

LAYER 1

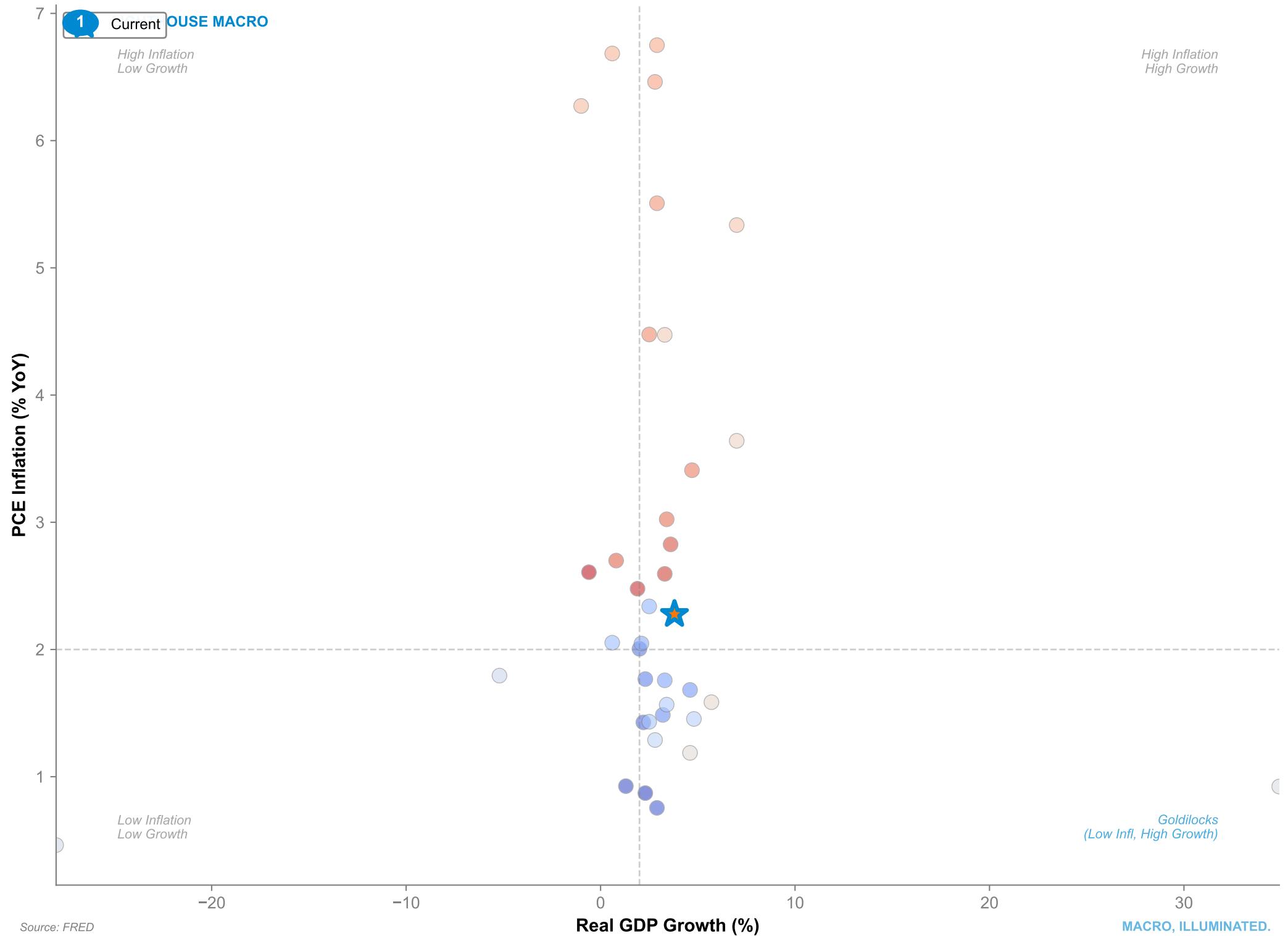
Macro Regime

Charts 1-10

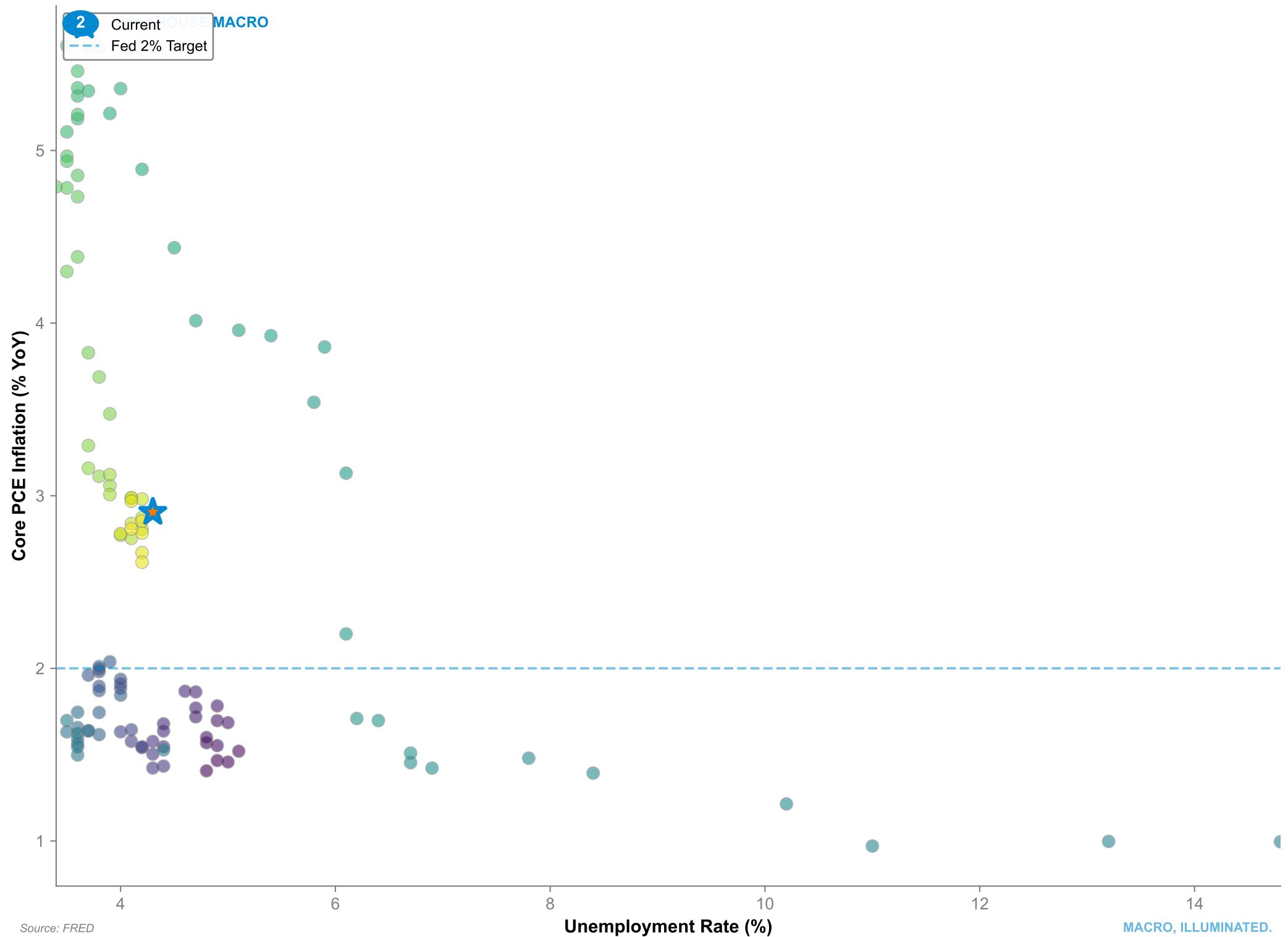
Core macroeconomic indicators: growth, inflation, yields, Fed policy,
financial stress, and recession probability

MACRO, ILLUMINATED.

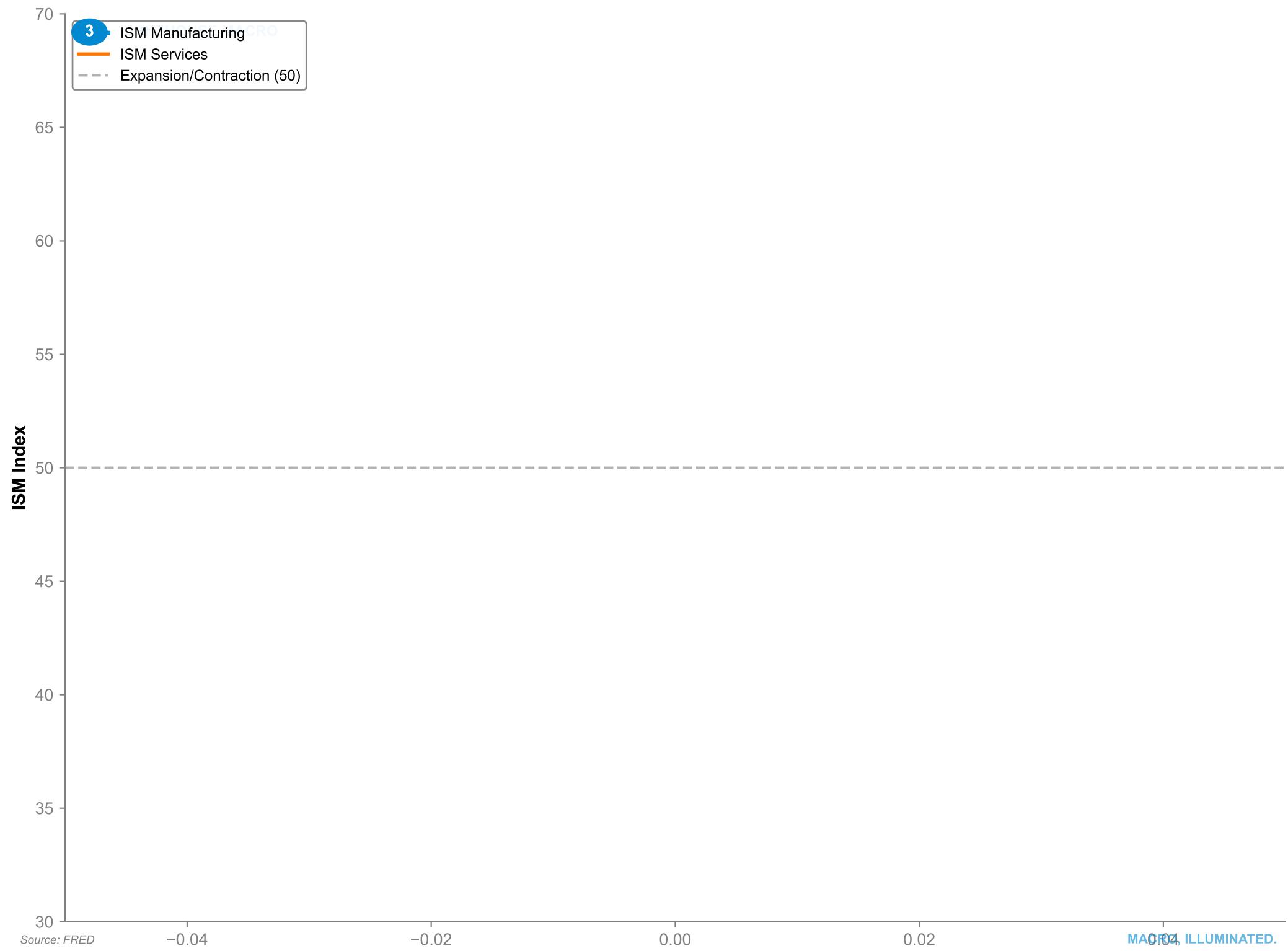
Economic Cycle Positioning: Growth vs Inflation



Phillips Curve: Unemployment vs Core Inflation



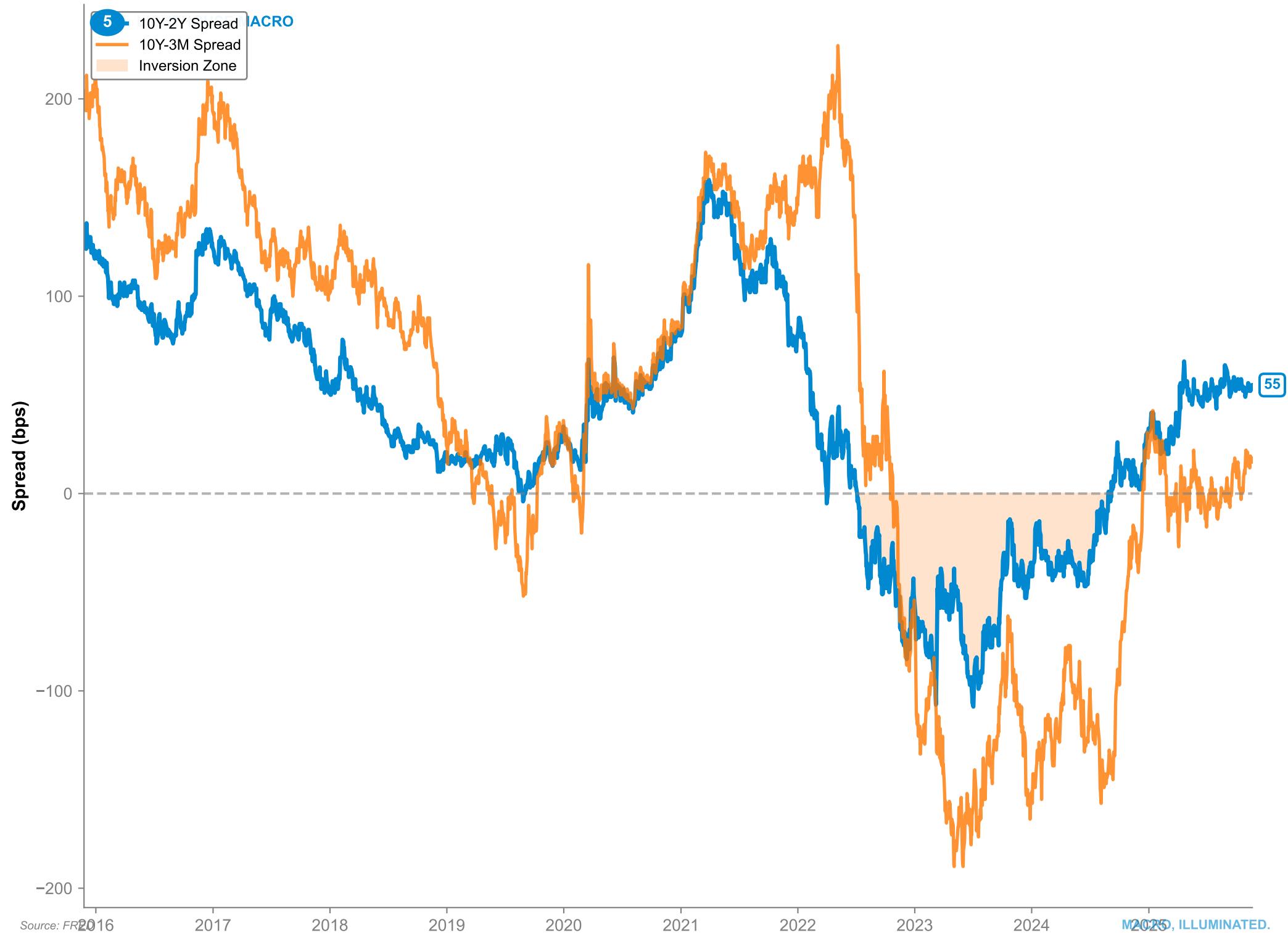
ISM Manufacturing & Services Composite



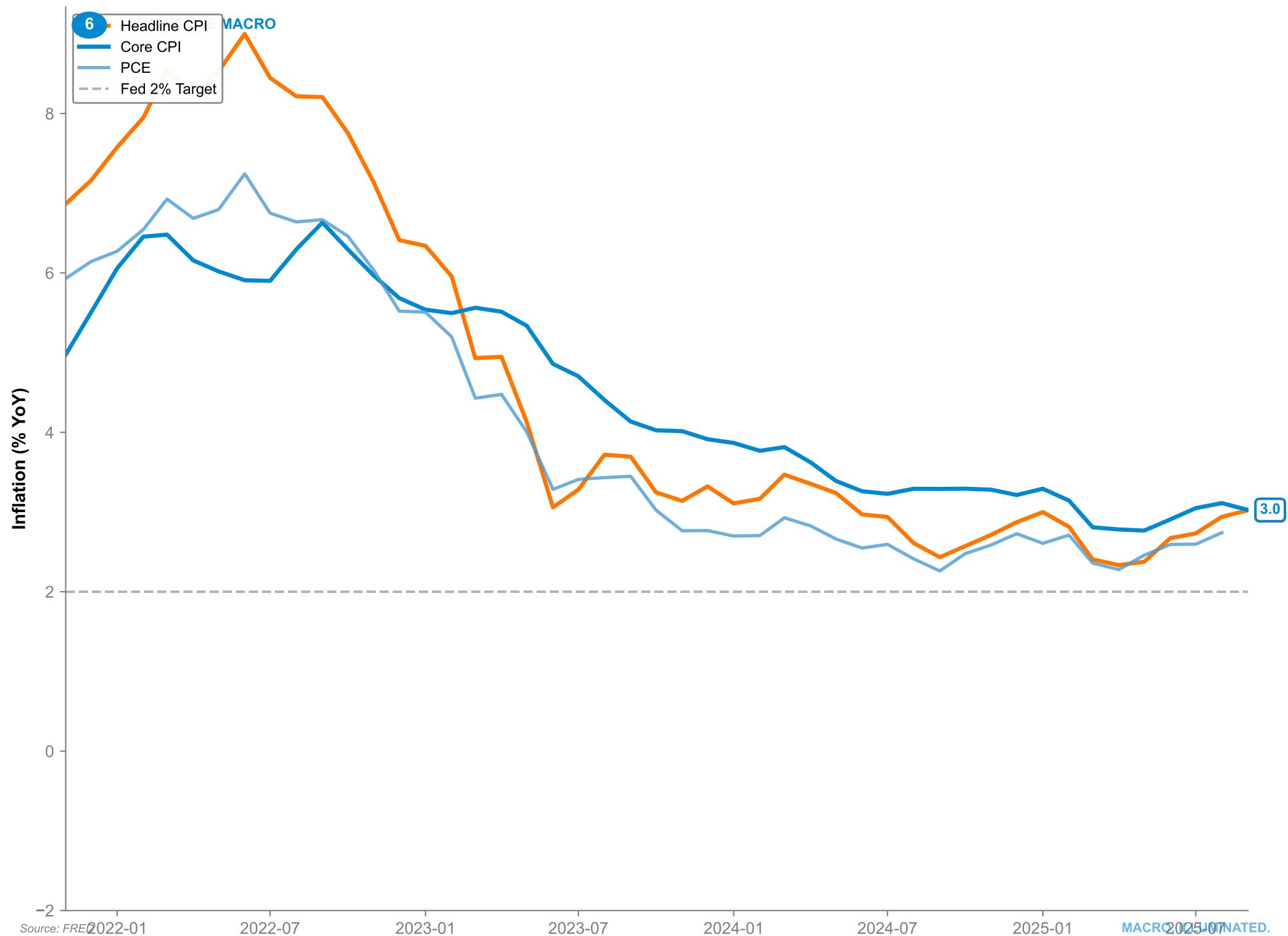
Treasury Yield Curve: 2Y, 5Y, 10Y, 30Y



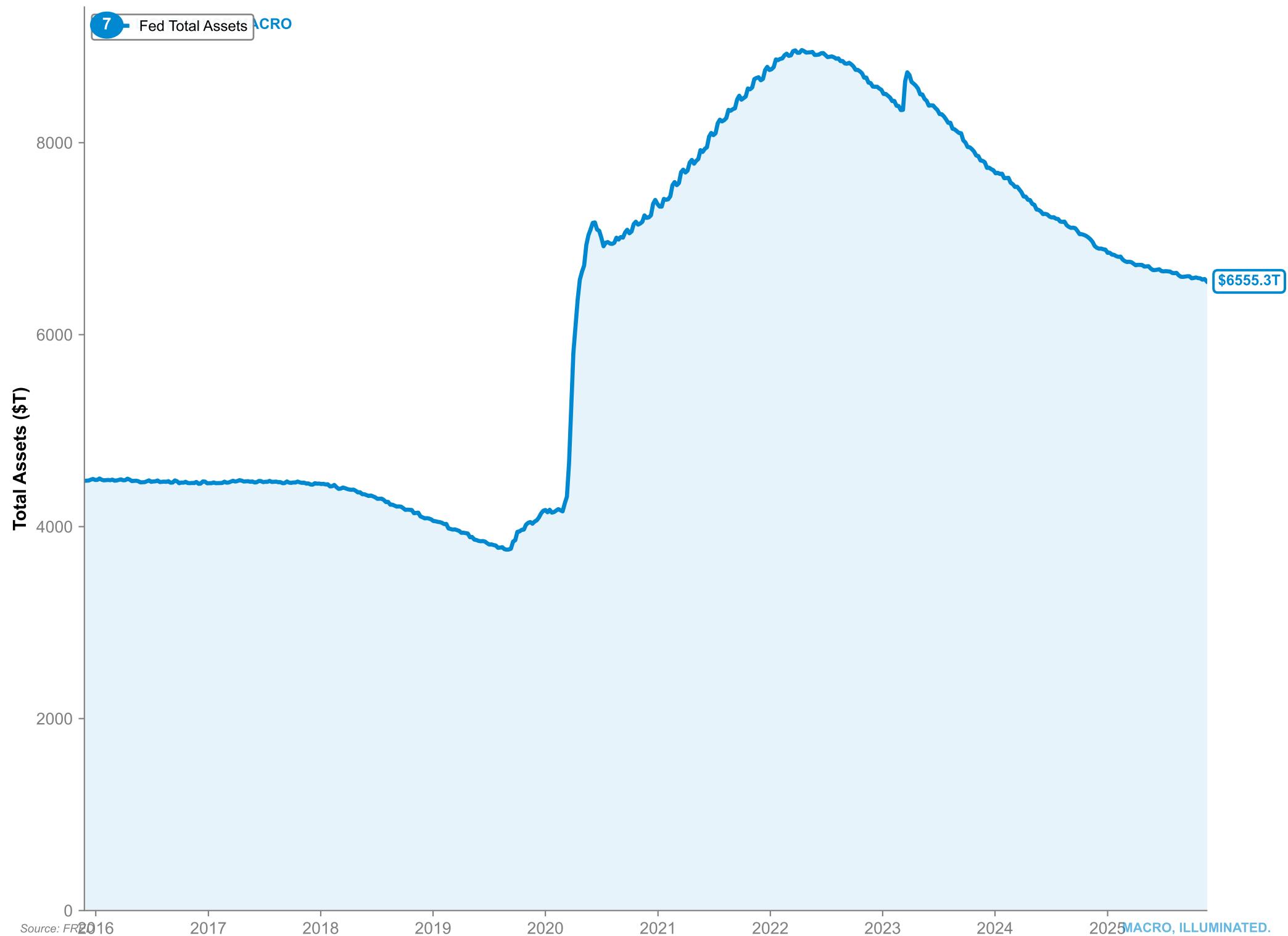
Yield Curve Spreads: Inversion as Recession Predictor



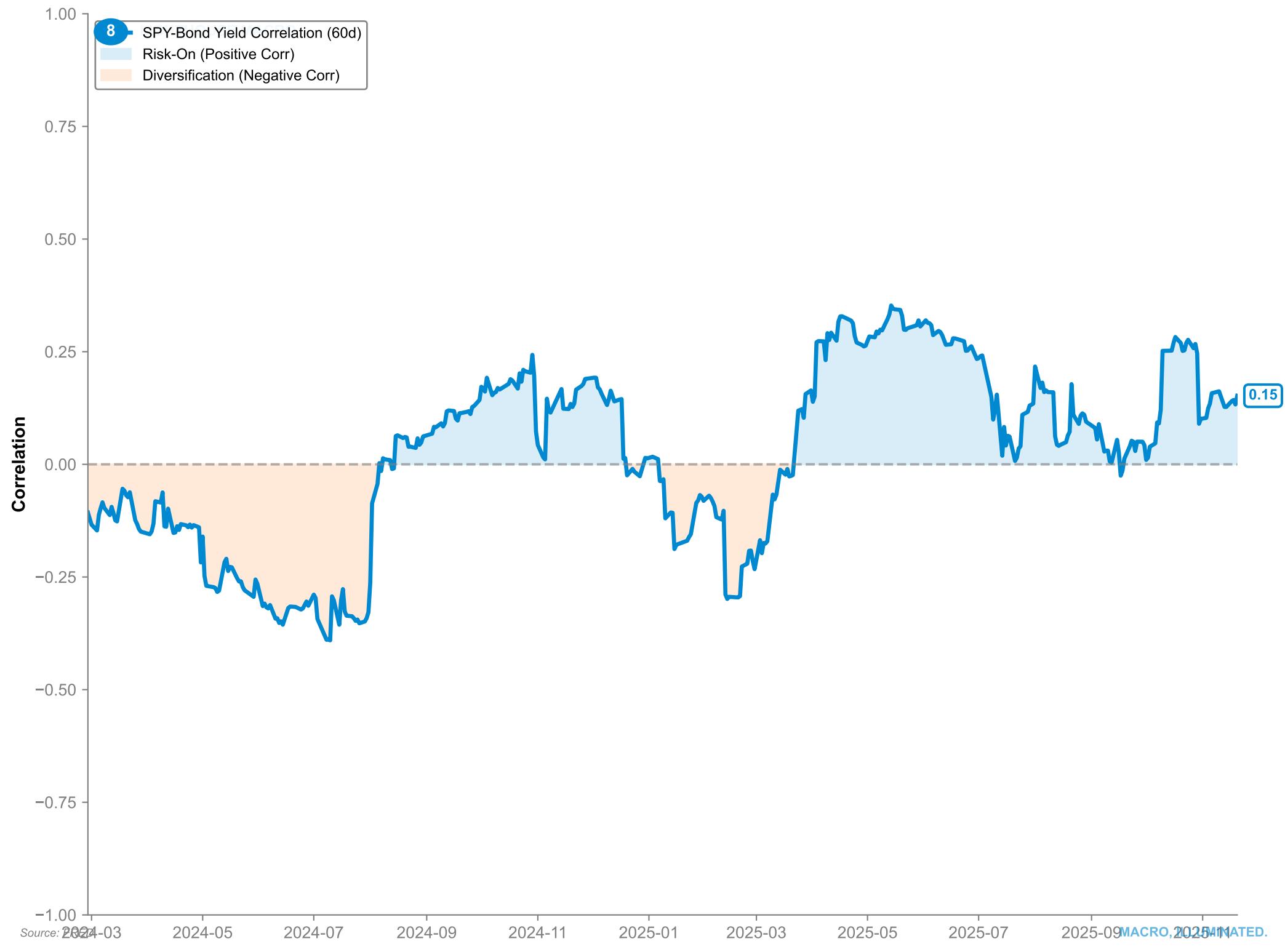
Inflation Components: Headline vs Core



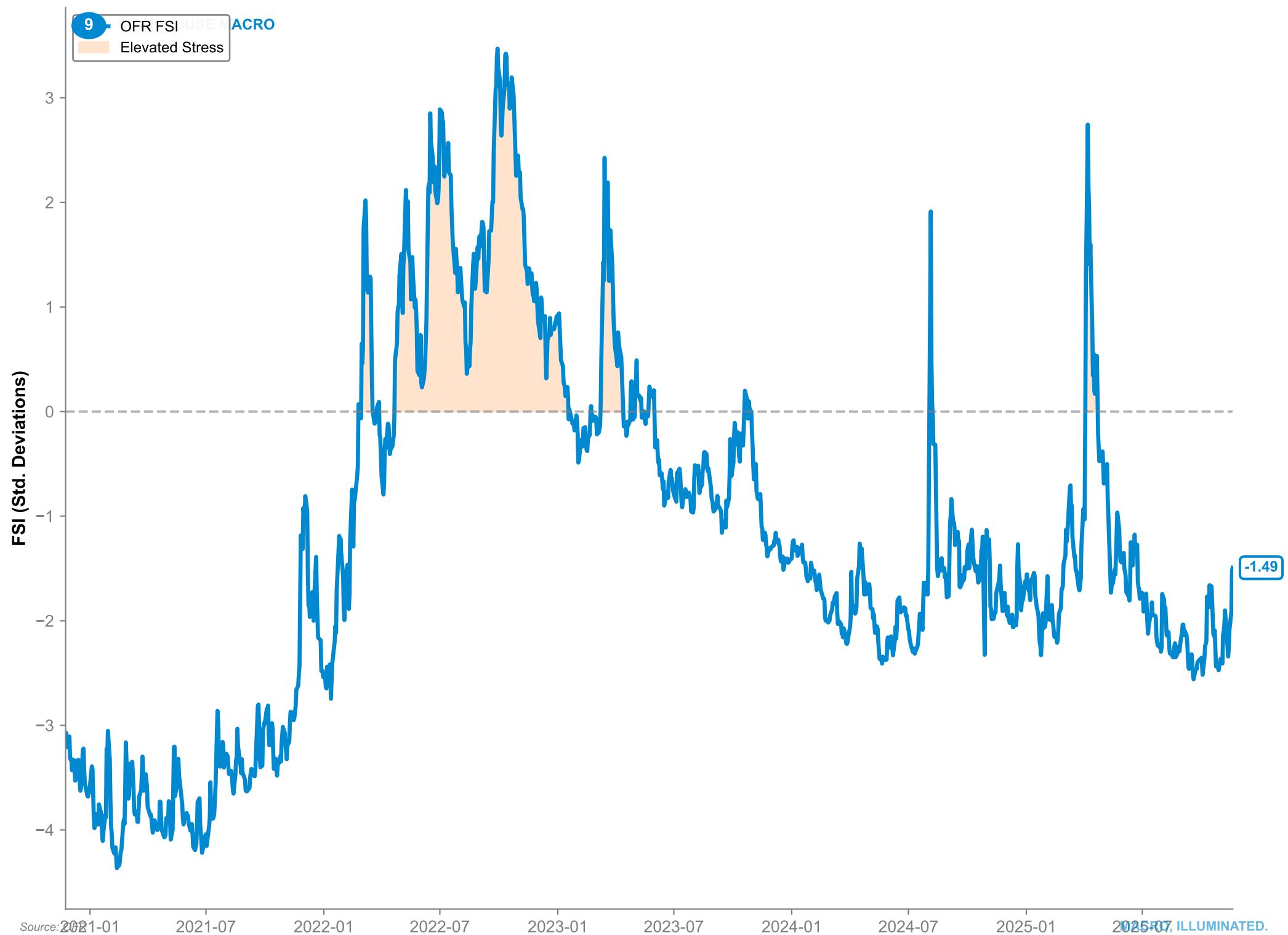
Federal Reserve Balance Sheet: QT in Progress



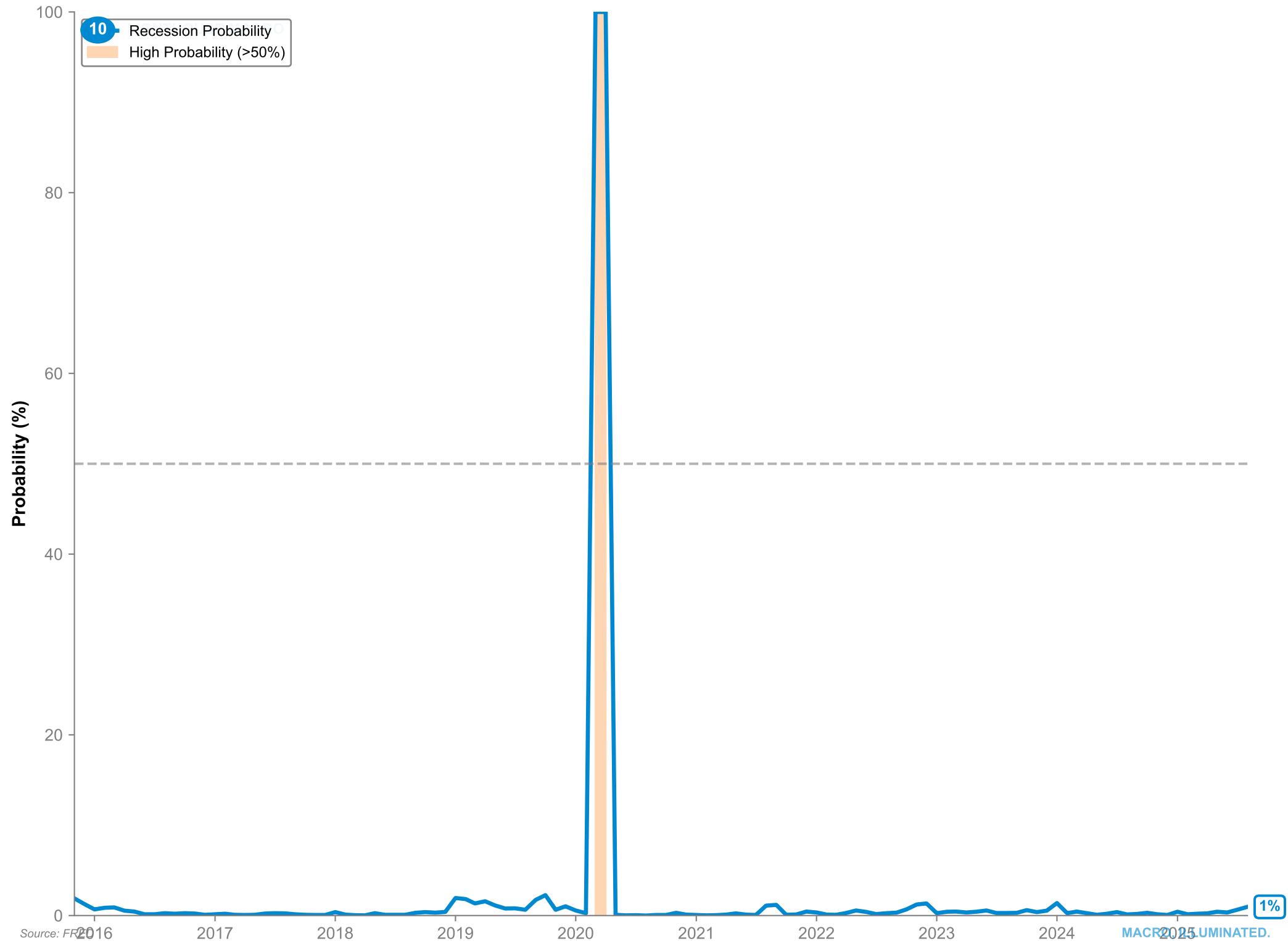
Cross-Asset Correlations: SPY-TLT 60-Day Rolling



OFR Financial Stress Index: System-Wide Stress



Recession Probability: Yield Curve Model



LAYER 2

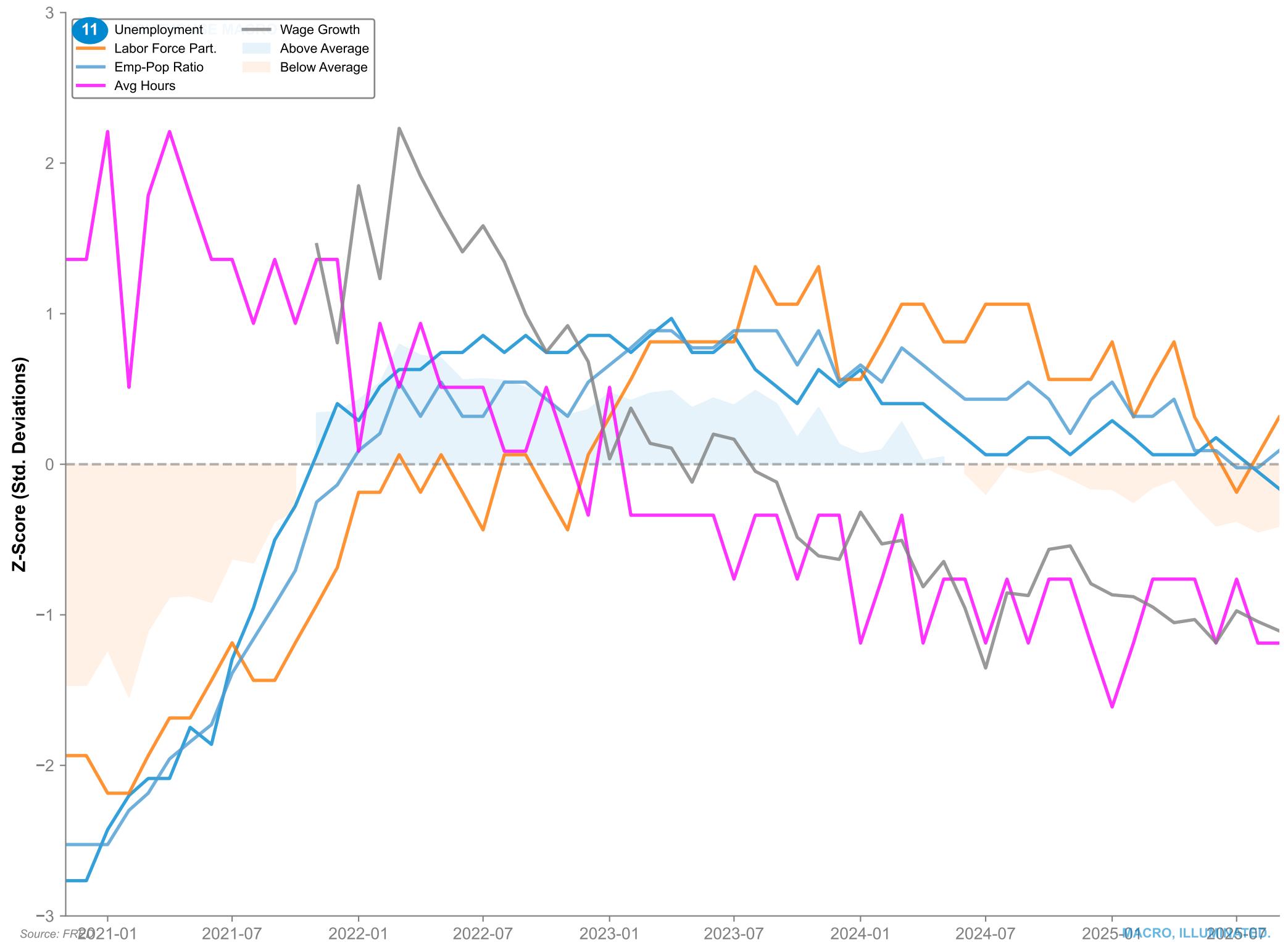
Labor Markets

Charts 11-13

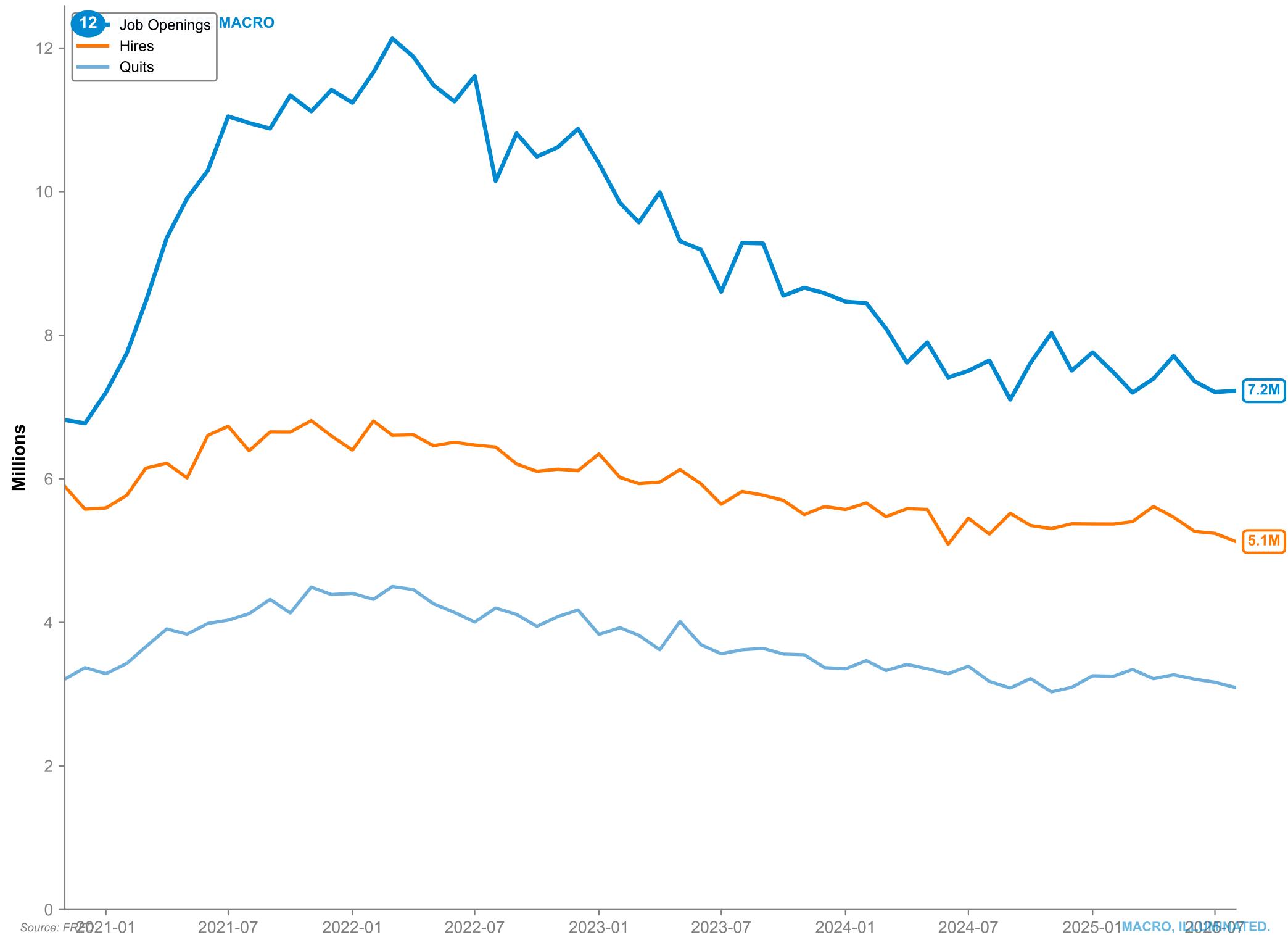
Labor market health: multi-metric heatmap, JOLTS indicators,
and Beveridge curve efficiency analysis

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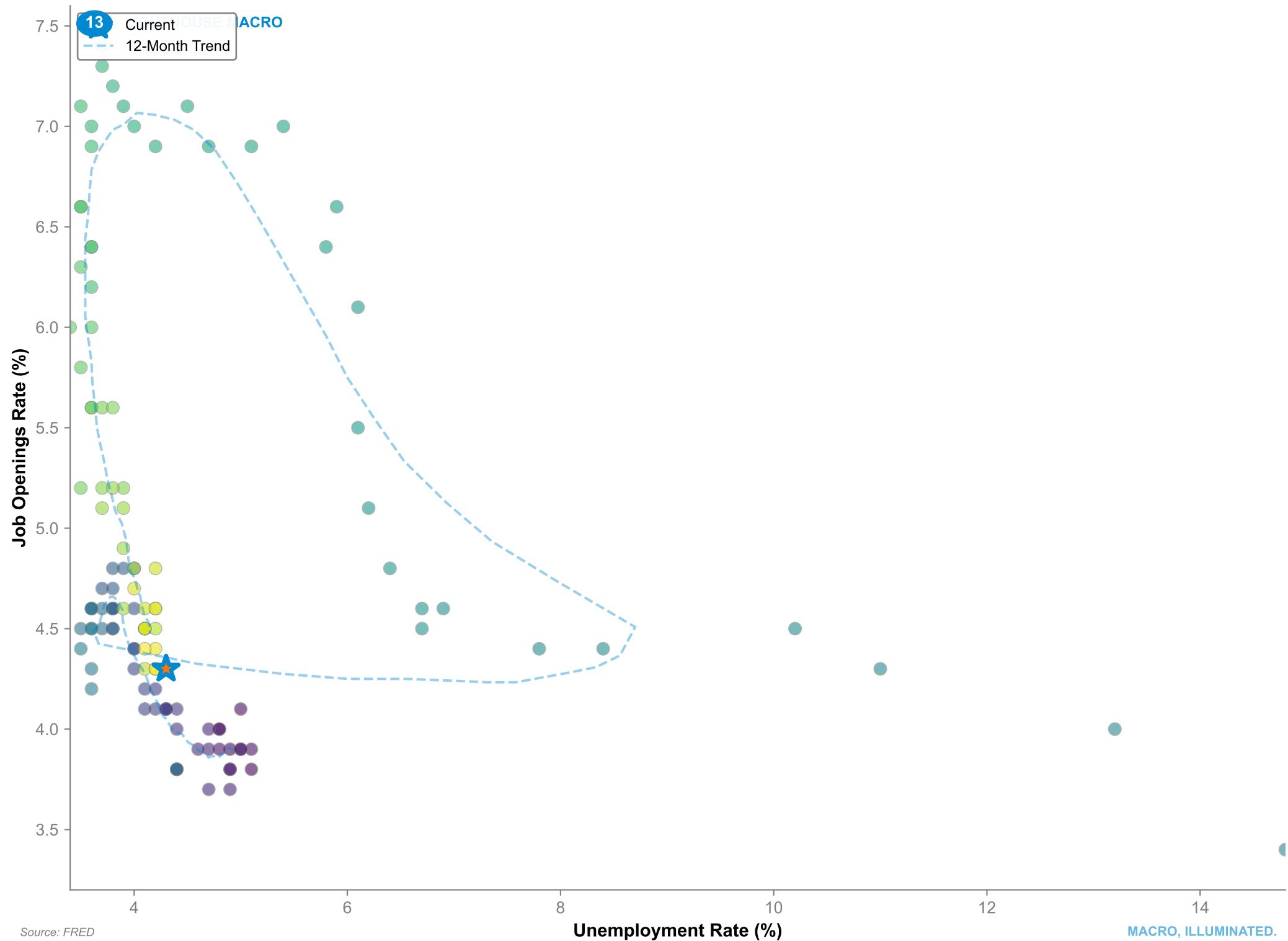
Labor Market Heatmap: Multi-Metric Z-Scores



JOLTS Indicators: Openings, Hires, Quits



Beveridge Curve: Labor Market Efficiency



LAYER 3

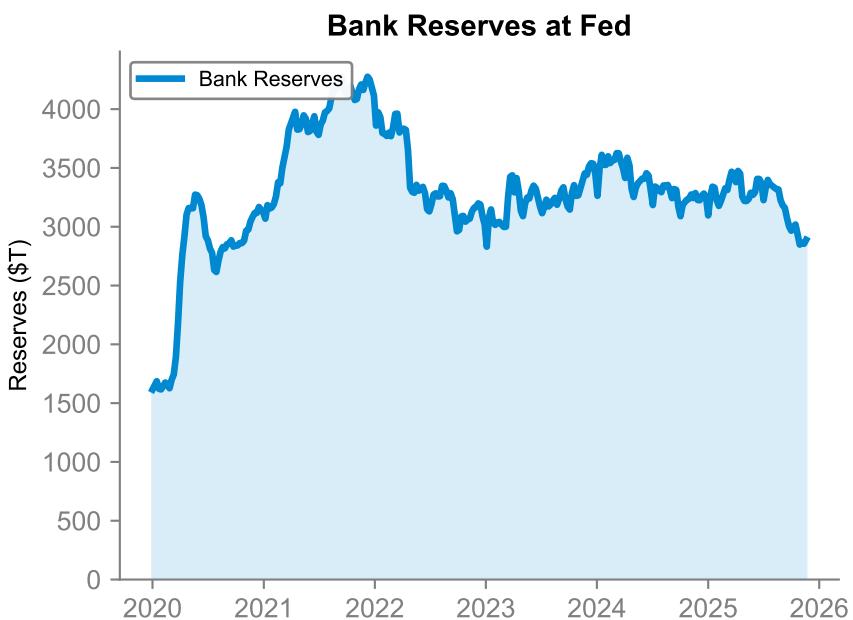
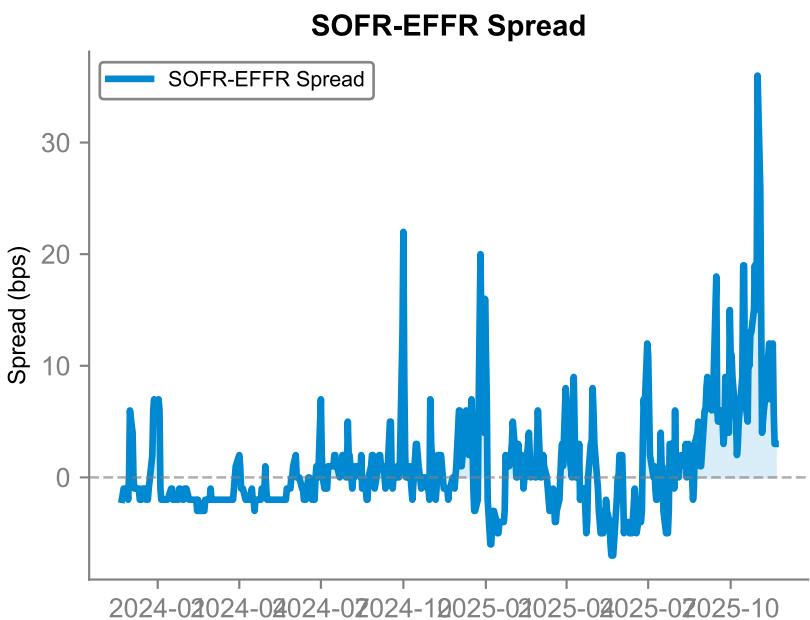
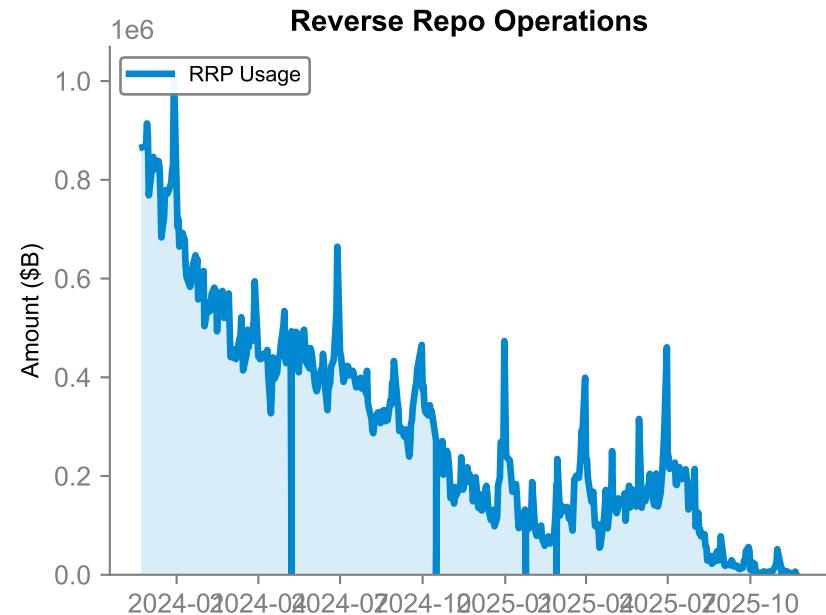
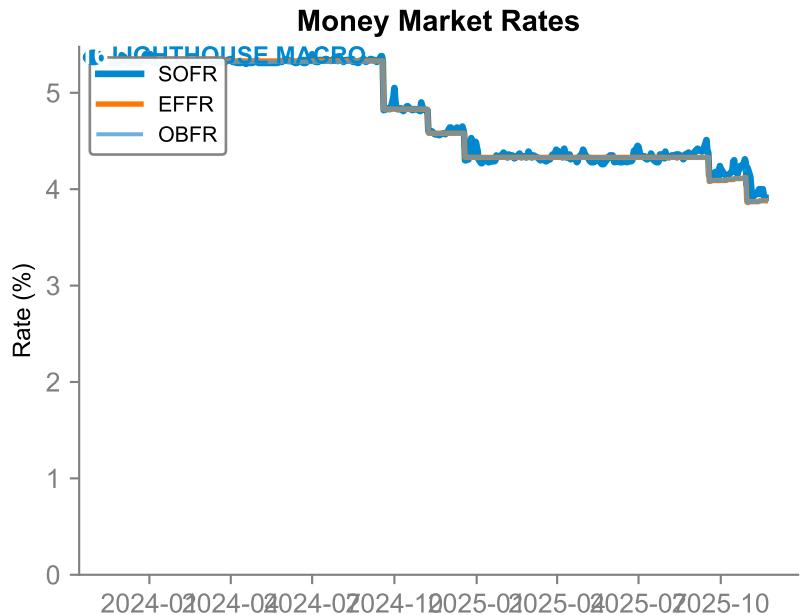
Money Market Plumbing

Charts 16-23

Fed operations, funding markets, RRP dynamics, dealer positioning,
and cross-market stress transmission

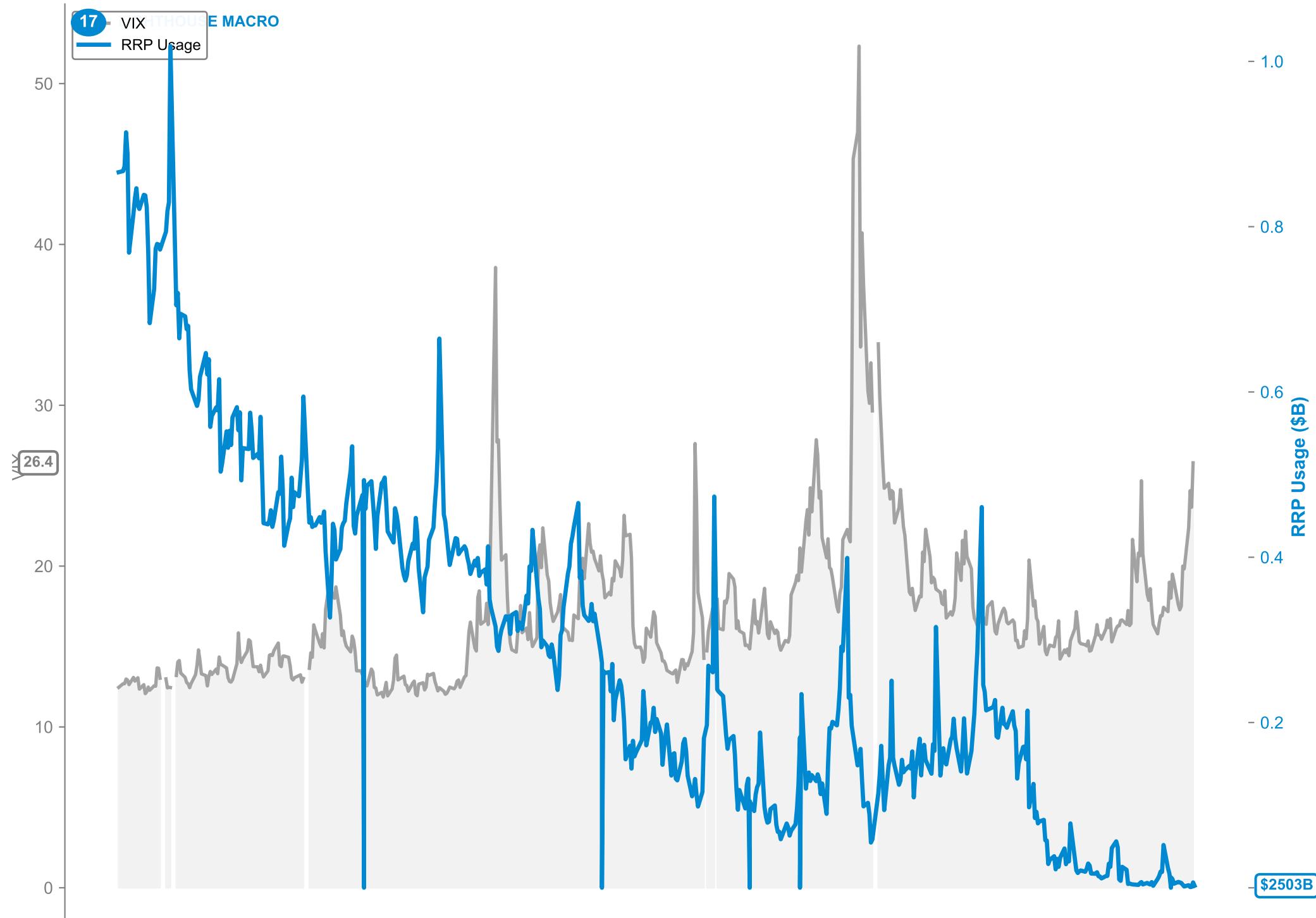
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Money Market Dashboard: Plumbing Health Check



RRP Depletion vs Market Volatility: Liquidity-Stress Transmission

1e6



SOFR-EFFR Dynamics: Secured vs Unsecured Funding Premium



Spread (bps)

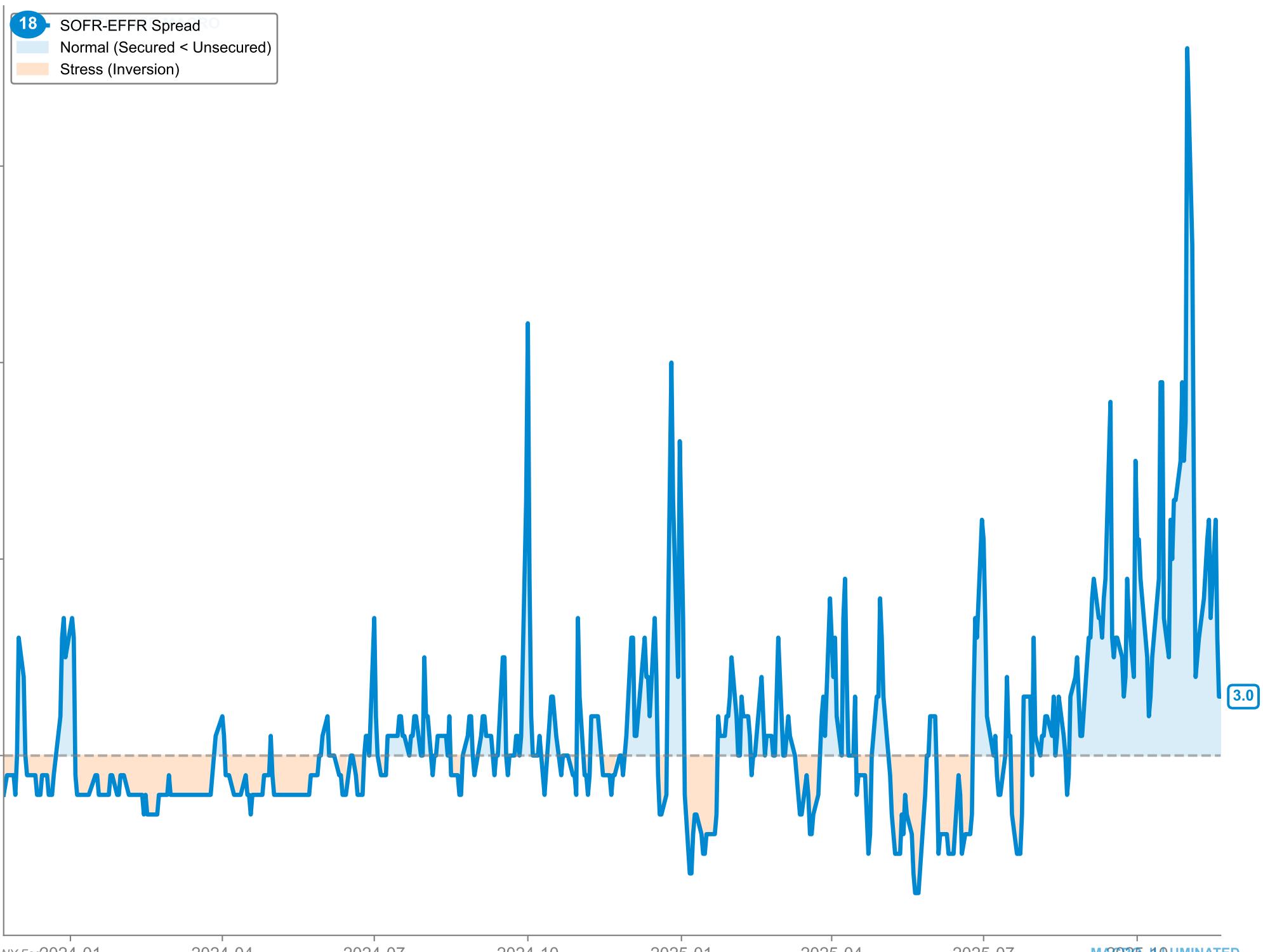
30

20

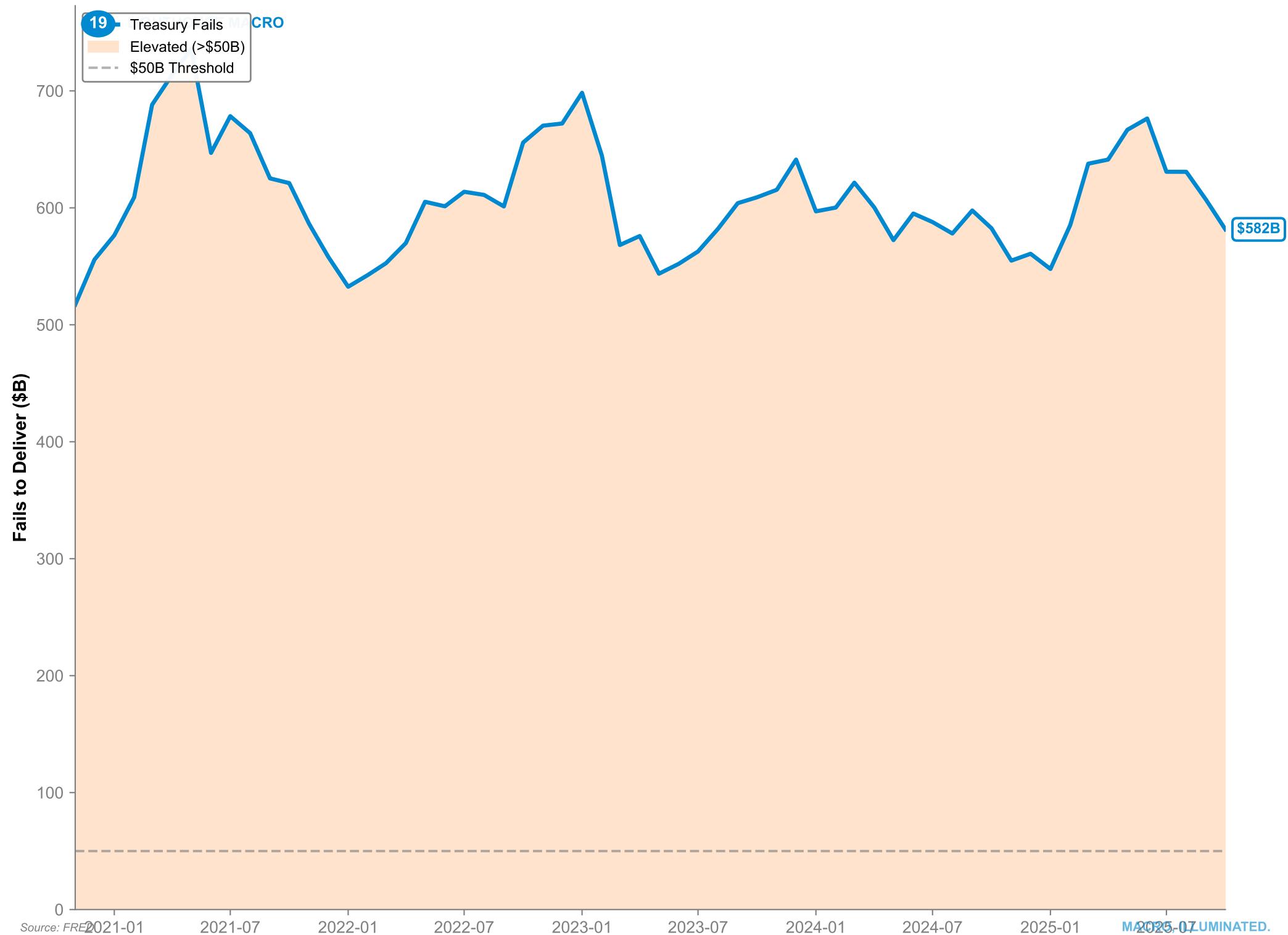
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0

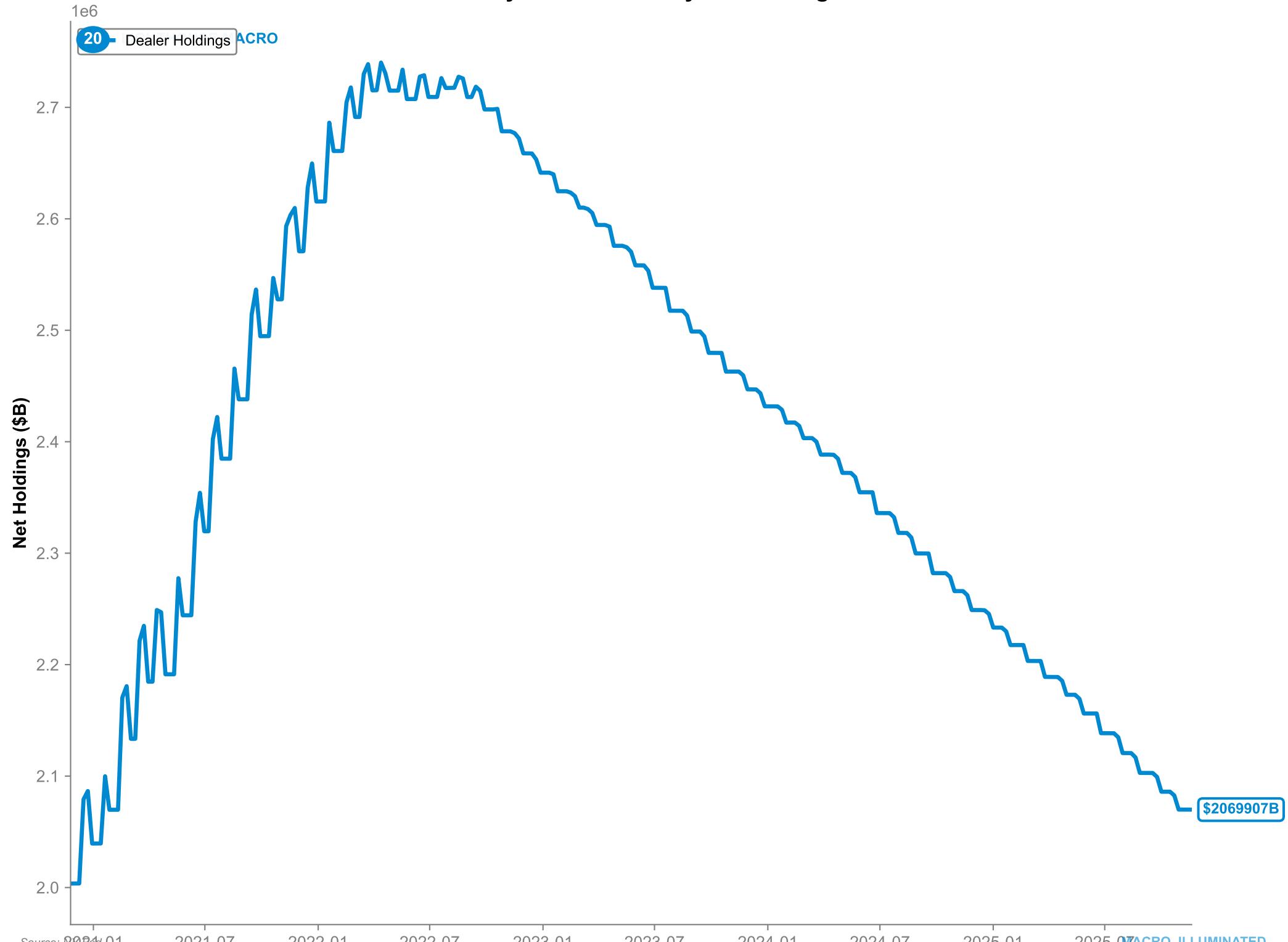
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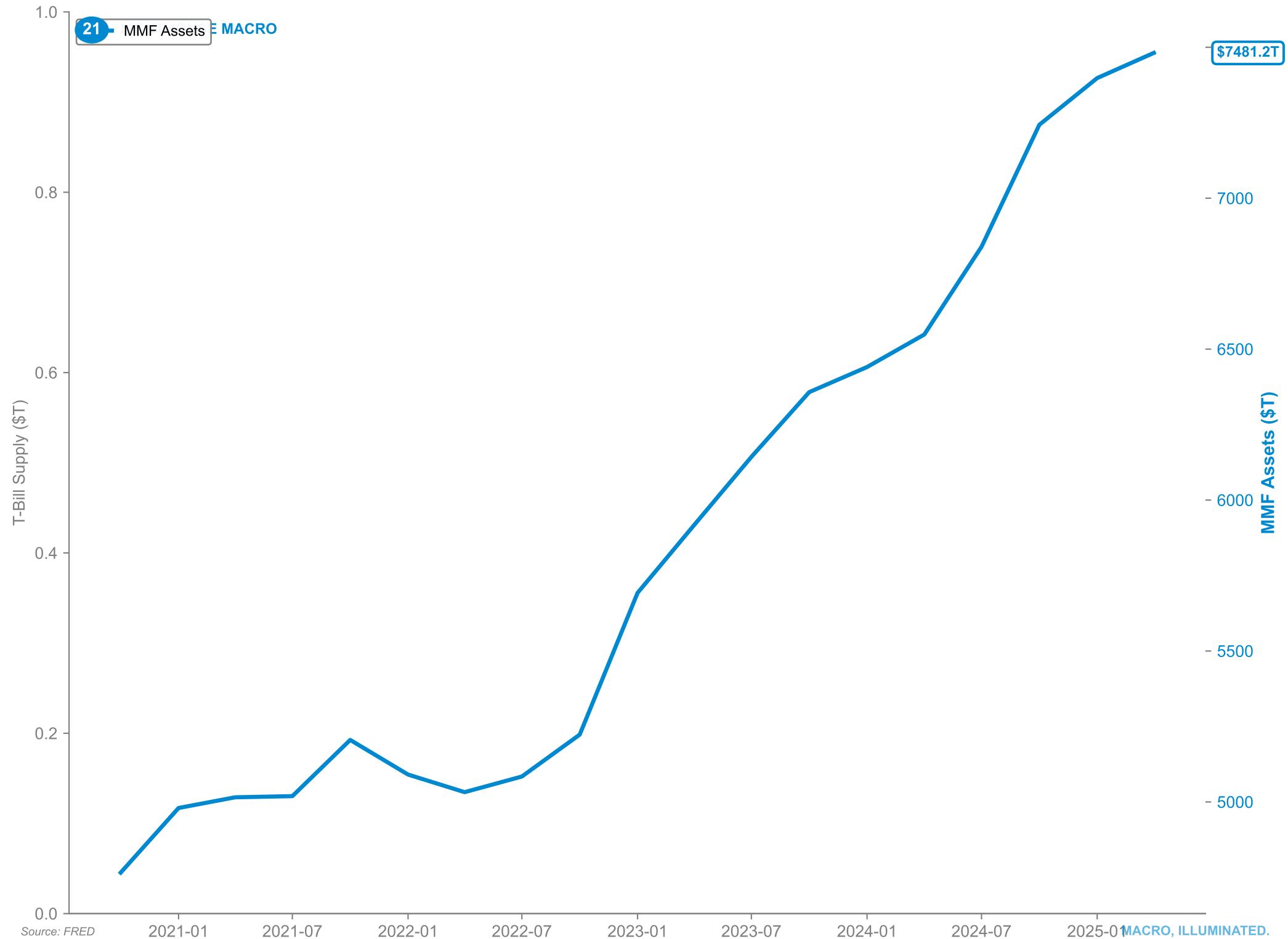
Treasury Settlement Fails: Plumbing Stress Indicator



Primary Dealer Treasury Positioning



Money Market Funds vs T-Bill Supply



Swap Spreads: 2Y, 5Y, 10Y, 30Y (TradingView Data Pending)

22 LIGHHOUSE MACRO

TradingView swap spread data integration pending

Manual export required from TradingView

Spread (bps)

1.0

0.8

0.6

0.4

0.2

0.0

-0.04

-0.02

0.00

0.02

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Cross-Currency Basis: EUR/USD, JPY/USD (TradingView Data Pending)

23 Lighthouse Macro

TradingView cross-currency basis data integration pending
Manual export required from TradingView

Basis (bps)

1.0

0.8

0.6

0.4

0.2

0.0

-0.04

-0.02

0.00

0.02

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LAYER 4

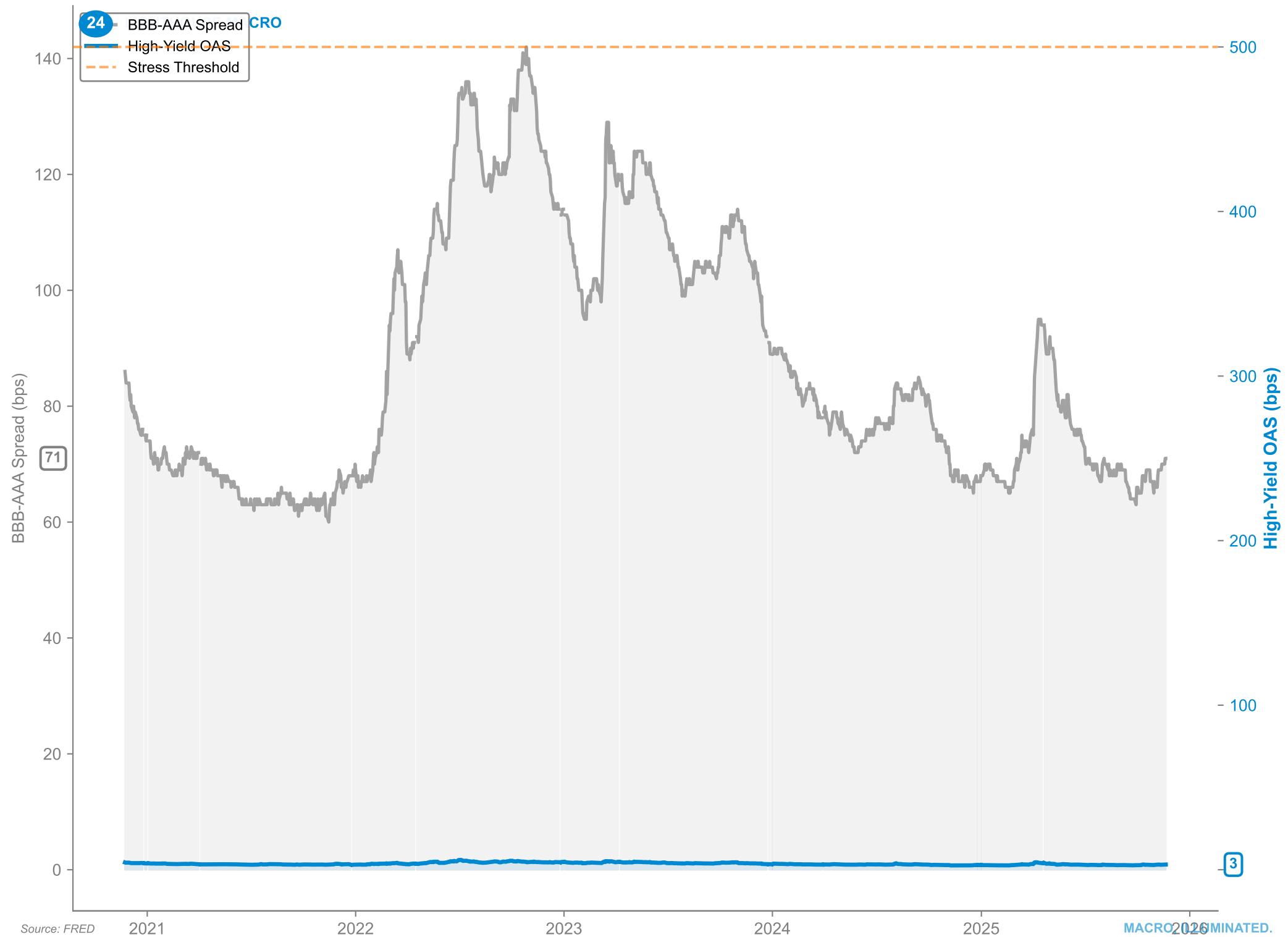
Credit & Risk

Charts 24-30

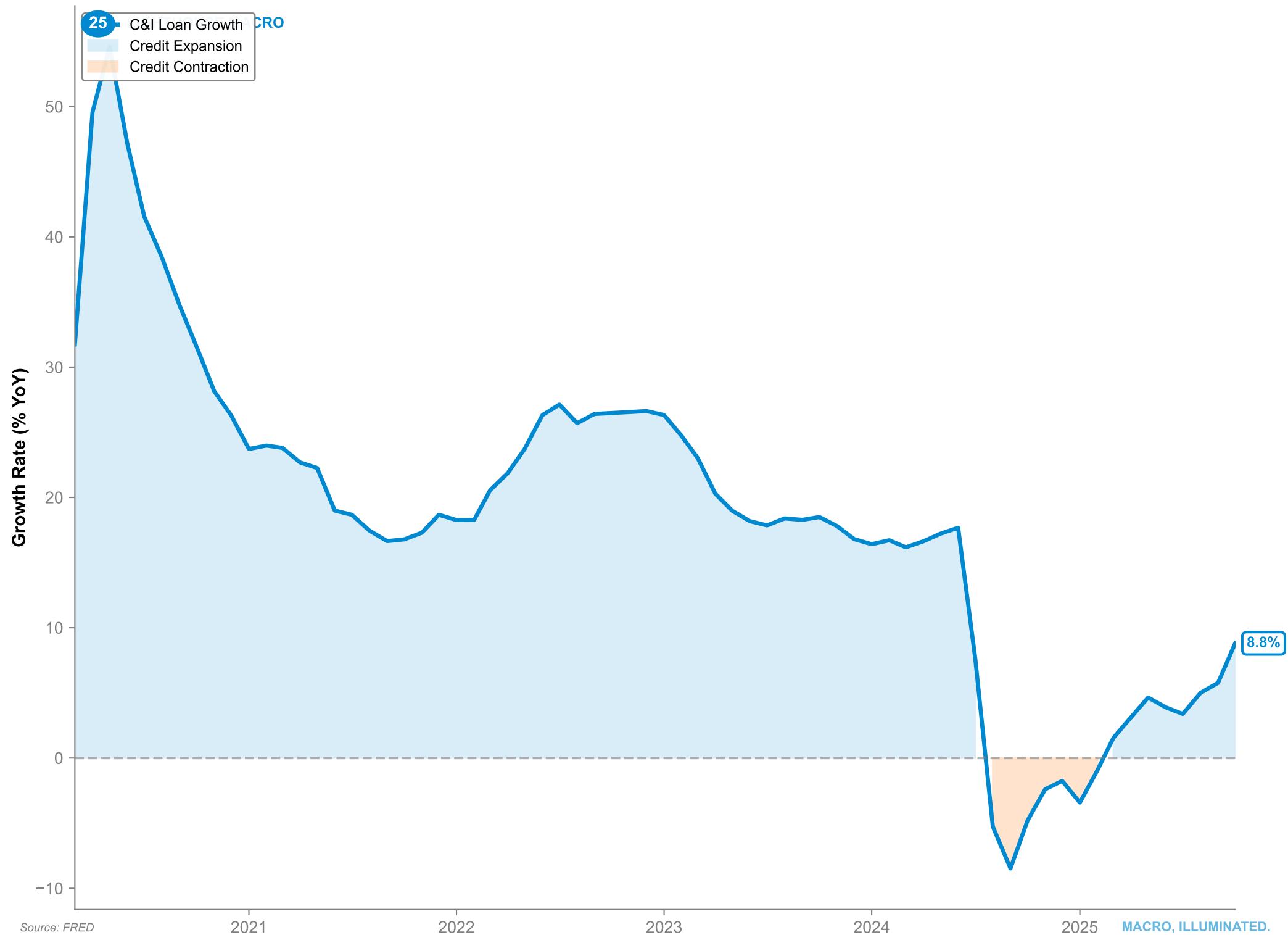
High-yield spreads, credit cycle, corporate leverage, bond volatility,
and real-time credit derivatives

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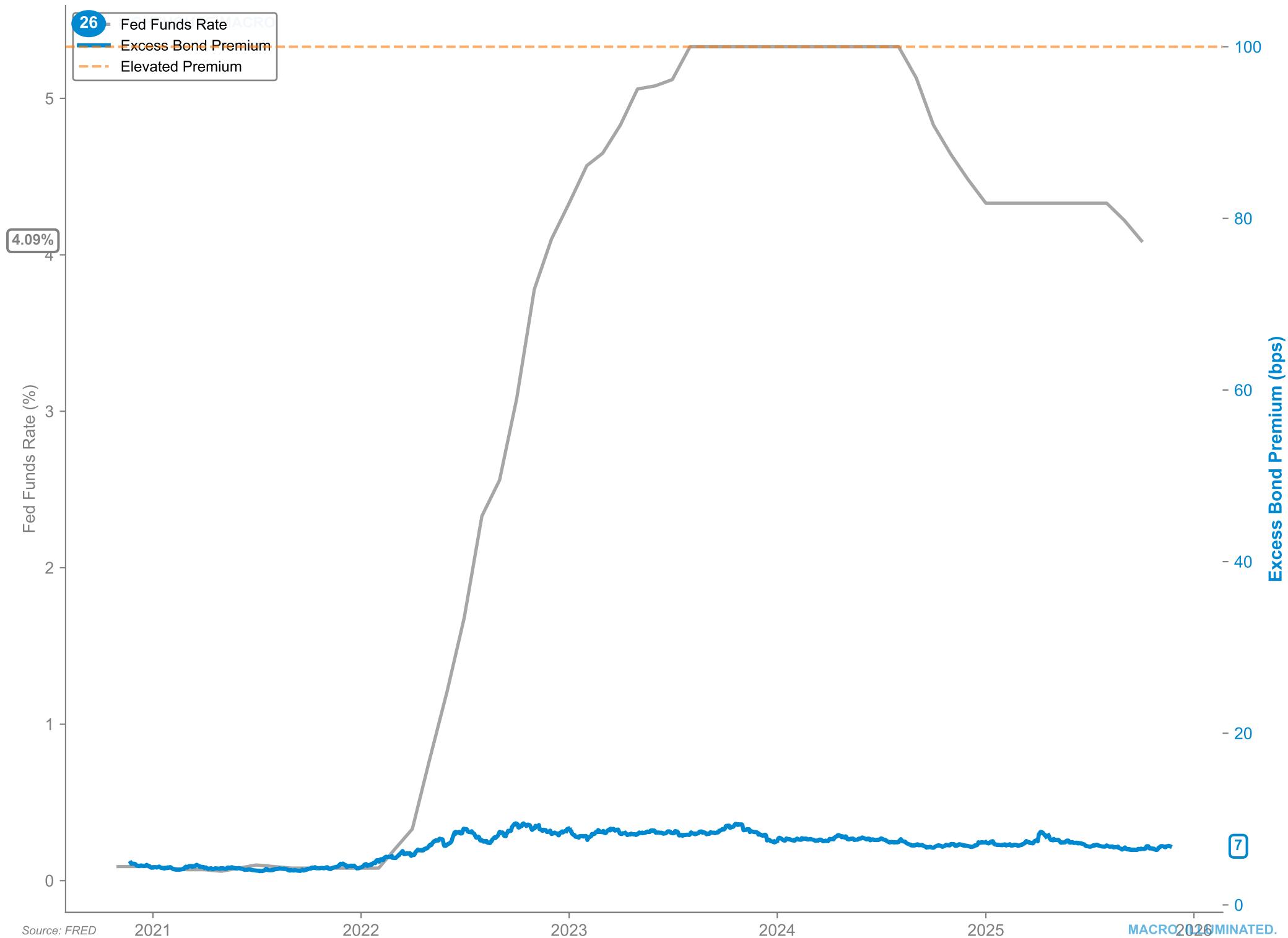
Credit Spreads: High-Yield OAS & Investment Grade Differential



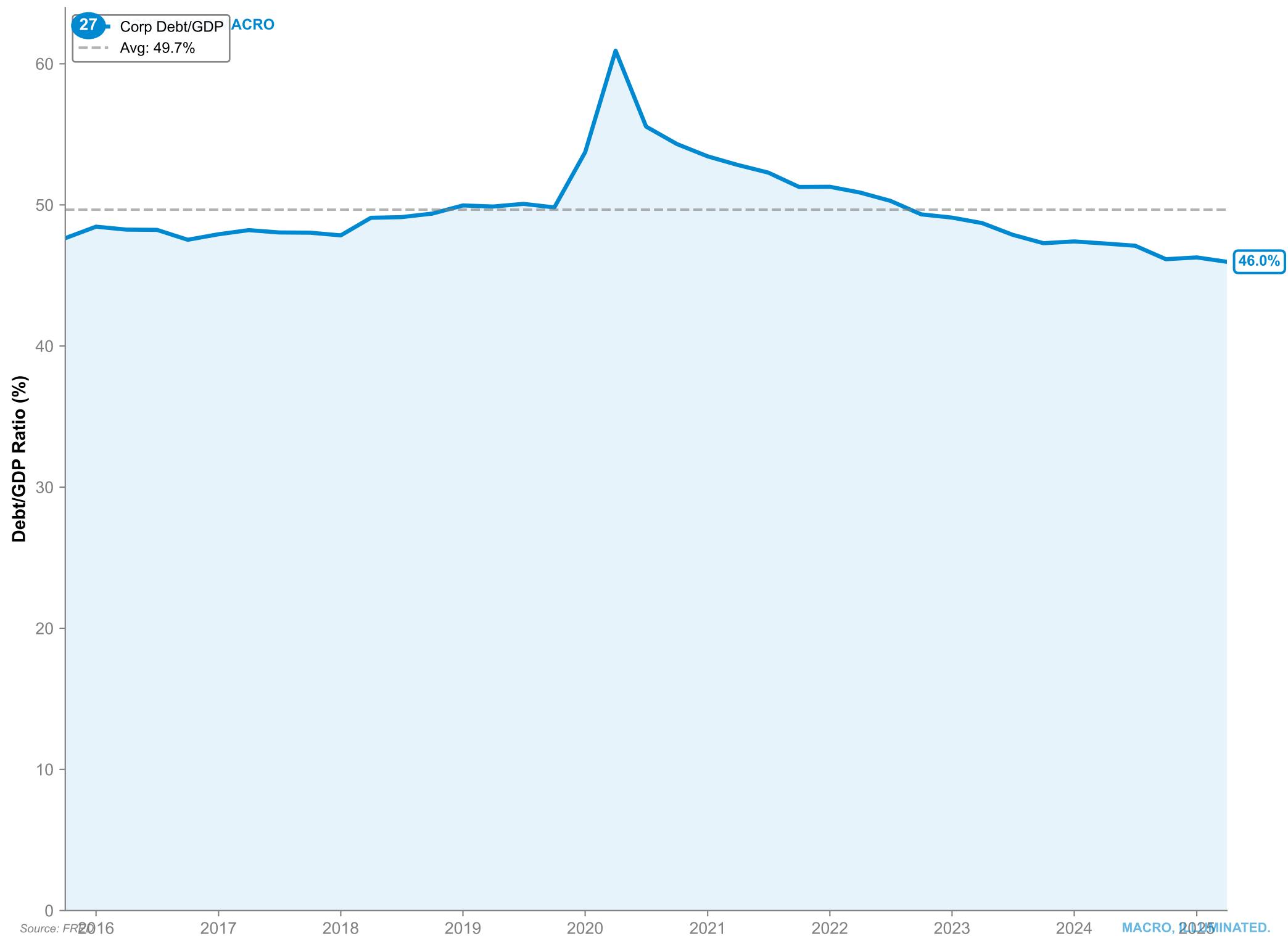
Credit Cycle: C&I Loan Growth (YoY)



Excess Bond Premium vs Fed Funds: Policy Transmission



Corporate Leverage: Nonfinancial Debt to GDP



Credit Impulse: Bank Lending Acceleration/Deceleration

28 LIGHHOUSE MACRO

Credit Impulse (% of GDP)

1.0

0.8

0.6

0.4

0.2

0.0

-0.04

-0.02

0.00

0.02

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MOVE Index: Bond Market Volatility (TradingView Data Pending)

29 LIGHHOUSE MACRO

TradingView MOVE Index data integration pending

CBOE:MOVE - Bond market volatility indicator
Manual export required from TradingView

This data is NOT available in FRED

MOVE Index

1.0

0.8

0.6

0.4

0.2

0.0

CDX IG/HY Indices: Real-Time Credit (TradingView Data Pending)

30 LIGHHOUSE MACRO

TradingView CDX Indices data integration pending

CDX Investment Grade (IG) and High-Yield (HY) indices
Manual export required from TradingView

Provides better real-time credit data than FRED

Spread (bps)

1.0

0.8

0.6

0.4

0.2

0.0

-0.04

-0.02

0.00

0.02

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LAYER 5

Crypto & Digital Assets

Charts 31-35

Bitcoin dynamics, stablecoin supply, crypto-traditional correlations,
and digital dollar competition with money market funds

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Bitcoin vs Stablecoin Supply: Crypto Liquidity Dynamics

31 LIGHHOUSE MACRO

- 1.0

- 0.8

- 0.6

- 0.4

- 0.2

0.0

Stablecoin Supply (\$B)

Bitcoin Price (\$)

TradingView crypto data integration pending

Required exports:

1. btc_price.csv - COINBASE:BTCUSD daily
2. stablecoin_total_supply.csv - USDT+USDC+DAI aggregate

Save to: data/tradingview_exports/

Stablecoin Market Composition: USDT, USDC, DAI

32 LIGHHOUSE MACRO

TradingView stablecoin data integration pending

Required exports:

1. usdt_supply.csv - BINANCE:USDTUSD or Tether market cap
2. usdc_supply.csv - COINBASE:USDCUSD or USDC market cap
3. dai_supply.csv - COINBASE:DAIUSD or DAI market cap

Save to: data/tradingview_exports/

Market Cap (\$B)

1.0

0.8

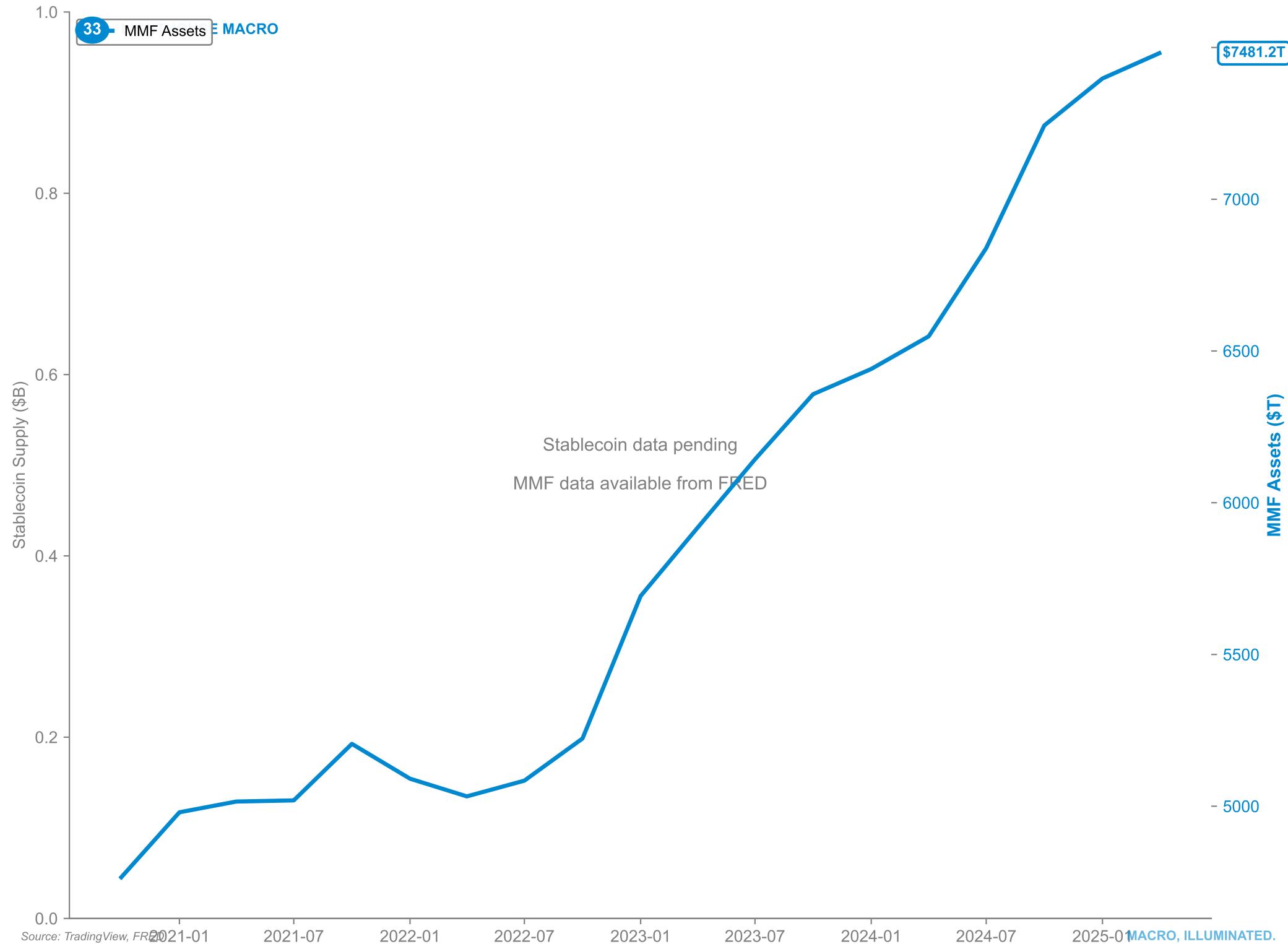
0.6

0.4

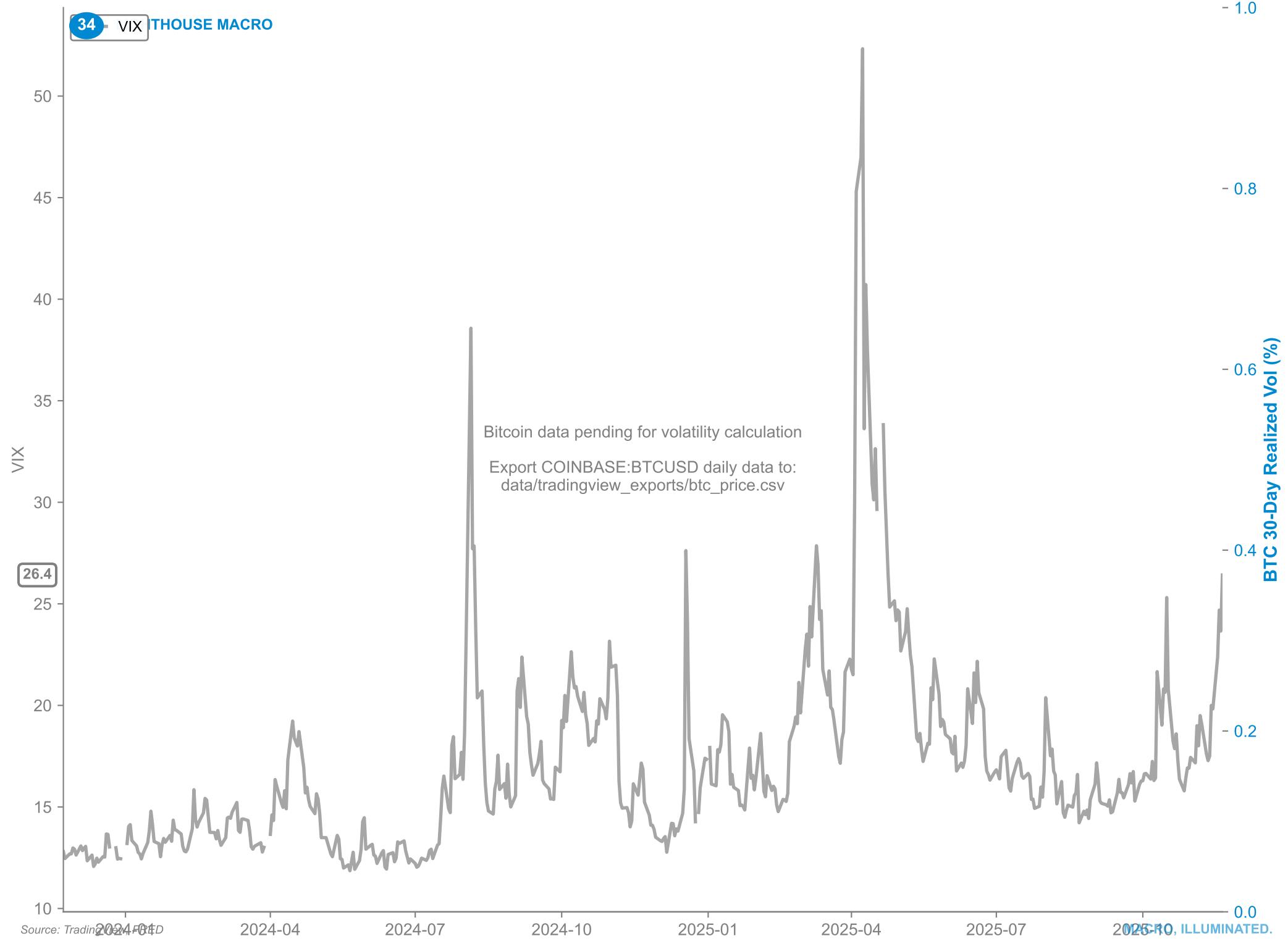
0.2

0.0

Stablecoins vs Money Market Funds: Digital vs Traditional



Bitcoin Realized Volatility vs VIX: Crypto-Trad Stress



Bitcoin Correlations: Nasdaq vs Gold (90-Day Rolling)

35 LIGHHOUSE MACRO

TradingView data pending for correlation analysis

Required exports:

1. btc_price.csv - COINBASE:BTCUSD
2. nasdaq_price.csv - NASDAQ:NDX or similar
3. gold_price.csv - OANDA:XAUUSD or TVC:GOLD

Save to: data/tradingview_exports/



LAYER 6

AI Infrastructure

Charts 36-42

Mag 7 CapEx, AI software growth, semiconductor supply chain,
and single-name technical analysis (NVDA, MSFT, TSM)

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Magnificent 7 CapEx Trends: AI Infrastructure Spend

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AI Software RPO Growth: Remaining Performance Obligations

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ai_software_rpo.png

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Global Semiconductor Equipment vs Taiwan Exports

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US IT Investment Contribution to Real GDP Growth

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NVDA: AI Infrastructure Leader (vs SMH Benchmark)

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MSFT: Cloud/AI Software Leader (vs QQQ Benchmark)

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TSM: Foundry Capacity Bottleneck (vs SMH Benchmark)

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