

S&P 500 Momentum Model

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Equity Momentum Model

5-Day Moving Average Daily Score 3.8/10 (Negative Momentum)

Category	...50-day moving average?	...200-day moving average?	Score by category (where Y = 1)
Price: Is the S&P 500 above its...	N	N	0
Earnings: Are next four quarter S&P 500 earnings above their...	Y	Y	2
Risk Appetite: Is the ratio of S&P 500 high beta to low volatility stocks above its...	N	Y	1
Financial Conditions: Are financial conditions above (i.e. more accommodative) their...	N	N	0
Credit: Are high yield bonds (total return basis) above their...	N	Y	1
Daily Score			4

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Full Line-Up of Publications

Macro Products

Early Morning with Dave



Provides a synopsis of the Key market-moving events and data that were released overnight and includes Dave's thoughts on how the day ahead will evolve from an investment perspective.

Thematic Analysis



As a part of our flagship "Breakfast with Dave" publication get access to Dave and his team's research on key thematic topics that are on top of everyone's minds.

Data Commentary



As a part of our flagship "Breakfast with Dave" publication get insight from Dave and his team on key macroeconomic data in the U.S., Canada and other notable regions with research that goes beyond the headlines.

The Rosie Model Portfolio



The Rosie Macro fund tracks our highest conviction calls and is dedicated to the conservative investor, who is mindful of capital preservation as well as the preservation of cash flows.

Big Picture Investment Themes



As a part of our flagship "Breakfast with Dave" publication stay on top of the key Cyclical and Structural investment themes that are shaping the economy.

Investor Chartroom



Those who have seen Dave's slide presentations in person know that his material is unique and informative. The charts are forward-looking and each one has an actionable investment theme.

Special Reports



Dave and his team of economists and strategists publish in-depth reports that tackle important secular themes which will shape the future of investing.

Market Strategy Products

Strategizer



A monthly model-driven report, Strategizer is an effective risk-management tool, providing scorecards and expected future returns for global stock markets, equity sectors, bonds, commodities, and currencies.

The Industry Ledger



A concise summary of key factors for sector and industry allocation, translating broad market data into actionable metrics. Ranks expected returns across industries and combines them with risk measures, guiding portfolio recommendations.

Market Insights



Weekly Fundamental and Tactical recommendations at the sector and industry level for equities.

Technical Analysis



This weekly publication consists of charts and analysis across various equity markets, sectors, fixed income, commodities, and currencies.

Video Content

Video Content



From Dave and his research team keeping you up-to-date on our latest thoughts.

Webcast with Dave



David is joined by industry and market thought-leaders, to share their views on the investment landscape and the economic outlook.

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