Market Breadth Analysis Report

Universe: SP500
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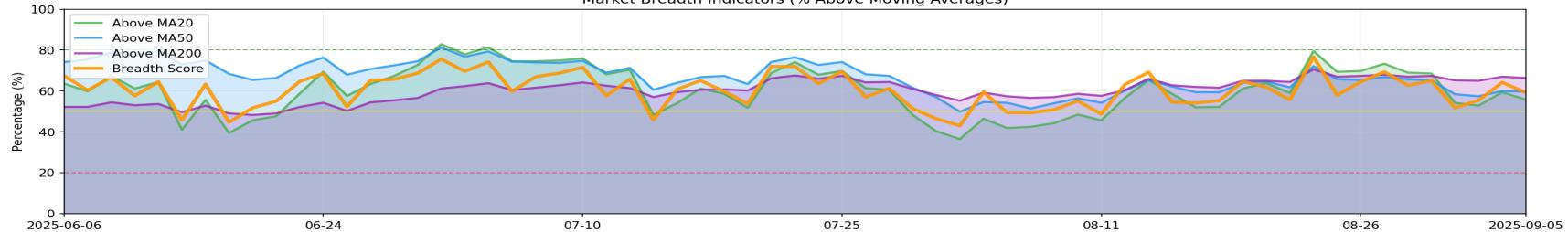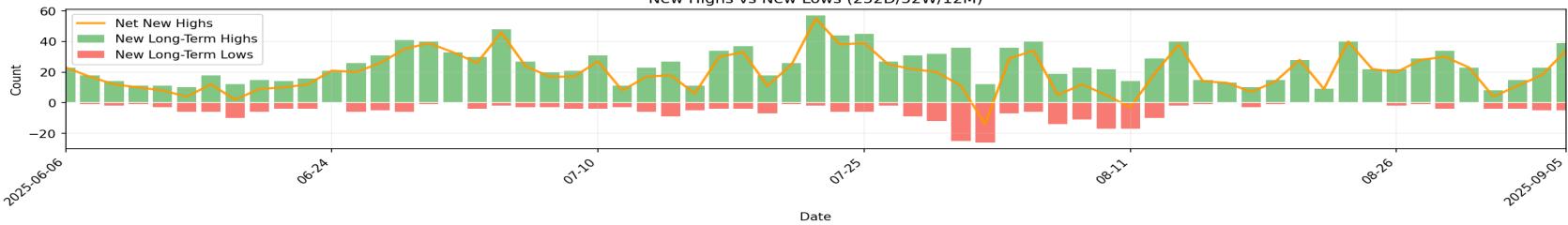
SP500 Market Breadth Analysis - Price Chart

Market Breadth Indicators (% Above Moving Averages)

New Highs vs New Lows (252D/52W/12M)

Latest 5 Trading Days Analysis

Current market breadth conditions with signal strength classifications.

Date	AD Ratio	MA Breadth %	Net Highs	Bull Sigs	Bear Sigs	Signal Strength	Threshold Class
2025-08-29	1.31	69/65/67	23	0	0	Neutral	Neutral
2025-09-02	0.30	54/58/65	4	0	1	Weak Signal (Bearish)	Neutral
2025-09-03	0.82	53/57/65	11	0	0	Neutral	Neutral
2025-09-04	2.76	59/60/67	18	2	0	Weak Signal (Bullish)	Advance/Decline Thrust (Bullish)
2025-09-05	1.23	56/60/66	34	0	0	Neutral	Neutral

Signal Strength Summary (Last 5 days):

• Neutral: 3 days
• Weak Signal (Bearish): 1 days
• Weak Signal (Bullish): 1 days

Market Breadth Thresholds

These thresholds define when bull or bear market breadth signals are triggered.

Threshold Name	Default Value	Signal Type	Condition & Effect
market_breadth_strong_ma_breadth_threshold	80	Breadth Thrust (Bullish)	Overall breadth score above this triggers a bullish thrust
market_breadth_weak_ma_breadth_threshold	20	Breadth Deterioration (Bearish)	Overall breadth score below this triggers bearish signal
market_breadth_daily_252day_new_highs_threshold	100	New Highs Expansion (Bullish)	Net 52-week new highs above threshold triggers bullish signal
market_breadth_strong_ad_ratio_threshold	2	Advance/Decline Thrust (Bullish)	Advance/Decline ratio above threshold triggers bullish thrust

Signal Strength Classification

Classification based on counts of bullish/bearish indicators and net scores.

Signal Strength	Criteria
Strong Bullish	≥ 3 bullish signals with net score ≥ 2
Moderate Bullish	≥ 2 bullish signals with net score ≥ 1
Weak Signal (Bullish)	Any bullish signals but low net score
Strong Bearish	≥ 3 bearish signals with net score ≤ -2

Moderate Bearish	≥ 2 bearish signals with net score ≤ -1
Weak Signal (Bearish)	Any bearish signals but low net score
Neutral	No significant signals