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May 3, 2023

Toggle AI

Can AI Predict the S&P 500 Ten Days Ahead?

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May 3rd, 2023

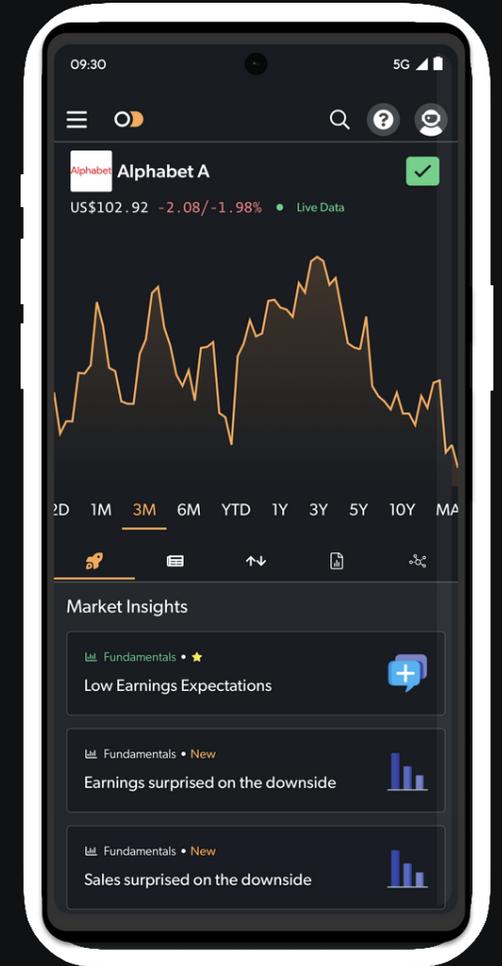
TOGGLE AI

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TOGGLE

TURN ON INSIGHTS. TURN OFF NOISE

FINALIST



WINNER

MOST PROMISING NEW ENTRANT





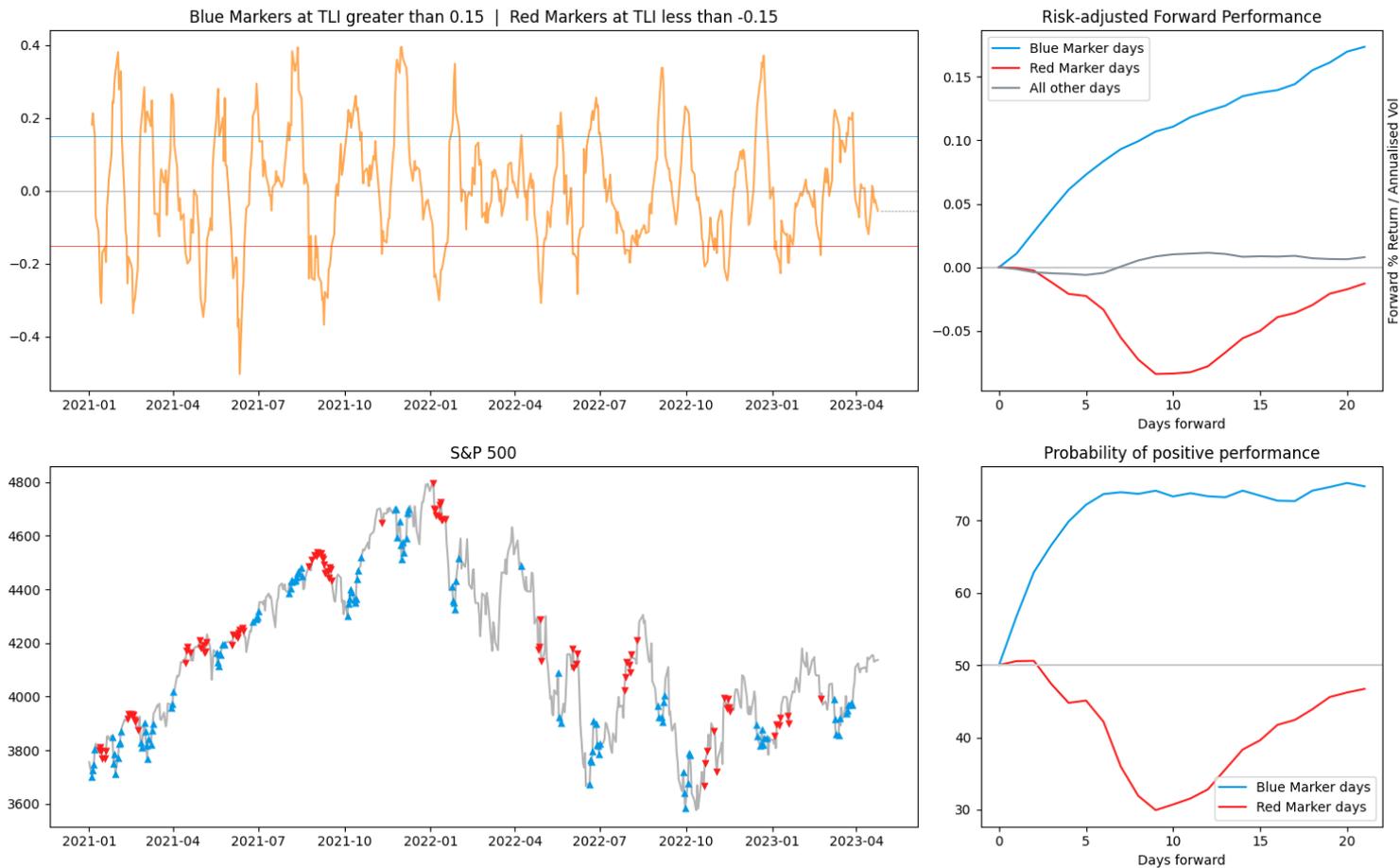
Today we'll showcase a methodology to aggregate AI insights into easy-to-read leading indicators

1. Introduction to TOGGLE
2. TOGGLE Market Leading Indicators

The TOGGLE Leading Indicator: bottom-up fundamentals and macro



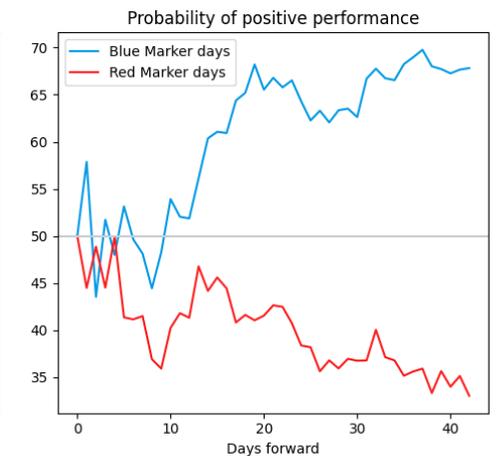
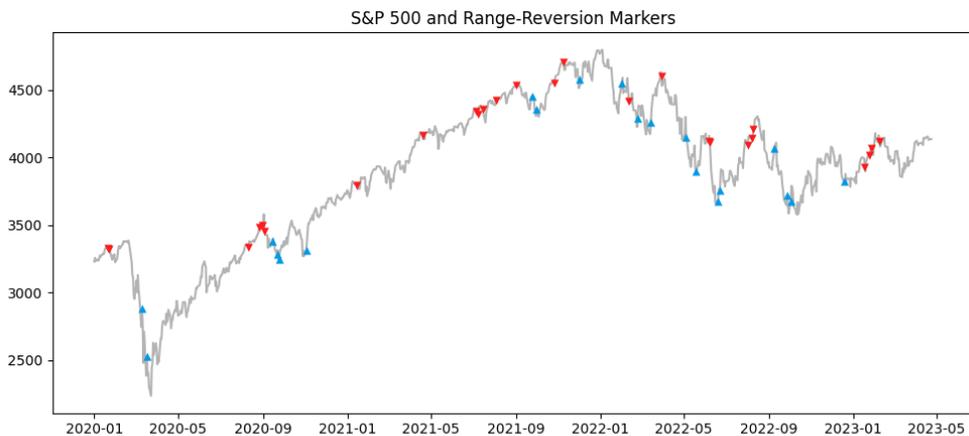
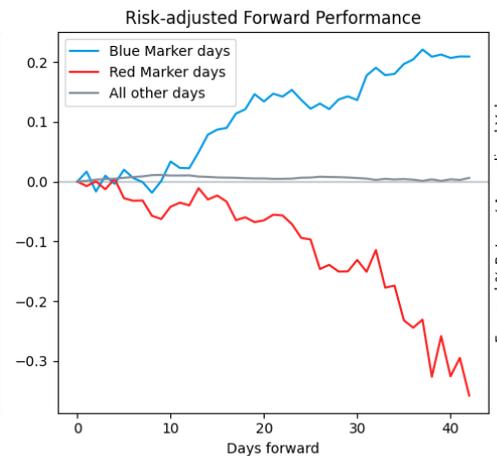
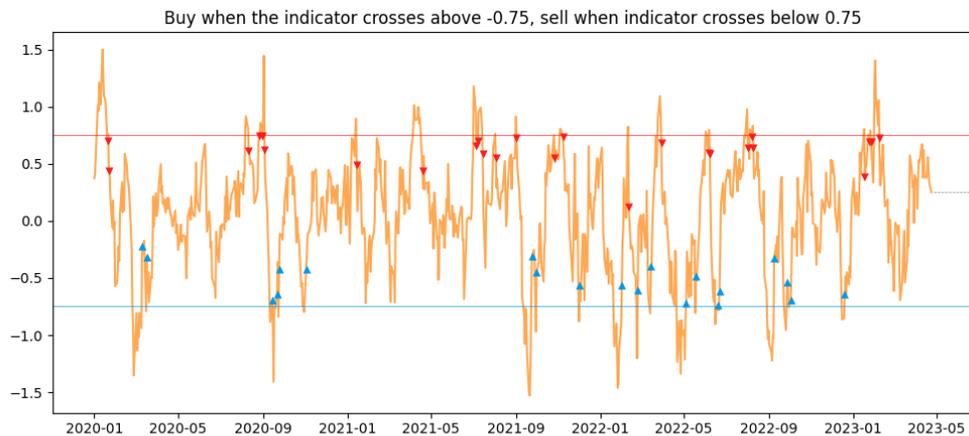
TOGGLE Leading Indicator S&P 500 - 25 Apr 2023



The Rangefinder Index: can SPX escape the range?



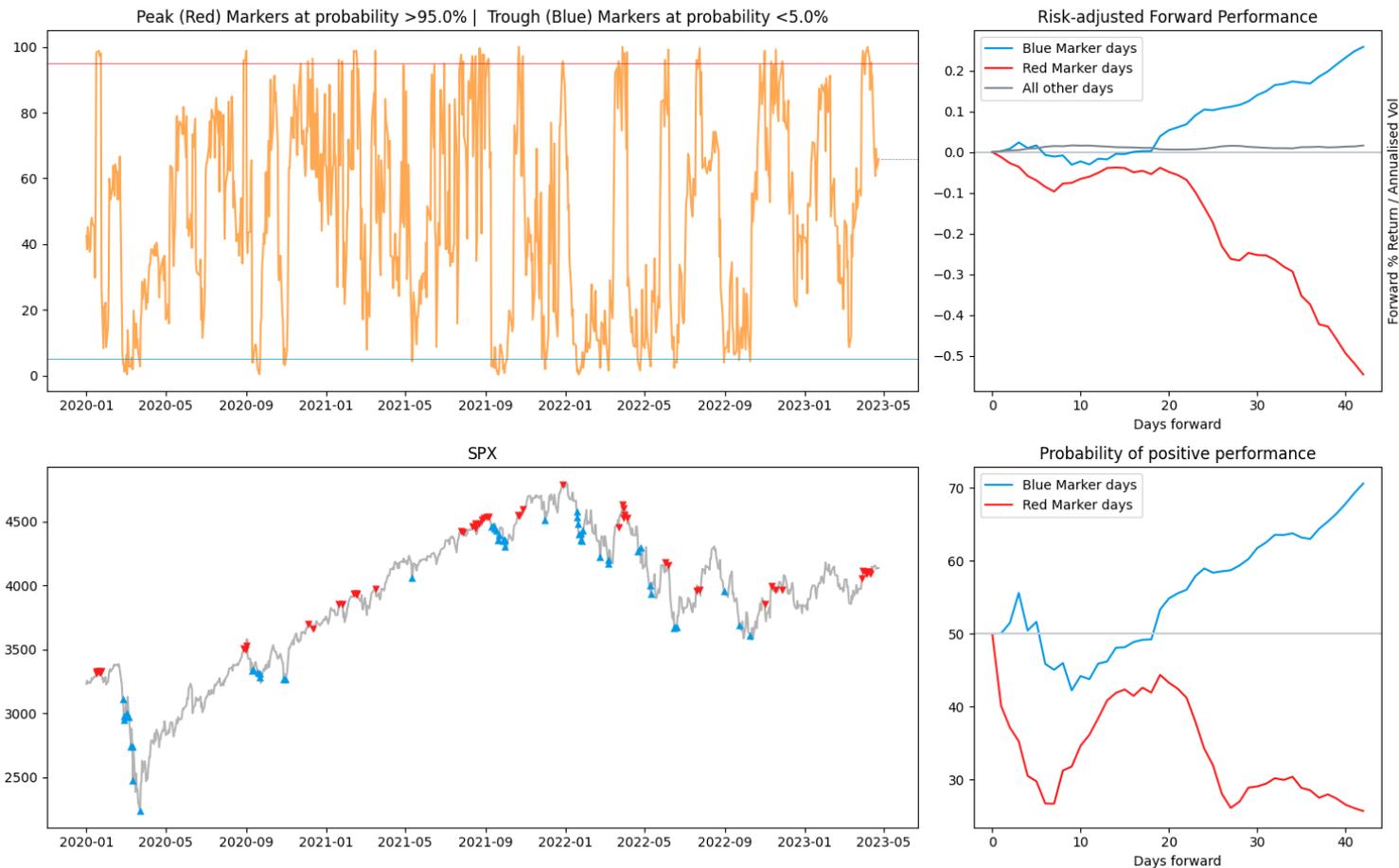
S&P 500 - TOGGLE RangeFinder Index - 25 Apr 2023



The Peak Leading Indicator: probability a peak is near



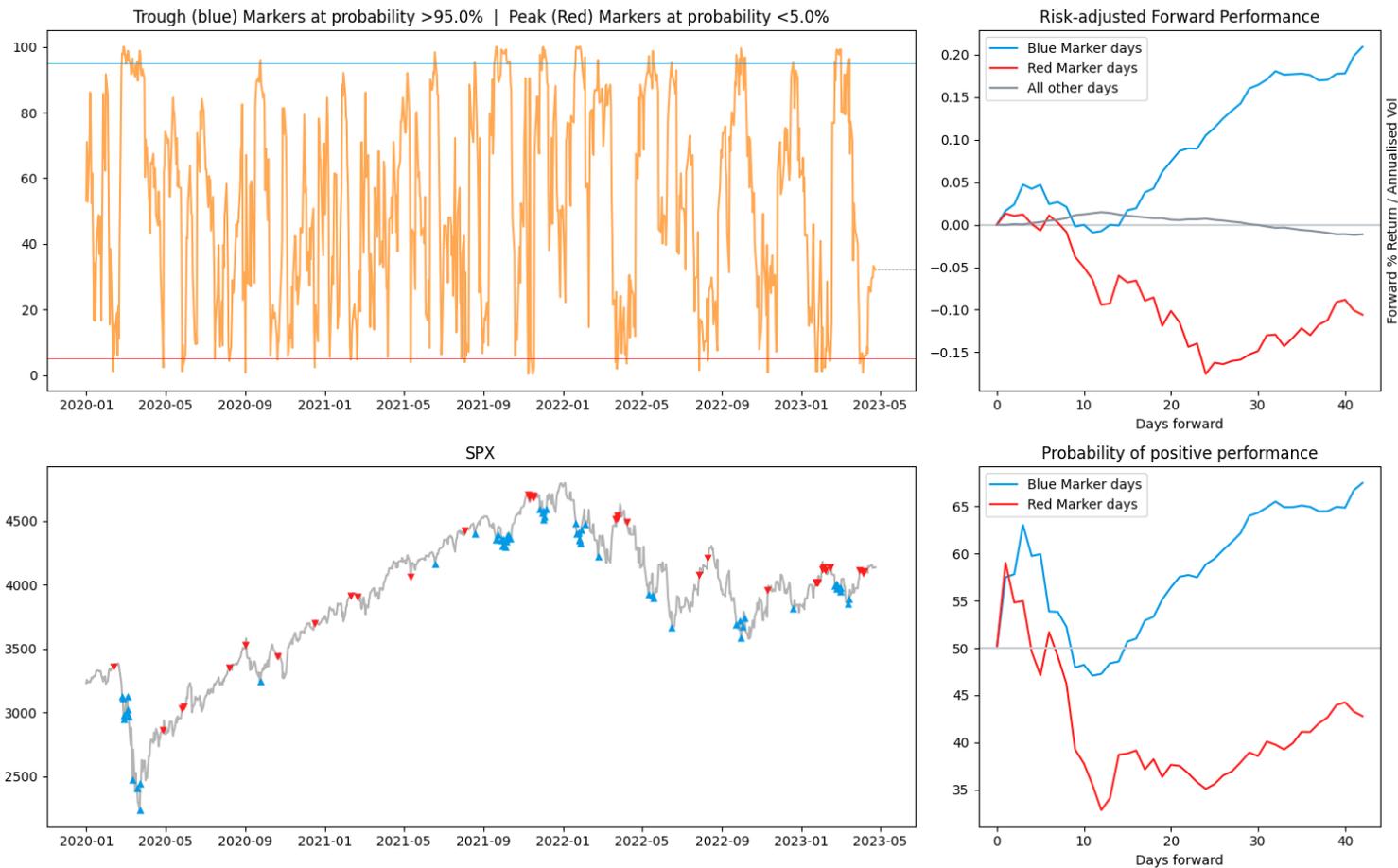
S&P 500 - TOGGLE Peak Index - 25 Apr 2023



The Trough Leading Indicator: probability a trough is near



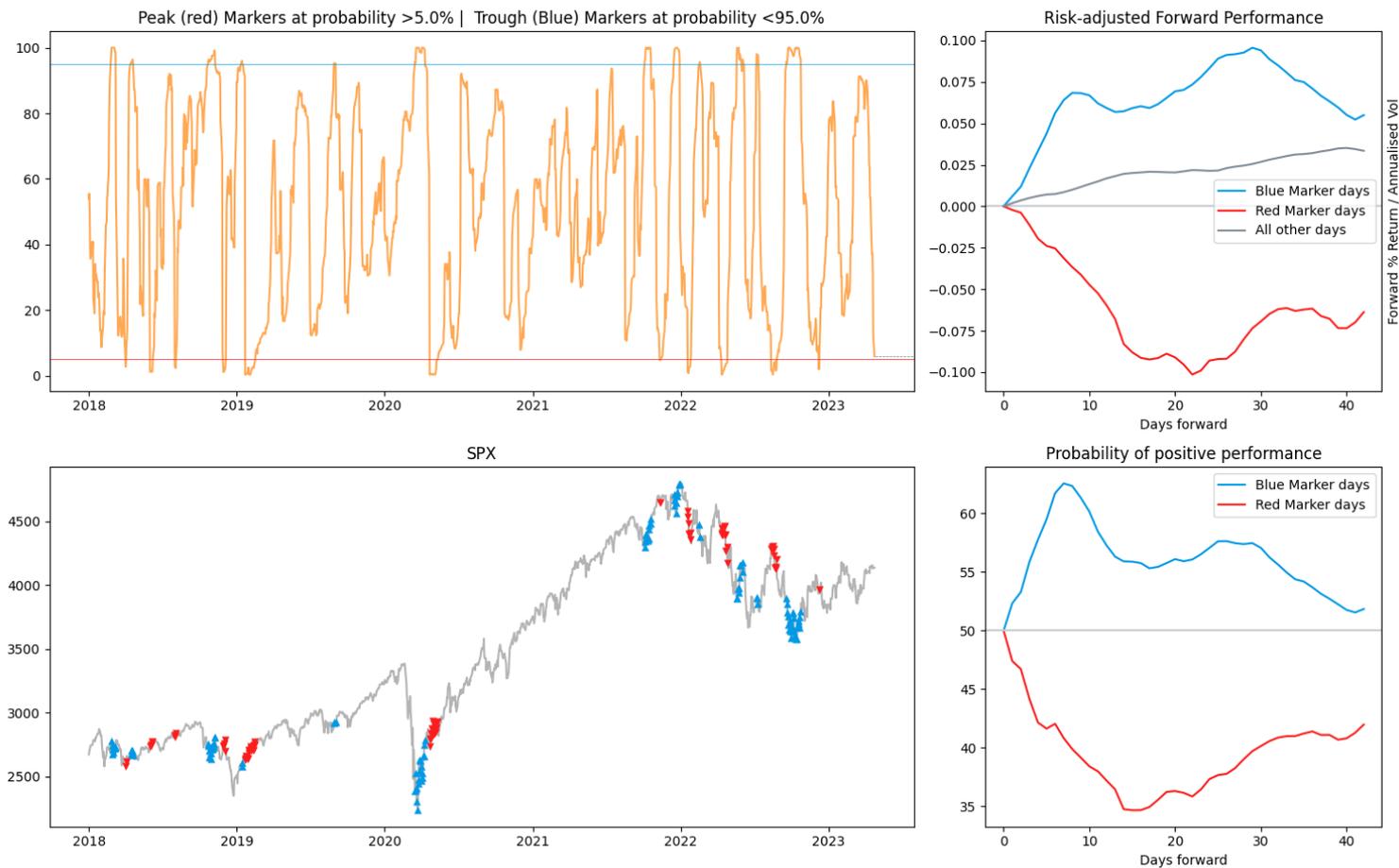
S&P 500 - TOGGLE Trough Index - 25 Apr 2023



The Market Phase Shift Indicator: are markets ready to change gear?



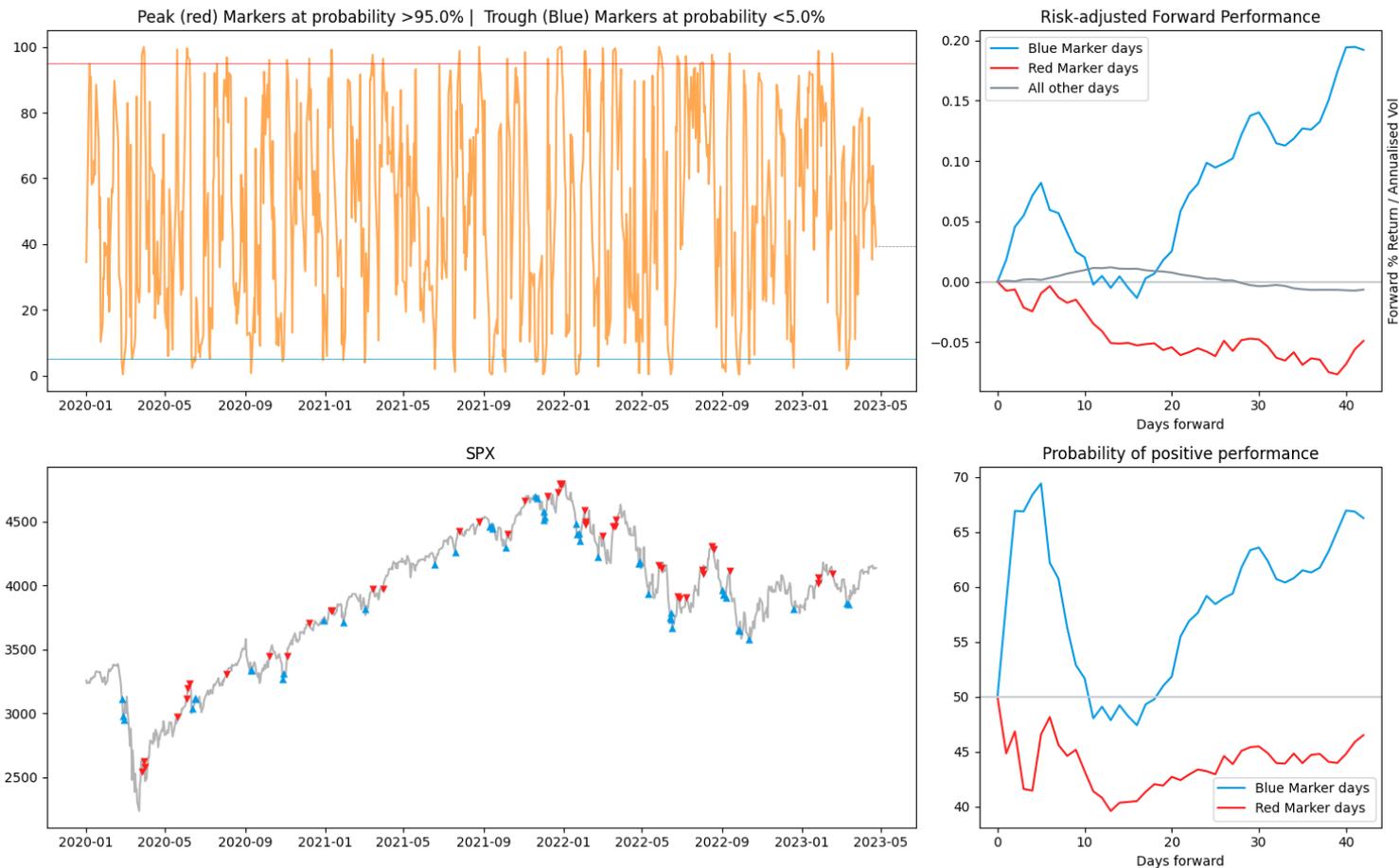
S&P 500 - TOGGLE Market Phase Shift Index - 25 Apr 2023



The Candle Breadth Indicator: are stocks swarming?



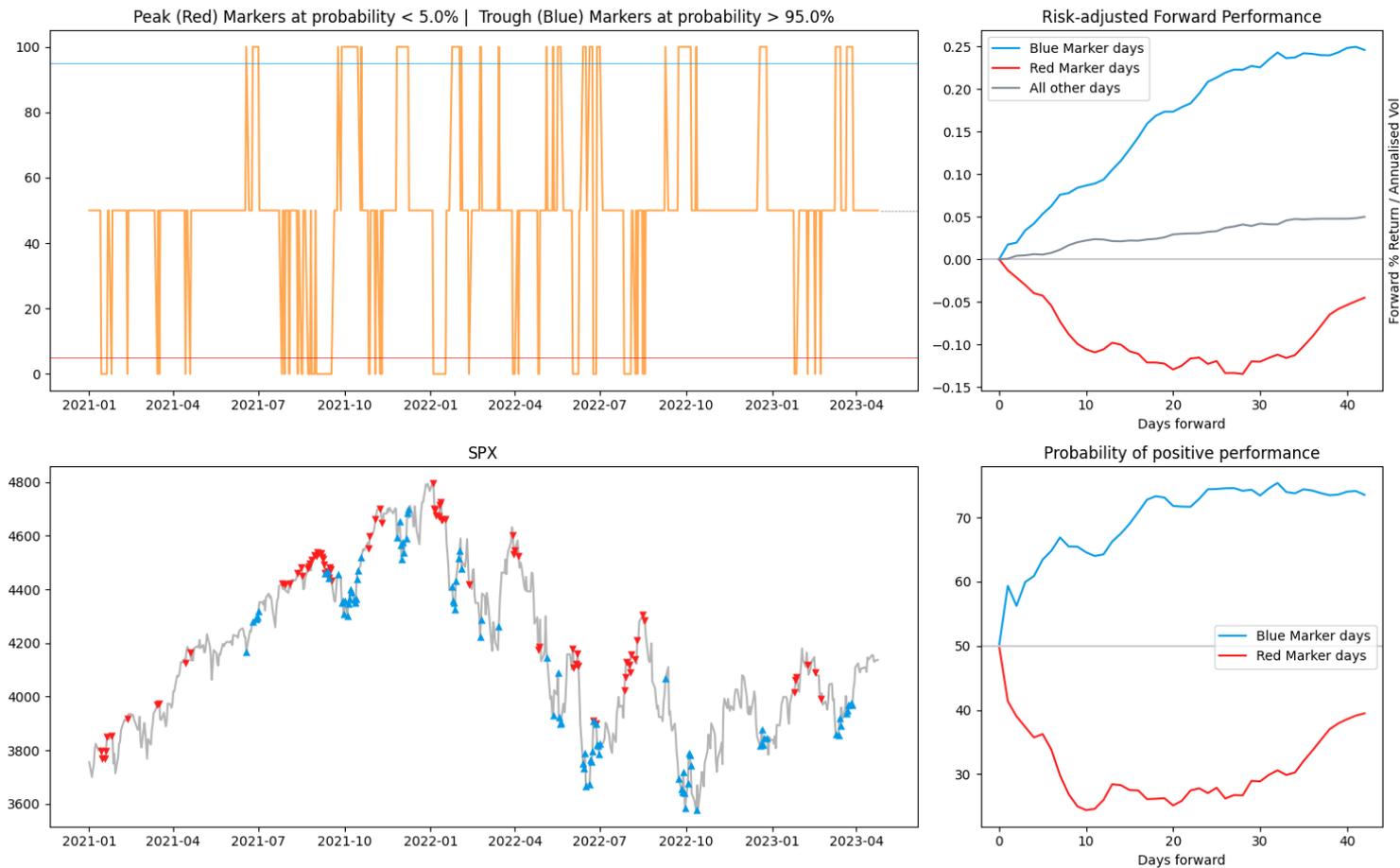
S&P 500 - TOGGLE Candle Breadth Index - 25 Apr 2023



The TOGGLE Aggregated Indicator: bringing it all together



S&P 500 - TOGGLE Aggregated Index - 25 Apr 2023



Get it early in the morning and on toggle.ai/my-toggle



Pre-market Leading Indicators Overview

Good morning Pros!

Market Phase Shift is REALLY close to its bearish threshold. But a **word of warning**. This market setup at the top of the recent range will attract short-sellers like bees to honey. This will be a crowded position, so be careful about taking large risks here.

- **TLI**
- **Rangefinder Index**
- **Peak Probability Indicator**
- **Trough Probability Indicator**
- **Candle Breadth (almost ■)**
- **Market Phase Shift Indicator**

S&P 500 - TOGGLE Aggregated Index - 25 Apr 2023

Peak (Red) Markers at probability < 5.0% | Trough (Blue) Markers at probability > 95.0%

The top-left chart shows vertical bars representing peak (red) and trough (blue) markers for the S&P 500 from 2021 to 2023. The top-right chart shows 'Risk-adjusted Forward Performance' with three lines: Blue Marker days (positive), Red Marker days (negative), and All other days (neutral). The bottom-left chart shows the S&P 500 price (SPX) with blue and red markers. The bottom-right chart shows the 'Probability of positive performance' with blue and red lines.

TOGGLE

SPDR S&P 500 ETF Trust
\$406.08 -6.55/-1.59% • Last Close

• Bullish TLI • Bearish TLI

The chart shows the price of the SPDR S&P 500 ETF Trust from September to April. The price starts high in September, drops significantly in October, and then fluctuates with a general upward trend through April.

TOGGLE Leading Indicator

— TLI — Bullish Threshold — Bearish Threshold

The chart shows the TOGGLE Leading Indicator (TLI) from September to April. It features a green line for the TLI, a dashed green line for the Bullish Threshold, and a dashed red line for the Bearish Threshold. The TLI is currently near the Bullish Threshold.

TOGGLE Leading Indicator is the aggregate of all TOGGLE insights on 5,000 US stocks.
[Learn more](#)

Thank you

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TOGGLE

TURN ON INSIGHTS. TURN OFF NOISE

Disclaimer

Note that past performance is not indicative of future performance

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