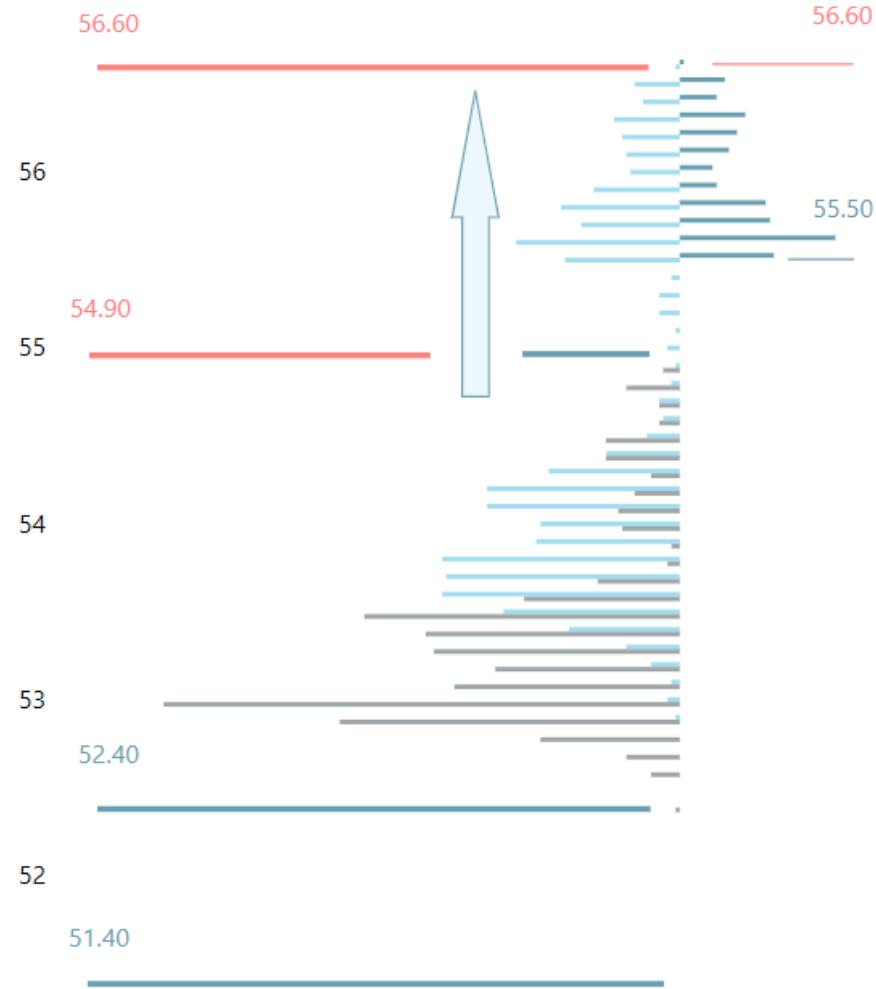


WTI Daily Profile

● Daily ● Current Week ● Prior Week

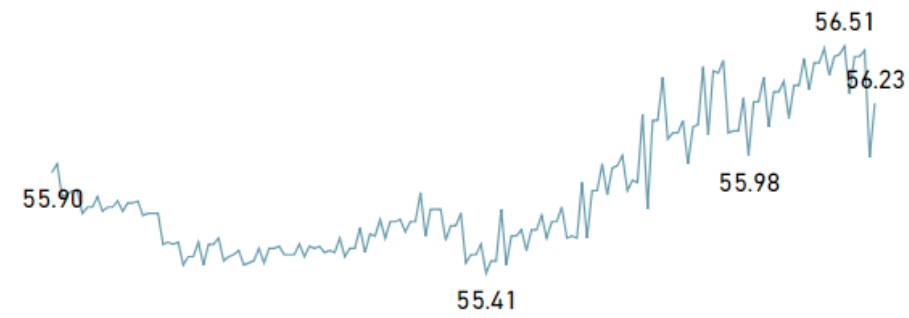


WTI Daily Levels

Prior 2σ High: 58.17
 Prior 1σ High: 57.70
 Prior ADR High: 57.24
 Prior ADR Low: 54.70
 Prior 1σ Low: 54.24
 Prior 2σ Low: 53.77

WTI Metric	Date	Probability Path
Daily Inference #1	Thursday, October 24, 2019	IF 55.94s Fail As Support: 54.99s/54.51s.
Daily Inference #2	Thursday, October 24, 2019	IF 55.94s Hold As Support: 57.47s/57.95s.
Weekly Inference #1	Friday, October 18, 2019	IF 54.69s Fail As Resistance: 58.34s/59.58s.
Weekly Inference #2	Friday, October 18, 2019	IF 54.69s Hold As Resistance: 49.40s/48.16s.

2σ High 4.3%: 58.44
 1σ High 17.4%: 57.95
 ADR High 43.5%: 57.47
 Key Support: 55.94
 ADR Low 43.5%: 54.99
 1σ Low 17.4%: 54.51
 2σ Low 4.3%: 54.02
 NT Bias: 53.62



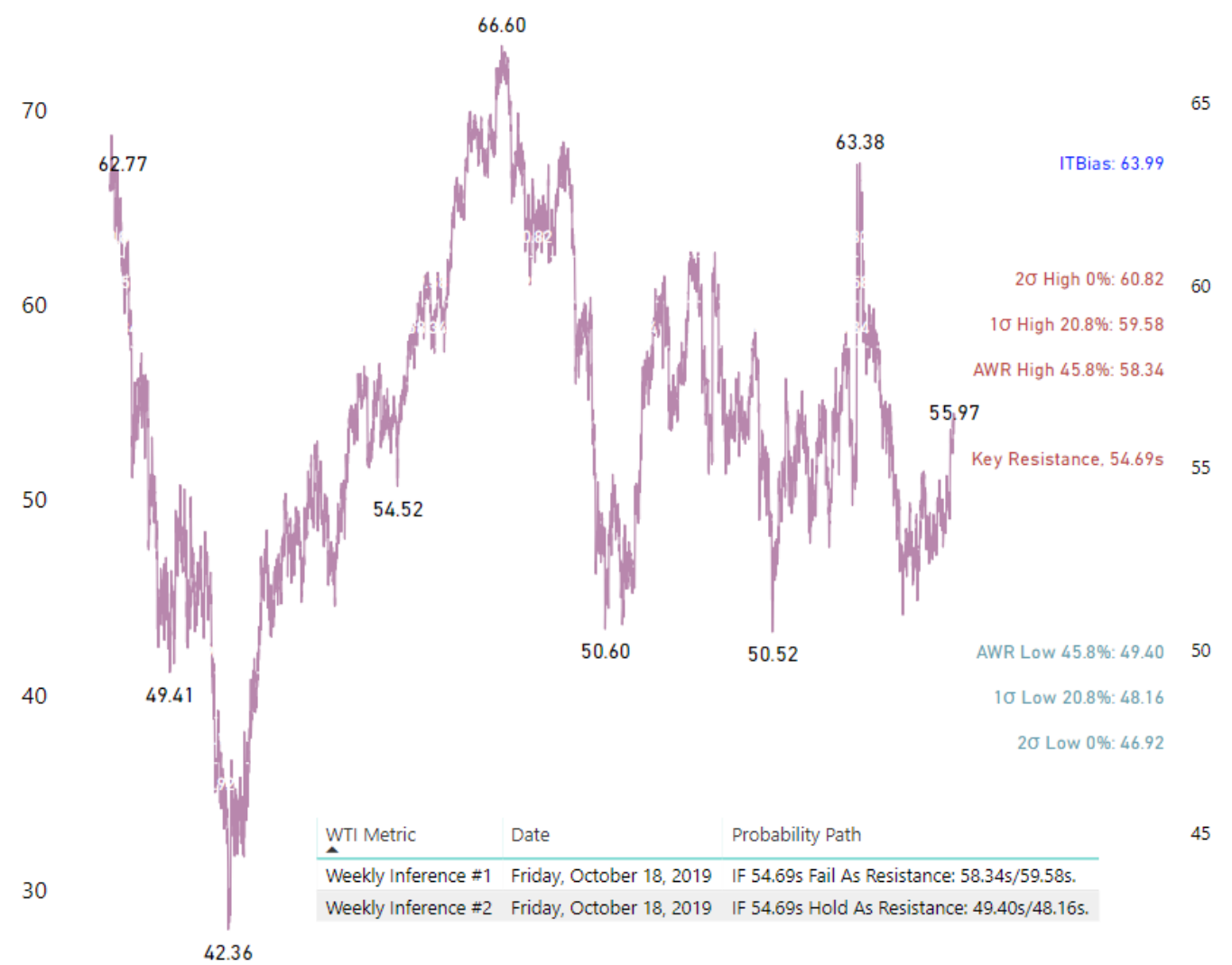
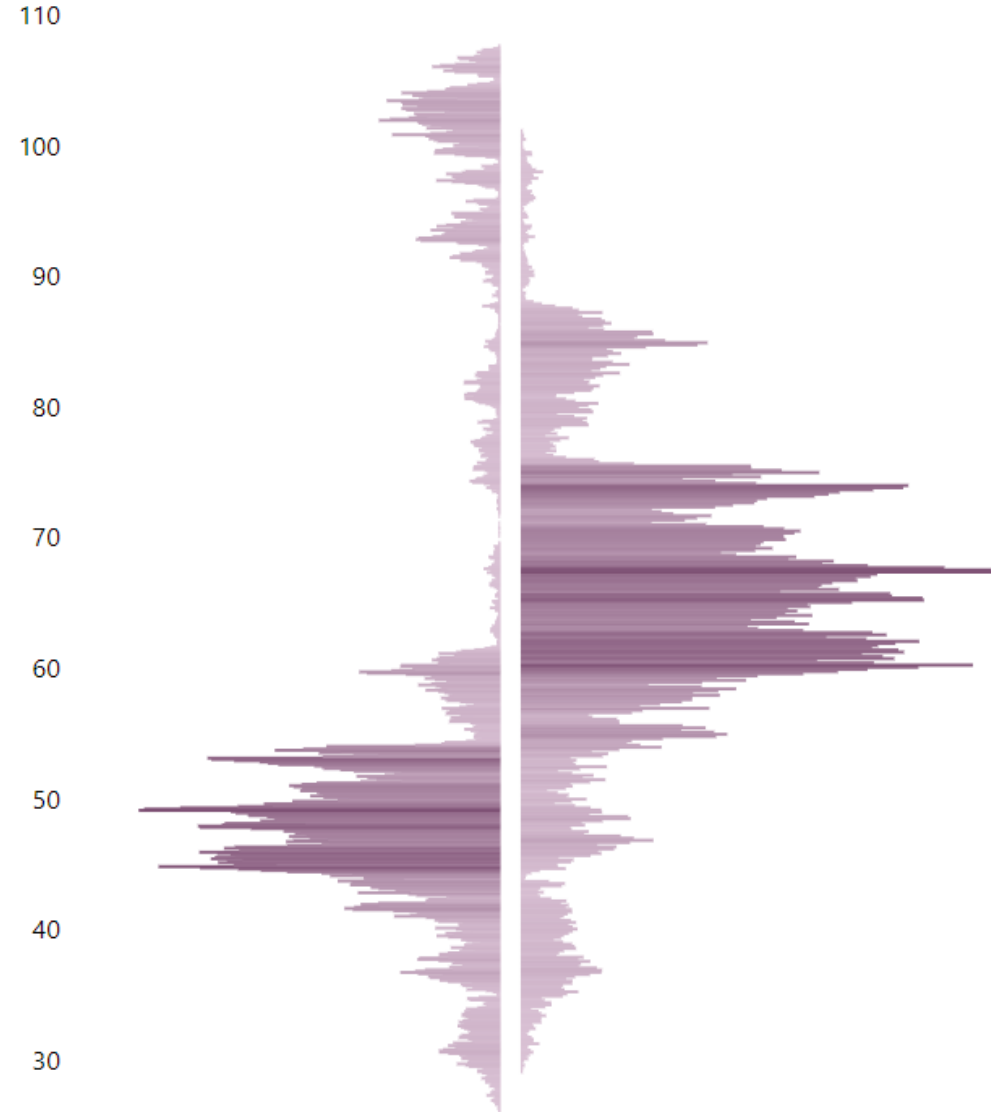
Globex Reopen-NY Close



WTI Macro Profile

WTI Intermediate Profile

WTI Weekly Levels



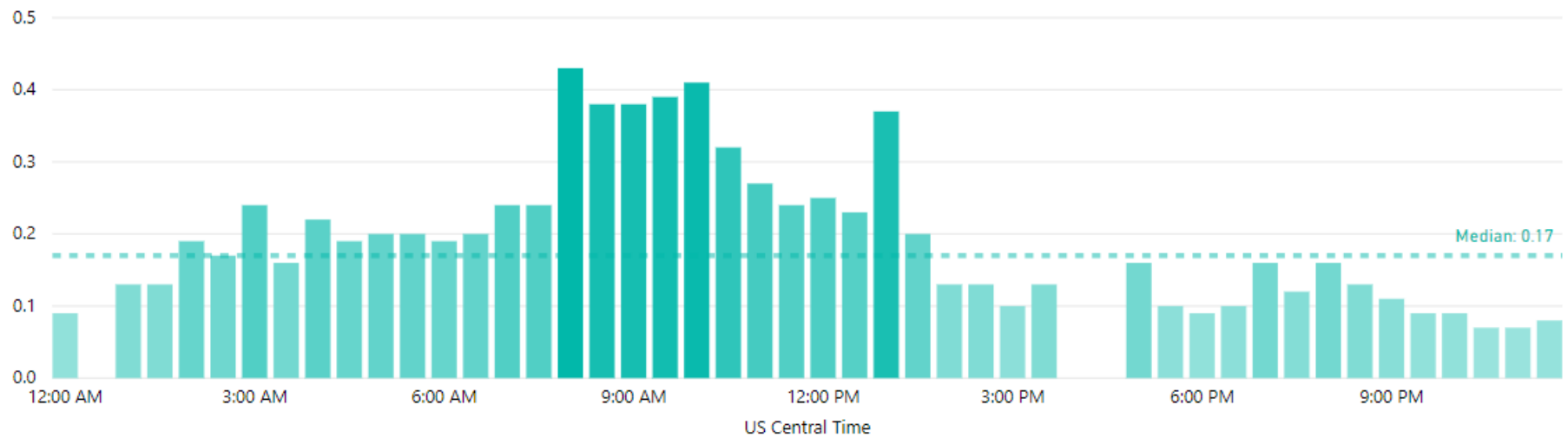
Date ▼

1/1/2019 10/24/2019

H

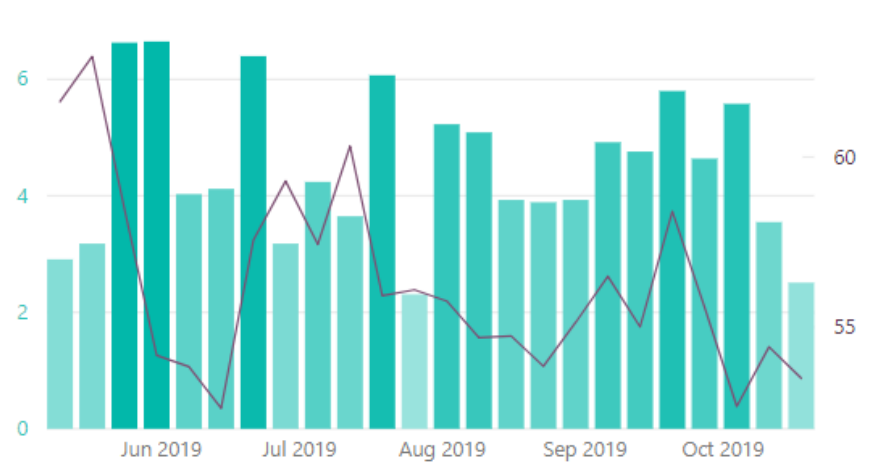
- Weekday
- Mon
 - Tue
 - Wed
 - Thu
 - Fri
 - Sun

Median of Range by Time



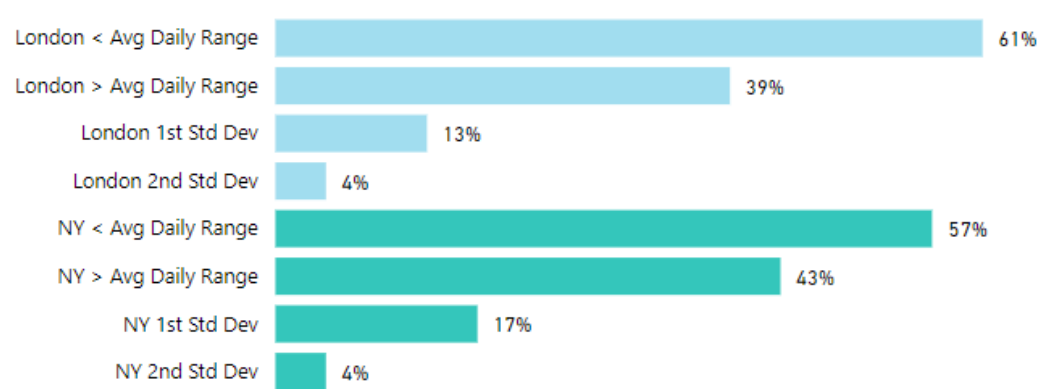
WTI Weekly Range

● Wkly Range ● Wkly Close



- Daily Range Freq ▼
- Select all
 - London < Avg Daily Range
 - London > Avg Daily Range
 - London 1st Std Dev
 - London 2nd Std Dev
 - NY < Avg Daily Range
 - NY > Avg Daily Range
 - NY 1st Std Dev
 - NY 2nd Std Dev

Lon & NY Range Frequency



WTI Metric	Date	Probability Path	Bias	Invalidation Level
Near-Term Bias Model (2-4 Week)	Friday, October 11, 2019		Bullish	53.62
Intermediate Bias Model (3-6 Month)	Friday, May 31, 2019		Bearish	63.99
Daily Inference #1	Thursday, October 24, 2019	IF 55.94s Fail As Support: 54.99s/54.51s.		
Daily Inference #2	Thursday, October 24, 2019	IF 55.94s Hold As Support: 57.47s/57.95s.		
Weekly Inference #1	Friday, October 18, 2019	IF 54.69s Fail As Resistance: 58.34s/59.58s.		
Weekly Inference #2	Friday, October 18, 2019	IF 54.69s Hold As Resistance: 49.40s/48.16s.		

Weekly Range Freq	Range	Frequency	Sessions
Avg Wkly Range	4.47	54%	13
Wkly 1st Std Dev	5.71	21%	5
Wkly 2nd Std Dev	6.95	0%	0

Daily Range Freq	Range	Frequency	Sessions
London < Avg Daily Range	0.87	61%	14
London > Avg Daily Range	0.87	39%	9
London 1st Std Dev	1.20	13%	3
London 2nd Std Dev	1.53	4%	1
NY < Avg Daily Range	1.24	57%	13
NY > Avg Daily Range	1.24	43%	10
NY 1st Std Dev	1.72	17%	4
NY 2nd Std Dev	2.21	4%	1

Signal Entry	Signal Exit	Signal	Entry Price	Exit Price	Entry To Exit	Price Extreme	Amplitude To Price Extreme	Days	Win/Loss
Friday, October 11, 2019		Long	54.06			56.51	4.53%		
Wednesday, September 25, 2019	Friday, October 11, 2019	Short	57.37	54.06	-5.77%	50.99	-11.12%	16	Win
Monday, September 16, 2019	Wednesday, September 25, 2019	Long	55.68	57.37	3.04%	63.38	13.83%	9	Win
Wednesday, September 11, 2019	Monday, September 16, 2019	Short	56.58	55.68	-1.59%	54.00	-4.56%	5	Win
Wednesday, September 4, 2019	Wednesday, September 11, 2019	Long	55.24	56.58	2.43%	58.76	6.37%	7	Win
Friday, August 30, 2019	Wednesday, September 4, 2019	Short	55.42	55.24	-0.32%	52.84	-4.66%	5	Flat
Wednesday, August 28, 2019	Friday, August 30, 2019	Long	55.34	55.42	0.14%	56.89	2.80%	2	Flat
Friday, August 23, 2019	Tuesday, August 27, 2019	Short	55.16	55.26	0.18%	53.24	-3.48%	4	Loss
Friday, August 9, 2019	Friday, August 23, 2019	Long	53.75	55.16	2.62%	57.47	6.92%	14	Win
Thursday, August 1, 2019	Friday, August 9, 2019	Short	56.96	53.75	-5.64%	50.52	-11.31%	8	Win
Tuesday, July 30, 2019	Thursday, August 1, 2019	Long	57.64	56.96	-1.19%	58.82	2.05%	2	Loss
Monday, July 15, 2019	Tuesday, July 30, 2019	Short	59.93	57.64	-3.82%	54.85	-8.48%	15	Win
Wednesday, July 10, 2019	Monday, July 15, 2019	Long	58.46	59.93	2.51%	60.94	4.24%	5	Win
Tuesday, July 2, 2019	Wednesday, July 10, 2019	Short	57.75	58.46	1.21%	56.04	-2.96%	8	Loss
Tuesday, June 18, 2019	Tuesday, July 2, 2019	Long	53.54	57.75	7.86%	60.28	12.59%	14	Win
Wednesday, May 22, 2019	Tuesday, June 18, 2019	Short	62.60	53.45	-14.62%	50.60	-19.17%	27	Win
Thursday, May 16, 2019	Wednesday, May 22, 2019	Long	62.34	62.60	0.42%	64.79	3.93%	6	Flat
Thursday, April 25, 2019	Thursday, May 16, 2019	Short	65.58	62.34	-4.94%	60.03	-8.46%	21	Win
Monday, April 1, 2019	Thursday, April 25, 2019	Long	60.73	65.58	7.99%	66.60	9.67%	24	Win

