

Peak Insight Engine (PIE)

Summary

What is PIE

PIE is a very simple research package that uses market classification to identify the historical % a bar's close is Above(Bullish) or Below(Bearish) the Open price in the current classification. Hourly analytics breaks it down into 128 classifications/conditions, Daily breaks it down into 64 classifications/conditions, & Weekly breaks it down into 32 classifications/conditions. Each time series is then given a Bullish indicator & Bearish indicator. The user may choose to use the same classification options for both or customize to each time series & direction to better align with a user's preferences, objectives, asset characteristics, etc. The user has complete discretion in what settings & options are selected and how the analytic's outputs are integrated/leveraged. Ultimately the indicator/analytic is very simple, as it only outputs a basic %, along with 2 optional averages(which can be customized and active/deactivated). The primary % displayed are for the current day & condition, while the averages use various average functions & lengths to show a different perspective of whether overall short to long term %'s are increasing or decreasing over a determined length of time/bars.

Basically, PIE outputs the % of time the current classification bars will close UP or close DOWN. We then apply BULLISH & BEARISH across 3 different frequencies / time series to give the user multiple perspectives and unique application versatility. Whether the user is intraday trading to swing trading, equities to futures, PIE is designed to offer the user a unique & useful type of information that may help them improve their outcomes and become more efficient.

Included in the PIE package:

Analytics/Indicators:

PIE_Bullish_Hourly = Uses 128 classification structure to historically output the % of time bars will close Above open price in the current classification.

PIE_Bearics_Hourly = Uses 128 classification structure to historically output the % of time bars will close Below open price in the current classification.

PIE_Bullish_Daily = Uses 64 classification structure to historically output the % of time bars will close Above open price in the current classification.

PIE_Bearics_Daily = Uses 64 classification structure to historically output the % of time bars will close Below open price in the current classification.

PIE_Bullish_Weekly = Uses 32 classification structure to historically output the % of time bars will close Above open price in the current classification.

PIE_Bearics_Weekly = Uses 32 classification structure to historically output the % of time bars will close Below open price in the current classification.

Systematic Model:

PIE_Hourly_Bullish_Model = Using the same 128 classification structure options as the Bullish Hourly indicator to allow the user to test to explore various classification analytic options, and which classifications will be "activated" allowing a Long entry. This allows the user to identify the preferred classification method & analytics therein, and which classifications/conditions may show a benefit to be active to allow Long entries. Once tested & analyzed, the user may then choose to use the same classification method in the indicator/analytic applied to the chart. Model is for research & educational purposes only and not to be traded live.

PIE_Hourly_Bearish_Model = Using the same 128 classification structure options as the Bearish Hourly indicator to allow the user to test to explore various classification analytic options, and which classifications will be "activated" allowing a Short entry. This allows the user to identify the preferred classification method & analytics therein, and which classifications/conditions may show a benefit to be active to allow Short

entries. Once tested & analyzed, the user may then choose to use the same classification method in the indicator/analytic applied to the chart. Model is for research & educational purposes only and not to be traded live.

PIE_Daily_Bullish_Model = Using the same 64 classification structure options as the Bullish Daily indicator to allow the user to test to explore various classification analytic options, and which classifications will be "activated" allowing a Long entry. This allows the user to identify the preferred classification method & analytics therein, and which classifications/conditions may show a benefit to be active to allow Long entries. Once tested & analyzed, the user may then choose to use the same classification method in the indicator/analytic applied to the chart. Model is for research & educational purposes only and not to be traded live.

PIE_Daily_Bearish_Model = Using the same 64 classification structure options as the Bearish Daily indicator to allow the user to test to explore various classification analytic options, and which classifications will be "activated" allowing a Short entry. This allows the user to identify the preferred classification method & analytics therein, and which classifications/conditions may show a benefit to be active to allow Short entries. Once tested & analyzed, the user may then choose to use the same classification method in the indicator/analytic applied to the chart. Model is for research & educational purposes only and not to be traded live.

PIE_Weekly_Bullish_Model = Using the same 32 classification structure options as the Bullish Daily indicator to allow the user to test to explore various classification analytic options, and which classifications will be "activated" allowing a Long entry. This allows the user to identify the preferred classification method & analytics therein, and which classifications/conditions may show a benefit to be active to allow Long entries. Once tested & analyzed, the user may then choose to use the same classification method in the indicator/analytic applied to the chart. Model is for research & educational purposes only and not to be traded live.

PIE_Weekly_Bearish_Model = Using the same 32 classification structure options as the Bearish Daily indicator to allow the user to test to explore various classification analytic options, and which classifications will be "activated" allowing a Short entry. This allows the user to identify the preferred classification method & analytics therein, and which classifications/conditions may show a benefit to be active to allow Short entries. Once tested & analyzed, the user may then choose to use the same classification method in the indicator/analytic applied to the chart. Model is for research & educational purposes only and not to be traded live.