Market Timing

with

DeMark Indicators™ on Bloomberg

Presented by

Tom DeMark & Lindsay Glass

DISCLAIMER

The techniques presented in this presentation are trading indicators and not trading systems. The settings presented are not necessarily the ideal settings for these particular indicators. Trading markets involves a high level of risk. Past performance is no indication of future results. Market Studies Inc., the BLOOMBERG PROFESSIONAL™ service, and their principals and representatives assume no liability for the accuracy, the construction, and the application of these trading tools.These indicators are provided for educational purposes only.

Copyright Market Studies Inc. 2002

TD Relative Retracement™, TD Absolute Retracement™
TD Trend Factor™
TD Sequential™, TD Aggressive Sequential™
TD Combo™, TD Aggressive Combo™
TD Lines™
TD Channel I™, TD Channel II ™
TD Camouflage™
TD REI™ (Range Expansion Index)
TD DeMarker I™, TD DeMarker II™
TD Range Projection™
TD Moving Average 1™
TD Pressure™
TD Differential™, TD Anti Differential™, TD Reverse Differential™,
TD Alignment™, TD Aggressive Alignment™

DeMark Indicators ™ are name protected and trademarks of Market Studies Inc. Their use by others is prohibited without the written permission of Market Studies Inc.

Benefits

OBJECTIVELY

GENERATE TRADE IDEAS

and

identify

Price Levels to

IMPROVE TRADE EXECUTION

Overview of TD Indicators

- TD Sequential™ / TD Combo™
- TD Absolute Retracement™
- TD Relative Retracement™
- TD Camouflage™
- TD Lines™
- TD Pressure™
- TD REI™ (Range Expansion Index)
- TD D-Wave™ **
- TD Differential™
- TD Range Projection ™
- TD Moving Average 1™
- TD Trend Factor ™
- TD Channel I ™
- TD Channel II ™
- TD DeMarker I™ & II™
- TD Alignment ™
- TD ROC ™
- TD Anti-Differential™
- TD Reverse Differential™

** currently in development

TD Sequential™

TD Setup™ + TD Countdown ™ = TD Sequential ™

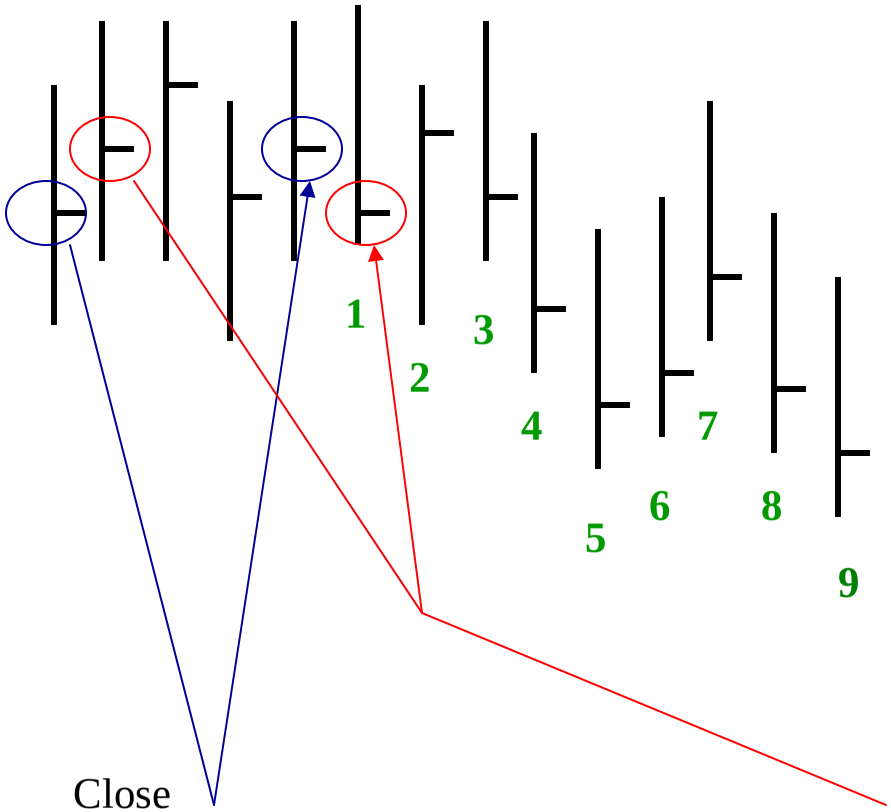
Benefit

Determine **potential price trend exhaustion zones** so that you can **anticipate** prospective market tops and bottoms so you can transact your strategies at more favorable price points

Identify price zones typically associated with the completion of a trend and the likely establishment of a new trend in the opposite direction so that you can **improve the entry or exit of your trade.**

Send
Help
DAX ↑3037.68 +44.68
Index G
At 14:15 Op 3000.24 Hi 3043.64 Lo 2932.93
Worksheet List
Edit
Options
G 2 - TD Sequential
DAX – DAX INDEX G2 Daily 7/8/02 to 1/8/03
DAX Index
TD Sequential™
3600
3400
3200
3000
2800
2600
09 16 23 01 08 15 22 01 08 15 22 02 09 16 23 02 09
2002 Sep
Oct
Nov
Dec
2003 Jan
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2003 Bloomberg L.P.
G403-384-2 09-Jan-03 15:42:03

TD Sequential™ : TD Setup™ and TD Countdown™



TD Buy Setup™

Minimum requirement is 9 consecutive closes less than the close 4 bars ago

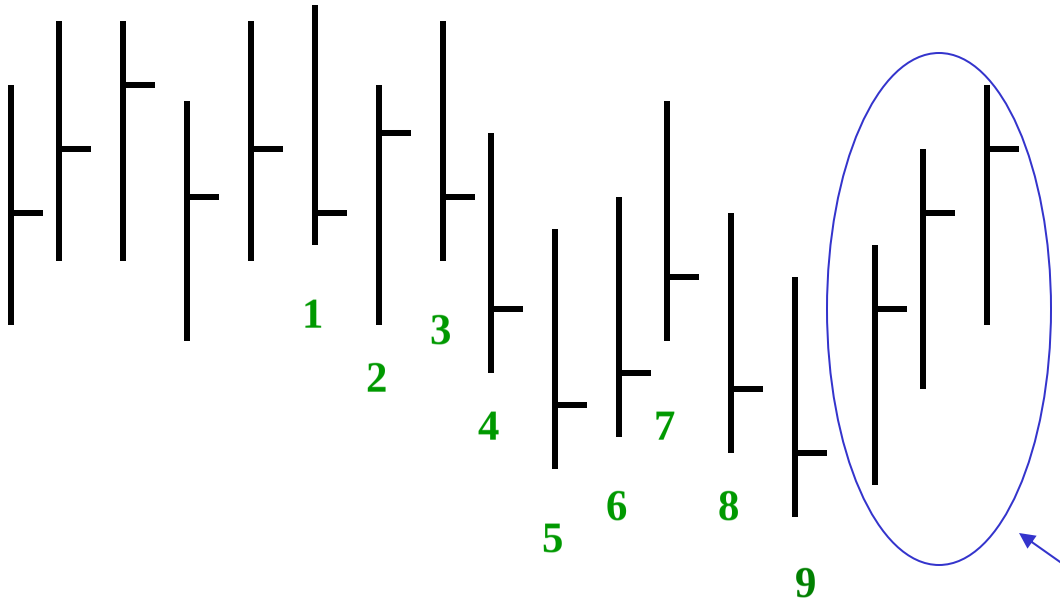
Close **GREATER** than the close 4 bars ago

Followed by

9 Close **LESS** than their respective closes 4 bars ago

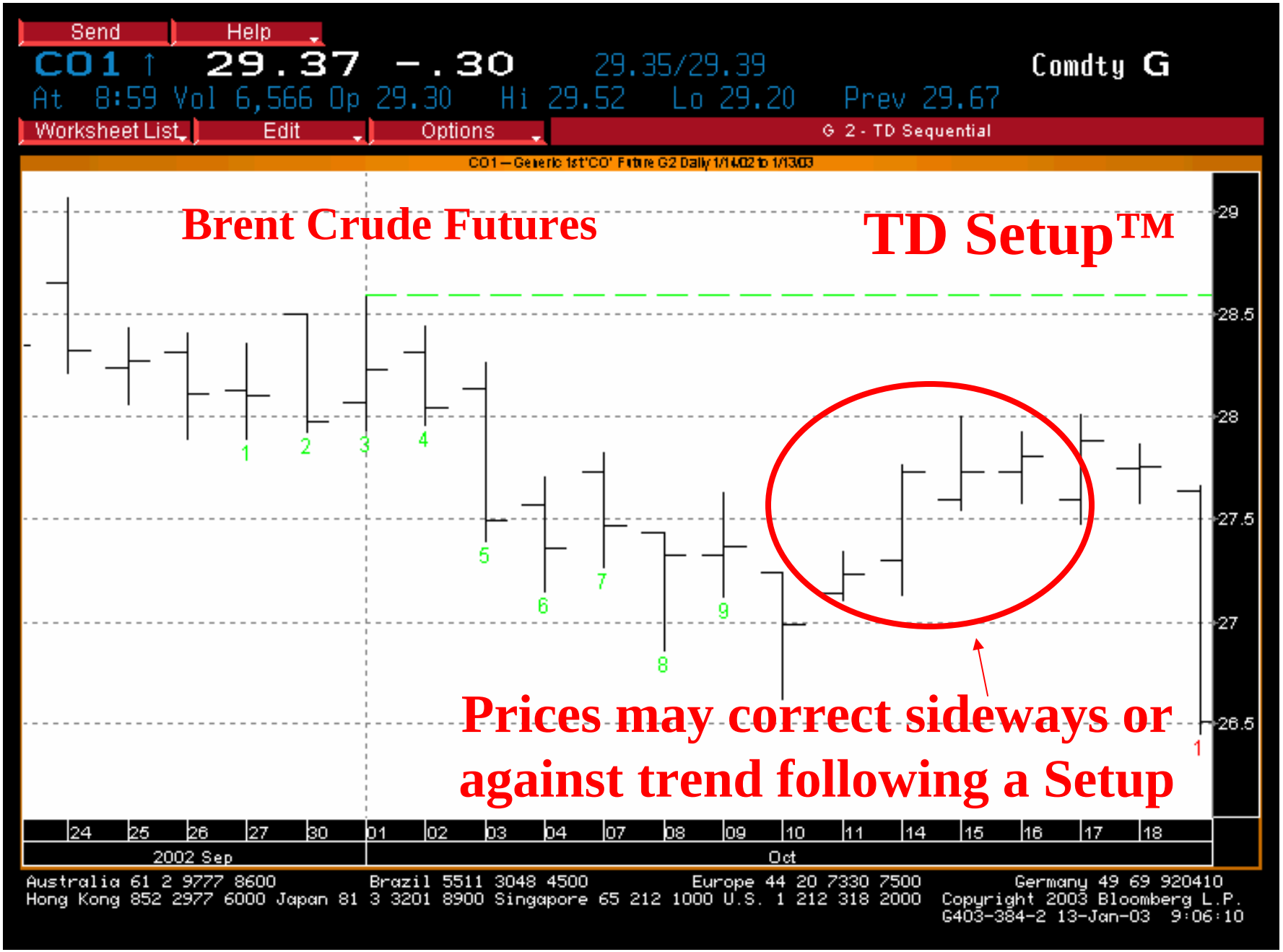
Send
Help
SPH3 ↓ 924.50 +14.50 M /
Index G
At 15:37 Vol 0 Op 915.20 Hi 927.50 Lo 915.00 Prev 910.00
Worksheet List
Edit
Options
G 2 - TD Sequential
SPH3 – S&P 500 FUTURE Mar03 G2 Daily 7/8/02 to 1/8/03
S&P 500 Futures
TD Sequential™
950
900
850
800
15
22
01
08
15
22
02
09
16
23
02
09
2002 Oct
Nov
Dec
2003 Jan
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2003 Bloomberg L.P.
G403-384-2 09-Jan-03 15:37:38

TD Sequential™ : TD Setup™ and TD Countdown™



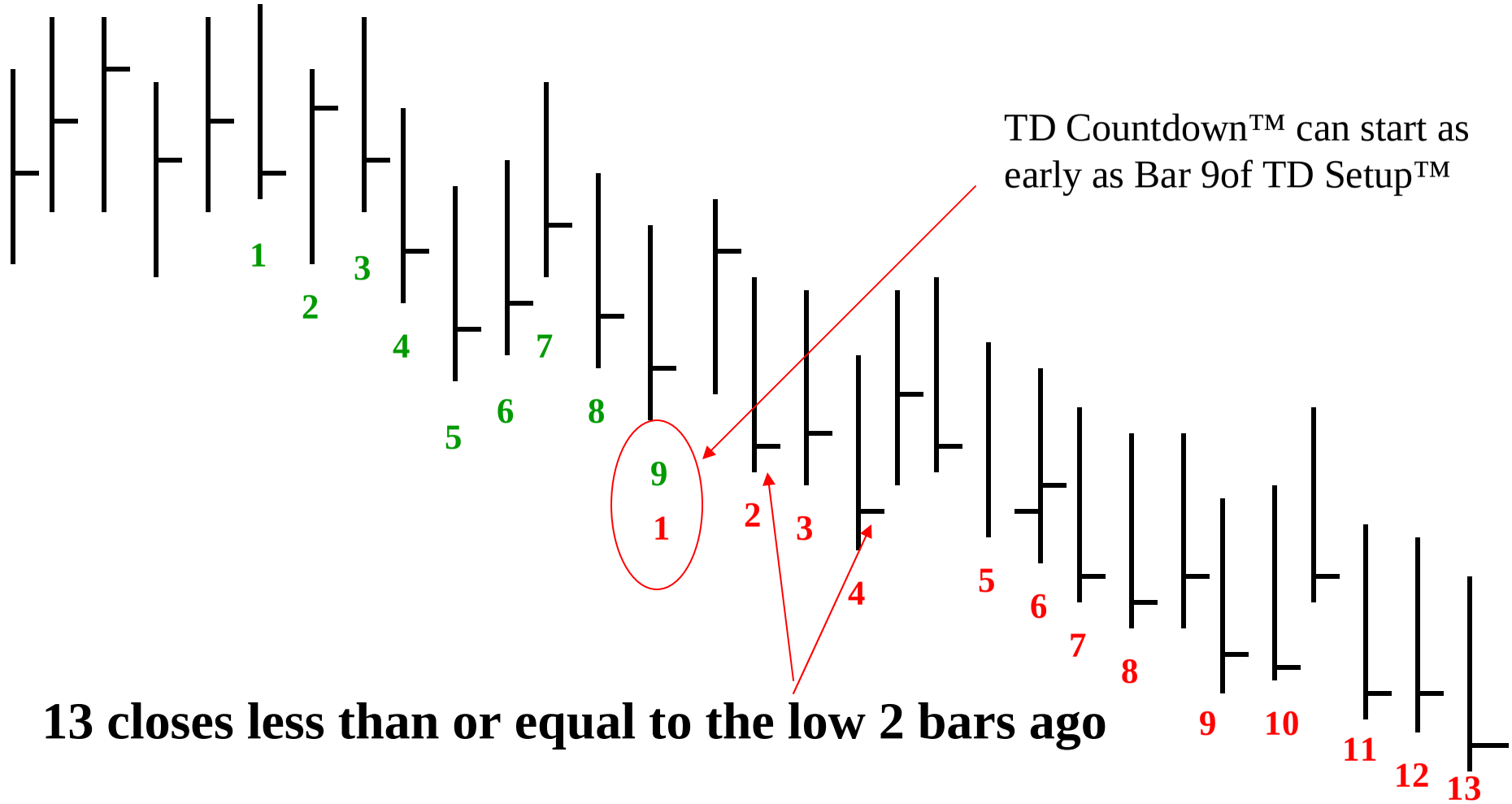
TD Buy Setup™

After TD Buy Setup, expect 1-4 bars correction sideways or against the trend of the Setup

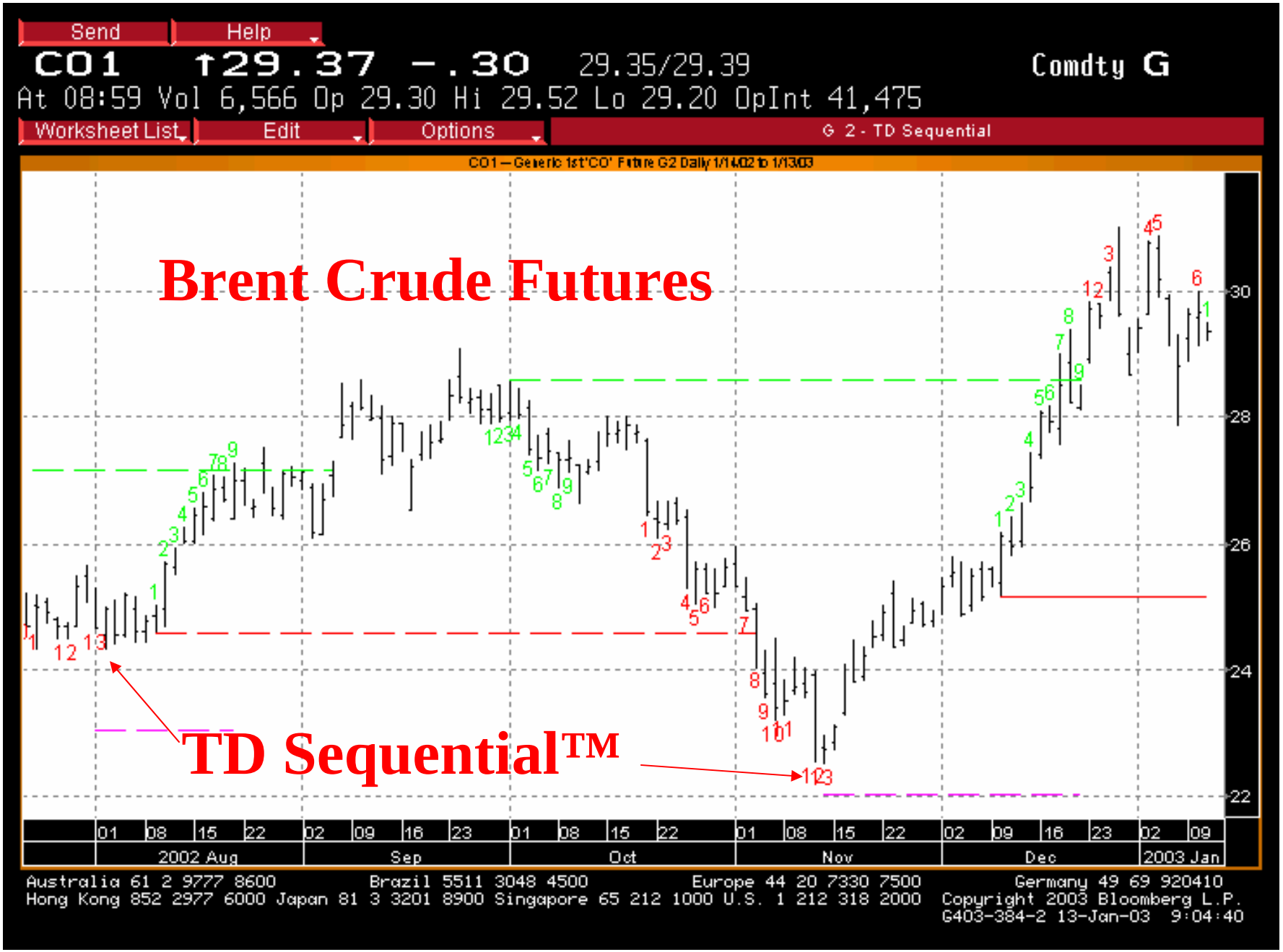

Send
Help
CO1 ↑ 29.37 −.30 29.35/29.39 Comdty G
At 8:59 Vol 6,566 Op 29.30 Hi 29.52 Lo 29.20 Prev 29.67
Worksheet List
Edit
Options
G 2 - TD Sequential
CO1 – Generic 1st 'CO' Future G2 Daily 1/14/02 to 1/13/03
Brent Crude Futures
TD Setup™
Prices may correct sideways or against trend following a Setup
29
28.5
28
27.5
27
26.5
1
2
3
4
5
6
7
8
9
1
24 25 26 27 30 01 02 03 04 07 08 09 10 11 14 15 16 17 18
2002 Sep
Oct
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2003 Bloomberg L.P.
G403-384-2 13-Jan-03 9:06:10

TD Sequential™ : TD Setup™ and TD Countdown™

TD Buy Countdown™

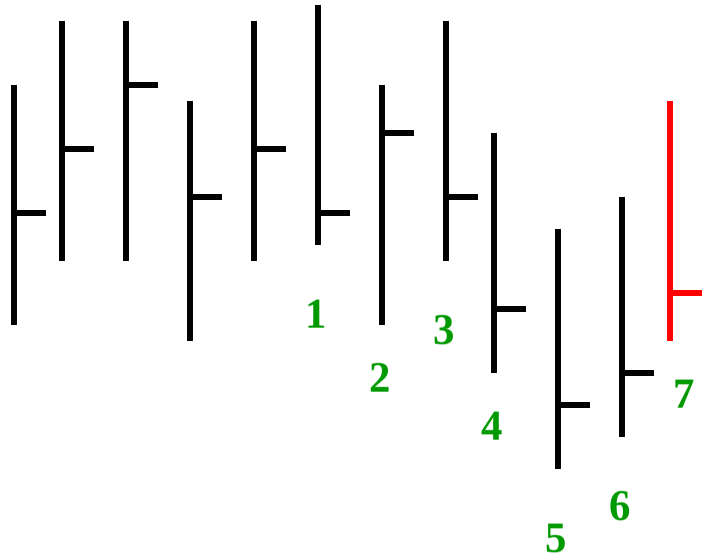


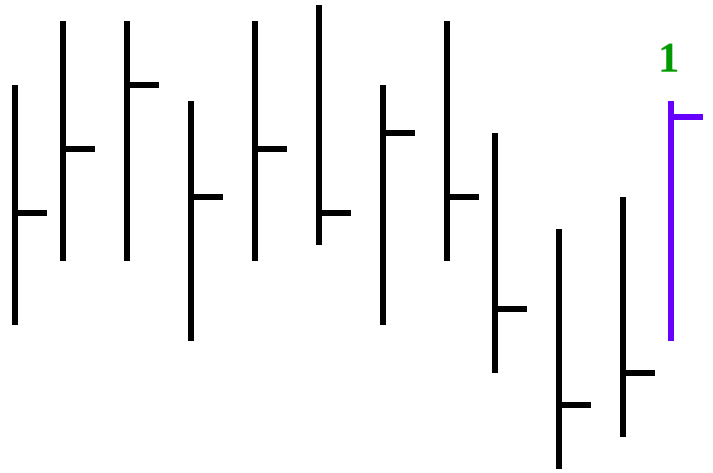
13 closes less than or equal to the low 2 bars ago


Send
Help
CO1 ↑29.37 −.30 29.35/29.39 Comdty G
At 08:59 Vol 6,566 Op 29.30 Hi 29.52 Lo 29.20 OpInt 41,475
Worksheet List
Edit
Options
G 2 - TD Sequential
CO1 – Generic 1st 'CO' Future G2 Daily 1/14/02 to 1/13/03
Brent Crude Futures
TD Sequential™
30
28
26
24
22
01 08 15 22 02 09 16 23 01 08 15 22 01 08 15 22 02 09 16 23 02 09
2002 Aug
Sep
Oct
Nov
Dec
2003 Jan
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2003 Bloomberg L.P.
G403-384-2 13-Jan-03 9:04:40

TD Sequential™ : TD Setup™ and TD Countdown™

Setups are Dynamic until close of 9th Setup bar



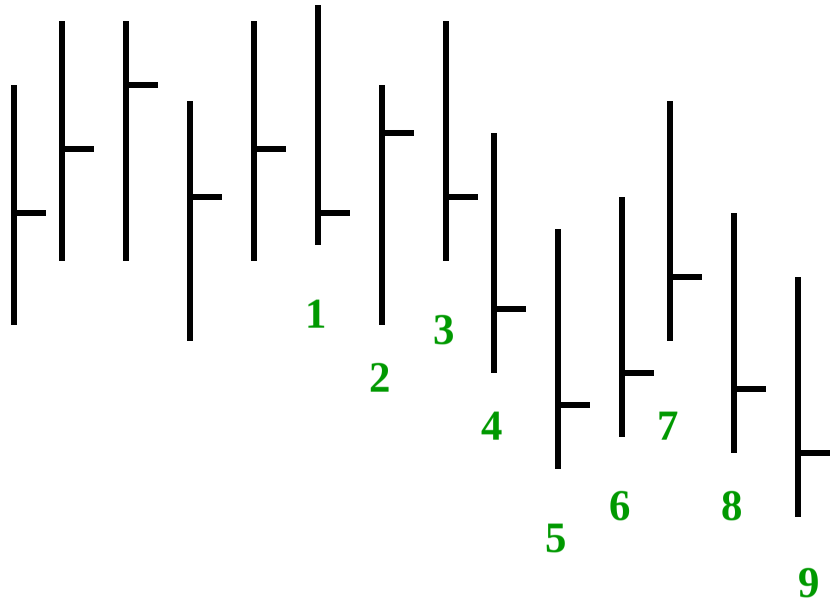


Evolving
TD Buy Setup™

MAY become

Evolving
TD Sell Setup™

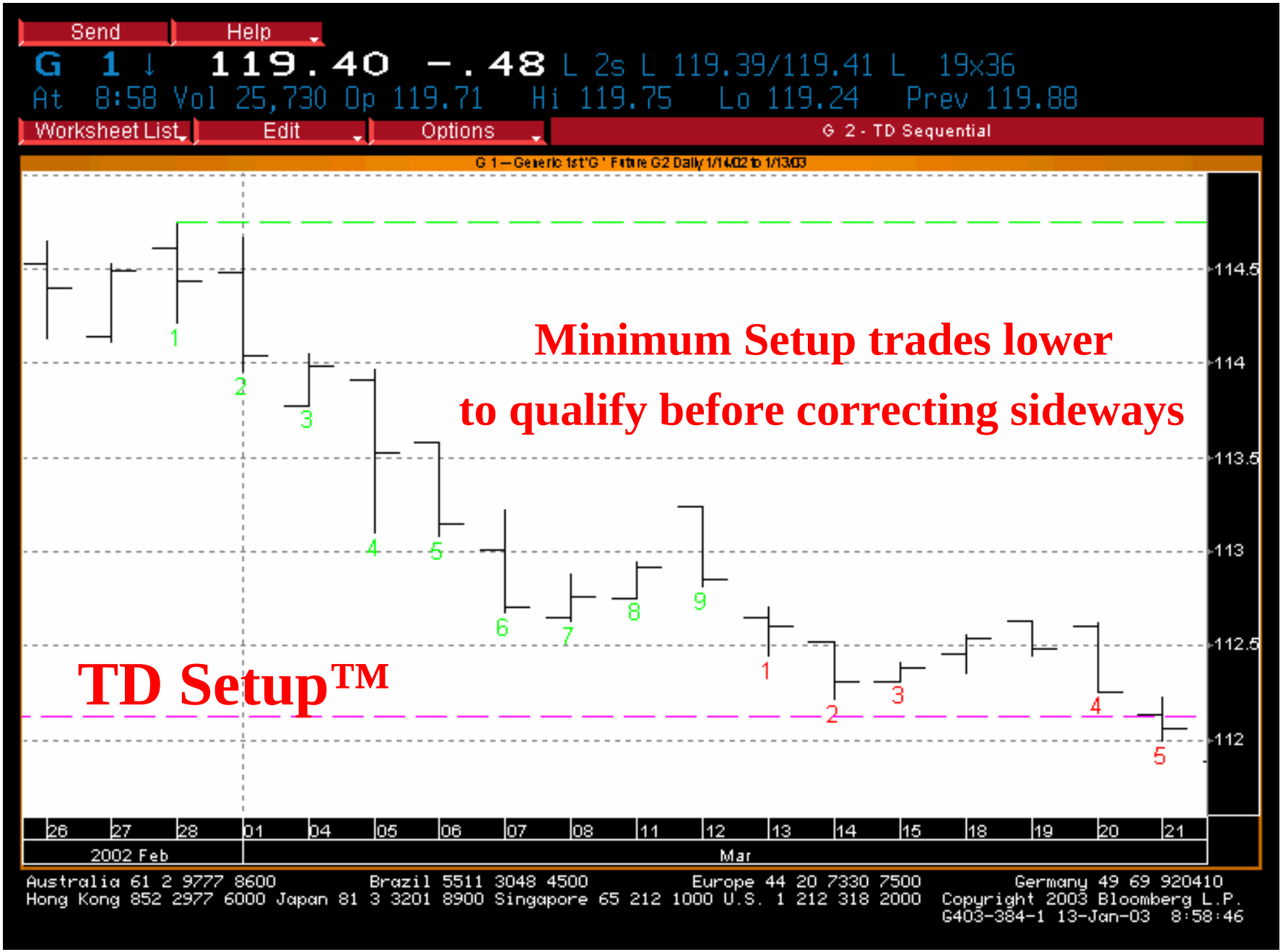
TD Sequential™



TD Setup Qualifier™

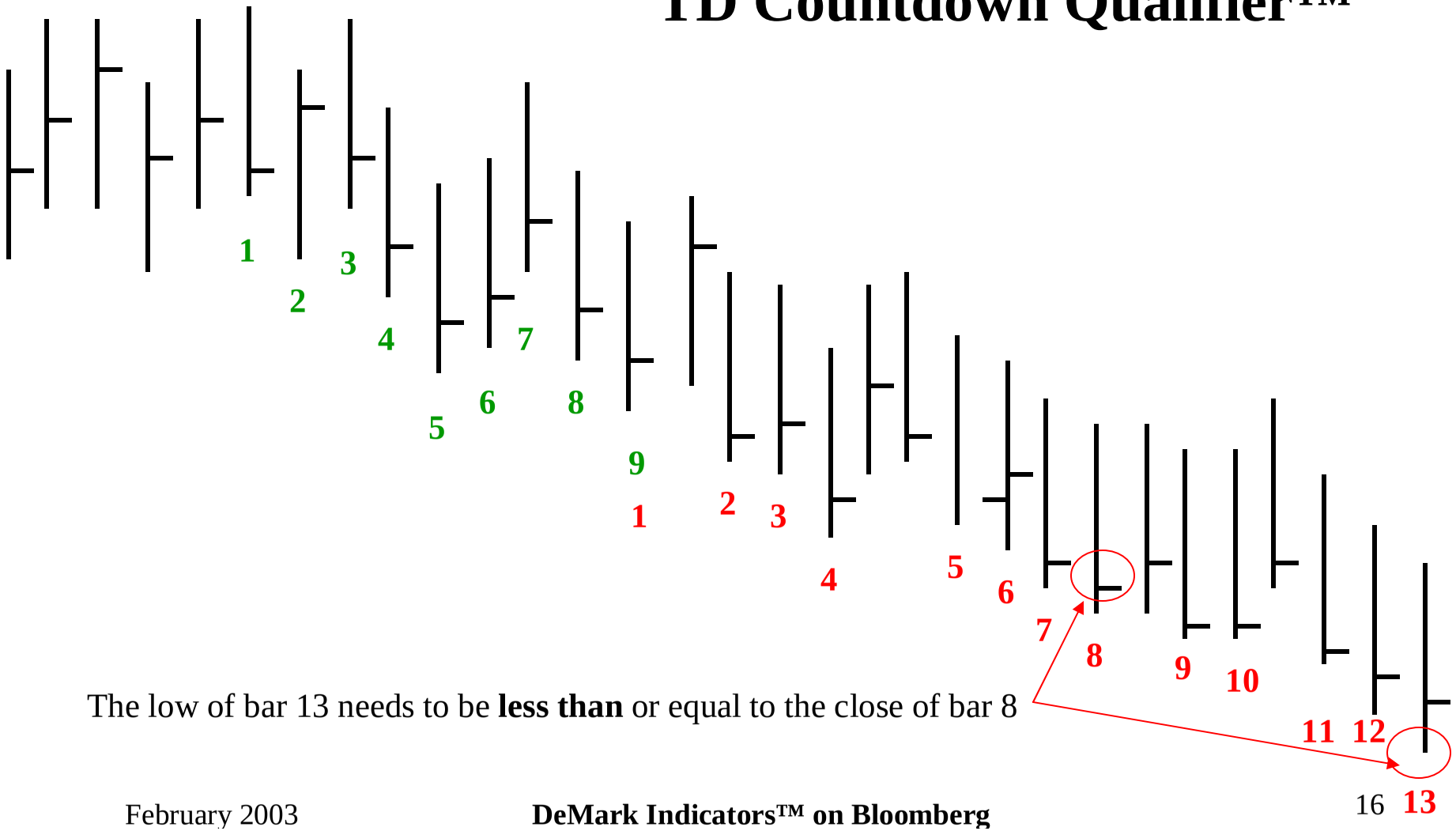
The lows of Bar 8 **OR** 9
of a TD Buy Setup
need to be
below
the lows of Bars 6 **AND** 7

Setups can reach the
minimum requirement and evolve into
Countdowns without being qualified


Send
Help
G 1 ↓ 119.40 -.48 L 2s L 119.39/119.41 L 19x36
At 8:58 Vol 25,730 Op 119.71 Hi 119.75 Lo 119.24 Prev 119.88
Worksheet List
Edit
Options
G 2 - TD Sequential
G 1 – Generic 1st 'G' Future G2 Daily 1/14/02 to 1/13/03
Minimum Setup trades lower
to qualify before correcting sideways
TD Setup™
114.5
114
113.5
113
112.5
112
26 27 28 01 04 05 06 07 08 11 12 13 14 15 18 19 20 21
2002 Feb
Mar
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2003 Bloomberg L.P.
G403-384-1 13-Jan-03 8:58:46

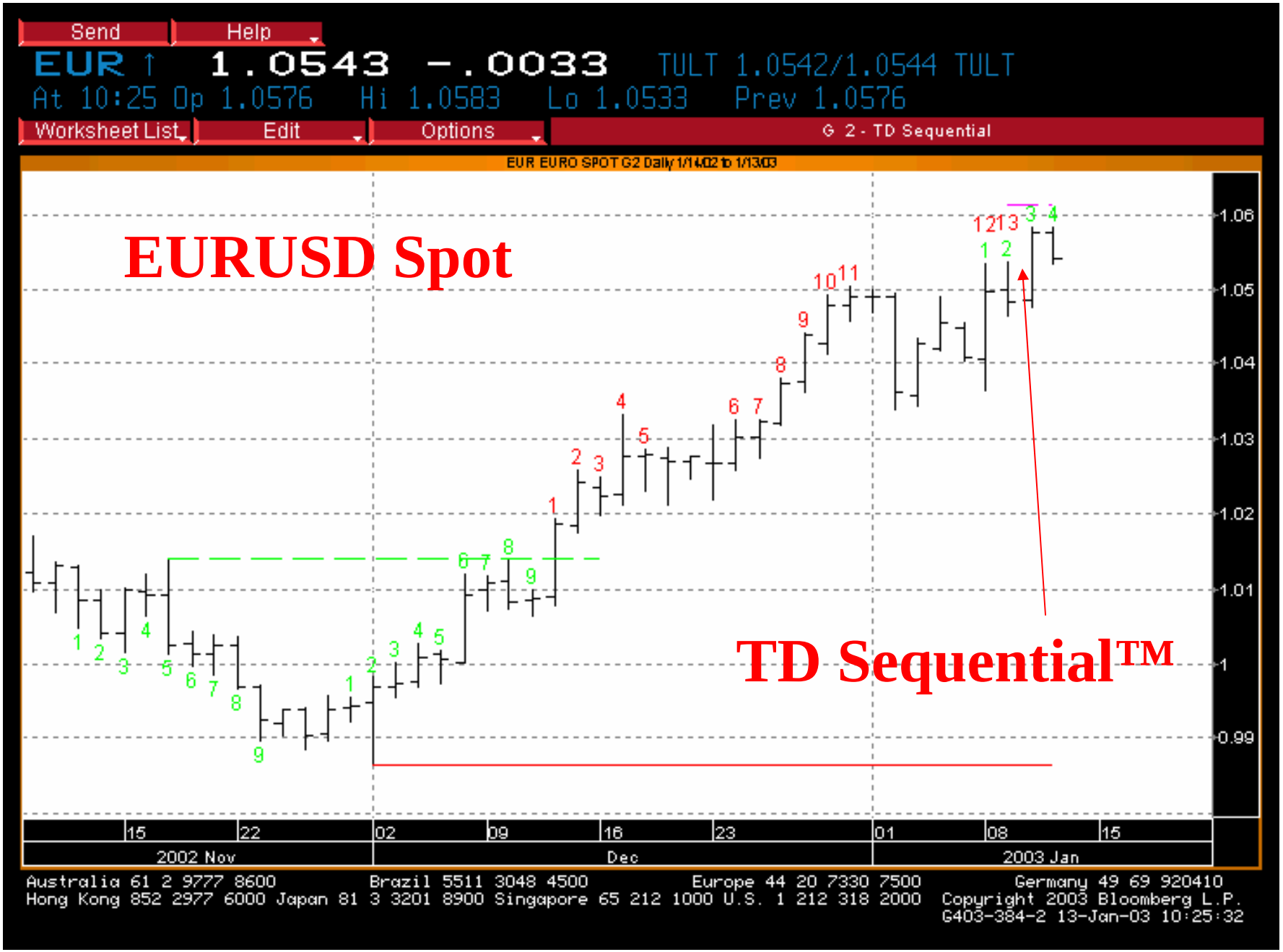
TD Sequential™ : TD Setup™ and TD Countdown™

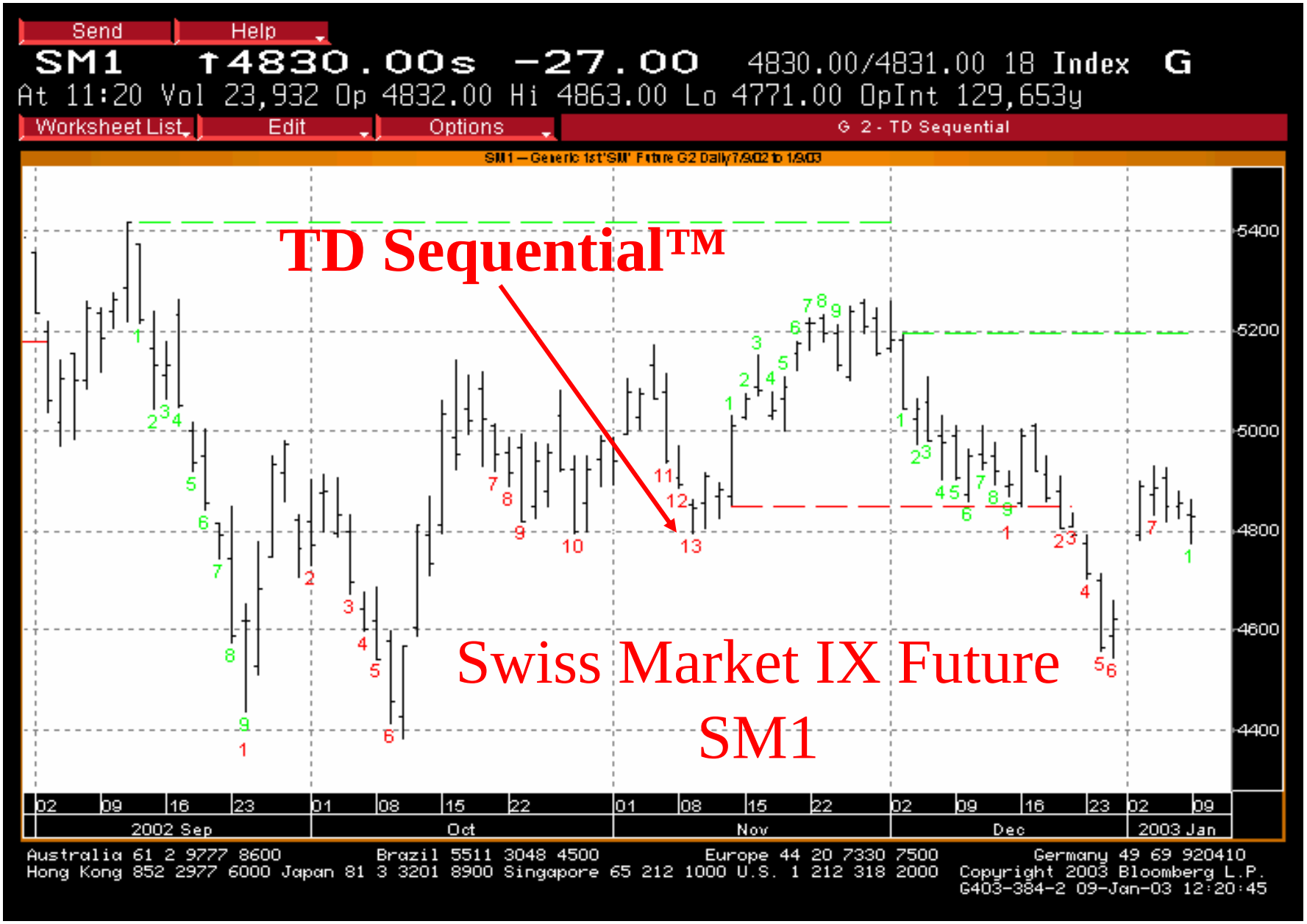
TD Countdown Qualifier™



The low of bar 13 needs to be **less than** or equal to the close of bar 8

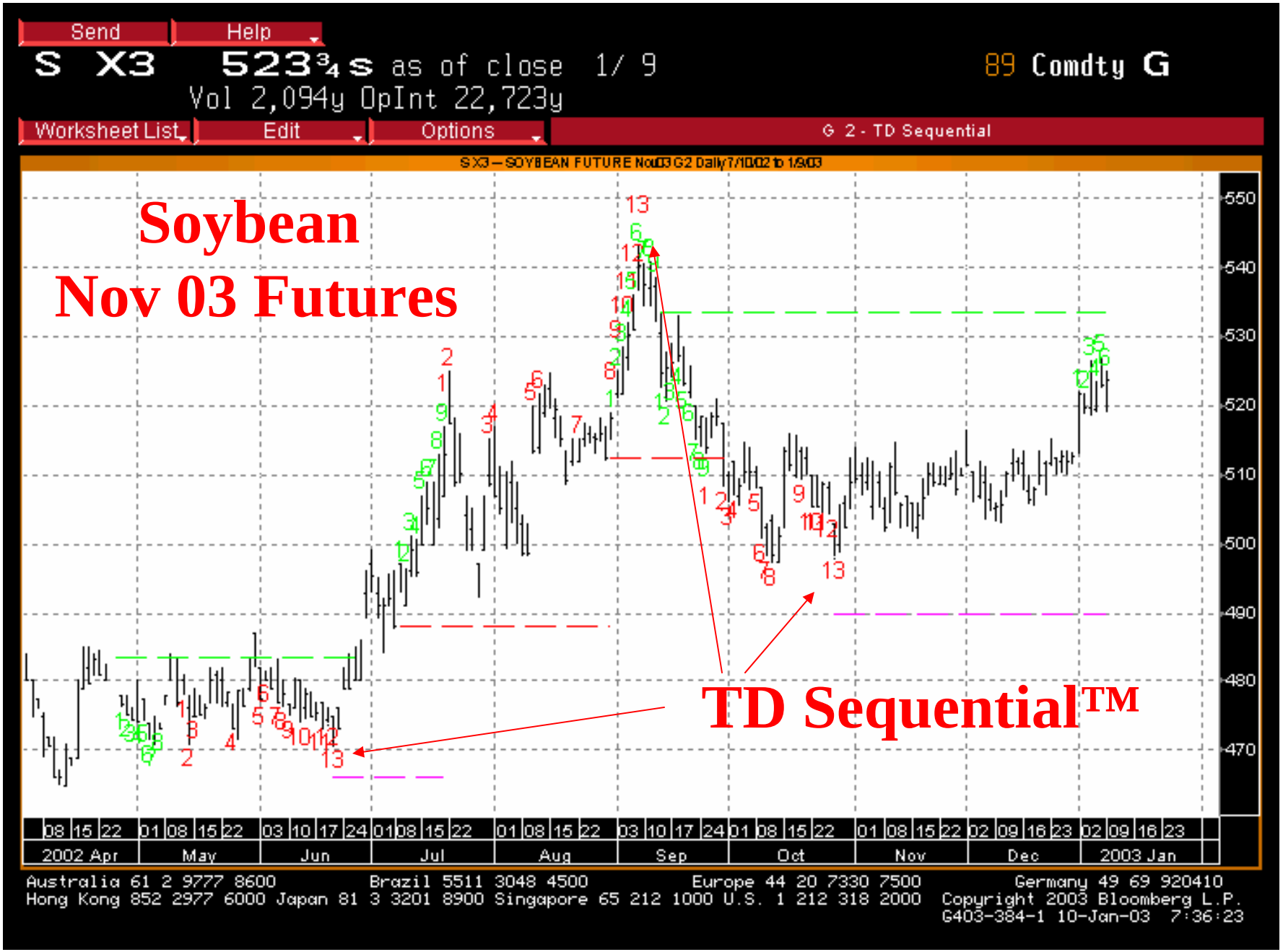
Send
Help
G 1 ↑ 119.35 -.53 L 119.34/119.35 L 3x22 Comdty G
At 8:19 Vol 23,576 Op 119.71 Hi 119.75 Lo 119.24 Prev 119.88
Worksheet List
Edit
Options
G 2 - TD Sequential
G 1 – Generic 1st 'G' Future G2 Daily 1/14/02 to 1/13/03
Gilt Futures
Countdown Qualifier
TD Sequential™
115
114.5
114
113.5
113
112.5
112
22 01 08 15 22 02 09 16 23 01 08 15 22 03 10 17
2002 Mar
Apr
May
Jun
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2003 Bloomberg L.P.
G403-384-2 13-Jan-03 8:20:00


Send
Help
EUR ↑ 1.0543 -.0033 TULT 1.0542/1.0544 TULT
At 10:25 Op 1.0576 Hi 1.0583 Lo 1.0533 Prev 1.0576
Worksheet List
Edit
Options
G 2 - TD Sequential
EUR EURO SPOT G2 Daily 1/14/02 to 1/13/03
EURUSD Spot
TD Sequential™
1.06
1.05
1.04
1.03
1.02
1.01
1
0.99
15
22
02
09
16
23
01
08
15
2002 Nov
Dec
2003 Jan
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2003 Bloomberg L.P.
G403-384-2 13-Jan-03 10:25:32

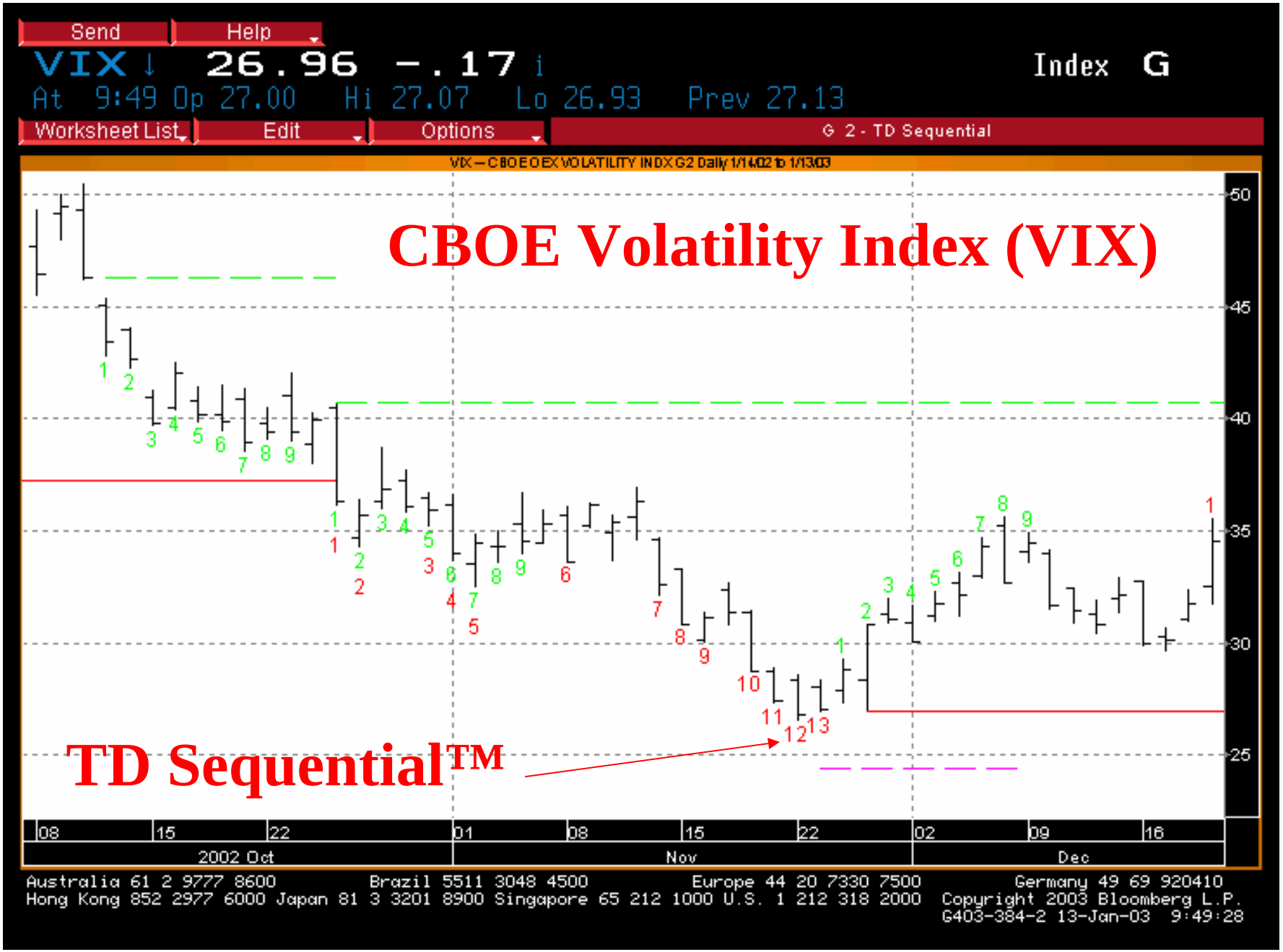

Send
Help
SM1 ↑4830.00s -27.00 4830.00/4831.00 18 Index G
At 11:20 Vol 23,932 Op 4832.00 Hi 4863.00 Lo 4771.00 OpInt 129,653y
Worksheet List
Edit
Options
G 2 - TD Sequential
SM1 – Generic 1st 'SM' Future G2 Daily 7/8/02 to 1/8/03
TD Sequential™
Swiss Market IX Future
SM1
5400
5200
5000
4800
4600
4400
02 09 16 23 01 08 15 22 01 08 15 22 02 09 16 23 02 09
2002 Sep
Oct
Nov
Dec
2003 Jan
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2003 Bloomberg L.P.
G403-384-2 09-Jan-03 12:20:45

Send
Help
SPH3 ↓ 928.20 +18.20 M /
Index G
At 15:44 Vol 0 Op 915.20 Hi 929.00 Lo 915.00 Prev 910.00
Worksheet List
Edit
Options
G 27 - 60 min Sequential
SPH3 – S&P 500 FUTURE Mar03 G27 25 Days 60 Minutes
S&P 500 Futures
60 minute bars
TD Sequential™
930
920
910
900
890
880
870
9:30
2002 Dec 27
2002 Dec 30
2002 Dec 31
2003 Jan 2
2003 Jan 3
2003 Jan 6
2003 Jan 7
2003 Jan 8
2003 Jan 9
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2003 Bloomberg L.P.
G403-384-2 09-Jan-03 15:44:17

Send
Help
NKY ↑9241.93 -173.30
Index G
At 04:30 Op 9298.90 Hi 9305.69 Lo 9156.79
Worksheet List
Edit
Options
G 56 - Sequential in White
NKY – NIKKEI 225 INDEX G56 Daily 9/28/01 to 8/30/02
Nikkei Index
&TD Sequential™
Countdown Qualifiers
12000
11500
11000
10500
10000
9500
08 15 22 03 10 17 25 01 09 16 23 01 08 15 22 03 10 17 25 04 11 18 25 01 08 15 22 01 08 15
2001 Aug Sep Oct Nov Dec 2002 Jan Feb Mar
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2002 Bloomberg L.P.
G403-384-3 13-Sep-02 9:59:50


Send
Help
S X3 523¾s as of close 1/ 9
Vol 2,094y OpInt 22,723y
89 Comdty G
Worksheet List
Edit
Options
G 2 - TD Sequential
SX3 – SOYBEAN FUTURE Nov03 G2 Daily 7/10/02 to 1/9/03
Soybean
Nov 03 Futures
TD Sequential™
550
540
530
520
510
500
490
480
470
08 15 22 01 08 15 22 03 10 17 24 01 08 15 22 01 08 15 22 03 10 17 24 01 08 15 22 01 08 15 22 02 09 16 23 02 09 16 23
2002 Apr May Jun Jul Aug Sep Oct Nov Dec 2003 Jan
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2003 Bloomberg L.P.
G403-384-1 10-Jan-03 7:36:23

Send
Help
RX1 ↑ 112.94 -.31 T 0s T 112.93/112.94 T 527x458
At 9:24 Vol 633,999 Op 113.05 Hi 113.13 Lo 112.72 Prev 113.25
Worksheet List
Edit
Options
G 2 - TD Sequential
RX1 – Generic 1st 'RX' Future G2 Daily 1/14/02 to 1/13/03
Euro-Bund Futures
TD Sequential™
114
113
112
111
110
109
108
107
22 01 08 15 22 02 09 16 23 01 08 15 22 01 08 15 22 02 09 16 23 02 09
2002 Jul Aug Sep Oct Nov Dec 2003 Jan
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2003 Bloomberg L.P.
G403-384-1 13-Jan-03 9:24:52


Send
Help
VIX ↓ 26.96 -.17 i
Index G
At 9:49 Op 27.00 Hi 27.07 Lo 26.93 Prev 27.13
Worksheet List
Edit
Options
G 2 - TD Sequential
VIX — CBOE OEX VOLATILITY INDX G2 Daily 1/14/02 to 1/13/03
CBOE Volatility Index (VIX)
TD Sequential™
50
45
40
35
30
25
08
15
22
01
08
15
22
02
09
16
2002 Oct
Nov
Dec
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2003 Bloomberg L.P.
G403-384-2 13-Jan-03 9:49:28

TD Combo™

Benefit

TD Combo™ is a trading indicator designed to **anticipate** prospective market bottoms and tops prior to their completion. TD Combo™ attempts to **identify the utmost high or low closing price of a trend** just prior to its completion and the inception of a trend in the opposite direction so you can improve the entry or exit of your trade.

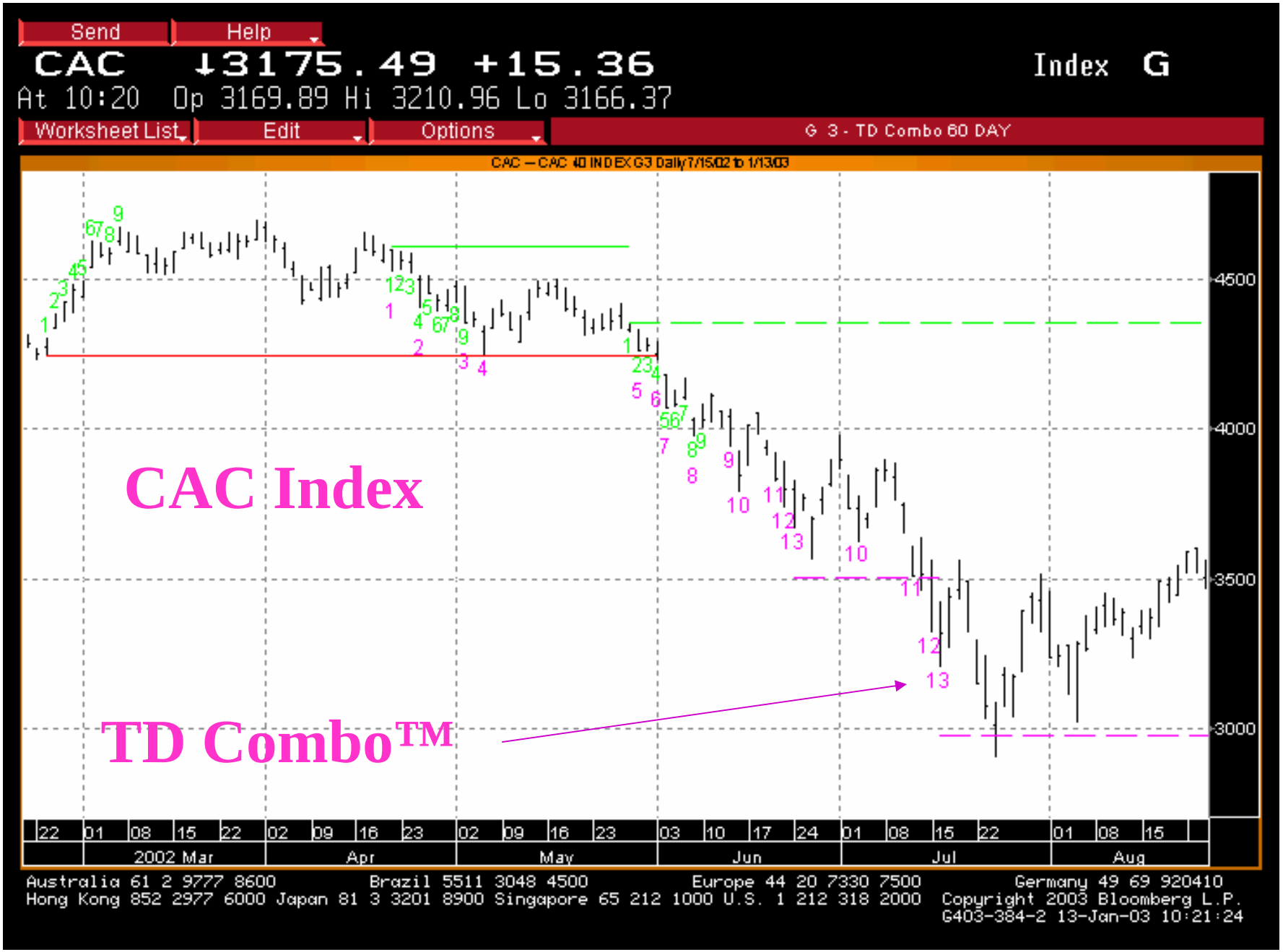
More **STRINGENT** requirements for TD Combo versus TD Sequential so that you may identify the highest or lowest close of the price trend move

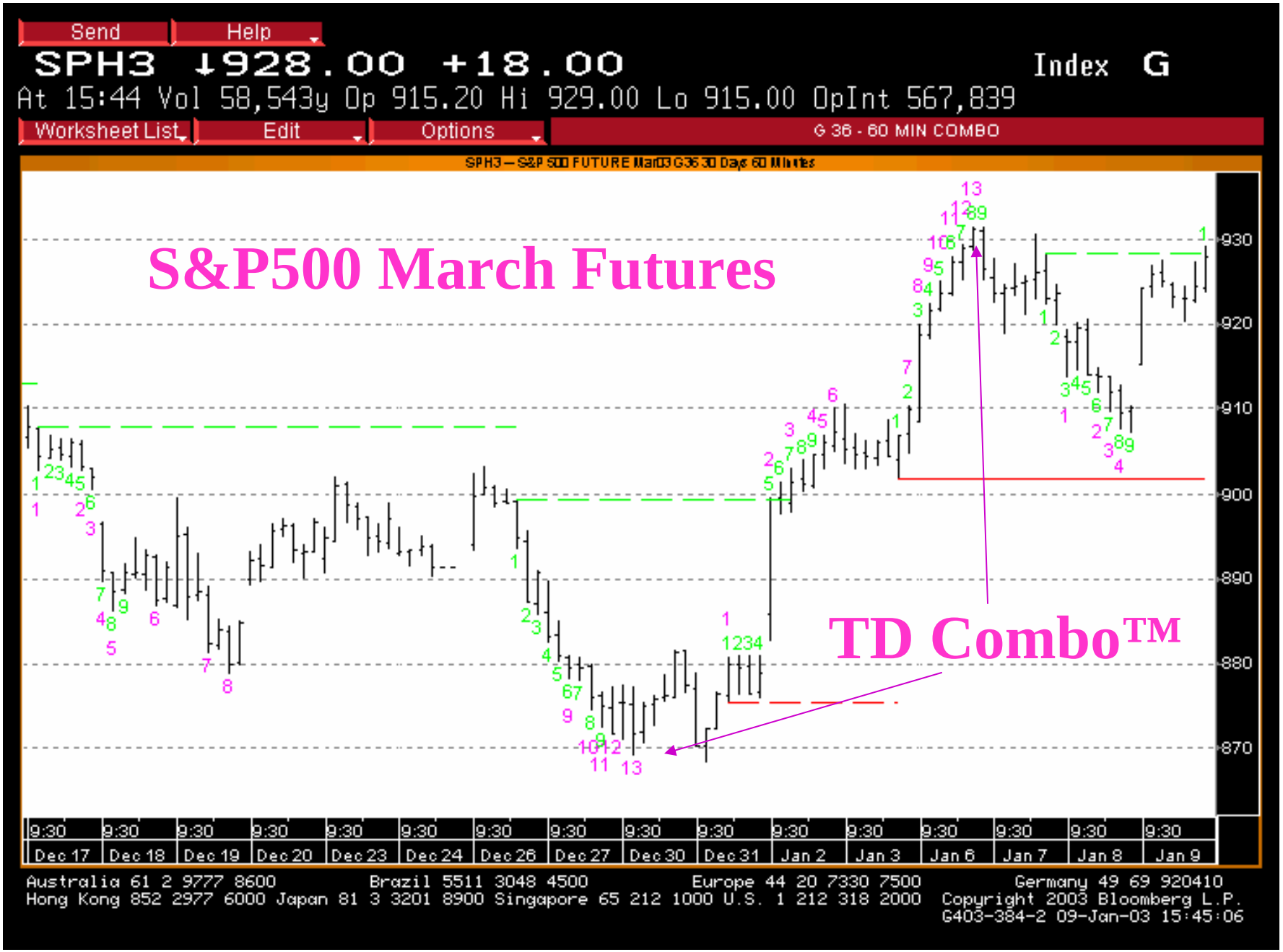
Send
Help
LLL US $ 46.52 +.09 N 1s N 46.5/46.53 N 1x20
At 10:16 Vol 199,500 Op 46.73 N Hi 47.35 T Lo 46.51 N ValTrd 9353274
Worksheet List
Edit
Options
G 3 - TD Combo 60 DAY
LLL US: L-3 Communications Holdings Inc G3 Daily 7/15/02 to 1/13/03
L-3 Communications Holdings
TD Combo™
55
50
45
40
17 24 01 08 15 22 01 08 15 22 02 09 16 23 02 09
2002 Sep
Oct
Nov
Dec
2003 Jan
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2003 Bloomberg L.P.
G403-384-2 13-Jan-03 10:16:44

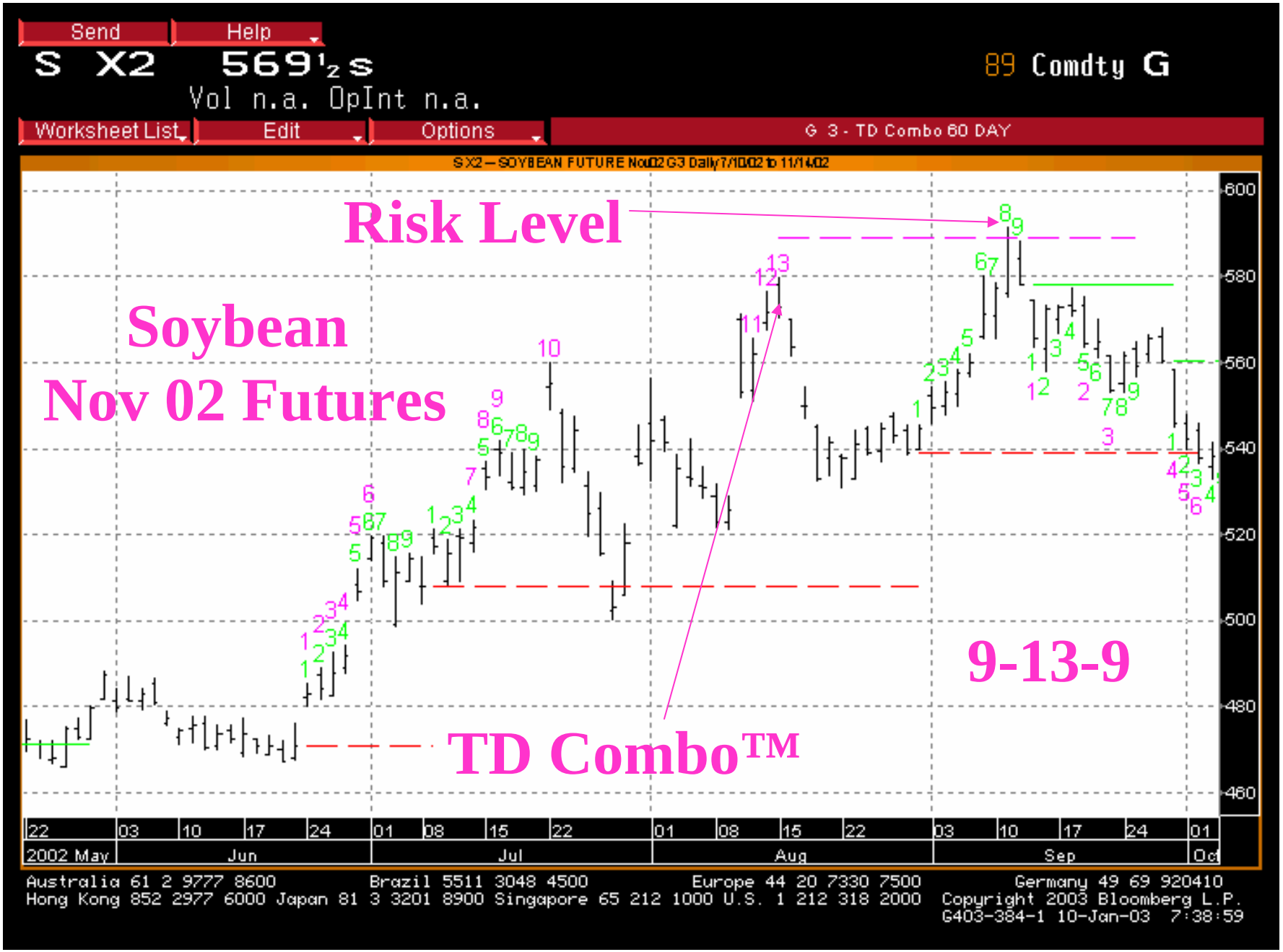
Send
Help
NKY ↑11716.53 -20.30
Index G
At 20:41 Op 11749.32 Hi 11808.25 Lo 11689.93
Worksheet List
Edit
Options
G 3 - TD Combo
NKY -- NIKKEI 225 INDEX GO Daily 12/4/01 to 4/24/02
Nikkei Index
&TD Combo™
12500
12000
11500
11000
10500
10000
9500
2001 Aug
Sep
Oct
Nov
Dec
2002 Jan
Feb
Mar
Apr
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2002 Bloomberg L.P.
G261-325-1 23-Apr-02 20:41:33

Send
Help
DAX ↑3037.68 +44.68
Index G
At 14:15 Op 3000.24 Hi 3043.64 Lo 2932.93
Worksheet List
Edit
Options
G 3 - TD Combo 60 DAY
DAX – DAX INDEX G3 Daily 7/8/02 to 1/8/03
DAX Index
TD Combo™
4500
4000
3500
3000
2500
08 15 22 01 08 15 22 02 09 16 23 01 08 15 22 01 08 15 22 02 09 16 23 02 09
2002 Jul
Aug
Sep
Oct
Nov
Dec
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2003 Bloomberg L.P.
G403-384-2 09-Jan-03 15:42:49

Send
Help
Index G
20:23 WARNING: LOGOFF IN 10 MINUTE(S)
Worksheet List
Edit
Options
G 31 - 1 min Combo
NDZ2 -- NASDAQ 100 FUTURE Dec02 G31 1 Day 1 Minute
TD Combo™
NASDAQ 100 Dec 02
1 minute
910
905
900
895
890
885
880
9:30
10:30
11:30
12:30
13:30
14:30
15:30
2002 Sep 18
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2002 Bloomberg L.P.
G261-325-3 18-Sep-02 20:23:37


Send
Help
CAC ↓3175.49 +15.36
Index G
At 10:20 Op 3169.89 Hi 3210.96 Lo 3166.37
Worksheet List
Edit
Options
G 3 - TD Combo 60 DAY
CAC — CAC 40 INDEX G3 Daily 7/15/02 to 1/13/03
4500
4000
3500
3000
CAC Index
TD Combo™
22 01 08 15 22 02 09 16 23 02 09 16 23 03 10 17 24 01 08 15 22 01 08 15
2002 Mar
Apr
May
Jun
Jul
Aug
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2003 Bloomberg L.P.
G403-384-2 13-Jan-03 10:21:24


Send
Help
SPH3 ↓928.00 +18.00
Index G
At 15:44 Vol 58,543y Op 915.20 Hi 929.00 Lo 915.00 OpInt 567,839
Worksheet List
Edit
Options
G 36 - 60 MIN COMBO
SPH3 – S&P 500 FUTURE Mar03 G36 30 Days 60 Minutes
S&P500 March Futures
TD Combo™
930
920
910
900
890
880
870
9:30 Dec 17
9:30 Dec 18
9:30 Dec 19
9:30 Dec 20
9:30 Dec 23
9:30 Dec 24
9:30 Dec 26
9:30 Dec 27
9:30 Dec 30
9:30 Dec 31
9:30 Jan 2
9:30 Jan 3
9:30 Jan 6
9:30 Jan 7
9:30 Jan 8
9:30 Jan 9
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2003 Bloomberg L.P.
G403-384-2 09-Jan-03 15:45:06


Send
Help
S X2 569½s
Vol n.a. OpInt n.a.
89 Comdty G
Worksheet List
Edit
Options
G 3 - TD Combo 60 DAY
Risk Level
Soybean
Nov 02 Futures
9-13-9
TD Combo™
600
580
560
540
520
500
480
460
22 03 10 17 24 01 08 15 22 01 08 15 22 03 10 17 24 01
2002 May Jun Jul Aug Sep Oct
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2003 Bloomberg L.P.
G403-384-1 10-Jan-03 7:38:59

Send
Help
SP1 1072.00s as of close 4/26
Index G
Vol n.a. OpInt 472,728y
Worksheet List
Edit
Options
G 31 - 1 min Combo
SP1 -- Generic 1st 'SP' Future G01 1 Day 1 Minute
S&P 500 Future
& TD Combo™
Often calls 1-minute
turning point PRECISELY!
1087
1086
1085
1084
1083
1082
1081
12:30
2002 Apr 26
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2002 Bloomberg L.P.
G353-181-1 27-Apr-02 18:20:51

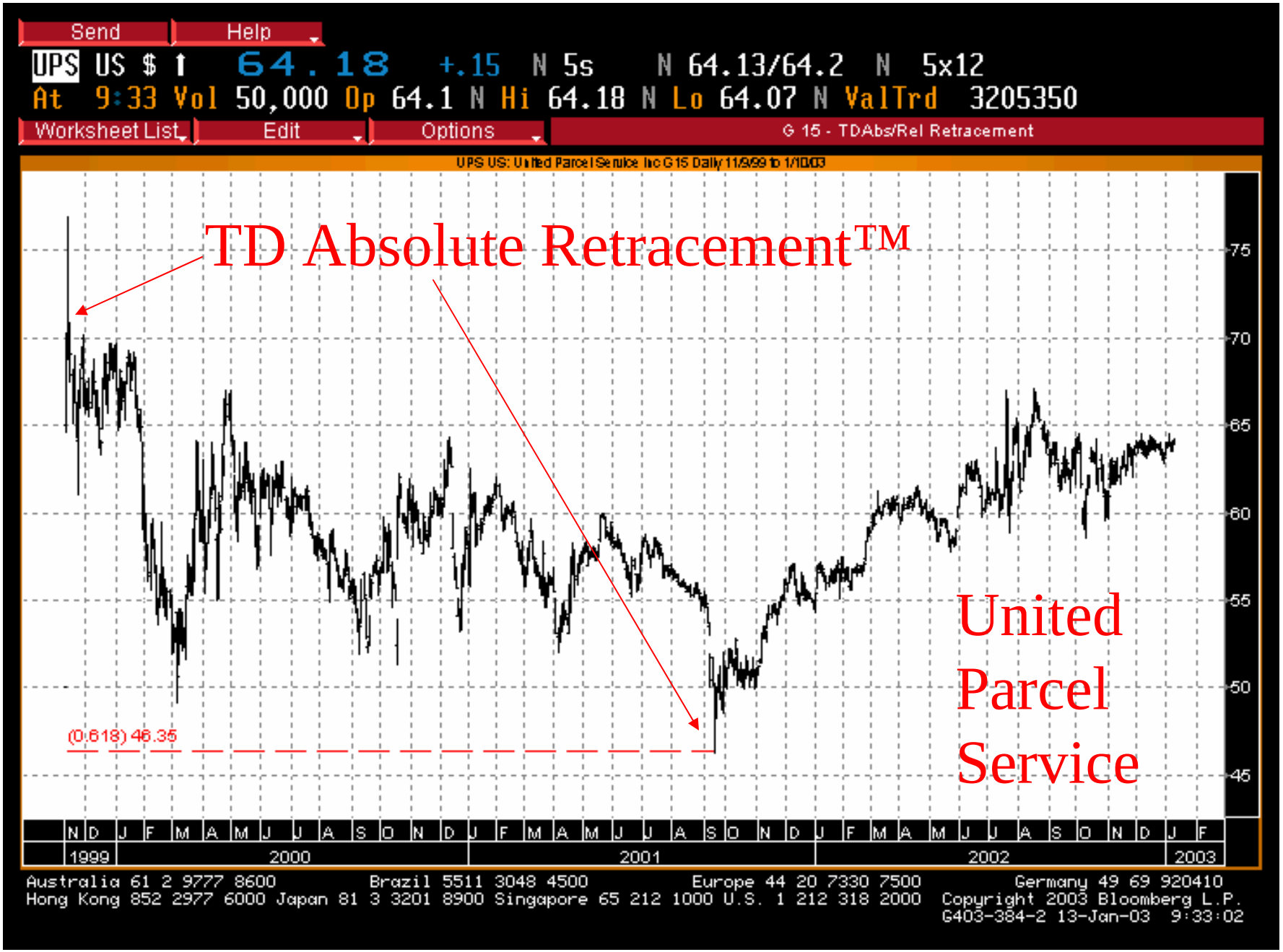
TD Absolute Retracement™

Benefit

TD Absolute Retracement™ can be used to obtain price support or resistance levels when the price of a security or a market is at a level at which prices have not exceeded for over 12-18 months or if prices are at an all-time high or low. TD Absolute Retracement™ price indications can be used in place of TD Relative Retracement™ **so that you are able to determine potential price targets in advance and improve your profitability.**

Description

TD Absolute Retracement™ levels are calculated once a potential price high or low has occurred. This all-time high cannot be compared to previous price highs to locate a price high which is higher than the current high, as in the case of TD Relative Retracement ™ calculations. The all-time high can be multiplied by 61.8 or 38.2 percent to calculate the downside price objectives. TD Absolute Retracement™ levels are especially effective in predicting support levels for historical indices highs and newly listed securities. The same qualifiers which can be utilized with TD Relative Retracements can be applied to TD Absolute Retracements levels.


Send
Help
UPS US $ ↑ 64.18 +.15 N 5s N 64.13/64.2 N 5x12
At 9:33 Vol 50,000 Op 64.1 N Hi 64.18 N Lo 64.07 N ValTrd 3205350
Worksheet List
Edit
Options
G 15 - TDAbs/Rel Retracement
UPS US: United Parcel Service Inc G15 Daily 11/9/99 to 1/10/03
TD Absolute Retracement™
(0.618) 46.35
United Parcel Service
75
70
65
60
55
50
45
N D J F M A M J J A S O N D J F M A M J J A S O N D J F M A M J J A S O N D J F
1999
2000
2001
2002
2003
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2003 Bloomberg L.P.
G403-384-2 13-Jan-03 9:33:02

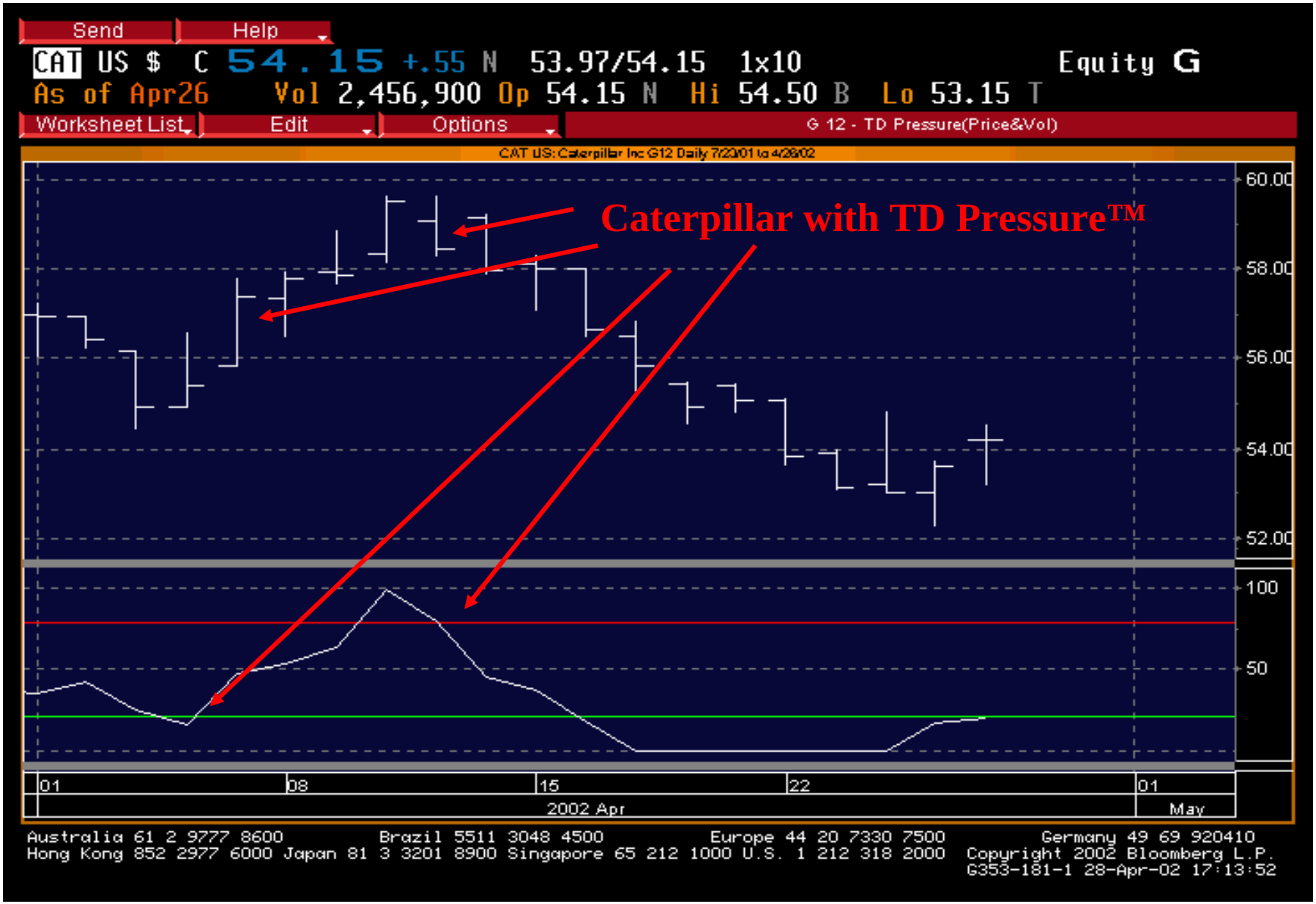
Send
Help
<HELP> for explanation.
Equity G
CAC US $ Market A24.40/24.79A 2x2 Prev 24.80 X
Worksheet List
Edit
Options
G 15 - TDAbs/Rel Retracement
CAC US: Camden National Corp G 15 Daily 1/14/99 to 1/10/03
TD Absolute Retracement™
(0.382) 10.31
30
25
20
15
10
1998
1999
2000
2001
2002
2003
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2003 Bloomberg L.P.
G403-384-2 13-Jan-03 9:35:22

Send
Help
SPX ↑ 903.36 +9.44 i
Index G
At 14:49 Op 893.92 Hi 905.37 Lo 882.92 Prev 893.92
Worksheet List
Edit
Options
G 15 - TDAbs/Rel Retracement
SPX — S&P 500 INDEX G15 Daily 9/15/99 to 1/10/02
TD Absolute Retracement™
Called 9/21/01 low
(1.618)943.97
1600
1500
1400
1300
1200
1100
1000
900
Mar Apr May Jun Jul Aug Sep Oct Nov Dec Jan Feb Mar Apr May Jun Jul Aug Sep Oct Nov Dec Jan
2000
2001
2002
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2002 Bloomberg L.P.
G403-384-2 09-Sep-02 14:50:01

Send
Help
SPX ↑ 959.97 +10.61 i
Index G
At 10:32 Op 949.36 Hi 959.97 Lo 946.43 Prev 949.36
Worksheet List
Edit
Options
G 82 - TD Abs. Retracement Down
SPX – S&P 500 INDEX G82 Daily 1/3/00 to 8/22/02
TD Absolute Retracement™
ALSO Called 7/24/02 low
1600
1500
1400
1300
1200
1100
1000
900
800
M A M J J A S O N D J F M A M J J A S O N D J F M A M J J A S
2000
2001
2002
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2002 Bloomberg L.P.
G403-384-3 22-Aug-02 10:32:18

TD Pressure™

An indicator, shown as an oscillator, with more precision and consistency than Money Flow and On-Balance Volume. It allows you to determine the critical buying and selling levels so that you can enhance profitability with better trade location.


Send
Help
CAT US $ C 54.15 +.55 N 53.97/54.15 1x10 Equity G
As of Apr26 Vol 2,456,900 Op 54.15 N Hi 54.50 B Lo 53.15 T
Worksheet List
Edit
Options
G 12 - TD Pressure(Price&Vol)
CAT US: Caterpillar Inc G12 Daily 7/23/01 to 4/26/02
Caterpillar with TD Pressure™
60.00
58.00
56.00
54.00
52.00
100
50
01
08
15
22
01
2002 Apr
May
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2002 Bloomberg L.P.
G353-181-1 28-Apr-02 17:13:52

TD REI™ (Range Expansion Index)

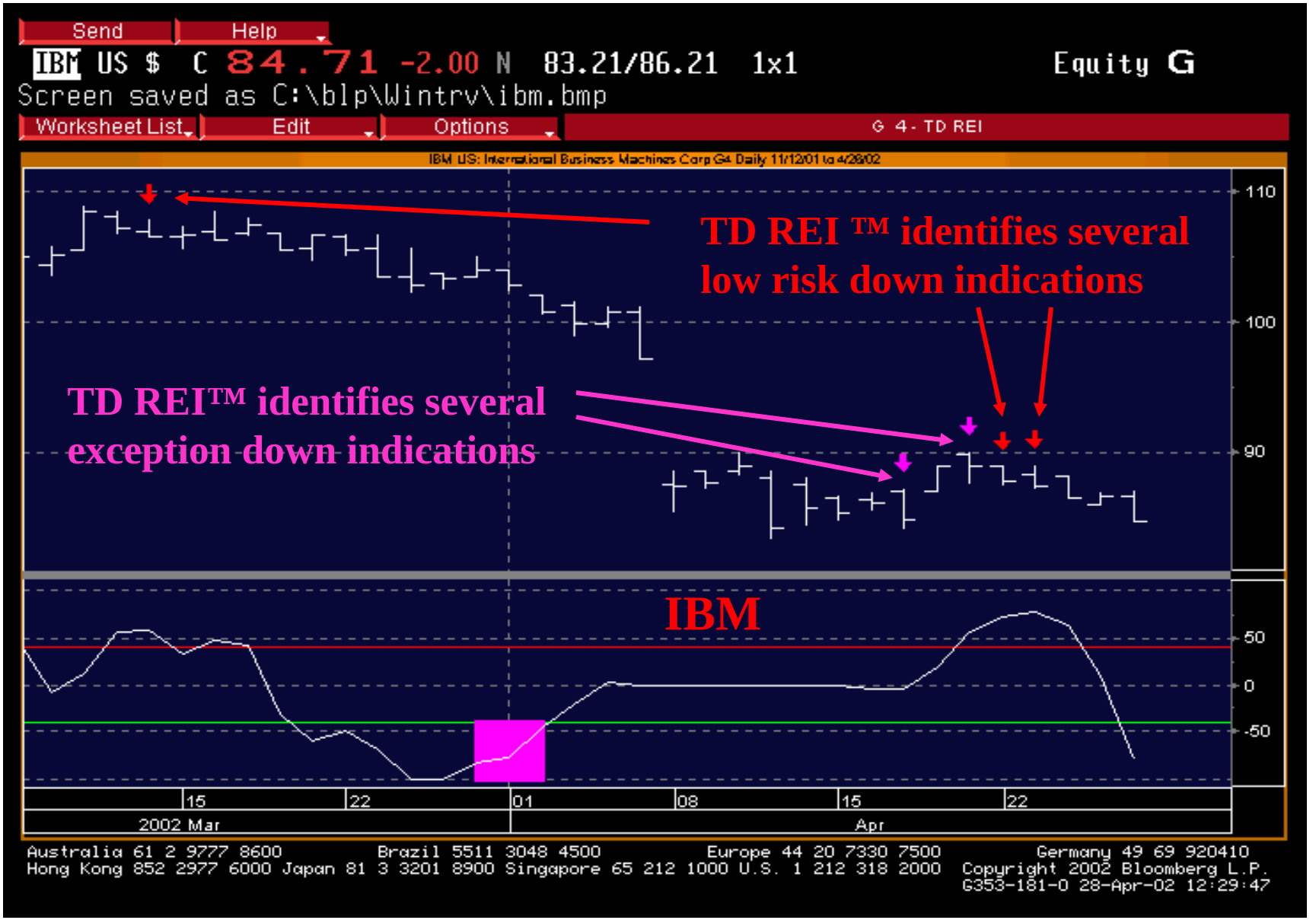
Benefit

TD Range Expansion Index (TD REI™) is an **oscillator used to determine the mild or severe overbought/oversold conditions** of the underlying security or market. It was designed to avoid the pitfalls and complaints associated with other widely followed and popular oscillators **so that more accurate range trading executions can be made.**

Description

TD REI™ is an arithmetically calculated oscillator which compares current intraday highs and lows with the high and low of two price bars ago in order to lessen the impact of short-term news events and to produce a smoother oscillator. In addition, calculations require price intersection which indicates price overlap and presumably a trading range. TD Duration™, a measure of the extend of time that the oscillator reading remains overbought or oversold, is a key component in the application of TD REI™. In addition, prior to entry, TD Price Oscillator Qualifiers (TD POQ™) must occur. TD POQ™ conditions may be qualified or disqualified

Send
Help
IBM US $ 81.99 +.99 N P81.75/82.49P 1x1 Equity G
At 16:17 Vol 5,418,000 Op 80.95 N Hi 82.45 N Lo 80.20 N ValTrd 441.424m
Worksheet List
Edit
Options
G 4 - TD REI
IBM US: International Business Machines Corp G4 Daily 2/22/02 to 8/22/02
TD REI™
Warned of new lows
110
100
90
80
70
50
0
-50
15 22 01 08 15 22 01 08 15 22 01 08 15 22 03 10 17 24 01 08
2002 Feb
Mar
Apr
May
Jun
Jul
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2002 Bloomberg L.P.
G403-384-3 22-Aug-02 16:41:00


Send
Help
IBM US $ C 84.71 -2.00 N 83.21/86.21 1x1
Equity G
Screen saved as C:\blp\Wintrv\ibm.bmp
Worksheet List
Edit
Options
G 4 - TD REI
IBM US: International Business Machines Corp G4 Daily 11/12/01 to 4/26/02
TD REI ™ identifies several low risk down indications
TD REI™ identifies several exception down indications
IBM
110
100
90
50
0
-50
15
22
01
08
15
22
2002 Mar
Apr
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2002 Bloomberg L.P.
G353-181-0 28-Apr-02 12:29:47

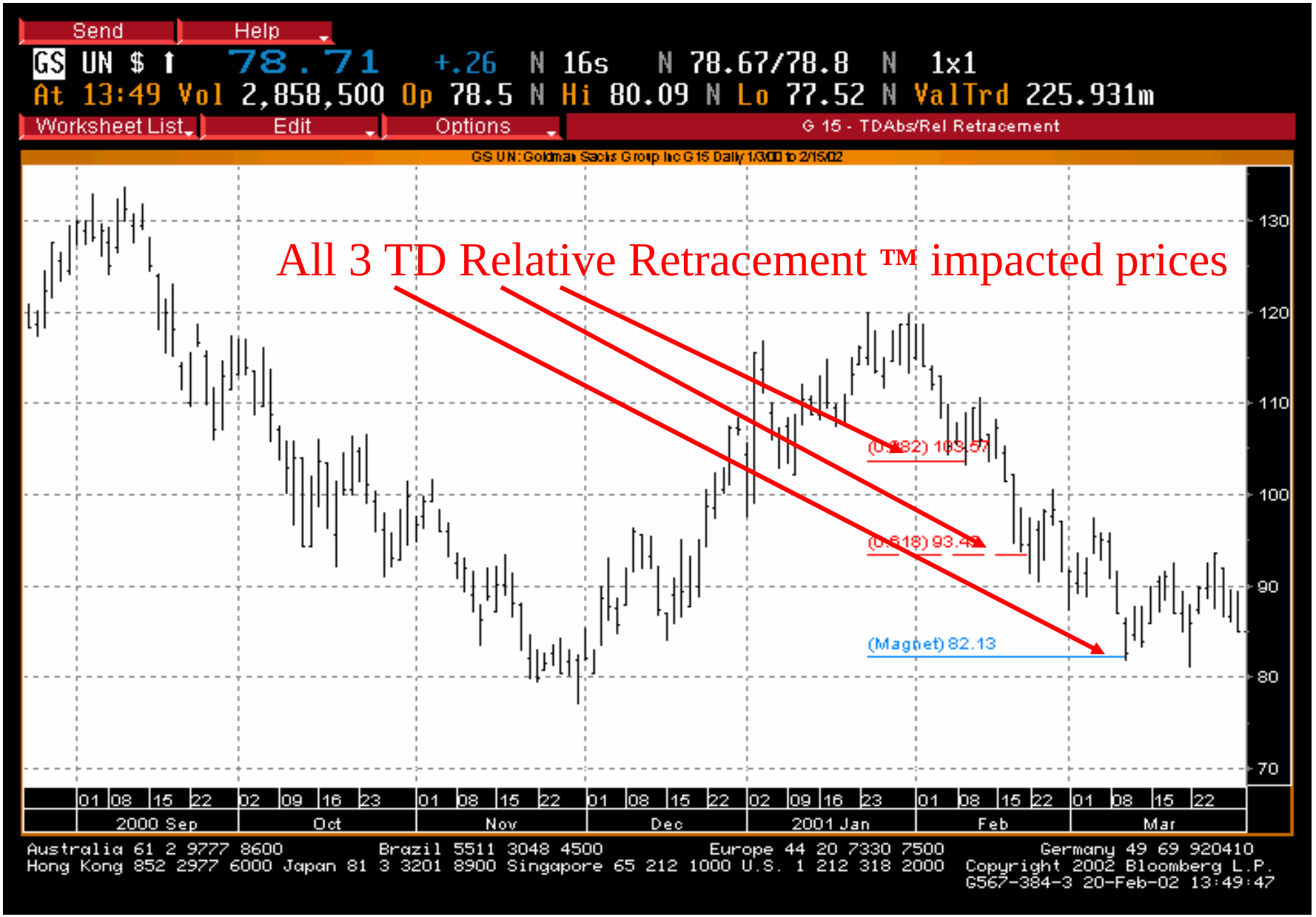
TD Relative Retracement™

Benefit

TD Relative Retracement™ uses an objective and consistent approach to establish a minimum of 3 price levels which may provide support or resistance to price action **so that you are able to anticipate potential continued price trends and price trend exhaustion**.

Description

TD Relative Retracement™ levels are calculated once a potential price low has occurred. This low is compared to previous price action to locate an earlier price low which is lower than the current low. The intervening high between these lows is identified and used to calculate the retracement levels which are **38.2 and 61.8 percent**. The third price level, known as the **magnet price**, is, in this case, the highest close of the intervening high point and not the highest high. TD Relative Retracement™ levels may be **qualified and disqualified** and have 4 conditions to determine their status. There are 3 conditions where Breakouts may face Cancellation. Instances of Double and Triple Retracements do occur and often provide trade opportunities.

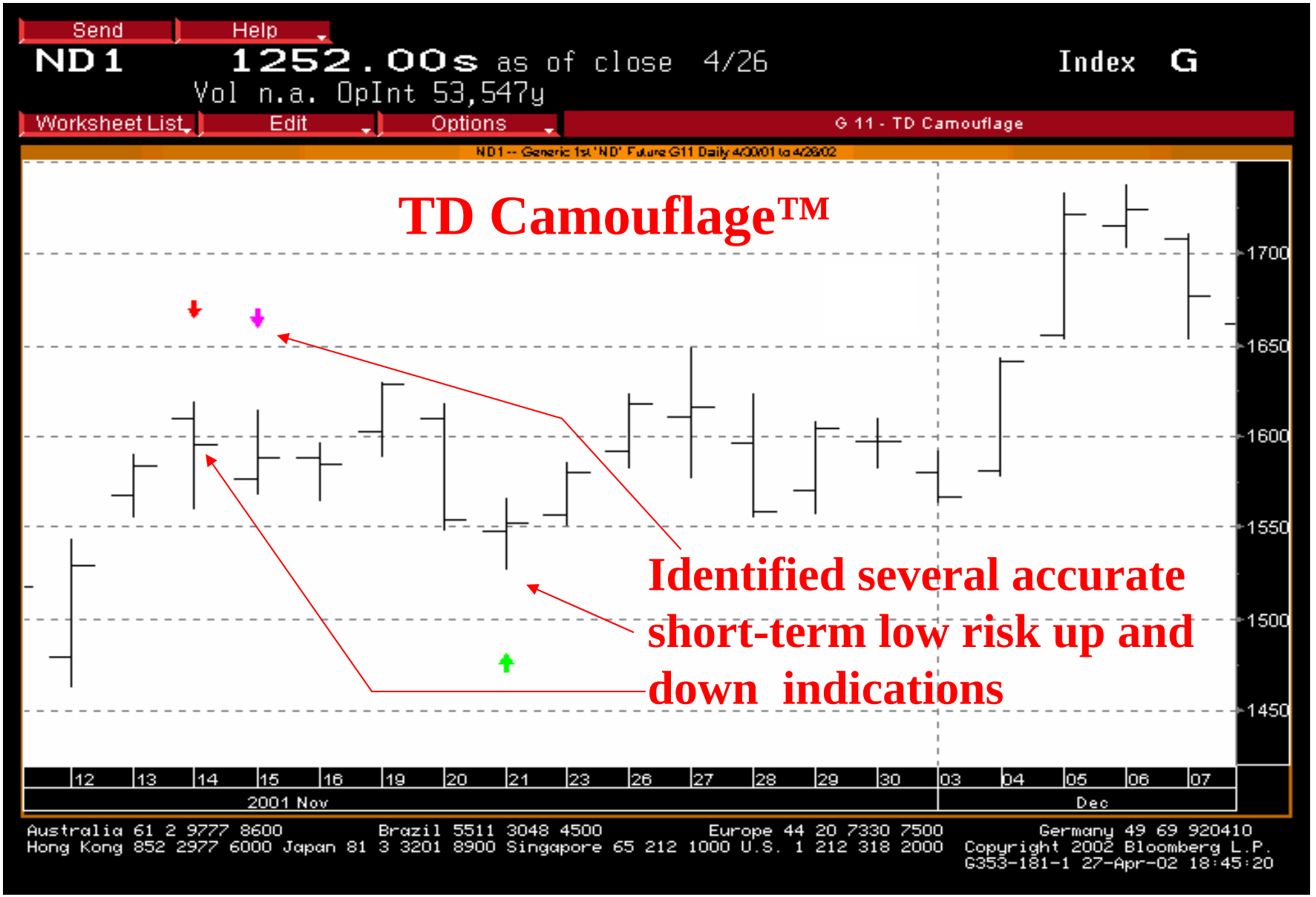

Send
Help
GS UN $ ↑ 78.71 +.26 N 16s N 78.67/78.8 N 1x1
At 13:49 Vol 2,858,500 Op 78.5 N Hi 80.09 N Lo 77.52 N ValTrd 225.931m
Worksheet List
Edit
Options
G 15 - TDAbs/Rel Retracement
GS UN: Goldman Sachs Group Inc G15 Daily 1/3/00 to 2/15/02
All 3 TD Relative Retracement ™ impacted prices
(0.382) 103.57
(0.618) 93.43
(Magnet) 82.13
130
120
110
100
90
80
70
01 08 15 22 02 09 16 23 01 08 15 22 01 08 15 22 02 09 16 23 01 08 15 22 01 08 15 22
2000 Sep
Oct
Nov
Dec
2001 Jan
Feb
Mar
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2002 Bloomberg L.P.
G567-384-3 20-Feb-02 13:49:47

Send
Help
SPX ↓ 1080.84 -2.50 i
Index G
At 13:38 Op 1083.34 Hi 1088.59 Lo 1074.36 Prev 1083.34
Worksheet List
Edit
Options
G 37 - Bar Chart
SPX – S&P 500 INDEX G37 Daily 2/22/00 to 2/15/02
S&P500 Cash Index
Magnet (1527.460)
61.8% (1320.568)
38.2% (1177.052)
TD Relative Retracement™ mechanically determines the correct high and projects the levels
1600
1500
1400
1300
1200
1100
1000
900
Mar Apr May Jun Jul Aug Sep Oct Nov Dec Jan Feb Mar Apr May Jun Jul Aug Oct Nov Dec Jan Feb
2000
2001
2002
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2002 Bloomberg L.P.
G567-384-3 20-Feb-02 13:38:09

TD Camouflage™

Benefit

Utilizes the often overlooked open price to gauge the next day's price action prior to the end of the current day **so that you can trade at more favorable price levels and/or hold positions overnight**.


Send
Help
ND1 1252.00s as of close 4/26
Vol n.a. OpInt 53,547y
Index G
Worksheet List
Edit
Options
G 11 - TD Camouflage
ND1 -- Generic 1st 'ND' Future G11 Daily 4/30/01 to 4/28/02
TD Camouflage™
Identified several accurate short-term low risk up and down indications
1700
1650
1600
1550
1500
1450
12
13
14
15
16
19
20
21
23
26
27
28
29
30
03
04
05
06
07
2001 Nov
Dec
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2002 Bloomberg L.P.
G353-181-1 27-Apr-02 18:45:20

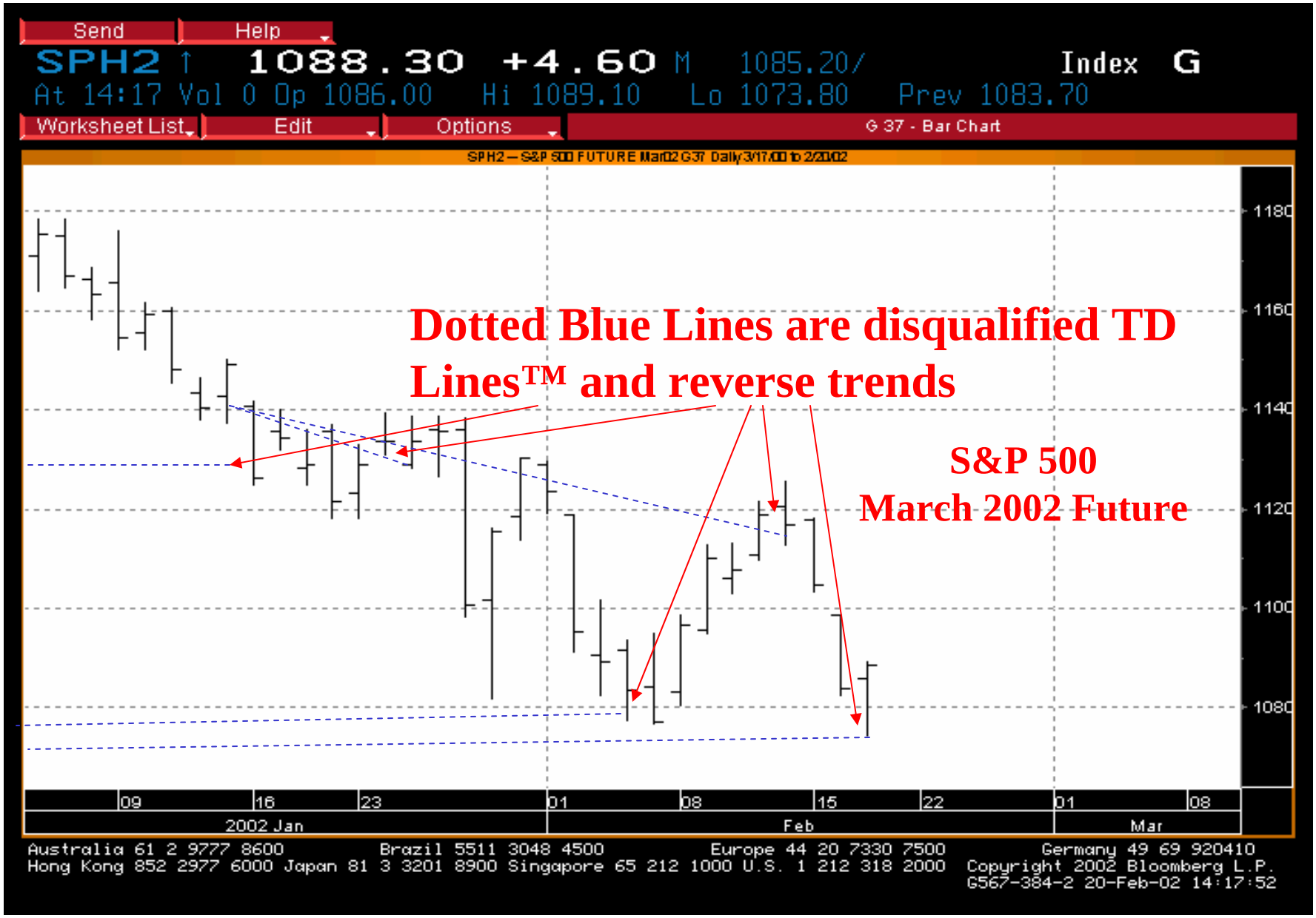
TD Lines™

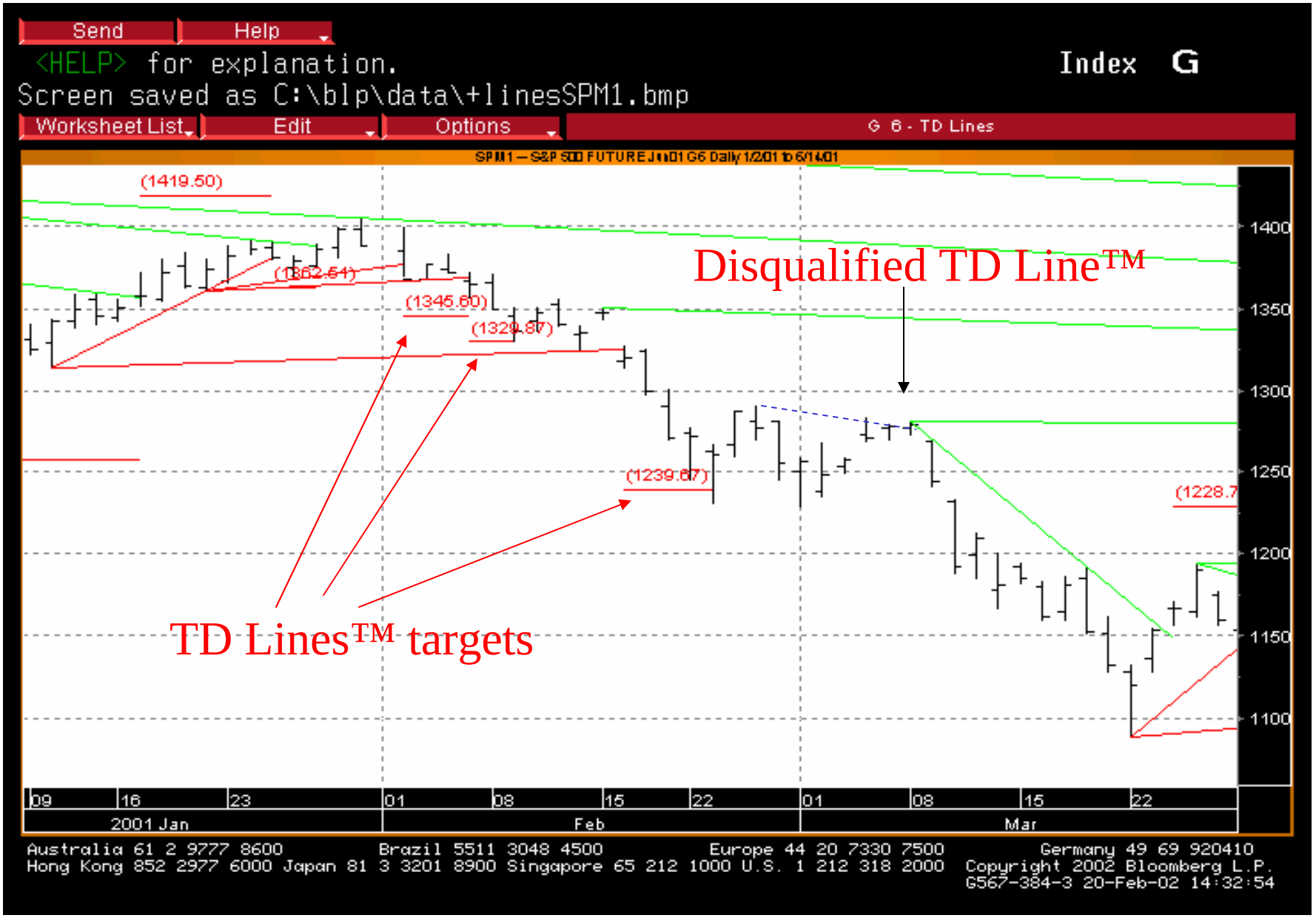
Benefit

TD Lines™ was developed to establish a standard for trendline construction, as well as to anticipate and to identify qualified and disqualified breakout opportunities. A by-product of TD Line ™ construction and analysis is the ability to estimate upside and downside break out price projections **so you are able aware of price targets in advance and can plan your strategies accordingly.**

Description

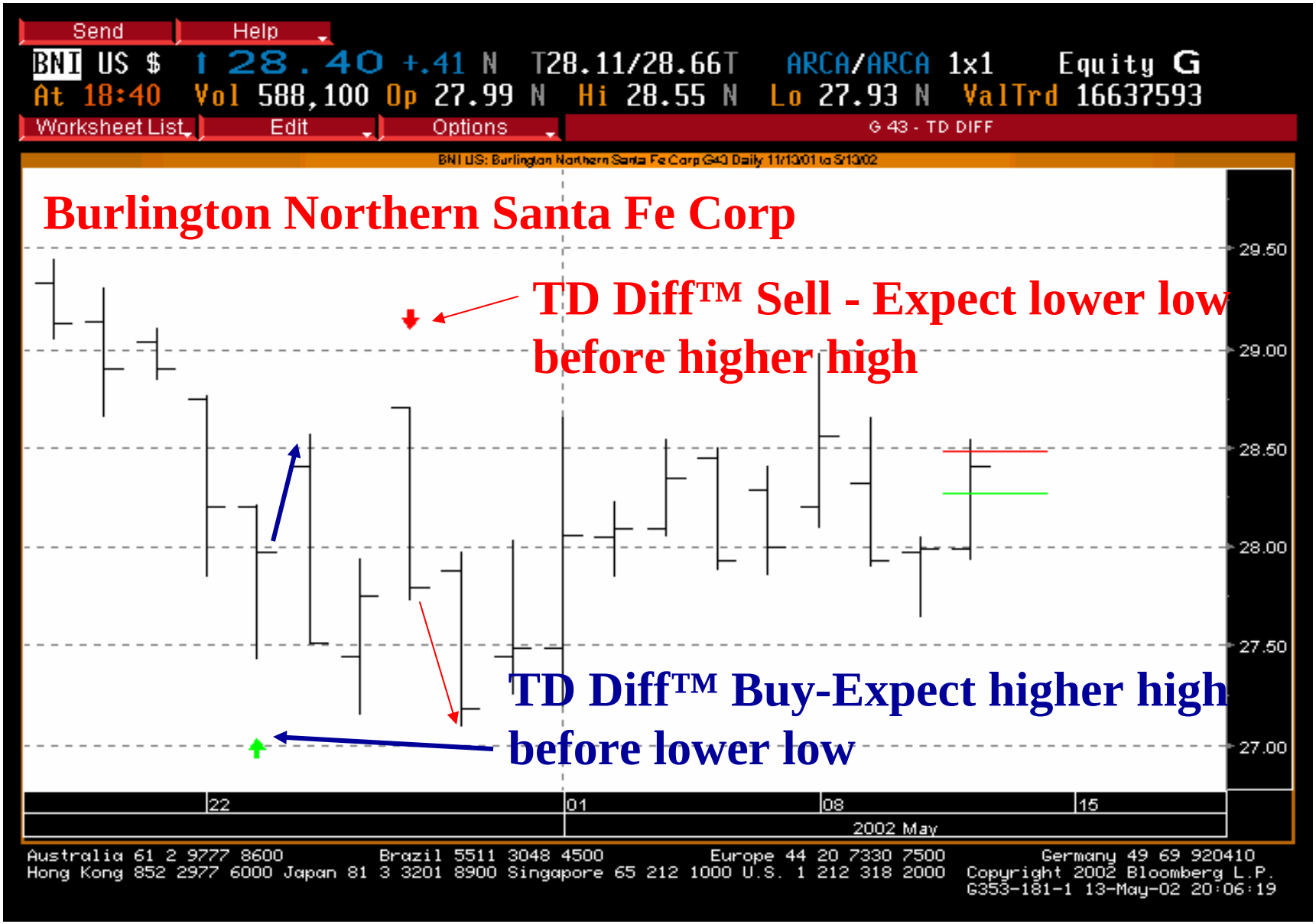
TD Lines™ are drawn by connecting two TD Points™ and can be a TD Demand™ Line (an up sloping trendline) or a TD Supply™ (a down sloping trendline) . TD Lines™ can be either qualified or disqualified and there are 4 conditions which determine their status. Both upside and downside Breakouts may be cancelled and there 3 conditions for cancellation. TD Lines™ also provide important price objectives for qualified upside or downside breakouts.


Send
Help
SPH2 ↑ 1088.30 +4.60 M 1085.20/ Index G
At 14:17 Vol 0 Op 1086.00 Hi 1089.10 Lo 1073.80 Prev 1083.70
Worksheet List
Edit
Options
G 37 - Bar Chart
SPH2 – S&P 500 FUTURE Mar02 G37 Daily 3/17/00 to 2/20/02
Dotted Blue Lines are disqualified TD Lines™ and reverse trends
S&P 500
March 2002 Future
1180
1160
1140
1120
1100
1080
09
16
23
01
08
15
22
01
08
2002 Jan
Feb
Mar
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2002 Bloomberg L.P.
G567-384-2 20-Feb-02 14:17:52


Send
Help
<HELP> for explanation.
Index G
Screen saved as C:\blp\data\+linesSPM1.bmp
Worksheet List
Edit
Options
G 6 - TD Lines
(1419.50)
(1362.64)
(1345.60)
(1329.87)
(1239.67)
(1228.7
Disqualified TD Line™
TD Lines™ targets
1400
1350
1300
1250
1200
1150
1100
09
16
23
01
08
15
22
01
08
15
22
2001 Jan
Feb
Mar
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2002 Bloomberg L.P.
G567-384-3 20-Feb-02 14:32:54

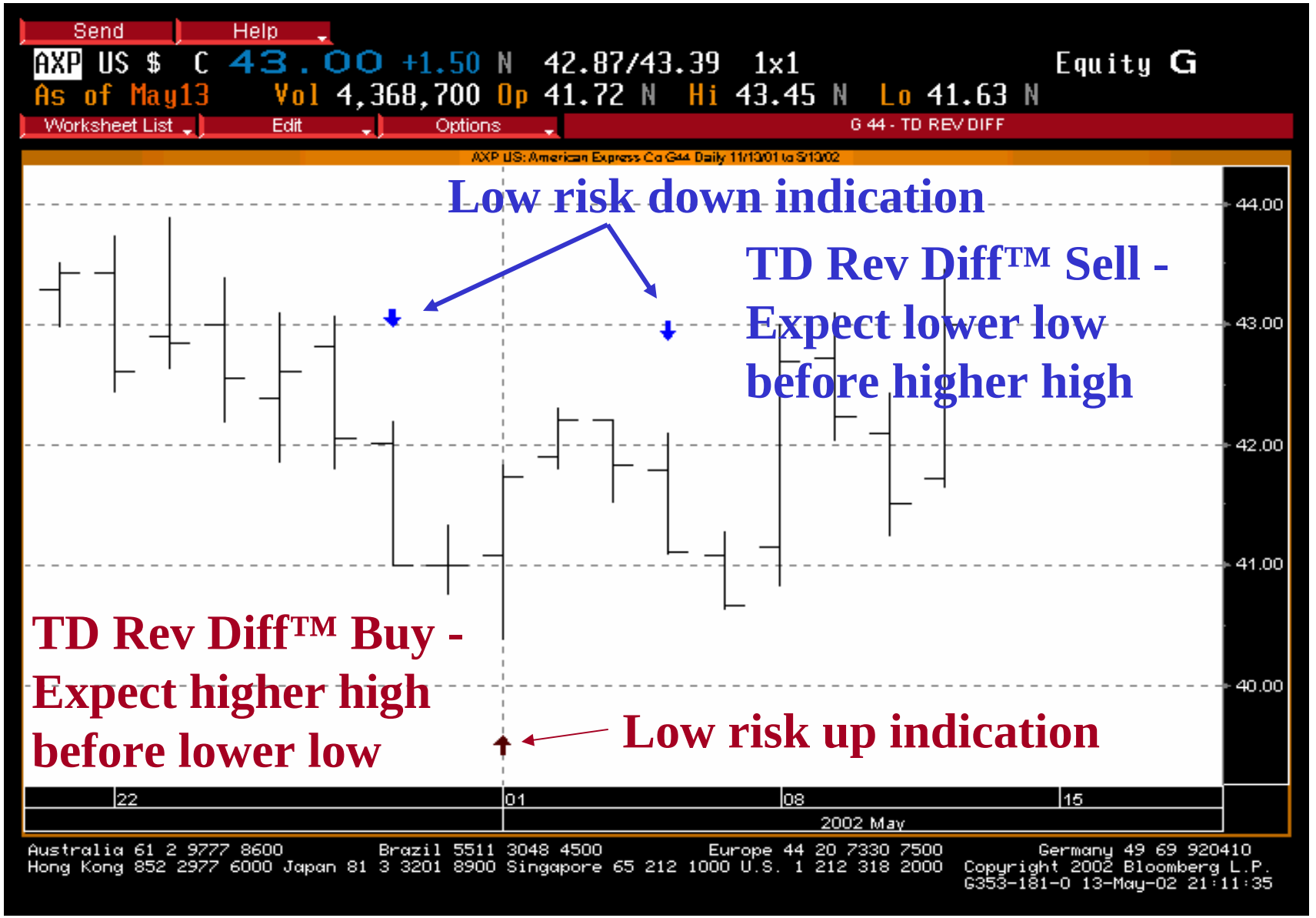
TD Differential™

(TD Diff ™)


Send
Help
BNI US $ 28.40 +.41 N T28.11/28.66T ARCA/ARCA 1x1 Equity G
At 18:40 Vol 588,100 Op 27.99 N Hi 28.55 N Lo 27.93 N ValTrd 16637593
Worksheet List
Edit
Options
G 43 - TD DIFF
BNI US: Burlington Northern Santa Fe Corp G43 Daily 11/13/01 to 5/13/02
Burlington Northern Santa Fe Corp
TD Diff™ Sell - Expect lower low before higher high
TD Diff™ Buy-Expect higher high before lower low
29.50
29.00
28.50
28.00
27.50
27.00
22
01
08
15
2002 May
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2002 Bloomberg L.P.
G353-181-1 13-May-02 20:06:19

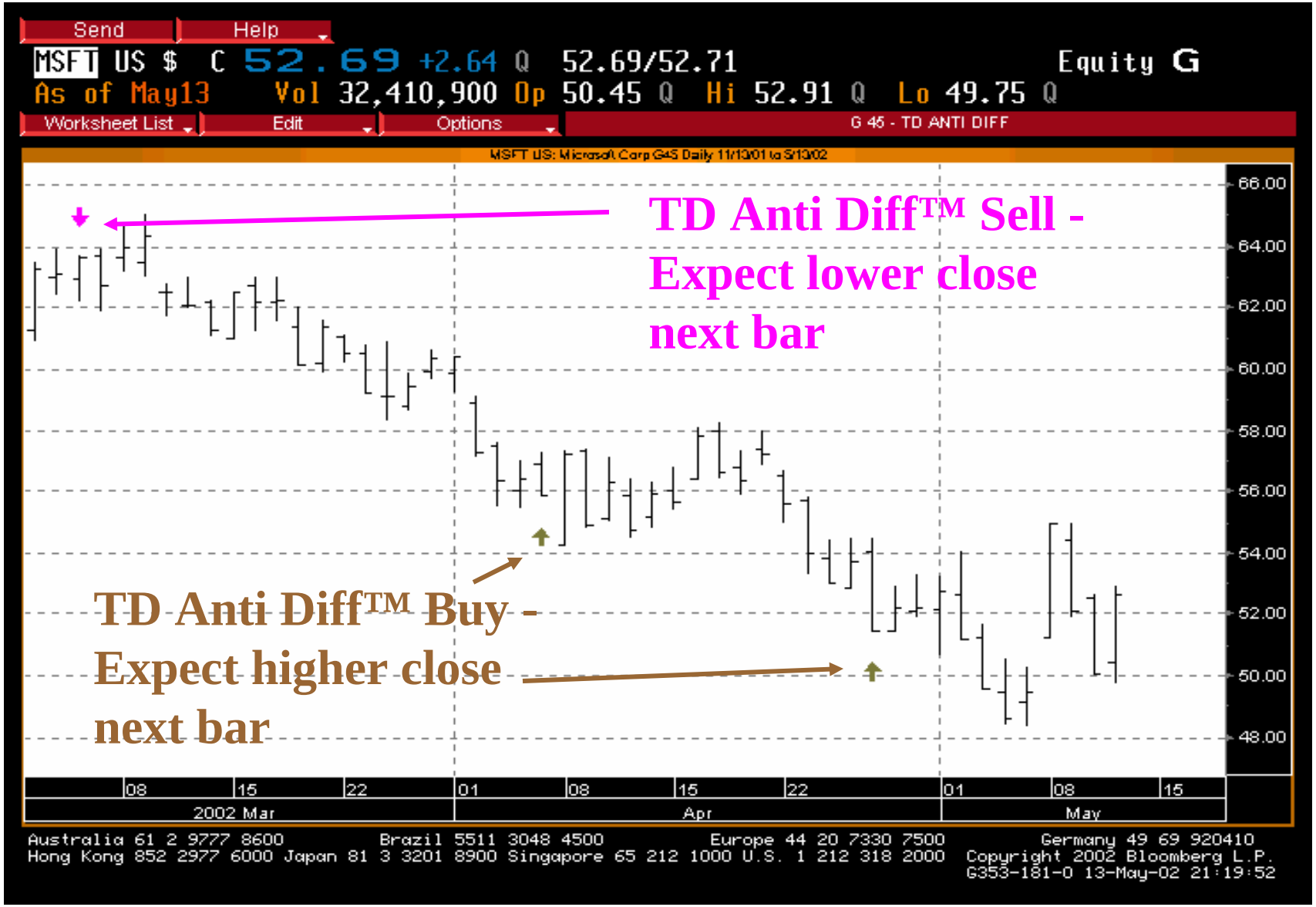
TD Reverse Differential™

(TD Reverse Diff ™)


Send
Help
AXP US $ C 43.00 +1.50 N 42.87/43.39 1x1
Equity G
As of May13 Vol 4,368,700 Op 41.72 N Hi 43.45 N Lo 41.63 N
Worksheet List
Edit
Options
G 44 - TD REV DIFF
AXP US: American Express Co G44 Daily 11/13/01 to 5/13/02
Low risk down indication
TD Rev Diff™ Sell - Expect lower low before higher high
TD Rev Diff™ Buy - Expect higher high before lower low
Low risk up indication
44.00
43.00
42.00
41.00
40.00
22
01
08
15
2002 May
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2002 Bloomberg L.P.
G353-181-0 13-May-02 21:11:35

TD Anti-Differential™

(TD Anti-Diff ™)


Send
Help
MSFT US $ C 52.69 +2.64 Q 52.69/52.71 Equity G
As of May13 Vol 32,410,900 Op 50.45 Q Hi 52.91 Q Lo 49.75 Q
Worksheet List
Edit
Options
G 45 - TD ANTI DIFF
MSFT US: Microsoft Corp G4S Daily 11/13/01 to 5/13/02
TD Anti Diff™ Sell - Expect lower close next bar
TD Anti Diff™ Buy - Expect higher close next bar
66.00
64.00
62.00
60.00
58.00
56.00
54.00
52.00
50.00
48.00
08
15
22
01
08
15
22
01
08
15
2002 Mar
Apr
May
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2002 Bloomberg L.P.
G353-181-0 13-May-02 21:19:52

TD Range Projection™

Benefit

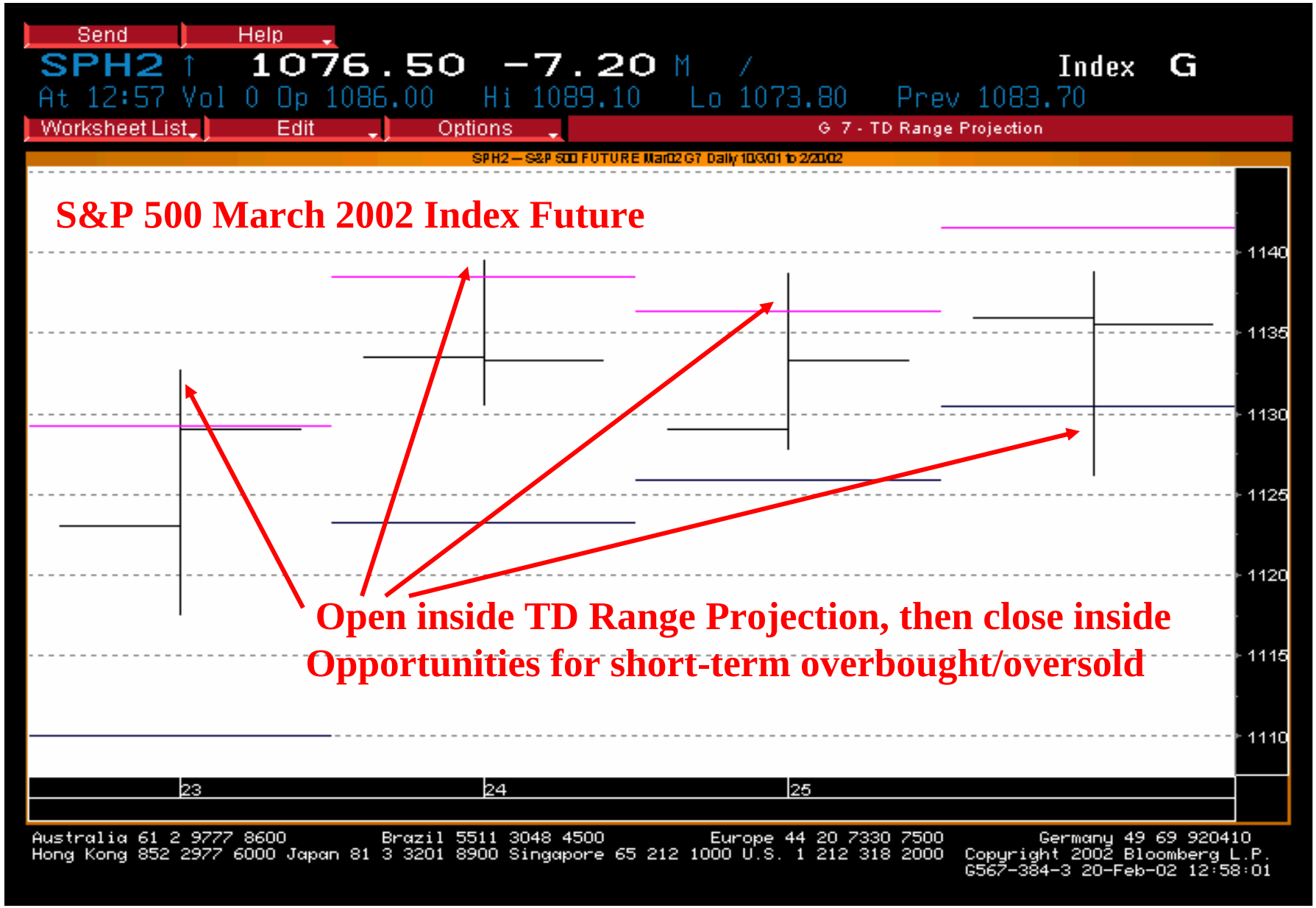
TD Range Projection™ is a study used to **forecast a future price bar's approximate high and low** prices based on the price movement of the most recent price bar. TD Range Projection™ measures the price movement from today's opening price to today's closing price, as well as the intraday high and low price to **calculate tomorrow's estimated price range** so you can plan your trading tactics ahead of time.

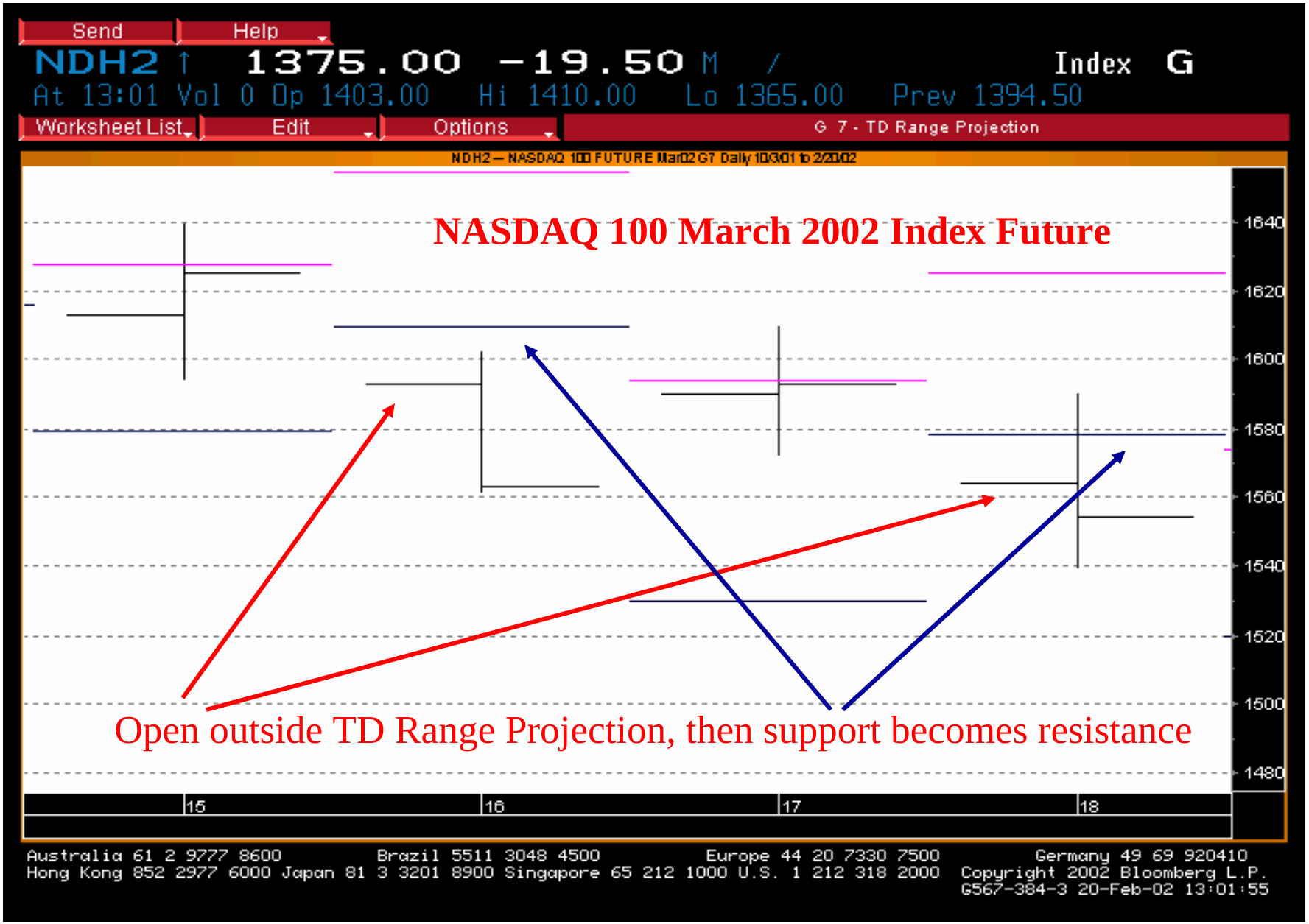
Description

TD Range Projection™ for a **close above open** is the true high is doubled and added to the true low and closing price level. The true high is the high of the price bar or the prior price bar's close, whichever is greater. The true low is the low of the price bar or the prior price bar's close, whichever is less. The four summed values are then divided by 2, and the true low is subtracted from this value to arrive at the projected high for the next price bar. The true high is subtracted from this value to arrive at the projected low for the next price bar.

If the **current trading bar's close is below the open**, then the true low is doubled and added to the true high and closing price level. The four summed values are then divided by 2, and the true low is subtracted from the value to arrive at the projected high for the next price bar. The true high is subtracted from this value to arrive at the projected low for the next price bar.

Occasionally, a market will open on its high or its low for a given price bar. If a market opens at its high for a given price bar but less than or equal to the projected high for that price bar and then declines below the projected low for that price bar, the close for that price bar should be below its projected low. Conversely, if a market opens at its low for a given price bar but greater than or equal to the projected low for that price bar and then advances above the projected high, the close for that price bar should be above the projected high.


Send
Help
SPH2 ↑ 1076.50 -7.20 M /
Index G
At 12:57 Vol 0 Op 1086.00 Hi 1089.10 Lo 1073.80 Prev 1083.70
Worksheet List
Edit
Options
G 7 - TD Range Projection
SPH2 – S&P 500 FUTURE Mar02 G7 Daily 10/3/01 to 2/20/02
S&P 500 March 2002 Index Future
1140
1135
1130
1125
1120
1115
1110
23
24
25
Open inside TD Range Projection, then close inside
Opportunities for short-term overbought/oversold
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2002 Bloomberg L.P.
G567-384-3 20-Feb-02 12:58:01


Send
Help
NDH2 ↑ 1375.00 -19.50 M /
Index G
At 13:01 Vol 0 Op 1403.00 Hi 1410.00 Lo 1365.00 Prev 1394.50
Worksheet List
Edit
Options
G 7 - TD Range Projection
NDH2 — NASDAQ 100 FUTURE Mar02 GT Daily 10/3/01 to 2/20/02
NASDAQ 100 March 2002 Index Future
Open outside TD Range Projection, then support becomes resistance
1640
1620
1600
1580
1560
1540
1520
1500
1480
15
16
17
18
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2002 Bloomberg L.P.
G567-384-3 20-Feb-02 13:01:55

TD Moving Average I™

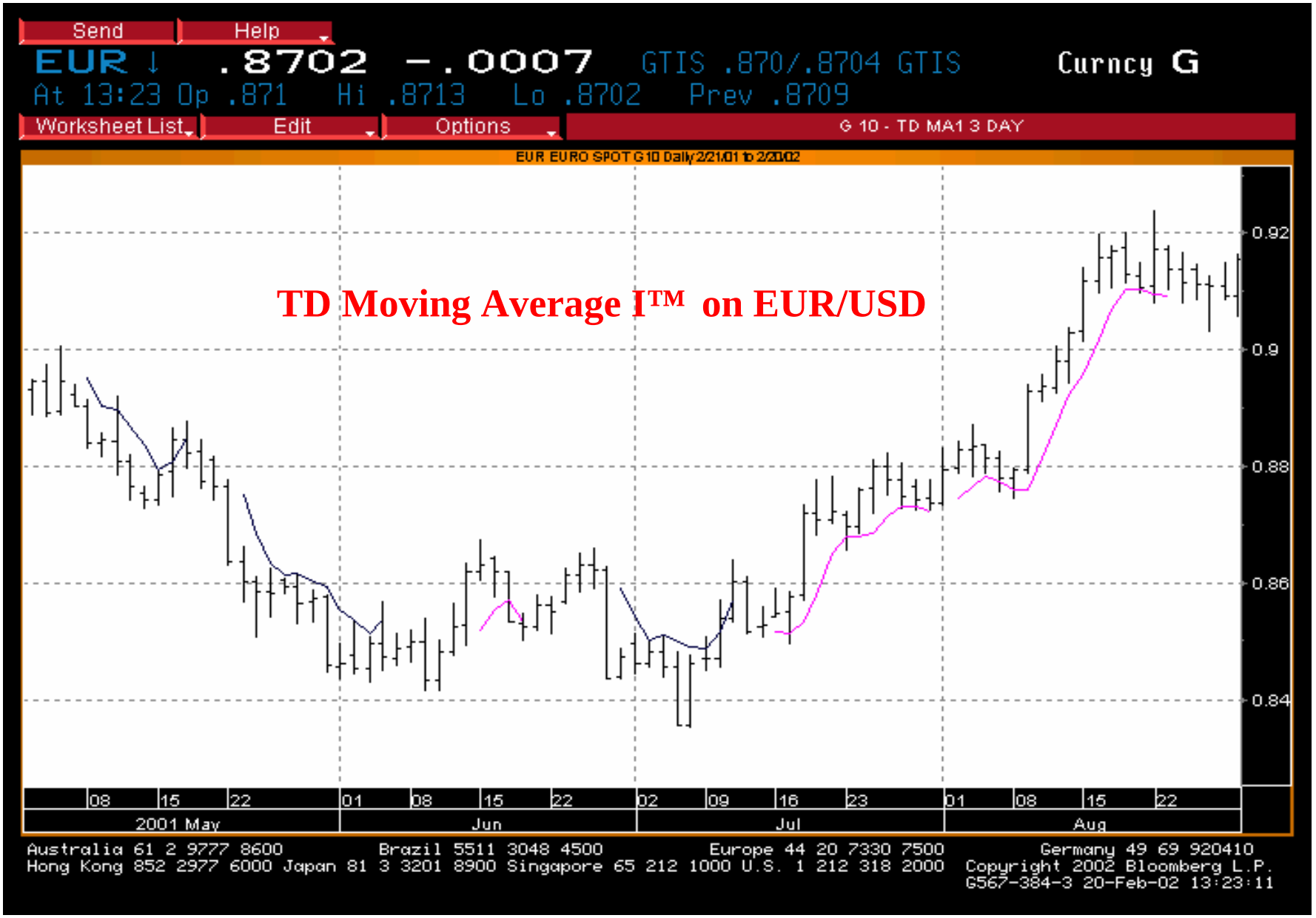
Benefit

TD Moving Average 1™ is a study used to **identify trend reversals** before and as they occur so you can **plan your entry and, in particular, exit strategies**.

Description

CALCULATION OF TD MOVING AVERAGE 1™

To identify **potential upside breakouts**, an upper moving average is calculated and plotted as follows: **(1)** The lowest true high recorded within the last 13 price bars (including the current price bar) activates the moving average selection process. The true high is the high of a price bar or the prior price bar's close, whichever is greater. **(2)** That particular price bar's true high is then added together with the true highs of the previous 4 price bars, then averaged, and finally the calculated value is plotted above the high of the current price bar (the lowest true high price bar). **(3)** This calculation is continued for an additional 3 price bars and then is extinguished UNLESS a subsequent true high price bar has been recorded which is less than ALL previous 12 price bar highs. If this occurs, this calculation is once again continued for an additional 3 price bars. **(4)** Once a closing price bar is recorded above TD Moving Average 1™, this indicates a potential breakout. This breakout needs to be confirmed by the next trading bar opening above the breakout close AND the high of the trading bar must be above that same price bar's open. When these criteria are met, a legitimate upside breakout occurs. Any outstanding short positions should be liquidated, since it is recommended that TD Moving Average 1™ be used as an exit method or as a trend validation indicator, not necessarily as a low risk entry indicator. **5)** If no moving average plot appears on the chart, the moving average is not active and the suggested decision rules can be ignored.


Send
Help
EUR ↓ .8702 −.0007 GTIS .870/.8704 GTIS Curncy G
At 13:23 Op .871 Hi .8713 Lo .8702 Prev .8709
Worksheet List
Edit
Options
G 10 - TD MA1 3 DAY
EUR EURO SPOT G10 Daily 2/21/01 to 2/20/02
TD Moving Average I™ on EUR/USD
0.92
0.9
0.88
0.86
0.84
08
15
22
01
08
15
22
02
09
16
23
01
08
15
22
2001 May
Jun
Jul
Aug
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2002 Bloomberg L.P.
G567-384-3 20-Feb-02 13:23:11

TD Trend Factor™

Benefit

TD Trend Factor™ uses an objective and consistent approach to project price levels which may provide support or resistance to price action so that you are able to anticipate potential continued price trends and price trend exhaustion.

Description

TD Trend Factor™ levels are calculated using a 5.556 percent factor and applying it to the extremes of price movements. In a downtrend, where the price change from a previous high has been at least 5.556% of the underlying price and displayed some reversal action, TD Trend Factor™ can be applied to the low of the price bar. This process projects price targets above the current low which can be used to gauge subsequent price action. Typically, 5 horizontal price levels are drawn and labeled with their respective prices. The same characteristics apply to markets in uptrend, which have moved up at least 5.56% and may have shown some reversal action to the downside, such as a high surrounded by lower highs with one lower close from the absolute high.

.

Send
Help
SPH2 ↓ 1082.50 -1.20 M /
Index G
At 13:53 Vol 0 Op 1086.00 Hi 1089.10 Lo 1073.80 Prev 1083.70
Worksheet List
Edit
Options
G 14 - TD Trend Factor
SPH2 — S&P 500 FUTURE Mar02 G14 Daily 2/21/01 to 2/20/02
(1176.44)
(1150.28)
(1124.12)
(1097.96)
(1071.80)
(1045.64)
(1019.48)
(993.32)
1150
1100
1050
1000
950
18 25 01 08 15 22 01 08 15 23 03 10 17 24 02 09 16 23 01 08 15 22
2001 Oct
Nov
Dec
2002 Jan
Feb
S&P500 March 2002 Future
TD Trend Factor™ identifies key levels
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2002 Bloomberg L.P.
G567-384-3 20-Feb-02 13:53:32

TD Channel I™

Benefit

TD Channel I™ was developed to **anticipate prospective long term support and resistance** levels, as well as likely trend reversal opportunities so that you are aware of price targets in advance and you can enhance your trading strategy.

Description

TD Channel I™ is calculated using a three-day moving average of daily true lows and true highs. A true high is the high of a price bar or the prior price bar's close, whichever is greater. A true low is the low of the price bar or the prior price bar's close, whichever is less. The three-day moving average includes the current trading day's true high and true low, as well as the prior two trading day's true highs and true lows. TD Channel I ™ requires that the larger percentage (103 pct) be multiplied by a three-day average of the true lows and the smaller percentage (97 pct) be multiplied by a three-day moving average of the true highs. As a result, real time intraday recording of lower daily lows and higher daily highs does not continuously change the channel placement, as they do with traditional channels. The percentages suggested are for S&P and bond futures contracts and 111pct and 89 pct are recommended for lower priced securities with typically less volatility.

Send
Help
SPH2 ↓ 1083.00 -.70 M /
Index G
At 14:01 Vol 0 Op 1086.00 Hi 1089.10 Lo 1073.80 Prev 1083.70
Worksheet List
Edit
Options
G 8 - TD Channel I Futures
SPH2 – S&P 500 FUTURE Mar02 G8 Daily 10/3/01 to 2/20/02
S&P500 March 2002 Future
1200
1180
1160
1140
1120
1100
1080
1060
1040
15 22 01 08 15 23 03 10 17 24 02 09 16 23 01 08 15
2001 Oct
Nov
Dec
2002 Jan
Feb
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2002 Bloomberg L.P.
G567-384-3 20-Feb-02 14:01:42

TD Channel II™

Benefit

TD Channel II™ was developed to **anticipate prospective short term support and resistance** levels, as well as likely trend reversal opportunities so that you are aware of price targets in advance and you can enhance your trading strategy.

Description

TD Channel II™ is calculated using a three-day moving average of daily true lows and true highs. A true high is the high of a price bar or the prior price bar's close, whichever is greater. A true low is the low of the price bar or the prior price bar's close, whichever is less. The three-day moving average includes the current trading day's true high and true low, as well as the prior two trading day's true highs and true lows. TD Channel II™ requires that the larger percentage (100.5 pct) be multiplied by a three-day average of the true highs and the smaller percentage (99.5 pct) be multiplied by a three-day moving average of the true lows. The percentages suggested are for S&P and bond futures contracts and 107pct and 93 pct are recommended for most stocks. **Once price movements exceed the boundaries defined by these channels, they are expected to retreat. Any two consecutive closes outside the channel is indicative of price exhaustion and pending price reversal.**

Send
Help
USH2 ↓ 104-03 + 06 B /
Comdty G
At 14:03 Vol 69,680 Op 103-25 Hi 104-16 Lo 103-23 Prev 103-29
Worksheet List
Edit
Options
G 9 - TD Channel II-Futures
USH2 – US LONG BOND (CBT) Mar02 G9 Daily 2/27/01 to 2/20/02
March 2002 T-Bond Future
112
110
108
106
104
102
100
98
08
15
23
03
10
17
24
02
09
16
23
01
08
15
22
2001 Nov
Dec
2002 Jan
Feb
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2002 Bloomberg L.P.
G567-384-3 20-Feb-02 14:03:48

TD DeMarker I™

Benefit

TD DeMarker I™ is an oscillator used to identify potential overbought and oversold conditions within a market. TD DeMarker I™ defines prospective support and resistance levels as well as likely trend reversal opportunities so you can enter or exit your position closer to the beginning of a trend reversal and improve your trading results.

Description

TD DeMarker I™ is arithmetically constructed so that it is not artificially affected by any extraneous, non-market related factors which would exist until the security was delisted or replaced. TD DeMarker I™ is calculated by comparing the current high with the previous high and the current low with previous low. As with other DeMark oscillators, TD Duration™, a measure of the extent of time that the oscillator reading remains overbought or oversold, is a key component in the application of TD DeMarker I™. In addition, prior to entry, TD Price Oscillator Qualifiers (TD POQ™) should occur. TD POQ™ conditions may be qualified or disqualified.

Send
Help
IBM UN $ C 102.89 -5.00 N N102.88/102.89N 71x511 Equity G
As of Feb15 Vol 13,914,300 Op 104.80 N Hi 104.80 N Lo 101.70 N
Worksheet List
Edit
Options
G 13 - TD DeMarker I & II
IBM UN: International Business Machines Corp G13 Daily 2/20/01 to 2/15/02
120
110
100
TD DeMarker I™ on International Business Machines
80
60
40
20
08 15 22 01 08 15 23 03 10 17 24 02 09 16 23 01 08 15
2001 Oct
Nov
Dec
2002 Jan
Feb
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2002 Bloomberg L.P.
G353-181-1 18-Feb-02 15:18:15

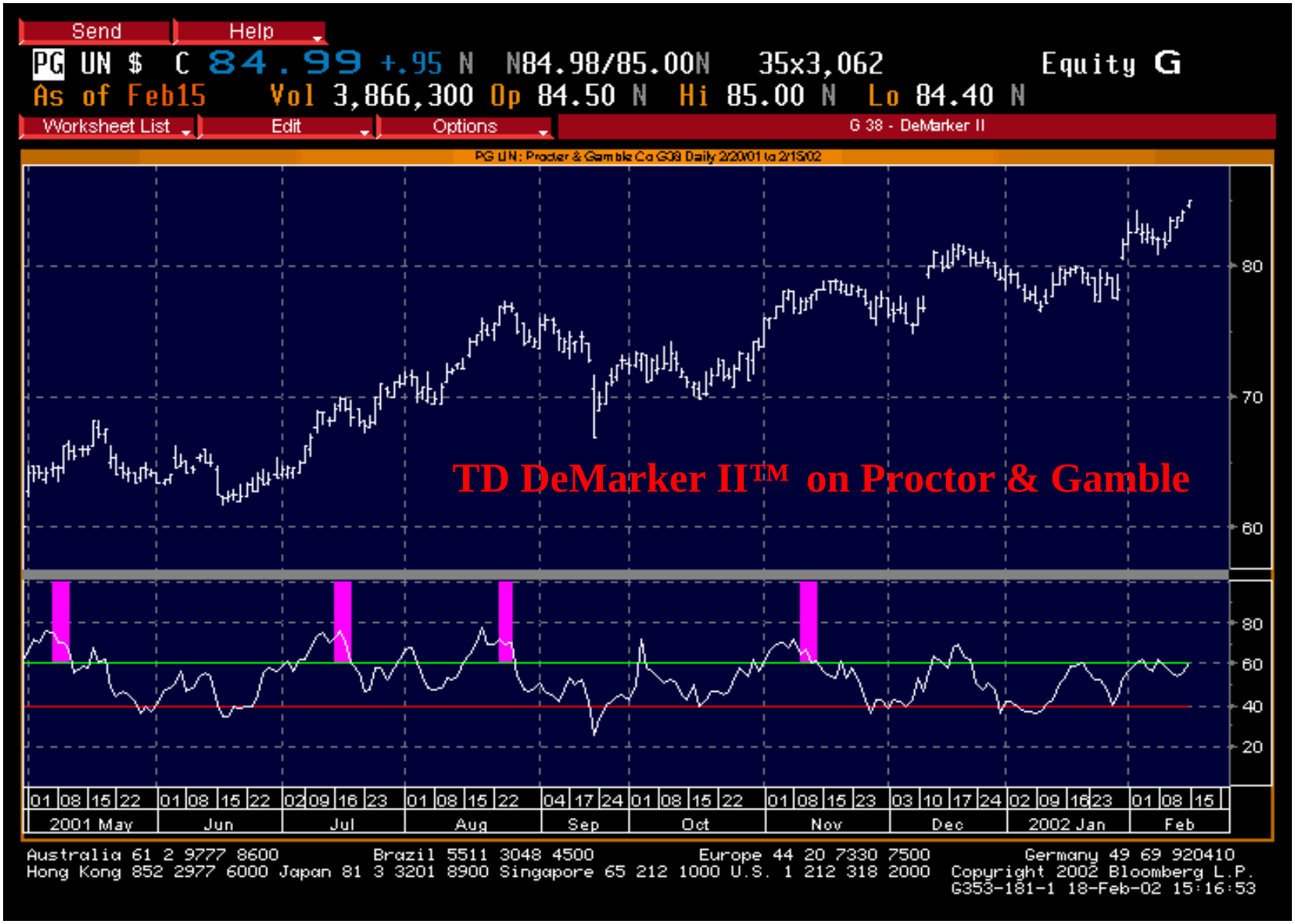
TD DeMarker II™

Benefit

TD DeMarker II™ is an oscillator used to identify potential overbought and oversold conditions within a market. TD DeMarker II™ defines prospective support and resistance levels as well as likely trend reversal opportunities so you can enter/exit a position closer to the beginning of a trend reversal and enhance the results of your trading.

Description

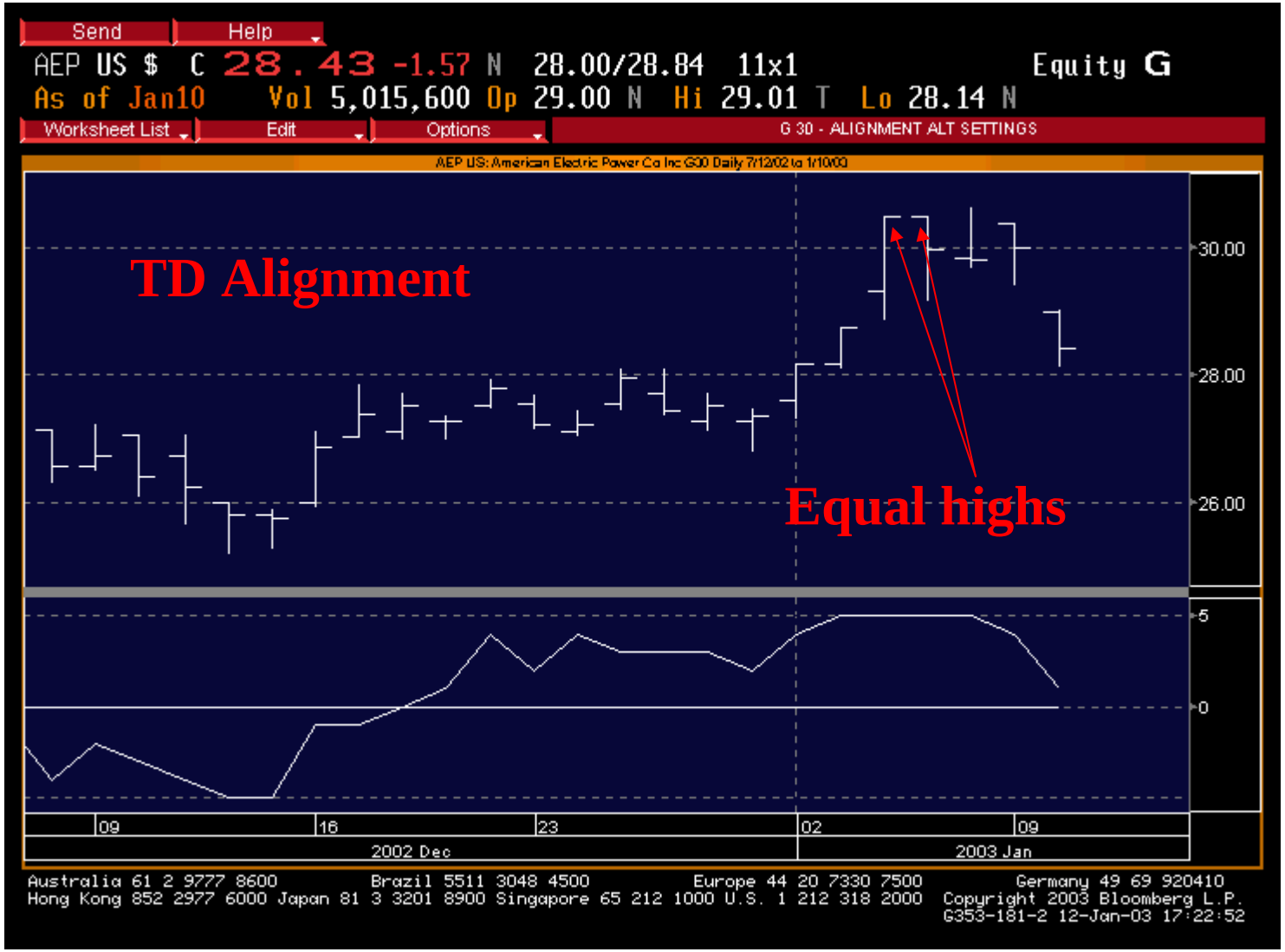
TD DeMarker II™ is calculated by taking the difference between the current high with the previous close over a series of consecutive days plus the difference between the current close and the current low over a the identical series of days.. As with other DeMark oscillators, TD Duration™, a measure of the extent of time that the oscillator reading remains overbought or oversold, is a key component in the application of TD DeMarker II™. In addition, prior to entry, TD Price Oscillator Qualifiers (TD POQ™) should occur. TD POQ™ conditions may be qualified or disqualified.


Send
Help
PG UN $ C 84.99 +.95 N N84.98/85.00N 35x3,062 Equity G
As of Feb15 Vol 3,866,300 Op 84.50 N Hi 85.00 N Lo 84.40 N
Worksheet List
Edit
Options
G 38 - DeMarker II
PG UN: Procter & Gamble Co G38 Daily 2/20/01 to 2/15/02
TD DeMarker II™ on Proctor & Gamble
80
70
60
80
60
40
20
01 08 15 22 01 08 15 22 02 09 16 23 01 08 15 22 04 17 24 01 08 15 22 01 08 15 23 03 10 17 24 02 09 16 23 01 08 15
2001 May Jun Jul Aug Sep Oct Nov Dec 2002 Jan Feb
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2002 Bloomberg L.P.
G353-181-1 18-Feb-02 15:16:53

TD Alignment™

Description

TD Alignment™ is a study provided by Market Studies Inc. It is a diffusion index, or an amalgam, of various TD Oscillators ™. Typically, these oscillators include the following TD Indicators ™ : TD REI ™, TD ROC ™, TD DeMarker I ™, TD DeMarker II ™, and TD Pressure ™ (TD Pressure Ratio ™). Although this group of TD Indicators ™ is recommended, the combination and setting preferences of TD Indicators ™ are selected by the user. Ideally, the combination of indicators produces a composite indicator, TD Alignment ™, that collectively identifies price exhaustion zones better than the indicators individually.


Send
Help
AEP US $ C 28.43 -1.57 N 28.00/28.84 11x1
Equity G
As of Jan10 Vol 5,015,600 Op 29.00 N Hi 29.01 T Lo 28.14 N
Worksheet List
Edit
Options
G 30 - ALIGNMENT ALT SETTINGS
AEP US: American Electric Power Co Inc G30 Daily 7/12/02 to 1/10/03
TD Alignment
Equal highs
30.00
28.00
26.00
5
0
09
16
23
02
09
2002 Dec
2003 Jan
Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 212 1000 U.S. 1 212 318 2000
Copyright 2003 Bloomberg L.P.
G353-181-2 12-Jan-03 17:22:52

Summary

DeMark Indicators™ on Bloomberg provide Market Timing Tools that enable you to

generate ideas

&

improve trade execution

Contacts: Lindsay Glass (New York) - - lglass@bloomberg.net

Hoa Quach (London) - - hquach@bloomberg.net