

THE S&P MULTI MOVING AVERAGE PATTERN RECOGNITION RESULTS

Recall my 2-200 Day moving average study where we look at the last trading day and where it is relative to 199 different moving averages beginning with 2 through 200 and then go back through history and find the best thirty matches to today's trend flow. Interestingly the current flow suggests the S&P is in for some additional consolidation over the next month, before heading higher over the intermediate time frame. The top 30 matches are listed below with four of the N day moving average statistics provided. These are not 30 mutually exclusive data points as five of them came from September of 2014.

| S&P PERFORMANCE HISTORY GIVEN CURRENT 2-200 DAY MOVING AVERAGE PATTERNS | | | | | | | | | | | | |
|---|----------|--------------------------|--------|-------|-------|-------------------------|-------|-------|-------|-------|-------|-------|
| # | DATE | THE % ABOVE OR BELOW THE | | | | FORWARD S&P PERFORMANCE | | | | | | |
| | | 200DMA | 100DMA | 50DMA | 25DMA | DAY | WEEK | 1MT | 3MT | 6MT | 12MT | |
| 0 | 20170616 | 6.58 | 2.60 | 1.55 | 0.67 | | | | | | | |
| 1 | 20140911 | 5.84 | 2.81 | 1.27 | 0.92 | -0.60 | 0.70 | -4.57 | 1.90 | 2.14 | -1.82 | |
| 2 | 20140910 | 5.81 | 2.78 | 1.21 | 0.99 | 0.09 | 0.29 | -4.49 | 1.53 | 2.43 | -2.17 | |
| 3 | 20140325 | 6.88 | 2.70 | 1.78 | 0.39 | -0.70 | 1.07 | -0.12 | 5.03 | 5.38 | 10.48 | |
| 4 | 19960703 | 6.80 | 2.52 | 1.25 | 0.46 | -2.22 | -3.98 | -1.47 | 3.03 | 11.25 | 36.37 | |
| 5 | 20140319 | 6.89 | 2.67 | 1.63 | 0.42 | 0.60 | -0.44 | 0.22 | 5.30 | 8.04 | 12.28 | |
| 6 | 20140409 | 6.43 | 2.44 | 1.63 | 0.35 | -2.09 | -0.53 | 0.34 | 5.38 | 2.99 | 11.70 | |
| 7 | 20130926 | 6.96 | 2.41 | 1.10 | 1.39 | -0.41 | -1.18 | 3.60 | 8.44 | 9.06 | 16.73 | |
| 8 | 20140324 | 6.48 | 2.31 | 1.36 | 0.00 | 0.44 | 0.80 | 1.14 | 4.98 | 7.58 | 12.60 | |
| 9 | 19930401 | 5.52 | 2.70 | 1.13 | 0.09 | -1.98 | -1.88 | -2.25 | -0.28 | 2.44 | -1.01 | |
| 10 | 20140917 | 5.85 | 2.77 | 1.41 | 0.61 | 0.49 | -0.16 | -5.74 | 0.57 | 3.63 | -0.57 | |
| 11 | 19960613 | 7.21 | 2.56 | 1.59 | -0.18 | -0.31 | -0.87 | -3.25 | 1.89 | 9.09 | 33.74 | |
| 12 | 19930322 | 5.59 | 2.95 | 1.39 | 0.79 | -0.03 | 0.42 | -2.10 | -0.83 | 1.63 | 4.66 | |
| 13 | 19930323 | 5.52 | 2.86 | 1.28 | 0.63 | -0.15 | 0.72 | -2.61 | -1.24 | 2.00 | 4.41 | |
| 14 | 20140916 | 5.77 | 2.71 | 1.32 | 0.61 | 0.13 | -0.81 | -6.81 | -1.31 | 4.11 | -0.18 | |
| 15 | 20140317 | 6.92 | 2.70 | 1.61 | 0.56 | 0.72 | -0.07 | 0.32 | 4.47 | 7.68 | 11.59 | |
| 16 | 20130924 | 7.06 | 2.44 | 1.07 | 1.55 | -0.27 | -0.14 | 3.22 | 8.01 | 9.43 | 17.73 | |
| 17 | 19960628 | 6.75 | 2.35 | 1.22 | 0.22 | 0.78 | -2.70 | -5.18 | 2.32 | 12.85 | 32.31 | |
| 18 | 19960624 | 6.77 | 2.25 | 1.26 | -0.22 | -0.06 | 1.05 | -6.31 | 2.51 | 12.29 | 34.01 | |
| 19 | 20060327 | 4.83 | 2.58 | 1.46 | 0.74 | -0.64 | -0.29 | 0.62 | -4.79 | 2.69 | 9.76 | |
| 20 | 20160908 | 6.04 | 2.90 | 0.86 | 0.07 | -2.45 | -1.56 | -1.26 | 2.97 | 8.33 | 11.42 | |
| 21 | 20060329 | 4.85 | 2.53 | 1.52 | 0.77 | -0.20 | 0.67 | 0.59 | -2.30 | 2.53 | 9.18 | |
| 22 | 19930329 | 5.79 | 3.04 | 1.46 | 0.52 | 0.27 | -1.88 | -2.64 | -0.02 | 2.07 | 0.38 | |
| 23 | 20140321 | 7.07 | 2.86 | 1.88 | 0.53 | -0.49 | -0.48 | 0.29 | 5.16 | 7.71 | 12.94 | |
| 24 | 19930331 | 5.90 | 3.09 | 1.52 | 0.47 | -0.30 | -1.98 | -2.54 | -0.25 | 1.61 | -1.31 | |
| 25 | 20050310 | 5.40 | 2.32 | 1.15 | 0.35 | -0.76 | -1.57 | -2.32 | -0.92 | 2.67 | 5.98 | |
| 26 | 19930317 | 5.59 | 3.06 | 1.52 | 0.78 | 0.80 | -0.05 | 0.14 | 0.05 | 2.35 | 5.04 | |
| 27 | 19960625 | 6.63 | 2.14 | 1.12 | -0.25 | -0.61 | 0.77 | -5.58 | 2.60 | 12.35 | 32.99 | |
| 28 | 19960702 | 7.07 | 2.73 | 1.50 | 0.67 | -0.18 | -2.61 | -1.65 | 3.03 | 9.41 | 34.21 | |
| 29 | 20140904 | 6.14 | 3.19 | 1.47 | 1.66 | 0.50 | -0.01 | -1.49 | 3.72 | 5.05 | -3.83 | |
| 30 | 20060406 | 5.11 | 2.62 | 1.68 | 0.98 | -1.03 | -1.52 | 1.28 | -2.67 | 3.10 | 10.29 | |
| | | | | | | #UP-DN = | 10-20 | 9-21 | 11-19 | 20-10 | 30- 0 | 23- 7 |
| | | | | | | AVG%CHG= | -0.36 | -0.61 | -1.69 | 1.94 | 5.80 | 12.00 |
| | | | | | | MED%CHG= | -0.24 | -0.37 | -1.57 | 2.11 | 4.58 | 10.38 |
| | | | | | | HISTAVG= | 0.03 | 0.17 | 0.69 | 2.06 | 4.23 | 8.80 |