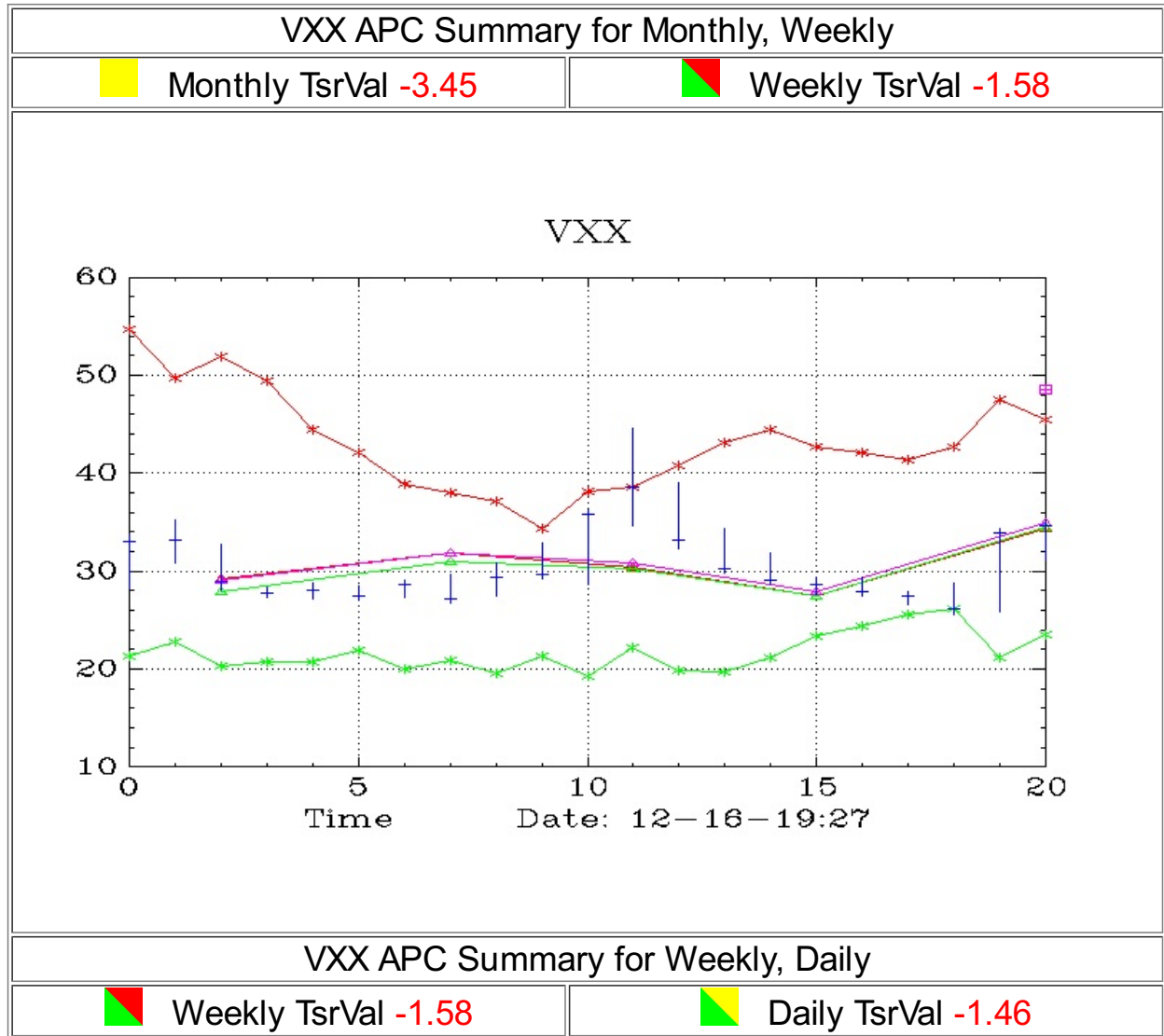
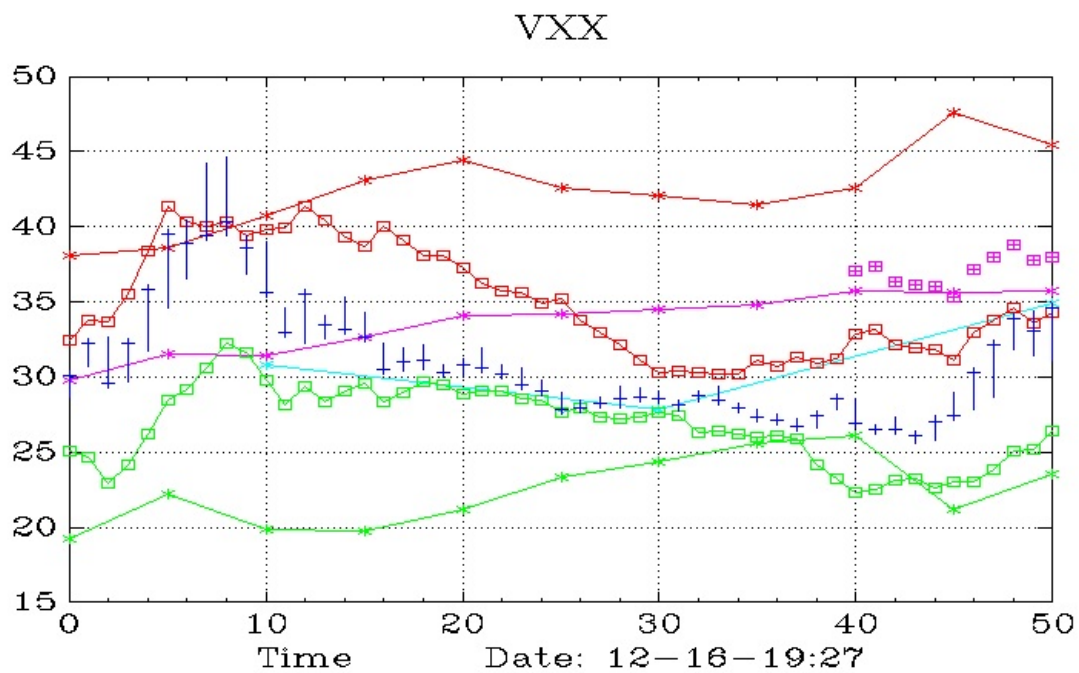


Charts for VXX Date: 12-16-19:27

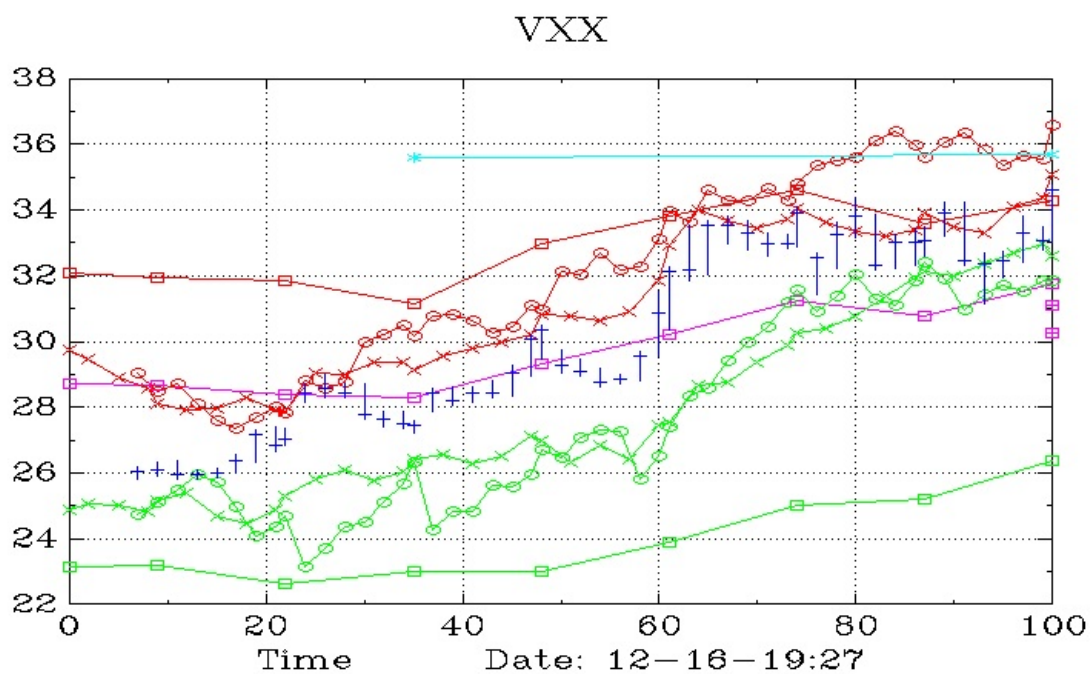
VXX is: Shrt Trm Vix Fut





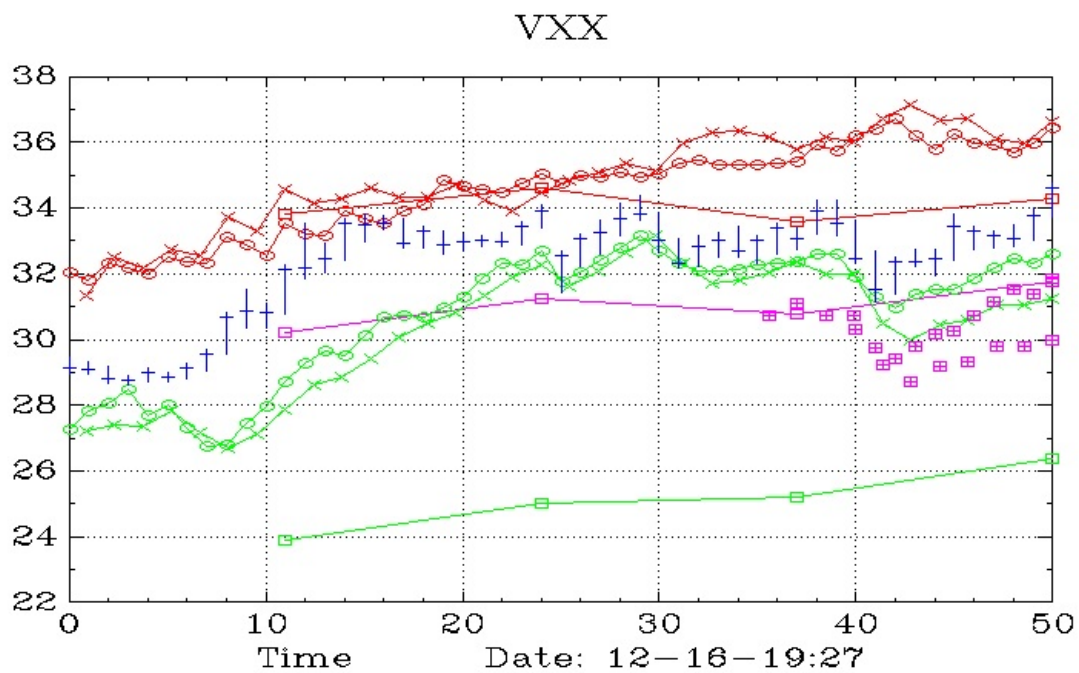
VXX APC Summary for Daily, 90, 60

Daily TsrVal -1.46	90 TsrVal 2.36	60 TsrVal 0.95
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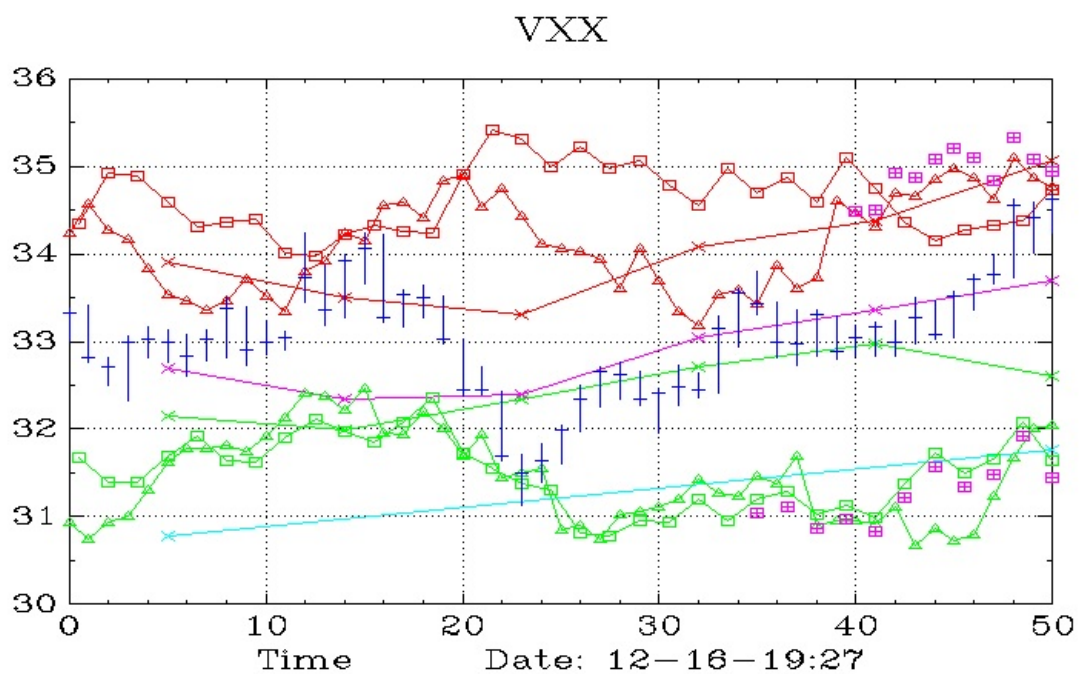
VXX APC Summary for Daily, 45, 30

Daily TsrVal -1.46	45 TsrVal 0.69	30 TsrVal 0.39
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VXX APC Summary for 90, 15, 10

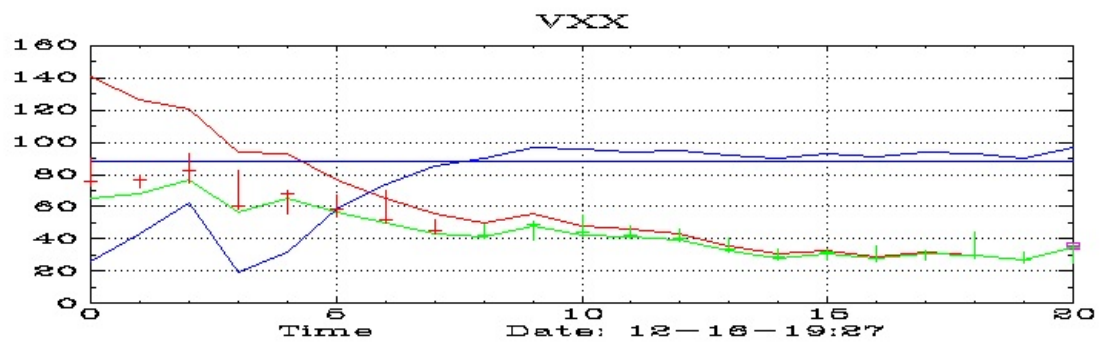
90 TsrVal 2.36	15 TsrVal 0.44	10 TsrVal 0.77
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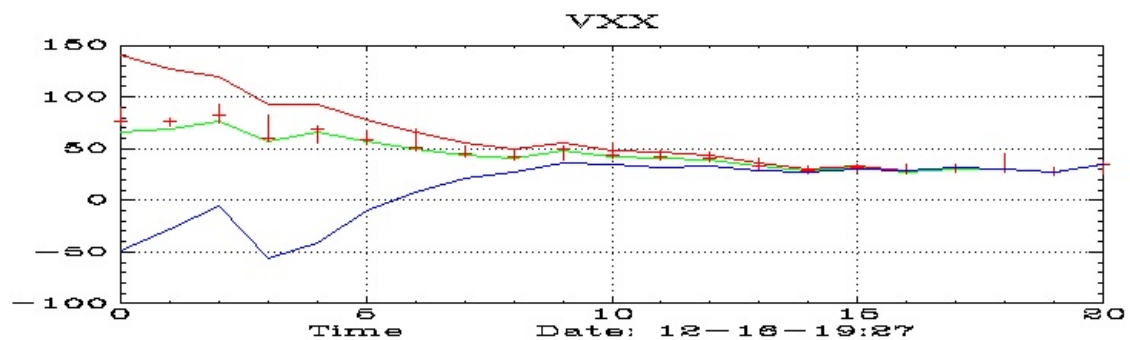
[VXX -- Shrt Trm Vix Fut \(Monthly\)](#)

VXX Banana 15 Chart for Monthly (15 Tick Horizon) dn_cycle

Alpha: 5.36 Gamma: -1.09 Beta: 25.20



McGuffin Signal: ■ VXX LSQ Banana Chart for Monthly

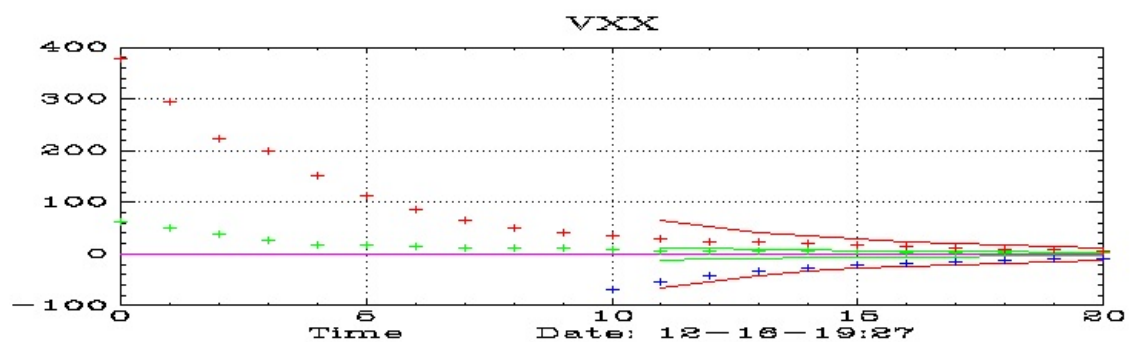


VXX Prevailing Market Direction for Monthly

Pmd Down -8.66

-18.29 -15.27 -12.64 -10.66 -8.66

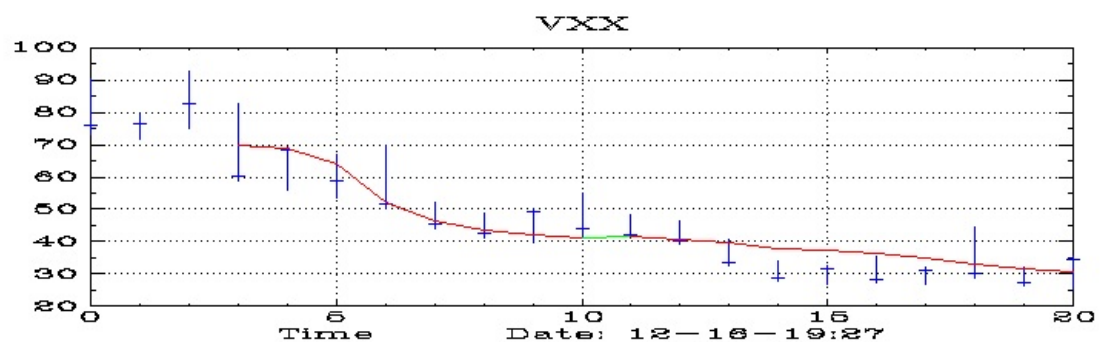
TsrVal -3.45



VXX Adaptive ADX Transform for Monthly

Down Trend

-18.29 -15.27 -12.64 -10.66 -8.66

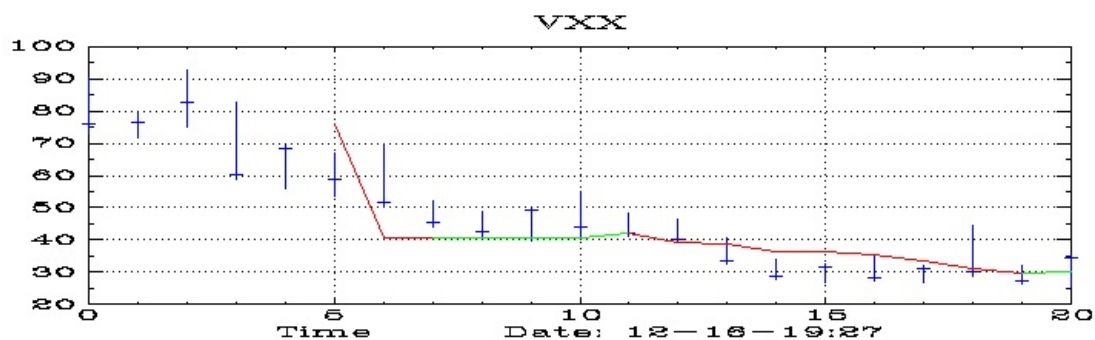


VXX Adaptive ADX Signals for Monthly

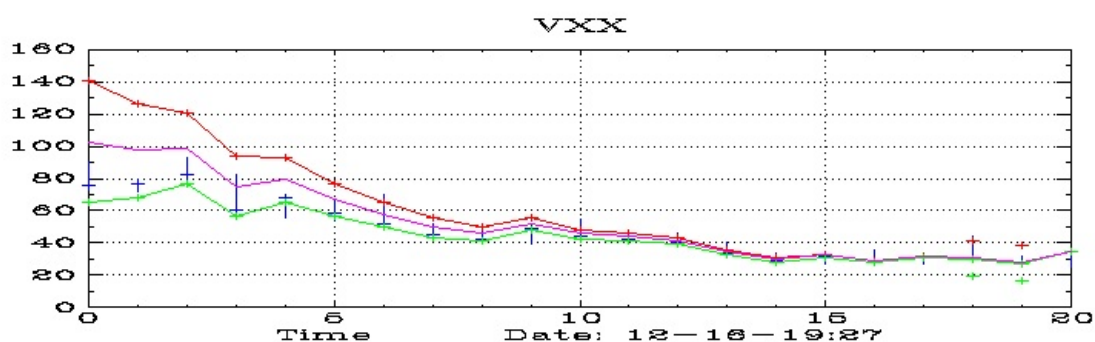
Eff Slope: 0.00

Should be: long

NPmd Down -0.72



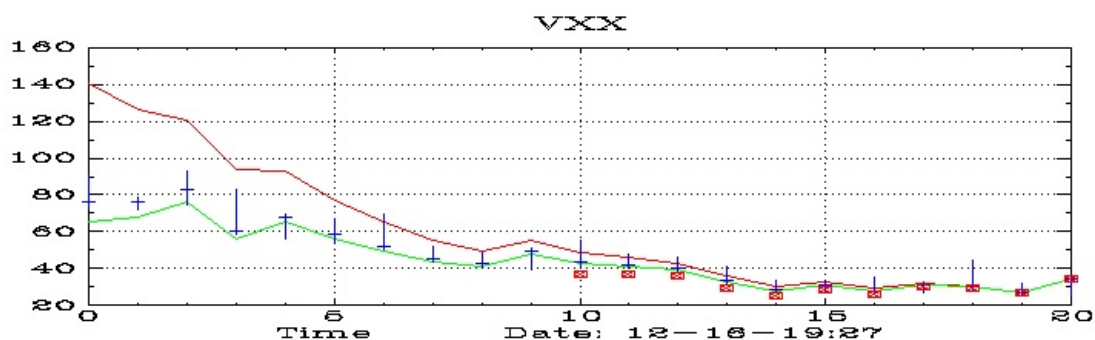
VXX Adaptive Price Channel for Monthly



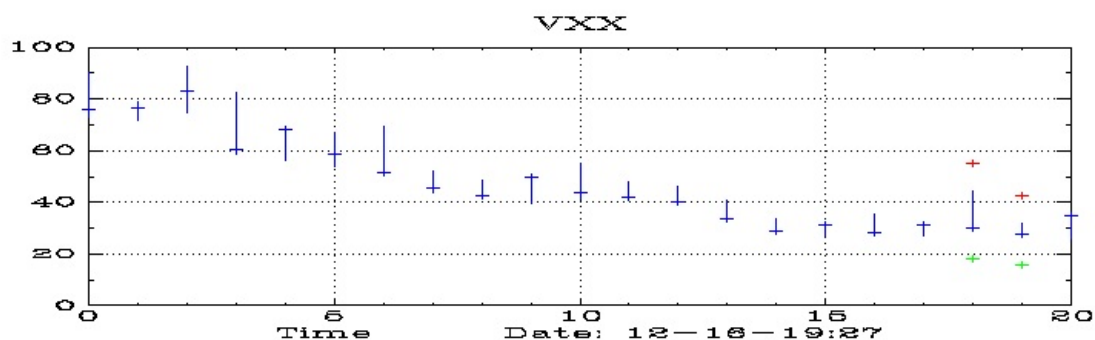
VXX Unscaled McGuffin Chart for Monthly

34.63

32.49



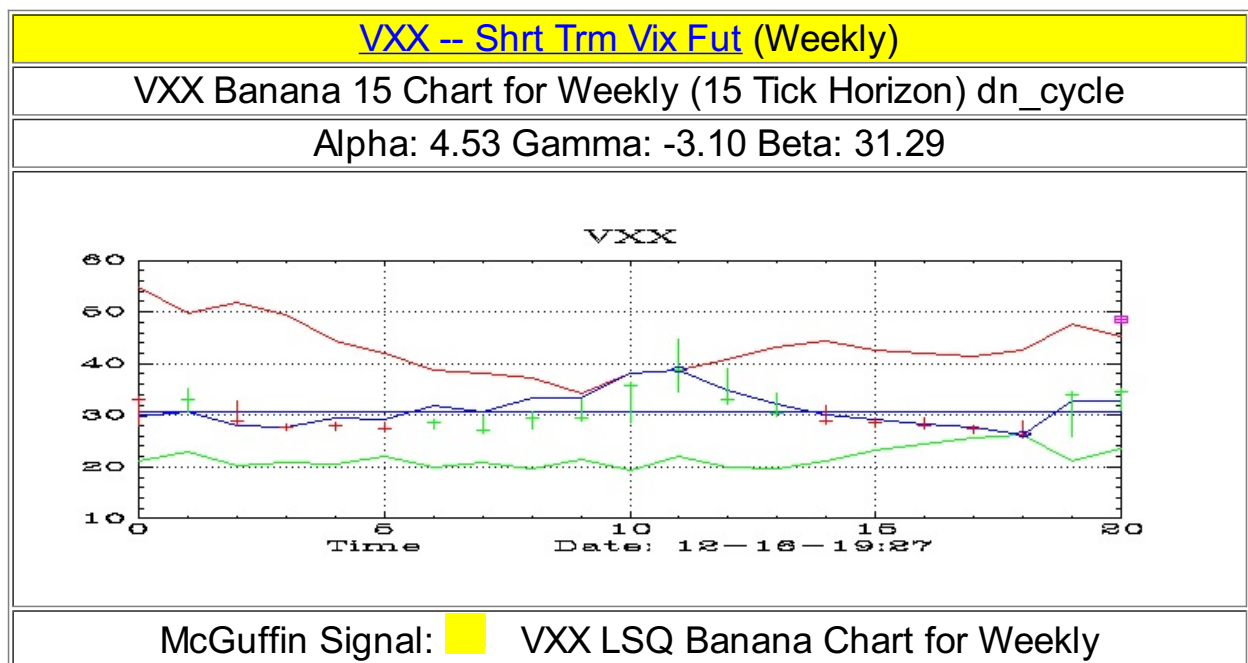
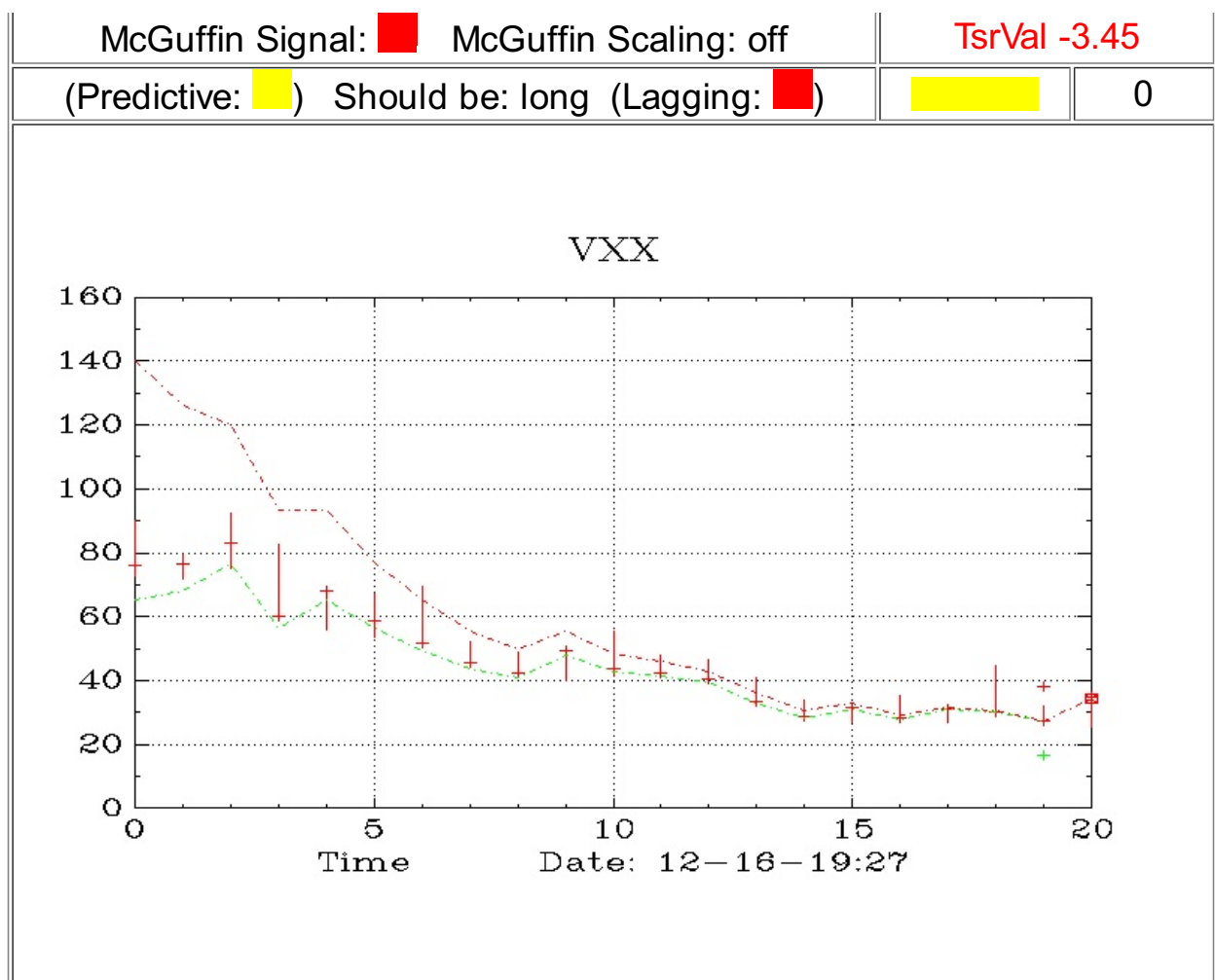
VXX Divergence Chart for Monthly

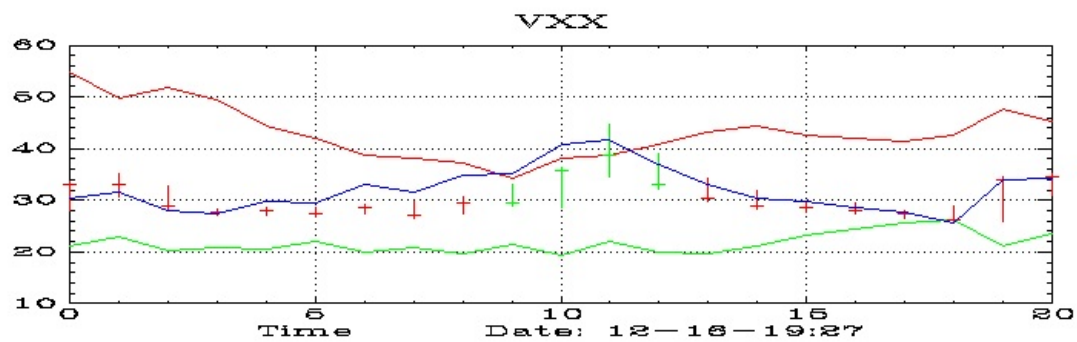


VXX Support and Resistance Levels for Monthly

1

1



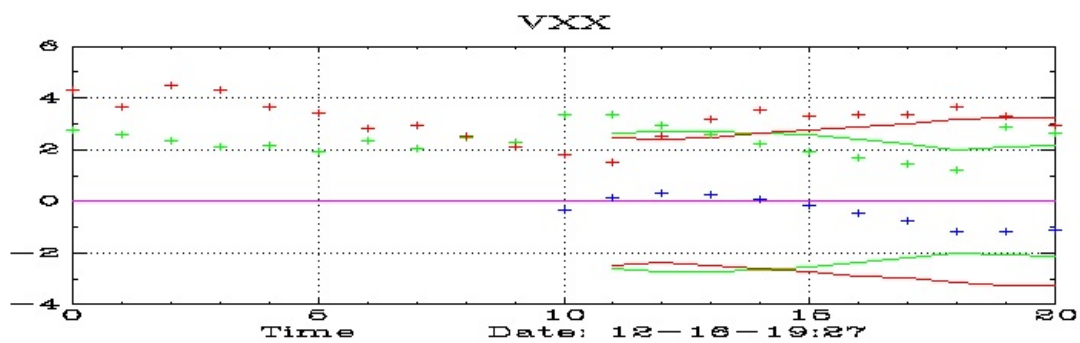


VXX Prevailing Market Direction for Weekly

Pmd Down -1.09

-0.48 -0.78 -1.17 -1.15 -1.09

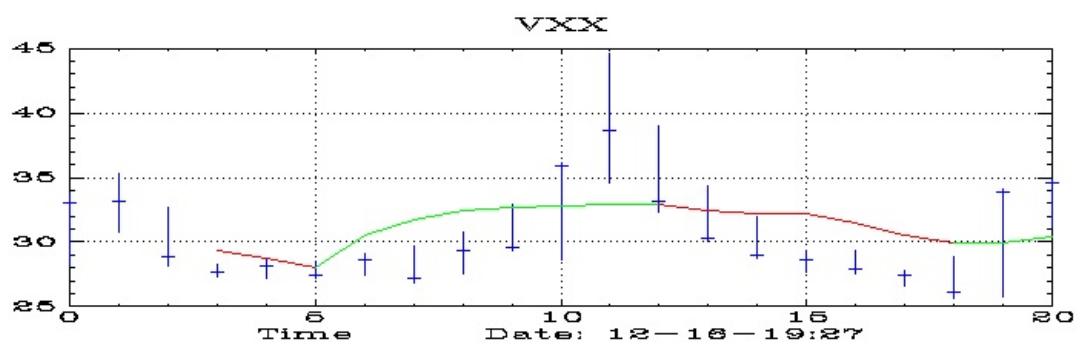
TsrVal -1.58



VXX Adaptive ADX Transform for Weekly

No Trend

-0.48 -0.78 -1.17 -1.15 -1.09

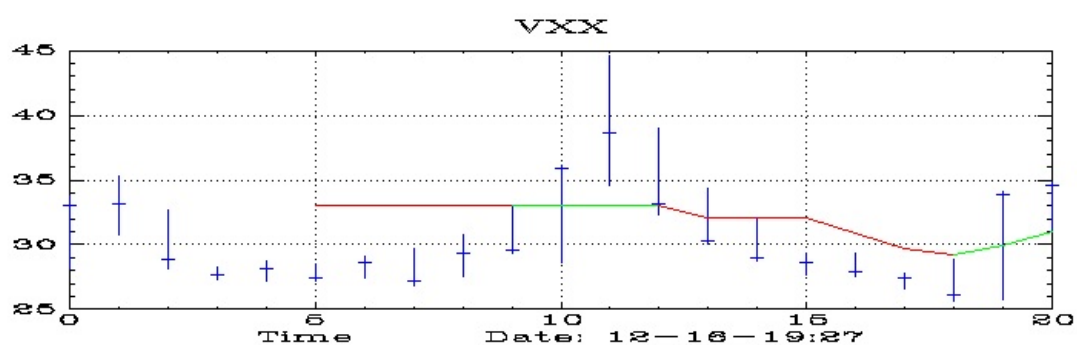


VXX Adaptive ADX Signals for Weekly

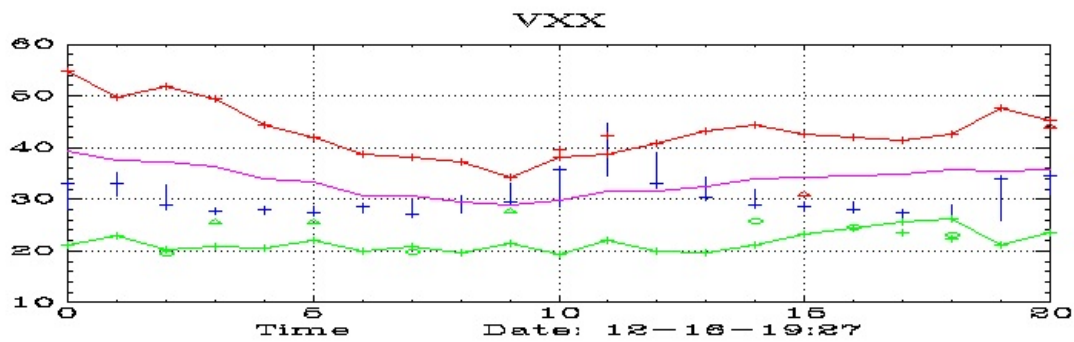
Eff Slope: 0.24

Should be: in_cash

NPmd Down -0.34



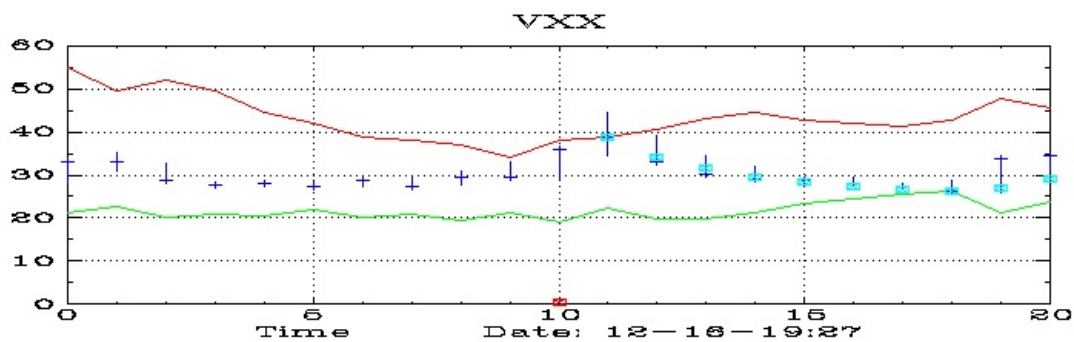
VXX Adaptive Price Channel for Weekly



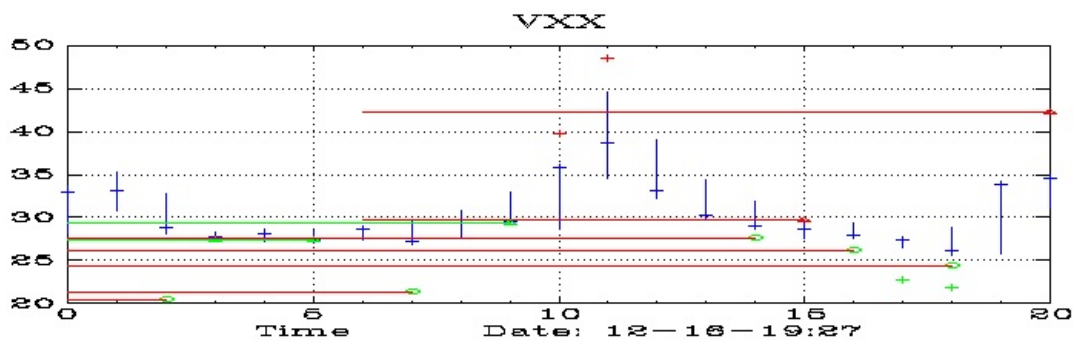
VXX Unscaled McGuffin Chart for Weekly

34.63

34.44



VXX Divergence Chart for Weekly



VXX Support and Resistance Levels for Weekly

1

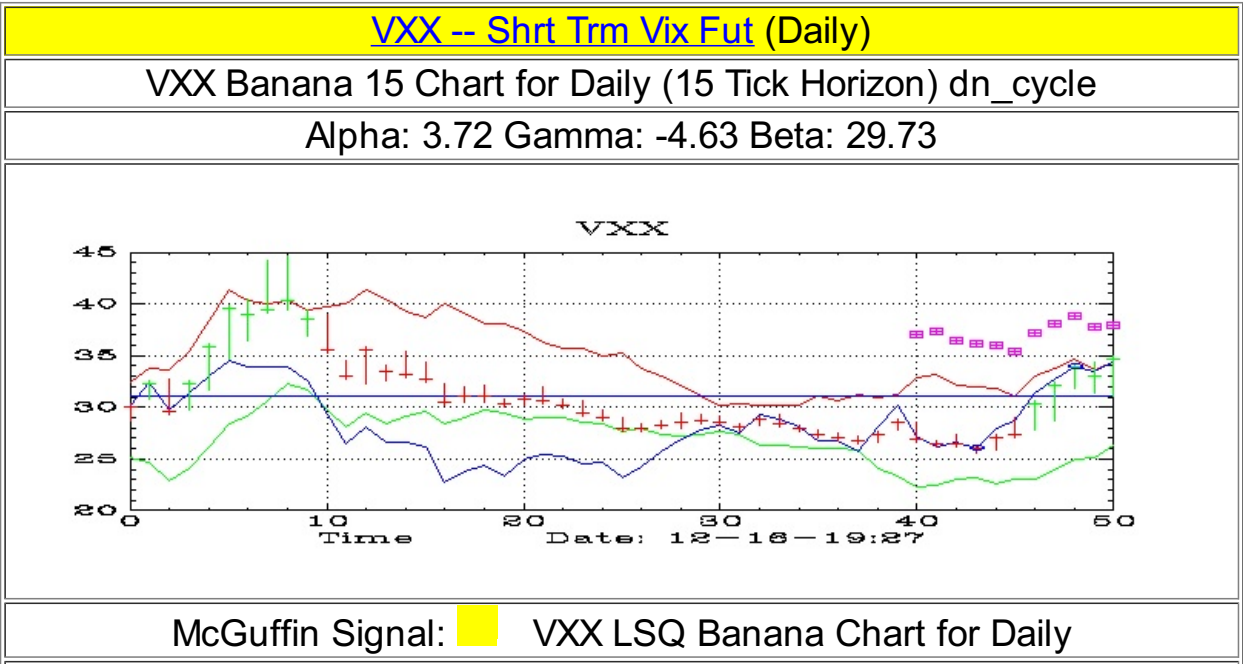
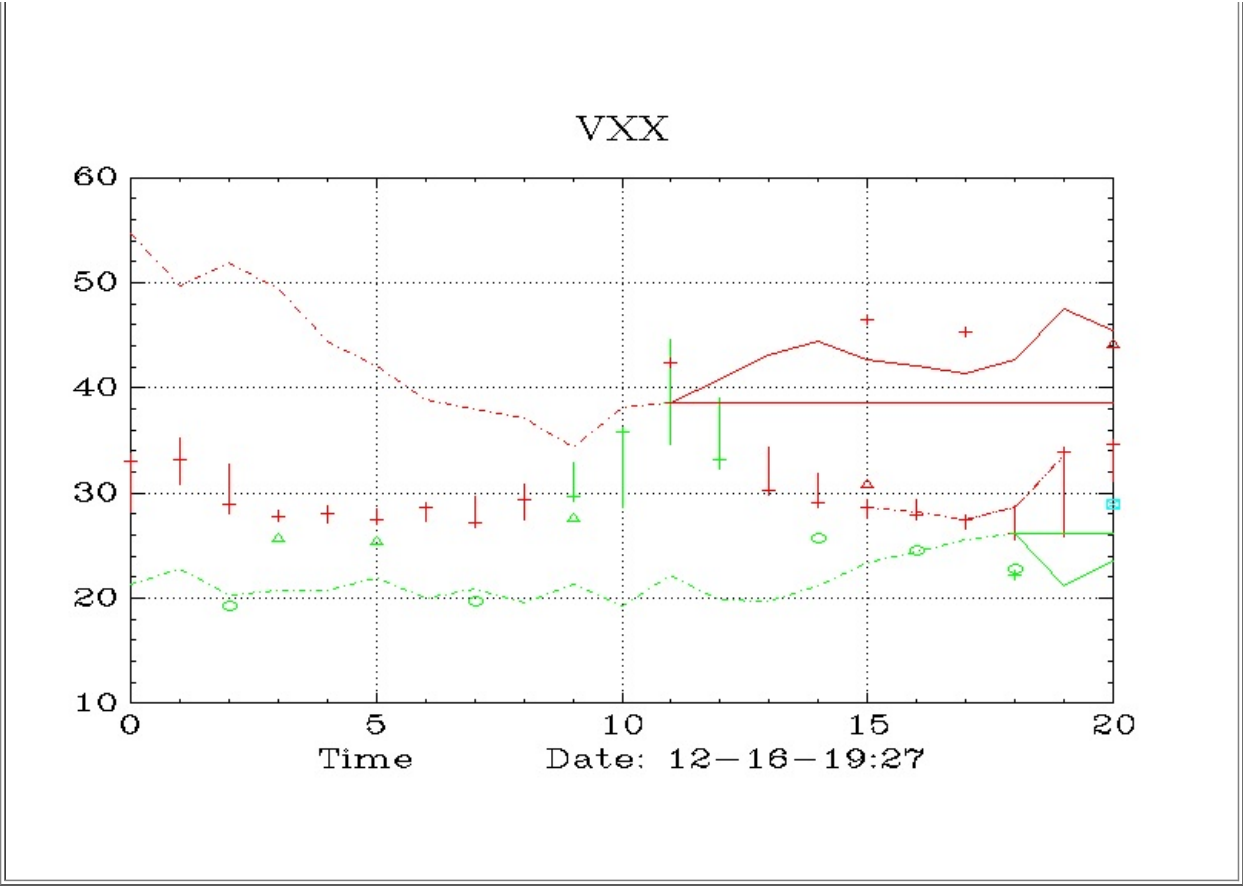
1

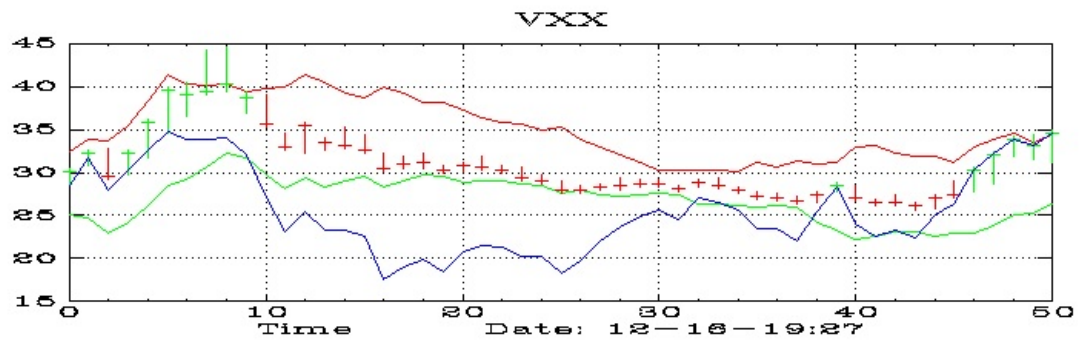
McGuffin Signal: McGuffin Scaling: off

TsrVal -1.58

(Predictive:) Should be: in_cash (Lagging:)

-19



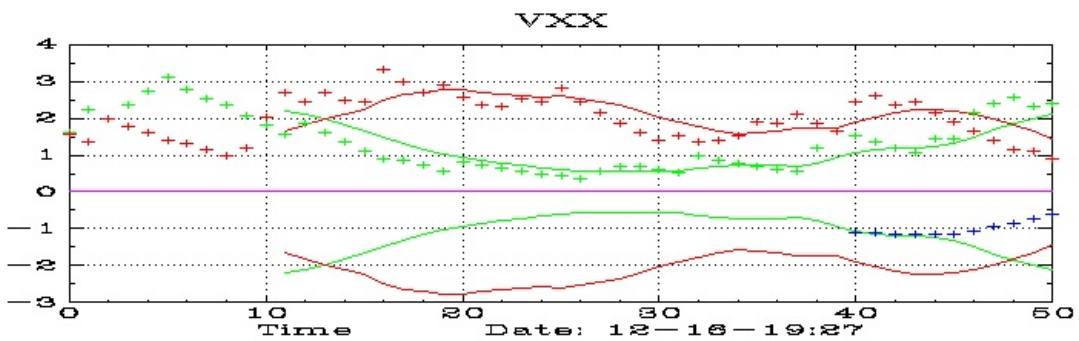


VXX Prevailing Market Direction for Daily

Pmd Down -0.60

-1.05 -0.95 -0.84 -0.73 -0.60

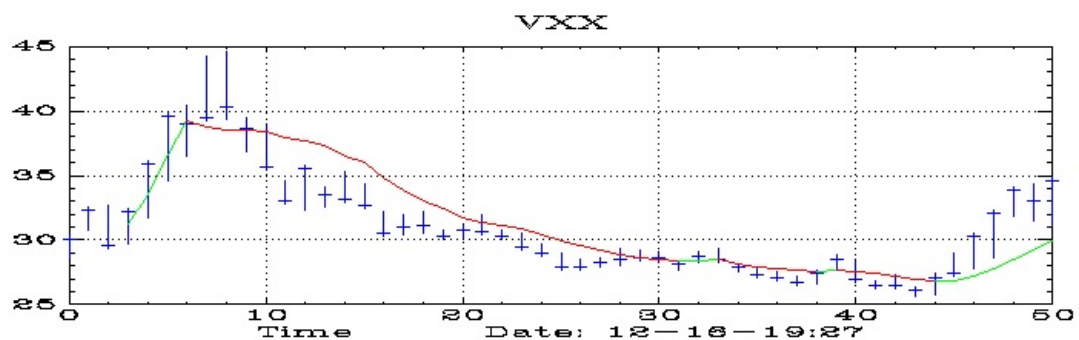
TsrVal -1.46



VXX Adaptive ADX Transform for Daily

No Trend

-0.61 -0.29 0.05 0.32 0.63

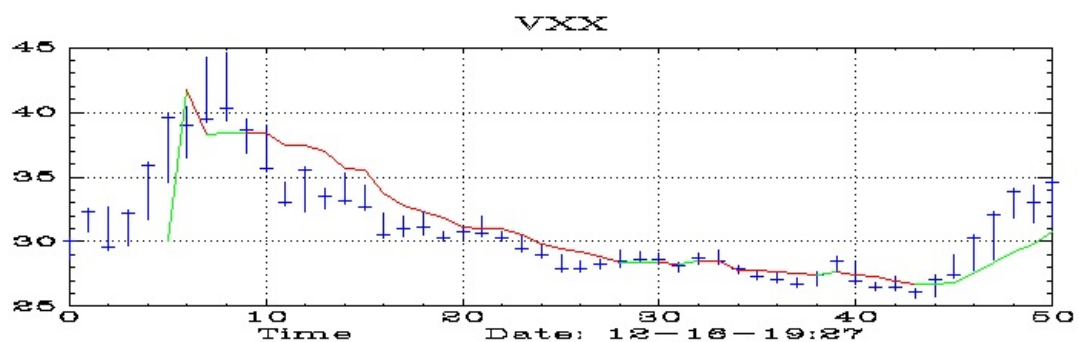


VXX Adaptive ADX Signals for Daily

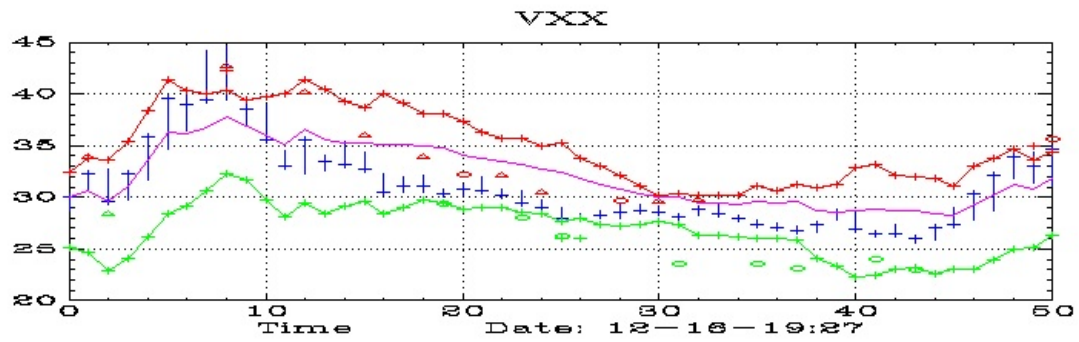
Eff Slope: -0.83

Should be: long

NPmd Down -0.41



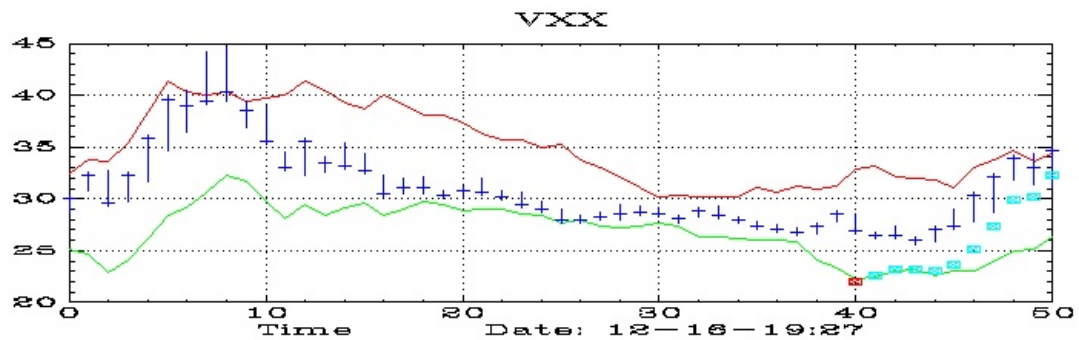
VXX Adaptive Price Channel for Daily



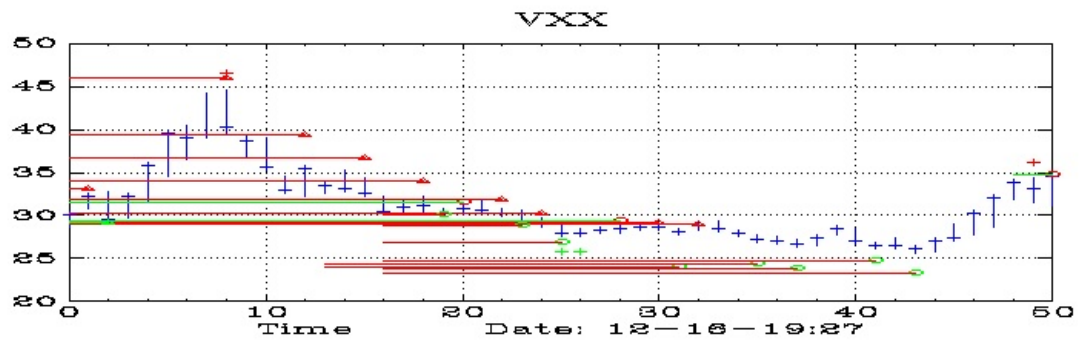
VXX Unscaled McGuffin Chart for Daily

34.63

34.59



VXX Divergence Chart for Daily



VXX Support and Resistance Levels for Daily

1

5

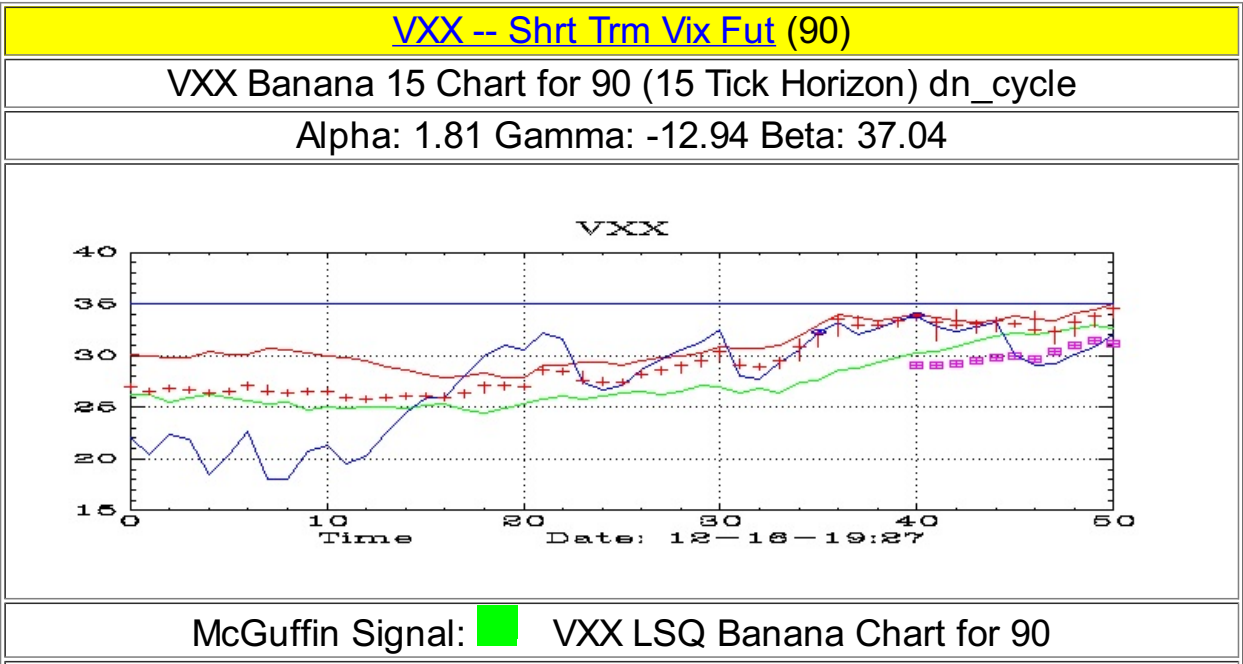
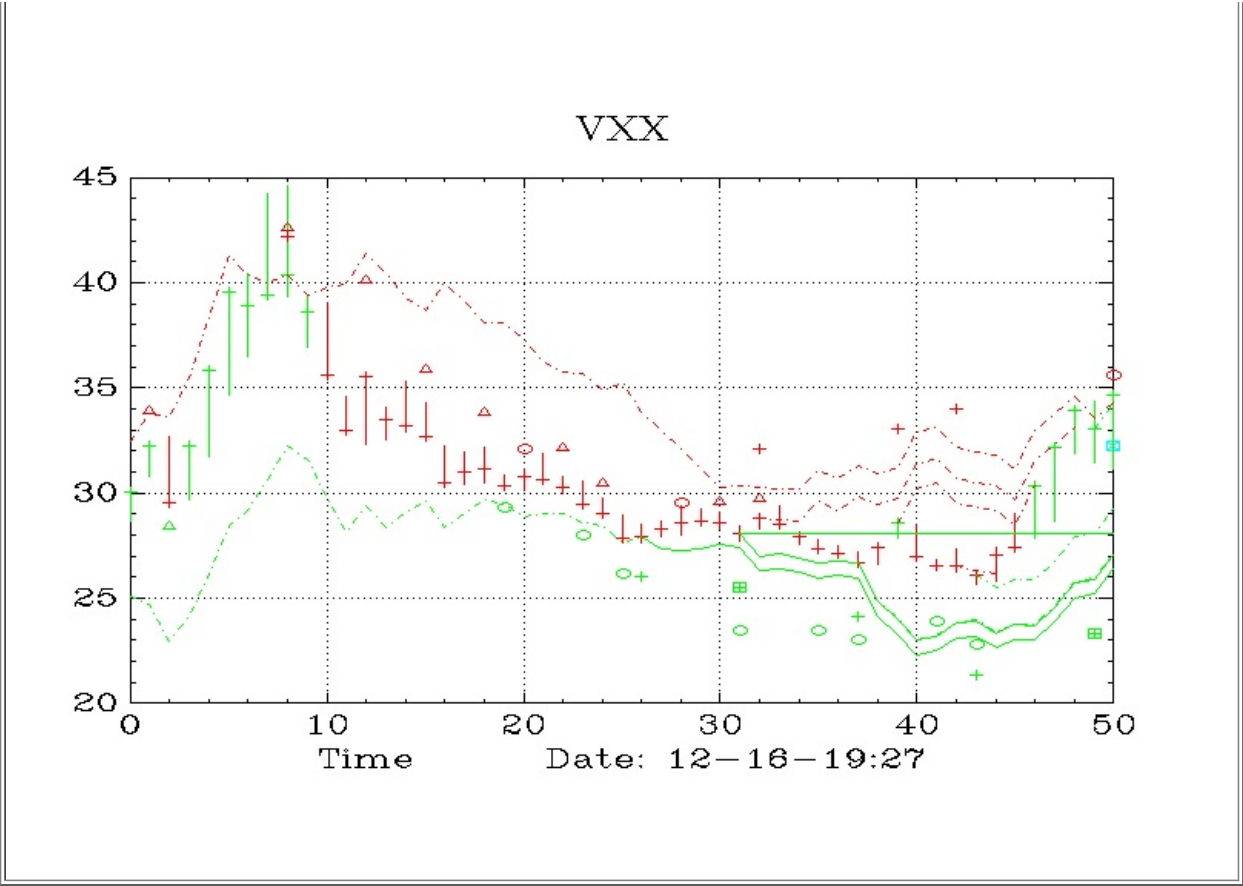
McGuffin Signal: McGuffin Scaling: off

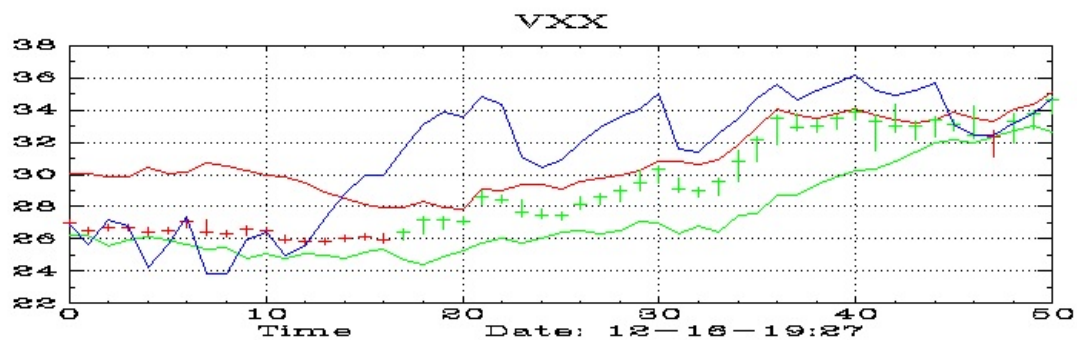
TsrVal -1.46

(Predictive:) Should be: long (Lagging:)



19



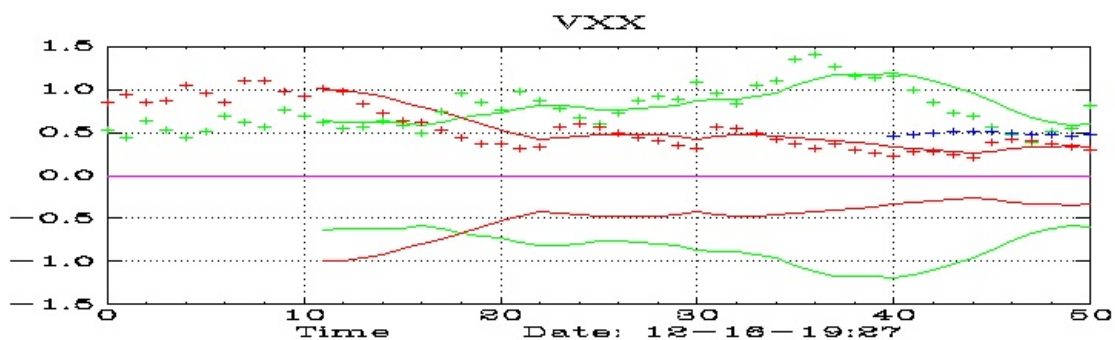


VXX Prevailing Market Direction for 90

Pmd Up 0.47

0.50 0.48 0.47 0.46 0.47

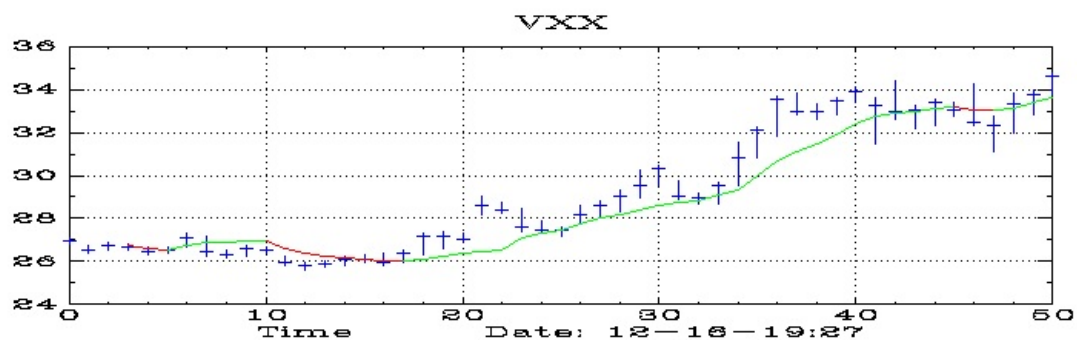
TsrVal 2.36



VXX Adaptive ADX Transform for 90

Up Trend

0.46 0.35 0.28 0.24 0.26

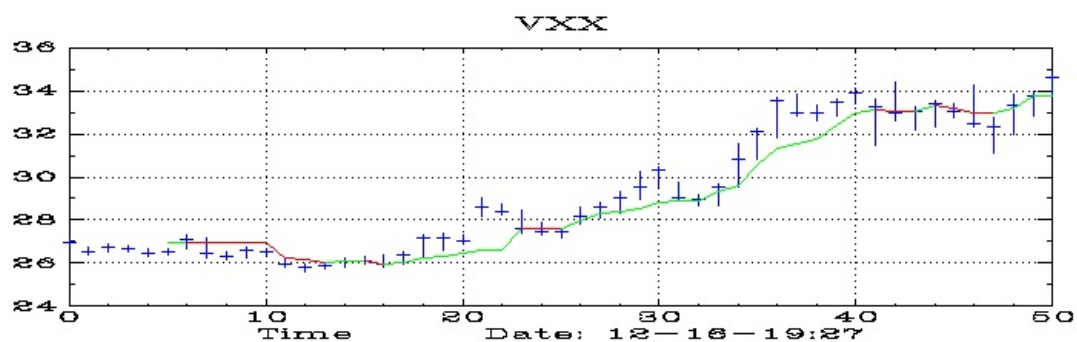


VXX Adaptive ADX Signals for 90

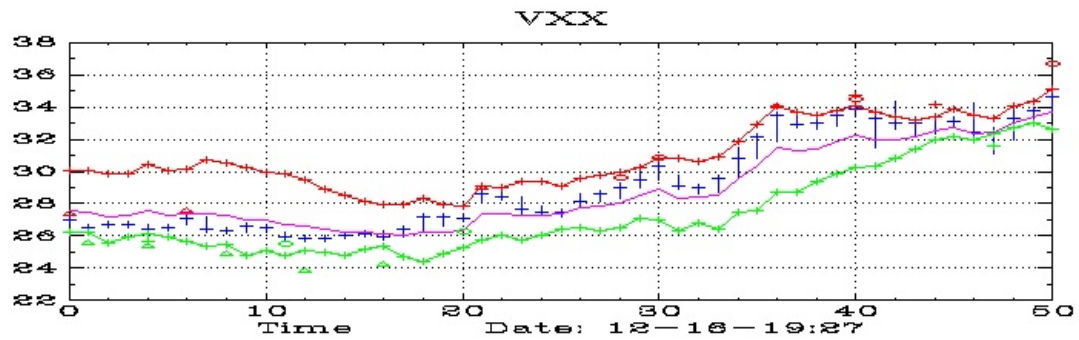
Eff Slope: 4.86

 Should be: long

NPmd Up 0.78



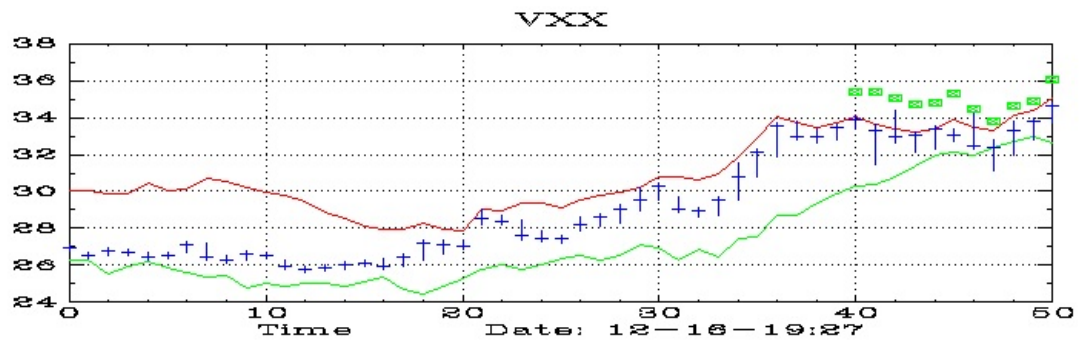
VXX Adaptive Price Channel for 90



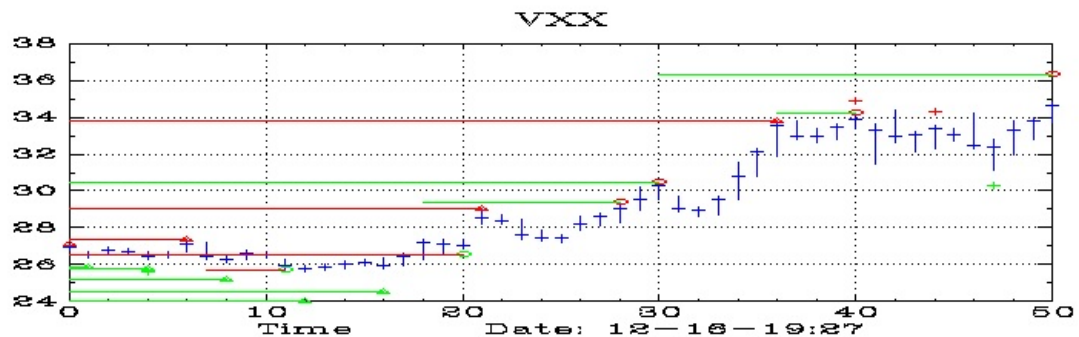
VXX Unscaled McGuffin Chart for 90

34.63

34.52



VXX Divergence Chart for 90



VXX Support and Resistance Levels for 90

1

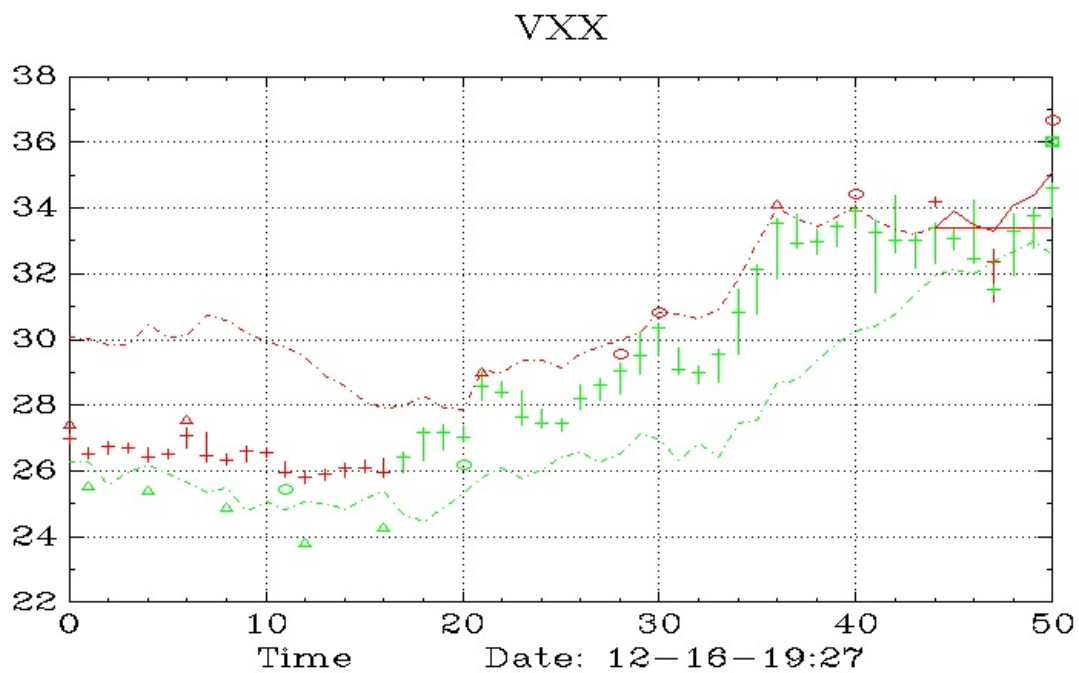
1

McGuffin Signal: McGuffin Scaling: off

TsrVal 2.36

(Predictive:) Should be: long (Lagging:)

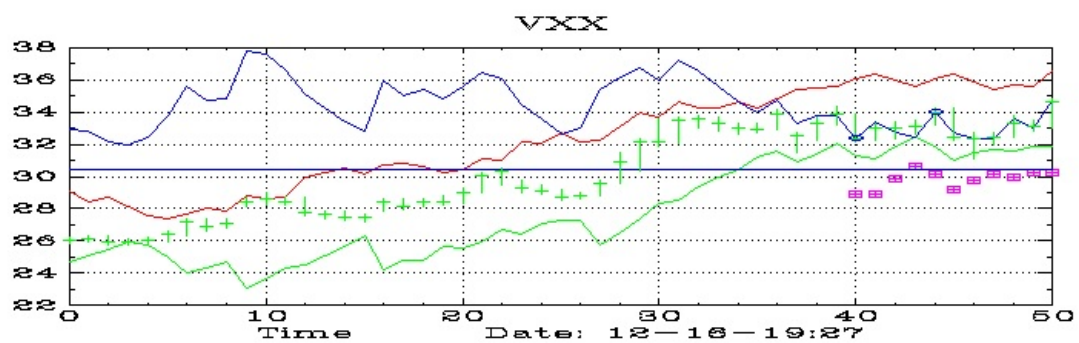
-17



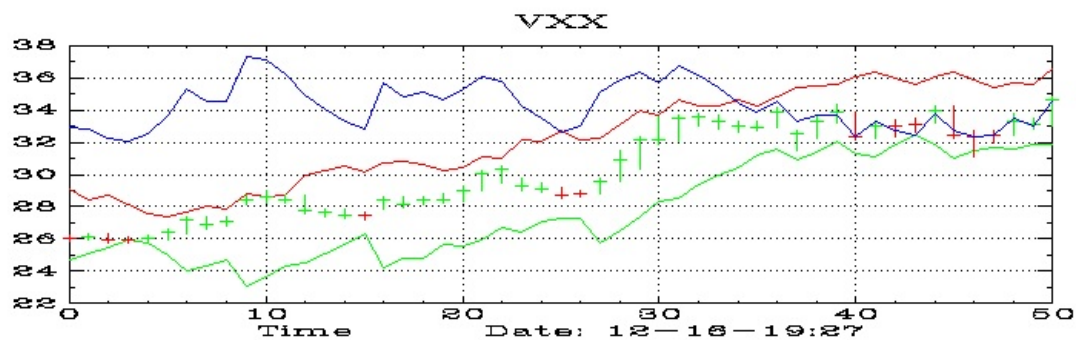
VXX -- Shrt Trm Vix Fut (60)

VXX Banana 15 Chart for 60 (15 Tick Horizon) dn_cycle

Alpha: 6.83 Gamma: -2.74 Beta: 30.62



McGuffin Signal: VXX LSQ Banana Chart for 60

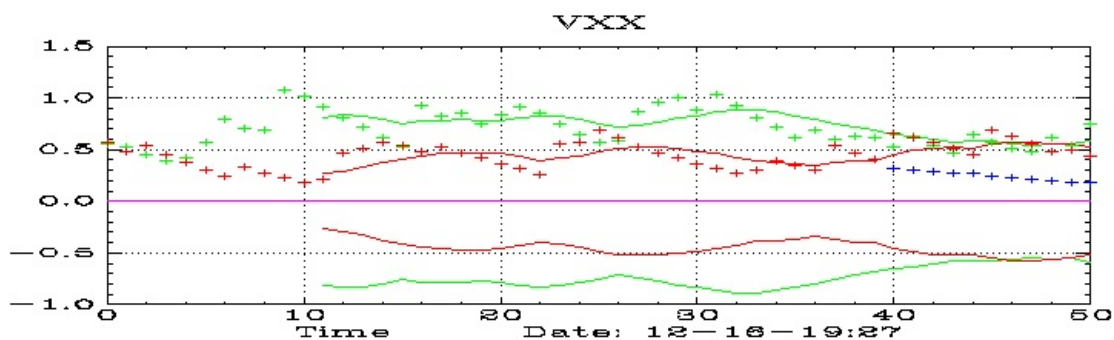


VXX Prevailing Market Direction for 60

Pmd Up 0.19

0.22 0.21 0.20 0.19 0.19

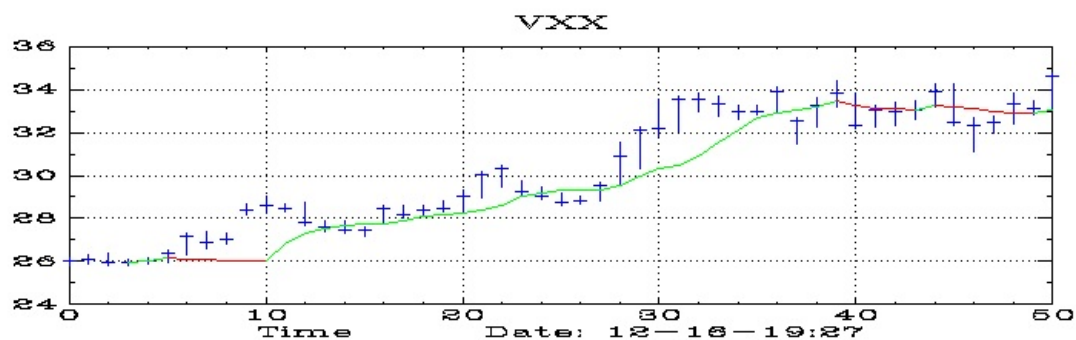
TsrVal 0.95



VXX Adaptive ADX Transform for 60

No Trend

-0.01 -0.03 -0.00 0.00 0.06

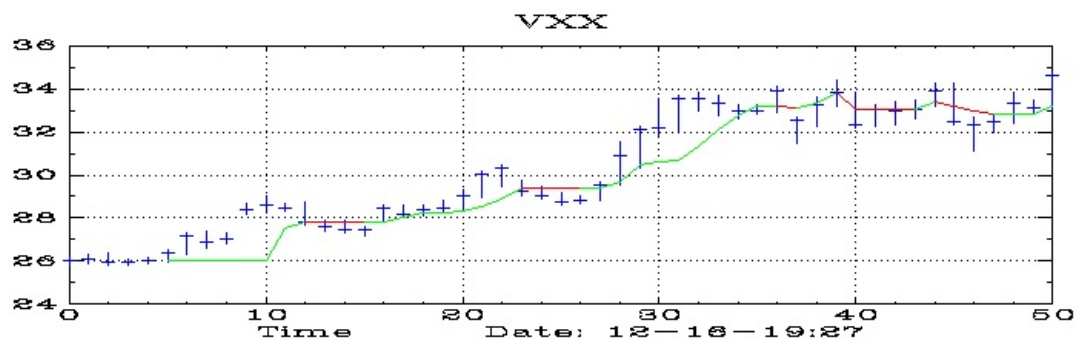


VXX Adaptive ADX Signals for 60

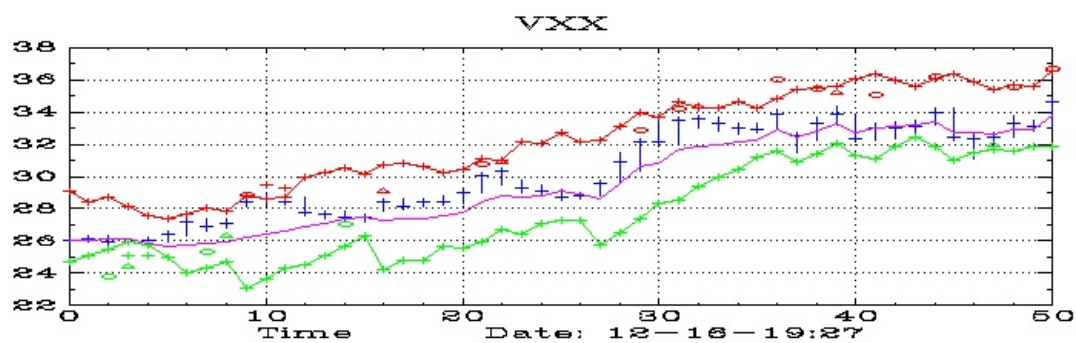
Eff Slope: 2.35

Should be: long

NPmd Up 0.32



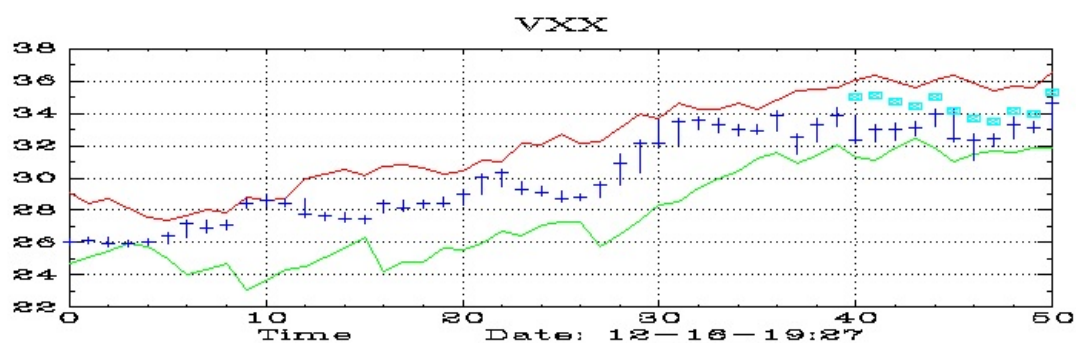
VXX Adaptive Price Channel for 60



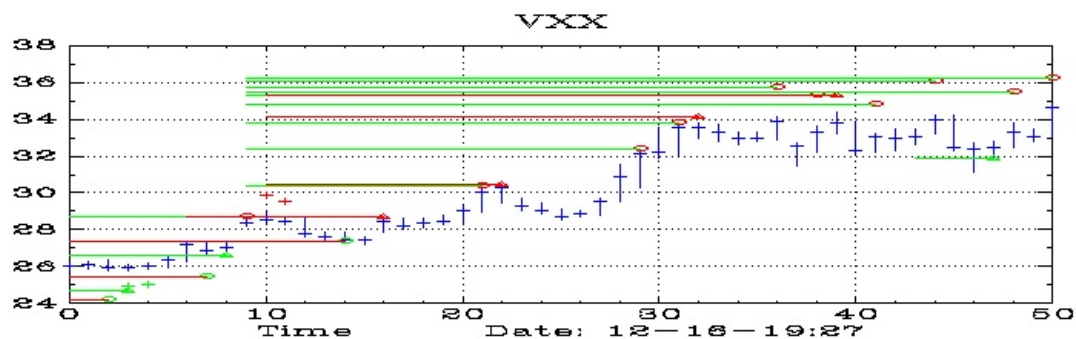
VXX Unscaled McGuffin Chart for 60

34.63

34.28



VXX Divergence Chart for 60



VXX Support and Resistance Levels for 60

5

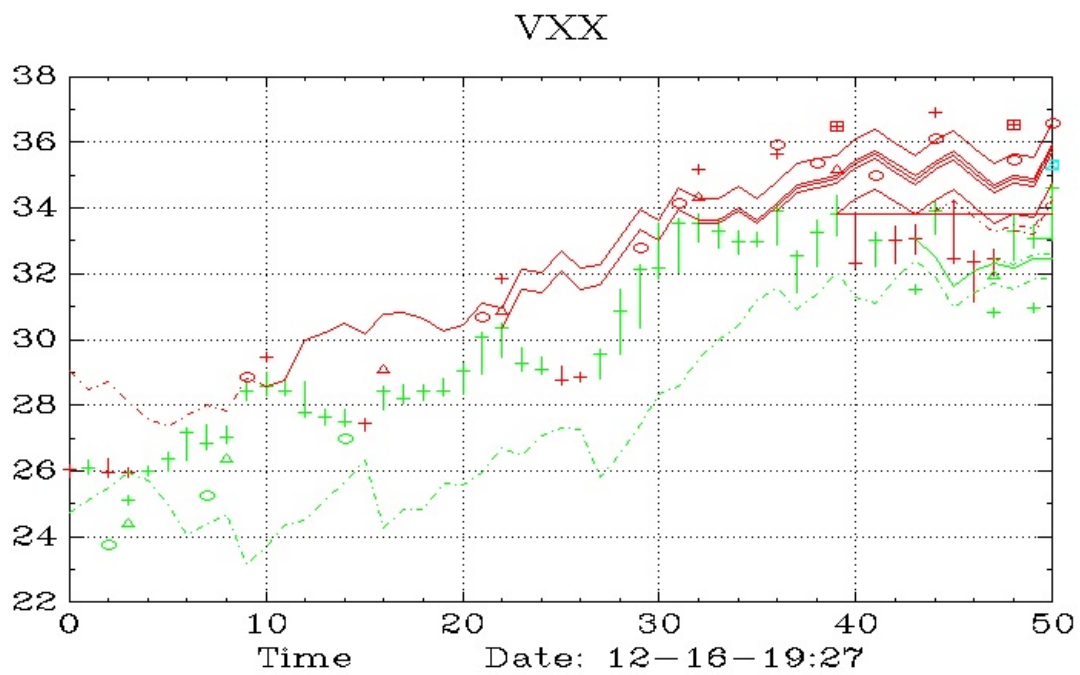
4

McGuffin Signal: McGuffin Scaling: off

TsrVal 0.95

(Predictive:) Should be: long (Lagging:)

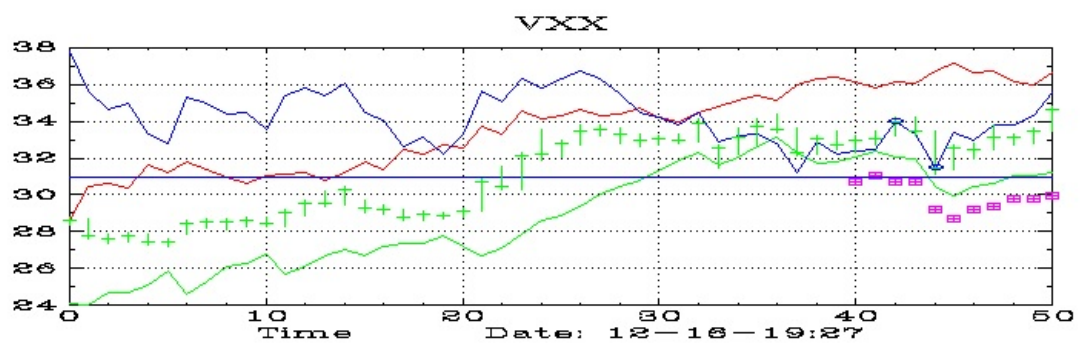
-28



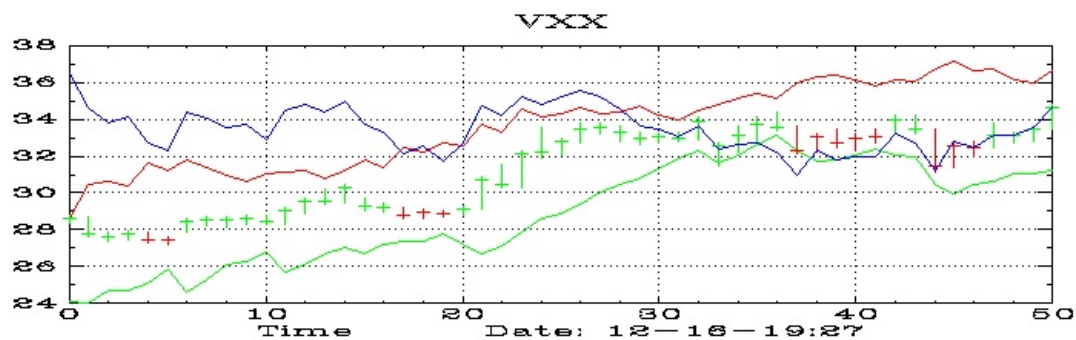
VXX -- Shrt Trm Vix Fut (45)

VXX Banana 15 Chart for 45 (15 Tick Horizon) dn_cycle

Alpha: 6.58 Gamma: -3.29 Beta: 30.74



McGuffin Signal: VXX LSQ Banana Chart for 45

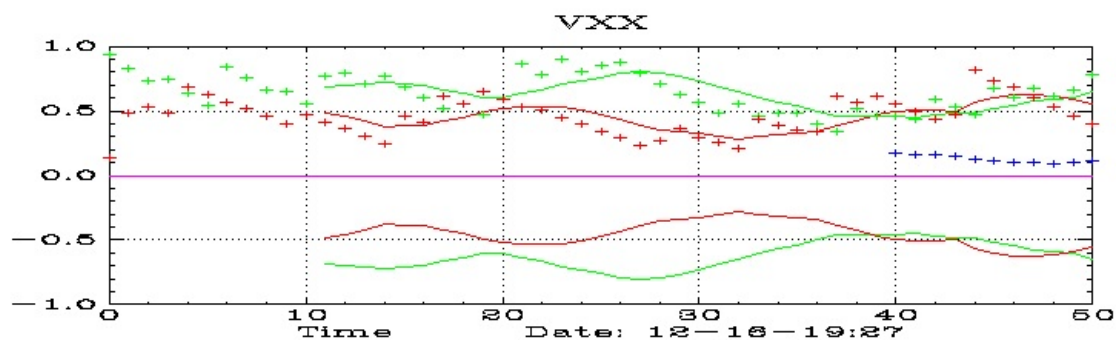


VXX Prevailing Market Direction for 45

Pmd Up 0.11

0.10 0.10 0.09 0.10 0.11

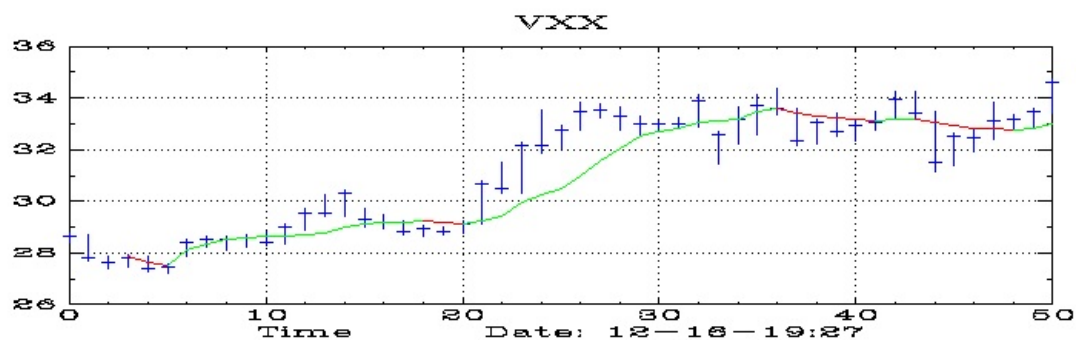
TsrVal 0.69



VXX Adaptive ADX Transform for 45

No Trend

-0.08 -0.05 -0.02 0.02 0.09

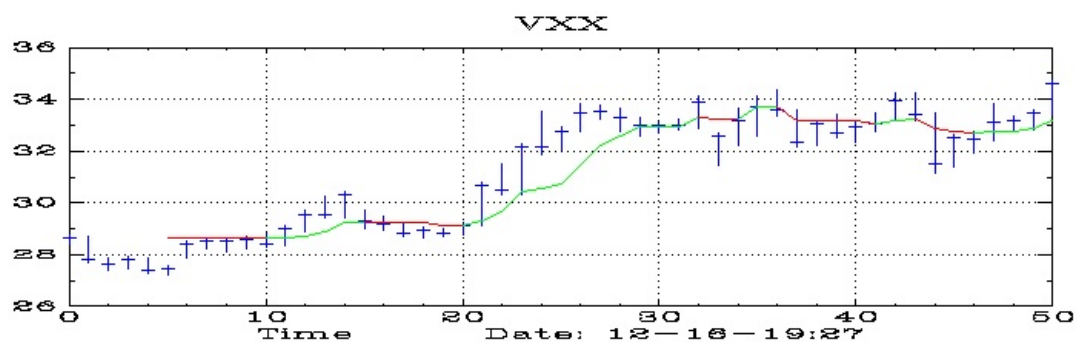


VXX Adaptive ADX Signals for 45

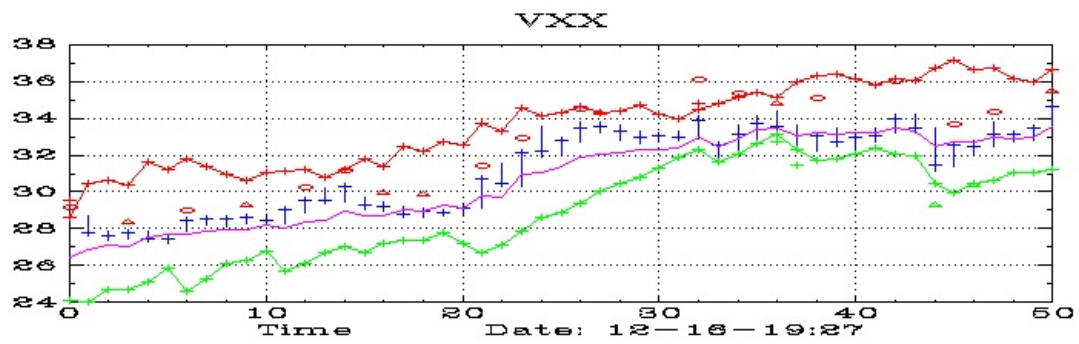
Eff Slope: 1.25

Should be: long

NPmd Up 0.17



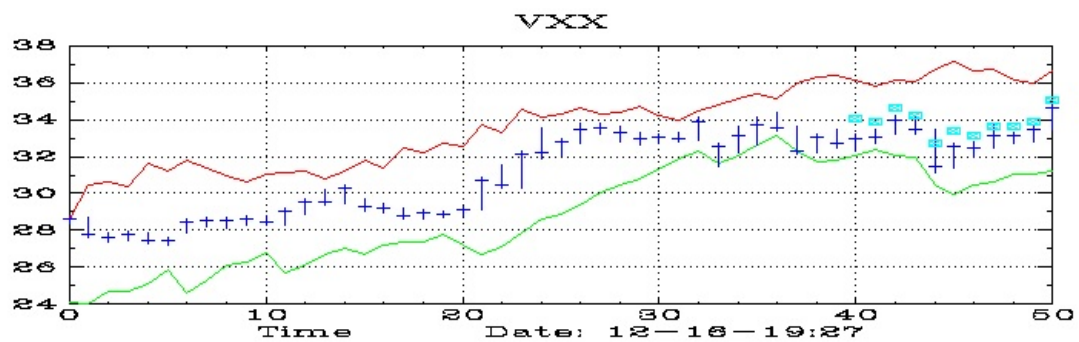
VXX Adaptive Price Channel for 45



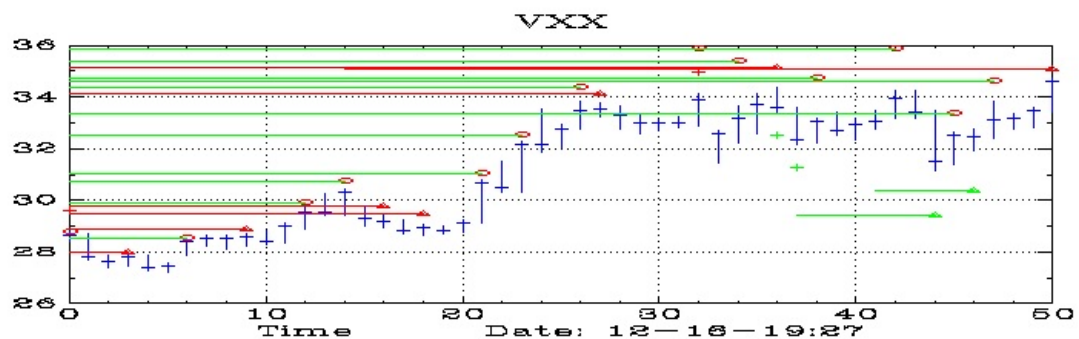
VXX Unscaled McGuffin Chart for 45

34.63

34.37



VXX Divergence Chart for 45



VXX Support and Resistance Levels for 45

3

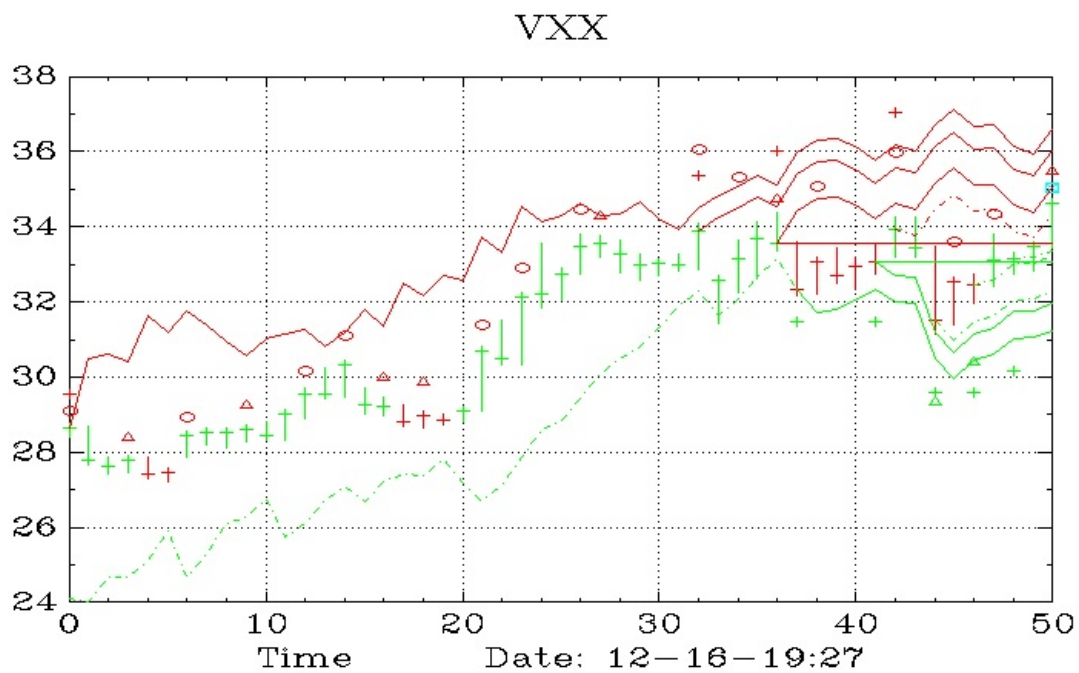
5

McGuffin Signal: McGuffin Scaling: off

TsrVal 0.69

(Predictive:) Should be: long (Lagging:)

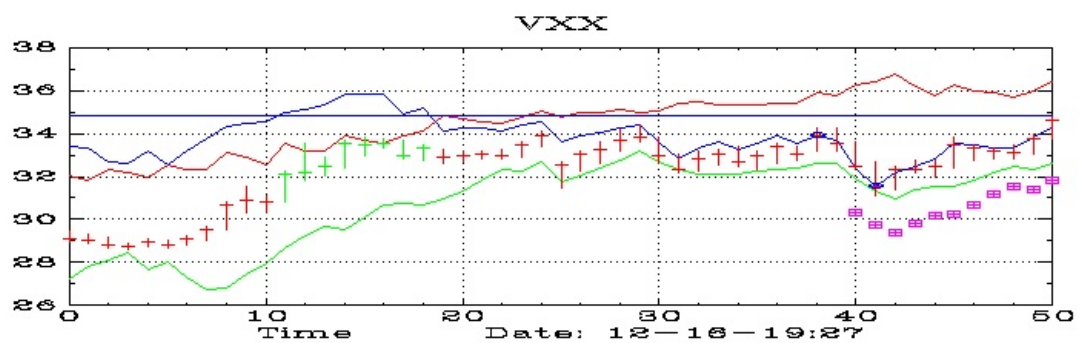
-16



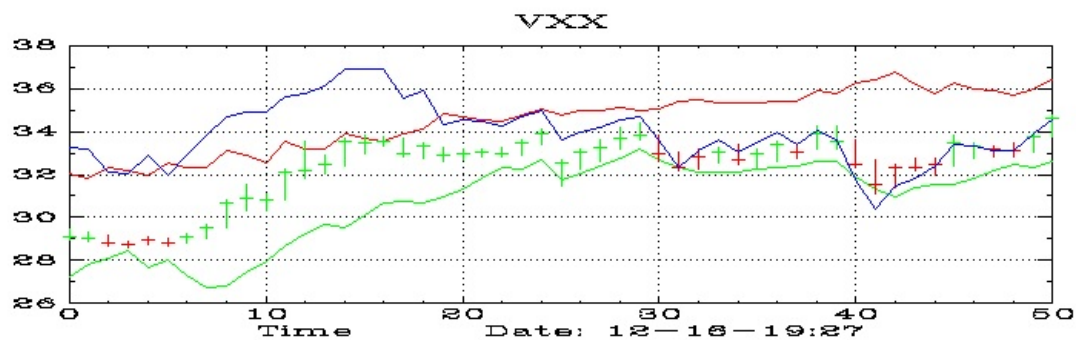
VXX -- Shrt Trm Vix Fut (30)

VXX Banana 15 Chart for 30 (15 Tick Horizon) dn_cycle

Alpha: 2.81 Gamma: -7.43 Beta: 35.36



McGuffin Signal: VXX LSQ Banana Chart for 30

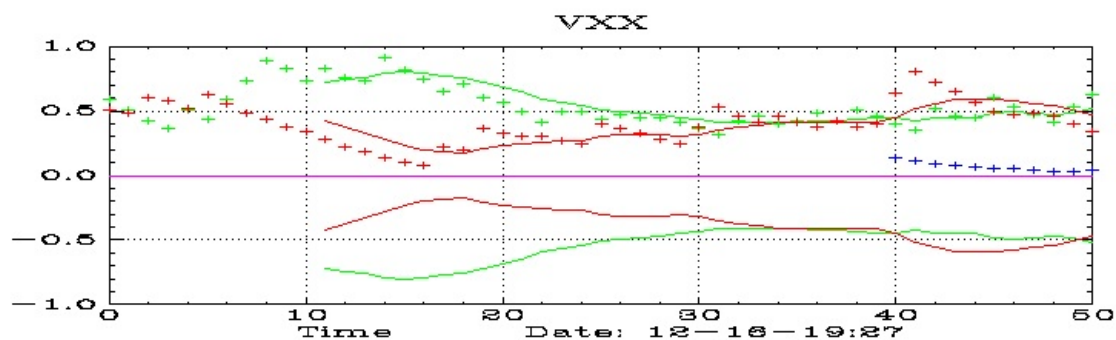


VXX Prevailing Market Direction for 30

Pmd Up 0.04

0.05 0.04 0.03 0.03 0.04

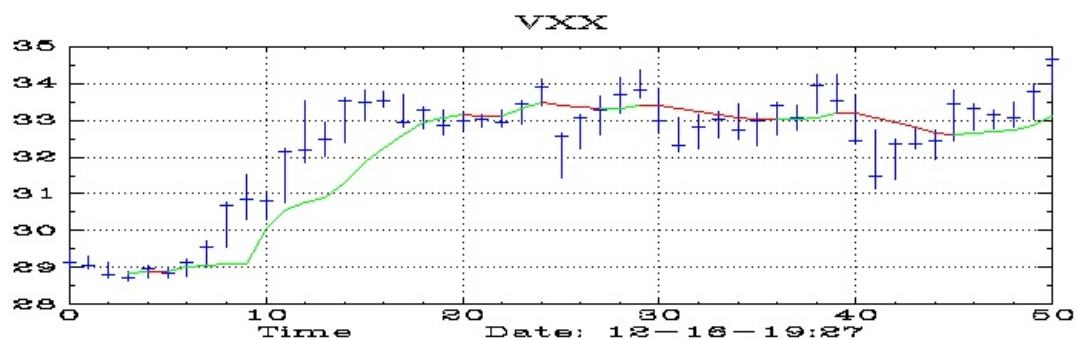
TsrVal 0.39



VXX Adaptive ADX Transform for 30

No Trend

-0.08 -0.07 -0.07 -0.02 0.05

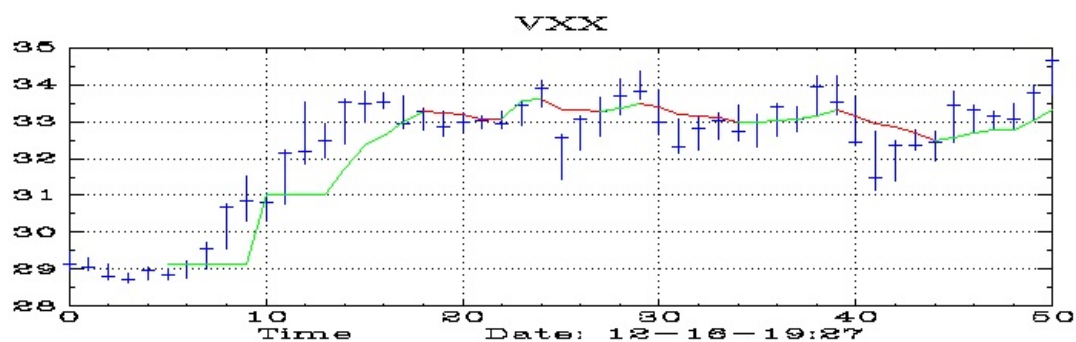


VXX Adaptive ADX Signals for 30

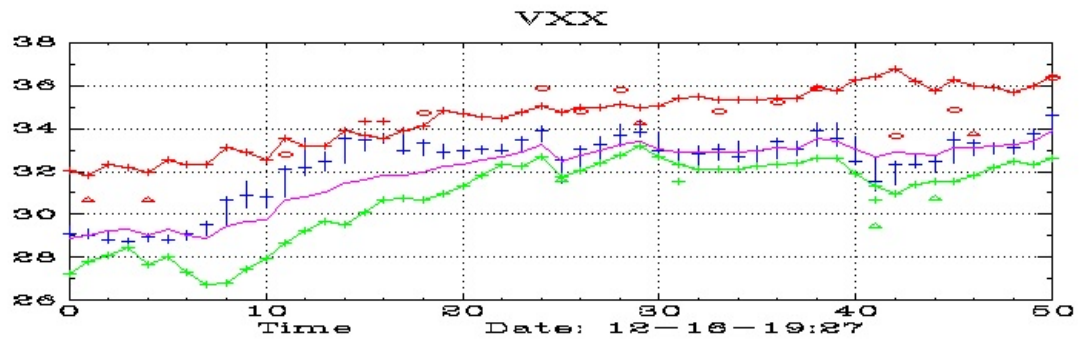
Eff Slope: 0.73

Should be: long

NPmd Up 0.07



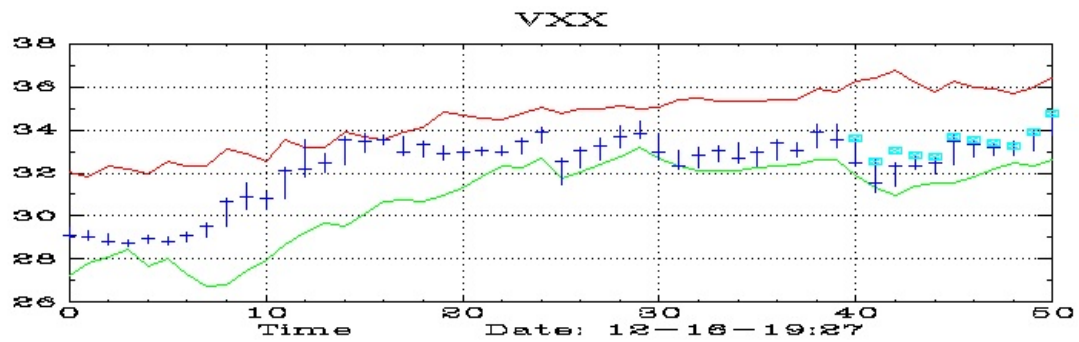
VXX Adaptive Price Channel for 30



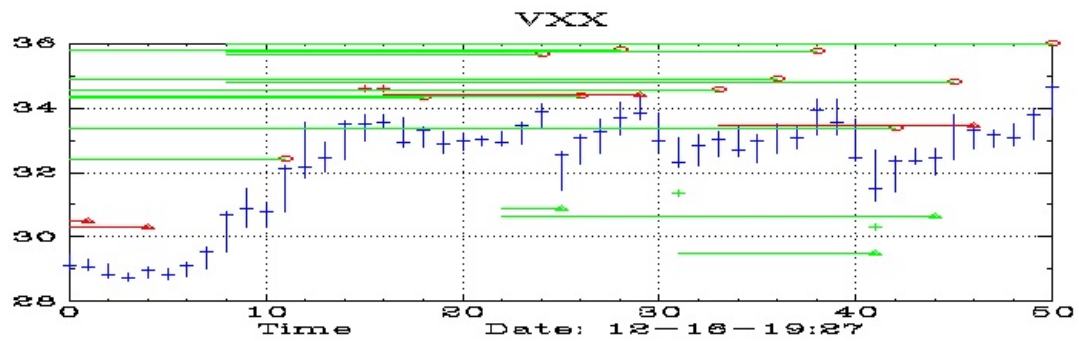
VXX Unscaled McGuffin Chart for 30

34.63

34.36



VXX Divergence Chart for 30



VXX Support and Resistance Levels for 30

4

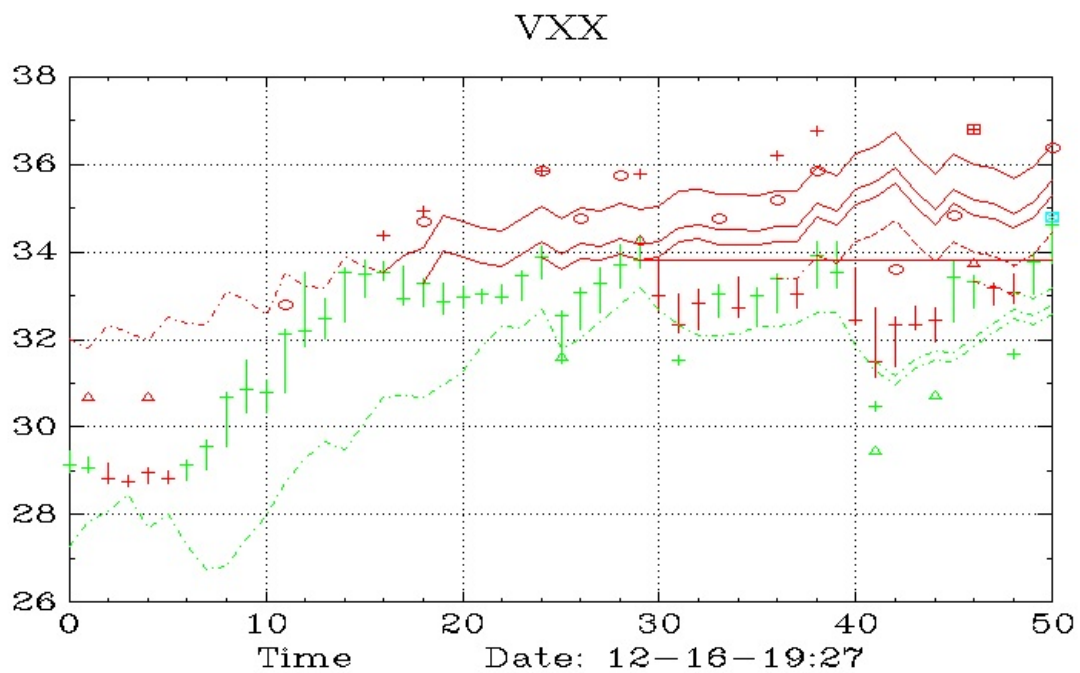
3

McGuffin Signal: McGuffin Scaling: off

TsrVal 0.39

(Predictive:) Should be: long (Lagging:)

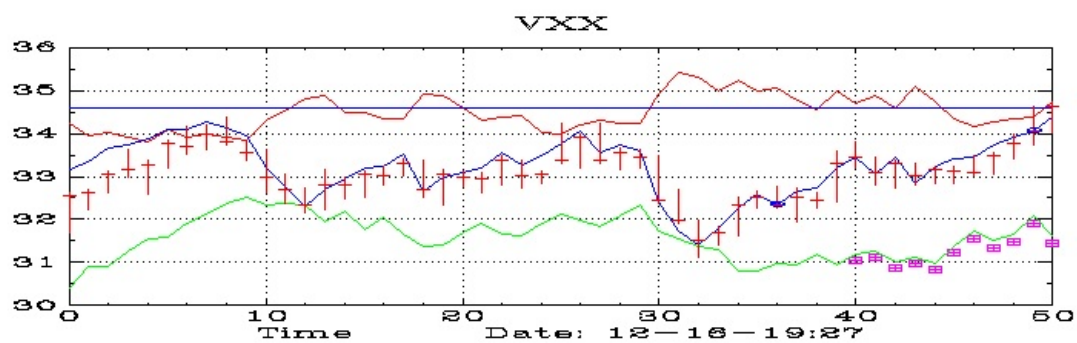
-46



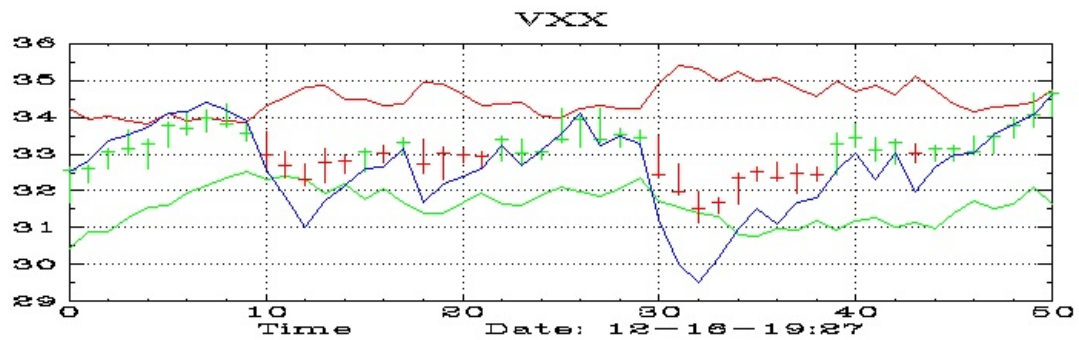
VXX -- Shrt Trm Vix Fut (15)

VXX Banana 15 Chart for 15 (15 Tick Horizon) dn_cycle

Alpha: 1.81 Gamma: -7.98 Beta: 34.99



McGuffin Signal: VXX LSQ Banana Chart for 15

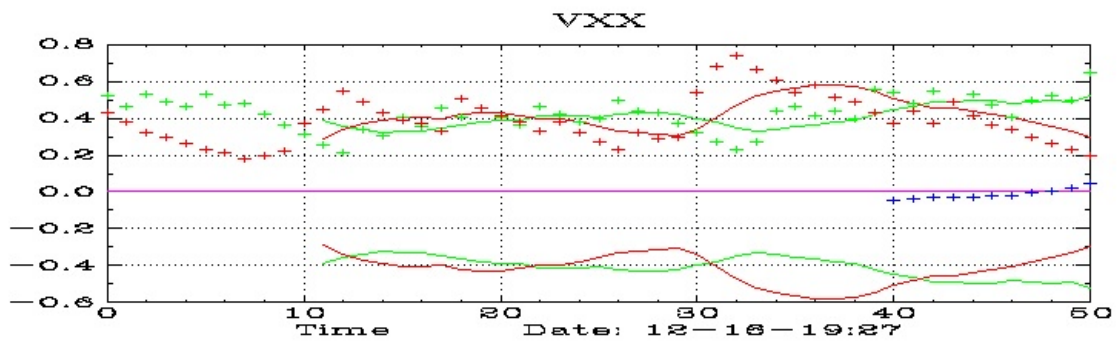


VXX Prevailing Market Direction for 15

Pmd Up 0.04

-0.02 -0.01 0.01 0.02 0.04

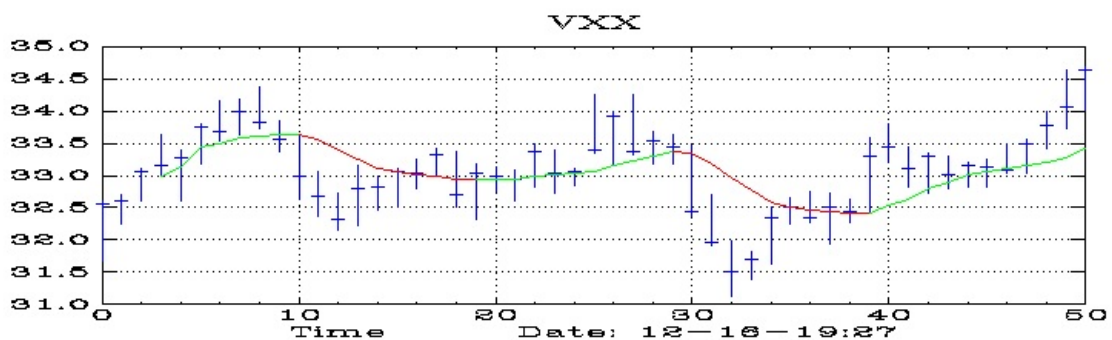
TsrVal 0.44



VXX Adaptive ADX Transform for 15

No Trend

0.08 0.11 0.14 0.16 0.22

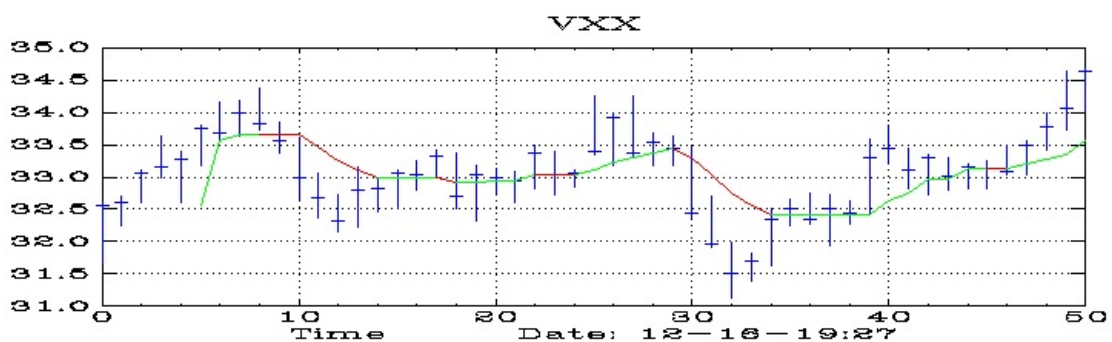


VXX Adaptive ADX Signals for 15

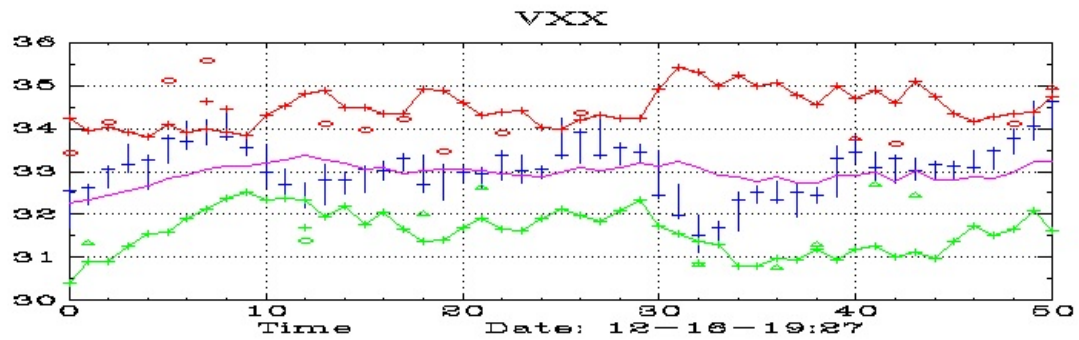
Eff Slope: -0.07

Should be: long

NPmd Up 0.08



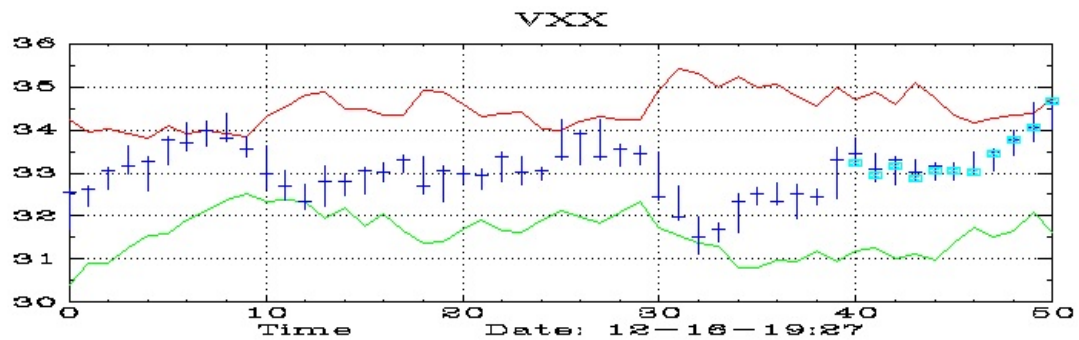
VXX Adaptive Price Channel for 15



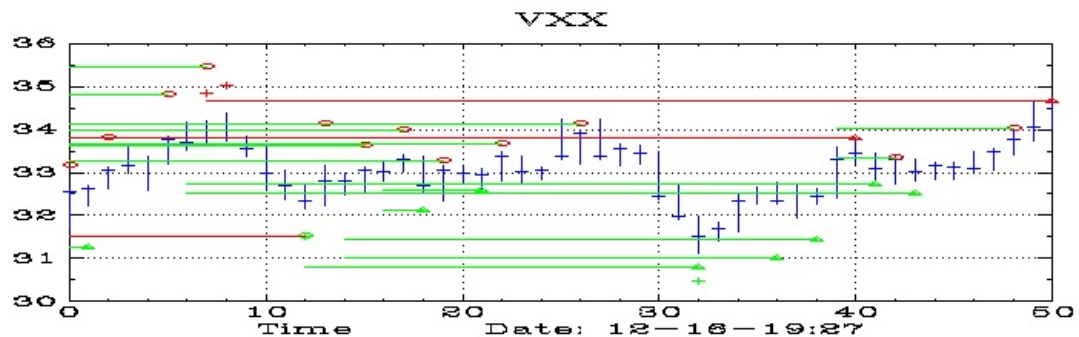
VXX Unscaled McGuffin Chart for 15

34.63

34.55



VXX Divergence Chart for 15



VXX Support and Resistance Levels for 15

1

5

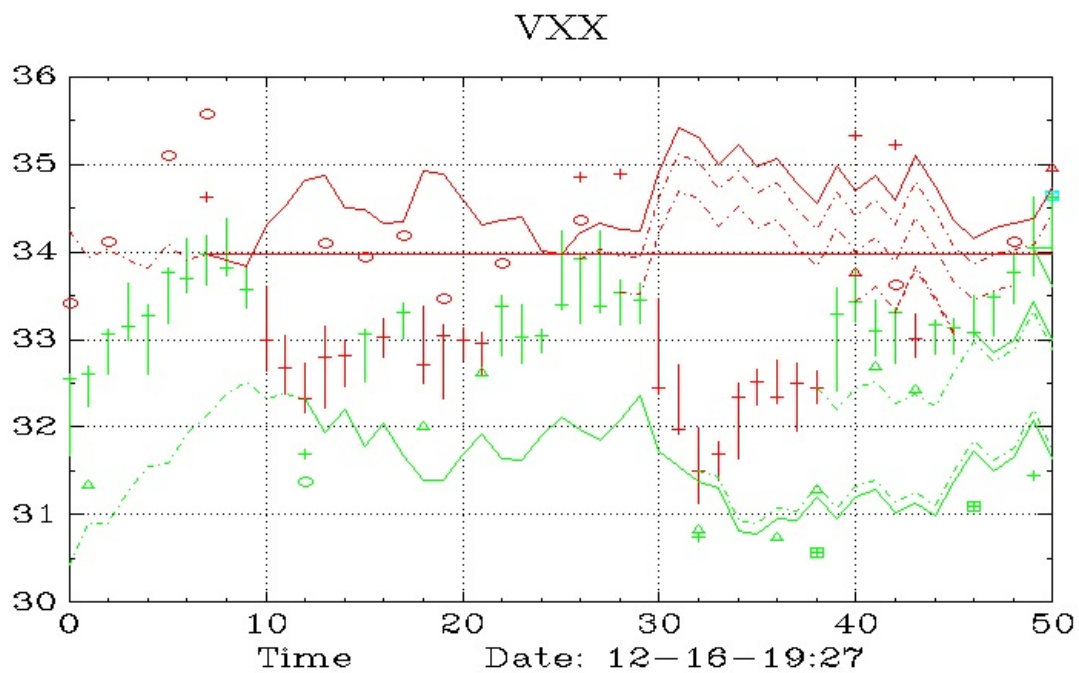
McGuffin Signal:  McGuffin Scaling: off

TsrVal 0.44

(Predictive:  Should be: long (Lagging: )



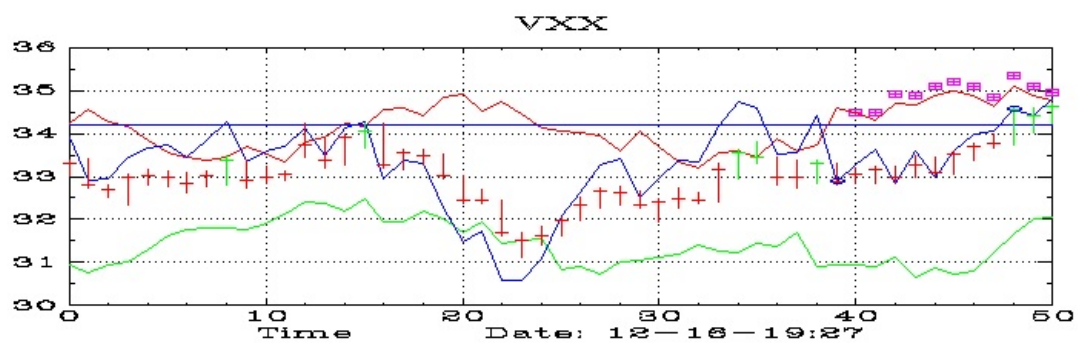
19



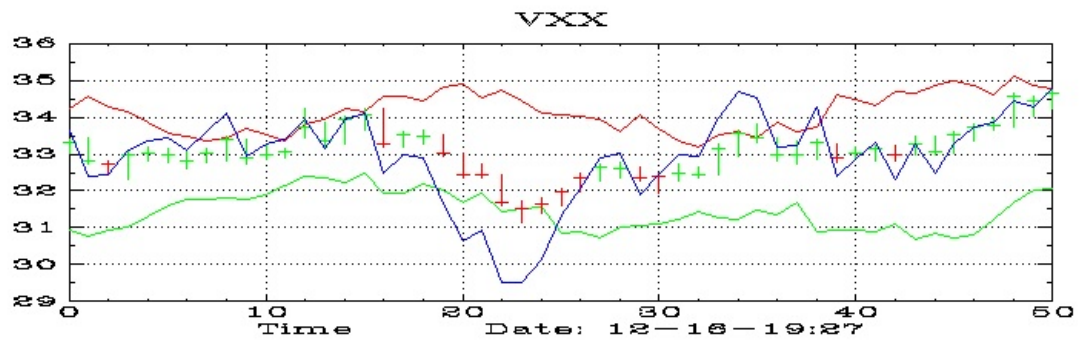
VXX -- Shrt Trm Vix Fut (10)

VXX Banana 15 Chart for 10 (15 Tick Horizon) dn_cycle

Alpha: 4.25 Gamma: -7.45 Beta: 34.00



McGuffin Signal: VXX LSQ Banana Chart for 10

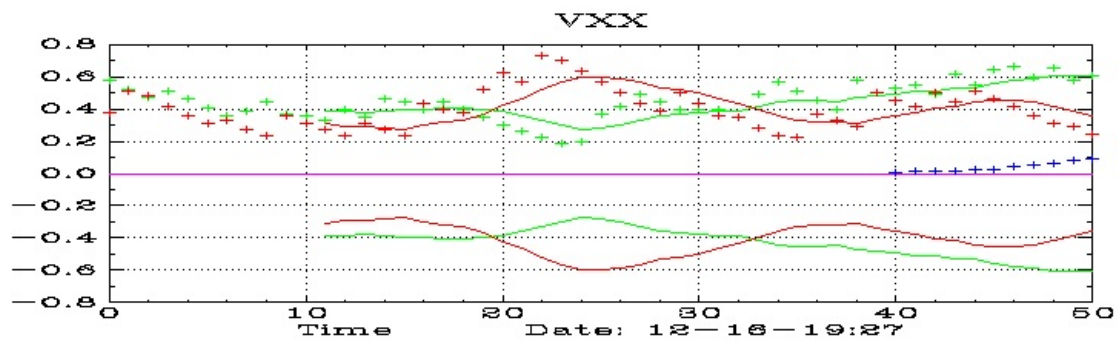


VXX Prevailing Market Direction for 10

Pmd Up 0.10

0.04 0.05 0.07 0.08 0.10

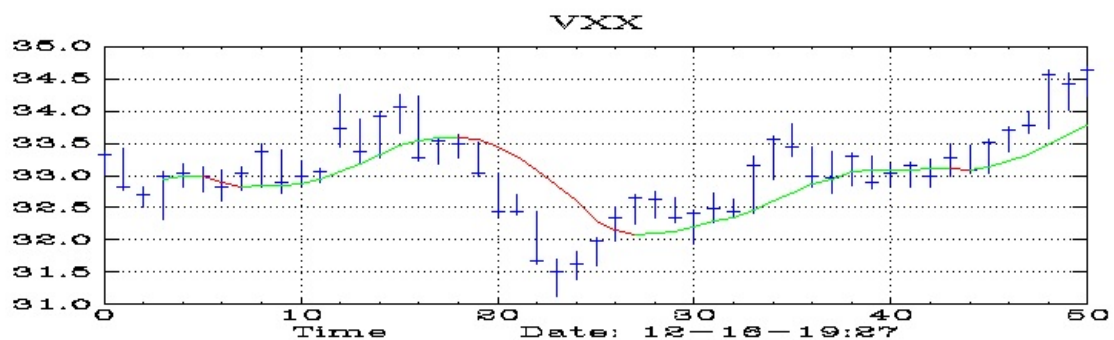
TsrVal 0.77



VXX Adaptive ADX Transform for 10

No Trend

0.13 0.15 0.19 0.21 0.25

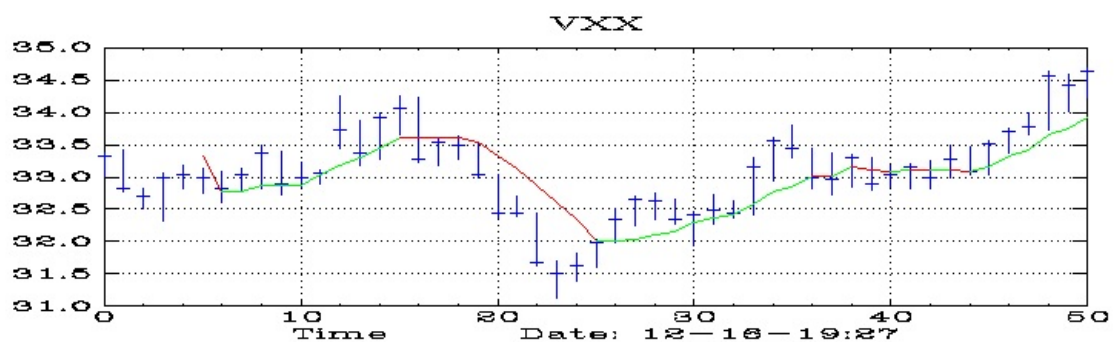


VXX Adaptive ADX Signals for 10

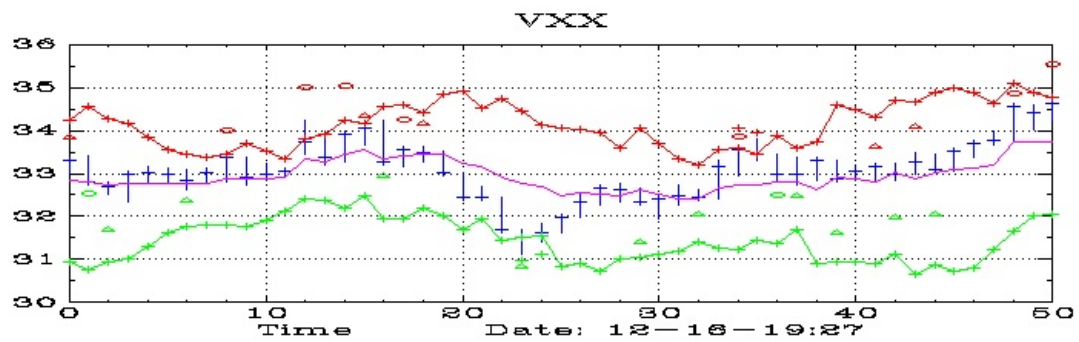
Eff Slope: 0.12

Should be: long

NPmd Up 0.16



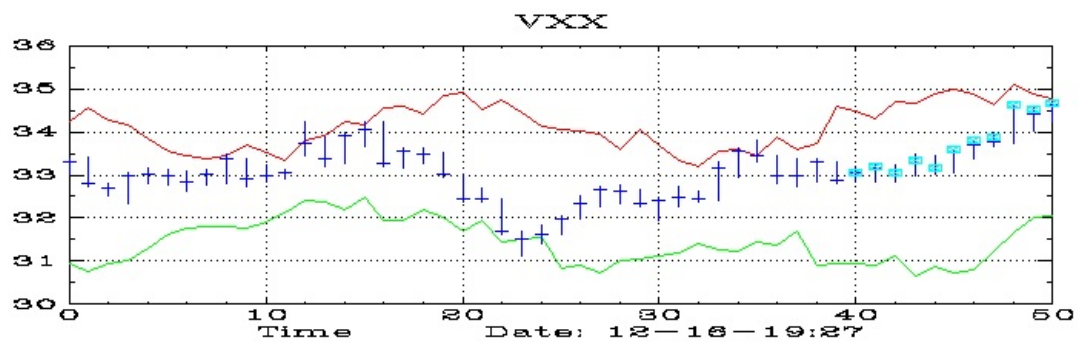
VXX Adaptive Price Channel for 10



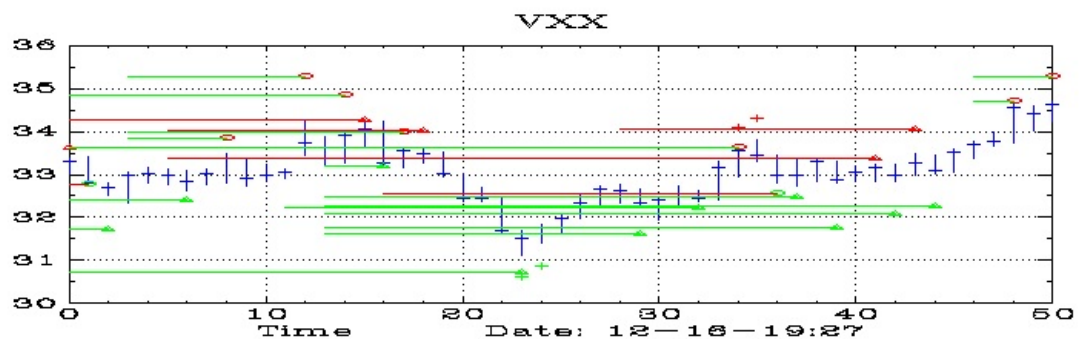
VXX Unscaled McGuffin Chart for 10

34.63

34.69



VXX Divergence Chart for 10



VXX Support and Resistance Levels for 10

1

6

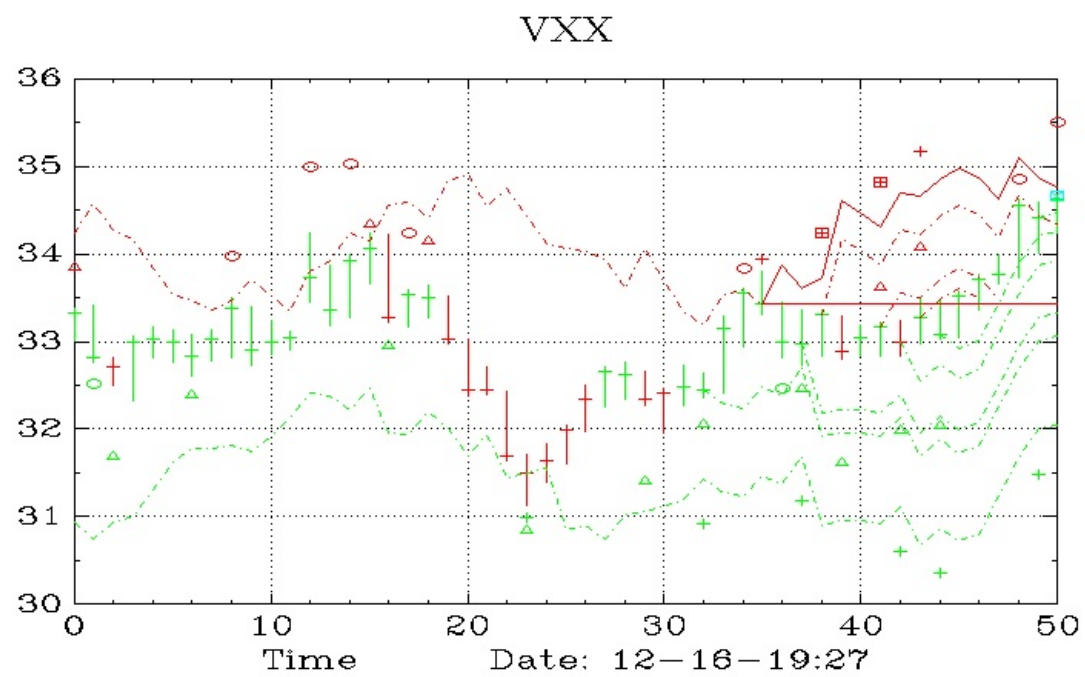
McGuffin Signal: VXX McGuffin Scaling: off

TsrVal 0.77

(Predictive: VXX) Should be: long (Lagging: VXX)

VXX

-5



For more information contact: rob@nycdc.com