THRASHER ANALYTICS

AUGUST 25, 2024

WEEKLY RESEARCH & ANALYSIS

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SUMMARY OF MODELS

	Current	Wkly Change
Maestro Model	16	Increasing
Volatility Risk Trigger	24	Unchanged
Risk Appetite Ratios	43	Increasing
S&P 500 Long-Term Trend	Up	Unchanged

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Volatility

Sector Sentiment

Maestro Model

Equities

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Sentiment

Trend Models

Market Dashboard

Sector Rotation: August	
Technology	XLK
Financials	XLF
Communications	XLC

Maestro Model	
Trend / Momentum	6
Sentiment / VIX	0
Breadth	4
Economic	2
Total	16

(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	78%	75%
Nasdaq 100	76%	75%
Nikkei	69%	61%
VIX	26%	25%
10yr Treasury	66%	69%
5yr Treasury	69%	70%
CRB Index	82%	76%
Crude Oil	72%	67%
Gold	78%	79%
U.S. Dollar	13%	17%
Bitcoin	50%	39%

*Green<25% Red>80%

source: trade-futurez.com

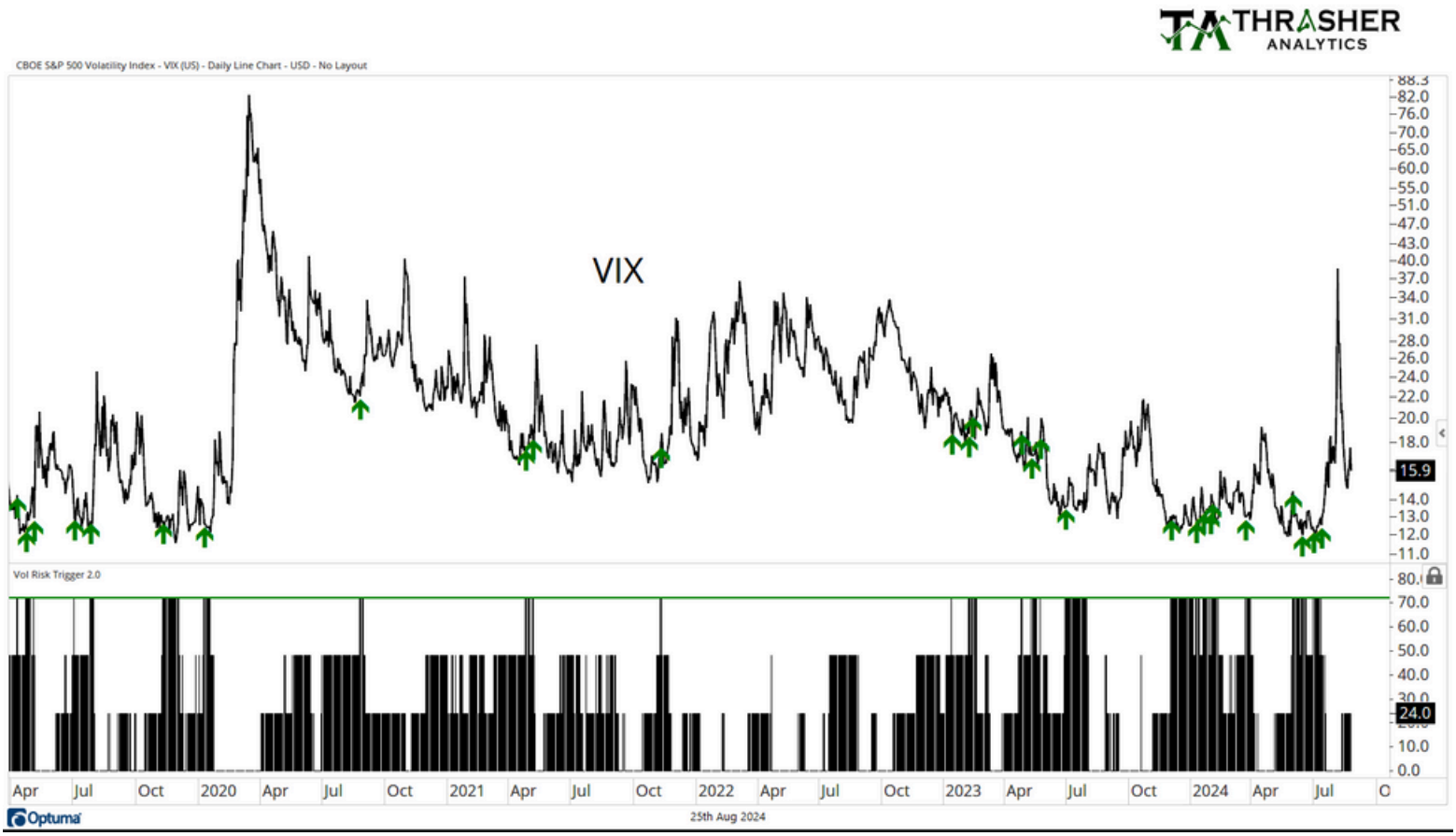
Brief Summary:

Another positive week for stocks (and volatility) with the S&P 500 rising 1.45% and sits just under its prior high. Breadth data has made a very strong improvement with the most stocks above the 50-day moving average since March. Several new highs have already been made, such as equal weigh S&P 500, ACWI and the S&P 500 made a new weekly high on a closing basis as well. The high beta factor led the market higher followed by EW factor. There are some short-term concerns such as Demark counts and lack of any stock having downside volume show up in the market. We also are exiting the second worst month for the market and about to enter the worst month on a seasonal basis, September. Seasonality is a secondary tool in my view but not something I ignore entirely, so we want to keep a watchful eye on how the cap weighted index treats the prior highs and if buyers can push us through.

This week all eyes are on NVDA reporting earnings on Weds. and we'll get some housing and inflation figures released throughout the week as well.

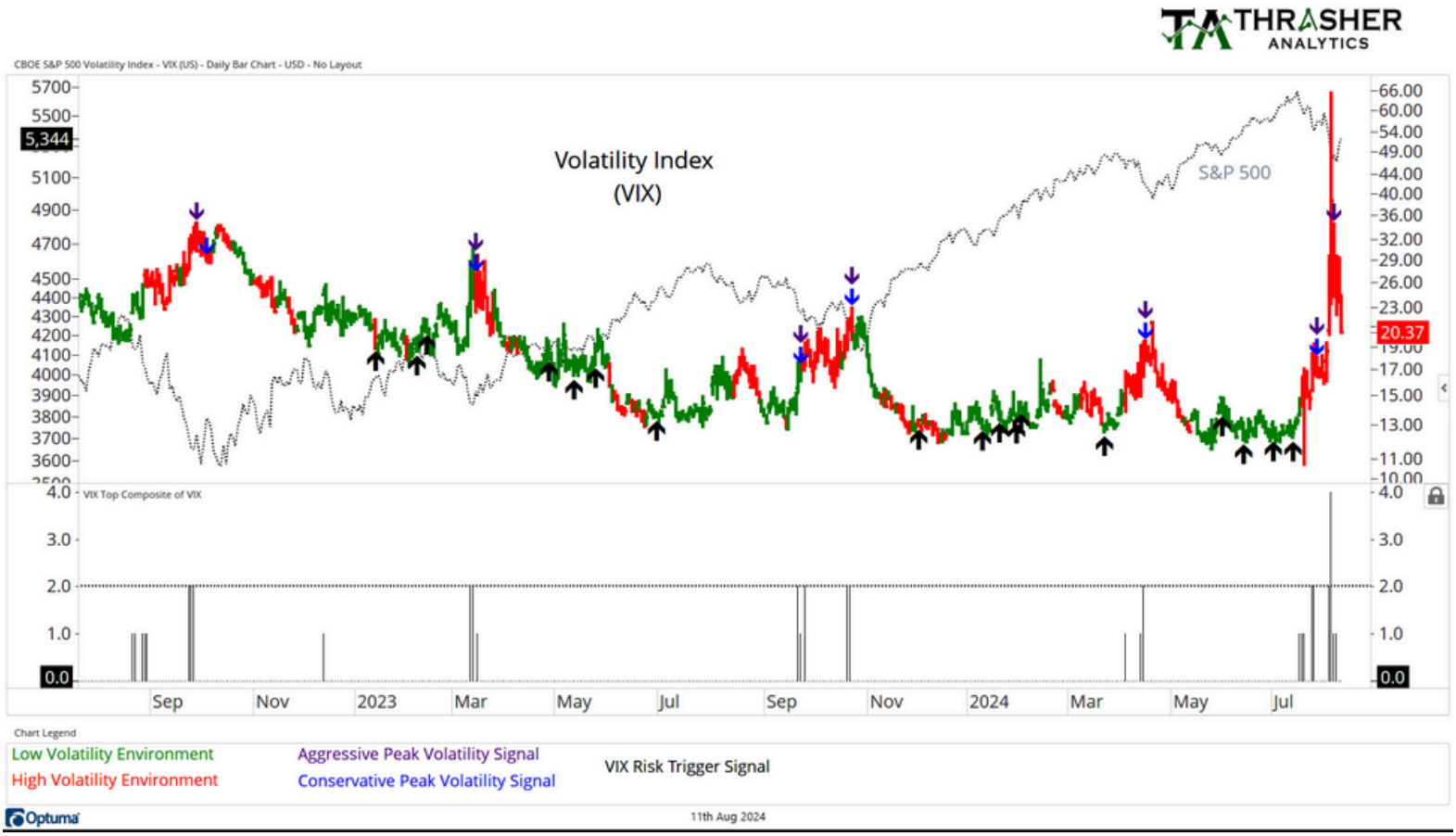
Volatility: VRT

VRT remains at a 24 but still well off a threshold for another VRT signal. VIX actually was positive on the week.



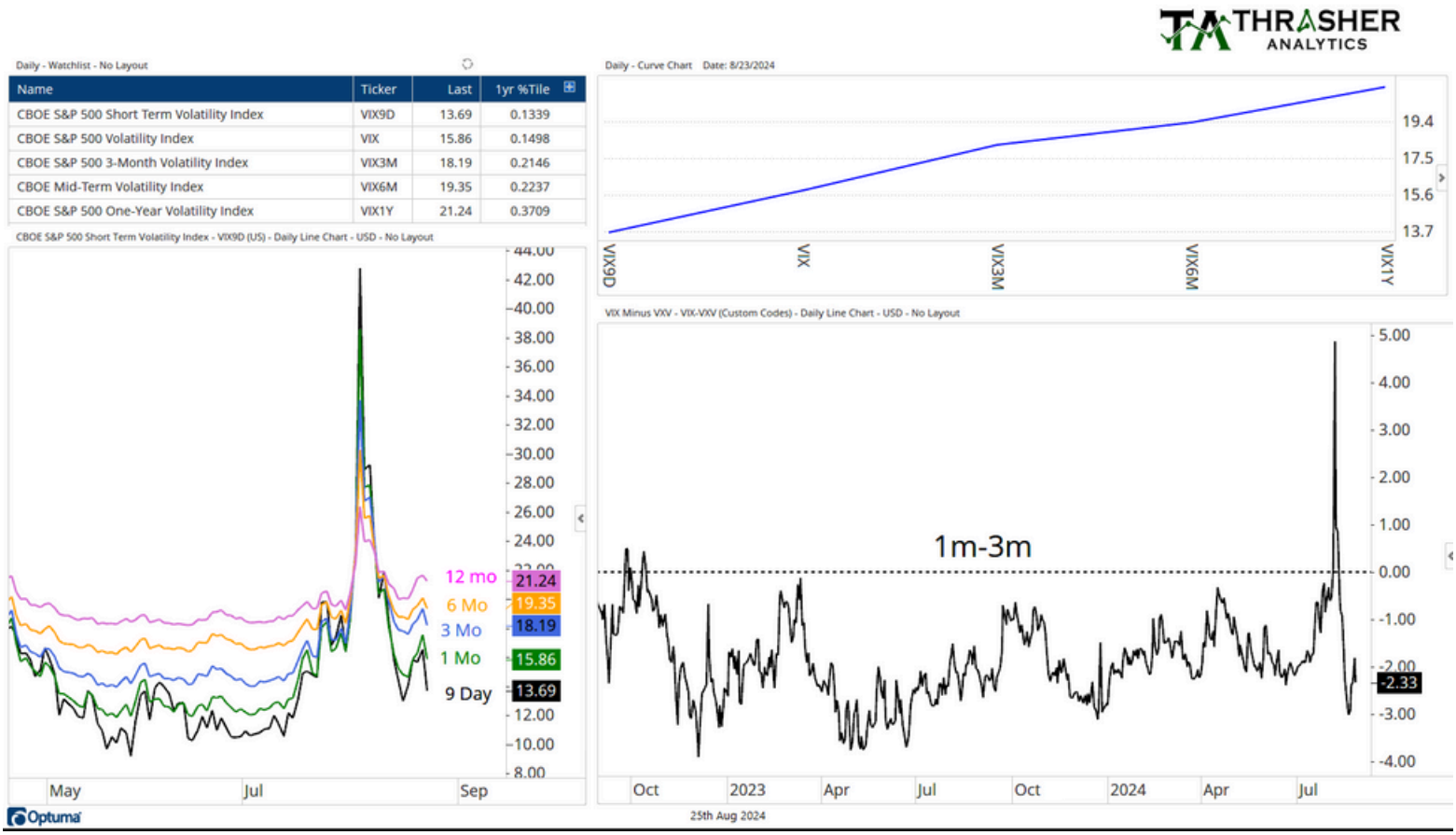
Volatility: Top & Environment

VIX remained in a High Volatility Environment last week and closed higher by 1 point.



Volatility - Curve

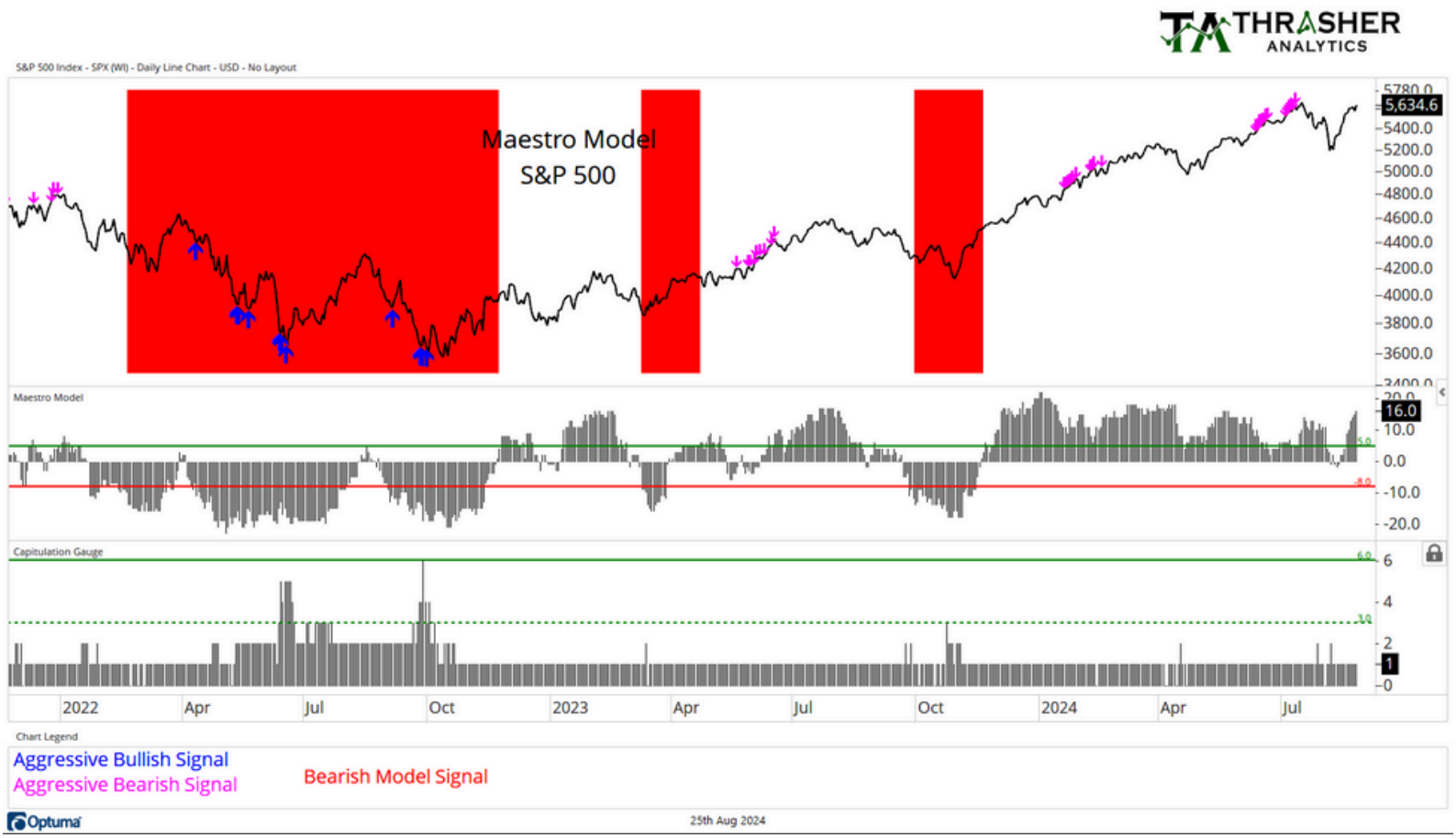
The VIX curve is back in contango.



Maestro Model

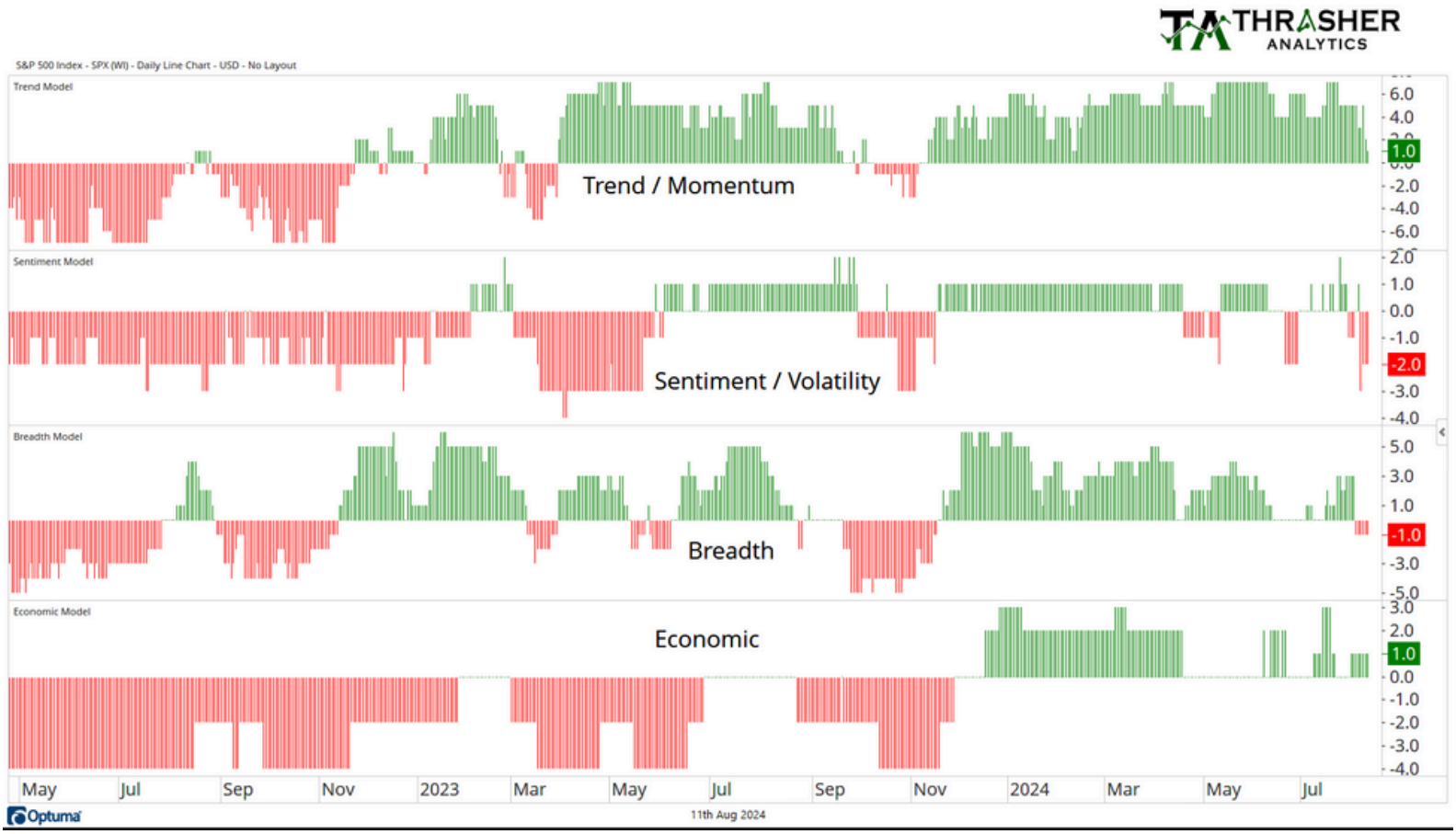
Please be sure to check out the Maestro Model Summary PDF in the Archive on the website.

Maestro Model saw a large increase to +16 this week with improvements in all four categories.



Maestro Model - Categories

Trend/Momentum rose 1 point and breadth increased by 4 with sentiment/vol and econ also rising last week.



Sentiment Score

Both XLF and XLP have very high individual stock sentiment scores.

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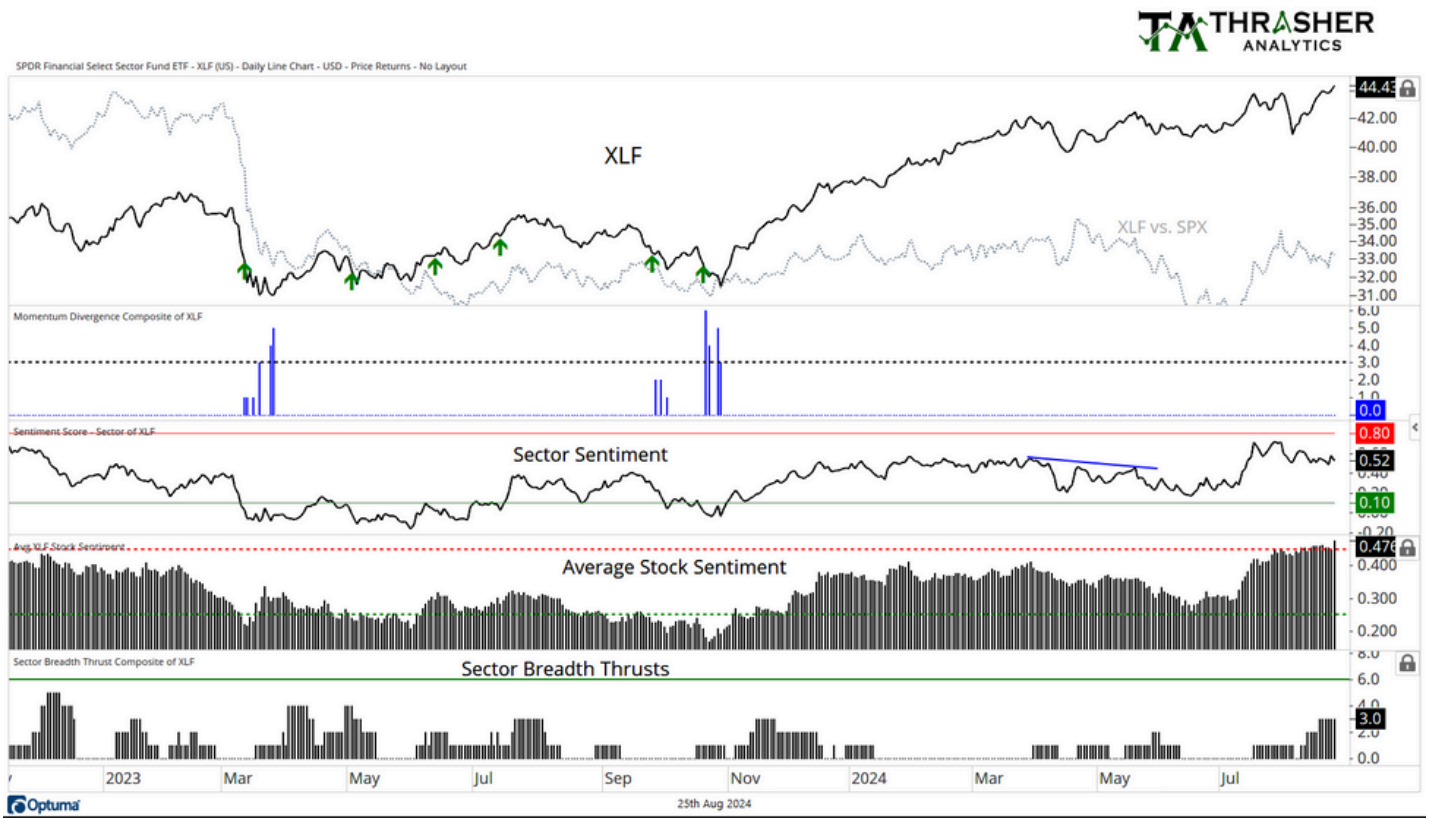
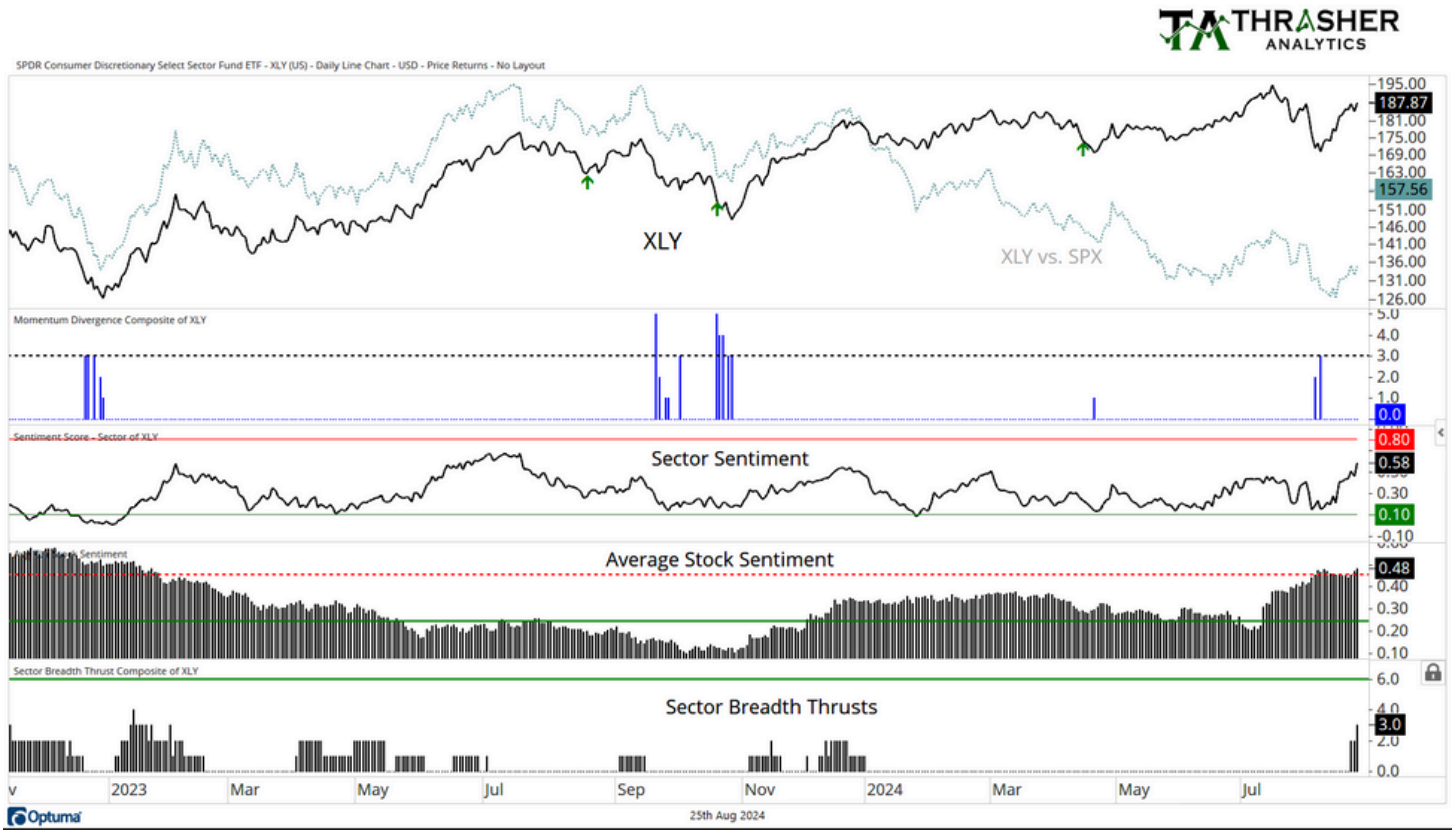
Daily - Watchlist - No Layout

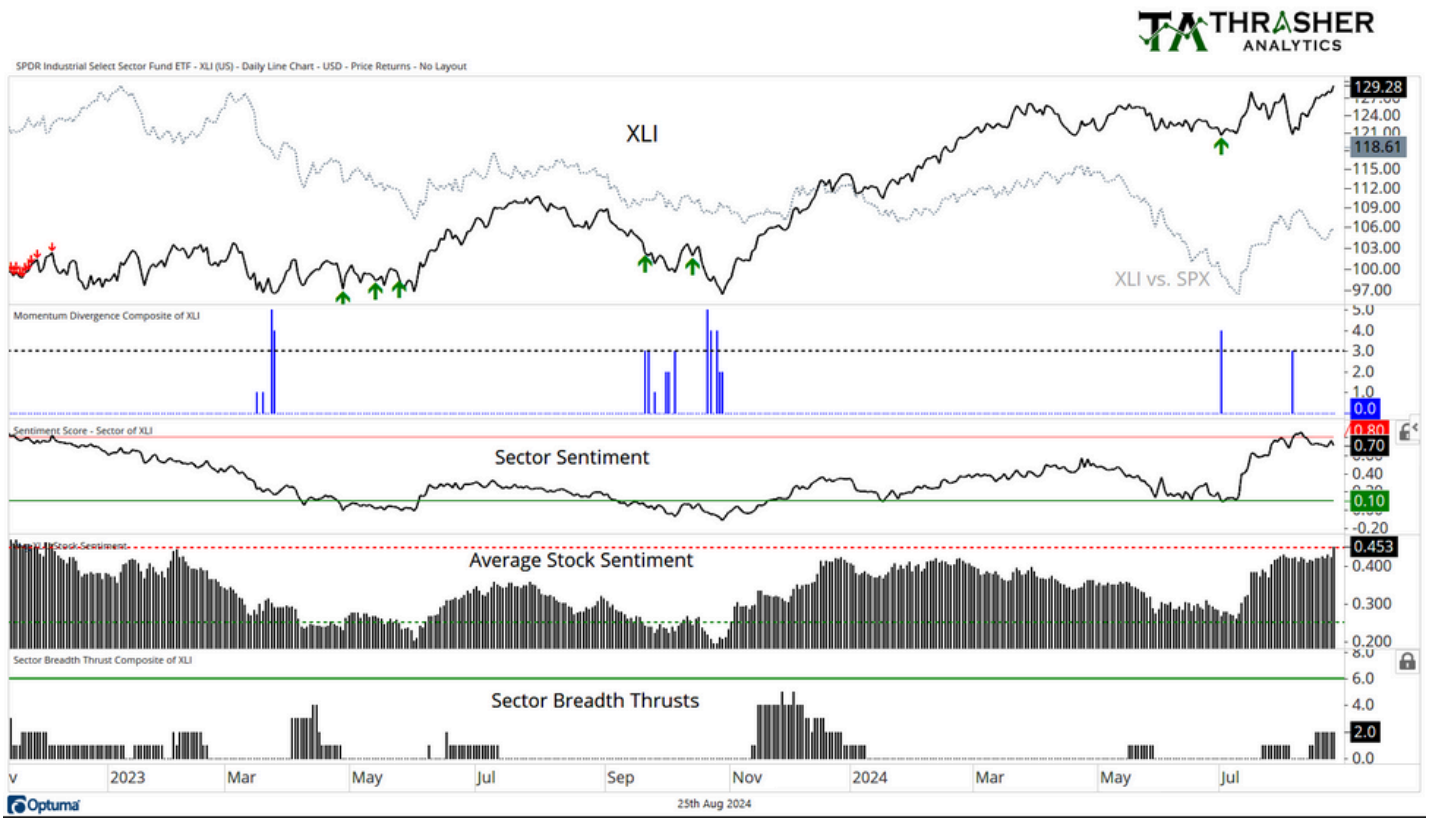
Sector	Ticker	Sector Sentiment	Change in Score	1W Perf	1M Perf	3M Perf
SPDR Industrial Select Sector Fund ETF	XLI	0.70	-0.02	1.82%	2.68%	4.40%
SPDR Health Care Select Sector Fund ETF	XLV	0.69	-0.05	1.69%	4.59%	7.27%
SPDR Consumer Staples Select Sector Fund ETF	XLP	0.64	-0.02	1.65%	5.11%	6.42%
SPDR Consumer Discretionary Select Sector Fund ETF	XLY	0.58	0.18	2.59%	-0.61%	8.10%
SPDR Technology Select Sector Fund ETF	XLK	0.58	0.03	1.16%	-0.55%	4.95%
SPDR Materials Select Sector Fund ETF	XLB	0.58	0.09	2.38%	2.16%	2.38%
SPDR Real Estate Select Sector Fund ETF	XLRE	0.56	0.04	3.61%	6.19%	16.12%
SPDR Financial Select Sector Fund ETF	XLF	0.52	-0.03	1.51%	2.92%	7.42%
SPDR Communication Services Select Sector ETF	XLC	0.42	0.05	1.44%	2.52%	6.84%
SPDR Utilities Select Sector Fund ETF	XLU	0.41	-0.05	1.32%	7.31%	6.54%
SPDR Energy Select Sector Fund ETF	XLE	0.12	-0.02	-0.09%	0.07%	-0.93%

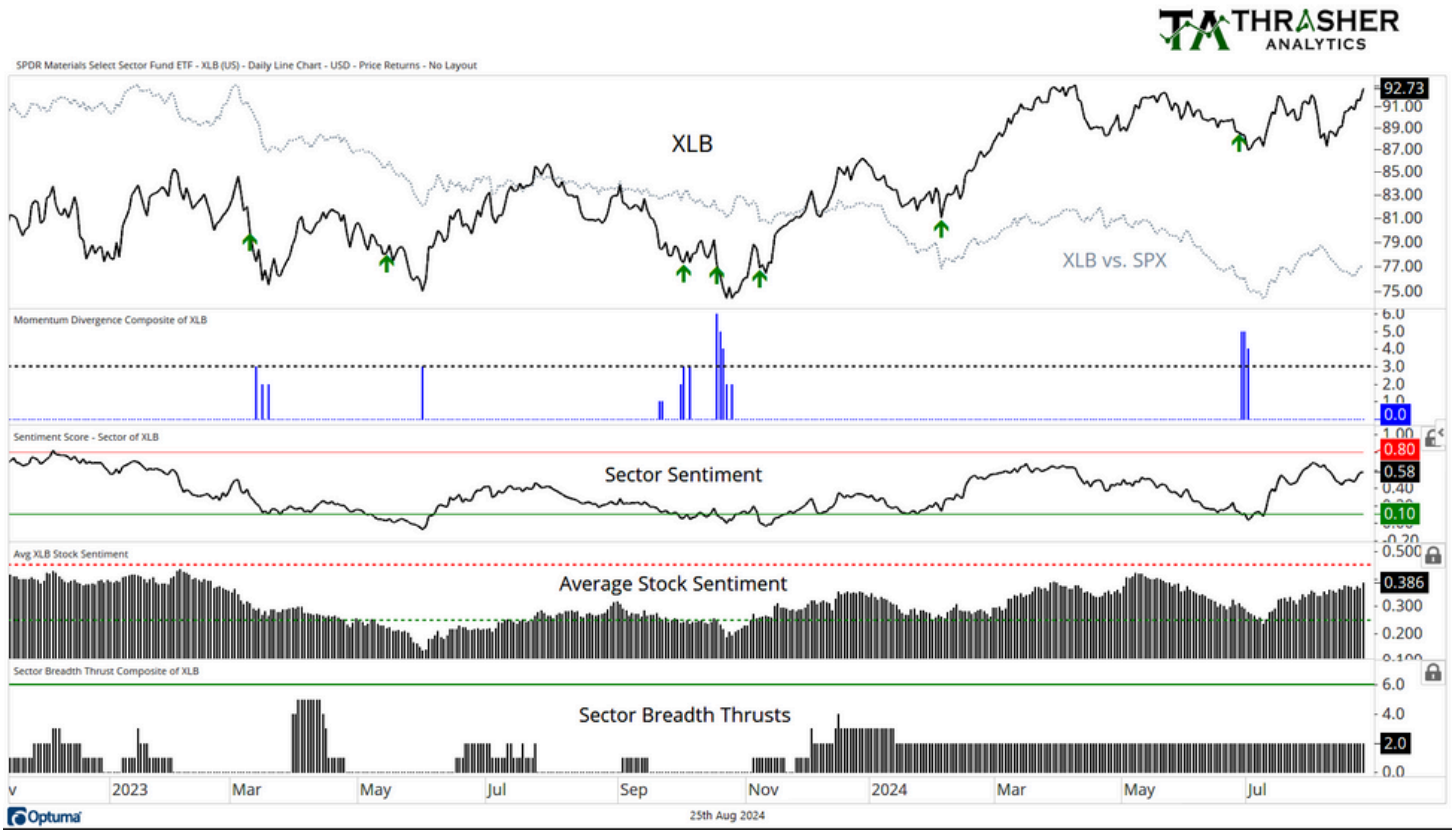
Sentiment Score: XLF & XLY



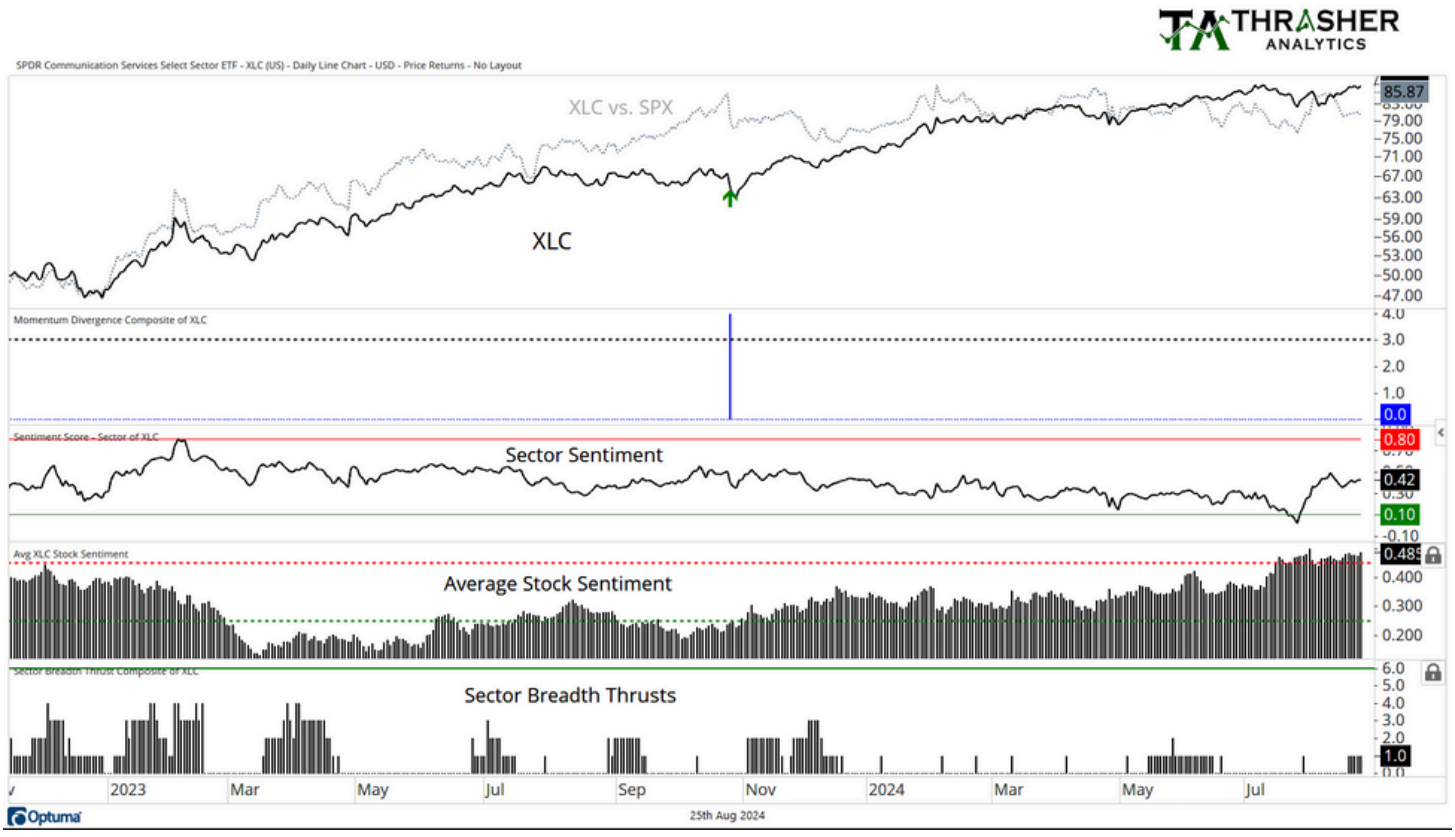


Sentiment Score: XLI & XLB

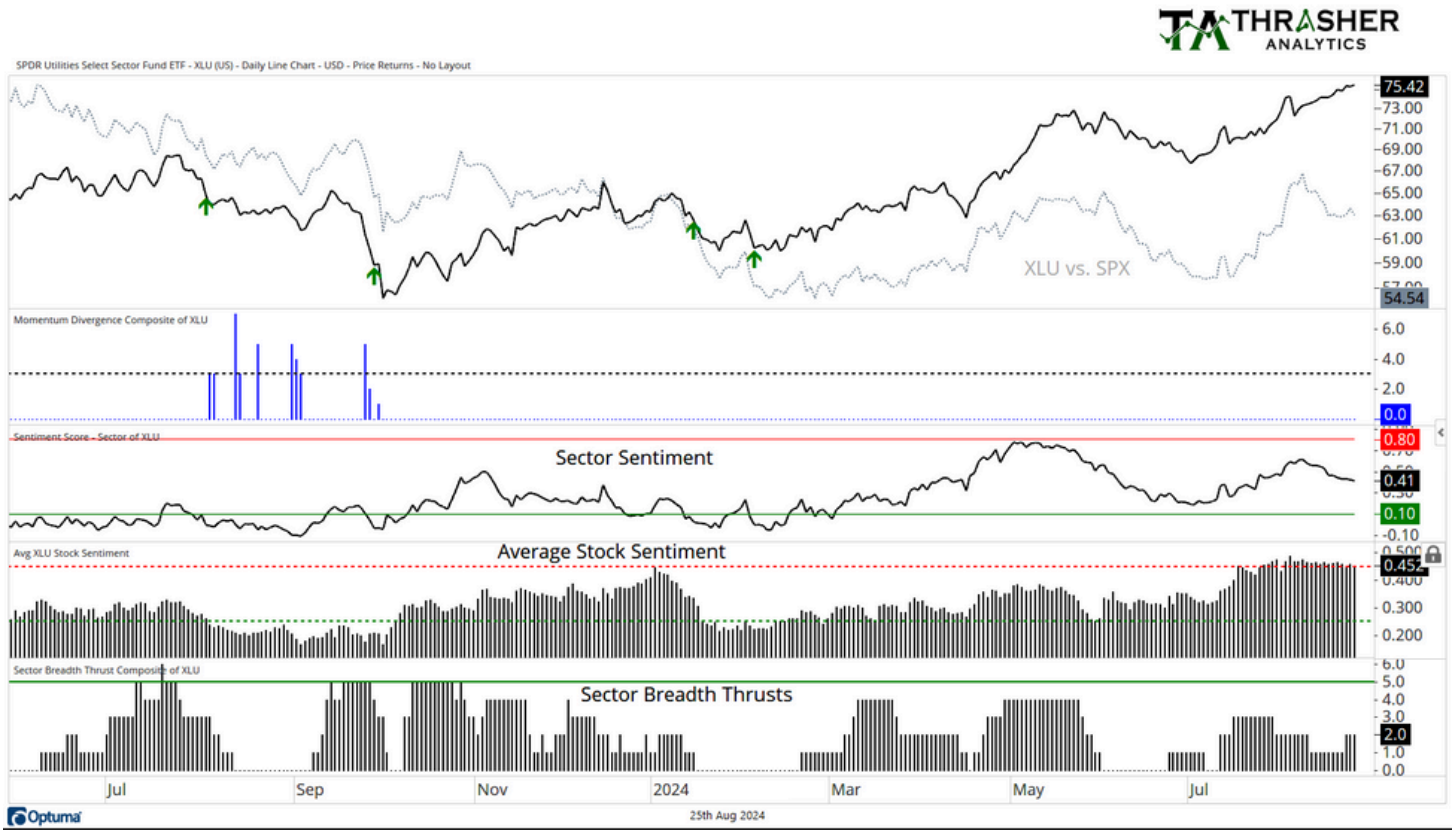




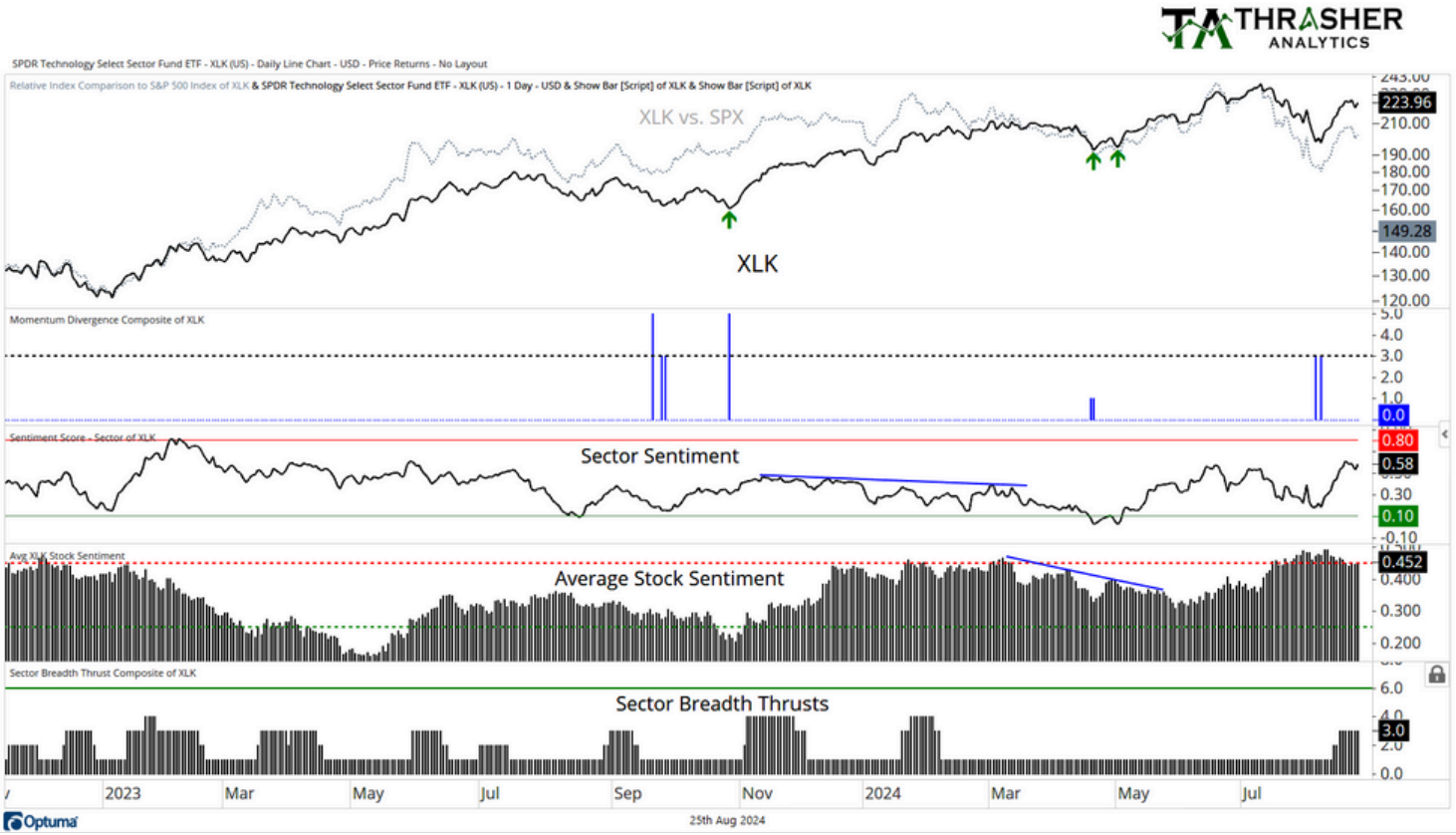
Sentiment Score: XLRE & XLC



Sentiment Score: XLP & XLU



Sentiment Score: XLK & XLV



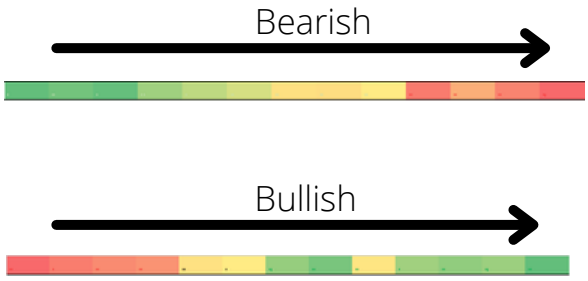
Sentiment Score: XLE

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 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	0.07	0.06	0.08	0.06	0.14	0.13	0.05	0.05	0.04	0.03	0.01	0.00	0.00	0.04	0.05	0.05	0.02	0.03	0.06	0.04	0.07	0.07	0.05	0.13	0.13	0.14	0.16	0.13	0.07	0.04	0.10	0.10	0.06	0.06	0.03	0.07
EAFE vs. SPX	0.07	0.03	0.00	0.03	0.10	0.13	0.06	0.05	0.11	0.10	0.10	0.10	0.07	0.15	0.14	0.15	0.12	0.17	0.15	0.06	0.08	0.14	0.08	0.17	0.12	0.12	0.11	0.12	0.12	0.08	0.11	0.13	0.12	0.16	0.17	0.23
HY Debt vs. Treasury	0.75	0.74	0.76	0.75	0.72	0.71	0.78	0.72	0.71	0.74	0.76	0.80	0.81	0.86	0.80	0.76	0.71	0.69	0.61	0.50	0.20	0.10	0.32	0.39	0.47	0.36	0.34	0.32	0.28	0.36	0.36	0.33	0.26	0.27	0.34	0.33
Home Construction vs. SPX	0.22	0.27	0.24	0.28	0.54	0.59	0.58	0.79	0.75	0.79	0.81	0.84	0.86	0.83	0.93	1.00	1.00	1.00	0.93	0.86	0.82	0.82	0.80	0.72	0.71	0.70	0.67	0.69	0.66	0.67	0.63	0.67	0.65	0.74	0.76	0.89
Offense vs. Defense Sectors	0.91	0.93	0.89	0.91	0.80	0.83	0.94	0.93	0.74	0.80	0.69	0.75	0.73	0.43	0.47	0.51	0.51	0.46	0.62	0.31	0.06	0.05	0.09	0.03	0.12	0.11	0.14	0.20	0.20	0.34	0.33	0.37	0.28	0.31	0.22	0.31
Broker-Dealer vs. SPX	0.43	0.36	0.43	0.39	0.55	0.52	0.66	0.64	0.75	0.65	0.67	0.69	0.76	0.82	1.00	0.98	0.88	0.98	0.84	0.84	0.80	0.78	0.85	0.91	0.89	0.89	0.85	0.80	0.92	0.80	0.84	0.78	0.73	0.74	0.82	0.82
S&P Growth vs. S&P Value	1.00	1.00	1.00	1.00	0.86	0.86	0.86	0.79	0.64	0.65	0.65	0.71	0.72	0.57	0.51	0.49	0.51	0.43	0.54	0.48	0.44	0.40	0.41	0.39	0.46	0.48	0.52	0.58	0.57	0.62	0.61	0.64	0.65	0.64	0.58	0.58
Semiconductor vs. SPX	0.90	0.94	0.94	0.98	0.90	0.92	0.91	0.89	0.73	0.76	0.71	0.78	0.75	0.67	0.63	0.65	0.63	0.54	0.68	0.56	0.47	0.48	0.51	0.46	0.55	0.54	0.56	0.61	0.61	0.67	0.67	0.69	0.66	0.68	0.61	0.65
Consumer Disc. Vs. Staples	0.88	0.91	0.93	0.94	1.00	1.00	1.00	1.00	0.83	0.79	0.81	0.84	0.86	0.73	0.65	0.70	0.77	0.78	0.81	0.65	0.48	0.42	0.45	0.37	0.46	0.47	0.50	0.54	0.47	0.58	0.57	0.60	0.57	0.62	0.60	0.68
Small Cap vs. Utilities	0.32	0.35	0.31	0.31	0.40	0.42	0.64	0.78	0.72	0.62	0.59	0.63	0.72	0.55	0.65	0.69	0.61	0.60	0.56	0.31	0.12	0.10	0.11	0.03	0.13	0.11	0.06	0.11	0.08	0.20	0.19	0.22	0.17	0.20	0.17	0.30
Transports vs. Utilities	0.28	0.26	0.19	0.17	0.17	0.16	0.32	0.42	0.28	0.22	0.21	0.22	0.17	0.04	0.13	0.16	0.13	0.11	0.13	0.00	0.00	0.03	0.07	0.02	0.09	0.06	0.03	0.06	0.06	0.11	0.12	0.13	0.11	0.13	0.11	0.16
Equal Weight vs. Cap Weight	0.00	0.01	0.00	0.00	0.13	0.15	0.14	0.21	0.28	0.27	0.27	0.26	0.25	0.32	0.36	0.39	0.39	0.46	0.38	0.40	0.41	0.45	0.46	0.46	0.42	0.41	0.37	0.35	0.35	0.32	0.32	0.31	0.31	0.34	0.37	0.39
Small cap vs. Large Cap	0.00	0.03	0.00	0.00	0.23	0.25	0.34	0.49	0.51	0.44	0.45	0.48	0.55	0.56	0.66	0.69	0.62	0.67	0.61	0.51	0.41	0.40	0.43	0.40	0.41	0.37	0.32	0.32	0.27	0.31	0.32	0.33	0.27	0.33	0.32	0.44
Equities. vs. VIX	0.96	0.97	0.95	0.93	0.90	0.97	0.89	0.89	0.73	0.58	0.53	0.68	0.70	0.41	0.37	0.53	0.51	0.43	0.54	0.38	0.13	0.00	0.17	0.16	0.28	0.40	0.38	0.51	0.63	0.71	0.74	0.77	0.67	0.65	0.57	0.68
Aussie Dollar vs. Yen	1.00	0.99	1.00	1.00	0.89	0.87	0.86	0.85	0.75	0.78	0.76	0.70	0.61	0.50	0.47	0.47	0.49	0.42	0.32	0.27	0.14	0.03	0.04	0.12	0.21	0.17	0.22	0.25	0.22	0.32	0.31	0.33	0.28	0.28	0.29	0.29
Copper vs. Gold	0.51	0.54	0.48	0.49	0.25	0.37	0.26	0.08	0.04	0.00	0.07	0.03	0.00	0.00	0.13	0.08	0.04	0.00	0.06	0.00	0.03	0.00	0.05	0.00	0.00	0.02	0.04	0.02	0.05	0.12	0.05	0.08	0.05	0.08	0.08	0.09
AVERAGE	0.52	0.52	0.51	0.52	0.54	0.55	0.58	0.60	0.54	0.52	0.51	0.53	0.54	0.47	0.50	0.52	0.50	0.49	0.49	0.38	0.29	0.27	0.31	0.30	0.34	0.33	0.33	0.35	0.35	0.39	0.39	0.40	0.36	0.39	0.38	0.43



Risk Appetite Ratio

With improvement in international markets and equal weight domestic stocks, risk appetite has continued to improve.

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	64.0	71.4	72.0	74.8	68.2	65.8	71.0	76.1
Nasdaq 100 % above 200-day MA	63.4	68.3	67.3	65.4	52.5	52.5	66.3	71.3
S&P 500 % above 50-day MA	43.7	68.4	63.6	69.4	55.7	57.9	68.2	79.1
Nasdaq 100 % above 50-day MA	65.4	72.3	53.5	42.6	37.6	40.6	56.4	63.4
S&P 500 % above 20-day MA	43.1	80.7	69.2	67.0	47.3	45.9	74.4	89.5
Nasdaq 100 % above 20-day MA	61.4	79.2	46.5	35.6	32.7	31.7	71.3	90.1
				Bullish Breadth				
S&P 500 % RSI(14) > 70	4.0	10.2	8.0	14.5	13.5	3.6	6.0	12.5
Nasdaq 100 % RSI(14) > 70	11.9	5.0	3.0	5.0	9.9	2.0	5.0	10.9
S&P 400 % New 52 week highs	1.0	12.0	1.0	13.4	3.5	1.0	2.7	11.5
S&P 600 % New 52 week highs	1.5	12.0	1.2	16.0	2.0	1.5	2.8	7.5
S&P 500 % New 52 week highs	3.4	12.1	2.2	7.0	11.5	2.8	2.2	15.7
Nasdaq 100 % New 52 week highs	11.9	8.9	2.0	1.0	5.0	3.0	4.0	8.9
S&P 500 % New 6 month highs	4.0	14.5	2.2	8.0	14.1	2.8	2.6	16.3
Nasdaq 100 % New 6 month highs	12.9	8.9	2.0	1.0	6.9	3.0	4.0	8.9
				Bearish Breadth				
S&P 500 % RSI(14) < 30	2.8	1.0	1.6	2.4	7.2	2.0	0.0	0.0
Nasdaq 100 % RSI(14) < 30	1.0	1.0	2.0	4.0	13.9	5.9	0.0	0.0
S&P 400 % New 52 week lows	3.8	0.0	1.2	0.5	5.7	1.0	0.3	0.0
S&P 600 % New 52 week lows	5.2	0.0	1.0	0.2	2.5	3.5	0.3	0.3
S&P 500 % New 52 week lows	1.2	0.0	0.8	0.8	3.0	0.6	0.0	0.0
Nasdaq 100 % New 52 week lows	1.0	0.0	1.0	1.0	5.0	1.0	0.0	0.0
S&P 500 % New 6 month lows	5.4	0.0	1.4	1.4	9.5	0.8	0.0	0.0
Nasdaq 100 % New 6 month lows	1.0	0.0	1.0	2.0	22.8	1.0	0.0	0.0

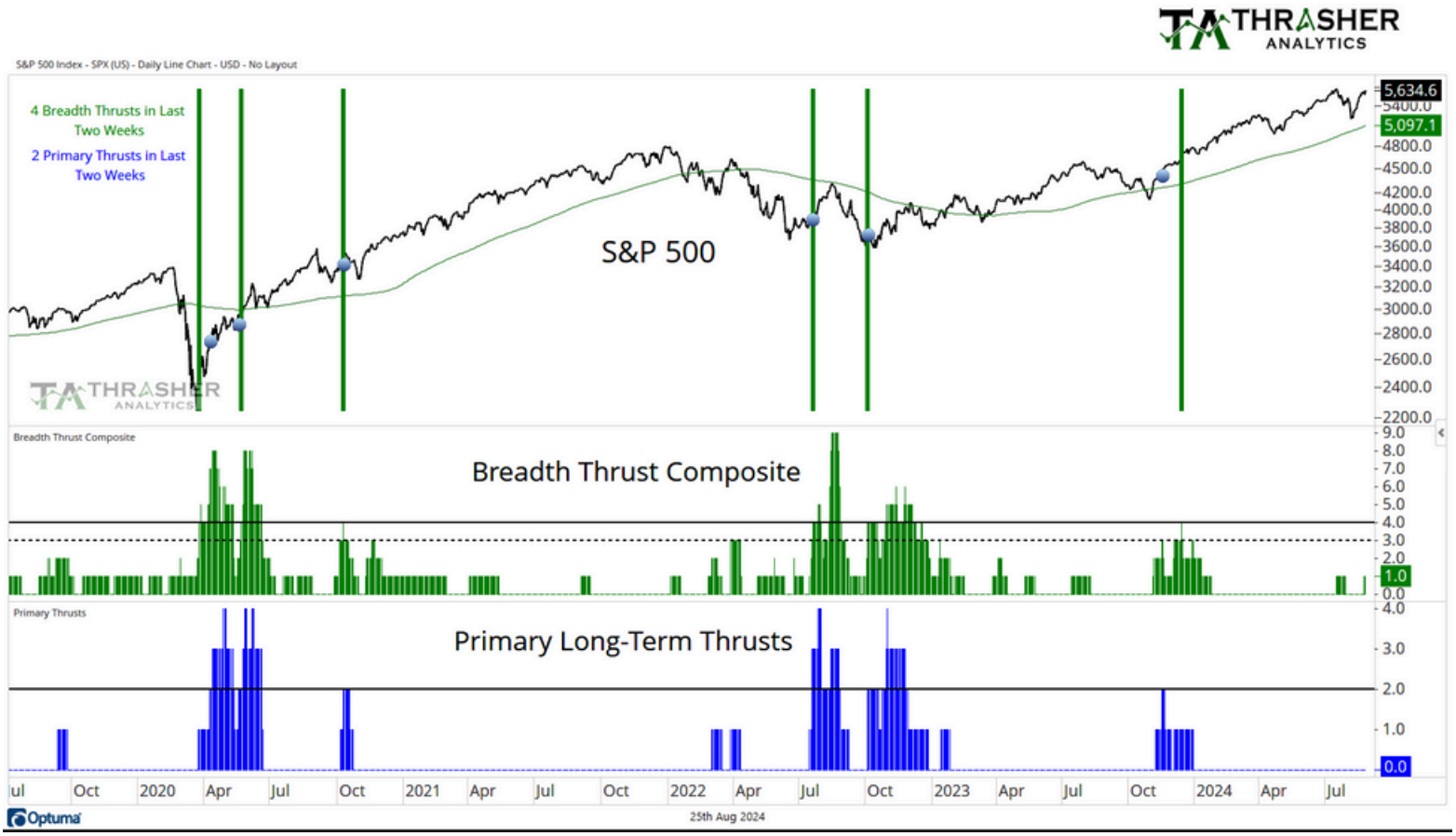
Equities - S&P 500 Daily

The S&P 500 rose just under 1.5% last week, finishing under the prior closing high. There's two levels I am focused on this week, the all-time closing high (blue line) as well as the prior closing high (dotted red line). The dotted line is the high that preceded the failed advance four days later that then led to the pullback in the Index. Both levels are close to each other and are important for buyers to break above. Momentum has a start to a bearish divergence forming with a lower-high and being under 70.

Equities - Breadth Thrusts

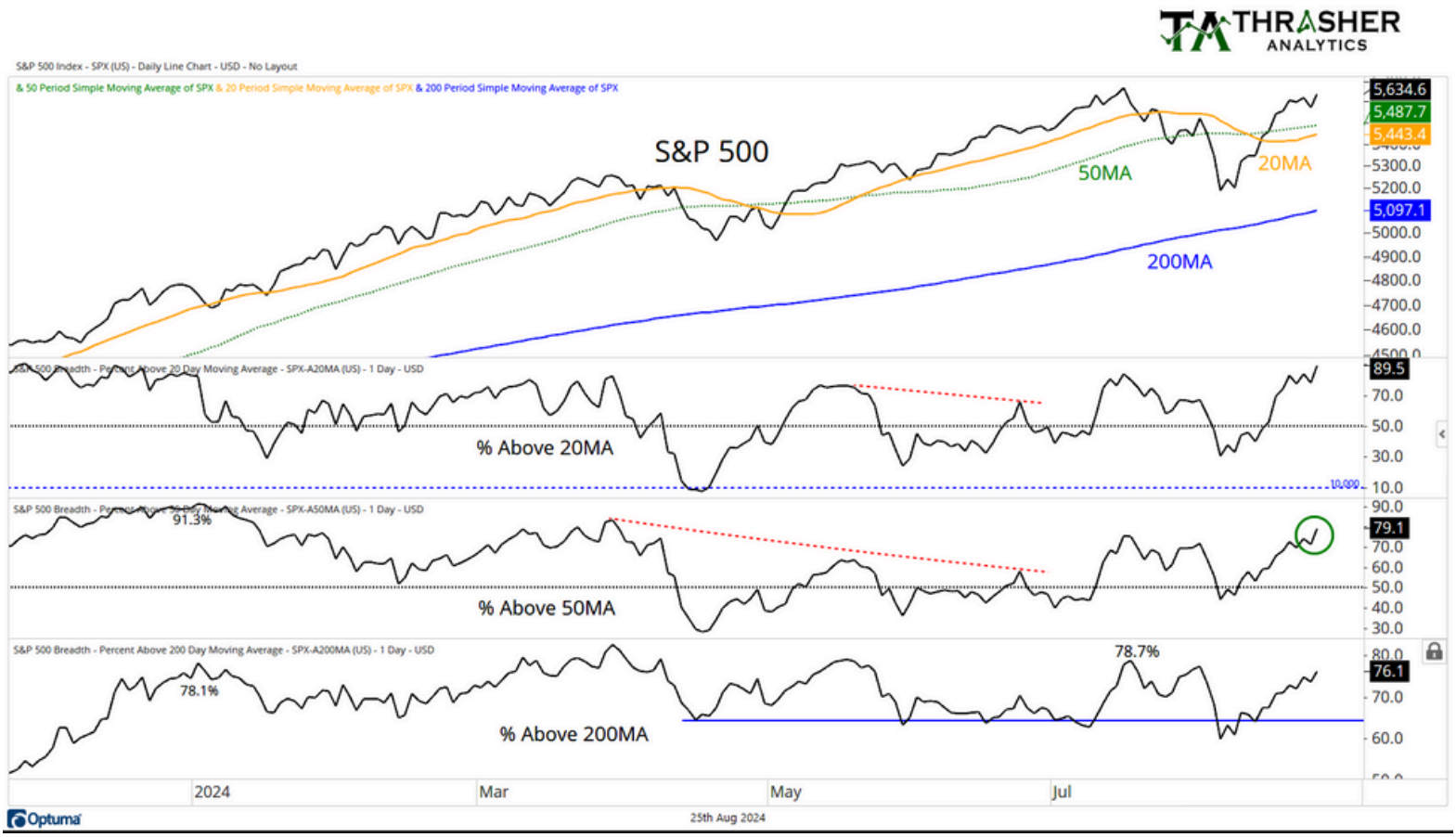
I've added an add'l section of the breadth thrust composite chart, titled Primary Long-Term Thrusts. These are the handful of thrusts that are in the original composite that have the best track record and only have the highest bar to clear to signal. The original composite is still what 'feeds' the breadth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

Thrust count is at +1.



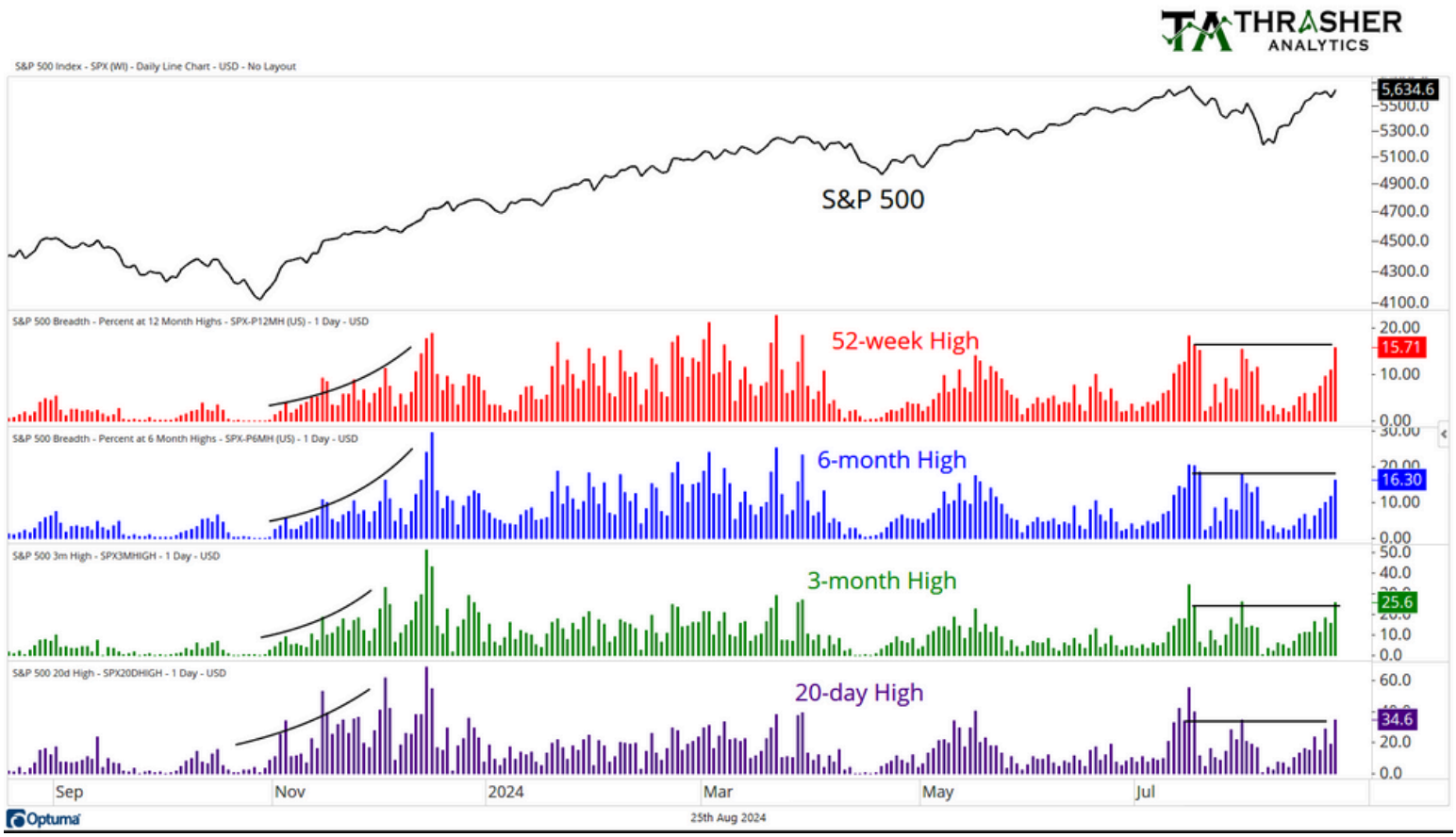
Equities - MA Breadth

Really strong improvements to breadth data, first up is the moving average data. We have a new multi-month high in percent of stocks above the 50-day MA at 79%. This is the highest number since March. We are also almost to 90% above the 20-day MA which is a sign of being short-term extended but more importantly the improvement in % above 200-day getting closer to the prior high of 78.7%, finishing Friday at 76.1%.



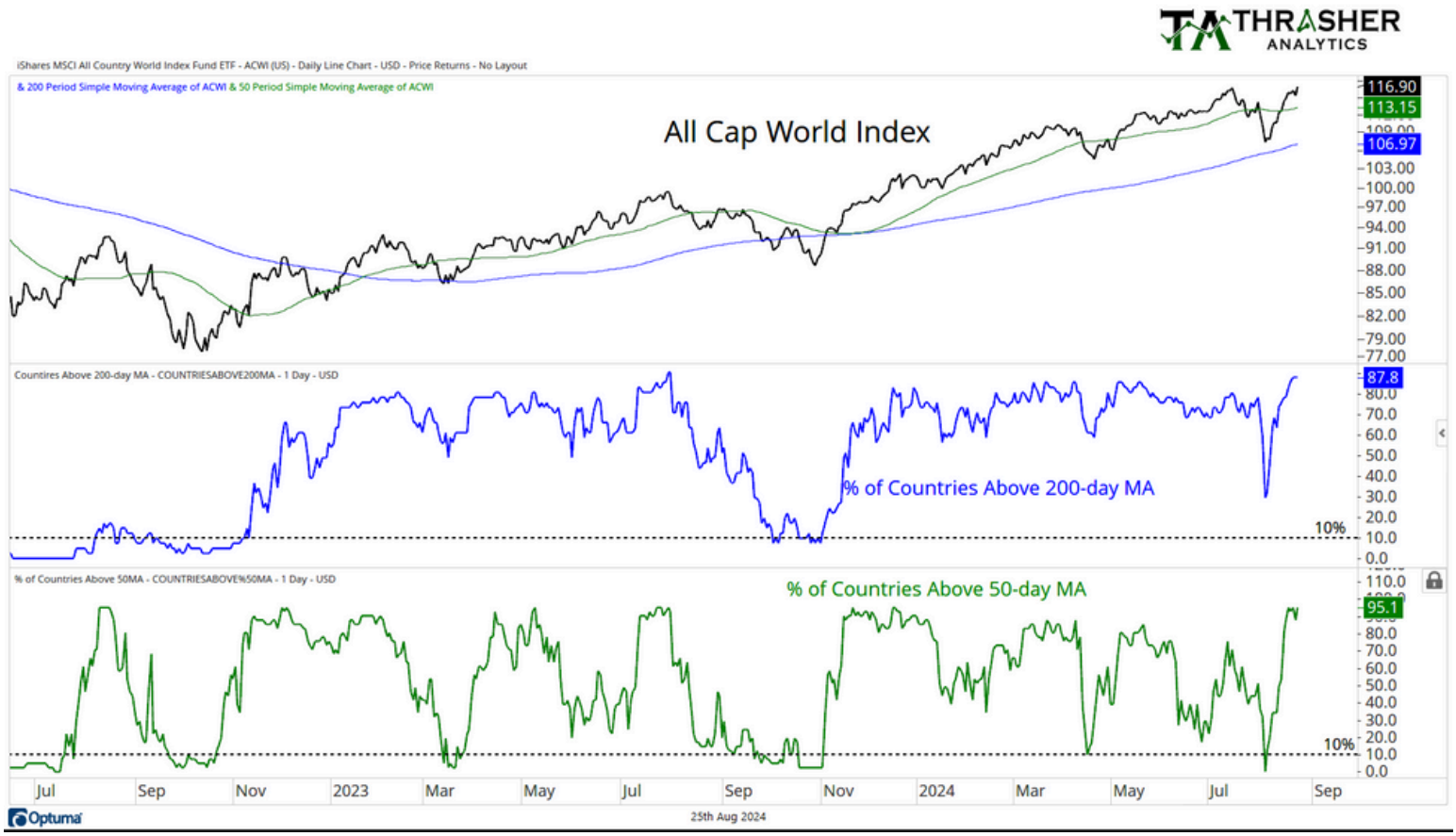
Equities - New Highs

New High data has also shown good improvement across timeframes. On Friday we had almost 16% of large cap stocks hit a new 1-year high, the upper end of the multi-month range and same can be said for the other lookback periods as well.



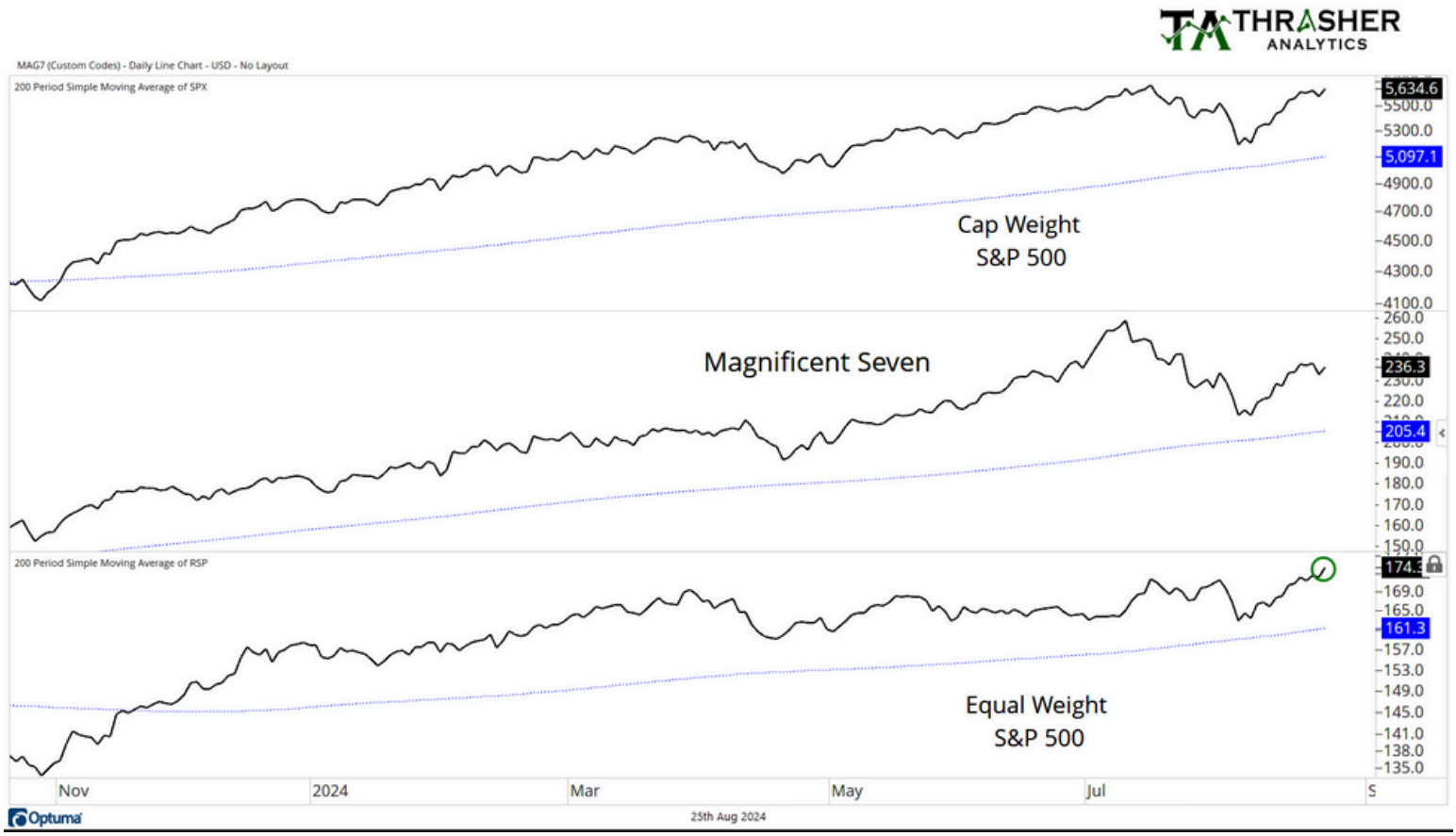
Equities - Global Breadth

Looking globally, international markets are also showing positive breadth improvements. nearly 90% of countries are back above the 200-day moving average, near the highest level in this year. On Friday the ACWI hit a new high. With the dollar declining, foreign markets are improvement and should be on our radar. But if we start seeing the dollar firm up, that would create a tough headwind for ACWI and int'l markets.



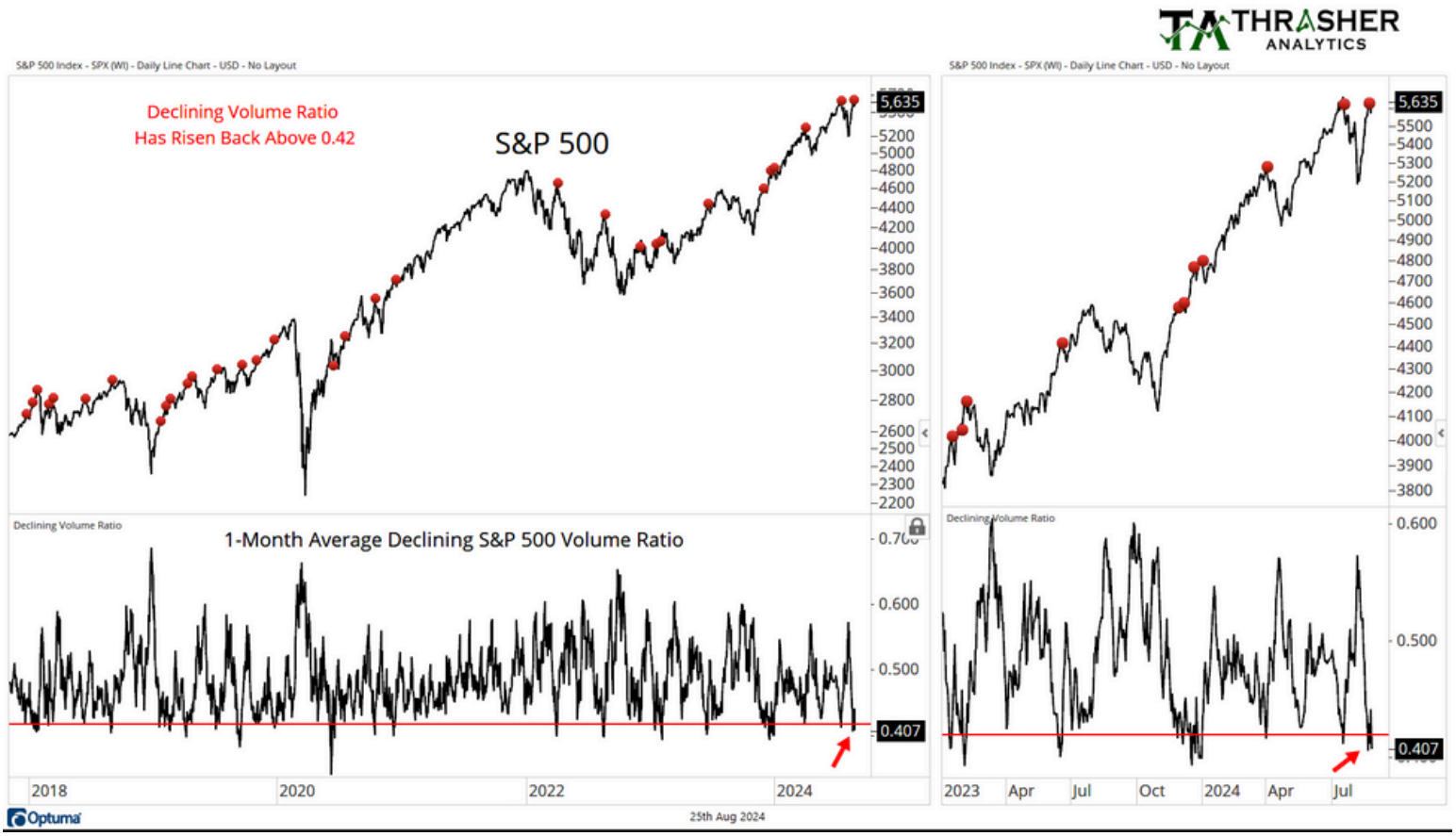
Equities - Mag 7 vs. EW

Here's something we haven't had happen in quite a while.... Equal weight S&P 500 hit a new high ahead of the cap weight Index and Mag 7 group.



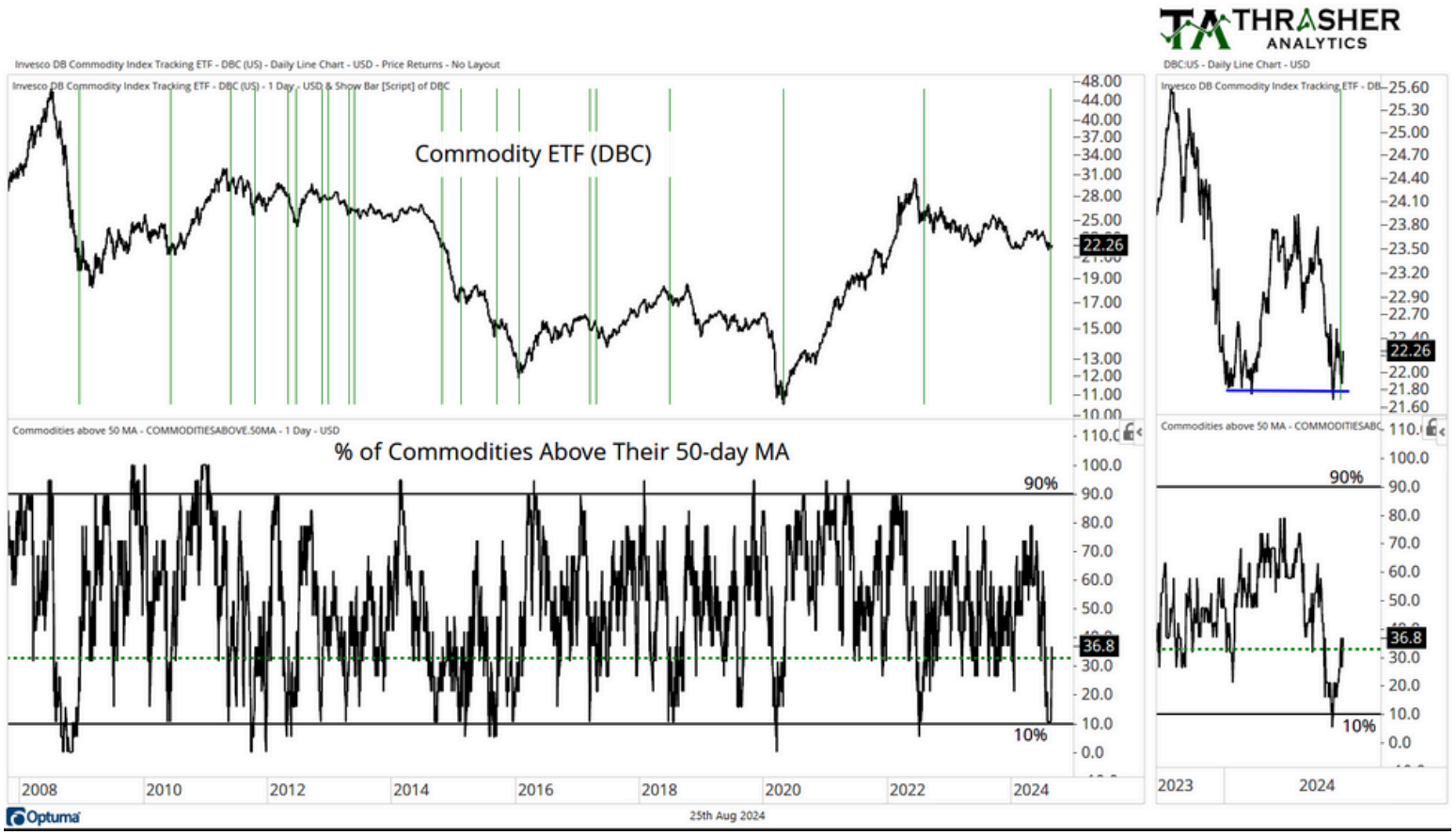
Equities - Declining Volume

The one caveat to the strength in the equity market since the August low, has been the pure lack of declining volume. Hardly any stocks are seeing weakness on heavily volume and this can create a short-term imbalance in the market. Below is a study of when the 1-month average of S&P 500 volume ratio falls under 0.4 and then rises back above 0.42. This marked the August high and a few other short-term pullbacks as shown below. It's not a long-term indicator but shows when short-term sentiment can get out of balance and cause stocks to see a minor drop.



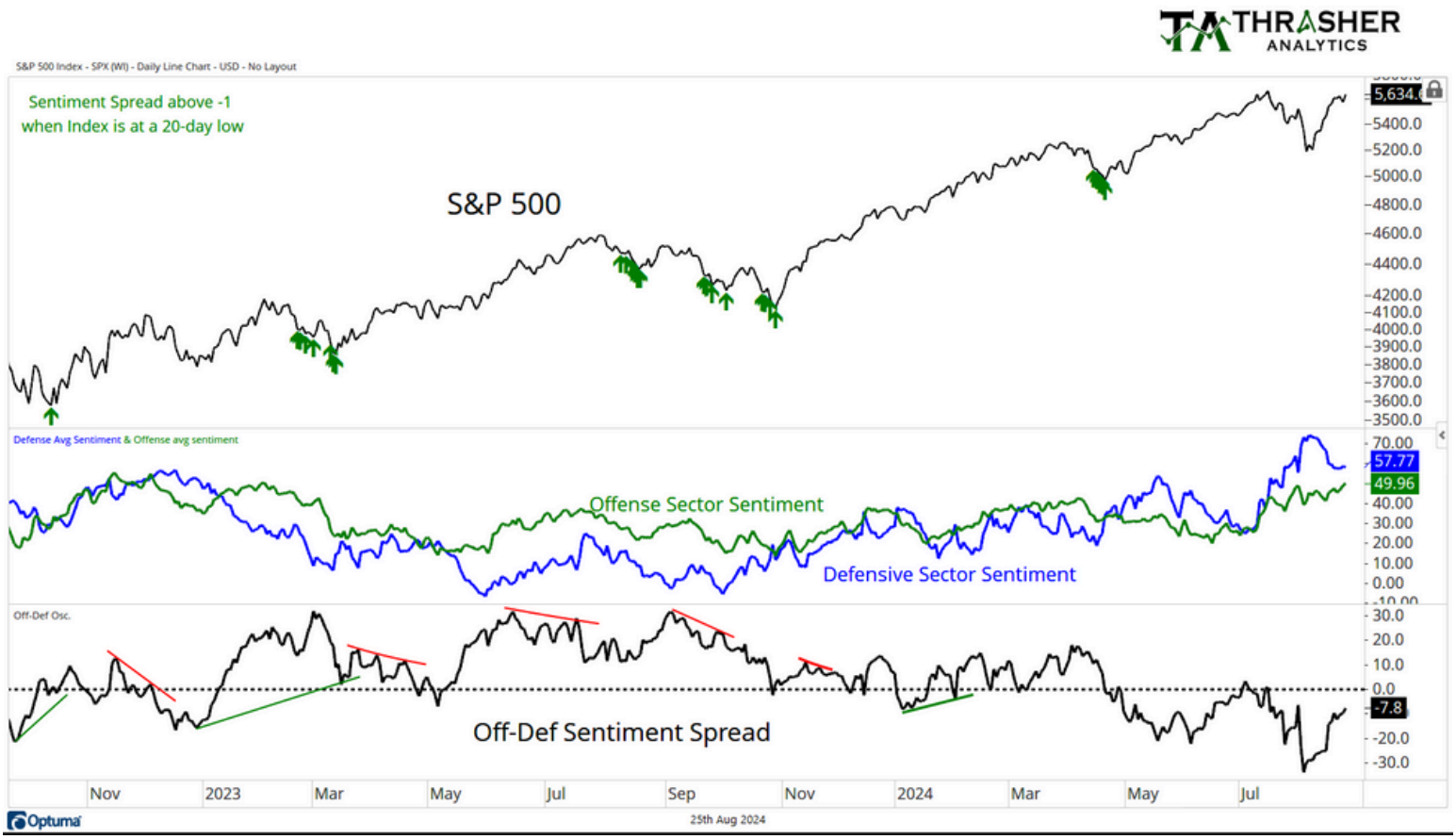
Commodities - Breadth

The percent of commodities trading above their respective 50-day MA fell to 10% and has since rebounded to 36.8%. Similar to stocks, when we see breadth data hit extreme levels, it can often show a 'wash out' in the market and at least a short-term bottom. Below a study shows when this data goes from 10% to above 33% (one third of commodities) in two months, marked by green lines. Often this has been following by at varying length bounces in commodities. The DBC ETF, a popular commodity ETF has begun making a possible double bottom at $21.70 (shown in right panel). I'm keeping a close eye on commodity markets going forward.



Equities - Sector Sentiment

The Offense-Defense Sentiment Spread has continued to rise, getting close to being positive once again after spending the last few months below zero.



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 20+ Year Treasury Bond ETF	TLT	10,867,109,562	4,843,134,487	11,187,224,882	7.78%
iShares 7-10 Year Treasury Bond ETF	IEF	3,308,505,811	1,238,263,530	622,839,048	3.96%
iShares 3-7 Year Treasury Bond ETF	IEI	1,791,246,936	473,883,762	1,177,225,947	3.17%
iShares 10-20 Year Treasury Bond ETF	TLH	418,090,587	48,217,653	-11,080,976	0.58%
iShares TIPS Bond ETF	TIP	-381,604,716	-10,683,420	-246,175,267	-0.06%
iShares 1-3 Year Treasury Bond ETF	SHY	-1,674,371,768	-191,179,131	-914,813,348	-0.79%
iShares iBoxx $ Investment Grade Corporate Bond ETF	LQD	698,686,338	-911,908,031	1,755,297,842	-2.80%
− SPDR Equity ETFs					
SPDR Utilities Select Sector Fund ETF	XLU	704,139,907	1,300,410,909	3,112,164,098	7.55%
SPDR Real Estate Select Sector Fund ETF	XLRE	1,213,719,200	554,793,498	748,541,903	7.53%
SPDR Consumer Staples Select Sector Fund ETF	XLP	200,520,300	424,711,969	865,005,620	2.45%
SPDR Technology Select Sector Fund ETF	XLK	2,801,689,002	1,143,913,049	1,370,000,637	1.64%
SPDR Financial Select Sector Fund ETF	XLF	3,479,687,204	-215,104,614	1,817,958,181	-0.49%
SPDR Health Care Select Sector Fund ETF	XLV	-992,066,596	-339,461,593	-113,685,257	-0.81%
SPDR S&P 500 ETF	SPY	-18,592,631,830	-7,281,923,805	-1,193,577,709	-1.30%
SPDR Energy Select Sector Fund ETF	XLE	-1,470,701,788	-491,181,533	-448,127,402	-1.34%
SPDR Materials Select Sector Fund ETF	XLB	-90,240,487	-102,686,750	-45,071,012	-1.83%
SPDR Industrial Select Sector Fund ETF	XLI	1,834,332,074	-543,636,361	405,645,923	-2.83%
SPDR Consumer Discretionary Select Sector Fund ETF	XLY	-1,417,365,963	-1,001,085,754	-980,952,392	-5.36%
SPDR Communication Services Select Sector ETF	XLC	-1,313,158,231	-1,278,134,077	-938,343,123	-7.04%

Sector - Performance

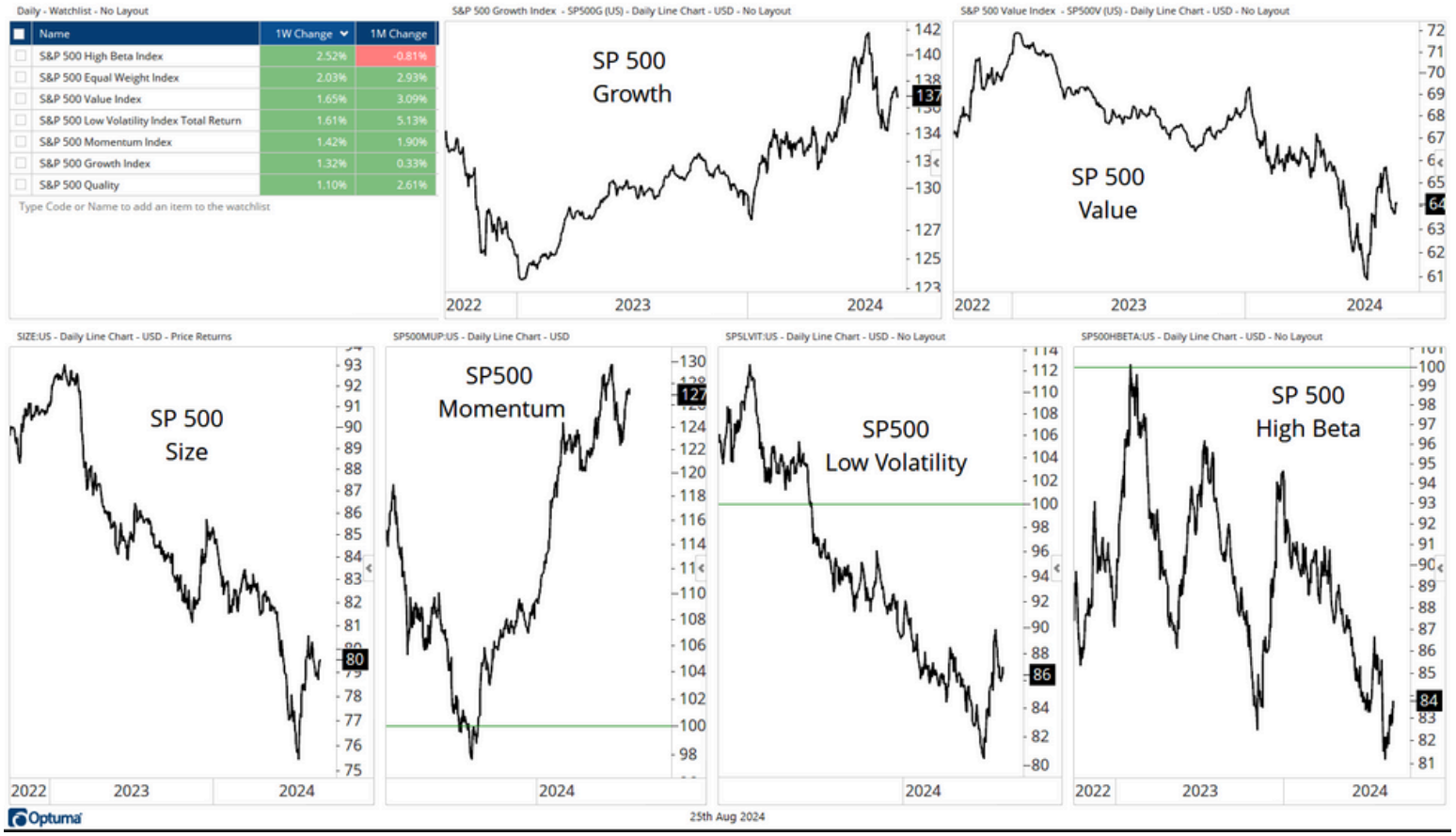
THRASHER ANALYTICS

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: -4.68%					AVG: 2.17%	AVG: 34.16%		AVG: 3.28%	
SML	S&P SmallCap 600 Index	7.12%	-9.32%	3.04%	0.08%	7.90%	9.01%	3.58%	32.54%	3.48%	5.18%	9.33%
MID	S&P Midcap 400 Index	11.31%	-5.77%	2.82%	1.23%	4.89%	8.34%	1.49%	33.32%	3.53%	4.02%	8.26%
SPX	S&P 500 Index	18.13%	0.00%	1.45%	1.42%	6.96%	10.73%	0.62%	37.30%	3.51%	2.68%	10.54%
DJI	Dow Jones Industrial Average	9.25%	-7.52%	1.27%	2.02%	5.40%	5.22%	0.49%	27.37%	2.62%	3.39%	7.19%
NDY	NASDAQ 100 Index	17.21%	-0.78%	1.09%	-0.17%	5.89%	9.94%	4.69%	40.28%	3.96%	1.12%	9.76%
– Sectors			AVG: -4.22%					AVG: 1.96%	AVG: 31.62%		AVG: 3.73%	
XLRE	SPDR Real Estate Select Sector Fund ETF	8.26%	-8.35%	3.61%	6.19%	16.12%	12.01%	0.18%	35.57%	3.80%	7.88%	12.29%
XLY	SPDR Consumer Discretionary Select Sector Fund	5.07%	-11.06%	2.59%	-0.61%	8.10%	3.63%	3.55%	27.09%	4.25%	2.36%	5.57%
XLB	SPDR Materials Select Sector Fund ETF	8.41%	-8.23%	2.38%	2.16%	2.38%	6.79%	1.05%	24.75%	2.89%	3.39%	6.10%
XLI	SPDR Industrial Select Sector Fund ETF	13.41%	-3.99%	1.82%	2.68%	4.40%	7.54%	0.23%	34.51%	3.01%	4.12%	8.59%
XLV	SPDR Health Care Select Sector Fund ETF	13.98%	-3.51%	1.69%	4.59%	7.27%	5.13%	0.07%	26.80%	2.86%	4.63%	9.18%
XLP	SPDR Consumer Staples Select Sector Fund ETF	13.62%	-3.82%	1.65%	5.11%	6.42%	9.44%	0.55%	25.56%	2.95%	4.57%	9.22%
XLF	SPDR Financial Select Sector Fund ETF	18.16%	0.03%	1.51%	2.92%	7.42%	10.25%	0.25%	41.70%	3.35%	4.82%	11.13%
XLC	SPDR Communication Services Select Sector ETF	20.42%	1.94%	1.44%	2.52%	6.84%	9.76%	0.57%	39.29%	2.45%	2.40%	10.15%
XLU	SPDR Utilities Select Sector Fund ETF	19.09%	0.81%	1.32%	7.31%	6.54%	21.72%	0.48%	37.70%	2.19%	5.82%	13.78%
XLK	SPDR Technology Select Sector Fund ETF	16.35%	-1.50%	1.16%	-0.55%	4.95%	9.09%	5.95%	40.41%	5.07%	0.94%	9.05%
XLE	SPDR Energy Select Sector Fund ETF	7.81%	-8.73%	-0.09%	0.07%	-0.93%	5.15%	8.67%	14.44%	0.81%	0.11%	1.91%

Equities - Factors

Below is a look at the major S&P 500 factors and their relative performance to the Index.

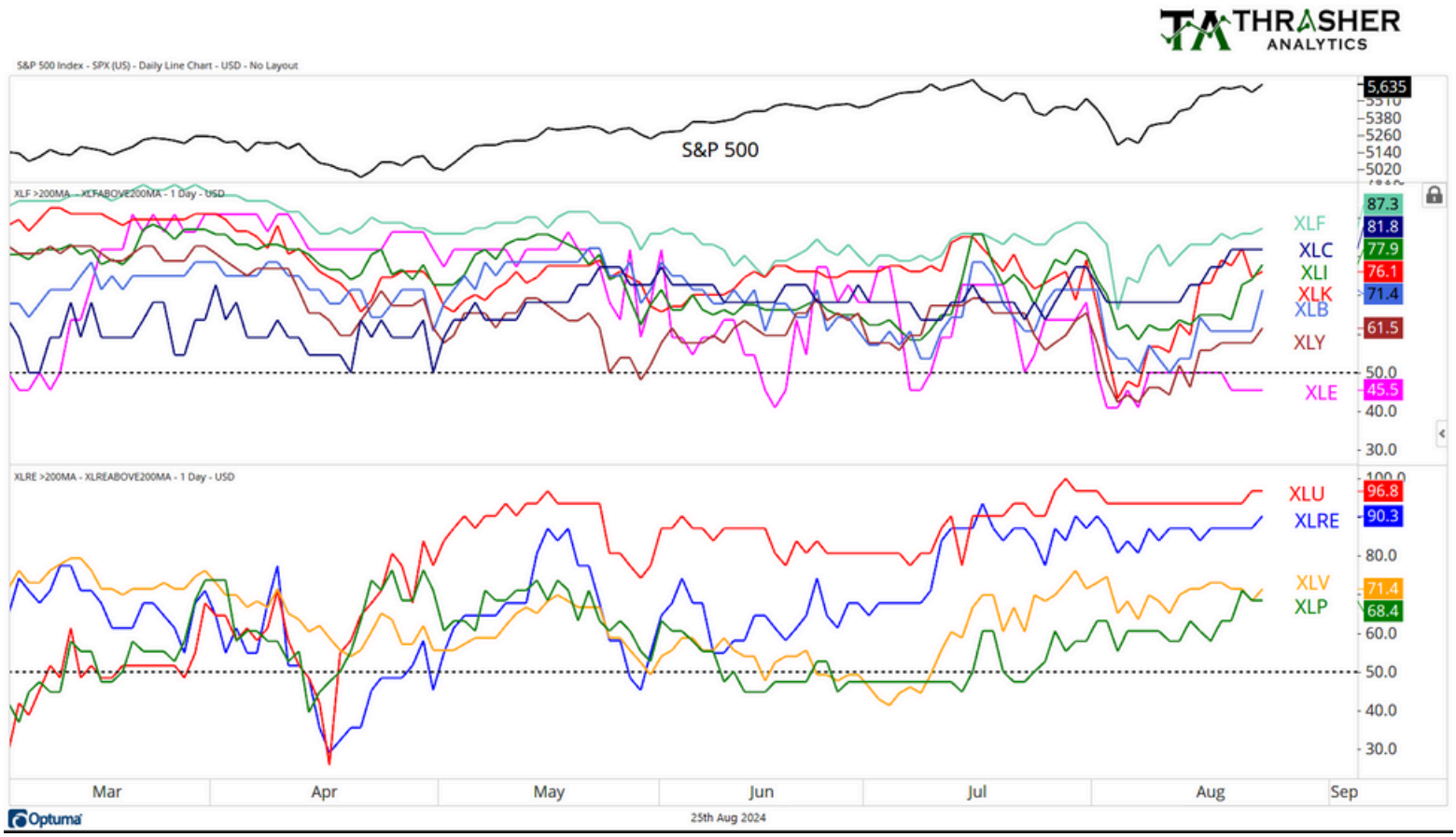


Sector - Relative Strength

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

Sector - Breadth 200-MA

Several sectors except for XLE and XLC made improvements to breadth last week.



Daily Sentiment Index

Daily - DSI - No Layout

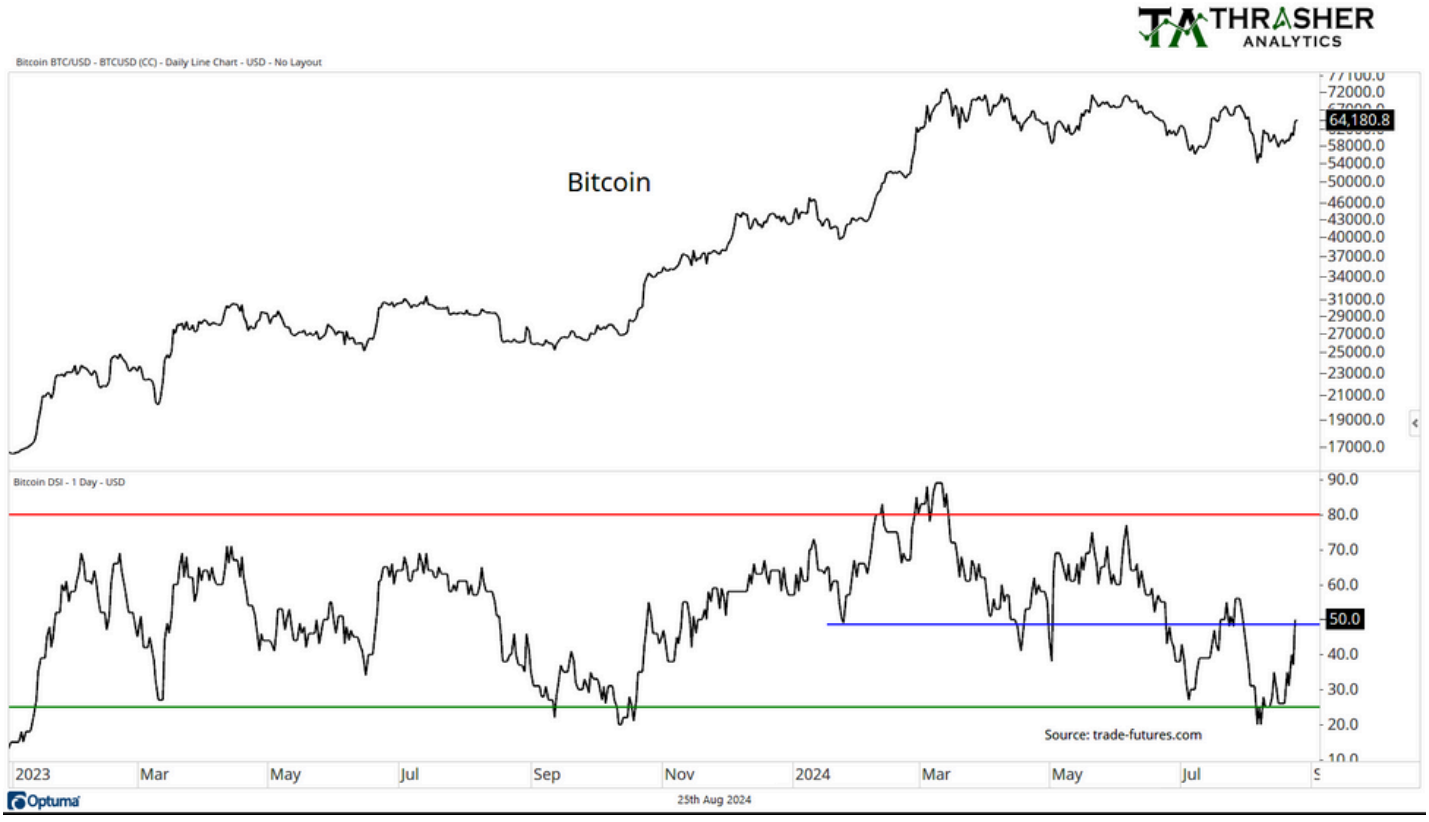
Code	History	% Bullish	5-day MA
Wheat DSI		12	18
US Dollar DSI		13	17
Soybean DSI		16	16
Sugar DSI		23	16
VIX DSI		26	25
Cattle DSI		30	34
Palladium DSI		32	29
Cotton DSI		35	30
Mexican Peso DSI		43	45
Lean Hog DSI		45	39
Natural Gas DSI		50	49
Bitcoin DSI		50	39
Corn DSI		53	47
Copper DSI		53	47
Cocoa DSI		55	48
Australian Dollar DSI		58	54
Platinum DSI		63	61
Gasoline DSI		65	62
10Y DSI		66	69

Daily - DSI - No Layout

Code	History	% Bullish	5-day MA
Lumber DSI		68	70
Nikkei DSI		69	61
Heating Oil DSI		69	64
5YR DSI		69	70
Silver DSI		71	70
Crude Oil DSI		72	67
British Pound DSI		72	66
Coffee DSI		73	75
EuroDollar DSI		74	74
Nasdaq DSI		76	75
Swiss Franc DSI		77	73
Orange Juice DSI		77	67
Yen DSI		78	74
SPX DSI		78	75
Gold DSI		78	79
Euro DSI		79	76
CRB Index DSI		82	76
New Zealand Dollar DSI		83	79

Source: trade-futures.com

Daily Sentiment Index



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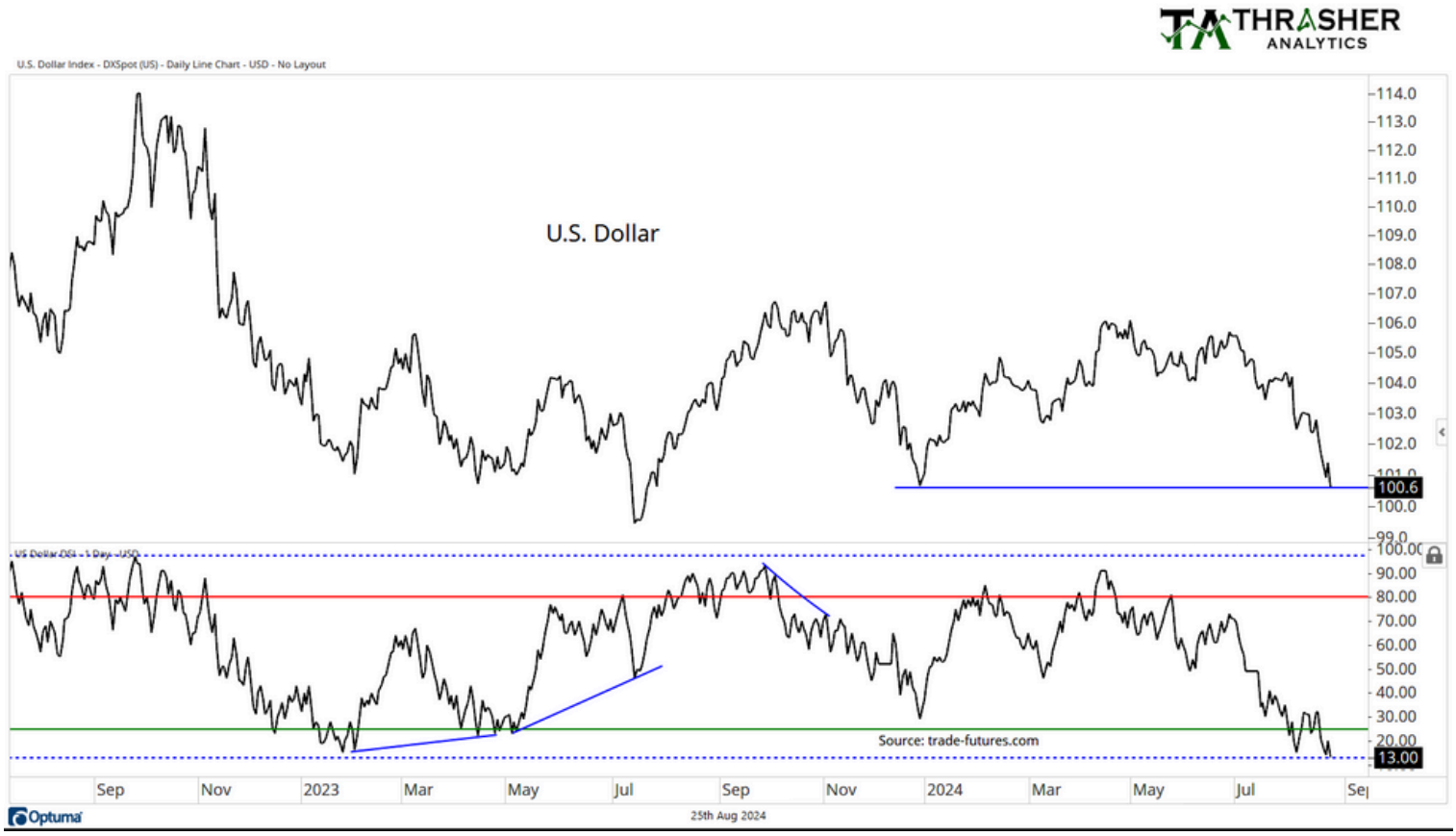

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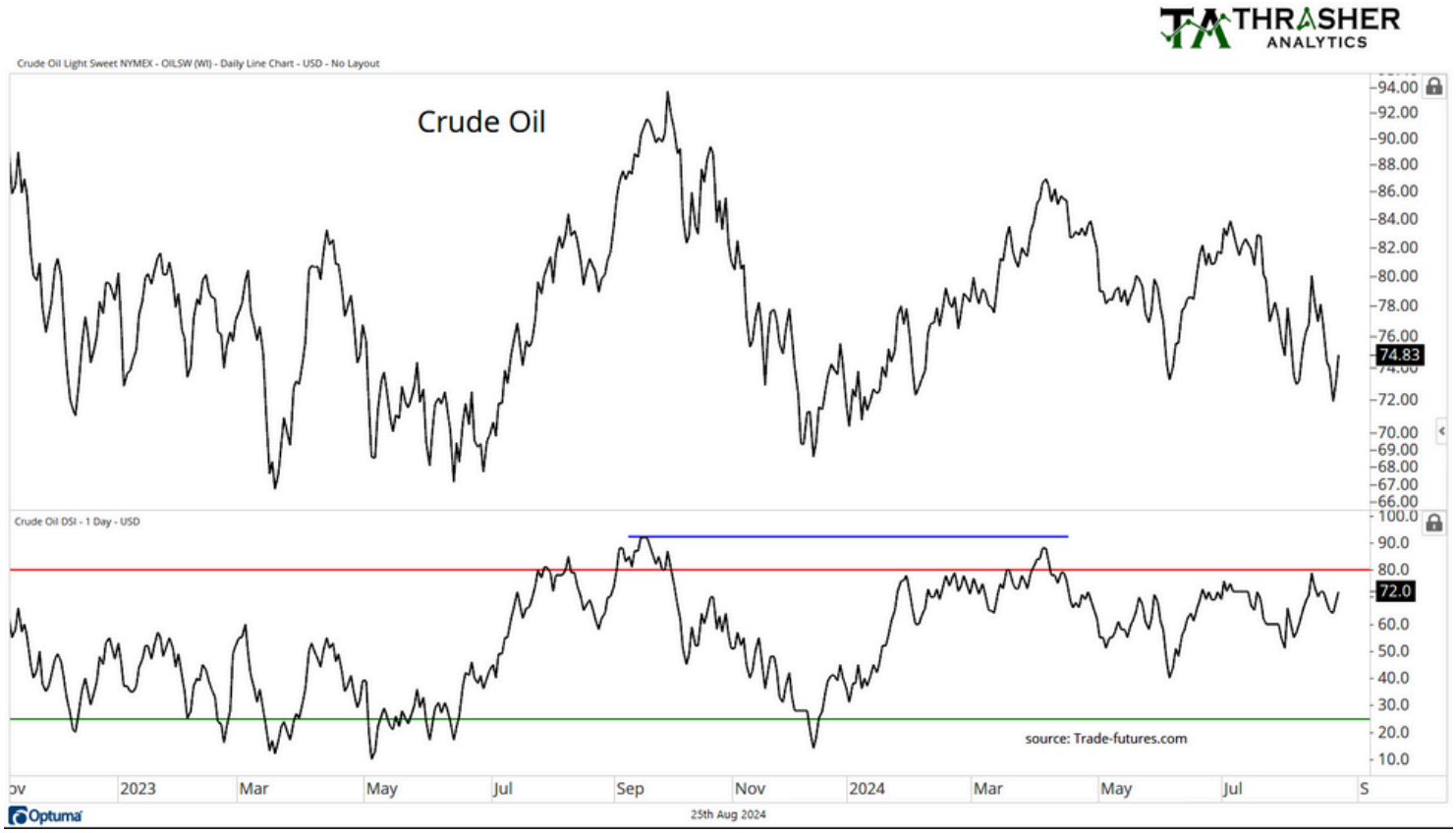

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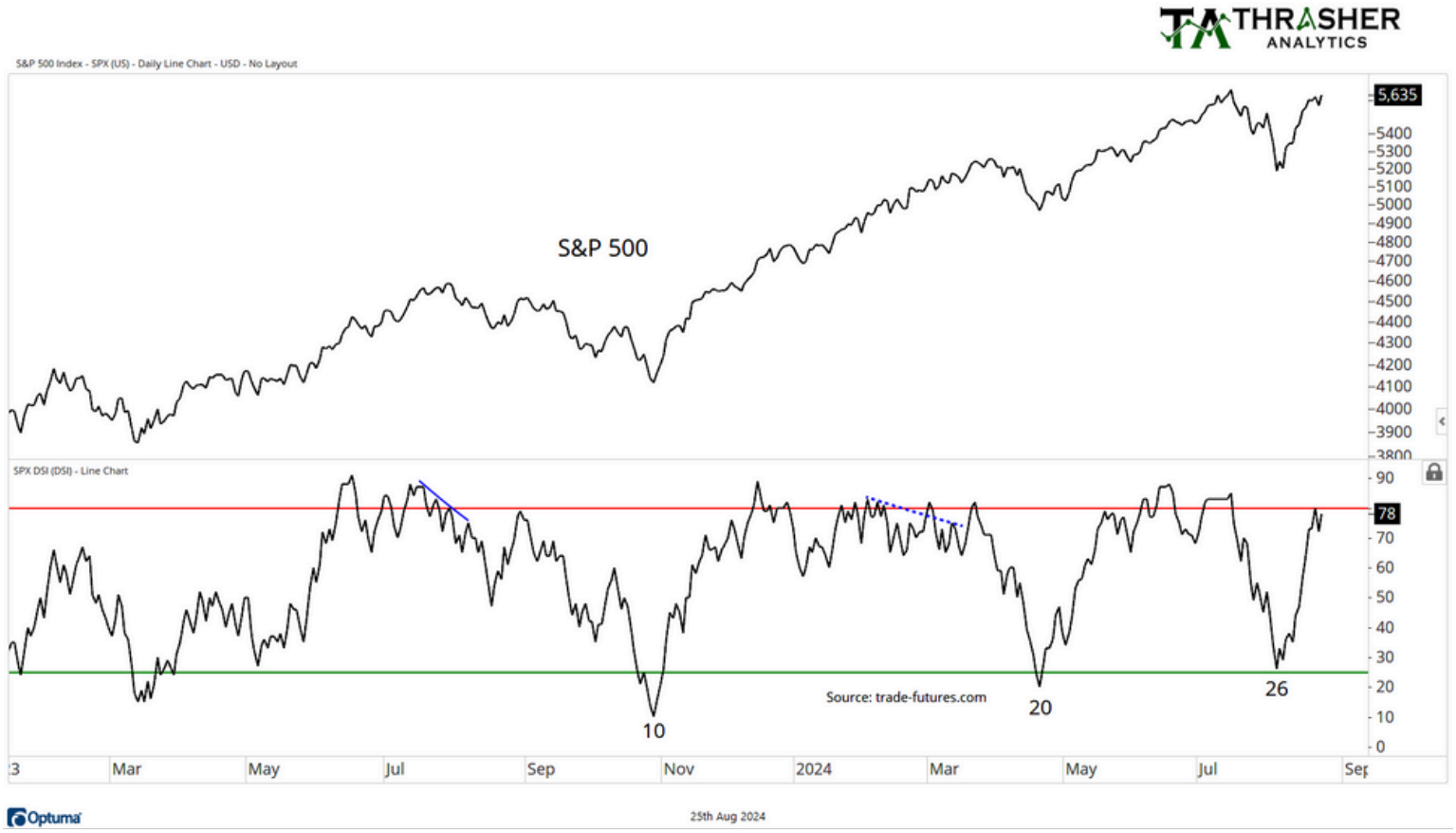
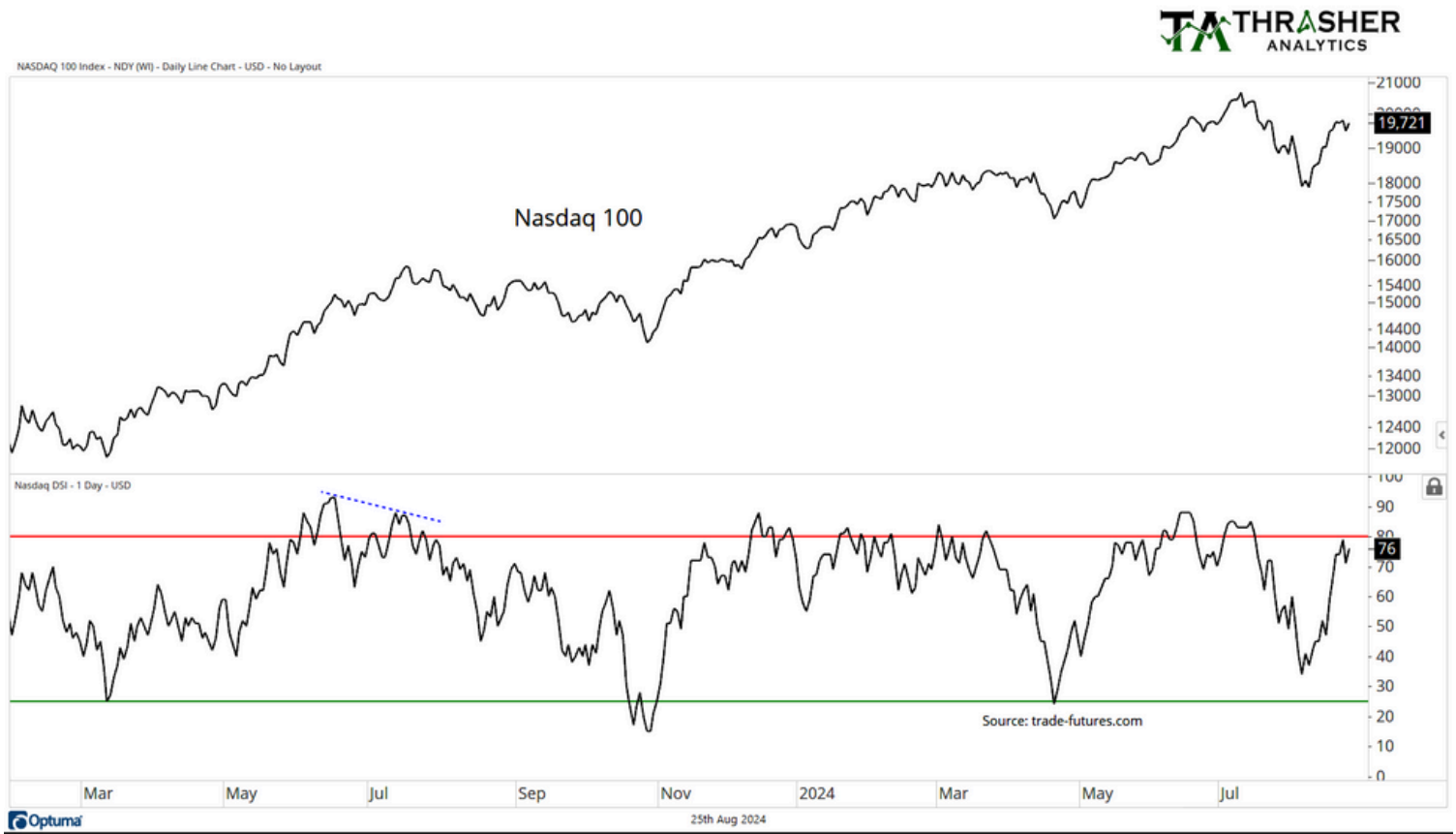
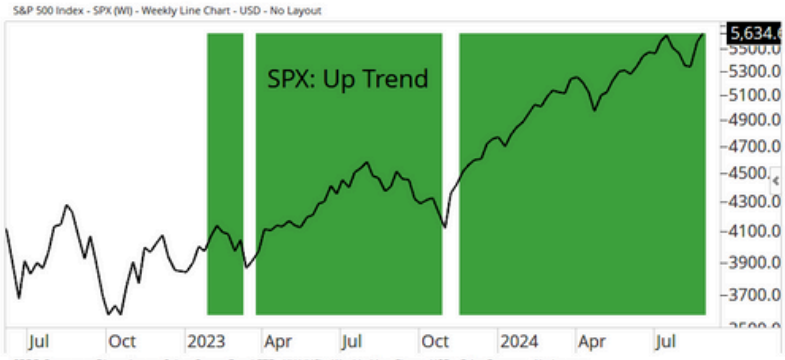
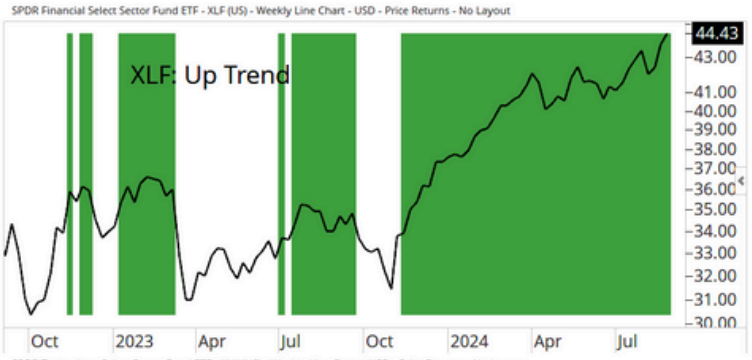
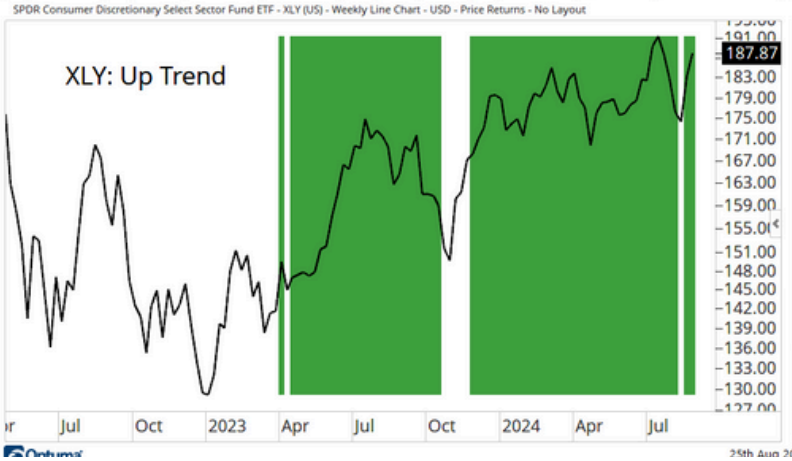




Trend Models







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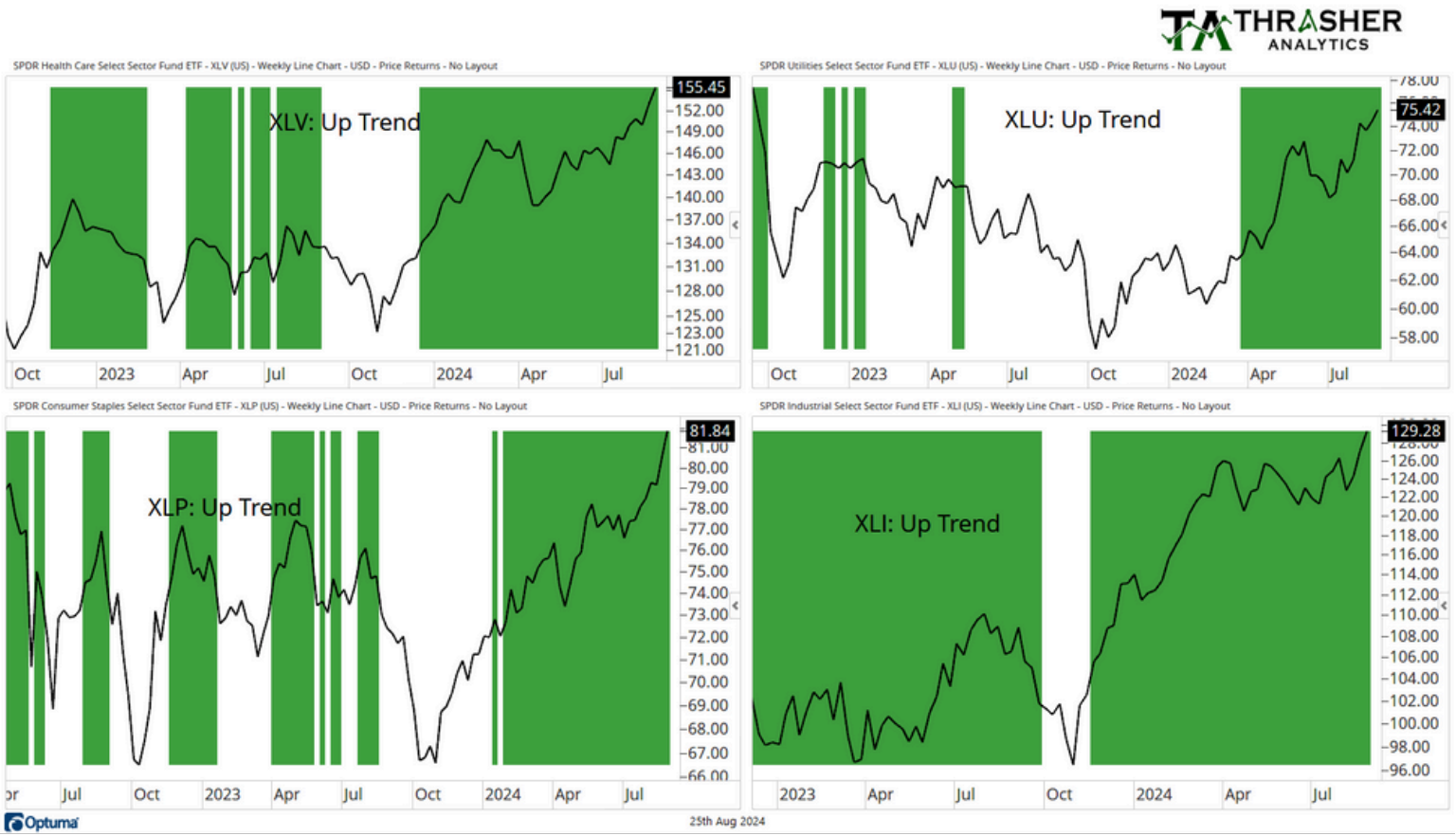

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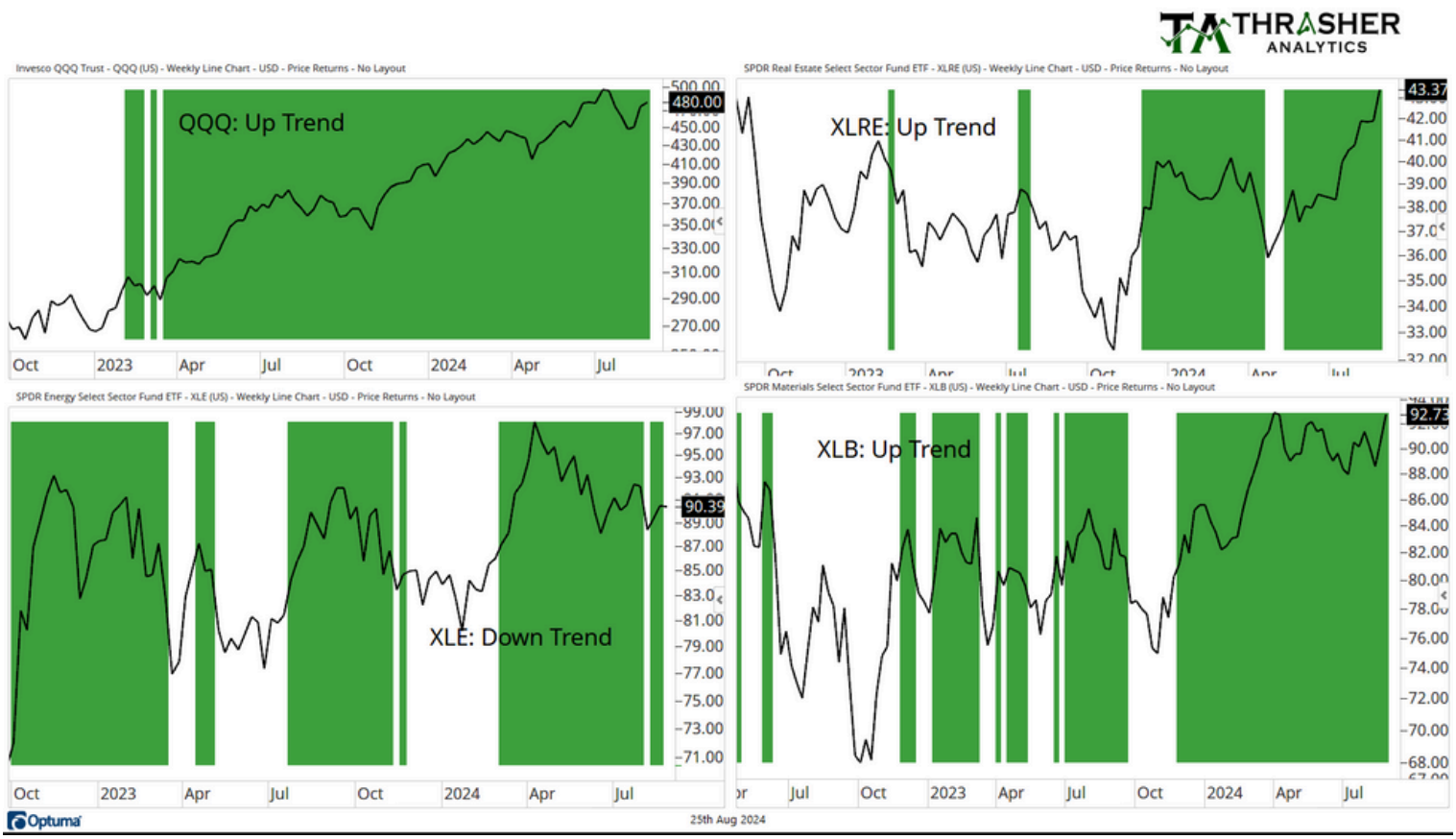

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