

S&P 500 Market Barometers

The first barometer below is calculated with end of day data and the other two barometers are calculated with end of week data.

The barometers will be updated as soon as possible after a change. The performance statistics for each barometer will fluctuate over time and will be updated periodically.

Only the first barometer is a short term signal that could be used for trading. The other barometers are best suited to intermediate to long term investing approaches.

Follow the signal that's compatible with your time horizon.

Disclaimer

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The barometer signals illustrate an approach to evaluating market climate and risk. The signals should not be construed as investing or trading advice either intended or implied.

Short Holding Period

Signal **DN** (04/25/18)

85% of Up Signals are Profitable

9% Annual Average Return

-2.3% Largest Signal to Signal Loss

-14% Maximum Draw Down from Entry on
EOD Basis

2.6 to 1 Average Gain to Average Loss Ratio

49 Day Average Up Signal Duration

55% of Time in the Market

14 Year Data Base

Intermediate Holding Period

Signal **UP** (02/09/18)

84% of Up Signals are Profitable

10% Annual Average Return

-11.5% Largest Signal to Signal Loss

-16% Maximum Draw Down from Entry on
EOW Basis

2.85 to 1 Average Gain to Average Loss Ratio

20 Week Average Up Signal Duration

55% of Time in the Market

32 Year Data Base

Long Holding Period

Signal **Up** (05/13/16)

68% of Up Signals are Profitable

10% Annual Average Return

-6% Largest Signal to Signal Loss

-7% Maximum Draw Down from Entry on
EOW Basis

12.9 to 1 Average Gain to Average Loss Ratio

75 Week Average Up Signal Duration

74% of Time in the Market

38 Year Data Base

The above results for the short holding period are based on executions at the closing price on the day following a signal. Thus, a signal on Tuesday would be executed at or near the close on Wednesday or the next day the market is open.

The above results for intermediate and long holding periods are based on executions at the opening price on the day following a signal. Thus, a signal on Friday would be executed at or near the open on Monday.

Note: Except for the effect of holidays Long and Intermediate signals will always occur on Friday and be executed on Monday.