THRASHER ANALYTICS

APRIL 29, 2023

WEEKLY RESEARCH & ANALYSIS

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SUMMARY OF MODELS

	Current	Wkly Change
Maestro Model	8	Unchanged
Volatility Risk Trigger	48	Unchanged
Risk Appetite Ratios	.43	Declining
S&P 500 Long-Term Trend	Up	Unchanged

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Equities

Maestro Model

Sector Sentiment

Sectors & Commodity

Sentiment

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Market Dashboard

Sector Rotation: May	
Technology	XLK
Communication	XLC
Consumer Staples	XLP

Maestro Model	
Trend / Momentum	7
Sentiment / VIX	-3
Breadth	3
Economic	-2
Total	8

(Breadth is weighted double in model)

Index & Sector	Up Trend	Down Trend
SPX	X	
QQQ	X	
XLF		X
XLY	X	
XLK	X	
XLV	X	
XLU		X
XLP	X	
XLI	X	
XLRE		X
XLE	X	
XLB	X	

Daily Sentiment Index	% Bullish	5-day MA
S&P 500	50%	44%
Nasdaq 100	59%	50%
Nikkei	85%	79%
VIX	20%	24%
10yr Treasury	68%	67%
5yr Treasury	61%	61%
CRB Index	55%	54%
Crude Oil	39%	35%
Gold	72%	72%
U.S. Dollar	30%	27%
Bitcoin	44%	46%

*Green<25% Red>80%

source: trade-futures.com

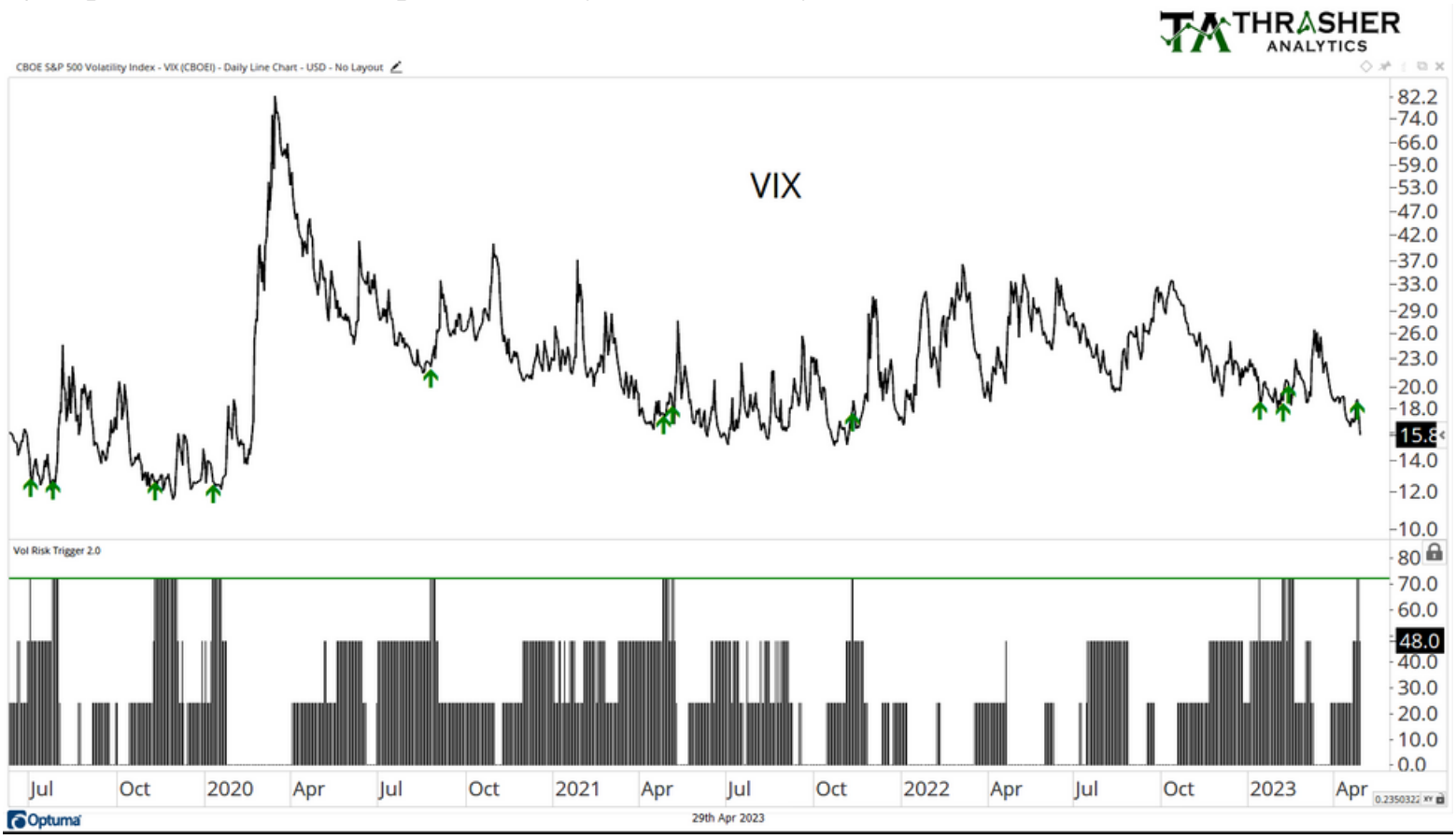
Brief Summary:

Equities continued higher last week with the S&P 500 getting closer to a test of the Feb. high and the heavily watched 4200 level. There's so much attention on the 4200 level that it's hard not to think about the scenario of seeing a break above that draws in the chasers and then a reversal back below. I'm not making a call for that to happen, but there's just so much spotlight on that price level that the market often causes the most pain when most eyes are watching. I returned today from the CMT Symposium in New York and one interesting observation that was made on the final day was by Tom Demark, who received the Annual Award (a lifetime achievement award given by the CMT Assoc.). Demark noted that his analysis was calling for a market top on either Monday or Tuesday of this week, which is timely as it would be just ahead of the May FOMC meeting that many market observers are expecting the Fed to announce they will now pause their path of rate hikes.

Breadth data still remains positive, but we aren't seeing the same robust numbers we did in Jan. and Feb. Risk Appetite has also begun to decline, unable to breach the 50th percentile.

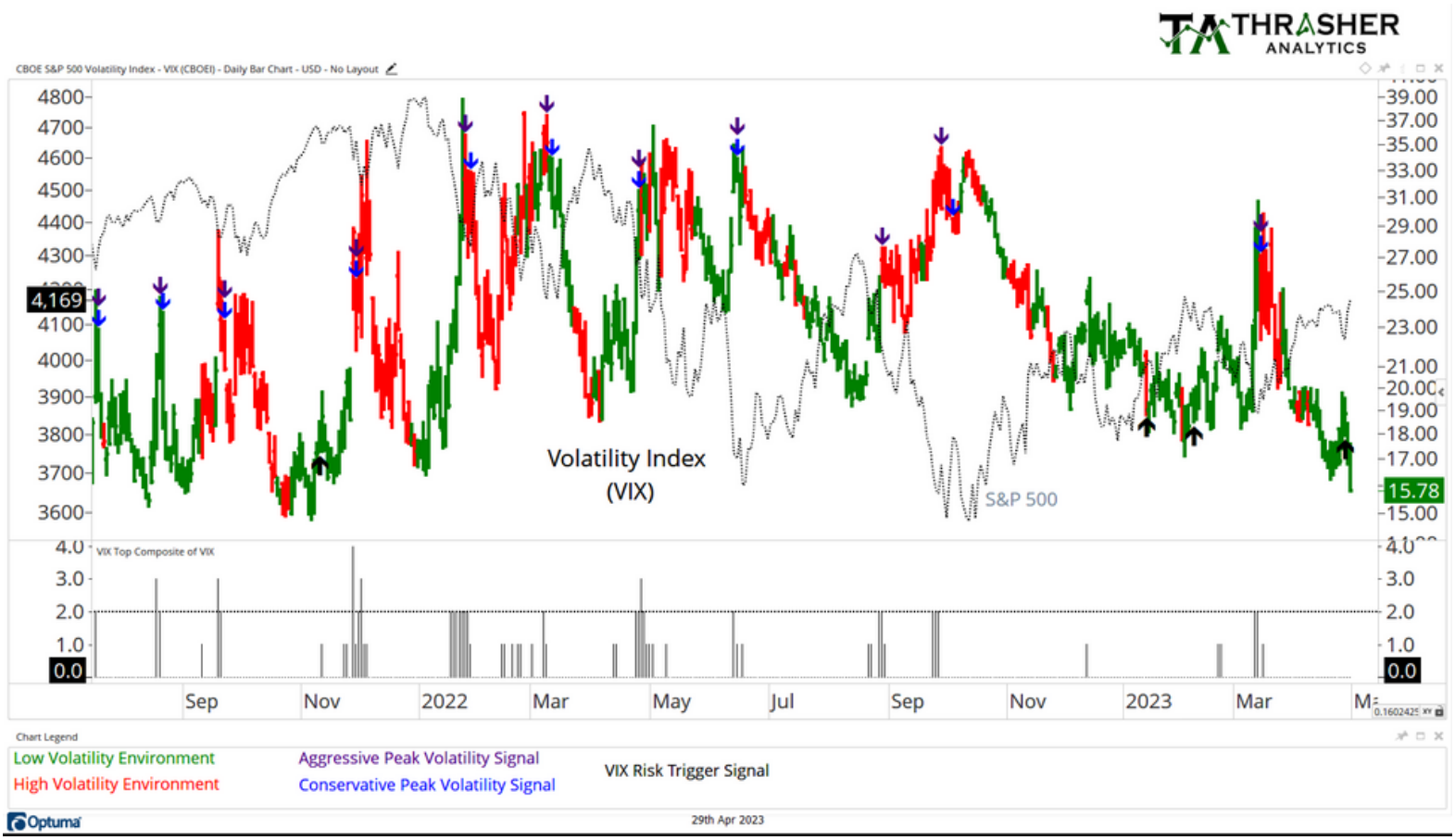
Volatility: VRT

The VRT produced a signal last week (I was in NYC, which is why an email didn't go out). However, like in January, the VIX hit a 6-month low right after the signal was produced, which substantially lowers the likelihood of a spike in volatility. In Jan. we had a signal, a 6-month low and then after some sideways action in VIX, another signal was produced which did in fact proceed a material move higher in volatility. This isn't to say we'll see the exact same thing repeat here, but just using this a recent example. Volatility has compressed and is stretched to the downside but historically we see vol begin to slowly rise before a major spike, and it's that first part we have yet to see as of yet.



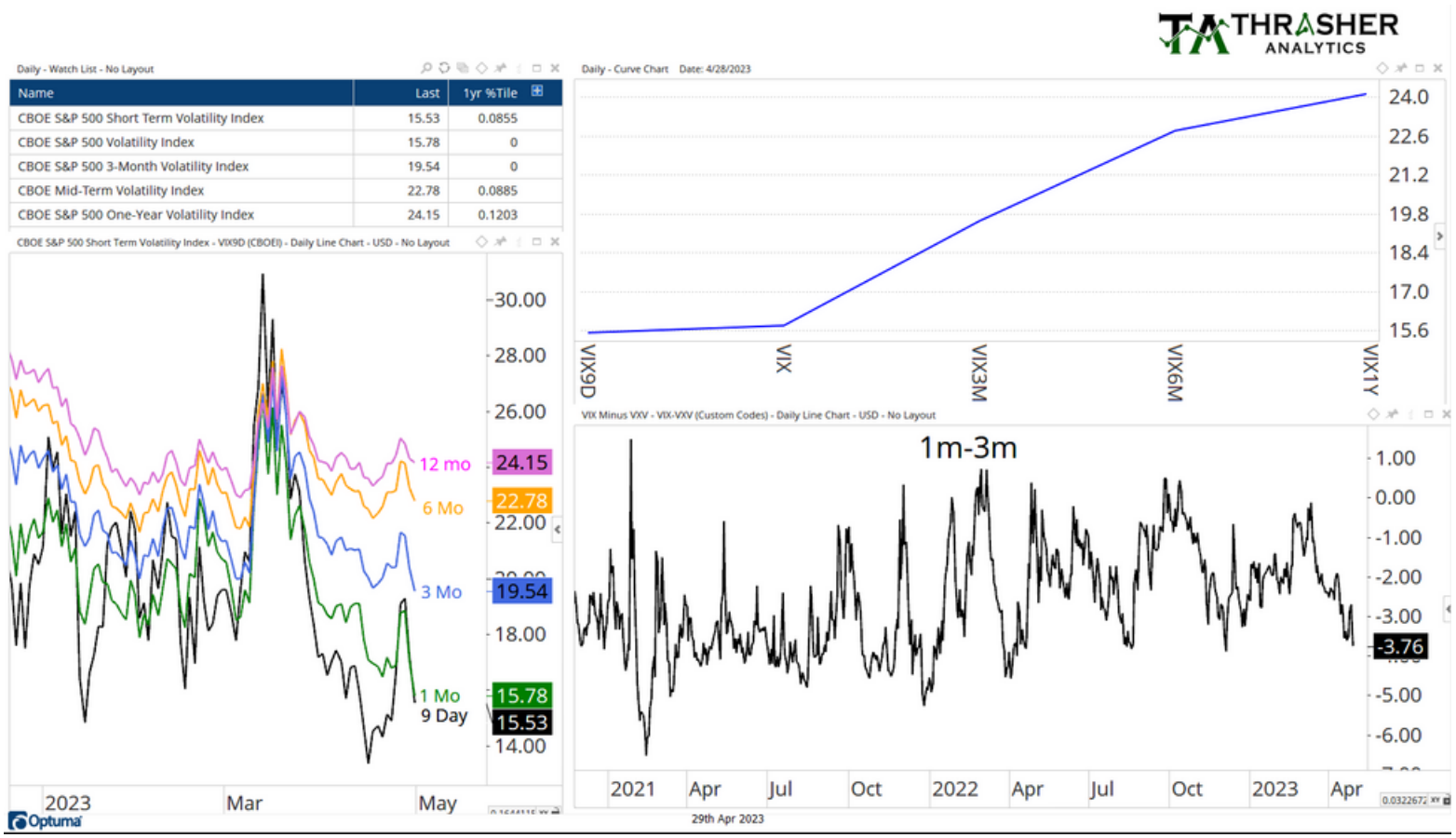
Volatility: Top & Environment

Spot Vol remains in a Low Volatility Environment.



Volatility - Curve

9-day and spot VIX has completely flattened out, 30-day vol is just less than 1 point above 9-day which is not that normal. Meanwhile, the spread between 30-day and 3-month has steepened quite a bit, nearly 4 points between them which is one of the largest spreads we've seen in the last 12-16 months.



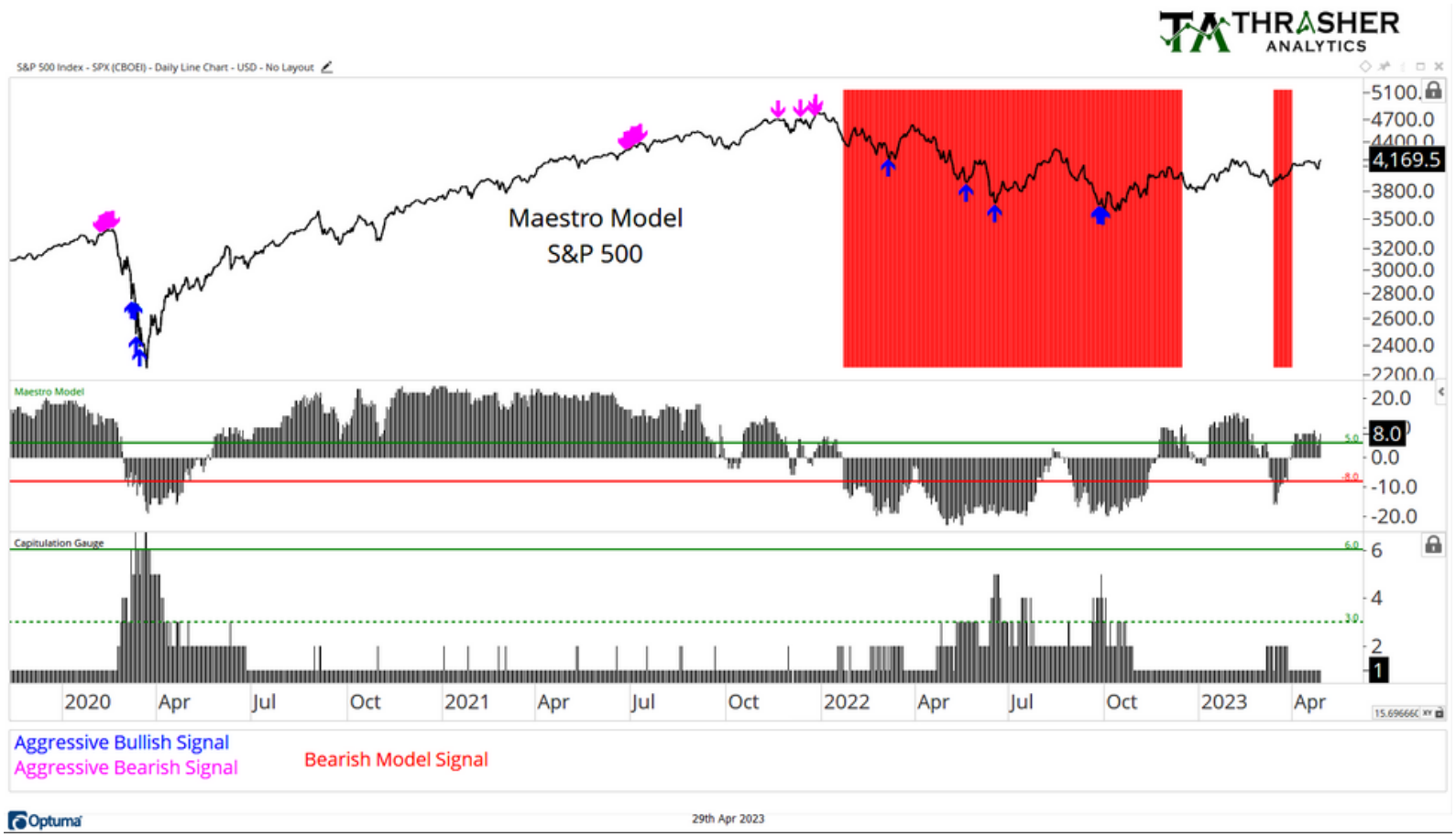
Volatility - VIX vs. VVIX

Last week I discussed the divergence in VVIX and VIX. Well, while VIX hit a new low, we still have VVIX making higher-lows. Once again this week, VVIX held above its most recent swing low as VIX hit a fresh low. Volatility options are staying firm with the expectation that volatility is unlikely to remain this low forever, but SPX options have yet to be convinced.

Maestro Model

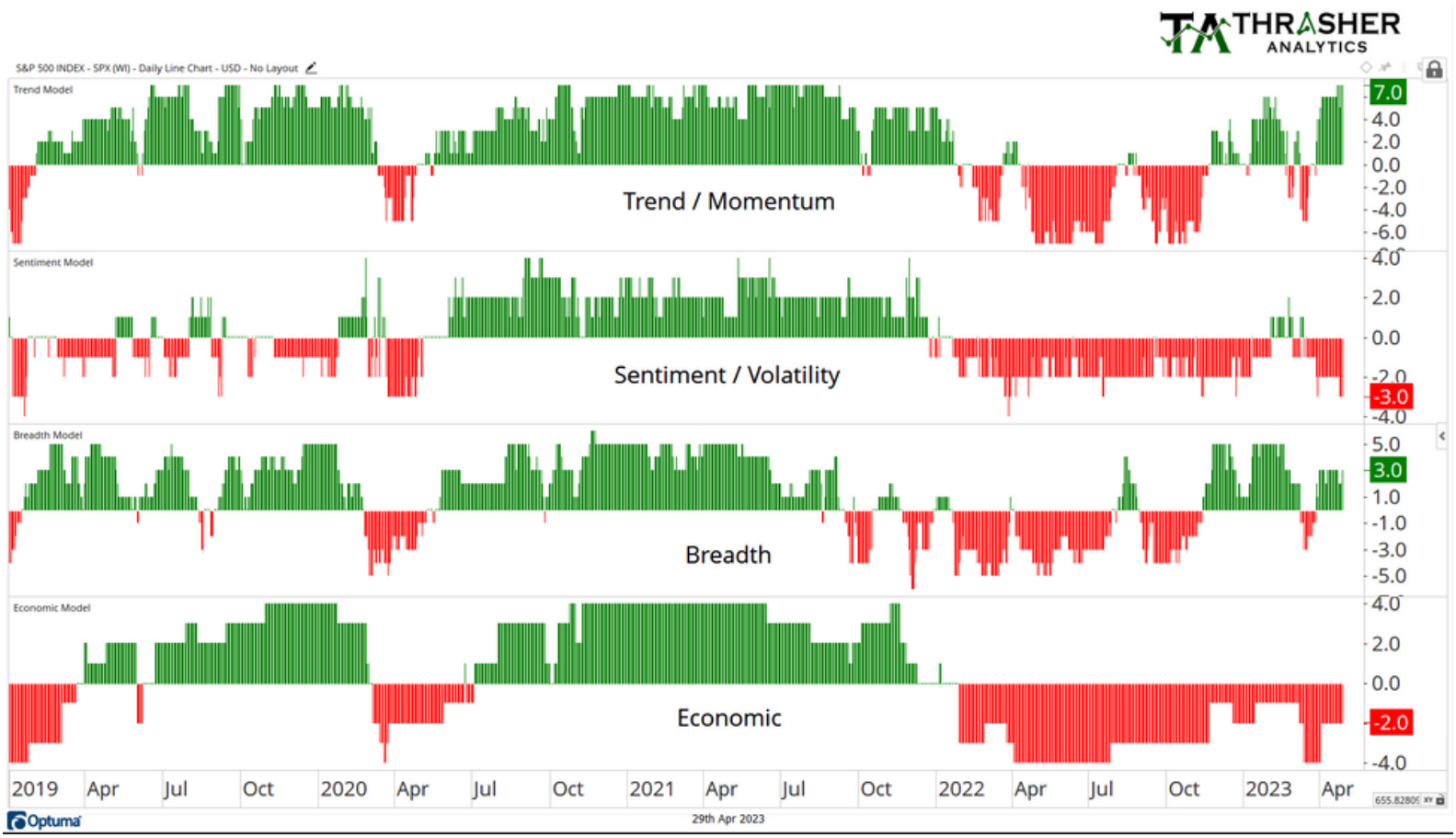
Please be sure to check out the Maestro Model Summary PDF in the Archive on the website.

The Maestro Model remains at +8 with the Trend model increasing but the Sentiment/Vol model declining by one.



Maestro Model - Categories

The Trend/Momentum model has hit its highest level since 2021 at +7. Sentiment/Vol dropped to -3 as a result of the recent VRT signal that was produced.



Sentiment Score

XLI now has a bullish sentiment signal and XLC remains the highest sentiment sector.

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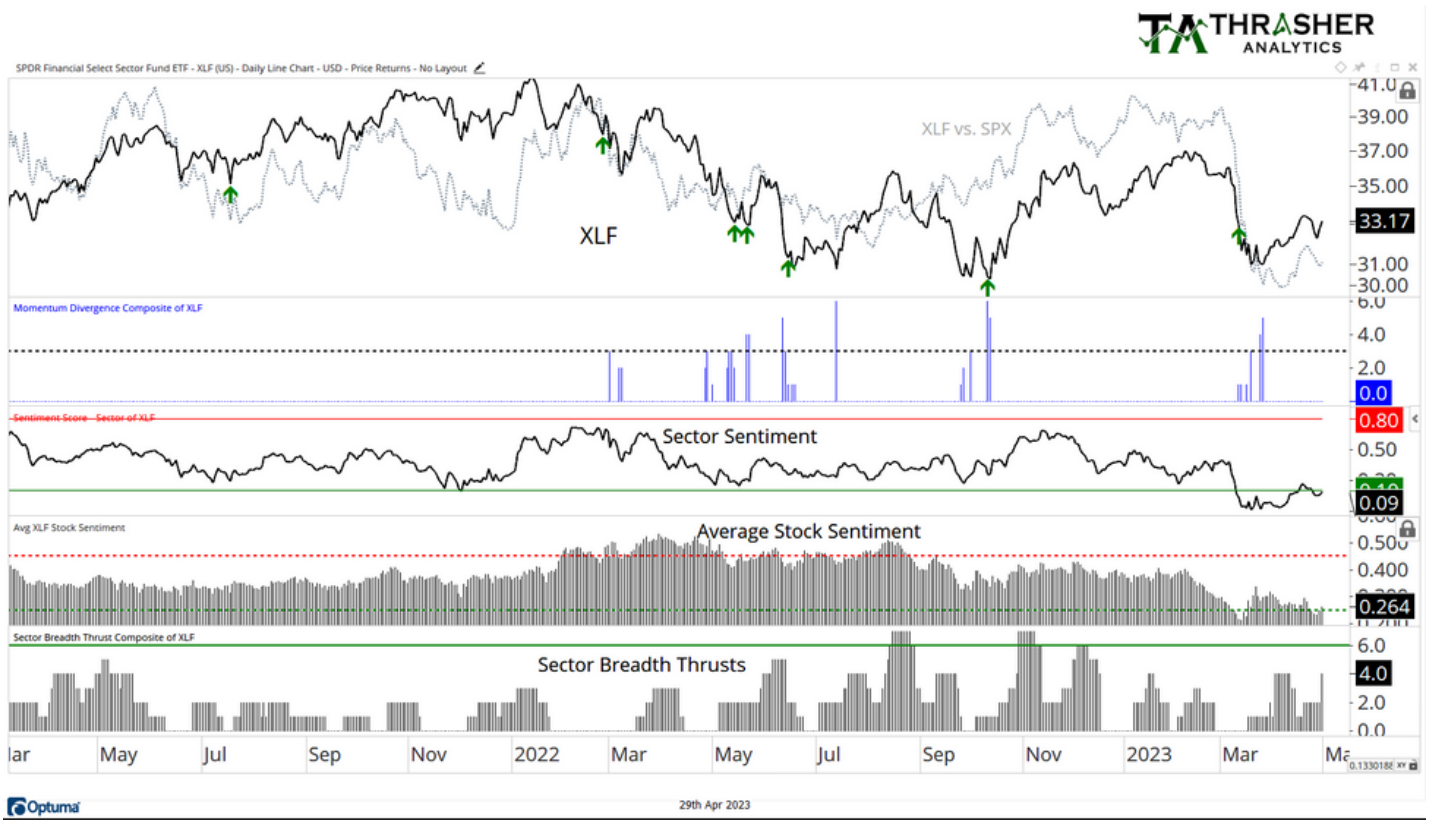
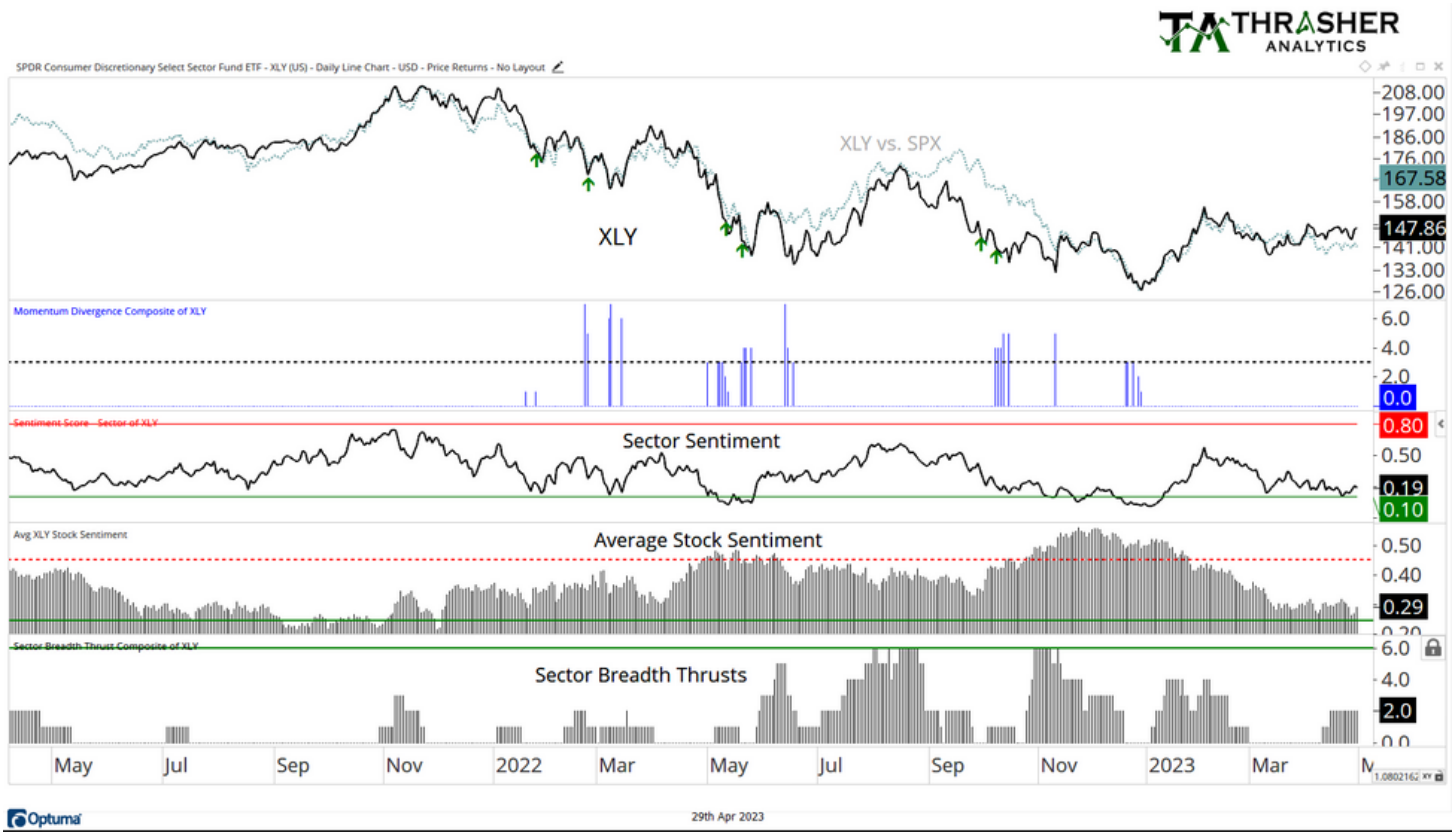
Daily - Watch List - No Layout

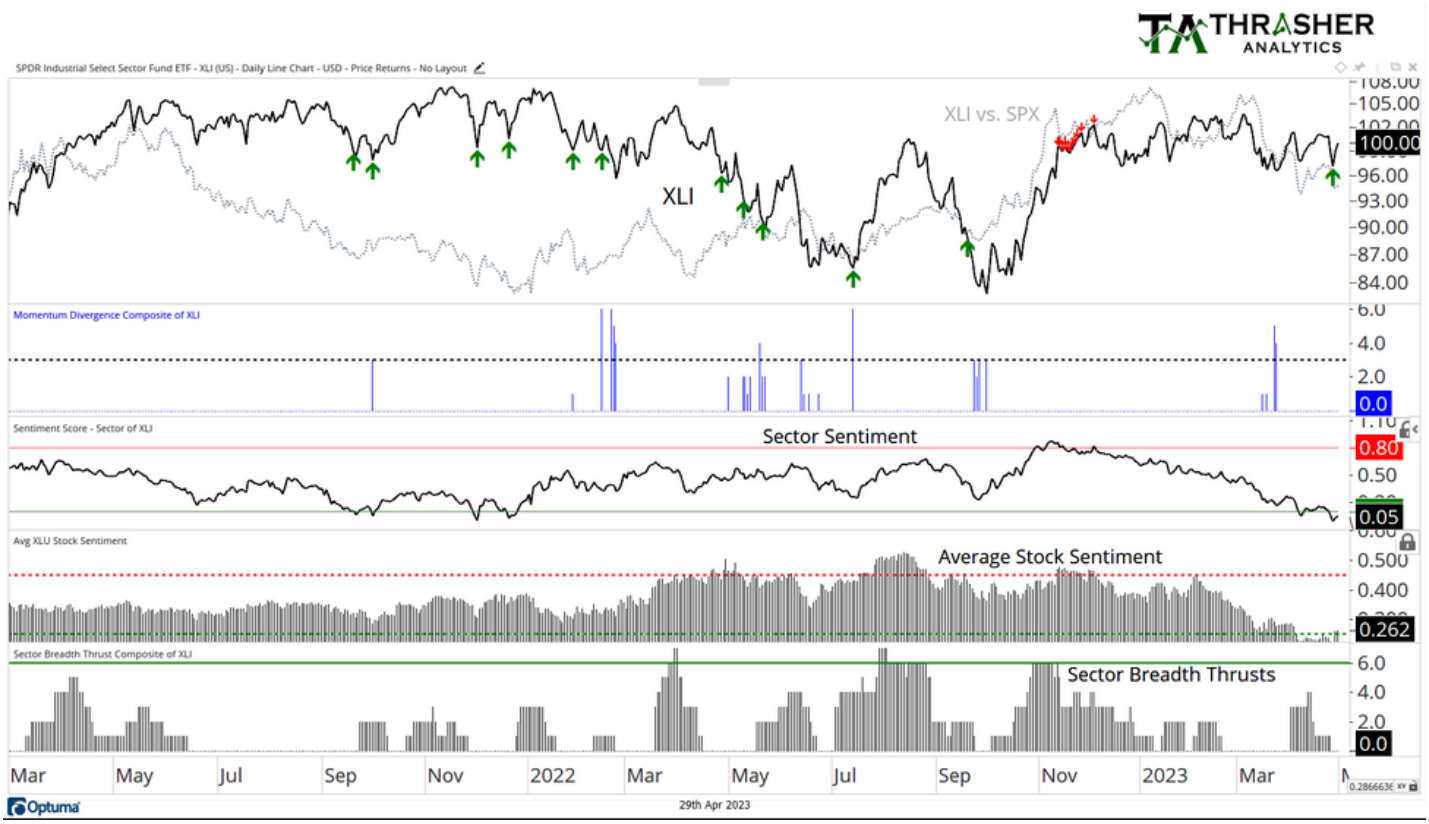
Sector	Ticker	Sector Sentiment	Change in Score	1W Perf	1M Perf	3M Perf
SPDR Communication Services Select Sector ETF	XLC	0.55	0.10	3.83%	7.21%	8.34%
SPDR Technology Select Sector Fund ETF	XLK	0.47	0.02	2.08%	4.63%	10.34%
SPDR Consumer Staples Select Sector Fund ETF	XLP	0.25	-0.03	1.14%	5.37%	6.29%
SPDR Utilities Select Sector Fund ETF	XLU	0.20	-0.05	-0.92%	4.59%	0.13%
SPDR Consumer Discretionary Select Sector Fund	XLY	0.19	0.06	0.33%	4.35%	-0.02%
SPDR Real Estate Select Sector Fund ETF	XLRE	0.18	0.03	1.53%	7.03%	-6.44%
SPDR Materials Select Sector Fund ETF	XLB	0.15	-0.04	-0.19%	3.60%	-3.42%
SPDR Energy Select Sector Fund ETF	XLE	0.12	-0.01	0.18%	5.38%	-6.69%
SPDR Health Care Select Sector Fund ETF	XLV	0.11	-0.01	-0.57%	5.10%	0.50%
SPDR Financial Select Sector Fund ETF	XLF	0.09	-0.04	-0.15%	5.60%	-8.50%
SPDR Industrial Select Sector Fund ETF	XLI	0.05	-0.08	-0.61%	1.81%	-1.13%

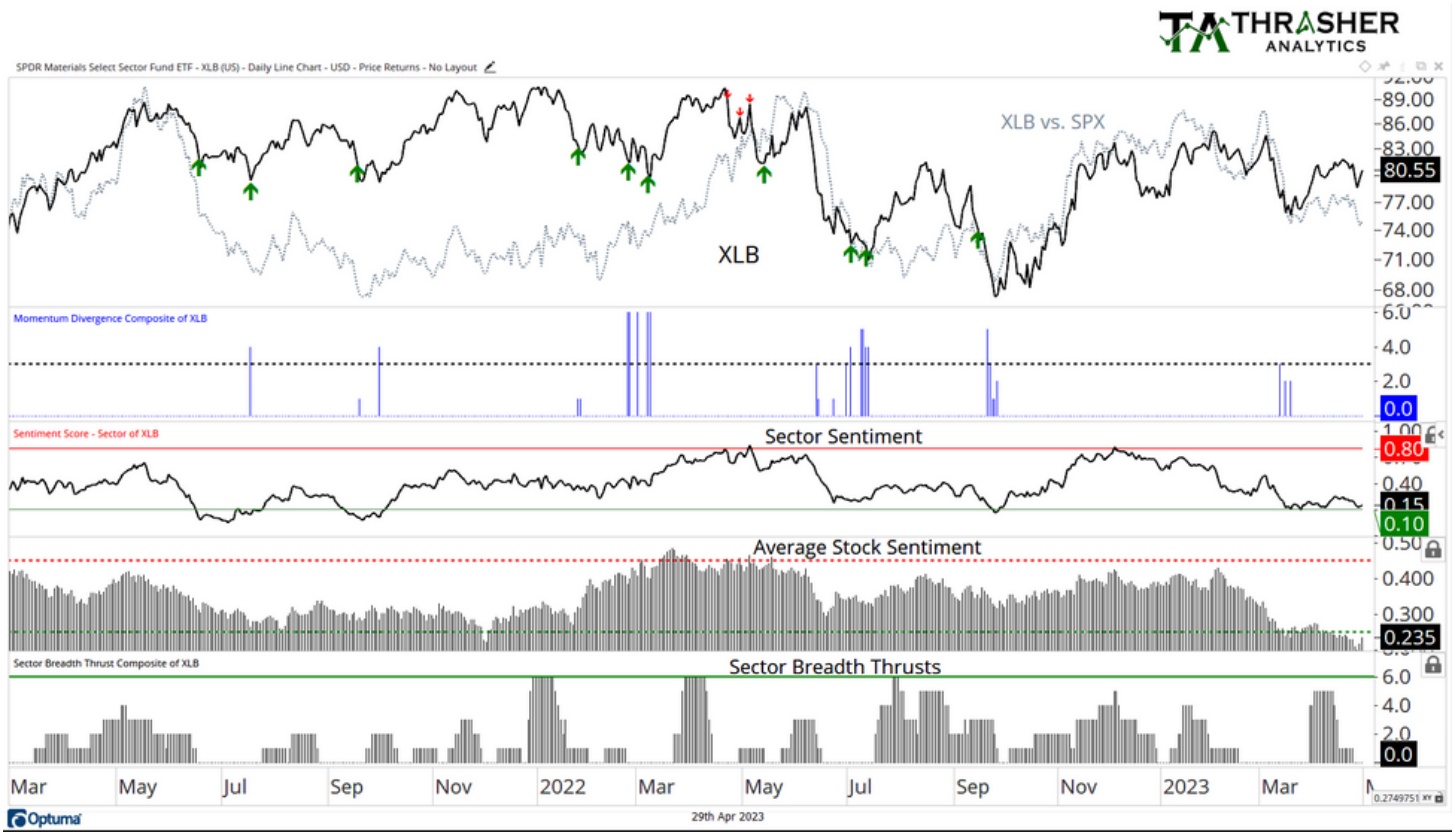
Sentiment Score: XLF & XLY



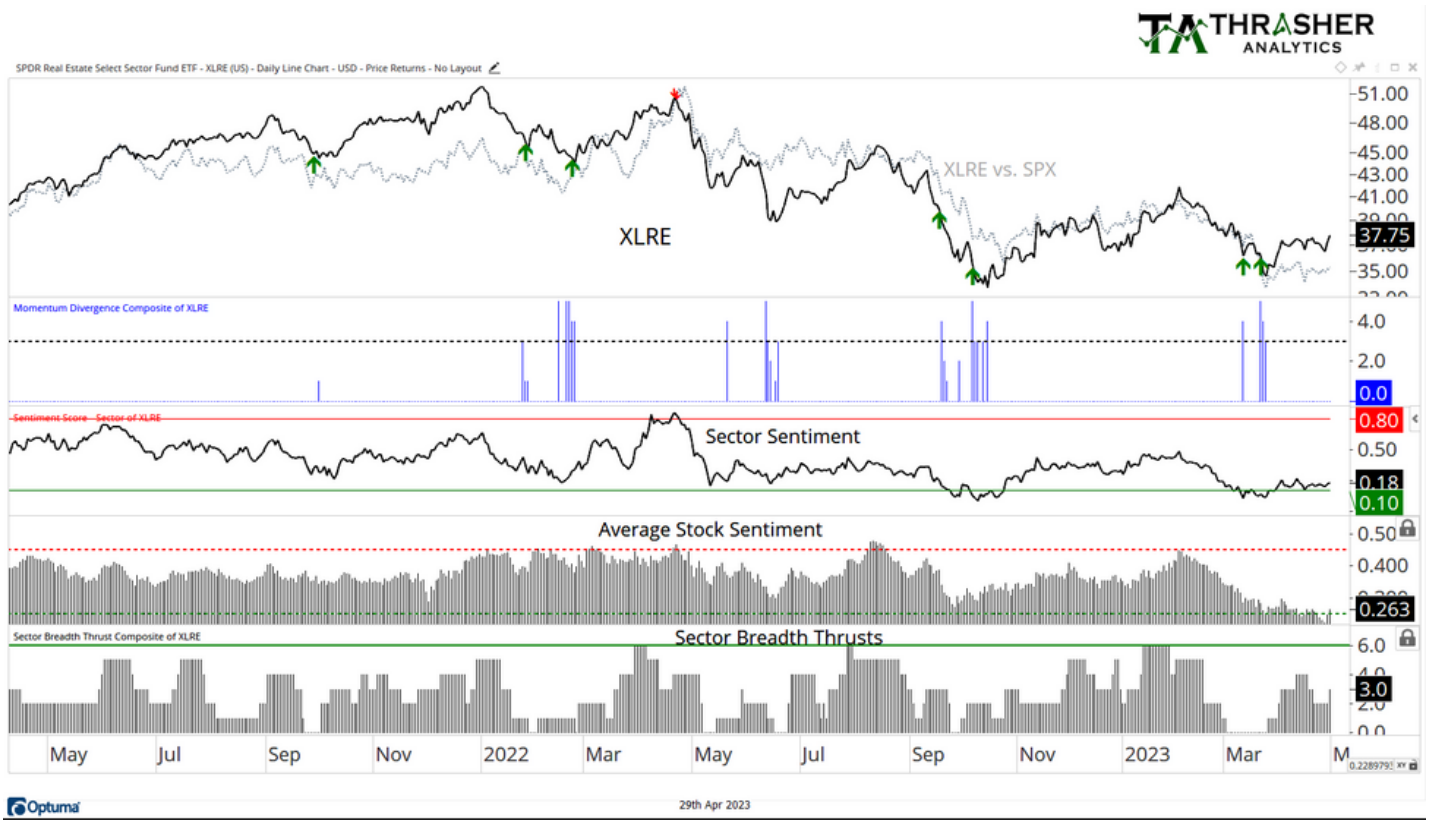


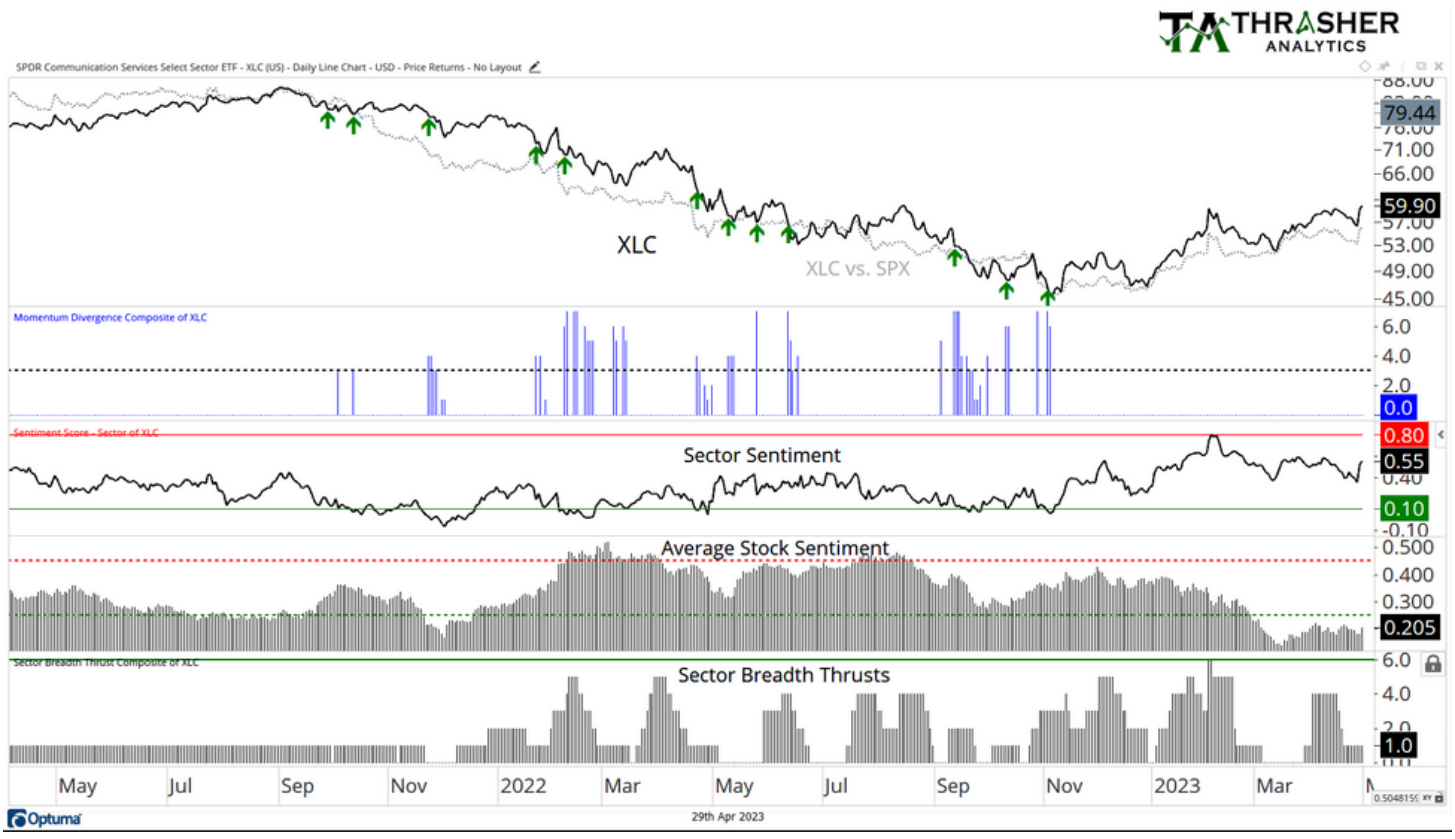
Sentiment Score: XLI & XLB



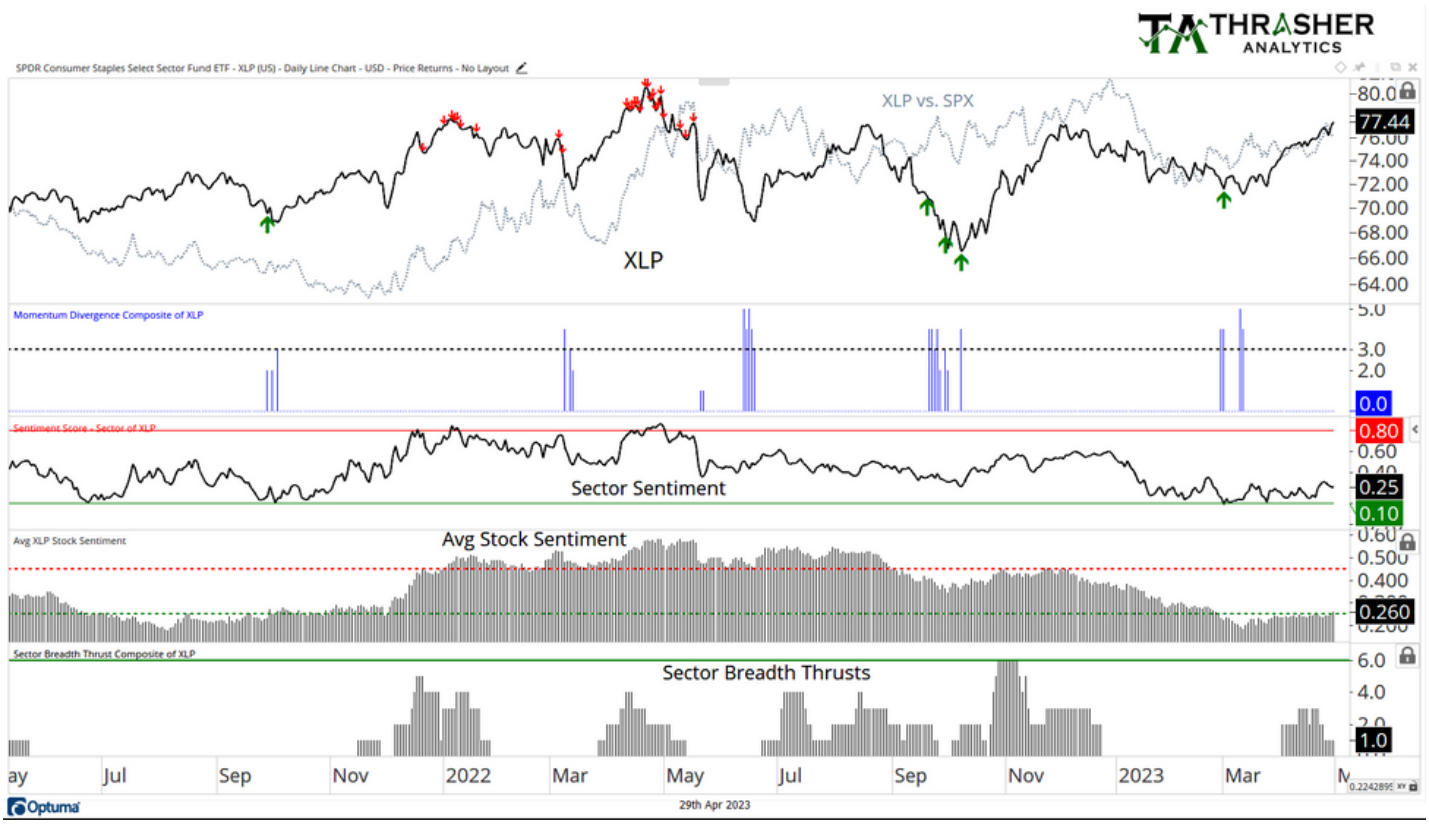


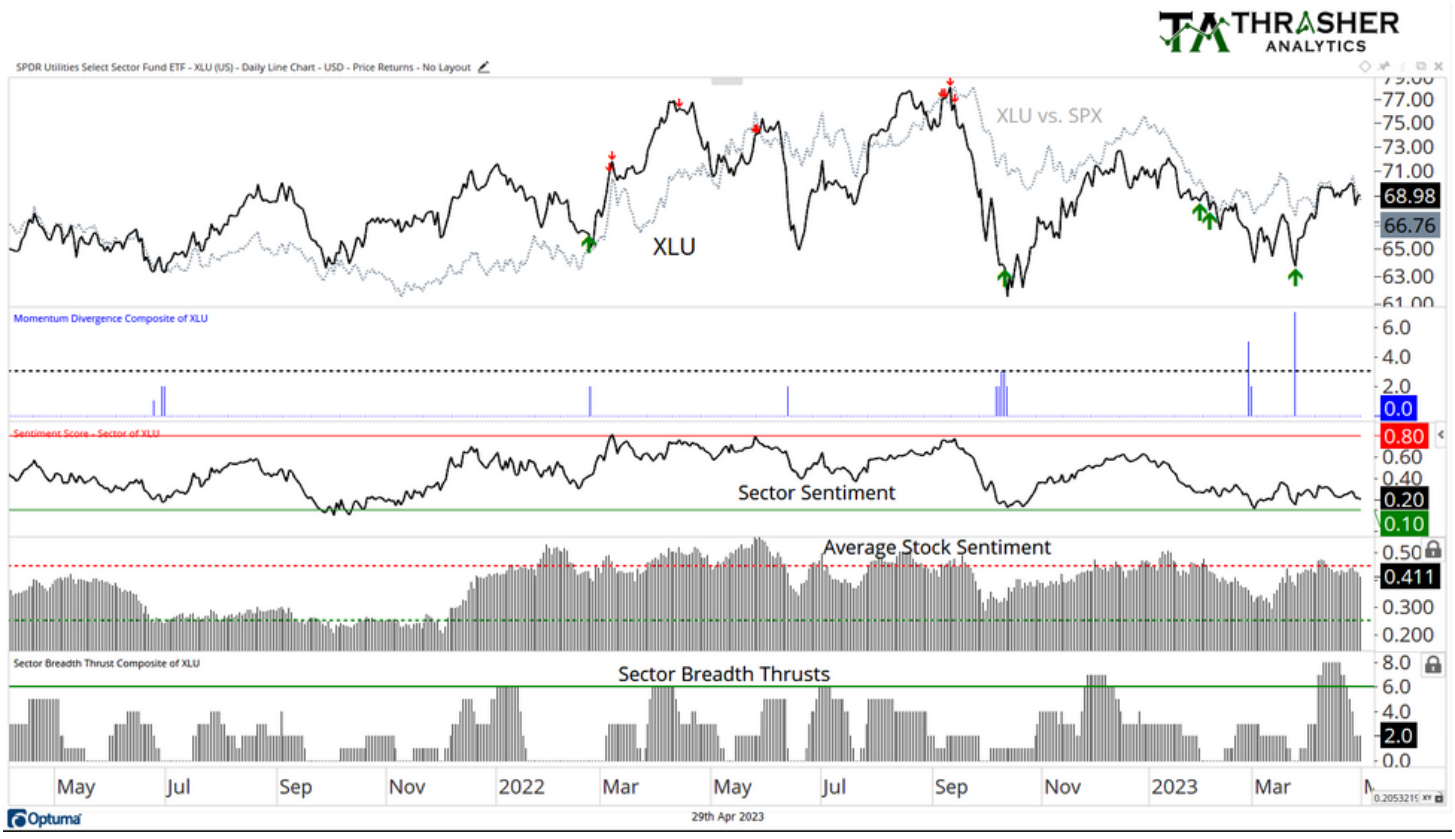
Sentiment Score: XLRE & XLC





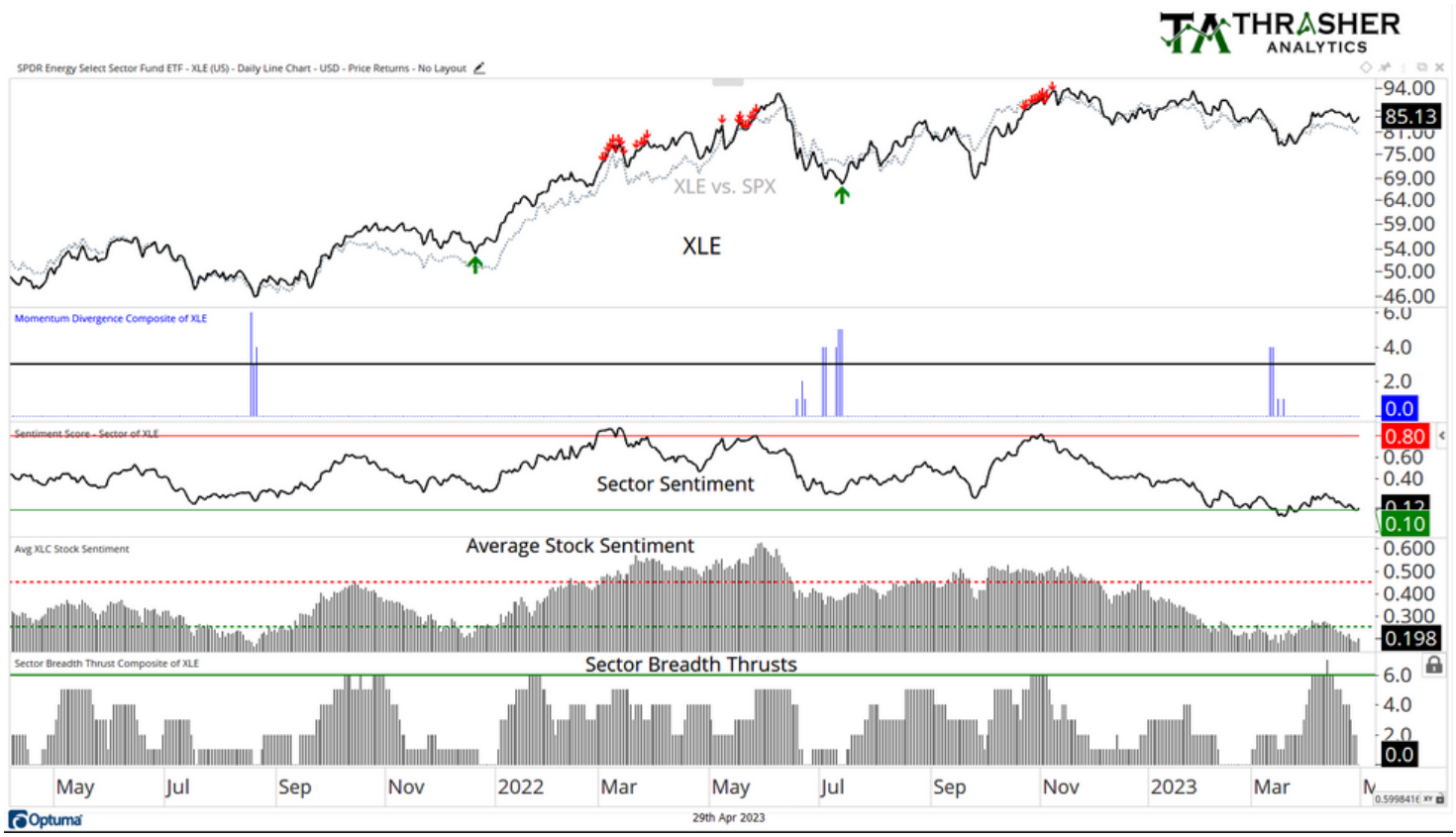
Sentiment Score: XLP & XLU





Sentiment Score: XLK & XLV

Sentiment Score: XLE

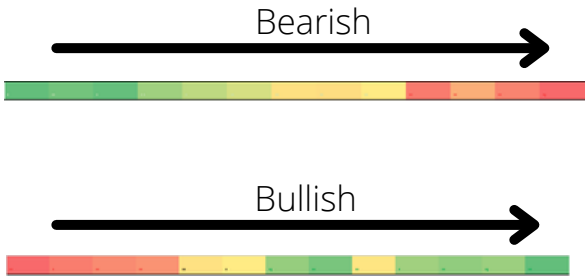


Risk Appetite Ratio

Below is a table of 17 gauges of risk appetite such as offense vs. defense sectors, foreign markets vs. domestic, small vs. large cap, lumber vs gold, high beta vs. broad market, high yield debt vs. Treasury debt, etc. The table shows each ratio's 1-year percentile going back the last 35 trading days. As the data improves, it turns green and as it declines it becomes red.

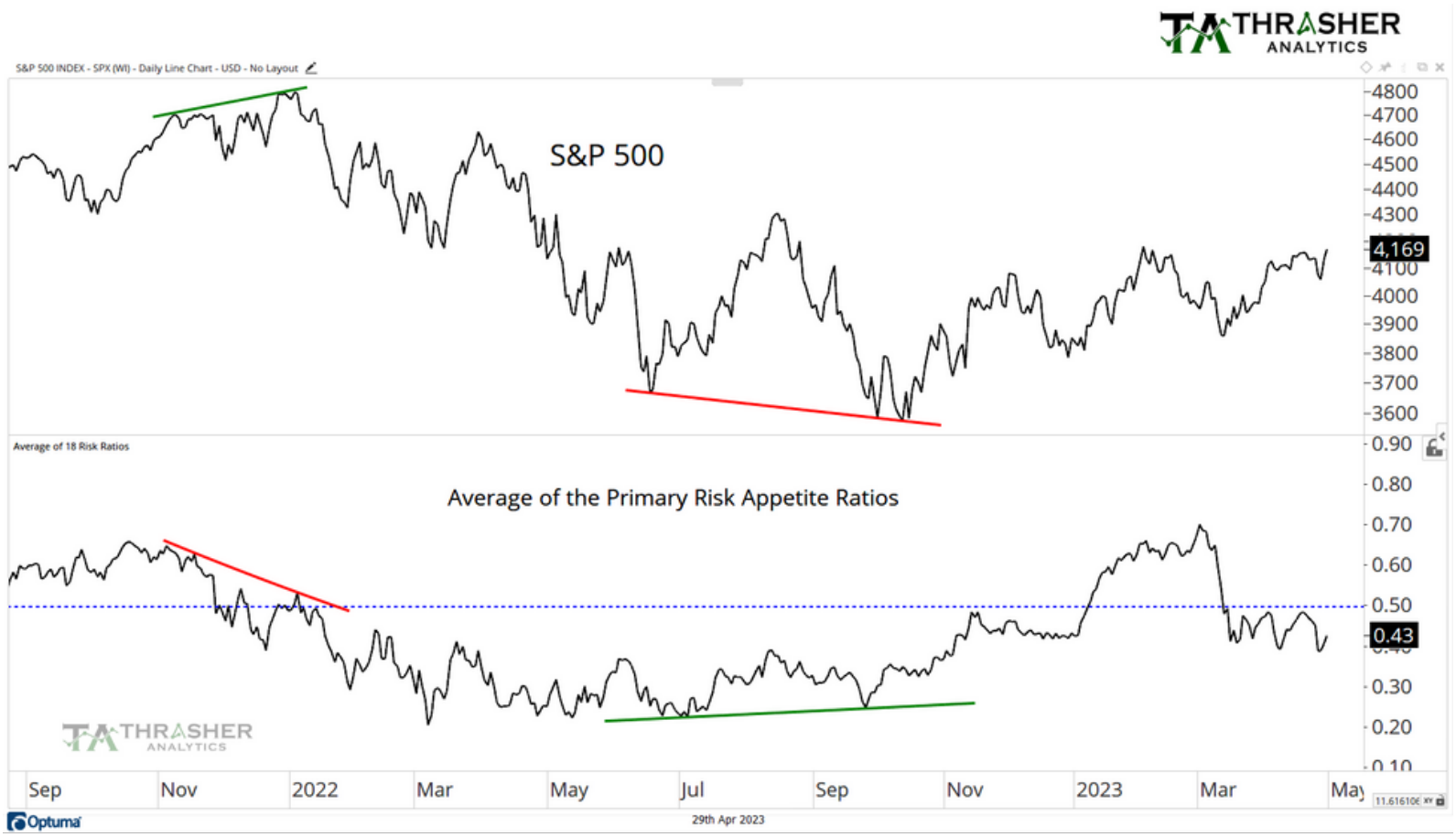
The average Risk Appetite Ratio percentile is at the 43rd percentile.

Risk Metric	-35	-34	-33	-32	-31	-30	-29	-28	-27	-26	-25	-24	-23	-22	-21	-20	-19	-18	-17	-16	-15	-14	-13	-12	-11	-10	-9	-8	-7	-6	-5	-4	-3	-2	-1	Current
Emerging Market vs. SPX	0.44	0.49	0.50	0.43	0.37	0.36	0.41	0.38	0.36	0.46	0.52	0.47	0.44	0.52	0.46	0.48	0.41	0.40	0.42	0.40	0.40	0.40	0.43	0.41	0.42	0.40	0.41	0.40	0.35	0.37	0.32	0.30	0.29	0.34	0.31	0.29
EAFE vs. SPX	0.87	0.89	0.86	0.84	0.69	0.67	0.70	0.73	0.74	0.82	0.81	0.75	0.80	0.81	0.80	0.83	0.78	0.80	0.84	0.81	0.82	0.81	0.83	0.89	0.89	0.88	0.84	0.87	0.85	0.89	0.91	0.92	0.94	0.96	0.91	0.86
HY Debt vs. Treasury	0.65	0.52	0.49	0.56	0.46	0.51	0.41	0.43	0.51	0.46	0.45	0.42	0.51	0.50	0.56	0.57	0.55	0.52	0.45	0.36	0.37	0.44	0.44	0.45	0.51	0.55	0.59	0.58	0.56	0.52	0.56	0.53	0.45	0.48	0.55	0.49
Home Construction vs. SPX	0.94	0.92	0.94	0.94	0.92	0.94	0.96	0.93	0.92	0.93	0.93	0.92	0.90	0.93	0.90	0.87	0.92	0.92	0.87	0.86	0.80	0.83	0.92	0.92	0.87	0.89	0.91	1.00	1.00	1.00	0.98	1.00	1.00	0.95	0.98	1.00
Offense vs. Defense Sectors	0.70	0.66	0.57	0.60	0.47	0.54	0.52	0.52	0.64	0.62	0.65	0.55	0.56	0.58	0.64	0.70	0.76	0.76	0.69	0.62	0.59	0.63	0.63	0.60	0.64	0.69	0.70	0.75	0.71	0.67	0.62	0.60	0.50	0.57	0.64	0.67
Broker-Dealer vs. SPX	0.67	0.46	0.28	0.36	0.34	0.30	0.27	0.28	0.36	0.34	0.27	0.17	0.24	0.25	0.24	0.20	0.21	0.15	0.12	0.07	0.09	0.08	0.10	0.15	0.11	0.16	0.22	0.21	0.25	0.26	0.28	0.23	0.21	0.18	0.15	0.14
S&P Growth vs. S&P Value	0.18	0.19	0.23	0.23	0.25	0.26	0.30	0.31	0.31	0.34	0.37	0.35	0.33	0.31	0.30	0.30	0.31	0.33	0.34	0.35	0.40	0.39	0.38	0.38	0.41	0.41	0.36	0.36	0.36	0.37	0.36	0.37	0.37	0.39	0.35	0.36
Semiconductor vs. SPX	1.00	0.99	0.99	1.00	0.98	1.00	1.00	1.00	0.96	1.00	1.00	0.92	0.87	0.85	0.91	0.94	0.92	0.88	0.85	0.80	0.77	0.82	0.80	0.75	0.74	0.74	0.73	0.74	0.71	0.73	0.69	0.67	0.62	0.65	0.62	0.65
Consumer Disc. Vs. Staples	0.59	0.55	0.49	0.49	0.44	0.49	0.47	0.46	0.56	0.52	0.51	0.45	0.44	0.45	0.49	0.55	0.61	0.58	0.56	0.47	0.45	0.49	0.51	0.47	0.51	0.55	0.54	0.56	0.56	0.53	0.54	0.54	0.46	0.45	0.49	0.54
Small Cap vs. Utilities	0.71	0.66	0.52	0.54	0.41	0.44	0.37	0.42	0.58	0.54	0.55	0.46	0.50	0.48	0.47	0.45	0.49	0.52	0.43	0.28	0.26	0.31	0.34	0.31	0.37	0.37	0.41	0.41	0.38	0.36	0.36	0.33	0.23	0.29	0.30	0.34
Transports vs. Utilities	0.86	0.82	0.71	0.65	0.57	0.59	0.58	0.54	0.70	0.70	0.73	0.62	0.66	0.67	0.65	0.64	0.70	0.68	0.60	0.48	0.47	0.53	0.56	0.54	0.53	0.59	0.58	0.59	0.59	0.60	0.58	0.57	0.44	0.40	0.45	0.52
Equal Weight vs. Cap Weight	0.70	0.61	0.47	0.44	0.33	0.27	0.25	0.22	0.23	0.16	0.08	0.11	0.17	0.22	0.23	0.21	0.22	0.18	0.13	0.11	0.03	0.10	0.17	0.16	0.08	0.05	0.10	0.09	0.10	0.09	0.09	0.10	0.08	0.00	0.00	0.03
Small cap vs. Large Cap	0.67	0.51	0.35	0.37	0.27	0.23	0.11	0.14	0.20	0.08	0.00	0.02	0.11	0.12	0.09	0.02	0.06	0.03	0.00	0.00	0.00	0.08	0.14	0.11	0.11	0.06	0.13	0.09	0.10	0.11	0.11	0.10	0.02	0.00	0.00	0.00
Equities. vs. VIX	0.48	0.35	0.28	0.42	0.30	0.47	0.34	0.41	0.58	0.50	0.49	0.54	0.62	0.66	0.74	0.76	0.81	0.83	0.78	0.87	0.94	0.89	0.88	0.87	1.00	1.00	1.00	1.00	1.00	0.92	0.96	0.95	0.76	0.75	0.93	1.00
Aussie Dollar vs. Yen	0.08	0.08	0.16	0.03	0.10	0.01	0.02	0.04	0.00	0.00	0.00	0.06	0.09	0.17	0.19	0.16	0.26	0.18	0.12	0.09	0.06	0.17	0.18	0.20	0.27	0.25	0.29	0.29	0.31	0.32	0.25	0.27	0.15	0.12	0.17	0.29
Lumber vs. Gold	0.03	0.02	0.01	0.00	0.00	0.11	0.11	0.10	0.12	0.11	0.07	0.08	0.07	0.04	0.03	0.03	0.03	0.02	0.02	0.03	0.03	0.03	0.03	0.03	0.06	0.08	0.09	0.05	0.05	0.05	0.06	0.03	0.01	0.00	0.00	0.00
Copper vs. Gold	0.53	0.46	0.38	0.35	0.18	0.21	0.15	0.18	0.29	0.32	0.30	0.28	0.34	0.31	0.32	0.30	0.33	0.23	0.11	0.13	0.17	0.18	0.19	0.24	0.22	0.28	0.26	0.26	0.27	0.20	0.21	0.17	0.07	0.09	0.09	0.10
AVERAGE	0.59	0.54	0.48	0.49	0.42	0.43	0.41	0.42	0.47	0.47	0.45	0.42	0.45	0.46	0.47	0.47	0.49	0.47	0.43	0.40	0.39	0.42	0.44	0.44	0.45	0.47	0.48	0.49	0.48	0.47	0.46	0.45	0.39	0.39	0.41	0.43



Risk Appetite Ratio

The average risk appetite ratio moved lower during the week, finishing at the 43rd %tile and now creating a divergence with price.



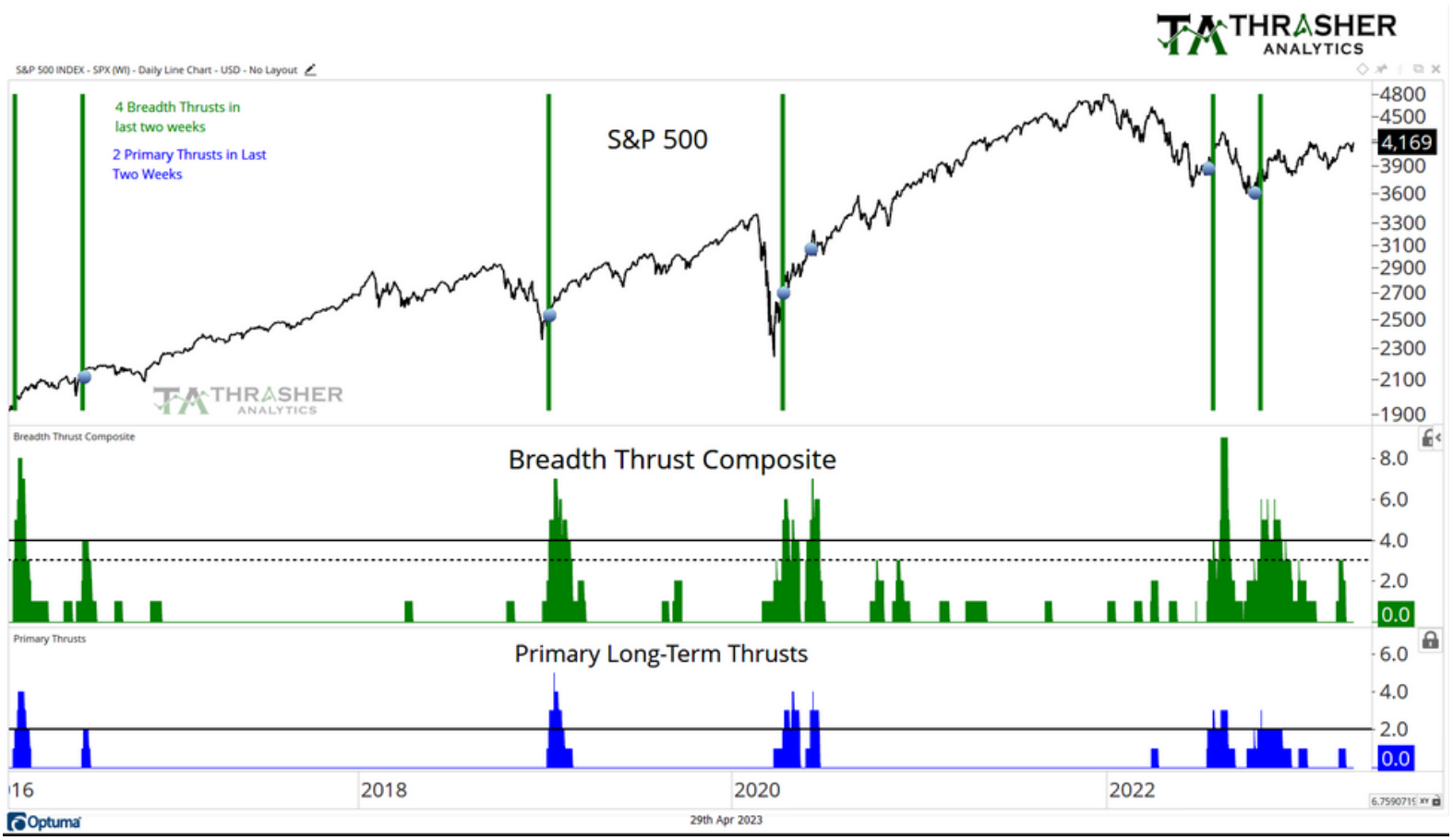
Equities - S&P 500 Daily

The S&P 500 pulled back at the start of the week, testing the VWAP off the all-time high which held as support, a positive sign for equity bulls. Thurs. and Fri. saw SPX advance and finish just under the Feb. high. Momentum has slowed, with the RSI at 61 and slightly below the most recent high due to the early-week decline in price.

Equities - Breadth Thrusts

I've added an add'l section of the breadth thrust composite chart, titled Primary Long-Term Thrusts. These are the handful of thrusts that are in the original composite that have the best track record and only have the highest bar to clear to signal. The original composite is still what 'feeds' the breadth category of the Maestro Model.

Thrust count sits at 0 as the most recent thrusts roll over the lookback period.



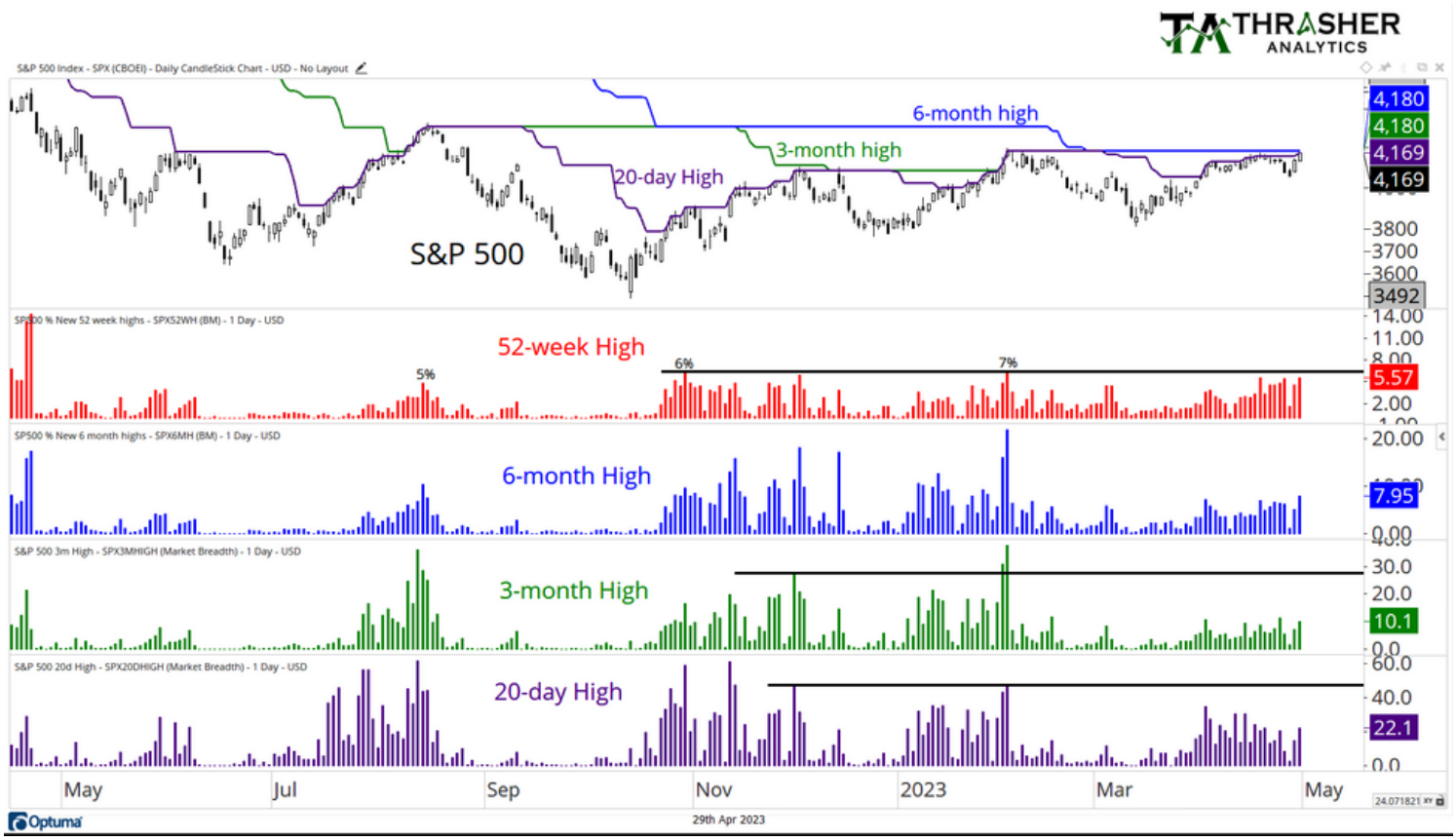
Equities - Breadth

Below is a table showing the changes in breadth data over the last 35 days. This provides insight into whether bullish or bearish data is improving or declining.

	35 Days Ago	30 Days Ago	25 Days Ago	20 Days Ago	15 Days Ago	10 Days Ago	5 Days Ago	Current
	Moving Average Breadth							
S&P 500 % above 200-day MA	47.5	41.8	38.6	51.7	53.3	56.1	56.3	54.7
Nasdaq 100 % above 200-day MA	49.5	55.4	60.4	65.3	69.3	68.3	72.3	68.3
S&P 500 % above 50-day MA	24.3	23.3	18.3	37.8	42.7	53.7	56.7	58.3
Nasdaq 100 % above 50-day MA	37.6	47.5	47.5	64.4	60.4	66.3	66.3	63.4
S&P 500 % above 20-day MA	11.7	26.0	22.7	68.2	71.2	76.9	68.0	55.9
Nasdaq 100 % above 20-day MA	20.8	51.5	54.5	89.1	73.3	67.3	57.4	47.5
	Bullish Breadth							
S&P 500 % RSI(14) > 70	0.6	0.8	0.6	2.0	5.2	3.8	7.8	7.8
Nasdaq 100 % RSI(14) > 70	0.0	3.0	3.0	5.9	7.9	7.9	5.9	10.9
S&P 400 % New 52 week highs	2.0	0.5	2.0	1.7	1.5	3.0	3.0	4.0
S&P 600 % New 52 week highs	1.3	1.3	0.7	0.8	0.5	1.5	1.7	1.3
S&P 500 % New 52 week highs	1.4	1.0	0.8	1.8	2.0	2.8	4.6	5.6
Nasdaq 100 % New 52 week highs	2.0	2.0	2.0	2.0	5.0	4.0	5.0	9.9
S&P 500 % New 6 month highs	1.4	2.2	1.2	3.4	3.6	4.0	6.6	8.0
Nasdaq 100 % New 6 month highs	2.0	5.9	5.0	7.9	5.9	5.0	4.0	8.9
	Bearish Bearish							
S&P 500 % RSI(14) < 30	13.9	14.1	12.3	0.4	0.6	0.4	1.2	1.2
Nasdaq 100 % RSI(14) < 30	5.0	3.0	2.0	0.0	0.0	0.0	0.0	3.0
S&P 400 % New 52 week lows	4.5	6.0	7.2	0.2	1.2	1.5	1.5	0.3
S&P 600 % New 52 week lows	6.2	7.0	12.3	2.8	3.0	5.5	3.7	1.8
S&P 500 % New 52 week lows	4.4	4.2	5.8	0.0	0.0	0.4	0.8	0.4
Nasdaq 100 % New 52 week lows	1.0	0.0	0.0	0.0	1.0	0.0	1.0	3.0
S&P 500 % New 6 month lows	6.4	6.8	7.4	0.2	0.4	0.4	0.8	0.8
Nasdaq 100 % New 6 month lows	1.0	0.0	3.0	0.0	2.0	0.0	1.0	5.0

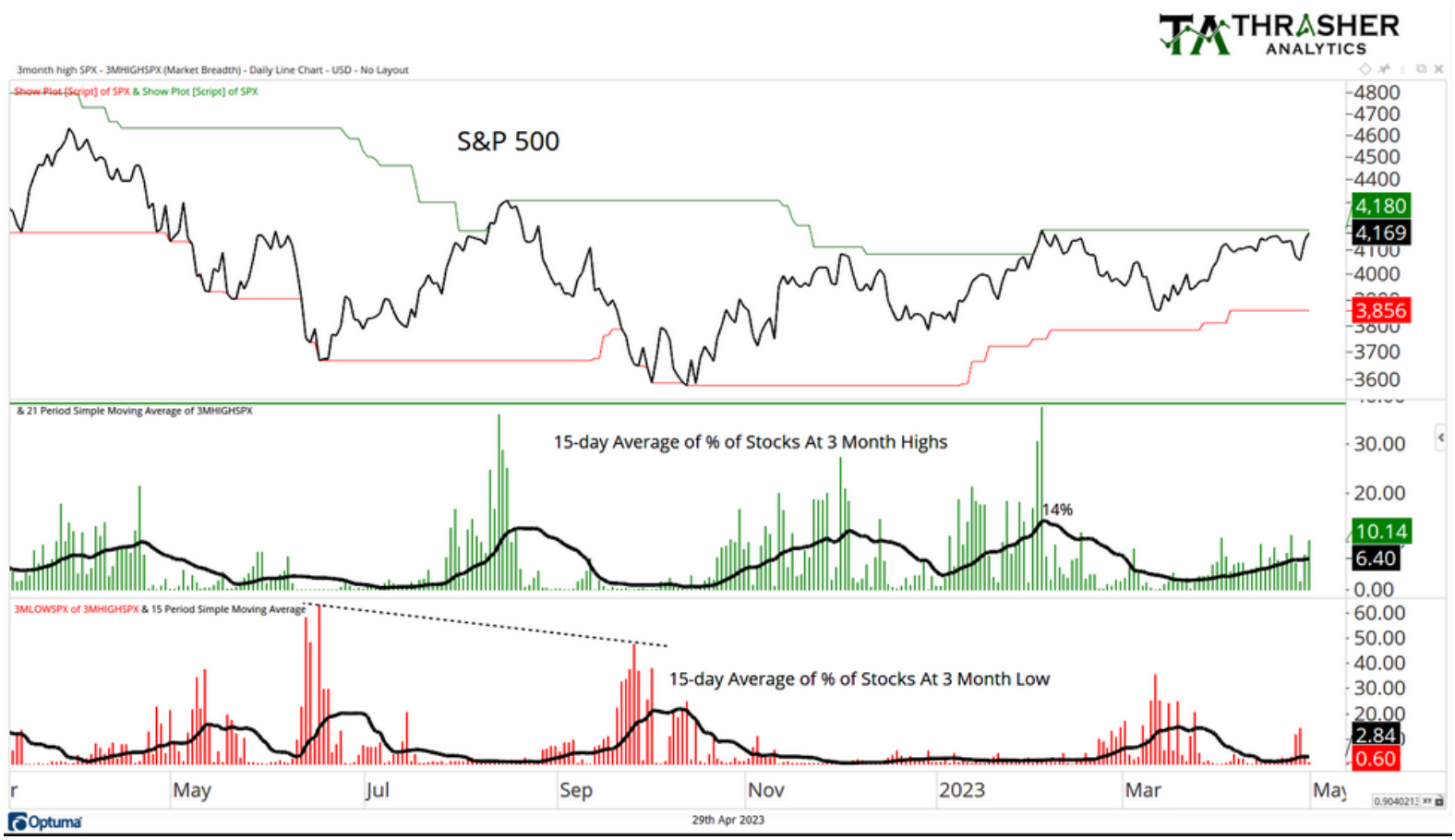
Equities - New Highs

SPX has been hitting new 20-day highs but we haven't seen a big pick up in indiv. stocks making the same type of progress. less than 40% have been able to make a new 20-day high over the last several months. Just under 6% of stocks making new 52-week highs, I'm watching that 7% level as that's how many we got in the first quarter.



Equities - 3-month Highs

Focusing now specifically on the number of 3-month highs, Friday finished 11 points under a new 3-month high for the index but only 10% of stocks are making new 3-month highs so far. Looking at the smoothed 15-day average, back in Feb. we were at 14%, today it's 6.4%. This goes to the lack of broad participation this year that (so far) hasn't mattered much as the indices remain strong, how long that lasts is the million dollar question.

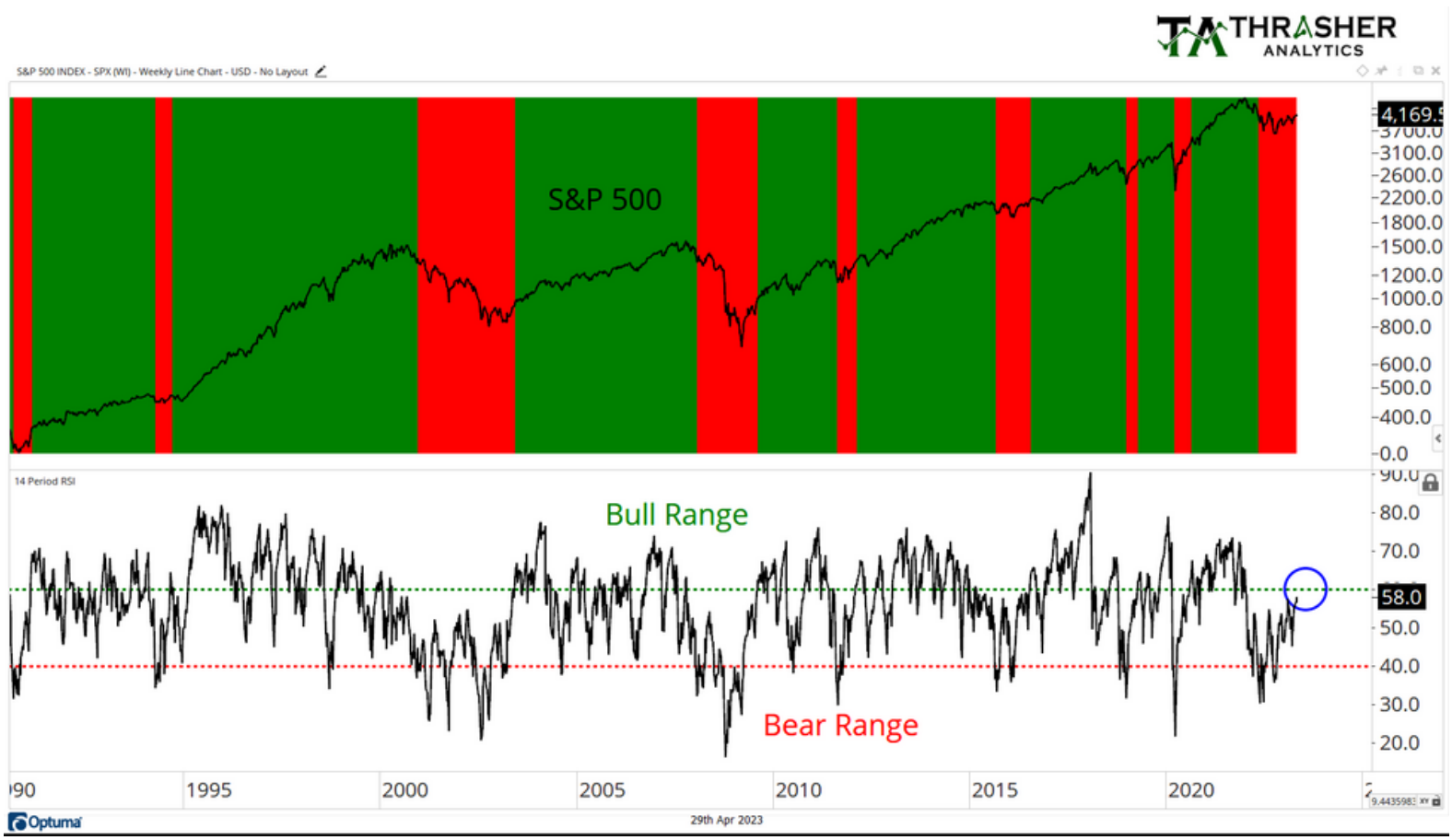


Equities - IPO Stocks

The poor performance in recent IPO stocks was something I discussed several times in 2022 as a reason the market was in 'risk off' mode. We kicked off 2023 with this group showing positive relative performance in Jan. and Feb. but that strength quickly evaporated as sellers stepped back in and sent IPO lower in both absolute and relative terms.

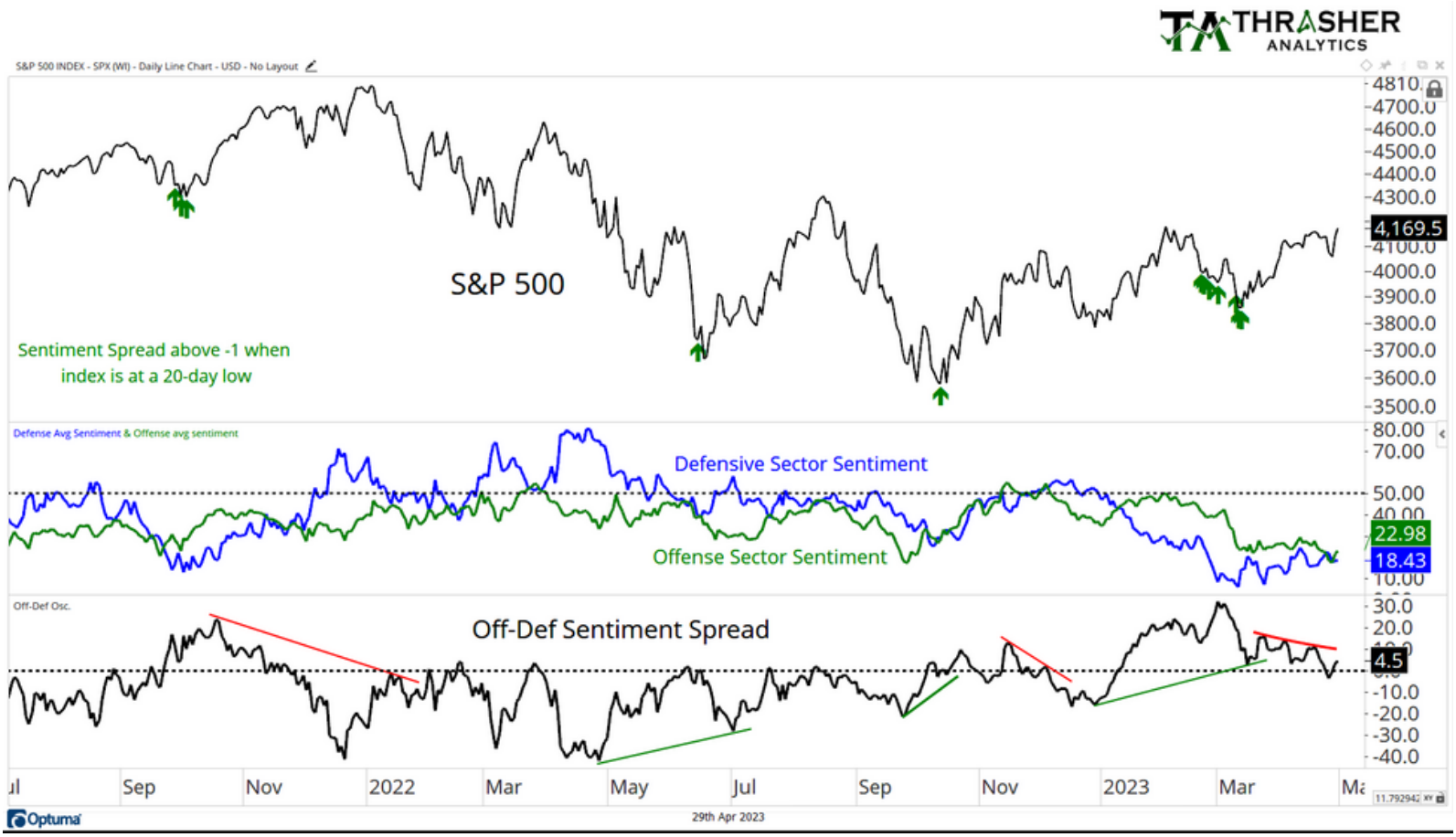
Equities - RSI Range

On the positive side for the market, weekly momentum continues to inch higher. We are now just two points under the threshold to begin forming a new bullish range for the S&P 500, ending the bearish range we've been in since last year.



Equities - Sector Sentiment

The Sentiment Spread has continued to decline, and Defensive Sector Sentiment briefly crossed above Offense Sector Sentiment before Offense pushed back above by Friday.



ETF Fund Flow

Below is a look at fund flows for major bond and equity ETFs. Data is through Thursday of last week.

THRASHER ANALYTICS

Daily - ETF Flows - Fund Flows Layout

Name	Ticker	Net Flows YTD	Net Flows 3 Month	Net Flows 1 Month	1 Month Flow % of AUM
Bond ETFs					
iShares 20+ Year Treasury Bond ETF	TLT	7,413,632,336	4,854,102,443	2,513,289,827	6.98%
iShares 3-7 Year Treasury Bond ETF	IEI	658,551,710	-65,807,146	586,676,406	4.60%
iShares 10-20 Year Treasury Bond ETF	TLH	1,795,406,726	779,889,590	137,739,288	1.69%
iShares iBoxx $ Investment Grade Corporate Bond ETF	LQD	-1,039,194,075	-4,343,467,074	348,603,079	0.98%
iShares 7-10 Year Treasury Bond ETF	IEF	4,607,063,312	3,580,737,231	108,861,856	0.38%
iShares 1-3 Year Treasury Bond ETF	SHY	15,080,737	32,326,593	49,304,581	0.18%
iShares TIPS Bond ETF	TIP	-1,187,231,983	-1,201,588,809	-81,535,508	-0.36%
SPDR Equity ETFs					
SPDR Communication Services Select Sector ETF	XLC	1,391,692,651	1,157,931,694	1,359,119,946	12.85%
SPDR Materials Select Sector Fund ETF	XLB	469,915,139	-53,023,603	437,663,524	7.64%
SPDR Consumer Staples Select Sector Fund ETF	XLP	618,719,751	595,623,173	814,742,020	4.45%
SPDR Financial Select Sector Fund ETF	XLF	1,778,215,162	1,962,344,839	842,317,349	2.69%
SPDR S&P 500 ETF	SPY	-2,058,900,802	-4,028,454,989	8,018,185,939	2.14%
SPDR Consumer Discretionary Select Sector Fund ETF	XLY	89,259,852	45,783,557	277,806,794	1.97%
SPDR Utilities Select Sector Fund ETF	XLU	129,979,501	319,607,823	121,868,999	0.77%
SPDR Health Care Select Sector Fund ETF	XLV	-1,304,012,654	-979,727,372	91,592,828	0.23%
SPDR Energy Select Sector Fund ETF	XLE	-1,003,651,737	-1,267,035,566	-366,577,540	-0.97%
SPDR Technology Select Sector Fund ETF	XLK	-2,499,648,948	-1,646,256,491	-407,494,847	-0.97%
SPDR Industrial Select Sector Fund ETF	XLI	-239,467,988	-520,240,378	-315,791,064	-2.43%
SPDR Real Estate Select Sector Fund ETF	XLRE	-450,279,513	-535,338,774	-116,612,481	-2.64%

Type Code or Name to add an item to the watchlist

Sector Performance

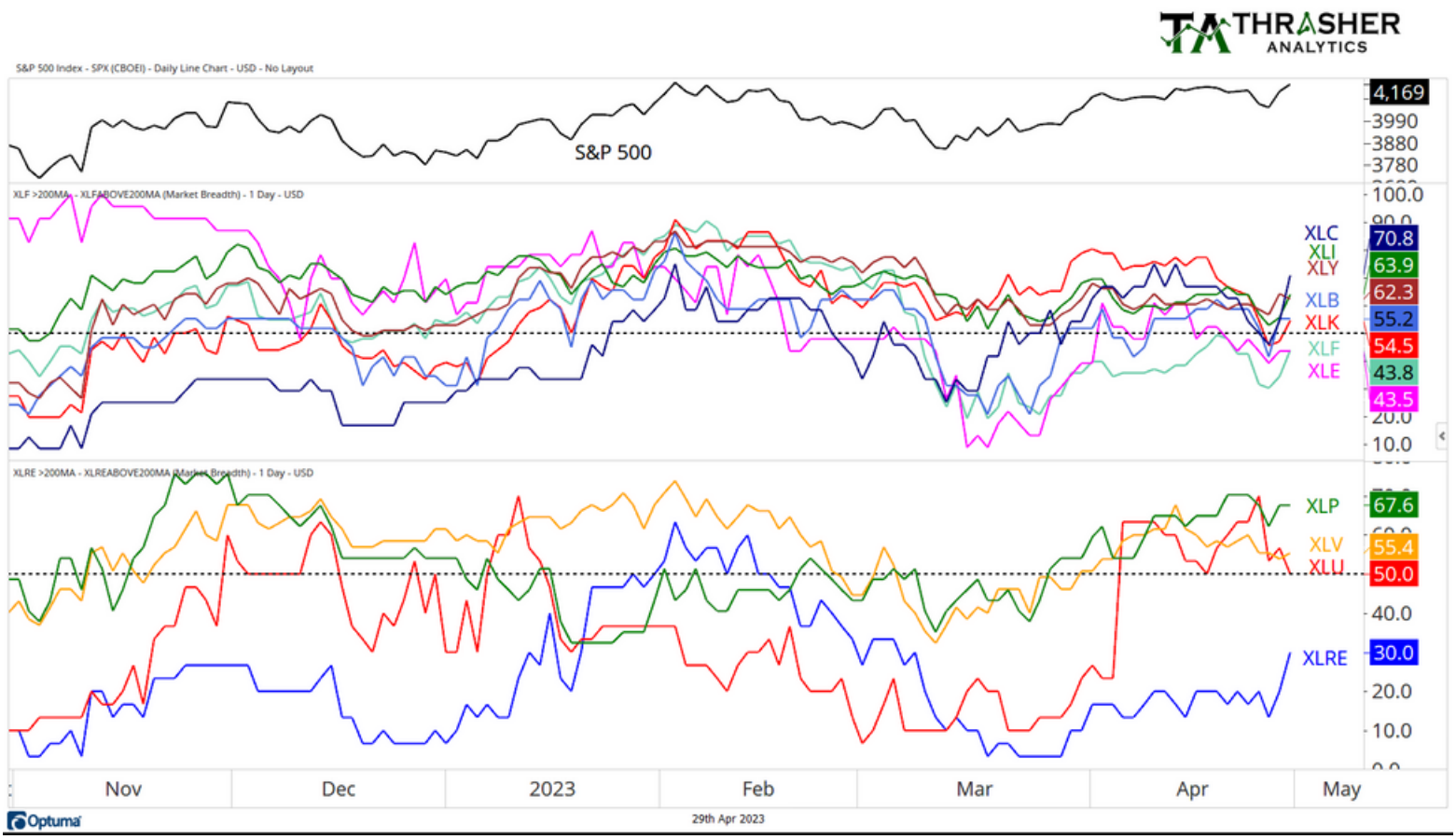
THRASHER ANALYTICS

Daily - Performance - No Layout

Ticker	Name	2023	YTD Rel% to SPX	1W %	1M %	3M%	6M%	% from 52Wk High	% from 52Wk Low	% From 20MA	% From 50MA	% From 200MA
– Index			AVG: -1.23%					AVG: 6.20%	AVG: 17.54%		AVG: 1.59%	
NDY	NASDAQ 100 Index	21.08%	-7.22%	1.89%	5.04%	8.87%	14.72%	3.46%	26.87%	1.63%	5.03%	9.88%
SPX	S&P 500 INDEX	8.59%	0.00%	0.87%	4.99%	2.43%	6.88%	3.60%	19.42%	1.18%	3.37%	5.16%
DJI	Dow Jones Industrial Average	2.87%	7.26%	0.86%	5.26%	0.35%	3.76%	1.77%	18.97%	1.16%	3.13%	4.40%
MID	S&P Midcap 400 Index	2.47%	0.17%	-0.34%	2.33%	-4.93%	2.28%	9.07%	13.93%	0.21%	-0.56%	0.65%
SML	S&P SmallCap 600 Index	-0.81%	-6.37%	-1.03%	-0.43%	-8.04%	-4.07%	13.08%	8.53%	-0.94%	-3.03%	-3.60%
– Sectors			AVG: 6.24%					AVG: 8.57%	AVG: 20.51%		AVG: 2.53%	
XLC	SPDR Communication Services Select Sector ETF	24.82%	-11.85%	3.83%	7.21%	8.34%	22.17%	5.06%	33.53%	2.72%	6.73%	12.63%
XLK	SPDR Technology Select Sector Fund ETF	21.21%	-0.84%	2.08%	4.63%	10.34%	16.40%	0.68%	33.51%	1.51%	4.86%	11.52%
XLRE	SPDR Real Estate Select Sector Fund ETF	2.22%	-16.71%	1.53%	7.03%	-6.44%	2.53%	19.49%	13.96%	1.56%	1.44%	-2.74%
XLP	SPDR Consumer Staples Select Sector Fund ETF	3.88%	14.80%	1.14%	5.37%	6.29%	5.84%	2.22%	17.02%	2.11%	4.81%	5.54%
XLY	SPDR Consumer Discretionary Select Sector Fund	14.48%	-17.33%	0.33%	4.35%	-0.02%	2.00%	15.39%	17.35%	0.86%	2.12%	0.84%
XLE	SPDR Energy Select Sector Fund ETF	-2.68%	75.34%	0.18%	5.38%	-6.69%	-4.62%	10.12%	30.01%	-0.52%	1.73%	1.99%
XLF	SPDR Financial Select Sector Fund ETF	-3.01%	-2.90%	-0.15%	5.60%	-8.50%	-2.98%	10.61%	12.10%	1.63%	-0.10%	-1.97%
XLB	SPDR Materials Select Sector Fund ETF	3.69%	1.62%	-0.19%	3.60%	-3.42%	7.76%	9.04%	20.49%	-0.02%	0.78%	3.15%
XLV	SPDR Health Care Select Sector Fund ETF	-1.71%	8.34%	-0.57%	5.10%	0.50%	0.50%	5.81%	12.45%	0.19%	2.83%	1.97%
XLI	SPDR Industrial Select Sector Fund ETF	1.82%	8.03%	-0.61%	1.81%	-1.13%	5.69%	4.01%	20.85%	0.27%	0.16%	3.51%
XLU	SPDR Utilities Select Sector Fund ETF	-2.16%	10.16%	-0.92%	4.59%	0.13%	2.33%	11.81%	14.30%	-0.18%	2.47%	-0.95%

Sector - Breadth 200-MA

XLC made a good improvement in breadth last week, rising to over 70% and edging out XLP as the strongest breadth sector.



Daily Sentiment Index

Daily - Watch List - No Layout

Code	% Bullish	5-day MA	History
Wheat DSI	14	13	
Soybean DSI	18	20	
VIX DSI	20	24	
Corn DSI	20	24	
Natural Gas DSI	24	20	
Lumber DSI	25	29	
Yen DSI	26	33	
US Dollar DSI	30	27	
Palladium DSI	30	34	
Heating Oil DSI	30	32	
Cotton DSI	32	32	
Lean Hog DSI	36	31	
Crude Oil DSI	39	35	
Australian Dollar DSI	43	46	
Bitcoin DSI	44	46	
Copper DSI	47	46	
SPX DSI	50	44	
EuroDollar DSI	53	54	

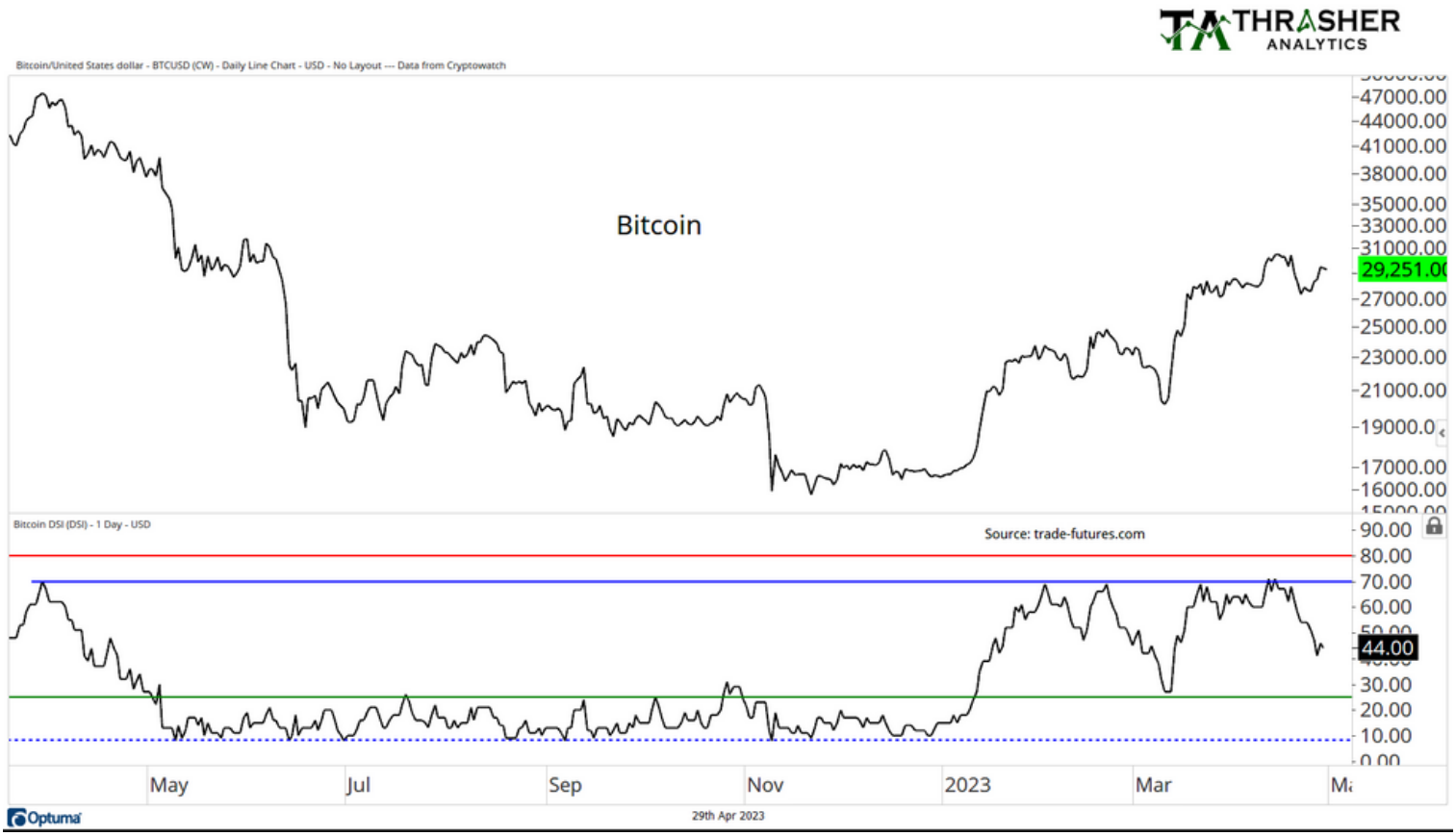
Daily - Watch List - No Layout

Code	% Bullish	5-day MA	History
Gasoline DSI	55	53	
CRB Index DSI	55	54	
Orange Juice DSI	57	67	
Coffee DSI	58	62	
Nasdaq DSI	59	50	
Swiss Franc DSI	61	64	
5YR DSI	61	61	
10Y DSI	68	67	
Euro DSI	71	73	
Silver DSI	72	68	
Gold DSI	72	72	
Platinum DSI	73	75	
British Pound DSI	73	67	
Cocoa DSI	75	75	
Cattle DSI	77	78	
Mexican Peso DSI	78	75	
Nikkei DSI	85	79	
Sugar DSI	86	86	

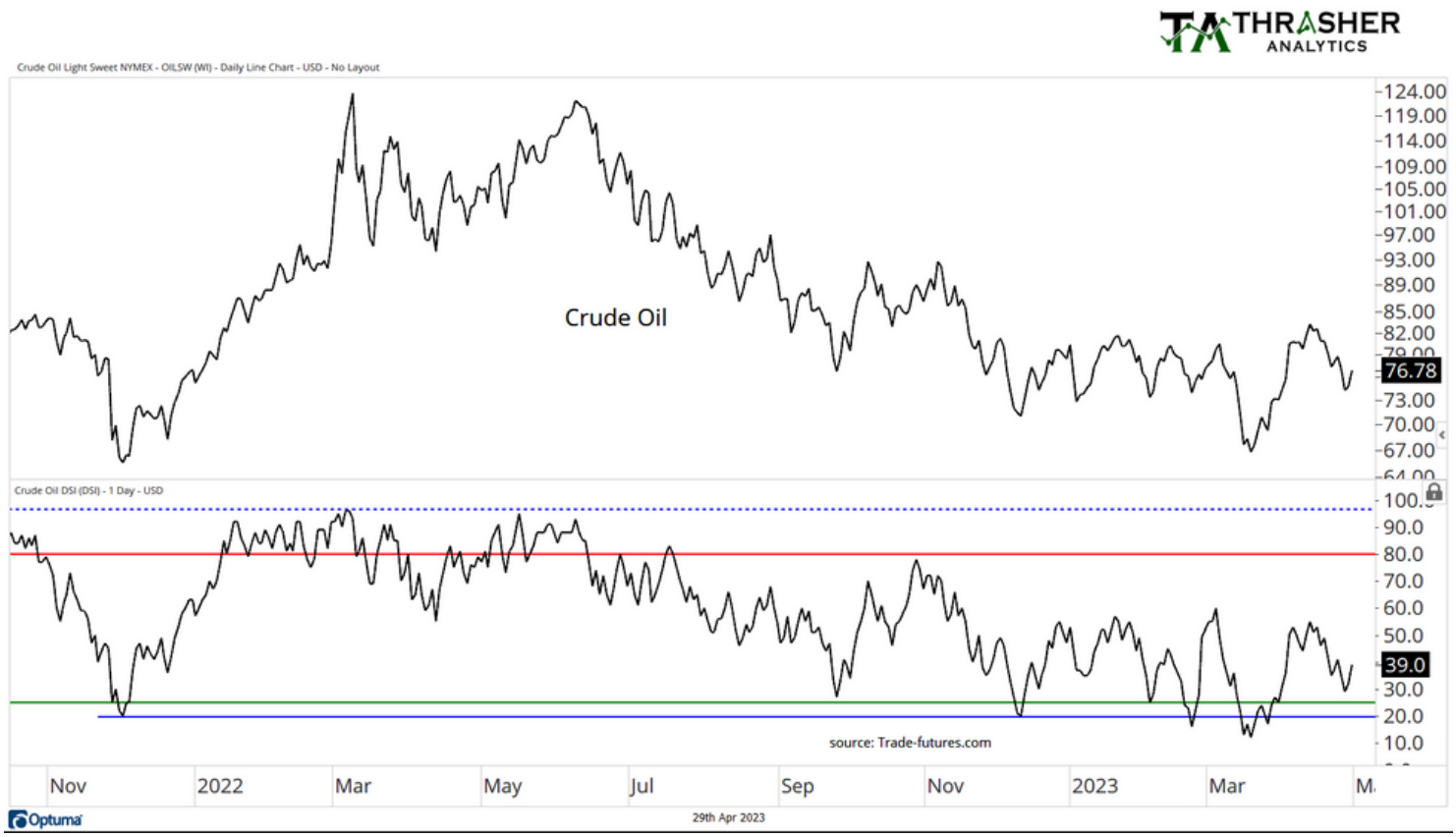
Source: trade-futures.com

Daily Sentiment Index

Daily Sentiment Index



Daily Sentiment Index



Daily Sentiment Index

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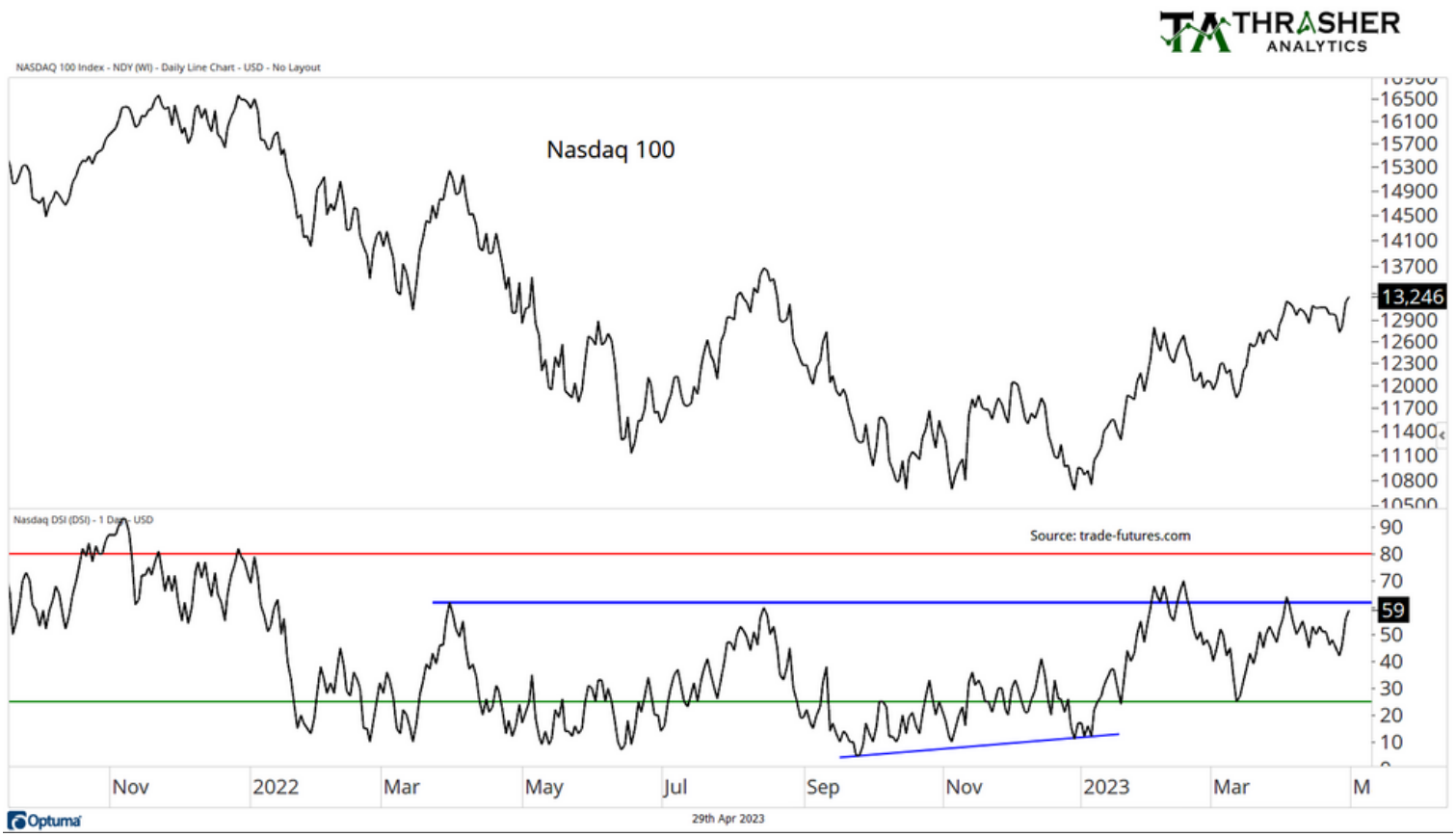

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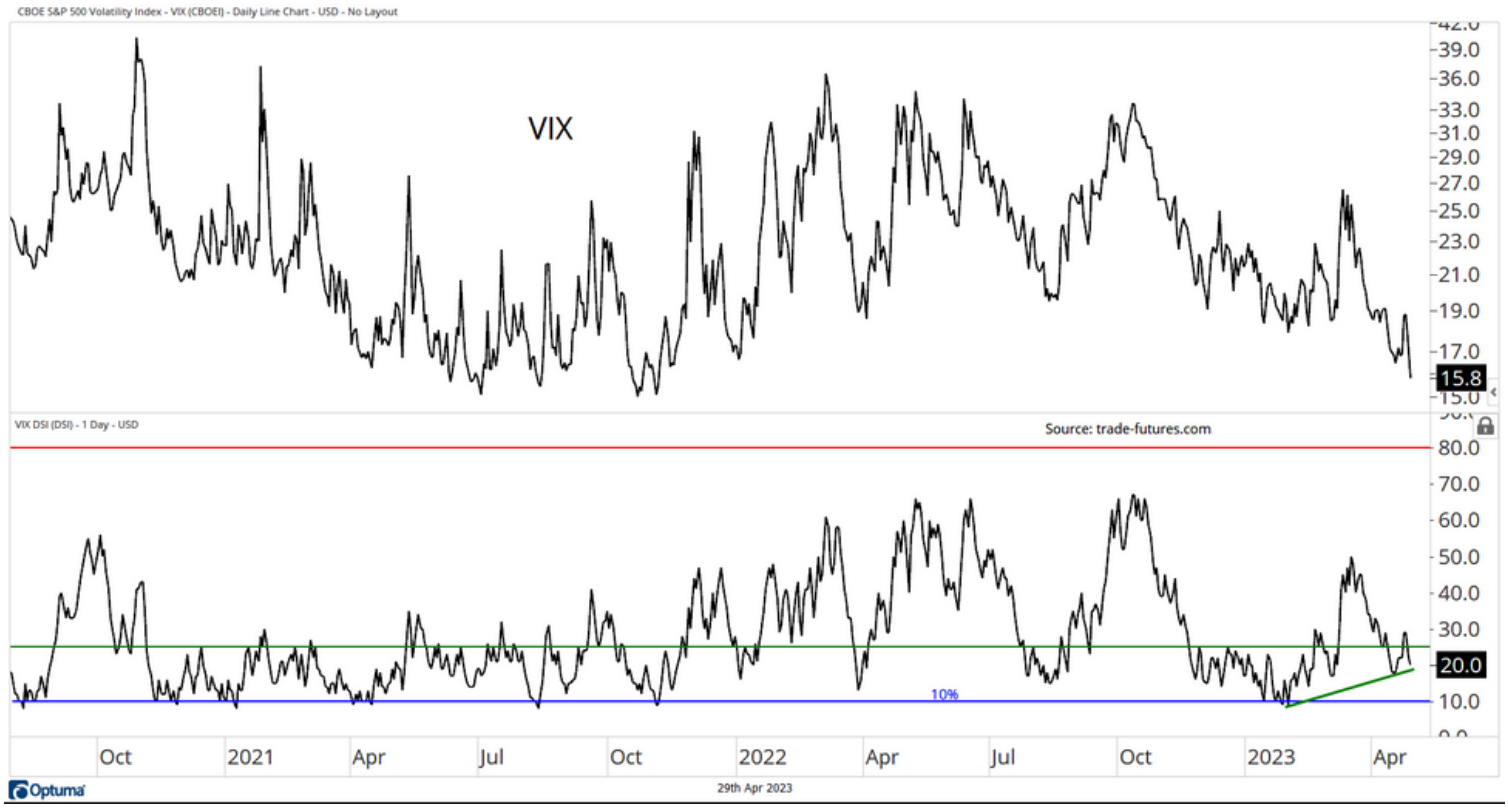
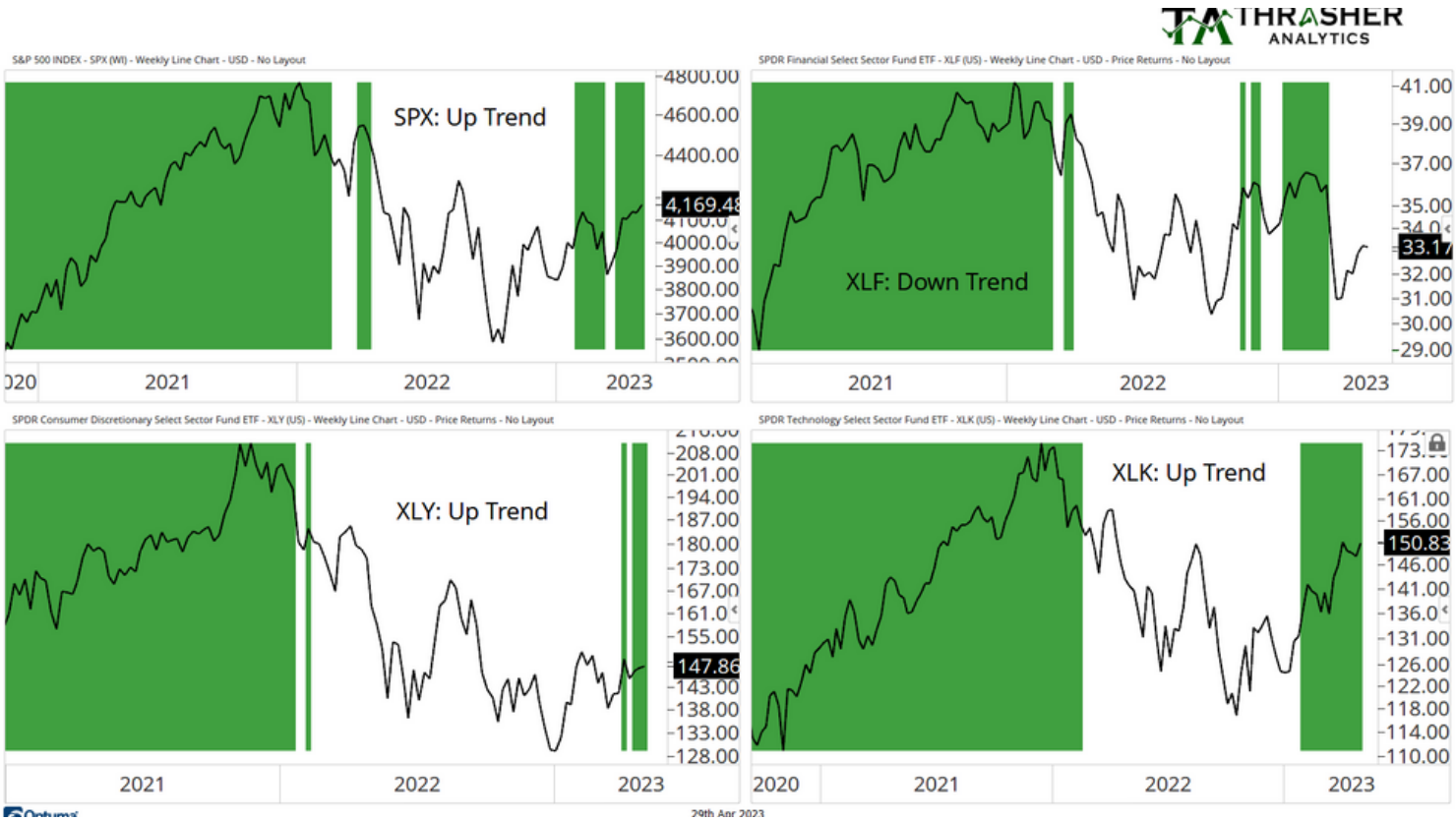


Trend Models



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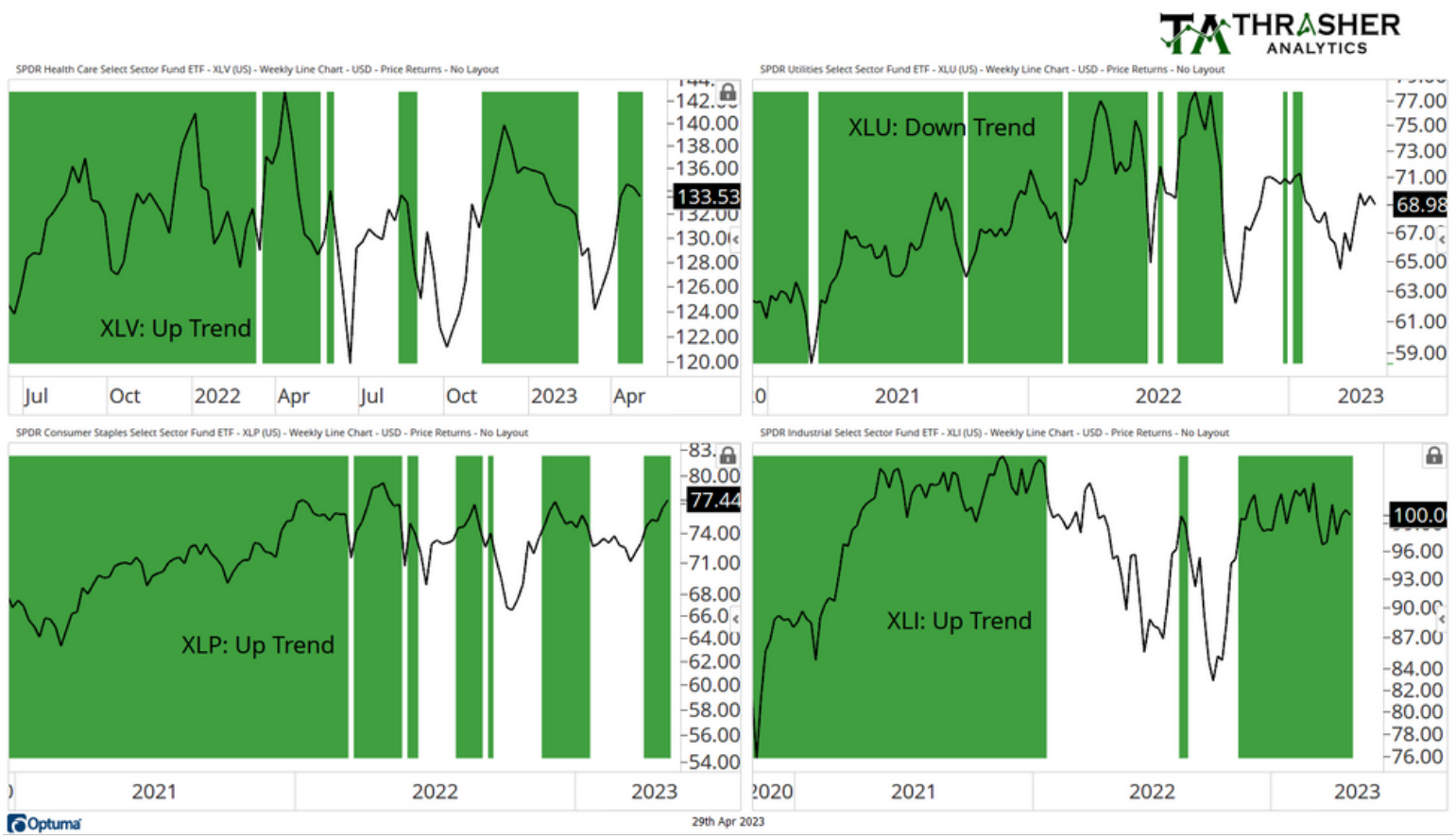

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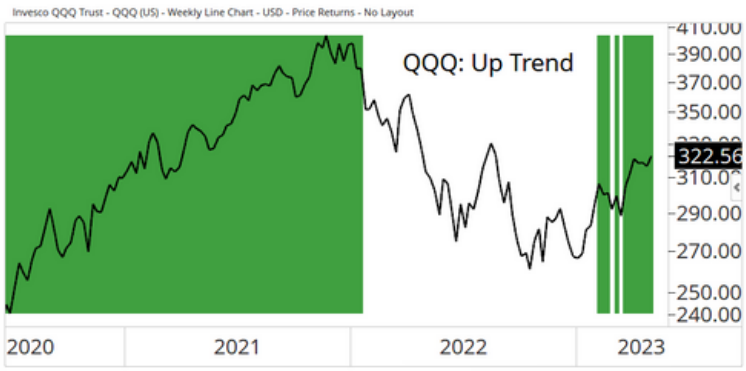

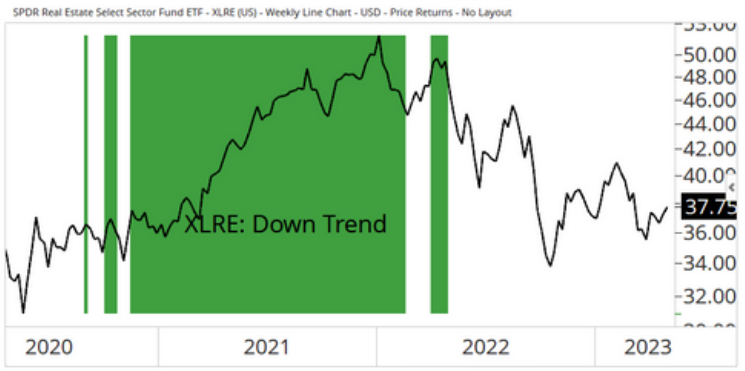

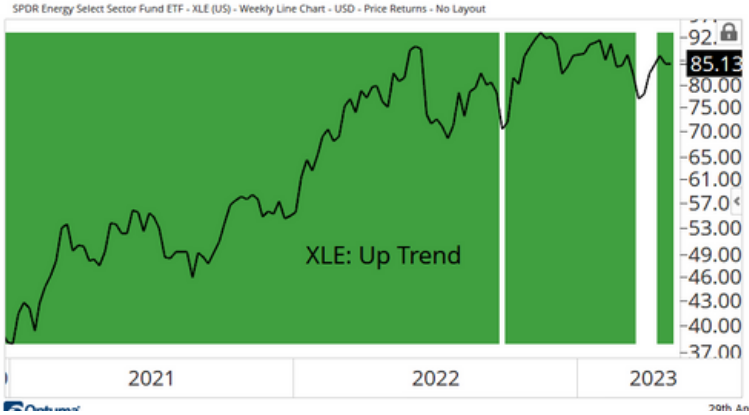

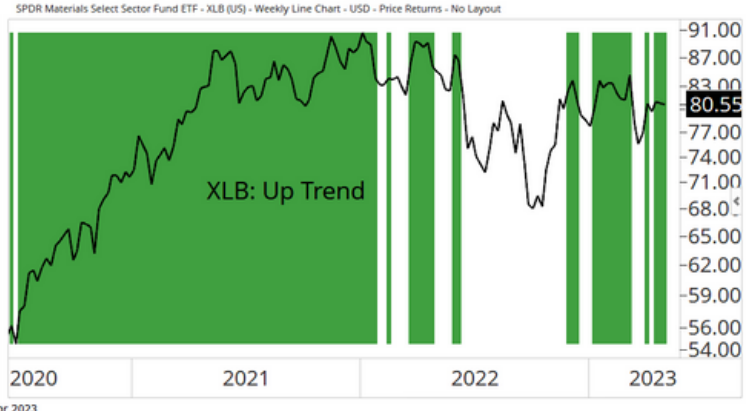

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