100x Daily Wrap

Date: {{report_date}} (U.S. Market Close to Close)

Authored by: 100x Analyst AI

1. Executive Summary & Today's Thesis

Key Instructions (Executive Summary)

- **Generation Order:** Synthesize all other sections into a 2-3 sentence thesis after they are complete.
- **Key Takeaways:** Create four distinct bullet points summarizing the most critical takeaways of the day.
- **Bullet Points Must Include:** 1) The primary market driver, 2) The 100x Liquidity Indicator reading, 3) The key correlation shift, and 4) An actionable signal.

Today's Thesis: {{executive_summary_thesis}}

- **Primary Market Driver:** {{summary_bullet_1}}
- **100x Liquidity Indicator:** {{summary_bullet_2}}
- **Key Correlation Shift:** {{summary_bullet_3}}
- **Actionable Signal:** {{summary_bullet_4}}

2. Today's Market Pulse

2.1 Key Change Drivers

Key Instructions (Key Drivers & Opportunities)

- **Key Drivers:** List up to 5 primary factors that drove the market and provide a brief explanation for each.
- **Actionable Opportunities:** For each of the 3 themes (Policy, Sector, Macro), identify one opportunity as "Catalyst → Strategy".

- **{{key_driver_1_title}}:** {{key_driver_1_desc}}
- **{{key_driver_2_title}}:** {{key_driver_2_desc}}
- **{{key_driver_3_title}}:** {{key_driver_3_desc}}
- **{{key_driver_4_title}}:** {{key_driver_4_desc}}
- **{{key_driver_5_title}}:** {{key_driver_5_desc}}

2.2 Primary Opportunities

- **Policy-Linked:** {{policy_opportunity_catalyst}} → {{policy_opportunity_strategy}}
- **Sector Rotation:** {{sector_opportunity_catalyst}} → {{sector_opportunity_strategy}}
- **Macro-Driven:** {{macro_opportunity_catalyst}} → {{macro_opportunity_strategy}}

2.3 100x Liquidity Indicator

Key Instructions (100x Liquidity Indicator)

- **Formula (Raw Score):** (Fed Balance Sheet Δ × -0.4) + (TGA Δ × -0.4) + (RRP Δ × 0.2).
- **Data Sources:** Use weekly changes from FRED codes: WALCL, WTREGEN, RRPONTSYD.
- **Display Score Conversion:** Convert raw score to 0-10 scale using the formula: **(Raw Score + 2) * 2.5**.
- **Score Mapping:** Label is based on the **raw score** (e.g., >+2.0 = "Strongly Bullish").
- **Required Output:** Show the final **Display Score (0-10)**, label, 1-2 sentence commentary...
- **Data Fallback:** If less than 2 FRED data points are available, state "Weekly liquidity data aggregation in progress".

100x Liquidity Indicator: {{liquidity_indicator_display_score}} / 10 ({{liquidity_indicator_label}})

Commentary: {{liquidity_indicator_commentary}}

Liquidity Indicator Deconstruction:

- Fed Balance Sheet Contribution: **{{liquidity_fed_bs_contribution}}**
- Treasury General Account (TGA) Contribution: **{{liquidity_tga_contribution}}**
- Reverse Repo (RRP) Contribution: **{{liquidity_rrp_contribution}}**
- **Key Driver:** {{liquidity_key_driver}}

3. Multi-Asset Performance Dashboard

Key Instructions (Multi-Asset Performance)

- **Data Cut-off:** All close, day Δ, and YTD Δ values must use the U.S. regular session close (4:00 PM ET).
- **Specific Tickers:** Use `IWM` for Russell 2000, `USGG10YR Index` for 10-Y UST Yield.
- **24/7 Assets:** For BTC and ETH, all calculations must use a data snapshot taken at 16:00 ET.
- **Notes:** Each note must be a concise (≤ 15 words) and concrete trigger for the asset's movement.
- **Market Holiday:** If it was a U.S. market holiday, replace the tables with the text: "US markets were closed for {Holiday Name}."

3.1 Top 3 U.S. Gainers

- **TOP 1:** {{gainer_1_ticker}} {{gainer_1_day_change}} {{gainer_1_reason}}
- **TOP 2:** {{gainer_2_ticker}} {{gainer_2_day_change}} {{gainer_2_reason}}
- **TOP 3:** {{gainer_3_ticker}} {{gainer_3_day_change}} {{gainer_3_reason}}

3.2 Top 3 U.S. Losers

- **BOTTOM 1:** {{loser_1_ticker}} {{loser_1_day_change}} {{loser_1_reason}}
- **BOTTOM 2:** {{loser_2_ticker}} {{loser_2_day_change}} {{loser_2_reason}}
- **BOTTOM 3:** {{loser_3_ticker}} {{loser_3_day_change}}

3.3 Multi-Asset Performance

Major Indices & Volatility

Asset / Ticker	Close	Day Δ	YTD Δ	Note
S&P 500	{{sp500_close}}	{{sp500_day_change}}	{{sp500_ytd_change}}	{{sp500_note}}
Nasdaq 100	{{nasdaq_close}}	{{nasdaq_day_change}}	{{nasdaq_ytd_change}}	{{nasdaq_note}}
Russell 2000 (IWM ETF)	{{russell_close}}	{{russell_day_change}}	{{russell_ytd_change}}	{{russell_note}}
VIX	{{vix_close}}	{{vix_day_change}}	{{vix_ytd_change}}	{{vix_note}}

Fixed Income & Currencies

Asset / Ticker	Close	Day Δ	YTD Δ	Note
2-Y UST Yield	{{ust2y_close}}	{{ust2y_day_change}}	{{ust2y_ytd_change}}	{{ust2y_note}}
10-Y UST Yield	{{ust10y_close}}	{{ust10y_day_change}}	{{ust10y_ytd_change}}	{{ust10y_note}}
DXY	{{dxy_close}}	{{dxy_day_change}}	{{dxy_ytd_change}}	{{dxy_note}}
USD/KRW	{{usdkrw_close}}	{{usdkrw_day_change}}	{{usdkrw_ytd_change}}	{{usdkrw_note}}

Commodities

Asset / Ticker	Close	Day Δ	YTD Δ	Note
Gold (GLD)	{{gold_close}}	{{gold_day_change}}	{{gold_ytd_change}}	{{gold_note}}
Silver (SLV)	{{silver_close}}	{{silver_day_change}}	{{silver_ytd_change}}	{{silver_note}}
Copper (CPER)	{{copper_close}}	{{copper_day_change}}	{{copper_ytd_change}}	{{copper_note}}
Oil (WTI)	{{oil_close}}	{{oil_day_change}}	{{oil_ytd_change}}	{{oil_note}}
Natural Gas (UNG)	{{natgas_close}}	{{natgas_day_change}}	{{natgas_ytd_change}}	{{natgas_note}}

Digital Assets

- **Bitcoin:** {{btc_close}} {{btc_day_change}} {{btc_note}}
- **Ethereum:** {{eth_close}} {eth_day_change}} {{eth_note}}

4. Correlation & Volatility Matrix

Key Instructions (Correlation & Volatility)

- **Correlation Fallback:** Attempt to calculate 30-day correlation first. If it fails, attempt 10-day. If both fail, provide a qualitative assessment (Positive/Negative/Neutral).
- **Anomaly Spotlight:** Identify and explain up to 2 significant correlation changes or anomalies.

4.1 Core Correlation Matrix (30-Day Rolling)

Asset Pair	Correlation	Interpretation
S&P 500 vs. 10-Y Treasury	{{spx_ust10y_corr}}	{{spx_ust10y_corr_interp}}
S&P 500 vs. Gold	{{spx_gold_corr}}	{{spx_gold_corr_interp}}
US Dollar (DXY) vs. S&P 500	{{dxy_spx_corr}}	{{dxy_spx_corr_interp}}

4.2 Anomaly Spotlight

- **{{anomaly_1_type}}:** {{anomaly_1_desc}}
- **{{anomaly_2_type}}:** {{anomaly_2_desc}}
- **{{anomaly_3_type}}:** {{anomaly_3_desc}}

5. Fresh Wall Street Intelligence

Key Instructions (Wall Street Intel)

- **IB Updates:** Populate with as many updates as can be found, up to a maximum of 10.
- **Analyst's View:** Provide 3 distinct analyst perspectives on current market themes (1-2 sentences each).
- **Market vs Street:** Analyze the divergence between Wall Street recommendations (5.1) and market data. Calculate a "Reality Score" (1-5) for the disconnect and provide an actionable insight.

5.1 Major IB Updates

Bank	Ticker	Action	New PT	Upside %	Impact
{{ib_1_bank}}	{{ib_1_ticker}}	{{ib_1_action}}	{{ib_1_pt}}	{{ib_1_upside}}	{{ib_1_impact}}
{{ib_2_bank}}	{{ib_2_ticker}}	{{ib_2_action}}	{{ib_2_pt}}	{{ib_2_upside}}	{{ib_2_impact}}
{{ib_3_bank}}	{{ib_3_ticker}}	{{ib_3_action}}	{{ib_3_pt}}	{{ib_3_upside}}	{{ib_3_impact}}
{{ib_4_bank}}	{{ib_4_ticker}}	{{ib_4_action}}	{{ib_4_pt}}	{{ib_4_upside}}	{{ib_4_impact}}
{{ib_5_bank}}	{{ib_5_ticker}}	{{ib_5_action}}	{{ib_5_pt}}	{{ib_5_upside}}	{{ib_5_impact}}
{{ib_6_bank}}	{{ib_6_ticker}}	{{ib_6_action}}	{{ib_6_pt}}	{{ib_6_upside}}	{{ib_6_impact}}
{{ib_7_bank}}	{{ib_7_ticker}}	{{ib_7_action}}	{{ib_7_pt}}	{{ib_7_upside}}	{{ib_7_impact}}
{{ib_8_bank}}	{{ib_8_ticker}}	{{ib_8_action}}	{{ib_8_pt}}	{{ib_8_upside}}	{{ib_8_impact}}
{{ib_9_bank}}	{{ib_9_ticker}}	{{ib_9_action}}	{{ib_9_pt}}	{{ib_9_upside}}	{{ib_9_impact}}
{{ib_10_bank}}	{{ib_10_ticker}}	{{ib_10_action}}	{{ib_10_pt}}	{{ib_10_upside}}	{{ib_10_impact}}

5.2 Analyst's View

- **View #1:** {{analyst_view_1}}
- **View #2:** {{analyst_view_2}}
- **View #3:** {{analyst_view_3}}

5.3 100x Market vs Street

100x Reality Score: {{reality_score}}/5 ({{reality_label}})

Action: {{reality_action}}

Biggest Disconnect: {{market_street_disconnect}}

Market Says: {{market_verdict}}

6. Institutional Money Flows

Key Instructions (Institutional Flows)

- **Large Options Trades:** List up to 4 notable trades with a notional value of $50M or greater.
- **ETF Flows:** List up to 4 notable ETF flows, focusing on significant institutional moves greater than $100M.
- **Dark Pool & Politics:** Summarize any significant Dark Pool activity and political donation flows that could be market-moving.

6.1 Large Options Trades

- {{options_trade_1}}
- {{options_trade_2}}
- {{options_e_3}}
- {{options_trade_4}}

6.2 ETF Flows

- {{etf_flow_1}}
- {{etf_flow_2}}
- {{etf_flow_3}}
- {{etf_flow_4}}

6.3 Dark Pool & Political Donation Flows

- **Dark Pool Activity1:** {{dark_pool_summary1}}
- **Dark Pool Activity2:** {{dark_pool_summary2}}
- **Political Donation Flows:** {{political_donation_summary}}

Report Metadata

Key Instructions (Metadata)

- **Data Integrity Score:** Calculate as (successfully populated fields / total fields). Format: "93% (185/199)".
- **Tier4 Fallback Count:** Display total count and percentage. Format: "7 (3.5%)".
- **Validation:** The final report is only valid if Data Integrity is >= 90% and the Tier 4 fallback rate is <= 5%.

Data Integrity Score: {{data_integrity_score}}

Tier4 Fallback Count: {{tier4_fallback_count}}

Close Missing Count: {{close_missing_count}}

Close Missing Total: {{close_missing_total}}

Report Generated: {{report_generation_time}}
