	Industrial Conglomerates	Industrials	60.58
SLG	SL Green Realty Corp.	46.91	Office REITs	Real Estate	3.22
UNIT	Uniti Group Inc.	5.9	Specialized REITs	Real Estate	1.41

FACTOR: Dividend Yield

Dividend Yield – **SELLS**

Charts patterns judged to “good/timely” on the short side

<u>Ticker</u>	<u>Company</u>	<u>Price</u>	<u>Sub Industry</u>	<u>Sector</u>	<u>Market Cap (billions)</u>
AMSF	AMERISAFE, Inc.	47.09	Insurance	Financials	0.90
ARR	ARMOUR Residential REIT, Inc.	19.82	Mortgage REITs	Financials	0.97
BGS	B&G Foods, Inc.	10.66	Food Products	Consumer Staples	0.84
CAR	Avis Budget Group, Inc.	178.01	Ground Transportation	Industrials	6.45
CHCT	Community Healthcare Trust Inc.	27.1	Health Care REITs	Real Estate	0.74
CIVI	Civitas Resources, Inc.	69.5	Oil Gas & Consumable Fuels	Energy	6.52
CRK	Comstock Resources, Inc.	8.93	Oil Gas & Consumable Fuels	Energy	2.49
D	Dominion Energy Inc	47.06	Multi-Utilities	Utilities	39.38
EFC	Ellington Financial Inc.	12.86	Mortgage REITs	Financials	1.02
F	Ford Motor Company	12.34	Automobiles	Consumer Discretionary	49.40
GNL	Global Net Lease Inc	10.11	Diversified REITs	Real Estate	2.33
GTY	Getty Realty Corp.	29.58	Retail REITs	Real Estate	1.56
LEG	Leggett & Platt, Incorporated	26.28	Household Durables	Consumer Discretionary	3.50
MED	Medifast, Inc.	68.13	Personal Care Products	Consumer Staples	0.74
MO	Altria Group, Inc.	40.18	Tobacco	Consumer Staples	71.06
NYMT	New York Mortgage Trust, Inc.	8.69	Mortgage REITs	Financials	0.79
RC	Ready Capital Corporation	10.53	Mortgage REITs	Financials	1.81
UGI	UGI Corporation	24.74	Gas Utilities	Utilities	5.18
UHT	Universal Health Realty Income Trust	44.17	Health Care REITs	Real Estate	0.61

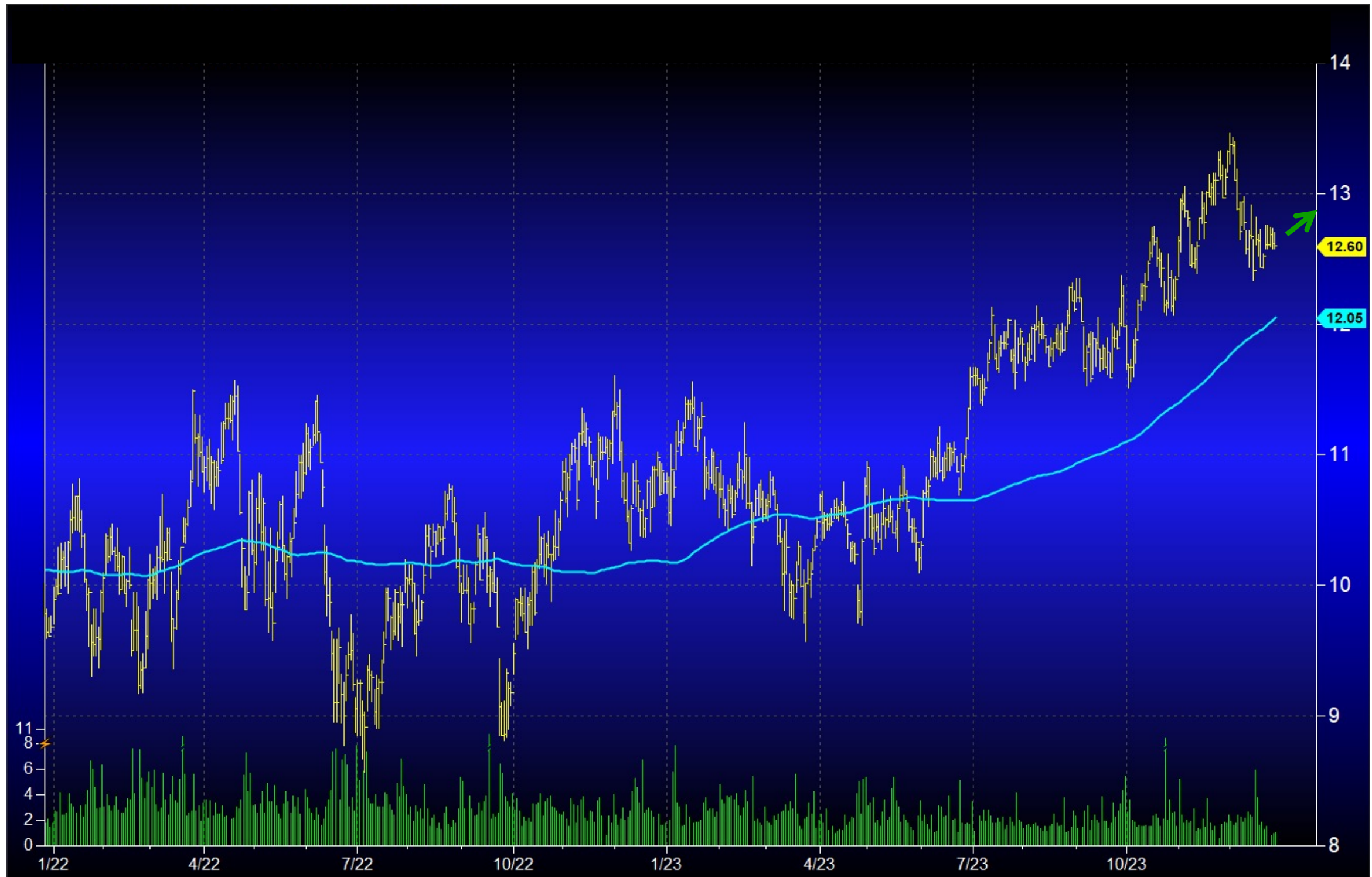
FACTOR: Dividend Yield

Dividend Yield **BUYS**

Please see a chart pattern for each, on the pages that follow...

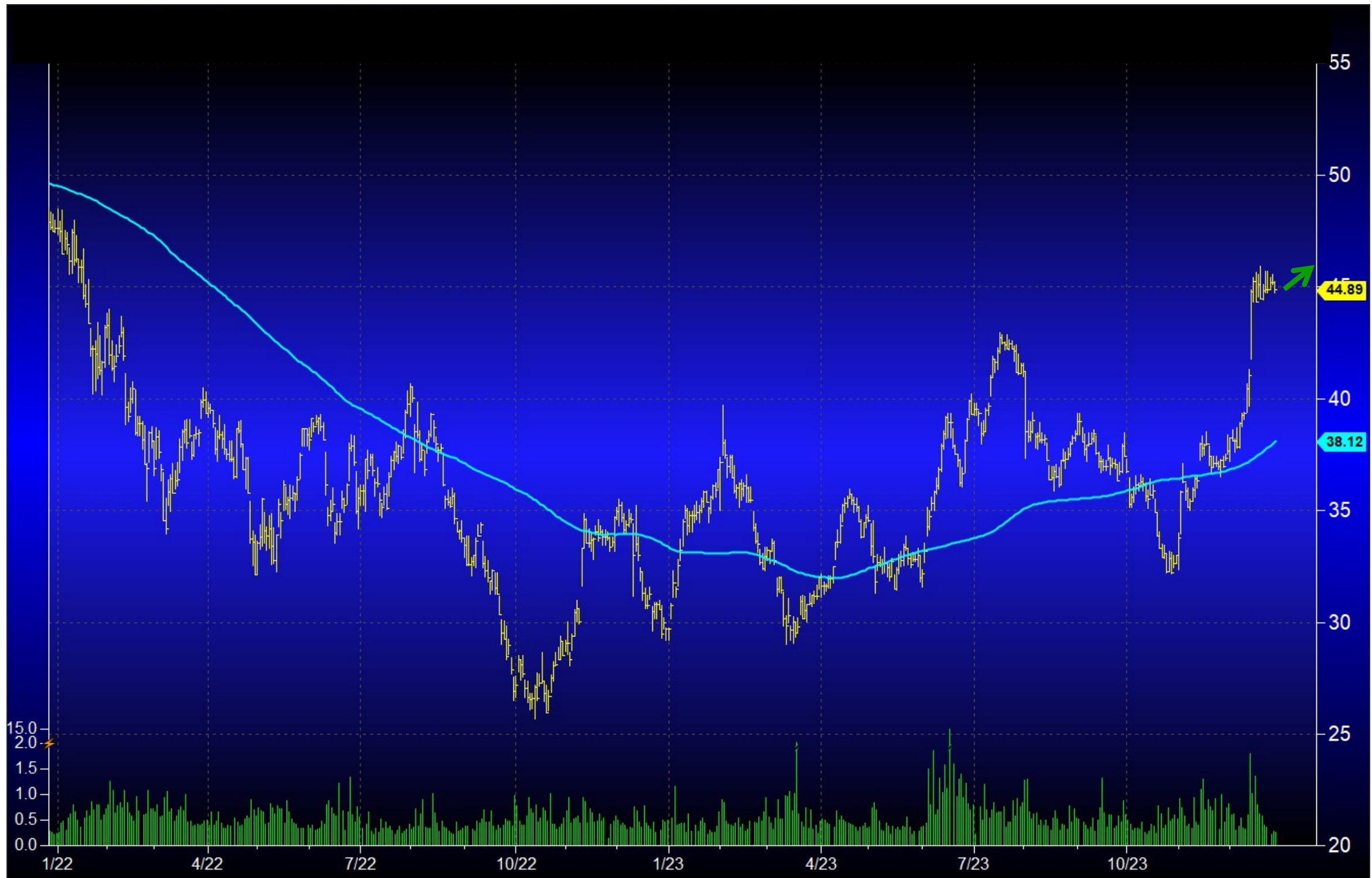
FACTOR: Dividend Yield

BUY: Antero Midstream Corp. (AM-USA)



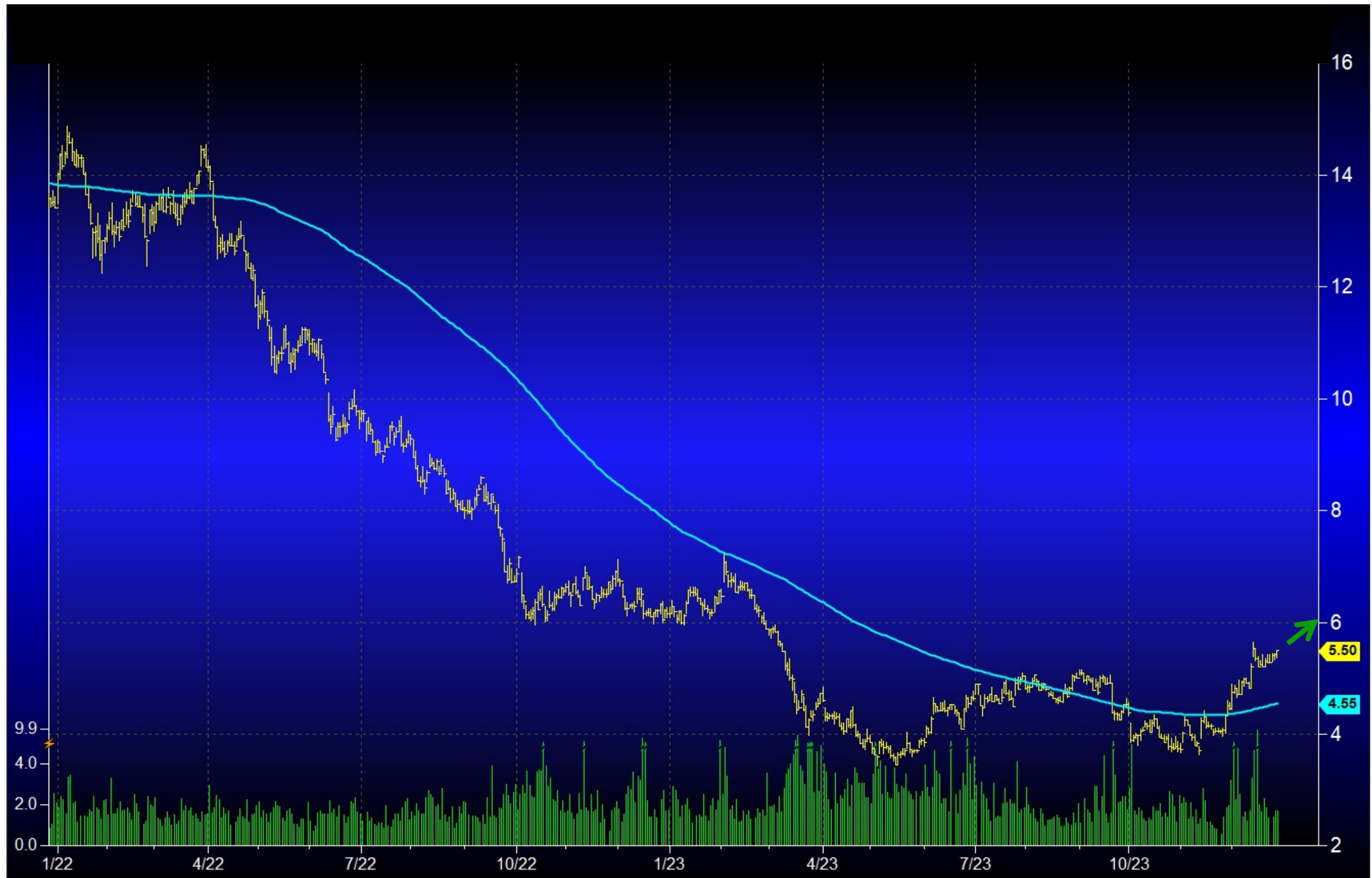
FACTOR: Dividend Yield

BUY: Artisan Partners Asset Management (APAM)



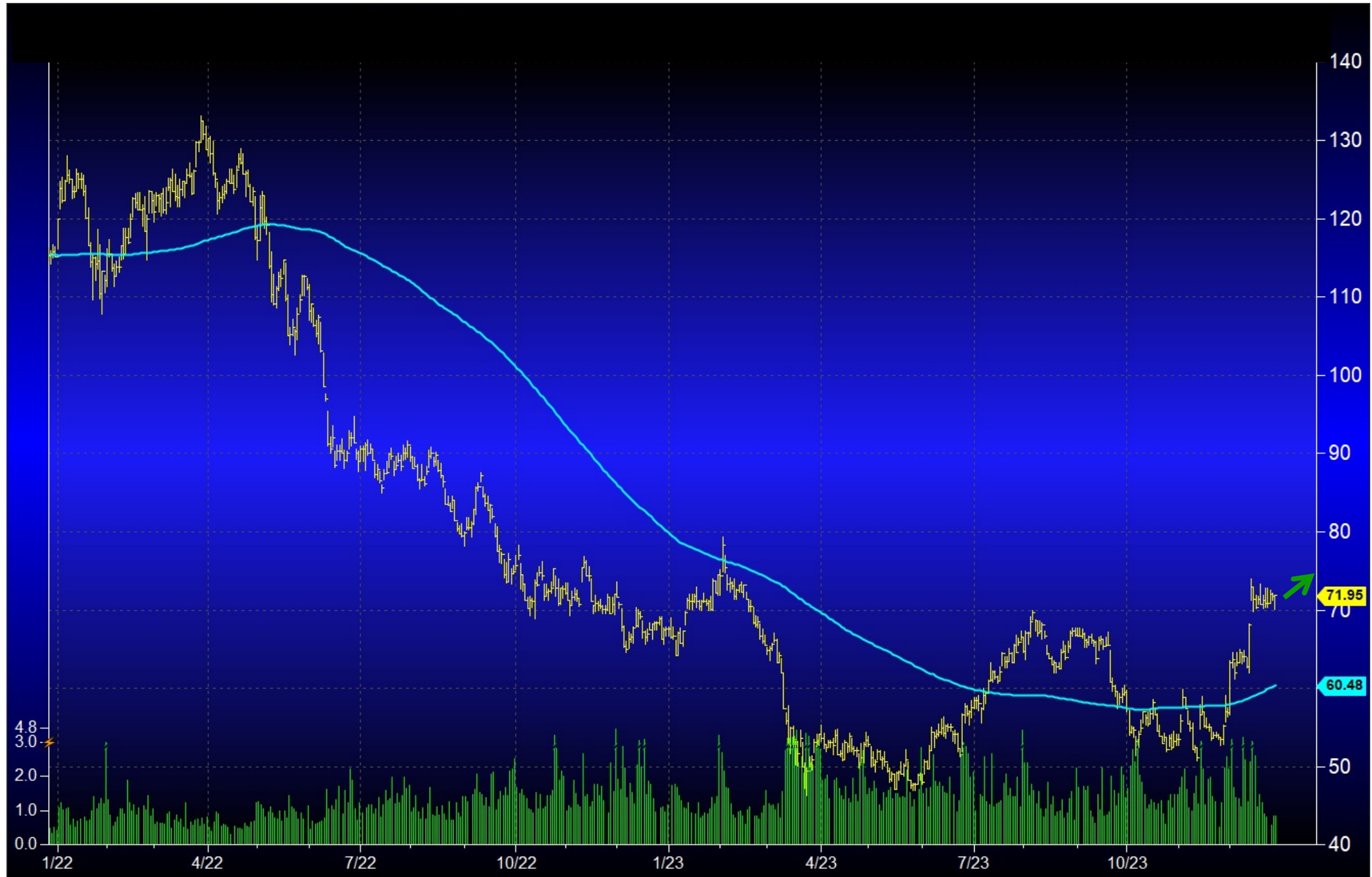
FACTOR: Dividend Yield

BUY: Brandywine Realty Trust (BDN)



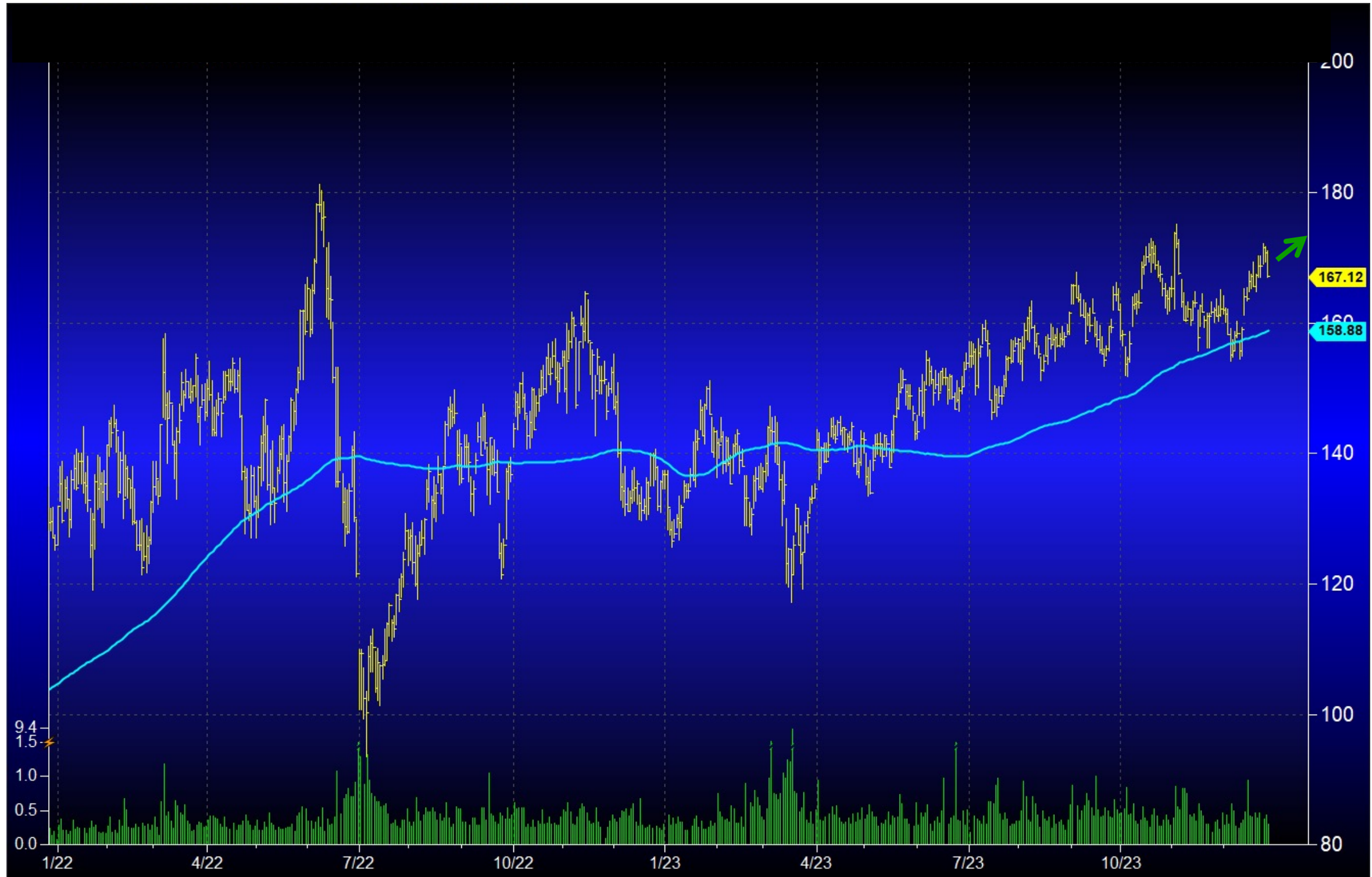
FACTOR: Dividend Yield

BUY: Boston Properties (BXP)



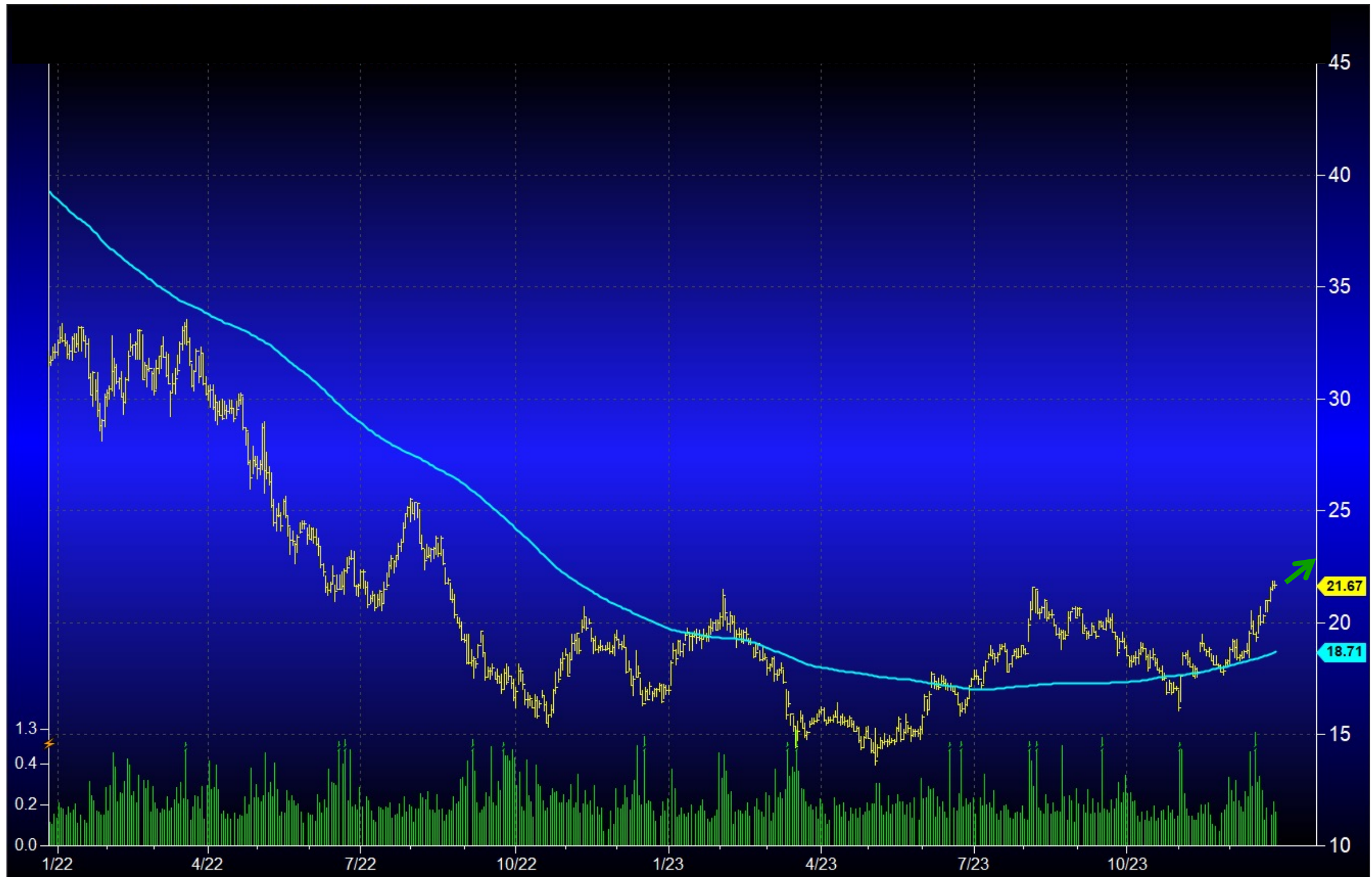
FACTOR: Dividend Yield

BUY: Chord Energy Corporation (CHRD)



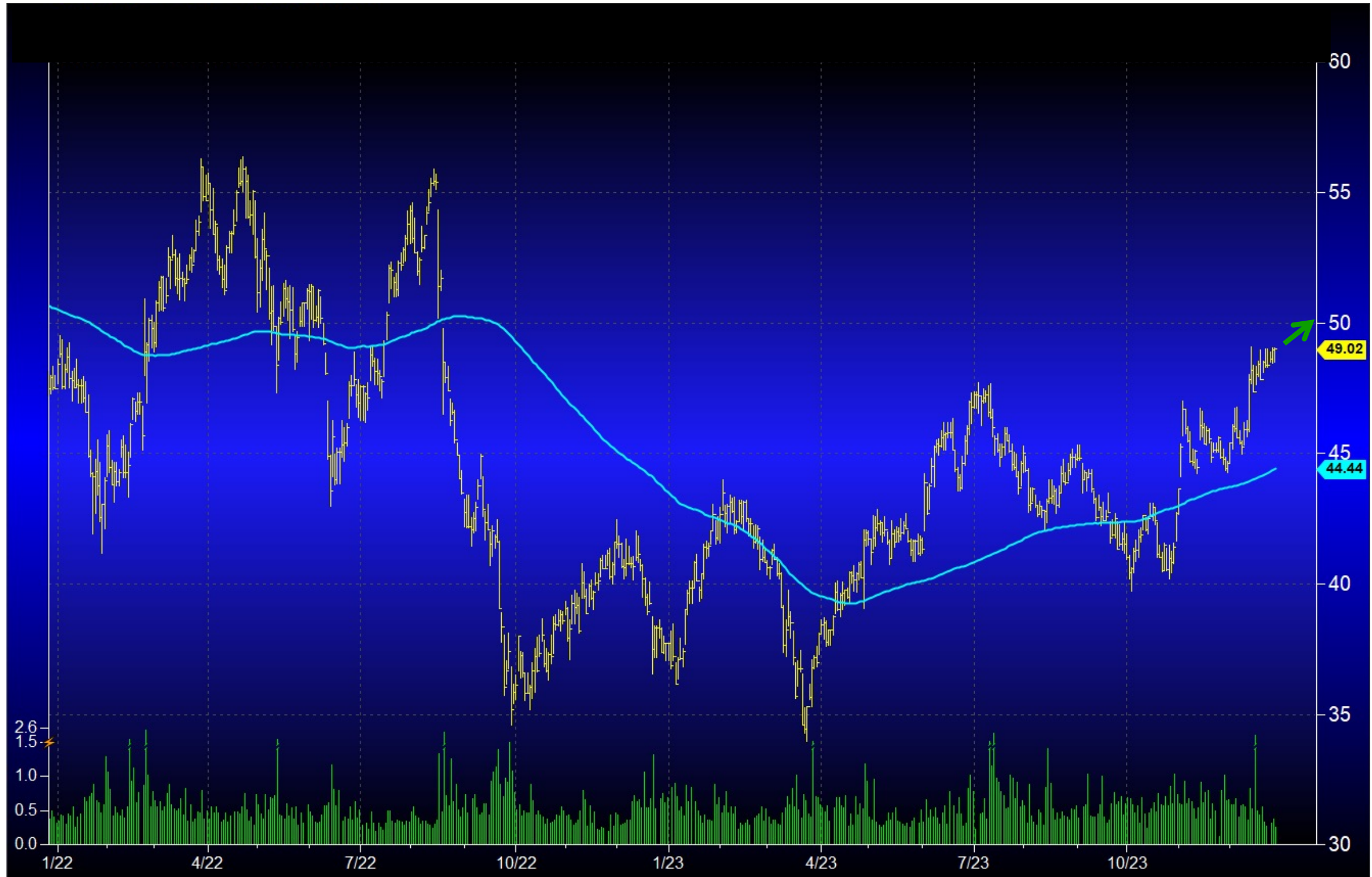
FACTOR: Dividend Yield

BUY: Deluxe Corporation (DLX)



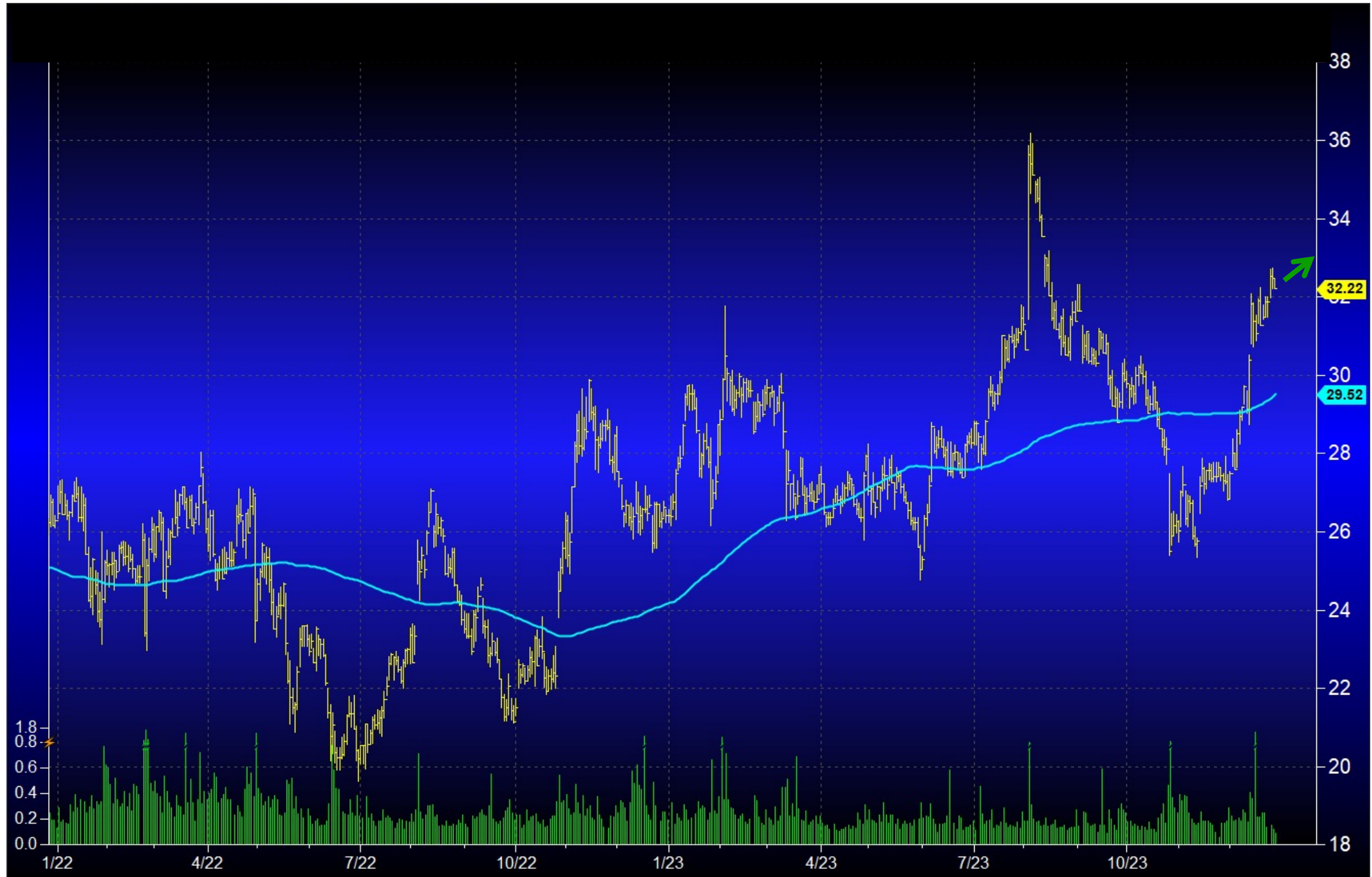
FACTOR: Dividend Yield

BUY: EPR Properties (EPR)



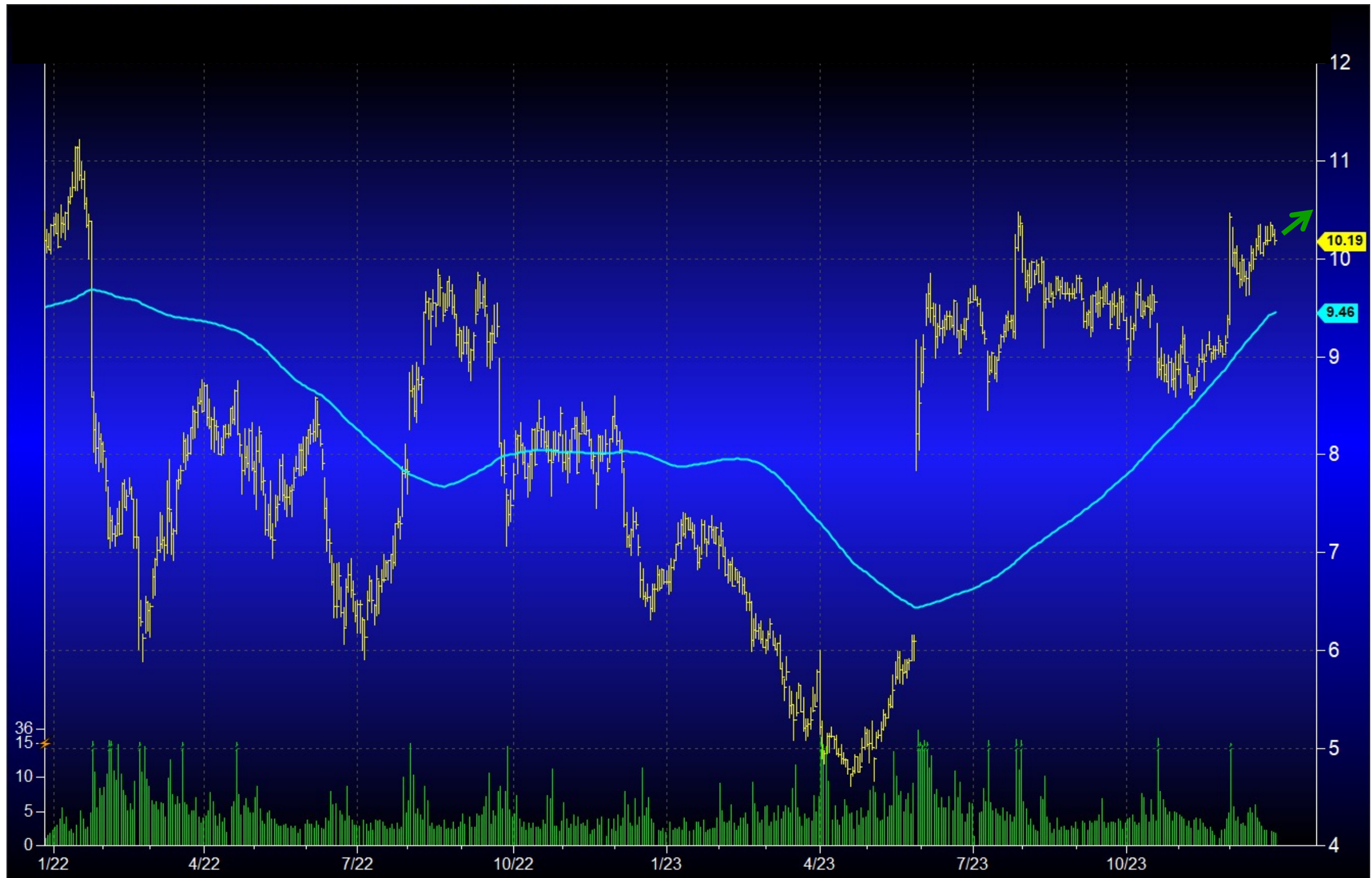
FACTOR: Dividend Yield

BUY: Ethan Allen Interiors (ETD)



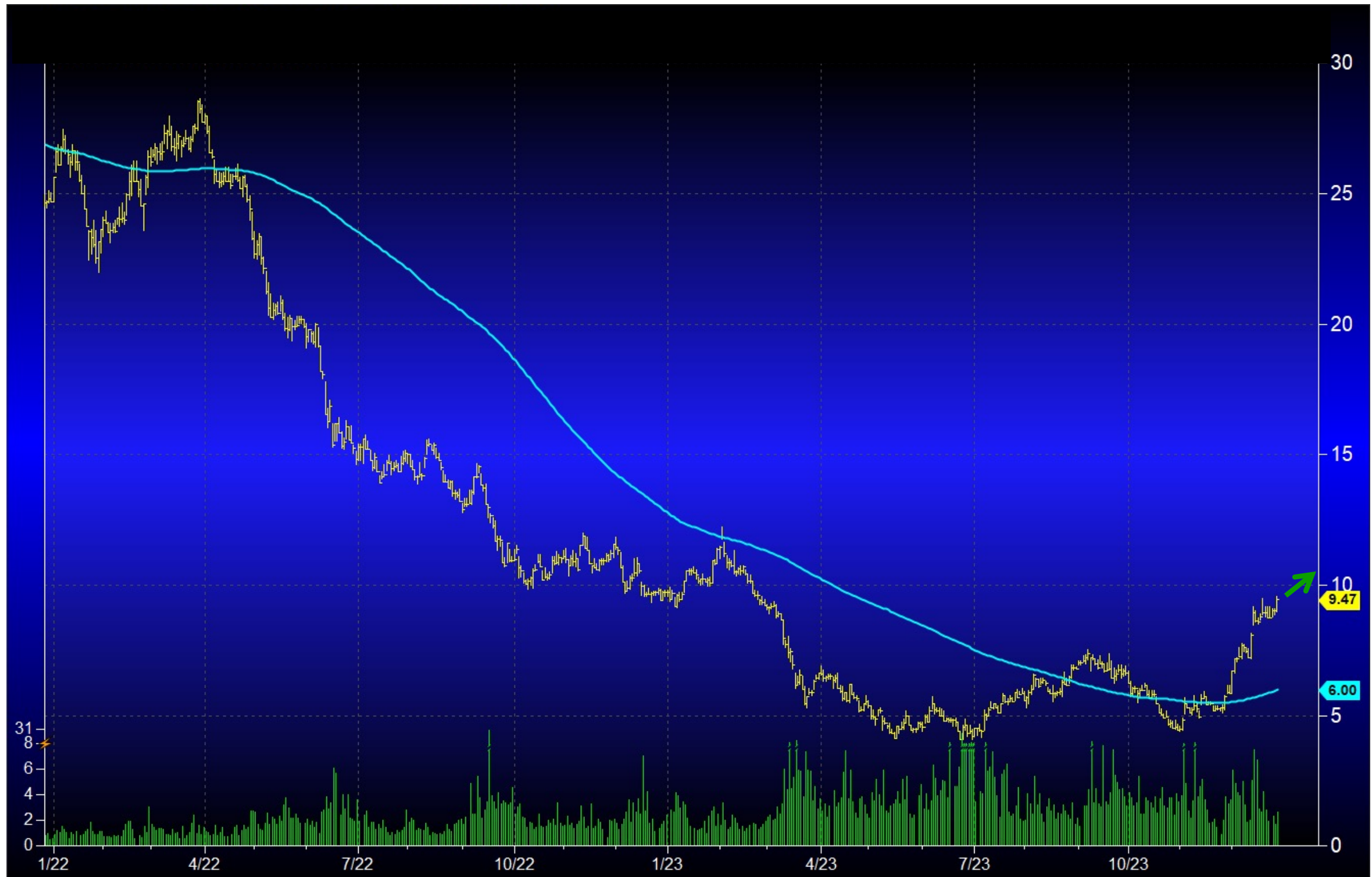
FACTOR: Dividend Yield

BUY: Equitrans Midstream Corporation (ETRN)



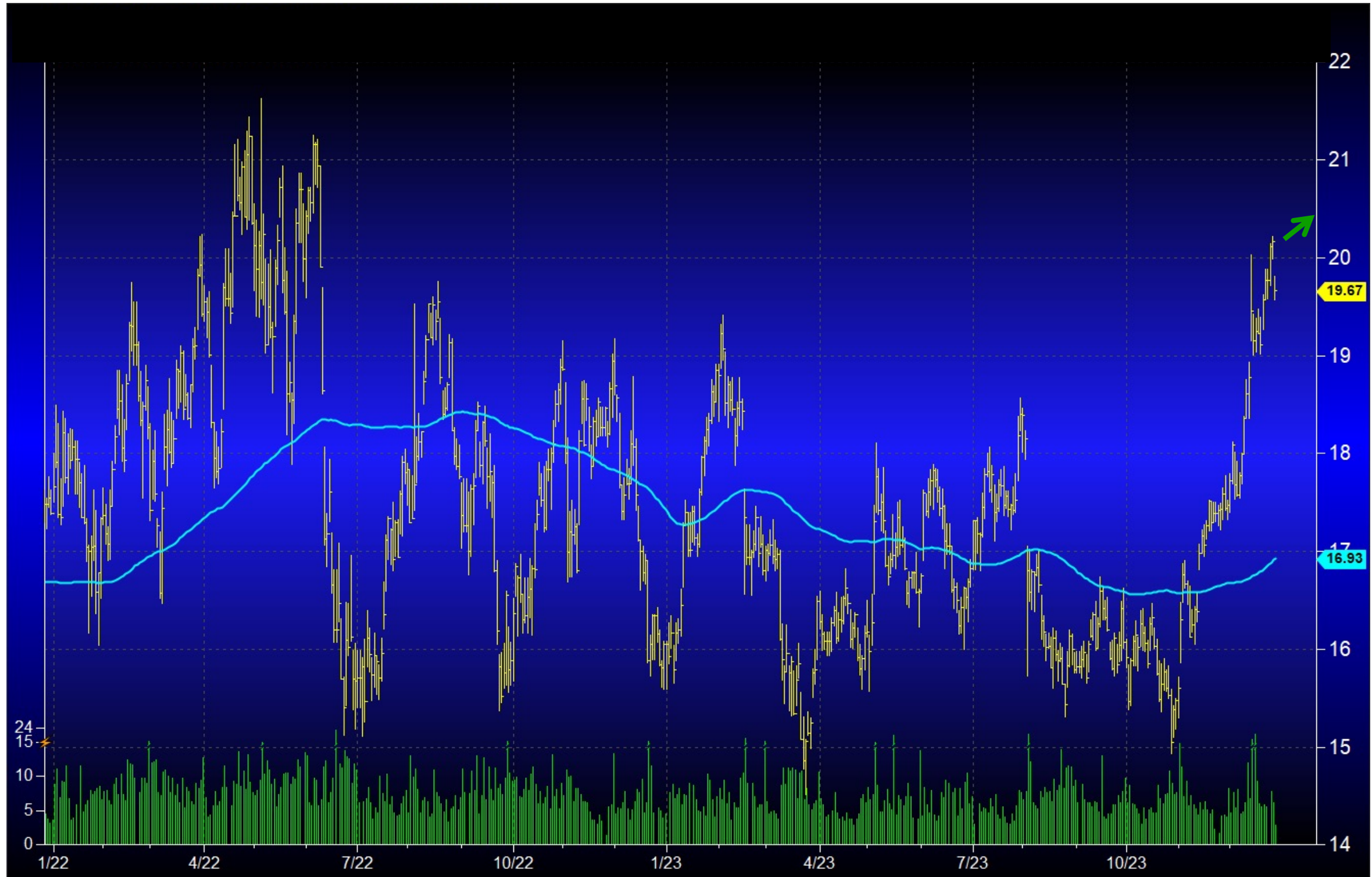
FACTOR: Dividend Yield

BUY: Hudson Pacific Properties (HPP)



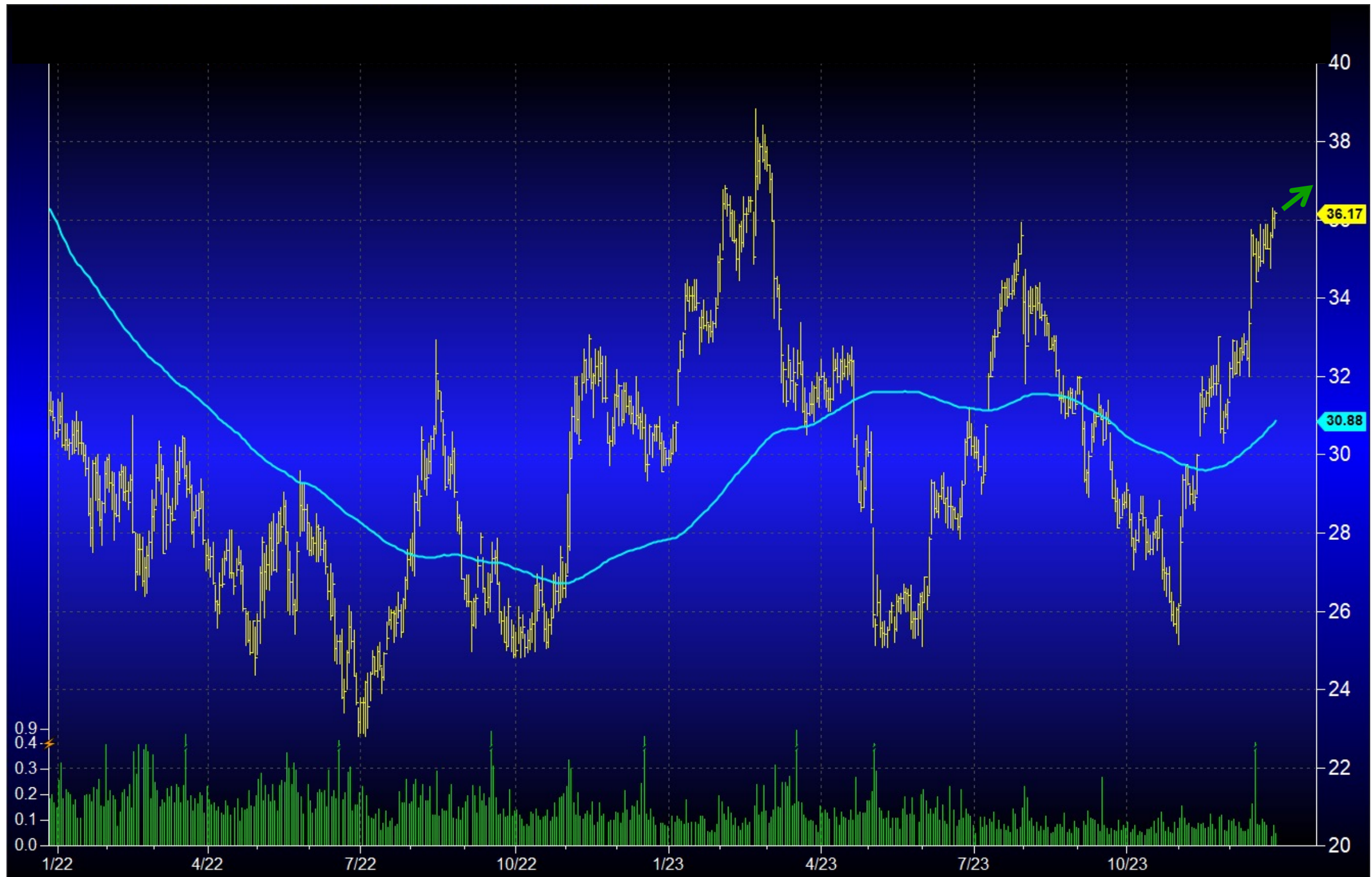
FACTOR: Dividend Yield

BUY: Host Hotels & Resorts (HST)



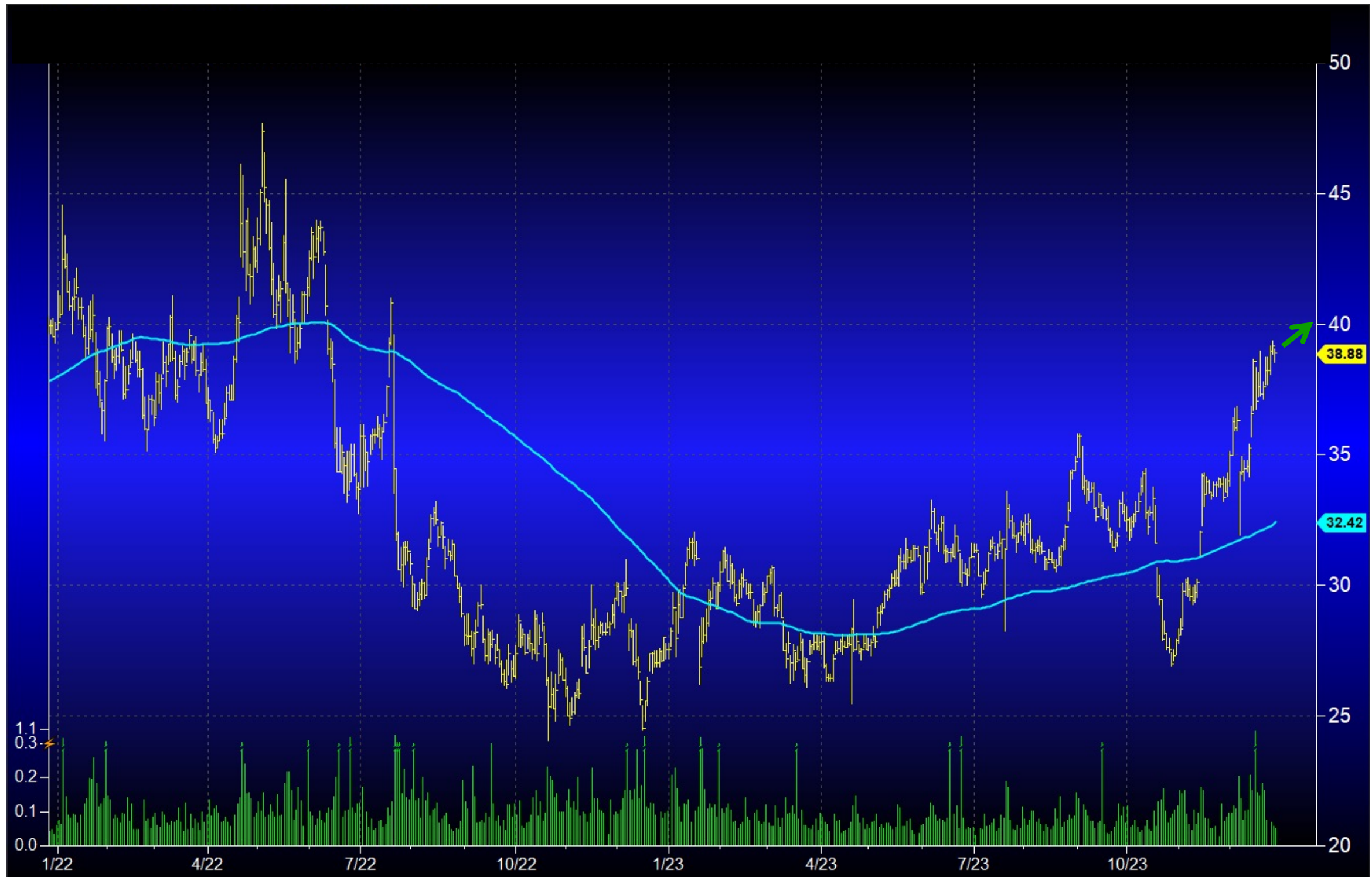
FACTOR: Dividend Yield

BUY: Haverty Furniture Companies (HVT)



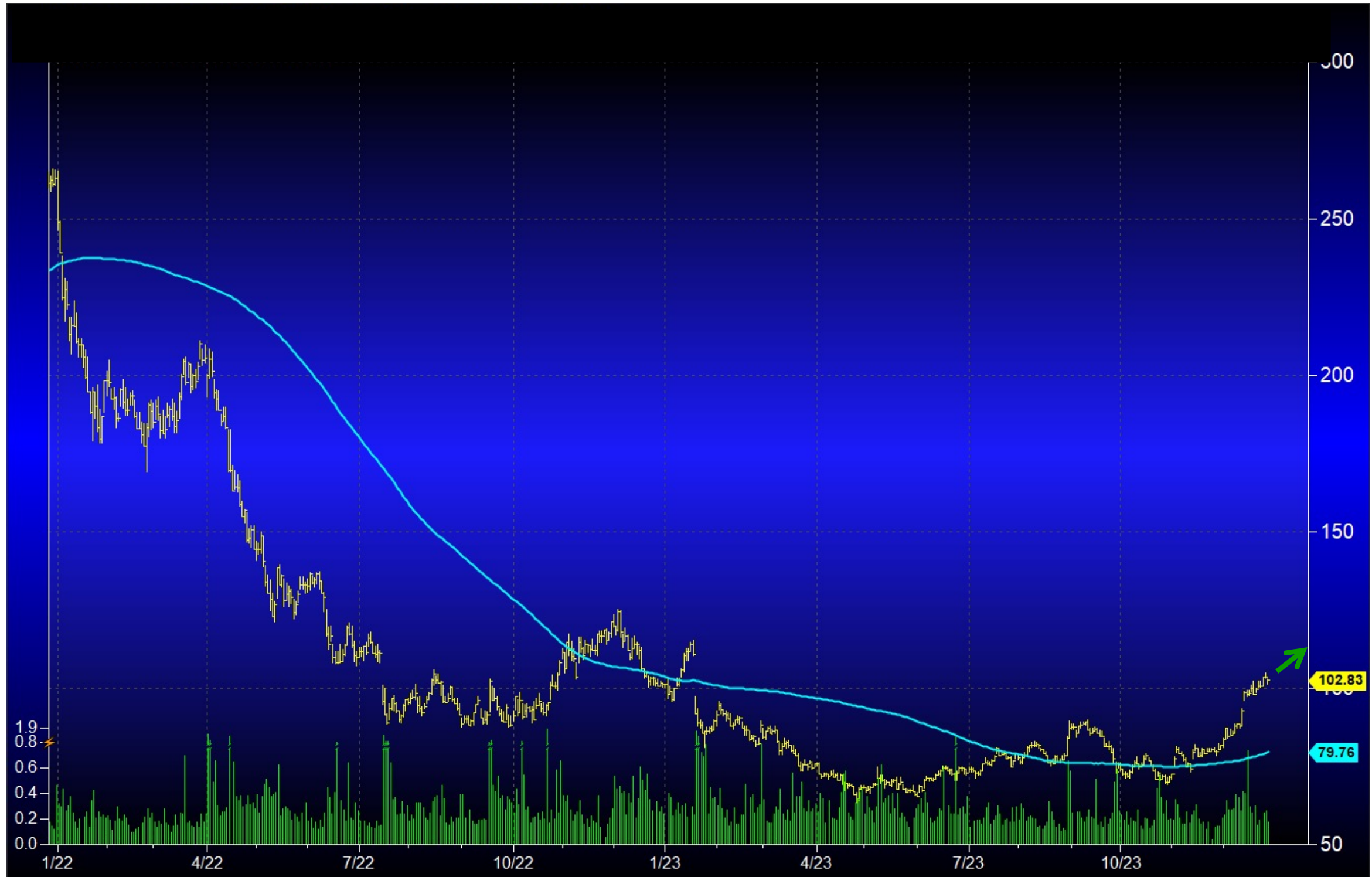
FACTOR: Dividend Yield

BUY: Insteel Industries (IIN)



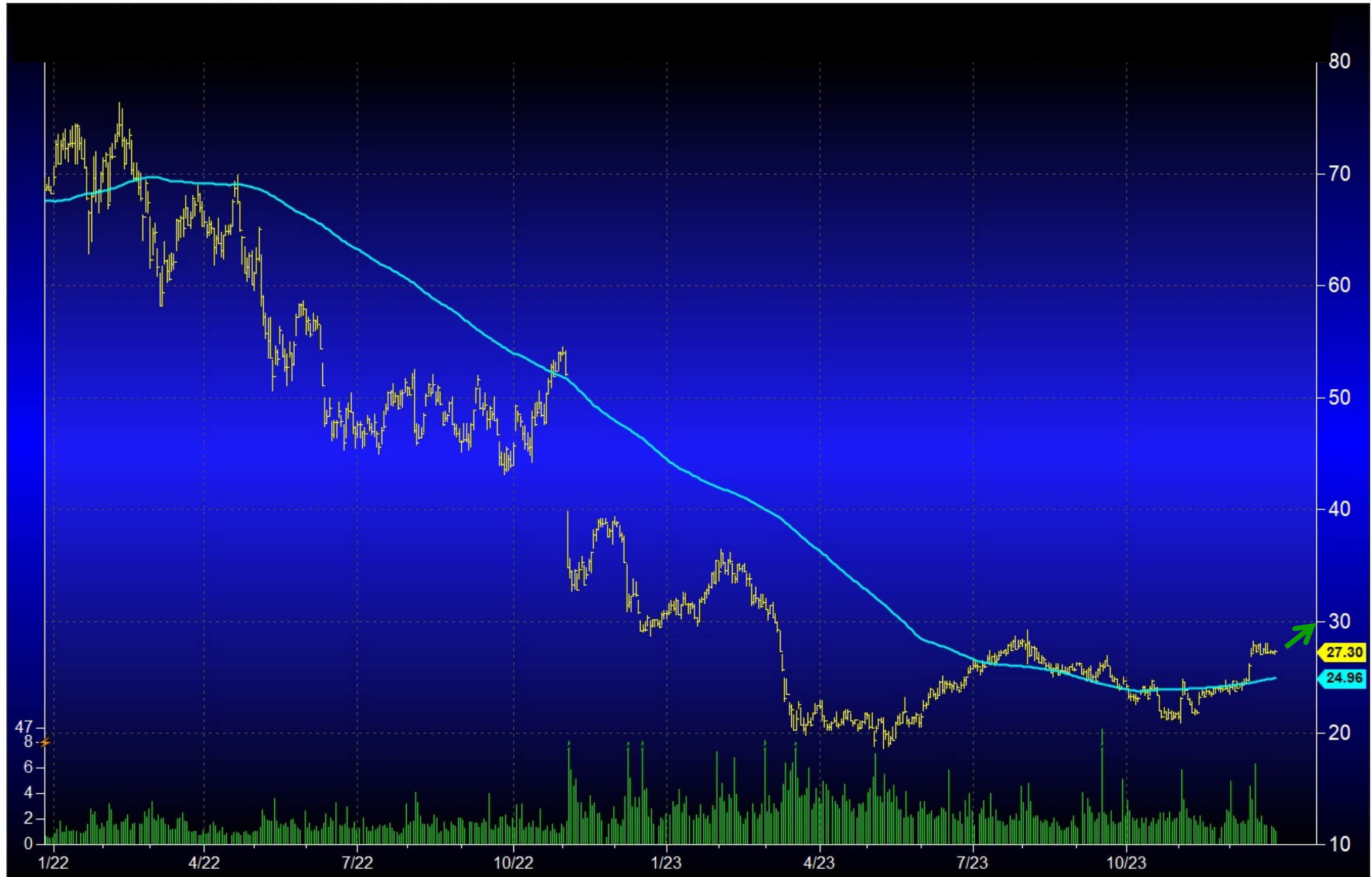
FACTOR: Dividend Yield

BUY: Innovative Industrial Properties (IIPR)



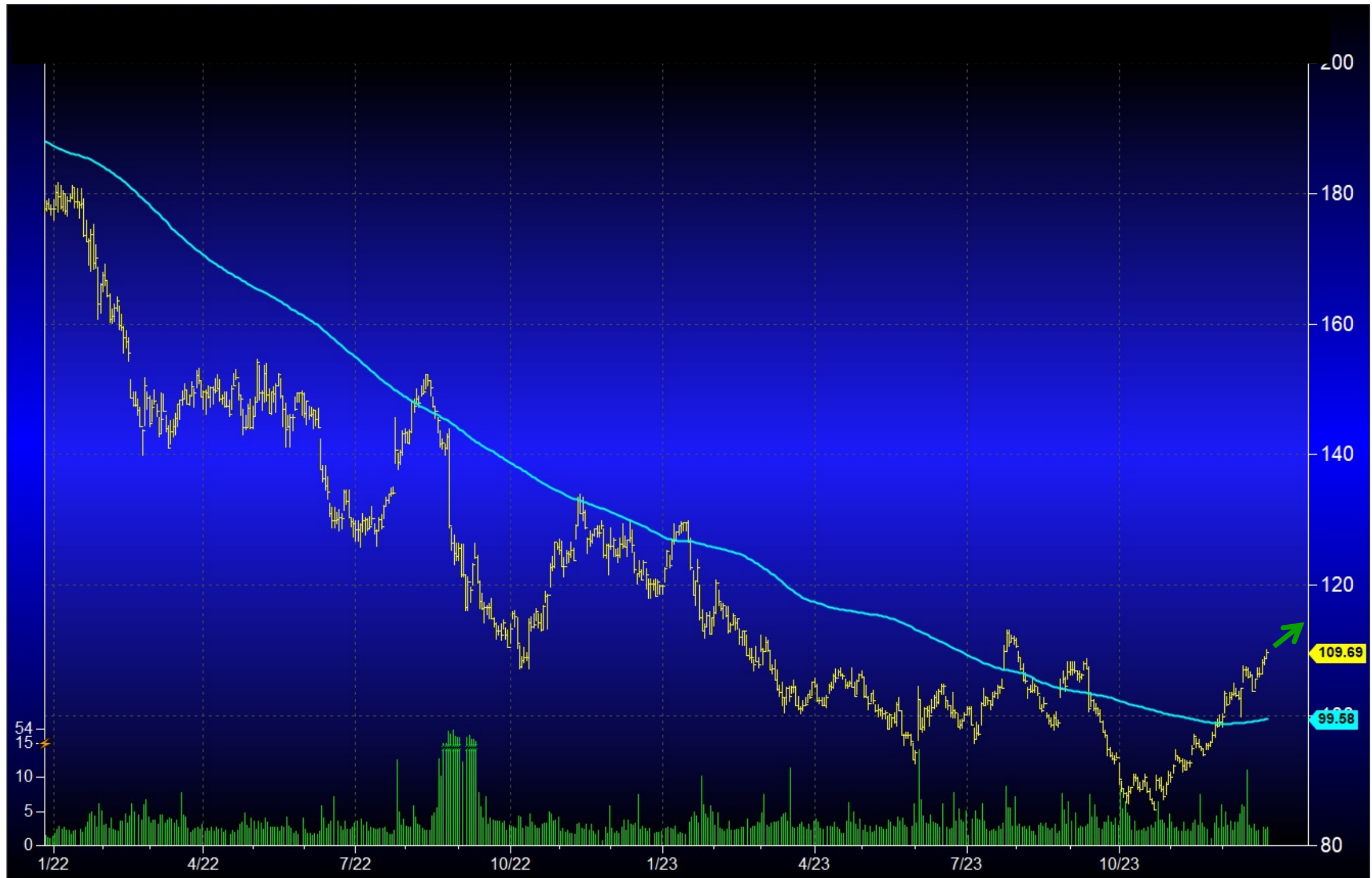
FACTOR: Dividend Yield

BUY: Lincoln National Corp (LNC)



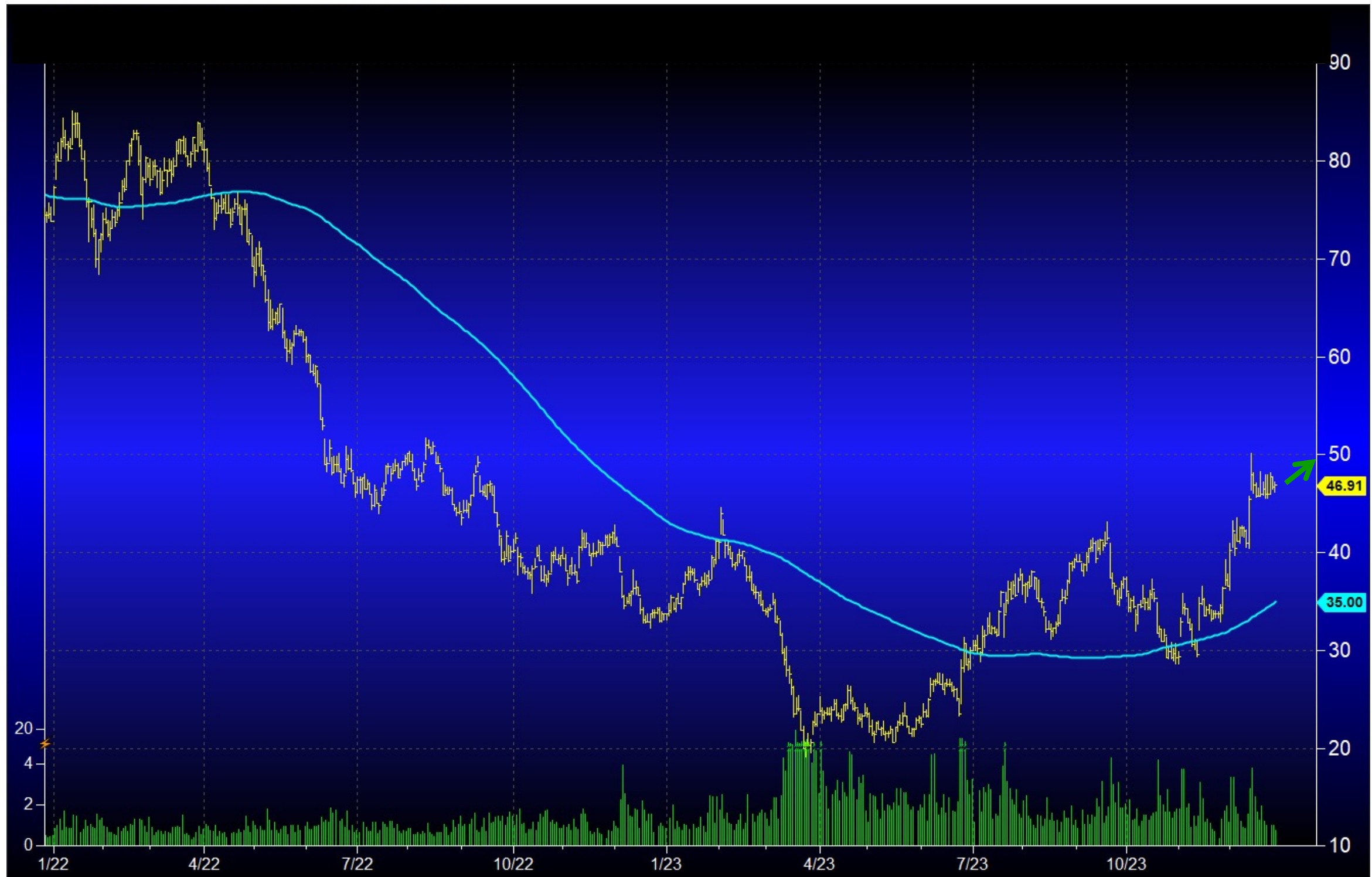
FACTOR: Dividend Yield

BUY: 3M Company (MMM)



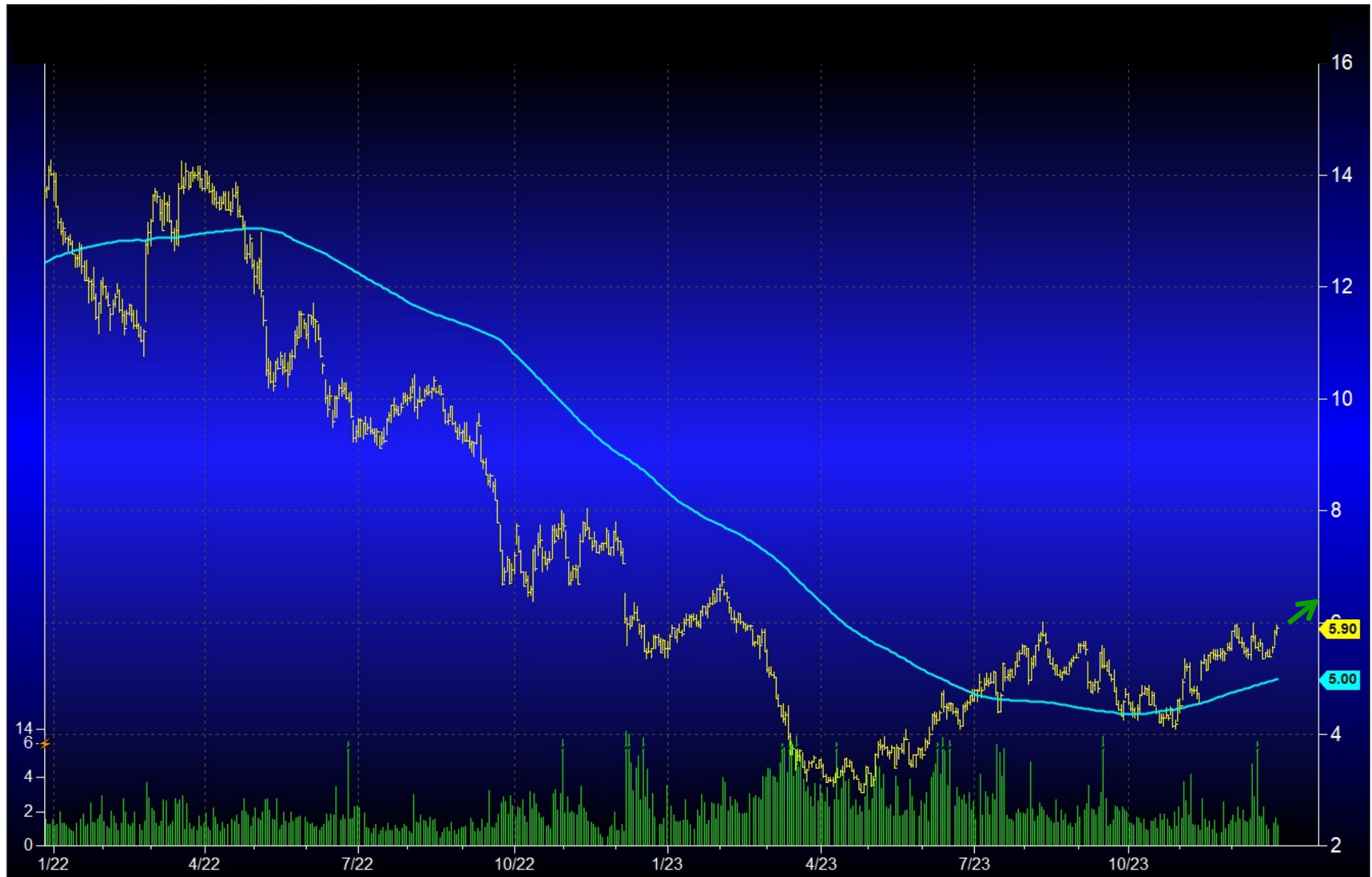
FACTOR: Dividend Yield

BUY: SL Green Realty Corp (SLG)



FACTOR: Dividend Yield

BUY: Uniti Group (UNIT)



FACTOR: Dividend Yield

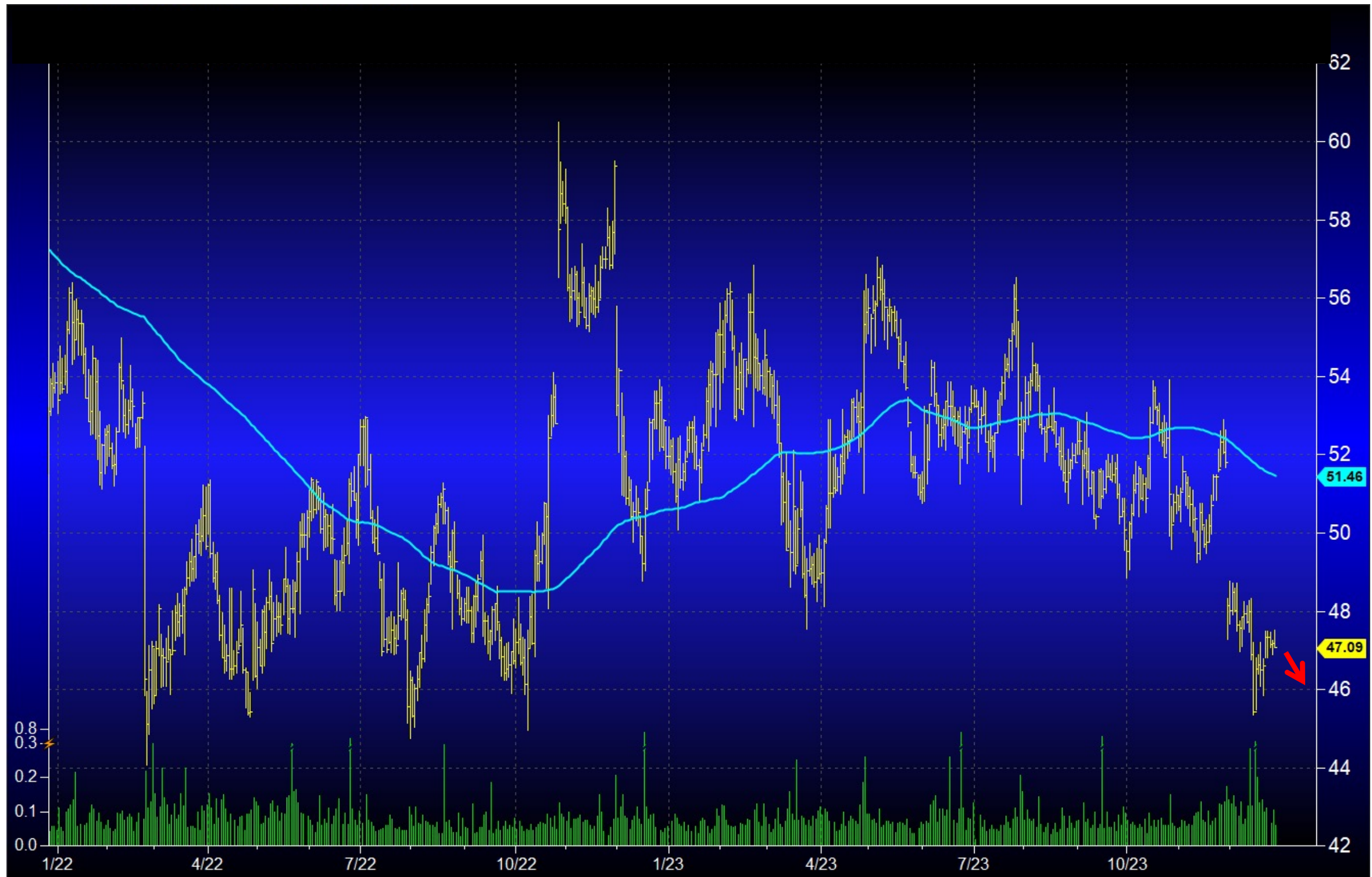
Dividend Yield

SELLS

Please see a chart pattern for each, on the pages that follow...

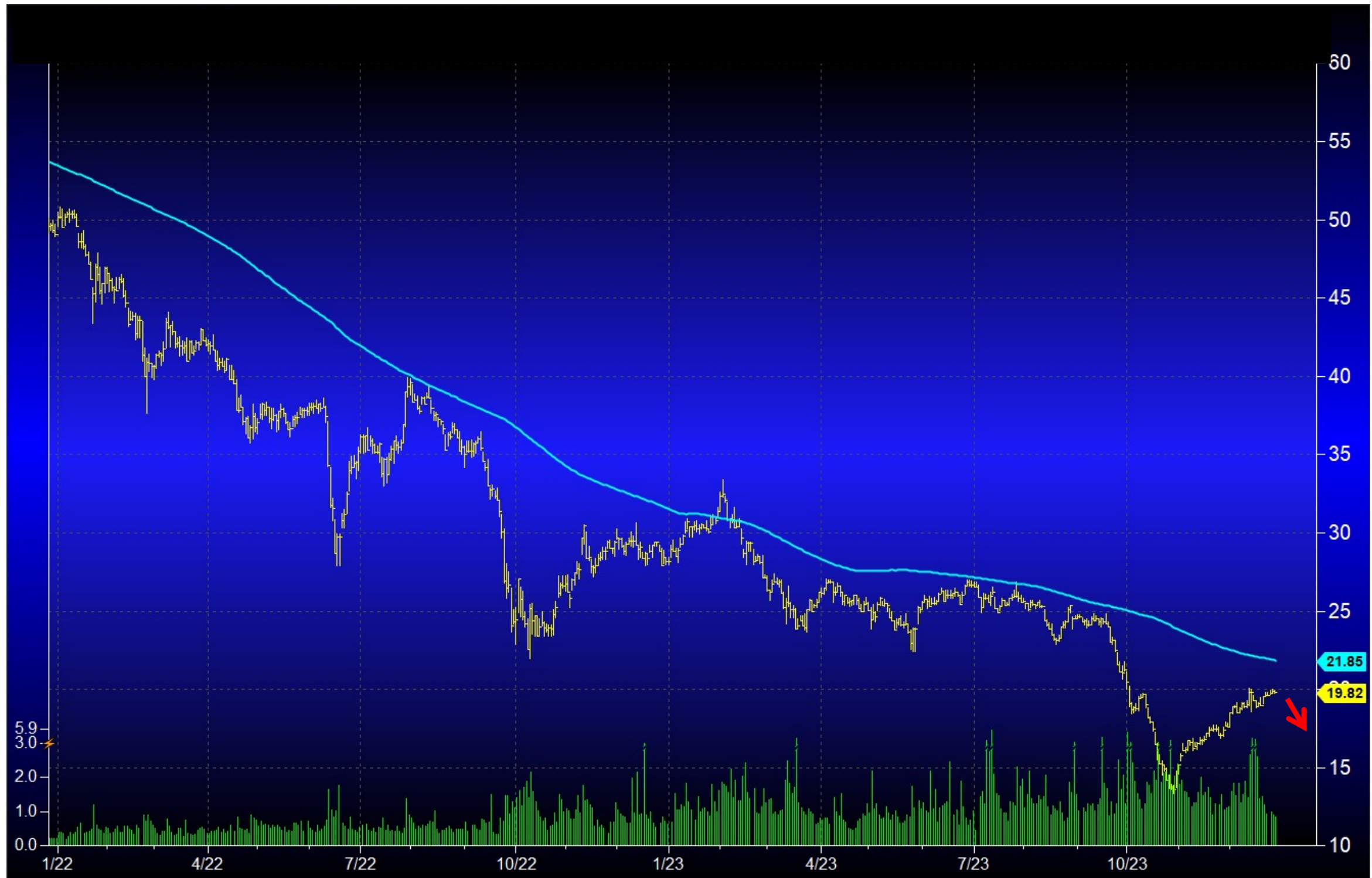
FACTOR: Dividend Yield

SELL: AMERISAFE (AMSF)



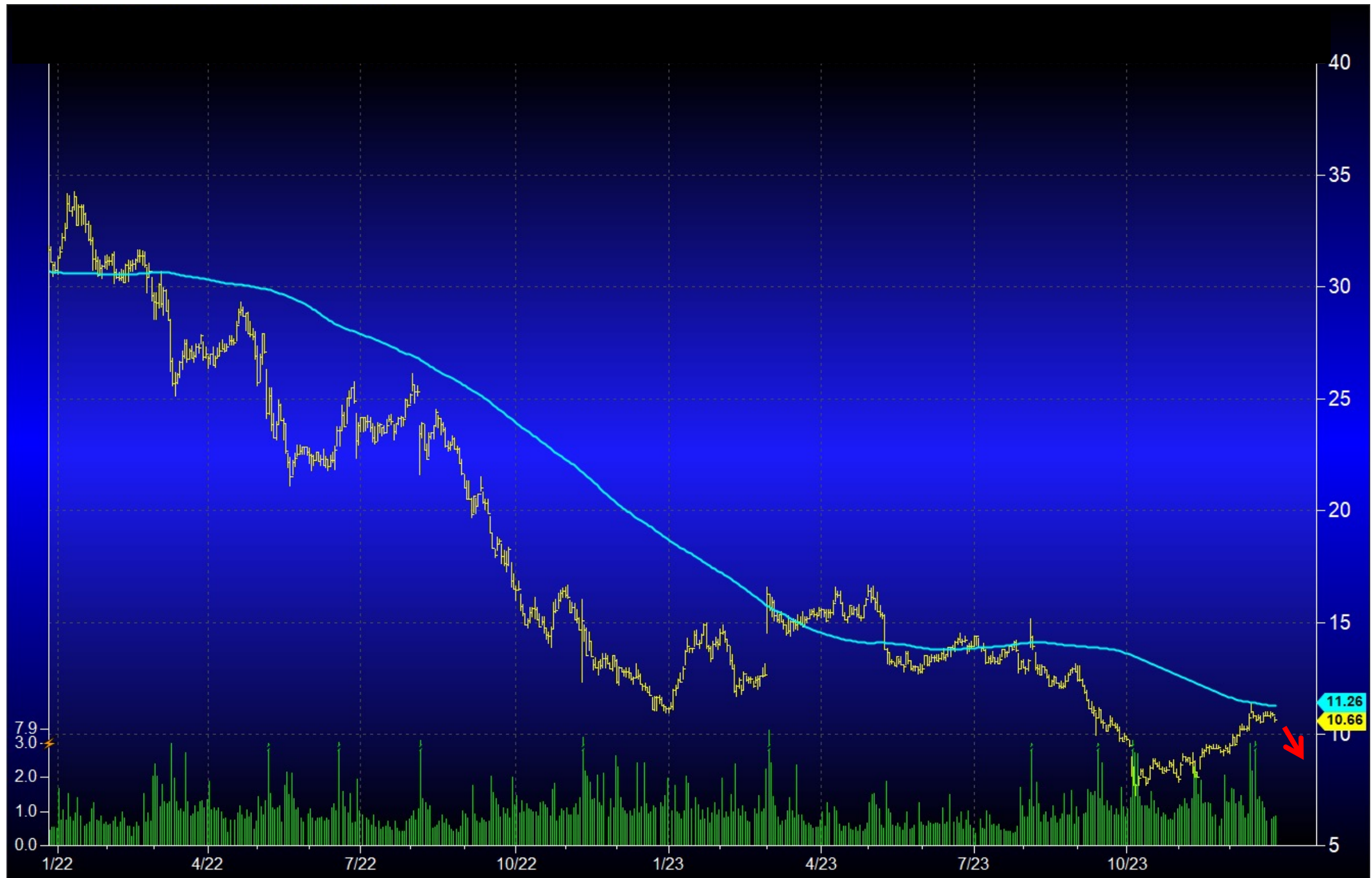
FACTOR: Dividend Yield

SELL: ARMOUR Residential REIT (ARR)



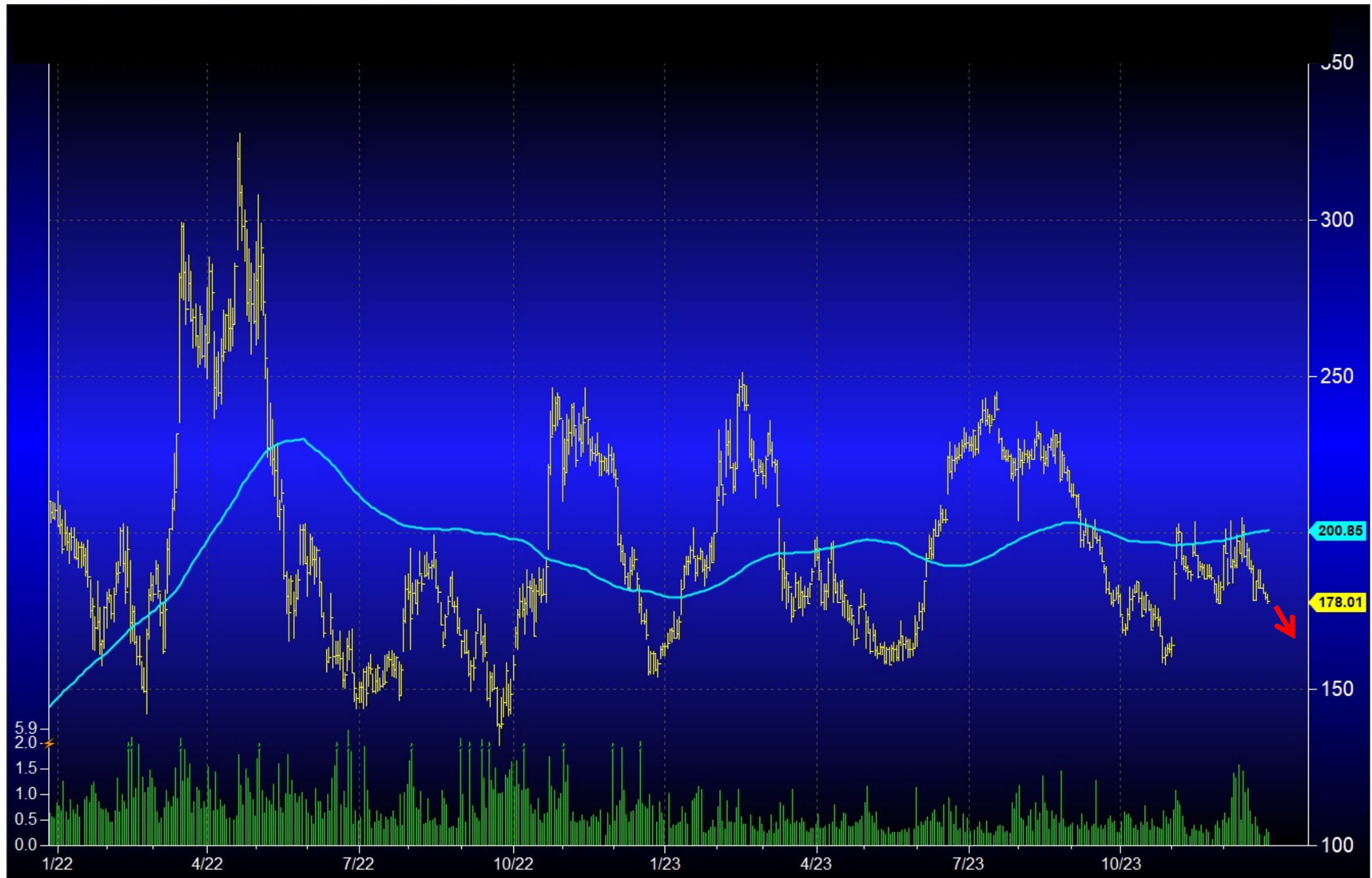
FACTOR: Dividend Yield

SELL: B&G Foods (BGS)



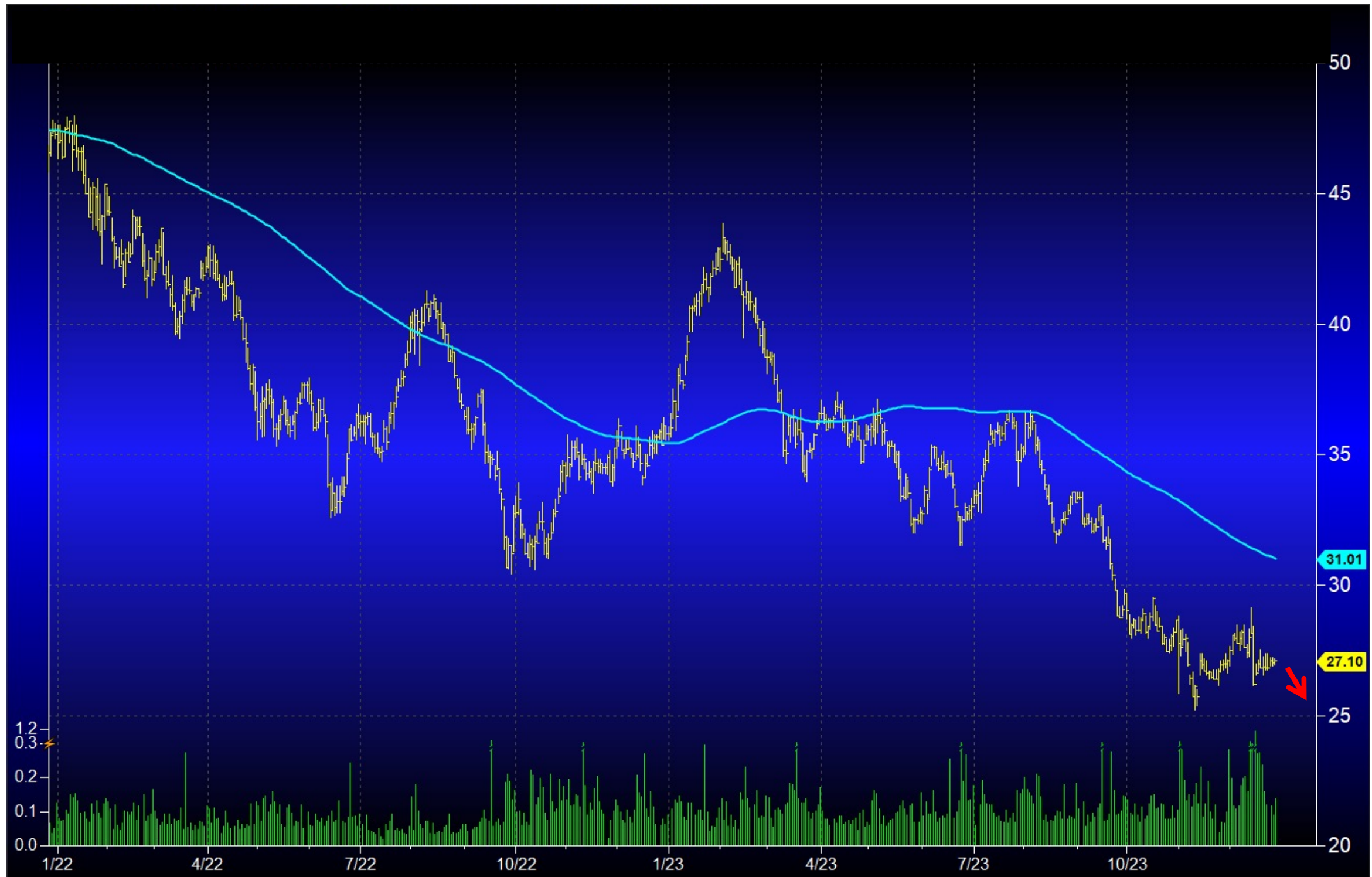
FACTOR: Dividend Yield

SELL: Avis Budget Group (CAR)



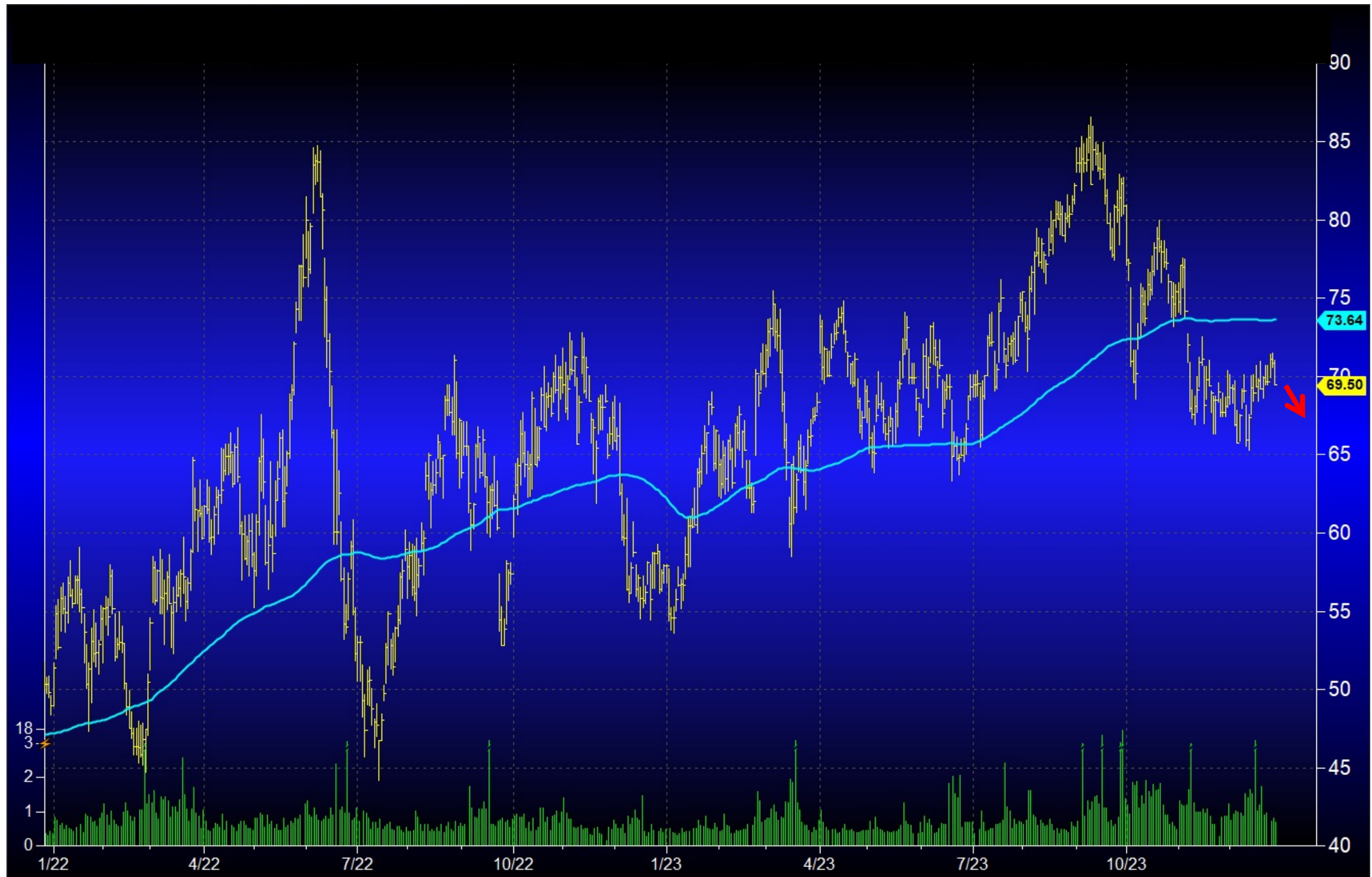
FACTOR: Dividend Yield

SELL: Community Healthcare Trust Incorporated (CHCT)



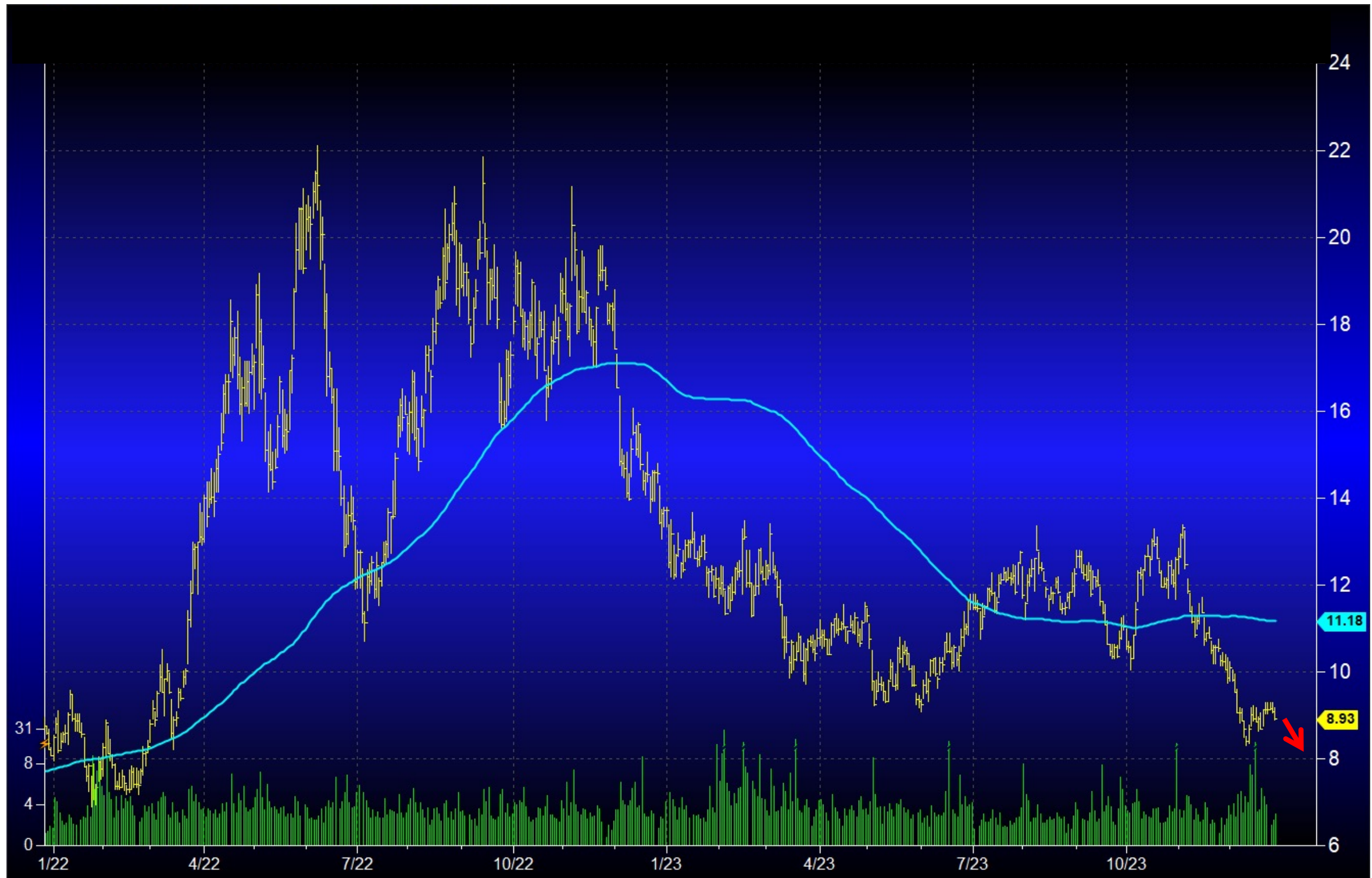
FACTOR: Dividend Yield

SELL: Civitas Resources (CIVI)



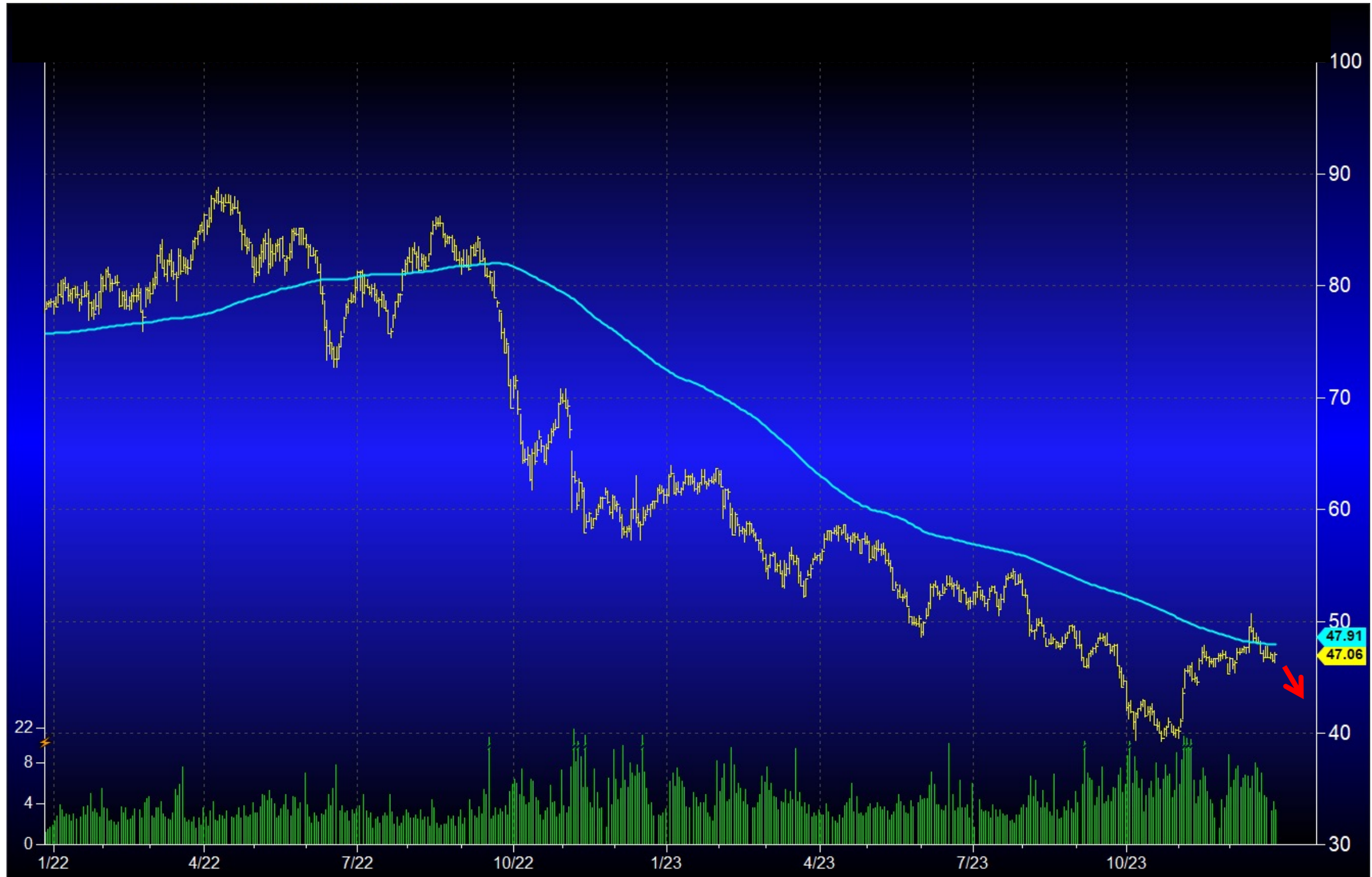
FACTOR: Dividend Yield

SELL: Comstock Resources (CRK)



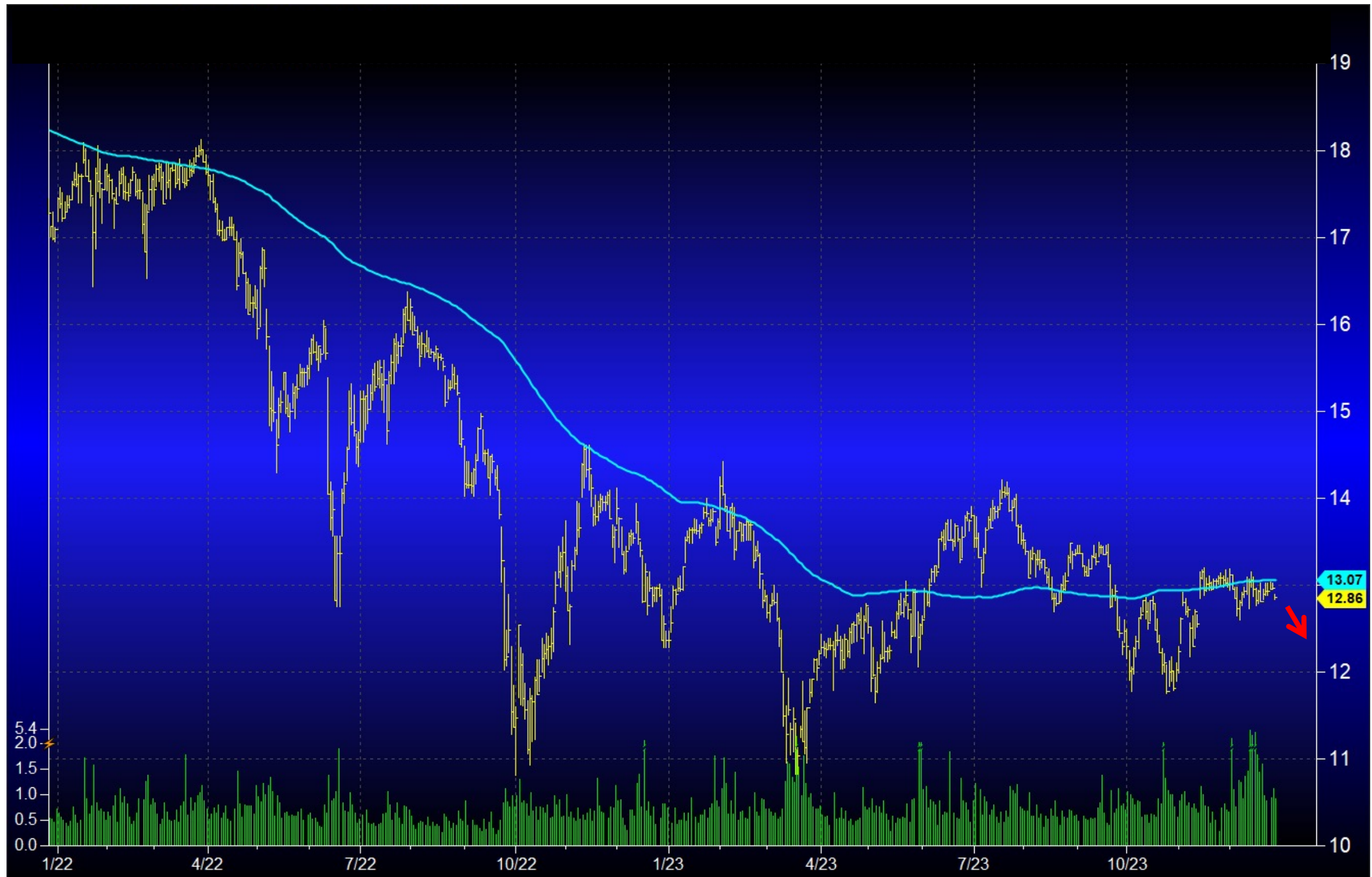
FACTOR: Dividend Yield

SELL: Dominion Energy (D)



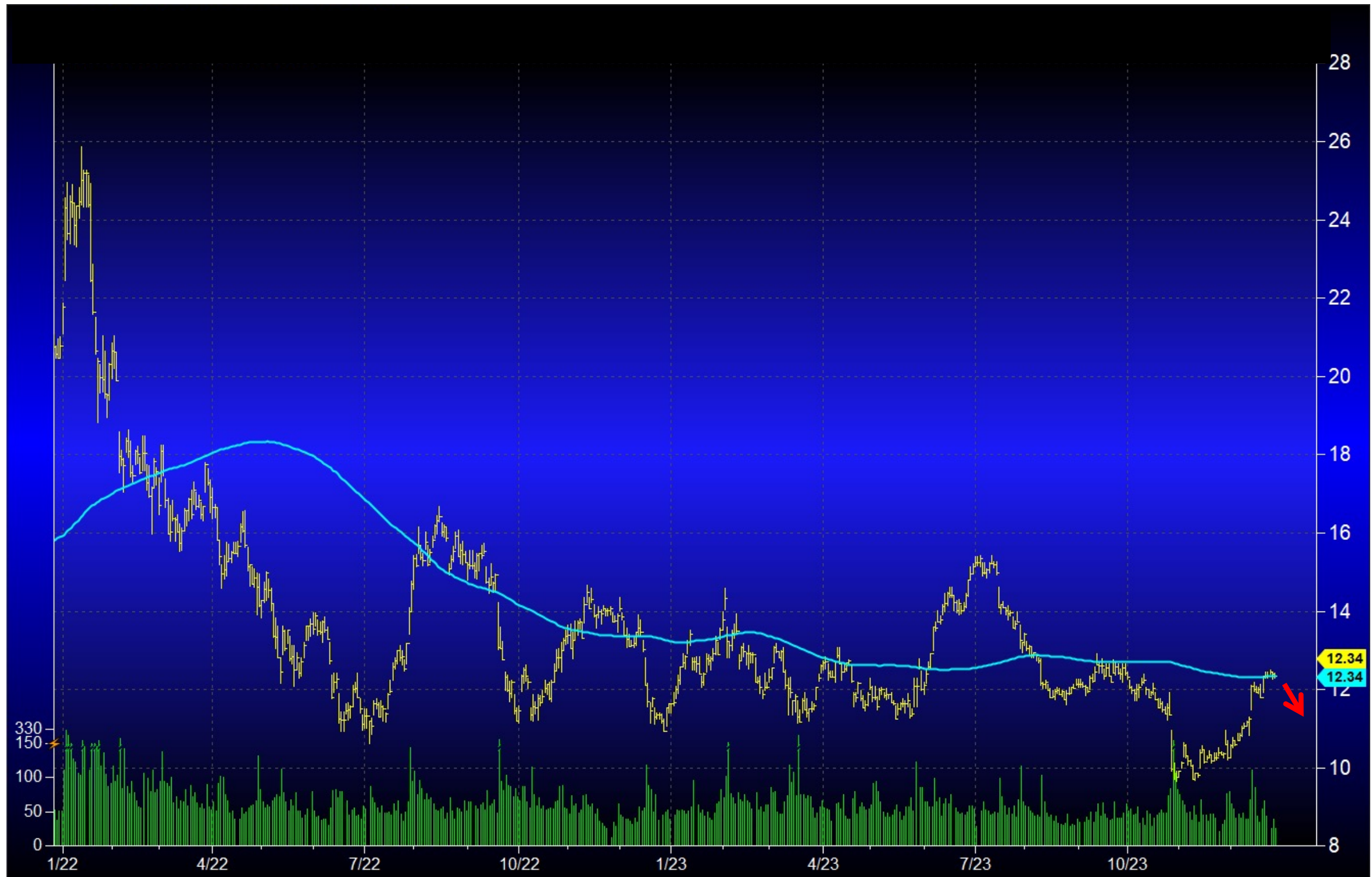
FACTOR: Dividend Yield

SELL: Ellington Financial (EFC)



FACTOR: Dividend Yield

SELL: Ford Motor Company (F)



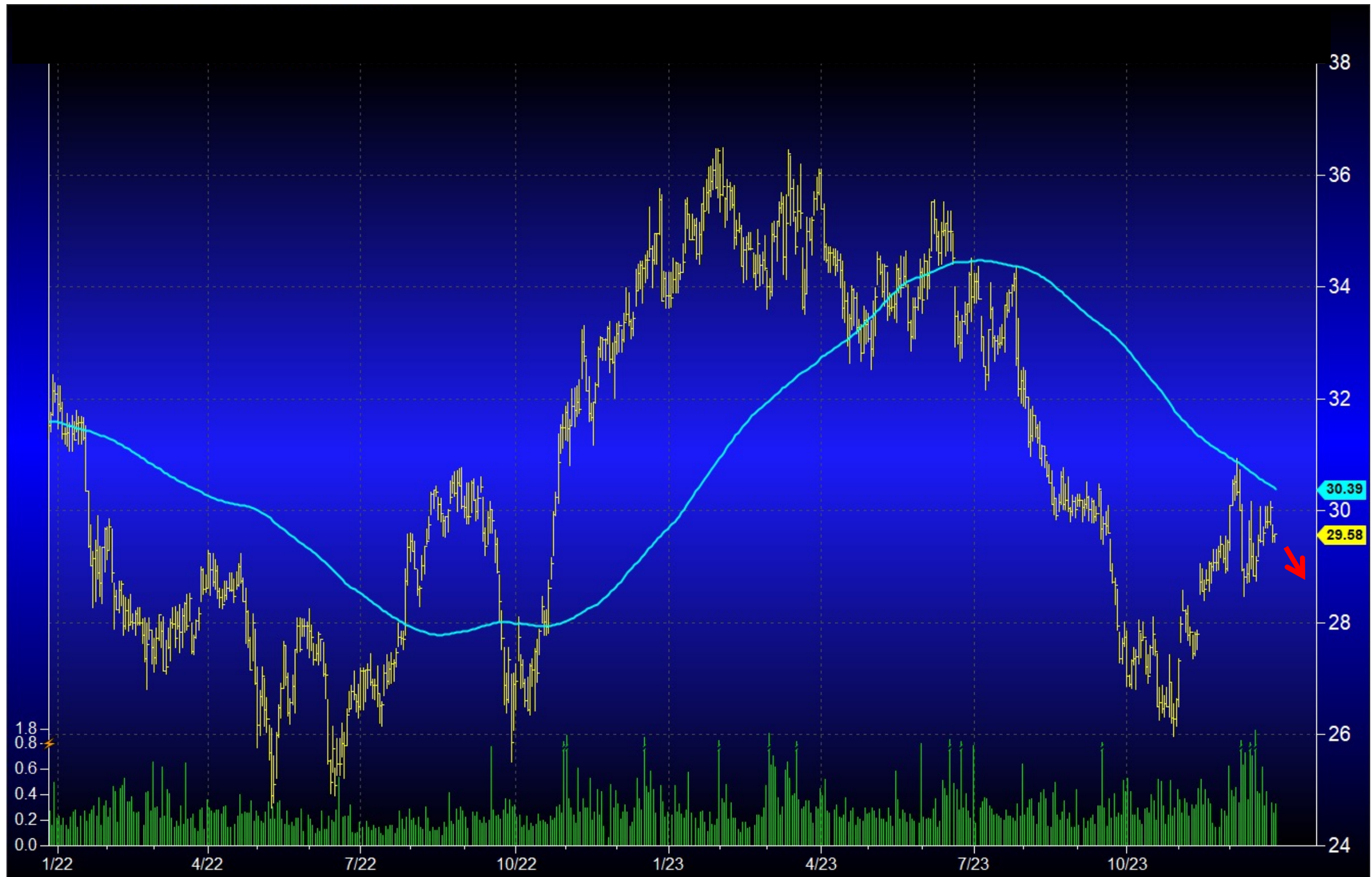
FACTOR: Dividend Yield

SELL: Global Net Lease (GNL)



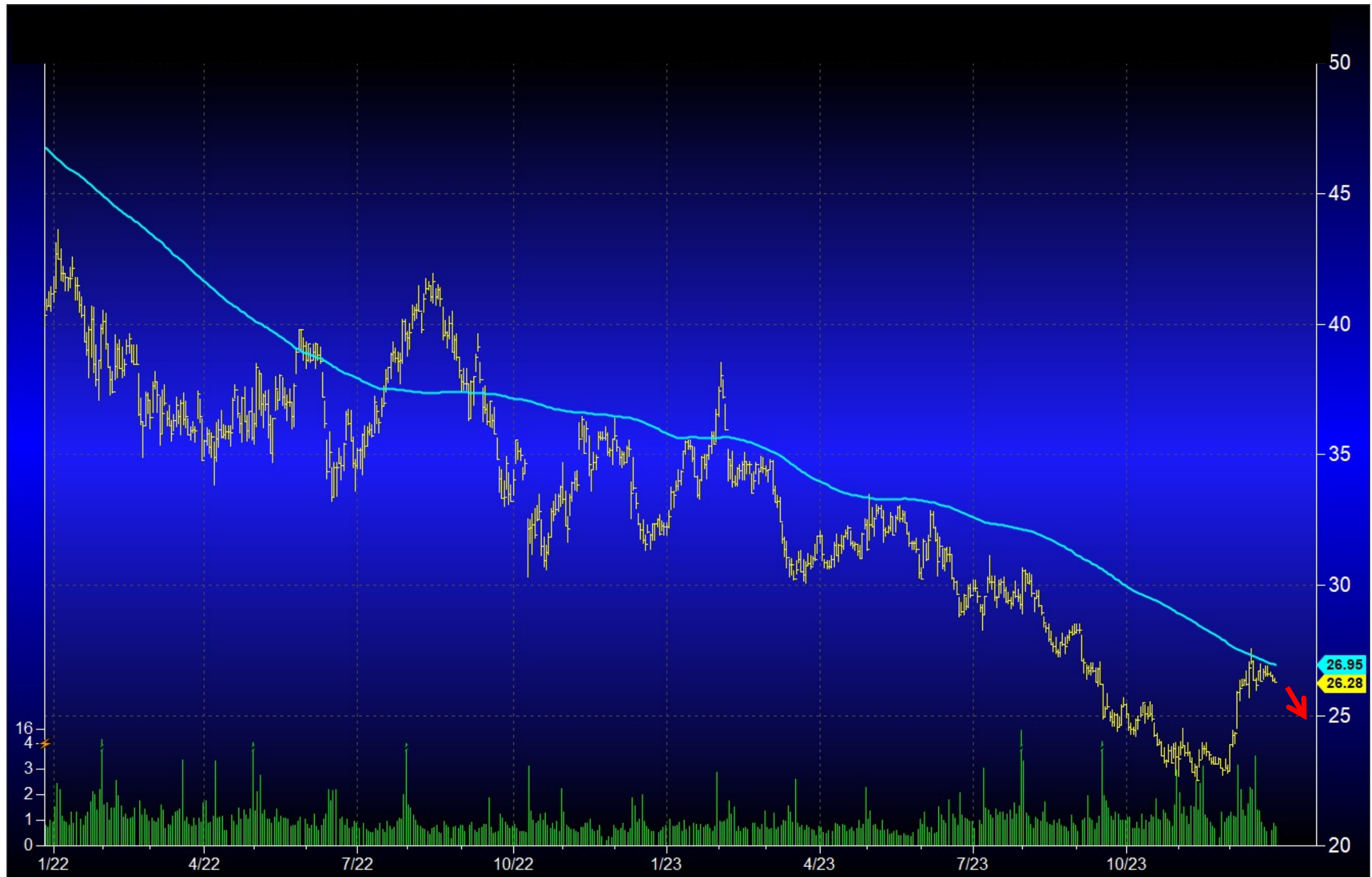
FACTOR: Dividend Yield

SELL: Getty Realty Group (GTY)



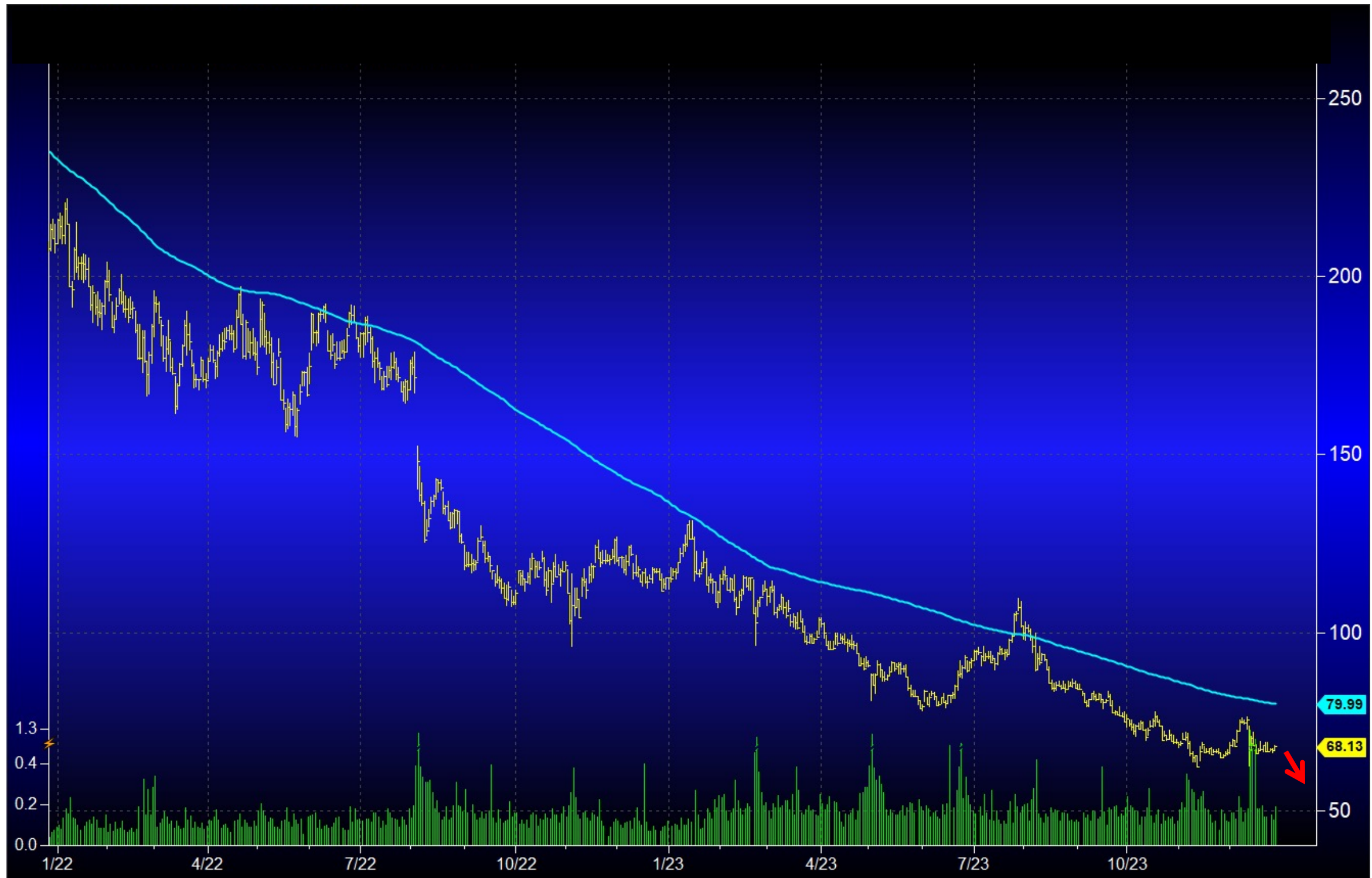
FACTOR: Dividend Yield

SELL: Leggett & Platt, Incorporated (LEG)



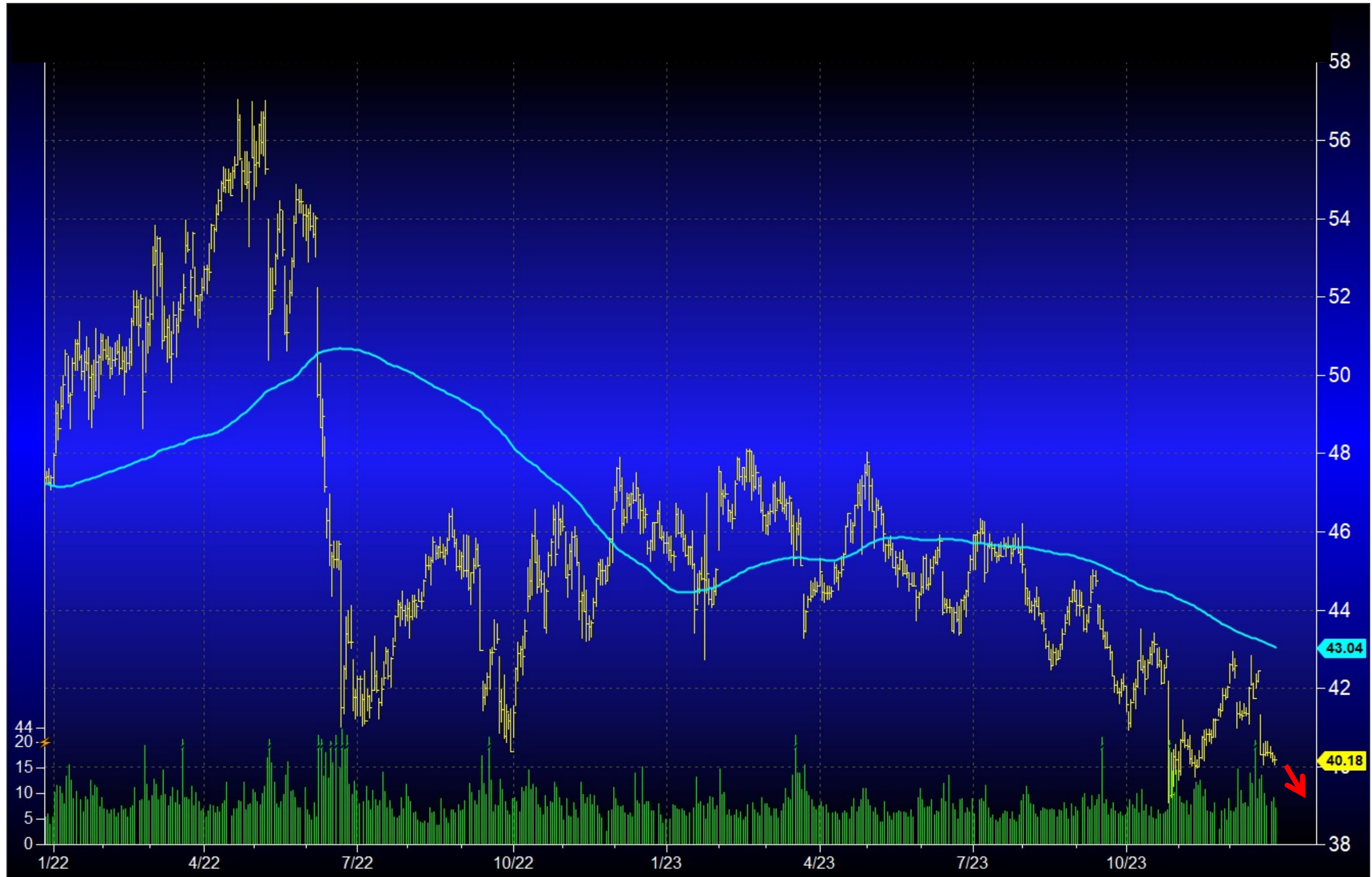
FACTOR: Dividend Yield

SELL: Medifast (MED)



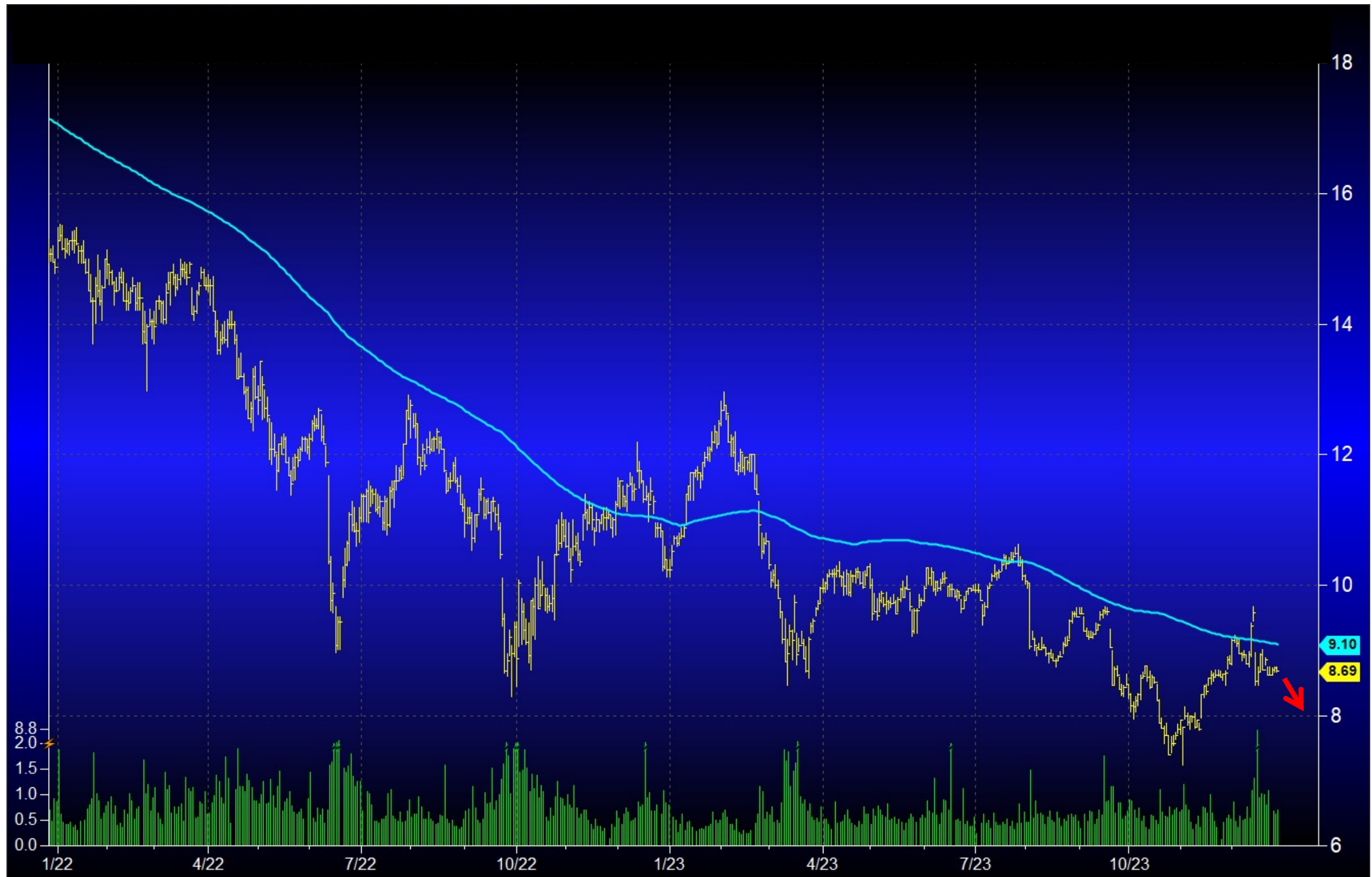
FACTOR: Dividend Yield

SELL: Altria Group (MO)



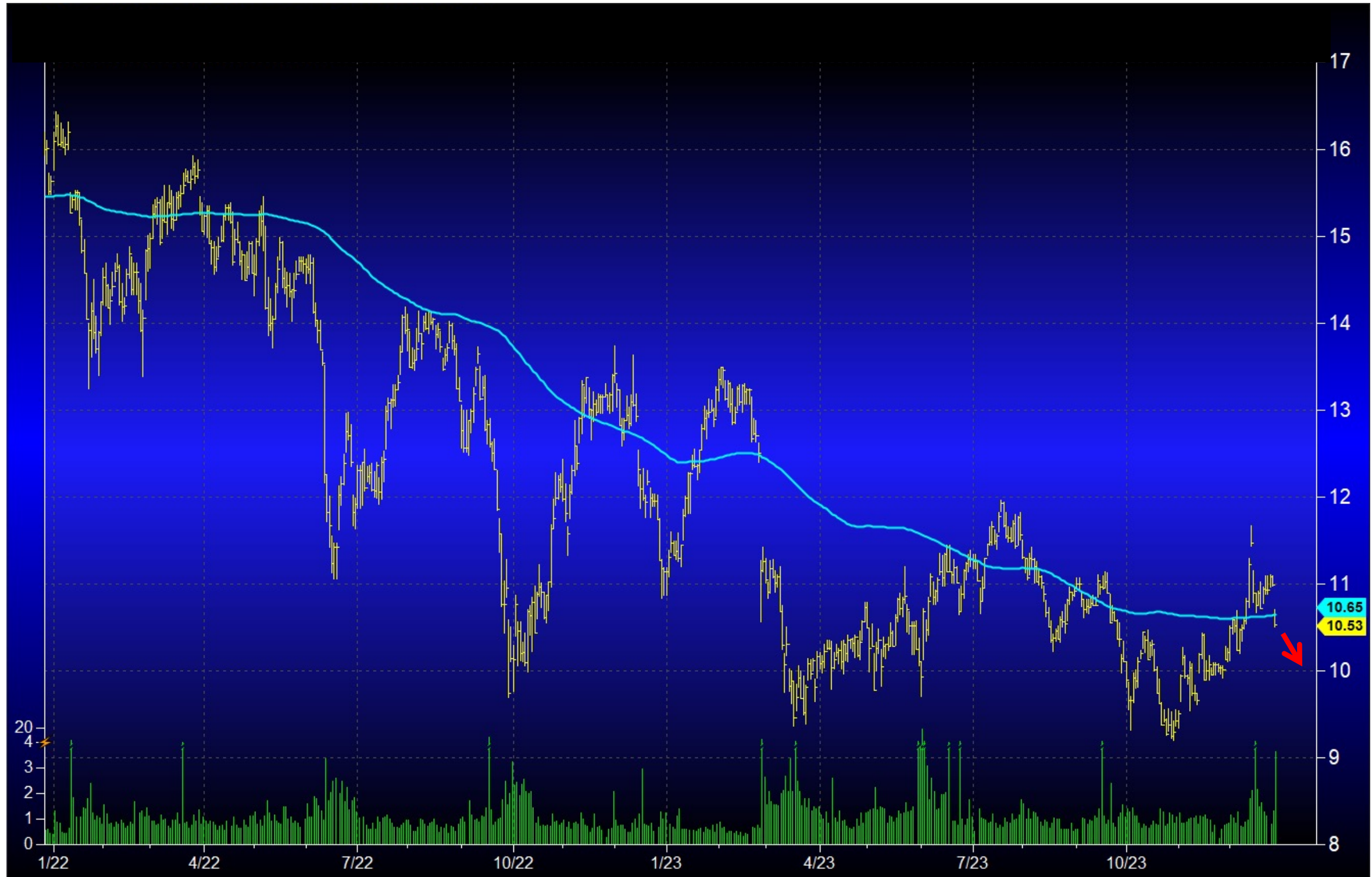
FACTOR: Dividend Yield

SELL: New York Mortgage Trust (NYMT)



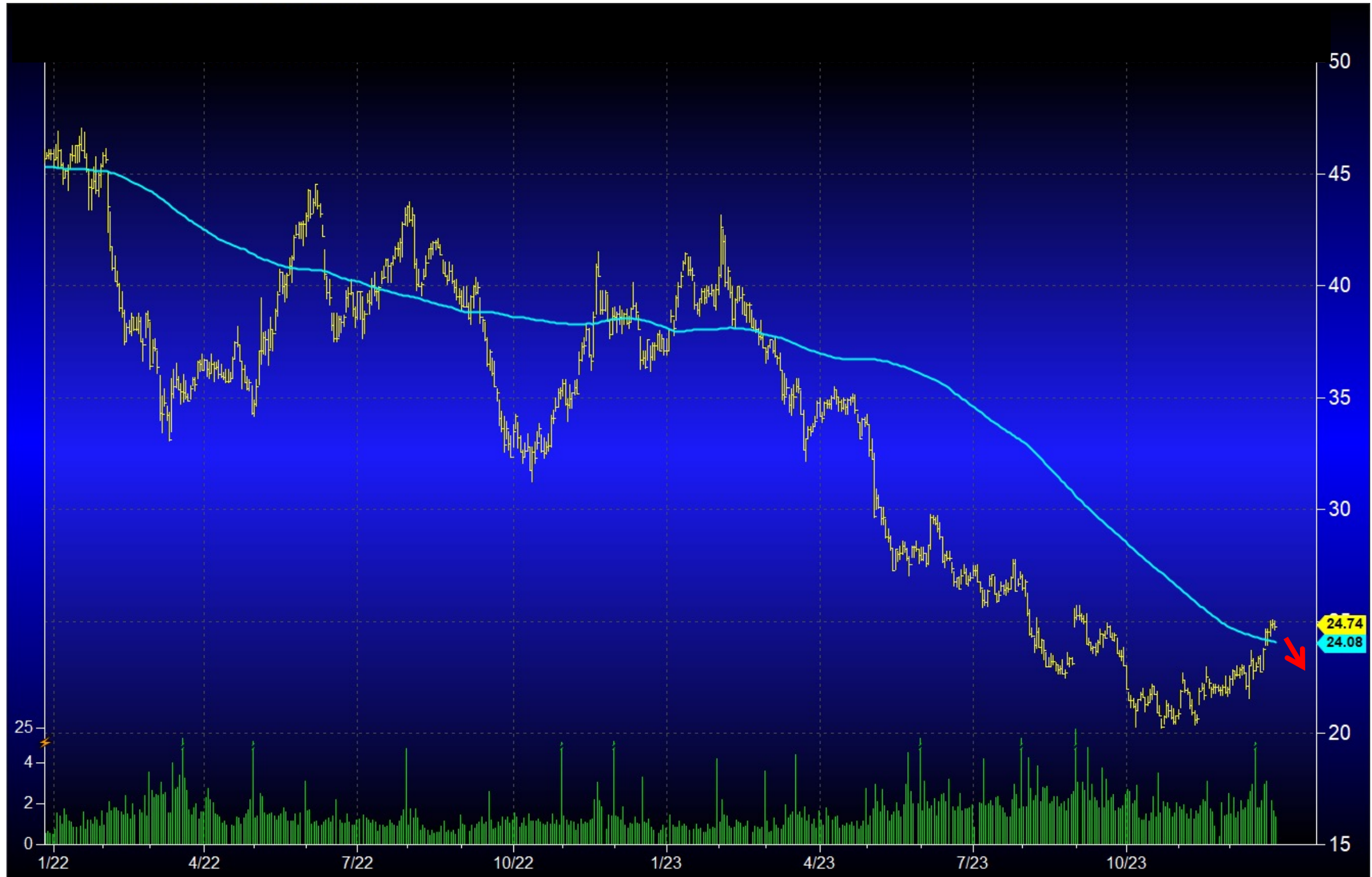
FACTOR: Dividend Yield

SELL: Ready Capital Corporation (RC)



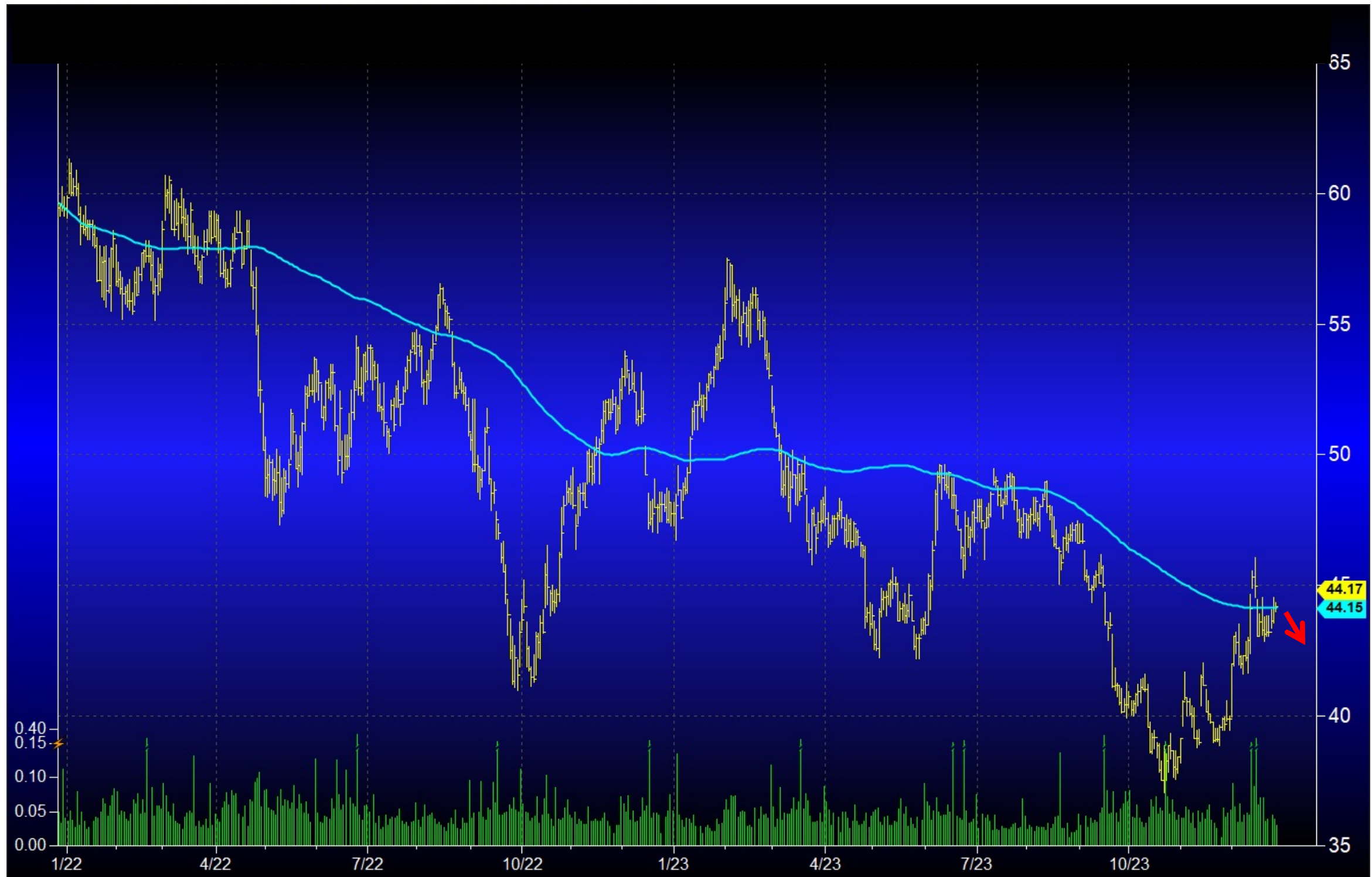
FACTOR: Dividend Yield

SELL: UGI Corporation (UGI)



FACTOR: Dividend Yield

SELL: Universal Health Realty Trust (UHT)



FACTOR: Dividend Yield



FACTOR: Dividend Yield

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