

FACTOR FRIDAY

February 16, 2024

FACTOR: Short Interest

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: **Short Interest**

- Dividend Yield
- Earnings Growth
- Earnings Revisions
- High Leverage
- Low Price/Earnings Ratio
- Low Volatility
- Momentum
- Return on Common Equity
- Revenue Growth
- Share Buybacks
- Short Interest**
- Value

Short Interest Ratio is the number of shares held short in a stock, divided by the stock’s average daily volume, representing the number of days it would take short sellers to cover all shorts.

Trade well,

-Carter

100 Stocks in the S&P 1500 Composite Index with the Highest Short Interest

Page 1 of 2

<u>Ticker</u>	<u>Company</u>	<u>Short Interest Ratio</u>	<u>Ticker</u>	<u>Company</u>	<u>Short Interest Ratio</u>
ODP	ODP Corporation	34.63%	SLP	Simulations Plus, Inc.	15.90%
THRY	Thryv Holdings, Inc.	26.51%	LKFN	Lakeland Financial Corporation	15.85%
HRMY	Harmony Biosciences Holdings, Inc.	25.93%	PRK	Park National Corporation	15.47%
INVA	Innoviva, Inc.	24.00%	CRMT	America's Car-Mart, Inc.	15.06%
COLL	Collegium Pharmaceutical, Inc.	23.67%	CAL	Caleres, Inc.	14.93%
TRUP	Trupanion, Inc.	21.90%	FYBR	Frontier Communications Parent, Inc.	14.83%
VREX	Varex Imaging Corporation	21.65%	CHCO	City Holding Company	14.77%
WIRE	Encore Wire Corporation	21.54%	ECPG	Encore Capital Group, Inc.	14.47%
EXPI	eXp World Holdings, Inc.	20.95%	SFM	Sprouts Farmers Market, Inc.	14.45%
GME	GameStop Corp. Class A	20.68%	NOVT	Novanta Inc	14.37%
SFBS	ServisFirst Bancshares Inc	20.49%	AHCO	AdaptHealth Corp.	14.10%
TR	Tootsie Roll Industries, Inc.	19.64%	ABG	Asbury Automotive Group, Inc.	14.08%
SHC	Sotera Health Company	18.92%	SAH	Sonic Automotive, Inc. Class A	13.98%
SCVL	Shoe Carnival, Inc.	18.12%	LGIH	LGI Homes, Inc.	13.81%
HELE	Helen of Troy Limited	17.48%	FFIN	First Financial Bankshares Inc	13.74%
PAG	Penske Automotive Group, Inc.	17.25%	ENV	Envestnet, Inc.	13.65%
MGPI	MGP Ingredients, Inc.	17.20%	CTKB	Cytek Biosciences, Inc.	13.64%
ENSG	Ensign Group, Inc.	16.96%	CENT	Central Garden & Pet Company	13.60%
AEIS	Advanced Energy Industries, Inc.	16.83%	HVT	Haverty Furniture Companies, Inc.	13.58%
AMEH	Apollo Medical Holdings, Inc.	16.72%	MC	Moelis & Co. Class A	13.52%
OTTR	Otter Tail Corporation	16.70%	EZPW	EZCORP, Inc. Class A	13.40%
LAD	Lithia Motors, Inc.	16.61%	WNC	Wabash National Corporation	13.14%
GPI	Group 1 Automotive, Inc.	16.37%	HRB	H&R Block, Inc.	12.87%
UNIT	Uniti Group Inc.	16.29%	AZTA	Azenta, Inc.	12.84%
POOL	Pool Corporation	16.22%	ABR	Arbor Realty Trust Inc	12.83%

100 Stocks in the S&P 1500 Composite Index with the Highest Short Interest

Page 2 of 2

<u>Ticker</u>	<u>Company</u>	<u>Short Interest Ratio</u>	<u>Ticker</u>	<u>Company</u>	<u>Short Interest Ratio</u>
THO	Thor Industries, Inc.	12.67%	STAA	STAAR Surgical Company	11.70%
BOH	Bank of Hawaii Corp	12.67%	CARG	CarGurus, Inc. Class A	11.68%
AORT	Artivion, Inc.	12.65%	WT	WisdomTree, Inc.	11.56%
CRNC	Cerence Inc.	12.65%	CRVL	CorVel Corporation	11.31%
WKC	World Kinect Corporation	12.55%	ETD	Ethan Allen Interiors Inc.	11.29%
HAYW	Hayward Holdings, Inc.	12.53%	KWR	Quaker Houghton	11.26%
WRLD	World Acceptance Corporation	12.52%	TFIN	Triumph Financial, Inc.	11.23%
GSHD	Goosehead Insurance, Inc. Class A	12.51%	WAT	Waters Corporation	11.16%
USPH	U.S. Physical Therapy, Inc.	12.45%	GOGO	Gogo Inc.	11.02%
PGNY	Progyny, Inc.	12.41%	CXT	Crane NXT, Co.	10.99%
DXPE	DXP Enterprises, Inc.	12.41%	SAFE	Safehold Inc.	10.97%
FND	Floor & Decor Holdings, Inc. Class A	12.41%	EHAB	Enhabit, Inc	10.96%
AMED	Amedisys, Inc.	12.36%	HCI	HCI Group, Inc.	10.92%
HASI	Hannon Armstrong Sustainable Inf. Cap.	12.32%	MCS	Marcus Corporation	10.79%
DGII	Digi International Inc.	12.31%	SMTC	Semtech Corporation	10.72%
BXMT	Blackstone Mortgage Trust, Inc.	12.26%	GVA	Granite Construction Incorporated	10.69%
WDFC	WD-40 Company	12.22%	CASH	Pathward Financial, Inc.	10.65%
TMST	TimkenSteel Corp	12.20%	HIBB	Hibbett Inc	10.63%
DLX	Deluxe Corporation	12.09%	PCRX	Pacira Biosciences, Inc.	10.61%
XPEL	XPEL, Inc.	11.98%	LGND	Ligand Pharmaceuticals Incorporated	10.52%
YETI	YETI Holdings, Inc.	11.93%	CHEF	Chefs' Warehouse, Inc.	10.50%
NSIT	Insight Enterprises, Inc.	11.90%	ITGR	Integer Holdings Corporation	10.49%
LMAT	LeMaitre Vascular, Inc.	11.83%	RBC	RBC Bearings Incorporated	10.41%
IDCC	InterDigital, Inc.	11.80%	QDEL	QuidelOrtho Corporation	10.39%
CCRN	Cross Country Healthcare, Inc.	11.70%	CHUY	Chuy's Holdings, Inc.	10.37%

FACTOR: Short Interest

Short Interest – BUYS

Charts patterns judged to be “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>
AORT	Artivion, Inc.	18	Health Care Equipment & Supplies	Health Care	0.741
AZTA	Azenta, Inc.	64.7	Life Sciences Tools & Services	Health Care	3.606
BOH	Bank of Hawaii Corp	63.1	Banks	Financials	2.508
CENT	Central Garden & Pet Company	43.6	Household Products	Consumer Staples	2.467
CHCO	City Holding Company	104	Banks	Financials	1.544
COLL	Collegium Pharmaceutical, Inc.	34	Pharmaceuticals	Health Care	1.107
CRVL	CorVel Corporation	250	Health Care Providers & Services	Health Care	4.268
DLX	Deluxe Corporation	20.8	Commercial Services & Supplies	Industrials	0.909
FFIN	First Financial Bankshares Inc	32.1	Banks	Financials	4.574
GSHD	Goosehead Insurance, Inc. Class A	91.3	Insurance	Financials	3.457
GVA	Granite Construction Incorporated	49.7	Construction & Engineering	Industrials	2.181
HELE	Helen of Troy Limited	125	Household Durables	Consumer Discretionary	2.962
HIBB	Hibbett Inc	74.3	Specialty Retail	Consumer Discretionary	0.874
HRB	H&R Block, Inc.	47.6	Diversified Consumer Services	Consumer Discretionary	6.634
HVT	Haverty Furniture Companies, Inc.	36.6	Specialty Retail	Consumer Discretionary	0.594
MC	Moelis & Co. Class A	56.4	Capital Markets	Financials	4.112
ODP	ODP Corporation	54.2	Specialty Retail	Consumer Discretionary	2.025
PGNY	Progyny, Inc.	41.4	Health Care Providers & Services	Health Care	3.966
POOL	Pool Corporation	389	Distributors	Consumer Discretionary	15.051
RBC	RBC Bearings Incorporated	275	Machinery	Industrials	8.036
SCVL	Shoe Carnival, Inc.	30.1	Specialty Retail	Consumer Discretionary	0.817
SFBS	ServisFirst Bancshares Inc	66.8	Banks	Financials	3.634
TFIN	Triumph Financial, Inc.	79.6	Banks	Financials	1.857
THO	Thor Industries, Inc.	120	Automobiles	Consumer Discretionary	6.407
TRUP	Trupanion, Inc.	35.3	Insurance	Financials	1.466
WDFC	WD-40 Company	265	Household Products	Consumer Staples	3.591
WKC	World Kinect Corporation	24.4	Oil Gas & Consumable Fuels	Energy	1.471
WNC	Wabash National Corporation	26.4	Machinery	Industrials	1.217



FACTOR: Short Interest

Short Interest – **SELLS**

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

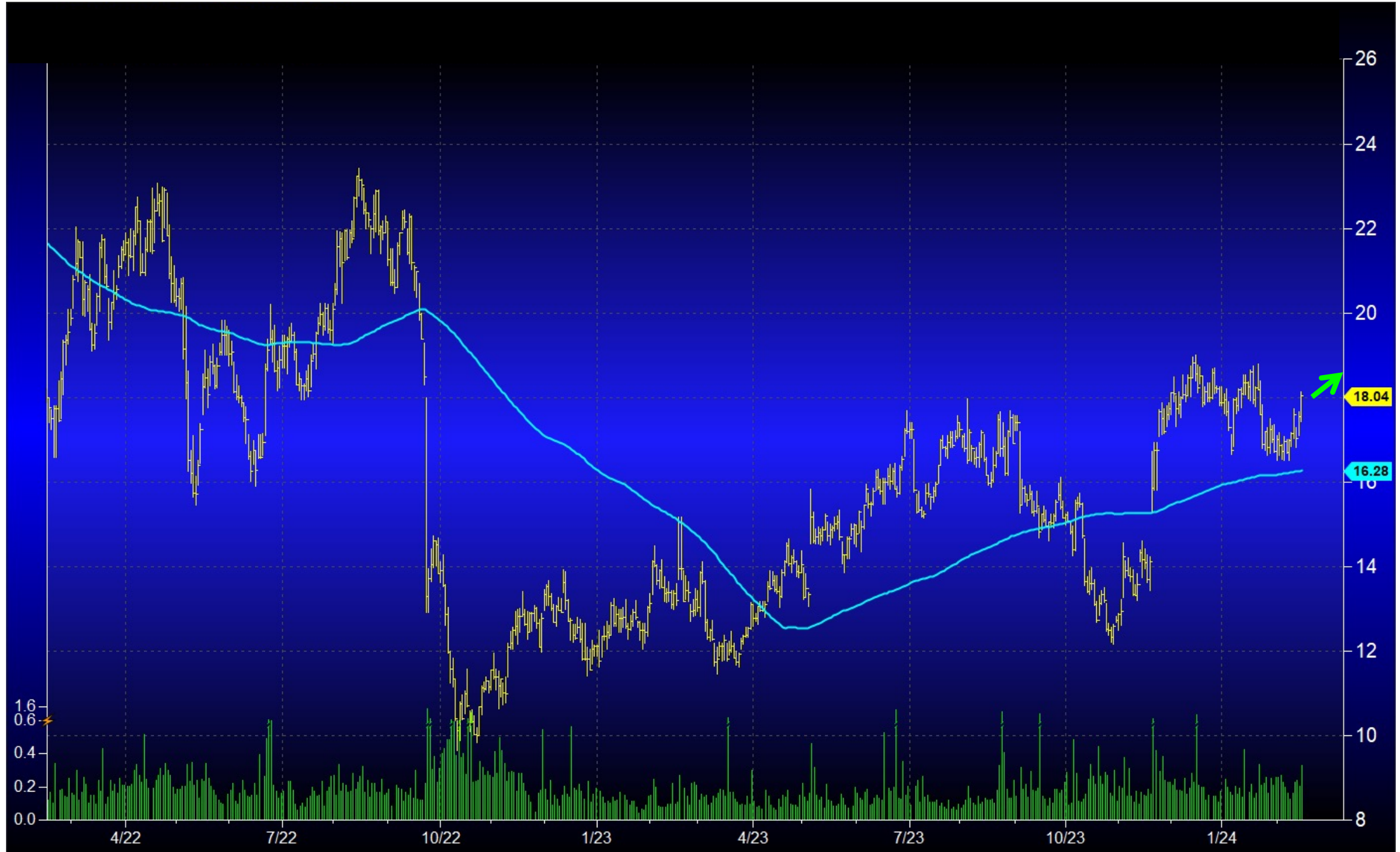
<u>Ticker</u>	<u>Company</u>	<u>Price</u>	<u>Sub Industry</u>	<u>Sector</u>	<u>Market Cap (billions)</u>
ABR	Arbor Realty Trust Inc	13.1	Mortgage REITs	Financials	2.473
AHCO	AdaptHealth Corp.	7.62	Health Care Providers & Services	Health Care	1.039
BXMT	Blackstone Mortgage Trust, Inc. Class A	20.2	Mortgage REITs	Financials	3.512
CCRN	Cross Country Healthcare, Inc.	21.3	Health Care Providers & Services	Health Care	0.747
CHUY	Chuy's Holdings, Inc.	34.3	Hotels Restaurants & Leisure	Consumer Discretionary	0.595
CRMT	America's Car-Mart, Inc.	65.5	Specialty Retail	Consumer Discretionary	0.419
CRNC	Cerence Inc.	16	Software	Information Technology	0.666
EHAB	Enhabit, Inc	9.59	Health Care Providers & Services	Health Care	0.481
GME	GameStop Corp. Class A	14.5	Specialty Retail	Consumer Discretionary	4.433
GOGO	Gogo Inc.	9.97	Wireless Telecommunication Services	Communication Services	1.285
MCS	Marcus Corporation	14.6	Entertainment	Communication Services	0.454
PAG	Penske Automotive Group, Inc.	151	Specialty Retail	Consumer Discretionary	10.182
PCRX	Pacira Biosciences, Inc.	29.7	Pharmaceuticals	Health Care	1.377
QDEL	QuidelOrtho Corporation	44	Health Care Equipment & Supplies	Health Care	2.939
SLP	Simulations Plus, Inc.	42.1	Health Care Technology	Health Care	0.841
SMTC	Semtech Corporation	19.9	Semiconductors & Equipment	Information Technology	1.282
STAA	STAAR Surgical Company	31.3	Health Care Equipment & Supplies	Health Care	1.527
TMST	TimkenSteel Corp	21	Metals & Mining	Materials	0.905
VREX	Varex Imaging Corporation	17.4	Health Care Equipment & Supplies	Health Care	0.706

Short Interest **BUYS**

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

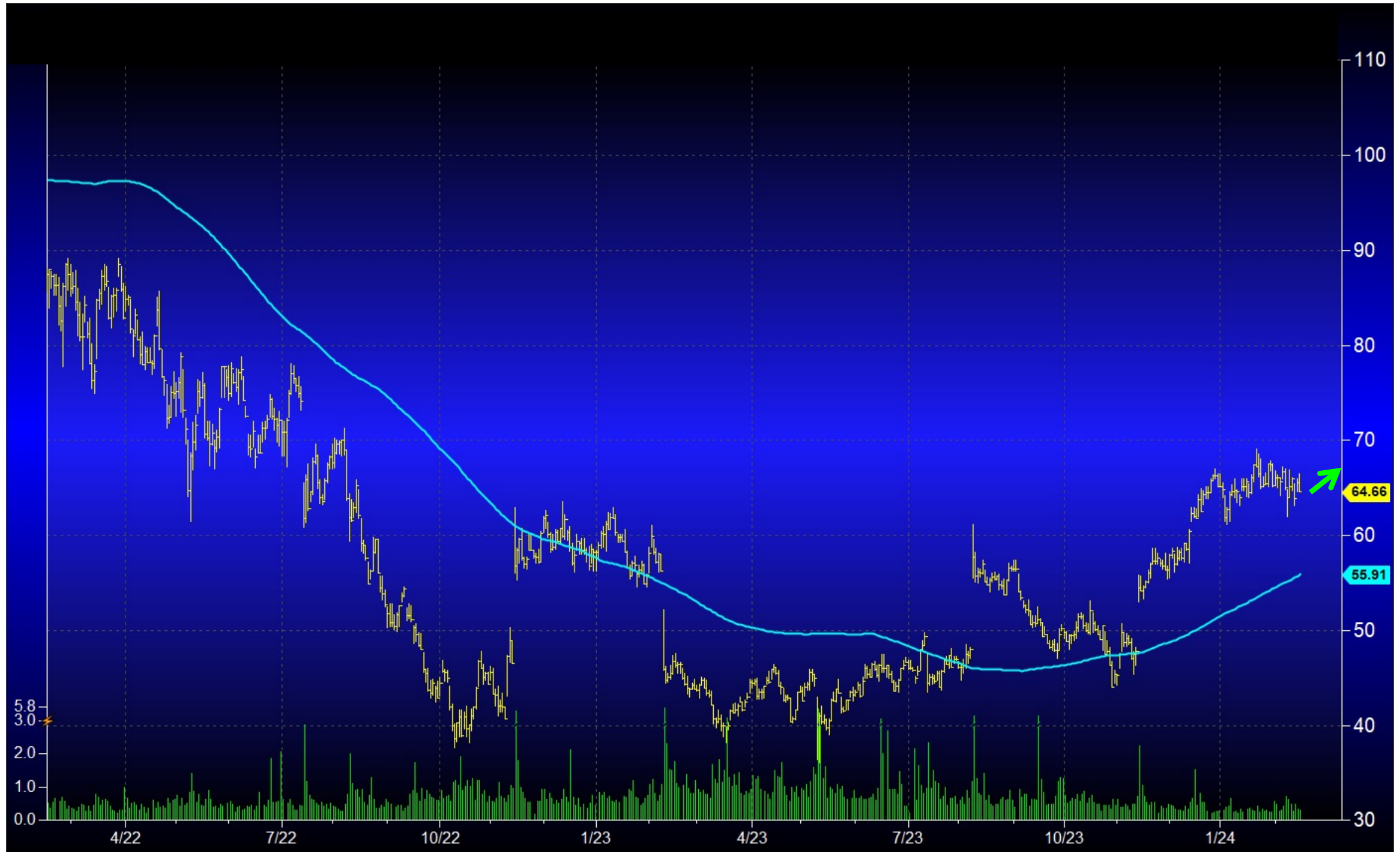
FACTOR: Short Interest

BUY: Artivion (AORT)



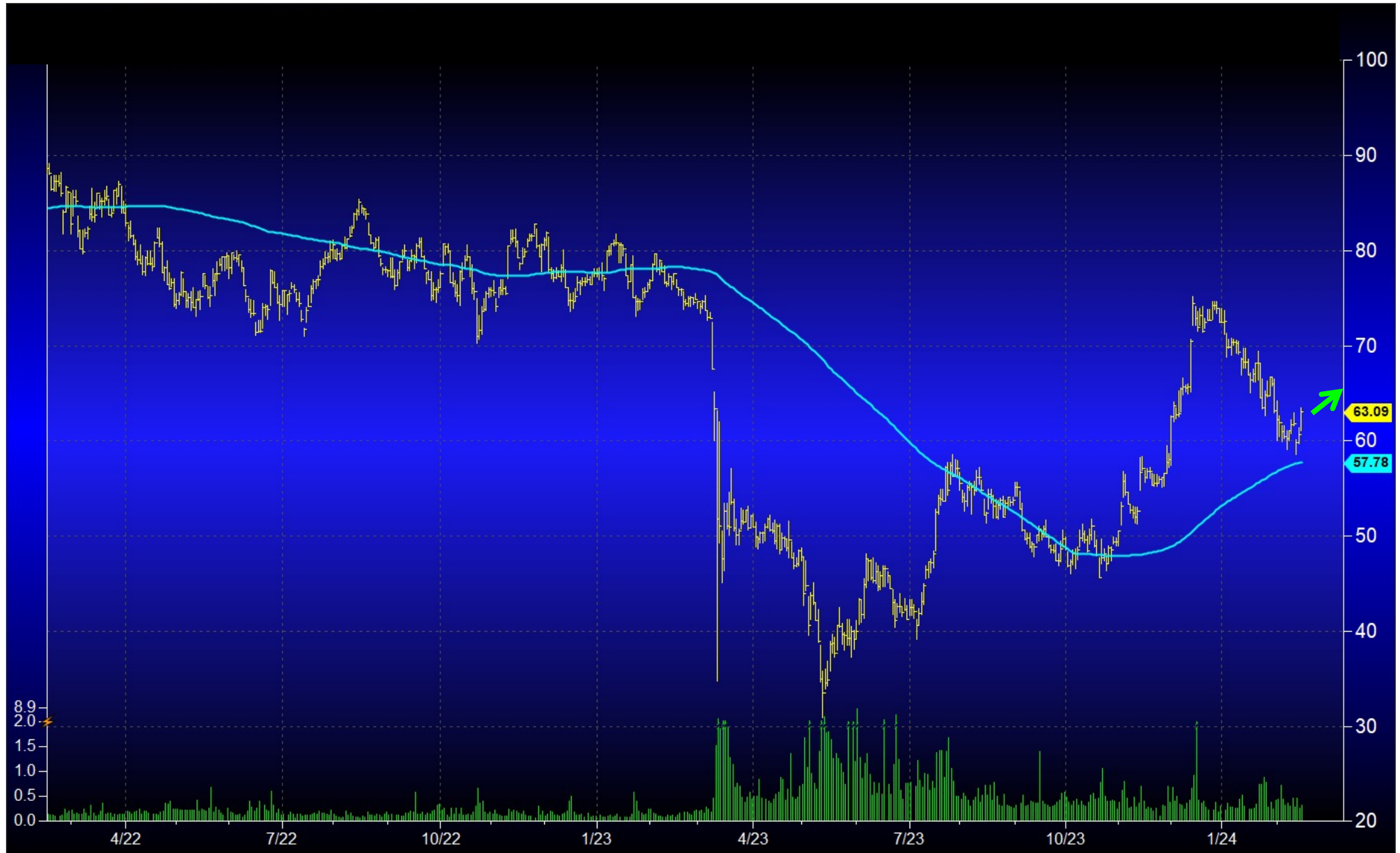
FACTOR: Short Interest

BUY: Azena (AZTA)



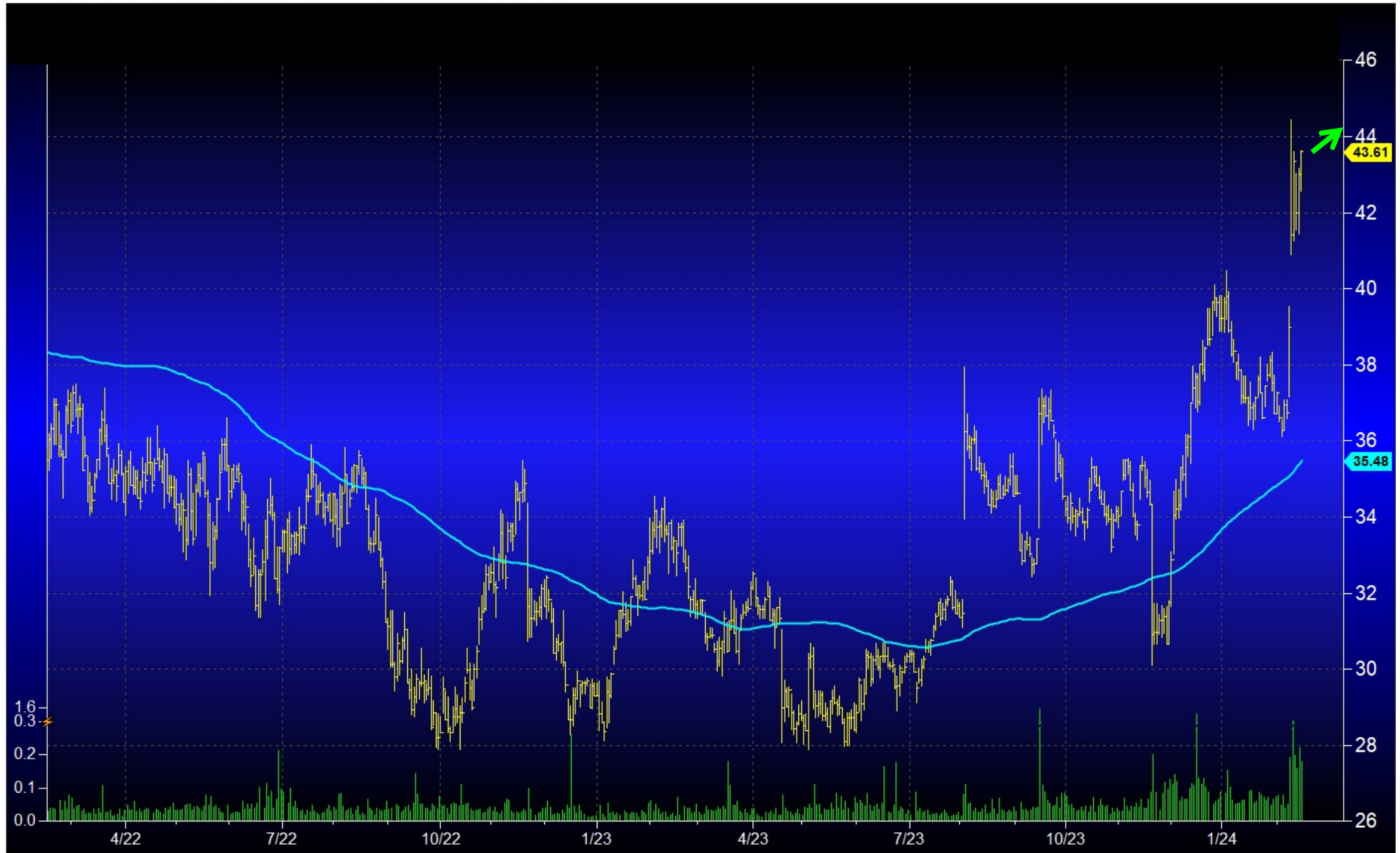
FACTOR: Short Interest

BUY: Bank of Hawaii Corp (BOH)



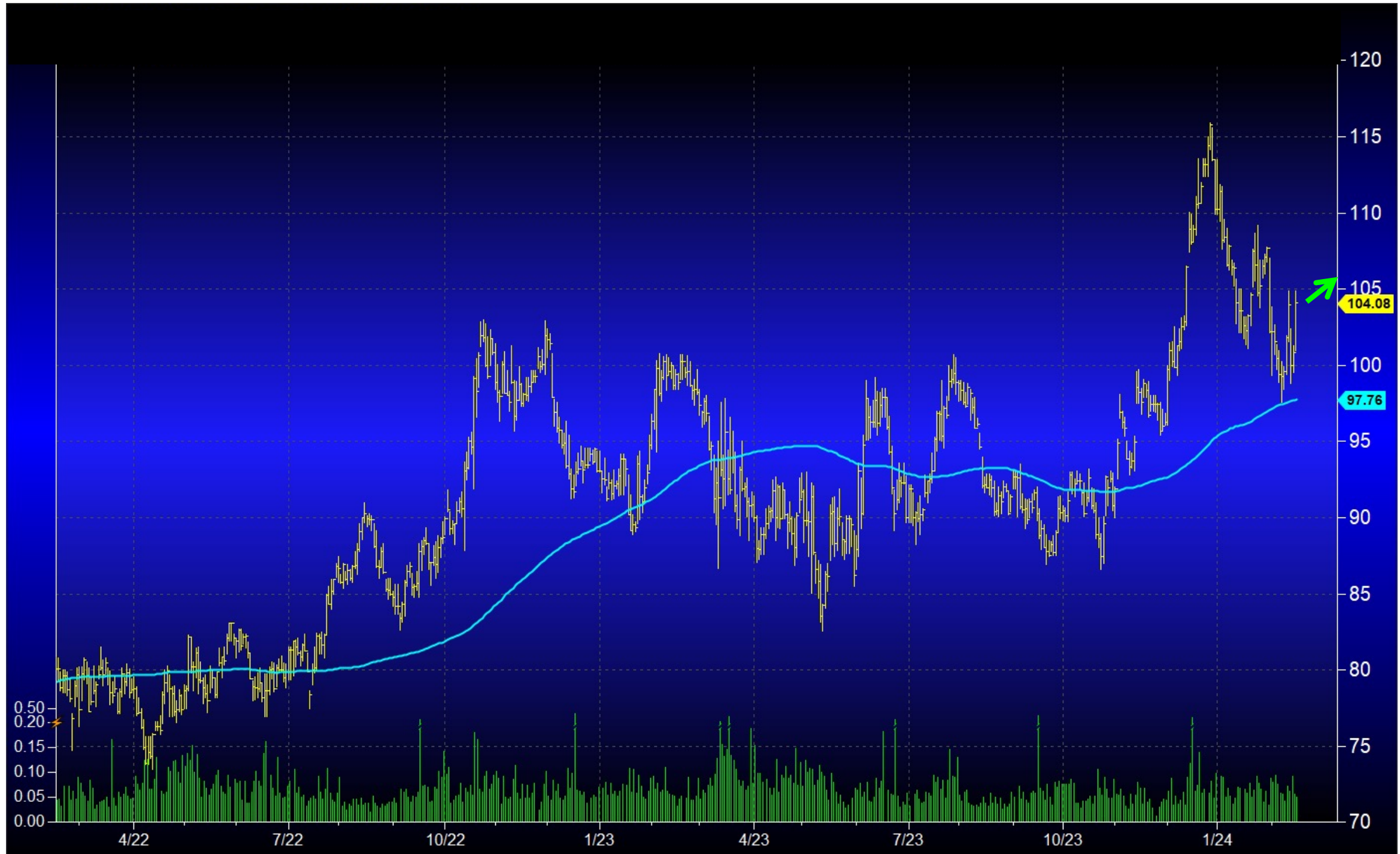
FACTOR: Short Interest

BUY: Central Garden & Pet Company (CENT)



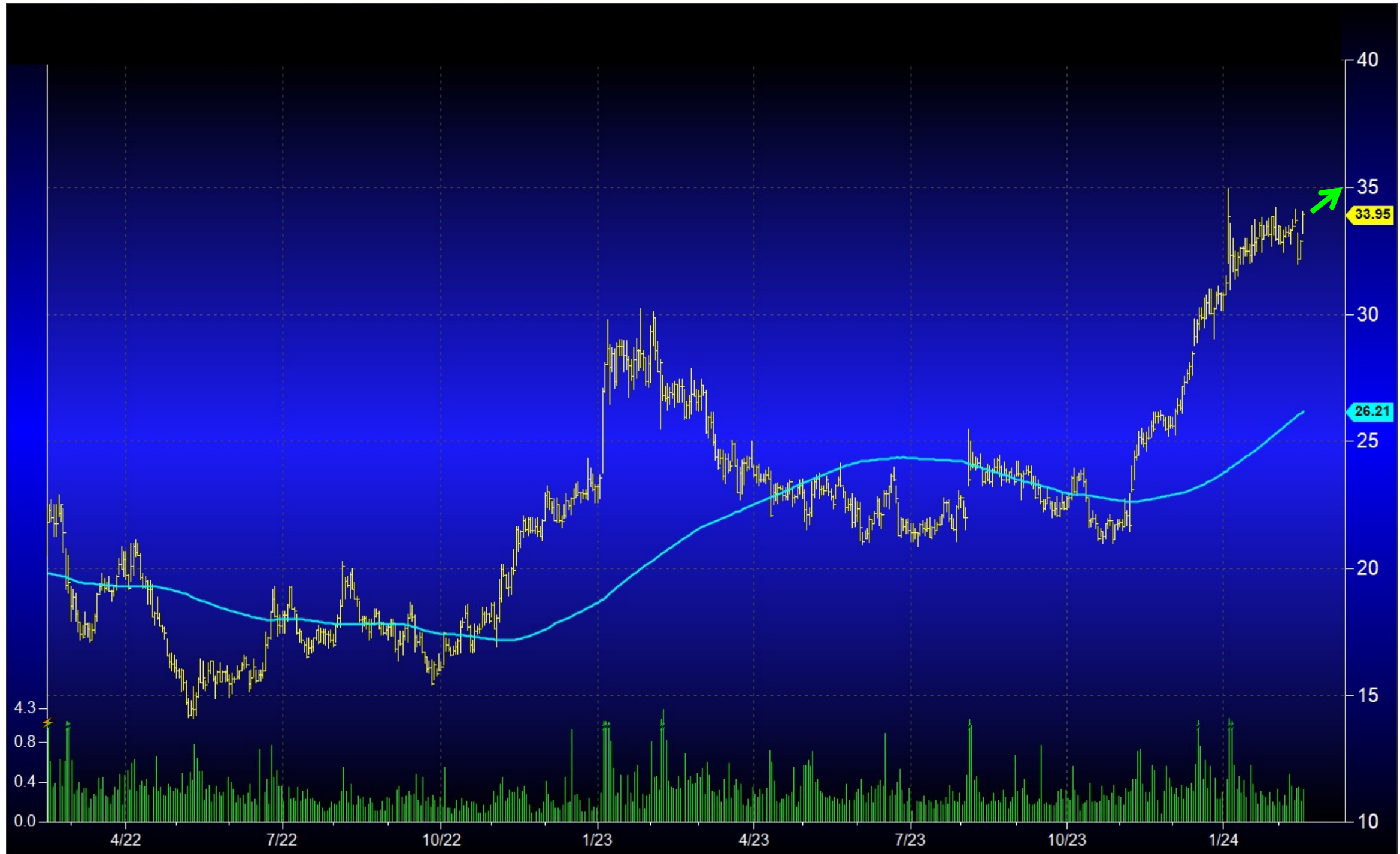
FACTOR: Short Interest

BUY: City Holding Company (CHCO)



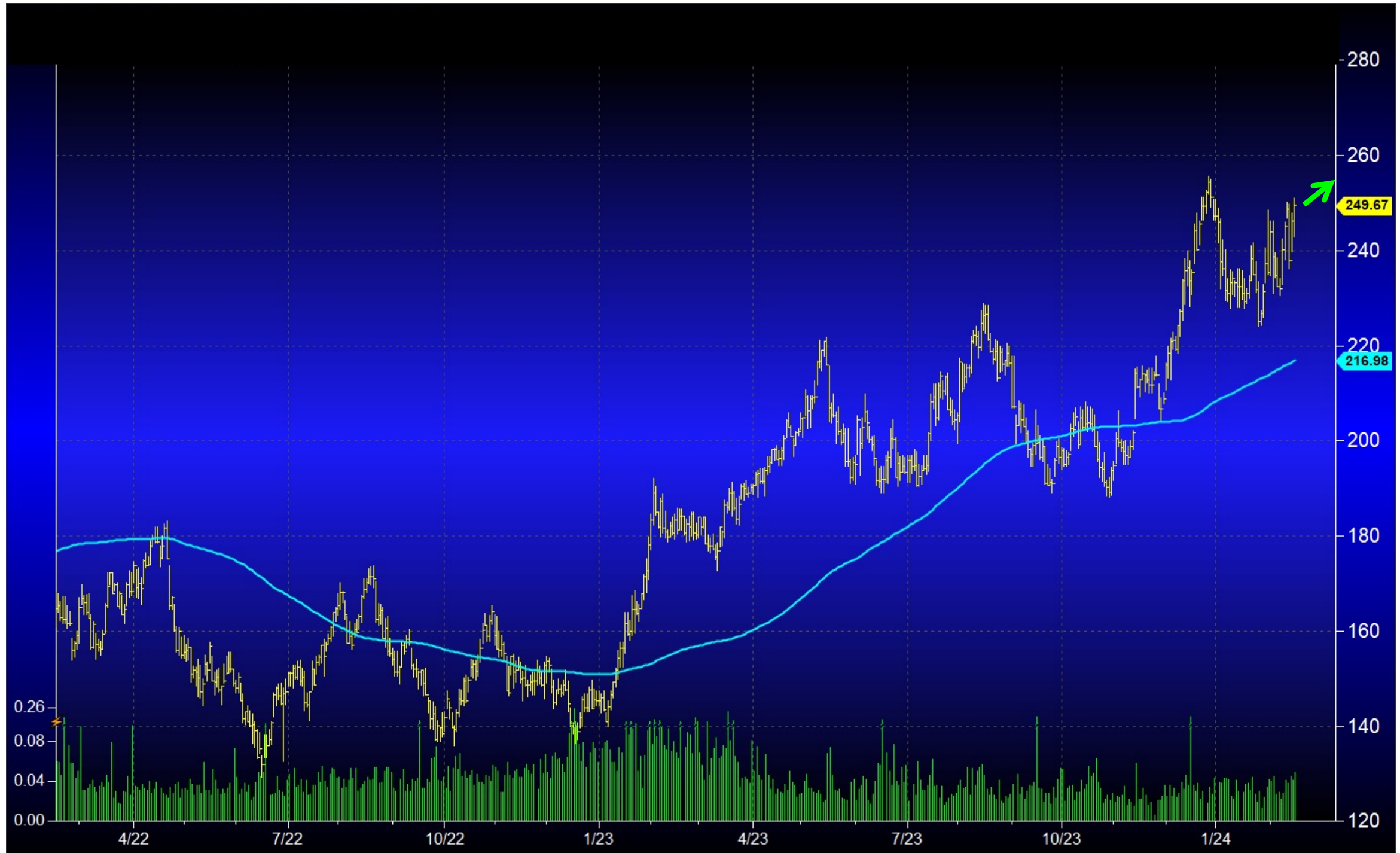
FACTOR: Short Interest

BUY: Collegium Pharmaceutical (COLL)



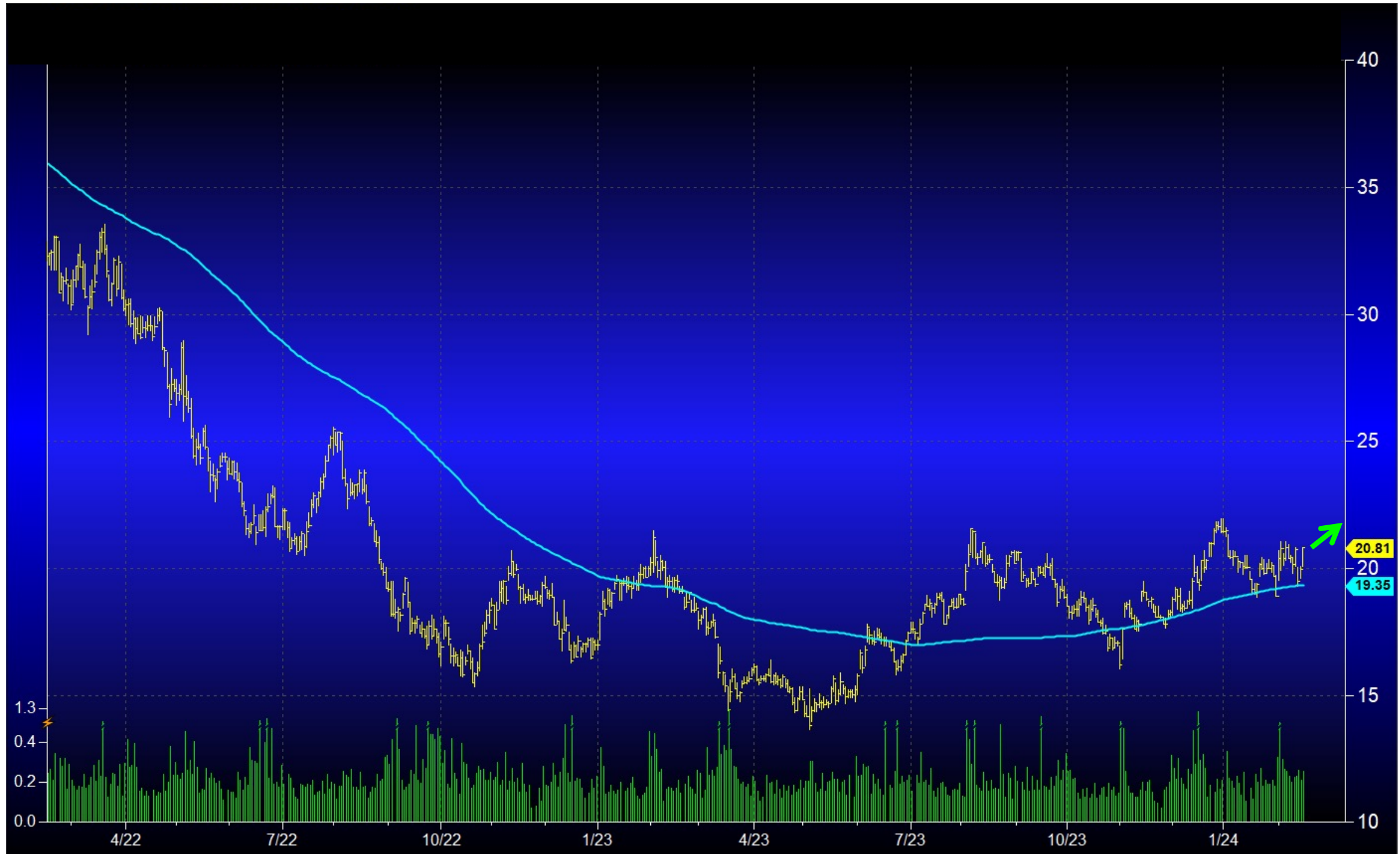
FACTOR: Short Interest

BUY: CorVel Corporation (CRVL)



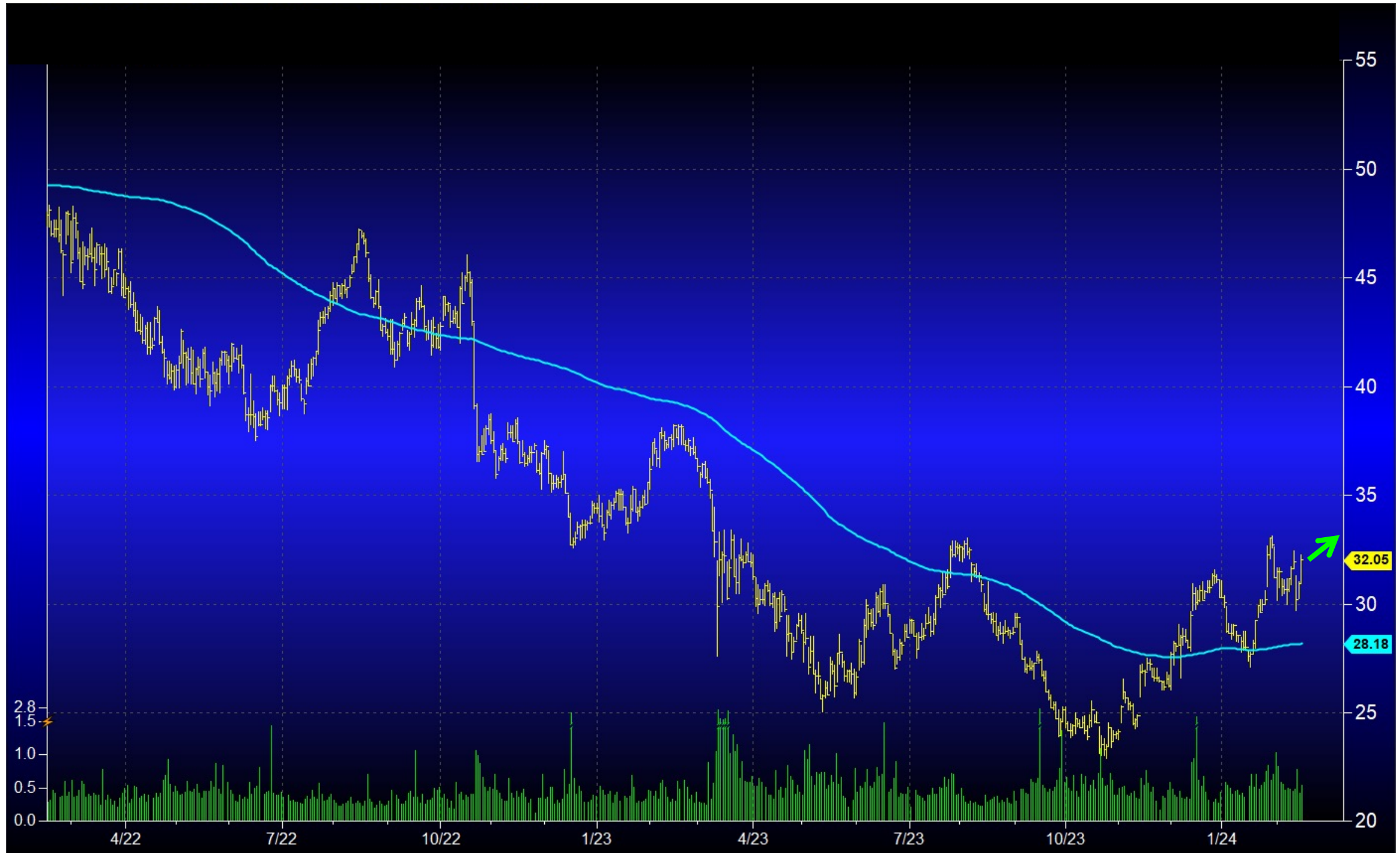
FACTOR: Short Interest

BUY: Deluxe Corporation (DLX)



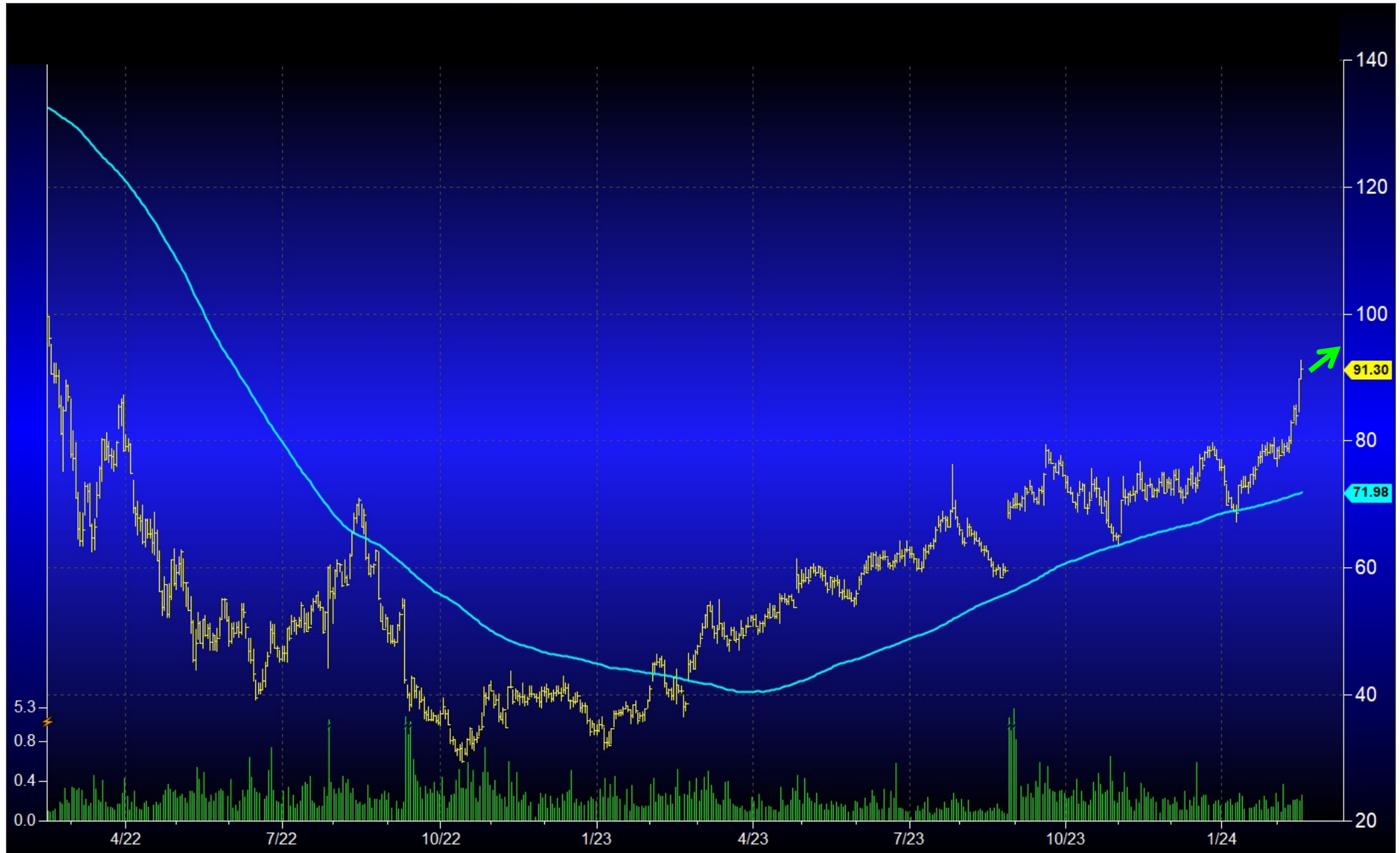
FACTOR: Short Interest

BUY: First Financial Bankshares (FFIN)



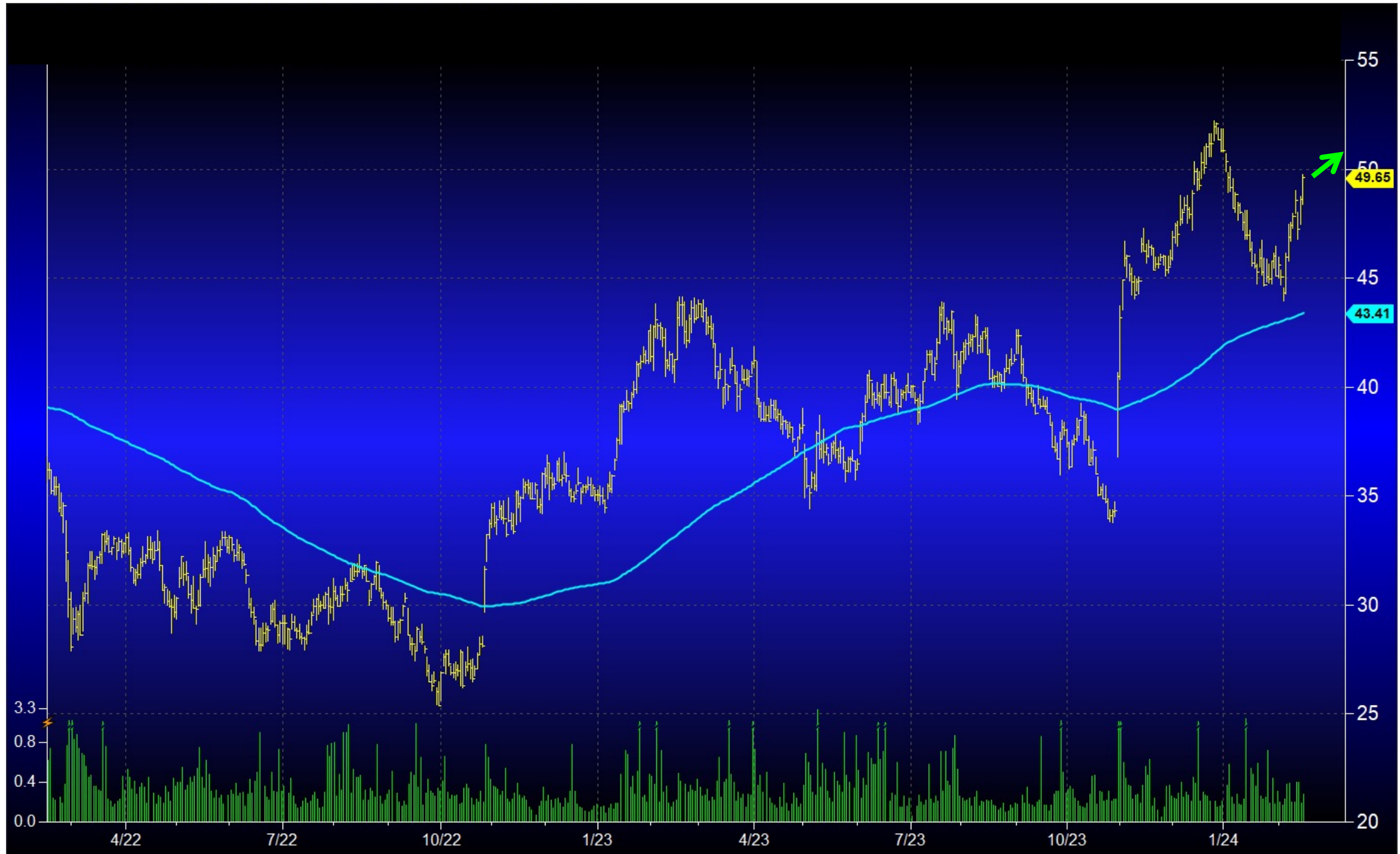
FACTOR: Short Interest

BUY: Goosehead Insurance (GSHD)



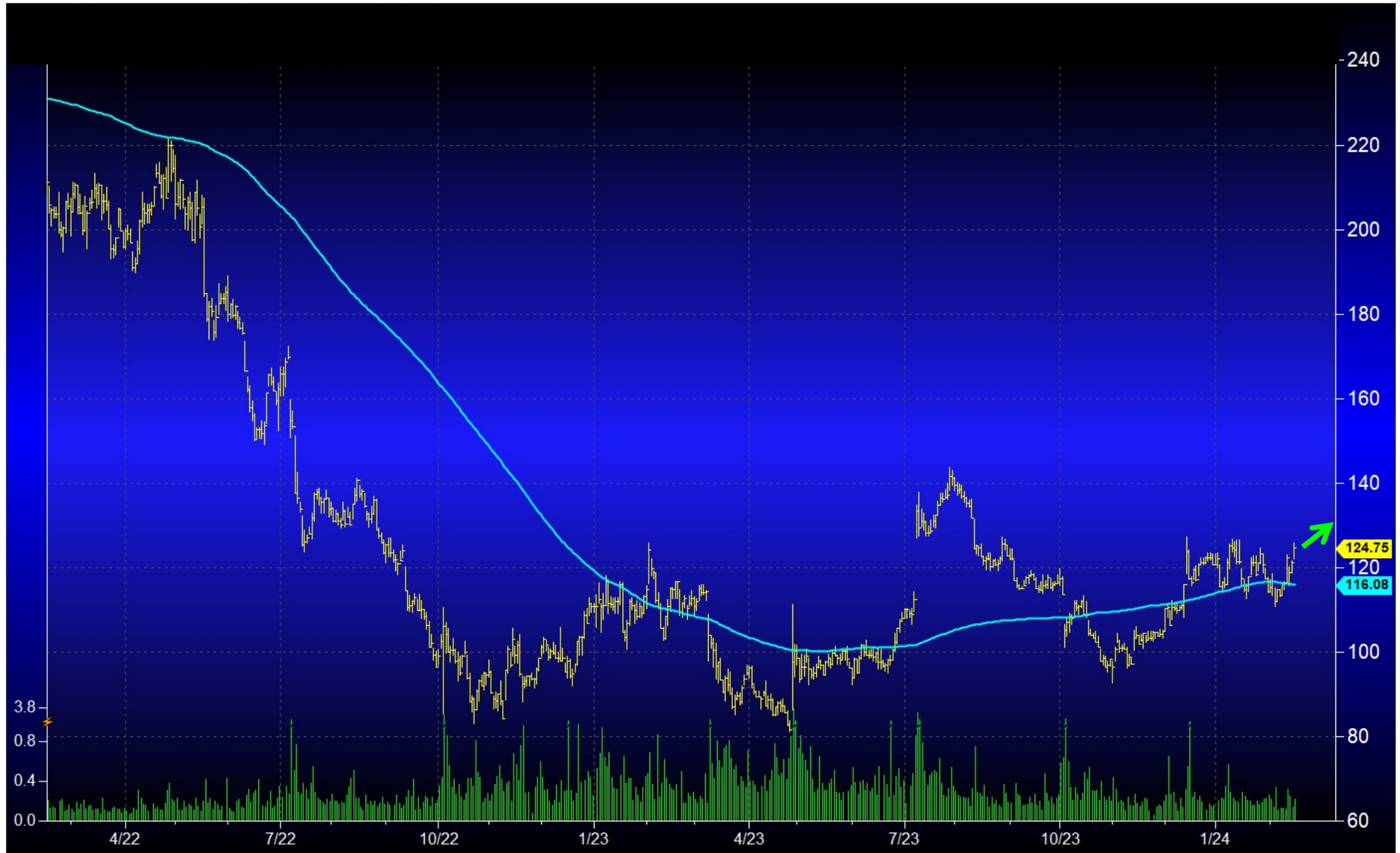
FACTOR: Short Interest

BUY: Granite Construction Incorporated (GVA)



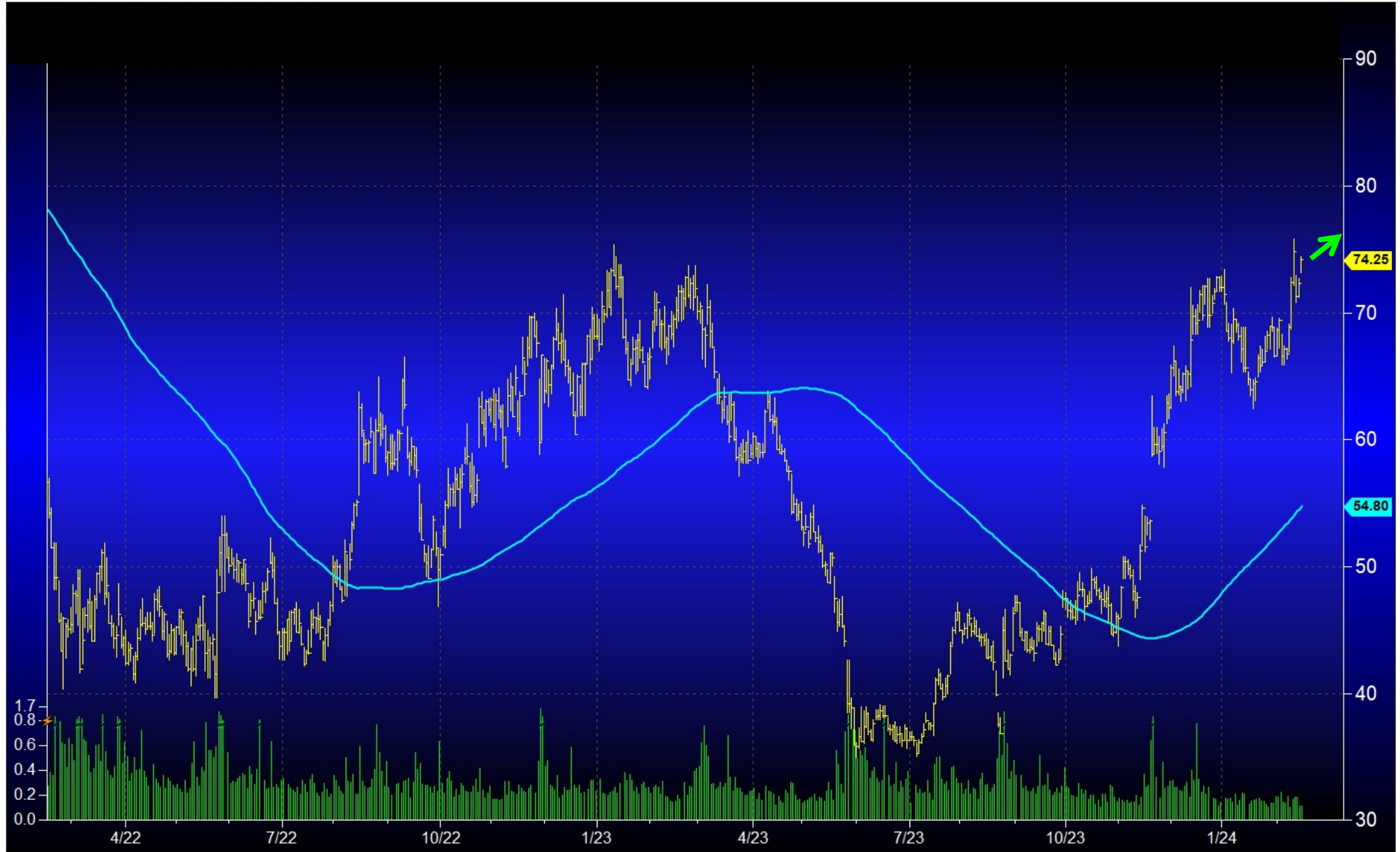
FACTOR: Short Interest

BUY: Helen of Troy Limited (HELE)



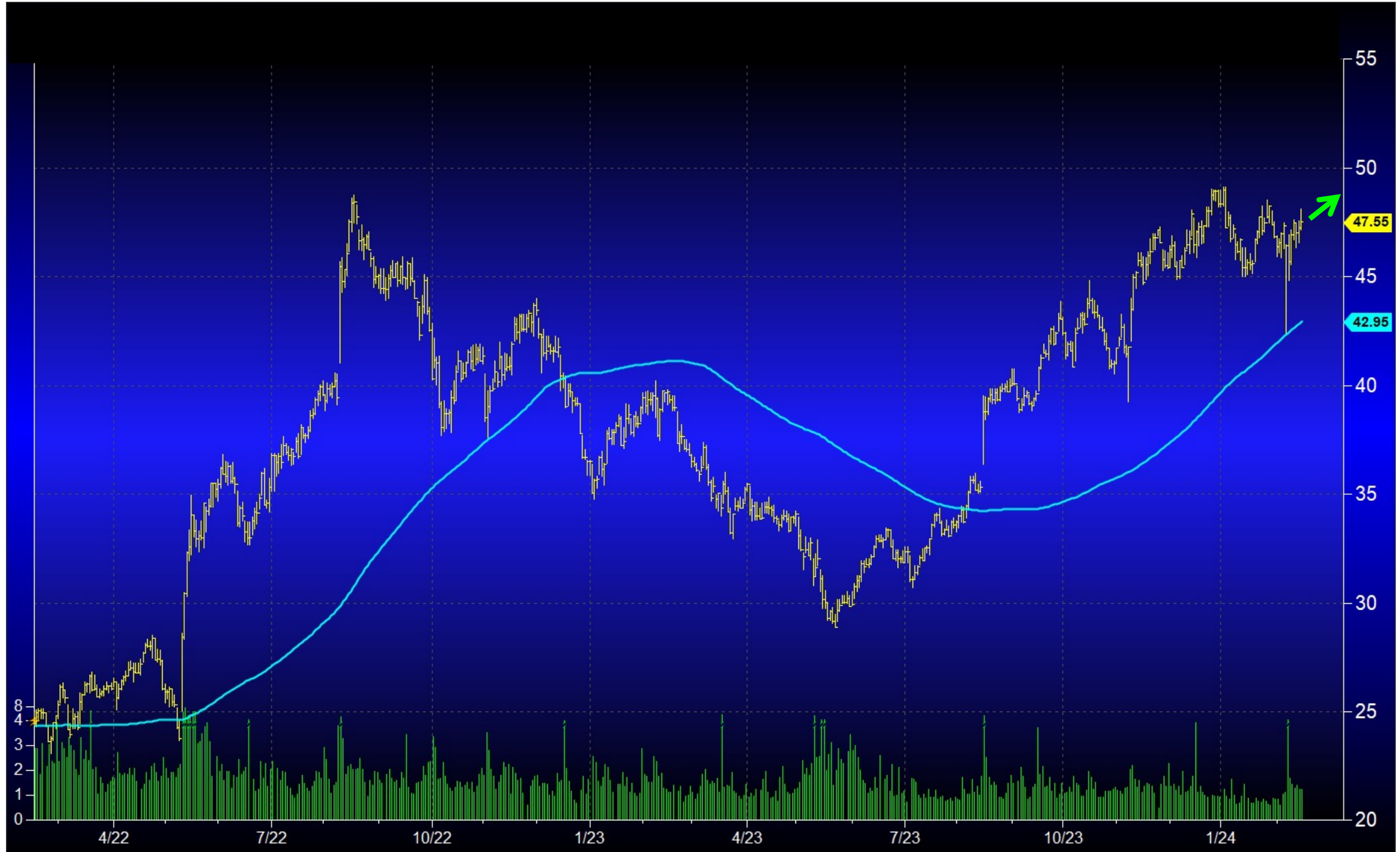
FACTOR: Short Interest

BUY: Hibbett (HIBB)



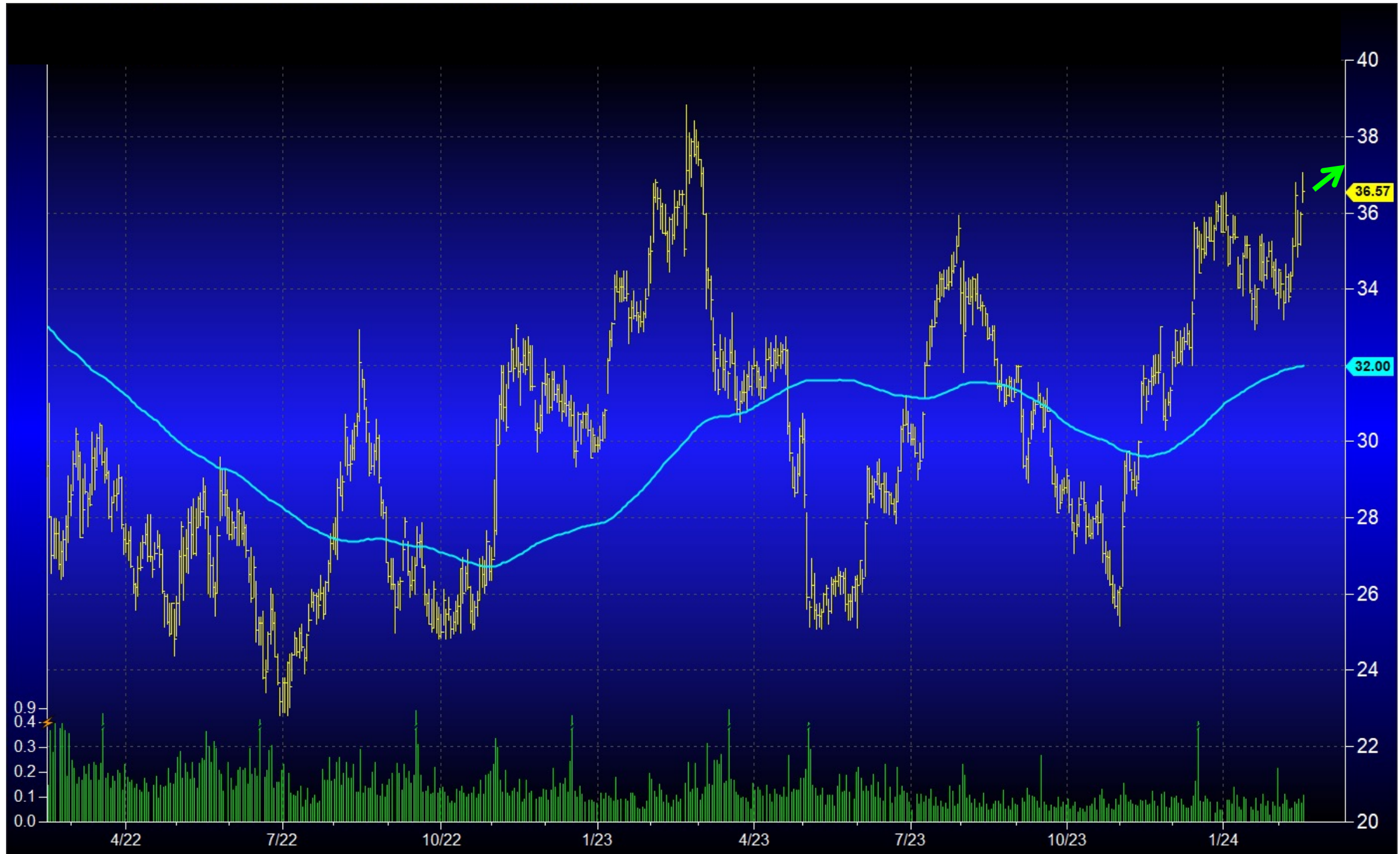
FACTOR: Short Interest

BUY: H&R Block (HRB)



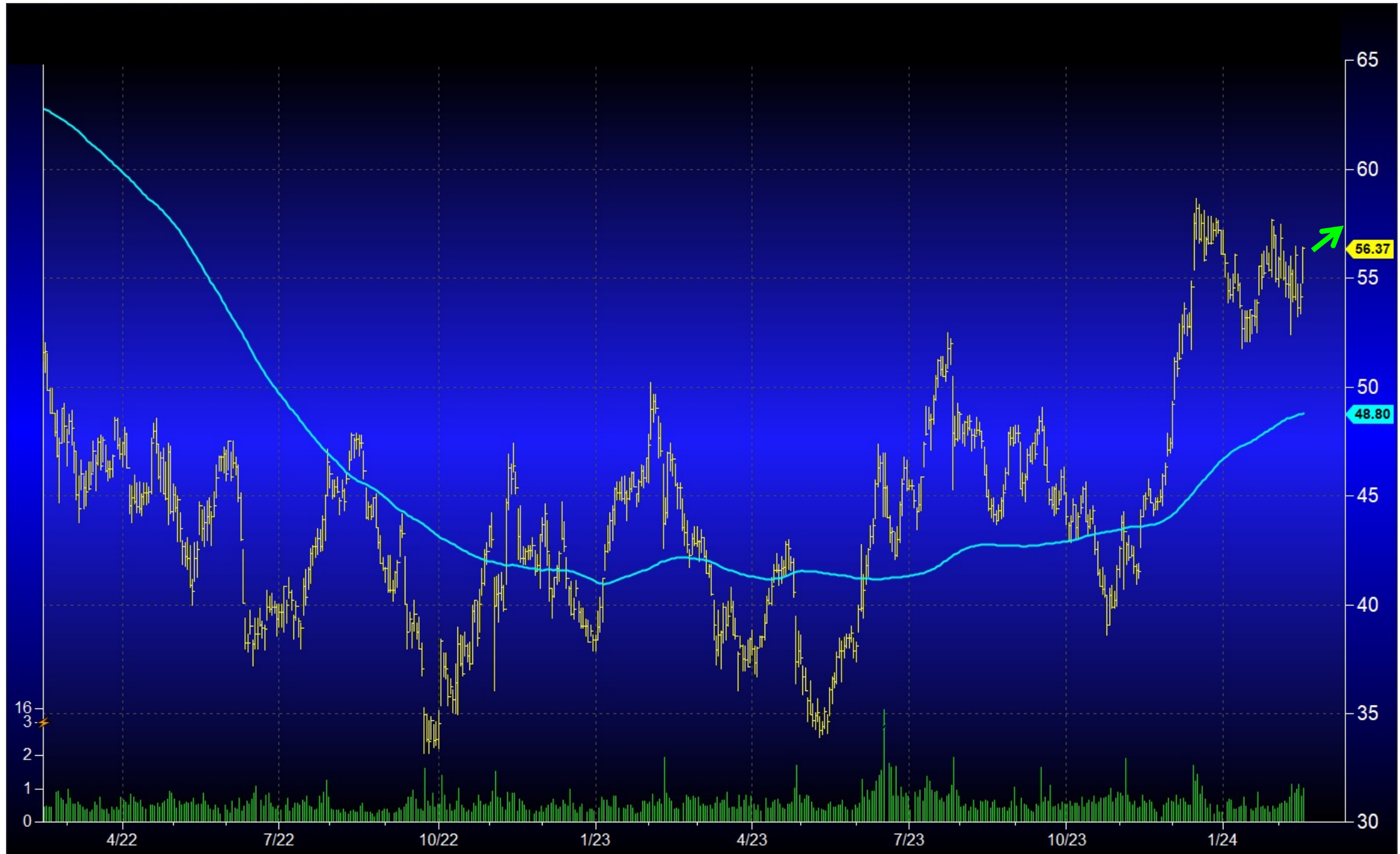
FACTOR: Short Interest

BUY: Haverty Furniture Companies (HVT)



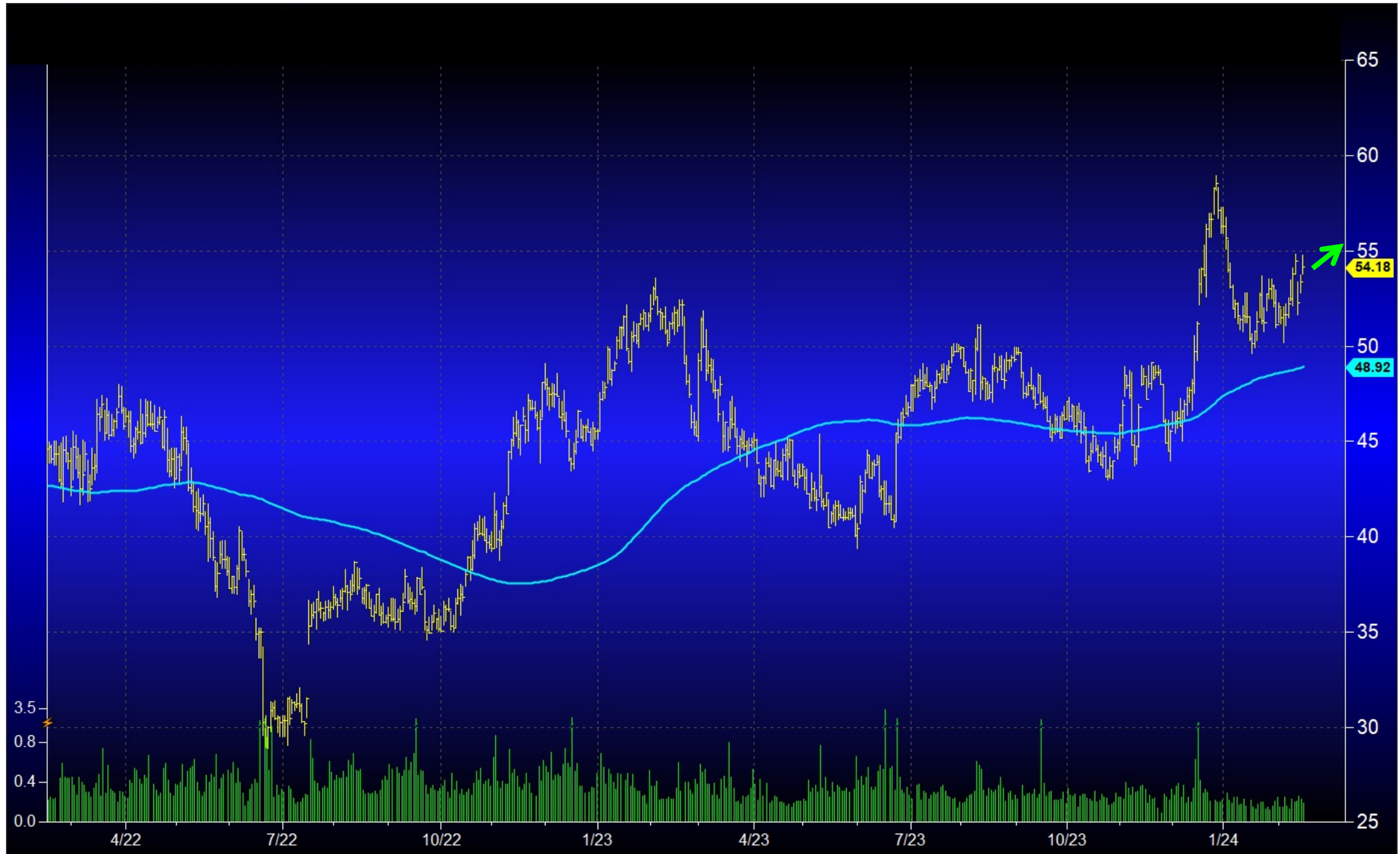
FACTOR: Short Interest

BUY: Moelis & Co. (MC)



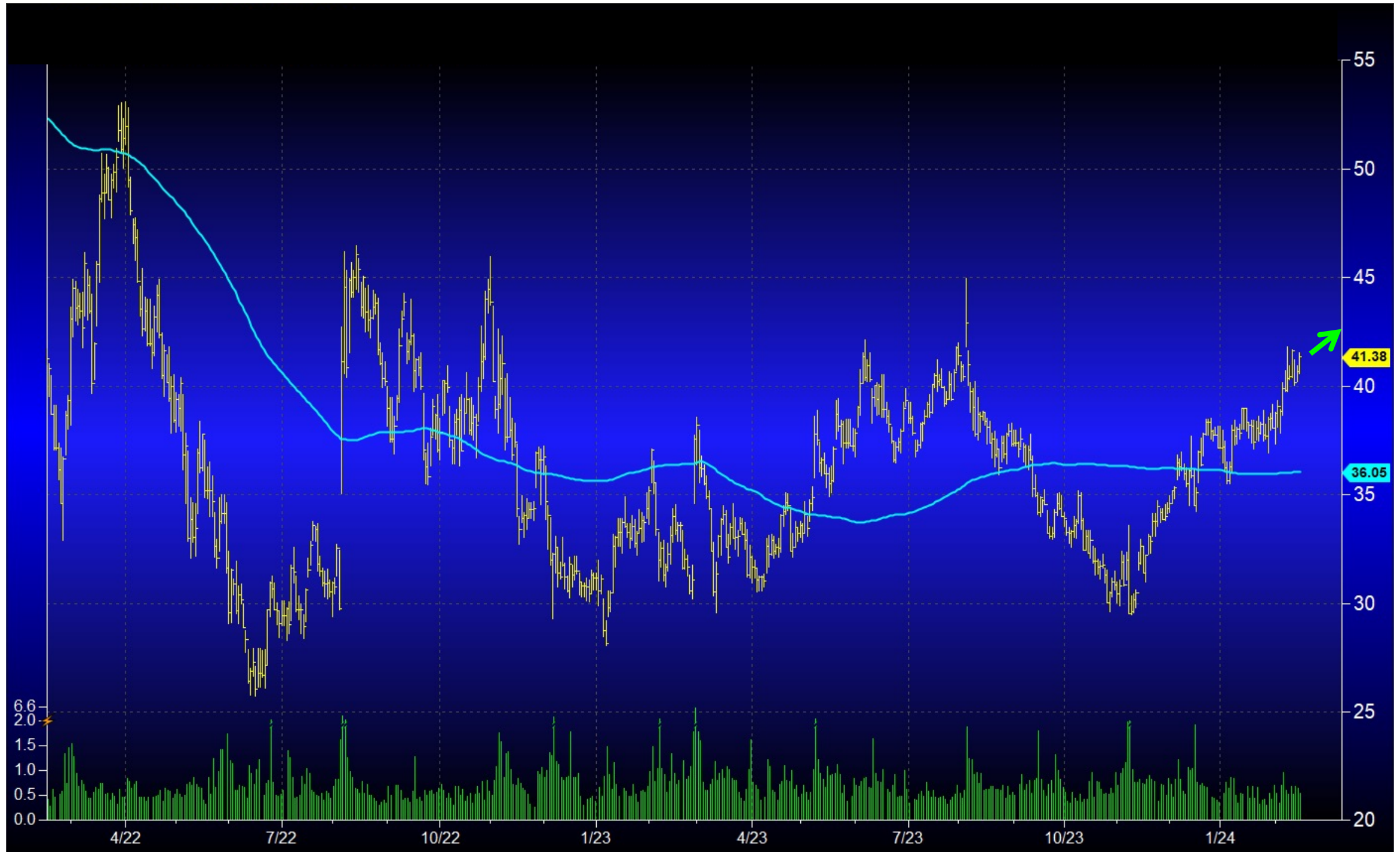
FACTOR: Short Interest

BUY: ODP Corporation (ODP)



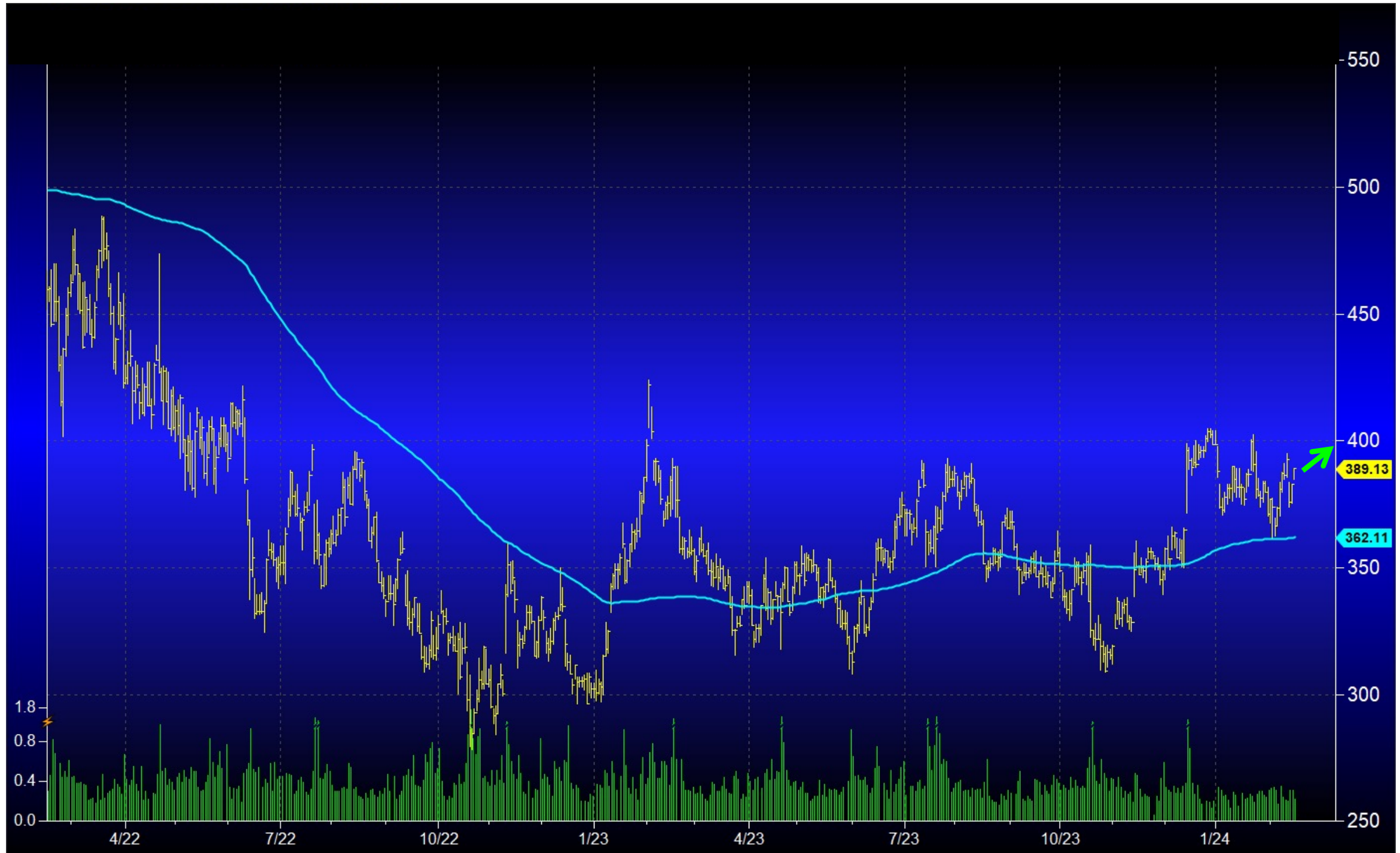
FACTOR: Short Interest

BUY: Progyny (PGNY)



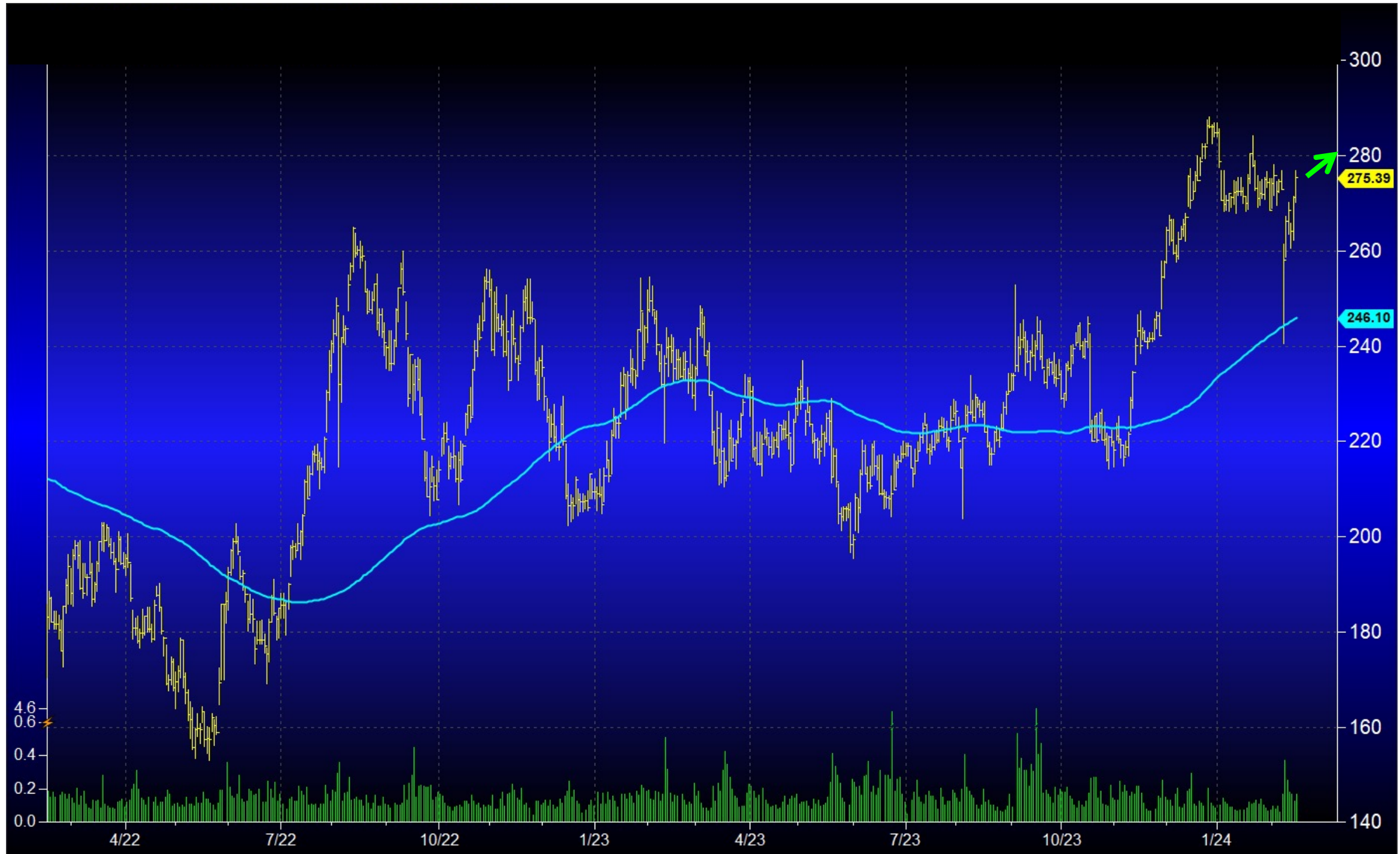
FACTOR: Short Interest

BUY: Pool Corporation (POOL)



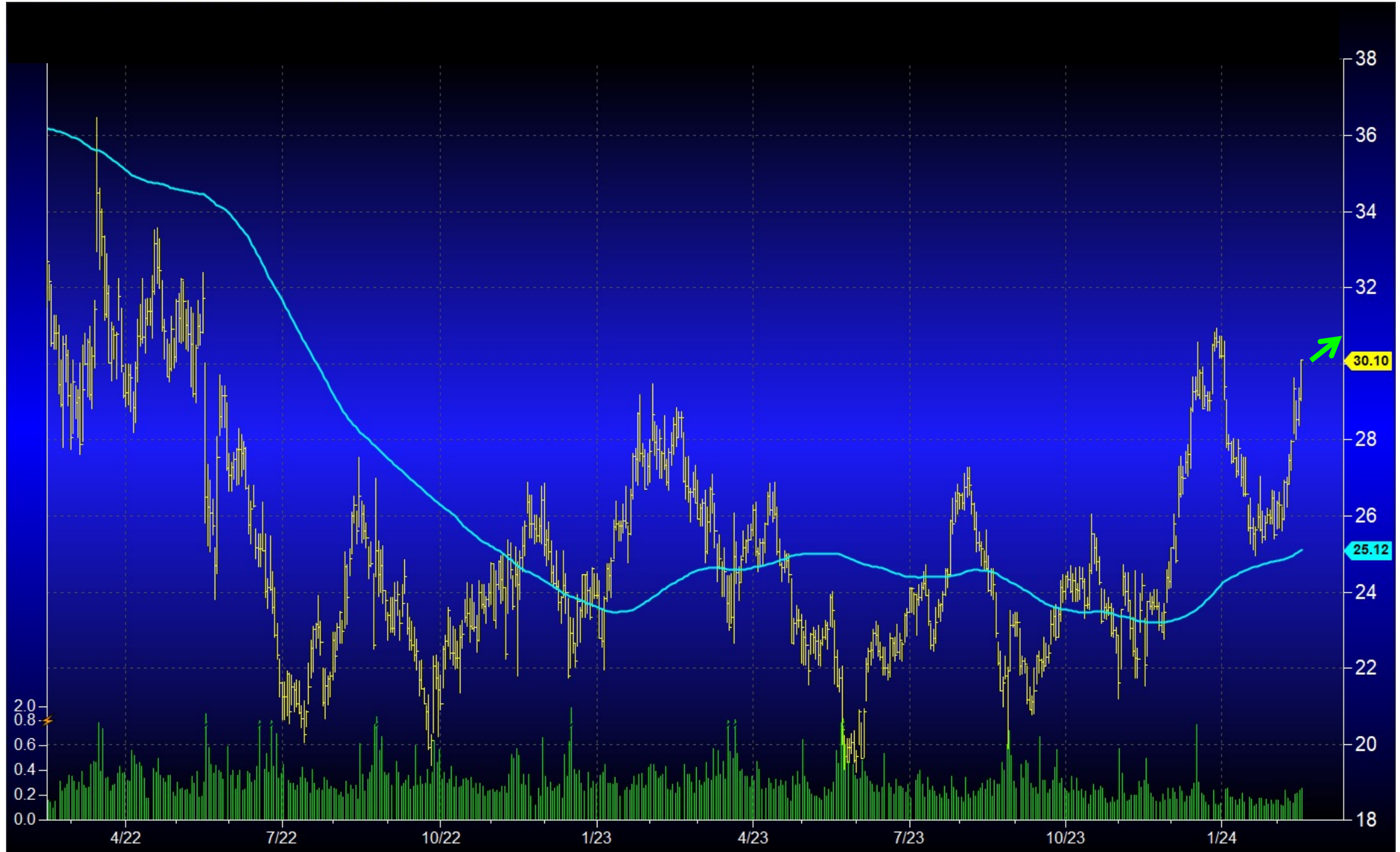
FACTOR: Short Interest

BUY: RBC Bearings Incorporated (RBC)



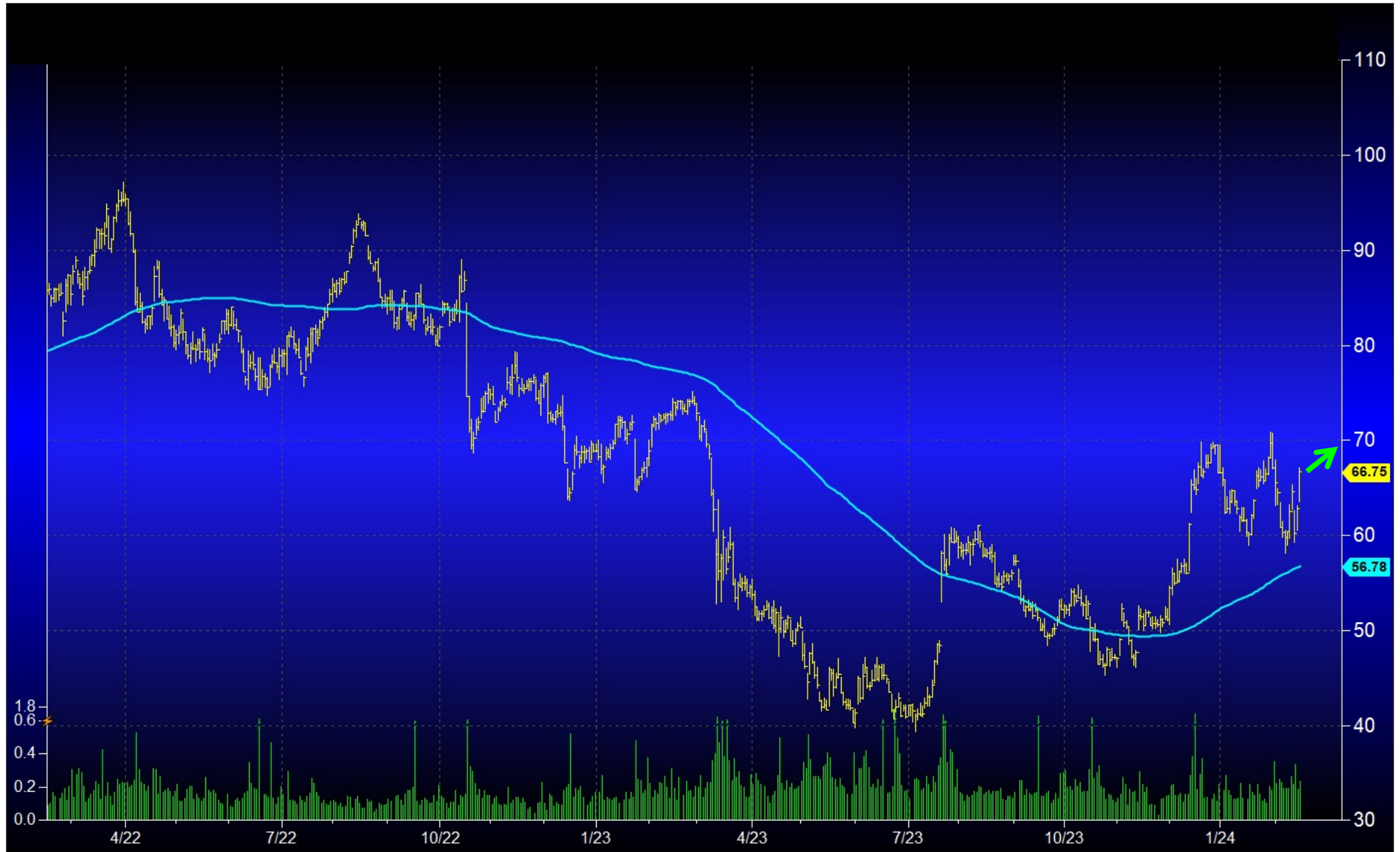
FACTOR: Short Interest

BUY: Shoe Carnival (SCVL)



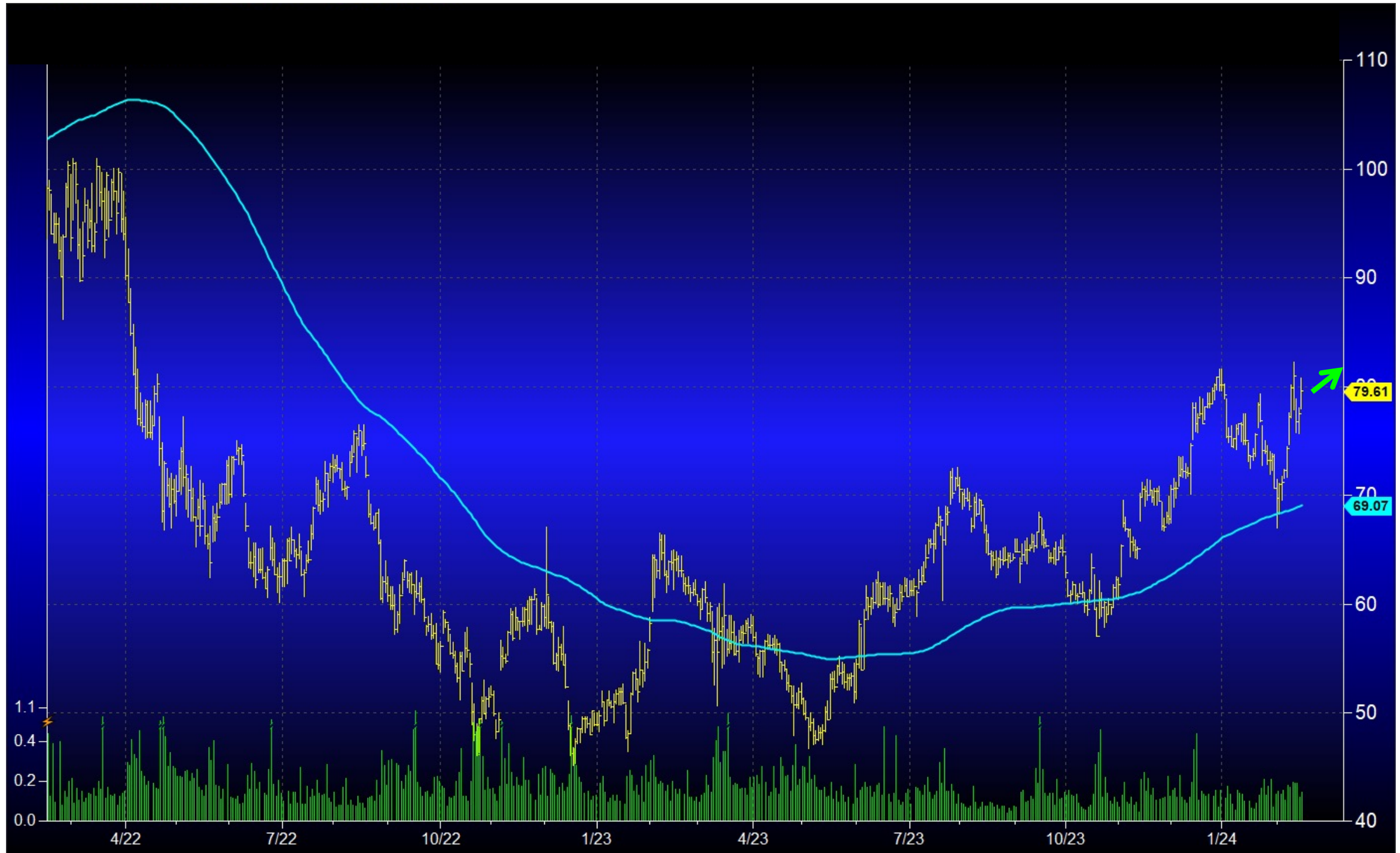
FACTOR: Short Interest

BUY: ServisFirst Bancshares (SFBS)



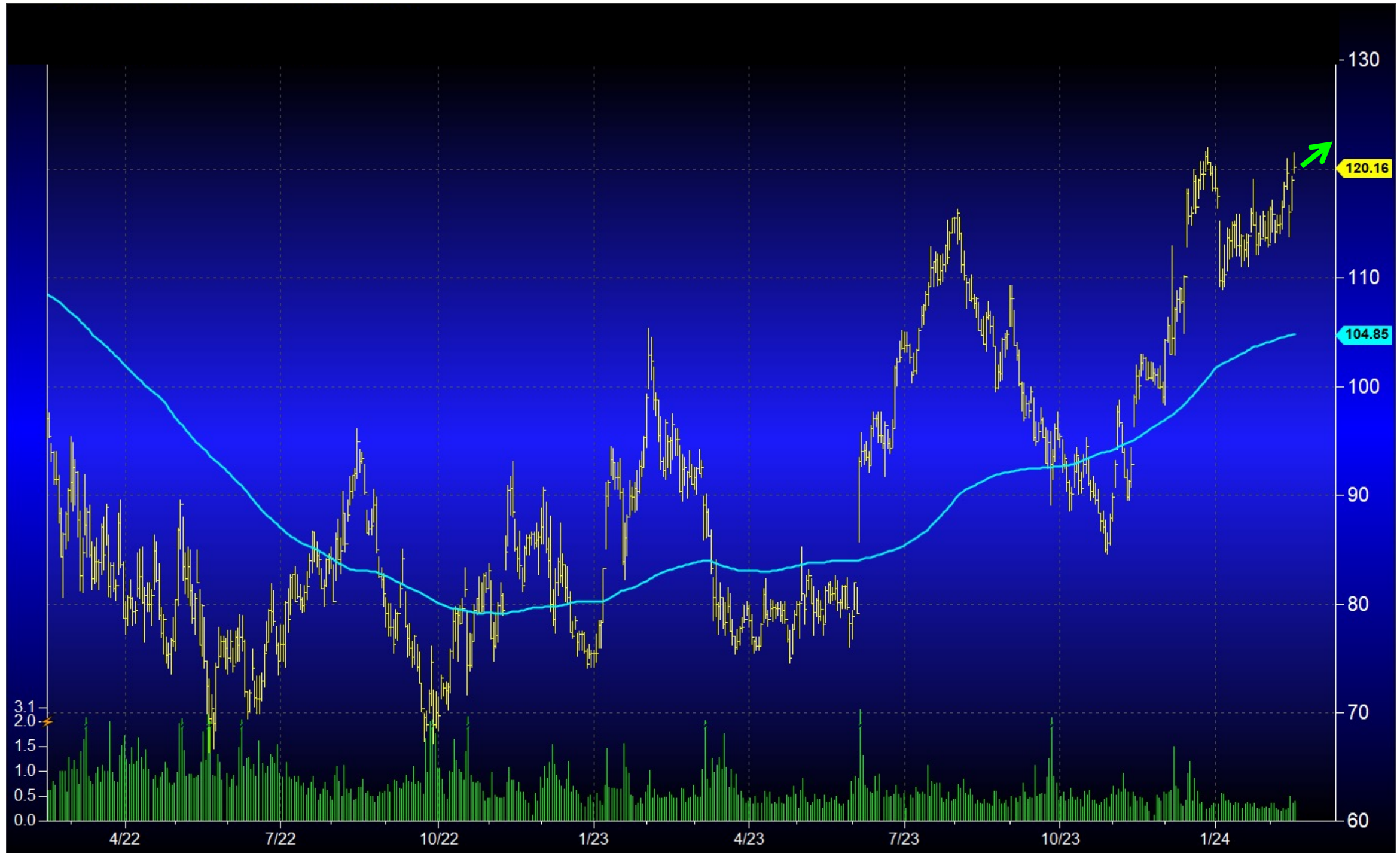
FACTOR: Short Interest

BUY: Triumph Financial (TFIN)



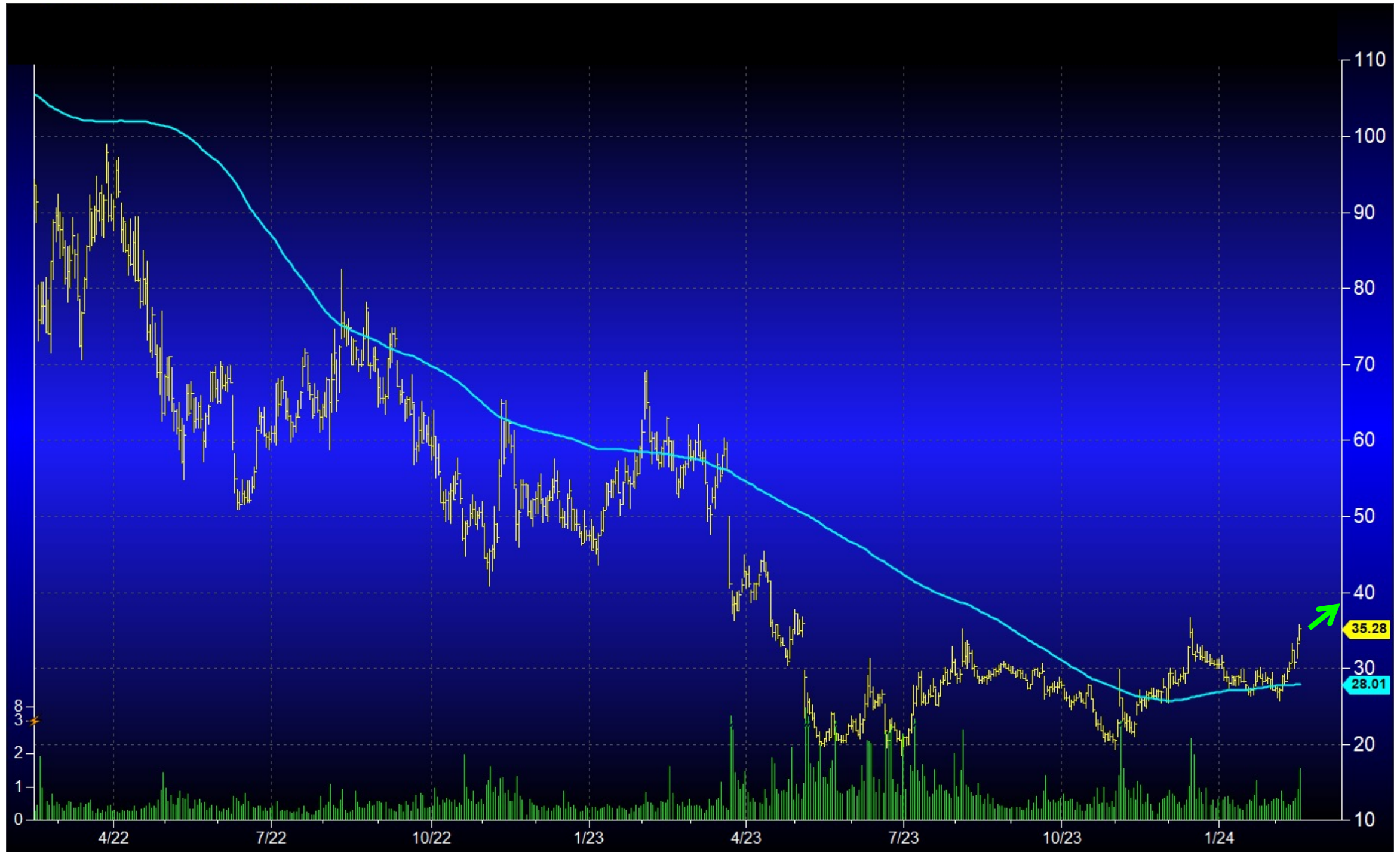
FACTOR: Short Interest

BUY: Thor Industries (THO)



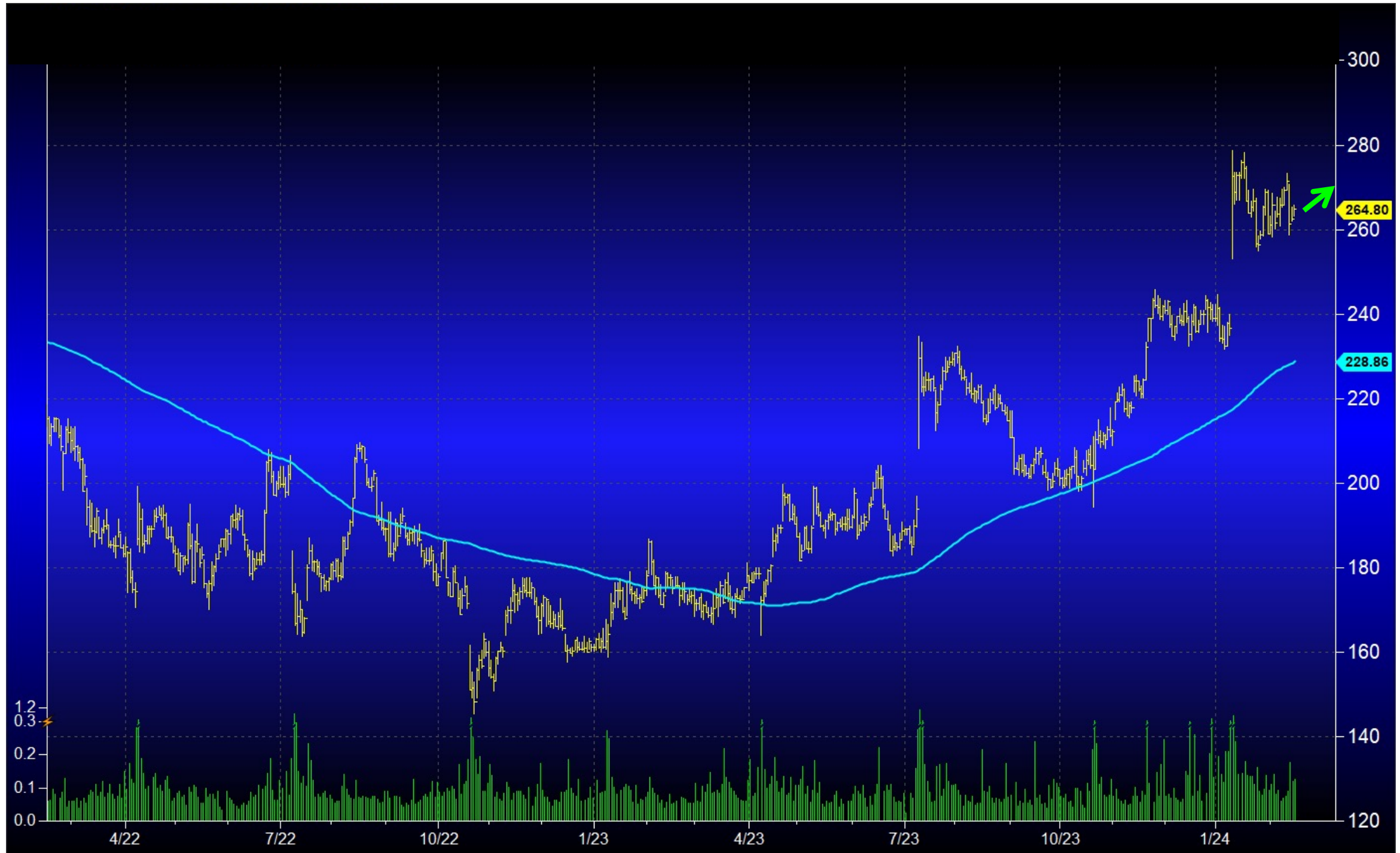
FACTOR: Short Interest

BUY: Trupanion (TRUP)



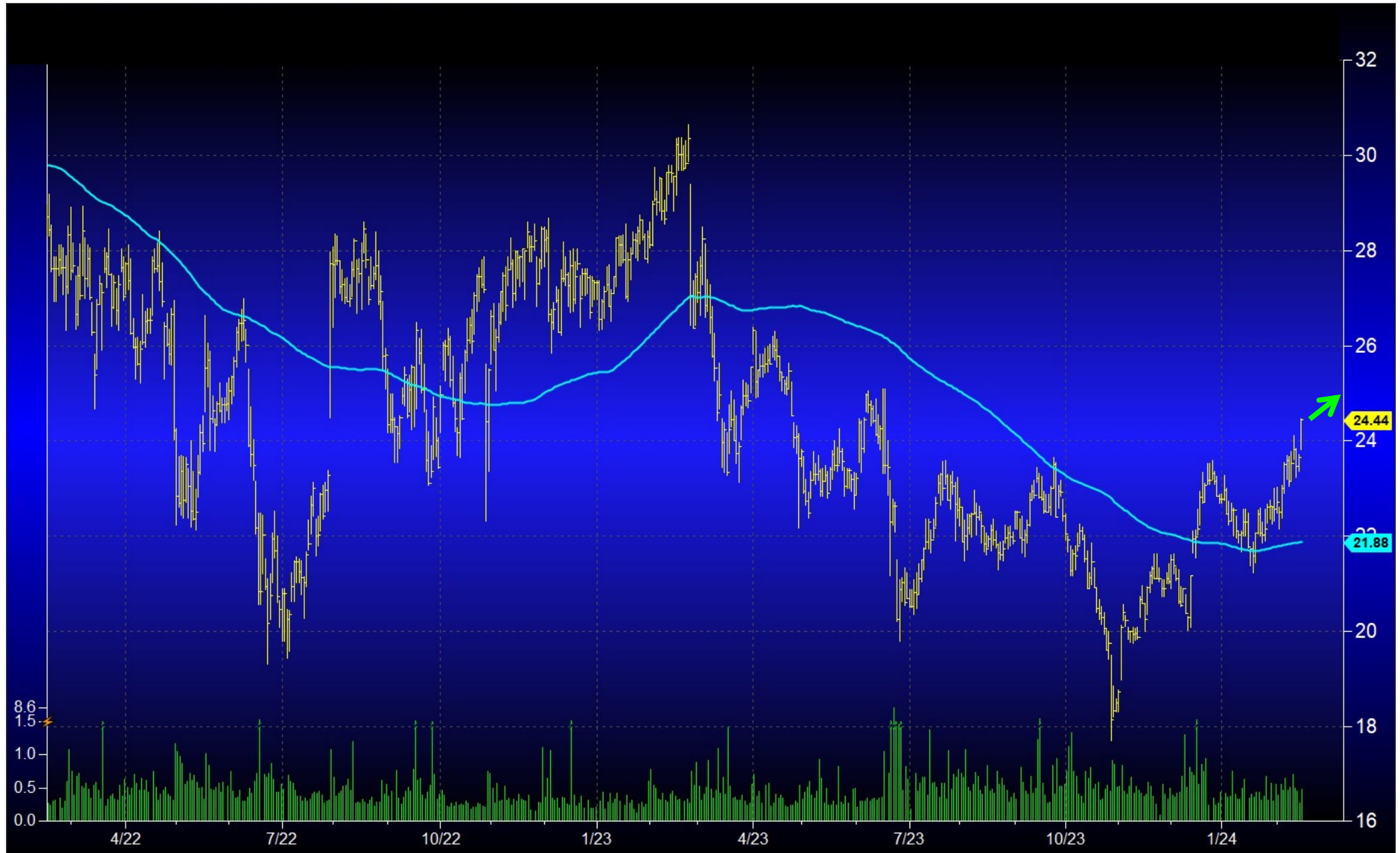
FACTOR: Short Interest

BUY: WD-40 Company (WDFC)



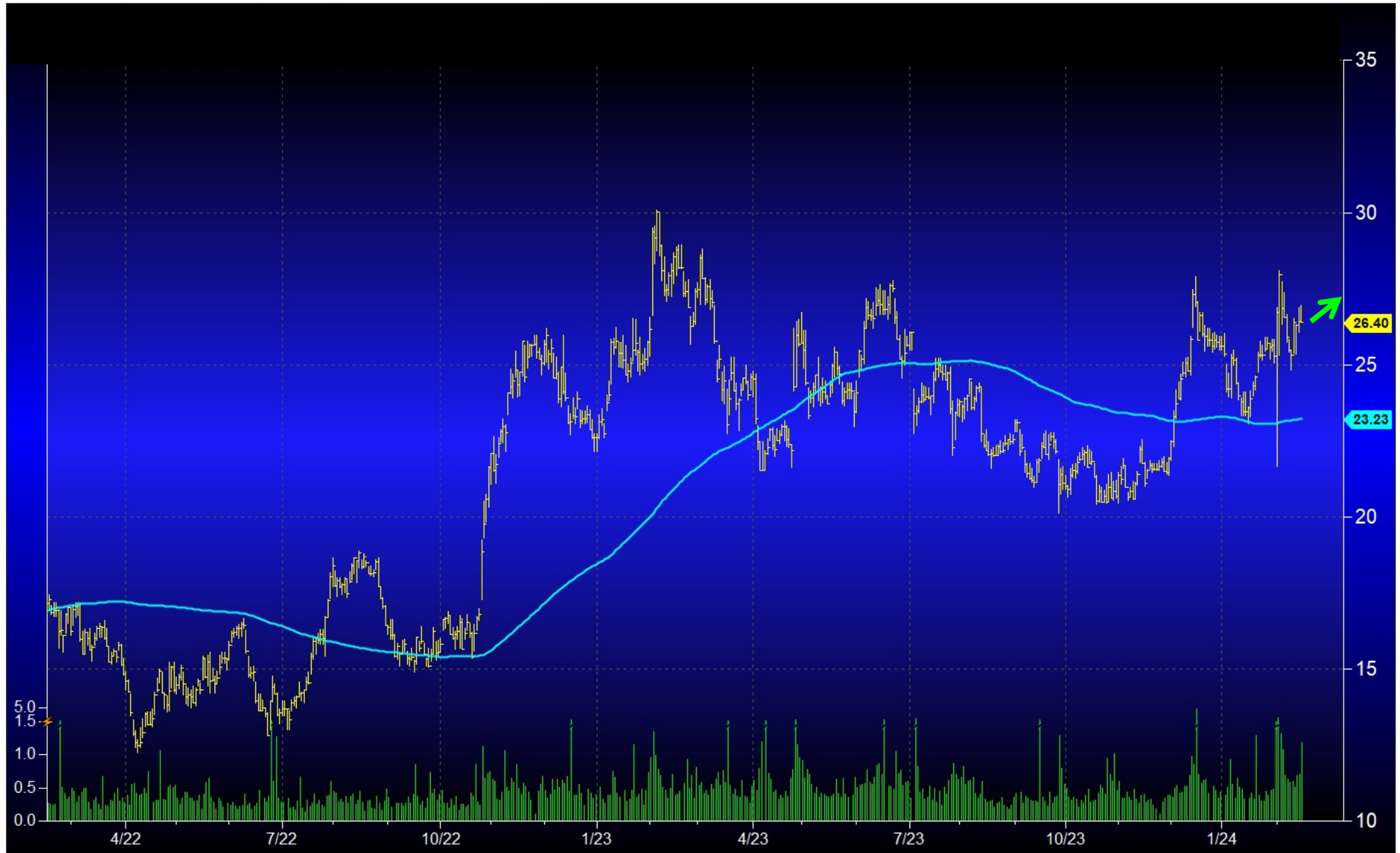
FACTOR: Short Interest

BUY: World Kinect Corporation (WKC)



FACTOR: Short Interest

BUY: Wabash National Corporation (WNC)



Short Interest **SELLS**

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

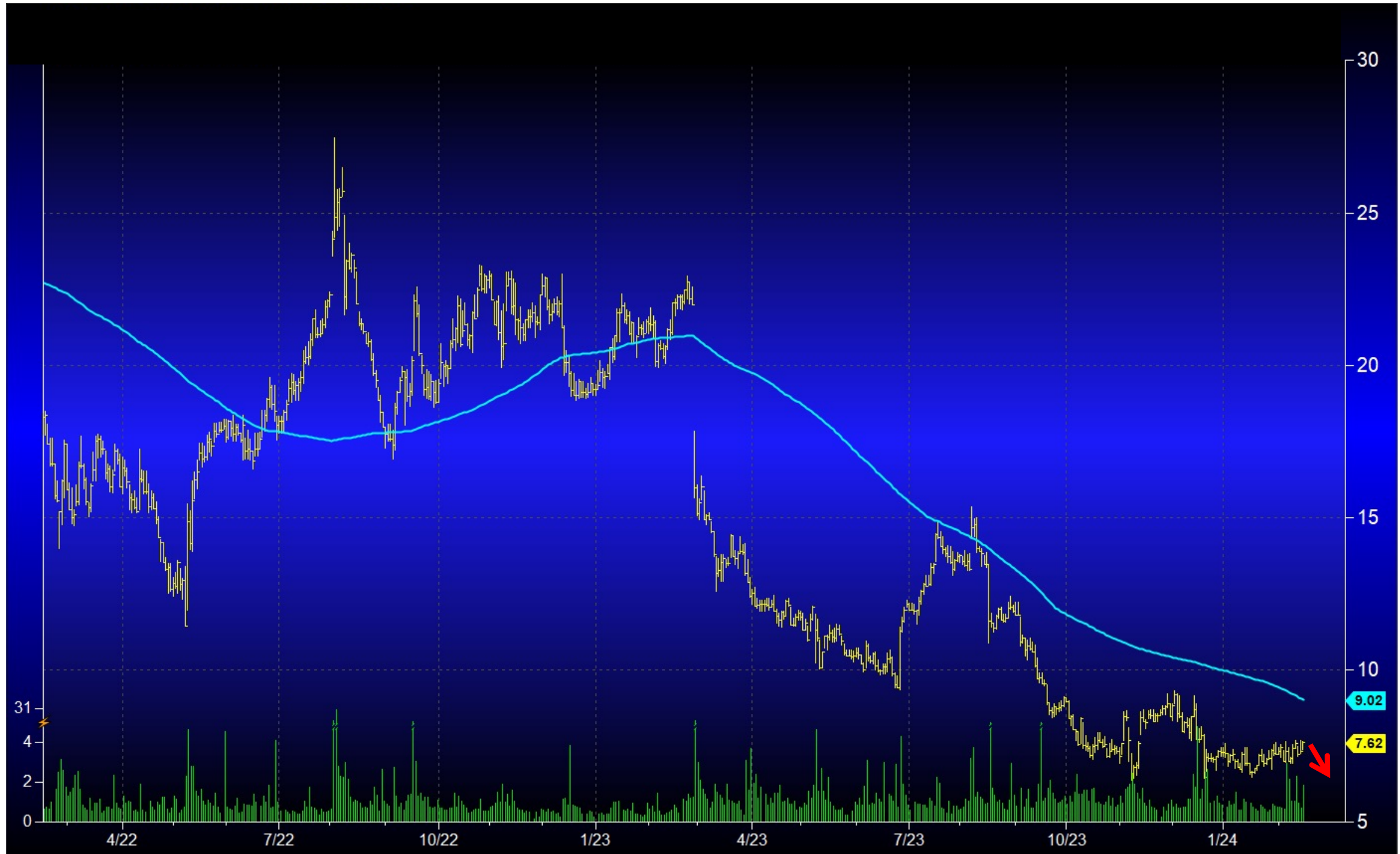
FACTOR: Short Interest

SELL: Arbor Realty Trust (ABR)



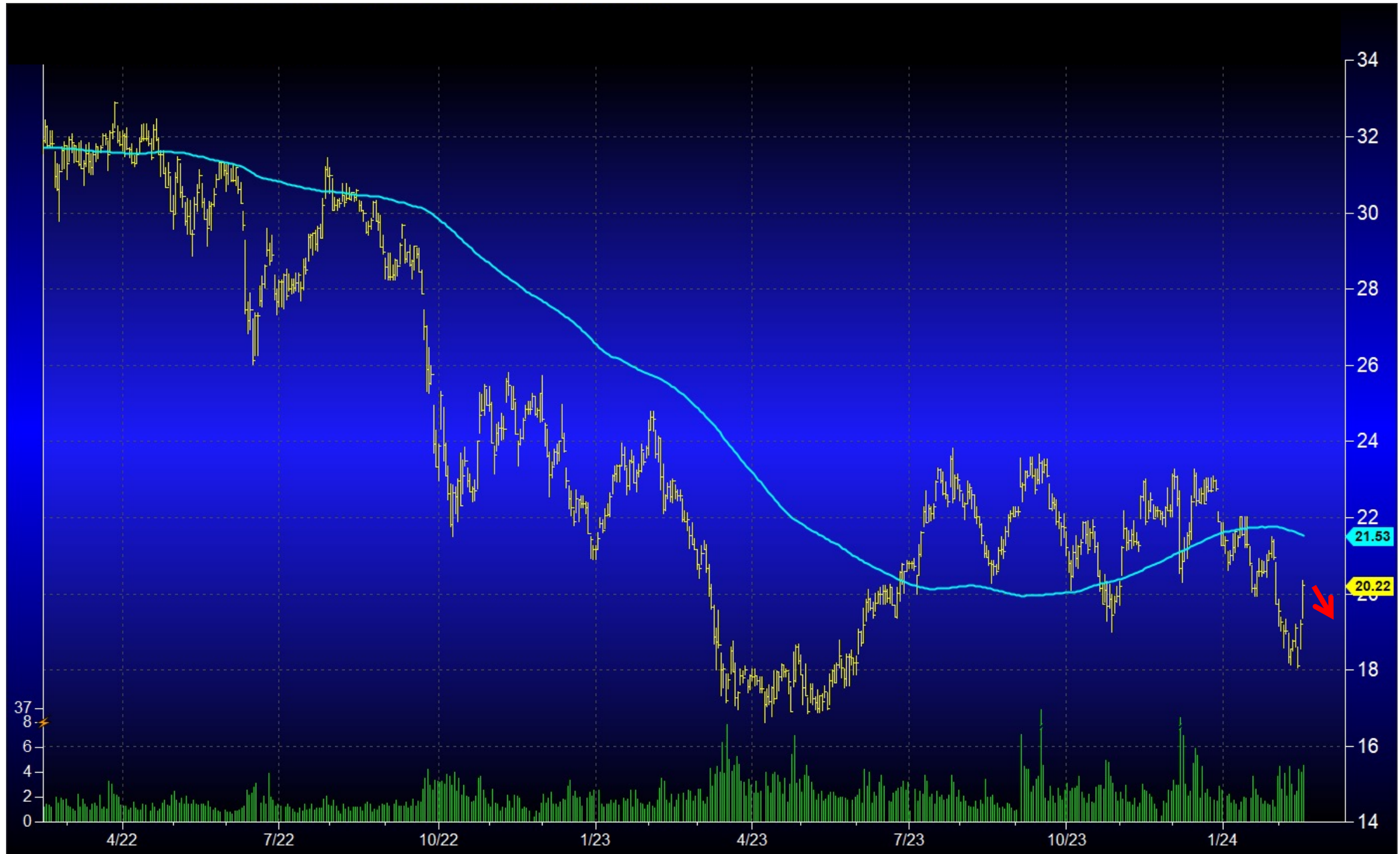
FACTOR: Short Interest

SELL: AdaptHealth (AHCO)



FACTOR: Short Interest

SELL: Blackstone Mortgage Trust (BXMT)



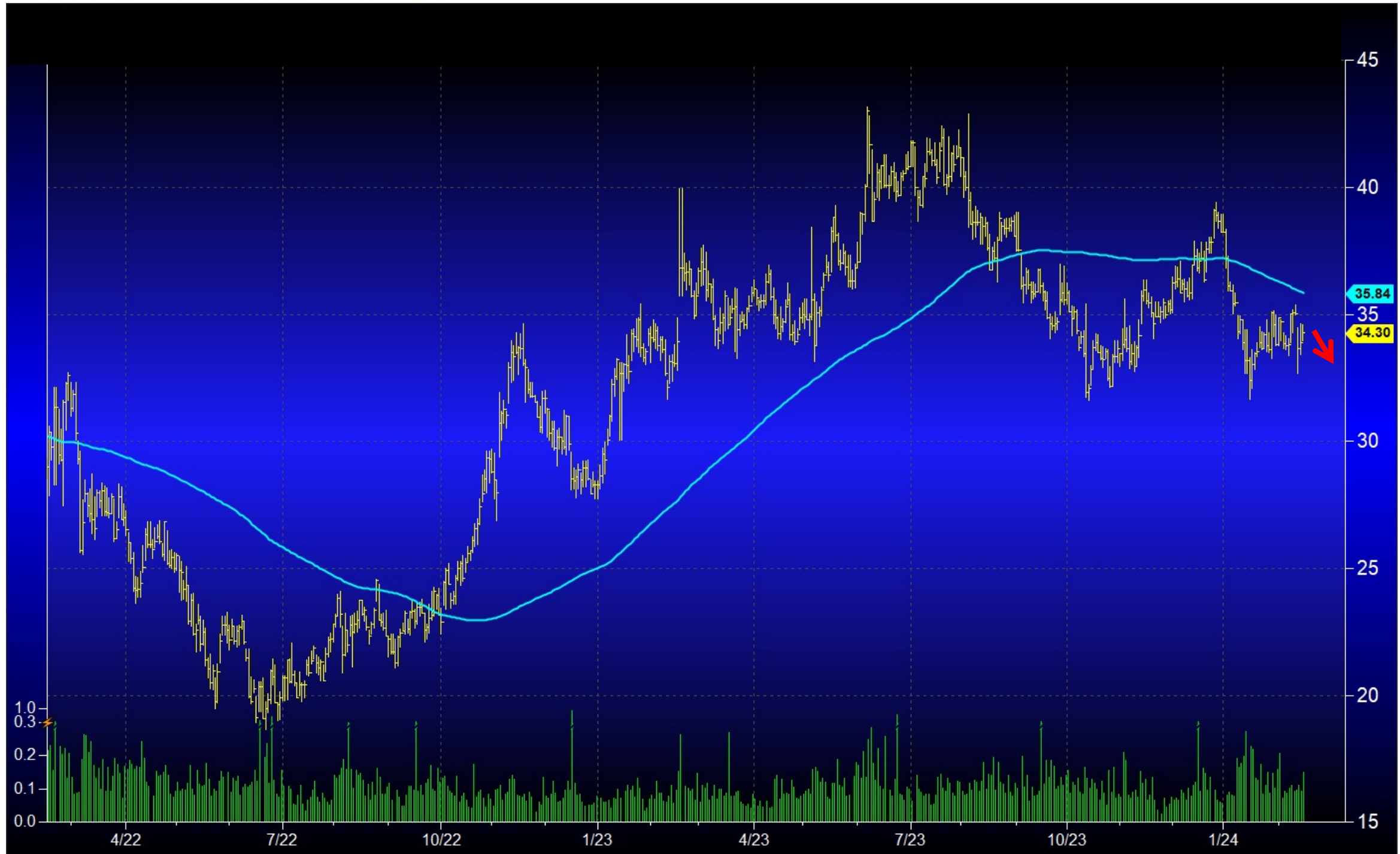
FACTOR: Short Interest

SELL: Cross Country Healthcare (CCRN)



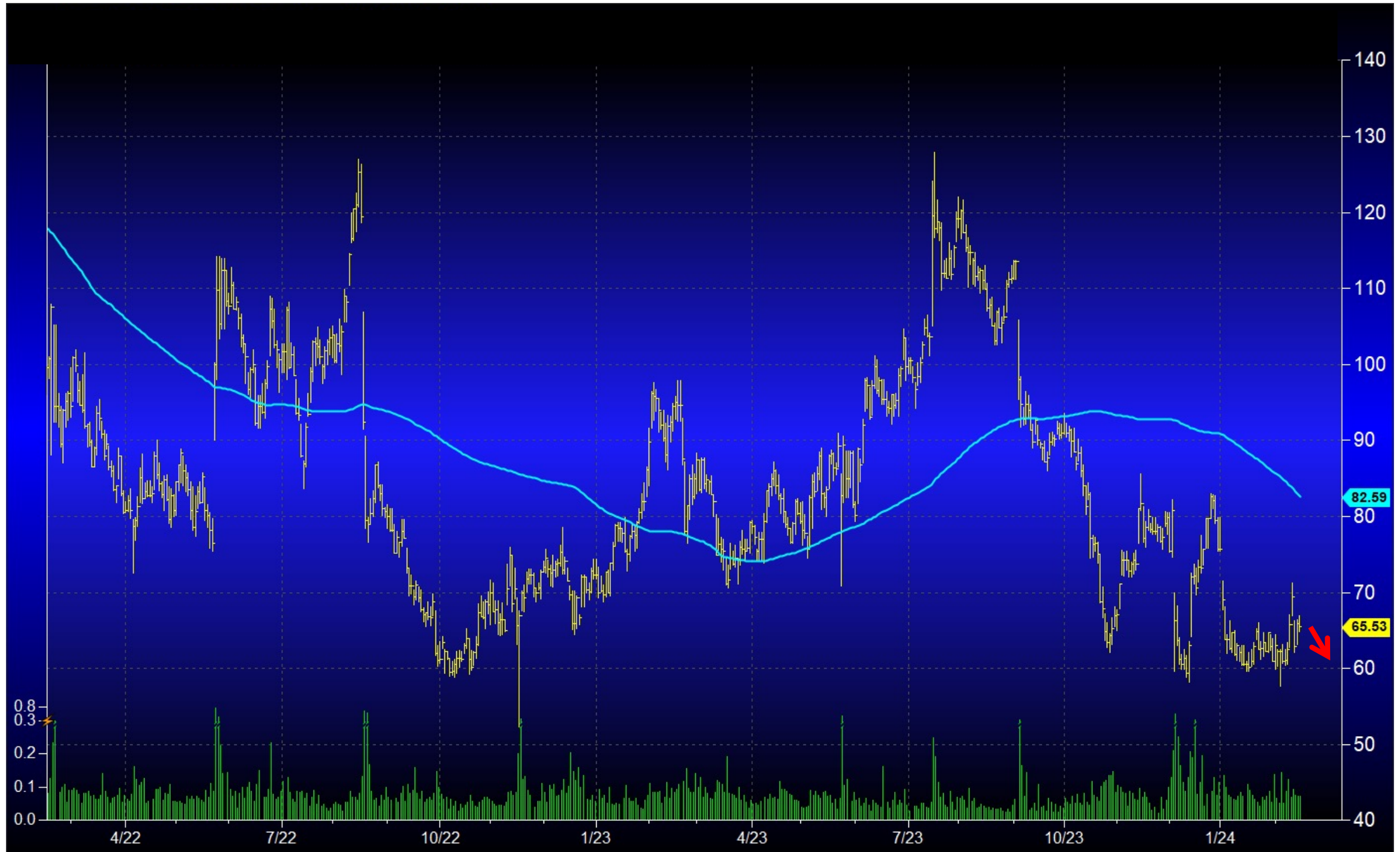
FACTOR: Short Interest

SELL: Chuy's Holdings (CHUY)



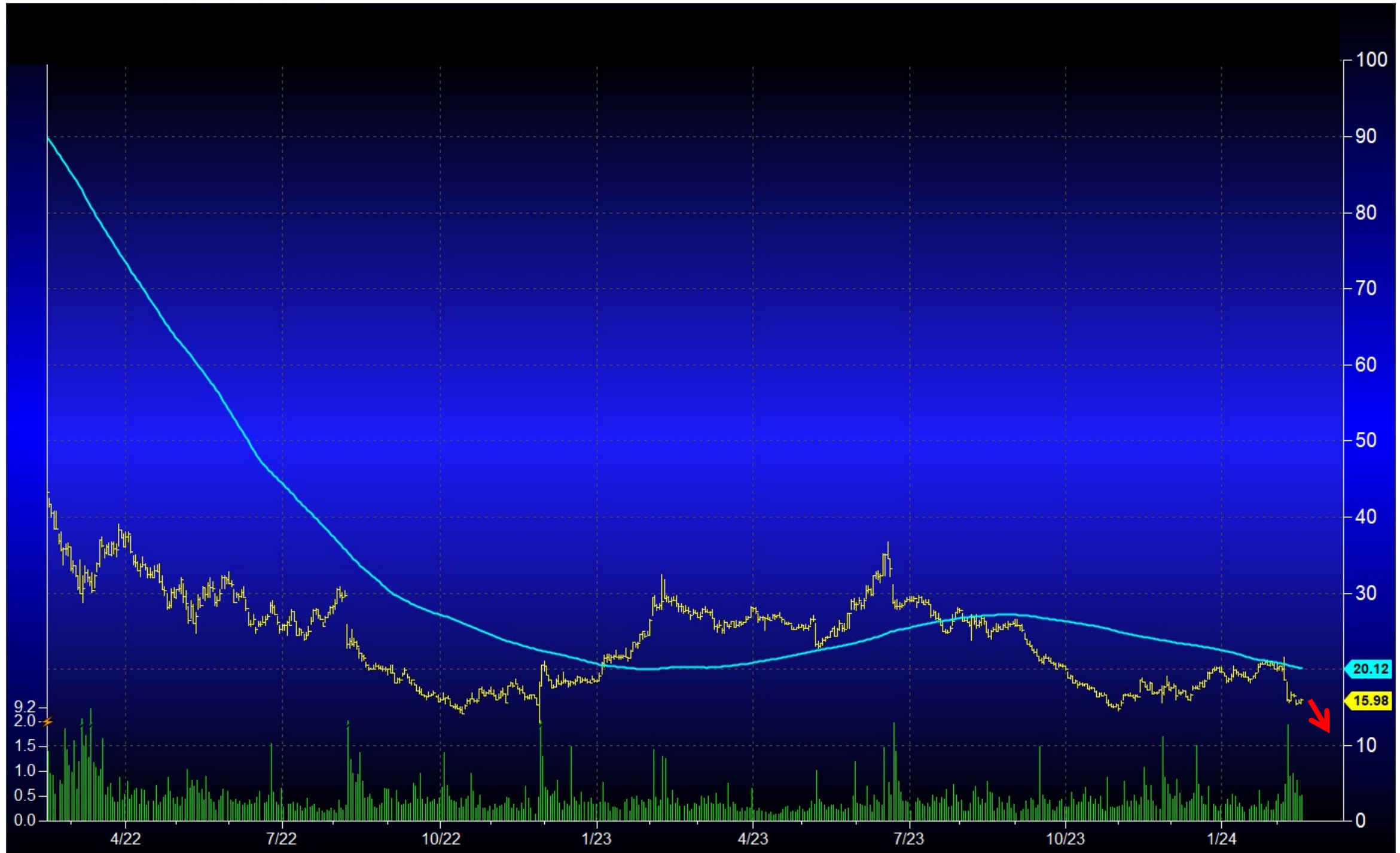
FACTOR: Short Interest

SELL: America's Car-Mart (CRMT)



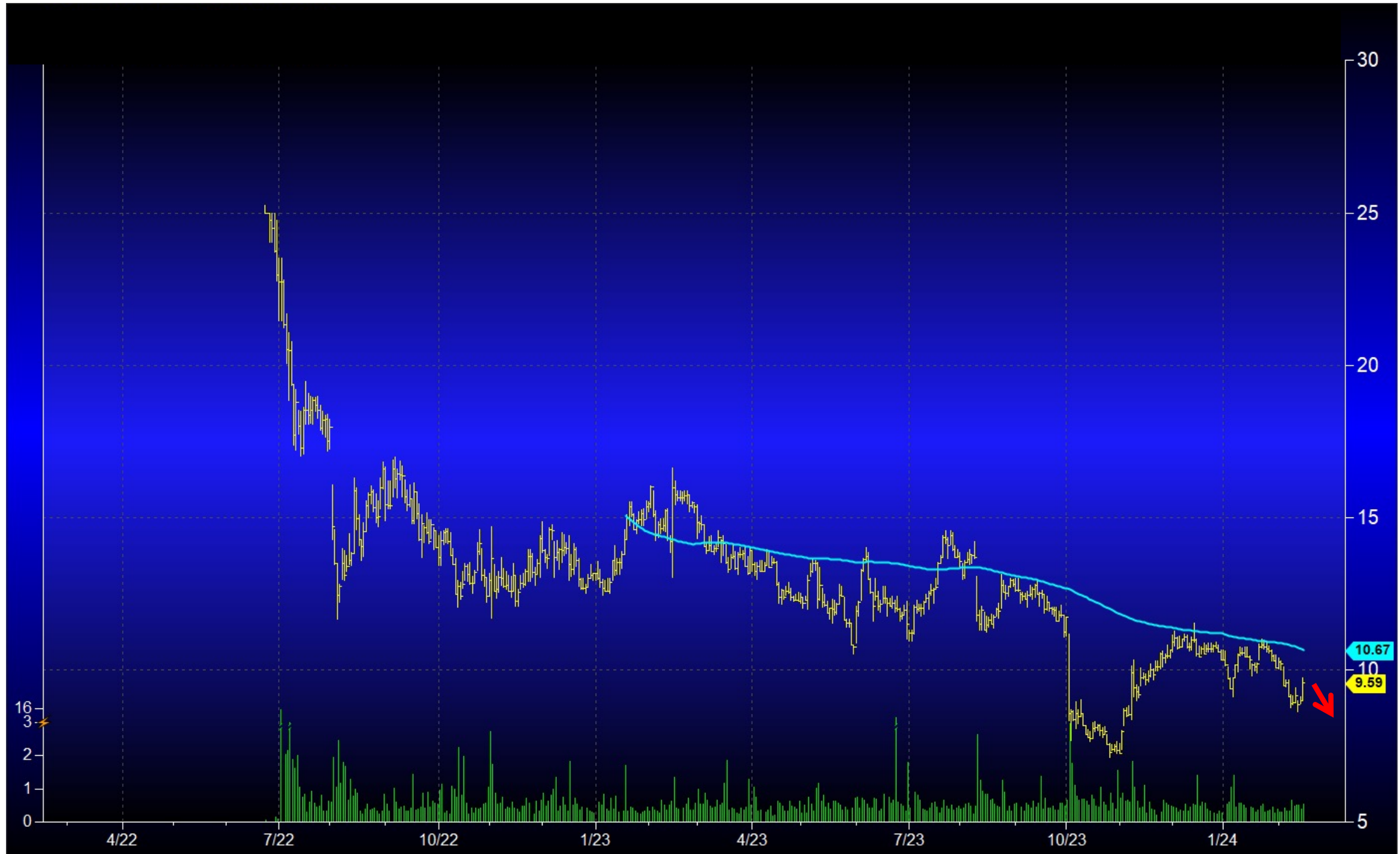
FACTOR: Short Interest

SELL: Cerence (CRNC)



FACTOR: Short Interest

SELL: Enhabit (EHAB)



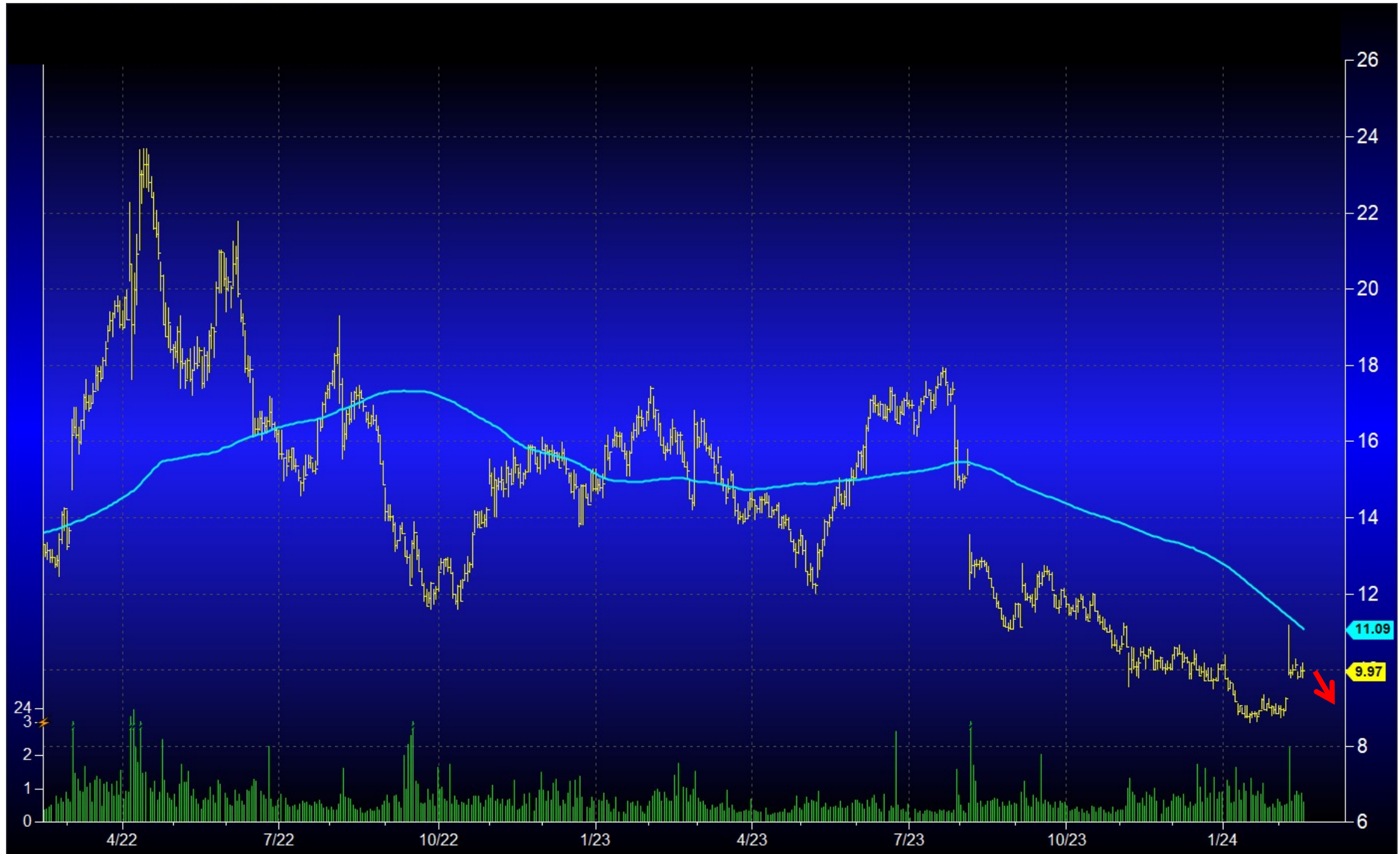
FACTOR: Short Interest

SELL: GameStop (GME)



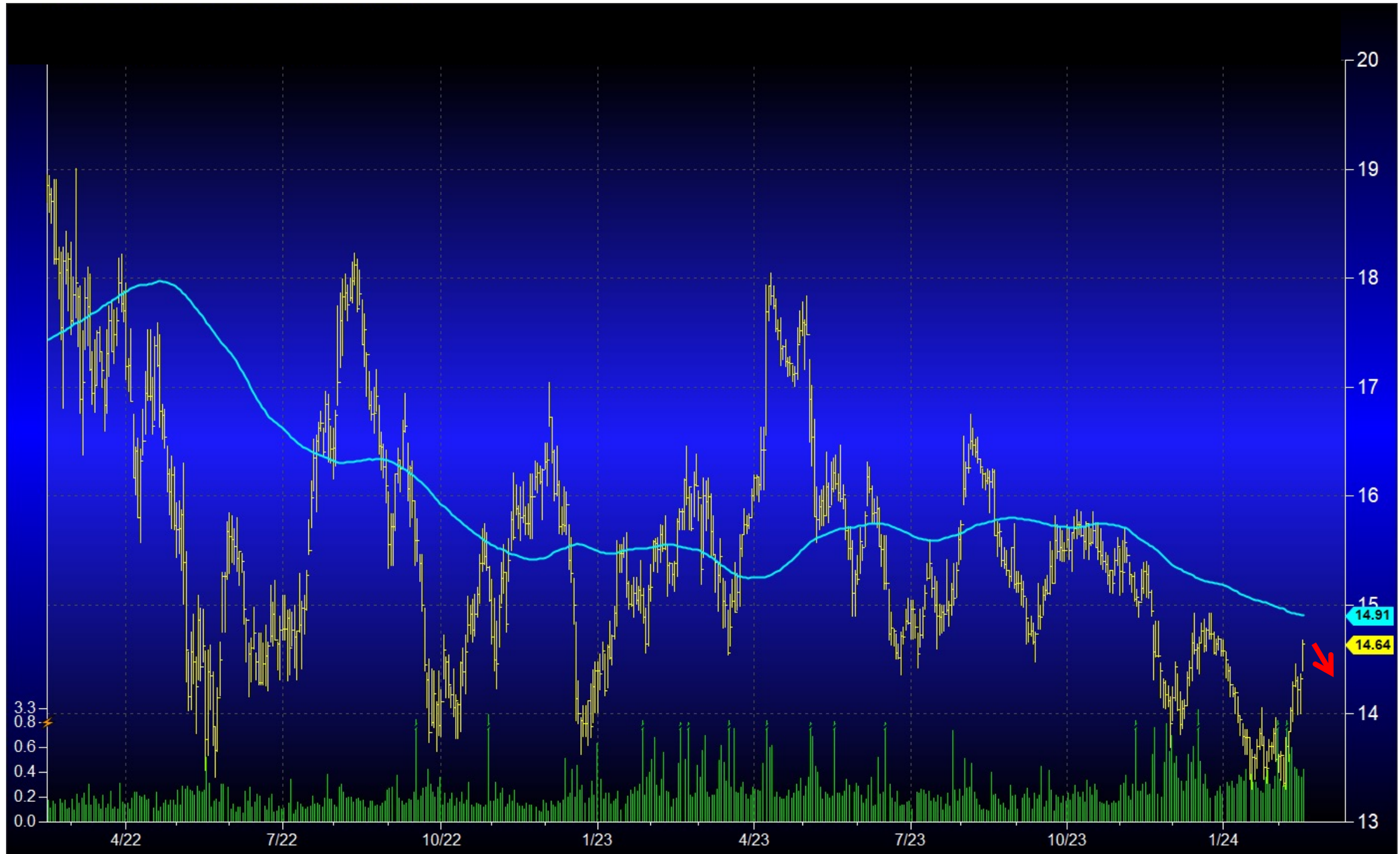
FACTOR: Short Interest

SELL: Gogo (GOGO)



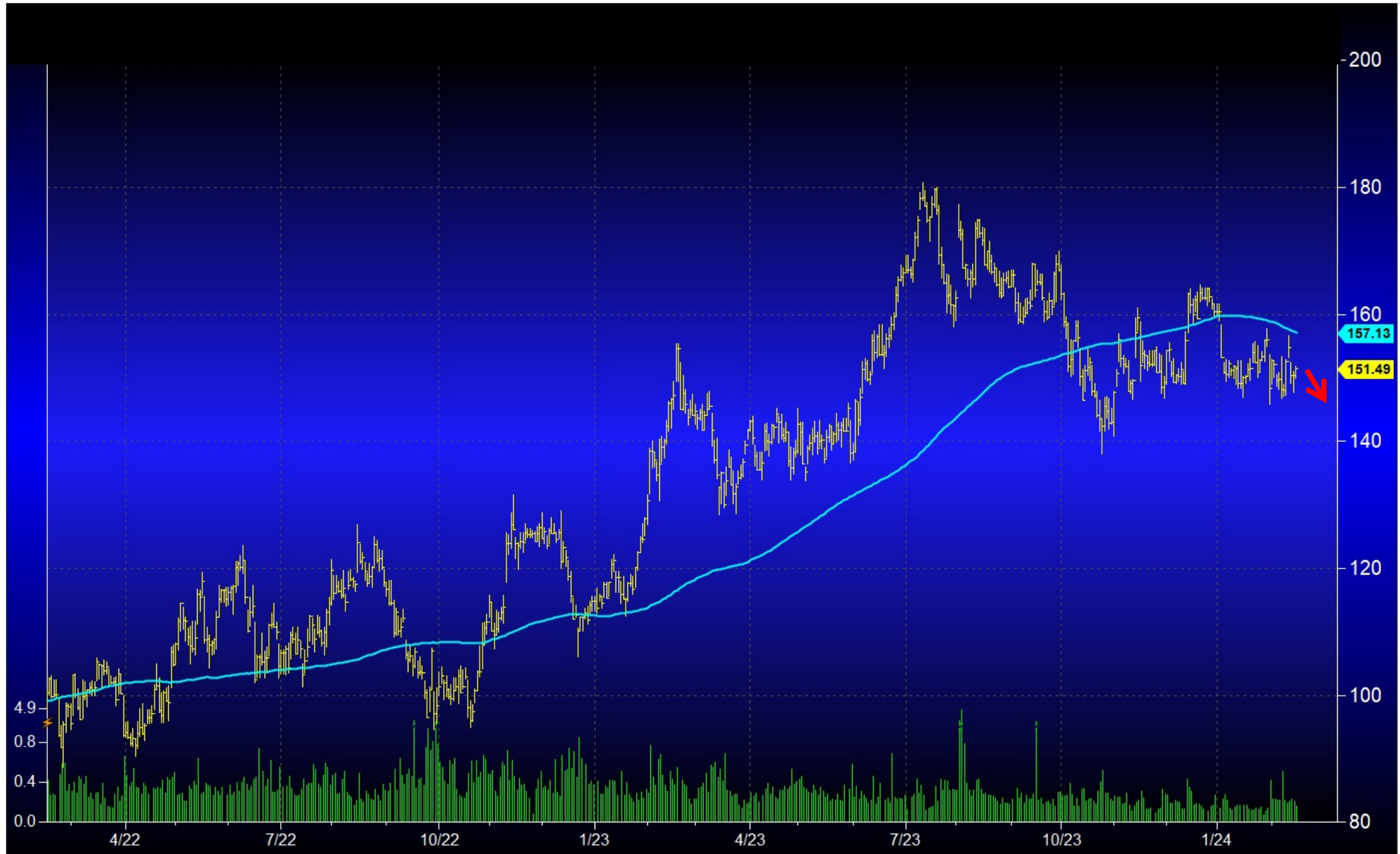
FACTOR: Short Interest

SELL: Marcus Corporation (MCS)



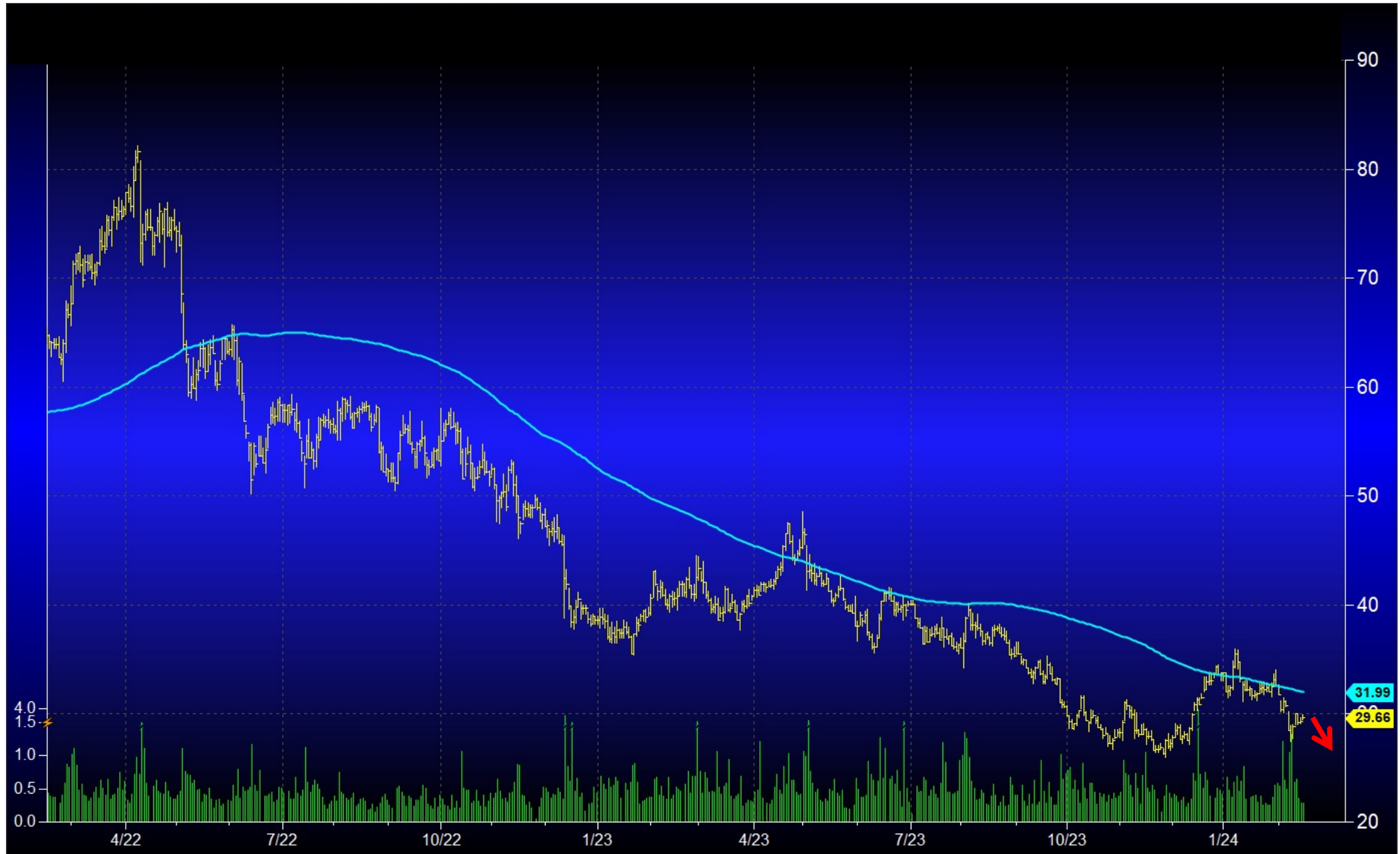
FACTOR: Short Interest

SELL: Penske Automotive Group (PAG)



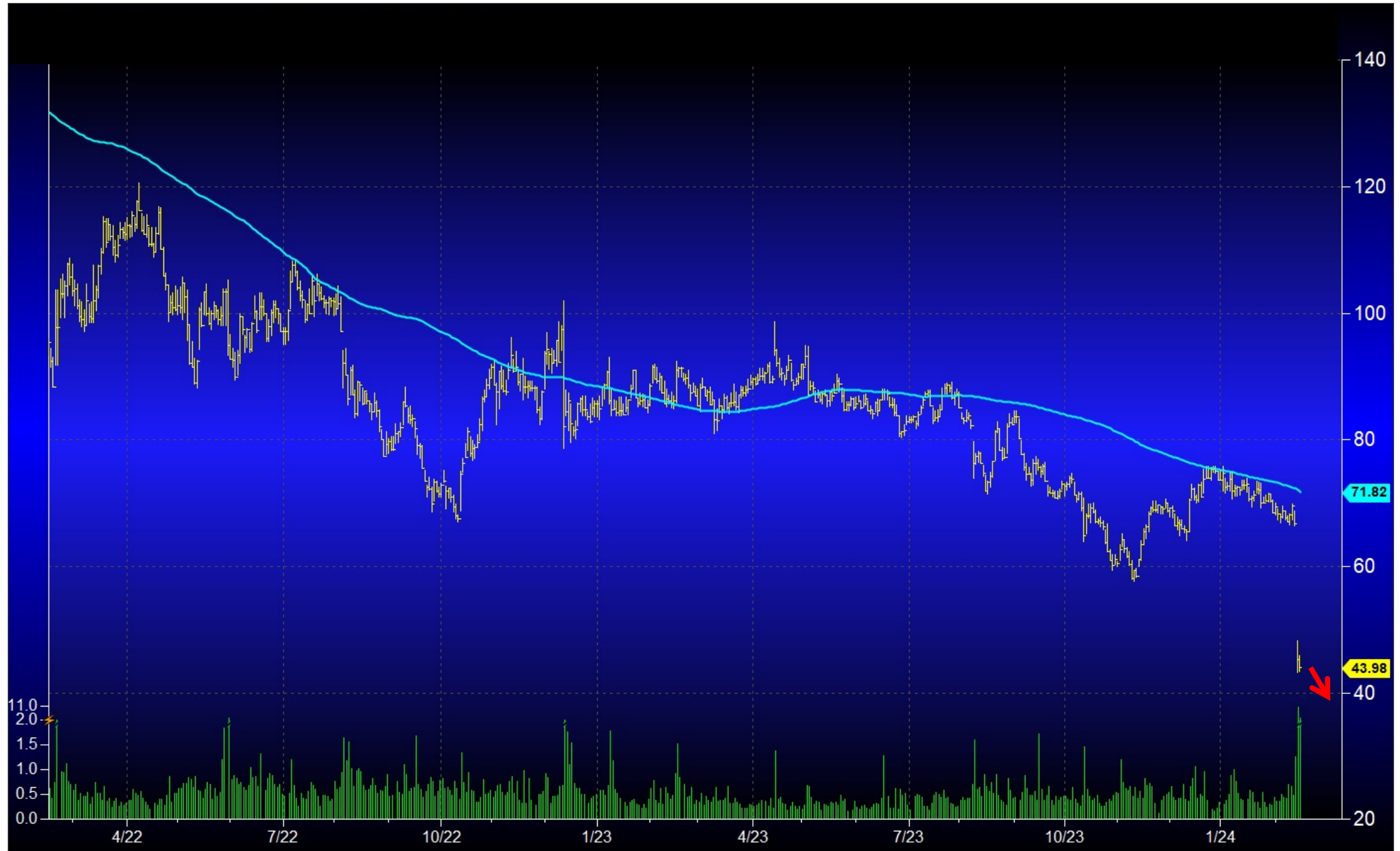
FACTOR: Short Interest

SELL: Pacira Biosciences (PCRX)



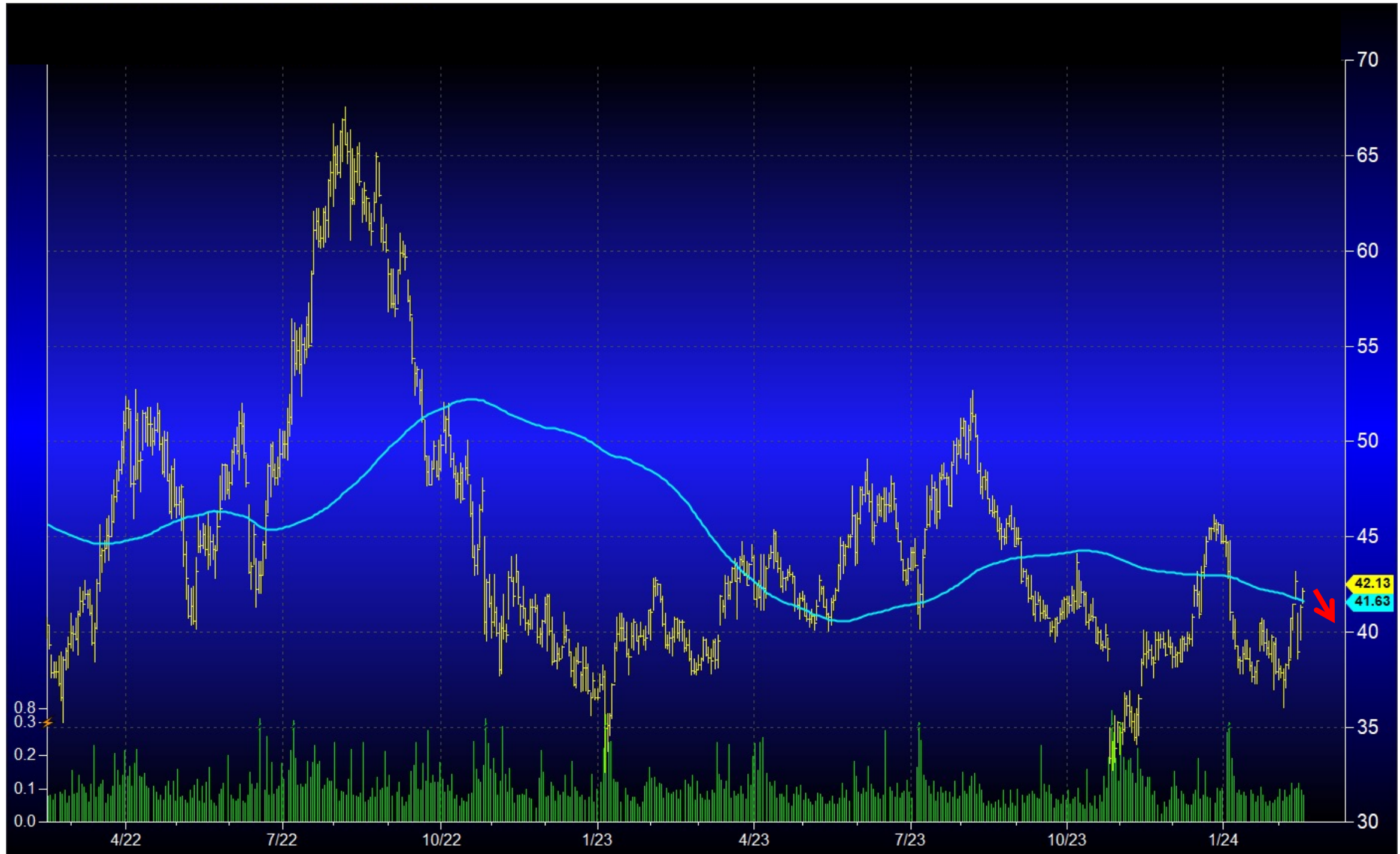
FACTOR: Short Interest

SELL: QuidelOrtho Corporation (QDEL)



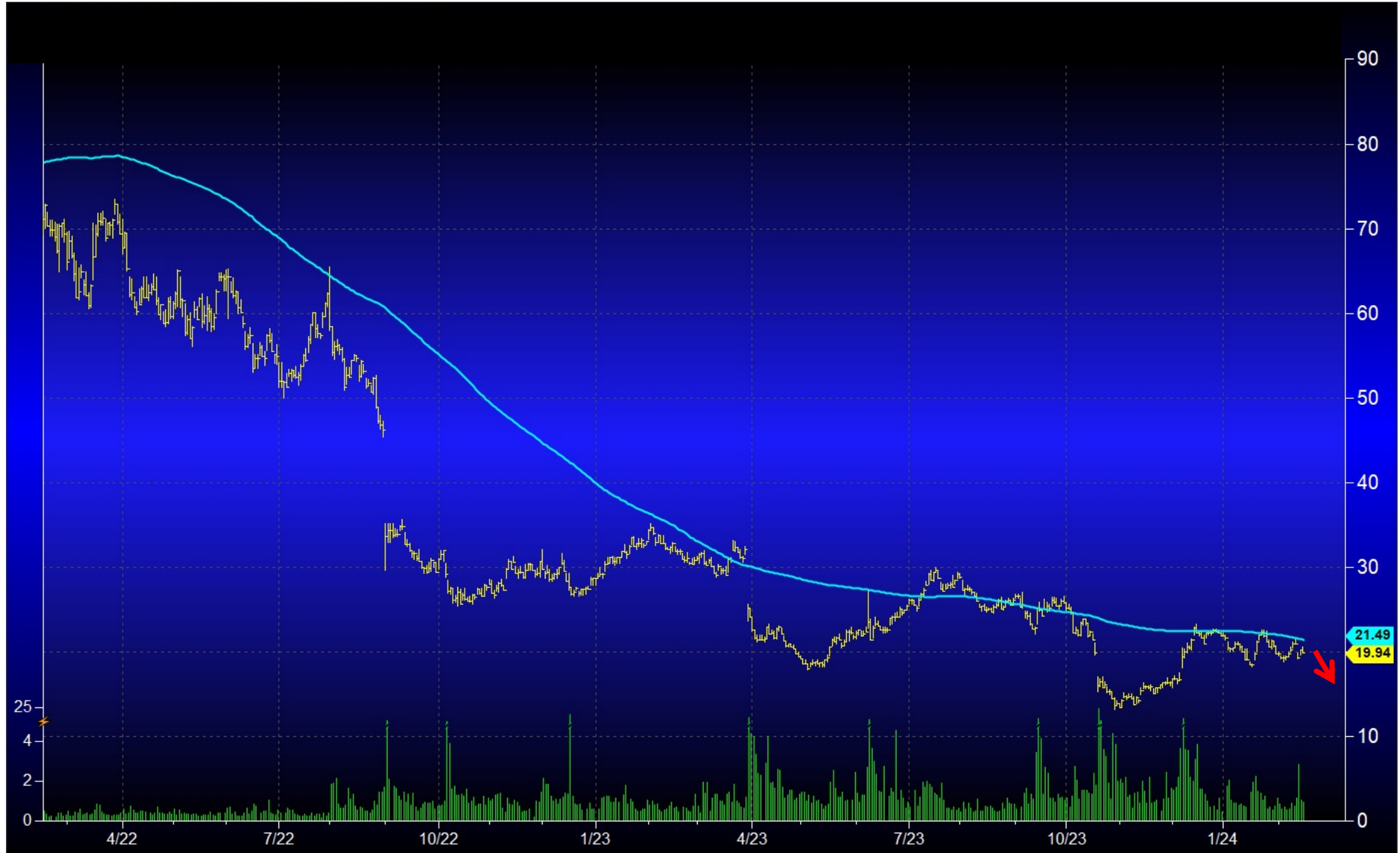
FACTOR: Short Interest

SELL: Simulations Plus (SLP)



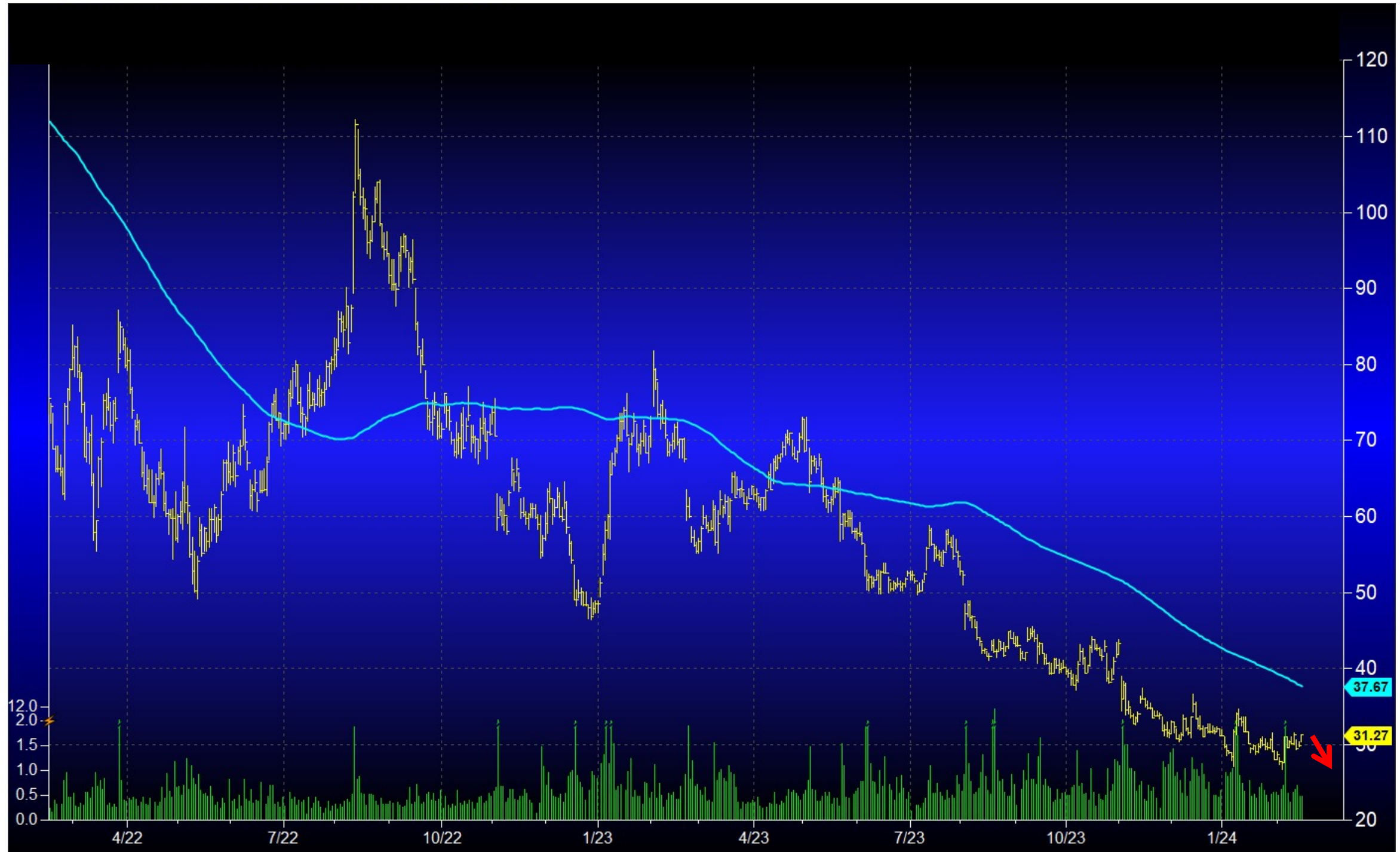
FACTOR: Short Interest

SELL: Semtech Corporation (SMTC)



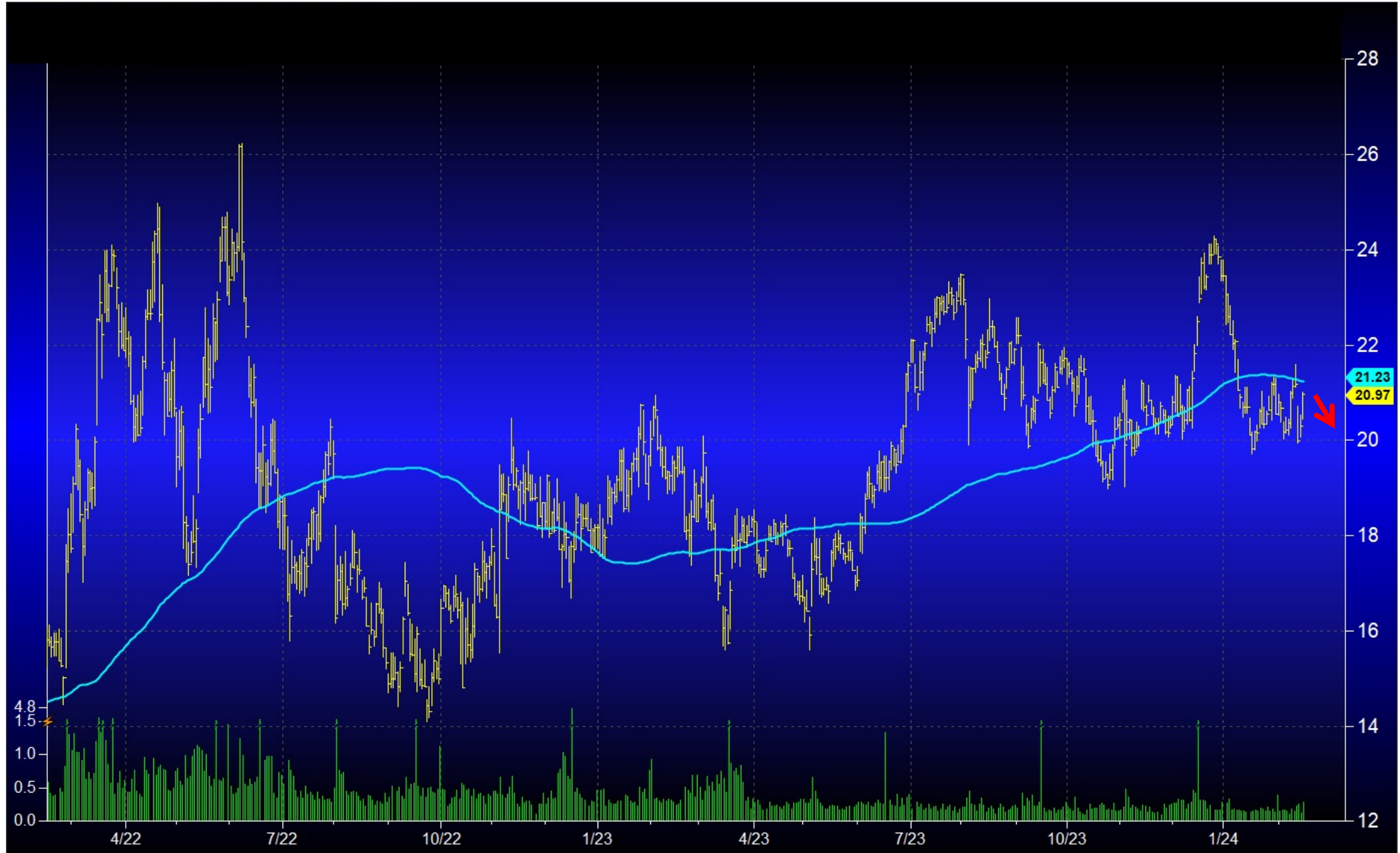
FACTOR: Short Interest

SELL: STAAR Surgical Company (STAA)



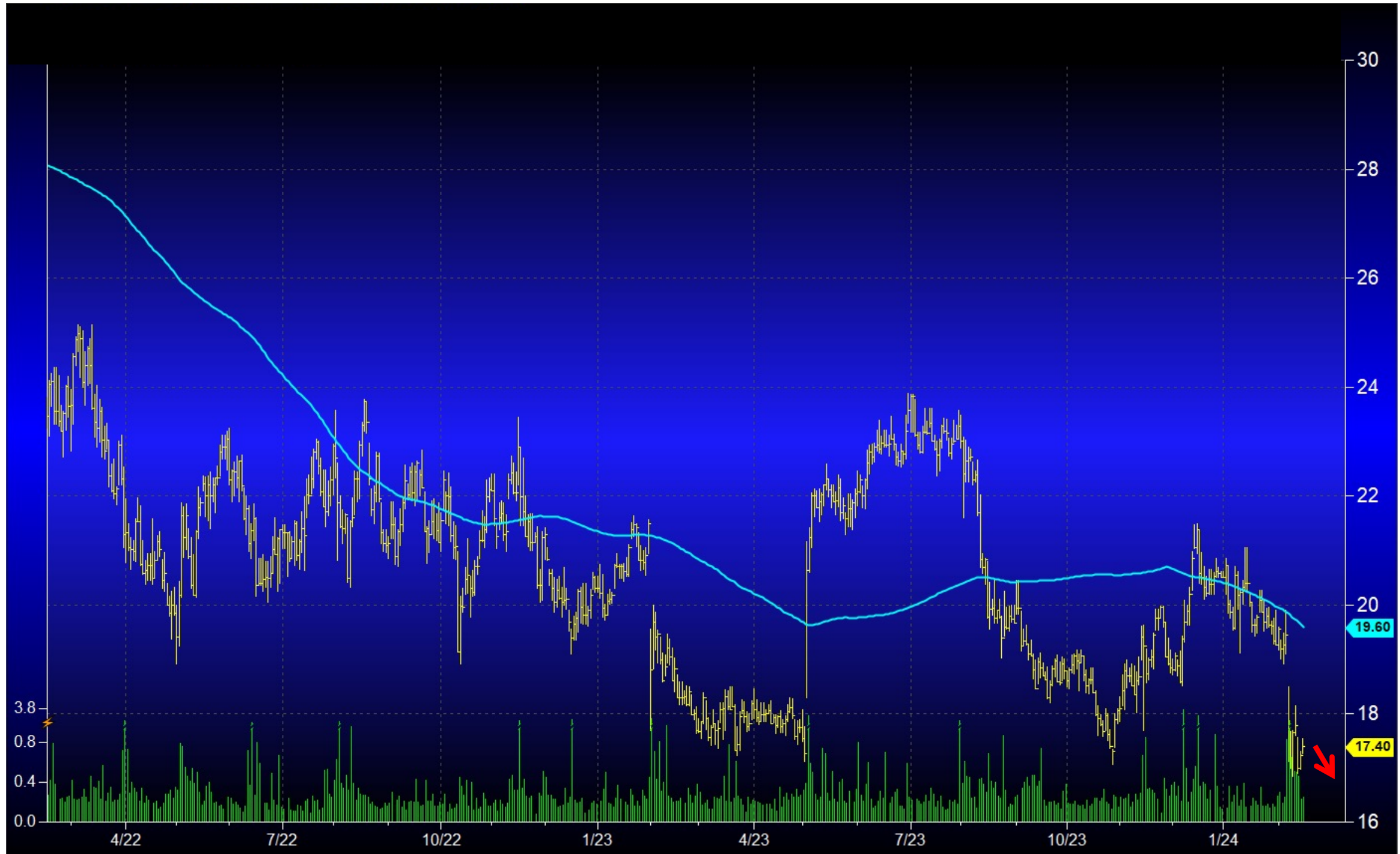
FACTOR: Short Interest

SELL: TimkenSteel (TMST)



FACTOR: Short Interest

SELL: Varex Imaging Corporation (VREX)



FACTOR: Short Interest



FACTOR: Short Interest

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