

# Relative Strength Index Calculation

*RSI = relative strength index*

*K = average of upward price moves in the period*

*D = average of downward price moves in the period*

Symbol	SPY			
Trading date	Price at close	Price change from previous	Up moves	Down moves
26-Jun	\$300.05	(7.30)		7.30
25-Jun	\$307.35	3.26	3.26	
24-Jun	\$304.09	(7.96)		7.96
23-Jun	\$312.05	1.43	1.43	
22-Jun	\$310.62	1.98	1.98	
19-Jun	\$308.64	(3.14)		3.14
18-Jun	\$311.78	0.12	0.12	
17-Jun	\$311.66	(1.30)		1.30
16-Jun	\$312.96	5.91	5.91	
15-Jun	\$307.05	2.84	2.84	
12-Jun	\$304.21	3.60	3.60	
11-Jun	\$300.61	(18.39)		18.39
10-Jun	\$319.00	(1.79)		1.79
09-Jun	\$320.79	(2.41)		2.41
08-Jun	\$323.20		K	D
		Averages	2.73	6.04
Relative Strength Index 100 - (100/(1+K/D))				31.16

$$RSI = 100 - \frac{100}{(1 + \frac{K}{D})}$$

RSI crosses from above 70, moves consistently lower = Sell Signal

RSI crosses from below 30, moves consistently higher = Buy Signal

