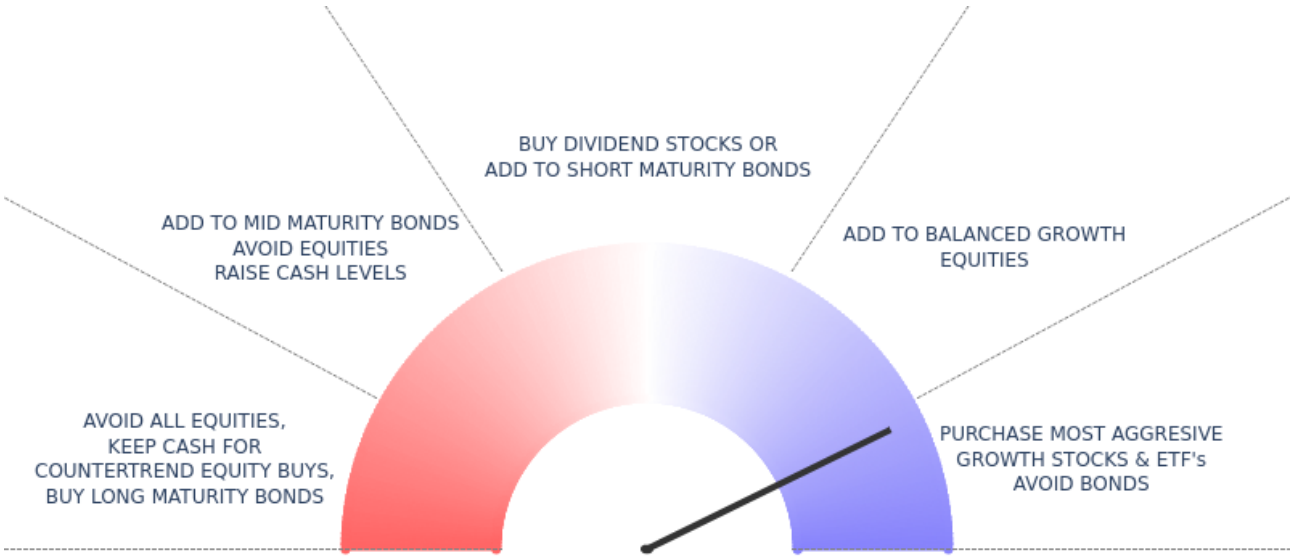

Model Score: 71.0

Daily Change: -2.0

Stance: Risk-On

Last Investment: SPY, 410.93, 2023-04-14

Updated:2023-09-07 18:15

September 07, 2023

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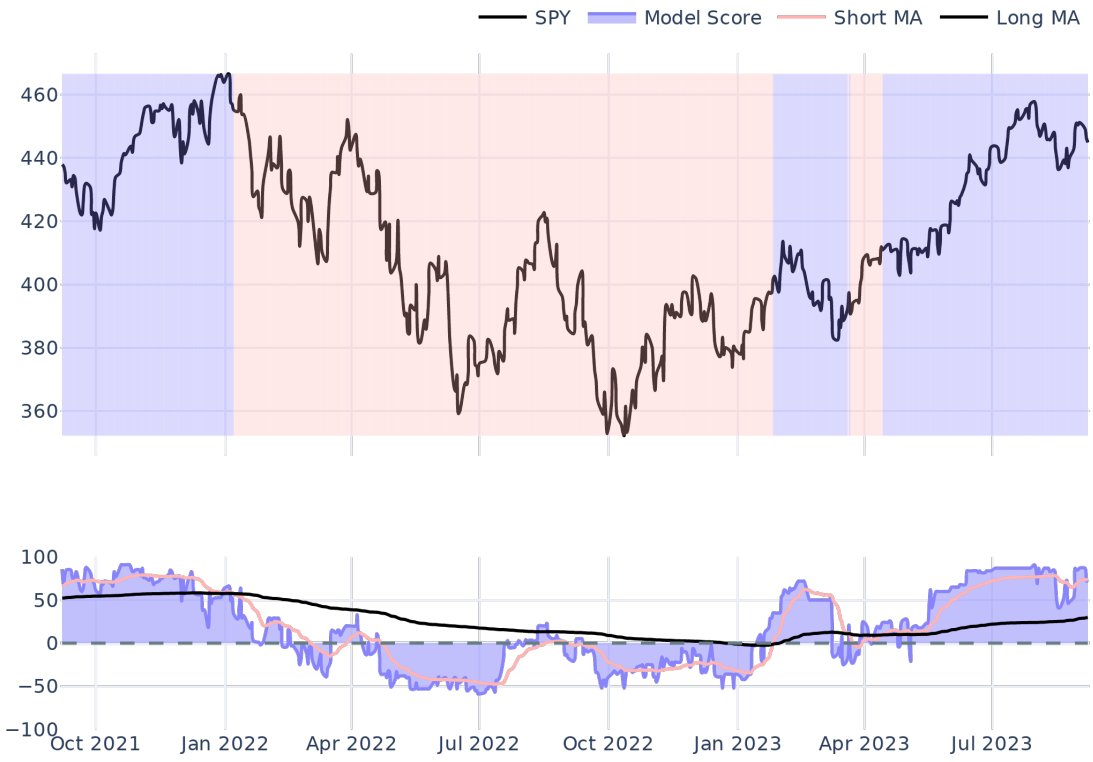
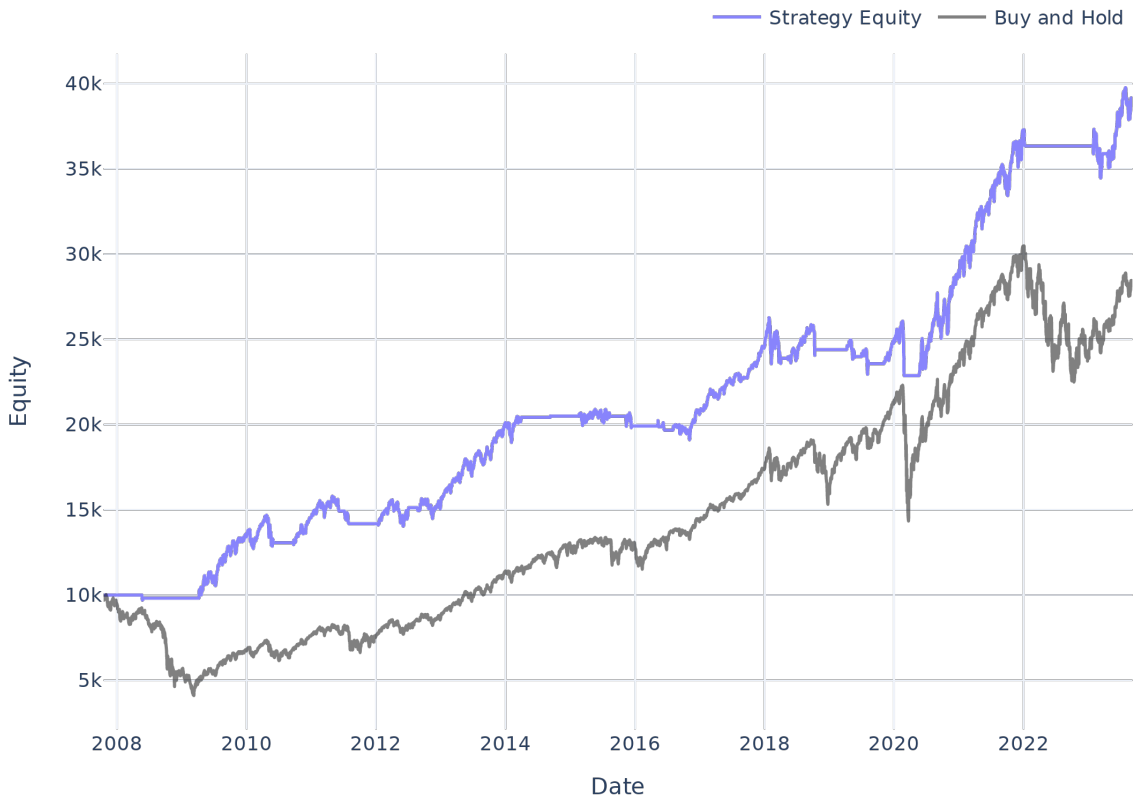
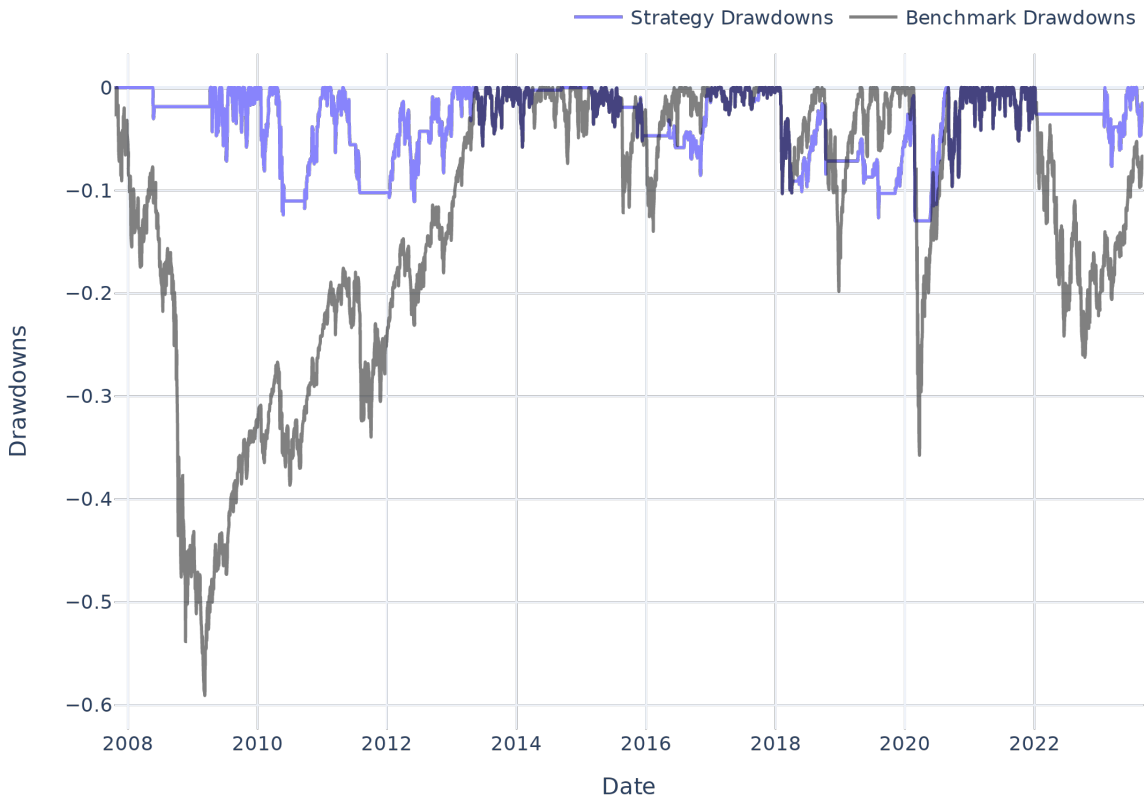
Model Plot



Model Equity Curve



Model Drawdowns

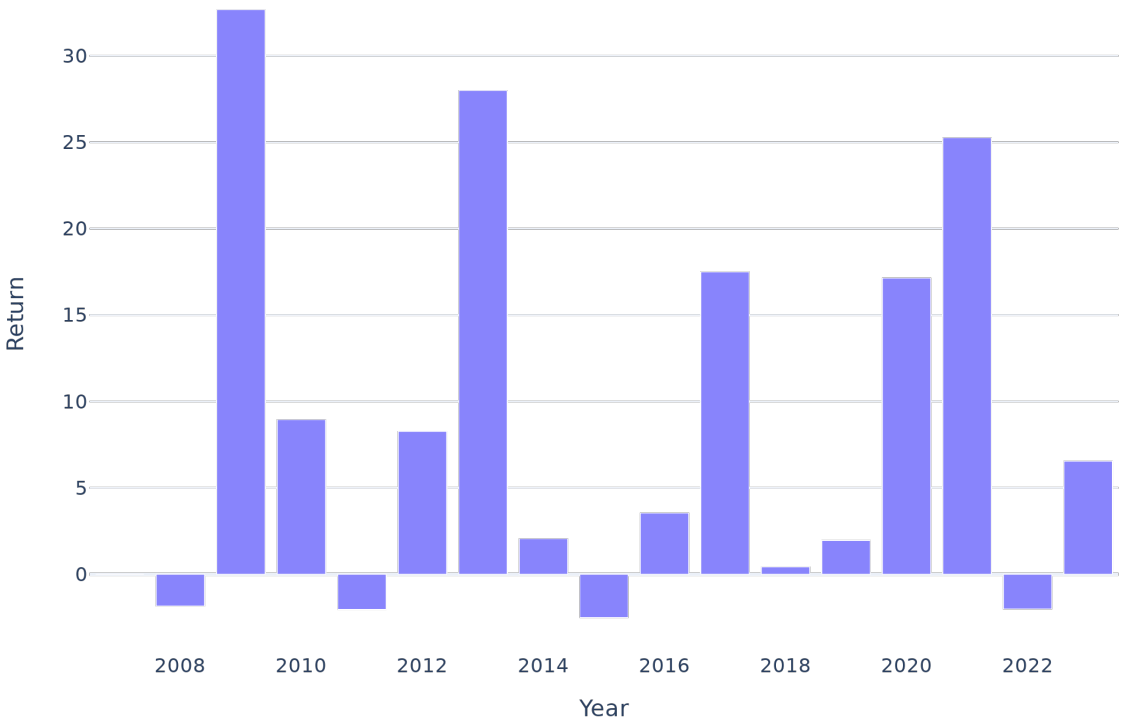


Model Monthly Returns

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
	0.2	-2.55	1.32	0.48	0.46	6.28	3.22	-1.64	-1.23			
2022	-2.01	0	0	0	0	0	0	0	0	0	0	0
	-1.02	2.74	4.44	5.16	0.65	2.22	2.41	2.93	-4.77	6.78	-0.81	4.52
2020	-0.04	-7.83	0	0	3.15	1.76	5.72	6.75	-3.81	-2.52	10.33	3.64
	0	0	0	2.31	-3.9	0	0.34	-1.97	0	0	2.32	2.86
2018	5.48	-3.7	-2.78	-0.91	-0.4	0.57	3.64	3.14	0.59	-5.21	0	0
	1.77	3.85	0.13	0.99	1.4	0.64	2.03	-0.9	1.05	2.33	3.01	1.2
2016	0	0	0	0	-0.19	-1	0	0.85	0.01	-1.75	3.62	2.01
	0	0.25	-1.59	0.98	1.28	-2.03	2.19	-0.84	0	0	0.06	-2.81
2014	-3.59	4.45	0.83	0	0	0	0	0	0.38	0	0	0
	4.99	1.27	3.73	1.9	2.33	-1.35	5.04	-3.05	3.12	4.53	2.92	2.56
2012	1.39	4.25	3.17	-0.67	-6.19	3.97	0.96	-0.73	2.5	-1.84	0.56	0.9
	2.3	3.41	0.01	2.86	-1.13	-4.5	-4.56	-0.43	0	0	0	0
2010	-3.7	3.07	5.91	1.54	-7.02	-1.7	0	0	0.62	3.75	0	6.47
	0	0	0	6.83	5.68	-0.07	7.2	3.63	3.48	-1.94	5.98	1.89
2008	0	0	0	0	-1.84	0	0	0	0	0	0	0
										0	0	0

Month

Model Yearly Returns



This report is for informational purposes only and should not be considered as investment advice. RiskDials is not liable for any decisions or actions based on the information provided in this report.

Appendix

Risk Dial

The Risk Dial is a model used to quantify US equity market risk levels by measuring a variety of asset spreads, prices, and volatility relationships. The dial uses these measurements to come up with the score of the Riskdials Model, the day over day change of the score and the Risk Stance, either Risk-On or Risk-Off. The score ranges from 100 (the maximum bullish reading) to -100 (the maximum bearish reading).

Model Plot

This chart displays the SPY ETF price and model score over time. Model Risk-Off periods are shaded in red. Model Risk-On periods are shaded in green. The Model switches between Risk-Off and Risk-On periods when the short MA crosses the long MA.

Model Equity Curve

The equity curve compares the model performance to that of SPY buy and hold with a $10k initial investment

Model Drawdowns

The drawdown chart compares the Model drawdowns to SPY buy and hold drawdowns.

Monthly Returns

This chart shows the model monthly returns. Risk-Off periods display 0% returns.

Yearly Returns

This chart shows the model yearly returns.

Backtest Assumptions: Model Execution

The backtest assumes that the investor executes transactions on the * second * close after a signal is generated. This is because the signals are generated after market close each day. In other words, a full trading day occurs between signal generation and backtest trade execution.