

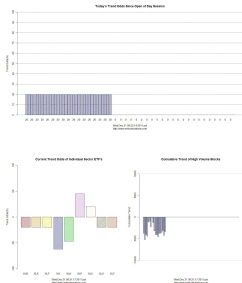
**From:** Henry Carstens <carstens@verticalsolutions.com>  
**Subject:** [Stoxx] Forecast: Bullish in all timeframes; Correlations: Below average  
**Date:** December 19, 2011 7:57:41 PM PST  
**To:** Undisclosed-recipients: <>;



# Vertical Solutions Trend Day Forecast

## Trend Day Indicators

December 20, 2011



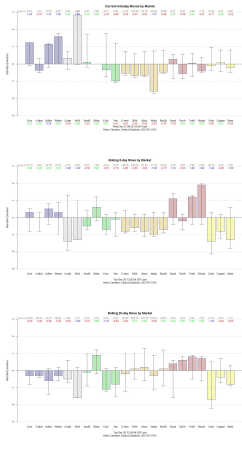
**Notes:**

Correlations: Below average. Baskets (Fixed) vs (Everything Else)

This is a very bullish set of tests.

## Intermarket Moves

Stoxx, after a rangebound day that closes below the prior close



**Intraday**, entry time to 07:30 ct

*Regime: Momentum*

**Bullish bias** (68.2% closed higher, +12.2 pts sd=24.5 z=3.30 llt=46.0pts f\$=975

k!=0.50)

Open

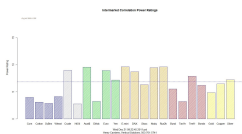
Above yesterday's 15:00 close, historically bullish (17/23 73.9% 14.0 pts sd=22.3 z=3.00 llt=29.0pts f\$=506 k!=0.62)

02:00

Above today's open, historically bullish (21/32 65.6% 10.3 pts sd=22.1 z=2.63 llt=31.0pts f\$=696 k!=0.46)

## Intermarket Correlations

**One Day**, entry time to 7:30 ct + one day



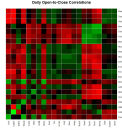
**Bullish bias** (67.5% closed higher, + 18.1 pts sd=48.1 z=2.39 llt=96.0pts f\$=2361

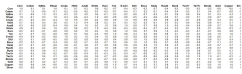
k!=0.38)

Open

+10.0 pts or more above yesterday's 15:00 close, historically bullish (6/8 75.0% 25.5 pts sd=30.2 z=2.39 llt=29.0pts f\$=444 k!=0.84)

03:00





Below today's open, historically bullish (13/15 86.7% 39.9 pts sd=36.9 z=4.19  
llt=30.0pts f\$=365 k!=1.08)

**Swing**, entry time to 7:30 ct, first profitable close or 3 days

**Bullish bias** (75.7% closed higher, +16.8 pts sd=53.9 z=1.90 llt=118.0pts f\$=2986  
k!=0.31)

02:00

Below today's open, historically bullish (11/12 91.7% 41.2 pts sd=30.0 z=4.75  
llt=2.0pts f\$=22 k!=1.37)

03:00

Below today's open, historically bullish (15/15 100.0% 53.3 pts sd=31.3 z=6.59  
llt=0.0pts f\$=1 k!=1.70)

**Multiday**, entry time to 7:30 ct, second profitable close or 3 days

**Bullish bias** (65.5% closed higher, + 21.4 pts sd=84.3 z=1.37 llt=169.0pts f\$=5702  
k!=0.25)

02:00

Below today's open, historically bullish (10/11 90.9% 79.8 pts sd=66.3 z=3.99  
llt=67.0pts f\$=793 k!=1.20)

03:00

Below today's open, historically bullish (11/14 78.6% 64.0 pts sd=71.7 z=3.34  
llt=61.0pts f\$=880 k!=0.89)

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