

TREND DAY FORECAST

For June 22, 2012

Price References for Today

| | Bund | Stoxx | Bonds | SP | Gold | Euro |
|------------------------------|-------------|--------------|--------------|-----------|-------------|-------------|
| Yesterday's 15:00ct Close | 141.55 | 2165 | 149 8/32 | 1319.00 | 1567.10 | 1.2557 |
| European Open | | | | | | |
| USA Open | | | | | | |

Set-ups for Today

| Time (ct) | Bund | Stoxx | Bonds | SP | Gold | Euro |
|------------------|---------------------------|--|---|-------------------------------|-------------------------------|------------------------------|
| 1:00 | No high reward set-ups | | -0.25 bts below yesterday's 15:00 ct close, Swing, Multiday | No high reward set- ups | No high reward set- ups | No high reward set-ups |
| 2:00 | | | | | | |
| 3:00 | | | | | | |
| 4:00 | | | | | | |
| 5:00 | | | +0.75 pts above yesterday's 15:00 ct close, Swing | | | |
| 6:00 | | +25.0 pts above yesterday's close, Swing, Multiday | +0.75 pts above yesterday's 15:00 ct close, Swing | | | |
| 7:00 | | +25.0 pts above yesterday's close, Swing, Multiday | +0.75 pts above yesterday's 15:00 ct close, Swing | | | |
| 8:00 | | +25.0 pts above yesterday's close, Swing | | | | |
| 9:00 | | | | | | |
| 10:00 | | | | | | |
| 11:00 | | | | | | |

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| | | | | | | |
|--------------|--|--|--|--|--|--|
| 12:00 | | | | | | |
| 13:00 | | | | | | |
| 14:00 | | | | | | |
| 15:00 | | | | | | |

TREND DAY FORECAST

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Bund

Intraday to 15:00 ct

Regime: **Reversion** (tendency to reverse)

Overall: **Mixed**

No high reward set-ups

Swing, first profitable 15:00 ct close or 3 days

Overall: **Bullish bias**

(56/85 65.9% 0.13 pts sd=0.75 z=1.62 llt=2.15pts f\$=8790 k!=0.18 cl=0.24)

No high reward set-ups

Multiday, second profitable 15:00 ct close or 5 days

Overall: **Mixed**

No high reward set-ups

Other

n/a

TREND DAY FORECAST

Stoxx

Intraday to 15:00 ct

Regime: **Reversion** (tendency to reverse)

Overall: **Mixed**

No high reward set-ups

Swing, first profitable 15:00 ct close or 3 days

Overall: **Bearish bias**

(50/75 66.7% -13.7 pts sd=56.3 z=-2.11 llt=114.0pts f\$=3884 k!=-0.24 c!=0.36)

06:00

+25.0 pts or more above yesterday's 15:00 ct close, historically bullish
(3/3 100.0% 33.0 pts sd=17.1 z=3.34 llt=0.0pts f\$=1 k!=1.93 c!=2.02)

07:00

+25.0 pts or more above yesterday's 15:00 ct close, historically bullish
(7/8 87.5% 32.3 pts sd=25.5 z=3.58 llt=9.0pts f\$=106 k!=1.27 c!=1.33)

08:00

+25.0 pts or more above yesterday's 15:00 ct close, historically bullish
(6/8 75.0% 25.1 pts sd=33.1 z=2.14 llt=32.0pts f\$=507 k!=-0.76 c!=0.82)

Multiday, second profitable 15:00 close or 5 days

Overall: **Mixed**

06:00

+25.0 pts or more above yesterday's 15:00 ct close, historically bullish
(3/3 100.0% 27.7 pts sd=28.4 z=1.69 llt=0.0pts f\$=1 k!=0.98 c!=1.51,)

07:00

+25.0 pts or more above yesterday's 15:00 ct close, historically bullish
(7/8 87.5% 42.3 pts sd=31.9 z=3.75 llt=2.0pts f\$=23 k!=1.33 c!=1.63)

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Other:

n/a

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US

Intraday to 15:00 ct

Regime: **Reversion** (tendency to reverse)

Overall: **Mixed**

No high reward set-ups

Swing, first profitable 15:00 ct close or 3 days

Overall: **Mixed**

01:00 am ct

-0.25 pts or more below yesterday's 15:00 ct close, historically bullish
(12/14 85.7% 0.73 pts sd=0.73 z=3.76 llt=0.38pts f\$=460 k!=1.00 c!=1.22)

05:00 am ct

+0.75 pts or more above yesterday's 15:00 ct close, historically bullish
(4/4 100.0% 0.68 pts sd=0.42 z=3.25 llt=0.00pts f\$=1 k!=1.63 c!=1.06)

06:00 am ct

+0.75 pts or more above yesterday's 15:00 ct close, historically bullish
(4/4 100.0% 0.80 pts sd=0.36 z=4.41 llt=0.00pts f\$=1 k!=2.21 c!=1.52)

07:00 am ct

+0.75 pts or more above yesterday's 15:00 ct close, historically bullish
(3/3 100.0% 0.72 pts sd=0.25 z=4.98 llt=0.00pts f\$=1 k!=2.88 c!=1.19)

Multiday, second profitable 15:00 ct close or 5 days

Overall: **Mixed**

01:00 am ct

-0.25 pts or more below yesterday's 15:00 ct close, historically bullish
(11/14 78.6% 0.61 pts sd=0.68 z=3.32 llt=0.19pts f\$=253 k!=0.89 c!=0.92)

Other

n/a

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ES

Intraday to 15:00 ct

Regime: **Reversion** (tendency to reverse)

Overall: **Mixed**

No high reward set-ups

Swing, first profitable 15:00 close or 3 days

Overall: **Mixed**

No high reward set-ups

Multiday, second profitable 15:00 close or 5 days

Overall: **Mixed**

No high reward set-ups

Other:

n/a

TREND DAY FORECAST

Gold

Intraday to 10:30 ct

Regime: **Reversion** (tendency to reverse)

Overall: **Mixed**

No high reward set-ups

Swing, first profitable 10:30 ct close or 3 days

Overall: **Mixed**

No high reward set-ups

Multiday, second profitable 10:30 ct close or 5 days

Overall: **Mixed**

No high reward set-ups

Other:

n/a

TREND DAY FORECAST

Euro

Intraday to 15:00 ct

Regime: **Reversion** (tendency to reverse)

Overall: **Mixed**

No high reward set-ups

Swing, first profitable 15:00 ct close or 3 days

Overall: **Mixed**

No high reward set-ups

Multiday, second profitable 15:00 ct close or 5 days

Overall: **Mixed**

No high reward set-ups

Other:

n/a

TREND DAY FORECAST

Forecast Performance, March– May 2012

The set-ups in the Trend Day Forecast are individual edges traders add and filter with their own set-ups and expertise with the goal of creating even bigger edges and returns. (Edges are additive)

In March we began tracking the Forecast's performance by taking the first triggered set-up in each market in each timeframe (Intraday, Swing and Multiday) because it lends itself better real-world comparisons. We start the tracking over each European open without regard to prior open positions.

No stops, slippage or commissions are used in these calculations. (Subtract 15% for a good estimate of slippage and commissions.)

| | |
|-----------------------------------|---------------------|
| Current Stats (as of 5/31) | Win percentage: 62% |
| Avg Trade: \$191 | t Score: 2.24 |

| P&L (single contract) | March | April | May | Total |
|-------------------------------------|----------|----------|----------|----------|
| 2012 | \$20,839 | \$11,146 | \$19,058 | \$46,593 |

| By Market | Bund | Stoxx | Bonds (US) | SP | Gold | Gold (automated) | Euro |
|------------------|----------|-------|------------|------------|----------|------------------|---------|
| P&L | \$16,492 | \$222 | \$16,689 | (\$10,863) | \$17,730 | \$6,810 | (\$488) |

| By Duration | Intraday | Swing (3 days) | Multiday (5 days) | Other |
|--------------------|----------|----------------|-------------------|---------|
| P&L | \$17,393 | \$21,551 | (\$435) | \$8,084 |

| By Long/Short | Long | Short |
|----------------------|----------|----------|
| P&L | \$20,121 | \$26,472 |

Trade-by-trade data and additional analysis is [here](#) (Excel).

The Trend Day Forecast is sent prior to the European open and covers Bund, Stoxx, SP, US, Gold and Euro set-ups 24 hours per day. Updates are sent intraday as conditions warrant.

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Online Resources

Current Correlations:

http://www.verticalsolutions.com/forecasts/corr_pwr_ratings.html, and

http://www.verticalsolutions.com/forecasts/inst_correlations.html

Fair Value based on current correlations:

http://www.verticalsolutions.com/forecasts/fair_value.html

Dashboard of live charts:

http://www.verticalsolutions.com/forecasts/dashboard_mosaic.html

Intraday Risk-on Change

http://www.verticalsolutions.com/forecasts/risk_on_intraday.html

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FAQ

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