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Toggle AI

Generative AI and the S&P 500

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August 24th, 2023

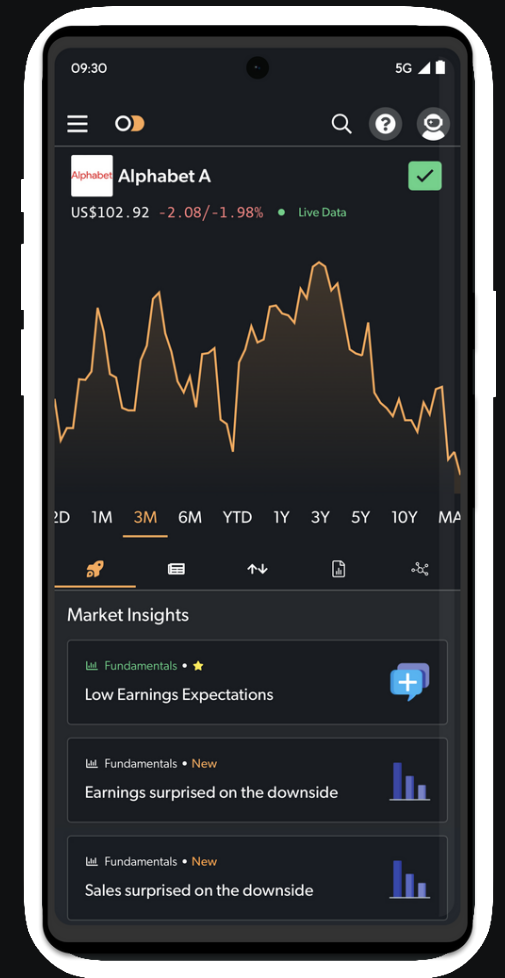
TOGGLE AI

CONFIDENTIAL

TOGGLE

TURN ON INSIGHTS. TURN OFF NOISE

FINALIST



WINNER

MOST PROMISING NEW ENTRANT





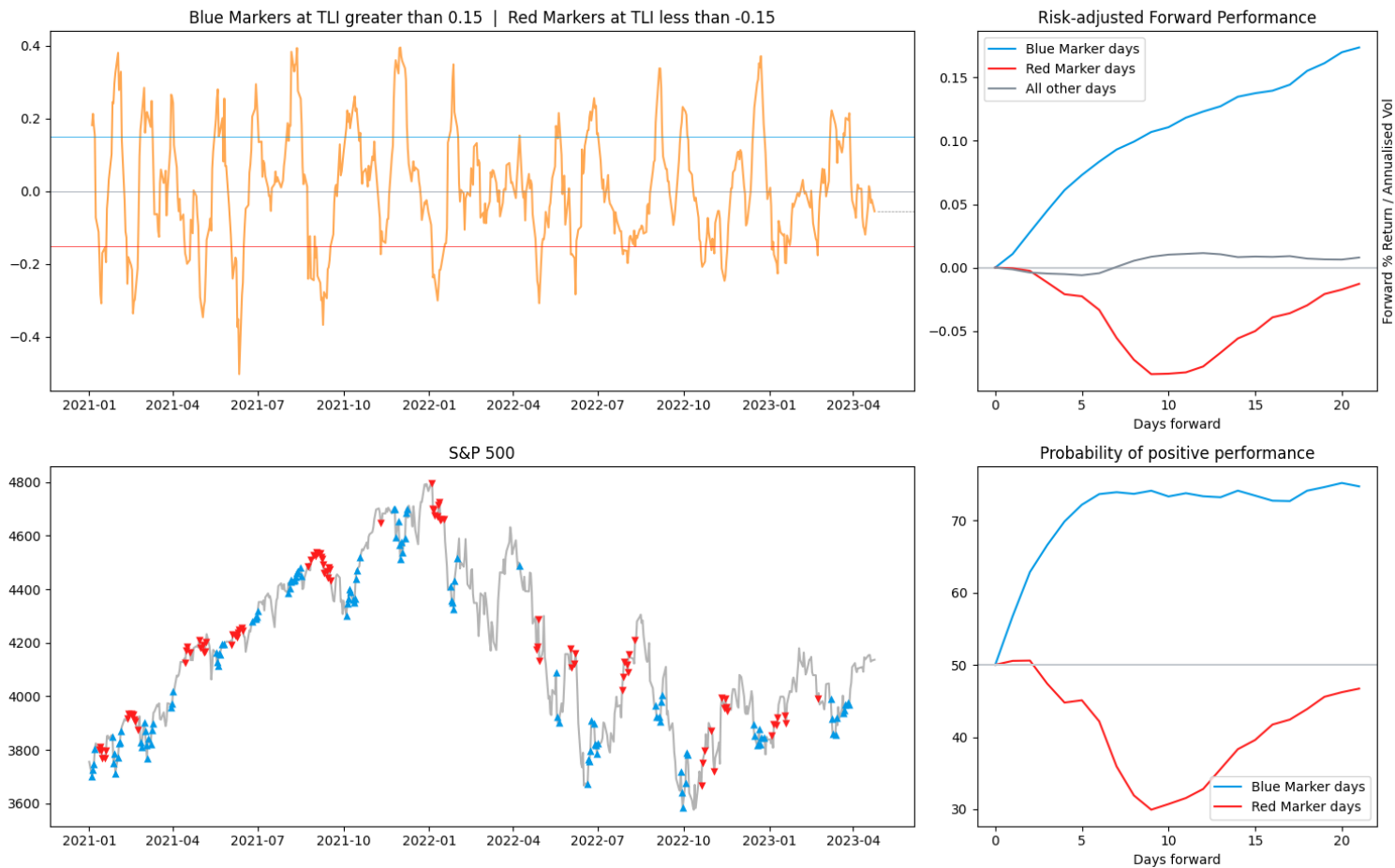
Today we'll showcase a methodology to aggregate AI insights into easy-to-read leading indicators

1. Introduction to TOGGLE
2. TOGGLE Market Leading Indicators

The TOGGLE Leading Indicator: bottom-up fundamentals and macro



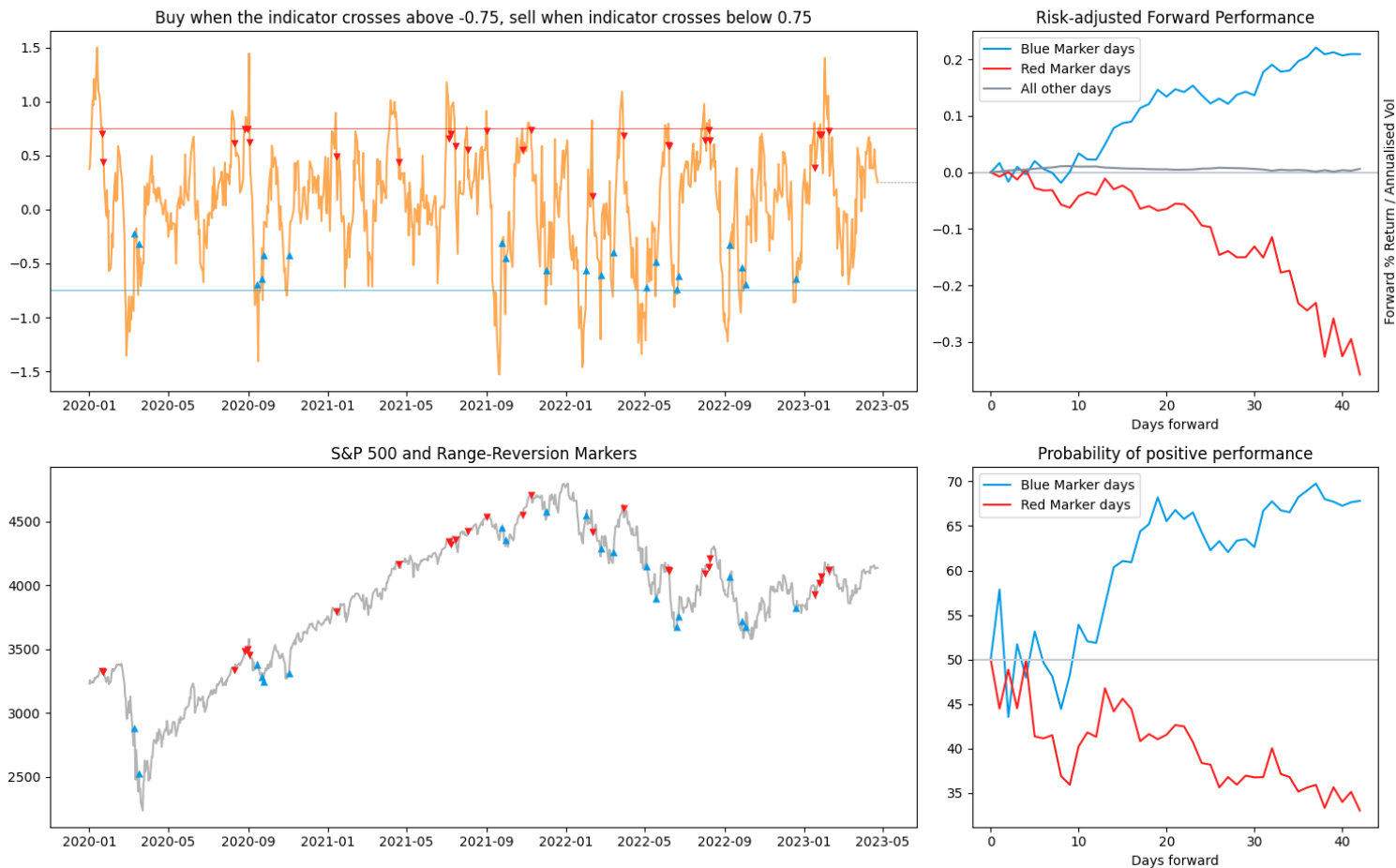
TOGGLE Leading Indicator S&P 500 - 25 Apr 2023



The Rangefinder Index: can SPX escape the range?



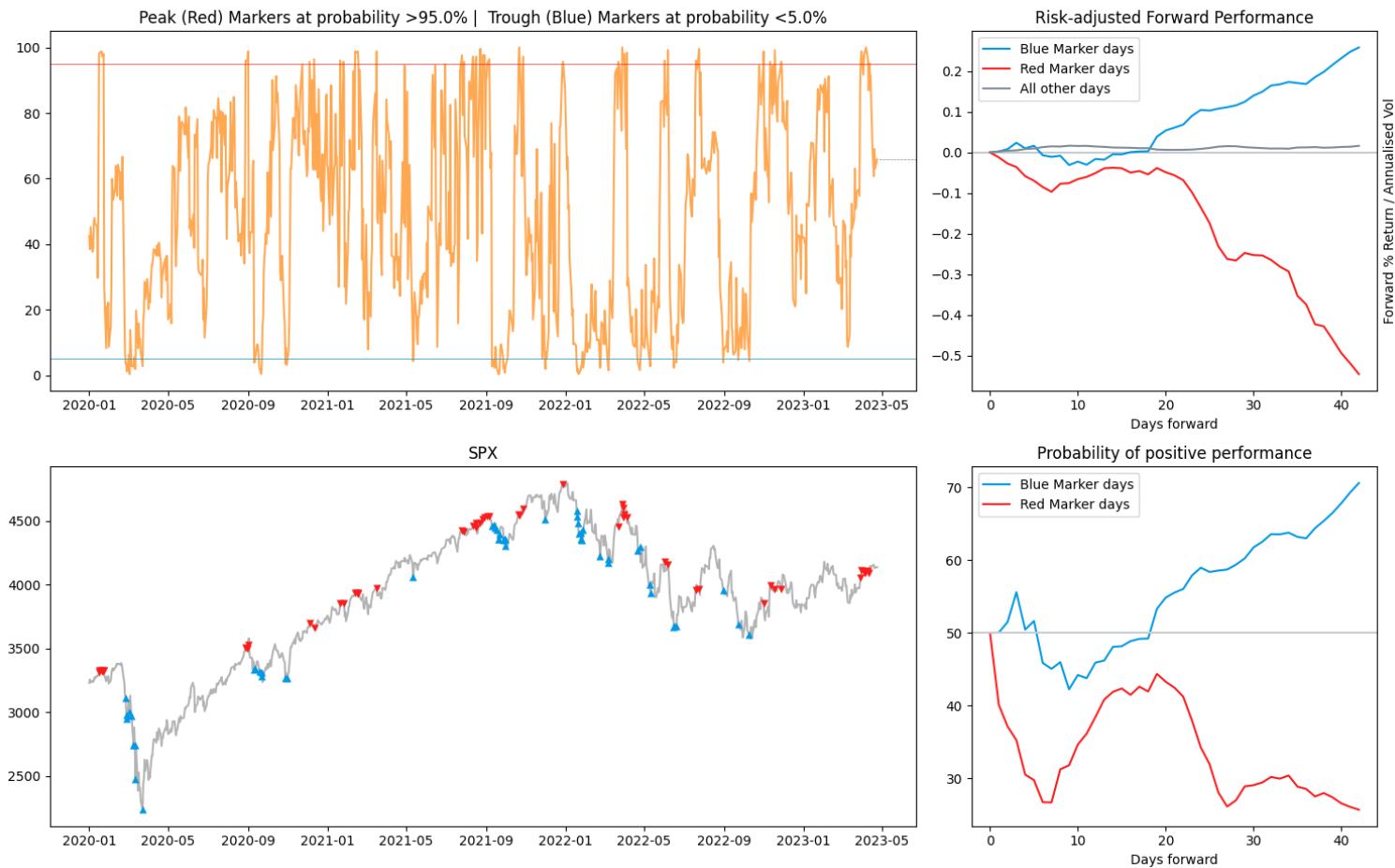
S&P 500 - TOGGLE RangeFinder Index - 25 Apr 2023



The Peak Leading Indicator: probability a peak is near



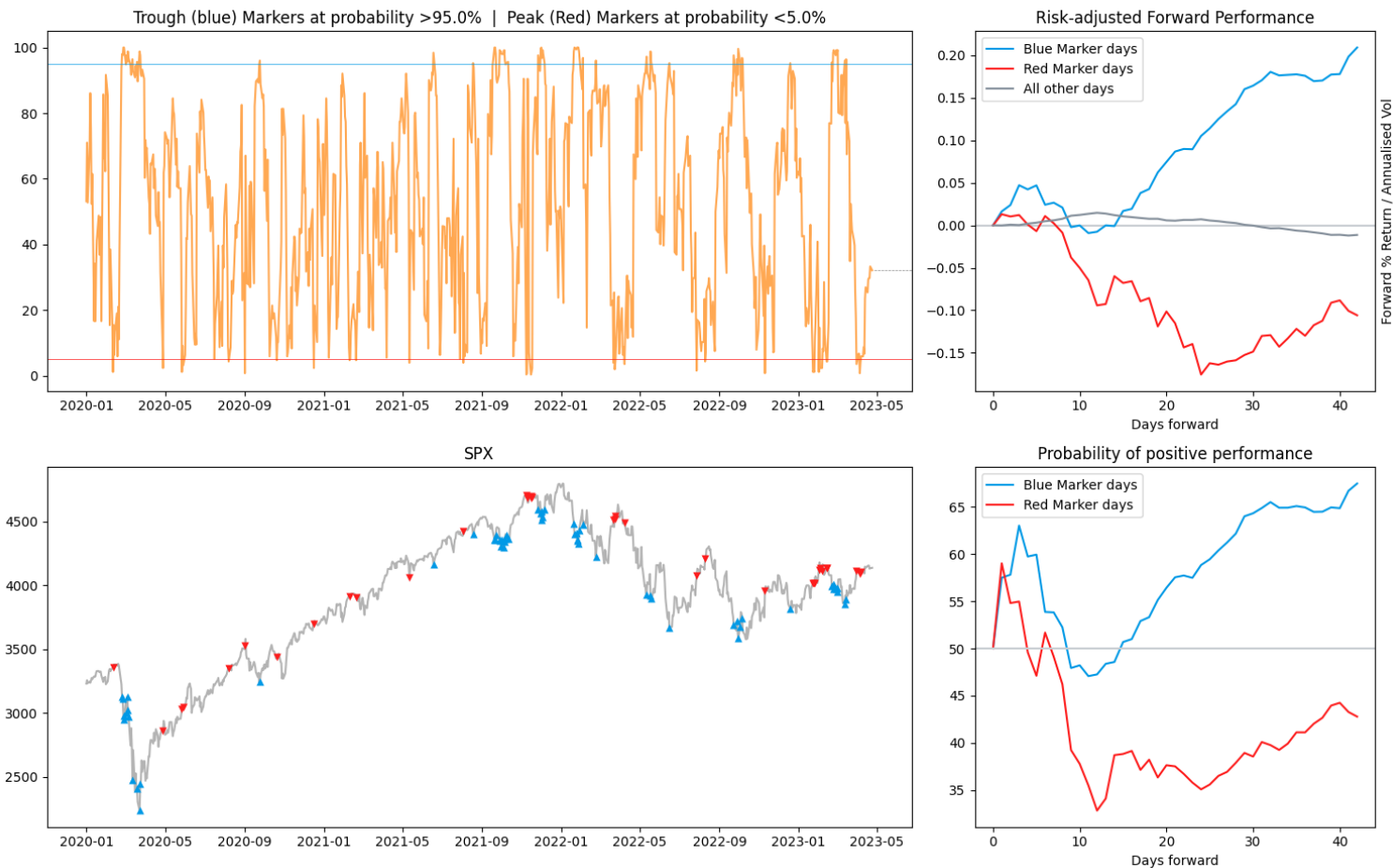
S&P 500 - TOGGLE Peak Index - 25 Apr 2023



The Trough Leading Indicator: probability a trough is near



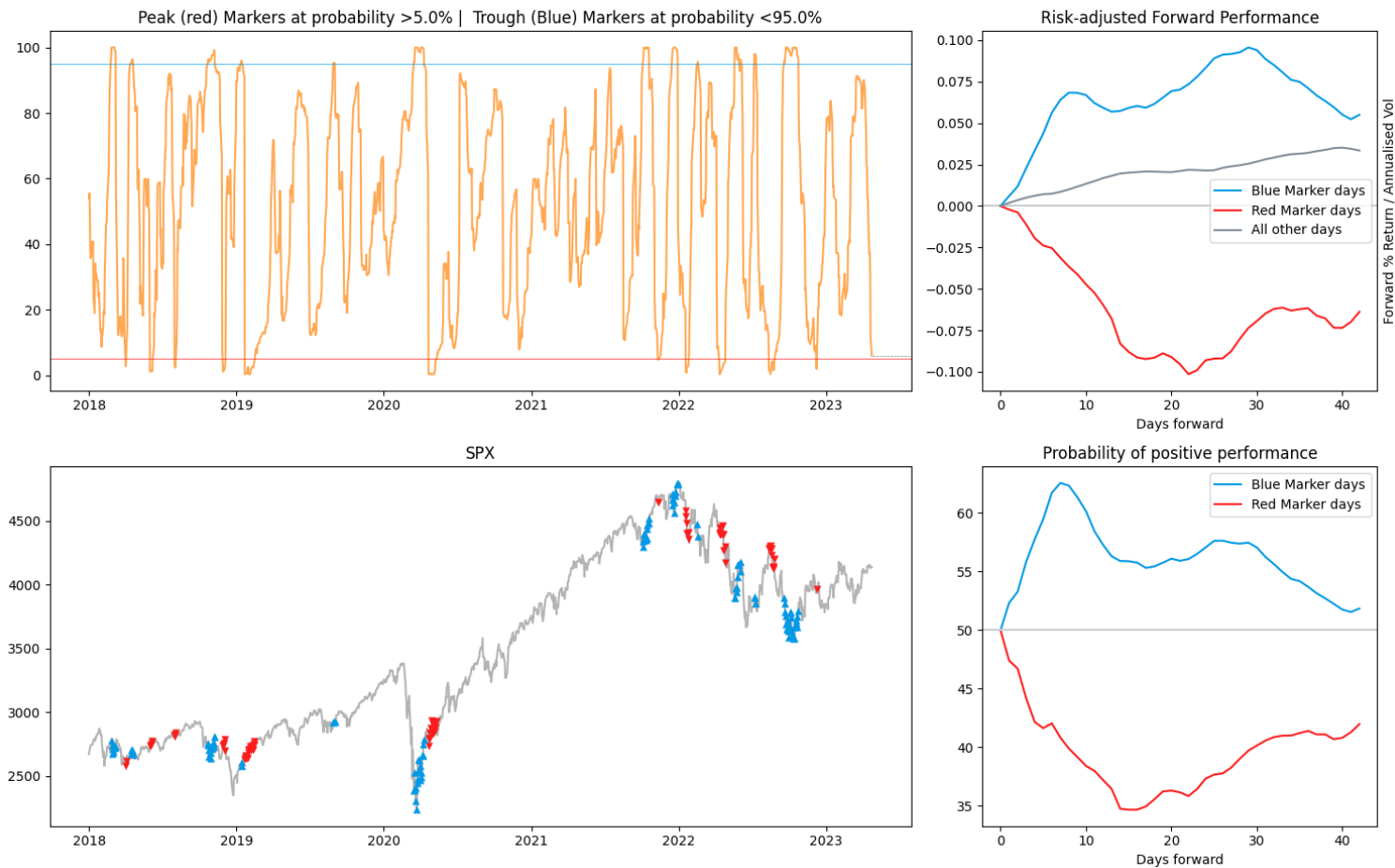
S&P 500 - TOGGLE Trough Index - 25 Apr 2023



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



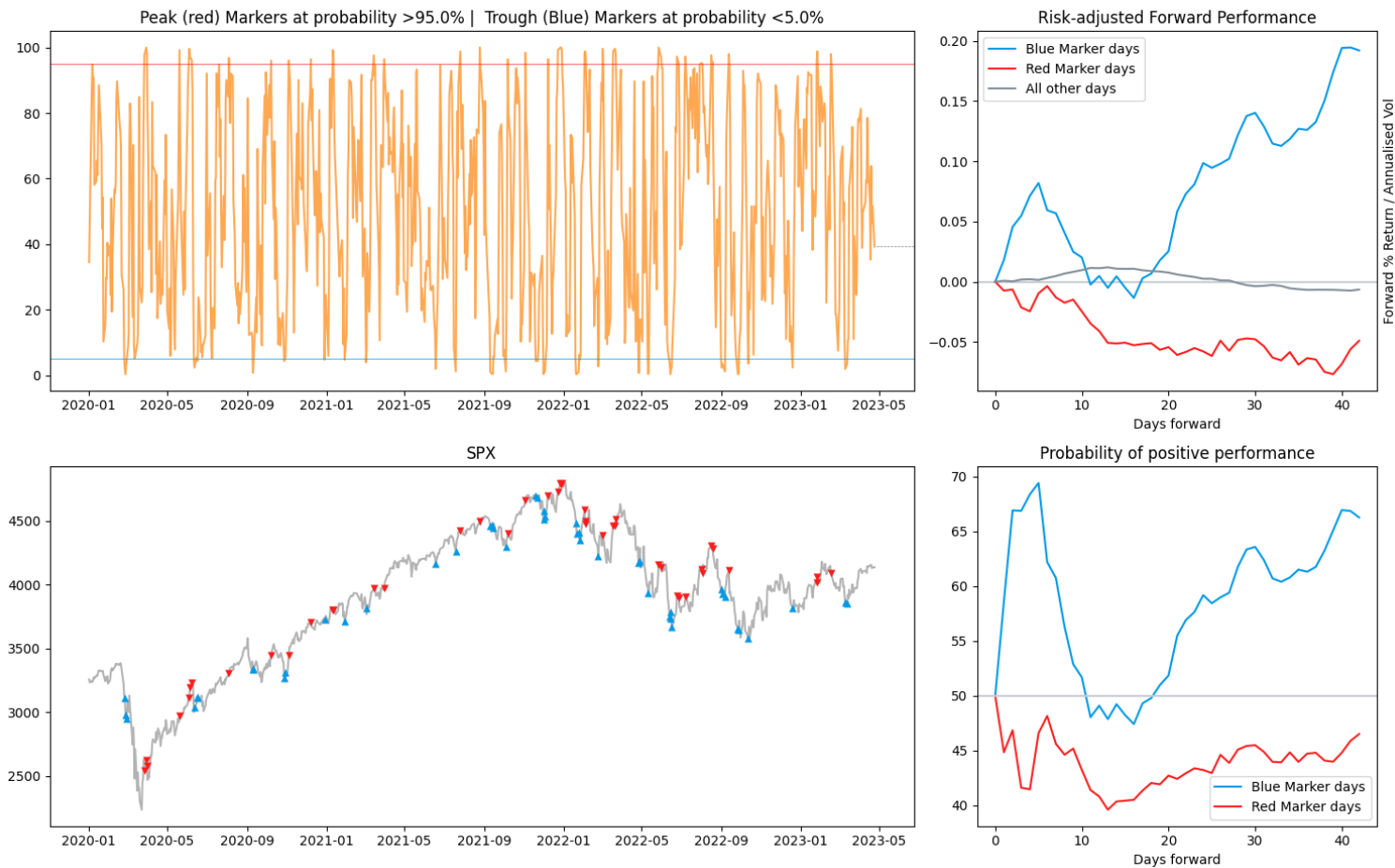
S&P 500 - TOGGLE Market Phase Shift Index - 25 Apr 2023



The Candle Breadth Indicator: are stocks swarming?



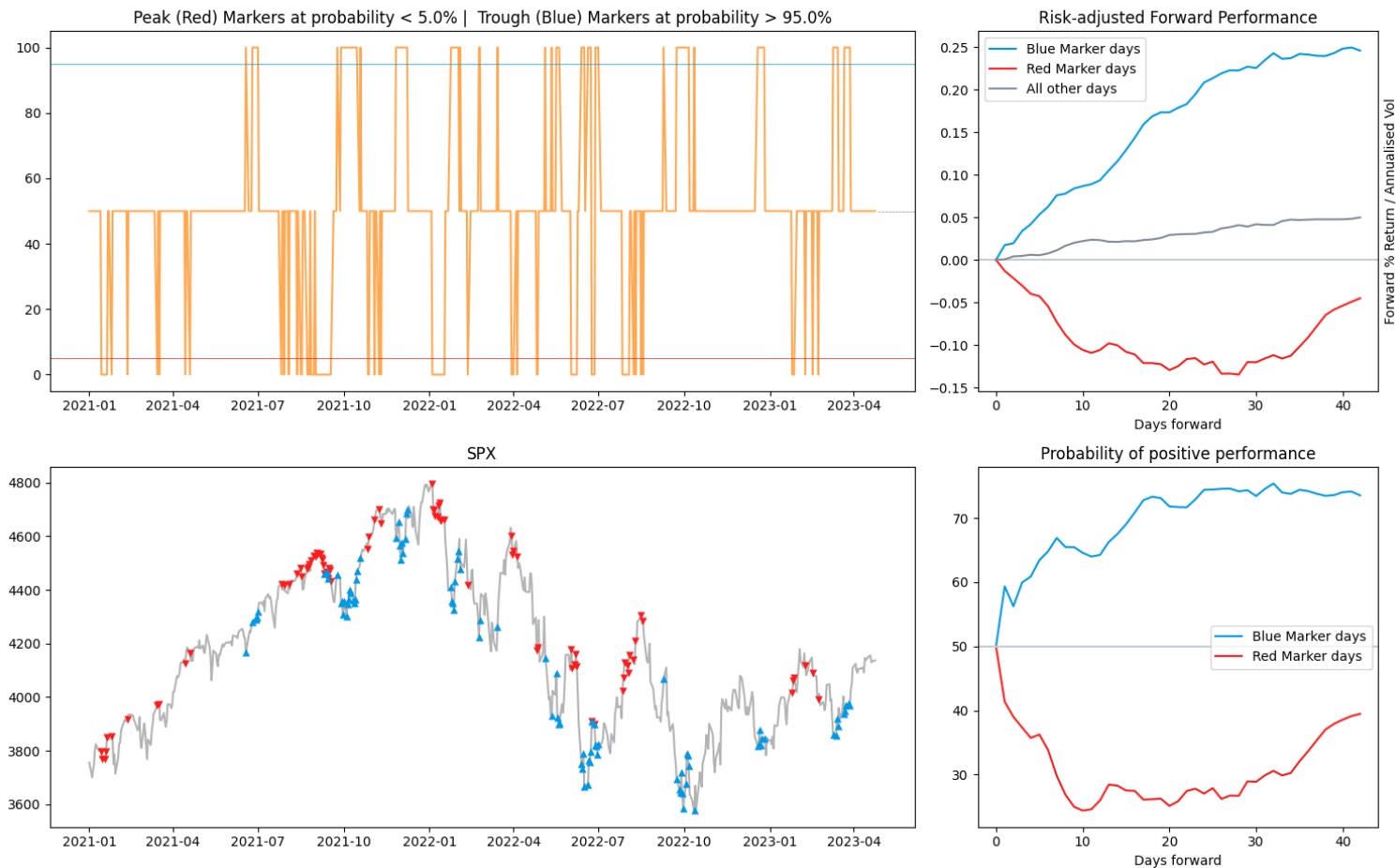
S&P 500 - TOGGLE Candle Breadth Index - 25 Apr 2023



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%

Risk-adjusted Forward Performance

Probability of positive performance

TOGGLE

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

• Bullish TLI • Bearish TLI

TOGGLE Leading Indicator

— TLI — Bullish Threshold — Bearish Threshold

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

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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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