

Financial Analysis Report

Ticker: ^GSPC

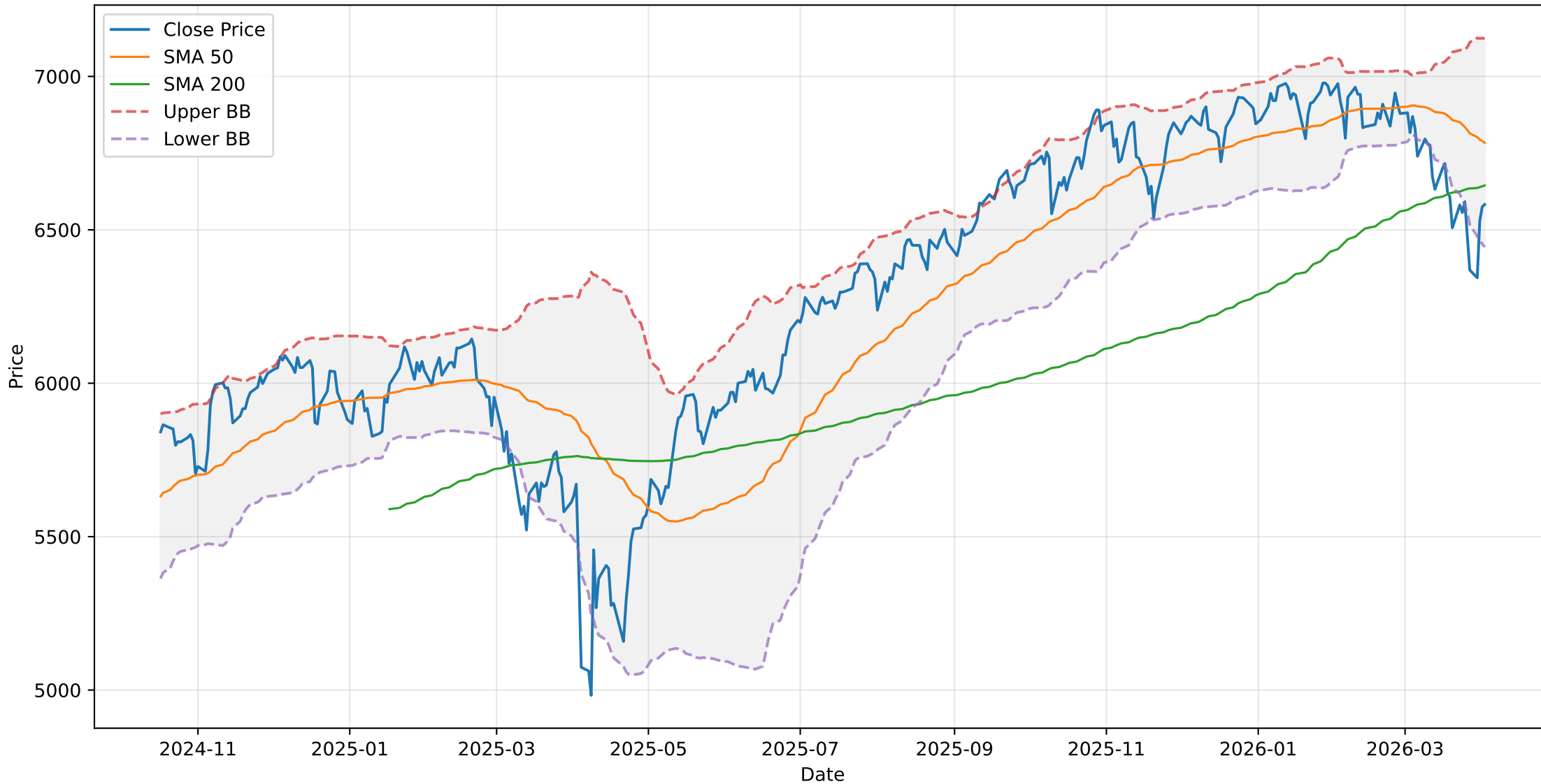
Analysis window: last 365 trading days

Indicators: SMA · BB · MACD · RSI · Fibonacci · Monte Carlo · ATR · OBV · Stochastic · ADX

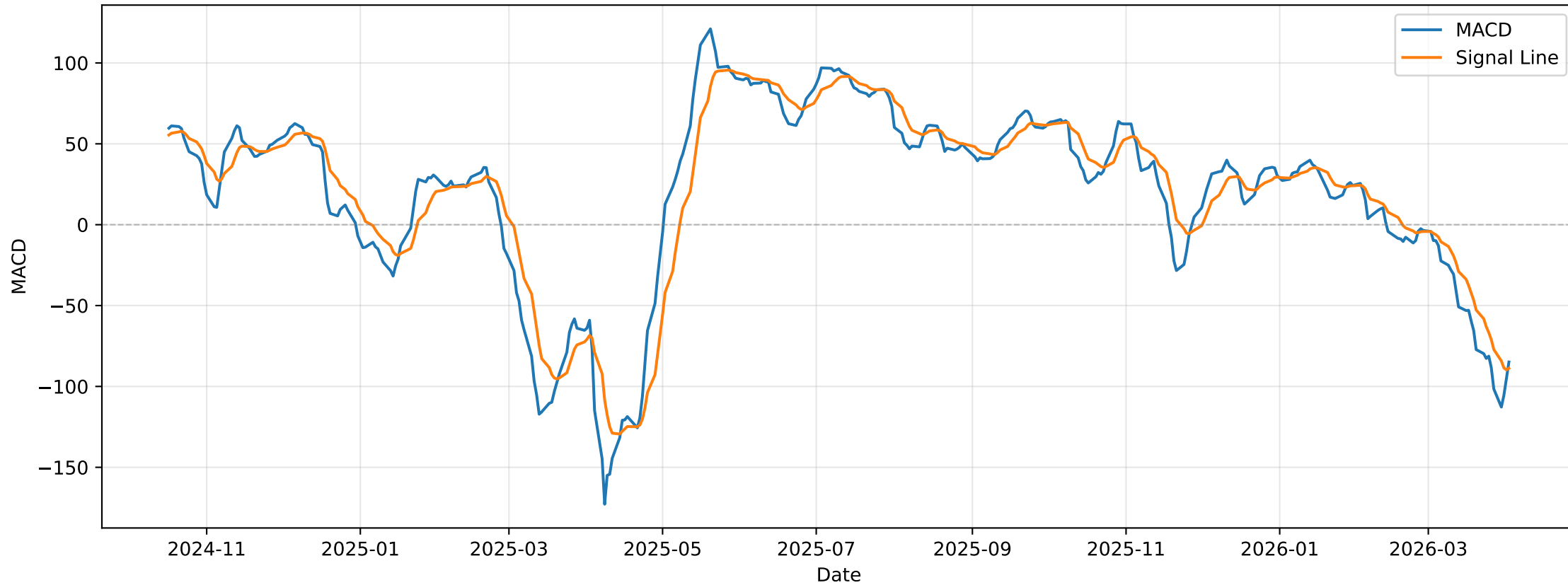
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@lbarqueira.bsky.social — Generated with Python and matplotlib

^GSPC: Price & Bollinger Bands (last 365 days)



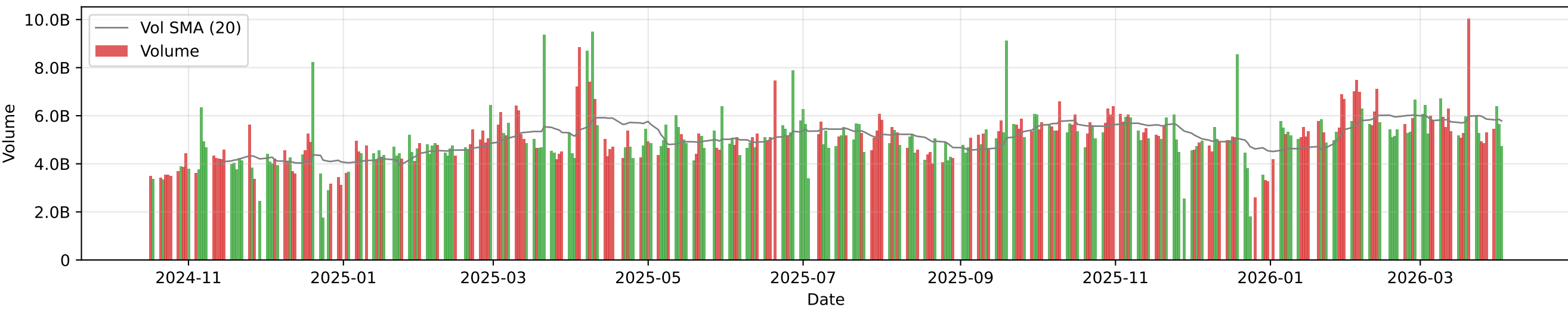
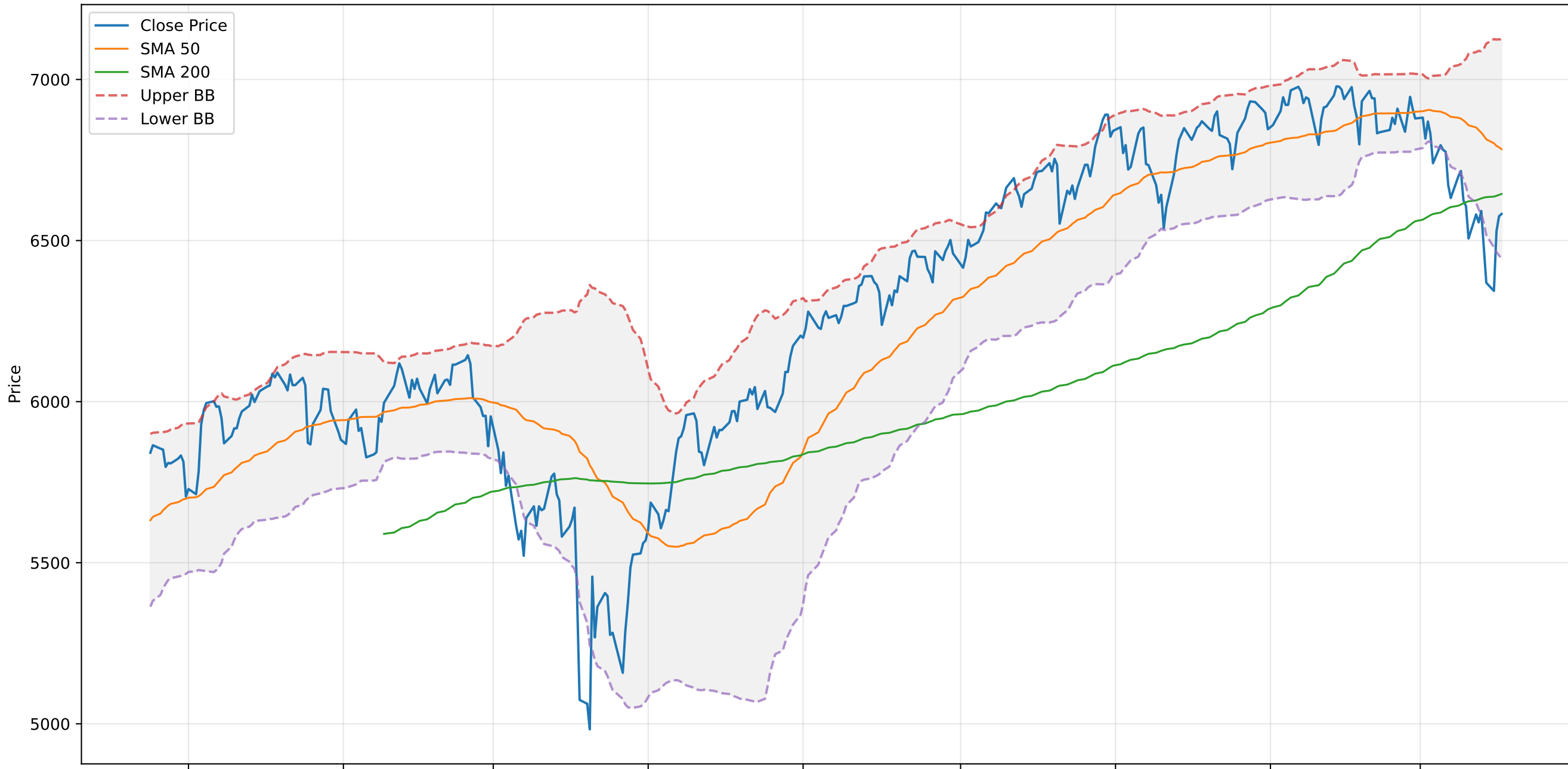
^GSPC: MACD (last 365 days)



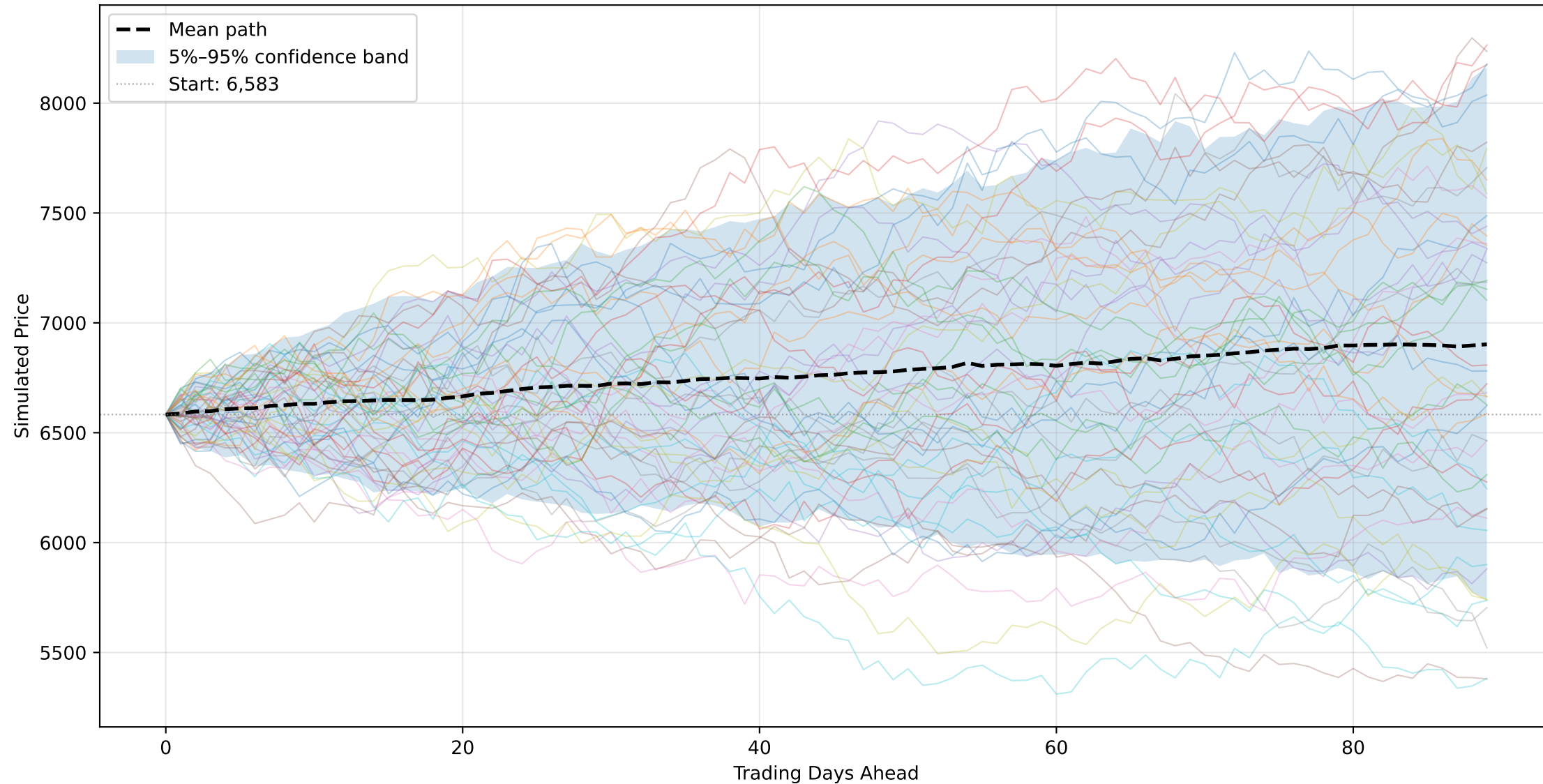
^GSPC: RSI (21) (last 365 days)



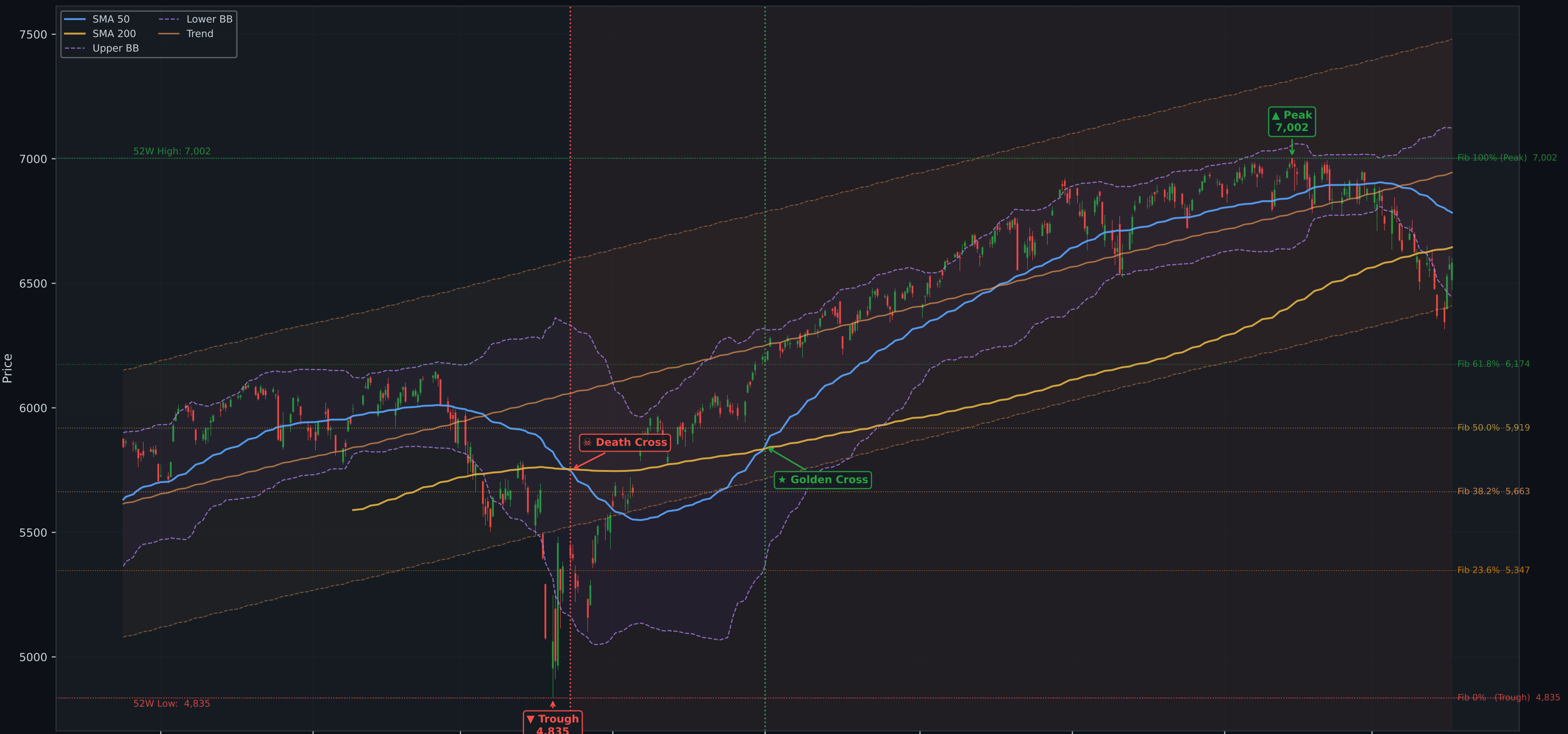
^GSPC: Price & Volume (last 365 days)



^GSPC: Monte Carlo Simulation (200 paths · 90 trading days forward)



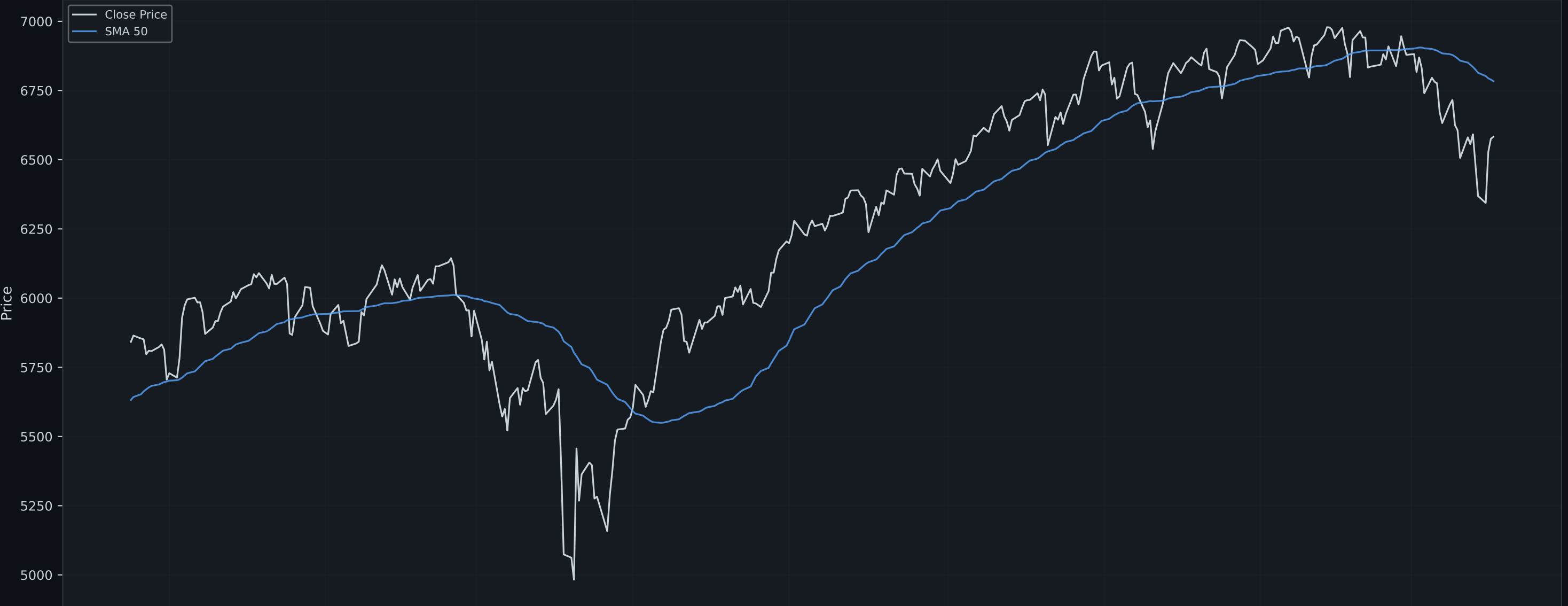
^GSPC: Candlestick Analysis (365 Days · Daily candles) | Peak→Trough: -31.0%



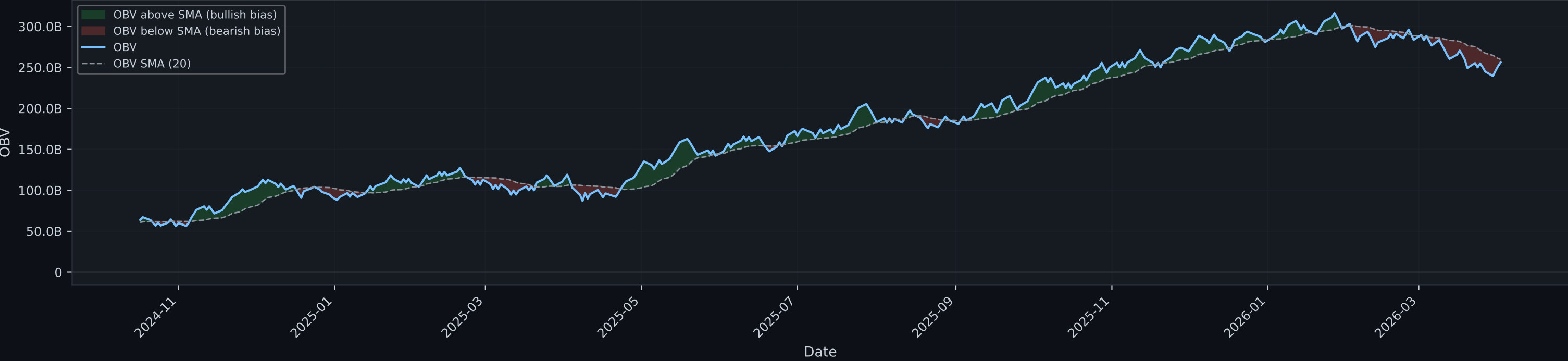
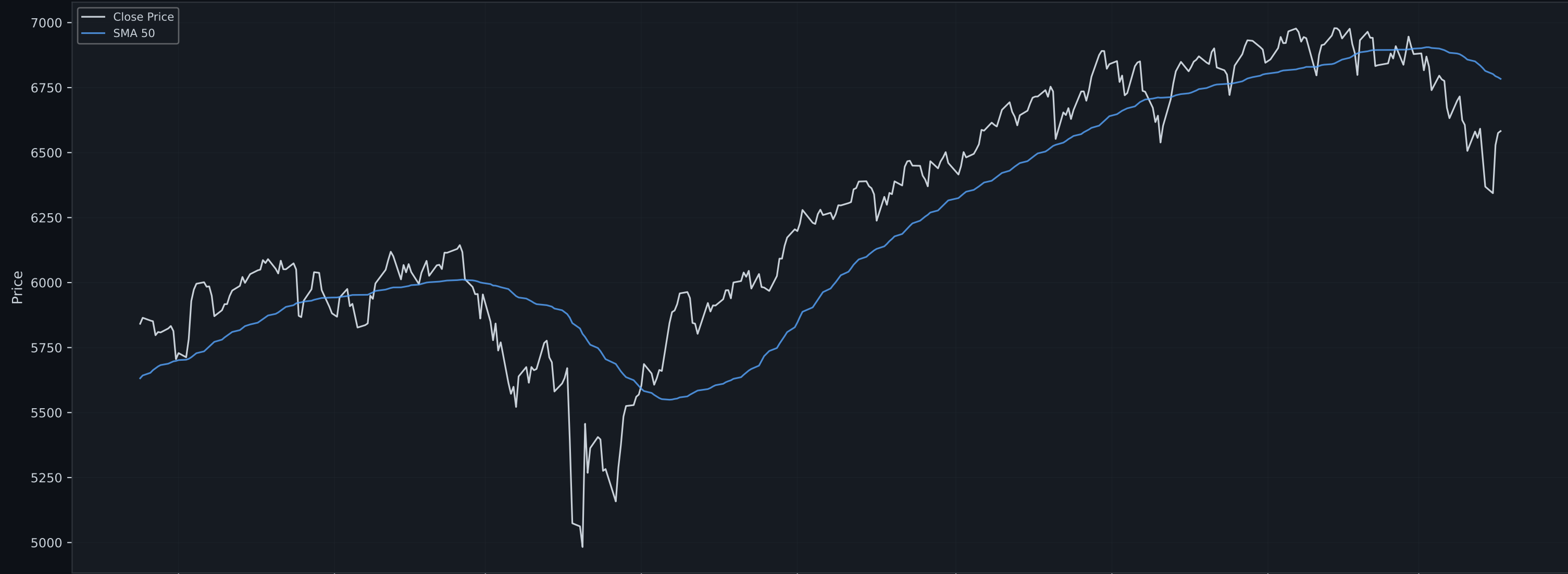
Technical Signal Summary: ^GSPC (last 365 days)

Indicator	Signal / Value
Current Price	6,582.69
SMA 20	6,607.84
SMA 50 Trend	Bearish ▼
SMA 200 Trend	Bearish ▼
Death Cross Status	☠️ Death Cross active (gap 2.59%)
RSI 14	Neutral (46.2)
RSI 21 (smooth)	Neutral (44.9)
MACD Signal	Bullish Cross (-84.9)
Bollinger Position	Within Bands (45% from low)
Bollinger Width (Vol)	7.63% (Elevated)
Drawdown from 1Y Peak	-5.99%

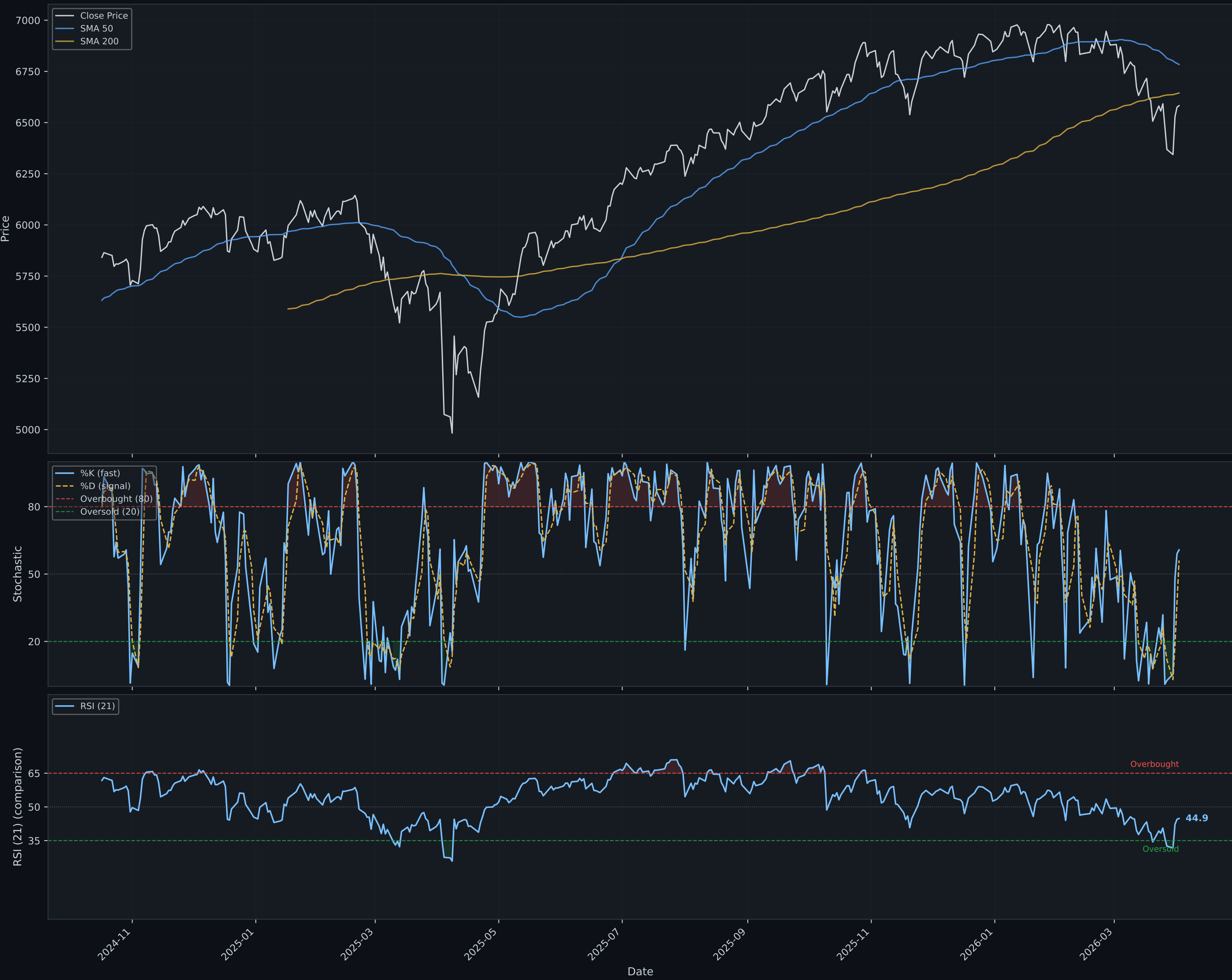
^GSPC: ATR — Volatility Analysis (last 365 days)



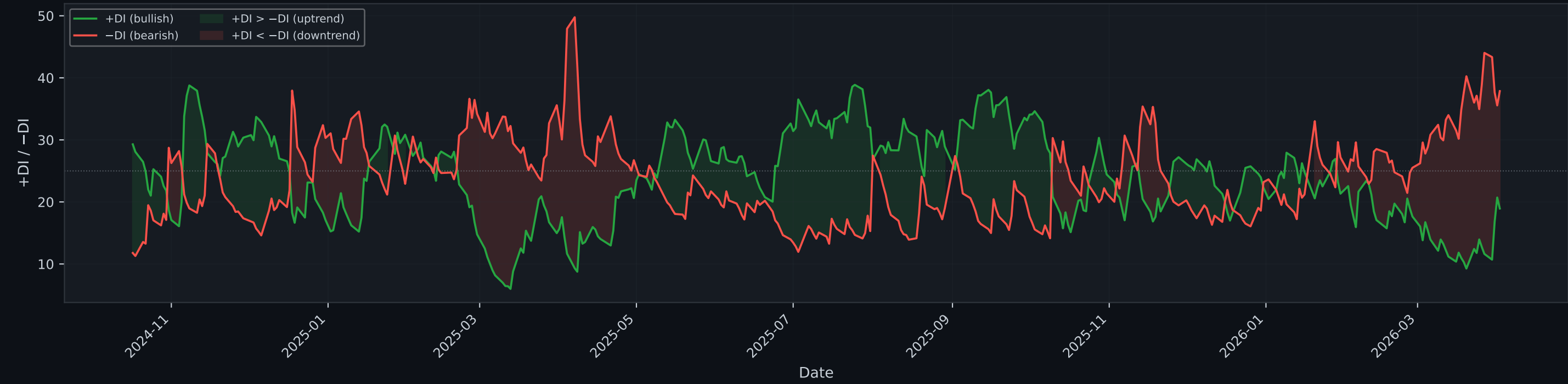
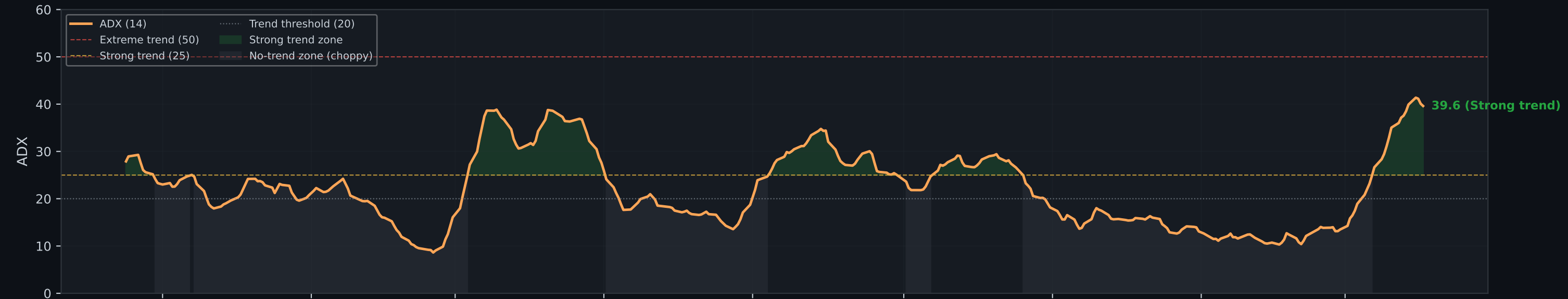
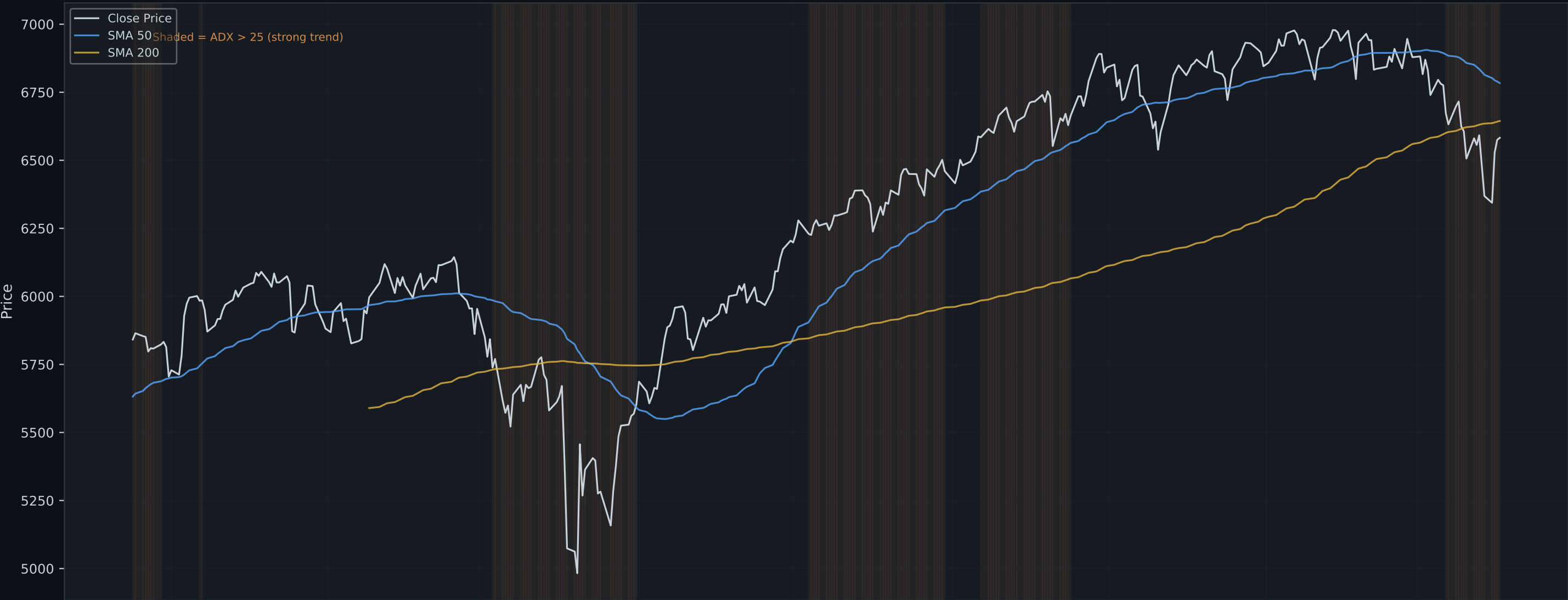
^GSPC: OBV — Volume Accumulation / Distribution (last 365 days)



^GSPC: Stochastic Oscillator vs RSI (last 365 days)



^GSPC: ADX — Trend Strength Analysis (last 365 days)



Bearish

1. Trend Analysis (SMA · Death Cross)

Price (6,582.69) is 3.0% BELOW SMA 50 (6,783.63). The medium-term trend is bearish — SMA 50 is overhead resistance.

Price is 0.9% below SMA 200 (6,644.60) — long-term bear market structure. Price is below the institutional benchmark.

☠️ Death Cross active: SMA 20 is 2.59% below SMA 50. Short-term momentum has turned negative vs the medium-term trend. The gap is widening — the bearish signal is strengthening.

Elevated

2. Volatility (Bollinger Bands · ATR)

Bollinger Band width is 7.63% of price — significantly elevated. High-volatility environment: large daily swings are normal right now. Breakout moves are likely to be sharp and fast.

Price is within the Bollinger Bands (45% from lower band), in the lower half of the envelope. No extreme reading.

ATR(14) = 105.95 (1.61% of price) — average daily range. This is 39% above the 365-day window average, indicating rising volatility. Useful for stop-loss: place stops $\sim 1.5\text{--}2\times$ ATR from entry.

3. Momentum (RSI · Stochastic · MACD)

Bullish

RSI 21 = 44.9 — neutral-to-bearish (below 50). Sellers have slight control. No strong acceleration downward.

Stochastic %K = 60.8 — mid-range, neither extreme. %K is above %D (bullish lean).

MACD (-84.88) is above Signal (-88.80) — bullish crossover. Both are below zero (overall trend is negative).

Gap between MACD and Signal: 3.92 and narrowing — momentum may be fading.

Distribution

4. Volume & Flow (OBV)

OBV (256,203,970,000) is below its 20-day SMA (259,737,848,000). More volume has been on down days than up days recently. This is consistent with distribution (smart money exiting).

Over the full 365-day window, OBV has been rising (+301.6%), reflecting net accumulation over the period as a whole. However, OBV has recently fallen below its 20-day SMA, indicating that volume flow has reversed in the SHORT TERM. This pattern is typical of a market transitioning from accumulation to distribution — the long-term trend was positive, but recent sessions show sellers gaining control.

Strong downtrend

5. Trend Strength (ADX · +DI / −DI)

ADX = strong ($39.6 > 25$) — well-established, tradeable trend. Trend is fading over the last 3 sessions.

Momentum indicators (RSI, MACD) are reliable here.

−DI (37.9) > +DI (18.9) — downward directional pressure dominant. Gap = 18.9 pts. Wide gap confirms a strong downtrend.

6. Drawdown & Price Position

Correction

Price has pulled back 6.0% from the 1-year high (7,002.28). Moderate pullback — watch whether the 38.2%–50%

Fibonacci zone holds.

Within the 365-day window: peak 7,002 → trough 4,835 = 31.0% drawdown.

7. Overall Verdict

BEARISH

Signal confidence: Low (28%)

The weight of evidence across all indicators is broadly negative. Trend, momentum, and/or volume signals point to continued downside risk. Rallies towards resistance may represent selling opportunities. Capital preservation should be the primary focus.

How this verdict was calculated — Adaptive Weighted Scoring

	▼ Trend	▼ Volatility	▲ Momentum	▼ Volume	● ADX	● Drawdown
Section						
Trend (SMA · Death Cross)						
			30%	-1.00	-0.300	Bearish
Momentum (RSI · Stoch · MACD)			25%	+0.25	+0.062	Bullish
Trend Strength (ADX · DI)			20%	+0.00	+0.000	Strong downtrend
Volume & Flow (OBV)			15%	-0.25	-0.037	Distribution
Drawdown & Position			8%	+0.00	+0.000	Correction
Volatility (BB · ATR)			2%	-1.00	-0.020	Elevated
Weighted Total			100%		-0.295	

† Trend Strength scores 0: ADX confirms a strong trend exists, but direction is not added again — it is already captured in Section 1 (SMA · Death Cross). This avoids double-counting.

Verdict rule: score > +0.25 → BULLISH | score < -0.25 → BEARISH | otherwise → NEUTRAL/MIXED (N_DAYS = 365)

△ **DISCLAIMER:** This report is for educational purposes only and does not constitute financial advice. Analysis is based on historical data and automated indicators which are lagging by nature. Monte Carlo simulations are probabilistic and not price guarantees.