

Momentum Rotation Chart

Preset: gics_industry_ew | Benchmark: US_REBALANCE

Data history: 2015-01-01 → 2026-07-27

(fetched from 2015-01-01 so MA-26 rolling windows are valid)

Insight window (tail = 12 bars): 2026-05-01 → 2026-07-27

Chart trails and relative charts are clipped to this window

Windows: long = 26 days | short = 8 days

How to Read This Chart

Each sector is plotted based on its recent performance relative to the benchmark.

The trail shows where the sector has been — the filled dot is today's position.

The Four Quadrants

■ Leading (top-right)

Strong trend + gaining momentum. ← Want to be here.

■ Weakening (bottom-right)

Positive trend but losing momentum. Watch for rotation out.

■ Lagging (bottom-left)

Weak trend + negative momentum. ← Avoid.

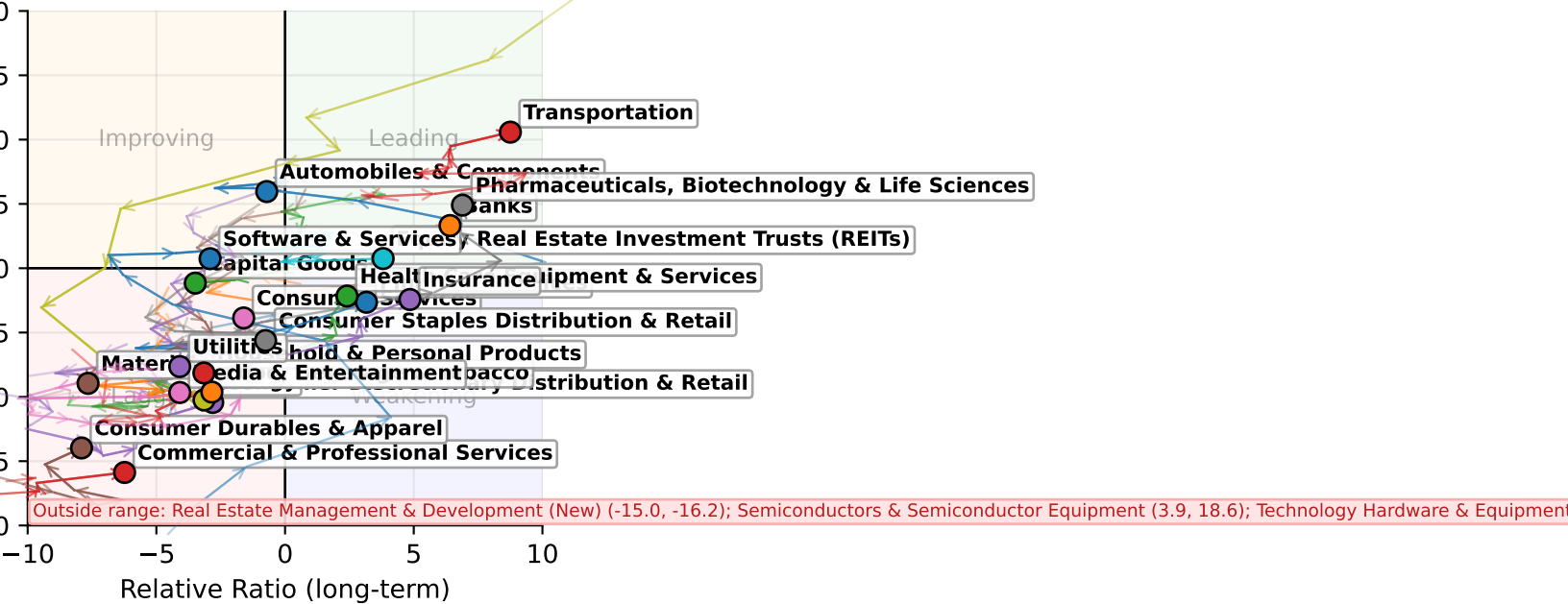
■ Improving (top-left)

Weak trend but momentum turning positive. Potential early entry.

Typical rotation is clockwise: Leading → Weakening → Lagging → Improving → Leading.

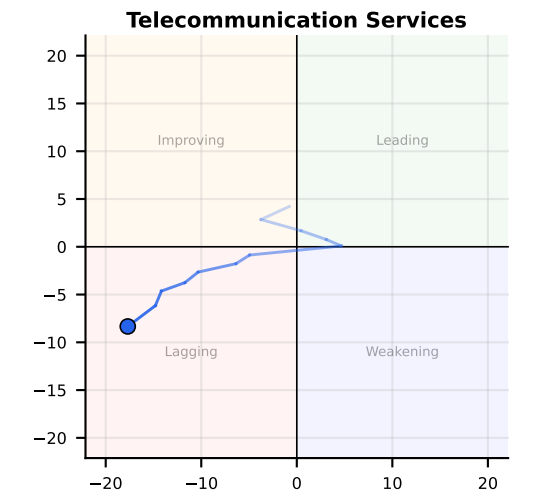
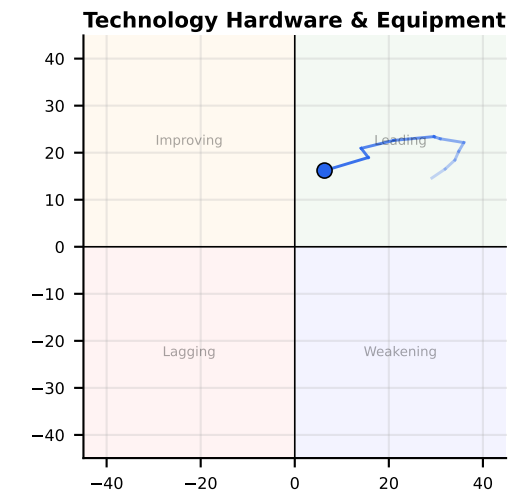
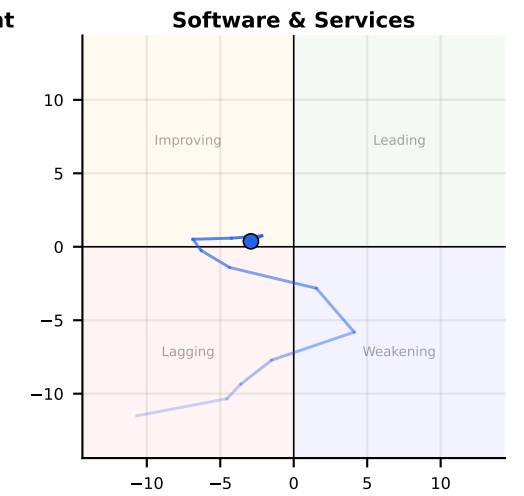
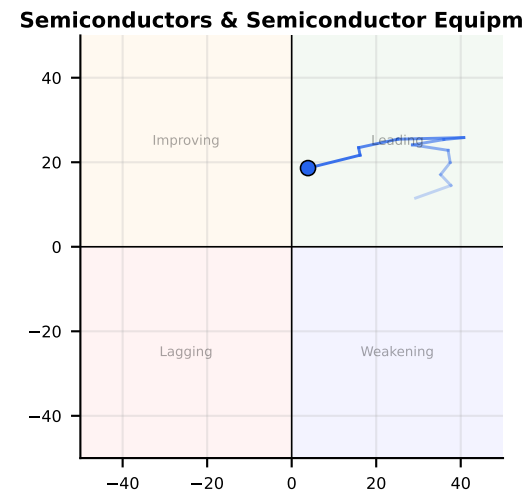
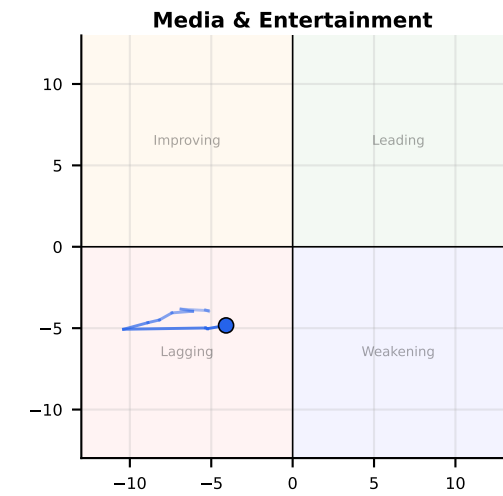
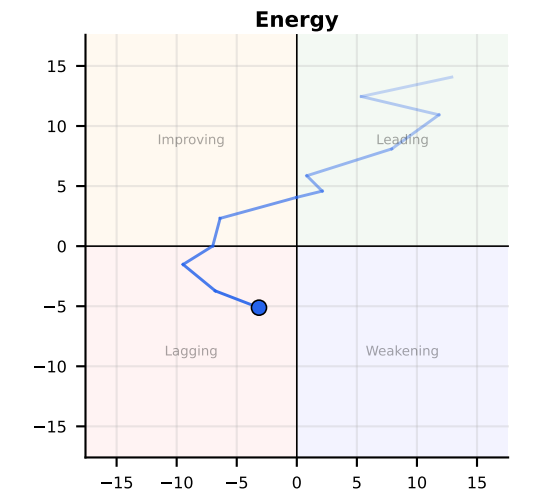
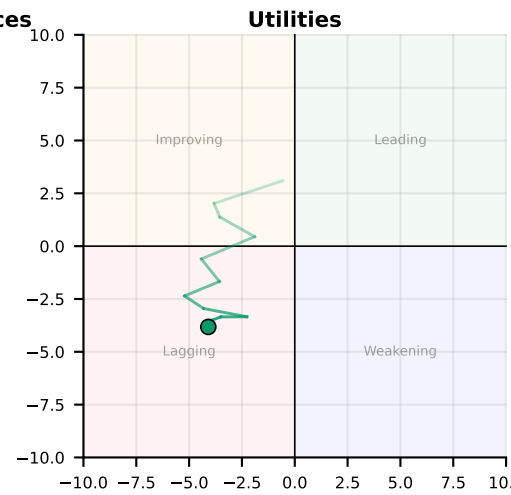
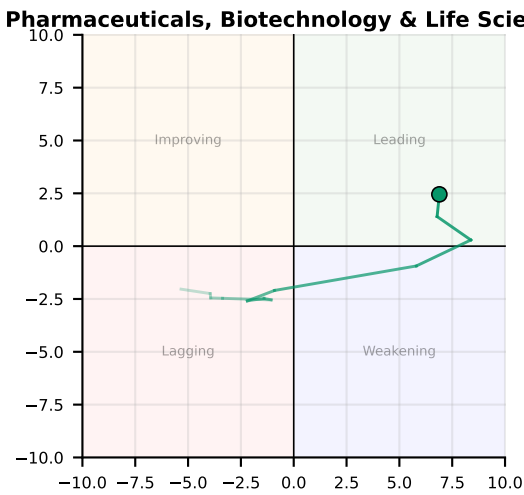
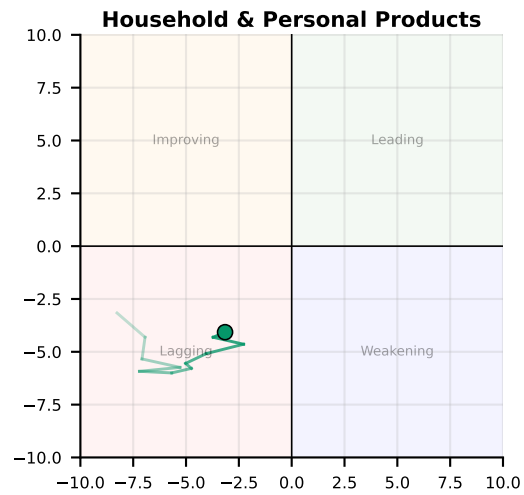
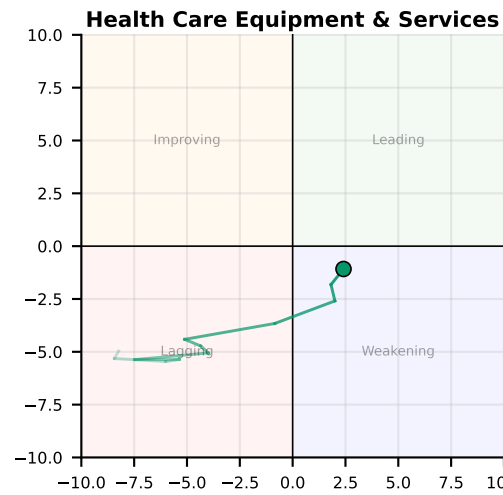
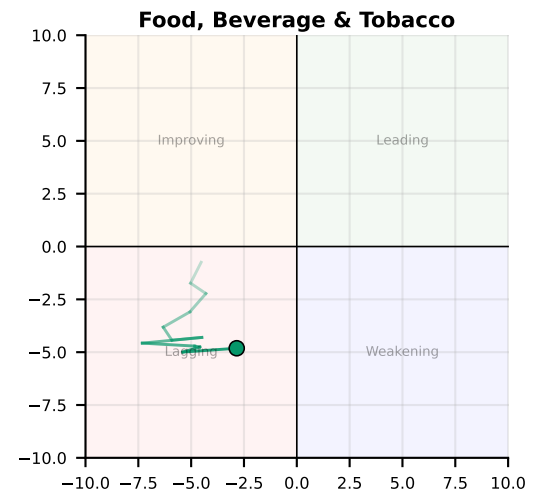
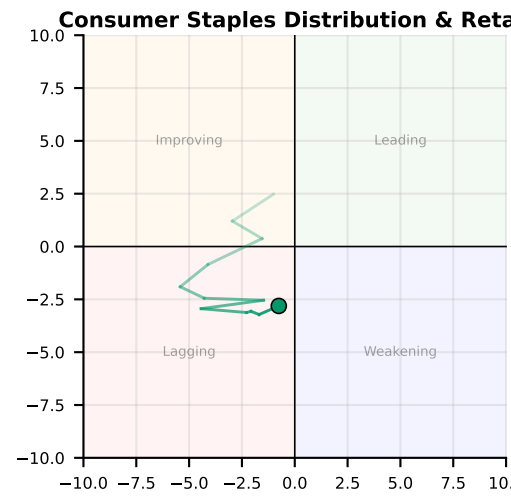
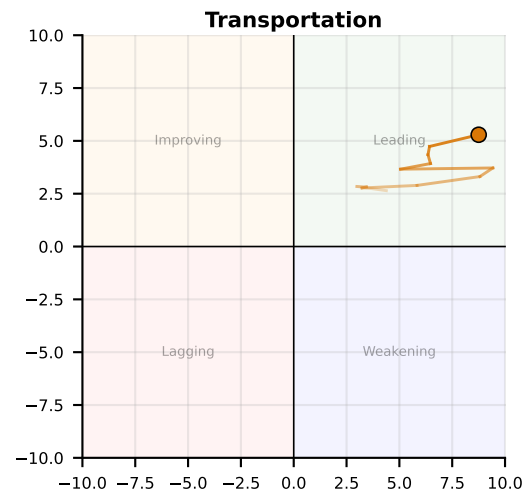
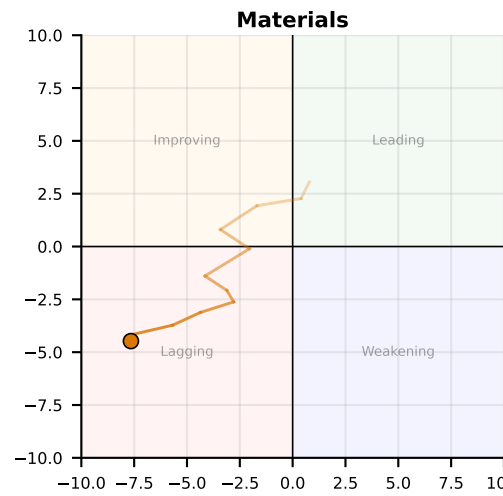
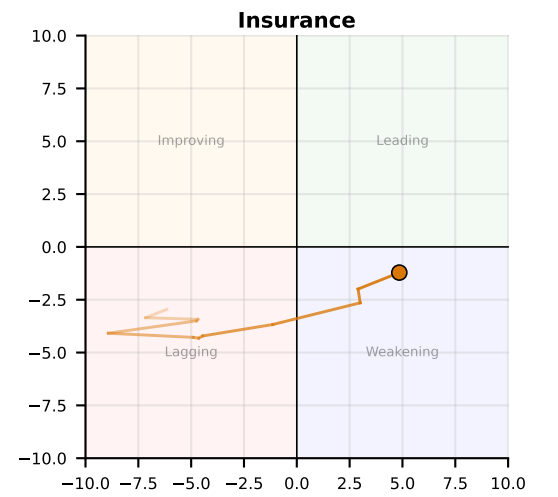
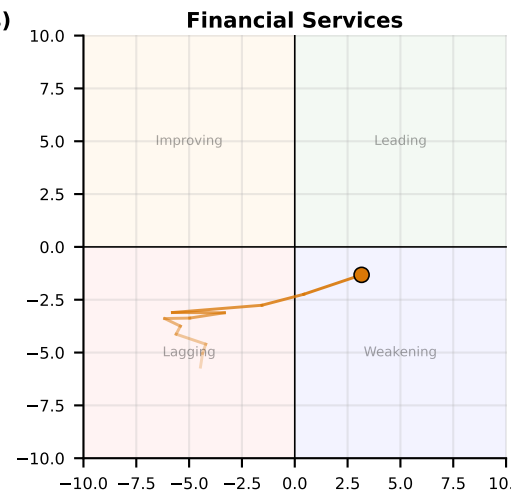
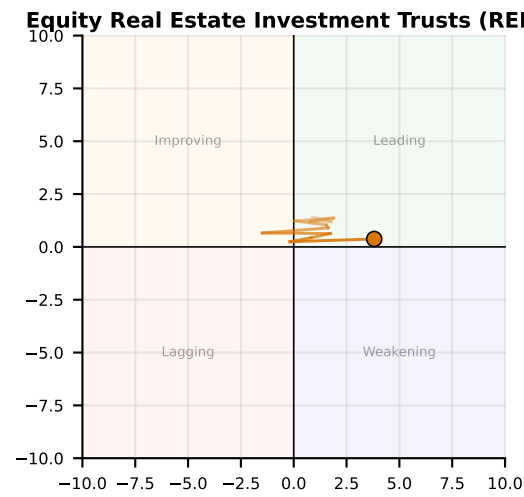
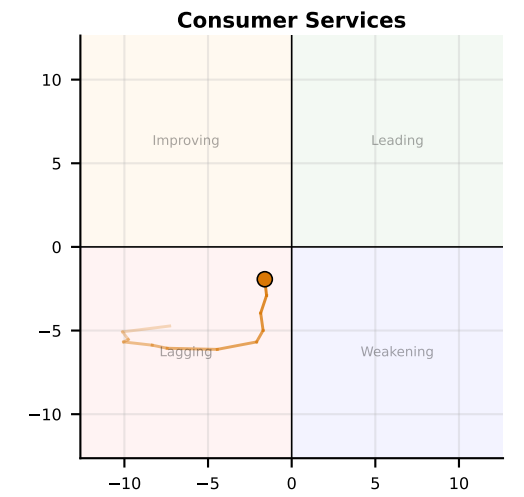
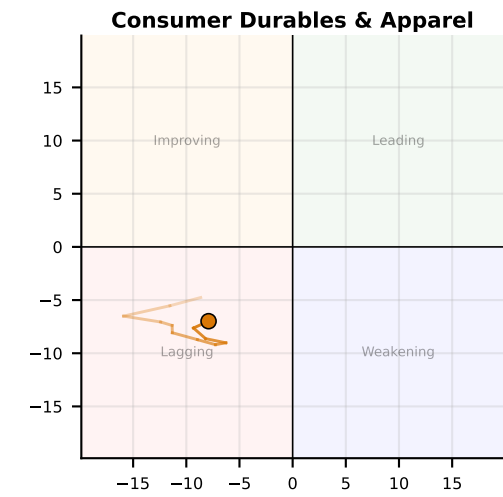
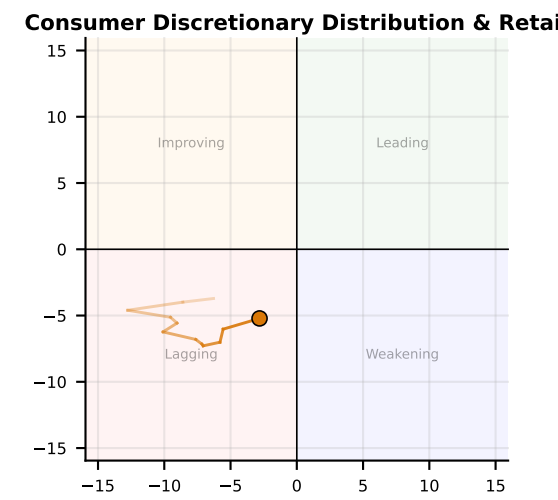
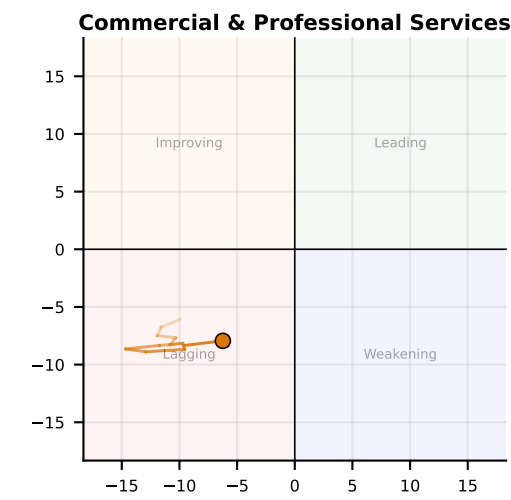
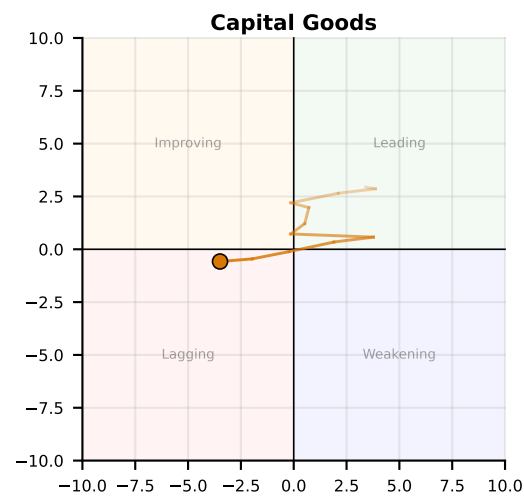
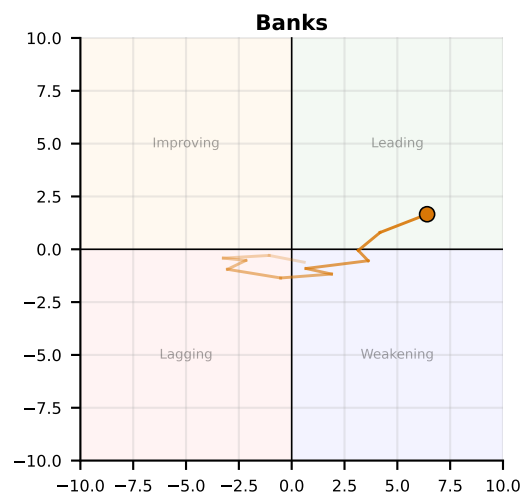
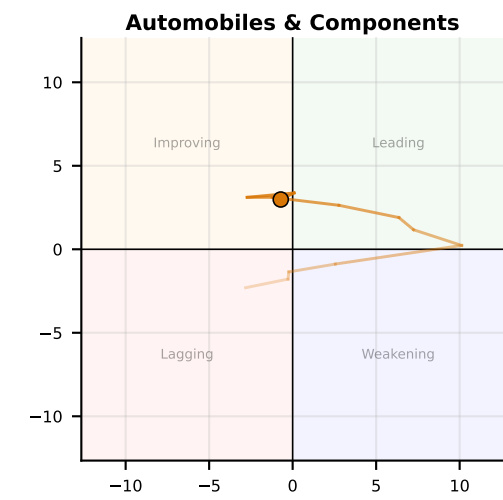
○ Open circle = start of window ● Filled circle = today

Momentum Rotation — Overview



Snapshot — Latest Metrics					
Series		Ratio_now	Mon_now	Ratio(12)	ΔMom(12)
Automobiles & Components		-0.71	2.98	2.10	5.28
	Banks	6.41	1.66	5.82	2.27
	Capital Goods	-3.49	-0.58	-6.90	-3.52
Commercial & Professional Services		-6.23	-7.94	3.71	-1.87
	Distribution & Retail	-2.81	-5.22	3.47	-1.50
Consumer Discretionary		-7.91	-6.99	0.74	-2.23
	Consumer Durables & Apparel	-1.61	-1.93	5.68	2.80
Consumer Staples		-0.76	-2.81	0.25	-5.29
	Distribution & Retail	-3.15	-5.12	-16.05	-19.19
City Real Estate Investment Trusts (REITs)		3.81	0.38	2.94	-1.04
	Financial Services	3.16	-1.32	7.63	4.36
	Food & Beverage & Tobacco	-2.84	-4.81	1.68	-4.07
Health Care		2.41	-1.08	10.64	3.88
	Equipment & Services	-3.15	-4.07	5.11	-0.91
Household & Personal Products		4.85	-1.22	11.01	1.74
	Insurance	-7.65	-4.48	-8.45	-7.54
Media & Entertainment		-4.09	-4.83	1.06	-0.86
	Materials	-4.09	-4.83	1.06	-0.86
Pharmaceuticals, Biotechnology & Life Sciences		6.89	2.45	12.22	4.49
	Real Estate Management & Development	-14.99	-16.15	5.37	-0.26
Semiconductors & Semiconductor Equipment		3.86	18.62	-25.47	7.10
	Software & Services	-2.91	0.37	7.76	11.88
Technology Hardware & Equipment		6.33	16.20	-22.82	1.58
	Telecommunication Services	-17.69	-8.34	-16.91	-12.56
Transportation		8.75	5.29	4.37	2.65
	Utilities	-4.09	-3.82	-3.53	-6.92

Momentum Rotation — All Sectors



Normalized Price vs Benchmark (US_REBALANCE)

