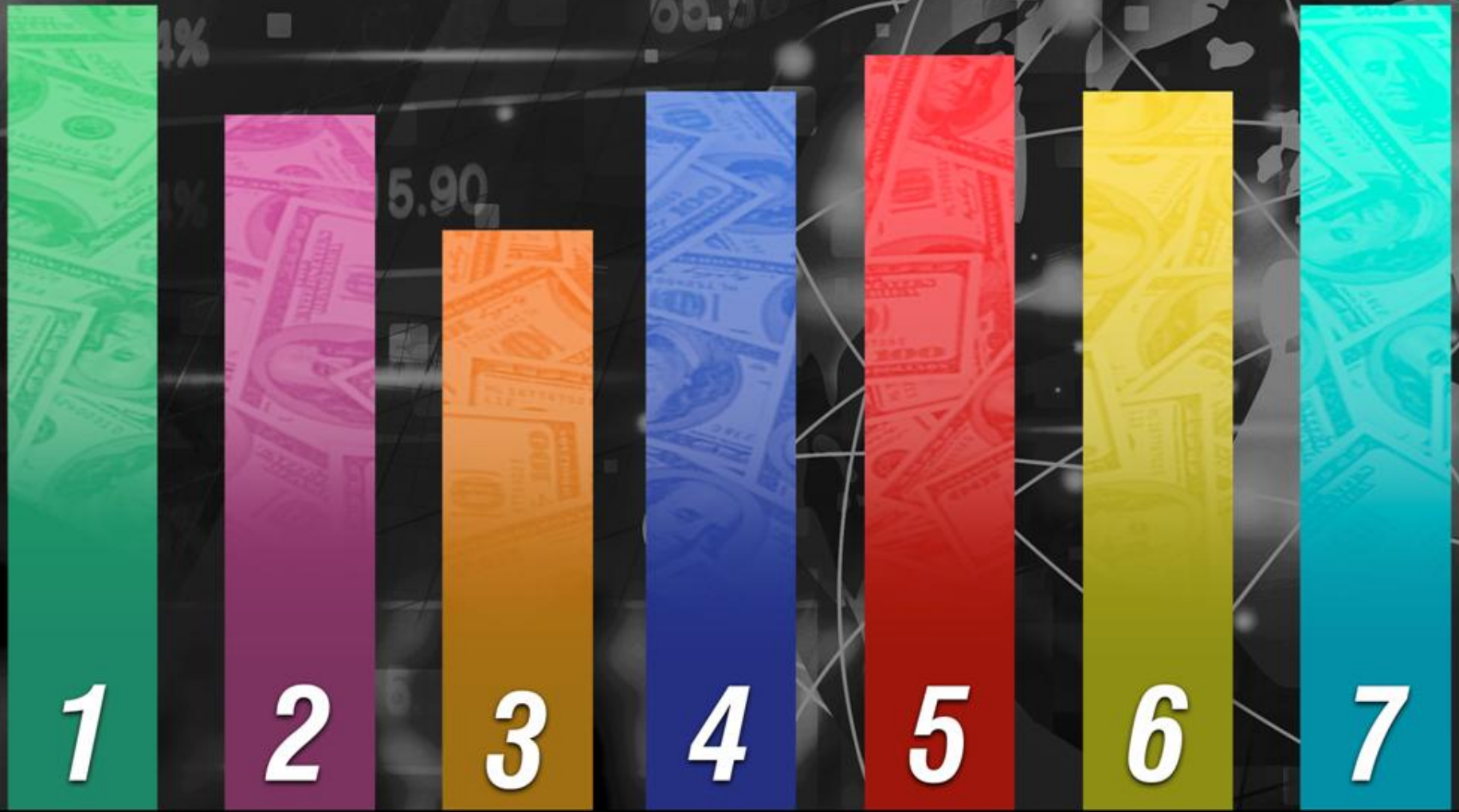


Nirvana's Trade Secrets



Trade Secrets 1, Part 3

Allocation



Positive Factors

Score

MACD > 0

+1

Trend Line Break Up

+3

MACD Above Trigger Line

+2

Negative Factors

Score

MACD < 0

-1

Trend Line Break Down

-3

MACD Below Trigger Line

-2



Allocation & Exposure

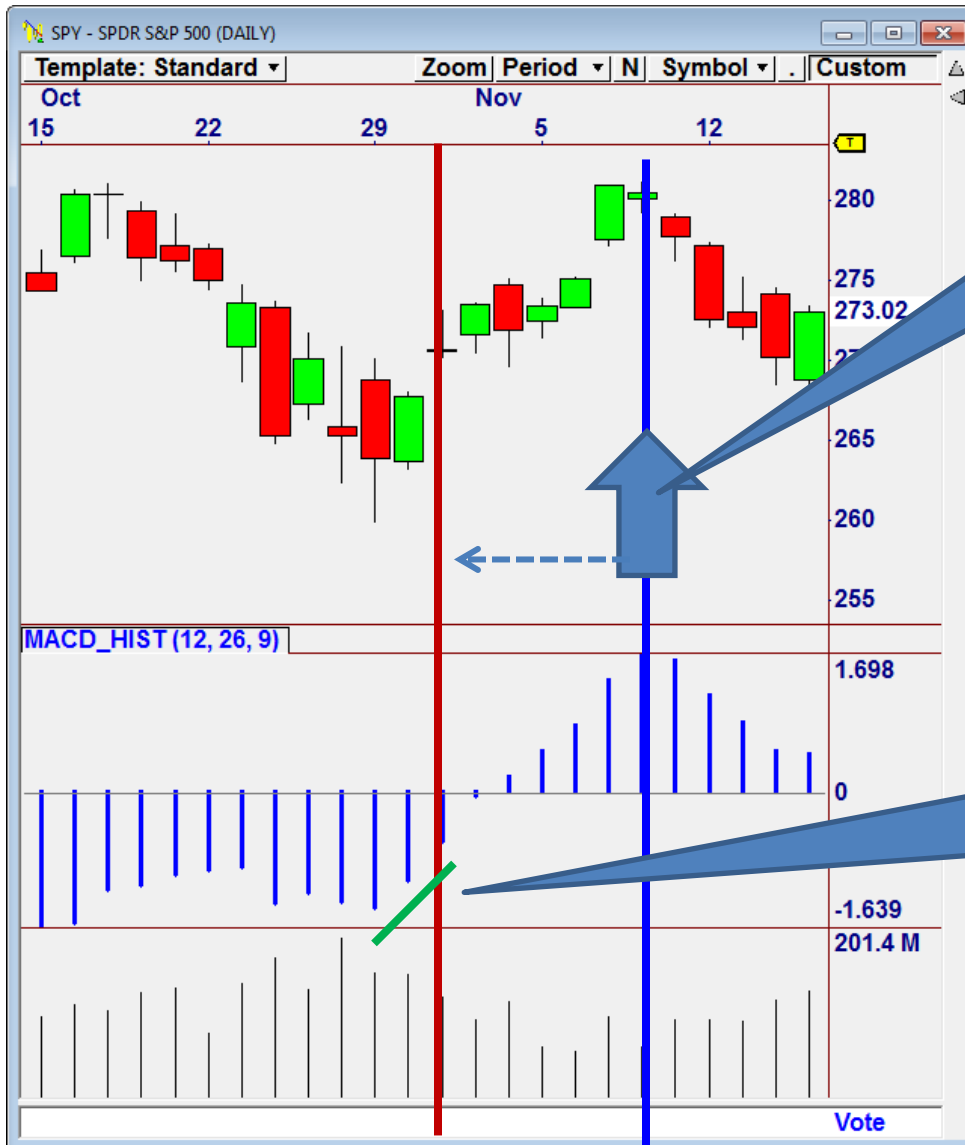
Allocation

Score	Long %	Short %
+5	100	0
+4	90	10
+3	80	20
+2	70	30
+1	60	40
0	50	50
-1	40	60
-2	30	70
-3	20	80
-4	10	90
-5	0	100

Exposure

VTY_PRICE(\$VIX)	Exposure
Indicator < 0.15	100%
0.15 < indicator < 0.17	60%
0.17 < indictaor < 0.2	40%
Indicator > 0.2	CASH

Automating an Indicator Prediction



Calculating the Indicator, we are "here"

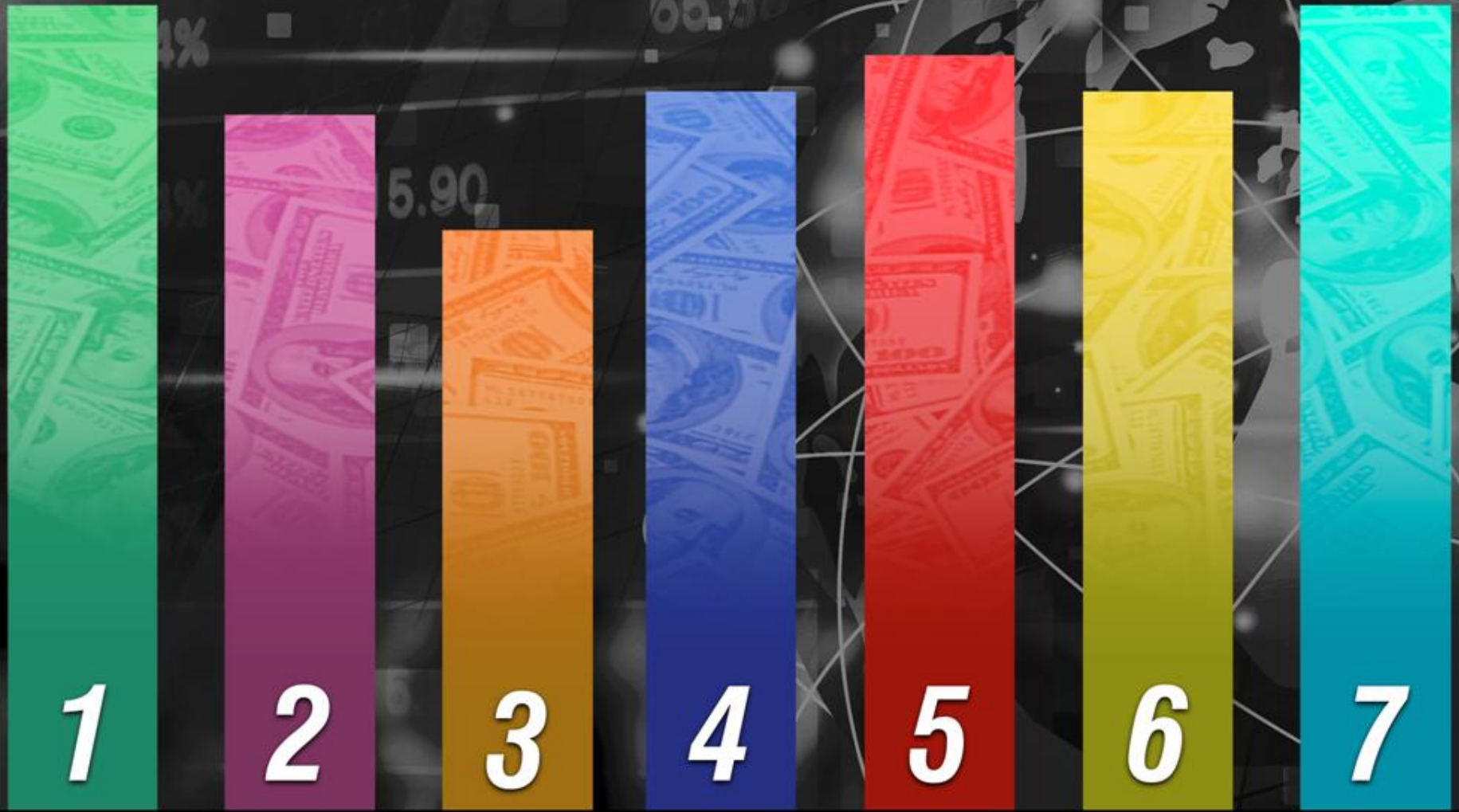
Go back
Lookback bars.

Measure Price
change and
repeat.

Probability Indicator



Nirvana's Trade Secrets



Trade Secrets 1, Part 3