

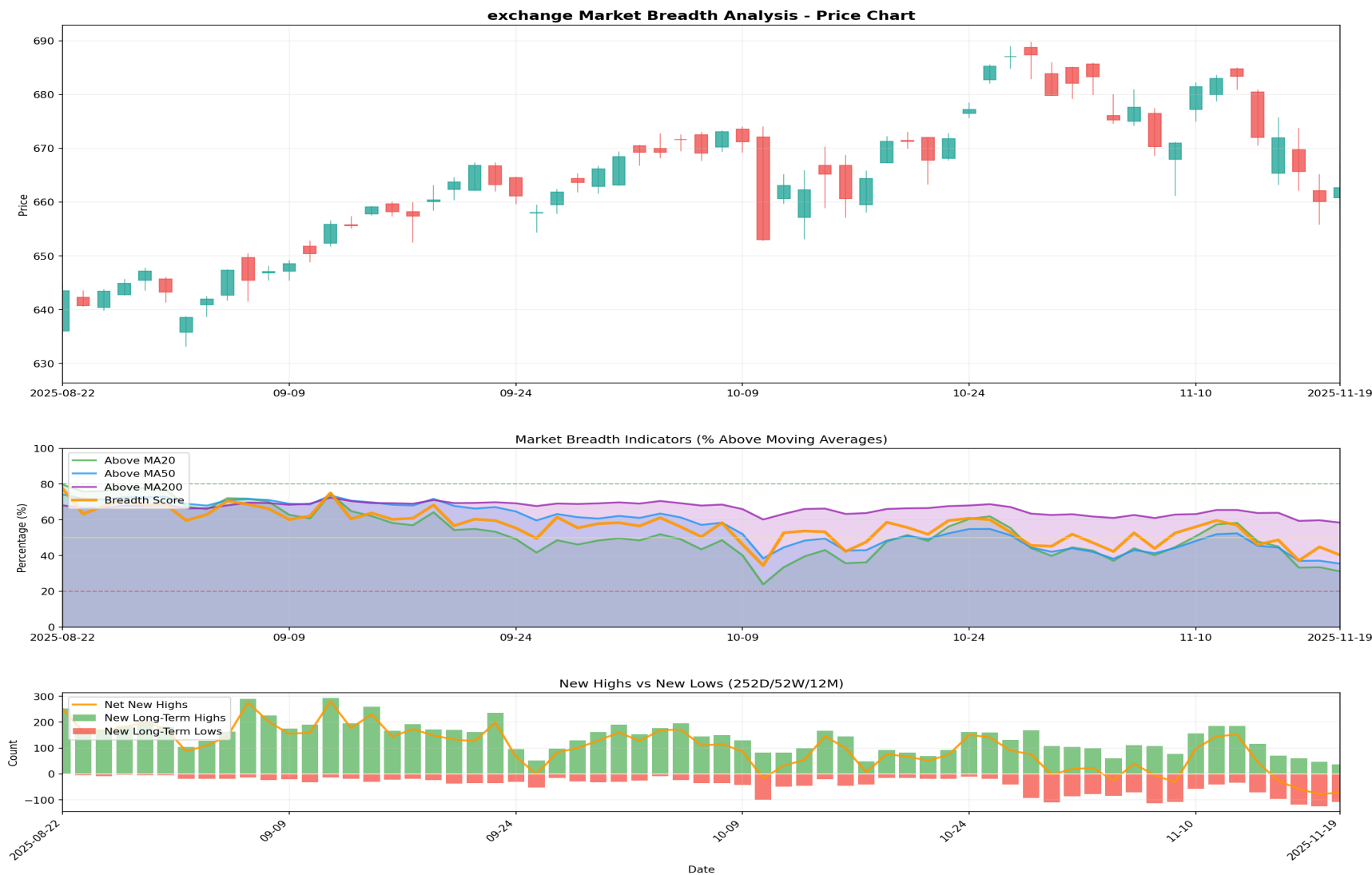
Market Breadth Analysis Report

Universe: exchange

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Data Source: market_breadth_exchange_NYSE_2_daily_20251119.csv

Market Breadth Analysis - exchange [FORCED FILE: 20251119]



Latest 5 Trading Days Analysis

Current market breadth conditions with signal strength classifications.

Date	AD Ratio	MA Breadth %	Net Highs	Bull Signals	Bear Signals	Signal Strength	Threshold Class
2025-11-13	0.29	48/45/64	45	3	2	Weak Signal (Bearish)	New Highs Expansion (Bullish)
2025-11-14	0.72	45/44/64	-27	3	1	Neutral	Neutral
2025-11-17	0.19	33/37/59	-58	3	2	Weak Signal (Bearish)	Neutral
2025-11-18	1.22	33/37/60	-78	2	1	Neutral	Neutral
2025-11-19	0.63	31/35/58	-72	2	1	Neutral	Neutral

Signal Strength Summary (Last 5 days):

- Neutral: 3 days
- Weak Signal (Bearish): 2 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