

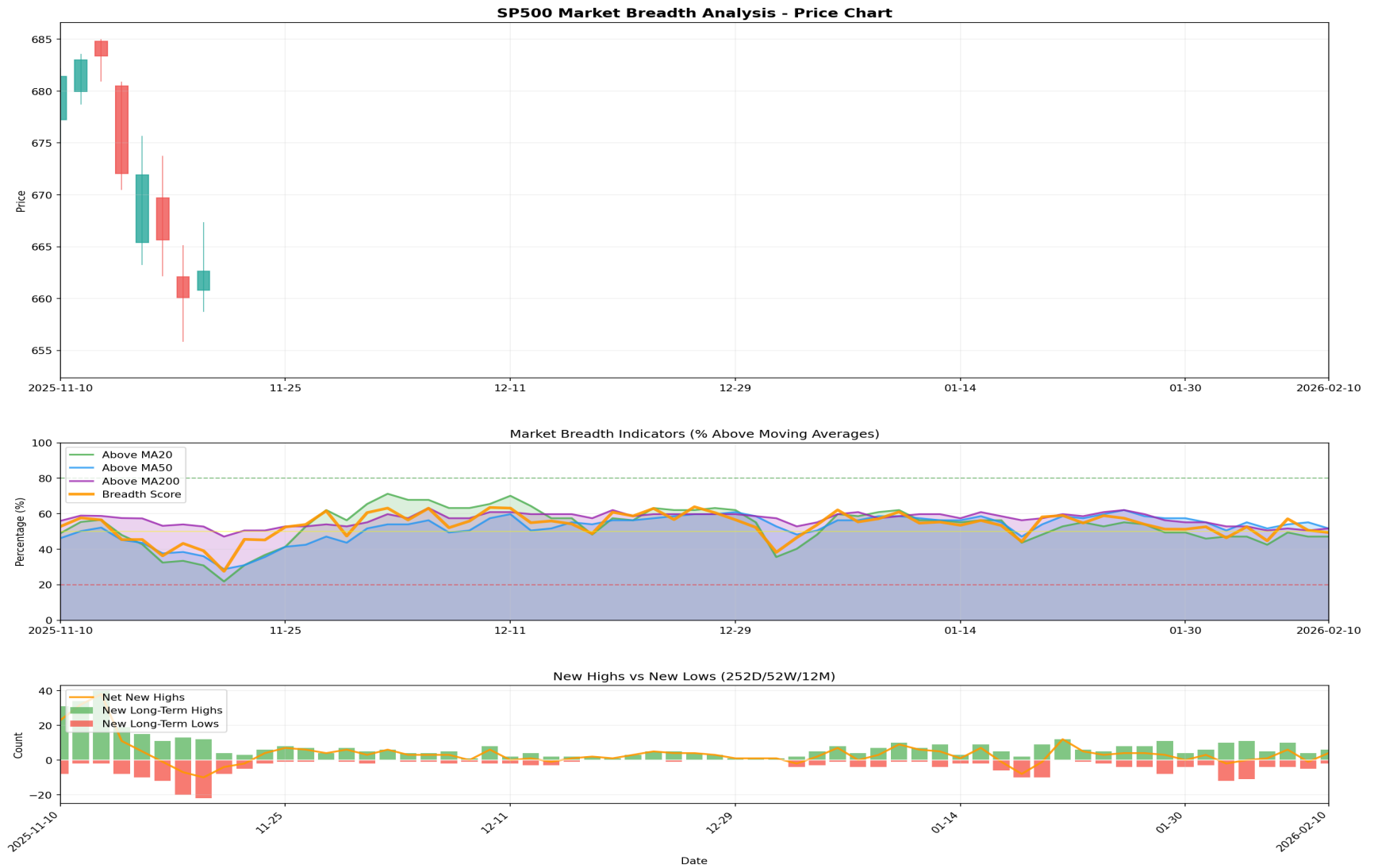
# Market Breadth Analysis Report

**Universe:** SP500

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**Data Source:** market\_breadth\_SP500\_2\_daily\_20260210.csv

## Market Breadth Analysis - SP500



## 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
2026-02-04	1.35	47/55/53	0	0	0	Neutral	Neutral
2026-02-05	0.47	43/52/51	1	0	0	Weak Signal (Bearish)	Neutral
2026-02-06	3.83	49/54/52	6	2	0	Weak Signal (Bullish)	Advance/Decline Thrust (Bullish)
2026-02-09	1.05	47/55/51	-1	0	0	Neutral	Neutral
2026-02-10	0.89	47/52/52	4	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	$\geq 2$ bearish signals with net score $\leq -1$
Weak Signal (Bearish)	Any bearish signals but low net score
Neutral	No significant signals