



Active US ETFs 10x10 Performance Analysis as of September 18, 2023

As of: Sep/18 15:04 PT

Version 6.4.0-X 3/17/2022 - 510-Days

A	B	C	D	E	F	G	H	I	J	K	L	M	N
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v. 6.4.02

Secondary Sort

Primary Sort

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		Last Price	Today's Change	Daily Liquidity	Annualized 3-month Volatility	Technical Factor Calculations				10x10 Status	Age of Signal Trading Days	Price Performance				
		9/18/23		(\$ mil)	(Pct.)	Factor A	A ₁ Velocity	A ₁ V-Status	A ₂ Accel	Factor B		3 Months	6 Months	12 Months		
						> 0.50	> 0.0	> 0.0	> 0.0	> 0.0						
26	USO	Crude Oil	81.55	0.32%	337	21%	0.67	0.42	13	0.284	0.362	Long	53	26.7%	39.0%	16.9%
20	DBC	DB Commodity	25.52	-0.04%	105	12%	0.64	0.35	10	0.482	0.168	Long	10	8.7%	12.5%	2.2%
8	XLE	SPDR Energy	92.25	0.26%	2,166	22%	0.63	0.05	11	0.039	0.175	Long	55	14.1%	19.9%	15.1%
31	UUP	US Dollar Index Long	29.37	-0.17%	112	6%	0.61	0.24	10	0.265	0.080	Long	36	4.3%	4.1%	-0.1%
15	XLX	SPDR Cons Discretionary	169.62	-1.26%	765	18%	0.61	-0.07	Out	-0.039	0.079	Long	12	1.9%	20.0%	6.5%
28	XOP	O&G Exploration	149.45	-0.49%	794	22%	0.60	-0.37	Out	-0.363	0.110	Long	57	17.0%	27.0%	6.0%
35	TBF	Short LT Treasury Bonds -1B	24.04	-0.37%	31	15%	0.57	-0.14	Out	0.066	0.093	Long	39	9.3%	13.3%	13.4%
34	RWM	Short Russell 2000 -1B	23.77	0.72%	55	15%	0.57	0.20	8	0.194	0.110	Long	27	2.5%	-5.6%	-1.4%
32	SH	Short S&P 500 -1B	14.05	-0.21%	6,088	10%	0.54	-0.01	Out	-0.131	0.015	Long	2	-0.6%	-11.2%	-11.6%
7	EWJ	Japan	62.81	-0.29%	241	15%	0.54	0.02	10	0.121	0.111	Long	10	-0.5%	12.7%	21.6%
14	XLU	SPDR Utilities	64.37	-0.88%	800	15%	0.51	0.35	7	0.344	0.055	Long	3	-4.4%	-3.9%	-13.9%
9	XLF	SPDR Finance	34.77	-0.17%	1,407	15%	0.51	0.15	5	0.225	0.049	Long	5	3.5%	12.2%	4.2%
25	GBTC	GS Bitcoin Trust	19.23	-0.16%	48	66%	0.49	0.04	7	0.119	0.108	Long	7	27.2%	24.6%	58.9%
3	QQQ	Nasdaq 100 (NDX)	370.93	0.03%	17,674	16%	0.48	0.18	12	0.128	0.019	Long	12	0.8%	21.5%	27.4%
23	GDX	Gold Miners	29.81	0.30%	577	28%	0.47	0.13	2	0.067	0.070	Long	2	-5.0%	-2.5%	25.6%
24	GDXJ	Junior Miners	35.84	0.14%	246	31%	0.45	0.10	1	0.073	0.029	Long	1	-3.6%	-2.4%	22.2%
1	DIA	Dow Jones 30	346.15	0.00%	1,225	11%	0.55	0.01	7	0.058	-0.006	Out		0.9%	8.7%	11.5%
11	XLK	SPDR Technology	169.48	0.34%	868	17%	0.53	0.18	13	-0.015	-0.037	Out		-2.1%	18.1%	30.9%
33	PSQ	Short Nasdaq 100 -1B	10.66	-0.09%	3,681	16%	0.53	-0.23	Out	-0.122	-0.004	Out		-0.8%	-17.4%	-22.3%
2	SPY	S&P 500	443.86	0.11%	34,551	12%	0.52	0.00	Out	-0.015	-0.002	Out	11	1.0%	13.8%	13.8%
19	SMH	Semiconductors	147.52	0.48%	854	26%	0.50	0.08	12	-0.044	-0.105	Out		-3.8%	17.9%	45.3%
12	XLV	SPDR Healthcare	131.45	-0.56%	1,031	10%	0.48	0.07	7	0.026	-0.042	Out		-0.6%	4.4%	2.8%
27	UNG	Natural Gas	6.94	1.91%	187	47%	0.48	-0.17	Out	-0.094	-0.036	Out		-3.5%	-11.0%	-75.8%
16	XLP	SPDR Cons Staples	71.54	-0.71%	810	10%	0.47	0.01	3	0.109	-0.064	Out		-4.2%	-0.8%	0.5%
18	XBI	SPDR Biotech	75.95	-1.50%	976	19%	0.47	0.04	15	-0.173	-0.137	Out		-13.4%	-0.7%	-11.9%
21	PHYS	Sprott Phys. Gold	15.06	0.60%	24	10%	0.47	0.11	14	-0.162	-0.005	Out		-1.0%	-1.7%	16.5%
29	TLT	LT US Treasury Bonds	93.51	0.59%	1,804	15%	0.45	0.04	13	-0.042	-0.088	Out		-8.9%	-12.5%	-13.4%
10	XLI	SPDR Industrials	104.69	-0.30%	867	14%	0.45	-0.29	Out	-0.296	-0.096	Out		-0.7%	8.3%	14.9%
13	XLB	SPDR Basic Materials	80.98	-0.89%	376	14%	0.44	-0.13	Out	-0.086	-0.032	Out		-0.9%	7.2%	9.3%
5	EEM	Emerging Markets	39.08	-0.13%	1,525	15%	0.44	-0.21	Out	-0.097	-0.027	Out		-4.4%	3.9%	2.5%
17	XLRE	SPDR Real Estate	36.18	-1.66%	158	14%	0.44	-0.18	Out	-0.214	-0.044	Out		-4.0%	-0.1%	-10.3%
22	PSLV	Sprott Phys. Silver	7.89	1.28%	23	25%	0.42	-0.47	Out	-0.767	-0.152	Out		-3.9%	2.2%	19.0%
4	IWM	Russell 2000	182.53	-0.59%	5,055	18%	0.42	-0.25	Out	-0.225	-0.094	Out		-1.8%	6.6%	0.5%
30	IEF	7-10 Year US Treasury	93.18	0.10%	805	8%	0.42	0.04	4	0.166	-0.039	Out		-3.8%	-6.1%	-5.5%
6	EFA	EAFE	71.13	-0.35%	1,544	13%	0.38	-0.36	Out	-0.256	-0.004	Out		-3.1%	5.9%	17.0%

Advancing Issues

Today

15

42.9%

Qualifying Totals
Averages:

F-A Value

8

0.507

Velocity

21

-0.002

21

8.762

Accel

17

-0.011

F-B Value

16

0.018

Total

16

45.7%

342

21.38

Average

1.2%

Average

6.5%

Average

6.8%

A	25%	9%
B	25%	9%