

MacDaddy – Retail vs. Institutional

...sceeto | S&P 500 Retail vs. Institutional MacDaddy

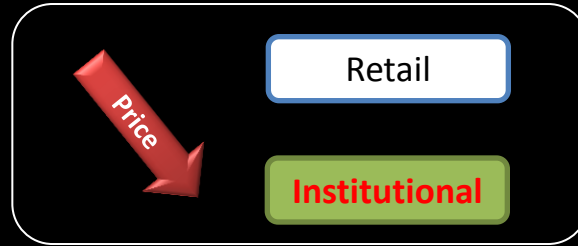
- MacDaddy offers insight into Order Flow Momentum as it transacts on the CME's Globex Servers in Chicago
- 3 Flavors of S&P 500 MacDaddy
 - Standard
 - Retail
 - Institutional
- By comparing Retail MacDaddy against Institutional MacDaddy you can gain insights into the 'emotionality' of the retail trade → Retail is frequently “wrong at the wrong time”.

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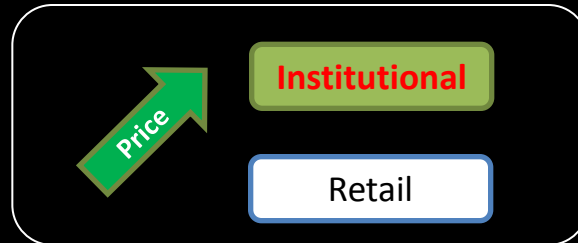
- We don't care about when Retail is Right – Only when Retail is Wrong.
- Gaps – Space between Retail & Institutional – Bigger is frequently better
- Divergences – Institutional Goes Up While Retail Goes Down
- One is **Buying** while the other is **Selling**
- Note - Ignore in
 - Choppy\grinding markets
 - Flurry of trade around economic announcements

...sceeto's S&P 500 Retail vs. Institutional MacDaddy | Key Rule of Thumb

- If Price is going down look for Retail to be above Institutional
→ Good inference for trading to the **Short** side



- If Price is going up look for Retail to be below Institutional
→ Good inference for trading to the **Long** side



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- During Uptrend – Look to Buy When Retail is Below Institutional

