





## CBC Market Analytics

MOUNT LAWLEY  
PERTH, WA. 6050  
AUSTRALIA



WWW.CBC.COM.AU



+61 450 307 807



RESEARCH@CBC.COM.AU

Analysis Date: Date  
Investor Name: InvestorName  
Investor Number: InvestorNumber

### MARKET RECOMMENDATION: RECOMMENDATION

#### SIMULATED STRATEGIES

VOLATILITY  
PRICE DELTA  
PATTERN RECOGNITION  
LINEAR REGRESSION  
FREQUENCY ANALYSIS  
SEQUENCE CLASSIFIER  
MARKET CORRELATION  
SENTIMENT ANALYSIS

#### RECOMMENDATION

RECOMMENDATION  
RECOMMENDATION  
RECOMMENDATION  
RECOMMENDATION  
RECOMMENDATION  
RECOMMENDATION  
RECOMMENDATION  
RECOMMENDATION

#### PROFIT TO DATE

VALUE  
VALUE  
VALUE  
VALUE  
VALUE  
VALUE  
VALUE  
VALUE

### PROFIT TO DATE: TOTAL

Lorem ipsum dolor sit amet, cum laoreet perfecto et. Vero natum sadipscing vim ea. Errem eirmod quaestio in quo, nec ne omnesque deterruisset. In sea veritus consequat, ea ius feugait insolens. Nam no audire dignissim, mel in eros mollis reprehendunt, sit dolor mediocrem interpretaris ut. Ad vim pertinacia mediocritatem, ex eos dicat labitur. In mea equidem fabulas legimus.

Aliquid similique at duo, per ut commune placerat imperdiet, at eos posse nobis. Ei lorem disputando mei, vix ad aperiri dolorem placerat. Dolorem explicari dissentiunt vis id, eros iisque dissentias sit ne, quo munere theophrastus at. Prodesset conceptam ei ius, mei ne eirmod intellegat.

Dolorem explicari dissentiunt vis id, eros iisque dissentias sit ne, quo munere theophrastus at. Prodesset conceptam ei ius, mei ne eirmod intellegat.

Aliquid similique at duo, per ut commune placerat imperdiet, at eos posse nobis. Ei lorem disputando mei, vix ad aperiri dolorem placerat. Dolorem explicari dissentiunt vis id, eros iisque dissentias sit ne, quo munere theophrastus at. Prodesset conceptam ei ius, mei ne eirmod intellegat.



FIGURE 1. PROFIT EARNED TO DATE ABOVE DAILY MARKET RATE.

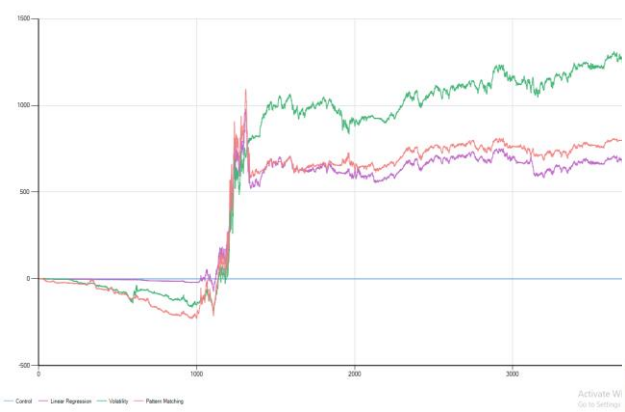


FIGURE 2. DELTA BETWEEN MARKET STRATEGIES AND DAILY MARKET RATE.



## CBC Market Analytics

MOUNT LAWLEY  
PERTH, WA. 6050  
AUSTRALIA



WWW.CBC.COM.AU



+61 450 307 807



RESEARCH@CBC.COM.AU

### Market Summary:

|                          |               |
|--------------------------|---------------|
| DAYS INVESTED:           | DAYSINVESTED  |
| DAILY INVESTMENT AMOUNT: | DAILYRATE     |
| MINIMUM PURCHASE PERIOD: | MINIMUMPERIOD |

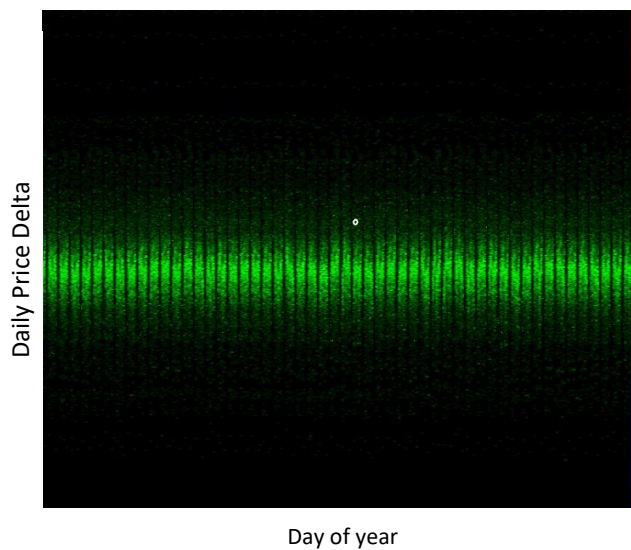
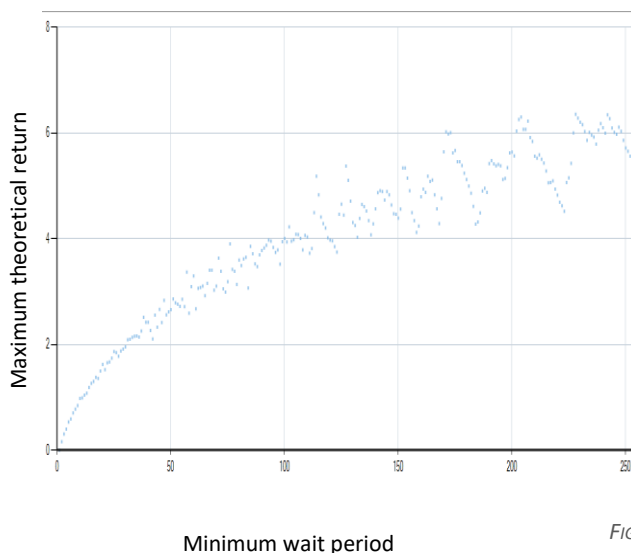


FIGURE 3. CURRENT PRICE VERSUS HISTORIC PRICE PROBABILITY DISTRIBUTION. CURRENT PRICE CIRCLED.



THEORETICAL MAXIMUM RETURNS VERSUS MINIMUM BUY PERIOD. NOTE MAXIMUM RETURNS INCREASE WITH TIME, AS DOES HETEROSCEDASTICITY.

Lorem ipsum dolor sit amet, cum laoreet perfecto et. Vero natum sadipscing vim ea. Errem eirmod quaestio in quo, nec ne omnesque deterruisset. In sea veritus consequat, ea ius feugait insolens. Nam no audire dignissim, mel in eros mollis reprehendunt, sit dolor mediocrem interpretaris ut. Ad vim pertinacia mediocritatem, ex eos dicat labitur. In mea equidem fabulas legimus.

Aliquid similique at duo, per ut commune placerat imperdiet, at eos posse nobis. Ei lorem disputando mei, vix ad aperiri dolorem placerat. Dolorem explicari dissentiunt vis id, eros iisque dissentias sit ne, quo munere theophrastus at. Prodesset conceptam ei ius, mei ne eirmod intellegat.

Dolorem explicari dissentiunt vis id, eros iisque dissentias sit ne, quo munere theophrastus at. Prodesset conceptam ei ius, mei ne eirmod intellegat.

Aliquid similique at duo, per ut commune placerat imperdiet, at eos posse nobis. Ei lorem disputando mei, vix ad aperiri dolorem placerat. Dolorem explicari.

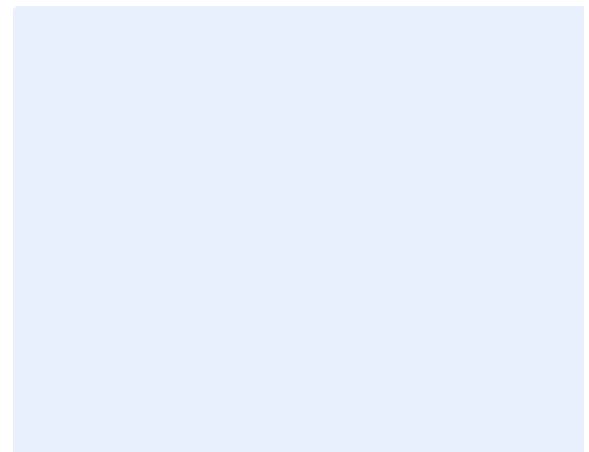


FIGURE 5. AUTOCORRELATION OF RETURNS ON PRICE DELTA.





## CBC Market Analytics

MOUNT LAWLEY  
PERTH, WA. 6050  
AUSTRALIA



WWW.CBC.COM.AU



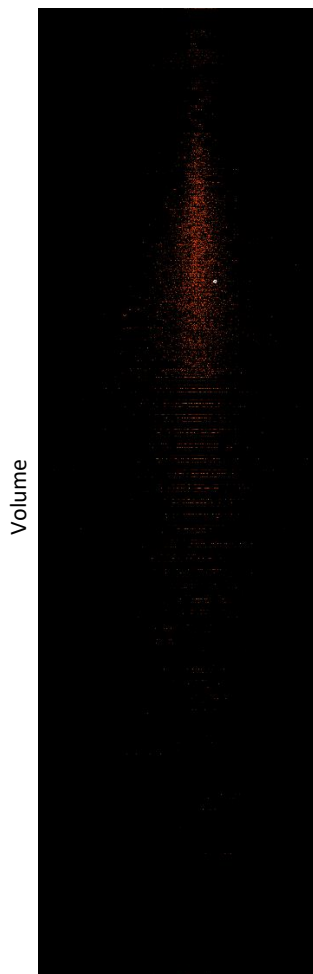
+61 450 307 807



RESEARCH@CBC.COM.AU

**STRATEGY:** STRATEGYTYPE

**PARAMETER:** PARAMETER



Daily Price Delta

Lorem ipsum dolor sit amet, cum laoreet perfecto et. Vero natum sadipscing vim ea. Errem eirmod quaestio in quo, nec ne omnesque deterruisset. In sea veritus consequat, ea ius feugait insolens. Nam no audire dignissim, mel in eros mollis reprehendunt, sit dolor mediocrem interpretaris ut. Ad vim pertinacia mediocritatem, ex eos dicat labitur. In mea equidem fabulas legimus.

Aliquid similique at duo, per ut commune placerat imperdiet, at eos posse nobis. Ei lorem disputando mei, vix ad aperiri dolorem placerat. Dolorem explicari dissentiunt vis id, eros iisque dissentias sit ne, quo munere theophrastus at. Prodesset conceptam ei ius, mei ne eirmod intellegat.

Mei tota ferri quaerendum et, ad consul pertinax voluptatum mea, eu malorum aliquam elaboraret duo. Usu dicit similique philosophia cu. Altera everti cu eum, quo et vocent voluptatum. Mei at officiis ponderum, vis ad sale aperiam epicuri, id antiopam dissentiet sea.

Te cum ludus tempor alterum, an vim dicit possit. Nec ne officiis incorrupte, sed tale viris putent ut. Ut has solet iracundia vituperata. Nam utamur laoreet forensibus at, sea ad veri debitis. Cum ex persequeris voluptatibus, nam ea diceret necessitatibus, per ea stet veniam iudicabit. Vidit reque suscipiantur usu ne.

Lorem ipsum dolor sit amet, cum laoreet perfecto et. Vero natum sadipscing vim ea. Errem eirmod quaestio in quo, nec ne omnesque deterruisset. In sea veritus consequat, ea ius feugait insolens. Nam no audire dignissim, mel in eros mollis reprehendunt, sit dolor mediocrem interpretaris ut. Ad vim pertinacia mediocritatem, ex eos dicat labitur. In mea equidem fabulas legimus.

Aliquid similique at duo, per ut commune placerat imperdiet, at eos posse nobis. Ei lorem disputando mei, vix ad aperiri dolorem placerat. Dolorem explicari dissentiunt vis id, eros iisque dissentias sit ne, quo munere theophrastus at. Prodesset conceptam ei ius, mei ne eirmod intellegat.

FIGURE 6. TRANSFORMING PRICES FROM TIME DOMAIN, TO VOLUME DOMAIN.