

## Asset Classes | Indicator Dashboard

(Normalized 10Y or as available)

FINANCIAL FACTORY

Indicator Index: -0.7	Trend/Range		Rate of Change			Trend		Oscillator			
	Vertical	Horizontal	1Y	1M	1W	Directional	Cross-Over	Momentum	Hilo Range	Relative	Relative
Asset Class	Filter (21)					Movement	(21/33/3)	(21)	(21/3)	Momentum	Vigor Index
						Index (21)				Index (8/21)	(8)
<b>Commodities (CO) ::: -0.4</b>											
CO Crude Oil	2.5		-1.5	-1.9	1.0	-0.8	-0.5	-1.7	-1.0	-1.3	-1.3
CO Gold	-0.4		-1.5	0.2	0.3	-0.8	0.9	0.3	0.6	0.8	-0.2
CO Silver	-1.3		-1.0	-0.4	0.2	0.4	0.2	-0.5	-0.2	0.3	0.2
CO Agriculture	0.3		-1.0	-0.4	0.3	0.0	-0.2	-0.6	-0.6	-0.7	-0.1
CO Base Metals	1.2		-1.0	-0.8	0.5	1.1	-0.1	-1.1	-0.9	-0.8	0.0
CO Energy	2.1		-1.3	-1.8	1.4	-0.7	-0.7	-1.5	-1.0	-1.4	-1.6
CO Precious Metals	-0.6		-1.4	0.1	0.3	0.2	0.6	0.1	0.5	0.6	-0.1
<b>Equities (EQ) ::: -1.1</b>											
EQ EM Asia	1.3		-1.3	-1.8	0.8	0.3	-2.2	-1.8	-1.4	-1.5	-0.9
EQ EM Europe	1.4		-1.1	-1.3	0.6	-0.8	-0.6	-1.4	-1.1	-1.4	-1.0
EQ EM Latin America	2.3		-1.5	-1.8	0.2	-1.5	-1.0	-2.0	-1.4	-1.5	-1.1
EQ Emerging Markets	1.5		-1.4	-1.8	0.9	0.2	-1.5	-1.7	-1.3	-1.5	-0.9
EQ Brazil	2.0		-1.5	-1.7	-0.3	-1.9	-0.7	-1.9	-1.4	-1.4	-1.3
EQ China	2.4		-1.4	-2.1	0.7	0.0	-1.9	-2.1	-1.4	-1.4	-1.0
EQ Mexico	1.8		-1.3	-1.6	0.4	-0.1	-1.6	-1.9	-1.5	-1.5	-0.9
EQ Russia	0.7		-0.7	-1.1	1.5	0.1	-0.8	-1.1	-1.0	-1.4	-0.9
EQ Taiwan	1.1		-1.4	-1.5	1.2	0.5	-1.5	-1.5	-1.1	-1.4	-0.4
EQ Asia ex Japan	1.4		-1.4	-2.2	1.3	0.5	-2.1	-1.6	-1.3	-1.5	-0.7
EQ Japan	0.9		-0.2	-1.3	0.4	0.0	-1.6	-1.1	-1.1	-1.4	-1.1
EQ Europe	1.8		-0.9	-1.8	0.9	0.2	-1.9	-1.7	-1.3	-1.5	-0.9
EQ US Small Cap	3.2		-1.2	-2.0	0.3	-0.7	-3.5	-2.5	-1.5	-1.5	-1.4
EQ US Mid Cap	2.8		-1.2	-1.8	0.4	-1.1	-3.3	-2.3	-1.6	-1.6	-1.4
EQ US Large Cap	1.8		-0.9	-1.7	0.5	0.2	-3.4	-1.9	-1.5	-1.5	-1.0
EQ US Technology	1.3		-0.7	-1.5	0.9	0.5	-4.5	-1.7	-1.4	-1.5	-0.9
EQ US Large Cap Energy	1.2		-1.6	-1.5	0.7	-0.8	-1.4	-1.3	-1.0	-1.4	-0.8
EQ US Large Cap Financials	3.3		-0.6	-1.6	-0.2	-1.2	-2.4	-2.6	-1.6	-1.5	-1.7
<b>Fixed Income (FI) ::: -0.1</b>											
FI EM Govt Bonds	0.4		-1.3	-0.8	0.6	-0.8	-0.9	-1.2	-1.1	-1.6	-1.6
FI EU Corporates	0.2		-1.8	-0.5	0.8	-0.2	-1.0	-0.6	-0.8	-1.4	-1.5
FI EU Medium-term Govt Bonds	-0.1		-1.2	0.8	0.4	1.0	0.7	0.7	0.9	0.9	0.5
FI US Corporates	-0.8		-1.8	-0.7	-0.7	-0.9	-0.2	-1.0	-1.5	-0.8	-1.0
FI US High-Yield	-0.1		-1.5	-0.8	0.9	-0.9	-0.6	-0.9	-1.0	-1.3	-1.2
FI US Long-term Govt Bonds	0.5		-1.4	0.7	-0.3	-0.3	1.6	0.6	0.9	1.3	0.8
FI US Medium-term Govt Bonds	1.8		-1.1	0.7	-0.2	-0.3	1.6	1.1	0.9	1.3	1.0
FI US Mortgages	2.8		-1.8	0.8	-0.3	0.2	1.9	2.0	0.9	1.4	0.8
FI US Short-term Govt Bonds	2.4		-1.1	0.4	-0.2	0.0	1.9	1.3	1.0	1.4	1.9
<b>Real Estate (RE) ::: -1.1</b>											
RE Asia	1.6		-1.2	-1.5	0.2	0.0	-1.5	-1.8	-1.4	-1.5	-0.9
RE US	1.2		-1.0	-0.9	0.2	-0.4	-2.0	-1.4	-1.3	-1.6	-1.9

This report is for informational purposes only.

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