THRASHER ANALYTICS

APRIL 7, 2024

WEEKLY RESEARCH & ANALYSIS

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SUMMARY OF MODELS

	Current	Wkly Change
Maestro Model	18	Unchaged
Volatility Risk Trigger	24	Decreasing
Risk Appetite Ratios	60	Decreasing
S&P 500 Long-Term Trend	Up	Unchaged

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Maestro Model

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Market Dashboard

Sector Rotation: April	
Financial	XLF
Technology	XLK
Communications	XLC

Maestro Model	
Trend / Momentum	7
Sentiment / VIX	1
Breadth	4
Economic	2
Total	18

(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	58%	58%
Nasdaq 100	59%	61%
Nikkei	63%	64%
VIX	38%	29%
10yr Treasury	48%	53%
5yr Treasury	55%	57%
CRB Index	88%	86%
Crude Oil	88%	85%
Gold	88%	87%
U.S. Dollar	75%	75%
Bitcoin	53%	54%

*Green<25% Red>80%

source: trade-futures.com

Brief Summary:

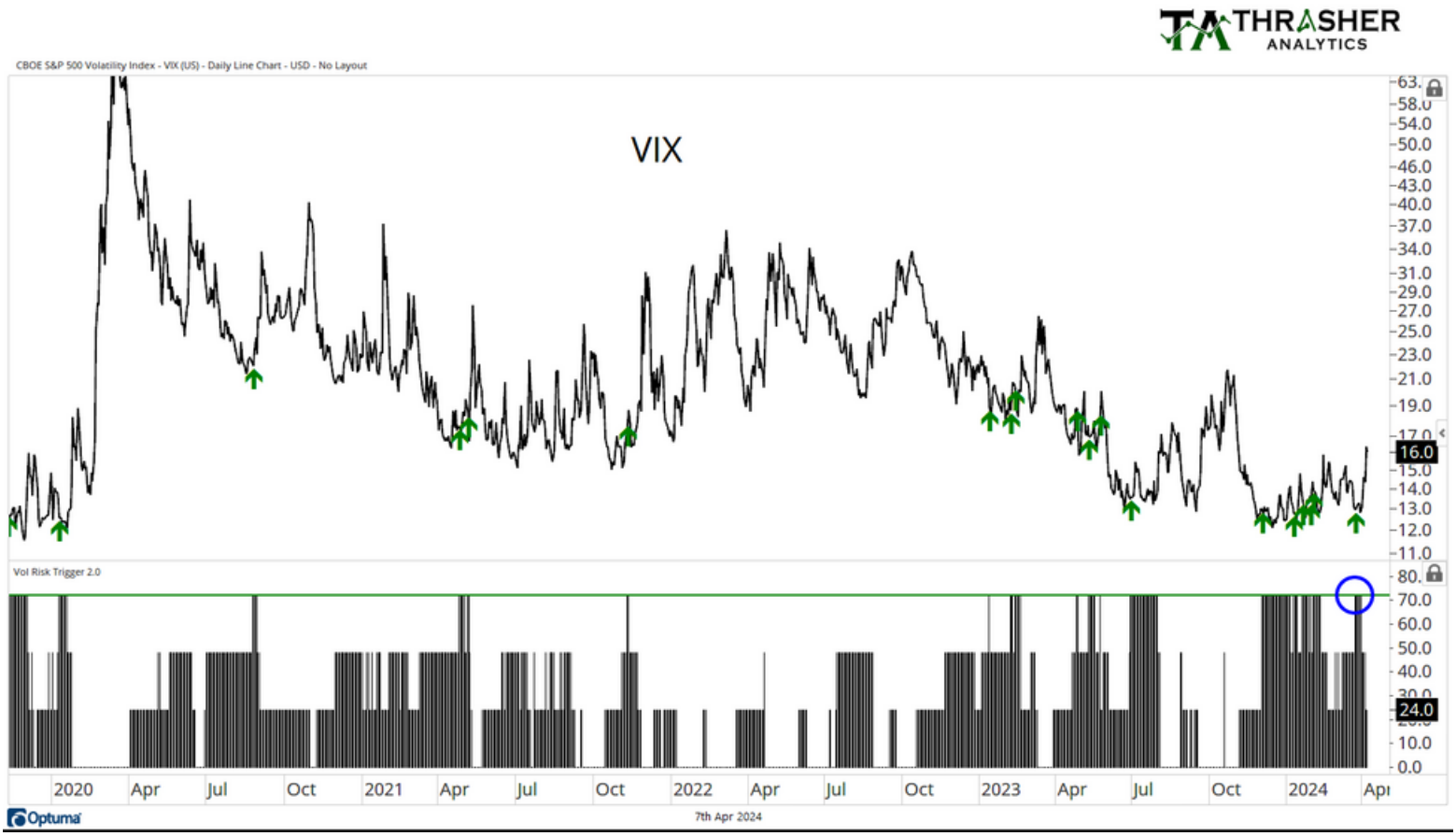
Slightly shorter letter this week as not much has transpired. Last week I wrote about the weekly trend being stretched, with RSI at 79 and the lack of any downside volume that suggested potential for a short-term pullback. The S&P 500 finished the week down almost 1% with XLE, XLC and XLB being the best performing sectors and XLV, XLRE, and XLY were the worst performing. Interestingly, sentiment for the defensive sectors saw the largest declines despite the down move and expected increase in sentiment for lower beta sectors.

The running number of days without a 15-day low has breached 100 and only has been exceeded a couple of times in the last thirty years. This doesn't mean we must see an immediate multi-week low but shows just how stretched we currently are in this up trend. Thursday's drop in the SPX saw less than one-third of stocks making a 20-day low, breadth remains bullish for this market. Gold has been strong since it's break out. So has China, which I've been writing about for several weeks now after its major test of support. On the other side of the tape, Japan has been weakening, I wrote about its stretched momentum a few weeks ago while the Yen appeared to be bottoming.

This week we'll get a look at inflation data with CPI on Weds. and PPI on Thurs. The minutes from the last FOMC meeting will be released on Weds. and the ECB will come out with their rates decision on Thursday. As we move into a new quarter, we'll soon be getting into the weeds of earnings season.

Volatility: VRT

VIX has risen 3 points (26%) since the VRT signal, with spot VIX hitting a new 2024 high last week but still unable (so far) to reach the 20s. VRT has pulled back to 24 following this volatility move.

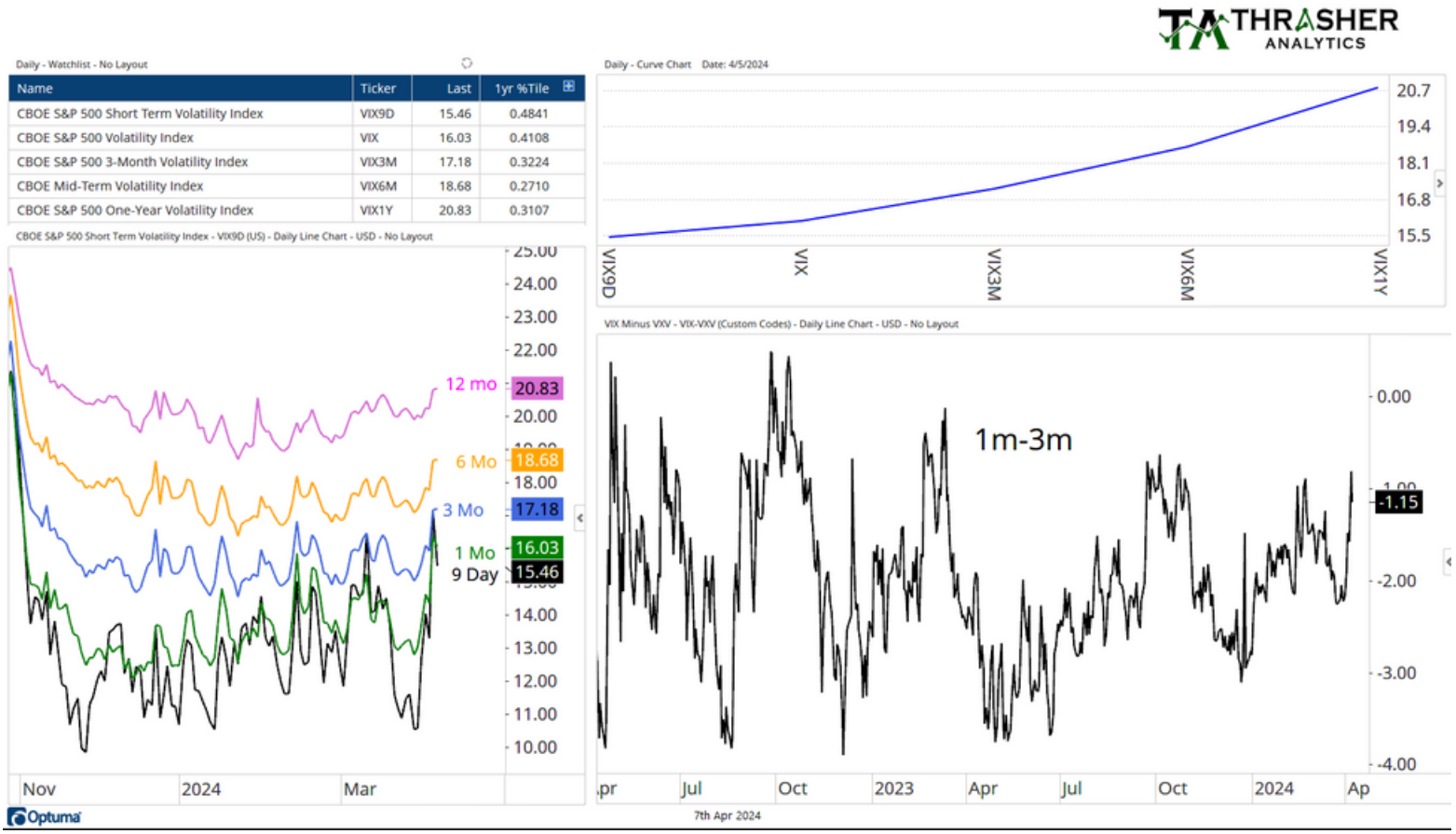


Volatility: Top & Environment

VIX moved into a High Vol Environment. Thursday saw 1 VIX Top signal, but to generate an Aggressive or Conservative Peak Vol signal, we need to see 2.

Volatility - Curve

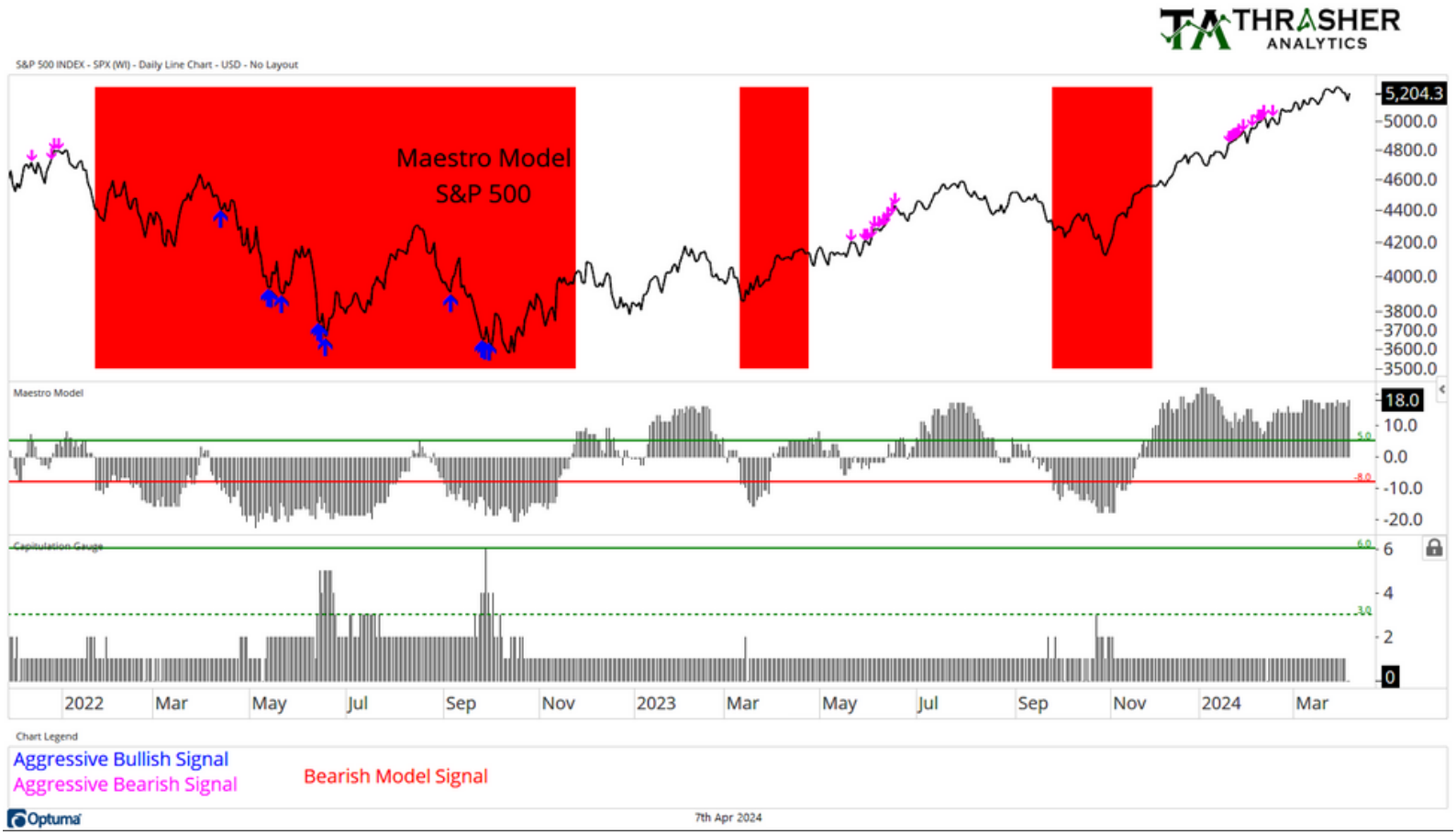
We remain in a firm contango curve for volatility.



Maestro Model

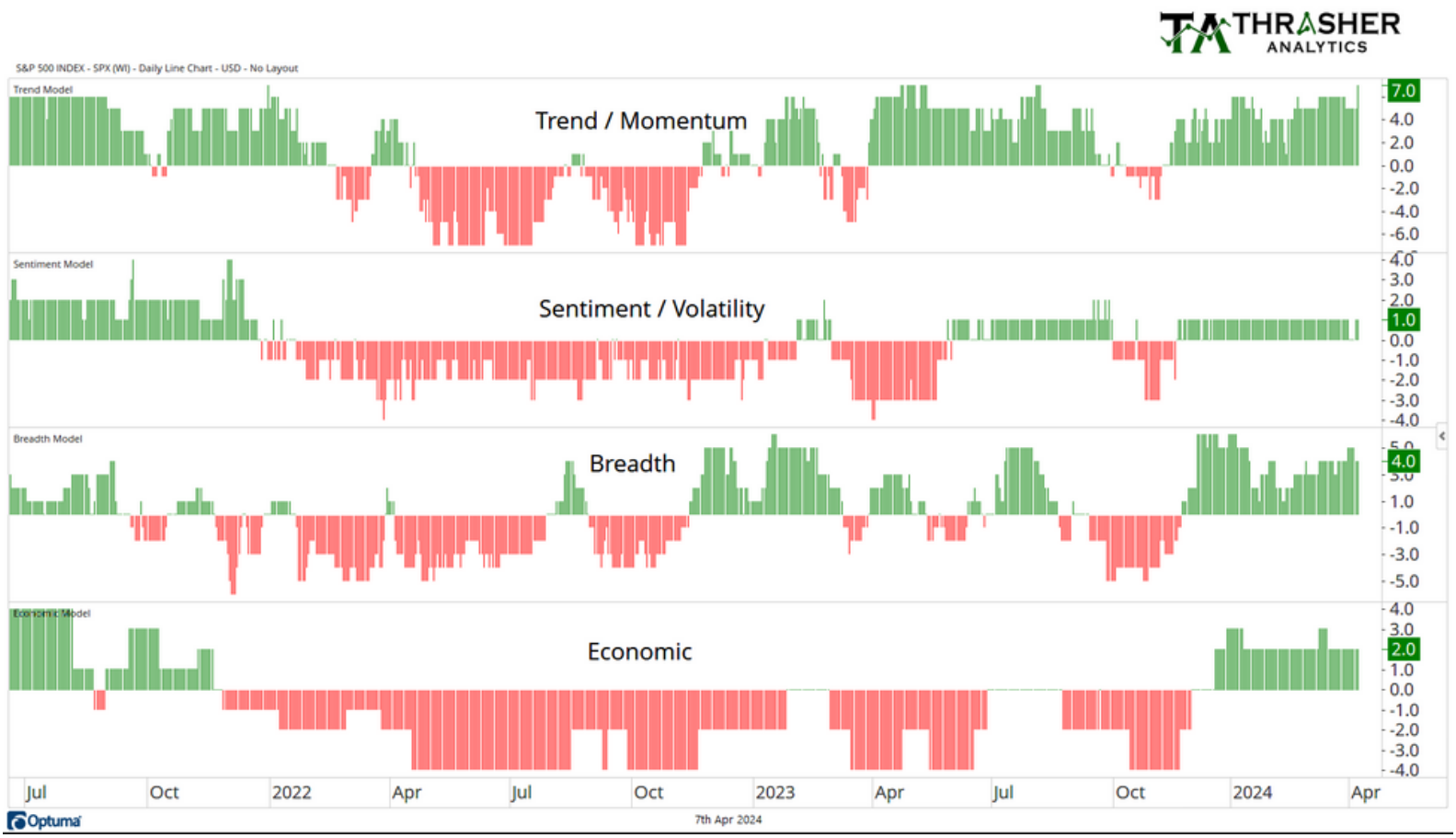
Please be sure to check out the Maestro Model Summary PDF in the Archive on the website.

Despite the pullback in the SPX, the Maestro Model remained at +18 by the end of the week. Tremd/Momentum rose 2 points with breadth down 1 point.



Maestro Model - Categories

Trend/Momentum rose 2 points point to +5 and Breadth fell 1 point to +4.



Sentiment Score

Materials and energy are still the top two sectors for sentiment. Staples fell to the lowest sentiment sector last week. While the broad market moved lower, defensive sectors saw the three largest declines in sentiment (XLRE, XLV, and XLP).

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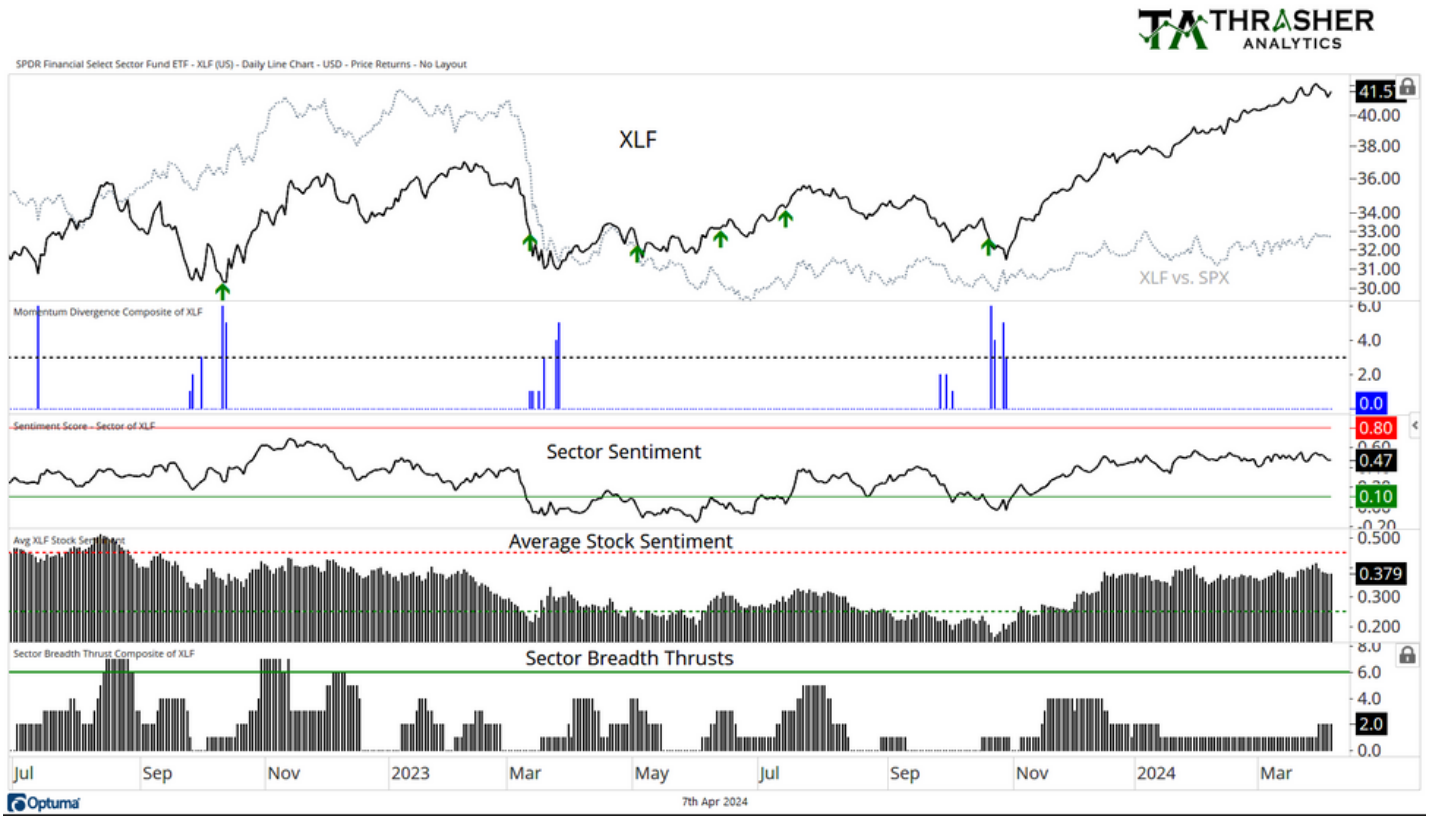
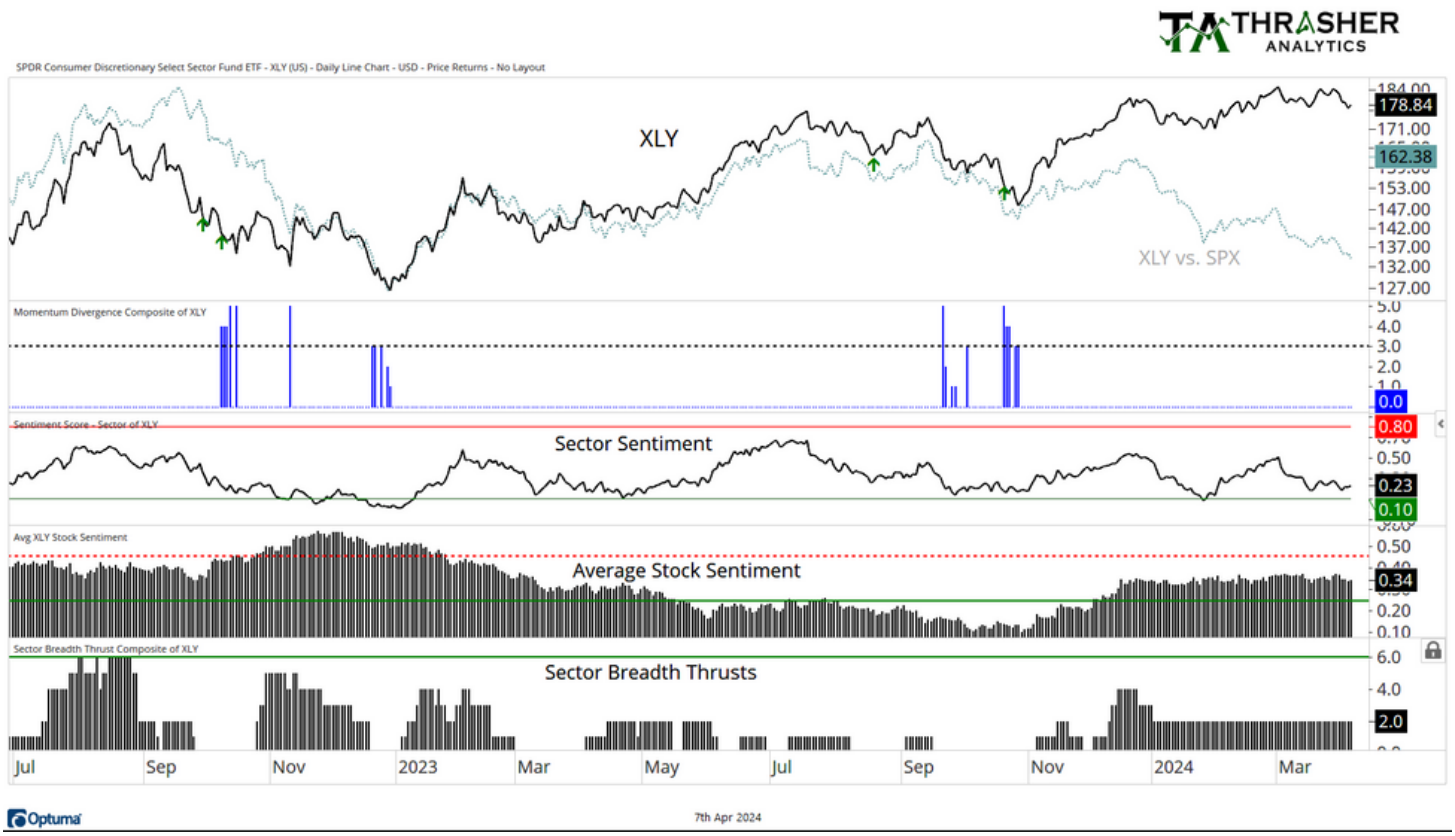
Daily - Watchlist - No Layout

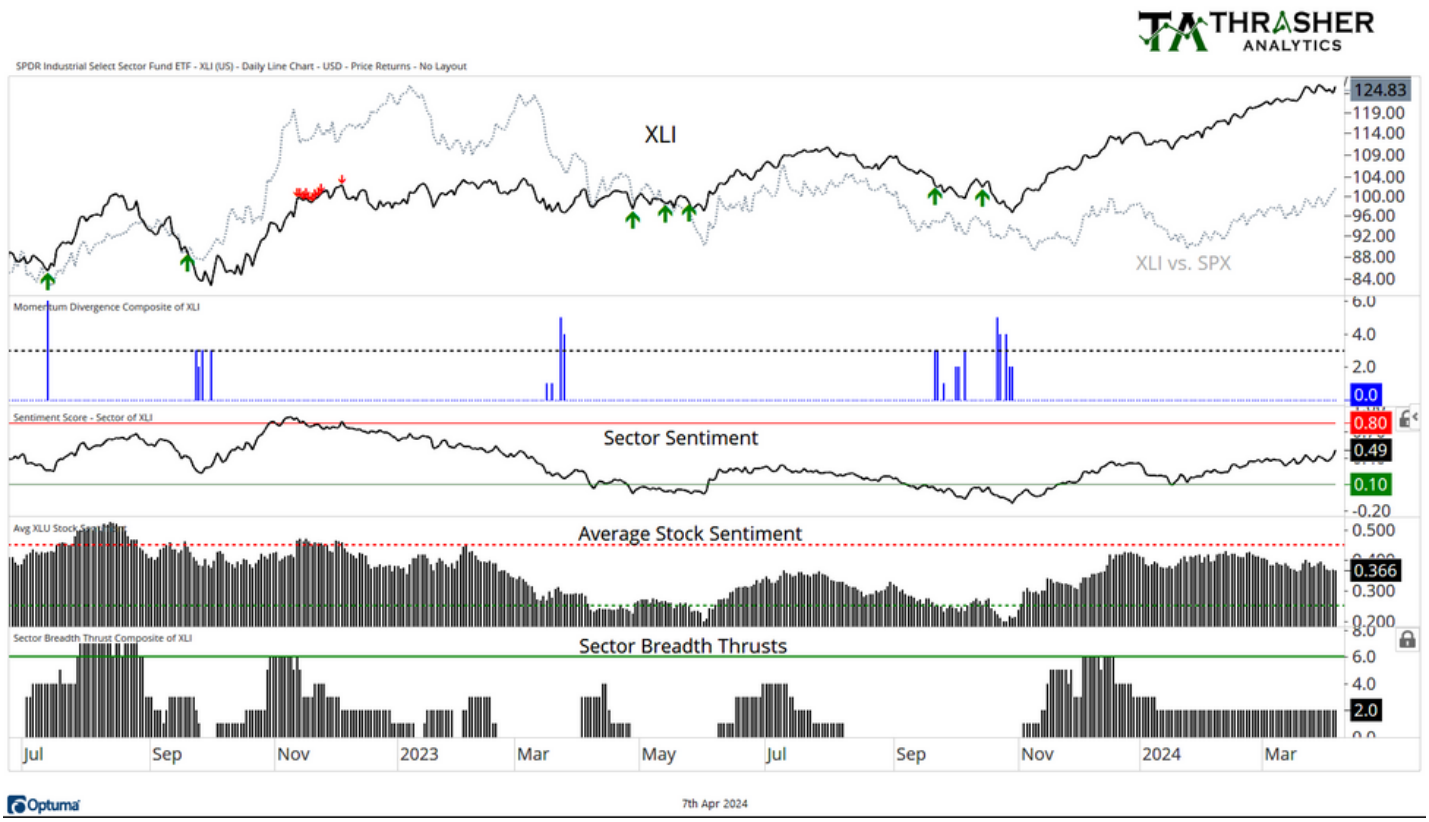
Sector	Ticker	Sector Sentiment	Change in Score	1W Perf	1M Perf	3M Perf
SPDR Materials Select Sector Fund ETF	XLB	0.63	-0.01	-0.13%	5.26%	10.00%
SPDR Energy Select Sector Fund ETF	XLE	0.61	0.06	3.89%	12.93%	15.82%
SPDR Industrial Select Sector Fund ETF	XLI	0.49	0.08	-0.23%	3.89%	12.78%
SPDR Financial Select Sector Fund ETF	XLF	0.47	-0.07	-1.31%	2.90%	10.12%
SPDR Utilities Select Sector Fund ETF	XLU	0.39	0.05	-0.75%	4.12%	0.98%
SPDR Communication Services Select Sector ETF	XLC	0.35	0.10	1.05%	5.35%	14.55%
SPDR Real Estate Select Sector Fund ETF	XLRE	0.28	-0.16	-2.91%	-2.79%	-2.32%
SPDR Consumer Discretionary Select Sector Fund ETF	XLY	0.23	-0.03	-2.75%	-0.78%	3.60%
SPDR Health Care Select Sector Fund ETF	XLV	0.20	-0.15	-3.05%	-1.25%	2.95%
SPDR Technology Select Sector Fund ETF	XLK	0.18	0.01	-0.87%	0.42%	12.13%
SPDR Consumer Staples Select Sector Fund ETF	XLP	0.13	-0.13	-2.66%	-0.50%	3.22%

Sentiment Score: XLF & XLY

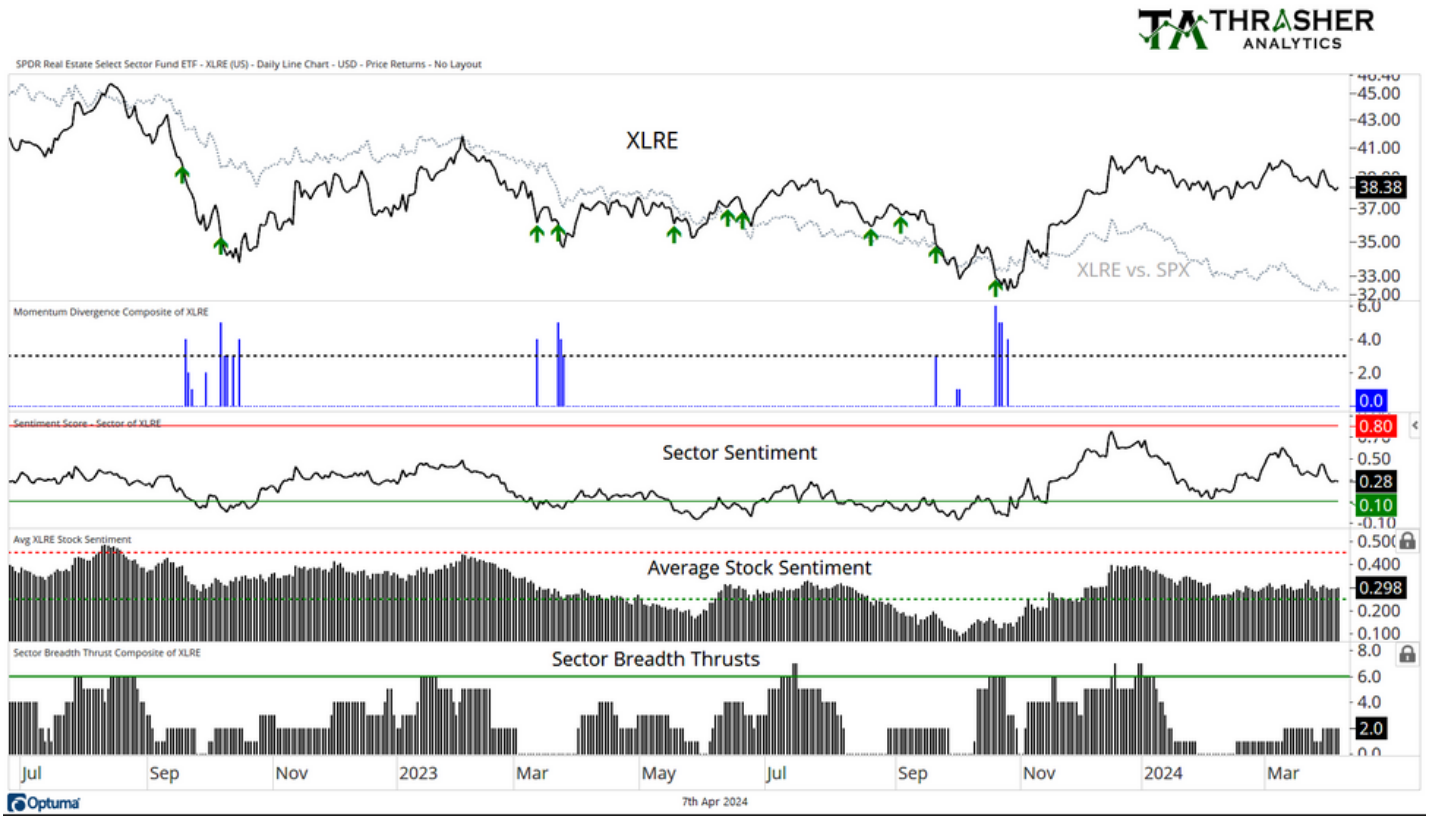


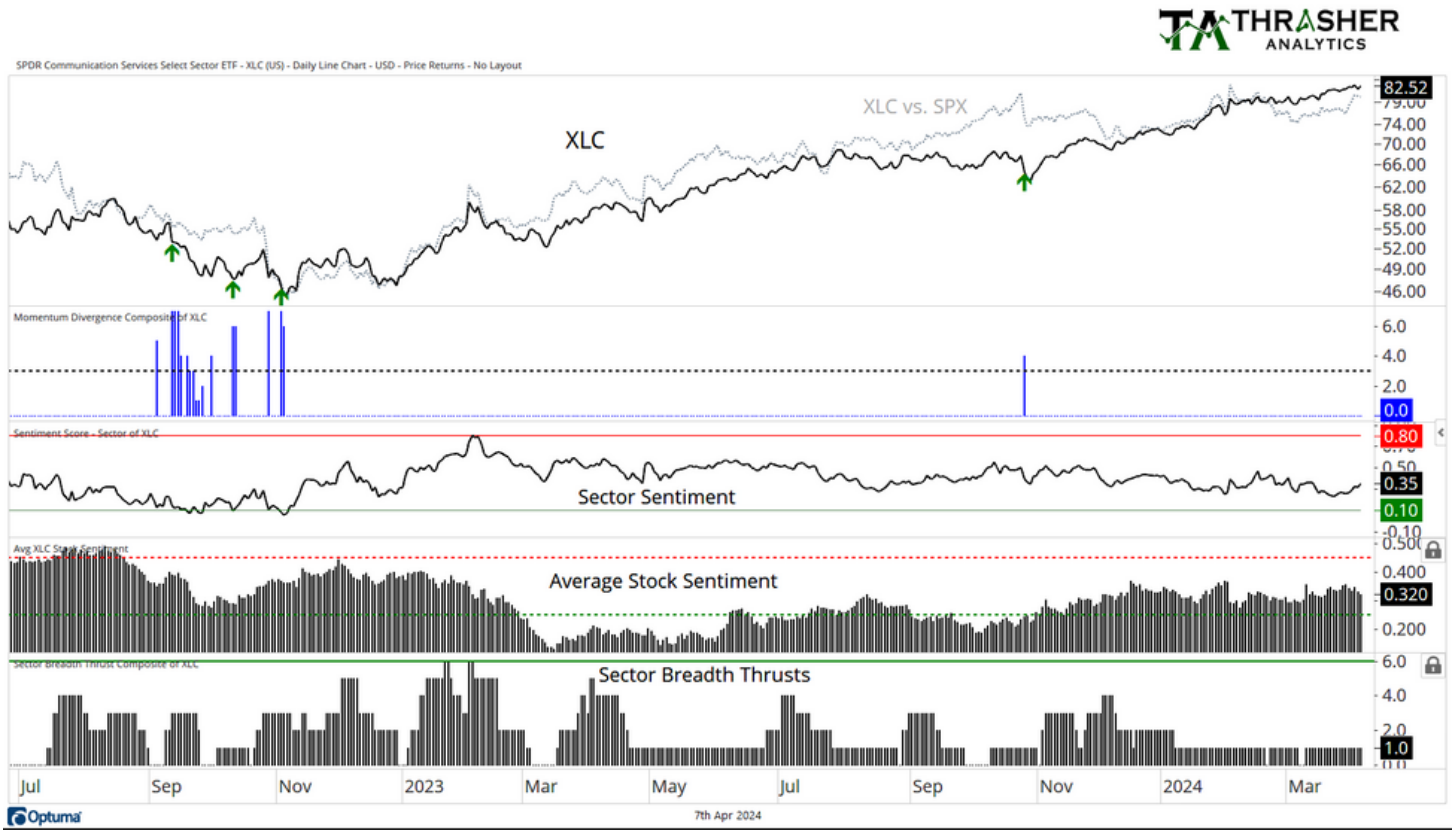


Sentiment Score: XLI & XLB

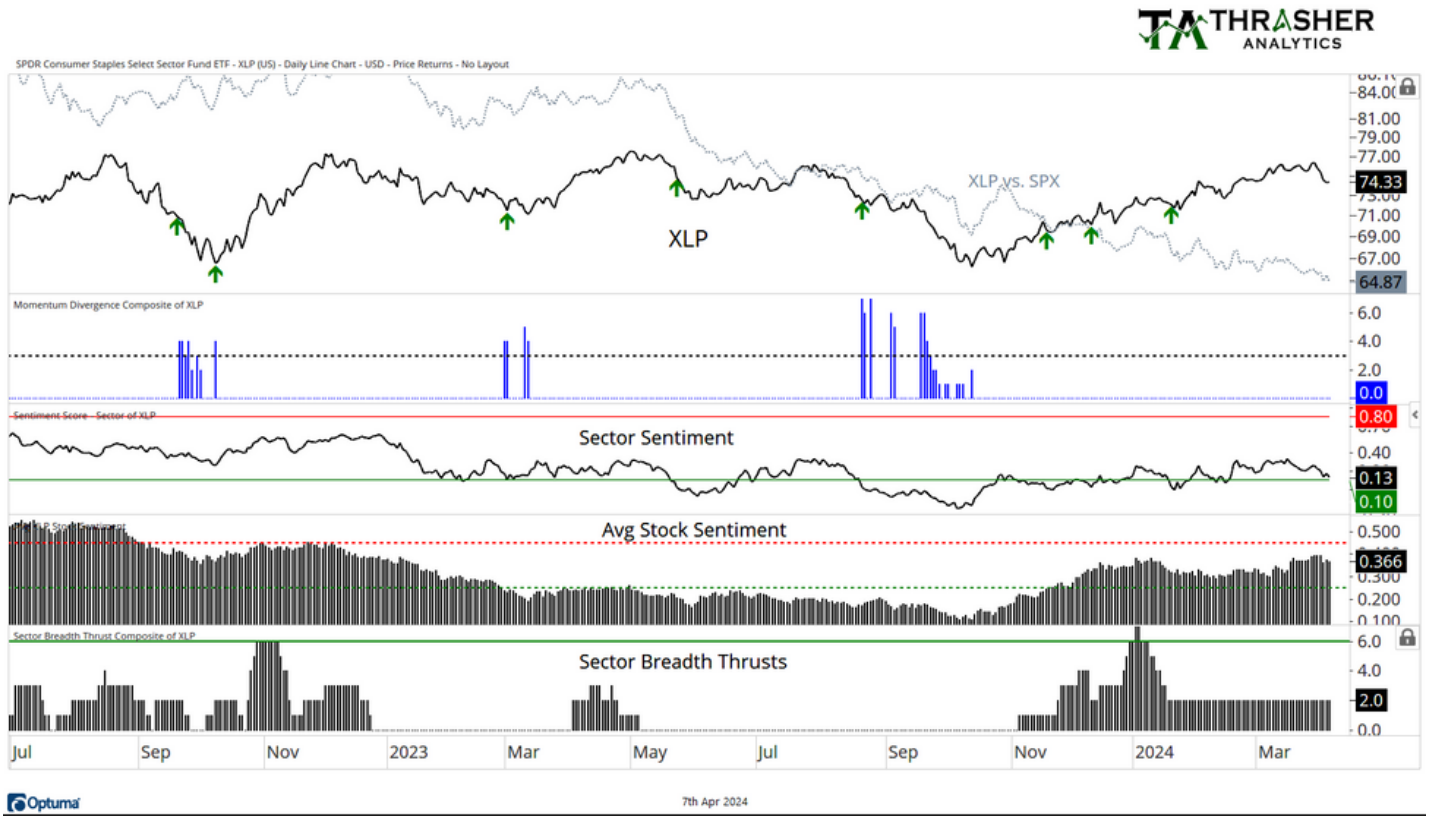


Sentiment Score: XLRE & XLC

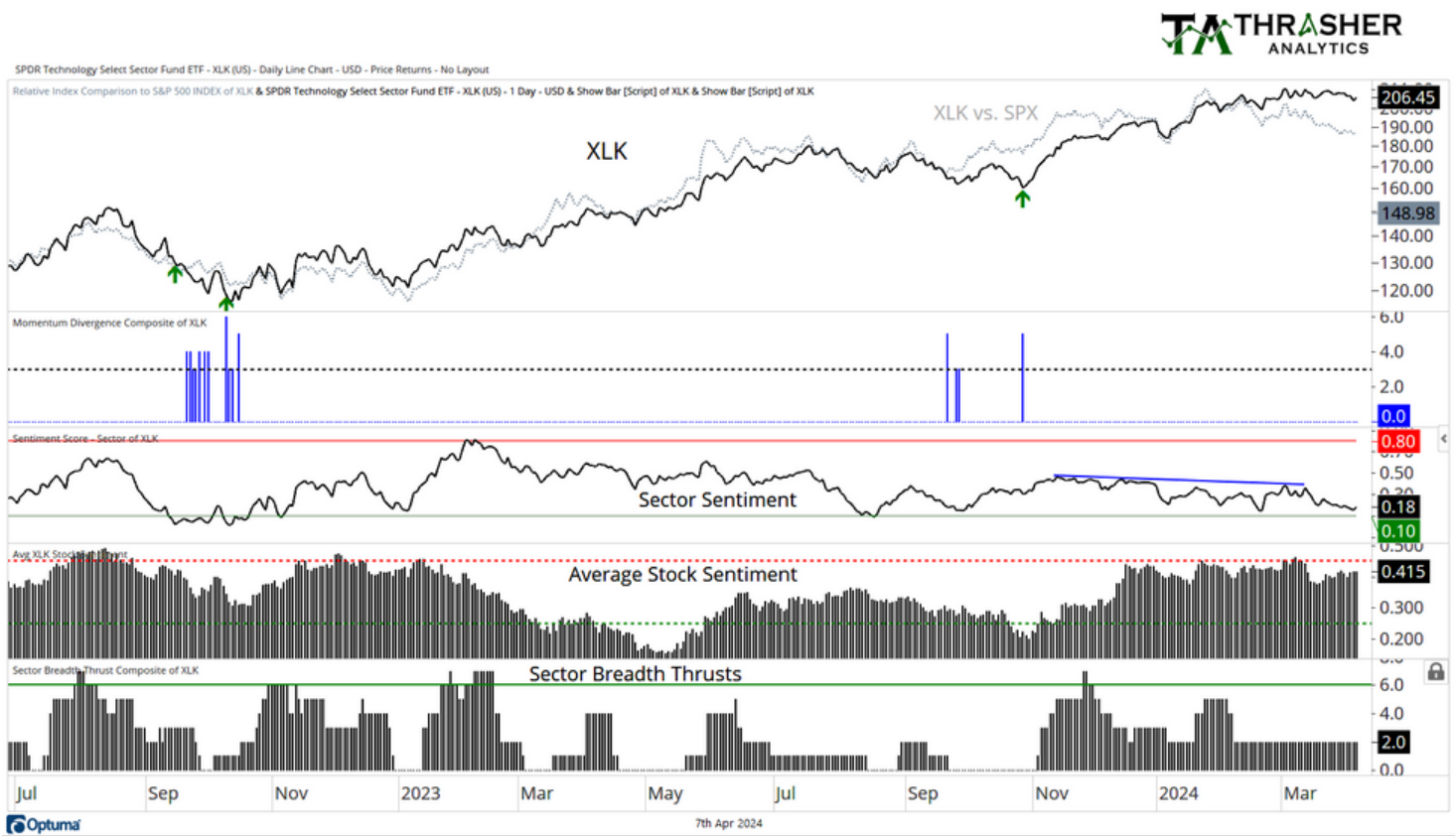


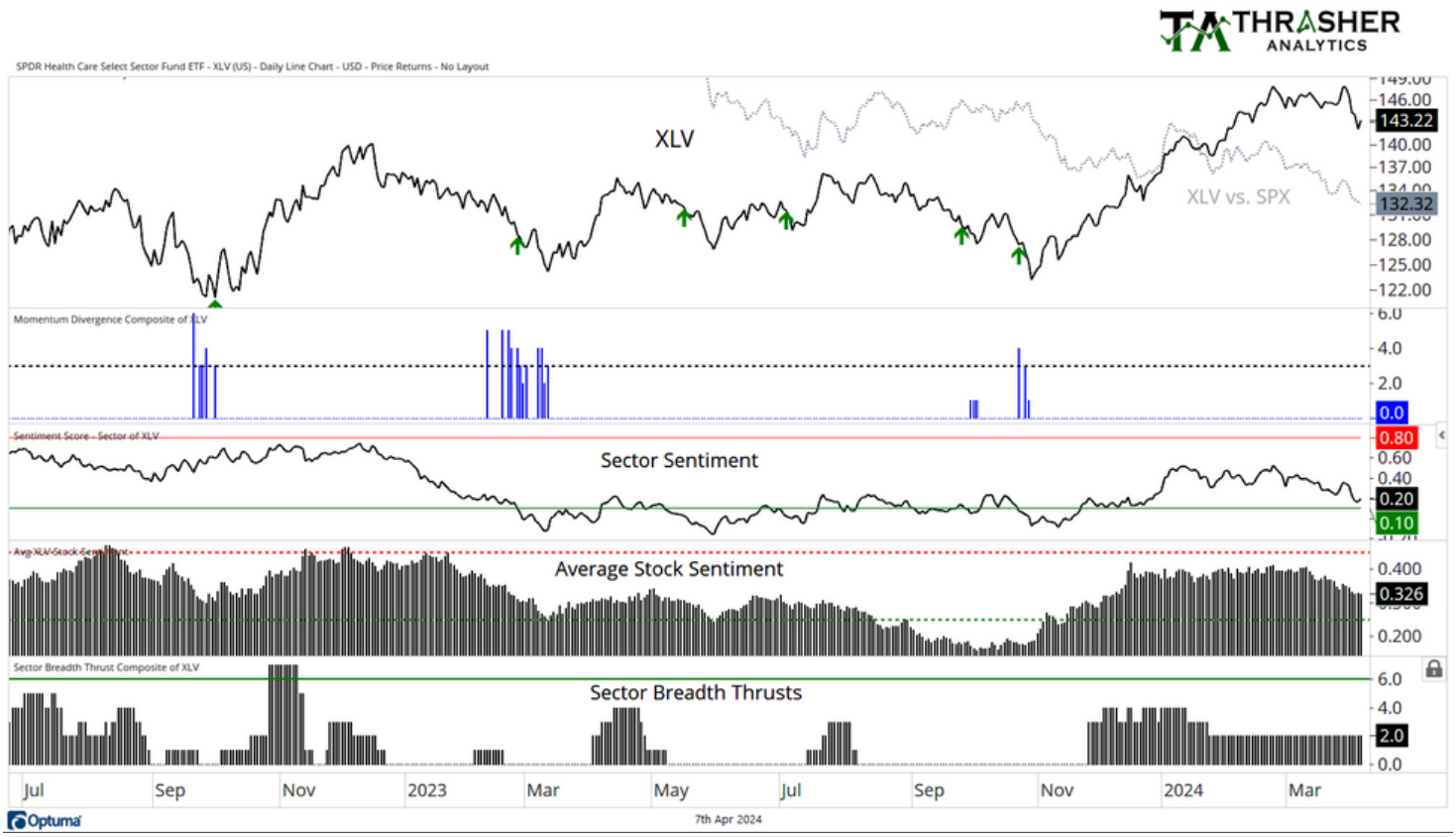


Sentiment Score: XLP & XLU

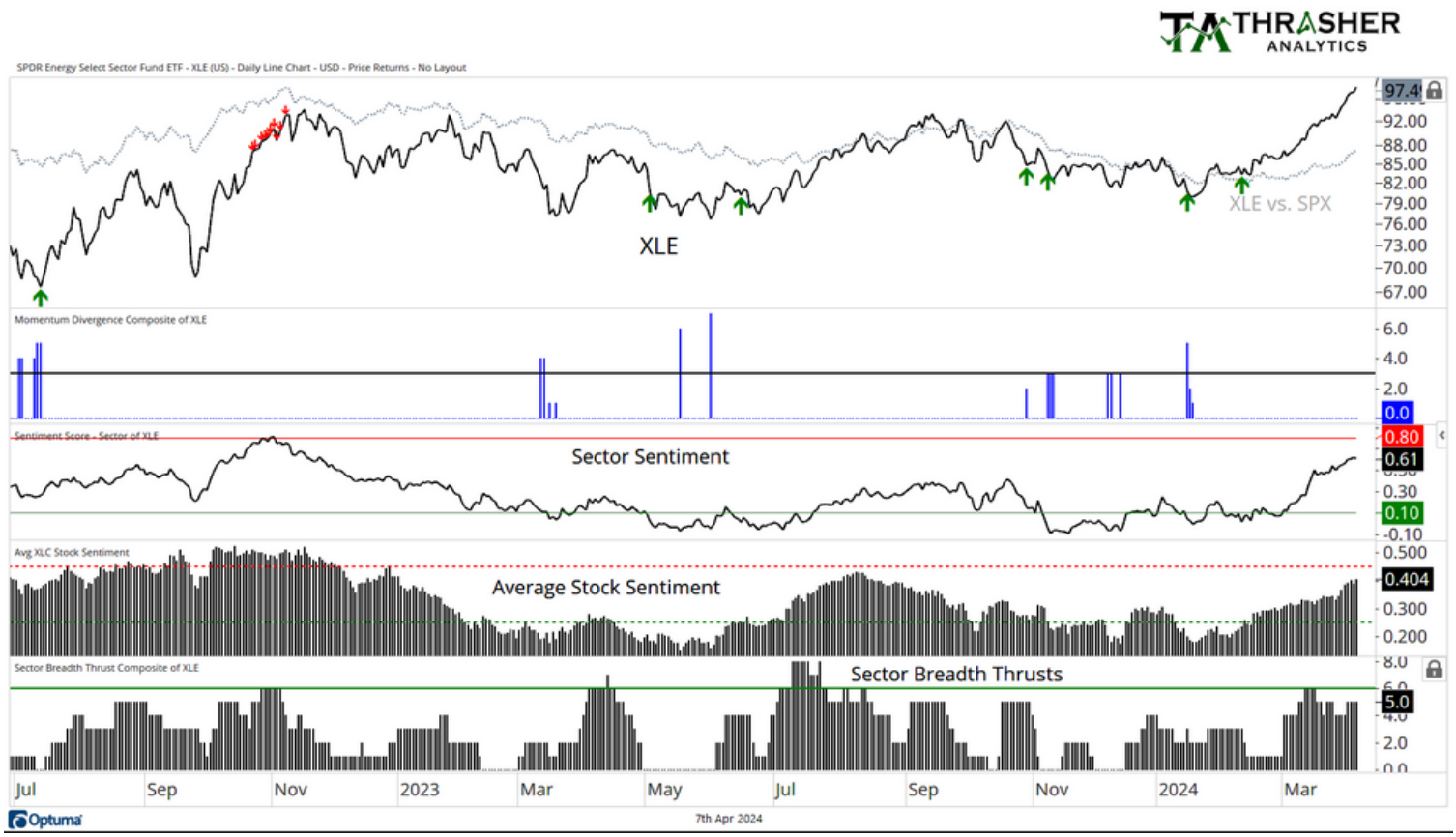


Sentiment Score: XLK & XLV





Sentiment Score: XLE

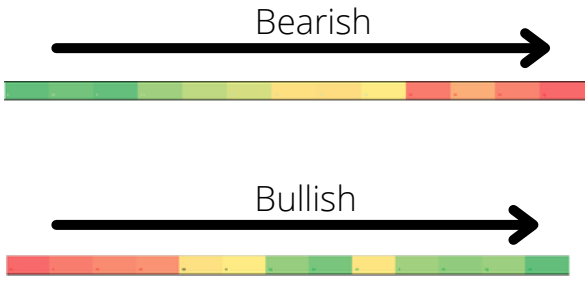


Risk Appetite Ratio

Below is a table of 16 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.

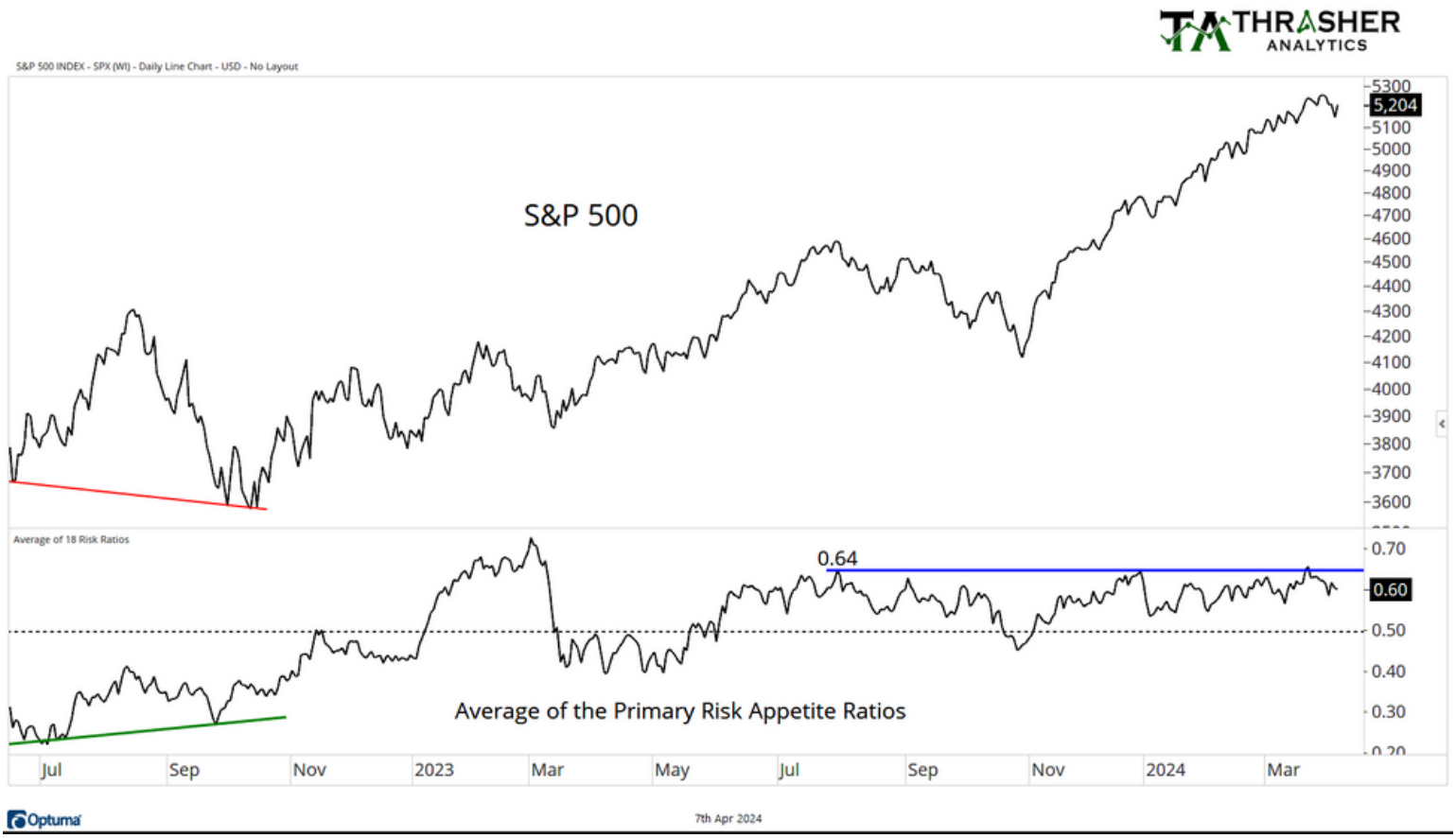
The average Risk Appetite Ratio percentile is at the 60th percentile.

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	0.07	0.06	0.10	0.13	0.13	0.09	0.08	0.08	0.08	0.04	0.03	0.04	0.03	0.04	0.07	0.06	0.08	0.09	0.09	0.08	0.07	0.09	0.07	0.03	0.04	0.03	0.01	0.02	0.03	0.00	0.02	0.03	0.07	0.07	0.11	0.07
EAFE vs. SPX	0.01	0.04	0.07	0.12	0.12	0.07	0.07	0.08	0.09	0.07	0.06	0.06	0.05	0.10	0.13	0.14	0.16	0.13	0.12	0.13	0.10	0.15	0.12	0.10	0.11	0.09	0.09	0.09	0.10	0.09	0.08	0.07	0.07	0.09	0.11	0.07
HY Debt vs. Treasury	0.78	0.77	0.78	0.79	0.81	0.81	0.76	0.76	0.79	0.76	0.74	0.72	0.73	0.67	0.65	0.66	0.67	0.67	0.71	0.74	0.79	0.79	0.81	0.81	0.83	0.82	0.77	0.79	0.77	0.75	0.74	0.80	0.82	0.82	0.79	0.85
Home Construction vs. SPX	0.91	0.91	0.88	0.90	0.91	0.90	0.93	0.95	0.98	0.98	1.00	1.00	1.00	1.00	1.00	1.00	0.97	0.94	0.95	1.00	0.93	0.98	0.94	0.99	1.00	1.00	0.98	0.97	0.97	0.98	1.00	0.96	0.90	0.92	0.92	0.93
Offense vs. Defense Sectors	0.92	0.93	0.89	0.85	0.85	0.91	0.88	0.92	0.92	0.93	0.99	1.00	0.97	0.93	0.91	0.93	0.92	0.91	0.94	0.95	0.96	0.94	0.96	0.96	1.00	1.00	0.99	0.98	0.97	0.94	0.94	0.96	0.98	1.00	0.99	1.00
Broker-Dealer vs. SPX	0.18	0.21	0.23	0.24	0.24	0.21	0.22	0.26	0.26	0.30	0.28	0.25	0.32	0.34	0.33	0.29	0.40	0.53	0.57	0.59	0.52	0.61	0.53	0.54	0.60	0.70	0.59	0.63	0.64	0.65	0.73	0.68	0.64	0.68	0.74	0.67
S&P Growth vs. S&P Value	0.95	0.87	0.85	0.77	0.73	0.90	0.86	0.89	0.88	0.85	0.90	0.97	0.92	0.81	0.79	0.88	0.79	0.71	0.82	0.78	0.84	0.75	0.83	0.83	0.87	0.84	0.91	0.89	0.85	0.73	0.67	0.74	0.75	0.79	0.73	0.82
Semiconductor vs. SPX	1.00	0.96	0.97	0.92	0.89	1.00	0.98	1.00	0.98	0.95	1.00	1.00	1.00	0.98	1.00	1.00	0.91	0.86	0.91	0.86	0.82	0.83	0.82	0.80	0.81	0.87	0.89	0.89	0.87	0.84	0.85	0.89	0.87	0.88	0.84	0.84
Consumer Disc. Vs. Staples	1.00	1.00	0.96	0.89	0.90	0.95	0.96	0.96	1.00	1.00	1.00	1.00	1.00	0.96	0.94	0.94	0.94	0.91	0.92	0.94	0.94	0.90	0.90	0.91	0.98	1.00	0.97	0.95	0.94	0.96	0.95	0.95	0.89	0.92	0.87	0.90
Small Cap vs. Utilities	0.97	1.00	0.95	0.90	0.83	0.89	0.87	0.97	0.95	0.91	0.94	1.00	0.93	0.91	0.90	0.91	0.89	0.85	0.88	0.87	0.83	0.83	0.82	0.81	0.87	0.91	0.86	0.85	0.88	0.86	0.85	0.83	0.76	0.80	0.77	0.77
Transports vs. Utilities	0.92	0.88	0.83	0.80	0.78	0.86	0.87	0.92	0.87	0.86	0.89	0.92	0.85	0.84	0.82	0.84	0.80	0.78	0.84	0.81	0.79	0.77	0.74	0.75	0.81	0.85	0.85	0.83	0.85	0.79	0.80	0.79	0.75	0.79	0.76	0.79
Equal Weight vs. Cap Weight	0.03	0.06	0.06	0.08	0.09	0.02	0.04	0.03	0.05	0.06	0.06	0.05	0.07	0.10	0.11	0.09	0.13	0.15	0.10	0.12	0.07	0.14	0.08	0.09	0.08	0.11	0.07	0.08	0.08	0.15	0.18	0.15	0.13	0.13	0.14	0.11
Small cap vs. Large Cap	0.17	0.25	0.21	0.18	0.15	0.10	0.10	0.15	0.20	0.17	0.18	0.19	0.20	0.21	0.22	0.22	0.26	0.24	0.19	0.22	0.14	0.22	0.15	0.14	0.21	0.26	0.17	0.21	0.21	0.31	0.33	0.27	0.19	0.23	0.24	0.19
Equities. vs. VIX	0.82	0.87	0.84	0.72	0.73	0.83	0.92	0.91	0.95	0.90	0.96	1.00	0.95	0.84	0.84	0.86	0.82	0.77	0.93	0.93	0.86	0.85	0.87	0.93	1.00	1.00	0.98	0.96	0.95	1.00	0.97	0.88	0.75	0.78	0.56	0.60
Aussie Dollar vs. Yen	0.96	0.97	0.97	0.99	1.00	1.00	0.98	0.97	0.92	0.89	0.93	0.93	0.90	0.94	0.93	0.88	0.85	0.88	0.91	0.89	0.91	0.92	0.97	1.00	1.00	0.90	0.93	0.93	0.90	0.90	0.89	0.88	0.91	0.98	0.97	0.99
Copper vs. Gold	0.12	0.16	0.22	0.22	0.23	0.27	0.23	0.18	0.18	0.18	0.17	0.12	0.06	0.02	0.02	0.05	0.00	0.05	0.11	0.27	0.29	0.42	0.42	0.35	0.31	0.26	0.25	0.22	0.20	0.16	0.10	0.05	0.02	0.13	0.24	0.11
AVERAGE	0.61	0.62	0.61	0.59	0.59	0.61	0.61	0.63	0.63	0.62	0.63	0.64	0.62	0.60	0.60	0.61	0.60	0.59	0.63	0.64	0.62	0.64	0.63	0.63	0.66	0.66	0.64	0.64	0.64	0.63	0.63	0.62	0.59	0.63	0.61	0.60



Risk Appetite Ratio

The Average Risk Appetite Ratio pulled back a little more last week to 60th percentile.



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	65.6	72.0	72.8	75.7	75.7	79.3	82.5	75.9
Nasdaq 100 % above 200-day MA	72.3	79.2	76.2	75.3	74.3	76.2	76.2	71.3
S&P 500 % above 50-day MA	54.7	64.2	65.8	73.7	70.9	79.9	83.3	71.0
Nasdaq 100 % above 50-day MA	63.4	65.4	62.4	61.4	58.4	63.4	67.3	51.5
S&P 500 % above 20-day MA	50.5	69.4	71.8	75.5	61.8	79.3	82.7	49.1
Nasdaq 100 % above 20-day MA	53.5	62.4	62.4	56.4	42.6	64.4	61.4	41.6
				Bullish Breadth				
S&P 500 % RSI(14) > 70	11.1	13.1	12.9	16.9	9.8	21.9	20.3	8.6
Nasdaq 100 % RSI(14) > 70	10.9	12.9	9.9	17.8	4.0	7.9	6.9	4.0
S&P 400 % New 52 week highs	3.5	10.3	13.0	14.5	5.8	19.8	19.1	4.5
S&P 600 % New 52 week highs	2.7	4.8	8.2	5.0	1.2	9.0	9.3	2.2
S&P 500 % New 52 week highs	6.8	16.9	12.7	16.3	8.0	22.7	18.5	3.6
Nasdaq 100 % New 52 week highs	4.0	20.8	9.9	17.8	5.0	15.8	5.9	3.0
S&P 500 % New 6 month highs	8.2	18.3	15.5	19.5	9.2	25.3	23.3	4.2
Nasdaq 100 % New 6 month highs	5.0	20.8	11.9	20.8	5.0	15.8	7.9	3.0
				Bearish Breadth				
S&P 500 % RSI(14) < 30	1.6	1.0	1.4	0.6	1.0	0.4	0.2	2.2
Nasdaq 100 % RSI(14) < 30	3.0	2.0	4.0	4.0	3.0	2.0	2.0	5.9
S&P 400 % New 52 week lows	1.3	1.5	1.0	0.3	1.8	0.3	0.0	0.8
S&P 600 % New 52 week lows	0.8	3.2	1.5	0.5	3.0	0.7	0.0	2.7
S&P 500 % New 52 week lows	0.8	0.2	0.2	0.2	0.0	0.2	0.0	1.0
Nasdaq 100 % New 52 week lows	1.0	0.0	1.0	0.0	0.0	0.0	0.0	4.0
S&P 500 % New 6 month lows	1.2	0.4	0.2	0.2	0.2	0.2	0.0	1.8
Nasdaq 100 % New 6 month lows	1.0	0.0	1.0	0.0	1.0	0.0	0.0	6.9

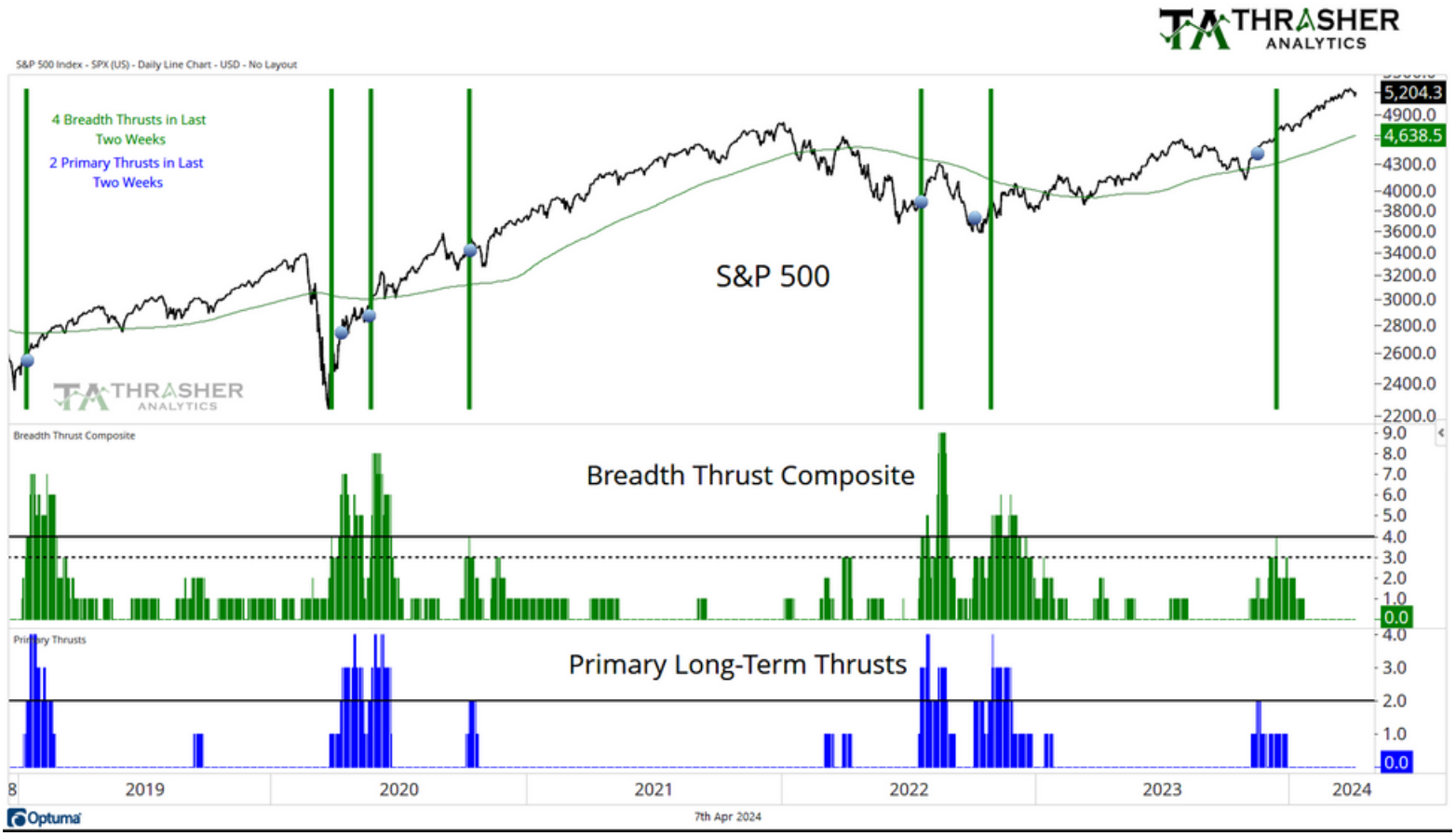
Equities - S&P 500 Daily

Thursday's decline in the large cap index took it briefly below the 20-day MA, the first closing breach since January. But bulls came in on Friday to take SPX back above the short-term average to finish the week. If we see further downside, I'm watching the 50-day MA and the VWAP off the breakout above the prior high (green line) as areas of possible interest.

Equities - Breadth Thrusts

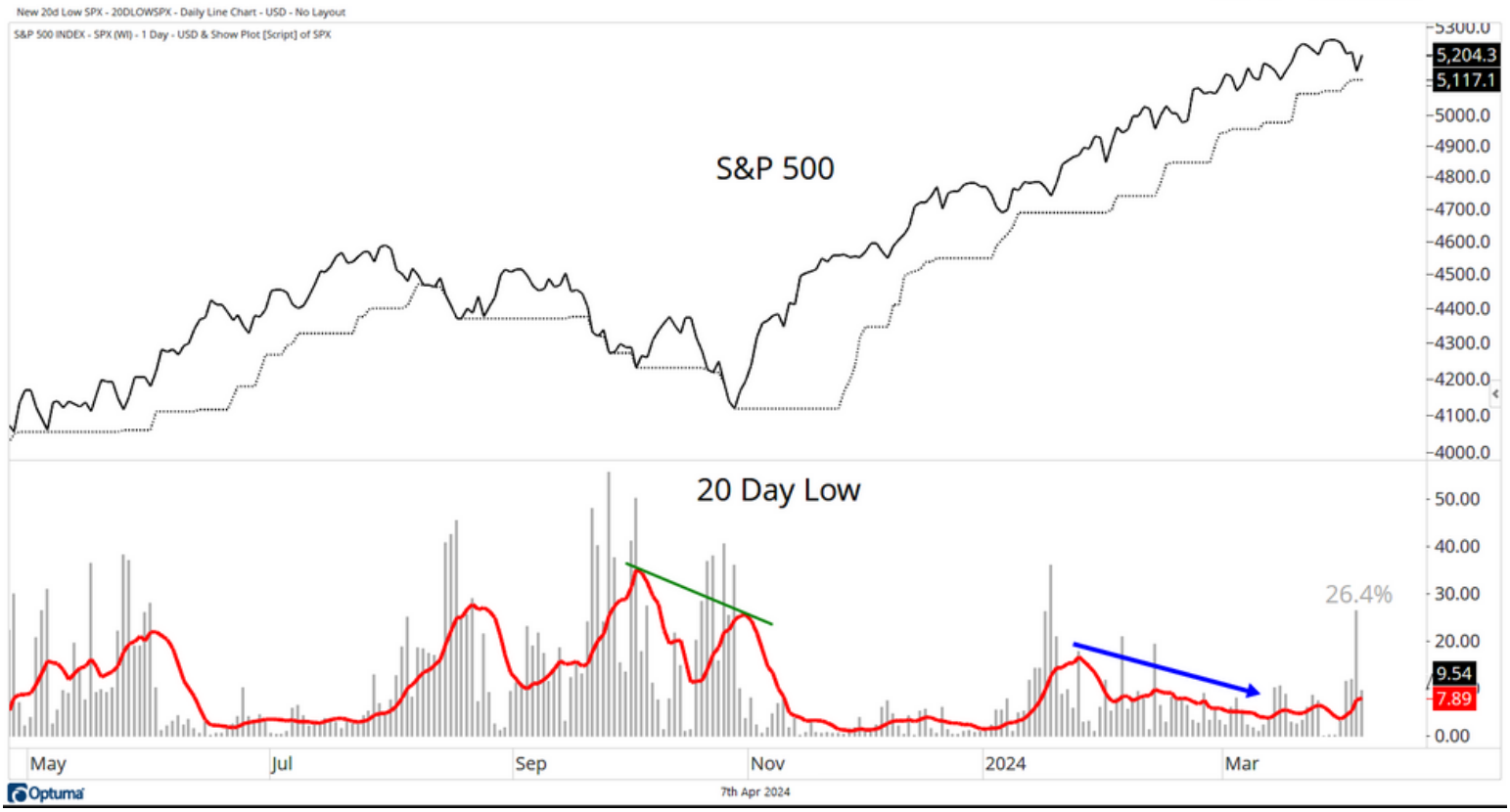
I've added an add'l section of the breadth thrust composite chart, titled Primary Long-Term Thrusts. These are the handful of thrusts that are in the original composite that have the best track record and only have the highest bar to clear to signal. The original composite is still what 'feeds' the breadth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

Thrust count is at 0.



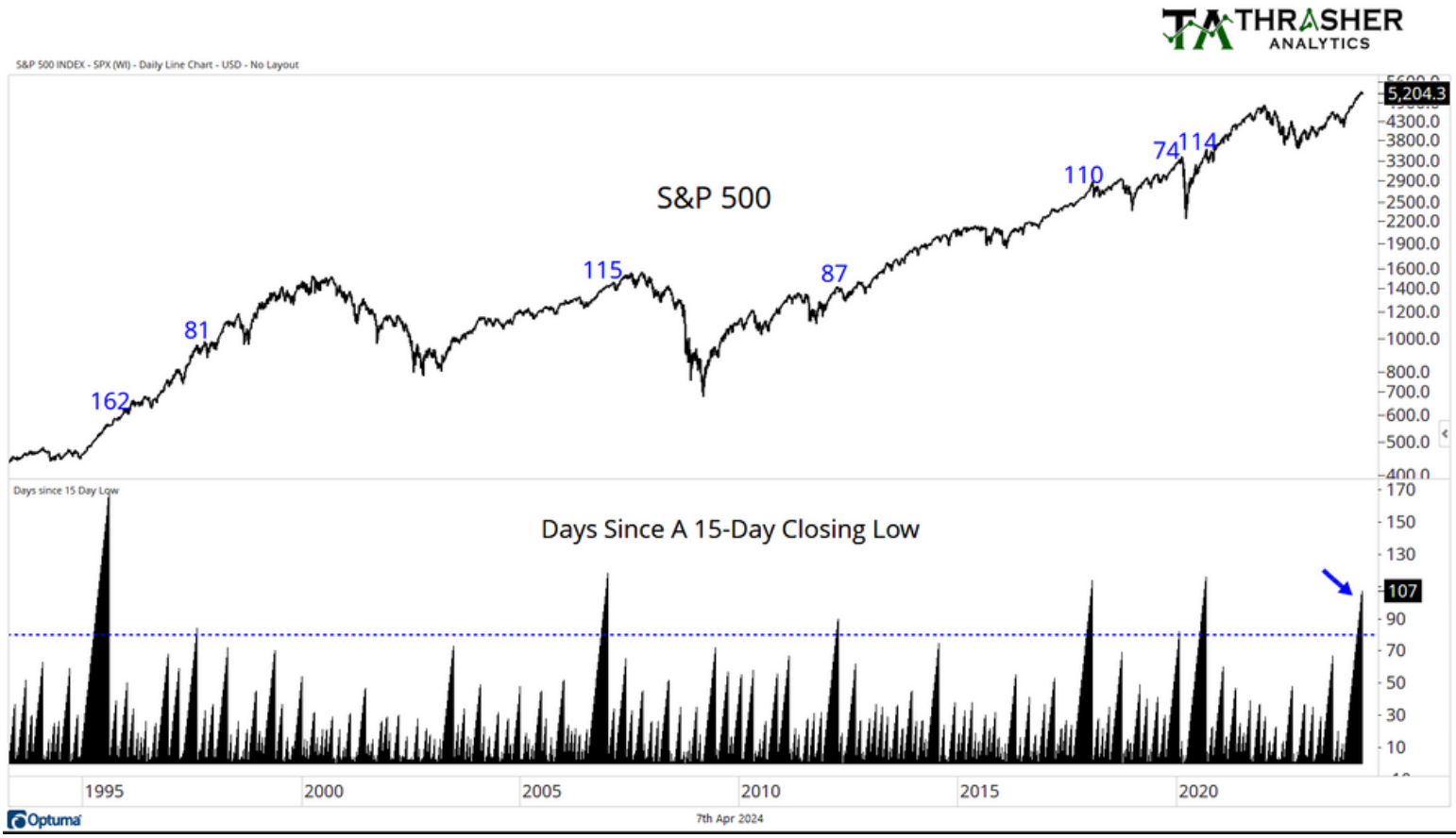
Equities - 20-day Lows

The S&P 500 hasn't made a 20-day low since it bottomed in October and the percent of stocks making their own 20-day lows has steadily been on the decline since mid-January. Thursday saw 26% of stocks made a 20-day low but that figure fell back to under 10% on Friday. Short-term breadth still remains supportive of the up trend with less than one-third of stocks showing weakness when sellers do temporarily get control of the tape.



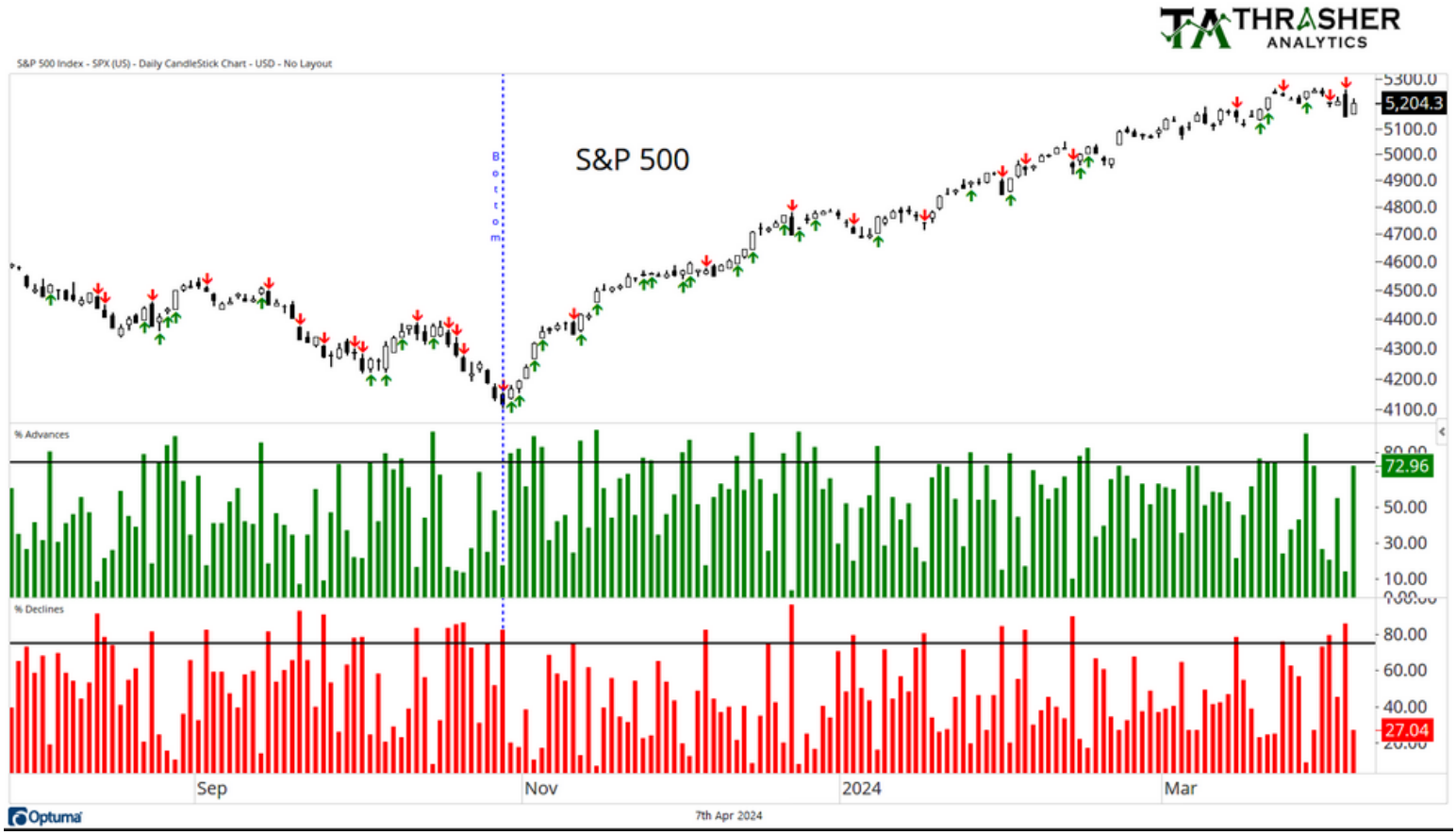
Equities - 15-Day Low

Here's an update to the running total of days we've gone without a 15-day low, we've nearing a new record as we hit 107 days on Friday. Feb. '18 hit 110, which we could eclipse this week. This chart goes back to the 1990s, we can clearly see its not common to see this level of strength in the equity market, not seeing even minor declines for over 100 days like we are experiencing right now. This alone isn't a reason to turn aggressively bearish but shows the type of environment we find ourselves.



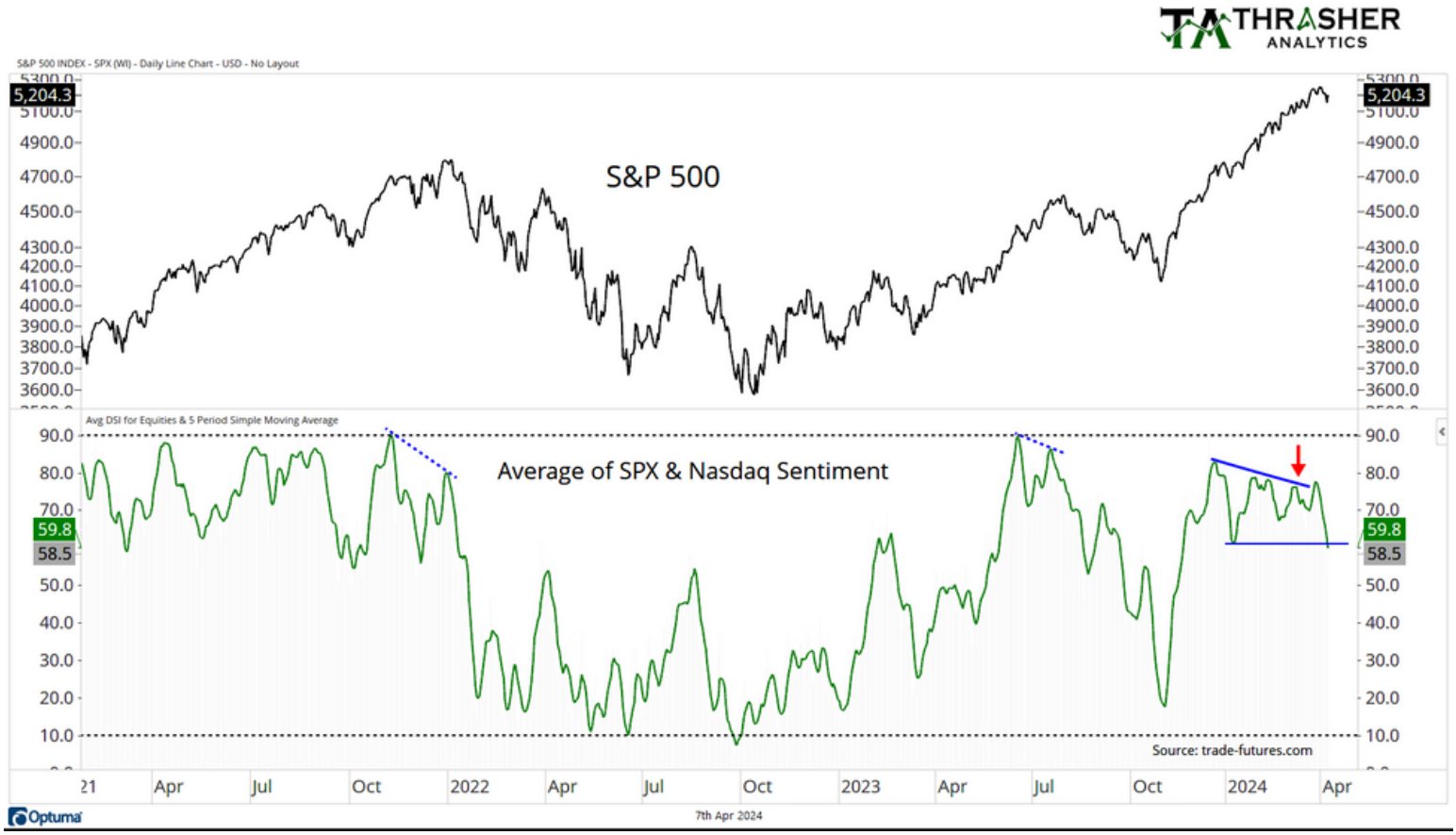
Equities - Advance-Decline

A topic of the letter a few weeks ago was how the market handled 75+% down days and how since the bottom last week, they were all used as buying opportunities as the trend moved higher despite these single heavy down days. This is the opposite type of condition the market was in during the 10% down trend in Q3/Q4 last year. I share the chart again because now we've had two 75% down days last week (Tuesday and Thursday) which were followed by Friday's 72.96% up day, not quite a strong 75% day but very close. This week I want to watch closely how breadth data moves and if we see a recovery above last Tuesday's high as a sign bulls still are in control or another 75% down day that would suggest further distribution and shift towards bearish control of the tape.



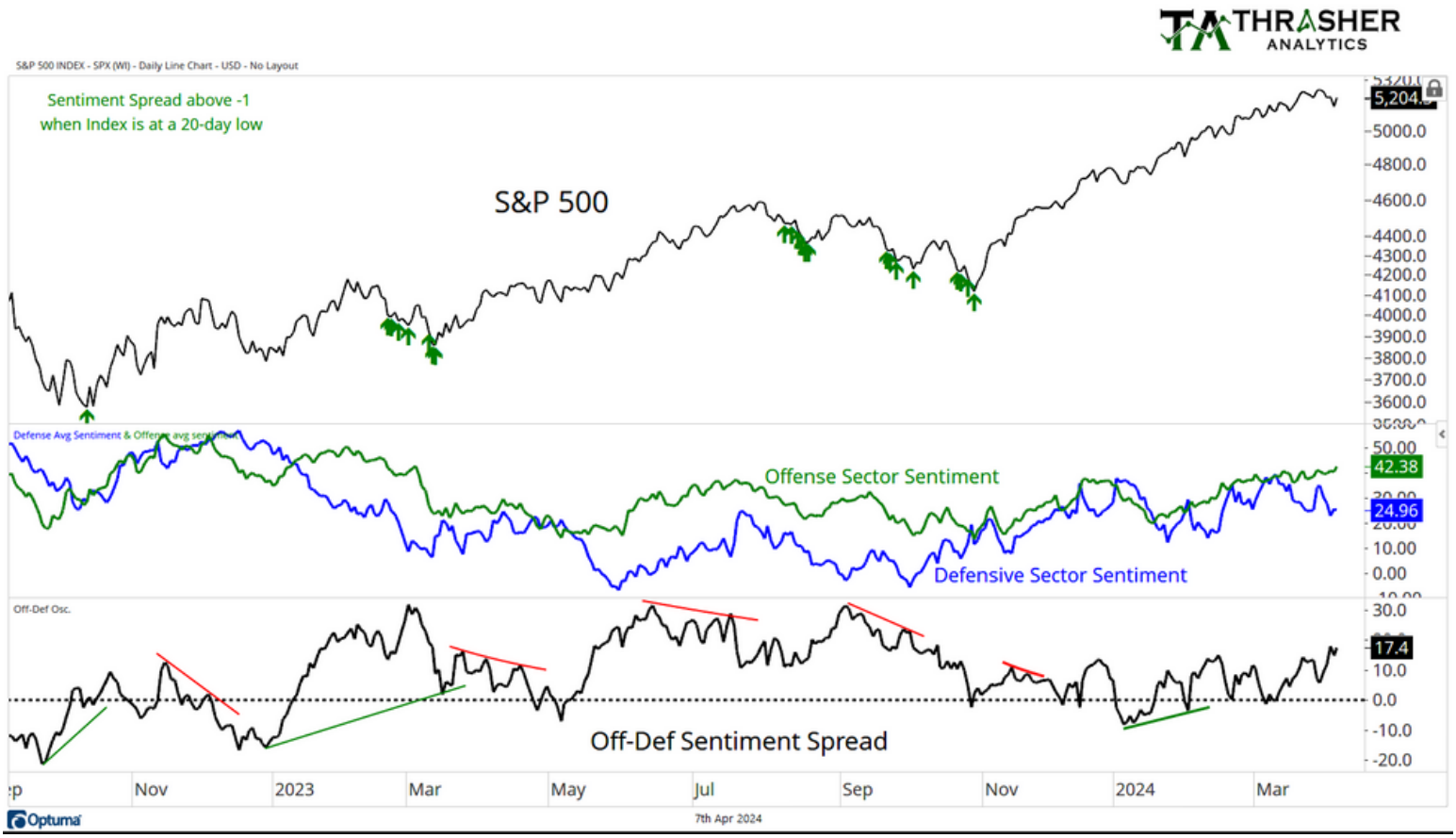
Equities - Sentiment

A few weeks ago, I shared this smoothed average sentiment chart of the S&P 500 and Nasdaq Daily Sentiment Index (DSI) readings. A divergence had developed with lower-highs in sentiment. That's now been followed by the 5-day average falling below the prior recent low. This is notable as a we had just a 2% decline in the S&P 500 but sentiment has moved quite swiftly to 59.8% bullish during that time. There's some skittishness in this market as typically we wouldn't see that kind of sentiment shift with such a small move lower in the broad market.



Equities - Sector Sentiment

The Offense-Defense Sentiment Spread moved higher as defensive sectors saw the largest decline in sentiment during the week.



ETF Fund Flow

Below is a table with fund flow data through Thursday of last week.

THRASHER ANALYTICS

Daily - ETF Flows - Fund Flows Layout

Name	Ticker	Net Flows YTD	Net Flows 1 Month	Net Flows 3 Month	1 Month Flow % of AUM
– Bond ETFs					
iShares 10-20 Year Treasury Bond ETF	TLH	459,254,370	207,365,923	372,863,416	2.62%
iShares 7-10 Year Treasury Bond ETF	IEF	1,586,562,326	588,232,477	1,884,934,322	2.09%
iShares 20+ Year Treasury Bond ETF	TLT	-251,799,803	93,056,328	448,667,449	0.19%
iShares 3-7 Year Treasury Bond ETF	IEI	465,195,998	-103,278,035	406,776,133	-0.78%
iShares TIPS Bond ETF	TIP	212,508,118	-203,969,779	83,611,096	-1.09%
iShares 1-3 Year Treasury Bond ETF	SHY	-929,923,525	-636,351,917	-659,523,855	-2.59%
iShares iBoxx $ Investment Grade Corporate Bond ETF	LQD	1,404,659,737	-1,192,447,148	1,481,331,750	-3.71%
– SPDR Equity ETFs					
SPDR Materials Select Sector Fund ETF	XLB	39,720,410	542,112,892	292,277,713	9.38%
SPDR S&P 500 ETF	SPY	-10,210,393,555	22,831,663,767	-5,894,378,530	4.36%
SPDR Real Estate Select Sector Fund ETF	XLRE	440,494,475	175,423,338	401,407,873	2.98%
SPDR Industrial Select Sector Fund ETF	XLI	1,531,193,909	502,509,851	1,365,519,117	2.74%
SPDR Energy Select Sector Fund ETF	XLE	-569,465,154	1,067,350,365	-295,678,811	2.60%
SPDR Communication Services Select Sector ETF	XLC	-4,059,690	413,397,520	128,985,274	2.25%
SPDR Technology Select Sector Fund ETF	XLK	2,241,725,762	900,375,430	2,399,161,009	1.40%
SPDR Financial Select Sector Fund ETF	XLF	616,479,837	364,666,232	681,462,688	0.96%
SPDR Consumer Discretionary Select Sector Fund ETF	XLY	343,035,284	-364,854,905	490,609,901	-1.84%
SPDR Health Care Select Sector Fund ETF	XLV	187,078,586	-833,562,047	-124,569,401	-2.11%
SPDR Consumer Staples Select Sector Fund ETF	XLP	-850,997,256	-433,834,000	-846,899,770	-2.93%
SPDR Utilities Select Sector Fund ETF	XLU	-2,422,105,589	-405,276,617	-2,312,762,566	-3.36%

Sector - Performance

THRASHER ANALYTICS

Daily - Performance - No Layout

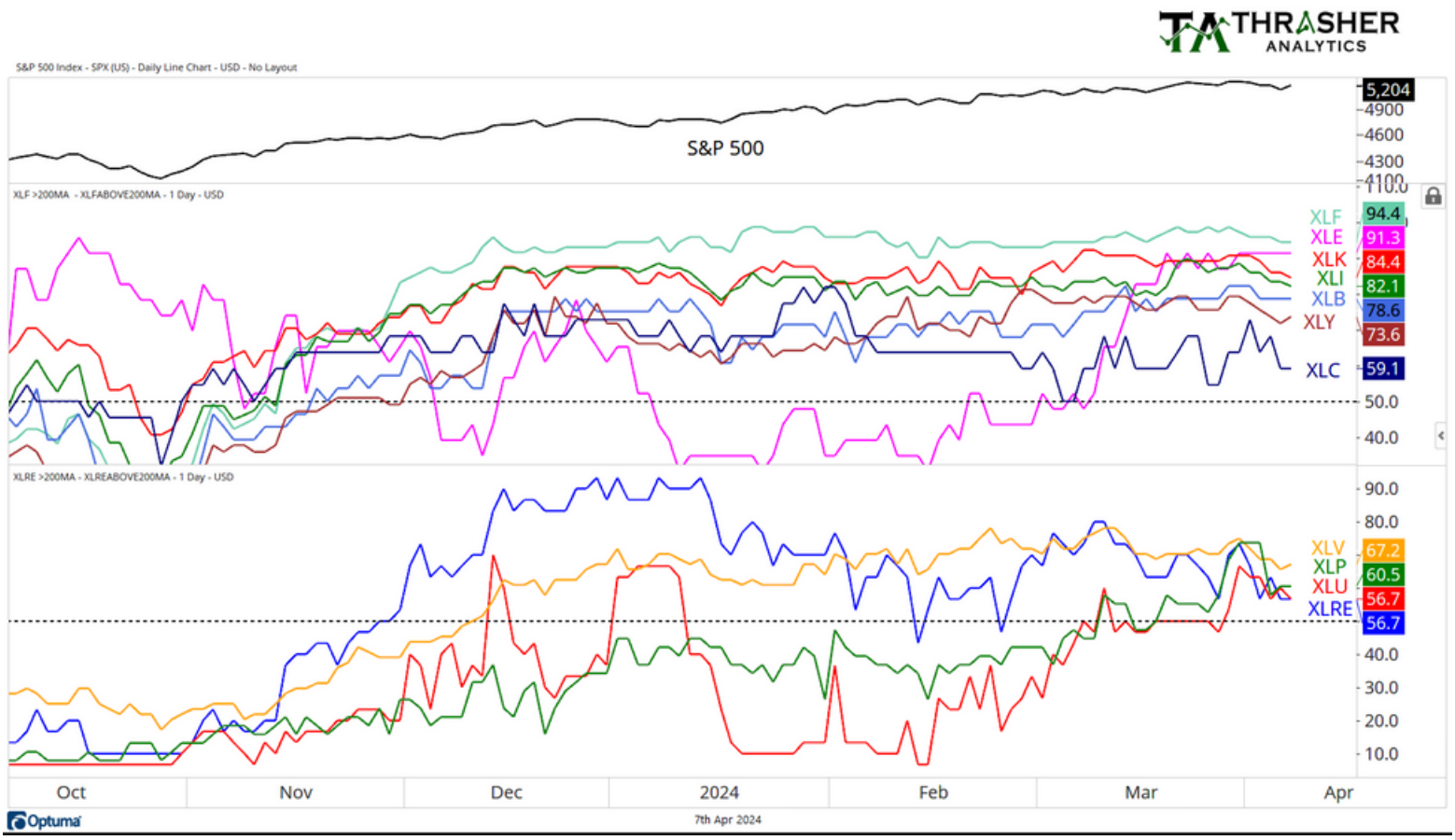
Ticker	Name	2024	YTD Rel% to SPX	1W %	1M %	3M%	6M%	% from 52Wk High	% from 52Wk Low	% From 20MA	% From 50MA	% From 200MA
– Index			AVG: -3.46%					AVG: 2.17%	AVG: 28.55%		AVG: 1.60%	
NDY	NASDAQ 100 Index	7.62%	-1.36%	-0.80%	1.18%	11.05%	22.99%	1.93%	42.31%	-0.11%	1.08%	12.29%
SPX	S&P 500 INDEX	9.11%	0.00%	-0.95%	2.47%	10.80%	22.22%	1.15%	28.56%	0.26%	2.39%	12.26%
MID	S&P Midcap 400 Index	7.46%	-1.51%	-1.88%	2.32%	10.20%	22.71%	2.20%	28.71%	0.44%	3.58%	12.09%
DJI	Dow Jones Industrial Average	3.22%	-5.40%	-2.27%	0.83%	3.84%	17.47%	2.47%	20.34%	-0.67%	0.11%	8.18%
SML	S&P SmallCap 600 Index	-0.73%	-9.02%	-2.68%	0.83%	2.99%	17.09%	3.12%	22.82%	0.00%	0.83%	6.72%
– Sectors			AVG: -2.18%					AVG: 3.06%	AVG: 27.49%		AVG: 2.76%	
XLE	SPDR Energy Select Sector Fund ETF	16.98%	7.22%	3.89%	12.93%	15.82%	15.09%	0.39%	28.63%	5.62%	11.25%	13.67%
XLC	SPDR Communication Services Select Sector ETF	13.57%	4.09%	1.05%	5.35%	14.55%	25.60%	1.27%	47.19%	1.68%	3.52%	16.11%
XLB	SPDR Materials Select Sector Fund ETF	8.45%	-0.60%	-0.13%	5.26%	10.00%	20.08%	1.01%	24.81%	1.40%	5.99%	11.98%
XLI	SPDR Industrial Select Sector Fund ETF	10.25%	1.04%	-0.23%	3.89%	12.78%	26.40%	0.57%	30.75%	1.46%	4.53%	14.25%
XLU	SPDR Utilities Select Sector Fund ETF	2.89%	-5.70%	-0.75%	4.12%	0.98%	15.43%	7.29%	18.97%	1.43%	4.15%	3.67%
XLK	SPDR Technology Select Sector Fund ETF	7.26%	-1.70%	-0.87%	0.42%	12.13%	25.02%	2.78%	43.45%	-0.70%	0.31%	12.34%
XLF	SPDR Financial Select Sector Fund ETF	10.56%	1.33%	-1.31%	2.90%	10.12%	26.89%	1.54%	32.98%	0.61%	3.30%	14.96%
XLP	SPDR Consumer Staples Select Sector Fund ETF	3.19%	-5.42%	-2.66%	-0.50%	3.22%	10.87%	6.14%	14.04%	-1.58%	-0.30%	2.87%
XLY	SPDR Consumer Discretionary Select Sector Fund	0.02%	-8.33%	-2.75%	-0.78%	3.60%	12.13%	3.48%	24.73%	-1.25%	-0.37%	4.64%
XLRE	SPDR Real Estate Select Sector Fund ETF	-4.19%	-12.19%	-2.91%	-2.79%	-2.32%	14.81%	5.82%	19.97%	-1.55%	-0.97%	2.99%
XLV	SPDR Health Care Select Sector Fund ETF	5.02%	-3.75%	-3.05%	-1.25%	2.95%	11.32%	3.41%	16.83%	-1.60%	-1.03%	5.76%

Sector - Relative Strength

Below is a look at each sector's relative performance trend against the S&P 500.

Sector - Breadth 200-MA

Moves lower in breadth across sectors last week but no major changes as all sectors are still above 50%.



Daily Sentiment Index

Daily - DSI - No Layout

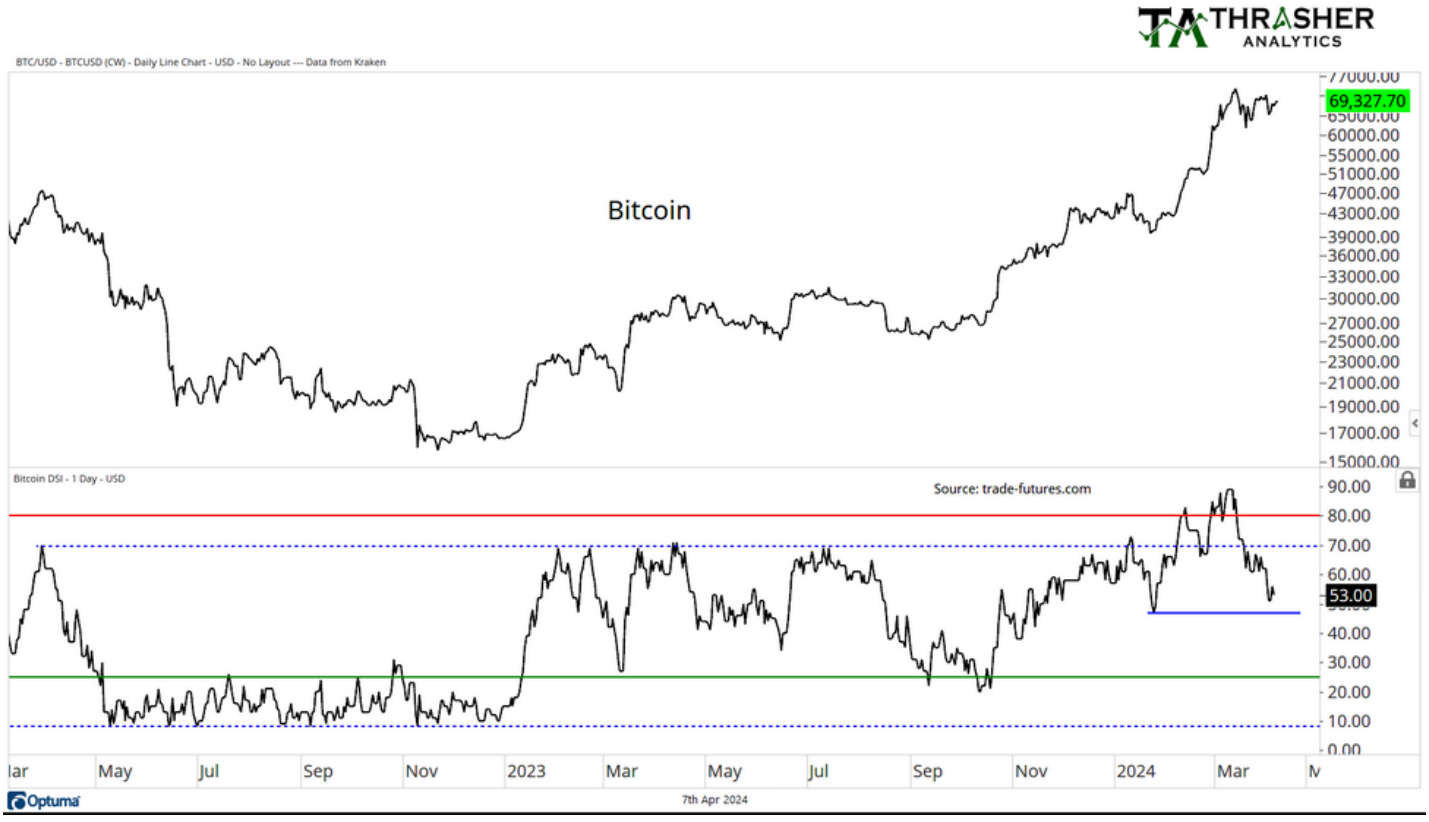
Code	History	% Bullish	5-day MA
Yen DSI		12	13
Natural Gas DSI		20	23
Soybean DSI		24	21
Swiss Franc DSI		26	21
Palladium DSI		32	35
Corn DSI		34	33
Lumber DSI		36	39
Cattle DSI		36	44
Wheat DSI		37	29
Platinum DSI		37	38
VIX DSI		38	29
Sugar DSI		38	44
Euro DSI		40	37
Cotton DSI		43	56
Orange Juice DSI		46	51
10Y DSI		48	53
New Zealand Dollar DSI		51	49
Bitcoin DSI		53	54
Australian Dollar DSI		55	53

Daily - DSI - No Layout

Code	History	% Bullish	5-day MA
5YR DSI		55	57
EuroDollar DSI		56	57
SPX DSI		58	58
Nasdaq DSI		59	61
Nikkei DSI		63	64
British Pound DSI		64	62
US Dollar DSI		75	75
Gasoline DSI		76	72
Mexican Peso DSI		78	76
Cocoa DSI		78	78
Heating Oil DSI		80	74
Copper DSI		82	82
Lean Hog DSI		85	77
Coffee DSI		86	82
Silver DSI		88	86
Gold DSI		88	87
Crude Oil DSI		88	85
CRB Index DSI		88	86

Source: trade-futures.com

Daily Sentiment Index



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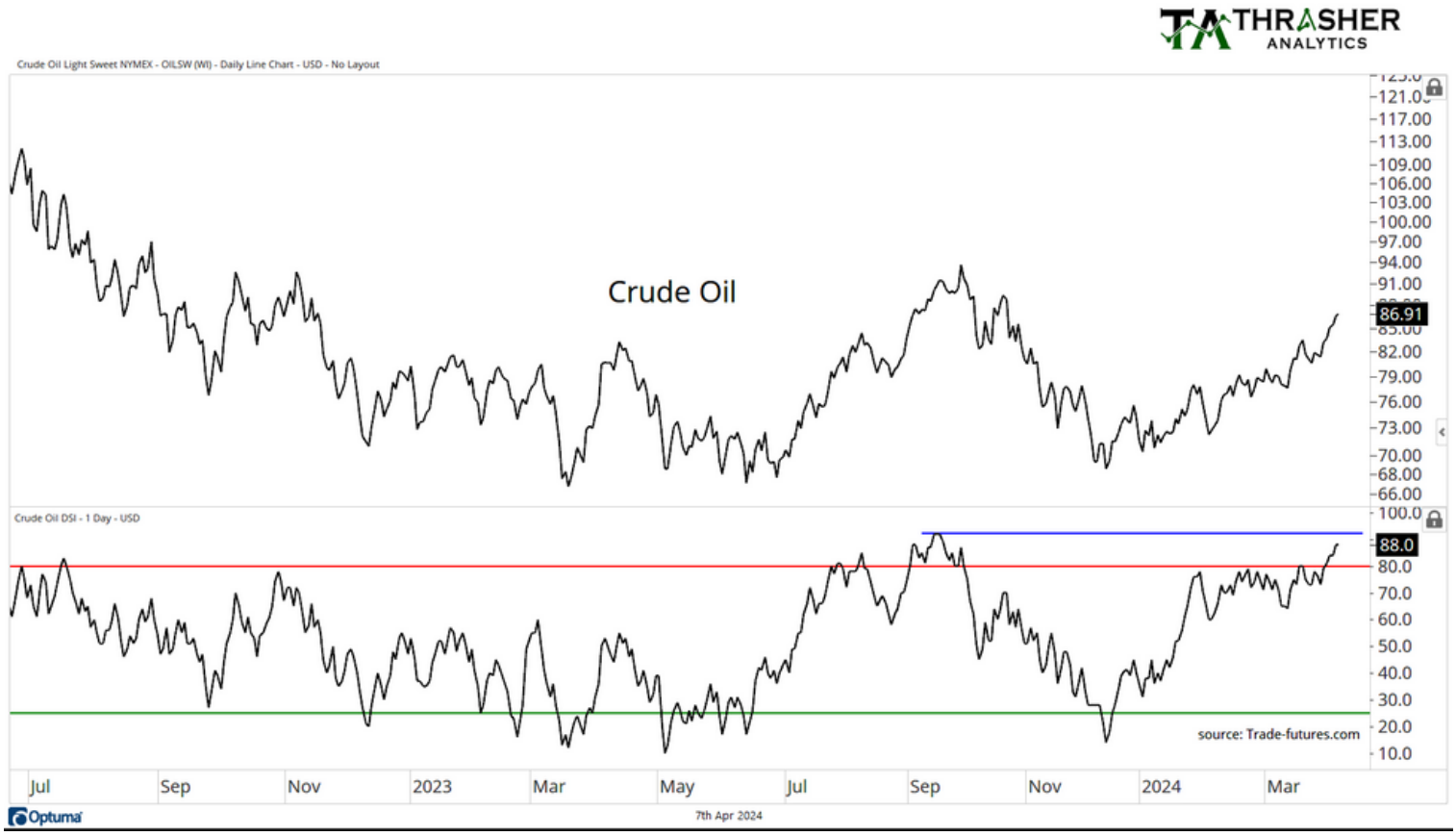

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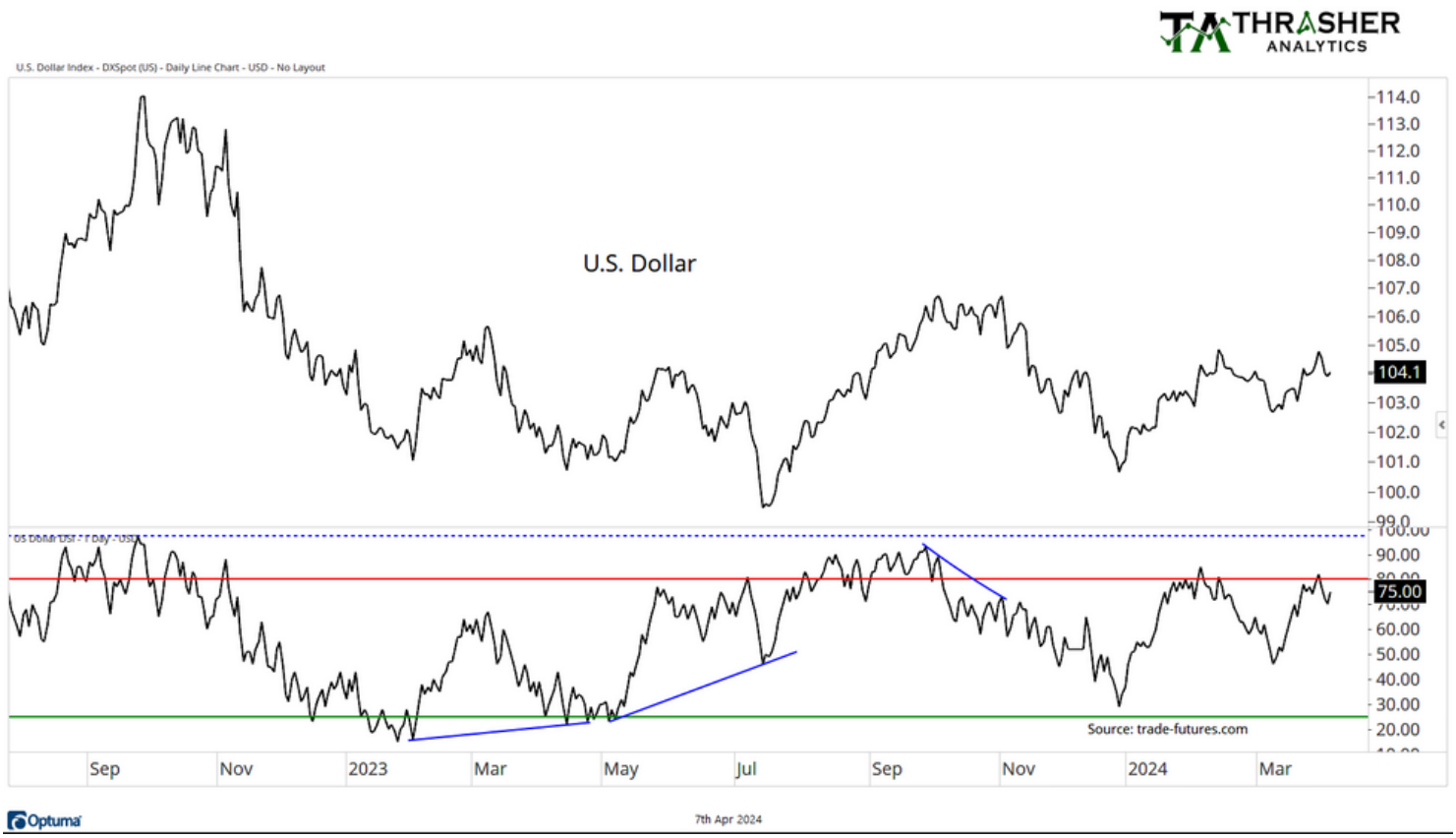

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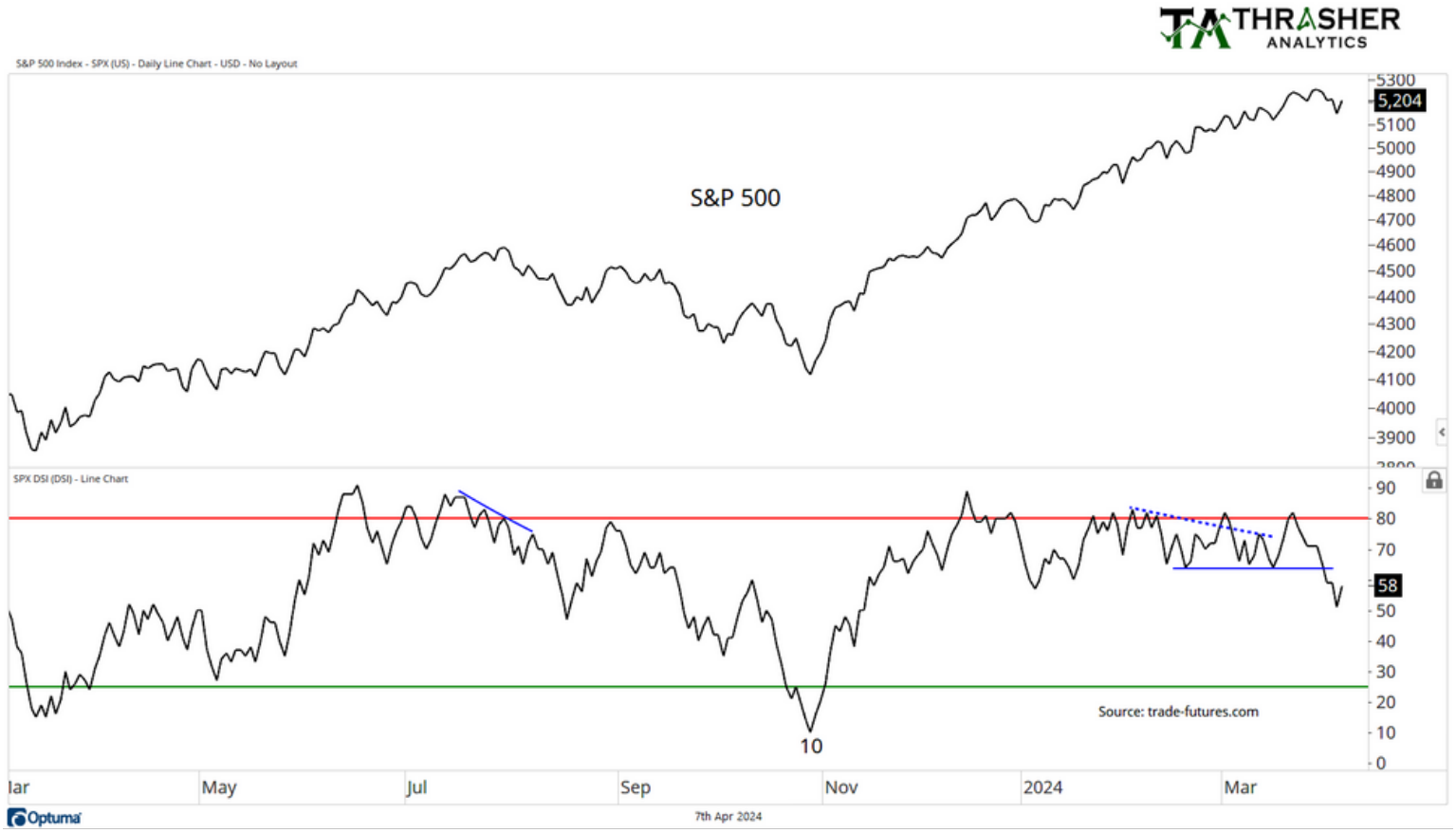
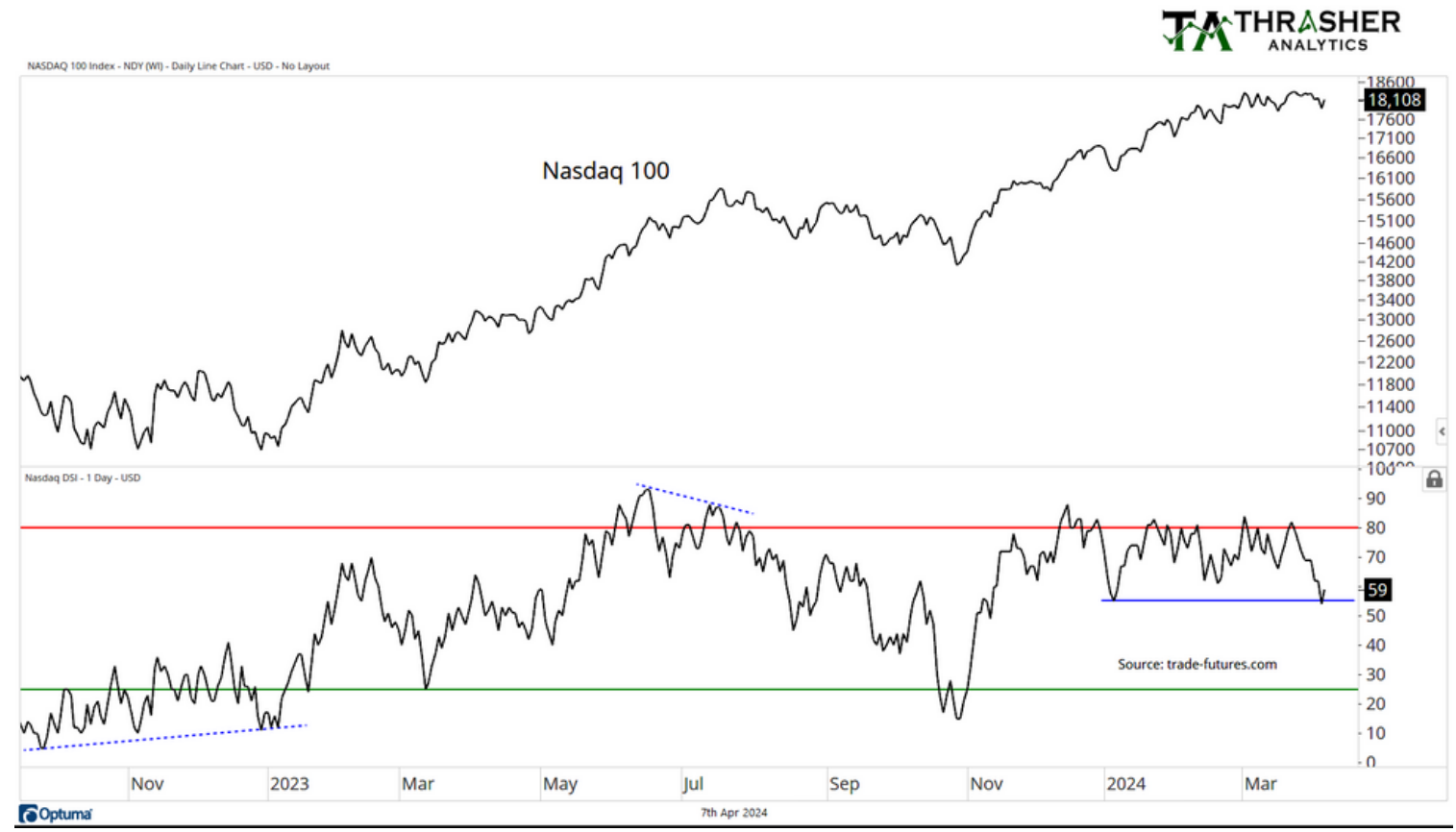
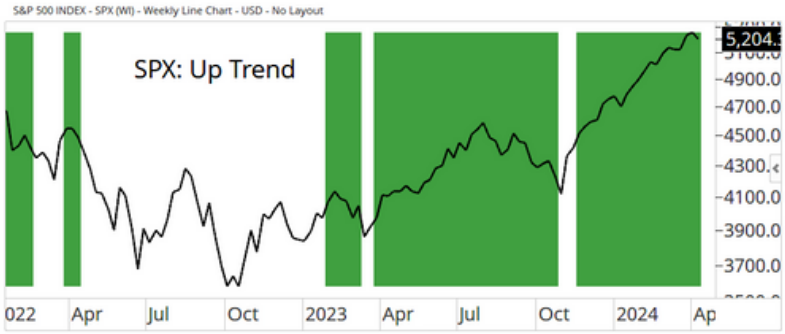
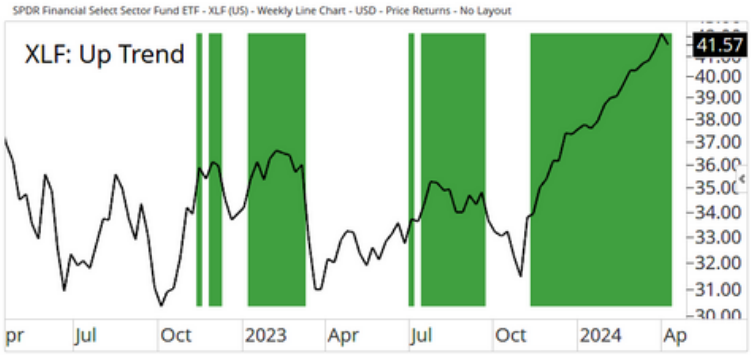
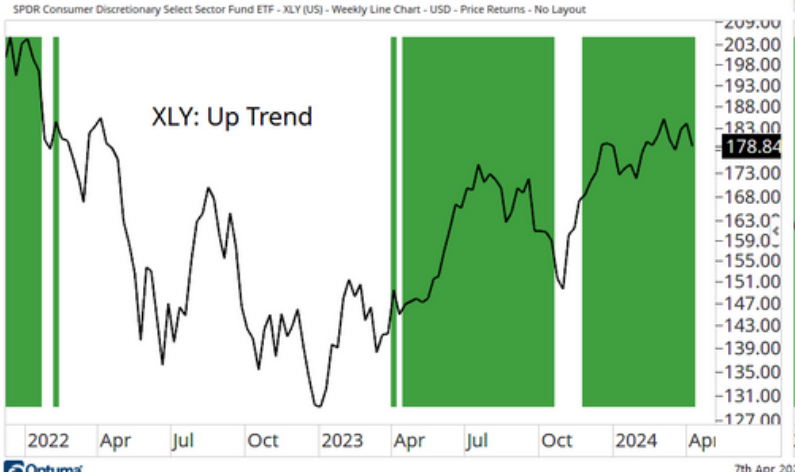


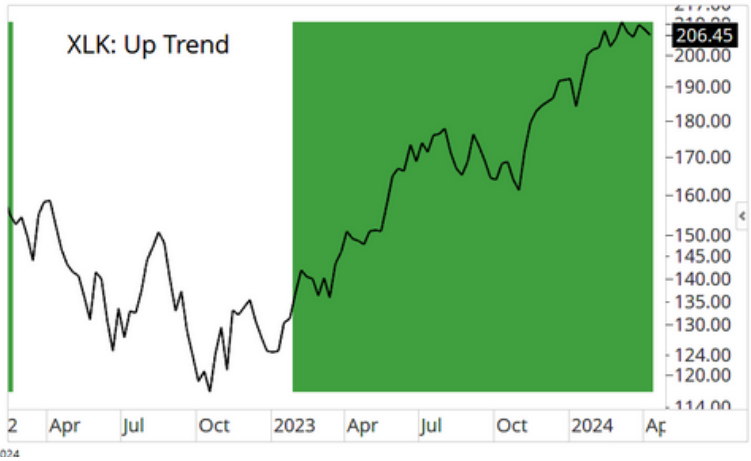


Trend Models









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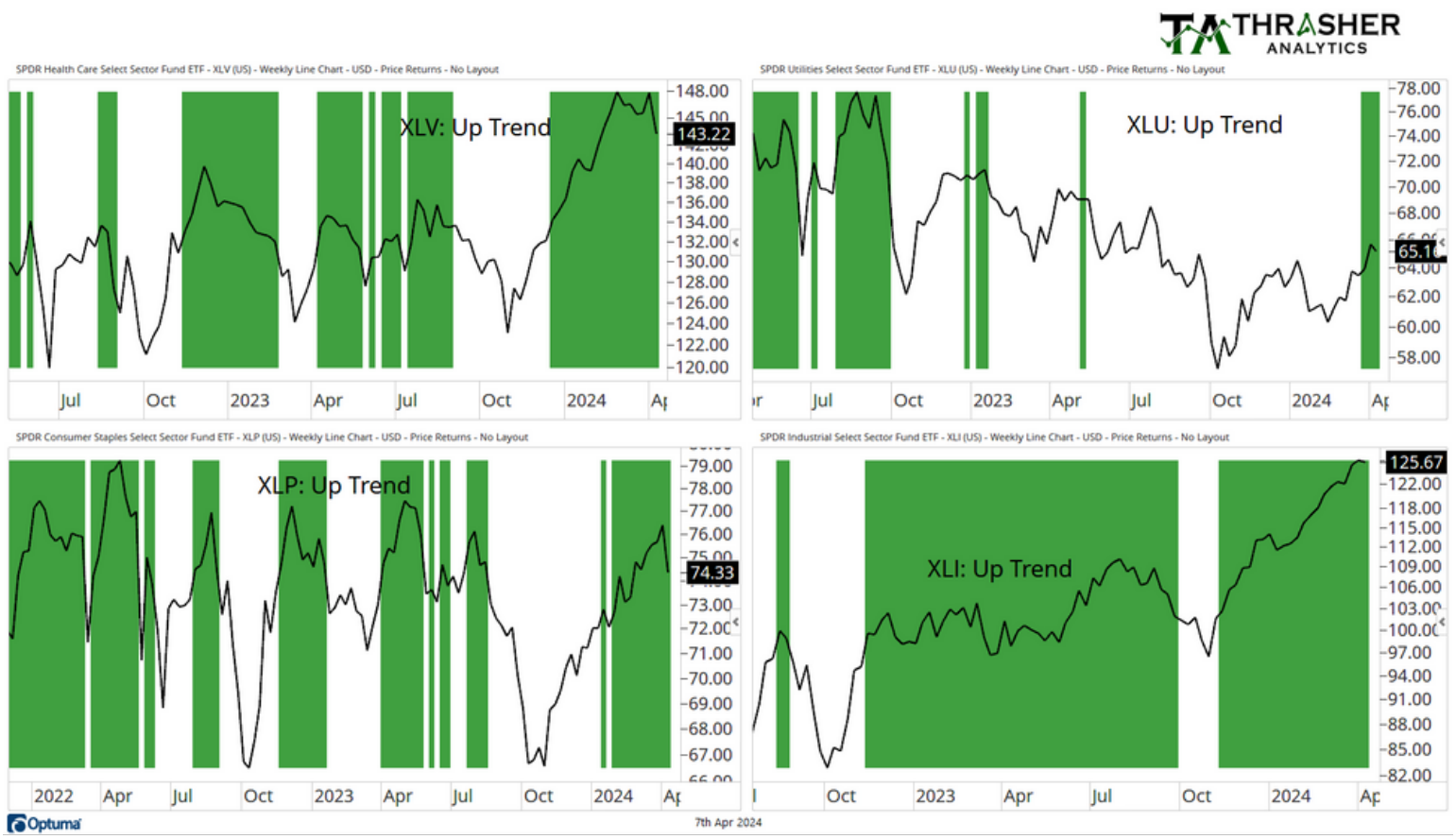

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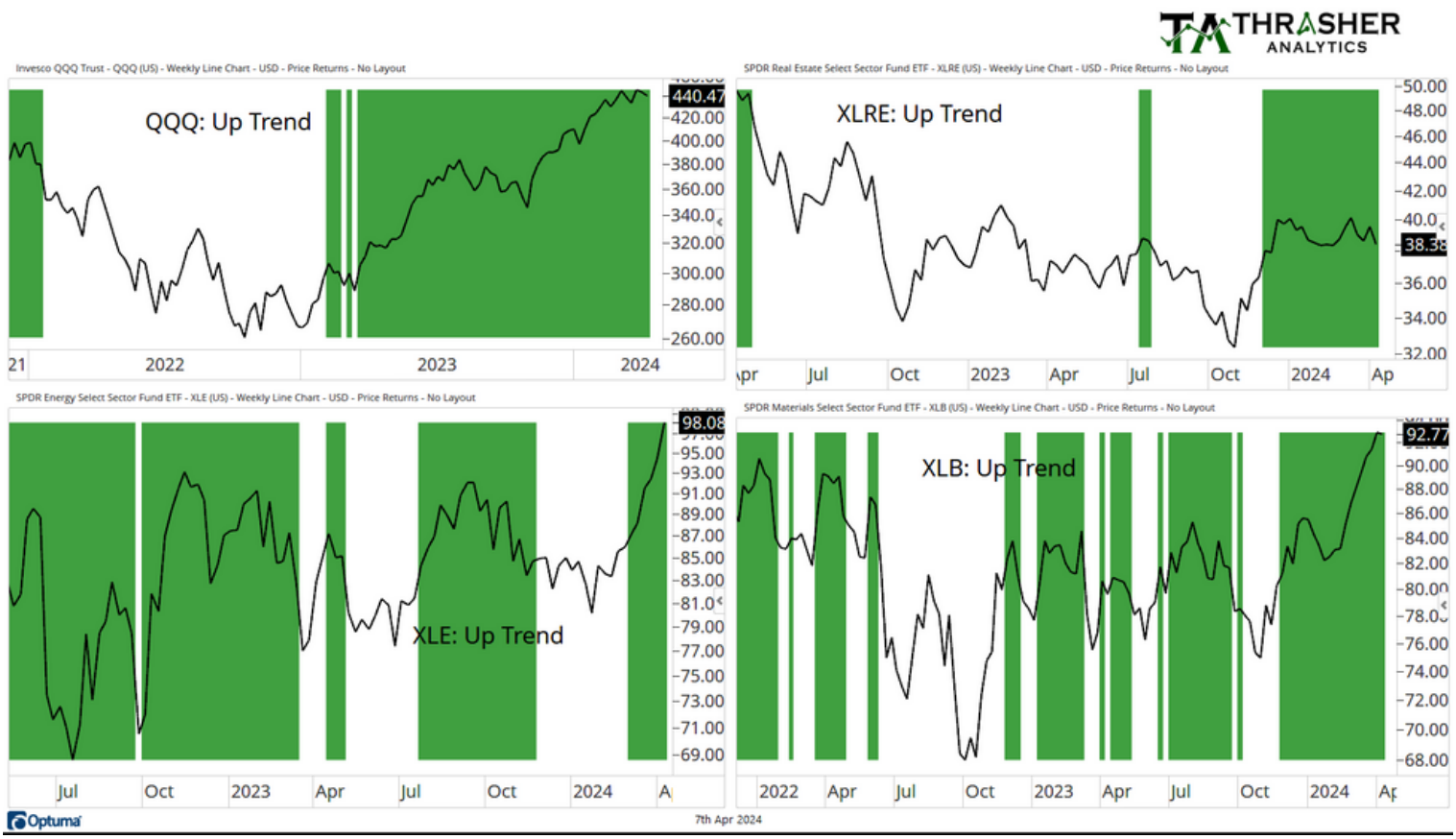

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