

# Taylor Trading Technique Services

## Copies of nightly reports

This document is a recap of the nightly report as they were sent on the respective dates.

On the right side of the picture you will find the High and Low for the day and you could compare with the left side or lower section of the previous day's report.

Thank you for your interest in TTT products.

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Futures and forex trading contains substantial risk and is not for every investor. An investor could potentially lose all or more than the initial investment. Risk capital is money that can be lost without jeopardizing ones' financial security or life style. Only risk capital should be used for trading and only those with sufficient risk capital should consider trading. Past performance is not necessarily indicative of future results. Hypothetical performance results have many inherent limitations, some of which are described below. No representation is being made that any account will or is likely to achieve profits or losses similar to those shown; in fact, there are frequently sharp differences between hypothetical performance results and the actual results subsequently achieved by any particular trading program. One of the limitations of hypothetical performance results is that they are generally prepared with the benefit of hindsight. In addition, hypothetical trading does not involve financial risk, and no hypothetical trading record can completely account for the impact of financial risk of actual trading. for example, the ability to with stand losses or to adhere to a particular trading program in spite of trading losses are material points which can also adversely affect actual trading results. There are numerous other factors related to the markets in general or to the implementation of any specific trading program which cannot be fully accounted for in the preparation of hypothetical performance results and all which can adversely affect trading results.

Wednesday July 1<sup>st</sup> 2020

Today was a Sell day. As expected the rally was confused with ES dropping to its StdDev MA low and rallying to its TTT Ma and Penetration High just to decline to yesterday's high.

Tomorrow will be a SS day. There is room for the rally to continue, however being above the BDL anything could happen.

| TTT Data for trading US Index Futures on: |  |               |  |                      |  |              |  |   |  | Thursday, July 2, 2020        |  |                       |  |   |  |                        |  |     |  |                      |  |    |  |
|---|--|---------------|--|----------------------|--|--------------|--|---|--|-------------------------------|--|-----------------------|--|---|--|------------------------|--|-----|--|----------------------|--|----|--|
| The Sell Day HIGH was                     |  | 3117.75 Last  |  | 3117.75 Last         |  | 24H Day Only |  | Current High Low Last                         |  | ES 3117.75 3062.75 3100.75    |  | odds of 3D Rally > 10 |  | 85%   |  | odds of 3D Rally > 20  |  | 60% |  | odds of 3D Rally < 0 |  | 8% |  |
| The Sell Day LOW was                      |  | 3062.75       |  | 3089.25              |  |              |  |   |  |                               |  | Ave Range on          |  | SSD 83.06                                     |  |                        |  |     |  |                      |  |    |  |
| The Buy Day LOW was                       |  | 3030.25       |  | 3037.50              |  |              |  |   |  |                               |  |                       |  |   |  |                        |  |     |  |                      |  |    |  |
| Possible HIGH for Sell Short Day          |  | 3159.37       |  | 3166.44              |  | 65% 65%      |  | based on Ave Penetration of SD                |  | of 41.62 48.69                |  | StdD 21.48            |  | 23.60   |  |                        |  |     |  |                      |  |    |  |
| Possible HIGH for Sell Short Day          |  | 3145.39       |  | 3134.10              |  | 90% 90%      |  | based on Ave 3 Day Rally                      |  | of 115.14 96.60               |  | StdD 62.36            |  | 54.52   |  |                        |  |     |  |                      |  |    |  |
| Possible LOW for Sell Short Day           |  | 3016.64       |  | 3034.56              |  | 35% 40%      |  | based on Ave of Sell Day Violation on SS days |  | of 46.11 54.69                |  | StdD 24.89            |  | 27.67   |  |                        |  |     |  |                      |  |    |  |
| Thu, Jul 02 will be a SellShort day.      |  | ES            |  | therefore has a      |  | 65%          |  | chance of making a high above                 |  | 3117.75 and up to             |  | 3159.37               |  | based on Ave Penetration of SD                |  |                        |  |     |  |                      |  |    |  |
|   |  |               |  | therefore has a      |  | 90%          |  | chance of making a high above                 |  | 3030.25 and up to             |  | 3145.39               |  | based on Ave 3 Day Rally                      |  |                        |  |     |  |                      |  |    |  |
|   |  |               |  | therefore has a      |  | 35%          |  | chance of making a Low below                  |  | 3062.75 and down to           |  | 3016.64               |  | based on Ave of Sell Day Violation on SS days |  |                        |  |     |  |                      |  |    |  |
| The 24 hour High has a                    |  | 65%           |  | chance of being made |  | 1st          |  |   |  |                               |  |                       |  |   |  |                        |  |     |  |                      |  |    |  |
| Thu, Jul 02 will be a SellShort day.      |  | ES Day        |  | therefore has a      |  | 65%          |  | chance of making a high above                 |  | 3117.75 and up to             |  | 3166.44               |  | based on Ave Penetration of SD                |  |                        |  |     |  |                      |  |    |  |
|   |  |               |  | therefore has a      |  | 90%          |  | chance of making a high above                 |  | 3037.50 and up to             |  | 3134.10               |  | based on Ave 3 Day Rally                      |  |                        |  |     |  |                      |  |    |  |
|   |  |               |  | therefore has a      |  | 40%          |  | chance of making a Low below                  |  | 3089.25 and down to           |  | 3034.56               |  | based on Ave of Sell Day Violation on SS days |  |                        |  |     |  |                      |  |    |  |
| The Day sess High has a                   |  | 65%           |  | chance of being made |  | 1st          |  |   |  |                               |  |                       |  |   |  |                        |  |     |  |                      |  |    |  |
| The Sell Day LOW was                      |  | 10310.00 Last |  | 10310.00 Last        |  | 24H Day Only |  | Current High Low Last                         |  | NQ 10310.00 10076.00 10255.50 |  | odds of 3D Rally > 10 |  | 95%   |  | odds of 3D Rally > 30  |  | 79% |  | odds of 3D Rally < 0 |  | 9% |  |
| The Buy Day LOW was                       |  | 10076.00      |  | 10125.50             |  |              |  |   |  |                               |  | Ave Range on          |  | SSD 250.88                                    |  |                        |  |     |  |                      |  |    |  |
| Possible HIGH for Sell Short Day          |  | 9940.25       |  | 9943.25              |  |              |  |   |  |                               |  |                       |  |   |  |                        |  |     |  |                      |  |    |  |
| Possible HIGH for Sell Short Day          |  | 10428.34      |  | 10424.43             |  | 70% 70%      |  | based on Ave Penetration of SD                |  | of 118.34 114.43              |  | StdD 67.71            |  | 67.12   |  |                        |  |     |  |                      |  |    |  |
| Possible HIGH for Sell Short Day          |  | 10293.24      |  | 10238.09             |  | 100% 100%    |  | based on Ave 3 Day Rally                      |  | of 352.99 294.84              |  | StdD 193.39           |  | 164.88  |  |                        |  |     |  |                      |  |    |  |
| Possible LOW for Sell Short Day           |  | 9936.95       |  | 9979.78              |  | 25% 40%      |  | based on Ave of Sell Day Violation on SS days |  | of 139.05 145.72              |  | StdD 53.17            |  | 69.37   |  |                        |  |     |  |                      |  |    |  |
| Thu, Jul 02 will be a SellShort day.      |  | NQ            |  | therefore has a      |  | 70%          |  | chance of making a high above                 |  | 10310.00 and up to            |  | 10428.34              |  | based on Ave Penetration of SD                |  |                        |  |     |  |                      |  |    |  |
|   |  |               |  | therefore has a      |  | 100%         |  | chance of making a high above                 |  | 9940.25 and up to             |  | 10293.24              |  | based on Ave 3 Day Rally                      |  |                        |  |     |  |                      |  |    |  |
|   |  |               |  | therefore has a      |  | 25%          |  | chance of making a Low below                  |  | 10076.00 and down to          |  | 9936.95               |  | based on Ave of Sell Day Violation on SS days |  |                        |  |     |  |                      |  |    |  |
| The 24 hour High has a                    |  | 55%           |  | chance of being made |  | 1st          |  |   |  |                               |  |                       |  |   |  |                        |  |     |  |                      |  |    |  |
| Thu, Jul 02 will be a SellShort day.      |  | NQ Day        |  | therefore has a      |  | 70%          |  | chance of making a high above                 |  | 10310.00 and up to            |  | 10424.43              |  | based on Ave Penetration of SD                |  |                        |  |     |  |                      |  |    |  |
|   |  |               |  | therefore has a      |  | 100%         |  | chance of making a high above                 |  | 9943.25 and up to             |  | 10238.09              |  | based on Ave 3 Day Rally                      |  |                        |  |     |  |                      |  |    |  |
|   |  |               |  | therefore has a      |  | 40%          |  | chance of making a Low below                  |  | 10125.50 and down to          |  | 9979.78               |  | based on Ave of Sell Day Violation on SS days |  |                        |  |     |  |                      |  |    |  |
| The Day sess High has a                   |  | 55%           |  | chance of being made |  | 1st          |  |   |  |                               |  |                       |  |   |  |                        |  |     |  |                      |  |    |  |
| The Sell Day LOW was                      |  | 25893.00 Last |  | 25893.00 1st         |  | 24H Day Only |  | Current High Low Last                         |  | YM 25893.00 25381.00 25552.00 |  | odds of 3D Rally > 75 |  | 88%   |  | odds of 3D Rally > 100 |  | 81% |  | odds of 3D Rally < 0 |  | 9% |  |
| The Buy Day LOW was                       |  | 25381.00      |  | 25558.00             |  |              |  |   |  |                               |  | Ave Range on          |  | SSD 767.80                                    |  |                        |  |     |  |                      |  |    |  |
| Possible HIGH for Sell Short Day          |  | 25301.00      |  | 25336.00             |  |              |  |   |  |                               |  |                       |  |   |  |                        |  |     |  |                      |  |    |  |
| Possible HIGH for Sell Short Day          |  | 26287.46      |  | 26311.21             |  | 65% 70%      |  | based on Ave Penetration of SD                |  | of 394.46 418.21              |  | StdD 210.26           |  | 215.70  |  |                        |  |     |  |                      |  |    |  |
| Possible HIGH for Sell Short Day          |  | 26310.89      |  | 26180.44             |  | 90% 90%      |  | based on Ave 3 Day Rally                      |  | of 1009.89 844.44             |  | StdD 564.17           |  | 505.36  |  |                        |  |     |  |                      |  |    |  |
| Possible LOW for Sell Short Day           |  | 24915.00      |  | 24974.00             |  | 35% 35%      |  | based on Ave of Sell Day Violation on SS days |  | of 466.00 584.00              |  | StdD 248.40           |  | 268.42  |  |                        |  |     |  |                      |  |    |  |
| Thu, Jul 02 will be a SellShort day.      |  | YM            |  | therefore has a      |  | 65%          |  | chance of making a high above                 |  | 25893.00 and up to            |  | 26287.46              |  | based on Ave Penetration of SD                |  |                        |  |     |  |                      |  |    |  |
|   |  |               |  | therefore has a      |  | 90%          |  | chance of making a high above                 |  | 25301.00 and up to            |  | 26310.89              |  | based on Ave 3 Day Rally                      |  |                        |  |     |  |                      |  |    |  |
|   |  |               |  | therefore has a      |  | 35%          |  | chance of making a Low below                  |  | 25381.00 and down to          |  | 24915.00              |  | based on Ave of Sell Day Violation on SS days |  |                        |  |     |  |                      |  |    |  |
| The 24 hour High has a                    |  | 65%           |  | chance of being made |  | 1st          |  |   |  |                               |  |                       |  |   |  |                        |  |     |  |                      |  |    |  |
| Thu, Jul 02 will be a SellShort day.      |  | YM Day        |  | therefore has a      |  | 70%          |  | chance of making a high above                 |  | 25893.00 and up to            |  | 26311.21              |  | based on Ave Penetration of SD                |  |                        |  |     |  |                      |  |    |  |
|   |  |               |  | therefore has a      |  | 90%          |  | chance of making a high above                 |  | 25336.00 and up to            |  | 26180.44              |  | based on Ave 3 Day Rally                      |  |                        |  |     |  |                      |  |    |  |
|   |  |               |  | therefore has a      |  | 35%          |  | chance of making a Low below                  |  | 25558.00 and down to          |  | 24974.00              |  | based on Ave of Sell Day Violation on SS days |  |                        |  |     |  |                      |  |    |  |
| The Day sess High has a                   |  | 65%           |  | chance of being made |  | 1st          |  |   |  |                               |  |                       |  |   |  |                        |  |     |  |                      |  |    |  |
| The Sell Day LOW was                      |  | 1450.80 Last  |  | 1450.80 1st          |  | 24H Day Only |  | Current High Low Last                         |  | RTY 1450.80 1415.10 1422.40   |  | odds of 3D Rally > 5  |  | 93%   |  | odds of 3D Rally > 10  |  | 80% |  | odds of 3D Rally < 0 |  | 9% |  |
| The Buy Day LOW was                       |  | 1415.10       |  | 1417.40              |  |              |  |   |  |                               |  | Ave Range on          |  | SSD 57.72                                     |  |                        |  |     |  |                      |  |    |  |
| Possible HIGH for Sell Short Day          |  | 1406.50       |  | 1411.60              |  |              |  |   |  |                               |  |                       |  |   |  |                        |  |     |  |                      |  |    |  |
| Possible HIGH for Sell Short Day          |  | 1482.22       |  | 1481.07              |  | 65% 75%      |  | based on Ave Penetration of SD                |  | of 31.42 30.27                |  | StdD 16.51            |  | 16.63   |  |                        |  |     |  |                      |  |    |  |
| Possible HIGH for Sell Short Day          |  | 1490.55       |  | 1481.04              |  | 90% 90%      |  | based on Ave 3 Day Rally                      |  | of 84.05 69.44                |  | StdD 44.73            |  | 40.26   |  |                        |  |     |  |                      |  |    |  |
| Possible LOW for Sell Short Day           |  | 1370.24       |  | 1370.73              |  | 25% 30%      |  | based on Ave of Sell Day Violation on SS days |  | of 44.86 46.67                |  | StdD 15.91            |  | 17.91   |  |                        |  |     |  |                      |  |    |  |
| Thu, Jul 02 will be a SellShort day.      |  | RTY           |  | therefore has a      |  | 65%          |  | chance of making a high above                 |  | 1450.80 and up to             |  | 1482.22               |  | based on Ave Penetration of SD                |  |                        |  |     |  |                      |  |    |  |
|   |  |               |  | therefore has a      |  | 90%          |  | chance of making a high above                 |  | 1406.50 and up to             |  | 1490.55               |  | based on Ave 3 Day Rally                      |  |                        |  |     |  |                      |  |    |  |
|   |  |               |  | therefore has a      |  | 25%          |  | chance of making a Low below                  |  | 1415.10 and down to           |  | 1370.24               |  | based on Ave of Sell Day Violation on SS days |  |                        |  |     |  |                      |  |    |  |
| The 24 hour High has a                    |  | 60%           |  | chance of being made |  | 1st          |  |   |  |                               |  |                       |  |   |  |                        |  |     |  |                      |  |    |  |
| Thu, Jul 02 will be a SellShort day.      |  | RTY Day       |  | therefore has a      |  | 75%          |  | chance of making a high above                 |  | 1450.80 and up to             |  | 1481.07               |  | based on Ave Penetration of SD                |  |                        |  |     |  |                      |  |    |  |
|   |  |               |  | therefore has a      |  | 90%          |  | chance of making a high above                 |  | 1411.60 and up to             |  | 1481.04               |  | based on Ave 3 Day Rally                      |  |                        |  |     |  |                      |  |    |  |
|   |  |               |  | therefore has a      |  | 30%          |  | chance of making a Low below                  |  | 1417.40 and down to           |  | 1370.73               |  | based on Ave of Sell Day Violation on SS days |  |                        |  |     |  |                      |  |    |  |
| The Day sess High has a                   |  | 60%           |  | chance of being made |  | Last         |  |   |  |                               |  |                       |  |   |  |                        |  |     |  |                      |  |    |  |



Thursday July 2<sup>nd</sup> 2020

Today was a SS day. Markets rallied to their about their TTT MA Penetration levels then a confused decline started.

Tomorrow will be a Buy day. There is room to reach the TTT MA level, however we are passed the TTT level. Therefore the rally could start at any time.

| TTT Data for trading US Index Futures on: |           |               |      |                      |                 |      |                               |                                     |             | Friday, July 3, 2020 |                                     |                       |        |        |                       |        |        |                     |  |    |
|---|-----------|---------------|------|----------------------|-----------------|------|-------------------------------|-------------------------------------|-------------|----------------------|-------------------------------------|-----------------------|--------|--------|-----------------------|--------|--------|---------------------|--|----|
| The Sell/Short Day HIGH was               |           | 3156.50 Last  |      | ES Day 3156.50 1st   |                 | 24H  | Day Only                      | Current                             | High        | Low                  | Last                                | odds of Decline > 10  |        | 74%    | odds of Decline > 20  |        | 46%    | odds of Decline = 0 |  | 1% |
| The Sell/Short Day LOW was                |           | 3095.50       |      | 3114.25              |                 |      |                               | ES Day                              | 3156.50     | 3114.25              | 3128.75                             | Ave Range on          |        | BD     | 69.26                 |        |        |                     |  |    |
| Possible HIGH for Buy Day                 |           | 3183.25       |      | 3184.82              |                 | 40%  | 35%                           | based on Ave Penetration of SSD     |             |                      |                                     | of                    | 26.75  | 28.32  | StdD                  | 11.23  | 23.85  |                     |  |    |
| Possible LOW for Buy Day                  |           | 3080.88       |      | 3098.20              |                 | 100% | 100%                          | based on Ave Decline                |             |                      |                                     | of                    | 75.63  | 58.30  | StdD                  | 44.98  | 54.52  |                     |  |    |
| Possible LOW for Buy Day                  |           | 3070.61       |      | 3094.48              |                 | 45%  | 65%                           | based on Ave SS Day Violation on BD |             |                      |                                     | of                    | 24.09  | 19.77  | StdD                  | 32.54  | 27.67  |                     |  |    |
| Fri, Jul 03                               | will be a | Buy           | day. | ES                   | therefore has a | 40%  | chance of making a high above | 3156.50                             | and up to   | 3183.25              | based on Ave Penetration of SSD     |                       |        |        |                       |        |        |                     |  |    |
|   |           |               |      |                      | therefore has a | 100% | chance of making a Low below  | 3156.50                             | and down to | 3080.88              | based on Ave Decline                |                       |        |        |                       |        |        |                     |  |    |
|   |           |               |      |                      | therefore has a | 45%  | chance of making a Low below  | 3095.50                             | and down to | 3070.61              | based on Ave SS Day Violation on BD |                       |        |        |                       |        |        |                     |  |    |
| The 24 hour Low has a                     |           | 50%           |      | chance of being made |                 | Last |                               |                                     |             |                      |                                     |                       |        |        |                       |        |        |                     |  |    |
| Fri, Jul 03                               | will be a | Buy           | day. | ES Day               | therefore has a | 35%  | chance of making a high above | 3156.50                             | and up to   | 3184.82              | based on Ave Penetration of SSD     |                       |        |        |                       |        |        |                     |  |    |
|   |           |               |      |                      | therefore has a | 100% | chance of making a Low below  | 3156.50                             | and down to | 3098.20              | based on Ave Decline                |                       |        |        |                       |        |        |                     |  |    |
|   |           |               |      |                      | therefore has a | 65%  | chance of making a Low below  | 3114.25                             | and down to | 3094.48              | based on Ave SS Day Violation on BD |                       |        |        |                       |        |        |                     |  |    |
| The Day sess Low has a                    |           | 50%           |      | chance of being made |                 | 1st  |                               |                                     |             |                      |                                     |                       |        |        |                       |        |        |                     |  |    |
| The Sell/Short Day LOW was                |           | 10422.25 Last |      | NQ Day 10422.25 1st  |                 | 24H  | Day Only                      | Current                             | High        | Low                  | Last                                | odds of Decline > 20  |        | 76%    | odds of Decline > 25  |        | 68%    | odds of Decline = 0 |  | 1% |
|   |           | 10246.50      |      | 10317.50             |                 |      |                               | NQ Day                              | 10422.25    | 10317.50             | 10357.00                            | Ave Range on          |        | BD     | 218.29                |        |        |                     |  |    |
| Possible HIGH for Buy Day                 |           | 10487.90      |      | 10489.88             |                 | 60%  | 60%                           | based on Ave Penetration of SSD     |             |                      |                                     | of                    | 65.65  | 67.63  | StdD                  | 33.04  | 67.91  |                     |  |    |
| Possible HIGH for Buy Day                 |           | 10189.50      |      | 10237.08             |                 | 100% | 100%                          | based on Ave Decline                |             |                      |                                     | of                    | 232.75 | 185.18 | StdD                  | 139.21 | 164.88 |                     |  |    |
| Possible LOW for Buy Day                  |           | 10158.00      |      | 10226.64             |                 | 50%  | 45%                           | based on Ave SS Day Violation on BD |             |                      |                                     | of                    | 88.50  | 90.86  | StdD                  | 98.70  | 69.37  |                     |  |    |
| Fri, Jul 03                               | will be a | Buy           | day. | NQ                   | therefore has a | 60%  | chance of making a high above | 10422.25                            | and up to   | 10487.90             | based on Ave Penetration of SSD     |                       |        |        |                       |        |        |                     |  |    |
|   |           |               |      |                      | therefore has a | 100% | chance of making a Low below  | 10422.25                            | and down to | 10189.50             | based on Ave Decline                |                       |        |        |                       |        |        |                     |  |    |
|   |           |               |      |                      | therefore has a | 50%  | chance of making a Low below  | 10246.50                            | and down to | 10158.00             | based on Ave SS Day Violation on BD |                       |        |        |                       |        |        |                     |  |    |
| The 24 hour Low has a                     |           | 60%           |      | chance of being made |                 | Last |                               |                                     |             |                      |                                     |                       |        |        |                       |        |        |                     |  |    |
| Fri, Jul 03                               | will be a | Buy           | day. | NQ Day               | therefore has a | 60%  | chance of making a high above | 10422.25                            | and up to   | 10489.88             | based on Ave Penetration of SSD     |                       |        |        |                       |        |        |                     |  |    |
|   |           |               |      |                      | therefore has a | 100% | chance of making a Low below  | 10422.25                            | and down to | 10237.08             | based on Ave Decline                |                       |        |        |                       |        |        |                     |  |    |
|   |           |               |      |                      | therefore has a | 45%  | chance of making a Low below  | 10317.50                            | and down to | 10226.64             | based on Ave SS Day Violation on BD |                       |        |        |                       |        |        |                     |  |    |
| The Day sess Low has a                    |           | 65%           |      | chance of being made |                 | 1st  |                               |                                     |             |                      |                                     |                       |        |        |                       |        |        |                     |  |    |
| The Sell/Short Day LOW was                |           | 26088.00 Last |      | YM day 26088.00 1st  |                 | 24H  | Day Only                      | Current                             | High        | Low                  | Last                                | odds of Decline > 100 |        | 68%    | odds of Decline > 150 |        | 51%    | odds of Decline = 0 |  | 1% |
|   |           | 25515.00      |      | 25650.00             |                 |      |                               | YM Day                              | 26088.00    | 25650.00             | 25755.00                            | Ave Range on          |        | BD     | 615.55                |        |        |                     |  |    |
| Possible HIGH for Buy Day                 |           | 26288.64      |      | 26385.33             |                 | 55%  | 30%                           | based on Ave Penetration of SSD     |             |                      |                                     | of                    | 200.64 | 297.33 | StdD                  | 103.52 | 215.67 |                     |  |    |
| Possible HIGH for Buy Day                 |           | 25413.05      |      | 25571.55             |                 | 100% | 100%                          | based on Ave Decline                |             |                      |                                     | of                    | 674.95 | 516.45 | StdD                  | 413.44 | 505.36 |                     |  |    |
| Possible LOW for Buy Day                  |           | 25285.56      |      | 25439.55             |                 | 45%  | 55%                           | based on Ave SS Day Violation on BD |             |                      |                                     | of                    | 229.44 | 210.45 | StdD                  | 291.85 | 268.42 |                     |  |    |
| Fri, Jul 03                               | will be a | Buy           | day. | YM                   | therefore has a | 55%  | chance of making a high above | 26088.00                            | and up to   | 26288.64             | based on Ave Penetration of SSD     |                       |        |        |                       |        |        |                     |  |    |
|   |           |               |      |                      | therefore has a | 100% | chance of making a Low below  | 26088.00                            | and down to | 25413.05             | based on Ave Decline                |                       |        |        |                       |        |        |                     |  |    |
|   |           |               |      |                      | therefore has a | 45%  | chance of making a Low below  | 25515.00                            | and down to | 25285.56             | based on Ave SS Day Violation on BD |                       |        |        |                       |        |        |                     |  |    |
| The 24 hour Low has a                     |           | 50%           |      | chance of being made |                 | Last |                               |                                     |             |                      |                                     |                       |        |        |                       |        |        |                     |  |    |
| Fri, Jul 03                               | will be a | Buy           | day. | YM Day               | therefore has a | 30%  | chance of making a high above | 26088.00                            | and up to   | 26385.33             | based on Ave Penetration of SSD     |                       |        |        |                       |        |        |                     |  |    |
|   |           |               |      |                      | therefore has a | 100% | chance of making a Low below  | 26088.00                            | and down to | 25571.55             | based on Ave Decline                |                       |        |        |                       |        |        |                     |  |    |
|   |           |               |      |                      | therefore has a | 55%  | chance of making a Low below  | 25650.00                            | and down to | 25439.55             | based on Ave SS Day Violation on BD |                       |        |        |                       |        |        |                     |  |    |
| The Day sess Low has a                    |           | 50%           |      | chance of being made |                 | 1st  |                               |                                     |             |                      |                                     |                       |        |        |                       |        |        |                     |  |    |
| The Sell/Short Day LOW was                |           | 1458.50 Last  |      | RTY day 1458.50 1st  |                 | 24H  | Day Only                      | Current                             | High        | Low                  | Last                                | odds of Decline > 10  |        | 68%    | odds of Decline > 15  |        | 51%    | odds of Decline = 0 |  | 1% |
|   |           | 1417.80       |      | 1424.00              |                 |      |                               | RTY Day                             | 1458.50     | 1424.00              | 1432.80                             | Ave Range on          |        | BD     | 52.11                 |        |        |                     |  |    |
| Possible HIGH for Buy Day                 |           | 1476.03       |      | 1477.87              |                 | 55%  | 45%                           | based on Ave Penetration of SSD     |             |                      |                                     | of                    | 17.53  | 19.37  | StdD                  | 9.45   | 16.63  |                     |  |    |
| Possible HIGH for Buy Day                 |           | 1403.11       |      | 1414.27              |                 | 100% | 95%                           | based on Ave Decline                |             |                      |                                     | of                    | 55.40  | 44.23  | StdD                  | 32.16  | 40.26  |                     |  |    |
| Possible LOW for Buy Day                  |           | 1397.61       |      | 1401.06              |                 | 50%  | 50%                           | based on Ave SS Day Violation on BD |             |                      |                                     | of                    | 20.19  | 22.94  | StdD                  | 21.98  | 17.91  |                     |  |    |
| Fri, Jul 03                               | will be a | Buy           | day. | RTY                  | therefore has a | 55%  | chance of making a high above | 1458.50                             | and up to   | 1476.03              | based on Ave Penetration of SSD     |                       |        |        |                       |        |        |                     |  |    |
|   |           |               |      |                      | therefore has a | 100% | chance of making a Low below  | 1458.50                             | and down to | 1403.11              | based on Ave Decline                |                       |        |        |                       |        |        |                     |  |    |
|   |           |               |      |                      | therefore has a | 50%  | chance of making a Low below  | 1417.80                             | and down to | 1397.61              | based on Ave SS Day Violation on BD |                       |        |        |                       |        |        |                     |  |    |
| The 24 hour Low has a                     |           | 55%           |      | chance of being made |                 | Last |                               |                                     |             |                      |                                     |                       |        |        |                       |        |        |                     |  |    |
| Fri, Jul 03                               | will be a | Buy           | day. | RTY Day              | therefore has a | 45%  | chance of making a high above | 1458.50                             | and up to   | 1477.87              | based on Ave Penetration of SSD     |                       |        |        |                       |        |        |                     |  |    |
|   |           |               |      |                      | therefore has a | 95%  | chance of making a Low below  | 1458.50                             | and down to | 1414.27              | based on Ave Decline                |                       |        |        |                       |        |        |                     |  |    |
|   |           |               |      |                      | therefore has a | 50%  | chance of making a Low below  | 1424.00                             | and down to | 1401.06              | based on Ave SS Day Violation on BD |                       |        |        |                       |        |        |                     |  |    |
| The Day sess Low has a                    |           | 55%           |      | chance of being made |                 | 1st  |                               |                                     |             |                      |                                     |                       |        |        |                       |        |        |                     |  |    |

Friday July 3<sup>rd</sup> 2020

Today was a Buy day. Markets did manage to reach some level before bouncing back.

Monday will be a Sell day. Markets may try to retest today's low before the real rally starts.

Have a great weekend.

| TTT Data for trading US Index Futures on: |           |                |              |                      |      |                               |                 |                                      |             | Monday, July 6, 2020                 |             |           |  |                     |  |                    |  |  |  |
|---|-----------|----------------|--------------|----------------------|------|-------------------------------|-----------------|--------------------------------------|-------------|--------------------------------------|-------------|-----------|--|---------------------|--|--------------------|--|--|--|
|   |           | <b>ES 24h</b>  |              | <b>ES Day</b>        |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                       | <b>High</b> | <b>Low</b>                           | <b>Last</b> |           |  | odds of Rally > 10  |  | 86%                |  |  |  |
| The Buy Day HIGH was                      |           | 3138.75        |              | 3121.25              |      |                               |                 | ES                                   | 3138.75     | 3105.75                              | 3115.50     |           |  | odds of Rally > 20  |  | 52%                |  |  |  |
| The Buy Day LOW was                       |           | 3105.75 Last   |              | 3105.75 Last         |      |                               |                 | ES Day                               | 3121.25     | 3105.75                              | 3115.50     |           |  | odds of Rally = 0   |  | 1%                 |  |  |  |
| Possible HIGH for Sell Day                |           | 3164.89        |              | 3143.88              |      | 55%                           | 65%             | based on Ave Penetration of BD       |             |                                      |             | of 26.14  |  | 22.63               |  | StdD 13.81 23.85   |  |  |  |
| Possible HIGH for Sell Day                |           | 3181.91        |              | 3168.72              |      | 100%                          | 95%             | based on Ave Rally                   |             |                                      |             | of 76.16  |  | 62.97               |  | StdD 40.11 51.75   |  |  |  |
| Possible LOW for Sell Day                 |           | 3076.93        |              | 3073.50              |      | 55%                           | 40%             | based on Ave Buy Day Violation on SD |             |                                      |             | of 28.82  |  | 32.25               |  | StdD 15.32 27.67   |  |  |  |
| Ave Range on                              |           |                |              |                      |      |                               |                 |                                      |             |                                      |             | SD        |  | 78.11               |  |                    |  |  |  |
| Mon, Jul 06                               | will be a | Sell           | day. ES      | therefore has a      | 55%  | chance of making a high above | 3138.75         | and up to                            | 3164.89     | based on Ave Penetration of BD       |             |           |  |                     |  |                    |  |  |  |
|   |           |                |              | therefore has a      | 100% | chance of making a high above | 3105.75         | and up to                            | 3181.91     | based on Ave Rally                   |             |           |  |                     |  |                    |  |  |  |
|   |           |                |              | therefore has a      | 55%  | chance of making a Low below  | 3105.75         | and down to                          | 3076.93     | based on Ave Buy Day Violation on SD |             |           |  |                     |  |                    |  |  |  |
| The 24 hour High has a                    |           | 65%            |              | chance of being made |      | 1st                           |                 |                                      |             |                                      |             |           |  |                     |  |                    |  |  |  |
| Mon, Jul 06                               | will be a | Sell           | day. ES Day  | therefore has a      | 65%  | chance of making a high above | 3121.25         | and up to                            | 3143.88     | based on Ave Penetration of BD       |             |           |  |                     |  |                    |  |  |  |
|   |           |                |              | therefore has a      | 95%  | chance of making a high above | 3105.75         | and up to                            | 3168.72     | based on Ave Rally                   |             |           |  |                     |  |                    |  |  |  |
|   |           |                |              | therefore has a      | 40%  | chance of making a Low below  | 3105.75         | and down to                          | 3073.50     | based on Ave Buy Day Violation on SD |             |           |  |                     |  |                    |  |  |  |
| The Day sess High has a                   |           | 65%            |              | chance of being made |      | 1st                           |                 |                                      |             |                                      |             |           |  |                     |  |                    |  |  |  |
|   |           | <b>NQ 24h</b>  |              | <b>NQ Day</b>        |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                       | <b>High</b> | <b>Low</b>                           | <b>Last</b> |           |  | odds of Rally > 20  |  | 88%                |  |  |  |
| The Buy Day LOW was                       |           | 10389.75       |              | 10357.75             |      |                               |                 | NQ                                   | 10389.75    | 10308.75                             | 10326.00    |           |  | odds of Rally > 25  |  | 82%                |  |  |  |
| Possible HIGH for Sell Day                |           | 10308.75 Last  |              | 10308.75 Last        |      |                               |                 | NQ Day                               | 10357.75    | 10308.75                             | 10326.00    |           |  | odds of Rally = 0   |  | 0%                 |  |  |  |
| Possible HIGH for Sell Day                |           | 10478.10       |              | 10452.52             |      | 75%                           | 70%             | based on Ave Penetration of BD       |             |                                      |             | of 88.35  |  | 94.77               |  | StdD 46.85 67.91   |  |  |  |
| Possible HIGH for Sell Day                |           | 10583.66       |              | 10557.46             |      | 100%                          | 95%             | based on Ave Rally                   |             |                                      |             | of 274.91 |  | 248.71              |  | StdD 142.06 164.37 |  |  |  |
| Possible LOW for Sell Day                 |           | 10210.56       |              | 10248.14             |      | 45%                           | 45%             | based on Ave Buy Day Violation on SD |             |                                      |             | of 98.19  |  | 60.61               |  | StdD 50.36 69.37   |  |  |  |
| Ave Range on                              |           |                |              |                      |      |                               |                 |                                      |             |                                      |             | SD        |  | 268.21              |  |                    |  |  |  |
| Mon, Jul 06                               | will be a | Sell           | day. NQ      | therefore has a      | 75%  | chance of making a high above | 10389.75        | and up to                            | 10478.10    | based on Ave Penetration of BD       |             |           |  |                     |  |                    |  |  |  |
|   |           |                |              | therefore has a      | 100% | chance of making a high above | 10308.75        | and up to                            | 10583.66    | based on Ave Rally                   |             |           |  |                     |  |                    |  |  |  |
|   |           |                |              | therefore has a      | 45%  | chance of making a Low below  | 10308.75        | and down to                          | 10210.56    | based on Ave Buy Day Violation on SD |             |           |  |                     |  |                    |  |  |  |
| The 24 hour High has a                    |           | 80%            |              | chance of being made |      | Last                          |                 |                                      |             |                                      |             |           |  |                     |  |                    |  |  |  |
| Mon, Jul 06                               | will be a | Sell           | day. NQ Day  | therefore has a      | 70%  | chance of making a high above | 10357.75        | and up to                            | 10452.52    | based on Ave Penetration of BD       |             |           |  |                     |  |                    |  |  |  |
|   |           |                |              | therefore has a      | 95%  | chance of making a high above | 10308.75        | and up to                            | 10557.46    | based on Ave Rally                   |             |           |  |                     |  |                    |  |  |  |
|   |           |                |              | therefore has a      | 45%  | chance of making a Low below  | 10308.75        | and down to                          | 10248.14    | based on Ave Buy Day Violation on SD |             |           |  |                     |  |                    |  |  |  |
| The Day sess High has a                   |           | 85%            |              | chance of being made |      | 1st                           |                 |                                      |             |                                      |             |           |  |                     |  |                    |  |  |  |
|   |           | <b>YM 24h</b>  |              | <b>YM day</b>        |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                       | <b>High</b> | <b>Low</b>                           | <b>Last</b> |           |  | odds of Rally > 100 |  | 78%                |  |  |  |
| The Buy Day LOW was                       |           | 25877.00       |              | 25712.00             |      |                               |                 | YM                                   | 25877.00    | 25438.00                             | 25623.00    |           |  | odds of Rally > 15  |  | 56%                |  |  |  |
| Possible HIGH for Sell Day                |           | 25438.00 Last  |              | 25438.00 Last        |      |                               |                 | YM Day                               | 25712.00    | 25438.00                             | 25623.00    |           |  | odds of Rally = 0   |  | 0%                 |  |  |  |
| Possible HIGH for Sell Day                |           | 26117.00       |              | 25934.91             |      | 50%                           | 55%             | based on Ave Penetration of BD       |             |                                      |             | of 240.00 |  | 222.91              |  | StdD 137.97 215.67 |  |  |  |
| Possible HIGH for Sell Day                |           | 26068.85       |              | 25953.79             |      | 100%                          | 95%             | based on Ave Rally                   |             |                                      |             | of 630.85 |  | 515.79              |  | StdD 342.04 472.46 |  |  |  |
| Possible LOW for Sell Day                 |           | 25192.92       |              | 25165.40             |      | 60%                           | 50%             | based on Ave Buy Day Violation on SD |             |                                      |             | of 245.08 |  | 272.60              |  | StdD 133.60 268.42 |  |  |  |
| Ave Range on                              |           |                |              |                      |      |                               |                 |                                      |             |                                      |             | SD        |  | 676.65              |  |                    |  |  |  |
| Mon, Jul 06                               | will be a | Sell           | day. YM      | therefore has a      | 50%  | chance of making a high above | 25877.00        | and up to                            | 26117.00    | based on Ave Penetration of BD       |             |           |  |                     |  |                    |  |  |  |
|   |           |                |              | therefore has a      | 100% | chance of making a high above | 25438.00        | and up to                            | 26068.85    | based on Ave Rally                   |             |           |  |                     |  |                    |  |  |  |
|   |           |                |              | therefore has a      | 60%  | chance of making a Low below  | 25438.00        | and down to                          | 25192.92    | based on Ave Buy Day Violation on SD |             |           |  |                     |  |                    |  |  |  |
| The 24 hour High has a                    |           | 65%            |              | chance of being made |      | 1st                           |                 |                                      |             |                                      |             |           |  |                     |  |                    |  |  |  |
| Mon, Jul 06                               | will be a | Sell           | day. YM Day  | therefore has a      | 55%  | chance of making a high above | 25712.00        | and up to                            | 25934.91    | based on Ave Penetration of BD       |             |           |  |                     |  |                    |  |  |  |
|   |           |                |              | therefore has a      | 95%  | chance of making a high above | 25438.00        | and up to                            | 25953.79    | based on Ave Rally                   |             |           |  |                     |  |                    |  |  |  |
|   |           |                |              | therefore has a      | 50%  | chance of making a Low below  | 25438.00        | and down to                          | 25165.40    | based on Ave Buy Day Violation on SD |             |           |  |                     |  |                    |  |  |  |
| The Day sess High has a                   |           | 50%            |              | chance of being made |      | Last                          |                 |                                      |             |                                      |             |           |  |                     |  |                    |  |  |  |
|   |           | <b>RTY 24h</b> |              | <b>RTY day</b>       |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                       | <b>High</b> | <b>Low</b>                           | <b>Last</b> |           |  | odds of Rally > 10  |  | 79%                |  |  |  |
| The Buy Day LOW was                       |           | 1439.30        |              | 1424.90              |      |                               |                 | RTY                                  | 1439.30     | 1412.80                              | 1421.50     |           |  | odds of Rally > 15  |  | 56%                |  |  |  |
| Possible HIGH for Sell Day                |           | 1412.80 Last   |              | 1412.80 Last         |      |                               |                 | RTY Day                              | 1424.90     | 1412.80                              | 1421.50     |           |  | odds of Rally = 0   |  | 0%                 |  |  |  |
| Possible HIGH for Sell Day                |           | 1458.35        |              | 1445.48              |      | 65%                           | 60%             | based on Ave Penetration of BD       |             |                                      |             | of 19.05  |  | 20.58               |  | StdD 11.88 16.63   |  |  |  |
| Possible HIGH for Sell Day                |           | 1470.72        |              | 1457.91              |      | 100%                          | 100%            | based on Ave Rally                   |             |                                      |             | of 57.92  |  | 45.11               |  | StdD 31.23 38.93   |  |  |  |
| Possible LOW for Sell Day                 |           | 1390.49        |              | 1392.14              |      | 45%                           | 40%             | based on Ave Buy Day Violation on SD |             |                                      |             | of 22.31  |  | 20.66               |  | StdD 9.06 17.91    |  |  |  |
| Ave Range on                              |           |                |              |                      |      |                               |                 |                                      |             |                                      |             | SD        |  | 57.00               |  |                    |  |  |  |
| Mon, Jul 06                               | will be a | Sell           | day. RTY     | therefore has a      | 65%  | chance of making a high above | 1439.30         | and up to                            | 1458.35     | based on Ave Penetration of BD       |             |           |  |                     |  |                    |  |  |  |
|   |           |                |              | therefore has a      | 100% | chance of making a high above | 1412.80         | and up to                            | 1470.72     | based on Ave Rally                   |             |           |  |                     |  |                    |  |  |  |
|   |           |                |              | therefore has a      | 45%  | chance of making a Low below  | 1412.80         | and down to                          | 1390.49     | based on Ave Buy Day Violation on SD |             |           |  |                     |  |                    |  |  |  |
| The 24 hour High has a                    |           | 70%            |              | chance of being made |      | Last                          |                 |                                      |             |                                      |             |           |  |                     |  |                    |  |  |  |
| Mon, Jul 06                               | will be a | Sell           | day. RTY Day | therefore has a      | 60%  | chance of making a high above | 1424.90         | and up to                            | 1445.48     | based on Ave Penetration of BD       |             |           |  |                     |  |                    |  |  |  |
|   |           |                |              | therefore has a      | 100% | chance of making a high above | 1412.80         | and up to                            | 1457.91     | based on Ave Rally                   |             |           |  |                     |  |                    |  |  |  |
|   |           |                |              | therefore has a      | 40%  | chance of making a Low below  | 1412.80         | and down to                          | 1392.14     | based on Ave Buy Day Violation on SD |             |           |  |                     |  |                    |  |  |  |
| The Day sess High has a                   |           | 50%            |              | chance of being made |      | Last                          |                 |                                      |             |                                      |             |           |  |                     |  |                    |  |  |  |

Monday July 6<sup>th</sup> 2020

Today was a Sell day. Markets did continue their rally but it did get confused at some point. NQ was the leader at the start but it too got confused.

Tomorrow will be a SS day. TTT Recap MA still has room to go and since we did close near the highs of the day, momentum should take markets higher before the decline starts

| TTT Data for trading US Index Futures on: Tuesday, July 7, 2020 |                          |          |                      |      |                               |   |             |          |   |                       |            |        |      |        |        |
|---|--------------------------|----------|----------------------|------|-------------------------------|---|-------------|----------|---|-----------------------|------------|--------|------|--------|--------|
| The Sell Day HIGH was   |                          | ES 24h   | ES Day               | 24H  | Day Only                      | Current                                       | High        | Low      | Last  | odds of 3D Rally > 10 | 85%        |        |      |        |        |
| The Sell Day LOW was  |                          | 3174.50  | 3174.50              |      |                               | ES  | 3174.50     | 3121.25  | 3168.50                                       | odds of 3D Rally > 20 | 60%        |        |      |        |        |
| The Buy Day LOW was   |                          | 3121.25  | 3155.00              |      |                               |   |             |          |   | odds of 3D Rally < 0  | 8%         |        |      |        |        |
| Possible HIGH for Sell Short Day                                |                          | 3105.75  | 3105.75              |      |                               | ES Day  | 3174.50     | 3155.00  | 3171.25                                       | Ave Range on          | SSD 79.53  |        |      |        |        |
| Possible HIGH for Sell Short Day                                |                          | 3218.90  | 3225.98              | 65%  | 65%                           | based on Ave Penetration of SD                |             |          |   |                       | of 44.40   | 51.48  | StdD | 21.80  | 23.85  |
| Possible HIGH for Sell Short Day                                |                          | 3213.03  | 3198.49              | 90%  | 90%                           | based on Ave 3 Day Rally                      |             |          |   |                       | of 107.28  | 92.74  | StdD | 55.82  | 51.75  |
| Possible LOW for Sell Short Day                                 |                          | 3067.92  | 3100.31              | 30%  | 40%                           | based on Ave of Sell Day Violation on SS days |             |          |   |                       | of 53.33   | 54.69  | StdD | 24.90  | 27.67  |
| Tue, Jul 07   | will be a SellShort day. | ES       | therefore has a      | 65%  | chance of making a high above | 3174.50                                       | and up to   | 3218.90  | based on Ave Penetration of SD                |                       |            |        |      |        |        |
|   |                          |          | therefore has a      | 90%  | chance of making a high above | 3105.75                                       | and up to   | 3213.03  | based on Ave 3 Day Rally                      |                       |            |        |      |        |        |
|   |                          |          | therefore has a      | 30%  | chance of making a Low below  | 3121.25                                       | and down to | 3067.92  | based on Ave of Sell Day Violation on SS days |                       |            |        |      |        |        |
| The 24 hour High has a  |                          | 65%      | chance of being made | 1st  |                               |   |             |          |   |                       |            |        |      |        |        |
| Tue, Jul 07   | will be a SellShort day. | ES Day   | therefore has a      | 65%  | chance of making a high above | 3174.50                                       | and up to   | 3225.98  | based on Ave Penetration of SD                |                       |            |        |      |        |        |
|   |                          |          | therefore has a      | 90%  | chance of making a high above | 3105.75                                       | and up to   | 3198.49  | based on Ave 3 Day Rally                      |                       |            |        |      |        |        |
|   |                          |          | therefore has a      | 40%  | chance of making a Low below  | 3155.00                                       | and down to | 3100.31  | based on Ave of Sell Day Violation on SS days |                       |            |        |      |        |        |
| The Day sess High has a   |                          | 65%      | chance of being made | 1st  |                               |   |             |          |   |                       |            |        |      |        |        |
| The Sell Day LOW was  |                          | NQ 24h   | NQ Day               | 24H  | Day Only                      | Current                                       | High        | Low      | Last  | odds of 3D Rally > 10 | 95%        |        |      |        |        |
| The Buy Day LOW was   |                          | 10614.50 | 10614.50             |      |                               | NQ  | 10614.50    | 10341.50 | 10597.75                                      | odds of 3D Rally > 20 | 79%        |        |      |        |        |
| Possible HIGH for Sell Short Day                                |                          | 10308.75 | 10308.75             |      |                               |   |             |          |   | odds of 3D Rally < 0  | 9%         |        |      |        |        |
| Possible HIGH for Sell Short Day                                |                          | 10732.43 | 10728.78             | 75%  | 75%                           | NQ Day  | 10614.50    | 10470.00 | 10600.00                                      | Ave Range on          | SSD 245.23 |        |      |        |        |
| Possible HIGH for Sell Short Day                                |                          | 10650.51 | 10602.94             | 100% | 100%                          | based on Ave Penetration of SD                |             |          |   |                       | of 117.93  | 114.28 | StdD | 68.46  | 67.91  |
| Possible LOW for Sell Short Day                                 |                          | 10202.45 | 10324.28             | 25%  | 40%                           | based on Ave 3 Day Rally                      |             |          |   |                       | of 341.76  | 294.19 | StdD | 183.90 | 164.37 |
|   |                          |          |                      |      |                               | based on Ave of Sell Day Violation on SS days |             |          |   |                       | of 139.05  | 145.72 | StdD | 53.17  | 69.37  |
| Tue, Jul 07   | will be a SellShort day. | NQ       | therefore has a      | 75%  | chance of making a high above | 10614.50                                      | and up to   | 10732.43 | based on Ave Penetration of SD                |                       |            |        |      |        |        |
|   |                          |          | therefore has a      | 100% | chance of making a high above | 10308.75                                      | and up to   | 10650.51 | based on Ave 3 Day Rally                      |                       |            |        |      |        |        |
|   |                          |          | therefore has a      | 25%  | chance of making a Low below  | 10341.50                                      | and down to | 10202.45 | based on Ave of Sell Day Violation on SS days |                       |            |        |      |        |        |
| The 24 hour High has a  |                          | 55%      | chance of being made | 1st  |                               |   |             |          |   |                       |            |        |      |        |        |
| Tue, Jul 07   | will be a SellShort day. | NQ Day   | therefore has a      | 75%  | chance of making a high above | 10614.50                                      | and up to   | 10728.78 | based on Ave Penetration of SD                |                       |            |        |      |        |        |
|   |                          |          | therefore has a      | 100% | chance of making a high above | 10308.75                                      | and up to   | 10602.94 | based on Ave 3 Day Rally                      |                       |            |        |      |        |        |
|   |                          |          | therefore has a      | 40%  | chance of making a Low below  | 10470.00                                      | and down to | 10324.28 | based on Ave of Sell Day Violation on SS days |                       |            |        |      |        |        |
| The Day sess High has a   |                          | 55%      | chance of being made | 1st  |                               |   |             |          |   |                       |            |        |      |        |        |
| The Sell Day LOW was  |                          | YM 24h   | YM day               | 24H  | Day Only                      | Current                                       | High        | Low      | Last  | odds of 3D Rally > 10 | 88%        |        |      |        |        |
| The Buy Day LOW was   |                          | 26197.00 | 26197.00             |      |                               | YM  | 26197.00    | 25657.00 | 26157.00                                      | odds of 3D Rally > 20 | 81%        |        |      |        |        |
| Possible HIGH for Sell Short Day                                |                          | 25438.00 | 25438.00             |      |                               |   |             |          |   | odds of 3D Rally < 0  | 9%         |        |      |        |        |
| Possible HIGH for Sell Short Day                                |                          | 26577.21 | 26600.33             | 70%  | 75%                           | YM Day  | 26197.00    | 25954.00 | 26180.00                                      | Ave Range on          | SSD 738.95 |        |      |        |        |
| Possible HIGH for Sell Short Day                                |                          | 26355.50 | 26229.17             | 90%  | 90%                           | based on Ave Penetration of SD                |             |          |   |                       | of 380.21  | 403.33 | StdD | 210.42 | 215.67 |
| Possible LOW for Sell Short Day                                 |                          | 25122.67 | 25370.00             | 30%  | 35%                           | based on Ave 3 Day Rally                      |             |          |   |                       | of 917.50  | 791.17 | StdD | 494.26 | 472.46 |
|   |                          |          |                      |      |                               | based on Ave of Sell Day Violation on SS days |             |          |   |                       | of 534.33  | 584.00 | StdD | 248.50 | 268.42 |
| Tue, Jul 07   | will be a SellShort day. | YM       | therefore has a      | 70%  | chance of making a high above | 26197.00                                      | and up to   | 26577.21 | based on Ave Penetration of SD                |                       |            |        |      |        |        |
|   |                          |          | therefore has a      | 90%  | chance of making a high above | 25438.00                                      | and up to   | 26355.50 | based on Ave 3 Day Rally                      |                       |            |        |      |        |        |
|   |                          |          | therefore has a      | 30%  | chance of making a Low below  | 25657.00                                      | and down to | 25122.67 | based on Ave of Sell Day Violation on SS days |                       |            |        |      |        |        |
| The 24 hour High has a  |                          | 65%      | chance of being made | 1st  |                               |   |             |          |   |                       |            |        |      |        |        |
| Tue, Jul 07   | will be a SellShort day. | YM Day   | therefore has a      | 75%  | chance of making a high above | 26197.00                                      | and up to   | 26600.33 | based on Ave Penetration of SD                |                       |            |        |      |        |        |
|   |                          |          | therefore has a      | 90%  | chance of making a high above | 25438.00                                      | and up to   | 26229.17 | based on Ave 3 Day Rally                      |                       |            |        |      |        |        |
|   |                          |          | therefore has a      | 35%  | chance of making a Low below  | 25954.00                                      | and down to | 25370.00 | based on Ave of Sell Day Violation on SS days |                       |            |        |      |        |        |
| The Day sess High has a   |                          | 65%      | chance of being made | 1st  |                               |   |             |          |   |                       |            |        |      |        |        |
| The Sell Day LOW was  |                          | RTY 24h  | RTY day              | 24H  | Day Only                      | Current                                       | High        | Low      | Last  | odds of 3D Rally > 5  | 93%        |        |      |        |        |
| The Buy Day LOW was   |                          | 1466.40  | 1461.50              |      |                               | RTY   | 1466.40     | 1424.20  | 1441.30                                       | odds of 3D Rally > 10 | 80%        |        |      |        |        |
| Possible HIGH for Sell Short Day                                |                          | 1412.80  | 1412.80              |      |                               |   |             |          |   | odds of 3D Rally < 0  | 9%         |        |      |        |        |
| Possible HIGH for Sell Short Day                                |                          | 1497.88  | 1491.82              | 65%  | 75%                           | RTY Day                                       | 1461.50     | 1434.50  | 1442.80                                       | Ave Range on          | SSD 55.75  |        |      |        |        |
| Possible HIGH for Sell Short Day                                |                          | 1491.51  | 1479.14              | 90%  | 90%                           | based on Ave Penetration of SD                |             |          |   |                       | of 31.48   | 30.32  | StdD | 16.51  | 16.63  |
| Possible LOW for Sell Short Day                                 |                          | 1379.34  | 1387.83              | 25%  | 30%                           | based on Ave 3 Day Rally                      |             |          |   |                       | of 78.71   | 66.34  | StdD | 41.90  | 38.93  |
|   |                          |          |                      |      |                               | based on Ave of Sell Day Violation on SS days |             |          |   |                       | of 44.86   | 46.67  | StdD | 15.91  | 17.91  |
| Tue, Jul 07   | will be a SellShort day. | RTY      | therefore has a      | 65%  | chance of making a high above | 1466.40                                       | and up to   | 1497.88  | based on Ave Penetration of SD                |                       |            |        |      |        |        |
|   |                          |          | therefore has a      | 90%  | chance of making a high above | 1412.80                                       | and up to   | 1491.51  | based on Ave 3 Day Rally                      |                       |            |        |      |        |        |
|   |                          |          | therefore has a      | 25%  | chance of making a Low below  | 1424.20                                       | and down to | 1379.34  | based on Ave of Sell Day Violation on SS days |                       |            |        |      |        |        |
| The 24 hour High has a  |                          | 60%      | chance of being made | 1st  |                               |   |             |          |   |                       |            |        |      |        |        |
| Tue, Jul 07   | will be a SellShort day. | RTY Day  | therefore has a      | 75%  | chance of making a high above | 1461.50                                       | and up to   | 1491.82  | based on Ave Penetration of SD                |                       |            |        |      |        |        |
|   |                          |          | therefore has a      | 90%  | chance of making a high above | 1412.80                                       | and up to   | 1479.14  | based on Ave 3 Day Rally                      |                       |            |        |      |        |        |
|   |                          |          | therefore has a      | 30%  | chance of making a Low below  | 1434.50                                       | and down to | 1387.83  | based on Ave of Sell Day Violation on SS days |                       |            |        |      |        |        |
| The Day sess High has a   |                          | 60%      | chance of being made | Last |                               |   |             |          |   |                       |            |        |      |        |        |



Tuesday July 7<sup>th</sup> 2020

Today was a SS day. As expected momentum did take markets higher before the decline started.

Tomorrow will be a Buy day. Markets are already past TTT levels and aiming for TTT MA levels. Having said that the rally could start at any time

| TTT Data for trading US Index Futures on: Wednesday, July 8, 2020 |                    |              |   |                          |  |      |          |                                     |                      |                                     |          |                       |              |              |           |
|---|--------------------|--------------|---|--------------------------|--|------|----------|-------------------------------------|----------------------|-------------------------------------|----------|-----------------------|--------------|--------------|-----------|
| The Sell/Short Day HIGH was                                       |                    | ES 24h       |   | ES Day                   |  | 24H  | Day Only | Current ES                          | High                 | Low                                 | Last     | odds of Decline > 10  |              | 74%          |           |
| The Sell/Short Day LOW was  |                    | 3184.00 1st  |   | 3174.25 1st              |  |      |          | 3184.00                             | 3184.00              | 3132.50                             | 3135.50  | odds of Decline > 20  |              | 46%          |           |
|   |                    | 3132.50      |   | 3132.50                  |  |      |          |                                     |                      |                                     |          | odds of Decline = 0   |              | 1%           |           |
| Possible HIGH for Buy Day   |                    | 3206.43      |   | 3197.79                  |  | 35%  | 30%      | ES Day                              |                      | 3174.25                             | 3132.50  | 3136.00               | Ave Range on |              | BD 65.49  |
| Possible LOW for Buy Day  |                    | 3108.41      |   | 3113.43                  |  | 100% | 100%     | based on Ave Penetration of SSD     |                      |                                     |          | of 22.43              | 23.54        | StdID 8.83   | 22.42     |
| Possible LOW for Buy Day  |                    | 3107.61      |   | 3113.54                  |  | 45%  | 70%      | based on Ave Decline                |                      |                                     |          | of 75.59              | 60.83        | StdID 44.88  | 51.75     |
|   |                    |              |   |                          |  |      |          | based on Ave SS Day Violation on BD |                      |                                     |          | of 24.89              | 18.96        | StdID 31.32  | 27.73     |
| Wed, Jul 08   | will be a Buy day. | ES           | therefore has a chance of making a high above | 35%                      | therefore has a chance of making a Low below | 45%  |          | 3184.00                             | and up to 3206.43    | based on Ave Penetration of SSD     |          |                       |              |              |           |
|   |                    |              | therefore has a chance of making a Low below  | 100%                     | therefore has a chance of making a Low below | 45%  |          | 3184.00                             | and down to 3108.41  | based on Ave Decline                |          |                       |              |              |           |
|   |                    |              | therefore has a chance of making a Low below  | 50%                      | therefore has a chance of making a Low below | 45%  |          | 3132.50                             | and down to 3107.61  | based on Ave SS Day Violation on BD |          |                       |              |              |           |
| The 24 hour Low has a   |                    | 45%          |   | chance of being made 1st |  |      |          |                                     |                      |                                     |          |                       |              |              |           |
| Wed, Jul 08   | will be a Buy day. | ES Day       | therefore has a chance of making a high above | 30%                      | therefore has a chance of making a Low below | 70%  |          | 3174.25                             | and up to 3197.79    | based on Ave Penetration of SSD     |          |                       |              |              |           |
|   |                    |              | therefore has a chance of making a Low below  | 100%                     | therefore has a chance of making a Low below | 70%  |          | 3174.25                             | and down to 3113.43  | based on Ave Decline                |          |                       |              |              |           |
|   |                    |              | therefore has a chance of making a Low below  | 50%                      | therefore has a chance of making a Low below | 70%  |          | 3132.50                             | and down to 3113.54  | based on Ave SS Day Violation on BD |          |                       |              |              |           |
| The Day sess Low has a  |                    | 50%          |   | chance of being made 1st |  |      |          |                                     |                      |                                     |          |                       |              |              |           |
| The Sell/Short Day LOW was  |                    | NQ 24h       |   | NQ Day                   |  | 24H  | Day Only | Current NQ                          | High                 | Low                                 | Last     | odds of Decline > 20  |              | 76%          |           |
|   |                    | 10694.50 1st |   | 10694.50 1st             |  |      |          | 10694.50                            | 10694.50             | 10505.75                            | 10526.75 | odds of Decline > 25  |              | 68%          |           |
|   |                    | 10505.75     |   | 10505.75                 |  |      |          |                                     |                      |                                     |          | odds of Decline = 0   |              | 1%           |           |
| Possible HIGH for Buy Day   |                    | 10758.45     |   | 10760.61                 |  | 55%  | 55%      | NQ Day                              |                      | 10694.50                            | 10505.75 | 10531.00              | Ave Range on |              | BD 211.11 |
| Possible HIGH for Buy Day   |                    | 10463.09     |   | 10508.14                 |  | 100% | 100%     | based on Ave Penetration of SSD     |                      |                                     |          | of 63.95              | 66.11        | StdID 31.75  | 51.21     |
| Possible LOW for Buy Day  |                    | 10417.25     |   | 10423.10                 |  | 50%  | 50%      | based on Ave Decline                |                      |                                     |          | of 231.41             | 186.36       | StdID 139.05 | 164.37    |
|   |                    |              |   |                          |  |      |          | based on Ave SS Day Violation on BD |                      |                                     |          | of 88.50              | 82.65        | StdID 96.69  | 69.37     |
| Wed, Jul 08   | will be a Buy day. | NQ           | therefore has a chance of making a high above | 55%                      | therefore has a chance of making a Low below | 50%  |          | 10694.50                            | and up to 10758.45   | based on Ave Penetration of SSD     |          |                       |              |              |           |
|   |                    |              | therefore has a chance of making a Low below  | 100%                     | therefore has a chance of making a Low below | 50%  |          | 10694.50                            | and down to 10463.09 | based on Ave Decline                |          |                       |              |              |           |
|   |                    |              | therefore has a chance of making a Low below  | 50%                      | therefore has a chance of making a Low below | 50%  |          | 10505.75                            | and down to 10417.25 | based on Ave SS Day Violation on BD |          |                       |              |              |           |
| The 24 hour Low has a   |                    | 55%          |   | chance of being made 1st |  |      |          |                                     |                      |                                     |          |                       |              |              |           |
| Wed, Jul 08   | will be a Buy day. | NQ Day       | therefore has a chance of making a high above | 55%                      | therefore has a chance of making a Low below | 50%  |          | 10694.50                            | and up to 10760.61   | based on Ave Penetration of SSD     |          |                       |              |              |           |
|   |                    |              | therefore has a chance of making a Low below  | 100%                     | therefore has a chance of making a Low below | 50%  |          | 10694.50                            | and down to 10508.14 | based on Ave Decline                |          |                       |              |              |           |
|   |                    |              | therefore has a chance of making a Low below  | 50%                      | therefore has a chance of making a Low below | 50%  |          | 10505.75                            | and down to 10423.10 | based on Ave SS Day Violation on BD |          |                       |              |              |           |
| The Day sess Low has a  |                    | 60%          |   | chance of being made 1st |  |      |          |                                     |                      |                                     |          |                       |              |              |           |
| The Sell/Short Day LOW was  |                    | YM 24h       |   | YM day                   |  | 24H  | Day Only | Current YM                          | High                 | Low                                 | Last     | odds of Decline > 100 |              | 68%          |           |
|   |                    | 26280.00 1st |   | 26052.00 1st             |  |      |          | 26280.00                            | 26280.00             | 25741.00                            | 25778.00 | odds of Decline > 150 |              | 51%          |           |
|   |                    | 25741.00     |   | 25741.00                 |  |      |          |                                     |                      |                                     |          | odds of Decline = 0   |              | 1%           |           |
| Possible HIGH for Buy Day   |                    | 26451.20     |   | 26309.80                 |  | 50%  | 25%      | YM Day                              |                      | 26052.00                            | 25741.00 | 25769.00              | Ave Range on |              | BD 594.05 |
| Possible HIGH for Buy Day   |                    | 25591.25     |   | 25503.80                 |  | 100% | 100%     | based on Ave Penetration of SSD     |                      |                                     |          | of 171.20             | 257.80       | StdID 84.68  | 212.83    |
| Possible LOW for Buy Day  |                    | 25526.80     |   | 25530.42                 |  | 50%  | 60%      | based on Ave Decline                |                      |                                     |          | of 688.75             | 548.20       | StdID 416.59 | 472.46    |
|   |                    |              |   |                          |  |      |          | based on Ave SS Day Violation on BD |                      |                                     |          | of 214.20             | 210.58       | StdID 280.48 | 268.91    |
| Wed, Jul 08   | will be a Buy day. | YM           | therefore has a chance of making a high above | 50%                      | therefore has a chance of making a Low below | 50%  |          | 26280.00                            | and up to 26451.20   | based on Ave Penetration of SSD     |          |                       |              |              |           |
|   |                    |              | therefore has a chance of making a Low below  | 100%                     | therefore has a chance of making a Low below | 50%  |          | 26280.00                            | and down to 25591.25 | based on Ave Decline                |          |                       |              |              |           |
|   |                    |              | therefore has a chance of making a Low below  | 50%                      | therefore has a chance of making a Low below | 50%  |          | 25741.00                            | and down to 25526.80 | based on Ave SS Day Violation on BD |          |                       |              |              |           |
| The 24 hour Low has a   |                    | 45%          |   | chance of being made 1st |  |      |          |                                     |                      |                                     |          |                       |              |              |           |
| Wed, Jul 08   | will be a Buy day. | YM Day       | therefore has a chance of making a high above | 25%                      | therefore has a chance of making a Low below | 60%  |          | 26052.00                            | and up to 26309.80   | based on Ave Penetration of SSD     |          |                       |              |              |           |
|   |                    |              | therefore has a chance of making a Low below  | 100%                     | therefore has a chance of making a Low below | 60%  |          | 26052.00                            | and down to 25503.80 | based on Ave Decline                |          |                       |              |              |           |
|   |                    |              | therefore has a chance of making a Low below  | 50%                      | therefore has a chance of making a Low below | 60%  |          | 25741.00                            | and down to 25530.42 | based on Ave SS Day Violation on BD |          |                       |              |              |           |
| The Day sess Low has a  |                    | 50%          |   | chance of being made 1st |  |      |          |                                     |                      |                                     |          |                       |              |              |           |
| The Sell/Short Day LOW was  |                    | RTY 24h      |   | RTY day                  |  | 24H  | Day Only | Current RTY                         | High                 | Low                                 | Last     | odds of Decline > 10  |              | 68%          |           |
|   |                    | 1450.00 1st  |   | 1439.50 1st              |  |      |          | 1450.00                             | 1450.00              | 1409.40                             | 1411.10  | odds of Decline > 15  |              | 51%          |           |
|   |                    | 1409.40      |   | 1409.40                  |  |      |          |                                     |                      |                                     |          | odds of Decline = 0   |              | 1%           |           |
| Possible HIGH for Buy Day   |                    | 1463.92      |   | 1454.59                  |  | 50%  | 40%      | RTY Day                             |                      | 1439.50                             | 1409.40  | 1410.60               | Ave Range on |              | BD 49.28  |
| Possible HIGH for Buy Day   |                    | 1393.80      |   | 1395.20                  |  | 100% | 100%     | based on Ave Penetration of SSD     |                      |                                     |          | of 13.92              | 15.09        | StdID 6.81   | 16.64     |
| Possible LOW for Buy Day  |                    | 1390.59      |   | 1387.53                  |  | 55%  | 55%      | based on Ave Decline                |                      |                                     |          | of 56.20              | 44.30        | StdID 32.32  | 38.93     |
|   |                    |              |   |                          |  |      |          | based on Ave SS Day Violation on BD |                      |                                     |          | of 18.81              | 21.87        | StdID 21.34  | 18.09     |
| Wed, Jul 08   | will be a Buy day. | RTY          | therefore has a chance of making a high above | 50%                      | therefore has a chance of making a Low below | 55%  |          | 1450.00                             | and up to 1463.92    | based on Ave Penetration of SSD     |          |                       |              |              |           |
|   |                    |              | therefore has a chance of making a Low below  | 100%                     | therefore has a chance of making a Low below | 55%  |          | 1450.00                             | and down to 1393.80  | based on Ave Decline                |          |                       |              |              |           |
|   |                    |              | therefore has a chance of making a Low below  | 50%                      | therefore has a chance of making a Low below | 55%  |          | 1409.40                             | and down to 1390.59  | based on Ave SS Day Violation on BD |          |                       |              |              |           |
| The 24 hour Low has a   |                    | 50%          |   | chance of being made 1st |  |      |          |                                     |                      |                                     |          |                       |              |              |           |
| Wed, Jul 08   | will be a Buy day. | RTY Day      | therefore has a chance of making a high above | 40%                      | therefore has a chance of making a Low below | 55%  |          | 1439.50                             | and up to 1454.59    | based on Ave Penetration of SSD     |          |                       |              |              |           |
|   |                    |              | therefore has a chance of making a Low below  | 100%                     | therefore has a chance of making a Low below | 55%  |          | 1439.50                             | and down to 1395.20  | based on Ave Decline                |          |                       |              |              |           |
|   |                    |              | therefore has a chance of making a Low below  | 50%                      | therefore has a chance of making a Low below | 55%  |          | 1409.40                             | and down to 1387.53  | based on Ave SS Day Violation on BD |          |                       |              |              |           |
| The Day sess Low has a  |                    | 50%          |   | chance of being made 1st |  |      |          |                                     |                      |                                     |          |                       |              |              |           |

Wednesday July 8<sup>th</sup> 2020

Today was a Buy day. Markets declined overnight and then rallied. However markets retested the overnight low during the day session then the real rally started.

Tomorrow will be a Sell day. Markets have room to go to reach their TTT MA levels, and momentum may help to get them there.

| TTT Data for trading US Index Futures on: |           |                |              |                           |      |                               |          |                                      |             | Thursday, July 9, 2020              |                                      |                     |  |           |
|---|-----------|----------------|--------------|---------------------------|------|-------------------------------|----------|--------------------------------------|-------------|-------------------------------------|--------------------------------------|---------------------|--|-----------|
|   |           | <b>ES 24h</b>  |              | <b>ES Day</b>             |      | 24H                           | Day Only | Current                              | High        | Low                                 | Last                                 | odds of Rally > 10  |  | 86%       |
| The Buy Day HIGH was                      |           | 3166.25        |              | 3164.00                   |      |                               |          | ES                                   | 3166.25     | 3125.50                             | 3165.00                              | odds of Rally > 20  |  | 52%       |
| The Buy Day LOW was                       |           | 3125.50 1st    |              | 3126.00 1st               |      |                               |          | ES Day                               | 3164.00     | 3126.00                             | 3163.50                              | odds of Rally = 0   |  | 1%        |
| Possible HIGH for Sell Day                |           | 3194.73        |              | 3188.82                   |      | 55%                           | 70%      | based on Ave Penetration of BD       |             | of 28.48 24.82 StdD 14.36 22.42     |                                      | Ave Range on        |  | SD 75.35  |
| Possible HIGH for Sell Day                |           | 3199.18        |              | 3191.57                   |      | 100%                          | 95%      | based on Ave Rally                   |             | of 73.68 65.57 StdD 38.66 51.30     |                                      |                     |  |           |
| Possible LOW for Sell Day                 |           | 3096.68        |              | 3095.04                   |      | 55%                           | 35%      | based on Ave Buy Day Violation on SD |             | of 28.82 30.96 StdD 15.32 27.73     |                                      |                     |  |           |
| Thu, Jul 09                               | will be a | Sell           | day. ES      | therefore has a           | 55%  | chance of making a high above |          | 3166.25                              | and up to   | 3194.73                             | based on Ave Penetration of BD       |                     |  |           |
|   |           |                |              | therefore has a           | 100% | chance of making a high above |          | 3125.50                              | and up to   | 3199.18                             | based on Ave Rally                   |                     |  |           |
|   |           |                |              | therefore has a           | 55%  | chance of making a Low below  |          | 3125.50                              | and down to | 3096.68                             | based on Ave Buy Day Violation on SD |                     |  |           |
| The 24 hour High has a                    |           | 70%            |              | chance of being made 1st  |      |                               |          |                                      |             |                                     |                                      |                     |  |           |
| Thu, Jul 09                               | will be a | Sell           | day. ES Day  | therefore has a           | 70%  | chance of making a high above |          | 3164.00                              | and up to   | 3188.82                             | based on Ave Penetration of BD       |                     |  |           |
|   |           |                |              | therefore has a           | 95%  | chance of making a high above |          | 3126.00                              | and up to   | 3191.57                             | based on Ave Rally                   |                     |  |           |
|   |           |                |              | therefore has a           | 35%  | chance of making a Low below  |          | 3126.00                              | and down to | 3095.04                             | based on Ave Buy Day Violation on SD |                     |  |           |
| The Day sess High has a                   |           | 65%            |              | chance of being made 1st  |      |                               |          |                                      |             |                                     |                                      |                     |  |           |
|   |           | <b>NQ 24h</b>  |              | <b>NQ Day</b>             |      | 24H                           | Day Only | Current                              | High        | Low                                 | Last                                 | odds of Rally > 20  |  | 88%       |
| The Buy Day LOW was                       |           | 10673.00       |              | 10665.00                  |      |                               |          | NQ                                   | 10673.00    | 10505.25                            | 10671.75                             | odds of Rally > 25  |  | 82%       |
| Possible HIGH for Sell Day                |           | 10505.25 1st   |              | 10512.50 1st              |      |                               |          | NQ Day                               | 10665.00    | 10512.50                            | 10664.75                             | odds of Rally = 0   |  | 0%        |
| Possible HIGH for Sell Day                |           | 10775.50       |              | 10777.54                  |      | 75%                           | 70%      | based on Ave Penetration of BD       |             | of 102.50 112.54 StdD 53.53 51.21   |                                      | Ave Range on        |  | SD 268.99 |
| Possible HIGH for Sell Day                |           | 10783.60       |              | 10767.72                  |      | 100%                          | 95%      | based on Ave Rally                   |             | of 278.35 255.22 StdD 143.49 157.69 |                                      |                     |  |           |
| Possible LOW for Sell Day                 |           | 10398.34       |              | 10445.69                  |      | 40%                           | 40%      | based on Ave Buy Day Violation on SD |             | of 106.91 66.81 StdD 50.37 69.37    |                                      |                     |  |           |
| Thu, Jul 09                               | will be a | Sell           | day. NQ      | therefore has a           | 75%  | chance of making a high above |          | 10673.00                             | and up to   | 10775.50                            | based on Ave Penetration of BD       |                     |  |           |
|   |           |                |              | therefore has a           | 100% | chance of making a high above |          | 10505.25                             | and up to   | 10783.60                            | based on Ave Rally                   |                     |  |           |
|   |           |                |              | therefore has a           | 40%  | chance of making a Low below  |          | 10505.25                             | and down to | 10398.34                            | based on Ave Buy Day Violation on SD |                     |  |           |
| The 24 hour High has a                    |           | 80%            |              | chance of being made Last |      |                               |          |                                      |             |                                     |                                      |                     |  |           |
| Thu, Jul 09                               | will be a | Sell           | day. NQ Day  | therefore has a           | 70%  | chance of making a high above |          | 10665.00                             | and up to   | 10777.54                            | based on Ave Penetration of BD       |                     |  |           |
|   |           |                |              | therefore has a           | 95%  | chance of making a high above |          | 10512.50                             | and up to   | 10767.72                            | based on Ave Rally                   |                     |  |           |
|   |           |                |              | therefore has a           | 40%  | chance of making a Low below  |          | 10512.50                             | and down to | 10445.69                            | based on Ave Buy Day Violation on SD |                     |  |           |
| The Day sess High has a                   |           | 85%            |              | chance of being made Last |      |                               |          |                                      |             |                                     |                                      |                     |  |           |
|   |           | <b>YM 24h</b>  |              | <b>YM day</b>             |      | 24H                           | Day Only | Current                              | High        | Low                                 | Last                                 | odds of Rally > 100 |  | 78%       |
| The Buy Day LOW was                       |           | 25999.00       |              | 25984.00                  |      |                               |          | YM                                   | 25999.00    | 25661.00                            | 25989.00                             | odds of Rally > 150 |  | 58%       |
| Possible HIGH for Sell Day                |           | 25661.00 1st   |              | 25689.00 Last             |      |                               |          | YM Day                               | 25984.00    | 25689.00                            | 25970.00                             | odds of Rally = 0   |  | 0%        |
| Possible HIGH for Sell Day                |           | 26268.80       |              | 26228.75                  |      | 50%                           | 60%      | based on Ave Penetration of BD       |             | of 269.80 244.75 StdD 142.52 212.83 |                                      | Ave Range on        |  | SD 656.50 |
| Possible HIGH for Sell Day                |           | 26285.25       |              | 26236.42                  |      | 100%                          | 95%      | based on Ave Rally                   |             | of 624.25 547.42 StdD 338.06 473.36 |                                      |                     |  |           |
| Possible LOW for Sell Day                 |           | 25398.36       |              | 25431.78                  |      | 55%                           | 45%      | based on Ave Buy Day Violation on SD |             | of 262.64 257.22 StdD 133.74 268.91 |                                      |                     |  |           |
| Thu, Jul 09                               | will be a | Sell           | day. YM      | therefore has a           | 50%  | chance of making a high above |          | 25999.00                             | and up to   | 26268.80                            | based on Ave Penetration of BD       |                     |  |           |
|   |           |                |              | therefore has a           | 100% | chance of making a high above |          | 25661.00                             | and up to   | 26285.25                            | based on Ave Rally                   |                     |  |           |
|   |           |                |              | therefore has a           | 55%  | chance of making a Low below  |          | 25661.00                             | and down to | 25398.36                            | based on Ave Buy Day Violation on SD |                     |  |           |
| The 24 hour High has a                    |           | 70%            |              | chance of being made 1st  |      |                               |          |                                      |             |                                     |                                      |                     |  |           |
| Thu, Jul 09                               | will be a | Sell           | day. YM Day  | therefore has a           | 60%  | chance of making a high above |          | 25984.00                             | and up to   | 26228.75                            | based on Ave Penetration of BD       |                     |  |           |
|   |           |                |              | therefore has a           | 95%  | chance of making a high above |          | 25689.00                             | and up to   | 26236.42                            | based on Ave Rally                   |                     |  |           |
|   |           |                |              | therefore has a           | 45%  | chance of making a Low below  |          | 25689.00                             | and down to | 25431.78                            | based on Ave Buy Day Violation on SD |                     |  |           |
| The Day sess High has a                   |           | 50%            |              | chance of being made Last |      |                               |          |                                      |             |                                     |                                      |                     |  |           |
|   |           | <b>RTY 24h</b> |              | <b>RTY day</b>            |      | 24H                           | Day Only | Current                              | High        | Low                                 | Last                                 | odds of Rally > 10  |  | 79%       |
| The Buy Day LOW was                       |           | 1429.60        |              | 1429.60                   |      |                               |          | RTY                                  | 1429.60     | 1395.20                             | 1425.30                              | odds of Rally > 15  |  | 56%       |
| Possible HIGH for Sell Day                |           | 1395.20 Last   |              | 1395.20 Last              |      |                               |          | RTY Day                              | 1429.60     | 1395.20                             | 1423.20                              | odds of Rally = 0   |  | 0%        |
| Possible HIGH for Sell Day                |           | 1449.61        |              | 1451.42                   |      | 65%                           | 65%      | based on Ave Penetration of BD       |             | of 20.01 21.82 StdD 12.17 16.64     |                                      | Ave Range on        |  | SD 55.58  |
| Possible HIGH for Sell Day                |           | 1450.91        |              | 1441.62                   |      | 100%                          | 100%     | based on Ave Rally                   |             | of 55.71 46.42 StdD 29.85 38.88     |                                      |                     |  |           |
| Possible LOW for Sell Day                 |           | 1372.89        |              | 1374.74                   |      | 45%                           | 35%      | based on Ave Buy Day Violation on SD |             | of 22.31 20.46 StdD 9.06 18.09      |                                      |                     |  |           |
| Thu, Jul 09                               | will be a | Sell           | day. RTY     | therefore has a           | 65%  | chance of making a high above |          | 1429.60                              | and up to   | 1449.61                             | based on Ave Penetration of BD       |                     |  |           |
|   |           |                |              | therefore has a           | 100% | chance of making a high above |          | 1395.20                              | and up to   | 1450.91                             | based on Ave Rally                   |                     |  |           |
|   |           |                |              | therefore has a           | 45%  | chance of making a Low below  |          | 1395.20                              | and down to | 1372.89                             | based on Ave Buy Day Violation on SD |                     |  |           |
| The 24 hour High has a                    |           | 75%            |              | chance of being made Last |      |                               |          |                                      |             |                                     |                                      |                     |  |           |
| Thu, Jul 09                               | will be a | Sell           | day. RTY Day | therefore has a           | 65%  | chance of making a high above |          | 1429.60                              | and up to   | 1451.42                             | based on Ave Penetration of BD       |                     |  |           |
|   |           |                |              | therefore has a           | 100% | chance of making a high above |          | 1395.20                              | and up to   | 1441.62                             | based on Ave Rally                   |                     |  |           |
|   |           |                |              | therefore has a           | 35%  | chance of making a Low below  |          | 1395.20                              | and down to | 1374.74                             | based on Ave Buy Day Violation on SD |                     |  |           |
| The Day sess High has a                   |           | 50%            |              | chance of being made Last |      |                               |          |                                      |             |                                     |                                      |                     |  |           |



Thursday July 9<sup>th</sup> 2020

Today was a Sell day. ES did rally higher to its Penetration level after witch a confused day started testing its Violation low and restarted the rally again. The best trade was to short the third retest of the overnight high.

Tomorrow will be a SS day. Now we have 2 of the 4 markets that are below their BDL. Therefore most likely the strong ones will bring the weak ones back above.

| TTT Data for trading US Index Futures on: Friday, July 10, 2020 |  |                |  |  |  |   |  |   |  |                                      |  |
|---|--|----------------|--|--|--|---|--|---|--|--------------------------------------|--|
|   |  | <b>ES 24h</b>  |  | <b>ES Day</b>                                      |  | <b>24H Day Only</b>   |  | <b>Current High Low Last</b>                  |  | <b>odds of 3D Rally &gt; 10 85%</b>  |  |
| The Sell Day HIGH was   |  | 3170.75 1st    |  | 3170.00 1st  |  |   |  | ES 3170.75 3105.25 3141.75                    |  | <b>odds of 3D Rally &gt; 20 60%</b>  |  |
| The Sell Day LOW was  |  | 3105.25        |  | 3105.25  |  |   |  |   |  | <b>odds of 3D Rally &lt; 0 8%</b>    |  |
| The Buy Day LOW was   |  | 3125.50        |  | 3126.00  |  |   |  | ES Day 3170.00 3105.25 3140.75                |  | <b>Ave Range on SSD 77.43</b>        |  |
| Possible HIGH for Sell Short Day                                |  | 3213.85        |  | 3219.58  |  | 65% 60%   |  | based on Ave Penetration of SD                |  | of 43.10 49.58 StdD 21.69 22.42      |  |
| Possible HIGH for Sell Short Day                                |  | 3229.07        |  | 3217.33  |  | 90% 90%   |  | based on Ave 3 Day Rally                      |  | of 103.57 91.33 StdD 54.19 51.30     |  |
| Possible LOW for Sell Short Day                                 |  | 3051.92        |  | 3054.14  |  | 30% 45%   |  | based on Ave of Sell Day Violation on SS days |  | of 53.33 51.11 StdD 24.90 27.73      |  |
| Fri, Jul 10 will be a SellShort day.                            |  | ES             |  | therefore has a 65% chance of making a high above  |  | 3170.75 and up to 3213.85 based on Ave Penetration of SD                    |  |   |  |                                      |  |
|   |  |                |  | therefore has a 90% chance of making a high above  |  | 3125.50 and up to 3229.07 based on Ave 3 Day Rally                          |  |   |  |                                      |  |
|   |  |                |  | therefore has a 30% chance of making a Low below   |  | 3105.25 and down to 3051.92 based on Ave of Sell Day Violation on SS days   |  |   |  |                                      |  |
| The 24 hour High has a 60% chance of being made                 |  | 1st            |  |  |  |   |  |   |  |                                      |  |
|   |  | <b>NQ 24h</b>  |  | <b>NQ Day</b>                                      |  | <b>24H Day Only</b>   |  | <b>Current High Low Last</b>                  |  | <b>odds of 3D Rally &gt; 10 95%</b>  |  |
| The Sell Day LOW was  |  | 10774.25 Last  |  | 10774.25 Last                                      |  |   |  | NQ 10774.25 10560.00 10724.00                 |  | <b>odds of 3D Rally &gt; 30 79%</b>  |  |
| The Buy Day LOW was   |  | 10560.00       |  | 10560.00   |  |   |  |   |  | <b>odds of 3D Rally &lt; 0 9%</b>    |  |
| Possible HIGH for Sell Short Day                                |  | 10505.25       |  | 10512.50   |  |   |  | NQ Day 10774.25 10560.00 10725.75             |  | <b>Ave Range on SSD 235.11</b>       |  |
| Possible HIGH for Sell Short Day                                |  | 10872.77       |  | 10868.82   |  | 75% 75%   |  | based on Ave Penetration of SD                |  | of 98.52 94.57 StdD 52.53 51.21      |  |
| Possible HIGH for Sell Short Day                                |  | 10835.89       |  | 10798.09   |  | 100% 100%   |  | based on Ave 3 Day Rally                      |  | of 330.64 285.59 StdD 175.97 157.69  |  |
| Possible LOW for Sell Short Day                                 |  | 10420.95       |  | 10414.28   |  | 25% 40%   |  | based on Ave of Sell Day Violation on SS days |  | of 139.05 145.72 StdD 53.17 69.37    |  |
| Fri, Jul 10 will be a SellShort day.                            |  | NQ             |  | therefore has a 75% chance of making a high above  |  | 10774.25 and up to 10872.77 based on Ave Penetration of SD                  |  |   |  |                                      |  |
|   |  |                |  | therefore has a 100% chance of making a high above |  | 10505.25 and up to 10835.89 based on Ave 3 Day Rally                        |  |   |  |                                      |  |
|   |  |                |  | therefore has a 25% chance of making a Low below   |  | 10560.00 and down to 10420.95 based on Ave of Sell Day Violation on SS days |  |   |  |                                      |  |
| The 24 hour High has a 50% chance of being made                 |  | 1st            |  |  |  |   |  |   |  |                                      |  |
|   |  | <b>YM 24h</b>  |  | <b>YM day</b>                                      |  | <b>24H Day Only</b>   |  | <b>Current High Low Last</b>                  |  | <b>odds of 3D Rally &gt; 75 88%</b>  |  |
| The Sell Day LOW was  |  | 26029.00 1st   |  | 25984.00 1st                                       |  |   |  | YM 26029.00 25397.00 25576.00                 |  | <b>odds of 3D Rally &gt; 100 81%</b> |  |
| The Buy Day LOW was   |  | 25397.00       |  | 25397.00   |  |   |  |   |  | <b>odds of 3D Rally &lt; 0 9%</b>    |  |
| Possible HIGH for Sell Short Day                                |  | 25661.00       |  | 25689.00   |  |   |  | YM Day 25984.00 25397.00 25570.00             |  | <b>Ave Range on SSD 732.30</b>       |  |
| Possible HIGH for Sell Short Day                                |  | 26414.36       |  | 26388.64   |  | 70% 70%   |  | based on Ave Penetration of SD                |  | of 385.36 404.64 StdD 210.18 212.83  |  |
| Possible HIGH for Sell Short Day                                |  | 26575.17       |  | 26484.11   |  | 90% 90%   |  | based on Ave 3 Day Rally                      |  | of 914.17 795.11 StdD 493.04 473.36  |  |
| Possible LOW for Sell Short Day                                 |  | 24862.67       |  | 24859.38   |  | 30% 40%   |  | based on Ave of Sell Day Violation on SS days |  | of 534.33 537.63 StdD 248.50 268.91  |  |
| Fri, Jul 10 will be a SellShort day.                            |  | YM             |  | therefore has a 70% chance of making a high above  |  | 26029.00 and up to 26414.36 based on Ave Penetration of SD                  |  |   |  |                                      |  |
|   |  |                |  | therefore has a 90% chance of making a high above  |  | 25661.00 and up to 26575.17 based on Ave 3 Day Rally                        |  |   |  |                                      |  |
|   |  |                |  | therefore has a 30% chance of making a Low below   |  | 25397.00 and down to 24862.67 based on Ave of Sell Day Violation on SS days |  |   |  |                                      |  |
| The 24 hour High has a 60% chance of being made                 |  | 1st            |  |  |  |   |  |   |  |                                      |  |
|   |  | <b>RTY 24h</b> |  | <b>RTY day</b>                                     |  | <b>24H Day Only</b>   |  | <b>Current High Low Last</b>                  |  | <b>odds of 3D Rally &gt; 5 93%</b>   |  |
| The Sell Day LOW was  |  | 1428.10 1st    |  | 1428.10 1st  |  |   |  | RTY 1428.10 1376.10 1394.10                   |  | <b>odds of 3D Rally &gt; 10 80%</b>  |  |
| The Buy Day LOW was   |  | 1376.10        |  | 1376.10  |  |   |  |   |  | <b>odds of 3D Rally &lt; 0 9%</b>    |  |
| Possible HIGH for Sell Short Day                                |  | 1395.20        |  | 1395.20  |  |   |  | RTY Day 1428.10 1376.10 1393.80               |  | <b>Ave Range on SSD 55.77</b>        |  |
| Possible HIGH for Sell Short Day                                |  | 1459.58        |  | 1459.57  |  | 65% 70%   |  | based on Ave Penetration of SD                |  | of 31.48 31.47 StdD 16.51 16.64      |  |
| Possible HIGH for Sell Short Day                                |  | 1471.19        |  | 1460.99  |  | 90% 90%   |  | based on Ave 3 Day Rally                      |  | of 75.99 65.79 StdD 41.13 38.88      |  |
| Possible LOW for Sell Short Day                                 |  | 1336.25        |  | 1332.51  |  | 30% 35%   |  | based on Ave of Sell Day Violation on SS days |  | of 39.85 43.59 StdD 15.96 18.09      |  |
| Fri, Jul 10 will be a SellShort day.                            |  | RTY            |  | therefore has a 65% chance of making a high above  |  | 1428.10 and up to 1459.58 based on Ave Penetration of SD                    |  |   |  |                                      |  |
|   |  |                |  | therefore has a 90% chance of making a high above  |  | 1395.20 and up to 1471.19 based on Ave 3 Day Rally                          |  |   |  |                                      |  |
|   |  |                |  | therefore has a 30% chance of making a Low below   |  | 1376.10 and down to 1336.25 based on Ave of Sell Day Violation on SS days   |  |   |  |                                      |  |
| The 24 hour High has a 55% chance of being made                 |  | 1st            |  |  |  |   |  |   |  |                                      |  |

Friday July 10<sup>th</sup> 2020

Today was a SS day. Markets were very confused with markets retesting their BDL, then rallied to Penetration levels.

Monday will be a Buy day. Momentum may take markets higher before the decline starts.

Have a great weekend.

| TTT Data for trading US Index Futures on: |               |               |                 |                           |                               |          |             |                                     |                                     | Monday, July 13, 2020 |               |                       |        |        |                       |        |        |                     |  |    |  |
|---|---------------|---------------|-----------------|---------------------------|-------------------------------|----------|-------------|-------------------------------------|-------------------------------------|-----------------------|---------------|-----------------------|--------|--------|-----------------------|--------|--------|---------------------|--|----|--|
| The SellShort Day HIGH was                |               | 3181.25 Last  |                 | 3179.50 Last              |                               | 24H      | Day Only    | Current ES                          | High 3181.25                        | Low 3111.50           | Last 3179.50  | odds of Decline > 10  |        | 74%    | odds of Decline > 20  |        | 46%    | odds of Decline = 0 |  | 1% |  |
| The SellShort Day LOW was                 |               | 3111.50       |                 | 3126.50                   |                               |          |             | ES Day                              | 3179.50                             | 3126.50               | 3179.00       | Ave Range on          |        | BD     | 62.81                 |        |        |                     |  |    |  |
| Possible HIGH for Buy Day                 |               | 3203.68       |                 | 3203.04                   |                               | 35%      | 30%         | based on Ave Penetration of SSD     |                                     |                       |               | of                    | 22.43  | 23.54  | StdD                  | 8.83   | 20.76  |                     |  |    |  |
| Possible LOW for Buy Day                  |               | 3107.48       |                 | 3121.00                   |                               | 100%     | 100%        | based on Ave Decline                |                                     |                       |               | of                    | 73.78  | 58.50  | StdD                  | 44.28  | 51.30  |                     |  |    |  |
| Possible LOW for Buy Day                  |               | 3085.97       |                 | 3110.29                   |                               | 45%      | 70%         | based on Ave SS Day Violation on BD |                                     |                       |               | of                    | 25.53  | 16.21  | StdD                  | 30.66  | 27.73  |                     |  |    |  |
| Mon, Jul 13                               | will be a Buy | day. ES       | therefore has a | 35%                       | chance of making a high above | 3181.25  | and up to   | 3203.68                             | based on Ave Penetration of SSD     |                       |               |                       |        |        |                       |        |        |                     |  |    |  |
|   |               |               | therefore has a | 100%                      | chance of making a Low below  | 3181.25  | and down to | 3107.48                             | based on Ave Decline                |                       |               |                       |        |        |                       |        |        |                     |  |    |  |
|   |               |               | therefore has a | 45%                       | chance of making a Low below  | 3111.50  | and down to | 3085.97                             | based on Ave SS Day Violation on BD |                       |               |                       |        |        |                       |        |        |                     |  |    |  |
| The 24 hour Low has a                     |               | 50%           |                 | chance of being made Last |                               |          |             |                                     |                                     |                       |               |                       |        |        |                       |        |        |                     |  |    |  |
| Mon, Jul 13                               | will be a Buy | day. ES Day   | therefore has a | 30%                       | chance of making a high above | 3179.50  | and up to   | 3203.04                             | based on Ave Penetration of SSD     |                       |               |                       |        |        |                       |        |        |                     |  |    |  |
|   |               |               | therefore has a | 100%                      | chance of making a Low below  | 3179.50  | and down to | 3121.00                             | based on Ave Decline                |                       |               |                       |        |        |                       |        |        |                     |  |    |  |
|   |               |               | therefore has a | 70%                       | chance of making a Low below  | 3126.50  | and down to | 3110.29                             | based on Ave SS Day Violation on BD |                       |               |                       |        |        |                       |        |        |                     |  |    |  |
| The Day sess Low has a                    |               | 50%           |                 | chance of being made Last |                               |          |             |                                     |                                     |                       |               |                       |        |        |                       |        |        |                     |  |    |  |
| The SellShort Day LOW was                 |               | 10847.50 Last |                 | 10842.75 Last             |                               | 24H      | Day Only    | Current NQ                          | High 10847.50                       | Low 10625.50          | Last 10843.75 | odds of Decline > 20  |        | 76%    | odds of Decline > 25  |        | 68%    | odds of Decline = 0 |  | 1% |  |
|   |               | 10625.50      |                 | 10625.50                  |                               |          |             | NQ Day                              | 10842.75                            | 10625.50              | 10838.25      | Ave Range on          |        | BD     | 208.45                |        |        |                     |  |    |  |
| Possible HIGH for Buy Day                 |               | 10911.45      |                 | 10908.86                  |                               | 55%      | 55%         | based on Ave Penetration of SSD     |                                     |                       |               | of                    | 63.95  | 66.11  | StdD                  | 31.75  | 50.90  |                     |  |    |  |
| Possible LOW for Buy Day                  |               | 10617.80      |                 | 10658.46                  |                               | 100%     | 100%        | based on Ave Decline                |                                     |                       |               | of                    | 72.78  | 184.29 | StdD                  | 138.52 | 157.69 |                     |  |    |  |
| Possible LOW for Buy Day                  |               | 10545.00      |                 | 10542.85                  |                               | 55%      | 50%         | based on Ave SS Day Violation on BD |                                     |                       |               | of                    | 80.50  | 82.65  | StdD                  | 95.12  | 69.37  |                     |  |    |  |
| Mon, Jul 13                               | will be a Buy | day. NQ       | therefore has a | 55%                       | chance of making a high above | 10847.50 | and up to   | 10911.45                            | based on Ave Penetration of SSD     |                       |               |                       |        |        |                       |        |        |                     |  |    |  |
|   |               |               | therefore has a | 100%                      | chance of making a Low below  | 10847.50 | and down to | 1067.00                             | based on Ave Decline                |                       |               |                       |        |        |                       |        |        |                     |  |    |  |
|   |               |               | therefore has a | 55%                       | chance of making a Low below  | 10625.50 | and down to | 10545.00                            | based on Ave SS Day Violation on BD |                       |               |                       |        |        |                       |        |        |                     |  |    |  |
| The 24 hour Low has a                     |               | 60%           |                 | chance of being made Last |                               |          |             |                                     |                                     |                       |               |                       |        |        |                       |        |        |                     |  |    |  |
| Mon, Jul 13                               | will be a Buy | day. NQ Day   | therefore has a | 55%                       | chance of making a high above | 10842.75 | and up to   | 10908.86                            | based on Ave Penetration of SSD     |                       |               |                       |        |        |                       |        |        |                     |  |    |  |
|   |               |               | therefore has a | 100%                      | chance of making a Low below  | 10842.75 | and down to | 10658.46                            | based on Ave Decline                |                       |               |                       |        |        |                       |        |        |                     |  |    |  |
|   |               |               | therefore has a | 50%                       | chance of making a Low below  | 10625.50 | and down to | 10542.85                            | based on Ave SS Day Violation on BD |                       |               |                       |        |        |                       |        |        |                     |  |    |  |
| The Day sess Low has a                    |               | 60%           |                 | chance of being made Last |                               |          |             |                                     |                                     |                       |               |                       |        |        |                       |        |        |                     |  |    |  |
| The SellShort Day LOW was                 |               | 26003.00 Last |                 | 25990.00 Last             |                               | 24H      | Day Only    | Current YM                          | High 26003.00                       | Low 25293.00          | Last 25980.00 | odds of Decline > 100 |        | 68%    | odds of Decline > 150 |        | 51%    | odds of Decline = 0 |  | 1% |  |
|   |               | 25293.00      |                 | 25510.00                  |                               |          |             | YM Day                              | 25990.00                            | 25510.00              | 25979.00      | Ave Range on          |        | BD     | 567.75                |        |        |                     |  |    |  |
| Possible HIGH for Buy Day                 |               | 26188.22      |                 | 26247.80                  |                               | 45%      | 25%         | based on Ave Penetration of SSD     |                                     |                       |               | of                    | 185.22 | 257.80 | StdD                  | 84.73  | 197.68 |                     |  |    |  |
| Possible LOW for Buy Day                  |               | 25324.25      |                 | 25464.60                  |                               | 100%     | 100%        | based on Ave Decline                |                                     |                       |               | of                    | 678.75 | 525.40 | StdD                  | 412.64 | 473.36 |                     |  |    |  |
| Possible LOW for Buy Day                  |               | 25085.50      |                 | 25333.00                  |                               | 50%      | 60%         | based on Ave SS Day Violation on BD |                                     |                       |               | of                    | 207.50 | 177.00 | StdD                  | 276.48 | 268.91 |                     |  |    |  |
| Mon, Jul 13                               | will be a Buy | day. YM       | therefore has a | 45%                       | chance of making a high above | 26003.00 | and up to   | 26188.22                            | based on Ave Penetration of SSD     |                       |               |                       |        |        |                       |        |        |                     |  |    |  |
|   |               |               | therefore has a | 100%                      | chance of making a Low below  | 26003.00 | and down to | 25324.25                            | based on Ave Decline                |                       |               |                       |        |        |                       |        |        |                     |  |    |  |
|   |               |               | therefore has a | 50%                       | chance of making a Low below  | 25293.00 | and down to | 25085.50                            | based on Ave SS Day Violation on BD |                       |               |                       |        |        |                       |        |        |                     |  |    |  |
| The 24 hour Low has a                     |               | 50%           |                 | chance of being made Last |                               |          |             |                                     |                                     |                       |               |                       |        |        |                       |        |        |                     |  |    |  |
| Mon, Jul 13                               | will be a Buy | day. YM Day   | therefore has a | 25%                       | chance of making a high above | 25990.00 | and up to   | 26247.80                            | based on Ave Penetration of SSD     |                       |               |                       |        |        |                       |        |        |                     |  |    |  |
|   |               |               | therefore has a | 100%                      | chance of making a Low below  | 25990.00 | and down to | 25464.60                            | based on Ave Decline                |                       |               |                       |        |        |                       |        |        |                     |  |    |  |
|   |               |               | therefore has a | 60%                       | chance of making a Low below  | 25510.00 | and down to | 25333.00                            | based on Ave SS Day Violation on BD |                       |               |                       |        |        |                       |        |        |                     |  |    |  |
| The Day sess Low has a                    |               | 45%           |                 | chance of being made Last |                               |          |             |                                     |                                     |                       |               |                       |        |        |                       |        |        |                     |  |    |  |
| The SellShort Day LOW was                 |               | 1423.80 Last  |                 | 1421.50 Last              |                               | 24H      | Day Only    | Current RTY                         | High 1423.80                        | Low 1373.60           | Last 1422.20  | odds of Decline > 10  |        | 68%    | odds of Decline > 15  |        | 52%    | odds of Decline = 0 |  | 1% |  |
|   |               | 1373.60       |                 | 1389.00                   |                               |          |             | RTY Day                             | 1421.50                             | 1389.00               | 1420.00       | Ave Range on          |        | BD     | 47.65                 |        |        |                     |  |    |  |
| Possible HIGH for Buy Day                 |               | 1437.72       |                 | 1436.59                   |                               | 50%      | 40%         | based on Ave Penetration of SSD     |                                     |                       |               | of                    | 13.92  | 15.09  | StdD                  | 6.81   | 15.96  |                     |  |    |  |
| Possible LOW for Buy Day                  |               | 1369.05       |                 | 1379.17                   |                               | 100%     | 100%        | based on Ave Decline                |                                     |                       |               | of                    | 54.76  | 42.33  | StdD                  | 31.55  | 38.88  |                     |  |    |  |
| Possible LOW for Buy Day                  |               | 1357.45       |                 | 1370.08                   |                               | 55%      | 55%         | based on Ave SS Day Violation on BD |                                     |                       |               | of                    | 16.15  | 18.92  | StdD                  | 21.04  | 18.09  |                     |  |    |  |
| Mon, Jul 13                               | will be a Buy | day. RTY      | therefore has a | 50%                       | chance of making a high above | 1423.80  | and up to   | 1437.72                             | based on Ave Penetration of SSD     |                       |               |                       |        |        |                       |        |        |                     |  |    |  |
|   |               |               | therefore has a | 100%                      | chance of making a Low below  | 1423.80  | and down to | 1369.05                             | based on Ave Decline                |                       |               |                       |        |        |                       |        |        |                     |  |    |  |
|   |               |               | therefore has a | 55%                       | chance of making a Low below  | 1373.60  | and down to | 1357.45                             | based on Ave SS Day Violation on BD |                       |               |                       |        |        |                       |        |        |                     |  |    |  |
| The 24 hour Low has a                     |               | 50%           |                 | chance of being made Last |                               |          |             |                                     |                                     |                       |               |                       |        |        |                       |        |        |                     |  |    |  |
| Mon, Jul 13                               | will be a Buy | day. RTY Day  | therefore has a | 40%                       | chance of making a high above | 1421.50  | and up to   | 1436.59                             | based on Ave Penetration of SSD     |                       |               |                       |        |        |                       |        |        |                     |  |    |  |
|   |               |               | therefore has a | 100%                      | chance of making a Low below  | 1421.50  | and down to | 1379.17                             | based on Ave Decline                |                       |               |                       |        |        |                       |        |        |                     |  |    |  |
|   |               |               | therefore has a | 55%                       | chance of making a Low below  | 1389.00  | and down to | 1370.08                             | based on Ave SS Day Violation on BD |                       |               |                       |        |        |                       |        |        |                     |  |    |  |
| The Day sess Low has a                    |               | 45%           |                 | chance of being made Last |                               |          |             |                                     |                                     |                       |               |                       |        |        |                       |        |        |                     |  |    |  |

Monday July 13<sup>th</sup> 2020

Today was a Buy day. Again an AMAZING TTT day. We had to wait till 2PM eastern to finally get the decline that took the markets below Friday's high.

Tomorrow will be a Sell day. Having closed near the lows of the day, Momentum may take markets lower before the rally starts.

| TTT Data for trading US Index Futures on: Tuesday, July 14, 2020 |                     |               |   |      |          |                                      |             |                                     |                                      |                     |           |
|--|---------------------|---------------|---|------|----------|--------------------------------------|-------------|-------------------------------------|--------------------------------------|---------------------|-----------|
| The Buy Day HIGH was   |                     | ES 24h        | ES Day  | 24H  | Day Only | Current                              | High        | Low                                 | Last                                 | odds of Rally > 10  | 86%       |
| The Buy Day LOW was  |                     | 3226.25       | 3226.25                                       |      |          | ES                                   | 3226.25     | 3140.50                             | 3148.50                              | odds of Rally > 20  | 52%       |
|  |                     | 3140.50 Last  | 3140.50 Last                                  |      |          |                                      |             |                                     |                                      | odds of Rally = 0   | 1%        |
| Possible HIGH for Sell Day                                       |                     | 3252.73       | 3251.14                                       | 60%  | 70%      | ES Day                               | 3226.25     | 3140.50                             | 3150.50                              | Ave Range on        | SD 74.35  |
| Possible HIGH for Sell Day                                       |                     | 3212.43       | 3205.93                                       | 100% | 95%      | based on Ave Penetration of BD       |             | of 26.48 24.89 StdD 14.34 20.76     |                                      |                     |           |
| Possible LOW for Sell Day  |                     | 3110.32       | 3110.81                                       | 55%  | 40%      | based on Ave Rally                   |             | of 71.93 65.43 StdD 38.08 49.90     |                                      |                     |           |
|  |                     |               |   |      |          | based on Ave Buy Day Violation on SD |             | of 30.18 29.69 StdD 15.44 27.73     |                                      |                     |           |
| Tue, Jul 14  | will be a Sell day. | ES            | therefore has a chance of making a high above | 60%  | 70%      | 3226.25                              | and up to   | 3252.73                             | based on Ave Penetration of BD       |                     |           |
|  |                     |               | therefore has a chance of making a high above | 100% | 95%      | 3140.50                              | and up to   | 3212.43                             | based on Ave Rally                   |                     |           |
|  |                     |               | therefore has a chance of making a Low below  | 55%  | 40%      | 3140.50                              | and down to | 3110.32                             | based on Ave Buy Day Violation on SD |                     |           |
| The 24 hour High has a   |                     | 65%           | chance of being made                          | Last |          |                                      |             |                                     |                                      |                     |           |
| The Buy Day LOW was  |                     | NQ 24h        | NQ Day  | 24H  | Day Only | Current                              | High        | Low                                 | Last                                 | odds of Rally > 20  | 88%       |
|  |                     | 1058.50       | 1058.50                                       |      |          | NQ                                   | 1058.50     | 10561.50                            | 10601.25                             | odds of Rally > 25  | 82%       |
|  |                     | 10561.50 Last | 10561.50 Last                                 |      |          |                                      |             |                                     |                                      | odds of Rally = 0   | 0%        |
| Possible HIGH for Sell Day                                       |                     | 11158.75      | 11169.61                                      | 75%  | 70%      | NQ Day                               | 11058.50    | 10561.50                            | 10604.50                             | Ave Range on        | SD 262.20 |
| Possible HIGH for Sell Day                                       |                     | 10835.50      | 10814.76                                      | 100% | 95%      | based on Ave Penetration of BD       |             | of 100.25 111.11 StdD 52.55 50.90   |                                      |                     |           |
| Possible LOW for Sell Day  |                     | 10454.59      | 10494.69                                      | 40%  | 40%      | based on Ave Rally                   |             | of 274.00 253.26 StdD 141.25 156.16 |                                      |                     |           |
|  |                     |               |   |      |          | based on Ave Buy Day Violation on SD |             | of 106.91 66.81 StdD 50.37 69.37    |                                      |                     |           |
| Tue, Jul 14  | will be a Sell day. | NQ            | therefore has a chance of making a high above | 75%  | 70%      | 11058.50                             | and up to   | 11158.75                            | based on Ave Penetration of BD       |                     |           |
|  |                     |               | therefore has a chance of making a high above | 100% | 95%      | 10561.50                             | and up to   | 10835.50                            | based on Ave Rally                   |                     |           |
|  |                     |               | therefore has a chance of making a Low below  | 40%  | 40%      | 10561.50                             | and down to | 10454.59                            | based on Ave Buy Day Violation on SD |                     |           |
| The 24 hour High has a   |                     | 80%           | chance of being made                          | Last |          |                                      |             |                                     |                                      |                     |           |
| The Buy Day LOW was  |                     | YM 24h        | YM day  | 24H  | Day Only | Current                              | High        | Low                                 | Last                                 | odds of Rally > 100 | 78%       |
|  |                     | 26524.00      | 26524.00                                      |      |          | YM                                   | 26524.00    | 25914.00                            | 25973.00                             | odds of Rally > 150 | 59%       |
|  |                     | 25914.00 Last | 25914.00 Last                                 |      |          |                                      |             |                                     |                                      | odds of Rally = 0   | 0%        |
| Possible HIGH for Sell Day                                       |                     | 26772.00      | 26768.75                                      | 55%  | 60%      | YM Day                               | 26524.00    | 25914.00                            | 25988.00                             | Ave Range on        | SD 653.70 |
| Possible HIGH for Sell Day                                       |                     | 26523.45      | 26457.58                                      | 100% | 95%      | based on Ave Penetration of BD       |             | of 248.00 244.75 StdD 142.42 197.68 |                                      |                     |           |
| Possible LOW for Sell Day  |                     | 25629.55      | 25627.00                                      | 55%  | 45%      | based on Ave Rally                   |             | of 609.45 543.58 StdD 333.50 460.26 |                                      |                     |           |
|  |                     |               |   |      |          | based on Ave Buy Day Violation on SD |             | of 284.45 287.00 StdD 136.52 268.91 |                                      |                     |           |
| Tue, Jul 14  | will be a Sell day. | YM            | therefore has a chance of making a high above | 55%  | 60%      | 26524.00                             | and up to   | 26772.00                            | based on Ave Penetration of BD       |                     |           |
|  |                     |               | therefore has a chance of making a high above | 100% | 95%      | 25914.00                             | and up to   | 26523.45                            | based on Ave Rally                   |                     |           |
|  |                     |               | therefore has a chance of making a Low below  | 55%  | 45%      | 25914.00                             | and down to | 25629.55                            | based on Ave Buy Day Violation on SD |                     |           |
| The 24 hour High has a   |                     | 65%           | chance of being made                          | Last |          |                                      |             |                                     |                                      |                     |           |
| The Buy Day LOW was  |                     | RTY 24h       | RTY day                                       | 24H  | Day Only | Current                              | High        | Low                                 | Last                                 | odds of Rally > 10  | 79%       |
|  |                     | 1451.30       | 1451.30                                       |      |          | RTY                                  | 1451.30     | 1396.60                             | 1402.50                              | odds of Rally > 15  | 56%       |
|  |                     | 1396.60 Last  | 1396.60 Last                                  |      |          |                                      |             |                                     |                                      | odds of Rally = 0   | 0%        |
| Possible HIGH for Sell Day                                       |                     | 1471.31       | 1473.12                                       | 65%  | 65%      | RTY Day                              | 1451.30     | 1396.60                             | 1402.10                              | Ave Range on        | SD 55.25  |
| Possible HIGH for Sell Day                                       |                     | 1452.10       | 1443.77                                       | 100% | 100%     | based on Ave Penetration of BD       |             | of 20.01 21.82 StdD 12.17 15.96     |                                      |                     |           |
| Possible LOW for Sell Day  |                     | 1374.57       | 1376.50                                       | 45%  | 35%      | based on Ave Rally                   |             | of 55.50 47.17 StdD 29.81 38.47     |                                      |                     |           |
|  |                     |               |   |      |          | based on Ave Buy Day Violation on SD |             | of 22.03 20.10 StdD 8.98 18.09      |                                      |                     |           |
| Tue, Jul 14  | will be a Sell day. | RTY           | therefore has a chance of making a high above | 65%  | 65%      | 1451.30                              | and up to   | 1471.31                             | based on Ave Penetration of BD       |                     |           |
|  |                     |               | therefore has a chance of making a high above | 100% | 100%     | 1396.60                              | and up to   | 1452.10                             | based on Ave Rally                   |                     |           |
|  |                     |               | therefore has a chance of making a Low below  | 45%  | 35%      | 1396.60                              | and down to | 1374.57                             | based on Ave Buy Day Violation on SD |                     |           |
| The 24 hour High has a   |                     | 70%           | chance of being made                          | Last |          |                                      |             |                                     |                                      |                     |           |
| Tue, Jul 14  | will be a Sell day. | RTY Day       | therefore has a chance of making a high above | 65%  | 65%      | 1451.30                              | and up to   | 1473.12                             | based on Ave Penetration of BD       |                     |           |
|  |                     |               | therefore has a chance of making a high above | 100% | 100%     | 1396.60                              | and up to   | 1443.77                             | based on Ave Rally                   |                     |           |
|  |                     |               | therefore has a chance of making a Low below  | 35%  | 35%      | 1396.60                              | and down to | 1376.50                             | based on Ave Buy Day Violation on SD |                     |           |
| The Day sess High has a  |                     | 50%           | chance of being made                          | Last |          |                                      |             |                                     |                                      |                     |           |



Tuesday July 14<sup>th</sup> 2020

Today was a Sell day. Markets retested yesterday's low a few times and finally rallied.

Tomorrow will be a SS day. Hopefully the confusion is over and the rally will continue.

| TTT Data for trading US Index Futures on: Wednesday, July 15, 2020 |                          |          |                      |          |                               |          |             |   |   |              |               |                        |               |
|--|--------------------------|----------|----------------------|----------|-------------------------------|----------|-------------|---|---|--------------|---------------|------------------------|---------------|
| The Sell Day HIGH was  |                          | 3192.25  | Last                 | 3192.25  | Last                          | 24H      | Day Only    | Current ES                                    | High 3192.25                                  | Low 3119.00  | Last 3184.00  | odds of 3D Rally > 10  | 85%           |
| The Sell Day LOW was   |                          | 3119.00  |                      | 3119.00  |                               |          |             |   |   |              |               | odds of 3D Rally > 20  | 60%           |
| The Buy Day LOW was  |                          | 3140.50  |                      | 3140.50  |                               |          |             |   |   |              |               | odds of 3D Rally < 0   | 8%            |
| Possible HIGH for Sell Short Day                                   |                          | 3232.04  |                      | 3236.38  |                               | 65%      | 60%         | ES Day  | 3192.25                                       | 3119.00      | 3183.25       | Ave Range on           | SSD 77.71     |
| Possible HIGH for Sell Short Day                                   |                          | 3239.74  |                      | 3228.06  |                               | 90%      | 90%         | based on Ave Penetration of SD                |   | of 39.79     | 44.13         | StdD                   | 20.91 20.76   |
| Possible LOW for Sell Short Day                                    |                          | 3065.67  |                      | 3067.89  |                               | 30%      | 45%         | based on Ave 3 Day Rally                      |   | of 99.24     | 87.56         | StdD                   | 52.62 49.90   |
|  |                          |          |                      |          |                               |          |             | based on Ave of Sell Day Violation on SS days |   | of 53.33     | 51.11         | StdD                   | 24.90 27.73   |
| Wed, Jul 15  | will be a SellShort day. | ES       | therefore has a      | 65%      | chance of making a high above | 3192.25  | and up to   | 3232.04                                       | based on Ave Penetration of SD                |              |               |                        |               |
|  |                          |          | therefore has a      | 90%      | chance of making a high above | 3140.50  | and up to   | 3239.74                                       | based on Ave 3 Day Rally                      |              |               |                        |               |
|  |                          |          | therefore has a      | 30%      | chance of making a Low below  | 3119.00  | and down to | 3065.67                                       | based on Ave of Sell Day Violation on SS days |              |               |                        |               |
| The 24 hour High has a   |                          | 65%      | chance of being made | 1st      |                               |          |             |   |   |              |               |                        |               |
| Wed, Jul 15  | will be a SellShort day. | ES Day   | therefore has a      | 60%      | chance of making a high above | 3192.25  | and up to   | 3236.38                                       | based on Ave Penetration of SD                |              |               |                        |               |
|  |                          |          | therefore has a      | 90%      | chance of making a high above | 3140.50  | and up to   | 3228.06                                       | based on Ave 3 Day Rally                      |              |               |                        |               |
|  |                          |          | therefore has a      | 45%      | chance of making a Low below  | 3119.00  | and down to | 3067.89                                       | based on Ave of Sell Day Violation on SS days |              |               |                        |               |
| The Day sess High has a  |                          | 65%      | chance of being made | 1st      |                               |          |             |   |   |              |               |                        |               |
| The Sell Day LOW was   |                          | 10693.00 | 1st                  | 10689.25 | Last                          | 24H      | Day Only    | Current NQ                                    | High 10693.00                                 | Low 10358.75 | Last 10643.25 | odds of 3D Rally > 10  | 95%           |
| The Buy Day LOW was  |                          | 10358.75 |                      | 10358.75 |                               |          |             |   |   |              |               | odds of 3D Rally > 30  | 79%           |
| Possible HIGH for Sell Short Day                                   |                          | 10561.50 |                      | 10561.50 |                               |          |             |   |   |              |               | odds of 3D Rally < 0   | 9%            |
| Possible HIGH for Sell Short Day                                   |                          | 10788.12 |                      | 10782.65 |                               | 75%      | 75%         | NQ Day  | 10689.25                                      | 10358.75     | 10648.25      | Ave Range on           | SSD 232.35    |
| Possible HIGH for Sell Short Day                                   |                          | 10885.24 |                      | 10844.35 |                               | 100%     | 100%        | based on Ave Penetration of SD                |   | of 323.74    | 282.85        | StdD                   | 171.97 156.16 |
| Possible LOW for Sell Short Day                                    |                          | 10219.70 |                      | 10213.03 |                               | 25%      | 40%         | based on Ave 3 Day Rally                      |   | of 139.05    | 145.72        | StdD                   | 53.17 69.37   |
|  |                          |          |                      |          |                               |          |             | based on Ave of Sell Day Violation on SS days |   | of           |               |                        |               |
| Wed, Jul 15  | will be a SellShort day. | NQ       | therefore has a      | 75%      | chance of making a high above | 10693.00 | and up to   | 10788.12                                      | based on Ave Penetration of SD                |              |               |                        |               |
|  |                          |          | therefore has a      | 100%     | chance of making a high above | 10561.50 | and up to   | 10885.24                                      | based on Ave 3 Day Rally                      |              |               |                        |               |
|  |                          |          | therefore has a      | 25%      | chance of making a Low below  | 10358.75 | and down to | 10219.70                                      | based on Ave of Sell Day Violation on SS days |              |               |                        |               |
| The 24 hour High has a   |                          | 55%      | chance of being made | 1st      |                               |          |             |   |   |              |               |                        |               |
| Wed, Jul 15  | will be a SellShort day. | NQ Day   | therefore has a      | 75%      | chance of making a high above | 10689.25 | and up to   | 10782.65                                      | based on Ave Penetration of SD                |              |               |                        |               |
|  |                          |          | therefore has a      | 100%     | chance of making a high above | 10561.50 | and up to   | 10844.35                                      | based on Ave 3 Day Rally                      |              |               |                        |               |
|  |                          |          | therefore has a      | 40%      | chance of making a Low below  | 10358.75 | and down to | 10213.03                                      | based on Ave of Sell Day Violation on SS days |              |               |                        |               |
| The Day sess High has a  |                          | 55%      | chance of being made | 1st      |                               |          |             |   |   |              |               |                        |               |
| The Sell Day LOW was   |                          | 26575.00 | Last                 | 26575.00 | Last                          | 24H      | Day Only    | Current YM                                    | High 26575.00                                 | Low 25874.00 | Last 26505.00 | odds of 3D Rally > 75  | 88%           |
| The Buy Day LOW was  |                          | 25874.00 |                      | 25874.00 |                               |          |             |   |   |              |               | odds of 3D Rally > 100 | 81%           |
| Possible HIGH for Sell Short Day                                   |                          | 25914.00 |                      | 25914.00 |                               |          |             |   |   |              |               | odds of 3D Rally < 0   | 9%            |
| Possible HIGH for Sell Short Day                                   |                          | 26946.92 |                      | 26929.71 |                               | 65%      | 70%         | YM Day  | 26575.00                                      | 25874.00     | 26491.00      | Ave Range on           | SSD 736.50    |
| Possible HIGH for Sell Short Day                                   |                          | 26779.17 |                      | 26666.22 |                               | 90%      | 90%         | based on Ave Penetration of SD                |   | of 371.92    | 354.71        | StdD                   | 201.35 197.68 |
| Possible LOW for Sell Short Day                                    |                          | 25401.14 |                      | 25336.38 |                               | 35%      | 40%         | based on Ave 3 Day Rally                      |   | of 865.17    | 752.22        | StdD                   | 477.24 460.26 |
|  |                          |          |                      |          |                               |          |             | based on Ave of Sell Day Violation on SS days |   | of 472.86    | 537.63        | StdD                   | 248.48 268.91 |
| Wed, Jul 15  | will be a SellShort day. | YM       | therefore has a      | 65%      | chance of making a high above | 26575.00 | and up to   | 26946.92                                      | based on Ave Penetration of SD                |              |               |                        |               |
|  |                          |          | therefore has a      | 90%      | chance of making a high above | 25914.00 | and up to   | 26779.17                                      | based on Ave 3 Day Rally                      |              |               |                        |               |
|  |                          |          | therefore has a      | 35%      | chance of making a Low below  | 25874.00 | and down to | 25401.14                                      | based on Ave of Sell Day Violation on SS days |              |               |                        |               |
| The 24 hour High has a   |                          | 65%      | chance of being made | 1st      |                               |          |             |   |   |              |               |                        |               |
| Wed, Jul 15  | will be a SellShort day. | YM Day   | therefore has a      | 70%      | chance of making a high above | 26575.00 | and up to   | 26929.71                                      | based on Ave Penetration of SD                |              |               |                        |               |
|  |                          |          | therefore has a      | 90%      | chance of making a high above | 25914.00 | and up to   | 26666.22                                      | based on Ave 3 Day Rally                      |              |               |                        |               |
|  |                          |          | therefore has a      | 40%      | chance of making a Low below  | 25874.00 | and down to | 25336.38                                      | based on Ave of Sell Day Violation on SS days |              |               |                        |               |
| The Day sess High has a  |                          | 65%      | chance of being made | 1st      |                               |          |             |   |   |              |               |                        |               |
| The Sell Day LOW was   |                          | 1424.60  | Last                 | 1424.60  | Last                          | 24H      | Day Only    | Current RTY                                   | High 1424.60                                  | Low 1390.30  | Last 1419.40  | odds of 3D Rally > 5   | 93%           |
| The Buy Day LOW was  |                          | 1390.30  |                      | 1390.30  |                               |          |             |   |   |              |               | odds of 3D Rally > 10  | 80%           |
| Possible HIGH for Sell Short Day                                   |                          | 1396.60  |                      | 1396.60  |                               |          |             |   |   |              |               | odds of 3D Rally < 0   | 9%            |
| Possible HIGH for Sell Short Day                                   |                          | 1456.62  |                      | 1455.12  |                               | 60%      | 65%         | RTY Day                                       | 1424.60                                       | 1390.30      | 1419.60       | Ave Range on           | SSD 56.88     |
| Possible HIGH for Sell Short Day                                   |                          | 1470.72  |                      | 1460.42  |                               | 90%      | 90%         | based on Ave Penetration of SD                |   | of 32.02     | 30.52         | StdD                   | 16.36 15.96   |
| Possible LOW for Sell Short Day                                    |                          | 1355.79  |                      | 1346.71  |                               | 35%      | 35%         | based on Ave 3 Day Rally                      |   | of 74.12     | 63.82         | StdD                   | 40.81 38.47   |
|  |                          |          |                      |          |                               |          |             | based on Ave of Sell Day Violation on SS days |   | of 34.51     | 43.59         | StdD                   | 15.96 18.09   |
| Wed, Jul 15  | will be a SellShort day. | RTY      | therefore has a      | 60%      | chance of making a high above | 1424.60  | and up to   | 1456.62                                       | based on Ave Penetration of SD                |              |               |                        |               |
|  |                          |          | therefore has a      | 90%      | chance of making a high above | 1396.60  | and up to   | 1470.72                                       | based on Ave 3 Day Rally                      |              |               |                        |               |
|  |                          |          | therefore has a      | 35%      | chance of making a Low below  | 1390.30  | and down to | 1355.79                                       | based on Ave of Sell Day Violation on SS days |              |               |                        |               |
| The 24 hour High has a   |                          | 60%      | chance of being made | 1st      |                               |          |             |   |   |              |               |                        |               |
| Wed, Jul 15  | will be a SellShort day. | RTY Day  | therefore has a      | 65%      | chance of making a high above | 1424.60  | and up to   | 1455.12                                       | based on Ave Penetration of SD                |              |               |                        |               |
|  |                          |          | therefore has a      | 90%      | chance of making a high above | 1396.60  | and up to   | 1460.42                                       | based on Ave 3 Day Rally                      |              |               |                        |               |
|  |                          |          | therefore has a      | 35%      | chance of making a Low below  | 1390.30  | and down to | 1346.71                                       | based on Ave of Sell Day Violation on SS days |              |               |                        |               |
| The Day sess High has a  |                          | 60%      | chance of being made | 1st      |                               |          |             |   |   |              |               |                        |               |

Wednesday July 15<sup>th</sup> 2020

Today was a SS day. Some confusion was around as ES reached TTT MA Penetration then the decline started, however support was found at yesterday's high and a new rally started.

Tomorrow will be a Buy day. We should be looking for some kind of decline.

| TTT Data for trading US Index Futures on: |  |              |     |                      |                 |      |                               |                                     |             | Thursday, July 16, 2020 |                                     |                       |        |        |      |        |        |
|---|--|--------------|-----|----------------------|-----------------|------|-------------------------------|-------------------------------------|-------------|-------------------------|-------------------------------------|-----------------------|--------|--------|------|--------|--------|
| The Sell/Short Day HIGH was               |  | ES 24h       |     | ES Day               |                 | 24H  | Day Only                      | Current                             | High        | Low                     | Last                                | odds of Decline > 10  |        |        | 74%  |        |        |
| The Sell/Short Day LOW was                |  | 3233.25 1st  |     | 3229.75 1st          |                 |      |                               | ES                                  | 3233.25     | 3192.00                 | 3221.25                             | odds of Decline > 20  |        |        | 46%  |        |        |
|   |  | 3192.00      |     | 3192.00              |                 |      |                               | ES Day                              | 3229.75     | 3192.00                 | 3220.00                             | odds of Decline = 0   |        |        | 1%   |        |        |
| Possible HIGH for Buy Day                 |  | 3258.50      |     | 3256.61              |                 | 40%  | 35%                           | based on Ave Penetration of SSD     |             |                         |                                     | of                    | 25.25  | 26.86  | StdD | 10.35  | 20.90  |
| Possible LOW for Buy Day                  |  | 3161.48      |     | 3172.73              |                 | 100% | 100%                          | based on Ave Decline                |             |                         |                                     | of                    | 71.78  | 57.03  | StdD | 43.72  | 49.90  |
| Possible LOW for Buy Day                  |  | 3165.38      |     | 3175.83              |                 | 40%  | 65%                           | based on Ave SS Day Violation on BD |             |                         |                                     | of                    | 26.63  | 16.17  | StdD | 30.27  | 27.73  |
| Thu, Jul 16                               |  | will be a    | Buy | day: ES              | therefore has a | 40%  | chance of making a high above | 3233.25                             | and up to   | 3258.50                 | based on Ave Penetration of SSD     |                       |        |        |      |        |        |
|   |  |              |     |                      | therefore has a | 100% | chance of making a Low below  | 3233.25                             | and down to | 3161.48                 | based on Ave Decline                |                       |        |        |      |        |        |
|   |  |              |     |                      | therefore has a | 40%  | chance of making a Low below  | 3192.00                             | and down to | 3165.38                 | based on Ave SS Day Violation on BD |                       |        |        |      |        |        |
| The 24 hour Low has a                     |  | 50%          |     | chance of being made |                 | 1st  |                               |                                     |             |                         |                                     |                       |        |        |      |        |        |
| Thu, Jul 16                               |  | will be a    | Buy | day: ES Day          | therefore has a | 35%  | chance of making a high above | 3229.75                             | and up to   | 3256.61                 | based on Ave Penetration of SSD     |                       |        |        |      |        |        |
|   |  |              |     |                      | therefore has a | 100% | chance of making a Low below  | 3229.75                             | and down to | 3172.73                 | based on Ave Decline                |                       |        |        |      |        |        |
|   |  |              |     |                      | therefore has a | 65%  | chance of making a Low below  | 3192.00                             | and down to | 3175.83                 | based on Ave SS Day Violation on BD |                       |        |        |      |        |        |
| The Day sess Low has a                    |  | 50%          |     | chance of being made |                 | 1st  |                               |                                     |             |                         |                                     |                       |        |        |      |        |        |
| The Sell/Short Day LOW was                |  | NQ 24h       |     | NQ Day               |                 | 24H  | Day Only                      | Current                             | High        | Low                     | Last                                | odds of Decline > 20  |        |        | 76%  |        |        |
|   |  | 10766.50 1st |     | 10766.50 1st         |                 |      |                               | NQ                                  | 10766.50    | 10551.25                | 10689.75                            | odds of Decline > 25  |        |        | 68%  |        |        |
|   |  | 10551.25     |     | 10551.25             |                 |      |                               | NQ Day                              | 10766.50    | 10551.25                | 10684.50                            | odds of Decline = 0   |        |        | 1%   |        |        |
| Possible HIGH for Buy Day                 |  | 10842.71     |     | 10845.08             |                 | 60%  | 60%                           | based on Ave Penetration of SSD     |             |                         |                                     | of                    | 76.21  | 78.58  | StdD | 40.69  | 51.27  |
| Possible LOW for Buy Day                  |  | 10536.49     |     | 10577.38             |                 | 100% | 100%                          | based on Ave Decline                |             |                         |                                     | of                    | 230.01 | 189.13 | StdD | 138.67 | 156.16 |
| Possible LOW for Buy Day                  |  | 10465.16     |     | 10462.45             |                 | 55%  | 50%                           | based on Ave SS Day Violation on BD |             |                         |                                     | of                    | 86.09  | 88.80  | StdD | 94.34  | 69.37  |
| Thu, Jul 16                               |  | will be a    | Buy | day: NQ              | therefore has a | 60%  | chance of making a high above | 10766.50                            | and up to   | 10842.71                | based on Ave Penetration of SSD     |                       |        |        |      |        |        |
|   |  |              |     |                      | therefore has a | 100% | chance of making a Low below  | 10766.50                            | and down to | 10536.49                | based on Ave Decline                |                       |        |        |      |        |        |
|   |  |              |     |                      | therefore has a | 55%  | chance of making a Low below  | 10551.25                            | and down to | 10465.16                | based on Ave SS Day Violation on BD |                       |        |        |      |        |        |
| The 24 hour Low has a                     |  | 60%          |     | chance of being made |                 | 1st  |                               |                                     |             |                         |                                     |                       |        |        |      |        |        |
| Thu, Jul 16                               |  | will be a    | Buy | day: NQ Day          | therefore has a | 60%  | chance of making a high above | 10766.50                            | and up to   | 10845.08                | based on Ave Penetration of SSD     |                       |        |        |      |        |        |
|   |  |              |     |                      | therefore has a | 100% | chance of making a Low below  | 10766.50                            | and down to | 10577.38                | based on Ave Decline                |                       |        |        |      |        |        |
|   |  |              |     |                      | therefore has a | 50%  | chance of making a Low below  | 10551.25                            | and down to | 10462.45                | based on Ave SS Day Violation on BD |                       |        |        |      |        |        |
| The Day sess Low has a                    |  | 60%          |     | chance of being made |                 | 1st  |                               |                                     |             |                         |                                     |                       |        |        |      |        |        |
| The Sell/Short Day LOW was                |  | YM 24h       |     | YM day               |                 | 24H  | Day Only                      | Current                             | High        | Low                     | Last                                | odds of Decline > 100 |        |        | 68%  |        |        |
|   |  | 27063.00 1st |     | 26924.00 1st         |                 |      |                               | YM                                  | 27063.00    | 26571.00                | 26780.00                            | odds of Decline > 150 |        |        | 51%  |        |        |
|   |  | 26571.00     |     | 26571.00             |                 |      |                               | YM Day                              | 26924.00    | 26571.00                | 26773.00                            | odds of Decline = 0   |        |        | 1%   |        |        |
| Possible HIGH for Buy Day                 |  | 27281.80     |     | 27227.83             |                 | 50%  | 30%                           | based on Ave Penetration of SSD     |             |                         |                                     | of                    | 218.80 | 303.83 | StdD | 105.57 | 198.80 |
| Possible LOW for Buy Day                  |  | 26424.10     |     | 26431.55             |                 | 100% | 100%                          | based on Ave Decline                |             |                         |                                     | of                    | 638.90 | 492.45 | StdD | 403.93 | 460.26 |
| Possible LOW for Buy Day                  |  | 26369.33     |     | 26401.55             |                 | 45%  | 55%                           | based on Ave SS Day Violation on BD |             |                         |                                     | of                    | 201.67 | 169.45 | StdD | 272.75 | 268.91 |
| Thu, Jul 16                               |  | will be a    | Buy | day: YM              | therefore has a | 50%  | chance of making a high above | 27063.00                            | and up to   | 27281.80                | based on Ave Penetration of SSD     |                       |        |        |      |        |        |
|   |  |              |     |                      | therefore has a | 100% | chance of making a Low below  | 27063.00                            | and down to | 26424.10                | based on Ave Decline                |                       |        |        |      |        |        |
|   |  |              |     |                      | therefore has a | 45%  | chance of making a Low below  | 26571.00                            | and down to | 26369.33                | based on Ave SS Day Violation on BD |                       |        |        |      |        |        |
| The 24 hour Low has a                     |  | 50%          |     | chance of being made |                 | 1st  |                               |                                     |             |                         |                                     |                       |        |        |      |        |        |
| Thu, Jul 16                               |  | will be a    | Buy | day: YM Day          | therefore has a | 30%  | chance of making a high above | 26924.00                            | and up to   | 27227.83                | based on Ave Penetration of SSD     |                       |        |        |      |        |        |
|   |  |              |     |                      | therefore has a | 100% | chance of making a Low below  | 26924.00                            | and down to | 26431.55                | based on Ave Decline                |                       |        |        |      |        |        |
|   |  |              |     |                      | therefore has a | 55%  | chance of making a Low below  | 26571.00                            | and down to | 26401.55                | based on Ave SS Day Violation on BD |                       |        |        |      |        |        |
| The Day sess Low has a                    |  | 45%          |     | chance of being made |                 | 1st  |                               |                                     |             |                         |                                     |                       |        |        |      |        |        |
| The Sell/Short Day LOW was                |  | RTY 24h      |     | RTY day              |                 | 24H  | Day Only                      | Current                             | High        | Low                     | Last                                | odds of Decline > 10  |        |        | 68%  |        |        |
|   |  | 1483.10 Last |     | 1483.10 Last         |                 |      |                               | RTY                                 | 1483.10     | 1431.60                 | 1479.90                             | odds of Decline > 15  |        |        | 52%  |        |        |
|   |  | 1431.60      |     | 1453.10              |                 |      |                               | RTY Day                             | 1483.10     | 1453.10                 | 1477.40                             | odds of Decline = 0   |        |        | 1%   |        |        |
| Possible HIGH for Buy Day                 |  | 1499.65      |     | 1501.71              |                 | 50%  | 40%                           | based on Ave Penetration of SSD     |             |                         |                                     | of                    | 16.55  | 18.61  | StdD | 7.54   | 17.24  |
| Possible LOW for Buy Day                  |  | 1429.06      |     | 1441.41              |                 | 100% | 100%                          | based on Ave Decline                |             |                         |                                     | of                    | 54.04  | 41.69  | StdD | 31.43  | 38.47  |
| Possible LOW for Buy Day                  |  | 1415.19      |     | 1433.31              |                 | 50%  | 50%                           | based on Ave SS Day Violation on BD |             |                         |                                     | of                    | 16.41  | 19.79  | StdD | 20.96  | 18.09  |
| Thu, Jul 16                               |  | will be a    | Buy | day: RTY             | therefore has a | 50%  | chance of making a high above | 1483.10                             | and up to   | 1499.65                 | based on Ave Penetration of SSD     |                       |        |        |      |        |        |
|   |  |              |     |                      | therefore has a | 100% | chance of making a Low below  | 1483.10                             | and down to | 1429.06                 | based on Ave Decline                |                       |        |        |      |        |        |
|   |  |              |     |                      | therefore has a | 50%  | chance of making a Low below  | 1431.60                             | and down to | 1415.19                 | based on Ave SS Day Violation on BD |                       |        |        |      |        |        |
| The 24 hour Low has a                     |  | 45%          |     | chance of being made |                 | Last |                               |                                     |             |                         |                                     |                       |        |        |      |        |        |
| Thu, Jul 16                               |  | will be a    | Buy | day: RTY Day         | therefore has a | 40%  | chance of making a high above | 1483.10                             | and up to   | 1501.71                 | based on Ave Penetration of SSD     |                       |        |        |      |        |        |
|   |  |              |     |                      | therefore has a | 100% | chance of making a Low below  | 1483.10                             | and down to | 1441.41                 | based on Ave Decline                |                       |        |        |      |        |        |
|   |  |              |     |                      | therefore has a | 50%  | chance of making a Low below  | 1453.10                             | and down to | 1433.31                 | based on Ave SS Day Violation on BD |                       |        |        |      |        |        |
| The Day sess Low has a                    |  | 40%          |     | chance of being made |                 | Last |                               |                                     |             |                         |                                     |                       |        |        |      |        |        |



Thursday July 16<sup>th</sup> 2020

Today was a Buy day. ES retested TTT PL 8 times and every one of these trades were good for 10 points  
That was a great day.

Tomorrow will be a Sell day. We are probably in for some confusion.

| TTT Data for trading US Index Futures on: Friday, July 17, 2020 |  |               |      |                      |                 |      |                               |                                      |             |           |                                      |                     |      |        |        |
|---|--|---------------|------|----------------------|-----------------|------|-------------------------------|--------------------------------------|-------------|-----------|--------------------------------------|---------------------|------|--------|--------|
| The Buy Day HIGH was  |  | ES 24h        |      | ES Day               |                 | 24H  | Day Only                      | Current                              | High        | Low       | Last                                 | odds of Rally > 10  |      | 86%    |        |
| The Buy Day LOW was   |  | 3228.50       |      | 3212.00              |                 |      |                               | ES                                   | 3228.50     | 3188.50   | 3196.75                              | odds of Rally > 20  |      | 52%    |        |
|   |  | 3188.50 Last  |      | 3190.25 1st          |                 |      |                               | ES Day                               | 3212.00     | 3190.25   | 3195.25                              | odds of Rally = 0   |      | 1%     |        |
| Possible HIGH for Sell Day                                      |  | 3254.98       |      | 3236.89              |                 | 60%  | 70%                           | based on Ave Penetration of BD       |             | of 26.48  |                                      | 24.89               | StdD | 14.34  | 20.90  |
| Possible HIGH for Sell Day                                      |  | 3261.56       |      | 3255.00              |                 | 100% | 100%                          | based on Ave Rally                   |             | of 73.06  |                                      | 64.75               | StdD | 38.24  | 50.50  |
| Possible LOW for Sell Day                                       |  | 3164.27       |      | 3168.75              |                 | 55%  | 40%                           | based on Ave Buy Day Violation on SD |             | of 24.23  |                                      | 21.50               | StdD | 11.43  | 27.73  |
| Fri, Jul 17   |  | will be a     | Sell | day. ES              | therefore has a | 60%  | chance of making a high above | 3228.50                              | and up to   | 3254.98   | based on Ave Penetration of ED       |                     |      |        |        |
|   |  |               |      |                      | therefore has a | 100% | chance of making a high above | 3188.50                              | and up to   | 3261.56   | based on Ave Rally                   |                     |      |        |        |
|   |  |               |      |                      | therefore has a | 55%  | chance of making a Low below  | 3188.50                              | and down to | 3164.27   | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The 24 hour High has a  |  | 70%           |      | chance of being made |                 | 1st  |                               |                                      |             |           |                                      |                     |      |        |        |
| Fri, Jul 17   |  | will be a     | Sell | day. ES Day          | therefore has a | 70%  | chance of making a high above | 3212.00                              | and up to   | 3236.89   | based on Ave Penetration of BD       |                     |      |        |        |
|   |  |               |      |                      | therefore has a | 100% | chance of making a high above | 3190.25                              | and up to   | 3255.00   | based on Ave Rally                   |                     |      |        |        |
|   |  |               |      |                      | therefore has a | 40%  | chance of making a Low below  | 3190.25                              | and down to | 3168.75   | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The Day sess High has a   |  | 65%           |      | chance of being made |                 | 1st  |                               |                                      |             |           |                                      |                     |      |        |        |
| The Buy Day LOW was   |  | NQ 24h        |      | NQ Day               |                 | 24H  | Day Only                      | Current                              | High        | Low       | Last                                 | odds of Rally > 20  |      | 88%    |        |
|   |  | 10698.25      |      | 10646.00             |                 |      |                               | NQ                                   | 10698.25    | 10475.50  | 10534.00                             | odds of Rally > 25  |      | 82%    |        |
|   |  | 10475.50 Last |      | 10475.50 1st         |                 |      |                               | NQ Day                               | 10646.00    | 10475.50  | 10517.75                             | odds of Rally = 0   |      | 0%     |        |
| Possible HIGH for Sell Day                                      |  | 10798.50      |      | 10757.11             |                 | 75%  | 70%                           | based on Ave Penetration of BD       |             | of 100.25 |                                      | 111.11              | StdD | 52.55  | 51.27  |
| Possible HIGH for Sell Day                                      |  | 10752.28      |      | 10722.49             |                 | 100% | 100%                          | based on Ave Rally                   |             | of 276.78 |                                      | 246.99              | StdD | 141.33 | 156.43 |
| Possible LOW for Sell Day                                       |  | 10386.38      |      | 10426.47             |                 | 40%  | 40%                           | based on Ave Buy Day Violation on SD |             | of 89.13  |                                      | 49.03               | StdD | 36.06  | 69.37  |
| Fri, Jul 17   |  | will be a     | Sell | day. NQ              | therefore has a | 75%  | chance of making a high above | 10698.25                             | and up to   | 10798.50  | based on Ave Penetration of ED       |                     |      |        |        |
|   |  |               |      |                      | therefore has a | 100% | chance of making a high above | 10475.50                             | and up to   | 10752.28  | based on Ave Rally                   |                     |      |        |        |
|   |  |               |      |                      | therefore has a | 40%  | chance of making a Low below  | 10475.50                             | and down to | 10386.38  | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The 24 hour High has a  |  | 80%           |      | chance of being made |                 | Last |                               |                                      |             |           |                                      |                     |      |        |        |
| Fri, Jul 17   |  | will be a     | Sell | day. NQ Day          | therefore has a | 70%  | chance of making a high above | 10646.00                             | and up to   | 10757.11  | based on Ave Penetration of ED       |                     |      |        |        |
|   |  |               |      |                      | therefore has a | 100% | chance of making a high above | 10475.50                             | and up to   | 10722.49  | based on Ave Rally                   |                     |      |        |        |
|   |  |               |      |                      | therefore has a | 40%  | chance of making a Low below  | 10475.50                             | and down to | 10426.47  | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The Day sess High has a   |  | 90%           |      | chance of being made |                 | Last |                               |                                      |             |           |                                      |                     |      |        |        |
| The Buy Day LOW was   |  | YM 24h        |      | YM day               |                 | 24H  | Day Only                      | Current                              | High        | Low       | Last                                 | odds of Rally > 100 |      | 78%    |        |
|   |  | 26858.00      |      | 26763.00             |                 |      |                               | YM                                   | 26858.00    | 26465.00  | 26567.00                             | odds of Rally > 150 |      | 59%    |        |
|   |  | 26465.00 Last |      | 26465.00 Last        |                 |      |                               | YM Day                               | 26763.00    | 26465.00  | 26562.00                             | odds of Rally = 0   |      | 0%     |        |
| Possible HIGH for Sell Day                                      |  | 27089.58      |      | 26992.85             |                 | 60%  | 65%                           | based on Ave Penetration of BD       |             | of 231.58 |                                      | 229.85              | StdD | 142.29 | 198.80 |
| Possible HIGH for Sell Day                                      |  | 27095.45      |      | 27014.45             |                 | 100% | 100%                          | based on Ave Rally                   |             | of 630.45 |                                      | 549.45              | StdD | 338.59 | 471.21 |
| Possible LOW for Sell Day                                       |  | 26233.91      |      | 26243.22             |                 | 55%  | 45%                           | based on Ave Buy Day Violation on SD |             | of 231.09 |                                      | 221.78              | StdD | 114.18 | 268.91 |
| Fri, Jul 17   |  | will be a     | Sell | day. YM              | therefore has a | 60%  | chance of making a high above | 26858.00                             | and up to   | 27089.58  | based on Ave Penetration of ED       |                     |      |        |        |
|   |  |               |      |                      | therefore has a | 100% | chance of making a high above | 26465.00                             | and up to   | 27095.45  | based on Ave Rally                   |                     |      |        |        |
|   |  |               |      |                      | therefore has a | 55%  | chance of making a Low below  | 26465.00                             | and down to | 26233.91  | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The 24 hour High has a  |  | 70%           |      | chance of being made |                 | 1st  |                               |                                      |             |           |                                      |                     |      |        |        |
| Fri, Jul 17   |  | will be a     | Sell | day. YM Day          | therefore has a | 65%  | chance of making a high above | 26763.00                             | and up to   | 26992.85  | based on Ave Penetration of ED       |                     |      |        |        |
|   |  |               |      |                      | therefore has a | 100% | chance of making a high above | 26465.00                             | and up to   | 27014.45  | based on Ave Rally                   |                     |      |        |        |
|   |  |               |      |                      | therefore has a | 45%  | chance of making a Low below  | 26465.00                             | and down to | 26243.22  | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The Day sess High has a   |  | 50%           |      | chance of being made |                 | Last |                               |                                      |             |           |                                      |                     |      |        |        |
| The Buy Day LOW was   |  | RTY 24h       |      | RTY day              |                 | 24H  | Day Only                      | Current                              | High        | Low       | Last                                 | odds of Rally > 10  |      | 79%    |        |
|   |  | 1485.50       |      | 1471.70              |                 |      |                               | RTY                                  | 1485.50     | 1453.80   | 1462.90                              | odds of Rally > 15  |      | 56%    |        |
|   |  | 1453.80 Last  |      | 1453.80 1st          |                 |      |                               | RTY Day                              | 1471.70     | 1453.80   | 1460.60                              | odds of Rally = 0   |      | 0%     |        |
| Possible HIGH for Sell Day                                      |  | 1505.51       |      | 1493.52              |                 | 65%  | 65%                           | based on Ave Penetration of BD       |             | of 20.01  |                                      | 21.82               | StdD | 12.17  | 17.24  |
| Possible HIGH for Sell Day                                      |  | 1509.11       |      | 1502.26              |                 | 100% | 100%                          | based on Ave Rally                   |             | of 55.31  |                                      | 48.46               | StdD | 29.79  | 39.48  |
| Possible LOW for Sell Day                                       |  | 1433.98       |      | 1436.47              |                 | 45%  | 35%                           | based on Ave Buy Day Violation on SD |             | of 19.82  |                                      | 17.33               | StdD | 8.48   | 18.09  |
| Fri, Jul 17   |  | will be a     | Sell | day. RTY             | therefore has a | 65%  | chance of making a high above | 1485.50                              | and up to   | 1505.51   | based on Ave Penetration of ED       |                     |      |        |        |
|   |  |               |      |                      | therefore has a | 100% | chance of making a high above | 1453.80                              | and up to   | 1509.11   | based on Ave Rally                   |                     |      |        |        |
|   |  |               |      |                      | therefore has a | 45%  | chance of making a Low below  | 1453.80                              | and down to | 1433.98   | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The 24 hour High has a  |  | 75%           |      | chance of being made |                 | Last |                               |                                      |             |           |                                      |                     |      |        |        |
| Fri, Jul 17   |  | will be a     | Sell | day. RTY Day         | therefore has a | 65%  | chance of making a high above | 1471.70                              | and up to   | 1493.52   | based on Ave Penetration of ED       |                     |      |        |        |
|   |  |               |      |                      | therefore has a | 100% | chance of making a high above | 1453.80                              | and up to   | 1502.26   | based on Ave Rally                   |                     |      |        |        |
|   |  |               |      |                      | therefore has a | 35%  | chance of making a Low below  | 1453.80                              | and down to | 1436.47   | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The Day sess High has a   |  | 55%           |      | chance of being made |                 | 1st  |                               |                                      |             |           |                                      |                     |      |        |        |

Friday July 17<sup>th</sup> 2020

Today was Sell day. Markets did continue their rally but in a confused way.

Monday will be a SS day. There is room for the rally to continue.

Have a great weekend.

| TTT Data for trading US Index Futures on: <b>Monday, July 20, 2020</b> |           |                |          |                      |      |                               |                 |   |             |   |             |        |      |                        |                   |
|--|-----------|----------------|----------|----------------------|------|-------------------------------|-----------------|---|-------------|---|-------------|--------|------|------------------------|-------------------|
|  |           | <b>ES 24h</b>  |          | <b>ES Day</b>        |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                                | <b>High</b> | <b>Low</b>                                    | <b>Last</b> |        |      | odds of 3D Rally > 10  | 85%               |
| The Sell Day HIGH was  |           | 3225.25 Last   |          | 3225.25 Last         |      |                               |                 | ES  | 3225.25     | 3194.75                                       | 3213.75     |        |      | odds of 3D Rally > 20  | 60%               |
| The Sell Day LOW was   |           | 3188.50        |          | 3196.50              |      |                               |                 |   |             |   |             |        |      | odds of 3D Rally < 0   | 8%                |
| The Buy Day LOW was  |           | 3188.50        |          | 3190.25              |      |                               |                 | ES Day  | 3225.25     | 3196.50                                       | 3212.75     |        |      | <b>Ave Range on</b>    | <b>SSD 75.24</b>  |
| Possible HIGH for Sell Short Day                                       |           | 3265.13        |          | 3269.96              |      | 70%                           | 60%             | based on Ave Penetration of SD                |             | of 39.88                                      |             | 44.71  | StdD | 21.29                  | 20.90             |
| Possible HIGH for Sell Short Day                                       |           | 3292.68        |          | 3282.56              |      | 90%                           | 90%             | based on Ave 3 Day Rally                      |             | of 104.18                                     |             | 92.31  | StdD | 53.13                  | 50.50             |
| Possible LOW for Sell Short Day  |           | 3141.42        |          | 3145.39              |      | 30%                           | 45%             | based on Ave of Sell Day Violation on SS days |             | of 53.33                                      |             | 51.11  | StdD | 24.90                  | 27.73             |
| Mon, Jul 20  | will be a | SellShort      | day, ES  | therefore has a      | 70%  | chance of making a high above | 3225.25         | and up to                                     | 3265.13     | based on Ave Penetration of SD                |             |        |      |                        |                   |
|  |           |                |          | therefore has a      | 90%  | chance of making a high above | 3188.50         | and up to                                     | 3292.68     | based on Ave 3 Day Rally                      |             |        |      |                        |                   |
|  |           |                |          | therefore has a      | 30%  | chance of making a Low below  | 3194.75         | and down to                                   | 3141.42     | based on Ave of Sell Day Violation on SS days |             |        |      |                        |                   |
| The 24 hour High has a   |           | 60%            |          | chance of being made |      | 1st                           |                 |   |             |   |             |        |      |                        |                   |
|  |           | <b>ES Day</b>  |          | <b>ES Day</b>        |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                                | <b>High</b> | <b>Low</b>                                    | <b>Last</b> |        |      | odds of 3D Rally > 10  | 95%               |
| The Sell Day LOW was   |           | 10669.75 Last  |          | 10669.75 Last        |      |                               |                 | NQ  | 10669.75    | 10523.75                                      | 10622.50    |        |      | odds of 3D Rally > 30  | 79%               |
| The Buy Day LOW was  |           | 10523.75       |          | 10537.50             |      |                               |                 |   |             |   |             |        |      | odds of 3D Rally < 0   | 9%                |
| Possible HIGH for Sell Short Day                                       |           | 10475.50       |          | 10475.50             |      |                               |                 | NQ Day  | 10669.75    | 10537.50                                      | 10619.75    |        |      | <b>Ave Range on</b>    | <b>SSD 228.11</b> |
| Possible HIGH for Sell Short Day                                       |           | 10763.52       |          | 10765.10             |      | 80%                           | 75%             | based on Ave Penetration of SD                |             | of 93.77                                      |             | 95.35  | StdD | 51.60                  | 51.27             |
| Possible HIGH for Sell Short Day                                       |           | 10808.84       |          | 10767.95             |      | 100%                          | 100%            | based on Ave 3 Day Rally                      |             | of 333.34                                     |             | 292.45 | StdD | 171.96                 | 156.43            |
| Possible LOW for Sell Short Day  |           | 10384.70       |          | 10391.78             |      | 25%                           | 40%             | based on Ave of Sell Day Violation on SS days |             | of 139.05                                     |             | 145.72 | StdD | 53.17                  | 69.37             |
| Mon, Jul 20  | will be a | SellShort      | day, NQ  | therefore has a      | 80%  | chance of making a high above | 10669.75        | and up to                                     | 10763.52    | based on Ave Penetration of SD                |             |        |      |                        |                   |
|  |           |                |          | therefore has a      | 100% | chance of making a high above | 10475.50        | and up to                                     | 10808.84    | based on Ave 3 Day Rally                      |             |        |      |                        |                   |
|  |           |                |          | therefore has a      | 25%  | chance of making a Low below  | 10523.75        | and down to                                   | 10384.70    | based on Ave of Sell Day Violation on SS days |             |        |      |                        |                   |
| The 24 hour High has a   |           | 50%            |          | chance of being made |      | 1st                           |                 |   |             |   |             |        |      |                        |                   |
|  |           | <b>NQ 24h</b>  |          | <b>NQ Day</b>        |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                                | <b>High</b> | <b>Low</b>                                    | <b>Last</b> |        |      | odds of 3D Rally > 75  | 88%               |
| The Sell Day LOW was   |           | 26724.00 1st   |          | 26694.00 1st         |      |                               |                 | YM  | 26724.00    | 26502.00                                      | 26521.00    |        |      | odds of 3D Rally > 100 | 81%               |
| The Buy Day LOW was  |           | 26502.00       |          | 26502.00             |      |                               |                 |   |             |   |             |        |      | odds of 3D Rally < 0   | 9%                |
| Possible HIGH for Sell Short Day                                       |           | 26465.00       |          | 26465.00             |      |                               |                 | YM Day  | 26694.00    | 26502.00                                      | 26511.00    |        |      | <b>Ave Range on</b>    | <b>SSD 726.70</b> |
| Possible HIGH for Sell Short Day                                       |           | 27104.21       |          | 27052.71             |      | 70%                           | 70%             | based on Ave Penetration of SD                |             | of 380.21                                     |             | 358.71 | StdD | 207.69                 | 198.80            |
| Possible HIGH for Sell Short Day                                       |           | 27390.56       |          | 27269.89             |      | 90%                           | 90%             | based on Ave 3 Day Rally                      |             | of 925.56                                     |             | 804.89 | StdD | 490.06                 | 471.21            |
| Possible LOW for Sell Short Day  |           | 26029.14       |          | 25964.38             |      | 35%                           | 40%             | based on Ave of Sell Day Violation on SS days |             | of 472.86                                     |             | 537.63 | StdD | 248.48                 | 268.91            |
| Mon, Jul 20  | will be a | SellShort      | day, YM  | therefore has a      | 70%  | chance of making a high above | 26724.00        | and up to                                     | 27104.21    | based on Ave Penetration of SD                |             |        |      |                        |                   |
|  |           |                |          | therefore has a      | 90%  | chance of making a high above | 26465.00        | and up to                                     | 27390.56    | based on Ave 3 Day Rally                      |             |        |      |                        |                   |
|  |           |                |          | therefore has a      | 35%  | chance of making a Low below  | 26502.00        | and down to                                   | 26029.14    | based on Ave of Sell Day Violation on SS days |             |        |      |                        |                   |
| The 24 hour High has a   |           | 60%            |          | chance of being made |      | 1st                           |                 |   |             |   |             |        |      |                        |                   |
|  |           | <b>YM 24h</b>  |          | <b>YM day</b>        |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                                | <b>High</b> | <b>Low</b>                                    | <b>Last</b> |        |      | odds of 3D Rally > 5   | 93%               |
| The Sell Day LOW was   |           | 1481.60 Last   |          | 1481.60 Last         |      |                               |                 | RTY   | 1481.60     | 1459.50                                       | 1468.80     |        |      | odds of 3D Rally > 10  | 80%               |
| The Buy Day LOW was  |           | 1459.50        |          | 1460.00              |      |                               |                 |   |             |   |             |        |      | odds of 3D Rally < 0   | 9%                |
| Possible HIGH for Sell Short Day                                       |           | 1453.80        |          | 1453.80              |      |                               |                 | RTY Day                                       | 1481.60     | 1460.00                                       | 1469.20     |        |      | <b>Ave Range on</b>    | <b>SSD 57.47</b>  |
| Possible HIGH for Sell Short Day                                       |           | 1515.65        |          | 1515.27              |      | 65%                           | 65%             | based on Ave Penetration of SD                |             | of 34.05                                      |             | 33.67  | StdD | 17.64                  | 17.24             |
| Possible HIGH for Sell Short Day                                       |           | 1531.44        |          | 1521.33              |      | 90%                           | 90%             | based on Ave 3 Day Rally                      |             | of 77.64                                      |             | 67.53  | StdD | 41.65                  | 39.48             |
| Possible LOW for Sell Short Day  |           | 1424.99        |          | 1416.41              |      | 35%                           | 35%             | based on Ave of Sell Day Violation on SS days |             | of 34.51                                      |             | 43.59  | StdD | 15.96                  | 18.09             |
| Mon, Jul 20  | will be a | SellShort      | day, RTY | therefore has a      | 65%  | chance of making a high above | 1481.60         | and up to                                     | 1515.65     | based on Ave Penetration of SD                |             |        |      |                        |                   |
|  |           |                |          | therefore has a      | 90%  | chance of making a high above | 1453.80         | and up to                                     | 1531.44     | based on Ave 3 Day Rally                      |             |        |      |                        |                   |
|  |           |                |          | therefore has a      | 35%  | chance of making a Low below  | 1459.50         | and down to                                   | 1424.99     | based on Ave of Sell Day Violation on SS days |             |        |      |                        |                   |
| The 24 hour High has a   |           | 60%            |          | chance of being made |      | 1st                           |                 |   |             |   |             |        |      |                        |                   |
|  |           | <b>RTY 24h</b> |          | <b>RTY day</b>       |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                                | <b>High</b> | <b>Low</b>                                    | <b>Last</b> |        |      | odds of 3D Rally > 5   | 93%               |
| The Sell Day LOW was   |           | 1481.60 Last   |          | 1481.60 Last         |      |                               |                 | RTY   | 1481.60     | 1459.50                                       | 1468.80     |        |      | odds of 3D Rally > 10  | 80%               |
| The Buy Day LOW was  |           | 1459.50        |          | 1460.00              |      |                               |                 |   |             |   |             |        |      | odds of 3D Rally < 0   | 9%                |
| Possible HIGH for Sell Short Day                                       |           | 1453.80        |          | 1453.80              |      |                               |                 | RTY Day                                       | 1481.60     | 1460.00                                       | 1469.20     |        |      | <b>Ave Range on</b>    | <b>SSD 57.47</b>  |
| Possible HIGH for Sell Short Day                                       |           | 1515.65        |          | 1515.27              |      | 65%                           | 65%             | based on Ave Penetration of SD                |             | of 34.05                                      |             | 33.67  | StdD | 17.64                  | 17.24             |
| Possible HIGH for Sell Short Day                                       |           | 1531.44        |          | 1521.33              |      | 90%                           | 90%             | based on Ave 3 Day Rally                      |             | of 77.64                                      |             | 67.53  | StdD | 41.65                  | 39.48             |
| Possible LOW for Sell Short Day  |           | 1424.99        |          | 1416.41              |      | 35%                           | 35%             | based on Ave of Sell Day Violation on SS days |             | of 34.51                                      |             | 43.59  | StdD | 15.96                  | 18.09             |
| Mon, Jul 20  | will be a | SellShort      | day, RTY | therefore has a      | 65%  | chance of making a high above | 1481.60         | and up to                                     | 1515.65     | based on Ave Penetration of SD                |             |        |      |                        |                   |
|  |           |                |          | therefore has a      | 90%  | chance of making a high above | 1453.80         | and up to                                     | 1531.44     | based on Ave 3 Day Rally                      |             |        |      |                        |                   |
|  |           |                |          | therefore has a      | 35%  | chance of making a Low below  | 1459.50         | and down to                                   | 1424.99     | based on Ave of Sell Day Violation on SS days |             |        |      |                        |                   |
| The 24 hour High has a   |           | 60%            |          | chance of being made |      | 1st                           |                 |   |             |   |             |        |      |                        |                   |

Monday July 20<sup>th</sup> 2020

Today was a SS day. Markets continued their rally And surpassed many levels.

Tomorrow will be a Buy day. Momentum may take markets higher before the decline starts.

| TTT Data for trading US Index Futures on:       |  |               |  |   |  |                               |  |                                     |  | Tuesday, July 21, 2020               |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
|---|--|---------------|--|---|--|-------------------------------|--|-------------------------------------|--|--------------------------------------|--|-----------------------|--|-----------|--|-----------------------|--|-----|--|---------------------|--|----|--|
| The Sell/Short Day HIGH was                     |  | 3250.50 Last  |  | 3250.50 Last                                      |  | 24H Day Only                  |  | Current High Low Last               |  | ES 3250.50 3190.25 3243.75           |  | odds of Decline > 10  |  | 74%       |  | odds of Decline > 20  |  | 46% |  | odds of Decline = 0 |  | 1% |  |
| The Sell/Short Day LOW was                      |  | 3190.25       |  | 3205.25   |  |                               |  |                                     |  | ES Day 3250.50 3205.25 3246.25       |  | Ave Range on          |  | BD 62.34  |  |                       |  |     |  |                     |  |    |  |
| Possible HIGH for Buy Day                       |  | 3275.25       |  | 3277.04   |  | 35% 30%                       |  | based on Ave Penetration of SSD     |  | of 24.75 26.54 StdID 9.82 20.45      |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
| Possible LOW for Buy Day                        |  | 3178.25       |  | 3192.95   |  | 100% 100%                     |  | based on Ave Decline                |  | of 72.25 57.55 StdID 43.78 50.50     |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
| Possible LOW for Buy Day                        |  | 3166.19       |  | 3190.11   |  | 45% 70%                       |  | based on Ave SS Day Violation on BD |  | of 24.06 15.14 StdID 29.65 27.73     |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
| Tue, Jul 21 will be a Buy day.                  |  | ES            |  | therefore has a 35% chance of making a high above |  | 3250.50 and up to 3275.25     |  | based on Ave Penetration of SSD     |  | 3250.50 and down to 3178.25          |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
|   |  |               |  | therefore has a 100% chance of making a Low below |  | 3190.25 and down to 3166.19   |  | based on Ave Decline                |  |                                      |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
| The 24 hour Low has a 45% chance of being made  |  | Last          |  |   |  |                               |  |                                     |  |                                      |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
| Tue, Jul 21 will be a Buy day.                  |  | ES Day        |  | therefore has a 30% chance of making a high above |  | 3250.50 and up to 3277.04     |  | based on Ave Penetration of SSD     |  | 3250.50 and down to 3192.95          |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
|   |  |               |  | therefore has a 100% chance of making a Low below |  | 3205.25 and down to 3190.11   |  | based on Ave Decline                |  |                                      |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
| The Day sess Low has a 55% chance of being made |  | Last          |  |   |  |                               |  |                                     |  |                                      |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
| The Sell/Short Day LOW was                      |  | 10964.50 Last |  | 10964.50 Last                                     |  | 24H Day Only                  |  | Current High Low Last               |  | NQ 10964.50 10546.25 10947.50        |  | odds of Decline > 20  |  | 76%       |  | odds of Decline > 25  |  | 68% |  | odds of Decline = 0 |  | 1% |  |
|   |  | 10546.25      |  | 10605.75  |  |                               |  |                                     |  | NQ Day 10964.50 10605.75 10953.00    |  | Ave Range on          |  | BD 226.19 |  |                       |  |     |  |                     |  |    |  |
| Possible HIGH for Buy Day                       |  | 11039.77      |  | 11042.36  |  | 55% 55%                       |  | based on Ave Penetration of SSD     |  | of 75.27 77.86 StdID 39.65 61.26     |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
| Possible LOW for Buy Day                        |  | 10725.91      |  | 10766.16  |  | 100% 100%                     |  | based on Ave Decline                |  | of 238.59 198.34 StdID 141.27 156.43 |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
| Possible LOW for Buy Day                        |  | 10461.02      |  | 10518.14  |  | 60% 55%                       |  | based on Ave SS Day Violation on BD |  | of 85.23 87.61 StdID 92.95 69.37     |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
| Tue, Jul 21 will be a Buy day.                  |  | NQ            |  | therefore has a 55% chance of making a high above |  | 10964.50 and up to 11039.77   |  | based on Ave Penetration of SSD     |  | 10964.50 and down to 10725.91        |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
|   |  |               |  | therefore has a 100% chance of making a Low below |  | 10546.25 and down to 10461.02 |  | based on Ave Decline                |  |                                      |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
| The 24 hour Low has a 55% chance of being made  |  | Last          |  |   |  |                               |  |                                     |  |                                      |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
| Tue, Jul 21 will be a Buy day.                  |  | NQ Day        |  | therefore has a 55% chance of making a high above |  | 10964.50 and up to 11042.36   |  | based on Ave Penetration of SSD     |  | 10964.50 and down to 10766.16        |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
|   |  |               |  | therefore has a 100% chance of making a Low below |  | 10605.75 and down to 10518.14 |  | based on Ave Decline                |  |                                      |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
| The Day sess Low has a 65% chance of being made |  | Last          |  |   |  |                               |  |                                     |  |                                      |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
| The Sell/Short Day LOW was                      |  | 26655.00 Last |  | 26655.00 Last                                     |  | 24H Day Only                  |  | Current High Low Last               |  | YM 26655.00 26330.00 26625.00        |  | odds of Decline > 100 |  | 68%       |  | odds of Decline > 150 |  | 51% |  | odds of Decline = 0 |  | 1% |  |
|   |  | 26330.00      |  | 26390.00  |  |                               |  |                                     |  | YM Day 26655.00 26390.00 26642.00    |  | Ave Range on          |  | BD 552.75 |  |                       |  |     |  |                     |  |    |  |
| Possible HIGH for Buy Day                       |  | 26868.22      |  | 26965.80  |  | 45% 25%                       |  | based on Ave Penetration of SSD     |  | of 213.22 310.80 StdID 101.23 195.53 |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
| Possible LOW for Buy Day                        |  | 25999.80      |  | 26148.50  |  | 100% 100%                     |  | based on Ave Decline                |  | of 655.20 506.50 StdID 406.87 471.21 |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
| Possible LOW for Buy Day                        |  | 26137.90      |  | 26225.83  |  | 50% 60%                       |  | based on Ave SS Day Violation on BD |  | of 192.10 164.17 StdID 269.66 268.79 |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
| Tue, Jul 21 will be a Buy day.                  |  | YM            |  | therefore has a 45% chance of making a high above |  | 26655.00 and up to 26868.22   |  | based on Ave Penetration of SSD     |  | 26655.00 and down to 25999.80        |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
|   |  |               |  | therefore has a 100% chance of making a Low below |  | 26330.00 and down to 26137.90 |  | based on Ave Decline                |  |                                      |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
| The 24 hour Low has a 45% chance of being made  |  | Last          |  |   |  |                               |  |                                     |  |                                      |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
| Tue, Jul 21 will be a Buy day.                  |  | YM Day        |  | therefore has a 25% chance of making a high above |  | 26655.00 and up to 26965.80   |  | based on Ave Penetration of SSD     |  | 26655.00 and down to 26148.50        |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
|   |  |               |  | therefore has a 100% chance of making a Low below |  | 26390.00 and down to 26225.83 |  | based on Ave Decline                |  |                                      |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
| The Day sess Low has a 45% chance of being made |  | Last          |  |   |  |                               |  |                                     |  |                                      |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
| The Sell/Short Day LOW was                      |  | 1473.50 Last  |  | 1473.50 1st                                       |  | 24H Day Only                  |  | Current High Low Last               |  | RTY 1473.50 1453.70 1463.50          |  | odds of Decline > 10  |  | 68%       |  | odds of Decline > 15  |  | 52% |  | odds of Decline = 0 |  | 1% |  |
|   |  | 1453.70       |  | 1456.40   |  |                               |  |                                     |  | RTY Day 1473.50 1456.40 1464.00      |  | Ave Range on          |  | BD 47.45  |  |                       |  |     |  |                     |  |    |  |
| Possible HIGH for Buy Day                       |  | 1488.38       |  | 1492.04   |  | 50% 35%                       |  | based on Ave Penetration of SSD     |  | of 14.88 18.54 StdID 7.23 16.26      |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
| Possible LOW for Buy Day                        |  | 1419.43       |  | 1431.05   |  | 100% 100%                     |  | based on Ave Decline                |  | of 54.08 42.45 StdID 31.43 39.48     |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
| Possible LOW for Buy Day                        |  | 1437.29       |  | 1436.61   |  | 50% 50%                       |  | based on Ave SS Day Violation on BD |  | of 16.41 19.79 StdID 20.86 18.08     |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
| Tue, Jul 21 will be a Buy day.                  |  | RTY           |  | therefore has a 50% chance of making a high above |  | 1473.50 and up to 1488.38     |  | based on Ave Penetration of SSD     |  | 1473.50 and down to 1419.43          |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
|   |  |               |  | therefore has a 100% chance of making a Low below |  | 1453.70 and down to 1437.29   |  | based on Ave Decline                |  |                                      |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
| The 24 hour Low has a 40% chance of being made  |  | Last          |  |   |  |                               |  |                                     |  |                                      |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
| Tue, Jul 21 will be a Buy day.                  |  | RTY Day       |  | therefore has a 35% chance of making a high above |  | 1473.50 and up to 1492.04     |  | based on Ave Penetration of SSD     |  | 1473.50 and down to 1431.05          |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
|   |  |               |  | therefore has a 100% chance of making a Low below |  | 1456.40 and down to 1436.61   |  | based on Ave Decline                |  |                                      |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |
| The Day sess Low has a 45% chance of being made |  | 1st           |  |   |  |                               |  |                                     |  |                                      |  |                       |  |           |  |                       |  |     |  |                     |  |    |  |



Tuesday July 21<sup>st</sup> 2020

Today was a Buy day. It took a while but ES finally produced a decline for the day session.

Tomorrow will be a Sell day. We could be in for more confusion.

| TTT Data for trading US Index Futures on: Wednesday, July 22, 2020 |  |               |      |                      |                 |      |                               |                                      |             |                                     |                                      |                     |  |     |       |
|--|--|---------------|------|----------------------|-----------------|------|-------------------------------|--------------------------------------|-------------|-------------------------------------|--------------------------------------|---------------------|--|-----|-------|
| The Buy Day HIGH was   |  | ES 24h        |      | ES Day               |                 | 24H  | Day Only                      | Current                              | High        | Low                                 | Last                                 | odds of Rally > 10  |  | 86% |       |
| The Buy Day LOW was  |  | 3273.25       |      | 3268.75              |                 |      |                               | ES                                   | 3273.25     | 3239.25                             | 3249.75                              | odds of Rally > 20  |  | 52% |       |
|  |  | 3239.25 Last  |      | 3239.25 Last         |                 |      |                               | ES Day                               | 3268.75     | 3239.25                             | 3252.00                              | odds of Rally = 0   |  | 1%  |       |
| Possible HIGH for Sell Day   |  | 3299.73       |      | 3292.87              |                 | 60%  | 75%                           | based on Ave Penetration of BD       |             |                                     |                                      | Ave Range on        |  | SD  | 69.75 |
| Possible HIGH for Sell Day   |  | 3311.04       |      | 3302.95              |                 | 100% | 100%                          | based on Ave Rally                   |             | of 26.48 24.12 StdD 14.34 20.45     |                                      |                     |  |     |       |
| Possible LOW for Sell Day  |  | 3214.35       |      | 3217.75              |                 | 50%  | 40%                           | based on Ave Buy Day Violation on SD |             | of 71.79 63.70 StdD 37.96 49.73     |                                      |                     |  |     |       |
| Wed, Jul 22  |  | will be a     | Sell | day. ES              | therefore has a | 60%  | chance of making a high above | 3273.25                              | and up to   | 3299.73                             | based on Ave Penetration of BD       |                     |  |     |       |
|  |  |               |      |                      | therefore has a | 100% | chance of making a high above | 3239.25                              | and up to   | 3311.04                             | based on Ave Rally                   |                     |  |     |       |
|  |  |               |      |                      | therefore has a | 50%  | chance of making a Low below  | 3239.25                              | and down to | 3214.35                             | based on Ave Buy Day Violation on SD |                     |  |     |       |
| The 24 hour High has a   |  | 70%           |      | chance of being made |                 | 1st  |                               |                                      |             |                                     |                                      |                     |  |     |       |
| The Buy Day LOW was  |  | NQ 24h        |      | NQ Day               |                 | 24H  | Day Only                      | Current                              | High        | Low                                 | Last                                 | odds of Rally > 20  |  | 88% |       |
|  |  | 11058.00      |      | 11002.75             |                 |      |                               | NQ                                   | 11058.00    | 10784.75                            | 10845.50                             | odds of Rally > 25  |  | 82% |       |
|  |  | 10784.75 Last |      | 10784.75 Last        |                 |      |                               | NQ Day                               | 11002.75    | 10784.75                            | 10853.00                             | odds of Rally = 0   |  | 0%  |       |
| Possible HIGH for Sell Day   |  | 11158.25      |      | 11108.03             |                 | 75%  | 75%                           | based on Ave Penetration of BD       |             | of 100.25 105.28 StdD 52.55 61.26   |                                      |                     |  |     |       |
| Possible HIGH for Sell Day   |  | 11061.25      |      | 11032.10             |                 | 100% | 100%                          | based on Ave Rally                   |             | of 276.50 247.35 StdD 141.26 162.59 |                                      |                     |  |     |       |
| Possible LOW for Sell Day  |  | 10694.64      |      | 10730.18             |                 | 35%  | 35%                           | based on Ave Buy Day Violation on SD |             | of 90.11 54.57 StdD 34.90 69.37     |                                      |                     |  |     |       |
| Wed, Jul 22  |  | will be a     | Sell | day. ES Day          | therefore has a | 75%  | chance of making a high above | 3268.75                              | and up to   | 3292.87                             | based on Ave Penetration of BD       |                     |  |     |       |
|  |  |               |      |                      | therefore has a | 100% | chance of making a high above | 3239.25                              | and up to   | 3302.95                             | based on Ave Rally                   |                     |  |     |       |
|  |  |               |      |                      | therefore has a | 40%  | chance of making a Low below  | 3239.25                              | and down to | 3217.75                             | based on Ave Buy Day Violation on SD |                     |  |     |       |
| The Day sess High has a  |  | 65%           |      | chance of being made |                 | 1st  |                               |                                      |             |                                     |                                      |                     |  |     |       |
| The Buy Day LOW was  |  | YM 24h        |      | YM day               |                 | 24H  | Day Only                      | Current                              | High        | Low                                 | Last                                 | odds of Rally > 100 |  | 78% |       |
|  |  | 26925.00      |      | 26925.00             |                 |      |                               | YM                                   | 26925.00    | 26590.00                            | 26725.00                             | odds of Rally > 150 |  | 59% |       |
|  |  | 26590.00 1st  |      | 26649.00 Last        |                 |      |                               | YM Day                               | 26925.00    | 26649.00                            | 26734.00                             | odds of Rally = 0   |  | 0%  |       |
| Possible HIGH for Sell Day   |  | 27156.58      |      | 27154.85             |                 | 60%  | 65%                           | based on Ave Penetration of BD       |             | of 231.58 229.85 StdD 142.29 195.53 |                                      |                     |  |     |       |
| Possible HIGH for Sell Day   |  | 27208.45      |      | 27189.65             |                 | 100% | 100%                          | based on Ave Rally                   |             | of 618.45 540.65 StdD 336.56 465.67 |                                      |                     |  |     |       |
| Possible LOW for Sell Day  |  | 26343.40      |      | 26402.50             |                 | 50%  | 40%                           | based on Ave Buy Day Violation on SD |             | of 246.60 246.50 StdD 114.22 268.79 |                                      |                     |  |     |       |
| Wed, Jul 22  |  | will be a     | Sell | day. YM              | therefore has a | 60%  | chance of making a high above | 26925.00                             | and up to   | 27156.58                            | based on Ave Penetration of BD       |                     |  |     |       |
|  |  |               |      |                      | therefore has a | 100% | chance of making a high above | 26590.00                             | and up to   | 27208.45                            | based on Ave Rally                   |                     |  |     |       |
|  |  |               |      |                      | therefore has a | 50%  | chance of making a Low below  | 26590.00                             | and down to | 26343.40                            | based on Ave Buy Day Violation on SD |                     |  |     |       |
| The 24 hour High has a   |  | 65%           |      | chance of being made |                 | 1st  |                               |                                      |             |                                     |                                      |                     |  |     |       |
| The Buy Day LOW was  |  | RTY 24h       |      | RTY day              |                 | 24H  | Day Only                      | Current                              | High        | Low                                 | Last                                 | odds of Rally > 10  |  | 79% |       |
|  |  | 1496.60       |      | 1496.60              |                 |      |                               | RTY                                  | 1496.60     | 1462.30                             | 1485.10                              | odds of Rally > 15  |  | 56% |       |
|  |  | 1462.30 1st   |      | 1476.70 1st          |                 |      |                               | RTY Day                              | 1496.60     | 1476.70                             | 1485.90                              | odds of Rally = 0   |  | 0%  |       |
| Possible HIGH for Sell Day   |  | 1517.92       |      | 1518.85              |                 | 60%  | 65%                           | based on Ave Penetration of BD       |             | of 21.32 22.25 StdD 12.18 16.26     |                                      |                     |  |     |       |
| Possible HIGH for Sell Day   |  | 1516.40       |      | 1524.67              |                 | 100% | 100%                          | based on Ave Rally                   |             | of 54.10 47.97 StdD 29.49 38.38     |                                      |                     |  |     |       |
| Possible LOW for Sell Day  |  | 1442.48       |      | 1459.37              |                 | 45%  | 35%                           | based on Ave Buy Day Violation on SD |             | of 19.82 17.33 StdD 8.48 18.08      |                                      |                     |  |     |       |
| Wed, Jul 22  |  | will be a     | Sell | day. RTY             | therefore has a | 60%  | chance of making a high above | 1496.60                              | and up to   | 1517.92                             | based on Ave Penetration of BD       |                     |  |     |       |
|  |  |               |      |                      | therefore has a | 100% | chance of making a high above | 1462.30                              | and up to   | 1516.40                             | based on Ave Rally                   |                     |  |     |       |
|  |  |               |      |                      | therefore has a | 45%  | chance of making a Low below  | 1462.30                              | and down to | 1442.48                             | based on Ave Buy Day Violation on SD |                     |  |     |       |
| The 24 hour High has a   |  | 75%           |      | chance of being made |                 | 1st  |                               |                                      |             |                                     |                                      |                     |  |     |       |
| Wed, Jul 22  |  | will be a     | Sell | day. RTY Day         | therefore has a | 65%  | chance of making a high above | 1496.60                              | and up to   | 1518.85                             | based on Ave Penetration of BD       |                     |  |     |       |
|  |  |               |      |                      | therefore has a | 100% | chance of making a high above | 1476.70                              | and up to   | 1524.67                             | based on Ave Rally                   |                     |  |     |       |
|  |  |               |      |                      | therefore has a | 35%  | chance of making a Low below  | 1476.70                              | and down to | 1459.37                             | based on Ave Buy Day Violation on SD |                     |  |     |       |
| The Day sess High has a  |  | 55%           |      | chance of being made |                 | 1st  |                               |                                      |             |                                     |                                      |                     |  |     |       |

Wednesday July 22<sup>nd</sup> 2020

Today was a Sell day. As expected it was a confused day. Markets retested yesterday's low and then rallied again to reach close to yesterday's high.

Tomorrow will be a SS day. There is room to reach TTT MA goals, however the decline could start at any time.

| TTT Data for trading US Index Futures on: |  |                        |  |                      |  |                     |  |   |  | Thursday, July 23, 2020    |  |  |  |                                  |  |                   |  |  |  |
|---|--|------------------------|--|----------------------|--|---------------------|--|---|--|----------------------------|--|--|--|----------------------------------|--|-------------------|--|--|--|
|   |  | <b>ES 24h</b>          |  | <b>ES Day</b>        |  | <b>24H Day Only</b> |  | <b>Current High Low Last</b>                  |  |                            |  | <b>odds of 3D Rally &gt; 10</b>                        |  | <b>85%</b>                       |  |                   |  |  |  |
| The Sell Day HIGH was                     |  | 3271.75 Last           |  | 3271.75 Last         |  |                     |  | ES  |  | 3271.75 3227.25 3266.75    |  |  |  | <b>odds of 3D Rally &gt; 20</b>  |  | <b>60%</b>        |  |  |  |
| The Sell Day LOW was                      |  | 3227.25                |  | 3244.50              |  |                     |  |   |  |                            |  |  |  | <b>odds of 3D Rally &lt; 0</b>   |  | <b>8%</b>         |  |  |  |
| The Buy Day LOW was                       |  | 3239.25                |  | 3239.25              |  |                     |  | ES Day  |  | 3271.75 3244.50 3266.25    |  |  |  | <b>Ave Flange on</b>             |  | <b>SSD 74.83</b>  |  |  |  |
| Possible HIGH for Sell Short Day          |  | 3310.13                |  | 3314.71              |  | 70% 60%             |  | based on Ave Penetration of SD                |  |                            |  | of 38.38 42.96   |  | StdD 20.85 20.45                 |  |                   |  |  |  |
| Possible HIGH for Sell Short Day          |  | 3340.85                |  | 3329.22              |  | 90% 90%             |  | based on Ave 3 Day Rally                      |  |                            |  | of 101.60 89.97  |  | StdD 52.32 49.73                 |  |                   |  |  |  |
| Possible LOW for Sell Short Day           |  | 3100.89                |  | 3193.39              |  | 35% 45%             |  | based on Ave of Sell Day Violation on SS days |  |                            |  | of 46.36 51.11   |  | StdD 24.89 27.73                 |  |                   |  |  |  |
| Thu, Jul 23 will be a                     |  | SellShort day, ES      |  | therefore has a      |  | 70%                 |  | chance of making a high above                 |  | 3271.75 and up to          |  | 3310.13 based on Ave Penetration of SD                 |  |                                  |  |                   |  |  |  |
|   |  |                        |  | therefore has a      |  | 90%                 |  | chance of making a high above                 |  | 3239.25 and up to          |  | 3340.85 based on Ave 3 Day Rally                       |  |                                  |  |                   |  |  |  |
|   |  |                        |  | therefore has a      |  | 35%                 |  | chance of making a Low below                  |  | 3227.25 and down to        |  | 3180.89 based on Ave of Sell Day Violation on SS days  |  |                                  |  |                   |  |  |  |
| The 24 hour High has a                    |  | 60%                    |  | chance of being made |  | 1st                 |  |   |  |                            |  |  |  |                                  |  |                   |  |  |  |
| Thu, Jul 23 will be a                     |  | SellShort day, ES Day  |  | therefore has a      |  | 60%                 |  | chance of making a high above                 |  | 3271.75 and up to          |  | 3314.71 based on Ave Penetration of SD                 |  |                                  |  |                   |  |  |  |
|   |  |                        |  | therefore has a      |  | 90%                 |  | chance of making a high above                 |  | 3239.25 and up to          |  | 3329.22 based on Ave 3 Day Rally                       |  |                                  |  |                   |  |  |  |
|   |  |                        |  | therefore has a      |  | 45%                 |  | chance of making a Low below                  |  | 3244.50 and down to        |  | 3193.39 based on Ave of Sell Day Violation on SS days  |  |                                  |  |                   |  |  |  |
| The Day sess High has a                   |  | 60%                    |  | chance of being made |  | 1st                 |  |   |  |                            |  |  |  |                                  |  |                   |  |  |  |
|   |  | <b>NQ 24h</b>          |  | <b>NQ Day</b>        |  | <b>24H Day Only</b> |  | <b>Current High Low Last</b>                  |  |                            |  | <b>odds of 3D Rally &gt; 10</b>                        |  | <b>95%</b>                       |  |                   |  |  |  |
| The Sell Day LOW was                      |  | 10916.25 1st           |  | 10899.25 1st         |  |                     |  | NQ  |  | 10916.25 10761.25 10845.00 |  |  |  | <b>odds of 3D Rally &gt; 30</b>  |  | <b>79%</b>        |  |  |  |
| The Buy Day LOW was                       |  | 10761.25               |  | 10761.25             |  |                     |  |   |  |                            |  |  |  | <b>odds of 3D Rally &lt; 0</b>   |  | <b>9%</b>         |  |  |  |
| Possible HIGH for Sell Short Day          |  | 10784.75               |  | 10784.75             |  |                     |  | NQ Day  |  | 10899.25 10761.25 10808.25 |  |  |  | <b>Ave Flange on</b>             |  | <b>SSD 240.63</b> |  |  |  |
| Possible HIGH for Sell Short Day          |  | 11021.08               |  | 11007.80             |  | 80% 75%             |  | based on Ave Penetration of SD                |  |                            |  | of 104.83 108.55                                       |  | StdD 61.02 61.26                 |  |                   |  |  |  |
| Possible HIGH for Sell Short Day          |  | 11126.66               |  | 11087.46             |  | 100% 100%           |  | based on Ave 3 Day Rally                      |  |                            |  | of 341.91 302.71                                       |  | StdD 176.73 162.59               |  |                   |  |  |  |
| Possible LOW for Sell Short Day           |  | 10622.20               |  | 10615.53             |  | 25% 40%             |  | based on Ave of Sell Day Violation on SS days |  |                            |  | of 139.05 145.72                                       |  | StdD 53.17 69.37                 |  |                   |  |  |  |
| Thu, Jul 23 will be a                     |  | SellShort day, NQ      |  | therefore has a      |  | 80%                 |  | chance of making a high above                 |  | 10916.25 and up to         |  | 11021.08 based on Ave Penetration of SD                |  |                                  |  |                   |  |  |  |
|   |  |                        |  | therefore has a      |  | 100%                |  | chance of making a high above                 |  | 10784.75 and up to         |  | 11126.66 based on Ave 3 Day Rally                      |  |                                  |  |                   |  |  |  |
|   |  |                        |  | therefore has a      |  | 25%                 |  | chance of making a Low below                  |  | 10761.25 and down to       |  | 10622.20 based on Ave of Sell Day Violation on SS days |  |                                  |  |                   |  |  |  |
| The 24 hour High has a                    |  | 50%                    |  | chance of being made |  | 1st                 |  |   |  |                            |  |  |  |                                  |  |                   |  |  |  |
| Thu, Jul 23 will be a                     |  | SellShort day, NQ Day  |  | therefore has a      |  | 75%                 |  | chance of making a high above                 |  | 10899.25 and up to         |  | 11007.80 based on Ave Penetration of SD                |  |                                  |  |                   |  |  |  |
|   |  |                        |  | therefore has a      |  | 100%                |  | chance of making a high above                 |  | 10784.75 and up to         |  | 11087.46 based on Ave 3 Day Rally                      |  |                                  |  |                   |  |  |  |
|   |  |                        |  | therefore has a      |  | 40%                 |  | chance of making a Low below                  |  | 10761.25 and down to       |  | 10615.53 based on Ave of Sell Day Violation on SS days |  |                                  |  |                   |  |  |  |
| The Day sess High has a                   |  | 50%                    |  | chance of being made |  | Last                |  |   |  |                            |  |  |  |                                  |  |                   |  |  |  |
|   |  | <b>YM 24h</b>          |  | <b>YM day</b>        |  | <b>24H Day Only</b> |  | <b>Current High Low Last</b>                  |  |                            |  | <b>odds of 3D Rally &gt; 75</b>                        |  | <b>88%</b>                       |  |                   |  |  |  |
| The Sell Day LOW was                      |  | 26928.00 Last          |  | 26928.00 Last        |  |                     |  | YM  |  | 26928.00 26526.00 26876.00 |  |  |  | <b>odds of 3D Rally &gt; 100</b> |  | <b>81%</b>        |  |  |  |
| The Buy Day LOW was                       |  | 26526.00               |  | 26667.00             |  |                     |  |   |  |                            |  |  |  | <b>odds of 3D Rally &lt; 0</b>   |  | <b>9%</b>         |  |  |  |
| Possible HIGH for Sell Short Day          |  | 26590.00               |  | 26649.00             |  |                     |  | YM Day  |  | 26928.00 26667.00 26889.00 |  |  |  | <b>Ave Flange on</b>             |  | <b>SSD 714.70</b> |  |  |  |
| Possible HIGH for Sell Short Day          |  | 27309.00               |  | 27285.85             |  | 65% 65%             |  | based on Ave Penetration of SD                |  |                            |  | of 381.00 357.85                                       |  | StdD 204.71 195.53               |  |                   |  |  |  |
| Possible HIGH for Sell Short Day          |  | 27477.83               |  | 27421.39             |  | 90% 90%             |  | based on Ave 3 Day Rally                      |  |                            |  | of 887.83 772.39                                       |  | StdD 483.95 465.67               |  |                   |  |  |  |
| Possible LOW for Sell Short Day           |  | 26090.75               |  | 26176.67             |  | 40% 45%             |  | based on Ave of Sell Day Violation on SS days |  |                            |  | of 435.25 490.33                                       |  | StdD 248.82 268.79               |  |                   |  |  |  |
| Thu, Jul 23 will be a                     |  | SellShort day, YM      |  | therefore has a      |  | 65%                 |  | chance of making a high above                 |  | 26928.00 and up to         |  | 27309.00 based on Ave Penetration of SD                |  |                                  |  |                   |  |  |  |
|   |  |                        |  | therefore has a      |  | 90%                 |  | chance of making a high above                 |  | 26590.00 and up to         |  | 27477.83 based on Ave 3 Day Rally                      |  |                                  |  |                   |  |  |  |
|   |  |                        |  | therefore has a      |  | 40%                 |  | chance of making a Low below                  |  | 26526.00 and down to       |  | 26090.75 based on Ave of Sell Day Violation on SS days |  |                                  |  |                   |  |  |  |
| The 24 hour High has a                    |  | 60%                    |  | chance of being made |  | 1st                 |  |   |  |                            |  |  |  |                                  |  |                   |  |  |  |
| Thu, Jul 23 will be a                     |  | SellShort day, YM Day  |  | therefore has a      |  | 65%                 |  | chance of making a high above                 |  | 26928.00 and up to         |  | 27285.85 based on Ave Penetration of SD                |  |                                  |  |                   |  |  |  |
|   |  |                        |  | therefore has a      |  | 90%                 |  | chance of making a high above                 |  | 26649.00 and up to         |  | 27421.39 based on Ave 3 Day Rally                      |  |                                  |  |                   |  |  |  |
|   |  |                        |  | therefore has a      |  | 45%                 |  | chance of making a Low below                  |  | 26667.00 and down to       |  | 26176.67 based on Ave of Sell Day Violation on SS days |  |                                  |  |                   |  |  |  |
| The Day sess High has a                   |  | 60%                    |  | chance of being made |  | 1st                 |  |   |  |                            |  |  |  |                                  |  |                   |  |  |  |
|   |  | <b>RTY 24h</b>         |  | <b>RTY day</b>       |  | <b>24H Day Only</b> |  | <b>Current High Low Last</b>                  |  |                            |  | <b>odds of 3D Rally &gt; 5</b>                         |  | <b>93%</b>                       |  |                   |  |  |  |
| The Sell Day LOW was                      |  | 1494.30 1st            |  | 1452.50 Last         |  |                     |  | RTY   |  | 1494.30 1465.10 1489.70    |  |  |  | <b>odds of 3D Rally &gt; 10</b>  |  | <b>80%</b>        |  |  |  |
| The Buy Day LOW was                       |  | 1465.10                |  | 1475.70              |  |                     |  |   |  |                            |  |  |  | <b>odds of 3D Rally &lt; 0</b>   |  | <b>9%</b>         |  |  |  |
| Possible HIGH for Sell Short Day          |  | 1462.30                |  | 1476.70              |  |                     |  | RTY Day                                       |  | 1492.50 1475.70 1490.20    |  |  |  | <b>Ave Flange on</b>             |  | <b>SSD 54.89</b>  |  |  |  |
| Possible HIGH for Sell Short Day          |  | 1526.87                |  | 1524.65              |  | 60% 60%             |  | based on Ave Penetration of SD                |  |                            |  | of 32.57 32.15   |  | StdD 16.68 16.26                 |  |                   |  |  |  |
| Possible HIGH for Sell Short Day          |  | 1535.26                |  | 1540.36              |  | 90% 90%             |  | based on Ave 3 Day Rally                      |  |                            |  | of 72.96 63.66   |  | StdD 40.28 38.38                 |  |                   |  |  |  |
| Possible LOW for Sell Short Day           |  | 1434.18                |  | 1437.11              |  | 40% 40%             |  | based on Ave of Sell Day Violation on SS days |  |                            |  | of 30.93 38.59   |  | StdD 15.95 18.08                 |  |                   |  |  |  |
| Thu, Jul 23 will be a                     |  | SellShort day, RTY     |  | therefore has a      |  | 60%                 |  | chance of making a high above                 |  | 1494.30 and up to          |  | 1526.87 based on Ave Penetration of SD                 |  |                                  |  |                   |  |  |  |
|   |  |                        |  | therefore has a      |  | 90%                 |  | chance of making a high above                 |  | 1462.30 and up to          |  | 1535.26 based on Ave 3 Day Rally                       |  |                                  |  |                   |  |  |  |
|   |  |                        |  | therefore has a      |  | 40%                 |  | chance of making a Low below                  |  | 1465.10 and down to        |  | 1434.18 based on Ave of Sell Day Violation on SS days  |  |                                  |  |                   |  |  |  |
| The 24 hour High has a                    |  | 60%                    |  | chance of being made |  | 1st                 |  |   |  |                            |  |  |  |                                  |  |                   |  |  |  |
| Thu, Jul 23 will be a                     |  | SellShort day, RTY Day |  | therefore has a      |  | 60%                 |  | chance of making a high above                 |  | 1492.50 and up to          |  | 1524.65 based on Ave Penetration of SD                 |  |                                  |  |                   |  |  |  |
|   |  |                        |  | therefore has a      |  | 90%                 |  | chance of making a high above                 |  | 1476.70 and up to          |  | 1540.36 based on Ave 3 Day Rally                       |  |                                  |  |                   |  |  |  |
|   |  |                        |  | therefore has a      |  | 40%                 |  | chance of making a Low below                  |  | 1475.70 and down to        |  | 1437.11 based on Ave of Sell Day Violation on SS days  |  |                                  |  |                   |  |  |  |
| The Day sess High has a                   |  | 60%                    |  | chance of being made |  | 1st                 |  |   |  |                            |  |  |  |                                  |  |                   |  |  |  |



Thursday July 23<sup>rd</sup> 2020

Today was a SS day. Markets and specially ES traded a perfect TTT day. During the day session ES tested the PH and produced 2 great trades. 1<sup>st</sup> 20 points and second 50 points.

Tomorrow will be a Buy day. There is room for the decline to continue, however the rally could start at any time.

| TTT Data for trading US Index Futures on: [Friday, July 24, 2020] |  |               |              |                          |                 |      |                               |                                     |             |           |                                     |                       |      |        |        |
|---|--|---------------|--------------|--------------------------|-----------------|------|-------------------------------|-------------------------------------|-------------|-----------|-------------------------------------|-----------------------|------|--------|--------|
| The Sell/Short Day HIGH was                                       |  | ES 24h        |              | ES Day                   |                 | 24H  | Day Only                      | Current ES                          | High        | Low       | Last                                | odds of Decline > 10  |      | 74%    |        |
| The Sell/Short Day LOW was  |  | 3284.50 1st   |              | 3271.75 1st              |                 |      |                               | 3284.50                             | 3214.25     | 3229.50   |                                     | odds of Decline > 20  |      | 46%    |        |
|   |  | 3214.25       |              | 3214.25                  |                 |      |                               | ES Day                              | 3271.75     | 3214.25   | 3226.50                             | odds of Decline = 0   |      | 1%     |        |
| Possible HIGH for Buy Day   |  | 3307.89       |              | 3296.17                  |                 | 35%  | 30%                           | based on Ave Penetration of SSD     |             | of 23.39  |                                     | 24.42                 | StdD | 9.41   | 20.45  |
| Possible LOW for Buy Day  |  | 3213.20       |              | 3215.10                  |                 | 100% | 100%                          | based on Ave Decline                |             | of 71.30  |                                     | 56.65                 | StdD | 43.80  | 49.73  |
| Possible LOW for Buy Day  |  | 3190.19       |              | 3199.11                  |                 | 45%  | 70%                           | based on Ave SS Day Violation on BD |             | of 24.06  |                                     | 15.14                 | StdD | 29.16  | 27.84  |
| Fri, Jul 24   |  | will be a Buy | day. ES      | therefore has a          | therefore has a | 35%  | chance of making a high above | 3284.50                             | and up to   | 3307.89   | based on Ave Penetration of SSD     |                       |      |        |        |
|   |  |               |              | therefore has a          | therefore has a | 100% | chance of making a Low below  | 3284.50                             | and down to | 3213.20   | based on Ave Decline                |                       |      |        |        |
|   |  |               |              | therefore has a          | therefore has a | 45%  | chance of making a Low below  | 3214.25                             | and down to | 3190.19   | based on Ave SS Day Violation on BD |                       |      |        |        |
| The 24 hour Low has a   |  | 40%           |              | chance of being made 1st |                 |      |                               |                                     |             |           |                                     |                       |      |        |        |
| Fri, Jul 24   |  | will be a Buy | day. ES Day  | therefore has a          | therefore has a | 30%  | chance of making a high above | 3271.75                             | and up to   | 3296.17   | based on Ave Penetration of SSD     |                       |      |        |        |
|   |  |               |              | therefore has a          | therefore has a | 100% | chance of making a Low below  | 3271.75                             | and down to | 3215.10   | based on Ave Decline                |                       |      |        |        |
|   |  |               |              | therefore has a          | therefore has a | 70%  | chance of making a Low below  | 3214.25                             | and down to | 3199.11   | based on Ave SS Day Violation on BD |                       |      |        |        |
| The Day sess Low has a  |  | 55%           |              | chance of being made 1st |                 |      |                               |                                     |             |           |                                     |                       |      |        |        |
| The Sell/Short Day LOW was  |  | NQ 24h        |              | NQ Day                   |                 | 24H  | Day Only                      | Current NQ                          | High        | Low       | Last                                | odds of Decline > 20  |      | 76%    |        |
|   |  | 10938.50 1st  |              | 10871.75 1st             |                 |      |                               | 10938.50                            | 10514.50    | 10565.00  |                                     | odds of Decline > 20  |      | 68%    |        |
|   |  | 10514.50      |              | 10514.50                 |                 |      |                               | NQ Day                              | 10871.75    | 10514.50  | 10545.50                            | odds of Decline = 0   |      | 1%     |        |
| Possible HIGH for Buy Day   |  | 11017.93      |              | 10950.52                 |                 | 55%  | 55%                           | based on Ave Penetration of SSD     |             | of 79.43  |                                     | 78.77                 | StdD | 40.73  | 61.26  |
| Possible LOW for Buy Day  |  | 10703.10      |              | 10675.55                 |                 | 100% | 100%                          | based on Ave Decline                |             | of 235.40 |                                     | 196.20                | StdD | 140.27 | 162.59 |
| Possible LOW for Buy Day  |  | 10428.39      |              | 10431.58                 |                 | 55%  | 50%                           | based on Ave SS Day Violation on BD |             | of 86.11  |                                     | 82.93                 | StdD | 93.02  | 75.17  |
| Fri, Jul 24   |  | will be a Buy | day. NQ      | therefore has a          | therefore has a | 55%  | chance of making a high above | 10938.50                            | and up to   | 11017.93  | based on Ave Penetration of SSD     |                       |      |        |        |
|   |  |               |              | therefore has a          | therefore has a | 100% | chance of making a Low below  | 10938.50                            | and down to | 10703.10  | based on Ave Decline                |                       |      |        |        |
|   |  |               |              | therefore has a          | therefore has a | 55%  | chance of making a Low below  | 10514.50                            | and down to | 10428.39  | based on Ave SS Day Violation on BD |                       |      |        |        |
| The 24 hour Low has a   |  | 55%           |              | chance of being made 1st |                 |      |                               |                                     |             |           |                                     |                       |      |        |        |
| Fri, Jul 24   |  | will be a Buy | day. NQ Day  | therefore has a          | therefore has a | 55%  | chance of making a high above | 10871.75                            | and up to   | 10950.52  | based on Ave Penetration of SSD     |                       |      |        |        |
|   |  |               |              | therefore has a          | therefore has a | 100% | chance of making a Low below  | 10871.75                            | and down to | 10675.55  | based on Ave Decline                |                       |      |        |        |
|   |  |               |              | therefore has a          | therefore has a | 50%  | chance of making a Low below  | 10514.50                            | and down to | 10431.58  | based on Ave SS Day Violation on BD |                       |      |        |        |
| The Day sess Low has a  |  | 65%           |              | chance of being made 1st |                 |      |                               |                                     |             |           |                                     |                       |      |        |        |
| The Sell/Short Day LOW was  |  | YM 24h        |              | YM day                   |                 | 24H  | Day Only                      | Current YM                          | High        | Low       | Last                                | odds of Decline > 100 |      | 68%    |        |
|   |  | 27057.00 1st  |              | 26867.00 1st             |                 |      |                               | 27057.00                            | 26449.00    | 26540.00  |                                     | odds of Decline > 150 |      | 51%    |        |
|   |  | 26449.00      |              | 26449.00                 |                 |      |                               | YM Day                              | 26867.00    | 26449.00  | 26537.00                            | odds of Decline = 0   |      | 1%     |        |
| Possible HIGH for Buy Day   |  | 27263.00      |              | 27171.60                 |                 | 45%  | 25%                           | based on Ave Penetration of SSD     |             | of 206.00 |                                     | 304.60                | StdD | 98.28  | 195.53 |
| Possible LOW for Buy Day  |  | 26409.65      |              | 26369.20                 |                 | 100% | 100%                          | based on Ave Decline                |             | of 647.35 |                                     | 497.80                | StdD | 407.34 | 465.67 |
| Possible LOW for Buy Day  |  | 26256.90      |              | 26284.83                 |                 | 50%  | 60%                           | based on Ave SS Day Violation on BD |             | of 192.10 |                                     | 164.17                | StdD | 265.60 | 268.30 |
| Fri, Jul 24   |  | will be a Buy | day. YM      | therefore has a          | therefore has a | 45%  | chance of making a high above | 27057.00                            | and up to   | 27263.00  | based on Ave Penetration of SSD     |                       |      |        |        |
|   |  |               |              | therefore has a          | therefore has a | 100% | chance of making a Low below  | 27057.00                            | and down to | 26409.65  | based on Ave Decline                |                       |      |        |        |
|   |  |               |              | therefore has a          | therefore has a | 50%  | chance of making a Low below  | 26449.00                            | and down to | 26256.90  | based on Ave SS Day Violation on BD |                       |      |        |        |
| The 24 hour Low has a   |  | 45%           |              | chance of being made 1st |                 |      |                               |                                     |             |           |                                     |                       |      |        |        |
| Fri, Jul 24   |  | will be a Buy | day. YM Day  | therefore has a          | therefore has a | 25%  | chance of making a high above | 26867.00                            | and up to   | 27171.60  | based on Ave Penetration of SSD     |                       |      |        |        |
|   |  |               |              | therefore has a          | therefore has a | 100% | chance of making a Low below  | 26867.00                            | and down to | 26369.20  | based on Ave Decline                |                       |      |        |        |
|   |  |               |              | therefore has a          | therefore has a | 60%  | chance of making a Low below  | 26449.00                            | and down to | 26284.83  | based on Ave SS Day Violation on BD |                       |      |        |        |
| The Day sess Low has a  |  | 45%           |              | chance of being made 1st |                 |      |                               |                                     |             |           |                                     |                       |      |        |        |
| The Sell/Short Day LOW was  |  | RTY 24h       |              | RTY day                  |                 | 24H  | Day Only                      | Current RTY                         | High        | Low       | Last                                | odds of Decline > 10  |      | 68%    |        |
|   |  | 1507.50 1st   |              | 1507.50 1st              |                 |      |                               | 1507.50                             | 1472.10     | 1488.10   |                                     | odds of Decline > 15  |      | 52%    |        |
|   |  | 1472.10       |              | 1472.10                  |                 |      |                               | RTY Day                             | 1507.50     | 1472.10   | 1487.40                             | odds of Decline = 0   |      | 1%     |        |
| Possible HIGH for Buy Day   |  | 1521.55       |              | 1525.10                  |                 | 50%  | 35%                           | based on Ave Penetration of SSD     |             | of 14.05  |                                     | 17.60                 | StdD | 6.74   | 16.27  |
| Possible LOW for Buy Day  |  | 1454.09       |              | 1463.46                  |                 | 100% | 95%                           | based on Ave Decline                |             | of 53.41  |                                     | 44.04                 | StdD | 31.43  | 38.38  |
| Possible LOW for Buy Day  |  | 1455.69       |              | 1452.31                  |                 | 50%  | 50%                           | based on Ave SS Day Violation on BD |             | of 16.41  |                                     | 19.79                 | StdD | 20.48  | 17.97  |
| Fri, Jul 24   |  | will be a Buy | day. RTY     | therefore has a          | therefore has a | 50%  | chance of making a high above | 1507.50                             | and up to   | 1521.55   | based on Ave Penetration of SSD     |                       |      |        |        |
|   |  |               |              | therefore has a          | therefore has a | 100% | chance of making a Low below  | 1507.50                             | and down to | 1454.09   | based on Ave Decline                |                       |      |        |        |
|   |  |               |              | therefore has a          | therefore has a | 50%  | chance of making a Low below  | 1472.10                             | and down to | 1455.69   | based on Ave SS Day Violation on BD |                       |      |        |        |
| The 24 hour Low has a   |  | 40%           |              | chance of being made 1st |                 |      |                               |                                     |             |           |                                     |                       |      |        |        |
| Fri, Jul 24   |  | will be a Buy | day. RTY Day | therefore has a          | therefore has a | 35%  | chance of making a high above | 1507.50                             | and up to   | 1525.10   | based on Ave Penetration of SSD     |                       |      |        |        |
|   |  |               |              | therefore has a          | therefore has a | 95%  | chance of making a Low below  | 1507.50                             | and down to | 1463.46   | based on Ave Decline                |                       |      |        |        |
|   |  |               |              | therefore has a          | therefore has a | 50%  | chance of making a Low below  | 1472.10                             | and down to | 1452.31   | based on Ave SS Day Violation on BD |                       |      |        |        |
| The Day sess Low has a  |  | 50%           |              | chance of being made 1st |                 |      |                               |                                     |             |           |                                     |                       |      |        |        |

Friday July 24<sup>th</sup> 2020

Today was a Buy day. Markets reached their Violation levels then a confused rally started.

Monday will be a Sell day. Based on today's confusion, I would expect more of the same.

Have a great weekend

| TTT Data for trading US Index Futures on: Monday, July 27, 2020 |  |               |  |  |  |  |  |                                      |  |                                     |  |
|---|--|---------------|--|--|--|--|--|--------------------------------------|--|-------------------------------------|--|
| The Buy Day HIGH was  |  | ES 24h        |  | ES Day   |  | 24H Day Only   |  | Current High Low Last                |  | odds of Rally > 10 86%              |  |
| The Buy Day LOW was   |  | 3239.00       |  | 3219.25  |  |  |  | ES 3239.00 3191.50 3203.50           |  | odds of Rally > 20 52%              |  |
|   |  | 3191.50 Last  |  | 3191.50 Last                                       |  |  |  | ES Day 3219.25 3191.50 3203.25       |  | odds of Rally = 0 1%                |  |
| Possible HIGH for Sell Day                                      |  | 3263.68       |  | 3241.23  |  | 55% 75%  |  | based on Ave Penetration of BD       |  | of 24.68 21.98 StdD 13.33 20.45     |  |
| Possible HIGH for Sell Day                                      |  | 3259.48       |  | 3252.06  |  | 100% 100%  |  | based on Ave Rally                   |  | of 67.98 60.56 StdD 36.34 49.43     |  |
| Possible LOW for Sell Day                                       |  | 3167.77       |  | 3170.00  |  | 55% 40%  |  | based on Ave Buy Day Violation on SD |  | of 23.73 21.50 StdD 11.35 27.84     |  |
| Mon, Jul 27 will be a Sell day.                                 |  | ES            |  | therefore has a 55% chance of making a high above  |  | 3239.00 and up to 3263.68 based on Ave Penetration of BD           |  |                                      |  |                                     |  |
|   |  |               |  | therefore has a 100% chance of making a high above |  | 3191.50 and up to 3259.48 based on Ave Rally                       |  |                                      |  |                                     |  |
|   |  |               |  | therefore has a 55% chance of making a Low below   |  | 3191.50 and down to 3167.77 based on Ave Buy Day Violation on SD   |  |                                      |  |                                     |  |
| The 24 hour High has a 70% chance of being made                 |  | 1st           |  |  |  |  |  |                                      |  |                                     |  |
| Mon, Jul 27 will be a Sell day.                                 |  | ES Day        |  | therefore has a 75% chance of making a high above  |  | 3219.25 and up to 3241.23 based on Ave Penetration of BD           |  |                                      |  |                                     |  |
|   |  |               |  | therefore has a 100% chance of making a high above |  | 3191.50 and up to 3252.06 based on Ave Rally                       |  |                                      |  |                                     |  |
|   |  |               |  | therefore has a 40% chance of making a Low below   |  | 3191.50 and down to 3170.00 based on Ave Buy Day Violation on SD   |  |                                      |  |                                     |  |
| The Day sess High has a 65% chance of being made                |  | 1st           |  |  |  |  |  |                                      |  |                                     |  |
| The Buy Day LOW was   |  | NQ 24h        |  | NQ Day   |  | 24H Day Only   |  | Current High Low Last                |  | odds of Rally > 20 88%              |  |
|   |  | 10597.00      |  | 10531.00   |  |  |  | NQ 10597.00 10301.00 10460.75        |  | odds of Rally > 25 82%              |  |
|   |  | 10301.00 Last |  | 10301.00 1st                                       |  |  |  | NQ Day 10531.00 10301.00 10457.75    |  | odds of Rally = 0 0%                |  |
| Possible HIGH for Sell Day                                      |  | 10692.05      |  | 10634.11   |  | 70% 70%  |  | based on Ave Penetration of BD       |  | of 95.05 103.11 StdD 48.98 61.26    |  |
| Possible HIGH for Sell Day                                      |  | 10560.86      |  | 10534.75   |  | 100% 100%  |  | based on Ave Rally                   |  | of 259.86 233.75 StdD 132.82 158.97 |  |
| Possible LOW for Sell Day                                       |  | 10219.22      |  | 10250.31   |  | 40% 40%  |  | based on Ave Buy Day Violation on SD |  | of 81.78 50.69 StdD 34.91 75.17     |  |
| Mon, Jul 27 will be a Sell day.                                 |  | NQ            |  | therefore has a 70% chance of making a high above  |  | 10597.00 and up to 10692.05 based on Ave Penetration of BD         |  |                                      |  |                                     |  |
|   |  |               |  | therefore has a 100% chance of making a high above |  | 10301.00 and up to 10560.86 based on Ave Rally                     |  |                                      |  |                                     |  |
|   |  |               |  | therefore has a 40% chance of making a Low below   |  | 10301.00 and down to 10219.22 based on Ave Buy Day Violation on SD |  |                                      |  |                                     |  |
| The 24 hour High has a 75% chance of being made                 |  | Last          |  |  |  |  |  |                                      |  |                                     |  |
| Mon, Jul 27 will be a Sell day.                                 |  | NQ Day        |  | therefore has a 70% chance of making a high above  |  | 10531.00 and up to 10634.11 based on Ave Penetration of BD         |  |                                      |  |                                     |  |
|   |  |               |  | therefore has a 100% chance of making a high above |  | 10301.00 and up to 10534.75 based on Ave Rally                     |  |                                      |  |                                     |  |
|   |  |               |  | therefore has a 40% chance of making a Low below   |  | 10301.00 and down to 10250.31 based on Ave Buy Day Violation on SD |  |                                      |  |                                     |  |
| The Day sess High has a 85% chance of being made                |  | Last          |  |  |  |  |  |                                      |  |                                     |  |
| The Buy Day LOW was   |  | YM 24h        |  | YM day   |  | 24H Day Only   |  | Current High Low Last                |  | odds of Rally > 100 78%             |  |
|   |  | 26615.00      |  | 26520.00   |  |  |  | YM 26615.00 26290.00 26329.00        |  | odds of Rally > 150 59%             |  |
|   |  | 26290.00 Last |  | 26292.00 Last                                      |  |  |  | YM Day 26520.00 26292.00 26325.00    |  | odds of Rally = 0 0%                |  |
| Possible HIGH for Sell Day                                      |  | 26825.75      |  | 26730.92   |  | 60% 65%  |  | based on Ave Penetration of BD       |  | of 210.75 210.92 StdD 139.82 195.53 |  |
| Possible HIGH for Sell Day                                      |  | 26884.85      |  | 26810.10   |  | 100% 100%  |  | based on Ave Rally                   |  | of 594.85 518.10 StdD 327.76 464.36 |  |
| Possible LOW for Sell Day                                       |  | 26060.00      |  | 26045.50   |  | 55% 40%  |  | based on Ave Buy Day Violation on SD |  | of 230.00 246.50 StdD 114.13 268.30 |  |
| Mon, Jul 27 will be a Sell day.                                 |  | YM            |  | therefore has a 60% chance of making a high above  |  | 26615.00 and up to 26825.75 based on Ave Penetration of BD         |  |                                      |  |                                     |  |
|   |  |               |  | therefore has a 100% chance of making a high above |  | 26290.00 and up to 26884.85 based on Ave Rally                     |  |                                      |  |                                     |  |
|   |  |               |  | therefore has a 55% chance of making a Low below   |  | 26290.00 and down to 26060.00 based on Ave Buy Day Violation on SD |  |                                      |  |                                     |  |
| The 24 hour High has a 65% chance of being made                 |  | 1st           |  |  |  |  |  |                                      |  |                                     |  |
| Mon, Jul 27 will be a Sell day.                                 |  | YM Day        |  | therefore has a 65% chance of making a high above  |  | 26520.00 and up to 26730.92 based on Ave Penetration of BD         |  |                                      |  |                                     |  |
|   |  |               |  | therefore has a 100% chance of making a high above |  | 26292.00 and up to 26810.10 based on Ave Rally                     |  |                                      |  |                                     |  |
|   |  |               |  | therefore has a 40% chance of making a Low below   |  | 26292.00 and down to 26045.50 based on Ave Buy Day Violation on SD |  |                                      |  |                                     |  |
| The Day sess High has a 45% chance of being made                |  | Last          |  |  |  |  |  |                                      |  |                                     |  |
| The Buy Day LOW was   |  | RTY 24h       |  | RTY day  |  | 24H Day Only   |  | Current High Low Last                |  | odds of Rally > 10 79%              |  |
|   |  | 1494.70       |  | 1481.80  |  |  |  | RTY 1494.70 1460.30 1463.10          |  | odds of Rally > 15 56%              |  |
|   |  | 1460.30 Last  |  | 1460.30 Last                                       |  |  |  | RTY Day 1481.80 1460.30 1462.60      |  | odds of Rally = 0 0%                |  |
| Possible HIGH for Sell Day                                      |  | 1513.11       |  | 1501.32  |  | 55% 60%  |  | based on Ave Penetration of BD       |  | of 18.41 19.52 StdD 10.39 16.27     |  |
| Possible HIGH for Sell Day                                      |  | 1510.54       |  | 1504.21  |  | 100% 100%  |  | based on Ave Rally                   |  | of 50.24 43.91 StdD 27.07 38.08     |  |
| Possible LOW for Sell Day                                       |  | 1440.48       |  | 1445.01  |  | 45% 40%  |  | based on Ave Buy Day Violation on SD |  | of 19.82 15.29 StdD 8.48 17.97      |  |
| Mon, Jul 27 will be a Sell day.                                 |  | RTY           |  | therefore has a 55% chance of making a high above  |  | 1494.70 and up to 1513.11 based on Ave Penetration of BD           |  |                                      |  |                                     |  |
|   |  |               |  | therefore has a 100% chance of making a high above |  | 1460.30 and up to 1510.54 based on Ave Rally                       |  |                                      |  |                                     |  |
|   |  |               |  | therefore has a 45% chance of making a Low below   |  | 1460.30 and down to 1440.48 based on Ave Buy Day Violation on SD   |  |                                      |  |                                     |  |
| The 24 hour High has a 70% chance of being made                 |  | Last          |  |  |  |  |  |                                      |  |                                     |  |
| Mon, Jul 27 will be a Sell day.                                 |  | RTY Day       |  | therefore has a 60% chance of making a high above  |  | 1481.80 and up to 1501.32 based on Ave Penetration of BD           |  |                                      |  |                                     |  |
|   |  |               |  | therefore has a 100% chance of making a high above |  | 1460.30 and up to 1504.21 based on Ave Rally                       |  |                                      |  |                                     |  |
|   |  |               |  | therefore has a 40% chance of making a Low below   |  | 1460.30 and down to 1445.01 based on Ave Buy Day Violation on SD   |  |                                      |  |                                     |  |
| The Day sess High has a 55% chance of being made                |  | Last          |  |  |  |  |  |                                      |  |                                     |  |

Monday July 27<sup>th</sup> 2020

Today was a Sell day. Markets retested Friday's low and then a rally started. The day session opened with a gap and TVGR took over.

Tomorrow will be a SS day. ES is above its Recap target but has room to go for the Recap MA target. Having said that the decline could start at any time.

| TTT Data for trading US Index Futures on: Tuesday, July 28, 2020 |           |                  |      |                             |                 |            |                               |   |             |            |   |    |        |                                 |                   |        |        |
|--|-----------|------------------|------|-----------------------------|-----------------|------------|-------------------------------|---|-------------|------------|---|----|--------|---------------------------------|-------------------|--------|--------|
|  |           | <b>ES 24h</b>    |      | <b>ES Day</b>               |                 | <b>24H</b> | <b>Day Only</b>               | <b>Current</b>                                | <b>High</b> | <b>Low</b> | <b>Last</b>                                   |    |        | <b>odds of 3D Rally &gt; 10</b> | <b>85%</b>        |        |        |
| The Sell Day HIGH was  |           | 3235.00          | Last | 3233.75                     | Last            |            |                               | ES  | 3235.00     | 3192.00    | 3234.50                                       |    |        | <b>odds of 3D Rally &gt; 20</b> | <b>60%</b>        |        |        |
| The Sell Day LOW was   |           | 3192.00          |      | 3207.25                     |                 |            |                               |   |             |            |   |    |        | <b>odds of 3D Rally &lt; 0</b>  | <b>8%</b>         |        |        |
| The Buy Day LOW was  |           | 3191.50          |      | 3191.50                     |                 |            |                               | <b>ES Day</b>                                 | 3233.75     | 3207.25    | 3232.50                                       |    |        | <b>Ave Range on</b>             | <b>SSD 73.99</b>  |        |        |
| Possible HIGH for Sell Short Day                                 |           | 3273.91          |      | 3276.71                     |                 | 70%        | 60%                           | based on Ave Penetration of SD                |             |            |   | of | 38.91  | 42.96                           | StdD              | 20.85  | 20.45  |
| Possible HIGH for Sell Short Day                                 |           | 3289.28          |      | 3279.50                     |                 | 90%        | 90%                           | based on Ave 3 Day Rally                      |             |            |   | of | 97.78  | 88.00                           | StdD              | 51.22  | 49.43  |
| Possible LOW for Sell Short Day                                  |           | 3149.81          |      | 3154.89                     |                 | 40%        | 45%                           | based on Ave of Sell Day Violation on SS days |             |            |   | of | 42.19  | 52.36                           | StdD              | 24.89  | 27.84  |
| <b>Tue, Jul 28</b>   | will be a | <b>SellShort</b> | day. | <b>ES</b>                   | therefore has a | 70%        | chance of making a high above | 3235.00                                       | and up to   | 3273.91    | based on Ave Penetration of SD                |    |        |                                 |                   |        |        |
|  |           |                  |      |                             | therefore has a | 90%        | chance of making a high above | 3191.50                                       | and up to   | 3289.28    | based on Ave 3 Day Rally                      |    |        |                                 |                   |        |        |
|  |           |                  |      |                             | therefore has a | 40%        | chance of making a Low below  | 3192.00                                       | and down to | 3149.81    | based on Ave of Sell Day Violation on SS days |    |        |                                 |                   |        |        |
| <b>The 24 hour High has a</b>                                    |           | <b>60%</b>       |      | <b>chance of being made</b> |                 | <b>1st</b> |                               |   |             |            |   |    |        |                                 |                   |        |        |
| <b>Tue, Jul 28</b>   | will be a | <b>SellShort</b> | day. | <b>ES Day</b>               | therefore has a | 60%        | chance of making a high above | 3233.75                                       | and up to   | 3276.71    | based on Ave Penetration of SD                |    |        |                                 |                   |        |        |
|  |           |                  |      |                             | therefore has a | 90%        | chance of making a high above | 3191.50                                       | and up to   | 3279.50    | based on Ave 3 Day Rally                      |    |        |                                 |                   |        |        |
|  |           |                  |      |                             | therefore has a | 45%        | chance of making a Low below  | 3207.25                                       | and down to | 3154.89    | based on Ave of Sell Day Violation on SS days |    |        |                                 |                   |        |        |
| <b>The Day sess High has a</b>                                   |           | <b>60%</b>       |      | <b>chance of being made</b> |                 | <b>1st</b> |                               |   |             |            |   |    |        |                                 |                   |        |        |
|  |           | <b>NQ 24h</b>    |      | <b>NQ Day</b>               |                 | <b>24H</b> | <b>Day Only</b>               | <b>Current</b>                                | <b>High</b> | <b>Low</b> | <b>Last</b>                                   |    |        | <b>odds of 3D Rally &gt; 10</b> | <b>95%</b>        |        |        |
| The Sell Day LOW was   |           | 10684.00         | Last | 10682.00                    | Last            |            |                               | NQ  | 10684.00    | 10401.00   | 10682.00                                      |    |        | <b>odds of 3D Rally &gt; 30</b> | <b>80%</b>        |        |        |
| The Buy Day LOW was  |           | 10401.00         |      | 10511.50                    |                 |            |                               |   |             |            |   |    |        | <b>odds of 3D Rally &lt; 0</b>  | <b>9%</b>         |        |        |
| Possible HIGH for Sell Short Day                                 |           | 10301.00         |      | 10301.00                    |                 |            |                               | <b>NQ Day</b>                                 | 10682.00    | 10511.50   | 10675.50                                      |    |        | <b>Ave Range on</b>             | <b>SSD 247.41</b> |        |        |
| Possible HIGH for Sell Short Day                                 |           | 10788.59         |      | 10790.55                    |                 | 80%        | 75%                           | based on Ave Penetration of SD                |             |            |   | of | 104.59 | 108.55                          | StdD              | 61.03  | 61.26  |
| Possible HIGH for Sell Short Day                                 |           | 10626.09         |      | 10589.91                    |                 | 100%       | 100%                          | based on Ave 3 Day Rally                      |             |            |   | of | 325.09 | 288.91                          | StdD              | 169.91 | 158.97 |
| Possible LOW for Sell Short Day                                  |           | 10244.00         |      | 10354.56                    |                 | 30%        | 45%                           | based on Ave of Sell Day Violation on SS days |             |            |   | of | 157.00 | 156.94                          | StdD              | 61.07  | 75.17  |
| <b>Tue, Jul 28</b>   | will be a | <b>SellShort</b> | day. | <b>NQ</b>                   | therefore has a | 80%        | chance of making a high above | 10684.00                                      | and up to   | 10788.59   | based on Ave Penetration of SD                |    |        |                                 |                   |        |        |
|  |           |                  |      |                             | therefore has a | 100%       | chance of making a high above | 10301.00                                      | and up to   | 10626.09   | based on Ave 3 Day Rally                      |    |        |                                 |                   |        |        |
|  |           |                  |      |                             | therefore has a | 30%        | chance of making a Low below  | 10401.00                                      | and down to | 10244.00   | based on Ave of Sell Day Violation on SS days |    |        |                                 |                   |        |        |
| <b>The 24 hour High has a</b>                                    |           | <b>50%</b>       |      | <b>chance of being made</b> |                 | <b>1st</b> |                               |   |             |            |   |    |        |                                 |                   |        |        |
| <b>Tue, Jul 28</b>   | will be a | <b>SellShort</b> | day. | <b>NQ Day</b>               | therefore has a | 75%        | chance of making a high above | 10682.00                                      | and up to   | 10790.55   | based on Ave Penetration of SD                |    |        |                                 |                   |        |        |
|  |           |                  |      |                             | therefore has a | 100%       | chance of making a high above | 10301.00                                      | and up to   | 10589.91   | based on Ave 3 Day Rally                      |    |        |                                 |                   |        |        |
|  |           |                  |      |                             | therefore has a | 45%        | chance of making a Low below  | 10511.50                                      | and down to | 10354.56   | based on Ave of Sell Day Violation on SS days |    |        |                                 |                   |        |        |
| <b>The Day sess High has a</b>                                   |           | <b>50%</b>       |      | <b>chance of being made</b> |                 | <b>1st</b> |                               |   |             |            |   |    |        |                                 |                   |        |        |
|  |           | <b>YM 24h</b>    |      | <b>YM day</b>               |                 | <b>24H</b> | <b>Day Only</b>               | <b>Current</b>                                | <b>High</b> | <b>Low</b> | <b>Last</b>                                   |    |        | <b>odds of 3D Rally &gt; 10</b> | <b>88%</b>        |        |        |
| The Sell Day LOW was   |           | 26523.00         | Last | 26523.00                    | Last            |            |                               | YM  | 26523.00    | 26232.00   | 26512.00                                      |    |        | <b>odds of 3D Rally &gt; 30</b> | <b>81%</b>        |        |        |
| The Buy Day LOW was  |           | 26232.00         |      | 26320.00                    |                 |            |                               |   |             |            |   |    |        | <b>odds of 3D Rally &lt; 0</b>  | <b>9%</b>         |        |        |
| Possible HIGH for Sell Short Day                                 |           | 26290.00         |      | 26292.00                    |                 |            |                               | <b>YM Day</b>                                 | 26523.00    | 26320.00   | 26486.00                                      |    |        | <b>Ave Range on</b>             | <b>SSD 709.10</b> |        |        |
| Possible HIGH for Sell Short Day                                 |           | 26905.92         |      | 26880.85                    |                 | 65%        | 65%                           | based on Ave Penetration of SD                |             |            |   | of | 382.92 | 357.85                          | StdD              | 204.78 | 195.53 |
| Possible HIGH for Sell Short Day                                 |           | 27153.00         |      | 27049.83                    |                 | 90%        | 90%                           | based on Ave 3 Day Rally                      |             |            |   | of | 863.00 | 757.83                          | StdD              | 477.23 | 464.36 |
| Possible LOW for Sell Short Day                                  |           | 25836.56         |      | 25834.89                    |                 | 45%        | 45%                           | based on Ave of Sell Day Violation on SS days |             |            |   | of | 395.44 | 485.11                          | StdD              | 248.72 | 268.30 |
| <b>Tue, Jul 28</b>   | will be a | <b>SellShort</b> | day. | <b>YM</b>                   | therefore has a | 65%        | chance of making a high above | 26523.00                                      | and up to   | 26905.92   | based on Ave Penetration of SD                |    |        |                                 |                   |        |        |
|  |           |                  |      |                             | therefore has a | 90%        | chance of making a high above | 26290.00                                      | and up to   | 27153.00   | based on Ave 3 Day Rally                      |    |        |                                 |                   |        |        |
|  |           |                  |      |                             | therefore has a | 45%        | chance of making a Low below  | 26232.00                                      | and down to | 25836.56   | based on Ave of Sell Day Violation on SS days |    |        |                                 |                   |        |        |
| <b>The 24 hour High has a</b>                                    |           | <b>60%</b>       |      | <b>chance of being made</b> |                 | <b>1st</b> |                               |   |             |            |   |    |        |                                 |                   |        |        |
| <b>Tue, Jul 28</b>   | will be a | <b>SellShort</b> | day. | <b>YM Day</b>               | therefore has a | 65%        | chance of making a high above | 26523.00                                      | and up to   | 26880.85   | based on Ave Penetration of SD                |    |        |                                 |                   |        |        |
|  |           |                  |      |                             | therefore has a | 90%        | chance of making a high above | 26292.00                                      | and up to   | 27049.83   | based on Ave 3 Day Rally                      |    |        |                                 |                   |        |        |
|  |           |                  |      |                             | therefore has a | 45%        | chance of making a Low below  | 26320.00                                      | and down to | 25834.89   | based on Ave of Sell Day Violation on SS days |    |        |                                 |                   |        |        |
| <b>The Day sess High has a</b>                                   |           | <b>60%</b>       |      | <b>chance of being made</b> |                 | <b>1st</b> |                               |   |             |            |   |    |        |                                 |                   |        |        |
|  |           | <b>RTY 24h</b>   |      | <b>RTY day</b>              |                 | <b>24H</b> | <b>Day Only</b>               | <b>Current</b>                                | <b>High</b> | <b>Low</b> | <b>Last</b>                                   |    |        | <b>odds of 3D Rally &gt; 5</b>  | <b>93%</b>        |        |        |
| The Sell Day LOW was   |           | 1483.00          | Last | 1482.10                     | Last            |            |                               | RTY   | 1483.00     | 1456.20    | 1482.40                                       |    |        | <b>odds of 3D Rally &gt; 10</b> | <b>80%</b>        |        |        |
| The Buy Day LOW was  |           | 1456.20          |      | 1458.90                     |                 |            |                               |   |             |            |   |    |        | <b>odds of 3D Rally &lt; 0</b>  | <b>9%</b>         |        |        |
| Possible HIGH for Sell Short Day                                 |           | 1460.30          |      | 1460.30                     |                 |            |                               | <b>RTY Day</b>                                | 1482.10     | 1458.90    | 1481.40                                       |    |        | <b>Ave Range on</b>             | <b>SSD 53.01</b>  |        |        |
| Possible HIGH for Sell Short Day                                 |           | 1514.08          |      | 1512.93                     |                 | 65%        | 65%                           | based on Ave Penetration of SD                |             |            |   | of | 31.08  | 30.83                           | StdD              | 16.68  | 16.27  |
| Possible HIGH for Sell Short Day                                 |           | 1529.89          |      | 1522.51                     |                 | 90%        | 90%                           | based on Ave 3 Day Rally                      |             |            |   | of | 69.59  | 62.21                           | StdD              | 38.87  | 38.08  |
| Possible LOW for Sell Short Day                                  |           | 1425.28          |      | 1422.41                     |                 | 40%        | 40%                           | based on Ave of Sell Day Violation on SS days |             |            |   | of | 30.93  | 36.49                           | StdD              | 15.95  | 17.97  |
| <b>Tue, Jul 28</b>   | will be a | <b>SellShort</b> | day. | <b>RTY</b>                  | therefore has a | 65%        | chance of making a high above | 1483.00                                       | and up to   | 1514.08    | based on Ave Penetration of SD                |    |        |                                 |                   |        |        |
|  |           |                  |      |                             | therefore has a | 90%        | chance of making a high above | 1460.30                                       | and up to   | 1529.89    | based on Ave 3 Day Rally                      |    |        |                                 |                   |        |        |
|  |           |                  |      |                             | therefore has a | 40%        | chance of making a Low below  | 1456.20                                       | and down to | 1425.28    | based on Ave of Sell Day Violation on SS days |    |        |                                 |                   |        |        |
| <b>The 24 hour High has a</b>                                    |           | <b>60%</b>       |      | <b>chance of being made</b> |                 | <b>1st</b> |                               |   |             |            |   |    |        |                                 |                   |        |        |
| <b>Tue, Jul 28</b>   | will be a | <b>SellShort</b> | day. | <b>RTY Day</b>              | therefore has a | 65%        | chance of making a high above | 1482.10                                       | and up to   | 1512.93    | based on Ave Penetration of SD                |    |        |                                 |                   |        |        |
|  |           |                  |      |                             | therefore has a | 90%        | chance of making a high above | 1460.30                                       | and up to   | 1522.51    | based on Ave 3 Day Rally                      |    |        |                                 |                   |        |        |
|  |           |                  |      |                             | therefore has a | 40%        | chance of making a Low below  | 1458.90                                       | and down to | 1422.41    | based on Ave of Sell Day Violation on SS days |    |        |                                 |                   |        |        |
| <b>The Day sess High has a</b>                                   |           | <b>60%</b>       |      | <b>chance of being made</b> |                 | <b>1st</b> |                               |   |             |            |   |    |        |                                 |                   |        |        |



Tuesday July 28<sup>th</sup> 2020

Today was a SS day. Markets tested their Previous day high and failed. Then the decline started.

Tomorrow will be a Buy day. Momentum may take markets lower before the rally starts.

| TTT Data for trading US Index Futures on: Wednesday, July 29, 2020 |                    |                      |                 |      |                               |          |                                     |             |          |                                     |                       |      |        |        |
|--|--------------------|----------------------|-----------------|------|-------------------------------|----------|-------------------------------------|-------------|----------|-------------------------------------|-----------------------|------|--------|--------|
| The SellShort Day HIGH was   | 3246.75            | 1st                  | 3236.25         | 1st  | 24H                           | Day Only | Current                             | High        | Low      | Last                                | odds of Decline > 10  | 74%  |        |        |
| The SellShort Day LOW was  | 3208.00            |                      | 3208.00         |      |                               |          | ES                                  | 3246.75     | 3208.00  | 3213.00                             | odds of Decline > 20  | 46%  |        |        |
|  |                    |                      |                 |      |                               |          | ES Day                              | 3236.25     | 3208.00  | 3212.50                             | odds of Decline = 0   | 1%   |        |        |
| Possible HIGH for Buy Day  | 3270.14            |                      | 3260.67         |      | 35%                           | 30%      | based on Ave Penetration of SSD     |             | of       | 23.39                               | 24.42                 | StdD | 9.41   | 19.58  |
| Possible LOW for Buy Day   | 3178.46            |                      | 3181.00         |      | 100%                          | 100%     | based on Ave Decline                |             | of       | 68.29                               | 55.25                 | StdD | 41.45  | 49.43  |
| Possible LOW for Buy Day   | 3188.78            |                      | 3196.34         |      | 45%                           | 70%      | based on Ave SS Day Violation on BD |             | of       | 19.22                               | 11.66                 | StdD | 28.56  | 27.84  |
| Wed, Jul 29  | will be a Buy day. | ES                   | therefore has a | 35%  | chance of making a high above |          | 3246.75                             | and up to   | 3270.14  | based on Ave Penetration of SSD     |                       |      |        |        |
|  |                    |                      | therefore has a | 100% | chance of making a Low below  |          | 3246.75                             | and down to | 3178.46  | based on Ave Decline                |                       |      |        |        |
|  |                    |                      | therefore has a | 45%  | chance of making a Low below  |          | 3208.00                             | and down to | 3188.78  | based on Ave SS Day Violation on BD |                       |      |        |        |
| The 24 hour Low has a  | 40%                | chance of being made | 1st             |      |                               |          |                                     |             |          |                                     |                       |      |        |        |
| The SellShort Day LOW was  | 10758.50           | 1st                  | 10651.75        | 1st  | 24H                           | Day Only | Current                             | High        | Low      | Last                                | odds of Decline > 10  | 76%  |        |        |
|  | 10514.00           |                      | 10514.00        |      |                               |          | NQ                                  | 10758.50    | 10514.00 | 10549.25                            | odds of Decline > 20  | 68%  |        |        |
|  |                    |                      |                 |      |                               |          | NQ Day                              | 10651.75    | 10514.00 | 10539.75                            | odds of Decline = 0   | 1%   |        |        |
| Possible HIGH for Buy Day  |                    |                      |                 |      | 55%                           | 55%      | based on Ave Penetration of SSD     |             | of       | 79.43                               | 78.77                 | StdD | 40.73  | 57.46  |
| Possible HIGH for Buy Day  | 10837.93           |                      | 10730.52        |      | 100%                          | 100%     | based on Ave Decline                |             | of       | 243.64                              | 207.46                | StdD | 149.28 | 158.97 |
| Possible LOW for Buy Day   | 10514.86           |                      | 10444.29        |      | 55%                           | 50%      | based on Ave SS Day Violation on BD |             | of       | 88.75                               | 83.90                 | StdD | 92.30  | 75.17  |
| Wed, Jul 29  | will be a Buy day. | NQ                   | therefore has a | 55%  | chance of making a high above |          | 10758.50                            | and up to   | 10837.93 | based on Ave Penetration of SSD     |                       |      |        |        |
|  |                    |                      | therefore has a | 100% | chance of making a Low below  |          | 10758.50                            | and down to | 10514.86 | based on Ave Decline                |                       |      |        |        |
|  |                    |                      | therefore has a | 55%  | chance of making a Low below  |          | 10514.00                            | and down to | 10425.25 | based on Ave SS Day Violation on BD |                       |      |        |        |
| The 24 hour Low has a  | 55%                | chance of being made | 1st             |      |                               |          |                                     |             |          |                                     |                       |      |        |        |
| The SellShort Day LOW was  | 26599.00           | 1st                  | 26456.00        | 1st  | 24H                           | Day Only | Current                             | High        | Low      | Last                                | odds of Decline > 100 | 68%  |        |        |
|  | 26252.00           |                      | 26252.00        |      |                               |          | YM                                  | 26599.00    | 26252.00 | 26280.00                            | odds of Decline > 150 | 51%  |        |        |
|  |                    |                      |                 |      |                               |          | YM Day                              | 26456.00    | 26252.00 | 26292.00                            | odds of Decline = 0   | 1%   |        |        |
| Possible HIGH for Buy Day  |                    |                      |                 |      | 45%                           | 25%      | based on Ave Penetration of SSD     |             | of       | 206.00                              | 304.60                | StdD | 98.28  | 191.22 |
| Possible HIGH for Buy Day  | 26805.00           |                      | 26760.60        |      | 100%                          | 100%     | based on Ave Decline                |             | of       | 622.60                              | 483.05                | StdD | 390.74 | 464.36 |
| Possible LOW for Buy Day   | 25976.40           |                      | 25972.95        |      | 50%                           | 60%      | based on Ave SS Day Violation on BD |             | of       | 153.80                              | 132.08                | StdD | 261.23 | 268.13 |
| Wed, Jul 29  | will be a Buy day. | YM                   | therefore has a | 45%  | chance of making a high above |          | 26599.00                            | and up to   | 26805.00 | based on Ave Penetration of SSD     |                       |      |        |        |
|  |                    |                      | therefore has a | 100% | chance of making a Low below  |          | 26599.00                            | and down to | 25976.40 | based on Ave Decline                |                       |      |        |        |
|  |                    |                      | therefore has a | 50%  | chance of making a Low below  |          | 26252.00                            | and down to | 26098.20 | based on Ave SS Day Violation on BD |                       |      |        |        |
| The 24 hour Low has a  | 45%                | chance of being made | 1st             |      |                               |          |                                     |             |          |                                     |                       |      |        |        |
| The SellShort Day LOW was  | 1488.30            | 1st                  | 1485.70         | 1st  | 24H                           | Day Only | Current                             | High        | Low      | Last                                | odds of Decline > 10  | 68%  |        |        |
|  | 1464.80            |                      | 1464.80         |      |                               |          | RTY                                 | 1488.30     | 1464.80  | 1469.40                             | odds of Decline > 15  | 52%  |        |        |
|  |                    |                      |                 |      |                               |          | RTY Day                             | 1485.70     | 1464.80  | 1467.20                             | odds of Decline = 0   | 1%   |        |        |
| Possible HIGH for Buy Day  |                    |                      |                 |      | 50%                           | 35%      | based on Ave Penetration of SSD     |             | of       | 14.05                               | 17.60                 | StdD | 6.74   | 15.68  |
| Possible HIGH for Buy Day  | 1502.35            |                      | 1503.30         |      | 100%                          | 95%      | based on Ave Decline                |             | of       | 49.07                               | 41.39                 | StdD | 27.84  | 38.08  |
| Possible LOW for Buy Day   | 1439.24            |                      | 1444.31         |      | 50%                           | 50%      | based on Ave SS Day Violation on BD |             | of       | 11.48                               | 14.33                 | StdD | 19.95  | 17.97  |
| Wed, Jul 29  | will be a Buy day. | RTY                  | therefore has a | 50%  | chance of making a high above |          | 1488.30                             | and up to   | 1502.35  | based on Ave Penetration of SSD     |                       |      |        |        |
|  |                    |                      | therefore has a | 100% | chance of making a Low below  |          | 1488.30                             | and down to | 1439.24  | based on Ave Decline                |                       |      |        |        |
|  |                    |                      | therefore has a | 50%  | chance of making a Low below  |          | 1464.80                             | and down to | 1453.32  | based on Ave SS Day Violation on BD |                       |      |        |        |
| The 24 hour Low has a  | 40%                | chance of being made | 1st             |      |                               |          |                                     |             |          |                                     |                       |      |        |        |
| Wed, Jul 29  | will be a Buy day. | RTY Day              | therefore has a | 35%  | chance of making a high above |          | 1485.70                             | and up to   | 1503.30  | based on Ave Penetration of SSD     |                       |      |        |        |
|  |                    |                      | therefore has a | 95%  | chance of making a Low below  |          | 1485.70                             | and down to | 1444.31  | based on Ave Decline                |                       |      |        |        |
|  |                    |                      | therefore has a | 50%  | chance of making a Low below  |          | 1464.80                             | and down to | 1450.47  | based on Ave SS Day Violation on BD |                       |      |        |        |
| The Day sess Low has a   | 50%                | chance of being made | 1st             |      |                               |          |                                     |             |          |                                     |                       |      |        |        |

Wednesday July 29<sup>th</sup> 2020

Today was a Buy day. Markets tested yesterday's low during the overnight session, then the rally started.

Tomorrow will be a Sell day. Recap levels have been reached but we still have room for the Recap MA to go. Having said that we could be in for a confused day.

| TTT Data for trading US Index Futures on: Thursday, July 30, 2020 |  |              |      |                      |         |                 |          |                                      |          |             |          |                                      |      |        |        |
|---|--|--------------|------|----------------------|---------|-----------------|----------|--------------------------------------|----------|-------------|----------|--------------------------------------|------|--------|--------|
| The Buy Day HIGH was  |  | ES 24h       |      | ES Day               |         | 24H             | Day Only | Current                              | High     | Low         | Last     | odds of Rally > 10                   |      | 86%    |        |
| The Buy Day LOW was   |  | 3257.00      |      | 3257.00              |         |                 |          | ES                                   | 3257.00  | 3204.25     | 3256.25  | odds of Rally > 20                   |      | 52%    |        |
|   |  | 3204.25 1st  |      | 3220.00 1st          |         |                 |          | ES Day                               | 3257.00  | 3220.00     | 3252.25  | odds of Rally = 0                    |      | 1%     |        |
| Possible HIGH for Sell Day  |  | 3281.68      |      | 3278.52              |         | 55%             | 80%      | based on Ave Penetration of BD       |          | of 24.68    |          | 21.52                                | StdD | 13.33  | 19.58  |
| Possible HIGH for Sell Day  |  | 3273.20      |      | 3281.48              |         | 100%            | 100%     | based on Ave Rally                   |          | of 68.95    |          | 61.48                                | StdD | 36.44  | 49.01  |
| Possible LOW for Sell Day   |  | 3182.23      |      | 3198.75              |         | 50%             | 35%      | based on Ave Buy Day Violation on SD |          | of 22.03    |          | 21.25                                | StdD | 10.32  | 27.84  |
| Thu, Jul 30   |  | will be a    | Sell | day.                 | ES      | therefore has a | 55%      | chance of making a high above        | 3257.00  | and up to   | 3281.68  | based on Ave Penetration of BD       |      |        |        |
|   |  |              |      |                      |         | therefore has a | 100%     | chance of making a high above        | 3204.25  | and up to   | 3273.20  | based on Ave Rally                   |      |        |        |
|   |  |              |      |                      |         | therefore has a | 50%      | chance of making a Low below         | 3204.25  | and down to | 3182.23  | based on Ave Buy Day Violation on SD |      |        |        |
| The 24 hour High has a  |  | 70%          |      | chance of being made |         | 1st             |          |                                      |          |             |          |                                      |      |        |        |
| Thu, Jul 30   |  | will be a    | Sell | day.                 | ES Day  | therefore has a | 80%      | chance of making a high above        | 3257.00  | and up to   | 3278.52  | based on Ave Penetration of BD       |      |        |        |
|   |  |              |      |                      |         | therefore has a | 100%     | chance of making a high above        | 3220.00  | and up to   | 3281.48  | based on Ave Rally                   |      |        |        |
|   |  |              |      |                      |         | therefore has a | 35%      | chance of making a Low below         | 3220.00  | and down to | 3198.75  | based on Ave Buy Day Violation on SD |      |        |        |
| The Day sess High has a   |  | 65%          |      | chance of being made |         | 1st             |          |                                      |          |             |          |                                      |      |        |        |
| The Buy Day LOW was   |  | NQ 24h       |      | NQ Day               |         | 24H             | Day Only | Current                              | High     | Low         | Last     | odds of Rally > 20                   |      | 88%    |        |
|   |  | 10699.75     |      | 10684.50             |         |                 |          | NQ                                   | 10699.75 | 10512.25    | 10699.50 | odds of Rally > 25                   |      | 82%    |        |
|   |  | 10512.25 1st |      | 10571.00 1st         |         |                 |          | NQ Day                               | 10684.50 | 10571.00    | 10675.00 | odds of Rally = 0                    |      | 0%     |        |
| Possible HIGH for Sell Day  |  | 10794.27     |      | 10790.80             |         | 75%             | 75%      | based on Ave Penetration of BD       |          | of 94.52    |          | 106.30                               | StdD | 49.58  | 57.46  |
| Possible HIGH for Sell Day  |  | 10783.46     |      | 10816.00             |         | 100%            | 100%     | based on Ave Rally                   |          | of 271.21   |          | 245.00                               | StdD | 137.88 | 159.05 |
| Possible LOW for Sell Day   |  | 10435.32     |      | 10516.14             |         | 35%             | 35%      | based on Ave Buy Day Violation on SD |          | of 76.93    |          | 54.86                                | StdD | 32.16  | 75.17  |
| Thu, Jul 30   |  | will be a    | Sell | day.                 | NQ      | therefore has a | 75%      | chance of making a high above        | 10699.75 | and up to   | 10794.27 | based on Ave Penetration of BD       |      |        |        |
|   |  |              |      |                      |         | therefore has a | 100%     | chance of making a high above        | 10512.25 | and up to   | 10783.46 | based on Ave Rally                   |      |        |        |
|   |  |              |      |                      |         | therefore has a | 35%      | chance of making a Low below         | 10512.25 | and down to | 10435.32 | based on Ave Buy Day Violation on SD |      |        |        |
| The 24 hour High has a  |  | 75%          |      | chance of being made |         | Last            |          |                                      |          |             |          |                                      |      |        |        |
| Thu, Jul 30   |  | will be a    | Sell | day.                 | NQ Day  | therefore has a | 75%      | chance of making a high above        | 10684.50 | and up to   | 10790.80 | based on Ave Penetration of BD       |      |        |        |
|   |  |              |      |                      |         | therefore has a | 100%     | chance of making a high above        | 10571.00 | and up to   | 10816.00 | based on Ave Rally                   |      |        |        |
|   |  |              |      |                      |         | therefore has a | 35%      | chance of making a Low below         | 10571.00 | and down to | 10516.14 | based on Ave Buy Day Violation on SD |      |        |        |
| The Day sess High has a   |  | 85%          |      | chance of being made |         | Last            |          |                                      |          |             |          |                                      |      |        |        |
| The Buy Day LOW was   |  | YM 24h       |      | YM day               |         | 24H             | Day Only | Current                              | High     | Low         | Last     | odds of Rally > 100                  |      | 78%    |        |
|   |  | 26500.00     |      | 26500.00             |         |                 |          | YM                                   | 26500.00 | 26187.00    | 26470.00 | odds of Rally > 150                  |      | 53%    |        |
|   |  | 26187.00 1st |      | 26268.00 1st         |         |                 |          | YM Day                               | 26500.00 | 26268.00    | 26440.00 | odds of Rally = 0                    |      | 0%     |        |
| Possible HIGH for Sell Day  |  | 26710.75     |      | 26696.07             |         | 60%             | 70%      | based on Ave Penetration of BD       |          | of 210.75   |          | 196.07                               | StdD | 139.82 | 191.22 |
| Possible HIGH for Sell Day  |  | 26787.10     |      | 26791.25             |         | 100%            | 100%     | based on Ave Rally                   |          | of 600.10   |          | 523.25                               | StdD | 327.66 | 462.51 |
| Possible LOW for Sell Day   |  | 25981.00     |      | 26026.57             |         | 55%             | 35%      | based on Ave Buy Day Violation on SD |          | of 206.00   |          | 241.43                               | StdD | 108.19 | 268.13 |
| Thu, Jul 30   |  | will be a    | Sell | day.                 | YM      | therefore has a | 60%      | chance of making a high above        | 26500.00 | and up to   | 26710.75 | based on Ave Penetration of BD       |      |        |        |
|   |  |              |      |                      |         | therefore has a | 100%     | chance of making a high above        | 26187.00 | and up to   | 26787.10 | based on Ave Rally                   |      |        |        |
|   |  |              |      |                      |         | therefore has a | 55%      | chance of making a Low below         | 26187.00 | and down to | 25981.00 | based on Ave Buy Day Violation on SD |      |        |        |
| The 24 hour High has a  |  | 65%          |      | chance of being made |         | 1st             |          |                                      |          |             |          |                                      |      |        |        |
| Thu, Jul 30   |  | will be a    | Sell | day.                 | YM Day  | therefore has a | 70%      | chance of making a high above        | 26500.00 | and up to   | 26696.07 | based on Ave Penetration of BD       |      |        |        |
|   |  |              |      |                      |         | therefore has a | 100%     | chance of making a high above        | 26268.00 | and up to   | 26791.25 | based on Ave Rally                   |      |        |        |
|   |  |              |      |                      |         | therefore has a | 35%      | chance of making a Low below         | 26268.00 | and down to | 26026.57 | based on Ave Buy Day Violation on SD |      |        |        |
| The Day sess High has a   |  | 45%          |      | chance of being made |         | 1st             |          |                                      |          |             |          |                                      |      |        |        |
| The Buy Day LOW was   |  | RTY 24h      |      | RTY day              |         | 24H             | Day Only | Current                              | High     | Low         | Last     | odds of Rally > 10                   |      | 73%    |        |
|   |  | 1499.70      |      | 1499.70              |         |                 |          | RTY                                  | 1499.70  | 1463.00     | 1497.60  | odds of Rally > 15                   |      | 56%    |        |
|   |  | 1463.00 1st  |      | 1474.80 1st          |         |                 |          | RTY Day                              | 1499.70  | 1474.80     | 1497.00  | odds of Rally = 0                    |      | 0%     |        |
| Possible HIGH for Sell Day  |  | 1518.11      |      | 1517.74              |         | 55%             | 65%      | based on Ave Penetration of BD       |          | of 18.41    |          | 18.04                                | StdD | 10.39  | 15.68  |
| Possible HIGH for Sell Day  |  | 1513.02      |      | 1518.45              |         | 100%            | 100%     | based on Ave Rally                   |          | of 50.02    |          | 43.65                                | StdD | 27.05  | 37.53  |
| Possible LOW for Sell Day   |  | 1444.54      |      | 1460.60              |         | 45%             | 40%      | based on Ave Buy Day Violation on SD |          | of 18.46    |          | 14.20                                | StdD | 8.30   | 17.97  |
| Thu, Jul 30   |  | will be a    | Sell | day.                 | RTY     | therefore has a | 55%      | chance of making a high above        | 1499.70  | and up to   | 1518.11  | based on Ave Penetration of BD       |      |        |        |
|   |  |              |      |                      |         | therefore has a | 100%     | chance of making a high above        | 1463.00  | and up to   | 1513.02  | based on Ave Rally                   |      |        |        |
|   |  |              |      |                      |         | therefore has a | 45%      | chance of making a Low below         | 1463.00  | and down to | 1444.54  | based on Ave Buy Day Violation on SD |      |        |        |
| The 24 hour High has a  |  | 70%          |      | chance of being made |         | 1st             |          |                                      |          |             |          |                                      |      |        |        |
| Thu, Jul 30   |  | will be a    | Sell | day.                 | RTY Day | therefore has a | 65%      | chance of making a high above        | 1499.70  | and up to   | 1517.74  | based on Ave Penetration of BD       |      |        |        |
|   |  |              |      |                      |         | therefore has a | 100%     | chance of making a high above        | 1474.80  | and up to   | 1518.45  | based on Ave Rally                   |      |        |        |
|   |  |              |      |                      |         | therefore has a | 40%      | chance of making a Low below         | 1474.80  | and down to | 1460.60  | based on Ave Buy Day Violation on SD |      |        |        |
| The Day sess High has a   |  | 55%          |      | chance of being made |         | 1st             |          |                                      |          |             |          |                                      |      |        |        |



Thursday July 30<sup>th</sup> 2020

Today was a Sell day. Markets retested yesterday's lows and finally the real rally started.

Tomorrow will be a SS day. There is room for the rally to continue. Momentum should help that situation, However the decline could start at any time.

**TTT Data for trading US Index Futures on: Friday, July 31, 2020**

|                                  |                          | ES 24h                   |                 | ES Day        |                               | 24H  | Day Only | Current                                       | High        | Low              | Last  | odds of 3D Rally > 10  |        | 85%        |
|----------------------------------|--------------------------|--------------------------|-----------------|---------------|-------------------------------|------|----------|---|-------------|------------------|---|------------------------|--------|------------|
| The Sell Day HIGH was            |                          | 3269.00 Last             |                 | 3252.50 Last  |                               |      |          | ES  | 3269.00     | 3195.00          | 3267.75                                       | odds of 3D Rally > 20  |        | 60%        |
| The Sell Day LOW was             |                          | 3195.00                  |                 | 3195.00       |                               |      |          |   |             |                  |   | odds of 3D Rally < 0   |        | 8%         |
| The Buy Day LOW was              |                          | 3204.25                  |                 | 3220.00       |                               |      |          | ES Day  | 3252.50     | 3195.00          | 3248.75                                       | Ave Range on           |        | SSD 72.66  |
| Possible HIGH for Sell Short Day |                          | 3304.89                  |                 | 3291.17       |                               | 70%  | 60%      | based on Ave Penetration of SD                |             | of 35.89 38.67   |   | StdD                   | 20.01  | 19.58      |
| Possible HIGH for Sell Short Day |                          | 3300.76                  |                 | 3306.15       |                               | 90%  | 90%      | based on Ave 3 Day Rally                      |             | of 96.51 86.15   |   | StdD                   | 50.94  | 49.01      |
| Possible LOW for Sell Short Day  |                          | 3152.81                  |                 | 3142.64       |                               | 40%  | 45%      | based on Ave of Sell Day Violation on SS days |             | of 42.19 52.36   |   | StdD                   | 24.89  | 27.84      |
| Fri, Jul 31                      | will be a SellShort day. | ES                       | therefore has a | 70%           | chance of making a high above |      |          | 3269.00                                       | and up to   | 3304.89          | based on Ave Penetration of SD                |                        |        |            |
|                                  |                          |                          | therefore has a | 90%           | chance of making a high above |      |          | 3204.25                                       | and up to   | 3300.76          | based on Ave 3 Day Rally                      |                        |        |            |
|                                  |                          |                          | therefore has a | 40%           | chance of making a Low below  |      |          | 3195.00                                       | and down to | 3152.81          | based on Ave of Sell Day Violation on SS days |                        |        |            |
| The 24 hour High has a           |                          | 55% chance of being made |                 | 1st           |                               |      |          |   |             |                  |   |                        |        |            |
| Fri, Jul 31                      | will be a SellShort day. | ES Day                   | therefore has a | 60%           | chance of making a high above |      |          | 3252.50                                       | and up to   | 3291.17          | based on Ave Penetration of SD                |                        |        |            |
|                                  |                          |                          | therefore has a | 90%           | chance of making a high above |      |          | 3220.00                                       | and up to   | 3306.15          | based on Ave 3 Day Rally                      |                        |        |            |
|                                  |                          |                          | therefore has a | 45%           | chance of making a Low below  |      |          | 3195.00                                       | and down to | 3142.64          | based on Ave of Sell Day Violation on SS days |                        |        |            |
| The Day sess High has a          |                          | 55% chance of being made |                 | 1st           |                               |      |          |   |             |                  |   |                        |        |            |
|                                  |                          | NQ 24h                   |                 | NQ Day        |                               | 24H  | Day Only | Current                                       | High        | Low              | Last  | odds of 3D Rally > 10  |        | 95%        |
| The Sell Day LOW was             |                          | 10897.25 Last            |                 | 10808.00 Last |                               |      |          | NQ  | 10897.25    | 10502.75         | 10891.00                                      | odds of 3D Rally > 30  |        | 80%        |
| The Buy Day LOW was              |                          | 10502.75                 |                 | 10515.00      |                               |      |          |   |             |                  |   | odds of 3D Rally < 0   |        | 9%         |
| Possible HIGH for Sell Short Day |                          | 10512.25                 |                 | 10571.00      |                               |      |          | NQ Day  | 10808.00    | 10515.00         | 10793.50                                      | Ave Range on           |        | SSD 248.56 |
| Possible HIGH for Sell Short Day |                          | 10994.50                 |                 | 10910.59      |                               | 80%  | 70%      | based on Ave Penetration of SD                |             | of 97.25 102.59  |   | StdD                   | 57.51  | 57.46      |
| Possible HIGH for Sell Short Day |                          | 10842.81                 |                 | 10860.05      |                               | 100% | 100%     | based on Ave 3 Day Rally                      |             | of 330.56 289.05 |   | StdD                   | 173.03 | 159.05     |
| Possible LOW for Sell Short Day  |                          | 10345.75                 |                 | 10358.06      |                               | 30%  | 45%      | based on Ave of Sell Day Violation on SS days |             | of 157.00 156.94 |   | StdD                   | 61.07  | 75.17      |
| Fri, Jul 31                      | will be a SellShort day. | NQ                       | therefore has a | 80%           | chance of making a high above |      |          | 10897.25                                      | and up to   | 10994.50         | based on Ave Penetration of SD                |                        |        |            |
|                                  |                          |                          | therefore has a | 100%          | chance of making a high above |      |          | 10512.25                                      | and up to   | 10842.81         | based on Ave 3 Day Rally                      |                        |        |            |
|                                  |                          |                          | therefore has a | 30%           | chance of making a Low below  |      |          | 10502.75                                      | and down to | 10345.75         | based on Ave of Sell Day Violation on SS days |                        |        |            |
| The 24 hour High has a           |                          | 45% chance of being made |                 | 1st           |                               |      |          |   |             |                  |   |                        |        |            |
| Fri, Jul 31                      | will be a SellShort day. | NQ Day                   | therefore has a | 70%           | chance of making a high above |      |          | 10808.00                                      | and up to   | 10910.59         | based on Ave Penetration of SD                |                        |        |            |
|                                  |                          |                          | therefore has a | 100%          | chance of making a high above |      |          | 10571.00                                      | and up to   | 10860.05         | based on Ave 3 Day Rally                      |                        |        |            |
|                                  |                          |                          | therefore has a | 45%           | chance of making a Low below  |      |          | 10515.00                                      | and down to | 10358.06         | based on Ave of Sell Day Violation on SS days |                        |        |            |
| The Day sess High has a          |                          | 45% chance of being made |                 | 1st           |                               |      |          |   |             |                  |   |                        |        |            |
|                                  |                          | YM 24h                   |                 | YM day        |                               | 24H  | Day Only | Current                                       | High        | Low              | Last  | odds of 3D Rally > 75  |        | 88%        |
| The Sell Day LOW was             |                          | 26477.00 1st             |                 | 26273.00 Last |                               |      |          | YM  | 26477.00    | 25881.00         | 26406.00                                      | odds of 3D Rally > 100 |        | 81%        |
| The Buy Day LOW was              |                          | 25881.00                 |                 | 25881.00      |                               |      |          |   |             |                  |   | odds of 3D Rally < 0   |        | 9%         |
| Possible HIGH for Sell Short Day |                          | 26187.00                 |                 | 26268.00      |                               |      |          | YM Day  | 26273.00    | 25881.00         | 26223.00                                      | Ave Range on           |        | SSD 702.45 |
| Possible HIGH for Sell Short Day |                          | 26835.08                 |                 | 26627.42      |                               | 65%  | 60%      | based on Ave Penetration of SD                |             | of 358.08 354.42 |   | StdD                   | 200.61 | 191.22     |
| Possible HIGH for Sell Short Day |                          | 27037.89                 |                 | 27005.67      |                               | 90%  | 90%      | based on Ave 3 Day Rally                      |             | of 850.89 737.67 |   | StdD                   | 475.97 | 462.51     |
| Possible LOW for Sell Short Day  |                          | 25485.56                 |                 | 25437.60      |                               | 45%  | 50%      | based on Ave of Sell Day Violation on SS days |             | of 395.44 443.40 |   | StdD                   | 248.72 | 268.13     |
| Fri, Jul 31                      | will be a SellShort day. | YM                       | therefore has a | 65%           | chance of making a high above |      |          | 26477.00                                      | and up to   | 26835.08         | based on Ave Penetration of SD                |                        |        |            |
|                                  |                          |                          | therefore has a | 90%           | chance of making a high above |      |          | 26187.00                                      | and up to   | 27037.89         | based on Ave 3 Day Rally                      |                        |        |            |
|                                  |                          |                          | therefore has a | 45%           | chance of making a Low below  |      |          | 25881.00                                      | and down to | 25485.56         | based on Ave of Sell Day Violation on SS days |                        |        |            |
| The 24 hour High has a           |                          | 55% chance of being made |                 | 1st           |                               |      |          |   |             |                  |   |                        |        |            |
| Fri, Jul 31                      | will be a SellShort day. | YM Day                   | therefore has a | 60%           | chance of making a high above |      |          | 26273.00                                      | and up to   | 26627.42         | based on Ave Penetration of SD                |                        |        |            |
|                                  |                          |                          | therefore has a | 90%           | chance of making a high above |      |          | 26268.00                                      | and up to   | 27005.67         | based on Ave 3 Day Rally                      |                        |        |            |
|                                  |                          |                          | therefore has a | 50%           | chance of making a Low below  |      |          | 25881.00                                      | and down to | 25437.60         | based on Ave of Sell Day Violation on SS days |                        |        |            |
| The Day sess High has a          |                          | 55% chance of being made |                 | 1st           |                               |      |          |   |             |                  |   |                        |        |            |
|                                  |                          | RTY 24h                  |                 | RTY day       |                               | 24H  | Day Only | Current                                       | High        | Low              | Last  | odds of 3D Rally > 5   |        | 93%        |
| The Sell Day LOW was             |                          | 1498.90 Last             |                 | 1496.40 Last  |                               |      |          | RTY   | 1498.90     | 1468.20          | 1496.10                                       | odds of 3D Rally > 10  |        | 80%        |
| The Buy Day LOW was              |                          | 1468.20                  |                 | 1468.20       |                               |      |          |   |             |                  |   | odds of 3D Rally < 0   |        | 9%         |
| Possible HIGH for Sell Short Day |                          | 1463.00                  |                 | 1474.80       |                               |      |          | RTY Day                                       | 1496.40     | 1468.20          | 1490.80                                       | Ave Range on           |        | SSD 51.79  |
| Possible HIGH for Sell Short Day |                          | 1527.29                  |                 | 1524.42       |                               | 65%  | 65%      | based on Ave Penetration of SD                |             | of 28.39 28.02   |   | StdD                   | 16.10  | 15.68      |
| Possible HIGH for Sell Short Day |                          | 1530.42                  |                 | 1534.68       |                               | 90%  | 90%      | based on Ave 3 Day Rally                      |             | of 67.42 59.88   |   | StdD                   | 38.40  | 37.53      |
| Possible LOW for Sell Short Day  |                          | 1437.28                  |                 | 1431.71       |                               | 40%  | 40%      | based on Ave of Sell Day Violation on SS days |             | of 30.93 36.49   |   | StdD                   | 15.95  | 17.97      |
| Fri, Jul 31                      | will be a SellShort day. | RTY                      | therefore has a | 65%           | chance of making a high above |      |          | 1498.90                                       | and up to   | 1527.29          | based on Ave Penetration of SD                |                        |        |            |
|                                  |                          |                          | therefore has a | 90%           | chance of making a high above |      |          | 1463.00                                       | and up to   | 1530.42          | based on Ave 3 Day Rally                      |                        |        |            |
|                                  |                          |                          | therefore has a | 40%           | chance of making a Low below  |      |          | 1468.20                                       | and down to | 1437.28          | based on Ave of Sell Day Violation on SS days |                        |        |            |
| The 24 hour High has a           |                          | 55% chance of being made |                 | 1st           |                               |      |          |   |             |                  |   |                        |        |            |
| Fri, Jul 31                      | will be a SellShort day. | RTY Day                  | therefore has a | 65%           | chance of making a high above |      |          | 1496.40                                       | and up to   | 1524.42          | based on Ave Penetration of SD                |                        |        |            |
|                                  |                          |                          | therefore has a | 90%           | chance of making a high above |      |          | 1474.80                                       | and up to   | 1534.68          | based on Ave 3 Day Rally                      |                        |        |            |
|                                  |                          |                          | therefore has a | 40%           | chance of making a Low below  |      |          | 1468.20                                       | and down to | 1431.71          | based on Ave of Sell Day Violation on SS days |                        |        |            |
| The Day sess High has a          |                          | 55% chance of being made |                 | 1st           |                               |      |          |   |             |                  |   |                        |        |            |

Friday July 31<sup>st</sup> 2020

Today was a SS day. Markets tried to retest their BDL and failed, then a new rally started.

Monday will be a Buy day. Having closed on the high of the day, momentum may take markets higher before the decline starts.

Have a great weekend.

| TTT Data for trading US Index Futures on: |  |              |  |                      |  |      |                               |                                     |             | Monday, August 3, 2020 |                                     |                       |        |          |                       |          |              |                     |    |        |
|---|--|--------------|--|----------------------|--|------|-------------------------------|-------------------------------------|-------------|------------------------|-------------------------------------|-----------------------|--------|----------|-----------------------|----------|--------------|---------------------|----|--------|
| The Sell/Short Day HIGH was               |  | ES 24h       |  | ES Day               |  | 24H  | Day Only                      | Current                             | High        | Low                    | Last                                | odds of Decline > 10  |        | 74%      | odds of Decline > 20  |          | 46%          | odds of Decline = 0 |    | 1%     |
| The Sell/Short Day LOW was                |  | 3273.75 1st  |  | 3267.00 Last         |  |      |                               | ES                                  | 3273.75     | 3212.50                | 3269.50                             | ES Day                |        | 3267.00  | 3212.50               | 3263.75  | Ave Range on |                     | BD | 59.81  |
| Possible HIGH for Buy Day                 |  | 3295.50      |  | 3290.89              |  | 40%  | 35%                           | based on Ave Penetration of SSD     |             |                        |                                     | of                    | 21.75  | 23.89    | StdD                  | 9.45     | 19.29        |                     |    |        |
| Possible LOW for Buy Day                  |  | 3206.23      |  | 3213.83              |  | 100% | 100%                          | based on Ave Decline                |             |                        |                                     | of                    | 67.53  | 53.18    | StdD                  | 41.28    | 49.01        |                     |    |        |
| Possible LOW for Buy Day                  |  | 3194.83      |  | 3201.65              |  | 50%  | 65%                           | based on Ave SS Day Violation on BD |             |                        |                                     | of                    | 17.68  | 10.85    | StdD                  | 28.11    | 27.84        |                     |    |        |
| Mon, Aug 03 will be a Buy day.            |  | ES           |  | therefore has a      |  | 40%  | chance of making a high above | 3273.75                             | and up to   | 3295.50                | based on Ave Penetration of SSD     |                       |        |          |                       |          |              |                     |    |        |
|   |  |              |  | therefore has a      |  | 100% | chance of making a Low below  | 3273.75                             | and down to | 3206.23                | based on Ave Decline                |                       |        |          |                       |          |              |                     |    |        |
|   |  |              |  | therefore has a      |  | 50%  | chance of making a Low below  | 3212.50                             | and down to | 3194.83                | based on Ave SS Day Violation on BD |                       |        |          |                       |          |              |                     |    |        |
| The 24 hour Low has a                     |  | 45%          |  | chance of being made |  | 1st  |                               |                                     |             |                        |                                     |                       |        |          |                       |          |              |                     |    |        |
| Mon, Aug 03 will be a Buy day.            |  | ES Day       |  | therefore has a      |  | 35%  | chance of making a high above | 3267.00                             | and up to   | 3290.89                | based on Ave Penetration of SSD     |                       |        |          |                       |          |              |                     |    |        |
|   |  |              |  | therefore has a      |  | 100% | chance of making a Low below  | 3267.00                             | and down to | 3213.83                | based on Ave Decline                |                       |        |          |                       |          |              |                     |    |        |
|   |  |              |  | therefore has a      |  | 65%  | chance of making a Low below  | 3212.50                             | and down to | 3201.65                | based on Ave SS Day Violation on BD |                       |        |          |                       |          |              |                     |    |        |
| The Day sess Low has a                    |  | 60%          |  | chance of being made |  | Last |                               |                                     |             |                        |                                     |                       |        |          |                       |          |              |                     |    |        |
| The Sell/Short Day LOW was                |  | NQ 24h       |  | NQ Day               |  | 24H  | Day Only                      | Current                             | High        | Low                    | Last                                | odds of Decline > 20  |        | 76%      | odds of Decline > 25  |          | 68%          | odds of Decline = 0 |    | 1%     |
| Possible HIGH for Buy Day                 |  | 10939.00 1st |  | 10913.50 Last        |  |      |                               | NQ                                  | 10939.00    | 10691.00               | 10914.25                            | NQ Day                |        | 10913.50 | 10691.00              | 10903.50 | Ave Range on |                     | BD | 230.18 |
| Possible HIGH for Buy Day                 |  | 11022.73     |  | 10991.93             |  | 50%  | 55%                           | based on Ave Penetration of SSD     |             |                        |                                     | of                    | 83.73  | 78.43    | StdD                  | 40.67    | 57.66        |                     |    |        |
| Possible LOW for Buy Day                  |  | 10690.16     |  | 10706.23             |  | 100% | 100%                          | based on Ave Decline                |             |                        |                                     | of                    | 248.84 | 207.28   | StdD                  | 150.58   | 159.05       |                     |    |        |
| Possible LOW for Buy Day                  |  | 10609.50     |  | 10607.10             |  | 60%  | 50%                           | based on Ave SS Day Violation on BD |             |                        |                                     | of                    | 81.50  | 83.90    | StdD                  | 92.03    | 75.17        |                     |    |        |
| Mon, Aug 03 will be a Buy day.            |  | NQ           |  | therefore has a      |  | 50%  | chance of making a high above | 10939.00                            | and up to   | 11022.73               | based on Ave Penetration of SSD     |                       |        |          |                       |          |              |                     |    |        |
|   |  |              |  | therefore has a      |  | 100% | chance of making a Low below  | 10939.00                            | and down to | 10690.16               | based on Ave Decline                |                       |        |          |                       |          |              |                     |    |        |
|   |  |              |  | therefore has a      |  | 60%  | chance of making a Low below  | 10691.00                            | and down to | 10609.50               | based on Ave SS Day Violation on BD |                       |        |          |                       |          |              |                     |    |        |
| The 24 hour Low has a                     |  | 55%          |  | chance of being made |  | 1st  |                               |                                     |             |                        |                                     |                       |        |          |                       |          |              |                     |    |        |
| Mon, Aug 03 will be a Buy day.            |  | NQ Day       |  | therefore has a      |  | 55%  | chance of making a high above | 10913.50                            | and up to   | 10991.93               | based on Ave Penetration of SSD     |                       |        |          |                       |          |              |                     |    |        |
|   |  |              |  | therefore has a      |  | 100% | chance of making a Low below  | 10913.50                            | and down to | 10706.23               | based on Ave Decline                |                       |        |          |                       |          |              |                     |    |        |
|   |  |              |  | therefore has a      |  | 50%  | chance of making a Low below  | 10691.00                            | and down to | 10607.10               | based on Ave SS Day Violation on BD |                       |        |          |                       |          |              |                     |    |        |
| The Day sess Low has a                    |  | 70%          |  | chance of being made |  | Last |                               |                                     |             |                        |                                     |                       |        |          |                       |          |              |                     |    |        |
| The Sell/Short Day LOW was                |  | YM 24h       |  | YM day               |  | 24H  | Day Only                      | Current                             | High        | Low                    | Last                                | odds of Decline > 100 |        | 68%      | odds of Decline > 150 |          | 51%          | odds of Decline = 0 |    | 1%     |
| Possible HIGH for Buy Day                 |  | 26457.00 1st |  | 26348.00 Last        |  |      |                               | YM                                  | 26457.00    | 25905.00               | 26378.00                            | YM Day                |        | 26348.00 | 25905.00              | 26329.00 | Ave Range on |                     | BD | 521.25 |
| Possible HIGH for Buy Day                 |  | 26663.00     |  | 26609.17             |  | 45%  | 30%                           | based on Ave Penetration of SSD     |             |                        |                                     | of                    | 206.00 | 261.17   | StdD                  | 98.28    | 188.97       |                     |    |        |
| Possible LOW for Buy Day                  |  | 25841.80     |  | 25883.55             |  | 100% | 100%                          | based on Ave Decline                |             |                        |                                     | of                    | 615.20 | 464.45   | StdD                  | 388.97   | 462.51       |                     |    |        |
| Possible LOW for Buy Day                  |  | 25752.70     |  | 25781.73             |  | 50%  | 55%                           | based on Ave SS Day Violation on BD |             |                        |                                     | of                    | 152.30 | 123.27   | StdD                  | 257.62   | 268.13       |                     |    |        |
| Mon, Aug 03 will be a Buy day.            |  | YM           |  | therefore has a      |  | 45%  | chance of making a high above | 26457.00                            | and up to   | 26663.00               | based on Ave Penetration of SSD     |                       |        |          |                       |          |              |                     |    |        |
|   |  |              |  | therefore has a      |  | 100% | chance of making a Low below  | 26457.00                            | and down to | 25841.80               | based on Ave Decline                |                       |        |          |                       |          |              |                     |    |        |
|   |  |              |  | therefore has a      |  | 50%  | chance of making a Low below  | 25905.00                            | and down to | 25752.70               | based on Ave SS Day Violation on BD |                       |        |          |                       |          |              |                     |    |        |
| The 24 hour Low has a                     |  | 50%          |  | chance of being made |  | 1st  |                               |                                     |             |                        |                                     |                       |        |          |                       |          |              |                     |    |        |
| Mon, Aug 03 will be a Buy day.            |  | YM Day       |  | therefore has a      |  | 30%  | chance of making a high above | 26348.00                            | and up to   | 26609.17               | based on Ave Penetration of SSD     |                       |        |          |                       |          |              |                     |    |        |
|   |  |              |  | therefore has a      |  | 100% | chance of making a Low below  | 26348.00                            | and down to | 25883.55               | based on Ave Decline                |                       |        |          |                       |          |              |                     |    |        |
|   |  |              |  | therefore has a      |  | 55%  | chance of making a Low below  | 25905.00                            | and down to | 25781.73               | based on Ave SS Day Violation on BD |                       |        |          |                       |          |              |                     |    |        |
| The Day sess Low has a                    |  | 50%          |  | chance of being made |  | Last |                               |                                     |             |                        |                                     |                       |        |          |                       |          |              |                     |    |        |
| The Sell/Short Day LOW was                |  | RTY 24h      |  | RTY day              |  | 24H  | Day Only                      | Current                             | High        | Low                    | Last                                | odds of Decline > 10  |        | 68%      | odds of Decline > 15  |          | 52%          | odds of Decline = 0 |    | 1%     |
| Possible HIGH for Buy Day                 |  | 1498.10 1st  |  | 1489.00 1st          |  |      |                               | RTY                                 | 1498.10     | 1451.10                | 1479.50                             | RTY Day               |        | 1489.00  | 1451.10               | 1476.40  | Ave Range on |                     | BD | 45.18  |
| Possible HIGH for Buy Day                 |  | 1511.91      |  | 1506.15              |  | 55%  | 40%                           | based on Ave Penetration of SSD     |             |                        |                                     | of                    | 13.81  | 17.15    | StdD                  | 6.83     | 15.04        |                     |    |        |
| Possible LOW for Buy Day                  |  | 1450.32      |  | 1449.71              |  | 100% | 95%                           | based on Ave Decline                |             |                        |                                     | of                    | 47.79  | 39.29    | StdD                  | 27.50    | 37.53        |                     |    |        |
| Possible LOW for Buy Day                  |  | 1439.74      |  | 1436.53              |  | 50%  | 45%                           | based on Ave SS Day Violation on BD |             |                        |                                     | of                    | 11.36  | 14.57    | StdD                  | 19.71    | 18.03        |                     |    |        |
| Mon, Aug 03 will be a Buy day.            |  | RTY          |  | therefore has a      |  | 55%  | chance of making a high above | 1498.10                             | and up to   | 1511.91                | based on Ave Penetration of SSD     |                       |        |          |                       |          |              |                     |    |        |
|   |  |              |  | therefore has a      |  | 100% | chance of making a Low below  | 1498.10                             | and down to | 1450.32                | based on Ave Decline                |                       |        |          |                       |          |              |                     |    |        |
|   |  |              |  | therefore has a      |  | 50%  | chance of making a Low below  | 1451.10                             | and down to | 1439.74                | based on Ave SS Day Violation on BD |                       |        |          |                       |          |              |                     |    |        |
| The 24 hour Low has a                     |  | 45%          |  | chance of being made |  | 1st  |                               |                                     |             |                        |                                     |                       |        |          |                       |          |              |                     |    |        |
| Mon, Aug 03 will be a Buy day.            |  | RTY Day      |  | therefore has a      |  | 40%  | chance of making a high above | 1489.00                             | and up to   | 1506.15                | based on Ave Penetration of SSD     |                       |        |          |                       |          |              |                     |    |        |
|   |  |              |  | therefore has a      |  | 95%  | chance of making a Low below  | 1489.00                             | and down to | 1449.71                | based on Ave Decline                |                       |        |          |                       |          |              |                     |    |        |
|   |  |              |  | therefore has a      |  | 45%  | chance of making a Low below  | 1451.10                             | and down to | 1436.53                | based on Ave SS Day Violation on BD |                       |        |          |                       |          |              |                     |    |        |
| The Day sess Low has a                    |  | 55%          |  | chance of being made |  | 1st  |                               |                                     |             |                        |                                     |                       |        |          |                       |          |              |                     |    |        |

Monday August 3<sup>rd</sup> 2020

Today was a Buy day. Markets did produce a decline for the 24 hours session but most failed in the day session. Having said that it was not a convincing rally.

Tomorrow will be a Sell day. I would not be surprised that the confused rally of today would not negate the missed decline of today before the real rally starts.

| TTT Data for trading US Index Futures on: |  |                     |  |                           |  |  |  |  |  | Tuesday, August 4, 2020              |  |                                      |  |         |  |            |  |                    |  |     |  |
|---|--|---------------------|--|---------------------------|--|--|--|--|--|--------------------------------------|--|--------------------------------------|--|---------|--|------------|--|--------------------|--|-----|--|
| The Buy Day HIGH was                      |  | ES 24h              |  | ES Day                    |  | 24H  |  | Day Only   |  | Current                              |  | High                                 |  | Low     |  | Last       |  | odds of Rally > 10 |  | 86% |  |
| The Buy Day LOW was                       |  | 3295.50             |  | 3295.50                   |  |  |  |  |  | ES                                   |  | 3295.50                              |  | 3254.75 |  | 3289.25    |  | odds of Rally > 20 |  | 52% |  |
|   |  | 3254.75 1st         |  | 3276.50 1st               |  |  |  |  |  | ES Day                               |  | 3295.50                              |  | 3276.50 |  | 3288.25    |  | odds of Rally = 0  |  | 1%  |  |
| Possible HIGH for Sell Day                |  | 3320.48             |  | 3317.57                   |  | 55%  |  | 75%  |  | based on Ave Penetration of BD       |  | of 24.98                             |  | 22.07   |  | StdD 13.35 |  | 19.29              |  |     |  |
| Possible HIGH for Sell Day                |  | 3323.79             |  | 3336.45                   |  | 100%   |  | 100%   |  | based on Ave Rally                   |  | of 69.04                             |  | 59.95   |  | StdD 36.47 |  | 48.16              |  |     |  |
| Possible LOW for Sell Day                 |  | 3232.70             |  | 3254.78                   |  | 50%  |  | 40%  |  | based on Ave Buy Day Violation on SD |  | of 22.05                             |  | 21.72   |  | StdD 10.33 |  | 27.84              |  |     |  |
| Tue, Aug 04                               |  | will be a Sell day. |  | ES                        |  | therefore has a 55% chance of making a high above  |  | therefore has a 75% chance of making a high above  |  | 3295.50 and up to 3320.48            |  | based on Ave Penetration of BD       |  |         |  |            |  |                    |  |     |  |
|   |  |                     |  |                           |  | therefore has a 50% chance of making a Low below   |  | therefore has a 100% chance of making a high above |  | 3254.75 and up to 3323.79            |  | based on Ave Rally                   |  |         |  |            |  |                    |  |     |  |
|   |  |                     |  |                           |  | therefore has a 40% chance of making a Low below   |  | therefore has a 100% chance of making a high above |  | 3276.50 and up to 3336.45            |  | based on Ave Rally                   |  |         |  |            |  |                    |  |     |  |
|   |  |                     |  |                           |  | therefore has a 100% chance of making a high above |  | therefore has a 40% chance of making a Low below   |  | 3276.50 and down to 3254.78          |  | based on Ave Buy Day Violation on SD |  |         |  |            |  |                    |  |     |  |
| The 24 hour High has a                    |  | 70%                 |  | chance of being made 1st  |  |  |  |  |  |                                      |  |                                      |  |         |  |            |  |                    |  |     |  |
| Tue, Aug 04                               |  | will be a Sell day. |  | ES Day                    |  | therefore has a 75% chance of making a high above  |  | therefore has a 100% chance of making a high above |  | 3295.50 and up to 3317.57            |  | based on Ave Penetration of BD       |  |         |  |            |  |                    |  |     |  |
|   |  |                     |  |                           |  | therefore has a 100% chance of making a high above |  | therefore has a 40% chance of making a Low below   |  | 3276.50 and up to 3336.45            |  | based on Ave Rally                   |  |         |  |            |  |                    |  |     |  |
|   |  |                     |  |                           |  | therefore has a 40% chance of making a Low below   |  | therefore has a 100% chance of making a high above |  | 3276.50 and down to 3254.78          |  | based on Ave Buy Day Violation on SD |  |         |  |            |  |                    |  |     |  |
| The Day sess High has a                   |  | 70%                 |  | chance of being made 1st  |  |  |  |  |  |                                      |  |                                      |  |         |  |            |  |                    |  |     |  |
| Tue, Aug 04                               |  | will be a Sell day. |  | NQ                        |  | therefore has a 75% chance of making a high above  |  | therefore has a 100% chance of making a high above |  | 11073.00 and up to 11176.05          |  | based on Ave Penetration of BD       |  |         |  |            |  |                    |  |     |  |
|   |  |                     |  |                           |  | therefore has a 100% chance of making a high above |  | therefore has a 40% chance of making a Low below   |  | 10876.25 and up to 11182.90          |  | based on Ave Rally                   |  |         |  |            |  |                    |  |     |  |
|   |  |                     |  |                           |  | therefore has a 40% chance of making a Low below   |  | therefore has a 100% chance of making a high above |  | 10980.50 and up to 11227.83          |  | based on Ave Rally                   |  |         |  |            |  |                    |  |     |  |
|   |  |                     |  |                           |  | therefore has a 100% chance of making a high above |  | therefore has a 40% chance of making a Low below   |  | 10980.50 and down to 10925.50        |  | based on Ave Buy Day Violation on SD |  |         |  |            |  |                    |  |     |  |
| The 24 hour High has a                    |  | 75%                 |  | chance of being made Last |  |  |  |  |  |                                      |  |                                      |  |         |  |            |  |                    |  |     |  |
| Tue, Aug 04                               |  | will be a Sell day. |  | NQ Day                    |  | therefore has a 75% chance of making a high above  |  | therefore has a 100% chance of making a high above |  | 11073.00 and up to 11182.90          |  | based on Ave Penetration of BD       |  |         |  |            |  |                    |  |     |  |
|   |  |                     |  |                           |  | therefore has a 100% chance of making a high above |  | therefore has a 40% chance of making a Low below   |  | 10980.50 and up to 11227.83          |  | based on Ave Rally                   |  |         |  |            |  |                    |  |     |  |
|   |  |                     |  |                           |  | therefore has a 40% chance of making a Low below   |  | therefore has a 100% chance of making a high above |  | 10980.50 and down to 10925.50        |  | based on Ave Buy Day Violation on SD |  |         |  |            |  |                    |  |     |  |
| The Day sess High has a                   |  | 85%                 |  | chance of being made Last |  |  |  |  |  |                                      |  |                                      |  |         |  |            |  |                    |  |     |  |
| Tue, Aug 04                               |  | will be a Sell day. |  | YM                        |  | therefore has a 55% chance of making a high above  |  | therefore has a 100% chance of making a high above |  | 26603.00 and up to 26832.55          |  | based on Ave Penetration of BD       |  |         |  |            |  |                    |  |     |  |
|   |  |                     |  |                           |  | therefore has a 100% chance of making a high above |  | therefore has a 55% chance of making a Low below   |  | 26197.00 and up to 26786.50          |  | based on Ave Rally                   |  |         |  |            |  |                    |  |     |  |
|   |  |                     |  |                           |  | therefore has a 55% chance of making a Low below   |  | therefore has a 100% chance of making a high above |  | 26197.00 and down to 25969.45        |  | based on Ave Buy Day Violation on SD |  |         |  |            |  |                    |  |     |  |
| The 24 hour High has a                    |  | 60%                 |  | chance of being made 1st  |  |  |  |  |  |                                      |  |                                      |  |         |  |            |  |                    |  |     |  |
| Tue, Aug 04                               |  | will be a Sell day. |  | YM Day                    |  | therefore has a 65% chance of making a high above  |  | therefore has a 100% chance of making a high above |  | 26603.00 and up to 26809.46          |  | based on Ave Penetration of BD       |  |         |  |            |  |                    |  |     |  |
|   |  |                     |  |                           |  | therefore has a 100% chance of making a high above |  | therefore has a 40% chance of making a Low below   |  | 26422.00 and up to 26920.40          |  | based on Ave Rally                   |  |         |  |            |  |                    |  |     |  |
|   |  |                     |  |                           |  | therefore has a 40% chance of making a Low below   |  | therefore has a 100% chance of making a high above |  | 26422.00 and down to 26162.38        |  | based on Ave Buy Day Violation on SD |  |         |  |            |  |                    |  |     |  |
| The Day sess High has a                   |  | 50%                 |  | chance of being made 1st  |  |  |  |  |  |                                      |  |                                      |  |         |  |            |  |                    |  |     |  |
| Tue, Aug 04                               |  | will be a Sell day. |  | RTY                       |  | therefore has a 50% chance of making a high above  |  | therefore has a 100% chance of making a high above |  | 1504.80 and up to 1524.81            |  | based on Ave Penetration of BD       |  |         |  |            |  |                    |  |     |  |
|   |  |                     |  |                           |  | therefore has a 100% chance of making a high above |  | therefore has a 40% chance of making a Low below   |  | 1467.80 and up to 1517.81            |  | based on Ave Rally                   |  |         |  |            |  |                    |  |     |  |
|   |  |                     |  |                           |  | therefore has a 40% chance of making a Low below   |  | therefore has a 100% chance of making a high above |  | 1467.80 and down to 1447.94          |  | based on Ave Buy Day Violation on SD |  |         |  |            |  |                    |  |     |  |
| The 24 hour High has a                    |  | 70%                 |  | chance of being made 1st  |  |  |  |  |  |                                      |  |                                      |  |         |  |            |  |                    |  |     |  |
| Tue, Aug 04                               |  | will be a Sell day. |  | RTY Day                   |  | therefore has a 60% chance of making a high above  |  | therefore has a 100% chance of making a high above |  | 1504.80 and up to 1524.81            |  | based on Ave Penetration of BD       |  |         |  |            |  |                    |  |     |  |
|   |  |                     |  |                           |  | therefore has a 100% chance of making a high above |  | therefore has a 45% chance of making a Low below   |  | 1476.80 and up to 1519.72            |  | based on Ave Rally                   |  |         |  |            |  |                    |  |     |  |
|   |  |                     |  |                           |  | therefore has a 45% chance of making a Low below   |  | therefore has a 100% chance of making a high above |  | 1476.80 and down to 1463.44          |  | based on Ave Buy Day Violation on SD |  |         |  |            |  |                    |  |     |  |
| The Day sess High has a                   |  | 55%                 |  | chance of being made 1st  |  |  |  |  |  |                                      |  |                                      |  |         |  |            |  |                    |  |     |  |



Tuesday August 4<sup>th</sup> 2020

Today was a Sell day. Typical confused Sell day.

Tomorrow will be a SS day. Having closed on the high's for the day, momentum could take markets higher before the decline starts.

**TTT Data for trading US Index Futures on: Wednesday, August 5, 2020**

|                                  |                          | ES 24h               |                 | ES Day   |                               | 24H      | Day Only    | Current                                       | High  | Low       | Last     | odds of 3D Rally > 10 |                        | 85%        |
|----------------------------------|--------------------------|----------------------|-----------------|----------|-------------------------------|----------|-------------|---|---|-----------|----------|-----------------------|------------------------|------------|
| The Sell Day HIGH was            |                          | 3300.50              | Last            | 3300.50  | Last                          |          |             | ES  | 3300.50                                       | 3271.00   | 3299.25  |                       | odds of 3D Rally > 20  | 60%        |
| The Sell Day LOW was             |                          | 3271.00              |                 | 3277.75  |                               |          |             |   |   |           |          |                       | odds of 3D Rally < 0   | 8%         |
| The Buy Day LOW was              |                          | 3254.75              |                 | 3276.50  |                               |          |             | ES Day  | 3300.50                                       | 3277.75   | 3299.25  |                       | Ave Range on           | SSD 73.06  |
| Possible HIGH for Sell Short Day |                          | 3334.02              |                 | 3337.48  |                               | 70%      | 60%         | based on Ave Penetration of SD                |   | of 33.52  | 36.98    | StdD 19.64            | 19.29                  |            |
| Possible HIGH for Sell Short Day |                          | 3349.51              |                 | 3359.83  |                               | 90%      | 90%         | based on Ave 3 Day Rally                      |   | of 94.76  | 83.33    | StdD 50.35            | 48.16                  |            |
| Possible LOW for Sell Short Day  |                          | 3228.81              |                 | 3225.39  |                               | 40%      | 45%         | based on Ave of Sell Day Violation on SS days |   | of 42.19  | 52.36    | StdD 24.89            | 27.84                  |            |
| Wed, Aug 05                      | will be a SellShort day. | ES                   | therefore has a | 70%      | chance of making a high above | 3300.50  | and up to   | 3334.02                                       | based on Ave Penetration of SD                |           |          |                       |                        |            |
|                                  |                          |                      | therefore has a | 90%      | chance of making a high above | 3254.75  | and up to   | 3349.51                                       | based on Ave 3 Day Rally                      |           |          |                       |                        |            |
|                                  |                          |                      | therefore has a | 40%      | chance of making a Low below  | 3271.00  | and down to | 3228.81                                       | based on Ave of Sell Day Violation on SS days |           |          |                       |                        |            |
| The 24 hour High has a           | 50%                      | chance of being made |                 | 1st      |                               |          |             |   |   |           |          |                       |                        |            |
| Wed, Aug 05                      | will be a SellShort day. | ES Day               | therefore has a | 60%      | chance of making a high above | 3300.50  | and up to   | 3337.48                                       | based on Ave Penetration of SD                |           |          |                       |                        |            |
|                                  |                          |                      | therefore has a | 90%      | chance of making a high above | 3276.50  | and up to   | 3359.83                                       | based on Ave 3 Day Rally                      |           |          |                       |                        |            |
|                                  |                          |                      | therefore has a | 45%      | chance of making a Low below  | 3277.75  | and down to | 3225.39                                       | based on Ave of Sell Day Violation on SS days |           |          |                       |                        |            |
| The Day sess High has a          | 50%                      | chance of being made |                 | 1st      |                               |          |             |   |   |           |          |                       |                        |            |
|                                  |                          | NQ 24h               |                 | NQ Day   |                               | 24H      | Day Only    | Current                                       | High  | Low       | Last     | odds of 3D Rally > 10 |                        | 95%        |
| The Sell Day LOW was             |                          | 11094.75             | Last            | 11094.75 | Last                          |          |             | NQ  | 11094.75                                      | 10983.00  | 11078.50 |                       | odds of 3D Rally > 30  | 80%        |
| The Buy Day LOW was              |                          | 10983.00             |                 | 10988.00 |                               |          |             |   |   |           |          |                       | odds of 3D Rally < 0   | 9%         |
| Possible HIGH for Sell Short Day |                          | 10876.25             |                 | 10980.50 |                               |          |             | NQ Day  | 11094.75                                      | 10988.00  | 11083.25 |                       | Ave Range on           | SSD 254.23 |
| Possible HIGH for Sell Short Day |                          | 11187.61             |                 | 11197.96 |                               | 80%      | 70%         | based on Ave Penetration of SD                |   | of 92.86  | 103.21   | StdD 56.45            | 57.66                  |            |
| Possible HIGH for Sell Short Day |                          | 11210.14             |                 | 11272.31 |                               | 100%     | 100%        | based on Ave 3 Day Rally                      |   | of 333.89 | 291.81   | StdD 174.83           | 160.30                 |            |
| Possible LOW for Sell Short Day  |                          | 10826.00             |                 | 10831.06 |                               | 30%      | 45%         | based on Ave of Sell Day Violation on SS days |   | of 157.00 | 156.94   | StdD 61.07            | 75.17                  |            |
| Wed, Aug 05                      | will be a SellShort day. | NQ                   | therefore has a | 80%      | chance of making a high above | 11094.75 | and up to   | 11187.61                                      | based on Ave Penetration of SD                |           |          |                       |                        |            |
|                                  |                          |                      | therefore has a | 100%     | chance of making a high above | 10876.25 | and up to   | 11210.14                                      | based on Ave 3 Day Rally                      |           |          |                       |                        |            |
|                                  |                          |                      | therefore has a | 30%      | chance of making a Low below  | 10983.00 | and down to | 10826.00                                      | based on Ave of Sell Day Violation on SS days |           |          |                       |                        |            |
| The 24 hour High has a           | 40%                      | chance of being made |                 | 1st      |                               |          |             |   |   |           |          |                       |                        |            |
| Wed, Aug 05                      | will be a SellShort day. | NQ Day               | therefore has a | 70%      | chance of making a high above | 11094.75 | and up to   | 11197.96                                      | based on Ave Penetration of SD                |           |          |                       |                        |            |
|                                  |                          |                      | therefore has a | 100%     | chance of making a high above | 10980.50 | and up to   | 11272.31                                      | based on Ave 3 Day Rally                      |           |          |                       |                        |            |
|                                  |                          |                      | therefore has a | 45%      | chance of making a Low below  | 10988.00 | and down to | 10831.06                                      | based on Ave of Sell Day Violation on SS days |           |          |                       |                        |            |
| The Day sess High has a          | 40%                      | chance of being made |                 | 1st      |                               |          |             |   |   |           |          |                       |                        |            |
|                                  |                          | YM 24h               |                 | YM day   |                               | 24H      | Day Only    | Current                                       | High  | Low       | Last     | odds of 3D Rally > 75 |                        | 88%        |
| The Sell Day LOW was             |                          | 26744.00             | Last            | 26731.00 | Last                          |          |             | YM  | 26744.00                                      | 26439.00  | 26727.00 |                       | odds of 3D Rally > 100 | 81%        |
| The Buy Day LOW was              |                          | 26439.00             |                 | 26489.00 |                               |          |             |   |   |           |          |                       | odds of 3D Rally < 0   | 9%         |
| Possible HIGH for Sell Short Day |                          | 26197.00             |                 | 26422.00 |                               |          |             | YM Day  | 26731.00                                      | 26489.00  | 26715.00 |                       | Ave Range on           | SSD 706.15 |
| Possible HIGH for Sell Short Day |                          | 27104.58             |                 | 27067.00 |                               | 60%      | 60%         | based on Ave Penetration of SD                |   | of 360.58 | 336.00   | StdD 198.16           | 188.97                 |            |
| Possible HIGH for Sell Short Day |                          | 27016.78             |                 | 27119.78 |                               | 90%      | 90%         | based on Ave 3 Day Rally                      |   | of 819.78 | 697.78   | StdD 469.95           | 456.15                 |            |
| Possible LOW for Sell Short Day  |                          | 26043.56             |                 | 26045.60 |                               | 45%      | 50%         | based on Ave of Sell Day Violation on SS days |   | of 395.44 | 443.40   | StdD 248.72           | 268.13                 |            |
| Wed, Aug 05                      | will be a SellShort day. | YM                   | therefore has a | 60%      | chance of making a high above | 26744.00 | and up to   | 27104.58                                      | based on Ave Penetration of SD                |           |          |                       |                        |            |
|                                  |                          |                      | therefore has a | 90%      | chance of making a high above | 26197.00 | and up to   | 27016.78                                      | based on Ave 3 Day Rally                      |           |          |                       |                        |            |
|                                  |                          |                      | therefore has a | 45%      | chance of making a Low below  | 26439.00 | and down to | 26043.56                                      | based on Ave of Sell Day Violation on SS days |           |          |                       |                        |            |
| The 24 hour High has a           | 50%                      | chance of being made |                 | 1st      |                               |          |             |   |   |           |          |                       |                        |            |
| Wed, Aug 05                      | will be a SellShort day. | YM Day               | therefore has a | 60%      | chance of making a high above | 26731.00 | and up to   | 27067.00                                      | based on Ave Penetration of SD                |           |          |                       |                        |            |
|                                  |                          |                      | therefore has a | 90%      | chance of making a high above | 26422.00 | and up to   | 27119.78                                      | based on Ave 3 Day Rally                      |           |          |                       |                        |            |
|                                  |                          |                      | therefore has a | 50%      | chance of making a Low below  | 26489.00 | and down to | 26045.60                                      | based on Ave of Sell Day Violation on SS days |           |          |                       |                        |            |
| The Day sess High has a          | 50%                      | chance of being made |                 | 1st      |                               |          |             |   |   |           |          |                       |                        |            |
|                                  |                          | RTY 24h              |                 | RTY day  |                               | 24H      | Day Only    | Current                                       | High  | Low       | Last     | odds of 3D Rally > 5  |                        | 93%        |
| The Sell Day LOW was             |                          | 1514.80              | Last            | 1514.80  | Last                          |          |             | RTY   | 1514.80                                       | 1493.70   | 1514.20  |                       | odds of 3D Rally > 10  | 80%        |
| The Buy Day LOW was              |                          | 1493.70              |                 | 1495.20  |                               |          |             |   |   |           |          |                       | odds of 3D Rally < 0   | 9%         |
| Possible HIGH for Sell Short Day |                          | 1467.80              |                 | 1476.80  |                               |          |             | RTY Day                                       | 1514.80                                       | 1495.20   | 1513.30  |                       | Ave Range on           | SSD 51.72  |
| Possible HIGH for Sell Short Day |                          | 1542.08              |                 | 1541.77  |                               | 60%      | 60%         | based on Ave Penetration of SD                |   | of 27.28  | 26.97    | StdD 15.44            | 15.04                  |            |
| Possible HIGH for Sell Short Day |                          | 1532.83              |                 | 1533.21  |                               | 90%      | 90%         | based on Ave 3 Day Rally                      |   | of 65.03  | 56.41    | StdD 37.70            | 36.68                  |            |
| Possible LOW for Sell Short Day  |                          | 1464.31              |                 | 1460.87  |                               | 45%      | 45%         | based on Ave of Sell Day Violation on SS days |   | of 29.39  | 34.33    | StdD 16.03            | 18.03                  |            |
| Wed, Aug 05                      | will be a SellShort day. | RTY                  | therefore has a | 60%      | chance of making a high above | 1514.80  | and up to   | 1542.08                                       | based on Ave Penetration of SD                |           |          |                       |                        |            |
|                                  |                          |                      | therefore has a | 90%      | chance of making a high above | 1467.80  | and up to   | 1532.83                                       | based on Ave 3 Day Rally                      |           |          |                       |                        |            |
|                                  |                          |                      | therefore has a | 45%      | chance of making a Low below  | 1493.70  | and down to | 1464.31                                       | based on Ave of Sell Day Violation on SS days |           |          |                       |                        |            |
| The 24 hour High has a           | 50%                      | chance of being made |                 | 1st      |                               |          |             |   |   |           |          |                       |                        |            |
| Wed, Aug 05                      | will be a SellShort day. | RTY Day              | therefore has a | 60%      | chance of making a high above | 1514.80  | and up to   | 1541.77                                       | based on Ave Penetration of SD                |           |          |                       |                        |            |
|                                  |                          |                      | therefore has a | 90%      | chance of making a high above | 1476.80  | and up to   | 1533.21                                       | based on Ave 3 Day Rally                      |           |          |                       |                        |            |
|                                  |                          |                      | therefore has a | 45%      | chance of making a Low below  | 1495.20  | and down to | 1460.87                                       | based on Ave of Sell Day Violation on SS days |           |          |                       |                        |            |
| The Day sess High has a          | 50%                      | chance of being made |                 | 1st      |                               |          |             |   |   |           |          |                       |                        |            |

Wednesday August 5<sup>th</sup> 2020

Today was a SS day. As expected momentum did take markets higher and TVGR took over for the day session which made the decline very confused.

Tomorrow will be a Buy day. We should be looking for the decline to continue.

| TTT Data for trading US Index Futures on: |                    |               |                                       |                      |   |                            |                                   |                                     |  | Thursday, August 6, 2020 |               |                       |        |        |                       |  |     |                     |  |    |  |  |
|---|--------------------|---------------|---------------------------------------|----------------------|---|----------------------------|-----------------------------------|-------------------------------------|--|--------------------------|---------------|-----------------------|--------|--------|-----------------------|--|-----|---------------------|--|----|--|--|
| The Sell/Short Day HIGH was               |                    | 3323.25 Last  |                                       | ES Day 3323.25 1st   |   | 24H                        | Day Only                          | Current ES                          | High 3323.25   | Low 3292.00              | Last 3317.75  | odds of Decline > 10  |        | 74%    | odds of Decline > 20  |  | 46% | odds of Decline = 0 |  | 1% |  |  |
| The Sell/Short Day LOW was                |                    | 3292.00       |                                       | 3311.25              |   |                            |                                   | ES Day                              | 3323.25  | 3311.25                  | 3315.25       | Ave Range on          |        | BD     | 58.99                 |  |     |                     |  |    |  |  |
| Possible HIGH for Buy Day                 |                    | 3345.97       |                                       | 3350.18              |   | 40%                        | 35%                               | based on Ave Penetration of SSD     |  | of 22.72 26.93           |               | StdD                  | 9.65   | 19.36  |                       |  |     |                     |  |    |  |  |
| Possible LOW for Buy Day                  |                    | 3256.94       |                                       | 3269.08              |   | 100%                       | 95%                               | based on Ave Decline                |  | of 66.31 54.17           |               | StdD                  | 41.20  | 48.16  |                       |  |     |                     |  |    |  |  |
| Possible LOW for Buy Day                  |                    | 3274.33       |                                       | 3299.52              |   | 50%                        | 60%                               | based on Ave SS Day Violation on BD |  | of 17.68 11.73           |               | StdD                  | 27.71  | 26.83  |                       |  |     |                     |  |    |  |  |
| Thu, Aug 06                               | will be a Buy day. | ES            | therefore has a there is a there is a | 40% 100% 50%         | chance of making a high above chance of making a Low below chance of making a Low below | 3323.25 3323.25 3292.00    | and up to and down to and down to | 3345.97 3256.94 3274.33             | based on Ave Penetration of SSD based on Ave Decline based on Ave SS Day Violation on BD |                          |               |                       |        |        |                       |  |     |                     |  |    |  |  |
| The 24 hour Low has a                     |                    | 50%           | chance of being made                  | Last                 |   |                            |                                   |                                     |  |                          |               |                       |        |        |                       |  |     |                     |  |    |  |  |
| The Sell/Short Day LOW was                |                    | 11144.00 Last |                                       | NQ Day 1128.50 Last  |   | 24H                        | Day Only                          | Current NQ                          | High 11144.00  | Low 11055.75             | Last 11095.75 | odds of Decline > 20  |        | 76%    | odds of Decline > 25  |  | 68% | odds of Decline = 0 |  | 1% |  |  |
| Possible HIGH for Buy Day                 |                    | 11055.75      |                                       | 11064.50             |   |                            |                                   | NQ Day                              | 1128.50  | 11064.50                 | 11089.00      | Ave Range on          |        | BD     | 228.99                |  |     |                     |  |    |  |  |
| Possible HIGH for Buy Day                 |                    | 11231.03      |                                       | 11210.86             |   | 50%                        | 55%                               | based on Ave Penetration of SSD     |  | of 87.03 82.36           |               | StdD                  | 42.04  | 57.58  |                       |  |     |                     |  |    |  |  |
| Possible LOW for Buy Day                  |                    | 10898.00      |                                       | 10914.28             |   | 100%                       | 95%                               | based on Ave Decline                |  | of 246.00 214.22         |               | StdD                  | 150.52 | 160.30 |                       |  |     |                     |  |    |  |  |
| Possible LOW for Buy Day                  |                    | 10974.25      |                                       | 10980.60             |   | 60%                        | 50%                               | based on Ave SS Day Violation on BD |  | of 81.50 83.90           |               | StdD                  | 92.10  | 71.78  |                       |  |     |                     |  |    |  |  |
| Thu, Aug 06                               | will be a Buy day. | NQ            | therefore has a there is a there is a | 50% 100% 60%         | chance of making a high above chance of making a Low below chance of making a Low below | 11144.00 11144.00 11055.75 | and up to and down to and down to | 11231.03 10898.00 10974.25          | based on Ave Penetration of SSD based on Ave Decline based on Ave SS Day Violation on BD |                          |               |                       |        |        |                       |  |     |                     |  |    |  |  |
| The 24 hour Low has a                     |                    | 55%           | chance of being made                  | Last                 |   |                            |                                   |                                     |  |                          |               |                       |        |        |                       |  |     |                     |  |    |  |  |
| The Sell/Short Day LOW was                |                    | 27114.00 Last |                                       | YM Day 27114.00 Last |   | 24H                        | Day Only                          | Current YM                          | High 27114.00  | Low 26666.00             | Last 27073.00 | odds of Decline > 100 |        | 68%    | odds of Decline > 150 |  | 51% | odds of Decline = 0 |  | 1% |  |  |
| Possible HIGH for Buy Day                 |                    | 26666.00      |                                       | 26878.00             |   |                            |                                   | YM Day                              | 27114.00   | 26878.00                 | 27052.00      | Ave Range on          |        | BD     | 516.65                |  |     |                     |  |    |  |  |
| Possible HIGH for Buy Day                 |                    | 27320.22      |                                       | 27374.29             |   | 45%                        | 35%                               | based on Ave Penetration of SSD     |  | of 206.22 260.29         |               | StdD                  | 98.32  | 193.02 |                       |  |     |                     |  |    |  |  |
| Possible LOW for Buy Day                  |                    | 26503.50      |                                       | 26641.79             |   | 100%                       | 95%                               | based on Ave Decline                |  | of 610.50 472.21         |               | StdD                  | 388.56 | 456.15 |                       |  |     |                     |  |    |  |  |
| Possible LOW for Buy Day                  |                    | 26513.70      |                                       | 26746.10             |   | 50%                        | 50%                               | based on Ave SS Day Violation on BD |  | of 152.30 131.90         |               | StdD                  | 254.71 | 260.01 |                       |  |     |                     |  |    |  |  |
| Thu, Aug 06                               | will be a Buy day. | YM            | therefore has a there is a there is a | 45% 100% 50%         | chance of making a high above chance of making a Low below chance of making a Low below | 27114.00 27114.00 26666.00 | and up to and down to and down to | 27320.22 26503.50 26513.70          | based on Ave Penetration of SSD based on Ave Decline based on Ave SS Day Violation on BD |                          |               |                       |        |        |                       |  |     |                     |  |    |  |  |
| The 24 hour Low has a                     |                    | 55%           | chance of being made                  | Last                 |   |                            |                                   |                                     |  |                          |               |                       |        |        |                       |  |     |                     |  |    |  |  |
| The Sell/Short Day LOW was                |                    | 1544.50 Last  |                                       | RTY Day 1544.50 Last |   | 24H                        | Day Only                          | Current RTY                         | High 1544.50   | Low 1509.30              | Last 1543.50  | odds of Decline > 10  |        | 68%    | odds of Decline > 15  |  | 52% | odds of Decline = 0 |  | 1% |  |  |
| Possible HIGH for Buy Day                 |                    | 1509.30       |                                       | 1523.00              |   |                            |                                   | RTY Day                             | 1544.50  | 1523.00                  | 1541.50       | Ave Range on          |        | BD     | 44.81                 |  |     |                     |  |    |  |  |
| Possible HIGH for Buy Day                 |                    | 1557.93       |                                       | 1563.11              |   | 55%                        | 40%                               | based on Ave Penetration of SSD     |  | of 13.43 18.61           |               | StdD                  | 6.76   | 15.34  |                       |  |     |                     |  |    |  |  |
| Possible LOW for Buy Day                  |                    | 1496.88       |                                       | 1506.27              |   | 100%                       | 95%                               | based on Ave Decline                |  | of 47.63 38.23           |               | StdD                  | 27.47  | 36.68  |                       |  |     |                     |  |    |  |  |
| Possible LOW for Buy Day                  |                    | 1497.94       |                                       | 1508.43              |   | 50%                        | 45%                               | based on Ave SS Day Violation on BD |  | of 11.36 14.57           |               | StdD                  | 19.48  | 16.69  |                       |  |     |                     |  |    |  |  |
| Thu, Aug 06                               | will be a Buy day. | RTY           | therefore has a there is a there is a | 55% 100% 50%         | chance of making a high above chance of making a Low below chance of making a Low below | 1544.50 1544.50 1509.30    | and up to and down to and down to | 1557.93 1496.88 1497.94             | based on Ave Penetration of SSD based on Ave Decline based on Ave SS Day Violation on BD |                          |               |                       |        |        |                       |  |     |                     |  |    |  |  |
| The 24 hour Low has a                     |                    | 50%           | chance of being made                  | Last                 |   |                            |                                   |                                     |  |                          |               |                       |        |        |                       |  |     |                     |  |    |  |  |
| Thu, Aug 06                               | will be a Buy day. | RTY Day       | therefore has a there is a there is a | 40% 95% 45%          | chance of making a high above chance of making a Low below chance of making a Low below | 1544.50 1544.50 1523.00    | and up to and down to and down to | 1563.11 1506.27 1508.43             | based on Ave Penetration of SSD based on Ave Decline based on Ave SS Day Violation on BD |                          |               |                       |        |        |                       |  |     |                     |  |    |  |  |
| The Day sess Low has a                    |                    | 55%           | chance of being made                  | Last                 |   |                            |                                   |                                     |  |                          |               |                       |        |        |                       |  |     |                     |  |    |  |  |

Thursday August 6<sup>th</sup> 2020

Today was a Buy day. As expected markets did penetrated yesterday's high before the decline started. Then once some reached their Standard Deviation Violation high, the rally started.

Tomorrow will be a Sell day. Some markets are above the Recap level but short of the Recap MA level. Therefore the rally has Room to go.

| TTT Data for trading US Index Futures on: Friday, August 7, 2020 |  |              |      |                      |         |                 |          |                                      |          |           |             |                     |                                      |        |        |
|--|--|--------------|------|----------------------|---------|-----------------|----------|--------------------------------------|----------|-----------|-------------|---------------------|--------------------------------------|--------|--------|
| The Buy Day HIGH was   |  | ES 24h       |      | ES Day               |         | 24H             | Day Only | Current                              | High     | Low       | Last        | odds of Rally > 10  |                                      | 85%    |        |
| The Buy Day LOW was  |  | 3345.50      |      | 3345.50              |         |                 |          | ES                                   | 3345.50  | 3300.50   | 3344.00     | odds of Rally > 20  |                                      | 52%    |        |
|  |  | 3300.50 1st  |      | 3310.50 1st          |         |                 |          | ES Day                               | 3345.50  | 3310.50   | 3344.50     | odds of Rally = 0   |                                      | 1%     |        |
| Possible HIGH for Sell Day                                       |  | 3368.81      |      | 3367.75              |         | 60%             | 75%      | based on Ave Penetration of BD       |          | of 23.31  |             | 22.25               | StdD                                 | 13.34  | 19.36  |
| Possible HIGH for Sell Day                                       |  | 3369.35      |      | 3369.46              |         | 100%            | 100%     | based on Ave Rally                   |          | of 68.85  |             | 58.96               | StdD                                 | 36.43  | 47.81  |
| Possible LOW for Sell Day  |  | 3281.75      |      | 3292.00              |         | 45%             | 35%      | based on Ave Buy Day Violation on SD |          | of 18.75  |             | 18.50               | StdD                                 | 8.22   | 26.83  |
| Fri, Aug 07  |  | will be a    | Sell | day.                 | ES      | therefore has a | 60%      | chance of making a high above        |          | 3345.50   | and up to   | 3368.81             | based on Ave Penetration of BD       |        |        |
|  |  |              |      |                      |         | therefore has a | 100%     | chance of making a high above        |          | 3300.50   | and up to   | 3369.35             | based on Ave Rally                   |        |        |
|  |  |              |      |                      |         | therefore has a | 45%      | chance of making a Low below         |          | 3300.50   | and down to | 3281.75             | based on Ave Buy Day Violation on SD |        |        |
| The 24 hour High has a   |  | 75%          |      | chance of being made |         | 1st             |          |                                      |          |           |             |                     |                                      |        |        |
| Fri, Aug 07  |  | will be a    | Sell | day.                 | ES Day  | therefore has a | 75%      | chance of making a high above        |          | 3345.50   | and up to   | 3367.75             | based on Ave Penetration of BD       |        |        |
|  |  |              |      |                      |         | therefore has a | 100%     | chance of making a high above        |          | 3310.50   | and up to   | 3369.46             | based on Ave Rally                   |        |        |
|  |  |              |      |                      |         | therefore has a | 35%      | chance of making a Low below         |          | 3310.50   | and down to | 3292.00             | based on Ave Buy Day Violation on SD |        |        |
| The Day sess High has a  |  | 75%          |      | chance of being made |         | 1st             |          |                                      |          |           |             |                     |                                      |        |        |
| The Buy Day LOW was  |  | NQ 24h       |      | NQ Day               |         | 24H             | Day Only | Current                              | High     | Low       | Last        | odds of Rally > 20  |                                      | 88%    |        |
|  |  | 11271.75     |      | 11271.75             |         |                 |          | NQ                                   | 11271.75 | 11051.25  | 11258.00    | odds of Rally > 25  |                                      | 83%    |        |
| Possible HIGH for Sell Day                                       |  | 11051.25 1st |      | 11073.00 1st         |         |                 |          | NQ Day                               | 11271.75 | 11073.00  | 11261.75    | odds of Rally = 0   |                                      | 0%     |        |
| Possible HIGH for Sell Day                                       |  | 11375.82     |      | 11382.67             |         | 75%             | 75%      | based on Ave Penetration of BD       |          | of 104.07 |             | 110.92              | StdD                                 | 54.01  | 57.58  |
| Possible HIGH for Sell Day                                       |  | 11328.88     |      | 11316.14             |         | 100%            | 100%     | based on Ave Rally                   |          | of 277.63 |             | 243.14              | StdD                                 | 141.42 | 160.34 |
| Possible LOW for Sell Day  |  | 10984.11     |      | 11020.57             |         | 35%             | 35%      | based on Ave Buy Day Violation on SD |          | of 67.14  |             | 52.43               | StdD                                 | 30.87  | 71.78  |
| Fri, Aug 07  |  | will be a    | Sell | day.                 | NQ      | therefore has a | 75%      | chance of making a high above        |          | 11271.75  | and up to   | 11375.82            | based on Ave Penetration of BD       |        |        |
|  |  |              |      |                      |         | therefore has a | 100%     | chance of making a high above        |          | 11051.25  | and up to   | 11328.88            | based on Ave Rally                   |        |        |
|  |  |              |      |                      |         | therefore has a | 35%      | chance of making a Low below         |          | 11051.25  | and down to | 10984.11            | based on Ave Buy Day Violation on SD |        |        |
| The 24 hour High has a   |  | 80%          |      | chance of being made |         | Last            |          |                                      |          |           |             |                     |                                      |        |        |
| Fri, Aug 07  |  | will be a    | Sell | day.                 | NQ Day  | therefore has a | 75%      | chance of making a high above        |          | 11271.75  | and up to   | 11382.67            | based on Ave Penetration of BD       |        |        |
|  |  |              |      |                      |         | therefore has a | 100%     | chance of making a high above        |          | 11073.00  | and up to   | 11316.14            | based on Ave Rally                   |        |        |
|  |  |              |      |                      |         | therefore has a | 35%      | chance of making a Low below         |          | 11073.00  | and down to | 11020.57            | based on Ave Buy Day Violation on SD |        |        |
| The Day sess High has a  |  | 90%          |      | chance of being made |         | Last            |          |                                      |          |           |             |                     |                                      |        |        |
| The Buy Day LOW was  |  | YM 24h       |      | YM day               |         | 24H             | Day Only | Current                              | High     | Low       | Last        | odds of Rally > 100 |                                      | 78%    |        |
|  |  | 27301.00     |      | 27301.00             |         |                 |          | YM                                   | 27301.00 | 26924.00  | 27284.00    | odds of Rally > 150 |                                      | 59%    |        |
| Possible HIGH for Sell Day                                       |  | 26924.00 1st |      | 27040.00 1st         |         |                 |          | YM Day                               | 27301.00 | 27040.00  | 27285.00    | odds of Rally = 0   |                                      | 0%     |        |
| Possible HIGH for Sell Day                                       |  | 27523.17     |      | 27515.92             |         | 60%             | 65%      | based on Ave Penetration of BD       |          | of 222.17 |             | 214.92              | StdD                                 | 140.30 | 193.02 |
| Possible HIGH for Sell Day                                       |  | 27524.85     |      | 27538.10             |         | 100%            | 100%     | based on Ave Rally                   |          | of 600.85 |             | 498.10              | StdD                                 | 328.24 | 455.15 |
| Possible LOW for Sell Day  |  | 26724.20     |      | 26802.86             |         | 50%             | 35%      | based on Ave Buy Day Violation on SD |          | of 199.80 |             | 237.14              | StdD                                 | 96.20  | 260.01 |
| Fri, Aug 07  |  | will be a    | Sell | day.                 | YM      | therefore has a | 60%      | chance of making a high above        |          | 27301.00  | and up to   | 27523.17            | based on Ave Penetration of BD       |        |        |
|  |  |              |      |                      |         | therefore has a | 100%     | chance of making a high above        |          | 26924.00  | and up to   | 27524.85            | based on Ave Rally                   |        |        |
|  |  |              |      |                      |         | therefore has a | 50%      | chance of making a Low below         |          | 26924.00  | and down to | 26724.20            | based on Ave Buy Day Violation on SD |        |        |
| The 24 hour High has a   |  | 65%          |      | chance of being made |         | 1st             |          |                                      |          |           |             |                     |                                      |        |        |
| Fri, Aug 07  |  | will be a    | Sell | day.                 | YM Day  | therefore has a | 65%      | chance of making a high above        |          | 27301.00  | and up to   | 27515.92            | based on Ave Penetration of BD       |        |        |
|  |  |              |      |                      |         | therefore has a | 100%     | chance of making a high above        |          | 27040.00  | and up to   | 27538.10            | based on Ave Rally                   |        |        |
|  |  |              |      |                      |         | therefore has a | 35%      | chance of making a Low below         |          | 27040.00  | and down to | 26802.86            | based on Ave Buy Day Violation on SD |        |        |
| The Day sess High has a  |  | 55%          |      | chance of being made |         | 1st             |          |                                      |          |           |             |                     |                                      |        |        |
| The Buy Day LOW was  |  | RTY 24h      |      | RTY day              |         | 24H             | Day Only | Current                              | High     | Low       | Last        | odds of Rally > 10  |                                      | 79%    |        |
|  |  | 1552.60      |      | 1550.20              |         |                 |          | RTY                                  | 1552.60  | 1534.00   | 1543.40     | odds of Rally > 15  |                                      | 56%    |        |
| Possible HIGH for Sell Day                                       |  | 1534.00 Last |      | 1534.70 Last         |         |                 |          | RTY Day                              | 1550.20  | 1534.70   | 1544.40     | odds of Rally = 0   |                                      | 0%     |        |
| Possible HIGH for Sell Day                                       |  | 1571.70      |      | 1568.82              |         | 55%             | 65%      | based on Ave Penetration of BD       |          | of 19.10  |             | 18.62               | StdD                                 | 10.42  | 15.34  |
| Possible HIGH for Sell Day                                       |  | 1584.62      |      | 1578.02              |         | 100%            | 100%     | based on Ave Rally                   |          | of 50.62  |             | 43.32               | StdD                                 | 27.23  | 36.77  |
| Possible LOW for Sell Day  |  | 1517.33      |      | 1523.61              |         | 35%             | 40%      | based on Ave Buy Day Violation on SD |          | of 16.67  |             | 11.09               | StdD                                 | 6.50   | 16.69  |
| Fri, Aug 07  |  | will be a    | Sell | day.                 | RTY     | therefore has a | 55%      | chance of making a high above        |          | 1552.60   | and up to   | 1571.70             | based on Ave Penetration of BD       |        |        |
|  |  |              |      |                      |         | therefore has a | 100%     | chance of making a high above        |          | 1534.00   | and up to   | 1584.62             | based on Ave Rally                   |        |        |
|  |  |              |      |                      |         | therefore has a | 35%      | chance of making a Low below         |          | 1534.00   | and down to | 1517.33             | based on Ave Buy Day Violation on SD |        |        |
| The 24 hour High has a   |  | 75%          |      | chance of being made |         | Last            |          |                                      |          |           |             |                     |                                      |        |        |
| Fri, Aug 07  |  | will be a    | Sell | day.                 | RTY Day | therefore has a | 65%      | chance of making a high above        |          | 1550.20   | and up to   | 1568.82             | based on Ave Penetration of BD       |        |        |
|  |  |              |      |                      |         | therefore has a | 100%     | chance of making a high above        |          | 1534.70   | and up to   | 1578.02             | based on Ave Rally                   |        |        |
|  |  |              |      |                      |         | therefore has a | 40%      | chance of making a Low below         |          | 1534.70   | and down to | 1523.61             | based on Ave Buy Day Violation on SD |        |        |
| The Day sess High has a  |  | 60%          |      | chance of being made |         | Last            |          |                                      |          |           |             |                     |                                      |        |        |



Friday August 7<sup>th</sup> 2020

Today was a Sell day. Markets were confused with ES retesting yesterday's high many times and failed.

Monday will be a SS day. Since markets closed on the highs Momentum may take markets higher before the decline starts.

Have a great weekend.

| TTT Data for trading US Index Futures on: <b>Monday, August 10, 2020</b> |  |                          |              |                 |      |                               |          |   |          |   |          |                        |        |            |
|--|--|--------------------------|--------------|-----------------|------|-------------------------------|----------|---|----------|---|----------|------------------------|--------|------------|
| The Sell Day HIGH was  |  | 3347.75                  | Last         | 3346.75         | Last | 24H                           | Day Only | Current                                       | High     | Low   | Last     | odds of 3D Rally > 10  |        | 85%        |
| The Sell Day LOW was   |  | 3322.25                  |              | 3322.25         |      |                               |          | ES  | 3347.75  | 3322.25                                       | 3347.25  | odds of 3D Rally > 20  |        | 60%        |
| The Buy Day LOW was  |  | 3300.50                  |              | 3310.50         |      |                               |          | ES Day  | 3346.75  | 3322.25                                       | 3345.25  | odds of 3D Rally < 0   |        | 8%         |
| Possible HIGH for Sell Short Day   |  | 3380.55                  |              | 3382.63         |      | 75%                           | 65%      | based on Ave Penetration of SD                |          | of 32.80                                      | 35.88    | StdID                  | 19.71  | 19.36      |
| Possible HIGH for Sell Short Day   |  | 3393.88                  |              | 3391.91         |      | 95%                           | 95%      | based on Ave 3 Day Rally                      |          | of 93.38                                      | 81.41    | StdID                  | 50.32  | 47.81      |
| Possible LOW for Sell Short Day  |  | 3261.46                  |              | 3271.50         |      | 35%                           | 40%      | based on Ave of Sell Day Violation on SS days |          | of 40.79                                      | 50.75    | StdID                  | 24.16  | 26.83      |
| The 24 hour High has a   |  | 55% chance of being made |              | 1st             |      |                               |          |   |          |   |          | Ave Range on           |        | SSD 70.09  |
| Mon, Aug 10 will be a  |  | SellShort                | day. ES      | therefore has a | 75%  | chance of making a high above | 3347.75  | and up to                                     | 3380.55  | based on Ave Penetration of SD                |          |                        |        |            |
|  |  |                          |              | therefore has a | 95%  | chance of making a high above | 3300.50  | and up to                                     | 3393.88  | based on Ave 3 Day Rally                      |          |                        |        |            |
|  |  |                          |              | therefore has a | 35%  | chance of making a Low below  | 3322.25  | and down to                                   | 3281.46  | based on Ave of Sell Day Violation on SS days |          |                        |        |            |
| The 24 hour High has a   |  | 55% chance of being made |              | 1st             |      |                               |          |   |          |   |          |                        |        |            |
| The Sell Day LOW was   |  | 11283.25                 | 1st          | 11268.00        | 1st  | 24H                           | Day Only | Current                                       | High     | Low   | Last     | odds of 3D Rally > 10  |        | 95%        |
| The Buy Day LOW was  |  | 11035.25                 |              | 11035.25        |      |                               |          | NQ  | 11283.25 | 11035.25                                      | 11131.50 | odds of 3D Rally > 30  |        | 80%        |
| Possible HIGH for Sell Short Day   |  | 11051.25                 |              | 11073.00        |      |                               |          | NQ Day  | 11268.00 | 11035.25                                      | 11125.00 | odds of 3D Rally < 0   |        | 9%         |
| Possible HIGH for Sell Short Day   |  | 11373.54                 |              | 11366.58        |      | 85%                           | 75%      | based on Ave Penetration of SD                |          | of 90.29                                      | 98.58    | StdID                  | 56.45  | 57.58      |
| Possible HIGH for Sell Short Day   |  | 11394.31                 |              | 11369.45        |      | 100%                          | 100%     | based on Ave 3 Day Rally                      |          | of 343.06                                     | 296.45   | StdID                  | 175.93 | 160.34     |
| Possible LOW for Sell Short Day  |  | 10879.30                 |              | 10883.22        |      | 25%                           | 40%      | based on Ave of Sell Day Violation on SS days |          | of 155.95                                     | 152.03   | StdID                  | 58.04  | 71.78      |
| The 24 hour High has a   |  | 45% chance of being made |              | 1st             |      |                               |          |   |          |   |          | Ave Range on           |        | SSD 242.41 |
| Mon, Aug 10 will be a  |  | SellShort                | day. ES Day  | therefore has a | 65%  | chance of making a high above | 3346.75  | and up to                                     | 3382.63  | based on Ave Penetration of SD                |          |                        |        |            |
|  |  |                          |              | therefore has a | 95%  | chance of making a high above | 3310.50  | and up to                                     | 3391.91  | based on Ave 3 Day Rally                      |          |                        |        |            |
|  |  |                          |              | therefore has a | 40%  | chance of making a Low below  | 3322.25  | and down to                                   | 3271.50  | based on Ave of Sell Day Violation on SS days |          |                        |        |            |
| The 24 hour High has a   |  | 45% chance of being made |              | 1st             |      |                               |          |   |          |   |          |                        |        |            |
| The Sell Day LOW was   |  | 27371.00                 | Last         | 27371.00        | Last | 24H                           | Day Only | Current                                       | High     | Low   | Last     | odds of 3D Rally > 75  |        | 88%        |
| The Buy Day LOW was  |  | 27105.00                 |              | 27131.00        |      |                               |          | YM  | 27371.00 | 27105.00                                      | 27357.00 | odds of 3D Rally > 100 |        | 81%        |
| Possible HIGH for Sell Short Day   |  | 26924.00                 |              | 27040.00        |      |                               |          | YM Day  | 27371.00 | 27131.00                                      | 27334.00 | odds of 3D Rally < 0   |        | 9%         |
| Possible HIGH for Sell Short Day   |  | 27732.31                 |              | 27710.62        |      | 65%                           | 65%      | based on Ave Penetration of SD                |          | of 361.31                                     | 339.62   | StdID                  | 201.55 | 193.02     |
| Possible HIGH for Sell Short Day   |  | 27748.89                 |              | 27737.47        |      | 95%                           | 95%      | based on Ave 3 Day Rally                      |          | of 824.89                                     | 697.47   | StdID                  | 474.35 | 455.15     |
| Possible LOW for Sell Short Day  |  | 26721.13                 |              | 26702.89        |      | 40%                           | 45%      | based on Ave of Sell Day Violation on SS days |          | of 383.88                                     | 428.11   | StdID                  | 242.46 | 260.01     |
| The 24 hour High has a   |  | 55% chance of being made |              | 1st             |      |                               |          |   |          |   |          | Ave Range on           |        | SSD 688.55 |
| Mon, Aug 10 will be a  |  | SellShort                | day. YM      | therefore has a | 65%  | chance of making a high above | 27371.00 | and up to                                     | 27732.31 | based on Ave Penetration of SD                |          |                        |        |            |
|  |  |                          |              | therefore has a | 95%  | chance of making a high above | 26924.00 | and up to                                     | 27748.89 | based on Ave 3 Day Rally                      |          |                        |        |            |
|  |  |                          |              | therefore has a | 40%  | chance of making a Low below  | 27105.00 | and down to                                   | 26721.13 | based on Ave of Sell Day Violation on SS days |          |                        |        |            |
| The 24 hour High has a   |  | 55% chance of being made |              | 1st             |      |                               |          |   |          |   |          |                        |        |            |
| The Sell Day LOW was   |  | 1569.00                  | Last         | 1568.50         | Last | 24H                           | Day Only | Current                                       | High     | Low   | Last     | odds of 3D Rally > 5   |        | 93%        |
| The Buy Day LOW was  |  | 1531.30                  |              | 1537.10         |      |                               |          | RTY   | 1569.00  | 1531.30                                       | 1568.40  | odds of 3D Rally > 10  |        | 80%        |
| Possible HIGH for Sell Short Day   |  | 1534.00                  |              | 1534.70         |      |                               |          | RTY Day                                       | 1568.50  | 1537.10                                       | 1566.20  | odds of 3D Rally < 0   |        | 9%         |
| Possible HIGH for Sell Short Day   |  | 1596.46                  |              | 1595.68         |      | 65%                           | 65%      | based on Ave Penetration of SD                |          | of 27.46                                      | 27.18    | StdID                  | 15.73  | 15.34      |
| Possible HIGH for Sell Short Day   |  | 1599.65                  |              | 1591.70         |      | 95%                           | 95%      | based on Ave 3 Day Rally                      |          | of 65.65                                      | 57.00    | StdID                  | 38.11  | 36.77      |
| Possible LOW for Sell Short Day  |  | 1504.11                  |              | 1505.69         |      | 40%                           | 40%      | based on Ave of Sell Day Violation on SS days |          | of 27.19                                      | 31.41    | StdID                  | 15.04  | 16.69      |
| The 24 hour High has a   |  | 55% chance of being made |              | 1st             |      |                               |          |   |          |   |          | Ave Range on           |        | SSD 49.91  |
| Mon, Aug 10 will be a  |  | SellShort                | day. RTY     | therefore has a | 65%  | chance of making a high above | 1569.00  | and up to                                     | 1596.46  | based on Ave Penetration of SD                |          |                        |        |            |
|  |  |                          |              | therefore has a | 95%  | chance of making a high above | 1534.00  | and up to                                     | 1599.65  | based on Ave 3 Day Rally                      |          |                        |        |            |
|  |  |                          |              | therefore has a | 40%  | chance of making a Low below  | 1531.30  | and down to                                   | 1504.11  | based on Ave of Sell Day Violation on SS days |          |                        |        |            |
| The 24 hour High has a   |  | 55% chance of being made |              | 1st             |      |                               |          |   |          |   |          |                        |        |            |
| The Sell Day LOW was   |  | 1568.50                  | Last         | 1568.50         | Last | 24H                           | Day Only | Current                                       | High     | Low   | Last     | odds of 3D Rally > 5   |        | 93%        |
| The Buy Day LOW was  |  | 1531.30                  |              | 1537.10         |      |                               |          | RTY   | 1569.00  | 1531.30                                       | 1568.40  | odds of 3D Rally > 10  |        | 80%        |
| Possible HIGH for Sell Short Day   |  | 1534.00                  |              | 1534.70         |      |                               |          | RTY Day                                       | 1568.50  | 1537.10                                       | 1566.20  | odds of 3D Rally < 0   |        | 9%         |
| Possible HIGH for Sell Short Day   |  | 1596.46                  |              | 1595.68         |      | 65%                           | 65%      | based on Ave Penetration of SD                |          | of 27.46                                      | 27.18    | StdID                  | 15.73  | 15.34      |
| Possible HIGH for Sell Short Day   |  | 1599.65                  |              | 1591.70         |      | 95%                           | 95%      | based on Ave 3 Day Rally                      |          | of 65.65                                      | 57.00    | StdID                  | 38.11  | 36.77      |
| Possible LOW for Sell Short Day  |  | 1504.11                  |              | 1505.69         |      | 40%                           | 40%      | based on Ave of Sell Day Violation on SS days |          | of 27.19                                      | 31.41    | StdID                  | 15.04  | 16.69      |
| The 24 hour High has a   |  | 55% chance of being made |              | 1st             |      |                               |          |   |          |   |          | Ave Range on           |        | SSD 49.91  |
| Mon, Aug 10 will be a  |  | SellShort                | day. RTY Day | therefore has a | 65%  | chance of making a high above | 1568.50  | and up to                                     | 1595.68  | based on Ave Penetration of SD                |          |                        |        |            |
|  |  |                          |              | therefore has a | 95%  | chance of making a high above | 1534.00  | and up to                                     | 1591.70  | based on Ave 3 Day Rally                      |          |                        |        |            |
|  |  |                          |              | therefore has a | 40%  | chance of making a Low below  | 1537.10  | and down to                                   | 1505.69  | based on Ave of Sell Day Violation on SS days |          |                        |        |            |
| The 24 hour High has a   |  | 55% chance of being made |              | 1st             |      |                               |          |   |          |   |          |                        |        |            |

Monday August 10<sup>th</sup> 2020

Today was a SS day. This was a very confused day. RTY and YM rallied while the other 2 were up and down all day.

Tomorrow will be a Buy day. We should be looking for some kind of decline.

| TTT Data for trading US Index Futures on:      |  |               |  |   |  |          |  |                      |  | Tuesday, August 11, 2020            |  |           |  |          |  |             |  |                       |  |     |  |
|--|--|---------------|--|---|--|----------|--|----------------------|--|-------------------------------------|--|-----------|--|----------|--|-------------|--|-----------------------|--|-----|--|
| The Sell/Short Day HIGH was                    |  | ES 24h        |  | ES Day  |  | 24H      |  | Day Only             |  | Current                             |  | High      |  | Low      |  | Last        |  | odds of Decline > 10  |  | 74% |  |
| The Sell/Short Day LOW was                     |  | 3357.25 Last  |  | 3357.25 Last                                      |  |          |  |                      |  | ES                                  |  | 3357.25   |  | 3329.00  |  | 3352.50     |  | odds of Decline > 20  |  | 46% |  |
|  |  | 3329.00       |  | 3329.00   |  |          |  |                      |  | ES Day                              |  | 3357.25   |  | 3329.00  |  | 3352.50     |  | odds of Decline = 0   |  | 1%  |  |
| Possible HIGH for Buy Day                      |  | 3379.92       |  | 3383.59   |  | 45%      |  | 40%                  |  | based on Ave Penetration of SSD     |  | of 22.67  |  | 26.34    |  | StdD 9.95   |  | 14.63                 |  |     |  |
| Possible LOW for Buy Day                       |  | 3295.63       |  | 3308.12   |  | 100%     |  | 95%                  |  | based on Ave Decline                |  | of 61.63  |  | 49.13    |  | StdD 39.32  |  | 47.81                 |  |     |  |
| Possible LOW for Buy Day                       |  | 3312.22       |  | 3319.35   |  | 45%      |  | 60%                  |  | based on Ave SS Day Violation on BD |  | of 16.78  |  | 9.65     |  | StdD 26.72  |  | 26.83                 |  |     |  |
| Tue, Aug 11 will be a Buy day.                 |  | ES            |  | therefore has a 45% chance of making a high above |  | 3357.25  |  | and up to 3379.92    |  | based on Ave Penetration of SSD     |  |           |  |          |  |             |  |                       |  |     |  |
|  |  |               |  | therefore has a 100% chance of making a Low below |  | 3357.25  |  | and down to 3295.63  |  | based on Ave Decline                |  |           |  |          |  |             |  |                       |  |     |  |
|  |  |               |  | therefore has a 45% chance of making a Low below  |  | 3329.00  |  | and down to 3312.22  |  | based on Ave SS Day Violation on BD |  |           |  |          |  |             |  |                       |  |     |  |
| The 24 hour Low has a 50% chance of being made |  | Last          |  |   |  |          |  |                      |  |                                     |  |           |  |          |  |             |  |                       |  |     |  |
| The Sell/Short Day LOW was                     |  | NQ 24h        |  | NQ Day  |  | 24H      |  | Day Only             |  | Current                             |  | High      |  | Low      |  | Last        |  | odds of Decline > 20  |  | 76% |  |
|  |  | 1156.50 1st   |  | 1146.75 1st                                       |  |          |  |                      |  | NQ                                  |  | 1156.50   |  | 10928.25 |  | 11079.50    |  | odds of Decline > 25  |  | 68% |  |
|  |  | 10928.25      |  | 10928.25  |  |          |  |                      |  | NQ Day                              |  | 1146.75   |  | 10928.25 |  | 11069.00    |  | odds of Decline = 0   |  | 1%  |  |
| Possible HIGH for Buy Day                      |  | 11247.23      |  | 11234.19  |  | 55%      |  | 60%                  |  | based on Ave Penetration of SSD     |  | of 90.73  |  | 87.44    |  | StdD 44.42  |  | 52.17                 |  |     |  |
| Possible LOW for Buy Day                       |  | 10923.65      |  | 10948.33  |  | 100%     |  | 95%                  |  | based on Ave Decline                |  | of 232.85 |  | 198.42   |  | StdD 146.26 |  | 160.34                |  |     |  |
| Possible LOW for Buy Day                       |  | 10848.98      |  | 10838.50  |  | 60%      |  | 45%                  |  | based on Ave SS Day Violation on BD |  | of 79.27  |  | 89.75    |  | StdD 90.05  |  | 72.58                 |  |     |  |
| Tue, Aug 11 will be a Buy day.                 |  | NQ            |  | therefore has a 55% chance of making a high above |  | 1156.50  |  | and up to 11247.23   |  | based on Ave Penetration of SSD     |  |           |  |          |  |             |  |                       |  |     |  |
|  |  |               |  | therefore has a 100% chance of making a Low below |  | 1156.50  |  | and down to 10923.65 |  | based on Ave Decline                |  |           |  |          |  |             |  |                       |  |     |  |
|  |  |               |  | therefore has a 60% chance of making a Low below  |  | 10928.25 |  | and down to 10848.98 |  | based on Ave SS Day Violation on BD |  |           |  |          |  |             |  |                       |  |     |  |
| The 24 hour Low has a 55% chance of being made |  | 1st           |  |   |  |          |  |                      |  |                                     |  |           |  |          |  |             |  |                       |  |     |  |
| The Sell/Short Day LOW was                     |  | YM 24h        |  | YM day  |  | 24H      |  | Day Only             |  | Current                             |  | High      |  | Low      |  | Last        |  | odds of Decline > 100 |  | 68% |  |
|  |  | 27713.00 Last |  | 27713.00 Last                                     |  |          |  |                      |  | YM                                  |  | 27713.00  |  | 27260.00 |  | 27688.00    |  | odds of Decline > 150 |  | 52% |  |
|  |  | 27260.00      |  | 27435.00  |  |          |  |                      |  | YM Day                              |  | 27713.00  |  | 27435.00 |  | 27679.00    |  | odds of Decline = 0   |  | 1%  |  |
| Possible HIGH for Buy Day                      |  | 27917.30      |  | 27964.13  |  | 50%      |  | 40%                  |  | based on Ave Penetration of SSD     |  | of 204.30 |  | 251.13   |  | StdD 100.24 |  | 155.32                |  |     |  |
| Possible LOW for Buy Day                       |  | 27146.80      |  | 27285.58  |  | 100%     |  | 95%                  |  | based on Ave Decline                |  | of 566.20 |  | 427.42   |  | StdD 371.58 |  | 455.15                |  |     |  |
| Possible LOW for Buy Day                       |  | 27121.44      |  | 27319.11  |  | 45%      |  | 45%                  |  | based on Ave SS Day Violation on BD |  | of 138.56 |  | 115.89   |  | StdD 247.12 |  | 260.01                |  |     |  |
| Tue, Aug 11 will be a Buy day.                 |  | YM            |  | therefore has a 50% chance of making a high above |  | 27713.00 |  | and up to 27917.30   |  | based on Ave Penetration of SSD     |  |           |  |          |  |             |  |                       |  |     |  |
|  |  |               |  | therefore has a 100% chance of making a Low below |  | 27713.00 |  | and down to 27146.80 |  | based on Ave Decline                |  |           |  |          |  |             |  |                       |  |     |  |
|  |  |               |  | therefore has a 45% chance of making a Low below  |  | 27260.00 |  | and down to 27121.44 |  | based on Ave SS Day Violation on BD |  |           |  |          |  |             |  |                       |  |     |  |
| The 24 hour Low has a 55% chance of being made |  | Last          |  |   |  |          |  |                      |  |                                     |  |           |  |          |  |             |  |                       |  |     |  |
| The Sell/Short Day LOW was                     |  | RTY 24h       |  | RTY day   |  | 24H      |  | Day Only             |  | Current                             |  | High      |  | Low      |  | Last        |  | odds of Decline > 10  |  | 68% |  |
|  |  | 1534.10 Last  |  | 1534.10 Last                                      |  |          |  |                      |  | RTY                                 |  | 1534.10   |  | 1561.50  |  | 1581.90     |  | odds of Decline > 15  |  | 52% |  |
|  |  | 1561.50       |  | 1572.20   |  |          |  |                      |  | RTY Day                             |  | 1534.10   |  | 1572.20  |  | 1583.80     |  | odds of Decline = 0   |  | 1%  |  |
| Possible HIGH for Buy Day                      |  | 1607.08       |  | 1611.28   |  | 60%      |  | 45%                  |  | based on Ave Penetration of SSD     |  | of 12.98  |  | 17.18    |  | StdD 6.79   |  | 12.31                 |  |     |  |
| Possible LOW for Buy Day                       |  | 1551.18       |  | 1560.10   |  | 100%     |  | 95%                  |  | based on Ave Decline                |  | of 42.92  |  | 34.00    |  | StdD 24.92  |  | 36.77                 |  |     |  |
| Possible LOW for Buy Day                       |  | 1552.57       |  | 1559.96   |  | 45%      |  | 40%                  |  | based on Ave SS Day Violation on BD |  | of 8.93   |  | 12.24    |  | StdD 18.84  |  | 16.69                 |  |     |  |
| Tue, Aug 11 will be a Buy day.                 |  | RTY           |  | therefore has a 60% chance of making a high above |  | 1534.10  |  | and up to 1607.08    |  | based on Ave Penetration of SSD     |  |           |  |          |  |             |  |                       |  |     |  |
|  |  |               |  | therefore has a 100% chance of making a Low below |  | 1534.10  |  | and down to 1551.18  |  | based on Ave Decline                |  |           |  |          |  |             |  |                       |  |     |  |
|  |  |               |  | therefore has a 45% chance of making a Low below  |  | 1561.50  |  | and down to 1552.57  |  | based on Ave SS Day Violation on BD |  |           |  |          |  |             |  |                       |  |     |  |
| The 24 hour Low has a 45% chance of being made |  | Last          |  |   |  |          |  |                      |  |                                     |  |           |  |          |  |             |  |                       |  |     |  |

Tuesday August 11<sup>th</sup> 2020

Today was a Buy day. What an amazing Buy Day. YM didn't want to come down all day but in late afternoon, It finally decline and now all 4 produced a decline for the day time session.

Tomorrow will be a Sell day. Markets may try to retest today's low before the real rally starts.

| TTT Data for trading US Index Futures on: Wednesday, August 12, 2020 |  |               |      |                      |                 |      |                               |                                      |             |           |                                      |                     |      |        |        |
|--|--|---------------|------|----------------------|-----------------|------|-------------------------------|--------------------------------------|-------------|-----------|--------------------------------------|---------------------|------|--------|--------|
| The Buy Day HIGH was   |  | ES 24h        |      | ES Day               |                 | 24H  | Day Only                      | Current                              | High        | Low       | Last                                 | odds of Rally > 10  |      | 86%    |        |
| The Buy Day LOW was  |  | 3379.00       |      | 3374.75              |                 |      |                               | ES                                   | 3379.00     | 3319.50   | 3336.25                              | odds of Rally > 20  |      | 52%    |        |
|  |  | 3319.50 Last  |      | 3319.50 Last         |                 |      |                               | ES Day                               | 3374.75     | 3319.50   | 3329.50                              | odds of Rally = 0   |      | 1%     |        |
| Possible HIGH for Sell Day   |  | 3401.69       |      | 3396.70              |                 | 60%  | 75%                           | based on Ave Penetration of BD       |             | of 22.69  |                                      | 21.95               | StdD | 13.33  | 14.63  |
| Possible HIGH for Sell Day   |  | 3385.55       |      | 3375.31              |                 | 100% | 100%                          | based on Ave Rally                   |             | of 66.05  |                                      | 55.81               | StdD | 35.05  | 41.80  |
| Possible LOW for Sell Day  |  | 3300.75       |      | 3301.00              |                 | 45%  | 35%                           | based on Ave Buy Day Violation on SD |             | of 18.75  |                                      | 18.50               | StdD | 8.22   | 26.83  |
| Wed, Aug 12  |  | will be a     | Sell | day. ES              | therefore has a | 60%  | chance of making a high above | 3379.00                              | and up to   | 3401.69   | based on Ave Penetration of BD       |                     |      |        |        |
|  |  |               |      |                      | therefore has a | 100% | chance of making a high above | 3319.50                              | and up to   | 3385.55   | based on Ave Rally                   |                     |      |        |        |
|  |  |               |      |                      | therefore has a | 45%  | chance of making a Low below  | 3319.50                              | and down to | 3300.75   | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The 24 hour High has a   |  | 80%           |      | chance of being made |                 | 1st  |                               |                                      |             |           |                                      |                     |      |        |        |
| Wed, Aug 12  |  | will be a     | Sell | day. ES Day          | therefore has a | 75%  | chance of making a high above | 3374.75                              | and up to   | 3396.70   | based on Ave Penetration of BD       |                     |      |        |        |
|  |  |               |      |                      | therefore has a | 100% | chance of making a high above | 3319.50                              | and up to   | 3375.31   | based on Ave Rally                   |                     |      |        |        |
|  |  |               |      |                      | therefore has a | 35%  | chance of making a Low below  | 3319.50                              | and down to | 3301.00   | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The Day sess High has a  |  | 75%           |      | chance of being made |                 | 1st  |                               |                                      |             |           |                                      |                     |      |        |        |
| The Buy Day LOW was  |  | NQ 24h        |      | NQ Day               |                 | 24H  | Day Only                      | Current                              | High        | Low       | Last                                 | odds of Rally > 10  |      | 88%    |        |
|  |  | 1157.75       |      | 11084.25             |                 |      |                               | NQ                                   | 1157.75     | 10845.50  | 10912.00                             | odds of Rally > 20  |      | 83%    |        |
|  |  | 10845.50 Last |      | 10845.50 Last        |                 |      |                               | NQ Day                               | 11084.25    | 10845.50  | 10875.75                             | odds of Rally = 0   |      | 0%     |        |
| Possible HIGH for Sell Day   |  | 11259.62      |      | 11199.91             |                 | 75%  | 70%                           | based on Ave Penetration of BD       |             | of 101.87 |                                      | 115.66              | StdD | 53.98  | 52.17  |
| Possible HIGH for Sell Day   |  | 11119.65      |      | 11083.31             |                 | 100% | 100%                          | based on Ave Rally                   |             | of 274.15 |                                      | 237.81              | StdD | 139.98 | 150.95 |
| Possible LOW for Sell Day  |  | 10784.75      |      | 10794.91             |                 | 40%  | 40%                           | based on Ave Buy Day Violation on SD |             | of 60.75  |                                      | 50.59               | StdD | 30.87  | 72.58  |
| Wed, Aug 12  |  | will be a     | Sell | day. NQ              | therefore has a | 75%  | chance of making a high above | 1157.75                              | and up to   | 11259.62  | based on Ave Penetration of BD       |                     |      |        |        |
|  |  |               |      |                      | therefore has a | 100% | chance of making a high above | 10845.50                             | and up to   | 11119.65  | based on Ave Rally                   |                     |      |        |        |
|  |  |               |      |                      | therefore has a | 40%  | chance of making a Low below  | 10845.50                             | and down to | 10784.75  | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The 24 hour High has a   |  | 75%           |      | chance of being made |                 | Last |                               |                                      |             |           |                                      |                     |      |        |        |
| Wed, Aug 12  |  | will be a     | Sell | day. NQ Day          | therefore has a | 70%  | chance of making a high above | 11084.25                             | and up to   | 11199.91  | based on Ave Penetration of BD       |                     |      |        |        |
|  |  |               |      |                      | therefore has a | 100% | chance of making a high above | 10845.50                             | and up to   | 11083.31  | based on Ave Rally                   |                     |      |        |        |
|  |  |               |      |                      | therefore has a | 40%  | chance of making a Low below  | 10845.50                             | and down to | 10794.91  | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The Day sess High has a  |  | 85%           |      | chance of being made |                 | 1st  |                               |                                      |             |           |                                      |                     |      |        |        |
| The Buy Day LOW was  |  | YM 24h        |      | YM day               |                 | 24H  | Day Only                      | Current                              | High        | Low       | Last                                 | odds of Rally > 100 |      | 78%    |        |
|  |  | 28069.00      |      | 28063.00             |                 |      |                               | YM                                   | 28069.00    | 27532.00  | 27665.00                             | odds of Rally > 150 |      | 53%    |        |
|  |  | 27532.00 Last |      | 27532.00 Last        |                 |      |                               | YM Day                               | 28069.00    | 27532.00  | 27611.00                             | odds of Rally = 0   |      | 0%     |        |
| Possible HIGH for Sell Day   |  | 28289.92      |      | 28285.38             |                 | 60%  | 65%                           | based on Ave Penetration of BD       |             | of 220.92 |                                      | 216.38              | StdD | 140.24 | 155.32 |
| Possible HIGH for Sell Day   |  | 28106.55      |      | 27999.70             |                 | 100% | 100%                          | based on Ave Rally                   |             | of 574.55 |                                      | 467.70              | StdD | 314.21 | 400.61 |
| Possible LOW for Sell Day  |  | 27332.20      |      | 27294.86             |                 | 50%  | 35%                           | based on Ave Buy Day Violation on SD |             | of 199.80 |                                      | 237.14              | StdD | 96.20  | 260.01 |
| Wed, Aug 12  |  | will be a     | Sell | day. YM              | therefore has a | 60%  | chance of making a high above | 28069.00                             | and up to   | 28289.92  | based on Ave Penetration of BD       |                     |      |        |        |
|  |  |               |      |                      | therefore has a | 100% | chance of making a high above | 27532.00                             | and up to   | 28106.55  | based on Ave Rally                   |                     |      |        |        |
|  |  |               |      |                      | therefore has a | 50%  | chance of making a Low below  | 27532.00                             | and down to | 27332.20  | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The 24 hour High has a   |  | 70%           |      | chance of being made |                 | 1st  |                               |                                      |             |           |                                      |                     |      |        |        |
| Wed, Aug 12  |  | will be a     | Sell | day. YM Day          | therefore has a | 65%  | chance of making a high above | 28069.00                             | and up to   | 28285.38  | based on Ave Penetration of BD       |                     |      |        |        |
|  |  |               |      |                      | therefore has a | 100% | chance of making a high above | 27532.00                             | and up to   | 27999.70  | based on Ave Rally                   |                     |      |        |        |
|  |  |               |      |                      | therefore has a | 35%  | chance of making a Low below  | 27532.00                             | and down to | 27294.86  | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The Day sess High has a  |  | 55%           |      | chance of being made |                 | Last |                               |                                      |             |           |                                      |                     |      |        |        |
| The Buy Day LOW was  |  | RTY 24h       |      | RTY day              |                 | 24H  | Day Only                      | Current                              | High        | Low       | Last                                 | odds of Rally > 10  |      | 79%    |        |
|  |  | 1605.70       |      | 1604.30              |                 |      |                               | RTY                                  | 1605.70     | 1567.40   | 1581.60                              | odds of Rally > 15  |      | 56%    |        |
|  |  | 1567.40 Last  |      | 1567.40 Last         |                 |      |                               | RTY Day                              | 1604.30     | 1567.40   | 1576.90                              | odds of Rally = 0   |      | 0%     |        |
| Possible HIGH for Sell Day   |  | 1624.61       |      | 1622.91              |                 | 55%  | 65%                           | based on Ave Penetration of BD       |             | of 18.91  |                                      | 18.61               | StdD | 10.37  | 12.31  |
| Possible HIGH for Sell Day   |  | 1615.56       |      | 1608.20              |                 | 100% | 100%                          | based on Ave Rally                   |             | of 48.16  |                                      | 40.80               | StdD | 25.90  | 31.96  |
| Possible LOW for Sell Day  |  | 1552.48       |      | 1556.31              |                 | 40%  | 40%                           | based on Ave Buy Day Violation on SD |             | of 14.93  |                                      | 11.09               | StdD | 6.50   | 16.69  |
| Wed, Aug 12  |  | will be a     | Sell | day. RTY             | therefore has a | 55%  | chance of making a high above | 1605.70                              | and up to   | 1624.61   | based on Ave Penetration of BD       |                     |      |        |        |
|  |  |               |      |                      | therefore has a | 100% | chance of making a high above | 1567.40                              | and up to   | 1615.56   | based on Ave Rally                   |                     |      |        |        |
|  |  |               |      |                      | therefore has a | 40%  | chance of making a Low below  | 1567.40                              | and down to | 1552.48   | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The 24 hour High has a   |  | 75%           |      | chance of being made |                 | Last |                               |                                      |             |           |                                      |                     |      |        |        |
| Wed, Aug 12  |  | will be a     | Sell | day. RTY Day         | therefore has a | 65%  | chance of making a high above | 1604.30                              | and up to   | 1622.91   | based on Ave Penetration of BD       |                     |      |        |        |
|  |  |               |      |                      | therefore has a | 100% | chance of making a high above | 1567.40                              | and up to   | 1608.20   | based on Ave Rally                   |                     |      |        |        |
|  |  |               |      |                      | therefore has a | 40%  | chance of making a Low below  | 1567.40                              | and down to | 1556.31   | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The Day sess High has a  |  | 60%           |      | chance of being made |                 | Last |                               |                                      |             |           |                                      |                     |      |        |        |



Wednesday August 12<sup>th</sup> 2020

Today was a Sell day. ES tested its PH(Previous day High) and failed a few times.

Tomorrow will be a SS day. There is room for the 3 day rally to continue, however the decline could start at any time.

| TTT Data for trading US Index Futures on: |  |                |           |                      |         |                 |          |   |          | Thursday, August 13, 2020 |          |   |        |                        |      |        |        |  |  |  |  |
|---|--|----------------|-----------|----------------------|---------|-----------------|----------|---|----------|---------------------------|----------|---|--------|------------------------|------|--------|--------|--|--|--|--|
|   |  | <b>ES 24h</b>  |           | <b>ES Day</b>        |         | 24H             | Day Only | Current                                       | High     | Low                       | Last     |   |        | odds of 3D Rally > 10  |      | 85%    |        |  |  |  |  |
| The Sell Day HIGH was                     |  | 3382.50 Last   |           | 3382.50 Last         |         |                 |          | ES  | 3382.50  | 3326.25                   | 3369.00  |   |        | odds of 3D Rally > 20  |      | 60%    |        |  |  |  |  |
| The Sell Day LOW was                      |  | 3326.25        |           | 3353.50              |         |                 |          |   |          |                           |          |   |        | odds of 3D Rally < 0   |      | 8%     |        |  |  |  |  |
| The Buy Day LOW was                       |  | 3319.50        |           | 3319.50              |         |                 |          | ES Day  | 3382.50  | 3353.50                   | 3370.00  |   |        | Ave Range on           |      | SSD    | 65.76  |  |  |  |  |
| Possible HIGH for Sell Short Day          |  | 3409.18        |           | 3411.10              |         | 75%             | 65%      | based on Ave Penetration of SD                |          |                           |          | of  | 26.68  | 28.60                  | StdD | 15.55  | 14.63  |  |  |  |  |
| Possible HIGH for Sell Short Day          |  | 3405.11        |           | 3392.61              |         | 95%             | 95%      | based on Ave 3 Day Rally                      |          |                           |          | of  | 85.61  | 73.11                  | StdD | 45.03  | 41.80  |  |  |  |  |
| Possible LOW for Sell Short Day           |  | 3285.46        |           | 3302.75              |         | 35%             | 40%      | based on Ave of Sell Day Violation on SS days |          |                           |          | of  | 40.79  | 50.75                  | StdD | 24.16  | 26.83  |  |  |  |  |
| Thu, Aug 13                               |  | will be a      | SellShort | day.                 | ES      | therefore has a | 75%      | chance of making a high above                 | 3382.50  | and up to                 | 3409.18  | based on Ave Penetration of SD                |        |                        |      |        |        |  |  |  |  |
|   |  |                |           |                      |         | therefore has a | 95%      | chance of making a high above                 | 3319.50  | and up to                 | 3405.11  | based on Ave 3 Day Rally                      |        |                        |      |        |        |  |  |  |  |
|   |  |                |           |                      |         | therefore has a | 35%      | chance of making a Low below                  | 3326.25  | and down to               | 3285.46  | based on Ave of Sell Day Violation on SS days |        |                        |      |        |        |  |  |  |  |
| The 24 hour High has a                    |  | 55%            |           | chance of being made |         | 1st             |          |   |          |                           |          |   |        |                        |      |        |        |  |  |  |  |
| Thu, Aug 13                               |  | will be a      | SellShort | day.                 | ES Day  | therefore has a | 65%      | chance of making a high above                 | 3382.50  | and up to                 | 3411.10  | based on Ave Penetration of SD                |        |                        |      |        |        |  |  |  |  |
|   |  |                |           |                      |         | therefore has a | 95%      | chance of making a high above                 | 3319.50  | and up to                 | 3392.61  | based on Ave 3 Day Rally                      |        |                        |      |        |        |  |  |  |  |
|   |  |                |           |                      |         | therefore has a | 40%      | chance of making a Low below                  | 3353.50  | and down to               | 3302.75  | based on Ave of Sell Day Violation on SS days |        |                        |      |        |        |  |  |  |  |
| The Day sess High has a                   |  | 55%            |           | chance of being made |         | 1st             |          |   |          |                           |          |   |        |                        |      |        |        |  |  |  |  |
|   |  | <b>NQ 24h</b>  |           | <b>NQ Day</b>        |         | 24H             | Day Only | Current                                       | High     | Low                       | Last     |   |        | odds of 3D Rally > 10  |      | 95%    |        |  |  |  |  |
| The Sell Day LOW was                      |  | 1185.75 Last   |           | 1185.75 Last         |         |                 |          | NQ  | 1185.75  | 10878.50                  | 1116.50  |   |        | odds of 3D Rally > 30  |      | 80%    |        |  |  |  |  |
| The Buy Day LOW was                       |  | 10878.50       |           | 10957.50             |         |                 |          |   |          |                           |          |   |        | odds of 3D Rally < 0   |      | 9%     |        |  |  |  |  |
| Possible HIGH for Sell Short Day          |  | 10845.50       |           | 10845.50             |         |                 |          | NQ Day  | 1185.75  | 10957.50                  | 1125.75  |   |        | Ave Range on           |      | SSD    | 241.26 |  |  |  |  |
| Possible HIGH for Sell Short Day          |  | 11268.38       |           | 11276.16             |         | 80%             | 70%      | based on Ave Penetration of SD                |          |                           |          | of  | 82.63  | 90.41                  | StdD | 50.98  | 52.17  |  |  |  |  |
| Possible HIGH for Sell Short Day          |  | 11168.11       |           | 11119.91             |         | 100%            | 100%     | based on Ave 3 Day Rally                      |          |                           |          | of  | 322.60 | 274.41                 | StdD | 168.04 | 150.95 |  |  |  |  |
| Possible LOW for Sell Short Day           |  | 10730.71       |           | 10810.47             |         | 30%             | 45%      | based on Ave of Sell Day Violation on SS days |          |                           |          | of  | 147.79 | 147.03                 | StdD | 59.24  | 72.58  |  |  |  |  |
| Thu, Aug 13                               |  | will be a      | SellShort | day.                 | NQ      | therefore has a | 80%      | chance of making a high above                 | 1185.75  | and up to                 | 11268.38 | based on Ave Penetration of SD                |        |                        |      |        |        |  |  |  |  |
|   |  |                |           |                      |         | therefore has a | 100%     | chance of making a high above                 | 10845.50 | and up to                 | 11168.11 | based on Ave 3 Day Rally                      |        |                        |      |        |        |  |  |  |  |
|   |  |                |           |                      |         | therefore has a | 30%      | chance of making a Low below                  | 10878.50 | and down to               | 10730.71 | based on Ave of Sell Day Violation on SS days |        |                        |      |        |        |  |  |  |  |
| The 24 hour High has a                    |  | 40%            |           | chance of being made |         | 1st             |          |   |          |                           |          |   |        |                        |      |        |        |  |  |  |  |
| Thu, Aug 13                               |  | will be a      | SellShort | day.                 | NQ Day  | therefore has a | 70%      | chance of making a high above                 | 1185.75  | and up to                 | 11276.16 | based on Ave Penetration of SD                |        |                        |      |        |        |  |  |  |  |
|   |  |                |           |                      |         | therefore has a | 100%     | chance of making a high above                 | 10845.50 | and up to                 | 11119.91 | based on Ave 3 Day Rally                      |        |                        |      |        |        |  |  |  |  |
|   |  |                |           |                      |         | therefore has a | 45%      | chance of making a Low below                  | 10957.50 | and down to               | 10810.47 | based on Ave of Sell Day Violation on SS days |        |                        |      |        |        |  |  |  |  |
| The Day sess High has a                   |  | 40%            |           | chance of being made |         | 1st             |          |   |          |                           |          |   |        |                        |      |        |        |  |  |  |  |
|   |  | <b>YM 24h</b>  |           | <b>YM day</b>        |         | 24H             | Day Only | Current                                       | High     | Low                       | Last     |   |        | odds of 3D Rally > 75  |      | 88%    |        |  |  |  |  |
| The Sell Day LOW was                      |  | 27963.00 Last  |           | 27963.00 Last        |         |                 |          | YM  | 27963.00 | 27612.00                  | 27873.00 |   |        | odds of 3D Rally > 100 |      | 81%    |        |  |  |  |  |
| The Buy Day LOW was                       |  | 27612.00       |           | 27761.00             |         |                 |          |   |          |                           |          |   |        | odds of 3D Rally < 0   |      | 9%     |        |  |  |  |  |
| Possible HIGH for Sell Short Day          |  | 27532.00       |           | 27532.00             |         |                 |          | YM Day  | 27963.00 | 27761.00                  | 27869.00 |   |        | Ave Range on           |      | SSD    | 656.10 |  |  |  |  |
| Possible HIGH for Sell Short Day          |  | 28276.54       |           | 28252.23             |         | 65%             | 65%      | based on Ave Penetration of SD                |          |                           |          | of  | 313.54 | 289.23                 | StdD | 169.20 | 155.32 |  |  |  |  |
| Possible HIGH for Sell Short Day          |  | 28296.53       |           | 28163.00             |         | 95%             | 95%      | based on Ave 3 Day Rally                      |          |                           |          | of  | 764.53 | 631.00                 | StdD | 427.15 | 400.61 |  |  |  |  |
| Possible LOW for Sell Short Day           |  | 27228.13       |           | 27332.89             |         | 40%             | 45%      | based on Ave of Sell Day Violation on SS days |          |                           |          | of  | 383.88 | 428.11                 | StdD | 242.46 | 260.01 |  |  |  |  |
| Thu, Aug 13                               |  | will be a      | SellShort | day.                 | YM      | therefore has a | 65%      | chance of making a high above                 | 27963.00 | and up to                 | 28276.54 | based on Ave Penetration of SD                |        |                        |      |        |        |  |  |  |  |
|   |  |                |           |                      |         | therefore has a | 95%      | chance of making a high above                 | 27532.00 | and up to                 | 28296.53 | based on Ave 3 Day Rally                      |        |                        |      |        |        |  |  |  |  |
|   |  |                |           |                      |         | therefore has a | 40%      | chance of making a Low below                  | 27612.00 | and down to               | 27228.13 | based on Ave of Sell Day Violation on SS days |        |                        |      |        |        |  |  |  |  |
| The 24 hour High has a                    |  | 55%            |           | chance of being made |         | 1st             |          |   |          |                           |          |   |        |                        |      |        |        |  |  |  |  |
| Thu, Aug 13                               |  | will be a      | SellShort | day.                 | YM Day  | therefore has a | 65%      | chance of making a high above                 | 27963.00 | and up to                 | 28252.23 | based on Ave Penetration of SD                |        |                        |      |        |        |  |  |  |  |
|   |  |                |           |                      |         | therefore has a | 95%      | chance of making a high above                 | 27532.00 | and up to                 | 28163.00 | based on Ave 3 Day Rally                      |        |                        |      |        |        |  |  |  |  |
|   |  |                |           |                      |         | therefore has a | 45%      | chance of making a Low below                  | 27761.00 | and down to               | 27332.89 | based on Ave of Sell Day Violation on SS days |        |                        |      |        |        |  |  |  |  |
| The Day sess High has a                   |  | 55%            |           | chance of being made |         | 1st             |          |   |          |                           |          |   |        |                        |      |        |        |  |  |  |  |
|   |  | <b>RTY 24h</b> |           | <b>RTY day</b>       |         | 24H             | Day Only | Current                                       | High     | Low                       | Last     |   |        | odds of 3D Rally > 5   |      | 93%    |        |  |  |  |  |
| The Sell Day LOW was                      |  | 1596.90 1st    |           | 1595.00 1st          |         |                 |          | RTY   | 1596.90  | 1570.90                   | 1579.10  |   |        | odds of 3D Rally > 10  |      | 80%    |        |  |  |  |  |
| The Buy Day LOW was                       |  | 1570.90        |           | 1570.90              |         |                 |          |   |          |                           |          |   |        | odds of 3D Rally < 0   |      | 9%     |        |  |  |  |  |
| Possible HIGH for Sell Short Day          |  | 1567.40        |           | 1567.40              |         |                 |          | RTY Day                                       | 1595.00  | 1570.90                   | 1580.30  |   |        | Ave Range on           |      | SSD    | 47.01  |  |  |  |  |
| Possible HIGH for Sell Short Day          |  | 1620.21        |           | 1618.06              |         | 65%             | 65%      | based on Ave Penetration of SD                |          |                           |          | of  | 23.31  | 23.06                  | StdD | 12.79  | 12.31  |  |  |  |  |
| Possible HIGH for Sell Short Day          |  | 1627.62        |           | 1618.93              |         | 95%             | 95%      | based on Ave 3 Day Rally                      |          |                           |          | of  | 60.22  | 51.53                  | StdD | 33.69  | 31.96  |  |  |  |  |
| Possible LOW for Sell Short Day           |  | 1543.71        |           | 1539.49              |         | 40%             | 40%      | based on Ave of Sell Day Violation on SS days |          |                           |          | of  | 27.19  | 31.41                  | StdD | 15.04  | 16.69  |  |  |  |  |
| Thu, Aug 13                               |  | will be a      | SellShort | day.                 | RTY     | therefore has a | 65%      | chance of making a high above                 | 1596.90  | and up to                 | 1620.21  | based on Ave Penetration of SD                |        |                        |      |        |        |  |  |  |  |
|   |  |                |           |                      |         | therefore has a | 95%      | chance of making a high above                 | 1567.40  | and up to                 | 1627.62  | based on Ave 3 Day Rally                      |        |                        |      |        |        |  |  |  |  |
|   |  |                |           |                      |         | therefore has a | 40%      | chance of making a Low below                  | 1570.90  | and down to               | 1543.71  | based on Ave of Sell Day Violation on SS days |        |                        |      |        |        |  |  |  |  |
| The 24 hour High has a                    |  | 55%            |           | chance of being made |         | 1st             |          |   |          |                           |          |   |        |                        |      |        |        |  |  |  |  |
| Thu, Aug 13                               |  | will be a      | SellShort | day.                 | RTY Day | therefore has a | 65%      | chance of making a high above                 | 1595.00  | and up to                 | 1618.06  | based on Ave Penetration of SD                |        |                        |      |        |        |  |  |  |  |
|   |  |                |           |                      |         | therefore has a | 95%      | chance of making a high above                 | 1567.40  | and up to                 | 1618.93  | based on Ave 3 Day Rally                      |        |                        |      |        |        |  |  |  |  |
|   |  |                |           |                      |         | therefore has a | 40%      | chance of making a Low below                  | 1570.90  | and down to               | 1539.49  | based on Ave of Sell Day Violation on SS days |        |                        |      |        |        |  |  |  |  |
| The Day sess High has a                   |  | 55%            |           | chance of being made |         | Last            |          |   |          |                           |          |   |        |                        |      |        |        |  |  |  |  |

Thursday August 13<sup>th</sup> 2020

Today was a SS day. Once ES tested yesterday's high, the decline started.

Tomorrow will be a Buy day. There is room for the decline to continue.

**TTT Data for trading US Index Futures on: Friday, August 14, 2020**

|                             |                    | ES 24h   |                      | ES Day   |                               | 24H  | Day Only | Current                             | High        | Low       | Last                                | odds of Decline > 10  |      | 74%       |        |  |
|-----------------------------|--------------------|----------|----------------------|----------|-------------------------------|------|----------|-------------------------------------|-------------|-----------|-------------------------------------|-----------------------|------|-----------|--------|--|
| The Sell/Short Day HIGH was |                    | 3382.00  | 1st                  | 3382.00  | 1st                           |      |          | ES                                  | 3382.00     | 3357.50   | 3369.50                             | odds of Decline > 20  |      | 46%       |        |  |
| The Sell/Short Day LOW was  |                    | 3357.50  |                      | 3357.50  |                               |      |          |                                     |             |           |                                     | odds of Decline = 0   |      | 1%        |        |  |
| Possible HIGH for Buy Day   |                    | 3405.81  |                      | 3407.36  |                               | 45%  | 45%      | ES Day                              | 3382.00     | 3357.50   | 3367.00                             | Ave Range on          |      | BD 56.44  |        |  |
| Possible LOW for Buy Day    |                    | 3321.01  |                      | 3333.47  |                               | 100% | 95%      | based on Ave Penetration of SSD     |             | of 23.81  |                                     | 25.36                 | StdD | 10.18     | 14.63  |  |
| Possible LOW for Buy Day    |                    | 3341.45  |                      | 3347.73  |                               | 50%  | 60%      | based on Ave Decline                |             | of 60.99  |                                     | 48.53                 | StdD | 39.19     | 41.80  |  |
|                             |                    |          |                      |          |                               |      |          | based on Ave SS Day Violation on BD |             | of 16.05  |                                     | 9.77                  | StdD | 25.55     | 26.80  |  |
| Fri, Aug 14                 | will be a Buy day. | ES       | therefore has a      | 45%      | chance of making a high above |      |          | 3382.00                             | and up to   | 3405.81   | based on Ave Penetration of SSD     |                       |      |           |        |  |
|                             |                    |          | therefore has a      | 100%     | chance of making a Low below  |      |          | 3382.00                             | and down to | 3321.01   | based on Ave Decline                |                       |      |           |        |  |
|                             |                    |          | therefore has a      | 50%      | chance of making a Low below  |      |          | 3357.50                             | and down to | 3341.45   | based on Ave SS Day Violation on BD |                       |      |           |        |  |
| The 24 hour Low has a       |                    | 50%      | chance of being made | 1st      |                               |      |          |                                     |             |           |                                     |                       |      |           |        |  |
| Fri, Aug 14                 | will be a Buy day. | ES Day   | therefore has a      | 45%      | chance of making a high above |      |          | 3382.00                             | and up to   | 3407.36   | based on Ave Penetration of SSD     |                       |      |           |        |  |
|                             |                    |          | therefore has a      | 95%      | chance of making a Low below  |      |          | 3382.00                             | and down to | 3333.47   | based on Ave Decline                |                       |      |           |        |  |
|                             |                    |          | therefore has a      | 60%      | chance of making a Low below  |      |          | 3357.50                             | and down to | 3347.73   | based on Ave SS Day Violation on BD |                       |      |           |        |  |
| The Day sess Low has a      |                    | 60%      | chance of being made | 1st      |                               |      |          |                                     |             |           |                                     |                       |      |           |        |  |
|                             |                    | NQ 24h   |                      | NQ Day   |                               | 24H  | Day Only | Current                             | High        | Low       | Last                                | odds of Decline > 20  |      | 76%       |        |  |
| The Sell/Short Day LOW was  |                    | 11266.00 | Last                 | 11266.00 | 1st                           |      |          | NQ                                  | 11266.00    | 11094.25  | 11181.25                            | odds of Decline > 25  |      | 68%       |        |  |
|                             |                    | 11094.25 |                      | 11129.25 |                               |      |          |                                     |             |           |                                     | odds of Decline = 0   |      | 1%        |        |  |
| Possible HIGH for Buy Day   |                    |          |                      |          |                               |      |          | NQ Day                              | 11266.00    | 11129.25  | 11174.75                            | Ave Range on          |      | BD 236.10 |        |  |
| Possible HIGH for Buy Day   |                    | 11351.77 |                      | 11356.39 |                               | 55%  | 55%      | based on Ave Penetration of SSD     |             | of 85.77  |                                     | 90.39                 | StdD | 44.17     | 52.71  |  |
| Possible LOW for Buy Day    |                    | 11021.49 |                      | 11055.82 |                               | 100% | 95%      | based on Ave Decline                |             | of 244.51 |                                     | 210.18                | StdD | 149.28    | 150.95 |  |
| Possible LOW for Buy Day    |                    | 11014.71 |                      | 11040.20 |                               | 65%  | 50%      | based on Ave SS Day Violation on BD |             | of 79.54  |                                     | 89.05                 | StdD | 88.87     | 72.54  |  |
| Fri, Aug 14                 | will be a Buy day. | NQ       | therefore has a      | 55%      | chance of making a high above |      |          | 11266.00                            | and up to   | 11351.77  | based on Ave Penetration of SSD     |                       |      |           |        |  |
|                             |                    |          | therefore has a      | 100%     | chance of making a Low below  |      |          | 11266.00                            | and down to | 11021.49  | based on Ave Decline                |                       |      |           |        |  |
|                             |                    |          | therefore has a      | 65%      | chance of making a Low below  |      |          | 11094.25                            | and down to | 11014.71  | based on Ave SS Day Violation on BD |                       |      |           |        |  |
| The 24 hour Low has a       |                    | 55%      | chance of being made | Last     |                               |      |          |                                     |             |           |                                     |                       |      |           |        |  |
| Fri, Aug 14                 | will be a Buy day. | NQ Day   | therefore has a      | 55%      | chance of making a high above |      |          | 11266.00                            | and up to   | 11356.39  | based on Ave Penetration of SSD     |                       |      |           |        |  |
|                             |                    |          | therefore has a      | 95%      | chance of making a Low below  |      |          | 11266.00                            | and down to | 11055.82  | based on Ave Decline                |                       |      |           |        |  |
|                             |                    |          | therefore has a      | 50%      | chance of making a Low below  |      |          | 1129.25                             | and down to | 11040.20  | based on Ave SS Day Violation on BD |                       |      |           |        |  |
| The Day sess Low has a      |                    | 70%      | chance of being made | 1st      |                               |      |          |                                     |             |           |                                     |                       |      |           |        |  |
|                             |                    | YM 24h   |                      | YM day   |                               | 24H  | Day Only | Current                             | High        | Low       | Last                                | odds of Decline > 100 |      | 68%       |        |  |
| The Sell/Short Day LOW was  |                    | 27933.00 | 1st                  | 27907.00 | 1st                           |      |          | YM                                  | 27933.00    | 27708.00  | 27833.00                            | odds of Decline > 150 |      | 52%       |        |  |
|                             |                    | 27708.00 |                      | 27708.00 |                               |      |          |                                     |             |           |                                     | odds of Decline = 0   |      | 1%        |        |  |
| Possible HIGH for Buy Day   |                    |          |                      |          |                               |      |          | YM Day                              | 27907.00    | 27708.00  | 27821.00                            | Ave Range on          |      | BD 485.70 |        |  |
| Possible HIGH for Buy Day   |                    | 28160.40 |                      | 28169.78 |                               | 50%  | 45%      | based on Ave Penetration of SSD     |             | of 227.40 |                                     | 262.78                | StdD | 107.81    | 155.52 |  |
| Possible LOW for Buy Day    |                    | 27383.75 |                      | 27497.42 |                               | 100% | 95%      | based on Ave Decline                |             | of 549.25 |                                     | 409.58                | StdD | 369.07    | 400.61 |  |
| Possible LOW for Buy Day    |                    | 27569.44 |                      | 27594.88 |                               | 45%  | 40%      | based on Ave SS Day Violation on BD |             | of 138.56 |                                     | 113.13                | StdD | 237.21    | 260.01 |  |
| Fri, Aug 14                 | will be a Buy day. | YM       | therefore has a      | 50%      | chance of making a high above |      |          | 27933.00                            | and up to   | 28160.40  | based on Ave Penetration of SSD     |                       |      |           |        |  |
|                             |                    |          | therefore has a      | 100%     | chance of making a Low below  |      |          | 27933.00                            | and down to | 27383.75  | based on Ave Decline                |                       |      |           |        |  |
|                             |                    |          | therefore has a      | 45%      | chance of making a Low below  |      |          | 27708.00                            | and down to | 27569.44  | based on Ave SS Day Violation on BD |                       |      |           |        |  |
| The 24 hour Low has a       |                    | 55%      | chance of being made | 1st      |                               |      |          |                                     |             |           |                                     |                       |      |           |        |  |
| Fri, Aug 14                 | will be a Buy day. | YM Day   | therefore has a      | 45%      | chance of making a high above |      |          | 27907.00                            | and up to   | 28169.78  | based on Ave Penetration of SSD     |                       |      |           |        |  |
|                             |                    |          | therefore has a      | 95%      | chance of making a Low below  |      |          | 27907.00                            | and down to | 27497.42  | based on Ave Decline                |                       |      |           |        |  |
|                             |                    |          | therefore has a      | 40%      | chance of making a Low below  |      |          | 27708.00                            | and down to | 27594.88  | based on Ave SS Day Violation on BD |                       |      |           |        |  |
| The Day sess Low has a      |                    | 50%      | chance of being made | 1st      |                               |      |          |                                     |             |           |                                     |                       |      |           |        |  |
|                             |                    | RTY 24h  |                      | RTY day  |                               | 24H  | Day Only | Current                             | High        | Low       | Last                                | odds of Decline > 10  |      | 68%       |        |  |
| The Sell/Short Day LOW was  |                    | 1591.40  | Last                 | 1591.40  | Last                          |      |          | RTY                                 | 1591.40     | 1572.40   | 1579.00                             | odds of Decline > 15  |      | 52%       |        |  |
|                             |                    | 1572.40  |                      | 1572.40  |                               |      |          |                                     |             |           |                                     | odds of Decline = 0   |      | 1%        |        |  |
| Possible HIGH for Buy Day   |                    |          |                      |          |                               |      |          | RTY Day                             | 1591.40     | 1572.40   | 1578.60                             | Ave Range on          |      | BD 42.03  |        |  |
| Possible HIGH for Buy Day   |                    | 1604.31  |                      | 1609.69  |                               | 60%  | 45%      | based on Ave Penetration of SSD     |             | of 12.91  |                                     | 18.29                 | StdD | 6.77      | 12.32  |  |
| Possible LOW for Buy Day    |                    | 1548.87  |                      | 1557.79  |                               | 100% | 95%      | based on Ave Decline                |             | of 42.54  |                                     | 33.61                 | StdD | 24.84     | 31.96  |  |
| Possible LOW for Buy Day    |                    | 1563.47  |                      | 1560.56  |                               | 45%  | 40%      | based on Ave SS Day Violation on BD |             | of 8.93   |                                     | 11.84                 | StdD | 18.04     | 16.69  |  |
| Fri, Aug 14                 | will be a Buy day. | RTY      | therefore has a      | 60%      | chance of making a high above |      |          | 1591.40                             | and up to   | 1604.31   | based on Ave Penetration of SSD     |                       |      |           |        |  |
|                             |                    |          | therefore has a      | 100%     | chance of making a Low below  |      |          | 1591.40                             | and down to | 1548.87   | based on Ave Decline                |                       |      |           |        |  |
|                             |                    |          | therefore has a      | 45%      | chance of making a Low below  |      |          | 1572.40                             | and down to | 1563.47   | based on Ave SS Day Violation on BD |                       |      |           |        |  |
| The 24 hour Low has a       |                    | 45%      | chance of being made | Last     |                               |      |          |                                     |             |           |                                     |                       |      |           |        |  |
| Fri, Aug 14                 | will be a Buy day. | RTY Day  | therefore has a      | 45%      | chance of making a high above |      |          | 1591.40                             | and up to   | 1609.69   | based on Ave Penetration of SSD     |                       |      |           |        |  |
|                             |                    |          | therefore has a      | 95%      | chance of making a Low below  |      |          | 1591.40                             | and down to | 1557.79   | based on Ave Decline                |                       |      |           |        |  |
|                             |                    |          | therefore has a      | 40%      | chance of making a Low below  |      |          | 1572.40                             | and down to | 1560.56   | based on Ave SS Day Violation on BD |                       |      |           |        |  |
| The Day sess Low has a      |                    | 50%      | chance of being made | Last     |                               |      |          |                                     |             |           |                                     |                       |      |           |        |  |

Friday August 14<sup>th</sup> 2020

Today was a Buy day. ES retested yesterday's high and the all of them declined. Once NQ reached its PL and the others were at Violation levels then a rally started.

Monday will be a Sell day. There is room for the rally to continue, however confusion may set in

Have a great weekend

| TTT Data for trading US Index Futures on: <b>Monday, August 17, 2020</b> |           |                |              |                                  |      |                               |                 |                                      |             |                                     |                                      |                                |  |
|--|-----------|----------------|--------------|----------------------------------|------|-------------------------------|-----------------|--------------------------------------|-------------|-------------------------------------|--------------------------------------|--------------------------------|--|
|  |           | <b>ES 24h</b>  |              | <b>ES Day</b>                    |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                       | <b>High</b> | <b>Low</b>                          | <b>Last</b>                          | odds of Rally > 10 <b>86%</b>  |  |
| The Buy Day HIGH was   |           | 3390.50        |              | 3373.50                          |      |                               |                 | ES                                   | 3380.50     | 3350.00                             | 3363.75                              | odds of Rally > 20 <b>52%</b>  |  |
| The Buy Day LOW was  |           | 3350.00 Last   |              | 3356.00 Last                     |      |                               |                 | ES Day                               | 3373.50     | 3356.00                             | 3362.00                              | odds of Rally = 0 <b>1%</b>    |  |
| Possible HIGH for Sell Day   |           | 3401.71        |              | 3394.82                          |      | 65%                           | 75%             | based on Ave Penetration of BD       |             | of 21.21 21.32 StdD 13.31 14.63     |                                      | Ave Range on <b>SD 60.48</b>   |  |
| Possible HIGH for Sell Day   |           | 3416.13        |              | 3411.95                          |      | 100%                          | 100%            | based on Ave Rally                   |             | of 66.13 55.95 StdD 35.08 41.88     |                                      |                                |  |
| Possible LOW for Sell Day  |           | 3329.63        |              | 3337.50                          |      | 40%                           | 35%             | based on Ave Buy Day Violation on SD |             | of 20.38 18.50 StdD 8.22 26.80      |                                      |                                |  |
| Mon, Aug 17  | will be a | Sell           | day, ES      | therefore has a                  | 65%  | chance of making a high above |                 | 3380.50                              | and up to   | 3401.71                             | based on Ave Penetration of BD       |                                |  |
|  |           |                |              | therefore has a                  | 100% | chance of making a high above |                 | 3350.00                              | and up to   | 3416.13                             | based on Ave Rally                   |                                |  |
|  |           |                |              | therefore has a                  | 40%  | chance of making a Low below  |                 | 3350.00                              | and down to | 3329.63                             | based on Ave Buy Day Violation on SD |                                |  |
| The 24 hour High has a   |           | 80%            |              | chance of being made <b>1st</b>  |      |                               |                 |                                      |             |                                     |                                      |                                |  |
| Mon, Aug 17  | will be a | Sell           | day, ES Day  | therefore has a                  | 75%  | chance of making a high above |                 | 3373.50                              | and up to   | 3394.82                             | based on Ave Penetration of BD       |                                |  |
|  |           |                |              | therefore has a                  | 100% | chance of making a high above |                 | 3356.00                              | and up to   | 3411.95                             | based on Ave Rally                   |                                |  |
|  |           |                |              | therefore has a                  | 35%  | chance of making a Low below  |                 | 3356.00                              | and down to | 3337.50                             | based on Ave Buy Day Violation on SD |                                |  |
| The Day sess High has a  |           | 75%            |              | chance of being made <b>1st</b>  |      |                               |                 |                                      |             |                                     |                                      |                                |  |
|  |           | <b>NQ 24h</b>  |              | <b>NQ Day</b>                    |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                       | <b>High</b> | <b>Low</b>                          | <b>Last</b>                          | odds of Rally > 20 <b>88%</b>  |  |
| The Buy Day LOW was  |           | 11237.75       |              | 11206.75                         |      |                               |                 | NQ                                   | 11237.75    | 11096.00                            | 11147.25                             | odds of Rally > 25 <b>83%</b>  |  |
| Possible HIGH for Sell Day   |           | 11096.00 Last  |              | 11096.00 Last                    |      |                               |                 | NQ Day                               | 11206.75    | 11096.00                            | 11138.25                             | odds of Rally = 0 <b>0%</b>    |  |
| Possible HIGH for Sell Day   |           | 11336.10       |              | 11323.91                         |      | 75%                           | 70%             | based on Ave Penetration of BD       |             | of 98.35 117.16 StdD 53.50 52.71    |                                      | Ave Range on <b>SD 245.76</b>  |  |
| Possible HIGH for Sell Day   |           | 11376.45       |              | 11340.16                         |      | 100%                          | 100%            | based on Ave Rally                   |             | of 280.45 244.16 StdD 142.73 155.80 |                                      |                                |  |
| Possible LOW for Sell Day  |           | 11028.11       |              | 11045.41                         |      | 35%                           | 40%             | based on Ave Buy Day Violation on SD |             | of 67.89 50.59 StdD 30.89 72.54     |                                      |                                |  |
| Mon, Aug 17  | will be a | Sell           | day, NQ      | therefore has a                  | 75%  | chance of making a high above |                 | 11237.75                             | and up to   | 11336.10                            | based on Ave Penetration of BD       |                                |  |
|  |           |                |              | therefore has a                  | 100% | chance of making a high above |                 | 11096.00                             | and up to   | 11376.45                            | based on Ave Rally                   |                                |  |
|  |           |                |              | therefore has a                  | 35%  | chance of making a Low below  |                 | 11096.00                             | and down to | 11028.11                            | based on Ave Buy Day Violation on SD |                                |  |
| The 24 hour High has a   |           | 75%            |              | chance of being made <b>Last</b> |      |                               |                 |                                      |             |                                     |                                      |                                |  |
| Mon, Aug 17  | will be a | Sell           | day, NQ Day  | therefore has a                  | 70%  | chance of making a high above |                 | 11206.75                             | and up to   | 11323.91                            | based on Ave Penetration of BD       |                                |  |
|  |           |                |              | therefore has a                  | 100% | chance of making a high above |                 | 11096.00                             | and up to   | 11340.16                            | based on Ave Rally                   |                                |  |
|  |           |                |              | therefore has a                  | 40%  | chance of making a Low below  |                 | 11096.00                             | and down to | 11045.41                            | based on Ave Buy Day Violation on SD |                                |  |
| The Day sess High has a  |           | 85%            |              | chance of being made <b>1st</b>  |      |                               |                 |                                      |             |                                     |                                      |                                |  |
|  |           | <b>YM 24h</b>  |              | <b>YM day</b>                    |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                       | <b>High</b> | <b>Low</b>                          | <b>Last</b>                          | odds of Rally > 100 <b>78%</b> |  |
| The Buy Day LOW was  |           | 27911.00       |              | 27902.00                         |      |                               |                 | YM                                   | 27911.00    | 27592.00                            | 27809.00                             | odds of Rally > 150 <b>59%</b> |  |
| Possible HIGH for Sell Day   |           | 27592.00 Last  |              | 27674.00 1st                     |      |                               |                 | YM Day                               | 27902.00    | 27674.00                            | 27795.00                             | odds of Rally = 0 <b>0%</b>    |  |
| Possible HIGH for Sell Day   |           | 28131.92       |              | 28131.67                         |      | 60%                           | 60%             | based on Ave Penetration of BD       |             | of 220.92 229.67 StdD 140.24 155.52 |                                      | Ave Range on <b>SD 562.95</b>  |  |
| Possible HIGH for Sell Day   |           | 28164.95       |              | 28140.10                         |      | 100%                          | 100%            | based on Ave Rally                   |             | of 572.95 466.10 StdD 313.78 398.73 |                                      |                                |  |
| Possible LOW for Sell Day  |           | 27374.89       |              | 27436.86                         |      | 45%                           | 35%             | based on Ave Buy Day Violation on SD |             | of 217.11 237.14 StdD 96.28 260.01  |                                      |                                |  |
| Mon, Aug 17  | will be a | Sell           | day, YM      | therefore has a                  | 60%  | chance of making a high above |                 | 27911.00                             | and up to   | 28131.92                            | based on Ave Penetration of ED       |                                |  |
|  |           |                |              | therefore has a                  | 100% | chance of making a high above |                 | 27592.00                             | and up to   | 28164.95                            | based on Ave Rally                   |                                |  |
|  |           |                |              | therefore has a                  | 45%  | chance of making a Low below  |                 | 27592.00                             | and down to | 27374.89                            | based on Ave Buy Day Violation on SD |                                |  |
| The 24 hour High has a   |           | 70%            |              | chance of being made <b>1st</b>  |      |                               |                 |                                      |             |                                     |                                      |                                |  |
| Mon, Aug 17  | will be a | Sell           | day, YM Day  | therefore has a                  | 60%  | chance of making a high above |                 | 27902.00                             | and up to   | 28131.67                            | based on Ave Penetration of BD       |                                |  |
|  |           |                |              | therefore has a                  | 100% | chance of making a high above |                 | 27674.00                             | and up to   | 28140.10                            | based on Ave Rally                   |                                |  |
|  |           |                |              | therefore has a                  | 35%  | chance of making a Low below  |                 | 27674.00                             | and down to | 27436.86                            | based on Ave Buy Day Violation on SD |                                |  |
| The Day sess High has a  |           | 60%            |              | chance of being made <b>1st</b>  |      |                               |                 |                                      |             |                                     |                                      |                                |  |
|  |           | <b>RTY 24h</b> |              | <b>RTY day</b>                   |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                       | <b>High</b> | <b>Low</b>                          | <b>Last</b>                          | odds of Rally > 10 <b>79%</b>  |  |
| The Buy Day LOW was  |           | 1587.50        |              | 1583.40                          |      |                               |                 | RTY                                  | 1587.50     | 1560.90                             | 1573.80                              | odds of Rally > 15 <b>56%</b>  |  |
| Possible HIGH for Sell Day   |           | 1560.90 Last   |              | 1564.40 1st                      |      |                               |                 | RTY Day                              | 1583.40     | 1564.40                             | 1573.80                              | odds of Rally = 0 <b>0%</b>    |  |
| Possible HIGH for Sell Day   |           | 1607.95        |              | 1602.24                          |      | 50%                           | 60%             | based on Ave Penetration of BD       |             | of 20.45 18.84 StdD 10.38 12.32     |                                      | Ave Range on <b>SD 44.00</b>   |  |
| Possible HIGH for Sell Day   |           | 1608.01        |              | 1604.07                          |      | 100%                          | 100%            | based on Ave Rally                   |             | of 47.11 39.67 StdD 25.57 31.63     |                                      |                                |  |
| Possible LOW for Sell Day  |           | 1544.74        |              | 1553.31                          |      | 35%                           | 40%             | based on Ave Buy Day Violation on SD |             | of 16.16 11.09 StdD 6.48 16.69      |                                      |                                |  |
| Mon, Aug 17  | will be a | Sell           | day, RTY     | therefore has a                  | 50%  | chance of making a high above |                 | 1587.50                              | and up to   | 1607.95                             | based on Ave Penetration of BD       |                                |  |
|  |           |                |              | therefore has a                  | 100% | chance of making a high above |                 | 1560.90                              | and up to   | 1608.01                             | based on Ave Rally                   |                                |  |
|  |           |                |              | therefore has a                  | 35%  | chance of making a Low below  |                 | 1560.90                              | and down to | 1544.74                             | based on Ave Buy Day Violation on SD |                                |  |
| The 24 hour High has a   |           | 70%            |              | chance of being made <b>Last</b> |      |                               |                 |                                      |             |                                     |                                      |                                |  |
| Mon, Aug 17  | will be a | Sell           | day, RTY Day | therefore has a                  | 60%  | chance of making a high above |                 | 1583.40                              | and up to   | 1602.24                             | based on Ave Penetration of BD       |                                |  |
|  |           |                |              | therefore has a                  | 100% | chance of making a high above |                 | 1564.40                              | and up to   | 1604.07                             | based on Ave Rally                   |                                |  |
|  |           |                |              | therefore has a                  | 40%  | chance of making a Low below  |                 | 1564.40                              | and down to | 1553.31                             | based on Ave Buy Day Violation on SD |                                |  |
| The Day sess High has a  |           | 55%            |              | chance of being made <b>1st</b>  |      |                               |                 |                                      |             |                                     |                                      |                                |  |



Monday August 17<sup>th</sup> 2020

Today was a Sell day. Markets were confused as NQ made new all-time highs YM was going lower and ES was just stable.

Tomorrow will be a SS day. There is room for the rally to continue, however the decline could start at anytime.

| TTT Data for trading US Index Futures on: |  |                                  |  |   |  |              |  |  |  | Tuesday, August 18, 2020                                   |  |   |  |   |  |   |  |                                  |  |                   |  |
|---|--|----------------------------------|--|---|--|--------------|--|--|--|--|--|---|--|---|--|---|--|----------------------------------|--|-------------------|--|
|   |  | <b>ES 24h</b>                    |  | <b>ES Day</b>                           |  | <b>24H</b>   |  | <b>Day Only</b>  |  | <b>Current</b>   |  | <b>High</b>                             |  | <b>Low</b>                              |  | <b>Last</b>   |  | <b>odds of 3D Rally &gt; 10</b>  |  | <b>85%</b>        |  |
| The Sell Day HIGH was                     |  | 3382.75 Last                     |  | 3382.75 Last                            |  |              |  |  |  | ES   |  | 3382.75                                 |  | 3364.75                                 |  | 3379.25   |  | <b>odds of 3D Rally &gt; 20</b>  |  | <b>60%</b>        |  |
| The Sell Day LOW was                      |  | 3364.75                          |  | 3374.00                                 |  |              |  |  |  |  |  |   |  |   |  |   |  | <b>odds of 3D Rally &lt; 0</b>   |  | <b>8%</b>         |  |
| The Buy Day LOW was                       |  | 3350.00                          |  | 3356.00                                 |  |              |  |  |  | ES Day   |  | 3382.75                                 |  | 3374.00                                 |  | 3380.00   |  | <b>Ave Range on</b>              |  | <b>SSD 64.96</b>  |  |
| Possible HIGH for Sell Short Day          |  | 3409.43                          |  | 3411.35                                 |  | 75%          |  | 65%  |  | based on Ave Penetration of SD                             |  | of 26.68                                |  | 28.60                                   |  | StdD 15.55  |  | 14.63                            |  |                   |  |
| Possible HIGH for Sell Short Day          |  | 3435.78                          |  | 3429.37                                 |  | 95%          |  | 95%  |  | based on Ave 3 Day Rally                                   |  | of 85.78                                |  | 73.37                                   |  | StdD 45.07  |  | 41.88                            |  |                   |  |
| Possible LOW for Sell Short Day           |  | 3323.96                          |  | 3318.75                                 |  | 35%          |  | 35%  |  | based on Ave of Sell Day Violation on SS days              |  | of 40.79                                |  | 55.25                                   |  | StdD 24.16  |  | 26.80                            |  |                   |  |
| Tue, Aug 18                               |  | will be a SellShort day, ES      |  | therefore has a there has a there has a |  | 75% 95% 35%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 3382.75 and up to 3350.00 and up to 3364.75 and down to    |  | 3409.43 and up to 3435.78 and down to   |  | 3380.00 and up to 3374.00 and down to   |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |                                  |  |                   |  |
| The 24 hour High has a                    |  | 55%                              |  | chance of being made 1st                |  |              |  |  |  |  |  |   |  |   |  |   |  |                                  |  |                   |  |
| Tue, Aug 18                               |  | will be a SellShort day, ES Day  |  | therefore has a there has a there has a |  | 65% 95% 35%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 3382.75 and up to 3356.00 and up to 3374.00 and down to    |  | 3411.35 and up to 3429.37 and down to   |  | 3380.00 and up to 3374.00 and down to   |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |                                  |  |                   |  |
| The Day sess High has a                   |  | 55%                              |  | chance of being made 1st                |  |              |  |  |  |  |  |   |  |   |  |   |  |                                  |  |                   |  |
|   |  | <b>NQ 24h</b>                    |  | <b>NQ Day</b>                           |  | <b>24H</b>   |  | <b>Day Only</b>  |  | <b>Current</b>   |  | <b>High</b>                             |  | <b>Low</b>                              |  | <b>Last</b>   |  | <b>odds of 3D Rally &gt; 10</b>  |  | <b>95%</b>        |  |
| The Sell Day LOW was                      |  | 11300.50 Last                    |  | 11300.50 Last                           |  |              |  |  |  | NQ   |  | 11300.50                                |  | 11142.25                                |  | 11287.00  |  | <b>odds of 3D Rally &gt; 30</b>  |  | <b>80%</b>        |  |
| The Buy Day LOW was                       |  | 11142.25                         |  | 11221.50                                |  |              |  |  |  |  |  |   |  |   |  |   |  | <b>odds of 3D Rally &lt; 0</b>   |  | <b>9%</b>         |  |
| Possible HIGH for Sell Short Day          |  | 11096.00                         |  | 11096.00                                |  |              |  |  |  | NQ Day   |  | 11300.50                                |  | 11221.50                                |  | 11289.00  |  | <b>Ave Range on</b>              |  | <b>SSD 241.91</b> |  |
| Possible HIGH for Sell Short Day          |  | 11387.34                         |  | 11395.66                                |  | 80%          |  | 70%  |  | based on Ave Penetration of SD                             |  | of 86.84                                |  | 95.16                                   |  | StdD 51.51  |  | 52.71                            |  |                   |  |
| Possible HIGH for Sell Short Day          |  | 11428.28                         |  | 11380.09                                |  | 100%         |  | 100%   |  | based on Ave 3 Day Rally                                   |  | of 332.28                               |  | 284.09                                  |  | StdD 172.11   |  | 155.80                           |  |                   |  |
| Possible LOW for Sell Short Day           |  | 10994.46                         |  | 11062.34                                |  | 30%          |  | 40%  |  | based on Ave of Sell Day Violation on SS days              |  | of 147.79                               |  | 159.16                                  |  | StdD 59.24  |  | 72.54                            |  |                   |  |
| Tue, Aug 18                               |  | will be a SellShort day, NQ      |  | therefore has a there has a there has a |  | 80% 100% 30% |  | chance of making a high above chance of making a high above chance of making a Low below |  | 11300.50 and up to 11096.00 and up to 11142.25 and down to |  | 11387.34 and up to 11395.66 and down to |  | 11287.00 and up to 11289.00 and down to |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |                                  |  |                   |  |
| The 24 hour High has a                    |  | 45%                              |  | chance of being made 1st                |  |              |  |  |  |  |  |   |  |   |  |   |  |                                  |  |                   |  |
| Tue, Aug 18                               |  | will be a SellShort day, NQ Day  |  | therefore has a there has a there has a |  | 70% 100% 40% |  | chance of making a high above chance of making a high above chance of making a Low below |  | 11300.50 and up to 11096.00 and up to 11221.50 and down to |  | 11395.66 and up to 11380.09 and down to |  | 11287.00 and up to 11289.00 and down to |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |                                  |  |                   |  |
| The Day sess High has a                   |  | 45%                              |  | chance of being made 1st                |  |              |  |  |  |  |  |   |  |   |  |   |  |                                  |  |                   |  |
|   |  | <b>YM 24h</b>                    |  | <b>YM day</b>                           |  | <b>24H</b>   |  | <b>Day Only</b>  |  | <b>Current</b>   |  | <b>High</b>                             |  | <b>Low</b>                              |  | <b>Last</b>   |  | <b>odds of 3D Rally &gt; 75</b>  |  | <b>88%</b>        |  |
| The Sell Day LOW was                      |  | 27928.00 1st                     |  | 27913.00 1st                            |  |              |  |  |  | YM   |  | 27928.00                                |  | 27736.00                                |  | 27767.00  |  | <b>odds of 3D Rally &gt; 100</b> |  | <b>81%</b>        |  |
| The Buy Day LOW was                       |  | 27736.00                         |  | 27736.00                                |  |              |  |  |  |  |  |   |  |   |  |   |  | <b>odds of 3D Rally &lt; 0</b>   |  | <b>9%</b>         |  |
| Possible HIGH for Sell Short Day          |  | 27592.00                         |  | 27674.00                                |  |              |  |  |  | YM Day   |  | 27913.00                                |  | 27736.00                                |  | 27773.00  |  | <b>Ave Range on</b>              |  | <b>SSD 649.35</b> |  |
| Possible HIGH for Sell Short Day          |  | 28261.25                         |  | 28219.92                                |  | 60%          |  | 60%  |  | based on Ave Penetration of SD                             |  | of 333.25                               |  | 306.92                                  |  | StdD 169.42   |  | 155.52                           |  |                   |  |
| Possible HIGH for Sell Short Day          |  | 28349.21                         |  | 28296.32                                |  | 95%          |  | 95%  |  | based on Ave 3 Day Rally                                   |  | of 757.21                               |  | 622.32                                  |  | StdD 425.89   |  | 398.73                           |  |                   |  |
| Possible LOW for Sell Short Day           |  | 27352.13                         |  | 27311.22                                |  | 40%          |  | 45%  |  | based on Ave of Sell Day Violation on SS days              |  | of 383.88                               |  | 424.78                                  |  | StdD 242.46   |  | 260.01                           |  |                   |  |
| Tue, Aug 18                               |  | will be a SellShort day, YM      |  | therefore has a there has a there has a |  | 60% 95% 40%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 27928.00 and up to 27592.00 and up to 27736.00 and down to |  | 28261.25 and up to 28349.21 and down to |  | 27767.00 and up to 27773.00 and down to |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |                                  |  |                   |  |
| The 24 hour High has a                    |  | 50%                              |  | chance of being made 1st                |  |              |  |  |  |  |  |   |  |   |  |   |  |                                  |  |                   |  |
| Tue, Aug 18                               |  | will be a SellShort day, YM Day  |  | therefore has a there has a there has a |  | 60% 95% 45%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 27913.00 and up to 27674.00 and up to 27736.00 and down to |  | 28219.92 and up to 28296.32 and down to |  | 27736.00 and up to 27773.00 and down to |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |                                  |  |                   |  |
| The Day sess High has a                   |  | 50%                              |  | chance of being made 1st                |  |              |  |  |  |  |  |   |  |   |  |   |  |                                  |  |                   |  |
|   |  | <b>RTY 24h</b>                   |  | <b>RTY day</b>                          |  | <b>24H</b>   |  | <b>Day Only</b>  |  | <b>Current</b>   |  | <b>High</b>                             |  | <b>Low</b>                              |  | <b>Last</b>   |  | <b>odds of 3D Rally &gt; 5</b>   |  | <b>93%</b>        |  |
| The Sell Day LOW was                      |  | 1586.50 Last                     |  | 1586.50 Last                            |  |              |  |  |  | RTY  |  | 1586.50                                 |  | 1572.00                                 |  | 1582.80   |  | <b>odds of 3D Rally &gt; 10</b>  |  | <b>80%</b>        |  |
| The Buy Day LOW was                       |  | 1572.00                          |  | 1573.10                                 |  |              |  |  |  |  |  |   |  |   |  |   |  | <b>odds of 3D Rally &lt; 0</b>   |  | <b>9%</b>         |  |
| Possible HIGH for Sell Short Day          |  | 1560.90                          |  | 1564.40                                 |  |              |  |  |  | RTY Day  |  | 1586.50                                 |  | 1573.10                                 |  | 1583.80   |  | <b>Ave Range on</b>              |  | <b>SSD 46.54</b>  |  |
| Possible HIGH for Sell Short Day          |  | 1611.66                          |  | 1611.39                                 |  | 60%          |  | 60%  |  | based on Ave Penetration of SD                             |  | of 25.16                                |  | 24.89                                   |  | StdD 12.79  |  | 12.32                            |  |                   |  |
| Possible HIGH for Sell Short Day          |  | 1619.67                          |  | 1614.50                                 |  | 95%          |  | 95%  |  | based on Ave 3 Day Rally                                   |  | of 58.77                                |  | 50.10                                   |  | StdD 33.43  |  | 31.63                            |  |                   |  |
| Possible LOW for Sell Short Day           |  | 1544.81                          |  | 1541.69                                 |  | 40%          |  | 40%  |  | based on Ave of Sell Day Violation on SS days              |  | of 27.19                                |  | 31.41                                   |  | StdD 15.04  |  | 16.69                            |  |                   |  |
| Tue, Aug 18                               |  | will be a SellShort day, RTY     |  | therefore has a there has a there has a |  | 60% 95% 40%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 1586.50 and up to 1560.90 and up to 1572.00 and down to    |  | 1611.66 and up to 1611.39 and down to   |  | 1582.80 and up to 1583.80 and down to   |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |                                  |  |                   |  |
| The 24 hour High has a                    |  | 55%                              |  | chance of being made 1st                |  |              |  |  |  |  |  |   |  |   |  |   |  |                                  |  |                   |  |
| Tue, Aug 18                               |  | will be a SellShort day, RTY Day |  | therefore has a there has a there has a |  | 60% 95% 40%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 1586.50 and up to 1560.90 and up to 1573.10 and down to    |  | 1611.39 and up to 1614.50 and down to   |  | 1582.80 and up to 1583.80 and down to   |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |                                  |  |                   |  |
| The Day sess High has a                   |  | 55%                              |  | chance of being made 1st                |  |              |  |  |  |  |  |   |  |   |  |   |  |                                  |  |                   |  |

Tuesday August 18<sup>th</sup> 2020

Today was a SS day. ES was confused with 1<sup>st</sup> reaching TTT Deviation Low MA, then retesting Yesterday's low, only to reached back the high of the day.

Tomorrow will be a Buy day. Momentum may take markets higher before the decline starts.

| TTT Data for trading US Index Futures on: Wednesday, August 19, 2020 |  |              |  |   |  |                               |  |                                     |  |                                     |  |
|--|--|--------------|--|---|--|-------------------------------|--|-------------------------------------|--|-------------------------------------|--|
| The Sell/Short Day HIGH was  |  | ES 24h       |  | ES Day  |  | 24H Day Only                  |  | Current High Low Last               |  | odds of Decline > 10 74%            |  |
| The Sell/Short Day LOW was   |  | 3390.75 Last |  | 3390.75 Last                                      |  |                               |  | ES 3390.75 3365.25 3388.25          |  | odds of Decline > 20 46%            |  |
|  |  | 3365.25      |  | 3365.25   |  |                               |  |                                     |  | odds of Decline = 0 1%              |  |
| Possible HIGH for Buy Day  |  | 3414.56      |  | 3416.11   |  | 45% 45%                       |  | ES Day 3390.75 3365.25 3386.25      |  | Ave Range on BD 55.28               |  |
| Possible LOW for Buy Day   |  | 3331.65      |  | 3343.21   |  | 100% 95%                      |  | based on Ave Penetration of SSD     |  | of 23.81 25.36 StdD 10.18 14.33     |  |
| Possible LOW for Buy Day   |  | 3351.38      |  | 3355.75   |  | 50% 60%                       |  | based on Ave Decline                |  | of 59.10 47.54 StdD 38.69 41.88     |  |
|  |  |              |  |   |  |                               |  | based on Ave SS Day Violation on BD |  | of 13.88 9.50 StdD 25.02 26.78      |  |
| Wed, Aug 19 will be a Buy day.                                       |  | ES           |  | therefore has a 45% chance of making a high above |  | 3390.75 and up to 3414.56     |  | based on Ave Penetration of SSD     |  |                                     |  |
|  |  |              |  | therefore has a 100% chance of making a Low below |  | 3390.75 and down to 3331.65   |  | based on Ave Decline                |  |                                     |  |
|  |  |              |  | therefore has a 50% chance of making a Low below  |  | 3365.25 and down to 3351.38   |  | based on Ave SS Day Violation on BD |  |                                     |  |
| The 24 hour Low has a 45% chance of being made                       |  | Last         |  |   |  |                               |  |                                     |  |                                     |  |
| Wed, Aug 19 will be a Buy day.                                       |  | ES Day       |  | therefore has a 45% chance of making a high above |  | 3390.75 and up to 3416.11     |  | based on Ave Penetration of SSD     |  |                                     |  |
|  |  |              |  | therefore has a 95% chance of making a Low below  |  | 3390.75 and down to 3343.21   |  | based on Ave Decline                |  |                                     |  |
|  |  |              |  | therefore has a 60% chance of making a Low below  |  | 3365.25 and down to 3355.75   |  | based on Ave SS Day Violation on BD |  |                                     |  |
| The Day sess Low has a 55% chance of being made                      |  | Last         |  |   |  |                               |  |                                     |  |                                     |  |
| The Sell/Short Day LOW was   |  | NQ 24h       |  | NQ Day  |  | 24H Day Only                  |  | Current High Low Last               |  | odds of Decline > 20 76%            |  |
|  |  | 1145.25 Last |  | 1145.25 Last                                      |  |                               |  | NQ 1145.25 11268.00 11413.25        |  | odds of Decline > 25 68%            |  |
|  |  | 11268.00     |  | 11268.00  |  |                               |  |                                     |  | odds of Decline = 0 1%              |  |
| Possible HIGH for Buy Day  |  | 11501.02     |  | 11505.64  |  | 55% 55%                       |  | NQ Day 1145.25 11268.00 11409.75    |  | Ave Range on BD 234.14              |  |
| Possible LOW for Buy Day   |  | 11175.70     |  | 11206.17  |  | 100% 95%                      |  | based on Ave Penetration of SSD     |  | of 85.77 90.39 StdD 44.17 54.01     |  |
| Possible LOW for Buy Day   |  | 11191.04     |  | 11178.85  |  | 60% 50%                       |  | based on Ave Decline                |  | of 239.55 209.08 StdD 147.73 155.80 |  |
|  |  |              |  |   |  |                               |  | based on Ave SS Day Violation on BD |  | of 76.96 89.15 StdD 88.56 70.89     |  |
| Wed, Aug 19 will be a Buy day.                                       |  | NQ           |  | therefore has a 55% chance of making a high above |  | 1145.25 and up to 11501.02    |  | based on Ave Penetration of SSD     |  |                                     |  |
|  |  |              |  | therefore has a 100% chance of making a Low below |  | 1145.25 and down to 11175.70  |  | based on Ave Decline                |  |                                     |  |
|  |  |              |  | therefore has a 60% chance of making a Low below  |  | 11268.00 and down to 11191.04 |  | based on Ave SS Day Violation on BD |  |                                     |  |
| The 24 hour Low has a 50% chance of being made                       |  | Last         |  |   |  |                               |  |                                     |  |                                     |  |
| Wed, Aug 19 will be a Buy day.                                       |  | NQ Day       |  | therefore has a 55% chance of making a high above |  | 1145.25 and up to 11505.64    |  | based on Ave Penetration of SSD     |  |                                     |  |
|  |  |              |  | therefore has a 95% chance of making a Low below  |  | 1145.25 and down to 11206.17  |  | based on Ave Decline                |  |                                     |  |
|  |  |              |  | therefore has a 50% chance of making a Low below  |  | 11268.00 and down to 11178.85 |  | based on Ave SS Day Violation on BD |  |                                     |  |
| The Day sess Low has a 65% chance of being made                      |  | Last         |  |   |  |                               |  |                                     |  |                                     |  |
| The Sell/Short Day LOW was   |  | YM 24h       |  | YM day  |  | 24H Day Only                  |  | Current High Low Last               |  | odds of Decline > 100 68%           |  |
|  |  | 27904.00 1st |  | 27823.00 1st                                      |  |                               |  | YM 27904.00 27596.00 27732.00       |  | odds of Decline > 150 52%           |  |
|  |  | 27596.00     |  | 27596.00  |  |                               |  |                                     |  | odds of Decline = 0 1%              |  |
| Possible HIGH for Buy Day  |  | 28131.40     |  | 28085.78  |  | 50% 45%                       |  | YM Day 27823.00 27596.00 27715.00   |  | Ave Range on BD 481.40              |  |
| Possible LOW for Buy Day   |  | 27365.65     |  | 27423.42  |  | 100% 95%                      |  | based on Ave Penetration of SSD     |  | of 227.40 262.78 StdD 107.81 149.57 |  |
| Possible LOW for Buy Day   |  | 27466.67     |  | 27487.75  |  | 45% 40%                       |  | based on Ave Decline                |  | of 538.35 399.58 StdD 366.42 398.73 |  |
|  |  |              |  |   |  |                               |  | based on Ave SS Day Violation on BD |  | of 129.33 108.25 StdD 233.06 260.05 |  |
| Wed, Aug 19 will be a Buy day.                                       |  | YM           |  | therefore has a 50% chance of making a high above |  | 27904.00 and up to 28131.40   |  | based on Ave Penetration of SSD     |  |                                     |  |
|  |  |              |  | therefore has a 100% chance of making a Low below |  | 27904.00 and down to 27365.65 |  | based on Ave Decline                |  |                                     |  |
|  |  |              |  | therefore has a 45% chance of making a Low below  |  | 27596.00 and down to 27466.67 |  | based on Ave SS Day Violation on BD |  |                                     |  |
| The 24 hour Low has a 55% chance of being made                       |  | 1st          |  |   |  |                               |  |                                     |  |                                     |  |
| Wed, Aug 19 will be a Buy day.                                       |  | YM Day       |  | therefore has a 45% chance of making a high above |  | 27823.00 and up to 28085.78   |  | based on Ave Penetration of SSD     |  |                                     |  |
|  |  |              |  | therefore has a 95% chance of making a Low below  |  | 27823.00 and down to 27423.42 |  | based on Ave Decline                |  |                                     |  |
|  |  |              |  | therefore has a 40% chance of making a Low below  |  | 27596.00 and down to 27487.75 |  | based on Ave SS Day Violation on BD |  |                                     |  |
| The Day sess Low has a 50% chance of being made                      |  | 1st          |  |   |  |                               |  |                                     |  |                                     |  |
| The Sell/Short Day LOW was   |  | RTY 24h      |  | RTY day   |  | 24H Day Only                  |  | Current High Low Last               |  | odds of Decline > 10 68%            |  |
|  |  | 1589.60 1st  |  | 1584.40 1st                                       |  |                               |  | RTY 1589.60 1563.10 1569.80         |  | odds of Decline > 15 52%            |  |
|  |  | 1563.10      |  | 1563.10   |  |                               |  |                                     |  | odds of Decline = 0 1%              |  |
| Possible HIGH for Buy Day  |  | 1603.48      |  | 1602.69   |  | 55% 45%                       |  | RTY Day 1584.40 1563.10 1568.70     |  | Ave Range on BD 41.28               |  |
| Possible LOW for Buy Day   |  | 1547.51      |  | 1550.47   |  | 100% 95%                      |  | based on Ave Penetration of SSD     |  | of 13.88 18.29 StdD 6.78 12.03      |  |
| Possible LOW for Buy Day   |  | 1554.12      |  | 1551.69   |  | 45% 45%                       |  | based on Ave Decline                |  | of 42.09 33.93 StdD 24.72 31.63     |  |
|  |  |              |  |   |  |                               |  | based on Ave SS Day Violation on BD |  | of 8.98 11.41 StdD 17.69 16.69      |  |
| Wed, Aug 19 will be a Buy day.                                       |  | RTY          |  | therefore has a 55% chance of making a high above |  | 1589.60 and up to 1603.48     |  | based on Ave Penetration of SSD     |  |                                     |  |
|  |  |              |  | therefore has a 100% chance of making a Low below |  | 1589.60 and down to 1547.51   |  | based on Ave Decline                |  |                                     |  |
|  |  |              |  | therefore has a 45% chance of making a Low below  |  | 1563.10 and down to 1554.12   |  | based on Ave SS Day Violation on BD |  |                                     |  |
| The 24 hour Low has a 40% chance of being made                       |  | 1st          |  |   |  |                               |  |                                     |  |                                     |  |
| Wed, Aug 19 will be a Buy day.                                       |  | RTY Day      |  | therefore has a 45% chance of making a high above |  | 1584.40 and up to 1602.69     |  | based on Ave Penetration of SSD     |  |                                     |  |
|  |  |              |  | therefore has a 95% chance of making a Low below  |  | 1584.40 and down to 1550.47   |  | based on Ave Decline                |  |                                     |  |
|  |  |              |  | therefore has a 45% chance of making a Low below  |  | 1563.10 and down to 1551.69   |  | based on Ave SS Day Violation on BD |  |                                     |  |
| The Day sess Low has a 55% chance of being made                      |  | 1st          |  |   |  |                               |  |                                     |  |                                     |  |

Wednesday August 19<sup>th</sup> 2020

Today was a Buy day. Momentum did take ES higher to reach it's Pen Low Level, then the decline started and found support at it's PL (Previous Low) Level.

Tomorrow will be a Sell day. Having closed on the lows of the day, momentum may take markets lower before the rally starts.

| TTT Data for trading US Index Futures on: |           |                |          |                      |      |                               |                 |                                      |             | Thursday, August 20, 2020            |             |                                |  |        |                     |        |        |                   |        |    |  |
|---|-----------|----------------|----------|----------------------|------|-------------------------------|-----------------|--------------------------------------|-------------|--------------------------------------|-------------|--------------------------------|--|--------|---------------------|--------|--------|-------------------|--------|----|--|
|   |           | <b>ES 24h</b>  |          | <b>ES Day</b>        |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                       | <b>High</b> | <b>Low</b>                           | <b>Last</b> | odds of Rally > 10             |  | 86%    | odds of Rally > 20  |        | 52%    | odds of Rally = 0 |        | 1% |  |
| The Buy Day HIGH was                      |           | 3395.75        |          | 3395.75              |      |                               |                 | ES                                   | 3395.75     | 3365.50                              | 3369.00     | Ave Range on                   |  | SD     | 59.25               |        |        |                   |        |    |  |
| The Buy Day LOW was                       |           | 3365.50        |          | 3365.50              |      |                               |                 | ES Day                               | 3395.75     | 3365.50                              | 3372.50     | based on Ave Penetration of BD |  | of     | 18.88               | 19.53  | StdD   | 12.81             | 14.33  |    |  |
| Possible HIGH for Sell Day                |           | 3414.63        |          | 3415.28              |      | 65%                           | 75%             | based on Ave Rally                   |             |                                      |             | of                             |  | 63.45  | 54.20               | StdD   | 34.10  | 40.95             |        |    |  |
| Possible HIGH for Sell Day                |           | 3428.95        |          | 3419.70              |      | 100%                          | 100%            | based on Ave Buy Day Violation on SD |             |                                      |             | of                             |  | 20.38  | 18.50               | StdD   | 8.22   | 26.78             |        |    |  |
| Possible LOW for Sell Day                 |           | 3345.13        |          | 3347.00              |      | 40%                           | 35%             |                                      |             |                                      |             |                                |  |        |                     |        |        |                   |        |    |  |
| Thu, Aug 20                               | will be a | Sell           | day, ES  | therefore has a      | 65%  | chance of making a high above | 3395.75         | and up to                            | 3414.63     | based on Ave Penetration of BD       |             |                                |  |        |                     |        |        |                   |        |    |  |
|   |           |                |          | therefore has a      | 100% | chance of making a high above | 3365.50         | and up to                            | 3428.95     | based on Ave Rally                   |             |                                |  |        |                     |        |        |                   |        |    |  |
|   |           |                |          | therefore has a      | 40%  | chance of making a Low below  | 3365.50         | and down to                          | 3345.13     | based on Ave Buy Day Violation on SD |             |                                |  |        |                     |        |        |                   |        |    |  |
| The 24 hour High has a                    |           | 80%            |          | chance of being made |      | 1st                           |                 |                                      |             |                                      |             |                                |  |        |                     |        |        |                   |        |    |  |
|   |           | <b>ES Day</b>  |          | <b>ES Day</b>        |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                       | <b>High</b> | <b>Low</b>                           | <b>Last</b> | odds of Rally > 20             |  | 88%    | odds of Rally > 25  |        | 83%    | odds of Rally = 0 |        | 0% |  |
| The Buy Day LOW was                       |           | 11438.00       |          | 11438.00             |      |                               |                 | NQ                                   | 11438.00    | 11299.00                             | 11321.50    | Ave Range on                   |  | SD     | 246.43              |        |        |                   |        |    |  |
| Possible HIGH for Sell Day                |           | 11299.00       |          | 11299.00             |      |                               |                 | NQ Day                               | 11438.00    | 11299.00                             | 11333.25    | based on Ave Penetration of BD |  | of     | 94.93               | 115.38 | StdD   | 52.47             | 54.01  |    |  |
| Possible HIGH for Sell Day                |           | 11532.93       |          | 11553.38             |      | 75%                           | 70%             | based on Ave Rally                   |             |                                      |             | of                             |  | 275.93 | 243.55              | StdD   | 141.06 | 157.19            |        |    |  |
| Possible HIGH for Sell Day                |           | 11574.93       |          | 11542.55             |      | 100%                          | 100%            | based on Ave Buy Day Violation on SD |             |                                      |             | of                             |  | 67.89  | 50.59               | StdD   | 30.89  | 70.89             |        |    |  |
| Possible LOW for Sell Day                 |           | 11231.11       |          | 11248.41             |      | 35%                           | 40%             |                                      |             |                                      |             |                                |  |        |                     |        |        |                   |        |    |  |
| Thu, Aug 20                               | will be a | Sell           | day, NQ  | therefore has a      | 75%  | chance of making a high above | 11438.00        | and up to                            | 11532.93    | based on Ave Penetration of BD       |             |                                |  |        |                     |        |        |                   |        |    |  |
|   |           |                |          | therefore has a      | 100% | chance of making a high above | 11299.00        | and up to                            | 11574.93    | based on Ave Rally                   |             |                                |  |        |                     |        |        |                   |        |    |  |
|   |           |                |          | therefore has a      | 35%  | chance of making a Low below  | 11299.00        | and down to                          | 11231.11    | based on Ave Buy Day Violation on SD |             |                                |  |        |                     |        |        |                   |        |    |  |
| The 24 hour High has a                    |           | 75%            |          | chance of being made |      | Last                          |                 |                                      |             |                                      |             |                                |  |        |                     |        |        |                   |        |    |  |
|   |           | <b>NQ 24h</b>  |          | <b>NQ Day</b>        |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                       | <b>High</b> | <b>Low</b>                           | <b>Last</b> | odds of Rally > 100            |  | 78%    | odds of Rally > 150 |        | 59%    | odds of Rally = 0 |        | 0% |  |
| The Buy Day LOW was                       |           | 27855.00       |          | 27855.00             |      |                               |                 | YM                                   | 27855.00    | 27560.00                             | 27612.00    | Ave Range on                   |  | SD     | 554.65              |        |        |                   |        |    |  |
| Possible HIGH for Sell Day                |           | 27560.00       |          | 27560.00             |      |                               |                 | YM Day                               | 27855.00    | 27560.00                             | 27630.00    | based on Ave Penetration of BD |  | of     | 203.33              | 205.83 | StdD   | 138.21            | 149.57 |    |  |
| Possible HIGH for Sell Day                |           | 28058.33       |          | 28060.83             |      | 60%                           | 60%             | based on Ave Rally                   |             |                                      |             | of                             |  | 558.10 | 453.20              | StdD   | 309.07 | 387.96            |        |    |  |
| Possible HIGH for Sell Day                |           | 28118.10       |          | 28013.20             |      | 100%                          | 100%            | based on Ave Buy Day Violation on SD |             |                                      |             | of                             |  | 217.11 | 237.14              | StdD   | 96.28  | 260.05            |        |    |  |
| Possible LOW for Sell Day                 |           | 27342.89       |          | 27322.86             |      | 45%                           | 35%             |                                      |             |                                      |             |                                |  |        |                     |        |        |                   |        |    |  |
| Thu, Aug 20                               | will be a | Sell           | day, YM  | therefore has a      | 60%  | chance of making a high above | 27855.00        | and up to                            | 28058.33    | based on Ave Penetration of BD       |             |                                |  |        |                     |        |        |                   |        |    |  |
|   |           |                |          | therefore has a      | 100% | chance of making a high above | 27560.00        | and up to                            | 28118.10    | based on Ave Rally                   |             |                                |  |        |                     |        |        |                   |        |    |  |
|   |           |                |          | therefore has a      | 45%  | chance of making a Low below  | 27560.00        | and down to                          | 27342.89    | based on Ave Buy Day Violation on SD |             |                                |  |        |                     |        |        |                   |        |    |  |
| The 24 hour High has a                    |           | 65%            |          | chance of being made |      | 1st                           |                 |                                      |             |                                      |             |                                |  |        |                     |        |        |                   |        |    |  |
|   |           | <b>YM 24h</b>  |          | <b>YM day</b>        |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                       | <b>High</b> | <b>Low</b>                           | <b>Last</b> | odds of Rally > 10             |  | 79%    | odds of Rally > 15  |        | 56%    | odds of Rally = 0 |        | 0% |  |
| The Buy Day LOW was                       |           | 1586.50        |          | 1586.50              |      |                               |                 | RTY                                  | 1586.50     | 1566.00                              | 1567.00     | Ave Range on                   |  | SD     | 43.13               |        |        |                   |        |    |  |
| Possible HIGH for Sell Day                |           | 1566.00        |          | 1567.50              |      |                               |                 | RTY Day                              | 1586.50     | 1567.50                              | 1569.40     | based on Ave Penetration of BD |  | of     | 19.91               | 16.80  | StdD   | 9.99              | 12.03  |    |  |
| Possible HIGH for Sell Day                |           | 1606.41        |          | 1603.30              |      | 45%                           | 60%             | based on Ave Rally                   |             |                                      |             | of                             |  | 45.05  | 38.35               | StdD   | 24.73  | 30.67             |        |    |  |
| Possible HIGH for Sell Day                |           | 1611.05        |          | 1605.85              |      | 100%                          | 100%            | based on Ave Buy Day Violation on SD |             |                                      |             | of                             |  | 16.16  | 11.09               | StdD   | 6.48   | 16.69             |        |    |  |
| Possible LOW for Sell Day                 |           | 1549.84        |          | 1556.41              |      | 35%                           | 40%             |                                      |             |                                      |             |                                |  |        |                     |        |        |                   |        |    |  |
| Thu, Aug 20                               | will be a | Sell           | day, RTY | therefore has a      | 45%  | chance of making a high above | 1586.50         | and up to                            | 1606.41     | based on Ave Penetration of BD       |             |                                |  |        |                     |        |        |                   |        |    |  |
|   |           |                |          | therefore has a      | 100% | chance of making a high above | 1566.00         | and up to                            | 1611.05     | based on Ave Rally                   |             |                                |  |        |                     |        |        |                   |        |    |  |
|   |           |                |          | therefore has a      | 35%  | chance of making a Low below  | 1566.00         | and down to                          | 1549.84     | based on Ave Buy Day Violation on SD |             |                                |  |        |                     |        |        |                   |        |    |  |
| The 24 hour High has a                    |           | 70%            |          | chance of being made |      | 1st                           |                 |                                      |             |                                      |             |                                |  |        |                     |        |        |                   |        |    |  |
|   |           | <b>RTY 24h</b> |          | <b>RTY day</b>       |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                       | <b>High</b> | <b>Low</b>                           | <b>Last</b> | odds of Rally > 10             |  | 79%    | odds of Rally > 15  |        | 56%    | odds of Rally = 0 |        | 0% |  |
| The Buy Day LOW was                       |           | 1586.50        |          | 1586.50              |      |                               |                 | RTY                                  | 1586.50     | 1566.00                              | 1567.00     | Ave Range on                   |  | SD     | 43.13               |        |        |                   |        |    |  |
| Possible HIGH for Sell Day                |           | 1566.00        |          | 1567.50              |      |                               |                 | RTY Day                              | 1586.50     | 1567.50                              | 1569.40     | based on Ave Penetration of BD |  | of     | 19.91               | 16.80  | StdD   | 9.99              | 12.03  |    |  |
| Possible HIGH for Sell Day                |           | 1606.41        |          | 1603.30              |      | 45%                           | 60%             | based on Ave Rally                   |             |                                      |             | of                             |  | 45.05  | 38.35               | StdD   | 24.73  | 30.67             |        |    |  |
| Possible HIGH for Sell Day                |           | 1611.05        |          | 1605.85              |      | 100%                          | 100%            | based on Ave Buy Day Violation on SD |             |                                      |             | of                             |  | 16.16  | 11.09               | StdD   | 6.48   | 16.69             |        |    |  |
| Possible LOW for Sell Day                 |           | 1549.84        |          | 1556.41              |      | 35%                           | 40%             |                                      |             |                                      |             |                                |  |        |                     |        |        |                   |        |    |  |
| Thu, Aug 20                               | will be a | Sell           | day, RTY | therefore has a      | 45%  | chance of making a high above | 1586.50         | and up to                            | 1606.41     | based on Ave Penetration of BD       |             |                                |  |        |                     |        |        |                   |        |    |  |
|   |           |                |          | therefore has a      | 100% | chance of making a high above | 1566.00         | and up to                            | 1611.05     | based on Ave Rally                   |             |                                |  |        |                     |        |        |                   |        |    |  |
|   |           |                |          | therefore has a      | 35%  | chance of making a Low below  | 1566.00         | and down to                          | 1549.84     | based on Ave Buy Day Violation on SD |             |                                |  |        |                     |        |        |                   |        |    |  |
| The 24 hour High has a                    |           | 70%            |          | chance of being made |      | 1st                           |                 |                                      |             |                                      |             |                                |  |        |                     |        |        |                   |        |    |  |



Thursday August 20<sup>th</sup> 2020

Today was a Sell day. Momentum did take markets lower before the rally started.

Tomorrow will be a SS day. Only RTY need to get back above yesterday's low, then anything goes.

| TTT Data for trading US Index Futures on: <b>Friday, August 21, 2020</b> |  |           |                      |          |         |                 |          |   |          |             |          |   |        |        |
|--|--|-----------|----------------------|----------|---------|-----------------|----------|---|----------|-------------|----------|---|--------|--------|
| The Sell Day HIGH was  |  | 3387.00   | Last                 | 3387.00  | Last    | 24H             | Day Only | Current                                       | High     | Low         | Last     | odds of 3D Rally > 10                         | 85%    |        |
| The Sell Day LOW was   |  | 3344.75   |                      | 3351.25  |         |                 |          | ES  | 3387.00  | 3344.75     | 3383.25  | odds of 3D Rally > 20                         | 60%    |        |
| The Buy Day LOW was  |  | 3365.50   |                      | 3365.50  |         |                 |          | ES Day  | 3387.00  | 3351.25     | 3381.00  | odds of 3D Rally < 0                          | 8%     |        |
| Possible HIGH for Sell Short Day   |  | 3412.23   |                      | 3413.98  |         | 75%             | 65%      | based on Ave Penetration of SD                |          | of 25.23    | 26.98    | StdD  | 15.26  | 14.33  |
| Possible HIGH for Sell Short Day   |  | 3447.32   |                      | 3435.92  |         | 95%             | 95%      | based on Ave 3 Day Rally                      |          | of 81.82    | 70.42    | StdD  | 43.61  | 40.95  |
| Possible LOW for Sell Short Day  |  | 3303.96   |                      | 3301.81  |         | 35%             | 40%      | based on Ave of Sell Day Violation on SS days |          | of 40.79    | 49.44    | StdD  | 24.16  | 26.78  |
| Fri, Aug 21  |  | will be a | SellShort            | day.     | ES      | therefore has a | 75%      | chance of making a high above                 | 3387.00  | and up to   | 3412.23  | based on Ave Penetration of SD                |        |        |
|  |  |           |                      |          |         | therefore has a | 95%      | chance of making a high above                 | 3365.50  | and up to   | 3447.32  | based on Ave 3 Day Rally                      |        |        |
|  |  |           |                      |          |         | therefore has a | 35%      | chance of making a Low below                  | 3344.75  | and down to | 3303.96  | based on Ave of Sell Day Violation on SS days |        |        |
| The 24 hour High has a   |  | 55%       | chance of being made |          | 1st     |                 |          |   |          |             |          |   |        |        |
| Fri, Aug 21  |  | will be a | SellShort            | day.     | ES Day  | therefore has a | 65%      | chance of making a high above                 | 3387.00  | and up to   | 3413.98  | based on Ave Penetration of SD                |        |        |
|  |  |           |                      |          |         | therefore has a | 95%      | chance of making a high above                 | 3365.50  | and up to   | 3435.92  | based on Ave 3 Day Rally                      |        |        |
|  |  |           |                      |          |         | therefore has a | 40%      | chance of making a Low below                  | 3351.25  | and down to | 3301.81  | based on Ave of Sell Day Violation on SS days |        |        |
| The Day sess High has a  |  | 55%       | chance of being made |          | 1st     |                 |          |   |          |             |          |   |        |        |
| The Sell Day LOW was   |  | 11496.50  | Last                 | 11496.50 | Last    | 24H             | Day Only | Current                                       | High     | Low         | Last     | odds of 3D Rally > 10                         | 95%    |        |
| The Buy Day LOW was  |  | 11221.50  |                      | 11267.00 |         |                 |          | NQ  | 11496.50 | 11221.50    | 11480.00 | odds of 3D Rally > 30                         | 80%    |        |
| Possible HIGH for Sell Short Day   |  | 11299.00  |                      | 11299.00 |         |                 |          | NQ Day  | 11496.50 | 11267.00    | 11478.75 | odds of 3D Rally < 0                          | 9%     |        |
| Possible HIGH for Sell Short Day   |  | 11586.30  |                      | 11597.48 |         | 80%             | 70%      | based on Ave Penetration of SD                |          | of 89.80    | 100.98   | StdD  | 52.53  | 54.01  |
| Possible HIGH for Sell Short Day   |  | 11629.11  |                      | 11586.55 |         | 100%            | 100%     | based on Ave 3 Day Rally                      |          | of 330.11   | 287.55   | StdD  | 171.14 | 157.19 |
| Possible LOW for Sell Short Day  |  | 11047.85  |                      | 11105.21 |         | 25%             | 35%      | based on Ave of Sell Day Violation on SS days |          | of 173.65   | 161.79   | StdD  | 59.27  | 70.89  |
| Fri, Aug 21  |  | will be a | SellShort            | day.     | NQ      | therefore has a | 80%      | chance of making a high above                 | 11496.50 | and up to   | 11586.30 | based on Ave Penetration of SD                |        |        |
|  |  |           |                      |          |         | therefore has a | 100%     | chance of making a high above                 | 11299.00 | and up to   | 11629.11 | based on Ave 3 Day Rally                      |        |        |
|  |  |           |                      |          |         | therefore has a | 25%      | chance of making a Low below                  | 11221.50 | and down to | 11047.85 | based on Ave of Sell Day Violation on SS days |        |        |
| The 24 hour High has a   |  | 50%       | chance of being made |          | 1st     |                 |          |   |          |             |          |   |        |        |
| Fri, Aug 21  |  | will be a | SellShort            | day.     | NQ Day  | therefore has a | 70%      | chance of making a high above                 | 11496.50 | and up to   | 11597.48 | based on Ave Penetration of SD                |        |        |
|  |  |           |                      |          |         | therefore has a | 100%     | chance of making a high above                 | 11299.00 | and up to   | 11586.55 | based on Ave 3 Day Rally                      |        |        |
|  |  |           |                      |          |         | therefore has a | 35%      | chance of making a Low below                  | 11267.00 | and down to | 11105.21 | based on Ave of Sell Day Violation on SS days |        |        |
| The Day sess High has a  |  | 50%       | chance of being made |          | 1st     |                 |          |   |          |             |          |   |        |        |
| The Sell Day LOW was   |  | 27717.00  | Last                 | 27717.00 | Last    | 24H             | Day Only | Current                                       | High     | Low         | Last     | odds of 3D Rally > 75                         | 88%    |        |
| The Buy Day LOW was  |  | 27392.00  |                      | 27468.00 |         |                 |          | YM  | 27717.00 | 27392.00    | 27688.00 | odds of 3D Rally > 100                        | 81%    |        |
| Possible HIGH for Sell Short Day   |  | 27560.00  |                      | 27560.00 |         |                 |          | YM Day  | 27717.00 | 27468.00    | 27672.00 | odds of 3D Rally < 0                          | 9%     |        |
| Possible HIGH for Sell Short Day   |  | 28044.82  |                      | 28016.09 |         | 55%             | 55%      | based on Ave Penetration of SD                |          | of 327.82   | 299.09   | StdD  | 164.19 | 149.57 |
| Possible HIGH for Sell Short Day   |  | 28279.63  |                      | 28143.32 |         | 95%             | 95%      | based on Ave 3 Day Rally                      |          | of 719.63   | 583.32   | StdD  | 413.49 | 387.96 |
| Possible LOW for Sell Short Day  |  | 27035.22  |                      | 27071.70 |         | 45%             | 50%      | based on Ave of Sell Day Violation on SS days |          | of 356.78   | 396.30   | StdD  | 242.63 | 260.05 |
| Fri, Aug 21  |  | will be a | SellShort            | day.     | YM      | therefore has a | 55%      | chance of making a high above                 | 27717.00 | and up to   | 28044.82 | based on Ave Penetration of SD                |        |        |
|  |  |           |                      |          |         | therefore has a | 95%      | chance of making a high above                 | 27560.00 | and up to   | 28279.63 | based on Ave 3 Day Rally                      |        |        |
|  |  |           |                      |          |         | therefore has a | 45%      | chance of making a Low below                  | 27392.00 | and down to | 27035.22 | based on Ave of Sell Day Violation on SS days |        |        |
| The 24 hour High has a   |  | 45%       | chance of being made |          | 1st     |                 |          |   |          |             |          |   |        |        |
| Fri, Aug 21  |  | will be a | SellShort            | day.     | YM Day  | therefore has a | 55%      | chance of making a high above                 | 27717.00 | and up to   | 28016.09 | based on Ave Penetration of SD                |        |        |
|  |  |           |                      |          |         | therefore has a | 95%      | chance of making a high above                 | 27560.00 | and up to   | 28143.32 | based on Ave 3 Day Rally                      |        |        |
|  |  |           |                      |          |         | therefore has a | 50%      | chance of making a Low below                  | 27468.00 | and down to | 27071.70 | based on Ave of Sell Day Violation on SS days |        |        |
| The Day sess High has a  |  | 45%       | chance of being made |          | 1st     |                 |          |   |          |             |          |   |        |        |
| The Sell Day LOW was   |  | 1570.80   | Last                 | 1570.80  | Last    | 24H             | Day Only | Current                                       | High     | Low         | Last     | odds of 3D Rally > 5                          | 93%    |        |
| The Buy Day LOW was  |  | 1551.30   |                      | 1551.30  |         |                 |          | RTY   | 1570.80  | 1551.30     | 1562.60  | odds of 3D Rally > 10                         | 80%    |        |
| Possible HIGH for Sell Short Day   |  | 1566.00   |                      | 1567.50  |         |                 |          | RTY Day                                       | 1570.80  | 1551.30     | 1560.20  | odds of 3D Rally < 0                          | 9%     |        |
| Possible HIGH for Sell Short Day   |  | 1593.94   |                      | 1595.62  |         | 60%             | 55%      | based on Ave Penetration of SD                |          | of 23.14    | 24.82    | StdD  | 12.46  | 12.03  |
| Possible HIGH for Sell Short Day   |  | 1621.32   |                      | 1614.75  |         | 95%             | 95%      | based on Ave 3 Day Rally                      |          | of 55.32    | 47.25    | StdD  | 31.96  | 30.67  |
| Possible LOW for Sell Short Day  |  | 1526.14   |                      | 1522.27  |         | 45%             | 45%      | based on Ave of Sell Day Violation on SS days |          | of 25.16    | 29.03    | StdD  | 15.05  | 16.69  |
| Fri, Aug 21  |  | will be a | SellShort            | day.     | RTY     | therefore has a | 60%      | chance of making a high above                 | 1570.80  | and up to   | 1593.94  | based on Ave Penetration of SD                |        |        |
|  |  |           |                      |          |         | therefore has a | 95%      | chance of making a high above                 | 1566.00  | and up to   | 1621.32  | based on Ave 3 Day Rally                      |        |        |
|  |  |           |                      |          |         | therefore has a | 45%      | chance of making a Low below                  | 1551.30  | and down to | 1526.14  | based on Ave of Sell Day Violation on SS days |        |        |
| The 24 hour High has a   |  | 50%       | chance of being made |          | 1st     |                 |          |   |          |             |          |   |        |        |
| Fri, Aug 21  |  | will be a | SellShort            | day.     | RTY Day | therefore has a | 55%      | chance of making a high above                 | 1570.80  | and up to   | 1595.62  | based on Ave Penetration of SD                |        |        |
|  |  |           |                      |          |         | therefore has a | 95%      | chance of making a high above                 | 1567.50  | and up to   | 1614.75  | based on Ave 3 Day Rally                      |        |        |
|  |  |           |                      |          |         | therefore has a | 45%      | chance of making a Low below                  | 1551.30  | and down to | 1522.27  | based on Ave of Sell Day Violation on SS days |        |        |
| The Day sess High has a  |  | 50%       | chance of being made |          | 1st     |                 |          |   |          |             |          |   |        |        |

Friday August 21<sup>st</sup> 2020

Today was a SS day. All rallied to pull RTY up to get back above its BDL, however it failed for the day session while the other 3 managed to produce a positive 3 day rally.

Monday will be a Buy day. Having closed near the highs of the day, Momentum may take markets higher before the decline starts

Have a great weekend.

| TTT Data for trading US Index Futures on: Monday, August 24, 2020 |                    |               |   |   |  |      |          |                                     |                      |                      |                                 |                       |        |
|---|--------------------|---------------|---|---|--|------|----------|-------------------------------------|----------------------|----------------------|---------------------------------|-----------------------|--------|
| The Sell/Short Day HIGH was                                       |                    | 3396.25 Last  |   | 3396.25 Last                                      |  | 24H  | Day Only | Current ES                          | High 3396.25         | Low 3356.75          | Last 3391.50                    | odds of Decline > 10  | 74%    |
| The Sell/Short Day LOW was  |                    | 3356.75       |   | 3374.75   |  |      |          | ES Day                              | 3396.25              | 3374.75              | 3392.50                         | odds of Decline > 20  | 46%    |
| Possible HIGH for Buy Day   |                    | 3418.42       |   | 3420.19   |  | 45%  | 45%      | based on Ave Penetration of SSD     |                      | of 22.17             | 23.94                           | StdD 9.96             | 14.32  |
| Possible LOW for Buy Day  |                    | 3338.60       |   | 3350.20   |  | 100% | 95%      | based on Ave Decline                |                      | of 57.65             | 46.05                           | StdD 38.44            | 40.95  |
| Possible LOW for Buy Day  |                    | 3343.03       |   | 3366.02   |  | 45%  | 55%      | based on Ave SS Day Violation on BD |                      | of 13.72             | 8.73                            | StdD 24.33            | 26.66  |
| Mon, Aug 24   | will be a Buy day. | ES            | therefore has a 45% chance of making a high above | therefore has a 100% chance of making a Low below | therefore has a 45% chance of making a Low below |      |          | 3396.25 and up to 3418.42           | and down to 3338.60  | and down to 3343.03  | based on Ave Penetration of SSD |                       |        |
| The 24 hour Low has a 40% chance of being made                    |                    | Last          |   |   |  |      |          |                                     |                      |                      |                                 |                       |        |
| Mon, Aug 24   | will be a Buy day. | ES Day        | therefore has a 45% chance of making a high above | therefore has a 95% chance of making a Low below  | therefore has a 55% chance of making a Low below |      |          | 3396.25 and up to 3420.19           | and down to 3350.20  | and down to 3366.02  | based on Ave Penetration of SSD |                       |        |
| The Day sess Low has a 50% chance of being made                   |                    | Last          |   |   |  |      |          |                                     |                      |                      |                                 |                       |        |
| The Sell/Short Day LOW was  |                    | 11573.50 Last |   | 11573.50 Last                                     |  | 24H  | Day Only | Current NQ                          | High 11573.50        | Low 11407.00         | Last 11561.75                   | odds of Decline > 20  | 76%    |
| Possible HIGH for Buy Day   |                    | 11407.00      |   | 11455.50  |  |      |          | NQ Day                              | 11573.50             | 11455.50             | 11561.25                        | odds of Decline > 25  | 68%    |
| Possible HIGH for Buy Day   |                    | 11654.02      |   | 11658.25  |  | 60%  | 60%      | based on Ave Penetration of SSD     |                      | of 80.52             | 84.75                           | StdD 44.13            | 54.43  |
| Possible LOW for Buy Day  |                    | 11349.71      |   | 11379.21  |  | 100% | 95%      | based on Ave Decline                |                      | of 223.79            | 194.29                          | StdD 140.56           | 157.19 |
| Possible LOW for Buy Day  |                    | 11341.27      |   | 11378.72  |  | 55%  | 45%      | based on Ave SS Day Violation on BD |                      | of 65.73             | 76.78                           | StdD 87.12            | 70.93  |
| Mon, Aug 24   | will be a Buy day. | NQ            | therefore has a 60% chance of making a high above | therefore has a 100% chance of making a Low below | therefore has a 55% chance of making a Low below |      |          | 11573.50 and up to 11654.02         | and down to 11349.71 | and down to 11341.27 | based on Ave Penetration of SSD |                       |        |
| The 24 hour Low has a 50% chance of being made                    |                    | Last          |   |   |  |      |          |                                     |                      |                      |                                 |                       |        |
| Mon, Aug 24   | will be a Buy day. | NQ Day        | therefore has a 60% chance of making a high above | therefore has a 95% chance of making a Low below  | therefore has a 45% chance of making a Low below |      |          | 11573.50 and up to 11658.25         | and down to 11379.21 | and down to 11378.72 | based on Ave Penetration of SSD |                       |        |
| The Day sess Low has a 60% chance of being made                   |                    | Last          |   |   |  |      |          |                                     |                      |                      |                                 |                       |        |
| The Sell/Short Day LOW was  |                    | 27904.00 Last |   | 27904.00 Last                                     |  | 24H  | Day Only | Current YM                          | High 27904.00        | Low 27473.00         | Last 27857.00                   | odds of Decline > 100 | 68%    |
| Possible HIGH for Buy Day   |                    | 27473.00      |   | 27631.00  |  |      |          | YM Day                              | 27904.00             | 27631.00             | 27857.00                        | odds of Decline > 150 | 52%    |
| Possible HIGH for Buy Day   |                    | 28107.22      |   | 28124.11  |  | 45%  | 45%      | based on Ave Penetration of SSD     |                      | of 203.22            | 220.11                          | StdD 93.96            | 150.35 |
| Possible LOW for Buy Day  |                    | 27359.15      |   | 27499.58  |  | 100% | 95%      | based on Ave Decline                |                      | of 544.85            | 404.42                          | StdD 367.00           | 387.96 |
| Possible LOW for Buy Day  |                    | 27353.00      |   | 27530.78  |  | 50%  | 45%      | based on Ave SS Day Violation on BD |                      | of 120.00            | 100.22                          | StdD 227.42           | 258.06 |
| Mon, Aug 24   | will be a Buy day. | YM            | therefore has a 45% chance of making a high above | therefore has a 100% chance of making a Low below | therefore has a 50% chance of making a Low below |      |          | 27904.00 and up to 28107.22         | and down to 27359.15 | and down to 27353.00 | based on Ave Penetration of SSD |                       |        |
| The 24 hour Low has a 50% chance of being made                    |                    | Last          |   |   |  |      |          |                                     |                      |                      |                                 |                       |        |
| Mon, Aug 24   | will be a Buy day. | YM Day        | therefore has a 45% chance of making a high above | therefore has a 95% chance of making a Low below  | therefore has a 45% chance of making a Low below |      |          | 27904.00 and up to 28124.11         | and down to 27499.58 | and down to 27530.78 | based on Ave Penetration of SSD |                       |        |
| The Day sess Low has a 45% chance of being made                   |                    | Last          |   |   |  |      |          |                                     |                      |                      |                                 |                       |        |
| The Sell/Short Day LOW was  |                    | 1569.10 1st   |   | 1562.10 1st                                       |  | 24H  | Day Only | Current RTY                         | High 1569.10         | Low 1541.30          | Last 1548.60                    | odds of Decline > 10  | 68%    |
| Possible HIGH for Buy Day   |                    | 1541.30       |   | 1541.30   |  |      |          | RTY Day                             | 1562.10              | 1541.30              | 1548.60                         | odds of Decline > 15  | 52%    |
| Possible HIGH for Buy Day   |                    | 1581.10       |   | 1577.14   |  | 50%  | 45%      | based on Ave Penetration of SSD     |                      | of 12.00             | 15.04                           | StdD 5.53             | 12.03  |
| Possible LOW for Buy Day  |                    | 1527.47       |   | 1528.92   |  | 100% | 95%      | based on Ave Decline                |                      | of 41.64             | 33.18                           | StdD 24.63            | 30.67  |
| Possible LOW for Buy Day  |                    | 1532.32       |   | 1529.88   |  | 45%  | 40%      | based on Ave SS Day Violation on BD |                      | of 8.98              | 11.43                           | StdD 17.17            | 16.48  |
| Mon, Aug 24   | will be a Buy day. | RTY           | therefore has a 50% chance of making a high above | therefore has a 100% chance of making a Low below | therefore has a 45% chance of making a Low below |      |          | 1569.10 and up to 1581.10           | and down to 1527.47  | and down to 1532.32  | based on Ave Penetration of SSD |                       |        |
| The 24 hour Low has a 40% chance of being made                    |                    | 1st           |   |   |  |      |          |                                     |                      |                      |                                 |                       |        |
| Mon, Aug 24   | will be a Buy day. | RTY Day       | therefore has a 45% chance of making a high above | therefore has a 95% chance of making a Low below  | therefore has a 40% chance of making a Low below |      |          | 1562.10 and up to 1577.14           | and down to 1528.92  | and down to 1529.88  | based on Ave Penetration of SSD |                       |        |
| The Day sess Low has a 50% chance of being made                   |                    | 1st           |   |   |  |      |          |                                     |                      |                      |                                 |                       |        |

Monday August 24<sup>th</sup> 2020

Today was a Buy day. YM and ES missed to produce a decline for the day session only as TVGR took effect.

Tomorrow will be a Sell day. There is room for the rally to continue.

| TTT Data for trading US Index Futures on: |  |               |  |                      |  |              |  |                               |  | Tuesday, August 25, 2020             |  |             |  |          |  |                                      |  |               |  |
|---|--|---------------|--|----------------------|--|--------------|--|-------------------------------|--|--------------------------------------|--|-------------|--|----------|--|--------------------------------------|--|---------------|--|
| The Buy Day HIGH was                      |  | ES 24h        |  | ES Day               |  | 24H Day Only |  | Current                       |  | High                                 |  | Low         |  | Last     |  | odds of Rally > 10                   |  | 86%           |  |
| The Buy Day LOW was                       |  | 3429.50       |  | 3429.50              |  |              |  | ES                            |  | 3429.50                              |  | 3393.50     |  | 3426.75  |  | odds of Rally > 20                   |  | 52%           |  |
|   |  | 3393.50 1st   |  | 3409.50 1st          |  |              |  | ES Day                        |  | 3429.50                              |  | 3409.50     |  | 3427.00  |  | odds of Rally = 0                    |  | 1%            |  |
| Possible HIGH for Sell Day                |  | 3447.79       |  | 3448.38              |  | 60%          |  | 70%                           |  | based on Ave Penetration of BD       |  | of 18.29    |  | 18.88    |  | StdD                                 |  | 12.50 14.32   |  |
| Possible HIGH for Sell Day                |  | 3453.03       |  | 3459.78              |  | 100%         |  | 100%                          |  | based on Ave Rally                   |  | of 59.53    |  | 50.28    |  | StdD                                 |  | 32.52 39.99   |  |
| Possible LOW for Sell Day                 |  | 3373.08       |  | 3391.53              |  | 45%          |  | 40%                           |  | based on Ave Buy Day Violation on SD |  | of 20.42    |  | 17.97    |  | StdD                                 |  | 8.53 26.66    |  |
| Tue, Aug 25 will be a Sell day.           |  | ES            |  | therefore has a      |  | 60%          |  | chance of making a high above |  | 3429.50                              |  | and up to   |  | 3447.79  |  | based on Ave Penetration of ED       |  |               |  |
|   |  |               |  | therefore has a      |  | 100%         |  | chance of making a high above |  | 3393.50                              |  | and up to   |  | 3453.03  |  | based on Ave Rally                   |  |               |  |
|   |  |               |  | therefore has a      |  | 45%          |  | chance of making a Low below  |  | 3393.50                              |  | and down to |  | 3373.08  |  | based on Ave Buy Day Violation on SD |  |               |  |
| The 24 hour High has a                    |  | 85%           |  | chance of being made |  | 1st          |  |                               |  |                                      |  |             |  |          |  |                                      |  |               |  |
| Tue, Aug 25 will be a Sell day.           |  | ES Day        |  | therefore has a      |  | 70%          |  | chance of making a high above |  | 3429.50                              |  | and up to   |  | 3448.38  |  | based on Ave Penetration of ED       |  |               |  |
|   |  |               |  | therefore has a      |  | 100%         |  | chance of making a high above |  | 3409.50                              |  | and up to   |  | 3459.78  |  | based on Ave Rally                   |  |               |  |
|   |  |               |  | therefore has a      |  | 40%          |  | chance of making a Low below  |  | 3409.50                              |  | and down to |  | 3391.53  |  | based on Ave Buy Day Violation on SD |  |               |  |
| The Day sess High has a                   |  | 80%           |  | chance of being made |  | 1st          |  |                               |  |                                      |  |             |  |          |  |                                      |  |               |  |
| The Buy Day LOW was                       |  | NQ 24h        |  | NQ Day               |  | 24H Day Only |  | Current                       |  | High                                 |  | Low         |  | Last     |  | odds of Rally > 20                   |  | 88%           |  |
|   |  | 11722.50      |  | 11722.50             |  |              |  | NQ                            |  | 11722.50                             |  | 11528.25    |  | 11634.25 |  | odds of Rally > 25                   |  | 83%           |  |
|   |  | 11528.25 Last |  | 11528.25 Last        |  |              |  | NQ Day                        |  | 11722.50                             |  | 11528.25    |  | 11636.00 |  | odds of Rally = 0                    |  | 0%            |  |
| Possible HIGH for Sell Day                |  | 11817.50      |  | 11833.13             |  | 75%          |  | 70%                           |  | based on Ave Penetration of BD       |  | of 95.00    |  | 110.63   |  | StdD                                 |  | 52.48 54.43   |  |
| Possible HIGH for Sell Day                |  | 11794.40      |  | 11762.03             |  | 100%         |  | 100%                          |  | based on Ave Rally                   |  | of 266.15   |  | 233.78   |  | StdD                                 |  | 136.25 153.60 |  |
| Possible LOW for Sell Day                 |  | 11459.16      |  | 11479.72             |  | 40%          |  | 45%                           |  | based on Ave Buy Day Violation on SD |  | of 69.09    |  | 48.53    |  | StdD                                 |  | 32.13 70.93   |  |
| Tue, Aug 25 will be a Sell day.           |  | NQ            |  | therefore has a      |  | 75%          |  | chance of making a high above |  | 11722.50                             |  | and up to   |  | 11817.50 |  | based on Ave Penetration of ED       |  |               |  |
|   |  |               |  | therefore has a      |  | 100%         |  | chance of making a high above |  | 11528.25                             |  | and up to   |  | 11794.40 |  | based on Ave Rally                   |  |               |  |
|   |  |               |  | therefore has a      |  | 40%          |  | chance of making a Low below  |  | 11528.25                             |  | and down to |  | 11459.16 |  | based on Ave Buy Day Violation on SD |  |               |  |
| The 24 hour High has a                    |  | 75%           |  | chance of being made |  | Last         |  |                               |  |                                      |  |             |  |          |  |                                      |  |               |  |
| Tue, Aug 25 will be a Sell day.           |  | NQ Day        |  | therefore has a      |  | 70%          |  | chance of making a high above |  | 11722.50                             |  | and up to   |  | 11833.13 |  | based on Ave Penetration of ED       |  |               |  |
|   |  |               |  | therefore has a      |  | 100%         |  | chance of making a high above |  | 11528.25                             |  | and up to   |  | 11762.03 |  | based on Ave Rally                   |  |               |  |
|   |  |               |  | therefore has a      |  | 45%          |  | chance of making a Low below  |  | 11528.25                             |  | and down to |  | 11479.72 |  | based on Ave Buy Day Violation on SD |  |               |  |
| The Day sess High has a                   |  | 85%           |  | chance of being made |  | 1st          |  |                               |  |                                      |  |             |  |          |  |                                      |  |               |  |
| The Buy Day LOW was                       |  | YM 24h        |  | YM day               |  | 24H Day Only |  | Current                       |  | High                                 |  | Low         |  | Last     |  | odds of Rally > 100                  |  | 78%           |  |
|   |  | 28266.00      |  | 28266.00             |  |              |  | YM                            |  | 28266.00                             |  | 27877.00    |  | 28239.00 |  | odds of Rally > 150                  |  | 59%           |  |
|   |  | 27877.00 1st  |  | 27988.00 1st         |  |              |  | YM Day                        |  | 28266.00                             |  | 27988.00    |  | 28236.00 |  | odds of Rally = 0                    |  | 0%            |  |
| Possible HIGH for Sell Day                |  | 28467.64      |  | 28474.36             |  | 55%          |  | 55%                           |  | based on Ave Penetration of BD       |  | of 201.64   |  | 208.36   |  | StdD                                 |  | 136.27 150.35 |  |
| Possible HIGH for Sell Day                |  | 28398.90      |  | 28410.80             |  | 100%         |  | 100%                          |  | based on Ave Rally                   |  | of 521.90   |  | 422.80   |  | StdD                                 |  | 295.54 385.86 |  |
| Possible LOW for Sell Day                 |  | 27664.80      |  | 27769.00             |  | 50%          |  | 40%                           |  | based on Ave Buy Day Violation on SD |  | of 212.20   |  | 219.00   |  | StdD                                 |  | 97.72 258.06  |  |
| Tue, Aug 25 will be a Sell day.           |  | YM            |  | therefore has a      |  | 55%          |  | chance of making a high above |  | 28266.00                             |  | and up to   |  | 28467.64 |  | based on Ave Penetration of ED       |  |               |  |
|   |  |               |  | therefore has a      |  | 100%         |  | chance of making a high above |  | 27877.00                             |  | and up to   |  | 28398.90 |  | based on Ave Rally                   |  |               |  |
|   |  |               |  | therefore has a      |  | 50%          |  | chance of making a Low below  |  | 27877.00                             |  | and down to |  | 27664.80 |  | based on Ave Buy Day Violation on SD |  |               |  |
| The 24 hour High has a                    |  | 70%           |  | chance of being made |  | 1st          |  |                               |  |                                      |  |             |  |          |  |                                      |  |               |  |
| Tue, Aug 25 will be a Sell day.           |  | YM Day        |  | therefore has a      |  | 55%          |  | chance of making a high above |  | 28266.00                             |  | and up to   |  | 28474.36 |  | based on Ave Penetration of ED       |  |               |  |
|   |  |               |  | therefore has a      |  | 100%         |  | chance of making a high above |  | 27988.00                             |  | and up to   |  | 28410.80 |  | based on Ave Rally                   |  |               |  |
|   |  |               |  | therefore has a      |  | 40%          |  | chance of making a Low below  |  | 27988.00                             |  | and down to |  | 27769.00 |  | based on Ave Buy Day Violation on SD |  |               |  |
| The Day sess High has a                   |  | 60%           |  | chance of being made |  | 1st          |  |                               |  |                                      |  |             |  |          |  |                                      |  |               |  |
| The Buy Day LOW was                       |  | RTY 24h       |  | RTY day              |  | 24H Day Only |  | Current                       |  | High                                 |  | Low         |  | Last     |  | odds of Rally > 10                   |  | 79%           |  |
|   |  | 1568.70       |  | 1568.40              |  |              |  | RTY                           |  | 1568.70                              |  | 1548.60     |  | 1567.80  |  | odds of Rally > 15                   |  | 56%           |  |
|   |  | 1548.60 1st   |  | 1548.60 1st          |  |              |  | RTY Day                       |  | 1568.40                              |  | 1548.60     |  | 1566.70  |  | odds of Rally = 0                    |  | 0%            |  |
| Possible HIGH for Sell Day                |  | 1589.81       |  | 1585.61              |  | 40%          |  | 55%                           |  | based on Ave Penetration of BD       |  | of 21.11    |  | 17.21    |  | StdD                                 |  | 9.95 12.03    |  |
| Possible HIGH for Sell Day                |  | 1590.10       |  | 1583.38              |  | 100%         |  | 100%                          |  | based on Ave Rally                   |  | of 41.50    |  | 34.78    |  | StdD                                 |  | 23.46 30.73   |  |
| Possible LOW for Sell Day                 |  | 1532.63       |  | 1536.94              |  | 40%          |  | 45%                           |  | based on Ave Buy Day Violation on SD |  | of 15.98    |  | 11.66    |  | StdD                                 |  | 6.68 16.48    |  |
| Tue, Aug 25 will be a Sell day.           |  | RTY           |  | therefore has a      |  | 40%          |  | chance of making a high above |  | 1568.70                              |  | and up to   |  | 1589.81  |  | based on Ave Penetration of ED       |  |               |  |
|   |  |               |  | therefore has a      |  | 100%         |  | chance of making a high above |  | 1548.60                              |  | and up to   |  | 1590.10  |  | based on Ave Rally                   |  |               |  |
|   |  |               |  | therefore has a      |  | 40%          |  | chance of making a Low below  |  | 1548.60                              |  | and down to |  | 1532.63  |  | based on Ave Buy Day Violation on SD |  |               |  |
| The 24 hour High has a                    |  | 75%           |  | chance of being made |  | 1st          |  |                               |  |                                      |  |             |  |          |  |                                      |  |               |  |
| Tue, Aug 25 will be a Sell day.           |  | RTY Day       |  | therefore has a      |  | 55%          |  | chance of making a high above |  | 1568.40                              |  | and up to   |  | 1585.61  |  | based on Ave Penetration of ED       |  |               |  |
|   |  |               |  | therefore has a      |  | 100%         |  | chance of making a high above |  | 1548.60                              |  | and up to   |  | 1583.38  |  | based on Ave Rally                   |  |               |  |
|   |  |               |  | therefore has a      |  | 45%          |  | chance of making a Low below  |  | 1548.60                              |  | and down to |  | 1536.94  |  | based on Ave Buy Day Violation on SD |  |               |  |
| The Day sess High has a                   |  | 60%           |  | chance of being made |  | 1st          |  |                               |  |                                      |  |             |  |          |  |                                      |  |               |  |



Tuesday August 25<sup>th</sup> 2020

Today was a Sell day. It started in a confused way, however the rally did continue.

Tomorrow will be a SS day. Having closed near the highs of the day, Momentum may take markets higher before the decline starts.

| TTT Data for trading US Index Futures on: |  |                |  |                      |  |                 |          |   |          | Wednesday, August 26, 2020 |             |                       |   |          |                        |          |              |                      |            |    |  |
|---|--|----------------|--|----------------------|--|-----------------|----------|---|----------|----------------------------|-------------|-----------------------|---|----------|------------------------|----------|--------------|----------------------|------------|----|--|
|   |  | <b>ES 24h</b>  |  | <b>ES Day</b>        |  | 24H             | Day Only | Current                                       | High     | Low                        | Last        | odds of 3D Rally > 10 |   | 85%      | odds of 3D Rally > 20  |          | 60%          | odds of 3D Rally < 0 |            | 8% |  |
| The Sell Day HIGH was                     |  | 3448.75 1st    |  | 3443.50 Last         |  |                 |          | ES  | 3448.75  | 3421.75                    | 3444.50     | ES Day                |   | 3443.50  | 3421.75                | 3442.75  | Ave Range on |                      | SSD 62.95  |    |  |
| The Sell Day LOW was                      |  | 3421.75        |  | 3421.75              |  |                 |          | based on Ave Penetration of SD                |          |                            |             | of                    | 24.23   | 25.71    | StdD                   | 15.24    | 14.32        |                      |            |    |  |
| The Buy Day LOW was                       |  | 3393.50        |  | 3409.50              |  |                 |          | based on Ave 3 Day Rally                      |          |                            |             | of                    | 78.55   | 67.33    | StdD                   | 42.74    | 39.99        |                      |            |    |  |
| Possible HIGH for Sell Short Day          |  | 3472.98        |  | 3469.21              |  | 80%             | 70%      | based on Ave of Sell Day Violation on SS days |          |                            |             | of                    | 43.00   | 52.57    | StdD                   | 23.98    | 26.66        |                      |            |    |  |
| Possible HIGH for Sell Short Day          |  | 3472.05        |  | 3476.83              |  | 95%             | 95%      |   |          |                            |             |                       |   |          |                        |          |              |                      |            |    |  |
| Possible LOW for Sell Short Day           |  | 3378.75        |  | 3369.18              |  | 30%             | 35%      |   |          |                            |             |                       |   |          |                        |          |              |                      |            |    |  |
| Wed, Aug 26 will be a                     |  | SellShort day. |  | ES                   |  | therefore has a | 80%      | chance of making a high above                 |          | 3448.75                    | and up to   | 3472.98               | based on Ave Penetration of SD                |          |                        |          |              |                      |            |    |  |
|   |  |                |  |                      |  | therefore has a | 95%      | chance of making a high above                 |          | 3393.50                    | and up to   | 3472.05               | based on Ave 3 Day Rally                      |          |                        |          |              |                      |            |    |  |
|   |  |                |  |                      |  | therefore has a | 30%      | chance of making a Low below                  |          | 3421.75                    | and down to | 3378.75               | based on Ave of Sell Day Violation on SS days |          |                        |          |              |                      |            |    |  |
| The 24 hour High has a                    |  | 55%            |  | chance of being made |  | 1st             |          |   |          |                            |             |                       |   |          |                        |          |              |                      |            |    |  |
| Wed, Aug 26 will be a                     |  | SellShort day. |  | ES Day               |  | therefore has a | 70%      | chance of making a high above                 |          | 3443.50                    | and up to   | 3469.21               | based on Ave Penetration of SD                |          |                        |          |              |                      |            |    |  |
|   |  |                |  |                      |  | therefore has a | 95%      | chance of making a high above                 |          | 3409.50                    | and up to   | 3476.83               | based on Ave 3 Day Rally                      |          |                        |          |              |                      |            |    |  |
|   |  |                |  |                      |  | therefore has a | 35%      | chance of making a Low below                  |          | 3421.75                    | and down to | 3369.18               | based on Ave of Sell Day Violation on SS days |          |                        |          |              |                      |            |    |  |
| The Day sess High has a                   |  | 55%            |  | chance of being made |  | 1st             |          |   |          |                            |             |                       |   |          |                        |          |              |                      |            |    |  |
|   |  | <b>NQ 24h</b>  |  | <b>NQ Day</b>        |  | 24H             | Day Only | Current                                       | High     | Low                        | Last        | odds of 3D Rally > 10 |   | 95%      | odds of 3D Rally > 30  |          | 80%          | odds of 3D Rally < 0 |            | 9% |  |
| The Sell Day LOW was                      |  | 11742.25 Last  |  | 11727.50 Last        |  |                 |          | NQ  | 11742.25 | 11574.75                   | 11736.50    | NQ Day                |   | 11727.50 | 11574.75               | 11727.00 | Ave Range on |                      | SSD 235.13 |    |  |
| The Buy Day LOW was                       |  | 11574.75       |  | 11574.75             |  |                 |          | based on Ave Penetration of SD                |          |                            |             | of                    | 93.05   | 105.27   | StdD                   | 52.97    | 54.43        |                      |            |    |  |
| Possible HIGH for Sell Short Day          |  | 11528.25       |  | 11528.25             |  |                 |          | based on Ave 3 Day Rally                      |          |                            |             | of                    | 322.94  | 280.78   | StdD                   | 167.79   | 153.60       |                      |            |    |  |
| Possible HIGH for Sell Short Day          |  | 11835.30       |  | 11832.77             |  | 80%             | 70%      | based on Ave of Sell Day Violation on SS days |          |                            |             | of                    | 173.65  | 187.04   | StdD                   | 59.27    | 70.93        |                      |            |    |  |
| Possible HIGH for Sell Short Day          |  | 11851.19       |  | 11809.03             |  | 100%            | 100%     |   |          |                            |             |                       |   |          |                        |          |              |                      |            |    |  |
| Possible LOW for Sell Short Day           |  | 11401.10       |  | 11387.71             |  | 25%             | 30%      |   |          |                            |             |                       |   |          |                        |          |              |                      |            |    |  |
| Wed, Aug 26 will be a                     |  | SellShort day. |  | NQ                   |  | therefore has a | 80%      | chance of making a high above                 |          | 11742.25                   | and up to   | 11835.30              | based on Ave Penetration of SD                |          |                        |          |              |                      |            |    |  |
|   |  |                |  |                      |  | therefore has a | 100%     | chance of making a high above                 |          | 11528.25                   | and up to   | 11851.19              | based on Ave 3 Day Rally                      |          |                        |          |              |                      |            |    |  |
|   |  |                |  |                      |  | therefore has a | 25%      | chance of making a Low below                  |          | 11574.75                   | and down to | 11401.10              | based on Ave of Sell Day Violation on SS days |          |                        |          |              |                      |            |    |  |
| The 24 hour High has a                    |  | 50%            |  | chance of being made |  | 1st             |          |   |          |                            |             |                       |   |          |                        |          |              |                      |            |    |  |
| Wed, Aug 26 will be a                     |  | SellShort day. |  | NQ Day               |  | therefore has a | 70%      | chance of making a high above                 |          | 11727.50                   | and up to   | 11832.77              | based on Ave Penetration of SD                |          |                        |          |              |                      |            |    |  |
|   |  |                |  |                      |  | therefore has a | 100%     | chance of making a high above                 |          | 11528.25                   | and up to   | 11809.03              | based on Ave 3 Day Rally                      |          |                        |          |              |                      |            |    |  |
|   |  |                |  |                      |  | therefore has a | 30%      | chance of making a Low below                  |          | 11574.75                   | and down to | 11387.71              | based on Ave of Sell Day Violation on SS days |          |                        |          |              |                      |            |    |  |
| The Day sess High has a                   |  | 50%            |  | chance of being made |  | 1st             |          |   |          |                            |             |                       |   |          |                        |          |              |                      |            |    |  |
|   |  | <b>YM 24h</b>  |  | <b>YM day</b>        |  | 24H             | Day Only | Current                                       | High     | Low                        | Last        | odds of 3D Rally > 75 |   | 88%      | odds of 3D Rally > 100 |          | 81%          | odds of 3D Rally < 0 |            | 9% |  |
| The Sell Day LOW was                      |  | 28480.00 1st   |  | 28359.00 1st         |  |                 |          | YM  | 28480.00 | 28042.00                   | 28197.00    | YM Day                |   | 28359.00 | 28042.00               | 28190.00 | Ave Range on |                      | SSD 635.65 |    |  |
| The Buy Day LOW was                       |  | 28042.00       |  | 28042.00             |  |                 |          | based on Ave Penetration of SD                |          |                            |             | of                    | 316.08  | 289.75   | StdD                   | 164.80   | 150.35       |                      |            |    |  |
| Possible HIGH for Sell Short Day          |  | 27877.00       |  | 27988.00             |  |                 |          | based on Ave 3 Day Rally                      |          |                            |             | of                    | 706.84  | 573.68   | StdD                   | 411.11   | 385.86       |                      |            |    |  |
| Possible HIGH for Sell Short Day          |  | 28796.08       |  | 28648.75             |  | 60%             | 60%      | based on Ave of Sell Day Violation on SS days |          |                            |             | of                    | 361.38  | 404.78   | StdD                   | 240.22   | 258.06       |                      |            |    |  |
| Possible HIGH for Sell Short Day          |  | 28583.84       |  | 28561.68             |  | 95%             | 95%      |   |          |                            |             |                       |   |          |                        |          |              |                      |            |    |  |
| Possible LOW for Sell Short Day           |  | 27680.63       |  | 27637.22             |  | 40%             | 45%      |   |          |                            |             |                       |   |          |                        |          |              |                      |            |    |  |
| Wed, Aug 26 will be a                     |  | SellShort day. |  | YM                   |  | therefore has a | 60%      | chance of making a high above                 |          | 28480.00                   | and up to   | 28796.08              | based on Ave Penetration of SD                |          |                        |          |              |                      |            |    |  |
|   |  |                |  |                      |  | therefore has a | 95%      | chance of making a high above                 |          | 27877.00                   | and up to   | 28583.84              | based on Ave 3 Day Rally                      |          |                        |          |              |                      |            |    |  |
|   |  |                |  |                      |  | therefore has a | 40%      | chance of making a Low below                  |          | 28042.00                   | and down to | 27680.63              | based on Ave of Sell Day Violation on SS days |          |                        |          |              |                      |            |    |  |
| The 24 hour High has a                    |  | 45%            |  | chance of being made |  | 1st             |          |   |          |                            |             |                       |   |          |                        |          |              |                      |            |    |  |
| Wed, Aug 26 will be a                     |  | SellShort day. |  | YM Day               |  | therefore has a | 60%      | chance of making a high above                 |          | 28359.00                   | and up to   | 28648.75              | based on Ave Penetration of SD                |          |                        |          |              |                      |            |    |  |
|   |  |                |  |                      |  | therefore has a | 95%      | chance of making a high above                 |          | 27988.00                   | and up to   | 28561.68              | based on Ave 3 Day Rally                      |          |                        |          |              |                      |            |    |  |
|   |  |                |  |                      |  | therefore has a | 45%      | chance of making a Low below                  |          | 28042.00                   | and down to | 27637.22              | based on Ave of Sell Day Violation on SS days |          |                        |          |              |                      |            |    |  |
| The Day sess High has a                   |  | 45%            |  | chance of being made |  | 1st             |          |   |          |                            |             |                       |   |          |                        |          |              |                      |            |    |  |
|   |  | <b>RTY 24h</b> |  | <b>RTY day</b>       |  | 24H             | Day Only | Current                                       | High     | Low                        | Last        | odds of 3D Rally > 5  |   | 93%      | odds of 3D Rally > 10  |          | 80%          | odds of 3D Rally < 0 |            | 9% |  |
| The Sell Day LOW was                      |  | 1583.90 1st    |  | 1574.00 1st          |  |                 |          | RTY   | 1583.90  | 1553.40                    | 1570.20     | RTY Day               |   | 1574.00  | 1553.40                | 1569.50  | Ave Range on |                      | SSD 45.45  |    |  |
| The Buy Day LOW was                       |  | 1553.40        |  | 1553.40              |  |                 |          | based on Ave Penetration of SD                |          |                            |             | of                    | 23.14   | 24.82    | StdD                   | 12.46    | 12.03        |                      |            |    |  |
| Possible HIGH for Sell Short Day          |  | 1548.60        |  | 1548.60              |  |                 |          | based on Ave 3 Day Rally                      |          |                            |             | of                    | 53.82   | 48.46    | StdD                   | 31.95    | 30.73        |                      |            |    |  |
| Possible HIGH for Sell Short Day          |  | 1607.04        |  | 1598.82              |  | 60%             | 55%      | based on Ave of Sell Day Violation on SS days |          |                            |             | of                    | 23.41   | 27.29    | StdD                   | 14.80    | 16.48        |                      |            |    |  |
| Possible HIGH for Sell Short Day          |  | 1602.42        |  | 1597.06              |  | 95%             | 90%      |   |          |                            |             |                       |   |          |                        |          |              |                      |            |    |  |
| Possible LOW for Sell Short Day           |  | 1529.99        |  | 1526.11              |  | 45%             | 45%      |   |          |                            |             |                       |   |          |                        |          |              |                      |            |    |  |
| Wed, Aug 26 will be a                     |  | SellShort day. |  | RTY                  |  | therefore has a | 60%      | chance of making a high above                 |          | 1583.90                    | and up to   | 1607.04               | based on Ave Penetration of SD                |          |                        |          |              |                      |            |    |  |
|   |  |                |  |                      |  | therefore has a | 95%      | chance of making a high above                 |          | 1548.60                    | and up to   | 1602.42               | based on Ave 3 Day Rally                      |          |                        |          |              |                      |            |    |  |
|   |  |                |  |                      |  | therefore has a | 45%      | chance of making a Low below                  |          | 1553.40                    | and down to | 1529.99               | based on Ave of Sell Day Violation on SS days |          |                        |          |              |                      |            |    |  |
| The 24 hour High has a                    |  | 50%            |  | chance of being made |  | 1st             |          |   |          |                            |             |                       |   |          |                        |          |              |                      |            |    |  |
| Wed, Aug 26 will be a                     |  | SellShort day. |  | RTY Day              |  | therefore has a | 55%      | chance of making a high above                 |          | 1574.00                    | and up to   | 1598.82               | based on Ave Penetration of SD                |          |                        |          |              |                      |            |    |  |
|   |  |                |  |                      |  | therefore has a | 90%      | chance of making a high above                 |          | 1548.60                    | and up to   | 1597.06               | based on Ave 3 Day Rally                      |          |                        |          |              |                      |            |    |  |
|   |  |                |  |                      |  | therefore has a | 45%      | chance of making a Low below                  |          | 1553.40                    | and down to | 1526.11               | based on Ave of Sell Day Violation on SS days |          |                        |          |              |                      |            |    |  |
| The Day sess High has a                   |  | 50%            |  | chance of being made |  | 1st             |          |   |          |                            |             |                       |   |          |                        |          |              |                      |            |    |  |

Wednesday August 26<sup>th</sup> 2020

Today was a SS day. NQ opened the day session with a gap and TVGR took over and kept going up all day, dragging the others up.

Tomorrow will be a Buy day. Momentum may take markets up before the decline starts.

| TTT Data for trading US Index Futures on: |  |                           |  |                     |  |                      |  |                     |  | Thursday, August 27, 2020           |  |                               |  |                               |  |                                 |  |           |  |
|---|--|---------------------------|--|---------------------|--|----------------------|--|---------------------|--|-------------------------------------|--|-------------------------------|--|-------------------------------|--|---------------------------------|--|-----------|--|
| The Sell/Short Day HIGH was               |  | 3483.50 Last              |  | 3481.00 Last        |  | 24H Day Only         |  | Current ES          |  | High 3483.50                        |  | Low 3436.75                   |  | Last 3480.00                  |  | odds of Decline > 10            |  | 74%       |  |
| The Sell/Short Day LOW was                |  | 3436.75                   |  | 3441.00             |  |                      |  |                     |  |                                     |  |                               |  |                               |  | odds of Decline > 20            |  | 46%       |  |
| Possible HIGH for Buy Day                 |  | 3509.28                   |  | 3508.19             |  | 45%                  |  | 45%                 |  | ES Day 3481.00                      |  | 3441.00                       |  | 3480.25                       |  | Ave Range on                    |  | BD 52.34  |  |
| Possible LOW for Buy Day                  |  | 3428.23                   |  | 3433.94             |  | 100%                 |  | 90%                 |  | based on Ave Penetration of SSD     |  | of 25.78                      |  | 27.19                         |  | StdD 10.66                      |  | 13.69     |  |
| Possible LOW for Buy Day                  |  | 3423.03                   |  | 3432.27             |  | 45%                  |  | 55%                 |  | based on Ave Decline                |  | of 55.28                      |  | 47.06                         |  | StdD 38.28                      |  | 39.99     |  |
|   |  |                           |  |                     |  |                      |  |                     |  | based on Ave SS Day Violation on BD |  | of 13.72                      |  | 8.73                          |  | StdD 23.77                      |  | 26.66     |  |
| Thu, Aug 27 will be a Buy day.            |  | ES                        |  | therefore has a 45% |  | therefore has a 100% |  | therefore has a 45% |  | 3483.50 and up to 3509.28           |  | 3483.50 and down to 3428.23   |  | 3436.75 and down to 3423.03   |  | based on Ave Penetration of SSD |  |           |  |
| The 24 hour Low has a 40%                 |  | chance of being made Last |  |                     |  |                      |  |                     |  |                                     |  |                               |  |                               |  |                                 |  |           |  |
| Thu, Aug 27 will be a Buy day.            |  | ES Day                    |  | therefore has a 45% |  | therefore has a 90%  |  | therefore has a 55% |  | 3481.00 and up to 3508.19           |  | 3481.00 and down to 3433.94   |  | 3441.00 and down to 3432.27   |  | based on Ave Penetration of SSD |  |           |  |
| The Day sess Low has a 50%                |  | chance of being made Last |  |                     |  |                      |  |                     |  |                                     |  |                               |  |                               |  |                                 |  |           |  |
| The Sell/Short Day LOW was                |  | 12001.50 Last             |  | 11993.25 Last       |  | 24H Day Only         |  | Current NQ          |  | High 12001.50                       |  | Low 11726.75                  |  | Last 11985.00                 |  | odds of Decline > 20            |  | 76%       |  |
|   |  | 11726.75                  |  | 11762.75            |  |                      |  |                     |  |                                     |  |                               |  |                               |  | odds of Decline > 25            |  | 68%       |  |
| Possible HIGH for Buy Day                 |  | 12093.17                  |  | 12088.48            |  | 60%                  |  | 60%                 |  | NQ Day 11993.25                     |  | 11762.75                      |  | 11990.00                      |  | Ave Range on                    |  | BD 226.25 |  |
| Possible HIGH for Buy Day                 |  | 12093.17                  |  | 12088.48            |  | 60%                  |  | 60%                 |  | based on Ave Penetration of SSD     |  | of 91.67                      |  | 95.23                         |  | StdD 47.29                      |  | 62.34     |  |
| Possible LOW for Buy Day                  |  | 11782.46                  |  | 11800.62            |  | 100%                 |  | 95%                 |  | based on Ave Decline                |  | of 219.04                     |  | 192.63                        |  | StdD 140.35                     |  | 153.60    |  |
| Possible LOW for Buy Day                  |  | 11661.02                  |  | 11685.97            |  | 55%                  |  | 45%                 |  | based on Ave SS Day Violation on BD |  | of 65.73                      |  | 76.78                         |  | StdD 86.08                      |  | 70.93     |  |
| Thu, Aug 27 will be a Buy day.            |  | NQ                        |  | therefore has a 60% |  | therefore has a 100% |  | therefore has a 55% |  | 12001.50 and up to 12093.17         |  | 12001.50 and down to 11782.46 |  | 11726.75 and down to 11661.02 |  | based on Ave Penetration of SSD |  |           |  |
| The 24 hour Low has a 45%                 |  | chance of being made Last |  |                     |  |                      |  |                     |  |                                     |  |                               |  |                               |  |                                 |  |           |  |
| Thu, Aug 27 will be a Buy day.            |  | NQ Day                    |  | therefore has a 60% |  | therefore has a 95%  |  | therefore has a 45% |  | 11993.25 and up to 12088.48         |  | 11993.25 and down to 11800.62 |  | 11762.75 and down to 11685.97 |  | based on Ave Penetration of SSD |  |           |  |
| The Day sess Low has a 55%                |  | chance of being made Last |  |                     |  |                      |  |                     |  |                                     |  |                               |  |                               |  |                                 |  |           |  |
| The Sell/Short Day LOW was                |  | 28339.00 Last             |  | 28099.00 Last       |  | 24H Day Only         |  | Current YM          |  | High 28339.00                       |  | Low 28099.00                  |  | Last 28317.00                 |  | odds of Decline > 100           |  | 68%       |  |
|   |  | 28095.00                  |  | 28099.00            |  |                      |  |                     |  |                                     |  |                               |  |                               |  | odds of Decline > 150           |  | 52%       |  |
| Possible HIGH for Buy Day                 |  | 28580.33                  |  | 28551.30            |  | 45%                  |  | 50%                 |  | YM Day 28317.00                     |  | 28099.00                      |  | 28308.00                      |  | Ave Range on                    |  | BD 461.15 |  |
| Possible HIGH for Buy Day                 |  | 28580.33                  |  | 28551.30            |  | 45%                  |  | 50%                 |  | based on Ave Penetration of SSD     |  | of 241.33                     |  | 234.30                        |  | StdD 103.08                     |  | 132.34    |  |
| Possible LOW for Buy Day                  |  | 27813.35                  |  | 27906.33            |  | 100%                 |  | 90%                 |  | based on Ave Decline                |  | of 525.65                     |  | 410.67                        |  | StdD 366.29                     |  | 385.86    |  |
| Possible LOW for Buy Day                  |  | 27975.00                  |  | 27998.78            |  | 50%                  |  | 45%                 |  | based on Ave SS Day Violation on BD |  | of 120.00                     |  | 100.22                        |  | StdD 223.67                     |  | 258.06    |  |
| Thu, Aug 27 will be a Buy day.            |  | YM                        |  | therefore has a 45% |  | therefore has a 100% |  | therefore has a 50% |  | 28339.00 and up to 28580.33         |  | 28339.00 and down to 27813.35 |  | 28095.00 and down to 27975.00 |  | based on Ave Penetration of SSD |  |           |  |
| The 24 hour Low has a 50%                 |  | chance of being made Last |  |                     |  |                      |  |                     |  |                                     |  |                               |  |                               |  |                                 |  |           |  |
| Thu, Aug 27 will be a Buy day.            |  | YM Day                    |  | therefore has a 50% |  | therefore has a 90%  |  | therefore has a 45% |  | 28317.00 and up to 28551.30         |  | 28317.00 and down to 27906.33 |  | 28099.00 and down to 27998.78 |  | based on Ave Penetration of SSD |  |           |  |
| The Day sess Low has a 45%                |  | chance of being made Last |  |                     |  |                      |  |                     |  |                                     |  |                               |  |                               |  |                                 |  |           |  |
| The Sell/Short Day LOW was                |  | 1573.70 1st               |  | 1573.70 1st         |  | 24H Day Only         |  | Current RTY         |  | High 1573.70                        |  | Low 1557.20                   |  | Last 1563.10                  |  | odds of Decline > 10            |  | 68%       |  |
|   |  | 1557.20                   |  | 1557.20             |  |                      |  |                     |  |                                     |  |                               |  |                               |  | odds of Decline > 15            |  | 52%       |  |
| Possible HIGH for Buy Day                 |  | 1585.70                   |  | 1587.42             |  | 45%                  |  | 45%                 |  | RTY Day 1573.70                     |  | 1557.20                       |  | 1562.50                       |  | Ave Range on                    |  | BD 37.59  |  |
| Possible HIGH for Buy Day                 |  | 1585.70                   |  | 1587.42             |  | 45%                  |  | 45%                 |  | based on Ave Penetration of SSD     |  | of 12.00                      |  | 13.72                         |  | StdD 5.38                       |  | 10.98     |  |
| Possible LOW for Buy Day                  |  | 1532.89                   |  | 1540.47             |  | 100%                 |  | 95%                 |  | based on Ave Decline                |  | of 40.81                      |  | 33.23                         |  | StdD 24.46                      |  | 30.73     |  |
| Possible LOW for Buy Day                  |  | 1548.22                   |  | 1545.78             |  | 45%                  |  | 40%                 |  | based on Ave SS Day Violation on BD |  | of 8.98                       |  | 11.43                         |  | StdD 16.73                      |  | 16.48     |  |
| Thu, Aug 27 will be a Buy day.            |  | RTY                       |  | therefore has a 45% |  | therefore has a 100% |  | therefore has a 45% |  | 1573.70 and up to 1585.70           |  | 1573.70 and down to 1532.89   |  | 1557.20 and down to 1548.22   |  | based on Ave Penetration of SSD |  |           |  |
| The 24 hour Low has a 40%                 |  | chance of being made 1st  |  |                     |  |                      |  |                     |  |                                     |  |                               |  |                               |  |                                 |  |           |  |
| Thu, Aug 27 will be a Buy day.            |  | RTY Day                   |  | therefore has a 45% |  | therefore has a 95%  |  | therefore has a 40% |  | 1573.70 and up to 1587.42           |  | 1573.70 and down to 1540.47   |  | 1557.20 and down to 1545.78   |  | based on Ave Penetration of SSD |  |           |  |
| The Day sess Low has a 50%                |  | chance of being made 1st  |  |                     |  |                      |  |                     |  |                                     |  |                               |  |                               |  |                                 |  |           |  |

Thursday August 27<sup>th</sup> 2020

Today was a Buy day. Markets did manage to produce some kind of decline in both Globex and Day session. However it was a confused day.

Tomorrow will be a Sell day. We may be in for more confusion.

| TTT Data for trading US Index Futures on: |  |               |  |                      |  |          |  |                               |  | Friday, August 28, 2020              |  |                                      |  |                     |  |           |  |  |  |
|---|--|---------------|--|----------------------|--|----------|--|-------------------------------|--|--------------------------------------|--|--------------------------------------|--|---------------------|--|-----------|--|--|--|
| The Buy Day HIGH was                      |  | 3498.25       |  | ES Day               |  | 3498.25  |  | 24H Day Only                  |  | Current High Low Last                |  | 3498.25 3464.75 3487.75              |  | odds of Rally > 10  |  | 86%       |  |  |  |
| The Buy Day LOW was                       |  | 3464.75 Last  |  | 3464.75 Last         |  |          |  |                               |  | ES Day                               |  | 3498.25 3464.75 3485.00              |  | odds of Rally > 20  |  | 53%       |  |  |  |
| Possible HIGH for Sell Day                |  | 3516.48       |  | 3516.75              |  | 60%      |  | 70%                           |  | based on Ave Penetration of BD       |  | of 18.23 18.50 StdD 12.48 13.69      |  | odds of Rally = 0   |  | 1%        |  |  |  |
| Possible HIGH for Sell Day                |  | 3523.49       |  | 3514.16              |  | 100%     |  | 100%                          |  | based on Ave Rally                   |  | of 58.74 49.41 StdD 32.17 39.12      |  | Ave Range on        |  | SD 58.21  |  |  |  |
| Possible LOW for Sell Day                 |  | 3444.33       |  | 3446.78              |  | 45%      |  | 40%                           |  | based on Ave Buy Day Violation on SD |  | of 20.42 17.97 StdD 8.53 26.66       |  |                     |  |           |  |  |  |
| Fri, Aug 28 will be a Sell day.           |  | ES            |  | therefore has a      |  | 60%      |  | chance of making a high above |  | 3498.25 and up to 3516.48            |  | based on Ave Penetration of BD       |  |                     |  |           |  |  |  |
|   |  |               |  | therefore has a      |  | 100%     |  | chance of making a high above |  | 3464.75 and up to 3523.49            |  | based on Ave Rally                   |  |                     |  |           |  |  |  |
|   |  |               |  | therefore has a      |  | 45%      |  | chance of making a Low below  |  | 3464.75 and down to 3444.33          |  | based on Ave Buy Day Violation on SD |  |                     |  |           |  |  |  |
| The 24 hour High has a                    |  | 80%           |  | chance of being made |  | 1st      |  |                               |  |                                      |  |                                      |  |                     |  |           |  |  |  |
| Fri, Aug 28 will be a Sell day.           |  | ES Day        |  | therefore has a      |  | 70%      |  | chance of making a high above |  | 3498.25 and up to 3516.75            |  | based on Ave Penetration of BD       |  |                     |  |           |  |  |  |
|   |  |               |  | therefore has a      |  | 100%     |  | chance of making a high above |  | 3464.75 and up to 3514.16            |  | based on Ave Rally                   |  |                     |  |           |  |  |  |
|   |  |               |  | therefore has a      |  | 40%      |  | chance of making a Low below  |  | 3464.75 and down to 3446.78          |  | based on Ave Buy Day Violation on SD |  |                     |  |           |  |  |  |
| The Day sess High has a                   |  | 80%           |  | chance of being made |  | 1st      |  |                               |  |                                      |  |                                      |  |                     |  |           |  |  |  |
| The Buy Day LOW was                       |  | 12046.00      |  | NQ Day               |  | 12046.00 |  | 24H Day Only                  |  | Current High Low Last                |  | 12046.00 11834.75 11946.75           |  | odds of Rally > 20  |  | 88%       |  |  |  |
|   |  | 11834.75 Last |  | 11834.75 Last        |  |          |  |                               |  | NQ Day                               |  | 12046.00 11834.75 11951.75           |  | odds of Rally > 25  |  | 83%       |  |  |  |
| Possible HIGH for Sell Day                |  | 12138.03      |  | 12153.27             |  | 75%      |  | 70%                           |  | based on Ave Penetration of BD       |  | of 92.03 107.27 StdD 52.21 62.34     |  | odds of Rally = 0   |  | 0%        |  |  |  |
| Possible HIGH for Sell Day                |  | 12100.61      |  | 12070.89             |  | 100%     |  | 100%                          |  | based on Ave Rally                   |  | of 265.86 236.14 StdD 136.15 159.99  |  | Ave Range on        |  | SD 248.04 |  |  |  |
| Possible LOW for Sell Day                 |  | 11765.66      |  | 11780.28             |  | 40%      |  | 40%                           |  | based on Ave Buy Day Violation on SD |  | of 69.09 54.47 StdD 32.13 70.93      |  |                     |  |           |  |  |  |
| Fri, Aug 28 will be a Sell day.           |  | NQ            |  | therefore has a      |  | 75%      |  | chance of making a high above |  | 12046.00 and up to 12138.03          |  | based on Ave Penetration of BD       |  |                     |  |           |  |  |  |
|   |  |               |  | therefore has a      |  | 100%     |  | chance of making a high above |  | 11834.75 and up to 12100.61          |  | based on Ave Rally                   |  |                     |  |           |  |  |  |
|   |  |               |  | therefore has a      |  | 40%      |  | chance of making a Low below  |  | 11834.75 and down to 11765.66        |  | based on Ave Buy Day Violation on SD |  |                     |  |           |  |  |  |
| The 24 hour High has a                    |  | 80%           |  | chance of being made |  | Last     |  |                               |  |                                      |  |                                      |  |                     |  |           |  |  |  |
| Fri, Aug 28 will be a Sell day.           |  | NQ Day        |  | therefore has a      |  | 70%      |  | chance of making a high above |  | 12046.00 and up to 12153.27          |  | based on Ave Penetration of BD       |  |                     |  |           |  |  |  |
|   |  |               |  | therefore has a      |  | 100%     |  | chance of making a high above |  | 11834.75 and up to 12070.89          |  | based on Ave Rally                   |  |                     |  |           |  |  |  |
|   |  |               |  | therefore has a      |  | 40%      |  | chance of making a Low below  |  | 11834.75 and down to 11780.28        |  | based on Ave Buy Day Violation on SD |  |                     |  |           |  |  |  |
| The Day sess High has a                   |  | 85%           |  | chance of being made |  | 1st      |  |                               |  |                                      |  |                                      |  |                     |  |           |  |  |  |
| The Buy Day LOW was                       |  | 28590.00      |  | YM Day               |  | 28590.00 |  | 24H Day Only                  |  | Current High Low Last                |  | 28590.00 28181.00 28500.00           |  | odds of Rally > 100 |  | 78%       |  |  |  |
|   |  | 28181.00 1st  |  | 28311.00 Last        |  |          |  |                               |  | YM Day                               |  | 28590.00 28311.00 28462.00           |  | odds of Rally > 150 |  | 59%       |  |  |  |
| Possible HIGH for Sell Day                |  | 28792.82      |  | 28784.73             |  | 55%      |  | 55%                           |  | based on Ave Penetration of BD       |  | of 202.82 194.73 StdD 136.54 132.34  |  | odds of Rally = 0   |  | 0%        |  |  |  |
| Possible HIGH for Sell Day                |  | 28701.50      |  | 28725.90             |  | 100%     |  | 100%                          |  | based on Ave Rally                   |  | of 520.50 414.90 StdD 294.84 365.33  |  | Ave Range on        |  | SD 547.20 |  |  |  |
| Possible LOW for Sell Day                 |  | 27968.80      |  | 28092.00             |  | 50%      |  | 40%                           |  | based on Ave Buy Day Violation on SD |  | of 212.20 219.00 StdD 97.72 258.06   |  |                     |  |           |  |  |  |
| Fri, Aug 28 will be a Sell day.           |  | YM            |  | therefore has a      |  | 55%      |  | chance of making a high above |  | 28590.00 and up to 28792.82          |  | based on Ave Penetration of BD       |  |                     |  |           |  |  |  |
|   |  |               |  | therefore has a      |  | 100%     |  | chance of making a high above |  | 28181.00 and up to 28701.50          |  | based on Ave Rally                   |  |                     |  |           |  |  |  |
|   |  |               |  | therefore has a      |  | 50%      |  | chance of making a Low below  |  | 28181.00 and down to 27968.80        |  | based on Ave Buy Day Violation on SD |  |                     |  |           |  |  |  |
| The 24 hour High has a                    |  | 65%           |  | chance of being made |  | 1st      |  |                               |  |                                      |  |                                      |  |                     |  |           |  |  |  |
| Fri, Aug 28 will be a Sell day.           |  | YM Day        |  | therefore has a      |  | 55%      |  | chance of making a high above |  | 28590.00 and up to 28784.73          |  | based on Ave Penetration of BD       |  |                     |  |           |  |  |  |
|   |  |               |  | therefore has a      |  | 100%     |  | chance of making a high above |  | 28311.00 and up to 28725.90          |  | based on Ave Rally                   |  |                     |  |           |  |  |  |
|   |  |               |  | therefore has a      |  | 40%      |  | chance of making a Low below  |  | 28311.00 and down to 28092.00        |  | based on Ave Buy Day Violation on SD |  |                     |  |           |  |  |  |
| The Day sess High has a                   |  | 55%           |  | chance of being made |  | Last     |  |                               |  |                                      |  |                                      |  |                     |  |           |  |  |  |
| The Buy Day LOW was                       |  | 1575.40       |  | RTY Day              |  | 1575.40  |  | 24H Day Only                  |  | Current High Low Last                |  | 1575.40 1551.70 1568.70              |  | odds of Rally > 10  |  | 79%       |  |  |  |
|   |  | 1551.70 Last  |  | 1551.70 Last         |  |          |  |                               |  | RTY Day                              |  | 1575.40 1551.70 1566.00              |  | odds of Rally > 15  |  | 56%       |  |  |  |
| Possible HIGH for Sell Day                |  | 1598.21       |  | 1592.97              |  | 40%      |  | 55%                           |  | based on Ave Penetration of BD       |  | of 22.81 17.57 StdD 10.08 10.98      |  | odds of Rally = 0   |  | 0%        |  |  |  |
| Possible HIGH for Sell Day                |  | 1592.44       |  | 1586.13              |  | 100%     |  | 100%                          |  | based on Ave Rally                   |  | of 40.74 34.43 StdD 23.14 29.70      |  | Ave Range on        |  | SD 40.97  |  |  |  |
| Possible LOW for Sell Day                 |  | 1535.73       |  | 1540.04              |  | 40%      |  | 45%                           |  | based on Ave Buy Day Violation on SD |  | of 15.98 11.66 StdD 6.68 16.48       |  |                     |  |           |  |  |  |
| Fri, Aug 28 will be a Sell day.           |  | RTY           |  | therefore has a      |  | 40%      |  | chance of making a high above |  | 1575.40 and up to 1598.21            |  | based on Ave Penetration of BD       |  |                     |  |           |  |  |  |
|   |  |               |  | therefore has a      |  | 100%     |  | chance of making a high above |  | 1551.70 and up to 1592.44            |  | based on Ave Rally                   |  |                     |  |           |  |  |  |
|   |  |               |  | therefore has a      |  | 40%      |  | chance of making a Low below  |  | 1551.70 and down to 1535.73          |  | based on Ave Buy Day Violation on SD |  |                     |  |           |  |  |  |
| The 24 hour High has a                    |  | 70%           |  | chance of being made |  | Last     |  |                               |  |                                      |  |                                      |  |                     |  |           |  |  |  |
| Fri, Aug 28 will be a Sell day.           |  | RTY Day       |  | therefore has a      |  | 55%      |  | chance of making a high above |  | 1575.40 and up to 1592.97            |  | based on Ave Penetration of BD       |  |                     |  |           |  |  |  |
|   |  |               |  | therefore has a      |  | 100%     |  | chance of making a high above |  | 1551.70 and up to 1586.13            |  | based on Ave Rally                   |  |                     |  |           |  |  |  |
|   |  |               |  | therefore has a      |  | 45%      |  | chance of making a Low below  |  | 1551.70 and down to 1540.04          |  | based on Ave Buy Day Violation on SD |  |                     |  |           |  |  |  |
| The Day sess High has a                   |  | 60%           |  | chance of being made |  | Last     |  |                               |  |                                      |  |                                      |  |                     |  |           |  |  |  |



Friday August 28<sup>th</sup> 2020

Today was a Sell day. As expected markets were confused but did managed to push the rally forward.

Monday will be a SS day. There is room for the rally to continue before the decline starts.

Have a great weekend.

**TTT Data for trading US Index Futures on: Monday, August 31, 2020**

|                                  |                          | ES 24h               |                 | ES Day   |                               | 24H  | Day Only | Current                                       | High        | Low      | Last  | odds of 3D Rally > 10 |                        | 85%         |        |
|----------------------------------|--------------------------|----------------------|-----------------|----------|-------------------------------|------|----------|---|-------------|----------|---|-----------------------|------------------------|-------------|--------|
| The Sell Day HIGH was            |                          | 3509.50              | 1st             | 3506.75  | Last                          |      |          | ES  | 3509.50     | 3480.75  | 3506.75                                       |                       | odds of 3D Rally > 20  | 60%         |        |
| The Sell Day LOW was             |                          | 3480.75              |                 | 3480.75  |                               |      |          |   |             |          |   |                       | odds of 3D Rally < 0   | 8%          |        |
| The Buy Day LOW was              |                          | 3464.75              |                 | 3464.75  |                               |      |          | ES Day  | 3506.75     | 3480.75  | 3503.75                                       |                       | Ave Range on           | SSD 62.53   |        |
| Possible HIGH for Sell Short Day |                          | 3532.75              |                 | 3531.48  |                               | 80%  | 70%      | based on Ave Penetration of SD                |             |          |   | of 23.25              | 24.73                  | StdD 14.60  | 13.69  |
| Possible HIGH for Sell Short Day |                          | 3541.64              |                 | 3530.45  |                               | 95%  | 95%      | based on Ave 3 Day Rally                      |             |          |   | of 76.89              | 65.70                  | StdD 41.73  | 39.12  |
| Possible LOW for Sell Short Day  |                          | 3437.75              |                 | 3428.18  |                               | 30%  | 35%      | based on Ave of Sell Day Violation on SS days |             |          |   | of 43.00              | 52.57                  | StdD 23.98  | 26.66  |
| Mon, Aug 31                      | will be a SellShort day. | ES                   | therefore has a | 80%      | chance of making a high above |      |          | 3509.50                                       | and up to   | 3532.75  | based on Ave Penetration of SD                |                       |                        |             |        |
|                                  |                          |                      | therefore has a | 95%      | chance of making a high above |      |          | 3464.75                                       | and up to   | 3541.64  | based on Ave 3 Day Rally                      |                       |                        |             |        |
|                                  |                          |                      | therefore has a | 30%      | chance of making a Low below  |      |          | 3480.75                                       | and down to | 3437.75  | based on Ave of Sell Day Violation on SS days |                       |                        |             |        |
| The 24 hour High has a           | 55%                      | chance of being made |                 | 1st      |                               |      |          |   |             |          |   |                       |                        |             |        |
| Mon, Aug 31                      | will be a SellShort day. | ES Day               | therefore has a | 70%      | chance of making a high above |      |          | 3506.75                                       | and up to   | 3531.48  | based on Ave Penetration of SD                |                       |                        |             |        |
|                                  |                          |                      | therefore has a | 95%      | chance of making a high above |      |          | 3464.75                                       | and up to   | 3530.45  | based on Ave 3 Day Rally                      |                       |                        |             |        |
|                                  |                          |                      | therefore has a | 35%      | chance of making a Low below  |      |          | 3480.75                                       | and down to | 3428.18  | based on Ave of Sell Day Violation on SS days |                       |                        |             |        |
| The Day sess High has a          | 55%                      | chance of being made |                 | 1st      |                               |      |          |   |             |          |   |                       |                        |             |        |
|                                  |                          | NQ 24h               |                 | NQ Day   |                               | 24H  | Day Only | Current                                       | High        | Low      | Last  | odds of 3D Rally > 10 |                        | 95%         |        |
| The Sell Day LOW was             |                          | 12018.25             | Last            | 12018.25 | 1st                           |      |          | NQ  | 12018.25    | 11920.50 | 12002.00                                      |                       | odds of 3D Rally > 30  | 80%         |        |
| The Buy Day LOW was              |                          | 11920.50             |                 | 11925.50 |                               |      |          |   |             |          |   |                       | odds of 3D Rally < 0   | 9%          |        |
| Possible HIGH for Sell Short Day |                          | 11834.75             |                 | 11834.75 |                               |      |          | NQ Day  | 12018.25    | 11925.50 | 11988.00                                      |                       | Ave Range on           | SSD 244.23  |        |
| Possible HIGH for Sell Short Day |                          | 12123.86             |                 | 12137.46 |                               | 80%  | 70%      | based on Ave Penetration of SD                |             |          |   | of 105.61             | 119.21                 | StdD 60.76  | 62.34  |
| Possible HIGH for Sell Short Day |                          | 12167.45             |                 | 12127.65 |                               | 100% | 100%     | based on Ave 3 Day Rally                      |             |          |   | of 332.70             | 292.90                 | StdD 172.88 | 159.99 |
| Possible LOW for Sell Short Day  |                          | 11746.85             |                 | 11738.46 |                               | 25%  | 30%      | based on Ave of Sell Day Violation on SS days |             |          |   | of 173.65             | 187.04                 | StdD 59.27  | 70.93  |
| Mon, Aug 31                      | will be a SellShort day. | NQ                   | therefore has a | 80%      | chance of making a high above |      |          | 12018.25                                      | and up to   | 12123.86 | based on Ave Penetration of SD                |                       |                        |             |        |
|                                  |                          |                      | therefore has a | 100%     | chance of making a high above |      |          | 11834.75                                      | and up to   | 12167.45 | based on Ave 3 Day Rally                      |                       |                        |             |        |
|                                  |                          |                      | therefore has a | 25%      | chance of making a Low below  |      |          | 11920.50                                      | and down to | 11746.85 | based on Ave of Sell Day Violation on SS days |                       |                        |             |        |
| The 24 hour High has a           | 50%                      | chance of being made |                 | 1st      |                               |      |          |   |             |          |   |                       |                        |             |        |
| Mon, Aug 31                      | will be a SellShort day. | NQ Day               | therefore has a | 70%      | chance of making a high above |      |          | 12018.25                                      | and up to   | 12137.46 | based on Ave Penetration of SD                |                       |                        |             |        |
|                                  |                          |                      | therefore has a | 100%     | chance of making a high above |      |          | 11834.75                                      | and up to   | 12127.65 | based on Ave 3 Day Rally                      |                       |                        |             |        |
|                                  |                          |                      | therefore has a | 30%      | chance of making a Low below  |      |          | 11925.50                                      | and down to | 11738.46 | based on Ave of Sell Day Violation on SS days |                       |                        |             |        |
| The Day sess High has a          | 50%                      | chance of being made |                 | Last     |                               |      |          |   |             |          |   |                       |                        |             |        |
|                                  |                          | YM 24h               |                 | YM day   |                               | 24H  | Day Only | Current                                       | High        | Low      | Last  | odds of 3D Rally > 75 |                        | 88%         |        |
| The Sell Day LOW was             |                          | 28718.00             | 1st             | 28692.00 | Last                          |      |          | YM  | 28718.00    | 28442.00 | 28627.00                                      |                       | odds of 3D Rally > 100 | 81%         |        |
| The Buy Day LOW was              |                          | 28442.00             |                 | 28442.00 |                               |      |          |   |             |          |   |                       | odds of 3D Rally < 0   | 9%          |        |
| Possible HIGH for Sell Short Day |                          | 28181.00             |                 | 28311.00 |                               |      |          | YM Day  | 28692.00    | 28442.00 | 28603.00                                      |                       | Ave Range on           | SSD 615.40  |        |
| Possible HIGH for Sell Short Day |                          | 29007.55             |                 | 28952.82 |                               | 55%  | 55%      | based on Ave Penetration of SD                |             |          |   | of 289.55             | 260.82                 | StdD 148.91 | 132.34 |
| Possible HIGH for Sell Short Day |                          | 28846.95             |                 | 28842.16 |                               | 95%  | 95%      | based on Ave 3 Day Rally                      |             |          |   | of 665.95             | 531.16                 | StdD 390.59 | 365.33 |
| Possible LOW for Sell Short Day  |                          | 28080.63             |                 | 28037.22 |                               | 40%  | 45%      | based on Ave of Sell Day Violation on SS days |             |          |   | of 361.38             | 404.78                 | StdD 240.22 | 258.06 |
| Mon, Aug 31                      | will be a SellShort day. | YM                   | therefore has a | 55%      | chance of making a high above |      |          | 28718.00                                      | and up to   | 29007.55 | based on Ave Penetration of SD                |                       |                        |             |        |
|                                  |                          |                      | therefore has a | 95%      | chance of making a high above |      |          | 28181.00                                      | and up to   | 28846.95 | based on Ave 3 Day Rally                      |                       |                        |             |        |
|                                  |                          |                      | therefore has a | 40%      | chance of making a Low below  |      |          | 28442.00                                      | and down to | 28080.63 | based on Ave of Sell Day Violation on SS days |                       |                        |             |        |
| The 24 hour High has a           | 45%                      | chance of being made |                 | 1st      |                               |      |          |   |             |          |   |                       |                        |             |        |
| Mon, Aug 31                      | will be a SellShort day. | YM Day               | therefore has a | 55%      | chance of making a high above |      |          | 28692.00                                      | and up to   | 28952.82 | based on Ave Penetration of SD                |                       |                        |             |        |
|                                  |                          |                      | therefore has a | 95%      | chance of making a high above |      |          | 28311.00                                      | and up to   | 28842.16 | based on Ave 3 Day Rally                      |                       |                        |             |        |
|                                  |                          |                      | therefore has a | 45%      | chance of making a Low below  |      |          | 28442.00                                      | and down to | 28037.22 | based on Ave of Sell Day Violation on SS days |                       |                        |             |        |
| The Day sess High has a          | 45%                      | chance of being made |                 | 1st      |                               |      |          |   |             |          |   |                       |                        |             |        |
|                                  |                          | RTY 24h              |                 | RTY day  |                               | 24H  | Day Only | Current                                       | High        | Low      | Last  | odds of 3D Rally > 5  |                        | 93%         |        |
| The Sell Day LOW was             |                          | 1584.60              | 1st             | 1577.80  | Last                          |      |          | RTY   | 1584.60     | 1562.60  | 1576.50                                       |                       | odds of 3D Rally > 10  | 80%         |        |
| The Buy Day LOW was              |                          | 1562.60              |                 | 1562.60  |                               |      |          |   |             |          |   |                       | odds of 3D Rally < 0   | 9%          |        |
| Possible HIGH for Sell Short Day |                          | 1551.70              |                 | 1551.70  |                               |      |          | RTY Day                                       | 1577.80     | 1562.60  | 1575.50                                       |                       | Ave Range on           | SSD 43.79   |        |
| Possible HIGH for Sell Short Day |                          | 1605.98              |                 | 1600.85  |                               | 55%  | 50%      | based on Ave Penetration of SD                |             |          |   | of 21.38              | 23.05                  | StdD 11.46  | 10.98  |
| Possible HIGH for Sell Short Day |                          | 1601.94              |                 | 1597.39  |                               | 95%  | 90%      | based on Ave 3 Day Rally                      |             |          |   | of 50.24              | 45.69                  | StdD 30.39  | 29.70  |
| Possible LOW for Sell Short Day  |                          | 1539.19              |                 | 1535.31  |                               | 45%  | 45%      | based on Ave of Sell Day Violation on SS days |             |          |   | of 23.41              | 27.29                  | StdD 14.80  | 16.48  |
| Mon, Aug 31                      | will be a SellShort day. | RTY                  | therefore has a | 55%      | chance of making a high above |      |          | 1584.60                                       | and up to   | 1605.98  | based on Ave Penetration of SD                |                       |                        |             |        |
|                                  |                          |                      | therefore has a | 95%      | chance of making a high above |      |          | 1551.70                                       | and up to   | 1601.94  | based on Ave 3 Day Rally                      |                       |                        |             |        |
|                                  |                          |                      | therefore has a | 45%      | chance of making a Low below  |      |          | 1562.60                                       | and down to | 1539.19  | based on Ave of Sell Day Violation on SS days |                       |                        |             |        |
| The 24 hour High has a           | 45%                      | chance of being made |                 | 1st      |                               |      |          |   |             |          |   |                       |                        |             |        |
| Mon, Aug 31                      | will be a SellShort day. | RTY Day              | therefore has a | 50%      | chance of making a high above |      |          | 1577.80                                       | and up to   | 1600.85  | based on Ave Penetration of SD                |                       |                        |             |        |
|                                  |                          |                      | therefore has a | 90%      | chance of making a high above |      |          | 1551.70                                       | and up to   | 1597.39  | based on Ave 3 Day Rally                      |                       |                        |             |        |
|                                  |                          |                      | therefore has a | 45%      | chance of making a Low below  |      |          | 1562.60                                       | and down to | 1535.31  | based on Ave of Sell Day Violation on SS days |                       |                        |             |        |

Monday August 31<sup>st</sup> 2020

Today was a SS day. Markets were confused as NQ was under TVGR all day, while the others tried to decline but were confused. However NQ finally started its decline late in the day as it reached its TTT MA level.

Tomorrow will be a Buy day. A good part of the decline is in place for all except NQ. We could be in for a confused day.

| TTT Data for trading US Index Futures on: Tuesday, September 1, 2020 |  |          |                      |                 |      |      |                               |                                     |             |           |                                     |                       |      |        |        |
|--|--|----------|----------------------|-----------------|------|------|-------------------------------|-------------------------------------|-------------|-----------|-------------------------------------|-----------------------|------|--------|--------|
| The Sell/Short Day HIGH was  |  | ES 24h   |                      | ES Day          |      | 24H  | Day                           | Current                             | High        | Low       | Last                                | odds of Decline > 10  |      | 74%    |        |
| The Sell/Short Day LOW was   |  | 3524.50  | 1st                  | 3513.00         | 1st  |      | Only                          | ES                                  | 3524.50     | 3490.00   | 3494.00                             | odds of Decline > 20  |      | 46%    |        |
|  |  | 3490.00  |                      | 3490.00         |      |      |                               | ES Day                              | 3513.00     | 3490.00   | 3497.50                             | odds of Decline = 0   |      | 1%     |        |
| Possible HIGH for Buy Day  |  | 3549.18  |                      | 3539.20         |      | 50%  | 50%                           | based on Ave Penetration of SSD     |             | of 24.68  |                                     | 26.20                 | StdD | 10.74  | 13.55  |
| Possible LOW for Buy Day   |  | 3470.39  |                      | 3467.38         |      | 100% | 90%                           | based on Ave Decline                |             | of 54.11  |                                     | 45.63                 | StdD | 38.16  | 39.12  |
| Possible LOW for Buy Day   |  | 3476.28  |                      | 3481.25         |      | 45%  | 50%                           | based on Ave SS Day Violation on BD |             | of 13.72  |                                     | 8.75                  | StdD | 23.33  | 26.66  |
| Tue, Sep 01 will be a Buy day.                                       |  | ES       |                      | therefore has a |      | 50%  | chance of making a high above | 3524.50                             | and up to   | 3549.18   | based on Ave Penetration of SSD     |                       |      |        |        |
|  |  |          |                      | therefore has a |      | 100% | chance of making a Low below  | 3524.50                             | and down to | 3470.39   | based on Ave Decline                |                       |      |        |        |
|  |  |          |                      | therefore has a |      | 45%  | chance of making a Low below  | 3490.00                             | and down to | 3476.28   | based on Ave SS Day Violation on BD |                       |      |        |        |
| The 24 hour Low has a  |  | 40%      | chance of being made | 1st             |      |      |                               |                                     |             |           |                                     |                       |      |        |        |
| Tue, Sep 01 will be a Buy day.                                       |  | ES Day   |                      | therefore has a |      | 50%  | chance of making a high above | 3513.00                             | and up to   | 3539.20   | based on Ave Penetration of SSD     |                       |      |        |        |
|  |  |          |                      | therefore has a |      | 90%  | chance of making a Low below  | 3513.00                             | and down to | 3467.38   | based on Ave Decline                |                       |      |        |        |
|  |  |          |                      | therefore has a |      | 50%  | chance of making a Low below  | 3490.00                             | and down to | 3481.25   | based on Ave SS Day Violation on BD |                       |      |        |        |
| The Day sess Low has a   |  | 50%      | chance of being made | 1st             |      |      |                               |                                     |             |           |                                     |                       |      |        |        |
| The Sell/Short Day LOW was   |  | NQ 24h   |                      | NQ Day          |      | 24H  | Day                           | Current                             | High        | Low       | Last                                | odds of Decline > 20  |      | 76%    |        |
|  |  | 12165.00 | Last                 | 12165.00        | Last |      | Only                          | NQ                                  | 12165.00    | 11988.25  | 12106.00                            | odds of Decline > 25  |      | 68%    |        |
|  |  | 11988.25 |                      | 11993.75        |      |      |                               | NQ Day                              | 12165.00    | 11993.75  | 12112.25                            | odds of Decline = 0   |      | 1%     |        |
| Possible HIGH for Buy Day  |  | 12259.19 |                      | 12263.44        |      | 60%  | 60%                           | based on Ave Penetration of SSD     |             | of 94.19  |                                     | 98.44                 | StdD | 47.41  | 64.09  |
| Possible LOW for Buy Day   |  | 11945.43 |                      | 11972.24        |      | 100% | 95%                           | based on Ave Decline                |             | of 219.58 |                                     | 192.76                | StdD | 140.46 | 159.99 |
| Possible LOW for Buy Day   |  | 11922.28 |                      | 11915.94        |      | 50%  | 40%                           | based on Ave SS Day Violation on BD |             | of 65.98  |                                     | 77.81                 | StdD | 86.28  | 70.93  |
| Tue, Sep 01 will be a Buy day.                                       |  | NQ       |                      | therefore has a |      | 60%  | chance of making a high above | 12165.00                            | and up to   | 12259.19  | based on Ave Penetration of SSD     |                       |      |        |        |
|  |  |          |                      | therefore has a |      | 100% | chance of making a Low below  | 12165.00                            | and down to | 11945.43  | based on Ave Decline                |                       |      |        |        |
|  |  |          |                      | therefore has a |      | 50%  | chance of making a Low below  | 11988.25                            | and down to | 11922.28  | based on Ave SS Day Violation on BD |                       |      |        |        |
| The 24 hour Low has a  |  | 45%      | chance of being made | Last            |      |      |                               |                                     |             |           |                                     |                       |      |        |        |
| Tue, Sep 01 will be a Buy day.                                       |  | NQ Day   |                      | therefore has a |      | 60%  | chance of making a high above | 12165.00                            | and up to   | 12263.44  | based on Ave Penetration of SSD     |                       |      |        |        |
|  |  |          |                      | therefore has a |      | 95%  | chance of making a Low below  | 12165.00                            | and down to | 11972.24  | based on Ave Decline                |                       |      |        |        |
|  |  |          |                      | therefore has a |      | 40%  | chance of making a Low below  | 11993.75                            | and down to | 11915.94  | based on Ave SS Day Violation on BD |                       |      |        |        |
| The Day sess Low has a   |  | 55%      | chance of being made | Last            |      |      |                               |                                     |             |           |                                     |                       |      |        |        |
| The Sell/Short Day LOW was   |  | YM 24h   |                      | YM day          |      | 24H  | Day                           | Current                             | High        | Low       | Last                                | odds of Decline > 100 |      | 68%    |        |
|  |  | 28783.00 | 1st                  | 28580.00        | 1st  |      | Only                          | YM                                  | 28783.00    | 28333.00  | 28392.00                            | odds of Decline > 150 |      | 52%    |        |
|  |  | 28333.00 |                      | 28333.00        |      |      |                               | YM Day                              | 28580.00    | 28333.00  | 28417.00                            | odds of Decline = 0   |      | 1%     |        |
| Possible HIGH for Buy Day  |  | 29047.78 |                      | 28837.60        |      | 45%  | 50%                           | based on Ave Penetration of SSD     |             | of 264.78 |                                     | 257.60                | StdD | 106.69 | 130.13 |
| Possible LOW for Buy Day   |  | 28263.05 |                      | 28183.89        |      | 100% | 90%                           | based on Ave Decline                |             | of 519.95 |                                     | 396.11                | StdD | 366.08 | 365.33 |
| Possible LOW for Buy Day   |  | 28213.00 |                      | 28232.78        |      | 50%  | 45%                           | based on Ave SS Day Violation on BD |             | of 120.00 |                                     | 100.22                | StdD | 219.28 | 258.01 |
| Tue, Sep 01 will be a Buy day.                                       |  | YM       |                      | therefore has a |      | 45%  | chance of making a high above | 28783.00                            | and up to   | 29047.78  | based on Ave Penetration of SSD     |                       |      |        |        |
|  |  |          |                      | therefore has a |      | 100% | chance of making a Low below  | 28783.00                            | and down to | 28263.05  | based on Ave Decline                |                       |      |        |        |
|  |  |          |                      | therefore has a |      | 50%  | chance of making a Low below  | 28333.00                            | and down to | 28213.00  | based on Ave SS Day Violation on BD |                       |      |        |        |
| The 24 hour Low has a  |  | 50%      | chance of being made | 1st             |      |      |                               |                                     |             |           |                                     |                       |      |        |        |
| Tue, Sep 01 will be a Buy day.                                       |  | YM Day   |                      | therefore has a |      | 50%  | chance of making a high above | 28580.00                            | and up to   | 28837.60  | based on Ave Penetration of SSD     |                       |      |        |        |
|  |  |          |                      | therefore has a |      | 90%  | chance of making a Low below  | 28580.00                            | and down to | 28183.89  | based on Ave Decline                |                       |      |        |        |
|  |  |          |                      | therefore has a |      | 45%  | chance of making a Low below  | 28333.00                            | and down to | 28232.78  | based on Ave SS Day Violation on BD |                       |      |        |        |
| The Day sess Low has a   |  | 45%      | chance of being made | 1st             |      |      |                               |                                     |             |           |                                     |                       |      |        |        |
| The Sell/Short Day LOW was   |  | RTY 24h  |                      | RTY day         |      | 24H  | Day                           | Current                             | High        | Low       | Last                                | odds of Decline > 10  |      | 68%    |        |
|  |  | 1589.80  | 1st                  | 1579.50         | 1st  |      | Only                          | RTY                                 | 1589.80     | 1558.10   | 1559.40                             | odds of Decline > 15  |      | 52%    |        |
|  |  | 1558.10  |                      | 1558.10         |      |      |                               | RTY Day                             | 1579.50     | 1558.10   | 1560.90                             | odds of Decline = 0   |      | 1%     |        |
| Possible HIGH for Buy Day  |  | 1600.77  |                      | 1592.02         |      | 50%  | 50%                           | based on Ave Penetration of SSD     |             | of 10.97  |                                     | 12.52                 | StdD | 5.38   | 10.95  |
| Possible LOW for Buy Day   |  | 1549.79  |                      | 1546.67         |      | 100% | 95%                           | based on Ave Decline                |             | of 40.02  |                                     | 32.83                 | StdD | 24.28  | 29.70  |
| Possible LOW for Buy Day   |  | 1549.47  |                      | 1547.33         |      | 50%  | 45%                           | based on Ave SS Day Violation on BD |             | of 8.63   |                                     | 10.77                 | StdD | 16.35  | 16.47  |
| Tue, Sep 01 will be a Buy day.                                       |  | RTY      |                      | therefore has a |      | 50%  | chance of making a high above | 1589.80                             | and up to   | 1600.77   | based on Ave Penetration of SSD     |                       |      |        |        |
|  |  |          |                      | therefore has a |      | 100% | chance of making a Low below  | 1589.80                             | and down to | 1549.79   | based on Ave Decline                |                       |      |        |        |
|  |  |          |                      | therefore has a |      | 50%  | chance of making a Low below  | 1558.10                             | and down to | 1549.47   | based on Ave SS Day Violation on BD |                       |      |        |        |
| The 24 hour Low has a  |  | 40%      | chance of being made | 1st             |      |      |                               |                                     |             |           |                                     |                       |      |        |        |
| Tue, Sep 01 will be a Buy day.                                       |  | RTY Day  |                      | therefore has a |      | 50%  | chance of making a high above | 1579.50                             | and up to   | 1592.02   | based on Ave Penetration of SSD     |                       |      |        |        |
|  |  |          |                      | therefore has a |      | 95%  | chance of making a Low below  | 1579.50                             | and down to | 1546.67   | based on Ave Decline                |                       |      |        |        |
|  |  |          |                      | therefore has a |      | 45%  | chance of making a Low below  | 1558.10                             | and down to | 1547.33   | based on Ave SS Day Violation on BD |                       |      |        |        |

Tuesday September 1<sup>st</sup> 2020

Today was a Buy day. ES tested its PL and failed. Then the rally started And couldn't stop at NQ was again on TVGR.

Tomorrow will be a Sell day. NQ is near its target therefore we could be in for a confused day.

| TTT Data for trading US Index Futures on: Wednesday, September 2, 2020 |  |                |      |                           |                 |            |                               |                                      |             |                  |                                      |                     |        |        |
|--|--|----------------|------|---------------------------|-----------------|------------|-------------------------------|--------------------------------------|-------------|------------------|--------------------------------------|---------------------|--------|--------|
|  |  | <b>ES 24h</b>  |      | <b>ES Day</b>             |                 | <b>24H</b> | <b>Day Only</b>               | <b>Current</b>                       | <b>High</b> | <b>Low</b>       | <b>Last</b>                          | odds of Rally > 10  |        | 86%    |
| The Buy Day HIGH was   |  | 3530.00        |      | 3527.50                   |                 |            |                               | ES                                   | 3530.00     | 3484.25          | 3529.50                              | odds of Rally > 20  |        | 53%    |
| The Buy Day LOW was  |  | 3484.25 1st    |      | 3491.75 1st               |                 |            |                               | ES Day                               | 3527.50     | 3491.75          | 3526.75                              | odds of Rally = 0   |        | 1%     |
| Possible HIGH for Sell Day   |  | 3542.19        |      | 3540.63                   |                 | 60%        | 70%                           | based on Ave Penetration of BD       |             | of 12.19 13.13   |                                      | StdD                | 6.95   | 13.55  |
| Possible HIGH for Sell Day   |  | 3539.08        |      | 3537.11                   |                 | 100%       | 100%                          | based on Ave Rally                   |             | of 54.83 45.36   |                                      | StdD                | 29.41  | 35.84  |
| Possible LOW for Sell Day  |  | 3463.83        |      | 3473.78                   |                 | 45%        | 40%                           | based on Ave Buy Day Violation on SD |             | of 20.42 17.97   |                                      | StdD                | 8.53   | 26.66  |
| Wed, Sep 02  |  | will be a      | Sell | day, ES                   | therefore has a | 60%        | chance of making a high above | 3530.00                              | and up to   | 3542.19          | based on Ave Penetration of BD       |                     |        |        |
|  |  |                |      |                           | therefore has a | 100%       | chance of making a high above | 3484.25                              | and up to   | 3539.08          | based on Ave Rally                   |                     |        |        |
|  |  |                |      |                           | therefore has a | 45%        | chance of making a Low below  | 3484.25                              | and down to | 3463.83          | based on Ave Buy Day Violation on SD |                     |        |        |
| The 24 hour High has a   |  | 75%            |      | chance of being made 1st  |                 |            |                               |                                      |             |                  |                                      |                     |        |        |
|  |  | <b>NQ 24h</b>  |      | <b>NQ Day</b>             |                 | <b>24H</b> | <b>Day Only</b>               | <b>Current</b>                       | <b>High</b> | <b>Low</b>       | <b>Last</b>                          | odds of Rally > 20  |        | 88%    |
| The Buy Day LOW was  |  | 12328.75       |      | 12315.00                  |                 |            |                               | NQ                                   | 12328.75    | 12093.00         | 12328.25                             | odds of Rally > 25  |        | 83%    |
|  |  | 12093.00 1st   |      | 12125.00 1st              |                 |            |                               | NQ Day                               | 12315.00    | 12125.00         | 12313.00                             | odds of Rally = 0   |        | 0%     |
| Possible HIGH for Sell Day   |  | 12419.95       |      | 12422.54                  |                 | 70%        | 65%                           | based on Ave Penetration of BD       |             | of 91.20 107.54  |                                      | StdD                | 51.22  | 64.09  |
| Possible HIGH for Sell Day   |  | 12354.34       |      | 12356.61                  |                 | 100%       | 100%                          | based on Ave Rally                   |             | of 261.34 231.61 |                                      | StdD                | 134.59 | 160.03 |
| Possible LOW for Sell Day  |  | 12023.91       |      | 12070.53                  |                 | 40%        | 40%                           | based on Ave Buy Day Violation on SD |             | of 69.09 54.47   |                                      | StdD                | 32.13  | 70.93  |
| Wed, Sep 02  |  | will be a      | Sell | day, NQ                   | therefore has a | 70%        | chance of making a high above | 12328.75                             | and up to   | 12419.95         | based on Ave Penetration of BD       |                     |        |        |
|  |  |                |      |                           | therefore has a | 100%       | chance of making a high above | 12093.00                             | and up to   | 12354.34         | based on Ave Rally                   |                     |        |        |
|  |  |                |      |                           | therefore has a | 40%        | chance of making a Low below  | 12093.00                             | and down to | 12023.91         | based on Ave Buy Day Violation on SD |                     |        |        |
| The 24 hour High has a   |  | 80%            |      | chance of being made Last |                 |            |                               |                                      |             |                  |                                      |                     |        |        |
|  |  | <b>YM 24h</b>  |      | <b>YM day</b>             |                 | <b>24H</b> | <b>Day Only</b>               | <b>Current</b>                       | <b>High</b> | <b>Low</b>       | <b>Last</b>                          | odds of Rally > 100 |        | 78%    |
| The Buy Day LOW was  |  | 28654.00       |      | 28638.00                  |                 |            |                               | YM                                   | 28654.00    | 28257.00         | 28648.00                             | odds of Rally > 150 |        | 53%    |
|  |  | 28257.00 1st   |      | 28257.00 1st              |                 |            |                               | YM Day                               | 28638.00    | 28257.00         | 28622.00                             | odds of Rally = 0   |        | 0%     |
| Possible HIGH for Sell Day   |  | 28781.45       |      | 28755.00                  |                 | 55%        | 55%                           | based on Ave Penetration of BD       |             | of 127.45 117.00 |                                      | StdD                | 66.99  | 130.13 |
| Possible HIGH for Sell Day   |  | 28740.90       |      | 28627.70                  |                 | 100%       | 100%                          | based on Ave Rally                   |             | of 483.90 370.70 |                                      | StdD                | 262.64 | 320.81 |
| Possible LOW for Sell Day  |  | 28044.80       |      | 28038.00                  |                 | 50%        | 40%                           | based on Ave Buy Day Violation on SD |             | of 212.20 219.00 |                                      | StdD                | 97.72  | 258.01 |
| Wed, Sep 02  |  | will be a      | Sell | day, YM                   | therefore has a | 55%        | chance of making a high above | 28654.00                             | and up to   | 28781.45         | based on Ave Penetration of BD       |                     |        |        |
|  |  |                |      |                           | therefore has a | 100%       | chance of making a high above | 28257.00                             | and up to   | 28740.90         | based on Ave Rally                   |                     |        |        |
|  |  |                |      |                           | therefore has a | 50%        | chance of making a Low below  | 28257.00                             | and down to | 28044.80         | based on Ave Buy Day Violation on SD |                     |        |        |
| The 24 hour High has a   |  | 60%            |      | chance of being made 1st  |                 |            |                               |                                      |             |                  |                                      |                     |        |        |
|  |  | <b>RTY 24h</b> |      | <b>RTY day</b>            |                 | <b>24H</b> | <b>Day Only</b>               | <b>Current</b>                       | <b>High</b> | <b>Low</b>       | <b>Last</b>                          | odds of Rally > 10  |        | 79%    |
| The Buy Day LOW was  |  | 1580.90        |      | 1579.10                   |                 |            |                               | RTY                                  | 1580.90     | 1549.80          | 1580.00                              | odds of Rally > 15  |        | 56%    |
|  |  | 1549.80 1st    |      | 1549.80 1st               |                 |            |                               | RTY Day                              | 1579.10     | 1549.80          | 1578.80                              | odds of Rally = 0   |        | 0%     |
| Possible HIGH for Sell Day   |  | 1596.51        |      | 1590.73                   |                 | 40%        | 55%                           | based on Ave Penetration of BD       |             | of 15.61 11.63   |                                      | StdD                | 5.79   | 10.95  |
| Possible HIGH for Sell Day   |  | 1587.16        |      | 1580.93                   |                 | 100%       | 100%                          | based on Ave Rally                   |             | of 37.36 31.13   |                                      | StdD                | 20.36  | 27.36  |
| Possible LOW for Sell Day  |  | 1533.83        |      | 1538.14                   |                 | 40%        | 45%                           | based on Ave Buy Day Violation on SD |             | of 15.98 11.66   |                                      | StdD                | 6.68   | 16.47  |
| Wed, Sep 02  |  | will be a      | Sell | day, RTY                  | therefore has a | 40%        | chance of making a high above | 1580.90                              | and up to   | 1596.51          | based on Ave Penetration of BD       |                     |        |        |
|  |  |                |      |                           | therefore has a | 100%       | chance of making a high above | 1549.80                              | and up to   | 1587.16          | based on Ave Rally                   |                     |        |        |
|  |  |                |      |                           | therefore has a | 40%        | chance of making a Low below  | 1549.80                              | and down to | 1533.83          | based on Ave Buy Day Violation on SD |                     |        |        |
| The 24 hour High has a   |  | 65%            |      | chance of being made 1st  |                 |            |                               |                                      |             |                  |                                      |                     |        |        |
| Wed, Sep 02  |  | will be a      | Sell | day, RTY Day              | therefore has a | 55%        | chance of making a high above | 1579.10                              | and up to   | 1590.73          | based on Ave Penetration of BD       |                     |        |        |
|  |  |                |      |                           | therefore has a | 100%       | chance of making a high above | 1549.80                              | and up to   | 1580.93          | based on Ave Rally                   |                     |        |        |
|  |  |                |      |                           | therefore has a | 45%        | chance of making a Low below  | 1549.80                              | and down to | 1538.14          | based on Ave Buy Day Violation on SD |                     |        |        |



Wednesday September 2<sup>nd</sup> 2020

Today was a Sell day. ES got on TVGR and rallied all day to a new high and dragged the others with it.

Tomorrow will be a SS day. Having closed near the highs of the day, momentum may take markets higher before the decline starts.

| TTT Data for trading US Index Futures on:        |  |                |  |   |  |              |  |  |  | Thursday, September 3, 2020                                |  |  |  |   |  |             |  |                            |  |  |  |
|--|--|----------------|--|---|--|--------------|--|--|--|--|--|--|--|---|--|-------------|--|----------------------------|--|--|--|
|  |  | <b>ES 24h</b>  |  | <b>ES Day</b>                           |  | <b>24H</b>   |  | <b>Day Only</b>  |  | <b>Current</b>   |  | <b>High</b>  |  | <b>Low</b>  |  | <b>Last</b> |  |                            |  |  |  |
| The Sell Day HIGH was                            |  | 3587.00 Last   |  | 3587.00 Last                            |  |              |  |  |  | ES   |  | 3587.00  |  | 3526.25   |  | 3577.25     |  | odds of 3D Rally > 10 85%  |  |  |  |
| The Sell Day LOW was                             |  | 3526.25        |  | 3533.75                                 |  |              |  |  |  |  |  |  |  |   |  |             |  | odds of 3D Rally > 20 60%  |  |  |  |
| The Buy Day LOW was                              |  | 3484.25        |  | 3491.75                                 |  |              |  |  |  | ES Day   |  | 3587.00  |  | 3533.75   |  | 3579.25     |  | odds of 3D Rally < 0 8%    |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 3609.89        |  | 3610.70                                 |  | 80%          |  | 70%  |  | based on Ave Penetration of SD                             |  | of 22.89   |  | 23.70   |  | StdD 14.52  |  | 13.55                      |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 3556.72        |  | 3552.42                                 |  | 95%          |  | 95%  |  | based on Ave 3 Day Rally                                   |  | of 72.47   |  | 60.67   |  | StdD 39.02  |  | 35.84                      |  |  |  |
| Possible LOW for Sell Short Day                  |  | 3483.25        |  | 3481.18                                 |  | 30%          |  | 35%  |  | based on Ave of Sell Day Violation on SS days              |  | of 43.00   |  | 52.57   |  | StdD 23.98  |  | 26.66                      |  |  |  |
| Thu, Sep 03 will be a SellShort day.             |  | ES             |  | therefore has a there has a there has a |  | 80% 95% 30%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 3587.00 and up to 3484.25 and up to 3526.25 and down to    |  | 3609.89 and up to 3556.72 and up to 3483.25 and down to    |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |             |  |                            |  |  |  |
| The 24 hour High has a 50% chance of being made  |  | 1st            |  |   |  |              |  |  |  |  |  |  |  |   |  |             |  |                            |  |  |  |
| Thu, Sep 03 will be a SellShort day.             |  | ES Day         |  | therefore has a there has a there has a |  | 70% 95% 35%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 3587.00 and up to 3491.75 and up to 3533.75 and down to    |  | 3610.70 and up to 3552.42 and up to 3481.18 and down to    |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |             |  |                            |  |  |  |
| The Day sess High has a 50% chance of being made |  | 1st            |  |   |  |              |  |  |  |  |  |  |  |   |  |             |  |                            |  |  |  |
|  |  | <b>NQ 24h</b>  |  | <b>NQ Day</b>                           |  | <b>24H</b>   |  | <b>Day Only</b>  |  | <b>Current</b>   |  | <b>High</b>  |  | <b>Low</b>  |  | <b>Last</b> |  |                            |  |  |  |
| The Sell Day LOW was                             |  | 12465.25 1st   |  | 12436.00 Last                           |  |              |  |  |  | NQ   |  | 12465.25   |  | 12172.25  |  | 12408.50    |  | odds of 3D Rally > 10 95%  |  |  |  |
| The Buy Day LOW was                              |  | 12172.25       |  | 12172.25                                |  |              |  |  |  |  |  |  |  |   |  |             |  | odds of 3D Rally > 30 80%  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 12093.00       |  | 12125.00                                |  |              |  |  |  | NQ Day   |  | 12436.00   |  | 12172.25  |  | 12411.50    |  | odds of 3D Rally < 0 9%    |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 12576.61       |  | 12561.79                                |  | 80%          |  | 70%  |  | based on Ave Penetration of SD                             |  | of 111.36  |  | 125.79  |  | StdD 62.54  |  | 64.09                      |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 12425.78       |  | 12417.98                                |  | 100%         |  | 100%   |  | based on Ave 3 Day Rally                                   |  | of 332.78  |  | 292.98  |  | StdD 172.91 |  | 160.03                     |  |  |  |
| Possible LOW for Sell Short Day                  |  | 11998.60       |  | 11985.21                                |  | 25%          |  | 30%  |  | based on Ave of Sell Day Violation on SS days              |  | of 173.65  |  | 187.04  |  | StdD 59.27  |  | 70.93                      |  |  |  |
| Thu, Sep 03 will be a SellShort day.             |  | NQ             |  | therefore has a there has a there has a |  | 80% 100% 25% |  | chance of making a high above chance of making a high above chance of making a Low below |  | 12465.25 and up to 12093.00 and up to 12172.25 and down to |  | 12576.61 and up to 12417.98 and up to 11985.21 and down to |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |             |  |                            |  |  |  |
| The 24 hour High has a 50% chance of being made  |  | 1st            |  |   |  |              |  |  |  |  |  |  |  |   |  |             |  |                            |  |  |  |
| Thu, Sep 03 will be a SellShort day.             |  | NQ Day         |  | therefore has a there has a there has a |  | 70% 100% 30% |  | chance of making a high above chance of making a high above chance of making a Low below |  | 12436.00 and up to 12125.00 and up to 12172.25 and down to |  | 12561.79 and up to 12417.98 and up to 11985.21 and down to |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |             |  |                            |  |  |  |
| The Day sess High has a 50% chance of being made |  | 1st            |  |   |  |              |  |  |  |  |  |  |  |   |  |             |  |                            |  |  |  |
|  |  | <b>YM 24h</b>  |  | <b>YM day</b>                           |  | <b>24H</b>   |  | <b>Day Only</b>  |  | <b>Current</b>   |  | <b>High</b>  |  | <b>Low</b>  |  | <b>Last</b> |  |                            |  |  |  |
| The Sell Day LOW was                             |  | 29152.00 Last  |  | 29152.00 Last                           |  |              |  |  |  | YM   |  | 29152.00   |  | 28611.00  |  | 29069.00    |  | odds of 3D Rally > 75 88%  |  |  |  |
| The Buy Day LOW was                              |  | 28611.00       |  | 28703.00                                |  |              |  |  |  |  |  |  |  |   |  |             |  | odds of 3D Rally > 100 81% |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 28257.00       |  | 28257.00                                |  |              |  |  |  | YM Day   |  | 29152.00   |  | 28703.00  |  | 29093.00    |  | odds of 3D Rally < 0 9%    |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 29425.82       |  | 29415.10                                |  | 55%          |  | 50%  |  | based on Ave Penetration of SD                             |  | of 273.82  |  | 263.10  |  | StdD 146.97 |  | 130.13                     |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 28875.32       |  | 28723.21                                |  | 95%          |  | 95%  |  | based on Ave 3 Day Rally                                   |  | of 618.32  |  | 466.21  |  | StdD 356.11 |  | 320.81                     |  |  |  |
| Possible LOW for Sell Short Day                  |  | 28277.67       |  | 28327.80                                |  | 45%          |  | 50%  |  | based on Ave of Sell Day Violation on SS days              |  | of 333.33  |  | 375.20  |  | StdD 240.26 |  | 258.01                     |  |  |  |
| Thu, Sep 03 will be a SellShort day.             |  | YM             |  | therefore has a there has a there has a |  | 55% 95% 45%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 29152.00 and up to 28611.00 and up to 28703.00 and down to |  | 29425.82 and up to 28875.32 and up to 28277.67 and down to |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |             |  |                            |  |  |  |
| The 24 hour High has a 40% chance of being made  |  | 1st            |  |   |  |              |  |  |  |  |  |  |  |   |  |             |  |                            |  |  |  |
| Thu, Sep 03 will be a SellShort day.             |  | YM Day         |  | therefore has a there has a there has a |  | 50% 95% 50%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 29152.00 and up to 28611.00 and up to 28703.00 and down to |  | 29415.10 and up to 28723.21 and up to 28327.80 and down to |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |             |  |                            |  |  |  |
| The Day sess High has a 40% chance of being made |  | 1st            |  |   |  |              |  |  |  |  |  |  |  |   |  |             |  |                            |  |  |  |
|  |  | <b>RTY 24h</b> |  | <b>RTY day</b>                          |  | <b>24H</b>   |  | <b>Day Only</b>  |  | <b>Current</b>   |  | <b>High</b>  |  | <b>Low</b>  |  | <b>Last</b> |  |                            |  |  |  |
| The Sell Day LOW was                             |  | 1595.70 Last   |  | 1595.70 Last                            |  |              |  |  |  | RTY  |  | 1595.70  |  | 1567.20   |  | 1591.40     |  | odds of 3D Rally > 5 93%   |  |  |  |
| The Buy Day LOW was                              |  | 1567.20        |  | 1567.20                                 |  |              |  |  |  |  |  |  |  |   |  |             |  | odds of 3D Rally > 10 80%  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 1549.80        |  | 1549.80                                 |  |              |  |  |  | RTY Day  |  | 1595.70  |  | 1567.20   |  | 1592.70     |  | odds of 3D Rally < 0 9%    |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 1616.50        |  | 1617.86                                 |  | 55%          |  | 50%  |  | based on Ave Penetration of SD                             |  | of 20.80   |  | 22.16   |  | StdD 11.41  |  | 10.95                      |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 1596.14        |  | 1591.33                                 |  | 95%          |  | 90%  |  | based on Ave 3 Day Rally                                   |  | of 46.34   |  | 41.53   |  | StdD 27.83  |  | 27.36                      |  |  |  |
| Possible LOW for Sell Short Day                  |  | 1545.68        |  | 1542.19                                 |  | 50%          |  | 50%  |  | based on Ave of Sell Day Violation on SS days              |  | of 21.52   |  | 25.01   |  | StdD 14.80  |  | 16.47                      |  |  |  |
| Thu, Sep 03 will be a SellShort day.             |  | RTY            |  | therefore has a there has a there has a |  | 55% 95% 50%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 1595.70 and up to 1549.80 and up to 1567.20 and down to    |  | 1616.50 and up to 1596.14 and up to 1545.68 and down to    |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |             |  |                            |  |  |  |
| The 24 hour High has a 40% chance of being made  |  | 1st            |  |   |  |              |  |  |  |  |  |  |  |   |  |             |  |                            |  |  |  |
| Thu, Sep 03 will be a SellShort day.             |  | RTY Day        |  | therefore has a there has a there has a |  | 50% 90% 50%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 1595.70 and up to 1549.80 and up to 1567.20 and down to    |  | 1617.86 and up to 1591.33 and up to 1542.19 and down to    |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |             |  |                            |  |  |  |

Thursday September 3<sup>rd</sup> 2020

Today was a SS day. Markets were some kind of stable overnight, but in the later part on the night session started to decline and once the day session opened, TVGR took over and the real decline started.

Tomorrow will be a Buy day. Markets may retest today's low before the rally starts.

| TTT Data for trading US Index Futures on: Friday, September 4, 2020 |               |              |                 |                          |                               |          |             |                                     |                                     |           |          |                       |      |           |        |
|---|---------------|--------------|-----------------|--------------------------|-------------------------------|----------|-------------|-------------------------------------|-------------------------------------|-----------|----------|-----------------------|------|-----------|--------|
| The Sell/Short Day HIGH was   |               | ES 24h       |                 | ES Day                   |                               | 24H      | Day Only    | Current                             | High                                | Low       | Last     | odds of Decline > 10  |      | 74%       |        |
| The Sell/Short Day LOW was  |               | 3586.50 1st  |                 | 3563.50 1st              |                               |          |             | ES                                  | 3586.50                             | 3424.50   | 3462.50  | odds of Decline > 20  |      | 46%       |        |
|   |               | 3424.50      |                 | 3424.50                  |                               |          |             |                                     |                                     |           |          | odds of Decline = 0   |      | 1%        |        |
| Possible HIGH for Buy Day   |               | 3609.43      |                 | 3588.64                  |                               | 55%      | 55%         | ES Day                              | 3563.50                             | 3424.50   | 3459.50  | Ave Range on          |      | BD 52.29  |        |
| Possible LOW for Buy Day  |               | 3532.44      |                 | 3518.94                  |                               | 100%     | 90%         | based on Ave Penetration of SSD     |                                     | of 22.93  |          | 25.14                 | StdD | 10.73     | 13.55  |
| Possible LOW for Buy Day  |               | 3411.58      |                 | 3415.08                  |                               | 50%      | 45%         | based on Ave Decline                |                                     | of 54.06  |          | 44.56                 | StdD | 38.15     | 35.84  |
|   |               |              |                 |                          |                               |          |             | based on Ave SS Day Violation on BD |                                     | of 12.93  |          | 9.42                  | StdD | 22.73     | 19.03  |
| Fri, Sep 04   | will be a Buy | day. ES      | therefore has a | 55%                      | chance of making a high above | 3586.50  | and up to   | 3609.43                             | based on Ave Penetration of SSD     |           |          |                       |      |           |        |
|   |               |              | therefore has a | 100%                     | chance of making a Low below  | 3586.50  | and down to | 3532.44                             | based on Ave Decline                |           |          |                       |      |           |        |
|   |               |              | therefore has a | 50%                      | chance of making a Low below  | 3424.50  | and down to | 3411.58                             | based on Ave SS Day Violation on BD |           |          |                       |      |           |        |
| The 24 hour Low has a   |               | 45%          |                 | chance of being made 1st |                               |          |             |                                     |                                     |           |          |                       |      |           |        |
| Fri, Sep 04   | will be a Buy | day. ES Day  | therefore has a | 55%                      | chance of making a high above | 3563.50  | and up to   | 3588.64                             | based on Ave Penetration of SSD     |           |          |                       |      |           |        |
|   |               |              | therefore has a | 90%                      | chance of making a Low below  | 3563.50  | and down to | 3518.94                             | based on Ave Decline                |           |          |                       |      |           |        |
|   |               |              | therefore has a | 45%                      | chance of making a Low below  | 3424.50  | and down to | 3415.08                             | based on Ave SS Day Violation on BD |           |          |                       |      |           |        |
| The Day sess Low has a  |               | 50%          |                 | chance of being made 1st |                               |          |             |                                     |                                     |           |          |                       |      |           |        |
| The Sell/Short Day LOW was  |               | NQ 24h       |                 | NQ Day                   |                               | 24H      | Day Only    | Current                             | High                                | Low       | Last     | odds of Decline > 20  |      | 76%       |        |
|   |               | 12438.75 1st |                 | 12242.50 1st             |                               |          |             | NQ                                  | 12438.75                            | 11658.50  | 11802.25 | odds of Decline > 25  |      | 68%       |        |
|   |               | 11658.50     |                 | 11658.50                 |                               |          |             |                                     |                                     |           |          | odds of Decline = 0   |      | 1%        |        |
| Possible HIGH for Buy Day   |               | 12537.90     |                 | 12344.75                 |                               | 60%      | 60%         | NQ Day                              | 12242.50                            | 11658.50  | 11797.50 | Ave Range on          |      | BD 230.40 |        |
| Possible HIGH for Buy Day   |               | 12220.05     |                 | 12050.21                 |                               | 100%     | 95%         | based on Ave Penetration of SSD     |                                     | of 29.15  |          | 102.25                | StdD | 49.75     | 64.09  |
| Possible LOW for Buy Day  |               | 11592.53     |                 | 11580.69                 |                               | 50%      | 40%         | based on Ave Decline                |                                     | of 218.70 |          | 192.29                | StdD | 140.44    | 160.03 |
|   |               |              |                 |                          |                               |          |             | based on Ave SS Day Violation on BD |                                     | of 65.98  |          | 77.81                 | StdD | 85.88     | 79.05  |
| Fri, Sep 04   | will be a Buy | day. NQ      | therefore has a | 60%                      | chance of making a high above | 12438.75 | and up to   | 12537.90                            | based on Ave Penetration of SSD     |           |          |                       |      |           |        |
|   |               |              | therefore has a | 100%                     | chance of making a Low below  | 12438.75 | and down to | 12220.05                            | based on Ave Decline                |           |          |                       |      |           |        |
|   |               |              | therefore has a | 50%                      | chance of making a Low below  | 11658.50 | and down to | 11592.53                            | based on Ave SS Day Violation on BD |           |          |                       |      |           |        |
| The 24 hour Low has a   |               | 45%          |                 | chance of being made 1st |                               |          |             |                                     |                                     |           |          |                       |      |           |        |
| Fri, Sep 04   | will be a Buy | day. NQ Day  | therefore has a | 60%                      | chance of making a high above | 12242.50 | and up to   | 12344.75                            | based on Ave Penetration of SSD     |           |          |                       |      |           |        |
|   |               |              | therefore has a | 95%                      | chance of making a Low below  | 12242.50 | and down to | 12050.21                            | based on Ave Decline                |           |          |                       |      |           |        |
|   |               |              | therefore has a | 40%                      | chance of making a Low below  | 11658.50 | and down to | 11580.69                            | based on Ave SS Day Violation on BD |           |          |                       |      |           |        |
| The Day sess Low has a  |               | 55%          |                 | chance of being made 1st |                               |          |             |                                     |                                     |           |          |                       |      |           |        |
| The Sell/Short Day LOW was  |               | YM 24h       |                 | YM day                   |                               | 24H      | Day Only    | Current                             | High                                | Low       | Last     | odds of Decline > 100 |      | 68%       |        |
|   |               | 29180.00 1st |                 | 29180.00 1st             |                               |          |             | YM                                  | 29180.00                            | 28052.00  | 28357.00 | odds of Decline > 150 |      | 52%       |        |
|   |               | 28052.00     |                 | 28052.00                 |                               |          |             |                                     |                                     |           |          | odds of Decline = 0   |      | 1%        |        |
| Possible HIGH for Buy Day   |               | 29470.25     |                 | 29419.45                 |                               | 40%      | 55%         | YM Day                              | 29180.00                            | 28052.00  | 28338.00 | Ave Range on          |      | BD 460.95 |        |
| Possible HIGH for Buy Day   |               | 28655.60     |                 | 28789.22                 |                               | 100%     | 90%         | based on Ave Penetration of SSD     |                                     | of 290.25 |          | 239.45                | StdD | 106.77    | 130.02 |
| Possible LOW for Buy Day  |               | 27936.00     |                 | 27953.67                 |                               | 55%      | 45%         | based on Ave Decline                |                                     | of 524.40 |          | 390.78                | StdD | 367.32    | 320.81 |
|   |               |              |                 |                          |                               |          |             | based on Ave SS Day Violation on BD |                                     | of 116.00 |          | 98.33                 | StdD | 213.17    | 138.68 |
| Fri, Sep 04   | will be a Buy | day. YM      | therefore has a | 40%                      | chance of making a high above | 29180.00 | and up to   | 29470.25                            | based on Ave Penetration of SSD     |           |          |                       |      |           |        |
|   |               |              | therefore has a | 100%                     | chance of making a Low below  | 29180.00 | and down to | 28655.60                            | based on Ave Decline                |           |          |                       |      |           |        |
|   |               |              | therefore has a | 55%                      | chance of making a Low below  | 28052.00 | and down to | 27936.00                            | based on Ave SS Day Violation on BD |           |          |                       |      |           |        |
| The 24 hour Low has a   |               | 55%          |                 | chance of being made 1st |                               |          |             |                                     |                                     |           |          |                       |      |           |        |
| Fri, Sep 04   | will be a Buy | day. YM Day  | therefore has a | 55%                      | chance of making a high above | 29180.00 | and up to   | 29419.45                            | based on Ave Penetration of SSD     |           |          |                       |      |           |        |
|   |               |              | therefore has a | 90%                      | chance of making a Low below  | 29180.00 | and down to | 28789.22                            | based on Ave Decline                |           |          |                       |      |           |        |
|   |               |              | therefore has a | 45%                      | chance of making a Low below  | 28052.00 | and down to | 27953.67                            | based on Ave SS Day Violation on BD |           |          |                       |      |           |        |
| The Day sess Low has a  |               | 45%          |                 | chance of being made 1st |                               |          |             |                                     |                                     |           |          |                       |      |           |        |
| The Sell/Short Day LOW was  |               | RTY 24h      |                 | RTY day                  |                               | 24H      | Day Only    | Current                             | High                                | Low       | Last     | odds of Decline > 10  |      | 68%       |        |
|   |               | 1595.40 1st  |                 | 1588.70 1st              |                               |          |             | RTY                                 | 1595.40                             | 1534.70   | 1549.10  | odds of Decline > 15  |      | 52%       |        |
|   |               | 1534.70      |                 | 1534.70                  |                               |          |             |                                     |                                     |           |          | odds of Decline = 0   |      | 1%        |        |
| Possible HIGH for Buy Day   |               | 1607.48      |                 | 1601.22                  |                               | 45%      | 50%         | RTY Day                             | 1588.70                             | 1534.70   | 1548.30  | Ave Range on          |      | BD 36.38  |        |
| Possible HIGH for Buy Day   |               | 1555.60      |                 | 1556.58                  |                               | 100%     | 95%         | based on Ave Penetration of SSD     |                                     | of 12.08  |          | 12.52                 | StdD | 5.38      | 10.95  |
| Possible LOW for Buy Day  |               | 1525.82      |                 | 1525.82                  |                               | 50%      | 45%         | based on Ave Decline                |                                     | of 39.81  |          | 32.12                 | StdD | 24.20     | 27.36  |
|   |               |              |                 |                          |                               |          |             | based on Ave SS Day Violation on BD |                                     | of 8.88   |          | 8.88                  | StdD | 15.88     | 9.87   |
| Fri, Sep 04   | will be a Buy | day. RTY     | therefore has a | 45%                      | chance of making a high above | 1595.40  | and up to   | 1607.48                             | based on Ave Penetration of SSD     |           |          |                       |      |           |        |
|   |               |              | therefore has a | 100%                     | chance of making a Low below  | 1595.40  | and down to | 1555.60                             | based on Ave Decline                |           |          |                       |      |           |        |
|   |               |              | therefore has a | 50%                      | chance of making a Low below  | 1534.70  | and down to | 1525.82                             | based on Ave SS Day Violation on BD |           |          |                       |      |           |        |
| The 24 hour Low has a   |               | 45%          |                 | chance of being made 1st |                               |          |             |                                     |                                     |           |          |                       |      |           |        |
| Fri, Sep 04   | will be a Buy | day. RTY Day | therefore has a | 50%                      | chance of making a high above | 1588.70  | and up to   | 1601.22                             | based on Ave Penetration of SSD     |           |          |                       |      |           |        |
|   |               |              | therefore has a | 95%                      | chance of making a Low below  | 1588.70  | and down to | 1556.58                             | based on Ave Decline                |           |          |                       |      |           |        |
|   |               |              | therefore has a | 45%                      | chance of making a Low below  | 1534.70  | and down to | 1525.82                             | based on Ave SS Day Violation on BD |           |          |                       |      |           |        |

Friday September 4<sup>th</sup> 2020

Today was a Buy day. Momentum did take markets lower but once YM reached its maximum Violation level, the rally started.

Monday will be a Sell day. Markets have nearly reached their TTT MA levels, therefore we could be in for a confused day.

Have a great weekend.

| TTT Data for trading US Index Futures on: |           |          |              |                      |      |                               |          |                                      |          | Monday, September 7, 2020            |          |                     |        |        |                     |        |        |                   |  |    |  |
|---|-----------|----------|--------------|----------------------|------|-------------------------------|----------|--------------------------------------|----------|--------------------------------------|----------|---------------------|--------|--------|---------------------|--------|--------|-------------------|--|----|--|
| The Buy Day HIGH was                      |           | 3484.25  |              | 3477.25              |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 10  |        | 86%    | odds of Rally > 20  |        | 53%    | odds of Rally = 0 |  | 1% |  |
| The Buy Day LOW was                       |           | 3347.75  |              | 3347.75              |      |                               |          | ES Day                               | 3477.25  | 3347.75                              | 3418.25  | Ave Range on        |        | SD     | 55.11               |        |        |                   |  |    |  |
| Possible HIGH for Sell Day                |           | 3499.88  |              | 3494.61              |      | 65%                           | 70%      | based on Ave Penetration of BD       |          |                                      |          | of                  | 15.63  | 17.36  | StdD                | 9.85   | 13.55  |                   |  |    |  |
| Possible HIGH for Sell Day                |           | 3405.85  |              | 3396.35              |      | 100%                          | 100%     | based on Ave Rally                   |          |                                      |          | of                  | 58.10  | 48.60  | StdD                | 31.26  | 34.50  |                   |  |    |  |
| Possible LOW for Sell Day                 |           | 3326.06  |              | 3328.79              |      | 40%                           | 35%      | based on Ave Buy Day Violation on SD |          |                                      |          | of                  | 21.69  | 18.96  | StdD                | 8.48   | 19.03  |                   |  |    |  |
| Mon, Sep 07                               | will be a | Sell     | day. ES      | therefore has a      | 65%  | chance of making a high above | 3484.25  | and up to                            | 3499.88  | based on Ave Penetration of BD       |          |                     |        |        |                     |        |        |                   |  |    |  |
|   |           |          |              | therefore has a      | 100% | chance of making a high above | 3347.75  | and up to                            | 3405.85  | based on Ave Rally                   |          |                     |        |        |                     |        |        |                   |  |    |  |
|   |           |          |              | therefore has a      | 40%  | chance of making a Low below  | 3347.75  | and down to                          | 3326.06  | based on Ave Buy Day Violation on SD |          |                     |        |        |                     |        |        |                   |  |    |  |
| The 24 hour High has a                    |           | 80%      |              | chance of being made |      | 1st                           |          |                                      |          |                                      |          |                     |        |        |                     |        |        |                   |  |    |  |
| Mon, Sep 07                               | will be a | Sell     | day. ES Day  | therefore has a      | 70%  | chance of making a high above | 3477.25  | and up to                            | 3494.61  | based on Ave Penetration of BD       |          |                     |        |        |                     |        |        |                   |  |    |  |
|   |           |          |              | therefore has a      | 100% | chance of making a high above | 3347.75  | and up to                            | 3396.35  | based on Ave Rally                   |          |                     |        |        |                     |        |        |                   |  |    |  |
|   |           |          |              | therefore has a      | 35%  | chance of making a Low below  | 3347.75  | and down to                          | 3328.79  | based on Ave Buy Day Violation on SD |          |                     |        |        |                     |        |        |                   |  |    |  |
| The Day sess High has a                   |           | 80%      |              | chance of being made |      | 1st                           |          |                                      |          |                                      |          |                     |        |        |                     |        |        |                   |  |    |  |
| The Buy Day LOW was                       |           | 11843.00 |              | 11843.00             |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 20  |        | 88%    | odds of Rally > 25  |        | 83%    | odds of Rally = 0 |  | 0% |  |
|   |           | 11142.00 |              | 11142.00             |      |                               |          | NQ Day                               | 11843.00 | 11142.00                             | 11551.75 | Ave Range on        |        | SD     | 245.50              |        |        |                   |  |    |  |
| Possible HIGH for Sell Day                |           | 11933.21 |              | 11948.29             |      | 70%                           | 65%      | based on Ave Penetration of BD       |          |                                      |          | of                  | 90.21  | 105.29 | StdD                | 50.67  | 64.09  |                   |  |    |  |
| Possible HIGH for Sell Day                |           | 11404.75 |              | 11373.99             |      | 100%                          | 100%     | based on Ave Rally                   |          |                                      |          | of                  | 262.75 | 231.99 | StdD                | 135.53 | 160.00 |                   |  |    |  |
| Possible LOW for Sell Day                 |           | 11072.91 |              | 11087.53             |      | 40%                           | 40%      | based on Ave Buy Day Violation on SD |          |                                      |          | of                  | 69.09  | 54.47  | StdD                | 32.13  | 79.05  |                   |  |    |  |
| Mon, Sep 07                               | will be a | Sell     | day. NQ      | therefore has a      | 70%  | chance of making a high above | 11843.00 | and up to                            | 11933.21 | based on Ave Penetration of BD       |          |                     |        |        |                     |        |        |                   |  |    |  |
|   |           |          |              | therefore has a      | 100% | chance of making a high above | 11142.00 | and up to                            | 11404.75 | based on Ave Rally                   |          |                     |        |        |                     |        |        |                   |  |    |  |
|   |           |          |              | therefore has a      | 40%  | chance of making a Low below  | 11142.00 | and down to                          | 11072.91 | based on Ave Buy Day Violation on SD |          |                     |        |        |                     |        |        |                   |  |    |  |
| The 24 hour High has a                    |           | 75%      |              | chance of being made |      | Last                          |          |                                      |          |                                      |          |                     |        |        |                     |        |        |                   |  |    |  |
| Mon, Sep 07                               | will be a | Sell     | day. NQ Day  | therefore has a      | 65%  | chance of making a high above | 11843.00 | and up to                            | 11948.29 | based on Ave Penetration of BD       |          |                     |        |        |                     |        |        |                   |  |    |  |
|   |           |          |              | therefore has a      | 100% | chance of making a high above | 11142.00 | and up to                            | 11373.99 | based on Ave Rally                   |          |                     |        |        |                     |        |        |                   |  |    |  |
|   |           |          |              | therefore has a      | 40%  | chance of making a Low below  | 11142.00 | and down to                          | 11087.53 | based on Ave Buy Day Violation on SD |          |                     |        |        |                     |        |        |                   |  |    |  |
| The Day sess High has a                   |           | 80%      |              | chance of being made |      | 1st                           |          |                                      |          |                                      |          |                     |        |        |                     |        |        |                   |  |    |  |
| The Buy Day LOW was                       |           | 28592.00 |              | 28527.00             |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 100 |        | 78%    | odds of Rally > 150 |        | 59%    | odds of Rally = 0 |  | 0% |  |
|   |           | 27643.00 |              | 27643.00             |      |                               |          | YM Day                               | 28527.00 | 27643.00                             | 28079.00 | Ave Range on        |        | SD     | 503.05              |        |        |                   |  |    |  |
| Possible HIGH for Sell Day                |           | 28750.33 |              | 28677.08             |      | 60%                           | 60%      | based on Ave Penetration of BD       |          |                                      |          | of                  | 158.33 | 150.08 | StdD                | 90.36  | 130.02 |                   |  |    |  |
| Possible HIGH for Sell Day                |           | 28153.55 |              | 28048.15             |      | 100%                          | 100%     | based on Ave Rally                   |          |                                      |          | of                  | 510.55 | 405.15 | StdD                | 277.85 | 309.34 |                   |  |    |  |
| Possible LOW for Sell Day                 |           | 27432.22 |              | 27427.43             |      | 45%                           | 35%      | based on Ave Buy Day Violation on SD |          |                                      |          | of                  | 210.78 | 215.57 | StdD                | 94.64  | 138.68 |                   |  |    |  |
| Mon, Sep 07                               | will be a | Sell     | day. YM      | therefore has a      | 60%  | chance of making a high above | 28592.00 | and up to                            | 28750.33 | based on Ave Penetration of BD       |          |                     |        |        |                     |        |        |                   |  |    |  |
|   |           |          |              | therefore has a      | 100% | chance of making a high above | 27643.00 | and up to                            | 28153.55 | based on Ave Rally                   |          |                     |        |        |                     |        |        |                   |  |    |  |
|   |           |          |              | therefore has a      | 45%  | chance of making a Low below  | 27643.00 | and down to                          | 27432.22 | based on Ave Buy Day Violation on SD |          |                     |        |        |                     |        |        |                   |  |    |  |
| The 24 hour High has a                    |           | 65%      |              | chance of being made |      | 1st                           |          |                                      |          |                                      |          |                     |        |        |                     |        |        |                   |  |    |  |
| Mon, Sep 07                               | will be a | Sell     | day. YM Day  | therefore has a      | 60%  | chance of making a high above | 28527.00 | and up to                            | 28677.08 | based on Ave Penetration of BD       |          |                     |        |        |                     |        |        |                   |  |    |  |
|   |           |          |              | therefore has a      | 100% | chance of making a high above | 27643.00 | and up to                            | 28048.15 | based on Ave Rally                   |          |                     |        |        |                     |        |        |                   |  |    |  |
|   |           |          |              | therefore has a      | 35%  | chance of making a Low below  | 27643.00 | and down to                          | 27427.43 | based on Ave Buy Day Violation on SD |          |                     |        |        |                     |        |        |                   |  |    |  |
| The Day sess High has a                   |           | 60%      |              | chance of being made |      | Last                          |          |                                      |          |                                      |          |                     |        |        |                     |        |        |                   |  |    |  |
| The Buy Day LOW was                       |           | 1570.50  |              | 1564.40              |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 10  |        | 79%    | odds of Rally > 15  |        | 56%    | odds of Rally = 0 |  | 0% |  |
|   |           | 1498.10  |              | 1498.10              |      |                               |          | RTY Day                              | 1564.40  | 1498.10                              | 1531.50  | Ave Range on        |        | SD     | 36.29               |        |        |                   |  |    |  |
| Possible HIGH for Sell Day                |           | 1586.02  |              | 1576.44              |      | 45%                           | 60%      | based on Ave Penetration of BD       |          |                                      |          | of                  | 15.52  | 12.04  | StdD                | 6.00   | 10.95  |                   |  |    |  |
| Possible HIGH for Sell Day                |           | 1536.22  |              | 1530.92              |      | 100%                          | 100%     | based on Ave Rally                   |          |                                      |          | of                  | 38.12  | 32.82  | StdD                | 20.68  | 24.86  |                   |  |    |  |
| Possible LOW for Sell Day                 |           | 1484.79  |              | 1489.31              |      | 35%                           | 40%      | based on Ave Buy Day Violation on SD |          |                                      |          | of                  | 13.31  | 8.79   | StdD                | 5.17   | 9.87   |                   |  |    |  |
| Mon, Sep 07                               | will be a | Sell     | day. RTY     | therefore has a      | 45%  | chance of making a high above | 1570.50  | and up to                            | 1586.02  | based on Ave Penetration of BD       |          |                     |        |        |                     |        |        |                   |  |    |  |
|   |           |          |              | therefore has a      | 100% | chance of making a high above | 1498.10  | and up to                            | 1536.22  | based on Ave Rally                   |          |                     |        |        |                     |        |        |                   |  |    |  |
|   |           |          |              | therefore has a      | 35%  | chance of making a Low below  | 1498.10  | and down to                          | 1484.79  | based on Ave Buy Day Violation on SD |          |                     |        |        |                     |        |        |                   |  |    |  |
| The 24 hour High has a                    |           | 70%      |              | chance of being made |      | Last                          |          |                                      |          |                                      |          |                     |        |        |                     |        |        |                   |  |    |  |
| Mon, Sep 07                               | will be a | Sell     | day. RTY Day | therefore has a      | 60%  | chance of making a high above | 1564.40  | and up to                            | 1576.44  | based on Ave Penetration of BD       |          |                     |        |        |                     |        |        |                   |  |    |  |
|   |           |          |              | therefore has a      | 100% | chance of making a high above | 1498.10  | and up to                            | 1530.92  | based on Ave Rally                   |          |                     |        |        |                     |        |        |                   |  |    |  |
|   |           |          |              | therefore has a      | 40%  | chance of making a Low below  | 1498.10  | and down to                          | 1489.31  | based on Ave Buy Day Violation on SD |          |                     |        |        |                     |        |        |                   |  |    |  |
| The Day sess High has a                   |           | 65%      |              | chance of being made |      | Last                          |          |                                      |          |                                      |          |                     |        |        |                     |        |        |                   |  |    |  |



Monday September 7<sup>th</sup> 2020

Today was a Sell day. Markets were slow due to the holiday but the rally did continue.

Tomorrow will be a SS day. The last minute decline may continue tomorrow.

| TTT Data for trading US Index Futures on: |  |               |  |   |  |              |  |  |  | Tuesday, September 8, 2020          |  |                                 |  |                            |  |   |  |  |  |
|---|--|---------------|--|---|--|--------------|--|--|--|-------------------------------------|--|---------------------------------|--|----------------------------|--|---|--|--|--|
| The Sell Day HIGH was                     |  | 3438.50 Last  |  | 3438.50 Last                                    |  | 24H Day Only |  | Current High Low Last  |  | 3438.50 3380.25 3433.00             |  | odds of 3D Rally > 10           |  | 85%                        |  |   |  |  |  |
| The Sell Day LOW was                      |  | 3380.25       |  | 3418.00   |  |              |  | ES   |  |                                     |  | odds of 3D Rally > 20           |  | 60%                        |  |   |  |  |  |
| The Buy Day LOW was                       |  | 3347.75       |  | 3347.75   |  |              |  | ES Day   |  | 3438.50 3418.00 3433.00             |  | odds of 3D Rally < 0            |  | 8%                         |  |   |  |  |  |
| Possible HIGH for Sell Short Day          |  | 3461.39       |  | 3462.20   |  | 80% 70%      |  | based on Ave Penetration of SD   |  | of 22.89 23.70 StdD 14.52 13.55     |  | Ave Range on                    |  | SSD 60.34                  |  |   |  |  |  |
| Possible HIGH for Sell Short Day          |  | 3421.71       |  | 3408.98   |  | 100% 100%    |  | based on Ave 3 Day Rally   |  | of 73.96 61.23 StdD 40.18 34.50     |  |                                 |  |                            |  |   |  |  |  |
| Possible LOW for Sell Short Day           |  | 3350.88       |  | 3376.04   |  | 30% 35%      |  | based on Ave of Sell Day Violation on SS days  |  | of 29.38 41.96 StdD 14.02 19.03     |  |                                 |  |                            |  |   |  |  |  |
| Tue, Sep 08 will be a SellShort day.      |  | ES            |  | therefore has a therefore has a therefore has a |  | 80% 100% 30% |  | chance of making a high above chance of making a high above chance of making a Low below |  | 3438.50 3347.75 3380.25             |  | and up to and up to and down to |  | 3461.39 3421.71 3350.88    |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |  |  |
| The 24 hour High has a                    |  | 50%           |  | chance of being made                            |  | 1st          |  |  |  |                                     |  |                                 |  |                            |  |   |  |  |  |
| Tue, Sep 08 will be a SellShort day.      |  | ES Day        |  | therefore has a therefore has a therefore has a |  | 70% 100% 35% |  | chance of making a high above chance of making a high above chance of making a Low below |  | 3438.50 3347.75 3418.00             |  | and up to and up to and down to |  | 3462.20 3408.98 3376.04    |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |  |  |
| The Day sess High has a                   |  | 50%           |  | chance of being made                            |  | 1st          |  |  |  |                                     |  |                                 |  |                            |  |   |  |  |  |
| The Sell Day LOW was                      |  | 11548.25 1st  |  | 11528.00 Last                                   |  | 24H Day Only |  | Current High Low Last  |  | 11548.25 11307.25 11501.25          |  | odds of 3D Rally > 10           |  | 95%                        |  |   |  |  |  |
| The Buy Day LOW was                       |  | 11307.25      |  | 11446.75  |  |              |  | NQ   |  |                                     |  | odds of 3D Rally > 30           |  | 80%                        |  |   |  |  |  |
| Possible HIGH for Sell Short Day          |  | 11142.00      |  | 11142.00  |  |              |  | NQ Day   |  | 11528.00 11446.75 11501.25          |  | odds of 3D Rally < 0            |  | 9%                         |  |   |  |  |  |
| Possible HIGH for Sell Short Day          |  | 11659.61      |  | 11653.79  |  | 80% 70%      |  | based on Ave Penetration of SD   |  | of 111.36 125.79 StdD 62.54 64.09   |  | Ave Range on                    |  | SSD 258.25                 |  |   |  |  |  |
| Possible HIGH for Sell Short Day          |  | 11477.29      |  | 11434.40  |  | 100% 100%    |  | based on Ave 3 Day Rally   |  | of 335.29 292.40 StdD 173.92 160.00 |  |                                 |  |                            |  |   |  |  |  |
| Possible LOW for Sell Short Day           |  | 11105.65      |  | 11246.29  |  | 25% 30%      |  | based on Ave of Sell Day Violation on SS days  |  | of 201.60 200.46 StdD 74.22 79.05   |  |                                 |  |                            |  |   |  |  |  |
| Tue, Sep 08 will be a SellShort day.      |  | NQ            |  | therefore has a therefore has a therefore has a |  | 80% 100% 25% |  | chance of making a high above chance of making a high above chance of making a Low below |  | 11548.25 11142.00 11307.25          |  | and up to and up to and down to |  | 11659.61 11477.29 11105.65 |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |  |  |
| The 24 hour High has a                    |  | 50%           |  | chance of being made                            |  | 1st          |  |  |  |                                     |  |                                 |  |                            |  |   |  |  |  |
| Tue, Sep 08 will be a SellShort day.      |  | NQ Day        |  | therefore has a therefore has a therefore has a |  | 70% 100% 30% |  | chance of making a high above chance of making a high above chance of making a Low below |  | 11528.00 11142.00 11446.75          |  | and up to and up to and down to |  | 11653.79 11434.40 11246.29 |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |  |  |
| The Day sess High has a                   |  | 50%           |  | chance of being made                            |  | 1st          |  |  |  |                                     |  |                                 |  |                            |  |   |  |  |  |
| The Sell Day LOW was                      |  | 28339.00 Last |  | 28339.00 Last                                   |  | 24H Day Only |  | Current High Low Last  |  | 28339.00 27886.00 28296.00          |  | odds of 3D Rally > 75           |  | 88%                        |  |   |  |  |  |
| The Buy Day LOW was                       |  | 27886.00      |  | 28176.00  |  |              |  | YM   |  |                                     |  | odds of 3D Rally > 100          |  | 81%                        |  |   |  |  |  |
| Possible HIGH for Sell Short Day          |  | 27643.00      |  | 27643.00  |  |              |  | YM Day   |  | 28339.00 28176.00 28296.00          |  | odds of 3D Rally < 0            |  | 9%                         |  |   |  |  |  |
| Possible HIGH for Sell Short Day          |  | 28592.33      |  | 28580.73  |  | 60% 55%      |  | based on Ave Penetration of SD   |  | of 253.33 241.73 StdD 146.85 130.02 |  | Ave Range on                    |  | SSD 570.85                 |  |   |  |  |  |
| Possible HIGH for Sell Short Day          |  | 28276.55      |  | 28132.05  |  | 100% 100%    |  | based on Ave 3 Day Rally   |  | of 633.55 489.05 StdD 365.57 309.34 |  |                                 |  |                            |  |   |  |  |  |
| Possible LOW for Sell Short Day           |  | 27695.11      |  | 27919.80  |  | 45% 50%      |  | based on Ave of Sell Day Violation on SS days  |  | of 190.89 256.20 StdD 90.15 138.68  |  |                                 |  |                            |  |   |  |  |  |
| Tue, Sep 08 will be a SellShort day.      |  | YM            |  | therefore has a therefore has a therefore has a |  | 60% 100% 45% |  | chance of making a high above chance of making a high above chance of making a Low below |  | 28339.00 27643.00 27886.00          |  | and up to and up to and down to |  | 28592.33 28276.55 27695.11 |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |  |  |
| The 24 hour High has a                    |  | 40%           |  | chance of being made                            |  | 1st          |  |  |  |                                     |  |                                 |  |                            |  |   |  |  |  |
| Tue, Sep 08 will be a SellShort day.      |  | YM Day        |  | therefore has a therefore has a therefore has a |  | 55% 100% 50% |  | chance of making a high above chance of making a high above chance of making a Low below |  | 28339.00 27643.00 28176.00          |  | and up to and up to and down to |  | 28580.73 28132.05 27919.80 |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |  |  |
| The Day sess High has a                   |  | 40%           |  | chance of being made                            |  | 1st          |  |  |  |                                     |  |                                 |  |                            |  |   |  |  |  |
| The Sell Day LOW was                      |  | 1550.90 Last  |  | 1550.90 Last                                    |  | 24H Day Only |  | Current High Low Last  |  | 1550.90 1520.10 1545.50             |  | odds of 3D Rally > 5            |  | 93%                        |  |   |  |  |  |
| The Buy Day LOW was                       |  | 1520.10       |  | 1537.90   |  |              |  | RTY  |  |                                     |  | odds of 3D Rally > 10           |  | 80%                        |  |   |  |  |  |
| Possible HIGH for Sell Short Day          |  | 1498.10       |  | 1498.10   |  |              |  | RTY Day  |  | 1550.90 1537.90 1545.50             |  | odds of 3D Rally < 0            |  | 9%                         |  |   |  |  |  |
| Possible HIGH for Sell Short Day          |  | 1571.70       |  | 1573.06   |  | 55% 50%      |  | based on Ave Penetration of SD   |  | of 20.80 22.16 StdD 11.41 10.95     |  | Ave Range on                    |  | SSD 40.77                  |  |   |  |  |  |
| Possible HIGH for Sell Short Day          |  | 1544.41       |  | 1539.49   |  | 100% 95%     |  | based on Ave 3 Day Rally   |  | of 46.31 41.39 StdD 27.52 24.86     |  |                                 |  |                            |  |   |  |  |  |
| Possible LOW for Sell Short Day           |  | 1506.30       |  | 1520.61   |  | 50% 50%      |  | based on Ave of Sell Day Violation on SS days  |  | of 13.80 17.29 StdD 6.60 9.87       |  |                                 |  |                            |  |   |  |  |  |
| Tue, Sep 08 will be a SellShort day.      |  | RTY           |  | therefore has a therefore has a therefore has a |  | 55% 100% 50% |  | chance of making a high above chance of making a high above chance of making a Low below |  | 1550.90 1498.10 1520.10             |  | and up to and up to and down to |  | 1571.70 1544.41 1506.30    |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |  |  |
| The 24 hour High has a                    |  | 40%           |  | chance of being made                            |  | 1st          |  |  |  |                                     |  |                                 |  |                            |  |   |  |  |  |
| Tue, Sep 08 will be a SellShort day.      |  | RTY Day       |  | therefore has a therefore has a therefore has a |  | 50% 95% 50%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 1550.90 1498.10 1537.90             |  | and up to and up to and down to |  | 1573.06 1539.49 1520.61    |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |  |  |
| The Day sess High has a                   |  | 40%           |  | chance of being made                            |  | 1st          |  |  |  |                                     |  |                                 |  |                            |  |   |  |  |  |

Tuesday September 8<sup>th</sup> 2020

Today was a SS day. TVGR took over and markets kept declining.

Tomorrow will be a Buy day. Momentum may take markets lower before the rally starts.

| TTT Data for trading US Index Futures on: Wednesday, September 9, 2020 |  |               |              |                           |      |                               |          |                                     |          |                                     |          |                       |        |        |
|--|--|---------------|--------------|---------------------------|------|-------------------------------|----------|-------------------------------------|----------|-------------------------------------|----------|-----------------------|--------|--------|
| The Sell/Short Day HIGH was  |  | ES 24h        |              | ES Day                    |      | 24H                           | Day Only | Current ES                          | High     | Low                                 | Last     | odds of Decline > 10  |        | 74%    |
| The Sell/Short Day LOW was   |  | 3447.00 1st   |              | 3379.50 1st               |      |                               |          | 3447.00                             | 3447.00  | 3327.50                             | 3335.75  | odds of Decline > 20  |        | 46%    |
|  |  | 3327.50       |              | 3327.50                   |      |                               |          | ES Day                              | 3379.50  | 3327.50                             | 3336.25  | odds of Decline = 0   |        | 1%     |
| Possible HIGH for Buy Day  |  | 3469.93       |              | 3404.64                   |      | 55%                           | 55%      | based on Ave Penetration of SSD     |          | of 22.93 25.14                      |          | StdD                  | 10.73  | 10.16  |
| Possible LOW for Buy Day   |  | 3391.88       |              | 3331.14                   |      | 100%                          | 90%      | based on Ave Decline                |          | of 55.13 48.36                      |          | StdD                  | 40.05  | 34.50  |
| Possible LOW for Buy Day   |  | 3309.43       |              | 3312.36                   |      | 50%                           | 45%      | based on Ave SS Day Violation on BD |          | of 18.08 15.14                      |          | StdD                  | 22.20  | 21.94  |
| Wed, Sep 09  |  | will be a Buy | day. ES      | therefore has a           | 55%  | chance of making a high above | 3447.00  | and up to                           | 3469.93  | based on Ave Penetration of SSD     |          |                       |        |        |
|  |  |               |              | therefore has a           | 100% | chance of making a Low below  | 3447.00  | and down to                         | 3391.88  | based on Ave Decline                |          |                       |        |        |
|  |  |               |              | therefore has a           | 50%  | chance of making a Low below  | 3327.50  | and down to                         | 3309.43  | based on Ave SS Day Violation on BD |          |                       |        |        |
| The 24 hour Low has a  |  | 45%           |              | chance of being made 1st  |      |                               |          |                                     |          |                                     |          |                       |        |        |
| Wed, Sep 09  |  | will be a Buy | day. ES Day  | therefore has a           | 55%  | chance of making a high above | 3379.50  | and up to                           | 3404.64  | based on Ave Penetration of SSD     |          |                       |        |        |
|  |  |               |              | therefore has a           | 90%  | chance of making a Low below  | 3379.50  | and down to                         | 3331.14  | based on Ave Decline                |          |                       |        |        |
|  |  |               |              | therefore has a           | 45%  | chance of making a Low below  | 3327.50  | and down to                         | 3312.36  | based on Ave SS Day Violation on BD |          |                       |        |        |
| The Day sess Low has a   |  | 50%           |              | chance of being made 1st  |      |                               |          |                                     |          |                                     |          |                       |        |        |
| The Sell/Short Day LOW was   |  | NQ 24h        |              | NQ Day                    |      | 24H                           | Day Only | Current NQ                          | High     | Low                                 | Last     | odds of Decline > 10  |        | 76%    |
|  |  | 1595.00 1st   |              | 11404.75 1st              |      |                               |          | 1595.00                             | 1595.00  | 11040.50                            | 11043.75 | odds of Decline > 25  |        | 68%    |
|  |  | 11040.50      |              | 11040.50                  |      |                               |          | NQ Day                              | 11404.75 | 11040.50                            | 11054.50 | odds of Decline = 0   |        | 1%     |
| Possible HIGH for Buy Day  |  | 11684.15      |              | 11507.00                  |      | 60%                           | 60%      | based on Ave Penetration of SSD     |          | of 99.15 102.25                     |          | StdD                  | 49.75  | 60.03  |
| Possible LOW for Buy Day   |  | 11332.73      |              | 11180.82                  |      | 100%                          | 95%      | based on Ave Decline                |          | of 252.28 223.93                    |          | StdD                  | 198.69 | 160.00 |
| Possible LOW for Buy Day   |  | 10933.15      |              | 10910.97                  |      | 50%                           | 40%      | based on Ave SS Day Violation on BD |          | of 107.35 129.53                    |          | StdD                  | 91.50  | 93.18  |
| Wed, Sep 09  |  | will be a Buy | day. NQ      | therefore has a           | 60%  | chance of making a high above | 11595.00 | and up to                           | 11684.15 | based on Ave Penetration of SSD     |          |                       |        |        |
|  |  |               |              | therefore has a           | 100% | chance of making a Low below  | 11595.00 | and down to                         | 11332.73 | based on Ave Decline                |          |                       |        |        |
|  |  |               |              | therefore has a           | 50%  | chance of making a Low below  | 11040.50 | and down to                         | 10933.15 | based on Ave SS Day Violation on BD |          |                       |        |        |
| The 24 hour Low has a  |  | 45%           |              | chance of being made 1st  |      |                               |          |                                     |          |                                     |          |                       |        |        |
| Wed, Sep 09  |  | will be a Buy | day. NQ Day  | therefore has a           | 60%  | chance of making a high above | 11404.75 | and up to                           | 11507.00 | based on Ave Penetration of SSD     |          |                       |        |        |
|  |  |               |              | therefore has a           | 95%  | chance of making a Low below  | 11404.75 | and down to                         | 11180.82 | based on Ave Decline                |          |                       |        |        |
|  |  |               |              | therefore has a           | 40%  | chance of making a Low below  | 11040.50 | and down to                         | 10910.97 | based on Ave SS Day Violation on BD |          |                       |        |        |
| The Day sess Low has a   |  | 55%           |              | chance of being made 1st  |      |                               |          |                                     |          |                                     |          |                       |        |        |
| The Sell/Short Day LOW was   |  | YM 24h        |              | YM day                    |      | 24H                           | Day Only | Current YM                          | High     | Low                                 | Last     | odds of Decline > 100 |        | 68%    |
|  |  | 28404.00 1st  |              | 27833.00 1st              |      |                               |          | 28404.00                            | 28404.00 | 27440.00                            | 27550.00 | odds of Decline > 150 |        | 52%    |
|  |  | 27440.00      |              | 27440.00                  |      |                               |          | YM Day                              | 27833.00 | 27440.00                            | 27525.00 | odds of Decline = 0   |        | 1%     |
| Possible HIGH for Buy Day  |  | 28694.25      |              | 28072.45                  |      | 40%                           | 55%      | based on Ave Penetration of SSD     |          | of 290.25 239.45                    |          | StdD                  | 106.77 | 90.92  |
| Possible LOW for Buy Day   |  | 27905.90      |              | 27431.33                  |      | 100%                          | 90%      | based on Ave Decline                |          | of 498.10 401.67                    |          | StdD                  | 326.12 | 309.34 |
| Possible LOW for Buy Day   |  | 27298.27      |              | 27310.22                  |      | 55%                           | 45%      | based on Ave SS Day Violation on BD |          | of 141.73 129.78                    |          | StdD                  | 199.96 | 164.51 |
| Wed, Sep 09  |  | will be a Buy | day. YM      | therefore has a           | 40%  | chance of making a high above | 28404.00 | and up to                           | 28694.25 | based on Ave Penetration of SSD     |          |                       |        |        |
|  |  |               |              | therefore has a           | 100% | chance of making a Low below  | 28404.00 | and down to                         | 27905.90 | based on Ave Decline                |          |                       |        |        |
|  |  |               |              | therefore has a           | 55%  | chance of making a Low below  | 27440.00 | and down to                         | 27298.27 | based on Ave SS Day Violation on BD |          |                       |        |        |
| The 24 hour Low has a  |  | 55%           |              | chance of being made 1st  |      |                               |          |                                     |          |                                     |          |                       |        |        |
| Wed, Sep 09  |  | will be a Buy | day. YM Day  | therefore has a           | 55%  | chance of making a high above | 27833.00 | and up to                           | 28072.45 | based on Ave Penetration of SSD     |          |                       |        |        |
|  |  |               |              | therefore has a           | 90%  | chance of making a Low below  | 27833.00 | and down to                         | 27431.33 | based on Ave Decline                |          |                       |        |        |
|  |  |               |              | therefore has a           | 45%  | chance of making a Low below  | 27440.00 | and down to                         | 27310.22 | based on Ave SS Day Violation on BD |          |                       |        |        |
| The Day sess Low has a   |  | 45%           |              | chance of being made 1st  |      |                               |          |                                     |          |                                     |          |                       |        |        |
| The Sell/Short Day LOW was   |  | RTY 24h       |              | RTY day                   |      | 24H                           | Day Only | Current RTY                         | High     | Low                                 | Last     | odds of Decline > 10  |        | 68%    |
|  |  | 1553.40 1st   |              | 1530.30 1st               |      |                               |          | 1553.40                             | 1553.40  | 1495.30                             | 1508.30  | odds of Decline > 15  |        | 52%    |
|  |  | 1495.30       |              | 1495.30                   |      |                               |          | RTY Day                             | 1530.30  | 1495.30                             | 1507.20  | odds of Decline = 0   |        | 1%     |
| Possible HIGH for Buy Day  |  | 1565.48       |              | 1542.82                   |      | 45%                           | 50%      | based on Ave Penetration of SSD     |          | of 12.08 12.52                      |          | StdD                  | 5.38   | 9.44   |
| Possible LOW for Buy Day   |  | 1514.91       |              | 1497.25                   |      | 100%                          | 95%      | based on Ave Decline                |          | of 38.49 33.05                      |          | StdD                  | 22.36  | 24.86  |
| Possible LOW for Buy Day   |  | 1483.67       |              | 1483.37                   |      | 50%                           | 45%      | based on Ave SS Day Violation on BD |          | of 11.63 11.93                      |          | StdD                  | 15.00  | 11.09  |
| Wed, Sep 09  |  | will be a Buy | day. RTY     | therefore has a           | 45%  | chance of making a high above | 1553.40  | and up to                           | 1565.48  | based on Ave Penetration of SSD     |          |                       |        |        |
|  |  |               |              | therefore has a           | 100% | chance of making a Low below  | 1553.40  | and down to                         | 1514.91  | based on Ave Decline                |          |                       |        |        |
|  |  |               |              | therefore has a           | 50%  | chance of making a Low below  | 1495.30  | and down to                         | 1483.67  | based on Ave SS Day Violation on BD |          |                       |        |        |
| The 24 hour Low has a  |  | 45%           |              | chance of being made 1st  |      |                               |          |                                     |          |                                     |          |                       |        |        |
| Wed, Sep 09  |  | will be a Buy | day. RTY Day | therefore has a           | 50%  | chance of making a high above | 1530.30  | and up to                           | 1542.82  | based on Ave Penetration of SSD     |          |                       |        |        |
|  |  |               |              | therefore has a           | 95%  | chance of making a Low below  | 1530.30  | and down to                         | 1497.25  | based on Ave Decline                |          |                       |        |        |
|  |  |               |              | therefore has a           | 45%  | chance of making a Low below  | 1495.30  | and down to                         | 1483.37  | based on Ave SS Day Violation on BD |          |                       |        |        |
| The Day sess Low has a   |  | 50%           |              | chance of being made Last |      |                               |          |                                     |          |                                     |          |                       |        |        |

Wednesday September 9<sup>th</sup> 2020

Today was a Buy day. Markets reached their Violation levels last night at the open then the rally started. During the day session TVGR was in effect.

Tomorrow will be a Sell day. Markets are around their target levels, therefore we could get a confused day.

**Tonight's numbers are based on the December contract.**

| TTT Data for trading US Index Futures on: |           |                |              |                      |      |                               |          |                                      |          | Thursday, September 10, 2020         |          |                                |        |        |                     |        |        |                   |       |    |  |
|---|-----------|----------------|--------------|----------------------|------|-------------------------------|----------|--------------------------------------|----------|--------------------------------------|----------|--------------------------------|--------|--------|---------------------|--------|--------|-------------------|-------|----|--|
|   |           | <b>ES 24h</b>  |              | <b>ES Day</b>        |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 10             |        | 86%    | odds of Rally > 20  |        | 53%    | odds of Rally = 0 |       | 1% |  |
| The Buy Day HIGH was                      |           | 3424.00        |              | 3424.00              |      |                               |          | ES                                   | 3424.00  | 3295.50                              | 3395.25  | Ave Range on                   |        | SD     | 50.80               |        |        |                   |       |    |  |
| The Buy Day LOW was                       |           | 3295.50        |              | 3365.00              |      | 1st                           | 1st      | ES Day                               | 3424.00  | 3365.00                              | 3401.00  | based on Ave Penetration of BD |        | of     | 15.63               | 17.36  | StdD   | 9.85              | 10.16 |    |  |
| Possible HIGH for Sell Day                |           | 3439.63        |              | 3441.36              |      | 65%                           | 70%      | based on Ave Rally                   |          |                                      |          | of                             | 57.78  | 48.28  | StdD                | 31.00  | 28.37  |                   |       |    |  |
| Possible HIGH for Sell Day                |           | 3353.28        |              | 3413.28              |      | 100%                          | 100%     | based on Ave Buy Day Violation on SD |          |                                      |          | of                             | 18.04  | 19.04  | StdD                | 6.22   | 21.94  |                   |       |    |  |
| Possible LOW for Sell Day                 |           | 3277.46        |              | 3345.96              |      | 35%                           | 30%      |                                      |          |                                      |          |                                |        |        |                     |        |        |                   |       |    |  |
| Thu, Sep 10                               | will be a | Sell           | day. ES      | therefore has a      | 65%  | chance of making a high above | 3424.00  | and up to                            | 3439.63  | based on Ave Penetration of BD       |          |                                |        |        |                     |        |        |                   |       |    |  |
|   |           |                |              | therefore has a      | 100% | chance of making a high above | 3295.50  | and up to                            | 3353.28  | based on Ave Rally                   |          |                                |        |        |                     |        |        |                   |       |    |  |
|   |           |                |              | therefore has a      | 35%  | chance of making a Low below  | 3295.50  | and down to                          | 3277.46  | based on Ave Buy Day Violation on SD |          |                                |        |        |                     |        |        |                   |       |    |  |
| The 24 hour High has a                    |           | 80%            |              | chance of being made |      | 1st                           |          |                                      |          |                                      |          |                                |        |        |                     |        |        |                   |       |    |  |
|   |           | <b>ES Day</b>  |              | <b>ES Day</b>        |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 20             |        | 88%    | odds of Rally > 25  |        | 83%    | odds of Rally = 0 |       | 0% |  |
| The Buy Day LOW was                       |           | 11478.75       |              | 11478.75             |      |                               |          | NQ                                   | 11478.75 | 10935.25                             | 11370.25 | Ave Range on                   |        | SD     | 235.81              |        |        |                   |       |    |  |
| Possible HIGH for Sell Day                |           | 10935.25       |              | 11188.25             |      | 1st                           | 1st      | NQ Day                               | 11478.75 | 11188.25                             | 11396.25 | based on Ave Penetration of BD |        | of     | 90.21               | 105.29 | StdD   | 50.67             | 60.03 |    |  |
| Possible HIGH for Sell Day                |           | 11568.96       |              | 11584.04             |      | 70%                           | 65%      | based on Ave Rally                   |          |                                      |          | of                             | 267.00 | 235.48 | StdD                | 138.38 | 151.86 |                   |       |    |  |
| Possible HIGH for Sell Day                |           | 11202.25       |              | 11423.73             |      | 100%                          | 100%     | based on Ave Buy Day Violation on SD |          |                                      |          | of                             | 62.75  | 60.75  | StdD                | 29.13  | 93.18  |                   |       |    |  |
| Possible LOW for Sell Day                 |           | 10872.50       |              | 11127.50             |      | 35%                           | 35%      |                                      |          |                                      |          |                                |        |        |                     |        |        |                   |       |    |  |
| Thu, Sep 10                               | will be a | Sell           | day. ES Day  | therefore has a      | 70%  | chance of making a high above | 11478.75 | and up to                            | 11568.96 | based on Ave Penetration of BD       |          |                                |        |        |                     |        |        |                   |       |    |  |
|   |           |                |              | therefore has a      | 100% | chance of making a high above | 10935.25 | and up to                            | 11202.25 | based on Ave Rally                   |          |                                |        |        |                     |        |        |                   |       |    |  |
|   |           |                |              | therefore has a      | 35%  | chance of making a Low below  | 10935.25 | and down to                          | 10872.50 | based on Ave Buy Day Violation on SD |          |                                |        |        |                     |        |        |                   |       |    |  |
| The 24 hour High has a                    |           | 70%            |              | chance of being made |      | Last                          |          |                                      |          |                                      |          |                                |        |        |                     |        |        |                   |       |    |  |
|   |           | <b>NQ 24h</b>  |              | <b>NQ Day</b>        |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 100            |        | 78%    | odds of Rally > 150 |        | 53%    | odds of Rally = 0 |       | 0% |  |
| The Buy Day LOW was                       |           | 28196.00       |              | 28196.00             |      |                               |          | YM                                   | 28196.00 | 27185.00                             | 27940.00 | Ave Range on                   |        | SD     | 458.50              |        |        |                   |       |    |  |
| Possible HIGH for Sell Day                |           | 27185.00       |              | 27682.00             |      | 1st                           | 1st      | YM Day                               | 28196.00 | 27682.00                             | 27975.00 | based on Ave Penetration of BD |        | of     | 158.33              | 150.08 | StdD   | 90.36             | 90.92 |    |  |
| Possible HIGH for Sell Day                |           | 28354.33       |              | 28346.08             |      | 60%                           | 60%      | based on Ave Rally                   |          |                                      |          | of                             | 504.40 | 399.00 | StdD                | 273.48 | 248.59 |                   |       |    |  |
| Possible HIGH for Sell Day                |           | 27689.40       |              | 28081.00             |      | 100%                          | 100%     | based on Ave Buy Day Violation on SD |          |                                      |          | of                             | 171.50 | 211.17 | StdD                | 69.57  | 164.51 |                   |       |    |  |
| Possible LOW for Sell Day                 |           | 27013.50       |              | 27470.83             |      | 40%                           | 30%      |                                      |          |                                      |          |                                |        |        |                     |        |        |                   |       |    |  |
| Thu, Sep 10                               | will be a | Sell           | day. NQ      | therefore has a      | 70%  | chance of making a high above | 11478.75 | and up to                            | 11584.04 | based on Ave Penetration of BD       |          |                                |        |        |                     |        |        |                   |       |    |  |
|   |           |                |              | therefore has a      | 100% | chance of making a high above | 10935.25 | and up to                            | 11202.25 | based on Ave Rally                   |          |                                |        |        |                     |        |        |                   |       |    |  |
|   |           |                |              | therefore has a      | 35%  | chance of making a Low below  | 10935.25 | and down to                          | 11127.50 | based on Ave Buy Day Violation on SD |          |                                |        |        |                     |        |        |                   |       |    |  |
| The 24 hour High has a                    |           | 80%            |              | chance of being made |      | Last                          |          |                                      |          |                                      |          |                                |        |        |                     |        |        |                   |       |    |  |
|   |           | <b>YM 24h</b>  |              | <b>YM day</b>        |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 10             |        | 79%    | odds of Rally > 15  |        | 56%    | odds of Rally = 0 |       | 0% |  |
| The Buy Day LOW was                       |           | 1533.40        |              | 1533.40              |      |                               |          | RTY                                  | 1533.40  | 1479.60                              | 1522.80  | Ave Range on                   |        | SD     | 32.28               |        |        |                   |       |    |  |
| Possible HIGH for Sell Day                |           | 1479.60        |              | 1511.10              |      | 1st                           | 1st      | RTY Day                              | 1533.40  | 1511.10                              | 1524.50  | based on Ave Penetration of BD |        | of     | 15.71               | 11.82  | StdD   | 5.81              | 9.44  |    |  |
| Possible HIGH for Sell Day                |           | 1549.11        |              | 1545.22              |      | 40%                           | 55%      | based on Ave Rally                   |          |                                      |          | of                             | 36.58  | 31.27  | StdD                | 19.24  | 19.83  |                   |       |    |  |
| Possible HIGH for Sell Day                |           | 1516.18        |              | 1542.37              |      | 100%                          | 100%     | based on Ave Buy Day Violation on SD |          |                                      |          | of                             | 10.98  | 9.46   | StdD                | 3.94   | 11.09  |                   |       |    |  |
| Possible LOW for Sell Day                 |           | 1468.62        |              | 1501.64              |      | 30%                           | 35%      |                                      |          |                                      |          |                                |        |        |                     |        |        |                   |       |    |  |
| Thu, Sep 10                               | will be a | Sell           | day. YM      | therefore has a      | 60%  | chance of making a high above | 28196.00 | and up to                            | 28346.08 | based on Ave Penetration of BD       |          |                                |        |        |                     |        |        |                   |       |    |  |
|   |           |                |              | therefore has a      | 100% | chance of making a high above | 27682.00 | and up to                            | 28081.00 | based on Ave Rally                   |          |                                |        |        |                     |        |        |                   |       |    |  |
|   |           |                |              | therefore has a      | 30%  | chance of making a Low below  | 27682.00 | and down to                          | 27470.83 | based on Ave Buy Day Violation on SD |          |                                |        |        |                     |        |        |                   |       |    |  |
| The 24 hour High has a                    |           | 65%            |              | chance of being made |      | 1st                           |          |                                      |          |                                      |          |                                |        |        |                     |        |        |                   |       |    |  |
|   |           | <b>RTY 24h</b> |              | <b>RTY day</b>       |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 10             |        | 79%    | odds of Rally > 15  |        | 56%    | odds of Rally = 0 |       | 0% |  |
| The Buy Day LOW was                       |           | 1533.40        |              | 1533.40              |      |                               |          | RTY                                  | 1533.40  | 1479.60                              | 1522.80  | Ave Range on                   |        | SD     | 32.28               |        |        |                   |       |    |  |
| Possible HIGH for Sell Day                |           | 1479.60        |              | 1511.10              |      | 1st                           | 1st      | RTY Day                              | 1533.40  | 1511.10                              | 1524.50  | based on Ave Penetration of BD |        | of     | 15.71               | 11.82  | StdD   | 5.81              | 9.44  |    |  |
| Possible HIGH for Sell Day                |           | 1549.11        |              | 1545.22              |      | 40%                           | 55%      | based on Ave Rally                   |          |                                      |          | of                             | 36.58  | 31.27  | StdD                | 19.24  | 19.83  |                   |       |    |  |
| Possible HIGH for Sell Day                |           | 1516.18        |              | 1542.37              |      | 100%                          | 100%     | based on Ave Buy Day Violation on SD |          |                                      |          | of                             | 10.98  | 9.46   | StdD                | 3.94   | 11.09  |                   |       |    |  |
| Possible LOW for Sell Day                 |           | 1468.62        |              | 1501.64              |      | 30%                           | 35%      |                                      |          |                                      |          |                                |        |        |                     |        |        |                   |       |    |  |
| Thu, Sep 10                               | will be a | Sell           | day. RTY     | therefore has a      | 40%  | chance of making a high above | 1533.40  | and up to                            | 1549.11  | based on Ave Penetration of BD       |          |                                |        |        |                     |        |        |                   |       |    |  |
|   |           |                |              | therefore has a      | 100% | chance of making a high above | 1479.60  | and up to                            | 1516.18  | based on Ave Rally                   |          |                                |        |        |                     |        |        |                   |       |    |  |
|   |           |                |              | therefore has a      | 30%  | chance of making a Low below  | 1479.60  | and down to                          | 1468.62  | based on Ave Buy Day Violation on SD |          |                                |        |        |                     |        |        |                   |       |    |  |
| The 24 hour High has a                    |           | 70%            |              | chance of being made |      | 1st                           |          |                                      |          |                                      |          |                                |        |        |                     |        |        |                   |       |    |  |
|   |           | <b>RTY Day</b> |              | <b>RTY Day</b>       |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 10             |        | 79%    | odds of Rally > 15  |        | 56%    | odds of Rally = 0 |       | 0% |  |
| The Buy Day LOW was                       |           | 1533.40        |              | 1533.40              |      |                               |          | RTY                                  | 1533.40  | 1479.60                              | 1522.80  | Ave Range on                   |        | SD     | 32.28               |        |        |                   |       |    |  |
| Possible HIGH for Sell Day                |           | 1479.60        |              | 1511.10              |      | 1st                           | 1st      | RTY Day                              | 1533.40  | 1511.10                              | 1524.50  | based on Ave Penetration of BD |        | of     | 15.71               | 11.82  | StdD   | 5.81              | 9.44  |    |  |
| Possible HIGH for Sell Day                |           | 1549.11        |              | 1545.22              |      | 40%                           | 55%      | based on Ave Rally                   |          |                                      |          | of                             | 36.58  | 31.27  | StdD                | 19.24  | 19.83  |                   |       |    |  |
| Possible HIGH for Sell Day                |           | 1516.18        |              | 1542.37              |      | 100%                          | 100%     | based on Ave Buy Day Violation on SD |          |                                      |          | of                             | 10.98  | 9.46   | StdD                | 3.94   | 11.09  |                   |       |    |  |
| Possible LOW for Sell Day                 |           | 1468.62        |              | 1501.64              |      | 30%                           | 35%      |                                      |          |                                      |          |                                |        |        |                     |        |        |                   |       |    |  |
| Thu, Sep 10                               | will be a | Sell           | day. RTY Day | therefore has a      | 55%  | chance of making a high above | 1533.40  | and up to                            | 1545.22  | based on Ave Penetration of BD       |          |                                |        |        |                     |        |        |                   |       |    |  |
|   |           |                |              | therefore has a      | 100% | chance of making a high above | 1511.10  | and up to                            | 1542.37  | based on Ave Rally                   |          |                                |        |        |                     |        |        |                   |       |    |  |
|   |           |                |              | therefore has a      | 35%  | chance of making a Low below  | 1511.10  | and down to                          | 1501.64  | based on Ave Buy Day Violation on SD |          |                                |        |        |                     |        |        |                   |       |    |  |
| The 24 hour High has a                    |           | 65%            |              | chance of being made |      | 1st                           |          |                                      |          |                                      |          |                                |        |        |                     |        |        |                   |       |    |  |



Thursday September 10<sup>th</sup> 2020

Today was a Sell day. Markets retested yesterday's high and failed then a decline started.

Tomorrow will be a SS day. There is room for the 3 day rally to continue. However if we don't rally overnight, as long as we open above yesterday's low for the day session, then anything can happen.

| TTT Data for trading US Index Futures on: |           |                  |                             |                 |             |            |                               |   |             | Friday, September 11, 2020 |   |    |        |                                  |      |                   |        |  |  |
|---|-----------|------------------|-----------------------------|-----------------|-------------|------------|-------------------------------|---|-------------|----------------------------|---|----|--------|----------------------------------|------|-------------------|--------|--|--|
|   |           | <b>ES 24h</b>    |                             | <b>ES Day</b>   |             | <b>24H</b> | <b>Day Only</b>               | <b>Current</b>                                | <b>High</b> | <b>Low</b>                 | <b>Last</b>                                   |    |        | <b>odds of 3D Rally &gt; 10</b>  |      | <b>85%</b>        |        |  |  |
| The Sell Day HIGH was                     |           | 3414.00          | 1st                         | 3414.00         | 1st         |            |                               | ES  | 3414.00     | 3316.75                    | 3331.00                                       |    |        | <b>odds of 3D Rally &gt; 20</b>  |      | <b>60%</b>        |        |  |  |
| The Sell Day LOW was                      |           | 3316.75          |                             | 3316.75         |             |            |                               |   |             |                            |   |    |        | <b>odds of 3D Rally &lt; 0</b>   |      | <b>8%</b>         |        |  |  |
| The Buy Day LOW was                       |           | 3285.75          |                             | 3355.25         |             |            |                               | <b>ES Day</b>                                 | 3414.00     | 3316.75                    | 3329.75                                       |    |        | <b>Ave Range on</b>              |      | <b>SSD 61.51</b>  |        |  |  |
| Possible HIGH for Sell Short Day          |           | 3431.92          |                             | 3433.79         |             | 80%        | 65%                           | based on Ave Penetration of SD                |             |                            |   | of | 17.92  | 19.79                            | StdD | 9.87              | 10.16  |  |  |
| Possible HIGH for Sell Short Day          |           | 3355.41          |                             | 3409.48         |             | 100%       | 100%                          | based on Ave 3 Day Rally                      |             |                            |   | of | 69.66  | 54.23                            | StdD | 35.71             | 28.37  |  |  |
| Possible LOW for Sell Short Day           |           | 3284.04          |                             | 3268.72         |             | 35%        | 40%                           | based on Ave of Sell Day Violation on SS days |             |                            |   | of | 32.71  | 48.03                            | StdD | 15.39             | 21.94  |  |  |
| <b>Fri, Sep 11</b>                        | will be a | <b>SellShort</b> | day, <b>ES</b>              | therefore has a |             | 80%        | chance of making a high above | 3414.00                                       | and up to   | 3431.92                    | based on Ave Penetration of SD                |    |        |                                  |      |                   |        |  |  |
|   |           |                  |                             | therefore has a |             | 100%       | chance of making a high above | 3285.75                                       | and up to   | 3355.41                    | based on Ave 3 Day Rally                      |    |        |                                  |      |                   |        |  |  |
|   |           |                  |                             | therefore has a |             | 35%        | chance of making a Low below  | 3316.75                                       | and down to | 3284.04                    | based on Ave of Sell Day Violation on SS days |    |        |                                  |      |                   |        |  |  |
| <b>The 24 hour High has a</b>             |           | <b>45%</b>       | <b>chance of being made</b> |                 | <b>1st</b>  |            |                               |   |             |                            |   |    |        |                                  |      |                   |        |  |  |
| <b>Fri, Sep 11</b>                        | will be a | <b>SellShort</b> | day, <b>ES Day</b>          | therefore has a |             | 65%        | chance of making a high above | 3414.00                                       | and up to   | 3433.79                    | based on Ave Penetration of SD                |    |        |                                  |      |                   |        |  |  |
|   |           |                  |                             | therefore has a |             | 100%       | chance of making a high above | 3355.25                                       | and up to   | 3409.48                    | based on Ave 3 Day Rally                      |    |        |                                  |      |                   |        |  |  |
|   |           |                  |                             | therefore has a |             | 40%        | chance of making a Low below  | 3316.75                                       | and down to | 3268.72                    | based on Ave of Sell Day Violation on SS days |    |        |                                  |      |                   |        |  |  |
| <b>The Day sess High has a</b>            |           | <b>45%</b>       | <b>chance of being made</b> |                 | <b>1st</b>  |            |                               |   |             |                            |   |    |        |                                  |      |                   |        |  |  |
|   |           | <b>NQ 24h</b>    |                             | <b>NQ Day</b>   |             | <b>24H</b> | <b>Day Only</b>               | <b>Current</b>                                | <b>High</b> | <b>Low</b>                 | <b>Last</b>                                   |    |        | <b>odds of 3D Rally &gt; 10</b>  |      | <b>95%</b>        |        |  |  |
| The Sell Day LOW was                      |           | 11554.00         | 1st                         | 11554.00        | 1st         |            |                               | NQ  | 11554.00    | 11075.75                   | 11165.25                                      |    |        | <b>odds of 3D Rally &gt; 30</b>  |      | <b>80%</b>        |        |  |  |
| The Buy Day LOW was                       |           | 11075.75         |                             | 11075.75        |             |            |                               |   |             |                            |   |    |        | <b>odds of 3D Rally &lt; 0</b>   |      | <b>9%</b>         |        |  |  |
| Possible HIGH for Sell Short Day          |           | 10924.00         |                             | 11177.00        |             |            |                               | <b>NQ Day</b>                                 | 11554.00    | 11075.75                   | 11162.50                                      |    |        | <b>Ave Range on</b>              |      | <b>SSD 274.71</b> |        |  |  |
| Possible HIGH for Sell Short Day          |           | 11655.23         |                             | 11673.79        |             | 80%        | 65%                           | based on Ave Penetration of SD                |             |                            |   | of | 101.23 | 119.79                           | StdD | 58.56             | 60.03  |  |  |
| Possible HIGH for Sell Short Day          |           | 11255.44         |                             | 11456.54        |             | 100%       | 100%                          | based on Ave 3 Day Rally                      |             |                            |   | of | 331.44 | 279.54                           | StdD | 171.17            | 151.86 |  |  |
| Possible LOW for Sell Short Day           |           | 10863.29         |                             | 10845.89        |             | 30%        | 35%                           | based on Ave of Sell Day Violation on SS days |             |                            |   | of | 212.46 | 229.86                           | StdD | 80.78             | 93.18  |  |  |
| <b>Fri, Sep 11</b>                        | will be a | <b>SellShort</b> | day, <b>NQ</b>              | therefore has a |             | 80%        | chance of making a high above | 11554.00                                      | and up to   | 11655.23                   | based on Ave Penetration of SD                |    |        |                                  |      |                   |        |  |  |
|   |           |                  |                             | therefore has a |             | 100%       | chance of making a high above | 10924.00                                      | and up to   | 11255.44                   | based on Ave 3 Day Rally                      |    |        |                                  |      |                   |        |  |  |
|   |           |                  |                             | therefore has a |             | 30%        | chance of making a Low below  | 11075.75                                      | and down to | 10863.29                   | based on Ave of Sell Day Violation on SS days |    |        |                                  |      |                   |        |  |  |
| <b>The 24 hour High has a</b>             |           | <b>50%</b>       | <b>chance of being made</b> |                 | <b>1st</b>  |            |                               |   |             |                            |   |    |        |                                  |      |                   |        |  |  |
| <b>Fri, Sep 11</b>                        | will be a | <b>SellShort</b> | day, <b>NQ Day</b>          | therefore has a |             | 65%        | chance of making a high above | 11554.00                                      | and up to   | 11673.79                   | based on Ave Penetration of SD                |    |        |                                  |      |                   |        |  |  |
|   |           |                  |                             | therefore has a |             | 100%       | chance of making a high above | 11177.00                                      | and up to   | 11456.54                   | based on Ave 3 Day Rally                      |    |        |                                  |      |                   |        |  |  |
|   |           |                  |                             | therefore has a |             | 35%        | chance of making a Low below  | 11075.75                                      | and down to | 10845.89                   | based on Ave of Sell Day Violation on SS days |    |        |                                  |      |                   |        |  |  |
| <b>The Day sess High has a</b>            |           | <b>50%</b>       | <b>chance of being made</b> |                 | <b>Last</b> |            |                               |   |             |                            |   |    |        |                                  |      |                   |        |  |  |
|   |           | <b>YM 24h</b>    |                             | <b>YM day</b>   |             | <b>24H</b> | <b>Day Only</b>               | <b>Current</b>                                | <b>High</b> | <b>Low</b>                 | <b>Last</b>                                   |    |        | <b>odds of 3D Rally &gt; 75</b>  |      | <b>88%</b>        |        |  |  |
| The Sell Day LOW was                      |           | 28033.00         | 1st                         | 28033.00        | 1st         |            |                               | YM  | 28033.00    | 27313.00                   | 27434.00                                      |    |        | <b>odds of 3D Rally &gt; 100</b> |      | <b>81%</b>        |        |  |  |
| The Buy Day LOW was                       |           | 27313.00         |                             | 27313.00        |             |            |                               |   |             |                            |   |    |        | <b>odds of 3D Rally &lt; 0</b>   |      | <b>9%</b>         |        |  |  |
| Possible HIGH for Sell Short Day          |           | 27069.00         |                             | 27566.00        |             |            |                               | <b>YM Day</b>                                 | 28033.00    | 27313.00                   | 27435.00                                      |    |        | <b>Ave Range on</b>              |      | <b>SSD 569.15</b> |        |  |  |
| Possible HIGH for Sell Short Day          |           | 28216.33         |                             | 28223.00        |             | 60%        | 50%                           | based on Ave Penetration of SD                |             |                            |   | of | 183.33 | 190.00                           | StdD | 95.96             | 90.92  |  |  |
| Possible HIGH for Sell Short Day          |           | 27654.40         |                             | 27985.65        |             | 100%       | 100%                          | based on Ave 3 Day Rally                      |             |                            |   | of | 585.40 | 419.65                           | StdD | 316.67            | 248.59 |  |  |
| Possible LOW for Sell Short Day           |           | 27096.60         |                             | 27013.18        |             | 50%        | 55%                           | based on Ave of Sell Day Violation on SS days |             |                            |   | of | 216.40 | 299.82                           | StdD | 104.70            | 164.51 |  |  |
| <b>Fri, Sep 11</b>                        | will be a | <b>SellShort</b> | day, <b>YM</b>              | therefore has a |             | 60%        | chance of making a high above | 28033.00                                      | and up to   | 28216.33                   | based on Ave Penetration of SD                |    |        |                                  |      |                   |        |  |  |
|   |           |                  |                             | therefore has a |             | 100%       | chance of making a high above | 27069.00                                      | and up to   | 27654.40                   | based on Ave 3 Day Rally                      |    |        |                                  |      |                   |        |  |  |
|   |           |                  |                             | therefore has a |             | 50%        | chance of making a Low below  | 27313.00                                      | and down to | 27096.60                   | based on Ave of Sell Day Violation on SS days |    |        |                                  |      |                   |        |  |  |
| <b>The 24 hour High has a</b>             |           | <b>40%</b>       | <b>chance of being made</b> |                 | <b>1st</b>  |            |                               |   |             |                            |   |    |        |                                  |      |                   |        |  |  |
| <b>Fri, Sep 11</b>                        | will be a | <b>SellShort</b> | day, <b>YM Day</b>          | therefore has a |             | 50%        | chance of making a high above | 28033.00                                      | and up to   | 28223.00                   | based on Ave Penetration of SD                |    |        |                                  |      |                   |        |  |  |
|   |           |                  |                             | therefore has a |             | 100%       | chance of making a high above | 27566.00                                      | and up to   | 27985.65                   | based on Ave 3 Day Rally                      |    |        |                                  |      |                   |        |  |  |
|   |           |                  |                             | therefore has a |             | 55%        | chance of making a Low below  | 27313.00                                      | and down to | 27013.18                   | based on Ave of Sell Day Violation on SS days |    |        |                                  |      |                   |        |  |  |
| <b>The Day sess High has a</b>            |           | <b>40%</b>       | <b>chance of being made</b> |                 | <b>1st</b>  |            |                               |   |             |                            |   |    |        |                                  |      |                   |        |  |  |

Friday September 11<sup>th</sup> 2020

Today was a SS day. Some markets reached their TTT MA level then a decline started only to rebound on the BDL.

Monday will be a Buy day. There is room for the decline to continue.

Have a great weekend.

| TTT Data for trading US Index Futures on: <b>Monday, September 14, 2020</b> |                           |               |                      |               |                               |            |                 |                                     |                                     |            |             |                                 |                  |        |
|---|---------------------------|---------------|----------------------|---------------|-------------------------------|------------|-----------------|-------------------------------------|-------------------------------------|------------|-------------|---------------------------------|------------------|--------|
|   |                           | <b>ES 24h</b> |                      | <b>ES Day</b> |                               | <b>24H</b> | <b>Day Only</b> | <b>Current</b>                      | <b>High</b>                         | <b>Low</b> | <b>Last</b> | <b>odds of Decline &gt; 10</b>  | <b>74%</b>       |        |
| The Sell/Short Day HIGH was   |                           | 3364.75       | 1st                  | 3358.25       | 1st                           |            |                 | ES                                  | 3364.75                             | 3298.25    | 3327.00     | <b>odds of Decline &gt; 20</b>  | <b>46%</b>       |        |
| The Sell/Short Day LOW was  |                           | 3298.25       |                      | 3298.25       |                               |            |                 |                                     |                                     |            |             | <b>odds of Decline = 0</b>      | <b>1%</b>        |        |
| Possible HIGH for Buy Day   |                           | 3387.68       |                      | 3384.19       |                               | 55%        | 60%             | ES Day                              | 3358.25                             | 3298.25    | 3324.25     | <b>Ave Range on</b>             | <b>BD 57.63</b>  |        |
| Possible LOW for Buy Day  |                           | 3304.65       |                      | 3311.22       |                               | 100%       | 90%             | based on Ave Penetration of SSD     |                                     | of 22.93   | 25.94       | Std/D                           | 10.73            | 9.36   |
| Possible LOW for Buy Day  |                           | 3278.02       |                      | 3283.11       |                               | 55%        | 45%             | based on Ave Decline                |                                     | of 60.10   | 47.03       | Std/D                           | 43.71            | 28.37  |
|   |                           |               |                      |               |                               |            |                 | based on Ave SS Day Violation on BD |                                     | of 20.23   | 15.14       | Std/D                           | 22.12            | 21.89  |
| <b>Mon, Sep 14</b>  | will be a <b>Buy</b> day. | <b>ES</b>     | therefore has a      | 55%           | chance of making a high above | 3364.75    | and up to       | 3387.68                             | based on Ave Penetration of SSD     |            |             |                                 |                  |        |
|   |                           |               | therefore has a      | 100%          | chance of making a Low below  | 3364.75    | and down to     | 3304.65                             | based on Ave Decline                |            |             |                                 |                  |        |
|   |                           |               | therefore has a      | 55%           | chance of making a Low below  | 3298.25    | and down to     | 3278.02                             | based on Ave SS Day Violation on BD |            |             |                                 |                  |        |
| The 24 hour Low has a   |                           | 50%           | chance of being made | 1st           |                               |            |                 |                                     |                                     |            |             |                                 |                  |        |
| <b>Mon, Sep 14</b>  | will be a <b>Buy</b> day. | <b>ES Day</b> | therefore has a      | 60%           | chance of making a high above | 3358.25    | and up to       | 3384.19                             | based on Ave Penetration of SSD     |            |             |                                 |                  |        |
|   |                           |               | therefore has a      | 90%           | chance of making a Low below  | 3358.25    | and down to     | 3311.22                             | based on Ave Decline                |            |             |                                 |                  |        |
|   |                           |               | therefore has a      | 45%           | chance of making a Low below  | 3298.25    | and down to     | 3283.11                             | based on Ave SS Day Violation on BD |            |             |                                 |                  |        |
| The Day sess Low has a  |                           | 55%           | chance of being made | 1st           |                               |            |                 |                                     |                                     |            |             |                                 |                  |        |
|   |                           | <b>NQ 24h</b> |                      | <b>NQ Day</b> |                               | <b>24H</b> | <b>Day Only</b> | <b>Current</b>                      | <b>High</b>                         | <b>Low</b> | <b>Last</b> | <b>odds of Decline &gt; 20</b>  | <b>76%</b>       |        |
| The Sell/Short Day LOW was  |                           | 11343.75      | 1st                  | 11267.50      | 1st                           |            |                 | NQ                                  | 11343.75                            | 10924.00   | 11059.50    | <b>odds of Decline &gt; 25</b>  | <b>69%</b>       |        |
|   |                           | 10924.00      |                      | 10924.00      |                               |            |                 |                                     |                                     |            |             | <b>odds of Decline = 0</b>      | <b>1%</b>        |        |
| Possible HIGH for Buy Day   |                           |               |                      |               |                               |            |                 | NQ Day                              | 11267.50                            | 10924.00   | 11050.00    | <b>Ave Range on</b>             | <b>BD 268.25</b> |        |
| Possible HIGH for Buy Day   |                           | 11447.75      |                      | 11371.17      |                               | 55%        | 60%             | based on Ave Penetration of SSD     |                                     | of 104.00  | 103.67      | Std/D                           | 49.70            | 59.32  |
| Possible LOW for Buy Day  |                           | 11062.75      |                      | 11035.03      |                               | 100%       | 95%             | based on Ave Decline                |                                     | of 281.00  | 232.47      | Std/D                           | 211.97           | 151.86 |
| Possible LOW for Buy Day  |                           | 10815.82      |                      | 10794.47      |                               | 55%        | 40%             | based on Ave SS Day Violation on BD |                                     | of 108.18  | 129.53      | Std/D                           | 94.72            | 94.50  |
| <b>Mon, Sep 14</b>  | will be a <b>Buy</b> day. | <b>NQ</b>     | therefore has a      | 55%           | chance of making a high above | 11343.75   | and up to       | 11447.75                            | based on Ave Penetration of SSD     |            |             |                                 |                  |        |
|   |                           |               | therefore has a      | 100%          | chance of making a Low below  | 11343.75   | and down to     | 11062.75                            | based on Ave Decline                |            |             |                                 |                  |        |
|   |                           |               | therefore has a      | 55%           | chance of making a Low below  | 10924.00   | and down to     | 10815.82                            | based on Ave SS Day Violation on BD |            |             |                                 |                  |        |
| The 24 hour Low has a   |                           | 45%           | chance of being made | 1st           |                               |            |                 |                                     |                                     |            |             |                                 |                  |        |
| <b>Mon, Sep 14</b>  | will be a <b>Buy</b> day. | <b>NQ Day</b> | therefore has a      | 60%           | chance of making a high above | 11267.50   | and up to       | 11371.17                            | based on Ave Penetration of SSD     |            |             |                                 |                  |        |
|   |                           |               | therefore has a      | 95%           | chance of making a Low below  | 11267.50   | and down to     | 11035.03                            | based on Ave Decline                |            |             |                                 |                  |        |
|   |                           |               | therefore has a      | 40%           | chance of making a Low below  | 10924.00   | and down to     | 10794.47                            | based on Ave SS Day Violation on BD |            |             |                                 |                  |        |
| The Day sess Low has a  |                           | 55%           | chance of being made | 1st           |                               |            |                 |                                     |                                     |            |             |                                 |                  |        |
|   |                           | <b>YM 24h</b> |                      | <b>YM day</b> |                               | <b>24H</b> | <b>Day Only</b> | <b>Current</b>                      | <b>High</b>                         | <b>Low</b> | <b>Last</b> | <b>odds of Decline &gt; 100</b> | <b>68%</b>       |        |
| The Sell/Short Day LOW was  |                           | 27709.00      | 1st                  | 27709.00      | 1st                           |            |                 | YM                                  | 27709.00                            | 27318.00   | 27523.00    | <b>odds of Decline &gt; 150</b> | <b>52%</b>       |        |
|   |                           | 27318.00      |                      | 27318.00      |                               |            |                 |                                     |                                     |            |             | <b>odds of Decline = 0</b>      | <b>1%</b>        |        |
| Possible HIGH for Buy Day   |                           |               |                      |               |                               |            |                 | YM Day                              | 27709.00                            | 27318.00   | 27500.00    | <b>Ave Range on</b>             | <b>BD 486.30</b> |        |
| Possible HIGH for Buy Day   |                           | 27999.25      |                      | 27949.08      |                               | 40%        | 60%             | based on Ave Penetration of SSD     |                                     | of 290.25  | 240.08      | Std/D                           | 106.77           | 84.01  |
| Possible LOW for Buy Day  |                           | 27180.90      |                      | 27325.22      |                               | 100%       | 90%             | based on Ave Decline                |                                     | of 528.10  | 383.78      | Std/D                           | 351.62           | 248.59 |
| Possible LOW for Buy Day  |                           | 27157.17      |                      | 27188.22      |                               | 60%        | 45%             | based on Ave SS Day Violation on BD |                                     | of 160.83  | 129.78      | Std/D                           | 194.31           | 163.77 |
| <b>Mon, Sep 14</b>  | will be a <b>Buy</b> day. | <b>YM</b>     | therefore has a      | 40%           | chance of making a high above | 27709.00   | and up to       | 27999.25                            | based on Ave Penetration of SSD     |            |             |                                 |                  |        |
|   |                           |               | therefore has a      | 100%          | chance of making a Low below  | 27709.00   | and down to     | 27180.90                            | based on Ave Decline                |            |             |                                 |                  |        |
|   |                           |               | therefore has a      | 60%           | chance of making a Low below  | 27318.00   | and down to     | 27157.17                            | based on Ave SS Day Violation on BD |            |             |                                 |                  |        |
| The 24 hour Low has a   |                           | 60%           | chance of being made | 1st           |                               |            |                 |                                     |                                     |            |             |                                 |                  |        |
| <b>Mon, Sep 14</b>  | will be a <b>Buy</b> day. | <b>YM Day</b> | therefore has a      | 60%           | chance of making a high above | 27709.00   | and up to       | 27949.08                            | based on Ave Penetration of SSD     |            |             |                                 |                  |        |
|   |                           |               | therefore has a      | 90%           | chance of making a Low below  | 27709.00   | and down to     | 27325.22                            | based on Ave Decline                |            |             |                                 |                  |        |
|   |                           |               | therefore has a      | 45%           | chance of making a Low below  | 27318.00   | and down to     | 27188.22                            | based on Ave SS Day Violation on BD |            |             |                                 |                  |        |
| The Day sess Low has a  |                           | 50%           | chance of being made | 1st           |                               |            |                 |                                     |                                     |            |             |                                 |                  |        |

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Monday September 14<sup>th</sup> 2020

Today was a Buy day. The gap up at the opening last night did create TVGR on the overnight session. However the day session did manage to have a small decline also.

Tomorrow will be a Sell day. We should be in for a confused day

| TTT Data for trading US Index Futures on: <b>Tuesday, September 15, 2020</b> |  |              |      |                      |                 |      |                               |                                      |             |           |                                      |                     |      |        |        |
|--|--|--------------|------|----------------------|-----------------|------|-------------------------------|--------------------------------------|-------------|-----------|--------------------------------------|---------------------|------|--------|--------|
| The Buy Day HIGH was   |  | ES 24h       |      | ES Day               |                 | 24H  | Day Only                      | Current                              | High        | Low       | Last                                 | odds of Rally > 10  |      | 86%    |        |
| The Buy Day LOW was  |  | 3392.50      |      | 3392.50              |                 |      |                               | ES                                   | 3392.50     | 3336.25   | 3368.50                              | odds of Rally > 20  |      | 53%    |        |
|  |  | 3336.25 1st  |      | 3358.25 1st          |                 |      |                               | ES Day                               | 3392.50     | 3358.25   | 3372.00                              | odds of Rally = 0   |      | 1%     |        |
| Possible HIGH for Sell Day   |  | 3408.13      |      | 3409.06              |                 | 65%  | 70%                           | based on Ave Penetration of BD       |             | of 15.63  |                                      | 17.36               | StdD | 9.85   | 9.36   |
| Possible HIGH for Sell Day   |  | 3399.16      |      | 3408.74              |                 | 100% | 100%                          | based on Ave Rally                   |             | of 62.91  |                                      | 50.49               | StdD | 33.99  | 28.14  |
| Possible LOW for Sell Day  |  | 3320.21      |      | 3335.08              |                 | 30%  | 30%                           | based on Ave Buy Day Violation on SD |             | of 16.04  |                                      | 23.17               | StdD | 5.06   | 21.89  |
| Tue, Sep 15  |  | will be a    | Sell | day, ES              | therefore has a | 65%  | chance of making a high above | 3392.50                              | and up to   | 3408.13   | based on Ave Penetration of BD       |                     |      |        |        |
|  |  |              |      |                      | therefore has a | 100% | chance of making a high above | 3336.25                              | and up to   | 3399.16   | based on Ave Rally                   |                     |      |        |        |
|  |  |              |      |                      | therefore has a | 30%  | chance of making a Low below  | 3336.25                              | and down to | 3320.21   | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The 24 hour High has a   |  | 75%          |      | chance of being made |                 | 1st  |                               |                                      |             |           |                                      |                     |      |        |        |
| Tue, Sep 15  |  | will be a    | Sell | day, ES Day          | therefore has a | 70%  | chance of making a high above | 3392.50                              | and up to   | 3409.06   | based on Ave Penetration of BD       |                     |      |        |        |
|  |  |              |      |                      | therefore has a | 100% | chance of making a high above | 3358.25                              | and up to   | 3408.74   | based on Ave Rally                   |                     |      |        |        |
|  |  |              |      |                      | therefore has a | 30%  | chance of making a Low below  | 3358.25                              | and down to | 3335.08   | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The Day sess High has a  |  | 75%          |      | chance of being made |                 | 1st  |                               |                                      |             |           |                                      |                     |      |        |        |
| The Buy Day LOW was  |  | NQ 24h       |      | NQ Day               |                 | 24H  | Day Only                      | Current                              | High        | Low       | Last                                 | odds of Rally > 20  |      | 88%    |        |
|  |  | 11349.25     |      | 11349.25             |                 |      |                               | NQ                                   | 11349.25    | 11089.50  | 11260.50                             | odds of Rally > 25  |      | 83%    |        |
|  |  | 11089.50 1st |      | 11174.00 Last        |                 |      |                               | NQ Day                               | 11349.25    | 11174.00  | 11267.75                             | odds of Rally = 0   |      | 0%     |        |
| Possible HIGH for Sell Day   |  | 11439.22     |      | 11453.20             |                 | 75%  | 70%                           | based on Ave Penetration of BD       |             | of 89.97  |                                      | 103.95              | StdD | 51.28  | 59.32  |
| Possible HIGH for Sell Day   |  | 11382.31     |      | 11424.71             |                 | 100% | 100%                          | based on Ave Rally                   |             | of 292.81 |                                      | 250.71              | StdD | 154.73 | 151.50 |
| Possible LOW for Sell Day  |  | 11024.42     |      | 11100.50             |                 | 30%  | 35%                           | based on Ave Buy Day Violation on SD |             | of 65.08  |                                      | 73.50               | StdD | 28.64  | 94.50  |
| Tue, Sep 15  |  | will be a    | Sell | day, NQ              | therefore has a | 75%  | chance of making a high above | 11349.25                             | and up to   | 11439.22  | based on Ave Penetration of BD       |                     |      |        |        |
|  |  |              |      |                      | therefore has a | 100% | chance of making a high above | 11089.50                             | and up to   | 11382.31  | based on Ave Rally                   |                     |      |        |        |
|  |  |              |      |                      | therefore has a | 30%  | chance of making a Low below  | 11089.50                             | and down to | 11024.42  | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The 24 hour High has a   |  | 65%          |      | chance of being made |                 | Last |                               |                                      |             |           |                                      |                     |      |        |        |
| Tue, Sep 15  |  | will be a    | Sell | day, NQ Day          | therefore has a | 70%  | chance of making a high above | 11349.25                             | and up to   | 11453.20  | based on Ave Penetration of BD       |                     |      |        |        |
|  |  |              |      |                      | therefore has a | 100% | chance of making a high above | 11174.00                             | and up to   | 11424.71  | based on Ave Rally                   |                     |      |        |        |
|  |  |              |      |                      | therefore has a | 35%  | chance of making a Low below  | 11174.00                             | and down to | 11100.50  | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The Day sess High has a  |  | 75%          |      | chance of being made |                 | 1st  |                               |                                      |             |           |                                      |                     |      |        |        |
| The Buy Day LOW was  |  | YM 24h       |      | YM day               |                 | 24H  | Day Only                      | Current                              | High        | Low       | Last                                 | odds of Rally > 100 |      | 78%    |        |
|  |  | 27968.00     |      | 27968.00             |                 |      |                               | YM                                   | 27968.00    | 27576.00  | 27841.00                             | odds of Rally > 150 |      | 53%    |        |
|  |  | 27576.00 1st |      | 27689.00 1st         |                 |      |                               | YM Day                               | 27968.00    | 27689.00  | 27873.00                             | odds of Rally = 0   |      | 0%     |        |
| Possible HIGH for Sell Day   |  | 28126.33     |      | 28118.08             |                 | 60%  | 60%                           | based on Ave Penetration of BD       |             | of 158.33 |                                      | 150.08              | StdD | 90.36  | 84.01  |
| Possible HIGH for Sell Day   |  | 28117.35     |      | 28106.50             |                 | 100% | 100%                          | based on Ave Rally                   |             | of 541.35 |                                      | 417.50              | StdD | 291.79 | 246.33 |
| Possible LOW for Sell Day  |  | 27423.71     |      | 27472.33             |                 | 35%  | 30%                           | based on Ave Buy Day Violation on SD |             | of 152.29 |                                      | 216.67              | StdD | 59.05  | 163.77 |
| Tue, Sep 15  |  | will be a    | Sell | day, YM              | therefore has a | 60%  | chance of making a high above | 27968.00                             | and up to   | 28126.33  | based on Ave Penetration of BD       |                     |      |        |        |
|  |  |              |      |                      | therefore has a | 100% | chance of making a high above | 27576.00                             | and up to   | 28117.35  | based on Ave Rally                   |                     |      |        |        |
|  |  |              |      |                      | therefore has a | 35%  | chance of making a Low below  | 27576.00                             | and down to | 27423.71  | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The 24 hour High has a   |  | 60%          |      | chance of being made |                 | 1st  |                               |                                      |             |           |                                      |                     |      |        |        |
| Tue, Sep 15  |  | will be a    | Sell | day, YM Day          | therefore has a | 60%  | chance of making a high above | 27968.00                             | and up to   | 28118.08  | based on Ave Penetration of BD       |                     |      |        |        |
|  |  |              |      |                      | therefore has a | 100% | chance of making a high above | 27689.00                             | and up to   | 28106.50  | based on Ave Rally                   |                     |      |        |        |
|  |  |              |      |                      | therefore has a | 30%  | chance of making a Low below  | 27689.00                             | and down to | 27472.33  | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The Day sess High has a  |  | 55%          |      | chance of being made |                 | 1st  |                               |                                      |             |           |                                      |                     |      |        |        |
| The Buy Day LOW was  |  | RTY 24h      |      | RTY day              |                 | 24H  | Day Only                      | Current                              | High        | Low       | Last                                 | odds of Rally > 10  |      | 79%    |        |
|  |  | 1535.80      |      | 1535.80              |                 |      |                               | RTY                                  | 1535.80     | 1494.90   | 1530.90                              | odds of Rally > 15  |      | 56%    |        |
|  |  | 1494.90 1st  |      | 1505.00 1st          |                 |      |                               | RTY Day                              | 1535.80     | 1505.00   | 1532.20                              | odds of Rally = 0   |      | 0%     |        |
| Possible HIGH for Sell Day   |  | 1550.89      |      | 1547.48              |                 | 45%  | 60%                           | based on Ave Penetration of BD       |             | of 15.09  |                                      | 11.68               | StdD | 5.90   | 9.37   |
| Possible HIGH for Sell Day   |  | 1533.66      |      | 1536.88              |                 | 100% | 100%                          | based on Ave Rally                   |             | of 38.76  |                                      | 31.88               | StdD | 20.32  | 19.66  |
| Possible LOW for Sell Day  |  | 1485.52      |      | 1496.76              |                 | 25%  | 35%                           | based on Ave Buy Day Violation on SD |             | of 9.38   |                                      | 8.24                | StdD | 3.18   | 11.37  |
| Tue, Sep 15  |  | will be a    | Sell | day, RTY             | therefore has a | 45%  | chance of making a high above | 1535.80                              | and up to   | 1550.89   | based on Ave Penetration of BD       |                     |      |        |        |
|  |  |              |      |                      | therefore has a | 100% | chance of making a high above | 1494.90                              | and up to   | 1533.66   | based on Ave Rally                   |                     |      |        |        |
|  |  |              |      |                      | therefore has a | 25%  | chance of making a Low below  | 1494.90                              | and down to | 1485.52   | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The 24 hour High has a   |  | 65%          |      | chance of being made |                 | 1st  |                               |                                      |             |           |                                      |                     |      |        |        |
| Tue, Sep 15  |  | will be a    | Sell | day, RTY Day         | therefore has a | 60%  | chance of making a high above | 1535.80                              | and up to   | 1547.48   | based on Ave Penetration of BD       |                     |      |        |        |
|  |  |              |      |                      | therefore has a | 100% | chance of making a high above | 1505.00                              | and up to   | 1536.88   | based on Ave Rally                   |                     |      |        |        |
|  |  |              |      |                      | therefore has a | 35%  | chance of making a Low below  | 1505.00                              | and down to | 1496.76   | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The Day sess High has a  |  | 60%          |      | chance of being made |                 | 1st  |                               |                                      |             |           |                                      |                     |      |        |        |



Tuesday September 15<sup>th</sup> 2020

Today was a Sell day. Markets rallied to their Penetration levels before reversing.

Tomorrow will be a SS day. Today's late day decline could continue.

| TTT Data for trading US Index Futures on: <b>Wednesday, September 16, 2020</b> |                          |             |   |              |  |                            |                                 |   |   |                        |                    |
|--|--------------------------|-------------|---|--------------|--|----------------------------|---------------------------------|---|---|------------------------|--------------------|
| The Sell Day HIGH was  |                          | ES 24h Last |   | ES Day 1st   |  | 24H                        | Day Only                        | Current ES                                    | High Low Last   | odds of 3D Rally > 10  | 85%                |
| The Sell Day LOW was   |                          | 3409.00     |   | 3409.00      |  |                            |                                 | 3409.00                                       | 3409.00 3366.25 3395.00   | odds of 3D Rally > 20  | 61%                |
| The Buy Day LOW was  |                          | 3366.25     |   | 3378.50      |  |                            |                                 |   |   | odds of 3D Rally < 0   | 8%                 |
| Possible HIGH for Sell Short Day   |                          | 3336.25     |   | 3358.25      |  |                            |                                 | ES Day  | 3409.00 3378.50 3395.00   | Ave Range on           | SSD 60.44          |
| Possible HIGH for Sell Short Day   |                          | 3426.47     |   | 3427.52      |  | 75%                        | 60%                             | based on Ave Penetration of SD                |   | of 17.47 18.52         | StdD 9.54 9.36     |
| Possible LOW for Sell Short Day  |                          | 3407.35     |   | 3410.15      |  | 100%                       | 100%                            | based on Ave 3 Day Rally                      |   | of 71.10 51.90         | StdD 36.26 28.14   |
| Possible LOW for Sell Short Day  |                          | 3332.00     |   | 3331.06      |  | 35%                        | 40%                             | based on Ave of Sell Day Violation on SS days |   | of 34.25 47.44         | StdD 15.50 21.89   |
| Wed, Sep 16  | will be a SellShort day. | ES          | therefore has a there has a there has a | 75% 100% 35% | chance of making a high above chance of making a high above chance of making a Low below | 3409.00 3336.25 3366.25    | and up to and up to and down to | 3426.47 3407.35 3332.00                       | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |                        |                    |
| The 24 hour High has a   |                          | 45%         | chance of being made                    | 1st          |  |                            |                                 |   |   |                        |                    |
| Wed, Sep 16  | will be a SellShort day. | ES Day      | therefore has a there has a there has a | 60% 100% 40% | chance of making a high above chance of making a high above chance of making a Low below | 3409.00 3358.25 3378.50    | and up to and up to and down to | 3427.52 3410.15 3331.06                       | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |                        |                    |
| The Day sess High has a  |                          | 45%         | chance of being made                    | 1st          |  |                            |                                 |   |   |                        |                    |
| The Sell Day LOW was   |                          | NQ 24h Last |   | NQ Day 1st   |  | 24H                        | Day Only                        | Current NQ                                    | High Low Last   | odds of 3D Rally > 10  | 95%                |
| The Buy Day LOW was  |                          | 11481.75    |   | 11481.75     |  |                            |                                 | 11481.75                                      | 11481.75 11233.00 11448.00  | odds of 3D Rally > 30  | 80%                |
| Possible HIGH for Sell Short Day   |                          | 11089.50    |   | 11174.00     |  |                            |                                 |   |   | odds of 3D Rally < 0   | 9%                 |
| Possible HIGH for Sell Short Day   |                          | 11584.17    |   | 11603.13     |  | 75%                        | 60%                             | based on Ave Penetration of SD                |   | of 102.42 121.38       | StdD 58.19 59.32   |
| Possible HIGH for Sell Short Day   |                          | 11432.06    |   | 11449.41     |  | 100%                       | 100%                            | based on Ave 3 Day Rally                      |   | of 342.56 275.41       | StdD 175.37 151.50 |
| Possible LOW for Sell Short Day  |                          | 11029.21    |   | 11099.64     |  | 35%                        | 35%                             | based on Ave of Sell Day Violation on SS days |   | of 203.79 250.36       | StdD 82.43 94.50   |
| Wed, Sep 16  | will be a SellShort day. | NQ          | therefore has a there has a there has a | 75% 100% 35% | chance of making a high above chance of making a high above chance of making a Low below | 11481.75 11089.50 11233.00 | and up to and up to and down to | 11584.17 11432.06 11029.21                    | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |                        |                    |
| The 24 hour High has a   |                          | 50%         | chance of being made                    | 1st          |  |                            |                                 |   |   |                        |                    |
| Wed, Sep 16  | will be a SellShort day. | NQ Day      | therefore has a there has a there has a | 60% 100% 35% | chance of making a high above chance of making a high above chance of making a Low below | 11481.75 11174.00 11350.00 | and up to and up to and down to | 11603.13 11449.41 11099.64                    | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |                        |                    |
| The Day sess High has a  |                          | 50%         | chance of being made                    | Last         |  |                            |                                 |   |   |                        |                    |
| The Sell Day LOW was   |                          | YM 24h 1st  |   | YM day 1st   |  | 24H                        | Day Only                        | Current YM                                    | High Low Last   | odds of 3D Rally > 75  | 88%                |
| The Buy Day LOW was  |                          | 28128.00    |   | 28128.00     |  |                            |                                 | 28128.00                                      | 28128.00 27808.00 27912.00  | odds of 3D Rally > 100 | 81%                |
| Possible HIGH for Sell Short Day   |                          | 27808.00    |   | 27808.00     |  |                            |                                 |   |   | odds of 3D Rally < 0   | 9%                 |
| Possible HIGH for Sell Short Day   |                          | 27576.00    |   | 27689.00     |  |                            |                                 | YM Day  | 28116.00 27808.00 27906.00  | Ave Range on           | SSD 548.15         |
| Possible HIGH for Sell Short Day   |                          | 28312.36    |   | 28293.78     |  | 55%                        | 45%                             | based on Ave Penetration of SD                |   | of 184.36 177.78       | StdD 94.43 84.01   |
| Possible HIGH for Sell Short Day   |                          | 28173.55    |   | 28095.95     |  | 100%                       | 100%                            | based on Ave 3 Day Rally                      |   | of 597.55 406.95       | StdD 320.75 246.33 |
| Possible LOW for Sell Short Day  |                          | 27579.56    |   | 27496.70     |  | 45%                        | 50%                             | based on Ave of Sell Day Violation on SS days |   | of 228.44 311.30       | StdD 104.37 163.77 |
| Wed, Sep 16  | will be a SellShort day. | YM          | therefore has a there has a there has a | 55% 100% 45% | chance of making a high above chance of making a high above chance of making a Low below | 28128.00 27576.00 27808.00 | and up to and up to and down to | 28312.36 28173.55 27579.56                    | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |                        |                    |
| The 24 hour High has a   |                          | 40%         | chance of being made                    | 1st          |  |                            |                                 |   |   |                        |                    |
| Wed, Sep 16  | will be a SellShort day. | YM Day      | therefore has a there has a there has a | 45% 100% 50% | chance of making a high above chance of making a high above chance of making a Low below | 28116.00 27689.00 27808.00 | and up to and up to and down to | 28293.78 28095.95 27496.70                    | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |                        |                    |
| The Day sess High has a  |                          | 40%         | chance of being made                    | 1st          |  |                            |                                 |   |   |                        |                    |
| The Sell Day LOW was   |                          | RTY 24h 1st |   | RTY day 1st  |  | 24H                        | Day Only                        | Current RTY                                   | High Low Last   | odds of 3D Rally > 5   | 93%                |
| The Buy Day LOW was  |                          | 1549.10     |   | 1548.60      |  |                            |                                 | 1549.10                                       | 1549.10 1529.40 1537.00   | odds of 3D Rally > 10  | 80%                |
| Possible HIGH for Sell Short Day   |                          | 1529.40     |   | 1529.40      |  |                            |                                 |   |   | odds of 3D Rally < 0   | 9%                 |
| Possible HIGH for Sell Short Day   |                          | 1494.90     |   | 1505.00      |  |                            |                                 | RTY Day                                       | 1548.60 1529.40 1536.60   | Ave Range on           | SSD 39.91          |
| Possible HIGH for Sell Short Day   |                          | 1565.41     |   | 1568.99      |  | 50%                        | 40%                             | based on Ave Penetration of SD                |   | of 16.31 20.39         | StdD 9.09 9.37     |
| Possible HIGH for Sell Short Day   |                          | 1537.51     |   | 1539.76      |  | 100%                       | 95%                             | based on Ave 3 Day Rally                      |   | of 42.61 34.76         | StdD 23.07 19.66   |
| Possible LOW for Sell Short Day  |                          | 1513.90     |   | 1507.92      |  | 60%                        | 55%                             | based on Ave of Sell Day Violation on SS days |   | of 15.50 21.48         | StdD 7.64 11.37    |
| Wed, Sep 16  | will be a SellShort day. | RTY         | therefore has a there has a there has a | 50% 100% 60% | chance of making a high above chance of making a high above chance of making a Low below | 1549.10 1494.90 1529.40    | and up to and up to and down to | 1565.41 1537.51 1513.90                       | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |                        |                    |
| The 24 hour High has a   |                          | 40%         | chance of being made                    | 1st          |  |                            |                                 |   |   |                        |                    |
| Wed, Sep 16  | will be a SellShort day. | RTY Day     | therefore has a there has a there has a | 40% 95% 55%  | chance of making a high above chance of making a high above chance of making a Low below | 1548.60 1505.00 1529.40    | and up to and up to and down to | 1568.99 1539.76 1507.92                       | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |                        |                    |
| The Day sess High has a  |                          | 40%         | chance of being made                    | Last         |  |                            |                                 |   |   |                        |                    |

Wednesday September 16<sup>th</sup> 2020

Today was a SS day. Markets rallied to their Penetration levels then the decline started.

Tomorrow will be a Buy day. There is room for the decline to continue, before the rally starts.

| TTT Data for trading US Index Futures on: Thursday, September 17, 2020 |  |               |  |                      |  |      |  |                               |  |                                     |  |             |  |          |  |                                     |  |                       |  |           |  |        |  |
|--|--|---------------|--|----------------------|--|------|--|-------------------------------|--|-------------------------------------|--|-------------|--|----------|--|-------------------------------------|--|-----------------------|--|-----------|--|--------|--|
| The SellShort Day HIGH was   |  | ES 24h        |  | ES Day               |  | 24H  |  | Day Only                      |  | Current                             |  | High        |  | Low      |  | Last                                |  | odds of Decline > 10  |  | 74%       |  |        |  |
| The SellShort Day LOW was  |  | 3419.50 1st   |  | 3419.50 1st          |  |      |  |                               |  | ES                                  |  | 3419.50     |  | 3373.75  |  | 3380.50                             |  | odds of Decline > 20  |  | 46%       |  |        |  |
|  |  | 3373.75       |  | 3373.75              |  |      |  |                               |  |                                     |  |             |  |          |  |                                     |  | odds of Decline = 0   |  | 1%        |  |        |  |
| Possible HIGH for Buy Day  |  | 3442.83       |  | 3446.08              |  | 60%  |  | 65%                           |  | ES Day                              |  | 3419.50     |  | 3373.75  |  | 3379.00                             |  | Ave Range on          |  | BD 56.09  |  |        |  |
| Possible LOW for Buy Day   |  | 3363.85       |  | 3374.28              |  | 100% |  | 85%                           |  | based on Ave Penetration of SSD     |  | of          |  | 23.33    |  | 26.58                               |  | StdD                  |  | 11.13     |  | 9.38   |  |
| Possible LOW for Buy Day   |  | 3354.45       |  | 3358.61              |  | 50%  |  | 45%                           |  | based on Ave Decline                |  | of          |  | 55.65    |  | 45.22                               |  | StdD                  |  | 41.84     |  | 28.14  |  |
|  |  |               |  |                      |  |      |  |                               |  | based on Ave SS Day Violation on BD |  | of          |  | 19.30    |  | 15.14                               |  | StdD                  |  | 22.02     |  | 18.54  |  |
| Thu, Sep 17 will be a Buy day.   |  | ES            |  | therefore has a      |  | 60%  |  | chance of making a high above |  | 3419.50                             |  | and up to   |  | 3442.83  |  | based on Ave Penetration of SSD     |  |                       |  |           |  |        |  |
|  |  |               |  | therefore has a      |  | 100% |  | chance of making a Low below  |  | 3419.50                             |  | and down to |  | 3363.85  |  | based on Ave Decline                |  |                       |  |           |  |        |  |
|  |  |               |  | therefore has a      |  | 50%  |  | chance of making a Low below  |  | 3373.75                             |  | and down to |  | 3354.45  |  | based on Ave SS Day Violation on BD |  |                       |  |           |  |        |  |
| The 24 hour Low has a  |  | 50%           |  | chance of being made |  | 1st  |  |                               |  |                                     |  |             |  |          |  |                                     |  |                       |  |           |  |        |  |
| Thu, Sep 17 will be a Buy day.   |  | ES Day        |  | therefore has a      |  | 65%  |  | chance of making a high above |  | 3419.50                             |  | and up to   |  | 3446.08  |  | based on Ave Penetration of SSD     |  |                       |  |           |  |        |  |
|  |  |               |  | therefore has a      |  | 85%  |  | chance of making a Low below  |  | 3419.50                             |  | and down to |  | 3374.28  |  | based on Ave Decline                |  |                       |  |           |  |        |  |
|  |  |               |  | therefore has a      |  | 45%  |  | chance of making a Low below  |  | 3373.75                             |  | and down to |  | 3358.61  |  | based on Ave SS Day Violation on BD |  |                       |  |           |  |        |  |
| The Day sess Low has a   |  | 55%           |  | chance of being made |  | 1st  |  |                               |  |                                     |  |             |  |          |  |                                     |  |                       |  |           |  |        |  |
| The SellShort Day LOW was  |  | NQ 24h        |  | NQ Day               |  | 24H  |  | Day Only                      |  | Current                             |  | High        |  | Low      |  | Last                                |  | odds of Decline > 10  |  | 76%       |  |        |  |
|  |  | 11539.00 1st  |  | 11477.75 1st         |  |      |  |                               |  | NQ                                  |  | 11539.00    |  | 11223.75 |  | 11250.00                            |  | odds of Decline > 20  |  | 62%       |  |        |  |
|  |  | 11223.75      |  | 11223.75             |  |      |  |                               |  |                                     |  |             |  |          |  |                                     |  | odds of Decline = 0   |  | 1%        |  |        |  |
| Possible HIGH for Buy Day  |  | 11641.50      |  | 11586.35             |  | 55%  |  | 60%                           |  | NQ Day                              |  | 11477.75    |  | 11223.75 |  | 11252.75                            |  | Ave Range on          |  | BD 266.69 |  |        |  |
| Possible HIGH for Buy Day  |  | 11258.74      |  | 11247.38             |  | 100% |  | 95%                           |  | based on Ave Penetration of SSD     |  | of          |  | 102.50   |  | 108.60                              |  | StdD                  |  | 49.72     |  | 59.32  |  |
| Possible LOW for Buy Day   |  | 1112.00       |  | 11094.22             |  | 50%  |  | 40%                           |  | based on Ave Decline                |  | of          |  | 280.26   |  | 230.37                              |  | StdD                  |  | 211.78    |  | 151.50 |  |
|  |  |               |  |                      |  |      |  |                               |  | based on Ave SS Day Violation on BD |  | of          |  | 111.75   |  | 129.53                              |  | StdD                  |  | 97.49     |  | 91.67  |  |
| Thu, Sep 17 will be a Buy day.   |  | NQ            |  | therefore has a      |  | 55%  |  | chance of making a high above |  | 11539.00                            |  | and up to   |  | 11641.50 |  | based on Ave Penetration of SSD     |  |                       |  |           |  |        |  |
|  |  |               |  | therefore has a      |  | 100% |  | chance of making a Low below  |  | 11539.00                            |  | and down to |  | 11258.74 |  | based on Ave Decline                |  |                       |  |           |  |        |  |
|  |  |               |  | therefore has a      |  | 50%  |  | chance of making a Low below  |  | 11223.75                            |  | and down to |  | 1112.00  |  | based on Ave SS Day Violation on BD |  |                       |  |           |  |        |  |
| The 24 hour Low has a  |  | 45%           |  | chance of being made |  | 1st  |  |                               |  |                                     |  |             |  |          |  |                                     |  |                       |  |           |  |        |  |
| Thu, Sep 17 will be a Buy day.   |  | NQ Day        |  | therefore has a      |  | 60%  |  | chance of making a high above |  | 11477.75                            |  | and up to   |  | 11586.35 |  | based on Ave Penetration of SSD     |  |                       |  |           |  |        |  |
|  |  |               |  | therefore has a      |  | 95%  |  | chance of making a Low below  |  | 11477.75                            |  | and down to |  | 11247.38 |  | based on Ave Decline                |  |                       |  |           |  |        |  |
|  |  |               |  | therefore has a      |  | 40%  |  | chance of making a Low below  |  | 11223.75                            |  | and down to |  | 11094.22 |  | based on Ave SS Day Violation on BD |  |                       |  |           |  |        |  |
| The Day sess Low has a   |  | 50%           |  | chance of being made |  | 1st  |  |                               |  |                                     |  |             |  |          |  |                                     |  |                       |  |           |  |        |  |
| The SellShort Day LOW was  |  | YM 24h        |  | YM day               |  | 24H  |  | Day Only                      |  | Current                             |  | High        |  | Low      |  | Last                                |  | odds of Decline > 100 |  | 68%       |  |        |  |
|  |  | 28251.00 Last |  | 28251.00 Last        |  |      |  |                               |  | YM                                  |  | 28251.00    |  | 27846.00 |  | 27946.00                            |  | odds of Decline > 150 |  | 52%       |  |        |  |
|  |  | 27846.00      |  | 27904.00             |  |      |  |                               |  |                                     |  |             |  |          |  |                                     |  | odds of Decline = 0   |  | 1%        |  |        |  |
| Possible HIGH for Buy Day  |  | 28537.78      |  | 28492.54             |  | 45%  |  | 65%                           |  | YM Day                              |  | 28251.00    |  | 27904.00 |  | 27935.00                            |  | Ave Range on          |  | BD 468.05 |  |        |  |
| Possible HIGH for Buy Day  |  | 27770.75      |  | 27909.78             |  | 100% |  | 90%                           |  | based on Ave Penetration of SSD     |  | of          |  | 286.78   |  | 241.54                              |  | StdD                  |  | 110.30    |  | 85.07  |  |
| Possible LOW for Buy Day   |  | 27695.91      |  | 27774.22             |  | 55%  |  | 45%                           |  | based on Ave Decline                |  | of          |  | 480.25   |  | 341.22                              |  | StdD                  |  | 330.89    |  | 246.33 |  |
|  |  |               |  |                      |  |      |  |                               |  | based on Ave SS Day Violation on BD |  | of          |  | 150.09   |  | 129.78                              |  | StdD                  |  | 191.39    |  | 130.49 |  |
| Thu, Sep 17 will be a Buy day.   |  | YM            |  | therefore has a      |  | 45%  |  | chance of making a high above |  | 28251.00                            |  | and up to   |  | 28537.78 |  | based on Ave Penetration of SSD     |  |                       |  |           |  |        |  |
|  |  |               |  | therefore has a      |  | 100% |  | chance of making a Low below  |  | 28251.00                            |  | and down to |  | 27770.75 |  | based on Ave Decline                |  |                       |  |           |  |        |  |
|  |  |               |  | therefore has a      |  | 55%  |  | chance of making a Low below  |  | 27846.00                            |  | and down to |  | 27695.91 |  | based on Ave SS Day Violation on BD |  |                       |  |           |  |        |  |
| The 24 hour Low has a  |  | 60%           |  | chance of being made |  | Last |  |                               |  |                                     |  |             |  |          |  |                                     |  |                       |  |           |  |        |  |
| Thu, Sep 17 will be a Buy day.   |  | YM Day        |  | therefore has a      |  | 65%  |  | chance of making a high above |  | 28251.00                            |  | and up to   |  | 28492.54 |  | based on Ave Penetration of SSD     |  |                       |  |           |  |        |  |
|  |  |               |  | therefore has a      |  | 90%  |  | chance of making a Low below  |  | 28251.00                            |  | and down to |  | 27909.78 |  | based on Ave Decline                |  |                       |  |           |  |        |  |
|  |  |               |  | therefore has a      |  | 45%  |  | chance of making a Low below  |  | 27904.00                            |  | and down to |  | 27774.22 |  | based on Ave SS Day Violation on BD |  |                       |  |           |  |        |  |
| The Day sess Low has a   |  | 50%           |  | chance of being made |  | Last |  |                               |  |                                     |  |             |  |          |  |                                     |  |                       |  |           |  |        |  |
| The SellShort Day LOW was  |  | RTY 24h       |  | RTY day              |  | 24H  |  | Day Only                      |  | Current                             |  | High        |  | Low      |  | Last                                |  | odds of Decline > 10  |  | 63%       |  |        |  |
|  |  | 1569.60 Last  |  | 1569.60 Last         |  |      |  |                               |  | RTY                                 |  | 1569.60     |  | 1532.70  |  | 1550.50                             |  | odds of Decline > 15  |  | 52%       |  |        |  |
|  |  | 1532.70       |  | 1539.60              |  |      |  |                               |  |                                     |  |             |  |          |  |                                     |  | odds of Decline = 0   |  | 1%        |  |        |  |
| Possible HIGH for Buy Day  |  | 1582.10       |  | 1583.11              |  | 50%  |  | 55%                           |  | RTY Day                             |  | 1569.60     |  | 1539.60  |  | 1550.50                             |  | Ave Range on          |  | BD 36.04  |  |        |  |
| Possible HIGH for Buy Day  |  | 1532.57       |  | 1540.81              |  | 100% |  | 95%                           |  | based on Ave Penetration of SSD     |  | of          |  | 12.50    |  | 13.51                               |  | StdD                  |  | 5.69      |  | 9.65   |  |
| Possible LOW for Buy Day   |  | 1520.90       |  | 1527.05              |  | 50%  |  | 40%                           |  | based on Ave Decline                |  | of          |  | 37.04    |  | 28.79                               |  | StdD                  |  | 21.88     |  | 19.66  |  |
|  |  |               |  |                      |  |      |  |                               |  | based on Ave SS Day Violation on BD |  | of          |  | 11.80    |  | 12.55                               |  | StdD                  |  | 14.10     |  | 8.25   |  |
| Thu, Sep 17 will be a Buy day.   |  | RTY           |  | therefore has a      |  | 50%  |  | chance of making a high above |  | 1569.60                             |  | and up to   |  | 1582.10  |  | based on Ave Penetration of SSD     |  |                       |  |           |  |        |  |
|  |  |               |  | therefore has a      |  | 100% |  | chance of making a Low below  |  | 1569.60                             |  | and down to |  | 1532.57  |  | based on Ave Decline                |  |                       |  |           |  |        |  |
|  |  |               |  | therefore has a      |  | 50%  |  | chance of making a Low below  |  | 1532.70                             |  | and down to |  | 1520.90  |  | based on Ave SS Day Violation on BD |  |                       |  |           |  |        |  |
| The 24 hour Low has a  |  | 50%           |  | chance of being made |  | Last |  |                               |  |                                     |  |             |  |          |  |                                     |  |                       |  |           |  |        |  |
| Thu, Sep 17 will be a Buy day.   |  | RTY Day       |  | therefore has a      |  | 55%  |  | chance of making a high above |  | 1569.60                             |  | and up to   |  | 1583.11  |  | based on Ave Penetration of SSD     |  |                       |  |           |  |        |  |
|  |  |               |  | therefore has a      |  | 95%  |  | chance of making a Low below  |  | 1569.60                             |  | and down to |  | 1540.81  |  | based on Ave Decline                |  |                       |  |           |  |        |  |
|  |  |               |  | therefore has a      |  | 40%  |  | chance of making a Low below  |  | 1539.60                             |  | and down to |  | 1527.05  |  | based on Ave SS Day Violation on BD |  |                       |  |           |  |        |  |
| The Day sess Low has a   |  | 55%           |  | chance of being made |  | Last |  |                               |  |                                     |  |             |  |          |  |                                     |  |                       |  |           |  |        |  |

Thursday September 17<sup>th</sup> 2020

Today was a Buy day. Markets declined and reached the Maximum Violation levels before the confused rally started.

Tomorrow will be a Sell day. Confusion may continue.

| TTT Data for trading US Index Futures on: |  |              |      |                      |         |                 |          |                                      |          | Friday, September 18, 2020 |          |                                      |                   |        |      |        |        |
|---|--|--------------|------|----------------------|---------|-----------------|----------|--------------------------------------|----------|----------------------------|----------|--------------------------------------|-------------------|--------|------|--------|--------|
| The Buy Day HIGH was                      |  | ES 24h       |      | ES Day               |         | 24H             | Day Only | Current ES                           | High     | Low                        | Last     | odds of Rally > 10                   |                   | 86%    |      |        |        |
| The Buy Day LOW was                       |  | 3310.25 Last |      | 3317.75 Last         |         |                 |          | 3306.50                              | 3310.25  | 3317.75                    | 3347.50  | odds of Rally > 20                   |                   | 53%    |      |        |        |
| Possible HIGH for Sell Day                |  | 3400.98      |      | 3381.55              |         | 65%             | 70%      | ES Day                               |          | 3365.25                    | 3317.75  | 3351.00                              | odds of Rally = 0 |        | 1%   |        |        |
| Possible HIGH for Sell Day                |  | 3370.88      |      | 3366.84              |         | 100%            | 100%     | based on Ave Penetration of BD       |          |                            |          | of                                   | 14.48             | 16.30  | StdD | 9.31   | 9.38   |
| Possible LOW for Sell Day                 |  | 3294.21      |      | 3294.58              |         | 30%             | 30%      | based on Ave Rally                   |          |                            |          | of                                   | 60.63             | 49.09  | StdD | 32.26  | 28.58  |
|   |  |              |      |                      |         |                 |          | based on Ave Buy Day Violation on SD |          |                            |          | of                                   | 16.04             | 23.17  | StdD | 5.06   | 18.54  |
| Fri, Sep 18                               |  | will be a    | Sell | day.                 | ES      | therefore has a | 65%      | chance of making a high above        | 3386.50  | and up to                  | 3400.98  | based on Ave Penetration of BD       |                   |        |      |        |        |
|   |  |              |      |                      |         | therefore has a | 100%     | chance of making a high above        | 3310.25  | and up to                  | 3370.88  | based on Ave Rally                   |                   |        |      |        |        |
|   |  |              |      |                      |         | therefore has a | 30%      | chance of making a Low below         | 3310.25  | and down to                | 3294.21  | based on Ave Buy Day Violation on SD |                   |        |      |        |        |
| The 24 hour High has a                    |  | 75%          |      | chance of being made |         | 1st             |          |                                      |          |                            |          |                                      |                   |        |      |        |        |
| Fri, Sep 18                               |  | will be a    | Sell | day.                 | ES Day  | therefore has a | 70%      | chance of making a high above        | 3365.25  | and up to                  | 3381.55  | based on Ave Penetration of BD       |                   |        |      |        |        |
|   |  |              |      |                      |         | therefore has a | 100%     | chance of making a high above        | 3317.75  | and up to                  | 3366.84  | based on Ave Rally                   |                   |        |      |        |        |
|   |  |              |      |                      |         | therefore has a | 30%      | chance of making a Low below         | 3317.75  | and down to                | 3294.58  | based on Ave Buy Day Violation on SD |                   |        |      |        |        |
| The Day sess High has a                   |  | 75%          |      | chance of being made |         | 1st             |          |                                      |          |                            |          |                                      |                   |        |      |        |        |
| The Buy Day LOW was                       |  | NQ 24h       |      | NQ Day               |         | 24H             | Day Only | Current NQ                           | High     | Low                        | Last     | odds of Rally > 20                   |                   | 88%    |      |        |        |
|   |  | 11288.50     |      | 11143.50             |         |                 |          | 11288.50                             | 10904.25 | 10904.25                   | 11068.00 | odds of Rally > 25                   |                   | 83%    |      |        |        |
| Possible HIGH for Sell Day                |  | 11376.52     |      | 11251.16             |         | 75%             | 70%      | NQ Day                               |          | 11149.50                   | 10914.00 | 11074.50                             | odds of Rally = 0 |        | 0%   |        |        |
| Possible HIGH for Sell Day                |  | 11194.04     |      | 11164.08             |         | 100%            | 100%     | based on Ave Penetration of BD       |          |                            |          | of                                   | 88.02             | 101.66 | StdD | 50.08  | 59.32  |
| Possible LOW for Sell Day                 |  | 10839.17     |      | 10840.50             |         | 30%             | 35%      | based on Ave Rally                   |          |                            |          | of                                   | 289.79            | 250.08 | StdD | 152.60 | 152.66 |
|   |  |              |      |                      |         |                 |          | based on Ave Buy Day Violation on SD |          |                            |          | of                                   | 65.08             | 73.50  | StdD | 28.64  | 91.67  |
| Fri, Sep 18                               |  | will be a    | Sell | day.                 | NQ      | therefore has a | 75%      | chance of making a high above        | 11288.50 | and up to                  | 11376.52 | based on Ave Penetration of BD       |                   |        |      |        |        |
|   |  |              |      |                      |         | therefore has a | 100%     | chance of making a high above        | 10904.25 | and up to                  | 11194.04 | based on Ave Rally                   |                   |        |      |        |        |
|   |  |              |      |                      |         | therefore has a | 30%      | chance of making a Low below         | 10904.25 | and down to                | 10839.17 | based on Ave Buy Day Violation on SD |                   |        |      |        |        |
| The 24 hour High has a                    |  | 65%          |      | chance of being made |         | Last            |          |                                      |          |                            |          |                                      |                   |        |      |        |        |
| Fri, Sep 18                               |  | will be a    | Sell | day.                 | NQ Day  | therefore has a | 70%      | chance of making a high above        | 11149.50 | and up to                  | 11251.16 | based on Ave Penetration of BD       |                   |        |      |        |        |
|   |  |              |      |                      |         | therefore has a | 100%     | chance of making a high above        | 10914.00 | and up to                  | 11164.08 | based on Ave Rally                   |                   |        |      |        |        |
|   |  |              |      |                      |         | therefore has a | 35%      | chance of making a Low below         | 10914.00 | and down to                | 10840.50 | based on Ave Buy Day Violation on SD |                   |        |      |        |        |
| The Day sess High has a                   |  | 70%          |      | chance of being made |         | 1st             |          |                                      |          |                            |          |                                      |                   |        |      |        |        |
| The Buy Day LOW was                       |  | YM 24h       |      | YM day               |         | 24H             | Day Only | Current YM                           | High     | Low                        | Last     | odds of Rally > 100                  |                   | 78%    |      |        |        |
|   |  | 27995.00     |      | 27943.00             |         |                 |          | 27995.00                             | 27426.00 | 27426.00                   | 27795.00 | odds of Rally > 150                  |                   | 59%    |      |        |        |
| Possible HIGH for Sell Day                |  | 28141.08     |      | 28087.08             |         | 60%             | 60%      | YM Day                               |          | 27943.00                   | 27532.00 | 27819.00                             | odds of Rally = 0 |        | 0%   |        |        |
| Possible HIGH for Sell Day                |  | 27941.75     |      | 27938.05             |         | 100%            | 100%     | based on Ave Penetration of BD       |          |                            |          | of                                   | 146.08            | 144.08 | StdD | 84.67  | 85.07  |
| Possible LOW for Sell Day                 |  | 27273.71     |      | 27315.33             |         | 35%             | 30%      | based on Ave Rally                   |          |                            |          | of                                   | 515.75            | 406.05 | StdD | 272.69 | 251.60 |
|   |  |              |      |                      |         |                 |          | based on Ave Buy Day Violation on SD |          |                            |          | of                                   | 152.29            | 216.67 | StdD | 59.05  | 130.49 |
| Fri, Sep 18                               |  | will be a    | Sell | day.                 | YM      | therefore has a | 60%      | chance of making a high above        | 27995.00 | and up to                  | 28141.08 | based on Ave Penetration of BD       |                   |        |      |        |        |
|   |  |              |      |                      |         | therefore has a | 100%     | chance of making a high above        | 27426.00 | and up to                  | 27941.75 | based on Ave Rally                   |                   |        |      |        |        |
|   |  |              |      |                      |         | therefore has a | 35%      | chance of making a Low below         | 27426.00 | and down to                | 27273.71 | based on Ave Buy Day Violation on SD |                   |        |      |        |        |
| The 24 hour High has a                    |  | 55%          |      | chance of being made |         | 1st             |          |                                      |          |                            |          |                                      |                   |        |      |        |        |
| Fri, Sep 18                               |  | will be a    | Sell | day.                 | YM Day  | therefore has a | 60%      | chance of making a high above        | 27943.00 | and up to                  | 28087.08 | based on Ave Penetration of BD       |                   |        |      |        |        |
|   |  |              |      |                      |         | therefore has a | 100%     | chance of making a high above        | 27532.00 | and up to                  | 27938.05 | based on Ave Rally                   |                   |        |      |        |        |
|   |  |              |      |                      |         | therefore has a | 30%      | chance of making a Low below         | 27532.00 | and down to                | 27315.33 | based on Ave Buy Day Violation on SD |                   |        |      |        |        |
| The Day sess High has a                   |  | 55%          |      | chance of being made |         | 1st             |          |                                      |          |                            |          |                                      |                   |        |      |        |        |
| The Buy Day LOW was                       |  | RTY 24h      |      | RTY day              |         | 24H             | Day Only | Current RTY                          | High     | Low                        | Last     | odds of Rally > 10                   |                   | 79%    |      |        |        |
|   |  | 1554.10      |      | 1545.00              |         |                 |          | 1554.10                              | 1517.90  | 1517.90                    | 1536.60  | odds of Rally > 15                   |                   | 56%    |      |        |        |
| Possible HIGH for Sell Day                |  | 1568.01      |      | 1556.23              |         | 45%             | 60%      | RTY Day                              |          | 1545.00                    | 1517.90  | 1537.70                              | odds of Rally = 0 |        | 0%   |        |        |
| Possible HIGH for Sell Day                |  | 1555.56      |      | 1549.00              |         | 100%            | 100%     | based on Ave Penetration of BD       |          |                            |          | of                                   | 13.91             | 11.23  | StdD | 5.38   | 9.65   |
| Possible LOW for Sell Day                 |  | 1508.52      |      | 1509.66              |         | 25%             | 35%      | based on Ave Rally                   |          |                            |          | of                                   | 37.66             | 31.10  | StdD | 19.36  | 20.72  |
|   |  |              |      |                      |         |                 |          | based on Ave Buy Day Violation on SD |          |                            |          | of                                   | 9.38              | 8.24   | StdD | 3.18   | 8.25   |
| Fri, Sep 18                               |  | will be a    | Sell | day.                 | RTY     | therefore has a | 45%      | chance of making a high above        | 1554.10  | and up to                  | 1568.01  | based on Ave Penetration of BD       |                   |        |      |        |        |
|   |  |              |      |                      |         | therefore has a | 100%     | chance of making a high above        | 1517.90  | and up to                  | 1555.56  | based on Ave Rally                   |                   |        |      |        |        |
|   |  |              |      |                      |         | therefore has a | 25%      | chance of making a Low below         | 1517.90  | and down to                | 1508.52  | based on Ave Buy Day Violation on SD |                   |        |      |        |        |
| The 24 hour High has a                    |  | 60%          |      | chance of being made |         | Last            |          |                                      |          |                            |          |                                      |                   |        |      |        |        |
| Fri, Sep 18                               |  | will be a    | Sell | day.                 | RTY Day | therefore has a | 60%      | chance of making a high above        | 1545.00  | and up to                  | 1556.23  | based on Ave Penetration of BD       |                   |        |      |        |        |
|   |  |              |      |                      |         | therefore has a | 100%     | chance of making a high above        | 1517.90  | and up to                  | 1549.00  | based on Ave Rally                   |                   |        |      |        |        |
|   |  |              |      |                      |         | therefore has a | 35%      | chance of making a Low below         | 1517.90  | and down to                | 1509.66  | based on Ave Buy Day Violation on SD |                   |        |      |        |        |
| The Day sess High has a                   |  | 60%          |      | chance of being made |         | 1st             |          |                                      |          |                            |          |                                      |                   |        |      |        |        |



Friday September 18<sup>th</sup> 2020

Today was a Sell day. As expected confusion was here and all markets tested their Violation levels before a new rally started.

Monday will be a SS day. There is plenty of room for the rally to continue, however if we open on Monday morning day session above the BDL, then all bets are off and the decline could start at any time.

Have a great weekend.

| TTT Data for trading US Index Futures on: |  |                     |  |                      |  |                 |  |      |  | Monday, September 21, 2020    |  |          |  |   |  |               |  |   |  |               |  |                        |  |            |  |                     |  |
|---|--|---------------------|--|----------------------|--|-----------------|--|------|--|-------------------------------|--|----------|--|---|--|---------------|--|---|--|---------------|--|------------------------|--|------------|--|---------------------|--|
| The Sell Day HIGH was                     |  | 3363.00             |  | 1st                  |  | 3357.25         |  | 1st  |  | 24H                           |  | Day Only |  | Current ES                                    |  | High 3363.00  |  | Low 3280.75                                   |  | Last 3317.25  |  | odds of 3D Rally > 10  |  | 85%        |  |                     |  |
| The Sell Day LOW was                      |  | 3280.75             |  |                      |  | 3280.75         |  |      |  |                               |  |          |  | ES Day  |  | 3357.25       |  | 3280.75                                       |  | 3317.25       |  | odds of 3D Rally > 20  |  | 61%        |  |                     |  |
| The Buy Day LOW was                       |  | 3310.25             |  |                      |  | 3317.75         |  |      |  |                               |  |          |  |   |  |               |  |   |  |               |  | odds of 3D Rally < 0   |  | 8%         |  |                     |  |
| Possible HIGH for Sell Short Day          |  | 3380.03             |  |                      |  | 3375.15         |  |      |  | 80%                           |  | 65%      |  | based on Ave Penetration of SD                |  |               |  |   |  |               |  | Ave Range on           |  | SSD 57.29  |  |                     |  |
| Possible HIGH for Sell Short Day          |  | 3380.45             |  |                      |  | 3370.80         |  |      |  | 100%                          |  | 100%     |  | based on Ave 3 Day Rally                      |  |               |  |   |  |               |  | of 17.03               |  | 17.90      |  | Std/D 9.56 9.38     |  |
| Possible LOW for Sell Short Day           |  | 3247.50             |  |                      |  | 3244.69         |  |      |  | 30%                           |  | 40%      |  | based on Ave of Sell Day Violation on SS days |  |               |  |   |  |               |  | of 70.20               |  | 53.05      |  | Std/D 35.68 28.58   |  |
|   |  |                     |  |                      |  |                 |  |      |  |                               |  |          |  |   |  |               |  |   |  |               |  | of 33.25               |  | 36.06      |  | Std/D 14.77 18.54   |  |
| Mon, Sep 21                               |  | will be a SellShort |  | day. ES              |  | therefore has a |  | 80%  |  | chance of making a high above |  | 3363.00  |  | and up to                                     |  | 3380.03       |  | based on Ave Penetration of SD                |  |               |  |                        |  |            |  |                     |  |
|   |  |                     |  |                      |  | therefore has a |  | 100% |  | chance of making a high above |  | 3310.25  |  | and up to                                     |  | 3380.45       |  | based on Ave 3 Day Rally                      |  |               |  |                        |  |            |  |                     |  |
|   |  |                     |  |                      |  | therefore has a |  | 30%  |  | chance of making a Low below  |  | 3280.75  |  | and down to                                   |  | 3247.50       |  | based on Ave of Sell Day Violation on SS days |  |               |  |                        |  |            |  |                     |  |
| The 24 hour High has a                    |  | 45%                 |  | chance of being made |  | 1st             |  |      |  |                               |  |          |  |   |  |               |  |   |  |               |  |                        |  |            |  |                     |  |
| Mon, Sep 21                               |  | will be a SellShort |  | day. ES Day          |  | therefore has a |  | 65%  |  | chance of making a high above |  | 3357.25  |  | and up to                                     |  | 3375.15       |  | based on Ave Penetration of SD                |  |               |  |                        |  |            |  |                     |  |
|   |  |                     |  |                      |  | therefore has a |  | 100% |  | chance of making a high above |  | 3317.75  |  | and up to                                     |  | 3370.80       |  | based on Ave 3 Day Rally                      |  |               |  |                        |  |            |  |                     |  |
|   |  |                     |  |                      |  | therefore has a |  | 40%  |  | chance of making a Low below  |  | 3280.75  |  | and down to                                   |  | 3244.69       |  | based on Ave of Sell Day Violation on SS days |  |               |  |                        |  |            |  |                     |  |
| The Day sess High has a                   |  | 45%                 |  | chance of being made |  | 1st             |  |      |  |                               |  |          |  |   |  |               |  |   |  |               |  |                        |  |            |  |                     |  |
| The Sell Day LOW was                      |  | 1163.00             |  | 1st                  |  | 1135.00         |  | 1st  |  | 24H                           |  | Day Only |  | Current NQ                                    |  | High 1163.00  |  | Low 10742.00                                  |  | Last 10938.50 |  | odds of 3D Rally > 10  |  | 95%        |  |                     |  |
| The Buy Day LOW was                       |  | 10742.00            |  |                      |  | 10742.00        |  |      |  |                               |  |          |  | NQ Day  |  | 11135.00      |  | 10742.00                                      |  | 10927.50      |  | odds of 3D Rally > 30  |  | 80%        |  |                     |  |
| Possible HIGH for Sell Short Day          |  | 11262.59            |  |                      |  | 11256.38        |  |      |  | 80%                           |  | 60%      |  | based on Ave Penetration of SD                |  |               |  |   |  |               |  | odds of 3D Rally < 0   |  | 9%         |  |                     |  |
| Possible HIGH for Sell Short Day          |  | 11249.36            |  |                      |  | 11192.31        |  |      |  | 100%                          |  | 100%     |  | based on Ave 3 Day Rally                      |  |               |  |   |  |               |  | Ave Range on           |  | SSD 285.90 |  |                     |  |
| Possible LOW for Sell Short Day           |  | 10543.32            |  |                      |  | 10506.68        |  |      |  | 35%                           |  | 35%      |  | based on Ave of Sell Day Violation on SS days |  |               |  |   |  |               |  | of 99.59               |  | 121.38     |  | Std/D 58.23 59.32   |  |
|   |  |                     |  |                      |  |                 |  |      |  |                               |  |          |  |   |  |               |  |   |  |               |  | of 345.11              |  | 278.31     |  | Std/D 176.86 152.66 |  |
|   |  |                     |  |                      |  |                 |  |      |  |                               |  |          |  |   |  |               |  |   |  |               |  | of 198.68              |  | 235.32     |  | Std/D 82.40 91.67   |  |
| Mon, Sep 21                               |  | will be a SellShort |  | day. NQ              |  | therefore has a |  | 80%  |  | chance of making a high above |  | 1163.00  |  | and up to                                     |  | 11262.59      |  | based on Ave Penetration of SD                |  |               |  |                        |  |            |  |                     |  |
|   |  |                     |  |                      |  | therefore has a |  | 100% |  | chance of making a high above |  | 10904.25 |  | and up to                                     |  | 11249.36      |  | based on Ave 3 Day Rally                      |  |               |  |                        |  |            |  |                     |  |
|   |  |                     |  |                      |  | therefore has a |  | 35%  |  | chance of making a Low below  |  | 10742.00 |  | and down to                                   |  | 10543.32      |  | based on Ave of Sell Day Violation on SS days |  |               |  |                        |  |            |  |                     |  |
| The 24 hour High has a                    |  | 50%                 |  | chance of being made |  | 1st             |  |      |  |                               |  |          |  |   |  |               |  |   |  |               |  |                        |  |            |  |                     |  |
| Mon, Sep 21                               |  | will be a SellShort |  | day. NQ Day          |  | therefore has a |  | 60%  |  | chance of making a high above |  | 11135.00 |  | and up to                                     |  | 11256.38      |  | based on Ave Penetration of SD                |  |               |  |                        |  |            |  |                     |  |
|   |  |                     |  |                      |  | therefore has a |  | 100% |  | chance of making a high above |  | 10914.00 |  | and up to                                     |  | 11192.31      |  | based on Ave 3 Day Rally                      |  |               |  |                        |  |            |  |                     |  |
|   |  |                     |  |                      |  | therefore has a |  | 35%  |  | chance of making a Low below  |  | 10742.00 |  | and down to                                   |  | 10506.68      |  | based on Ave of Sell Day Violation on SS days |  |               |  |                        |  |            |  |                     |  |
| The Day sess High has a                   |  | 50%                 |  | chance of being made |  | Last            |  |      |  |                               |  |          |  |   |  |               |  |   |  |               |  |                        |  |            |  |                     |  |
| The Sell Day LOW was                      |  | 27880.00            |  | 1st                  |  | 27832.00        |  | 1st  |  | 24H                           |  | Day Only |  | Current YM                                    |  | High 27880.00 |  | Low 27369.00                                  |  | Last 27605.00 |  | odds of 3D Rally > 75  |  | 88%        |  |                     |  |
| The Buy Day LOW was                       |  | 27369.00            |  |                      |  | 27369.00        |  |      |  |                               |  |          |  | YM Day  |  | 27832.00      |  | 27369.00                                      |  | 27607.00      |  | odds of 3D Rally > 100 |  | 81%        |  |                     |  |
| Possible HIGH for Sell Short Day          |  | 27426.00            |  |                      |  | 27532.00        |  |      |  |                               |  |          |  |   |  |               |  |   |  |               |  | odds of 3D Rally < 0   |  | 9%         |  |                     |  |
| Possible HIGH for Sell Short Day          |  | 28059.25            |  |                      |  | 28005.50        |  |      |  | 60%                           |  | 50%      |  | based on Ave Penetration of SD                |  |               |  |   |  |               |  | Ave Range on           |  | SSD 519.65 |  |                     |  |
| Possible HIGH for Sell Short Day          |  | 28012.10            |  |                      |  | 27952.70        |  |      |  | 100%                          |  | 100%     |  | based on Ave 3 Day Rally                      |  |               |  |   |  |               |  | of 179.25              |  | 173.50     |  | Std/D 95.01 85.07   |  |
| Possible LOW for Sell Short Day           |  | 27156.38            |  |                      |  | 27113.44        |  |      |  | 40%                           |  | 45%      |  | based on Ave of Sell Day Violation on SS days |  |               |  |   |  |               |  | of 586.10              |  | 420.70     |  | Std/D 313.62 251.60 |  |
|   |  |                     |  |                      |  |                 |  |      |  |                               |  |          |  |   |  |               |  |   |  |               |  | of 212.63              |  | 255.56     |  | Std/D 95.73 130.49  |  |
| Mon, Sep 21                               |  | will be a SellShort |  | day. YM              |  | therefore has a |  | 60%  |  | chance of making a high above |  | 27880.00 |  | and up to                                     |  | 28059.25      |  | based on Ave Penetration of SD                |  |               |  |                        |  |            |  |                     |  |
|   |  |                     |  |                      |  | therefore has a |  | 100% |  | chance of making a high above |  | 27426.00 |  | and up to                                     |  | 28012.10      |  | based on Ave 3 Day Rally                      |  |               |  |                        |  |            |  |                     |  |
|   |  |                     |  |                      |  | therefore has a |  | 40%  |  | chance of making a Low below  |  | 27369.00 |  | and down to                                   |  | 27156.38      |  | based on Ave of Sell Day Violation on SS days |  |               |  |                        |  |            |  |                     |  |
| The 24 hour High has a                    |  | 45%                 |  | chance of being made |  | 1st             |  |      |  |                               |  |          |  |   |  |               |  |   |  |               |  |                        |  |            |  |                     |  |
| Mon, Sep 21                               |  | will be a SellShort |  | day. YM Day          |  | therefore has a |  | 50%  |  | chance of making a high above |  | 27832.00 |  | and up to                                     |  | 28005.50      |  | based on Ave Penetration of SD                |  |               |  |                        |  |            |  |                     |  |
|   |  |                     |  |                      |  | therefore has a |  | 100% |  | chance of making a high above |  | 27532.00 |  | and up to                                     |  | 27952.70      |  | based on Ave 3 Day Rally                      |  |               |  |                        |  |            |  |                     |  |
|   |  |                     |  |                      |  | therefore has a |  | 45%  |  | chance of making a Low below  |  | 27369.00 |  | and down to                                   |  | 27113.44      |  | based on Ave of Sell Day Violation on SS days |  |               |  |                        |  |            |  |                     |  |
| The Day sess High has a                   |  | 45%                 |  | chance of being made |  | 1st             |  |      |  |                               |  |          |  |   |  |               |  |   |  |               |  |                        |  |            |  |                     |  |
| The Sell Day LOW was                      |  | 1553.10             |  | 1st                  |  | 1553.10         |  | 1st  |  | 24H                           |  | Day Only |  | Current RTY                                   |  | High 1553.10  |  | Low 1511.50                                   |  | Last 1534.40  |  | odds of 3D Rally > 5   |  | 93%        |  |                     |  |
| The Buy Day LOW was                       |  | 1511.50             |  |                      |  | 1511.50         |  |      |  |                               |  |          |  | RTY Day                                       |  | 1553.10       |  | 1511.50                                       |  | 1536.00       |  | odds of 3D Rally > 10  |  | 80%        |  |                     |  |
| Possible HIGH for Sell Short Day          |  | 1517.90             |  |                      |  | 1517.90         |  |      |  |                               |  |          |  |   |  |               |  |   |  |               |  | odds of 3D Rally < 0   |  | 9%         |  |                     |  |
| Possible HIGH for Sell Short Day          |  | 1569.79             |  |                      |  | 1573.56         |  |      |  | 55%                           |  | 45%      |  | based on Ave Penetration of SD                |  |               |  |   |  |               |  | Ave Range on           |  | SSD 38.07  |  |                     |  |
| Possible HIGH for Sell Short Day          |  | 1561.33             |  |                      |  | 1554.59         |  |      |  | 100%                          |  | 95%      |  | based on Ave 3 Day Rally                      |  |               |  |   |  |               |  | of 16.69               |  | 20.46      |  | Std/D 9.36 9.65     |  |
| Possible LOW for Sell Short Day           |  | 1497.50             |  |                      |  | 1494.28         |  |      |  | 55%                           |  | 50%      |  | based on Ave of Sell Day Violation on SS days |  |               |  |   |  |               |  | of 43.43               |  | 36.69      |  | Std/D 23.68 20.72   |  |
|   |  |                     |  |                      |  |                 |  |      |  |                               |  |          |  |   |  |               |  |   |  |               |  | of 14.00               |  | 17.22      |  | Std/D 6.66 8.25     |  |
| Mon, Sep 21                               |  | will be a SellShort |  | day. RTY             |  | therefore has a |  | 55%  |  | chance of making a high above |  | 1553.10  |  | and up to                                     |  | 1569.79       |  | based on Ave Penetration of SD                |  |               |  |                        |  |            |  |                     |  |
|   |  |                     |  |                      |  | therefore has a |  | 100% |  | chance of making a high above |  | 1517.90  |  | and up to                                     |  | 1561.33       |  | based on Ave 3 Day Rally                      |  |               |  |                        |  |            |  |                     |  |
|   |  |                     |  |                      |  | therefore has a |  | 55%  |  | chance of making a Low below  |  | 1511.50  |  | and down to                                   |  | 1497.50       |  | based on Ave of Sell Day Violation on SS days |  |               |  |                        |  |            |  |                     |  |
| The 24 hour High has a                    |  | 45%                 |  | chance of being made |  | 1st             |  |      |  |                               |  |          |  |   |  |               |  |   |  |               |  |                        |  |            |  |                     |  |
| Mon, Sep 21                               |  | will be a SellShort |  | day. RTY Day         |  | therefore has a |  | 45%  |  | chance of making a high above |  | 1553.10  |  | and up to                                     |  | 1573.56       |  | based on Ave Penetration of SD                |  |               |  |                        |  |            |  |                     |  |
|   |  |                     |  |                      |  | therefore has a |  | 95%  |  | chance of making a high above |  | 1517.90  |  | and up to                                     |  | 1554.59       |  | based on Ave 3 Day Rally                      |  |               |  |                        |  |            |  |                     |  |
|   |  |                     |  |                      |  | therefore has a |  | 50%  |  | chance of making a Low below  |  | 1511.50  |  | and down to                                   |  | 1494.28       |  | based on Ave of Sell Day Violation on SS days |  |               |  |                        |  |            |  |                     |  |
| The Day sess High has a                   |  | 45%                 |  | chance of being made |  | Last            |  |      |  |                               |  |          |  |   |  |               |  |   |  |               |  |                        |  |            |  |                     |  |

Monday September 21<sup>st</sup> 2020

Today was a SS day. Markets did produce a Positive 3 day rallyt for the Globex session. However only NQ managed to back above its BDL for the day session.

Tomorrow will be a Buy day. Late day momentum may take the late day rally to get the others above the previous BDL, which would negate the failure

| TTT Data for trading US Index Futures on: |  |               |  |                      |  |      |                               |                                     |             | Tuesday, September 22, 2020 |                                     |                       |                                 |        |                       |        |        |                     |        |       |
|---|--|---------------|--|----------------------|--|------|-------------------------------|-------------------------------------|-------------|-----------------------------|-------------------------------------|-----------------------|---------------------------------|--------|-----------------------|--------|--------|---------------------|--------|-------|
| The SellShort Day HIGH was                |  | ES 24h        |  | ES Day               |  | 24H  | Day Only                      | Current                             | High        | Low                         | Last                                | odds of Decline > 10  |                                 | 74%    | odds of Decline > 20  |        | 46%    | odds of Decline = 0 |        | 1%    |
| The SellShort Day LOW was                 |  | 3326.25 1st   |  | 3276.50 Last         |  |      |                               | ES                                  | 3326.25     | 3217.75                     | 3273.75                             | Ave Range on          |                                 | BD     | 56.18                 |        |        |                     |        |       |
| Possible HIGH for Buy Day                 |  | 3349.58       |  | 3303.08              |  | 60%  | 65%                           | ES Day                              |             | 3276.50                     | 3217.75                             | 3274.75               | based on Ave Penetration of SSD |        | of                    | 23.33  | 26.58  | StdD                | 11.13  | 9.38  |
| Possible LOW for Buy Day                  |  | 3271.31       |  | 3230.76              |  | 100% | 85%                           | based on Ave Decline                |             |                             |                                     | of                    |                                 | 54.94  | 45.74                 | StdD   | 41.28  | 28.58               |        |       |
| Possible LOW for Buy Day                  |  | 3193.58       |  | 3197.31              |  | 50%  | 45%                           | based on Ave SS Day Violation on BD |             |                             |                                     | of                    |                                 | 24.18  | 20.44                 | StdD   | 21.44  | 19.98               |        |       |
| Tue, Sep 22 will be a Buy day.            |  | ES            |  | therefore has a      |  | 60%  | chance of making a high above | 3326.25                             | and up to   | 3349.58                     | based on Ave Penetration of SSD     |                       |                                 |        |                       |        |        |                     |        |       |
|   |  |               |  | therefore has a      |  | 100% | chance of making a Low below  | 3326.25                             | and down to | 3271.31                     | based on Ave Decline                |                       |                                 |        |                       |        |        |                     |        |       |
|   |  |               |  | therefore has a      |  | 50%  | chance of making a Low below  | 3217.75                             | and down to | 3193.58                     | based on Ave SS Day Violation on BD |                       |                                 |        |                       |        |        |                     |        |       |
| The 24 hour Low has a                     |  | 45%           |  | chance of being made |  | 1st  |                               |                                     |             |                             |                                     |                       |                                 |        |                       |        |        |                     |        |       |
| The SellShort Day LOW was                 |  | NQ 24h        |  | NQ Day               |  | 24H  | Day Only                      | Current                             | High        | Low                         | Last                                | odds of Decline > 20  |                                 | 76%    | odds of Decline > 25  |        | 63%    | odds of Decline = 0 |        | 1%    |
|   |  | 11009.75 Last |  | 10993.50 Last        |  |      |                               | NQ                                  | 11009.75    | 10656.50                    | 10980.50                            | Ave Range on          |                                 | BD     | 274.83                |        |        |                     |        |       |
| Possible HIGH for Buy Day                 |  | 11112.25      |  | 11108.10             |  | 55%  | 60%                           | NQ Day                              |             | 10999.50                    | 10656.50                            | 10989.00              | based on Ave Penetration of SSD |        | of                    | 102.50 | 108.60 | StdD                | 49.72  | 59.32 |
| Possible LOW for Buy Day                  |  | 10715.58      |  | 10757.14             |  | 100% | 90%                           | based on Ave Decline                |             |                             |                                     | of                    |                                 | 294.18 | 242.36                | StdD   | 220.36 | 152.66              |        |       |
| Possible LOW for Buy Day                  |  | 10516.98      |  | 10493.47             |  | 50%  | 40%                           | based on Ave SS Day Violation on BD |             |                             |                                     | of                    |                                 | 139.53 | 163.03                | StdD   | 98.19  | 91.55               |        |       |
| Tue, Sep 22 will be a Buy day.            |  | NQ            |  | therefore has a      |  | 55%  | chance of making a high above | 11009.75                            | and up to   | 11112.25                    | based on Ave Penetration of SSD     |                       |                                 |        |                       |        |        |                     |        |       |
|   |  |               |  | therefore has a      |  | 100% | chance of making a Low below  | 11009.75                            | and down to | 10715.58                    | based on Ave Decline                |                       |                                 |        |                       |        |        |                     |        |       |
|   |  |               |  | therefore has a      |  | 50%  | chance of making a Low below  | 10656.50                            | and down to | 10516.98                    | based on Ave SS Day Violation on BD |                       |                                 |        |                       |        |        |                     |        |       |
| The 24 hour Low has a                     |  | 40%           |  | chance of being made |  | Last |                               |                                     |             |                             |                                     |                       |                                 |        |                       |        |        |                     |        |       |
| The SellShort Day LOW was                 |  | YM 24h        |  | YM day               |  | 24H  | Day Only                      | Current                             | High        | Low                         | Last                                | odds of Decline > 100 |                                 | 63%    | odds of Decline > 150 |        | 52%    | odds of Decline = 0 |        | 1%    |
|   |  | 27663.00 1st  |  | 27100.00 1st         |  |      |                               | YM                                  | 27663.00    | 26584.00                    | 27033.00                            | Ave Range on          |                                 | BD     | 463.70                |        |        |                     |        |       |
| Possible HIGH for Buy Day                 |  | 27949.78      |  | 27341.54             |  | 45%  | 65%                           | YM Day                              |             | 27100.00                    | 26584.00                            | 27050.00              | based on Ave Penetration of SSD |        | of                    | 286.78 | 241.54 | StdD                | 110.30 | 85.14 |
| Possible LOW for Buy Day                  |  | 27198.05      |  | 26760.39             |  | 100% | 90%                           | based on Ave Decline                |             |                             |                                     | of                    |                                 | 464.95 | 339.61                | StdD   | 317.99 | 251.60              |        |       |
| Possible LOW for Buy Day                  |  | 26409.91      |  | 26422.44             |  | 55%  | 45%                           | based on Ave SS Day Violation on BD |             |                             |                                     | of                    |                                 | 174.09 | 161.56                | StdD   | 185.18 | 161.63              |        |       |
| Tue, Sep 22 will be a Buy day.            |  | YM            |  | therefore has a      |  | 45%  | chance of making a high above | 27663.00                            | and up to   | 27949.78                    | based on Ave Penetration of SSD     |                       |                                 |        |                       |        |        |                     |        |       |
|   |  |               |  | therefore has a      |  | 100% | chance of making a Low below  | 27663.00                            | and down to | 27198.05                    | based on Ave Decline                |                       |                                 |        |                       |        |        |                     |        |       |
|   |  |               |  | therefore has a      |  | 55%  | chance of making a Low below  | 26584.00                            | and down to | 26409.91                    | based on Ave SS Day Violation on BD |                       |                                 |        |                       |        |        |                     |        |       |
| The 24 hour Low has a                     |  | 55%           |  | chance of being made |  | 1st  |                               |                                     |             |                             |                                     |                       |                                 |        |                       |        |        |                     |        |       |
| The SellShort Day LOW was                 |  | RTY 24h       |  | RTY day              |  | 24H  | Day Only                      | Current                             | High        | Low                         | Last                                | odds of Decline > 10  |                                 | 63%    | odds of Decline > 15  |        | 52%    | odds of Decline = 0 |        | 1%    |
|   |  | 1538.50 1st   |  | 1502.50 1st          |  |      |                               | RTY                                 | 1538.50     | 1462.90                     | 1481.20                             | Ave Range on          |                                 | BD     | 35.36                 |        |        |                     |        |       |
| Possible HIGH for Buy Day                 |  | 1551.00       |  | 1516.01              |  | 50%  | 55%                           | RTY Day                             |             | 1502.50                     | 1462.90                             | 1482.80               | based on Ave Penetration of SSD |        | of                    | 12.50  | 13.51  | StdD                | 5.69   | 9.36  |
| Possible LOW for Buy Day                  |  | 1502.79       |  | 1473.78              |  | 100% | 95%                           | based on Ave Decline                |             |                             |                                     | of                    |                                 | 35.72  | 28.72                 | StdD   | 20.79  | 20.72               |        |       |
| Possible LOW for Buy Day                  |  | 1450.07       |  | 1449.33              |  | 50%  | 45%                           | based on Ave SS Day Violation on BD |             |                             |                                     | of                    |                                 | 12.83  | 13.57                 | StdD   | 13.65  | 10.11               |        |       |
| Tue, Sep 22 will be a Buy day.            |  | RTY           |  | therefore has a      |  | 50%  | chance of making a high above | 1538.50                             | and up to   | 1551.00                     | based on Ave Penetration of SSD     |                       |                                 |        |                       |        |        |                     |        |       |
|   |  |               |  | therefore has a      |  | 100% | chance of making a Low below  | 1538.50                             | and down to | 1502.79                     | based on Ave Decline                |                       |                                 |        |                       |        |        |                     |        |       |
|   |  |               |  | therefore has a      |  | 50%  | chance of making a Low below  | 1462.90                             | and down to | 1450.07                     | based on Ave SS Day Violation on BD |                       |                                 |        |                       |        |        |                     |        |       |
| The 24 hour Low has a                     |  | 45%           |  | chance of being made |  | 1st  |                               |                                     |             |                             |                                     |                       |                                 |        |                       |        |        |                     |        |       |

Tuesday September 22<sup>nd</sup> 2020

Today was a Buy day. Markets declined and reached their TTT levels then the rally started.

Tomorrow will be a Sell day. A good part of the rally is in place which could make for a confusing day.

| TTT Data for trading US Index Futures on: Wednesday, September 23, 2020 |           |              |              |                           |      |                               |          |                                      |          |                                      |          |                     |        |        |
|---|-----------|--------------|--------------|---------------------------|------|-------------------------------|----------|--------------------------------------|----------|--------------------------------------|----------|---------------------|--------|--------|
| The Buy Day HIGH was  |           | ES 24h       |              | ES Day                    |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 10  |        | 85%    |
| The Buy Day LOW was   |           | 3309.50      |              | 3309.50                   |      |                               |          | ES                                   | 3309.50  | 3256.50                              | 3300.75  | odds of Rally > 20  |        | 53%    |
|   |           | 3256.50 1st  |              | 3258.75 1st               |      |                               |          | ES Day                               | 3309.50  | 3258.75                              | 3299.25  | odds of Rally = 0   |        | 1%     |
| Possible HIGH for Sell Day  |           | 3324.98      |              | 3325.80                   |      | 60%                           | 70%      | based on Ave Penetration of BD       |          | of 15.48 16.30                       |          | StdD                | 9.31   | 9.38   |
| Possible HIGH for Sell Day  |           | 3315.91      |              | 3307.23                   |      | 100%                          | 100%     | based on Ave Rally                   |          | of 59.41 48.48                       |          | StdD                | 31.69  | 29.43  |
| Possible LOW for Sell Day   |           | 3237.63      |              | 3232.58                   |      | 30%                           | 30%      | based on Ave Buy Day Violation on SD |          | of 18.88 26.17                       |          | StdD                | 6.04   | 19.98  |
| Wed, Sep 23   | will be a | Sell         | day. ES      | therefore has a           | 60%  | chance of making a high above | 3309.50  | and up to                            | 3324.98  | based on Ave Penetration of ED       |          |                     |        |        |
|   |           |              |              | therefore has a           | 100% | chance of making a high above | 3256.50  | and up to                            | 3315.91  | based on Ave Rally                   |          |                     |        |        |
|   |           |              |              | therefore has a           | 30%  | chance of making a Low below  | 3256.50  | and down to                          | 3237.63  | based on Ave Buy Day Violation on SD |          |                     |        |        |
| The 24 hour High has a  |           | 75%          |              | chance of being made 1st  |      |                               |          |                                      |          |                                      |          |                     |        |        |
| Wed, Sep 23   | will be a | Sell         | day. ES Day  | therefore has a           | 70%  | chance of making a high above | 3309.50  | and up to                            | 3325.80  | based on Ave Penetration of ED       |          |                     |        |        |
|   |           |              |              | therefore has a           | 100% | chance of making a high above | 3258.75  | and up to                            | 3307.23  | based on Ave Rally                   |          |                     |        |        |
|   |           |              |              | therefore has a           | 30%  | chance of making a Low below  | 3258.75  | and down to                          | 3232.58  | based on Ave Buy Day Violation on SD |          |                     |        |        |
| The Day sess High has a   |           | 75%          |              | chance of being made 1st  |      |                               |          |                                      |          |                                      |          |                     |        |        |
| The Buy Day LOW was   |           | NQ 24h       |              | NQ Day                    |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 20  |        | 88%    |
|   |           | 1191.00      |              | 1191.00                   |      |                               |          | NQ                                   | 1191.00  | 10897.50                             | 11153.50 | odds of Rally > 25  |        | 83%    |
|   |           | 10897.50 1st |              | 10921.50 1st              |      |                               |          | NQ Day                               | 1191.00  | 10921.50                             | 11149.00 | odds of Rally = 0   |        | 0%     |
| Possible HIGH for Sell Day  |           | 11284.34     |              | 11292.66                  |      | 70%                           | 70%      | based on Ave Penetration of BD       |          | of 93.34 101.66                      |          | StdD                | 50.15  | 59.32  |
| Possible HIGH for Sell Day  |           | 11188.48     |              | 11172.79                  |      | 100%                          | 100%     | based on Ave Rally                   |          | of 290.98 251.29                     |          | StdD                | 152.99 | 152.66 |
| Possible LOW for Sell Day   |           | 10815.58     |              | 10832.18                  |      | 30%                           | 35%      | based on Ave Buy Day Violation on SD |          | of 81.92 89.32                       |          | StdD                | 34.23  | 91.55  |
| Wed, Sep 23   | will be a | Sell         | day. NQ      | therefore has a           | 70%  | chance of making a high above | 1191.00  | and up to                            | 11284.34 | based on Ave Penetration of ED       |          |                     |        |        |
|   |           |              |              | therefore has a           | 100% | chance of making a high above | 10897.50 | and up to                            | 11188.48 | based on Ave Rally                   |          |                     |        |        |
|   |           |              |              | therefore has a           | 30%  | chance of making a Low below  | 10897.50 | and down to                          | 10815.58 | based on Ave Buy Day Violation on SD |          |                     |        |        |
| The 24 hour High has a  |           | 65%          |              | chance of being made Last |      |                               |          |                                      |          |                                      |          |                     |        |        |
| Wed, Sep 23   | will be a | Sell         | day. NQ Day  | therefore has a           | 70%  | chance of making a high above | 1191.00  | and up to                            | 11292.66 | based on Ave Penetration of ED       |          |                     |        |        |
|   |           |              |              | therefore has a           | 100% | chance of making a high above | 10921.50 | and up to                            | 11172.79 | based on Ave Rally                   |          |                     |        |        |
|   |           |              |              | therefore has a           | 35%  | chance of making a Low below  | 10921.50 | and down to                          | 10832.18 | based on Ave Buy Day Violation on SD |          |                     |        |        |
| The Day sess High has a   |           | 70%          |              | chance of being made Last |      |                               |          |                                      |          |                                      |          |                     |        |        |
| The Buy Day LOW was   |           | YM 24h       |              | YM day                    |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 100 |        | 78%    |
|   |           | 27207.00     |              | 27207.00                  |      |                               |          | YM                                   | 27207.00 | 26858.00                             | 27182.00 | odds of Rally > 150 |        | 59%    |
|   |           | 26858.00 1st |              | 26858.00 1st              |      |                               |          | YM Day                               | 27207.00 | 26858.00                             | 27143.00 | odds of Rally = 0   |        | 0%     |
| Possible HIGH for Sell Day  |           | 27353.08     |              | 27351.08                  |      | 60%                           | 60%      | based on Ave Penetration of BD       |          | of 146.08 144.08                     |          | StdD                | 84.67  | 85.14  |
| Possible HIGH for Sell Day  |           | 27363.95     |              | 27259.00                  |      | 100%                          | 100%     | based on Ave Rally                   |          | of 505.95 401.00                     |          | StdD                | 268.08 | 259.02 |
| Possible LOW for Sell Day   |           | 26721.29     |              | 26653.50                  |      | 35%                           | 30%      | based on Ave Buy Day Violation on SD |          | of 136.71 204.50                     |          | StdD                | 56.07  | 161.63 |
| Wed, Sep 23   | will be a | Sell         | day. YM      | therefore has a           | 60%  | chance of making a high above | 27207.00 | and up to                            | 27353.08 | based on Ave Penetration of ED       |          |                     |        |        |
|   |           |              |              | therefore has a           | 100% | chance of making a high above | 26858.00 | and up to                            | 27363.95 | based on Ave Rally                   |          |                     |        |        |
|   |           |              |              | therefore has a           | 35%  | chance of making a Low below  | 26858.00 | and down to                          | 26721.29 | based on Ave Buy Day Violation on SD |          |                     |        |        |
| The 24 hour High has a  |           | 55%          |              | chance of being made 1st  |      |                               |          |                                      |          |                                      |          |                     |        |        |
| Wed, Sep 23   | will be a | Sell         | day. YM Day  | therefore has a           | 60%  | chance of making a high above | 27207.00 | and up to                            | 27351.08 | based on Ave Penetration of ED       |          |                     |        |        |
|   |           |              |              | therefore has a           | 100% | chance of making a high above | 26858.00 | and up to                            | 27259.00 | based on Ave Rally                   |          |                     |        |        |
|   |           |              |              | therefore has a           | 30%  | chance of making a Low below  | 26858.00 | and down to                          | 26653.50 | based on Ave Buy Day Violation on SD |          |                     |        |        |
| The Day sess High has a   |           | 55%          |              | chance of being made 1st  |      |                               |          |                                      |          |                                      |          |                     |        |        |
| The Buy Day LOW was   |           | RTY 24h      |              | RTY day                   |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 10  |        | 79%    |
|   |           | 1493.40      |              | 1493.40                   |      |                               |          | RTY                                  | 1493.40  | 1465.60                              | 1488.60  | odds of Rally > 15  |        | 57%    |
|   |           | 1465.60 1st  |              | 1465.60 1st               |      |                               |          | RTY Day                              | 1493.40  | 1465.60                              | 1489.30  | odds of Rally = 0   |        | 0%     |
| Possible HIGH for Sell Day  |           | 1507.31      |              | 1504.39                   |      | 45%                           | 65%      | based on Ave Penetration of BD       |          | of 13.91 10.99                       |          | StdD                | 5.38   | 9.36   |
| Possible HIGH for Sell Day  |           | 1502.57      |              | 1496.70                   |      | 100%                          | 100%     | based on Ave Rally                   |          | of 36.97 31.10                       |          | StdD                | 19.00  | 20.15  |
| Possible LOW for Sell Day   |           | 1456.72      |              | 1457.59                   |      | 30%                           | 40%      | based on Ave Buy Day Violation on SD |          | of 8.88 8.01                         |          | StdD                | 3.26   | 10.11  |
| Wed, Sep 23   | will be a | Sell         | day. RTY     | therefore has a           | 45%  | chance of making a high above | 1493.40  | and up to                            | 1507.31  | based on Ave Penetration of ED       |          |                     |        |        |
|   |           |              |              | therefore has a           | 100% | chance of making a high above | 1465.60  | and up to                            | 1502.57  | based on Ave Rally                   |          |                     |        |        |
|   |           |              |              | therefore has a           | 30%  | chance of making a Low below  | 1465.60  | and down to                          | 1456.72  | based on Ave Buy Day Violation on SD |          |                     |        |        |
| The 24 hour High has a  |           | 60%          |              | chance of being made 1st  |      |                               |          |                                      |          |                                      |          |                     |        |        |
| Wed, Sep 23   | will be a | Sell         | day. RTY Day | therefore has a           | 65%  | chance of making a high above | 1493.40  | and up to                            | 1504.39  | based on Ave Penetration of ED       |          |                     |        |        |
|   |           |              |              | therefore has a           | 100% | chance of making a high above | 1465.60  | and up to                            | 1496.70  | based on Ave Rally                   |          |                     |        |        |
|   |           |              |              | therefore has a           | 40%  | chance of making a Low below  | 1465.60  | and down to                          | 1457.59  | based on Ave Buy Day Violation on SD |          |                     |        |        |
| The Day sess High has a   |           | 60%          |              | chance of being made 1st  |      |                               |          |                                      |          |                                      |          |                     |        |        |



Wednesday September 23<sup>rd</sup> 2020

Today was a Sell day. Yesterday's rally continued to their Penetration levels. After which a new decline started and now all markets are below yesterday's low.

Tomorrow will be a SS day. Based on averages we have good odds of getting back above yesterday's low.

| TTT Data for trading US Index Futures on:        |  |                |  |   |  |            |  |                               |  | Thursday, September 24, 2020                  |  |             |  |            |  |   |  |                            |  |
|--|--|----------------|--|---|--|------------|--|-------------------------------|--|---|--|-------------|--|------------|--|---|--|----------------------------|--|
|  |  | <b>ES 24h</b>  |  | <b>ES Day</b>                           |  | <b>24H</b> |  | <b>Day Only</b>               |  | <b>Current</b>                                |  | <b>High</b> |  | <b>Low</b> |  | <b>Last</b>                                   |  |                            |  |
| The Sell Day HIGH was                            |  | 3319.75        |  | 3312.50                                 |  |            |  |                               |  | ES  |  | 3319.75     |  | 3221.00    |  | 3231.00                                       |  | odds of 3D Rally > 10 85%  |  |
| The Sell Day LOW was                             |  | 3221.00        |  | 3221.00                                 |  |            |  |                               |  |   |  |             |  |            |  |   |  | odds of 3D Rally > 20 60%  |  |
| The Buy Day LOW was                              |  | 3256.50        |  | 3258.75                                 |  |            |  |                               |  | ES Day  |  | 3312.50     |  | 3221.00    |  | 3231.75                                       |  | odds of 3D Rally < 0 8%    |  |
| Possible HIGH for Sell Short Day                 |  | 3336.78        |  | 3330.40                                 |  | 80%        |  | 65%                           |  | based on Ave Penetration of SD                |  | of 17.03    |  | 17.90      |  | StdD 9.56                                     |  | 9.38                       |  |
| Possible HIGH for Sell Short Day                 |  | 3325.19        |  | 3312.63                                 |  | 100%       |  | 95%                           |  | based on Ave 3 Day Rally                      |  | of 68.69    |  | 53.88      |  | StdD 35.57                                    |  | 29.43                      |  |
| Possible LOW for Sell Short Day                  |  | 3178.75        |  | 3177.56                                 |  | 30%        |  | 40%                           |  | based on Ave of Sell Day Violation on SS days |  | of 42.25    |  | 43.44      |  | StdD 16.62                                    |  | 19.98                      |  |
| Thu, Sep 24 will be a SellShort day.             |  | ES             |  | therefore has a there has a there has a |  | 80%        |  | chance of making a high above |  | 3319.75                                       |  | and up to   |  | 3336.78    |  | based on Ave Penetration of SD                |  |                            |  |
|  |  |                |  |   |  | 100%       |  | chance of making a high above |  | 3256.50                                       |  | and up to   |  | 3325.19    |  | based on Ave 3 Day Rally                      |  |                            |  |
|  |  |                |  |   |  | 30%        |  | chance of making a Low below  |  | 3221.00                                       |  | and down to |  | 3178.75    |  | based on Ave of Sell Day Violation on SS days |  |                            |  |
| The 24 hour High has a 40% chance of being made  |  | 1st            |  |   |  |            |  |                               |  |   |  |             |  |            |  |   |  |                            |  |
| Thu, Sep 24 will be a SellShort day.             |  | ES Day         |  | therefore has a there has a there has a |  | 65%        |  | chance of making a high above |  | 3312.50                                       |  | and up to   |  | 3330.40    |  | based on Ave Penetration of SD                |  |                            |  |
|  |  |                |  |   |  | 95%        |  | chance of making a high above |  | 3258.75                                       |  | and up to   |  | 3312.63    |  | based on Ave 3 Day Rally                      |  |                            |  |
|  |  |                |  |   |  | 40%        |  | chance of making a Low below  |  | 3221.00                                       |  | and down to |  | 3177.56    |  | based on Ave of Sell Day Violation on SS days |  |                            |  |
| The Day sess High has a 40% chance of being made |  | 1st            |  |   |  |            |  |                               |  |   |  |             |  |            |  |   |  |                            |  |
|  |  | <b>NQ 24h</b>  |  | <b>NQ Day</b>                           |  | <b>24H</b> |  | <b>Day Only</b>               |  | <b>Current</b>                                |  | <b>High</b> |  | <b>Low</b> |  | <b>Last</b>                                   |  |                            |  |
| The Sell Day LOW was                             |  | 11222.00       |  | 11161.00                                |  |            |  |                               |  | NQ  |  | 11222.00    |  | 10786.00   |  | 10818.75                                      |  | odds of 3D Rally > 10 95%  |  |
| The Buy Day LOW was                              |  | 10786.00       |  | 10786.00                                |  |            |  |                               |  |   |  |             |  |            |  |   |  | odds of 3D Rally > 20 80%  |  |
| Possible HIGH for Sell Short Day                 |  | 10897.50       |  | 10821.50                                |  |            |  |                               |  | NQ Day  |  | 11161.00    |  | 10786.00   |  | 10830.00                                      |  | odds of 3D Rally < 0 9%    |  |
| Possible HIGH for Sell Short Day                 |  | 11321.59       |  | 11282.38                                |  | 80%        |  | 60%                           |  | based on Ave Penetration of SD                |  | of 99.59    |  | 121.38     |  | StdD 58.23                                    |  | 59.32                      |  |
| Possible HIGH for Sell Short Day                 |  | 11242.31       |  | 11199.53                                |  | 100%       |  | 100%                          |  | based on Ave 3 Day Rally                      |  | of 344.81   |  | 278.03     |  | StdD 176.87                                   |  | 152.66                     |  |
| Possible LOW for Sell Short Day                  |  | 10588.75       |  | 10552.11                                |  | 35%        |  | 35%                           |  | based on Ave of Sell Day Violation on SS days |  | of 197.25   |  | 233.89     |  | StdD 82.27                                    |  | 91.55                      |  |
| Thu, Sep 24 will be a SellShort day.             |  | NQ             |  | therefore has a there has a there has a |  | 80%        |  | chance of making a high above |  | 11222.00                                      |  | and up to   |  | 11321.59   |  | based on Ave Penetration of SD                |  |                            |  |
|  |  |                |  |   |  | 100%       |  | chance of making a high above |  | 10897.50                                      |  | and up to   |  | 11242.31   |  | based on Ave 3 Day Rally                      |  |                            |  |
|  |  |                |  |   |  | 35%        |  | chance of making a Low below  |  | 10786.00                                      |  | and down to |  | 10588.75   |  | based on Ave of Sell Day Violation on SS days |  |                            |  |
| The 24 hour High has a 50% chance of being made  |  | 1st            |  |   |  |            |  |                               |  |   |  |             |  |            |  |   |  |                            |  |
| Thu, Sep 24 will be a SellShort day.             |  | NQ Day         |  | therefore has a there has a there has a |  | 60%        |  | chance of making a high above |  | 11161.00                                      |  | and up to   |  | 11282.38   |  | based on Ave Penetration of SD                |  |                            |  |
|  |  |                |  |   |  | 100%       |  | chance of making a high above |  | 10921.50                                      |  | and up to   |  | 11199.53   |  | based on Ave 3 Day Rally                      |  |                            |  |
|  |  |                |  |   |  | 35%        |  | chance of making a Low below  |  | 10786.00                                      |  | and down to |  | 10552.11   |  | based on Ave of Sell Day Violation on SS days |  |                            |  |
| The Day sess High has a 50% chance of being made |  | Last           |  |   |  |            |  |                               |  |   |  |             |  |            |  |   |  |                            |  |
|  |  | <b>YM 24h</b>  |  | <b>YM day</b>                           |  | <b>24H</b> |  | <b>Day Only</b>               |  | <b>Current</b>                                |  | <b>High</b> |  | <b>Low</b> |  | <b>Last</b>                                   |  |                            |  |
| The Sell Day LOW was                             |  | 27392.00       |  | 27349.00                                |  |            |  |                               |  | YM  |  | 27392.00    |  | 26586.00   |  | 26692.00                                      |  | odds of 3D Rally > 75 88%  |  |
| The Buy Day LOW was                              |  | 26586.00       |  | 26586.00                                |  |            |  |                               |  |   |  |             |  |            |  |   |  | odds of 3D Rally > 100 81% |  |
| Possible HIGH for Sell Short Day                 |  | 26858.00       |  | 26858.00                                |  |            |  |                               |  | YM Day  |  | 27349.00    |  | 26586.00   |  | 26692.00                                      |  | odds of 3D Rally < 0 9%    |  |
| Possible HIGH for Sell Short Day                 |  | 27571.25       |  | 27537.89                                |  | 60%        |  | 45%                           |  | based on Ave Penetration of SD                |  | of 179.25   |  | 188.89     |  | StdD 95.01                                    |  | 85.14                      |  |
| Possible HIGH for Sell Short Day                 |  | 27428.95       |  | 27277.89                                |  | 100%       |  | 95%                           |  | based on Ave 3 Day Rally                      |  | of 570.95   |  | 419.89     |  | StdD 310.46                                   |  | 259.02                     |  |
| Possible LOW for Sell Short Day                  |  | 26287.00       |  | 26277.50                                |  | 40%        |  | 50%                           |  | based on Ave of Sell Day Violation on SS days |  | of 299.00   |  | 308.50     |  | StdD 136.02                                   |  | 161.63                     |  |
| Thu, Sep 24 will be a SellShort day.             |  | YM             |  | therefore has a there has a there has a |  | 60%        |  | chance of making a high above |  | 27392.00                                      |  | and up to   |  | 27571.25   |  | based on Ave Penetration of SD                |  |                            |  |
|  |  |                |  |   |  | 100%       |  | chance of making a high above |  | 26858.00                                      |  | and up to   |  | 27428.95   |  | based on Ave 3 Day Rally                      |  |                            |  |
|  |  |                |  |   |  | 40%        |  | chance of making a Low below  |  | 26586.00                                      |  | and down to |  | 26287.00   |  | based on Ave of Sell Day Violation on SS days |  |                            |  |
| The 24 hour High has a 40% chance of being made  |  | 1st            |  |   |  |            |  |                               |  |   |  |             |  |            |  |   |  |                            |  |
| Thu, Sep 24 will be a SellShort day.             |  | YM Day         |  | therefore has a there has a there has a |  | 45%        |  | chance of making a high above |  | 27349.00                                      |  | and up to   |  | 27537.89   |  | based on Ave Penetration of SD                |  |                            |  |
|  |  |                |  |   |  | 95%        |  | chance of making a high above |  | 26858.00                                      |  | and up to   |  | 27277.89   |  | based on Ave 3 Day Rally                      |  |                            |  |
|  |  |                |  |   |  | 50%        |  | chance of making a Low below  |  | 26586.00                                      |  | and down to |  | 26277.50   |  | based on Ave of Sell Day Violation on SS days |  |                            |  |
| The Day sess High has a 40% chance of being made |  | 1st            |  |   |  |            |  |                               |  |   |  |             |  |            |  |   |  |                            |  |
|  |  | <b>RTY 24h</b> |  | <b>RTY day</b>                          |  | <b>24H</b> |  | <b>Day Only</b>               |  | <b>Current</b>                                |  | <b>High</b> |  | <b>Low</b> |  | <b>Last</b>                                   |  |                            |  |
| The Sell Day LOW was                             |  | 1500.20        |  | 1500.20                                 |  |            |  |                               |  | RTY   |  | 1500.20     |  | 1444.70    |  | 1446.90                                       |  | odds of 3D Rally > 5 93%   |  |
| The Buy Day LOW was                              |  | 1444.70        |  | 1444.70                                 |  |            |  |                               |  |   |  |             |  |            |  |   |  | odds of 3D Rally > 10 81%  |  |
| Possible HIGH for Sell Short Day                 |  | 1465.60        |  | 1465.60                                 |  |            |  |                               |  | RTY Day                                       |  | 1500.20     |  | 1444.70    |  | 1446.90                                       |  | odds of 3D Rally < 0 9%    |  |
| Possible HIGH for Sell Short Day                 |  | 1517.28        |  | 1520.55                                 |  | 50%        |  | 40%                           |  | based on Ave Penetration of SD                |  | of 17.08    |  | 20.35      |  | StdD 9.29                                     |  | 9.36                       |  |
| Possible HIGH for Sell Short Day                 |  | 1506.97        |  | 1501.19                                 |  | 100%       |  | 90%                           |  | based on Ave 3 Day Rally                      |  | of 41.37    |  | 35.59      |  | StdD 22.88                                    |  | 20.15                      |  |
| Possible LOW for Sell Short Day                  |  | 1427.18        |  | 1424.63                                 |  | 55%        |  | 55%                           |  | based on Ave of Sell Day Violation on SS days |  | of 17.52    |  | 20.07      |  | StdD 8.85                                     |  | 10.11                      |  |
| Thu, Sep 24 will be a SellShort day.             |  | RTY            |  | therefore has a there has a there has a |  | 50%        |  | chance of making a high above |  | 1500.20                                       |  | and up to   |  | 1517.28    |  | based on Ave Penetration of SD                |  |                            |  |
|  |  |                |  |   |  | 100%       |  | chance of making a high above |  | 1465.60                                       |  | and up to   |  | 1506.97    |  | based on Ave 3 Day Rally                      |  |                            |  |
|  |  |                |  |   |  | 55%        |  | chance of making a Low below  |  | 1444.70                                       |  | and down to |  | 1427.18    |  | based on Ave of Sell Day Violation on SS days |  |                            |  |
| The 24 hour High has a 40% chance of being made  |  | 1st            |  |   |  |            |  |                               |  |   |  |             |  |            |  |   |  |                            |  |
| Thu, Sep 24 will be a SellShort day.             |  | RTY Day        |  | therefore has a there has a there has a |  | 40%        |  | chance of making a high above |  | 1500.20                                       |  | and up to   |  | 1520.55    |  | based on Ave Penetration of SD                |  |                            |  |
|  |  |                |  |   |  | 90%        |  | chance of making a high above |  | 1465.60                                       |  | and up to   |  | 1501.19    |  | based on Ave 3 Day Rally                      |  |                            |  |
|  |  |                |  |   |  | 55%        |  | chance of making a Low below  |  | 1444.70                                       |  | and down to |  | 1424.63    |  | based on Ave of Sell Day Violation on SS days |  |                            |  |
| The Day sess High has a 40% chance of being made |  | Last           |  |   |  |            |  |                               |  |   |  |             |  |            |  |   |  |                            |  |

Thursday September 24<sup>th</sup> 2020

Today was a SS day. As mentioned last night we had good odds of getting back above the BDL. Well it took a while but they did it and proved the power of TTT.

Tomorrow will be a Buy day. There is room for the late decline too continue.

| TTT Data for trading US Index Futures on: Friday, September 25, 2020 |  |               |     |                      |         |                 |          |                                     |          |             |          |                                     |        |      |        |        |
|--|--|---------------|-----|----------------------|---------|-----------------|----------|-------------------------------------|----------|-------------|----------|-------------------------------------|--------|------|--------|--------|
| The Sell/Short Day HIGH was  |  | ES 24h        |     | ES Day               |         | 24H             | Day Only | Current ES                          | High     | Low         | Last     | odds of Decline > 10                |        | 74%  |        |        |
| The Sell/Short Day LOW was   |  | 3268.25 Last  |     | 3268.25 Last         |         |                 |          | 3268.25                             | 3198.00  |             | 3240.75  | odds of Decline > 20                |        | 46%  |        |        |
|  |  | 3198.00       |     | 3198.00              |         |                 |          |                                     |          |             |          | odds of Decline = 0                 |        | 1%   |        |        |
| Possible HIGH for Buy Day  |  | 3289.16       |     | 3293.33              |         | 55%             | 65%      | ES Day                              | 3268.25  | 3198.00     | 3238.00  | Ave Flange on                       |        | BD   | 55.28  |        |
| Possible LOW for Buy Day   |  | 3210.88       |     | 3222.13              |         | 100%            | 85%      | based on Ave Penetration of SSD     |          | of          |          | 20.91                               | 25.08  | StdD | 9.45   | 8.22   |
| Possible LOW for Buy Day   |  | 3173.83       |     | 3177.56              |         | 50%             | 45%      | based on Ave Decline                |          | of          |          | 57.38                               | 46.12  | StdD | 41.80  | 29.43  |
|  |  |               |     |                      |         |                 |          | based on Ave SS Day Violation on BD |          | of          |          | 24.18                               | 20.44  | StdD | 21.53  | 20.08  |
| Fri, Sep 25  |  | will be a     | Buy | day.                 | ES      | therefore has a | 55%      | chance of making a high above       | 3268.25  | and up to   | 3289.16  | based on Ave Penetration of SSD     |        |      |        |        |
|  |  |               |     |                      |         | therefore has a | 100%     | chance of making a Low below        | 3268.25  | and down to | 3210.88  | based on Ave Decline                |        |      |        |        |
|  |  |               |     |                      |         | therefore has a | 50%      | chance of making a Low below        | 3198.00  | and down to | 3173.83  | based on Ave SS Day Violation on BD |        |      |        |        |
| The 24 hour Low has a  |  | 45%           |     | chance of being made |         | Last            |          |                                     |          |             |          |                                     |        |      |        |        |
| Fri, Sep 25  |  | will be a     | Buy | day.                 | ES Day  | therefore has a | 65%      | chance of making a high above       | 3268.25  | and up to   | 3293.33  | based on Ave Penetration of SSD     |        |      |        |        |
|  |  |               |     |                      |         | therefore has a | 85%      | chance of making a Low below        | 3268.25  | and down to | 3222.13  | based on Ave Decline                |        |      |        |        |
|  |  |               |     |                      |         | therefore has a | 45%      | chance of making a Low below        | 3198.00  | and down to | 3177.56  | based on Ave SS Day Violation on BD |        |      |        |        |
| The Day sess Low has a   |  | 50%           |     | chance of being made |         | Last            |          |                                     |          |             |          |                                     |        |      |        |        |
| The Sell/Short Day LOW was   |  | NQ 24h        |     | NQ Day               |         | 24H             | Day Only | Current NQ                          | High     | Low         | Last     | odds of Decline > 20                |        | 76%  |        |        |
|  |  | 11011.75 Last |     | 11011.75 Last        |         |                 |          | 11011.75                            | 10660.25 |             | 10908.50 | odds of Decline > 25                |        | 69%  |        |        |
|  |  | 10660.25      |     | 10704.00             |         |                 |          |                                     |          |             |          | odds of Decline = 0                 |        | 1%   |        |        |
| Possible HIGH for Buy Day  |  | 11114.86      |     | 11120.08             |         | 55%             | 60%      | NQ Day                              | 11011.75 | 10704.00    | 10890.00 | Ave Flange on                       |        | BD   | 277.94 |        |
| Possible LOW for Buy Day   |  | 10714.88      |     | 10767.05             |         | 100%            | 95%      | based on Ave Penetration of SSD     |          | of          |          | 103.11                              | 108.33 | StdD | 50.08  | 58.28  |
| Possible LOW for Buy Day   |  | 10520.73      |     | 10540.97             |         | 50%             | 40%      | based on Ave Decline                |          | of          |          | 296.95                              | 244.70 | StdD | 220.30 | 152.66 |
|  |  |               |     |                      |         |                 |          | based on Ave SS Day Violation on BD |          | of          |          | 139.53                              | 163.03 | StdD | 99.51  | 91.75  |
| Fri, Sep 25  |  | will be a     | Buy | day.                 | NQ      | therefore has a | 55%      | chance of making a high above       | 11011.75 | and up to   | 11114.86 | based on Ave Penetration of SSD     |        |      |        |        |
|  |  |               |     |                      |         | therefore has a | 100%     | chance of making a Low below        | 11011.75 | and down to | 10714.88 | based on Ave Decline                |        |      |        |        |
|  |  |               |     |                      |         | therefore has a | 50%      | chance of making a Low below        | 10660.25 | and down to | 10520.73 | based on Ave SS Day Violation on BD |        |      |        |        |
| The 24 hour Low has a  |  | 40%           |     | chance of being made |         | Last            |          |                                     |          |             |          |                                     |        |      |        |        |
| Fri, Sep 25  |  | will be a     | Buy | day.                 | NQ Day  | therefore has a | 60%      | chance of making a high above       | 11011.75 | and up to   | 11120.08 | based on Ave Penetration of SSD     |        |      |        |        |
|  |  |               |     |                      |         | therefore has a | 95%      | chance of making a Low below        | 11011.75 | and down to | 10767.05 | based on Ave Decline                |        |      |        |        |
|  |  |               |     |                      |         | therefore has a | 40%      | chance of making a Low below        | 10704.00 | and down to | 10540.97 | based on Ave SS Day Violation on BD |        |      |        |        |
| The Day sess Low has a   |  | 45%           |     | chance of being made |         | Last            |          |                                     |          |             |          |                                     |        |      |        |        |
| The Sell/Short Day LOW was   |  | YM 24h        |     | YM day               |         | 24H             | Day Only | Current YM                          | High     | Low         | Last     | odds of Decline > 100               |        | 69%  |        |        |
|  |  | 26971.00 Last |     | 26971.00 Last        |         |                 |          | 26971.00                            | 26407.00 |             | 26733.00 | odds of Decline > 150               |        | 52%  |        |        |
|  |  | 26407.00      |     | 26407.00             |         |                 |          |                                     |          |             |          | odds of Decline = 0                 |        | 1%   |        |        |
| Possible HIGH for Buy Day  |  | 27265.00      |     | 27200.54             |         | 40%             | 65%      | YM Day                              | 26971.00 | 26407.00    | 26713.00 | Ave Flange on                       |        | BD   | 457.60 |        |
| Possible LOW for Buy Day   |  | 26477.90      |     | 26627.56             |         | 100%            | 90%      | based on Ave Penetration of SSD     |          | of          |          | 294.00                              | 229.54 | StdD | 107.73 | 82.40  |
| Possible LOW for Buy Day   |  | 26232.91      |     | 26245.44             |         | 55%             | 45%      | based on Ave Decline                |          | of          |          | 493.10                              | 343.44 | StdD | 328.55 | 259.02 |
|  |  |               |     |                      |         |                 |          | based on Ave SS Day Violation on BD |          | of          |          | 174.09                              | 161.56 | StdD | 185.67 | 162.30 |
| Fri, Sep 25  |  | will be a     | Buy | day.                 | YM      | therefore has a | 40%      | chance of making a high above       | 26971.00 | and up to   | 27265.00 | based on Ave Penetration of SSD     |        |      |        |        |
|  |  |               |     |                      |         | therefore has a | 100%     | chance of making a Low below        | 26971.00 | and down to | 26477.90 | based on Ave Decline                |        |      |        |        |
|  |  |               |     |                      |         | therefore has a | 55%      | chance of making a Low below        | 26407.00 | and down to | 26232.91 | based on Ave SS Day Violation on BD |        |      |        |        |
| The 24 hour Low has a  |  | 55%           |     | chance of being made |         | Last            |          |                                     |          |             |          |                                     |        |      |        |        |
| Fri, Sep 25  |  | will be a     | Buy | day.                 | YM Day  | therefore has a | 65%      | chance of making a high above       | 26971.00 | and up to   | 27200.54 | based on Ave Penetration of SSD     |        |      |        |        |
|  |  |               |     |                      |         | therefore has a | 90%      | chance of making a Low below        | 26971.00 | and down to | 26627.56 | based on Ave Decline                |        |      |        |        |
|  |  |               |     |                      |         | therefore has a | 45%      | chance of making a Low below        | 26407.00 | and down to | 26245.44 | based on Ave SS Day Violation on BD |        |      |        |        |
| The Day sess Low has a   |  | 50%           |     | chance of being made |         | Last            |          |                                     |          |             |          |                                     |        |      |        |        |
| The Sell/Short Day LOW was   |  | RTY 24h       |     | RTY day              |         | 24H             | Day Only | Current RTY                         | High     | Low         | Last     | odds of Decline > 10                |        | 69%  |        |        |
|  |  | 1470.90 Last  |     | 1470.90 Last         |         |                 |          | 1470.90                             | 1426.20  |             | 1449.80  | odds of Decline > 15                |        | 52%  |        |        |
|  |  | 1426.20       |     | 1426.20              |         |                 |          |                                     |          |             |          | odds of Decline = 0                 |        | 1%   |        |        |
| Possible HIGH for Buy Day  |  | 1482.99       |     | 1484.11              |         | 45%             | 50%      | RTY Day                             | 1470.90  | 1426.20     | 1446.60  | Ave Flange on                       |        | BD   | 34.99  |        |
| Possible LOW for Buy Day   |  | 1432.49       |     | 1440.95              |         | 100%            | 95%      | based on Ave Penetration of SSD     |          | of          |          | 12.09                               | 13.21  | StdD | 5.39   | 9.35   |
| Possible LOW for Buy Day   |  | 1413.37       |     | 1412.63              |         | 50%             | 45%      | based on Ave Decline                |          | of          |          | 38.41                               | 29.95  | StdD | 22.19  | 20.15  |
|  |  |               |     |                      |         |                 |          | based on Ave SS Day Violation on BD |          | of          |          | 12.83                               | 13.57  | StdD | 13.64  | 10.27  |
| Fri, Sep 25  |  | will be a     | Buy | day.                 | RTY     | therefore has a | 45%      | chance of making a high above       | 1470.90  | and up to   | 1482.99  | based on Ave Penetration of SSD     |        |      |        |        |
|  |  |               |     |                      |         | therefore has a | 100%     | chance of making a Low below        | 1470.90  | and down to | 1432.49  | based on Ave Decline                |        |      |        |        |
|  |  |               |     |                      |         | therefore has a | 50%      | chance of making a Low below        | 1426.20  | and down to | 1413.37  | based on Ave SS Day Violation on BD |        |      |        |        |
| The 24 hour Low has a  |  | 45%           |     | chance of being made |         | Last            |          |                                     |          |             |          |                                     |        |      |        |        |
| Fri, Sep 25  |  | will be a     | Buy | day.                 | RTY Day | therefore has a | 50%      | chance of making a high above       | 1470.90  | and up to   | 1484.11  | based on Ave Penetration of SSD     |        |      |        |        |
|  |  |               |     |                      |         | therefore has a | 95%      | chance of making a Low below        | 1470.90  | and down to | 1440.95  | based on Ave Decline                |        |      |        |        |
|  |  |               |     |                      |         | therefore has a | 45%      | chance of making a Low below        | 1426.20  | and down to | 1412.63  | based on Ave SS Day Violation on BD |        |      |        |        |
| The Day sess Low has a   |  | 55%           |     | chance of being made |         | Last            |          |                                     |          |             |          |                                     |        |      |        |        |

Friday September 25<sup>th</sup> 2020

Today was a Buy day. Markets declined to their TTT MA level and then the rally started and reached TTT Range MA level.

Monday will be a Sell day. Markets are already above their MA target level, therefore we could be in for a confused day.

Have a great weekend.

| TTT Data for trading US Index Futures on: Monday, September 28, 2020 |           |              |                      |                 |          |                                      |          |                  |          |                                      |               |
|--|-----------|--------------|----------------------|-----------------|----------|--------------------------------------|----------|------------------|----------|--------------------------------------|---------------|
| The Buy Day HIGH was   |           | ES 24h       | ES Day               | 24H             | Day Only | Current                              | High     | Low              | Last     | odds of Rally > 10                   | 86%           |
| The Buy Day LOW was  |           | 3296.25      | 3296.25              |                 |          | ES                                   | 3296.25  | 3206.50          | 3285.50  | odds of Rally > 20                   | 53%           |
|  |           | 3206.50 1st  | 3216.00 1st          |                 |          | ES Day                               | 3296.25  | 3216.00          | 3287.50  | odds of Rally = 0                    | 1%            |
| Possible HIGH for Sell Day   |           | 3311.21      | 3311.59              | 60%             | 70%      | based on Ave Penetration of BD       |          | of 14.96 15.34   |          | StdD                                 | 9.20 8.22     |
| Possible HIGH for Sell Day   |           | 3264.70      | 3263.15              | 100%            | 100%     | based on Ave Rally                   |          | of 58.20 47.15   |          | StdD                                 | 30.97 26.23   |
| Possible LOW for Sell Day  |           | 3185.25      | 3188.18              | 35%             | 35%      | based on Ave Buy Day Violation on SD |          | of 21.25 27.82   |          | StdD                                 | 7.41 20.08    |
| Mon, Sep 28  | will be a | Sell         | day. ES              | therefore has a | 60%      | chance of making a high above        | 3296.25  | and up to        | 3311.21  | based on Ave Penetration of BD       |               |
|  |           |              |                      | therefore has a | 100%     | chance of making a high above        | 3206.50  | and up to        | 3264.70  | based on Ave Rally                   |               |
|  |           |              |                      | therefore has a | 35%      | chance of making a Low below         | 3206.50  | and down to      | 3185.25  | based on Ave Buy Day Violation on SD |               |
| The 24 hour High has a   |           | 70%          | chance of being made | 1st             |          |                                      |          |                  |          |                                      |               |
| Mon, Sep 28  | will be a | Sell         | day. ES Day          | therefore has a | 70%      | chance of making a high above        | 3296.25  | and up to        | 3311.59  | based on Ave Penetration of BD       |               |
|  |           |              |                      | therefore has a | 100%     | chance of making a high above        | 3216.00  | and up to        | 3263.15  | based on Ave Rally                   |               |
|  |           |              |                      | therefore has a | 35%      | chance of making a Low below         | 3216.00  | and down to      | 3188.18  | based on Ave Buy Day Violation on SD |               |
| The Day sess High has a  |           | 70%          | chance of being made | 1st             |          |                                      |          |                  |          |                                      |               |
| The Buy Day LOW was  |           | NQ 24h       | NQ Day               | 24H             | Day Only | Current                              | High     | Low              | Last     | odds of Rally > 20                   | 88%           |
|  |           | 1186.25      | 1186.25              |                 |          | NQ                                   | 1186.25  | 10813.75         | 1135.00  | odds of Rally > 25                   | 83%           |
|  |           | 10813.75 1st | 10830.50 1st         |                 |          | NQ Day                               | 1186.25  | 10830.50         | 1135.25  | odds of Rally = 0                    | 0%            |
| Possible HIGH for Sell Day   |           | 11251.91     | 11265.08             | 70%             | 65%      | based on Ave Penetration of BD       |          | of 85.66 98.83   |          | StdD                                 | 47.81 58.28   |
| Possible HIGH for Sell Day   |           | 11102.46     | 11075.43             | 100%            | 100%     | based on Ave Rally                   |          | of 288.71 244.93 |          | StdD                                 | 151.75 144.14 |
| Possible LOW for Sell Day  |           | 10727.61     | 10735.41             | 35%             | 40%      | based on Ave Buy Day Violation on SD |          | of 86.14 95.09   |          | StdD                                 | 36.68 91.75   |
| Mon, Sep 28  | will be a | Sell         | day. NQ              | therefore has a | 70%      | chance of making a high above        | 1186.25  | and up to        | 11251.91 | based on Ave Penetration of BD       |               |
|  |           |              |                      | therefore has a | 100%     | chance of making a high above        | 10813.75 | and up to        | 11102.46 | based on Ave Rally                   |               |
|  |           |              |                      | therefore has a | 35%      | chance of making a Low below         | 10813.75 | and down to      | 10727.61 | based on Ave Buy Day Violation on SD |               |
| The 24 hour High has a   |           | 60%          | chance of being made | Last            |          |                                      |          |                  |          |                                      |               |
| Mon, Sep 28  | will be a | Sell         | day. NQ Day          | therefore has a | 65%      | chance of making a high above        | 1186.25  | and up to        | 11265.08 | based on Ave Penetration of BD       |               |
|  |           |              |                      | therefore has a | 100%     | chance of making a high above        | 10830.50 | and up to        | 11075.43 | based on Ave Rally                   |               |
|  |           |              |                      | therefore has a | 40%      | chance of making a Low below         | 10830.50 | and down to      | 10735.41 | based on Ave Buy Day Violation on SD |               |
| The Day sess High has a  |           | 65%          | chance of being made | Last            |          |                                      |          |                  |          |                                      |               |
| The Buy Day LOW was  |           | YM 24h       | YM day               | 24H             | Day Only | Current                              | High     | Low              | Last     | odds of Rally > 100                  | 78%           |
|  |           | 27123.00     | 27123.00             |                 |          | YM                                   | 27123.00 | 26424.00         | 27034.00 | odds of Rally > 150                  | 59%           |
|  |           | 26424.00 1st | 26502.00 1st         |                 |          | YM Day                               | 27123.00 | 26502.00         | 27052.00 | odds of Rally = 0                    | 0%            |
| Possible HIGH for Sell Day   |           | 27274.42     | 27268.83             | 60%             | 60%      | based on Ave Penetration of BD       |          | of 151.42 145.83 |          | StdD                                 | 86.21 82.40   |
| Possible HIGH for Sell Day   |           | 26927.05     | 26899.70             | 100%            | 100%     | based on Ave Rally                   |          | of 503.05 397.70 |          | StdD                                 | 266.65 245.86 |
| Possible LOW for Sell Day  |           | 26270.38     | 26287.86             | 40%             | 35%      | based on Ave Buy Day Violation on SD |          | of 153.63 214.14 |          | StdD                                 | 64.89 162.30  |
| Mon, Sep 28  | will be a | Sell         | day. YM              | therefore has a | 60%      | chance of making a high above        | 27123.00 | and up to        | 27274.42 | based on Ave Penetration of BD       |               |
|  |           |              |                      | therefore has a | 100%     | chance of making a high above        | 26424.00 | and up to        | 26927.05 | based on Ave Rally                   |               |
|  |           |              |                      | therefore has a | 40%      | chance of making a Low below         | 26424.00 | and down to      | 26270.38 | based on Ave Buy Day Violation on SD |               |
| The 24 hour High has a   |           | 50%          | chance of being made | 1st             |          |                                      |          |                  |          |                                      |               |
| Mon, Sep 28  | will be a | Sell         | day. YM Day          | therefore has a | 60%      | chance of making a high above        | 27123.00 | and up to        | 27268.83 | based on Ave Penetration of BD       |               |
|  |           |              |                      | therefore has a | 100%     | chance of making a high above        | 26502.00 | and up to        | 26899.70 | based on Ave Rally                   |               |
|  |           |              |                      | therefore has a | 35%      | chance of making a Low below         | 26502.00 | and down to      | 26287.86 | based on Ave Buy Day Violation on SD |               |
| The Day sess High has a  |           | 55%          | chance of being made | 1st             |          |                                      |          |                  |          |                                      |               |
| The Buy Day LOW was  |           | RTY 24h      | RTY day              | 24H             | Day Only | Current                              | High     | Low              | Last     | odds of Rally > 10                   | 79%           |
|  |           | 1474.20      | 1474.20              |                 |          | RTY                                  | 1474.20  | 1428.90          | 1466.40  | odds of Rally > 15                   | 57%           |
|  |           | 1428.90 1st  | 1438.80 1st          |                 |          | RTY Day                              | 1474.20  | 1438.80          | 1467.50  | odds of Rally = 0                    | 0%            |
| Possible HIGH for Sell Day   |           | 1487.86      | 1485.02              | 45%             | 65%      | based on Ave Penetration of BD       |          | of 13.66 10.82   |          | StdD                                 | 5.34 9.35     |
| Possible HIGH for Sell Day   |           | 1465.38      | 1463.67              | 100%            | 100%     | based on Ave Rally                   |          | of 36.48 30.87   |          | StdD                                 | 18.77 19.59   |
| Possible LOW for Sell Day  |           | 1418.30      | 1429.36              | 35%             | 45%      | based on Ave Buy Day Violation on SD |          | of 10.60 9.44    |          | StdD                                 | 4.14 10.27    |
| Mon, Sep 28  | will be a | Sell         | day. RTY             | therefore has a | 45%      | chance of making a high above        | 1474.20  | and up to        | 1487.86  | based on Ave Penetration of BD       |               |
|  |           |              |                      | therefore has a | 100%     | chance of making a high above        | 1428.90  | and up to        | 1465.38  | based on Ave Rally                   |               |
|  |           |              |                      | therefore has a | 35%      | chance of making a Low below         | 1428.90  | and down to      | 1418.30  | based on Ave Buy Day Violation on SD |               |
| The 24 hour High has a   |           | 55%          | chance of being made | 1st             |          |                                      |          |                  |          |                                      |               |
| Mon, Sep 28  | will be a | Sell         | day. RTY Day         | therefore has a | 65%      | chance of making a high above        | 1474.20  | and up to        | 1485.02  | based on Ave Penetration of BD       |               |
|  |           |              |                      | therefore has a | 100%     | chance of making a high above        | 1438.80  | and up to        | 1469.67  | based on Ave Rally                   |               |
|  |           |              |                      | therefore has a | 45%      | chance of making a Low below         | 1438.80  | and down to      | 1429.36  | based on Ave Buy Day Violation on SD |               |
| The Day sess High has a  |           | 60%          | chance of being made | 1st             |          |                                      |          |                  |          |                                      |               |



Monday September 28<sup>th</sup> 2020

Today was a Sell day. Markets rallied hard and closed on the highs of the day.

Tomorrow will be a SS day. Momentum may take markets higher before the decline starts.

| TTT Data for trading US Index Futures on: |  |                |  |                      |  |      |                               |             |             | Tuesday, September 29, 2020 |   |   |  |            |                        |      |        |                      |  |    |  |
|---|--|----------------|--|----------------------|--|------|-------------------------------|-------------|-------------|-----------------------------|---|---|--|------------|------------------------|------|--------|----------------------|--|----|--|
|   |  | <b>ES 24h</b>  |  | <b>ES Day</b>        |  | 24H  | Day Only                      | Current ES  | High        | Low                         | Last  | odds of 3D Rally > 10                         |  | 85%        | odds of 3D Rally > 20  |      | 60%    | odds of 3D Rally < 0 |  | 8% |  |
| The Sell Day HIGH was                     |  | 3351.25 Last   |  | 3350.75 Last         |  |      |                               | 3351.25     | 3287.50     | 3348.75                     |   | Ave Range on                                  |  | SSD 59.79  |                        |      |        |                      |  |    |  |
| The Sell Day LOW was                      |  | 3287.50        |  | 3321.75              |  |      |                               |             |             |                             |   | based on Ave Penetration of SD                |  | of 15.58   | 16.17                  | StdD | 8.47   | 8.22                 |  |    |  |
| The Buy Day LOW was                       |  | 3206.50        |  | 3216.00              |  |      |                               |             |             |                             |   | based on Ave 3 Day Rally                      |  | of 62.96   | 48.12                  | StdD | 32.95  | 26.23                |  |    |  |
| Possible HIGH for Sell Short Day          |  | 3366.83        |  | 3366.92              |  | 75%  | 60%                           |             |             |                             |   | based on Ave of Sell Day Violation on SS days |  | of 39.50   | 41.17                  | StdD | 16.78  | 20.08                |  |    |  |
| Possible HIGH for Sell Short Day          |  | 3269.46        |  | 3264.12              |  | 100% | 95%                           |             |             |                             |   |   |  |            |                        |      |        |                      |  |    |  |
| Possible LOW for Sell Short Day           |  | 3248.00        |  | 3280.58              |  | 35%  | 45%                           |             |             |                             |   |   |  |            |                        |      |        |                      |  |    |  |
| Tue, Sep 29 will be a SellShort day.      |  | ES             |  | therefore has a      |  | 75%  | chance of making a high above | 3351.25     | and up to   | 3366.83                     | based on Ave Penetration of SD                |   |  |            |                        |      |        |                      |  |    |  |
|   |  |                |  | therefore has a      |  | 100% | chance of making a high above | 3206.50     | and up to   | 3269.46                     | based on Ave 3 Day Rally                      |   |  |            |                        |      |        |                      |  |    |  |
|   |  |                |  | therefore has a      |  | 35%  | chance of making a Low below  | 3287.50     | and down to | 3248.00                     | based on Ave of Sell Day Violation on SS days |   |  |            |                        |      |        |                      |  |    |  |
| The 24 hour High has a                    |  | 40%            |  | chance of being made |  | 1st  |                               |             |             |                             |   |   |  |            |                        |      |        |                      |  |    |  |
| Tue, Sep 29 will be a SellShort day.      |  | ES Day         |  | therefore has a      |  | 60%  | chance of making a high above | 3350.75     | and up to   | 3366.92                     | based on Ave Penetration of SD                |   |  |            |                        |      |        |                      |  |    |  |
|   |  |                |  | therefore has a      |  | 95%  | chance of making a high above | 3216.00     | and up to   | 3264.12                     | based on Ave 3 Day Rally                      |   |  |            |                        |      |        |                      |  |    |  |
|   |  |                |  | therefore has a      |  | 45%  | chance of making a Low below  | 3321.75     | and down to | 3280.58                     | based on Ave of Sell Day Violation on SS days |   |  |            |                        |      |        |                      |  |    |  |
| The Day sess High has a                   |  | 40%            |  | chance of being made |  | 1st  |                               |             |             |                             |   |   |  |            |                        |      |        |                      |  |    |  |
|   |  | <b>NQ 24h</b>  |  | <b>NQ Day</b>        |  | 24H  | Day Only                      | Current NQ  | High        | Low                         | Last  | odds of 3D Rally > 10                         |  | 95%        | odds of 3D Rally > 30  |      | 80%    | odds of 3D Rally < 0 |  | 9% |  |
| The Sell Day LOW was                      |  | 11404.00 Last  |  | 11399.00 Last        |  |      |                               | 11404.00    | 11140.25    | 11394.25                    |   | Ave Range on                                  |  | SSD 298.94 |                        |      |        |                      |  |    |  |
| The Buy Day LOW was                       |  | 11140.25       |  | 11226.25             |  |      |                               |             |             |                             |   | based on Ave Penetration of SD                |  | of 98.75   | 122.20                 | StdD | 57.24  | 58.28                |  |    |  |
| Possible HIGH for Sell Short Day          |  | 10813.75       |  | 10830.50             |  | 75%  | 55%                           |             |             |                             |   | based on Ave 3 Day Rally                      |  | of 326.43  | 258.59                 | StdD | 170.29 | 144.14               |  |    |  |
| Possible HIGH for Sell Short Day          |  | 11502.75       |  | 11521.20             |  | 100% | 100%                          |             |             |                             |   | based on Ave of Sell Day Violation on SS days |  | of 188.31  | 214.91                 | StdD | 83.25  | 91.75                |  |    |  |
| Possible HIGH for Sell Short Day          |  | 11140.18       |  | 11089.09             |  | 40%  | 40%                           |             |             |                             |   |   |  |            |                        |      |        |                      |  |    |  |
| Possible LOW for Sell Short Day           |  | 10951.94       |  | 11011.34             |  |      |                               |             |             |                             |   |   |  |            |                        |      |        |                      |  |    |  |
| Tue, Sep 29 will be a SellShort day.      |  | NQ             |  | therefore has a      |  | 75%  | chance of making a high above | 11404.00    | and up to   | 11502.75                    | based on Ave Penetration of SD                |   |  |            |                        |      |        |                      |  |    |  |
|   |  |                |  | therefore has a      |  | 100% | chance of making a high above | 10813.75    | and up to   | 11140.18                    | based on Ave 3 Day Rally                      |   |  |            |                        |      |        |                      |  |    |  |
|   |  |                |  | therefore has a      |  | 40%  | chance of making a Low below  | 11140.25    | and down to | 10951.94                    | based on Ave of Sell Day Violation on SS days |   |  |            |                        |      |        |                      |  |    |  |
| The 24 hour High has a                    |  | 50%            |  | chance of being made |  | 1st  |                               |             |             |                             |   |   |  |            |                        |      |        |                      |  |    |  |
| Tue, Sep 29 will be a SellShort day.      |  | NQ Day         |  | therefore has a      |  | 55%  | chance of making a high above | 11399.00    | and up to   | 11521.20                    | based on Ave Penetration of SD                |   |  |            |                        |      |        |                      |  |    |  |
|   |  |                |  | therefore has a      |  | 100% | chance of making a high above | 10830.50    | and up to   | 11089.09                    | based on Ave 3 Day Rally                      |   |  |            |                        |      |        |                      |  |    |  |
|   |  |                |  | therefore has a      |  | 40%  | chance of making a Low below  | 11226.25    | and down to | 11011.34                    | based on Ave of Sell Day Violation on SS days |   |  |            |                        |      |        |                      |  |    |  |
| The Day sess High has a                   |  | 50%            |  | chance of being made |  | 1st  |                               |             |             |                             |   |   |  |            |                        |      |        |                      |  |    |  |
|   |  | <b>YM 24h</b>  |  | <b>YM day</b>        |  | 24H  | Day Only                      | Current YM  | High        | Low                         | Last  | odds of 3D Rally > 75                         |  | 88%        | odds of 3D Rally > 100 |      | 81%    | odds of 3D Rally < 0 |  | 9% |  |
| The Sell Day LOW was                      |  | 27600.00 Last  |  | 27600.00 Last        |  |      |                               | 27600.00    | 27060.00    | 27510.00                    |   | Ave Range on                                  |  | SSD 533.15 |                        |      |        |                      |  |    |  |
| The Buy Day LOW was                       |  | 27060.00       |  | 27356.00             |  |      |                               |             |             |                             |   | based on Ave Penetration of SD                |  | of 177.82  | 188.13                 | StdD | 92.82  | 82.40                |  |    |  |
| Possible HIGH for Sell Short Day          |  | 26424.00       |  | 26502.00             |  | 55%  | 40%                           |             |             |                             |   | based on Ave 3 Day Rally                      |  | of 537.25  | 386.26                 | StdD | 300.70 | 245.86               |  |    |  |
| Possible HIGH for Sell Short Day          |  | 27777.82       |  | 27788.13             |  | 100% | 95%                           |             |             |                             |   | based on Ave of Sell Day Violation on SS days |  | of 285.67  | 296.73                 | StdD | 137.07 | 162.30               |  |    |  |
| Possible HIGH for Sell Short Day          |  | 26961.25       |  | 26888.26             |  | 45%  | 55%                           |             |             |                             |   |   |  |            |                        |      |        |                      |  |    |  |
| Possible LOW for Sell Short Day           |  | 26774.33       |  | 27059.27             |  |      |                               |             |             |                             |   |   |  |            |                        |      |        |                      |  |    |  |
| Tue, Sep 29 will be a SellShort day.      |  | YM             |  | therefore has a      |  | 55%  | chance of making a high above | 27600.00    | and up to   | 27777.82                    | based on Ave Penetration of SD                |   |  |            |                        |      |        |                      |  |    |  |
|   |  |                |  | therefore has a      |  | 100% | chance of making a high above | 26424.00    | and up to   | 26961.25                    | based on Ave 3 Day Rally                      |   |  |            |                        |      |        |                      |  |    |  |
|   |  |                |  | therefore has a      |  | 45%  | chance of making a Low below  | 27060.00    | and down to | 26774.33                    | based on Ave of Sell Day Violation on SS days |   |  |            |                        |      |        |                      |  |    |  |
| The 24 hour High has a                    |  | 40%            |  | chance of being made |  | 1st  |                               |             |             |                             |   |   |  |            |                        |      |        |                      |  |    |  |
| Tue, Sep 29 will be a SellShort day.      |  | YM Day         |  | therefore has a      |  | 40%  | chance of making a high above | 27600.00    | and up to   | 27788.13                    | based on Ave Penetration of SD                |   |  |            |                        |      |        |                      |  |    |  |
|   |  |                |  | therefore has a      |  | 95%  | chance of making a high above | 26502.00    | and up to   | 26888.26                    | based on Ave 3 Day Rally                      |   |  |            |                        |      |        |                      |  |    |  |
|   |  |                |  | therefore has a      |  | 55%  | chance of making a Low below  | 27356.00    | and down to | 27059.27                    | based on Ave of Sell Day Violation on SS days |   |  |            |                        |      |        |                      |  |    |  |
| The Day sess High has a                   |  | 40%            |  | chance of being made |  | 1st  |                               |             |             |                             |   |   |  |            |                        |      |        |                      |  |    |  |
|   |  | <b>RTY 24h</b> |  | <b>RTY day</b>       |  | 24H  | Day Only                      | Current RTY | High        | Low                         | Last  | odds of 3D Rally > 5                          |  | 93%        | odds of 3D Rally > 10  |      | 80%    | odds of 3D Rally < 0 |  | 9% |  |
| The Sell Day LOW was                      |  | 1510.90 Last   |  | 1510.90 Last         |  |      |                               | 1510.90     | 1468.50     | 1507.00                     |   | Ave Range on                                  |  | SSD 38.76  |                        |      |        |                      |  |    |  |
| The Buy Day LOW was                       |  | 1468.50        |  | 1488.20              |  |      |                               |             |             |                             |   | based on Ave Penetration of SD                |  | of 18.12   | 22.16                  | StdD | 9.27   | 9.35                 |  |    |  |
| Possible HIGH for Sell Short Day          |  | 1428.90        |  | 1438.80              |  | 45%  | 35%                           |             |             |                             |   | based on Ave 3 Day Rally                      |  | of 39.03   | 33.28                  | StdD | 22.35  | 19.59                |  |    |  |
| Possible HIGH for Sell Short Day          |  | 1529.02        |  | 1533.06              |  | 100% | 90%                           |             |             |                             |   | based on Ave of Sell Day Violation on SS days |  | of 17.60   | 19.94                  | StdD | 9.06   | 10.27                |  |    |  |
| Possible HIGH for Sell Short Day          |  | 1467.93        |  | 1472.08              |  | 60%  | 60%                           |             |             |                             |   |   |  |            |                        |      |        |                      |  |    |  |
| Possible LOW for Sell Short Day           |  | 1450.90        |  | 1468.26              |  |      |                               |             |             |                             |   |   |  |            |                        |      |        |                      |  |    |  |
| Tue, Sep 29 will be a SellShort day.      |  | RTY            |  | therefore has a      |  | 45%  | chance of making a high above | 1510.90     | and up to   | 1529.02                     | based on Ave Penetration of SD                |   |  |            |                        |      |        |                      |  |    |  |
|   |  |                |  | therefore has a      |  | 100% | chance of making a high above | 1428.90     | and up to   | 1467.93                     | based on Ave 3 Day Rally                      |   |  |            |                        |      |        |                      |  |    |  |
|   |  |                |  | therefore has a      |  | 60%  | chance of making a Low below  | 1468.50     | and down to | 1450.90                     | based on Ave of Sell Day Violation on SS days |   |  |            |                        |      |        |                      |  |    |  |
| The 24 hour High has a                    |  | 40%            |  | chance of being made |  | 1st  |                               |             |             |                             |   |   |  |            |                        |      |        |                      |  |    |  |
| Tue, Sep 29 will be a SellShort day.      |  | RTY Day        |  | therefore has a      |  | 35%  | chance of making a high above | 1510.90     | and up to   | 1533.06                     | based on Ave Penetration of SD                |   |  |            |                        |      |        |                      |  |    |  |
|   |  |                |  | therefore has a      |  | 90%  | chance of making a high above | 1438.80     | and up to   | 1472.08                     | based on Ave 3 Day Rally                      |   |  |            |                        |      |        |                      |  |    |  |
|   |  |                |  | therefore has a      |  | 60%  | chance of making a Low below  | 1488.20     | and down to | 1468.26                     | based on Ave of Sell Day Violation on SS days |   |  |            |                        |      |        |                      |  |    |  |
| The Day sess High has a                   |  | 40%            |  | chance of being made |  | 1st  |                               |             |             |                             |   |   |  |            |                        |      |        |                      |  |    |  |

Tuesday September 29<sup>th</sup> 2020

Today was a SS day. Markets did reach some Penetration levels during the overnight session, then the decline started.

Tomorrow will be a Buy day. There is room for the decline to continue before the rally starts.

| TTT Data for trading US Index Futures on: Wednesday, September 30, 2020 |  |              |     |                      |     |                 |          |                                     |          |             |          |                                     |        |        |      |        |        |
|---|--|--------------|-----|----------------------|-----|-----------------|----------|-------------------------------------|----------|-------------|----------|-------------------------------------|--------|--------|------|--------|--------|
| The Sell/Short Day HIGH was   |  | ES 24h       |     | ES Day               |     | 24H             | Day Only | Current                             | High     | Low         | Last     | odds of Decline > 10                |        | 74%    |      |        |        |
| The Sell/Short Day LOW was  |  | 3363.00 1st  |     | 3348.25 1st          |     |                 |          | ES                                  | 3363.00  | 3316.50     | 3329.75  | odds of Decline > 20                |        | 46%    |      |        |        |
|   |  | 3316.50      |     | 3316.50              |     |                 |          | ES Day                              | 3348.25  | 3316.50     | 3334.00  | odds of Decline = 0                 |        | 1%     |      |        |        |
| Possible HIGH for Buy Day   |  | 3384.50      |     | 3373.54              |     | 60%             | 70%      | based on Ave Penetration of SSD     |          |             |          | of                                  | 21.50  | 25.29  | StdD | 9.93   | 8.22   |
| Possible LOW for Buy Day  |  | 3305.08      |     | 3302.04              |     | 100%            | 85%      | based on Ave Decline                |          |             |          | of                                  | 57.93  | 46.21  | StdD | 41.97  | 26.23  |
| Possible LOW for Buy Day  |  | 3292.33      |     | 3294.56              |     | 50%             | 40%      | based on Ave SS Day Violation on BD |          |             |          | of                                  | 24.18  | 21.94  | StdD | 21.69  | 19.97  |
| Wed, Sep 30   |  | will be a    | Buy | day.                 | ES  | therefore has a | 60%      | chance of making a high above       | 3363.00  | and up to   | 3384.50  | based on Ave Penetration of SSD     |        |        |      |        |        |
|   |  |              |     |                      |     | therefore has a | 100%     | chance of making a Low below        | 3363.00  | and down to | 3305.08  | based on Ave Decline                |        |        |      |        |        |
|   |  |              |     |                      |     | therefore has a | 50%      | chance of making a Low below        | 3316.50  | and down to | 3292.33  | based on Ave SS Day Violation on BD |        |        |      |        |        |
| The 24 hour Low has a   |  | 50%          |     | chance of being made |     | 1st             |          |                                     |          |             |          |                                     |        |        |      |        |        |
| The Sell/Short Day LOW was  |  | NQ 24h       |     | NQ Day               |     | 24H             | Day Only | Current                             | High     | Low         | Last     | odds of Decline > 20                |        | 76%    |      |        |        |
|   |  | 1148.75 1st  |     | 11386.00 1st         |     |                 |          | NQ                                  | 1148.75  | 11289.50    | 11320.00 | odds of Decline > 25                |        | 69%    |      |        |        |
|   |  | 11289.50     |     | 11289.50             |     |                 |          | NQ Day                              | 11386.00 | 11289.50    | 11338.25 | odds of Decline = 0                 |        | 1%     |      |        |        |
| Possible HIGH for Buy Day   |  | 11556.15     |     | 11497.88             |     | 60%             | 65%      | based on Ave Penetration of SSD     |          |             |          | of                                  | 107.40 | 111.88 | StdD | 52.93  | 57.86  |
| Possible LOW for Buy Day  |  | 11147.58     |     | 11137.74             |     | 100%            | 95%      | based on Ave Decline                |          |             |          | of                                  | 301.18 | 248.26 | StdD | 220.66 | 144.14 |
| Possible LOW for Buy Day  |  | 11149.98     |     | 11104.43             |     | 50%             | 35%      | based on Ave SS Day Violation on BD |          |             |          | of                                  | 139.53 | 185.07 | StdD | 101.20 | 91.75  |
| Wed, Sep 30   |  | will be a    | Buy | day.                 | NQ  | therefore has a | 60%      | chance of making a high above       | 1148.75  | and up to   | 11556.15 | based on Ave Penetration of SSD     |        |        |      |        |        |
|   |  |              |     |                      |     | therefore has a | 100%     | chance of making a Low below        | 1148.75  | and down to | 11147.58 | based on Ave Decline                |        |        |      |        |        |
|   |  |              |     |                      |     | therefore has a | 50%      | chance of making a Low below        | 11289.50 | and down to | 11149.98 | based on Ave SS Day Violation on BD |        |        |      |        |        |
| The 24 hour Low has a   |  | 45%          |     | chance of being made |     | 1st             |          |                                     |          |             |          |                                     |        |        |      |        |        |
| The Sell/Short Day LOW was  |  | YM 24h       |     | YM day               |     | 24H             | Day Only | Current                             | High     | Low         | Last     | odds of Decline > 100               |        | 69%    |      |        |        |
|   |  | 27213.00 1st |     | 27484.00 1st         |     |                 |          | YM                                  | 27619.00 | 27213.00    | 27374.00 | odds of Decline > 150               |        | 52%    |      |        |        |
|   |  | 27213.00     |     | 27213.00             |     |                 |          | YM Day                              | 27484.00 | 27213.00    | 27410.00 | odds of Decline = 0                 |        | 1%     |      |        |        |
| Possible HIGH for Buy Day   |  | 27897.22     |     | 27708.00             |     | 45%             | 70%      | based on Ave Penetration of SSD     |          |             |          | of                                  | 278.22 | 224.00 | StdD | 108.56 | 82.40  |
| Possible LOW for Buy Day  |  | 27131.05     |     | 27150.61             |     | 100%            | 90%      | based on Ave Decline                |          |             |          | of                                  | 487.95 | 333.39 | StdD | 326.27 | 245.86 |
| Possible LOW for Buy Day  |  | 27029.20     |     | 27057.75             |     | 50%             | 40%      | based on Ave SS Day Violation on BD |          |             |          | of                                  | 183.80 | 155.25 | StdD | 186.72 | 161.41 |
| Wed, Sep 30   |  | will be a    | Buy | day.                 | YM  | therefore has a | 45%      | chance of making a high above       | 27619.00 | and up to   | 27897.22 | based on Ave Penetration of SSD     |        |        |      |        |        |
|   |  |              |     |                      |     | therefore has a | 100%     | chance of making a Low below        | 27619.00 | and down to | 27131.05 | based on Ave Decline                |        |        |      |        |        |
|   |  |              |     |                      |     | therefore has a | 50%      | chance of making a Low below        | 27213.00 | and down to | 27029.20 | based on Ave SS Day Violation on BD |        |        |      |        |        |
| The 24 hour Low has a   |  | 60%          |     | chance of being made |     | 1st             |          |                                     |          |             |          |                                     |        |        |      |        |        |
| The Sell/Short Day LOW was  |  | RTY 24h      |     | RTY day              |     | 24H             | Day Only | Current                             | High     | Low         | Last     | odds of Decline > 10                |        | 69%    |      |        |        |
|   |  | 1513.90 1st  |     | 1503.50 1st          |     |                 |          | RTY                                 | 1513.90  | 1486.20     | 1504.40  | odds of Decline > 15                |        | 52%    |      |        |        |
|   |  | 1486.20      |     | 1486.20              |     |                 |          | RTY Day                             | 1509.50  | 1486.20     | 1507.40  | odds of Decline = 0                 |        | 1%     |      |        |        |
| Possible HIGH for Buy Day   |  | 1525.11      |     | 1521.81              |     | 50%             | 55%      | based on Ave Penetration of SSD     |          |             |          | of                                  | 11.21  | 12.31  | StdD | 5.39   | 9.35   |
| Possible LOW for Buy Day  |  | 1475.68      |     | 1480.27              |     | 100%            | 95%      | based on Ave Decline                |          |             |          | of                                  | 38.23  | 29.23  | StdD | 22.11  | 19.59  |
| Possible LOW for Buy Day  |  | 1472.50      |     | 1472.34              |     | 45%             | 40%      | based on Ave SS Day Violation on BD |          |             |          | of                                  | 13.70  | 13.86  | StdD | 13.68  | 9.90   |
| Wed, Sep 30   |  | will be a    | Buy | day.                 | RTY | therefore has a | 50%      | chance of making a high above       | 1513.90  | and up to   | 1525.11  | based on Ave Penetration of SSD     |        |        |      |        |        |
|   |  |              |     |                      |     | therefore has a | 100%     | chance of making a Low below        | 1513.90  | and down to | 1475.68  | based on Ave Decline                |        |        |      |        |        |
|   |  |              |     |                      |     | therefore has a | 45%      | chance of making a Low below        | 1486.20  | and down to | 1472.50  | based on Ave SS Day Violation on BD |        |        |      |        |        |
| The 24 hour Low has a   |  | 50%          |     | chance of being made |     | 1st             |          |                                     |          |             |          |                                     |        |        |      |        |        |

Wednesday September 30<sup>th</sup> 2020

Today was a Buy day. Well markets rallied to some Penetration levels before the decline started. However once they reached Violation levels, a new rally started.

Tomorrow will be a Sell day. The rally had surpassed tomorrow's levels before pulling back, therefore we could be in for a confusing day.

| There is                   |  |              |  |                      |  |                 |  |          |  | Thursday, October 1, 2020            |  |             |  |          |  |                                      |  |                     |  |     |  |
|----------------------------|--|--------------|--|----------------------|--|-----------------|--|----------|--|--------------------------------------|--|-------------|--|----------|--|--------------------------------------|--|---------------------|--|-----|--|
| The Buy Day HIGH was       |  | ES 24h       |  | ES Day               |  | 24H             |  | Day Only |  | Current                              |  | High        |  | Low      |  | Last                                 |  | odds of Rally > 10  |  | 86% |  |
| The Buy Day LOW was        |  | 3384.00      |  | 3384.00              |  |                 |  |          |  | ES                                   |  | 3384.00     |  | 3291.25  |  | 3338.50                              |  | odds of Rally > 20  |  | 53% |  |
|                            |  | 3291.25 1st  |  | 3329.25 Last         |  |                 |  |          |  | ES Day                               |  | 3384.00     |  | 3329.25  |  | 3339.00                              |  | odds of Rally = 0   |  | 1%  |  |
| Possible HIGH for Sell Day |  | 3400.56      |  | 3399.43              |  | 60%             |  | 70%      |  | based on Ave Penetration of BD       |  | of 16.56    |  | 15.43    |  | StdD 10.57                           |  | 8.22                |  |     |  |
| Possible HIGH for Sell Day |  | 3353.25      |  | 3379.70              |  | 100%            |  | 100%     |  | based on Ave Rally                   |  | of 62.00    |  | 50.45    |  | StdD 34.34                           |  | 29.49               |  |     |  |
| Possible LOW for Sell Day  |  | 3270.00      |  | 3301.43              |  | 35%             |  | 35%      |  | based on Ave Buy Day Violation on SD |  | of 21.25    |  | 27.82    |  | StdD 7.41                            |  | 19.97               |  |     |  |
| Thu, Oct 01 will be a      |  | Sell         |  | day. ES              |  | therefore has a |  | 60%      |  | 3384.00                              |  | and up to   |  | 3400.56  |  | based on Ave Penetration of BD       |  |                     |  |     |  |
|                            |  |              |  | therefore has a      |  | therefore has a |  | 100%     |  | 3291.25                              |  | and up to   |  | 3353.25  |  | based on Ave Rally                   |  |                     |  |     |  |
|                            |  |              |  | therefore has a      |  | therefore has a |  | 35%      |  | 3291.25                              |  | and down to |  | 3270.00  |  | based on Ave Buy Day Violation on SD |  |                     |  |     |  |
| The 24 hour High has a     |  | 70%          |  | chance of being made |  | 1st             |  |          |  |                                      |  |             |  |          |  |                                      |  |                     |  |     |  |
| Thu, Oct 01 will be a      |  | Sell         |  | day. ES Day          |  | therefore has a |  | 70%      |  | 3384.00                              |  | and up to   |  | 3399.43  |  | based on Ave Penetration of BD       |  |                     |  |     |  |
|                            |  |              |  | therefore has a      |  | therefore has a |  | 100%     |  | 3329.25                              |  | and up to   |  | 3379.70  |  | based on Ave Rally                   |  |                     |  |     |  |
|                            |  |              |  | therefore has a      |  | therefore has a |  | 35%      |  | 3329.25                              |  | and down to |  | 3301.43  |  | based on Ave Buy Day Violation on SD |  |                     |  |     |  |
| The Day sess High has a    |  | 75%          |  | chance of being made |  | 1st             |  |          |  |                                      |  |             |  |          |  |                                      |  |                     |  |     |  |
| The Buy Day LOW was        |  | NQ 24h       |  | NQ Day               |  | 24H             |  | Day Only |  | Current                              |  | High        |  | Low      |  | Last                                 |  | odds of Rally > 20  |  | 88% |  |
|                            |  | 11526.00     |  | 11526.00             |  |                 |  |          |  | NQ                                   |  | 11526.00    |  | 11167.00 |  | 11357.25                             |  | odds of Rally > 25  |  | 83% |  |
|                            |  | 11167.00 1st |  | 11310.25 1st         |  |                 |  |          |  | NQ Day                               |  | 11526.00    |  | 11310.25 |  | 11357.00                             |  | odds of Rally = 0   |  | 0%  |  |
| Possible HIGH for Sell Day |  | 11612.59     |  | 11622.98             |  | 70%             |  | 65%      |  | based on Ave Penetration of BD       |  | of 86.59    |  | 96.98    |  | StdD 48.76                           |  | 57.86               |  |     |  |
| Possible HIGH for Sell Day |  | 11469.94     |  | 11568.31             |  | 100%            |  | 100%     |  | based on Ave Rally                   |  | of 302.94   |  | 258.06   |  | StdD 162.30                          |  | 151.47              |  |     |  |
| Possible LOW for Sell Day  |  | 11080.86     |  | 11215.16             |  | 35%             |  | 40%      |  | based on Ave Buy Day Violation on SD |  | of 86.14    |  | 95.09    |  | StdD 36.68                           |  | 91.75               |  |     |  |
| Thu, Oct 01 will be a      |  | Sell         |  | day. NQ              |  | therefore has a |  | 70%      |  | 11526.00                             |  | and up to   |  | 11612.59 |  | based on Ave Penetration of BD       |  |                     |  |     |  |
|                            |  |              |  | therefore has a      |  | therefore has a |  | 100%     |  | 11167.00                             |  | and up to   |  | 11469.94 |  | based on Ave Rally                   |  |                     |  |     |  |
|                            |  |              |  | therefore has a      |  | therefore has a |  | 35%      |  | 11167.00                             |  | and down to |  | 11080.86 |  | based on Ave Buy Day Violation on SD |  |                     |  |     |  |
| The 24 hour High has a     |  | 60%          |  | chance of being made |  | Last            |  |          |  |                                      |  |             |  |          |  |                                      |  |                     |  |     |  |
| Thu, Oct 01 will be a      |  | Sell         |  | day. NQ Day          |  | therefore has a |  | 65%      |  | 11526.00                             |  | and up to   |  | 11622.98 |  | based on Ave Penetration of BD       |  |                     |  |     |  |
|                            |  |              |  | therefore has a      |  | therefore has a |  | 100%     |  | 11310.25                             |  | and up to   |  | 11568.31 |  | based on Ave Rally                   |  |                     |  |     |  |
|                            |  |              |  | therefore has a      |  | therefore has a |  | 40%      |  | 11310.25                             |  | and down to |  | 11215.16 |  | based on Ave Buy Day Violation on SD |  |                     |  |     |  |
| The Day sess High has a    |  | 65%          |  | chance of being made |  | Last            |  |          |  |                                      |  |             |  |          |  |                                      |  |                     |  |     |  |
| The Buy Day LOW was        |  | YM 24h       |  | YM day               |  | 24H             |  | Day Only |  | Current                              |  | High        |  | Low      |  | Last                                 |  | odds of Rally > 100 |  | 78% |  |
|                            |  | 27904.00     |  | 27904.00             |  |                 |  |          |  | YM                                   |  | 27904.00    |  | 27039.00 |  | 27579.00                             |  | odds of Rally > 150 |  | 59% |  |
|                            |  | 27039.00 1st |  | 27387.00 1st         |  |                 |  |          |  | YM Day                               |  | 27904.00    |  | 27387.00 |  | 27576.00                             |  | odds of Rally = 0   |  | 0%  |  |
| Possible HIGH for Sell Day |  | 28068.50     |  | 28049.17             |  | 60%             |  | 60%      |  | based on Ave Penetration of BD       |  | of 164.50   |  | 145.17   |  | StdD 96.71                           |  | 82.40               |  |     |  |
| Possible HIGH for Sell Day |  | 27562.90     |  | 27801.65             |  | 100%            |  | 100%     |  | based on Ave Rally                   |  | of 523.90   |  | 414.65   |  | StdD 286.65                          |  | 262.27              |  |     |  |
| Possible LOW for Sell Day  |  | 26885.38     |  | 27172.86             |  | 40%             |  | 35%      |  | based on Ave Buy Day Violation on SD |  | of 153.63   |  | 214.14   |  | StdD 64.89                           |  | 161.41              |  |     |  |
| Thu, Oct 01 will be a      |  | Sell         |  | day. YM              |  | therefore has a |  | 60%      |  | 27904.00                             |  | and up to   |  | 28068.50 |  | based on Ave Penetration of BD       |  |                     |  |     |  |
|                            |  |              |  | therefore has a      |  | therefore has a |  | 100%     |  | 27039.00                             |  | and up to   |  | 27562.90 |  | based on Ave Rally                   |  |                     |  |     |  |
|                            |  |              |  | therefore has a      |  | therefore has a |  | 40%      |  | 27039.00                             |  | and down to |  | 26885.38 |  | based on Ave Buy Day Violation on SD |  |                     |  |     |  |
| The 24 hour High has a     |  | 50%          |  | chance of being made |  | 1st             |  |          |  |                                      |  |             |  |          |  |                                      |  |                     |  |     |  |
| Thu, Oct 01 will be a      |  | Sell         |  | day. YM Day          |  | therefore has a |  | 60%      |  | 27904.00                             |  | and up to   |  | 28049.17 |  | based on Ave Penetration of BD       |  |                     |  |     |  |
|                            |  |              |  | therefore has a      |  | therefore has a |  | 100%     |  | 27387.00                             |  | and up to   |  | 27801.65 |  | based on Ave Rally                   |  |                     |  |     |  |
|                            |  |              |  | therefore has a      |  | therefore has a |  | 35%      |  | 27387.00                             |  | and down to |  | 27172.86 |  | based on Ave Buy Day Violation on SD |  |                     |  |     |  |
| The Day sess High has a    |  | 60%          |  | chance of being made |  | 1st             |  |          |  |                                      |  |             |  |          |  |                                      |  |                     |  |     |  |
| The Buy Day LOW was        |  | RTY 24h      |  | RTY day              |  | 24H             |  | Day Only |  | Current                              |  | High        |  | Low      |  | Last                                 |  | odds of Rally > 10  |  | 79% |  |
|                            |  | 1526.90      |  | 1526.90              |  |                 |  |          |  | RTY                                  |  | 1526.90     |  | 1485.80  |  | 1497.10                              |  | odds of Rally > 15  |  | 57% |  |
|                            |  | 1485.80 1st  |  | 1491.40 Last         |  |                 |  |          |  | RTY Day                              |  | 1526.90     |  | 1491.40  |  | 1497.50                              |  | odds of Rally = 0   |  | 0%  |  |
| Possible HIGH for Sell Day |  | 1541.62      |  | 1537.72              |  | 45%             |  | 65%      |  | based on Ave Penetration of BD       |  | of 14.72    |  | 10.82    |  | StdD 6.17                            |  | 9.35                |  |     |  |
| Possible HIGH for Sell Day |  | 1523.70      |  | 1523.44              |  | 100%            |  | 100%     |  | based on Ave Rally                   |  | of 37.90    |  | 32.04    |  | StdD 20.12                           |  | 20.99               |  |     |  |
| Possible LOW for Sell Day  |  | 1475.20      |  | 1481.96              |  | 35%             |  | 45%      |  | based on Ave Buy Day Violation on SD |  | of 10.60    |  | 9.44     |  | StdD 4.14                            |  | 9.90                |  |     |  |
| Thu, Oct 01 will be a      |  | Sell         |  | day. RTY             |  | therefore has a |  | 45%      |  | 1526.90                              |  | and up to   |  | 1541.62  |  | based on Ave Penetration of BD       |  |                     |  |     |  |
|                            |  |              |  | therefore has a      |  | therefore has a |  | 100%     |  | 1485.80                              |  | and up to   |  | 1523.70  |  | based on Ave Rally                   |  |                     |  |     |  |
|                            |  |              |  | therefore has a      |  | therefore has a |  | 35%      |  | 1485.80                              |  | and down to |  | 1475.20  |  | based on Ave Buy Day Violation on SD |  |                     |  |     |  |
| The 24 hour High has a     |  | 55%          |  | chance of being made |  | 1st             |  |          |  |                                      |  |             |  |          |  |                                      |  |                     |  |     |  |
| Thu, Oct 01 will be a      |  | Sell         |  | day. RTY Day         |  | therefore has a |  | 65%      |  | 1526.90                              |  | and up to   |  | 1537.72  |  | based on Ave Penetration of BD       |  |                     |  |     |  |
|                            |  |              |  | therefore has a      |  | therefore has a |  | 100%     |  | 1491.40                              |  | and up to   |  | 1523.44  |  | based on Ave Rally                   |  |                     |  |     |  |
|                            |  |              |  | therefore has a      |  | therefore has a |  | 45%      |  | 1491.40                              |  | and down to |  | 1481.96  |  | based on Ave Buy Day Violation on SD |  |                     |  |     |  |
| The Day sess High has a    |  | 65%          |  | chance of being made |  | Last            |  |          |  |                                      |  |             |  |          |  |                                      |  |                     |  |     |  |



Thursday October 1<sup>st</sup> 2020

Today was a Sell day. Markets tested PH and some Penetration levels many time before some confused decline started.

Tomorrow will be a SS day. The confusion could continue through the day.

| TTT Data for trading US Index Futures on: Friday, October 2, 2020 |           |          |                      |                 |          |                               |                                      |             |           |                                      |             |        |
|---|-----------|----------|----------------------|-----------------|----------|-------------------------------|--------------------------------------|-------------|-----------|--------------------------------------|-------------|--------|
| The Buy Day HIGH was  |           | ES 24h   | ES Day               | 24H             | Day Only | Current                       | High                                 | Low         | Last      | odds of Rally > 10                   | 86%         |        |
| The Buy Day LOW was   |           | 3388.00  | 3387.50              |                 |          | ES                            | 3388.00                              | 3343.25     | 3368.00   | odds of Rally > 20                   | 53%         |        |
| Possible HIGH for Sell Day  |           | 3343.25  | 3350.00              | Last            |          | ES Day                        | 3387.50                              | 3350.00     | 3367.50   | odds of Rally = 0                    | 1%          |        |
| Possible HIGH for Sell Day  |           | 3404.56  | 3402.93              |                 | 60%      | 70%                           | based on Ave Penetration of BD       |             | of 16.56  | 15.43                                | StdD 10.57  | 8.22   |
| Possible HIGH for Sell Day  |           | 3405.25  | 3400.45              |                 | 100%     | 100%                          | based on Ave Rally                   |             | of 62.00  | 50.45                                | StdD 34.34  | 29.49  |
| Possible LOW for Sell Day   |           | 3322.00  | 3322.18              |                 | 35%      | 35%                           | based on Ave Buy Day Violation on SD |             | of 21.25  | 27.82                                | StdD 7.41   | 19.97  |
| Ave Range on  |           |          |                      |                 |          |                               |                                      |             |           | SD 53.09                             |             |        |
| Fri, Oct 02   | will be a | Sell     | day: ES              | therefore has a | 60%      | chance of making a high above | 3388.00                              | and up to   | 3404.56   | based on Ave Penetration of BD       |             |        |
|   |           |          |                      | therefore has a | 100%     | chance of making a high above | 3343.25                              | and up to   | 3405.25   | based on Ave Rally                   |             |        |
|   |           |          |                      | therefore has a | 35%      | chance of making a Low below  | 3343.25                              | and down to | 3322.00   | based on Ave Buy Day Violation on SD |             |        |
| The 24 hour High has a  |           | 70%      | chance of being made | Last            |          |                               |                                      |             |           |                                      |             |        |
| Fri, Oct 02   | will be a | Sell     | day: ES Day          | therefore has a | 70%      | chance of making a high above | 3387.50                              | and up to   | 3402.93   | based on Ave Penetration of BD       |             |        |
|   |           |          |                      | therefore has a | 100%     | chance of making a high above | 3350.00                              | and up to   | 3400.45   | based on Ave Rally                   |             |        |
|   |           |          |                      | therefore has a | 35%      | chance of making a Low below  | 3350.00                              | and down to | 3322.18   | based on Ave Buy Day Violation on SD |             |        |
| The Day sess High has a   |           | 75%      | chance of being made | Last            |          |                               |                                      |             |           |                                      |             |        |
| The Buy Day LOW was   |           | NQ 24h   | NQ Day               | 24H             | Day Only | Current                       | High                                 | Low         | Last      | odds of Rally > 20                   | 88%         |        |
| Possible HIGH for Sell Day  |           | 11599.25 | 11599.25             |                 |          | NQ                            | 11599.25                             | 11375.00    | 11573.00  | odds of Rally > 25                   | 83%         |        |
| Possible HIGH for Sell Day  |           | 11375.00 | 11474.00             | Last            |          | NQ Day                        | 11599.25                             | 11474.00    | 11573.50  | odds of Rally = 0                    | 0%          |        |
| Possible HIGH for Sell Day  |           | 11685.84 | 11696.23             |                 | 70%      | 65%                           | based on Ave Penetration of BD       |             | of 86.59  | 96.98                                | StdD 48.76  | 57.86  |
| Possible HIGH for Sell Day  |           | 11677.94 | 11732.06             |                 | 100%     | 100%                          | based on Ave Rally                   |             | of 302.94 | 258.06                               | StdD 162.30 | 151.47 |
| Possible LOW for Sell Day   |           | 11288.86 | 11378.91             |                 | 35%      | 40%                           | based on Ave Buy Day Violation on SD |             | of 86.14  | 95.09                                | StdD 36.68  | 91.75  |
| Ave Range on  |           |          |                      |                 |          |                               |                                      |             |           | SD 263.71                            |             |        |
| Fri, Oct 02   | will be a | Sell     | day: NQ              | therefore has a | 70%      | chance of making a high above | 11599.25                             | and up to   | 11685.84  | based on Ave Penetration of BD       |             |        |
|   |           |          |                      | therefore has a | 100%     | chance of making a high above | 11375.00                             | and up to   | 11677.94  | based on Ave Rally                   |             |        |
|   |           |          |                      | therefore has a | 35%      | chance of making a Low below  | 11375.00                             | and down to | 11288.86  | based on Ave Buy Day Violation on SD |             |        |
| The 24 hour High has a  |           | 60%      | chance of being made | Last            |          |                               |                                      |             |           |                                      |             |        |
| Fri, Oct 02   | will be a | Sell     | day: NQ Day          | therefore has a | 65%      | chance of making a high above | 11599.25                             | and up to   | 11696.23  | based on Ave Penetration of BD       |             |        |
|   |           |          |                      | therefore has a | 100%     | chance of making a high above | 11474.00                             | and up to   | 11732.06  | based on Ave Rally                   |             |        |
|   |           |          |                      | therefore has a | 40%      | chance of making a Low below  | 11474.00                             | and down to | 11378.91  | based on Ave Buy Day Violation on SD |             |        |
| The Day sess High has a   |           | 65%      | chance of being made | Last            |          |                               |                                      |             |           |                                      |             |        |
| The Buy Day LOW was   |           | YM 24h   | YM day               | 24H             | Day Only | Current                       | High                                 | Low         | Last      | odds of Rally > 100                  | 78%         |        |
| Possible HIGH for Sell Day  |           | 27962.00 | 27925.00             |                 |          | YM                            | 27962.00                             | 27543.00    | 27686.00  | odds of Rally > 150                  | 59%         |        |
| Possible HIGH for Sell Day  |           | 27543.00 | 27543.00             | Last            |          | YM Day                        | 27925.00                             | 27543.00    | 27687.00  | odds of Rally = 0                    | 0%          |        |
| Possible HIGH for Sell Day  |           | 28126.50 | 28070.17             |                 | 60%      | 60%                           | based on Ave Penetration of BD       |             | of 164.50 | 145.17                               | StdD 96.71  | 82.40  |
| Possible HIGH for Sell Day  |           | 28066.90 | 27957.65             |                 | 100%     | 100%                          | based on Ave Rally                   |             | of 523.90 | 414.65                               | StdD 286.65 | 262.27 |
| Possible LOW for Sell Day   |           | 27389.38 | 27328.86             |                 | 40%      | 35%                           | based on Ave Buy Day Violation on SD |             | of 153.63 | 214.14                               | StdD 64.89  | 161.41 |
| Ave Range on  |           |          |                      |                 |          |                               |                                      |             |           | SD 444.40                            |             |        |
| Fri, Oct 02   | will be a | Sell     | day: YM              | therefore has a | 60%      | chance of making a high above | 27962.00                             | and up to   | 28126.50  | based on Ave Penetration of BD       |             |        |
|   |           |          |                      | therefore has a | 100%     | chance of making a high above | 27543.00                             | and up to   | 28066.90  | based on Ave Rally                   |             |        |
|   |           |          |                      | therefore has a | 40%      | chance of making a Low below  | 27543.00                             | and down to | 27389.38  | based on Ave Buy Day Violation on SD |             |        |
| The 24 hour High has a  |           | 50%      | chance of being made | Last            |          |                               |                                      |             |           |                                      |             |        |
| Fri, Oct 02   | will be a | Sell     | day: YM Day          | therefore has a | 60%      | chance of making a high above | 27925.00                             | and up to   | 28070.17  | based on Ave Penetration of BD       |             |        |
|   |           |          |                      | therefore has a | 100%     | chance of making a high above | 27543.00                             | and up to   | 27957.65  | based on Ave Rally                   |             |        |
|   |           |          |                      | therefore has a | 35%      | chance of making a Low below  | 27543.00                             | and down to | 27328.86  | based on Ave Buy Day Violation on SD |             |        |
| The Day sess High has a   |           | 60%      | chance of being made | Last            |          |                               |                                      |             |           |                                      |             |        |
| The Buy Day LOW was   |           | RTY 24h  | RTY day              | 24H             | Day Only | Current                       | High                                 | Low         | Last      | odds of Rally > 10                   | 79%         |        |
| Possible HIGH for Sell Day  |           | 1530.30  | 1530.30              |                 |          | RTY                           | 1530.30                              | 1499.30     | 1527.30   | odds of Rally > 15                   | 57%         |        |
| Possible HIGH for Sell Day  |           | 1499.30  | 1501.70              | Last            |          | RTY Day                       | 1530.30                              | 1501.70     | 1527.30   | odds of Rally = 0                    | 0%          |        |
| Possible HIGH for Sell Day  |           | 1545.02  | 1541.12              |                 | 45%      | 65%                           | based on Ave Penetration of BD       |             | of 14.72  | 10.82                                | StdD 6.17   | 9.35   |
| Possible HIGH for Sell Day  |           | 1537.20  | 1533.74              |                 | 100%     | 100%                          | based on Ave Rally                   |             | of 37.90  | 32.04                                | StdD 20.12  | 20.99  |
| Possible LOW for Sell Day   |           | 1488.70  | 1492.26              |                 | 35%      | 45%                           | based on Ave Buy Day Violation on SD |             | of 10.60  | 9.44                                 | StdD 4.14   | 9.90   |
| Ave Range on  |           |          |                      |                 |          |                               |                                      |             |           | SD 31.22                             |             |        |
| Fri, Oct 02   | will be a | Sell     | day: RTY             | therefore has a | 45%      | chance of making a high above | 1530.30                              | and up to   | 1545.02   | based on Ave Penetration of BD       |             |        |
|   |           |          |                      | therefore has a | 100%     | chance of making a high above | 1499.30                              | and up to   | 1537.20   | based on Ave Rally                   |             |        |
|   |           |          |                      | therefore has a | 35%      | chance of making a Low below  | 1499.30                              | and down to | 1488.70   | based on Ave Buy Day Violation on SD |             |        |
| The 24 hour High has a  |           | 55%      | chance of being made | Last            |          |                               |                                      |             |           |                                      |             |        |
| Fri, Oct 02   | will be a | Sell     | day: RTY Day         | therefore has a | 65%      | chance of making a high above | 1530.30                              | and up to   | 1541.12   | based on Ave Penetration of BD       |             |        |
|   |           |          |                      | therefore has a | 100%     | chance of making a high above | 1501.70                              | and up to   | 1533.74   | based on Ave Rally                   |             |        |
|   |           |          |                      | therefore has a | 45%      | chance of making a Low below  | 1501.70                              | and down to | 1492.26   | based on Ave Buy Day Violation on SD |             |        |
| The Day sess High has a   |           | 65%      | chance of being made | Last            |          |                               |                                      |             |           |                                      |             |        |

Friday October 2<sup>nd</sup> 2020

Today was a SS day. Markets produced a confused decline.

Tomorrow will be a Buy day. There is room for the decline to continue.

Have a great weekend.

| TTT Data for trading US Index Futures on: |  |                            |  |   |  |   |  |  |  | Monday, October 5, 2020             |  |                               |  |                               |  |                                 |  |                                 |  |                                     |  |
|---|--|----------------------------|--|---|--|---|--|--|--|-------------------------------------|--|-------------------------------|--|-------------------------------|--|---------------------------------|--|---------------------------------|--|-------------------------------------|--|
|   |  | <b>ES 24h</b>              |  | <b>ES Day</b>                                     |  | <b>24H</b>  |  | <b>Day Only</b>                                  |  | <b>Current</b>                      |  | <b>High</b>                   |  | <b>Low</b>                    |  | <b>Last</b>                     |  | <b>odds of Decline &gt; 10</b>  |  | <b>74%</b>                          |  |
| The Sell/Short Day HIGH was               |  | 3375.50 1st                |  | 3359.50 Last                                      |  |   |  |  |  | ES                                  |  | 3375.50                       |  | 3300.25                       |  | 3345.50                         |  | <b>odds of Decline &gt; 20</b>  |  | <b>46%</b>                          |  |
| The Sell/Short Day LOW was                |  | 3300.25                    |  | 3311.50   |  |   |  |  |  | ES Day                              |  | 3359.50                       |  | 3311.50                       |  | 3339.50                         |  | <b>odds of Decline = 0</b>      |  | <b>1%</b>                           |  |
| Possible HIGH for Buy Day                 |  | 3396.96                    |  | 3385.48   |  | 65%   |  | 75%  |  | based on Ave Penetration of SSD     |  | of 21.46                      |  | 25.98                         |  | StdD 10.14                      |  | 8.19                            |  |                                     |  |
| Possible LOW for Buy Day                  |  | 3316.91                    |  | 3315.01   |  | 100%  |  | 85%  |  | based on Ave Decline                |  | of 58.59                      |  | 44.49                         |  | StdD 42.21                      |  | 29.49                           |  |                                     |  |
| Possible LOW for Buy Day                  |  | 3274.25                    |  | 3287.36   |  | 50%   |  | 35%  |  | based on Ave SS Day Violation on BD |  | of 26.00                      |  | 24.14                         |  | StdD 22.07                      |  | 20.38                           |  |                                     |  |
| Mon, Oct 05                               |  | will be a Buy day, ES      |  | therefore has a 65% chance of making a high above |  | therefore has a 100% chance of making a Low below |  | therefore has a 50% chance of making a Low below |  | 3375.50 and up to 3396.96           |  | 3375.50 and down to 3316.91   |  | 3300.25 and down to 3274.25   |  | based on Ave Penetration of SSD |  | based on Ave Decline            |  | based on Ave SS Day Violation on BD |  |
| The 24 hour Low has a                     |  | 50% chance of being made   |  | 1st   |  |   |  |  |  |                                     |  |                               |  |                               |  |                                 |  |                                 |  |                                     |  |
| Mon, Oct 05                               |  | will be a Buy day, ES Day  |  | therefore has a 75% chance of making a high above |  | therefore has a 85% chance of making a Low below  |  | therefore has a 35% chance of making a Low below |  | 3359.50 and up to 3385.48           |  | 3359.50 and down to 3315.01   |  | 3311.50 and down to 3287.36   |  | based on Ave Penetration of SSD |  | based on Ave Decline            |  | based on Ave SS Day Violation on BD |  |
| The Day sess Low has a                    |  | 50% chance of being made   |  | Last  |  |   |  |  |  |                                     |  |                               |  |                               |  |                                 |  |                                 |  |                                     |  |
|   |  | <b>NQ 24h</b>              |  | <b>NQ Day</b>                                     |  | <b>24H</b>  |  | <b>Day Only</b>                                  |  | <b>Current</b>                      |  | <b>High</b>                   |  | <b>Low</b>                    |  | <b>Last</b>                     |  | <b>odds of Decline &gt; 20</b>  |  | <b>76%</b>                          |  |
| The Sell/Short Day LOW was                |  | 11604.75 1st               |  | 11468.75 1st                                      |  |   |  |  |  | NQ                                  |  | 11604.75                      |  | 11204.50                      |  | 11251.50                        |  | <b>odds of Decline &gt; 25</b>  |  | <b>63%</b>                          |  |
| Possible HIGH for Buy Day                 |  | 11709.83                   |  | 11582.64  |  | 65%   |  | 70%  |  | NQ Day                              |  | 11468.75                      |  | 11204.50                      |  | 11233.00                        |  | <b>odds of Decline = 0</b>      |  | <b>1%</b>                           |  |
| Possible LOW for Buy Day                  |  | 11298.95                   |  | 11019.43  |  | 100%  |  | 95%  |  | based on Ave Penetration of SSD     |  | of 105.08                     |  | 113.89                        |  | StdD 53.33                      |  | 57.59                           |  |                                     |  |
| Possible LOW for Buy Day                  |  | 11052.78                   |  | 11019.43  |  | 50%   |  | 35%  |  | based on Ave Decline                |  | of 305.80                     |  | 242.67                        |  | StdD 221.60                     |  | 151.47                          |  |                                     |  |
| Possible LOW for Buy Day                  |  | 11052.78                   |  | 11019.43  |  | 50%   |  | 35%  |  | based on Ave SS Day Violation on BD |  | of 151.73                     |  | 185.07                        |  | StdD 102.89                     |  | 96.70                           |  |                                     |  |
| Mon, Oct 05                               |  | will be a Buy day, NQ      |  | therefore has a 65% chance of making a high above |  | therefore has a 100% chance of making a Low below |  | therefore has a 50% chance of making a Low below |  | 11604.75 and up to 11709.83         |  | 11604.75 and down to 11298.95 |  | 11204.50 and down to 11052.78 |  | based on Ave Penetration of SSD |  | based on Ave Decline            |  | based on Ave SS Day Violation on BD |  |
| The 24 hour Low has a                     |  | 45% chance of being made   |  | 1st   |  |   |  |  |  |                                     |  |                               |  |                               |  |                                 |  |                                 |  |                                     |  |
| Mon, Oct 05                               |  | will be a Buy day, NQ Day  |  | therefore has a 70% chance of making a high above |  | therefore has a 95% chance of making a Low below  |  | therefore has a 35% chance of making a Low below |  | 11468.75 and up to 11582.64         |  | 11468.75 and down to 11226.08 |  | 11204.50 and down to 11019.43 |  | based on Ave Penetration of SSD |  | based on Ave Decline            |  | based on Ave SS Day Violation on BD |  |
| The Day sess Low has a                    |  | 50% chance of being made   |  | Last  |  |   |  |  |  |                                     |  |                               |  |                               |  |                                 |  |                                 |  |                                     |  |
|   |  | <b>YM 24h</b>              |  | <b>YM day</b>                                     |  | <b>24H</b>  |  | <b>Day Only</b>                                  |  | <b>Current</b>                      |  | <b>High</b>                   |  | <b>Low</b>                    |  | <b>Last</b>                     |  | <b>odds of Decline &gt; 100</b> |  | <b>69%</b>                          |  |
| The Sell/Short Day LOW was                |  | 27741.00 1st               |  | 27736.00 Last                                     |  |   |  |  |  | YM                                  |  | 27741.00                      |  | 27109.00                      |  | 27628.00                        |  | <b>odds of Decline &gt; 150</b> |  | <b>52%</b>                          |  |
| Possible HIGH for Buy Day                 |  | 28019.90                   |  | 27973.07  |  | 50%   |  | 75%  |  | YM Day                              |  | 27736.00                      |  | 27246.00                      |  | 27559.00                        |  | <b>odds of Decline = 0</b>      |  | <b>1%</b>                           |  |
| Possible LOW for Buy Day                  |  | 27255.00                   |  | 27417.39  |  | 100%  |  | 90%  |  | based on Ave Penetration of SSD     |  | of 278.90                     |  | 237.07                        |  | StdD 112.78                     |  | 82.42                           |  |                                     |  |
| Possible LOW for Buy Day                  |  | 26915.80                   |  | 27076.00  |  | 50%   |  | 35%  |  | based on Ave Decline                |  | of 486.00                     |  | 310.61                        |  | StdD 325.40                     |  | 262.27                          |  |                                     |  |
| Possible LOW for Buy Day                  |  | 26915.80                   |  | 27076.00  |  | 50%   |  | 35%  |  | based on Ave SS Day Violation on BD |  | of 193.20                     |  | 170.00                        |  | StdD 187.35                     |  | 164.23                          |  |                                     |  |
| Mon, Oct 05                               |  | will be a Buy day, YM      |  | therefore has a 50% chance of making a high above |  | therefore has a 100% chance of making a Low below |  | therefore has a 50% chance of making a Low below |  | 27741.00 and up to 28019.90         |  | 27741.00 and down to 27255.00 |  | 27109.00 and down to 26915.80 |  | based on Ave Penetration of SSD |  | based on Ave Decline            |  | based on Ave SS Day Violation on BD |  |
| The 24 hour Low has a                     |  | 55% chance of being made   |  | 1st   |  |   |  |  |  |                                     |  |                               |  |                               |  |                                 |  |                                 |  |                                     |  |
| Mon, Oct 05                               |  | will be a Buy day, YM Day  |  | therefore has a 75% chance of making a high above |  | therefore has a 90% chance of making a Low below  |  | therefore has a 35% chance of making a Low below |  | 27736.00 and up to 27973.07         |  | 27736.00 and down to 27417.39 |  | 27246.00 and down to 27076.00 |  | based on Ave Penetration of SSD |  | based on Ave Decline            |  | based on Ave SS Day Violation on BD |  |
| The Day sess Low has a                    |  | 55% chance of being made   |  | Last  |  |   |  |  |  |                                     |  |                               |  |                               |  |                                 |  |                                 |  |                                     |  |
|   |  | <b>RTY 24h</b>             |  | <b>RTY day</b>                                    |  | <b>24H</b>  |  | <b>Day Only</b>                                  |  | <b>Current</b>                      |  | <b>High</b>                   |  | <b>Low</b>                    |  | <b>Last</b>                     |  | <b>odds of Decline &gt; 10</b>  |  | <b>69%</b>                          |  |
| The Sell/Short Day LOW was                |  | 1542.40 Last               |  | 1542.40 Last                                      |  |   |  |  |  | RTY                                 |  | 1542.40                       |  | 1490.70                       |  | 1539.60                         |  | <b>odds of Decline &gt; 15</b>  |  | <b>52%</b>                          |  |
| Possible HIGH for Buy Day                 |  | 1553.77                    |  | 1555.13   |  | 55%   |  | 60%  |  | RTY Day                             |  | 1542.40                       |  | 1496.70                       |  | 1533.70                         |  | <b>odds of Decline = 0</b>      |  | <b>1%</b>                           |  |
| Possible LOW for Buy Day                  |  | 1505.51                    |  | 1514.55   |  | 100%  |  | 95%  |  | based on Ave Penetration of SSD     |  | of 11.37                      |  | 12.73                         |  | StdD 5.57                       |  | 9.42                            |  |                                     |  |
| Possible LOW for Buy Day                  |  | 1478.53                    |  | 1482.89   |  | 45%   |  | 35%  |  | based on Ave Decline                |  | of 36.89                      |  | 27.85                         |  | StdD 21.52                      |  | 20.99                           |  |                                     |  |
| Possible LOW for Buy Day                  |  | 1478.53                    |  | 1482.89   |  | 45%   |  | 35%  |  | based on Ave SS Day Violation on BD |  | of 12.17                      |  | 13.81                         |  | StdD 13.70                      |  | 9.89                            |  |                                     |  |
| Mon, Oct 05                               |  | will be a Buy day, RTY     |  | therefore has a 55% chance of making a high above |  | therefore has a 100% chance of making a Low below |  | therefore has a 45% chance of making a Low below |  | 1542.40 and up to 1553.77           |  | 1542.40 and down to 1505.51   |  | 1490.70 and down to 1478.53   |  | based on Ave Penetration of SSD |  | based on Ave Decline            |  | based on Ave SS Day Violation on BD |  |
| The 24 hour Low has a                     |  | 55% chance of being made   |  | Last  |  |   |  |  |  |                                     |  |                               |  |                               |  |                                 |  |                                 |  |                                     |  |
| Mon, Oct 05                               |  | will be a Buy day, RTY Day |  | therefore has a 60% chance of making a high above |  | therefore has a 95% chance of making a Low below  |  | therefore has a 35% chance of making a Low below |  | 1542.40 and up to 1555.13           |  | 1542.40 and down to 1514.55   |  | 1496.70 and down to 1482.89   |  | based on Ave Penetration of SSD |  | based on Ave Decline            |  | based on Ave SS Day Violation on BD |  |
| The Day sess Low has a                    |  | 65% chance of being made   |  | Last  |  |   |  |  |  |                                     |  |                               |  |                               |  |                                 |  |                                 |  |                                     |  |

Monday October 5<sup>th</sup> 2020

Today was a Buy day. Markets Gaped up at the open last night and TVGR took over. The day session most failed to produce a decline.

Tomorrow will be a Sell day. Markets are between TTT and TTT MA levels which could make for a confused day.

| TTT Data for trading US Index Futures on: Tuesday, October 6, 2020 |  |                |      |                      |                 |            |                               |                                      |             |            |                                      |  |       |        |        |
|--|--|----------------|------|----------------------|-----------------|------------|-------------------------------|--------------------------------------|-------------|------------|--------------------------------------|--|-------|--------|--------|
|  |  | <b>ES 24h</b>  |      | <b>ES Day</b>        |                 | <b>24H</b> | <b>Day Only</b>               | <b>Current</b>                       | <b>High</b> | <b>Low</b> | <b>Last</b>                          | odds of Rally > 10 <span style="color:red">↘</span> 86%  |       |        |        |
| The Buy Day HIGH was   |  | 3400.00        |      | 3400.00              |                 |            |                               | ES                                   | 3400.00     | 3346.50    | 3392.25                              | odds of Rally > 20 <span style="color:red">↘</span> 53%  |       |        |        |
| The Buy Day LOW was  |  | 3346.50 1st    |      | 3360.50 1st          |                 |            |                               | ES Day                               | 3400.00     | 3360.50    | 3393.00                              | odds of Rally = 0 <span style="color:red">↘</span> 1%    |       |        |        |
| Possible HIGH for Sell Day   |  | 3416.52        |      | 3415.25              |                 | 60%        | 70%                           | based on Ave Penetration of BD       |             | of 16.52   |                                      | 15.25  | Std/D | 10.57  | 8.19   |
| Possible HIGH for Sell Day   |  | 3411.08        |      | 3411.66              |                 | 100%       | 100%                          | based on Ave Rally                   |             | of 64.58   |                                      | 51.16  | Std/D | 35.56  | 29.14  |
| Possible LOW for Sell Day  |  | 3325.08        |      | 3331.50              |                 | 30%        | 30%                           | based on Ave Buy Day Violation on SD |             | of 21.42   |                                      | 29.00  | Std/D | 7.04   | 20.38  |
| Tue, Oct 06  |  | will be a      | Sell | day. ES              | therefore has a | 60%        | chance of making a high above | 3400.00                              | and up to   | 3416.52    | based on Ave Penetration of ED       |  |       |        |        |
|  |  |                |      |                      | therefore has a | 100%       | chance of making a high above | 3346.50                              | and up to   | 3411.08    | based on Ave Rally                   |  |       |        |        |
|  |  |                |      |                      | therefore has a | 30%        | chance of making a Low below  | 3346.50                              | and down to | 3325.08    | based on Ave Buy Day Violation on SD |  |       |        |        |
| The 24 hour High has a   |  | 75%            |      | chance of being made |                 | 1st        |                               |                                      |             |            |                                      |  |       |        |        |
| Tue, Oct 06  |  | will be a      | Sell | day. ES Day          | therefore has a | 70%        | chance of making a high above | 3400.00                              | and up to   | 3415.25    | based on Ave Penetration of ED       |  |       |        |        |
|  |  |                |      |                      | therefore has a | 100%       | chance of making a high above | 3360.50                              | and up to   | 3411.66    | based on Ave Rally                   |  |       |        |        |
|  |  |                |      |                      | therefore has a | 30%        | chance of making a Low below  | 3360.50                              | and down to | 3331.50    | based on Ave Buy Day Violation on SD |  |       |        |        |
| The Day sess High has a  |  | 75%            |      | chance of being made |                 | 1st        |                               |                                      |             |            |                                      |  |       |        |        |
|  |  | <b>NQ 24h</b>  |      | <b>NQ Day</b>        |                 | <b>24H</b> | <b>Day Only</b>               | <b>Current</b>                       | <b>High</b> | <b>Low</b> | <b>Last</b>                          | odds of Rally > 20 <span style="color:red">↘</span> 88%  |       |        |        |
| The Buy Day LOW was  |  | 11497.50       |      | 11497.50             |                 |            |                               | NQ                                   | 11497.50    | 11267.50   | 11469.25                             | odds of Rally > 25 <span style="color:red">↘</span> 83%  |       |        |        |
| Possible HIGH for Sell Day   |  | 11582.09       |      | 11591.71             |                 | 70%        | 65%                           | based on Ave Penetration of BD       |             | of 84.59   |                                      | 94.21  | Std/D | 48.11  | 57.59  |
| Possible HIGH for Sell Day   |  | 11578.60       |      | 11580.93             |                 | 100%       | 100%                          | based on Ave Rally                   |             | of 311.10  |                                      | 259.43   | Std/D | 166.41 | 148.48 |
| Possible LOW for Sell Day  |  | 11181.36       |      | 11226.41             |                 | 35%        | 40%                           | based on Ave Buy Day Violation on SD |             | of 86.14   |                                      | 95.09  | Std/D | 36.68  | 96.70  |
| Tue, Oct 06  |  | will be a      | Sell | day. NQ              | therefore has a | 70%        | chance of making a high above | 11497.50                             | and up to   | 11582.09   | based on Ave Penetration of ED       |  |       |        |        |
|  |  |                |      |                      | therefore has a | 100%       | chance of making a high above | 11267.50                             | and up to   | 11578.60   | based on Ave Rally                   |  |       |        |        |
|  |  |                |      |                      | therefore has a | 35%        | chance of making a Low below  | 11267.50                             | and down to | 11181.36   | based on Ave Buy Day Violation on SD |  |       |        |        |
| The 24 hour High has a   |  | 60%            |      | chance of being made |                 | Last       |                               |                                      |             |            |                                      |  |       |        |        |
| Tue, Oct 06  |  | will be a      | Sell | day. NQ Day          | therefore has a | 65%        | chance of making a high above | 11497.50                             | and up to   | 11591.71   | based on Ave Penetration of ED       |  |       |        |        |
|  |  |                |      |                      | therefore has a | 100%       | chance of making a high above | 11321.50                             | and up to   | 11580.93   | based on Ave Rally                   |  |       |        |        |
|  |  |                |      |                      | therefore has a | 40%        | chance of making a Low below  | 11321.50                             | and down to | 11226.41   | based on Ave Buy Day Violation on SD |  |       |        |        |
| The Day sess High has a  |  | 65%            |      | chance of being made |                 | Last       |                               |                                      |             |            |                                      |  |       |        |        |
|  |  | <b>YM 24h</b>  |      | <b>YM day</b>        |                 | <b>24H</b> | <b>Day Only</b>               | <b>Current</b>                       | <b>High</b> | <b>Low</b> | <b>Last</b>                          | odds of Rally > 100 <span style="color:red">↘</span> 78% |       |        |        |
| The Buy Day LOW was  |  | 28042.00       |      | 28042.00             |                 |            |                               | YM                                   | 28042.00    | 27646.00   | 28004.00                             | odds of Rally > 150 <span style="color:red">↘</span> 59% |       |        |        |
| Possible HIGH for Sell Day   |  | 28208.83       |      | 28177.62             |                 | 60%        | 65%                           | based on Ave Penetration of BD       |             | of 166.83  |                                      | 135.62   | Std/D | 96.76  | 82.42  |
| Possible HIGH for Sell Day   |  | 28197.65       |      | 28180.80             |                 | 100%       | 100%                          | based on Ave Rally                   |             | of 551.65  |                                      | 426.80   | Std/D | 301.32 | 262.89 |
| Possible LOW for Sell Day  |  | 27508.14       |      | 27552.83             |                 | 35%        | 30%                           | based on Ave Buy Day Violation on SD |             | of 137.86  |                                      | 201.17   | Std/D | 56.66  | 164.23 |
| Tue, Oct 06  |  | will be a      | Sell | day. YM              | therefore has a | 60%        | chance of making a high above | 28042.00                             | and up to   | 28208.83   | based on Ave Penetration of ED       |  |       |        |        |
|  |  |                |      |                      | therefore has a | 100%       | chance of making a high above | 27646.00                             | and up to   | 28197.65   | based on Ave Rally                   |  |       |        |        |
|  |  |                |      |                      | therefore has a | 35%        | chance of making a Low below  | 27646.00                             | and down to | 27508.14   | based on Ave Buy Day Violation on SD |  |       |        |        |
| The 24 hour High has a   |  | 50%            |      | chance of being made |                 | 1st        |                               |                                      |             |            |                                      |  |       |        |        |
| Tue, Oct 06  |  | will be a      | Sell | day. YM Day          | therefore has a | 65%        | chance of making a high above | 28042.00                             | and up to   | 28177.62   | based on Ave Penetration of ED       |  |       |        |        |
|  |  |                |      |                      | therefore has a | 100%       | chance of making a high above | 27754.00                             | and up to   | 28180.80   | based on Ave Rally                   |  |       |        |        |
|  |  |                |      |                      | therefore has a | 30%        | chance of making a Low below  | 27754.00                             | and down to | 27552.83   | based on Ave Buy Day Violation on SD |  |       |        |        |
| The Day sess High has a  |  | 60%            |      | chance of being made |                 | 1st        |                               |                                      |             |            |                                      |  |       |        |        |
|  |  | <b>RTY 24h</b> |      | <b>RTY day</b>       |                 | <b>24H</b> | <b>Day Only</b>               | <b>Current</b>                       | <b>High</b> | <b>Low</b> | <b>Last</b>                          | odds of Rally > 10 <span style="color:red">↘</span> 79%  |       |        |        |
| The Buy Day LOW was  |  | 1579.90        |      | 1579.90              |                 |            |                               | RTY                                  | 1579.90     | 1536.90    | 1575.30                              | odds of Rally > 15 <span style="color:red">↘</span> 57%  |       |        |        |
| Possible HIGH for Sell Day   |  | 1593.49        |      | 1590.19              |                 | 50%        | 70%                           | based on Ave Penetration of BD       |             | of 13.59   |                                      | 10.29  | Std/D | 6.16   | 9.42   |
| Possible HIGH for Sell Day   |  | 1575.38        |      | 1583.64              |                 | 100%       | 100%                          | based on Ave Rally                   |             | of 38.48   |                                      | 32.34  | Std/D | 20.36  | 21.53  |
| Possible LOW for Sell Day  |  | 1527.72        |      | 1543.06              |                 | 30%        | 40%                           | based on Ave Buy Day Violation on SD |             | of 9.18    |                                      | 8.24   | Std/D | 3.43   | 9.89   |
| Tue, Oct 06  |  | will be a      | Sell | day. RTY             | therefore has a | 50%        | chance of making a high above | 1579.90                              | and up to   | 1593.49    | based on Ave Penetration of ED       |  |       |        |        |
|  |  |                |      |                      | therefore has a | 100%       | chance of making a high above | 1536.90                              | and up to   | 1575.38    | based on Ave Rally                   |  |       |        |        |
|  |  |                |      |                      | therefore has a | 30%        | chance of making a Low below  | 1536.90                              | and down to | 1527.72    | based on Ave Buy Day Violation on SD |  |       |        |        |
| The 24 hour High has a   |  | 60%            |      | chance of being made |                 | 1st        |                               |                                      |             |            |                                      |  |       |        |        |
| Tue, Oct 06  |  | will be a      | Sell | day. RTY Day         | therefore has a | 70%        | chance of making a high above | 1579.90                              | and up to   | 1590.19    | based on Ave Penetration of ED       |  |       |        |        |
|  |  |                |      |                      | therefore has a | 100%       | chance of making a high above | 1551.30                              | and up to   | 1583.64    | based on Ave Rally                   |  |       |        |        |
|  |  |                |      |                      | therefore has a | 40%        | chance of making a Low below  | 1551.30                              | and down to | 1543.06    | based on Ave Buy Day Violation on SD |  |       |        |        |
| The Day sess High has a  |  | 70%            |      | chance of being made |                 | 1st        |                               |                                      |             |            |                                      |  |       |        |        |



Tuesday October 6<sup>th</sup> 2020

Today was a Sell day. Markets were confused and reached some Violation level then a new decline started.

Tomorrow will be a SS day. Having closed below the BDL, we have good odds to get back above. However having said that momentum may take markets lower before that rally happens

| TTT Data for trading US Index Futures on: |  |  |  |                                  |  |                     |  |   |  | Wednesday, October 7, 2020 |  |            |  |   |  |                                  |  |                   |  |
|---|--|--|--|----------------------------------|--|---------------------|--|---|--|----------------------------|--|------------|--|---|--|----------------------------------|--|-------------------|--|
|   |  | <b>ES 24h</b>                                  |  | <b>ES Day</b>                    |  | <b>24H Day Only</b> |  | <b>Current ES</b>                             |  | <b>High</b>                |  | <b>Low</b> |  | <b>Last</b>                                   |  | <b>odds of 3D Rally &gt; 10</b>  |  | <b>85%</b>        |  |
| The Sell Day HIGH was                     |  | 3421.75 1st                                    |  | 3421.75 1st                      |  |                     |  | 3421.75                                       |  | 3330.50                    |  | 3334.00    |  |   |  | <b>odds of 3D Rally &gt; 20</b>  |  | <b>61%</b>        |  |
| The Sell Day LOW was                      |  | 3330.50  |  | 3343.75                          |  |                     |  |   |  |                            |  |            |  |   |  | <b>odds of 3D Rally &lt; 0</b>   |  | <b>8%</b>         |  |
| The Buy Day LOW was                       |  | 3346.50  |  | 3360.50                          |  |                     |  | <b>ES Day</b>                                 |  | 3421.75                    |  | 3343.75    |  | 3352.25                                       |  | <b>Ave Range on</b>              |  | <b>SSD 59.81</b>  |  |
| Possible HIGH for Sell Short Day          |  | 3437.86  |  | 3438.52                          |  | 70% 55%             |  | based on Ave Penetration of SD                |  | of 16.11                   |  | 16.77      |  | StdD 8.47                                     |  | 8.19                             |  |                   |  |
| Possible HIGH for Sell Short Day          |  | 3414.80  |  | 3410.75                          |  | 100% 95%            |  | based on Ave 3 Day Rally                      |  | of 68.30                   |  | 50.25      |  | StdD 37.16                                    |  | 29.14                            |  |                   |  |
| Possible LOW for Sell Short Day           |  | 3290.56  |  | 3304.58                          |  | 40% 50%             |  | based on Ave of Sell Day Violation on SS days |  | of 39.94                   |  | 39.18      |  | StdD 17.47                                    |  | 20.38                            |  |                   |  |
| <b>Wed, Oct 07</b>                        |  | will be a <b>SellShort</b> day. <b>ES</b>      |  | therefore has a                  |  | 70%                 |  | 3421.75                                       |  | and up to                  |  | 3437.86    |  | based on Ave Penetration of SD                |  |                                  |  |                   |  |
|   |  |  |  | therefore has a                  |  | 100%                |  | 346.50  |  | and up to                  |  | 3414.80    |  | based on Ave 3 Day Rally                      |  |                                  |  |                   |  |
|   |  |  |  | therefore has a                  |  | 40%                 |  | 3330.50                                       |  | and down to                |  | 3290.56    |  | based on Ave of Sell Day Violation on SS days |  |                                  |  |                   |  |
| <b>The 24 hour High has a</b>             |  | <b>35%</b>                                     |  | <b>chance of being made 1st</b>  |  |                     |  |   |  |                            |  |            |  |   |  |                                  |  |                   |  |
| <b>Wed, Oct 07</b>                        |  | will be a <b>SellShort</b> day. <b>ES Day</b>  |  | therefore has a                  |  | 55%                 |  | 3421.75                                       |  | and up to                  |  | 3438.52    |  | based on Ave Penetration of SD                |  |                                  |  |                   |  |
|   |  |  |  | therefore has a                  |  | 95%                 |  | 3360.50                                       |  | and up to                  |  | 3410.75    |  | based on Ave 3 Day Rally                      |  |                                  |  |                   |  |
|   |  |  |  | therefore has a                  |  | 50%                 |  | 3343.75                                       |  | and down to                |  | 3304.58    |  | based on Ave of Sell Day Violation on SS days |  |                                  |  |                   |  |
| <b>The Day sess High has a</b>            |  | <b>35%</b>                                     |  | <b>chance of being made 1st</b>  |  |                     |  |   |  |                            |  |            |  |   |  |                                  |  |                   |  |
|   |  | <b>NQ 24h</b>                                  |  | <b>NQ Day</b>                    |  | <b>24H Day Only</b> |  | <b>Current NQ</b>                             |  | <b>High</b>                |  | <b>Low</b> |  | <b>Last</b>                                   |  | <b>odds of 3D Rally &gt; 10</b>  |  | <b>95%</b>        |  |
| The Sell Day LOW was                      |  | 11524.50 1st                                   |  | 11524.50 1st                     |  |                     |  | 11524.50                                      |  | 11197.50                   |  | 11207.25   |  |   |  | <b>odds of 3D Rally &gt; 30</b>  |  | <b>80%</b>        |  |
| The Buy Day LOW was                       |  | 11197.50                                       |  | 11238.50                         |  |                     |  |   |  |                            |  |            |  |   |  | <b>odds of 3D Rally &lt; 0</b>   |  | <b>9%</b>         |  |
| Possible HIGH for Sell Short Day          |  | 11267.50                                       |  | 11321.50                         |  |                     |  | <b>NQ Day</b>                                 |  | 11524.50                   |  | 11238.50   |  | 11270.75                                      |  | <b>Ave Range on</b>              |  | <b>SSD 306.38</b> |  |
| Possible HIGH for Sell Short Day          |  | 11616.38                                       |  | 11657.36                         |  | 75% 45%             |  | based on Ave Penetration of SD                |  | of 91.88                   |  | 132.86     |  | StdD 56.54                                    |  | 57.59                            |  |                   |  |
| Possible HIGH for Sell Short Day          |  | 11611.16                                       |  | 11579.99                         |  | 100% 100%           |  | based on Ave 3 Day Rally                      |  | of 343.66                  |  | 258.49     |  | StdD 182.20                                   |  | 148.48                           |  |                   |  |
| Possible LOW for Sell Short Day           |  | 11011.17                                       |  | 11017.53                         |  | 45% 45%             |  | based on Ave of Sell Day Violation on SS days |  | of 186.33                  |  | 220.97     |  | StdD 85.23                                    |  | 96.70                            |  |                   |  |
| <b>Wed, Oct 07</b>                        |  | will be a <b>SellShort</b> day. <b>NQ</b>      |  | therefore has a                  |  | 75%                 |  | 11524.50                                      |  | and up to                  |  | 11616.38   |  | based on Ave Penetration of SD                |  |                                  |  |                   |  |
|   |  |  |  | therefore has a                  |  | 100%                |  | 11267.50                                      |  | and up to                  |  | 11611.16   |  | based on Ave 3 Day Rally                      |  |                                  |  |                   |  |
|   |  |  |  | therefore has a                  |  | 45%                 |  | 11197.50                                      |  | and down to                |  | 11011.17   |  | based on Ave of Sell Day Violation on SS days |  |                                  |  |                   |  |
| <b>The 24 hour High has a</b>             |  | <b>45%</b>                                     |  | <b>chance of being made 1st</b>  |  |                     |  |   |  |                            |  |            |  |   |  |                                  |  |                   |  |
| <b>Wed, Oct 07</b>                        |  | will be a <b>SellShort</b> day. <b>NQ Day</b>  |  | therefore has a                  |  | 45%                 |  | 11524.50                                      |  | and up to                  |  | 11657.36   |  | based on Ave Penetration of SD                |  |                                  |  |                   |  |
|   |  |  |  | therefore has a                  |  | 100%                |  | 11321.50                                      |  | and up to                  |  | 11579.99   |  | based on Ave 3 Day Rally                      |  |                                  |  |                   |  |
|   |  |  |  | therefore has a                  |  | 45%                 |  | 11238.50                                      |  | and down to                |  | 11017.53   |  | based on Ave of Sell Day Violation on SS days |  |                                  |  |                   |  |
| <b>The Day sess High has a</b>            |  | <b>45%</b>                                     |  | <b>chance of being made Last</b> |  |                     |  |   |  |                            |  |            |  |   |  |                                  |  |                   |  |
|   |  | <b>YM 24h</b>                                  |  | <b>YM day</b>                    |  | <b>24H Day Only</b> |  | <b>Current YM</b>                             |  | <b>High</b>                |  | <b>Low</b> |  | <b>Last</b>                                   |  | <b>odds of 3D Rally &gt; 75</b>  |  | <b>80%</b>        |  |
| The Sell Day LOW was                      |  | 28232.00 1st                                   |  | 28232.00 1st                     |  |                     |  | 28232.00                                      |  | 27531.00                   |  | 27559.00   |  |   |  | <b>odds of 3D Rally &gt; 100</b> |  | <b>81%</b>        |  |
| The Buy Day LOW was                       |  | 27531.00                                       |  | 27605.00                         |  |                     |  |   |  |                            |  |            |  |   |  | <b>odds of 3D Rally &lt; 0</b>   |  | <b>9%</b>         |  |
| Possible HIGH for Sell Short Day          |  | 27646.00                                       |  | 27754.00                         |  |                     |  | <b>YM Day</b>                                 |  | 28232.00                   |  | 27605.00   |  | 27695.00                                      |  | <b>Ave Range on</b>              |  | <b>SSD 522.60</b> |  |
| Possible HIGH for Sell Short Day          |  | 28404.00                                       |  | 28446.14                         |  | 55% 35%             |  | based on Ave Penetration of SD                |  | of 172.00                  |  | 214.14     |  | StdD 92.60                                    |  | 82.42                            |  |                   |  |
| Possible HIGH for Sell Short Day          |  | 28218.90                                       |  | 28162.16                         |  | 100% 95%            |  | based on Ave 3 Day Rally                      |  | of 572.90                  |  | 408.16     |  | StdD 322.92                                   |  | 262.89                           |  |                   |  |
| Possible LOW for Sell Short Day           |  | 27208.67                                       |  | 27314.08                         |  | 45% 60%             |  | based on Ave of Sell Day Violation on SS days |  | of 322.33                  |  | 290.92     |  | StdD 145.76                                   |  | 164.23                           |  |                   |  |
| <b>Wed, Oct 07</b>                        |  | will be a <b>SellShort</b> day. <b>YM</b>      |  | therefore has a                  |  | 55%                 |  | 28232.00                                      |  | and up to                  |  | 28404.00   |  | based on Ave Penetration of SD                |  |                                  |  |                   |  |
|   |  |  |  | therefore has a                  |  | 100%                |  | 27646.00                                      |  | and up to                  |  | 28218.90   |  | based on Ave 3 Day Rally                      |  |                                  |  |                   |  |
|   |  |  |  | therefore has a                  |  | 45%                 |  | 27531.00                                      |  | and down to                |  | 27208.67   |  | based on Ave of Sell Day Violation on SS days |  |                                  |  |                   |  |
| <b>The 24 hour High has a</b>             |  | <b>35%</b>                                     |  | <b>chance of being made 1st</b>  |  |                     |  |   |  |                            |  |            |  |   |  |                                  |  |                   |  |
| <b>Wed, Oct 07</b>                        |  | will be a <b>SellShort</b> day. <b>YM Day</b>  |  | therefore has a                  |  | 35%                 |  | 28232.00                                      |  | and up to                  |  | 28446.14   |  | based on Ave Penetration of SD                |  |                                  |  |                   |  |
|   |  |  |  | therefore has a                  |  | 95%                 |  | 27754.00                                      |  | and up to                  |  | 28162.16   |  | based on Ave 3 Day Rally                      |  |                                  |  |                   |  |
|   |  |  |  | therefore has a                  |  | 60%                 |  | 27605.00                                      |  | and down to                |  | 27314.08   |  | based on Ave of Sell Day Violation on SS days |  |                                  |  |                   |  |
| <b>The Day sess High has a</b>            |  | <b>35%</b>                                     |  | <b>chance of being made 1st</b>  |  |                     |  |   |  |                            |  |            |  |   |  |                                  |  |                   |  |
|   |  | <b>RTY 24h</b>                                 |  | <b>RTY day</b>                   |  | <b>24H Day Only</b> |  | <b>Current RTY</b>                            |  | <b>High</b>                |  | <b>Low</b> |  | <b>Last</b>                                   |  | <b>odds of 3D Rally &gt; 5</b>   |  | <b>93%</b>        |  |
| The Sell Day LOW was                      |  | 1617.70 1st                                    |  | 1617.70 1st                      |  |                     |  | 1617.70                                       |  | 1563.10                    |  | 1564.50    |  |   |  | <b>odds of 3D Rally &gt; 10</b>  |  | <b>80%</b>        |  |
| The Buy Day LOW was                       |  | 1563.10  |  | 1570.70                          |  |                     |  |   |  |                            |  |            |  |   |  | <b>odds of 3D Rally &lt; 0</b>   |  | <b>9%</b>         |  |
| Possible HIGH for Sell Short Day          |  | 1536.90  |  | 1551.30                          |  |                     |  | <b>RTY Day</b>                                |  | 1617.70                    |  | 1570.70    |  | 1574.10                                       |  | <b>Ave Range on</b>              |  | <b>SSD 30.19</b>  |  |
| Possible HIGH for Sell Short Day          |  | 1633.90  |  | 1638.60                          |  | 55% 40%             |  | based on Ave Penetration of SD                |  | of 16.20                   |  | 20.90      |  | StdD 9.33                                     |  | 9.42                             |  |                   |  |
| Possible HIGH for Sell Short Day          |  | 1579.72  |  | 1588.39                          |  | 100% 90%            |  | based on Ave 3 Day Rally                      |  | of 42.82                   |  | 37.09      |  | StdD 24.54                                    |  | 21.53                            |  |                   |  |
| Possible LOW for Sell Short Day           |  | 1544.69  |  | 1553.68                          |  | 55% 65%             |  | based on Ave of Sell Day Violation on SS days |  | of 18.41                   |  | 17.02      |  | StdD 8.97                                     |  | 9.89                             |  |                   |  |
| <b>Wed, Oct 07</b>                        |  | will be a <b>SellShort</b> day. <b>RTY</b>     |  | therefore has a                  |  | 55%                 |  | 1617.70                                       |  | and up to                  |  | 1633.90    |  | based on Ave Penetration of SD                |  |                                  |  |                   |  |
|   |  |  |  | therefore has a                  |  | 100%                |  | 1536.90                                       |  | and up to                  |  | 1579.72    |  | based on Ave 3 Day Rally                      |  |                                  |  |                   |  |
|   |  |  |  | therefore has a                  |  | 55%                 |  | 1563.10                                       |  | and down to                |  | 1544.69    |  | based on Ave of Sell Day Violation on SS days |  |                                  |  |                   |  |
| <b>The 24 hour High has a</b>             |  | <b>40%</b>                                     |  | <b>chance of being made 1st</b>  |  |                     |  |   |  |                            |  |            |  |   |  |                                  |  |                   |  |
| <b>Wed, Oct 07</b>                        |  | will be a <b>SellShort</b> day. <b>RTY Day</b> |  | therefore has a                  |  | 40%                 |  | 1617.70                                       |  | and up to                  |  | 1638.60    |  | based on Ave Penetration of SD                |  |                                  |  |                   |  |
|   |  |  |  | therefore has a                  |  | 90%                 |  | 1551.30                                       |  | and up to                  |  | 1588.39    |  | based on Ave 3 Day Rally                      |  |                                  |  |                   |  |
|   |  |  |  | therefore has a                  |  | 65%                 |  | 1570.70                                       |  | and down to                |  | 1553.68    |  | based on Ave of Sell Day Violation on SS days |  |                                  |  |                   |  |
| <b>The Day sess High has a</b>            |  | <b>40%</b>                                     |  | <b>chance of being made Last</b> |  |                     |  |   |  |                            |  |            |  |   |  |                                  |  |                   |  |

Wednesday October 7<sup>th</sup> 2020

Today was a SS day. Markets did go lower and reached yesterday's low then the rally started and reached its TTT MA level.

Tomorrow will be a Buy day. Momentum may take markets higher before the decline starts.

| TTT Data for trading US Index Futures on:       |  |               |  |                                 |  |              |  |                                     |  | Thursday, October 8, 2020     |  |                            |  |  |  |                       |  |     |  |
|---|--|---------------|--|---------------------------------|--|--------------|--|-------------------------------------|--|-------------------------------|--|----------------------------|--|--|--|-----------------------|--|-----|--|
| The Sell/Short Day HIGH was                     |  | 3416.75 Last  |  | 3416.75 Last                    |  | 24H Day Only |  | Current High Low Last               |  | ES 3416.75 3332.25 3407.75    |  | odds of Decline > 10       |  | 74%  |  | odds of Decline > 20  |  | 46% |  |
| The Sell/Short Day LOW was                      |  | 3332.25       |  | 3381.00                         |  |              |  |                                     |  |                               |  | odds of Decline = 0        |  | 1%   |  |                       |  |     |  |
| Possible HIGH for Buy Day                       |  | 3427.14       |  | 3427.84                         |  | 54% 53%      |  | based on Ave Penetration of SSD     |  | of 10.39 11.09                |  | StdD 5.69                  |  | 6.35   |  |                       |  |     |  |
| Possible LOW for Buy Day                        |  | 3389.46       |  | 3391.83                         |  | 99% 90%      |  | based on Ave Decline                |  | of 27.29 24.92                |  | StdD 20.38                 |  | 18.61  |  |                       |  |     |  |
| Possible LOW for Buy Day                        |  | 3318.16       |  | 3366.18                         |  | 47% 45%      |  | based on Ave SS Day Violation on BD |  | of 14.09 14.82                |  | StdD 8.10                  |  | 7.79   |  |                       |  |     |  |
| Thu, Oct 08 will be a Buy day.                  |  | ES            |  | therefore has a therefore has a |  | 54% 47%      |  | 3416.75 3416.75 3332.25             |  | and up to and down to         |  | 3427.14 3389.46 3318.16    |  | based on Ave Penetration of SSD based on Ave Decline based on Ave SS Day Violation on BD |  |                       |  |     |  |
| The 24 hour Low has a 53% chance of being made  |  | Last          |  |                                 |  |              |  |                                     |  |                               |  |                            |  |  |  |                       |  |     |  |
| Thu, Oct 08 will be a Buy day.                  |  | ES Day        |  | therefore has a therefore has a |  | 53% 90% 45%  |  | 3416.75 3416.75 3381.00             |  | and up to and down to         |  | 3427.84 3391.83 3366.18    |  | based on Ave Penetration of SSD based on Ave Decline based on Ave SS Day Violation on BD |  |                       |  |     |  |
| The Day sess Low has a 54% chance of being made |  | Last          |  |                                 |  |              |  |                                     |  |                               |  |                            |  |  |  |                       |  |     |  |
| The Sell/Short Day HIGH was                     |  | 11506.50 Last |  | 11506.50 Last                   |  | 24H Day Only |  | Current High Low Last               |  | NQ 11506.50 11208.00 11474.50 |  | odds of Decline > 20       |  | 76%  |  | odds of Decline > 25  |  | 62% |  |
| The Sell/Short Day LOW was                      |  | 11208.00      |  | 11363.00                        |  |              |  |                                     |  |                               |  | odds of Decline = 0        |  | 1%   |  |                       |  |     |  |
| Possible HIGH for Buy Day                       |  | 11532.86      |  | 11534.81                        |  | 57% 56%      |  | based on Ave Penetration of SSD     |  | of 26.36 28.31                |  | StdD 17.13                 |  | 19.05  |  |                       |  |     |  |
| Possible LOW for Buy Day                        |  | 11435.18      |  | 11441.47                        |  | 99% 92%      |  | based on Ave Decline                |  | of 71.32 65.03                |  | StdD 61.40                 |  | 55.32  |  |                       |  |     |  |
| Possible LOW for Buy Day                        |  | 11170.83      |  | 11324.38                        |  | 45% 43%      |  | based on Ave SS Day Violation on BD |  | of 37.17 38.62                |  | StdD 22.95                 |  | 22.48  |  |                       |  |     |  |
| Thu, Oct 08 will be a Buy day.                  |  | NQ            |  | therefore has a therefore has a |  | 57% 99% 45%  |  | 11506.50 11506.50 11208.00          |  | and up to and down to         |  | 11532.86 11435.18 11170.83 |  | based on Ave Penetration of SSD based on Ave Decline based on Ave SS Day Violation on BD |  |                       |  |     |  |
| The 24 hour Low has a 53% chance of being made  |  | Last          |  |                                 |  |              |  |                                     |  |                               |  |                            |  |  |  |                       |  |     |  |
| Thu, Oct 08 will be a Buy day.                  |  | NQ Day        |  | therefore has a therefore has a |  | 56% 92% 43%  |  | 11506.50 11506.50 11363.00          |  | and up to and down to         |  | 11534.81 11441.47 11324.38 |  | based on Ave Penetration of SSD based on Ave Decline based on Ave SS Day Violation on BD |  |                       |  |     |  |
| The Day sess Low has a 56% chance of being made |  | Last          |  |                                 |  |              |  |                                     |  |                               |  |                            |  |  |  |                       |  |     |  |
| The Sell/Short Day HIGH was                     |  | 28250.00 Last |  | 28250.00 Last                   |  | 24H Day Only |  | Current High Low Last               |  | YM 28250.00 27539.00 28193.00 |  | odds of Decline > 100      |  | 63%  |  | odds of Decline > 150 |  | 52% |  |
| The Sell/Short Day LOW was                      |  | 27539.00      |  | 27904.00                        |  |              |  |                                     |  |                               |  | odds of Decline = 0        |  | 1%   |  |                       |  |     |  |
| Possible HIGH for Buy Day                       |  | 28341.21      |  | 28347.42                        |  | 53% 53%      |  | based on Ave Penetration of SSD     |  | of 91.21 97.42                |  | StdD 52.81                 |  | 56.61  |  |                       |  |     |  |
| Possible LOW for Buy Day                        |  | 28012.34      |  | 28036.90                        |  | 99% 91%      |  | based on Ave Decline                |  | of 237.66 213.10              |  | StdD 179.87                |  | 167.38   |  |                       |  |     |  |
| Possible LOW for Buy Day                        |  | 27417.34      |  | 27776.54                        |  | 47% 46%      |  | based on Ave SS Day Violation on BD |  | of 121.66 127.46              |  | StdD 69.65                 |  | 72.77  |  |                       |  |     |  |
| Thu, Oct 08 will be a Buy day.                  |  | YM            |  | therefore has a therefore has a |  | 53% 99% 47%  |  | 28250.00 28250.00 27539.00          |  | and up to and down to         |  | 28341.21 28012.34 27417.34 |  | based on Ave Penetration of SSD based on Ave Decline based on Ave SS Day Violation on BD |  |                       |  |     |  |
| The 24 hour Low has a 52% chance of being made  |  | Last          |  |                                 |  |              |  |                                     |  |                               |  |                            |  |  |  |                       |  |     |  |
| Thu, Oct 08 will be a Buy day.                  |  | YM Day        |  | therefore has a therefore has a |  | 53% 91% 46%  |  | 28250.00 28250.00 27904.00          |  | and up to and down to         |  | 28347.42 28036.90 27776.54 |  | based on Ave Penetration of SSD based on Ave Decline based on Ave SS Day Violation on BD |  |                       |  |     |  |
| The Day sess Low has a 55% chance of being made |  | Last          |  |                                 |  |              |  |                                     |  |                               |  |                            |  |  |  |                       |  |     |  |
| The Sell/Short Day HIGH was                     |  | 1613.40 Last  |  | 1613.40 Last                    |  | 24H Day Only |  | Current High Low Last               |  | RTY 1613.40 1564.10 1610.80   |  | odds of Decline > 10       |  | 63%  |  | odds of Decline > 15  |  | 52% |  |
| The Sell/Short Day LOW was                      |  | 1564.10       |  | 1591.40                         |  |              |  |                                     |  |                               |  | odds of Decline = 0        |  | 1%   |  |                       |  |     |  |
| Possible HIGH for Buy Day                       |  | 1621.02       |  | 1621.58                         |  | 54% 52%      |  | based on Ave Penetration of SSD     |  | of 7.62 8.18                  |  | StdD 3.93                  |  | 4.33   |  |                       |  |     |  |
| Possible LOW for Buy Day                        |  | 1593.05       |  | 1594.50                         |  | 99% 93%      |  | based on Ave Decline                |  | of 20.35 18.90                |  | StdD 13.46                 |  | 13.15  |  |                       |  |     |  |
| Possible LOW for Buy Day                        |  | 1554.08       |  | 1581.12                         |  | 47% 47%      |  | based on Ave SS Day Violation on BD |  | of 10.02 10.28                |  | StdD 5.30                  |  | 5.00   |  |                       |  |     |  |
| Thu, Oct 08 will be a Buy day.                  |  | RTY           |  | therefore has a therefore has a |  | 54% 99% 47%  |  | 1613.40 1613.40 1564.10             |  | and up to and down to         |  | 1621.02 1593.05 1554.08    |  | based on Ave Penetration of SSD based on Ave Decline based on Ave SS Day Violation on BD |  |                       |  |     |  |
| The 24 hour Low has a 51% chance of being made  |  | Last          |  |                                 |  |              |  |                                     |  |                               |  |                            |  |  |  |                       |  |     |  |
| Thu, Oct 08 will be a Buy day.                  |  | RTY Day       |  | therefore has a therefore has a |  | 52% 93% 47%  |  | 1613.40 1613.40 1591.40             |  | and up to and down to         |  | 1621.58 1594.50 1581.12    |  | based on Ave Penetration of SSD based on Ave Decline based on Ave SS Day Violation on BD |  |                       |  |     |  |
| The Day sess Low has a 53% chance of being made |  | Last          |  |                                 |  |              |  |                                     |  |                               |  |                            |  |  |  |                       |  |     |  |

Thursday October 8<sup>th</sup> 2020

Today was a Buy day. Markets did manage to produce a small decline except ES for the day session.

Tomorrow will be a Sell day. There is room for the markets to continue their rally.

| TTT Data for trading US Index Futures on: Friday, October 9, 2020 |  |           |  |                      |  |          |          |                                      |          |           |          |                               |       |          |        |             |  |          |  |                                      |  |
|---|--|-----------|--|----------------------|--|----------|----------|--------------------------------------|----------|-----------|----------|-------------------------------|-------|----------|--------|-------------|--|----------|--|--------------------------------------|--|
| The Buy Day HIGH was  |  | ES 24h    |  | ES Day               |  | 24H      | Day Only | Current                              | High     | Low       | Last     | odds of Rally > 10            |       | 86%      |        |             |  |          |  |                                      |  |
| The Buy Day LOW was   |  | 3447.25   |  | 3438.75              |  |          |          | ES                                   | 3447.25  | 3405.50   | 3446.25  | odds of Rally > 20            |       | 53%      |        |             |  |          |  |                                      |  |
|   |  | 3405.50   |  | 3418.75              |  |          |          | ES Day                               | 3438.75  | 3418.75   | 3437.50  | odds of Rally = 0             |       | 1%       |        |             |  |          |  |                                      |  |
| Possible HIGH for Sell Day  |  | 3457.31   |  | 3449.68              |  | 55%      | 55%      | based on Ave Penetration of BD       |          | of 10.06  |          | 10.93                         | StdID | 5.72     | 6.35   |             |  |          |  |                                      |  |
| Possible HIGH for Sell Day  |  | 3433.51   |  | 3443.06              |  | 99%      | 94%      | based on Ave Rally                   |          | of 28.01  |          | 24.31                         | StdID | 18.52    | 18.61  |             |  |          |  |                                      |  |
| Possible LOW for Sell Day   |  | 3390.99   |  | 3403.81              |  | 44%      | 44%      | based on Ave Buy Day Violation on SD |          | of 14.51  |          | 14.94                         | StdID | 8.65     | 7.79   |             |  |          |  |                                      |  |
| The 24 hour High has a  |  | 42%       |  | chance of being made |  | 1st      |          |                                      |          |           |          |                               |       |          |        |             |  |          |  |                                      |  |
| Fri, Oct 09   |  | will be a |  | Sell                 |  | day: ES  |          | therefore has a                      |          | 55%       |          | chance of making a high above |       | 3447.25  |        | and up to   |  | 3457.31  |  | based on Ave Penetration of BD       |  |
|   |  |           |  |                      |  |          |          | therefore has a                      |          | 99%       |          | chance of making a high above |       | 3405.50  |        | and up to   |  | 3433.51  |  | based on Ave Rally                   |  |
|   |  |           |  |                      |  |          |          | therefore has a                      |          | 44%       |          | chance of making a Low below  |       | 3405.50  |        | and down to |  | 3390.99  |  | based on Ave Buy Day Violation on SD |  |
| The Day sess High has a   |  | 50%       |  | chance of being made |  | 1st      |          |                                      |          |           |          |                               |       |          |        |             |  |          |  |                                      |  |
| The Buy Day HIGH was  |  | NQ 24h    |  | NQ Day               |  | 24H      | Day Only | Current                              | High     | Low       | Last     | odds of Rally > 20            |       | 88%      |        |             |  |          |  |                                      |  |
| The Buy Day LOW was   |  | 11578.75  |  | 11576.75             |  |          |          | NQ                                   | 11578.75 | 11469.75  | 11559.75 | odds of Rally > 25            |       | 83%      |        |             |  |          |  |                                      |  |
|   |  | 11469.75  |  | 11487.75             |  |          |          | NQ Day                               | 11576.75 | 11487.75  | 11540.75 | odds of Rally = 0             |       | 0%       |        |             |  |          |  |                                      |  |
| Possible HIGH for Sell Day  |  | 11606.95  |  | 11606.24             |  | 57%      | 57%      | based on Ave Penetration of BD       |          | of 28.20  |          | 29.49                         | StdID | 17.15    | 19.05  |             |  |          |  |                                      |  |
| Possible HIGH for Sell Day  |  | 11544.66  |  | 11554.12             |  | 100%     | 96%      | based on Ave Rally                   |          | of 74.91  |          | 66.37                         | StdID | 55.49    | 55.32  |             |  |          |  |                                      |  |
| Possible LOW for Sell Day   |  | 11431.80  |  | 11450.22             |  | 44%      | 44%      | based on Ave Buy Day Violation on SD |          | of 37.95  |          | 37.53                         | StdID | 24.23    | 22.48  |             |  |          |  |                                      |  |
| The 24 hour High has a  |  | 54%       |  | chance of being made |  | Last     |          |                                      |          |           |          |                               |       |          |        |             |  |          |  |                                      |  |
| Fri, Oct 09   |  | will be a |  | Sell                 |  | day: NQ  |          | therefore has a                      |          | 57%       |          | chance of making a high above |       | 11578.75 |        | and up to   |  | 11606.95 |  | based on Ave Penetration of BD       |  |
|   |  |           |  |                      |  |          |          | therefore has a                      |          | 100%      |          | chance of making a high above |       | 11469.75 |        | and up to   |  | 11544.66 |  | based on Ave Rally                   |  |
|   |  |           |  |                      |  |          |          | therefore has a                      |          | 44%       |          | chance of making a Low below  |       | 11469.75 |        | and down to |  | 11431.80 |  | based on Ave Buy Day Violation on SD |  |
| The Day sess High has a   |  | 37%       |  | chance of being made |  | 1st      |          |                                      |          |           |          |                               |       |          |        |             |  |          |  |                                      |  |
| The Buy Day HIGH was  |  | YM 24h    |  | YM day               |  | 24H      | Day Only | Current                              | High     | Low       | Last     | odds of Rally > 100           |       | 78%      |        |             |  |          |  |                                      |  |
| The Buy Day LOW was   |  | 28452.00  |  | 28352.00             |  |          |          | YM                                   | 28452.00 | 28151.00  | 28391.00 | odds of Rally > 150           |       | 59%      |        |             |  |          |  |                                      |  |
|   |  | 28151.00  |  | 28151.00             |  |          |          | YM Day                               | 28352.00 | 28151.00  | 28309.00 | odds of Rally = 0             |       | 0%       |        |             |  |          |  |                                      |  |
| Possible HIGH for Sell Day  |  | 28545.71  |  | 28452.02             |  | 54%      | 54%      | based on Ave Penetration of BD       |          | of 93.71  |          | 100.02                        | StdID | 54.46    | 56.61  |             |  |          |  |                                      |  |
| Possible HIGH for Sell Day  |  | 28394.09  |  | 28362.73             |  | 100%     | 94%      | based on Ave Rally                   |          | of 243.09 |          | 211.73                        | StdID | 166.12   | 167.38 |             |  |          |  |                                      |  |
| Possible LOW for Sell Day   |  | 28024.42  |  | 28019.11             |  | 45%      | 44%      | based on Ave Buy Day Violation on SD |          | of 126.58 |          | 131.89                        | StdID | 77.00    | 72.77  |             |  |          |  |                                      |  |
| The 24 hour High has a  |  | 46%       |  | chance of being made |  | 1st      |          |                                      |          |           |          |                               |       |          |        |             |  |          |  |                                      |  |
| Fri, Oct 09   |  | will be a |  | Sell                 |  | day: YM  |          | therefore has a                      |          | 54%       |          | chance of making a high above |       | 28452.00 |        | and up to   |  | 28545.71 |  | based on Ave Penetration of BD       |  |
|   |  |           |  |                      |  |          |          | therefore has a                      |          | 100%      |          | chance of making a high above |       | 28151.00 |        | and up to   |  | 28394.09 |  | based on Ave Rally                   |  |
|   |  |           |  |                      |  |          |          | therefore has a                      |          | 45%       |          | chance of making a Low below  |       | 28151.00 |        | and down to |  | 28024.42 |  | based on Ave Buy Day Violation on SD |  |
| The Day sess High has a   |  | 52%       |  | chance of being made |  | Last     |          |                                      |          |           |          |                               |       |          |        |             |  |          |  |                                      |  |
| The Buy Day HIGH was  |  | RTY 24h   |  | RTY day              |  | 24H      | Day Only | Current                              | High     | Low       | Last     | odds of Rally > 10            |       | 79%      |        |             |  |          |  |                                      |  |
| The Buy Day LOW was   |  | 1633.70   |  | 1630.50              |  |          |          | RTY                                  | 1633.70  | 1609.60   | 1632.60  | odds of Rally > 15            |       | 57%      |        |             |  |          |  |                                      |  |
|   |  | 1609.60   |  | 1613.30              |  |          |          | RTY Day                              | 1630.50  | 1613.30   | 1626.80  | odds of Rally = 0             |       | 0%       |        |             |  |          |  |                                      |  |
| Possible HIGH for Sell Day  |  | 1641.48   |  | 1638.63              |  | 54%      | 54%      | based on Ave Penetration of BD       |          | of 7.78   |          | 8.13                          | StdID | 4.08     | 4.33   |             |  |          |  |                                      |  |
| Possible HIGH for Sell Day  |  | 1630.32   |  | 1632.01              |  | 100%     | 96%      | based on Ave Rally                   |          | of 20.72  |          | 18.71                         | StdID | 12.45    | 13.15  |             |  |          |  |                                      |  |
| Possible LOW for Sell Day   |  | 1599.50   |  | 1603.12              |  | 45%      | 45%      | based on Ave Buy Day Violation on SD |          | of 10.10  |          | 10.18                         | StdID | 5.41     | 5.00   |             |  |          |  |                                      |  |
| The 24 hour High has a  |  | 54%       |  | chance of being made |  | 1st      |          |                                      |          |           |          |                               |       |          |        |             |  |          |  |                                      |  |
| Fri, Oct 09   |  | will be a |  | Sell                 |  | day: RTY |          | therefore has a                      |          | 54%       |          | chance of making a high above |       | 1633.70  |        | and up to   |  | 1641.48  |  | based on Ave Penetration of BD       |  |
|   |  |           |  |                      |  |          |          | therefore has a                      |          | 100%      |          | chance of making a high above |       | 1609.60  |        | and up to   |  | 1630.32  |  | based on Ave Rally                   |  |
|   |  |           |  |                      |  |          |          | therefore has a                      |          | 45%       |          | chance of making a Low below  |       | 1609.60  |        | and down to |  | 1599.50  |  | based on Ave Buy Day Violation on SD |  |
| The Day sess High has a   |  | 51%       |  | chance of being made |  | Last     |          |                                      |          |           |          |                               |       |          |        |             |  |          |  |                                      |  |



Friday October 9<sup>th</sup> 2020

Today was a Sell day. Momentum and TVGR were big factors and markets just kept going higher and surpassed all levels.

Monday will be a SS day. Momentum may take markets higher before the decline starts.

Have a great weekend.

| TTT Data for trading US Index Futures on: |           |               |              |                      |      |                               |          |   |               | Monday, October 12, 2020                      |               |                       |        |             |                        |  |     |                      |  |    |
|---|-----------|---------------|--------------|----------------------|------|-------------------------------|----------|---|---------------|---|---------------|-----------------------|--------|-------------|------------------------|--|-----|----------------------|--|----|
| The Sell Day HIGH was                     |           | 3490.00 Last  |              | ES Day 3474.00 Last  |      | 24H                           | Day Only | Current ES                                    | High 3480.00  | Low 3445.25                                   | Last 3476.50  | odds of 3D Rally > 10 |        | 85%         | odds of 3D Rally > 20  |  | 61% | odds of 3D Rally < 0 |  | 8% |
| The Sell Day LOW was                      |           | 3445.25       |              | 3449.50              |      |                               |          | ES Day  | 3474.00       | 3449.50                                       | 3473.50       | Ave Range on          |        | SSD 61.98   |                        |  |     |                      |  |    |
| The Buy Day LOW was                       |           | 3405.50       |              | 3418.75              |      |                               |          | based on Ave Penetration of SD                |               |   |               | of 14.19              | 14.70  | StdD 6.96   | 6.86                   |  |     |                      |  |    |
| Possible HIGH for Sell Short Day          |           | 3472.68       |              | 3467.26              |      | 65%                           | 50%      | based on Ave 3 Day Rally                      |               |   |               | of 67.18              | 48.51  | StdD 36.56  | 28.03                  |  |     |                      |  |    |
| Possible LOW for Sell Short Day           |           | 3405.31       |              | 3410.33              |      | 40%                           | 50%      | based on Ave of Sell Day Violation on SS days |               |   |               | of 39.94              | 39.18  | StdD 17.47  | 20.38                  |  |     |                      |  |    |
| Mon, Oct 12                               | will be a | SellShort     | day. ES      | therefore has a      | 65%  | chance of making a high above | 3480.00  | and up to                                     | 3494.19       | based on Ave Penetration of SD                |               |                       |        |             |                        |  |     |                      |  |    |
|   |           |               |              | therefore has a      | 100% | chance of making a high above | 3405.50  | and up to                                     | 3472.68       | based on Ave 3 Day Rally                      |               |                       |        |             |                        |  |     |                      |  |    |
|   |           |               |              | therefore has a      | 40%  | chance of making a Low below  | 3445.25  | and down to                                   | 3405.31       | based on Ave of Sell Day Violation on SS days |               |                       |        |             |                        |  |     |                      |  |    |
| The 24 hour High has a                    |           | 40%           |              | chance of being made |      | 1st                           |          |   |               |   |               |                       |        |             |                        |  |     |                      |  |    |
| Mon, Oct 12                               | will be a | SellShort     | day. ES Day  | therefore has a      | 50%  | chance of making a high above | 3474.00  | and up to                                     | 3488.70       | based on Ave Penetration of SD                |               |                       |        |             |                        |  |     |                      |  |    |
|   |           |               |              | therefore has a      | 95%  | chance of making a high above | 3418.75  | and up to                                     | 3467.26       | based on Ave 3 Day Rally                      |               |                       |        |             |                        |  |     |                      |  |    |
|   |           |               |              | therefore has a      | 50%  | chance of making a Low below  | 3449.50  | and down to                                   | 3410.33       | based on Ave of Sell Day Violation on SS days |               |                       |        |             |                        |  |     |                      |  |    |
| The Day sess High has a                   |           | 40%           |              | chance of being made |      | 1st                           |          |   |               |   |               |                       |        |             |                        |  |     |                      |  |    |
| The Sell Day LOW was                      |           | 11739.00 Last |              | NQ Day 11727.00 Last |      | 24H                           | Day Only | Current NQ                                    | High 11739.00 | Low 11552.50                                  | Last 11727.75 | odds of 3D Rally > 10 |        | 95%         | odds of 3D Rally > 30  |  | 80% | odds of 3D Rally < 0 |  | 9% |
| The Buy Day LOW was                       |           | 11552.50      |              | 11588.25             |      |                               |          | NQ Day  | 11727.00      | 11588.25                                      | 11726.25      | Ave Range on          |        | SSD 310.54  |                        |  |     |                      |  |    |
| Possible HIGH for Sell Short Day          |           | 11469.75      |              | 11487.75             |      |                               |          | based on Ave Penetration of SD                |               |   |               | of 93.20              | 139.81 | StdD 56.22  | 57.15                  |  |     |                      |  |    |
| Possible HIGH for Sell Short Day          |           | 11832.20      |              | 11866.81             |      | 70%                           | 40%      | based on Ave 3 Day Rally                      |               |   |               | of 345.36             | 257.49 | StdD 182.53 | 148.24                 |  |     |                      |  |    |
| Possible LOW for Sell Short Day           |           | 11815.11      |              | 11745.24             |      | 100%                          | 100%     | based on Ave of Sell Day Violation on SS days |               |   |               | of 186.33             | 220.97 | StdD 85.23  | 96.70                  |  |     |                      |  |    |
| Mon, Oct 12                               | will be a | SellShort     | day. NQ      | therefore has a      | 70%  | chance of making a high above | 11739.00 | and up to                                     | 11832.20      | based on Ave Penetration of SD                |               |                       |        |             |                        |  |     |                      |  |    |
|   |           |               |              | therefore has a      | 100% | chance of making a high above | 11469.75 | and up to                                     | 11815.11      | based on Ave 3 Day Rally                      |               |                       |        |             |                        |  |     |                      |  |    |
|   |           |               |              | therefore has a      | 45%  | chance of making a Low below  | 11552.50 | and down to                                   | 11366.17      | based on Ave of Sell Day Violation on SS days |               |                       |        |             |                        |  |     |                      |  |    |
| The 24 hour High has a                    |           | 50%           |              | chance of being made |      | 1st                           |          |   |               |   |               |                       |        |             |                        |  |     |                      |  |    |
| Mon, Oct 12                               | will be a | SellShort     | day. NQ Day  | therefore has a      | 40%  | chance of making a high above | 11727.00 | and up to                                     | 11866.81      | based on Ave Penetration of SD                |               |                       |        |             |                        |  |     |                      |  |    |
|   |           |               |              | therefore has a      | 100% | chance of making a high above | 11487.75 | and up to                                     | 11745.24      | based on Ave 3 Day Rally                      |               |                       |        |             |                        |  |     |                      |  |    |
|   |           |               |              | therefore has a      | 45%  | chance of making a Low below  | 11588.25 | and down to                                   | 11367.28      | based on Ave of Sell Day Violation on SS days |               |                       |        |             |                        |  |     |                      |  |    |
| The Day sess High has a                   |           | 50%           |              | chance of being made |      | 1st                           |          |   |               |   |               |                       |        |             |                        |  |     |                      |  |    |
| The Sell Day LOW was                      |           | 28570.00 Last |              | YM Day 28565.00 Last |      | 24H                           | Day Only | Current YM                                    | High 28570.00 | Low 28324.00                                  | Last 28543.00 | odds of 3D Rally > 75 |        | 88%         | odds of 3D Rally > 100 |  | 81% | odds of 3D Rally < 0 |  | 9% |
| The Buy Day LOW was                       |           | 28324.00      |              | 28324.00             |      |                               |          | YM Day  | 28565.00      | 28324.00                                      | 28523.00      | Ave Range on          |        | SSD 533.55  |                        |  |     |                      |  |    |
| Possible HIGH for Sell Short Day          |           | 28151.00      |              | 28151.00             |      |                               |          | based on Ave Penetration of SD                |               |   |               | of 129.27             | 166.86 | StdD 71.02  | 70.81                  |  |     |                      |  |    |
| Possible HIGH for Sell Short Day          |           | 28699.27      |              | 28731.86             |      | 55%                           | 35%      | based on Ave 3 Day Rally                      |               |   |               | of 545.65             | 381.11 | StdD 302.88 | 241.30                 |  |     |                      |  |    |
| Possible LOW for Sell Short Day           |           | 28696.65      |              | 28532.11             |      | 100%                          | 95%      | based on Ave of Sell Day Violation on SS days |               |   |               | of 322.33             | 290.92 | StdD 145.76 | 164.23                 |  |     |                      |  |    |
| Mon, Oct 12                               | will be a | SellShort     | day. YM      | therefore has a      | 55%  | chance of making a high above | 28570.00 | and up to                                     | 28699.27      | based on Ave Penetration of SD                |               |                       |        |             |                        |  |     |                      |  |    |
|   |           |               |              | therefore has a      | 100% | chance of making a high above | 28151.00 | and up to                                     | 28696.65      | based on Ave 3 Day Rally                      |               |                       |        |             |                        |  |     |                      |  |    |
|   |           |               |              | therefore has a      | 45%  | chance of making a Low below  | 28324.00 | and down to                                   | 28001.67      | based on Ave of Sell Day Violation on SS days |               |                       |        |             |                        |  |     |                      |  |    |
| The 24 hour High has a                    |           | 40%           |              | chance of being made |      | 1st                           |          |   |               |   |               |                       |        |             |                        |  |     |                      |  |    |
| Mon, Oct 12                               | will be a | SellShort     | day. YM Day  | therefore has a      | 35%  | chance of making a high above | 28565.00 | and up to                                     | 28731.86      | based on Ave Penetration of SD                |               |                       |        |             |                        |  |     |                      |  |    |
|   |           |               |              | therefore has a      | 95%  | chance of making a high above | 28151.00 | and up to                                     | 28532.11      | based on Ave 3 Day Rally                      |               |                       |        |             |                        |  |     |                      |  |    |
|   |           |               |              | therefore has a      | 60%  | chance of making a Low below  | 28324.00 | and down to                                   | 28033.08      | based on Ave of Sell Day Violation on SS days |               |                       |        |             |                        |  |     |                      |  |    |
| The Day sess High has a                   |           | 40%           |              | chance of being made |      | 1st                           |          |   |               |   |               |                       |        |             |                        |  |     |                      |  |    |
| The Sell Day LOW was                      |           | 1644.60 1st   |              | RTY Day 1644.60 1st  |      | 24H                           | Day Only | Current RTY                                   | High 1644.60  | Low 1625.70                                   | Last 1640.30  | odds of 3D Rally > 5  |        | 93%         | odds of 3D Rally > 10  |  | 80% | odds of 3D Rally < 0 |  | 9% |
| The Buy Day LOW was                       |           | 1625.70       |              | 1625.70              |      |                               |          | RTY Day                                       | 1644.60       | 1625.70                                       | 1638.30       | Ave Range on          |        | SSD 38.08   |                        |  |     |                      |  |    |
| Possible HIGH for Sell Short Day          |           | 1609.60       |              | 1613.30              |      |                               |          | based on Ave Penetration of SD                |               |   |               | of 11.97              | 15.53  | StdD 5.91   | 6.01                   |  |     |                      |  |    |
| Possible HIGH for Sell Short Day          |           | 1656.57       |              | 1660.13              |      | 50%                           | 35%      | based on Ave 3 Day Rally                      |               |   |               | of 42.32              | 35.74  | StdD 24.08  | 20.29                  |  |     |                      |  |    |
| Possible LOW for Sell Short Day           |           | 1651.92       |              | 1649.04              |      | 100%                          | 90%      | based on Ave of Sell Day Violation on SS days |               |   |               | of 18.41              | 17.02  | StdD 8.97   | 9.89                   |  |     |                      |  |    |
| Mon, Oct 12                               | will be a | SellShort     | day. RTY     | therefore has a      | 50%  | chance of making a high above | 1644.60  | and up to                                     | 1656.57       | based on Ave Penetration of SD                |               |                       |        |             |                        |  |     |                      |  |    |
|   |           |               |              | therefore has a      | 100% | chance of making a high above | 1609.60  | and up to                                     | 1651.92       | based on Ave 3 Day Rally                      |               |                       |        |             |                        |  |     |                      |  |    |
|   |           |               |              | therefore has a      | 55%  | chance of making a Low below  | 1625.70  | and down to                                   | 1607.29       | based on Ave of Sell Day Violation on SS days |               |                       |        |             |                        |  |     |                      |  |    |
| The 24 hour High has a                    |           | 40%           |              | chance of being made |      | 1st                           |          |   |               |   |               |                       |        |             |                        |  |     |                      |  |    |
| Mon, Oct 12                               | will be a | SellShort     | day. RTY Day | therefore has a      | 35%  | chance of making a high above | 1644.60  | and up to                                     | 1660.13       | based on Ave Penetration of SD                |               |                       |        |             |                        |  |     |                      |  |    |
|   |           |               |              | therefore has a      | 90%  | chance of making a high above | 1613.30  | and up to                                     | 1649.04       | based on Ave 3 Day Rally                      |               |                       |        |             |                        |  |     |                      |  |    |
|   |           |               |              | therefore has a      | 65%  | chance of making a Low below  | 1625.70  | and down to                                   | 1608.68       | based on Ave of Sell Day Violation on SS days |               |                       |        |             |                        |  |     |                      |  |    |
| The Day sess High has a                   |           | 40%           |              | chance of being made |      | Last                          |          |   |               |   |               |                       |        |             |                        |  |     |                      |  |    |

Monday October 12<sup>h</sup> 2020

Today was a SS day. Markets continued their rally and surpassed all levels before a mini decline started.

Tomorrow will be a Buy day. In principle we are looking for some kind of decline. Will the mini decline continue or will we retest today's high before the real decline starts. That is the question.

| TTT Data for trading US Index Futures on: <b>Tuesday, October 13, 2020</b> |  |               |  |                      |  |      |                               |                                     |             |           |                                     |                       |      |        |        |
|--|--|---------------|--|----------------------|--|------|-------------------------------|-------------------------------------|-------------|-----------|-------------------------------------|-----------------------|------|--------|--------|
| The SellShort Day HIGH was   |  | ES 24h        |  | ES Day               |  | 24H  | Day Only                      | Current ES                          | High        | Low       | Last                                | odds of Decline > 10  |      | 74%    |        |
| The SellShort Day LOW was  |  | 3541.00 Last  |  | 3541.00 Last         |  |      |                               | 3541.00                             | 3541.00     | 3464.25   | 3531.75                             | odds of Decline > 20  |      | 46%    |        |
|  |  | 3464.25       |  | 3491.25              |  |      |                               | ES Day                              | 3541.00     | 3491.25   | 3534.25                             | odds of Decline = 0   |      | 1%     |        |
| Possible HIGH for Buy Day  |  | 3561.64       |  | 3566.34              |  | 70%  | 80%                           | based on Ave Penetration of SSD     |             | of 20.64  |                                     | 25.34                 | StdD | 9.64   | 10.36  |
| Possible LOW for Buy Day   |  | 3484.68       |  | 3495.82              |  | 100% | 75%                           | based on Ave Decline                |             | of 56.33  |                                     | 45.18                 | StdD | 42.02  | 28.03  |
| Possible LOW for Buy Day   |  | 3435.75       |  | 3463.38              |  | 45%  | 30%                           | based on Ave SS Day Violation on BD |             | of 28.50  |                                     | 27.88                 | StdD | 22.12  | 20.38  |
| Tue, Oct 13 will be a Buy day.   |  | ES            |  | therefore has a      |  | 70%  | chance of making a high above | 3541.00                             | and up to   | 3561.64   | based on Ave Penetration of SSD     |                       |      |        |        |
|  |  |               |  | therefore has a      |  | 100% | chance of making a Low below  | 3541.00                             | and down to | 3484.68   | based on Ave Decline                |                       |      |        |        |
|  |  |               |  | therefore has a      |  | 45%  | chance of making a Low below  | 3464.25                             | and down to | 3435.75   | based on Ave SS Day Violation on BD |                       |      |        |        |
| The 24 hour Low has a  |  | 60%           |  | chance of being made |  | Last |                               |                                     |             |           |                                     |                       |      |        |        |
| The SellShort Day LOW was  |  | NQ 24h        |  | NQ Day               |  | 24H  | Day Only                      | Current NQ                          | High        | Low       | Last                                | odds of Decline > 20  |      | 76%    |        |
|  |  | 12197.00 Last |  | 12197.00 Last        |  |      |                               | 12197.00                            | 12197.00    | 11687.75  | 12089.25                            | odds of Decline > 25  |      | 63%    |        |
|  |  | 11687.75      |  | 11867.25             |  |      |                               | NQ Day                              | 12197.00    | 11867.25  | 12101.75                            | odds of Decline = 0   |      | 1%     |        |
| Possible HIGH for Buy Day  |  | 12291.40      |  | 12295.52             |  | 65%  | 75%                           | based on Ave Penetration of SSD     |             | of 94.40  |                                     | 98.52                 | StdD | 47.85  | 73.37  |
| Possible LOW for Buy Day   |  | 11901.35      |  | 11975.71             |  | 100% | 95%                           | based on Ave Decline                |             | of 295.65 |                                     | 221.29                | StdD | 221.20 | 148.24 |
| Possible LOW for Buy Day   |  | 11515.56      |  | 11636.10             |  | 40%  | 25%                           | based on Ave SS Day Violation on BD |             | of 172.19 |                                     | 231.15                | StdD | 103.99 | 96.70  |
| Tue, Oct 13 will be a Buy day.   |  | NQ            |  | therefore has a      |  | 65%  | chance of making a high above | 12197.00                            | and up to   | 12291.40  | based on Ave Penetration of SSD     |                       |      |        |        |
|  |  |               |  | therefore has a      |  | 100% | chance of making a Low below  | 12197.00                            | and down to | 11901.35  | based on Ave Decline                |                       |      |        |        |
|  |  |               |  | therefore has a      |  | 40%  | chance of making a Low below  | 11687.75                            | and down to | 11515.56  | based on Ave SS Day Violation on BD |                       |      |        |        |
| The 24 hour Low has a  |  | 55%           |  | chance of being made |  | Last |                               |                                     |             |           |                                     |                       |      |        |        |
| The SellShort Day LOW was  |  | YM 24h        |  | YM day               |  | 24H  | Day Only                      | Current YM                          | High        | Low       | Last                                | odds of Decline > 100 |      | 68%    |        |
|  |  | 28846.00 Last |  | 28846.00 Last        |  |      |                               | 28846.00                            | 28846.00    | 28433.00  | 28797.00                            | odds of Decline > 150 |      | 52%    |        |
|  |  | 28433.00      |  | 28545.00             |  |      |                               | YM Day                              | 28846.00    | 28545.00  | 28809.00                            | odds of Decline = 0   |      | 1%     |        |
| Possible HIGH for Buy Day  |  | 29097.91      |  | 29060.38             |  | 55%  | 80%                           | based on Ave Penetration of SSD     |             | of 251.91 |                                     | 214.38                | StdD | 102.05 | 78.27  |
| Possible LOW for Buy Day   |  | 28384.65      |  | 28534.29             |  | 100% | 85%                           | based on Ave Decline                |             | of 461.35 |                                     | 311.71                | StdD | 320.47 | 241.30 |
| Possible LOW for Buy Day   |  | 28230.11      |  | 28364.33             |  | 45%  | 30%                           | based on Ave SS Day Violation on BD |             | of 202.89 |                                     | 180.67                | StdD | 184.75 | 164.24 |
| Tue, Oct 13 will be a Buy day.   |  | YM            |  | therefore has a      |  | 55%  | chance of making a high above | 28846.00                            | and up to   | 29097.91  | based on Ave Penetration of SSD     |                       |      |        |        |
|  |  |               |  | therefore has a      |  | 100% | chance of making a Low below  | 28846.00                            | and down to | 28384.65  | based on Ave Decline                |                       |      |        |        |
|  |  |               |  | therefore has a      |  | 45%  | chance of making a Low below  | 28433.00                            | and down to | 28230.11  | based on Ave SS Day Violation on BD |                       |      |        |        |
| The 24 hour Low has a  |  | 60%           |  | chance of being made |  | Last |                               |                                     |             |           |                                     |                       |      |        |        |
| The SellShort Day LOW was  |  | RTY 24h       |  | RTY day              |  | 24H  | Day Only                      | Current RTY                         | High        | Low       | Last                                | odds of Decline > 10  |      | 63%    |        |
|  |  | 1651.70 Last  |  | 1651.70 Last         |  |      |                               | 1651.70                             | 1651.70     | 1630.60   | 1649.70                             | odds of Decline > 15  |      | 52%    |        |
|  |  | 1630.60       |  | 1633.90              |  |      |                               | RTY Day                             | 1651.70     | 1633.90   | 1651.30                             | odds of Decline = 0   |      | 1%     |        |
| Possible HIGH for Buy Day  |  | 1665.61       |  | 1665.36              |  | 55%  | 65%                           | based on Ave Penetration of SSD     |             | of 13.91  |                                     | 13.66                 | StdD | 6.81   | 6.05   |
| Possible LOW for Buy Day   |  | 1617.17       |  | 1625.31              |  | 100% | 90%                           | based on Ave Decline                |             | of 34.53  |                                     | 26.39                 | StdD | 21.35  | 20.29  |
| Possible LOW for Buy Day   |  | 1618.43       |  | 1620.09              |  | 45%  | 35%                           | based on Ave SS Day Violation on BD |             | of 12.17  |                                     | 13.81                 | StdD | 13.49  | 9.90   |
| Tue, Oct 13 will be a Buy day.   |  | RTY           |  | therefore has a      |  | 55%  | chance of making a high above | 1651.70                             | and up to   | 1665.61   | based on Ave Penetration of SSD     |                       |      |        |        |
|  |  |               |  | therefore has a      |  | 100% | chance of making a Low below  | 1651.70                             | and down to | 1617.17   | based on Ave Decline                |                       |      |        |        |
|  |  |               |  | therefore has a      |  | 45%  | chance of making a Low below  | 1630.60                             | and down to | 1618.43   | based on Ave SS Day Violation on BD |                       |      |        |        |
| The 24 hour Low has a  |  | 65%           |  | chance of being made |  | Last |                               |                                     |             |           |                                     |                       |      |        |        |
| Tue, Oct 13 will be a Buy day.   |  | RTY Day       |  | therefore has a      |  | 65%  | chance of making a high above | 1651.70                             | and up to   | 1665.36   | based on Ave Penetration of SSD     |                       |      |        |        |
|  |  |               |  | therefore has a      |  | 90%  | chance of making a Low below  | 1651.70                             | and down to | 1625.31   | based on Ave Decline                |                       |      |        |        |
|  |  |               |  | therefore has a      |  | 35%  | chance of making a Low below  | 1633.90                             | and down to | 1620.09   | based on Ave SS Day Violation on BD |                       |      |        |        |
| The Day sess Low has a   |  | 65%           |  | chance of being made |  | Last |                               |                                     |             |           |                                     |                       |      |        |        |

Tuesday October 13<sup>h</sup> 2020

Today was a Buy day. Markets declined overnight and reached TTT level. Then ES rallied to test yesterday's high and failed and a new declined started which met support at yesterday's day session low.

Tomorrow will be a Sell day. Based on late day action we could retest today's low before the real rally starts.

| TTT Data for trading US Index Futures on: |  |                     |  |                      |  |                 |  |                 |  | Wednesday, October 14, 2020          |  |             |  |             |  |             |  |                                      |  |
|---|--|---------------------|--|----------------------|--|-----------------|--|-----------------|--|--------------------------------------|--|-------------|--|-------------|--|-------------|--|--------------------------------------|--|
|   |  | <b>ES 24h</b>       |  | <b>ES Day</b>        |  | <b>24H</b>      |  | <b>Day Only</b> |  | <b>Current</b>                       |  | <b>High</b> |  | <b>Low</b>  |  | <b>Last</b> |  |                                      |  |
| The Buy Day HIGH was                      |  | 3535.75             |  | 3524.75              |  |                 |  |                 |  | ES                                   |  | 3535.75     |  | 3491.50     |  | 3501.75     |  |                                      |  |
| The Buy Day LOW was                       |  | 3491.50             |  | 3491.50              |  | Last            |  |                 |  |                                      |  |             |  |             |  |             |  | odds of Rally > 10 86%               |  |
|   |  |                     |  |                      |  |                 |  |                 |  |                                      |  |             |  |             |  |             |  | odds of Rally > 20 53%               |  |
|   |  |                     |  |                      |  |                 |  |                 |  |                                      |  |             |  |             |  |             |  | odds of Rally = 0 1%                 |  |
|   |  |                     |  |                      |  |                 |  |                 |  |                                      |  |             |  |             |  |             |  | Ave Range on SD 53.16                |  |
| Possible HIGH for Sell Day                |  | 3553.80             |  | 3541.90              |  |                 |  | 70% 75%         |  | based on Ave Penetration of BD       |  | of 18.05    |  | 17.15       |  | StdD 11.43  |  | 10.36                                |  |
| Possible HIGH for Sell Day                |  | 3559.14             |  | 3544.15              |  |                 |  | 100% 100%       |  | based on Ave Rally                   |  | of 67.64    |  | 52.65       |  | StdD 36.60  |  | 30.70                                |  |
| Possible LOW for Sell Day                 |  | 3471.00             |  | 3463.29              |  |                 |  | 30% 30%         |  | based on Ave Buy Day Violation on SD |  | of 20.50    |  | 28.21       |  | StdD 6.82   |  | 20.38                                |  |
| Wed, Oct 14                               |  | will be a Sell day. |  | ES                   |  | therefore has a |  | 70%             |  | chance of making a high above        |  | 3535.75     |  | and up to   |  | 3553.80     |  | based on Ave Penetration of BD       |  |
|   |  |                     |  |                      |  | therefore has a |  | 100%            |  | chance of making a high above        |  | 3491.50     |  | and up to   |  | 3559.14     |  | based on Ave Rally                   |  |
|   |  |                     |  |                      |  | therefore has a |  | 30%             |  | chance of making a Low below         |  | 3491.50     |  | and down to |  | 3471.00     |  | based on Ave Buy Day Violation on SD |  |
| The 24 hour High has a                    |  | 70%                 |  | chance of being made |  | 1st             |  |                 |  |                                      |  |             |  |             |  |             |  |                                      |  |
| Wed, Oct 14                               |  | will be a Sell day. |  | ES Day               |  | therefore has a |  | 75%             |  | chance of making a high above        |  | 3524.75     |  | and up to   |  | 3541.90     |  | based on Ave Penetration of BD       |  |
|   |  |                     |  |                      |  | therefore has a |  | 100%            |  | chance of making a high above        |  | 3491.50     |  | and up to   |  | 3544.15     |  | based on Ave Rally                   |  |
|   |  |                     |  |                      |  | therefore has a |  | 30%             |  | chance of making a Low below         |  | 3491.50     |  | and down to |  | 3463.29     |  | based on Ave Buy Day Violation on SD |  |
| The Day sess High has a                   |  | 70%                 |  | chance of being made |  | 1st             |  |                 |  |                                      |  |             |  |             |  |             |  |                                      |  |
|   |  | <b>NQ 24h</b>       |  | <b>NQ Day</b>        |  | <b>24H</b>      |  | <b>Day Only</b> |  | <b>Current</b>                       |  | <b>High</b> |  | <b>Low</b>  |  | <b>Last</b> |  |                                      |  |
| The Buy Day LOW was                       |  | 12249.00            |  | 12181.75             |  |                 |  |                 |  | NQ                                   |  | 12249.00    |  | 12019.00    |  | 12081.50    |  |                                      |  |
|   |  | 12019.00            |  | 12019.00             |  | Last            |  |                 |  |                                      |  |             |  |             |  |             |  | odds of Rally > 20 88%               |  |
|   |  |                     |  |                      |  |                 |  |                 |  |                                      |  |             |  |             |  |             |  | odds of Rally > 25 83%               |  |
|   |  |                     |  |                      |  |                 |  |                 |  |                                      |  |             |  |             |  |             |  | odds of Rally = 0 0%                 |  |
|   |  |                     |  |                      |  |                 |  |                 |  |                                      |  |             |  |             |  |             |  | Ave Range on SD 265.88               |  |
| Possible HIGH for Sell Day                |  | 12334.72            |  | 12280.20             |  |                 |  | 80% 70%         |  | based on Ave Penetration of BD       |  | of 95.72    |  | 98.45       |  | StdD 51.20  |  | 73.37                                |  |
| Possible HIGH for Sell Day                |  | 12340.13            |  | 12284.44             |  |                 |  | 100% 100%       |  | based on Ave Rally                   |  | of 321.13   |  | 265.44      |  | StdD 168.46 |  | 160.40                               |  |
| Possible LOW for Sell Day                 |  | 11951.82            |  | 11938.88             |  |                 |  | 35% 40%         |  | based on Ave Buy Day Violation on SD |  | of 67.18    |  | 80.13       |  | StdD 27.95  |  | 96.70                                |  |
| Wed, Oct 14                               |  | will be a Sell day. |  | NQ                   |  | therefore has a |  | 80%             |  | chance of making a high above        |  | 12249.00    |  | and up to   |  | 12334.72    |  | based on Ave Penetration of BD       |  |
|   |  |                     |  |                      |  | therefore has a |  | 100%            |  | chance of making a high above        |  | 12019.00    |  | and up to   |  | 12340.13    |  | based on Ave Rally                   |  |
|   |  |                     |  |                      |  | therefore has a |  | 35%             |  | chance of making a Low below         |  | 12019.00    |  | and down to |  | 11951.82    |  | based on Ave Buy Day Violation on SD |  |
| The 24 hour High has a                    |  | 60%                 |  | chance of being made |  | Last            |  |                 |  |                                      |  |             |  |             |  |             |  |                                      |  |
| Wed, Oct 14                               |  | will be a Sell day. |  | NQ Day               |  | therefore has a |  | 70%             |  | chance of making a high above        |  | 12181.75    |  | and up to   |  | 12280.20    |  | based on Ave Penetration of BD       |  |
|   |  |                     |  |                      |  | therefore has a |  | 100%            |  | chance of making a high above        |  | 12019.00    |  | and up to   |  | 12284.44    |  | based on Ave Rally                   |  |
|   |  |                     |  |                      |  | therefore has a |  | 40%             |  | chance of making a Low below         |  | 12019.00    |  | and down to |  | 11938.88    |  | based on Ave Buy Day Violation on SD |  |
| The Day sess High has a                   |  | 60%                 |  | chance of being made |  | 1st             |  |                 |  |                                      |  |             |  |             |  |             |  |                                      |  |
|   |  | <b>YM 24h</b>       |  | <b>YM day</b>        |  | <b>24H</b>      |  | <b>Day Only</b> |  | <b>Current</b>                       |  | <b>High</b> |  | <b>Low</b>  |  | <b>Last</b> |  |                                      |  |
| The Buy Day LOW was                       |  | 28824.00            |  | 28698.00             |  |                 |  |                 |  | YM                                   |  | 28824.00    |  | 28485.00    |  | 28569.00    |  |                                      |  |
|   |  | 28485.00            |  | 28485.00             |  | Last            |  |                 |  |                                      |  |             |  |             |  |             |  | odds of Rally > 100 78%              |  |
|   |  |                     |  |                      |  |                 |  |                 |  |                                      |  |             |  |             |  |             |  | odds of Rally > 150 59%              |  |
|   |  |                     |  |                      |  |                 |  |                 |  |                                      |  |             |  |             |  |             |  | odds of Rally = 0 0%                 |  |
|   |  |                     |  |                      |  |                 |  |                 |  |                                      |  |             |  |             |  |             |  | Ave Range on SD 434.95               |  |
| Possible HIGH for Sell Day                |  | 28997.77            |  | 28849.07             |  |                 |  | 65% 70%         |  | based on Ave Penetration of BD       |  | of 173.77   |  | 151.07      |  | StdD 99.24  |  | 78.27                                |  |
| Possible HIGH for Sell Day                |  | 29040.90            |  | 28911.90             |  |                 |  | 100% 100%       |  | based on Ave Rally                   |  | of 555.90   |  | 426.90      |  | StdD 300.87 |  | 252.38                               |  |
| Possible LOW for Sell Day                 |  | 28336.43            |  | 28265.67             |  |                 |  | 35% 30%         |  | based on Ave Buy Day Violation on SD |  | of 148.57   |  | 219.33      |  | StdD 57.99  |  | 164.24                               |  |
| Wed, Oct 14                               |  | will be a Sell day. |  | YM                   |  | therefore has a |  | 65%             |  | chance of making a high above        |  | 28824.00    |  | and up to   |  | 28997.77    |  | based on Ave Penetration of BD       |  |
|   |  |                     |  |                      |  | therefore has a |  | 100%            |  | chance of making a high above        |  | 28485.00    |  | and up to   |  | 29040.90    |  | based on Ave Rally                   |  |
|   |  |                     |  |                      |  | therefore has a |  | 35%             |  | chance of making a Low below         |  | 28485.00    |  | and down to |  | 28336.43    |  | based on Ave Buy Day Violation on SD |  |
| The 24 hour High has a                    |  | 50%                 |  | chance of being made |  | 1st             |  |                 |  |                                      |  |             |  |             |  |             |  |                                      |  |
| Wed, Oct 14                               |  | will be a Sell day. |  | YM Day               |  | therefore has a |  | 70%             |  | chance of making a high above        |  | 28698.00    |  | and up to   |  | 28849.07    |  | based on Ave Penetration of BD       |  |
|   |  |                     |  |                      |  | therefore has a |  | 100%            |  | chance of making a high above        |  | 28485.00    |  | and up to   |  | 28911.90    |  | based on Ave Rally                   |  |
|   |  |                     |  |                      |  | therefore has a |  | 30%             |  | chance of making a Low below         |  | 28485.00    |  | and down to |  | 28265.67    |  | based on Ave Buy Day Violation on SD |  |
| The Day sess High has a                   |  | 60%                 |  | chance of being made |  | Last            |  |                 |  |                                      |  |             |  |             |  |             |  |                                      |  |
|   |  | <b>RTY 24h</b>      |  | <b>RTY day</b>       |  | <b>24H</b>      |  | <b>Day Only</b> |  | <b>Current</b>                       |  | <b>High</b> |  | <b>Low</b>  |  | <b>Last</b> |  |                                      |  |
| The Buy Day LOW was                       |  | 1650.50             |  | 1639.80              |  |                 |  |                 |  | RTY                                  |  | 1650.50     |  | 1622.60     |  | 1633.40     |  |                                      |  |
|   |  | 1622.60             |  | 1622.60              |  | 1st             |  |                 |  |                                      |  |             |  |             |  |             |  | odds of Rally > 10 79%               |  |
|   |  |                     |  |                      |  |                 |  |                 |  |                                      |  |             |  |             |  |             |  | odds of Rally > 15 57%               |  |
|   |  |                     |  |                      |  |                 |  |                 |  |                                      |  |             |  |             |  |             |  | odds of Rally = 0 0%                 |  |
|   |  |                     |  |                      |  |                 |  |                 |  |                                      |  |             |  |             |  |             |  | Ave Range on SD 31.03                |  |
| Possible HIGH for Sell Day                |  | 1665.88             |  | 1652.21              |  |                 |  | 60% 75%         |  | based on Ave Penetration of BD       |  | of 15.38    |  | 12.41       |  | StdD 7.71   |  | 6.05                                 |  |
| Possible HIGH for Sell Day                |  | 1664.08             |  | 1657.04              |  |                 |  | 100% 100%       |  | based on Ave Rally                   |  | of 41.48    |  | 34.44       |  | StdD 22.17  |  | 20.58                                |  |
| Possible LOW for Sell Day                 |  | 1612.84             |  | 1614.09              |  |                 |  | 25% 35%         |  | based on Ave Buy Day Violation on SD |  | of 9.76     |  | 8.51        |  | StdD 3.36   |  | 9.90                                 |  |
| Wed, Oct 14                               |  | will be a Sell day. |  | RTY                  |  | therefore has a |  | 60%             |  | chance of making a high above        |  | 1650.50     |  | and up to   |  | 1665.88     |  | based on Ave Penetration of BD       |  |
|   |  |                     |  |                      |  | therefore has a |  | 100%            |  | chance of making a high above        |  | 1622.60     |  | and up to   |  | 1664.08     |  | based on Ave Rally                   |  |
|   |  |                     |  |                      |  | therefore has a |  | 25%             |  | chance of making a Low below         |  | 1622.60     |  | and down to |  | 1612.84     |  | based on Ave Buy Day Violation on SD |  |
| The 24 hour High has a                    |  | 50%                 |  | chance of being made |  | Last            |  |                 |  |                                      |  |             |  |             |  |             |  |                                      |  |
| Wed, Oct 14                               |  | will be a Sell day. |  | RTY Day              |  | therefore has a |  | 75%             |  | chance of making a high above        |  | 1639.80     |  | and up to   |  | 1652.21     |  | based on Ave Penetration of BD       |  |
|   |  |                     |  |                      |  | therefore has a |  | 100%            |  | chance of making a high above        |  | 1622.60     |  | and up to   |  | 1657.04     |  | based on Ave Rally                   |  |
|   |  |                     |  |                      |  | therefore has a |  | 35%             |  | chance of making a Low below         |  | 1622.60     |  | and down to |  | 1614.09     |  | based on Ave Buy Day Violation on SD |  |
| The Day sess High has a                   |  | 60%                 |  | chance of being made |  | 1st             |  |                 |  |                                      |  |             |  |             |  |             |  |                                      |  |



Wednesday October 14<sup>h</sup> 2020

Today was a Sell day. As expected markets did retest yesterday's low. And failed to rally.

Tomorrow will be a SS day. Having closed below yesterday's low, we do have good odds of getting back above yesterday's low.

| TTT Data for trading US Index Futures on: |                          |                |                      |                |                               |          |             |   |   | Thursday, October 15, 2020 |          |                            |        |        |      |        |        |
|---|--------------------------|----------------|----------------------|----------------|-------------------------------|----------|-------------|---|---|----------------------------|----------|----------------------------|--------|--------|------|--------|--------|
|   |                          | <b>ES 24h</b>  |                      | <b>ES Day</b>  |                               | 24H      | Day Only    | Current                                       | High  | Low                        | Last     | odds of 3D Rally > 10 85%  |        |        |      |        |        |
| The Sell Day HIGH was                     |                          | 3524.00        | 1st                  | 3520.25        | 1st                           |          |             | ES  | 3524.00                                       | 3472.00                    | 3479.50  | odds of 3D Rally > 20 61%  |        |        |      |        |        |
| The Sell Day LOW was                      |                          | 3472.00        |                      | 3472.00        |                               |          |             |   |   |                            |          | odds of 3D Rally < 0 8%    |        |        |      |        |        |
| The Buy Day LOW was                       |                          | 3491.50        |                      | 3491.50        |                               |          |             | ES Day  | 3520.25                                       | 3472.00                    | 3480.25  | Ave Range on SSD 62.80     |        |        |      |        |        |
| Possible HIGH for Sell Short Day          |                          | 3540.94        |                      | 3539.13        |                               | 65%      | 50%         | based on Ave Penetration of SD                |   |                            |          | of                         | 16.94  | 18.88  | StdD | 9.79   | 10.36  |
| Possible HIGH for Sell Short Day          |                          | 3562.35        |                      | 3543.28        |                               | 100%     | 95%         | based on Ave 3 Day Rally                      |   |                            |          | of                         | 70.85  | 51.78  | StdD | 39.01  | 30.70  |
| Possible LOW for Sell Short Day           |                          | 3427.00        |                      | 3432.83        |                               | 35%      | 50%         | based on Ave of Sell Day Violation on SS days |   |                            |          | of                         | 45.00  | 39.18  | StdD | 17.48  | 20.38  |
| Thu, Oct 15                               | will be a SellShort day. | ES             | therefore has a      | 65%            | chance of making a high above | 3524.00  | and up to   | 3540.94                                       | based on Ave Penetration of SD                |                            |          |                            |        |        |      |        |        |
|   |                          |                | therefore has a      | 100%           | chance of making a high above | 3491.50  | and up to   | 3562.35                                       | based on Ave 3 Day Rally                      |                            |          |                            |        |        |      |        |        |
|   |                          |                | therefore has a      | 35%            | chance of making a Low below  | 3472.00  | and down to | 3427.00                                       | based on Ave of Sell Day Violation on SS days |                            |          |                            |        |        |      |        |        |
| The 24 hour High has a                    |                          | 40%            | chance of being made | 1st            |                               |          |             |   |   |                            |          |                            |        |        |      |        |        |
| Thu, Oct 15                               | will be a SellShort day. | ES Day         | therefore has a      | 50%            | chance of making a high above | 3520.25  | and up to   | 3539.13                                       | based on Ave Penetration of SD                |                            |          |                            |        |        |      |        |        |
|   |                          |                | therefore has a      | 95%            | chance of making a high above | 3491.50  | and up to   | 3543.28                                       | based on Ave 3 Day Rally                      |                            |          |                            |        |        |      |        |        |
|   |                          |                | therefore has a      | 50%            | chance of making a Low below  | 3472.00  | and down to | 3432.83                                       | based on Ave of Sell Day Violation on SS days |                            |          |                            |        |        |      |        |        |
| The Day sess High has a                   |                          | 40%            | chance of being made | 1st            |                               |          |             |   |   |                            |          |                            |        |        |      |        |        |
|   |                          | <b>NQ 24h</b>  |                      | <b>NQ Day</b>  |                               | 24H      | Day Only    | Current                                       | High  | Low                        | Last     | odds of 3D Rally > 10 95%  |        |        |      |        |        |
| The Sell Day LOW was                      |                          | 12178.00       | 1st                  | 12153.00       | 1st                           |          |             | NQ  | 12178.00                                      | 11901.75                   | 11944.25 | odds of 3D Rally > 30 80%  |        |        |      |        |        |
| The Buy Day LOW was                       |                          | 11901.75       |                      | 11901.75       |                               |          |             |   |   |                            |          | odds of 3D Rally < 0 9%    |        |        |      |        |        |
| Possible HIGH for Sell Short Day          |                          | 12019.00       |                      | 12019.00       |                               |          |             | NQ Day  | 12153.00                                      | 11901.75                   | 11974.00 | Ave Range on SSD 315.09    |        |        |      |        |        |
| Possible HIGH for Sell Short Day          |                          | 12282.86       |                      | 12314.72       |                               | 70%      | 40%         | based on Ave Penetration of SD                |   |                            |          | of                         | 104.86 | 161.72 | StdD | 71.30  | 73.37  |
| Possible HIGH for Sell Short Day          |                          | 12376.28       |                      | 12287.50       |                               | 100%     | 100%        | based on Ave 3 Day Rally                      |   |                            |          | of                         | 357.28 | 268.50 | StdD | 192.92 | 160.40 |
| Possible LOW for Sell Short Day           |                          | 11715.42       |                      | 11680.78       |                               | 45%      | 45%         | based on Ave of Sell Day Violation on SS days |   |                            |          | of                         | 186.33 | 220.97 | StdD | 85.23  | 96.70  |
| Thu, Oct 15                               | will be a SellShort day. | NQ             | therefore has a      | 70%            | chance of making a high above | 12178.00 | and up to   | 12282.86                                      | based on Ave Penetration of SD                |                            |          |                            |        |        |      |        |        |
|   |                          |                | therefore has a      | 100%           | chance of making a high above | 12019.00 | and up to   | 12376.28                                      | based on Ave 3 Day Rally                      |                            |          |                            |        |        |      |        |        |
|   |                          |                | therefore has a      | 45%            | chance of making a Low below  | 11901.75 | and down to | 11715.42                                      | based on Ave of Sell Day Violation on SS days |                            |          |                            |        |        |      |        |        |
| The 24 hour High has a                    |                          | 50%            | chance of being made | 1st            |                               |          |             |   |   |                            |          |                            |        |        |      |        |        |
| Thu, Oct 15                               | will be a SellShort day. | NQ Day         | therefore has a      | 40%            | chance of making a high above | 12153.00 | and up to   | 12314.72                                      | based on Ave Penetration of SD                |                            |          |                            |        |        |      |        |        |
|   |                          |                | therefore has a      | 100%           | chance of making a high above | 12019.00 | and up to   | 12287.50                                      | based on Ave 3 Day Rally                      |                            |          |                            |        |        |      |        |        |
|   |                          |                | therefore has a      | 45%            | chance of making a Low below  | 11901.75 | and down to | 11680.78                                      | based on Ave of Sell Day Violation on SS days |                            |          |                            |        |        |      |        |        |
| The Day sess High has a                   |                          | 50%            | chance of being made | Last           |                               |          |             |   |   |                            |          |                            |        |        |      |        |        |
|   |                          | <b>YM 24h</b>  |                      | <b>YM day</b>  |                               | 24H      | Day Only    | Current                                       | High  | Low                        | Last     | odds of 3D Rally > 75 88%  |        |        |      |        |        |
| The Sell Day LOW was                      |                          | 28726.00       | 1st                  | 28679.00       | 1st                           |          |             | YM  | 28726.00                                      | 28343.00                   | 28412.00 | odds of 3D Rally > 100 81% |        |        |      |        |        |
| The Buy Day LOW was                       |                          | 28343.00       |                      | 28343.00       |                               |          |             |   |   |                            |          | odds of 3D Rally < 0 9%    |        |        |      |        |        |
| Possible HIGH for Sell Short Day          |                          | 28485.00       |                      | 28485.00       |                               |          |             | YM Day  | 28679.00                                      | 28343.00                   | 28411.00 | Ave Range on SSD 537.95    |        |        |      |        |        |
| Possible HIGH for Sell Short Day          |                          | 28867.50       |                      | 28860.13       |                               | 60%      | 40%         | based on Ave Penetration of SD                |   |                            |          | of                         | 141.50 | 181.13 | StdD | 77.93  | 78.27  |
| Possible HIGH for Sell Short Day          |                          | 29055.90       |                      | 28892.68       |                               | 100%     | 95%         | based on Ave 3 Day Rally                      |   |                            |          | of                         | 570.90 | 407.68 | StdD | 309.93 | 252.38 |
| Possible LOW for Sell Short Day           |                          | 28001.88       |                      | 28035.82       |                               | 40%      | 55%         | based on Ave of Sell Day Violation on SS days |   |                            |          | of                         | 341.13 | 307.18 | StdD | 144.99 | 164.24 |
| Thu, Oct 15                               | will be a SellShort day. | YM             | therefore has a      | 60%            | chance of making a high above | 28726.00 | and up to   | 28867.50                                      | based on Ave Penetration of SD                |                            |          |                            |        |        |      |        |        |
|   |                          |                | therefore has a      | 100%           | chance of making a high above | 28485.00 | and up to   | 29055.90                                      | based on Ave 3 Day Rally                      |                            |          |                            |        |        |      |        |        |
|   |                          |                | therefore has a      | 40%            | chance of making a Low below  | 28343.00 | and down to | 28001.88                                      | based on Ave of Sell Day Violation on SS days |                            |          |                            |        |        |      |        |        |
| The 24 hour High has a                    |                          | 40%            | chance of being made | 1st            |                               |          |             |   |   |                            |          |                            |        |        |      |        |        |
| Thu, Oct 15                               | will be a SellShort day. | YM Day         | therefore has a      | 40%            | chance of making a high above | 28679.00 | and up to   | 28860.13                                      | based on Ave Penetration of SD                |                            |          |                            |        |        |      |        |        |
|   |                          |                | therefore has a      | 95%            | chance of making a high above | 28485.00 | and up to   | 28892.68                                      | based on Ave 3 Day Rally                      |                            |          |                            |        |        |      |        |        |
|   |                          |                | therefore has a      | 55%            | chance of making a Low below  | 28343.00 | and down to | 28035.82                                      | based on Ave of Sell Day Violation on SS days |                            |          |                            |        |        |      |        |        |
| The Day sess High has a                   |                          | 40%            | chance of being made | 1st            |                               |          |             |   |   |                            |          |                            |        |        |      |        |        |
|   |                          | <b>RTY 24h</b> |                      | <b>RTY day</b> |                               | 24H      | Day Only    | Current                                       | High  | Low                        | Last     | odds of 3D Rally > 5 93%   |        |        |      |        |        |
| The Sell Day LOW was                      |                          | 1647.10        | 1st                  | 1647.10        | 1st                           |          |             | RTY   | 1647.10                                       | 1616.30                    | 1621.40  | odds of 3D Rally > 10 81%  |        |        |      |        |        |
| The Buy Day LOW was                       |                          | 1616.30        |                      | 1616.30        |                               |          |             |   |   |                            |          | odds of 3D Rally < 0 9%    |        |        |      |        |        |
| Possible HIGH for Sell Short Day          |                          | 1622.60        |                      | 1622.60        |                               |          |             | RTY Day                                       | 1647.10                                       | 1616.30                    | 1619.30  | Ave Range on SSD 30.14     |        |        |      |        |        |
| Possible HIGH for Sell Short Day          |                          | 1658.63        |                      | 1661.58        |                               | 55%      | 40%         | based on Ave Penetration of SD                |   |                            |          | of                         | 11.53  | 14.48  | StdD | 5.94   | 6.05   |
| Possible HIGH for Sell Short Day          |                          | 1666.04        |                      | 1659.38        |                               | 100%     | 90%         | based on Ave 3 Day Rally                      |   |                            |          | of                         | 43.44  | 36.78  | StdD | 24.34  | 20.58  |
| Possible LOW for Sell Short Day           |                          | 1596.63        |                      | 1598.17        |                               | 50%      | 60%         | based on Ave of Sell Day Violation on SS days |   |                            |          | of                         | 19.67  | 18.13  | StdD | 8.98   | 9.90   |
| Thu, Oct 15                               | will be a SellShort day. | RTY            | therefore has a      | 55%            | chance of making a high above | 1647.10  | and up to   | 1658.63                                       | based on Ave Penetration of SD                |                            |          |                            |        |        |      |        |        |
|   |                          |                | therefore has a      | 100%           | chance of making a high above | 1622.60  | and up to   | 1666.04                                       | based on Ave 3 Day Rally                      |                            |          |                            |        |        |      |        |        |
|   |                          |                | therefore has a      | 50%            | chance of making a Low below  | 1616.30  | and down to | 1596.63                                       | based on Ave of Sell Day Violation on SS days |                            |          |                            |        |        |      |        |        |
| The 24 hour High has a                    |                          | 40%            | chance of being made | 1st            |                               |          |             |   |   |                            |          |                            |        |        |      |        |        |
| Thu, Oct 15                               | will be a SellShort day. | RTY Day        | therefore has a      | 40%            | chance of making a high above | 1647.10  | and up to   | 1661.58                                       | based on Ave Penetration of SD                |                            |          |                            |        |        |      |        |        |
|   |                          |                | therefore has a      | 90%            | chance of making a high above | 1622.60  | and up to   | 1659.38                                       | based on Ave 3 Day Rally                      |                            |          |                            |        |        |      |        |        |
|   |                          |                | therefore has a      | 60%            | chance of making a Low below  | 1616.30  | and down to | 1598.17                                       | based on Ave of Sell Day Violation on SS days |                            |          |                            |        |        |      |        |        |
| The Day sess High has a                   |                          | 40%            | chance of being made | Last           |                               |          |             |   |   |                            |          |                            |        |        |      |        |        |

Thursday October 15<sup>th</sup> 2020

Today was a SS day. Markets did go lower before trying to get back to their BDL. Only RTY made it.

Tomorrow will be a Buy day. Markets may try to negate the failure by reaching this cycle BDL before the decline starts

| TTT Data for trading US Index Futures on: Friday, October 16, 2020 |                    |                |                      |            |                               |                                     |             |                  |                                     |                                     |
|--|--------------------|----------------|----------------------|------------|-------------------------------|-------------------------------------|-------------|------------------|-------------------------------------|-------------------------------------|
|  |                    | <b>ES 24h</b>  | <b>ES Day</b>        | <b>24H</b> | <b>Day Only</b>               | <b>Current</b>                      | <b>High</b> | <b>Low</b>       | <b>Last</b>                         | <b>odds of Decline &gt; 10</b> 74%  |
| The SellShort Day HIGH was   |                    | 3486.50        | 3481.00              |            |                               | ES                                  | 3486.50     | 3431.50          | 3476.00                             | <b>odds of Decline &gt; 20</b> 46%  |
| The SellShort Day LOW was  |                    | 3431.50        | 3431.50              |            |                               |                                     |             |                  |                                     | <b>odds of Decline = 0</b> 1%       |
| Possible HIGH for Buy Day  |                    | 3506.98        | 3506.82              | 65%        | 75%                           | ES Day                              | 3481.00     | 3431.50          | 3475.50                             | <b>Ave Range on</b> BD 59.70        |
| Possible LOW for Buy Day   |                    | 3428.26        | 3433.27              | 100%       | 75%                           | based on Ave Penetration of SSD     |             | of 20.48 25.82   |                                     | StdD 9.37 10.36                     |
| Possible LOW for Buy Day   |                    | 3403.00        | 3403.63              | 45%        | 30%                           | based on Ave Decline                |             | of 58.24 47.73   |                                     | StdD 42.19 30.70                    |
|  |                    |                |                      |            |                               | based on Ave SS Day Violation on BD |             | of 28.50 27.88   |                                     | StdD 22.29 20.62                    |
| Fri, Oct 16  | will be a Buy day. | ES             | therefore has a      | 65%        | chance of making a high above | 3486.50                             | and up to   | 3506.98          | based on Ave Penetration of SSD     |                                     |
|  |                    |                | therefore has a      | 100%       | chance of making a Low below  | 3486.50                             | and down to | 3428.26          | based on Ave Decline                |                                     |
|  |                    |                | therefore has a      | 45%        | chance of making a Low below  | 3431.50                             | and down to | 3403.00          | based on Ave SS Day Violation on BD |                                     |
| The 24 hour Low has a  |                    | 60%            | chance of being made | 1st        |                               |                                     |             |                  |                                     |                                     |
| Fri, Oct 16  | will be a Buy day. | ES Day         | therefore has a      | 75%        | chance of making a high above | 3481.00                             | and up to   | 3506.82          | based on Ave Penetration of SSD     |                                     |
|  |                    |                | therefore has a      | 75%        | chance of making a Low below  | 3481.00                             | and down to | 3433.27          | based on Ave Decline                |                                     |
|  |                    |                | therefore has a      | 30%        | chance of making a Low below  | 3431.50                             | and down to | 3403.63          | based on Ave SS Day Violation on BD |                                     |
| The Day sess Low has a   |                    | 55%            | chance of being made | Last       |                               |                                     |             |                  |                                     |                                     |
|  |                    | <b>NQ 24h</b>  | <b>NQ Day</b>        | <b>24H</b> | <b>Day Only</b>               | <b>Current</b>                      | <b>High</b> | <b>Low</b>       | <b>Last</b>                         | <b>odds of Decline &gt; 20</b> 76%  |
| The SellShort Day LOW was  |                    | 11983.25       | 11918.50             |            |                               | NQ                                  | 11983.25    | 11736.50         | 11884.00                            | <b>odds of Decline &gt; 25</b> 63%  |
|  |                    | 11736.50       | 11746.75             |            |                               |                                     |             |                  |                                     | <b>odds of Decline = 0</b> 1%       |
| Possible HIGH for Buy Day  |                    | 12074.46       | 12021.32             | 65%        | 70%                           | NQ Day                              | 11918.50    | 11746.75         | 11874.25                            | <b>Ave Range on</b> BD 279.88       |
| Possible HIGH for Buy Day  |                    | 11687.69       | 11697.30             | 100%       | 95%                           | based on Ave Penetration of SSD     |             | of 91.21 102.82  |                                     | StdD 47.08 73.37                    |
| Possible LOW for Buy Day   |                    | 11564.31       | 11515.60             | 40%        | 25%                           | based on Ave Decline                |             | of 295.56 221.20 |                                     | StdD 221.18 160.40                  |
|  |                    |                |                      |            |                               | based on Ave SS Day Violation on BD |             | of 172.19 231.15 |                                     | StdD 105.39 94.00                   |
| Fri, Oct 16  | will be a Buy day. | NQ             | therefore has a      | 65%        | chance of making a high above | 11983.25                            | and up to   | 12074.46         | based on Ave Penetration of SSD     |                                     |
|  |                    |                | therefore has a      | 100%       | chance of making a Low below  | 11983.25                            | and down to | 11687.69         | based on Ave Decline                |                                     |
|  |                    |                | therefore has a      | 40%        | chance of making a Low below  | 11736.50                            | and down to | 11564.31         | based on Ave SS Day Violation on BD |                                     |
| The 24 hour Low has a  |                    | 55%            | chance of being made | 1st        |                               |                                     |             |                  |                                     |                                     |
| Fri, Oct 16  | will be a Buy day. | NQ Day         | therefore has a      | 70%        | chance of making a high above | 11918.50                            | and up to   | 12021.32         | based on Ave Penetration of SSD     |                                     |
|  |                    |                | therefore has a      | 95%        | chance of making a Low below  | 11918.50                            | and down to | 11697.30         | based on Ave Decline                |                                     |
|  |                    |                | therefore has a      | 25%        | chance of making a Low below  | 11746.75                            | and down to | 11515.60         | based on Ave SS Day Violation on BD |                                     |
| The Day sess Low has a   |                    | 50%            | chance of being made | Last       |                               |                                     |             |                  |                                     |                                     |
|  |                    | <b>YM 24h</b>  | <b>YM day</b>        | <b>24H</b> | <b>Day Only</b>               | <b>Current</b>                      | <b>High</b> | <b>Low</b>       | <b>Last</b>                         | <b>odds of Decline &gt; 100</b> 68% |
| The SellShort Day LOW was  |                    | 28454.00       | 28427.00             |            |                               | YM                                  | 28454.00    | 28025.00         | 28383.00                            | <b>odds of Decline &gt; 150</b> 52% |
|  |                    | 28025.00       | 28047.00             |            |                               |                                     |             |                  |                                     | <b>odds of Decline = 0</b> 1%       |
| Possible HIGH for Buy Day  |                    | 28704.10       | 28637.67             | 50%        | 75%                           | YM Day                              | 28427.00    | 28047.00         | 28390.00                            | <b>Ave Range on</b> BD 481.85       |
| Possible HIGH for Buy Day  |                    | 27977.85       | 28094.41             | 100%       | 85%                           | based on Ave Penetration of SSD     |             | of 250.10 210.67 |                                     | StdD 97.95 78.27                    |
| Possible LOW for Buy Day   |                    | 27822.11       | 27883.57             | 45%        | 35%                           | based on Ave Decline                |             | of 476.15 332.59 |                                     | StdD 321.34 252.38                  |
|  |                    |                |                      |            |                               | based on Ave SS Day Violation on BD |             | of 202.89 163.43 |                                     | StdD 184.37 165.82                  |
| Fri, Oct 16  | will be a Buy day. | YM             | therefore has a      | 50%        | chance of making a high above | 28454.00                            | and up to   | 28704.10         | based on Ave Penetration of SSD     |                                     |
|  |                    |                | therefore has a      | 100%       | chance of making a Low below  | 28454.00                            | and down to | 27977.85         | based on Ave Decline                |                                     |
|  |                    |                | therefore has a      | 45%        | chance of making a Low below  | 28025.00                            | and down to | 27822.11         | based on Ave SS Day Violation on BD |                                     |
| The 24 hour Low has a  |                    | 55%            | chance of being made | 1st        |                               |                                     |             |                  |                                     |                                     |
| Fri, Oct 16  | will be a Buy day. | YM Day         | therefore has a      | 75%        | chance of making a high above | 28427.00                            | and up to   | 28637.67         | based on Ave Penetration of SSD     |                                     |
|  |                    |                | therefore has a      | 85%        | chance of making a Low below  | 28427.00                            | and down to | 28094.41         | based on Ave Decline                |                                     |
|  |                    |                | therefore has a      | 35%        | chance of making a Low below  | 28047.00                            | and down to | 27883.57         | based on Ave SS Day Violation on BD |                                     |
| The Day sess Low has a   |                    | 60%            | chance of being made | Last       |                               |                                     |             |                  |                                     |                                     |
|  |                    | <b>RTY 24h</b> | <b>RTY day</b>       | <b>24H</b> | <b>Day Only</b>               | <b>Current</b>                      | <b>High</b> | <b>Low</b>       | <b>Last</b>                         | <b>odds of Decline &gt; 10</b> 63%  |
| The SellShort Day LOW was  |                    | 1639.90        | 1639.90              |            |                               | RTY                                 | 1639.90     | 1595.50          | 1637.70                             | <b>odds of Decline &gt; 15</b> 52%  |
|  |                    | 1595.50        | 1595.50              |            |                               |                                     |             |                  |                                     | <b>odds of Decline = 0</b> 1%       |
| Possible HIGH for Buy Day  |                    | 1652.89        | 1652.78              | 50%        | 60%                           | RTY Day                             | 1639.90     | 1595.50          | 1635.60                             | <b>Ave Range on</b> BD 34.98        |
| Possible HIGH for Buy Day  |                    | 1604.48        | 1613.36              | 100%       | 95%                           | based on Ave Penetration of SSD     |             | of 12.99 12.88   |                                     | StdD 6.27 5.80                      |
| Possible LOW for Buy Day   |                    | 1583.75        | 1582.00              | 50%        | 40%                           | based on Ave Decline                |             | of 35.43 26.54   |                                     | StdD 21.47 20.58                    |
|  |                    |                |                      |            |                               | based on Ave SS Day Violation on BD |             | of 11.75 13.50   |                                     | StdD 13.38 10.14                    |
| Fri, Oct 16  | will be a Buy day. | RTY            | therefore has a      | 50%        | chance of making a high above | 1639.90                             | and up to   | 1652.89          | based on Ave Penetration of SSD     |                                     |
|  |                    |                | therefore has a      | 100%       | chance of making a Low below  | 1639.90                             | and down to | 1604.48          | based on Ave Decline                |                                     |
|  |                    |                | therefore has a      | 50%        | chance of making a Low below  | 1595.50                             | and down to | 1583.75          | based on Ave SS Day Violation on BD |                                     |
| The 24 hour Low has a  |                    | 60%            | chance of being made | Last       |                               |                                     |             |                  |                                     |                                     |
| Fri, Oct 16  | will be a Buy day. | RTY Day        | therefore has a      | 60%        | chance of making a high above | 1639.90                             | and up to   | 1652.78          | based on Ave Penetration of SSD     |                                     |
|  |                    |                | therefore has a      | 95%        | chance of making a Low below  | 1639.90                             | and down to | 1613.36          | based on Ave Decline                |                                     |
|  |                    |                | therefore has a      | 40%        | chance of making a Low below  | 1595.50                             | and down to | 1582.00          | based on Ave SS Day Violation on BD |                                     |
| The Day sess Low has a   |                    | 65%            | chance of being made | Last       |                               |                                     |             |                  |                                     |                                     |

Friday October 16<sup>th</sup> 2020

Today was a Buy day. As mentioned last night, we needed to get back above last cycle BDL before the decline started and negate the previous cycle failure. Well as soon as NQ reached and ES reached TTT Map the decline started.

Monday will be a Sell day. Momentum may take markets lower before the rally starts.

Have a great weekend.

| TTT Data for trading US Index Futures on: Monday, October 19, 2020 |           |                |              |                      |      |                               |                 |                                      |             |            |                                      |                     |      |           |        |
|--|-----------|----------------|--------------|----------------------|------|-------------------------------|-----------------|--------------------------------------|-------------|------------|--------------------------------------|---------------------|------|-----------|--------|
|  |           | <b>ES 24h</b>  |              | <b>ES Day</b>        |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                       | <b>High</b> | <b>Low</b> | <b>Last</b>                          | odds of Rally > 10  |      | 86%       |        |
| The Buy Day HIGH was   |           | 3508.50        |              | 3508.50              |      |                               |                 | ES                                   | 3508.50     | 3461.25    | 3464.75                              | odds of Rally > 20  |      | 53%       |        |
| The Buy Day LOW was  |           | 3461.25 Last   |              | 3461.25 Last         |      |                               |                 |                                      |             |            |                                      | odds of Rally = 0   |      | 1%        |        |
| Possible HIGH for Sell Day   |           | 3526.55        |              | 3526.66              |      | 70%                           | 70%             | ES Day                               | 3508.50     | 3461.25    | 3462.25                              | Ave Range on        |      | SD 53.54  |        |
| Possible HIGH for Sell Day   |           | 3528.89        |              | 3513.71              |      | 100%                          | 100%            | based on Ave Penetration of BD       |             | of 18.05   |                                      | 18.16               | StdD | 11.43     | 10.36  |
| Possible LOW for Sell Day  |           | 3439.50        |              | 3434.29              |      | 30%                           | 35%             | based on Ave Rally                   |             | of 67.64   |                                      | 52.46               | StdD | 36.60     | 30.80  |
|  |           |                |              |                      |      |                               |                 | based on Ave Buy Day Violation on SD |             | of 21.75   |                                      | 26.96               | StdD | 7.07      | 20.62  |
| Mon, Oct 19  | will be a | Sell           | day. ES      | therefore has a      | 70%  | chance of making a high above |                 | 3508.50                              | and up to   | 3526.55    | based on Ave Penetration of BD       |                     |      |           |        |
|  |           |                |              | therefore has a      | 100% | chance of making a high above |                 | 3461.25                              | and up to   | 3528.89    | based on Ave Rally                   |                     |      |           |        |
|  |           |                |              | therefore has a      | 30%  | chance of making a Low below  |                 | 3461.25                              | and down to | 3439.50    | based on Ave Buy Day Violation on SD |                     |      |           |        |
| The 24 hour High has a   |           | 65%            |              | chance of being made |      | 1st                           |                 |                                      |             |            |                                      |                     |      |           |        |
|  |           | <b>NQ 24h</b>  |              | <b>NQ Day</b>        |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                       | <b>High</b> | <b>Low</b> | <b>Last</b>                          | odds of Rally > 20  |      | 88%       |        |
| The Buy Day LOW was  |           | 12022.00       |              | 12022.00             |      |                               |                 | NQ                                   | 12022.00    | 11792.00   | 11795.25                             | odds of Rally > 25  |      | 83%       |        |
|  |           | 11792.00 Last  |              | 11792.00 Last        |      |                               |                 |                                      |             |            |                                      | odds of Rally = 0   |      | 0%        |        |
| Possible HIGH for Sell Day   |           | 12107.72       |              | 12120.45             |      | 80%                           | 70%             | NQ Day                               | 12022.00    | 11792.00   | 11797.75                             | Ave Range on        |      | SD 271.94 |        |
| Possible HIGH for Sell Day   |           | 12114.50       |              | 12058.41             |      | 100%                          | 100%            | based on Ave Penetration of BD       |             | of 95.72   |                                      | 98.45               | StdD | 51.20     | 73.37  |
| Possible LOW for Sell Day  |           | 11711.43       |              | 11700.16             |      | 35%                           | 40%             | based on Ave Rally                   |             | of 322.50  |                                      | 266.41              | StdD | 168.57    | 162.24 |
|  |           |                |              |                      |      |                               |                 | based on Ave Buy Day Violation on SD |             | of 80.57   |                                      | 91.84               | StdD | 31.21     | 94.00  |
| Mon, Oct 19  | will be a | Sell           | day. NQ      | therefore has a      | 80%  | chance of making a high above |                 | 12022.00                             | and up to   | 12107.72   | based on Ave Penetration of BD       |                     |      |           |        |
|  |           |                |              | therefore has a      | 100% | chance of making a high above |                 | 11792.00                             | and up to   | 1214.50    | based on Ave Rally                   |                     |      |           |        |
|  |           |                |              | therefore has a      | 35%  | chance of making a Low below  |                 | 11792.00                             | and down to | 11711.43   | based on Ave Buy Day Violation on SD |                     |      |           |        |
| The 24 hour High has a   |           | 60%            |              | chance of being made |      | Last                          |                 |                                      |             |            |                                      |                     |      |           |        |
| Mon, Oct 19  | will be a | Sell           | day. NQ Day  | therefore has a      | 70%  | chance of making a high above |                 | 12022.00                             | and up to   | 12120.45   | based on Ave Penetration of BD       |                     |      |           |        |
|  |           |                |              | therefore has a      | 100% | chance of making a high above |                 | 11792.00                             | and up to   | 12058.41   | based on Ave Rally                   |                     |      |           |        |
|  |           |                |              | therefore has a      | 40%  | chance of making a Low below  |                 | 11792.00                             | and down to | 11700.16   | based on Ave Buy Day Violation on SD |                     |      |           |        |
| The Day sess High has a  |           | 60%            |              | chance of being made |      | 1st                           |                 |                                      |             |            |                                      |                     |      |           |        |
|  |           | <b>YM 24h</b>  |              | <b>YM day</b>        |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                       | <b>High</b> | <b>Low</b> | <b>Last</b>                          | odds of Rally > 100 |      | 79%       |        |
| The Buy Day LOW was  |           | 28732.00       |              | 28732.00             |      |                               |                 | YM                                   | 28732.00    | 28332.00   | 28423.00                             | odds of Rally > 150 |      | 59%       |        |
|  |           | 28332.00 1st   |              | 28401.00 Last        |      |                               |                 |                                      |             |            |                                      | odds of Rally = 0   |      | 0%        |        |
| Possible HIGH for Sell Day   |           | 28920.00       |              | 28894.46             |      | 60%                           | 65%             | YM Day                               | 28732.00    | 28401.00   | 28406.00                             | Ave Range on        |      | SD 434.00 |        |
| Possible HIGH for Sell Day   |           | 28883.05       |              | 28823.65             |      | 100%                          | 100%            | based on Ave Penetration of BD       |             | of 188.00  |                                      | 162.46              | StdD | 99.26     | 78.27  |
| Possible LOW for Sell Day  |           | 28172.29       |              | 28192.71             |      | 35%                           | 35%             | based on Ave Rally                   |             | of 551.05  |                                      | 422.65              | StdD | 300.30    | 253.10 |
|  |           |                |              |                      |      |                               |                 | based on Ave Buy Day Violation on SD |             | of 159.71  |                                      | 208.29              | StdD | 59.86     | 165.82 |
| Mon, Oct 19  | will be a | Sell           | day. YM      | therefore has a      | 60%  | chance of making a high above |                 | 28732.00                             | and up to   | 28920.00   | based on Ave Penetration of BD       |                     |      |           |        |
|  |           |                |              | therefore has a      | 100% | chance of making a high above |                 | 28332.00                             | and up to   | 28883.05   | based on Ave Rally                   |                     |      |           |        |
|  |           |                |              | therefore has a      | 35%  | chance of making a Low below  |                 | 28332.00                             | and down to | 28172.29   | based on Ave Buy Day Violation on SD |                     |      |           |        |
| The 24 hour High has a   |           | 45%            |              | chance of being made |      | 1st                           |                 |                                      |             |            |                                      |                     |      |           |        |
| Mon, Oct 19  | will be a | Sell           | day. YM Day  | therefore has a      | 65%  | chance of making a high above |                 | 28732.00                             | and up to   | 28894.46   | based on Ave Penetration of BD       |                     |      |           |        |
|  |           |                |              | therefore has a      | 100% | chance of making a high above |                 | 28401.00                             | and up to   | 28823.65   | based on Ave Rally                   |                     |      |           |        |
|  |           |                |              | therefore has a      | 35%  | chance of making a Low below  |                 | 28401.00                             | and down to | 28192.71   | based on Ave Buy Day Violation on SD |                     |      |           |        |
| The Day sess High has a  |           | 55%            |              | chance of being made |      | Last                          |                 |                                      |             |            |                                      |                     |      |           |        |
|  |           | <b>RTY 24h</b> |              | <b>RTY day</b>       |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                       | <b>High</b> | <b>Low</b> | <b>Last</b>                          | odds of Rally > 10  |      | 79%       |        |
| The Buy Day LOW was  |           | 1648.40        |              | 1644.90              |      |                               |                 | RTY                                  | 1648.40     | 1626.80    | 1627.90                              | odds of Rally > 15  |      | 57%       |        |
|  |           | 1626.80 Last   |              | 1626.80 Last         |      |                               |                 |                                      |             |            |                                      | odds of Rally = 0   |      | 0%        |        |
| Possible HIGH for Sell Day   |           | 1663.78        |              | 1656.99              |      | 60%                           | 80%             | RTY Day                              | 1644.90     | 1626.80    | 1627.50                              | Ave Range on        |      | SD 31.11  |        |
| Possible HIGH for Sell Day   |           | 1667.91        |              | 1661.67              |      | 100%                          | 100%            | based on Ave Penetration of BD       |             | of 15.38   |                                      | 12.09               | StdD | 7.71      | 5.80   |
| Possible LOW for Sell Day  |           | 1617.62        |              | 1617.53              |      | 30%                           | 35%             | based on Ave Rally                   |             | of 41.11   |                                      | 34.87               | StdD | 22.08     | 20.43  |
|  |           |                |              |                      |      |                               |                 | based on Ave Buy Day Violation on SD |             | of 9.18    |                                      | 9.27                | StdD | 3.43      | 10.14  |
| Mon, Oct 19  | will be a | Sell           | day. RTY     | therefore has a      | 60%  | chance of making a high above |                 | 1648.40                              | and up to   | 1663.78    | based on Ave Penetration of BD       |                     |      |           |        |
|  |           |                |              | therefore has a      | 100% | chance of making a high above |                 | 1626.80                              | and up to   | 1667.91    | based on Ave Rally                   |                     |      |           |        |
|  |           |                |              | therefore has a      | 30%  | chance of making a Low below  |                 | 1626.80                              | and down to | 1617.62    | based on Ave Buy Day Violation on SD |                     |      |           |        |
| The 24 hour High has a   |           | 50%            |              | chance of being made |      | Last                          |                 |                                      |             |            |                                      |                     |      |           |        |
| Mon, Oct 19  | will be a | Sell           | day. RTY Day | therefore has a      | 80%  | chance of making a high above |                 | 1644.90                              | and up to   | 1656.99    | based on Ave Penetration of BD       |                     |      |           |        |
|  |           |                |              | therefore has a      | 100% | chance of making a high above |                 | 1626.80                              | and up to   | 1661.67    | based on Ave Rally                   |                     |      |           |        |
|  |           |                |              | therefore has a      | 35%  | chance of making a Low below  |                 | 1626.80                              | and down to | 1617.53    | based on Ave Buy Day Violation on SD |                     |      |           |        |
| The Day sess High has a  |           | 55%            |              | chance of being made |      | Last                          |                 |                                      |             |            |                                      |                     |      |           |        |



Monday October 19<sup>th</sup> 2020

Today was a Sell day. Markets gaped up last night and this morning. However the markets reversed and declined all day.

Tomorrow will be a SS day. Having closed below yesterday's low, we have good odds of at least get back to those levers.

| TTT Data for trading US Index Futures on:        |  |                |  |  |  |  |  |   |          | Tuesday, October 20, 2020                     |          |                                     |  |  |  |  |  |  |  |
|--|--|----------------|--|--|--|--|--|---|----------|---|----------|-------------------------------------|--|--|--|--|--|--|--|
|  |  | <b>ES 24h</b>  |  | <b>ES Day</b>                                      |  | 24H Day Only                                       |  | Current                                       | High     | Low   | Last     | odds of 3D Rally > 10 85%           |  |  |  |  |  |  |  |
| The Sell Day HIGH was                            |  | 3496.50 1st    |  | 3493.75 1st  |  |  |  | ES  | 3496.50  | 3410.75                                       | 3433.75  | odds of 3D Rally > 20 61%           |  |  |  |  |  |  |  |
| The Sell Day LOW was                             |  | 3410.75        |  | 3410.75  |  |  |  |   |          |   |          | odds of 3D Rally < 0 8%             |  |  |  |  |  |  |  |
| The Buy Day LOW was                              |  | 3461.25        |  | 3461.25  |  |  |  | ES Day  | 3493.75  | 3410.75                                       | 3423.25  | Ave Range on SSD 62.04              |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 3513.79        |  | 3512.63  |  | 60% 50%  |  | based on Ave Penetration of SD                |          |   |          | of 17.29 18.88 StdD 9.72 10.36      |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 3533.45        |  | 3514.10  |  | 95% 90%  |  | based on Ave 3 Day Rally                      |          |   |          | of 72.20 52.85 StdD 39.08 30.80     |  |  |  |  |  |  |  |
| Possible LOW for Sell Short Day                  |  | 3361.82        |  | 3370.55  |  | 35% 50%  |  | based on Ave of Sell Day Violation on SS days |          |   |          | of 48.93 40.20 StdD 18.03 20.62     |  |  |  |  |  |  |  |
| Tue, Oct 20 will be a SellShort day.             |  | ES             |  | therefore has a 60% chance of making a high above  |  | therefore has a 95% chance of making a high above  |  | 3496.50 and up to 3513.79                     |          | based on Ave Penetration of SD                |          |                                     |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 35% chance of making a Low below   |  |  |  | 3461.25 and up to 3533.45                     |          | based on Ave 3 Day Rally                      |          |                                     |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 95% chance of making a Low below   |  |  |  | 3410.75 and down to 3361.82                   |          | based on Ave of Sell Day Violation on SS days |          |                                     |  |  |  |  |  |  |  |
| The 24 hour High has a 40% chance of being made  |  | 1st            |  |  |  |  |  |   |          |   |          |                                     |  |  |  |  |  |  |  |
| Tue, Oct 20 will be a SellShort day.             |  | ES Day         |  | therefore has a 50% chance of making a high above  |  | therefore has a 90% chance of making a high above  |  | 3493.75 and up to 3512.63                     |          | based on Ave Penetration of SD                |          |                                     |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 90% chance of making a high above  |  |  |  | 3461.25 and up to 3514.10                     |          | based on Ave 3 Day Rally                      |          |                                     |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 50% chance of making a Low below   |  |  |  | 3410.75 and down to 3370.55                   |          | based on Ave of Sell Day Violation on SS days |          |                                     |  |  |  |  |  |  |  |
| The Day sess High has a 40% chance of being made |  | 1st            |  |  |  |  |  |   |          |   |          |                                     |  |  |  |  |  |  |  |
|  |  | <b>NQ 24h</b>  |  | <b>NQ Day</b>                                      |  | 24H Day Only                                       |  | Current                                       | High     | Low   | Last     | odds of 3D Rally > 10 95%           |  |  |  |  |  |  |  |
| The Sell Day LOW was                             |  | 11950.50 1st   |  | 11950.50 1st                                       |  |  |  | NQ  | 11950.50 | 11591.25                                      | 11695.25 | odds of 3D Rally > 30 80%           |  |  |  |  |  |  |  |
| The Buy Day LOW was                              |  | 11591.25       |  | 11591.25   |  |  |  |   |          |   |          | odds of 3D Rally < 0 9%             |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 11792.00       |  | 11792.00   |  |  |  | NQ Day  | 11950.50 | 11591.25                                      | 11648.75 | Ave Range on SSD 306.23             |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 12061.71       |  | 1212.22  |  | 65% 40%  |  | based on Ave Penetration of SD                |          |   |          | of 111.21 161.72 StdD 71.37 73.37   |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 12159.99       |  | 12070.05   |  | 95% 95%  |  | based on Ave 3 Day Rally                      |          |   |          | of 367.99 278.05 StdD 193.87 162.24 |  |  |  |  |  |  |  |
| Possible LOW for Sell Short Day                  |  | 11413.97       |  | 11380.47   |  | 45% 45%  |  | based on Ave of Sell Day Violation on SS days |          |   |          | of 177.28 210.78 StdD 82.33 94.00   |  |  |  |  |  |  |  |
| Tue, Oct 20 will be a SellShort day.             |  | NQ             |  | therefore has a 65% chance of making a high above  |  | therefore has a 95% chance of making a high above  |  | 11950.50 and up to 12061.71                   |          | based on Ave Penetration of SD                |          |                                     |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 95% chance of making a high above  |  |  |  | 11792.00 and up to 12159.99                   |          | based on Ave 3 Day Rally                      |          |                                     |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 45% chance of making a Low below   |  |  |  | 11591.25 and down to 11413.97                 |          | based on Ave of Sell Day Violation on SS days |          |                                     |  |  |  |  |  |  |  |
| The 24 hour High has a 50% chance of being made  |  | 1st            |  |  |  |  |  |   |          |   |          |                                     |  |  |  |  |  |  |  |
| Tue, Oct 20 will be a SellShort day.             |  | NQ Day         |  | therefore has a 40% chance of making a high above  |  | therefore has a 95% chance of making a high above  |  | 11950.50 and up to 1212.22                    |          | based on Ave Penetration of SD                |          |                                     |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 95% chance of making a high above  |  |  |  | 11792.00 and up to 12070.05                   |          | based on Ave 3 Day Rally                      |          |                                     |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 45% chance of making a Low below   |  |  |  | 11591.25 and down to 11380.47                 |          | based on Ave of Sell Day Violation on SS days |          |                                     |  |  |  |  |  |  |  |
| The Day sess High has a 50% chance of being made |  | Last           |  |  |  |  |  |   |          |   |          |                                     |  |  |  |  |  |  |  |
|  |  | <b>YM 24h</b>  |  | <b>YM day</b>                                      |  | 24H Day Only                                       |  | Current                                       | High     | Low   | Last     | odds of 3D Rally > 75 88%           |  |  |  |  |  |  |  |
| The Sell Day LOW was                             |  | 28669.00 1st   |  | 28600.00 1st                                       |  |  |  | YM  | 28669.00 | 28025.00                                      | 28184.00 | odds of 3D Rally > 100 81%          |  |  |  |  |  |  |  |
| The Buy Day LOW was                              |  | 28025.00       |  | 28025.00   |  |  |  |   |          |   |          | odds of 3D Rally < 0 9%             |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 28332.00       |  | 28401.00   |  |  |  | YM Day  | 28600.00 | 28025.00                                      | 28100.00 | Ave Range on SSD 529.00             |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 28811.64       |  | 28781.13   |  | 55% 40%  |  | based on Ave Penetration of SD                |          |   |          | of 142.64 181.13 StdD 76.90 78.27   |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 28908.37       |  | 28819.22   |  | 95% 90%  |  | based on Ave 3 Day Rally                      |          |   |          | of 576.37 418.22 StdD 309.07 253.10 |  |  |  |  |  |  |  |
| Possible LOW for Sell Short Day                  |  | 27653.75       |  | 27710.73   |  | 40% 55%  |  | based on Ave of Sell Day Violation on SS days |          |   |          | of 371.25 314.27 StdD 149.09 165.82 |  |  |  |  |  |  |  |
| Tue, Oct 20 will be a SellShort day.             |  | YM             |  | therefore has a 55% chance of making a high above  |  | therefore has a 95% chance of making a high above  |  | 28669.00 and up to 28811.64                   |          | based on Ave Penetration of SD                |          |                                     |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 95% chance of making a high above  |  |  |  | 28332.00 and up to 28908.37                   |          | based on Ave 3 Day Rally                      |          |                                     |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 40% chance of making a Low below   |  |  |  | 28025.00 and down to 27653.75                 |          | based on Ave of Sell Day Violation on SS days |          |                                     |  |  |  |  |  |  |  |
| The 24 hour High has a 40% chance of being made  |  | 1st            |  |  |  |  |  |   |          |   |          |                                     |  |  |  |  |  |  |  |
| Tue, Oct 20 will be a SellShort day.             |  | YM Day         |  | therefore has a 40% chance of making a high above  |  | therefore has a 90% chance of making a high above  |  | 28600.00 and up to 28781.13                   |          | based on Ave Penetration of SD                |          |                                     |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 90% chance of making a high above  |  |  |  | 28401.00 and up to 28819.22                   |          | based on Ave 3 Day Rally                      |          |                                     |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 55% chance of making a Low below   |  |  |  | 28025.00 and down to 27710.73                 |          | based on Ave of Sell Day Violation on SS days |          |                                     |  |  |  |  |  |  |  |
| The Day sess High has a 40% chance of being made |  | 1st            |  |  |  |  |  |   |          |   |          |                                     |  |  |  |  |  |  |  |
|  |  | <b>RTY 24h</b> |  | <b>RTY day</b>                                     |  | 24H Day Only                                       |  | Current                                       | High     | Low   | Last     | odds of 3D Rally > 5 93%            |  |  |  |  |  |  |  |
| The Sell Day LOW was                             |  | 1648.40 1st    |  | 1648.40 1st  |  |  |  | RTY   | 1648.40  | 1607.60                                       | 1618.30  | odds of 3D Rally > 10 81%           |  |  |  |  |  |  |  |
| The Buy Day LOW was                              |  | 1607.60        |  | 1607.60  |  |  |  |   |          |   |          | odds of 3D Rally < 0 9%             |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 1626.80        |  | 1626.80  |  |  |  | RTY Day                                       | 1648.40  | 1607.60                                       | 1611.30  | Ave Range on SSD 38.59              |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 1659.76        |  | 1662.80  |  | 50% 35%  |  | based on Ave Penetration of SD                |          |   |          | of 11.36 14.40 StdD 5.76 5.80       |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 1668.85        |  | 1662.83  |  | 100% 90%   |  | based on Ave 3 Day Rally                      |          |   |          | of 42.05 36.03 StdD 24.01 20.43     |  |  |  |  |  |  |  |
| Possible LOW for Sell Short Day                  |  | 1587.83        |  | 1588.03  |  | 55% 60%  |  | based on Ave of Sell Day Violation on SS days |          |   |          | of 19.77 19.57 StdD 9.24 10.14      |  |  |  |  |  |  |  |
| Tue, Oct 20 will be a SellShort day.             |  | RTY            |  | therefore has a 50% chance of making a high above  |  | therefore has a 100% chance of making a high above |  | 1648.40 and up to 1659.76                     |          | based on Ave Penetration of SD                |          |                                     |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 100% chance of making a high above |  |  |  | 1626.80 and up to 1668.85                     |          | based on Ave 3 Day Rally                      |          |                                     |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 55% chance of making a Low below   |  |  |  | 1607.60 and down to 1587.83                   |          | based on Ave of Sell Day Violation on SS days |          |                                     |  |  |  |  |  |  |  |
| The 24 hour High has a 45% chance of being made  |  | 1st            |  |  |  |  |  |   |          |   |          |                                     |  |  |  |  |  |  |  |
| Tue, Oct 20 will be a SellShort day.             |  | RTY Day        |  | therefore has a 35% chance of making a high above  |  | therefore has a 90% chance of making a high above  |  | 1648.40 and up to 1662.80                     |          | based on Ave Penetration of SD                |          |                                     |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 90% chance of making a high above  |  |  |  | 1626.80 and up to 1662.83                     |          | based on Ave 3 Day Rally                      |          |                                     |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 60% chance of making a Low below   |  |  |  | 1607.60 and down to 1588.03                   |          | based on Ave of Sell Day Violation on SS days |          |                                     |  |  |  |  |  |  |  |
| The Day sess High has a 45% chance of being made |  | Last           |  |  |  |  |  |   |          |   |          |                                     |  |  |  |  |  |  |  |

Tuesday October 20<sup>th</sup> 2020

Today was a SS day. As expected markets did make it to their BDL and when NQ made it to the tick markets started their decline.

Tomorrow will be a Buy day. There is room for the decline to continue before the rally starts.

| TTT Data for trading US Index Futures on: Wednesday, October 21, 2020 |                    |               |   |              |   |                                     |                                   |                            |  |                       |               |
|---|--------------------|---------------|---|--------------|---|-------------------------------------|-----------------------------------|----------------------------|--|-----------------------|---------------|
| The SellShort Day HIGH was  |                    | ES 24h        | ES Day                                  | 24H          | Day Only  | Current                             | High                              | Low                        | Last   | odds of Decline > 10  | 74%           |
| The SellShort Day LOW was   |                    | 3469.75 1st   | 3469.75 1st                             |              |   | ES                                  | 3469.75                           | 3418.75                    | 3428.00  | odds of Decline > 20  | 47%           |
|   |                    | 3418.75       | 3426.75                                 |              |   |                                     |                                   |                            |  | odds of Decline = 0   | 1%            |
| Possible HIGH for Buy Day   |                    | 3490.34       | 3495.67                                 | 70%          | 80%   | ES Day                              | 3469.75                           | 3426.75                    | 3431.25  | Ave Range on          | BD 59.69      |
| Possible LOW for Buy Day  |                    | 3414.90       | 3426.05                                 | 100%         | 75%   | based on Ave Penetration of SSD     |                                   | of 20.59 25.92             |  | StdD                  | 9.62 10.37    |
| Possible LOW for Buy Day  |                    | 3389.53       | 3397.85                                 | 40%          | 25%   | based on Ave Decline                |                                   | of 54.85 43.70             |  | StdD                  | 41.09 30.80   |
|   |                    |               |   |              |   | based on Ave SS Day Violation on BD |                                   | of 29.22 28.90             |  | StdD                  | 22.21 20.62   |
| Wed, Oct 21   | will be a Buy day. | ES            | therefore has a there has a there has a | 70% 100% 40% | chance of making a high above chance of making a Low below chance of making a Low below | 3469.75 3469.75 3418.75             | and up to and down to and down to | 3490.34 3414.90 3389.53    | based on Ave Penetration of SSD based on Ave Decline based on Ave SS Day Violation on BD |                       |               |
| The 24 hour Low has a   |                    | 60%           | chance of being made 1st                |              |   |                                     |                                   |                            |  |                       |               |
| Wed, Oct 21   | will be a Buy day. | ES Day        | therefore has a there has a there has a | 80% 75% 25%  | chance of making a high above chance of making a Low below chance of making a Low below | 3469.75 3469.75 3426.75             | and up to and down to and down to | 3495.67 3426.05 3397.85    | based on Ave Penetration of SSD based on Ave Decline based on Ave SS Day Violation on BD |                       |               |
| The Day sess Low has a  |                    | 55%           | chance of being made 1st                |              |   |                                     |                                   |                            |  |                       |               |
| The SellShort Day LOW was   |                    | NQ 24h        | NQ Day                                  | 24H          | Day Only  | Current                             | High                              | Low                        | Last   | odds of Decline > 20  | 76%           |
|   |                    | 11792.00 Last | 11792.00 Last                           |              |   | NQ                                  | 11792.00                          | 11598.50                   | 11653.00   | odds of Decline > 25  | 63%           |
|   |                    | 11598.50      | 11598.50                                |              |   |                                     |                                   |                            |  | odds of Decline = 0   | 1%            |
| Possible HIGH for Buy Day   |                    | 11879.46      | 11894.87                                | 70%          | 75%   | NQ Day                              | 11792.00                          | 11598.50                   | 11657.25   | Ave Range on          | BD 276.58     |
| Possible LOW for Buy Day  |                    | 11518.75      | 11594.18                                | 100%         | 95%   | based on Ave Penetration of SSD     |                                   | of 87.46 102.87            |  | StdD                  | 47.07 73.37   |
| Possible LOW for Buy Day  |                    | 11432.21      | 11362.94                                | 35%          | 20%   | based on Ave Decline                |                                   | of 273.25 197.82           |  | StdD                  | 210.16 162.24 |
|   |                    |               |   |              |   | based on Ave SS Day Violation on BD |                                   | of 166.29 235.56           |  | StdD                  | 104.95 94.00  |
| Wed, Oct 21   | will be a Buy day. | NQ            | therefore has a there has a there has a | 70% 100% 35% | chance of making a high above chance of making a Low below chance of making a Low below | 11792.00 11792.00 11598.50          | and up to and down to and down to | 11879.46 11518.75 11432.21 | based on Ave Penetration of SSD based on Ave Decline based on Ave SS Day Violation on BD |                       |               |
| The 24 hour Low has a   |                    | 55%           | chance of being made Last               |              |   |                                     |                                   |                            |  |                       |               |
| Wed, Oct 21   | will be a Buy day. | NQ Day        | therefore has a there has a there has a | 75% 95% 20%  | chance of making a high above chance of making a Low below chance of making a Low below | 11792.00 11792.00 11598.50          | and up to and down to and down to | 11894.87 11594.18 11362.94 | based on Ave Penetration of SSD based on Ave Decline based on Ave SS Day Violation on BD |                       |               |
| The Day sess Low has a  |                    | 45%           | chance of being made Last               |              |   |                                     |                                   |                            |  |                       |               |
| The SellShort Day LOW was   |                    | YM 24h        | YM day                                  | 24H          | Day Only  | Current                             | High                              | Low                        | Last   | odds of Decline > 100 | 63%           |
|   |                    | 28466.00 1st  | 28466.00 1st                            |              |   | YM                                  | 28466.00                          | 28048.00                   | 28140.00   | odds of Decline > 150 | 52%           |
|   |                    | 28048.00      | 28129.00                                |              |   |                                     |                                   |                            |  | odds of Decline = 0   | 1%            |
| Possible HIGH for Buy Day   |                    | 28718.64      | 28682.56                                | 55%          | 80%   | YM Day                              | 28466.00                          | 28129.00                   | 28177.00   | Ave Range on          | BD 495.60     |
| Possible LOW for Buy Day  |                    | 28022.10      | 28165.71                                | 100%         | 85%   | based on Ave Penetration of SSD     |                                   | of 252.64 216.56           |  | StdD                  | 102.34 78.27  |
| Possible LOW for Buy Day  |                    | 27839.63      | 27964.50                                | 40%          | 30%   | based on Ave Decline                |                                   | of 443.90 300.29           |  | StdD                  | 311.45 253.10 |
|   |                    |               |   |              |   | based on Ave SS Day Violation on BD |                                   | of 208.38 164.50           |  | StdD                  | 183.12 165.98 |
| Wed, Oct 21   | will be a Buy day. | YM            | therefore has a there has a there has a | 55% 100% 40% | chance of making a high above chance of making a Low below chance of making a Low below | 28466.00 28466.00 28048.00          | and up to and down to and down to | 28718.64 28022.10 27839.63 | based on Ave Penetration of SSD based on Ave Decline based on Ave SS Day Violation on BD |                       |               |
| The 24 hour Low has a   |                    | 60%           | chance of being made 1st                |              |   |                                     |                                   |                            |  |                       |               |
| Wed, Oct 21   | will be a Buy day. | YM Day        | therefore has a there has a there has a | 80% 85% 30%  | chance of making a high above chance of making a Low below chance of making a Low below | 28466.00 28466.00 28129.00          | and up to and down to and down to | 28682.56 28165.71 27964.50 | based on Ave Penetration of SSD based on Ave Decline based on Ave SS Day Violation on BD |                       |               |
| The Day sess Low has a  |                    | 60%           | chance of being made 1st                |              |   |                                     |                                   |                            |  |                       |               |
| The SellShort Day LOW was   |                    | RTY 24h       | RTY day                                 | 24H          | Day Only  | Current                             | High                              | Low                        | Last   | odds of Decline > 10  | 63%           |
|   |                    | 1632.30 1st   | 1632.30 1st                             |              |   | RTY                                 | 1632.30                           | 1604.70                    | 1612.30  | odds of Decline > 15  | 52%           |
|   |                    | 1604.70       | 1610.90                                 |              |   |                                     |                                   |                            |  | odds of Decline = 0   | 1%            |
| Possible HIGH for Buy Day   |                    | 1644.88       | 1644.57                                 | 55%          | 65%   | RTY Day                             | 1632.30                           | 1610.90                    | 1614.10  | Ave Range on          | BD 34.34      |
| Possible LOW for Buy Day  |                    | 1598.58       | 1607.56                                 | 100%         | 95%   | based on Ave Penetration of SSD     |                                   | of 12.58 12.27             |  | StdD                  | 6.32 5.80     |
| Possible LOW for Buy Day  |                    | 1592.96       | 1597.16                                 | 45%          | 35%   | based on Ave Decline                |                                   | of 33.72 24.74             |  | StdD                  | 20.97 20.43   |
|   |                    |               |   |              |   | based on Ave SS Day Violation on BD |                                   | of 11.74 13.74             |  | StdD                  | 13.22 10.14   |
| Wed, Oct 21   | will be a Buy day. | RTY           | therefore has a there has a there has a | 55% 100% 45% | chance of making a high above chance of making a Low below chance of making a Low below | 1632.30 1632.30 1604.70             | and up to and down to and down to | 1644.88 1598.58 1592.96    | based on Ave Penetration of SSD based on Ave Decline based on Ave SS Day Violation on BD |                       |               |
| The 24 hour Low has a   |                    | 60%           | chance of being made 1st                |              |   |                                     |                                   |                            |  |                       |               |
| Wed, Oct 21   | will be a Buy day. | RTY Day       | therefore has a there has a there has a | 65% 95% 35%  | chance of making a high above chance of making a Low below chance of making a Low below | 1632.30 1632.30 1610.90             | and up to and down to and down to | 1644.57 1607.56 1597.16    | based on Ave Penetration of SSD based on Ave Decline based on Ave SS Day Violation on BD |                       |               |
| The Day sess Low has a  |                    | 65%           | chance of being made 1st                |              |   |                                     |                                   |                            |  |                       |               |

Wednesday October 21<sup>st</sup> 2020

Today was a Buy day. It was a very confused day reaching TTT Deviation High MA levels then declining to TTT Deviation low level only to rally back up again to the same level and again retesting the low again.

Tomorrow will be a Sell day. We could be in for more confusion.

| TTT Data for trading US Index Futures on: <b>Thursday, October 22, 2020</b> |           |               |                      |                 |          |                                      |          |              |          |                                      |        |
|---|-----------|---------------|----------------------|-----------------|----------|--------------------------------------|----------|--------------|----------|--------------------------------------|--------|
| The Buy Day HIGH was  |           | ES 24h        | ES Day               | 24H             | Day Only | Current                              | High     | Low          | Last     | odds of Rally > 10                   | 86%    |
| The Buy Day LOW was   |           | 3458.00       | 3457.25              |                 |          | ES                                   | 3458.00  | 3420.50      | 3431.50  | odds of Rally > 20                   | 53%    |
|   |           | 3420.50 Last  | 3424.50 Last         |                 |          | ES Day                               | 3457.25  | 3424.50      | 3433.50  | odds of Rally = 0                    | 1%     |
| Possible HIGH for Sell Day  |           | 3476.05       | 3475.69              | 70%             | 65%      | based on Ave Penetration of BD       |          | of 18.05     | 18.44    | StdD                                 | 11.43  |
| Possible HIGH for Sell Day  |           | 3487.73       | 3476.48              | 100%            | 100%     | based on Ave Rally                   |          | of 67.23     | 51.98    | StdD                                 | 36.54  |
| Possible LOW for Sell Day   |           | 3394.64       | 3394.59              | 35%             | 40%      | based on Ave Buy Day Violation on SD |          | of 25.86     | 29.91    | StdD                                 | 9.39   |
|   |           |               |                      |                 |          |                                      |          | Ave Range on |          | SD                                   | 55.68  |
| Thu, Oct 22   | will be a | Sell          | day. ES              | therefore has a | 70%      | chance of making a high above        | 3458.00  | and up to    | 3476.05  | based on Ave Penetration of BD       |        |
|   |           |               |                      | therefore has a | 100%     | chance of making a high above        | 3420.50  | and up to    | 3487.73  | based on Ave Rally                   |        |
|   |           |               |                      | therefore has a | 35%      | chance of making a Low below         | 3420.50  | and down to  | 3394.64  | based on Ave Buy Day Violation on SD |        |
| The 24 hour High has a  |           | 60%           | chance of being made | 1st             |          |                                      |          |              |          |                                      |        |
| Thu, Oct 22   | will be a | Sell          | day. ES Day          | therefore has a | 65%      | chance of making a high above        | 3457.25  | and up to    | 3475.69  | based on Ave Penetration of BD       |        |
|   |           |               |                      | therefore has a | 100%     | chance of making a high above        | 3424.50  | and up to    | 3487.73  | based on Ave Rally                   |        |
|   |           |               |                      | therefore has a | 40%      | chance of making a Low below         | 3424.50  | and down to  | 3394.59  | based on Ave Buy Day Violation on SD |        |
| The Day sess High has a   |           | 60%           | chance of being made | 1st             |          |                                      |          |              |          |                                      |        |
| The Buy Day LOW was   |           | NQ 24h        | NQ Day               | 24H             | Day Only | Current                              | High     | Low          | Last     | odds of Rally > 20                   | 88%    |
|   |           | 11779.25      | 11779.25             |                 |          | NQ                                   | 11779.25 | 11585.00     | 11688.00 | odds of Rally > 25                   | 83%    |
|   |           | 11585.00 1st  | 11630.00 Last        |                 |          | NQ Day                               | 11779.25 | 11630.00     | 11695.25 | odds of Rally = 0                    | 0%     |
| Possible HIGH for Sell Day  |           | 11864.88      | 11873.65             | 75%             | 65%      | based on Ave Penetration of BD       |          | of 85.63     | 94.40    | StdD                                 | 50.59  |
| Possible HIGH for Sell Day  |           | 11896.28      | 11895.29             | 100%            | 100%     | based on Ave Rally                   |          | of 311.28    | 255.29   | StdD                                 | 164.86 |
| Possible LOW for Sell Day   |           | 11489.41      | 11526.06             | 40%             | 45%      | based on Ave Buy Day Violation on SD |          | of 95.59     | 103.94   | StdD                                 | 39.65  |
|   |           |               |                      |                 |          |                                      |          | Ave Range on |          | SD                                   | 275.75 |
| Thu, Oct 22   | will be a | Sell          | day. NQ              | therefore has a | 75%      | chance of making a high above        | 11779.25 | and up to    | 11864.88 | based on Ave Penetration of BD       |        |
|   |           |               |                      | therefore has a | 100%     | chance of making a high above        | 11585.00 | and up to    | 11896.28 | based on Ave Rally                   |        |
|   |           |               |                      | therefore has a | 40%      | chance of making a Low below         | 11585.00 | and down to  | 11489.41 | based on Ave Buy Day Violation on SD |        |
| The 24 hour High has a  |           | 55%           | chance of being made | Last            |          |                                      |          |              |          |                                      |        |
| Thu, Oct 22   | will be a | Sell          | day. NQ Day          | therefore has a | 65%      | chance of making a high above        | 11779.25 | and up to    | 11873.65 | based on Ave Penetration of BD       |        |
|   |           |               |                      | therefore has a | 100%     | chance of making a high above        | 11630.00 | and up to    | 11895.29 | based on Ave Rally                   |        |
|   |           |               |                      | therefore has a | 45%      | chance of making a Low below         | 11630.00 | and down to  | 11526.06 | based on Ave Buy Day Violation on SD |        |
| The Day sess High has a   |           | 55%           | chance of being made | 1st             |          |                                      |          |              |          |                                      |        |
| The Buy Day LOW was   |           | YM 24h        | YM day               | 24H             | Day Only | Current                              | High     | Low          | Last     | odds of Rally > 100                  | 79%    |
|   |           | 28378.00      | 28342.00             |                 |          | YM                                   | 28378.00 | 28077.00     | 28131.00 | odds of Rally > 150                  | 59%    |
|   |           | 28077.00 Last | 28077.00 Last        |                 |          | YM Day                               | 28342.00 | 28077.00     | 28139.00 | odds of Rally = 0                    | 0%     |
| Possible HIGH for Sell Day  |           | 28566.00      | 28517.75             | 60%             | 60%      | based on Ave Penetration of BD       |          | of 188.00    | 175.75   | StdD                                 | 99.26  |
| Possible HIGH for Sell Day  |           | 28633.25      | 28498.05             | 100%            | 100%     | based on Ave Rally                   |          | of 556.25    | 421.05   | StdD                                 | 300.88 |
| Possible LOW for Sell Day   |           | 27881.71      | 27847.75             | 35%             | 40%      | based on Ave Buy Day Violation on SD |          | of 195.29    | 229.25   | StdD                                 | 70.19  |
|   |           |               |                      |                 |          |                                      |          | Ave Range on |          | SD                                   | 451.65 |
| Thu, Oct 22   | will be a | Sell          | day. YM              | therefore has a | 60%      | chance of making a high above        | 28378.00 | and up to    | 28566.00 | based on Ave Penetration of BD       |        |
|   |           |               |                      | therefore has a | 100%     | chance of making a high above        | 28077.00 | and up to    | 28633.25 | based on Ave Rally                   |        |
|   |           |               |                      | therefore has a | 35%      | chance of making a Low below         | 28077.00 | and down to  | 27881.71 | based on Ave Buy Day Violation on SD |        |
| The 24 hour High has a  |           | 40%           | chance of being made | 1st             |          |                                      |          |              |          |                                      |        |
| Thu, Oct 22   | will be a | Sell          | day. YM Day          | therefore has a | 60%      | chance of making a high above        | 28342.00 | and up to    | 28517.75 | based on Ave Penetration of BD       |        |
|   |           |               |                      | therefore has a | 100%     | chance of making a high above        | 28077.00 | and up to    | 28498.05 | based on Ave Rally                   |        |
|   |           |               |                      | therefore has a | 40%      | chance of making a Low below         | 28077.00 | and down to  | 27847.75 | based on Ave Buy Day Violation on SD |        |
| The Day sess High has a   |           | 50%           | chance of being made | Last            |          |                                      |          |              |          |                                      |        |
| The Buy Day LOW was   |           | RTY 24h       | RTY day              | 24H             | Day Only | Current                              | High     | Low          | Last     | odds of Rally > 10                   | 79%    |
|   |           | 1628.60       | 1621.50              |                 |          | RTY                                  | 1628.60  | 1600.20      | 1603.90  | odds of Rally > 15                   | 57%    |
|   |           | 1600.20 Last  | 1600.20 Last         |                 |          | RTY Day                              | 1621.50  | 1600.20      | 1603.00  | odds of Rally = 0                    | 0%     |
| Possible HIGH for Sell Day  |           | 1643.98       | 1633.79              | 60%             | 80%      | based on Ave Penetration of BD       |          | of 15.38     | 12.29    | StdD                                 | 7.71   |
| Possible HIGH for Sell Day  |           | 1641.25       | 1635.06              | 100%            | 100%     | based on Ave Rally                   |          | of 41.05     | 34.86    | StdD                                 | 22.08  |
| Possible LOW for Sell Day   |           | 1588.50       | 1588.39              | 30%             | 35%      | based on Ave Buy Day Violation on SD |          | of 11.70     | 11.81    | StdD                                 | 4.14   |
|   |           |               |                      |                 |          |                                      |          | Ave Range on |          | SD                                   | 31.81  |
| Thu, Oct 22   | will be a | Sell          | day. RTY             | therefore has a | 60%      | chance of making a high above        | 1628.60  | and up to    | 1643.98  | based on Ave Penetration of BD       |        |
|   |           |               |                      | therefore has a | 100%     | chance of making a high above        | 1600.20  | and up to    | 1641.25  | based on Ave Rally                   |        |
|   |           |               |                      | therefore has a | 30%      | chance of making a Low below         | 1600.20  | and down to  | 1588.50  | based on Ave Buy Day Violation on SD |        |
| The 24 hour High has a  |           | 45%           | chance of being made | Last            |          |                                      |          |              |          |                                      |        |
| Thu, Oct 22   | will be a | Sell          | day. RTY Day         | therefore has a | 80%      | chance of making a high above        | 1621.50  | and up to    | 1633.79  | based on Ave Penetration of BD       |        |
|   |           |               |                      | therefore has a | 100%     | chance of making a high above        | 1600.20  | and up to    | 1635.06  | based on Ave Rally                   |        |
|   |           |               |                      | therefore has a | 35%      | chance of making a Low below         | 1600.20  | and down to  | 1588.39  | based on Ave Buy Day Violation on SD |        |
| The Day sess High has a   |           | 50%           | chance of being made | Last            |          |                                      |          |              |          |                                      |        |



Thursday October 22<sup>nd</sup> 2020

Today was a Sell day. As expected markets were confused by first dropping to their Violation level and then the rally started.

Tomorrow will be a SS day. Momentum should take markets higher before the decline starts.

| TTT Data for trading US Index Futures on: Friday, October 23, 2020 |           |              |              |                      |      |                               |          |   |               |   |               |                        |             |        |
|--|-----------|--------------|--------------|----------------------|------|-------------------------------|----------|---|---------------|---|---------------|------------------------|-------------|--------|
| The Sell Day HIGH was  |           | ES 24h Last  |              | ES Day Last          |      | 24H                           | Day Only | Current ES                                    | High 3453.00  | Low 3402.50                                   | Last 3450.50  | odds of 3D Rally > 10  | 85%         |        |
| The Sell Day LOW was   |           | 3402.50      |              | 3406.75              |      |                               |          |   |               |   |               | odds of 3D Rally > 20  | 61%         |        |
| The Buy Day LOW was  |           | 3420.50      |              | 3424.50              |      |                               |          | ES Day  | 3453.00       | 3406.75                                       | 3448.25       | Ave Range on           | SSD 62.65   |        |
| Possible HIGH for Sell Short Day                                   |           | 3470.80      |              | 3473.69              |      | 55%                           | 45%      | based on Ave Penetration of SD                |               | of 17.80                                      |               | 20.69                  | StdD 9.67   | 10.37  |
| Possible HIGH for Sell Short Day                                   |           | 3490.24      |              | 3475.33              |      | 95%                           | 90%      | based on Ave 3 Day Rally                      |               | of 69.74                                      |               | 50.83                  | StdD 38.89  | 30.57  |
| Possible LOW for Sell Short Day                                    |           | 3353.57      |              | 3366.55              |      | 35%                           | 50%      | based on Ave of Sell Day Violation on SS days |               | of 48.93                                      |               | 40.20                  | StdD 18.03  | 20.62  |
| Fri, Oct 23  | will be a | SellShort    | day. ES      | therefore has a      | 55%  | chance of making a high above | 3453.00  | and up to                                     | 3470.80       | based on Ave Penetration of SD                |               |                        |             |        |
|  |           |              |              | therefore has a      | 95%  | chance of making a high above | 3420.50  | and up to                                     | 3490.24       | based on Ave 3 Day Rally                      |               |                        |             |        |
|  |           |              |              | therefore has a      | 35%  | chance of making a Low below  | 3402.50  | and down to                                   | 3353.57       | based on Ave of Sell Day Violation on SS days |               |                        |             |        |
| The 24 hour High has a   |           | 40%          |              | chance of being made |      | 1st                           |          |   |               |   |               |                        |             |        |
| Fri, Oct 23  | will be a | SellShort    | day. ES Day  | therefore has a      | 45%  | chance of making a high above | 3453.00  | and up to                                     | 3473.69       | based on Ave Penetration of SD                |               |                        |             |        |
|  |           |              |              | therefore has a      | 90%  | chance of making a high above | 3424.50  | and up to                                     | 3475.33       | based on Ave 3 Day Rally                      |               |                        |             |        |
|  |           |              |              | therefore has a      | 50%  | chance of making a Low below  | 3406.75  | and down to                                   | 3366.55       | based on Ave of Sell Day Violation on SS days |               |                        |             |        |
| The Day sess High has a  |           | 40%          |              | chance of being made |      | 1st                           |          |   |               |   |               |                        |             |        |
| The Sell Day LOW was   |           | NQ 24h 1st   |              | NQ Day 1st           |      | 24H                           | Day Only | Current NQ                                    | High 11724.00 | Low 11511.00                                  | Last 11656.50 | odds of 3D Rally > 10  | 95%         |        |
| The Buy Day LOW was  |           | 11511.00     |              | 11511.00             |      |                               |          |   |               |   |               | odds of 3D Rally > 30  | 80%         |        |
| Possible HIGH for Sell Short Day                                   |           | 11630.00     |              | 11630.00             |      |                               |          | NQ Day  | 11724.00      | 11511.00                                      | 11647.00      | Ave Range on           | SSD 303.68  |        |
| Possible HIGH for Sell Short Day                                   |           | 11838.27     |              | 11895.72             |      | 60%                           | 40%      | based on Ave Penetration of SD                |               | of 114.27                                     |               | 161.72                 | StdD 71.13  | 73.37  |
| Possible HIGH for Sell Short Day                                   |           | 11948.01     |              | 11904.01             |      | 90%                           | 90%      | based on Ave 3 Day Rally                      |               | of 363.01                                     |               | 274.01                 | StdD 189.23 | 158.89 |
| Possible LOW for Sell Short Day                                    |           | 11333.72     |              | 11300.22             |      | 45%                           | 45%      | based on Ave of Sell Day Violation on SS days |               | of 177.28                                     |               | 210.78                 | StdD 82.33  | 94.00  |
| Fri, Oct 23  | will be a | SellShort    | day. NQ      | therefore has a      | 60%  | chance of making a high above | 11724.00 | and up to                                     | 11838.27      | based on Ave Penetration of SD                |               |                        |             |        |
|  |           |              |              | therefore has a      | 90%  | chance of making a high above | 11585.00 | and up to                                     | 11948.01      | based on Ave 3 Day Rally                      |               |                        |             |        |
|  |           |              |              | therefore has a      | 45%  | chance of making a Low below  | 11511.00 | and down to                                   | 11333.72      | based on Ave of Sell Day Violation on SS days |               |                        |             |        |
| The 24 hour High has a   |           | 55%          |              | chance of being made |      | 1st                           |          |   |               |   |               |                        |             |        |
| Fri, Oct 23  | will be a | SellShort    | day. NQ Day  | therefore has a      | 40%  | chance of making a high above | 11724.00 | and up to                                     | 11885.72      | based on Ave Penetration of SD                |               |                        |             |        |
|  |           |              |              | therefore has a      | 90%  | chance of making a high above | 11630.00 | and up to                                     | 11904.01      | based on Ave 3 Day Rally                      |               |                        |             |        |
|  |           |              |              | therefore has a      | 45%  | chance of making a Low below  | 11511.00 | and down to                                   | 11300.22      | based on Ave of Sell Day Violation on SS days |               |                        |             |        |
| The Day sess High has a  |           | 55%          |              | chance of being made |      | Last                          |          |   |               |   |               |                        |             |        |
| The Sell Day LOW was   |           | YM 24h Last  |              | YM day Last          |      | 24H                           | Day Only | Current YM                                    | High 28313.00 | Low 27896.00                                  | Last 28277.00 | odds of 3D Rally > 10  | 88%         |        |
| The Buy Day LOW was  |           | 27896.00     |              | 27925.00             |      |                               |          |   |               |   |               | odds of 3D Rally > 100 | 82%         |        |
| Possible HIGH for Sell Short Day                                   |           | 28077.00     |              | 28077.00             |      |                               |          | YM Day  | 28313.00      | 27925.00                                      | 28257.00      | Ave Range on           | SSD 532.55  |        |
| Possible HIGH for Sell Short Day                                   |           | 28462.30     |              | 28494.13             |      | 50%                           | 40%      | based on Ave Penetration of SD                |               | of 149.30                                     |               | 181.13                 | StdD 76.69  | 78.27  |
| Possible HIGH for Sell Short Day                                   |           | 28644.16     |              | 28489.72             |      | 95%                           | 90%      | based on Ave 3 Day Rally                      |               | of 567.16                                     |               | 412.72                 | StdD 308.69 | 253.11 |
| Possible LOW for Sell Short Day                                    |           | 27524.75     |              | 27586.10             |      | 40%                           | 50%      | based on Ave of Sell Day Violation on SS days |               | of 371.25                                     |               | 338.90                 | StdD 149.09 | 165.98 |
| Fri, Oct 23  | will be a | SellShort    | day. YM      | therefore has a      | 50%  | chance of making a high above | 28313.00 | and up to                                     | 28462.30      | based on Ave Penetration of SD                |               |                        |             |        |
|  |           |              |              | therefore has a      | 95%  | chance of making a high above | 28077.00 | and up to                                     | 28644.16      | based on Ave 3 Day Rally                      |               |                        |             |        |
|  |           |              |              | therefore has a      | 40%  | chance of making a Low below  | 27896.00 | and down to                                   | 27524.75      | based on Ave of Sell Day Violation on SS days |               |                        |             |        |
| The 24 hour High has a   |           | 40%          |              | chance of being made |      | 1st                           |          |   |               |   |               |                        |             |        |
| Fri, Oct 23  | will be a | SellShort    | day. YM Day  | therefore has a      | 40%  | chance of making a high above | 28313.00 | and up to                                     | 28494.13      | based on Ave Penetration of SD                |               |                        |             |        |
|  |           |              |              | therefore has a      | 90%  | chance of making a high above | 28077.00 | and up to                                     | 28489.72      | based on Ave 3 Day Rally                      |               |                        |             |        |
|  |           |              |              | therefore has a      | 50%  | chance of making a Low below  | 27925.00 | and down to                                   | 27586.10      | based on Ave of Sell Day Violation on SS days |               |                        |             |        |
| The Day sess High has a  |           | 40%          |              | chance of being made |      | 1st                           |          |   |               |   |               |                        |             |        |
| The Sell Day LOW was   |           | RTY 24h Last |              | RTY day Last         |      | 24H                           | Day Only | Current RTY                                   | High 1634.10  | Low 1587.70                                   | Last 1633.50  | odds of 3D Rally > 5   | 93%         |        |
| The Buy Day LOW was  |           | 1587.70      |              | 1599.20              |      |                               |          |   |               |   |               | odds of 3D Rally > 10  | 80%         |        |
| Possible HIGH for Sell Short Day                                   |           | 1600.20      |              | 1600.20              |      |                               |          | RTY Day                                       | 1631.40       | 1599.20                                       | 1630.00       | Ave Range on           | SSD 38.80   |        |
| Possible HIGH for Sell Short Day                                   |           | 1646.13      |              | 1647.60              |      | 45%                           | 30%      | based on Ave Penetration of SD                |               | of 12.03                                      |               | 16.20                  | StdD 5.75   | 5.80   |
| Possible HIGH for Sell Short Day                                   |           | 1641.12      |              | 1635.12              |      | 100%                          | 90%      | based on Ave 3 Day Rally                      |               | of 40.92                                      |               | 34.92                  | StdD 23.96  | 20.34  |
| Possible LOW for Sell Short Day                                    |           | 1569.33      |              | 1579.63              |      | 60%                           | 60%      | based on Ave of Sell Day Violation on SS days |               | of 18.37                                      |               | 19.57                  | StdD 9.23   | 10.14  |
| Fri, Oct 23  | will be a | SellShort    | day. RTY     | therefore has a      | 45%  | chance of making a high above | 1634.10  | and up to                                     | 1646.13       | based on Ave Penetration of SD                |               |                        |             |        |
|  |           |              |              | therefore has a      | 100% | chance of making a high above | 1600.20  | and up to                                     | 1641.12       | based on Ave 3 Day Rally                      |               |                        |             |        |
|  |           |              |              | therefore has a      | 60%  | chance of making a Low below  | 1587.70  | and down to                                   | 1569.33       | based on Ave of Sell Day Violation on SS days |               |                        |             |        |
| The 24 hour High has a   |           | 45%          |              | chance of being made |      | 1st                           |          |   |               |   |               |                        |             |        |
| Fri, Oct 23  | will be a | SellShort    | day. RTY Day | therefore has a      | 30%  | chance of making a high above | 1631.40  | and up to                                     | 1647.60       | based on Ave Penetration of SD                |               |                        |             |        |
|  |           |              |              | therefore has a      | 90%  | chance of making a high above | 1600.20  | and up to                                     | 1635.12       | based on Ave 3 Day Rally                      |               |                        |             |        |
|  |           |              |              | therefore has a      | 60%  | chance of making a Low below  | 1599.20  | and down to                                   | 1579.63       | based on Ave of Sell Day Violation on SS days |               |                        |             |        |
| The Day sess High has a  |           | 45%          |              | chance of being made |      | 1st                           |          |   |               |   |               |                        |             |        |

Friday October 23<sup>rd</sup> 2020

Today was a SS day. It was more of a confused than expected.

Monday will be a Buy day. Momentum may take markets higher before the real decline starts.

Have a great weekend.

| TTT Data for trading US Index Futures on: |                    |                          |                 |                      |                               |          |             |                                     |                                     | Monday, October 26, 2020 |               |                       |        |     |                       |  |     |                     |  |    |  |
|---|--------------------|--------------------------|-----------------|----------------------|-------------------------------|----------|-------------|-------------------------------------|-------------------------------------|--------------------------|---------------|-----------------------|--------|-----|-----------------------|--|-----|---------------------|--|----|--|
| The Sell/Short Day HIGH was               |                    | 3462.50 1st              |                 | ES Day 3460.50 1st   |                               | 24H      | Day Only    | Current ES                          | High 3462.50                        | Low 3431.50              | Last 3452.75  | odds of Decline > 10  |        | 74% | odds of Decline > 20  |  | 47% | odds of Decline = 0 |  | 1% |  |
| The Sell/Short Day LOW was                |                    | 3431.50                  |                 | 3431.50              |                               |          |             | ES Day                              | 3460.50                             | 3431.50                  | 3451.25       | Ave Range on          |        | BD  | 58.93                 |  |     |                     |  |    |  |
| Possible HIGH for Buy Day                 |                    | 3483.88                  |                 | 3486.77              |                               | 65%      | 75%         | based on Ave Penetration of SSD     |                                     | of 21.38 26.27           |               | StdD                  | 9.61   |     | 10.28                 |  |     |                     |  |    |  |
| Possible LOW for Buy Day                  |                    | 3407.31                  |                 | 3414.87              |                               | 100%     | 75%         | based on Ave Decline                |                                     | of 55.19 45.63           |               | StdD                  | 41.17  |     | 30.57                 |  |     |                     |  |    |  |
| Possible LOW for Buy Day                  |                    | 3398.64                  |                 | 3407.04              |                               | 35%      | 30%         | based on Ave SS Day Violation on BD |                                     | of 32.86 24.46           |               | StdD                  | 22.31  |     | 20.62                 |  |     |                     |  |    |  |
| Mon, Oct 26                               | will be a Buy day. | ES                       | therefore has a | 65%                  | chance of making a high above | 3462.50  | and up to   | 3483.88                             | based on Ave Penetration of SSD     |                          |               |                       |        |     |                       |  |     |                     |  |    |  |
|   |                    |                          | therefore has a | 100%                 | chance of making a Low below  | 3462.50  | and down to | 3407.31                             | based on Ave Decline                |                          |               |                       |        |     |                       |  |     |                     |  |    |  |
|   |                    |                          | therefore has a | 35%                  | chance of making a Low below  | 3431.50  | and down to | 3398.64                             | based on Ave SS Day Violation on BD |                          |               |                       |        |     |                       |  |     |                     |  |    |  |
| The 24 hour Low has a                     |                    | 55% chance of being made |                 | 1st                  |                               |          |             |                                     |                                     |                          |               |                       |        |     |                       |  |     |                     |  |    |  |
| Mon, Oct 26                               | will be a Buy day. | ES Day                   | therefore has a | 75%                  | chance of making a high above | 3460.50  | and up to   | 3486.77                             | based on Ave Penetration of SSD     |                          |               |                       |        |     |                       |  |     |                     |  |    |  |
|   |                    |                          | therefore has a | 75%                  | chance of making a Low below  | 3460.50  | and down to | 3414.87                             | based on Ave Decline                |                          |               |                       |        |     |                       |  |     |                     |  |    |  |
|   |                    |                          | therefore has a | 30%                  | chance of making a Low below  | 3431.50  | and down to | 3407.04                             | based on Ave SS Day Violation on BD |                          |               |                       |        |     |                       |  |     |                     |  |    |  |
| The Day sess Low has a                    |                    | 50% chance of being made |                 | 1st                  |                               |          |             |                                     |                                     |                          |               |                       |        |     |                       |  |     |                     |  |    |  |
| The Sell/Short Day LOW was                |                    | 11691.75 1st             |                 | NQ Day 11681.25 Last |                               | 24H      | Day Only    | Current NQ                          | High 11691.75                       | Low 11551.00             | Last 11669.25 | odds of Decline > 20  |        | 76% | odds of Decline > 25  |  | 69% | odds of Decline = 0 |  | 1% |  |
|   |                    | 1151.00                  |                 | 1151.00              |                               |          |             | NQ Day                              | 11681.25                            | 11551.00                 | 11661.00      | Ave Range on          |        | BD  | 276.91                |  |     |                     |  |    |  |
| Possible HIGH for Buy Day                 |                    | 11779.21                 |                 | 11789.13             |                               | 70%      | 70%         | based on Ave Penetration of SSD     |                                     | of 87.46 107.88          |               | StdD                  | 47.07  |     | 72.59                 |  |     |                     |  |    |  |
| Possible LOW for Buy Day                  |                    | 11420.46                 |                 | 11479.16             |                               | 100%     | 95%         | based on Ave Decline                |                                     | of 271.29 202.09         |               | StdD                  | 209.74 |     | 158.89                |  |     |                     |  |    |  |
| Possible LOW for Buy Day                  |                    | 11383.04                 |                 | 11315.44             |                               | 35%      | 20%         | based on Ave SS Day Violation on BD |                                     | of 167.96 235.56         |               | StdD                  | 104.96 |     | 94.00                 |  |     |                     |  |    |  |
| Mon, Oct 26                               | will be a Buy day. | NQ                       | therefore has a | 70%                  | chance of making a high above | 11691.75 | and up to   | 11779.21                            | based on Ave Penetration of SSD     |                          |               |                       |        |     |                       |  |     |                     |  |    |  |
|   |                    |                          | therefore has a | 100%                 | chance of making a Low below  | 11691.75 | and down to | 11420.46                            | based on Ave Decline                |                          |               |                       |        |     |                       |  |     |                     |  |    |  |
|   |                    |                          | therefore has a | 35%                  | chance of making a Low below  | 11551.00 | and down to | 11383.04                            | based on Ave SS Day Violation on BD |                          |               |                       |        |     |                       |  |     |                     |  |    |  |
| The 24 hour Low has a                     |                    | 55% chance of being made |                 | 1st                  |                               |          |             |                                     |                                     |                          |               |                       |        |     |                       |  |     |                     |  |    |  |
| Mon, Oct 26                               | will be a Buy day. | NQ Day                   | therefore has a | 70%                  | chance of making a high above | 11681.25 | and up to   | 11789.13                            | based on Ave Penetration of SSD     |                          |               |                       |        |     |                       |  |     |                     |  |    |  |
|   |                    |                          | therefore has a | 95%                  | chance of making a Low below  | 11681.25 | and down to | 11479.16                            | based on Ave Decline                |                          |               |                       |        |     |                       |  |     |                     |  |    |  |
|   |                    |                          | therefore has a | 20%                  | chance of making a Low below  | 11551.00 | and down to | 11315.44                            | based on Ave SS Day Violation on BD |                          |               |                       |        |     |                       |  |     |                     |  |    |  |
| The Day sess Low has a                    |                    | 40% chance of being made |                 | Last                 |                               |          |             |                                     |                                     |                          |               |                       |        |     |                       |  |     |                     |  |    |  |
| The Sell/Short Day LOW was                |                    | 28392.00 1st             |                 | YM Day 28352.00 1st  |                               | 24H      | Day Only    | Current YM                          | High 28392.00                       | Low 28045.00             | Last 28205.00 | odds of Decline > 100 |        | 69% | odds of Decline > 150 |  | 52% | odds of Decline = 0 |  | 1% |  |
|   |                    | 28045.00                 |                 | 28045.00             |                               |          |             | YM Day                              | 28352.00                            | 28045.00                 | 28187.00      | Ave Range on          |        | BD  | 485.00                |  |     |                     |  |    |  |
| Possible HIGH for Buy Day                 |                    | 28644.64                 |                 | 28580.07             |                               | 55%      | 75%         | based on Ave Penetration of SSD     |                                     | of 252.64 228.07         |               | StdD                  | 102.34 |     | 78.01                 |  |     |                     |  |    |  |
| Possible LOW for Buy Day                  |                    | 27949.25                 |                 | 28039.88             |                               | 100%     | 85%         | based on Ave Decline                |                                     | of 442.75 312.12         |               | StdD                  | 311.14 |     | 253.11                |  |     |                     |  |    |  |
| Possible LOW for Buy Day                  |                    | 27816.14                 |                 | 27896.57             |                               | 35%      | 35%         | based on Ave SS Day Violation on BD |                                     | of 228.86 148.43         |               | StdD                  | 183.54 |     | 165.98                |  |     |                     |  |    |  |
| Mon, Oct 26                               | will be a Buy day. | YM                       | therefore has a | 55%                  | chance of making a high above | 28392.00 | and up to   | 28644.64                            | based on Ave Penetration of SSD     |                          |               |                       |        |     |                       |  |     |                     |  |    |  |
|   |                    |                          | therefore has a | 100%                 | chance of making a Low below  | 28392.00 | and down to | 27949.25                            | based on Ave Decline                |                          |               |                       |        |     |                       |  |     |                     |  |    |  |
|   |                    |                          | therefore has a | 35%                  | chance of making a Low below  | 28045.00 | and down to | 27816.14                            | based on Ave SS Day Violation on BD |                          |               |                       |        |     |                       |  |     |                     |  |    |  |
| The 24 hour Low has a                     |                    | 55% chance of being made |                 | 1st                  |                               |          |             |                                     |                                     |                          |               |                       |        |     |                       |  |     |                     |  |    |  |
| Mon, Oct 26                               | will be a Buy day. | YM Day                   | therefore has a | 75%                  | chance of making a high above | 28352.00 | and up to   | 28580.07                            | based on Ave Penetration of SSD     |                          |               |                       |        |     |                       |  |     |                     |  |    |  |
|   |                    |                          | therefore has a | 85%                  | chance of making a Low below  | 28352.00 | and down to | 28039.88                            | based on Ave Decline                |                          |               |                       |        |     |                       |  |     |                     |  |    |  |
|   |                    |                          | therefore has a | 35%                  | chance of making a Low below  | 28045.00 | and down to | 27896.57                            | based on Ave SS Day Violation on BD |                          |               |                       |        |     |                       |  |     |                     |  |    |  |
| The Day sess Low has a                    |                    | 55% chance of being made |                 | 1st                  |                               |          |             |                                     |                                     |                          |               |                       |        |     |                       |  |     |                     |  |    |  |
| The Sell/Short Day LOW was                |                    | 1641.70 1st              |                 | RTY Day 1641.50 1st  |                               | 24H      | Day Only    | Current RTY                         | High 1641.70                        | Low 1620.20              | Last 1637.90  | odds of Decline > 10  |        | 69% | odds of Decline > 15  |  | 52% | odds of Decline = 0 |  | 1% |  |
|   |                    | 1620.20                  |                 | 1620.20              |                               |          |             | RTY Day                             | 1641.50                             | 1620.20                  | 1635.50       | Ave Range on          |        | BD  | 33.92                 |  |     |                     |  |    |  |
| Possible HIGH for Buy Day                 |                    | 1654.40                  |                 | 1653.63              |                               | 50%      | 60%         | based on Ave Penetration of SSD     |                                     | of 12.70 12.13           |               | StdD                  | 6.21   |     | 5.90                  |  |     |                     |  |    |  |
| Possible LOW for Buy Day                  |                    | 1607.64                  |                 | 1615.64              |                               | 100%     | 95%         | based on Ave Decline                |                                     | of 34.06 25.86           |               | StdD                  | 21.06  |     | 20.34                 |  |     |                     |  |    |  |
| Possible LOW for Buy Day                  |                    | 1608.16                  |                 | 1606.84              |                               | 45%      | 40%         | based on Ave SS Day Violation on BD |                                     | of 12.04 13.36           |               | StdD                  | 13.16  |     | 10.00                 |  |     |                     |  |    |  |
| Mon, Oct 26                               | will be a Buy day. | RTY                      | therefore has a | 50%                  | chance of making a high above | 1641.70  | and up to   | 1654.40                             | based on Ave Penetration of SSD     |                          |               |                       |        |     |                       |  |     |                     |  |    |  |
|   |                    |                          | therefore has a | 100%                 | chance of making a Low below  | 1641.70  | and down to | 1607.64                             | based on Ave Decline                |                          |               |                       |        |     |                       |  |     |                     |  |    |  |
|   |                    |                          | therefore has a | 45%                  | chance of making a Low below  | 1620.20  | and down to | 1608.16                             | based on Ave SS Day Violation on BD |                          |               |                       |        |     |                       |  |     |                     |  |    |  |
| The 24 hour Low has a                     |                    | 55% chance of being made |                 | 1st                  |                               |          |             |                                     |                                     |                          |               |                       |        |     |                       |  |     |                     |  |    |  |
| Mon, Oct 26                               | will be a Buy day. | RTY Day                  | therefore has a | 60%                  | chance of making a high above | 1641.50  | and up to   | 1653.63                             | based on Ave Penetration of SSD     |                          |               |                       |        |     |                       |  |     |                     |  |    |  |
|   |                    |                          | therefore has a | 95%                  | chance of making a Low below  | 1641.50  | and down to | 1615.64                             | based on Ave Decline                |                          |               |                       |        |     |                       |  |     |                     |  |    |  |
|   |                    |                          | therefore has a | 40%                  | chance of making a Low below  | 1620.20  | and down to | 1606.84                             | based on Ave SS Day Violation on BD |                          |               |                       |        |     |                       |  |     |                     |  |    |  |
| The Day sess Low has a                    |                    | 60% chance of being made |                 | 1st                  |                               |          |             |                                     |                                     |                          |               |                       |        |     |                       |  |     |                     |  |    |  |

Monday October 26<sup>th</sup> 2020

Today was a Buy day. Markets declined hard and surpassed all levels. Weird info is that ES the bounce was off Friday's MA violation level.

Tomorrow will be a Sell day. There is room for the late day rally to continue.

| TTT Data for trading US Index Futures on: |  |                |      |                      |                 |      |                               |          |             | Tuesday, October 27, 2020 |                                      |                                      |  |     |                     |        |      |                   |        |    |  |  |
|---|--|----------------|------|----------------------|-----------------|------|-------------------------------|----------|-------------|---------------------------|--------------------------------------|--------------------------------------|--|-----|---------------------|--------|------|-------------------|--------|----|--|--|
|   |  | <b>ES 24h</b>  |      | <b>ES Day</b>        |                 | 24H  | Day Only                      | Current  | High        | Low                       | Last                                 | odds of Rally > 10                   |  | 86% | odds of Rally > 20  |        | 53%  | odds of Rally = 0 |        | 1% |  |  |
| The Buy Day HIGH was                      |  | 3446.25        |      | 3430.00              |                 |      |                               | ES       | 3446.25     | 3356.00                   | 3394.75                              | Ave Range on                         |  | SD  | 54.50               |        |      |                   |        |    |  |  |
| The Buy Day LOW was                       |  | 3356.00        |      | 3356.00              |                 | Last | Last                          |          |             |                           |                                      | based on Ave Penetration of BD       |  | of  | 18.52               | 18.44  | StdD | 11.40             | 10.28  |    |  |  |
| Possible HIGH for Sell Day                |  | 3464.77        |      | 3448.44              |                 |      |                               | ES Day   | 3430.00     | 3356.00                   | 3395.50                              | based on Ave Rally                   |  | of  | 65.61               | 51.78  | StdD | 36.14             | 30.40  |    |  |  |
| Possible HIGH for Sell Day                |  | 3421.61        |      | 3407.78              |                 |      |                               |          |             |                           |                                      | based on Ave Buy Day Violation on SD |  | of  | 27.11               | 29.00  | StdD | 9.55              | 20.62  |    |  |  |
| Possible LOW for Sell Day                 |  | 3328.89        |      | 3327.00              |                 |      |                               |          |             |                           |                                      |                                      |  |     |                     |        |      |                   |        |    |  |  |
| Tue, Oct 27                               |  | will be a      | Sell | day, ES              | therefore has a | 65%  | chance of making a high above | 3446.25  | and up to   | 3464.77                   | based on Ave Penetration of BD       |                                      |  |     |                     |        |      |                   |        |    |  |  |
|   |  |                |      |                      | therefore has a | 100% | chance of making a high above | 3356.00  | and up to   | 3421.61                   | based on Ave Rally                   |                                      |  |     |                     |        |      |                   |        |    |  |  |
|   |  |                |      |                      | therefore has a | 35%  | chance of making a Low below  | 3356.00  | and down to | 3328.89                   | based on Ave Buy Day Violation on SD |                                      |  |     |                     |        |      |                   |        |    |  |  |
| The 24 hour High has a                    |  | 60%            |      | chance of being made |                 | 1st  |                               |          |             |                           |                                      |                                      |  |     |                     |        |      |                   |        |    |  |  |
| Tue, Oct 27                               |  | will be a      | Sell | day, ES Day          | therefore has a | 65%  | chance of making a high above | 3430.00  | and up to   | 3448.44                   | based on Ave Penetration of BD       |                                      |  |     |                     |        |      |                   |        |    |  |  |
|   |  |                |      |                      | therefore has a | 100% | chance of making a high above | 3356.00  | and up to   | 3407.78                   | based on Ave Rally                   |                                      |  |     |                     |        |      |                   |        |    |  |  |
|   |  |                |      |                      | therefore has a | 40%  | chance of making a Low below  | 3356.00  | and down to | 3327.00                   | based on Ave Buy Day Violation on SD |                                      |  |     |                     |        |      |                   |        |    |  |  |
| The Day sess High has a                   |  | 60%            |      | chance of being made |                 | 1st  |                               |          |             |                           |                                      |                                      |  |     |                     |        |      |                   |        |    |  |  |
|   |  | <b>NQ 24h</b>  |      | <b>NQ Day</b>        |                 | 24H  | Day Only                      | Current  | High        | Low                       | Last                                 | odds of Rally > 20                   |  | 88% | odds of Rally > 25  |        | 83%  | odds of Rally = 0 |        | 0% |  |  |
| The Buy Day LOW was                       |  | 11695.50       |      | 11695.50             |                 |      |                               | NQ       | 11695.50    | 11343.25                  | 11496.75                             | Ave Range on                         |  | SD  | 266.68              |        |      |                   |        |    |  |  |
| Possible HIGH for Sell Day                |  | 11773.14       |      | 11787.48             |                 |      |                               | NQ Day   | 11695.50    | 11343.25                  | 11500.50                             | based on Ave Penetration of BD       |  | of  | 77.64               | 91.98  | StdD | 45.16             | 72.59  |    |  |  |
| Possible HIGH for Sell Day                |  | 11642.23       |      | 11591.39             |                 |      |                               |          |             |                           |                                      | based on Ave Rally                   |  | of  | 298.98              | 248.14 | StdD | 160.82            | 155.22 |    |  |  |
| Possible LOW for Sell Day                 |  | 11239.59       |      | 11232.31             |                 |      |                               |          |             |                           |                                      | based on Ave Buy Day Violation on SD |  | of  | 103.66              | 110.94 | StdD | 40.41             | 94.00  |    |  |  |
| Tue, Oct 27                               |  | will be a      | Sell | day, NQ              | therefore has a | 70%  | chance of making a high above | 11695.50 | and up to   | 11773.14                  | based on Ave Penetration of BD       |                                      |  |     |                     |        |      |                   |        |    |  |  |
|   |  |                |      |                      | therefore has a | 100% | chance of making a high above | 11343.25 | and up to   | 11642.23                  | based on Ave Rally                   |                                      |  |     |                     |        |      |                   |        |    |  |  |
|   |  |                |      |                      | therefore has a | 40%  | chance of making a Low below  | 11343.25 | and down to | 11239.59                  | based on Ave Buy Day Violation on SD |                                      |  |     |                     |        |      |                   |        |    |  |  |
| The 24 hour High has a                    |  | 50%            |      | chance of being made |                 | Last |                               |          |             |                           |                                      |                                      |  |     |                     |        |      |                   |        |    |  |  |
| Tue, Oct 27                               |  | will be a      | Sell | day, NQ Day          | therefore has a | 60%  | chance of making a high above | 11695.50 | and up to   | 11787.48                  | based on Ave Penetration of BD       |                                      |  |     |                     |        |      |                   |        |    |  |  |
|   |  |                |      |                      | therefore has a | 100% | chance of making a high above | 11343.25 | and up to   | 11591.39                  | based on Ave Rally                   |                                      |  |     |                     |        |      |                   |        |    |  |  |
|   |  |                |      |                      | therefore has a | 45%  | chance of making a Low below  | 11343.25 | and down to | 11232.31                  | based on Ave Buy Day Violation on SD |                                      |  |     |                     |        |      |                   |        |    |  |  |
| The Day sess High has a                   |  | 50%            |      | chance of being made |                 | 1st  |                               |          |             |                           |                                      |                                      |  |     |                     |        |      |                   |        |    |  |  |
|   |  | <b>YM 24h</b>  |      | <b>YM day</b>        |                 | 24H  | Day Only                      | Current  | High        | Low                       | Last                                 | odds of Rally > 100                  |  | 79% | odds of Rally > 150 |        | 59%  | odds of Rally = 0 |        | 0% |  |  |
| The Buy Day LOW was                       |  | 28150.00       |      | 27936.00             |                 |      |                               | YM       | 28150.00    | 27259.00                  | 27583.00                             | Ave Range on                         |  | SD  | 442.70              |        |      |                   |        |    |  |  |
| Possible HIGH for Sell Day                |  | 28338.00       |      | 28111.75             |                 |      |                               | YM Day   | 27936.00    | 27259.00                  | 27596.00                             | based on Ave Penetration of BD       |  | of  | 188.00              | 175.75 | StdD | 99.26             | 78.01  |    |  |  |
| Possible HIGH for Sell Day                |  | 27812.55       |      | 27691.60             |                 |      |                               |          |             |                           |                                      | based on Ave Rally                   |  | of  | 553.55              | 432.60 | StdD | 300.65            | 253.88 |    |  |  |
| Possible LOW for Sell Day                 |  | 27081.57       |      | 27059.13             |                 |      |                               |          |             |                           |                                      | based on Ave Buy Day Violation on SD |  | of  | 177.43              | 199.88 | StdD | 63.26             | 165.98 |    |  |  |
| Tue, Oct 27                               |  | will be a      | Sell | day, YM              | therefore has a | 60%  | chance of making a high above | 28150.00 | and up to   | 28338.00                  | based on Ave Penetration of BD       |                                      |  |     |                     |        |      |                   |        |    |  |  |
|   |  |                |      |                      | therefore has a | 100% | chance of making a high above | 27259.00 | and up to   | 27812.55                  | based on Ave Rally                   |                                      |  |     |                     |        |      |                   |        |    |  |  |
|   |  |                |      |                      | therefore has a | 35%  | chance of making a Low below  | 27259.00 | and down to | 27081.57                  | based on Ave Buy Day Violation on SD |                                      |  |     |                     |        |      |                   |        |    |  |  |
| The 24 hour High has a                    |  | 45%            |      | chance of being made |                 | 1st  |                               |          |             |                           |                                      |                                      |  |     |                     |        |      |                   |        |    |  |  |
| Tue, Oct 27                               |  | will be a      | Sell | day, YM Day          | therefore has a | 60%  | chance of making a high above | 27936.00 | and up to   | 28111.75                  | based on Ave Penetration of BD       |                                      |  |     |                     |        |      |                   |        |    |  |  |
|   |  |                |      |                      | therefore has a | 100% | chance of making a high above | 27259.00 | and up to   | 27691.60                  | based on Ave Rally                   |                                      |  |     |                     |        |      |                   |        |    |  |  |
|   |  |                |      |                      | therefore has a | 40%  | chance of making a Low below  | 27259.00 | and down to | 27059.13                  | based on Ave Buy Day Violation on SD |                                      |  |     |                     |        |      |                   |        |    |  |  |
| The Day sess High has a                   |  | 50%            |      | chance of being made |                 | Last |                               |          |             |                           |                                      |                                      |  |     |                     |        |      |                   |        |    |  |  |
|   |  | <b>RTY 24h</b> |      | <b>RTY day</b>       |                 | 24H  | Day Only                      | Current  | High        | Low                       | Last                                 | odds of Rally > 10                   |  | 79% | odds of Rally > 15  |        | 57%  | odds of Rally = 0 |        | 0% |  |  |
| The Buy Day LOW was                       |  | 1634.70        |      | 1621.30              |                 |      |                               | RTY      | 1634.70     | 1580.90                   | 1601.90                              | Ave Range on                         |  | SD  | 32.59               |        |      |                   |        |    |  |  |
| Possible HIGH for Sell Day                |  | 1649.32        |      | 1633.45              |                 |      |                               | RTY Day  | 1621.30     | 1580.90                   | 1602.20                              | based on Ave Penetration of BD       |  | of  | 14.62               | 12.15  | StdD | 7.71              | 5.90   |    |  |  |
| Possible HIGH for Sell Day                |  | 1621.85        |      | 1616.24              |                 |      |                               |          |             |                           |                                      | based on Ave Rally                   |  | of  | 40.95               | 35.34  | StdD | 22.04             | 20.73  |    |  |  |
| Possible LOW for Sell Day                 |  | 1569.09        |      | 1569.89              |                 |      |                               |          |             |                           |                                      | based on Ave Buy Day Violation on SD |  | of  | 11.81               | 11.01  | StdD | 4.38              | 10.00  |    |  |  |
| Tue, Oct 27                               |  | will be a      | Sell | day, RTY             | therefore has a | 65%  | chance of making a high above | 1634.70  | and up to   | 1649.32                   | based on Ave Penetration of BD       |                                      |  |     |                     |        |      |                   |        |    |  |  |
|   |  |                |      |                      | therefore has a | 100% | chance of making a high above | 1580.90  | and up to   | 1621.85                   | based on Ave Rally                   |                                      |  |     |                     |        |      |                   |        |    |  |  |
|   |  |                |      |                      | therefore has a | 35%  | chance of making a Low below  | 1580.90  | and down to | 1569.09                   | based on Ave Buy Day Violation on SD |                                      |  |     |                     |        |      |                   |        |    |  |  |
| The 24 hour High has a                    |  | 45%            |      | chance of being made |                 | Last |                               |          |             |                           |                                      |                                      |  |     |                     |        |      |                   |        |    |  |  |
| Tue, Oct 27                               |  | will be a      | Sell | day, RTY Day         | therefore has a | 85%  | chance of making a high above | 1621.30  | and up to   | 1633.45                   | based on Ave Penetration of BD       |                                      |  |     |                     |        |      |                   |        |    |  |  |
|   |  |                |      |                      | therefore has a | 100% | chance of making a high above | 1580.90  | and up to   | 1616.24                   | based on Ave Rally                   |                                      |  |     |                     |        |      |                   |        |    |  |  |
|   |  |                |      |                      | therefore has a | 35%  | chance of making a Low below  | 1580.90  | and down to | 1569.89                   | based on Ave Buy Day Violation on SD |                                      |  |     |                     |        |      |                   |        |    |  |  |
| The Day sess High has a                   |  | 50%            |      | chance of being made |                 | Last |                               |          |             |                           |                                      |                                      |  |     |                     |        |      |                   |        |    |  |  |



Tuesday October 27<sup>th</sup> 2020

Today was a Sell day. Markets tried to rally higher and nearly reached TTT Ma levels, but failed then a decline started.

Tomorrow will be a SS day. The late day decline may continue. However markets need to open the day session above their BDL

| TTT Data for trading US Index Futures on: Wednesday, October 28, 2020 |           |                      |              |                 |      |                               |                 |   |                 |                 |   |    |        |                                  |                   |        |        |
|---|-----------|----------------------|--------------|-----------------|------|-------------------------------|-----------------|---|-----------------|-----------------|---|----|--------|----------------------------------|-------------------|--------|--------|
|   |           | <b>ES 24h</b>        |              | <b>ES Day</b>   |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                                | <b>High</b>     | <b>Low</b>      | <b>Last</b>                                   |    |        | <b>odds of 3D Rally &gt; 10</b>  | <b>85%</b>        |        |        |
| The Sell Day HIGH was   |           | 3410.00              | 1st          | 3401.50         | 1st  |                               |                 | ES  | 3410.00         | 3368.25         | 3368.50                                       |    |        | <b>odds of 3D Rally &gt; 20</b>  | <b>61%</b>        |        |        |
| The Sell Day LOW was  |           | 3368.25              |              | 3376.25         |      |                               |                 |   |                 |                 |   |    |        | <b>odds of 3D Rally &lt; 0</b>   | <b>8%</b>         |        |        |
| The Buy Day LOW was   |           | 3356.00              |              | 3356.00         |      |                               |                 | <b>ES Day</b>                                 | <b>3401.50</b>  | <b>3376.25</b>  | <b>3380.25</b>                                |    |        | <b>Ave Range on</b>              | <b>SSD 61.14</b>  |        |        |
| Possible HIGH for Sell Short Day                                      |           | 3428.23              |              | 3421.42         |      | 55%                           | 45%             | based on Ave Penetration of SD                |                 |                 |   | of | 18.23  | 19.92                            | StdD              | 9.71   | 10.28  |
| Possible HIGH for Sell Short Day                                      |           | 3424.29              |              | 3406.22         |      | 95%                           | 90%             | based on Ave 3 Day Rally                      |                 |                 |   | of | 68.29  | 50.22                            | StdD              | 38.49  | 30.40  |
| Possible LOW for Sell Short Day                                       |           | 3319.32              |              | 3336.05         |      | 35%                           | 50%             | based on Ave of Sell Day Violation on SS days |                 |                 |   | of | 48.93  | 40.20                            | StdD              | 18.03  | 20.62  |
| Wed, Oct 28   | will be a | SellShort            | day, ES      | therefore has a | 55%  | chance of making a high above |                 | 3410.00                                       | and up to       | 3428.23         | based on Ave Penetration of SD                |    |        |                                  |                   |        |        |
|   |           |                      |              | therefore has a | 95%  | chance of making a high above |                 | 3356.00                                       | and up to       | 3424.29         | based on Ave 3 Day Rally                      |    |        |                                  |                   |        |        |
|   |           |                      |              | therefore has a | 35%  | chance of making a Low below  |                 | 3368.25                                       | and down to     | 3319.32         | based on Ave of Sell Day Violation on SS days |    |        |                                  |                   |        |        |
| The 24 hour High has a  | 40%       | chance of being made |              | 1st             |      |                               |                 |   |                 |                 |   |    |        |                                  |                   |        |        |
| Wed, Oct 28   | will be a | SellShort            | day, ES Day  | therefore has a | 45%  | chance of making a high above |                 | 3401.50                                       | and up to       | 3421.42         | based on Ave Penetration of SD                |    |        |                                  |                   |        |        |
|   |           |                      |              | therefore has a | 90%  | chance of making a high above |                 | 3356.00                                       | and up to       | 3406.22         | based on Ave 3 Day Rally                      |    |        |                                  |                   |        |        |
|   |           |                      |              | therefore has a | 50%  | chance of making a Low below  |                 | 3376.25                                       | and down to     | 3336.05         | based on Ave of Sell Day Violation on SS days |    |        |                                  |                   |        |        |
| The Day sess High has a   | 40%       | chance of being made |              | 1st             |      |                               |                 |   |                 |                 |   |    |        |                                  |                   |        |        |
|   |           | <b>NQ 24h</b>        |              | <b>NQ Day</b>   |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                                | <b>High</b>     | <b>Low</b>      | <b>Last</b>                                   |    |        | <b>odds of 3D Rally &gt; 10</b>  | <b>95%</b>        |        |        |
| The Sell Day LOW was  |           | 11623.00             | Last         | 11623.00        | Last |                               |                 | NQ  | 11623.00        | 11478.25        | 11554.75                                      |    |        | <b>odds of 3D Rally &gt; 30</b>  | <b>80%</b>        |        |        |
| The Buy Day LOW was   |           | 11478.25             |              | 11486.00        |      |                               |                 |   |                 |                 |   |    |        | <b>odds of 3D Rally &lt; 0</b>   | <b>9%</b>         |        |        |
| Possible HIGH for Sell Short Day                                      |           | 11343.25             |              | 11343.25        |      |                               |                 | <b>NQ Day</b>                                 | <b>11623.00</b> | <b>11486.00</b> | <b>11593.75</b>                               |    |        | <b>Ave Range on</b>              | <b>SSD 298.31</b> |        |        |
| Possible HIGH for Sell Short Day                                      |           | 11743.86             |              | 11792.75        |      | 55%                           | 35%             | based on Ave Penetration of SD                |                 |                 |   | of | 120.86 | 169.75                           | StdD              | 71.14  | 72.59  |
| Possible HIGH for Sell Short Day                                      |           | 11688.49             |              | 11601.08        |      | 90%                           | 90%             | based on Ave 3 Day Rally                      |                 |                 |   | of | 345.24 | 257.83                           | StdD              | 184.64 | 155.22 |
| Possible LOW for Sell Short Day                                       |           | 11300.97             |              | 11275.22        |      | 45%                           | 45%             | based on Ave of Sell Day Violation on SS days |                 |                 |   | of | 177.28 | 210.78                           | StdD              | 82.33  | 94.00  |
| Wed, Oct 28   | will be a | SellShort            | day, NQ      | therefore has a | 55%  | chance of making a high above |                 | 11623.00                                      | and up to       | 11743.86        | based on Ave Penetration of SD                |    |        |                                  |                   |        |        |
|   |           |                      |              | therefore has a | 90%  | chance of making a high above |                 | 11343.25                                      | and up to       | 11688.49        | based on Ave 3 Day Rally                      |    |        |                                  |                   |        |        |
|   |           |                      |              | therefore has a | 45%  | chance of making a Low below  |                 | 11478.25                                      | and down to     | 11300.97        | based on Ave of Sell Day Violation on SS days |    |        |                                  |                   |        |        |
| The 24 hour High has a  | 55%       | chance of being made |              | 1st             |      |                               |                 |   |                 |                 |   |    |        |                                  |                   |        |        |
| Wed, Oct 28   | will be a | SellShort            | day, NQ Day  | therefore has a | 35%  | chance of making a high above |                 | 11623.00                                      | and up to       | 11792.75        | based on Ave Penetration of SD                |    |        |                                  |                   |        |        |
|   |           |                      |              | therefore has a | 90%  | chance of making a high above |                 | 11343.25                                      | and up to       | 11601.08        | based on Ave 3 Day Rally                      |    |        |                                  |                   |        |        |
|   |           |                      |              | therefore has a | 45%  | chance of making a Low below  |                 | 11486.00                                      | and down to     | 11275.22        | based on Ave of Sell Day Violation on SS days |    |        |                                  |                   |        |        |
| The Day sess High has a   | 55%       | chance of being made |              | 1st             |      |                               |                 |   |                 |                 |   |    |        |                                  |                   |        |        |
|   |           | <b>YM 24h</b>        |              | <b>YM day</b>   |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                                | <b>High</b>     | <b>Low</b>      | <b>Last</b>                                   |    |        | <b>odds of 3D Rally &gt; 75</b>  | <b>88%</b>        |        |        |
| The Sell Day LOW was  |           | 27713.00             | 1st          | 27605.00        | 1st  |                               |                 | YM  | 27713.00        | 27232.00        | 27232.00                                      |    |        | <b>odds of 3D Rally &gt; 100</b> | <b>82%</b>        |        |        |
| The Buy Day LOW was   |           | 27232.00             |              | 27308.00        |      |                               |                 |   |                 |                 |   |    |        | <b>odds of 3D Rally &lt; 0</b>   | <b>9%</b>         |        |        |
| Possible HIGH for Sell Short Day                                      |           | 27259.00             |              | 27259.00        |      |                               |                 | <b>YM Day</b>                                 | <b>27605.00</b> | <b>27308.00</b> | <b>27341.00</b>                               |    |        | <b>Ave Range on</b>              | <b>SSD 522.30</b> |        |        |
| Possible HIGH for Sell Short Day                                      |           | 27855.91             |              | 27781.63        |      | 55%                           | 40%             | based on Ave Penetration of SD                |                 |                 |   | of | 142.91 | 176.63                           | StdD              | 76.93  | 78.01  |
| Possible HIGH for Sell Short Day                                      |           | 27828.53             |              | 27682.56        |      | 95%                           | 90%             | based on Ave 3 Day Rally                      |                 |                 |   | of | 569.53 | 423.56                           | StdD              | 308.96 | 253.88 |
| Possible LOW for Sell Short Day                                       |           | 26860.75             |              | 26969.10        |      | 40%                           | 50%             | based on Ave of Sell Day Violation on SS days |                 |                 |   | of | 371.25 | 338.90                           | StdD              | 149.09 | 165.98 |
| Wed, Oct 28   | will be a | SellShort            | day, YM      | therefore has a | 55%  | chance of making a high above |                 | 27713.00                                      | and up to       | 27855.91        | based on Ave Penetration of SD                |    |        |                                  |                   |        |        |
|   |           |                      |              | therefore has a | 95%  | chance of making a high above |                 | 27259.00                                      | and up to       | 27828.53        | based on Ave 3 Day Rally                      |    |        |                                  |                   |        |        |
|   |           |                      |              | therefore has a | 40%  | chance of making a Low below  |                 | 27232.00                                      | and down to     | 26860.75        | based on Ave of Sell Day Violation on SS days |    |        |                                  |                   |        |        |
| The 24 hour High has a  | 40%       | chance of being made |              | 1st             |      |                               |                 |   |                 |                 |   |    |        |                                  |                   |        |        |
| Wed, Oct 28   | will be a | SellShort            | day, YM Day  | therefore has a | 40%  | chance of making a high above |                 | 27605.00                                      | and up to       | 27781.63        | based on Ave Penetration of SD                |    |        |                                  |                   |        |        |
|   |           |                      |              | therefore has a | 90%  | chance of making a high above |                 | 27259.00                                      | and up to       | 27682.56        | based on Ave 3 Day Rally                      |    |        |                                  |                   |        |        |
|   |           |                      |              | therefore has a | 50%  | chance of making a Low below  |                 | 27308.00                                      | and down to     | 26969.10        | based on Ave of Sell Day Violation on SS days |    |        |                                  |                   |        |        |
| The Day sess High has a   | 40%       | chance of being made |              | 1st             |      |                               |                 |   |                 |                 |   |    |        |                                  |                   |        |        |
|   |           | <b>RTY 24h</b>       |              | <b>RTY day</b>  |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                                | <b>High</b>     | <b>Low</b>      | <b>Last</b>                                   |    |        | <b>odds of 3D Rally &gt; 5</b>   | <b>93%</b>        |        |        |
| The Sell Day LOW was  |           | 1611.60              | 1st          | 1608.10         | 1st  |                               |                 | RTY   | 1611.60         | 1577.20         | 1577.20                                       |    |        | <b>odds of 3D Rally &gt; 10</b>  | <b>80%</b>        |        |        |
| The Buy Day LOW was   |           | 1577.20              |              | 1583.60         |      |                               |                 |   |                 |                 |   |    |        | <b>odds of 3D Rally &lt; 0</b>   | <b>9%</b>         |        |        |
| Possible HIGH for Sell Short Day                                      |           | 1580.90              |              | 1580.90         |      |                               |                 | <b>RTY Day</b>                                | <b>1608.10</b>  | <b>1583.60</b>  | <b>1584.30</b>                                |    |        | <b>Ave Range on</b>              | <b>SSD 37.52</b>  |        |        |
| Possible HIGH for Sell Short Day                                      |           | 1623.19              |              | 1623.43         |      | 50%                           | 35%             | based on Ave Penetration of SD                |                 |                 |   | of | 11.59  | 15.33                            | StdD              | 5.80   | 5.90   |
| Possible HIGH for Sell Short Day                                      |           | 1622.14              |              | 1617.33         |      | 100%                          | 90%             | based on Ave 3 Day Rally                      |                 |                 |   | of | 41.24  | 36.43                            | StdD              | 24.07  | 20.73  |
| Possible LOW for Sell Short Day                                       |           | 1558.72              |              | 1563.81         |      | 55%                           | 55%             | based on Ave of Sell Day Violation on SS days |                 |                 |   | of | 18.48  | 19.79                            | StdD              | 9.07   | 10.00  |
| Wed, Oct 28   | will be a | SellShort            | day, RTY     | therefore has a | 50%  | chance of making a high above |                 | 1611.60                                       | and up to       | 1623.19         | based on Ave Penetration of SD                |    |        |                                  |                   |        |        |
|   |           |                      |              | therefore has a | 100% | chance of making a high above |                 | 1580.90                                       | and up to       | 1622.14         | based on Ave 3 Day Rally                      |    |        |                                  |                   |        |        |
|   |           |                      |              | therefore has a | 55%  | chance of making a Low below  |                 | 1577.20                                       | and down to     | 1558.72         | based on Ave of Sell Day Violation on SS days |    |        |                                  |                   |        |        |
| The 24 hour High has a  | 45%       | chance of being made |              | 1st             |      |                               |                 |   |                 |                 |   |    |        |                                  |                   |        |        |
| Wed, Oct 28   | will be a | SellShort            | day, RTY Day | therefore has a | 35%  | chance of making a high above |                 | 1608.10                                       | and up to       | 1623.43         | based on Ave Penetration of SD                |    |        |                                  |                   |        |        |
|   |           |                      |              | therefore has a | 90%  | chance of making a high above |                 | 1580.90                                       | and up to       | 1617.33         | based on Ave 3 Day Rally                      |    |        |                                  |                   |        |        |
|   |           |                      |              | therefore has a | 55%  | chance of making a Low below  |                 | 1583.60                                       | and down to     | 1563.81         | based on Ave of Sell Day Violation on SS days |    |        |                                  |                   |        |        |
| The Day sess High has a   | 45%       | chance of being made |              | Last            |      |                               |                 |   |                 |                 |   |    |        |                                  |                   |        |        |

Wednesday October 28<sup>th</sup> 2020

Today was a SS day. Markets did produce a positive 3 day rally for the Globex session but all except NQ failed the day session as TVGR did set in.

Tomorrow will be a Buy day. The decline is already exceeded therefore the rally could start at anytime. Having said that since we did close near the lows of the day, momentum may take markets lower before the rally starts.

| TTT Data for trading US Index Futures on: Thursday, October 29, 2020 |  |              |                      |      |                               |                                     |             |          |                                     |                       |           |        |      |        |        |
|--|--|--------------|----------------------|------|-------------------------------|-------------------------------------|-------------|----------|-------------------------------------|-----------------------|-----------|--------|------|--------|--------|
| The Sell/Short Day HIGH was  |  | ES 24h       | ES Day               | 24H  | Day Only                      | Current                             | High        | Low      | Last                                | odds of Decline > 10  | 74%       |        |      |        |        |
| The Sell/Short Day LOW was   |  | 3370.25 1st  | 3328.25 1st          |      |                               | ES                                  | 3370.25     | 3260.75  | 3274.75                             | odds of Decline > 20  | 47%       |        |      |        |        |
|  |  | 3260.75      | 3260.75              |      |                               | ES Day                              | 3328.25     | 3260.75  | 3269.50                             | odds of Decline = 0   | 1%        |        |      |        |        |
| Possible HIGH for Buy Day  |  | 3391.60      | 3354.36              | 60%  | 70%                           | based on Ave Penetration of SSD     |             |          |                                     |                       | of 21.35  | 26.11  | StdD | 9.36   | 9.96   |
| Possible LOW for Buy Day   |  | 3310.69      | 3278.94              | 100% | 80%                           | based on Ave Decline                |             |          |                                     |                       | of 59.56  | 49.31  | StdD | 42.69  | 30.40  |
| Possible LOW for Buy Day   |  | 3222.56      | 3229.00              | 40%  | 35%                           | based on Ave SS Day Violation on BD |             |          |                                     |                       | of 38.19  | 31.75  | StdD | 22.25  | 24.06  |
| Thu, Oct 29 will be a Buy day.                                       |  | ES           | therefore has a      | 60%  | chance of making a high above | 3370.25                             | and up to   | 3391.60  | based on Ave Penetration of SSD     |                       |           |        |      |        |        |
|  |  |              | therefore has a      | 100% | chance of making a Low below  | 3370.25                             | and down to | 3310.69  | based on Ave Decline                |                       |           |        |      |        |        |
|  |  |              | therefore has a      | 40%  | chance of making a Low below  | 3260.75                             | and down to | 3222.56  | based on Ave SS Day Violation on BD |                       |           |        |      |        |        |
| The 24 hour Low has a  |  | 50%          | chance of being made | 1st  |                               |                                     |             |          |                                     |                       |           |        |      |        |        |
| Thu, Oct 29 will be a Buy day.                                       |  | ES Day       | therefore has a      | 70%  | chance of making a high above | 3328.25                             | and up to   | 3354.36  | based on Ave Penetration of SSD     |                       |           |        |      |        |        |
|  |  |              | therefore has a      | 80%  | chance of making a Low below  | 3328.25                             | and down to | 3278.94  | based on Ave Decline                |                       |           |        |      |        |        |
|  |  |              | therefore has a      | 35%  | chance of making a Low below  | 3260.75                             | and down to | 3229.00  | based on Ave SS Day Violation on BD |                       |           |        |      |        |        |
| The Day sess Low has a   |  | 45%          | chance of being made | 1st  |                               |                                     |             |          |                                     |                       |           |        |      |        |        |
| The Sell/Short Day LOW was   |  | NQ 24h       | NQ Day               | 24H  | Day Only                      | Current                             | High        | Low      | Last                                | odds of Decline > 20  | 76%       |        |      |        |        |
|  |  | 1123.75 1st  | 1123.75 1st          |      |                               | NQ                                  | 1156.75     | 1123.75  | 1117.75                             | odds of Decline > 25  | 69%       |        |      |        |        |
|  |  | 1123.75      | 1123.75              |      |                               | NQ Day                              | 1123.00     | 1123.75  | 11163.50                            | odds of Decline = 0   | 1%        |        |      |        |        |
| Possible HIGH for Buy Day  |  | 11644.91     | 11520.50             | 70%  | 70%                           | based on Ave Penetration of SSD     |             |          |                                     |                       | of 78.16  | 97.50  | StdD | 44.73  | 72.62  |
| Possible LOW for Buy Day   |  | 11281.18     | 11214.11             | 100% | 100%                          | based on Ave Decline                |             |          |                                     |                       | of 285.58 | 208.89 | StdD | 212.29 | 155.22 |
| Possible LOW for Buy Day   |  | 10950.81     | 10893.75             | 40%  | 25%                           | based on Ave SS Day Violation on BD |             |          |                                     |                       | of 172.94 | 230.00 | StdD | 104.44 | 102.98 |
| Thu, Oct 29 will be a Buy day.                                       |  | NQ           | therefore has a      | 70%  | chance of making a high above | 1156.75                             | and up to   | 11644.91 | based on Ave Penetration of SSD     |                       |           |        |      |        |        |
|  |  |              | therefore has a      | 100% | chance of making a Low below  | 1156.75                             | and down to | 11281.18 | based on Ave Decline                |                       |           |        |      |        |        |
|  |  |              | therefore has a      | 40%  | chance of making a Low below  | 1123.75                             | and down to | 10950.81 | based on Ave SS Day Violation on BD |                       |           |        |      |        |        |
| The 24 hour Low has a  |  | 50%          | chance of being made | 1st  |                               |                                     |             |          |                                     |                       |           |        |      |        |        |
| Thu, Oct 29 will be a Buy day.                                       |  | NQ Day       | therefore has a      | 70%  | chance of making a high above | 1123.00                             | and up to   | 11520.50 | based on Ave Penetration of SSD     |                       |           |        |      |        |        |
|  |  |              | therefore has a      | 100% | chance of making a Low below  | 1123.00                             | and down to | 11214.11 | based on Ave Decline                |                       |           |        |      |        |        |
|  |  |              | therefore has a      | 25%  | chance of making a Low below  | 1123.75                             | and down to | 10893.75 | based on Ave SS Day Violation on BD |                       |           |        |      |        |        |
| The Day sess Low has a   |  | 35%          | chance of being made | 1st  |                               |                                     |             |          |                                     |                       |           |        |      |        |        |
| The Sell/Short Day LOW was   |  | YM 24h       | YM day               | 24H  | Day Only                      | Current                             | High        | Low      | Last                                | odds of Decline > 100 | 69%       |        |      |        |        |
|  |  | 26390.00 1st | 26390.00 1st         |      |                               | YM                                  | 27267.00    | 26390.00 | 26465.00                            | odds of Decline > 150 | 52%       |        |      |        |        |
|  |  | 26390.00     | 26390.00             |      |                               | YM Day                              | 26968.00    | 26390.00 | 26458.00                            | odds of Decline = 0   | 1%        |        |      |        |        |
| Possible HIGH for Buy Day  |  | 27530.30     | 27194.14             | 50%  | 70%                           | based on Ave Penetration of SSD     |             |          |                                     |                       | of 263.30 | 226.14 | StdD | 101.68 | 62.46  |
| Possible LOW for Buy Day   |  | 26780.60     | 26612.50             | 100% | 90%                           | based on Ave Decline                |             |          |                                     |                       | of 486.40 | 355.50 | StdD | 335.51 | 253.88 |
| Possible LOW for Buy Day   |  | 26091.50     | 26161.88             | 40%  | 40%                           | based on Ave SS Day Violation on BD |             |          |                                     |                       | of 298.50 | 228.13 | StdD | 183.01 | 199.08 |
| Thu, Oct 29 will be a Buy day.                                       |  | YM           | therefore has a      | 50%  | chance of making a high above | 27267.00                            | and up to   | 27530.30 | based on Ave Penetration of SSD     |                       |           |        |      |        |        |
|  |  |              | therefore has a      | 100% | chance of making a Low below  | 27267.00                            | and down to | 26780.60 | based on Ave Decline                |                       |           |        |      |        |        |
|  |  |              | therefore has a      | 40%  | chance of making a Low below  | 26390.00                            | and down to | 26091.50 | based on Ave SS Day Violation on BD |                       |           |        |      |        |        |
| The 24 hour Low has a  |  | 50%          | chance of being made | 1st  |                               |                                     |             |          |                                     |                       |           |        |      |        |        |
| Thu, Oct 29 will be a Buy day.                                       |  | YM Day       | therefore has a      | 70%  | chance of making a high above | 26968.00                            | and up to   | 27194.14 | based on Ave Penetration of SSD     |                       |           |        |      |        |        |
|  |  |              | therefore has a      | 90%  | chance of making a Low below  | 26968.00                            | and down to | 26612.50 | based on Ave Decline                |                       |           |        |      |        |        |
|  |  |              | therefore has a      | 40%  | chance of making a Low below  | 26390.00                            | and down to | 26161.88 | based on Ave SS Day Violation on BD |                       |           |        |      |        |        |
| The Day sess Low has a   |  | 50%          | chance of being made | 1st  |                               |                                     |             |          |                                     |                       |           |        |      |        |        |
| The Sell/Short Day LOW was   |  | RTY 24h      | RTY day              | 24H  | Day Only                      | Current                             | High        | Low      | Last                                | odds of Decline > 10  | 69%       |        |      |        |        |
|  |  | 1537.20 1st  | 1561.20 1st          |      |                               | RTY                                 | 1579.40     | 1537.20  | 1543.40                             | odds of Decline > 15  | 52%       |        |      |        |        |
|  |  | 1537.20      | 1537.20              |      |                               | RTY Day                             | 1561.20     | 1537.20  | 1539.00                             | odds of Decline = 0   | 1%        |        |      |        |        |
| Possible HIGH for Buy Day  |  | 1592.77      | 1572.99              | 45%  | 55%                           | based on Ave Penetration of SSD     |             |          |                                     |                       | of 13.37  | 11.79  | StdD | 6.19   | 4.65   |
| Possible LOW for Buy Day   |  | 1543.82      | 1532.79              | 100% | 95%                           | based on Ave Decline                |             |          |                                     |                       | of 35.59  | 28.41  | StdD | 21.87  | 20.73  |
| Possible LOW for Buy Day   |  | 1522.43      | 1520.96              | 50%  | 45%                           | based on Ave SS Day Violation on BD |             |          |                                     |                       | of 14.77  | 16.24  | StdD | 13.09  | 11.39  |
| Thu, Oct 29 will be a Buy day.                                       |  | RTY          | therefore has a      | 45%  | chance of making a high above | 1579.40                             | and up to   | 1592.77  | based on Ave Penetration of SSD     |                       |           |        |      |        |        |
|  |  |              | therefore has a      | 100% | chance of making a Low below  | 1579.40                             | and down to | 1543.82  | based on Ave Decline                |                       |           |        |      |        |        |
|  |  |              | therefore has a      | 50%  | chance of making a Low below  | 1537.20                             | and down to | 1522.43  | based on Ave SS Day Violation on BD |                       |           |        |      |        |        |
| The 24 hour Low has a  |  | 50%          | chance of being made | 1st  |                               |                                     |             |          |                                     |                       |           |        |      |        |        |
| Thu, Oct 29 will be a Buy day.                                       |  | RTY Day      | therefore has a      | 55%  | chance of making a high above | 1561.20                             | and up to   | 1572.99  | based on Ave Penetration of SSD     |                       |           |        |      |        |        |
|  |  |              | therefore has a      | 95%  | chance of making a Low below  | 1561.20                             | and down to | 1532.79  | based on Ave Decline                |                       |           |        |      |        |        |
|  |  |              | therefore has a      | 45%  | chance of making a Low below  | 1537.20                             | and down to | 1520.96  | based on Ave SS Day Violation on BD |                       |           |        |      |        |        |
| The Day sess Low has a   |  | 55%          | chance of being made | 1st  |                               |                                     |             |          |                                     |                       |           |        |      |        |        |

Thursday October 29<sup>th</sup> 2020

Today was a Buy day. Markets tested yesterday's low and then started to rally. However the rally was confused.

Tomorrow will be a Sell day. The confusion may continue.

| TTT Data for trading US Index Futures on: Friday, October 30, 2020 |  |               |      |                           |                 |      |                               |                                      |             |          |                                      |                     |           |        |      |        |        |
|--|--|---------------|------|---------------------------|-----------------|------|-------------------------------|--------------------------------------|-------------|----------|--------------------------------------|---------------------|-----------|--------|------|--------|--------|
| The Buy Day HIGH was   |  | ES 24h        |      | ES Day                    |                 | 24H  | Day Only                      | Current                              | High        | Low      | Last                                 | odds of Rally > 10  |           | 86%    |      |        |        |
| The Buy Day LOW was  |  | 3250.25 1st   |      | 3250.25 1st               |                 |      |                               | ES                                   | 3333.75     | 3250.25  | 3275.50                              | odds of Rally > 20  |           | 53%    |      |        |        |
| Possible HIGH for Sell Day   |  | 3353.40       |      | 3353.31                   |                 |      |                               | ES Day                               | 3333.75     | 3250.25  | 3293.50                              | odds of Rally = 0   |           | 1%     |      |        |        |
| Possible HIGH for Sell Day   |  | 3316.28       |      | 3303.10                   |                 | 60%  | 60%                           | based on Ave Penetration of BD       |             |          |                                      |                     | of 19.65  | 19.56  | StdD | 11.41  | 9.96   |
| Possible LOW for Sell Day  |  | 3223.14       |      | 3221.25                   |                 | 100% | 100%                          | based on Ave Rally                   |             |          |                                      |                     | of 66.03  | 52.85  | StdD | 36.25  | 30.57  |
|  |  |               |      |                           |                 | 35%  | 40%                           | based on Ave Buy Day Violation on SD |             |          |                                      |                     | of 27.11  | 29.00  | StdD | 9.55   | 24.86  |
| Fri, Oct 30  |  | will be a     | Sell | day. ES                   | therefore has a | 60%  | chance of making a high above | 3333.75                              | and up to   | 3353.40  | based on Ave Penetration of ED       |                     |           |        |      |        |        |
|  |  |               |      |                           | therefore has a | 100% | chance of making a high above | 3250.25                              | and up to   | 3316.28  | based on Ave Rally                   |                     |           |        |      |        |        |
|  |  |               |      |                           | therefore has a | 35%  | chance of making a Low below  | 3250.25                              | and down to | 3223.14  | based on Ave Buy Day Violation on SD |                     |           |        |      |        |        |
| The 24 hour High has a   |  | 55%           |      | chance of being made 1st  |                 |      |                               |                                      |             |          |                                      |                     |           |        |      |        |        |
| Fri, Oct 30  |  | will be a     | Sell | day. ES Day               | therefore has a | 60%  | chance of making a high above | 3333.75                              | and up to   | 3353.31  | based on Ave Penetration of ED       |                     |           |        |      |        |        |
|  |  |               |      |                           | therefore has a | 100% | chance of making a high above | 3250.25                              | and up to   | 3303.10  | based on Ave Rally                   |                     |           |        |      |        |        |
|  |  |               |      |                           | therefore has a | 40%  | chance of making a Low below  | 3250.25                              | and down to | 3221.25  | based on Ave Buy Day Violation on SD |                     |           |        |      |        |        |
| The Day sess High has a  |  | 55%           |      | chance of being made 1st  |                 |      |                               |                                      |             |          |                                      |                     |           |        |      |        |        |
| The Buy Day LOW was  |  | NQ 24h        |      | NQ Day                    |                 | 24H  | Day Only                      | Current                              | High        | Low      | Last                                 | odds of Rally > 20  |           | 88%    |      |        |        |
|  |  | 1145.00 1st   |      | 1145.75 1st               |                 |      |                               | NQ                                   | 11457.75    | 11145.00 | 11244.75                             | odds of Rally > 25  |           | 83%    |      |        |        |
| Possible HIGH for Sell Day   |  | 11539.69      |      | 11556.11                  |                 |      |                               | NQ Day                               | 11457.75    | 11170.50 | 11322.00                             | odds of Rally = 0   |           | 0%     |      |        |        |
| Possible HIGH for Sell Day   |  | 11447.04      |      | 11426.91                  |                 | 65%  | 55%                           | based on Ave Penetration of BD       |             |          |                                      |                     | of 81.94  | 98.96  | StdD | 45.22  | 72.62  |
| Possible HIGH for Sell Day   |  | 11041.34      |      | 11059.56                  |                 | 100% | 100%                          | based on Ave Rally                   |             |          |                                      |                     | of 302.04 | 256.41 | StdD | 161.77 | 154.93 |
| Possible LOW for Sell Day  |  |               |      |                           |                 | 40%  | 45%                           | based on Ave Buy Day Violation on SD |             |          |                                      |                     | of 103.66 | 110.94 | StdD | 40.41  | 102.98 |
| Fri, Oct 30  |  | will be a     | Sell | day. NQ                   | therefore has a | 65%  | chance of making a high above | 11457.75                             | and up to   | 11539.69 | based on Ave Penetration of ED       |                     |           |        |      |        |        |
|  |  |               |      |                           | therefore has a | 100% | chance of making a high above | 11145.00                             | and up to   | 11447.04 | based on Ave Rally                   |                     |           |        |      |        |        |
|  |  |               |      |                           | therefore has a | 40%  | chance of making a Low below  | 11145.00                             | and down to | 11041.34 | based on Ave Buy Day Violation on SD |                     |           |        |      |        |        |
| The 24 hour High has a   |  | 50%           |      | chance of being made Last |                 |      |                               |                                      |             |          |                                      |                     |           |        |      |        |        |
| Fri, Oct 30  |  | will be a     | Sell | day. NQ Day               | therefore has a | 55%  | chance of making a high above | 11457.75                             | and up to   | 11556.11 | based on Ave Penetration of ED       |                     |           |        |      |        |        |
|  |  |               |      |                           | therefore has a | 100% | chance of making a high above | 11170.50                             | and up to   | 11426.91 | based on Ave Rally                   |                     |           |        |      |        |        |
|  |  |               |      |                           | therefore has a | 45%  | chance of making a Low below  | 11170.50                             | and down to | 11059.56 | based on Ave Buy Day Violation on SD |                     |           |        |      |        |        |
| The Day sess High has a  |  | 50%           |      | chance of being made Last |                 |      |                               |                                      |             |          |                                      |                     |           |        |      |        |        |
| The Buy Day LOW was  |  | YM 24h        |      | YM day                    |                 | 24H  | Day Only                      | Current                              | High        | Low      | Last                                 | odds of Rally > 100 |           | 79%    |      |        |        |
|  |  | 26162.00 Last |      | 26162.00 1st              |                 |      |                               | YM                                   | 26803.00    | 26162.00 | 26333.00                             | odds of Rally > 150 |           | 59%    |      |        |        |
| Possible HIGH for Sell Day   |  | 26995.27      |      | 26958.09                  |                 |      |                               | YM Day                               | 26778.00    | 26162.00 | 26471.00                             | odds of Rally = 0   |           | 0%     |      |        |        |
| Possible HIGH for Sell Day   |  | 26710.90      |      | 26596.45                  |                 | 55%  | 55%                           | based on Ave Penetration of BD       |             |          |                                      |                     | of 192.27 | 180.09 | StdD | 98.45  | 62.46  |
| Possible HIGH for Sell Day   |  | 26003.38      |      | 25962.13                  |                 | 100% | 100%                          | based on Ave Rally                   |             |          |                                      |                     | of 548.90 | 434.45 | StdD | 299.01 | 248.02 |
| Possible LOW for Sell Day  |  |               |      |                           |                 | 40%  | 40%                           | based on Ave Buy Day Violation on SD |             |          |                                      |                     | of 158.63 | 199.88 | StdD | 63.21  | 199.08 |
| Fri, Oct 30  |  | will be a     | Sell | day. YM                   | therefore has a | 55%  | chance of making a high above | 26803.00                             | and up to   | 26995.27 | based on Ave Penetration of ED       |                     |           |        |      |        |        |
|  |  |               |      |                           | therefore has a | 100% | chance of making a high above | 26162.00                             | and up to   | 26710.90 | based on Ave Rally                   |                     |           |        |      |        |        |
|  |  |               |      |                           | therefore has a | 40%  | chance of making a Low below  | 26162.00                             | and down to | 26003.38 | based on Ave Buy Day Violation on SD |                     |           |        |      |        |        |
| The 24 hour High has a   |  | 40%           |      | chance of being made 1st  |                 |      |                               |                                      |             |          |                                      |                     |           |        |      |        |        |
| Fri, Oct 30  |  | will be a     | Sell | day. YM Day               | therefore has a | 55%  | chance of making a high above | 26778.00                             | and up to   | 26958.09 | based on Ave Penetration of ED       |                     |           |        |      |        |        |
|  |  |               |      |                           | therefore has a | 100% | chance of making a high above | 26162.00                             | and up to   | 26596.45 | based on Ave Rally                   |                     |           |        |      |        |        |
|  |  |               |      |                           | therefore has a | 40%  | chance of making a Low below  | 26162.00                             | and down to | 25962.13 | based on Ave Buy Day Violation on SD |                     |           |        |      |        |        |
| The Day sess High has a  |  | 45%           |      | chance of being made 1st  |                 |      |                               |                                      |             |          |                                      |                     |           |        |      |        |        |
| The Buy Day LOW was  |  | RTY 24h       |      | RTY day                   |                 | 24H  | Day Only                      | Current                              | High        | Low      | Last                                 | odds of Rally > 10  |           | 79%    |      |        |        |
|  |  | 1523.00 1st   |      | 1523.00 1st               |                 |      |                               | RTY                                  | 1565.00     | 1523.00  | 1545.30                              | odds of Rally > 15  |           | 57%    |      |        |        |
| Possible HIGH for Sell Day   |  | 1580.01       |      | 1577.28                   |                 |      |                               | RTY Day                              | 1565.00     | 1523.00  | 1548.50                              | odds of Rally = 0   |           | 0%     |      |        |        |
| Possible HIGH for Sell Day   |  | 1563.14       |      | 1557.80                   |                 | 60%  | 80%                           | based on Ave Penetration of BD       |             |          |                                      |                     | of 15.01  | 12.28  | StdD | 7.66   | 4.65   |
| Possible HIGH for Sell Day   |  | 1512.20       |      | 1511.99                   |                 | 100% | 100%                          | based on Ave Rally                   |             |          |                                      |                     | of 40.14  | 34.80  | StdD | 21.73  | 19.71  |
| Possible LOW for Sell Day  |  |               |      |                           |                 | 40%  | 35%                           | based on Ave Buy Day Violation on SD |             |          |                                      |                     | of 10.80  | 11.01  | StdD | 4.39   | 11.39  |
| Fri, Oct 30  |  | will be a     | Sell | day. RTY                  | therefore has a | 60%  | chance of making a high above | 1565.00                              | and up to   | 1580.01  | based on Ave Penetration of ED       |                     |           |        |      |        |        |
|  |  |               |      |                           | therefore has a | 100% | chance of making a high above | 1523.00                              | and up to   | 1563.14  | based on Ave Rally                   |                     |           |        |      |        |        |
|  |  |               |      |                           | therefore has a | 40%  | chance of making a Low below  | 1523.00                              | and down to | 1512.20  | based on Ave Buy Day Violation on SD |                     |           |        |      |        |        |
| The 24 hour High has a   |  | 40%           |      | chance of being made 1st  |                 |      |                               |                                      |             |          |                                      |                     |           |        |      |        |        |
| Fri, Oct 30  |  | will be a     | Sell | day. RTY Day              | therefore has a | 80%  | chance of making a high above | 1565.00                              | and up to   | 1577.28  | based on Ave Penetration of ED       |                     |           |        |      |        |        |
|  |  |               |      |                           | therefore has a | 100% | chance of making a high above | 1523.00                              | and up to   | 1557.80  | based on Ave Rally                   |                     |           |        |      |        |        |
|  |  |               |      |                           | therefore has a | 35%  | chance of making a Low below  | 1523.00                              | and down to | 1511.99  | based on Ave Buy Day Violation on SD |                     |           |        |      |        |        |
| The Day sess High has a  |  | 45%           |      | chance of being made 1st  |                 |      |                               |                                      |             |          |                                      |                     |           |        |      |        |        |



Friday October 30<sup>th</sup> 2020

Today was a Sell day. Markets were confused and finally bounced off their Violation low.

Monday will be a SS day. All but NQ are back above yesterday's low. Odds are all will open the day session above these lows.

Have a great weekend.

| TTT Data for trading US Index Futures on: <b>Monday, November 2, 2020</b> |                          |               |                      |      |                               |   |             |                  |   |                        |               |
|---|--------------------------|---------------|----------------------|------|-------------------------------|---|-------------|------------------|---|------------------------|---------------|
| The Sell Day HIGH was   |                          | ES 24h        | ES Day               | 24H  | Day Only                      | Current                                       | High        | Low              | Last  | odds of 3D Rally > 10  | 85%           |
| The Sell Day LOW was  |                          | 3296.25 1st   | 3296.25 1st          |      |                               | ES  | 3296.25     | 3225.00          | 3278.25                                       | odds of 3D Rally > 30  | 61%           |
| The Buy Day LOW was   |                          | 3250.25       | 3250.25              |      |                               | ES Day  | 3296.25     | 3225.00          | 3271.75                                       | odds of 3D Rally < 0   | 8%            |
| Possible HIGH for Sell Short Day  |                          | 3314.03       | 3315.81              | 50%  | 40%                           | based on Ave Penetration of SD                |             | of 17.78 19.56   |   | StdD                   | 9.38 9.96     |
| Possible HIGH for Sell Short Day  |                          | 3315.68       | 3300.68              | 95%  | 85%                           | based on Ave 3 Day Rally                      |             | of 65.43 50.43   |   | StdD                   | 38.01 30.57   |
| Possible LOW for Sell Short Day   |                          | 3168.75       | 3177.95              | 40%  | 55%                           | based on Ave of Sell Day Violation on SS days |             | of 56.25 47.05   |   | StdD                   | 22.23 24.86   |
| Ave Range on  |                          |               |                      |      |                               |   |             |                  |   | SSD 65.05              |               |
| Mon, Nov 02   | will be a SellShort day. | ES            | therefore has a      | 50%  | chance of making a high above | 3296.25                                       | and up to   | 3314.03          | based on Ave Penetration of SD                |                        |               |
|   |                          |               | therefore has a      | 95%  | chance of making a high above | 3250.25                                       | and up to   | 3315.68          | based on Ave 3 Day Rally                      |                        |               |
|   |                          |               | therefore has a      | 40%  | chance of making a Low below  | 3225.00                                       | and down to | 3168.75          | based on Ave of Sell Day Violation on SS days |                        |               |
| The 24 hour High has a  |                          | 35%           | chance of being made | 1st  |                               |   |             |                  |   |                        |               |
| Mon, Nov 02   | will be a SellShort day. | ES Day        | therefore has a      | 40%  | chance of making a high above | 3296.25                                       | and up to   | 3315.81          | based on Ave Penetration of SD                |                        |               |
|   |                          |               | therefore has a      | 85%  | chance of making a high above | 3250.25                                       | and up to   | 3300.68          | based on Ave 3 Day Rally                      |                        |               |
|   |                          |               | therefore has a      | 55%  | chance of making a Low below  | 3225.00                                       | and down to | 3177.95          | based on Ave of Sell Day Violation on SS days |                        |               |
| The Day sess High has a   |                          | 35%           | chance of being made | 1st  |                               |   |             |                  |   |                        |               |
| The Sell Day LOW was  |                          | NQ 24h        | NQ Day               | 24H  | Day Only                      | Current                                       | High        | Low              | Last  | odds of 3D Rally > 10  | 95%           |
| The Buy Day LOW was   |                          | 11281.25 1st  | 11281.25 1st         |      |                               | NQ  | 11281.25    | 10944.50         | 11089.00                                      | odds of 3D Rally > 30  | 80%           |
| Possible HIGH for Sell Short Day  |                          | 11145.00      | 11170.50             |      |                               | NQ Day  | 11281.25    | 10944.50         | 11072.25                                      | odds of 3D Rally < 0   | 9%            |
| Possible HIGH for Sell Short Day  |                          | 11409.28      | 11473.67             | 50%  | 30%                           | based on Ave Penetration of SD                |             | of 128.03 192.42 |   | StdD                   | 71.11 72.62   |
| Possible HIGH for Sell Short Day  |                          | 11487.78      | 11424.54             | 90%  | 90%                           | based on Ave 3 Day Rally                      |             | of 342.78 254.04 |   | StdD                   | 184.06 154.93 |
| Possible LOW for Sell Short Day   |                          | 10749.50      | 10718.58             | 50%  | 50%                           | based on Ave of Sell Day Violation on SS days |             | of 195.00 225.93 |   | StdD                   | 92.33 102.98  |
| Ave Range on  |                          |               |                      |      |                               |   |             |                  |   | SSD 316.05             |               |
| Mon, Nov 02   | will be a SellShort day. | NQ            | therefore has a      | 50%  | chance of making a high above | 11281.25                                      | and up to   | 11409.28         | based on Ave Penetration of SD                |                        |               |
|   |                          |               | therefore has a      | 90%  | chance of making a high above | 11145.00                                      | and up to   | 11487.78         | based on Ave 3 Day Rally                      |                        |               |
|   |                          |               | therefore has a      | 50%  | chance of making a Low below  | 10944.50                                      | and down to | 10749.50         | based on Ave of Sell Day Violation on SS days |                        |               |
| The 24 hour High has a  |                          | 50%           | chance of being made | 1st  |                               |   |             |                  |   |                        |               |
| Mon, Nov 02   | will be a SellShort day. | NQ Day        | therefore has a      | 30%  | chance of making a high above | 11281.25                                      | and up to   | 11473.67         | based on Ave Penetration of SD                |                        |               |
|   |                          |               | therefore has a      | 90%  | chance of making a high above | 11170.50                                      | and up to   | 11424.54         | based on Ave 3 Day Rally                      |                        |               |
|   |                          |               | therefore has a      | 50%  | chance of making a Low below  | 10944.50                                      | and down to | 10718.58         | based on Ave of Sell Day Violation on SS days |                        |               |
| The Day sess High has a   |                          | 50%           | chance of being made | Last |                               |   |             |                  |   |                        |               |
| The Sell Day LOW was  |                          | YM 24h        | YM day               | 24H  | Day Only                      | Current                                       | High        | Low              | Last  | odds of 3D Rally > 75  | 88%           |
| The Buy Day LOW was   |                          | 26533.00 Last | 26517.00 1st         |      |                               | YM  | 26533.00    | 25953.00         | 26503.00                                      | odds of 3D Rally > 100 | 81%           |
| Possible HIGH for Sell Short Day  |                          | 25953.00      | 26024.00             |      |                               | YM Day  | 26517.00    | 26024.00         | 26434.00                                      | odds of 3D Rally < 0   | 9%            |
| Possible HIGH for Sell Short Day  |                          | 26653.20      | 26664.14             | 50%  | 35%                           | based on Ave Penetration of SD                |             | of 120.20 147.14 |   | StdD                   | 62.63 62.46   |
| Possible HIGH for Sell Short Day  |                          | 26683.68      | 26569.76             | 95%  | 85%                           | based on Ave 3 Day Rally                      |             | of 521.68 407.76 |   | StdD                   | 294.38 248.02 |
| Possible LOW for Sell Short Day   |                          | 25529.44      | 25632.45             | 45%  | 55%                           | based on Ave of Sell Day Violation on SS days |             | of 423.56 391.55 |   | StdD                   | 180.16 199.08 |
| Ave Range on  |                          |               |                      |      |                               |   |             |                  |   | SSD 543.75             |               |
| Mon, Nov 02   | will be a SellShort day. | YM            | therefore has a      | 50%  | chance of making a high above | 26533.00                                      | and up to   | 26653.20         | based on Ave Penetration of SD                |                        |               |
|   |                          |               | therefore has a      | 95%  | chance of making a high above | 26162.00                                      | and up to   | 26683.68         | based on Ave 3 Day Rally                      |                        |               |
|   |                          |               | therefore has a      | 45%  | chance of making a Low below  | 25953.00                                      | and down to | 25529.44         | based on Ave of Sell Day Violation on SS days |                        |               |
| The 24 hour High has a  |                          | 35%           | chance of being made | 1st  |                               |   |             |                  |   |                        |               |
| Mon, Nov 02   | will be a SellShort day. | YM Day        | therefore has a      | 35%  | chance of making a high above | 26517.00                                      | and up to   | 26664.14         | based on Ave Penetration of SD                |                        |               |
|   |                          |               | therefore has a      | 85%  | chance of making a high above | 26162.00                                      | and up to   | 26569.76         | based on Ave 3 Day Rally                      |                        |               |
|   |                          |               | therefore has a      | 55%  | chance of making a Low below  | 26024.00                                      | and down to | 25632.45         | based on Ave of Sell Day Violation on SS days |                        |               |
| The Day sess High has a   |                          | 35%           | chance of being made | 1st  |                               |   |             |                  |   |                        |               |
| The Sell Day LOW was  |                          | RTY 24h       | RTY day              | 24H  | Day Only                      | Current                                       | High        | Low              | Last  | odds of 3D Rally > 5   | 93%           |
| The Buy Day LOW was   |                          | 1559.80 1st   | 1559.80 1st          |      |                               | RTY   | 1559.80     | 1520.30          | 1544.50                                       | odds of 3D Rally > 10  | 80%           |
| Possible HIGH for Sell Short Day  |                          | 1520.30       | 1520.30              |      |                               | RTY Day                                       | 1559.80     | 1520.30          | 1539.40                                       | odds of 3D Rally < 0   | 9%            |
| Possible HIGH for Sell Short Day  |                          | 1569.38       | 1572.73              | 45%  | 30%                           | based on Ave Penetration of SD                |             | of 9.58 12.93    |   | StdD                   | 4.53 4.65     |
| Possible HIGH for Sell Short Day  |                          | 1562.37       | 1557.59              | 95%  | 85%                           | based on Ave 3 Day Rally                      |             | of 39.37 34.59   |   | StdD                   | 22.71 19.71   |
| Possible LOW for Sell Short Day   |                          | 1500.03       | 1498.29              | 60%  | 60%                           | based on Ave of Sell Day Violation on SS days |             | of 20.28 22.01   |   | StdD                   | 10.20 11.39   |
| Ave Range on  |                          |               |                      |      |                               |   |             |                  |   | SSD 37.07              |               |
| Mon, Nov 02   | will be a SellShort day. | RTY           | therefore has a      | 45%  | chance of making a high above | 1559.80                                       | and up to   | 1569.38          | based on Ave Penetration of SD                |                        |               |
|   |                          |               | therefore has a      | 95%  | chance of making a high above | 1520.30                                       | and up to   | 1562.37          | based on Ave 3 Day Rally                      |                        |               |
|   |                          |               | therefore has a      | 60%  | chance of making a Low below  | 1520.30                                       | and down to | 1500.03          | based on Ave of Sell Day Violation on SS days |                        |               |
| The 24 hour High has a  |                          | 40%           | chance of being made | 1st  |                               |   |             |                  |   |                        |               |
| Mon, Nov 02   | will be a SellShort day. | RTY Day       | therefore has a      | 30%  | chance of making a high above | 1559.80                                       | and up to   | 1572.73          | based on Ave Penetration of SD                |                        |               |
|   |                          |               | therefore has a      | 85%  | chance of making a high above | 1520.30                                       | and up to   | 1557.59          | based on Ave 3 Day Rally                      |                        |               |
|   |                          |               | therefore has a      | 60%  | chance of making a Low below  | 1520.30                                       | and down to | 1498.29          | based on Ave of Sell Day Violation on SS days |                        |               |
| The Day sess High has a   |                          | 40%           | chance of being made | Last |                               |   |             |                  |   |                        |               |

Monday November 2<sup>nd</sup> 2020

Today was a SS day. When NQ reached yesterday's low and ES Day closed the gap markets reversed.

Tomorrow will be a Buy day. We should be looking for some kind of decline.

| TTT Data for trading US Index Futures on: |  |               |  |   |  |              |  |   |  | Tuesday, November 3, 2020          |  |                                   |  |                                     |  |  |  |                                     |  |
|---|--|---------------|--|---|--|--------------|--|---|--|------------------------------------|--|-----------------------------------|--|-------------------------------------|--|--|--|-------------------------------------|--|
| The Sell/Short Day HIGH was               |  | 3323.50 Last  |  | 3323.50 1st                                     |  | 24H Day Only |  | Current High Low Last   |  | ES 3323.50 3243.25 3303.50         |  | odds of Decline > 10              |  | 74%                                 |  | odds of Decline > 20   |  | 47%                                 |  |
| The Sell/Short Day LOW was                |  | 3243.25       |  | 3272.00   |  |              |  | ES Day  |  | 3323.50 3272.00 3299.25            |  | odds of Decline = 0               |  | 1%                                  |  | Ave Range on   |  | BD 63.33                            |  |
| Possible HIGH for Buy Day                 |  | 3344.77       |  | 3348.41   |  | 55% 70%      |  | based on Ave Penetration of SSD   |  | of 21.27 24.91 StdD 9.08 10.40     |  | based on Ave Decline              |  | of 64.43 53.39 StdD 44.57 30.57     |  | based on Ave SS Day Violation on BD  |  | of 35.11 33.14 StdD 22.80 24.86     |  |
| Possible LOW for Buy Day                  |  | 3259.08       |  | 3270.11   |  | 100% 80%     |  |   |  |                                    |  |                                   |  |                                     |  |  |  |                                     |  |
| Possible LOW for Buy Day                  |  | 3208.14       |  | 3238.86   |  | 45% 35%      |  |   |  |                                    |  |                                   |  |                                     |  |  |  |                                     |  |
| Tue, Nov 03 will be a Buy day.            |  | ES            |  | therefore has a therefore has a therefore has a |  | 55% 100% 45% |  | chance of making a high above chance of making a Low below chance of making a Low below |  | 3323.50 3243.25                    |  | and up to and down to and down to |  | 3344.77 3259.08 3208.14             |  | based on Ave Penetration of SSD based on Ave Decline based on Ave SS Day Violation on BD |  |                                     |  |
| The 24 hour Low has a                     |  | 50%           |  | chance of being made Last                       |  |              |  |   |  |                                    |  |                                   |  |                                     |  |  |  |                                     |  |
| Tue, Nov 03 will be a Buy day.            |  | ES Day        |  | therefore has a therefore has a therefore has a |  | 70% 80% 35%  |  | chance of making a high above chance of making a Low below chance of making a Low below |  | 3323.50 3323.50 3272.00            |  | and up to and down to and down to |  | 3348.41 3270.11 3238.86             |  | based on Ave Penetration of SSD based on Ave Decline based on Ave SS Day Violation on BD |  |                                     |  |
| The Day sess Low has a                    |  | 45%           |  | chance of being made 1st                        |  |              |  |   |  |                                    |  |                                   |  |                                     |  |  |  |                                     |  |
| The Sell/Short Day LOW was                |  | 11212.00 1st  |  | 11212.00 1st                                    |  | 24H Day Only |  | Current High Low Last   |  | NQ 11212.00 10942.25 11074.50      |  | odds of Decline > 20              |  | 77%                                 |  | odds of Decline > 25   |  | 69%                                 |  |
|   |  | 10942.25      |  | 10942.25  |  |              |  | NQ Day  |  | 11212.00 10942.25 11072.25         |  | odds of Decline = 0               |  | 1%                                  |  | Ave Range on   |  | BD 289.30                           |  |
| Possible HIGH for Buy Day                 |  | 11286.35      |  | 11301.75  |  | 65% 70%      |  | based on Ave Penetration of SSD   |  | of 74.35 89.75 StdD 42.45 72.62    |  | based on Ave Decline              |  | of 302.03 218.74 StdD 216.36 154.93 |  | based on Ave SS Day Violation on BD  |  | of 197.00 230.00 StdD 106.32 102.67 |  |
| Possible LOW for Buy Day                  |  | 10909.98      |  | 10993.26  |  | 100% 100%    |  |   |  |                                    |  |                                   |  |                                     |  |  |  |                                     |  |
| Possible LOW for Buy Day                  |  | 10745.25      |  | 10712.25  |  | 35% 25%      |  |   |  |                                    |  |                                   |  |                                     |  |  |  |                                     |  |
| Tue, Nov 03 will be a Buy day.            |  | NQ            |  | therefore has a therefore has a therefore has a |  | 65% 100% 35% |  | chance of making a high above chance of making a Low below chance of making a Low below |  | 11212.00 11212.00 10942.25         |  | and up to and down to and down to |  | 11286.35 10909.98 10745.25          |  | based on Ave Penetration of SSD based on Ave Decline based on Ave SS Day Violation on BD |  |                                     |  |
| The 24 hour Low has a                     |  | 50%           |  | chance of being made 1st                        |  |              |  |   |  |                                    |  |                                   |  |                                     |  |  |  |                                     |  |
| Tue, Nov 03 will be a Buy day.            |  | NQ Day        |  | therefore has a therefore has a therefore has a |  | 70% 100% 25% |  | chance of making a high above chance of making a Low below chance of making a Low below |  | 11212.00 11212.00 10942.25         |  | and up to and down to and down to |  | 11301.75 10993.26 10712.25          |  | based on Ave Penetration of SSD based on Ave Decline based on Ave SS Day Violation on BD |  |                                     |  |
| The Day sess Low has a                    |  | 35%           |  | chance of being made 1st                        |  |              |  |   |  |                                    |  |                                   |  |                                     |  |  |  |                                     |  |
| The Sell/Short Day LOW was                |  | 26938.00 Last |  | 26938.00 1st                                    |  | 24H Day Only |  | Current High Low Last   |  | YM 26938.00 26172.00 26844.00      |  | odds of Decline > 100             |  | 69%                                 |  | odds of Decline > 150  |  | 52%                                 |  |
|   |  | 26172.00      |  | 26582.00  |  |              |  | YM Day  |  | 26938.00 26582.00 26796.00         |  | odds of Decline = 0               |  | 1%                                  |  | Ave Range on   |  | BD 522.45                           |  |
| Possible HIGH for Buy Day                 |  | 27209.78      |  | 27167.15  |  | 45% 65%      |  | based on Ave Penetration of SSD   |  | of 271.78 229.15 StdD 100.10 69.70 |  | based on Ave Decline              |  | of 532.15 396.17 StdD 356.57 248.02 |  | based on Ave SS Day Violation on BD  |  | of 290.67 228.11 StdD 185.32 199.08 |  |
| Possible LOW for Buy Day                  |  | 26405.85      |  | 26541.83  |  | 100% 90%     |  |   |  |                                    |  |                                   |  |                                     |  |  |  |                                     |  |
| Possible LOW for Buy Day                  |  | 25881.33      |  | 26353.89  |  | 45% 45%      |  |   |  |                                    |  |                                   |  |                                     |  |  |  |                                     |  |
| Tue, Nov 03 will be a Buy day.            |  | YM            |  | therefore has a therefore has a therefore has a |  | 45% 100% 45% |  | chance of making a high above chance of making a Low below chance of making a Low below |  | 26938.00 26938.00 26172.00         |  | and up to and down to and down to |  | 27209.78 26405.85 25881.33          |  | based on Ave Penetration of SSD based on Ave Decline based on Ave SS Day Violation on BD |  |                                     |  |
| The 24 hour Low has a                     |  | 45%           |  | chance of being made Last                       |  |              |  |   |  |                                    |  |                                   |  |                                     |  |  |  |                                     |  |
| Tue, Nov 03 will be a Buy day.            |  | YM Day        |  | therefore has a therefore has a therefore has a |  | 65% 90% 45%  |  | chance of making a high above chance of making a Low below chance of making a Low below |  | 26938.00 26938.00 26582.00         |  | and up to and down to and down to |  | 27167.15 26541.83 26353.89          |  | based on Ave Penetration of SSD based on Ave Decline based on Ave SS Day Violation on BD |  |                                     |  |
| The Day sess Low has a                    |  | 50%           |  | chance of being made 1st                        |  |              |  |   |  |                                    |  |                                   |  |                                     |  |  |  |                                     |  |
| The Sell/Short Day LOW was                |  | 1568.20 Last  |  | 1568.20 Last                                    |  | 24H Day Only |  | Current High Low Last   |  | RTY 1568.20 1526.00 1564.90        |  | odds of Decline > 10              |  | 69%                                 |  | odds of Decline > 15   |  | 52%                                 |  |
|   |  | 1526.00       |  | 1543.30   |  |              |  | RTY Day   |  | 1568.20 1543.30 1564.30            |  | odds of Decline = 0               |  | 1%                                  |  | Ave Range on   |  | BD 35.93                            |  |
| Possible HIGH for Buy Day                 |  | 1582.23       |  | 1579.82   |  | 40% 55%      |  | based on Ave Penetration of SSD   |  | of 14.03 11.62 StdD 6.14 3.54      |  | based on Ave Decline              |  | of 37.88 29.90 StdD 22.60 19.71     |  | based on Ave SS Day Violation on BD  |  | of 14.72 16.04 StdD 13.09 11.39     |  |
| Possible LOW for Buy Day                  |  | 1530.32       |  | 1538.30   |  | 100% 95%     |  |   |  |                                    |  |                                   |  |                                     |  |  |  |                                     |  |
| Possible LOW for Buy Day                  |  | 1511.28       |  | 1527.26   |  | 55% 50%      |  |   |  |                                    |  |                                   |  |                                     |  |  |  |                                     |  |
| Tue, Nov 03 will be a Buy day.            |  | RTY           |  | therefore has a therefore has a therefore has a |  | 40% 100% 55% |  | chance of making a high above chance of making a Low below chance of making a Low below |  | 1568.20 1568.20 1526.00            |  | and up to and down to and down to |  | 1582.23 1530.32 1511.28             |  | based on Ave Penetration of SSD based on Ave Decline based on Ave SS Day Violation on BD |  |                                     |  |
| The 24 hour Low has a                     |  | 55%           |  | chance of being made Last                       |  |              |  |   |  |                                    |  |                                   |  |                                     |  |  |  |                                     |  |
| Tue, Nov 03 will be a Buy day.            |  | RTY Day       |  | therefore has a therefore has a therefore has a |  | 55% 95% 50%  |  | chance of making a high above chance of making a Low below chance of making a Low below |  | 1568.20 1568.20 1543.30            |  | and up to and down to and down to |  | 1579.82 1538.30 1527.26             |  | based on Ave Penetration of SSD based on Ave Decline based on Ave SS Day Violation on BD |  |                                     |  |
| The Day sess Low has a                    |  | 60%           |  | chance of being made Last                       |  |              |  |   |  |                                    |  |                                   |  |                                     |  |  |  |                                     |  |

Tuesday November 3<sup>rd</sup> 2020

Today was a Buy day. The 24 hour session did manage to produce a decline but all but NQ failed to decline for the day session.

Tomorrow will be a Sell day. Markets may try to negate the failure by doing the decline then rallying.

| TTT Data for trading US Index Futures on: Wednesday, November 4, 2020 |  |              |      |                      |                 |      |                               |                                      |             |          |                                      |                     |           |        |      |        |        |
|---|--|--------------|------|----------------------|-----------------|------|-------------------------------|--------------------------------------|-------------|----------|--------------------------------------|---------------------|-----------|--------|------|--------|--------|
| The Buy Day HIGH was  |  | ES 24h       |      | ES Day               |                 | 24H  | Day Only                      | Current ES                           | High        | Low      | Last                                 | odds of Rally > 10  | 86%       |        |      |        |        |
| The Buy Day LOW was   |  | 3301.25 1st  |      | 3331.50 1st          |                 |      |                               | 3382.75                              | 3301.25     | 3360.00  |                                      | odds of Rally > 20  | 53%       |        |      |        |        |
| Possible HIGH for Sell Day  |  | 3403.98      |      | 3403.98              |                 | 55%  | 55%                           | ES Day                               | 3382.75     | 3331.50  | 3350.00                              | odds of Rally = 0   | 1%        |        |      |        |        |
| Possible HIGH for Sell Day  |  | 3367.21      |      | 3384.84              |                 | 100% | 100%                          | based on Ave Penetration of BD       |             |          |                                      |                     | of 21.23  | 21.23  | StdD | 11.42  | 10.40  |
| Possible LOW for Sell Day   |  | 3274.38      |      | 3302.92              |                 | 40%  | 45%                           | based on Ave Rally                   |             |          |                                      |                     | of 65.96  | 53.34  | StdD | 36.24  | 31.24  |
|   |  |              |      |                      |                 |      |                               | based on Ave Buy Day Violation on SD |             |          |                                      |                     | of 26.88  | 28.58  | StdD | 9.95   | 24.86  |
| Wed, Nov 04   |  | will be a    | Sell | day. ES              | therefore has a | 55%  | chance of making a high above | 3382.75                              | and up to   | 3403.98  | based on Ave Penetration of BD       |                     |           |        |      |        |        |
|   |  |              |      |                      | therefore has a | 100% | chance of making a high above | 3301.25                              | and up to   | 3367.21  | based on Ave Rally                   |                     |           |        |      |        |        |
|   |  |              |      |                      | therefore has a | 40%  | chance of making a Low below  | 3301.25                              | and down to | 3274.38  | based on Ave Buy Day Violation on SD |                     |           |        |      |        |        |
| The 24 hour High has a  |  | 50%          |      | chance of being made |                 | 1st  |                               |                                      |             |          |                                      |                     |           |        |      |        |        |
| Wed, Nov 04   |  | will be a    | Sell | day. ES Day          | therefore has a | 55%  | chance of making a high above | 3382.75                              | and up to   | 3403.98  | based on Ave Penetration of BD       |                     |           |        |      |        |        |
|   |  |              |      |                      | therefore has a | 100% | chance of making a high above | 3331.50                              | and up to   | 3384.84  | based on Ave Rally                   |                     |           |        |      |        |        |
|   |  |              |      |                      | therefore has a | 45%  | chance of making a Low below  | 3331.50                              | and down to | 3302.92  | based on Ave Buy Day Violation on SD |                     |           |        |      |        |        |
| The Day sess High has a   |  | 50%          |      | chance of being made |                 | 1st  |                               |                                      |             |          |                                      |                     |           |        |      |        |        |
| The Buy Day LOW was   |  | NQ 24h       |      | NQ Day               |                 | 24H  | Day Only                      | Current NQ                           | High        | Low      | Last                                 | odds of Rally > 10  | 88%       |        |      |        |        |
|   |  | 11347.00     |      | 11347.00             |                 |      |                               | NQ                                   | 11347.00    | 11064.50 | 11247.50                             | odds of Rally > 20  | 83%       |        |      |        |        |
| Possible HIGH for Sell Day  |  | 11064.50 1st |      | 11101.25 1st         |                 |      |                               | NQ Day                               | 11347.00    | 11101.25 | 11232.00                             | odds of Rally = 0   | 0%        |        |      |        |        |
| Possible HIGH for Sell Day  |  | 11434.81     |      | 11445.36             |                 | 60%  | 55%                           | based on Ave Penetration of BD       |             |          |                                      |                     | of 87.81  | 98.36  | StdD | 45.27  | 72.62  |
| Possible HIGH for Sell Day  |  | 11361.75     |      | 11353.45             |                 | 100% | 100%                          | based on Ave Rally                   |             |          |                                      |                     | of 297.25 | 252.20 | StdD | 160.93 | 154.99 |
| Possible LOW for Sell Day   |  | 10937.78     |      | 10969.39             |                 | 40%  | 45%                           | based on Ave Buy Day Violation on SD |             |          |                                      |                     | of 126.72 | 131.86 | StdD | 46.95  | 102.67 |
| Wed, Nov 04   |  | will be a    | Sell | day. NQ              | therefore has a | 60%  | chance of making a high above | 11347.00                             | and up to   | 11434.81 | based on Ave Penetration of BD       |                     |           |        |      |        |        |
|   |  |              |      |                      | therefore has a | 100% | chance of making a high above | 11064.50                             | and up to   | 11361.75 | based on Ave Rally                   |                     |           |        |      |        |        |
|   |  |              |      |                      | therefore has a | 40%  | chance of making a Low below  | 11064.50                             | and down to | 10937.78 | based on Ave Buy Day Violation on SD |                     |           |        |      |        |        |
| The 24 hour High has a  |  | 50%          |      | chance of being made |                 | Last |                               |                                      |             |          |                                      |                     |           |        |      |        |        |
| Wed, Nov 04   |  | will be a    | Sell | day. NQ Day          | therefore has a | 55%  | chance of making a high above | 11347.00                             | and up to   | 11445.36 | based on Ave Penetration of BD       |                     |           |        |      |        |        |
|   |  |              |      |                      | therefore has a | 100% | chance of making a high above | 11101.25                             | and up to   | 11353.45 | based on Ave Rally                   |                     |           |        |      |        |        |
|   |  |              |      |                      | therefore has a | 45%  | chance of making a Low below  | 11101.25                             | and down to | 10969.39 | based on Ave Buy Day Violation on SD |                     |           |        |      |        |        |
| The Day sess High has a   |  | 50%          |      | chance of being made |                 | Last |                               |                                      |             |          |                                      |                     |           |        |      |        |        |
| The Buy Day LOW was   |  | YM 24h       |      | YM day               |                 | 24H  | Day Only                      | Current YM                           | High        | Low      | Last                                 | odds of Rally > 100 | 79%       |        |      |        |        |
|   |  | 27534.00     |      | 27534.00             |                 |      |                               | YM                                   | 27534.00    | 26807.00 | 27398.00                             | odds of Rally > 150 | 60%       |        |      |        |        |
| Possible HIGH for Sell Day  |  | 26807.00 1st |      | 27105.00 1st         |                 |      |                               | YM Day                               | 27534.00    | 27105.00 | 27305.00                             | odds of Rally = 0   | 0%        |        |      |        |        |
| Possible HIGH for Sell Day  |  | 27738.50     |      | 27725.10             |                 | 50%  | 50%                           | based on Ave Penetration of BD       |             |          |                                      |                     | of 204.50 | 191.10 | StdD | 98.45  | 69.70  |
| Possible HIGH for Sell Day  |  | 27352.10     |      | 27540.65             |                 | 100% | 100%                          | based on Ave Rally                   |             |          |                                      |                     | of 545.10 | 435.65 | StdD | 298.05 | 252.28 |
| Possible LOW for Sell Day   |  | 26642.78     |      | 26912.00             |                 | 45%  | 45%                           | based on Ave Buy Day Violation on SD |             |          |                                      |                     | of 164.22 | 193.00 | StdD | 67.56  | 199.08 |
| Wed, Nov 04   |  | will be a    | Sell | day. YM              | therefore has a | 50%  | chance of making a high above | 27534.00                             | and up to   | 27738.50 | based on Ave Penetration of BD       |                     |           |        |      |        |        |
|   |  |              |      |                      | therefore has a | 100% | chance of making a high above | 26807.00                             | and up to   | 27352.10 | based on Ave Rally                   |                     |           |        |      |        |        |
|   |  |              |      |                      | therefore has a | 45%  | chance of making a Low below  | 26807.00                             | and down to | 26642.78 | based on Ave Buy Day Violation on SD |                     |           |        |      |        |        |
| The 24 hour High has a  |  | 40%          |      | chance of being made |                 | 1st  |                               |                                      |             |          |                                      |                     |           |        |      |        |        |
| Wed, Nov 04   |  | will be a    | Sell | day. YM Day          | therefore has a | 50%  | chance of making a high above | 27534.00                             | and up to   | 27725.10 | based on Ave Penetration of BD       |                     |           |        |      |        |        |
|   |  |              |      |                      | therefore has a | 100% | chance of making a high above | 27105.00                             | and up to   | 27540.65 | based on Ave Rally                   |                     |           |        |      |        |        |
|   |  |              |      |                      | therefore has a | 45%  | chance of making a Low below  | 27105.00                             | and down to | 26912.00 | based on Ave Buy Day Violation on SD |                     |           |        |      |        |        |
| The Day sess High has a   |  | 40%          |      | chance of being made |                 | 1st  |                               |                                      |             |          |                                      |                     |           |        |      |        |        |
| The Buy Day LOW was   |  | RTY 24h      |      | RTY day              |                 | 24H  | Day Only                      | Current RTY                          | High        | Low      | Last                                 | odds of Rally > 10  | 79%       |        |      |        |        |
|   |  | 1620.10      |      | 1620.10              |                 |      |                               | RTY                                  | 1620.10     | 1564.40  | 1616.60                              | odds of Rally > 15  | 57%       |        |      |        |        |
| Possible HIGH for Sell Day  |  | 1564.40 1st  |      | 1587.90 1st          |                 |      |                               | RTY Day                              | 1620.10     | 1587.90  | 1607.90                              | odds of Rally = 0   | 0%        |        |      |        |        |
| Possible HIGH for Sell Day  |  | 1634.98      |      | 1631.98              |                 | 55%  | 75%                           | based on Ave Penetration of BD       |             |          |                                      |                     | of 14.88  | 11.88  | StdD | 7.47   | 3.54   |
| Possible HIGH for Sell Day  |  | 1604.63      |      | 1622.85              |                 | 100% | 100%                          | based on Ave Rally                   |             |          |                                      |                     | of 40.23  | 34.95  | StdD | 21.76  | 19.18  |
| Possible LOW for Sell Day   |  | 1553.60      |      | 1577.93              |                 | 40%  | 40%                           | based on Ave Buy Day Violation on SD |             |          |                                      |                     | of 10.80  | 9.97   | StdD | 4.39   | 11.39  |
| Wed, Nov 04   |  | will be a    | Sell | day. RTY             | therefore has a | 55%  | chance of making a high above | 1620.10                              | and up to   | 1634.98  | based on Ave Penetration of BD       |                     |           |        |      |        |        |
|   |  |              |      |                      | therefore has a | 100% | chance of making a high above | 1564.40                              | and up to   | 1604.63  | based on Ave Rally                   |                     |           |        |      |        |        |
|   |  |              |      |                      | therefore has a | 40%  | chance of making a Low below  | 1564.40                              | and down to | 1553.60  | based on Ave Buy Day Violation on SD |                     |           |        |      |        |        |
| The 24 hour High has a  |  | 35%          |      | chance of being made |                 | 1st  |                               |                                      |             |          |                                      |                     |           |        |      |        |        |
| Wed, Nov 04   |  | will be a    | Sell | day. RTY Day         | therefore has a | 75%  | chance of making a high above | 1620.10                              | and up to   | 1631.98  | based on Ave Penetration of BD       |                     |           |        |      |        |        |
|   |  |              |      |                      | therefore has a | 100% | chance of making a high above | 1587.90                              | and up to   | 1622.85  | based on Ave Rally                   |                     |           |        |      |        |        |
|   |  |              |      |                      | therefore has a | 40%  | chance of making a Low below  | 1587.90                              | and down to | 1577.93  | based on Ave Buy Day Violation on SD |                     |           |        |      |        |        |
| The Day sess High has a   |  | 40%          |      | chance of being made |                 | 1st  |                               |                                      |             |          |                                      |                     |           |        |      |        |        |



Wednesday November 4<sup>th</sup> 2020

Today was a Sell day. Well there was no negating and the rally just continued and surpassed all levels.

Tomorrow will be a SS day. Markets are above most levels already. Therefore the decline could start at anytime.

| TTT Data for trading US Index Futures on: Thursday, November 5, 2020 |  |              |  |   |  |     |          |   |               |   |               |                            |             |        |
|--|--|--------------|--|---|--|-----|----------|---|---------------|---|---------------|----------------------------|-------------|--------|
| The Sell Day HIGH was  |  | ES 24h Last  |  | ES Day Last                                       |  | 24H | Day Only | Current ES                                    | High 3480.00  | Low 3319.00                                   | Last 3441.00  | odds of 3D Rally > 10 85%  |             |        |
| The Sell Day LOW was   |  | 3319.00      |  | 3395.75   |  |     |          |   |               |   |               | odds of 3D Rally > 20 61%  |             |        |
| The Buy Day LOW was  |  | 3301.25      |  | 3331.50   |  |     |          | ES Day  | 3480.00       | 3395.75                                       | 3436.50       | odds of 3D Rally < 0 8%    |             |        |
| Possible HIGH for Sell Short Day                                     |  | 3499.55      |  | 3501.66   |  | 50% | 40%      | based on Ave Penetration of SD                |               | of 19.55                                      |               | 21.66                      | StdD 9.85   | 10.40  |
| Possible HIGH for Sell Short Day                                     |  | 3367.55      |  | 3383.49   |  | 95% | 85%      | based on Ave 3 Day Rally                      |               | of 66.30                                      |               | 51.99                      | StdD 38.33  | 31.24  |
| Possible LOW for Sell Short Day                                      |  | 3262.75      |  | 3348.70   |  | 40% | 55%      | based on Ave of Sell Day Violation on SS days |               | of 56.25                                      |               | 47.05                      | StdD 22.23  | 24.86  |
| Thu, Nov 05 will be a SellShort day.                                 |  | ES           |  | therefore has a 50% chance of making a high above |  |     |          | 3480.00 and up to 3499.55                     |               | based on Ave Penetration of SD                |               |                            |             |        |
|  |  |              |  | therefore has a 95% chance of making a high above |  |     |          | 3301.25 and up to 3367.55                     |               | based on Ave 3 Day Rally                      |               |                            |             |        |
|  |  |              |  | therefore has a 40% chance of making a Low below  |  |     |          | 3319.00 and down to 3262.75                   |               | based on Ave of Sell Day Violation on SS days |               |                            |             |        |
| The 24 hour High has a 35% chance of being made                      |  | 1st          |  |   |  |     |          |   |               |   |               |                            |             |        |
| Thu, Nov 05 will be a SellShort day.                                 |  | ES Day       |  | therefore has a 40% chance of making a high above |  |     |          | 3480.00 and up to 3501.66                     |               | based on Ave Penetration of SD                |               |                            |             |        |
|  |  |              |  | therefore has a 85% chance of making a high above |  |     |          | 3331.50 and up to 3383.49                     |               | based on Ave 3 Day Rally                      |               |                            |             |        |
|  |  |              |  | therefore has a 55% chance of making a Low below  |  |     |          | 3395.75 and down to 3348.70                   |               | based on Ave of Sell Day Violation on SS days |               |                            |             |        |
| The Day sess High has a 35% chance of being made                     |  | 1st          |  |   |  |     |          |   |               |   |               |                            |             |        |
| The Sell Day LOW was   |  | NQ 24h Last  |  | NQ Day Last                                       |  | 24H | Day Only | Current NQ                                    | High 11843.75 | Low 11230.25                                  | Last 11814.00 | odds of 3D Rally > 10 95%  |             |        |
| The Buy Day LOW was  |  | 11230.25     |  | 11557.00  |  |     |          |   |               |   |               | odds of 3D Rally > 20 80%  |             |        |
| Possible HIGH for Sell Short Day                                     |  | 11064.50     |  | 11101.25  |  |     |          | NQ Day  | 11839.75      | 11557.00                                      | 11791.25      | odds of 3D Rally < 0 9%    |             |        |
| Possible HIGH for Sell Short Day                                     |  | 11971.78     |  | 12032.17  |  | 50% | 30%      | based on Ave Penetration of SD                |               | of 128.03                                     |               | 192.42                     | StdD 71.11  | 72.62  |
| Possible HIGH for Sell Short Day                                     |  | 11405.15     |  | 11353.50  |  | 90% | 90%      | based on Ave 3 Day Rally                      |               | of 340.65                                     |               | 252.25                     | StdD 184.12 | 154.99 |
| Possible LOW for Sell Short Day                                      |  | 11045.73     |  | 11341.55  |  | 50% | 50%      | based on Ave of Sell Day Violation on SS days |               | of 184.53                                     |               | 215.45                     | StdD 91.89  | 102.67 |
| Thu, Nov 05 will be a SellShort day.                                 |  | NQ           |  | therefore has a 50% chance of making a high above |  |     |          | 11843.75 and up to 11971.78                   |               | based on Ave Penetration of SD                |               |                            |             |        |
|  |  |              |  | therefore has a 90% chance of making a high above |  |     |          | 11064.50 and up to 11405.15                   |               | based on Ave 3 Day Rally                      |               |                            |             |        |
|  |  |              |  | therefore has a 50% chance of making a Low below  |  |     |          | 11230.25 and down to 11045.73                 |               | based on Ave of Sell Day Violation on SS days |               |                            |             |        |
| The 24 hour High has a 50% chance of being made                      |  | 1st          |  |   |  |     |          |   |               |   |               |                            |             |        |
| Thu, Nov 05 will be a SellShort day.                                 |  | NQ Day       |  | therefore has a 30% chance of making a high above |  |     |          | 11839.75 and up to 12032.17                   |               | based on Ave Penetration of SD                |               |                            |             |        |
|  |  |              |  | therefore has a 90% chance of making a high above |  |     |          | 11101.25 and up to 11353.50                   |               | based on Ave 3 Day Rally                      |               |                            |             |        |
|  |  |              |  | therefore has a 50% chance of making a Low below  |  |     |          | 11557.00 and down to 11341.55                 |               | based on Ave of Sell Day Violation on SS days |               |                            |             |        |
| The Day sess High has a 50% chance of being made                     |  | 1st          |  |   |  |     |          |   |               |   |               |                            |             |        |
| The Sell Day LOW was   |  | YM 24h Last  |  | YM Day Last                                       |  | 24H | Day Only | Current YM                                    | High 28194.00 | Low 26903.00                                  | Last 27783.00 | odds of 3D Rally > 75 88%  |             |        |
| The Buy Day LOW was  |  | 26903.00     |  | 27433.00  |  |     |          |   |               |   |               | odds of 3D Rally > 100 81% |             |        |
| Possible HIGH for Sell Short Day                                     |  | 26807.00     |  | 27105.00  |  |     |          | YM Day  | 28194.00      | 27433.00                                      | 27756.00      | odds of 3D Rally < 0 9%    |             |        |
| Possible HIGH for Sell Short Day                                     |  | 28320.50     |  | 28352.43  |  | 50% | 35%      | based on Ave Penetration of SD                |               | of 126.50                                     |               | 158.43                     | StdD 68.29  | 69.70  |
| Possible HIGH for Sell Short Day                                     |  | 27328.00     |  | 27518.82  |  | 95% | 85%      | based on Ave 3 Day Rally                      |               | of 521.00                                     |               | 413.82                     | StdD 293.93 | 252.28 |
| Possible LOW for Sell Short Day                                      |  | 26479.44     |  | 27041.45  |  | 45% | 55%      | based on Ave of Sell Day Violation on SS days |               | of 423.56                                     |               | 391.55                     | StdD 180.16 | 199.08 |
| Thu, Nov 05 will be a SellShort day.                                 |  | YM           |  | therefore has a 50% chance of making a high above |  |     |          | 28194.00 and up to 28320.50                   |               | based on Ave Penetration of SD                |               |                            |             |        |
|  |  |              |  | therefore has a 95% chance of making a high above |  |     |          | 26807.00 and up to 27328.00                   |               | based on Ave 3 Day Rally                      |               |                            |             |        |
|  |  |              |  | therefore has a 45% chance of making a Low below  |  |     |          | 26903.00 and down to 26479.44                 |               | based on Ave of Sell Day Violation on SS days |               |                            |             |        |
| The 24 hour High has a 35% chance of being made                      |  | 1st          |  |   |  |     |          |   |               |   |               |                            |             |        |
| Thu, Nov 05 will be a SellShort day.                                 |  | YM Day       |  | therefore has a 35% chance of making a high above |  |     |          | 28194.00 and up to 28352.43                   |               | based on Ave Penetration of SD                |               |                            |             |        |
|  |  |              |  | therefore has a 85% chance of making a high above |  |     |          | 27105.00 and up to 27518.82                   |               | based on Ave 3 Day Rally                      |               |                            |             |        |
|  |  |              |  | therefore has a 55% chance of making a Low below  |  |     |          | 27433.00 and down to 27041.45                 |               | based on Ave of Sell Day Violation on SS days |               |                            |             |        |
| The Day sess High has a 35% chance of being made                     |  | 1st          |  |   |  |     |          |   |               |   |               |                            |             |        |
| The Sell Day LOW was   |  | RTY 24h Last |  | RTY Day Last                                      |  | 24H | Day Only | Current RTY                                   | High 1640.40  | Low 1546.90                                   | Last 1611.20  | odds of 3D Rally > 5 93%   |             |        |
| The Buy Day LOW was  |  | 1546.90      |  | 1583.50   |  |     |          |   |               |   |               | odds of 3D Rally > 10 80%  |             |        |
| Possible HIGH for Sell Short Day                                     |  | 1564.40      |  | 1587.90   |  |     |          | RTY Day                                       | 1630.70       | 1583.50                                       | 1612.10       | odds of 3D Rally < 0 9%    |             |        |
| Possible HIGH for Sell Short Day                                     |  | 1648.12      |  | 1640.77   |  | 45% | 30%      | based on Ave Penetration of SD                |               | of 7.72                                       |               | 10.07                      | StdD 3.46   | 3.54   |
| Possible HIGH for Sell Short Day                                     |  | 1602.99      |  | 1621.65   |  | 95% | 85%      | based on Ave 3 Day Rally                      |               | of 38.59                                      |               | 33.75                      | StdD 22.26  | 19.18  |
| Possible LOW for Sell Short Day                                      |  | 1526.63      |  | 1561.49   |  | 60% | 60%      | based on Ave of Sell Day Violation on SS days |               | of 20.28                                      |               | 22.01                      | StdD 10.20  | 11.39  |
| Thu, Nov 05 will be a SellShort day.                                 |  | RTY          |  | therefore has a 45% chance of making a high above |  |     |          | 1640.40 and up to 1648.12                     |               | based on Ave Penetration of SD                |               |                            |             |        |
|  |  |              |  | therefore has a 95% chance of making a high above |  |     |          | 1564.40 and up to 1602.99                     |               | based on Ave 3 Day Rally                      |               |                            |             |        |
|  |  |              |  | therefore has a 60% chance of making a Low below  |  |     |          | 1546.90 and down to 1526.63                   |               | based on Ave of Sell Day Violation on SS days |               |                            |             |        |
| The 24 hour High has a 40% chance of being made                      |  | 1st          |  |   |  |     |          |   |               |   |               |                            |             |        |
| Thu, Nov 05 will be a SellShort day.                                 |  | RTY Day      |  | therefore has a 30% chance of making a high above |  |     |          | 1630.70 and up to 1640.77                     |               | based on Ave Penetration of SD                |               |                            |             |        |
|  |  |              |  | therefore has a 85% chance of making a high above |  |     |          | 1587.90 and up to 1621.65                     |               | based on Ave 3 Day Rally                      |               |                            |             |        |
|  |  |              |  | therefore has a 60% chance of making a Low below  |  |     |          | 1583.50 and down to 1561.49                   |               | based on Ave of Sell Day Violation on SS days |               |                            |             |        |
| The Day sess High has a 40% chance of being made                     |  | 1st          |  |   |  |     |          |   |               |   |               |                            |             |        |

Thursday November 5<sup>th</sup> 2020

Today was a SS day. Markets continued their rally but it was in a confused way.

Tomorrow will be a Buy day. We should be looking for some kind of decline.

| TTT Data for trading US Index Futures on: <b>Friday, November 6, 2020</b> |           |               |              |                      |      |                               |          |                                     |          |                                     |          |                       |        |      |        |        |  |
|---|-----------|---------------|--------------|----------------------|------|-------------------------------|----------|-------------------------------------|----------|-------------------------------------|----------|-----------------------|--------|------|--------|--------|--|
| The Sell/Short Day HIGH was   |           | ES 24h        |              | ES Day               |      | 24H                           | Day Only | Current                             | High     | Low                                 | Last     | odds of Decline > 10  |        | 74%  |        |        |  |
| The Sell/Short Day LOW was  |           | 3522.50 Last  |              | 3522.50 Last         |      |                               |          | ES                                  | 3522.50  | 3428.25                             | 3511.75  | odds of Decline > 20  |        | 47%  |        |        |  |
|   |           | 3428.25       |              | 3488.75              |      |                               |          |                                     |          |                                     |          | odds of Decline = 0   |        | 1%   |        |        |  |
| Possible HIGH for Buy Day   |           | 3547.18       |              | 3550.39              |      | 55%                           | 70%      | ES Day                              | 3522.50  | 3488.75                             | 3512.00  | Ave Range on          |        | BD   | 64.43  |        |  |
| Possible LOW for Buy Day  |           | 3458.85       |              | 3468.07              |      | 100%                          | 75%      | based on Ave Penetration of SSD     |          | of                                  |          | 24.68                 | 27.89  | StdD | 11.31  | 11.56  |  |
| Possible LOW for Buy Day  |           | 3389.94       |              | 3451.67              |      | 40%                           | 30%      | based on Ave Decline                |          | of                                  |          | 63.65                 | 54.43  | StdD | 44.52  | 31.24  |  |
|   |           |               |              |                      |      |                               |          | based on Ave SS Day Violation on BD |          | of                                  |          | 38.31                 | 37.08  | StdD | 23.17  | 24.86  |  |
| Fri, Nov 06   | will be a | Buy           | day, ES      | therefore has a      | 55%  | chance of making a high above | 3522.50  | and up to                           | 3547.18  | based on Ave Penetration of SSD     |          |                       |        |      |        |        |  |
|   |           |               |              | therefore has a      | 100% | chance of making a Low below  | 3522.50  | and down to                         | 3458.85  | based on Ave Decline                |          |                       |        |      |        |        |  |
|   |           |               |              | therefore has a      | 40%  | chance of making a Low below  | 3428.25  | and down to                         | 3389.94  | based on Ave SS Day Violation on BD |          |                       |        |      |        |        |  |
| The 24 hour Low has a   |           | 55%           |              | chance of being made |      | Last                          |          |                                     |          |                                     |          |                       |        |      |        |        |  |
| Fri, Nov 06   | will be a | Buy           | day, ES Day  | therefore has a      | 70%  | chance of making a high above | 3522.50  | and up to                           | 3550.39  | based on Ave Penetration of SSD     |          |                       |        |      |        |        |  |
|   |           |               |              | therefore has a      | 75%  | chance of making a Low below  | 3522.50  | and down to                         | 3468.07  | based on Ave Decline                |          |                       |        |      |        |        |  |
|   |           |               |              | therefore has a      | 30%  | chance of making a Low below  | 3488.75  | and down to                         | 3451.67  | based on Ave SS Day Violation on BD |          |                       |        |      |        |        |  |
| The Day sess Low has a  |           | 50%           |              | chance of being made |      | Last                          |          |                                     |          |                                     |          |                       |        |      |        |        |  |
| The Sell/Short Day LOW was  |           | NQ 24h        |              | NQ Day               |      | 24H                           | Day Only | Current                             | High     | Low                                 | Last     | odds of Decline > 20  |        | 77%  |        |        |  |
|   |           | 12119.50 Last |              | 12112.25 Last        |      |                               |          | NQ                                  | 12119.50 | 11771.25                            | 12092.00 | odds of Decline > 25  |        | 69%  |        |        |  |
|   |           | 11771.25      |              | 11972.75             |      |                               |          |                                     |          |                                     |          | odds of Decline = 0   |        | 1%   |        |        |  |
| Possible HIGH for Buy Day   |           | 12204.13      |              | 12205.02             |      | 65%                           | 75%      | NQ Day                              | 12112.25 | 11972.75                            | 12108.50 | Ave Range on          |        | BD   | 287.81 |        |  |
| Possible LOW for Buy Day  |           | 11825.65      |              | 11903.04             |      | 100%                          | 100%     | based on Ave Penetration of SSD     |          | of                                  |          | 84.63                 | 92.77  | StdD | 45.04  | 79.18  |  |
| Possible LOW for Buy Day  |           | 11555.21      |              | 11705.94             |      | 30%                           | 20%      | based on Ave Decline                |          | of                                  |          | 293.85                | 209.21 | StdD | 214.72 | 154.99 |  |
|   |           |               |              |                      |      |                               |          | based on Ave SS Day Violation on BD |          | of                                  |          | 216.04                | 266.81 | StdD | 107.30 | 102.67 |  |
| Fri, Nov 06   | will be a | Buy           | day, NQ      | therefore has a      | 65%  | chance of making a high above | 12119.50 | and up to                           | 12204.13 | based on Ave Penetration of SSD     |          |                       |        |      |        |        |  |
|   |           |               |              | therefore has a      | 100% | chance of making a Low below  | 12119.50 | and down to                         | 11825.65 | based on Ave Decline                |          |                       |        |      |        |        |  |
|   |           |               |              | therefore has a      | 30%  | chance of making a Low below  | 11771.25 | and down to                         | 11555.21 | based on Ave SS Day Violation on BD |          |                       |        |      |        |        |  |
| The 24 hour Low has a   |           | 55%           |              | chance of being made |      | Last                          |          |                                     |          |                                     |          |                       |        |      |        |        |  |
| Fri, Nov 06   | will be a | Buy           | day, NQ Day  | therefore has a      | 75%  | chance of making a high above | 12112.25 | and up to                           | 12205.02 | based on Ave Penetration of SSD     |          |                       |        |      |        |        |  |
|   |           |               |              | therefore has a      | 100% | chance of making a Low below  | 12112.25 | and down to                         | 11903.04 | based on Ave Decline                |          |                       |        |      |        |        |  |
|   |           |               |              | therefore has a      | 20%  | chance of making a Low below  | 11972.75 | and down to                         | 11705.94 | based on Ave SS Day Violation on BD |          |                       |        |      |        |        |  |
| The Day sess Low has a  |           | 40%           |              | chance of being made |      | Last                          |          |                                     |          |                                     |          |                       |        |      |        |        |  |
| The Sell/Short Day LOW was  |           | YM 24h        |              | YM day               |      | 24H                           | Day Only | Current                             | High     | Low                                 | Last     | odds of Decline > 100 |        | 69%  |        |        |  |
|   |           | 28390.00 Last |              | 28390.00 Last        |      |                               |          | YM                                  | 28390.00 | 27648.00                            | 28353.00 | odds of Decline > 150 |        | 52%  |        |        |  |
|   |           | 27648.00      |              | 28095.00             |      |                               |          |                                     |          |                                     |          | odds of Decline = 0   |        | 1%   |        |        |  |
| Possible HIGH for Buy Day   |           | 28688.44      |              | 28637.62             |      | 45%                           | 65%      | YM Day                              | 28390.00 | 28095.00                            | 28355.00 | Ave Range on          |        | BD   | 531.95 |        |  |
| Possible LOW for Buy Day  |           | 27860.35      |              | 27981.18             |      | 100%                          | 85%      | based on Ave Penetration of SSD     |          | of                                  |          | 298.44                | 247.62 | StdD | 116.13 | 73.26  |  |
| Possible LOW for Buy Day  |           | 27357.33      |              | 27866.89             |      | 45%                           | 45%      | based on Ave Decline                |          | of                                  |          | 529.65                | 408.82 | StdD | 356.62 | 252.28 |  |
|   |           |               |              |                      |      |                               |          | based on Ave SS Day Violation on BD |          | of                                  |          | 290.67                | 228.11 | StdD | 187.52 | 199.28 |  |
| Fri, Nov 06   | will be a | Buy           | day, YM      | therefore has a      | 45%  | chance of making a high above | 28390.00 | and up to                           | 28688.44 | based on Ave Penetration of SSD     |          |                       |        |      |        |        |  |
|   |           |               |              | therefore has a      | 100% | chance of making a Low below  | 28390.00 | and down to                         | 27860.35 | based on Ave Decline                |          |                       |        |      |        |        |  |
|   |           |               |              | therefore has a      | 45%  | chance of making a Low below  | 27648.00 | and down to                         | 27357.33 | based on Ave SS Day Violation on BD |          |                       |        |      |        |        |  |
| The 24 hour Low has a   |           | 50%           |              | chance of being made |      | Last                          |          |                                     |          |                                     |          |                       |        |      |        |        |  |
| Fri, Nov 06   | will be a | Buy           | day, YM Day  | therefore has a      | 65%  | chance of making a high above | 28390.00 | and up to                           | 28637.62 | based on Ave Penetration of SSD     |          |                       |        |      |        |        |  |
|   |           |               |              | therefore has a      | 85%  | chance of making a Low below  | 28390.00 | and down to                         | 27981.18 | based on Ave Decline                |          |                       |        |      |        |        |  |
|   |           |               |              | therefore has a      | 45%  | chance of making a Low below  | 28095.00 | and down to                         | 27866.89 | based on Ave SS Day Violation on BD |          |                       |        |      |        |        |  |
| The Day sess Low has a  |           | 55%           |              | chance of being made |      | Last                          |          |                                     |          |                                     |          |                       |        |      |        |        |  |
| The Sell/Short Day LOW was  |           | RTY 24h       |              | RTY day              |      | 24H                           | Day Only | Current                             | High     | Low                                 | Last     | odds of Decline > 10  |        | 69%  |        |        |  |
|   |           | 1663.60 Last  |              | 1663.60 Last         |      |                               |          | RTY                                 | 1663.60  | 1597.90                             | 1661.40  | odds of Decline > 15  |        | 52%  |        |        |  |
|   |           | 1597.90       |              | 1626.20              |      |                               |          |                                     |          |                                     |          | odds of Decline = 0   |        | 1%   |        |        |  |
| Possible HIGH for Buy Day   |           | 1682.66       |              | 1679.01              |      | 40%                           | 55%      | RTY Day                             | 1663.60  | 1626.20                             | 1663.30  | Ave Range on          |        | BD   | 36.80  |        |  |
| Possible LOW for Buy Day  |           | 1626.87       |              | 1633.52              |      | 100%                          | 90%      | based on Ave Penetration of SSD     |          | of                                  |          | 19.06                 | 15.41  | StdD | 8.80   | 5.40   |  |
| Possible LOW for Buy Day  |           | 1583.18       |              | 1608.91              |      | 55%                           | 45%      | based on Ave Decline                |          | of                                  |          | 36.74                 | 30.08  | StdD | 22.55  | 19.18  |  |
|   |           |               |              |                      |      |                               |          | based on Ave SS Day Violation on BD |          | of                                  |          | 14.72                 | 17.29  | StdD | 13.18  | 11.39  |  |
| Fri, Nov 06   | will be a | Buy           | day, RTY     | therefore has a      | 40%  | chance of making a high above | 1663.60  | and up to                           | 1682.66  | based on Ave Penetration of SSD     |          |                       |        |      |        |        |  |
|   |           |               |              | therefore has a      | 100% | chance of making a Low below  | 1663.60  | and down to                         | 1626.87  | based on Ave Decline                |          |                       |        |      |        |        |  |
|   |           |               |              | therefore has a      | 55%  | chance of making a Low below  | 1597.90  | and down to                         | 1583.18  | based on Ave SS Day Violation on BD |          |                       |        |      |        |        |  |
| The 24 hour Low has a   |           | 60%           |              | chance of being made |      | Last                          |          |                                     |          |                                     |          |                       |        |      |        |        |  |
| Fri, Nov 06   | will be a | Buy           | day, RTY Day | therefore has a      | 55%  | chance of making a high above | 1663.60  | and up to                           | 1679.01  | based on Ave Penetration of SSD     |          |                       |        |      |        |        |  |
|   |           |               |              | therefore has a      | 90%  | chance of making a Low below  | 1663.60  | and down to                         | 1633.52  | based on Ave Decline                |          |                       |        |      |        |        |  |
|   |           |               |              | therefore has a      | 45%  | chance of making a Low below  | 1626.20  | and down to                         | 1608.91  | based on Ave SS Day Violation on BD |          |                       |        |      |        |        |  |
| The Day sess Low has a  |           | 65%           |              | chance of being made |      | Last                          |          |                                     |          |                                     |          |                       |        |      |        |        |  |

Friday November 6<sup>th</sup> 2020

Today was a Buy day. Once ES declined to its target TTT MA markets reversed and the rally started.

Monday will be a Sell day. Markets could be in for a confused day as we are in between the 2 targets.

Have a great weekend.

| TTT Data for trading US Index Futures on: |           |                |              |                      |      |                               |                 |                                      |             | Monday, November 9, 2020             |             |    |        |                               |            |               |        |  |  |
|---|-----------|----------------|--------------|----------------------|------|-------------------------------|-----------------|--------------------------------------|-------------|--------------------------------------|-------------|----|--------|-------------------------------|------------|---------------|--------|--|--|
|   |           | <b>ES 24h</b>  |              | <b>ES Day</b>        |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                       | <b>High</b> | <b>Low</b>                           | <b>Last</b> |    |        | <b>odds of Rally &gt; 10</b>  | <b>86%</b> |               |        |  |  |
| The Buy Day HIGH was                      |           | 3519.00        |              | 3515.75              |      |                               |                 | ES                                   | 3519.00     | 3456.75                              | 3510.00     |    |        | <b>odds of Rally &gt; 20</b>  | <b>53%</b> |               |        |  |  |
| The Buy Day LOW was                       |           | 3456.75 1st    |              | 3476.50 1st          |      |                               |                 | ES Day                               | 3515.75     | 3476.50                              | 3506.00     |    |        | <b>odds of Rally = 0</b>      | <b>1%</b>  |               |        |  |  |
| Possible HIGH for Sell Day                |           | 3548.75        |              | 3545.11              |      | 55%                           | 55%             | based on Ave Penetration of BD       |             |                                      |             | of | 29.75  | 29.36                         | StdD       | 16.53         | 11.56  |  |  |
| Possible HIGH for Sell Day                |           | 3528.50        |              | 3534.11              |      | 100%                          | 100%            | based on Ave Rally                   |             |                                      |             | of | 71.75  | 57.61                         | StdD       | 41.12         | 38.17  |  |  |
| Possible LOW for Sell Day                 |           | 3429.88        |              | 3447.92              |      | 40%                           | 45%             | based on Ave Buy Day Violation on SD |             |                                      |             | of | 26.88  | 28.58                         | StdD       | 9.95          | 24.86  |  |  |
|   |           |                |              |                      |      |                               |                 |                                      |             |                                      |             |    |        | <b>Ave Range on</b>           | <b>SD</b>  | <b>62.64</b>  |        |  |  |
| Mon, Nov 09                               | will be a | Sell           | day, ES      | therefore has a      | 55%  | chance of making a high above | 3519.00         | and up to                            | 3548.75     | based on Ave Penetration of BD       |             |    |        |                               |            |               |        |  |  |
|   |           |                |              | therefore has a      | 100% | chance of making a high above | 3456.75         | and up to                            | 3528.50     | based on Ave Rally                   |             |    |        |                               |            |               |        |  |  |
|   |           |                |              | therefore has a      | 40%  | chance of making a Low below  | 3456.75         | and down to                          | 3429.88     | based on Ave Buy Day Violation on SD |             |    |        |                               |            |               |        |  |  |
| The 24 hour High has a                    |           | 50%            |              | chance of being made |      | 1st                           |                 |                                      |             |                                      |             |    |        |                               |            |               |        |  |  |
| Mon, Nov 09                               | will be a | Sell           | day, ES Day  | therefore has a      | 55%  | chance of making a high above | 3515.75         | and up to                            | 3545.11     | based on Ave Penetration of BD       |             |    |        |                               |            |               |        |  |  |
|   |           |                |              | therefore has a      | 100% | chance of making a high above | 3476.50         | and up to                            | 3534.11     | based on Ave Rally                   |             |    |        |                               |            |               |        |  |  |
|   |           |                |              | therefore has a      | 45%  | chance of making a Low below  | 3476.50         | and down to                          | 3447.92     | based on Ave Buy Day Violation on SD |             |    |        |                               |            |               |        |  |  |
| The Day sess High has a                   |           | 50%            |              | chance of being made |      | 1st                           |                 |                                      |             |                                      |             |    |        |                               |            |               |        |  |  |
|   |           | <b>NQ 24h</b>  |              | <b>NQ Day</b>        |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                       | <b>High</b> | <b>Low</b>                           | <b>Last</b> |    |        | <b>odds of Rally &gt; 20</b>  | <b>80%</b> |               |        |  |  |
| The Buy Day LOW was                       |           | 12109.00       |              | 12109.00             |      |                               |                 | NQ                                   | 12109.00    | 11868.25                             | 12094.50    |    |        | <b>odds of Rally &gt; 25</b>  | <b>83%</b> |               |        |  |  |
| Possible HIGH for Sell Day                |           | 11868.25 1st   |              | 11883.25 1st         |      |                               |                 | NQ Day                               | 12109.00    | 11883.25                             | 12086.75    |    |        | <b>odds of Rally = 0</b>      | <b>0%</b>  |               |        |  |  |
| Possible HIGH for Sell Day                |           | 12235.88       |              | 12242.93             |      | 60%                           | 55%             | based on Ave Penetration of BD       |             |                                      |             | of | 126.88 | 133.93                        | StdD       | 76.25         | 79.18  |  |  |
| Possible HIGH for Sell Day                |           | 12187.45       |              | 12155.36             |      | 100%                          | 100%            | based on Ave Rally                   |             |                                      |             | of | 319.20 | 272.11                        | StdD       | 180.52        | 191.20 |  |  |
| Possible LOW for Sell Day                 |           | 11741.53       |              | 11751.39             |      | 40%                           | 45%             | based on Ave Buy Day Violation on SD |             |                                      |             | of | 126.72 | 131.86                        | StdD       | 46.95         | 102.67 |  |  |
|   |           |                |              |                      |      |                               |                 |                                      |             |                                      |             |    |        | <b>Ave Range on</b>           | <b>SD</b>  | <b>288.08</b> |        |  |  |
| Mon, Nov 09                               | will be a | Sell           | day, NQ      | therefore has a      | 60%  | chance of making a high above | 12109.00        | and up to                            | 12235.88    | based on Ave Penetration of BD       |             |    |        |                               |            |               |        |  |  |
|   |           |                |              | therefore has a      | 100% | chance of making a high above | 11868.25        | and up to                            | 12187.45    | based on Ave Rally                   |             |    |        |                               |            |               |        |  |  |
|   |           |                |              | therefore has a      | 40%  | chance of making a Low below  | 11868.25        | and down to                          | 11741.53    | based on Ave Buy Day Violation on SD |             |    |        |                               |            |               |        |  |  |
| The 24 hour High has a                    |           | 50%            |              | chance of being made |      | Last                          |                 |                                      |             |                                      |             |    |        |                               |            |               |        |  |  |
| Mon, Nov 09                               | will be a | Sell           | day, NQ Day  | therefore has a      | 55%  | chance of making a high above | 12109.00        | and up to                            | 12242.93    | based on Ave Penetration of BD       |             |    |        |                               |            |               |        |  |  |
|   |           |                |              | therefore has a      | 100% | chance of making a high above | 11883.25        | and up to                            | 12155.36    | based on Ave Rally                   |             |    |        |                               |            |               |        |  |  |
|   |           |                |              | therefore has a      | 45%  | chance of making a Low below  | 11883.25        | and down to                          | 11751.39    | based on Ave Buy Day Violation on SD |             |    |        |                               |            |               |        |  |  |
| The Day sess High has a                   |           | 50%            |              | chance of being made |      | Last                          |                 |                                      |             |                                      |             |    |        |                               |            |               |        |  |  |
|   |           | <b>YM 24h</b>  |              | <b>YM day</b>        |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                       | <b>High</b> | <b>Low</b>                           | <b>Last</b> |    |        | <b>odds of Rally &gt; 100</b> | <b>79%</b> |               |        |  |  |
| The Buy Day LOW was                       |           | 28457.00       |              | 28332.00             |      |                               |                 | YM                                   | 28457.00    | 27966.00                             | 28281.00    |    |        | <b>odds of Rally &gt; 150</b> | <b>60%</b> |               |        |  |  |
| Possible HIGH for Sell Day                |           | 27966.00 1st   |              | 28080.00 1st         |      |                               |                 | YM Day                               | 28332.00    | 28080.00                             | 28240.00    |    |        | <b>odds of Rally = 0</b>      | <b>0%</b>  |               |        |  |  |
| Possible HIGH for Sell Day                |           | 28702.91       |              | 28565.73             |      | 55%                           | 55%             | based on Ave Penetration of BD       |             |                                      |             | of | 245.91 | 233.73                        | StdD       | 126.81        | 73.26  |  |  |
| Possible HIGH for Sell Day                |           | 28558.90       |              | 28548.55             |      | 100%                          | 100%            | based on Ave Rally                   |             |                                      |             | of | 592.90 | 468.55                        | StdD       | 334.30        | 292.29 |  |  |
| Possible LOW for Sell Day                 |           | 27801.78       |              | 27887.00             |      | 45%                           | 45%             | based on Ave Buy Day Violation on SD |             |                                      |             | of | 164.22 | 193.00                        | StdD       | 67.56         | 199.28 |  |  |
|   |           |                |              |                      |      |                               |                 |                                      |             |                                      |             |    |        | <b>Ave Range on</b>           | <b>SD</b>  | <b>514.20</b> |        |  |  |
| Mon, Nov 09                               | will be a | Sell           | day, YM      | therefore has a      | 55%  | chance of making a high above | 28457.00        | and up to                            | 28702.91    | based on Ave Penetration of BD       |             |    |        |                               |            |               |        |  |  |
|   |           |                |              | therefore has a      | 100% | chance of making a high above | 27966.00        | and up to                            | 28558.90    | based on Ave Rally                   |             |    |        |                               |            |               |        |  |  |
|   |           |                |              | therefore has a      | 45%  | chance of making a Low below  | 27966.00        | and down to                          | 27801.78    | based on Ave Buy Day Violation on SD |             |    |        |                               |            |               |        |  |  |
| The 24 hour High has a                    |           | 40%            |              | chance of being made |      | 1st                           |                 |                                      |             |                                      |             |    |        |                               |            |               |        |  |  |
| Mon, Nov 09                               | will be a | Sell           | day, YM Day  | therefore has a      | 55%  | chance of making a high above | 28332.00        | and up to                            | 28565.73    | based on Ave Penetration of BD       |             |    |        |                               |            |               |        |  |  |
|   |           |                |              | therefore has a      | 100% | chance of making a high above | 28080.00        | and up to                            | 28548.55    | based on Ave Rally                   |             |    |        |                               |            |               |        |  |  |
|   |           |                |              | therefore has a      | 45%  | chance of making a Low below  | 28080.00        | and down to                          | 27887.00    | based on Ave Buy Day Violation on SD |             |    |        |                               |            |               |        |  |  |
| The Day sess High has a                   |           | 40%            |              | chance of being made |      | 1st                           |                 |                                      |             |                                      |             |    |        |                               |            |               |        |  |  |
|   |           | <b>RTY 24h</b> |              | <b>RTY day</b>       |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                       | <b>High</b> | <b>Low</b>                           | <b>Last</b> |    |        | <b>odds of Rally &gt; 10</b>  | <b>79%</b> |               |        |  |  |
| The Buy Day LOW was                       |           | 1669.00        |              | 1664.70              |      |                               |                 | RTY                                  | 1669.00     | 1637.20                              | 1648.90     |    |        | <b>odds of Rally &gt; 15</b>  | <b>57%</b> |               |        |  |  |
| Possible HIGH for Sell Day                |           | 1637.20 1st    |              | 1640.60 Last         |      |                               |                 | RTY Day                              | 1664.70     | 1640.60                              | 1645.80     |    |        | <b>odds of Rally = 0</b>      | <b>0%</b>  |               |        |  |  |
| Possible HIGH for Sell Day                |           | 1684.33        |              | 1676.50              |      | 60%                           | 80%             | based on Ave Penetration of BD       |             |                                      |             | of | 15.33  | 11.80                         | StdD       | 7.79          | 5.40   |  |  |
| Possible HIGH for Sell Day                |           | 1679.75        |              | 1676.31              |      | 100%                          | 100%            | based on Ave Rally                   |             |                                      |             | of | 42.55  | 35.71                         | StdD       | 23.11         | 20.92  |  |  |
| Possible LOW for Sell Day                 |           | 1625.66        |              | 1631.24              |      | 45%                           | 45%             | based on Ave Buy Day Violation on SD |             |                                      |             | of | 11.54  | 9.36                          | StdD       | 4.84          | 11.39  |  |  |
|   |           |                |              |                      |      |                               |                 |                                      |             |                                      |             |    |        | <b>Ave Range on</b>           | <b>SD</b>  | <b>36.72</b>  |        |  |  |
| Mon, Nov 09                               | will be a | Sell           | day, RTY     | therefore has a      | 60%  | chance of making a high above | 1669.00         | and up to                            | 1684.33     | based on Ave Penetration of BD       |             |    |        |                               |            |               |        |  |  |
|   |           |                |              | therefore has a      | 100% | chance of making a high above | 1637.20         | and up to                            | 1679.75     | based on Ave Rally                   |             |    |        |                               |            |               |        |  |  |
|   |           |                |              | therefore has a      | 45%  | chance of making a Low below  | 1637.20         | and down to                          | 1625.66     | based on Ave Buy Day Violation on SD |             |    |        |                               |            |               |        |  |  |
| The 24 hour High has a                    |           | 35%            |              | chance of being made |      | 1st                           |                 |                                      |             |                                      |             |    |        |                               |            |               |        |  |  |
| Mon, Nov 09                               | will be a | Sell           | day, RTY Day | therefore has a      | 80%  | chance of making a high above | 1664.70         | and up to                            | 1676.50     | based on Ave Penetration of BD       |             |    |        |                               |            |               |        |  |  |
|   |           |                |              | therefore has a      | 100% | chance of making a high above | 1640.60         | and up to                            | 1676.31     | based on Ave Rally                   |             |    |        |                               |            |               |        |  |  |
|   |           |                |              | therefore has a      | 45%  | chance of making a Low below  | 1640.60         | and down to                          | 1631.24     | based on Ave Buy Day Violation on SD |             |    |        |                               |            |               |        |  |  |
| The Day sess High has a                   |           | 45%            |              | chance of being made |      | Last                          |                 |                                      |             |                                      |             |    |        |                               |            |               |        |  |  |



Monday November 9<sup>th</sup> 2020

Today was a Sell day. As expected we did get a confused day.

Tomorrow will be a SS day. We could be looking for the decline that started today to continue.

| TTT Data for trading US Index Futures on: |  |                        |  |                      |  |              |  |   |  | Tuesday, November 10, 2020    |  |  |  |     |  |  |  |  |  |
|---|--|------------------------|--|----------------------|--|--------------|--|---|--|-------------------------------|--|--|--|-----|--|--|--|--|--|
| The Sell Day HIGH was                     |  | 3668.00 Last           |  | 3645.25 1st          |  | 24H Day Only |  | Current High Low Last                         |  | ES 3668.00 3515.75 3547.00    |  | odds of 3D Rally > 10                                  |  | 85% |  |  |  |  |  |
| The Sell Day LOW was                      |  | 3515.75                |  | 3541.25              |  |              |  |   |  |                               |  | odds of 3D Rally > 20                                  |  | 61% |  |  |  |  |  |
| The Buy Day LOW was                       |  | 3456.75                |  | 3476.50              |  |              |  |   |  |                               |  | odds of 3D Rally < 0                                   |  | 8%  |  |  |  |  |  |
| Possible HIGH for Sell Short Day          |  | 3689.64                |  | 3669.22              |  | 55% 45%      |  | based on Ave Penetration of SD                |  | of 21.64 23.97                |  | StdD 11.04 11.56                                       |  |     |  |  |  |  |  |
| Possible HIGH for Sell Short Day          |  | 3531.41                |  | 3536.04              |  | 95% 85%      |  | based on Ave 3 Day Rally                      |  | of 74.66 59.54                |  | StdD 45.85 38.17                                       |  |     |  |  |  |  |  |
| Possible LOW for Sell Short Day           |  | 3459.50                |  | 3494.20              |  | 40% 55%      |  | based on Ave of Sell Day Violation on SS days |  | of 56.25 47.05                |  | StdD 22.23 24.86                                       |  |     |  |  |  |  |  |
| Tue, Nov 10 will be a                     |  | SelfShort day. ES      |  | therefore has a      |  | 55%          |  | chance of making a high above                 |  | 3668.00 and up to             |  | 3689.64 based on Ave Penetration of SD                 |  |     |  |  |  |  |  |
|   |  |                        |  | therefore has a      |  | 95%          |  | chance of making a high above                 |  | 3456.75 and up to             |  | 3531.41 based on Ave 3 Day Rally                       |  |     |  |  |  |  |  |
|   |  |                        |  | therefore has a      |  | 40%          |  | chance of making a Low below                  |  | 3515.75 and down to           |  | 3459.50 based on Ave of Sell Day Violation on SS days  |  |     |  |  |  |  |  |
| The 24 hour High has a                    |  | 40%                    |  | chance of being made |  | 1st          |  |   |  |                               |  |  |  |     |  |  |  |  |  |
| Tue, Nov 10 will be a                     |  | SelfShort day. ES Day  |  | therefore has a      |  | 45%          |  | chance of making a high above                 |  | 3645.25 and up to             |  | 3669.22 based on Ave Penetration of SD                 |  |     |  |  |  |  |  |
|   |  |                        |  | therefore has a      |  | 85%          |  | chance of making a high above                 |  | 3476.50 and up to             |  | 3536.04 based on Ave 3 Day Rally                       |  |     |  |  |  |  |  |
|   |  |                        |  | therefore has a      |  | 55%          |  | chance of making a Low below                  |  | 3541.25 and down to           |  | 3494.20 based on Ave of Sell Day Violation on SS days  |  |     |  |  |  |  |  |
| The Day sess High has a                   |  | 40%                    |  | chance of being made |  | 1st          |  |   |  |                               |  |  |  |     |  |  |  |  |  |
| The Sell Day LOW was                      |  | 12408.75 1st           |  | 12260.50 1st         |  | 24H Day Only |  | Current High Low Last                         |  | NQ 12408.75 11812.25 11846.50 |  | odds of 3D Rally > 10                                  |  | 95% |  |  |  |  |  |
| The Buy Day LOW was                       |  | 11812.25               |  | 11812.25             |  |              |  |   |  |                               |  | odds of 3D Rally > 30                                  |  | 80% |  |  |  |  |  |
| Possible HIGH for Sell Short Day          |  | 11868.25               |  | 11883.25             |  |              |  |   |  |                               |  | odds of 3D Rally < 0                                   |  | 9%  |  |  |  |  |  |
| Possible HIGH for Sell Short Day          |  | 12556.33               |  | 12484.96             |  | 50% 30%      |  | based on Ave Penetration of SD                |  | of 147.58 224.46              |  | StdD 77.89 79.18                                       |  |     |  |  |  |  |  |
| Possible HIGH for Sell Short Day          |  | 12244.15               |  | 12168.31             |  | 90% 90%      |  | based on Ave 3 Day Rally                      |  | of 375.90 285.06              |  | StdD 217.35 191.20                                     |  |     |  |  |  |  |  |
| Possible LOW for Sell Short Day           |  | 11627.73               |  | 11596.80             |  | 50% 50%      |  | based on Ave of Sell Day Violation on SS days |  | of 184.53 215.45              |  | StdD 91.89 102.67                                      |  |     |  |  |  |  |  |
| Tue, Nov 10 will be a                     |  | SelfShort day. NQ      |  | therefore has a      |  | 50%          |  | chance of making a high above                 |  | 12408.75 and up to            |  | 12556.33 based on Ave Penetration of SD                |  |     |  |  |  |  |  |
|   |  |                        |  | therefore has a      |  | 90%          |  | chance of making a high above                 |  | 11868.25 and up to            |  | 12244.15 based on Ave 3 Day Rally                      |  |     |  |  |  |  |  |
|   |  |                        |  | therefore has a      |  | 50%          |  | chance of making a Low below                  |  | 11812.25 and down to          |  | 11627.73 based on Ave of Sell Day Violation on SS days |  |     |  |  |  |  |  |
| The 24 hour High has a                    |  | 50%                    |  | chance of being made |  | 1st          |  |   |  |                               |  |  |  |     |  |  |  |  |  |
| Tue, Nov 10 will be a                     |  | SelfShort day. NQ Day  |  | therefore has a      |  | 30%          |  | chance of making a high above                 |  | 12260.50 and up to            |  | 12484.96 based on Ave Penetration of SD                |  |     |  |  |  |  |  |
|   |  |                        |  | therefore has a      |  | 90%          |  | chance of making a high above                 |  | 11883.25 and up to            |  | 12168.31 based on Ave 3 Day Rally                      |  |     |  |  |  |  |  |
|   |  |                        |  | therefore has a      |  | 50%          |  | chance of making a Low below                  |  | 11812.25 and down to          |  | 11596.80 based on Ave of Sell Day Violation on SS days |  |     |  |  |  |  |  |
| The Day sess High has a                   |  | 50%                    |  | chance of being made |  | Last         |  |   |  |                               |  |  |  |     |  |  |  |  |  |
| The Sell Day LOW was                      |  | 30000.00 Last          |  | 29850.00 1st         |  | 24H Day Only |  | Current High Low Last                         |  | YM 30000.00 28328.00 29068.00 |  | odds of 3D Rally > 75                                  |  | 88% |  |  |  |  |  |
| The Buy Day LOW was                       |  | 28328.00               |  | 29033.00             |  |              |  |   |  |                               |  | odds of 3D Rally > 100                                 |  | 81% |  |  |  |  |  |
| Possible HIGH for Sell Short Day          |  | 27966.00               |  | 28080.00             |  |              |  |   |  |                               |  | odds of 3D Rally < 0                                   |  | 9%  |  |  |  |  |  |
| Possible HIGH for Sell Short Day          |  | 30132.82               |  | 30013.13             |  | 55% 40%      |  | based on Ave Penetration of SD                |  | of 132.82 163.13              |  | StdD 71.80 73.26                                       |  |     |  |  |  |  |  |
| Possible HIGH for Sell Short Day          |  | 28549.21               |  | 28547.35             |  | 95% 85%      |  | based on Ave 3 Day Rally                      |  | of 583.21 467.35              |  | StdD 344.40 292.29                                     |  |     |  |  |  |  |  |
| Possible LOW for Sell Short Day           |  | 27904.44               |  | 28607.60             |  | 45% 50%      |  | based on Ave of Sell Day Violation on SS days |  | of 423.56 425.40              |  | StdD 180.16 199.28                                     |  |     |  |  |  |  |  |
| Tue, Nov 10 will be a                     |  | SelfShort day. YM      |  | therefore has a      |  | 55%          |  | chance of making a high above                 |  | 30000.00 and up to            |  | 30132.82 based on Ave Penetration of SD                |  |     |  |  |  |  |  |
|   |  |                        |  | therefore has a      |  | 95%          |  | chance of making a high above                 |  | 27966.00 and up to            |  | 28549.21 based on Ave 3 Day Rally                      |  |     |  |  |  |  |  |
|   |  |                        |  | therefore has a      |  | 45%          |  | chance of making a Low below                  |  | 28328.00 and down to          |  | 27904.44 based on Ave of Sell Day Violation on SS days |  |     |  |  |  |  |  |
| The 24 hour High has a                    |  | 40%                    |  | chance of being made |  | 1st          |  |   |  |                               |  |  |  |     |  |  |  |  |  |
| Tue, Nov 10 will be a                     |  | SelfShort day. YM Day  |  | therefore has a      |  | 40%          |  | chance of making a high above                 |  | 29850.00 and up to            |  | 30013.13 based on Ave Penetration of SD                |  |     |  |  |  |  |  |
|   |  |                        |  | therefore has a      |  | 85%          |  | chance of making a high above                 |  | 28080.00 and up to            |  | 28547.35 based on Ave 3 Day Rally                      |  |     |  |  |  |  |  |
|   |  |                        |  | therefore has a      |  | 50%          |  | chance of making a Low below                  |  | 29033.00 and down to          |  | 28607.60 based on Ave of Sell Day Violation on SS days |  |     |  |  |  |  |  |
| The Day sess High has a                   |  | 40%                    |  | chance of being made |  | 1st          |  |   |  |                               |  |  |  |     |  |  |  |  |  |
| The Sell Day LOW was                      |  | 1815.30 Last           |  | 1815.30 1st          |  | 24H Day Only |  | Current High Low Last                         |  | RTY 1815.30 1648.30 1707.10   |  | odds of 3D Rally > 5                                   |  | 93% |  |  |  |  |  |
| The Buy Day LOW was                       |  | 1648.30                |  | 1701.30              |  |              |  |   |  |                               |  | odds of 3D Rally > 10                                  |  | 81% |  |  |  |  |  |
| Possible HIGH for Sell Short Day          |  | 1637.20                |  | 1640.60              |  |              |  |   |  |                               |  | odds of 3D Rally < 0                                   |  | 9%  |  |  |  |  |  |
| Possible HIGH for Sell Short Day          |  | 1824.57                |  | 1828.63              |  | 50% 35%      |  | based on Ave Penetration of SD                |  | of 9.27 13.33                 |  | StdD 4.46 5.40   |  |     |  |  |  |  |  |
| Possible HIGH for Sell Short Day          |  | 1679.75                |  | 1677.39              |  | 95% 85%      |  | based on Ave 3 Day Rally                      |  | of 42.55 36.79                |  | StdD 24.86 20.92                                       |  |     |  |  |  |  |  |
| Possible LOW for Sell Short Day           |  | 1628.03                |  | 1679.29              |  | 60% 60%      |  | based on Ave of Sell Day Violation on SS days |  | of 20.28 22.01                |  | StdD 10.20 11.39                                       |  |     |  |  |  |  |  |
| Tue, Nov 10 will be a                     |  | SelfShort day. RTY     |  | therefore has a      |  | 50%          |  | chance of making a high above                 |  | 1815.30 and up to             |  | 1824.57 based on Ave Penetration of SD                 |  |     |  |  |  |  |  |
|   |  |                        |  | therefore has a      |  | 95%          |  | chance of making a high above                 |  | 1637.20 and up to             |  | 1679.75 based on Ave 3 Day Rally                       |  |     |  |  |  |  |  |
|   |  |                        |  | therefore has a      |  | 60%          |  | chance of making a Low below                  |  | 1648.30 and down to           |  | 1628.03 based on Ave of Sell Day Violation on SS days  |  |     |  |  |  |  |  |
| The 24 hour High has a                    |  | 40%                    |  | chance of being made |  | 1st          |  |   |  |                               |  |  |  |     |  |  |  |  |  |
| Tue, Nov 10 will be a                     |  | SelfShort day. RTY Day |  | therefore has a      |  | 35%          |  | chance of making a high above                 |  | 1815.30 and up to             |  | 1828.63 based on Ave Penetration of SD                 |  |     |  |  |  |  |  |
|   |  |                        |  | therefore has a      |  | 85%          |  | chance of making a high above                 |  | 1640.60 and up to             |  | 1677.39 based on Ave 3 Day Rally                       |  |     |  |  |  |  |  |
|   |  |                        |  | therefore has a      |  | 60%          |  | chance of making a Low below                  |  | 1701.30 and down to           |  | 1679.29 based on Ave of Sell Day Violation on SS days  |  |     |  |  |  |  |  |
| The Day sess High has a                   |  | 40%                    |  | chance of being made |  | Last         |  |   |  |                               |  |  |  |     |  |  |  |  |  |

Tuesday November 10<sup>th</sup> 2020

Today was a SS day. Markets were confused probably because NQ failed to get back above the BDL.

Tomorrow will be a Buy day. We could be in for more confusion as NQ may try to negate that failure.

| TTT Data for trading US Index Futures on: Wednesday, November 11, 2020 |  |               |     |                      |         |                 |          |                                     |          |                  |             |                       |                                     |        |
|--|--|---------------|-----|----------------------|---------|-----------------|----------|-------------------------------------|----------|------------------|-------------|-----------------------|-------------------------------------|--------|
| The Sell/Short Day HIGH was  |  | ES 24h        |     | ES Day               |         | 24H             | Day Only | Current                             | High     | Low              | Last        | odds of Decline > 10  |                                     | 74%    |
| The Sell/Short Day LOW was   |  | 3562.75 1st   |     | 3552.50 Last         |         |                 |          | ES                                  | 3562.75  | 3506.50          | 3545.75     | odds of Decline > 20  |                                     | 47%    |
|  |  | 3506.50       |     | 3506.50              |         |                 |          | ES Day                              | 3552.50  | 3506.50          | 3546.25     | odds of Decline = 0   |                                     | 1%     |
| Possible HIGH for Buy Day  |  | 3587.43       |     | 3580.39              |         | 55%             | 70%      | based on Ave Penetration of SSD     |          | of 24.68 27.89   |             | StdD                  | 11.31                               | 11.56  |
| Possible LOW for Buy Day   |  | 3497.41       |     | 3496.73              |         | 100%            | 75%      | based on Ave Decline                |          | of 65.34 55.77   |             | StdD                  | 44.87                               | 38.17  |
| Possible LOW for Buy Day   |  | 3463.79       |     | 3467.63              |         | 35%             | 30%      | based on Ave SS Day Violation on BD |          | of 42.71 38.88   |             | StdD                  | 24.30                               | 25.09  |
| Wed, Nov 11  |  | will be a     | Buy | day.                 | ES      | therefore has a | 55%      | chance of making a high above       |          | 3562.75          | and up to   | 3587.43               | based on Ave Penetration of SSD     |        |
|  |  |               |     |                      |         | therefore has a | 100%     | chance of making a Low below        |          | 3562.75          | and down to | 3497.41               | based on Ave Decline                |        |
|  |  |               |     |                      |         | therefore has a | 35%      | chance of making a Low below        |          | 3506.50          | and down to | 3463.79               | based on Ave SS Day Violation on BD |        |
| The 24 hour Low has a  |  | 60%           |     | chance of being made |         | 1st             |          |                                     |          |                  |             |                       |                                     |        |
| Wed, Nov 11  |  | will be a     | Buy | day.                 | ES Day  | therefore has a | 70%      | chance of making a high above       |          | 3552.50          | and up to   | 3580.39               | based on Ave Penetration of SSD     |        |
|  |  |               |     |                      |         | therefore has a | 75%      | chance of making a Low below        |          | 3552.50          | and down to | 3496.73               | based on Ave Decline                |        |
|  |  |               |     |                      |         | therefore has a | 30%      | chance of making a Low below        |          | 3506.50          | and down to | 3467.63               | based on Ave SS Day Violation on BD |        |
| The Day sess Low has a   |  | 55%           |     | chance of being made |         | Last            |          |                                     |          |                  |             |                       |                                     |        |
| The Sell/Short Day LOW was   |  | NQ 24h        |     | NQ Day               |         | 24H             | Day Only | Current                             | High     | Low              | Last        | odds of Decline > 20  |                                     | 77%    |
|  |  | 1901.50 1st   |     | 11749.50 1st         |         |                 |          | NQ                                  | 1901.50  | 11503.25         | 11624.00    | odds of Decline > 25  |                                     | 69%    |
|  |  | 1503.25       |     | 11503.25             |         |                 |          | NQ Day                              | 11749.50 | 11503.25         | 11624.75    | odds of Decline = 0   |                                     | 1%     |
| Possible HIGH for Buy Day  |  | 11986.13      |     | 11842.27             |         | 65%             | 75%      | based on Ave Penetration of SSD     |          | of 84.63 92.77   |             | StdD                  | 45.04                               | 78.31  |
| Possible LOW for Buy Day   |  | 11603.59      |     | 11537.34             |         | 100%            | 100%     | based on Ave Decline                |          | of 297.91 212.16 |             | StdD                  | 215.43                              | 191.20 |
| Possible LOW for Buy Day   |  | 11287.21      |     | 11222.38             |         | 30%             | 20%      | based on Ave SS Day Violation on BD |          | of 216.04 280.88 |             | StdD                  | 111.65                              | 108.34 |
| Wed, Nov 11  |  | will be a     | Buy | day.                 | NQ      | therefore has a | 65%      | chance of making a high above       |          | 11901.50         | and up to   | 11986.13              | based on Ave Penetration of SSD     |        |
|  |  |               |     |                      |         | therefore has a | 100%     | chance of making a Low below        |          | 11901.50         | and down to | 11603.59              | based on Ave Decline                |        |
|  |  |               |     |                      |         | therefore has a | 30%      | chance of making a Low below        |          | 11503.25         | and down to | 11287.21              | based on Ave SS Day Violation on BD |        |
| The 24 hour Low has a  |  | 60%           |     | chance of being made |         | 1st             |          |                                     |          |                  |             |                       |                                     |        |
| Wed, Nov 11  |  | will be a     | Buy | day.                 | NQ Day  | therefore has a | 75%      | chance of making a high above       |          | 11749.50         | and up to   | 11842.27              | based on Ave Penetration of SSD     |        |
|  |  |               |     |                      |         | therefore has a | 100%     | chance of making a Low below        |          | 11749.50         | and down to | 11537.34              | based on Ave Decline                |        |
|  |  |               |     |                      |         | therefore has a | 20%      | chance of making a Low below        |          | 11503.25         | and down to | 11222.38              | based on Ave SS Day Violation on BD |        |
| The Day sess Low has a   |  | 45%           |     | chance of being made |         | 1st             |          |                                     |          |                  |             |                       |                                     |        |
| The Sell/Short Day LOW was   |  | YM 24h        |     | YM day               |         | 24H             | Day Only | Current                             | High     | Low              | Last        | odds of Decline > 100 |                                     | 69%    |
|  |  | 23389.00 Last |     | 29389.00 Last        |         |                 |          | YM                                  | 23389.00 | 28781.00         | 29354.00    | odds of Decline > 150 |                                     | 52%    |
|  |  | 28781.00      |     | 29035.00             |         |                 |          | YM Day                              | 23389.00 | 29035.00         | 29345.00    | odds of Decline = 0   |                                     | 1%     |
| Possible HIGH for Buy Day  |  | 29664.30      |     | 29636.62             |         | 50%             | 65%      | based on Ave Penetration of SSD     |          | of 275.30 247.62 |             | StdD                  | 116.01                              | 73.26  |
| Possible LOW for Buy Day   |  | 28855.20      |     | 28975.65             |         | 100%            | 85%      | based on Ave Decline                |          | of 533.80 413.35 |             | StdD                  | 357.41                              | 292.29 |
| Possible LOW for Buy Day   |  | 28468.50      |     | 28809.00             |         | 40%             | 45%      | based on Ave SS Day Violation on BD |          | of 312.50 226.00 |             | StdD                  | 195.26                              | 199.27 |
| Wed, Nov 11  |  | will be a     | Buy | day.                 | YM      | therefore has a | 50%      | chance of making a high above       |          | 23389.00         | and up to   | 29664.30              | based on Ave Penetration of SSD     |        |
|  |  |               |     |                      |         | therefore has a | 100%     | chance of making a Low below        |          | 23389.00         | and down to | 28855.20              | based on Ave Decline                |        |
|  |  |               |     |                      |         | therefore has a | 40%      | chance of making a Low below        |          | 28781.00         | and down to | 28468.50              | based on Ave SS Day Violation on BD |        |
| The 24 hour Low has a  |  | 55%           |     | chance of being made |         | Last            |          |                                     |          |                  |             |                       |                                     |        |
| Wed, Nov 11  |  | will be a     | Buy | day.                 | YM Day  | therefore has a | 65%      | chance of making a high above       |          | 29389.00         | and up to   | 29636.62              | based on Ave Penetration of SSD     |        |
|  |  |               |     |                      |         | therefore has a | 85%      | chance of making a Low below        |          | 29389.00         | and down to | 28975.65              | based on Ave Decline                |        |
|  |  |               |     |                      |         | therefore has a | 45%      | chance of making a Low below        |          | 29035.00         | and down to | 28809.00              | based on Ave SS Day Violation on BD |        |
| The Day sess Low has a   |  | 55%           |     | chance of being made |         | Last            |          |                                     |          |                  |             |                       |                                     |        |
| The Sell/Short Day LOW was   |  | RTY 24h       |     | RTY day              |         | 24H             | Day Only | Current                             | High     | Low              | Last        | odds of Decline > 10  |                                     | 69%    |
|  |  | 1750.00 Last  |     | 1742.20 Last         |         |                 |          | RTY                                 | 1750.00  | 1693.10          | 1735.70     | odds of Decline > 15  |                                     | 52%    |
|  |  | 1693.10       |     | 1706.20              |         |                 |          | RTY Day                             | 1742.20  | 1706.20          | 1736.60     | odds of Decline = 0   |                                     | 1%     |
| Possible HIGH for Buy Day  |  | 1767.54       |     | 1756.42              |         | 45%             | 60%      | based on Ave Penetration of SSD     |          | of 17.54 14.22   |             | StdD                  | 8.80                                | 5.40   |
| Possible LOW for Buy Day   |  | 1713.47       |     | 1712.34              |         | 100%            | 90%      | based on Ave Decline                |          | of 36.53 29.86   |             | StdD                  | 22.50                               | 20.92  |
| Possible LOW for Buy Day   |  | 1678.06       |     | 1687.75              |         | 50%             | 40%      | based on Ave SS Day Violation on BD |          | of 15.04 18.45   |             | StdD                  | 13.87                               | 11.38  |
| Wed, Nov 11  |  | will be a     | Buy | day.                 | RTY     | therefore has a | 45%      | chance of making a high above       |          | 1750.00          | and up to   | 1767.54               | based on Ave Penetration of SSD     |        |
|  |  |               |     |                      |         | therefore has a | 100%     | chance of making a Low below        |          | 1750.00          | and down to | 1713.47               | based on Ave Decline                |        |
|  |  |               |     |                      |         | therefore has a | 50%      | chance of making a Low below        |          | 1693.10          | and down to | 1678.06               | based on Ave SS Day Violation on BD |        |
| The 24 hour Low has a  |  | 65%           |     | chance of being made |         | Last            |          |                                     |          |                  |             |                       |                                     |        |
| Wed, Nov 11  |  | will be a     | Buy | day.                 | RTY Day | therefore has a | 60%      | chance of making a high above       |          | 1742.20          | and up to   | 1756.42               | based on Ave Penetration of SSD     |        |
|  |  |               |     |                      |         | therefore has a | 90%      | chance of making a Low below        |          | 1742.20          | and down to | 1712.34               | based on Ave Decline                |        |
|  |  |               |     |                      |         | therefore has a | 40%      | chance of making a Low below        |          | 1706.20          | and down to | 1687.75               | based on Ave SS Day Violation on BD |        |
| The Day sess Low has a   |  | 60%           |     | chance of being made |         | Last            |          |                                     |          |                  |             |                       |                                     |        |

Wednesday November 11<sup>th</sup> 2020

Today was a Buy day. As expected NQ did continue to rally in order to negate the failure of the last cycle.

Tomorrow will be a Sell day. We should be looking for the rally to continue but it could be very confused.

| TTT Data for trading US Index Futures on: Thursday, November 12, 2020 |           |               |          |                      |      |                               |          |                                      |          |                                      |          |                     |      |        |        |
|---|-----------|---------------|----------|----------------------|------|-------------------------------|----------|--------------------------------------|----------|--------------------------------------|----------|---------------------|------|--------|--------|
| The Buy Day HIGH was  |           | ES 24h        |          | ES Day               |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 10  |      | 86%    |        |
| The Buy Day LOW was   |           | 3576.75       |          | 3576.75              |      |                               |          | ES                                   | 3576.75  | 3531.00                              | 3573.50  | odds of Rally > 20  |      | 53%    |        |
|   |           | 3531.00 1st   |          | 3551.25 Last         |      |                               |          | ES Day                               | 3576.75  | 3551.25                              | 3573.25  | odds of Rally = 0   |      | 1%     |        |
| Possible HIGH for Sell Day  |           | 3619.84       |          | 3617.05              |      | 55%                           | 55%      | based on Ave Penetration of BD       |          | of 43.09                             |          | 40.30               | StdD | 24.71  | 11.56  |
| Possible HIGH for Sell Day  |           | 3611.68       |          | 3615.96              |      | 100%                          | 100%     | based on Ave Rally                   |          | of 80.68                             |          | 64.71               | StdD | 47.60  | 38.87  |
| Possible LOW for Sell Day   |           | 3504.13       |          | 3522.67              |      | 40%                           | 45%      | based on Ave Buy Day Violation on SD |          | of 26.88                             |          | 28.58               | StdD | 9.95   | 25.09  |
| Thu, Nov 12   | will be a | Sell          | day. ES  | therefore has a      | 55%  | chance of making a high above | 3576.75  | and up to                            | 3619.84  | based on Ave Penetration of BD       |          |                     |      |        |        |
|   |           |               |          | therefore has a      | 100% | chance of making a high above | 3531.00  | and up to                            | 3611.68  | based on Ave Rally                   |          |                     |      |        |        |
|   |           |               |          | therefore has a      | 40%  | chance of making a Low below  | 3531.00  | and down to                          | 3504.13  | based on Ave Buy Day Violation on SD |          |                     |      |        |        |
| The 24 hour High has a  |           | 50%           |          | chance of being made |      | 1st                           |          |                                      |          |                                      |          |                     |      |        |        |
| The Buy Day LOW was   |           | NQ 24h        |          | NQ Day               |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 20  |      | 88%    |        |
|   |           | 11917.75      |          | 11910.75             |      |                               |          | NQ                                   | 11917.75 | 11575.25                             | 11893.00 | odds of Rally > 25  |      | 83%    |        |
|   |           | 11575.25 1st  |          | 11703.00 1st         |      |                               |          | NQ Day                               | 11910.75 | 11703.00                             | 11895.75 | odds of Rally = 0   |      | 0%     |        |
| Possible HIGH for Sell Day  |           | 12064.38      |          | 12049.93             |      | 60%                           | 55%      | based on Ave Penetration of BD       |          | of 146.63                            |          | 139.18              | StdD | 83.84  | 78.31  |
| Possible HIGH for Sell Day  |           | 11911.25      |          | 11983.75             |      | 100%                          | 100%     | based on Ave Rally                   |          | of 336.00                            |          | 280.75              | StdD | 188.51 | 190.70 |
| Possible LOW for Sell Day   |           | 11456.39      |          | 11577.23             |      | 45%                           | 50%      | based on Ave Buy Day Violation on SD |          | of 118.86                            |          | 125.78              | StdD | 47.16  | 108.34 |
| Thu, Nov 12   | will be a | Sell          | day. NQ  | therefore has a      | 55%  | chance of making a high above | 11917.75 | and up to                            | 12064.38 | based on Ave Penetration of BD       |          |                     |      |        |        |
|   |           |               |          | therefore has a      | 100% | chance of making a high above | 11575.25 | and up to                            | 11911.25 | based on Ave Rally                   |          |                     |      |        |        |
|   |           |               |          | therefore has a      | 45%  | chance of making a Low below  | 11575.25 | and down to                          | 11456.39 | based on Ave Buy Day Violation on SD |          |                     |      |        |        |
| The 24 hour High has a  |           | 45%           |          | chance of being made |      | Last                          |          |                                      |          |                                      |          |                     |      |        |        |
| The Buy Day LOW was   |           | YM 24h        |          | YM day               |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 100 |      | 79%    |        |
|   |           | 29570.00      |          | 29508.00             |      |                               |          | YM                                   | 29570.00 | 29184.00                             | 29363.00 | odds of Rally > 150 |      | 60%    |        |
|   |           | 29184.00 Last |          | 29184.00 Last        |      |                               |          | YM Day                               | 29508.00 | 29184.00                             | 29342.00 | odds of Rally = 0   |      | 0%     |        |
| Possible HIGH for Sell Day  |           | 29954.64      |          | 29878.73             |      | 55%                           | 55%      | based on Ave Penetration of BD       |          | of 384.64                            |          | 370.73              | StdD | 229.82 | 73.26  |
| Possible HIGH for Sell Day  |           | 29861.80      |          | 29729.10             |      | 100%                          | 100%     | based on Ave Rally                   |          | of 677.80                            |          | 545.10              | StdD | 408.46 | 329.59 |
| Possible LOW for Sell Day   |           | 29019.78      |          | 28991.00             |      | 45%                           | 45%      | based on Ave Buy Day Violation on SD |          | of 164.22                            |          | 193.00              | StdD | 67.56  | 199.27 |
| Thu, Nov 12   | will be a | Sell          | day. YM  | therefore has a      | 55%  | chance of making a high above | 29570.00 | and up to                            | 29954.64 | based on Ave Penetration of BD       |          |                     |      |        |        |
|   |           |               |          | therefore has a      | 100% | chance of making a high above | 29184.00 | and up to                            | 29861.80 | based on Ave Rally                   |          |                     |      |        |        |
|   |           |               |          | therefore has a      | 45%  | chance of making a Low below  | 29184.00 | and down to                          | 29019.78 | based on Ave Buy Day Violation on SD |          |                     |      |        |        |
| The 24 hour High has a  |           | 45%           |          | chance of being made |      | 1st                           |          |                                      |          |                                      |          |                     |      |        |        |
| The Buy Day LOW was   |           | RTY 24h       |          | RTY day              |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 10  |      | 79%    |        |
|   |           | 1747.80       |          | 1743.90              |      |                               |          | RTY                                  | 1747.80  | 1717.10                              | 1737.90  | odds of Rally > 15  |      | 57%    |        |
|   |           | 1717.10 Last  |          | 1717.10 Last         |      |                               |          | RTY Day                              | 1743.90  | 1717.10                              | 1738.30  | odds of Rally = 0   |      | 0%     |        |
| Possible HIGH for Sell Day  |           | 1773.21       |          | 1764.92              |      | 65%                           | 80%      | based on Ave Penetration of BD       |          | of 25.41                             |          | 21.02               | StdD | 19.91  | 5.40   |
| Possible HIGH for Sell Day  |           | 1767.28       |          | 1760.44              |      | 100%                          | 100%     | based on Ave Rally                   |          | of 50.18                             |          | 43.34               | StdD | 31.19  | 23.97  |
| Possible LOW for Sell Day   |           | 1705.56       |          | 1707.74              |      | 45%                           | 45%      | based on Ave Buy Day Violation on SD |          | of 11.54                             |          | 9.36                | StdD | 4.84   | 11.38  |
| Thu, Nov 12   | will be a | Sell          | day. RTY | therefore has a      | 65%  | chance of making a high above | 1747.80  | and up to                            | 1773.21  | based on Ave Penetration of BD       |          |                     |      |        |        |
|   |           |               |          | therefore has a      | 100% | chance of making a high above | 1717.10  | and up to                            | 1767.28  | based on Ave Rally                   |          |                     |      |        |        |
|   |           |               |          | therefore has a      | 45%  | chance of making a Low below  | 1717.10  | and down to                          | 1705.56  | based on Ave Buy Day Violation on SD |          |                     |      |        |        |
| The 24 hour High has a  |           | 35%           |          | chance of being made |      | Last                          |          |                                      |          |                                      |          |                     |      |        |        |



Thursday November 12<sup>th</sup> 2020

| TTT Data for trading US Index Futures on: |           |                  |                             |                 |     |            |                 |   |             | Friday, November 13, 2020 |   |    |        |                                  |                   |        |        |  |  |
|---|-----------|------------------|-----------------------------|-----------------|-----|------------|-----------------|---|-------------|---------------------------|---|----|--------|----------------------------------|-------------------|--------|--------|--|--|
|   |           | <b>ES 24h</b>    |                             | <b>ES Day</b>   |     | <b>24H</b> | <b>Day Only</b> | <b>Current</b>                                | <b>High</b> | <b>Low</b>                | <b>Last</b>                                   |    |        | <b>odds of 3D Rally &gt; 10</b>  | <b>85%</b>        |        |        |  |  |
| The Sell Day HIGH was                     |           | 3574.50          | 1st                         | 3565.25         | 1st |            |                 | ES  | 3574.50     | 3513.00                   | 3538.75                                       |    |        | <b>odds of 3D Rally &gt; 20</b>  | <b>61%</b>        |        |        |  |  |
| The Sell Day LOW was                      |           | 3513.00          |                             | 3513.00         |     |            |                 |   |             |                           |   |    |        | <b>odds of 3D Rally &lt; 0</b>   | <b>8%</b>         |        |        |  |  |
| The Buy Day LOW was                       |           | 3531.00          |                             | 3551.25         |     |            |                 | <b>ES Day</b>                                 | 3565.25     | 3513.00                   | 3538.75                                       |    |        | <b>Ave Range on</b>              | <b>SSD 72.68</b>  |        |        |  |  |
| Possible HIGH for Sell Short Day          |           | 3597.50          |                             | 3591.22         |     | 50%        | 40%             | based on Ave Penetration of SD                |             |                           |   | of | 23.00  | 25.97                            | StdD              | 11.04  | 11.56  |  |  |
| Possible HIGH for Sell Short Day          |           | 3609.09          |                             | 3613.22         |     | 95%        | 85%             | based on Ave 3 Day Rally                      |             |                           |   | of | 78.09  | 61.97                            | StdD              | 47.00  | 38.87  |  |  |
| Possible LOW for Sell Short Day           |           | 3461.97          |                             | 3463.59         |     | 45%        | 55%             | based on Ave of Sell Day Violation on SS days |             |                           |   | of | 51.03  | 49.41                            | StdD              | 22.21  | 25.09  |  |  |
| <b>Fri, Nov 13</b>                        | will be a | <b>SellShort</b> | day, <b>ES</b>              | therefore has a |     | 50%        | 40%             | 3574.50                                       | and up to   | 3597.50                   | based on Ave Penetration of SD                |    |        |                                  |                   |        |        |  |  |
|   |           |                  |                             | therefore has a |     | 95%        | 85%             | 3531.00                                       | and up to   | 3609.09                   | based on Ave 3 Day Rally                      |    |        |                                  |                   |        |        |  |  |
|   |           |                  |                             | therefore has a |     | 45%        | 55%             | 3513.00                                       | and down to | 3461.97                   | based on Ave of Sell Day Violation on SS days |    |        |                                  |                   |        |        |  |  |
| <b>The 24 hour High has a</b>             |           | <b>35%</b>       | <b>chance of being made</b> | <b>1st</b>      |     |            |                 |   |             |                           |   |    |        |                                  |                   |        |        |  |  |
| <b>Fri, Nov 13</b>                        | will be a | <b>SellShort</b> | day, <b>ES Day</b>          | therefore has a |     | 40%        | 40%             | 3565.25                                       | and up to   | 3591.22                   | based on Ave Penetration of SD                |    |        |                                  |                   |        |        |  |  |
|   |           |                  |                             | therefore has a |     | 85%        | 85%             | 3551.25                                       | and up to   | 3613.22                   | based on Ave 3 Day Rally                      |    |        |                                  |                   |        |        |  |  |
|   |           |                  |                             | therefore has a |     | 55%        | 55%             | 3513.00                                       | and down to | 3463.59                   | based on Ave of Sell Day Violation on SS days |    |        |                                  |                   |        |        |  |  |
| <b>The Day sess High has a</b>            |           | <b>35%</b>       | <b>chance of being made</b> | <b>1st</b>      |     |            |                 |   |             |                           |   |    |        |                                  |                   |        |        |  |  |
|   |           | <b>NQ 24h</b>    |                             | <b>NQ Day</b>   |     | <b>24H</b> | <b>Day Only</b> | <b>Current</b>                                | <b>High</b> | <b>Low</b>                | <b>Last</b>                                   |    |        | <b>odds of 3D Rally &gt; 10</b>  | <b>95%</b>        |        |        |  |  |
| The Sell Day LOW was                      |           | 11975.75         | 1st                         | 11975.75        | 1st |            |                 | NQ  | 11975.75    | 11775.75                  | 11863.75                                      |    |        | <b>odds of 3D Rally &gt; 30</b>  | <b>80%</b>        |        |        |  |  |
| The Buy Day LOW was                       |           | 11775.75         |                             | 11775.75        |     |            |                 |   |             |                           |   |    |        | <b>odds of 3D Rally &lt; 0</b>   | <b>9%</b>         |        |        |  |  |
| Possible HIGH for Sell Short Day          |           | 11575.25         |                             | 11703.00        |     |            |                 | <b>NQ Day</b>                                 | 11975.75    | 11775.75                  | 11852.75                                      |    |        | <b>Ave Range on</b>              | <b>SSD 339.50</b> |        |        |  |  |
| Possible HIGH for Sell Short Day          |           | 12126.97         |                             | 12222.15        |     | 45%        | 25%             | based on Ave Penetration of SD                |             |                           |   | of | 151.22 | 246.40                           | StdD              | 77.06  | 78.31  |  |  |
| Possible HIGH for Sell Short Day          |           | 11935.26         |                             | 11986.04        |     | 90%        | 85%             | based on Ave 3 Day Rally                      |             |                           |   | of | 360.01 | 283.04                           | StdD              | 215.89 | 190.70 |  |  |
| Possible LOW for Sell Short Day           |           | 11579.91         |                             | 11551.80        |     | 55%        | 55%             | based on Ave of Sell Day Violation on SS days |             |                           |   | of | 195.84 | 223.95                           | StdD              | 98.45  | 108.34 |  |  |
| <b>Fri, Nov 13</b>                        | will be a | <b>SellShort</b> | day, <b>NQ</b>              | therefore has a |     | 45%        | 40%             | 11975.75                                      | and up to   | 12126.97                  | based on Ave Penetration of SD                |    |        |                                  |                   |        |        |  |  |
|   |           |                  |                             | therefore has a |     | 90%        | 85%             | 11775.75                                      | and up to   | 11935.26                  | based on Ave 3 Day Rally                      |    |        |                                  |                   |        |        |  |  |
|   |           |                  |                             | therefore has a |     | 55%        | 55%             | 11775.75                                      | and down to | 11579.91                  | based on Ave of Sell Day Violation on SS days |    |        |                                  |                   |        |        |  |  |
| <b>The 24 hour High has a</b>             |           | <b>45%</b>       | <b>chance of being made</b> | <b>1st</b>      |     |            |                 |   |             |                           |   |    |        |                                  |                   |        |        |  |  |
| <b>Fri, Nov 13</b>                        | will be a | <b>SellShort</b> | day, <b>NQ Day</b>          | therefore has a |     | 25%        | 25%             | 11975.75                                      | and up to   | 12222.15                  | based on Ave Penetration of SD                |    |        |                                  |                   |        |        |  |  |
|   |           |                  |                             | therefore has a |     | 85%        | 85%             | 11703.00                                      | and up to   | 11986.04                  | based on Ave 3 Day Rally                      |    |        |                                  |                   |        |        |  |  |
|   |           |                  |                             | therefore has a |     | 55%        | 55%             | 11775.75                                      | and down to | 11551.80                  | based on Ave of Sell Day Violation on SS days |    |        |                                  |                   |        |        |  |  |
| <b>The Day sess High has a</b>            |           | <b>45%</b>       | <b>chance of being made</b> | <b>Last</b>     |     |            |                 |   |             |                           |   |    |        |                                  |                   |        |        |  |  |
|   |           | <b>YM 24h</b>    |                             | <b>YM day</b>   |     | <b>24H</b> | <b>Day Only</b> | <b>Current</b>                                | <b>High</b> | <b>Low</b>                | <b>Last</b>                                   |    |        | <b>odds of 3D Rally &gt; 75</b>  | <b>88%</b>        |        |        |  |  |
| The Sell Day LOW was                      |           | 29367.00         | 1st                         | 29223.00        | 1st |            |                 | YM  | 29367.00    | 28815.00                  | 29062.00                                      |    |        | <b>odds of 3D Rally &gt; 100</b> | <b>82%</b>        |        |        |  |  |
| The Buy Day LOW was                       |           | 28815.00         |                             | 28815.00        |     |            |                 |   |             |                           |   |    |        | <b>odds of 3D Rally &lt; 0</b>   | <b>9%</b>         |        |        |  |  |
| Possible HIGH for Sell Short Day          |           | 29184.00         |                             | 29184.00        |     |            |                 | <b>YM Day</b>                                 | 29223.00    | 28815.00                  | 29067.00                                      |    |        | <b>Ave Range on</b>              | <b>SSD 600.25</b> |        |        |  |  |
| Possible HIGH for Sell Short Day          |           | 29499.82         |                             | 29386.13        |     | 55%        | 40%             | based on Ave Penetration of SD                |             |                           |   | of | 132.82 | 163.13                           | StdD              | 71.80  | 73.26  |  |  |
| Possible HIGH for Sell Short Day          |           | 29825.68         |                             | 29719.59        |     | 95%        | 85%             | based on Ave 3 Day Rally                      |             |                           |   | of | 641.68 | 535.59                           | StdD              | 378.91 | 329.59 |  |  |
| Possible LOW for Sell Short Day           |           | 28356.00         |                             | 28357.89        |     | 40%        | 45%             | based on Ave of Sell Day Violation on SS days |             |                           |   | of | 459.00 | 457.11                           | StdD              | 180.06 | 199.27 |  |  |
| <b>Fri, Nov 13</b>                        | will be a | <b>SellShort</b> | day, <b>YM</b>              | therefore has a |     | 55%        | 40%             | 29367.00                                      | and up to   | 29499.82                  | based on Ave Penetration of SD                |    |        |                                  |                   |        |        |  |  |
|   |           |                  |                             | therefore has a |     | 95%        | 85%             | 29184.00                                      | and up to   | 29825.68                  | based on Ave 3 Day Rally                      |    |        |                                  |                   |        |        |  |  |
|   |           |                  |                             | therefore has a |     | 40%        | 45%             | 28815.00                                      | and down to | 28356.00                  | based on Ave of Sell Day Violation on SS days |    |        |                                  |                   |        |        |  |  |
| <b>The 24 hour High has a</b>             |           | <b>45%</b>       | <b>chance of being made</b> | <b>1st</b>      |     |            |                 |   |             |                           |   |    |        |                                  |                   |        |        |  |  |
| <b>Fri, Nov 13</b>                        | will be a | <b>SellShort</b> | day, <b>YM Day</b>          | therefore has a |     | 40%        | 40%             | 29223.00                                      | and up to   | 29386.13                  | based on Ave Penetration of SD                |    |        |                                  |                   |        |        |  |  |
|   |           |                  |                             | therefore has a |     | 85%        | 85%             | 29184.00                                      | and up to   | 29719.59                  | based on Ave 3 Day Rally                      |    |        |                                  |                   |        |        |  |  |
|   |           |                  |                             | therefore has a |     | 45%        | 45%             | 28815.00                                      | and down to | 28357.89                  | based on Ave of Sell Day Violation on SS days |    |        |                                  |                   |        |        |  |  |
| <b>The Day sess High has a</b>            |           | <b>45%</b>       | <b>chance of being made</b> | <b>1st</b>      |     |            |                 |   |             |                           |   |    |        |                                  |                   |        |        |  |  |
|   |           | <b>RTY 24h</b>   |                             | <b>RTY day</b>  |     | <b>24H</b> | <b>Day Only</b> | <b>Current</b>                                | <b>High</b> | <b>Low</b>                | <b>Last</b>                                   |    |        | <b>odds of 3D Rally &gt; 5</b>   | <b>93%</b>        |        |        |  |  |
| The Sell Day LOW was                      |           | 1739.40          | 1st                         | 1728.50         | 1st |            |                 | RTY   | 1739.40     | 1691.40                   | 1707.30                                       |    |        | <b>odds of 3D Rally &gt; 10</b>  | <b>81%</b>        |        |        |  |  |
| The Buy Day LOW was                       |           | 1691.40          |                             | 1691.40         |     |            |                 |   |             |                           |   |    |        | <b>odds of 3D Rally &lt; 0</b>   | <b>9%</b>         |        |        |  |  |
| Possible HIGH for Sell Short Day          |           | 1717.10          |                             | 1717.10         |     |            |                 | <b>RTY Day</b>                                | 1728.50     | 1691.40                   | 1708.80                                       |    |        | <b>Ave Range on</b>              | <b>SSD 42.21</b>  |        |        |  |  |
| Possible HIGH for Sell Short Day          |           | 1749.36          |                             | 1741.83         |     | 45%        | 35%             | based on Ave Penetration of SD                |             |                           |   | of | 9.96   | 13.33                            | StdD              | 4.46   | 5.40   |  |  |
| Possible HIGH for Sell Short Day          |           | 1764.07          |                             | 1758.69         |     | 95%        | 85%             | based on Ave 3 Day Rally                      |             |                           |   | of | 46.97  | 41.59                            | StdD              | 27.87  | 23.97  |  |  |
| Possible LOW for Sell Short Day           |           | 1670.09          |                             | 1668.30         |     | 55%        | 55%             | based on Ave of Sell Day Violation on SS days |             |                           |   | of | 21.31  | 23.10                            | StdD              | 10.19  | 11.38  |  |  |
| <b>Fri, Nov 13</b>                        | will be a | <b>SellShort</b> | day, <b>RTY</b>             | therefore has a |     | 45%        | 35%             | 1739.40                                       | and up to   | 1749.36                   | based on Ave Penetration of SD                |    |        |                                  |                   |        |        |  |  |
|   |           |                  |                             | therefore has a |     | 95%        | 85%             | 1717.10                                       | and up to   | 1764.07                   | based on Ave 3 Day Rally                      |    |        |                                  |                   |        |        |  |  |
|   |           |                  |                             | therefore has a |     | 55%        | 55%             | 1691.40                                       | and down to | 1670.09                   | based on Ave of Sell Day Violation on SS days |    |        |                                  |                   |        |        |  |  |
| <b>The 24 hour High has a</b>             |           | <b>45%</b>       | <b>chance of being made</b> | <b>1st</b>      |     |            |                 |   |             |                           |   |    |        |                                  |                   |        |        |  |  |
| <b>Fri, Nov 13</b>                        | will be a | <b>SellShort</b> | day, <b>RTY Day</b>         | therefore has a |     | 35%        | 35%             | 1728.50                                       | and up to   | 1741.83                   | based on Ave Penetration of SD                |    |        |                                  |                   |        |        |  |  |
|   |           |                  |                             | therefore has a |     | 85%        | 85%             | 1717.10                                       | and up to   | 1758.69                   | based on Ave 3 Day Rally                      |    |        |                                  |                   |        |        |  |  |
|   |           |                  |                             | therefore has a |     | 55%        | 55%             | 1691.40                                       | and down to | 1668.30                   | based on Ave of Sell Day Violation on SS days |    |        |                                  |                   |        |        |  |  |
| <b>The Day sess High has a</b>            |           | <b>45%</b>       | <b>chance of being made</b> | <b>Last</b>     |     |            |                 |   |             |                           |   |    |        |                                  |                   |        |        |  |  |

Friday November 13<sup>th</sup> 2020

Today was a SS day. As expected all markets did make it back above their BDL in both sessions.

Monday will be a Buy day. We should be looking forward to some kind of decline.

Have a great weekend.

| TTT Data for trading US Index Futures on: <b>Monday, November 16, 2020</b> |  |               |  |                      |  |      |                               |                                     |             |                  |                                     |                       |        |        |
|--|--|---------------|--|----------------------|--|------|-------------------------------|-------------------------------------|-------------|------------------|-------------------------------------|-----------------------|--------|--------|
| The Sell/Short Day HIGH was  |  | ES 24h        |  | ES Day               |  | 24H  | Day Only                      | Current                             | High        | Low              | Last                                | odds of Decline > 10  |        | 74%    |
| The Sell/Short Day LOW was   |  | 3590.00 Last  |  | 3590.00 Last         |  |      |                               | ES                                  | 3590.00     | 3518.00          | 3582.00                             | odds of Decline > 20  |        | 47%    |
|  |  | 3518.00       |  | 3547.50              |  |      |                               | ES Day                              | 3590.00     | 3547.50          | 3581.25                             | odds of Decline = 0   |        | 1%     |
| Possible HIGH for Buy Day  |  | 3615.50       |  | 3619.27              |  | 55%  | 70%                           | based on Ave Penetration of SSD     |             | of 25.50 29.27   |                                     | Std/D                 | 11.37  | 11.85  |
| Possible LOW for Buy Day   |  | 3524.34       |  | 3535.83              |  | 100% | 75%                           | based on Ave Decline                |             | of 65.66 54.17   |                                     | Std/D                 | 44.88  | 38.87  |
| Possible LOW for Buy Day   |  | 3475.29       |  | 3508.63              |  | 35%  | 30%                           | based on Ave SS Day Violation on BD |             | of 42.71 38.88   |                                     | Std/D                 | 24.83  | 25.09  |
| Mon, Nov 16 will be a Buy day.   |  | ES            |  | therefore has a      |  | 55%  | chance of making a high above | 3590.00                             | and up to   | 3615.50          | based on Ave Penetration of SSD     |                       |        |        |
|  |  |               |  | therefore has a      |  | 100% | chance of making a Low below  | 3590.00                             | and down to | 3524.34          | based on Ave Decline                |                       |        |        |
|  |  |               |  | therefore has a      |  | 35%  | chance of making a Low below  | 3518.00                             | and down to | 3475.29          | based on Ave SS Day Violation on BD |                       |        |        |
| The 24 hour Low has a  |  | 65%           |  | chance of being made |  | Last |                               |                                     |             |                  |                                     |                       |        |        |
| Mon, Nov 16 will be a Buy day.   |  | ES Day        |  | therefore has a      |  | 70%  | chance of making a high above | 3590.00                             | and up to   | 3619.27          | based on Ave Penetration of SSD     |                       |        |        |
|  |  |               |  | therefore has a      |  | 75%  | chance of making a Low below  | 3590.00                             | and down to | 3535.83          | based on Ave Decline                |                       |        |        |
|  |  |               |  | therefore has a      |  | 30%  | chance of making a Low below  | 3547.50                             | and down to | 3508.63          | based on Ave SS Day Violation on BD |                       |        |        |
| The Day sess Low has a   |  | 55%           |  | chance of being made |  | Last |                               |                                     |             |                  |                                     |                       |        |        |
| The Sell/Short Day LOW was   |  | NQ 24h        |  | NQ Day               |  | 24H  | Day Only                      | Current                             | High        | Low              | Last                                | odds of Decline > 20  |        | 77%    |
|  |  | 11952.75 Last |  | 11952.75 Last        |  |      |                               | NQ                                  | 11952.75    | 11801.75         | 11945.25                            | odds of Decline > 25  |        | 69%    |
|  |  | 11801.75      |  | 11801.75             |  |      |                               | NQ Day                              | 11952.75    | 11801.75         | 11946.00                            | odds of Decline = 0   |        | 1%     |
| Possible HIGH for Buy Day  |  | 12036.88      |  | 12054.75             |  | 65%  | 75%                           | based on Ave Penetration of SSD     |             | of 84.13 102.00  |                                     | Std/D                 | 45.04  | 78.00  |
| Possible LOW for Buy Day   |  | 11644.34      |  | 11744.08             |  | 100% | 100%                          | based on Ave Decline                |             | of 308.41 208.68 |                                     | Std/D                 | 217.37 | 190.70 |
| Possible LOW for Buy Day   |  | 11585.71      |  | 11520.88             |  | 30%  | 20%                           | based on Ave SS Day Violation on BD |             | of 216.04 280.88 |                                     | Std/D                 | 115.07 | 108.34 |
| Mon, Nov 16 will be a Buy day.   |  | NQ            |  | therefore has a      |  | 65%  | chance of making a high above | 11952.75                            | and up to   | 12036.88         | based on Ave Penetration of SSD     |                       |        |        |
|  |  |               |  | therefore has a      |  | 100% | chance of making a Low below  | 11952.75                            | and down to | 11644.34         | based on Ave Decline                |                       |        |        |
|  |  |               |  | therefore has a      |  | 30%  | chance of making a Low below  | 11801.75                            | and down to | 11585.71         | based on Ave SS Day Violation on BD |                       |        |        |
| The 24 hour Low has a  |  | 65%           |  | chance of being made |  | Last |                               |                                     |             |                  |                                     |                       |        |        |
| Mon, Nov 16 will be a Buy day.   |  | NQ Day        |  | therefore has a      |  | 75%  | chance of making a high above | 11952.75                            | and up to   | 12054.75         | based on Ave Penetration of SSD     |                       |        |        |
|  |  |               |  | therefore has a      |  | 100% | chance of making a Low below  | 11952.75                            | and down to | 11744.08         | based on Ave Decline                |                       |        |        |
|  |  |               |  | therefore has a      |  | 20%  | chance of making a Low below  | 11801.75                            | and down to | 11520.88         | based on Ave SS Day Violation on BD |                       |        |        |
| The Day sess Low has a   |  | 50%           |  | chance of being made |  | Last |                               |                                     |             |                  |                                     |                       |        |        |
| The Sell/Short Day LOW was   |  | YM 24h        |  | YM day               |  | 24H  | Day Only                      | Current                             | High        | Low              | Last                                | odds of Decline > 100 |        | 69%    |
|  |  | 29483.00 Last |  | 29483.00 Last        |  |      |                               | YM                                  | 29483.00    | 28858.00         | 29413.00                            | odds of Decline > 150 |        | 52%    |
|  |  | 28858.00      |  | 29135.00             |  |      |                               | YM Day                              | 29483.00    | 29135.00         | 29403.00                            | odds of Decline = 0   |        | 1%     |
| Possible HIGH for Buy Day  |  | 29749.73      |  | 29737.31             |  | 55%  | 65%                           | based on Ave Penetration of SSD     |             | of 266.73 254.31 |                                     | Std/D                 | 117.13 | 76.53  |
| Possible LOW for Buy Day   |  | 28956.15      |  | 29073.06             |  | 100% | 85%                           | based on Ave Decline                |             | of 526.85 409.94 |                                     | Std/D                 | 356.78 | 329.59 |
| Possible LOW for Buy Day   |  | 28506.00      |  | 28885.25             |  | 35%  | 40%                           | based on Ave SS Day Violation on BD |             | of 352.00 249.75 |                                     | Std/D                 | 203.16 | 199.27 |
| Mon, Nov 16 will be a Buy day.   |  | YM            |  | therefore has a      |  | 55%  | chance of making a high above | 29483.00                            | and up to   | 29749.73         | based on Ave Penetration of SSD     |                       |        |        |
|  |  |               |  | therefore has a      |  | 100% | chance of making a Low below  | 29483.00                            | and down to | 28956.15         | based on Ave Decline                |                       |        |        |
|  |  |               |  | therefore has a      |  | 35%  | chance of making a Low below  | 28858.00                            | and down to | 28506.00         | based on Ave SS Day Violation on BD |                       |        |        |
| The 24 hour Low has a  |  | 55%           |  | chance of being made |  | Last |                               |                                     |             |                  |                                     |                       |        |        |
| Mon, Nov 16 will be a Buy day.   |  | YM Day        |  | therefore has a      |  | 65%  | chance of making a high above | 29483.00                            | and up to   | 29737.31         | based on Ave Penetration of SSD     |                       |        |        |
|  |  |               |  | therefore has a      |  | 85%  | chance of making a Low below  | 29483.00                            | and down to | 29073.06         | based on Ave Decline                |                       |        |        |
|  |  |               |  | therefore has a      |  | 40%  | chance of making a Low below  | 29135.00                            | and down to | 28885.25         | based on Ave SS Day Violation on BD |                       |        |        |
| The Day sess Low has a   |  | 55%           |  | chance of being made |  | Last |                               |                                     |             |                  |                                     |                       |        |        |
| The Sell/Short Day LOW was   |  | RTY 24h       |  | RTY day              |  | 24H  | Day Only                      | Current                             | High        | Low              | Last                                | odds of Decline > 10  |        | 63%    |
|  |  | 1750.00 Last  |  | 1750.00 Last         |  |      |                               | RTY                                 | 1750.00     | 1693.20          | 1744.40                             | odds of Decline > 15  |        | 52%    |
|  |  | 1693.20       |  | 1721.00              |  |      |                               | RTY Day                             | 1750.00     | 1721.00          | 1743.70                             | odds of Decline = 0   |        | 1%     |
| Possible HIGH for Buy Day  |  | 1767.54       |  | 1764.18              |  | 45%  | 60%                           | based on Ave Penetration of SSD     |             | of 17.54 14.18   |                                     | Std/D                 | 8.80   | 5.97   |
| Possible LOW for Buy Day   |  | 1713.01       |  | 1719.69              |  | 100% | 90%                           | based on Ave Decline                |             | of 37.00 30.31   |                                     | Std/D                 | 22.61  | 23.97  |
| Possible LOW for Buy Day   |  | 1678.16       |  | 1702.55              |  | 50%  | 40%                           | based on Ave SS Day Violation on BD |             | of 15.04 18.45   |                                     | Std/D                 | 14.80  | 11.37  |
| Mon, Nov 16 will be a Buy day.   |  | RTY           |  | therefore has a      |  | 45%  | chance of making a high above | 1750.00                             | and up to   | 1767.54          | based on Ave Penetration of SSD     |                       |        |        |
|  |  |               |  | therefore has a      |  | 100% | chance of making a Low below  | 1750.00                             | and down to | 1713.01          | based on Ave Decline                |                       |        |        |
|  |  |               |  | therefore has a      |  | 50%  | chance of making a Low below  | 1693.20                             | and down to | 1678.16          | based on Ave SS Day Violation on BD |                       |        |        |
| The 24 hour Low has a  |  | 60%           |  | chance of being made |  | Last |                               |                                     |             |                  |                                     |                       |        |        |
| Mon, Nov 16 will be a Buy day.   |  | RTY Day       |  | therefore has a      |  | 60%  | chance of making a high above | 1750.00                             | and up to   | 1764.18          | based on Ave Penetration of SSD     |                       |        |        |
|  |  |               |  | therefore has a      |  | 90%  | chance of making a Low below  | 1750.00                             | and down to | 1719.69          | based on Ave Decline                |                       |        |        |
|  |  |               |  | therefore has a      |  | 40%  | chance of making a Low below  | 1721.00                             | and down to | 1702.55          | based on Ave SS Day Violation on BD |                       |        |        |
| The Day sess Low has a   |  | 60%           |  | chance of being made |  | Last |                               |                                     |             |                  |                                     |                       |        |        |

Monday November 16<sup>th</sup> 2020

Today was a Buy Day. All markets managed to produce a decline during a 24 hour session however only NQ managed to do one during the day session.

Tomorrow will be a Sell Day. Based on today's bullish action we should be looking for the market to continue rallying, however it could be in a confused manner.

| TTT Data for trading US Index Futures on: Tuesday, November 17, 2020 |           |                |              |                           |      |                               |                 |                                      |             |                                      |             |                     |      |           |        |
|--|-----------|----------------|--------------|---------------------------|------|-------------------------------|-----------------|--------------------------------------|-------------|--------------------------------------|-------------|---------------------|------|-----------|--------|
|  |           | <b>ES 24h</b>  |              | <b>ES Day</b>             |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                       | <b>High</b> | <b>Low</b>                           | <b>Last</b> | odds of Rally > 10  |      | 86%       |        |
| The Buy Day HIGH was   |           | 3637.00        |              | 3629.50                   |      |                               |                 | ES                                   | 3637.00     | 3586.50                              | 3628.25     | odds of Rally > 20  |      | 53%       |        |
| The Buy Day LOW was  |           | 3586.50 1st    |              | 3596.75 1st               |      |                               |                 |                                      |             |                                      |             | odds of Rally = 0   |      | 1%        |        |
| Possible HIGH for Sell Day   |           | 3680.09        |              | 3669.80                   |      | 55%                           | 55%             | ES Day                               | 3629.50     | 3596.75                              | 3629.25     | Ave Range on        |      | SD 70.31  |        |
| Possible HIGH for Sell Day   |           | 3668.28        |              | 3661.09                   |      | 100%                          | 100%            | based on Ave Penetration of BD       |             | of 43.09                             |             | 40.30               | StdD | 24.71     | 11.85  |
| Possible LOW for Sell Day  |           | 3559.97        |              | 3565.50                   |      | 40%                           | 45%             | based on Ave Rally                   |             | of 81.78                             |             | 64.34               | StdD | 47.64     | 38.94  |
|  |           |                |              |                           |      |                               |                 | based on Ave Buy Day Violation on SD |             | of 26.53                             |             | 31.25               | StdD | 9.88      | 25.09  |
| Tue, Nov 17  | will be a | Sell           | day. ES      | therefore has a           | 55%  | chance of making a high above | 3637.00         | and up to                            | 3680.09     | based on Ave Penetration of BD       |             |                     |      |           |        |
|  |           |                |              | therefore has a           | 100% | chance of making a high above | 3586.50         | and up to                            | 3668.28     | based on Ave Rally                   |             |                     |      |           |        |
|  |           |                |              | therefore has a           | 40%  | chance of making a Low below  | 3586.50         | and down to                          | 3559.97     | based on Ave Buy Day Violation on SD |             |                     |      |           |        |
| The 24 hour High has a   |           | 45%            |              | chance of being made 1st  |      |                               |                 |                                      |             |                                      |             |                     |      |           |        |
| Tue, Nov 17  | will be a | Sell           | day. ES Day  | therefore has a           | 55%  | chance of making a high above | 3629.50         | and up to                            | 3669.80     | based on Ave Penetration of BD       |             |                     |      |           |        |
|  |           |                |              | therefore has a           | 100% | chance of making a high above | 3596.75         | and up to                            | 3661.09     | based on Ave Rally                   |             |                     |      |           |        |
|  |           |                |              | therefore has a           | 45%  | chance of making a Low below  | 3596.75         | and down to                          | 3565.50     | based on Ave Buy Day Violation on SD |             |                     |      |           |        |
| The Day sess High has a  |           | 40%            |              | chance of being made 1st  |      |                               |                 |                                      |             |                                      |             |                     |      |           |        |
|  |           | <b>NQ 24h</b>  |              | <b>NQ Day</b>             |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                       | <b>High</b> | <b>Low</b>                           | <b>Last</b> | odds of Rally > 20  |      | 88%       |        |
| The Buy Day LOW was  |           | 12065.00       |              | 12038.50                  |      |                               |                 | NQ                                   | 12065.00    | 11851.75                             | 12041.50    | odds of Rally > 25  |      | 83%       |        |
|  |           | 11851.75 Last  |              | 11887.75 1st              |      |                               |                 |                                      |             |                                      |             | odds of Rally = 0   |      | 0%        |        |
| Possible HIGH for Sell Day   |           | 12211.58       |              | 12178.27                  |      | 60%                           | 55%             | NQ Day                               | 12038.50    | 11887.75                             | 12034.75    | Ave Range on        |      | SD 306.24 |        |
| Possible HIGH for Sell Day   |           | 12197.90       |              | 12172.26                  |      | 100%                          | 100%            | based on Ave Penetration of BD       |             | of 146.58                            |             | 139.77              | StdD | 83.84     | 78.00  |
| Possible LOW for Sell Day  |           | 11727.72       |              | 11751.56                  |      | 40%                           | 45%             | based on Ave Rally                   |             | of 346.15                            |             | 284.51              | StdD | 191.81    | 190.30 |
|  |           |                |              |                           |      |                               |                 | based on Ave Buy Day Violation on SD |             | of 124.03                            |             | 136.19              | StdD | 46.57     | 108.34 |
| Tue, Nov 17  | will be a | Sell           | day. NQ      | therefore has a           | 60%  | chance of making a high above | 12065.00        | and up to                            | 12211.58    | based on Ave Penetration of BD       |             |                     |      |           |        |
|  |           |                |              | therefore has a           | 100% | chance of making a high above | 11851.75        | and up to                            | 12197.90    | based on Ave Rally                   |             |                     |      |           |        |
|  |           |                |              | therefore has a           | 40%  | chance of making a Low below  | 11851.75        | and down to                          | 11727.72    | based on Ave Buy Day Violation on SD |             |                     |      |           |        |
| The 24 hour High has a   |           | 40%            |              | chance of being made Last |      |                               |                 |                                      |             |                                      |             |                     |      |           |        |
| Tue, Nov 17  | will be a | Sell           | day. NQ Day  | therefore has a           | 55%  | chance of making a high above | 12038.50        | and up to                            | 12178.27    | based on Ave Penetration of BD       |             |                     |      |           |        |
|  |           |                |              | therefore has a           | 100% | chance of making a high above | 11887.75        | and up to                            | 12172.26    | based on Ave Rally                   |             |                     |      |           |        |
|  |           |                |              | therefore has a           | 45%  | chance of making a Low below  | 11887.75        | and down to                          | 11751.56    | based on Ave Buy Day Violation on SD |             |                     |      |           |        |
| The Day sess High has a  |           | 40%            |              | chance of being made Last |      |                               |                 |                                      |             |                                      |             |                     |      |           |        |
|  |           | <b>YM 24h</b>  |              | <b>YM day</b>             |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                       | <b>High</b> | <b>Low</b>                           | <b>Last</b> | odds of Rally > 100 |      | 79%       |        |
| The Buy Day LOW was  |           | 29998.00       |              | 29904.00                  |      |                               |                 | YM                                   | 29998.00    | 29435.00                             | 29908.00    | odds of Rally > 150 |      | 60%       |        |
|  |           | 29435.00 1st   |              | 29649.00 1st              |      |                               |                 |                                      |             |                                      |             | odds of Rally = 0   |      | 0%        |        |
| Possible HIGH for Sell Day   |           | 30382.64       |              | 30274.73                  |      | 55%                           | 55%             | YM Day                               | 29904.00    | 29649.00                             | 29895.00    | Ave Range on        |      | SD 599.55 |        |
| Possible HIGH for Sell Day   |           | 30114.10       |              | 30188.20                  |      | 100%                          | 100%            | based on Ave Penetration of BD       |             | of 384.64                            |             | 370.73              | StdD | 229.82    | 76.53  |
| Possible LOW for Sell Day  |           | 29248.44       |              | 29425.22                  |      | 45%                           | 45%             | based on Ave Rally                   |             | of 679.10                            |             | 539.20              | StdD | 408.40    | 329.17 |
|  |           |                |              |                           |      |                               |                 | based on Ave Buy Day Violation on SD |             | of 186.56                            |             | 223.78              | StdD | 78.66     | 199.27 |
| Tue, Nov 17  | will be a | Sell           | day. YM      | therefore has a           | 55%  | chance of making a high above | 29998.00        | and up to                            | 30382.64    | based on Ave Penetration of BD       |             |                     |      |           |        |
|  |           |                |              | therefore has a           | 100% | chance of making a high above | 29435.00        | and up to                            | 30114.10    | based on Ave Rally                   |             |                     |      |           |        |
|  |           |                |              | therefore has a           | 45%  | chance of making a Low below  | 29435.00        | and down to                          | 29248.44    | based on Ave Buy Day Violation on SD |             |                     |      |           |        |
| The 24 hour High has a   |           | 40%            |              | chance of being made 1st  |      |                               |                 |                                      |             |                                      |             |                     |      |           |        |
| Tue, Nov 17  | will be a | Sell           | day. YM Day  | therefore has a           | 55%  | chance of making a high above | 29904.00        | and up to                            | 30274.73    | based on Ave Penetration of BD       |             |                     |      |           |        |
|  |           |                |              | therefore has a           | 100% | chance of making a high above | 29649.00        | and up to                            | 30188.20    | based on Ave Rally                   |             |                     |      |           |        |
|  |           |                |              | therefore has a           | 45%  | chance of making a Low below  | 29649.00        | and down to                          | 29425.22    | based on Ave Buy Day Violation on SD |             |                     |      |           |        |
| The Day sess High has a  |           | 35%            |              | chance of being made 1st  |      |                               |                 |                                      |             |                                      |             |                     |      |           |        |
|  |           | <b>RTY 24h</b> |              | <b>RTY day</b>            |      | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                       | <b>High</b> | <b>Low</b>                           | <b>Last</b> | odds of Rally > 10  |      | 79%       |        |
| The Buy Day LOW was  |           | 1793.60        |              | 1788.90                   |      |                               |                 | RTY                                  | 1793.60     | 1745.10                              | 1785.40     | odds of Rally > 15  |      | 57%       |        |
|  |           | 1745.10 1st    |              | 1762.40 1st               |      |                               |                 |                                      |             |                                      |             | odds of Rally = 0   |      | 0%        |        |
| Possible HIGH for Sell Day   |           | 1819.01        |              | 1809.92                   |      | 65%                           | 80%             | RTY Day                              | 1788.90     | 1762.40                              | 1788.00     | Ave Range on        |      | SD 45.77  |        |
| Possible HIGH for Sell Day   |           | 1796.15        |              | 1806.15                   |      | 100%                          | 100%            | based on Ave Penetration of BD       |             | of 25.41                             |             | 21.02               | StdD | 19.91     | 5.97   |
| Possible LOW for Sell Day  |           | 1732.33        |              | 1751.99                   |      | 45%                           | 45%             | based on Ave Rally                   |             | of 51.05                             |             | 43.75               | StdD | 31.16     | 24.04  |
|  |           |                |              |                           |      |                               |                 | based on Ave Buy Day Violation on SD |             | of 12.77                             |             | 10.41               | StdD | 5.49      | 11.37  |
| Tue, Nov 17  | will be a | Sell           | day. RTY     | therefore has a           | 65%  | chance of making a high above | 1793.60         | and up to                            | 1819.01     | based on Ave Penetration of BD       |             |                     |      |           |        |
|  |           |                |              | therefore has a           | 100% | chance of making a high above | 1745.10         | and up to                            | 1796.15     | based on Ave Rally                   |             |                     |      |           |        |
|  |           |                |              | therefore has a           | 45%  | chance of making a Low below  | 1745.10         | and down to                          | 1732.33     | based on Ave Buy Day Violation on SD |             |                     |      |           |        |
| The 24 hour High has a   |           | 30%            |              | chance of being made 1st  |      |                               |                 |                                      |             |                                      |             |                     |      |           |        |
| Tue, Nov 17  | will be a | Sell           | day. RTY Day | therefore has a           | 80%  | chance of making a high above | 1788.90         | and up to                            | 1809.92     | based on Ave Penetration of BD       |             |                     |      |           |        |
|  |           |                |              | therefore has a           | 100% | chance of making a high above | 1762.40         | and up to                            | 1806.15     | based on Ave Rally                   |             |                     |      |           |        |
|  |           |                |              | therefore has a           | 45%  | chance of making a Low below  | 1762.40         | and down to                          | 1751.99     | based on Ave Buy Day Violation on SD |             |                     |      |           |        |
| The Day sess High has a  |           | 35%            |              | chance of being made 1st  |      |                               |                 |                                      |             |                                      |             |                     |      |           |        |



Tuesday November 17<sup>th</sup> 2020

Today was a Sell Day. ES and YM tested yesterday's Low and failed. Then a new rally started.

Tomorrow will be a SS Day. There is room for the rally to continue, however the decline could start at any time.

| TTT Data for trading US Index Futures on:        |  |                |  |   |  |   |  |   |  | Wednesday, November 18, 2020 |  |                                 |  |                                  |  |                   |  |  |  |
|--|--|----------------|--|---|--|---|--|---|--|------------------------------|--|---------------------------------|--|----------------------------------|--|-------------------|--|--|--|
|  |  | <b>ES 24h</b>  |  | <b>ES Day</b>                                     |  | <b>24H Day Only</b>   |  | <b>Current High Low Last</b>                  |  |                              |  | <b>odds of 3D Rally &gt; 10</b> |  | <b>85%</b>                       |  |                   |  |  |  |
| The Sell Day HIGH was                            |  | 3630.00 1st    |  | 3620.25 Last                                      |  |   |  | ES  |  | 3630.00 3584.25 3604.00      |  |                                 |  | <b>odds of 3D Rally &gt; 20</b>  |  | <b>61%</b>        |  |  |  |
| The Sell Day LOW was                             |  | 3584.25        |  | 3584.25   |  |   |  |   |  |                              |  |                                 |  | <b>odds of 3D Rally &lt; 0</b>   |  | <b>8%</b>         |  |  |  |
| The Buy Day LOW was                              |  | 3586.50        |  | 3596.75   |  |   |  | ES Day  |  | 3620.25 3584.25 3610.00      |  |                                 |  | <b>Ave Range on</b>              |  | <b>SSD 74.30</b>  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 3653.63        |  | 3648.16   |  | 50% 40%   |  | based on Ave Penetration of SD                |  | of 23.63 27.91               |  | StdID 11.12                     |  | 11.85                            |  |                   |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 3666.08        |  | 3659.19   |  | 95% 85%   |  | based on Ave 3 Day Rally                      |  | of 79.58 62.44               |  | StdID 47.20                     |  | 38.94                            |  |                   |  |  |  |
| Possible LOW for Sell Short Day                  |  | 3533.22        |  | 3534.84   |  | 45% 55%   |  | based on Ave of Sell Day Violation on SS days |  | of 51.03 49.41               |  | StdID 22.21                     |  | 25.09                            |  |                   |  |  |  |
| Wed, Nov 18 will be a SellShort day.             |  | ES             |  | therefore has a 50% chance of making a high above |  | 3630.00 and up to 3653.63 based on Ave Penetration of SD                    |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |
|  |  |                |  | therefore has a 95% chance of making a high above |  | 3586.50 and up to 3666.08 based on Ave 3 Day Rally                          |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |
|  |  |                |  | therefore has a 45% chance of making a Low below  |  | 3584.25 and down to 3533.22 based on Ave of Sell Day Violation on SS days   |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |
| The 24 hour High has a 35% chance of being made  |  | 1st            |  |   |  |   |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |
| Wed, Nov 18 will be a SellShort day.             |  | ES Day         |  | therefore has a 40% chance of making a high above |  | 3620.25 and up to 3648.16 based on Ave Penetration of SD                    |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |
|  |  |                |  | therefore has a 85% chance of making a high above |  | 3596.75 and up to 3659.19 based on Ave 3 Day Rally                          |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |
|  |  |                |  | therefore has a 55% chance of making a Low below  |  | 3584.25 and down to 3534.84 based on Ave of Sell Day Violation on SS days   |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |
| The Day sess High has a 35% chance of being made |  | 1st            |  |   |  |   |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |
|  |  | <b>NQ 24h</b>  |  | <b>NQ Day</b>                                     |  | <b>24H Day Only</b>   |  | <b>Current High Low Last</b>                  |  |                              |  | <b>odds of 3D Rally &gt; 10</b> |  | <b>95%</b>                       |  |                   |  |  |  |
| The Sell Day LOW was                             |  | 12036.25 1st   |  | 12042.50 1st                                      |  |   |  | NQ  |  | 12036.25 11953.75 11969.00   |  |                                 |  | <b>odds of 3D Rally &gt; 30</b>  |  | <b>80%</b>        |  |  |  |
| The Buy Day LOW was                              |  | 11953.75       |  | 11953.75  |  |   |  |   |  |                              |  |                                 |  | <b>odds of 3D Rally &lt; 0</b>   |  | <b>9%</b>         |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 11851.75       |  | 11887.75  |  |   |  | NQ Day  |  | 12042.50 11953.75 11984.50   |  |                                 |  | <b>Ave Range on</b>              |  | <b>SSD 338.73</b> |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 12256.75       |  | 12331.25  |  | 40% 20%   |  | based on Ave Penetration of SD                |  | of 160.50 288.75             |  | StdID 76.78                     |  | 78.00                            |  |                   |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 12217.49       |  | 12169.34  |  | 90% 85%   |  | based on Ave 3 Day Rally                      |  | of 365.74 281.59             |  | StdID 217.61                    |  | 190.30                           |  |                   |  |  |  |
| Possible LOW for Sell Short Day                  |  | 11757.91       |  | 11729.80  |  | 55% 55%   |  | based on Ave of Sell Day Violation on SS days |  | of 195.84 223.95             |  | StdID 98.45                     |  | 108.34                           |  |                   |  |  |  |
| Wed, Nov 18 will be a SellShort day.             |  | NQ             |  | therefore has a 40% chance of making a high above |  | 12036.25 and up to 12256.75 based on Ave Penetration of SD                  |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |
|  |  |                |  | therefore has a 90% chance of making a high above |  | 11851.75 and up to 12217.49 based on Ave 3 Day Rally                        |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |
|  |  |                |  | therefore has a 55% chance of making a Low below  |  | 11953.75 and down to 11757.91 based on Ave of Sell Day Violation on SS days |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |
| The 24 hour High has a 45% chance of being made  |  | 1st            |  |   |  |   |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |
| Wed, Nov 18 will be a SellShort day.             |  | NQ Day         |  | therefore has a 20% chance of making a high above |  | 12042.50 and up to 12331.25 based on Ave Penetration of SD                  |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |
|  |  |                |  | therefore has a 85% chance of making a high above |  | 11887.75 and up to 12169.34 based on Ave 3 Day Rally                        |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |
|  |  |                |  | therefore has a 55% chance of making a Low below  |  | 11953.75 and down to 11729.80 based on Ave of Sell Day Violation on SS days |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |
| The Day sess High has a 45% chance of being made |  | Last           |  |   |  |   |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |
|  |  | <b>YM 24h</b>  |  | <b>YM day</b>                                     |  | <b>24H Day Only</b>   |  | <b>Current High Low Last</b>                  |  |                              |  | <b>odds of 3D Rally &gt; 75</b> |  | <b>88%</b>                       |  |                   |  |  |  |
| The Sell Day LOW was                             |  | 29898.00 1st   |  | 29808.00 Last                                     |  |   |  | YM  |  | 29898.00 29449.00 29709.00   |  |                                 |  | <b>odds of 3D Rally &gt; 100</b> |  | <b>82%</b>        |  |  |  |
| The Buy Day LOW was                              |  | 29449.00       |  | 29449.00  |  |   |  |   |  |                              |  |                                 |  | <b>odds of 3D Rally &lt; 0</b>   |  | <b>9%</b>         |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 29435.00       |  | 29649.00  |  |   |  | YM Day  |  | 29808.00 29449.00 29731.00   |  |                                 |  | <b>Ave Range on</b>              |  | <b>SSD 609.95</b> |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 30024.36       |  | 29980.25  |  | 55% 40%   |  | based on Ave Penetration of SD                |  | of 126.36 172.25             |  | StdID 69.66                     |  | 76.53                            |  |                   |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 30074.32       |  | 30181.94  |  | 95% 85%   |  | based on Ave 3 Day Rally                      |  | of 639.32 532.94             |  | StdID 378.68                    |  | 329.17                           |  |                   |  |  |  |
| Possible LOW for Sell Short Day                  |  | 28990.00       |  | 28991.89  |  | 40% 45%   |  | based on Ave of Sell Day Violation on SS days |  | of 459.00 452.11             |  | StdID 180.06                    |  | 189.27                           |  |                   |  |  |  |
| Wed, Nov 18 will be a SellShort day.             |  | YM             |  | therefore has a 55% chance of making a high above |  | 29898.00 and up to 30024.36 based on Ave Penetration of SD                  |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |
|  |  |                |  | therefore has a 95% chance of making a high above |  | 29435.00 and up to 30074.32 based on Ave 3 Day Rally                        |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |
|  |  |                |  | therefore has a 40% chance of making a Low below  |  | 29449.00 and down to 28990.00 based on Ave of Sell Day Violation on SS days |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |
| The 24 hour High has a 45% chance of being made  |  | 1st            |  |   |  |   |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |
| Wed, Nov 18 will be a SellShort day.             |  | YM Day         |  | therefore has a 40% chance of making a high above |  | 29808.00 and up to 29980.25 based on Ave Penetration of SD                  |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |
|  |  |                |  | therefore has a 85% chance of making a high above |  | 29649.00 and up to 30181.94 based on Ave 3 Day Rally                        |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |
|  |  |                |  | therefore has a 45% chance of making a Low below  |  | 29449.00 and down to 28991.89 based on Ave of Sell Day Violation on SS days |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |
| The Day sess High has a 45% chance of being made |  | 1st            |  |   |  |   |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |
|  |  | <b>RTY 24h</b> |  | <b>RTY day</b>                                    |  | <b>24H Day Only</b>   |  | <b>Current High Low Last</b>                  |  |                              |  | <b>odds of 3D Rally &gt; 5</b>  |  | <b>93%</b>                       |  |                   |  |  |  |
| The Sell Day LOW was                             |  | 1796.90 Last   |  | 1796.90 Last                                      |  |   |  | RTY   |  | 1796.90 1751.20 1787.80      |  |                                 |  | <b>odds of 3D Rally &gt; 10</b>  |  | <b>81%</b>        |  |  |  |
| The Buy Day LOW was                              |  | 1751.20        |  | 1751.20   |  |   |  |   |  |                              |  |                                 |  | <b>odds of 3D Rally &lt; 0</b>   |  | <b>9%</b>         |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 1745.10        |  | 1762.40   |  |   |  | RTY Day                                       |  | 1796.90 1751.20 1790.70      |  |                                 |  | <b>Ave Range on</b>              |  | <b>SSD 43.66</b>  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 1806.92        |  | 1811.25   |  | 50% 40%   |  | based on Ave Penetration of SD                |  | of 10.02 14.35               |  | StdID 4.60                      |  | 5.97                             |  |                   |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 1793.64        |  | 1803.51   |  | 95% 90%   |  | based on Ave 3 Day Rally                      |  | of 48.54 41.11               |  | StdID 27.92                     |  | 24.04                            |  |                   |  |  |  |
| Possible LOW for Sell Short Day                  |  | 1728.76        |  | 1726.79   |  | 50% 50%   |  | based on Ave of Sell Day Violation on SS days |  | of 22.44 24.41               |  | StdID 10.17                     |  | 11.37                            |  |                   |  |  |  |
| Wed, Nov 18 will be a SellShort day.             |  | RTY            |  | therefore has a 50% chance of making a high above |  | 1796.90 and up to 1806.92 based on Ave Penetration of SD                    |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |
|  |  |                |  | therefore has a 95% chance of making a high above |  | 1745.10 and up to 1793.64 based on Ave 3 Day Rally                          |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |
|  |  |                |  | therefore has a 50% chance of making a Low below  |  | 1751.20 and down to 1728.76 based on Ave of Sell Day Violation on SS days   |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |
| The 24 hour High has a 50% chance of being made  |  | 1st            |  |   |  |   |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |
| Wed, Nov 18 will be a SellShort day.             |  | RTY Day        |  | therefore has a 40% chance of making a high above |  | 1796.90 and up to 1811.25 based on Ave Penetration of SD                    |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |
|  |  |                |  | therefore has a 90% chance of making a high above |  | 1762.40 and up to 1803.51 based on Ave 3 Day Rally                          |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |
|  |  |                |  | therefore has a 50% chance of making a Low below  |  | 1751.20 and down to 1726.79 based on Ave of Sell Day Violation on SS days   |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |
| The Day sess High has a 50% chance of being made |  | 1st            |  |   |  |   |  |   |  |                              |  |                                 |  |                                  |  |                   |  |  |  |

Wednesday November 18<sup>th</sup> 2020

Today was a SS Day. Markets retested the Buy Day Low and rallied to TTT level. Then the decline started.

Tomorrow will be a Buy Day. Having closed near the lows of the day, momentum may take markets lower before the rally starts.

| TTT Data for trading US Index Futures on: |  |                    |  |                      |  |                 |  |                 |  | Thursday, November 19, 2020   |  |                                     |  |             |  |             |  |                                     |  |                       |  |           |  |
|---|--|--------------------|--|----------------------|--|-----------------|--|-----------------|--|-------------------------------|--|-------------------------------------|--|-------------|--|-------------|--|-------------------------------------|--|-----------------------|--|-----------|--|
|   |  | <b>ES 24h</b>      |  | <b>ES Day</b>        |  | <b>24H</b>      |  | <b>Day Only</b> |  | <b>Current</b>                |  | <b>High</b>                         |  | <b>Low</b>  |  | <b>Last</b> |  |                                     |  | odds of Decline > 10  |  | 74%       |  |
| The SellShort Day HIGH was                |  | 3623.25            |  | 3616.25              |  | 1st             |  | 1st             |  | ES                            |  | 3623.25                             |  | 3556.50     |  | 3560.00     |  |                                     |  | odds of Decline > 20  |  | 47%       |  |
| The SellShort Day LOW was                 |  | 3556.50            |  | 3559.50              |  |                 |  |                 |  |                               |  |                                     |  |             |  |             |  |                                     |  | odds of Decline = 0   |  | 1%        |  |
| Possible HIGH for Buy Day                 |  | 3650.00            |  | 3645.96              |  |                 |  |                 |  | ES Day                        |  | 3616.25                             |  | 3559.50     |  | 3561.75     |  |                                     |  | Ave Range on          |  | BD 67.51  |  |
| Possible LOW for Buy Day                  |  | 3557.55            |  | 3562.08              |  |                 |  | 55%             |  | 70%                           |  | based on Ave Penetration of SSD     |  | of 26.75    |  | 29.71       |  | StdID                               |  | 12.06                 |  | 11.02     |  |
| Possible LOW for Buy Day                  |  | 3513.79            |  | 3520.63              |  |                 |  | 100%            |  | 75%                           |  | based on Ave Decline                |  | of 65.70    |  | 54.17       |  | StdID                               |  | 44.88                 |  | 38.94     |  |
| Possible LOW for Buy Day                  |  |                    |  |                      |  |                 |  | 35%             |  | 30%                           |  | based on Ave SS Day Violation on BD |  | of 42.71    |  | 38.88       |  | StdID                               |  | 25.03                 |  | 25.14     |  |
| Thu, Nov 19                               |  | will be a Buy day. |  | ES                   |  | therefore has a |  | 55%             |  | chance of making a high above |  | 3623.25                             |  | and up to   |  | 3650.00     |  | based on Ave Penetration of SSD     |  |                       |  |           |  |
|   |  |                    |  |                      |  | therefore has a |  | 100%            |  | chance of making a Low below  |  | 3623.25                             |  | and down to |  | 3557.55     |  | based on Ave Decline                |  |                       |  |           |  |
|   |  |                    |  |                      |  | therefore has a |  | 35%             |  | chance of making a Low below  |  | 3556.50                             |  | and down to |  | 3513.79     |  | based on Ave SS Day Violation on BD |  |                       |  |           |  |
| The 24 hour Low has a                     |  | 65%                |  | chance of being made |  | 1st             |  |                 |  |                               |  |                                     |  |             |  |             |  |                                     |  |                       |  |           |  |
| Thu, Nov 19                               |  | will be a Buy day. |  | ES Day               |  | therefore has a |  | 70%             |  | chance of making a high above |  | 3616.25                             |  | and up to   |  | 3645.96     |  | based on Ave Penetration of SSD     |  |                       |  |           |  |
|   |  |                    |  |                      |  | therefore has a |  | 75%             |  | chance of making a Low below  |  | 3616.25                             |  | and down to |  | 3562.08     |  | based on Ave Decline                |  |                       |  |           |  |
|   |  |                    |  |                      |  | therefore has a |  | 30%             |  | chance of making a Low below  |  | 3559.50                             |  | and down to |  | 3520.63     |  | based on Ave SS Day Violation on BD |  |                       |  |           |  |
| The Day sess Low has a                    |  | 55%                |  | chance of being made |  | 1st             |  |                 |  |                               |  |                                     |  |             |  |             |  |                                     |  |                       |  |           |  |
|   |  | <b>NQ 24h</b>      |  | <b>NQ Day</b>        |  | <b>24H</b>      |  | <b>Day Only</b> |  | <b>Current</b>                |  | <b>High</b>                         |  | <b>Low</b>  |  | <b>Last</b> |  |                                     |  | odds of Decline > 20  |  | 77%       |  |
| The SellShort Day LOW was                 |  | 12027.50           |  | 12027.50             |  | 1st             |  | 1st             |  | NQ                            |  | 12027.50                            |  | 11861.50    |  | 11873.75    |  |                                     |  | odds of Decline > 25  |  | 69%       |  |
|   |  | 11861.50           |  | 11872.25             |  |                 |  |                 |  |                               |  |                                     |  |             |  |             |  |                                     |  | odds of Decline = 0   |  | 1%        |  |
| Possible HIGH for Buy Day                 |  | 12108.81           |  | 12125.28             |  |                 |  |                 |  | NQ Day                        |  | 12027.50                            |  | 11872.25    |  | 11883.50    |  |                                     |  | Ave Range on          |  | BD 303.89 |  |
| Possible HIGH for Buy Day                 |  | 11716.30           |  | 11817.84             |  |                 |  | 65%             |  | 75%                           |  | based on Ave Penetration of SSD     |  | of 81.31    |  | 97.78       |  | StdID                               |  | 43.48                 |  | 71.12     |  |
| Possible LOW for Buy Day                  |  | 11645.46           |  | 11591.38             |  |                 |  | 100%            |  | 100%                          |  | based on Ave Decline                |  | of 311.20   |  | 209.66      |  | StdID                               |  | 217.24                |  | 190.30    |  |
| Possible LOW for Buy Day                  |  |                    |  |                      |  |                 |  | 30%             |  | 20%                           |  | based on Ave SS Day Violation on BD |  | of 216.04   |  | 280.88      |  | StdID                               |  | 115.56                |  | 108.32    |  |
| Thu, Nov 19                               |  | will be a Buy day. |  | NQ                   |  | therefore has a |  | 65%             |  | chance of making a high above |  | 12027.50                            |  | and up to   |  | 12108.81    |  | based on Ave Penetration of SSD     |  |                       |  |           |  |
|   |  |                    |  |                      |  | therefore has a |  | 100%            |  | chance of making a Low below  |  | 12027.50                            |  | and down to |  | 11716.30    |  | based on Ave Decline                |  |                       |  |           |  |
|   |  |                    |  |                      |  | therefore has a |  | 30%             |  | chance of making a Low below  |  | 11861.50                            |  | and down to |  | 11645.46    |  | based on Ave SS Day Violation on BD |  |                       |  |           |  |
| The 24 hour Low has a                     |  | 65%                |  | chance of being made |  | 1st             |  |                 |  |                               |  |                                     |  |             |  |             |  |                                     |  |                       |  |           |  |
| Thu, Nov 19                               |  | will be a Buy day. |  | NQ Day               |  | therefore has a |  | 75%             |  | chance of making a high above |  | 12027.50                            |  | and up to   |  | 12125.28    |  | based on Ave Penetration of SSD     |  |                       |  |           |  |
|   |  |                    |  |                      |  | therefore has a |  | 100%            |  | chance of making a Low below  |  | 12027.50                            |  | and down to |  | 11817.84    |  | based on Ave Decline                |  |                       |  |           |  |
|   |  |                    |  |                      |  | therefore has a |  | 20%             |  | chance of making a Low below  |  | 11872.25                            |  | and down to |  | 11591.38    |  | based on Ave SS Day Violation on BD |  |                       |  |           |  |
| The Day sess Low has a                    |  | 55%                |  | chance of being made |  | 1st             |  |                 |  |                               |  |                                     |  |             |  |             |  |                                     |  |                       |  |           |  |
|   |  | <b>YM 24h</b>      |  | <b>YM day</b>        |  | <b>24H</b>      |  | <b>Day Only</b> |  | <b>Current</b>                |  | <b>High</b>                         |  | <b>Low</b>  |  | <b>Last</b> |  |                                     |  | odds of Decline > 100 |  | 69%       |  |
| The SellShort Day LOW was                 |  | 29896.00           |  | 29896.00             |  | 1st             |  | 1st             |  | YM                            |  | 29896.00                            |  | 29331.00    |  | 29366.00    |  |                                     |  | odds of Decline > 150 |  | 52%       |  |
|   |  | 29331.00           |  | 29357.00             |  |                 |  |                 |  |                               |  |                                     |  |             |  |             |  |                                     |  | odds of Decline = 0   |  | 1%        |  |
| Possible HIGH for Buy Day                 |  | 30176.64           |  | 30126.85             |  |                 |  |                 |  | YM Day                        |  | 29868.00                            |  | 29357.00    |  | 29374.00    |  |                                     |  | Ave Range on          |  | BD 553.80 |  |
| Possible HIGH for Buy Day                 |  | 29368.10           |  | 29458.06             |  |                 |  | 55%             |  | 65%                           |  | based on Ave Penetration of SSD     |  | of 280.64   |  | 258.85      |  | StdID                               |  | 125.30                |  | 76.62     |  |
| Possible LOW for Buy Day                  |  | 28979.00           |  | 29107.25             |  |                 |  | 100%            |  | 85%                           |  | based on Ave Decline                |  | of 527.90   |  | 409.94      |  | StdID                               |  | 356.64                |  | 329.17    |  |
| Possible LOW for Buy Day                  |  |                    |  |                      |  |                 |  | 35%             |  | 40%                           |  | based on Ave SS Day Violation on BD |  | of 352.00   |  | 249.75      |  | StdID                               |  | 204.75                |  | 199.09    |  |
| Thu, Nov 19                               |  | will be a Buy day. |  | YM                   |  | therefore has a |  | 55%             |  | chance of making a high above |  | 29896.00                            |  | and up to   |  | 30176.64    |  | based on Ave Penetration of SSD     |  |                       |  |           |  |
|   |  |                    |  |                      |  | therefore has a |  | 100%            |  | chance of making a Low below  |  | 29896.00                            |  | and down to |  | 29368.10    |  | based on Ave Decline                |  |                       |  |           |  |
|   |  |                    |  |                      |  | therefore has a |  | 35%             |  | chance of making a Low below  |  | 29331.00                            |  | and down to |  | 28979.00    |  | based on Ave SS Day Violation on BD |  |                       |  |           |  |
| The 24 hour Low has a                     |  | 55%                |  | chance of being made |  | 1st             |  |                 |  |                               |  |                                     |  |             |  |             |  |                                     |  |                       |  |           |  |
| Thu, Nov 19                               |  | will be a Buy day. |  | YM Day               |  | therefore has a |  | 65%             |  | chance of making a high above |  | 29868.00                            |  | and up to   |  | 30126.85    |  | based on Ave Penetration of SSD     |  |                       |  |           |  |
|   |  |                    |  |                      |  | therefore has a |  | 85%             |  | chance of making a Low below  |  | 29868.00                            |  | and down to |  | 29458.06    |  | based on Ave Decline                |  |                       |  |           |  |
|   |  |                    |  |                      |  | therefore has a |  | 40%             |  | chance of making a Low below  |  | 29357.00                            |  | and down to |  | 29107.25    |  | based on Ave SS Day Violation on BD |  |                       |  |           |  |
| The Day sess Low has a                    |  | 55%                |  | chance of being made |  | 1st             |  |                 |  |                               |  |                                     |  |             |  |             |  |                                     |  |                       |  |           |  |
|   |  | <b>RTY 24h</b>     |  | <b>RTY day</b>       |  | <b>24H</b>      |  | <b>Day Only</b> |  | <b>Current</b>                |  | <b>High</b>                         |  | <b>Low</b>  |  | <b>Last</b> |  |                                     |  | odds of Decline > 10  |  | 69%       |  |
| The SellShort Day LOW was                 |  | 1807.40            |  | 1806.40              |  | 1st             |  | 1st             |  | RTY                           |  | 1807.40                             |  | 1762.70     |  | 1766.40     |  |                                     |  | odds of Decline > 15  |  | 52%       |  |
|   |  | 1762.70            |  | 1764.50              |  |                 |  |                 |  |                               |  |                                     |  |             |  |             |  |                                     |  | odds of Decline = 0   |  | 1%        |  |
| Possible HIGH for Buy Day                 |  | 1827.55            |  | 1823.30              |  |                 |  |                 |  | RTY Day                       |  | 1806.40                             |  | 1764.50     |  | 1766.80     |  |                                     |  | Ave Range on          |  | BD 38.99  |  |
| Possible HIGH for Buy Day                 |  | 1771.19            |  | 1775.10              |  |                 |  | 50%             |  | 60%                           |  | based on Ave Penetration of SSD     |  | of 20.15    |  | 16.90       |  | StdID                               |  | 10.24                 |  | 6.04      |  |
| Possible LOW for Buy Day                  |  | 1747.66            |  | 1746.05              |  |                 |  | 100%            |  | 85%                           |  | based on Ave Decline                |  | of 36.22    |  | 31.30       |  | StdID                               |  | 22.60                 |  | 24.04     |  |
| Possible LOW for Buy Day                  |  |                    |  |                      |  |                 |  | 50%             |  | 40%                           |  | based on Ave SS Day Violation on BD |  | of 15.04    |  | 18.45       |  | StdID                               |  | 15.00                 |  | 11.37     |  |
| Thu, Nov 19                               |  | will be a Buy day. |  | RTY                  |  | therefore has a |  | 50%             |  | chance of making a high above |  | 1807.40                             |  | and up to   |  | 1827.55     |  | based on Ave Penetration of SSD     |  |                       |  |           |  |
|   |  |                    |  |                      |  | therefore has a |  | 100%            |  | chance of making a Low below  |  | 1807.40                             |  | and down to |  | 1771.19     |  | based on Ave Decline                |  |                       |  |           |  |
|   |  |                    |  |                      |  | therefore has a |  | 50%             |  | chance of making a Low below  |  | 1762.70                             |  | and down to |  | 1747.66     |  | based on Ave SS Day Violation on BD |  |                       |  |           |  |
| The 24 hour Low has a                     |  | 60%                |  | chance of being made |  | 1st             |  |                 |  |                               |  |                                     |  |             |  |             |  |                                     |  |                       |  |           |  |
| Thu, Nov 19                               |  | will be a Buy day. |  | RTY Day              |  | therefore has a |  | 60%             |  | chance of making a high above |  | 1806.40                             |  | and up to   |  | 1823.30     |  | based on Ave Penetration of SSD     |  |                       |  |           |  |
|   |  |                    |  |                      |  | therefore has a |  | 85%             |  | chance of making a Low below  |  | 1806.40                             |  | and down to |  | 1775.10     |  | based on Ave Decline                |  |                       |  |           |  |
|   |  |                    |  |                      |  | therefore has a |  | 40%             |  | chance of making a Low below  |  | 1764.50                             |  | and down to |  | 1746.05     |  | based on Ave SS Day Violation on BD |  |                       |  |           |  |
| The Day sess Low has a                    |  | 60%                |  | chance of being made |  | 1st             |  |                 |  |                               |  |                                     |  |             |  |             |  |                                     |  |                       |  |           |  |

Thursday November 19<sup>th</sup> 2020

Today was a Buy Day. Markets declined to their violation levels overnight and retested during the day session, then the rally started.

Tomorrow will be a Sell Day. A good part of the rally is in place. Therefore we could be looking at a confused day.

| TTT Data for trading US Index Futures on: Friday, November 20, 2020 |           |                |              |                      |      |                               |          |                                      |          |                                      |          |                     |        |      |        |        |
|---|-----------|----------------|--------------|----------------------|------|-------------------------------|----------|--------------------------------------|----------|--------------------------------------|----------|---------------------|--------|------|--------|--------|
|   |           | <b>ES 24h</b>  |              | <b>ES Day</b>        |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 10  |        | 86%  |        |        |
| The Buy Day HIGH was  |           | 3582.75        |              | 3582.75              |      |                               |          | ES                                   | 3582.75  | 3542.25                              | 3562.25  | odds of Rally > 20  |        | 53%  |        |        |
| The Buy Day LOW was   |           | 3542.25        |              | 3542.25              |      |                               |          |                                      |          |                                      |          | odds of Rally = 0   |        | 1%   |        |        |
| Possible HIGH for Sell Day  |           | 3628.23        |              | 3625.68              |      | 50%                           | 50%      | ES Day                               | 3582.75  | 3542.25                              | 3575.00  | Ave Range on        |        | SD   | 71.25  |        |
| Possible HIGH for Sell Day  |           | 3623.44        |              | 3606.06              |      | 100%                          | 100%     | based on Ave Penetration of BD       |          | of                                   |          | 45.48               | 42.93  | StdD | 24.68  | 11.02  |
| Possible LOW for Sell Day   |           | 3518.42        |              | 3512.88              |      | 45%                           | 50%      | based on Ave Rally                   |          | of                                   |          | 81.19               | 63.81  | StdD | 47.55  | 38.27  |
|   |           |                |              |                      |      |                               |          | based on Ave Buy Day Violation on SD |          | of                                   |          | 23.83               | 29.38  | StdD | 9.87   | 25.14  |
| Fri, Nov 20   | will be a | Sell           | day. ES      | therefore has a      | 50%  | chance of making a high above | 3582.75  | and up to                            | 3628.23  | based on Ave Penetration of BD       |          |                     |        |      |        |        |
|   |           |                |              | therefore has a      | 100% | chance of making a high above | 3542.25  | and up to                            | 3623.44  | based on Ave Rally                   |          |                     |        |      |        |        |
|   |           |                |              | therefore has a      | 45%  | chance of making a Low below  | 3542.25  | and down to                          | 3518.42  | based on Ave Buy Day Violation on SD |          |                     |        |      |        |        |
| The 24 hour High has a  |           | 45%            |              | chance of being made |      | 1st                           |          |                                      |          |                                      |          |                     |        |      |        |        |
| Fri, Nov 20   | will be a | Sell           | day. ES Day  | therefore has a      | 50%  | chance of making a high above | 3582.75  | and up to                            | 3625.68  | based on Ave Penetration of BD       |          |                     |        |      |        |        |
|   |           |                |              | therefore has a      | 100% | chance of making a high above | 3542.25  | and up to                            | 3606.06  | based on Ave Rally                   |          |                     |        |      |        |        |
|   |           |                |              | therefore has a      | 50%  | chance of making a Low below  | 3542.25  | and down to                          | 3512.88  | based on Ave Buy Day Violation on SD |          |                     |        |      |        |        |
| The Day sess High has a   |           | 40%            |              | chance of being made |      | 1st                           |          |                                      |          |                                      |          |                     |        |      |        |        |
|   |           | <b>NQ 24h</b>  |              | <b>NQ Day</b>        |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 20  |        | 88%  |        |        |
| The Buy Day LOW was   |           | 12000.00       |              | 12000.00             |      |                               |          | NQ                                   | 12000.00 | 11804.50                             | 11964.75 | odds of Rally > 25  |        | 83%  |        |        |
|   |           | 11804.50       |              | 11841.75             |      |                               |          |                                      |          |                                      |          | odds of Rally = 0   |        | 0%   |        |        |
| Possible HIGH for Sell Day  |           | 12147.54       |              | 12139.68             |      | 60%                           | 55%      | NQ Day                               | 12000.00 | 11841.75                             | 11982.00 | Ave Range on        |        | SD   | 304.99 |        |
| Possible HIGH for Sell Day  |           | 12152.18       |              | 12124.04             |      | 100%                          | 100%     | based on Ave Penetration of BD       |          | of                                   |          | 147.54              | 139.68 | StdD | 83.83  | 71.12  |
| Possible LOW for Sell Day   |           | 11680.47       |              | 11705.56             |      | 40%                           | 45%      | based on Ave Rally                   |          | of                                   |          | 347.68              | 282.29 | StdD | 192.11 | 183.65 |
|   |           |                |              |                      |      |                               |          | based on Ave Buy Day Violation on SD |          | of                                   |          | 124.03              | 136.19 | StdD | 46.57  | 108.32 |
| Fri, Nov 20   | will be a | Sell           | day. NQ      | therefore has a      | 60%  | chance of making a high above | 12000.00 | and up to                            | 12147.54 | based on Ave Penetration of BD       |          |                     |        |      |        |        |
|   |           |                |              | therefore has a      | 100% | chance of making a high above | 11804.50 | and up to                            | 12152.18 | based on Ave Rally                   |          |                     |        |      |        |        |
|   |           |                |              | therefore has a      | 40%  | chance of making a Low below  | 11804.50 | and down to                          | 11680.47 | based on Ave Buy Day Violation on SD |          |                     |        |      |        |        |
| The 24 hour High has a  |           | 35%            |              | chance of being made |      | Last                          |          |                                      |          |                                      |          |                     |        |      |        |        |
| Fri, Nov 20   | will be a | Sell           | day. NQ Day  | therefore has a      | 55%  | chance of making a high above | 12000.00 | and up to                            | 12139.68 | based on Ave Penetration of BD       |          |                     |        |      |        |        |
|   |           |                |              | therefore has a      | 100% | chance of making a high above | 11841.75 | and up to                            | 12124.04 | based on Ave Rally                   |          |                     |        |      |        |        |
|   |           |                |              | therefore has a      | 45%  | chance of making a Low below  | 11841.75 | and down to                          | 11705.56 | based on Ave Buy Day Violation on SD |          |                     |        |      |        |        |
| The Day sess High has a   |           | 35%            |              | chance of being made |      | Last                          |          |                                      |          |                                      |          |                     |        |      |        |        |
|   |           | <b>YM 24h</b>  |              | <b>YM day</b>        |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 100 |        | 79%  |        |        |
| The Buy Day LOW was   |           | 29476.00       |              | 29474.00             |      |                               |          | YM                                   | 29476.00 | 29182.00                             | 29301.00 | odds of Rally > 150 |        | 60%  |        |        |
|   |           | 29182.00       |              | 29182.00             |      |                               |          |                                      |          |                                      |          | odds of Rally = 0   |        | 0%   |        |        |
| Possible HIGH for Sell Day  |           | 29877.70       |              | 29872.50             |      | 50%                           | 50%      | YM Day                               | 29474.00 | 29182.00                             | 29412.00 | Ave Range on        |        | SD   | 600.10 |        |
| Possible HIGH for Sell Day  |           | 29854.10       |              | 29710.60             |      | 100%                          | 100%     | based on Ave Penetration of BD       |          | of                                   |          | 401.70              | 398.50 | StdD | 229.22 | 76.62  |
| Possible LOW for Sell Day   |           | 28995.44       |              | 28960.60             |      | 45%                           | 50%      | based on Ave Rally                   |          | of                                   |          | 672.10              | 528.60 | StdD | 406.64 | 328.41 |
|   |           |                |              |                      |      |                               |          | based on Ave Buy Day Violation on SD |          | of                                   |          | 186.56              | 221.40 | StdD | 78.66  | 199.09 |
| Fri, Nov 20   | will be a | Sell           | day. YM      | therefore has a      | 50%  | chance of making a high above | 29476.00 | and up to                            | 29877.70 | based on Ave Penetration of BD       |          |                     |        |      |        |        |
|   |           |                |              | therefore has a      | 100% | chance of making a high above | 29182.00 | and up to                            | 29854.10 | based on Ave Rally                   |          |                     |        |      |        |        |
|   |           |                |              | therefore has a      | 45%  | chance of making a Low below  | 29182.00 | and down to                          | 28995.44 | based on Ave Buy Day Violation on SD |          |                     |        |      |        |        |
| The 24 hour High has a  |           | 40%            |              | chance of being made |      | 1st                           |          |                                      |          |                                      |          |                     |        |      |        |        |
| Fri, Nov 20   | will be a | Sell           | day. YM Day  | therefore has a      | 50%  | chance of making a high above | 29474.00 | and up to                            | 29872.50 | based on Ave Penetration of BD       |          |                     |        |      |        |        |
|   |           |                |              | therefore has a      | 100% | chance of making a high above | 29182.00 | and up to                            | 29710.60 | based on Ave Rally                   |          |                     |        |      |        |        |
|   |           |                |              | therefore has a      | 50%  | chance of making a Low below  | 29182.00 | and down to                          | 28960.60 | based on Ave Buy Day Violation on SD |          |                     |        |      |        |        |
| The Day sess High has a   |           | 40%            |              | chance of being made |      | 1st                           |          |                                      |          |                                      |          |                     |        |      |        |        |
|   |           | <b>RTY 24h</b> |              | <b>RTY day</b>       |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 10  |        | 79%  |        |        |
| The Buy Day LOW was   |           | 1784.50        |              | 1784.50              |      |                               |          | RTY                                  | 1784.50  | 1753.80                              | 1768.20  | odds of Rally > 15  |        | 57%  |        |        |
|   |           | 1753.80        |              | 1759.00              |      |                               |          |                                      |          |                                      |          | odds of Rally = 0   |        | 0%   |        |        |
| Possible HIGH for Sell Day  |           | 1808.99        |              | 1805.67              |      | 65%                           | 80%      | RTY Day                              | 1784.50  | 1759.00                              | 1777.90  | Ave Range on        |        | SD   | 46.53  |        |
| Possible HIGH for Sell Day  |           | 1805.68        |              | 1803.20              |      | 100%                          | 100%     | based on Ave Penetration of BD       |          | of                                   |          | 24.49               | 21.17  | StdD | 19.88  | 6.04   |
| Possible LOW for Sell Day   |           | 1741.03        |              | 1748.51              |      | 45%                           | 50%      | based on Ave Rally                   |          | of                                   |          | 51.88               | 44.20  | StdD | 31.40  | 24.33  |
|   |           |                |              |                      |      |                               |          | based on Ave Buy Day Violation on SD |          | of                                   |          | 12.77               | 10.49  | StdD | 5.49   | 11.37  |
| Fri, Nov 20   | will be a | Sell           | day. RTY     | therefore has a      | 65%  | chance of making a high above | 1784.50  | and up to                            | 1808.99  | based on Ave Penetration of BD       |          |                     |        |      |        |        |
|   |           |                |              | therefore has a      | 100% | chance of making a high above | 1753.80  | and up to                            | 1805.68  | based on Ave Rally                   |          |                     |        |      |        |        |
|   |           |                |              | therefore has a      | 45%  | chance of making a Low below  | 1753.80  | and down to                          | 1741.03  | based on Ave Buy Day Violation on SD |          |                     |        |      |        |        |
| The 24 hour High has a  |           | 35%            |              | chance of being made |      | 1st                           |          |                                      |          |                                      |          |                     |        |      |        |        |
| Fri, Nov 20   | will be a | Sell           | day. RTY Day | therefore has a      | 80%  | chance of making a high above | 1784.50  | and up to                            | 1805.67  | based on Ave Penetration of BD       |          |                     |        |      |        |        |
|   |           |                |              | therefore has a      | 100% | chance of making a high above | 1759.00  | and up to                            | 1803.20  | based on Ave Rally                   |          |                     |        |      |        |        |
|   |           |                |              | therefore has a      | 50%  | chance of making a Low below  | 1759.00  | and down to                          | 1748.51  | based on Ave Buy Day Violation on SD |          |                     |        |      |        |        |
| The Day sess High has a   |           | 40%            |              | chance of being made |      | 1st                           |          |                                      |          |                                      |          |                     |        |      |        |        |



Friday November 20<sup>th</sup> 2020

Today was a Sell Day. Markets retested yesterday's High and failed to go higher. Then they retested yesterday's Low.

Monday will be a SS Day. Momentum may take markets lower before the real rally starts.

Have a great weekend.

| TTT Data for trading US Index Futures on:        |  |                |  |   |  |                     |  |   |  | Monday, November 23, 2020           |  |  |  |  |  |  |  |  |  |
|--|--|----------------|--|---|--|---------------------|--|---|--|-------------------------------------|--|--|--|--|--|--|--|--|--|
|  |  | <b>ES 24h</b>  |  | <b>ES Day</b>                                     |  | <b>24H Day Only</b> |  | <b>Current High Low Last</b>  |  | <b>odds of 3D Rally &gt; 10 85%</b> |  |  |  |  |  |  |  |  |  |
| The Sell Day HIGH was                            |  | 3582.50 1st    |  | 3577.50 1st                                       |  |                     |  | ES 3582.50 3542.75 3551.50  |  | odds of 3D Rally > 20 61%           |  |  |  |  |  |  |  |  |  |
| The Sell Day LOW was                             |  | 3542.75        |  | 3542.75   |  |                     |  |   |  | odds of 3D Rally < 0 8%             |  |  |  |  |  |  |  |  |  |
| The Buy Day LOW was                              |  | 3542.25        |  | 3542.25   |  |                     |  | ES Day 3577.50 3542.75 3543.50  |  | <b>Ave Range on SSD 75.30</b>       |  |  |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 3604.89        |  | 3604.04   |  | 45% 35%             |  | based on Ave Penetration of SD  |  | of 22.39 26.54 StdD 10.38 11.02     |  |  |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 3619.03        |  | 3601.63   |  | 95% 85%             |  | based on Ave 3 Day Rally  |  | of 76.78 59.38 StdD 46.47 38.27     |  |  |  |  |  |  |  |  |  |
| Possible LOW for Sell Short Day                  |  | 3494.05        |  | 3495.40   |  | 50% 60%             |  | based on Ave of Sell Day Violation on SS days                               |  | of 48.70 47.35 StdD 22.33 25.14     |  |  |  |  |  |  |  |  |  |
| Mon, Nov 23 will be a SellShort day.             |  | ES             |  | therefore has a 45% chance of making a high above |  |                     |  | 3582.50 and up to 3604.89 based on Ave Penetration of SD                    |  |                                     |  |  |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 95% chance of making a high above |  |                     |  | 3542.25 and up to 3619.03 based on Ave 3 Day Rally                          |  |                                     |  |  |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 50% chance of making a Low below  |  |                     |  | 3542.75 and down to 3494.05 based on Ave of Sell Day Violation on SS days   |  |                                     |  |  |  |  |  |  |  |  |  |
| The 24 hour High has a 30% chance of being made  |  | 1st            |  |   |  |                     |  |   |  |                                     |  |  |  |  |  |  |  |  |  |
|  |  | <b>ES Day</b>  |  | <b>ES Day</b>                                     |  | <b>24H Day Only</b> |  | <b>Current High Low Last</b>  |  | <b>odds of 3D Rally &gt; 10 95%</b> |  |  |  |  |  |  |  |  |  |
| The Sell Day HIGH was                            |  | 3577.50 1st    |  | 3604.04 1st                                       |  |                     |  | ES 3577.50 3542.75 3543.50  |  | odds of 3D Rally > 20 80%           |  |  |  |  |  |  |  |  |  |
| The Sell Day LOW was                             |  | 3542.75        |  | 3601.63   |  |                     |  |   |  | odds of 3D Rally < 0 9%             |  |  |  |  |  |  |  |  |  |
| The Buy Day LOW was                              |  | 3542.25        |  | 3495.40   |  |                     |  | ES Day 3577.50 3542.75 3543.50  |  | <b>Ave Range on SSD 333.29</b>      |  |  |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 12167.39       |  | 12311.67  |  | 35% 15%             |  | based on Ave Penetration of SD  |  | of 146.39 296.42 StdD 70.30 71.12   |  |  |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 12153.71       |  | 12104.21  |  | 90% 85%             |  | based on Ave 3 Day Rally  |  | of 349.21 262.46 StdD 212.59 183.65 |  |  |  |  |  |  |  |  |  |
| Possible LOW for Sell Short Day                  |  | 11686.29       |  | 11661.42  |  | 60% 60%             |  | based on Ave of Sell Day Violation on SS days                               |  | of 187.21 212.08 StdD 98.60 108.32  |  |  |  |  |  |  |  |  |  |
| Mon, Nov 23 will be a SellShort day.             |  | ES Day         |  | therefore has a 35% chance of making a high above |  |                     |  | 3577.50 and up to 3604.04 based on Ave Penetration of SD                    |  |                                     |  |  |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 85% chance of making a high above |  |                     |  | 3542.25 and up to 3601.63 based on Ave 3 Day Rally                          |  |                                     |  |  |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 60% chance of making a Low below  |  |                     |  | 3542.75 and down to 3495.40 based on Ave of Sell Day Violation on SS days   |  |                                     |  |  |  |  |  |  |  |  |  |
| The Day sess High has a 30% chance of being made |  | 1st            |  |   |  |                     |  |   |  |                                     |  |  |  |  |  |  |  |  |  |
|  |  | <b>NQ 24h</b>  |  | <b>NQ Day</b>                                     |  | <b>24H Day Only</b> |  | <b>Current High Low Last</b>  |  | <b>odds of 3D Rally &gt; 10 95%</b> |  |  |  |  |  |  |  |  |  |
| The Sell Day LOW was                             |  | 12021.00 1st   |  | 12015.25 1st                                      |  |                     |  | NQ 12021.00 11873.50 11908.00   |  | odds of 3D Rally > 20 80%           |  |  |  |  |  |  |  |  |  |
| The Buy Day LOW was                              |  | 11873.50       |  | 11873.50  |  |                     |  |   |  | odds of 3D Rally < 0 9%             |  |  |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 11804.50       |  | 11841.75  |  |                     |  | NQ Day 12015.25 11873.50 11885.25   |  | <b>Ave Range on SSD 333.29</b>      |  |  |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 12167.39       |  | 12311.67  |  | 35% 15%             |  | based on Ave Penetration of SD  |  | of 146.39 296.42 StdD 70.30 71.12   |  |  |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 12153.71       |  | 12104.21  |  | 90% 85%             |  | based on Ave 3 Day Rally  |  | of 349.21 262.46 StdD 212.59 183.65 |  |  |  |  |  |  |  |  |  |
| Possible LOW for Sell Short Day                  |  | 11686.29       |  | 11661.42  |  | 60% 60%             |  | based on Ave of Sell Day Violation on SS days                               |  | of 187.21 212.08 StdD 98.60 108.32  |  |  |  |  |  |  |  |  |  |
| Mon, Nov 23 will be a SellShort day.             |  | NQ             |  | therefore has a 35% chance of making a high above |  |                     |  | 12021.00 and up to 12167.39 based on Ave Penetration of SD                  |  |                                     |  |  |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 90% chance of making a high above |  |                     |  | 11804.50 and up to 12153.71 based on Ave 3 Day Rally                        |  |                                     |  |  |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 60% chance of making a Low below  |  |                     |  | 11873.50 and down to 11686.29 based on Ave of Sell Day Violation on SS days |  |                                     |  |  |  |  |  |  |  |  |  |
| The 24 hour High has a 40% chance of being made  |  | 1st            |  |   |  |                     |  |   |  |                                     |  |  |  |  |  |  |  |  |  |
|  |  | <b>NQ Day</b>  |  | <b>NQ Day</b>                                     |  | <b>24H Day Only</b> |  | <b>Current High Low Last</b>  |  | <b>odds of 3D Rally &gt; 10 95%</b> |  |  |  |  |  |  |  |  |  |
| The Sell Day LOW was                             |  | 12015.25 1st   |  | 12311.67 1st                                      |  |                     |  | NQ 12015.25 11873.50 11885.25   |  | odds of 3D Rally > 20 80%           |  |  |  |  |  |  |  |  |  |
| The Buy Day LOW was                              |  | 11841.75       |  | 11661.42  |  |                     |  |   |  | odds of 3D Rally < 0 9%             |  |  |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 11804.50       |  | 11841.75  |  |                     |  | NQ Day 12015.25 11873.50 11885.25   |  | <b>Ave Range on SSD 333.29</b>      |  |  |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 12167.39       |  | 12311.67  |  | 35% 15%             |  | based on Ave Penetration of SD  |  | of 146.39 296.42 StdD 70.30 71.12   |  |  |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 12153.71       |  | 12104.21  |  | 90% 85%             |  | based on Ave 3 Day Rally  |  | of 349.21 262.46 StdD 212.59 183.65 |  |  |  |  |  |  |  |  |  |
| Possible LOW for Sell Short Day                  |  | 11686.29       |  | 11661.42  |  | 60% 60%             |  | based on Ave of Sell Day Violation on SS days                               |  | of 187.21 212.08 StdD 98.60 108.32  |  |  |  |  |  |  |  |  |  |
| Mon, Nov 23 will be a SellShort day.             |  | NQ Day         |  | therefore has a 15% chance of making a high above |  |                     |  | 12015.25 and up to 12311.67 based on Ave Penetration of SD                  |  |                                     |  |  |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 85% chance of making a high above |  |                     |  | 11841.75 and up to 12104.21 based on Ave 3 Day Rally                        |  |                                     |  |  |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 60% chance of making a Low below  |  |                     |  | 11873.50 and down to 11661.42 based on Ave of Sell Day Violation on SS days |  |                                     |  |  |  |  |  |  |  |  |  |
| The Day sess High has a 40% chance of being made |  | Last           |  |   |  |                     |  |   |  |                                     |  |  |  |  |  |  |  |  |  |
|  |  | <b>YM 24h</b>  |  | <b>YM day</b>                                     |  | <b>24H Day Only</b> |  | <b>Current High Low Last</b>  |  | <b>odds of 3D Rally &gt; 75 88%</b> |  |  |  |  |  |  |  |  |  |
| The Sell Day LOW was                             |  | 29440.00 1st   |  | 29415.00 1st                                      |  |                     |  | YM 29440.00 29123.00 29178.00   |  | odds of 3D Rally > 100 82%          |  |  |  |  |  |  |  |  |  |
| The Buy Day LOW was                              |  | 29123.00       |  | 29128.00  |  |                     |  |   |  | odds of 3D Rally < 0 9%             |  |  |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 29182.00       |  | 29182.00  |  |                     |  | YM Day 29415.00 29128.00 29138.00   |  | <b>Ave Range on SSD 626.00</b>      |  |  |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 29566.36       |  | 29574.78  |  | 55% 45%             |  | based on Ave Penetration of SD  |  | of 126.36 159.78 StdD 63.66 76.62   |  |  |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 29821.26       |  | 29708.47  |  | 95% 85%             |  | based on Ave 3 Day Rally  |  | of 639.26 526.47 StdD 378.66 328.41 |  |  |  |  |  |  |  |  |  |
| Possible LOW for Sell Short Day                  |  | 28701.89       |  | 28707.40  |  | 45% 50%             |  | based on Ave of Sell Day Violation on SS days                               |  | of 421.11 420.60 StdD 180.02 199.09 |  |  |  |  |  |  |  |  |  |
| Mon, Nov 23 will be a SellShort day.             |  | YM             |  | therefore has a 55% chance of making a high above |  |                     |  | 29440.00 and up to 29566.36 based on Ave Penetration of SD                  |  |                                     |  |  |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 95% chance of making a high above |  |                     |  | 29123.00 and up to 29821.26 based on Ave 3 Day Rally                        |  |                                     |  |  |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 45% chance of making a Low below  |  |                     |  | 29123.00 and down to 28701.89 based on Ave of Sell Day Violation on SS days |  |                                     |  |  |  |  |  |  |  |  |  |
| The 24 hour High has a 40% chance of being made  |  | 1st            |  |   |  |                     |  |   |  |                                     |  |  |  |  |  |  |  |  |  |
|  |  | <b>YM Day</b>  |  | <b>YM Day</b>                                     |  | <b>24H Day Only</b> |  | <b>Current High Low Last</b>  |  | <b>odds of 3D Rally &gt; 75 88%</b> |  |  |  |  |  |  |  |  |  |
| The Sell Day LOW was                             |  | 29415.00 1st   |  | 29574.78 1st                                      |  |                     |  | YM 29415.00 29128.00 29138.00   |  | odds of 3D Rally > 100 82%          |  |  |  |  |  |  |  |  |  |
| The Buy Day LOW was                              |  | 29128.00       |  | 28707.40  |  |                     |  |   |  | odds of 3D Rally < 0 9%             |  |  |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 29182.00       |  | 29182.00  |  |                     |  | YM Day 29415.00 29128.00 29138.00   |  | <b>Ave Range on SSD 626.00</b>      |  |  |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 29566.36       |  | 29574.78  |  | 55% 45%             |  | based on Ave Penetration of SD  |  | of 126.36 159.78 StdD 63.66 76.62   |  |  |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 29821.26       |  | 29708.47  |  | 95% 85%             |  | based on Ave 3 Day Rally  |  | of 639.26 526.47 StdD 378.66 328.41 |  |  |  |  |  |  |  |  |  |
| Possible LOW for Sell Short Day                  |  | 28701.89       |  | 28707.40  |  | 45% 50%             |  | based on Ave of Sell Day Violation on SS days                               |  | of 421.11 420.60 StdD 180.02 199.09 |  |  |  |  |  |  |  |  |  |
| Mon, Nov 23 will be a SellShort day.             |  | YM Day         |  | therefore has a 45% chance of making a high above |  |                     |  | 29415.00 and up to 29574.78 based on Ave Penetration of SD                  |  |                                     |  |  |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 85% chance of making a high above |  |                     |  | 29128.00 and up to 29708.47 based on Ave 3 Day Rally                        |  |                                     |  |  |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 50% chance of making a Low below  |  |                     |  | 29128.00 and down to 28707.40 based on Ave of Sell Day Violation on SS days |  |                                     |  |  |  |  |  |  |  |  |  |
| The Day sess High has a 40% chance of being made |  | 1st            |  |   |  |                     |  |   |  |                                     |  |  |  |  |  |  |  |  |  |
|  |  | <b>RTY 24h</b> |  | <b>RTY day</b>                                    |  | <b>24H Day Only</b> |  | <b>Current High Low Last</b>  |  | <b>odds of 3D Rally &gt; 5 93%</b>  |  |  |  |  |  |  |  |  |  |
| The Sell Day LOW was                             |  | 1788.10 Last   |  | 1788.10 Last                                      |  |                     |  | RTY 1788.10 1757.30 1782.10   |  | odds of 3D Rally > 10 81%           |  |  |  |  |  |  |  |  |  |
| The Buy Day LOW was                              |  | 1757.30        |  | 1766.70   |  |                     |  |   |  | odds of 3D Rally < 0 9%             |  |  |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 1753.00        |  | 1759.00   |  |                     |  | RTY Day 1788.10 1766.70 1778.90   |  | <b>Ave Range on SSD 45.07</b>       |  |  |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 1798.16        |  | 1801.91   |  | 55% 45%             |  | based on Ave Penetration of SD  |  | of 10.06 13.81 StdD 4.73 6.04       |  |  |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 1804.30        |  | 1801.16   |  | 95% 90%             |  | based on Ave 3 Day Rally  |  | of 50.50 42.16 StdD 28.53 24.33     |  |  |  |  |  |  |  |  |  |
| Possible LOW for Sell Short Day                  |  | 1734.86        |  | 1742.29   |  | 50% 50%             |  | based on Ave of Sell Day Violation on SS days                               |  | of 22.44 24.41 StdD 10.17 11.37     |  |  |  |  |  |  |  |  |  |
| Mon, Nov 23 will be a SellShort day.             |  | RTY            |  | therefore has a 55% chance of making a high above |  |                     |  | 1788.10 and up to 1798.16 based on Ave Penetration of SD                    |  |                                     |  |  |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 95% chance of making a high above |  |                     |  | 1753.00 and up to 1804.30 based on Ave 3 Day Rally                          |  |                                     |  |  |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 50% chance of making a Low below  |  |                     |  | 1757.30 and down to 1734.86 based on Ave of Sell Day Violation on SS days   |  |                                     |  |  |  |  |  |  |  |  |  |
| The 24 hour High has a 50% chance of being made  |  | 1st            |  |   |  |                     |  |   |  |                                     |  |  |  |  |  |  |  |  |  |
|  |  | <b>RTY Day</b> |  | <b>RTY Day</b>                                    |  | <b>24H Day Only</b> |  | <b>Current High Low Last</b>  |  | <b>odds of 3D Rally &gt; 5 93%</b>  |  |  |  |  |  |  |  |  |  |
| The Sell Day LOW was                             |  | 1788.10 Last   |  | 1801.91 Last                                      |  |                     |  | RTY 1788.10 1757.30 1782.10   |  | odds of 3D Rally > 10 81%           |  |  |  |  |  |  |  |  |  |
| The Buy Day LOW was                              |  | 1766.70        |  | 1742.29   |  |                     |  |   |  | odds of 3D Rally < 0 9%             |  |  |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 1753.00        |  | 1759.00   |  |                     |  | RTY Day 1788.10 1766.70 1778.90   |  | <b>Ave Range on SSD 45.07</b>       |  |  |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 1798.16        |  | 1801.91   |  | 55% 45%             |  | based on Ave Penetration of SD  |  | of 10.06 13.81 StdD 4.73 6.04       |  |  |  |  |  |  |  |  |  |
| Possible HIGH for Sell Short Day                 |  | 1804.30        |  | 1801.16   |  | 95% 90%             |  | based on Ave 3 Day Rally  |  | of 50.50 42.16 StdD 28.53 24.33     |  |  |  |  |  |  |  |  |  |
| Possible LOW for Sell Short Day                  |  | 1734.86        |  | 1742.29   |  | 50% 50%             |  | based on Ave of Sell Day Violation on SS days                               |  | of 22.44 24.41 StdD 10.17 11.37     |  |  |  |  |  |  |  |  |  |
| Mon, Nov 23 will be a SellShort day.             |  | RTY Day        |  | therefore has a 45% chance of making a high above |  |                     |  | 1788.10 and up to 1801.91 based on Ave Penetration of SD                    |  |                                     |  |  |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 90% chance of making a high above |  |                     |  | 1759.00 and up to 1801.16 based on Ave 3 Day Rally                          |  |                                     |  |  |  |  |  |  |  |  |  |
|  |  |                |  | therefore has a 50% chance of making a Low below  |  |                     |  | 1766.70 and down to 1742.29 based on Ave of Sell Day Violation on SS days   |  |                                     |  |  |  |  |  |  |  |  |  |
| The Day sess High has a 50% chance of being made |  | 1st            |  |   |  |                     |  |   |  |                                     |  |  |  |  |  |  |  |  |  |

Monday November 23<sup>rd</sup> 2020

Today was a SS Day. The markets were acting in a confused way. Once NQ retested a BDL the rally started.

Tomorrow will be a Buy Day. Today's late day decline may continue.

| TTT Data for trading US Index Futures on: |  |               |  |                      |  |              |  |                                     |  | Tuesday, November 24, 2020 |  |              |  |                                     |  |                       |  |     |  |
|---|--|---------------|--|----------------------|--|--------------|--|-------------------------------------|--|----------------------------|--|--------------|--|-------------------------------------|--|-----------------------|--|-----|--|
| The Sell/Short Day HIGH was               |  | 3588.00 Last  |  | 3588.00 1st          |  | 24H Day Only |  | Current ES                          |  | High 3588.00               |  | Low 3545.50  |  | Last 3576.00                        |  | odds of Decline > 10  |  | 74% |  |
| The Sell/Short Day LOW was                |  | 3545.50       |  | 3548.75              |  |              |  | ES Day                              |  | 3588.00                    |  | 3548.75      |  | 3576.00                             |  | odds of Decline > 20  |  | 47% |  |
| Possible HIGH for Buy Day                 |  | 3615.95       |  | 3618.67              |  | 50%          |  | based on Ave Penetration of SSD     |  | of 27.95                   |  | 30.67        |  | StdD 12.01                          |  | 11.05                 |  |     |  |
| Possible LOW for Buy Day                  |  | 3519.19       |  | 3529.98              |  | 100%         |  | based on Ave Decline                |  | of 68.81                   |  | 58.02        |  | StdD 45.51                          |  | 38.27                 |  |     |  |
| Possible LOW for Buy Day                  |  | 3506.34       |  | 3512.96              |  | 40%          |  | based on Ave SS Day Violation on BD |  | of 39.16                   |  | 35.79        |  | StdD 25.12                          |  | 25.14                 |  |     |  |
| Tue, Nov 24 will be a Buy day.            |  | ES            |  | therefore has a      |  | 50%          |  | 3588.00                             |  | and up to                  |  | 3615.95      |  | based on Ave Penetration of SSD     |  |                       |  |     |  |
|   |  |               |  | therefore has a      |  | 100%         |  | 3588.00                             |  | and down to                |  | 3519.19      |  | based on Ave Decline                |  |                       |  |     |  |
|   |  |               |  | therefore has a      |  | 40%          |  | 3545.50                             |  | and down to                |  | 3506.34      |  | based on Ave SS Day Violation on BD |  |                       |  |     |  |
| The 24 hour Low has a                     |  | 70%           |  | chance of being made |  | Last         |  |                                     |  |                            |  |              |  |                                     |  |                       |  |     |  |
| Tue, Nov 24 will be a Buy day.            |  | ES Day        |  | therefore has a      |  | 65%          |  | 3588.00                             |  | and up to                  |  | 3618.67      |  | based on Ave Penetration of SSD     |  |                       |  |     |  |
|   |  |               |  | therefore has a      |  | 75%          |  | 3588.00                             |  | and down to                |  | 3529.98      |  | based on Ave Decline                |  |                       |  |     |  |
|   |  |               |  | therefore has a      |  | 35%          |  | 3548.75                             |  | and down to                |  | 3512.96      |  | based on Ave SS Day Violation on BD |  |                       |  |     |  |
| The Day sess Low has a                    |  | 60%           |  | chance of being made |  | 1st          |  |                                     |  |                            |  |              |  |                                     |  |                       |  |     |  |
| The Sell/Short Day LOW was                |  | 12001.75 1st  |  | 12001.75 1st         |  | 24H Day Only |  | Current NQ                          |  | High 12001.75              |  | Low 11808.25 |  | Last 11918.50                       |  | odds of Decline > 20  |  | 77% |  |
|   |  | 11808.25      |  | 11808.25             |  |              |  | NQ Day                              |  | 12001.75                   |  | 11808.25     |  | 11912.50                            |  | odds of Decline > 25  |  | 69% |  |
| Possible HIGH for Buy Day                 |  | 12086.13      |  | 12102.75             |  | 60%          |  | based on Ave Penetration of SSD     |  | of 84.38                   |  | 101.00       |  | StdD 43.39                          |  | 69.04                 |  |     |  |
| Possible LOW for Buy Day                  |  | 11687.74      |  | 11790.73             |  | 100%         |  | based on Ave Decline                |  | of 314.01                  |  | 211.03       |  | StdD 217.63                         |  | 183.65                |  |     |  |
| Possible LOW for Buy Day                  |  | 11614.93      |  | 11577.45             |  | 35%          |  | based on Ave SS Day Violation on BD |  | of 193.32                  |  | 230.80       |  | StdD 115.42                         |  | 108.22                |  |     |  |
| Tue, Nov 24 will be a Buy day.            |  | NQ            |  | therefore has a      |  | 60%          |  | 12001.75                            |  | and up to                  |  | 12086.13     |  | based on Ave Penetration of SSD     |  |                       |  |     |  |
|   |  |               |  | therefore has a      |  | 100%         |  | 12001.75                            |  | and down to                |  | 11687.74     |  | based on Ave Decline                |  |                       |  |     |  |
|   |  |               |  | therefore has a      |  | 35%          |  | 11808.25                            |  | and down to                |  | 11614.93     |  | based on Ave SS Day Violation on BD |  |                       |  |     |  |
| The 24 hour Low has a                     |  | 70%           |  | chance of being made |  | 1st          |  |                                     |  |                            |  |              |  |                                     |  |                       |  |     |  |
| Tue, Nov 24 will be a Buy day.            |  | NQ Day        |  | therefore has a      |  | 70%          |  | 12001.75                            |  | and up to                  |  | 12102.75     |  | based on Ave Penetration of SSD     |  |                       |  |     |  |
|   |  |               |  | therefore has a      |  | 100%         |  | 12001.75                            |  | and down to                |  | 11790.73     |  | based on Ave Decline                |  |                       |  |     |  |
|   |  |               |  | therefore has a      |  | 25%          |  | 11808.25                            |  | and down to                |  | 11577.45     |  | based on Ave SS Day Violation on BD |  |                       |  |     |  |
| The Day sess Low has a                    |  | 60%           |  | chance of being made |  | 1st          |  |                                     |  |                            |  |              |  |                                     |  |                       |  |     |  |
| The Sell/Short Day LOW was                |  | 29621.00 Last |  | 29621.00 Last        |  | 24H Day Only |  | Current YM                          |  | High 29621.00              |  | Low 29116.00 |  | Last 29552.00                       |  | odds of Decline > 100 |  | 69% |  |
|   |  | 29116.00      |  | 29306.00             |  |              |  | YM Day                              |  | 29621.00                   |  | 29306.00     |  | 29555.00                            |  | odds of Decline > 150 |  | 52% |  |
| Possible HIGH for Buy Day                 |  | 29904.60      |  | 29878.67             |  | 50%          |  | based on Ave Penetration of SSD     |  | of 283.60                  |  | 257.67       |  | StdD 122.73                         |  | 80.01                 |  |     |  |
| Possible LOW for Buy Day                  |  | 29065.30      |  | 29171.06             |  | 100%         |  | based on Ave Decline                |  | of 555.70                  |  | 449.94       |  | StdD 363.22                         |  | 328.41                |  |     |  |
| Possible LOW for Buy Day                  |  | 28789.38      |  | 29064.56             |  | 40%          |  | based on Ave SS Day Violation on BD |  | of 326.63                  |  | 241.44       |  | StdD 205.32                         |  | 199.23                |  |     |  |
| Tue, Nov 24 will be a Buy day.            |  | YM            |  | therefore has a      |  | 50%          |  | 29621.00                            |  | and up to                  |  | 29904.60     |  | based on Ave Penetration of SSD     |  |                       |  |     |  |
|   |  |               |  | therefore has a      |  | 100%         |  | 29621.00                            |  | and down to                |  | 29065.30     |  | based on Ave Decline                |  |                       |  |     |  |
|   |  |               |  | therefore has a      |  | 40%          |  | 29116.00                            |  | and down to                |  | 28789.38     |  | based on Ave SS Day Violation on BD |  |                       |  |     |  |
| The 24 hour Low has a                     |  | 50%           |  | chance of being made |  | Last         |  |                                     |  |                            |  |              |  |                                     |  |                       |  |     |  |
| Tue, Nov 24 will be a Buy day.            |  | YM Day        |  | therefore has a      |  | 60%          |  | 29621.00                            |  | and up to                  |  | 29878.67     |  | based on Ave Penetration of SSD     |  |                       |  |     |  |
|   |  |               |  | therefore has a      |  | 85%          |  | 29621.00                            |  | and down to                |  | 29171.06     |  | based on Ave Decline                |  |                       |  |     |  |
|   |  |               |  | therefore has a      |  | 45%          |  | 29306.00                            |  | and down to                |  | 29064.56     |  | based on Ave SS Day Violation on BD |  |                       |  |     |  |
| The Day sess Low has a                    |  | 60%           |  | chance of being made |  | Last         |  |                                     |  |                            |  |              |  |                                     |  |                       |  |     |  |
| The Sell/Short Day LOW was                |  | 1828.80 Last  |  | 1828.80 Last         |  | 24H Day Only |  | Current RTY                         |  | High 1828.80               |  | Low 1776.60  |  | Last 1820.10                        |  | odds of Decline > 10  |  | 69% |  |
|   |  | 1776.60       |  | 1795.90              |  |              |  | RTY Day                             |  | 1828.80                    |  | 1795.90      |  | 1819.50                             |  | odds of Decline > 15  |  | 52% |  |
| Possible HIGH for Buy Day                 |  | 1851.00       |  | 1847.08              |  | 45%          |  | based on Ave Penetration of SSD     |  | of 22.20                   |  | 18.28        |  | StdD 10.24                          |  | 7.81                  |  |     |  |
| Possible LOW for Buy Day                  |  | 1791.01       |  | 1796.01              |  | 100%         |  | based on Ave Decline                |  | of 37.80                   |  | 32.79        |  | StdD 23.19                          |  | 24.33                 |  |     |  |
| Possible LOW for Buy Day                  |  | 1761.22       |  | 1777.45              |  | 50%          |  | based on Ave SS Day Violation on BD |  | of 15.38                   |  | 18.45        |  | StdD 15.15                          |  | 11.38                 |  |     |  |
| Tue, Nov 24 will be a Buy day.            |  | RTY           |  | therefore has a      |  | 45%          |  | 1828.80                             |  | and up to                  |  | 1851.00      |  | based on Ave Penetration of SSD     |  |                       |  |     |  |
|   |  |               |  | therefore has a      |  | 100%         |  | 1828.80                             |  | and down to                |  | 1791.01      |  | based on Ave Decline                |  |                       |  |     |  |
|   |  |               |  | therefore has a      |  | 50%          |  | 1776.60                             |  | and down to                |  | 1761.22      |  | based on Ave SS Day Violation on BD |  |                       |  |     |  |
| The 24 hour Low has a                     |  | 65%           |  | chance of being made |  | Last         |  |                                     |  |                            |  |              |  |                                     |  |                       |  |     |  |
| Tue, Nov 24 will be a Buy day.            |  | RTY Day       |  | therefore has a      |  | 55%          |  | 1828.80                             |  | and up to                  |  | 1847.08      |  | based on Ave Penetration of SSD     |  |                       |  |     |  |
|   |  |               |  | therefore has a      |  | 85%          |  | 1828.80                             |  | and down to                |  | 1796.01      |  | based on Ave Decline                |  |                       |  |     |  |
|   |  |               |  | therefore has a      |  | 40%          |  | 1795.90                             |  | and down to                |  | 1777.45      |  | based on Ave SS Day Violation on BD |  |                       |  |     |  |
| The Day sess Low has a                    |  | 65%           |  | chance of being made |  | Last         |  |                                     |  |                            |  |              |  |                                     |  |                       |  |     |  |

Tuesday November 24<sup>th</sup> 2020

Today was a Buy day. Markets didn't even try to go lower and all of them failed to produce a decline for the day session.

Tomorrow will be a Sell day. A good part of the rally is in place which could make for a confused day.

| TTT Data for trading US Index Futures on: Wednesday, November 25, 2020 |  |              |      |                      |                 |      |                               |                                      |             |          |                                      |                     |           |        |             |        |
|--|--|--------------|------|----------------------|-----------------|------|-------------------------------|--------------------------------------|-------------|----------|--------------------------------------|---------------------|-----------|--------|-------------|--------|
| The Buy Day HIGH was   |  | ES 24h       |      | ES Day               |                 | 24H  | Day Only                      | Current                              | High        | Low      | Last                                 | odds of Rally > 10  |           | 86%    |             |        |
| The Buy Day LOW was  |  | 3575.25 1st  |      | 3593.25 1st          |                 |      |                               | ES                                   | 3640.00     | 3575.25  | 3638.25                              | odds of Rally > 20  |           | 53%    |             |        |
| Possible HIGH for Sell Day   |  | 3689.28      |      | 3685.50              |                 | 45%  | 45%                           | ES Day                               | 3638.75     | 3593.25  | 3633.50                              | odds of Rally = 0   |           | 1%     |             |        |
| Possible HIGH for Sell Day   |  | 3656.21      |      | 3656.73              |                 | 100% | 100%                          | based on Ave Penetration of BD       |             |          |                                      |                     | of 49.28  | 46.75  | StdD 24.70  | 11.05  |
| Possible LOW for Sell Day  |  | 3551.42      |      | 3563.88              |                 | 45%  | 50%                           | based on Ave Buy Day Violation on SD |             |          |                                      |                     | of 80.96  | 63.48  | StdD 47.52  | 38.24  |
|  |  |              |      |                      |                 |      |                               |                                      |             |          |                                      |                     | of 23.83  | 29.38  | StdD 9.87   | 25.14  |
| Wed, Nov 25  |  | will be a    | Sell | day: ES              | therefore has a | 45%  | chance of making a high above | 3640.00                              | and up to   | 3689.28  | based on Ave Penetration of BD       |                     |           |        |             |        |
|  |  |              |      |                      | therefore has a | 100% | chance of making a high above | 3575.25                              | and up to   | 3656.21  | based on Ave Rally                   |                     |           |        |             |        |
|  |  |              |      |                      | therefore has a | 45%  | chance of making a Low below  | 3575.25                              | and down to | 3551.42  | based on Ave Buy Day Violation on SD |                     |           |        |             |        |
| The 24 hour High has a   |  | 45%          |      | chance of being made |                 | 1st  |                               |                                      |             |          |                                      |                     |           |        |             |        |
| The Buy Day LOW was  |  | NQ 24h       |      | NQ Day               |                 | 24H  | Day Only                      | Current                              | High        | Low      | Last                                 | odds of Rally > 20  |           | 88%    |             |        |
|  |  | 12104.50     |      | 12095.00             |                 |      |                               | NQ                                   | 12104.50    | 11872.75 | 12101.00                             | odds of Rally > 25  |           | 83%    |             |        |
| Possible HIGH for Sell Day   |  | 11872.75 1st |      | 11872.75 1st         |                 |      |                               | NQ Day                               | 12095.00    | 11872.75 | 12078.75                             | odds of Rally = 0   |           | 0%     |             |        |
| Possible HIGH for Sell Day   |  | 12242.31     |      | 12224.31             |                 | 65%  | 60%                           | based on Ave Penetration of BD       |             |          |                                      |                     | of 137.81 | 129.31 | StdD 83.75  | 69.04  |
| Possible HIGH for Sell Day   |  | 12222.08     |      | 12154.54             |                 | 100% | 100%                          | based on Ave Rally                   |             |          |                                      |                     | of 349.33 | 281.79 | StdD 192.35 | 180.91 |
| Possible LOW for Sell Day  |  | 11748.72     |      | 11736.56             |                 | 40%  | 45%                           | based on Ave Buy Day Violation on SD |             |          |                                      |                     | of 124.03 | 136.19 | StdD 46.57  | 108.22 |
| Wed, Nov 25  |  | will be a    | Sell | day: NQ              | therefore has a | 65%  | chance of making a high above | 12104.50                             | and up to   | 12242.31 | based on Ave Penetration of BD       |                     |           |        |             |        |
|  |  |              |      |                      | therefore has a | 100% | chance of making a high above | 11872.75                             | and up to   | 12222.08 | based on Ave Rally                   |                     |           |        |             |        |
|  |  |              |      |                      | therefore has a | 40%  | chance of making a Low below  | 11872.75                             | and down to | 11748.72 | based on Ave Buy Day Violation on SD |                     |           |        |             |        |
| The 24 hour High has a   |  | 30%          |      | chance of being made |                 | Last |                               |                                      |             |          |                                      |                     |           |        |             |        |
| The Buy Day LOW was  |  | YM 24h       |      | YM day               |                 | 24H  | Day Only                      | Current                              | High        | Low      | Last                                 | odds of Rally > 100 |           | 79%    |             |        |
|  |  | 30067.00     |      | 30067.00             |                 |      |                               | YM                                   | 30067.00    | 29552.00 | 30040.00                             | odds of Rally > 150 |           | 60%    |             |        |
| Possible HIGH for Sell Day   |  | 29552.00 1st |      | 29784.00 1st         |                 |      |                               | YM Day                               | 30067.00    | 29784.00 | 30014.00                             | odds of Rally = 0   |           | 0%     |             |        |
| Possible HIGH for Sell Day   |  | 30499.11     |      | 30498.44             |                 | 45%  | 45%                           | based on Ave Penetration of BD       |             |          |                                      |                     | of 432.11 | 431.44 | StdD 229.24 | 80.01  |
| Possible HIGH for Sell Day   |  | 30210.15     |      | 30305.20             |                 | 100% | 100%                          | based on Ave Rally                   |             |          |                                      |                     | of 658.15 | 521.20 | StdD 404.62 | 330.27 |
| Possible LOW for Sell Day  |  | 29378.20     |      | 29577.82             |                 | 50%  | 55%                           | based on Ave Buy Day Violation on SD |             |          |                                      |                     | of 173.80 | 206.18 | StdD 78.67  | 199.23 |
| Wed, Nov 25  |  | will be a    | Sell | day: YM              | therefore has a | 45%  | chance of making a high above | 30067.00                             | and up to   | 30499.11 | based on Ave Penetration of BD       |                     |           |        |             |        |
|  |  |              |      |                      | therefore has a | 100% | chance of making a high above | 29552.00                             | and up to   | 30210.15 | based on Ave Rally                   |                     |           |        |             |        |
|  |  |              |      |                      | therefore has a | 50%  | chance of making a Low below  | 29552.00                             | and down to | 29378.20 | based on Ave Buy Day Violation on SD |                     |           |        |             |        |
| The 24 hour High has a   |  | 40%          |      | chance of being made |                 | 1st  |                               |                                      |             |          |                                      |                     |           |        |             |        |
| The Buy Day LOW was  |  | RTY 24h      |      | RTY day              |                 | 24H  | Day Only                      | Current                              | High        | Low      | Last                                 | odds of Rally > 10  |           | 79%    |             |        |
|  |  | 1863.50      |      | 1863.50              |                 |      |                               | RTY                                  | 1863.50     | 1819.80  | 1853.90                              | odds of Rally > 15  |           | 57%    |             |        |
| Possible HIGH for Sell Day   |  | 1819.80 1st  |      | 1832.50 1st          |                 |      |                               | RTY Day                              | 1863.50     | 1832.50  | 1851.80                              | odds of Rally = 0   |           | 0%     |             |        |
| Possible HIGH for Sell Day   |  | 1887.56      |      | 1884.74              |                 | 65%  | 80%                           | based on Ave Penetration of BD       |             |          |                                      |                     | of 24.06  | 21.24  | StdD 19.87  | 7.81   |
| Possible HIGH for Sell Day   |  | 1871.75      |      | 1876.85              |                 | 100% | 100%                          | based on Ave Rally                   |             |          |                                      |                     | of 51.95  | 44.35  | StdD 31.41  | 25.36  |
| Possible LOW for Sell Day  |  | 1807.03      |      | 1822.01              |                 | 45%  | 50%                           | based on Ave Buy Day Violation on SD |             |          |                                      |                     | of 12.77  | 10.49  | StdD 5.49   | 11.38  |
| Wed, Nov 25  |  | will be a    | Sell | day: RTY             | therefore has a | 65%  | chance of making a high above | 1863.50                              | and up to   | 1887.56  | based on Ave Penetration of BD       |                     |           |        |             |        |
|  |  |              |      |                      | therefore has a | 100% | chance of making a high above | 1819.80                              | and up to   | 1871.75  | based on Ave Rally                   |                     |           |        |             |        |
|  |  |              |      |                      | therefore has a | 45%  | chance of making a Low below  | 1819.80                              | and down to | 1807.03  | based on Ave Buy Day Violation on SD |                     |           |        |             |        |
| The 24 hour High has a   |  | 40%          |      | chance of being made |                 | 1st  |                               |                                      |             |          |                                      |                     |           |        |             |        |
| Wed, Nov 25  |  | will be a    | Sell | day: RTY Day         | therefore has a | 80%  | chance of making a high above | 1863.50                              | and up to   | 1884.74  | based on Ave Penetration of BD       |                     |           |        |             |        |
|  |  |              |      |                      | therefore has a | 100% | chance of making a high above | 1832.50                              | and up to   | 1876.85  | based on Ave Rally                   |                     |           |        |             |        |
|  |  |              |      |                      | therefore has a | 50%  | chance of making a Low below  | 1832.50                              | and down to | 1822.01  | based on Ave Buy Day Violation on SD |                     |           |        |             |        |
| The Day sess High has a  |  | 40%          |      | chance of being made |                 | 1st  |                               |                                      |             |          |                                      |                     |           |        |             |        |



Wednesday November 25<sup>th</sup> 2020

Today was a Sell day. Markets were confused as ES nearly reached its TTT MA level, then a new decline started.

Tomorrow will be a SS day. As long as we stay above the BDL for the day session, the decline could continue.

| TTT Data for trading US Index Futures on: |  |                          |  |   |  |              |  |  |  | Thursday, November 26, 2020                  |  |                                 |  |                            |  |   |  |                      |  |     |  |
|---|--|--------------------------|--|---|--|--------------|--|--|--|--|--|---------------------------------|--|----------------------------|--|---|--|----------------------|--|-----|--|
|   |  | <b>ES 24h</b>            |  | <b>ES Day</b>                                   |  | 24H Day Only |  | Current High Low Last  |  | odds of 3D Rally > 10                        |  | 85%                             |  | odds of 3D Rally > 20      |  | 61%   |  | odds of 3D Rally < 0 |  | 82% |  |
| The Sell Day HIGH was                     |  | 3655.00 1st              |  | 3632.00 Last                                    |  |              |  | ES   |  | 3655.00 3615.25 3629.00                      |  |                                 |  |                            |  |   |  |                      |  |     |  |
| The Sell Day LOW was                      |  | 3615.25                  |  | 3615.25   |  |              |  |  |  |  |  |                                 |  |                            |  |   |  |                      |  |     |  |
| The Buy Day LOW was                       |  | 3575.25                  |  | 3593.25   |  |              |  | ES Day   |  | 3632.00 3615.25 3628.50                      |  | Ave Range on                    |  | SSD 75.70                  |  |   |  |                      |  |     |  |
| Possible HIGH for Sell Short Day          |  | 3676.33                  |  | 3659.14   |  | 45% 35%      |  | based on Ave Penetration of SD   |  |  |  | of 21.33 27.14                  |  | StdD 10.28 11.05           |  |   |  |                      |  |     |  |
| Possible HIGH for Sell Short Day          |  | 3651.29                  |  | 3652.49   |  | 95% 85%      |  | based on Ave 3 Day Rally   |  |  |  | of 76.04 59.24                  |  | StdD 46.32 38.24           |  |   |  |                      |  |     |  |
| Possible LOW for Sell Short Day           |  | 3566.55                  |  | 3567.90   |  | 50% 60%      |  | based on Ave of Sell Day Violation on SS days  |  |  |  | of 48.70 47.35                  |  | StdD 22.33 25.14           |  |   |  |                      |  |     |  |
| Thu, Nov 26 will be a SellShort day.      |  | ES                       |  | therefore has a therefore has a therefore has a |  | 45% 95% 50%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 3655.00 3676.33 3676.33 3651.29 3615.25      |  | and up to and up to and down to |  | 3676.33 3651.29 3566.55    |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |                      |  |     |  |
| The 24 hour High has a                    |  | 35% chance of being made |  | 1st   |  |              |  |  |  |  |  |                                 |  |                            |  |   |  |                      |  |     |  |
| Thu, Nov 26 will be a SellShort day.      |  | ES Day                   |  | therefore has a therefore has a therefore has a |  | 35% 85% 60%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 3632.00 3659.14 3593.25 3652.49 3615.25      |  | and up to and up to and down to |  | 3659.14 3652.49 3567.90    |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |                      |  |     |  |
| The Day sess High has a                   |  | 35% chance of being made |  | 1st   |  |              |  |  |  |  |  |                                 |  |                            |  |   |  |                      |  |     |  |
|   |  | <b>NQ 24h</b>            |  | <b>NQ Day</b>                                   |  | 24H Day Only |  | Current High Low Last  |  | odds of 3D Rally > 10                        |  | 95%                             |  | odds of 3D Rally > 30      |  | 80%   |  | odds of 3D Rally < 0 |  | 92% |  |
| The Sell Day LOW was                      |  | 12177.75 Last            |  | 12177.25 Last                                   |  |              |  | NQ   |  | 12177.75 12077.50 12168.75                   |  |                                 |  |                            |  |   |  |                      |  |     |  |
| The Buy Day LOW was                       |  | 12077.50                 |  | 12078.25  |  |              |  |  |  |  |  |                                 |  |                            |  |   |  |                      |  |     |  |
| Possible HIGH for Sell Short Day          |  | 11872.75                 |  | 11872.75  |  |              |  | NQ Day   |  | 12177.25 12078.25 12171.25                   |  | Ave Range on                    |  | SSD 334.13                 |  |   |  |                      |  |     |  |
| Possible HIGH for Sell Short Day          |  | 12324.08                 |  | 12548.50  |  | 30% 10%      |  | based on Ave Penetration of SD   |  |  |  | of 146.33 371.25                |  | StdD 68.27 69.04           |  |   |  |                      |  |     |  |
| Possible HIGH for Sell Short Day          |  | 12214.57                 |  | 12125.19  |  | 90% 85%      |  | based on Ave 3 Day Rally   |  |  |  | of 341.82 252.44                |  | StdD 210.91 180.91         |  |   |  |                      |  |     |  |
| Possible LOW for Sell Short Day           |  | 11899.67                 |  | 11877.46  |  | 65% 65%      |  | based on Ave of Sell Day Violation on SS days  |  |  |  | of 177.83 200.79                |  | StdD 98.54 108.22          |  |   |  |                      |  |     |  |
| Thu, Nov 26 will be a SellShort day.      |  | NQ                       |  | therefore has a therefore has a therefore has a |  | 30% 90% 65%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 12177.75 12324.08 11872.75 12214.57 12077.50 |  | and up to and up to and down to |  | 12324.08 12214.57 11899.67 |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |                      |  |     |  |
| The 24 hour High has a                    |  | 35% chance of being made |  | 1st   |  |              |  |  |  |  |  |                                 |  |                            |  |   |  |                      |  |     |  |
| Thu, Nov 26 will be a SellShort day.      |  | NQ Day                   |  | therefore has a therefore has a therefore has a |  | 10% 85% 65%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 12177.25 12548.50 11872.75 12125.19 12078.25 |  | and up to and up to and down to |  | 12548.50 12125.19 11877.46 |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |                      |  |     |  |
| The Day sess High has a                   |  | 35% chance of being made |  | 1st   |  |              |  |  |  |  |  |                                 |  |                            |  |   |  |                      |  |     |  |
|   |  | <b>YM 24h</b>            |  | <b>YM day</b>                                   |  | 24H Day Only |  | Current High Low Last  |  | odds of 3D Rally > 75                        |  | 88%                             |  | odds of 3D Rally > 100     |  | 82%   |  | odds of 3D Rally < 0 |  | 92% |  |
| The Sell Day LOW was                      |  | 30165.00 1st             |  | 29953.00 1st                                    |  |              |  | YM   |  | 30165.00 29757.00 29849.00                   |  |                                 |  |                            |  |   |  |                      |  |     |  |
| The Buy Day LOW was                       |  | 29757.00                 |  | 29757.00  |  |              |  |  |  |  |  |                                 |  |                            |  |   |  |                      |  |     |  |
| Possible HIGH for Sell Short Day          |  | 29552.00                 |  | 29784.00  |  |              |  | YM Day   |  | 29953.00 29757.00 29852.00                   |  | Ave Range on                    |  | SSD 628.75                 |  |   |  |                      |  |     |  |
| Possible HIGH for Sell Short Day          |  | 30301.91                 |  | 30117.40  |  | 55% 50%      |  | based on Ave Penetration of SD   |  |  |  | of 136.91 164.40                |  | StdD 72.35 80.01           |  |   |  |                      |  |     |  |
| Possible HIGH for Sell Short Day          |  | 30182.68                 |  | 30320.47  |  | 95% 85%      |  | based on Ave 3 Day Rally   |  |  |  | of 630.68 536.47                |  | StdD 376.36 330.27         |  |   |  |                      |  |     |  |
| Possible LOW for Sell Short Day           |  | 29347.22                 |  | 29301.78  |  | 45% 45%      |  | based on Ave of Sell Day Violation on SS days  |  |  |  | of 409.78 455.22                |  | StdD 180.06 199.23         |  |   |  |                      |  |     |  |
| Thu, Nov 26 will be a SellShort day.      |  | YM                       |  | therefore has a therefore has a therefore has a |  | 55% 95% 45%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 30165.00 29952.00 29757.00                   |  | and up to and up to and down to |  | 30301.91 30182.68 29347.22 |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |                      |  |     |  |
| The 24 hour High has a                    |  | 45% chance of being made |  | 1st   |  |              |  |  |  |  |  |                                 |  |                            |  |   |  |                      |  |     |  |
| Thu, Nov 26 will be a SellShort day.      |  | YM Day                   |  | therefore has a therefore has a therefore has a |  | 50% 85% 45%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 29953.00 30117.40 29784.00 30320.47 29757.00 |  | and up to and up to and down to |  | 30117.40 30320.47 29301.78 |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |                      |  |     |  |
| The Day sess High has a                   |  | 45% chance of being made |  | 1st   |  |              |  |  |  |  |  |                                 |  |                            |  |   |  |                      |  |     |  |
|   |  | <b>RTY 24h</b>           |  | <b>RTY day</b>                                  |  | 24H Day Only |  | Current High Low Last  |  | odds of 3D Rally > 5                         |  | 93%                             |  | odds of 3D Rally > 10      |  | 81%   |  | odds of 3D Rally < 0 |  | 92% |  |
| The Sell Day LOW was                      |  | 1863.60 1st              |  | 1843.70 Last                                    |  |              |  | RTY  |  | 1863.60 1828.10 1848.20                      |  |                                 |  |                            |  |   |  |                      |  |     |  |
| The Buy Day LOW was                       |  | 1828.10                  |  | 1828.10   |  |              |  |  |  |  |  |                                 |  |                            |  |   |  |                      |  |     |  |
| Possible HIGH for Sell Short Day          |  | 1819.80                  |  | 1832.50   |  |              |  | RTY Day  |  | 1849.70 1828.10 1847.10                      |  | Ave Range on                    |  | SSD 46.09                  |  |   |  |                      |  |     |  |
| Possible HIGH for Sell Short Day          |  | 1876.89                  |  | 1867.84   |  | 55% 45%      |  | based on Ave Penetration of SD   |  |  |  | of 13.29 18.14                  |  | StdD 6.86 7.81             |  |   |  |                      |  |     |  |
| Possible HIGH for Sell Short Day          |  | 1872.24                  |  | 1876.99   |  | 95% 90%      |  | based on Ave 3 Day Rally   |  |  |  | of 52.44 44.49                  |  | StdD 29.39 25.36           |  |   |  |                      |  |     |  |
| Possible LOW for Sell Short Day           |  | 1803.67                  |  | 1801.48   |  | 45% 45%      |  | based on Ave of Sell Day Violation on SS days  |  |  |  | of 24.43 26.62                  |  | StdD 10.18 11.38           |  |   |  |                      |  |     |  |
| Thu, Nov 26 will be a SellShort day.      |  | RTY                      |  | therefore has a therefore has a therefore has a |  | 55% 95% 45%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 1863.60 1876.89 1819.80 1872.24 1828.10      |  | and up to and up to and down to |  | 1876.89 1872.24 1803.67    |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |                      |  |     |  |
| The 24 hour High has a                    |  | 55% chance of being made |  | 1st   |  |              |  |  |  |  |  |                                 |  |                            |  |   |  |                      |  |     |  |
| Thu, Nov 26 will be a SellShort day.      |  | RTY Day                  |  | therefore has a therefore has a therefore has a |  | 45% 90% 45%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 1849.70 1867.84 1832.50 1876.99 1828.10      |  | and up to and up to and down to |  | 1867.84 1876.99 1801.48    |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |                      |  |     |  |
| The Day sess High has a                   |  | 55% chance of being made |  | 1st   |  |              |  |  |  |  |  |                                 |  |                            |  |   |  |                      |  |     |  |

Thursday November 26<sup>th</sup> 2020

Today was a SS day. Markets did rally at the starts of the Globex session, then the decline started.

Tomorrow will be a Buy day. Having closed near the lows of the day, momentum may take markets lower.

**TTT Data for trading US Index Futures on: Friday, November 27, 2020**

|                            |                    | ES 24h       |                      | ES Day       |                               | 24H      | Day Only    | Current                             | High                                | Low              | Last     | odds of Decline > 10  |        | 74%    |
|----------------------------|--------------------|--------------|----------------------|--------------|-------------------------------|----------|-------------|-------------------------------------|-------------------------------------|------------------|----------|-----------------------|--------|--------|
| The SellShort Day HIGH was |                    | 3638.75 1st  |                      | 3630.75 1st  |                               |          |             | ES                                  | 3638.75                             | 3613.25          | 3617.75  | odds of Decline > 20  |        | 47%    |
| The SellShort Day LOW was  |                    | 3613.25      |                      | 3613.25      |                               |          |             | ES Day                              | 3630.75                             | 3613.25          | 3617.75  | odds of Decline = 0   |        | 1%     |
| Possible HIGH for Buy Day  |                    | 3671.35      | 3664.21              | 50%          | 65%                           |          |             | based on Ave Penetration of SSD     |                                     | of 32.60 33.46   |          | StdD                  | 13.45  | 11.05  |
| Possible LOW for Buy Day   |                    | 3571.31      | 3570.11              | 100%         | 70%                           |          |             | based on Ave Decline                |                                     | of 67.44 60.64   |          | StdD                  | 45.47  | 38.24  |
| Possible LOW for Buy Day   |                    | 3569.32      | 3577.46              | 35%          | 35%                           |          |             | based on Ave SS Day Violation on BD |                                     | of 43.93 35.79   |          | StdD                  | 25.23  | 21.54  |
| Fri, Nov 27                | will be a Buy day. | ES           | therefore has a      | 50%          | chance of making a high above | 3638.75  | and up to   | 3671.35                             | based on Ave Penetration of SSD     |                  |          |                       |        |        |
|                            |                    |              | therefore has a      | 100%         | chance of making a Low below  | 3638.75  | and down to | 3571.31                             | based on Ave Decline                |                  |          |                       |        |        |
|                            |                    |              | therefore has a      | 35%          | chance of making a Low below  | 3613.25  | and down to | 3569.32                             | based on Ave SS Day Violation on BD |                  |          |                       |        |        |
| The 24 hour Low has a      |                    | 70%          | chance of being made | 1st          |                               |          |             |                                     |                                     |                  |          |                       |        |        |
| Fri, Nov 27                | will be a Buy day. | ES Day       | therefore has a      | 65%          | chance of making a high above | 3630.75  | and up to   | 3664.21                             | based on Ave Penetration of SSD     |                  |          |                       |        |        |
|                            |                    |              | therefore has a      | 70%          | chance of making a Low below  | 3630.75  | and down to | 3570.11                             | based on Ave Decline                |                  |          |                       |        |        |
|                            |                    |              | therefore has a      | 35%          | chance of making a Low below  | 3613.25  | and down to | 3577.46                             | based on Ave SS Day Violation on BD |                  |          |                       |        |        |
| The Day sess Low has a     |                    | 60%          | chance of being made | 1st          |                               |          |             |                                     |                                     |                  |          |                       |        |        |
|                            |                    | NQ 24h       |                      | NQ Day       |                               | 24H      | Day Only    | Current                             | High                                | Low              | Last     | odds of Decline > 20  |        | 77%    |
| The SellShort Day LOW was  |                    | 12223.50 1st |                      | 12214.50 1st |                               |          |             | NQ                                  | 12223.50                            | 12127.00         | 12153.75 | odds of Decline > 25  |        | 69%    |
| Possible HIGH for Buy Day  |                    | 12302.79     |                      | 12311.45     |                               | 60%      | 70%         | based on Ave Penetration of SSD     |                                     | of 79.29 96.95   |          | StdD                  | 40.56  | 69.09  |
| Possible LOW for Buy Day   |                    | 11906.64     |                      | 11999.03     |                               | 100%     | 100%        | based on Ave Decline                |                                     | of 316.86 215.48 |          | StdD                  | 217.61 | 180.91 |
| Possible LOW for Buy Day   |                    | 11933.68     |                      | 11896.20     |                               | 35%      | 25%         | based on Ave SS Day Violation on BD |                                     | of 193.32 230.80 |          | StdD                  | 115.76 | 89.35  |
| Fri, Nov 27                | will be a Buy day. | NQ           | therefore has a      | 60%          | chance of making a high above | 12223.50 | and up to   | 12302.79                            | based on Ave Penetration of SSD     |                  |          |                       |        |        |
|                            |                    |              | therefore has a      | 100%         | chance of making a Low below  | 12223.50 | and down to | 11906.64                            | based on Ave Decline                |                  |          |                       |        |        |
|                            |                    |              | therefore has a      | 35%          | chance of making a Low below  | 12127.00 | and down to | 11933.68                            | based on Ave SS Day Violation on BD |                  |          |                       |        |        |
| The 24 hour Low has a      |                    | 70%          | chance of being made | 1st          |                               |          |             |                                     |                                     |                  |          |                       |        |        |
| Fri, Nov 27                | will be a Buy day. | NQ Day       | therefore has a      | 70%          | chance of making a high above | 12214.50 | and up to   | 12311.45                            | based on Ave Penetration of SSD     |                  |          |                       |        |        |
|                            |                    |              | therefore has a      | 100%         | chance of making a Low below  | 12214.50 | and down to | 11999.03                            | based on Ave Decline                |                  |          |                       |        |        |
|                            |                    |              | therefore has a      | 25%          | chance of making a Low below  | 12127.00 | and down to | 11896.20                            | based on Ave SS Day Violation on BD |                  |          |                       |        |        |
| The Day sess Low has a     |                    | 60%          | chance of being made | 1st          |                               |          |             |                                     |                                     |                  |          |                       |        |        |
|                            |                    | YM 24h       |                      | YM day       |                               | 24H      | Day Only    | Current                             | High                                | Low              | Last     | odds of Decline > 100 |        | 69%    |
| The SellShort Day LOW was  |                    | 29908.00 1st |                      | 29857.00 1st |                               |          |             | YM                                  | 29908.00                            | 29734.00         | 29779.00 | odds of Decline > 150 |        | 52%    |
| Possible HIGH for Buy Day  |                    | 30206.36     |                      | 30147.00     |                               | 55%      | 60%         | based on Ave Penetration of SSD     |                                     | of 298.36 290.00 |          | StdD                  | 132.74 | 80.08  |
| Possible LOW for Buy Day   |                    | 29375.15     |                      | 29399.13     |                               | 100%     | 80%         | based on Ave Decline                |                                     | of 532.85 457.88 |          | StdD                  | 360.78 | 330.27 |
| Possible LOW for Buy Day   |                    | 29371.57     |                      | 29471.88     |                               | 35%      | 40%         | based on Ave SS Day Violation on BD |                                     | of 362.43 262.13 |          | StdD                  | 205.44 | 184.27 |
| Fri, Nov 27                | will be a Buy day. | YM           | therefore has a      | 55%          | chance of making a high above | 29908.00 | and up to   | 30206.36                            | based on Ave Penetration of SSD     |                  |          |                       |        |        |
|                            |                    |              | therefore has a      | 100%         | chance of making a Low below  | 29908.00 | and down to | 29375.15                            | based on Ave Decline                |                  |          |                       |        |        |
|                            |                    |              | therefore has a      | 35%          | chance of making a Low below  | 29734.00 | and down to | 29371.57                            | based on Ave SS Day Violation on BD |                  |          |                       |        |        |
| The 24 hour Low has a      |                    | 50%          | chance of being made | 1st          |                               |          |             |                                     |                                     |                  |          |                       |        |        |
| Fri, Nov 27                | will be a Buy day. | YM Day       | therefore has a      | 60%          | chance of making a high above | 29857.00 | and up to   | 30147.00                            | based on Ave Penetration of SSD     |                  |          |                       |        |        |
|                            |                    |              | therefore has a      | 80%          | chance of making a Low below  | 29857.00 | and down to | 29399.13                            | based on Ave Decline                |                  |          |                       |        |        |
|                            |                    |              | therefore has a      | 40%          | chance of making a Low below  | 29734.00 | and down to | 29471.88                            | based on Ave SS Day Violation on BD |                  |          |                       |        |        |
| The Day sess Low has a     |                    | 60%          | chance of being made | 1st          |                               |          |             |                                     |                                     |                  |          |                       |        |        |
|                            |                    | RTY 24h      |                      | RTY day      |                               | 24H      | Day Only    | Current                             | High                                | Low              | Last     | odds of Decline > 10  |        | 69%    |
| The SellShort Day LOW was  |                    | 1854.30 1st  |                      | 1844.90 1st  |                               |          |             | RTY                                 | 1854.30                             | 1830.30          | 1833.00  | odds of Decline > 15  |        | 52%    |
| Possible HIGH for Buy Day  |                    | 1877.75      |                      | 1864.55      |                               | 50%      | 60%         | based on Ave Penetration of SSD     |                                     | of 23.45 19.65   |          | StdD                  | 10.99  | 7.81   |
| Possible LOW for Buy Day   |                    | 1818.06      |                      | 1811.91      |                               | 100%     | 80%         | based on Ave Decline                |                                     | of 36.25 32.99   |          | StdD                  | 22.92  | 25.36  |
| Possible LOW for Buy Day   |                    | 1814.13      |                      | 1810.40      |                               | 45%      | 35%         | based on Ave SS Day Violation on BD |                                     | of 16.17 19.90   |          | StdD                  | 15.28  | 10.77  |
| Fri, Nov 27                | will be a Buy day. | RTY          | therefore has a      | 50%          | chance of making a high above | 1854.30  | and up to   | 1877.75                             | based on Ave Penetration of SSD     |                  |          |                       |        |        |
|                            |                    |              | therefore has a      | 100%         | chance of making a Low below  | 1854.30  | and down to | 1818.06                             | based on Ave Decline                |                  |          |                       |        |        |
|                            |                    |              | therefore has a      | 45%          | chance of making a Low below  | 1830.30  | and down to | 1814.13                             | based on Ave SS Day Violation on BD |                  |          |                       |        |        |
| The 24 hour Low has a      |                    | 65%          | chance of being made | 1st          |                               |          |             |                                     |                                     |                  |          |                       |        |        |
| Fri, Nov 27                | will be a Buy day. | RTY Day      | therefore has a      | 60%          | chance of making a high above | 1844.90  | and up to   | 1864.55                             | based on Ave Penetration of SSD     |                  |          |                       |        |        |
|                            |                    |              | therefore has a      | 80%          | chance of making a Low below  | 1844.90  | and down to | 1811.91                             | based on Ave Decline                |                  |          |                       |        |        |
|                            |                    |              | therefore has a      | 35%          | chance of making a Low below  | 1830.30  | and down to | 1810.40                             | based on Ave SS Day Violation on BD |                  |          |                       |        |        |
| The Day sess Low has a     |                    | 65%          | chance of being made | 1st          |                               |          |             |                                     |                                     |                  |          |                       |        |        |

Friday November 27<sup>th</sup> 2020

Today was a Buy day. Markets retested yesterday's low and failed. Then the rally started.

Monday will be a Sell day. We should be looking for today's rally to continue, but it may be in a confused way.

Have a great weekend.

| TTT Data for trading US Index Futures on: |           |          |      |                      |                 |      |                               |                                      |             | Monday, November 30, 2020 |                                      |                     |        |        |                     |        |        |                   |  |    |
|---|-----------|----------|------|----------------------|-----------------|------|-------------------------------|--------------------------------------|-------------|---------------------------|--------------------------------------|---------------------|--------|--------|---------------------|--------|--------|-------------------|--|----|
| The Buy Day HIGH was                      |           | ES 24h   |      | ES Day               |                 | 24H  | Day Only                      | Current                              | High        | Low                       | Last                                 | odds of Rally > 10  |        | 86%    | odds of Rally > 20  |        | 53%    | odds of Rally = 0 |  | 1% |
| The Buy Day LOW was                       |           | 3642.75  |      | 3642.75              |                 |      |                               | ES                                   | 3642.75     | 3612.75                   | 3637.00                              | Ave Range on        |        | SD     | 70.75               |        |        |                   |  |    |
| Possible HIGH for Sell Day                |           | 3687.36  |      | 3687.91              |                 | 45%  | 40%                           | based on Ave Penetration of BD       |             |                           |                                      | of                  | 44.61  | 45.16  | StdD                | 23.86  | 11.05  |                   |  |    |
| Possible HIGH for Sell Day                |           | 3692.56  |      | 3686.90              |                 | 100% | 100%                          | based on Ave Rally                   |             |                           |                                      | of                  | 79.81  | 60.65  | StdD                | 47.00  | 37.64  |                   |  |    |
| Possible LOW for Sell Day                 |           | 3588.92  |      | 3596.88              |                 | 45%  | 50%                           | based on Ave Buy Day Violation on SD |             |                           |                                      | of                  | 23.83  | 29.38  | StdD                | 9.87   | 21.54  |                   |  |    |
| Mon, Nov 30                               | will be a | Sell     | day. | ES                   | therefore has a | 45%  | chance of making a high above | 3642.75                              | and up to   | 3687.36                   | based on Ave Penetration of BD       |                     |        |        |                     |        |        |                   |  |    |
|   |           |          |      |                      | therefore has a | 100% | chance of making a high above | 3612.75                              | and up to   | 3692.56                   | based on Ave Rally                   |                     |        |        |                     |        |        |                   |  |    |
|   |           |          |      |                      | therefore has a | 45%  | chance of making a Low below  | 3612.75                              | and down to | 3588.92                   | based on Ave Buy Day Violation on SD |                     |        |        |                     |        |        |                   |  |    |
| The 24 hour High has a                    |           | 40%      |      | chance of being made |                 | 1st  |                               |                                      |             |                           |                                      |                     |        |        |                     |        |        |                   |  |    |
| Mon, Nov 30                               | will be a | Sell     | day. | ES Day               | therefore has a | 40%  | chance of making a high above | 3642.75                              | and up to   | 3687.91                   | based on Ave Penetration of BD       |                     |        |        |                     |        |        |                   |  |    |
|   |           |          |      |                      | therefore has a | 100% | chance of making a high above | 3626.25                              | and up to   | 3686.90                   | based on Ave Rally                   |                     |        |        |                     |        |        |                   |  |    |
|   |           |          |      |                      | therefore has a | 50%  | chance of making a Low below  | 3626.25                              | and down to | 3596.88                   | based on Ave Buy Day Violation on SD |                     |        |        |                     |        |        |                   |  |    |
| The Day sess High has a                   |           | 35%      |      | chance of being made |                 | 1st  |                               |                                      |             |                           |                                      |                     |        |        |                     |        |        |                   |  |    |
| The Buy Day LOW was                       |           | NQ 24h   |      | NQ Day               |                 | 24H  | Day Only                      | Current                              | High        | Low                       | Last                                 | odds of Rally > 20  |        | 88%    | odds of Rally > 25  |        | 83%    | odds of Rally = 0 |  | 0% |
|   |           | 12307.50 |      | 12307.50             |                 |      |                               | NQ                                   | 12307.50    | 12136.75                  | 12273.25                             | Ave Range on        |        | SD     | 297.84              |        |        |                   |  |    |
| Possible HIGH for Sell Day                |           | 12136.75 |      | 12136.75             |                 |      |                               | based on Ave Penetration of BD       |             |                           |                                      | of                  | 132.94 | 126.08 | StdD                | 82.79  | 69.09  |                   |  |    |
| Possible HIGH for Sell Day                |           | 12440.44 |      | 12433.58             |                 | 65%  | 60%                           | based on Ave Rally                   |             |                           |                                      | of                  | 345.96 | 281.46 | StdD                | 191.05 | 184.19 |                   |  |    |
| Possible LOW for Sell Day                 |           | 12012.72 |      | 12078.31             |                 | 40%  | 45%                           | based on Ave Buy Day Violation on SD |             |                           |                                      | of                  | 124.03 | 136.19 | StdD                | 46.57  | 89.35  |                   |  |    |
| Mon, Nov 30                               | will be a | Sell     | day. | NQ                   | therefore has a | 65%  | chance of making a high above | 12307.50                             | and up to   | 12440.44                  | based on Ave Penetration of BD       |                     |        |        |                     |        |        |                   |  |    |
|   |           |          |      |                      | therefore has a | 100% | chance of making a high above | 12136.75                             | and up to   | 12482.71                  | based on Ave Rally                   |                     |        |        |                     |        |        |                   |  |    |
|   |           |          |      |                      | therefore has a | 40%  | chance of making a Low below  | 12136.75                             | and down to | 12012.72                  | based on Ave Buy Day Violation on SD |                     |        |        |                     |        |        |                   |  |    |
| The 24 hour High has a                    |           | 35%      |      | chance of being made |                 | Last |                               |                                      |             |                           |                                      |                     |        |        |                     |        |        |                   |  |    |
| Mon, Nov 30                               | will be a | Sell     | day. | NQ Day               | therefore has a | 60%  | chance of making a high above | 12307.50                             | and up to   | 12433.58                  | based on Ave Penetration of BD       |                     |        |        |                     |        |        |                   |  |    |
|   |           |          |      |                      | therefore has a | 100% | chance of making a high above | 12214.50                             | and up to   | 12495.96                  | based on Ave Rally                   |                     |        |        |                     |        |        |                   |  |    |
|   |           |          |      |                      | therefore has a | 45%  | chance of making a Low below  | 12214.50                             | and down to | 12078.31                  | based on Ave Buy Day Violation on SD |                     |        |        |                     |        |        |                   |  |    |
| The Day sess High has a                   |           | 35%      |      | chance of being made |                 | Last |                               |                                      |             |                           |                                      |                     |        |        |                     |        |        |                   |  |    |
| The Buy Day LOW was                       |           | YM 24h   |      | YM day               |                 | 24H  | Day Only                      | Current                              | High        | Low                       | Last                                 | odds of Rally > 100 |        | 79%    | odds of Rally > 150 |        | 60%    | odds of Rally = 0 |  | 0% |
|   |           | 29978.00 |      | 29978.00             |                 |      |                               | YM                                   | 29978.00    | 29696.00                  | 29891.00                             | Ave Range on        |        | SD     | 595.50              |        |        |                   |  |    |
| Possible HIGH for Sell Day                |           | 29696.00 |      | 29773.00             |                 |      |                               | based on Ave Penetration of BD       |             |                           |                                      | of                  | 387.67 | 421.13 | StdD                | 222.26 | 80.08  |                   |  |    |
| Possible HIGH for Sell Day                |           | 30365.67 |      | 30399.13             |                 | 45%  | 40%                           | based on Ave Rally                   |             |                           |                                      | of                  | 644.05 | 484.90 | StdD                | 398.34 | 314.18 |                   |  |    |
| Possible LOW for Sell Day                 |           | 29522.20 |      | 29581.75             |                 | 50%  | 60%                           | based on Ave Buy Day Violation on SD |             |                           |                                      | of                  | 173.80 | 191.25 | StdD                | 78.67  | 184.27 |                   |  |    |
| Mon, Nov 30                               | will be a | Sell     | day. | YM                   | therefore has a | 45%  | chance of making a high above | 29978.00                             | and up to   | 30365.67                  | based on Ave Penetration of BD       |                     |        |        |                     |        |        |                   |  |    |
|   |           |          |      |                      | therefore has a | 100% | chance of making a high above | 29696.00                             | and up to   | 30340.05                  | based on Ave Rally                   |                     |        |        |                     |        |        |                   |  |    |
|   |           |          |      |                      | therefore has a | 50%  | chance of making a Low below  | 29696.00                             | and down to | 29522.20                  | based on Ave Buy Day Violation on SD |                     |        |        |                     |        |        |                   |  |    |
| The 24 hour High has a                    |           | 35%      |      | chance of being made |                 | 1st  |                               |                                      |             |                           |                                      |                     |        |        |                     |        |        |                   |  |    |
| Mon, Nov 30                               | will be a | Sell     | day. | YM Day               | therefore has a | 40%  | chance of making a high above | 29978.00                             | and up to   | 30399.13                  | based on Ave Penetration of BD       |                     |        |        |                     |        |        |                   |  |    |
|   |           |          |      |                      | therefore has a | 100% | chance of making a high above | 29773.00                             | and up to   | 30257.90                  | based on Ave Rally                   |                     |        |        |                     |        |        |                   |  |    |
|   |           |          |      |                      | therefore has a | 60%  | chance of making a Low below  | 29773.00                             | and down to | 29581.75                  | based on Ave Buy Day Violation on SD |                     |        |        |                     |        |        |                   |  |    |
| The Day sess High has a                   |           | 30%      |      | chance of being made |                 | Last |                               |                                      |             |                           |                                      |                     |        |        |                     |        |        |                   |  |    |
| The Buy Day LOW was                       |           | RTY 24h  |      | RTY day              |                 | 24H  | Day Only                      | Current                              | High        | Low                       | Last                                 | odds of Rally > 10  |        | 79%    | odds of Rally > 15  |        | 57%    | odds of Rally = 0 |  | 0% |
|   |           | 1856.20  |      | 1856.20              |                 |      |                               | RTY                                  | 1856.20     | 1829.30                   | 1854.90                              | Ave Range on        |        | SD     | 47.32               |        |        |                   |  |    |
| Possible HIGH for Sell Day                |           | 1829.30  |      | 1840.90              |                 |      |                               | based on Ave Penetration of BD       |             |                           |                                      | of                  | 22.93  | 21.55  | StdD                | 19.84  | 7.81   |                   |  |    |
| Possible HIGH for Sell Day                |           | 1879.13  |      | 1877.75              |                 | 65%  | 75%                           | based on Ave Rally                   |             |                           |                                      | of                  | 51.84  | 42.92  | StdD                | 31.38  | 25.13  |                   |  |    |
| Possible LOW for Sell Day                 |           | 1816.53  |      | 1830.96              |                 | 45%  | 55%                           | based on Ave Buy Day Violation on SD |             |                           |                                      | of                  | 12.77  | 9.94   | StdD                | 5.49   | 10.77  |                   |  |    |
| Mon, Nov 30                               | will be a | Sell     | day. | RTY                  | therefore has a | 65%  | chance of making a high above | 1856.20                              | and up to   | 1879.13                   | based on Ave Penetration of BD       |                     |        |        |                     |        |        |                   |  |    |
|   |           |          |      |                      | therefore has a | 100% | chance of making a high above | 1829.30                              | and up to   | 1881.14                   | based on Ave Rally                   |                     |        |        |                     |        |        |                   |  |    |
|   |           |          |      |                      | therefore has a | 45%  | chance of making a Low below  | 1829.30                              | and down to | 1816.53                   | based on Ave Buy Day Violation on SD |                     |        |        |                     |        |        |                   |  |    |
| The 24 hour High has a                    |           | 35%      |      | chance of being made |                 | 1st  |                               |                                      |             |                           |                                      |                     |        |        |                     |        |        |                   |  |    |
| Mon, Nov 30                               | will be a | Sell     | day. | RTY Day              | therefore has a | 75%  | chance of making a high above | 1856.20                              | and up to   | 1877.75                   | based on Ave Penetration of BD       |                     |        |        |                     |        |        |                   |  |    |
|   |           |          |      |                      | therefore has a | 100% | chance of making a high above | 1840.90                              | and up to   | 1883.82                   | based on Ave Rally                   |                     |        |        |                     |        |        |                   |  |    |
|   |           |          |      |                      | therefore has a | 55%  | chance of making a Low below  | 1840.90                              | and down to | 1830.96                   | based on Ave Buy Day Violation on SD |                     |        |        |                     |        |        |                   |  |    |
| The Day sess High has a                   |           | 40%      |      | chance of being made |                 | 1st  |                               |                                      |             |                           |                                      |                     |        |        |                     |        |        |                   |  |    |



Monday November 30<sup>th</sup> 2020

Today was a Sell day. What a perfect month end window dressing on a Sell day. Talk about confusion.

Tomorrow will be a SS day. There is room for the late day rally to continue.

| TTT Data for trading US Index Futures on: |  |                          |  |   |  |              |  |  |  | Tuesday, December 1, 2020           |  |                                 |  |                            |  |   |  |  |  |
|---|--|--------------------------|--|---|--|--------------|--|--|--|-------------------------------------|--|---------------------------------|--|----------------------------|--|---|--|--|--|
| The Sell Day HIGH was                     |  | 3652.00 1st              |  | 3632.50 Last                                    |  | 24H Day Only |  | Current High Low Last  |  | 3652.00 3592.25 3632.50             |  | odds of 3D Rally > 10           |  | 85%                        |  |   |  |  |  |
| The Sell Day LOW was                      |  | 3592.25                  |  | 3592.25   |  |              |  | ES   |  |                                     |  | odds of 3D Rally > 20           |  | 61%                        |  |   |  |  |  |
| The Buy Day LOW was                       |  | 3612.75                  |  | 3626.25   |  |              |  | ES Day   |  | 3632.50 3592.25 3628.75             |  | odds of 3D Rally < 0            |  | 8%                         |  |   |  |  |  |
| Possible HIGH for Sell Short Day          |  | 3673.33                  |  | 3659.64   |  | 45% 35%      |  | based on Ave Penetration of SD   |  | of 21.33 27.14 StdD 10.28 11.05     |  | Ave Range on                    |  | SSD 68.88                  |  |   |  |  |  |
| Possible HIGH for Sell Short Day          |  | 3686.75                  |  | 3683.47   |  | 95% 85%      |  | based on Ave 3 Day Rally   |  | of 74.00 57.22 StdD 45.49 37.64     |  |                                 |  |                            |  |   |  |  |  |
| Possible LOW for Sell Short Day           |  | 3553.53                  |  | 3553.83   |  | 50% 60%      |  | based on Ave of Sell Day Violation on SS days  |  | of 38.73 38.42 StdD 18.72 21.54     |  |                                 |  |                            |  |   |  |  |  |
| Tue, Dec 01 will be a SellShort day.      |  | ES                       |  | therefore has a therefore has a therefore has a |  | 45% 95% 50%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 3652.00 3612.75 3592.25             |  | and up to and up to and down to |  | 3673.33 3686.75 3553.53    |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |  |  |
| The 24 hour High has a                    |  | 35% chance of being made |  | 1st   |  |              |  |  |  |                                     |  |                                 |  |                            |  |   |  |  |  |
| Tue, Dec 01 will be a SellShort day.      |  | ES Day                   |  | therefore has a therefore has a therefore has a |  | 35% 85% 60%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 3632.50 3626.25 3592.25             |  | and up to and up to and down to |  | 3659.64 3683.47 3553.83    |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |  |  |
| The Day sess High has a                   |  | 35% chance of being made |  | 1st   |  |              |  |  |  |                                     |  |                                 |  |                            |  |   |  |  |  |
| The Sell Day LOW was                      |  | 12337.25 1st             |  | 12311.75 Last                                   |  | 24H Day Only |  | Current High Low Last  |  | 12337.25 12086.00 12319.25          |  | odds of 3D Rally > 10           |  | 95%                        |  |   |  |  |  |
| The Buy Day LOW was                       |  | 12086.00                 |  | 12086.00  |  |              |  | NQ   |  |                                     |  | odds of 3D Rally > 30           |  | 80%                        |  |   |  |  |  |
| Possible HIGH for Sell Short Day          |  | 12136.75                 |  | 12214.50  |  |              |  | NQ Day   |  | 12311.75 12086.00 12296.75          |  | odds of 3D Rally < 0            |  | 9%                         |  |   |  |  |  |
| Possible HIGH for Sell Short Day          |  | 12469.21                 |  | 12571.67  |  | 35% 15%      |  | based on Ave Penetration of SD   |  | of 131.96 259.92 StdD 68.35 69.09   |  | Ave Range on                    |  | SSD 299.94                 |  |   |  |  |  |
| Possible HIGH for Sell Short Day          |  | 12478.85                 |  | 12480.13  |  | 90% 85%      |  | based on Ave 3 Day Rally   |  | of 342.10 265.63 StdD 211.01 184.19 |  |                                 |  |                            |  |   |  |  |  |
| Possible LOW for Sell Short Day           |  | 11936.17                 |  | 11911.29  |  | 60% 60%      |  | based on Ave of Sell Day Violation on SS days  |  | of 149.83 174.71 StdD 76.79 89.35   |  |                                 |  |                            |  |   |  |  |  |
| Tue, Dec 01 will be a SellShort day.      |  | NQ                       |  | therefore has a therefore has a therefore has a |  | 35% 90% 60%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 12337.25 12136.75 12086.00          |  | and up to and up to and down to |  | 12469.21 12478.85 11936.17 |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |  |  |
| The 24 hour High has a                    |  | 35% chance of being made |  | 1st   |  |              |  |  |  |                                     |  |                                 |  |                            |  |   |  |  |  |
| Tue, Dec 01 will be a SellShort day.      |  | NQ Day                   |  | therefore has a therefore has a therefore has a |  | 15% 85% 60%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 12311.75 12214.50 12086.00          |  | and up to and up to and down to |  | 12571.67 12480.13 11911.29 |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |  |  |
| The Day sess High has a                   |  | 35% chance of being made |  | 1st   |  |              |  |  |  |                                     |  |                                 |  |                            |  |   |  |  |  |
| The Sell Day LOW was                      |  | 29972.00 1st             |  | 29734.00 1st                                    |  | 24H Day Only |  | Current High Low Last  |  | 29972.00 29428.00 29674.00          |  | odds of 3D Rally > 75           |  | 88%                        |  |   |  |  |  |
| The Buy Day LOW was                       |  | 29428.00                 |  | 29428.00  |  |              |  | YM   |  |                                     |  | odds of 3D Rally > 100          |  | 82%                        |  |   |  |  |  |
| Possible HIGH for Sell Short Day          |  | 29696.00                 |  | 29773.00  |  |              |  | YM Day   |  | 29734.00 29428.00 29648.00          |  | odds of 3D Rally < 0            |  | 9%                         |  |   |  |  |  |
| Possible HIGH for Sell Short Day          |  | 30119.80                 |  | 29913.56  |  | 50% 45%      |  | based on Ave Penetration of SD   |  | of 147.80 179.56 StdD 72.42 80.08   |  | Ave Range on                    |  | SSD 581.05                 |  |   |  |  |  |
| Possible HIGH for Sell Short Day          |  | 30296.84                 |  | 30259.47  |  | 95% 85%      |  | based on Ave 3 Day Rally   |  | of 600.84 486.47 StdD 365.02 314.18 |  |                                 |  |                            |  |   |  |  |  |
| Possible LOW for Sell Short Day           |  | 29077.78                 |  | 29042.56  |  | 45% 45%      |  | based on Ave of Sell Day Violation on SS days  |  | of 350.22 385.44 StdD 168.05 184.27 |  |                                 |  |                            |  |   |  |  |  |
| Tue, Dec 01 will be a SellShort day.      |  | YM                       |  | therefore has a therefore has a therefore has a |  | 50% 95% 45%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 29972.00 29696.00 29428.00          |  | and up to and up to and down to |  | 30119.80 30296.84 29077.78 |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |  |  |
| The 24 hour High has a                    |  | 45% chance of being made |  | 1st   |  |              |  |  |  |                                     |  |                                 |  |                            |  |   |  |  |  |
| Tue, Dec 01 will be a SellShort day.      |  | YM Day                   |  | therefore has a therefore has a therefore has a |  | 45% 85% 45%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 29734.00 29773.00 29428.00          |  | and up to and up to and down to |  | 29913.56 30259.47 29042.56 |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |  |  |
| The Day sess High has a                   |  | 45% chance of being made |  | 1st   |  |              |  |  |  |                                     |  |                                 |  |                            |  |   |  |  |  |
| The Sell Day LOW was                      |  | 1859.00 1st              |  | 1852.10 1st                                     |  | 24H Day Only |  | Current High Low Last  |  | 1859.00 1811.80 1828.60             |  | odds of 3D Rally > 5            |  | 93%                        |  |   |  |  |  |
| The Buy Day LOW was                       |  | 1811.80                  |  | 1811.80   |  |              |  | RTY  |  |                                     |  | odds of 3D Rally > 10           |  | 81%                        |  |   |  |  |  |
| Possible HIGH for Sell Short Day          |  | 1829.30                  |  | 1840.90   |  |              |  | RTY Day  |  | 1852.10 1811.80 1825.20             |  | odds of 3D Rally < 0            |  | 9%                         |  |   |  |  |  |
| Possible HIGH for Sell Short Day          |  | 1872.29                  |  | 1870.24   |  | 55% 45%      |  | based on Ave Penetration of SD   |  | of 13.29 18.14 StdD 6.86 7.81       |  | Ave Range on                    |  | SSD 44.26                  |  |   |  |  |  |
| Possible HIGH for Sell Short Day          |  | 1881.16                  |  | 1883.92   |  | 95% 90%      |  | based on Ave 3 Day Rally   |  | of 51.86 43.02 StdD 29.24 25.13     |  |                                 |  |                            |  |   |  |  |  |
| Possible LOW for Sell Short Day           |  | 1788.38                  |  | 1785.91   |  | 40% 40%      |  | based on Ave of Sell Day Violation on SS days  |  | of 23.43 25.89 StdD 9.48 10.77      |  |                                 |  |                            |  |   |  |  |  |
| Tue, Dec 01 will be a SellShort day.      |  | RTY                      |  | therefore has a therefore has a therefore has a |  | 55% 95% 40%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 1859.00 1829.30 1811.80             |  | and up to and up to and down to |  | 1872.29 1881.16 1788.38    |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |  |  |
| The 24 hour High has a                    |  | 55% chance of being made |  | 1st   |  |              |  |  |  |                                     |  |                                 |  |                            |  |   |  |  |  |
| Tue, Dec 01 will be a SellShort day.      |  | RTY Day                  |  | therefore has a therefore has a therefore has a |  | 45% 90% 40%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 1852.10 1840.90 1811.80             |  | and up to and up to and down to |  | 1870.24 1883.92 1785.91    |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |  |  |
| The Day sess High has a                   |  | 55% chance of being made |  | Last  |  |              |  |  |  |                                     |  |                                 |  |                            |  |   |  |  |  |

Tuesday December 1<sup>st</sup> 2020

Today was a SSD. As predicted in last night's report the late rally continued and reached penetration levels before the decline started.

Tomorrow will be a Buy Day. There is room for the decline to continue.

| TTT Data for trading US Index Futures on: Wednesday, December 2, 2020 |                    |                          |                 |               |                               |          |             |                                     |                                     |          |          |                       |        |      |        |
|---|--------------------|--------------------------|-----------------|---------------|-------------------------------|----------|-------------|-------------------------------------|-------------------------------------|----------|----------|-----------------------|--------|------|--------|
| The Sell/Short Day HIGH was   |                    | ES 24h                   |                 | ES Day        |                               | 24H      | Day Only    | Current                             | High                                | Low      | Last     | odds of Decline > 10  |        | 74%  |        |
| The Sell/Short Day LOW was  |                    | 3677.50 Last             |                 | 3677.50 Last  |                               |          |             | ES                                  | 3677.50                             | 3626.00  | 3660.00  | odds of Decline > 20  |        | 47%  |        |
|   |                    | 3626.00                  |                 | 3650.25       |                               |          |             |                                     |                                     |          |          | odds of Decline = 0   |        | 1%   |        |
| Possible HIGH for Buy Day   |                    | 3707.50                  |                 | 3709.43       |                               | 55%      | 70%         | ES Day                              | 3677.50                             | 3650.25  | 3659.50  | Ave Range on          |        | BD   | 63.49  |
| Possible LOW for Buy Day  |                    | 3620.70                  |                 | 3631.95       |                               | 100%     | 70%         | based on Ave Penetration of SSD     |                                     | of       |          | 30.00                 | 31.93  | StdD | 13.44  |
| Possible LOW for Buy Day  |                    | 3592.96                  |                 | 3621.29       |                               | 35%      | 30%         | based on Ave Decline                |                                     | of       |          | 56.80                 | 45.55  | StdD | 35.71  |
|   |                    |                          |                 |               |                               |          |             | based on Ave SS Day Violation on BD |                                     | of       |          | 33.04                 | 28.96  | StdD | 24.12  |
| Wed, Dec 02   | will be a Buy day. | ES                       | therefore has a | 55%           | chance of making a high above | 3677.50  | and up to   | 3707.50                             | based on Ave Penetration of SSD     |          |          |                       |        |      |        |
|   |                    |                          | therefore has a | 100%          | chance of making a Low below  | 3677.50  | and down to | 3620.70                             | based on Ave Decline                |          |          |                       |        |      |        |
|   |                    |                          | therefore has a | 35%           | chance of making a Low below  | 3626.00  | and down to | 3592.96                             | based on Ave SS Day Violation on BD |          |          |                       |        |      |        |
| The 24 hour Low has a   |                    | 75% chance of being made |                 | Last          |                               |          |             |                                     |                                     |          |          |                       |        |      |        |
| Wed, Dec 02   | will be a Buy day. | ES Day                   | therefore has a | 70%           | chance of making a high above | 3677.50  | and up to   | 3709.43                             | based on Ave Penetration of SSD     |          |          |                       |        |      |        |
|   |                    |                          | therefore has a | 70%           | chance of making a Low below  | 3677.50  | and down to | 3631.95                             | based on Ave Decline                |          |          |                       |        |      |        |
|   |                    |                          | therefore has a | 30%           | chance of making a Low below  | 3650.25  | and down to | 3621.29                             | based on Ave SS Day Violation on BD |          |          |                       |        |      |        |
| The Day sess Low has a  |                    | 60% chance of being made |                 | Last          |                               |          |             |                                     |                                     |          |          |                       |        |      |        |
| The Sell/Short Day LOW was  |                    | NQ 24h                   |                 | NQ Day        |                               | 24H      | Day Only    | Current                             | High                                | Low      | Last     | odds of Decline > 20  |        | 77%  |        |
|   |                    | 12512.25 Last            |                 | 12512.25 Last |                               |          |             | NQ                                  | 12512.25                            | 12312.00 | 12458.50 | odds of Decline > 25  |        | 69%  |        |
|   |                    | 12312.00                 |                 | 12334.25      |                               |          |             |                                     |                                     |          |          | odds of Decline = 0   |        | 1%   |        |
| Possible HIGH for Buy Day   |                    | 12591.90                 |                 | 12608.93      |                               | 65%      | 75%         | NQ Day                              | 12512.25                            | 12334.25 | 12464.25 | Ave Range on          |        | BD   | 276.39 |
| Possible LOW for Buy Day  |                    | 12255.89                 |                 | 12343.36      |                               | 100%     | 95%         | based on Ave Penetration of SSD     |                                     | of       |          | 79.65                 | 96.68  | StdD | 41.43  |
| Possible LOW for Buy Day  |                    | 12172.54                 |                 | 12174.88      |                               | 30%      | 20%         | based on Ave Decline                |                                     | of       |          | 256.36                | 168.89 | StdD | 152.67 |
|   |                    |                          |                 |               |                               |          |             | based on Ave SS Day Violation on BD |                                     | of       |          | 139.46                | 159.38 | StdD | 109.67 |
| Wed, Dec 02   | will be a Buy day. | NQ                       | therefore has a | 65%           | chance of making a high above | 12512.25 | and up to   | 12591.90                            | based on Ave Penetration of SSD     |          |          |                       |        |      |        |
|   |                    |                          | therefore has a | 100%          | chance of making a Low below  | 12512.25 | and down to | 12255.89                            | based on Ave Decline                |          |          |                       |        |      |        |
|   |                    |                          | therefore has a | 30%           | chance of making a Low below  | 12312.00 | and down to | 12172.54                            | based on Ave SS Day Violation on BD |          |          |                       |        |      |        |
| The 24 hour Low has a   |                    | 75% chance of being made |                 | Last          |                               |          |             |                                     |                                     |          |          |                       |        |      |        |
| Wed, Dec 02   | will be a Buy day. | NQ Day                   | therefore has a | 75%           | chance of making a high above | 12512.25 | and up to   | 12608.93                            | based on Ave Penetration of SSD     |          |          |                       |        |      |        |
|   |                    |                          | therefore has a | 95%           | chance of making a Low below  | 12512.25 | and down to | 12343.36                            | based on Ave Decline                |          |          |                       |        |      |        |
|   |                    |                          | therefore has a | 20%           | chance of making a Low below  | 12334.25 | and down to | 12174.88                            | based on Ave SS Day Violation on BD |          |          |                       |        |      |        |
| The Day sess Low has a  |                    | 65% chance of being made |                 | Last          |                               |          |             |                                     |                                     |          |          |                       |        |      |        |
| The Sell/Short Day LOW was  |                    | YM 24h                   |                 | YM day        |                               | 24H      | Day Only    | Current                             | High                                | Low      | Last     | odds of Decline > 100 |        | 69%  |        |
|   |                    | 30057.00 Last            |                 | 30057.00 1st  |                               |          |             | YM                                  | 30057.00                            | 29614.00 | 29750.00 | odds of Decline > 150 |        | 52%  |        |
|   |                    | 29614.00                 |                 | 29736.00      |                               |          |             |                                     |                                     |          |          | odds of Decline = 0   |        | 1%   |        |
| Possible HIGH for Buy Day   |                    | 30336.33                 |                 | 30334.00      |                               | 60%      | 65%         | YM Day                              | 30057.00                            | 29736.00 | 29751.00 | Ave Range on          |        | BD   | 520.60 |
| Possible LOW for Buy Day  |                    | 29590.40                 |                 | 29689.94      |                               | 100%     | 80%         | based on Ave Penetration of SSD     |                                     | of       |          | 279.33                | 277.00 | StdD | 132.56 |
| Possible LOW for Buy Day  |                    | 29304.57                 |                 | 29494.86      |                               | 35%      | 35%         | based on Ave Decline                |                                     | of       |          | 466.60                | 367.06 | StdD | 314.47 |
|   |                    |                          |                 |               |                               |          |             | based on Ave SS Day Violation on BD |                                     | of       |          | 309.43                | 241.14 | StdD | 198.71 |
| Wed, Dec 02   | will be a Buy day. | YM                       | therefore has a | 60%           | chance of making a high above | 30057.00 | and up to   | 30336.33                            | based on Ave Penetration of SSD     |          |          |                       |        |      |        |
|   |                    |                          | therefore has a | 100%          | chance of making a Low below  | 30057.00 | and down to | 29590.40                            | based on Ave Decline                |          |          |                       |        |      |        |
|   |                    |                          | therefore has a | 35%           | chance of making a Low below  | 29614.00 | and down to | 29304.57                            | based on Ave SS Day Violation on BD |          |          |                       |        |      |        |
| The 24 hour Low has a   |                    | 55% chance of being made |                 | Last          |                               |          |             |                                     |                                     |          |          |                       |        |      |        |
| Wed, Dec 02   | will be a Buy day. | YM Day                   | therefore has a | 65%           | chance of making a high above | 30057.00 | and up to   | 30334.00                            | based on Ave Penetration of SSD     |          |          |                       |        |      |        |
|   |                    |                          | therefore has a | 80%           | chance of making a Low below  | 30057.00 | and down to | 29689.94                            | based on Ave Decline                |          |          |                       |        |      |        |
|   |                    |                          | therefore has a | 35%           | chance of making a Low below  | 29736.00 | and down to | 29494.86                            | based on Ave SS Day Violation on BD |          |          |                       |        |      |        |
| The Day sess Low has a  |                    | 60% chance of being made |                 | 1st           |                               |          |             |                                     |                                     |          |          |                       |        |      |        |
| The Sell/Short Day LOW was  |                    | RTY 24h                  |                 | RTY day       |                               | 24H      | Day Only    | Current                             | High                                | Low      | Last     | odds of Decline > 10  |        | 69%  |        |
|   |                    | 1850.80 Last             |                 | 1850.80 1st   |                               |          |             | RTY                                 | 1850.80                             | 1824.00  | 1834.80  | odds of Decline > 15  |        | 52%  |        |
|   |                    | 1824.00                  |                 | 1826.40       |                               |          |             |                                     |                                     |          |          | odds of Decline = 0   |        | 1%   |        |
| Possible HIGH for Buy Day   |                    | 1872.29                  |                 | 1869.81       |                               | 55%      | 65%         | RTY Day                             | 1850.80                             | 1826.40  | 1835.80  | Ave Range on          |        | BD   | 37.70  |
| Possible LOW for Buy Day  |                    | 1818.17                  |                 | 1823.23       |                               | 100%     | 80%         | based on Ave Penetration of SSD     |                                     | of       |          | 21.49                 | 19.01  | StdD | 10.98  |
| Possible LOW for Buy Day  |                    | 1811.79                  |                 | 1809.28       |                               | 45%      | 30%         | based on Ave Decline                |                                     | of       |          | 32.63                 | 27.58  | StdD | 20.14  |
|   |                    |                          |                 |               |                               |          |             | based on Ave SS Day Violation on BD |                                     | of       |          | 12.21                 | 17.12  | StdD | 15.03  |
| Wed, Dec 02   | will be a Buy day. | RTY                      | therefore has a | 55%           | chance of making a high above | 1850.80  | and up to   | 1872.29                             | based on Ave Penetration of SSD     |          |          |                       |        |      |        |
|   |                    |                          | therefore has a | 100%          | chance of making a Low below  | 1850.80  | and down to | 1818.17                             | based on Ave Decline                |          |          |                       |        |      |        |
|   |                    |                          | therefore has a | 45%           | chance of making a Low below  | 1824.00  | and down to | 1811.79                             | based on Ave SS Day Violation on BD |          |          |                       |        |      |        |
| The 24 hour Low has a   |                    | 70% chance of being made |                 | Last          |                               |          |             |                                     |                                     |          |          |                       |        |      |        |
| Wed, Dec 02   | will be a Buy day. | RTY Day                  | therefore has a | 65%           | chance of making a high above | 1850.80  | and up to   | 1869.81                             | based on Ave Penetration of SSD     |          |          |                       |        |      |        |
|   |                    |                          | therefore has a | 80%           | chance of making a Low below  | 1850.80  | and down to | 1823.23                             | based on Ave Decline                |          |          |                       |        |      |        |
|   |                    |                          | therefore has a | 30%           | chance of making a Low below  | 1826.40  | and down to | 1809.28                             | based on Ave SS Day Violation on BD |          |          |                       |        |      |        |
| The Day sess Low has a  |                    | 70% chance of being made |                 | 1st           |                               |          |             |                                     |                                     |          |          |                       |        |      |        |

Wednesday December 2<sup>nd</sup> 2020

Today was a Buy day. Markets declined overnight and once the day session started NQ reversed at yesterday's low while ES reversed at the overnight low. Then the rally started.

Tomorrow will be a Sell day. Momentum should take markets higher, however it could be in a confused manner.

| TTT Data for trading US Index Futures on: |  |                |      |                           |                 |            |                               |                                      |             | Thursday, December 3, 2020 |                                      |  |           |                               |        |            |             |  |        |  |
|---|--|----------------|------|---------------------------|-----------------|------------|-------------------------------|--------------------------------------|-------------|----------------------------|--------------------------------------|--|-----------|-------------------------------|--------|------------|-------------|--|--------|--|
|   |  | <b>ES 24h</b>  |      | <b>ES Day</b>             |                 | <b>24H</b> | <b>Day Only</b>               | <b>Current</b>                       | <b>High</b> | <b>Low</b>                 | <b>Last</b>                          |  |           | <b>odds of Rally &gt; 10</b>  |        | <b>86%</b> |             |  |        |  |
| The Buy Day HIGH was                      |  | 3672.75        |      | 3672.75                   |                 |            |                               | ES                                   | 3672.75     | 3642.25                    | 3670.25                              |  |           | <b>odds of Rally &gt; 20</b>  |        | <b>54%</b> |             |  |        |  |
| The Buy Day LOW was                       |  | 3642.25 1st    |      | 3642.25 1st               |                 |            |                               | ES Day                               | 3672.75     | 3642.25                    | 3670.25                              |  |           | <b>odds of Rally = 0</b>      |        | <b>1%</b>  |             |  |        |  |
| Possible HIGH for Sell Day                |  | 3713.83        |      | 3717.91                   |                 | 50%        | 40%                           | based on Ave Penetration of BD       |             |                            |                                      |  | of 41.08  |                               | 45.16  |            | StdD 23.85  |  | 12.27  |  |
| Possible HIGH for Sell Day                |  | 3719.49        |      | 3698.68                   |                 | 100%       | 100%                          | based on Ave Rally                   |             |                            |                                      |  | of 77.24  |                               | 56.43  |            | StdD 46.29  |  | 37.87  |  |
| Possible LOW for Sell Day                 |  | 3618.75        |      | 3612.45                   |                 | 50%        | 55%                           | based on Ave Buy Day Violation on SD |             |                            |                                      |  | of 23.50  |                               | 29.80  |            | StdD 10.09  |  | 18.66  |  |
| Thu, Dec 03                               |  | will be a      | Sell | day, ES                   | therefore has a | 50%        | chance of making a high above | 3672.75                              | and up to   | 3713.83                    | based on Ave Penetration of BD       |  |           |                               |        |            |             |  |        |  |
|   |  |                |      |                           | therefore has a | 100%       | chance of making a high above | 3642.25                              | and up to   | 3719.49                    | based on Ave Rally                   |  |           |                               |        |            |             |  |        |  |
|   |  |                |      |                           | therefore has a | 50%        | chance of making a Low below  | 3642.25                              | and down to | 3618.75                    | based on Ave Buy Day Violation on SD |  |           |                               |        |            |             |  |        |  |
| The 24 hour High has a                    |  | 35%            |      | chance of being made 1st  |                 |            |                               |                                      |             |                            |                                      |  |           |                               |        |            |             |  |        |  |
| Thu, Dec 03                               |  | will be a      | Sell | day, ES Day               | therefore has a | 40%        | chance of making a high above | 3672.75                              | and up to   | 3717.91                    | based on Ave Penetration of BD       |  |           |                               |        |            |             |  |        |  |
|   |  |                |      |                           | therefore has a | 100%       | chance of making a high above | 3642.25                              | and up to   | 3698.68                    | based on Ave Rally                   |  |           |                               |        |            |             |  |        |  |
|   |  |                |      |                           | therefore has a | 55%        | chance of making a Low below  | 3642.25                              | and down to | 3612.45                    | based on Ave Buy Day Violation on SD |  |           |                               |        |            |             |  |        |  |
| The Day sess High has a                   |  | 35%            |      | chance of being made 1st  |                 |            |                               |                                      |             |                            |                                      |  |           |                               |        |            |             |  |        |  |
|   |  | <b>NQ 24h</b>  |      | <b>NQ Day</b>             |                 | <b>24H</b> | <b>Day Only</b>               | <b>Current</b>                       | <b>High</b> | <b>Low</b>                 | <b>Last</b>                          |  |           | <b>odds of Rally &gt; 20</b>  |        | <b>88%</b> |             |  |        |  |
| The Buy Day LOW was                       |  | 12473.50       |      | 12472.00                  |                 |            |                               | NQ                                   | 12473.50    | 12312.50                   | 12462.25                             |  |           | <b>odds of Rally &gt; 25</b>  |        | <b>83%</b> |             |  |        |  |
|   |  | 12312.50 Last  |      | 12312.50 1st              |                 |            |                               | NQ Day                               | 12472.00    | 12312.50                   | 12469.75                             |  |           | <b>odds of Rally = 0</b>      |        | <b>0%</b>  |             |  |        |  |
| Possible HIGH for Sell Day                |  | 12599.07       |      | 12588.71                  |                 | 70%        | 65%                           | based on Ave Penetration of BD       |             |                            |                                      |  | of 125.57 |                               | 116.71 |            | StdD 82.71  |  | 73.11  |  |
| Possible HIGH for Sell Day                |  | 12648.18       |      | 12579.53                  |                 | 100%       | 100%                          | based on Ave Rally                   |             |                            |                                      |  | of 335.68 |                               | 267.03 |            | StdD 187.61 |  | 184.85 |  |
| Possible LOW for Sell Day                 |  | 12196.61       |      | 12177.08                  |                 | 45%        | 50%                           | based on Ave Buy Day Violation on SD |             |                            |                                      |  | of 115.89 |                               | 135.43 |            | StdD 46.72  |  | 75.24  |  |
| Thu, Dec 03                               |  | will be a      | Sell | day, NQ                   | therefore has a | 70%        | chance of making a high above | 12473.50                             | and up to   | 12599.07                   | based on Ave Penetration of BD       |  |           |                               |        |            |             |  |        |  |
|   |  |                |      |                           | therefore has a | 100%       | chance of making a high above | 12312.50                             | and up to   | 12648.18                   | based on Ave Rally                   |  |           |                               |        |            |             |  |        |  |
|   |  |                |      |                           | therefore has a | 45%        | chance of making a Low below  | 12312.50                             | and down to | 12196.61                   | based on Ave Buy Day Violation on SD |  |           |                               |        |            |             |  |        |  |
| The 24 hour High has a                    |  | 35%            |      | chance of being made Last |                 |            |                               |                                      |             |                            |                                      |  |           |                               |        |            |             |  |        |  |
| Thu, Dec 03                               |  | will be a      | Sell | day, NQ Day               | therefore has a | 65%        | chance of making a high above | 12472.00                             | and up to   | 12588.71                   | based on Ave Penetration of BD       |  |           |                               |        |            |             |  |        |  |
|   |  |                |      |                           | therefore has a | 100%       | chance of making a high above | 12312.50                             | and up to   | 12579.53                   | based on Ave Rally                   |  |           |                               |        |            |             |  |        |  |
|   |  |                |      |                           | therefore has a | 50%        | chance of making a Low below  | 12312.50                             | and down to | 12177.08                   | based on Ave Buy Day Violation on SD |  |           |                               |        |            |             |  |        |  |
| The Day sess High has a                   |  | 35%            |      | chance of being made Last |                 |            |                               |                                      |             |                            |                                      |  |           |                               |        |            |             |  |        |  |
|   |  | <b>YM 24h</b>  |      | <b>YM day</b>             |                 | <b>24H</b> | <b>Day Only</b>               | <b>Current</b>                       | <b>High</b> | <b>Low</b>                 | <b>Last</b>                          |  |           | <b>odds of Rally &gt; 100</b> |        | <b>79%</b> |             |  |        |  |
| The Buy Day LOW was                       |  | 29907.00       |      | 29907.00                  |                 |            |                               | YM                                   | 29907.00    | 29589.00                   | 29886.00                             |  |           | <b>odds of Rally &gt; 150</b> |        | <b>60%</b> |             |  |        |  |
|   |  | 29589.00 1st   |      | 29589.00 1st              |                 |            |                               | YM Day                               | 29907.00    | 29589.00                   | 29883.00                             |  |           | <b>odds of Rally = 0</b>      |        | <b>0%</b>  |             |  |        |  |
| Possible HIGH for Sell Day                |  | 30294.67       |      | 30328.13                  |                 | 45%        | 40%                           | based on Ave Penetration of BD       |             |                            |                                      |  | of 387.67 |                               | 421.13 |            | StdD 222.26 |  | 88.51  |  |
| Possible HIGH for Sell Day                |  | 30212.05       |      | 30062.79                  |                 | 100%       | 95%                           | based on Ave Rally                   |             |                            |                                      |  | of 623.05 |                               | 473.79 |            | StdD 393.48 |  | 314.73 |  |
| Possible LOW for Sell Day                 |  | 29406.64       |      | 29385.92                  |                 | 55%        | 65%                           | based on Ave Buy Day Violation on SD |             |                            |                                      |  | of 182.36 |                               | 203.08 |            | StdD 84.31  |  | 161.85 |  |
| Thu, Dec 03                               |  | will be a      | Sell | day, YM                   | therefore has a | 45%        | chance of making a high above | 29907.00                             | and up to   | 30294.67                   | based on Ave Penetration of BD       |  |           |                               |        |            |             |  |        |  |
|   |  |                |      |                           | therefore has a | 100%       | chance of making a high above | 29589.00                             | and up to   | 30212.05                   | based on Ave Rally                   |  |           |                               |        |            |             |  |        |  |
|   |  |                |      |                           | therefore has a | 55%        | chance of making a Low below  | 29589.00                             | and down to | 29406.64                   | based on Ave Buy Day Violation on SD |  |           |                               |        |            |             |  |        |  |
| The 24 hour High has a                    |  | 30%            |      | chance of being made 1st  |                 |            |                               |                                      |             |                            |                                      |  |           |                               |        |            |             |  |        |  |
| Thu, Dec 03                               |  | will be a      | Sell | day, YM Day               | therefore has a | 40%        | chance of making a high above | 29907.00                             | and up to   | 30328.13                   | based on Ave Penetration of BD       |  |           |                               |        |            |             |  |        |  |
|   |  |                |      |                           | therefore has a | 95%        | chance of making a high above | 29589.00                             | and up to   | 30062.79                   | based on Ave Rally                   |  |           |                               |        |            |             |  |        |  |
|   |  |                |      |                           | therefore has a | 65%        | chance of making a Low below  | 29589.00                             | and down to | 29385.92                   | based on Ave Buy Day Violation on SD |  |           |                               |        |            |             |  |        |  |
| The Day sess High has a                   |  | 25%            |      | chance of being made 1st  |                 |            |                               |                                      |             |                            |                                      |  |           |                               |        |            |             |  |        |  |
|   |  | <b>RTY 24h</b> |      | <b>RTY day</b>            |                 | <b>24H</b> | <b>Day Only</b>               | <b>Current</b>                       | <b>High</b> | <b>Low</b>                 | <b>Last</b>                          |  |           | <b>odds of Rally &gt; 10</b>  |        | <b>79%</b> |             |  |        |  |
| The Buy Day LOW was                       |  | 1843.70        |      | 1843.70                   |                 |            |                               | RTY                                  | 1843.70     | 1816.20                    | 1841.70                              |  |           | <b>odds of Rally &gt; 15</b>  |        | <b>57%</b> |             |  |        |  |
|   |  | 1816.20 1st    |      | 1816.20 1st               |                 |            |                               | RTY Day                              | 1843.70     | 1816.20                    | 1840.60                              |  |           | <b>odds of Rally = 0</b>      |        | <b>0%</b>  |             |  |        |  |
| Possible HIGH for Sell Day                |  | 1865.19        |      | 1865.25                   |                 | 70%        | 75%                           | based on Ave Penetration of BD       |             |                            |                                      |  | of 21.49  |                               | 21.55  |            | StdD 19.83  |  | 7.81   |  |
| Possible HIGH for Sell Day                |  | 1866.89        |      | 1857.04                   |                 | 100%       | 100%                          | based on Ave Rally                   |             |                            |                                      |  | of 50.69  |                               | 40.84  |            | StdD 31.08  |  | 24.99  |  |
| Possible LOW for Sell Day                 |  | 1802.96        |      | 1804.67                   |                 | 50%        | 60%                           | based on Ave Buy Day Violation on SD |             |                            |                                      |  | of 13.24  |                               | 11.53  |            | StdD 5.84   |  | 9.49   |  |
| Thu, Dec 03                               |  | will be a      | Sell | day, RTY                  | therefore has a | 70%        | chance of making a high above | 1843.70                              | and up to   | 1865.19                    | based on Ave Penetration of BD       |  |           |                               |        |            |             |  |        |  |
|   |  |                |      |                           | therefore has a | 100%       | chance of making a high above | 1816.20                              | and up to   | 1866.89                    | based on Ave Rally                   |  |           |                               |        |            |             |  |        |  |
|   |  |                |      |                           | therefore has a | 50%        | chance of making a Low below  | 1816.20                              | and down to | 1802.96                    | based on Ave Buy Day Violation on SD |  |           |                               |        |            |             |  |        |  |
| The 24 hour High has a                    |  | 30%            |      | chance of being made 1st  |                 |            |                               |                                      |             |                            |                                      |  |           |                               |        |            |             |  |        |  |
| Thu, Dec 03                               |  | will be a      | Sell | day, RTY Day              | therefore has a | 75%        | chance of making a high above | 1843.70                              | and up to   | 1865.25                    | based on Ave Penetration of BD       |  |           |                               |        |            |             |  |        |  |
|   |  |                |      |                           | therefore has a | 100%       | chance of making a high above | 1816.20                              | and up to   | 1857.04                    | based on Ave Rally                   |  |           |                               |        |            |             |  |        |  |
|   |  |                |      |                           | therefore has a | 60%        | chance of making a Low below  | 1816.20                              | and down to | 1804.67                    | based on Ave Buy Day Violation on SD |  |           |                               |        |            |             |  |        |  |
| The Day sess High has a                   |  | 35%            |      | chance of being made 1st  |                 |            |                               |                                      |             |                            |                                      |  |           |                               |        |            |             |  |        |  |



Thursday December 3<sup>rd</sup> 2020

Today was a Sell Day. As expected, markets tried to go higher in a confused manner and failed.

Tomorrow will be a SS Day. There is still room for the rally to continue, however the decline could start at any time.

| TTT Data for trading US Index Futures on: <b>Friday, December 4, 2020</b> |           |           |                      |                 |      |                               |          |   |               |              |   |                       |            |             |        |
|---|-----------|-----------|----------------------|-----------------|------|-------------------------------|----------|---|---------------|--------------|---|-----------------------|------------|-------------|--------|
| The Sell Day HIGH was   |           | 3682.00   | 1st                  | 3682.00         | 1st  | 24H                           | Day Only | Current ES                                    | High 3682.00  | Low 3655.25  | Last 3667.50                                  | odds of 3D Rally > 10 | 85%        |             |        |
| The Sell Day LOW was  |           | 3655.25   |                      | 3655.25         |      |                               |          |   |               |              |   | odds of 3D Rally > 20 | 61%        |             |        |
| The Buy Day LOW was   |           | 3642.25   |                      | 3642.25         |      |                               |          |   |               |              |   | odds of 3D Rally < 0  | 8%         |             |        |
| Possible HIGH for Sell Short Day  |           | 3705.22   |                      | 3711.38         |      | 45%                           | 40%      | ES Day  | 3682.00       | 3655.25      | 3670.50                                       | Ave Range on          | SSD 65.48  |             |        |
| Possible HIGH for Sell Short Day  |           | 3714.43   |                      | 3700.62         |      | 95%                           | 85%      | based on Ave Penetration of SD                |               |              |   | of 23.22              | 29.38      | StdD 10.65  | 12.27  |
| Possible LOW for Sell Short Day   |           | 3618.08   |                      | 3621.57         |      | 45%                           | 55%      | based on Ave 3 Day Rally                      |               |              |   | of 72.18              | 58.37      | StdD 44.74  | 37.87  |
|   |           |           |                      |                 |      |                               |          | based on Ave of Sell Day Violation on SS days |               |              |   | of 37.17              | 33.68      | StdD 17.74  | 18.66  |
| Fri, Dec 04   | will be a | SellShort | day: ES              | therefore has a | 45%  | chance of making a high above |          | 3682.00                                       | and up to     | 3705.22      | based on Ave Penetration of SD                |                       |            |             |        |
|   |           |           |                      | therefore has a | 95%  | chance of making a high above |          | 3642.25                                       | and up to     | 3714.43      | based on Ave 3 Day Rally                      |                       |            |             |        |
|   |           |           |                      | therefore has a | 45%  | chance of making a Low below  |          | 3655.25                                       | and down to   | 3618.08      | based on Ave of Sell Day Violation on SS days |                       |            |             |        |
| The 24 hour High has a  |           | 40%       | chance of being made | 1st             |      |                               |          |   |               |              |   |                       |            |             |        |
| Fri, Dec 04   | will be a | SellShort | day: ES Day          | therefore has a | 40%  | chance of making a high above |          | 3682.00                                       | and up to     | 3711.38      | based on Ave Penetration of SD                |                       |            |             |        |
|   |           |           |                      | therefore has a | 85%  | chance of making a high above |          | 3642.25                                       | and up to     | 3700.62      | based on Ave 3 Day Rally                      |                       |            |             |        |
|   |           |           |                      | therefore has a | 55%  | chance of making a Low below  |          | 3655.25                                       | and down to   | 3621.57      | based on Ave of Sell Day Violation on SS days |                       |            |             |        |
| The Day sess High has a   |           | 40%       | chance of being made | 1st             |      |                               |          |   |               |              |   |                       |            |             |        |
| The Sell Day LOW was  |           | 12540.25  | 1st                  | 12540.25        | 1st  | 24H                           | Day Only | Current NQ                                    | High 12540.25 | Low 12444.00 | Last 12488.25                                 | odds of 3D Rally > 10 | 95%        |             |        |
| The Buy Day LOW was   |           | 12444.00  |                      | 12444.00        |      |                               |          |   |               |              |   | odds of 3D Rally > 20 | 80%        |             |        |
| Possible HIGH for Sell Short Day  |           | 12312.50  |                      | 12312.50        |      |                               |          |   |               |              |   | odds of 3D Rally < 0  | 9%         |             |        |
| Possible HIGH for Sell Short Day  |           | 12691.96  |                      | 12785.31        |      | 35%                           | 20%      | NQ Day  | 12540.25      | 12444.00     | 12488.50                                      | Ave Range on          | SSD 282.73 |             |        |
| Possible HIGH for Sell Short Day  |           | 12650.85  |                      | 12580.19        |      | 90%                           | 85%      | based on Ave Penetration of SD                |               |              |   | of 151.71             | 245.06     | StdD 71.30  | 73.11  |
| Possible LOW for Sell Short Day   |           | 12304.08  |                      | 12290.34        |      | 50%                           | 55%      | based on Ave 3 Day Rally                      |               |              |   | of 338.35             | 267.69     | StdD 209.36 | 184.85 |
|   |           |           |                      |                 |      |                               |          | based on Ave of Sell Day Violation on SS days |               |              |   | of 139.20             | 153.66     | StdD 70.41  | 75.24  |
| Fri, Dec 04   | will be a | SellShort | day: NQ              | therefore has a | 35%  | chance of making a high above |          | 12540.25                                      | and up to     | 12691.96     | based on Ave Penetration of SD                |                       |            |             |        |
|   |           |           |                      | therefore has a | 90%  | chance of making a high above |          | 12312.50                                      | and up to     | 12650.85     | based on Ave 3 Day Rally                      |                       |            |             |        |
|   |           |           |                      | therefore has a | 55%  | chance of making a Low below  |          | 12444.00                                      | and down to   | 12304.08     | based on Ave of Sell Day Violation on SS days |                       |            |             |        |
| The 24 hour High has a  |           | 40%       | chance of being made | 1st             |      |                               |          |   |               |              |   |                       |            |             |        |
| Fri, Dec 04   | will be a | SellShort | day: NQ Day          | therefore has a | 20%  | chance of making a high above |          | 12540.25                                      | and up to     | 12785.31     | based on Ave Penetration of SD                |                       |            |             |        |
|   |           |           |                      | therefore has a | 85%  | chance of making a high above |          | 12312.50                                      | and up to     | 12580.19     | based on Ave 3 Day Rally                      |                       |            |             |        |
|   |           |           |                      | therefore has a | 55%  | chance of making a Low below  |          | 12444.00                                      | and down to   | 12290.34     | based on Ave of Sell Day Violation on SS days |                       |            |             |        |
| The Day sess High has a   |           | 40%       | chance of being made | Last            |      |                               |          |   |               |              |   |                       |            |             |        |
| The Sell Day LOW was  |           | 30092.00  | Last                 | 30092.00        | 1st  | 24H                           | Day Only | Current YM                                    | High 30092.00 | Low 29755.00 | Last 29944.00                                 | odds of 3D Rally > 10 | 88%        |             |        |
| The Buy Day LOW was   |           | 29755.00  |                      | 29856.00        |      |                               |          |   |               |              |   | odds of 3D Rally > 20 | 82%        |             |        |
| Possible HIGH for Sell Short Day  |           | 29589.00  |                      | 29589.00        |      |                               |          |   |               |              |   | odds of 3D Rally < 0  | 9%         |             |        |
| Possible HIGH for Sell Short Day  |           | 30241.80  |                      | 30285.90        |      | 50%                           | 50%      | YM Day  | 30092.00      | 29856.00     | 29970.00                                      | Ave Range on          | SSD 555.00 |             |        |
| Possible HIGH for Sell Short Day  |           | 30168.79  |                      | 30081.00        |      | 95%                           | 85%      | based on Ave Penetration of SD                |               |              |   | of 149.80             | 193.90     | StdD 72.65  | 88.51  |
| Possible LOW for Sell Short Day   |           | 29416.75  |                      | 29514.38        |      | 40%                           | 40%      | based on Ave 3 Day Rally                      |               |              |   | of 579.79             | 492.00     | StdD 358.11 | 314.73 |
|   |           |           |                      |                 |      |                               |          | based on Ave of Sell Day Violation on SS days |               |              |   | of 338.25             | 341.63     | StdD 160.17 | 161.85 |
| Fri, Dec 04   | will be a | SellShort | day: YM              | therefore has a | 50%  | chance of making a high above |          | 30092.00                                      | and up to     | 30241.80     | based on Ave Penetration of SD                |                       |            |             |        |
|   |           |           |                      | therefore has a | 95%  | chance of making a high above |          | 29589.00                                      | and up to     | 30168.79     | based on Ave 3 Day Rally                      |                       |            |             |        |
|   |           |           |                      | therefore has a | 40%  | chance of making a Low below  |          | 29755.00                                      | and down to   | 29416.75     | based on Ave of Sell Day Violation on SS days |                       |            |             |        |
| The 24 hour High has a  |           | 50%       | chance of being made | 1st             |      |                               |          |   |               |              |   |                       |            |             |        |
| Fri, Dec 04   | will be a | SellShort | day: YM Day          | therefore has a | 50%  | chance of making a high above |          | 30092.00                                      | and up to     | 30285.90     | based on Ave Penetration of SD                |                       |            |             |        |
|   |           |           |                      | therefore has a | 85%  | chance of making a high above |          | 29589.00                                      | and up to     | 30081.00     | based on Ave 3 Day Rally                      |                       |            |             |        |
|   |           |           |                      | therefore has a | 40%  | chance of making a Low below  |          | 29856.00                                      | and down to   | 29514.38     | based on Ave of Sell Day Violation on SS days |                       |            |             |        |
| The Day sess High has a   |           | 50%       | chance of being made | 1st             |      |                               |          |   |               |              |   |                       |            |             |        |
| The Sell Day LOW was  |           | 1860.80   | Last                 | 1860.80         | Last | 24H                           | Day Only | Current RTY                                   | High 1860.80  | Low 1830.30  | Last 1849.90                                  | odds of 3D Rally > 10 | 93%        |             |        |
| The Buy Day LOW was   |           | 1830.30   |                      | 1837.70         |      |                               |          |   |               |              |   | odds of 3D Rally > 20 | 81%        |             |        |
| Possible HIGH for Sell Short Day  |           | 1816.20   |                      | 1816.20         |      |                               |          |   |               |              |   | odds of 3D Rally < 0  | 9%         |             |        |
| Possible HIGH for Sell Short Day  |           | 1875.17   |                      | 1878.94         |      | 50%                           | 45%      | RTY Day                                       | 1860.80       | 1837.70      | 1852.40                                       | Ave Range on          | SSD 42.69  |             |        |
| Possible HIGH for Sell Short Day  |           | 1866.28   |                      | 1857.98         |      | 95%                           | 90%      | based on Ave Penetration of SD                |               |              |   | of 14.37              | 18.14      | StdD 6.86   | 7.81   |
| Possible LOW for Sell Short Day   |           | 1807.07   |                      | 1814.20         |      | 35%                           | 35%      | based on Ave 3 Day Rally                      |               |              |   | of 50.08              | 41.78      | StdD 28.81  | 24.99  |
|   |           |           |                      |                 |      |                               |          | based on Ave of Sell Day Violation on SS days |               |              |   | of 23.23              | 23.50      | StdD 9.05   | 9.49   |
| Fri, Dec 04   | will be a | SellShort | day: RTY             | therefore has a | 50%  | chance of making a high above |          | 1860.80                                       | and up to     | 1875.17      | based on Ave Penetration of SD                |                       |            |             |        |
|   |           |           |                      | therefore has a | 95%  | chance of making a high above |          | 1816.20                                       | and up to     | 1866.28      | based on Ave 3 Day Rally                      |                       |            |             |        |
|   |           |           |                      | therefore has a | 35%  | chance of making a Low below  |          | 1830.30                                       | and down to   | 1807.07      | based on Ave of Sell Day Violation on SS days |                       |            |             |        |
| The 24 hour High has a  |           | 60%       | chance of being made | 1st             |      |                               |          |   |               |              |   |                       |            |             |        |
| Fri, Dec 04   | will be a | SellShort | day: RTY Day         | therefore has a | 45%  | chance of making a high above |          | 1860.80                                       | and up to     | 1878.94      | based on Ave Penetration of SD                |                       |            |             |        |
|   |           |           |                      | therefore has a | 90%  | chance of making a high above |          | 1816.20                                       | and up to     | 1857.98      | based on Ave 3 Day Rally                      |                       |            |             |        |
|   |           |           |                      | therefore has a | 35%  | chance of making a Low below  |          | 1837.70                                       | and down to   | 1814.20      | based on Ave of Sell Day Violation on SS days |                       |            |             |        |
| The Day sess High has a   |           | 60%       | chance of being made | 1st             |      |                               |          |   |               |              |   |                       |            |             |        |

Friday December 4<sup>th</sup> 2020

Today was a SS day. All of the US indices Future instruments produces new all-time highs before some kind of late day decline started.

Monday will be a Buy day. Momentum may take markets higher before the decline continues.

Have a great weekend.

| TTT Data for trading US Index Futures on: <b>Monday, December 7, 2020</b> |               |                 |      |                               |                                     |             |                  |                                     |                       |               |
|---|---------------|-----------------|------|-------------------------------|-------------------------------------|-------------|------------------|-------------------------------------|-----------------------|---------------|
| The Sell/Short Day HIGH was   | ES 24h        | ES Day          | 24H  | Day Only                      | Current                             | High        | Low              | Last                                | odds of Decline > 10  | 74%           |
| The Sell/Short Day LOW was  | 3700.00 Last  | 3700.00 Last    |      |                               | ES                                  | 3700.00     | 3665.50          | 3690.25                             | odds of Decline > 20  | 47%           |
|   | 3665.50       | 3672.25         |      |                               | ES Day                              | 3700.00     | 3672.25          | 3691.25                             | odds of Decline = 0   | 1%            |
| Possible HIGH for Buy Day   | 3730.00       | 3731.71         | 55%  | 65%                           | based on Ave Penetration of SSD     |             | of 30.00 31.71   |                                     | Std/D                 | 13.44 12.39   |
| Possible LOW for Buy Day  | 3649.50       | 3653.66         | 100% | 70%                           | based on Ave Decline                |             | of 50.50 46.34   |                                     | Std/D                 | 30.63 37.87   |
| Possible LOW for Buy Day  | 3633.92       | 3646.29         | 30%  | 35%                           | based on Ave SS Day Violation on BD |             | of 31.58 25.96   |                                     | Std/D                 | 23.31 18.61   |
| Mon, Dec 07 will be a Buy day.  | ES            | therefore has a | 55%  | chance of making a high above | 3700.00                             | and up to   | 3730.00          | based on Ave Penetration of SSD     |                       |               |
|   |               | therefore has a | 100% | chance of making a Low below  | 3700.00                             | and down to | 3649.50          | based on Ave Decline                |                       |               |
|   |               | therefore has a | 30%  | chance of making a Low below  | 3665.50                             | and down to | 3633.92          | based on Ave SS Day Violation on BD |                       |               |
| The 24 hour Low has a 75% chance of being made                            | Last          |                 |      |                               |                                     |             |                  |                                     |                       |               |
| Mon, Dec 07 will be a Buy day.  | ES Day        | therefore has a | 65%  | chance of making a high above | 3700.00                             | and up to   | 3731.71          | based on Ave Penetration of SSD     |                       |               |
|   |               | therefore has a | 70%  | chance of making a Low below  | 3700.00                             | and down to | 3653.66          | based on Ave Decline                |                       |               |
|   |               | therefore has a | 35%  | chance of making a Low below  | 3672.25                             | and down to | 3646.29          | based on Ave SS Day Violation on BD |                       |               |
| The Day sess Low has a 60% chance of being made                           | Last          |                 |      |                               |                                     |             |                  |                                     |                       |               |
| The Sell/Short Day LOW was  | NQ 24h        | NQ Day          | 24H  | Day Only                      | Current                             | High        | Low              | Last                                | odds of Decline > 20  | 77%           |
|   | 12535.75 Last | 12535.75 Last   |      |                               | NQ                                  | 12535.75    | 12448.50         | 12509.25                            | odds of Decline > 25  | 69%           |
|   | 12448.50      | 12448.50        |      |                               | NQ Day                              | 12535.75    | 12448.50         | 12507.75                            | odds of Decline = 0   | 1%            |
| Possible HIGH for Buy Day   | 12615.40      | 12634.86        | 65%  | 70%                           | based on Ave Penetration of SSD     |             | of 79.65 99.11   |                                     | Std/D                 | 41.43 73.11   |
| Possible LOW for Buy Day  | 12302.45      | 12368.33        | 100% | 95%                           | based on Ave Decline                |             | of 233.30 167.42 |                                     | Std/D                 | 133.96 184.85 |
| Possible LOW for Buy Day  | 12304.45      | 12316.65        | 25%  | 25%                           | based on Ave SS Day Violation on BD |             | of 144.05 131.85 |                                     | Std/D                 | 106.16 73.57  |
| Mon, Dec 07 will be a Buy day.  | NQ            | therefore has a | 65%  | chance of making a high above | 12535.75                            | and up to   | 12615.40         | based on Ave Penetration of SSD     |                       |               |
|   |               | therefore has a | 100% | chance of making a Low below  | 12535.75                            | and down to | 12302.45         | based on Ave Decline                |                       |               |
|   |               | therefore has a | 25%  | chance of making a Low below  | 12448.50                            | and down to | 12304.45         | based on Ave SS Day Violation on BD |                       |               |
| The 24 hour Low has a 70% chance of being made                            | Last          |                 |      |                               |                                     |             |                  |                                     |                       |               |
| Mon, Dec 07 will be a Buy day.  | NQ Day        | therefore has a | 70%  | chance of making a high above | 12535.75                            | and up to   | 12634.86         | based on Ave Penetration of SSD     |                       |               |
|   |               | therefore has a | 95%  | chance of making a Low below  | 12535.75                            | and down to | 12368.33         | based on Ave Decline                |                       |               |
|   |               | therefore has a | 25%  | chance of making a Low below  | 12448.50                            | and down to | 12316.65         | based on Ave SS Day Violation on BD |                       |               |
| The Day sess Low has a 65% chance of being made                           | Last          |                 |      |                               |                                     |             |                  |                                     |                       |               |
| The Sell/Short Day LOW was  | YM 24h        | YM day          | 24H  | Day Only                      | Current                             | High        | Low              | Last                                | odds of Decline > 100 | 69%           |
|   | 30216.00 Last | 30216.00 Last   |      |                               | YM                                  | 30216.00    | 29935.00         | 30145.00                            | odds of Decline > 150 | 52%           |
|   | 29935.00      | 30005.00        |      |                               | YM Day                              | 30216.00    | 30005.00         | 30160.00                            | odds of Decline = 0   | 1%            |
| Possible HIGH for Buy Day   | 30495.33      | 30495.50        | 60%  | 60%                           | based on Ave Penetration of SSD     |             | of 279.33 279.50 |                                     | Std/D                 | 132.56 89.17  |
| Possible LOW for Buy Day  | 29792.75      | 29836.38        | 100% | 80%                           | based on Ave Decline                |             | of 423.25 379.63 |                                     | Std/D                 | 277.71 314.73 |
| Possible LOW for Buy Day  | 29675.00      | 29775.63        | 35%  | 40%                           | based on Ave SS Day Violation on BD |             | of 260.00 229.38 |                                     | Std/D                 | 192.54 161.85 |
| Mon, Dec 07 will be a Buy day.  | YM            | therefore has a | 60%  | chance of making a high above | 30216.00                            | and up to   | 30495.33         | based on Ave Penetration of SSD     |                       |               |
|   |               | therefore has a | 100% | chance of making a Low below  | 30216.00                            | and down to | 29792.75         | based on Ave Decline                |                       |               |
|   |               | therefore has a | 35%  | chance of making a Low below  | 29935.00                            | and down to | 29675.00         | based on Ave SS Day Violation on BD |                       |               |
| The 24 hour Low has a 55% chance of being made                            | Last          |                 |      |                               |                                     |             |                  |                                     |                       |               |
| Mon, Dec 07 will be a Buy day.  | YM Day        | therefore has a | 60%  | chance of making a high above | 30216.00                            | and up to   | 30495.50         | based on Ave Penetration of SSD     |                       |               |
|   |               | therefore has a | 80%  | chance of making a Low below  | 30216.00                            | and down to | 29836.38         | based on Ave Decline                |                       |               |
|   |               | therefore has a | 40%  | chance of making a Low below  | 30005.00                            | and down to | 29775.63         | based on Ave SS Day Violation on BD |                       |               |
| The Day sess Low has a 60% chance of being made                           | Last          |                 |      |                               |                                     |             |                  |                                     |                       |               |
| The Sell/Short Day LOW was  | RTY 24h       | RTY day         | 24H  | Day Only                      | Current                             | High        | Low              | Last                                | odds of Decline > 10  | 69%           |
|   | 1893.60 Last  | 1893.60 Last    |      |                               | RTY                                 | 1893.60     | 1848.10          | 1890.90                             | odds of Decline > 15  | 52%           |
|   | 1848.10       | 1858.40         |      |                               | RTY Day                             | 1893.60     | 1858.40          | 1890.50                             | odds of Decline = 0   | 1%            |
| Possible HIGH for Buy Day   | 1915.09       | 1912.61         | 55%  | 65%                           | based on Ave Penetration of SSD     |             | of 21.49 19.01   |                                     | Std/D                 | 10.98 8.70    |
| Possible LOW for Buy Day  | 1863.09       | 1865.26         | 100% | 80%                           | based on Ave Decline                |             | of 30.52 28.34   |                                     | Std/D                 | 18.49 24.99   |
| Possible LOW for Buy Day  | 1837.11       | 1842.27         | 45%  | 35%                           | based on Ave SS Day Violation on BD |             | of 10.99 16.13   |                                     | Std/D                 | 14.81 9.12    |
| Mon, Dec 07 will be a Buy day.  | RTY           | therefore has a | 55%  | chance of making a high above | 1893.60                             | and up to   | 1915.09          | based on Ave Penetration of SSD     |                       |               |
|   |               | therefore has a | 100% | chance of making a Low below  | 1893.60                             | and down to | 1863.09          | based on Ave Decline                |                       |               |
|   |               | therefore has a | 45%  | chance of making a Low below  | 1848.10                             | and down to | 1837.11          | based on Ave SS Day Violation on BD |                       |               |
| The 24 hour Low has a 70% chance of being made                            | Last          |                 |      |                               |                                     |             |                  |                                     |                       |               |
| Mon, Dec 07 will be a Buy day.  | RTY Day       | therefore has a | 65%  | chance of making a high above | 1893.60                             | and up to   | 1912.61          | based on Ave Penetration of SSD     |                       |               |
|   |               | therefore has a | 80%  | chance of making a Low below  | 1893.60                             | and down to | 1865.26          | based on Ave Decline                |                       |               |
|   |               | therefore has a | 35%  | chance of making a Low below  | 1858.40                             | and down to | 1842.27          | based on Ave SS Day Violation on BD |                       |               |
| The Day sess Low has a 70% chance of being made                           | Last          |                 |      |                               |                                     |             |                  |                                     |                       |               |

Monday December 7<sup>th</sup> 2020

Today was a Buy Day. Markets did manage to produce a decline but it was confused because NQ barely produced a decline for the day.

Tomorrow will be a Sell Day. Today's confusion should continue.

| TTT Data for trading US Index Futures on: |  |                |  |                      |  |                 |  |          |  | Tuesday, December 8, 2020            |  |           |  |             |  |             |  |                                      |  |     |  |
|---|--|----------------|--|----------------------|--|-----------------|--|----------|--|--------------------------------------|--|-----------|--|-------------|--|-------------|--|--------------------------------------|--|-----|--|
| The Buy Day HIGH was                      |  | ES 24h         |  | ES Day               |  | 24H             |  | Day Only |  | Current                              |  | High      |  | Low         |  | Last        |  | odds of Rally > 10                   |  | 86% |  |
| The Buy Day LOW was                       |  | 3705.00        |  | 3696.50              |  |                 |  |          |  | ES                                   |  | 3705.00   |  | 3672.25     |  | 3681.50     |  | odds of Rally > 20                   |  | 54% |  |
|   |  | 3672.25        |  | 3677.25              |  | Last            |  |          |  | ES Day                               |  | 3696.50   |  | 3677.25     |  | 3689.75     |  | odds of Rally = 0                    |  | 1%  |  |
| Possible HIGH for Sell Day                |  | 3743.18        |  | 3737.67              |  | 55%             |  | 45%      |  | based on Ave Penetration of BD       |  | of 38.18  |  | 41.17       |  | StdD 23.83  |  | 12.39                                |  |     |  |
| Possible HIGH for Sell Day                |  | 3745.06        |  | 3732.73              |  | 100%            |  | 100%     |  | based on Ave Rally                   |  | of 72.81  |  | 55.48       |  | StdD 44.37  |  | 38.23                                |  |     |  |
| Possible LOW for Sell Day                 |  | 3648.75        |  | 3648.33              |  | 50%             |  | 50%      |  | based on Ave Buy Day Violation on SD |  | of 23.50  |  | 28.93       |  | StdD 10.09  |  | 18.61                                |  |     |  |
| Tue, Dec 08                               |  | will be a Sell |  | day: ES              |  | therefore has a |  | 55%      |  | chance of making a high above        |  | 3705.00   |  | and up to   |  | 3743.18     |  | based on Ave Penetration of BD       |  |     |  |
|   |  |                |  |                      |  | therefore has a |  | 100%     |  | chance of making a high above        |  | 3672.25   |  | and up to   |  | 3745.06     |  | based on Ave Rally                   |  |     |  |
|   |  |                |  |                      |  | therefore has a |  | 50%      |  | chance of making a Low below         |  | 3672.25   |  | and down to |  | 3648.75     |  | based on Ave Buy Day Violation on SD |  |     |  |
| The 24 hour High has a                    |  | 35%            |  | chance of being made |  | Last            |  |          |  |                                      |  |           |  |             |  |             |  |                                      |  |     |  |
| Tue, Dec 08                               |  | will be a Sell |  | day: ES Day          |  | therefore has a |  | 45%      |  | chance of making a high above        |  | 3696.50   |  | and up to   |  | 3737.67     |  | based on Ave Penetration of BD       |  |     |  |
|   |  |                |  |                      |  | therefore has a |  | 100%     |  | chance of making a high above        |  | 3677.25   |  | and up to   |  | 3732.73     |  | based on Ave Rally                   |  |     |  |
|   |  |                |  |                      |  | therefore has a |  | 50%      |  | chance of making a Low below         |  | 3677.25   |  | and down to |  | 3648.33     |  | based on Ave Buy Day Violation on SD |  |     |  |
| The Day sess High has a                   |  | 35%            |  | chance of being made |  | Last            |  |          |  |                                      |  |           |  |             |  |             |  |                                      |  |     |  |
| The Buy Day LOW was                       |  | NQ 24h         |  | NQ Day               |  | 24H             |  | Day Only |  | Current                              |  | High      |  | Low         |  | Last        |  | odds of Rally > 10                   |  | 88% |  |
|   |  | 12612.25       |  | 12612.25             |  |                 |  |          |  | NQ                                   |  | 12612.25  |  | 12474.75    |  | 12571.75    |  | odds of Rally > 20                   |  | 83% |  |
|   |  | 12474.75       |  | 12525.75             |  | Last            |  |          |  | NQ Day                               |  | 12612.25  |  | 12525.75    |  | 12593.00    |  | odds of Rally = 0                    |  | 0%  |  |
| Possible HIGH for Sell Day                |  | 12736.41       |  | 12727.56             |  | 70%             |  | 65%      |  | based on Ave Penetration of BD       |  | of 124.16 |  | 115.31      |  | StdD 82.52  |  | 73.11                                |  |     |  |
| Possible HIGH for Sell Day                |  | 12790.31       |  | 12785.31             |  | 100%            |  | 100%     |  | based on Ave Rally                   |  | of 315.56 |  | 259.56      |  | StdD 175.79 |  | 185.85                               |  |     |  |
| Possible LOW for Sell Day                 |  | 12358.86       |  | 12386.53             |  | 45%             |  | 45%      |  | based on Ave Buy Day Violation on SD |  | of 115.89 |  | 139.22      |  | StdD 46.72  |  | 73.57                                |  |     |  |
| Tue, Dec 08                               |  | will be a Sell |  | day: NQ              |  | therefore has a |  | 70%      |  | chance of making a high above        |  | 12612.25  |  | and up to   |  | 12736.41    |  | based on Ave Penetration of BD       |  |     |  |
|   |  |                |  |                      |  | therefore has a |  | 100%     |  | chance of making a high above        |  | 12474.75  |  | and up to   |  | 12790.31    |  | based on Ave Rally                   |  |     |  |
|   |  |                |  |                      |  | therefore has a |  | 45%      |  | chance of making a Low below         |  | 12474.75  |  | and down to |  | 12358.86    |  | based on Ave Buy Day Violation on SD |  |     |  |
| The 24 hour High has a                    |  | 35%            |  | chance of being made |  | Last            |  |          |  |                                      |  |           |  |             |  |             |  |                                      |  |     |  |
| Tue, Dec 08                               |  | will be a Sell |  | day: NQ Day          |  | therefore has a |  | 65%      |  | chance of making a high above        |  | 12612.25  |  | and up to   |  | 12727.56    |  | based on Ave Penetration of BD       |  |     |  |
|   |  |                |  |                      |  | therefore has a |  | 100%     |  | chance of making a high above        |  | 12525.75  |  | and up to   |  | 12785.31    |  | based on Ave Rally                   |  |     |  |
|   |  |                |  |                      |  | therefore has a |  | 45%      |  | chance of making a Low below         |  | 12525.75  |  | and down to |  | 12386.53    |  | based on Ave Buy Day Violation on SD |  |     |  |
| The Day sess High has a                   |  | 35%            |  | chance of being made |  | Last            |  |          |  |                                      |  |           |  |             |  |             |  |                                      |  |     |  |
| The Buy Day LOW was                       |  | YM 24h         |  | YM day               |  | 24H             |  | Day Only |  | Current                              |  | High      |  | Low         |  | Last        |  | odds of Rally > 100                  |  | 79% |  |
|   |  | 30265.00       |  | 30165.00             |  |                 |  |          |  | YM                                   |  | 30265.00  |  | 29954.00    |  | 29989.00    |  | odds of Rally > 150                  |  | 60% |  |
|   |  | 29954.00       |  | 29954.00             |  | Last            |  |          |  | YM Day                               |  | 30165.00  |  | 29954.00    |  | 30041.00    |  | odds of Rally = 0                    |  | 0%  |  |
| Possible HIGH for Sell Day                |  | 30632.40       |  | 30559.89             |  | 50%             |  | 45%      |  | based on Ave Penetration of BD       |  | of 367.40 |  | 394.89      |  | StdD 222.71 |  | 89.17                                |  |     |  |
| Possible HIGH for Sell Day                |  | 30554.00       |  | 30429.68             |  | 100%            |  | 95%      |  | based on Ave Rally                   |  | of 600.00 |  | 475.68      |  | StdD 383.00 |  | 321.19                               |  |     |  |
| Possible LOW for Sell Day                 |  | 29771.64       |  | 29755.08             |  | 55%             |  | 60%      |  | based on Ave Buy Day Violation on SD |  | of 182.36 |  | 198.92      |  | StdD 84.31  |  | 161.85                               |  |     |  |
| Tue, Dec 08                               |  | will be a Sell |  | day: YM              |  | therefore has a |  | 50%      |  | chance of making a high above        |  | 30265.00  |  | and up to   |  | 30632.40    |  | based on Ave Penetration of BD       |  |     |  |
|   |  |                |  |                      |  | therefore has a |  | 100%     |  | chance of making a high above        |  | 29954.00  |  | and up to   |  | 30554.00    |  | based on Ave Rally                   |  |     |  |
|   |  |                |  |                      |  | therefore has a |  | 55%      |  | chance of making a Low below         |  | 29954.00  |  | and down to |  | 29771.64    |  | based on Ave Buy Day Violation on SD |  |     |  |
| The 24 hour High has a                    |  | 35%            |  | chance of being made |  | Last            |  |          |  |                                      |  |           |  |             |  |             |  |                                      |  |     |  |
| Tue, Dec 08                               |  | will be a Sell |  | day: YM Day          |  | therefore has a |  | 45%      |  | chance of making a high above        |  | 30165.00  |  | and up to   |  | 30559.89    |  | based on Ave Penetration of BD       |  |     |  |
|   |  |                |  |                      |  | therefore has a |  | 95%      |  | chance of making a high above        |  | 29954.00  |  | and up to   |  | 30429.68    |  | based on Ave Rally                   |  |     |  |
|   |  |                |  |                      |  | therefore has a |  | 60%      |  | chance of making a Low below         |  | 29954.00  |  | and down to |  | 29755.08    |  | based on Ave Buy Day Violation on SD |  |     |  |
| The Day sess High has a                   |  | 25%            |  | chance of being made |  | Last            |  |          |  |                                      |  |           |  |             |  |             |  |                                      |  |     |  |
| The Buy Day LOW was                       |  | RTY 24h        |  | RTY day              |  | 24H             |  | Day Only |  | Current                              |  | High      |  | Low         |  | Last        |  | odds of Rally > 10                   |  | 79% |  |
|   |  | 1899.40        |  | 1898.30              |  |                 |  |          |  | RTY                                  |  | 1899.40   |  | 1875.30     |  | 1884.60     |  | odds of Rally > 15                   |  | 57% |  |
|   |  | 1875.30        |  | 1882.90              |  | Last            |  |          |  | RTY Day                              |  | 1898.30   |  | 1882.90     |  | 1891.60     |  | odds of Rally = 0                    |  | 0%  |  |
| Possible HIGH for Sell Day                |  | 1921.39        |  | 1920.32              |  | 70%             |  | 75%      |  | based on Ave Penetration of BD       |  | of 21.99  |  | 22.02       |  | StdD 19.88  |  | 8.70                                 |  |     |  |
| Possible HIGH for Sell Day                |  | 1925.02        |  | 1924.35              |  | 100%            |  | 100%     |  | based on Ave Rally                   |  | of 49.72  |  | 41.45       |  | StdD 30.69  |  | 26.34                                |  |     |  |
| Possible LOW for Sell Day                 |  | 1862.06        |  | 1870.96              |  | 50%             |  | 55%      |  | based on Ave Buy Day Violation on SD |  | of 13.24  |  | 11.94       |  | StdD 5.84   |  | 9.12                                 |  |     |  |
| Tue, Dec 08                               |  | will be a Sell |  | day: RTY             |  | therefore has a |  | 70%      |  | chance of making a high above        |  | 1899.40   |  | and up to   |  | 1921.39     |  | based on Ave Penetration of BD       |  |     |  |
|   |  |                |  |                      |  | therefore has a |  | 100%     |  | chance of making a high above        |  | 1875.30   |  | and up to   |  | 1925.02     |  | based on Ave Rally                   |  |     |  |
|   |  |                |  |                      |  | therefore has a |  | 50%      |  | chance of making a Low below         |  | 1875.30   |  | and down to |  | 1862.06     |  | based on Ave Buy Day Violation on SD |  |     |  |
| The 24 hour High has a                    |  | 35%            |  | chance of being made |  | Last            |  |          |  |                                      |  |           |  |             |  |             |  |                                      |  |     |  |
| Tue, Dec 08                               |  | will be a Sell |  | day: RTY Day         |  | therefore has a |  | 75%      |  | chance of making a high above        |  | 1898.30   |  | and up to   |  | 1920.32     |  | based on Ave Penetration of BD       |  |     |  |
|   |  |                |  |                      |  | therefore has a |  | 100%     |  | chance of making a high above        |  | 1882.90   |  | and up to   |  | 1924.35     |  | based on Ave Rally                   |  |     |  |
|   |  |                |  |                      |  | therefore has a |  | 55%      |  | chance of making a Low below         |  | 1882.90   |  | and down to |  | 1870.96     |  | based on Ave Buy Day Violation on SD |  |     |  |
| The Day sess High has a                   |  | 40%            |  | chance of being made |  | Last            |  |          |  |                                      |  |           |  |             |  |             |  |                                      |  |     |  |



Tuesday December 8<sup>th</sup> 2020

Today was a Sell Day. Once ES retested its Day Session BDL the rally started.

Tomorrow will be a SS Day. A good part of the rally is already in place therefore the decline could start at any time.

| TTT Data for trading US Index Futures on: |  |                |  |                      |  |                     |  |   |  | Wednesday, December 9, 2020     |  |            |  |   |  |                         |  |  |  |
|---|--|----------------|--|----------------------|--|---------------------|--|---|--|---------------------------------|--|------------|--|---|--|-------------------------|--|--|--|
|   |  | <b>ES 24h</b>  |  | <b>ES Day</b>        |  | <b>24H Day Only</b> |  | <b>Current High Low Last</b>                  |  | <b>odds of 3D Rally &gt; 10</b> |  | <b>85%</b> |  |   |  |                         |  |  |  |
| The Sell Day HIGH was                     |  | 3708.00 Last   |  | 3708.00 Last         |  |                     |  | ES  |  | 3708.00                         |  | 3664.25    |  | 3703.00                                       |  |                         |  |  |  |
| The Sell Day LOW was                      |  | 3664.25        |  | 3676.50              |  |                     |  |   |  |                                 |  |            |  |   |  |                         |  |  |  |
| The Buy Day LOW was                       |  | 3672.25        |  | 3677.25              |  |                     |  |   |  |                                 |  |            |  |   |  |                         |  |  |  |
| Possible HIGH for Sell Short Day          |  | 3730.70        |  | 3736.11              |  | 50% 45%             |  | ES Day  |  | 3708.00                         |  | 3676.50    |  | 3701.25                                       |  | Ave Range on SSD 63.88  |  |  |  |
| Possible HIGH for Sell Short Day          |  | 3743.32        |  | 3738.84              |  | 95% 85%             |  | based on Ave Penetration of SD                |  | of 22.70                        |  | 28.11      |  | StdD 10.80                                    |  | 12.39                   |  |  |  |
| Possible LOW for Sell Short Day           |  | 3624.75        |  | 3641.30              |  | 40% 50%             |  | based on Ave 3 Day Rally                      |  | of 71.07                        |  | 61.59      |  | StdD 44.38                                    |  | 38.23                   |  |  |  |
|   |  |                |  |                      |  |                     |  | based on Ave of Sell Day Violation on SS days |  | of 39.50                        |  | 35.20      |  | StdD 17.67                                    |  | 18.61                   |  |  |  |
| Wed, Dec 09 will be a SellShort day.      |  | ES             |  | therefore has a      |  | 50%                 |  | 3708.00                                       |  | and up to                       |  | 3730.70    |  | based on Ave Penetration of SD                |  |                         |  |  |  |
|   |  |                |  | therefore has a      |  | 95%                 |  | 3672.25                                       |  | and up to                       |  | 3743.32    |  | based on Ave 3 Day Rally                      |  |                         |  |  |  |
|   |  |                |  | therefore has a      |  | 40%                 |  | 3664.25                                       |  | and down to                     |  | 3624.75    |  | based on Ave of Sell Day Violation on SS days |  |                         |  |  |  |
| The 24 hour High has a                    |  | 45%            |  | chance of being made |  | 1st                 |  |   |  |                                 |  |            |  |   |  |                         |  |  |  |
| Wed, Dec 09 will be a SellShort day.      |  | ES Day         |  | therefore has a      |  | 45%                 |  | 3708.00                                       |  | and up to                       |  | 3736.11    |  | based on Ave Penetration of SD                |  |                         |  |  |  |
|   |  |                |  | therefore has a      |  | 85%                 |  | 3677.25                                       |  | and up to                       |  | 3738.84    |  | based on Ave 3 Day Rally                      |  |                         |  |  |  |
|   |  |                |  | therefore has a      |  | 50%                 |  | 3676.50                                       |  | and down to                     |  | 3641.30    |  | based on Ave of Sell Day Violation on SS days |  |                         |  |  |  |
| The Day sess High has a                   |  | 45%            |  | chance of being made |  | 1st                 |  |   |  |                                 |  |            |  |   |  |                         |  |  |  |
|   |  | <b>NQ 24h</b>  |  | <b>NQ Day</b>        |  | <b>24H Day Only</b> |  | <b>Current High Low Last</b>                  |  | <b>odds of 3D Rally &gt; 10</b> |  | <b>95%</b> |  |   |  |                         |  |  |  |
| The Sell Day LOW was                      |  | 12652.00 Last  |  | 12652.50 Last        |  |                     |  | NQ  |  | 12652.50                        |  | 12502.00   |  | 12647.50                                      |  |                         |  |  |  |
| The Buy Day LOW was                       |  | 12502.00       |  | 12502.00             |  |                     |  |   |  |                                 |  |            |  |   |  |                         |  |  |  |
| Possible HIGH for Sell Short Day          |  | 12474.75       |  | 12525.75             |  |                     |  | NQ Day  |  | 12652.50                        |  | 12502.00   |  | 12641.00                                      |  | Ave Range on SSD 266.10 |  |  |  |
| Possible HIGH for Sell Short Day          |  | 12804.21       |  | 12897.56             |  | 35% 20%             |  | based on Ave Penetration of SD                |  | of 151.71                       |  | 245.06     |  | StdD 71.30                                    |  | 73.11                   |  |  |  |
| Possible HIGH for Sell Short Day          |  | 12802.18       |  | 12801.25             |  | 90% 85%             |  | based on Ave 3 Day Rally                      |  | of 327.43                       |  | 275.50     |  | StdD 205.85                                   |  | 185.85                  |  |  |  |
| Possible LOW for Sell Short Day           |  | 12364.05       |  | 12348.15             |  | 50% 50%             |  | based on Ave of Sell Day Violation on SS days |  | of 137.95                       |  | 153.85     |  | StdD 68.53                                    |  | 73.57                   |  |  |  |
| Wed, Dec 09 will be a SellShort day.      |  | NQ             |  | therefore has a      |  | 35%                 |  | 12652.50                                      |  | and up to                       |  | 12804.21   |  | based on Ave Penetration of SD                |  |                         |  |  |  |
|   |  |                |  | therefore has a      |  | 90%                 |  | 12474.75                                      |  | and up to                       |  | 12802.18   |  | based on Ave 3 Day Rally                      |  |                         |  |  |  |
|   |  |                |  | therefore has a      |  | 50%                 |  | 12502.00                                      |  | and down to                     |  | 12364.05   |  | based on Ave of Sell Day Violation on SS days |  |                         |  |  |  |
| The 24 hour High has a                    |  | 45%            |  | chance of being made |  | 1st                 |  |   |  |                                 |  |            |  |   |  |                         |  |  |  |
| Wed, Dec 09 will be a SellShort day.      |  | NQ Day         |  | therefore has a      |  | 20%                 |  | 12652.50                                      |  | and up to                       |  | 12897.56   |  | based on Ave Penetration of SD                |  |                         |  |  |  |
|   |  |                |  | therefore has a      |  | 85%                 |  | 12525.75                                      |  | and up to                       |  | 12801.25   |  | based on Ave 3 Day Rally                      |  |                         |  |  |  |
|   |  |                |  | therefore has a      |  | 50%                 |  | 12502.00                                      |  | and down to                     |  | 12348.15   |  | based on Ave of Sell Day Violation on SS days |  |                         |  |  |  |
| The Day sess High has a                   |  | 45%            |  | chance of being made |  | 1st                 |  |   |  |                                 |  |            |  |   |  |                         |  |  |  |
|   |  | <b>YM 24h</b>  |  | <b>YM day</b>        |  | <b>24H Day Only</b> |  | <b>Current High Low Last</b>                  |  | <b>odds of 3D Rally &gt; 75</b> |  | <b>88%</b> |  |   |  |                         |  |  |  |
| The Sell Day LOW was                      |  | 30237.00 Last  |  | 30237.00 Last        |  |                     |  | YM  |  | 30237.00                        |  | 29852.00   |  | 30177.00                                      |  |                         |  |  |  |
| The Buy Day LOW was                       |  | 29852.00       |  | 29951.00             |  |                     |  |   |  |                                 |  |            |  |   |  |                         |  |  |  |
| Possible HIGH for Sell Short Day          |  | 29954.00       |  | 29954.00             |  |                     |  | YM Day  |  | 30237.00                        |  | 29951.00   |  | 30163.00                                      |  | Ave Range on SSD 549.50 |  |  |  |
| Possible HIGH for Sell Short Day          |  | 30384.45       |  | 30424.55             |  | 55% 55%             |  | based on Ave Penetration of SD                |  | of 147.45                       |  | 187.55     |  | StdD 73.67                                    |  | 89.17                   |  |  |  |
| Possible HIGH for Sell Short Day          |  | 30533.11       |  | 30474.47             |  | 95% 85%             |  | based on Ave 3 Day Rally                      |  | of 579.11                       |  | 520.47     |  | StdD 357.84                                   |  | 321.19                  |  |  |  |
| Possible LOW for Sell Short Day           |  | 29513.75       |  | 29609.38             |  | 40% 40%             |  | based on Ave of Sell Day Violation on SS days |  | of 338.25                       |  | 341.63     |  | StdD 160.17                                   |  | 161.85                  |  |  |  |
| Wed, Dec 09 will be a SellShort day.      |  | YM             |  | therefore has a      |  | 55%                 |  | 30237.00                                      |  | and up to                       |  | 30384.45   |  | based on Ave Penetration of SD                |  |                         |  |  |  |
|   |  |                |  | therefore has a      |  | 95%                 |  | 29954.00                                      |  | and up to                       |  | 30533.11   |  | based on Ave 3 Day Rally                      |  |                         |  |  |  |
|   |  |                |  | therefore has a      |  | 40%                 |  | 29852.00                                      |  | and down to                     |  | 29513.75   |  | based on Ave of Sell Day Violation on SS days |  |                         |  |  |  |
| The 24 hour High has a                    |  | 55%            |  | chance of being made |  | 1st                 |  |   |  |                                 |  |            |  |   |  |                         |  |  |  |
| Wed, Dec 09 will be a SellShort day.      |  | YM Day         |  | therefore has a      |  | 55%                 |  | 30237.00                                      |  | and up to                       |  | 30424.55   |  | based on Ave Penetration of SD                |  |                         |  |  |  |
|   |  |                |  | therefore has a      |  | 85%                 |  | 29954.00                                      |  | and up to                       |  | 30474.47   |  | based on Ave 3 Day Rally                      |  |                         |  |  |  |
|   |  |                |  | therefore has a      |  | 40%                 |  | 29951.00                                      |  | and down to                     |  | 29609.38   |  | based on Ave of Sell Day Violation on SS days |  |                         |  |  |  |
| The Day sess High has a                   |  | 55%            |  | chance of being made |  | 1st                 |  |   |  |                                 |  |            |  |   |  |                         |  |  |  |
|   |  | <b>RTY 24h</b> |  | <b>RTY day</b>       |  | <b>24H Day Only</b> |  | <b>Current High Low Last</b>                  |  | <b>odds of 3D Rally &gt; 5</b>  |  | <b>93%</b> |  |   |  |                         |  |  |  |
| The Sell Day LOW was                      |  | 1919.50 Last   |  | 1919.20 Last         |  |                     |  | RTY   |  | 1919.50                         |  | 1875.40    |  | 1917.80                                       |  |                         |  |  |  |
| The Buy Day LOW was                       |  | 1875.40        |  | 1879.00              |  |                     |  |   |  |                                 |  |            |  |   |  |                         |  |  |  |
| Possible HIGH for Sell Short Day          |  | 1875.30        |  | 1882.90              |  |                     |  | RTY Day                                       |  | 1919.20                         |  | 1879.00    |  | 1917.70                                       |  | Ave Range on SSD 42.88  |  |  |  |
| Possible HIGH for Sell Short Day          |  | 1935.55        |  | 1938.81              |  | 55% 50%             |  | based on Ave Penetration of SD                |  | of 16.05                        |  | 19.61      |  | StdD 7.88                                     |  | 8.70                    |  |  |  |
| Possible HIGH for Sell Short Day          |  | 1927.19        |  | 1928.74              |  | 95% 90%             |  | based on Ave 3 Day Rally                      |  | of 51.89                        |  | 45.84      |  | StdD 29.67                                    |  | 26.34                   |  |  |  |
| Possible LOW for Sell Short Day           |  | 1852.17        |  | 1855.45              |  | 30% 30%             |  | based on Ave of Sell Day Violation on SS days |  | of 23.23                        |  | 23.55      |  | StdD 8.66                                     |  | 9.12                    |  |  |  |
| Wed, Dec 09 will be a SellShort day.      |  | RTY            |  | therefore has a      |  | 55%                 |  | 1919.50                                       |  | and up to                       |  | 1935.55    |  | based on Ave Penetration of SD                |  |                         |  |  |  |
|   |  |                |  | therefore has a      |  | 95%                 |  | 1875.30                                       |  | and up to                       |  | 1927.19    |  | based on Ave 3 Day Rally                      |  |                         |  |  |  |
|   |  |                |  | therefore has a      |  | 30%                 |  | 1875.40                                       |  | and down to                     |  | 1852.17    |  | based on Ave of Sell Day Violation on SS days |  |                         |  |  |  |
| The 24 hour High has a                    |  | 65%            |  | chance of being made |  | 1st                 |  |   |  |                                 |  |            |  |   |  |                         |  |  |  |
| Wed, Dec 09 will be a SellShort day.      |  | RTY Day        |  | therefore has a      |  | 50%                 |  | 1919.20                                       |  | and up to                       |  | 1938.81    |  | based on Ave Penetration of SD                |  |                         |  |  |  |
|   |  |                |  | therefore has a      |  | 90%                 |  | 1882.90                                       |  | and up to                       |  | 1928.74    |  | based on Ave 3 Day Rally                      |  |                         |  |  |  |
|   |  |                |  | therefore has a      |  | 30%                 |  | 1879.00                                       |  | and down to                     |  | 1855.45    |  | based on Ave of Sell Day Violation on SS days |  |                         |  |  |  |
| The Day sess High has a                   |  | 65%            |  | chance of being made |  | 1st                 |  |   |  |                                 |  |            |  |   |  |                         |  |  |  |

Wednesday December 9<sup>th</sup> 2020

Today was a SS Day. The markets retested its overnight High and the decline started.

Tomorrow will be a Buy Day. The momentum may take the markets lower before the rally starts.

| TTT Data for trading US Index Futures on: |  |              |  |                      |  |              |  |                               |  | Thursday, December 10, 2020         |  |                                     |  |             |  |        |  |  |  |
|---|--|--------------|--|----------------------|--|--------------|--|-------------------------------|--|-------------------------------------|--|-------------------------------------|--|-------------|--|--------|--|--|--|
| The SellShort Day HIGH was                |  | 3714.75 1st  |  | 3710.50 1st          |  | 24H Day Only |  | Current High Low Last         |  | ES 3714.75 3659.50 3671.25          |  | odds of Decline > 10                |  | 74%         |  |        |  |  |  |
| The SellShort Day LOW was                 |  | 3659.50      |  | 3659.50              |  |              |  |                               |  |                                     |  | odds of Decline > 20                |  | 47%         |  |        |  |  |  |
| Possible HIGH for Buy Day                 |  | 3742.68      |  | 3742.00              |  | 55%          |  | 60%                           |  | based on Ave Penetration of SSD     |  | of 27.93 31.50                      |  | StdD 13.12  |  | 12.36  |  |  |  |
| Possible LOW for Buy Day                  |  | 3664.29      |  | 3665.73              |  | 100%         |  | 75%                           |  | based on Ave Decline                |  | of 50.46 44.77                      |  | StdD 30.62  |  | 38.23  |  |  |  |
| Possible LOW for Buy Day                  |  | 3627.92      |  | 3633.54              |  | 30%          |  | 25%                           |  | based on Ave SS Day Violation on BD |  | of 31.58 25.96                      |  | StdD 22.85  |  | 18.66  |  |  |  |
| Thu, Dec 10 will be a Buy day             |  | ES           |  | therefore has a      |  | 55%          |  | chance of making a high above |  | 3742.68                             |  | based on Ave Penetration of SSD     |  |             |  |        |  |  |  |
|   |  |              |  | therefore has a      |  | 100%         |  | chance of making a Low below  |  | 3714.75                             |  | based on Ave Decline                |  |             |  |        |  |  |  |
|   |  |              |  | therefore has a      |  | 30%          |  | chance of making a Low below  |  | 3659.50                             |  | based on Ave SS Day Violation on BD |  |             |  |        |  |  |  |
| The 24 hour Low has a                     |  | 70%          |  | chance of being made |  | 1st          |  |                               |  |                                     |  |                                     |  |             |  |        |  |  |  |
| Thu, Dec 10 will be a Buy day             |  | ES Day       |  | therefore has a      |  | 60%          |  | chance of making a high above |  | 3710.50                             |  | based on Ave Penetration of SSD     |  |             |  |        |  |  |  |
|   |  |              |  | therefore has a      |  | 75%          |  | chance of making a Low below  |  | 3710.50                             |  | based on Ave Decline                |  |             |  |        |  |  |  |
|   |  |              |  | therefore has a      |  | 35%          |  | chance of making a Low below  |  | 3659.50                             |  | based on Ave SS Day Violation on BD |  |             |  |        |  |  |  |
| The Day sess Low has a                    |  | 55%          |  | chance of being made |  | 1st          |  |                               |  |                                     |  |                                     |  |             |  |        |  |  |  |
| The SellShort Day LOW was                 |  | 12675.00 1st |  | 12641.50 1st         |  | 24H Day Only |  | Current High Low Last         |  | NQ 12675.00 12306.75 12351.75       |  | odds of Decline > 20                |  | 77%         |  |        |  |  |  |
|   |  | 12306.75     |  | 12306.75             |  |              |  |                               |  |                                     |  | odds of Decline > 25                |  | 69%         |  |        |  |  |  |
| Possible HIGH for Buy Day                 |  | 12760.12     |  | 12740.23             |  | 65%          |  | 70%                           |  | based on Ave Penetration of SSD     |  | of 85.12 98.73                      |  | StdD 42.09  |  | 73.11  |  |  |  |
| Possible LOW for Buy Day                  |  | 12451.36     |  | 12478.47             |  | 100%         |  | 95%                           |  | based on Ave Decline                |  | of 223.64 163.03                    |  | StdD 131.99 |  | 185.85 |  |  |  |
| Possible LOW for Buy Day                  |  | 12162.70     |  | 12174.90             |  | 25%          |  | 25%                           |  | based on Ave SS Day Violation on BD |  | of 144.05 131.85                    |  | StdD 103.02 |  | 75.65  |  |  |  |
| Thu, Dec 10 will be a Buy day             |  | NQ           |  | therefore has a      |  | 65%          |  | chance of making a high above |  | 12675.00                            |  | based on Ave Penetration of SSD     |  |             |  |        |  |  |  |
|   |  |              |  | therefore has a      |  | 100%         |  | chance of making a Low below  |  | 12675.00                            |  | based on Ave Decline                |  |             |  |        |  |  |  |
|   |  |              |  | therefore has a      |  | 25%          |  | chance of making a Low below  |  | 12306.75                            |  | based on Ave SS Day Violation on BD |  |             |  |        |  |  |  |
| The 24 hour Low has a                     |  | 70%          |  | chance of being made |  | 1st          |  |                               |  |                                     |  |                                     |  |             |  |        |  |  |  |
| Thu, Dec 10 will be a Buy day             |  | NQ Day       |  | therefore has a      |  | 70%          |  | chance of making a high above |  | 12641.50                            |  | based on Ave Penetration of SSD     |  |             |  |        |  |  |  |
|   |  |              |  | therefore has a      |  | 95%          |  | chance of making a Low below  |  | 12641.50                            |  | based on Ave Decline                |  |             |  |        |  |  |  |
|   |  |              |  | therefore has a      |  | 25%          |  | chance of making a Low below  |  | 12306.75                            |  | based on Ave SS Day Violation on BD |  |             |  |        |  |  |  |
| The Day sess Low has a                    |  | 70%          |  | chance of being made |  | 1st          |  |                               |  |                                     |  |                                     |  |             |  |        |  |  |  |
| The SellShort Day LOW was                 |  | 30309.00 1st |  | 29946.00 1st         |  | 24H Day Only |  | Current High Low Last         |  | YM 30309.00 29946.00 30057.00       |  | odds of Decline > 100               |  | 69%         |  |        |  |  |  |
|   |  | 29946.00     |  | 29946.00             |  |              |  |                               |  |                                     |  | odds of Decline > 150               |  | 52%         |  |        |  |  |  |
| Possible HIGH for Buy Day                 |  | 30570.83     |  | 30590.36             |  | 60%          |  | 55%                           |  | based on Ave Penetration of SSD     |  | of 261.83 281.36                    |  | StdD 129.90 |  | 88.35  |  |  |  |
| Possible LOW for Buy Day                  |  | 29879.30     |  | 29914.25             |  | 100%         |  | 80%                           |  | based on Ave Decline                |  | of 429.70 394.75                    |  | StdD 278.14 |  | 321.19 |  |  |  |
| Possible LOW for Buy Day                  |  | 29686.00     |  | 29736.44             |  | 35%          |  | 45%                           |  | based on Ave SS Day Violation on BD |  | of 260.00 209.56                    |  | StdD 190.14 |  | 161.83 |  |  |  |
| Thu, Dec 10 will be a Buy day             |  | YM           |  | therefore has a      |  | 60%          |  | chance of making a high above |  | 30309.00                            |  | based on Ave Penetration of SSD     |  |             |  |        |  |  |  |
|   |  |              |  | therefore has a      |  | 100%         |  | chance of making a Low below  |  | 30309.00                            |  | based on Ave Decline                |  |             |  |        |  |  |  |
|   |  |              |  | therefore has a      |  | 35%          |  | chance of making a Low below  |  | 29946.00                            |  | based on Ave SS Day Violation on BD |  |             |  |        |  |  |  |
| The 24 hour Low has a                     |  | 50%          |  | chance of being made |  | 1st          |  |                               |  |                                     |  |                                     |  |             |  |        |  |  |  |
| Thu, Dec 10 will be a Buy day             |  | YM Day       |  | therefore has a      |  | 55%          |  | chance of making a high above |  | 30309.00                            |  | based on Ave Penetration of SSD     |  |             |  |        |  |  |  |
|   |  |              |  | therefore has a      |  | 80%          |  | chance of making a Low below  |  | 30309.00                            |  | based on Ave Decline                |  |             |  |        |  |  |  |
|   |  |              |  | therefore has a      |  | 45%          |  | chance of making a Low below  |  | 29946.00                            |  | based on Ave SS Day Violation on BD |  |             |  |        |  |  |  |
| The Day sess Low has a                    |  | 55%          |  | chance of being made |  | 1st          |  |                               |  |                                     |  |                                     |  |             |  |        |  |  |  |
| The SellShort Day LOW was                 |  | 1937.10 1st  |  | 1888.30 1st          |  | 24H Day Only |  | Current High Low Last         |  | RTY 1937.10 1888.30 1904.60         |  | odds of Decline > 10                |  | 69%         |  |        |  |  |  |
|   |  | 1888.30      |  | 1888.30              |  |              |  |                               |  |                                     |  | odds of Decline > 15                |  | 52%         |  |        |  |  |  |
| Possible HIGH for Buy Day                 |  | 1957.64      |  | 1954.67              |  | 55%          |  | 65%                           |  | based on Ave Penetration of SSD     |  | of 20.54 17.57                      |  | StdD 10.87  |  | 8.60   |  |  |  |
| Possible LOW for Buy Day                  |  | 1906.90      |  | 1908.55              |  | 100%         |  | 80%                           |  | based on Ave Decline                |  | of 30.20 28.55                      |  | StdD 18.42  |  | 26.34  |  |  |  |
| Possible LOW for Buy Day                  |  | 1877.31      |  | 1872.17              |  | 45%          |  | 35%                           |  | based on Ave SS Day Violation on BD |  | of 10.99 16.13                      |  | StdD 14.74  |  | 9.12   |  |  |  |
| Thu, Dec 10 will be a Buy day             |  | RTY          |  | therefore has a      |  | 55%          |  | chance of making a high above |  | 1937.10                             |  | based on Ave Penetration of SSD     |  |             |  |        |  |  |  |
|   |  |              |  | therefore has a      |  | 100%         |  | chance of making a Low below  |  | 1937.10                             |  | based on Ave Decline                |  |             |  |        |  |  |  |
|   |  |              |  | therefore has a      |  | 45%          |  | chance of making a Low below  |  | 1888.30                             |  | based on Ave SS Day Violation on BD |  |             |  |        |  |  |  |
| The 24 hour Low has a                     |  | 65%          |  | chance of being made |  | 1st          |  |                               |  |                                     |  |                                     |  |             |  |        |  |  |  |
| Thu, Dec 10 will be a Buy day             |  | RTY Day      |  | therefore has a      |  | 65%          |  | chance of making a high above |  | 1937.10                             |  | based on Ave Penetration of SSD     |  |             |  |        |  |  |  |
|   |  |              |  | therefore has a      |  | 80%          |  | chance of making a Low below  |  | 1937.10                             |  | based on Ave Decline                |  |             |  |        |  |  |  |
|   |  |              |  | therefore has a      |  | 35%          |  | chance of making a Low below  |  | 1888.30                             |  | based on Ave SS Day Violation on BD |  |             |  |        |  |  |  |
| The Day sess Low has a                    |  | 70%          |  | chance of being made |  | 1st          |  |                               |  |                                     |  |                                     |  |             |  |        |  |  |  |

Thursday December 10<sup>th</sup> 2020

Today was a Buy Day. Momentum did take markets lower and as they reached their Violations level, the rally started.

Tomorrow will be a Sell Day. Since part of the rally is already in, we could be in for a confused day.

**Tonight's report is based on the new 03-21 contract.**

| TTT Data for trading US Index Futures on: Friday, December 11, 2020 |  |           |      |                      |                 |      |                               |                                      |             |           |                                      |                     |      |        |        |
|---|--|-----------|------|----------------------|-----------------|------|-------------------------------|--------------------------------------|-------------|-----------|--------------------------------------|---------------------|------|--------|--------|
| The Buy Day HIGH was  |  | ES 24h    |      | ES Day               |                 | 24H  | Day Only                      | Current                              | High        | Low       | Last                                 | odds of Rally > 10  |      | 86%    |        |
| The Buy Day LOW was   |  | 3673.25   |      | 3670.25              |                 |      |                               | ES                                   | 3673.25     | 3636.00   | 3658.50                              | odds of Rally > 20  |      | 54%    |        |
|   |  | 3636.00   |      | 3636.00              |                 | Last | 1st                           | ES Day                               | 3670.25     | 3636.00   | 3655.75                              | odds of Rally = 0   |      | 1%     |        |
| Possible HIGH for Sell Day  |  | 3710.20   |      | 3710.86              |                 | 55%  | 45%                           | based on Ave Penetration of BD       |             | of 36.95  |                                      | 40.61               | StdD | 23.81  | 12.36  |
| Possible HIGH for Sell Day  |  | 3706.96   |      | 3690.48              |                 | 100% | 100%                          | based on Ave Rally                   |             | of 70.96  |                                      | 54.48               | StdD | 43.94  | 37.84  |
| Possible LOW for Sell Day   |  | 3613.91   |      | 3609.64              |                 | 55%  | 55%                           | based on Ave Buy Day Violation on SD |             | of 22.09  |                                      | 26.36               | StdD | 10.09  | 18.66  |
| Fri, Dec 11   |  | will be a | Sell | day. ES              | therefore has a | 55%  | chance of making a high above | 3673.25                              | and up to   | 3710.20   | based on Ave Penetration of BD       |                     |      |        |        |
|   |  |           |      |                      | therefore has a | 100% | chance of making a high above | 3636.00                              | and up to   | 3706.96   | based on Ave Rally                   |                     |      |        |        |
|   |  |           |      |                      | therefore has a | 55%  | chance of making a Low below  | 3636.00                              | and down to | 3613.91   | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The 24 hour High has a  |  | 35%       |      | chance of being made |                 | 1st  |                               |                                      |             |           |                                      |                     |      |        |        |
| Fri, Dec 11   |  | will be a | Sell | day. ES Day          | therefore has a | 45%  | chance of making a high above | 3670.25                              | and up to   | 3710.86   | based on Ave Penetration of BD       |                     |      |        |        |
|   |  |           |      |                      | therefore has a | 100% | chance of making a high above | 3636.00                              | and up to   | 3690.48   | based on Ave Rally                   |                     |      |        |        |
|   |  |           |      |                      | therefore has a | 55%  | chance of making a Low below  | 3636.00                              | and down to | 3609.64   | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The Day sess High has a   |  | 40%       |      | chance of being made |                 | 1st  |                               |                                      |             |           |                                      |                     |      |        |        |
| The Buy Day LOW was   |  | NQ 24h    |      | NQ Day               |                 | 24H  | Day Only                      | Current                              | High        | Low       | Last                                 | odds of Rally > 20  |      | 88%    |        |
|   |  | 12447.75  |      | 12447.75             |                 |      |                               | NQ                                   | 12447.75    | 12217.00  | 12389.50                             | odds of Rally > 25  |      | 83%    |        |
|   |  | 12217.00  |      | 12217.00             |                 | Last | 1st                           | NQ Day                               | 12447.75    | 12217.00  | 12384.75                             | odds of Rally = 0   |      | 0%     |        |
| Possible HIGH for Sell Day  |  | 12565.32  |      | 12555.96             |                 | 70%  | 65%                           | based on Ave Penetration of BD       |             | of 117.57 |                                      | 108.21              | StdD | 81.43  | 73.11  |
| Possible HIGH for Sell Day  |  | 12521.84  |      | 12467.51             |                 | 100% | 100%                          | based on Ave Rally                   |             | of 304.84 |                                      | 250.51              | StdD | 172.06 | 183.52 |
| Possible LOW for Sell Day   |  | 12101.11  |      | 12089.33             |                 | 45%  | 50%                           | based on Ave Buy Day Violation on SD |             | of 115.89 |                                      | 127.68              | StdD | 46.72  | 75.65  |
| Fri, Dec 11   |  | will be a | Sell | day. NQ              | therefore has a | 70%  | chance of making a high above | 12447.75                             | and up to   | 12565.32  | based on Ave Penetration of BD       |                     |      |        |        |
|   |  |           |      |                      | therefore has a | 100% | chance of making a high above | 12217.00                             | and up to   | 12521.84  | based on Ave Rally                   |                     |      |        |        |
|   |  |           |      |                      | therefore has a | 45%  | chance of making a Low below  | 12217.00                             | and down to | 12101.11  | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The 24 hour High has a  |  | 35%       |      | chance of being made |                 | Last |                               |                                      |             |           |                                      |                     |      |        |        |
| Fri, Dec 11   |  | will be a | Sell | day. NQ Day          | therefore has a | 65%  | chance of making a high above | 12447.75                             | and up to   | 12555.96  | based on Ave Penetration of BD       |                     |      |        |        |
|   |  |           |      |                      | therefore has a | 100% | chance of making a high above | 12217.00                             | and up to   | 12467.51  | based on Ave Rally                   |                     |      |        |        |
|   |  |           |      |                      | therefore has a | 50%  | chance of making a Low below  | 12217.00                             | and down to | 12089.33  | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The Day sess High has a   |  | 40%       |      | chance of being made |                 | Last |                               |                                      |             |           |                                      |                     |      |        |        |
| The Buy Day LOW was   |  | YM 24h    |      | YM day               |                 | 24H  | Day Only                      | Current                              | High        | Low       | Last                                 | odds of Rally > 100 |      | 79%    |        |
|   |  | 30050.00  |      | 29970.00             |                 |      |                               | YM                                   | 30050.00    | 29774.00  | 29919.00                             | odds of Rally > 150 |      | 60%    |        |
|   |  | 29774.00  |      | 29774.00             |                 | Last | 1st                           | YM Day                               | 29970.00    | 29774.00  | 29872.00                             | odds of Rally = 0   |      | 0%     |        |
| Possible HIGH for Sell Day  |  | 30440.44  |      | 30356.44             |                 | 45%  | 45%                           | based on Ave Penetration of BD       |             | of 390.44 |                                      | 386.44              | StdD | 222.47 | 88.35  |
| Possible HIGH for Sell Day  |  | 30360.55  |      | 30242.11             |                 | 100% | 95%                           | based on Ave Rally                   |             | of 586.55 |                                      | 468.11              | StdD | 380.42 | 317.67 |
| Possible LOW for Sell Day   |  | 29598.33  |      | 29590.15             |                 | 60%  | 65%                           | based on Ave Buy Day Violation on SD |             | of 175.67 |                                      | 183.85              | StdD | 84.64  | 161.83 |
| Fri, Dec 11   |  | will be a | Sell | day. YM              | therefore has a | 45%  | chance of making a high above | 30050.00                             | and up to   | 30440.44  | based on Ave Penetration of BD       |                     |      |        |        |
|   |  |           |      |                      | therefore has a | 100% | chance of making a high above | 29774.00                             | and up to   | 30360.55  | based on Ave Rally                   |                     |      |        |        |
|   |  |           |      |                      | therefore has a | 60%  | chance of making a Low below  | 29774.00                             | and down to | 29598.33  | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The 24 hour High has a  |  | 40%       |      | chance of being made |                 | 1st  |                               |                                      |             |           |                                      |                     |      |        |        |
| Fri, Dec 11   |  | will be a | Sell | day. YM Day          | therefore has a | 45%  | chance of making a high above | 29970.00                             | and up to   | 30356.44  | based on Ave Penetration of BD       |                     |      |        |        |
|   |  |           |      |                      | therefore has a | 95%  | chance of making a high above | 29774.00                             | and up to   | 30242.11  | based on Ave Rally                   |                     |      |        |        |
|   |  |           |      |                      | therefore has a | 65%  | chance of making a Low below  | 29774.00                             | and down to | 29590.15  | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The Day sess High has a   |  | 30%       |      | chance of being made |                 | 1st  |                               |                                      |             |           |                                      |                     |      |        |        |
| The Buy Day LOW was   |  | RTY 24h   |      | RTY day              |                 | 24H  | Day Only                      | Current                              | High        | Low       | Last                                 | odds of Rally > 10  |      | 79%    |        |
|   |  | 1923.80   |      | 1923.80              |                 |      |                               | RTY                                  | 1923.80     | 1879.70   | 1920.60                              | odds of Rally > 15  |      | 57%    |        |
|   |  | 1879.70   |      | 1879.70              |                 | Last | 1st                           | RTY Day                              | 1923.80     | 1879.70   | 1919.50                              | odds of Rally = 0   |      | 0%     |        |
| Possible HIGH for Sell Day  |  | 1946.28   |      | 1946.36              |                 | 70%  | 75%                           | based on Ave Penetration of BD       |             | of 22.48  |                                      | 22.56               | StdD | 19.95  | 8.60   |
| Possible HIGH for Sell Day  |  | 1928.92   |      | 1920.78              |                 | 100% | 100%                          | based on Ave Rally                   |             | of 49.22  |                                      | 41.08               | StdD | 30.51  | 26.03  |
| Possible LOW for Sell Day   |  | 1866.46   |      | 1868.43              |                 | 50%  | 60%                           | based on Ave Buy Day Violation on SD |             | of 13.24  |                                      | 11.27               | StdD | 5.84   | 9.12   |
| Fri, Dec 11   |  | will be a | Sell | day. RTY             | therefore has a | 70%  | chance of making a high above | 1923.80                              | and up to   | 1946.28   | based on Ave Penetration of BD       |                     |      |        |        |
|   |  |           |      |                      | therefore has a | 100% | chance of making a high above | 1879.70                              | and up to   | 1928.92   | based on Ave Rally                   |                     |      |        |        |
|   |  |           |      |                      | therefore has a | 50%  | chance of making a Low below  | 1879.70                              | and down to | 1866.46   | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The 24 hour High has a  |  | 40%       |      | chance of being made |                 | 1st  |                               |                                      |             |           |                                      |                     |      |        |        |
| Fri, Dec 11   |  | will be a | Sell | day. RTY Day         | therefore has a | 75%  | chance of making a high above | 1923.80                              | and up to   | 1946.36   | based on Ave Penetration of BD       |                     |      |        |        |
|   |  |           |      |                      | therefore has a | 100% | chance of making a high above | 1879.70                              | and up to   | 1920.78   | based on Ave Rally                   |                     |      |        |        |
|   |  |           |      |                      | therefore has a | 60%  | chance of making a Low below  | 1879.70                              | and down to | 1868.43   | based on Ave Buy Day Violation on SD |                     |      |        |        |
| The Day sess High has a   |  | 45%       |      | chance of being made |                 | 1st  |                               |                                      |             |           |                                      |                     |      |        |        |



Friday December 11<sup>th</sup> 2020

Today was a Sell day. As expected markets were confused and retested their BDL; then the rally started.

Monday will be a SS day. As long as Markets open above their BDL, then anything goes.

Have a great weekend.

| TTT Data for trading US Index Futures on: |           |                      |      |                |                 |            |                               |   |             | Monday, December 14, 2020 |   |                                |        |      |                        |        |      |                      |       |    |
|---|-----------|----------------------|------|----------------|-----------------|------------|-------------------------------|---|-------------|---------------------------|---|--------------------------------|--------|------|------------------------|--------|------|----------------------|-------|----|
|   |           | <b>ES 24h</b>        |      | <b>ES Day</b>  |                 | <b>24H</b> | <b>Day Only</b>               | <b>Current</b>                                | <b>High</b> | <b>Low</b>                | <b>Last</b>                                   | odds of 3D Rally > 10          |        | 85%  | odds of 3D Rally > 20  |        | 61%  | odds of 3D Rally < 0 |       | 8% |
| The Sell Day HIGH was                     |           | 3667.00              | 1st  | 3657.75        | Last            |            |                               | ES  | 3667.00     | 3620.75                   | 3652.75                                       | Ave Range on                   |        | SSD  | 64.35                  |        |      |                      |       |    |
| The Sell Day LOW was                      |           | 3620.75              |      | 3624.50        |                 |            |                               | ES Day  | 3657.75     | 3624.50                   | 3654.00                                       | based on Ave Penetration of SD |        | of   | 22.33                  | 27.22  | StdD | 10.77                | 12.36 |    |
| The Buy Day LOW was                       |           | 3636.00              |      | 3636.00        |                 |            |                               | based on Ave 3 Day Rally                      |             | of                        |   | 68.92                          | 59.94  | StdD | 43.75                  | 37.84  |      |                      |       |    |
| Possible HIGH for Sell Short Day          |           | 3689.33              |      | 3684.97        |                 | 50%        | 45%                           | based on Ave of Sell Day Violation on SS days |             | of                        |   | 35.64                          | 36.43  | StdD | 17.66                  | 18.66  |      |                      |       |    |
| Possible HIGH for Sell Short Day          |           | 3704.92              |      | 3695.94        |                 | 95%        | 85%                           |   |             |                           |   |                                |        |      |                        |        |      |                      |       |    |
| Possible LOW for Sell Short Day           |           | 3585.11              |      | 3588.08        |                 | 45%        | 50%                           |   |             |                           |   |                                |        |      |                        |        |      |                      |       |    |
| Mon, Dec 14                               | will be a | SellShort            | day. | ES             | therefore has a | 50%        | chance of making a high above | 3667.00                                       | and up to   | 3689.33                   | based on Ave Penetration of SD                |                                |        |      |                        |        |      |                      |       |    |
|   |           |                      |      |                | therefore has a | 95%        | chance of making a high above | 3636.00                                       | and up to   | 3704.92                   | based on Ave 3 Day Rally                      |                                |        |      |                        |        |      |                      |       |    |
|   |           |                      |      |                | therefore has a | 45%        | chance of making a Low below  | 3620.75                                       | and down to | 3585.11                   | based on Ave of Sell Day Violation on SS days |                                |        |      |                        |        |      |                      |       |    |
| The 24 hour High has a                    | 45%       | chance of being made |      | 1st            |                 |            |                               |   |             |                           |   |                                |        |      |                        |        |      |                      |       |    |
| Mon, Dec 14                               | will be a | SellShort            | day. | ES Day         | therefore has a | 45%        | chance of making a high above | 3657.75                                       | and up to   | 3684.97                   | based on Ave Penetration of SD                |                                |        |      |                        |        |      |                      |       |    |
|   |           |                      |      |                | therefore has a | 85%        | chance of making a high above | 3636.00                                       | and up to   | 3695.94                   | based on Ave 3 Day Rally                      |                                |        |      |                        |        |      |                      |       |    |
|   |           |                      |      |                | therefore has a | 50%        | chance of making a Low below  | 3624.50                                       | and down to | 3588.08                   | based on Ave of Sell Day Violation on SS days |                                |        |      |                        |        |      |                      |       |    |
| The Day sess High has a                   | 45%       | chance of being made |      | 1st            |                 |            |                               |   |             |                           |   |                                |        |      |                        |        |      |                      |       |    |
|   |           | <b>NQ 24h</b>        |      | <b>NQ Day</b>  |                 | <b>24H</b> | <b>Day Only</b>               | <b>Current</b>                                | <b>High</b> | <b>Low</b>                | <b>Last</b>                                   | odds of 3D Rally > 10          |        | 95%  | odds of 3D Rally > 30  |        | 80%  | odds of 3D Rally < 0 |       | 9% |
| The Sell Day LOW was                      |           | 12412.75             | 1st  | 12379.50       | Last            |            |                               | NQ  | 12412.75    | 12233.75                  | 12369.00                                      | Ave Range on                   |        | SSD  | 268.75                 |        |      |                      |       |    |
| The Buy Day LOW was                       |           | 12233.75             |      | 12233.75       |                 |            |                               | NQ Day  | 12379.50    | 12233.75                  | 12366.25                                      | based on Ave Penetration of SD |        | of   | 146.75                 | 245.06 | StdD | 71.12                | 73.11 |    |
| Possible HIGH for Sell Short Day          |           | 12217.00             |      | 12217.00       |                 | 35%        | 20%                           | based on Ave 3 Day Rally                      |             | of                        |   | 313.58                         | 264.44 | StdD | 201.17                 | 183.52 |      |                      |       |    |
| Possible HIGH for Sell Short Day          |           | 12559.50             |      | 12624.56       |                 | 90%        | 85%                           | based on Ave of Sell Day Violation on SS days |             | of                        |   | 156.55                         | 160.75 | StdD | 71.96                  | 75.65  |      |                      |       |    |
| Possible HIGH for Sell Short Day          |           | 12530.58             |      | 12481.44       |                 | 50%        | 50%                           |   |             |                           |   |                                |        |      |                        |        |      |                      |       |    |
| Possible LOW for Sell Short Day           |           | 12077.20             |      | 12073.00       |                 |            |                               |   |             |                           |   |                                |        |      |                        |        |      |                      |       |    |
| Mon, Dec 14                               | will be a | SellShort            | day. | NQ             | therefore has a | 35%        | chance of making a high above | 12412.75                                      | and up to   | 12559.50                  | based on Ave Penetration of SD                |                                |        |      |                        |        |      |                      |       |    |
|   |           |                      |      |                | therefore has a | 90%        | chance of making a high above | 12217.00                                      | and up to   | 12530.58                  | based on Ave 3 Day Rally                      |                                |        |      |                        |        |      |                      |       |    |
|   |           |                      |      |                | therefore has a | 50%        | chance of making a Low below  | 12233.75                                      | and down to | 12077.20                  | based on Ave of Sell Day Violation on SS days |                                |        |      |                        |        |      |                      |       |    |
| The 24 hour High has a                    | 45%       | chance of being made |      | 1st            |                 |            |                               |   |             |                           |   |                                |        |      |                        |        |      |                      |       |    |
| Mon, Dec 14                               | will be a | SellShort            | day. | NQ Day         | therefore has a | 20%        | chance of making a high above | 12379.50                                      | and up to   | 12624.56                  | based on Ave Penetration of SD                |                                |        |      |                        |        |      |                      |       |    |
|   |           |                      |      |                | therefore has a | 85%        | chance of making a high above | 12217.00                                      | and up to   | 12481.44                  | based on Ave 3 Day Rally                      |                                |        |      |                        |        |      |                      |       |    |
|   |           |                      |      |                | therefore has a | 50%        | chance of making a Low below  | 12233.75                                      | and down to | 12073.00                  | based on Ave of Sell Day Violation on SS days |                                |        |      |                        |        |      |                      |       |    |
| The Day sess High has a                   | 45%       | chance of being made |      | 1st            |                 |            |                               |   |             |                           |   |                                |        |      |                        |        |      |                      |       |    |
|   |           | <b>YM 24h</b>        |      | <b>YM day</b>  |                 | <b>24H</b> | <b>Day Only</b>               | <b>Current</b>                                | <b>High</b> | <b>Low</b>                | <b>Last</b>                                   | odds of 3D Rally > 75          |        | 88%  | odds of 3D Rally > 100 |        | 82%  | odds of 3D Rally < 0 |       | 9% |
| The Sell Day LOW was                      |           | 29990.00             | 1st  | 29971.00       | Last            |            |                               | YM  | 29990.00    | 29624.00                  | 29950.00                                      | Ave Range on                   |        | SSD  | 547.40                 |        |      |                      |       |    |
| The Buy Day LOW was                       |           | 29624.00             |      | 29720.00       |                 |            |                               | YM Day  | 29971.00    | 29720.00                  | 29953.00                                      | based on Ave Penetration of SD |        | of   | 142.82                 | 181.82 | StdD | 72.85                | 88.35 |    |
| Possible HIGH for Sell Short Day          |           | 29774.00             |      | 29774.00       |                 | 55%        | 55%                           | based on Ave 3 Day Rally                      |             | of                        |   | 562.26                         | 508.29 | StdD | 352.81                 | 317.67 |      |                      |       |    |
| Possible HIGH for Sell Short Day          |           | 30132.82             |      | 30152.82       |                 | 95%        | 85%                           | based on Ave of Sell Day Violation on SS days |             | of                        |   | 338.25                         | 304.22 | StdD | 160.17                 | 161.83 |      |                      |       |    |
| Possible HIGH for Sell Short Day          |           | 30336.26             |      | 30282.29       |                 | 40%        | 45%                           |   |             |                           |   |                                |        |      |                        |        |      |                      |       |    |
| Possible LOW for Sell Short Day           |           | 29285.75             |      | 29415.78       |                 |            |                               |   |             |                           |   |                                |        |      |                        |        |      |                      |       |    |
| Mon, Dec 14                               | will be a | SellShort            | day. | YM             | therefore has a | 55%        | chance of making a high above | 29990.00                                      | and up to   | 30132.82                  | based on Ave Penetration of SD                |                                |        |      |                        |        |      |                      |       |    |
|   |           |                      |      |                | therefore has a | 95%        | chance of making a high above | 29774.00                                      | and up to   | 30336.26                  | based on Ave 3 Day Rally                      |                                |        |      |                        |        |      |                      |       |    |
|   |           |                      |      |                | therefore has a | 40%        | chance of making a Low below  | 29624.00                                      | and down to | 29285.75                  | based on Ave of Sell Day Violation on SS days |                                |        |      |                        |        |      |                      |       |    |
| The 24 hour High has a                    | 50%       | chance of being made |      | 1st            |                 |            |                               |   |             |                           |   |                                |        |      |                        |        |      |                      |       |    |
| Mon, Dec 14                               | will be a | SellShort            | day. | YM Day         | therefore has a | 55%        | chance of making a high above | 29971.00                                      | and up to   | 30152.82                  | based on Ave Penetration of SD                |                                |        |      |                        |        |      |                      |       |    |
|   |           |                      |      |                | therefore has a | 85%        | chance of making a high above | 29774.00                                      | and up to   | 30282.29                  | based on Ave 3 Day Rally                      |                                |        |      |                        |        |      |                      |       |    |
|   |           |                      |      |                | therefore has a | 45%        | chance of making a Low below  | 29720.00                                      | and down to | 29415.78                  | based on Ave of Sell Day Violation on SS days |                                |        |      |                        |        |      |                      |       |    |
| The Day sess High has a                   | 50%       | chance of being made |      | 1st            |                 |            |                               |   |             |                           |   |                                |        |      |                        |        |      |                      |       |    |
|   |           | <b>RTY 24h</b>       |      | <b>RTY day</b> |                 | <b>24H</b> | <b>Day Only</b>               | <b>Current</b>                                | <b>High</b> | <b>Low</b>                | <b>Last</b>                                   | odds of 3D Rally > 5           |        | 93%  | odds of 3D Rally > 10  |        | 81%  | odds of 3D Rally < 0 |       | 8% |
| The Sell Day LOW was                      |           | 1927.90              | 1st  | 1924.50        | 1st             |            |                               | RTY   | 1927.90     | 1890.30                   | 1910.90                                       | Ave Range on                   |        | SSD  | 160.12                 |        |      |                      |       |    |
| The Buy Day LOW was                       |           | 1890.30              |      | 1890.30        |                 |            |                               | RTY Day                                       | 1924.50     | 1890.30                   | 1911.60                                       | based on Ave Penetration of SD |        | of   | 15.78                  | 19.30  | StdD | 6.03                 | 6.03  |    |
| Possible HIGH for Sell Short Day          |           | 1879.70              |      | 1879.70        |                 | 55%        | 50%                           | based on Ave 3 Day Rally                      |             | of                        |   | 51.21                          | 45.26  | StdD | 23.55                  | 23.55  |      |                      |       |    |
| Possible HIGH for Sell Short Day          |           | 1943.68              |      | 1943.80        |                 | 95%        | 90%                           | based on Ave of Sell Day Violation on SS days |             | of                        |   | 23.23                          | 23.55  | StdD | 160.12                 | 160.12 |      |                      |       |    |
| Possible HIGH for Sell Short Day          |           | 1930.91              |      | 1924.96        |                 | 30%        | 30%                           |   |             |                           |   |                                |        |      |                        |        |      |                      |       |    |
| Possible LOW for Sell Short Day           |           | 1867.07              |      | 1866.75        |                 |            |                               |   |             |                           |   |                                |        |      |                        |        |      |                      |       |    |
| Mon, Dec 14                               | will be a | SellShort            | day. | RTY            | therefore has a | 55%        | chance of making a high above | 1927.90                                       | and up to   | 1943.68                   | based on Ave Penetration of SD                |                                |        |      |                        |        |      |                      |       |    |
|   |           |                      |      |                | therefore has a | 90%        | chance of making a high above | 1879.70                                       | and up to   | 1930.91                   | based on Ave 3 Day Rally                      |                                |        |      |                        |        |      |                      |       |    |
|   |           |                      |      |                | therefore has a | 30%        | chance of making a Low below  | 1890.30                                       | and down to | 1867.07                   | based on Ave of Sell Day Violation on SS days |                                |        |      |                        |        |      |                      |       |    |
| The 24 hour High has a                    | 60%       | chance of being made |      | 1st            |                 |            |                               |   |             |                           |   |                                |        |      |                        |        |      |                      |       |    |
| Mon, Dec 14                               | will be a | SellShort            | day. | RTY Day        | therefore has a | 50%        | chance of making a high above | 1924.50                                       | and up to   | 1943.80                   | based on Ave Penetration of SD                |                                |        |      |                        |        |      |                      |       |    |
|   |           |                      |      |                | therefore has a | 90%        | chance of making a high above | 1879.70                                       | and up to   | 1924.96                   | based on Ave 3 Day Rally                      |                                |        |      |                        |        |      |                      |       |    |
|   |           |                      |      |                | therefore has a | 30%        | chance of making a Low below  | 1890.30                                       | and down to | 1866.75                   | based on Ave of Sell Day Violation on SS days |                                |        |      |                        |        |      |                      |       |    |
| The Day sess High has a                   | 60%       | chance of being made |      | Last           |                 |            |                               |   |             |                           |   |                                |        |      |                        |        |      |                      |       |    |

Monday December 14<sup>th</sup> 2020

Today was a SS day. Markets rallied to their Penetration levels, then the decline started.

Tomorrow will be a Buy Day. ES is at its TTTMA target level, momentum could take markets lower before the rally starts.

| TTT Data for trading US Index Futures on: |  |               |  |                      |  |              |  |                                     |  | Tuesday, December 15, 2020        |  |                       |  |          |  |                                     |  |        |  |                     |  |    |  |
|---|--|---------------|--|----------------------|--|--------------|--|-------------------------------------|--|-----------------------------------|--|-----------------------|--|----------|--|-------------------------------------|--|--------|--|---------------------|--|----|--|
| The Sell/Short Day HIGH was               |  | 3691.50 1st   |  | 3691.50 1st          |  | 24H Day Only |  | Current High Low Last               |  | ES 3691.50 3637.50 3644.50        |  | odds of Decline > 10  |  | 74%      |  | odds of Decline > 20                |  | 47%    |  | odds of Decline = 0 |  | 1% |  |
| The Sell/Short Day LOW was                |  | 3637.50       |  | 3637.50              |  |              |  |                                     |  | ES Day 3691.50 3637.50 3643.25    |  | Ave Range on          |  | BD       |  | 55.46                               |  |        |  |                     |  |    |  |
| Possible HIGH for Buy Day                 |  | 3719.43       |  | 3723.00              |  | 55% 60%      |  | based on Ave Penetration of SSD     |  |                                   |  | of 27.93              |  | 31.50    |  | StdD                                |  | 13.12  |  | 12.92               |  |    |  |
| Possible LOW for Buy Day                  |  | 3642.56       |  | 3648.55              |  | 100% 75%     |  | based on Ave Decline                |  |                                   |  | of 48.94              |  | 42.95    |  | StdD                                |  | 29.31  |  | 37.84               |  |    |  |
| Possible LOW for Buy Day                  |  | 3612.58       |  | 3616.18              |  | 30% 35%      |  | based on Ave SS Day Violation on BD |  |                                   |  | of 24.92              |  | 21.32    |  | StdD                                |  | 22.69  |  | 17.14               |  |    |  |
| Tue, Dec 15 will be a Buy day.            |  | ES            |  | therefore has a      |  | 55%          |  | chance of making a high above       |  | 3691.50                           |  | and up to             |  | 3719.43  |  | based on Ave Penetration of SSD     |  |        |  |                     |  |    |  |
|   |  |               |  | therefore has a      |  | 100%         |  | chance of making a Low below        |  | 3691.50                           |  | and down to           |  | 3642.56  |  | based on Ave Decline                |  |        |  |                     |  |    |  |
|   |  |               |  | therefore has a      |  | 30%          |  | chance of making a Low below        |  | 3637.50                           |  | and down to           |  | 3612.58  |  | based on Ave SS Day Violation on BD |  |        |  |                     |  |    |  |
| The 24 hour Low has a                     |  | 70%           |  | chance of being made |  | 1st          |  |                                     |  |                                   |  |                       |  |          |  |                                     |  |        |  |                     |  |    |  |
| Tue, Dec 15 will be a Buy day.            |  | ES Day        |  | therefore has a      |  | 60%          |  | chance of making a high above       |  | 3691.50                           |  | and up to             |  | 3723.00  |  | based on Ave Penetration of SSD     |  |        |  |                     |  |    |  |
|   |  |               |  | therefore has a      |  | 75%          |  | chance of making a Low below        |  | 3691.50                           |  | and down to           |  | 3648.55  |  | based on Ave Decline                |  |        |  |                     |  |    |  |
|   |  |               |  | therefore has a      |  | 35%          |  | chance of making a Low below        |  | 3637.50                           |  | and down to           |  | 3616.18  |  | based on Ave SS Day Violation on BD |  |        |  |                     |  |    |  |
| The Day sess Low has a                    |  | 60%           |  | chance of being made |  | 1st          |  |                                     |  |                                   |  |                       |  |          |  |                                     |  |        |  |                     |  |    |  |
| The Sell/Short Day LOW was                |  | 12549.50 Last |  | 12549.50 Last        |  | 24H Day Only |  | Current High Low Last               |  | NQ 12549.50 12388.00 12472.00     |  | odds of Decline > 10  |  | 77%      |  | odds of Decline > 25                |  | 69%    |  | odds of Decline = 0 |  | 1% |  |
|   |  | 12388.00      |  | 12421.25             |  |              |  |                                     |  | NQ Day 12549.50 12421.25 12468.50 |  | Ave Range on          |  | BD       |  | 243.48                              |  |        |  |                     |  |    |  |
| Possible HIGH for Buy Day                 |  | 12634.62      |  | 12648.23             |  | 65% 70%      |  | based on Ave Penetration of SSD     |  |                                   |  | of 85.12              |  | 98.73    |  | StdD                                |  | 42.09  |  | 75.67               |  |    |  |
| Possible LOW for Buy Day                  |  | 12334.70      |  | 12393.80             |  | 100% 95%     |  | based on Ave Decline                |  |                                   |  | of 214.80             |  | 155.70   |  | StdD                                |  | 120.96 |  | 183.52              |  |    |  |
| Possible LOW for Buy Day                  |  | 12289.90      |  | 12333.40             |  | 25% 25%      |  | based on Ave SS Day Violation on BD |  |                                   |  | of 98.10              |  | 87.85    |  | StdD                                |  | 102.02 |  | 75.33               |  |    |  |
| Tue, Dec 15 will be a Buy day.            |  | NQ            |  | therefore has a      |  | 65%          |  | chance of making a high above       |  | 12549.50                          |  | and up to             |  | 12634.62 |  | based on Ave Penetration of SSD     |  |        |  |                     |  |    |  |
|   |  |               |  | therefore has a      |  | 100%         |  | chance of making a Low below        |  | 12549.50                          |  | and down to           |  | 12334.70 |  | based on Ave Decline                |  |        |  |                     |  |    |  |
|   |  |               |  | therefore has a      |  | 25%          |  | chance of making a Low below        |  | 12388.00                          |  | and down to           |  | 12289.90 |  | based on Ave SS Day Violation on BD |  |        |  |                     |  |    |  |
| The 24 hour Low has a                     |  | 75%           |  | chance of being made |  | Last         |  |                                     |  |                                   |  |                       |  |          |  |                                     |  |        |  |                     |  |    |  |
| Tue, Dec 15 will be a Buy day.            |  | NQ Day        |  | therefore has a      |  | 70%          |  | chance of making a high above       |  | 12549.50                          |  | and up to             |  | 12648.23 |  | based on Ave Penetration of SSD     |  |        |  |                     |  |    |  |
|   |  |               |  | therefore has a      |  | 95%          |  | chance of making a Low below        |  | 12549.50                          |  | and down to           |  | 12393.80 |  | based on Ave Decline                |  |        |  |                     |  |    |  |
|   |  |               |  | therefore has a      |  | 25%          |  | chance of making a Low below        |  | 12421.25                          |  | and down to           |  | 12333.40 |  | based on Ave SS Day Violation on BD |  |        |  |                     |  |    |  |
| The Day sess Low has a                    |  | 75%           |  | chance of being made |  | Last         |  |                                     |  |                                   |  |                       |  |          |  |                                     |  |        |  |                     |  |    |  |
| The Sell/Short Day LOW was                |  | 30240.00 1st  |  | 30240.00 1st         |  | 24H Day Only |  | Current High Low Last               |  | YM 30240.00 29763.00 29825.00     |  | odds of Decline > 100 |  | 69%      |  | odds of Decline > 150               |  | 52%    |  | odds of Decline = 0 |  | 1% |  |
|   |  | 29763.00      |  | 29763.00             |  |              |  |                                     |  | YM Day 30240.00 29763.00 29816.00 |  | Ave Range on          |  | BD       |  | 467.25                              |  |        |  |                     |  |    |  |
| Possible HIGH for Buy Day                 |  | 30501.83      |  | 30521.36             |  | 60% 55%      |  | based on Ave Penetration of SSD     |  |                                   |  | of 261.83             |  | 281.36   |  | StdD                                |  | 129.90 |  | 93.23               |  |    |  |
| Possible LOW for Buy Day                  |  | 29824.80      |  | 29856.75             |  | 100% 80%     |  | based on Ave Decline                |  |                                   |  | of 415.20             |  | 383.25   |  | StdD                                |  | 268.61 |  | 317.67              |  |    |  |
| Possible LOW for Buy Day                  |  | 29538.43      |  | 29575.67             |  | 35% 45%      |  | based on Ave SS Day Violation on BD |  |                                   |  | of 224.57             |  | 187.33   |  | StdD                                |  | 188.91 |  | 130.16              |  |    |  |
| Tue, Dec 15 will be a Buy day.            |  | YM            |  | therefore has a      |  | 60%          |  | chance of making a high above       |  | 30240.00                          |  | and up to             |  | 30501.83 |  | based on Ave Penetration of SSD     |  |        |  |                     |  |    |  |
|   |  |               |  | therefore has a      |  | 100%         |  | chance of making a Low below        |  | 30240.00                          |  | and down to           |  | 29824.80 |  | based on Ave Decline                |  |        |  |                     |  |    |  |
|   |  |               |  | therefore has a      |  | 35%          |  | chance of making a Low below        |  | 29763.00                          |  | and down to           |  | 29538.43 |  | based on Ave SS Day Violation on BD |  |        |  |                     |  |    |  |
| The 24 hour Low has a                     |  | 50%           |  | chance of being made |  | 1st          |  |                                     |  |                                   |  |                       |  |          |  |                                     |  |        |  |                     |  |    |  |
| Tue, Dec 15 will be a Buy day.            |  | YM Day        |  | therefore has a      |  | 55%          |  | chance of making a high above       |  | 30240.00                          |  | and up to             |  | 30521.36 |  | based on Ave Penetration of SSD     |  |        |  |                     |  |    |  |
|   |  |               |  | therefore has a      |  | 80%          |  | chance of making a Low below        |  | 30240.00                          |  | and down to           |  | 29856.75 |  | based on Ave Decline                |  |        |  |                     |  |    |  |
|   |  |               |  | therefore has a      |  | 45%          |  | chance of making a Low below        |  | 29763.00                          |  | and down to           |  | 29575.67 |  | based on Ave SS Day Violation on BD |  |        |  |                     |  |    |  |
| The Day sess Low has a                    |  | 55%           |  | chance of being made |  | 1st          |  |                                     |  |                                   |  |                       |  |          |  |                                     |  |        |  |                     |  |    |  |
| The Sell/Short Day LOW was                |  | 1944.60 1st   |  | 1944.60 1st          |  | 24H Day Only |  | Current High Low Last               |  | RTY 1944.60 1912.70 1915.60       |  | odds of Decline > 10  |  | 69%      |  | odds of Decline > 15                |  | 52%    |  | odds of Decline = 0 |  | 1% |  |
|   |  | 1912.70       |  | 1912.70              |  |              |  |                                     |  | RTY Day 1944.60 1912.70 1914.30   |  | Ave Range on          |  | BD       |  | 35.94                               |  |        |  |                     |  |    |  |
| Possible HIGH for Buy Day                 |  | 1965.14       |  | 1962.17              |  | 55% 65%      |  | based on Ave Penetration of SSD     |  |                                   |  | of 20.54              |  | 17.57    |  | StdD                                |  | 10.87  |  | 8.85                |  |    |  |
| Possible LOW for Buy Day                  |  | 1914.12       |  | 1915.69              |  | 100% 80%     |  | based on Ave Decline                |  |                                   |  | of 30.49              |  | 28.91    |  | StdD                                |  | 18.65  |  | 26.03               |  |    |  |
| Possible LOW for Buy Day                  |  | 1902.40       |  | 1898.44              |  | 45% 35%      |  | based on Ave SS Day Violation on BD |  |                                   |  | of 10.30              |  | 14.26    |  | StdD                                |  | 14.82  |  | 6.85                |  |    |  |
| Tue, Dec 15 will be a Buy day.            |  | RTY           |  | therefore has a      |  | 55%          |  | chance of making a high above       |  | 1944.60                           |  | and up to             |  | 1965.14  |  | based on Ave Penetration of SSD     |  |        |  |                     |  |    |  |
|   |  |               |  | therefore has a      |  | 100%         |  | chance of making a Low below        |  | 1944.60                           |  | and down to           |  | 1914.12  |  | based on Ave Decline                |  |        |  |                     |  |    |  |
|   |  |               |  | therefore has a      |  | 45%          |  | chance of making a Low below        |  | 1912.70                           |  | and down to           |  | 1902.40  |  | based on Ave SS Day Violation on BD |  |        |  |                     |  |    |  |
| The 24 hour Low has a                     |  | 70%           |  | chance of being made |  | 1st          |  |                                     |  |                                   |  |                       |  |          |  |                                     |  |        |  |                     |  |    |  |
| Tue, Dec 15 will be a Buy day.            |  | RTY Day       |  | therefore has a      |  | 65%          |  | chance of making a high above       |  | 1944.60                           |  | and up to             |  | 1962.17  |  | based on Ave Penetration of SSD     |  |        |  |                     |  |    |  |
|   |  |               |  | therefore has a      |  | 80%          |  | chance of making a Low below        |  | 1944.60                           |  | and down to           |  | 1915.69  |  | based on Ave Decline                |  |        |  |                     |  |    |  |
|   |  |               |  | therefore has a      |  | 35%          |  | chance of making a Low below        |  | 1912.70                           |  | and down to           |  | 1898.44  |  | based on Ave SS Day Violation on BD |  |        |  |                     |  |    |  |
| The Day sess Low has a                    |  | 70%           |  | chance of being made |  | 1st          |  |                                     |  |                                   |  |                       |  |          |  |                                     |  |        |  |                     |  |    |  |

Tuesday December 15<sup>th</sup> 2020

Today was a Buy day. ES tested yesterday's low and failed. Then the rally started. Day session's gap stayed powerful and didn't get closed.

Tomorrow will be a Sell day. Since the rally is already in, momentum may take the markets higher before the confusion sets in.

| TTT Data for trading US Index Futures on: Wednesday, December 16, 2020 |           |                |              |                      |      |                               |          |                                      |          |                                      |          |                     |        |           |      |        |        |
|--|-----------|----------------|--------------|----------------------|------|-------------------------------|----------|--------------------------------------|----------|--------------------------------------|----------|---------------------|--------|-----------|------|--------|--------|
|  |           | <b>ES 24h</b>  |              | <b>ES Day</b>        |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 10  |        | 86%       |      |        |        |
| The Buy Day HIGH was   |           | 3688.50        |              | 3688.50              |      |                               |          | ES                                   | 3688.50  | 3636.25                              | 3686.75  | odds of Rally > 20  |        | 54%       |      |        |        |
| The Buy Day LOW was  |           | 3636.25        |              | 3652.25              |      |                               |          |                                      |          |                                      |          | odds of Rally = 0   |        | 1%        |      |        |        |
| Possible HIGH for Sell Day   |           | 3725.45        |              | 3729.11              |      | 55%                           | 45%      | ES Day                               | 3688.50  | 3652.25                              | 3685.00  | Ave Range on        |        | SD 65.55  |      |        |        |
| Possible HIGH for Sell Day   |           | 3706.13        |              | 3705.84              |      | 100%                          | 100%     | based on Ave Penetration of BD       |          |                                      |          | of                  | 36.95  | 40.61     | StdD | 23.81  | 12.92  |
| Possible LOW for Sell Day  |           | 3615.45        |              | 3628.20              |      | 55%                           | 55%      | based on Ave Rally                   |          |                                      |          | of                  | 69.88  | 53.59     | StdD | 43.79  | 37.44  |
|  |           |                |              |                      |      |                               |          | based on Ave Buy Day Violation on SD |          |                                      |          | of                  | 20.80  | 24.05     | StdD | 9.65   | 17.14  |
| Wed, Dec 16  | will be a | Sell           | day. ES      | therefore has a      | 55%  | chance of making a high above | 3688.50  | and up to                            | 3725.45  | based on Ave Penetration of BD       |          |                     |        |           |      |        |        |
|  |           |                |              | therefore has a      | 100% | chance of making a high above | 3636.25  | and up to                            | 3706.13  | based on Ave Rally                   |          |                     |        |           |      |        |        |
|  |           |                |              | therefore has a      | 55%  | chance of making a Low below  | 3636.25  | and down to                          | 3615.45  | based on Ave Buy Day Violation on SD |          |                     |        |           |      |        |        |
| The 24 hour High has a   |           | 35%            |              | chance of being made |      | 1st                           |          |                                      |          |                                      |          |                     |        |           |      |        |        |
| Wed, Dec 16  | will be a | Sell           | day. ES Day  | therefore has a      | 45%  | chance of making a high above | 3688.50  | and up to                            | 3729.11  | based on Ave Penetration of BD       |          |                     |        |           |      |        |        |
|  |           |                |              | therefore has a      | 100% | chance of making a high above | 3652.25  | and up to                            | 3705.84  | based on Ave Rally                   |          |                     |        |           |      |        |        |
|  |           |                |              | therefore has a      | 55%  | chance of making a Low below  | 3652.25  | and down to                          | 3628.20  | based on Ave Buy Day Violation on SD |          |                     |        |           |      |        |        |
| The Day sess High has a  |           | 45%            |              | chance of being made |      | 1st                           |          |                                      |          |                                      |          |                     |        |           |      |        |        |
|  |           | <b>NQ 24h</b>  |              | <b>NQ Day</b>        |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 20  |        | 80%       |      |        |        |
| The Buy Day LOW was  |           | 1268.75        |              | 1268.75              |      |                               |          | NQ                                   | 1268.75  | 12423.00                             | 12598.00 | odds of Rally > 25  |        | 83%       |      |        |        |
| Possible HIGH for Sell Day   |           | 12726.32       |              | 12716.96             |      | 70%                           | 65%      |                                      |          |                                      |          | odds of Rally = 0   |        | 0%        |      |        |        |
| Possible HIGH for Sell Day   |           | 12724.69       |              | 12719.59             |      | 100%                          | 100%     | NQ Day                               | 1268.75  | 12472.00                             | 12599.50 | Ave Range on        |        | SD 262.24 |      |        |        |
| Possible LOW for Sell Day  |           | 12312.91       |              | 12349.25             |      | 40%                           | 45%      | based on Ave Penetration of BD       |          |                                      |          | of                  | 117.57 | 108.21    | StdD | 81.43  | 75.67  |
|  |           |                |              |                      |      |                               |          | based on Ave Rally                   |          |                                      |          | of                  | 301.69 | 247.59    | StdD | 171.28 | 186.54 |
|  |           |                |              |                      |      |                               |          | based on Ave Buy Day Violation on SD |          |                                      |          | of                  | 110.09 | 122.75    | StdD | 42.79  | 75.33  |
| Wed, Dec 16  | will be a | Sell           | day. NQ      | therefore has a      | 70%  | chance of making a high above | 1268.75  | and up to                            | 12726.32 | based on Ave Penetration of BD       |          |                     |        |           |      |        |        |
|  |           |                |              | therefore has a      | 100% | chance of making a high above | 12423.00 | and up to                            | 12724.69 | based on Ave Rally                   |          |                     |        |           |      |        |        |
|  |           |                |              | therefore has a      | 40%  | chance of making a Low below  | 12423.00 | and down to                          | 12312.91 | based on Ave Buy Day Violation on SD |          |                     |        |           |      |        |        |
| The 24 hour High has a   |           | 35%            |              | chance of being made |      | Last                          |          |                                      |          |                                      |          |                     |        |           |      |        |        |
| Wed, Dec 16  | will be a | Sell           | day. NQ Day  | therefore has a      | 65%  | chance of making a high above | 1268.75  | and up to                            | 12716.96 | based on Ave Penetration of BD       |          |                     |        |           |      |        |        |
|  |           |                |              | therefore has a      | 100% | chance of making a high above | 12472.00 | and up to                            | 12719.59 | based on Ave Rally                   |          |                     |        |           |      |        |        |
|  |           |                |              | therefore has a      | 45%  | chance of making a Low below  | 12472.00 | and down to                          | 12349.25 | based on Ave Buy Day Violation on SD |          |                     |        |           |      |        |        |
| The Day sess High has a  |           | 45%            |              | chance of being made |      | Last                          |          |                                      |          |                                      |          |                     |        |           |      |        |        |
|  |           | <b>YM 24h</b>  |              | <b>YM day</b>        |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 100 |        | 79%       |      |        |        |
| The Buy Day LOW was  |           | 30157.00       |              | 30157.00             |      |                               |          | YM                                   | 30157.00 | 29751.00                             | 30130.00 | odds of Rally > 150 |        | 60%       |      |        |        |
| Possible HIGH for Sell Day   |           | 29751.00       |              | 29814.00             |      |                               |          |                                      |          |                                      |          | odds of Rally = 0   |        | 0%        |      |        |        |
| Possible HIGH for Sell Day   |           | 30547.44       |              | 30504.90             |      | 45%                           | 50%      | YM Day                               | 30157.00 | 29814.00                             | 30113.00 | Ave Range on        |        | SD 576.90 |      |        |        |
| Possible HIGH for Sell Day   |           | 30325.65       |              | 30276.68             |      | 100%                          | 95%      | based on Ave Penetration of BD       |          |                                      |          | of                  | 390.44 | 347.90    | StdD | 222.47 | 93.23  |
| Possible LOW for Sell Day  |           | 29567.58       |              | 29638.54             |      | 60%                           | 65%      | based on Ave Rally                   |          |                                      |          | of                  | 574.65 | 462.68    | StdD | 378.94 | 311.90 |
|  |           |                |              |                      |      |                               |          | based on Ave Buy Day Violation on SD |          |                                      |          | of                  | 183.42 | 175.46    | StdD | 85.87  | 130.16 |
| Wed, Dec 16  | will be a | Sell           | day. YM      | therefore has a      | 45%  | chance of making a high above | 30157.00 | and up to                            | 30547.44 | based on Ave Penetration of BD       |          |                     |        |           |      |        |        |
|  |           |                |              | therefore has a      | 100% | chance of making a high above | 29751.00 | and up to                            | 30325.65 | based on Ave Rally                   |          |                     |        |           |      |        |        |
|  |           |                |              | therefore has a      | 60%  | chance of making a Low below  | 29751.00 | and down to                          | 29567.58 | based on Ave Buy Day Violation on SD |          |                     |        |           |      |        |        |
| The 24 hour High has a   |           | 40%            |              | chance of being made |      | 1st                           |          |                                      |          |                                      |          |                     |        |           |      |        |        |
| Wed, Dec 16  | will be a | Sell           | day. YM Day  | therefore has a      | 50%  | chance of making a high above | 30157.00 | and up to                            | 30504.90 | based on Ave Penetration of BD       |          |                     |        |           |      |        |        |
|  |           |                |              | therefore has a      | 95%  | chance of making a high above | 29814.00 | and up to                            | 30276.68 | based on Ave Rally                   |          |                     |        |           |      |        |        |
|  |           |                |              | therefore has a      | 65%  | chance of making a Low below  | 29814.00 | and down to                          | 29638.54 | based on Ave Buy Day Violation on SD |          |                     |        |           |      |        |        |
| The Day sess High has a  |           | 35%            |              | chance of being made |      | 1st                           |          |                                      |          |                                      |          |                     |        |           |      |        |        |
|  |           | <b>RTY 24h</b> |              | <b>RTY day</b>       |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 10  |        | 79%       |      |        |        |
| The Buy Day LOW was  |           | 1963.80        |              | 1963.80              |      |                               |          | RTY                                  | 1963.80  | 1911.10                              | 1960.40  | odds of Rally > 15  |        | 57%       |      |        |        |
| Possible HIGH for Sell Day   |           | 1911.10        |              | 1921.40              |      |                               |          |                                      |          |                                      |          | odds of Rally = 0   |        | 0%        |      |        |        |
| Possible HIGH for Sell Day   |           | 1985.05        |              | 1985.87              |      | 75%                           | 75%      | RTY Day                              | 1963.80  | 1921.40                              | 1959.50  | Ave Range on        |        | SD 48.71  |      |        |        |
| Possible HIGH for Sell Day   |           | 1960.97        |              | 1962.96              |      | 100%                          | 100%     | based on Ave Penetration of BD       |          |                                      |          | of                  | 21.25  | 22.07     | StdD | 19.94  | 8.85   |
| Possible LOW for Sell Day  |           | 1897.10        |              | 1909.69              |      | 45%                           | 55%      | based on Ave Rally                   |          |                                      |          | of                  | 49.87  | 41.56     | StdD | 30.69  | 26.59  |
|  |           |                |              |                      |      |                               |          | based on Ave Buy Day Violation on SD |          |                                      |          | of                  | 14.00  | 11.71     | StdD | 5.82   | 6.85   |
| Wed, Dec 16  | will be a | Sell           | day. RTY     | therefore has a      | 75%  | chance of making a high above | 1963.80  | and up to                            | 1985.05  | based on Ave Penetration of BD       |          |                     |        |           |      |        |        |
|  |           |                |              | therefore has a      | 100% | chance of making a high above | 1911.10  | and up to                            | 1960.97  | based on Ave Rally                   |          |                     |        |           |      |        |        |
|  |           |                |              | therefore has a      | 45%  | chance of making a Low below  | 1911.10  | and down to                          | 1897.10  | based on Ave Buy Day Violation on SD |          |                     |        |           |      |        |        |
| The 24 hour High has a   |           | 40%            |              | chance of being made |      | 1st                           |          |                                      |          |                                      |          |                     |        |           |      |        |        |
| Wed, Dec 16  | will be a | Sell           | day. RTY Day | therefore has a      | 75%  | chance of making a high above | 1963.80  | and up to                            | 1985.87  | based on Ave Penetration of BD       |          |                     |        |           |      |        |        |
|  |           |                |              | therefore has a      | 100% | chance of making a high above | 1921.40  | and up to                            | 1962.96  | based on Ave Rally                   |          |                     |        |           |      |        |        |
|  |           |                |              | therefore has a      | 55%  | chance of making a Low below  | 1921.40  | and down to                          | 1909.69  | based on Ave Buy Day Violation on SD |          |                     |        |           |      |        |        |
| The Day sess High has a  |           | 45%            |              | chance of being made |      | 1st                           |          |                                      |          |                                      |          |                     |        |           |      |        |        |



Wednesday December 16<sup>th</sup> 2020

Today was a Sell day. As expected momentum did take markets higher before the confusion set in.

Tomorrow will be a SS day. ES is in between the 2 targets, therefore the decline could start at any time.

| TTT Data for trading US Index Futures on: |  |               |  |   |  |              |  |  |  | Thursday, December 17, 2020                   |  |                                 |  |                            |  |   |  |     |  |
|---|--|---------------|--|---|--|--------------|--|--|--|---|--|---------------------------------|--|----------------------------|--|---|--|-----|--|
| The Sell Day HIGH was                     |  | 3704.50 Last  |  | 3704.50 Last                                    |  | 24H Day Only |  | Current High Low Last  |  | 3704.50 3680.00 3693.75                       |  | odds of 3D Rally > 10           |  | 85%                        |  | odds of 3D Rally > 20   |  | 61% |  |
| The Sell Day LOW was                      |  | 3680.00       |  | 3681.25   |  |              |  |  |  |   |  | odds of 3D Rally < 0            |  | 8%                         |  |   |  |     |  |
| The Buy Day LOW was                       |  | 3636.25       |  | 3652.25   |  |              |  | ES Day   |  | 3704.50 3681.25 3694.25                       |  | Ave Range on                    |  | SSD 61.63                  |  |   |  |     |  |
| Possible HIGH for Sell Short Day          |  | 3727.02       |  | 3732.38   |  | 55%          |  | 50%  |  | based on Ave Penetration of SD                |  | of 22.52 27.88                  |  | StdD 11.08                 |  | 12.92   |  |     |  |
| Possible HIGH for Sell Short Day          |  | 3707.25       |  | 3711.94   |  | 95%          |  | 90%  |  | based on Ave 3 Day Rally                      |  | of 71.00 59.69                  |  | StdD 43.95                 |  | 37.44   |  |     |  |
| Possible LOW for Sell Short Day           |  | 3647.78       |  | 3647.78   |  | 40%          |  | 45%  |  | based on Ave of Sell Day Violation on SS days |  | of 32.22 33.47                  |  | StdD 15.99                 |  | 17.14   |  |     |  |
| Thu, Dec 17 will be a SellShort day.      |  | ES            |  | therefore has a therefore has a therefore has a |  | 55% 95% 40%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 3704.50 3636.25 3680.00                       |  | and up to and up to and down to |  | 3727.02 3707.25 3647.78    |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |     |  |
| The 24 hour High has a                    |  | 45%           |  | chance of being made 1st                        |  |              |  |  |  |   |  |                                 |  |                            |  |   |  |     |  |
| Thu, Dec 17 will be a SellShort day.      |  | ES Day        |  | therefore has a therefore has a therefore has a |  | 50% 90% 45%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 3704.50 3652.25 3681.25                       |  | and up to and up to and down to |  | 3732.38 3711.94 3647.78    |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |     |  |
| The Day sess High has a                   |  | 45%           |  | chance of being made 1st                        |  |              |  |  |  |   |  |                                 |  |                            |  |   |  |     |  |
| The Sell Day LOW was                      |  | 12704.75 Last |  | 12704.75 Last                                   |  | 24H Day Only |  | Current High Low Last  |  | 12704.75 12572.00 12676.00                    |  | odds of 3D Rally > 10           |  | 95%                        |  | odds of 3D Rally > 20   |  | 80% |  |
| The Buy Day LOW was                       |  | 12572.00      |  | 12572.00  |  |              |  |  |  |   |  | odds of 3D Rally < 0            |  | 9%                         |  |   |  |     |  |
| Possible HIGH for Sell Short Day          |  | 12423.00      |  | 12472.00  |  |              |  |  |  | NQ Day  |  | 12704.75 12572.00 12675.50      |  | Ave Range on               |  | SSD 259.16  |  |     |  |
| Possible HIGH for Sell Short Day          |  | 12850.25      |  | 12934.80  |  | 40%          |  | 25%  |  | based on Ave Penetration of SD                |  | of 145.50 230.05                |  | StdD 72.71                 |  | 75.67   |  |     |  |
| Possible HIGH for Sell Short Day          |  | 12749.19      |  | 12750.97  |  | 90%          |  | 85%  |  | based on Ave 3 Day Rally                      |  | of 326.19 278.97                |  | StdD 203.49                |  | 186.54  |  |     |  |
| Possible LOW for Sell Short Day           |  | 12407.56      |  | 12402.89  |  | 45%          |  | 45%  |  | based on Ave of Sell Day Violation on SS days |  | of 164.44 169.11                |  | StdD 71.62                 |  | 75.33   |  |     |  |
| Thu, Dec 17 will be a SellShort day.      |  | NQ            |  | therefore has a therefore has a therefore has a |  | 40% 90% 45%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 12704.75 12423.00 12572.00                    |  | and up to and up to and down to |  | 12850.25 12749.19 12407.56 |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |     |  |
| The 24 hour High has a                    |  | 45%           |  | chance of being made 1st                        |  |              |  |  |  |   |  |                                 |  |                            |  |   |  |     |  |
| Thu, Dec 17 will be a SellShort day.      |  | NQ Day        |  | therefore has a therefore has a therefore has a |  | 25% 85% 45%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 12704.75 12472.00 12572.00                    |  | and up to and up to and down to |  | 12934.80 12750.97 12402.89 |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |     |  |
| The Day sess High has a                   |  | 45%           |  | chance of being made 1st                        |  |              |  |  |  |   |  |                                 |  |                            |  |   |  |     |  |
| The Sell Day LOW was                      |  | 30232.00 Last |  | 30152.00 Last                                   |  | 24H Day Only |  | Current High Low Last  |  | 30232.00 29993.00 30079.00                    |  | odds of 3D Rally > 75           |  | 88%                        |  | odds of 3D Rally > 100  |  | 82% |  |
| The Buy Day LOW was                       |  | 29993.00      |  | 29993.00  |  |              |  |  |  |   |  | odds of 3D Rally < 0            |  | 9%                         |  |   |  |     |  |
| Possible HIGH for Sell Short Day          |  | 29751.00      |  | 29814.00  |  |              |  |  |  | YM Day  |  | 30152.00 29993.00 30077.00      |  | Ave Range on               |  | SSD 517.30  |  |     |  |
| Possible HIGH for Sell Short Day          |  | 30383.75      |  | 30341.08  |  | 60%          |  | 60%  |  | based on Ave Penetration of SD                |  | of 151.75 189.08                |  | StdD 78.19                 |  | 93.23   |  |     |  |
| Possible HIGH for Sell Short Day          |  | 30325.32      |  | 30319.94  |  | 95%          |  | 90%  |  | based on Ave 3 Day Rally                      |  | of 574.32 505.94                |  | StdD 354.67                |  | 311.90  |  |     |  |
| Possible LOW for Sell Short Day           |  | 29718.57      |  | 29748.88  |  | 35%          |  | 40%  |  | based on Ave of Sell Day Violation on SS days |  | of 274.43 244.13                |  | StdD 128.03                |  | 130.16  |  |     |  |
| Thu, Dec 17 will be a SellShort day.      |  | YM            |  | therefore has a therefore has a therefore has a |  | 60% 95% 35%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 30232.00 29751.00 29993.00                    |  | and up to and up to and down to |  | 30383.75 30325.32 29718.57 |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |     |  |
| The 24 hour High has a                    |  | 50%           |  | chance of being made 1st                        |  |              |  |  |  |   |  |                                 |  |                            |  |   |  |     |  |
| Thu, Dec 17 will be a SellShort day.      |  | YM Day        |  | therefore has a therefore has a therefore has a |  | 60% 90% 40%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 30152.00 29814.00 29993.00                    |  | and up to and up to and down to |  | 30341.08 30319.94 29748.88 |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |     |  |
| The Day sess High has a                   |  | 50%           |  | chance of being made 1st                        |  |              |  |  |  |   |  |                                 |  |                            |  |   |  |     |  |
| The Sell Day LOW was                      |  | 1974.70 Last  |  | 1965.60 Last                                    |  | 24H Day Only |  | Current High Low Last  |  | 1974.70 1943.10 1953.50                       |  | odds of 3D Rally > 5            |  | 93%                        |  | odds of 3D Rally > 10   |  | 81% |  |
| The Buy Day LOW was                       |  | 1943.10       |  | 1943.10   |  |              |  |  |  |   |  | odds of 3D Rally < 0            |  | 9%                         |  |   |  |     |  |
| Possible HIGH for Sell Short Day          |  | 1911.10       |  | 1921.40   |  |              |  |  |  | RTY Day                                       |  | 1965.60 1943.10 1953.80         |  | Ave Range on               |  | SSD 41.29   |  |     |  |
| Possible HIGH for Sell Short Day          |  | 1990.56       |  | 1984.97   |  | 60%          |  | 55%  |  | based on Ave Penetration of SD                |  | of 15.86 19.37                  |  | StdD 7.97                  |  | 8.85  |  |     |  |
| Possible HIGH for Sell Short Day          |  | 1964.64       |  | 1967.69   |  | 95%          |  | 95%  |  | based on Ave 3 Day Rally                      |  | of 53.54 46.29                  |  | StdD 29.95                 |  | 26.59   |  |     |  |
| Possible LOW for Sell Short Day           |  | 1924.94       |  | 1924.56   |  | 25%          |  | 25%  |  | based on Ave of Sell Day Violation on SS days |  | of 18.16 18.54                  |  | StdD 6.22                  |  | 6.85  |  |     |  |
| Thu, Dec 17 will be a SellShort day.      |  | RTY           |  | therefore has a therefore has a therefore has a |  | 60% 95% 25%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 1974.70 1911.10 1943.10                       |  | and up to and up to and down to |  | 1990.56 1964.64 1924.94    |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |     |  |
| The 24 hour High has a                    |  | 60%           |  | chance of being made 1st                        |  |              |  |  |  |   |  |                                 |  |                            |  |   |  |     |  |
| Thu, Dec 17 will be a SellShort day.      |  | RTY Day       |  | therefore has a therefore has a therefore has a |  | 55% 95% 25%  |  | chance of making a high above chance of making a high above chance of making a Low below |  | 1965.60 1921.40 1943.10                       |  | and up to and up to and down to |  | 1984.97 1967.69 1924.56    |  | based on Ave Penetration of SD based on Ave 3 Day Rally based on Ave of Sell Day Violation on SS days |  |     |  |
| The Day sess High has a                   |  | 60%           |  | chance of being made Last                       |  |              |  |  |  |   |  |                                 |  |                            |  |   |  |     |  |

Thursday December 17<sup>th</sup> 2020

Today was a SS day. Markets barely produced a decline however the rally was confused.

Tomorrow will be a Buy day. We should be looking forward to a decline.

| TTT Data for trading US Index Futures on: <b>Friday, December 18, 2020</b> |  |               |     |                      |                 |      |                               |                                     |             |          |                                     |                       |           |        |      |        |        |
|--|--|---------------|-----|----------------------|-----------------|------|-------------------------------|-------------------------------------|-------------|----------|-------------------------------------|-----------------------|-----------|--------|------|--------|--------|
| The SellShort Day HIGH was   |  | 3717.50 Last  |     | 3717.00 1st          |                 | 24H  | Day Only                      | Current                             | High        | Low      | Last                                | odds of Decline > 10  |           | 74%    |      |        |        |
| The SellShort Day LOW was  |  | 3692.00       |     | 3702.00              |                 |      |                               | ES                                  | 3717.50     | 3692.00  | 3714.50                             | odds of Decline > 20  |           | 47%    |      |        |        |
| Possible HIGH for Buy Day  |  | 3745.43       |     | 3748.36              |                 | 55%  | 55%                           | ES Day                              | 3717.00     | 3702.00  | 3712.00                             | odds of Decline = 0   |           | 1%     |      |        |        |
| Possible LOW for Buy Day   |  | 3669.29       |     | 3672.62              |                 | 100% | 75%                           | based on Ave Penetration of SSD     |             |          |                                     |                       | of 27.93  | 31.36  | StdD | 13.12  | 12.94  |
| Possible LOW for Buy Day   |  | 3670.46       |     | 3680.68              |                 | 35%  | 35%                           | based on Ave Decline                |             |          |                                     |                       | of 48.21  | 44.38  | StdD | 28.92  | 37.44  |
|  |  |               |     |                      |                 |      |                               | based on Ave SS Day Violation on BD |             |          |                                     |                       | of 21.54  | 21.32  | StdD | 22.26  | 16.99  |
| Fri, Dec 18  |  | will be a     | Buy | day. ES              | therefore has a | 55%  | chance of making a high above | 3717.50                             | and up to   | 3745.43  | based on Ave Penetration of SSD     |                       |           |        |      |        |        |
|  |  |               |     |                      | therefore has a | 100% | chance of making a Low below  | 3717.50                             | and down to | 3669.29  | based on Ave Decline                |                       |           |        |      |        |        |
|  |  |               |     |                      | therefore has a | 35%  | chance of making a Low below  | 3692.00                             | and down to | 3670.46  | based on Ave SS Day Violation on BD |                       |           |        |      |        |        |
| The 24 hour Low has a  |  | 70%           |     | chance of being made |                 | Last |                               |                                     |             |          |                                     |                       |           |        |      |        |        |
| Fri, Dec 18  |  | will be a     | Buy | day. ES Day          | therefore has a | 55%  | chance of making a high above | 3717.00                             | and up to   | 3748.36  | based on Ave Penetration of SSD     |                       |           |        |      |        |        |
|  |  |               |     |                      | therefore has a | 75%  | chance of making a Low below  | 3717.00                             | and down to | 3672.62  | based on Ave Decline                |                       |           |        |      |        |        |
|  |  |               |     |                      | therefore has a | 35%  | chance of making a Low below  | 3702.00                             | and down to | 3680.68  | based on Ave SS Day Violation on BD |                       |           |        |      |        |        |
| The Day sess Low has a   |  | 60%           |     | chance of being made |                 | 1st  |                               |                                     |             |          |                                     |                       |           |        |      |        |        |
| The SellShort Day LOW was  |  | 12766.75 Last |     | 12766.75 Last        |                 | 24H  | Day Only                      | Current                             | High        | Low      | Last                                | odds of Decline > 20  |           | 77%    |      |        |        |
|  |  | 12672.00      |     | 12683.75             |                 |      |                               | NQ                                  | 12766.75    | 12672.00 | 12753.00                            | odds of Decline > 25  |           | 69%    |      |        |        |
| Possible HIGH for Buy Day  |  | 12842.48      |     | 12856.04             |                 | 65%  | 70%                           | NQ Day                              | 12766.75    | 12683.75 | 12748.75                            | odds of Decline = 0   |           | 1%     |      |        |        |
| Possible HIGH for Buy Day  |  | 12551.24      |     | 12611.08             |                 | 100% | 95%                           | based on Ave Penetration of SSD     |             |          |                                     |                       | of 75.73  | 89.29  | StdD | 36.79  | 75.83  |
| Possible LOW for Buy Day   |  | 12573.90      |     | 12595.90             |                 | 25%  | 25%                           | based on Ave Decline                |             |          |                                     |                       | of 215.51 | 155.67 | StdD | 121.06 | 186.54 |
|  |  |               |     |                      |                 |      |                               | based on Ave SS Day Violation on BD |             |          |                                     |                       | of 98.10  | 87.85  | StdD | 100.34 | 75.04  |
| Fri, Dec 18  |  | will be a     | Buy | day. NQ              | therefore has a | 65%  | chance of making a high above | 12766.75                            | and up to   | 12842.48 | based on Ave Penetration of SSD     |                       |           |        |      |        |        |
|  |  |               |     |                      | therefore has a | 100% | chance of making a Low below  | 12766.75                            | and down to | 12551.24 | based on Ave Decline                |                       |           |        |      |        |        |
|  |  |               |     |                      | therefore has a | 25%  | chance of making a Low below  | 12672.00                            | and down to | 12573.90 | based on Ave SS Day Violation on BD |                       |           |        |      |        |        |
| The 24 hour Low has a  |  | 75%           |     | chance of being made |                 | Last |                               |                                     |             |          |                                     |                       |           |        |      |        |        |
| Fri, Dec 18  |  | will be a     | Buy | day. NQ Day          | therefore has a | 70%  | chance of making a high above | 12766.75                            | and up to   | 12856.04 | based on Ave Penetration of SSD     |                       |           |        |      |        |        |
|  |  |               |     |                      | therefore has a | 95%  | chance of making a Low below  | 12766.75                            | and down to | 12611.08 | based on Ave Decline                |                       |           |        |      |        |        |
|  |  |               |     |                      | therefore has a | 25%  | chance of making a Low below  | 12683.75                            | and down to | 12595.90 | based on Ave SS Day Violation on BD |                       |           |        |      |        |        |
| The Day sess Low has a   |  | 75%           |     | chance of being made |                 | Last |                               |                                     |             |          |                                     |                       |           |        |      |        |        |
| The SellShort Day LOW was  |  | 30248.00 Last |     | 30233.00 1st         |                 | 24H  | Day Only                      | Current                             | High        | Low      | Last                                | odds of Decline > 100 |           | 69%    |      |        |        |
|  |  | 30062.00      |     | 30195.00             |                 |      |                               | YM                                  | 30248.00    | 30062.00 | 30220.00                            | odds of Decline > 150 |           | 52%    |      |        |        |
| Possible HIGH for Buy Day  |  | 30509.83      |     | 30531.80             |                 | 60%  | 50%                           | YM Day                              | 30233.00    | 30195.00 | 30199.00                            | odds of Decline = 0   |           | 1%     |      |        |        |
| Possible HIGH for Buy Day  |  | 29848.60      |     | 29838.25             |                 | 100% | 80%                           | based on Ave Penetration of SSD     |             |          |                                     |                       | of 261.83 | 298.80 | StdD | 129.90 | 93.26  |
| Possible LOW for Buy Day   |  | 29864.00      |     | 29947.67             |                 | 40%  | 45%                           | based on Ave Decline                |             |          |                                     |                       | of 399.40 | 394.75 | StdD | 258.39 | 311.90 |
|  |  |               |     |                      |                 |      |                               | based on Ave SS Day Violation on BD |             |          |                                     |                       | of 198.00 | 187.33 | StdD | 184.49 | 128.81 |
| Fri, Dec 18  |  | will be a     | Buy | day. YM              | therefore has a | 60%  | chance of making a high above | 30248.00                            | and up to   | 30509.83 | based on Ave Penetration of SSD     |                       |           |        |      |        |        |
|  |  |               |     |                      | therefore has a | 100% | chance of making a Low below  | 30248.00                            | and down to | 29848.60 | based on Ave Decline                |                       |           |        |      |        |        |
|  |  |               |     |                      | therefore has a | 40%  | chance of making a Low below  | 30062.00                            | and down to | 29864.00 | based on Ave SS Day Violation on BD |                       |           |        |      |        |        |
| The 24 hour Low has a  |  | 50%           |     | chance of being made |                 | Last |                               |                                     |             |          |                                     |                       |           |        |      |        |        |
| Fri, Dec 18  |  | will be a     | Buy | day. YM Day          | therefore has a | 50%  | chance of making a high above | 30233.00                            | and up to   | 30531.80 | based on Ave Penetration of SSD     |                       |           |        |      |        |        |
|  |  |               |     |                      | therefore has a | 80%  | chance of making a Low below  | 30233.00                            | and down to | 29838.25 | based on Ave Decline                |                       |           |        |      |        |        |
|  |  |               |     |                      | therefore has a | 45%  | chance of making a Low below  | 30195.00                            | and down to | 29947.67 | based on Ave SS Day Violation on BD |                       |           |        |      |        |        |
| The Day sess Low has a   |  | 55%           |     | chance of being made |                 | 1st  |                               |                                     |             |          |                                     |                       |           |        |      |        |        |
| The SellShort Day LOW was  |  | 1979.40 Last  |     | 1979.40 Last         |                 | 24H  | Day Only                      | Current                             | High        | Low      | Last                                | odds of Decline > 10  |           | 69%    |      |        |        |
|  |  | 1953.50       |     | 1953.80              |                 |      |                               | RTY                                 | 1979.40     | 1953.50  | 1974.30                             | odds of Decline > 15  |           | 52%    |      |        |        |
| Possible HIGH for Buy Day  |  | 1999.83       |     | 1997.09              |                 | 60%  | 70%                           | RTY Day                             | 1979.40     | 1953.80  | 1972.80                             | odds of Decline = 0   |           | 1%     |      |        |        |
| Possible HIGH for Buy Day  |  | 1950.89       |     | 1951.35              |                 | 100% | 80%                           | based on Ave Penetration of SSD     |             |          |                                     |                       | of 20.43  | 17.69  | StdD | 11.03  | 8.94   |
| Possible LOW for Buy Day   |  | 1944.07       |     | 1939.54              |                 | 50%  | 35%                           | based on Ave Decline                |             |          |                                     |                       | of 28.52  | 28.05  | StdD | 17.05  | 26.59  |
|  |  |               |     |                      |                 |      |                               | based on Ave SS Day Violation on BD |             |          |                                     |                       | of 9.43   | 14.26  | StdD | 14.69  | 6.48   |
| Fri, Dec 18  |  | will be a     | Buy | day. RTY             | therefore has a | 60%  | chance of making a high above | 1979.40                             | and up to   | 1999.83  | based on Ave Penetration of SSD     |                       |           |        |      |        |        |
|  |  |               |     |                      | therefore has a | 100% | chance of making a Low below  | 1979.40                             | and down to | 1950.89  | based on Ave Decline                |                       |           |        |      |        |        |
|  |  |               |     |                      | therefore has a | 50%  | chance of making a Low below  | 1953.50                             | and down to | 1944.07  | based on Ave SS Day Violation on BD |                       |           |        |      |        |        |
| The 24 hour Low has a  |  | 70%           |     | chance of being made |                 | Last |                               |                                     |             |          |                                     |                       |           |        |      |        |        |
| Fri, Dec 18  |  | will be a     | Buy | day. RTY Day         | therefore has a | 70%  | chance of making a high above | 1979.40                             | and up to   | 1997.09  | based on Ave Penetration of SSD     |                       |           |        |      |        |        |
|  |  |               |     |                      | therefore has a | 80%  | chance of making a Low below  | 1979.40                             | and down to | 1951.35  | based on Ave Decline                |                       |           |        |      |        |        |
|  |  |               |     |                      | therefore has a | 35%  | chance of making a Low below  | 1953.80                             | and down to | 1939.54  | based on Ave SS Day Violation on BD |                       |           |        |      |        |        |
| The Day sess Low has a   |  | 70%           |     | chance of being made |                 | Last |                               |                                     |             |          |                                     |                       |           |        |      |        |        |

Friday December 18<sup>th</sup> 2020

Today was a Buy day. We were expecting a decline and got it. But once we reached TTT Violation levels, the rally started

Monday will be a Sell day. Based on today's action, we could be in for a confused day.

Have a great weekend.

| TTT Data for trading US Index Futures on: Monday, December 21, 2020 |           |               |              |                          |      |                               |          |                                      |          |                                      |          |                        |     |
|---|-----------|---------------|--------------|--------------------------|------|-------------------------------|----------|--------------------------------------|----------|--------------------------------------|----------|------------------------|-----|
| The Buy Day HIGH was  |           | ES 24h        |              | ES Day                   |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 10     | 86% |
| The Buy Day LOW was   |           | 3723.00       |              | 3718.50                  |      |                               |          | ES                                   | 3723.00  | 3677.25                              | 3716.50  | odds of Rally > 20     | 54% |
|   |           | 3677.25 Last  |              | 3677.25 Last             |      |                               |          | ES Day                               | 3718.50  | 3677.25                              | 3711.50  | odds of Rally = 0      | 1%  |
| Possible HIGH for Sell Day  |           | 3760.48       |              | 3760.56                  |      | 55%                           | 45%      | based on Ave Penetration of BD       |          | of 37.48 42.06 StdD 23.83 12.94      |          | Ave Range on SD 61.84  |     |
| Possible HIGH for Sell Day  |           | 3747.38       |              | 3730.76                  |      | 100%                          | 100%     | based on Ave Rally                   |          | of 70.13 53.51 StdD 43.87 37.91      |          |                        |     |
| Possible LOW for Sell Day   |           | 3657.93       |              | 3654.58                  |      | 50%                           | 50%      | based on Ave Buy Day Violation on SD |          | of 19.33 22.68 StdD 8.73 16.99       |          |                        |     |
| Mon, Dec 21   | will be a | Sell          | day, ES      | therefore has a          | 55%  | chance of making a high above | 3723.00  | and up to                            | 3760.48  | based on Ave Penetration of ED       |          |                        |     |
|   |           |               |              | therefore has a          | 100% | chance of making a high above | 3677.25  | and up to                            | 3747.38  | based on Ave Rally                   |          |                        |     |
|   |           |               |              | therefore has a          | 50%  | chance of making a Low below  | 3677.25  | and down to                          | 3657.93  | based on Ave Buy Day Violation on SD |          |                        |     |
| The 24 hour High has a  |           | 40%           |              | chance of being made 1st |      |                               |          |                                      |          |                                      |          |                        |     |
| Mon, Dec 21   | will be a | Sell          | day, ES Day  | therefore has a          | 45%  | chance of making a high above | 3718.50  | and up to                            | 3760.56  | based on Ave Penetration of ED       |          |                        |     |
|   |           |               |              | therefore has a          | 100% | chance of making a high above | 3677.25  | and up to                            | 3730.76  | based on Ave Rally                   |          |                        |     |
|   |           |               |              | therefore has a          | 50%  | chance of making a Low below  | 3677.25  | and down to                          | 3654.58  | based on Ave Buy Day Violation on SD |          |                        |     |
| The Day sess High has a   |           | 50%           |              | chance of being made 1st |      |                               |          |                                      |          |                                      |          |                        |     |
| The Buy Day LOW was   |           | NQ 24h        |              | NQ Day                   |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 20     | 88% |
|   |           | 12789.75      |              | 12787.75                 |      |                               |          | NQ                                   | 12789.75 | 12610.00                             | 12748.50 | odds of Rally > 25     | 83% |
|   |           | 12610.00 Last |              | 12610.00 Last            |      |                               |          | NQ Day                               | 12787.75 | 12610.00                             | 12739.00 | odds of Rally = 0      | 0%  |
| Possible HIGH for Sell Day  |           | 12911.96      |              | 12895.09                 |      | 70%                           | 70%      | based on Ave Penetration of BD       |          | of 122.21 107.34 StdD 81.90 75.83    |          | Ave Range on SD 247.08 |     |
| Possible HIGH for Sell Day  |           | 12909.55      |              | 12857.25                 |      | 100%                          | 100%     | based on Ave Rally                   |          | of 299.55 247.25 StdD 170.44 188.65  |          |                        |     |
| Possible LOW for Sell Day   |           | 12500.11      |              | 12488.84                 |      | 35%                           | 40%      | based on Ave Buy Day Violation on SD |          | of 109.89 121.16 StdD 40.92 75.04    |          |                        |     |
| Mon, Dec 21   | will be a | Sell          | day, NQ      | therefore has a          | 70%  | chance of making a high above | 12789.75 | and up to                            | 12911.96 | based on Ave Penetration of ED       |          |                        |     |
|   |           |               |              | therefore has a          | 100% | chance of making a high above | 12610.00 | and up to                            | 12909.55 | based on Ave Rally                   |          |                        |     |
|   |           |               |              | therefore has a          | 35%  | chance of making a Low below  | 12610.00 | and down to                          | 12500.11 | based on Ave Buy Day Violation on SD |          |                        |     |
| The 24 hour High has a  |           | 40%           |              | chance of being made 1st |      |                               |          |                                      |          |                                      |          |                        |     |
| Mon, Dec 21   | will be a | Sell          | day, NQ Day  | therefore has a          | 70%  | chance of making a high above | 12787.75 | and up to                            | 12895.09 | based on Ave Penetration of ED       |          |                        |     |
|   |           |               |              | therefore has a          | 100% | chance of making a high above | 12610.00 | and up to                            | 12857.25 | based on Ave Rally                   |          |                        |     |
|   |           |               |              | therefore has a          | 40%  | chance of making a Low below  | 12610.00 | and down to                          | 12488.84 | based on Ave Buy Day Violation on SD |          |                        |     |
| The Day sess High has a   |           | 50%           |              | chance of being made 1st |      |                               |          |                                      |          |                                      |          |                        |     |
| The Buy Day LOW was   |           | YM 24h        |              | YM day                   |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 100    | 79% |
|   |           | 30283.00      |              | 30216.00                 |      |                               |          | YM                                   | 30283.00 | 29927.00                             | 30276.00 | odds of Rally > 150    | 60% |
|   |           | 29927.00 1st  |              | 29927.00 Last            |      |                               |          | YM Day                               | 30216.00 | 29927.00                             | 30151.00 | odds of Rally = 0      | 0%  |
| Possible HIGH for Sell Day  |           | 30661.22      |              | 30586.78                 |      | 45%                           | 45%      | based on Ave Penetration of BD       |          | of 378.22 370.78 StdD 221.87 93.26   |          | Ave Range on SD 548.55 |     |
| Possible HIGH for Sell Day  |           | 30499.00      |              | 30381.63                 |      | 100%                          | 95%      | based on Ave Rally                   |          | of 572.00 454.63 StdD 378.20 313.81  |          |                        |     |
| Possible LOW for Sell Day   |           | 29751.64      |              | 29759.58                 |      | 55%                           | 60%      | based on Ave Buy Day Violation on SD |          | of 175.36 167.42 StdD 80.33 128.81   |          |                        |     |
| Mon, Dec 21   | will be a | Sell          | day, YM      | therefore has a          | 45%  | chance of making a high above | 30283.00 | and up to                            | 30661.22 | based on Ave Penetration of ED       |          |                        |     |
|   |           |               |              | therefore has a          | 100% | chance of making a high above | 29927.00 | and up to                            | 30499.00 | based on Ave Rally                   |          |                        |     |
|   |           |               |              | therefore has a          | 55%  | chance of making a Low below  | 29927.00 | and down to                          | 29751.64 | based on Ave Buy Day Violation on SD |          |                        |     |
| The 24 hour High has a  |           | 40%           |              | chance of being made 1st |      |                               |          |                                      |          |                                      |          |                        |     |
| Mon, Dec 21   | will be a | Sell          | day, YM Day  | therefore has a          | 45%  | chance of making a high above | 30216.00 | and up to                            | 30586.78 | based on Ave Penetration of ED       |          |                        |     |
|   |           |               |              | therefore has a          | 95%  | chance of making a high above | 29927.00 | and up to                            | 30381.63 | based on Ave Rally                   |          |                        |     |
|   |           |               |              | therefore has a          | 60%  | chance of making a Low below  | 29927.00 | and down to                          | 29759.58 | based on Ave Buy Day Violation on SD |          |                        |     |
| The Day sess High has a   |           | 40%           |              | chance of being made 1st |      |                               |          |                                      |          |                                      |          |                        |     |
| The Buy Day LOW was   |           | RTY 24h       |              | RTY day                  |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 10     | 80% |
|   |           | 1990.40       |              | 1990.40                  |      |                               |          | RTY                                  | 1990.40  | 1959.60                              | 1986.00  | odds of Rally > 15     | 57% |
|   |           | 1959.60 Last  |              | 1959.60 Last             |      |                               |          | RTY Day                              | 1990.40  | 1959.60                              | 1971.70  | odds of Rally = 0      | 0%  |
| Possible HIGH for Sell Day  |           | 2011.93       |              | 2012.13                  |      | 75%                           | 75%      | based on Ave Penetration of BD       |          | of 21.53 21.73 StdD 19.95 8.94       |          | Ave Range on SD 47.52  |     |
| Possible HIGH for Sell Day  |           | 2010.92       |              | 2001.64                  |      | 100%                          | 100%     | based on Ave Rally                   |          | of 51.32 42.04 StdD 31.19 27.15      |          |                        |     |
| Possible LOW for Sell Day   |           | 1946.46       |              | 1948.81                  |      | 40%                           | 50%      | based on Ave Buy Day Violation on SD |          | of 13.14 10.79 StdD 5.28 6.48        |          |                        |     |
| Mon, Dec 21   | will be a | Sell          | day, RTY     | therefore has a          | 75%  | chance of making a high above | 1990.40  | and up to                            | 2011.93  | based on Ave Penetration of ED       |          |                        |     |
|   |           |               |              | therefore has a          | 100% | chance of making a high above | 1959.60  | and up to                            | 2010.92  | based on Ave Rally                   |          |                        |     |
|   |           |               |              | therefore has a          | 40%  | chance of making a Low below  | 1959.60  | and down to                          | 1946.46  | based on Ave Buy Day Violation on SD |          |                        |     |
| The 24 hour High has a  |           | 40%           |              | chance of being made 1st |      |                               |          |                                      |          |                                      |          |                        |     |
| Mon, Dec 21   | will be a | Sell          | day, RTY Day | therefore has a          | 75%  | chance of making a high above | 1990.40  | and up to                            | 2012.13  | based on Ave Penetration of ED       |          |                        |     |
|   |           |               |              | therefore has a          | 100% | chance of making a high above | 1959.60  | and up to                            | 2001.64  | based on Ave Rally                   |          |                        |     |
|   |           |               |              | therefore has a          | 50%  | chance of making a Low below  | 1959.60  | and down to                          | 1948.81  | based on Ave Buy Day Violation on SD |          |                        |     |
| The Day sess High has a   |           | 45%           |              | chance of being made 1st |      |                               |          |                                      |          |                                      |          |                        |     |



Monday December 21<sup>st</sup> 2020

Today was a Sell day. Once the markets declined below their BDL during the overnight session, markets had to rally back above and they did.

Tomorrow will be a SS day. As long as markets open above their BDL, then anything goes.

| TTT Data for trading US Index Futures on: |  |                |  |                      |  |            |  |                               |  | Tuesday, December 22, 2020                    |  |             |  |            |  |   |  |                            |  |
|---|--|----------------|--|----------------------|--|------------|--|-------------------------------|--|---|--|-------------|--|------------|--|---|--|----------------------------|--|
|   |  | <b>ES 24h</b>  |  | <b>ES Day</b>        |  | <b>24H</b> |  | <b>Day Only</b>               |  | <b>Current</b>                                |  | <b>High</b> |  | <b>Low</b> |  | <b>Last</b>                                   |  |                            |  |
| The Sell Day HIGH was                     |  | 3724.00        |  | 1st 3694.25          |  | Last       |  |                               |  | ES  |  | 3724.00     |  | 3596.00    |  | 3684.25                                       |  | odds of 3D Rally > 10 85%  |  |
| The Sell Day LOW was                      |  | 3596.00        |  | 3625.00              |  |            |  |                               |  |   |  |             |  |            |  |   |  | odds of 3D Rally > 20 61%  |  |
| The Buy Day LOW was                       |  | 3677.25        |  | 3677.25              |  |            |  |                               |  | ES Day  |  | 3694.25     |  | 3625.00    |  | 3684.25                                       |  | odds of 3D Rally < 0 8%    |  |
| Possible HIGH for Sell Short Day          |  | 3745.73        |  | 3720.73              |  |            |  | 60% 55%                       |  | based on Ave Penetration of SD                |  | of 21.73    |  | 26.48      |  | StdD 11.12                                    |  | 12.94                      |  |
| Possible HIGH for Sell Short Day          |  | 3751.91        |  | 3740.01              |  |            |  | 95% 90%                       |  | based on Ave 3 Day Rally                      |  | of 74.66    |  | 62.76      |  | StdD 44.57                                    |  | 37.91                      |  |
| Possible LOW for Sell Short Day           |  | 3562.46        |  | 3590.22              |  |            |  | 35% 40%                       |  | based on Ave of Sell Day Violation on SS days |  | of 33.54    |  | 34.78      |  | StdD 15.82                                    |  | 16.99                      |  |
| Tue, Dec 22 will be a SellShort day.      |  | ES             |  | therefore has a      |  | 60%        |  | chance of making a high above |  | 3724.00                                       |  | and up to   |  | 3745.73    |  | based on Ave Penetration of SD                |  |                            |  |
|   |  |                |  | therefore has a      |  | 95%        |  | chance of making a high above |  | 3677.25                                       |  | and up to   |  | 3751.91    |  | based on Ave 3 Day Rally                      |  |                            |  |
|   |  |                |  | therefore has a      |  | 35%        |  | chance of making a Low below  |  | 3596.00                                       |  | and down to |  | 3562.46    |  | based on Ave of Sell Day Violation on SS days |  |                            |  |
| The 24 hour High has a                    |  | 45%            |  | chance of being made |  | 1st        |  |                               |  |   |  |             |  |            |  |   |  |                            |  |
|   |  | <b>ES Day</b>  |  | <b>ES Day</b>        |  | <b>24H</b> |  | <b>Day Only</b>               |  | <b>Current</b>                                |  | <b>High</b> |  | <b>Low</b> |  | <b>Last</b>                                   |  |                            |  |
| The Sell Day HIGH was                     |  | 3694.25        |  | 1st 3625.00          |  | Last       |  |                               |  | ES  |  | 3694.25     |  | 3625.00    |  | 3684.25                                       |  | odds of 3D Rally > 10 85%  |  |
| The Sell Day LOW was                      |  | 3625.00        |  | 3677.25              |  |            |  |                               |  |   |  |             |  |            |  |   |  | odds of 3D Rally > 20 61%  |  |
| The Buy Day LOW was                       |  | 3677.25        |  | 3677.25              |  |            |  |                               |  | ES Day  |  | 3694.25     |  | 3625.00    |  | 3684.25                                       |  | odds of 3D Rally < 0 8%    |  |
| Possible HIGH for Sell Short Day          |  | 3745.73        |  | 3720.73              |  |            |  | 60% 55%                       |  | based on Ave Penetration of SD                |  | of 21.73    |  | 26.48      |  | StdD 11.12                                    |  | 12.94                      |  |
| Possible HIGH for Sell Short Day          |  | 3751.91        |  | 3740.01              |  |            |  | 95% 90%                       |  | based on Ave 3 Day Rally                      |  | of 74.66    |  | 62.76      |  | StdD 44.57                                    |  | 37.91                      |  |
| Possible LOW for Sell Short Day           |  | 3562.46        |  | 3590.22              |  |            |  | 35% 40%                       |  | based on Ave of Sell Day Violation on SS days |  | of 33.54    |  | 34.78      |  | StdD 15.82                                    |  | 16.99                      |  |
| Tue, Dec 22 will be a SellShort day.      |  | ES             |  | therefore has a      |  | 60%        |  | chance of making a high above |  | 3724.00                                       |  | and up to   |  | 3745.73    |  | based on Ave Penetration of SD                |  |                            |  |
|   |  |                |  | therefore has a      |  | 95%        |  | chance of making a high above |  | 3677.25                                       |  | and up to   |  | 3751.91    |  | based on Ave 3 Day Rally                      |  |                            |  |
|   |  |                |  | therefore has a      |  | 35%        |  | chance of making a Low below  |  | 3596.00                                       |  | and down to |  | 3562.46    |  | based on Ave of Sell Day Violation on SS days |  |                            |  |
| The 24 hour High has a                    |  | 45%            |  | chance of being made |  | 1st        |  |                               |  |   |  |             |  |            |  |   |  |                            |  |
|   |  | <b>NQ 24h</b>  |  | <b>NQ Day</b>        |  | <b>24H</b> |  | <b>Day Only</b>               |  | <b>Current</b>                                |  | <b>High</b> |  | <b>Low</b> |  | <b>Last</b>                                   |  |                            |  |
| The Sell Day LOW was                      |  | 12782.50       |  | 1st 12703.00         |  | Last       |  |                               |  | NQ  |  | 12782.50    |  | 12461.00   |  | 12689.00                                      |  | odds of 3D Rally > 10 95%  |  |
| The Buy Day LOW was                       |  | 12461.00       |  | 12461.00             |  |            |  |                               |  |   |  |             |  |            |  |   |  | odds of 3D Rally > 30 80%  |  |
| Possible HIGH for Sell Short Day          |  | 12610.00       |  | 12610.00             |  |            |  |                               |  | NQ Day  |  | 12703.00    |  | 12461.00   |  | 12689.25                                      |  | odds of 3D Rally < 0 9%    |  |
| Possible HIGH for Sell Short Day          |  | 12918.72       |  | 12905.04             |  |            |  | 45% 30%                       |  | based on Ave Penetration of SD                |  | of 136.22   |  | 202.04     |  | StdD 72.86                                    |  | 75.83                      |  |
| Possible HIGH for Sell Short Day          |  | 12948.94       |  | 12901.00             |  |            |  | 90% 85%                       |  | based on Ave 3 Day Rally                      |  | of 338.94   |  | 291.00     |  | StdD 205.91                                   |  | 188.65                     |  |
| Possible LOW for Sell Short Day           |  | 12291.72       |  | 12281.00             |  |            |  | 40% 40%                       |  | based on Ave of Sell Day Violation on SS days |  | of 169.28   |  | 180.00     |  | StdD 70.46                                    |  | 75.04                      |  |
| Tue, Dec 22 will be a SellShort day.      |  | NQ             |  | therefore has a      |  | 45%        |  | chance of making a high above |  | 12782.50                                      |  | and up to   |  | 12918.72   |  | based on Ave Penetration of SD                |  |                            |  |
|   |  |                |  | therefore has a      |  | 90%        |  | chance of making a high above |  | 12610.00                                      |  | and up to   |  | 12948.94   |  | based on Ave 3 Day Rally                      |  |                            |  |
|   |  |                |  | therefore has a      |  | 40%        |  | chance of making a Low below  |  | 12461.00                                      |  | and down to |  | 12291.72   |  | based on Ave of Sell Day Violation on SS days |  |                            |  |
| The 24 hour High has a                    |  | 45%            |  | chance of being made |  | 1st        |  |                               |  |   |  |             |  |            |  |   |  |                            |  |
|   |  | <b>NQ Day</b>  |  | <b>NQ Day</b>        |  | <b>24H</b> |  | <b>Day Only</b>               |  | <b>Current</b>                                |  | <b>High</b> |  | <b>Low</b> |  | <b>Last</b>                                   |  |                            |  |
| The Sell Day LOW was                      |  | 12703.00       |  | 1st 12461.00         |  | Last       |  |                               |  | NQ  |  | 12703.00    |  | 12461.00   |  | 12689.00                                      |  | odds of 3D Rally > 10 95%  |  |
| The Buy Day LOW was                       |  | 12461.00       |  | 12461.00             |  |            |  |                               |  |   |  |             |  |            |  |   |  | odds of 3D Rally > 30 80%  |  |
| Possible HIGH for Sell Short Day          |  | 12610.00       |  | 12610.00             |  |            |  |                               |  | NQ Day  |  | 12703.00    |  | 12461.00   |  | 12689.25                                      |  | odds of 3D Rally < 0 9%    |  |
| Possible HIGH for Sell Short Day          |  | 12918.72       |  | 12905.04             |  |            |  | 45% 30%                       |  | based on Ave Penetration of SD                |  | of 136.22   |  | 202.04     |  | StdD 72.86                                    |  | 75.83                      |  |
| Possible HIGH for Sell Short Day          |  | 12948.94       |  | 12901.00             |  |            |  | 90% 85%                       |  | based on Ave 3 Day Rally                      |  | of 338.94   |  | 291.00     |  | StdD 205.91                                   |  | 188.65                     |  |
| Possible LOW for Sell Short Day           |  | 12291.72       |  | 12281.00             |  |            |  | 40% 40%                       |  | based on Ave of Sell Day Violation on SS days |  | of 169.28   |  | 180.00     |  | StdD 70.46                                    |  | 75.04                      |  |
| Tue, Dec 22 will be a SellShort day.      |  | NQ             |  | therefore has a      |  | 45%        |  | chance of making a high above |  | 12782.50                                      |  | and up to   |  | 12918.72   |  | based on Ave Penetration of SD                |  |                            |  |
|   |  |                |  | therefore has a      |  | 90%        |  | chance of making a high above |  | 12610.00                                      |  | and up to   |  | 12948.94   |  | based on Ave 3 Day Rally                      |  |                            |  |
|   |  |                |  | therefore has a      |  | 40%        |  | chance of making a Low below  |  | 12461.00                                      |  | and down to |  | 12291.72   |  | based on Ave of Sell Day Violation on SS days |  |                            |  |
| The 24 hour High has a                    |  | 45%            |  | chance of being made |  | 1st        |  |                               |  |   |  |             |  |            |  |   |  |                            |  |
|   |  | <b>YM 24h</b>  |  | <b>YM Day</b>        |  | <b>24H</b> |  | <b>Day Only</b>               |  | <b>Current</b>                                |  | <b>High</b> |  | <b>Low</b> |  | <b>Last</b>                                   |  |                            |  |
| The Sell Day LOW was                      |  | 30333.00       |  | 1st 30198.00         |  | Last       |  |                               |  | YM  |  | 30333.00    |  | 29318.00   |  | 30092.00                                      |  | odds of 3D Rally > 75 86%  |  |
| The Buy Day LOW was                       |  | 29318.00       |  | 29641.00             |  |            |  |                               |  |   |  |             |  |            |  |   |  | odds of 3D Rally > 100 82% |  |
| Possible HIGH for Sell Short Day          |  | 29927.00       |  | 29927.00             |  |            |  |                               |  | YM Day  |  | 30198.00    |  | 29641.00   |  | 30099.00                                      |  | odds of 3D Rally < 0 9%    |  |
| Possible HIGH for Sell Short Day          |  | 30474.31       |  | 30378.77             |  |            |  | 65% 65%                       |  | based on Ave Penetration of SD                |  | of 141.31   |  | 180.77     |  | StdD 78.11                                    |  | 93.26                      |  |
| Possible HIGH for Sell Short Day          |  | 30521.53       |  | 30449.94             |  |            |  | 95% 90%                       |  | based on Ave 3 Day Rally                      |  | of 594.53   |  | 522.94     |  | StdD 356.84                                   |  | 313.81                     |  |
| Possible LOW for Sell Short Day           |  | 29027.67       |  | 29387.57             |  |            |  | 30% 35%                       |  | based on Ave of Sell Day Violation on SS days |  | of 290.33   |  | 253.43     |  | StdD 126.65                                   |  | 128.81                     |  |
| Tue, Dec 22 will be a SellShort day.      |  | YM             |  | therefore has a      |  | 65%        |  | chance of making a high above |  | 30333.00                                      |  | and up to   |  | 30474.31   |  | based on Ave Penetration of SD                |  |                            |  |
|   |  |                |  | therefore has a      |  | 95%        |  | chance of making a high above |  | 29927.00                                      |  | and up to   |  | 30521.53   |  | based on Ave 3 Day Rally                      |  |                            |  |
|   |  |                |  | therefore has a      |  | 30%        |  | chance of making a Low below  |  | 29318.00                                      |  | and down to |  | 29027.67   |  | based on Ave of Sell Day Violation on SS days |  |                            |  |
| The 24 hour High has a                    |  | 50%            |  | chance of being made |  | 1st        |  |                               |  |   |  |             |  |            |  |   |  |                            |  |
|   |  | <b>YM Day</b>  |  | <b>YM Day</b>        |  | <b>24H</b> |  | <b>Day Only</b>               |  | <b>Current</b>                                |  | <b>High</b> |  | <b>Low</b> |  | <b>Last</b>                                   |  |                            |  |
| The Sell Day LOW was                      |  | 30198.00       |  | 1st 29641.00         |  | Last       |  |                               |  | YM  |  | 30198.00    |  | 29641.00   |  | 30099.00                                      |  | odds of 3D Rally > 75 86%  |  |
| The Buy Day LOW was                       |  | 29641.00       |  | 29927.00             |  |            |  |                               |  |   |  |             |  |            |  |   |  | odds of 3D Rally > 100 82% |  |
| Possible HIGH for Sell Short Day          |  | 29927.00       |  | 29927.00             |  |            |  |                               |  | YM Day  |  | 30198.00    |  | 29641.00   |  | 30099.00                                      |  | odds of 3D Rally < 0 9%    |  |
| Possible HIGH for Sell Short Day          |  | 30474.31       |  | 30378.77             |  |            |  | 65% 65%                       |  | based on Ave Penetration of SD                |  | of 141.31   |  | 180.77     |  | StdD 78.11                                    |  | 93.26                      |  |
| Possible HIGH for Sell Short Day          |  | 30521.53       |  | 30449.94             |  |            |  | 95% 90%                       |  | based on Ave 3 Day Rally                      |  | of 594.53   |  | 522.94     |  | StdD 356.84                                   |  | 313.81                     |  |
| Possible LOW for Sell Short Day           |  | 29027.67       |  | 29387.57             |  |            |  | 30% 35%                       |  | based on Ave of Sell Day Violation on SS days |  | of 290.33   |  | 253.43     |  | StdD 126.65                                   |  | 128.81                     |  |
| Tue, Dec 22 will be a SellShort day.      |  | YM             |  | therefore has a      |  | 65%        |  | chance of making a high above |  | 30333.00                                      |  | and up to   |  | 30474.31   |  | based on Ave Penetration of SD                |  |                            |  |
|   |  |                |  | therefore has a      |  | 95%        |  | chance of making a high above |  | 29927.00                                      |  | and up to   |  | 30521.53   |  | based on Ave 3 Day Rally                      |  |                            |  |
|   |  |                |  | therefore has a      |  | 30%        |  | chance of making a Low below  |  | 29318.00                                      |  | and down to |  | 29027.67   |  | based on Ave of Sell Day Violation on SS days |  |                            |  |
| The 24 hour High has a                    |  | 50%            |  | chance of being made |  | 1st        |  |                               |  |   |  |             |  |            |  |   |  |                            |  |
|   |  | <b>RTY 24h</b> |  | <b>RTY Day</b>       |  | <b>24H</b> |  | <b>Day Only</b>               |  | <b>Current</b>                                |  | <b>High</b> |  | <b>Low</b> |  | <b>Last</b>                                   |  |                            |  |
| The Sell Day LOW was                      |  | 1992.20        |  | 1st 1970.30          |  | Last       |  |                               |  | RTY   |  | 1992.20     |  | 1878.10    |  | 1964.20                                       |  | odds of 3D Rally > 5 93%   |  |
| The Buy Day LOW was                       |  | 1878.10        |  | 1926.30              |  |            |  |                               |  |   |  |             |  |            |  |   |  | odds of 3D Rally > 10 81%  |  |
| Possible HIGH for Sell Short Day          |  | 1959.60        |  | 1959.60              |  |            |  |                               |  | RTY Day                                       |  | 1970.30     |  | 1926.30    |  | 1964.50                                       |  | odds of 3D Rally < 0 9%    |  |
| Possible HIGH for Sell Short Day          |  | 2007.20        |  | 1989.21              |  |            |  | 65% 60%                       |  | based on Ave Penetration of SD                |  | of 15.00    |  | 18.91      |  | StdD 7.96                                     |  | 8.94                       |  |
| Possible HIGH for Sell Short Day          |  | 2016.46        |  | 2008.67              |  |            |  | 95% 95%                       |  | based on Ave 3 Day Rally                      |  | of 56.86    |  | 49.07      |  | StdD 30.62                                    |  | 27.15                      |  |
| Possible LOW for Sell Short Day           |  | 1860.03        |  | 1907.75              |  |            |  | 20% 20%                       |  | based on Ave of Sell Day Violation on SS days |  | of 18.07    |  | 18.55      |  | StdD 5.81                                     |  | 6.48                       |  |
| Tue, Dec 22 will be a SellShort day.      |  | RTY            |  | therefore has a      |  | 65%        |  | chance of making a high above |  | 1992.20                                       |  | and up to   |  | 2007.20    |  | based on Ave Penetration of SD                |  |                            |  |
|   |  |                |  | therefore has a      |  | 95%        |  | chance of making a high above |  | 1959.60                                       |  | and up to   |  | 2016.46    |  | based on Ave 3 Day Rally                      |  |                            |  |
|   |  |                |  | therefore has a      |  | 20%        |  | chance of making a Low below  |  | 1878.10                                       |  | and down to |  | 1860.03    |  | based on Ave of Sell Day Violation on SS days |  |                            |  |
| The 24 hour High has a                    |  | 60%            |  | chance of being made |  | 1st        |  |                               |  |   |  |             |  |            |  |   |  |                            |  |
|   |  | <b>RTY Day</b> |  | <b>RTY Day</b>       |  | <b>24H</b> |  | <b>Day Only</b>               |  | <b>Current</b>                                |  | <b>High</b> |  | <b>Low</b> |  | <b>Last</b>                                   |  |                            |  |
| The Sell Day LOW was                      |  | 1970.30        |  | 1st 1926.30          |  | Last       |  |                               |  | RTY   |  | 1970.30     |  | 1926.30    |  | 1964.20                                       |  | odds of 3D Rally > 5 93%   |  |
| The Buy Day LOW was                       |  | 1926.30        |  | 1959.60              |  |            |  |                               |  |   |  |             |  |            |  |   |  | odds of 3D Rally > 10 81%  |  |
| Possible HIGH for Sell Short Day          |  | 1959.60        |  | 1959.60              |  |            |  |                               |  | RTY Day                                       |  | 1970.30     |  | 1926.30    |  | 1964.50                                       |  | odds of 3D Rally < 0 9%    |  |
| Possible HIGH for Sell Short Day          |  | 2007.20        |  | 1989.21              |  |            |  | 65% 60%                       |  | based on Ave Penetration of SD                |  | of 15.00    |  | 18.91      |  | StdD 7.96                                     |  | 8.94                       |  |
| Possible HIGH for Sell Short Day          |  | 2016.46        |  | 2008.67              |  |            |  | 95% 95%                       |  | based on Ave 3 Day Rally                      |  | of 56.86    |  | 49.07      |  | StdD 30.62                                    |  | 27.15                      |  |
| Possible LOW for Sell Short Day           |  | 1860.03        |  | 1907.75              |  |            |  | 20% 20%                       |  | based on Ave of Sell Day Violation on SS days |  | of 18.07    |  | 1          |  |   |  |                            |  |

Tuesday December 22<sup>nd</sup> 2020

Today was a SS day. As expected, once we opened above the BDL anything could happen. Well, we really got a confused day.

Tomorrow will be a Buy day. We should be looking for a decline.

| TTT Data for trading US Index Futures on: Wednesday, December 23, 2020 |  |              |  |                      |  |      |                               |                                     |             |           |                                     |                       |      |        |        |
|--|--|--------------|--|----------------------|--|------|-------------------------------|-------------------------------------|-------------|-----------|-------------------------------------|-----------------------|------|--------|--------|
| The Sell/Short Day HIGH was  |  | ES 24h       |  | ES Day               |  | 24H  | Day Only                      | Current                             | High        | Low       | Last                                | odds of Decline > 10  |      | 74%    |        |
| The Sell/Short Day LOW was   |  | 3695.00 Last |  | 3689.00 1st          |  |      |                               | ES                                  | 3695.00     | 3663.75   | 3674.75                             | odds of Decline > 20  |      | 47%    |        |
|  |  | 3663.75      |  | 3665.75              |  |      |                               | ES Day                              | 3689.00     | 3665.75   | 3676.25                             | odds of Decline = 0   |      | 1%     |        |
| Possible HIGH for Buy Day  |  | 3720.89      |  | 3717.95              |  | 55%  | 55%                           | based on Ave Penetration of SSD     |             | of 25.89  |                                     | 28.95                 | StdD | 12.78  | 12.94  |
| Possible LOW for Buy Day   |  | 3647.86      |  | 3645.45              |  | 100% | 75%                           | based on Ave Decline                |             | of 47.14  |                                     | 43.55                 | StdD | 28.48  | 37.91  |
| Possible LOW for Buy Day   |  | 3643.06      |  | 3644.00              |  | 40%  | 40%                           | based on Ave SS Day Violation on BD |             | of 20.69  |                                     | 21.75                 | StdD | 21.77  | 17.00  |
| Wed, Dec 23 will be a Buy day.   |  | ES           |  | therefore has a      |  | 55%  | chance of making a high above | 3695.00                             | and up to   | 3720.89   | based on Ave Penetration of SSD     |                       |      |        |        |
|  |  |              |  | therefore has a      |  | 100% | chance of making a Low below  | 3695.00                             | and down to | 3647.86   | based on Ave Decline                |                       |      |        |        |
|  |  |              |  | therefore has a      |  | 40%  | chance of making a Low below  | 3663.75                             | and down to | 3643.06   | based on Ave SS Day Violation on BD |                       |      |        |        |
| The 24 hour Low has a  |  | 65%          |  | chance of being made |  | Last |                               |                                     |             |           |                                     |                       |      |        |        |
| Wed, Dec 23 will be a Buy day.   |  | ES Day       |  | therefore has a      |  | 55%  | chance of making a high above | 3689.00                             | and up to   | 3717.95   | based on Ave Penetration of SSD     |                       |      |        |        |
|  |  |              |  | therefore has a      |  | 75%  | chance of making a Low below  | 3689.00                             | and down to | 3645.45   | based on Ave Decline                |                       |      |        |        |
|  |  |              |  | therefore has a      |  | 40%  | chance of making a Low below  | 3665.75                             | and down to | 3644.00   | based on Ave SS Day Violation on BD |                       |      |        |        |
| The Day sess Low has a   |  | 55%          |  | chance of being made |  | 1st  |                               |                                     |             |           |                                     |                       |      |        |        |
| The Sell/Short Day LOW was   |  | NQ 24h       |  | NQ Day               |  | 24H  | Day Only                      | Current                             | High        | Low       | Last                                | odds of Decline > 20  |      | 77%    |        |
|  |  | 12760.00 1st |  | 12754.25 1st         |  |      |                               | NQ                                  | 12760.00    | 12593.50  | 12707.25                            | odds of Decline > 25  |      | 69%    |        |
|  |  | 12593.50     |  | 12593.50             |  |      |                               | NQ Day                              | 12754.25    | 12593.50  | 12709.75                            | odds of Decline = 0   |      | 1%     |        |
| Possible HIGH for Buy Day  |  | 12825.62     |  | 12834.00             |  | 65%  | 70%                           | based on Ave Penetration of SSD     |             | of 65.62  |                                     | 79.75                 | StdD | 32.11  | 75.88  |
| Possible HIGH for Buy Day  |  | 12546.55     |  | 12599.87             |  | 100% | 95%                           | based on Ave Decline                |             | of 213.45 |                                     | 154.38                | StdD | 120.45 | 188.65 |
| Possible LOW for Buy Day   |  | 12501.42     |  | 12508.00             |  | 30%  | 30%                           | based on Ave SS Day Violation on BD |             | of 92.08  |                                     | 85.50                 | StdD | 98.09  | 75.04  |
| Wed, Dec 23 will be a Buy day.   |  | NQ           |  | therefore has a      |  | 65%  | chance of making a high above | 12760.00                            | and up to   | 12825.62  | based on Ave Penetration of SSD     |                       |      |        |        |
|  |  |              |  | therefore has a      |  | 100% | chance of making a Low below  | 12760.00                            | and down to | 12546.55  | based on Ave Decline                |                       |      |        |        |
|  |  |              |  | therefore has a      |  | 30%  | chance of making a Low below  | 12593.50                            | and down to | 12501.42  | based on Ave SS Day Violation on BD |                       |      |        |        |
| The 24 hour Low has a  |  | 70%          |  | chance of being made |  | 1st  |                               |                                     |             |           |                                     |                       |      |        |        |
| Wed, Dec 23 will be a Buy day.   |  | NQ Day       |  | therefore has a      |  | 70%  | chance of making a high above | 12754.25                            | and up to   | 12834.00  | based on Ave Penetration of SSD     |                       |      |        |        |
|  |  |              |  | therefore has a      |  | 95%  | chance of making a Low below  | 12754.25                            | and down to | 12599.87  | based on Ave Decline                |                       |      |        |        |
|  |  |              |  | therefore has a      |  | 30%  | chance of making a Low below  | 12593.50                            | and down to | 12508.00  | based on Ave SS Day Violation on BD |                       |      |        |        |
| The Day sess Low has a   |  | 70%          |  | chance of being made |  | 1st  |                               |                                     |             |           |                                     |                       |      |        |        |
| The Sell/Short Day LOW was   |  | YM 24h       |  | YM day               |  | 24H  | Day Only                      | Current                             | High        | Low       | Last                                | odds of Decline > 100 |      | 69%    |        |
|  |  | 30750.00 1st |  | 30082.00 1st         |  |      |                               | YM                                  | 30750.00    | 29879.00  | 29906.00                            | odds of Decline > 150 |      | 52%    |        |
|  |  | 29879.00     |  | 29879.00             |  |      |                               | YM Day                              | 30082.00    | 29879.00  | 29913.00                            | odds of Decline = 0   |      | 1%     |        |
| Possible HIGH for Buy Day  |  | 30402.08     |  | 30397.11             |  | 60%  | 45%                           | based on Ave Penetration of SSD     |             | of 252.08 |                                     | 315.11                | StdD | 129.26 | 93.26  |
| Possible HIGH for Buy Day  |  | 29761.90     |  | 29697.44             |  | 100% | 80%                           | based on Ave Decline                |             | of 388.10 |                                     | 384.56                | StdD | 253.94 | 313.81 |
| Possible LOW for Buy Day   |  | 29688.00     |  | 29689.60             |  | 45%  | 50%                           | based on Ave SS Day Violation on BD |             | of 191.00 |                                     | 189.40                | StdD | 180.55 | 128.01 |
| Wed, Dec 23 will be a Buy day.   |  | YM           |  | therefore has a      |  | 60%  | chance of making a high above | 30750.00                            | and up to   | 30402.08  | based on Ave Penetration of SSD     |                       |      |        |        |
|  |  |              |  | therefore has a      |  | 100% | chance of making a Low below  | 30750.00                            | and down to | 29761.90  | based on Ave Decline                |                       |      |        |        |
|  |  |              |  | therefore has a      |  | 45%  | chance of making a Low below  | 29879.00                            | and down to | 29688.00  | based on Ave SS Day Violation on BD |                       |      |        |        |
| The 24 hour Low has a  |  | 50%          |  | chance of being made |  | 1st  |                               |                                     |             |           |                                     |                       |      |        |        |
| Wed, Dec 23 will be a Buy day.   |  | YM Day       |  | therefore has a      |  | 45%  | chance of making a high above | 30082.00                            | and up to   | 30397.11  | based on Ave Penetration of SSD     |                       |      |        |        |
|  |  |              |  | therefore has a      |  | 80%  | chance of making a Low below  | 30082.00                            | and down to | 29697.44  | based on Ave Decline                |                       |      |        |        |
|  |  |              |  | therefore has a      |  | 50%  | chance of making a Low below  | 29879.00                            | and down to | 29689.60  | based on Ave SS Day Violation on BD |                       |      |        |        |
| The Day sess Low has a   |  | 50%          |  | chance of being made |  | 1st  |                               |                                     |             |           |                                     |                       |      |        |        |
| The Sell/Short Day LOW was   |  | RTY 24h      |  | RTY day              |  | 24H  | Day Only                      | Current                             | High        | Low       | Last                                | odds of Decline > 10  |      | 69%    |        |
|  |  | 1989.00 Last |  | 1993.00 Last         |  |      |                               | RTY                                 | 1989.00     | 1944.90   | 1984.20                             | odds of Decline > 15  |      | 53%    |        |
|  |  | 1944.90      |  | 1965.40              |  |      |                               | RTY Day                             | 1989.00     | 1965.40   | 1985.20                             | odds of Decline = 0   |      | 1%     |        |
| Possible HIGH for Buy Day  |  | 2010.07      |  | 2007.24              |  | 60%  | 70%                           | based on Ave Penetration of SSD     |             | of 21.07  |                                     | 18.24                 | StdD | 11.07  | 9.12   |
| Possible HIGH for Buy Day  |  | 1961.60      |  | 1961.72              |  | 100% | 80%                           | based on Ave Decline                |             | of 27.41  |                                     | 27.28                 | StdD | 16.58  | 27.15  |
| Possible LOW for Buy Day   |  | 1935.47      |  | 1951.14              |  | 50%  | 35%                           | based on Ave SS Day Violation on BD |             | of 9.43   |                                     | 14.26                 | StdD | 14.55  | 6.49   |
| Wed, Dec 23 will be a Buy day.   |  | RTY          |  | therefore has a      |  | 60%  | chance of making a high above | 1989.00                             | and up to   | 2010.07   | based on Ave Penetration of SSD     |                       |      |        |        |
|  |  |              |  | therefore has a      |  | 100% | chance of making a Low below  | 1989.00                             | and down to | 1961.60   | based on Ave Decline                |                       |      |        |        |
|  |  |              |  | therefore has a      |  | 50%  | chance of making a Low below  | 1944.90                             | and down to | 1935.47   | based on Ave SS Day Violation on BD |                       |      |        |        |
| The 24 hour Low has a  |  | 65%          |  | chance of being made |  | Last |                               |                                     |             |           |                                     |                       |      |        |        |
| Wed, Dec 23 will be a Buy day.   |  | RTY Day      |  | therefore has a      |  | 70%  | chance of making a high above | 1989.00                             | and up to   | 2007.24   | based on Ave Penetration of SSD     |                       |      |        |        |
|  |  |              |  | therefore has a      |  | 80%  | chance of making a Low below  | 1989.00                             | and down to | 1961.72   | based on Ave Decline                |                       |      |        |        |
|  |  |              |  | therefore has a      |  | 35%  | chance of making a Low below  | 1965.40                             | and down to | 1951.14   | based on Ave SS Day Violation on BD |                       |      |        |        |
| The Day sess Low has a   |  | 65%          |  | chance of being made |  | Last |                               |                                     |             |           |                                     |                       |      |        |        |





Thursday December 24<sup>th</sup> 2020

Today was a Sell day. We did get the expected confusion.

Monday will be a SS day. There is room for the rally to continue, however as long as Markets open above yesterday's low for the day session, then anything goes.

Have a great Merry Christmas Weekend.

| TTT Data for trading US Index Futures on: <b>Monday, December 28, 2020</b> |           |                |              |                      |     |                               |                 |   |             |   |             |        |      |                                  |                   |
|--|-----------|----------------|--------------|----------------------|-----|-------------------------------|-----------------|---|-------------|---|-------------|--------|------|----------------------------------|-------------------|
|  |           | <b>ES 24h</b>  |              | <b>ES Day</b>        |     | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                                | <b>High</b> | <b>Low</b>                                    | <b>Last</b> |        |      | <b>odds of 3D Rally &gt; 10</b>  | <b>85%</b>        |
| The Sell Day HIGH was  |           | 3696.00 Last   |              | 3696.00 Last         |     |                               |                 | ES  | 3696.00     | 3678.50                                       | 3692.75     |        |      | <b>odds of 3D Rally &gt; 20</b>  | <b>61%</b>        |
| The Sell Day LOW was   |           | 3678.50        |              | 3679.75              |     |                               |                 |   |             |   |             |        |      | <b>odds of 3D Rally &lt; 0</b>   | <b>8%</b>         |
| The Buy Day LOW was  |           | 3651.00        |              | 3674.50              |     |                               |                 | ES Day  | 3696.00     | 3679.75                                       | 3692.75     |        |      | <b>Ave Range on</b>              | <b>SSD 58.63</b>  |
| Possible HIGH for Sell Short Day   |           | 3718.64        |              | 3722.48              |     | 55%                           | 55%             | based on Ave Penetration of SD                |             | of 22.64                                      |             | 26.48  | StdD | 11.10                            | 12.94             |
| Possible HIGH for Sell Short Day   |           | 3718.36        |              | 3730.57              |     | 95%                           | 90%             | based on Ave 3 Day Rally                      |             | of 67.36                                      |             | 56.07  | StdD | 41.07                            | 34.89             |
| Possible LOW for Sell Short Day  |           | 3644.96        |              | 3640.75              |     | 35%                           | 35%             | based on Ave of Sell Day Violation on SS days |             | of 33.54                                      |             | 39.00  | StdD | 15.82                            | 17.00             |
| Fri, Dec 25  | will be a | SellShort      | day. ES      | therefore has a      | 55% | chance of making a high above | 3696.00         | and up to                                     | 3718.64     | based on Ave Penetration of SD                |             |        |      |                                  |                   |
|  |           |                |              | therefore has a      | 95% | chance of making a high above | 3651.00         | and up to                                     | 3718.36     | based on Ave 3 Day Rally                      |             |        |      |                                  |                   |
|  |           |                |              | therefore has a      | 35% | chance of making a Low below  | 3678.50         | and down to                                   | 3644.96     | based on Ave of Sell Day Violation on SS days |             |        |      |                                  |                   |
| The 24 hour High has a   |           | 50%            |              | chance of being made |     | 1st                           |                 |   |             |   |             |        |      |                                  |                   |
| Fri, Dec 25  | will be a | SellShort      | day. ES Day  | therefore has a      | 55% | chance of making a high above | 3696.00         | and up to                                     | 3722.48     | based on Ave Penetration of SD                |             |        |      |                                  |                   |
|  |           |                |              | therefore has a      | 90% | chance of making a high above | 3674.50         | and up to                                     | 3730.57     | based on Ave 3 Day Rally                      |             |        |      |                                  |                   |
|  |           |                |              | therefore has a      | 35% | chance of making a Low below  | 3679.75         | and down to                                   | 3640.75     | based on Ave of Sell Day Violation on SS days |             |        |      |                                  |                   |
| The Day sess High has a  |           | 50%            |              | chance of being made |     | 1st                           |                 |   |             |   |             |        |      |                                  |                   |
|  |           | <b>NQ 24h</b>  |              | <b>NQ Day</b>        |     | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                                | <b>High</b> | <b>Low</b>                                    | <b>Last</b> |        |      | <b>odds of 3D Rally &gt; 10</b>  | <b>95%</b>        |
| The Sell Day LOW was   |           | 12724.00 1st   |              | 12724.00 Last        |     |                               |                 | NQ  | 12724.00    | 12631.50                                      | 12703.00    |        |      | <b>odds of 3D Rally &gt; 30</b>  | <b>80%</b>        |
| The Buy Day LOW was  |           | 12631.50       |              | 12656.00             |     |                               |                 |   |             |   |             |        |      | <b>odds of 3D Rally &lt; 0</b>   | <b>9%</b>         |
| Possible HIGH for Sell Short Day   |           | 12623.50       |              | 12623.50             |     |                               |                 | NQ Day  | 12724.00    | 12656.00                                      | 12703.00    |        |      | <b>Ave Range on</b>              | <b>SSD 246.69</b> |
| Possible HIGH for Sell Short Day   |           | 12871.66       |              | 12904.50             |     | 40%                           | 35%             | based on Ave Penetration of SD                |             | of 147.66                                     |             | 180.50 | StdD | 72.84                            | 75.88             |
| Possible HIGH for Sell Short Day   |           | 12935.50       |              | 12890.31             |     | 90%                           | 85%             | based on Ave 3 Day Rally                      |             | of 312.00                                     |             | 266.81 | StdD | 193.97                           | 178.38            |
| Possible LOW for Sell Short Day  |           | 12462.22       |              | 12476.00             |     | 40%                           | 40%             | based on Ave of Sell Day Violation on SS days |             | of 169.28                                     |             | 180.00 | StdD | 70.46                            | 75.04             |
| Fri, Dec 25  | will be a | SellShort      | day. NQ      | therefore has a      | 40% | chance of making a high above | 12724.00        | and up to                                     | 12871.66    | based on Ave Penetration of SD                |             |        |      |                                  |                   |
|  |           |                |              | therefore has a      | 90% | chance of making a high above | 12623.50        | and up to                                     | 12935.50    | based on Ave 3 Day Rally                      |             |        |      |                                  |                   |
|  |           |                |              | therefore has a      | 40% | chance of making a Low below  | 12631.50        | and down to                                   | 12462.22    | based on Ave of Sell Day Violation on SS days |             |        |      |                                  |                   |
| The 24 hour High has a   |           | 45%            |              | chance of being made |     | 1st                           |                 |   |             |   |             |        |      |                                  |                   |
| Fri, Dec 25  | will be a | SellShort      | day. NQ Day  | therefore has a      | 35% | chance of making a high above | 12724.00        | and up to                                     | 12904.50    | based on Ave Penetration of SD                |             |        |      |                                  |                   |
|  |           |                |              | therefore has a      | 85% | chance of making a high above | 12623.50        | and up to                                     | 12890.31    | based on Ave 3 Day Rally                      |             |        |      |                                  |                   |
|  |           |                |              | therefore has a      | 40% | chance of making a Low below  | 12656.00        | and down to                                   | 12476.00    | based on Ave of Sell Day Violation on SS days |             |        |      |                                  |                   |
| The Day sess High has a  |           | 45%            |              | chance of being made |     | 1st                           |                 |   |             |   |             |        |      |                                  |                   |
|  |           | <b>YM 24h</b>  |              | <b>YM day</b>        |     | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                                | <b>High</b> | <b>Low</b>                                    | <b>Last</b> |        |      | <b>odds of 3D Rally &gt; 75</b>  | <b>88%</b>        |
| The Sell Day LOW was   |           | 30151.00 1st   |              | 30118.00 Last        |     |                               |                 | YM  | 30151.00    | 29997.00                                      | 30102.00    |        |      | <b>odds of 3D Rally &gt; 100</b> | <b>82%</b>        |
| The Buy Day LOW was  |           | 29997.00       |              | 29997.00             |     |                               |                 |   |             |   |             |        |      | <b>odds of 3D Rally &lt; 0</b>   | <b>9%</b>         |
| Possible HIGH for Sell Short Day   |           | 29735.00       |              | 30011.00             |     |                               |                 | YM Day  | 30118.00    | 29997.00                                      | 30102.00    |        |      | <b>Ave Range on</b>              | <b>SSD 491.65</b> |
| Possible HIGH for Sell Short Day   |           | 30302.50       |              | 30298.77             |     | 60%                           | 65%             | based on Ave Penetration of SD                |             | of 151.50                                     |             | 180.77 | StdD | 78.19                            | 93.26             |
| Possible HIGH for Sell Short Day   |           | 30278.37       |              | 30488.00             |     | 95%                           | 90%             | based on Ave 3 Day Rally                      |             | of 543.37                                     |             | 477.00 | StdD | 331.93                           | 294.58            |
| Possible LOW for Sell Short Day  |           | 29706.67       |              | 29725.17             |     | 30%                           | 30%             | based on Ave of Sell Day Violation on SS days |             | of 290.33                                     |             | 271.83 | StdD | 126.65                           | 128.01            |
| Fri, Dec 25  | will be a | SellShort      | day. YM      | therefore has a      | 60% | chance of making a high above | 30151.00        | and up to                                     | 30302.50    | based on Ave Penetration of SD                |             |        |      |                                  |                   |
|  |           |                |              | therefore has a      | 95% | chance of making a high above | 29735.00        | and up to                                     | 30278.37    | based on Ave 3 Day Rally                      |             |        |      |                                  |                   |
|  |           |                |              | therefore has a      | 30% | chance of making a Low below  | 29997.00        | and down to                                   | 29706.67    | based on Ave of Sell Day Violation on SS days |             |        |      |                                  |                   |
| The 24 hour High has a   |           | 50%            |              | chance of being made |     | 1st                           |                 |   |             |   |             |        |      |                                  |                   |
| Fri, Dec 25  | will be a | SellShort      | day. YM Day  | therefore has a      | 65% | chance of making a high above | 30118.00        | and up to                                     | 30298.77    | based on Ave Penetration of SD                |             |        |      |                                  |                   |
|  |           |                |              | therefore has a      | 90% | chance of making a high above | 30011.00        | and up to                                     | 30488.00    | based on Ave 3 Day Rally                      |             |        |      |                                  |                   |
|  |           |                |              | therefore has a      | 30% | chance of making a Low below  | 29997.00        | and down to                                   | 29725.17    | based on Ave of Sell Day Violation on SS days |             |        |      |                                  |                   |
| The Day sess High has a  |           | 50%            |              | chance of being made |     | 1st                           |                 |   |             |   |             |        |      |                                  |                   |
|  |           | <b>RTY 24h</b> |              | <b>RTY day</b>       |     | <b>24H</b>                    | <b>Day Only</b> | <b>Current</b>                                | <b>High</b> | <b>Low</b>                                    | <b>Last</b> |        |      | <b>odds of 3D Rally &gt; 5</b>   | <b>93%</b>        |
| The Sell Day LOW was   |           | 2015.70 1st    |              | 2011.10 Last         |     |                               |                 | RTY   | 2015.70     | 1992.70                                       | 2001.80     |        |      | <b>odds of 3D Rally &gt; 10</b>  | <b>81%</b>        |
| The Buy Day LOW was  |           | 1992.70        |              | 1992.70              |     |                               |                 |   |             |   |             |        |      | <b>odds of 3D Rally &lt; 0</b>   | <b>9%</b>         |
| Possible HIGH for Sell Short Day   |           | 1965.70        |              | 1990.80              |     |                               |                 | RTY Day                                       | 2011.10     | 1992.70                                       | 2001.80     |        |      | <b>Ave Range on</b>              | <b>SSD 411.17</b> |
| Possible HIGH for Sell Short Day   |           | 2031.70        |              | 2029.99              |     | 60%                           | 65%             | based on Ave Penetration of SD                |             | of 16.00                                      |             | 18.89  | StdD | 7.97                             | 9.12              |
| Possible HIGH for Sell Short Day   |           | 2019.63        |              | 2037.69              |     | 95%                           | 95%             | based on Ave 3 Day Rally                      |             | of 53.93                                      |             | 46.89  | StdD | 29.39                            | 26.24             |
| Possible LOW for Sell Short Day  |           | 1974.63        |              | 1968.63              |     | 20%                           | 15%             | based on Ave of Sell Day Violation on SS days |             | of 18.07                                      |             | 24.07  | StdD | 5.81                             | 6.49              |
| Fri, Dec 25  | will be a | SellShort      | day. RTY     | therefore has a      | 60% | chance of making a high above | 2015.70         | and up to                                     | 2031.70     | based on Ave Penetration of SD                |             |        |      |                                  |                   |
|  |           |                |              | therefore has a      | 95% | chance of making a high above | 1965.70         | and up to                                     | 2019.63     | based on Ave 3 Day Rally                      |             |        |      |                                  |                   |
|  |           |                |              | therefore has a      | 20% | chance of making a Low below  | 1992.70         | and down to                                   | 1974.63     | based on Ave of Sell Day Violation on SS days |             |        |      |                                  |                   |
| The 24 hour High has a   |           | 65%            |              | chance of being made |     | 1st                           |                 |   |             |   |             |        |      |                                  |                   |
| Fri, Dec 25  | will be a | SellShort      | day. RTY Day | therefore has a      | 65% | chance of making a high above | 2011.10         | and up to                                     | 2029.99     | based on Ave Penetration of SD                |             |        |      |                                  |                   |
|  |           |                |              | therefore has a      | 95% | chance of making a high above | 1990.80         | and up to                                     | 2037.69     | based on Ave 3 Day Rally                      |             |        |      |                                  |                   |
|  |           |                |              | therefore has a      | 15% | chance of making a Low below  | 1992.70         | and down to                                   | 1968.63     | based on Ave of Sell Day Violation on SS days |             |        |      |                                  |                   |
| The Day sess High has a  |           | 65%            |              | chance of being made |     | Last                          |                 |   |             |   |             |        |      |                                  |                   |

Monday December 28<sup>th</sup> 2020

Today was a SS day. Markets rallied hard as TVGR did set in for the day session.

Tomorrow will be a Buy day. Momentum may take markets higher before the decline starts.

| TTT Data for trading US Index Futures on: <b>Tuesday, December 29, 2020</b> |                    |                          |                 |             |                               |          |             |                                     |                                     |                  |          |                       |               |
|---|--------------------|--------------------------|-----------------|-------------|-------------------------------|----------|-------------|-------------------------------------|-------------------------------------|------------------|----------|-----------------------|---------------|
| The SellShort Day HIGH was  |                    | ES 24h Last              |                 | ES Day Last |                               | 24H      | Day Only    | Current                             | High                                | Low              | Last     | odds of Decline > 10  | 74%           |
| The SellShort Day LOW was   |                    | 3732.25                  |                 | 3732.25     |                               |          |             | ES                                  | 3732.25                             | 3676.00          | 3729.50  | odds of Decline > 20  | 47%           |
|   |                    | 3676.00                  |                 | 3716.00     |                               |          |             |                                     |                                     |                  |          | odds of Decline = 0   | 1%            |
| Possible HIGH for Buy Day   |                    | 3756.84                  |                 | 3759.11     |                               | 55%      | 55%         | ES Day                              | 3732.25                             | 3716.00          | 3729.50  | Ave Range on          | BD 51.13      |
| Possible LOW for Buy Day  |                    | 3686.50                  |                 | 3689.00     |                               | 100%     | 75%         | based on Ave Penetration of SSD     |                                     | of 24.59 26.86   |          | StdD                  | 12.60 13.54   |
| Possible LOW for Buy Day  |                    | 3656.88                  |                 | 3694.25     |                               | 40%      | 40%         | based on Ave Decline                |                                     | of 45.75 43.25   |          | StdD                  | 27.79 34.89   |
|   |                    |                          |                 |             |                               |          |             | based on Ave SS Day Violation on BD |                                     | of 19.13 21.75   |          | StdD                  | 21.69 16.42   |
| Tue, Dec 29   | will be a Buy day. | ES                       | therefore has a | 55%         | chance of making a high above | 3732.25  | and up to   | 3756.84                             | based on Ave Penetration of SSD     |                  |          |                       |               |
|   |                    |                          | therefore has a | 100%        | chance of making a Low below  | 3732.25  | and down to | 3686.50                             | based on Ave Decline                |                  |          |                       |               |
|   |                    |                          | therefore has a | 40%         | chance of making a Low below  | 3676.00  | and down to | 3656.88                             | based on Ave SS Day Violation on BD |                  |          |                       |               |
| The 24 hour Low has a   |                    | 65% chance of being made |                 | Last        |                               |          |             |                                     |                                     |                  |          |                       |               |
| Tue, Dec 29   | will be a Buy day. | ES Day                   | therefore has a | 55%         | chance of making a high above | 3732.25  | and up to   | 3759.11                             | based on Ave Penetration of SSD     |                  |          |                       |               |
|   |                    |                          | therefore has a | 75%         | chance of making a Low below  | 3732.25  | and down to | 3689.00                             | based on Ave Decline                |                  |          |                       |               |
|   |                    |                          | therefore has a | 40%         | chance of making a Low below  | 3716.00  | and down to | 3694.25                             | based on Ave SS Day Violation on BD |                  |          |                       |               |
| The Day sess Low has a  |                    | 55% chance of being made |                 | Last        |                               |          |             |                                     |                                     |                  |          |                       |               |
| The SellShort Day LOW was   |                    | NQ 24h Last              |                 | NQ Day Last |                               | 24H      | Day Only    | Current                             | High                                | Low              | Last     | odds of Decline > 10  | 77%           |
|   |                    | 12855.50                 |                 | 12855.50    |                               |          |             | NQ                                  | 12855.50                            | 12655.25         | 12842.50 | odds of Decline > 25  | 69%           |
|   |                    | 12655.25                 |                 | 12740.75    |                               |          |             |                                     |                                     |                  |          | odds of Decline = 0   | 1%            |
| Possible HIGH for Buy Day   |                    | 12920.15                 |                 | 12930.62    |                               | 60%      | 65%         | NQ Day                              | 12855.50                            | 12740.75         | 12836.50 | Ave Range on          | BD 217.26     |
| Possible HIGH for Buy Day   |                    | 12649.31                 |                 | 12698.22    |                               | 100%     | 95%         | based on Ave Penetration of SSD     |                                     | of 64.65 75.12   |          | StdD                  | 31.09 77.13   |
| Possible LOW for Buy Day  |                    | 12569.25                 |                 | 12655.25    |                               | 25%      | 30%         | based on Ave Decline                |                                     | of 206.19 157.28 |          | StdD                  | 117.62 178.38 |
|   |                    |                          |                 |             |                               |          |             | based on Ave SS Day Violation on BD |                                     | of 86.00 85.50   |          | StdD                  | 96.18 67.94   |
| Tue, Dec 29   | will be a Buy day. | NQ                       | therefore has a | 60%         | chance of making a high above | 12855.50 | and up to   | 12920.15                            | based on Ave Penetration of SSD     |                  |          |                       |               |
|   |                    |                          | therefore has a | 100%        | chance of making a Low below  | 12855.50 | and down to | 12649.31                            | based on Ave Decline                |                  |          |                       |               |
|   |                    |                          | therefore has a | 25%         | chance of making a Low below  | 12655.25 | and down to | 12569.25                            | based on Ave SS Day Violation on BD |                  |          |                       |               |
| The 24 hour Low has a   |                    | 65% chance of being made |                 | Last        |                               |          |             |                                     |                                     |                  |          |                       |               |
| Tue, Dec 29   | will be a Buy day. | NQ Day                   | therefore has a | 65%         | chance of making a high above | 12855.50 | and up to   | 12930.62                            | based on Ave Penetration of SSD     |                  |          |                       |               |
|   |                    |                          | therefore has a | 95%         | chance of making a Low below  | 12855.50 | and down to | 12698.22                            | based on Ave Decline                |                  |          |                       |               |
|   |                    |                          | therefore has a | 30%         | chance of making a Low below  | 12740.75 | and down to | 12655.25                            | based on Ave SS Day Violation on BD |                  |          |                       |               |
| The Day sess Low has a  |                    | 65% chance of being made |                 | Last        |                               |          |             |                                     |                                     |                  |          |                       |               |
| The SellShort Day LOW was   |                    | YM 24h Last              |                 | YM day Last |                               | 24H      | Day Only    | Current                             | High                                | Low              | Last     | odds of Decline > 100 | 69%           |
|   |                    | 30418.00                 |                 | 30418.00    |                               |          |             | YM                                  | 30418.00                            | 29956.00         | 30313.00 | odds of Decline > 150 | 52%           |
|   |                    | 29956.00                 |                 | 30237.00    |                               |          |             |                                     |                                     |                  |          | odds of Decline = 0   | 1%            |
| Possible HIGH for Buy Day   |                    | 30649.00                 |                 | 30697.56    |                               | 60%      | 45%         | YM Day                              | 30418.00                            | 30237.00         | 30327.00 | Ave Range on          | BD 432.05     |
| Possible HIGH for Buy Day   |                    | 30038.15                 |                 | 30035.06    |                               | 100%     | 80%         | based on Ave Penetration of SSD     |                                     | of 231.00 279.56 |          | StdD                  | 125.62 98.90  |
| Possible LOW for Buy Day  |                    | 29768.33                 |                 | 30047.60    |                               | 45%      | 50%         | based on Ave Decline                |                                     | of 379.85 382.94 |          | StdD                  | 249.91 294.58 |
|   |                    |                          |                 |             |                               |          |             | based on Ave SS Day Violation on BD |                                     | of 187.67 189.40 |          | StdD                  | 180.61 123.13 |
| Tue, Dec 29   | will be a Buy day. | YM                       | therefore has a | 60%         | chance of making a high above | 30418.00 | and up to   | 30649.00                            | based on Ave Penetration of SSD     |                  |          |                       |               |
|   |                    |                          | therefore has a | 100%        | chance of making a Low below  | 30418.00 | and down to | 30038.15                            | based on Ave Decline                |                  |          |                       |               |
|   |                    |                          | therefore has a | 45%         | chance of making a Low below  | 29956.00 | and down to | 29768.33                            | based on Ave SS Day Violation on BD |                  |          |                       |               |
| The 24 hour Low has a   |                    | 55% chance of being made |                 | Last        |                               |          |             |                                     |                                     |                  |          |                       |               |
| Tue, Dec 29   | will be a Buy day. | YM Day                   | therefore has a | 45%         | chance of making a high above | 30418.00 | and up to   | 30697.56                            | based on Ave Penetration of SSD     |                  |          |                       |               |
|   |                    |                          | therefore has a | 80%         | chance of making a Low below  | 30418.00 | and down to | 30035.06                            | based on Ave Decline                |                  |          |                       |               |
|   |                    |                          | therefore has a | 50%         | chance of making a Low below  | 30237.00 | and down to | 30047.60                            | based on Ave SS Day Violation on BD |                  |          |                       |               |
| The Day sess Low has a  |                    | 50% chance of being made |                 | Last        |                               |          |             |                                     |                                     |                  |          |                       |               |
| The SellShort Day LOW was   |                    | RTY 24h Last             |                 | RTY day 1st |                               | 24H      | Day Only    | Current                             | High                                | Low              | Last     | odds of Decline > 10  | 69%           |
|   |                    | 2032.30                  |                 | 2024.70     |                               |          |             | RTY                                 | 2032.30                             | 1991.00          | 1996.60  | odds of Decline > 15  | 53%           |
|   |                    | 1991.00                  |                 | 1993.20     |                               |          |             |                                     |                                     |                  |          | odds of Decline = 0   | 1%            |
| Possible HIGH for Buy Day   |                    | 2053.90                  |                 | 2043.08     |                               | 60%      | 70%         | RTY Day                             | 2024.70                             | 1993.20          | 1996.30  | Ave Range on          | BD 36.54      |
| Possible HIGH for Buy Day   |                    | 2005.14                  |                 | 1996.81     |                               | 100%     | 75%         | based on Ave Penetration of SSD     |                                     | of 21.60 18.38   |          | StdD                  | 11.18 9.15    |
| Possible LOW for Buy Day  |                    | 1980.57                  |                 | 1978.94     |                               | 45%      | 35%         | based on Ave Decline                |                                     | of 27.17 27.89   |          | StdD                  | 16.50 26.24   |
|   |                    |                          |                 |             |                               |          |             | based on Ave SS Day Violation on BD |                                     | of 10.43 14.26   |          | StdD                  | 15.09 6.47    |
| Tue, Dec 29   | will be a Buy day. | RTY                      | therefore has a | 60%         | chance of making a high above | 2032.30  | and up to   | 2053.90                             | based on Ave Penetration of SSD     |                  |          |                       |               |
|   |                    |                          | therefore has a | 100%        | chance of making a Low below  | 2032.30  | and down to | 2005.14                             | based on Ave Decline                |                  |          |                       |               |
|   |                    |                          | therefore has a | 45%         | chance of making a Low below  | 1991.00  | and down to | 1980.57                             | based on Ave SS Day Violation on BD |                  |          |                       |               |
| The 24 hour Low has a   |                    | 65% chance of being made |                 | Last        |                               |          |             |                                     |                                     |                  |          |                       |               |
| Tue, Dec 29   | will be a Buy day. | RTY Day                  | therefore has a | 70%         | chance of making a high above | 2024.70  | and up to   | 2043.08                             | based on Ave Penetration of SSD     |                  |          |                       |               |
|   |                    |                          | therefore has a | 75%         | chance of making a Low below  | 2024.70  | and down to | 1996.81                             | based on Ave Decline                |                  |          |                       |               |
|   |                    |                          | therefore has a | 35%         | chance of making a Low below  | 1993.20  | and down to | 1978.94                             | based on Ave SS Day Violation on BD |                  |          |                       |               |
| The Day sess Low has a  |                    | 65% chance of being made |                 | 1st         |                               |          |             |                                     |                                     |                  |          |                       |               |

Tuesday December 29<sup>th</sup> 2020

Today was a Buy day. The momentum took the markets higher before the decline started. Markets did reach some TTT level then some kind of rally started.

Tomorrow will be a Sell day. The confusion could continue.

| TTT Data for trading US Index Futures on: Wednesday, December 30, 2020 |           |               |              |                      |      |                               |          |                                      |          |                                      |          |                     |             |        |
|--|-----------|---------------|--------------|----------------------|------|-------------------------------|----------|--------------------------------------|----------|--------------------------------------|----------|---------------------|-------------|--------|
| The Buy Day HIGH was   |           | ES 24h        |              | ES Day               |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 10  | 86%         |        |
| The Buy Day LOW was  |           | 3747.75       |              | 3746.25              |      |                               |          | ES                                   | 3747.75  | 3714.50                              | 3724.25  | odds of Rally > 20  | 54%         |        |
|  |           | 3714.50 Last  |              | 3714.50 Last         |      |                               |          | ES Day                               | 3746.25  | 3714.50                              | 3724.50  | odds of Rally = 0   | 1%          |        |
| Possible HIGH for Sell Day   |           | 3783.18       |              | 3792.04              |      | 50%                           | 35%      | based on Ave Penetration of BD       |          | of 35.43                             |          | 45.79               | StdD 23.01  | 13.54  |
| Possible HIGH for Sell Day   |           | 3777.14       |              | 3760.29              |      | 100%                          | 100%     | based on Ave Rally                   |          | of 62.64                             |          | 45.79               | StdD 40.00  | 35.25  |
| Possible LOW for Sell Day  |           | 3689.55       |              | 3689.14              |      | 55%                           | 55%      | based on Ave Buy Day Violation on SD |          | of 24.95                             |          | 25.36               | StdD 13.25  | 16.42  |
| Wed, Dec 30  | will be a | Sell          | day: ES      | therefore has a      | 50%  | chance of making a high above | 3747.75  | and up to                            | 3783.18  | based on Ave Penetration of BD       |          |                     |             |        |
|  |           |               |              | therefore has a      | 100% | chance of making a high above | 3714.50  | and up to                            | 3777.14  | based on Ave Rally                   |          |                     |             |        |
|  |           |               |              | therefore has a      | 55%  | chance of making a Low below  | 3714.50  | and down to                          | 3689.55  | based on Ave Buy Day Violation on SD |          |                     |             |        |
| The 24 hour High has a   |           | 35%           |              | chance of being made |      | Last                          |          |                                      |          |                                      |          |                     |             |        |
| Wed, Dec 30  | will be a | Sell          | day: ES Day  | therefore has a      | 35%  | chance of making a high above | 3746.25  | and up to                            | 3792.04  | based on Ave Penetration of BD       |          |                     |             |        |
|  |           |               |              | therefore has a      | 100% | chance of making a high above | 3714.50  | and up to                            | 3760.29  | based on Ave Rally                   |          |                     |             |        |
|  |           |               |              | therefore has a      | 55%  | chance of making a Low below  | 3714.50  | and down to                          | 3689.14  | based on Ave Buy Day Violation on SD |          |                     |             |        |
| The Day sess High has a  |           | 55%           |              | chance of being made |      | Last                          |          |                                      |          |                                      |          |                     |             |        |
| The Buy Day LOW was  |           | NQ 24h        |              | NQ Day               |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 20  | 88%         |        |
|  |           | 12918.25      |              | 12918.25             |      |                               |          | NQ                                   | 12918.25 | 12808.25                             | 12857.75 | odds of Rally > 25  | 83%         |        |
| Possible HIGH for Sell Day   |           | 12808.25 Last |              | 12808.25 Last        |      |                               |          | NQ Day                               | 12918.25 | 12808.25                             | 12857.25 | odds of Rally = 0   | 0%          |        |
| Possible HIGH for Sell Day   |           | 13034.92      |              | 13017.98             |      | 60%                           | 60%      | based on Ave Penetration of BD       |          | of 116.67                            |          | 99.73               | StdD 77.10  | 77.13  |
| Possible HIGH for Sell Day   |           | 13070.33      |              | 13022.30             |      | 100%                          | 100%     | based on Ave Rally                   |          | of 262.08                            |          | 214.05              | StdD 152.09 | 179.23 |
| Possible LOW for Sell Day  |           | 12693.47      |              | 12684.00             |      | 40%                           | 45%      | based on Ave Buy Day Violation on SD |          | of 114.78                            |          | 124.25              | StdD 44.44  | 67.94  |
| Wed, Dec 30  | will be a | Sell          | day: NQ      | therefore has a      | 60%  | chance of making a high above | 12918.25 | and up to                            | 13034.92 | based on Ave Penetration of BD       |          |                     |             |        |
|  |           |               |              | therefore has a      | 100% | chance of making a high above | 12808.25 | and up to                            | 13070.33 | based on Ave Rally                   |          |                     |             |        |
|  |           |               |              | therefore has a      | 40%  | chance of making a Low below  | 12808.25 | and down to                          | 12693.47 | based on Ave Buy Day Violation on SD |          |                     |             |        |
| The 24 hour High has a   |           | 35%           |              | chance of being made |      | Last                          |          |                                      |          |                                      |          |                     |             |        |
| Wed, Dec 30  | will be a | Sell          | day: NQ Day  | therefore has a      | 60%  | chance of making a high above | 12918.25 | and up to                            | 13017.98 | based on Ave Penetration of BD       |          |                     |             |        |
|  |           |               |              | therefore has a      | 100% | chance of making a high above | 12808.25 | and up to                            | 13022.30 | based on Ave Rally                   |          |                     |             |        |
|  |           |               |              | therefore has a      | 45%  | chance of making a Low below  | 12808.25 | and down to                          | 12684.00 | based on Ave Buy Day Violation on SD |          |                     |             |        |
| The Day sess High has a  |           | 50%           |              | chance of being made |      | Last                          |          |                                      |          |                                      |          |                     |             |        |
| The Buy Day LOW was  |           | YM 24h        |              | YM day               |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 100 | 79%         |        |
|  |           | 30502.00      |              | 30478.00             |      |                               |          | YM                                   | 30502.00 | 30166.00                             | 30275.00 | odds of Rally > 150 | 60%         |        |
| Possible HIGH for Sell Day   |           | 30166.00 Last |              | 30166.00 Last        |      |                               |          | YM Day                               | 30478.00 | 30166.00                             | 30260.00 | odds of Rally = 0   | 0%          |        |
| Possible HIGH for Sell Day   |           | 30866.88      |              | 30883.57             |      | 40%                           | 35%      | based on Ave Penetration of BD       |          | of 364.88                            |          | 405.57              | StdD 215.11 | 98.90  |
| Possible HIGH for Sell Day   |           | 30674.15      |              | 30554.42             |      | 100%                          | 95%      | based on Ave Rally                   |          | of 508.15                            |          | 388.42              | StdD 345.08 | 295.37 |
| Possible LOW for Sell Day  |           | 29954.50      |              | 30001.07             |      | 60%                           | 70%      | based on Ave Buy Day Violation on SD |          | of 211.50                            |          | 164.93              | StdD 108.99 | 123.13 |
| Wed, Dec 30  | will be a | Sell          | day: YM      | therefore has a      | 40%  | chance of making a high above | 30502.00 | and up to                            | 30866.88 | based on Ave Penetration of BD       |          |                     |             |        |
|  |           |               |              | therefore has a      | 100% | chance of making a high above | 30166.00 | and up to                            | 30674.15 | based on Ave Rally                   |          |                     |             |        |
|  |           |               |              | therefore has a      | 60%  | chance of making a Low below  | 30166.00 | and down to                          | 29954.50 | based on Ave Buy Day Violation on SD |          |                     |             |        |
| The 24 hour High has a   |           | 35%           |              | chance of being made |      | Last                          |          |                                      |          |                                      |          |                     |             |        |
| Wed, Dec 30  | will be a | Sell          | day: YM Day  | therefore has a      | 35%  | chance of making a high above | 30478.00 | and up to                            | 30883.57 | based on Ave Penetration of BD       |          |                     |             |        |
|  |           |               |              | therefore has a      | 95%  | chance of making a high above | 30166.00 | and up to                            | 30554.42 | based on Ave Rally                   |          |                     |             |        |
|  |           |               |              | therefore has a      | 70%  | chance of making a Low below  | 30166.00 | and down to                          | 30001.07 | based on Ave Buy Day Violation on SD |          |                     |             |        |
| The Day sess High has a  |           | 45%           |              | chance of being made |      | Last                          |          |                                      |          |                                      |          |                     |             |        |
| The Buy Day LOW was  |           | RTY 24h       |              | RTY day              |      | 24H                           | Day Only | Current                              | High     | Low                                  | Last     | odds of Rally > 10  | 80%         |        |
|  |           | 2006.70       |              | 2002.60              |      |                               |          | RTY                                  | 2006.70  | 1946.60                              | 1957.00  | odds of Rally > 15  | 57%         |        |
| Possible HIGH for Sell Day   |           | 1946.60 Last  |              | 1946.60 Last         |      |                               |          | RTY Day                              | 2002.60  | 1946.60                              | 1957.10  | odds of Rally = 0   | 0%          |        |
| Possible HIGH for Sell Day   |           | 2026.16       |              | 2023.21              |      | 75%                           | 70%      | based on Ave Penetration of BD       |          | of 19.46                             |          | 20.61               | StdD 19.53  | 9.15   |
| Possible HIGH for Sell Day   |           | 1995.73       |              | 1984.64              |      | 100%                          | 100%     | based on Ave Rally                   |          | of 49.13                             |          | 38.04               | StdD 30.20  | 25.93  |
| Possible LOW for Sell Day  |           | 1925.87       |              | 1933.76              |      | 45%                           | 55%      | based on Ave Buy Day Violation on SD |          | of 20.73                             |          | 12.84               | StdD 11.49  | 6.47   |
| Wed, Dec 30  | will be a | Sell          | day: RTY     | therefore has a      | 75%  | chance of making a high above | 2006.70  | and up to                            | 2026.16  | based on Ave Penetration of BD       |          |                     |             |        |
|  |           |               |              | therefore has a      | 100% | chance of making a high above | 1946.60  | and up to                            | 1995.73  | based on Ave Rally                   |          |                     |             |        |
|  |           |               |              | therefore has a      | 45%  | chance of making a Low below  | 1946.60  | and down to                          | 1925.87  | based on Ave Buy Day Violation on SD |          |                     |             |        |
| The 24 hour High has a   |           | 30%           |              | chance of being made |      | Last                          |          |                                      |          |                                      |          |                     |             |        |
| Wed, Dec 30  | will be a | Sell          | day: RTY Day | therefore has a      | 70%  | chance of making a high above | 2002.60  | and up to                            | 2023.21  | based on Ave Penetration of BD       |          |                     |             |        |
|  |           |               |              | therefore has a      | 100% | chance of making a high above | 1946.60  | and up to                            | 1984.64  | based on Ave Rally                   |          |                     |             |        |
|  |           |               |              | therefore has a      | 55%  | chance of making a Low below  | 1946.60  | and down to                          | 1933.76  | based on Ave Buy Day Violation on SD |          |                     |             |        |
| The Day sess High has a  |           | 40%           |              | chance of being made |      | Last                          |          |                                      |          |                                      |          |                     |             |        |



Wednesday December 30<sup>th</sup> 2020

Today was a Sell day. As expected the confusion did continue. When some of the markets reached their TTT levels a new decline started.

Tomorrow will be a SS day. Month end/Year end window dressing should keep the confusion going.

| TTT Data for trading US Index Futures on: |           |                |              |                      |     |                               |          |   |          | Thursday, December 31, 2020                   |          |                                |        |            |                        |        |        |                      |  |    |  |
|---|-----------|----------------|--------------|----------------------|-----|-------------------------------|----------|---|----------|---|----------|--------------------------------|--------|------------|------------------------|--------|--------|----------------------|--|----|--|
|   |           | <b>ES 24h</b>  |              | <b>ES Day</b>        |     | 24H                           | Day Only | Current                                       | High     | Low   | Last     | odds of 3D Rally > 10          |        | 85%        | odds of 3D Rally > 20  |        | 81%    | odds of 3D Rally < 0 |  | 8% |  |
| The Sell Day HIGH was                     |           | 3738.25 Last   |              | 3736.25 1st          |     |                               |          | ES  | 3738.25  | 3716.50                                       | 3724.75  | Ave Range on                   |        | SSD 57.68  |                        |        |        |                      |  |    |  |
| The Sell Day LOW was                      |           | 3716.50        |              | 3720.75              |     |                               |          |   |          |   |          | based on Ave Penetration of SD |        | of 23.77   | 27.29                  | StdD   | 11.82  | 13.54                |  |    |  |
| The Buy Day LOW was                       |           | 3714.50        |              | 3714.50              |     |                               |          | ES Day  | 3736.25  | 3720.75                                       | 3722.50  | based on Ave 3 Day Rally       |        | of 67.20   | 57.60                  | StdD   | 41.00  | 35.25                |  |    |  |
| Possible HIGH for Sell Short Day          |           | 3762.02        |              | 3763.54              |     | 60%                           | 60%      | based on Ave of Sell Day Violation on SS days |          |   |          | of 27.75                       | 39.08  | StdD       | 14.98                  | 16.42  |        |                      |  |    |  |
| Possible HIGH for Sell Short Day          |           | 3781.70        |              | 3772.10              |     | 95%                           | 90%      |   |          |   |          |                                |        |            |                        |        |        |                      |  |    |  |
| Possible LOW for Sell Short Day           |           | 3688.75        |              | 3681.67              |     | 35%                           | 30%      |   |          |   |          |                                |        |            |                        |        |        |                      |  |    |  |
| Thu, Dec 31                               | will be a | SelfShort      | day: ES      | therefore has a      | 60% | chance of making a high above | 3738.25  | and up to                                     | 3762.02  | based on Ave Penetration of SD                |          |                                |        |            |                        |        |        |                      |  |    |  |
|   |           |                |              | therefore has a      | 95% | chance of making a high above | 3716.50  | and up to                                     | 3781.70  | based on Ave 3 Day Rally                      |          |                                |        |            |                        |        |        |                      |  |    |  |
|   |           |                |              | therefore has a      | 35% | chance of making a Low below  | 3716.50  | and down to                                   | 3688.75  | based on Ave of Sell Day Violation on SS days |          |                                |        |            |                        |        |        |                      |  |    |  |
| The 24 hour High has a                    |           | 55%            |              | chance of being made |     | 1st                           |          |   |          |   |          |                                |        |            |                        |        |        |                      |  |    |  |
| Thu, Dec 31                               | will be a | SelfShort      | day: ES Day  | therefore has a      | 60% | chance of making a high above | 3736.25  | and up to                                     | 3763.54  | based on Ave Penetration of SD                |          |                                |        |            |                        |        |        |                      |  |    |  |
|   |           |                |              | therefore has a      | 90% | chance of making a high above | 3714.50  | and up to                                     | 3772.10  | based on Ave 3 Day Rally                      |          |                                |        |            |                        |        |        |                      |  |    |  |
|   |           |                |              | therefore has a      | 30% | chance of making a Low below  | 3720.75  | and down to                                   | 3681.67  | based on Ave of Sell Day Violation on SS days |          |                                |        |            |                        |        |        |                      |  |    |  |
| The Day sess High has a                   |           | 55%            |              | chance of being made |     | 1st                           |          |   |          |   |          |                                |        |            |                        |        |        |                      |  |    |  |
|   |           | <b>NQ 24h</b>  |              | <b>NQ Day</b>        |     | 24H                           | Day Only | Current                                       | High     | Low   | Last     | odds of 3D Rally > 10          |        | 95%        | odds of 3D Rally > 20  |        | 80%    | odds of 3D Rally < 0 |  | 8% |  |
| The Sell Day LOW was                      |           | 12909.75 1st   |              | 12909.75 1st         |     |                               |          | NQ  | 12909.75 | 12820.50                                      | 12841.25 | Ave Range on                   |        | SSD 236.69 |                        |        |        |                      |  |    |  |
| The Buy Day LOW was                       |           | 12820.50       |              | 12820.50             |     |                               |          |   |          |   |          | based on Ave Penetration of SD |        | of 163.41  | 174.38                 | StdD   | 74.20  | 77.13                |  |    |  |
| Possible HIGH for Sell Short Day          |           | 12808.25       |              | 12808.25             |     |                               |          | NQ Day  | 12909.75 | 12820.50                                      | 12838.00 | based on Ave 3 Day Rally       |        | of 300.57  | 271.13                 | StdD   | 189.61 | 179.23               |  |    |  |
| Possible HIGH for Sell Short Day          |           | 13073.16       |              | 13084.13             |     | 40%                           | 40%      | based on Ave of Sell Day Violation on SS days |          |   |          | of 169.11                      | 167.21 | StdD       | 67.82                  | 67.94  |        |                      |  |    |  |
| Possible HIGH for Sell Short Day          |           | 13108.82       |              | 13079.38             |     | 90%                           | 85%      |   |          |   |          |                                |        |            |                        |        |        |                      |  |    |  |
| Possible LOW for Sell Short Day           |           | 12651.39       |              | 12653.29             |     | 35%                           | 35%      |   |          |   |          |                                |        |            |                        |        |        |                      |  |    |  |
| Thu, Dec 31                               | will be a | SelfShort      | day: NQ      | therefore has a      | 40% | chance of making a high above | 12909.75 | and up to                                     | 13073.16 | based on Ave Penetration of SD                |          |                                |        |            |                        |        |        |                      |  |    |  |
|   |           |                |              | therefore has a      | 90% | chance of making a high above | 12808.25 | and up to                                     | 13108.82 | based on Ave 3 Day Rally                      |          |                                |        |            |                        |        |        |                      |  |    |  |
|   |           |                |              | therefore has a      | 35% | chance of making a Low below  | 12820.50 | and down to                                   | 12651.39 | based on Ave of Sell Day Violation on SS days |          |                                |        |            |                        |        |        |                      |  |    |  |
| The 24 hour High has a                    |           | 50%            |              | chance of being made |     | 1st                           |          |   |          |   |          |                                |        |            |                        |        |        |                      |  |    |  |
| Thu, Dec 31                               | will be a | SelfShort      | day: NQ Day  | therefore has a      | 40% | chance of making a high above | 12909.75 | and up to                                     | 13084.13 | based on Ave Penetration of SD                |          |                                |        |            |                        |        |        |                      |  |    |  |
|   |           |                |              | therefore has a      | 85% | chance of making a high above | 12808.25 | and up to                                     | 13079.38 | based on Ave 3 Day Rally                      |          |                                |        |            |                        |        |        |                      |  |    |  |
|   |           |                |              | therefore has a      | 35% | chance of making a Low below  | 12820.50 | and down to                                   | 12653.29 | based on Ave of Sell Day Violation on SS days |          |                                |        |            |                        |        |        |                      |  |    |  |
| The Day sess High has a                   |           | 50%            |              | chance of being made |     | Last                          |          |   |          |   |          |                                |        |            |                        |        |        |                      |  |    |  |
|   |           | <b>YM 24h</b>  |              | <b>YM day</b>        |     | 24H                           | Day Only | Current                                       | High     | Low   | Last     | odds of 3D Rally > 75          |        | 88%        | odds of 3D Rally > 100 |        | 82%    | odds of 3D Rally < 0 |  | 8% |  |
| The Sell Day LOW was                      |           | 30416.00 Last  |              | 30416.00 1st         |     |                               |          | YM  | 30416.00 | 30211.00                                      | 30328.00 | Ave Range on                   |        | SSD 483.15 |                        |        |        |                      |  |    |  |
| The Buy Day LOW was                       |           | 30211.00       |              | 30280.00             |     |                               |          |   |          |   |          | based on Ave Penetration of SD |        | of 160.38  | 189.29                 | StdD   | 83.74  | 98.90                |  |    |  |
| Possible HIGH for Sell Short Day          |           | 30166.00       |              | 30166.00             |     |                               |          | YM Day  | 30416.00 | 30280.00                                      | 30307.00 | based on Ave 3 Day Rally       |        | of 542.37  | 480.22                 | StdD   | 331.44 | 295.37               |  |    |  |
| Possible HIGH for Sell Short Day          |           | 30576.38       |              | 30605.29             |     | 65%                           | 70%      | based on Ave of Sell Day Violation on SS days |          |   |          | of 224.83                      | 266.80 | StdD       | 115.18                 | 123.13 |        |                      |  |    |  |
| Possible HIGH for Sell Short Day          |           | 30708.37       |              | 30646.22             |     | 95%                           | 90%      |   |          |   |          |                                |        |            |                        |        |        |                      |  |    |  |
| Possible LOW for Sell Short Day           |           | 29986.17       |              | 30013.20             |     | 30%                           | 25%      |   |          |   |          |                                |        |            |                        |        |        |                      |  |    |  |
| Thu, Dec 31                               | will be a | SelfShort      | day: YM      | therefore has a      | 65% | chance of making a high above | 30416.00 | and up to                                     | 30576.38 | based on Ave Penetration of SD                |          |                                |        |            |                        |        |        |                      |  |    |  |
|   |           |                |              | therefore has a      | 95% | chance of making a high above | 30166.00 | and up to                                     | 30708.37 | based on Ave 3 Day Rally                      |          |                                |        |            |                        |        |        |                      |  |    |  |
|   |           |                |              | therefore has a      | 30% | chance of making a Low below  | 30211.00 | and down to                                   | 29986.17 | based on Ave of Sell Day Violation on SS days |          |                                |        |            |                        |        |        |                      |  |    |  |
| The 24 hour High has a                    |           | 55%            |              | chance of being made |     | 1st                           |          |   |          |   |          |                                |        |            |                        |        |        |                      |  |    |  |
| Thu, Dec 31                               | will be a | SelfShort      | day: YM Day  | therefore has a      | 70% | chance of making a high above | 30416.00 | and up to                                     | 30605.29 | based on Ave Penetration of SD                |          |                                |        |            |                        |        |        |                      |  |    |  |
|   |           |                |              | therefore has a      | 90% | chance of making a high above | 30166.00 | and up to                                     | 30646.22 | based on Ave 3 Day Rally                      |          |                                |        |            |                        |        |        |                      |  |    |  |
|   |           |                |              | therefore has a      | 25% | chance of making a Low below  | 30280.00 | and down to                                   | 30013.20 | based on Ave of Sell Day Violation on SS days |          |                                |        |            |                        |        |        |                      |  |    |  |
| The Day sess High has a                   |           | 55%            |              | chance of being made |     | 1st                           |          |   |          |   |          |                                |        |            |                        |        |        |                      |  |    |  |
|   |           | <b>RTY 24h</b> |              | <b>RTY day</b>       |     | 24H                           | Day Only | Current                                       | High     | Low   | Last     | odds of 3D Rally > 5           |        | 93%        | odds of 3D Rally > 10  |        | 81%    | odds of 3D Rally < 0 |  | 9% |  |
| The Sell Day LOW was                      |           | 1987.40 Last   |              | 1987.40 Last         |     |                               |          | RTY   | 1987.40  | 1949.70                                       | 1975.60  | Ave Range on                   |        | SSD 40.65  |                        |        |        |                      |  |    |  |
| The Buy Day LOW was                       |           | 1949.70        |              | 1962.10              |     |                               |          |   |          |   |          | based on Ave Penetration of SD |        | of 16.38   | 19.01                  | StdD   | 8.08   | 9.15                 |  |    |  |
| Possible HIGH for Sell Short Day          |           | 1946.60        |              | 1946.60              |     |                               |          | RTY Day                                       | 1987.40  | 1962.10                                       | 1974.80  | based on Ave 3 Day Rally       |        | of 54.46   | 45.99                  | StdD   | 29.64  | 25.93                |  |    |  |
| Possible HIGH for Sell Short Day          |           | 2003.78        |              | 2006.41              |     | 60%                           | 65%      | based on Ave of Sell Day Violation on SS days |          |   |          | of 16.35                       | 33.60  | StdD       | 5.73                   | 6.47   |        |                      |  |    |  |
| Possible HIGH for Sell Short Day          |           | 2001.06        |              | 1992.59              |     | 95%                           | 95%      |   |          |   |          |                                |        |            |                        |        |        |                      |  |    |  |
| Possible LOW for Sell Short Day           |           | 1933.35        |              | 1928.50              |     | 20%                           | 10%      |   |          |   |          |                                |        |            |                        |        |        |                      |  |    |  |
| Thu, Dec 31                               | will be a | SelfShort      | day: RTY     | therefore has a      | 60% | chance of making a high above | 1987.40  | and up to                                     | 2003.78  | based on Ave Penetration of SD                |          |                                |        |            |                        |        |        |                      |  |    |  |
|   |           |                |              | therefore has a      | 95% | chance of making a high above | 1946.60  | and up to                                     | 2001.06  | based on Ave 3 Day Rally                      |          |                                |        |            |                        |        |        |                      |  |    |  |
|   |           |                |              | therefore has a      | 20% | chance of making a Low below  | 1949.70  | and down to                                   | 1933.35  | based on Ave of Sell Day Violation on SS days |          |                                |        |            |                        |        |        |                      |  |    |  |
| The 24 hour High has a                    |           | 65%            |              | chance of being made |     | 1st                           |          |   |          |   |          |                                |        |            |                        |        |        |                      |  |    |  |
| Thu, Dec 31                               | will be a | SelfShort      | day: RTY Day | therefore has a      | 65% | chance of making a high above | 1987.40  | and up to                                     | 2006.41  | based on Ave Penetration of SD                |          |                                |        |            |                        |        |        |                      |  |    |  |
|   |           |                |              | therefore has a      | 95% | chance of making a high above | 1946.60  | and up to                                     | 1992.59  | based on Ave 3 Day Rally                      |          |                                |        |            |                        |        |        |                      |  |    |  |
|   |           |                |              | therefore has a      | 10% | chance of making a Low below  | 1962.10  | and down to                                   | 1928.50  | based on Ave of Sell Day Violation on SS days |          |                                |        |            |                        |        |        |                      |  |    |  |
| The Day sess High has a                   |           | 65%            |              | chance of being made |     | 1st                           |          |   |          |   |          |                                |        |            |                        |        |        |                      |  |    |  |

Thursday December 31<sup>st</sup> 2020

Today was a SS day. Markets started very confused but the window dressing created a last minute rally.

Monday will be a Buy day. Momentum may take markets higher before the decline starts.

Happy New Year to all and your families

| TTT Data for trading US Index Futures on: <b>Monday, January 4, 2021</b> |  |               |     |                      |         |                 |          |                                     |          |             |          |                                     |        |        |        |        |        |
|--|--|---------------|-----|----------------------|---------|-----------------|----------|-------------------------------------|----------|-------------|----------|-------------------------------------|--------|--------|--------|--------|--------|
| The Sell/Short Day HIGH was  |  | ES 24h        |     | ES Day               |         | 24H             | Day Only | Current                             | High     | Low         | Last     | odds of Decline > 10                |        | 74%    |        |        |        |
| The Sell/Short Day LOW was   |  | 3753.00 Last  |     | 3753.00 Last         |         |                 |          | ES                                  | 3753.00  | 3715.00     | 3748.75  | odds of Decline > 20                |        | 47%    |        |        |        |
|  |  | 3715.00       |     | 3717.75              |         |                 |          | ES Day                              | 3753.00  | 3717.75     | 3747.25  | odds of Decline = 0                 |        | 1%     |        |        |        |
| Possible HIGH for Buy Day  |  | 3776.77       |     | 3777.45              |         | 55%             | 55%      | based on Ave Penetration of SSD     |          |             |          | of                                  | 23.77  | 24.45  | StdD   | 12.42  | 13.59  |
| Possible LOW for Buy Day   |  | 3707.81       |     | 3711.34              |         | 100%            | 80%      | based on Ave Decline                |          |             |          | of                                  | 45.19  | 41.66  | StdD   | 27.73  | 35.25  |
| Possible LOW for Buy Day   |  | 3695.88       |     | 3698.25              |         | 40%             | 45%      | based on Ave SS Day Violation on BD |          |             |          | of                                  | 19.13  | 19.50  | StdD   | 21.42  | 16.41  |
| Mon, Jan 04  |  | will be a     | Buy | day.                 | ES      | therefore has a | 55%      | 3753.00                             |          | and up to   | 3776.77  | based on Ave Penetration of SSD     |        |        |        |        |        |
|  |  |               |     |                      |         | therefore has a | 100%     | 3753.00                             |          | and down to | 3707.81  | based on Ave Decline                |        |        |        |        |        |
|  |  |               |     |                      |         | therefore has a | 40%      | 3715.00                             |          | and down to | 3695.88  | based on Ave SS Day Violation on BD |        |        |        |        |        |
| The 24 hour Low has a  |  | 60%           |     | chance of being made |         | Last            |          |                                     |          |             |          | Ave Range on                        |        | BD     | 50.11  |        |        |
| Mon, Jan 04  |  | will be a     | Buy | day.                 | ES Day  | therefore has a | 55%      | 3753.00                             |          | and up to   | 3777.45  | based on Ave Penetration of SSD     |        |        |        |        |        |
|  |  |               |     |                      |         | therefore has a | 80%      | 3753.00                             |          | and down to | 3711.34  | based on Ave Decline                |        |        |        |        |        |
|  |  |               |     |                      |         | therefore has a | 45%      | 3717.75                             |          | and down to | 3698.25  | based on Ave SS Day Violation on BD |        |        |        |        |        |
| The Day sess Low has a   |  | 50%           |     | chance of being made |         | Last            |          |                                     |          |             |          | Ave Range on                        |        | BD     | 50.11  |        |        |
| The Sell/Short Day LOW was   |  | NQ 24h        |     | NQ Day               |         | 24H             | Day Only | Current                             | High     | Low         | Last     | odds of Decline > 20                |        | 77%    |        |        |        |
|  |  | 12896.00 Last |     | 12896.00 Last        |         |                 |          | NQ                                  | 12896.00 | 12796.50    | 12883.00 | odds of Decline > 25                |        | 69%    |        |        |        |
|  |  | 12796.50      |     | 12796.50             |         |                 |          | NQ Day                              | 12896.00 | 12796.50    | 12878.75 | odds of Decline = 0                 |        | 1%     |        |        |        |
| Possible HIGH for Buy Day  |  | 12960.50      |     | 12973.73             |         | 65%             | 65%      | based on Ave Penetration of SSD     |          |             |          | of                                  | 64.50  | 77.73  | StdD   | 31.69  | 77.13  |
| Possible LOW for Buy Day   |  | 12704.31      |     | 12743.99             |         | 100%            | 95%      | based on Ave Decline                |          |             |          | of                                  | 191.69 | 152.01 | StdD   | 112.33 | 179.23 |
| Possible LOW for Buy Day   |  | 12710.50      |     | 12711.00             |         | 25%             | 30%      | based on Ave SS Day Violation on BD |          |             |          | of                                  | 86.00  | 85.50  | StdD   | 93.88  | 67.89  |
| Mon, Jan 04  |  | will be a     | Buy | day.                 | NQ      | therefore has a | 65%      | 12896.00                            |          | and up to   | 12960.50 | based on Ave Penetration of SSD     |        |        |        |        |        |
|  |  |               |     |                      |         | therefore has a | 100%     | 12896.00                            |          | and down to | 12704.31 | based on Ave Decline                |        |        |        |        |        |
|  |  |               |     |                      |         | therefore has a | 25%      | 12796.50                            |          | and down to | 12710.50 | based on Ave SS Day Violation on BD |        |        |        |        |        |
| The 24 hour Low has a  |  | 60%           |     | chance of being made |         | Last            |          |                                     |          |             |          | Ave Range on                        |        | BD     | 211.26 |        |        |
| Mon, Jan 04  |  | will be a     | Buy | day.                 | NQ Day  | therefore has a | 65%      | 12896.00                            |          | and up to   | 12973.73 | based on Ave Penetration of SSD     |        |        |        |        |        |
|  |  |               |     |                      |         | therefore has a | 95%      | 12896.00                            |          | and down to | 12743.99 | based on Ave Decline                |        |        |        |        |        |
|  |  |               |     |                      |         | therefore has a | 30%      | 12796.50                            |          | and down to | 12711.00 | based on Ave SS Day Violation on BD |        |        |        |        |        |
| The Day sess Low has a   |  | 60%           |     | chance of being made |         | Last            |          |                                     |          |             |          | Ave Range on                        |        | BD     | 211.26 |        |        |
| The Sell/Short Day LOW was   |  | YM 24h        |     | YM day               |         | 24H             | Day Only | Current                             | High     | Low         | Last     | odds of Decline > 100               |        | 69%    |        |        |        |
|  |  | 30526.00 Last |     | 30526.00 Last        |         |                 |          | YM                                  | 30526.00 | 30230.00    | 30482.00 | odds of Decline > 150               |        | 52%    |        |        |        |
|  |  | 30230.00      |     | 30230.00             |         |                 |          | YM Day                              | 30526.00 | 30230.00    | 30497.00 | odds of Decline = 0                 |        | 1%     |        |        |        |
| Possible HIGH for Buy Day  |  | 30738.92      |     | 30778.22             |         | 60%             | 45%      | based on Ave Penetration of SSD     |          |             |          | of                                  | 212.92 | 252.22 | StdD   | 121.28 | 99.19  |
| Possible LOW for Buy Day   |  | 30138.30      |     | 30150.76             |         | 100%            | 85%      | based on Ave Decline                |          |             |          | of                                  | 387.70 | 375.24 | StdD   | 250.38 | 295.37 |
| Possible LOW for Buy Day   |  | 30042.33      |     | 30051.36             |         | 45%             | 55%      | based on Ave SS Day Violation on BD |          |             |          | of                                  | 187.67 | 178.64 | StdD   | 178.14 | 123.15 |
| Mon, Jan 04  |  | will be a     | Buy | day.                 | YM      | therefore has a | 60%      | 30526.00                            |          | and up to   | 30738.92 | based on Ave Penetration of SSD     |        |        |        |        |        |
|  |  |               |     |                      |         | therefore has a | 100%     | 30526.00                            |          | and down to | 30138.30 | based on Ave Decline                |        |        |        |        |        |
|  |  |               |     |                      |         | therefore has a | 45%      | 30230.00                            |          | and down to | 30042.33 | based on Ave SS Day Violation on BD |        |        |        |        |        |
| The 24 hour Low has a  |  | 50%           |     | chance of being made |         | Last            |          |                                     |          |             |          | Ave Range on                        |        | BD     | 429.05 |        |        |
| Mon, Jan 04  |  | will be a     | Buy | day.                 | YM Day  | therefore has a | 45%      | 30526.00                            |          | and up to   | 30778.22 | based on Ave Penetration of SSD     |        |        |        |        |        |
|  |  |               |     |                      |         | therefore has a | 85%      | 30526.00                            |          | and down to | 30150.76 | based on Ave Decline                |        |        |        |        |        |
|  |  |               |     |                      |         | therefore has a | 55%      | 30230.00                            |          | and down to | 30051.36 | based on Ave SS Day Violation on BD |        |        |        |        |        |
| The Day sess Low has a   |  | 45%           |     | chance of being made |         | Last            |          |                                     |          |             |          | Ave Range on                        |        | BD     | 429.05 |        |        |
| The Sell/Short Day LOW was   |  | RTY 24h       |     | RTY day              |         | 24H             | Day Only | Current                             | High     | Low         | Last     | odds of Decline > 10                |        | 69%    |        |        |        |
|  |  | 1980.30 Last  |     | 1980.30 Last         |         |                 |          | RTY                                 | 1980.30  | 1958.00     | 1978.30  | odds of Decline > 15                |        | 53%    |        |        |        |
|  |  | 1958.00       |     | 1958.00              |         |                 |          | RTY Day                             | 1980.30  | 1958.00     | 1973.50  | odds of Decline = 0                 |        | 1%     |        |        |        |
| Possible HIGH for Buy Day  |  | 2000.45       |     | 1997.21              |         | 55%             | 65%      | based on Ave Penetration of SSD     |          |             |          | of                                  | 20.15  | 16.91  | StdD   | 10.32  | 9.15   |
| Possible LOW for Buy Day   |  | 1949.13       |     | 1949.27              |         | 100%            | 80%      | based on Ave Decline                |          |             |          | of                                  | 31.18  | 31.03  | StdD   | 19.19  | 25.93  |
| Possible LOW for Buy Day   |  | 1944.17       |     | 1939.70              |         | 50%             | 40%      | based on Ave SS Day Violation on BD |          |             |          | of                                  | 13.83  | 18.30  | StdD   | 15.10  | 6.48   |
| Mon, Jan 04  |  | will be a     | Buy | day.                 | RTY     | therefore has a | 55%      | 1980.30                             |          | and up to   | 2000.45  | based on Ave Penetration of SSD     |        |        |        |        |        |
|  |  |               |     |                      |         | therefore has a | 100%     | 1980.30                             |          | and down to | 1949.13  | based on Ave Decline                |        |        |        |        |        |
|  |  |               |     |                      |         | therefore has a | 50%      | 1958.00                             |          | and down to | 1944.17  | based on Ave SS Day Violation on BD |        |        |        |        |        |
| The 24 hour Low has a  |  | 60%           |     | chance of being made |         | Last            |          |                                     |          |             |          | Ave Range on                        |        | BD     | 37.39  |        |        |
| Mon, Jan 04  |  | will be a     | Buy | day.                 | RTY Day | therefore has a | 65%      | 1980.30                             |          | and up to   | 1997.21  | based on Ave Penetration of SSD     |        |        |        |        |        |
|  |  |               |     |                      |         | therefore has a | 80%      | 1980.30                             |          | and down to | 1949.27  | based on Ave Decline                |        |        |        |        |        |
|  |  |               |     |                      |         | therefore has a | 40%      | 1958.00                             |          | and down to | 1939.70  | based on Ave SS Day Violation on BD |        |        |        |        |        |
| The Day sess Low has a   |  | 60%           |     | chance of being made |         | Last            |          |                                     |          |             |          | Ave Range on                        |        | BD     | 37.39  |        |        |

Monday January 1<sup>st</sup> 2021