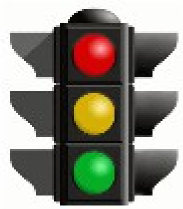
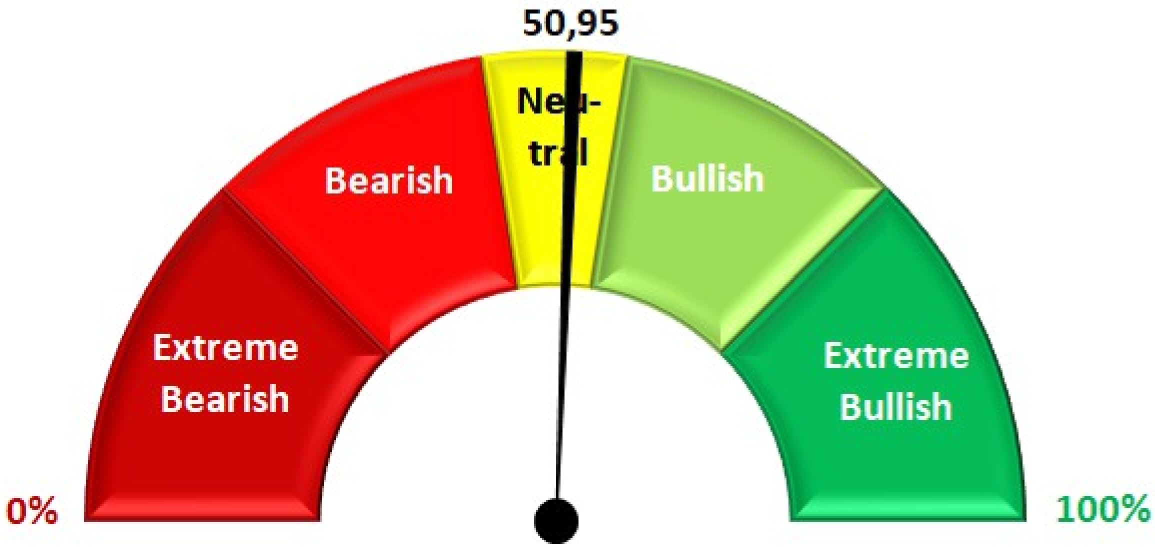
Loro Trader



Market Models Review

6. August 2022

Loro Market Model



Loro Market Models Values

Market Model	Value %
Loro Volatility Stop Model	10,00
% of NYSE Stocks > SMA50	68,20
% of NYSE Stocks > SMA200	34,43
CBOE Market Volatility Index	41,70
US Stocks New Highs vs. New Lows	48,78
Bullish Percent Index S&P 500	73,60
Bullish Percent Index Nasdaq 100	78,00
AAII Sentiment Bull-Bear Spread	42,00
Advance-Decline Issues vs. SMA 50	100,00
International Stocks Climate Indicator	12,82
Mean	50,95

1. Vola Stop Model

SPY	DIA	IWM	QQQ	EWJ	EEM	FXI	ILF	BDRY	TLT	Value %
0	0	0	0	0	0	0	0	0	10	10
									yes	Inverted

1 ETFs of 10 are in an daily uptrend
Value = 10%

2. % of NYSE Stocks > SMA50

68.20% stocks are above the 50 Day Moving Average

3. % of NYSE Stocks > SMA200

34.43% stocks are above the 200 Day Moving Average

4. CBOE Market Volatility Index (VIX)

VIX = 21.15 => Value = 41.70%

VIX < 17 => Value = (17-VIX) * 7 (max. 100) + 50 (min. 0, max. 100)

VIX > 17 => Value = (17-VIX) * 2 (min. 0) + 50 (min. 0, max. 100)

5. US Stocks New Highs vs. New Lows

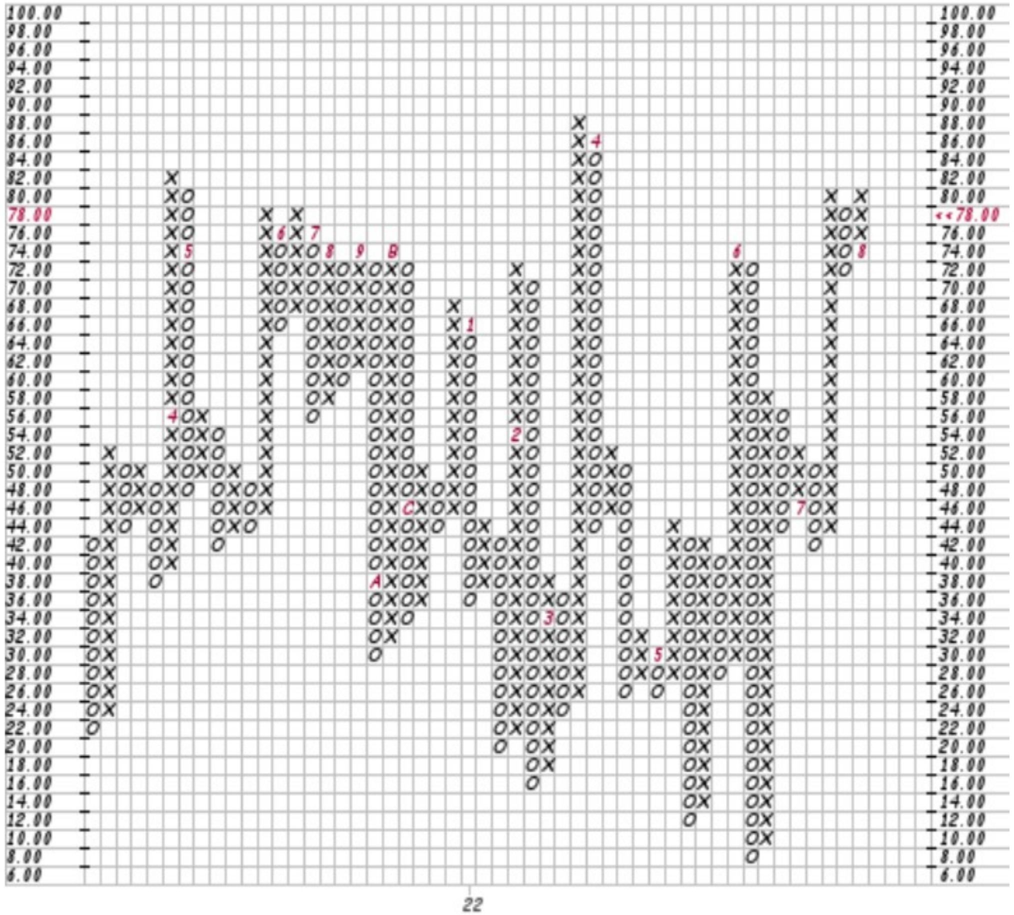
Score = -122 => Value = 48.78%

Value = Score * 0.01 + 50 (min. 0, max. 100)

6. S&P 500 Bullish Percent Index

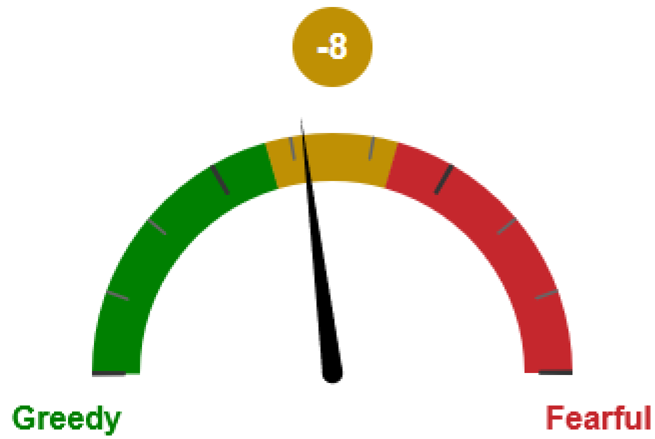
73.60% of stocks have a bullish Point & Figure Pattern

7. Nasdaq 100 Bullish Percent Index



78.00% of stocks have a bullish Point & Figure Pattern

8. AAII Sentiment Bull-Bear Spread



BULL-BEAR SPREAD TRENDS:

Previous Week	1 Month Ago	3 Months Ago	6 Months Ago
-12	-20	-24	-30
Neutral	Greedy	Greedy	Greedy

Score = -8 => Value = 42%

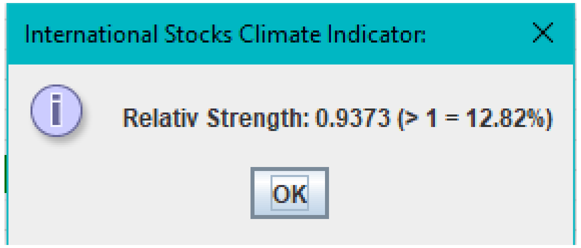
Value = 50 + Score (min. 0, max. 100)

9. Advance-Decline Issues vs. SMA50

A/D Line = 18846, SMA50 = 12106.80 => Score = 100

50 - (AD / SMA50 -1) * 100 (min. 0, max. 100)

10. International Stocks Climate Indicator



Value = 12.82%

