

SPY · SPDR S&P 500 ETF Trust · US

\$773.12 ▲ +4.59 (+0.6%)

from today's open · snapshot Aug 8, 2026 · 01:18 ET

REGIME · DAILY

Storm Warning

STRESS

FIXED SNAPSHOT — NOT LIVE

All numbers below are from **Aug 8, 2026 · 01:18 ET**. Prices and engine data may have changed since this snapshot. This sheet describes conditions at one moment — it is not a forecast.

[Open live SPY chart →](#)

How to read: This is a fixed snapshot — not a live feed. The sections below explain what the engine showed at one moment. The chart and tables give the same read in numbers. **Always confirm on the live chart before acting.**

THE READ

At this snapshot, the daily bar sat in Storm Warning (weekly: Thin Ice). On the daily bar, ADX was 22.1 (below 25 · not confirmed) while DI+ led DI- (30.7 / 17.4) and Hurst sat near 0.50 (random walk). Price sat above the 50-day/100-day/200-day average(s). Put together: buyers had the daily wheel, and trend strength was still forming (ADX in the 20s — not fully confirmed). MACD and the histogram lined up with that same side — control and momentum were telling one story. RSI was stretched to the overbought side — control and momentum agreed, but stretch is the soft spot where advances may pause or cool. Hurst sat near random walk — persistence was not a strong vote either way. This describes conditions at the snapshot — not a forecast of direction.

Weather by timeframe: 15M Tailwind · 1H Thin Ice · 4H Tailwind · 1D Storm Warning · 1W Thin Ice

TECHNICALS

- Levels: R1 at \$773.92 — first resistance above snapshot price (Swing).
- Levels: A sustained move above R1 could bring R2 at \$776.85 into focus; a failure could see price retreat toward S1 at \$767.54 and S2 at \$737.68 if S1 fails.
- Levels: Monitor participation on any test of R1 or S1 — thin moves are less convincing than volume-backed acceptance.
- MAs: Spot vs 50/100/200 — \$747.19 (Above +3.5%), \$723.63 (Above +6.8%), \$702.97 (Above +10.0%).
- Momentum: Adaptive RSI in Transition (current) mode — OB/OS at 65/35; RSI 66.0 reads lean OB · 35 band. MACD Above signal; Bull widening.

THE BOTTOM LINE

- Storm Warning daily backdrop — weekly read Thin Ice. Buyers led the daily bar; momentum agreed.

- With buyers and momentum aligned, the map question is whether R1 near \$773.92 gives way on acceptance — or whether a failure drops attention back to S1 near \$767.54. The RSI stretch is the soft spot on that push.
- Stretch check: RSI 66.0 (lean OB · 35 band). Price sat above the 50-day/100-day/200-day average(s).
- Open the live SPY chart for current reads — this sheet is a fixed snapshot (engine bar date 2026-08-07).

Descriptive summary only — not a buy or sell recommendation.

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PRICE MAP — WHAT TO WATCH ON THE CHART

Daily candles to the snapshot date. Chart overlays the nearest 3 supports and 3 resistances; the S/R section below lists up to 4 per side. Top strip lists those chart levels; Y-axis shows short tags only (R1, S1, $\pm\sigma$). Blue line = snapshot price.

SPY · DAILY · SNAPSHOT 2026-08-07 Level values in top strip · axis tags only (R1, S1, $\pm\sigma$)

SMA 50 — 747.19	R1 — 773.92	S1 — 767.54	+1 σ — 780.03	-1 σ — 767.49
SMA 100 — 723.63	R2 — 776.85	S2 — 737.68	+2 σ — 786.37	-2 σ — 761.30
SMA 200 — 702.97		S3 — 729.10 - 729.60	+3 σ — 792.77	-3 σ — 755.16



DAILY Σ PRICE BAND

Typical one-day up/down range from 252 days of daily log returns — same formula as the live app.

-3 σ	-2 σ	-1 σ	SPOT	+1 σ	+2 σ	+3 σ
\$755.16	\$761.30	\$767.49	\$773.12	\$780.03	\$786.37	\$792.77
-2.3%	-1.5%	-0.7%	-	+0.9%	+1.7%	+2.5%

252-day historical daily vol at snapshot: $1\sigma \approx 0.81\%$ ($\pm \$6.91$ on this close). 252 trading days of daily log returns $\rightarrow \mu$ and $\sigma \rightarrow \text{spot} \times \exp(\mu \pm k\sigma)$. Same engine formula as Call for Action. Historical close-to-close vol — not ATR or options implied vol.

SUPPORT & RESISTANCE

Prices where the move has paused before. Resistance sits above price; support sits below.

RESISTANCE

773.92	Distance from Spot ~0%
Swing	Level Strength Weak

SUPPORT

767.54	Distance from Spot ~0.72%↓
Swing · prior-day low	Level Strength Moderate

776.85

Distance from Spot ~0.48%↑

Swing · all-time high ·
52-week high

Level Strength **Moderate**

737.68

Distance from Spot ~4.6%↓

Swing

Level Strength **Weak**

729.10 - 729.60

Distance from Spot ~5.7%↓

Swing · prior-month low ·
prior-week low

Level Strength **Strong**

726.86

Distance from Spot ~6.0%↓

Swing

Level Strength **Moderate**

52 - WEEK RANGE

Where today's price sits between the 12-month low and high.

\$773.12 · 97%

52W Low \$629.11 -18.6%

ATH / 52W High \$776.85 +0.5%

REGIME — ALL TIMEFRAMES

The market “weather” on each timeframe — calm, expansion, fragile, or stressed. Timeframes can disagree.

15M Tailwind EXPANSION	1H Thin Ice FRAGILE	4H Tailwind EXPANSION	1D Storm Warning STRESS	1W Thin Ice FRAGILE
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TREND & CONTROL

Whether a real trend exists, and who is in control (buyers or sellers), on each timeframe.

15M no trend ADX 17.8 · bull DI	1H random walk ADX 40.7 · bull DI	4H random walk ADX 30.5 · bull DI	1D trend emerging ADX 22.1 · bull DI	1W no trend ADX 14.1 · bull DI
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TREND PERSISTENCE (1D)

Whether the daily move is likely to continue (trend) or fade (mean-revert), and which side is in control.

SIGNAL	VALUE	READ
Hurst	0.50	Random walk
DI+ / DI-	30.7 / 17.4	DI+ higher (daily bar)
ADX	22.1	Below 25 · not confirmed

MOMENTUM (1D)

Short-term speed of the move. RSI flags stretched conditions; MACD shows momentum building or fading.

SIGNAL	VALUE	READ
RSI(14)	66.0	lean OB · 35 band
MACD	6.19	Above signal
Signal / Hist	2.85 / 3.34	Bull widening

MOVING AVERAGES (1D)

Where price sits versus its 50-, 100-, and 200-day averages. Above = longer-term strength; below = weakness.

MA	PRICE	VS SPOT
SMA 50	747.19	Above +3.5%
SMA 100	723.63	Above +6.8%
SMA 200	702.97	Above +10.0%

ADAPTIVE RSI BANDS

RANGE / REVERT

OB **70**

OS **30**

TRANSITION (CURRENT) ★

OB **65**

OS **35**

BULL TREND

OB **80**

OS **40**

BEAR TREND

OB **60**

OS **20**

1D is in transition with bullish DI, so the engine uses the 35 / 65 band (not the fixed 70/30). RSI 66.0 sits lean OB → reads as lean ob. Same adaptive logic as the live Call-for-Action tab.

MARKET REGIME EXPLAINED

Each timeframe is assigned exactly one market regime. The engine ranks today's Composite Stress Score (CSS) against that rolling history and expresses the result as a 0–100th percentile stress rank. CSS blends volatility, drawdown, momentum stress, and related inputs into one score — it measures market stress, not price direction. The rank uses a rolling history of past CSS values on that same timeframe and asset. Window length is calibrated per timeframe and asset class — roughly three years of history at the long horizon (W1): about 756 daily bars for US equities and large-cap stocks, about 1,095 daily bars for crypto on 1D, and proportionally longer windows on intraday bars. The labels below translate those percentile rankings into plain-English market states. The All Timeframes summary above shows the regime currently assigned to each timeframe.

Important: A regime describes the current market environment — not whether price is bullish or bearish. An asset can rally or decline in any regime. The label reflects the level of market stress relative to that asset's own history, not the expected direction of the next move.

Regimes are relative to each asset's own historical behavior. Clear Skies for Bitcoin does not imply the same level of absolute volatility as Clear Skies for Treasury bonds or large-cap equities.

To reduce unnecessary regime changes, all labels require persistence before transitioning. Higher-stress regimes generally require stronger confirmation before clearing.

Regime	Stress rank	Meaning
Clear Skies	Lowest ~30%	Quiet conditions
Tailwind	30-50%	Orderly market
Thin Ice	50-70%	Stress building
Storm Warning	70-90%	Elevated stress
Full Storm	Top ~10%	Extreme stress

Clear Skies CALM — Low stress relative to this asset's history

In practice: Volatility is unusually quiet for this asset on this timeframe. Price action is generally smoother, daily swings tend to be smaller, and volatility shocks occur less frequently. Strong trends can still develop, but the market environment is not being dominated by elevated stress.

Engine rule: CSS ranks below approximately the 30th percentile — current stress is lower than roughly 70% of recent observations for this asset and timeframe.

Tailwind EXPANSION — Moderate stress with orderly market conditions

In practice: Volatility is present but remains generally supportive of orderly price discovery. Trends often extend without the instability seen in higher-stress environments, while pullbacks are less likely to become disorderly. Market conditions remain constructive, although direction should always be confirmed using other indicators.

Engine rule: CSS ranks between approximately the 30th and 50th percentiles — lower-to-middle historical stress for this asset on this timeframe.

Thin Ice FRAGILE — Stress building, market structure becoming less stable

In practice: The ground is beginning to crack. Volatility is increasing, market conditions become less stable, and reversals become more common. Breakouts may become less reliable as uncertainty builds, requiring greater selectivity and risk awareness.

Engine rule: CSS ranks between approximately the 50th and 70th percentiles — upper-middle historical stress. Early-warning zone where stress is becoming meaningful but has not yet reached extreme levels.

Storm Warning STRESS — High stress with elevated market risk

In practice: Market stress has become elevated. Price swings widen, gap risk increases, and technical behavior becomes less predictable. Traditional chart patterns and technical setups often become less dependable until stress begins to subside.

Engine rule: CSS ranks between approximately the 70th and 90th percentiles — within the highest 20% of historical stress for this asset and timeframe.

Full Storm CRISIS — Extreme stress or crash conditions

In practice: The market is experiencing exceptionally high stress. Large price swings, heightened gap risk, and sharp increases in volatility can dominate price behavior. Correlations may shift unexpectedly, and many traditional technical reference points become less reliable while stress remains elevated.

Engine rule: CSS ranks above the 90th percentile (not including 90 itself), or an immediate crash override is triggered by severe drawdown or volatility-spike rules within the engine.

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