RIVERSIDE ANALYTICS INC

DATE: August 31, 2026

RIVERSIDE ANALYTICS INC
Wayne Yeo
wayne.yeo@riversideanalyticsinc.com
www.riversideanalyticsinc.com

MONTH END STRATEGY UPDATE

RIVERSIDE'S DISCLAIMER

- All trading / investing comes with risk.
- The insights contained in this presentation do not constitute advice, rather are meant for educational purposes from which you may make more educated decisions taking into account your individual risk profile and needs for return.
- At Riverside, we assess probabilities using systematic quantitative methodology. We do not provide advice. There are no guarantees for positive return. All investing/trading is at your own risk.
- Riverside is about helping active and affluent investors learn how to make better decisions in financial markets.
- All charts shown in this broadcast have been referenced from stockcharts.com, Amibroker or eSignal unless otherwise noted.

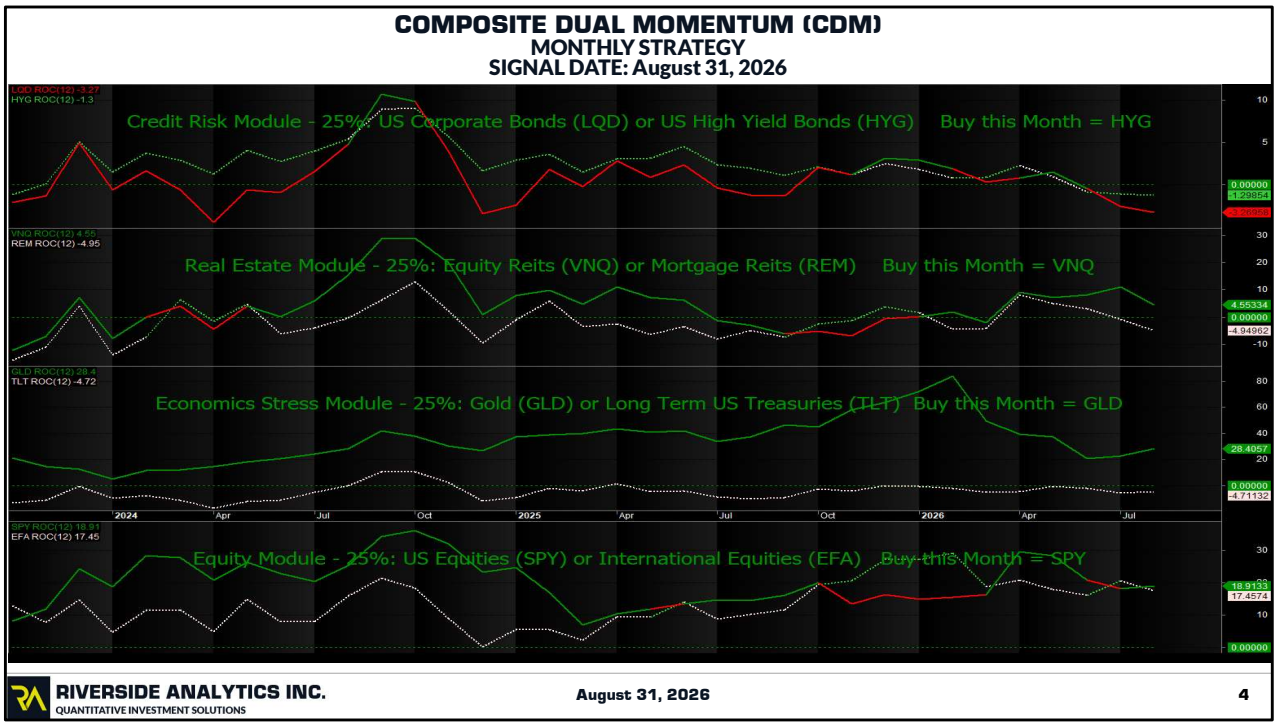
Good investing is <u>not</u> an "event" like finding the next growth opportunity or catching the next market turn. Rather, good investing is a disciplined process that converts research and training into a well-tested methodology, and then makes a habit of following that approach day after day.

John P. Hussman, Ph.D
President, Hussman Strategic Advisors

VARIOUS STRATEGIES

MECHANICAL SIGNALS

September 2026 ALLOCATION
COMPOSITE DUAL MOMENTUM
DUAL MOMENTUM SECTOR ROTATION
LEWIS GLENN'S PAIR SWITCHING
DUAL MOMENTUM PAIR SWITCHING



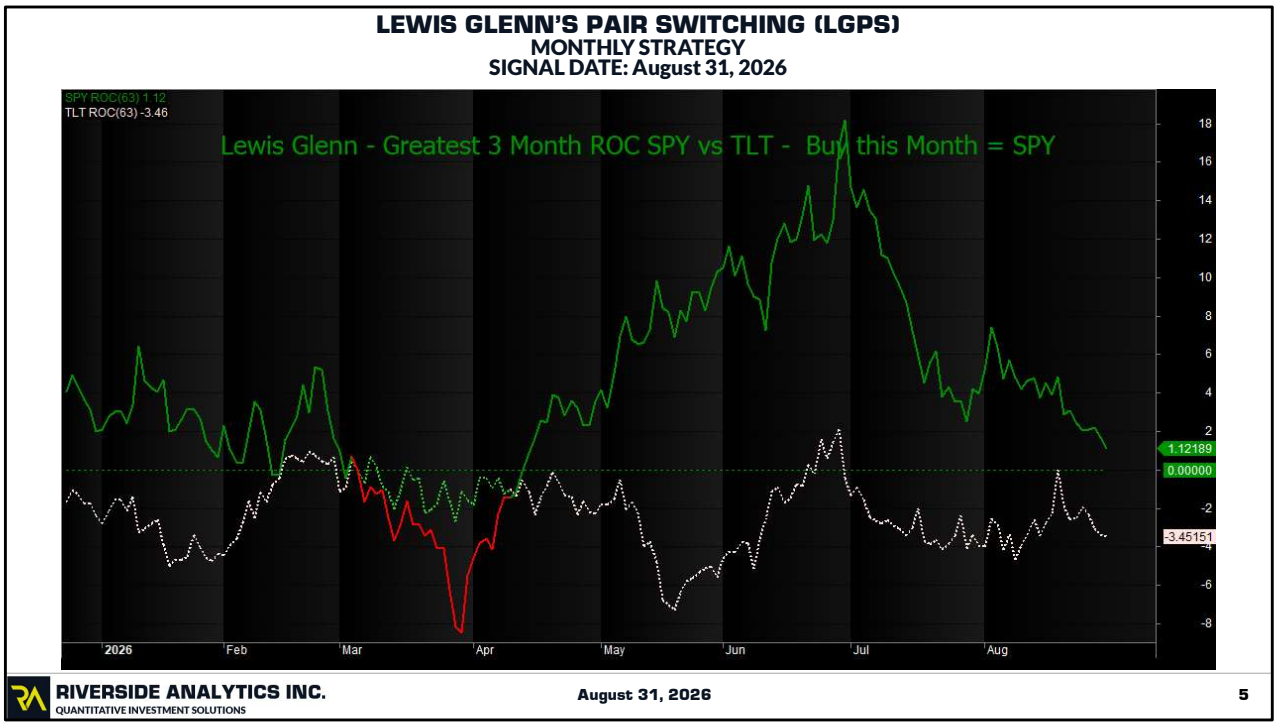
August 31 – No Change !

Everything remains the same.

Use the monthly ROC

- Choose which ever one is higher for each category
- ROC (12) - Percent change SPY vs EFA
- ROC (12) - Percent change LQD vs HYG

- ROC (12) - Percent change VNQ vs REM
- ROC (12) - Percent change GLD vs TLT

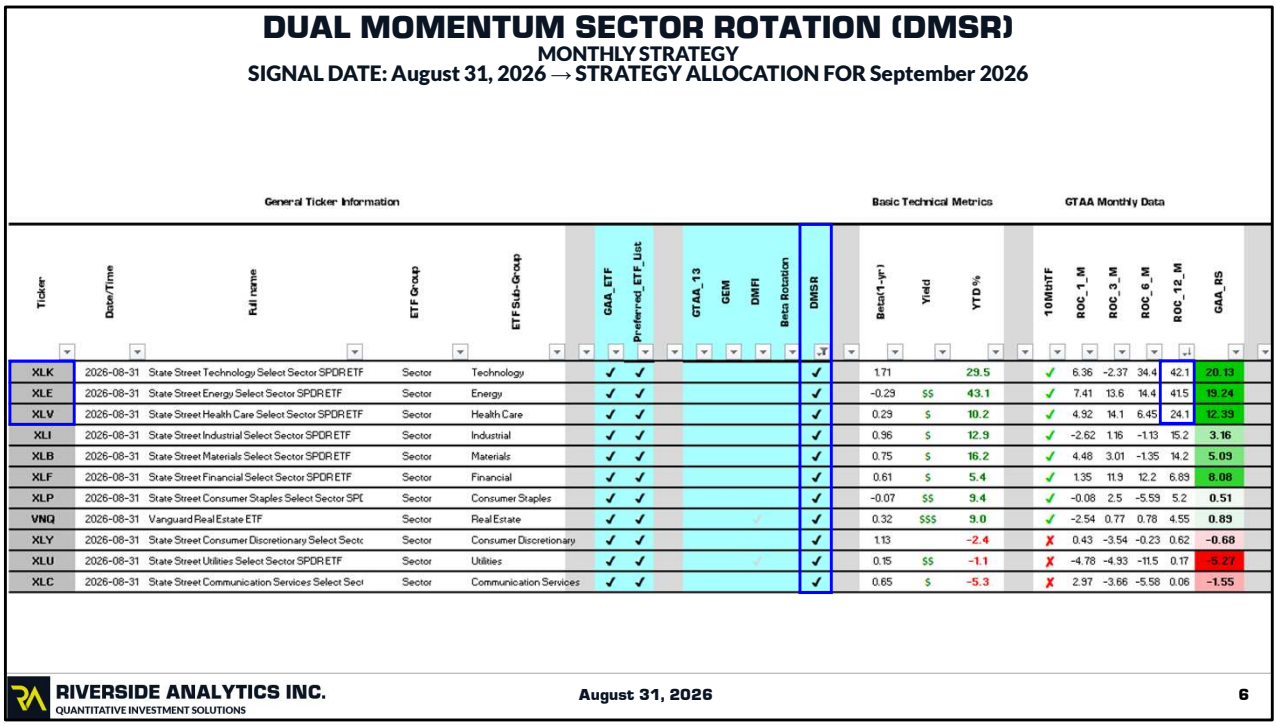


August 31 – NO Change

Strategy Rules
This strategy trades once per month.

1) On the last trading day of the month, calculate the 3-month return of the two assets above (SPY & TLT). I chose 69
2) Invest 100% of the portfolio in the asset with the highest 3-month return.
3) Hold the position until the final trading day of the following month.

In doing this chart, I have noticed times in the past where both SPY and TLT produced negative ROCS at the same time. This is part of the reason I chose to display this as a chart, rather than a table. I am thinking about modifying the algorithm slightly and going to cash or T-Bills if that condition arises.



DUAL MOMENTUM SECTOR ROTATION (DMSR)

MONTHLY STRATEGY

SIGNAL DATE: August 31, 2026 → STRATEGY ALLOCATION FOR September 2026

	General Ticker Information										Basic Technical Metrics			GTAA Monthly Data					
Ticker	Date/Time	Full name	ETF Group	ETF Sub-Group	GAA_ETF	Preferred_ETF_List	GTAA_13	GEM	DMFI	Beta Rotation	DMSR	Beta(1-yr)	Yield	YTD %	10MthTF	ROC_1_M	ROC_3_M	ROC_6_M	ROC_12_M	GAA_RS
XLK	2026-08-31	State Street Technology Select Sector SPDR ETF	Sector	Technology	✓	✓					✓	1.71		29.5	✓	6.36	-2.37	34.4	42.1	20.13
XLE	2026-08-31	State Street Energy Select Sector SPDR ETF	Sector	Energy	✓	✓					✓	-0.29	$$	43.1	✓	7.41	13.6	14.4	41.5	19.24
XLV	2026-08-31	State Street Health Care Select Sector SPDR ETF	Sector	Health Care	✓	✓					✓	0.29	$	10.2	✓	4.92	14.1	6.45	24.1	12.39
XLI	2026-08-31	State Street Industrial Select Sector SPDR ETF	Sector	Industrial	✓	✓					✓	0.96	$	12.9	✓	-2.62	1.16	-1.13	15.2	3.16
XLB	2026-08-31	State Street Materials Select Sector SPDR ETF	Sector	Materials	✓	✓					✓	0.75	$	16.2	✓	4.48	3.01	-1.35	14.2	5.09
XLF	2026-08-31	State Street Financial Select Sector SPDR ETF	Sector	Financial	✓	✓					✓	0.61	$	5.4	✓	1.35	11.9	12.2	6.89	8.08
XLP	2026-08-31	State Street Consumer Staples Select Sector SPI	Sector	Consumer Staples	✓	✓					✓	-0.07	$$	9.4	✓	-0.08	2.5	-5.59	5.2	0.51
VNQ	2026-08-31	Vanguard Real Estate ETF	Sector	Real Estate	✓	✓			✓		✓	0.32	$$$	9.0	✓	-2.54	0.77	0.78	4.55	0.89
XLY	2026-08-31	State Street Consumer Discretionary Select Secto	Sector	Consumer Discretionary	✓	✓					✓	1.13		-2.4	✗	0.43	-3.54	-0.23	0.62	-0.68
XLU	2026-08-31	State Street Utilities Select Sector SPDR ETF	Sector	Utilities	✓	✓			✓		✓	0.15	$$	-1.1	✗	-4.78	-4.93	-11.5	0.17	-5.27
XLC	2026-08-31	State Street Communication Services Select Sect	Sector	Communication Services	✓	✓					✓	0.65	$	-5.3	✗	2.97	-3.66	-5.58	0.06	-1.55

August 31 – No Change

Heatmap - US-ETF-GAA tab - Filter on DMSR, then Sort Largest to smallest ROC_12_M

SAMPLE STRATEGY REVIEW

MECHANICAL SIGNALS

September 2026 ALLOCATION
GLOBAL EQUITY MOMENTUM (GEM)
GTAA_AGG_6
DUAL MOMENTUM FIXED INCOME (DMFI)

STRATEGY #1 - GLOBAL EQUITY MOMENTUM (GEM)

MECHANICAL ALLOCATION

SIGNAL DATE: August 31, 2026 → STRATEGY ALLOCATION FOR September 2026

Monthly Strategy consisting of 3 ETF's (SPY, ACWX and BIL). Calculate the Monthly ROC (12) of each ETF . Select the strongest ETF. Go long the strongest ETF's if it's Monthly ROC (12) is > Monthly ROC (12) of BIL. Rebalance.

	General Ticker Information											Basic Technical Metrics			GTAA Monthly Data					
Ticker	Date/Time	Full name	ETF Group	ETF Sub-Group		GAA_ETF	Preferred_ETF_List		GTAA_13	GEM	DMFI	Beta Rotation DMSR	Beta(1-yr)	Yield	YTD %		10MthTF	ROC_1_M	ROC_3_M	ROC_6_M	ROC_12_M	GAA_RS
ACWX	2026-08-31	iShares MSCI ACWI ex US ETF	International	Global		✓	✓			✓			1.1	$$	15.3		✓	2.86	1.18	3.96	23.4	7.84
SPY	2026-08-31	State Street SPDR S&P 500 ETF	Broad Index	Benchmark		✓	✓			✓		✓	0.98		12.5		✓	2.68	1.4	11.8	18.9	8.70
BIL	2026-08-31	State Street SPDR Bloomberg 1-3 Month T-Bill ET	Fixed Income			✓	✓			✓	✓		-0.01	$$$	0.3		✓	-0.02	0	0.04	-0.12	-0.03

RIVERSIDE ANALYTICS INC.
QUANTITATIVE INVESTMENT SOLUTIONS

August 31, 2026

8

August 31 – No Change ACWX Leads

HeatMap > US-ETF-GAA tab > Filter on GEM then Sort Largest to smallest ROC_12_M

STRATEGY #2 - GTAA_AGG_6

MECHANICAL ALLOCATION

SIGNAL DATE: August 31, 2026 → STRATEGY ALLOCATION FOR September 2026

	General Ticker Information									Basic Technical Metrics			GTAA Monthly Data					
Ticker	Date/Time	Full name	ETF Group	ETF Sub-Group	GAA_ETF	Preferred_ETF_List	GTAA_13	GEM	DMFI Beta Rotation DMSR	Beta(1-yr)	Yield	YTD %	10MthTF	ROC_1_M	ROC_3_M	ROC_6_M	ROC_12_M	GAA_RS
DBC	2026-08-31	Invesco DB Commodity Index Tracking ETF	Commodities		✓	✓	✓			-0.29		40.0	✓	6.28	6.17	24.7	40.3	19.52
EEM	2026-08-31	iShares MSCI Emerging Markets ETF	International	Global	✓	✓				1.46	$	22.5	✓	4.57	-2.3	7.09	34.4	10.95
IJS	2026-08-31	iShares S&P Small-Cap 600 Value ETF	Style		✓	✓	✓			0.94	$	20.1	✓	0.49	4.54	11.3	24.7	10.25
IVW	2026-08-31	iShares S&P 500 Growth ETF	Style		✓	✓	✓			1.3		13.3	✓	3.22	-0.54	16.8	21.5	10.24
IJT	2026-08-31	iShares S&P Small-Cap 600 Growth ETF	Style		✓	✓	✓			1.09		20.2	✓	-1.77	3.86	11.4	20.3	8.47
IVE	2026-08-31	iShares S&P 500 Value ETF	Style		✓	✓	✓			0.58	$	11.5	✓	2.08	3.78	6.5	16	7.09
EFA	2026-08-31	iShares MSCI EAFE ETF	International	Global	✓	✓	✓			0.94	$$$	11.9	✓	1.77	2.53	1.96	17.5	5.93
GLD	2026-08-31	SPDR Gold Shares ETF	Commodities		✓	✓	✓			0.7		3.1	✗	9.93	-2.09	-15.6	28.4	5.17
BNDX	2026-08-31	Vanguard Total International Bond ETF	Fixed Income		✓	✓	✓	✓		0.12	$$$$	-1.6	✗	-0.46	-1.61	-3.35	-3.57	-2.25
LQD	2026-08-31	iShares iBoxx $ Investment Grade Corporate Bonc	Fixed Income		✓	✓	✓			0.19	$$$$	-3.6	✗	-0.04	-2.88	-4.9	-3.27	-2.77
IEF	2026-08-31	iShares 7-10 Year Treasury Bond ETF	Fixed Income		✓	✓	✓	✓		0.1	$$$	-3.6	✗	-0.23	-2.02	-5.36	-3.55	-2.79
TLT	2026-08-31	iShares 20+ Year Treasury Bond ETF	Fixed Income		✓	✓				0.17	$$$$	-5.3	✗	0.33	-3.78	-9.14	-4.71	-4.33

STRATEGY RULES

1) Calculate the 1, 3, 6 and 12 month rate of change (ROC).
2) Calculate the Avg Return → Relative Strength (RS)
3) Determine if assets are above or below their 10-month moving average

STRATEGY RULES (Cont'd)

4) Rank Assets based on their Relative Strength
5) Select the Top Six Assets
6) Each position is equal weighted

August 31 – EFA is out, IVE is in

Heatmap - US-ETF-GAA tab - filter on GTAA_13 – Sort GAA_R5 largest to smallest

STRATEGY #3 - DUAL MOMENTUM FIXED INCOME (DMFI)

MECHANICAL ALLOCATION

SIGNAL DATE: August 31, 2026 → STRATEGY ALLOCATION FOR September 2026

Calculate the Monthly ROC (6) of each ETF. Select the strongest three ETF's. Go long the strongest three ETF's if their Monthly ROC (6) is > Monthly ROC (6) of BIL.

General Ticker Information											Basic Technical Metrics			GTAA Monthly Data					
Ticker	Date/Time	Full name	ETF Group	ETF Sub-Group		GAA_ETF	Preferred_ETF_List	GTAA_13	GEM	DMFI	Beta Rotation	DMSR	Beta(1-yr)	Yield	YTD %	10MthTF	ROC_1_M	ROC_3_M	ROC_6_M	ROC_12_M	GAA_RS
VNQ	2026-07-31	Vanguard Real Estate ETF	Sector	Real Estate		✓	✓					✓	0.33	$$$	11.8	✓	2.61	2.72	8.98	11	6.33
XLU	2026-07-31	State Street Utilities Select Sector SPDR ETF	Sector	Utilities		✓	✓					✓	0.17	$$	3.9	✗	-2.18	-5.34	2.54	3.54	-0.36
FLOT	2026-07-31	iShares Floating Rate Bond ETF	Fixed Income			✓	✓			✓			0.03	$$$$	0.4	✓	0.02	0.04	0.04	0.04	0.04
BIL	2026-07-31	State Street SPDR Bloomberg 1-3 Month T-Bill ET	Fixed Income			✓	✓		✓	✓			0	$$$	0.3	✓	0.04	0.04	0.03	-0.08	0.01
BNDX	2026-07-31	Vanguard Total International Bond ETF	Fixed Income			✓	✓	✓		✓			0.11	$$$$	-1.1	✗	-1.36	-0.58	-1.65	-3.2	-1.70
EMB	2026-07-31	iShares JP Morgan USD Emerging Markets Bond E	Fixed Income			✓	✓			✓			0.29	$$$$$	-1.7	✗	-1.85	-1.19	-1.99	1.93	-0.78
JNK	2026-07-31	State Street SPDR Bloomberg High Yield Bond ET	Fixed Income			✓	✓			✓			0.23	$$$$$	-1.6	✗	-0.72	-1.19	-2.19	-1.25	-1.34
VMBS	2026-07-31	Vanguard Mortgage-Backed Securities Index ETF	Fixed Income			✓	✓						0.11	$$$$	-2.2	✗	-1.6	-1.81	-2.5	0.07	-1.46
TIP	2026-07-31	iShares TIPS Bond ETF	Fixed Income			✓	✓						0.07	$$$$	-2.1	✗	-1.64	-3.52	-2.58	-1.86	-2.40
IEF	2026-07-31	iShares 7-10 Year Treasury Bond ETF	Fixed Income			✓	✓	✓		✓			0.09	$$$	-3.3	✗	-1.71	-2.14	-3.12	-2.05	-2.26
TLT	2026-07-31	iShares 20+ Year Treasury Bond ETF	Fixed Income			✓	✓						0.15	$$$$	-5.6	✗	-4.83	-3.94	-5.6	-5.37	-4.94
GLTR	2026-07-31	abrdn Physical Precious Metals Basket Shares ET	Commodities			✓	✓			✓			1.08		-11.7	✗	0.23	-15.8	-22.4	31.1	-1.71

August 31 – XLU is out, BIL is in

Heatmap - US-ETF-GAA tab - filter on DMFI – Sort ROC_6_M largest to smallest, take the top three.

SAMPLE STRATEGY Summary

MECHANICAL SIGNALS

MECHANICAL STRATEGY SIGNALS FOR THE MONTH OF September 2026

GEM → No Change ACWX Leads
GTAA_AGG_6 → EFA is out, IVE is in
DMFI → XLU is out, BIL is in



August 31 – 18 Month GIC AGAIN **reversed** ALL 35 point drop last month, and tacked on an extra 5 from the month before that !

Footnote 1 for the TD Canadian Banking & Utilities GIC – Previously listed as earn up to 20%

In a separate area of the website is it listed as up 20% - so no change from last month.

Details are here >> https://www.td.com/ca/en/personal-banking/personal-investing/products/gic/market-growth-gic/what-td-offers#accordion-eaf9a8158c-item-591d6e8e31

WEEKEND TREND TRADER

CURRENT POSITIONS/SIGNALS

RIVERSIDE's WEEKEND TREND TRADER STRATEGY

MAJOR INDEX ETF'S AS OF THE CLOSE ON Friday August 28, 2026

Riverside's Weekend Trend Trader Strategy - Major Index ETF's

Ticker	Date/Time	Full name	Beta(1-yr)	YTD %	Buy	Sell	ROC(5)	Mkt Trend	In-Trade?	W.Count	BuyPrice	Close	ITM(%)	20wk High	Stop_Dist(%)	TrailStop	Risk(%)
VTI	2026-08-28	Vanguard Morningstar Total Stock Market	1	11.68	0	0	3.99	Up	Yes	19	333.94	379.36	13.6	385.12	8.52	352.29	7.13
XIU.ca	2026-08-28	iShares S&P/TSX 60 Index ETF	1	14.05	0	0	2.48	Up	Yes	68	38.06	54.05	42.01	54.96	7.91	50.61	6.36
EEM	2026-08-28	iShares MSCI Emerging Markets ETF	1.3	22.52	0	0	6.02	Up	Yes	67	46.02	67.14	45.89	71.57	16.69	59.63	11.19
EWC	2026-08-28	iShares MSCI Canada ETF	0.67	12.65	0	0	4.5	Up	Yes	69	42.05	61.73	46.8	62.59	8.44	57.31	7.17
QQQ	2026-08-28	Invesco QQQ Trust Series I ETF	1.4	14.83	0	0	4.71	Up	Yes	19	609.48	716.43	17.55	745.45	15.32	631.21	11.9
ACWX	2026-08-28	iShares MSCI ACWI ex US ETF	0.98	14.99	0	0	4.74	Up	Yes	19	71.75	77.61	8.17	78.43	9.98	70.6	9.03
EFA	2026-08-28	iShares MSCI EAFE ETF	0.86	11.55	0	0	4.17	Up	Yes	19	101.26	107.72	6.37	108.89	8.07	100.11	7.07
IWM	2026-08-28	iShares Russell 2000 ETF	1.02	17.63	0	0	1.57	Up	Yes	68	198.57	295.75	48.94	305.18	10.26	273.86	7.4
IJR	2026-08-28	iShares Core S&P Small Cap ETF	0.79	18.23	0	0	0.5	Up	Yes	68	102.19	145.58	42.46	150.69	9.43	136.47	6.26
IJH	2026-08-28	iShares Core S&P Mid-Cap ETF	0.79	12.52	0	0	-0.01	Up	Yes	68	58.18	75.76	30.22	78.71	9.52	71.22	6
SPY	2026-08-28	State Street SPDR S&P 500 ETF	1	11.45	0	0	4.12	Up	Yes	19	677.41	769.35	13.57	779.37	8.84	710.46	7.65
DIA	2026-08-28	State Street SPDR Dow Jones Industrial Ave	0.76	9.86	0	0	3.14	Up	Yes	19	476.1	535.06	12.38	546.75	7.75	504.36	5.74

August 28

RIVERSIDE's WEEKEND TREND TRADER STRATEGY

US SECTOR ETF'S AS OF THE CLOSE ON Friday August 28, 2026

Riverside's Weekend Trend Trader Strategy - US Cap Weighted Sector ETF's

Ticker	Date/Time	Full name	Beta(1-yr)	YTD %	Buy	Sell	ROC(5)	Mkt Trend	In-Trade?	D.Count	BuyPrice	Close	ITM(%)	20wk High	Stop_Dist(%)	Trail Stop	Risk(%)
XLC	2026-08-28	State Street Communication Services Select	0.95	-4.22	1	0	6.29	Up	Yes	0	111.46	112.99	1.37	114.03	7.7	105.25	6.85
XLF	2026-08-28	State Street Financial Select Sector SPDR ET	0.67	4.46	0	0	3.18	Up	Yes	19	50.5	58.1	15.05	58.4	8.64	53.36	8.16
SPY	2026-08-28	State Street SPDR S&P 500 ETF	1	11.45	0	0	4.12	Up	Yes	19	677.41	769.35	13.57	779.37	8.84	710.46	7.65
XLB	2026-08-28	State Street Materials Select Sector SPDR E	0.53	15.33	0	0	3.75	Up	Yes	1	52.35	53.18	1.59	53.72	7.2	49.85	6.27
VNQ	2026-08-28	Vanguard Real Estate ETF	0.41	9.43	0	0	-3.54	Up	Yes	67	90.36	97.24	7.61	101.8	10.05	91.57	5.83
XLE	2026-08-28	State Street Energy Select Sector SPDR ETF	-0.77	41.81	0	0	5.13	Up	Yes	67	42.74	62.68	46.65	64.7	18.21	52.92	15.57
XLV	2026-08-28	State Street Health Care Select Sector SPDR	0.16	9.68	0	0	5.28	Up	Yes	12	148.52	171.16	15.24	176.6	14.88	150.31	12.18
XLU	2026-08-28	State Street Utilities Select Sector SPDR ETF	-0.09	-0.12	0	0	-7.69	Up	Yes	145	30.09	42.73	41.98	46.63	9.57	42.16	1.32
XLY	2026-08-28	State Street Consumer Discretionary Select	1.27	-3.97	0	0	7.13	Up	Yes	19	112.34	117.21	4.34	120.43	12.66	105.19	10.26
XLK	2026-08-28	State Street Technology Select Sector SPDR	1.69	26.72	0	0	5.58	Up	Yes	19	142.33	185.69	30.46	194.3	20.39	154.69	16.7
XLP	2026-08-28	State Street Consumer Staples Select Sector	0.08	9.23	0	0	1.57	Up	Yes	31	81.95	85.45	4.27	88.78	9.39	80.44	5.86
XLI	2026-08-28	State Street Industrial Select Sector SPDR E	0.71	12.68	0	0	-3.02	Up	Yes	19	170.99	177.14	3.6	188.19	12.91	163.90	7.47

August 28

RIVERSIDE's WEEKEND TREND TRADER STRATEGY

TSX SECTOR ETF'S AS OF THE CLOSE ON August 28, 2026

Riverside's Weekend Trend Trader Strategy - TSX Sector ETF's

Ticker	Date/Time	Full name	Beta(1-yr)	YTD %	Buy	Sell	ROC(5)	Mkt Trend	In-Trade?	D.Count	BuyPrice	Close	ITM(%)	20wk High	Stop_Dist(%)	TrailStop	Risk(%)
XEG.ca	2026-08-28	iShares S&P/TSX Capped Energy Index ETF	-0.65	47.47	0	0	1.82	Up	Yes	68	15.41	28.02	81.83	28.95	20.7	22.96	18.07
XGD.ca	2026-08-28	iShares S&P/TSX Global Gold Index ETF	2.82	15.38	0	0	31.97	Up	Yes	3	48.51	61.8	27.4	63.33	31.71	43.25	30.02
XIC.ca	2026-08-28	iShares Core S&P/TSX Capped Composite I	1.07	13.94	0	0	3.52	Up	Yes	68	39.95	58.45	46.31	58.9	7.78	54.32	7.07
XFN.ca	2026-08-28	iShares S&P/TSX Capped Financials Index E	0.83	18.91	0	0	-2.3	Up	Yes	20	76.91	93.36	21.39	98.18	10.29	88.08	5.66
ZIN.ca	2026-08-28	BMO Equal Weight Indsustrials ETF	0.82	16.69	0	0	-6.1	Up	Yes	68	38.37	58.04	51.26	62.05	8.93	56.51	2.63
XIT.ca	2026-08-28	iShares S&P/TSX Capped Information Tech	1.62	-3.44	0	0	15.23	Up	Yes	19	64.13	78.37	22.2	83	26.74	60.81	22.41
XMA.ca	2026-08-28	iShares S&P/TSX Capped Materials Index E	2.56	16.71	0	0	25.29	Up	Yes	3	40.87	50.23	22.9	51.04	27.8	36.85	26.64
ZRE.ca	2026-08-28	BMO Equal Weight REITs Index ETF	0.74	4.86	0	0	-7.12	Up	Yes	67	21.28	23.08	8.46	25.07	8.42	22.96	0.53
XST.ca	2026-08-28	iShares S&P/TSX Capped Consumer Staples	0.52	1.14	0	0	-4.96	Up	Yes	136	44.39	63.66	43.42	69.59	11.99	61.25	3.79
ZUT.ca	2026-08-28	BMO Equal Weight Utilities Index ETF	0.34	12.8	0	0	-8.16	Up	Yes	120	19.46	28.43	46.07	31.12	9.48	28.17	0.9

August 28

DISCRETIONARY COMMENTARY

A SYSTEMATIC APPROACH

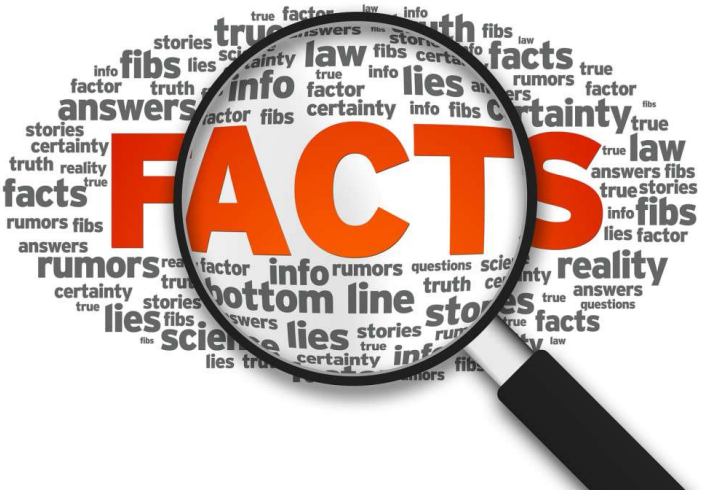


Image by: https://vocal.media/fyi/50-useless-facts

DIRECTIONAL THESIS

ASSESSING THE FACTS IN HAND

WE REVIEW THE FACTS TO DEVELOP A THESIS ON MARKET DIRECTION

WE USE THIS THESIS TO NAVIGATE THE MARKET FOR THE WEEK AHEAD

AT ANY POINT THE FACTS CAN CHANGE

WHEN WE REVIEW THE FACTS…..

DO THE FACTS SUPPORT OUR CURRENT MARKET THESIS??

DO THE FACTS REFUTE OUR CURRENT MARKET THESIS??

WHEN THE FACTS CHANGE…..SO MUST THE THESIS

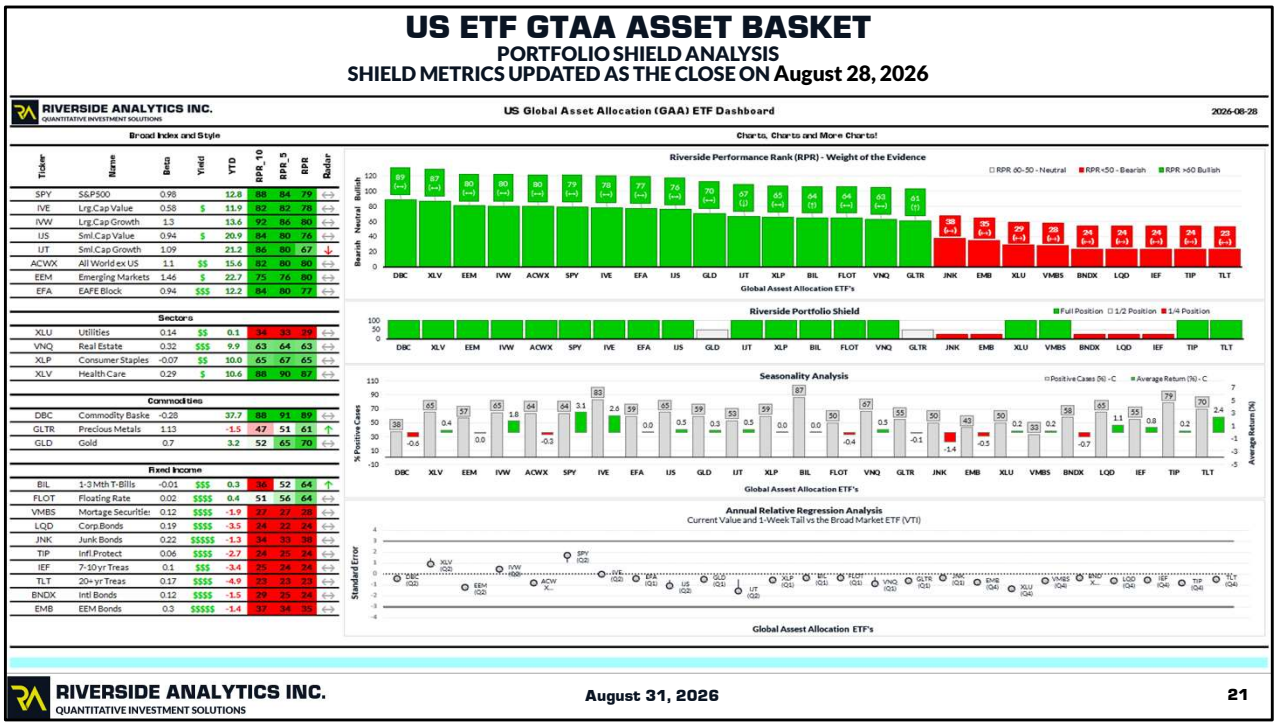
HEAT MAP METRICS

AND A FEW THINGS TO KEEP IN MIND

US ETF GTAA ASSET BASKET

PORTFOLIO SHIELD ANALYSIS

SHIELD METRICS UPDATED AS THE CLOSE ON August 28, 2026



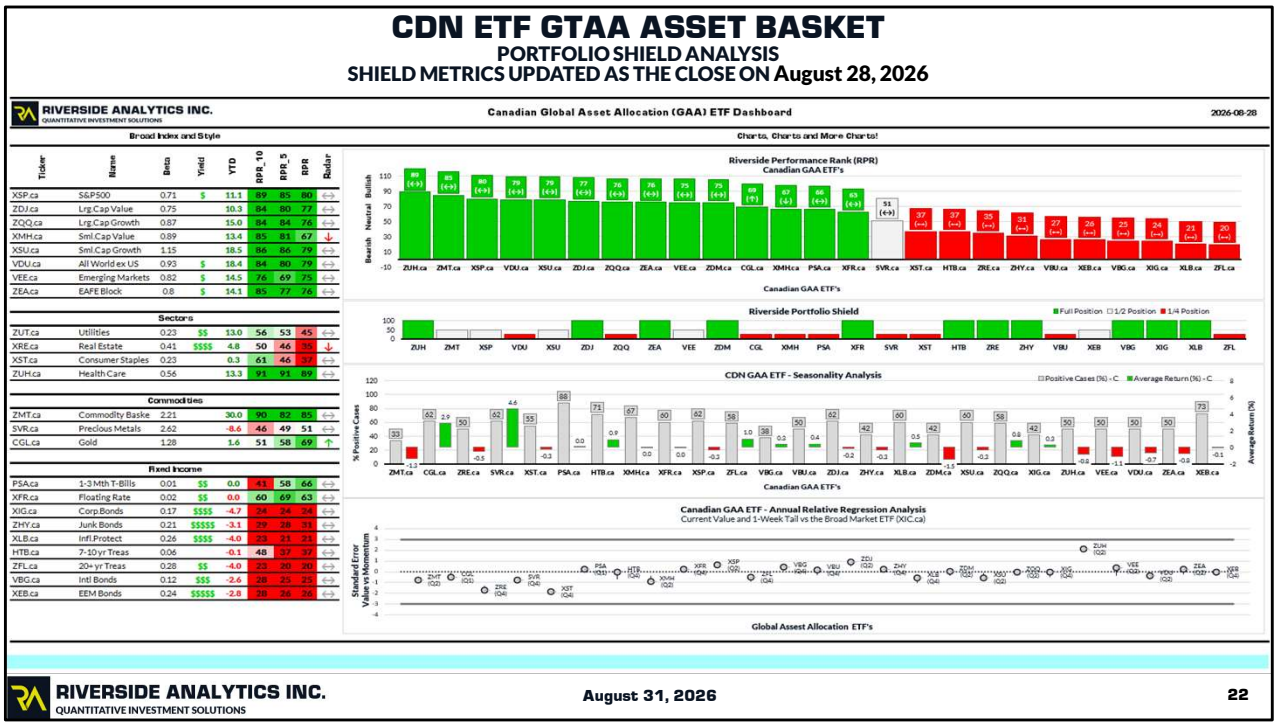
August 28 –

The top 5 last month were VNQ, XLY, DBC, IJS, and IVE

CDN ETF GTAA ASSET BASKET

PORTFOLIO SHIELD ANALYSIS

SHIELD METRICS UPDATED AS THE CLOSE ON August 28, 2026



RIVERSIDE ANALYTICS INC.
QUANTITATIVE INVESTMENT SOLUTIONS

Canadian Global Asset Allocation (GAA) ETF Dashboard

2026-08-28

Broad Index and Style

Ticker	Name	Beta	Yield	YTD	RPR_10	RPR_5	RPR	Radar
XSP.ca	S&P500	0.71	$	11.1	89	85	80	↔
ZDJ.ca	Lrg.Cap Value	0.75		10.3	84	80	77	↔
ZQQ.ca	Lrg.Cap Growth	0.87		15.0	84	84	76	↔
XMH.ca	Sml.Cap Value	0.89		13.4	85	81	67	↓
XSU.ca	Sml.Cap Growth	1.15		18.5	86	86	79	↔
VDU.ca	All World ex US	0.93	$	18.4	84	80	79	↔
VEE.ca	Emerging Markets	0.82	$	14.5	76	69	75	↔
ZEA.ca	EAFE Block	0.8	$	14.1	85	77	76	↔
	Sectors							
ZUT.ca	Utilities	0.23	$$	13.0	56	53	45	↔
XRE.ca	Real Estate	0.41	$$$$	4.8	50	46	35	↓
XST.ca	Consumer Staples	0.23		0.3	61	46	37	↔
ZUH.ca	Health Care	0.56		13.3	91	91	89	↔
	Commodities							
ZMT.ca	Commodity Baske	2.21		30.0	90	82	85	↔
SVR.ca	Precious Metals	2.62		-8.6	46	49	51	↔
CGL.ca	Gold	1.28		1.6	51	58	69	↑
	Fixed Income							
PSA.ca	1-3 Mth T-Bills	0.01	$$	0.0	41	58	66	↔
XFR.ca	Floating Rate	0.02	$$	0.0	60	69	63	↔
XIG.ca	Corp.Bonds	0.17	$$$$	-4.7	24	24	24	↔
ZHY.ca	Junk Bonds	0.21	$$$$$	-3.1	29	28	33	↔
XLB.ca	Infl.Protect	0.26	$$$$	-4.0	23	21	23	↔
HTB.ca	7-10 yr Treas	0.06		-0.1	48	37	37	↔
ZFL.ca	20+ yr Treas	0.28	$$	-4.0	23	20	20	↔
VBG.ca	Intl Bonds	0.12	$$$	-2.6	28	25	25	↔
XEB.ca	EEM Bonds	0.24	$$$$$	-2.8	28	26	26	↔

Charts, Charts and More Charts!

Riverside Performance Rank (RPR)
Canadian GAA ETF's

Riverside Portfolio Shield

CDN GAA ETF - Seasonality Analysis

Canadian GAA ETF - Annual Relative Regression Analysis
Current Value and 1-Week Tail vs the Broad Market ETF (XIC.ca)

Global Asset Allocation ETF's

RIVERSIDE ANALYTICS INC.
QUANTITATIVE INVESTMENT SOLUTIONS

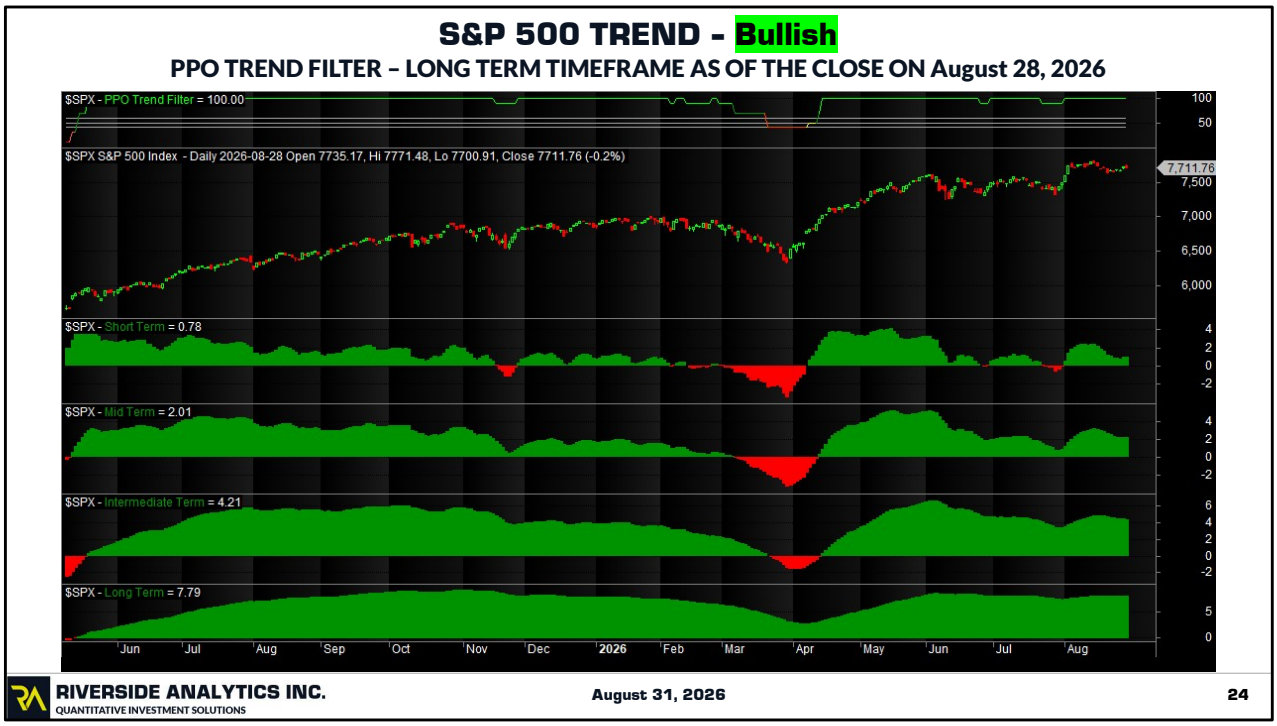
August 31, 2026

22

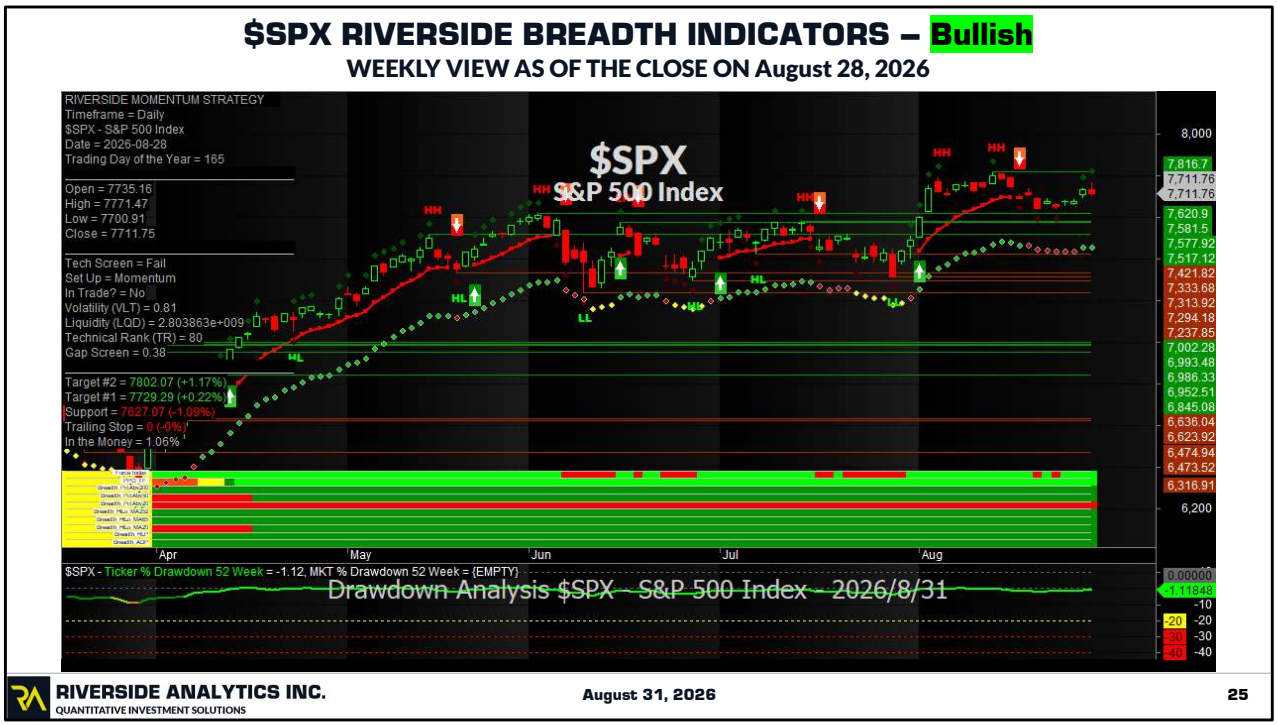
August 28 –
Last month top 5 were – ZUH, XST, ZDM, ZRE, and ZDA

PORTFOLIO SHIELD

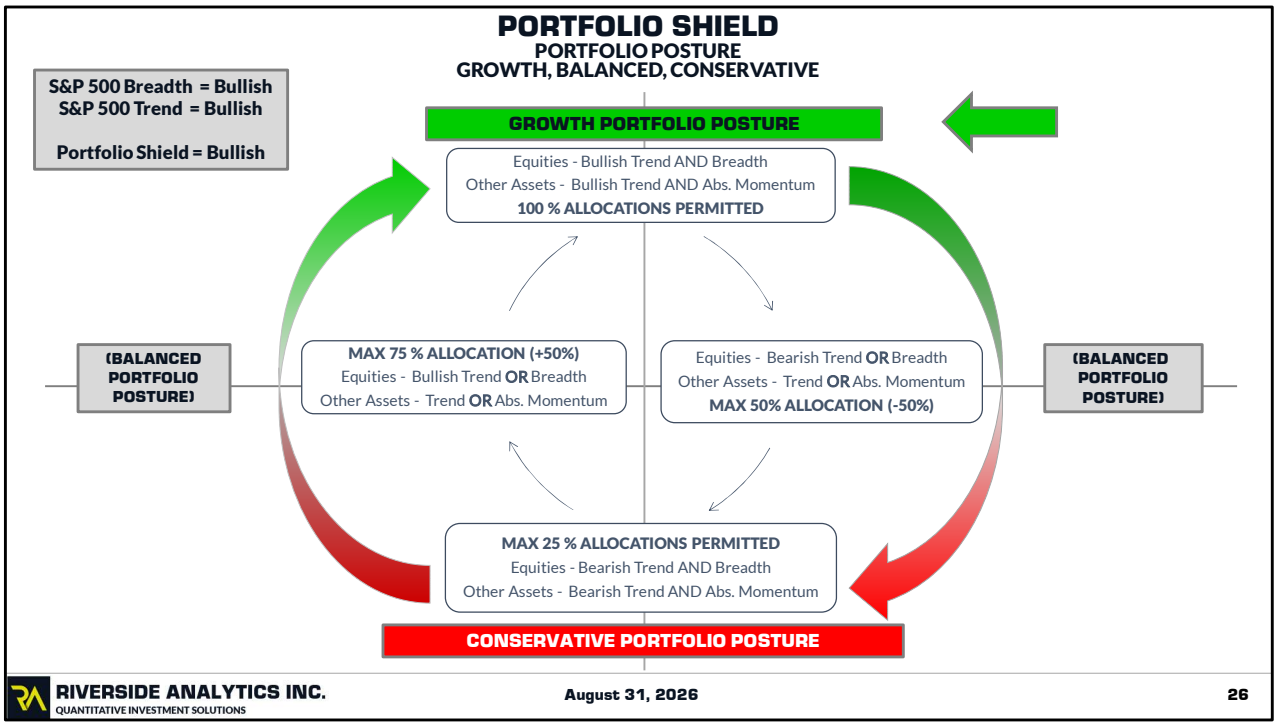
BASIC CONCEPTS AND APPLICATION
SYSTEMATIC DISCRETIONARY APPROACH



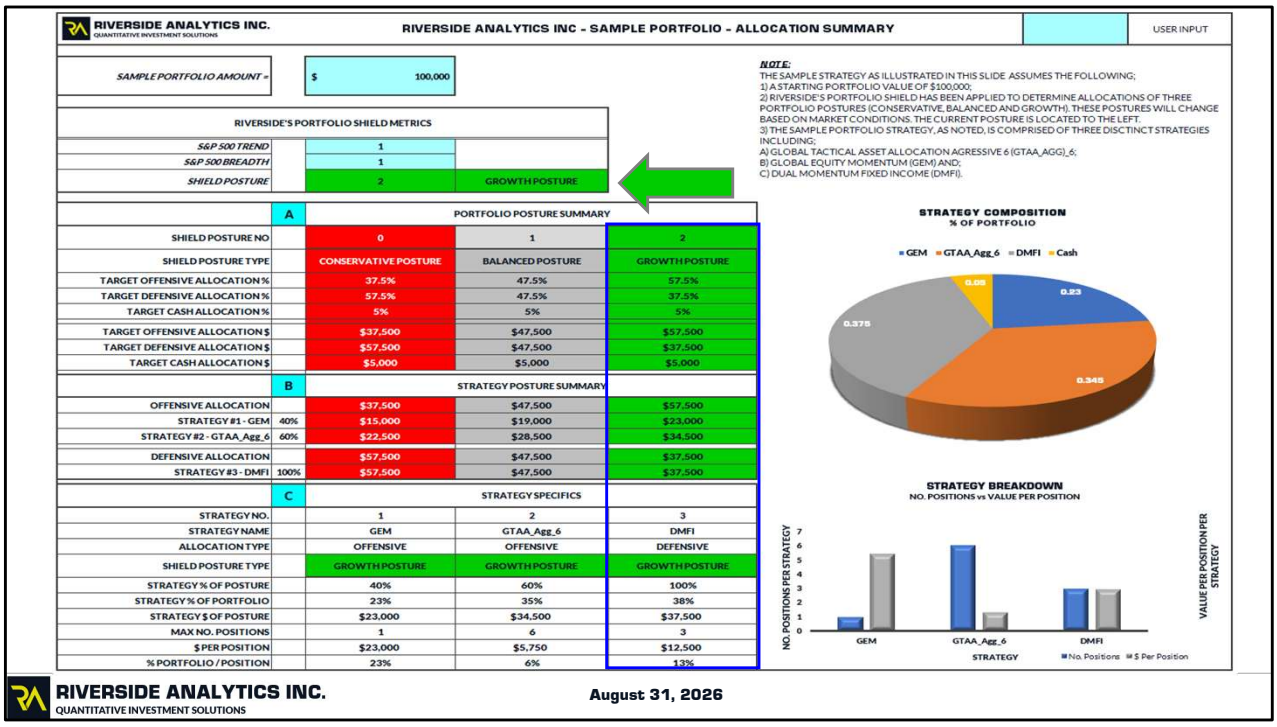
August – Bullish PPO Trend continues



August - SP500 breadth is BULLISH.



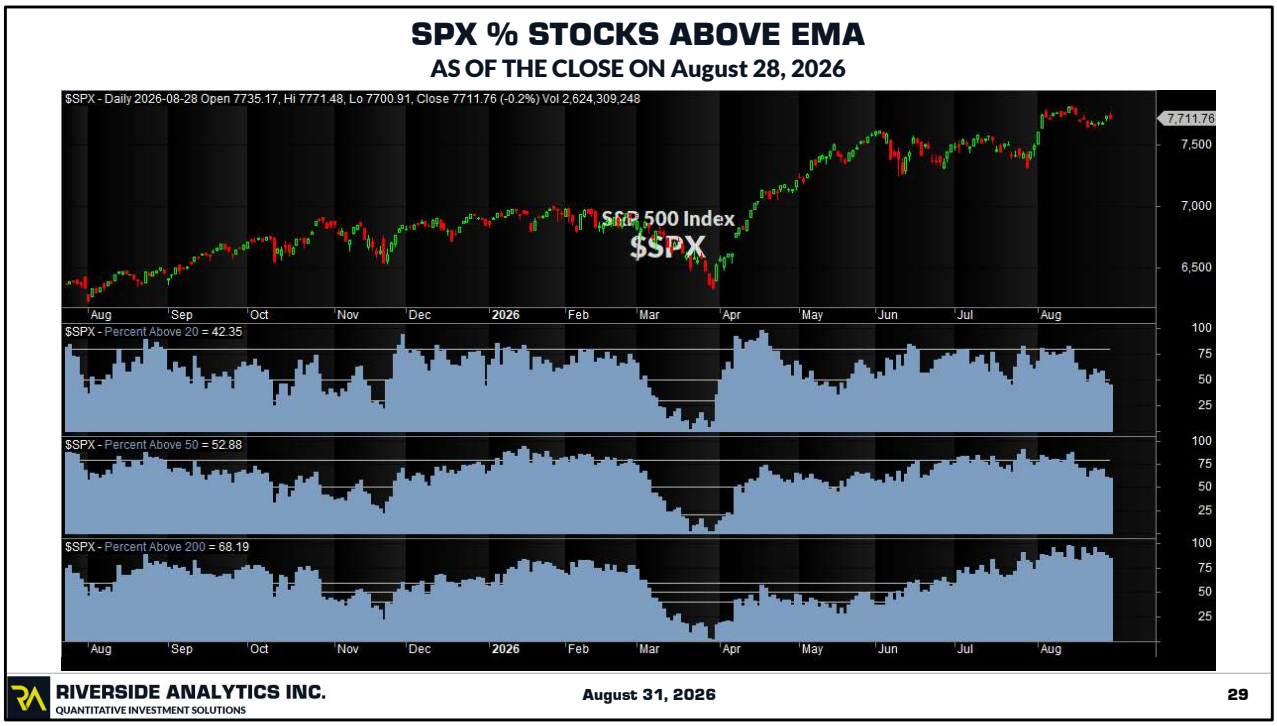
August 31 – No Change >> Bullish - SP500 breadth is Bullish, PPO is Bullish, therefore Portfolio Posture remains Bullish



August 31 – Bullish - SP500 breadth is Bullish, PPO is Bullish, therefore Portfolio Posture is Bullish

MARKET BREADTH

CURRENT VIEW

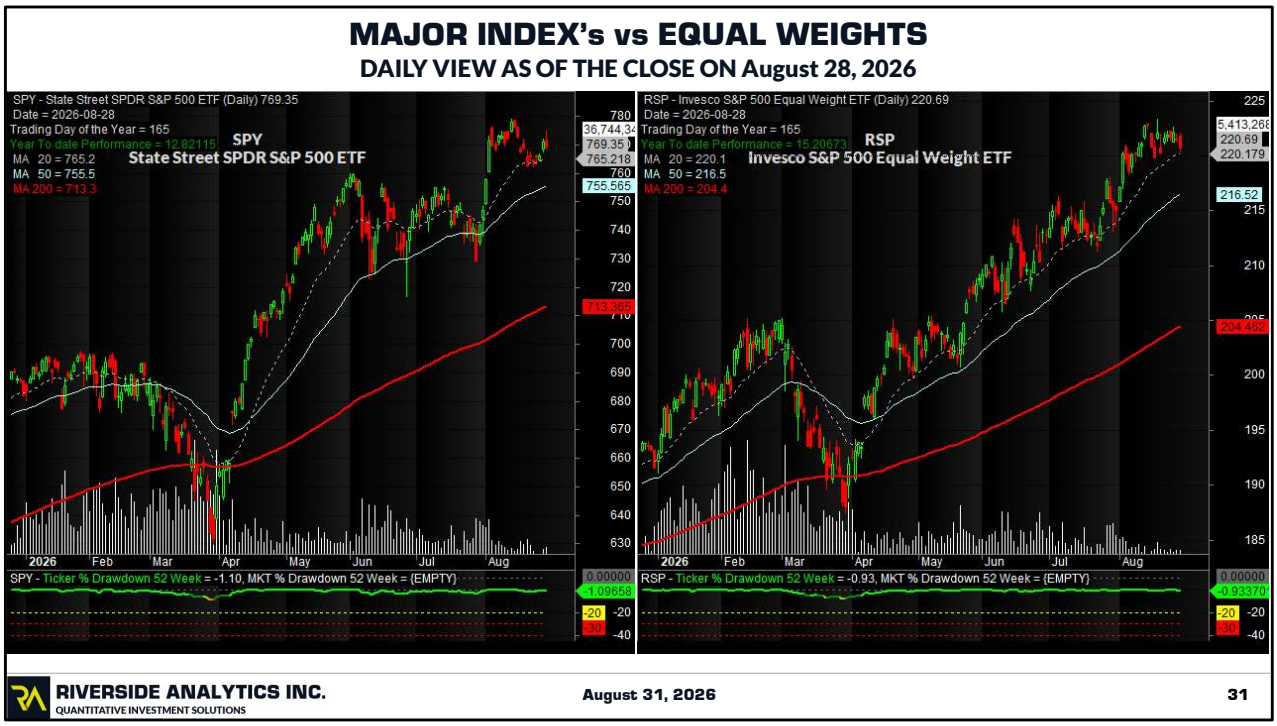


August 28 –

The 20 MA decreased from 53.3 to 42.35
The 50 MA decreased from 61.4 to 52.88
The 200 MA increased from 65.2 to 68.19

RISK APPETITE

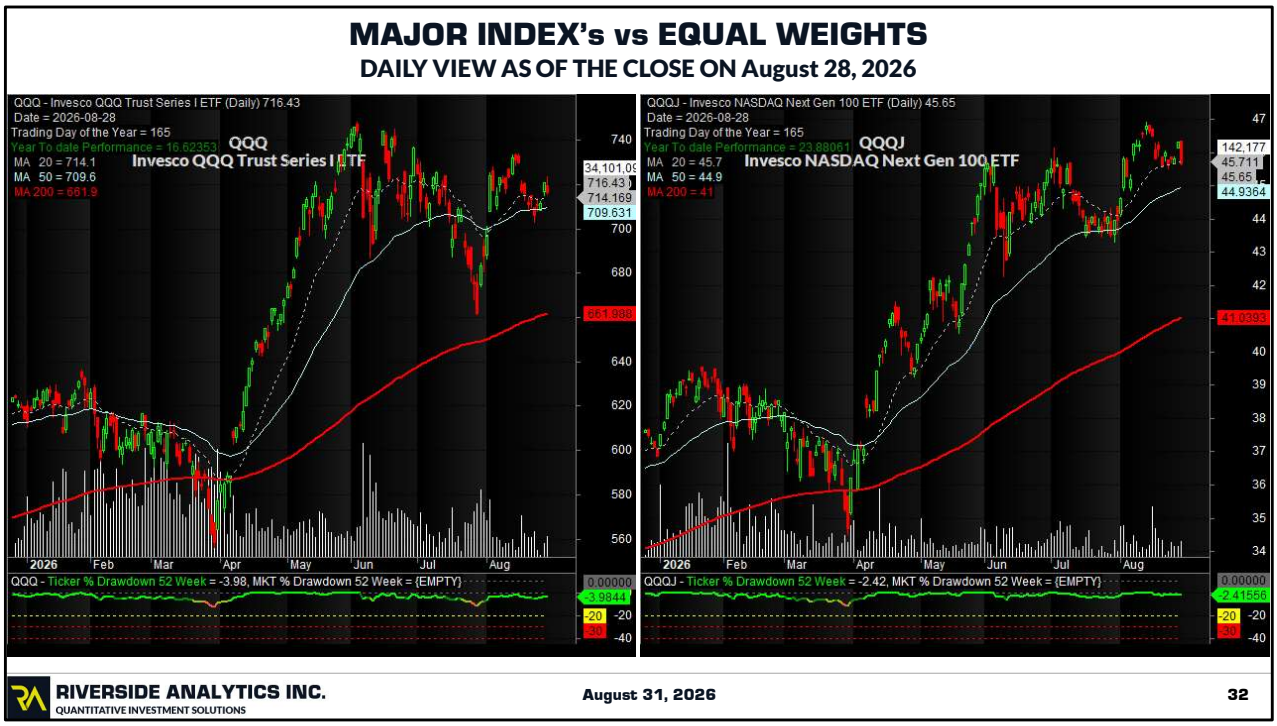
RATIO REVIEW



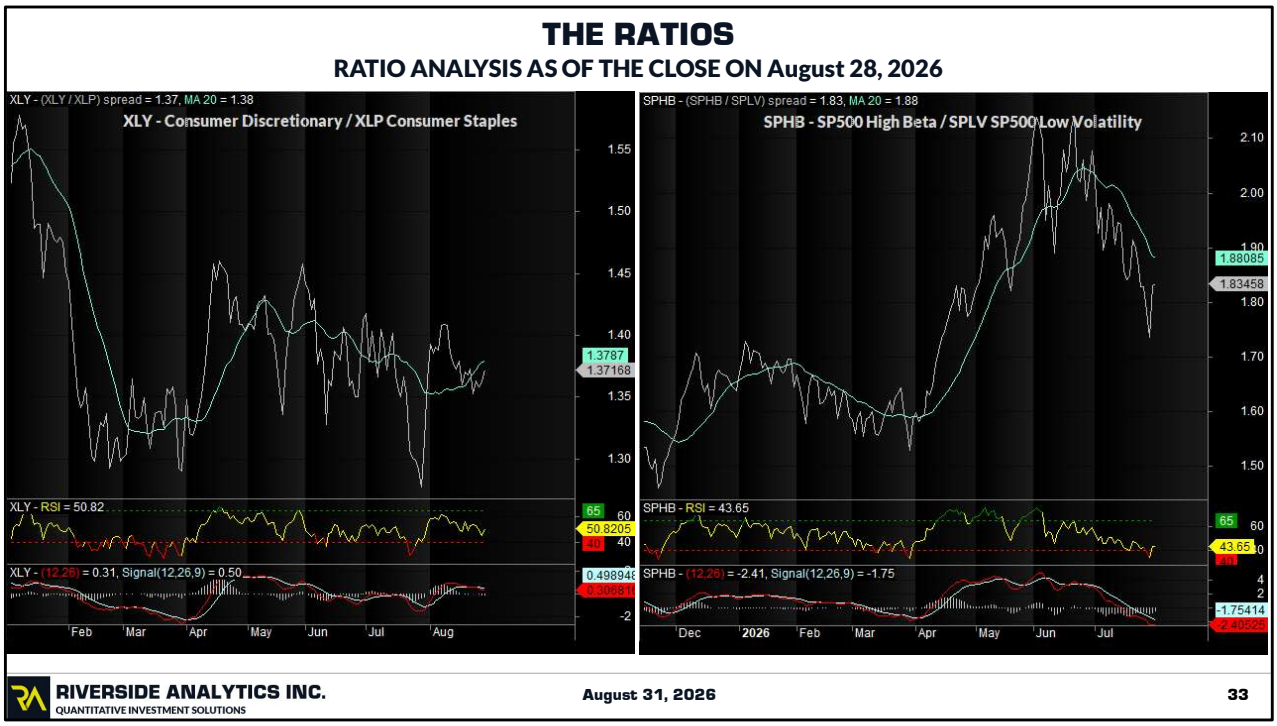
August 28 –

SPY YTD return = 12.8 last month was 9.5

RSP YTD return = 15.2 last month was 12.4

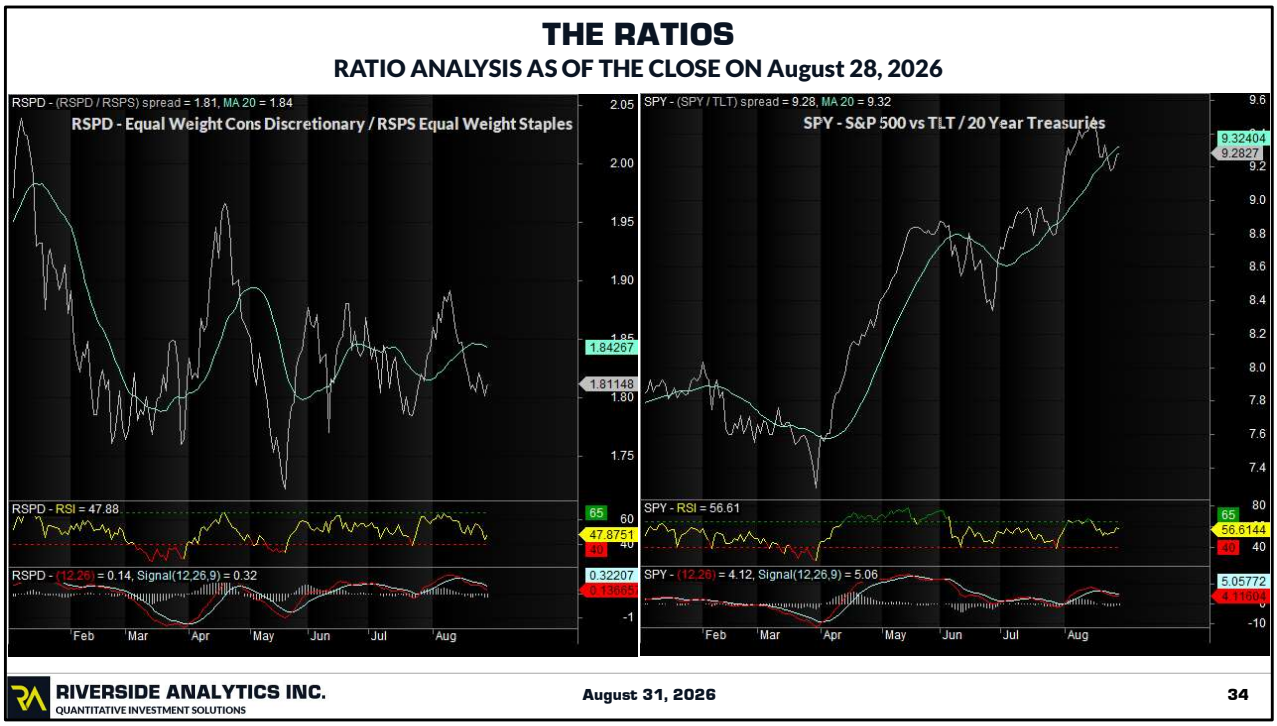


August 28 –
QQQ YTD = 16.6 – last month was 11.99
QQQJ YTD = 23.9 – last month was 22.3



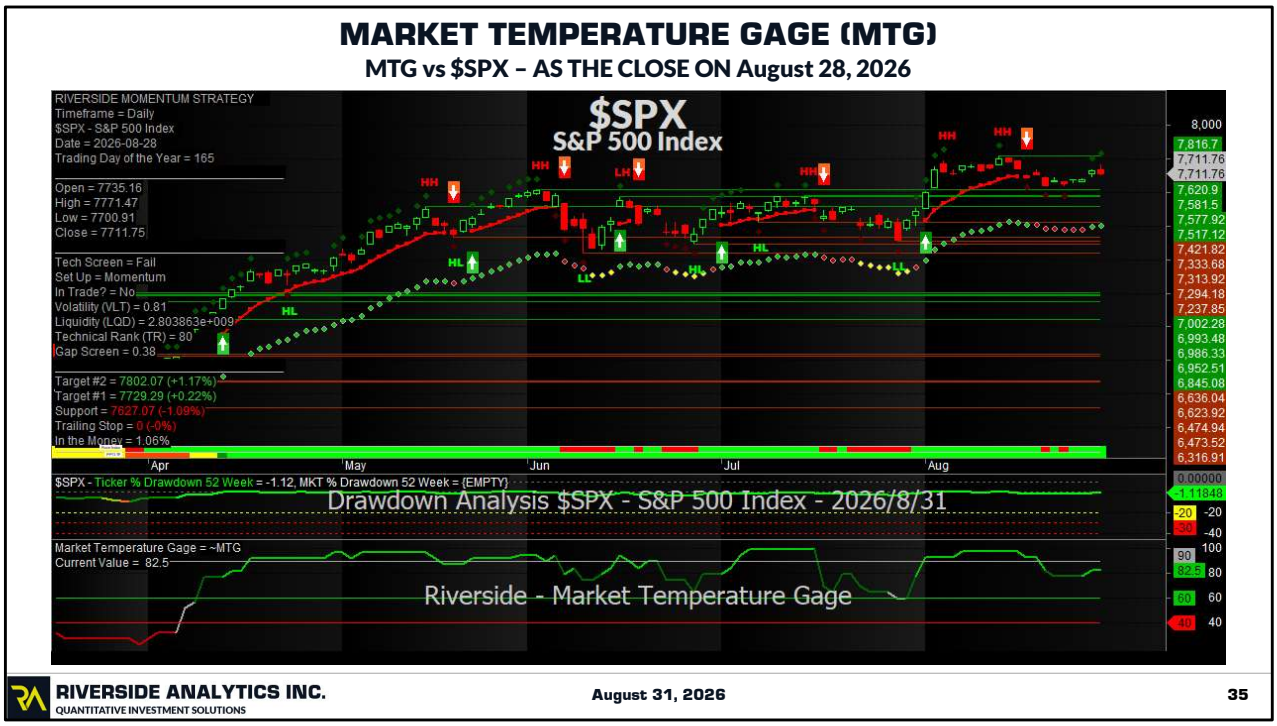
August 28 – XLY, XLP staples lead by a nose!, SP500 High Beta wins this month!

If you are like me, ratios bother my brain a whole bunch. The chart moving up means the numerator is winning the race. Note, that can happen a couple ways, so if you are playing with these, always check the source charts to see what is going on. A down trend with the numerator falling slower can produce a similar result to an up trend with the numerator rising quicker !



August 28 – Equal Weight Staples lead Equal weight discretionary. SPY won this month !!

If you are like me, ratios bother my brain a whole bunch. The chart moving up means the numerator is winning the race. Note, that can happen a couple ways, so if you are playing with these, always check the source charts to see what is going on. A down trend with the numerator falling slower can produce a similar result to an up trend with the numerator rising quicker !



August – MTG is doing just fine.

SEASONAL TENDENCIES

1ST YEAR OF THE PRESIDENTIAL CYCLE

S&P 500 YEARLY RETURNS

AVERAGE YEAR vs YEAR #2 OF THE US PRESIDENTIAL CYCLE

US Presidential Election Cycle - S&P 500 Performance Analysis

	Jan%	Feb%	Mar%	Apr%	May%	Jun%	Jul%	Aug%	Sep%	Oct%	Nov%	Dec%	Yr. Profit%
Average Year 1	0.76	-1.66	0.61	2.45	1.90	0.56	2.28	-0.04	-1.52	-0.59	0.68	0.54	6.63
Average Year 2	0.47	0.01	0.11	0.26	-0.76	-1.32	1.01	-0.45	-1.48	2.16	2.03	1.19	3.11
Average Year 3	3.40	1.58	0.57	2.55	-0.17	2.07	1.24	-0.02	-1.08	0.84	-0.50	2.24	13.51
Average Year 4	0.05	-0.25	0.36	-0.12	-1.23	1.69	2.19	2.90	-0.50	-0.34	1.14	1.51	6.56
Democrats Avg Year 1	0.56	-1.64	1.14	3.79	2.72	1.06	2.71	1.04	-0.92	-0.70	1.25	0.71	12.89
Democrats Avg Year 2	0.46	-0.08	-1.38	1.29	-1.57	-0.25	1.80	-1.52	-0.46	1.85	1.61	2.72	3.29
Democrats Avg Year 3	2.25	0.52	0.28	2.46	0.23	1.08	2.53	-0.71	0.99	2.07	-0.18	2.60	14.68
Democrats Avg Year 4	0.32	-0.55	2.48	0.00	-0.23	2.72	0.78	1.08	0.64	1.64	0.64	0.27	9.77
Republicans Avg Year 1	1.00	-1.68	-0.03	0.86	0.95	-0.02	1.76	-1.33	-2.23	-0.45	0.00	0.33	-0.76
Republicans Avg Year 2	0.47	0.12	1.88	-0.96	0.19	-2.59	0.07	0.81	-2.67	2.50	2.48	-0.47	2.89
Republicans Avg Year 3	4.66	2.72	0.89	2.65	-0.61	3.16	-0.16	0.73	-3.34	-0.51	-0.85	1.84	12.23
Republicans Avg Year 4	-0.25	0.07	-1.96	-0.26	-2.33	0.57	3.73	4.88	-1.65	-2.32	1.63	2.75	3.35

What does year 2 of Republican Presidency tend to bring ?

August – Republican Year 2, September on average, tends to be a POOR month.

MAJOR ASSET ETF's

Seasonal Tendencies

RIVERSIDE ANALYTICS INC.
QUANTITATIVE INVESTMENT SOLUTIONS

US ETF Seasonality Summary

Avg Return >0.5%
Avg Return <0.5% and >0%
Avg Return <0%

ETF Information					Seasonal Average % Return											
ETF Main Category	ETF Sub Category	Symbol	Description	ETF Group	January	February	March	April	May	June	July	August	September	October	November	December
1	1100	SPY	SPDR S&P 500 Trust ETF	Broad Index	0.10	-0.21	0.07	1.87	0.47	-0.68	0.94	0.04	-0.78	0.78	1.79	0.19
9	9100	UUP	Invesco DB US Dollar Index Bullish ETF	Currencies	0.26	0.31	-0.33	-0.87	1.25	-0.73	-0.71	0.45	0.03	0.56	0.86	-0.95
8	8100	GLD	SPDR Gold Shares ETF	Commodities	3.65	1.39	-0.86	1.73	-0.83	0.43	1.20	1.90	-0.11	0.07	0.67	0.57
8	8100	DBC	Invesco DB Commodity Index Tracking ETF	Commodities	-0.95	1.48	-0.79	2.25	-0.39	0.97	-0.19	-0.68	-1.21	-0.48	-0.93	-0.21
6	6100	IEF	iShares 7-10 Year Treasury Bond ETF	Fixed Income	0.75	0.13	0.27	-0.23	0.39	-0.10	0.13	1.18	0.29	-0.54	0.20	-0.29
3	3200	ACWX	iShares MSCI ACWI ex US ETF	International	-0.63	-0.12	0.99	3.65	-1.00	-1.86	2.41	-1.55	-0.28	-0.58	0.52	0.73

RIVERSIDE ANALYTICS INC.
QUANTITATIVE INVESTMENT SOLUTIONS

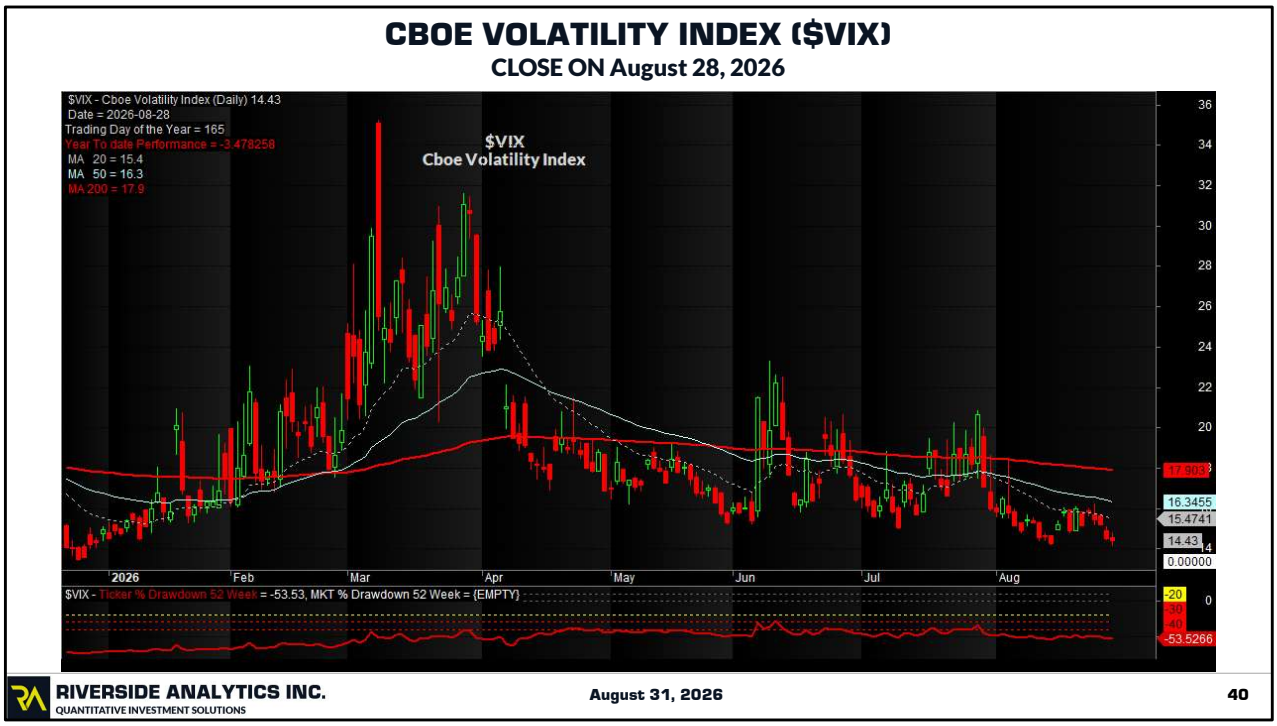
August 31, 2026

38

August 31 – No good places to hide in September. US dollar and US Treasuries are at least positive, and short term treasuries will throw off a dividend

VOLATILITY

$VIX ANALYSIS



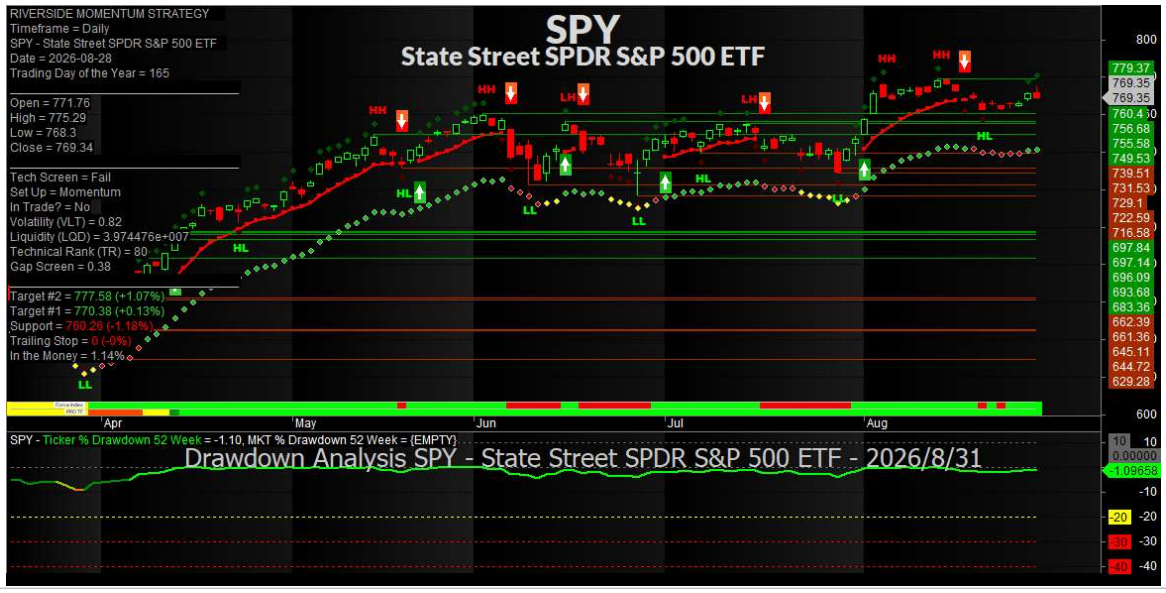
August – Vix is staying quiet !

MAJOR INDEX ETF's

MAJOR NORTH AMERICAN ETF's - TECHNICAL ANALYSIS
MAJOR GLOBAL ETF's – TECHNICAL ANALYSIS

MAJOR NORTH AMERICAN INDEX ETF's

TECHNICAL ANALYSIS AS OF THE CLOSE ON August 28, 2026



MAJOR NORTH AMERICAN INDEX ETF's

TECHNICAL ANALYSIS AS OF THE CLOSE ON August 28, 2026



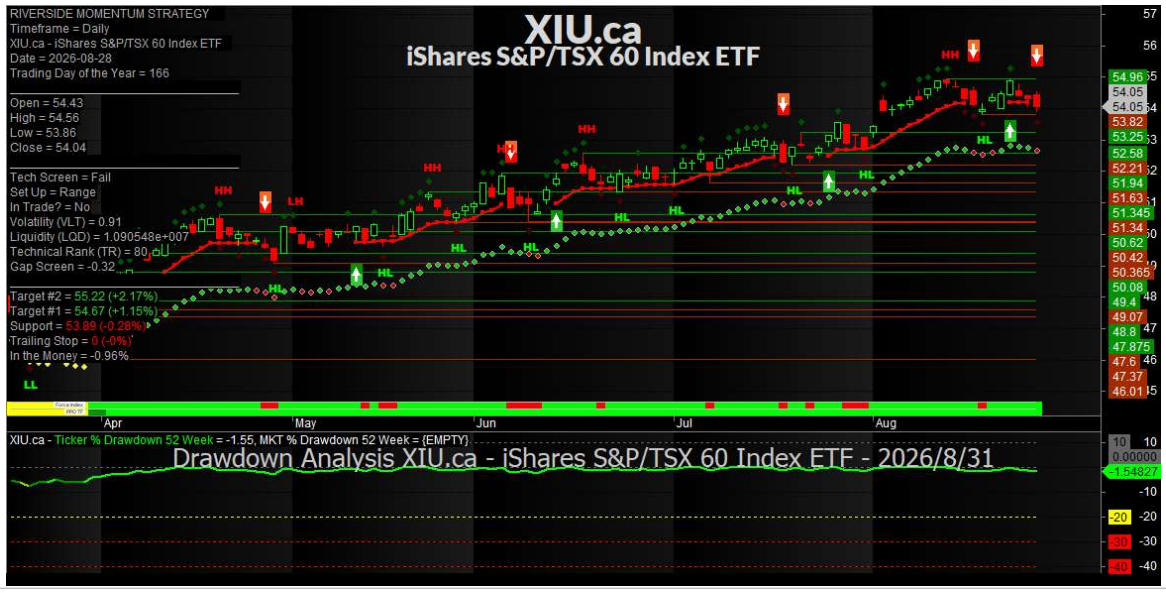
MAJOR NORTH AMERICAN INDEX ETF's

TECHNICAL ANALYSIS AS OF THE CLOSE ON August 28, 2026



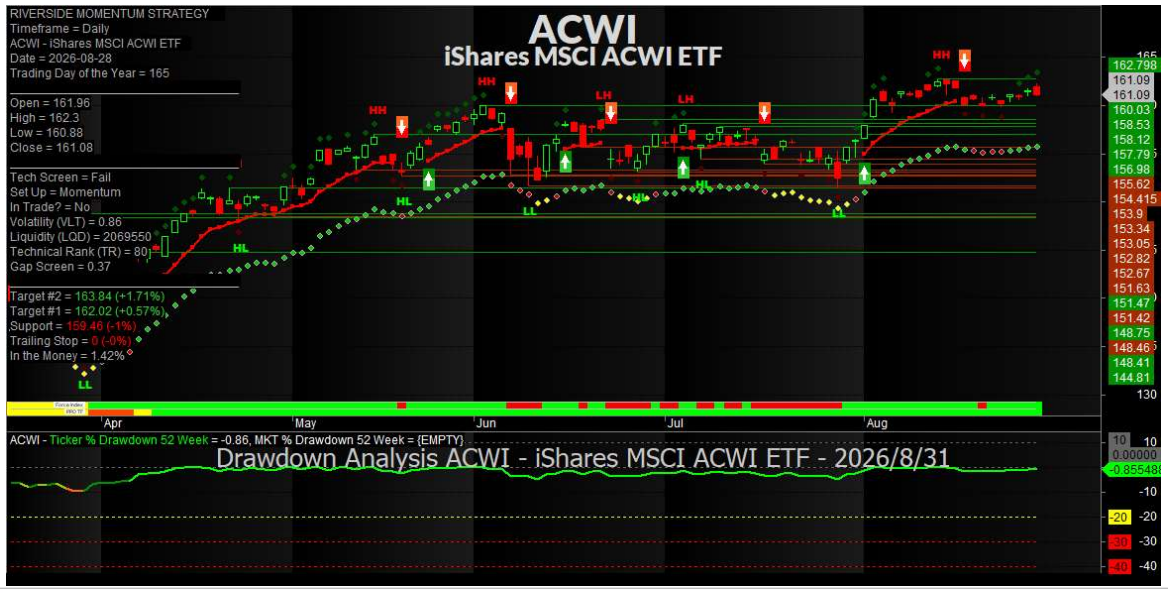
MAJOR NORTH AMERICAN INDEX ETF's

TECHNICAL ANALYSIS AS OF THE CLOSE ON August 28, 2026



MAJOR GLOBAL INDEX ETF's

TECHNICAL ANALYSIS AS OF THE CLOSE ON August 28, 2026



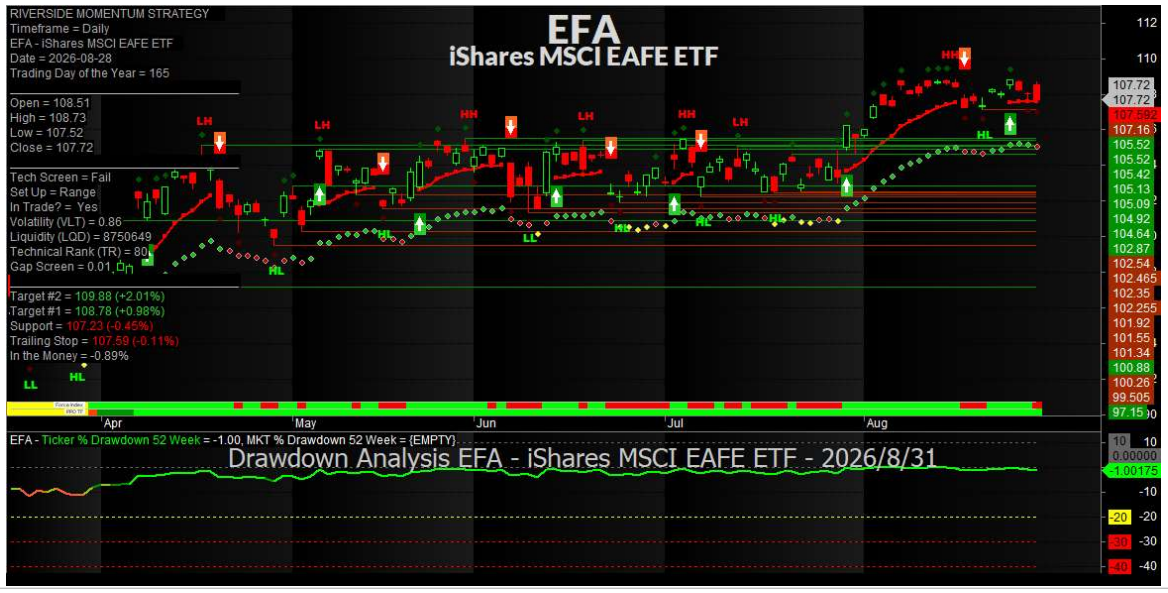
MAJOR GLOBAL INDEX ETF's

TECHNICAL ANALYSIS AS OF THE CLOSE ON August 28, 2026



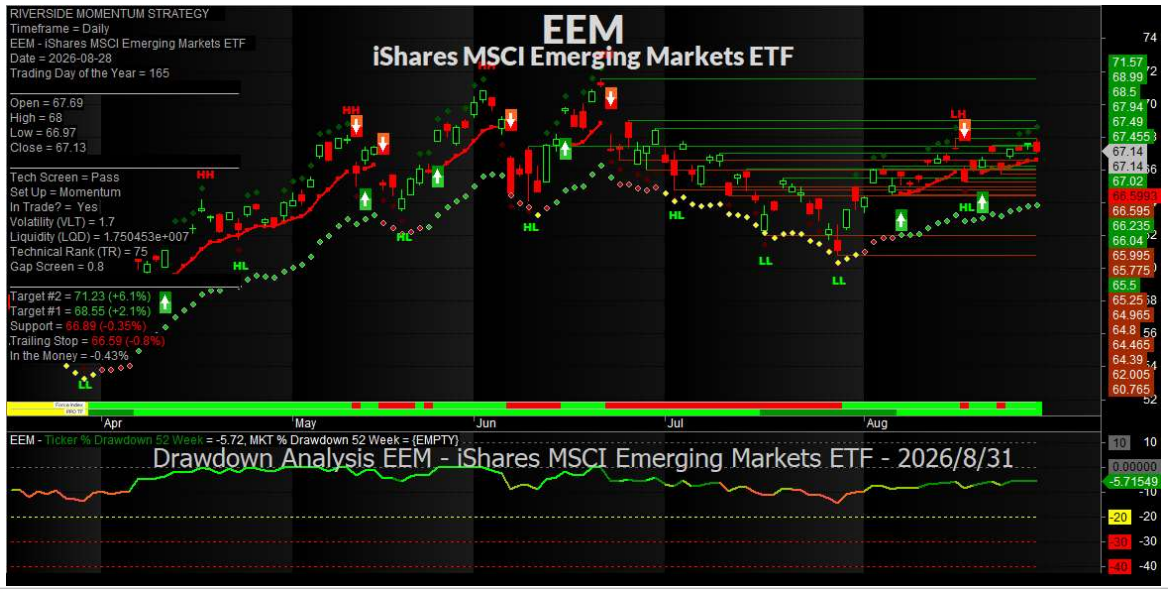
MAJOR GLOBAL INDEX ETF's

TECHNICAL ANALYSIS AS OF THE CLOSE ON August 28, 2026



MAJOR GLOBAL INDEX ETF's

TECHNICAL ANALYSIS AS OF THE CLOSE ON August 28, 2026

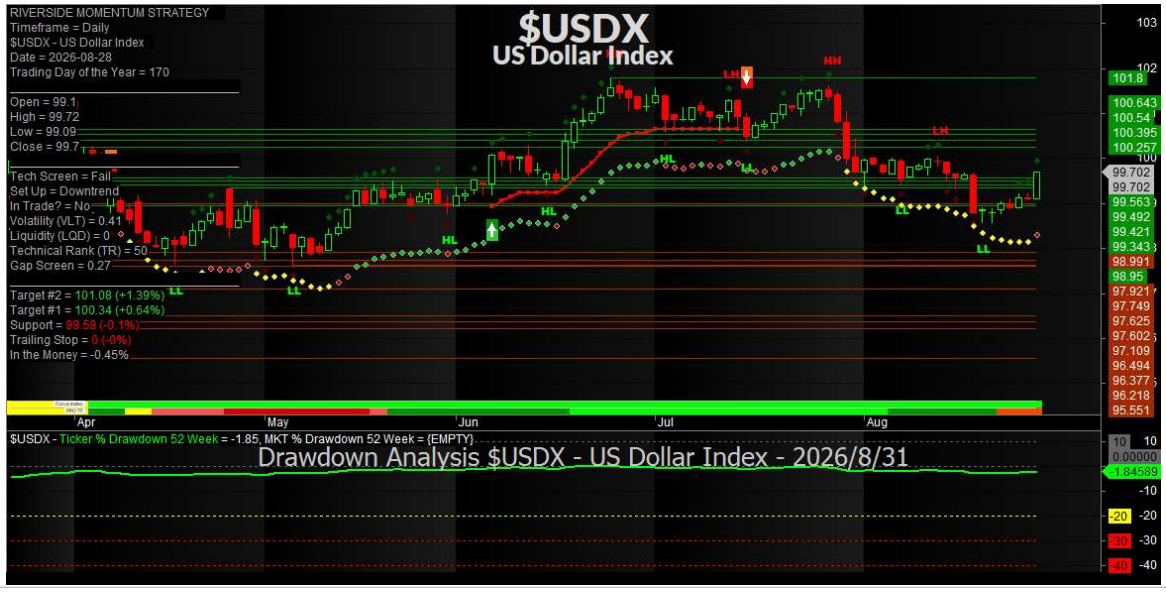


CURRENCY MARKET

CURRENT MARKET ETF's – TECHNICAL ANALYSIS

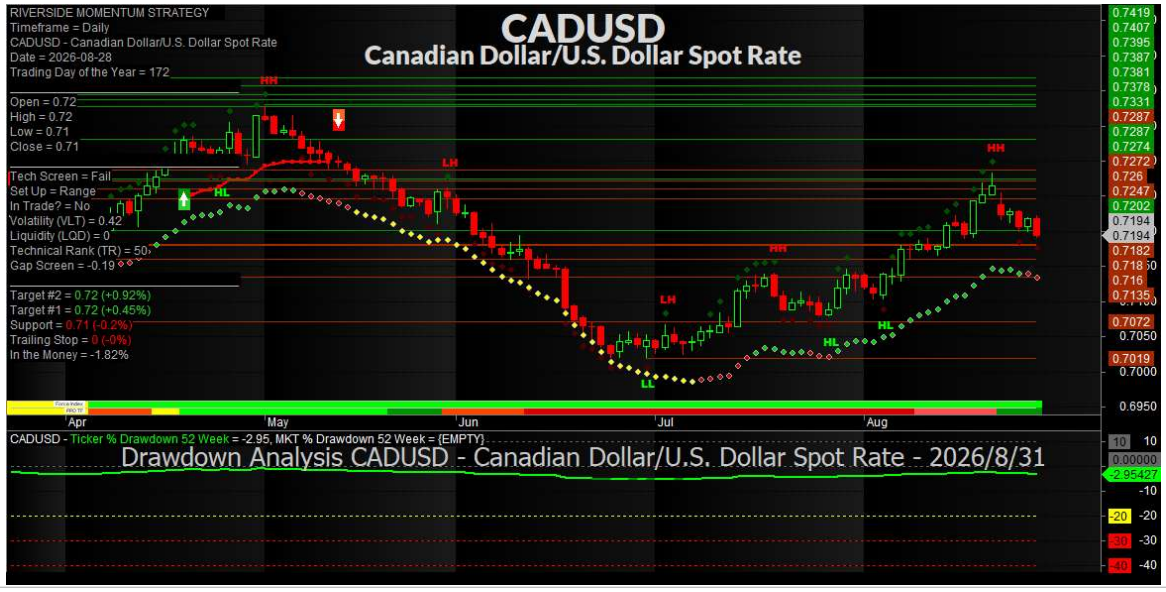
US DOLLAR ($USDX)

DAILY VIEW AS OF THE CLOSE ON August 28, 2026



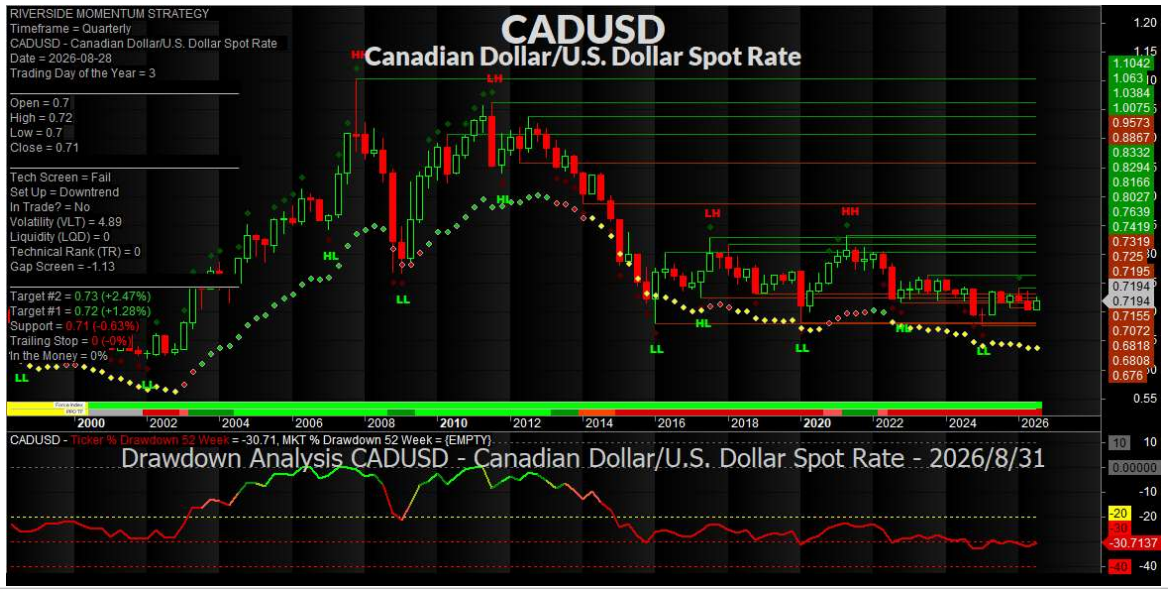
USD/CAD PAIR (CADUSD)

AS OF THE CLOSE ON August 28, 2026



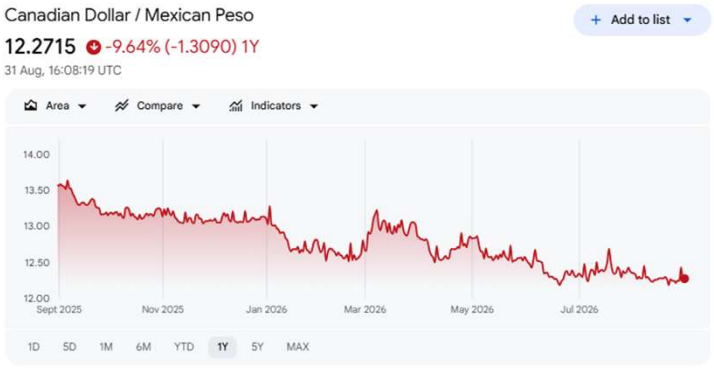
USD/CAD PAIR (CADUSD) – Long View - Quarterly Candles

AS OF THE CLOSE ON August 28, 2026



CAD to Mexican Peso

As of August 31, 2026



August 31 – last month was 12.3633

https://www.google.com/finance/quote/CAD-MXN?sa=&window=1Y

CAD to Japanese Yen

As of August 31, 2026

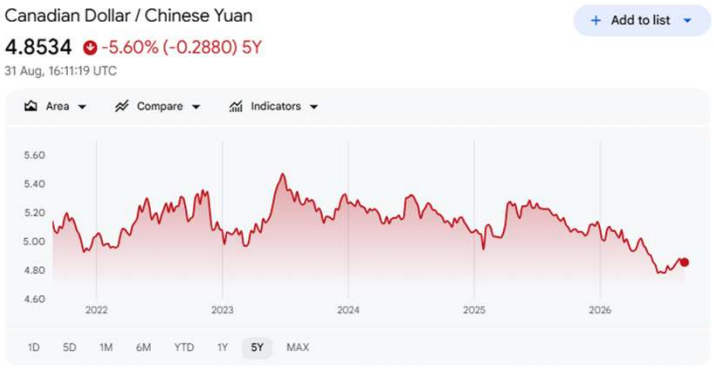


August 31 – Last month was 112.2011

https://www.google.com/finance/quote/CAD-JPY?window=1Y

Chinese Yuan to CAD PAIR – 5 Year

As of August 31, 2026



August 31 – last month was 4.8198

https://www.google.com/finance/quote/CAD-CNY?window=5Y

CAD to Euro PAIR – 1 Year

As of August 31, 2026



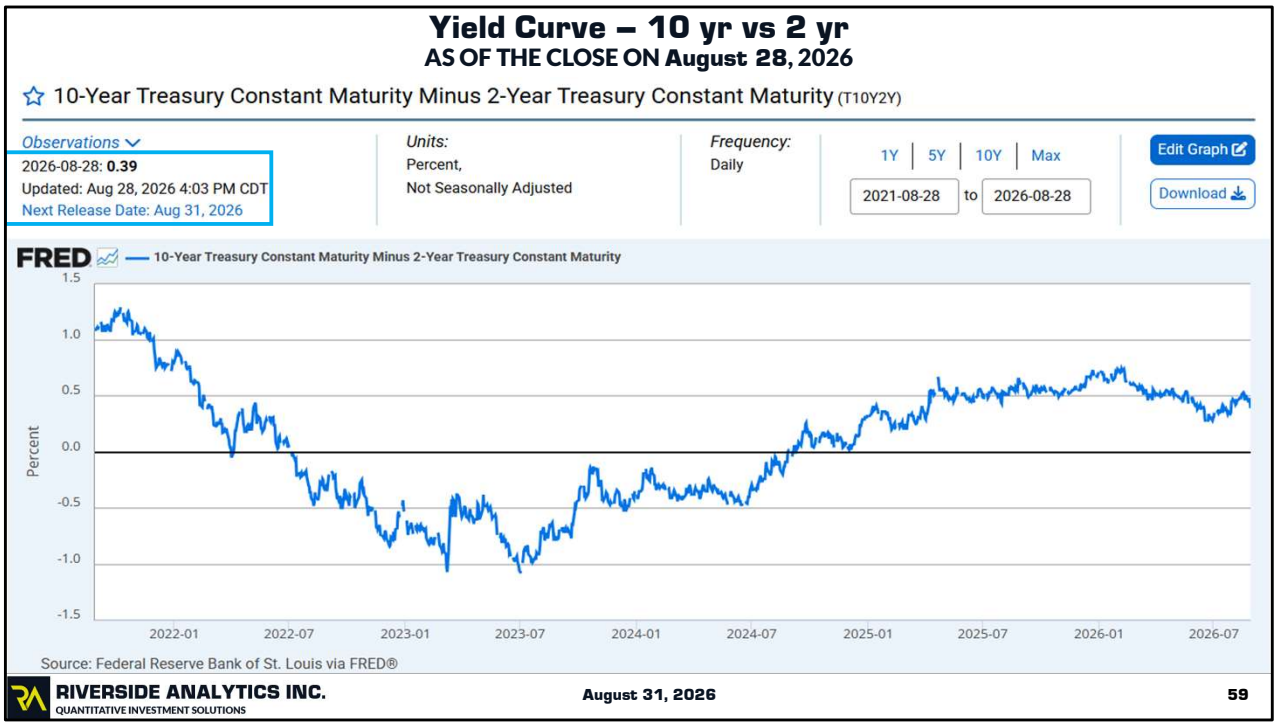
August 31 – last month was 0.6188

https://www.google.com/finance/quote/CAD-EUR?window=1Y

BOND MARKET

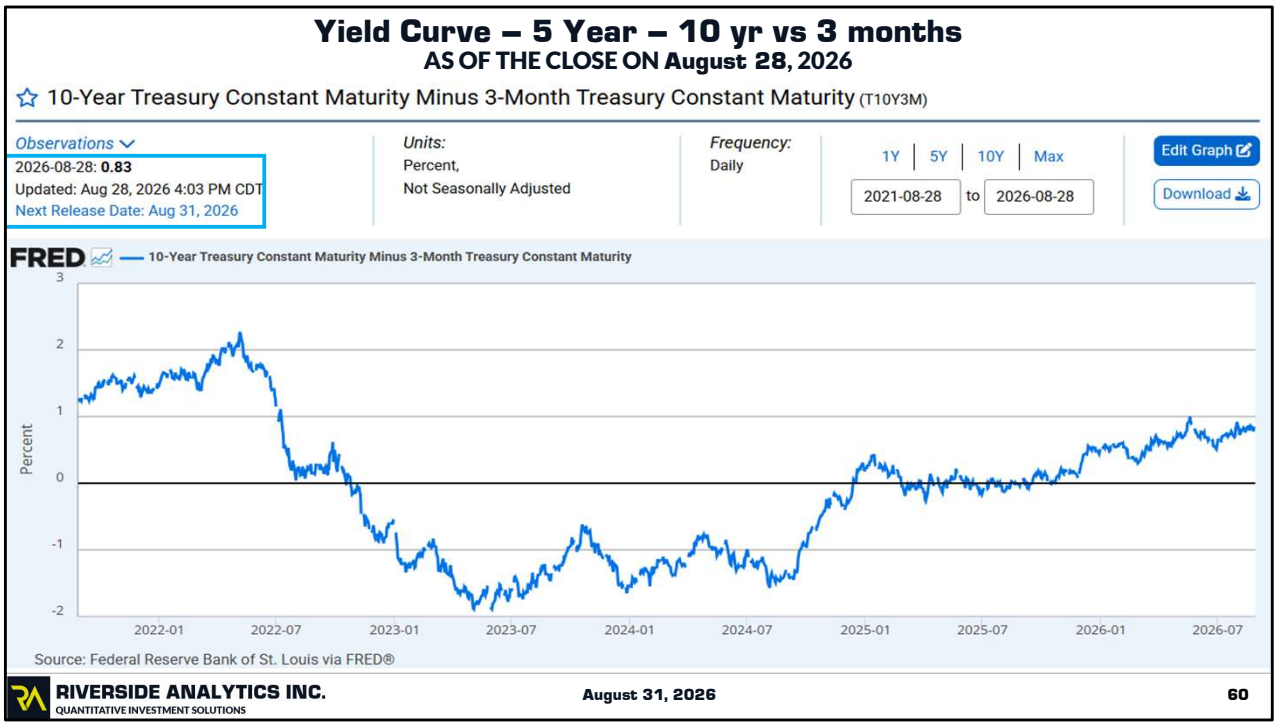
YIELD CURVE

BOND MARKET ETF's – TECHNICAL ANALYSIS



August 31 – Last month was 0.47

https://fred.stlouisfed.org/series/T10Y2Y



August – Last month was 0.92

Source : https://fred.stlouisfed.org/series/T10Y3M

CME FedWatch Tool

TARGET RATE PROBABILITIES AS OF July 31, 2026

FED FUND FUTURES											
ZQQ6	ZQU6	ZQV6	ZQX6	ZQZ6	ZQF7	ZQG7	ZQH7	ZQJ7	ZQK7	ZQM7	ZQN7	ZQQ7
96.3700	96.2900	96.1950	96.1250	96.0400	96.0000	95.9450	95.9100	95.8650	95.8350	95.8250	95.8250	95.8300

	CME FEDWATCH TOOL - CONDITIONAL MEETING PROBABILITIES								
MEETING DATE	300-325	325-350	350-375	375-400	400-425	425-450	450-475	475-500	500-525
9/16/2026	0.0%	0.0%	33.0%	67.0%	0.0%	0.0%	0.0%	0.0%	
10/28/2026	0.0%	0.0%	22.8%	56.5%	20.8%	0.0%	0.0%	0.0%	0.0%
12/9/2026	0.0%	0.0%	12.1%	40.7%	37.5%	9.7%	0.0%	0.0%	0.0%
1/27/2027	0.0%	0.0%	9.1%	33.5%	38.3%	16.7%	2.5%	0.0%	0.0%
3/17/2027	0.0%	0.0%	6.2%	25.9%	36.8%	23.4%	6.9%	0.8%	0.0%
4/28/2027	0.0%	0.0%	5.4%	23.4%	35.4%	25.1%	9.0%	1.6%	0.1%
6/9/2027	0.0%	0.0%	5.2%	22.6%	34.9%	25.6%	9.7%	1.9%	0.2%
7/28/2027	0.0%	0.1%	5.6%	22.9%	34.7%	25.2%	9.5%	1.8%	0.2%
9/15/2027	0.0%	0.6%	7.2%	24.0%	33.8%	23.8%	8.8%	1.7%	0.1%
10/27/2027	0.1%	1.1%	8.3%	24.6%	33.1%	22.8%	8.3%	1.6%	0.1%
12/8/2027	0.2%	2.0%	10.5%	25.8%	31.7%	20.8%	7.4%	1.4%	0.1%

https://www.cmegroup.com/markets/interest-rates/cme-fedwatch-tool.html

July 31 – September likely has a 25 point increase baked in. We shall see what the aggregates to say about this.

CME FedWatch Tool

Aggregated Meeting PROBABILITIES AS OF July 31, 2026

FED FUND FUTURES											
ZQQ6	ZQU6	ZQV6	ZQX6	ZQZ6	ZQF7	ZQG7	ZQH7	ZQJ7	ZQK7	ZQM7	ZQN7	ZQQ7
96.3700	96.2900	96.1950	96.1250	96.0400	96.0000	95.9450	95.9100	95.8650	95.8350	95.8250	95.8250	95.8300

	CME FEDWATCH TOOL - AGGREGATED MEETING PROBABILITIES			
MEETING DATE	350-375	375-400	400-425	425-450
9/16/2026	33.00 %	67.00 %	0.00 %	0.00 %
10/28/2026	2.00 %	98.00 %	0.00 %	0.00 %
12/9/2026	0.00 %	55.26 %	44.74 %	0.00 %
1/27/2027	0.00 %	30.00 %	70.00 %	0.00 %
3/17/2027	0.00 %	0.00 %	98.86 %	1.14 %
4/28/2027	0.00 %	0.00 %	86.00 %	14.00 %
6/9/2027	0.00 %	0.00 %	81.79 %	18.21 %
7/28/2027	0.00 %	0.00 %	84.00 %	16.00 %
9/15/2027	0.00 %	0.00 %	93.11 %	6.89 %
10/27/2027	0.00 %	0.00 %	100.00 %	0.00 %
12/8/2027	0.00 %	13.48 %	86.52 %	0.00 %

The Fedwatch tool's "Aggregated" view compares the rates implied by CME's Fed Funds futures with the current target rate range as set by the Federal Reserve. As such, it provides a view into the cumulative number of hikes or cuts that the market is pricing by a certain point in the future. This is provided in addition to the traditional "Conditional" view of probabilities, familiar to long-term users of the FedWatch tool.

July 31 – I might have thought the September number would have been higher. What this says is, if does not rise in September, it will in October !

Imho, take it for what it is worth, this is showing a smaller probability in September to protect Walsh until he has no choice. He only gets one vote, and this last meeting had 3 governors that wanted to increase now. WH blows a gasket when the rate goes up, so the Fed is walking a thin line between watching inflation, and controlling it. I have read some talk about the Fed could use a “Trimmed Mean” for calculating inflation. In affect throwing out data at the bottom and top end. The top end is where the trouble is. The cut off points are 24 percent off the bottom and 31% off the top, stacking the deck towards the lower over all number for two reasons ! (Trimming, and compounding that with uneven trimming)

Source : https://www.cmegroup.com/markets/interest-rates/cme-fedwatch-tool.html

CME FedWatch Tool

TARGET RATE PROBABILITIES AS OF August 31, 2026

FED FUND FUTURES											
ZQQ6	ZQU6	ZQV6	ZQX6	ZQZ6	ZQF7	ZQG7	ZQH7	ZQJ7	ZQK7	ZQM7	ZQN7	ZQQ7
96.3688	96.2888	96.1875	96.1275	96.0275	95.9775	95.9225	95.8750	95.8275	95.7975	95.7725	95.7625	95.7675

	CME FEDWATCH TOOL - CONDITIONAL MEETING PROBABILITIES							
MEETING DATE	325-350	350-375	375-400	400-425	425-450	450-475	475-500	500-525
9/16/2026	0.0%	30.1%	69.9%	0.0%	0.0%	0.0%	0.0%	
10/28/2026	0.0%	22.1%	59.3%	18.6%	0.0%	0.0%	0.0%	0.0%
12/9/2026	0.0%	9.6%	38.2%	41.7%	10.5%	0.0%	0.0%	0.0%
1/27/2027	0.0%	7.1%	31.0%	40.8%	18.4%	2.7%	0.0%	0.0%
3/17/2027	0.0%	4.5%	22.1%	37.2%	26.7%	8.5%	1.0%	0.0%
4/28/2027	0.0%	3.9%	19.8%	35.2%	28.1%	10.9%	2.0%	0.1%
6/9/2027	0.0%	3.4%	17.6%	33.0%	29.1%	13.3%	3.2%	0.4%
7/28/2027	0.1%	3.7%	17.9%	33.0%	28.7%	13.1%	3.2%	0.4%
9/15/2027	0.1%	3.7%	18.0%	32.9%	28.7%	13.1%	3.2%	0.4%
10/27/2027	0.3%	4.5%	18.8%	32.7%	27.8%	12.5%	3.0%	0.4%
12/8/2027	1.0%	7.0%	21.3%	31.8%	25.1%	10.8%	2.5%	0.3%

https://www.cmegroup.com/markets/interest-rates/cme-fedwatch-tool.html

August 31 – September and October probabilities are little changed.. A slight drop of a couple points each.

CME FedWatch Tool

Aggregated Meeting PROBABILITIES AS OF August 31, 2026

FED FUND FUTURES											
ZQQ6	ZQU6	ZQV6	ZQX6	ZQZ6	ZQF7	ZQG7	ZQH7	ZQJ7	ZQK7	ZQM7	ZQN7	ZQQ7
96.3688	96.2888	96.1875	96.1275	96.0275	95.9775	95.9225	95.8750	95.8275	95.7975	95.7725	95.7625	95.7675

	CME FEDWATCH TOOL - AGGREGATED MEETING PROBABILITIES			
MEETING DATE	350-375	375-400	400-425	425-450
9/16/2026	30.07 %	69.93 %	0.00 %	0.00 %
10/28/2026	3.50 %	96.50 %	0.00 %	0.00 %
12/9/2026	0.00 %	46.76 %	53.24 %	0.00 %
1/27/2027	0.00 %	21.50 %	78.50 %	0.00 %
3/17/2027	0.00 %	0.00 %	84.36 %	15.64 %
4/28/2027	0.00 %	0.00 %	71.50 %	28.50 %
6/9/2027	0.00 %	0.00 %	57.29 %	42.71 %
7/28/2027	0.00 %	0.00 %	59.50 %	40.50 %
9/15/2027	0.00 %	0.00 %	59.76 %	40.24 %
10/27/2027	0.00 %	0.00 %	65.50 %	34.50 %
12/8/2027	0.00 %	0.00 %	83.02 %	16.98 %

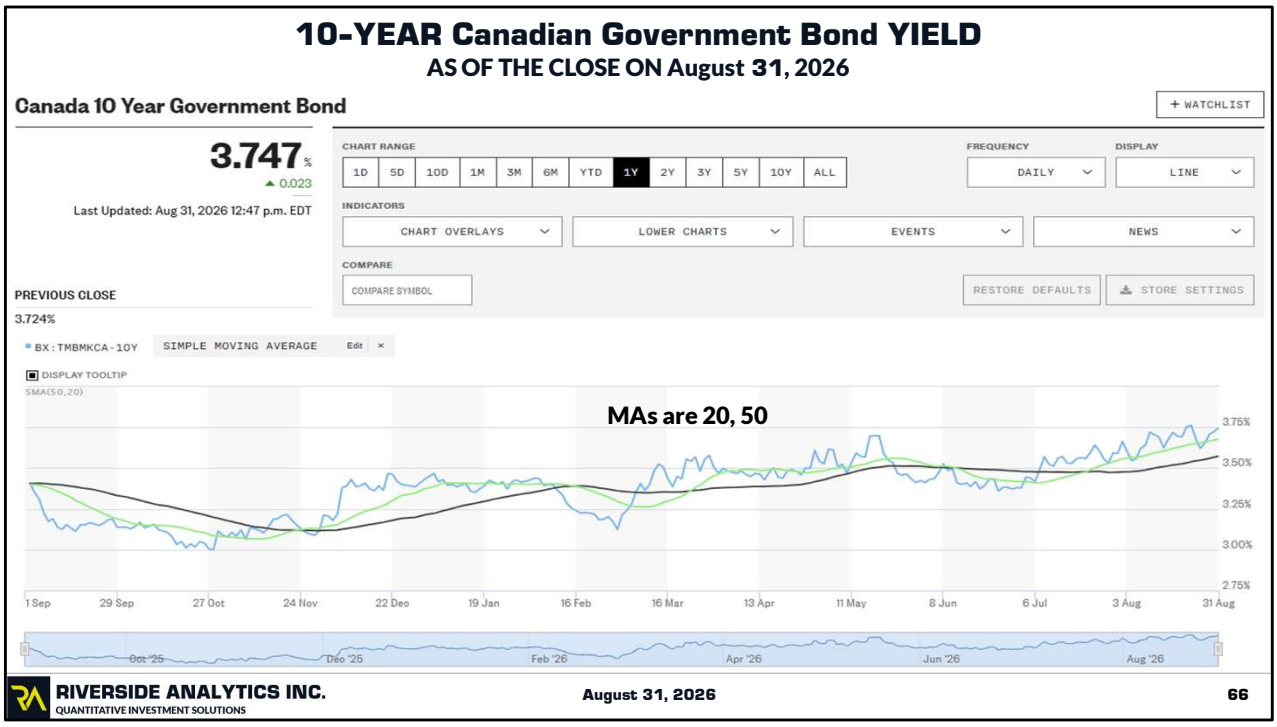
The Fedwatch tool's "Aggregated" view compares the rates implied by CME's Fed Funds futures with the current target rate range as set by the Federal Reserve. As such, it provides a view into the cumulative number of hikes or cuts that the market is pricing by a certain point in the future. This is provided in addition to the traditional "Conditional" view of probabilities, familiar to long-term users of the FedWatch tool.

August 31 – The market is expecting a rate increase just before the US Midterms, then another one sometime in the spring of 2027, then steady for the rest of the year.



August 31 – Last month was 4.740

Chart Credit – Market Watch.
https://www.marketwatch.com/investing/bond/tmubmusd10y/charts?countrycode=bx&mod=mw_quote_advanced

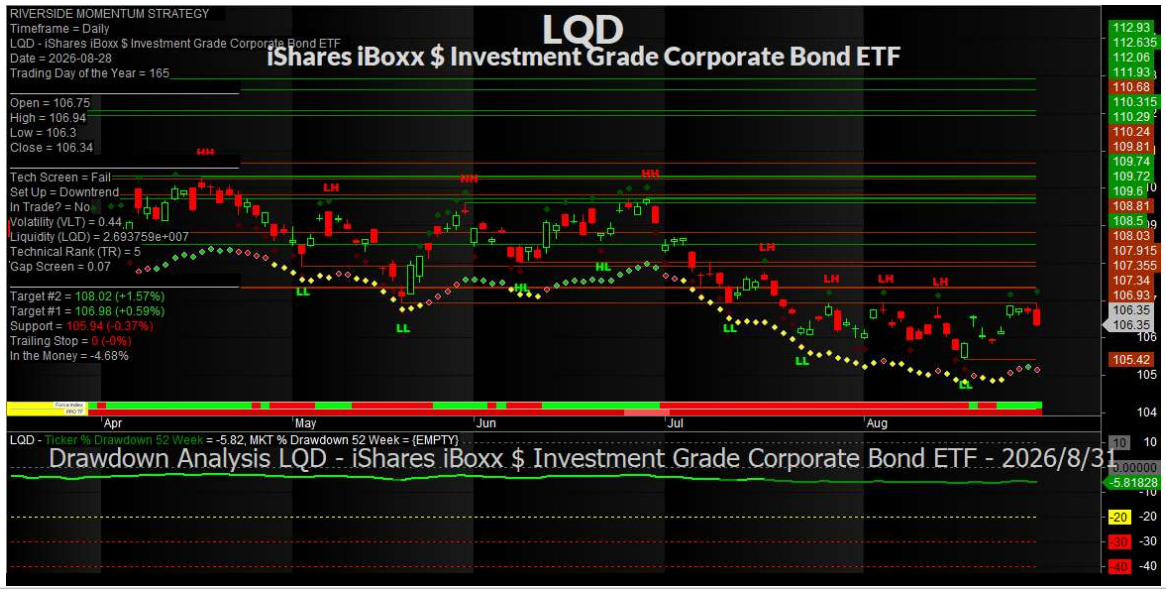


August 31– last month was 3.664
Chart Credit – Market Watch.

https://www.marketwatch.com/investing/bond/tmbmkca-10y/charts?countrycode=bx&mod=mw_quote_tab

BOND MARKET ETF's

TECHNICAL ANALYSIS AS OF THE CLOSE ON August 28, 2026



RIVERSIDE ANALYTICS INC.
QUANTITATIVE INVESTMENT SOLUTIONS

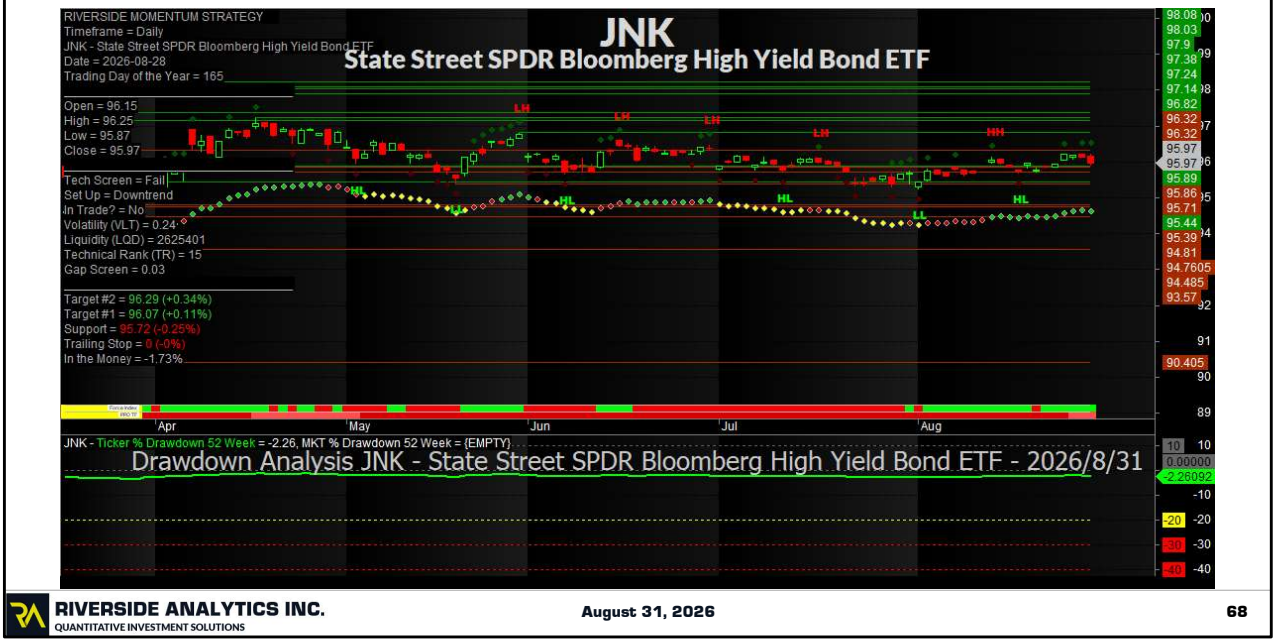
August 31, 2026

67

August 28 – Yield is 4.66 up from 4.65% last month

BOND MARKET ETF's

TECHNICAL ANALYSIS AS OF THE CLOSE ON August 28, 2026



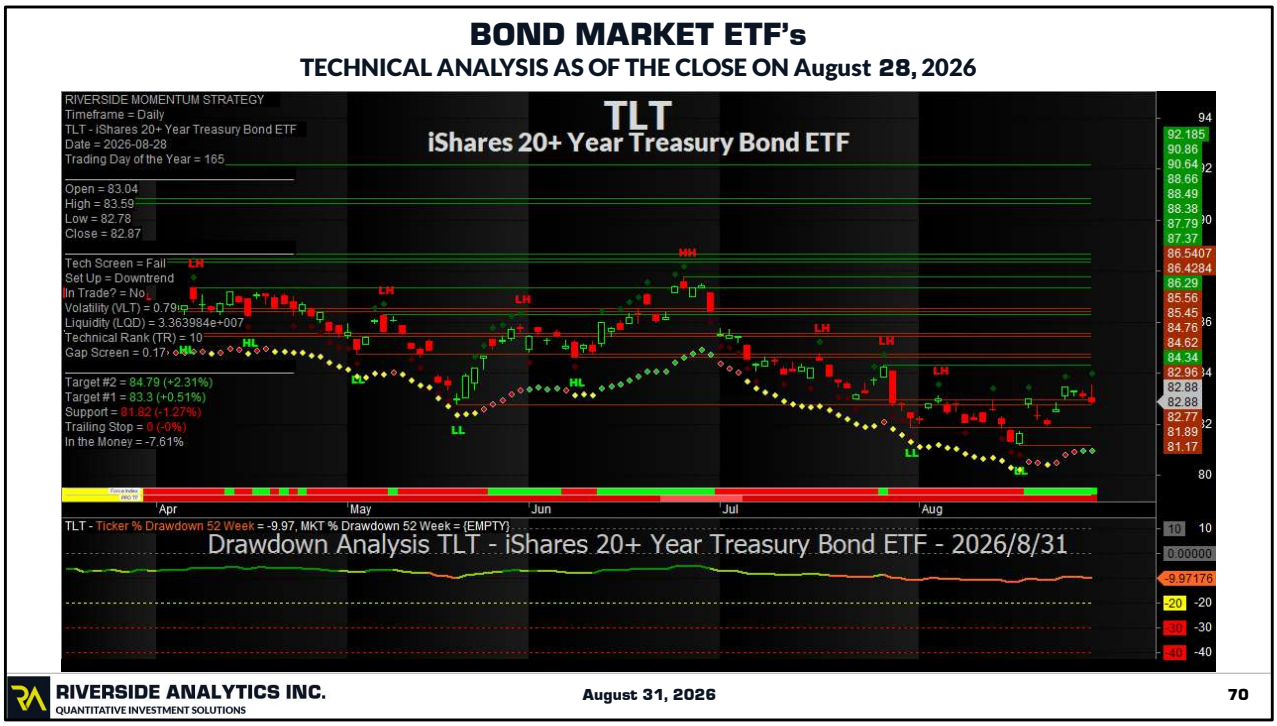
August 28 – yield is 6.60% down marginally from 6.63% last month

BOND MARKET ETF's

TECHNICAL ANALYSIS AS OF THE CLOSE ON August 28, 2026



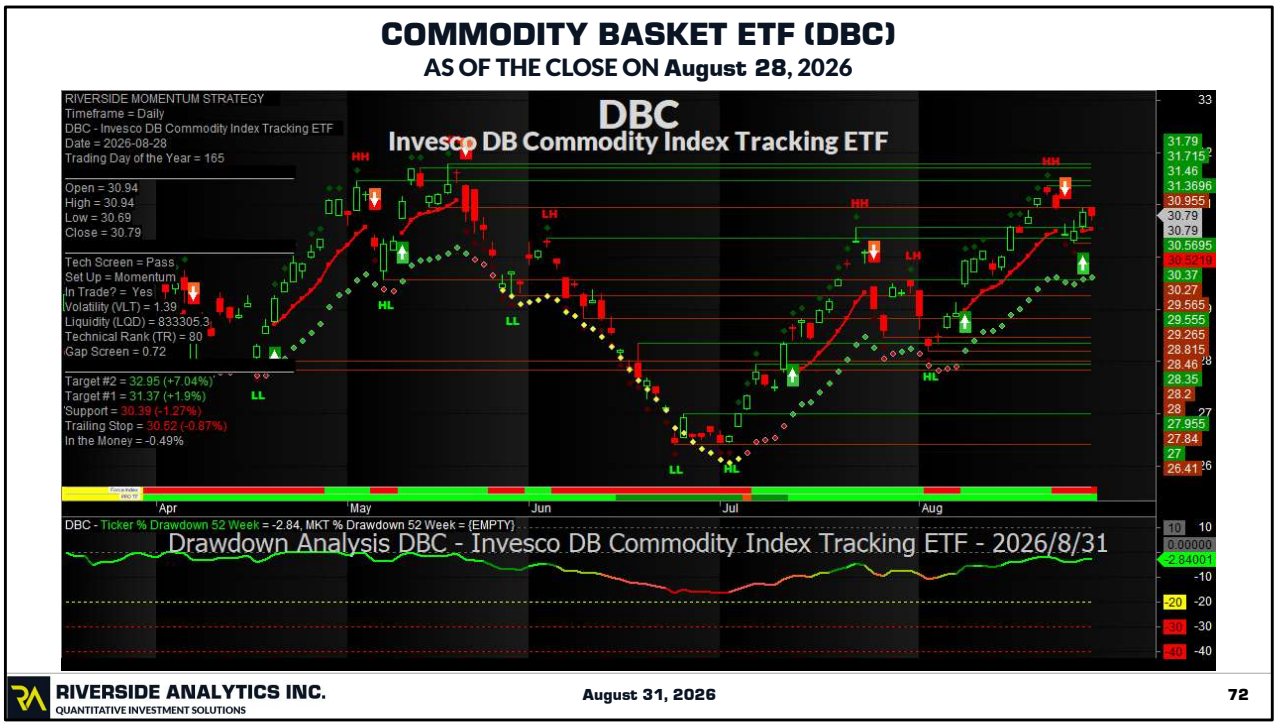
August 28 – yield is 3.97% up marginally from 3.95%



August 28 – yield is 4.71% down marginally from 4.75% last month

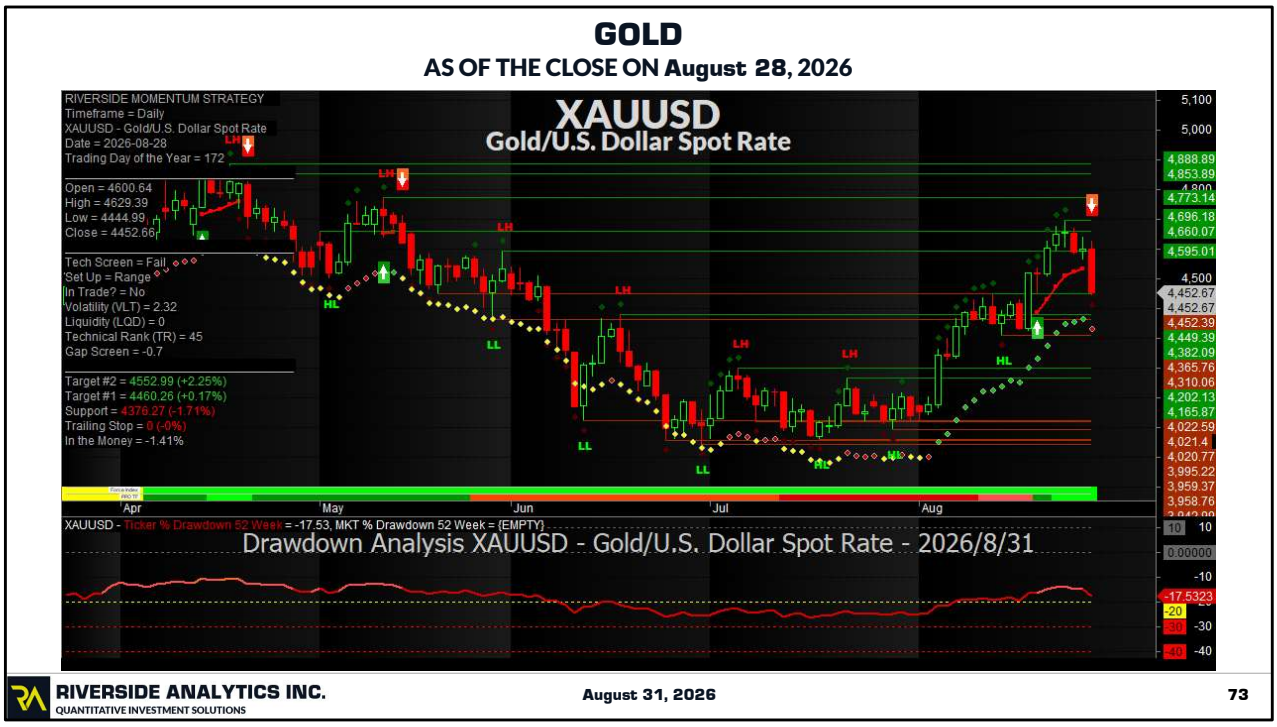
COMMODITY MARKET

DBC TECHNICAL ANALYSIS
GLD TECHNICAL ANALYSIS

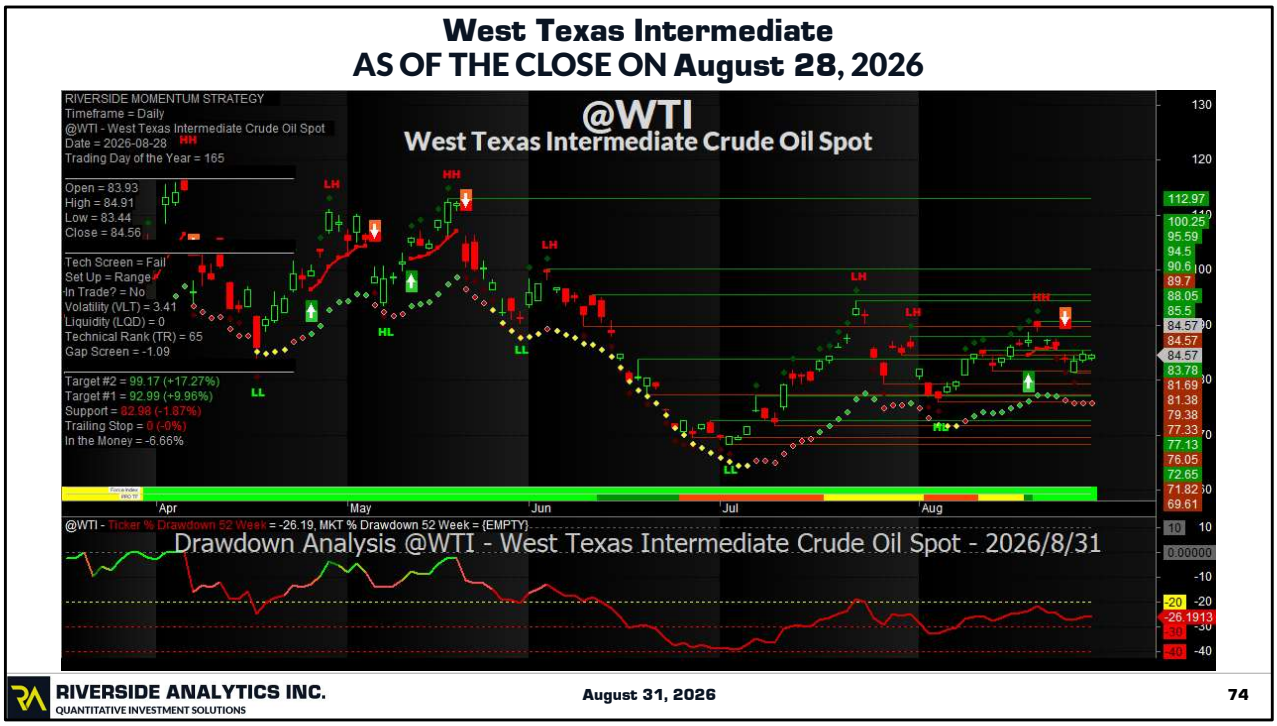


August 28 –

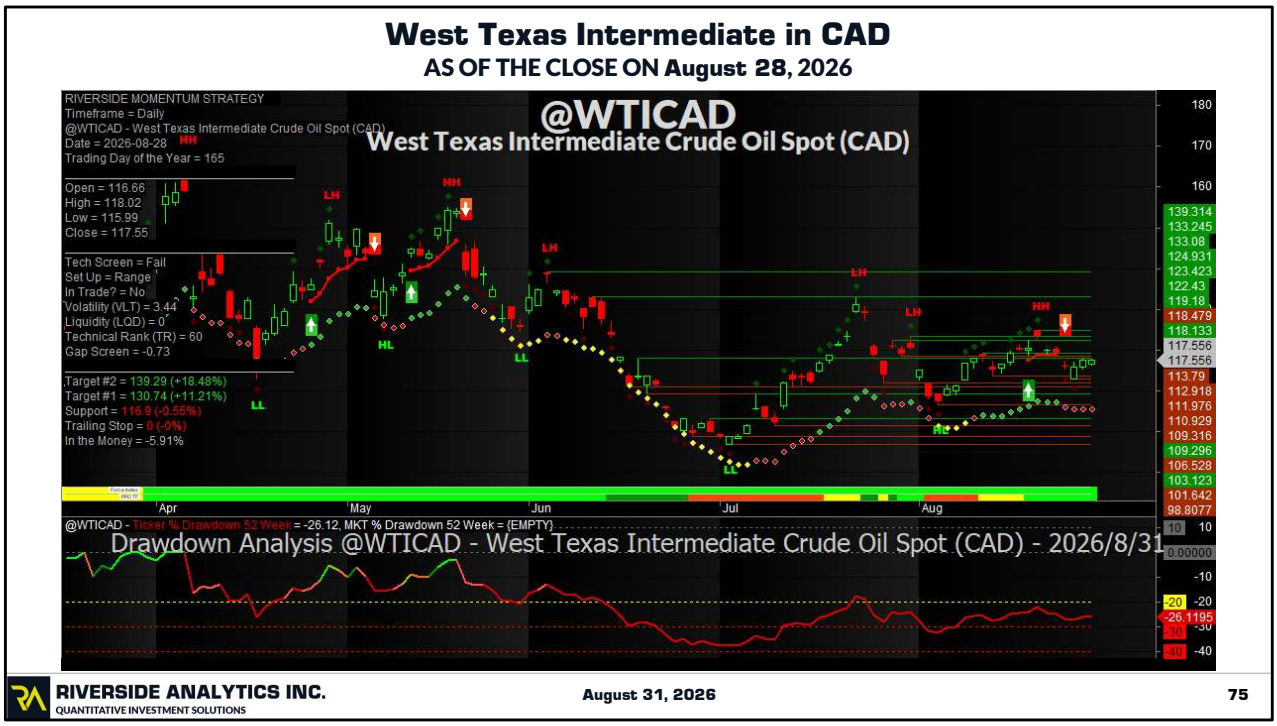
The fund pursues its investment objective by investing in a portfolio of exchange-traded futures on Light Sweet Crude Oil (WTI), Heating Oil, RBOB Gasoline, Natural Gas, Brent Crude, Gold, Silver, Aluminum, Zinc, Copper Grade A, Corn, Wheat, Soybeans, and Sugar.


GOLD
AS OF THE CLOSE ON August 28, 2026
RIVERSIDE MOMENTUM STRATEGY
Timeframe = Daily
XAUUSD - Gold/U.S. Dollar Spot Rate
Date = 2026-08-28
Trading Day of the Year = 172
Open = 4600.64
High = 4629.39
Low = 4444.99
Close = 4452.66
Tech Screen = Fail
Set Up = Range
In Trade? = No
Volatility (VLT) = 2.32
Liquidity (LQD) = 0
Technical Rank (TR) = 45
Gap Screen = -0.7
Target #2 = 4552.99 (+2.25%)
Target #1 = 4460.26 (+0.17%)
Support = 4376.27 (-1.71%)
Trailing Stop = 0 (-0%)
In the Money = -1.41%
XAUUSD
Gold/U.S. Dollar Spot Rate
Apr
May
Jun
Jul
Aug
XAUUSD - Ticker % Drawdown 52 Week = -17.53, MKT % Drawdown 52 Week = {EMPTY}
Drawdown Analysis XAUUSD - Gold/U.S. Dollar Spot Rate - 2026/8/31
RIVERSIDE ANALYTICS INC.
QUANTITATIVE INVESTMENT SOLUTIONS
August 31, 2026
73

August 28


West Texas Intermediate
AS OF THE CLOSE ON August 28, 2026
RIVERSIDE MOMENTUM STRATEGY
Timeframe = Daily
@WTI - West Texas Intermediate Crude Oil Spot
Date = 2026-08-28
Trading Day of the Year = 165
Open = 83.93
High = 84.91
Low = 83.44
Close = 84.56
Tech Screen = Fail
Set Up = Range
In Trade? = No
Volatility (VLT) = 3.41
Liquidity (LQD) = 0
Technical Rank (TR) = 65
Gap Screen = -1.09
Target #2 = 99.17 (+17.27%)
Target #1 = 92.99 (+9.96%)
Support = 82.98 (-1.87%)
Trailing Stop = 0 (-0%)
In the Money = -6.66%
@WTI
West Texas Intermediate Crude Oil Spot
Apr
May
Jun
Jul
Aug
@WTI - Ticker % Drawdown 52 Week = -26.19, MKT % Drawdown 52 Week = {EMPTY}
Drawdown Analysis @WTI - West Texas Intermediate Crude Oil Spot - 2026/8/31
RIVERSIDE ANALYTICS INC.
QUANTITATIVE INVESTMENT SOLUTIONS
August 31, 2026
74

August 28


West Texas Intermediate in CAD
AS OF THE CLOSE ON August 28, 2026
RIVERSIDE MOMENTUM STRATEGY
Timeframe = Daily
@WTICAD - West Texas Intermediate Crude Oil Spot (CAD)
Date = 2026-08-28
Trading Day of the Year = 165
Open = 116.66
High = 118.02
Low = 115.99
Close = 117.55
Tech Screen = Fail
Set Up = Range
In Trade? = No
Volatility (VLT) = 3.44
Liquidity (LQD) = 0
Technical Rank (TR) = 60
Gap Screen = -0.73
Target #2 = 139.29 (+18.48%)
Target #1 = 130.74 (+11.21%)
Support = 116.9 (-0.55%)
Trailing Stop = 0 (-0%)
In the Money = -5.91%
@WTICAD
West Texas Intermediate Crude Oil Spot (CAD)
Apr
May
Jun
Jul
Aug
@WTICAD - Ticker % Drawdown 52 Week = -26.12, MKT % Drawdown 52 Week = {EMPTY}
Drawdown Analysis @WTICAD - West Texas Intermediate Crude Oil Spot (CAD) - 2026/8/31
RIVERSIDE ANALYTICS INC.
QUANTITATIVE INVESTMENT SOLUTIONS
August 31, 2026
75

August 28

Gasoline – New York Harbour – USD / Gallon

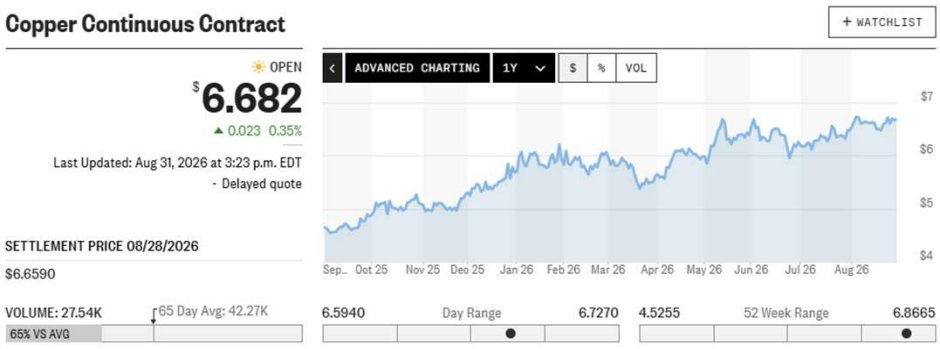
AS OF THE CLOSE ON August 31, 2026



August 31 – last month was 3.1713, February 28 was 2.3010

Source : Market Watch.
https://www.marketwatch.com/investing/future/rb00

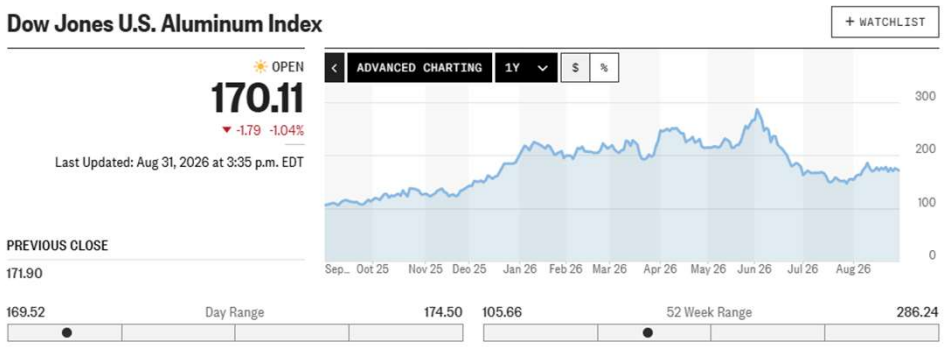
Copper
AS OF THE CLOSE ON August 31, 2026



August – Last month was 6.5075

Credit: Market Watch
https://www.marketwatch.com/investing/future/hg00

Aluminum Index
AS OF THE CLOSE ON August 31, 2026

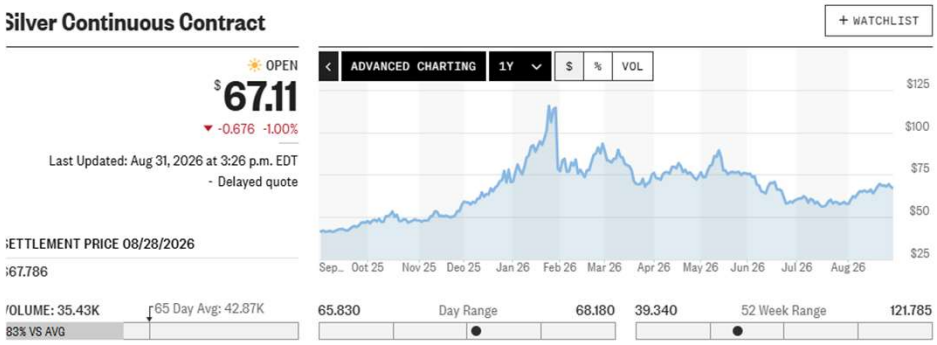


August 31 – Last month was 154.62

Credit: Market Watch
https://www.marketwatch.com/investing/index/djusal?countrycode=xx

Silver

AS OF THE CLOSE ON August 31, 2026



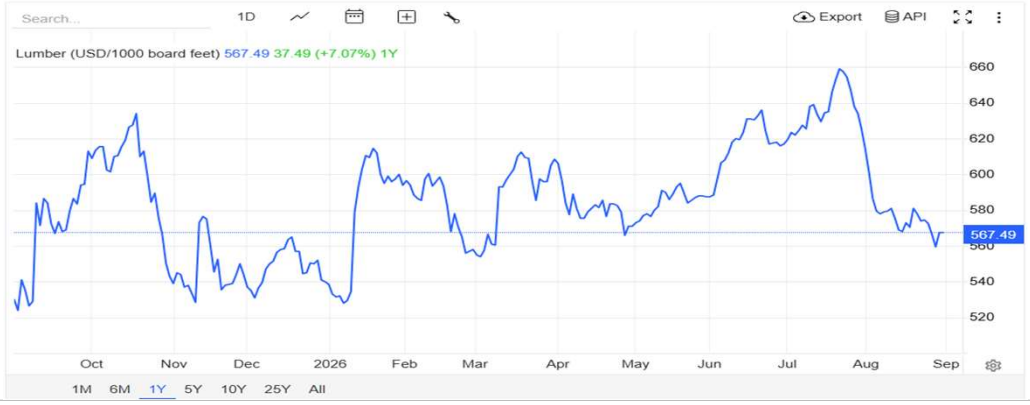
August – Last month was 57.775

Credit: Market Watch
https://www.marketwatch.com/investing/future/si00

Lumber – 1 YEAR - Daily Candles

AS OF THE CLOSE ON August 31, 2026

Lumber futures fell below $570 per thousand board feet, nearing a five-month low as the escalating Canada-US trade war weighed on demand. Canada announced counter-tariffs on several US goods, including lumber, stating that the measures were intended to protect Canadian industries. Prime Minister Carney said he remained open to negotiations but would not accept a subordinate position to the US. The dispute is weighing on the forest sector of both countries, with lumber prices rising sharply following the tariff announcement. More than 20 sawmills across British Colombia have closed since 2023, while seasonal renovation activity in the US is also facing pressure from elevated prices. Meanwhile, persistently high inflation has reduced homeownership affordability and kept mortgage rates elevated, while construction spending remains subdued. US housing starts fell 12.4% in July, driven by a sharp decline in lumber-intensive single-family construction, further weakening demand.

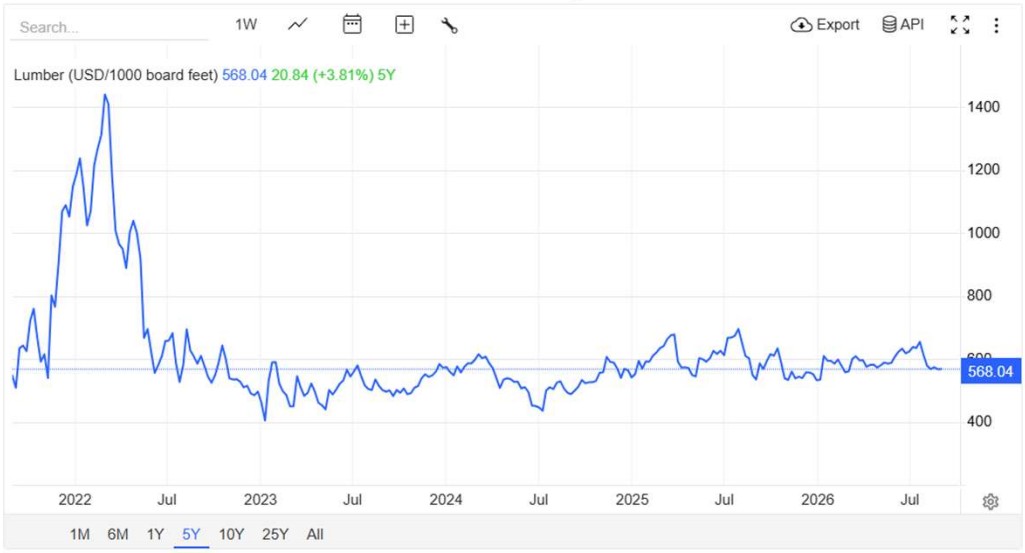


August 31 – last month was 614.00

Source : Trading Economics
https://tradingeconomics.com/commodity/lumber

Lumber – 5 YEARS - Weekly Candles

AS OF THE CLOSE ON August 31, 2026



Source : https://tradingeconomics.com/commodity/lumber

August 31

Selected Commodities

AS OF THE CLOSE ON August 31, 2026

Agricultural	Price	Chg	%Chg	Weekly	Monthly	YTD	YoY	Date
Soybeans USd/Bu	1275.50	▼ 0.75	-0.06%	4.89%	9.13%	23.77%	23.24%	Aug/31
Wheat USd/Bu	745.50	▼ 21.50	-2.80%	9.35%	14.52%	47.04%	48.43%	Aug/31
Lumber USD/1000 board feet	568.49	▲ 0.99	0.18%	-1.05%	-5.41%	5.57%	7.26%	Aug/31
Palm Oil MYR/T	4894.00	▲ 78.00	1.62%	-2.47%	4.93%	20.84%	11.81%	Aug/28
Cheese USD/Lbs	1.6220	▼ 0.0010	-0.06%	2.14%	-3.57%	12.02%	-7.47%	Aug/31
Milk USD/CWT	16.67	▲ 0.01	0.06%	0.30%	6.45%	9.53%	-3.36%	Aug/31
Rubber USD Cents / Kg	240.40	▲ 1.40	0.59%	3.31%	7.13%	33.63%	38.48%	Aug/31
Orange Juice USd/Lbs	139.95	▼ 5.05	-3.48%	-11.95%	-11.62%	-31.80%	-37.88%	Aug/31
Coffee USd/Lbs	314.00	▲ 1.15	0.37%	-8.09%	3.05%	-9.96%	-21.12%	Aug/31
Cotton USd/Lbs	92.970	▲ 1.590	1.74%	4.66%	12.60%	44.66%	43.14%	Aug/31
Rice USD/cwt	15.2000	▲ 0.1450	0.96%	4.47%	7.23%	58.42%	30.08%	Aug/31
Canola CAD/T	812.30	▼ 11.40	-1.38%	5.41%	6.89%	37.82%	29.44%	Aug/31
Oat USd/Bu	340.0000	▼ 8.7500	-2.51%	5.51%	7.59%	12.40%	11.11%	Aug/31
Wool AUD/100Kg	1853.00	▲ 0.00	0.00%	2.26%	-1.07%	20.25%	46.95%	Aug/31
Sugar USd/Lbs	17.79	▲ 0.23	1.31%	0.79%	18.52%	18.52%	8.87%	Aug/31
Cocoa USD/T	6768.00	▲ 120.00	1.81%	13.84%	13.96%	11.59%	-8.79%	Aug/31
Tea INR/Kgs	203.79	▼ 3.50	-1.69%	-1.69%	-3.94%	11.19%	8.15%	Aug/22
Sunflower Oil INR/10 kg	1675.00	▼ 2.20	-0.13%	-1.13%	0.82%	16.15%	23.34%	Aug/28
Rapeseed EUR/T	544.50	▼ 1.75	-0.32%	4.31%	4.01%	20.13%	16.53%	Aug/31
Barley INR/T	2148.50	▲ 0.00	0.00%	0.00%	0.00%	-6.28%	-8.32%	Aug/28
Butter EUR/T	4450.00	▼ 50.00	-1.11%	2.30%	10.04%	7.23%	-31.65%	Aug/28
Corn USd/BU	514.7500	▲ 2.7500	0.54%	4.73%	14.58%	16.92%	29.49%	Aug/31

August 31 –

Source : Trading Economics

This one opens up a bunch of charts on a wide variety of commodities.
https://tradingeconomics.com/commodities


THAT'S IT FOR TODAY!
The End
RIVERSIDE ANALYTICS INC.
QUANTITATIVE INVESTMENT SOLUTIONS
August 31, 2026
83

RIVERSIDE'S Monthly Strategy Update

DISCLAIMER

- All trading / investing comes with risk.
- The insights contained in this presentation do not constitute advice, rather are meant for educational purposes from which you may make more educated decisions taking into account your individual risk profile and needs for return.
- At Riverside, we assess probabilities using systematic quantitative methodology. We do not provide advice. There are no guarantees for positive return. All investing/trading is at your own risk.
- Riverside is about helping active and affluent investors learn how to make better decisions in financial markets.
- All charts shown in this broadcast have been referenced from stockcharts.com, Amibroker or eSignal unless otherwise noted.

Good investing is <u>not</u> an "event" like finding the next growth opportunity or catching the next market turn. Rather, good investing is a disciplined process that converts research and training into a well-tested methodology and then makes a habit of following that approach day after day.

John P. Hussman, Ph.D
President, Hussman Strategic Advisors