Date: 21st March 2015 (Saturday)   **US BROADER INDICES REPORT (Strategy & Prop Tech)**

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- ## Executive Summary

	Current Price	POM Triggered within CZ & Date	Follow up Alert Update For ST Trend Reversal & RM	Progress Status	Existing Position / Exposure	NEW ACTION (Trigger to Watch)	Upside CZ Near Term	Upside CZ Mid term	Downside CZ Near term	Downside CZ Mid term	Remark
IWM (SM CAP)	126	Announced On 2/2 POM 14 Trigger @ 1997 SPX	NONE	NEUTRAL Rally in progress	0%	NONE No Signal	ABC up to 130 Full projection	POM 15 Trigger In SPX	Pullback to 122 .	1st ABC down to 118	

ACTIONABLE IDEAS –

For Bears – Wait for next rally / bounce in SPX to Trigger at POM 15 for Net short at / around CZ 2110-2125 for Bearish Top. We shall announce the next Signal when it develops.

For Bulls – rally target to SPX 2110-2125 is approaching to decide the trend of IWM .

	Current Price	POM Triggered within CZ & Date	Follow up Alert Update For ST Trend Reversal & RM	Progress Status	Existing Position / Exposure	NEW ACTION (Trigger to Watch)	Upside CZ Near Term	Upside CZ Mid term	Downside CZ Near term	Downside CZ Mid term	Remark
QQQ (NASD)	108.5	Announced On 2/2 POM 14 Trigger @ 1997 SPX	NONE	NEUTRAL Bounce in progress	0%	NONE No Signal	ABC up to 112 Full projection	POM 15 Trigger In SPX	Pullback to 106	1st ABC down to 104	

Broader Indices   Overview -

NASD NEARS TEST OF 2000 HIGH... reached the highest level in fifteen years on Friday, and is only 22 points from its all-time closing high reached in March 2000 at 5048. QQQ is under 3 drives to the top.

IWM – Hit new highs. If volume picks on downside, new high momentum should be negated.

Challenge is which one Fails first SPX POM 15, QQQ double top or IWM Volume to downside.
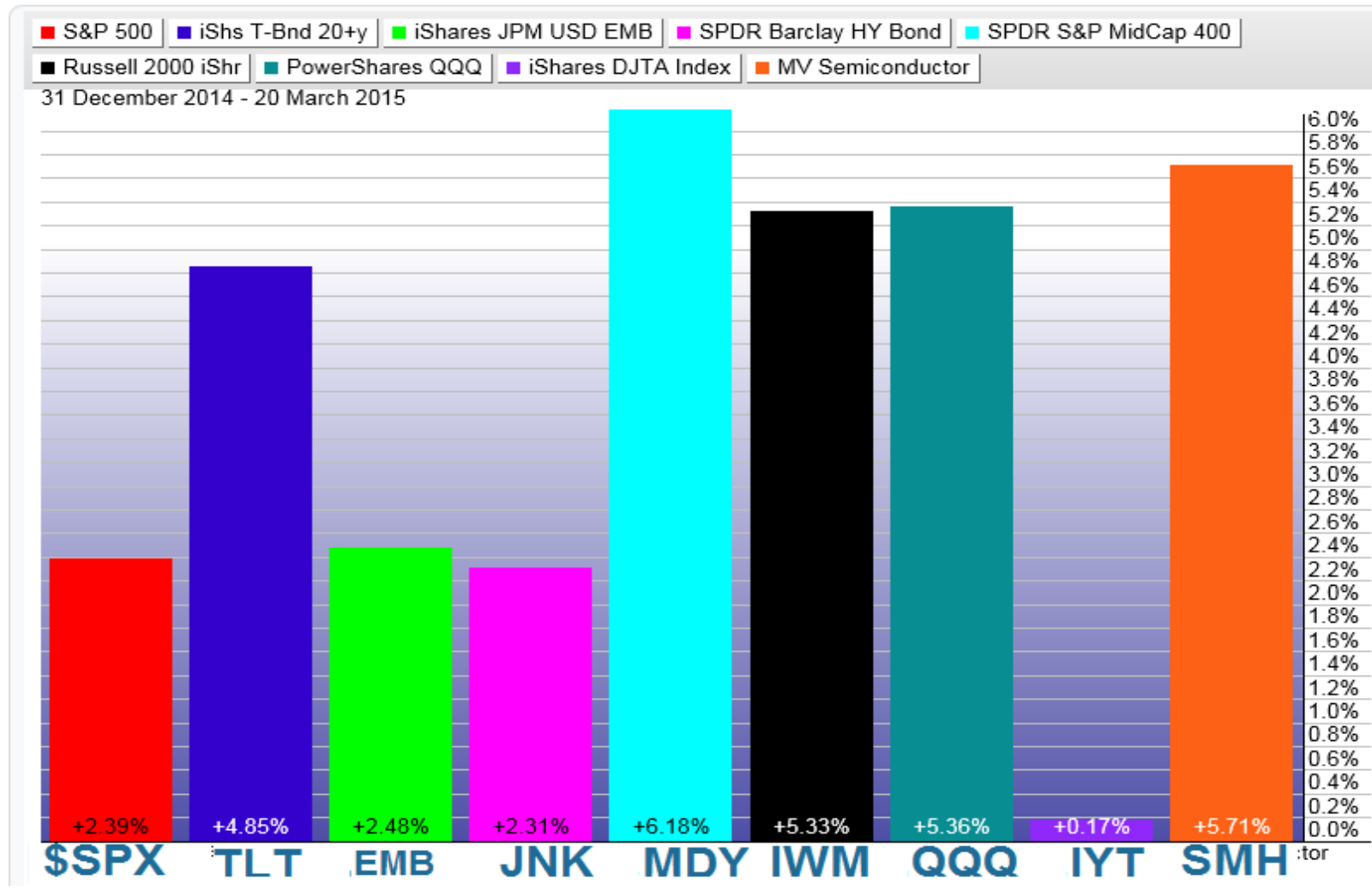

BULLISH   -   NONE

BEARISH -   NONE

NEUTRAL -   QQQ , IWM, TLT

YTD – Broader Indices performance v/s SPX

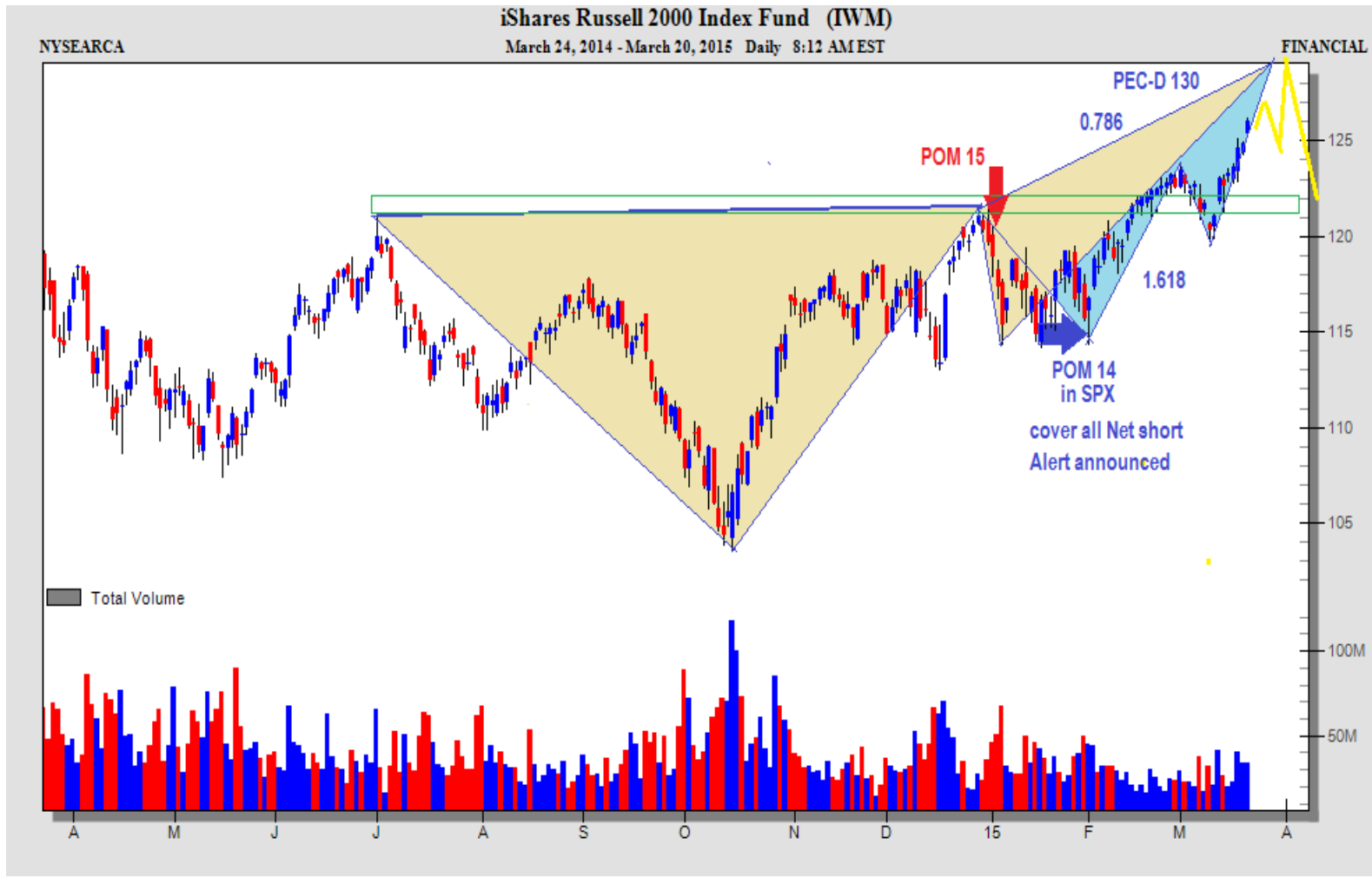**Weakest and strongest Indices for PAIR TRADES**

2015 - Strength / weakness in these market . Chart below is our Inter market Analysis Model with Ratio Relative performance v/s SPX .

IWM – CZ- PEC-D Analysis

Upside – Target to PEC-D 130

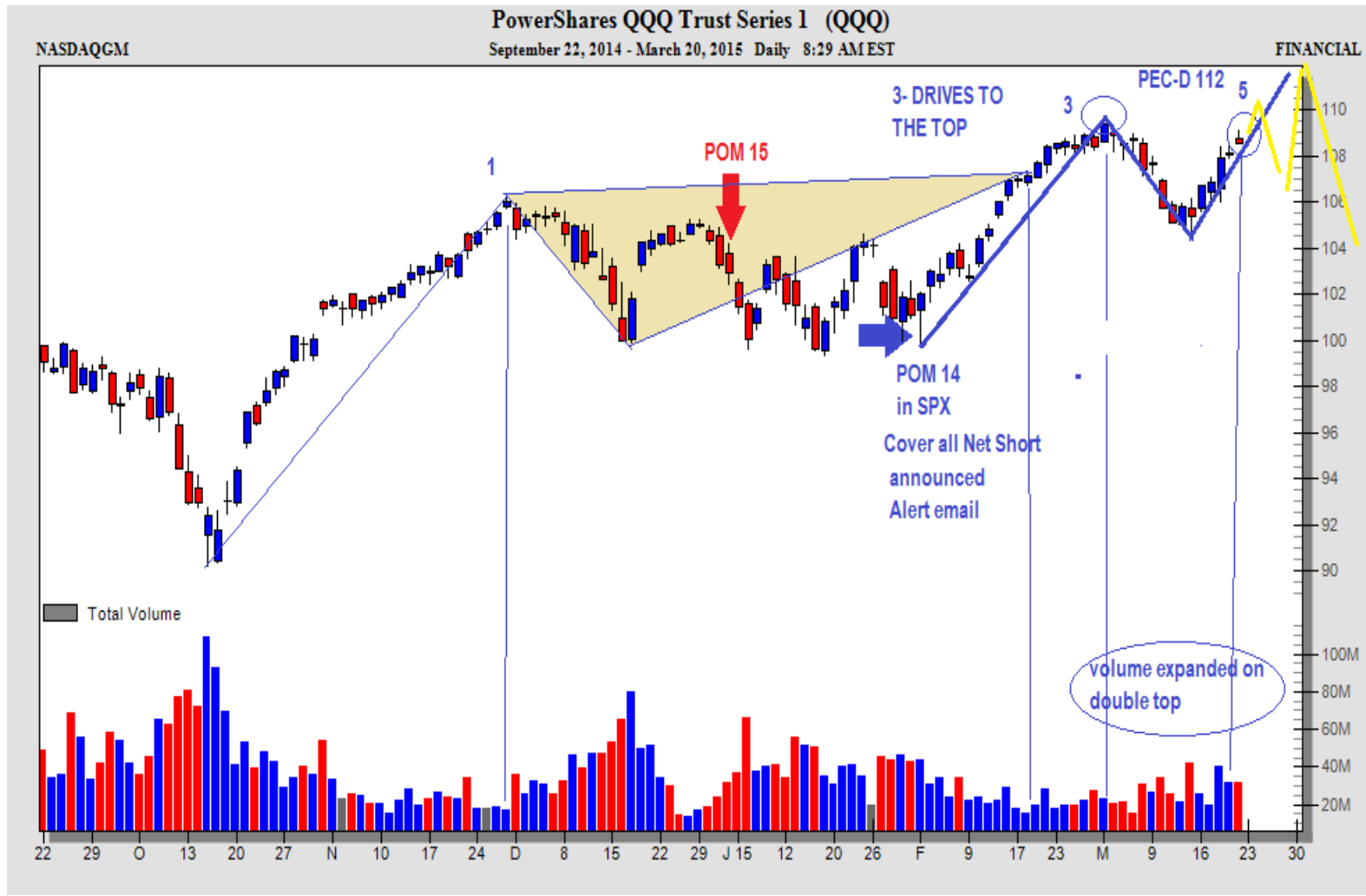**Downside -**   First pullback to 122, ABC down is at 118.

iShares Russell 2000 Index Fund   (IWM)

NYSEARCA

March 24, 2014 - March 20, 2015   Daily   8:12 AM EST

FINANCIAL

PEC-D 130

0.786

POM 15

1.618

POM 14
in SPX

cover all Net short
Alert announced

Total Volume

NASD – Long term chart

$COMPQ Nasdaq Composite INDX
20-Mar-2015 Open 4897.27 High 5042.14 Low 4889.09 Close 5026.42 Volume 9.7B Chg +154.66 (+3.17%)

5048.62

NASD should
test the old
highs for sure

2810.38

2873.54

2140.50

2341.84

2091.79

1757.20

1492.40

1423.17

1293.85

1139.90

96 97 98 99 00 01 02 03 04 05 06 07 08 09 10 11 12 13 14 15

QQQ (NASD 100) - CZ – PEC-D Analysis

Upside –   Target to PEC-D 112, Expanding volume on double top at 109. Three drives to top to 112

 Downside -   First pullback to 106, ABC down is at 104.

PowerShares QQQ Trust Series 1   (QQQ)
September 22, 2014 - March 20, 2015 Daily 8:29 AM EST

NASDAQGM

FINANCIAL

PEC-D 112

3- DRIVES TO
THE TOP

POM 15

POM 14
in SPX
Cover all Net Short
announced
Alert email

volume expanded on
double top

Total Volume

Appendix Content

- **Objectives & POM /CZ / PEC –D Guidelines – <u>Refer to detail Annexure</u>**

- **Full Utilization of " SP" Report Guidelines & Limitations - <u>Refer to detail Annexure</u>**

- **POM – " Price Oscillation Model " Criteria**

- **PEC –D " Pythagoras – Expansion & Contraction Criteria**

- **CZ- Confluence Zone Criteria**

- **TEXTURES – Bullish , Bearish , Neutral**

- **Chart Analysis**

  - *Trend & Oscillator Analysis,*
  - *PEC –D Analysis,*
  - *Poly- Trend Analysis,*
  - *Pattern / CZ – Price & Volume Analysis.*
  - *Exterme Indicator Analysis*

CORRELATION RATIO ANALYSIS

Inter market Analysis – TNX (Yield) v/s SPX

- ***Direct Correlation continues in Current Trend***

Inter market Analysis – TLT v/s USD

- ***Inverse Correlation continues in Current Trend***

- ## EXTREAME Sentiment Analysis
- **(3rd Party Data)** - Courtesy : SENTIMENT TRADERS

None @ EXTREMES

POM criteria for Implementation on SPX

- **_POM is rated from 10 to 15_**

- *POM 14 , 15 (is Sell Signal)* and *12 , 11 (is Buy Signal)* both are the Actionable Area whereas *POM 13* is A *Neutral Signal* for Risk management

- On way <u>UP</u> move, *POM 13* signifies to <u>STOP</u> executing additional 'New Buys" that was initiated at *POM 12 or POM 11 levels*

- On way <u>DOWN</u> move, *POM 13* signifies to <u>STOP</u> executing additional " New Short Sells" that was initiated at *POM 14 or POM 15 levels*

- *(Bear Markets)* **POM 15 is for - <u>Net Short</u> & POM 14 is for - <u>Hedge Longs</u>**

- *(Bull Markets)* **POM 15 is for -<u>Hedge Longs</u> & POM 14 is for - <u>Partial Hedge</u>**

- *POM 12 & 11 is for Net Long*

- **POM 10** is Climatic Crash low *Buy Signal* to add to Net long position **(Rear event)**

Pythagoras Expansion / Contraction – (PEC) Model

- PEC Model is a 2th Derivative Timing Tool utilized on core currencies which identifies the turning point, for Tops and Bottoms on "Short & Intermediate term" Trend in the currency market.

- Methodology is based on Mathematical Pattern Recognition with Symmetrical Pythagoras Triangular expansion and contraction (PEC) in concert with Price Oscillation (POM). This has a high probability for greater accuracy on Price projections at confluence when Integrated together.

- Once our POM analysis is complete, it will overlay PEC. The input signals are from tracking rolling Arithmetic Numerical series of Regression utilizing Fibonacci to Identify Triangular patterns of Expansion / Contraction. Triangular pattern completes at the convergence of 2 separate Fibonacci extension levels and overlay Price Oscillation Model.

- Since the Currency has 2 dimensional pairs, PEC is critical to analyze with 2x2 Fibonacci steams to achieve confluence point D coinciding with POM
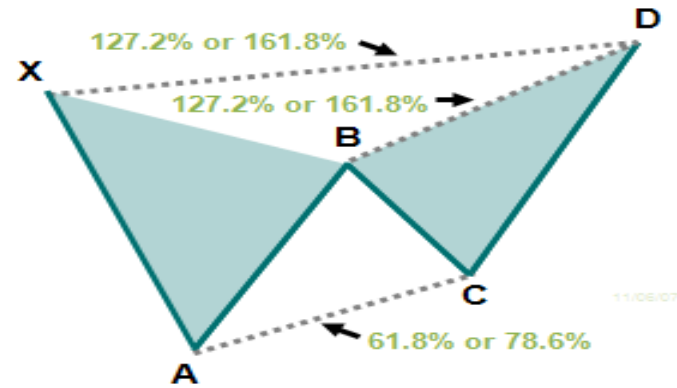
PYTHAGORAS EXPANSION / CONTRACTION –(PEC) Model

The output signal of ABCD price moves preceded by a swing high or low (XA) generates projection point D, which is actionable point derived from 2 connecting triangles with convergence ratio. As with all geometric patterns, a Buy or Sell signal occurs as the pattern completes at point D

Buy Pattern (bullish)

A

61.8% or 78.6%

C

B

127.2% or 161.8%

X

127.2% or 161.8%

D

Sell Pattern (bearish)

D

127.2% or 161.8%

X

127.2% or 161.8%

B

C

A

61.8% or 78.6%