

FUM Trend Analytics

FUM delivers long and intermediate-term trend signals. Positioning is measured in days to months, not intraday. It is not a day-trading product at this time.

The engine

FUM is a custom, purpose-built trend-analytics engine for financial instruments. Its universe is primarily U.S. stocks, and it reaches beyond them to track index, sector, leveraged and inverse ETFs, international exposure through country and regional funds, fixed income, commodities and precious metals, currencies, volatility, and cryptocurrency. Instead of reacting to headlines, it reads each of these through its own quantitative trend-detection model and turns what it sees into a consistent, repeatable set of scores and signals. The same calculation runs every day, so the output is a tracked time series you can watch move rather than a one-off opinion. It works top down. First the market, then the sectors, then the individual names.

The top-down read

Two proprietary gauges frame the environment. The Market Strength Indicator (MSI) is a breadth barometer of broad-market strength across U.S. stocks, scored 0 to 100. Below 40 is a bearish regime, 60 and above is bullish, and there is a neutral zone in between. The FUM Risk Index (FRI) reads risk posture through two lenses: where capital is sitting inside equities, meaning pro-cyclical sectors versus defensives, and whether capital is leaving equities altogether for protection in things like bonds, metals, and volatility. Together they tell you the weather, whether the market is risk-on, rotating, or risk-off, before you look at any single position.

The sectors

Beneath the top-down read, every equity sector is scored by breadth, which is the share of its constituents in a confirmed uptrend, and then ranked. This is where rotation shows up in real time. You can see which groups are gaining participation, which are hollowing out, and whether leadership is broad or resting on one pillar. It is the layer that tells you where the money is, not just whether the market is up or down.

The individual signals

At the security level, each tracked name carries a trend signal, UP or DOWN, oriented to long and intermediate-term horizons. Each signal shows the date it opened, so you can see how long a trend has been in force. The signals are the actionable bottom of the funnel. The regime and sector read give you context, and the name-level signal gives you the specific candidate that fits it.

In summary

FUM is a top-down trend system. The MSI and FRI set the regime, the sector board shows where capital is rotating, and the individual signals surface the names moving with that flow. It is built for intermediate and longer-term positioning and for understanding market structure, not intraday trading, at least for now. The value is a disciplined, repeatable read of the whole board, from the index down to the name, in one consistent framework.