

Charts for VXX Date: 09-26-00:47 (Saturday)

VXX is: Short Term Vix Futures [Quote](#) [Profile](#) Pcnt Chg: -1.48

VXX has a leveraged long version: [UVXY](#)

APC Table for VXX																		
VXX	CS	B	P	Efficiency			S	D	Exhaustion			Trend Bias		F	C	V	O	
Monthly				0					F: 0			50		50	M			
Weekly				-100					F: 2			0		0	W			
Daily				0					C: 0			0		0	D			
90				-57					F: 5			0		0	90			
60				35					F: 7			0		0	60			
45				28					F: 0			0		0	45			
30				-7					F: 1			54		8	30			
15				-100					F: 12			31		11	15			
10				19					F: 13			0		87	10			
1	CS	2	3	4	4a	5	6	D	7	8	Ct	9	10	11	12	13	14	16
eDiff			35	0		49	49				0	0		0				
Diff			30	19		33	14				40	16		25	9			

eDiff Diff

Boot Strap 63 37

Weighted Ave			Chnnl	BSH	CP	FAN	IFan
-13	Monthly	0/8					
-66	Weekly	0/8					
-4	Daily	0/38					
-11	90	5/33					
7	60	9/29					
7	45	15/23					
-10	30	24/14					
-53	15	0/38					
-8	10	6/32					

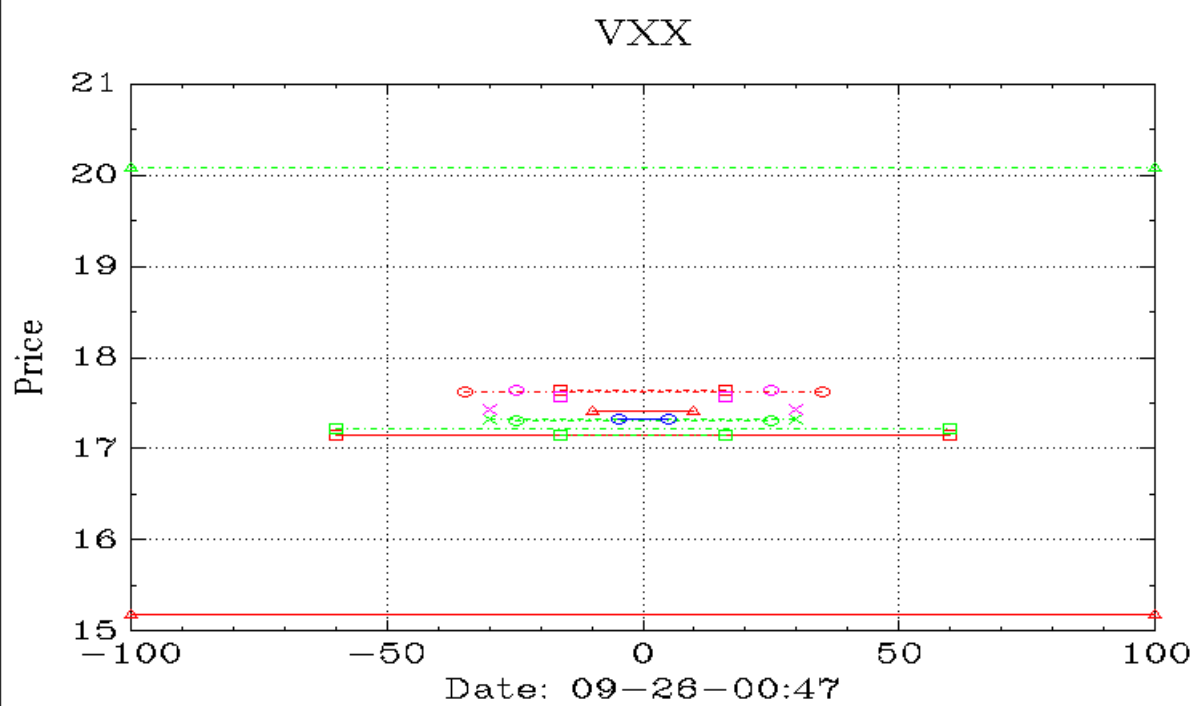
Channel	
Monthly	0
Weekly	0
Daily	0
90	1
10	-62

APC Signal Explanations	
VAP Ichimoku Cloud Signals (Money Factory with no Bootstrapping)	
This strategy for Col 14 may be applied to any row of the APC Table. Row 30 is recommended.	

14		Buy Long Pos	Buy a long position as soon as possible after this signal.
		Buy Short Pos	Buy a short position as soon as possible after this signal.
		Hold Long Pos	As long as this signal is visible, the up-trend continues.
		Hold Short Pos	As long as this signal is visible, the down-trend continues.
		Sell Short Pos	You should not be holding a short position after this signal.
		Sell Long Pos	You should not be holding a long position after this signal.
		Sell Short Pos	You should not be holding a short position after this signal.
		Sell Long Pos	You should not be holding a long position after this signal.
		No Trend	The slope of the navy blue line is zero.
APC Signals			
2		When Green	A strong bullish trend exists when this number is over 50
		When Red	A strong bearish trend exists when this number is over 50
3			This is a visual aid for Column 2.
4		Buy	A bullish APC signal exists. Check parent strength and Column 7 for conflicts.
		Sell	A bearish APC signal exists. Check parent strength and Column 7 for conflicts.
		Weak Buy	A bullish APC signal exists. Check parent strength and Column 7 for conflicts.
		Weak Sell	A bearish APC signal exists. Check parent strength and Column 7 for conflicts.
		No Signal	No APC signal exists. Check Column 2 to see current trend strength.
Support and Resistance Signals			
5		Strong Buy	Price is in the solid green wedge, and above the purple line.
		Strong Sell	Price is in the solid red wedge, and below the purple line.
		Buy	Price is in the solid green wedge. Check chart for conflicts.
		Sell	Price is in the solid red wedge. Check chart for conflicts.
		No Signal	
6		Support Below	Downward price movement is blocked, unless price closes below the floor.
		Resistnc Above	Upward price movement is blocked, unless price closes above the ceiling.
		Sandwich	Price will oscillate toward a position between the horizontal lines.
		Neutral	Price can move up or down until it collides with the ceiling or floor.
Position of Price in APC Channel			
7		C:	The number of ticks until the ceiling is hit, if price moves up or sideways.
		F:	The number of ticks until the floor is hit, if price moves down or sideways.
8			This is a visual aid for Column 7.
FAN Signals			
12		Buy	A bullish FAN signal exists. Check Columns 5 and 6 for conflicts.
		Sell	A bearish FAN signal exists. Check Columns 5 and 6 for conflicts.
		Sell	A bullish FAN signal has recently ended due to exhaustion.
		Buy	A bearish FAN signal has recently ended due to exhaustion.
		No Signal	No FAN signal exists
Links to Comparison Charts			
13			Links to the various Comparison charts.
Over-Bought Over-Sold Signals			
15		Strong Buy	Price is on the floor, and price tick on OBOS is green (bullish)
		Strong Sell	Price is on the ceiling, and price tick on OBOS is red (bearish)
		Buy	Price is on the floor
		Sell	Price is on the ceiling
		Weak Buy	Price is Over-Sold and volatility is low (price tick is green)

		Weak Sell	Price is Over-Bought and volatility is high (price tick is red)
		Buy	Price is Over-Bought but volatility is low (price tick is green)
		Sell	Price is Over-Sold but volatility is high (price tick is red)
Over-Bought Over-Sold Colors			
16		Green	The price tick is colored green. (bullish)
		Red	The price tick is colored red. (bearish)
		Green	Stronger bullish signal.
		Red	Stronger bearish signal.

VXX Bootstrap



VXX APC Comparison for Monthly, Weekly

Monthly APC: ■ FAN: ■ VAPI: ■

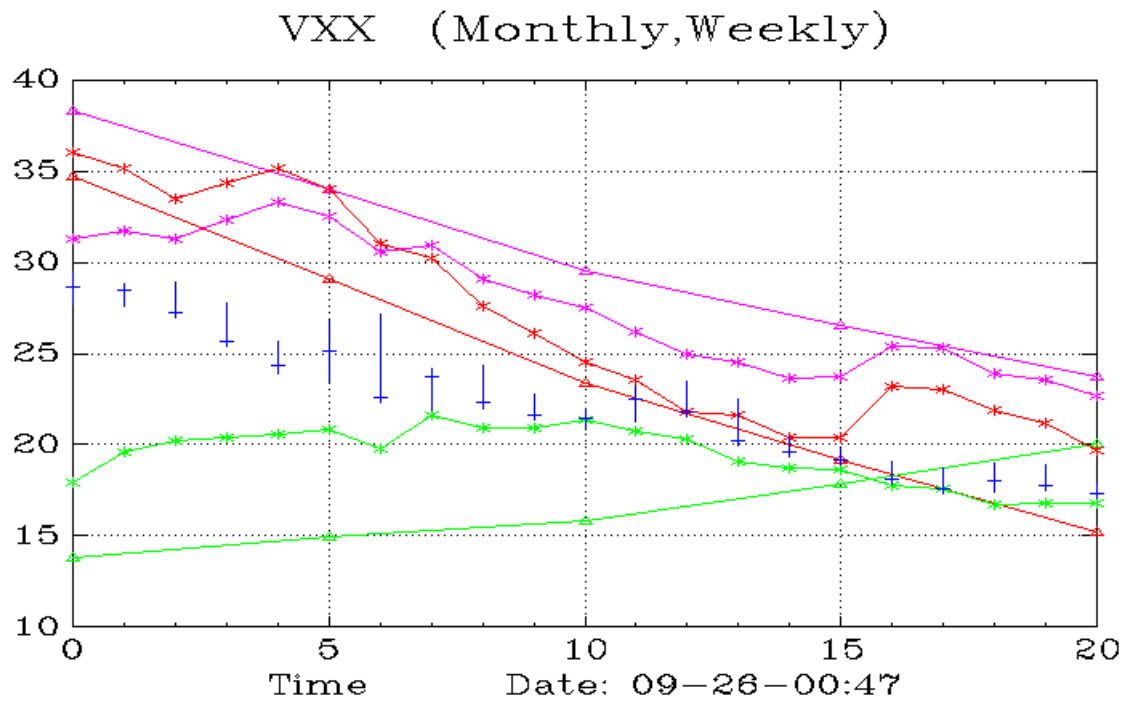
Weekly APC: ■ FAN: ■ VAPI: ■

Monthly Ceiling: 0 Floor: 0 Eff: ■

Weekly Ceiling: 2 Floor: 2 Eff: ■

Monthly R: 15.18 P: 17.31 G: 20.08 P: 23.73

Weekly R: 19.74 P: 17.31 G: 16.79 P: 22.65



VXX APC Comparison for Weekly, Daily

Weekly APC: FAN: VAPI:

Daily APC: FAN: VAPI:

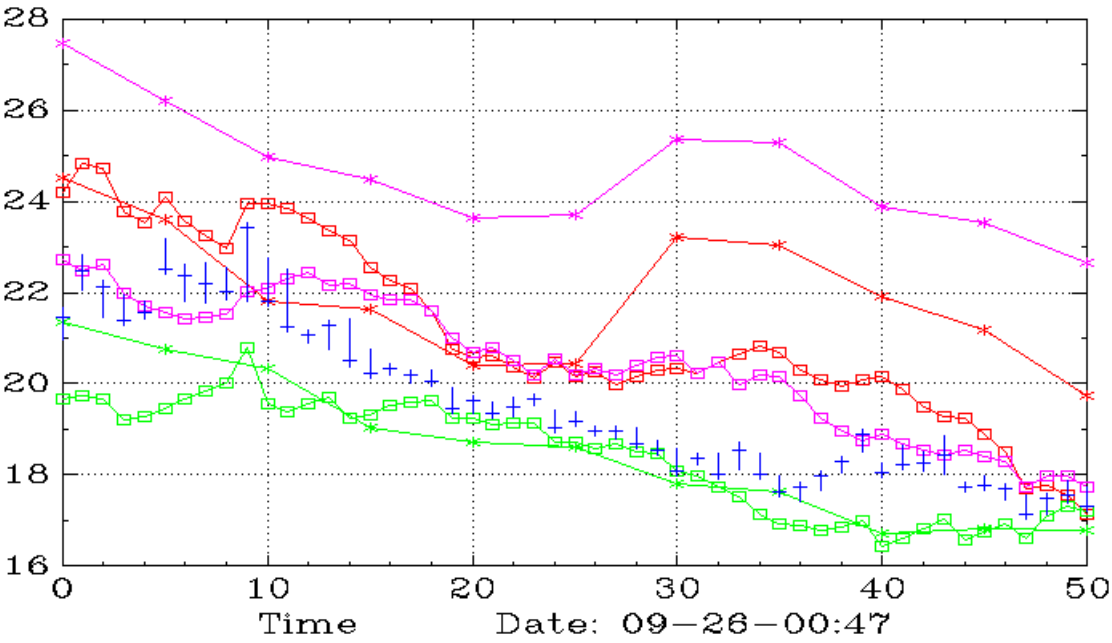
Weekly Ceiling: 2 Floor: 2 Eff:

Daily Ceiling: 0 Floor: 1 Eff:

Weekly R: 19.74 P: 17.31 G: 16.79 P: 22.65

Daily R: 17.16 P: 17.31 G: 17.22 P: 17.73

VXX (Weekly,Daily)



VXX APC Comparison for Daily, 90, 60

Daily APC: ■ FAN: ■ VAPI: ✖

Daily Ceiling: 0 Floor: 1 Eff: ■

90 APC: ■ FAN: ■ VAPI: ■

90 Ceiling: 6 Floor: 5 Eff: ■ ■

90 R: 17.70 P: 17.32 G: 16.83 P: 17.52

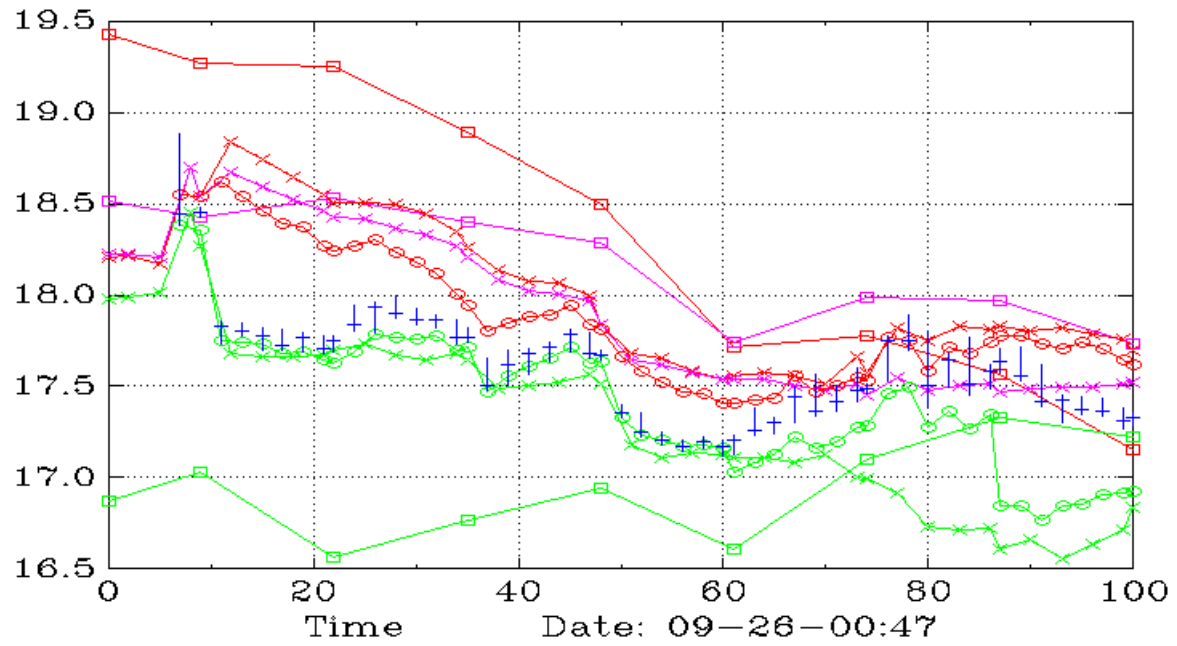
Daily R: 17.16 P: 17.31 G: 17.22 P: 17.73

60 APC: ■ FAN: ■ VAPI: ■

60 Ceiling: 8 Floor: 7 Eff: ■ ■

60 R: 17.62 P: 17.32 G: 16.92 P: 17.15

VXX (Daily,90,60)



VXX APC Comparison for Daily, 45, 30

Daily APC:  FAN:  VAPI: 

Daily Ceiling: 0 Floor: 1 Eff: 

Daily R: 17.16 P: 17.31 G: 17.22 P: 17.73

45 APC:  FAN:  VAPI: 

30 APC:  FAN:  VAPI: 

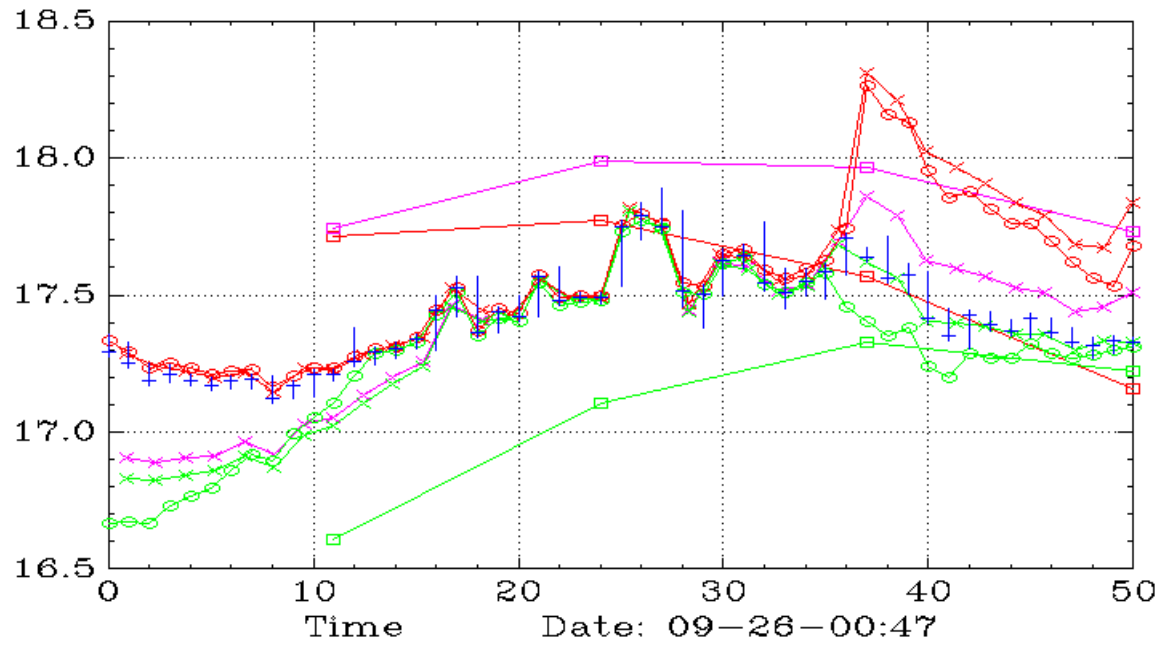
45 Ceiling: 11 Floor: 0 Eff: 

30 Ceiling: 50 Floor: 1 Eff: 

45 R: 17.84 P: 17.32 G: 17.33 P: 17.51

30 R: 17.68 P: 17.32 G: 17.31 P: 17.51

VXX (Daily,45,30)



VXX APC Comparison for 90, 15, 10

90 APC:  FAN:  VAPI: 

90 Ceiling: 6 Floor: 5 Eff:  

15 APC:  FAN:  VAPI: 

15 Ceiling: 50 Floor: 12 Eff: 

15 R: 17.64 P: 17.32 G: 17.14 P: 17.65

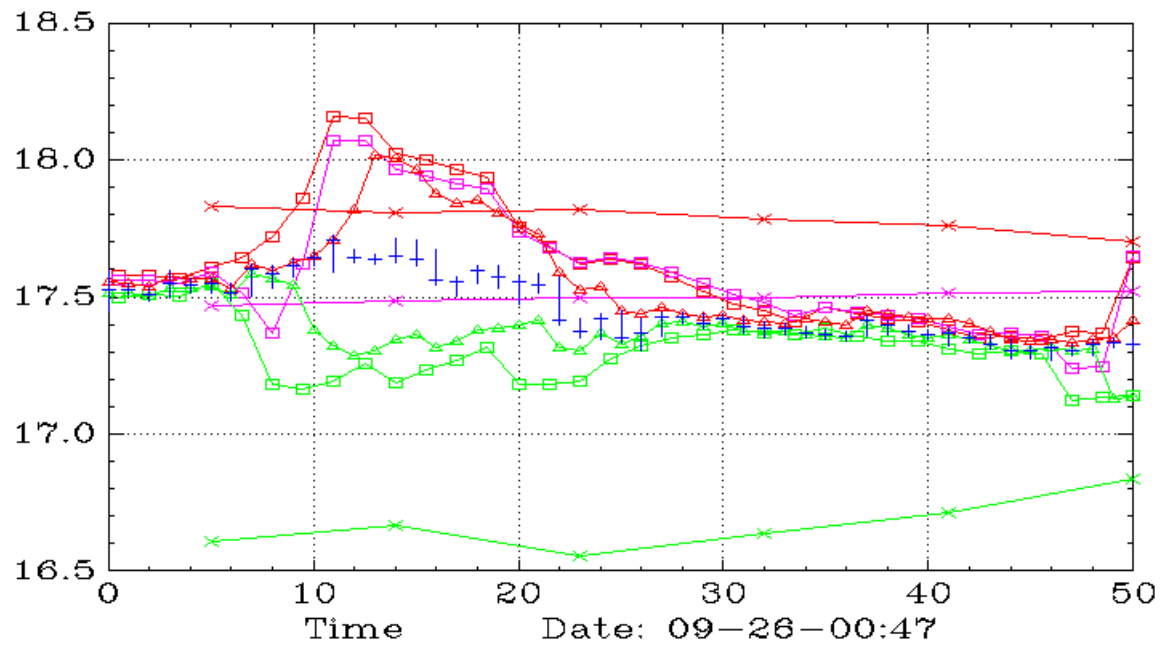
90 R: 17.70 P: 17.32 G: 16.83 P: 17.52

10 APC:  FAN:  VAPI: 

10 Ceiling: 13 Floor: 13 Eff:  

10 R: 17.41 P: 17.32 G: 17.14 P: 17.25

VXX (90,15,10)



VXX : Short Term Vix Futures (Monthly)

VXX Ichimoku Cloud for Monthly

VXX High: 56.00

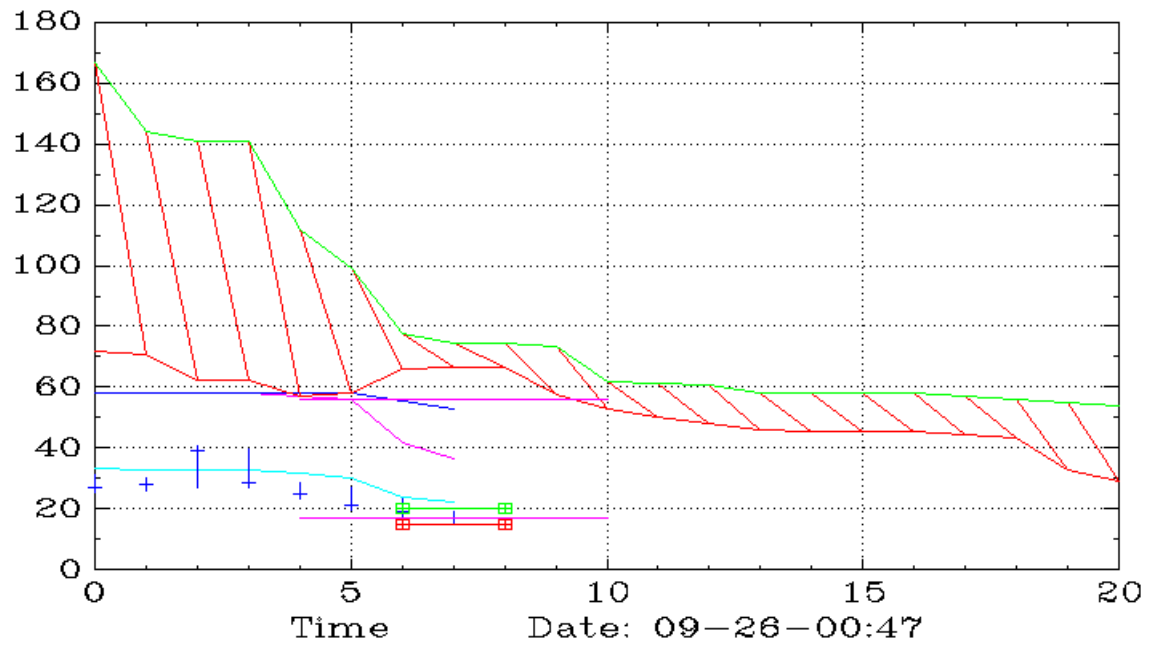
VXX Stop: 17.12

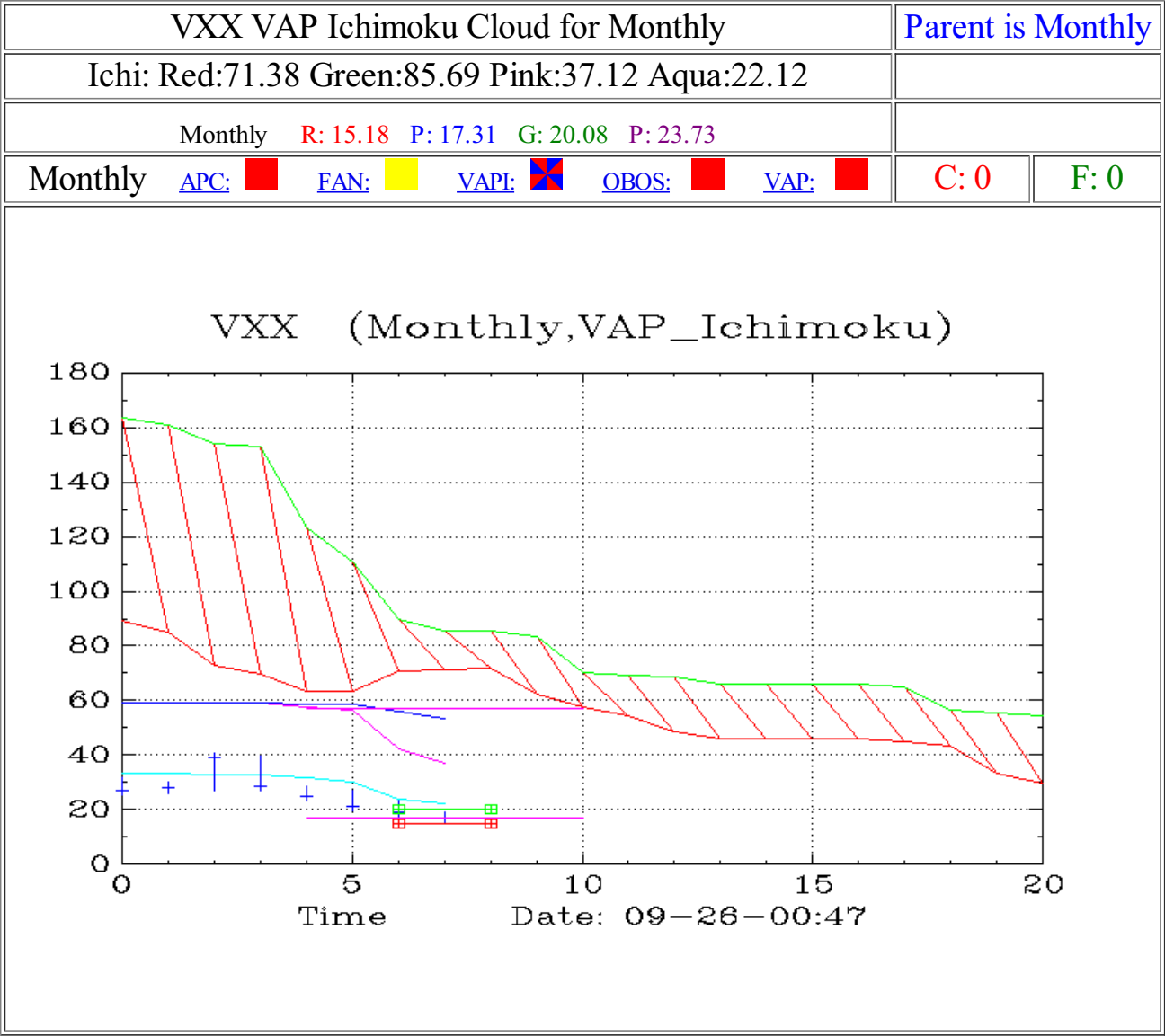
VXX: Red:66.32 Green:74.70 Pink:36.56 Aqua:22.12

C: 0

F: 0

VXX (Monthly,Ichimoku)



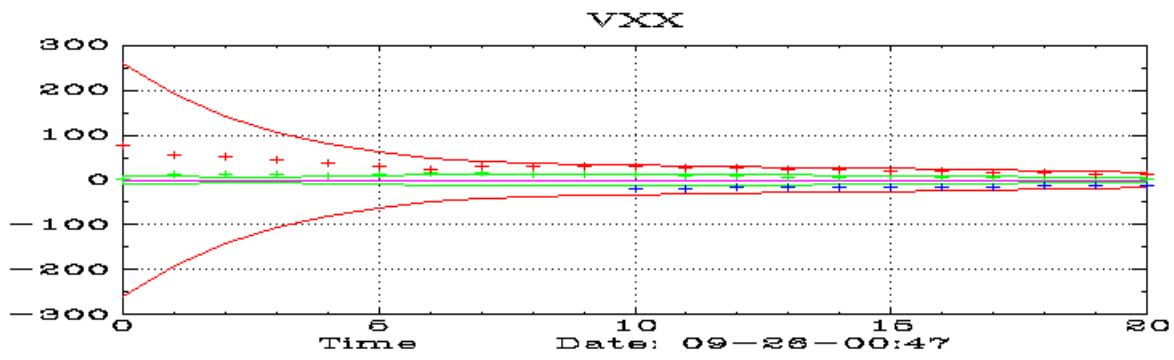


VXX Prevailing Market Direction for Monthly

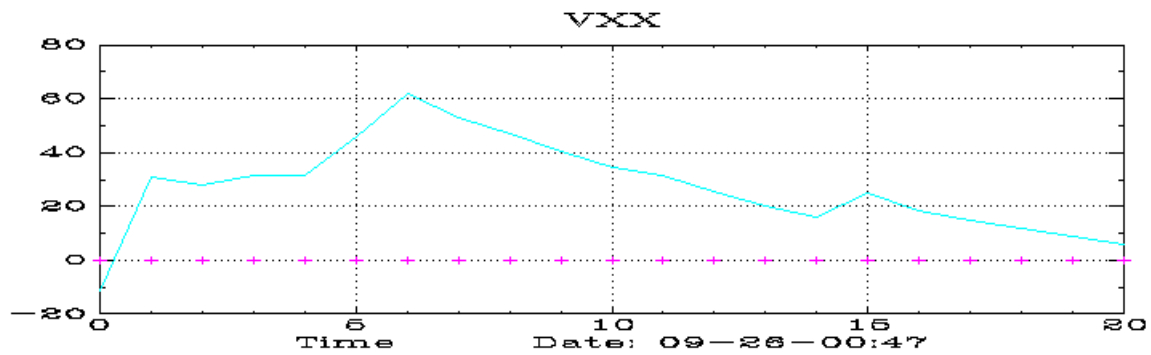
Pmd Down -11.48

-15.79 -14.82 -13.76 -12.64 -11.48

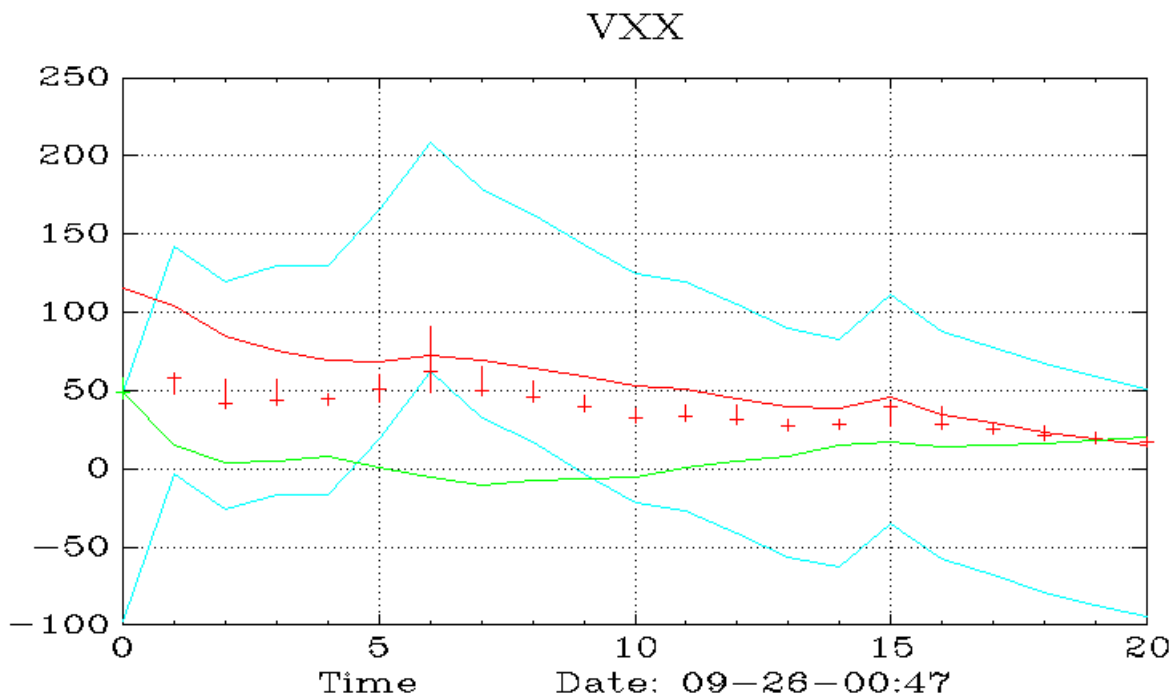
TsrVal -3.37



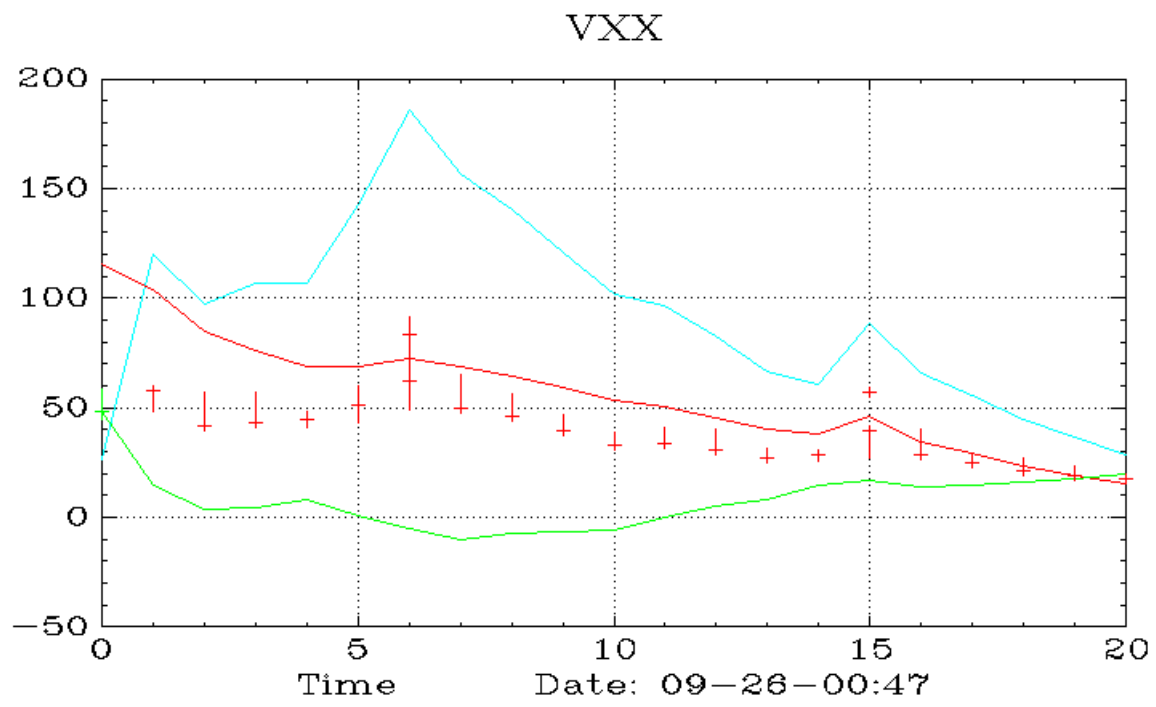
VXX Efficiency Chart for Monthly

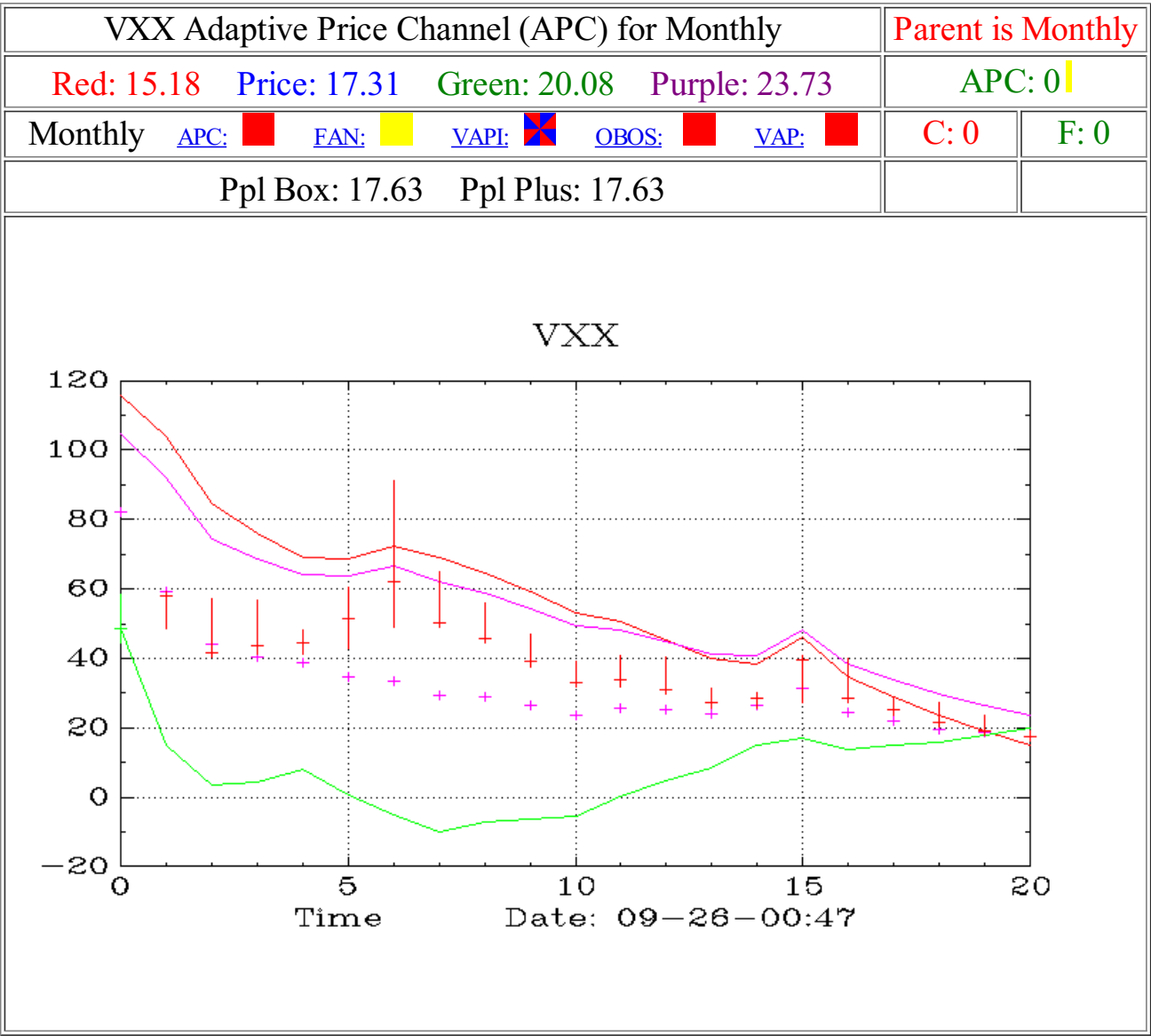


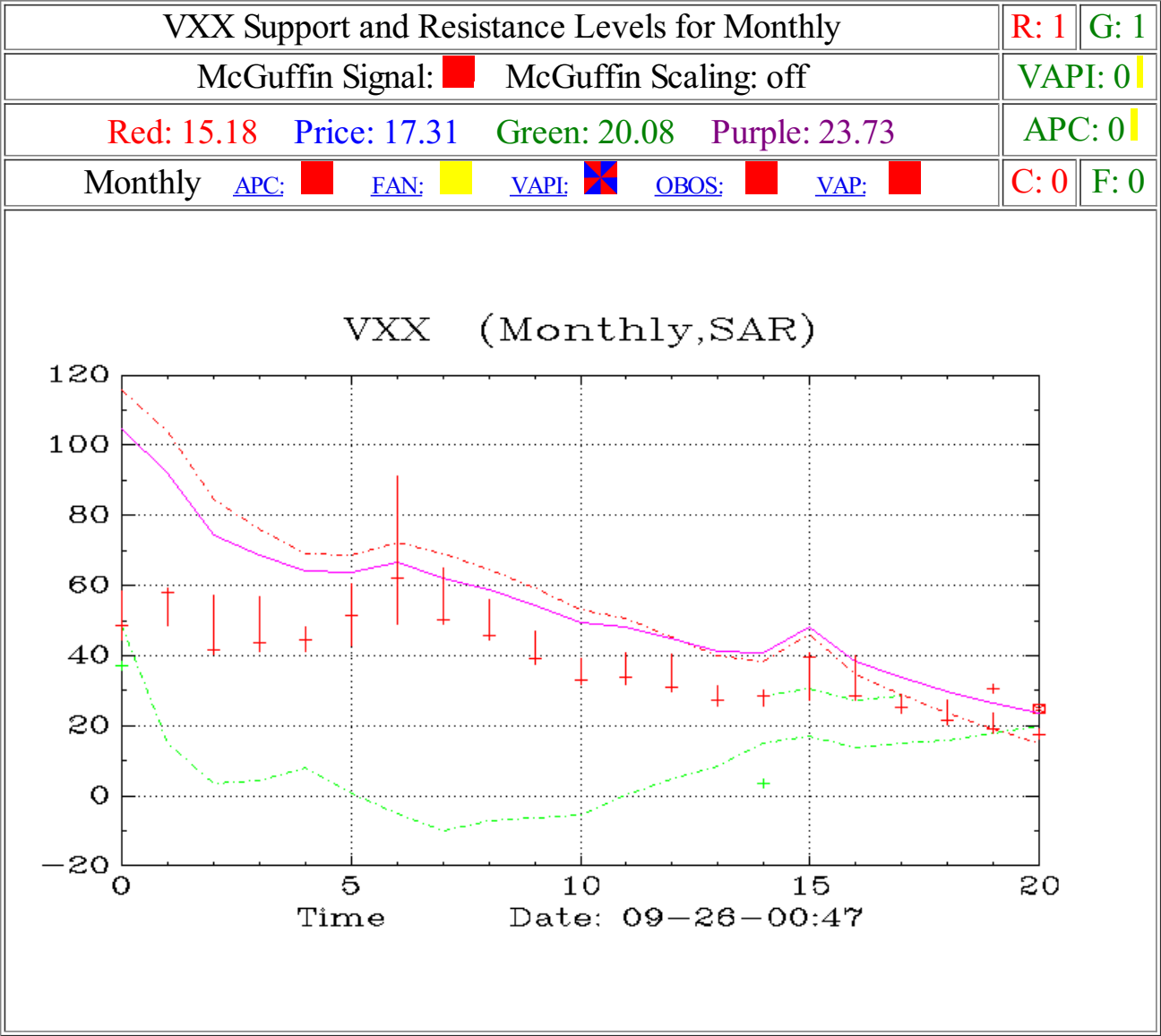
VXX Exhaustion Chart for Monthly



VXX CS Chart for Monthly







VXX : Short Term Vix Futures (Weekly)

VXX Ichimoku Cloud for Weekly

VXX High: 24.33

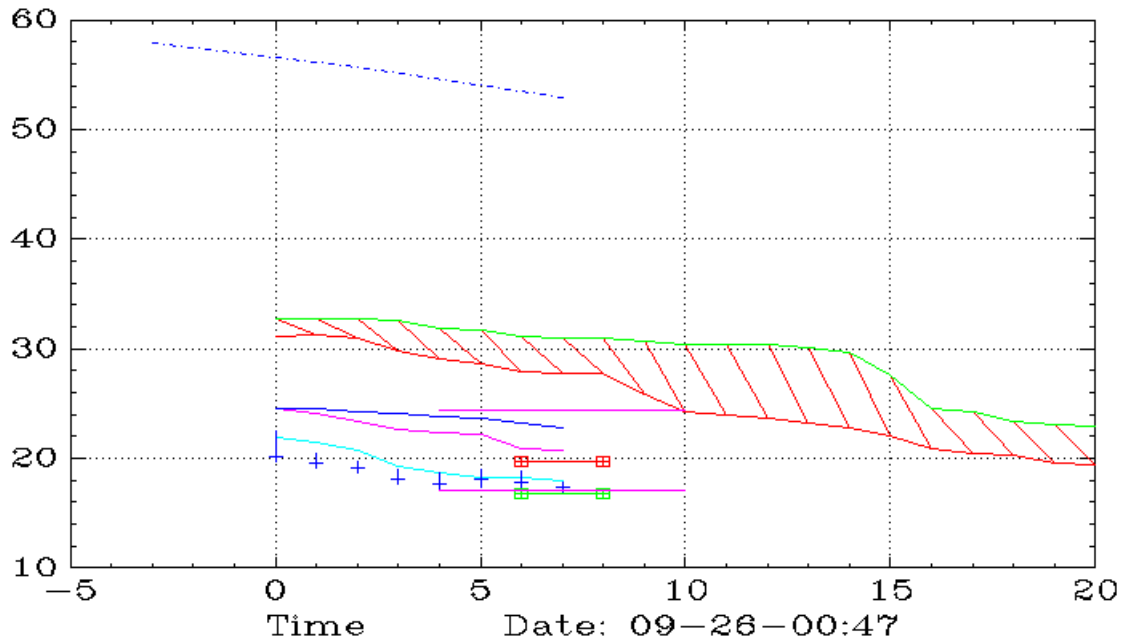
VXX Stop: 17.12

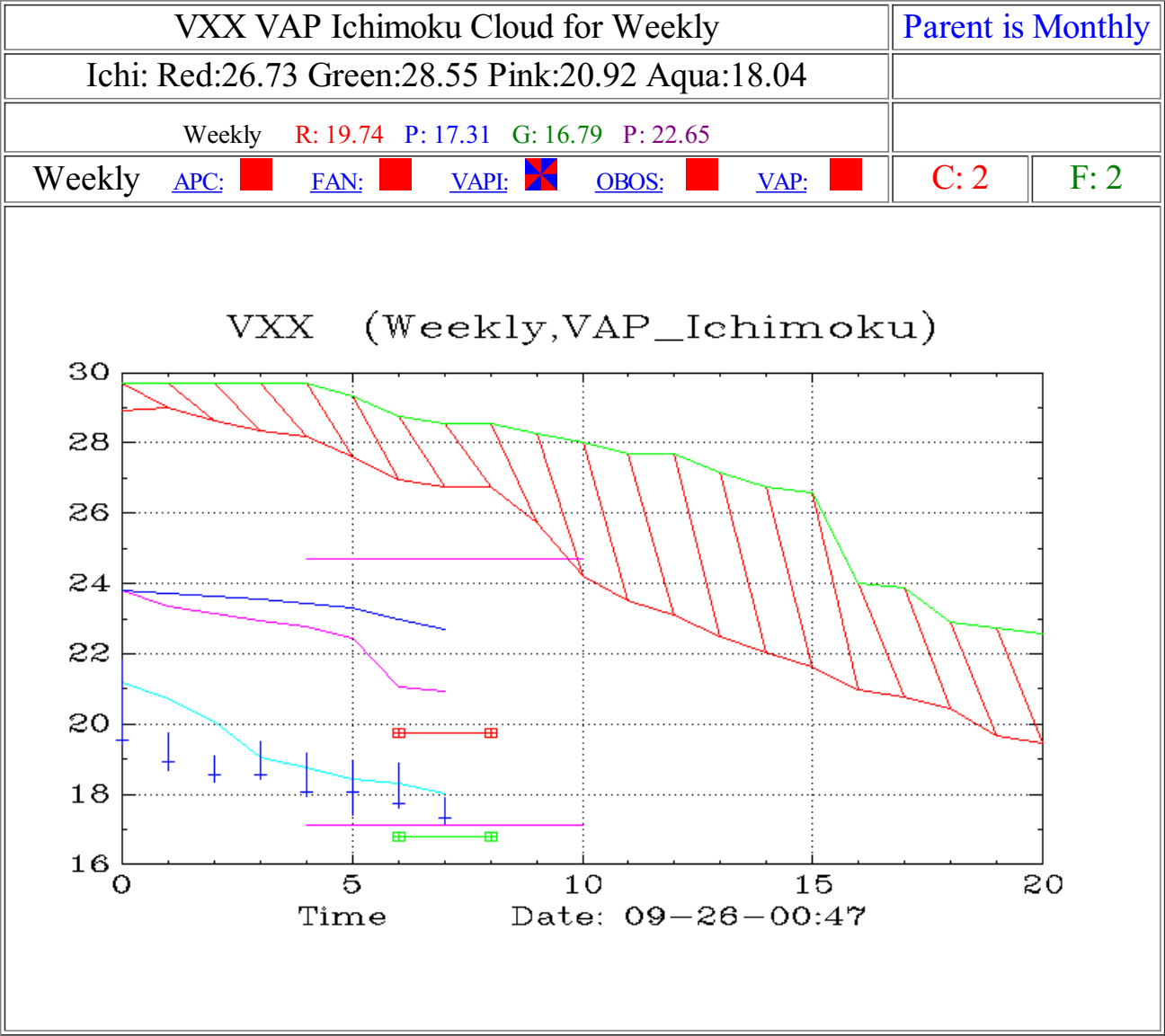
VXX: Red:27.72 Green:30.92 Pink:20.73 Aqua:18.04

C: 2

F: 2

VXX (Weekly,Ichimoku)



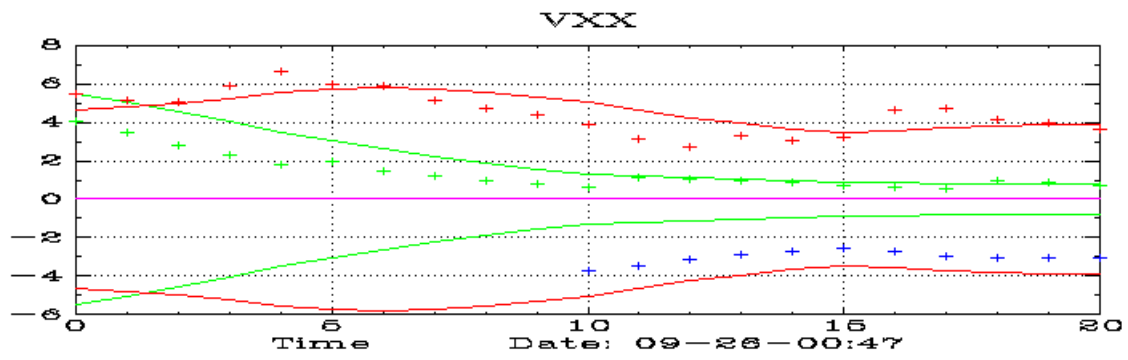


VXX Prevailing Market Direction for Weekly

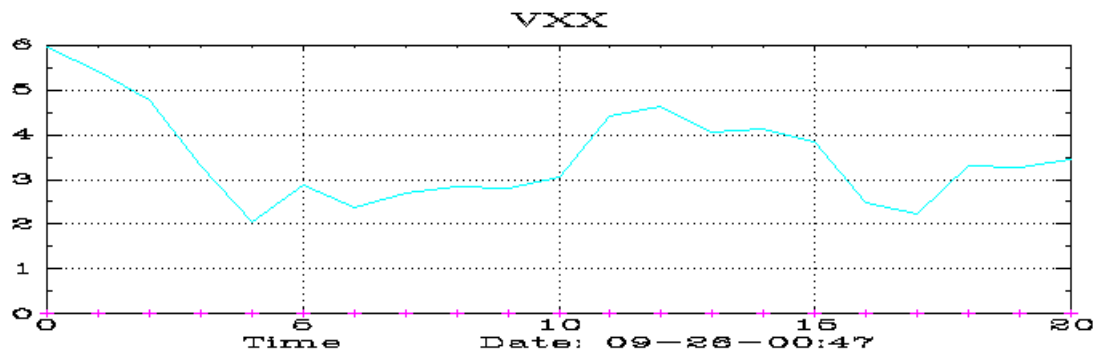
Pmd Down -3.06

-2.74 -2.97 -3.01 -3.05 -3.06

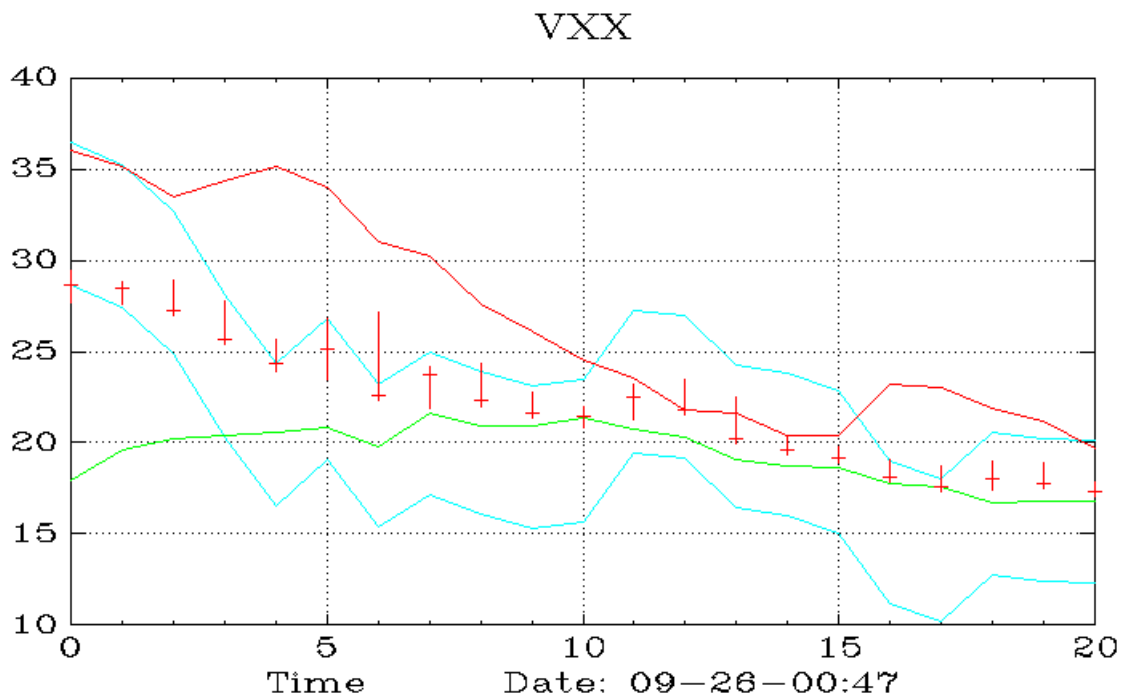
TsrVal -5.12



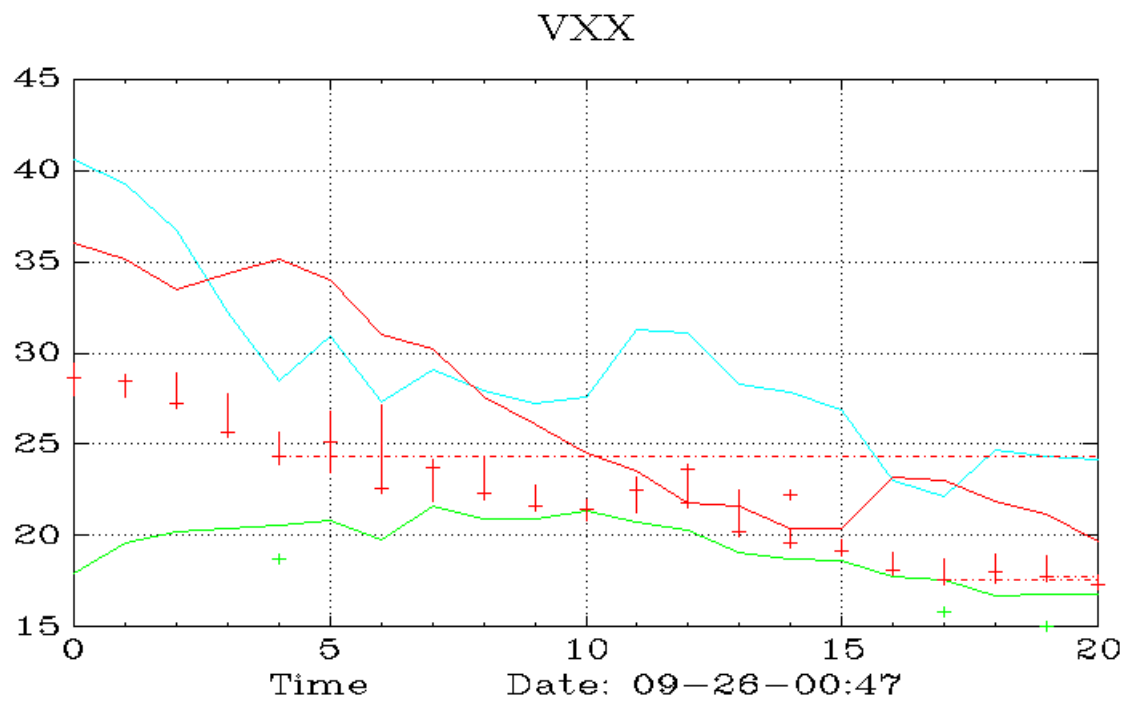
VXX Efficiency Chart for Weekly

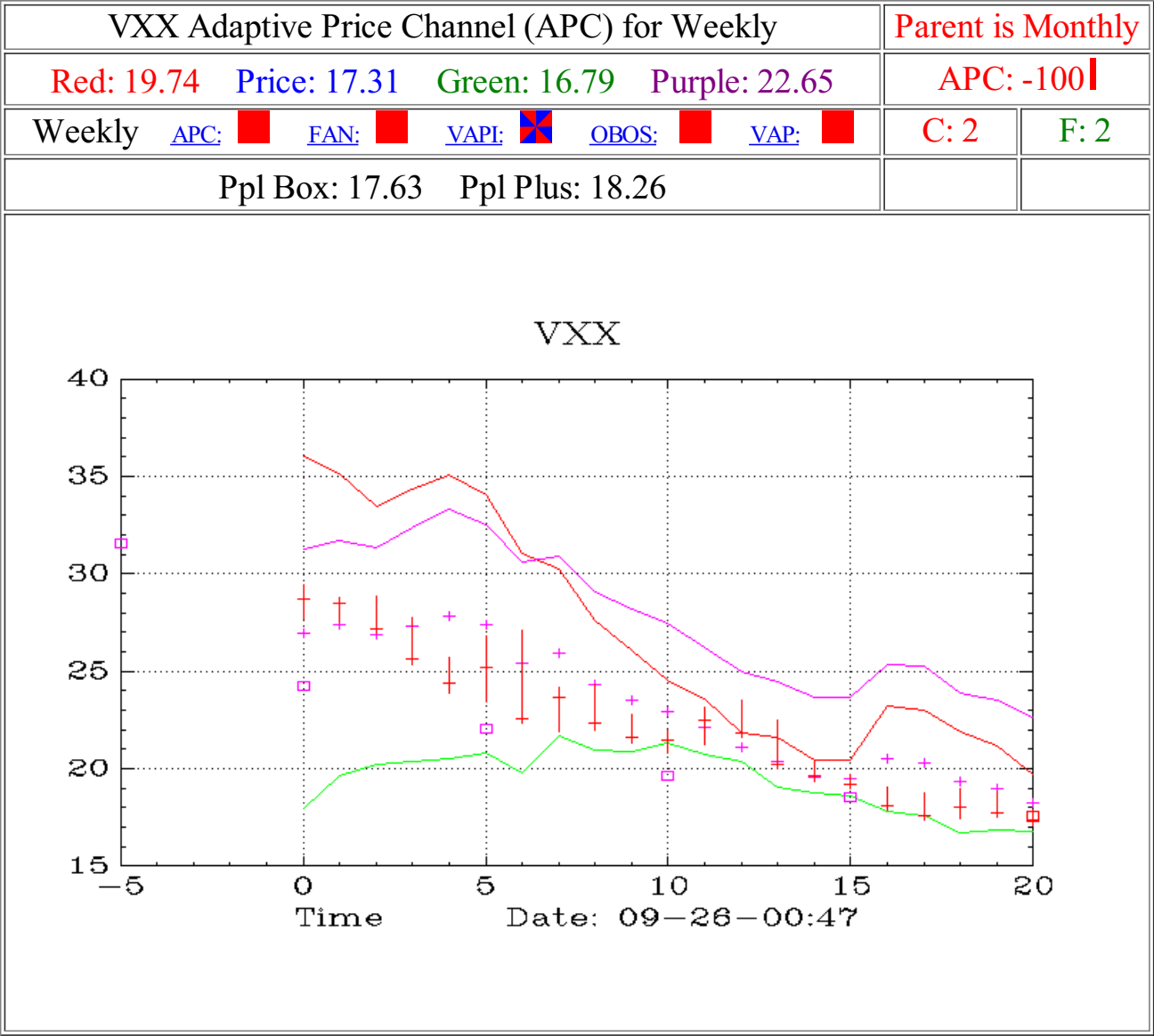


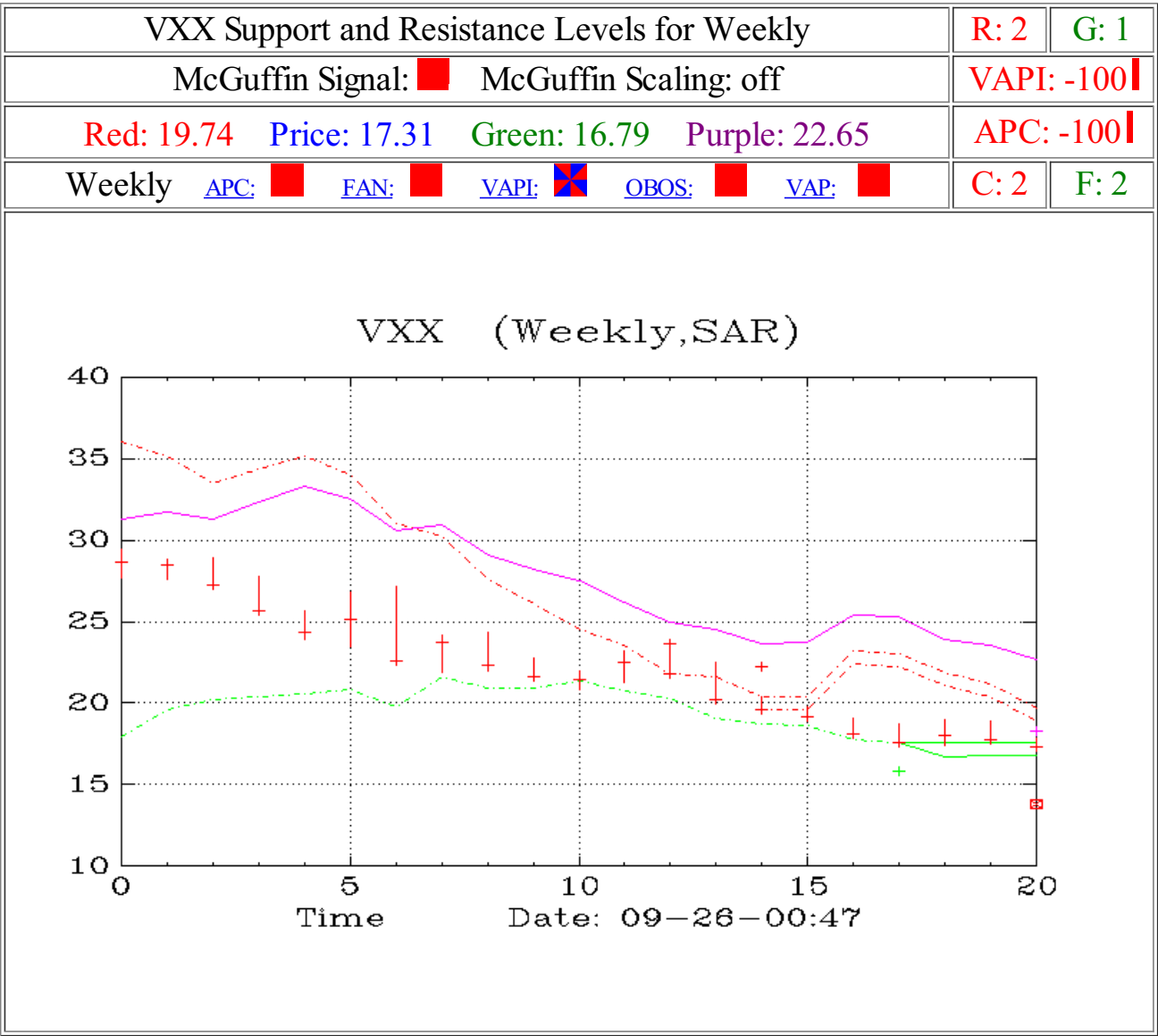
VXX Exhaustion Chart for Weekly



VXX CS Chart for Weekly







VXX: Short Term Vix Futures (Daily)

VXX Ichimoku Cloud for Daily

VXX High: 18.96

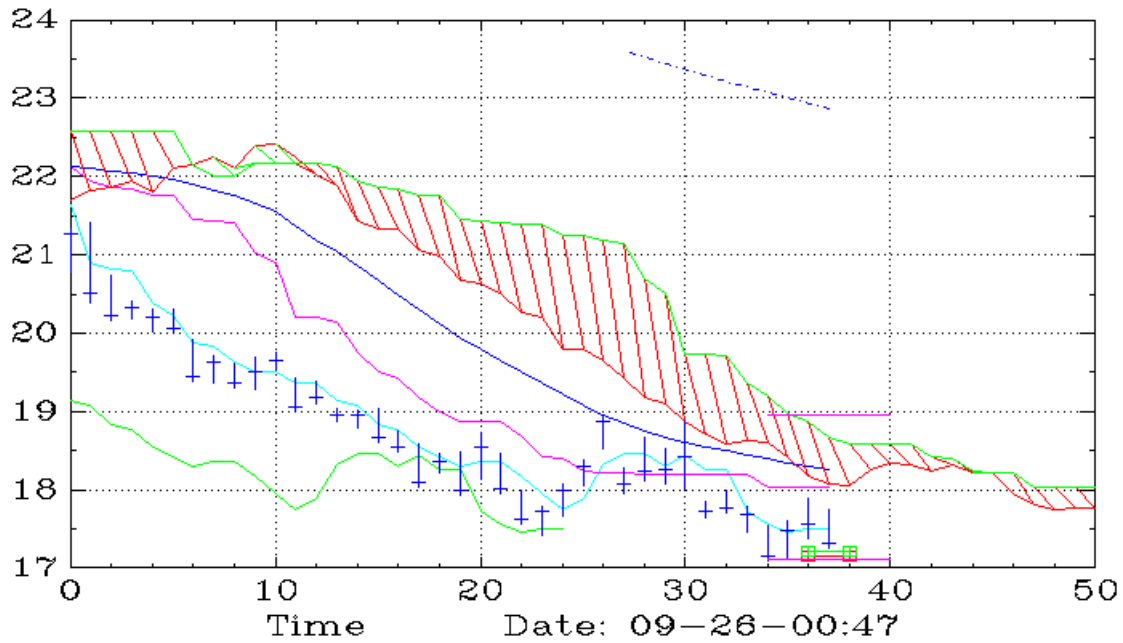
VXX Stop: 17.12

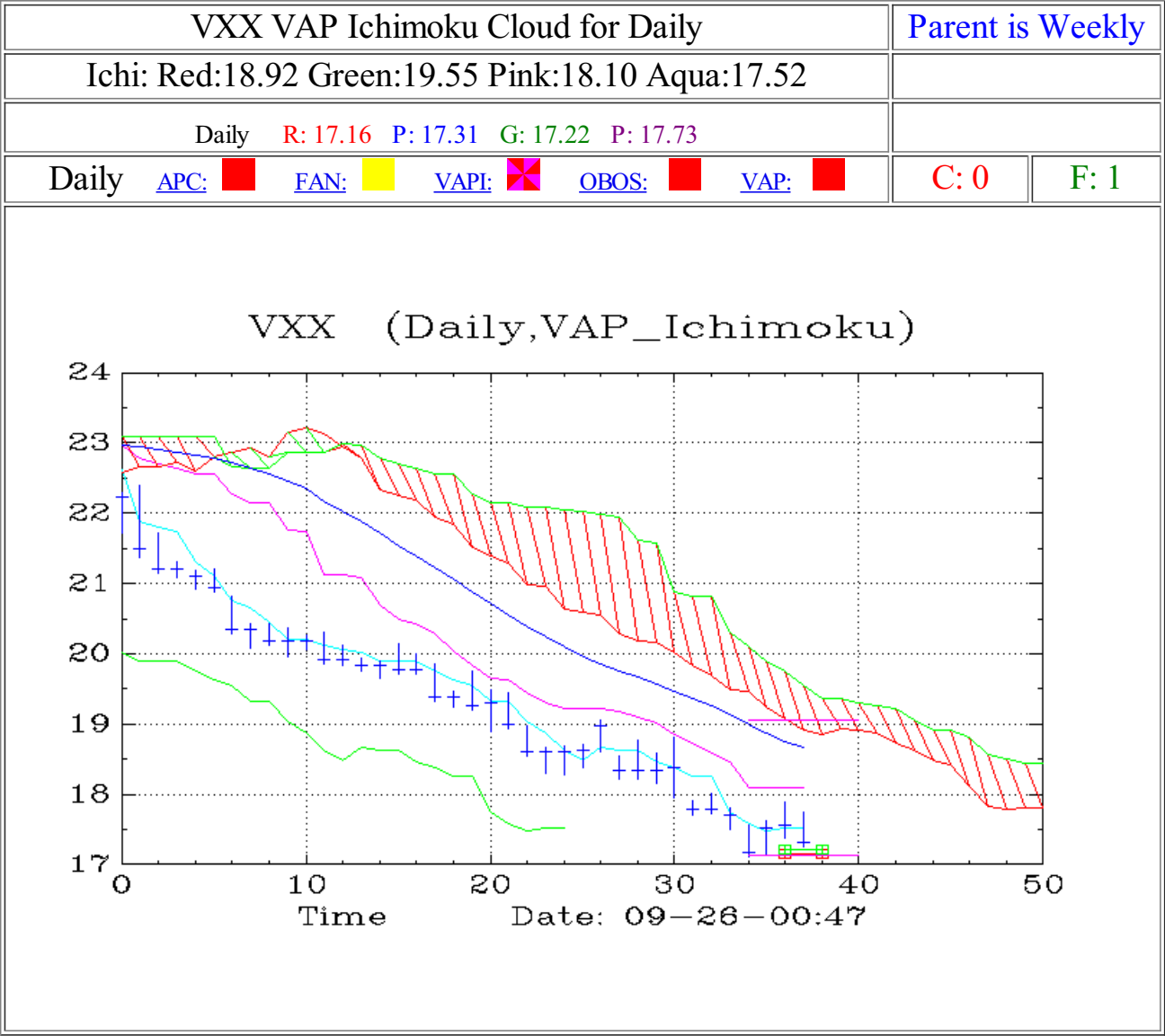
VXX: Red:18.07 Green:18.67 Pink:18.04 Aqua:17.51

C: 0

F: 1

VXX (Daily,Ichimoku)



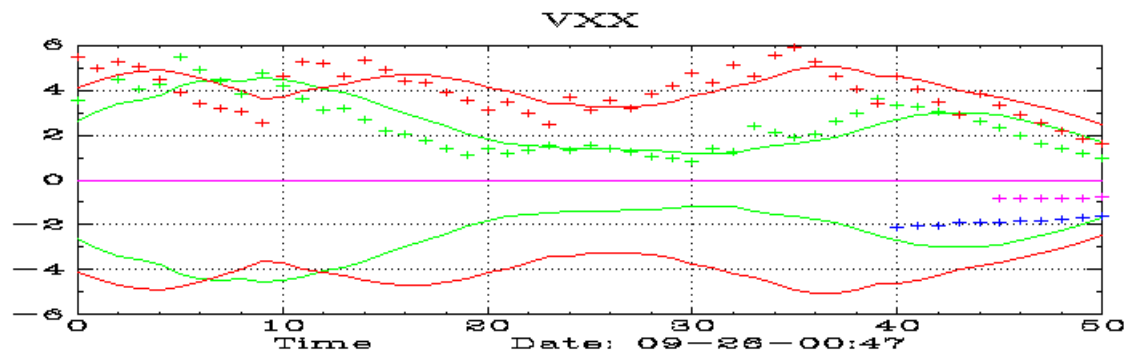


VXX Prevailing Market Direction for Daily

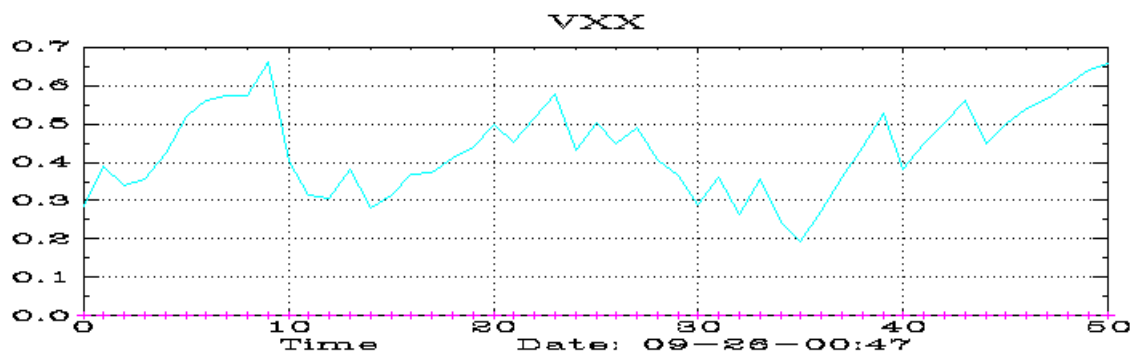
Pmd Down -1.64

-1.84 -1.80 -1.75 -1.70 -1.64

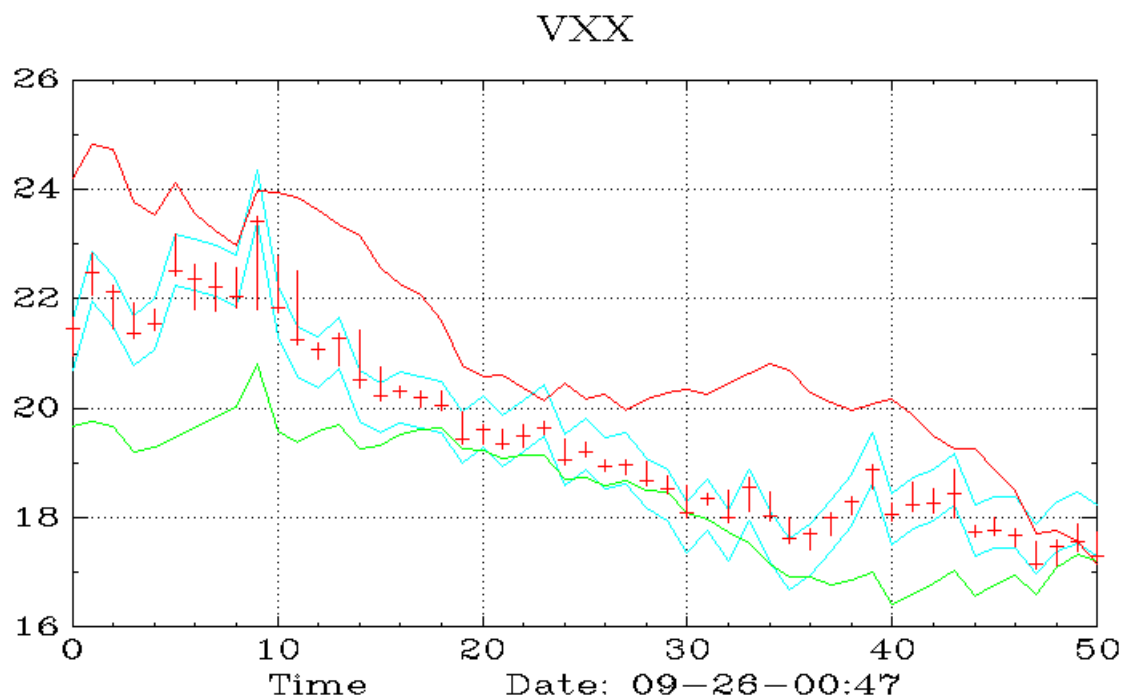
TsrVal -1.93



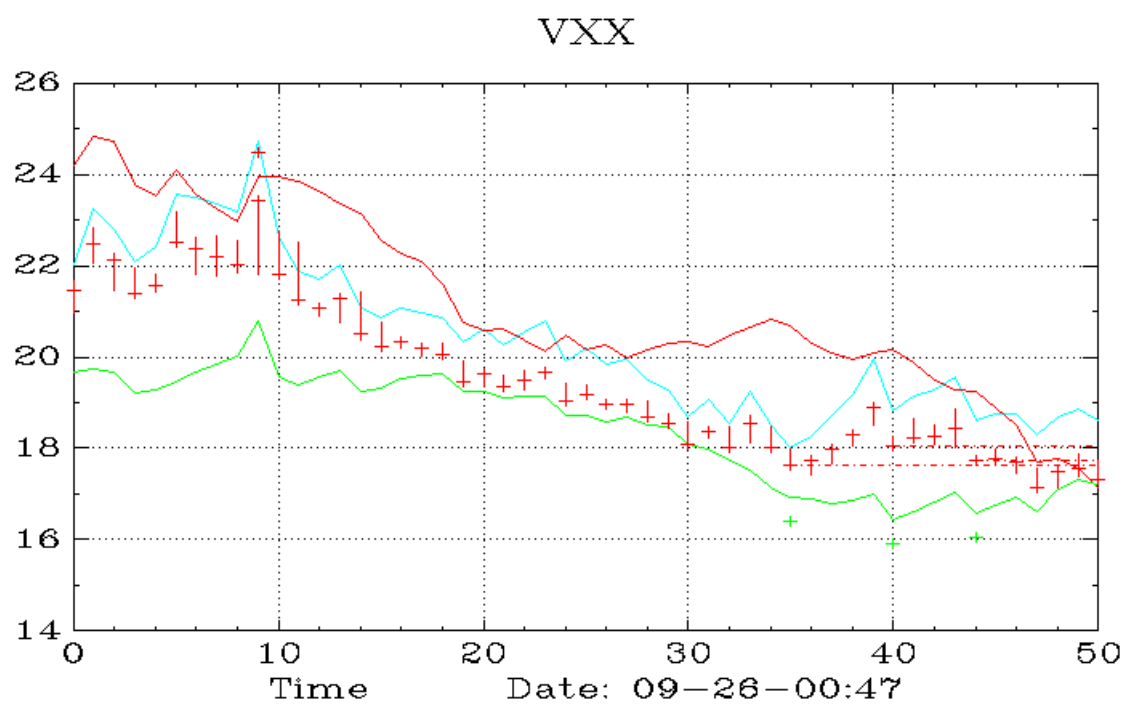
VXX Efficiency Chart for Daily

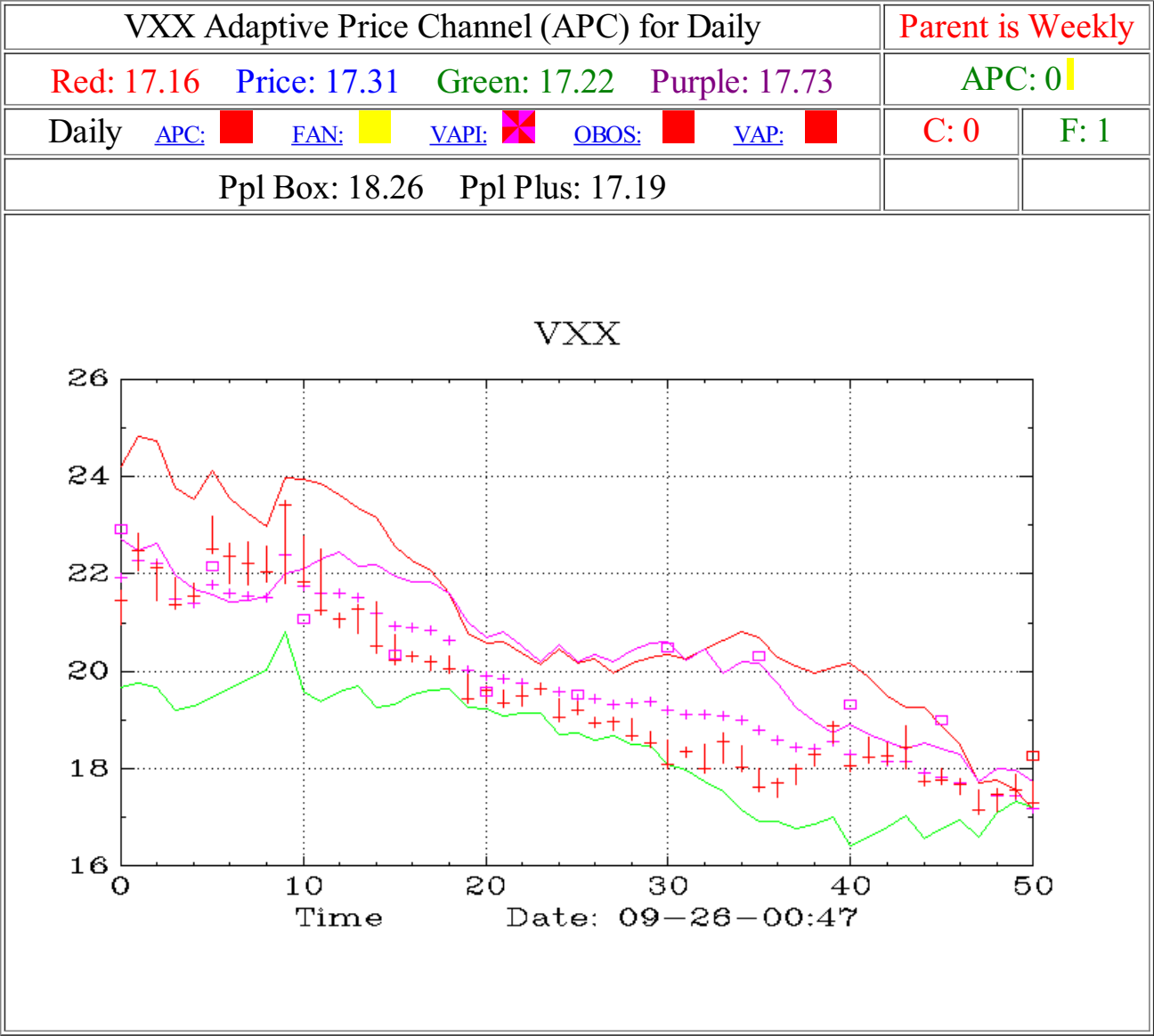


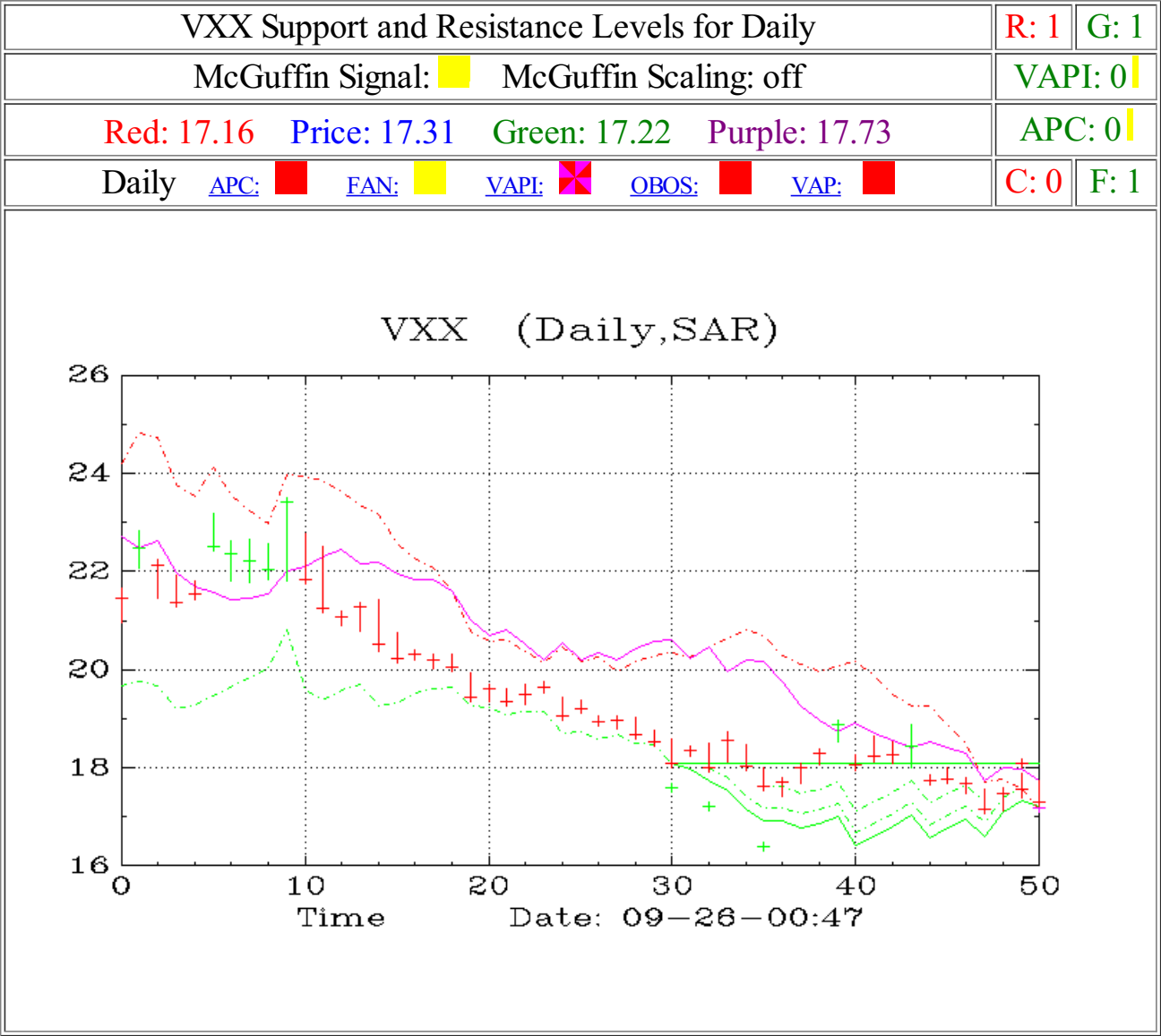
VXX Exhaustion Chart for Daily



VXX CS Chart for Daily







VXX : Short Term Vix Futures (90)

VXX Ichimoku Cloud for 90

VXX High: 17.89

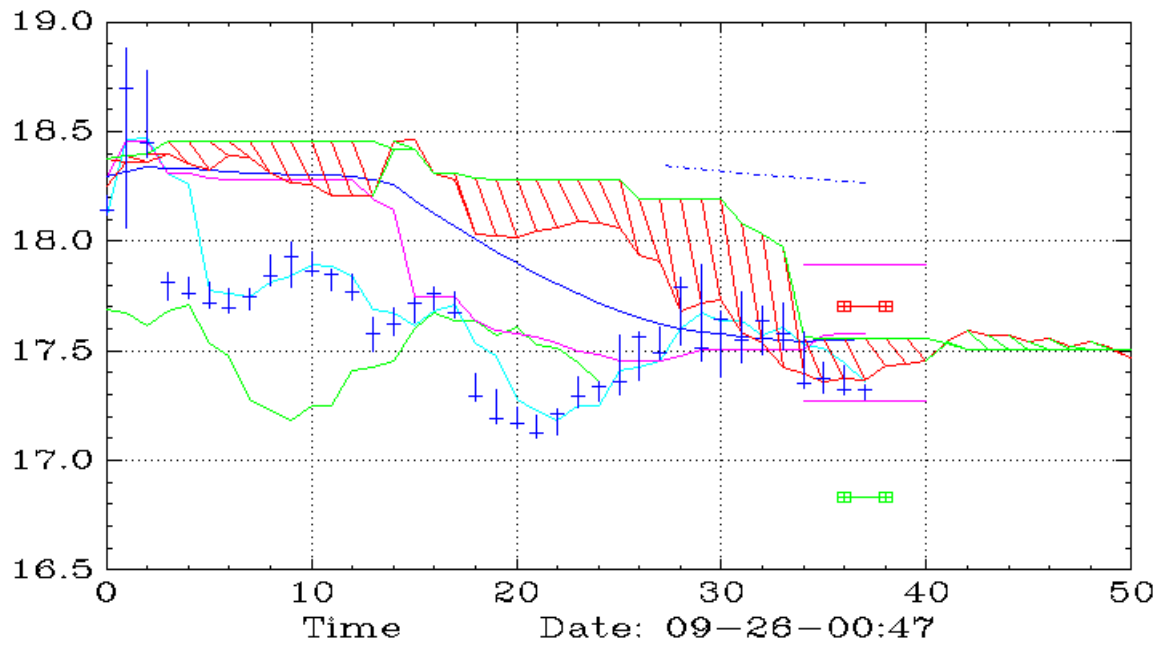
VXX Stop: 17.27

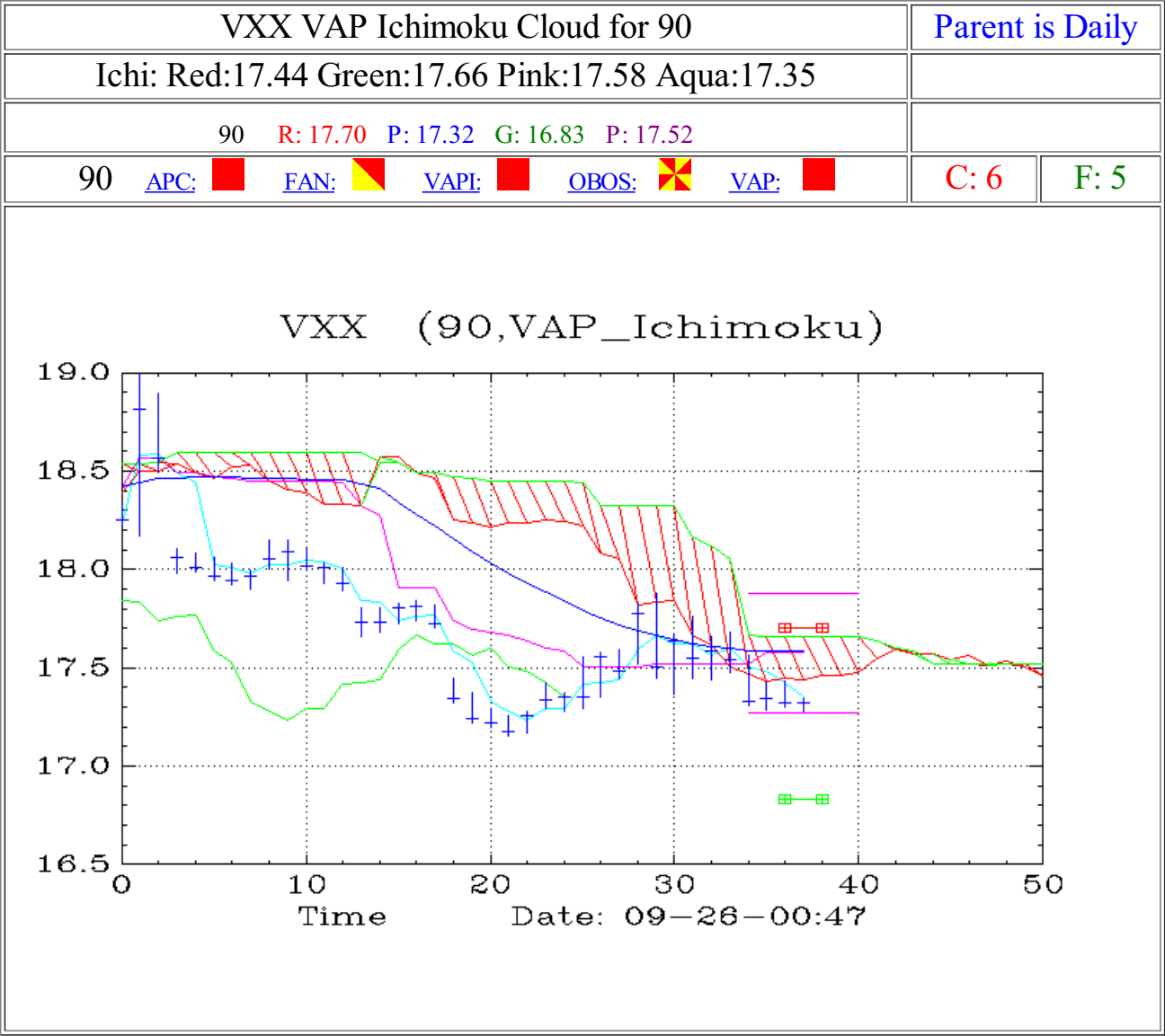
VXX: Red:17.37 Green:17.56 Pink:17.58 Aqua:17.36

C: 6

F: 5

VXX (90,Ichimoku)



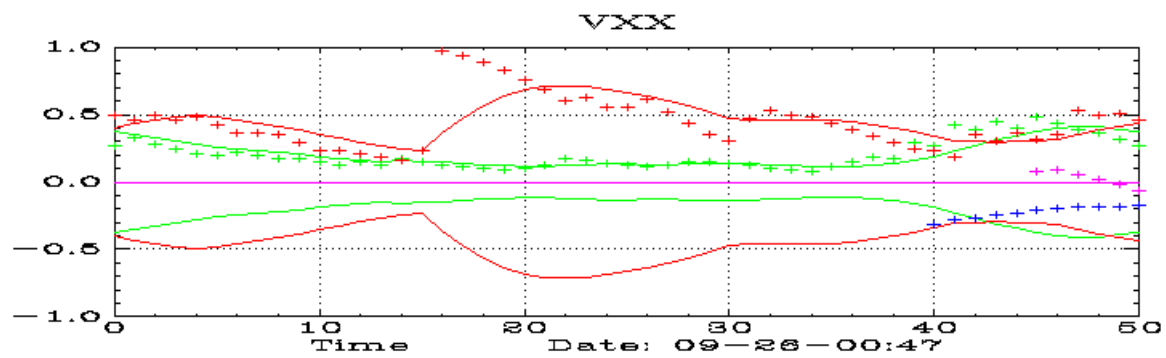


VXX Prevailing Market Direction for 90

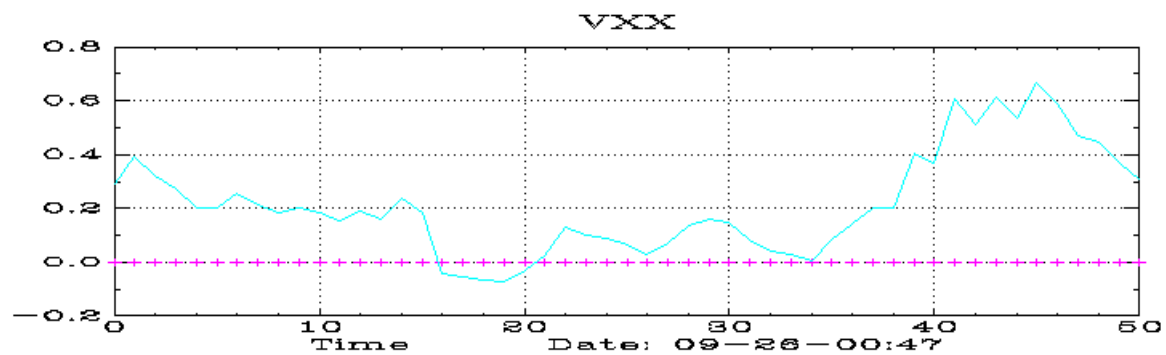
Pmd Down -0.18

-0.19 -0.19 -0.18 -0.18 -0.18

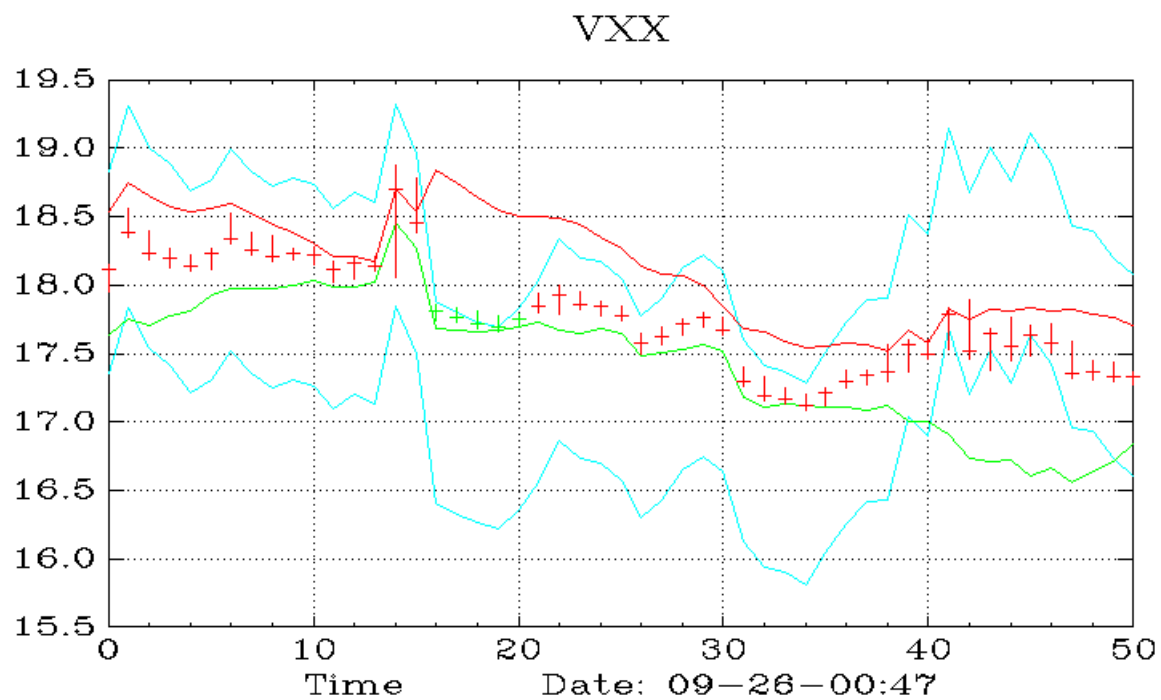
TsrVal -1.81



VXX Efficiency Chart for 90

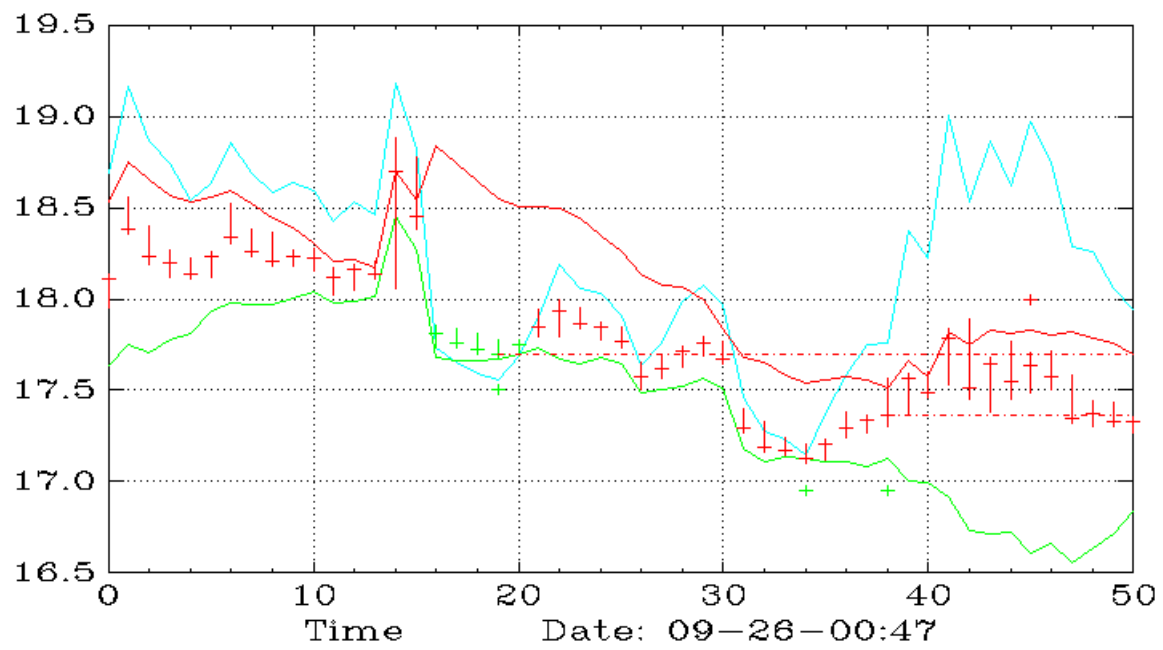


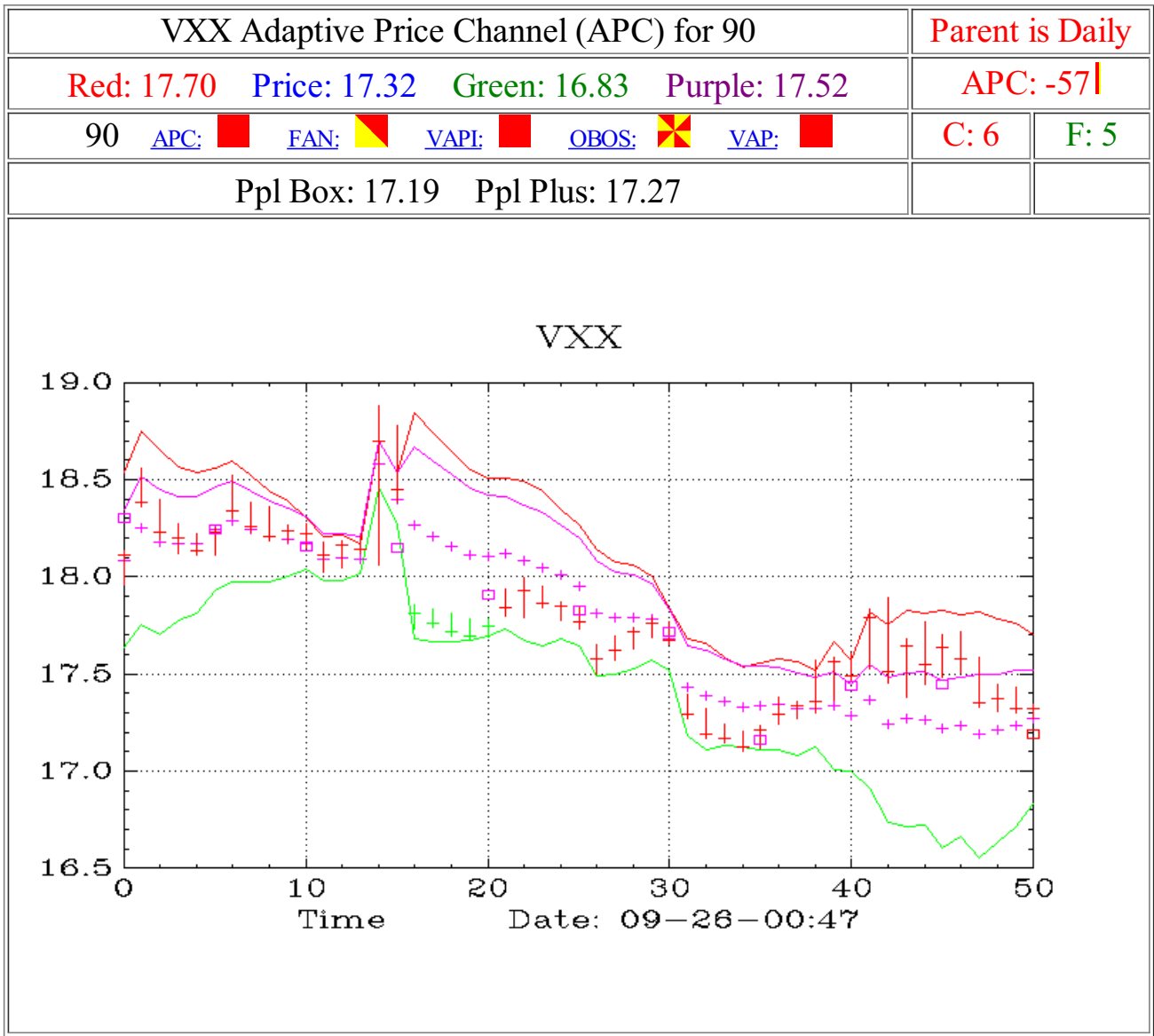
VXX Exhaustion Chart for 90

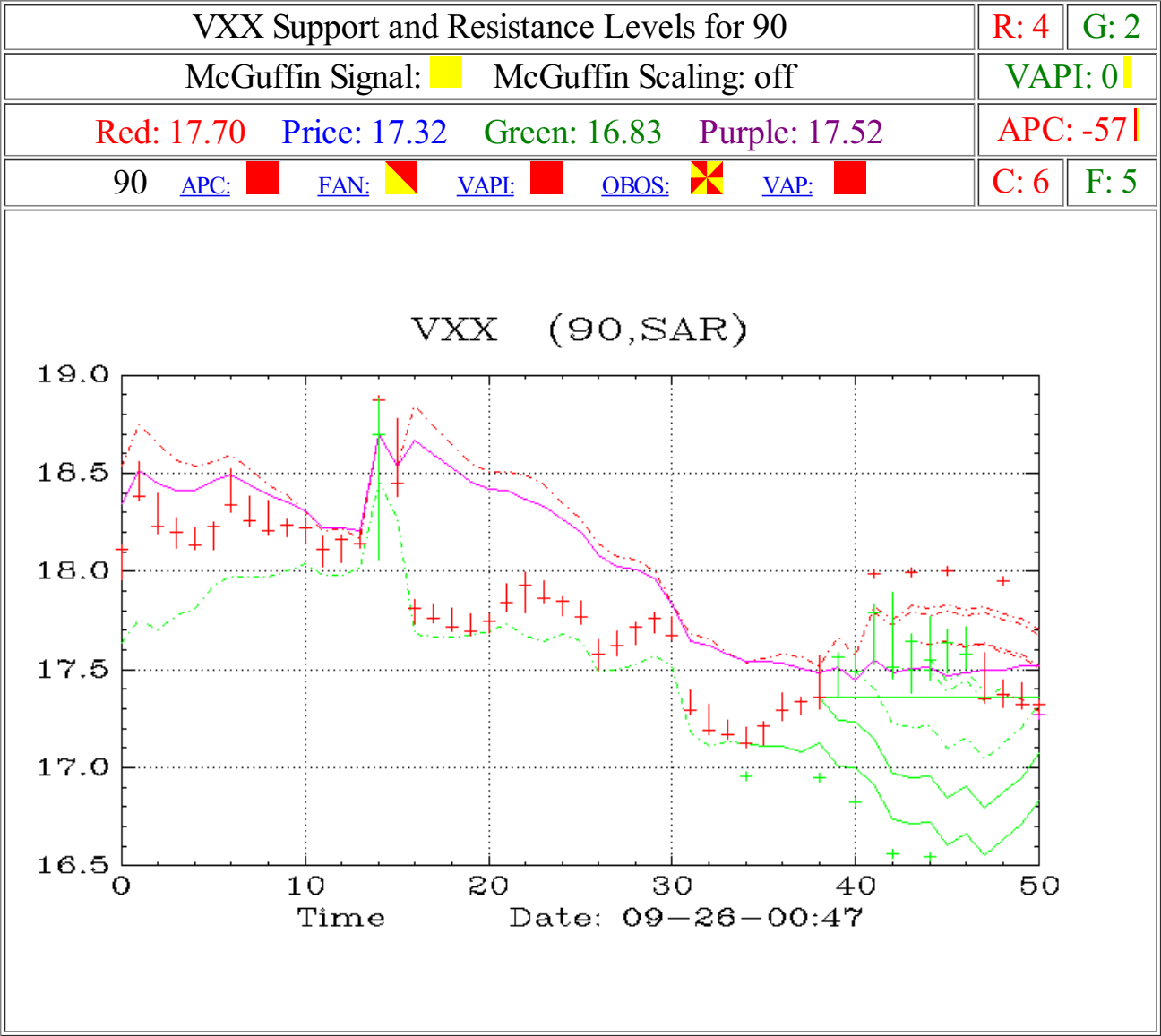


VXX CS Chart for 90

VXX







VXX : Short Term Vix Futures (60)

VXX Ichimoku Cloud for 60

VXX High: 17.89

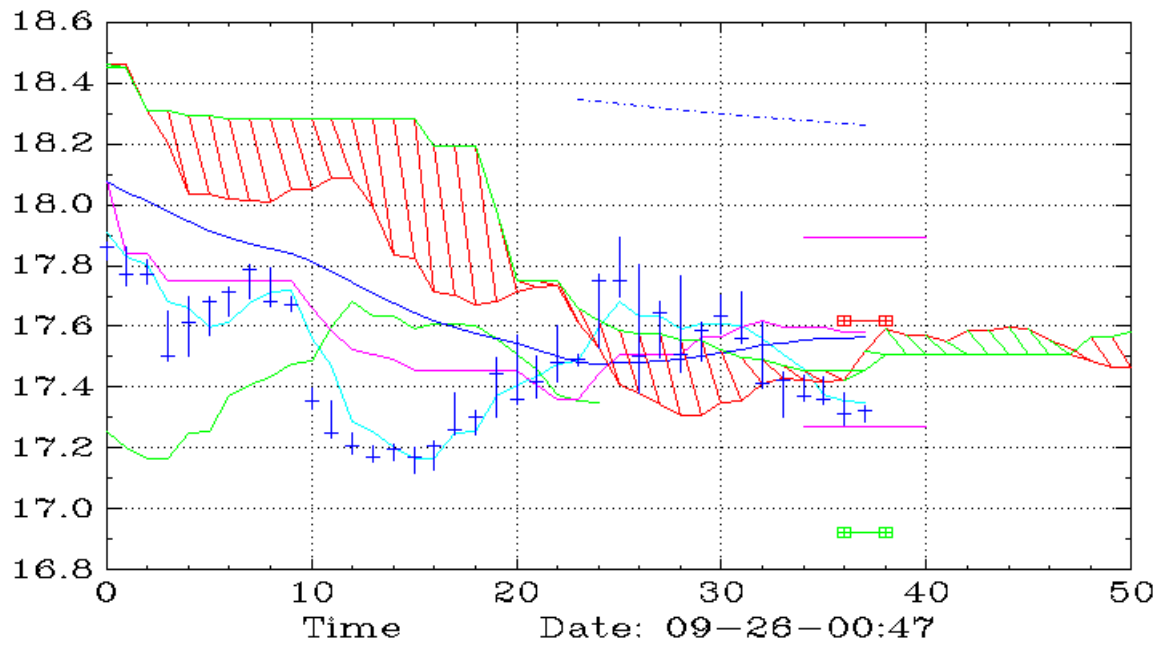
VXX Stop: 17.27

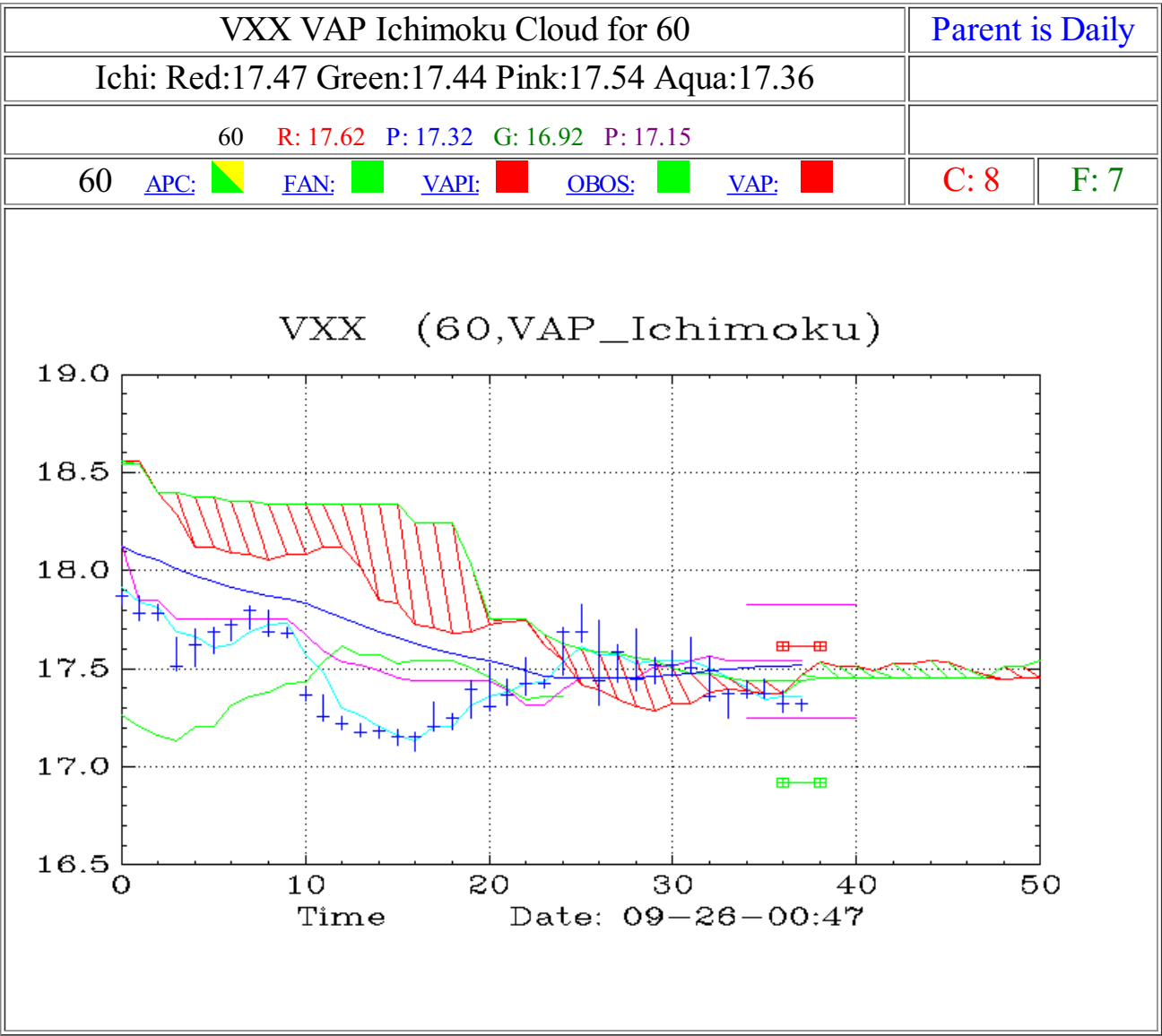
VXX: Red:17.52 Green:17.45 Pink:17.58 Aqua:17.35

C: 8

F: 7

VXX (60,Ichimoku)



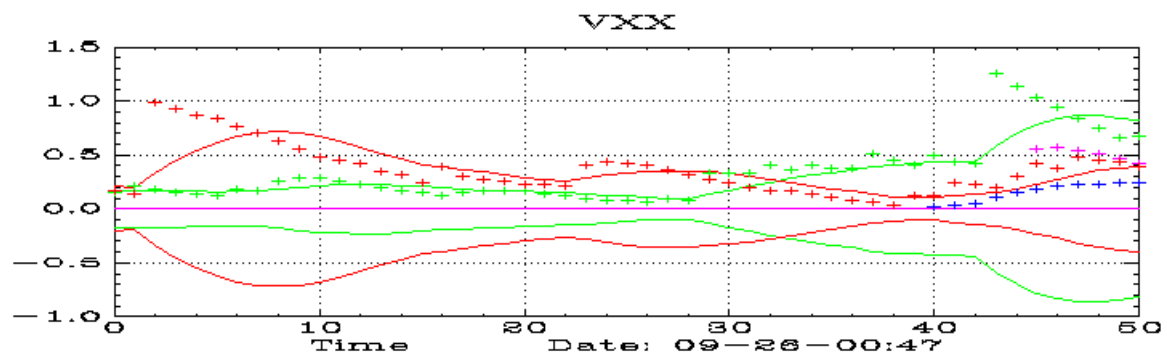


VXX Prevailing Market Direction for 60

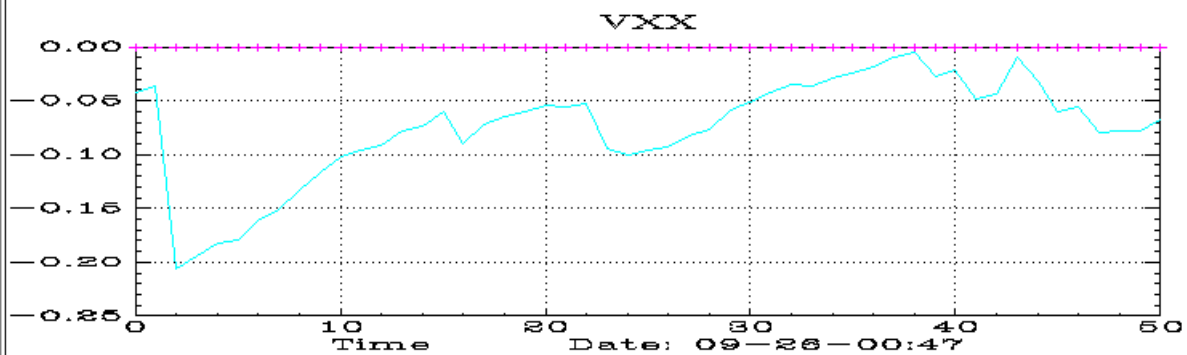
Pmd Up 0.25

0.21 0.22 0.23 0.24 0.25

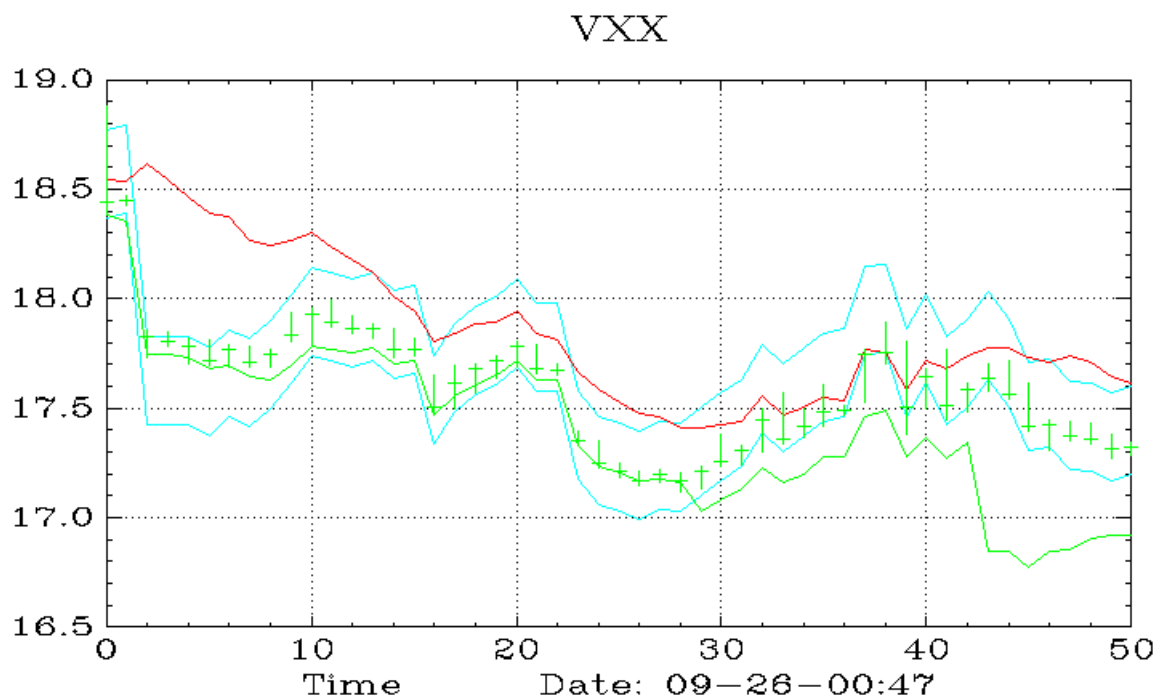
TsrVal 1.61



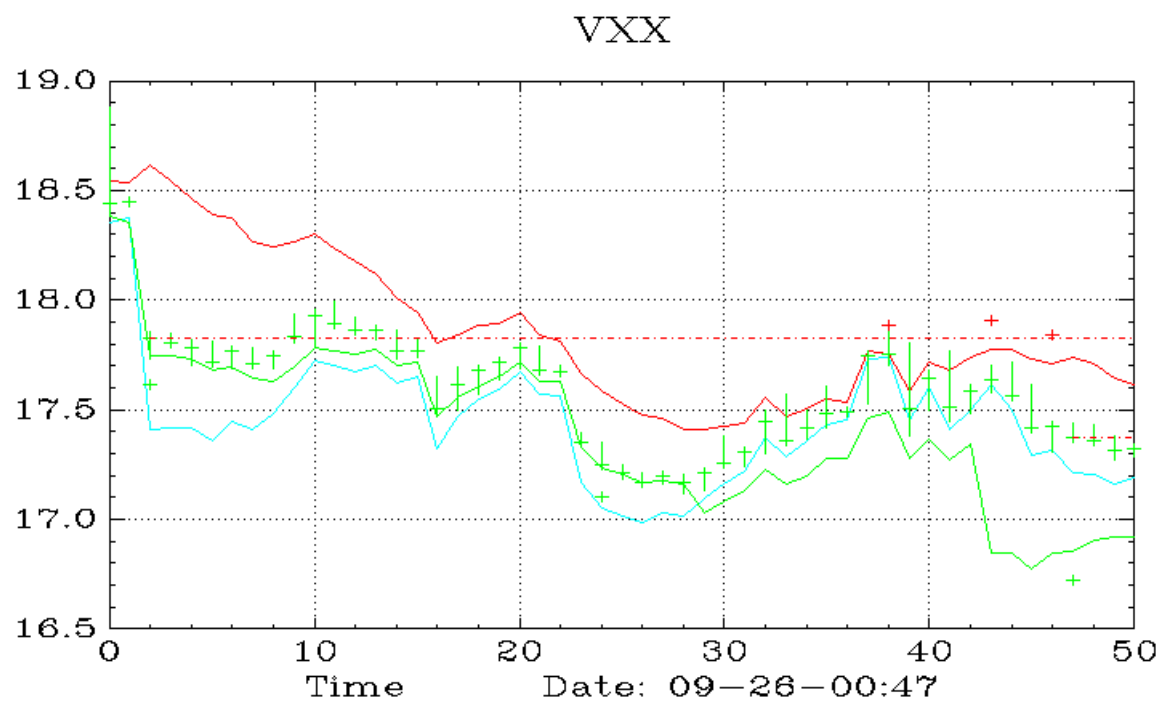
VXX Efficiency Chart for 60

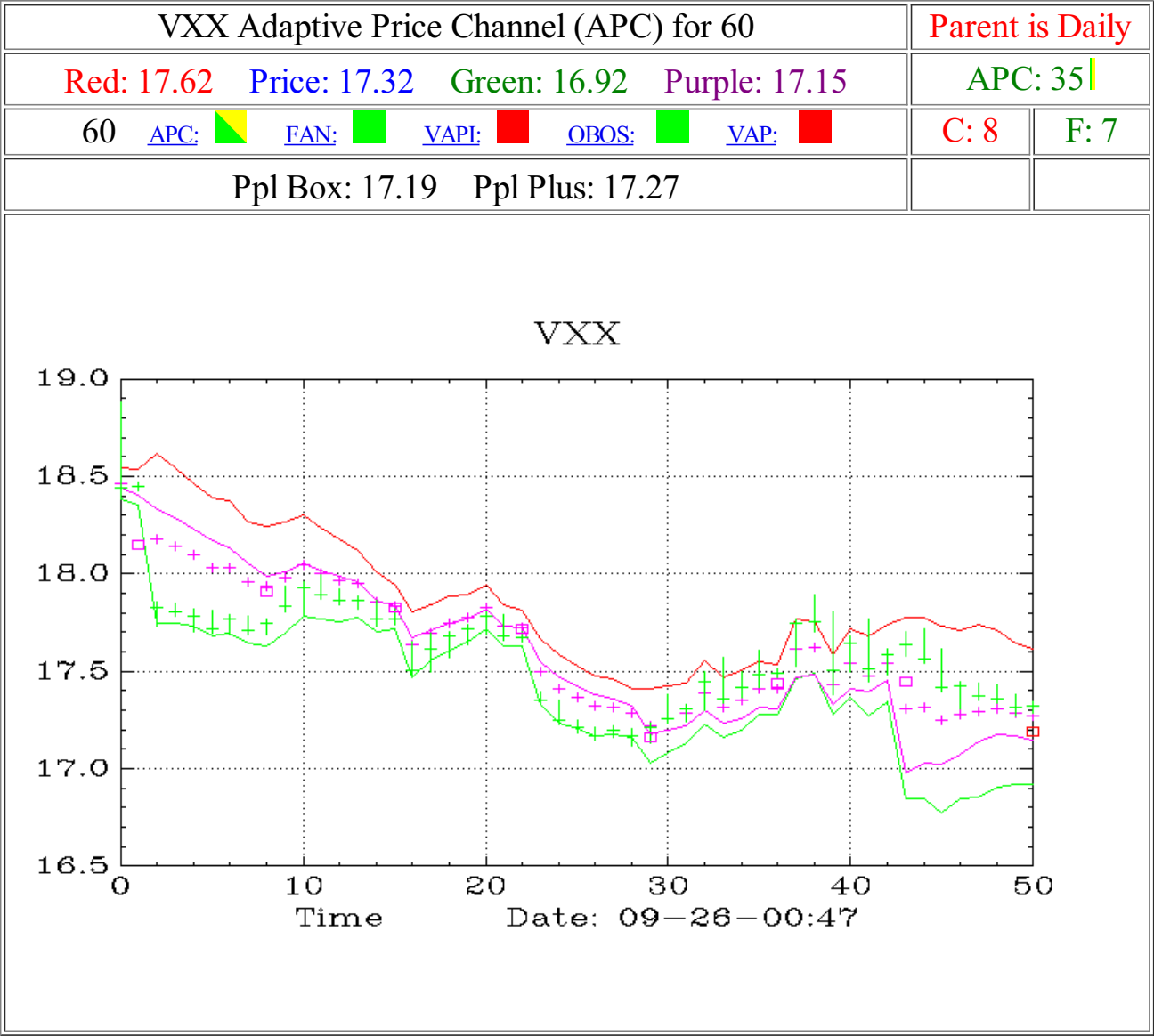


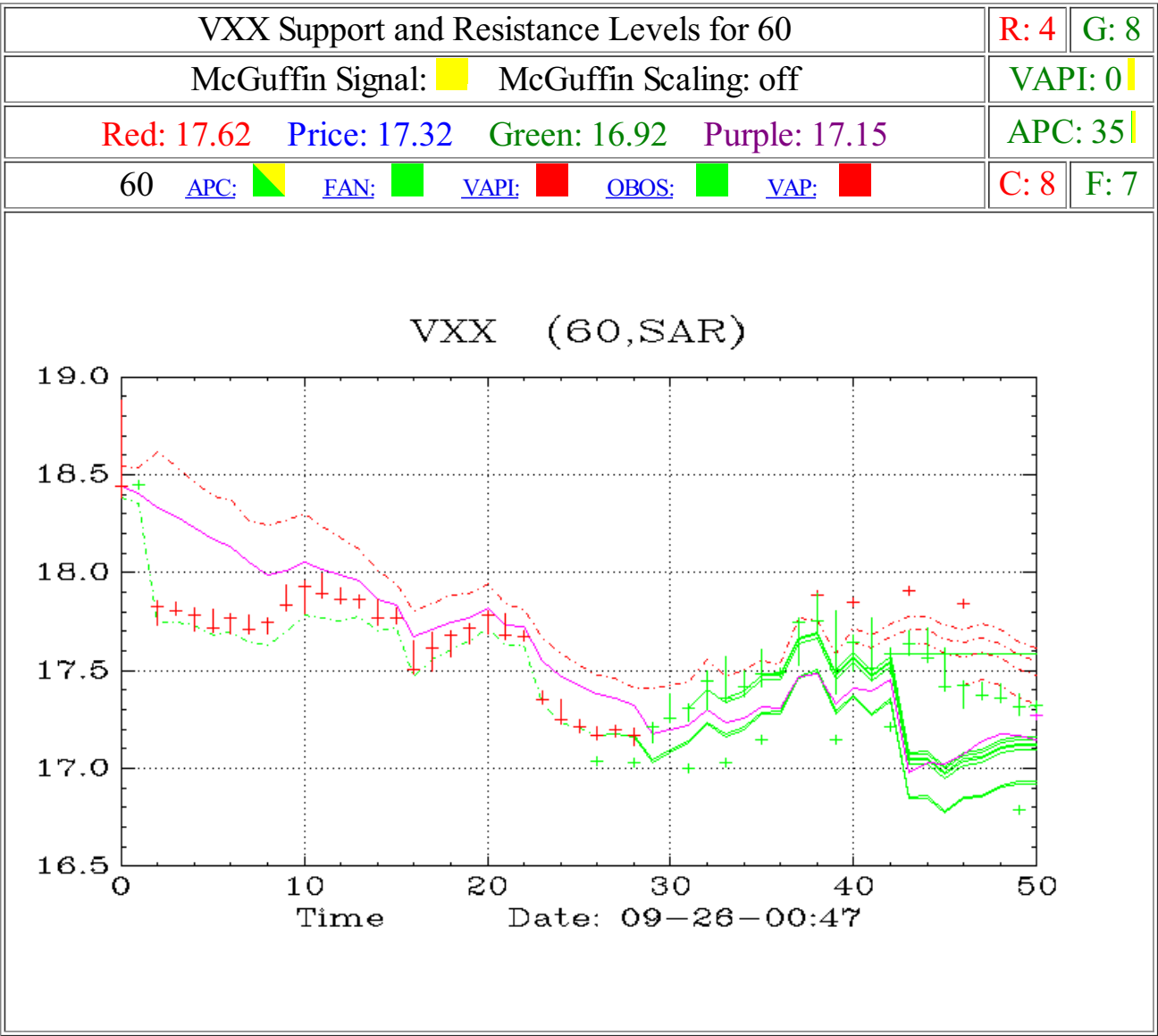
VXX Exhaustion Chart for 60



VXX CS Chart for 60







VXX : Short Term Vix Futures (45)

VXX Ichimoku Cloud for 45

VXX High: 17.72

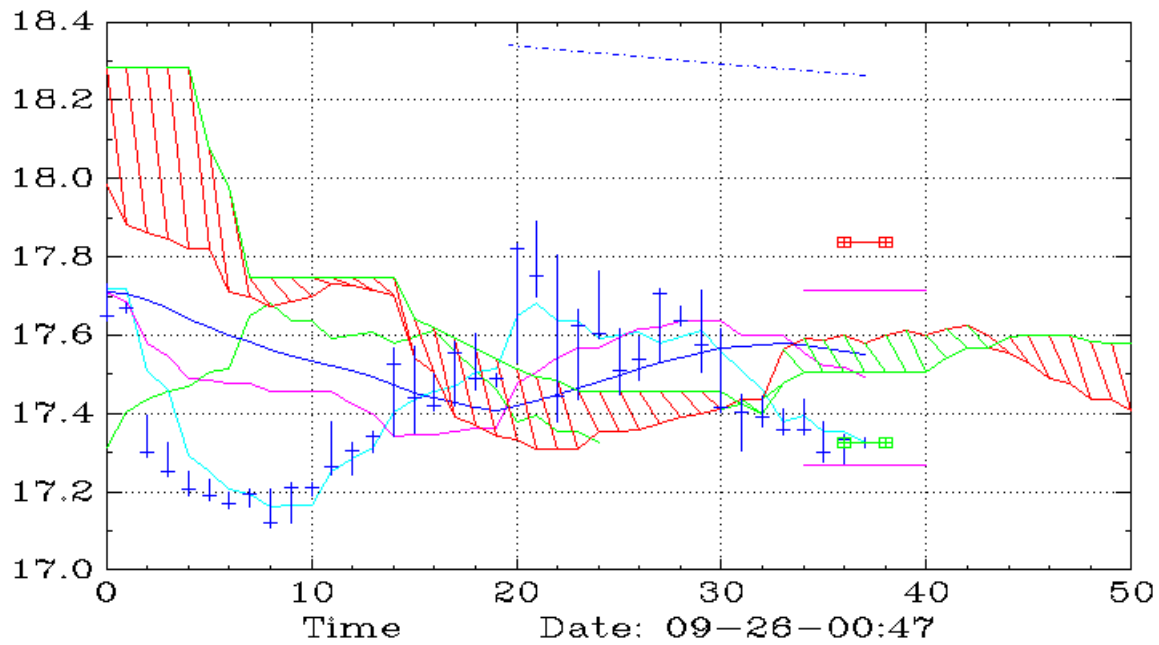
VXX Stop: 17.27

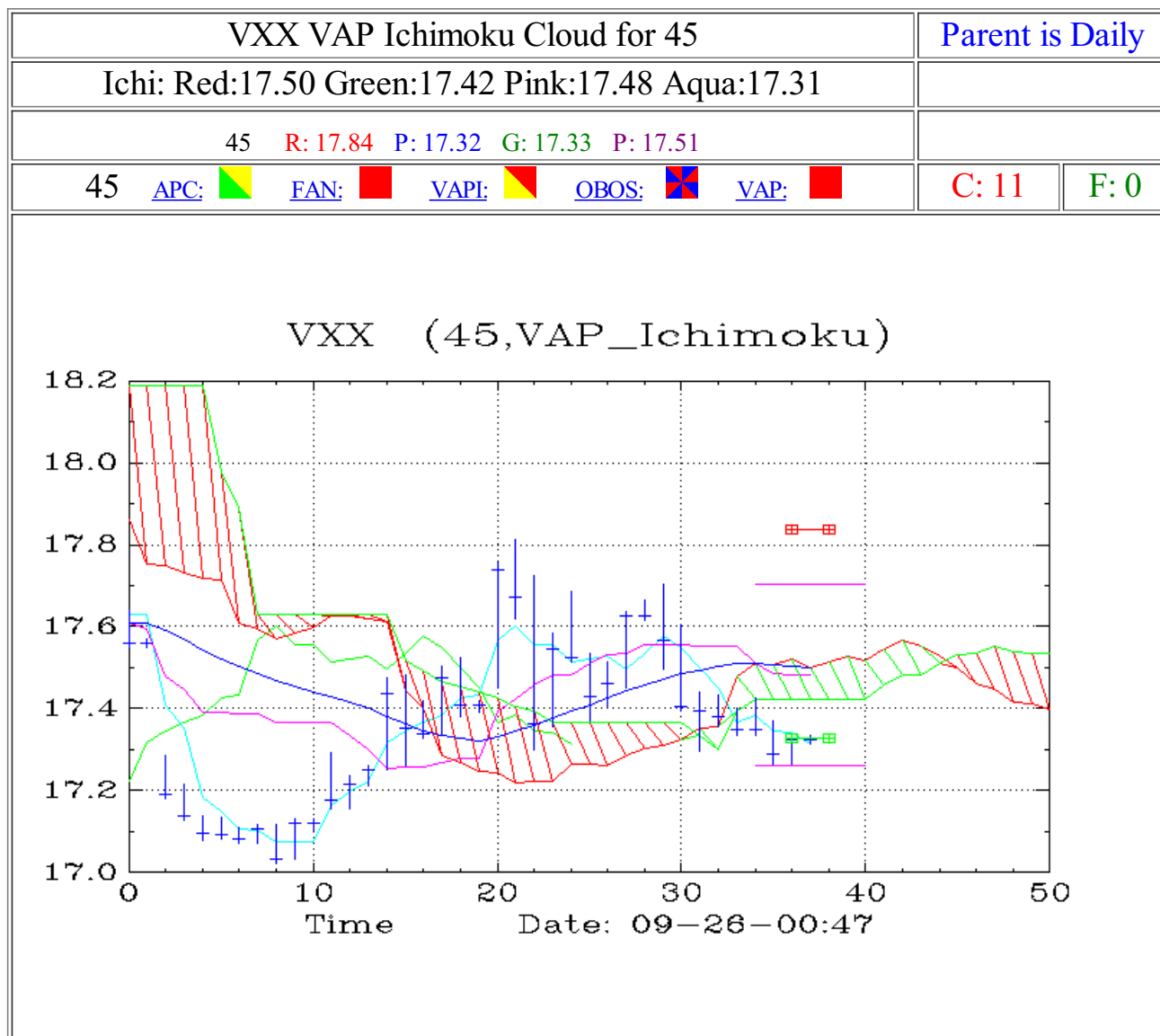
VXX: Red:17.58 Green:17.51 Pink:17.49 Aqua:17.32

C: 11

F: 0

VXX (45,Ichimoku)



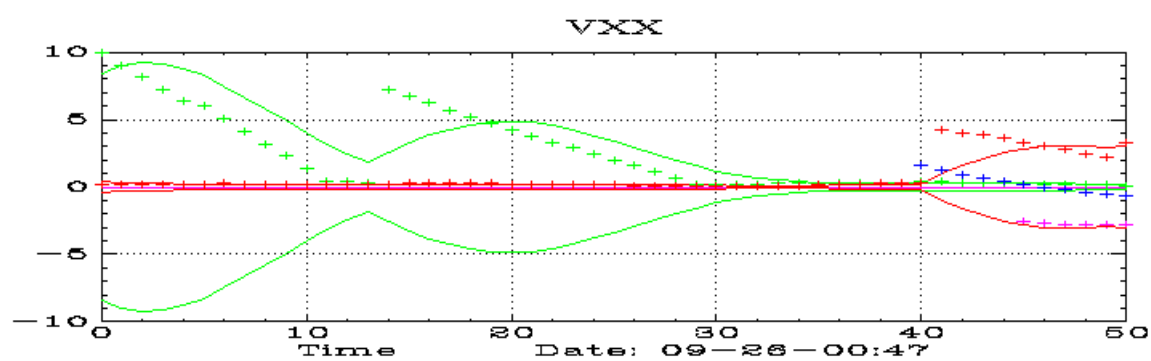


VXX Prevailing Market Direction for 45

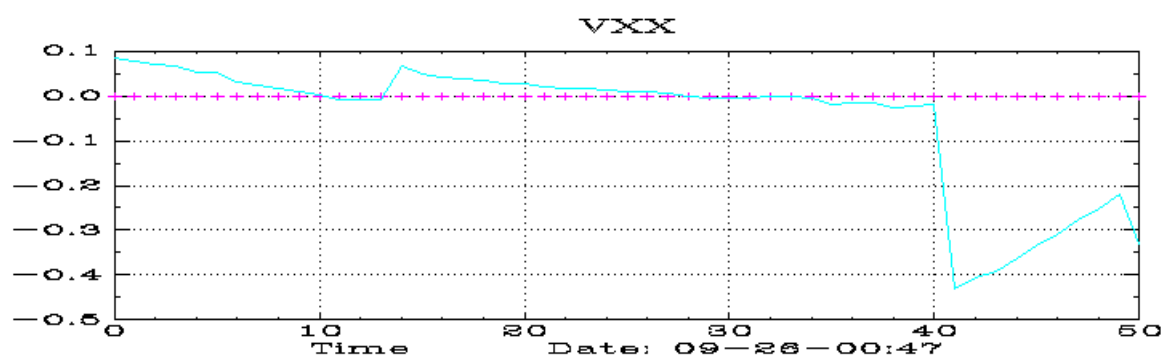
Pmd Down -0.70

-0.02 -0.20 -0.37 -0.51 -0.70

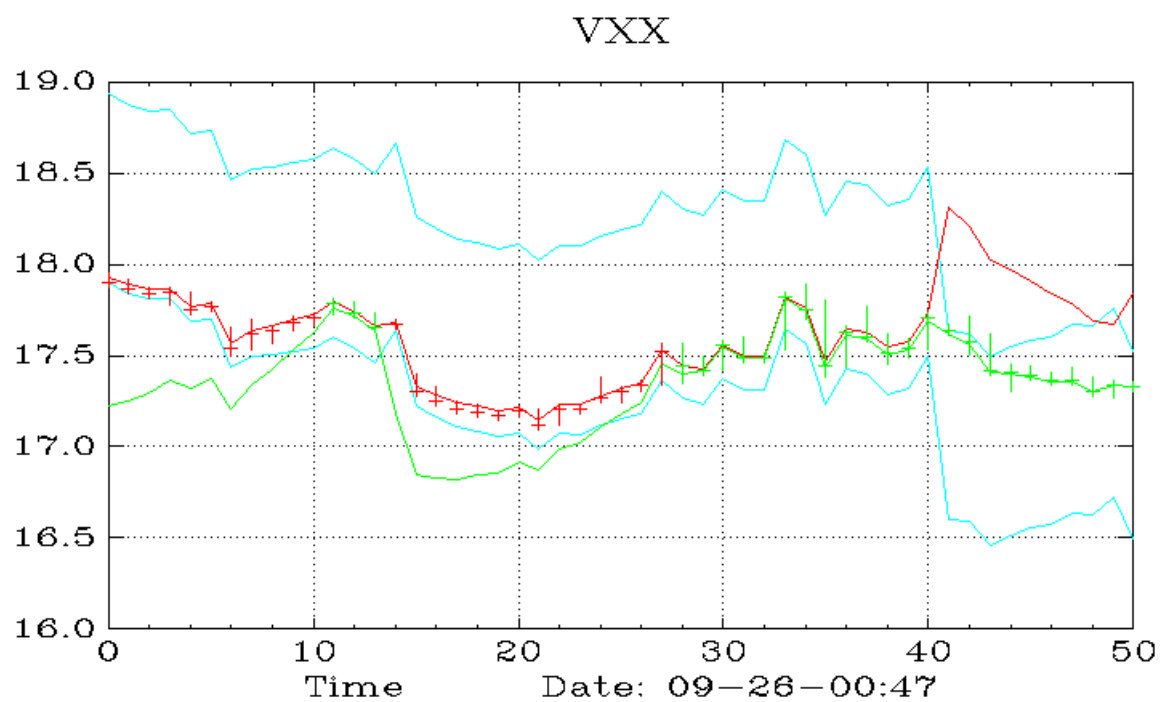
TsrVal -3.95



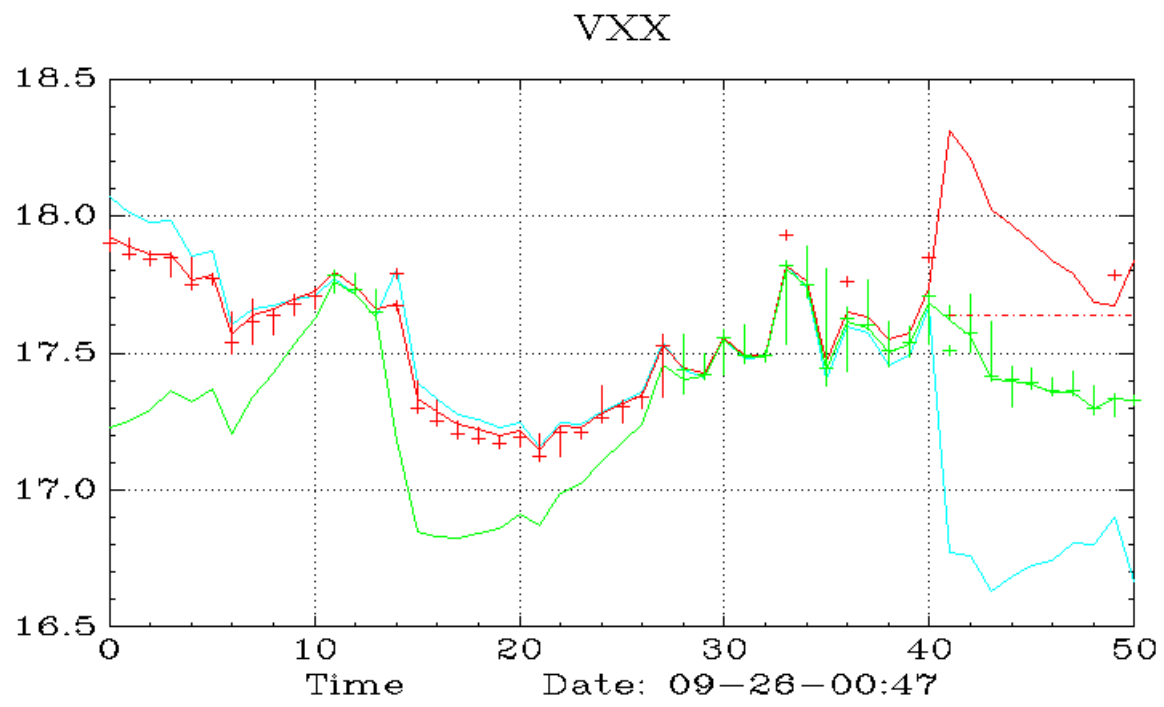
VXX Efficiency Chart for 45

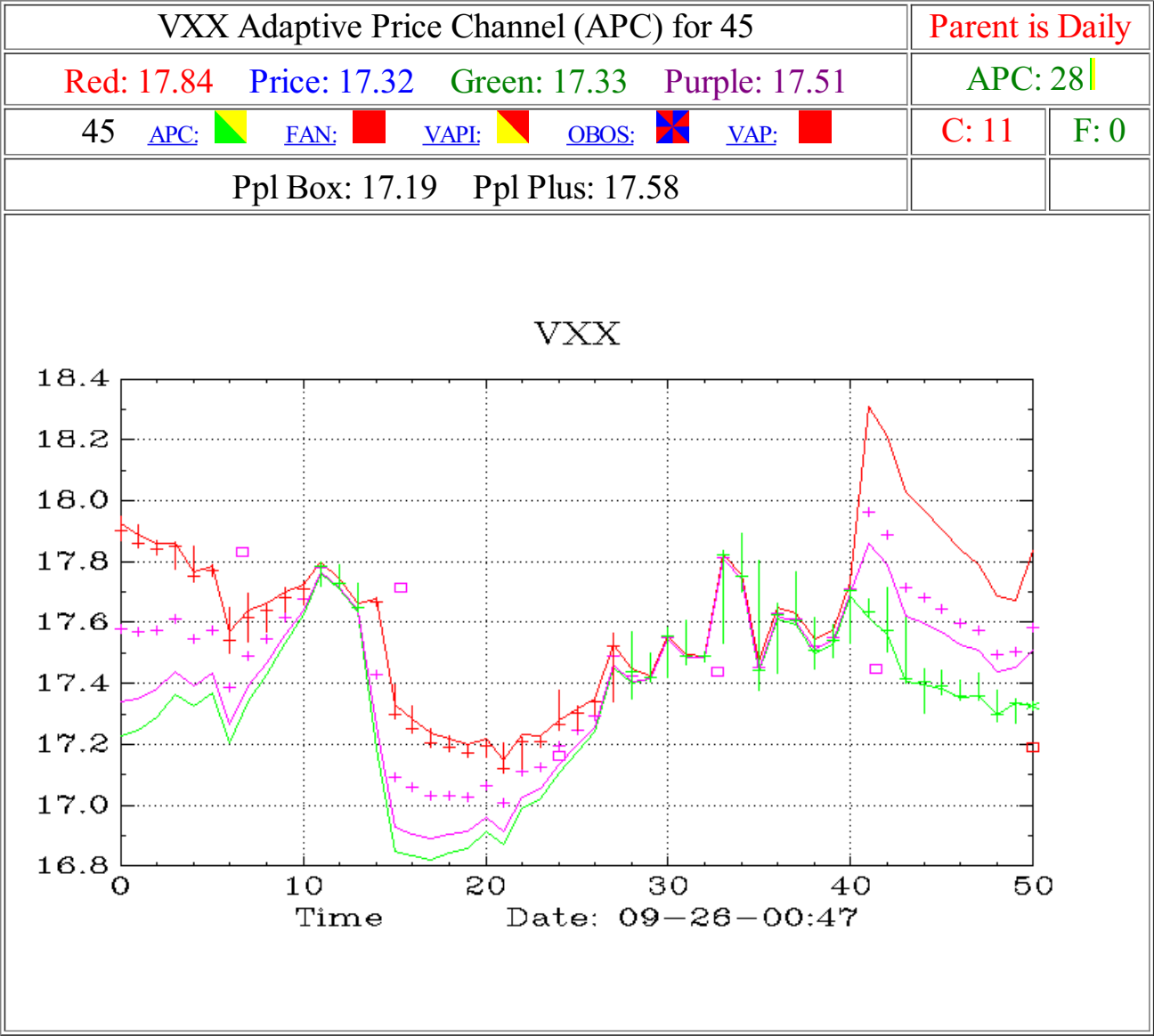


VXX Exhaustion Chart for 45

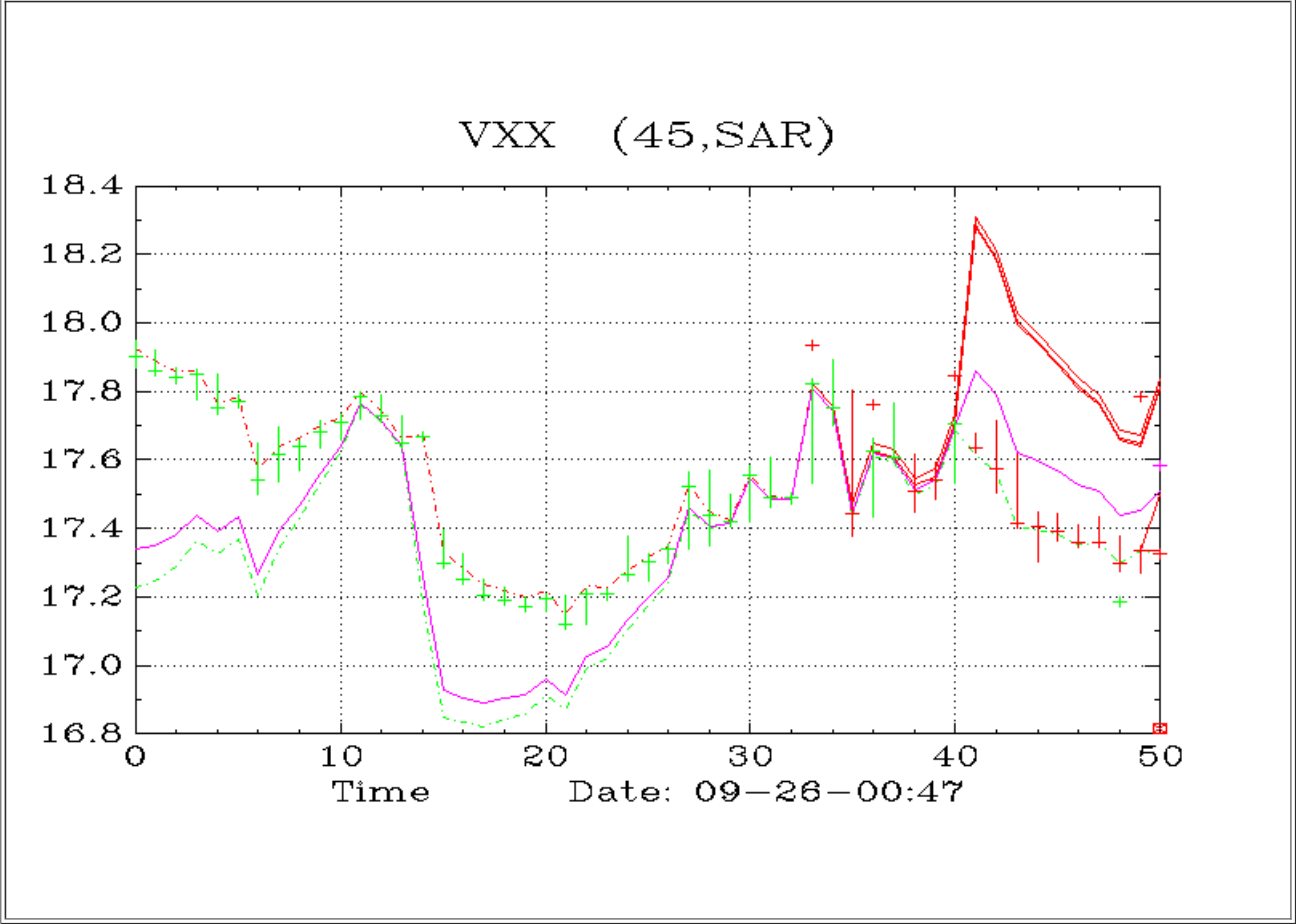


VXX CS Chart for 45





VXX Support and Resistance Levels for 45										R: 4		G: 1			
McGuffin Signal:  McGuffin Scaling: off										VAPI: 0 					
Red: 17.84 Price: 17.32 Green: 17.33 Purple: 17.51										APC: 28 					
45		<u>APC</u> : 		<u>FAN</u> : 		<u>VAPI</u> : 		<u>OBOS</u> : 		<u>VAP</u> : 		C: 11		F: 0	



VXX : Short Term Vix Futures (30)

VXX Ichimoku Cloud for 30

VXX High: 17.72

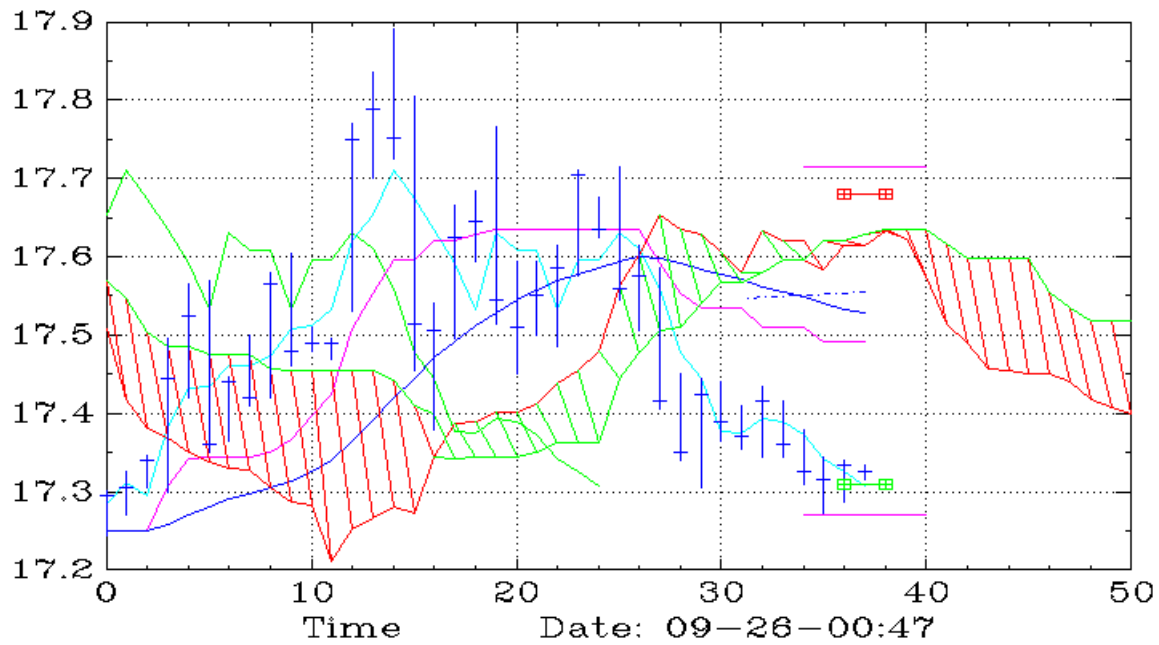
VXX Stop: 17.27

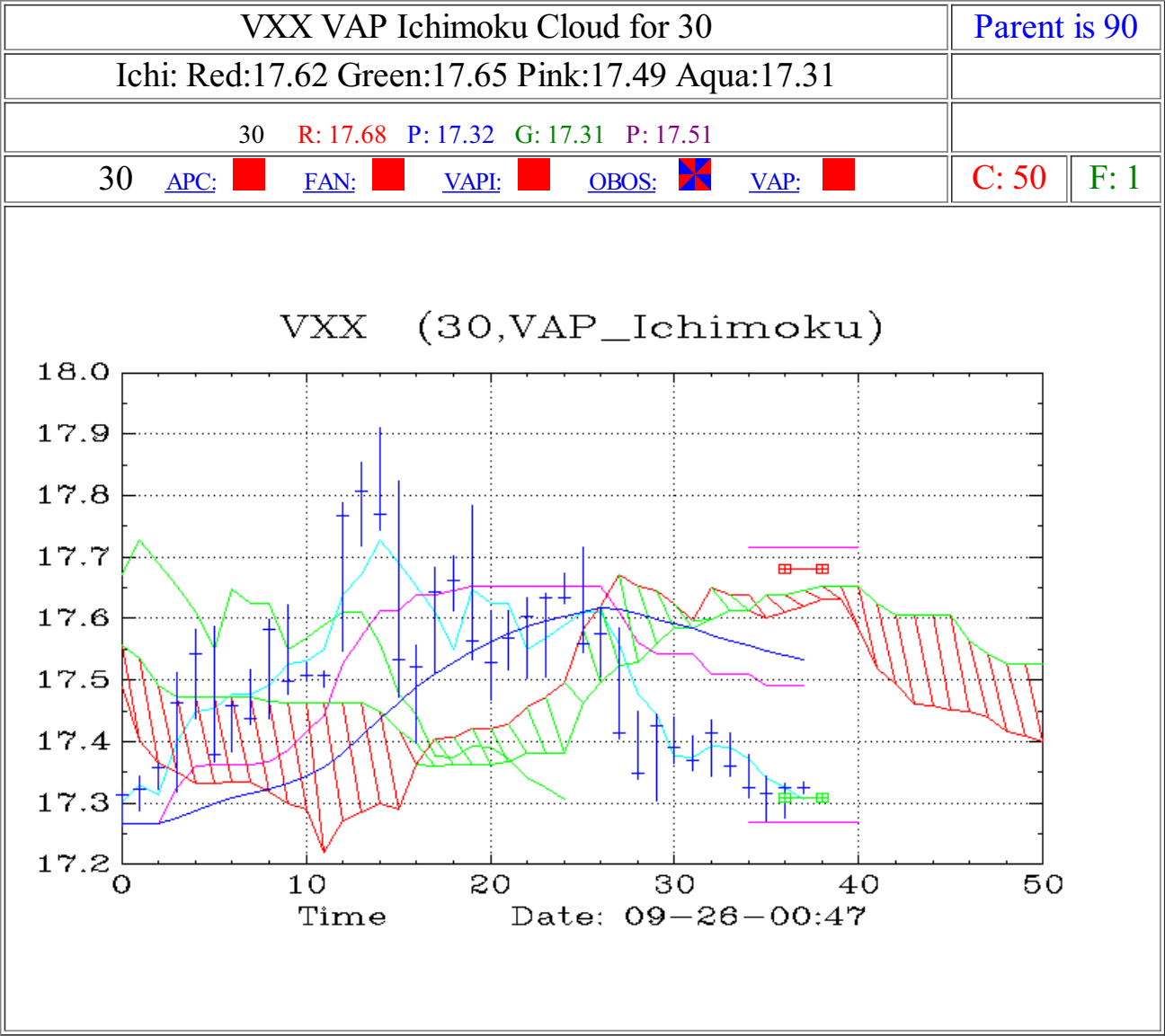
VXX: Red:17.62 Green:17.63 Pink:17.49 Aqua:17.31

C: 50

F: 1

VXX (30,Ichimoku)



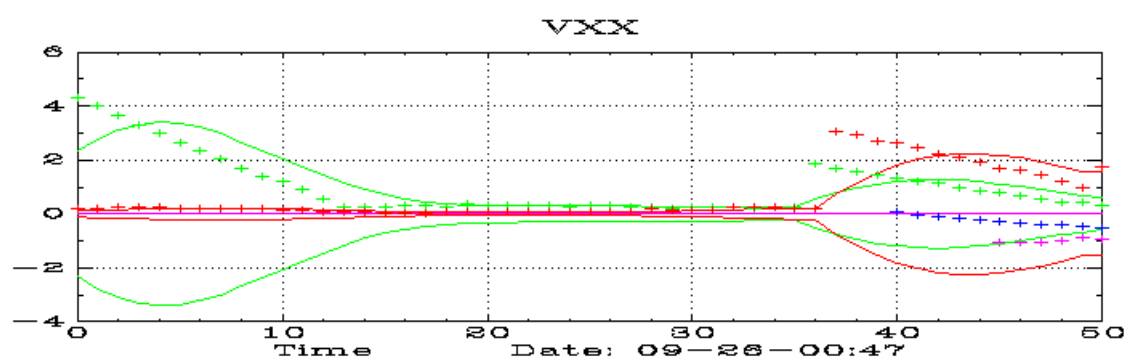


VXX Prevailing Market Direction for 30

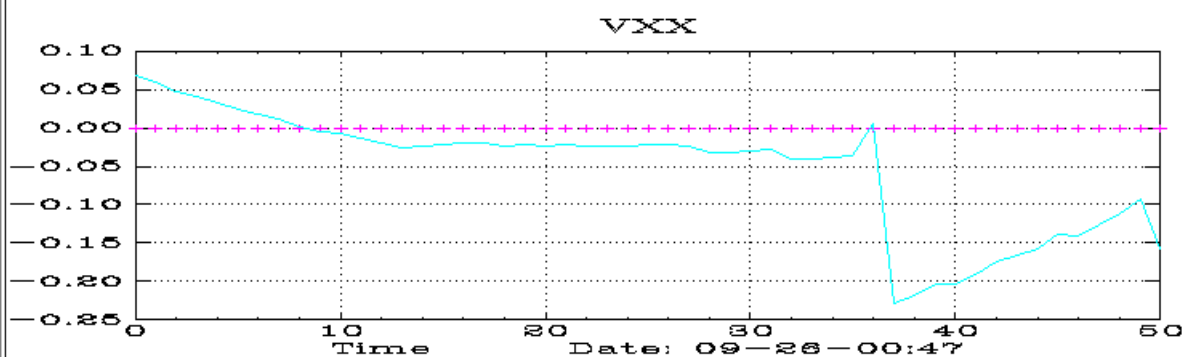
Pmd Down -0.51

-0.34 -0.39 -0.42 -0.44 -0.51

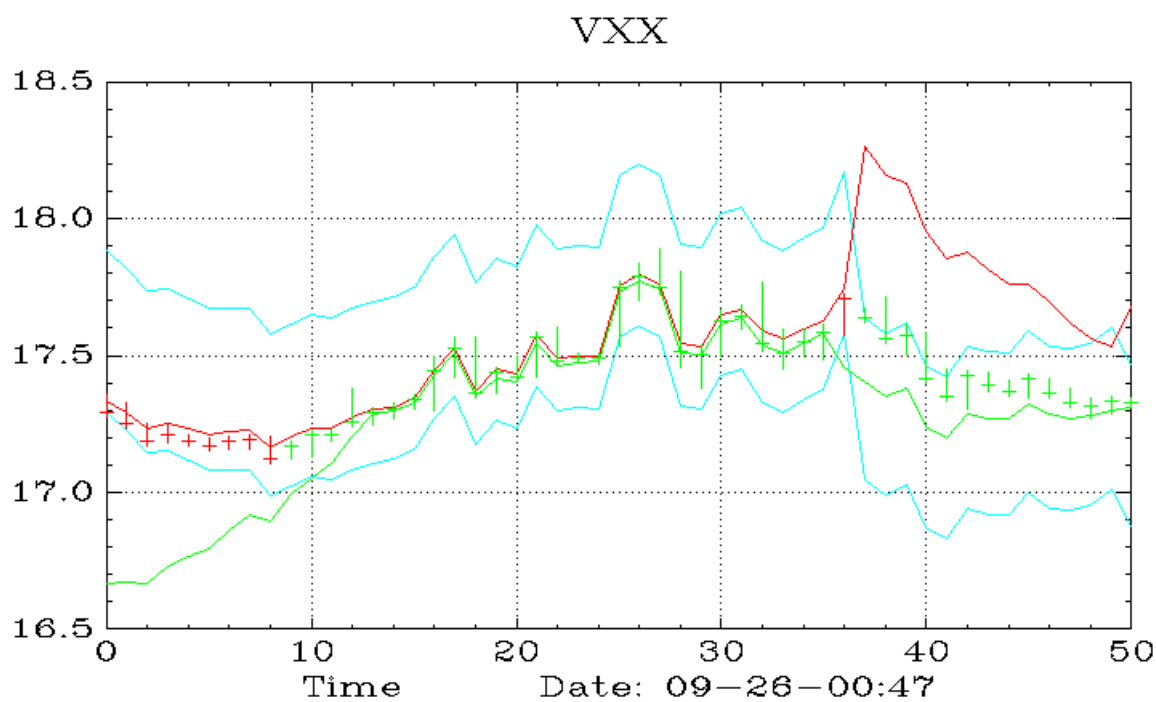
TsrVal -0.40



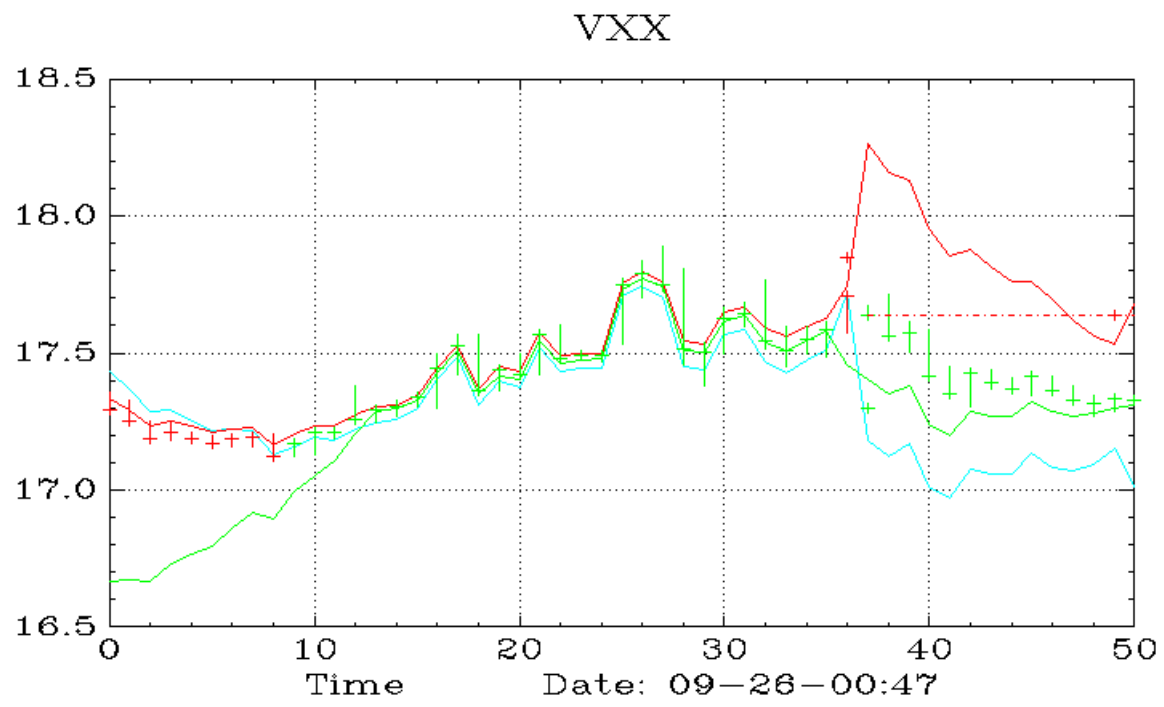
VXX Efficiency Chart for 30

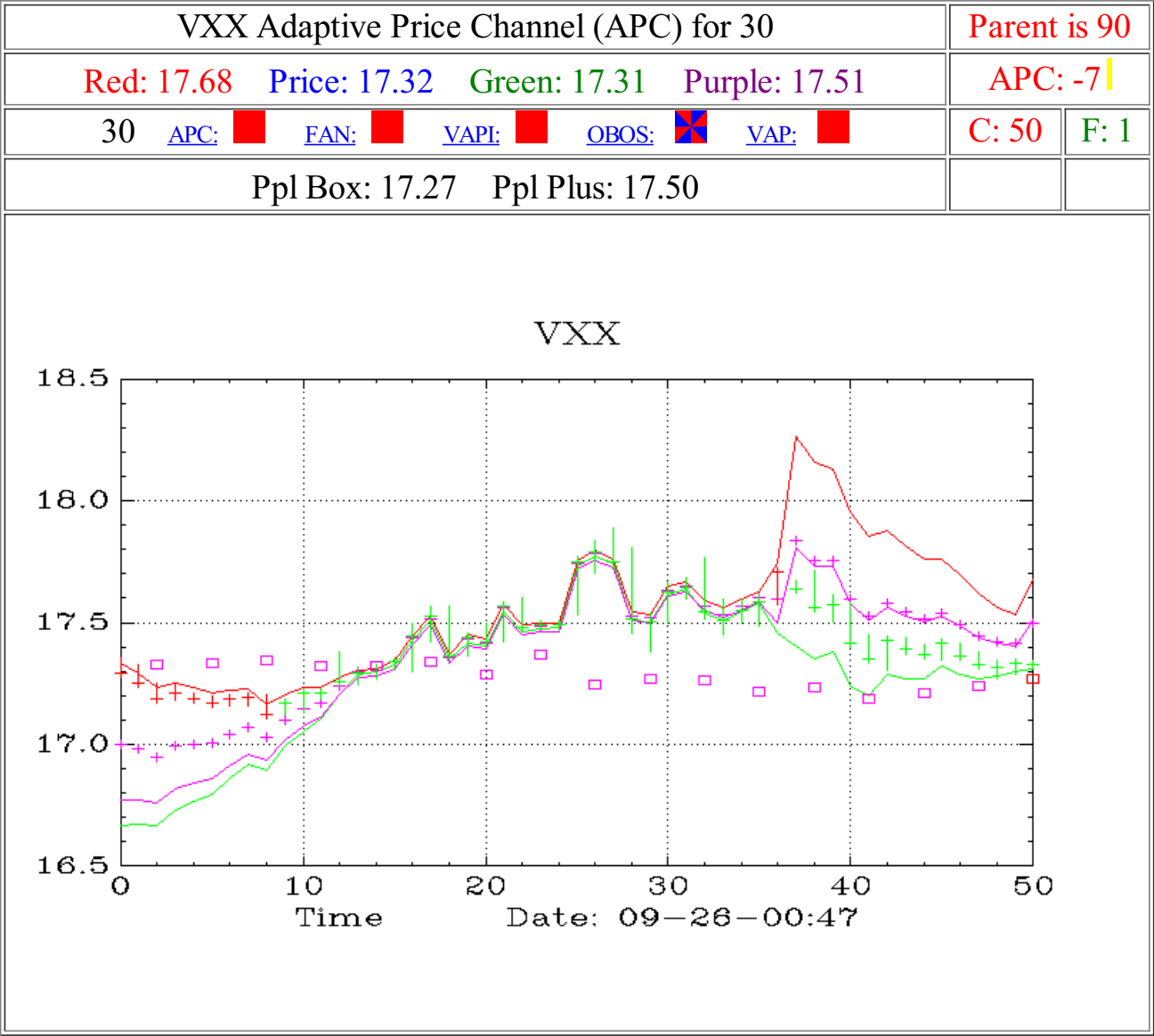


VXX Exhaustion Chart for 30

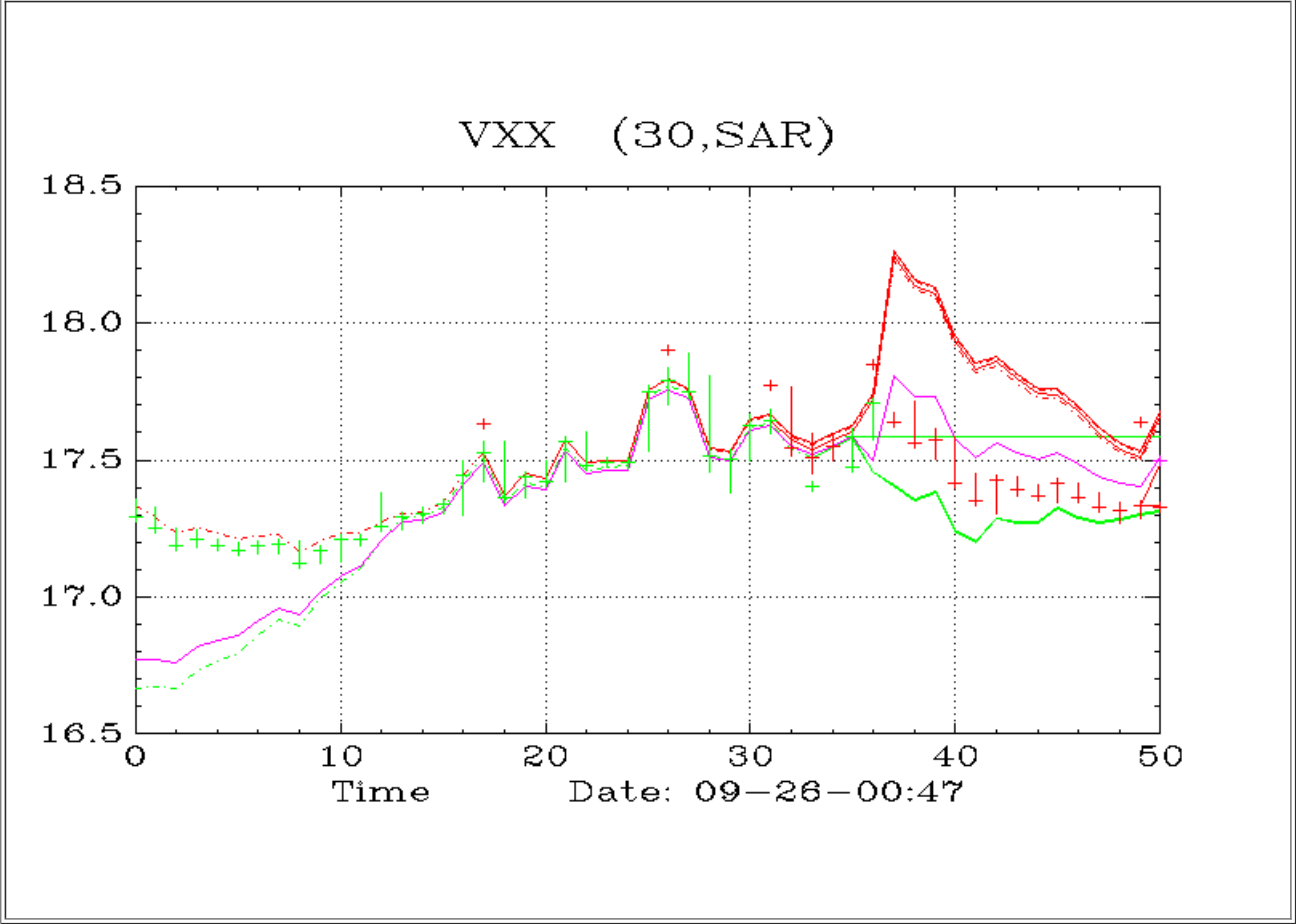


VXX CS Chart for 30





VXX Support and Resistance Levels for 30							R: 5	G: 2
McGuffin Signal: McGuffin Scaling: off							VAPI: 0	
Red: 17.68 Price: 17.32 Green: 17.31 Purple: 17.51							APC: -7	
30	APC:	FAN:	VAPI:	OBOS:	VAP:	C: 50	F: 1	



VXX : Short Term Vix Futures (15)

VXX Ichimoku Cloud for 15

VXX High: 17.43

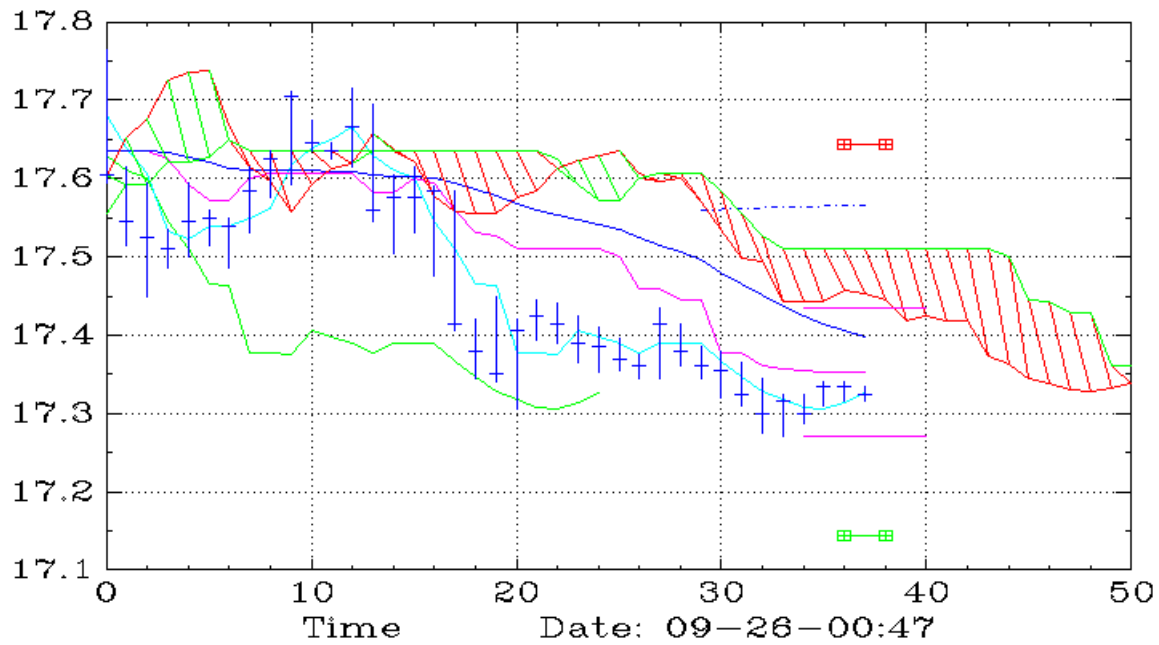
VXX Stop: 17.27

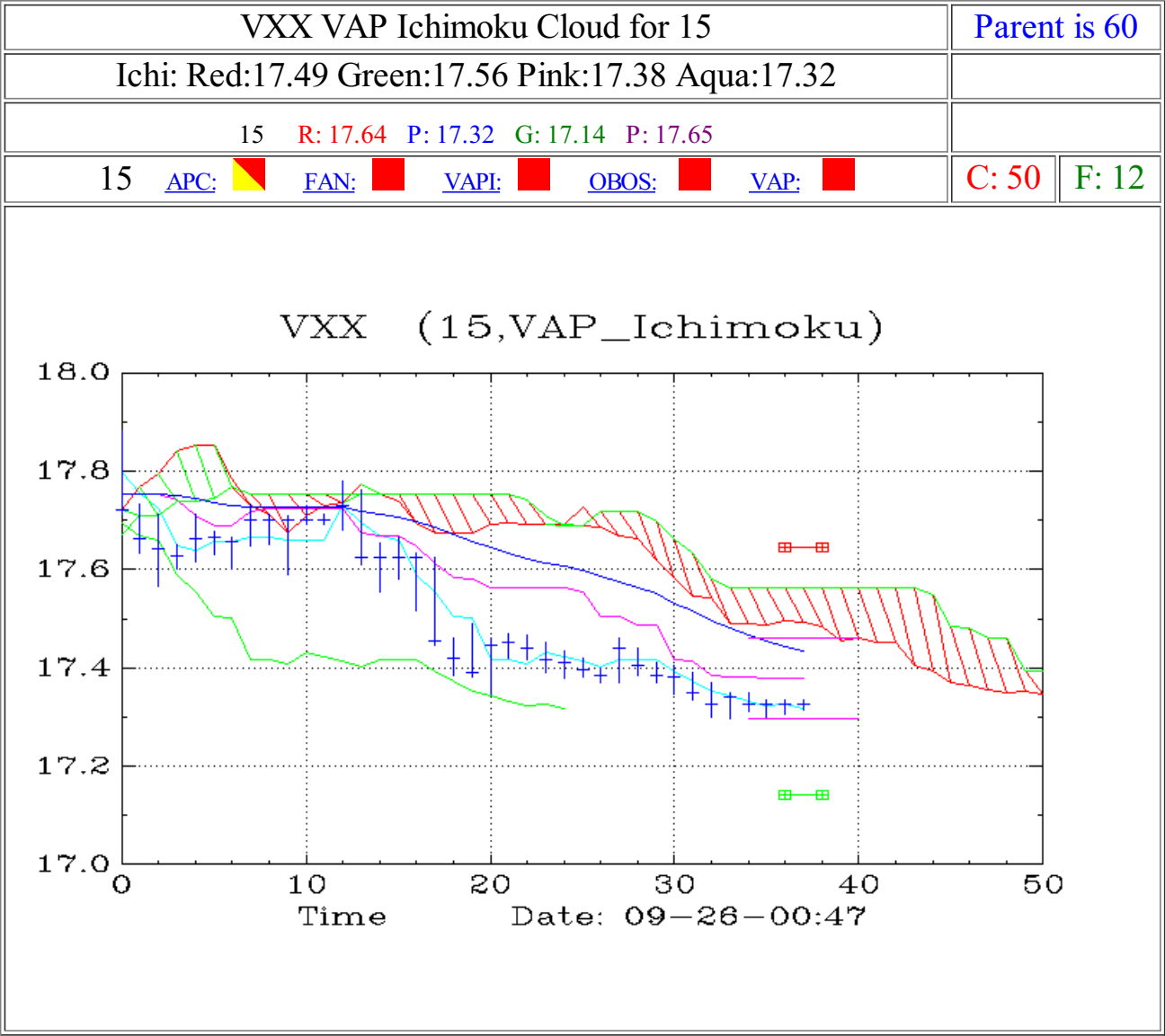
VXX: Red:17.45 Green:17.51 Pink:17.35 Aqua:17.33

C: 50

F: 12

VXX (15,Ichimoku)



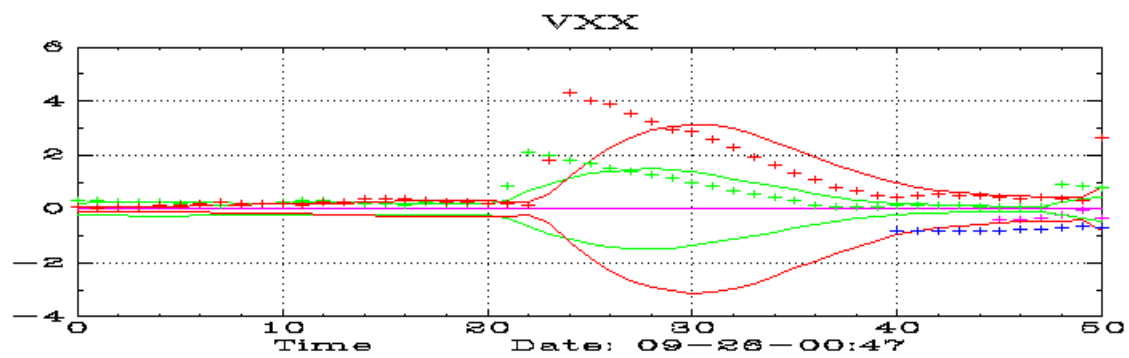


VXX Prevailing Market Direction for 15

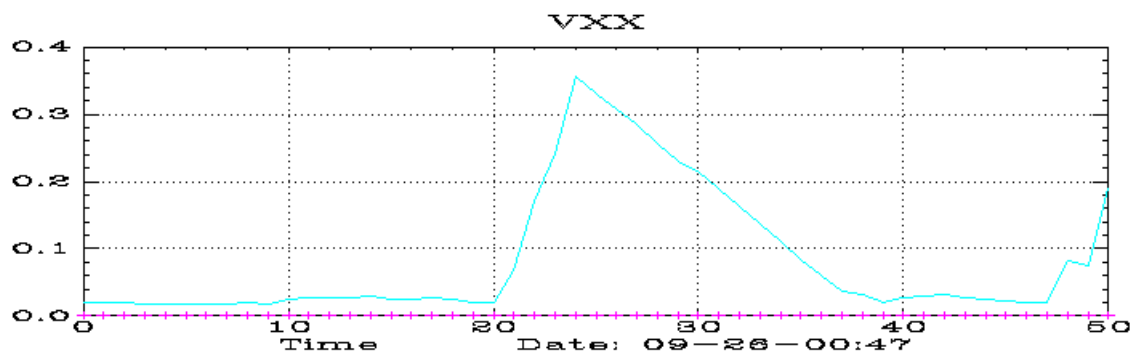
Pmd Down -0.71

-0.77 -0.76 -0.70 -0.65 -0.71

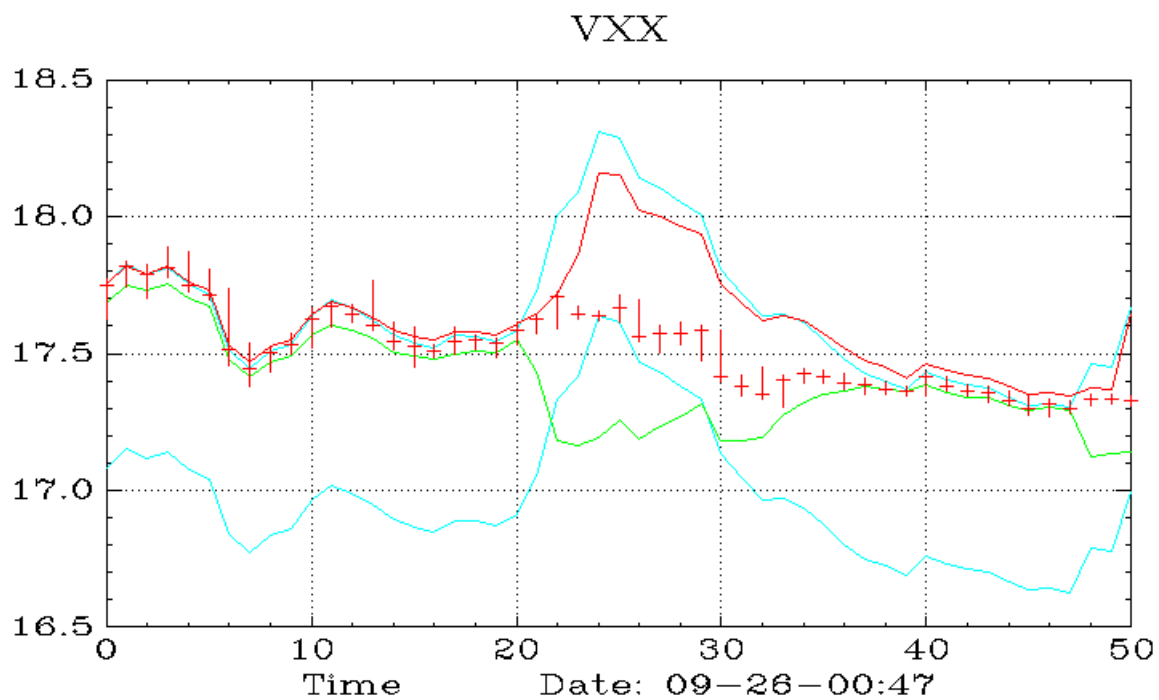
TsrVal -2.90



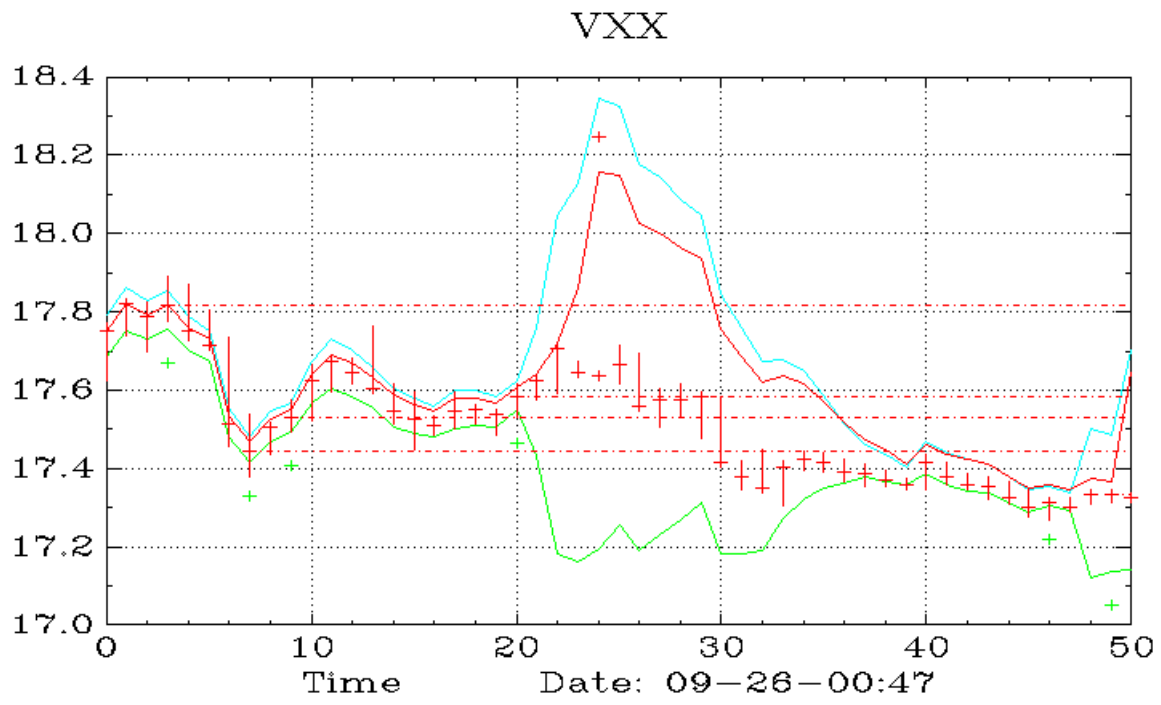
VXX Efficiency Chart for 15

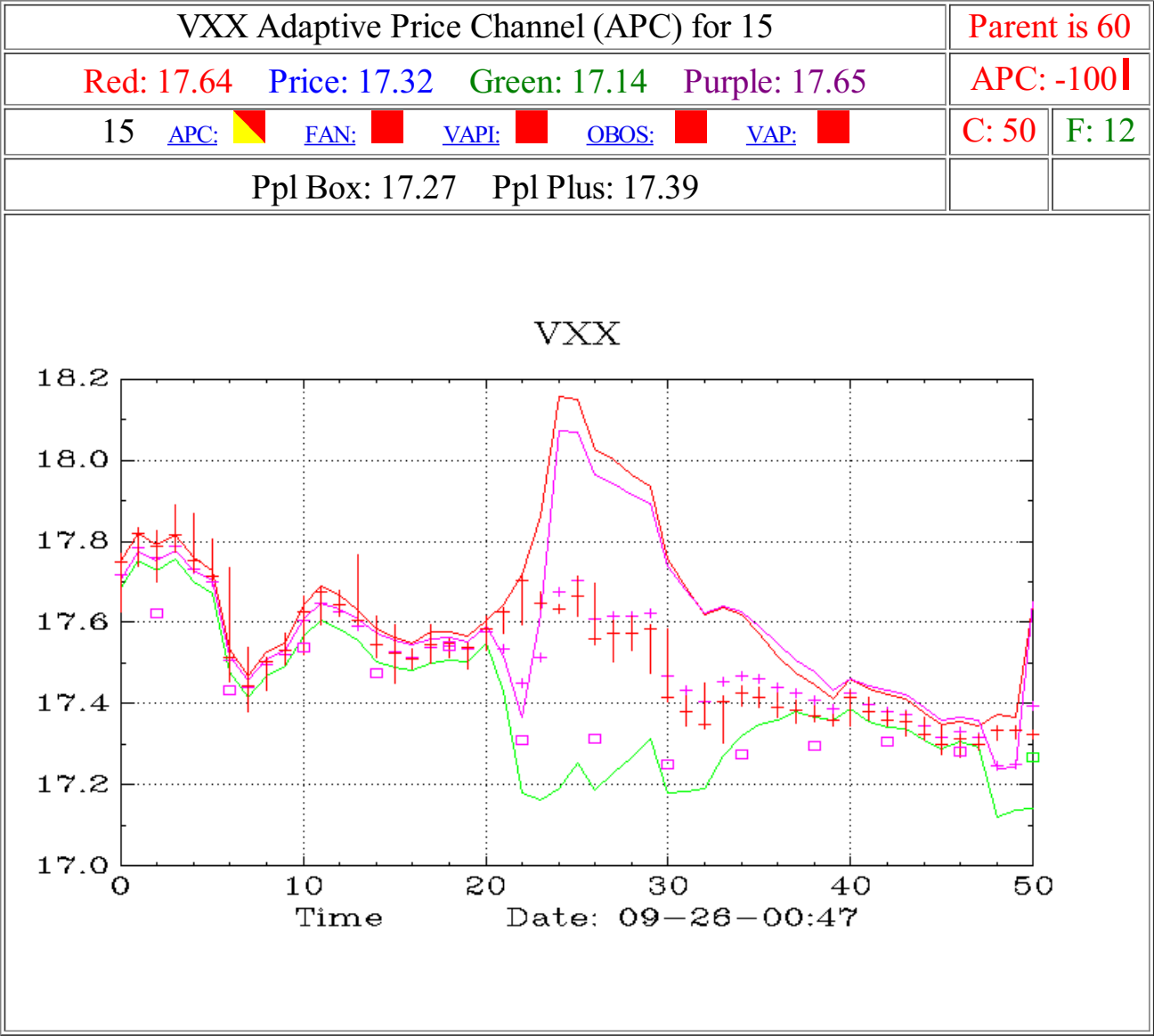


VXX Exhaustion Chart for 15

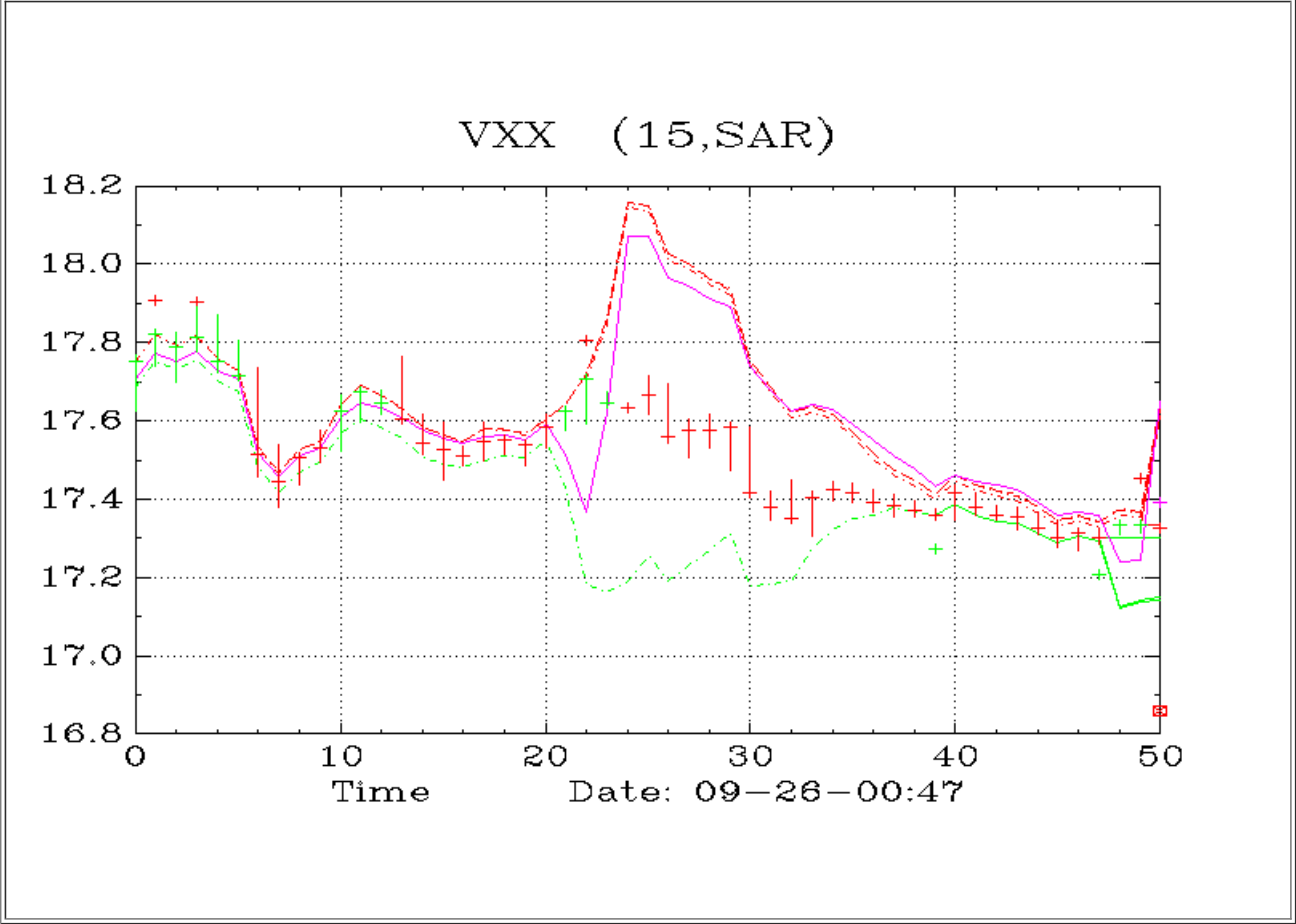


VXX CS Chart for 15





VXX Support and Resistance Levels for 15		R: 4	G: 2
McGuffin Signal: ■ McGuffin Scaling: off		VAPI: 0 	
Red: 17.64 Price: 17.32 Green: 17.14 Purple: 17.65		APC: -100 	
15	APC: ■ FAN: ■ VAPI: ■ OBOS: ■ VAP: ■	C: 50	F: 12



VXX : Short Term Vix Futures (10)

VXX Ichimoku Cloud for 10

VXX High: 17.41

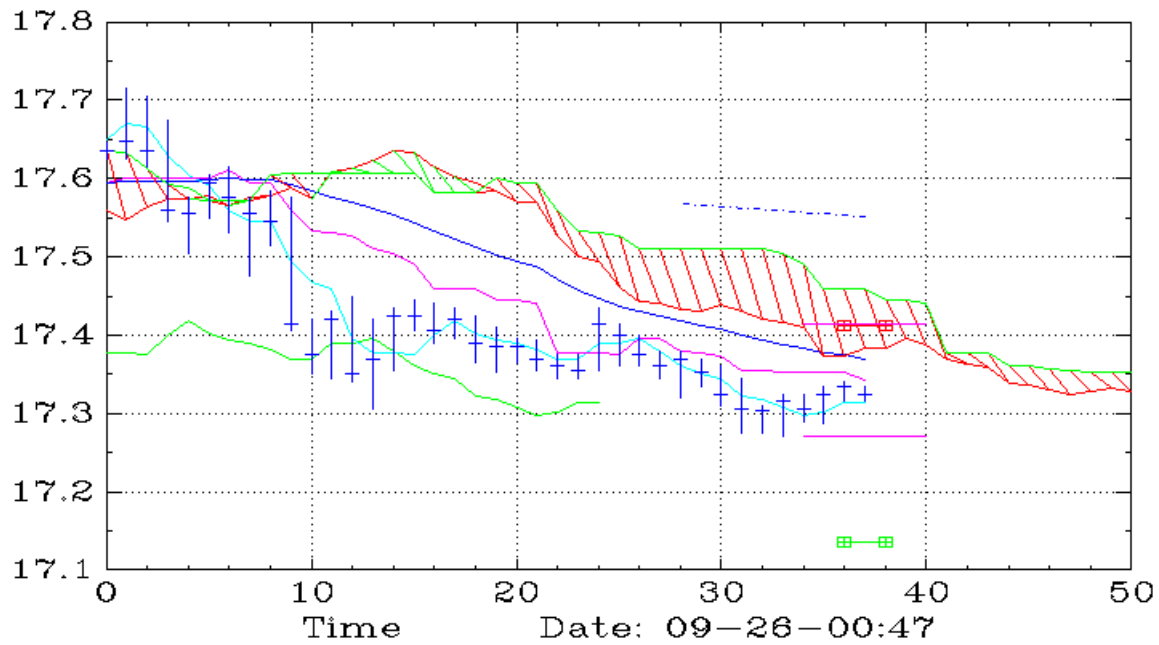
VXX Stop: 17.27

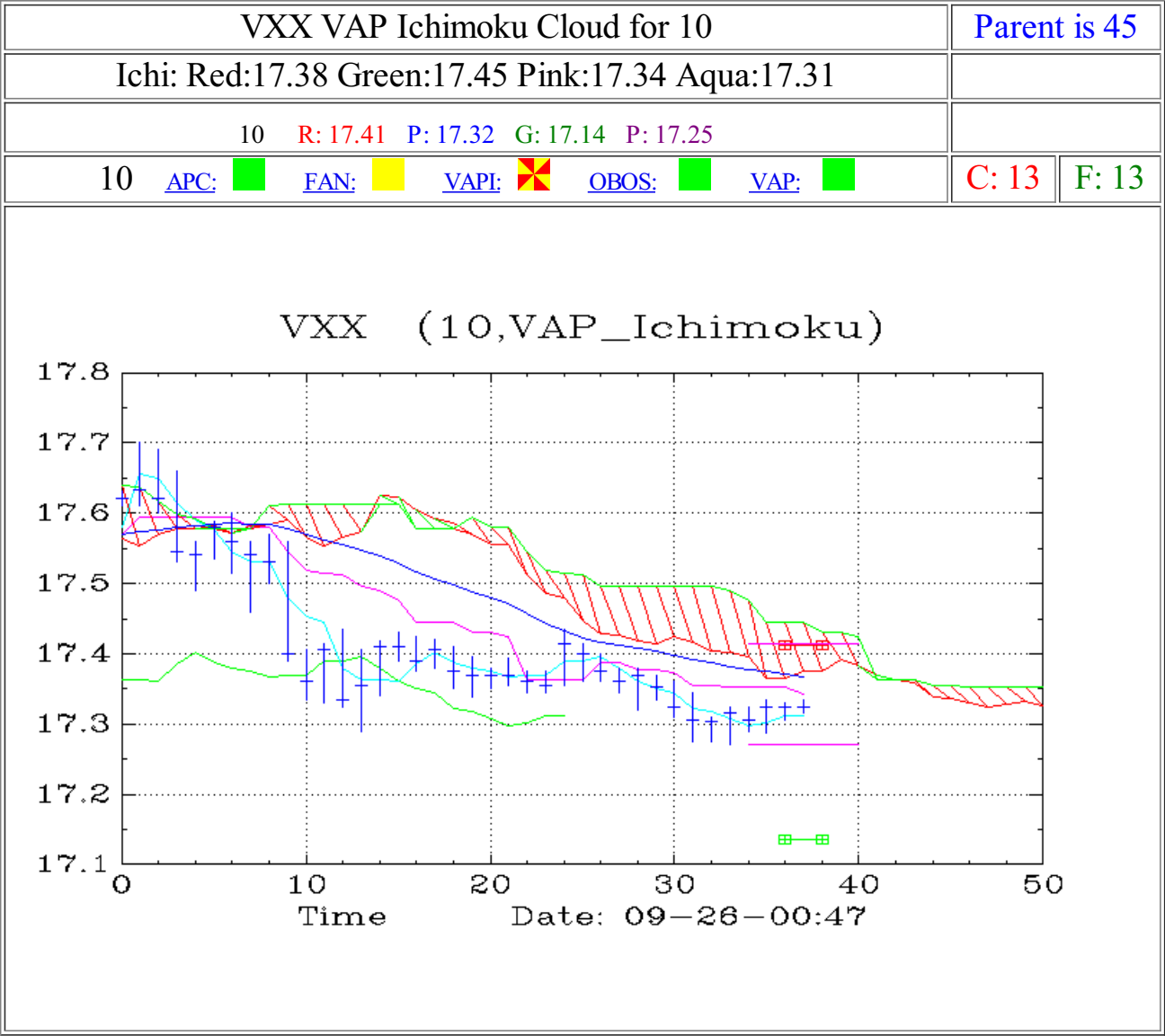
VXX: Red:17.38 Green:17.46 Pink:17.34 Aqua:17.31

C: 13

F: 13

VXX (10,Ichimoku)



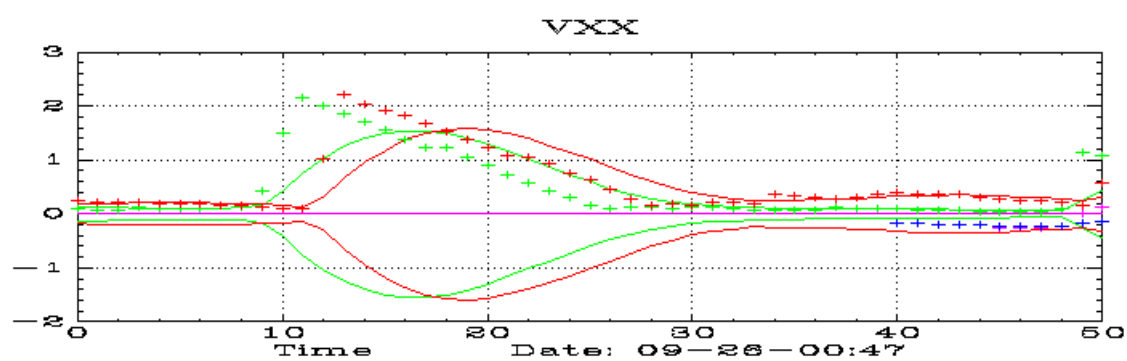


VXX Prevailing Market Direction for 10

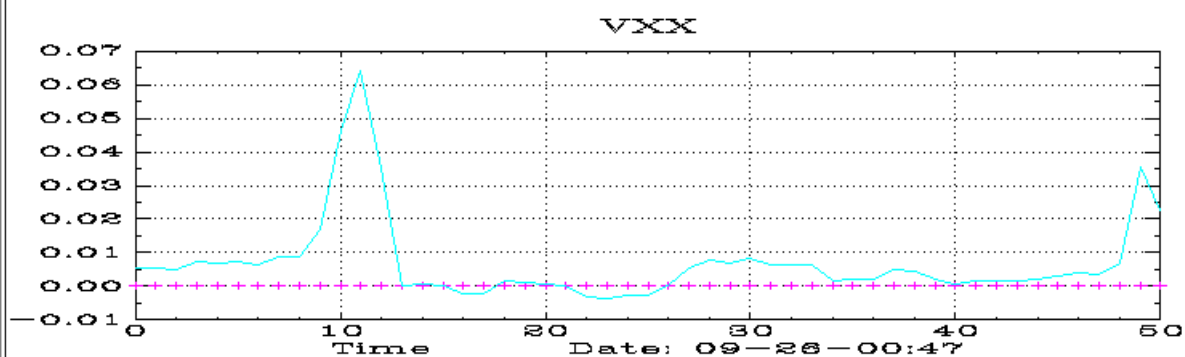
Pmd Down -0.14

-0.22 -0.22 -0.22 -0.17 -0.14

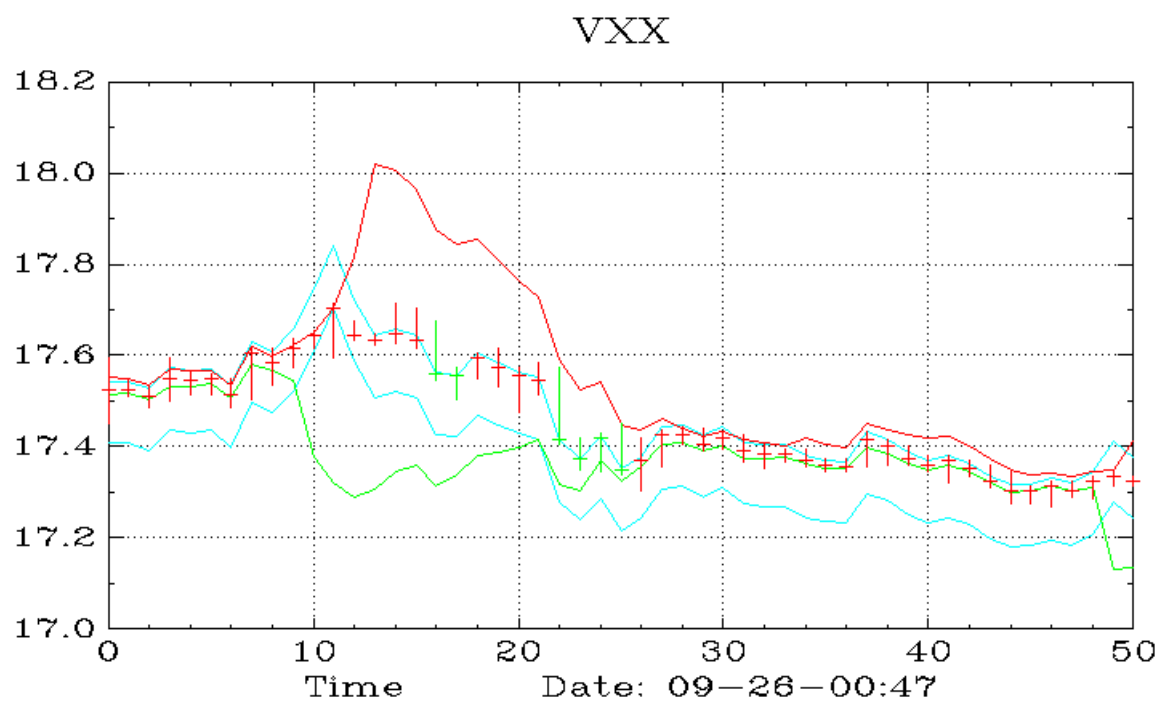
TsrVal -2.10



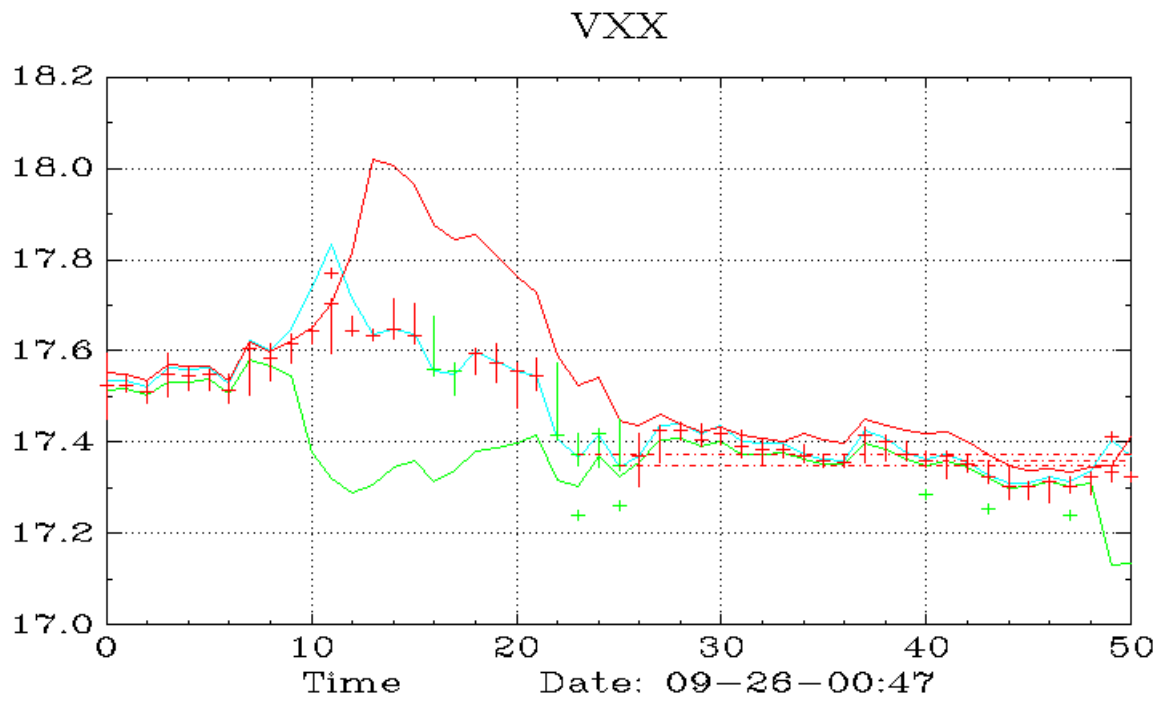
VXX Efficiency Chart for 10

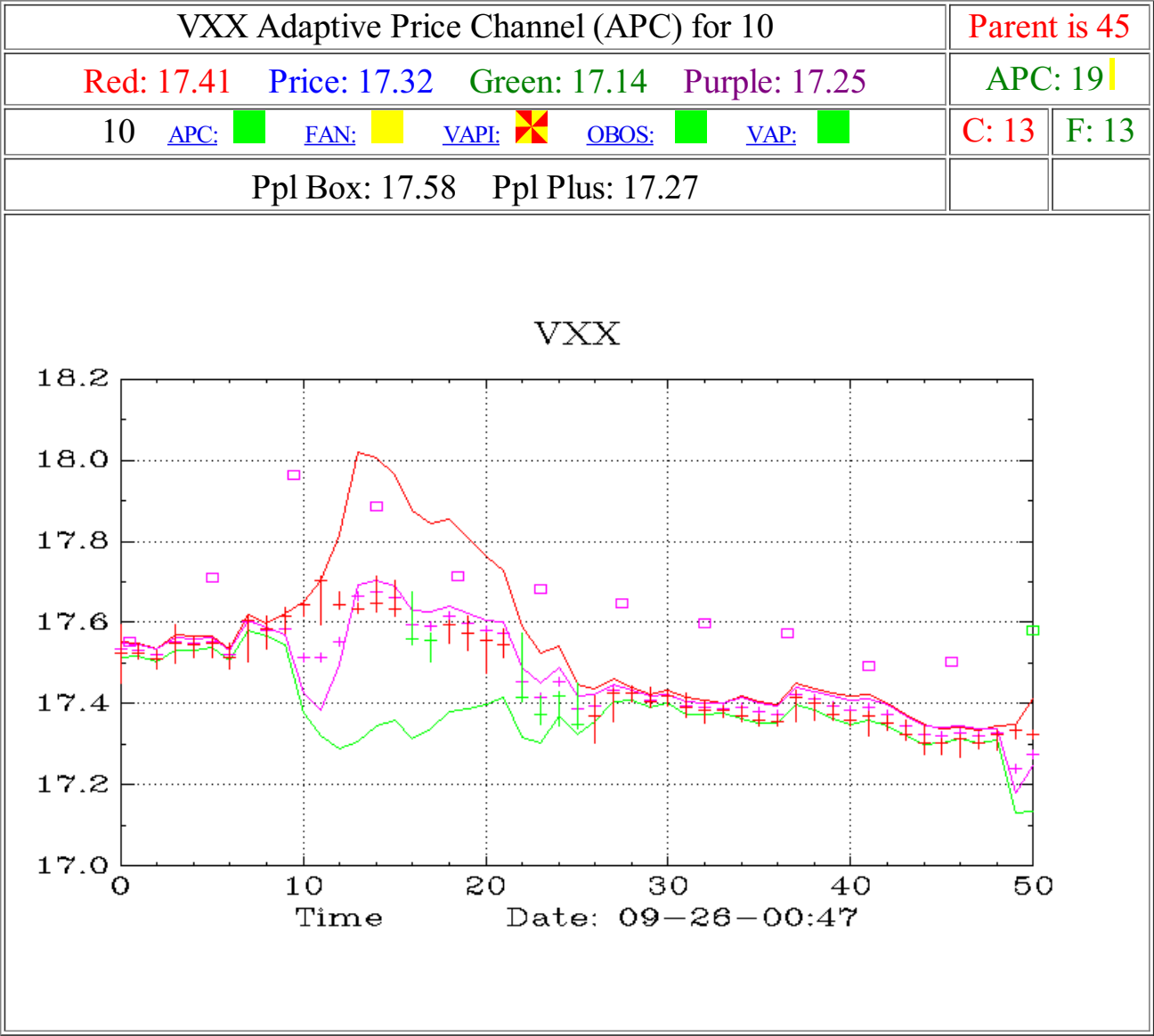


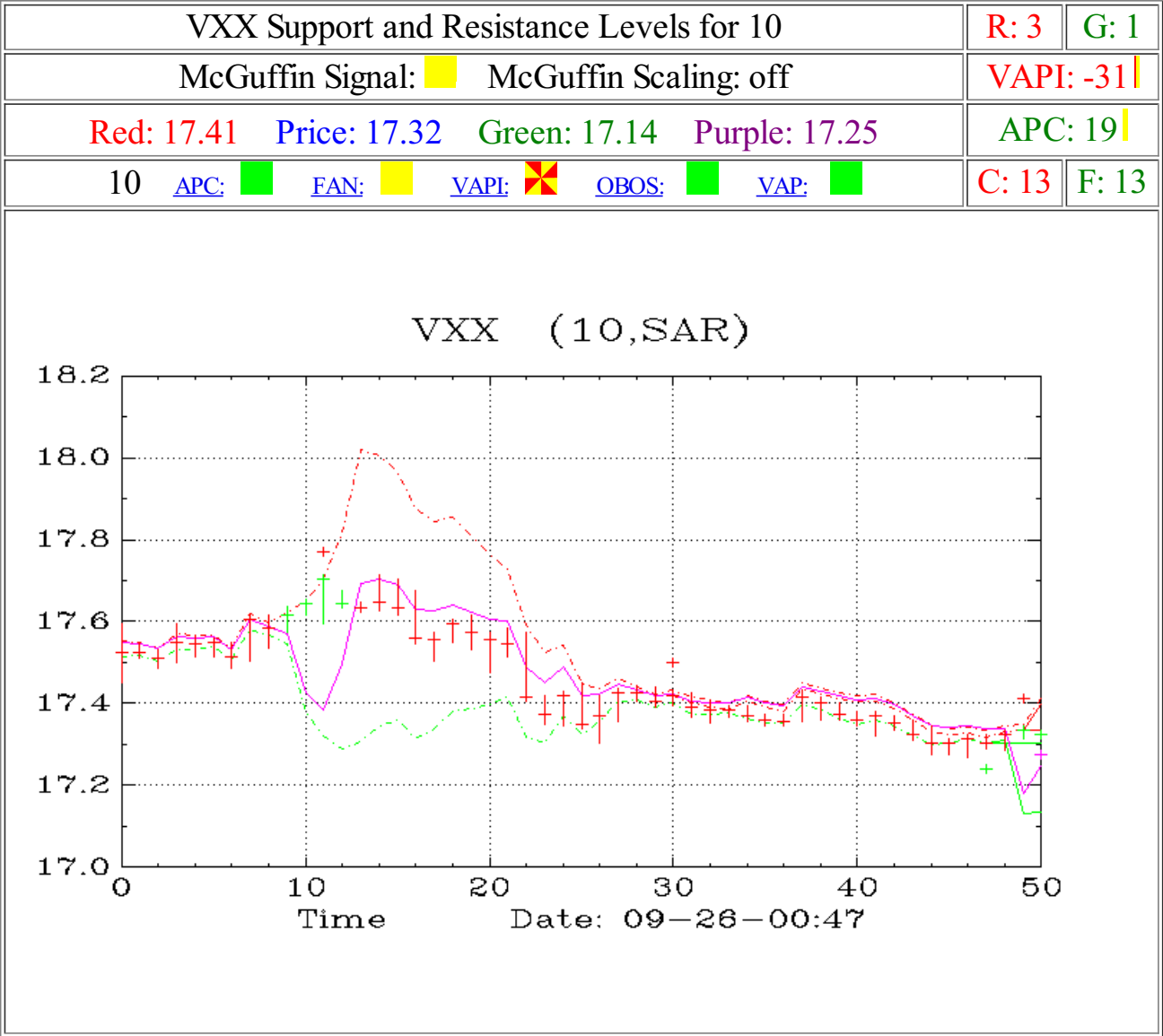
VXX Exhaustion Chart for 10



VXX CS Chart for 10







For more information contact: rob@nycdc.com