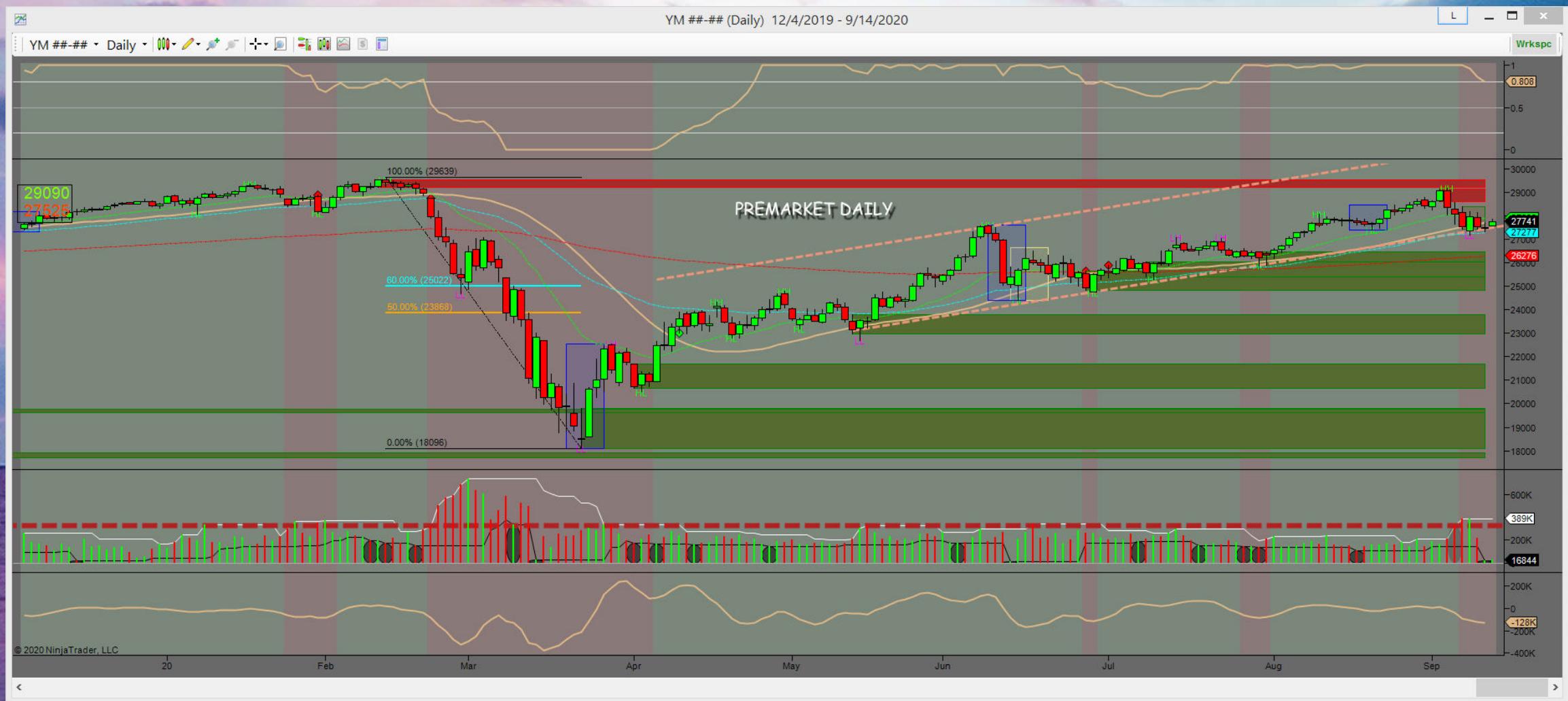
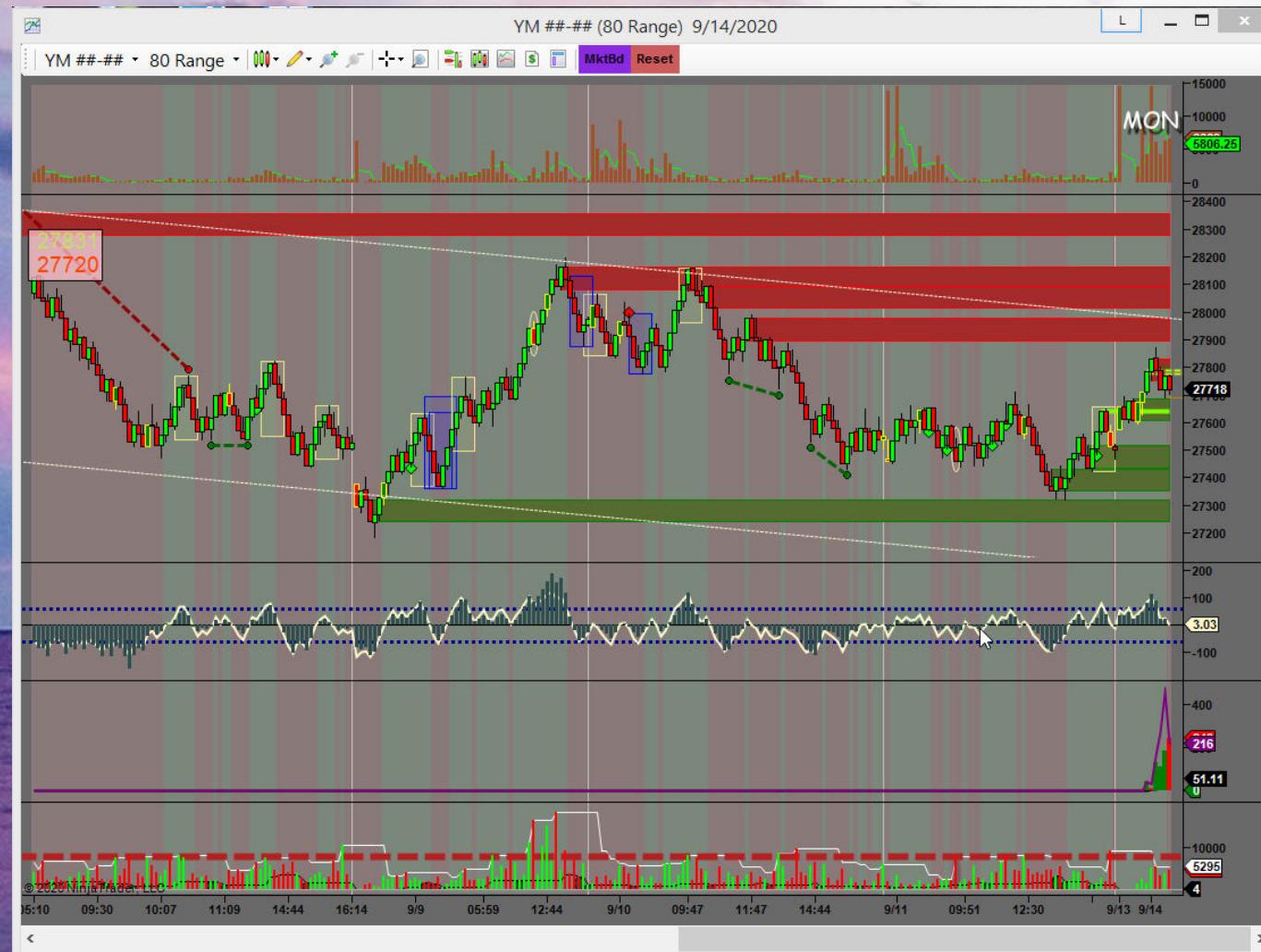


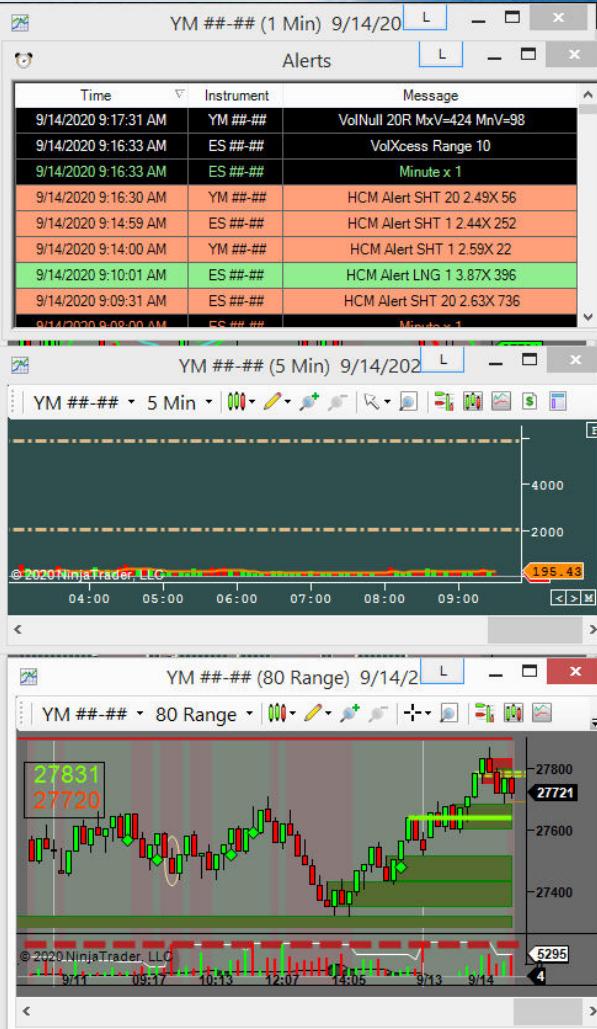
A wide-angle photograph of a sailboat on the ocean during sunset. The sky is filled with vibrant colors of orange, pink, and purple, transitioning into darker blues and blacks. The ocean waves are visible in the foreground, and the horizon line is in the middle distance. A small sailboat with a single mast and a red sail is positioned on the left side of the frame.

Trading 3rd Week of September

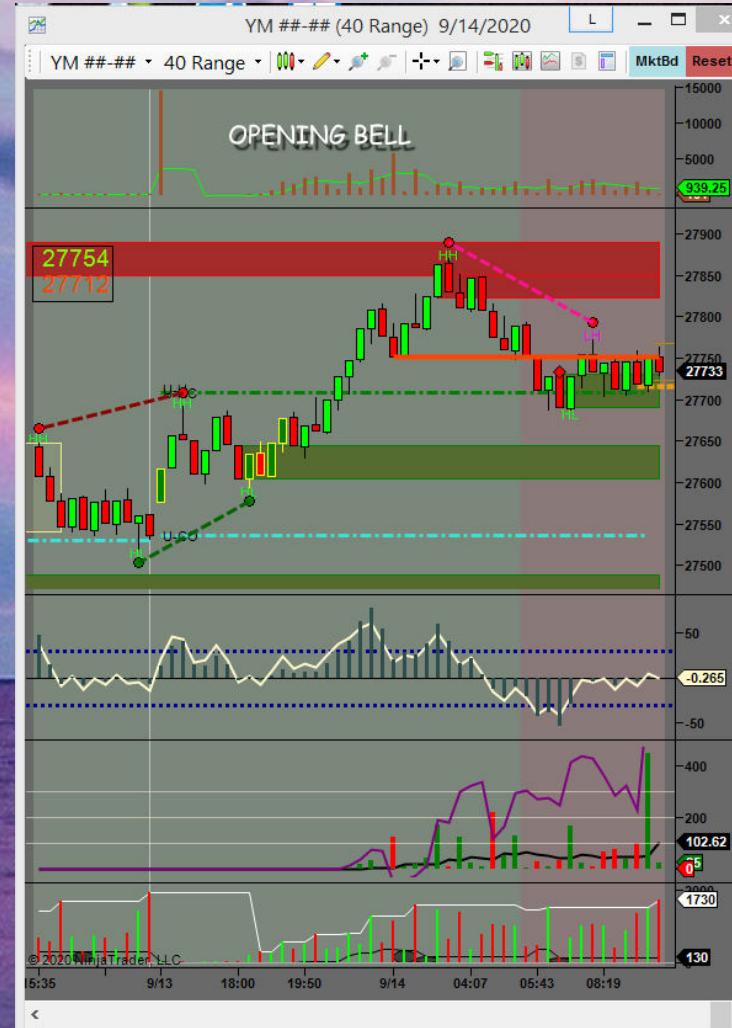
(09/14/20 - 09/18/20)











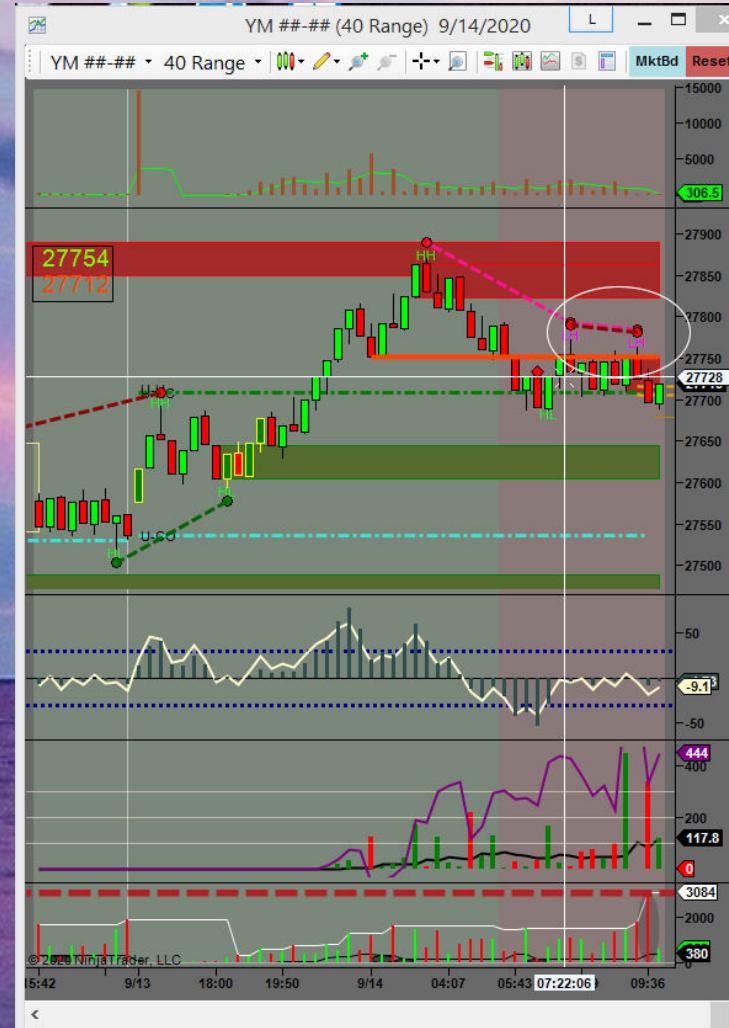






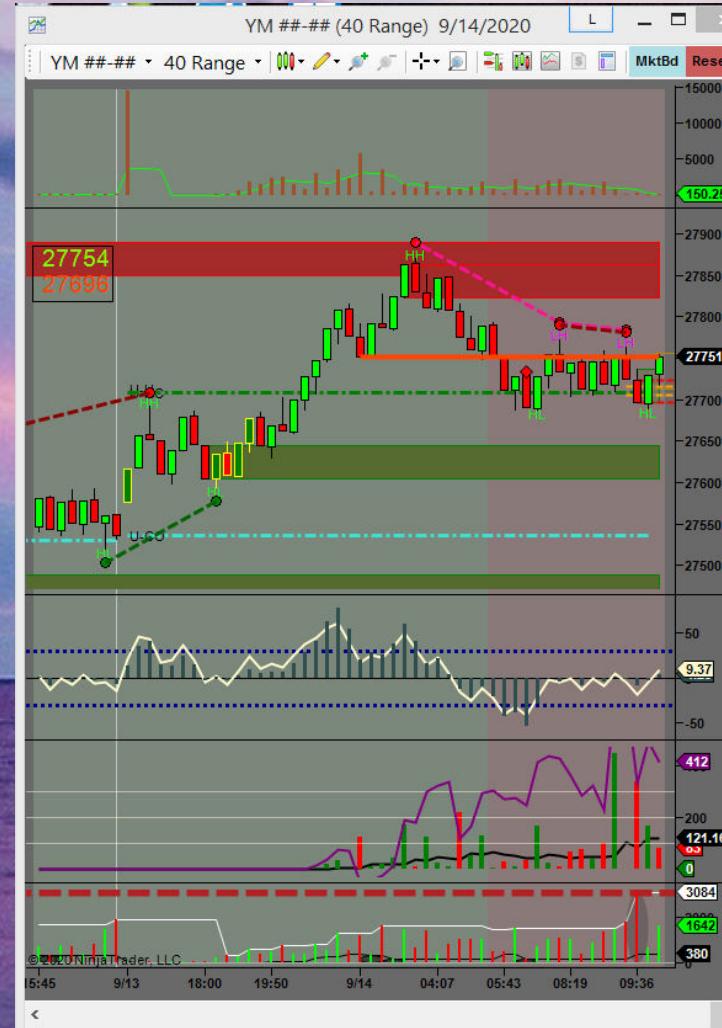
















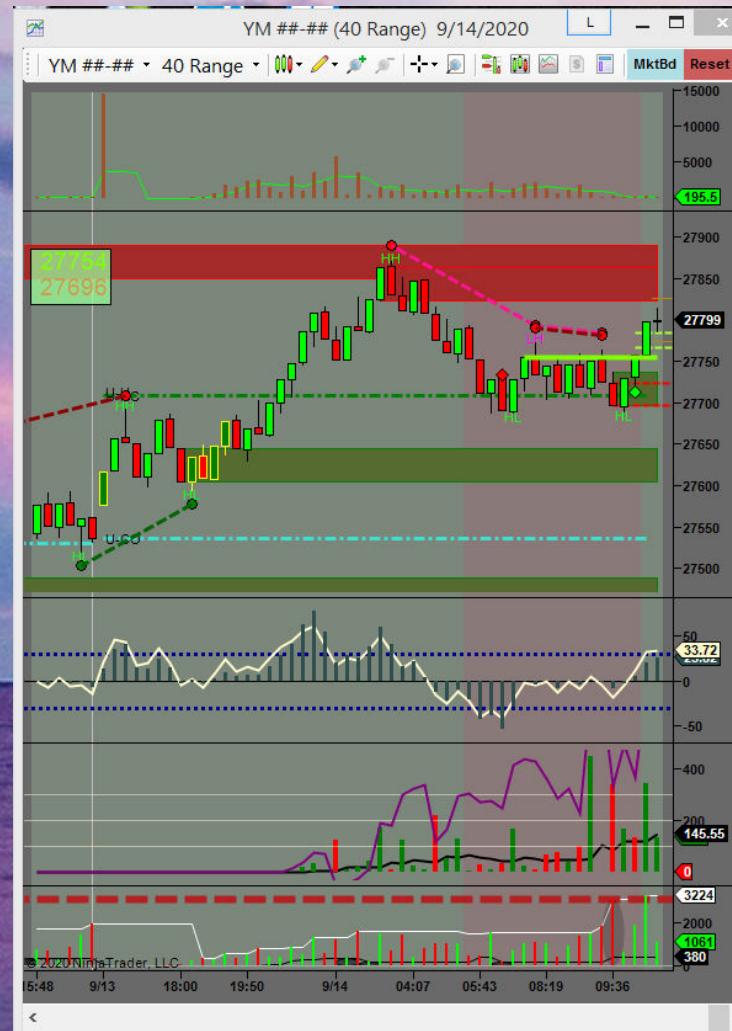












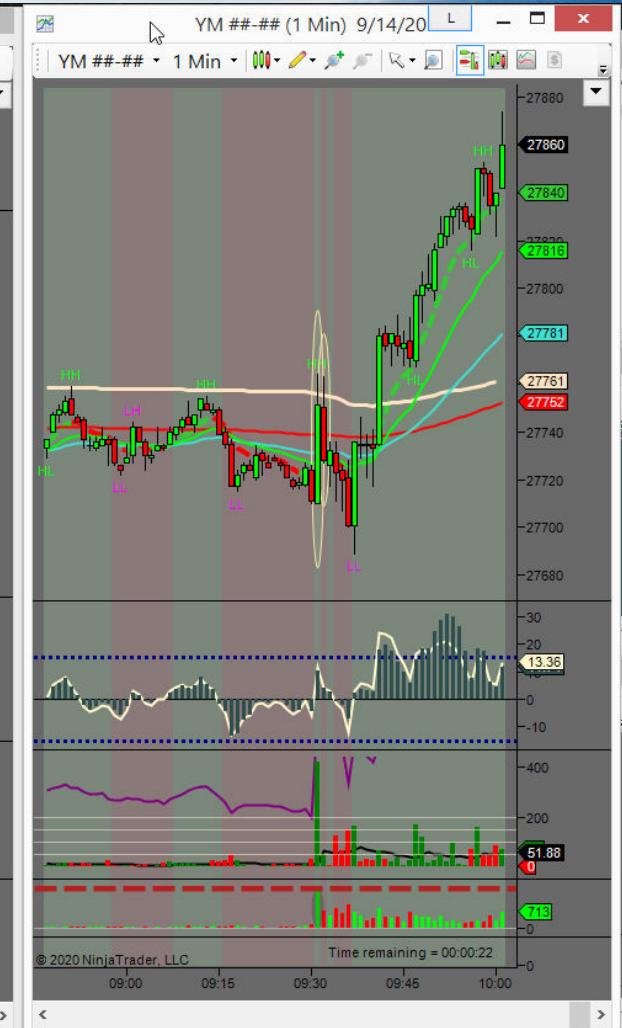




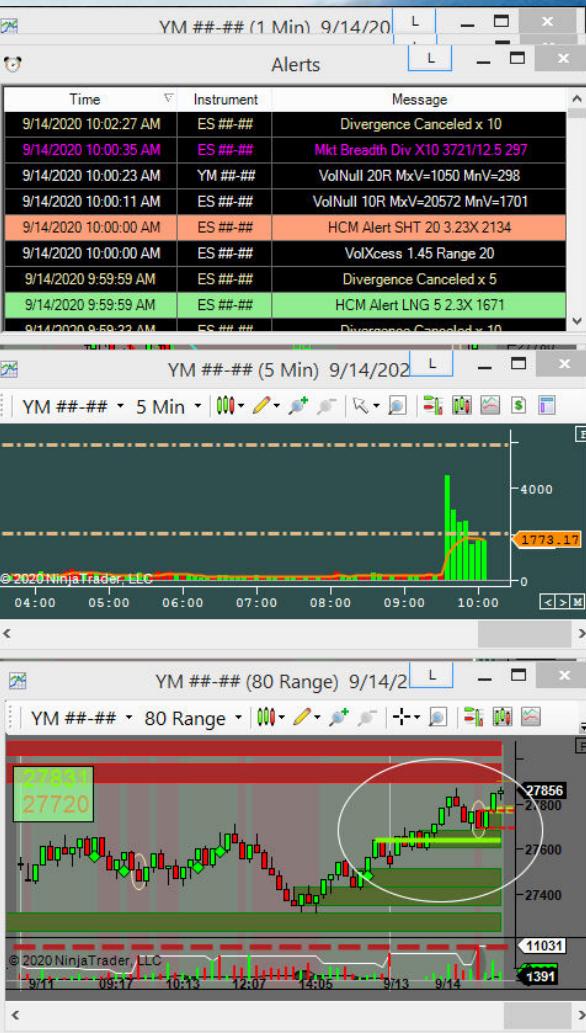


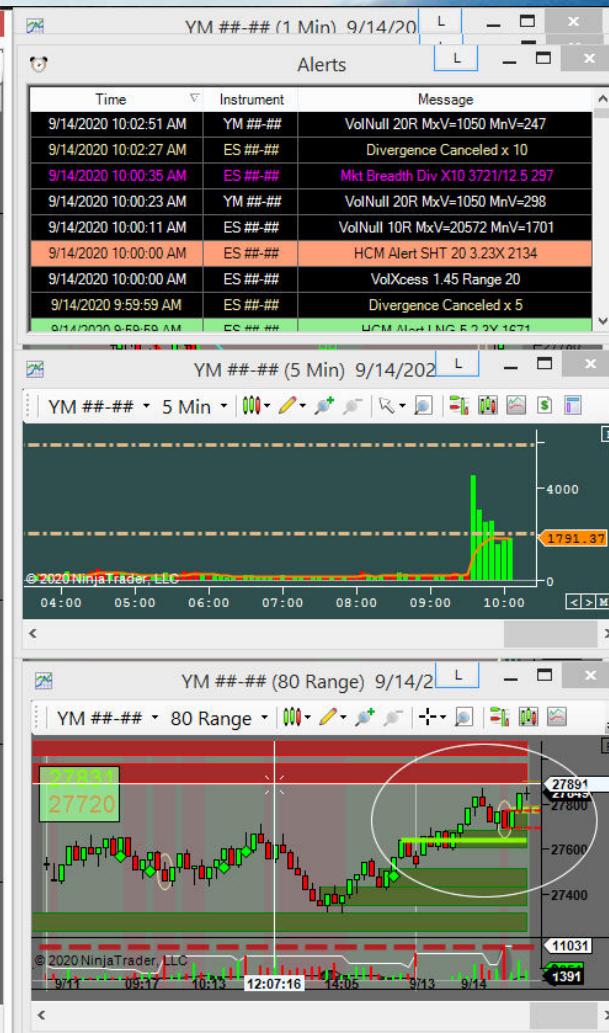




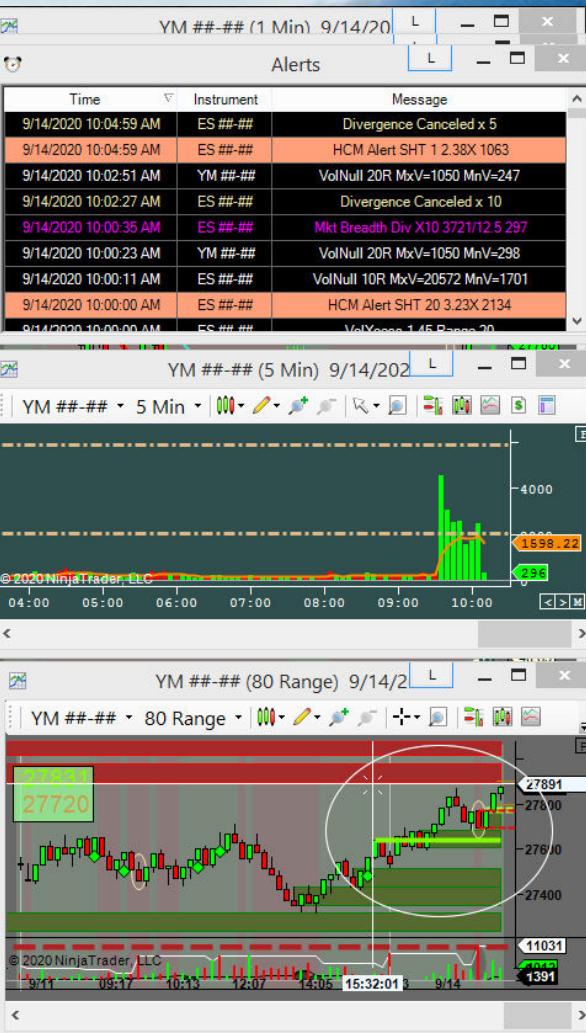






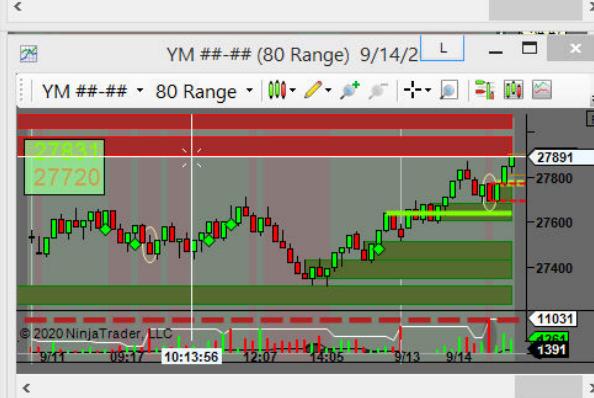
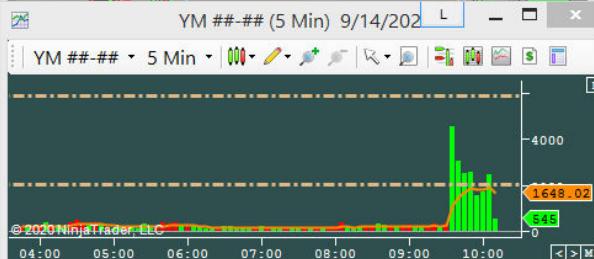




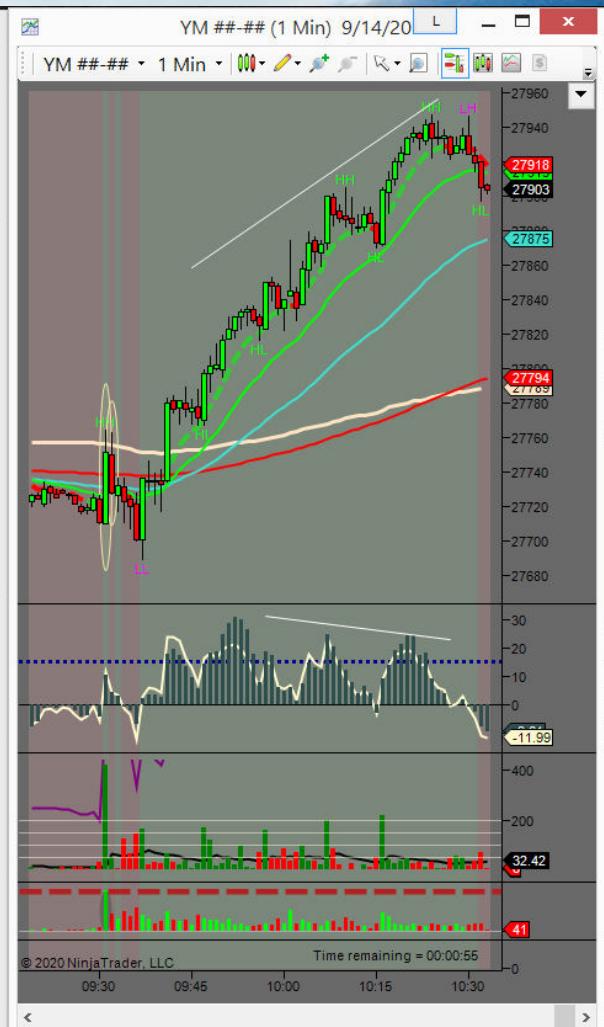


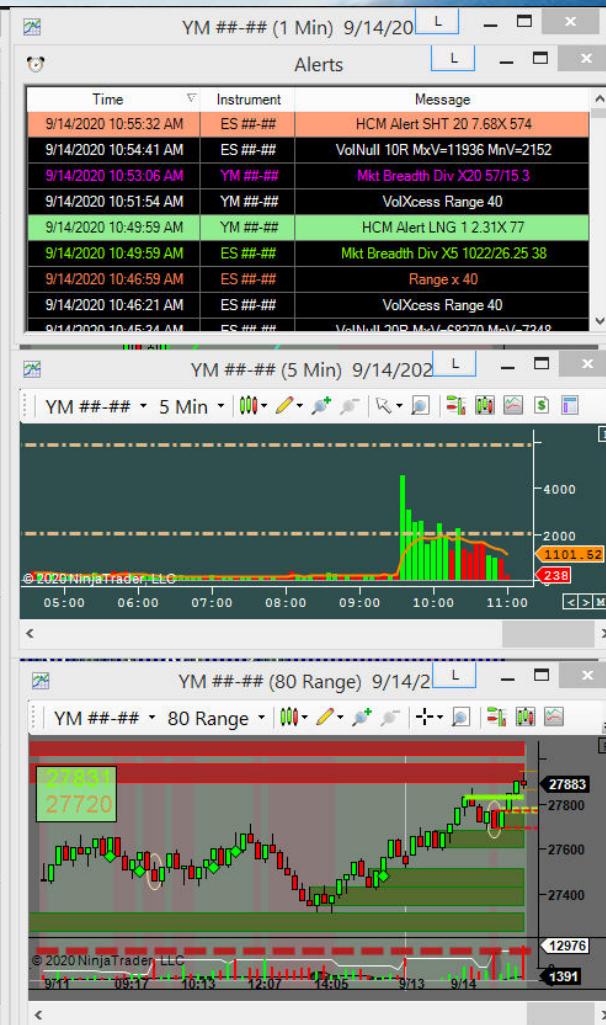
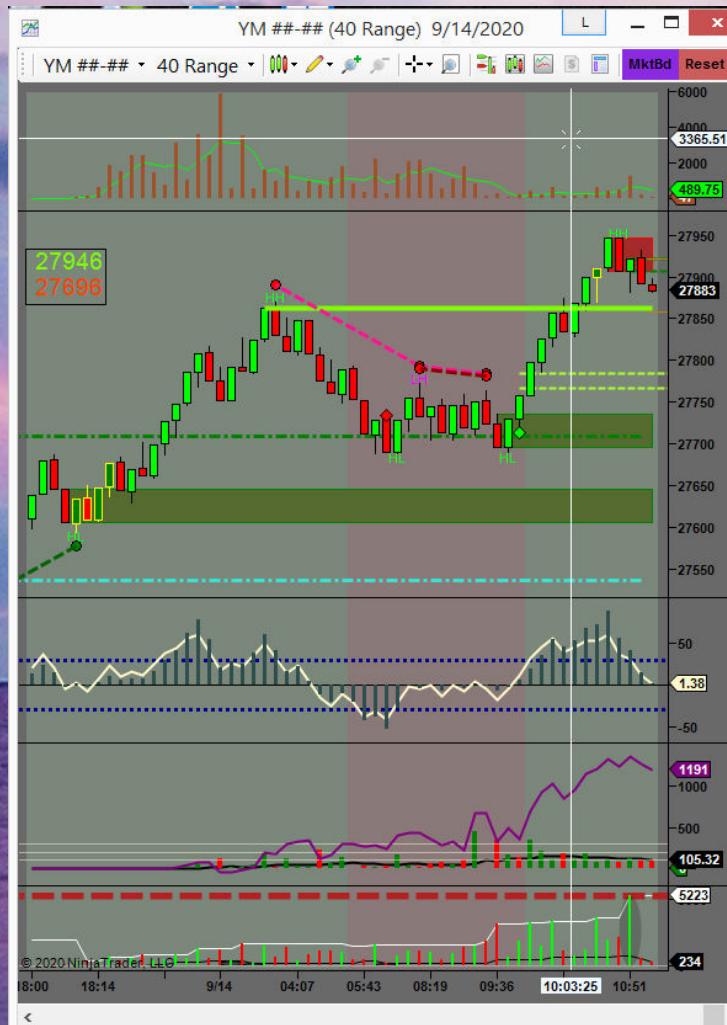


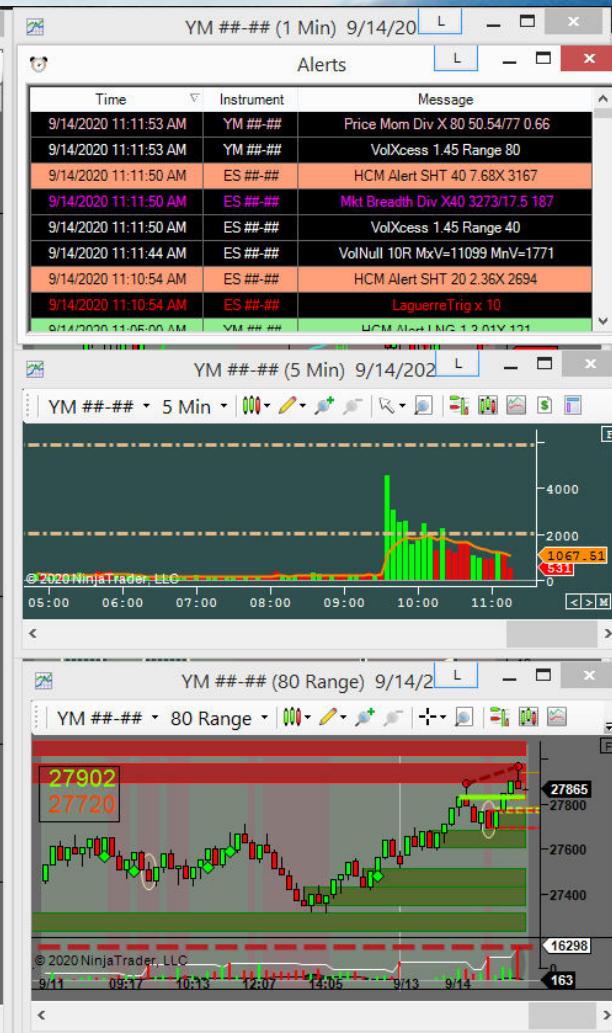
Time	Instrument	Message
9/14/2020 10:06:16 AM	ES ##-##	Range x 40
9/14/2020 10:06:16 AM	ES ##-##	VolXcess Range 40
9/14/2020 10:04:59 AM	ES ##-##	Divergence Canceled x 5
9/14/2020 10:04:59 AM	ES ##-##	HCM Alert SHT 1 2.38X 1063
9/14/2020 10:02:51 AM	YM ##-##	VolNull 20R MxV=1050 MnV=247
9/14/2020 10:02:27 AM	ES ##-##	Divergence Canceled x 10
9/14/2020 10:00:35 AM	ES ##-##	Mkt Breadth Div X10 3721/12.5 297
9/14/2020 10:00:23 AM	YM ##-##	VolNull 20R MxV=1050 MnV=298
9/14/2020 10:00:11 AM	ES ##-##	VolNull 10R MxV=20570 MnV=1701



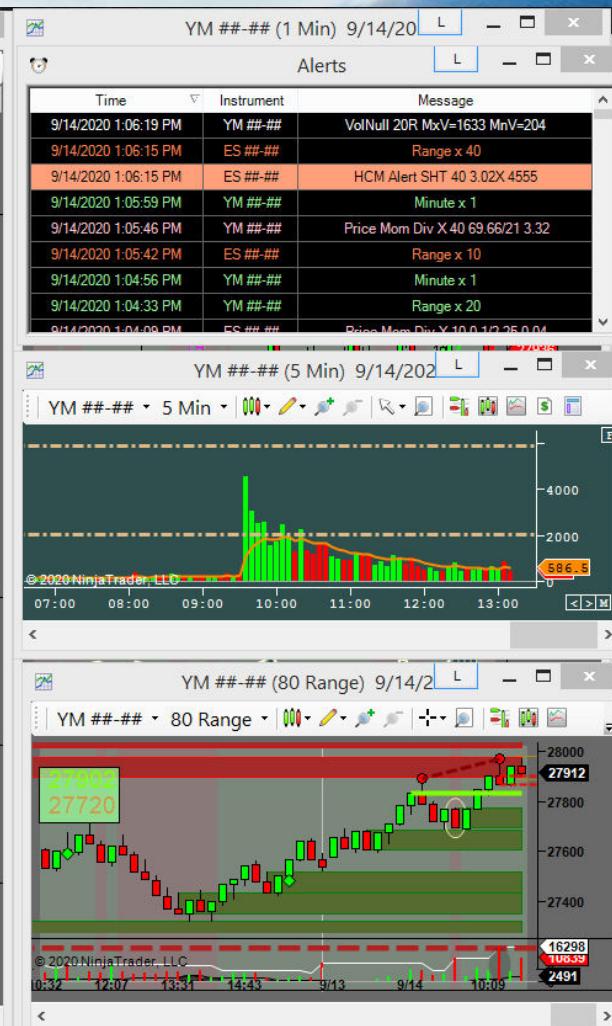






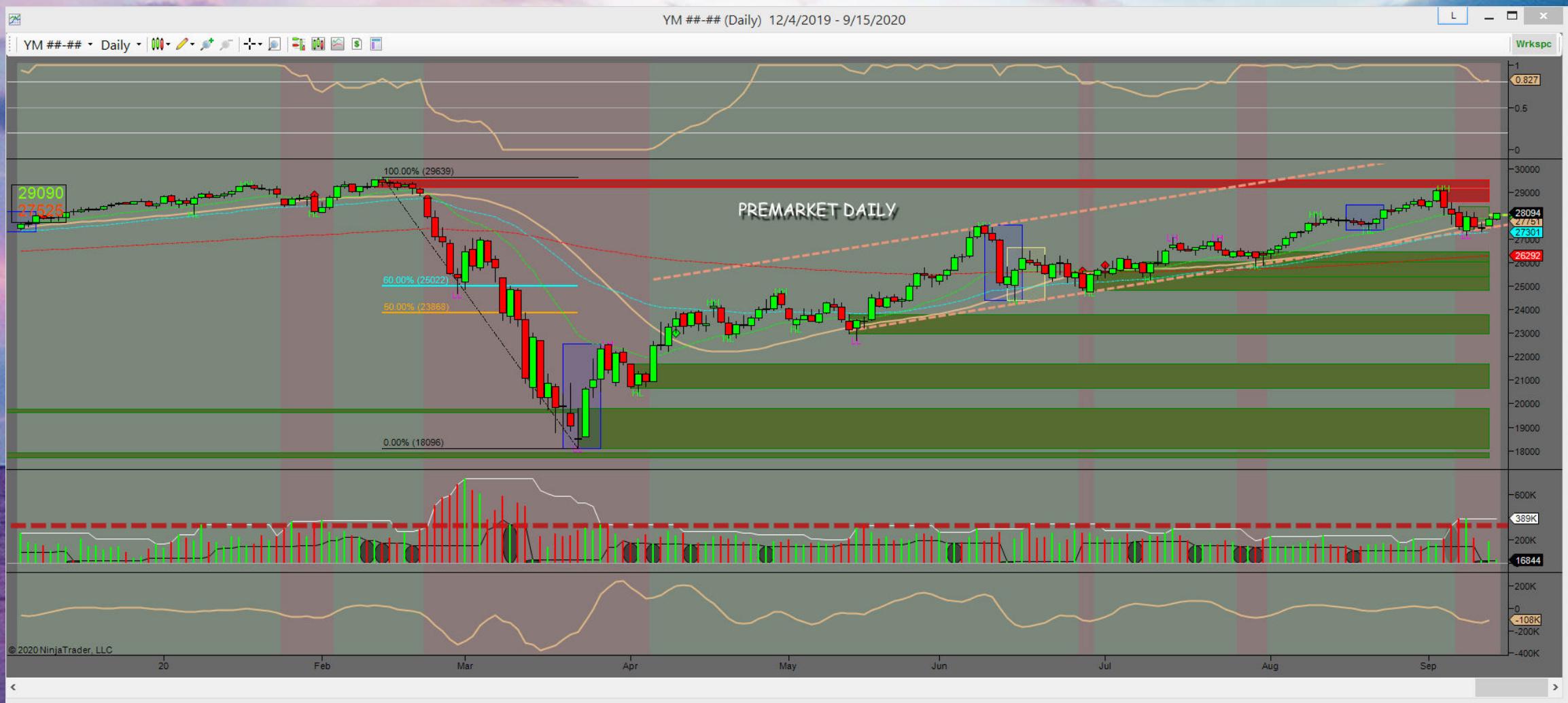


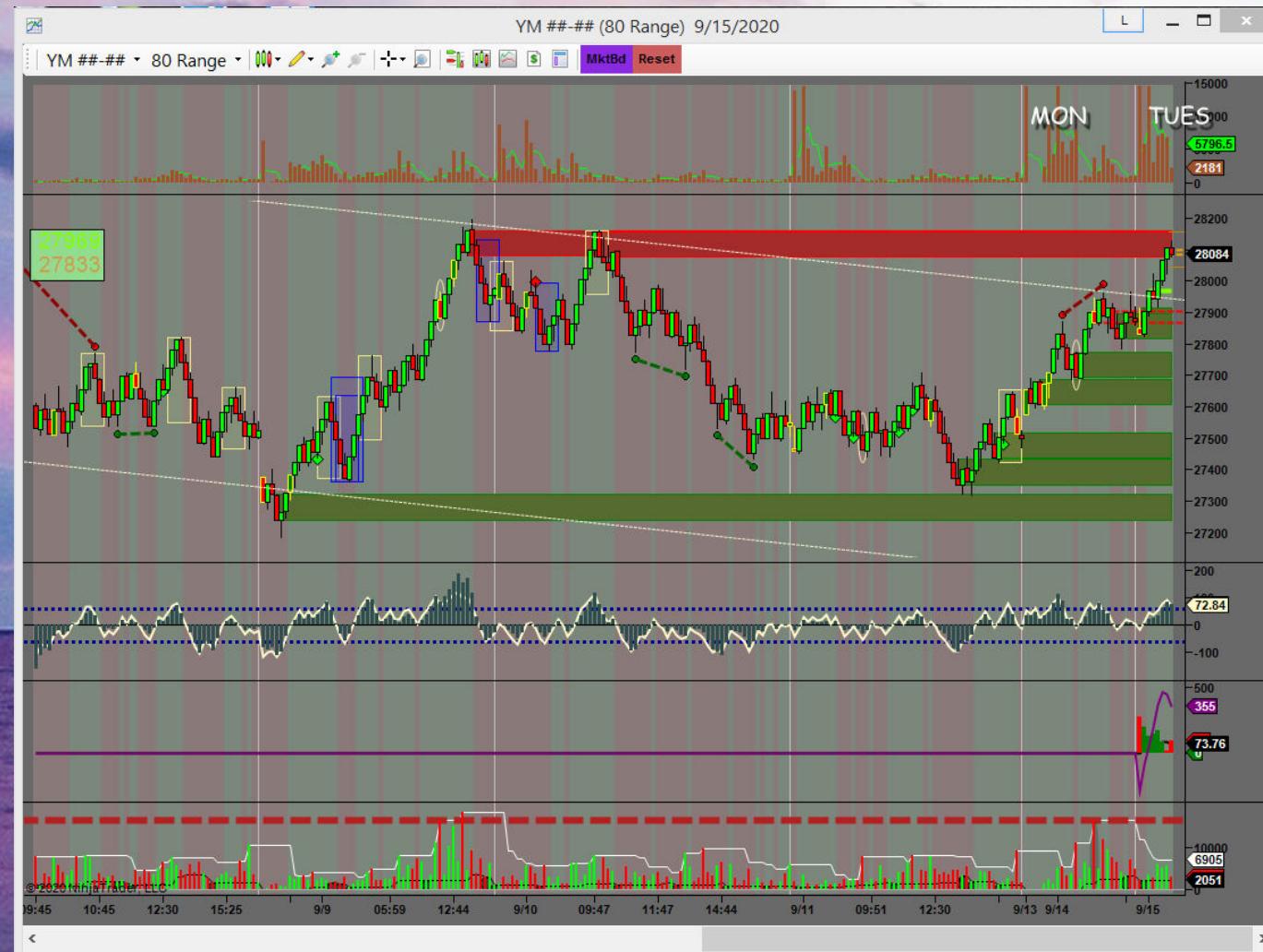


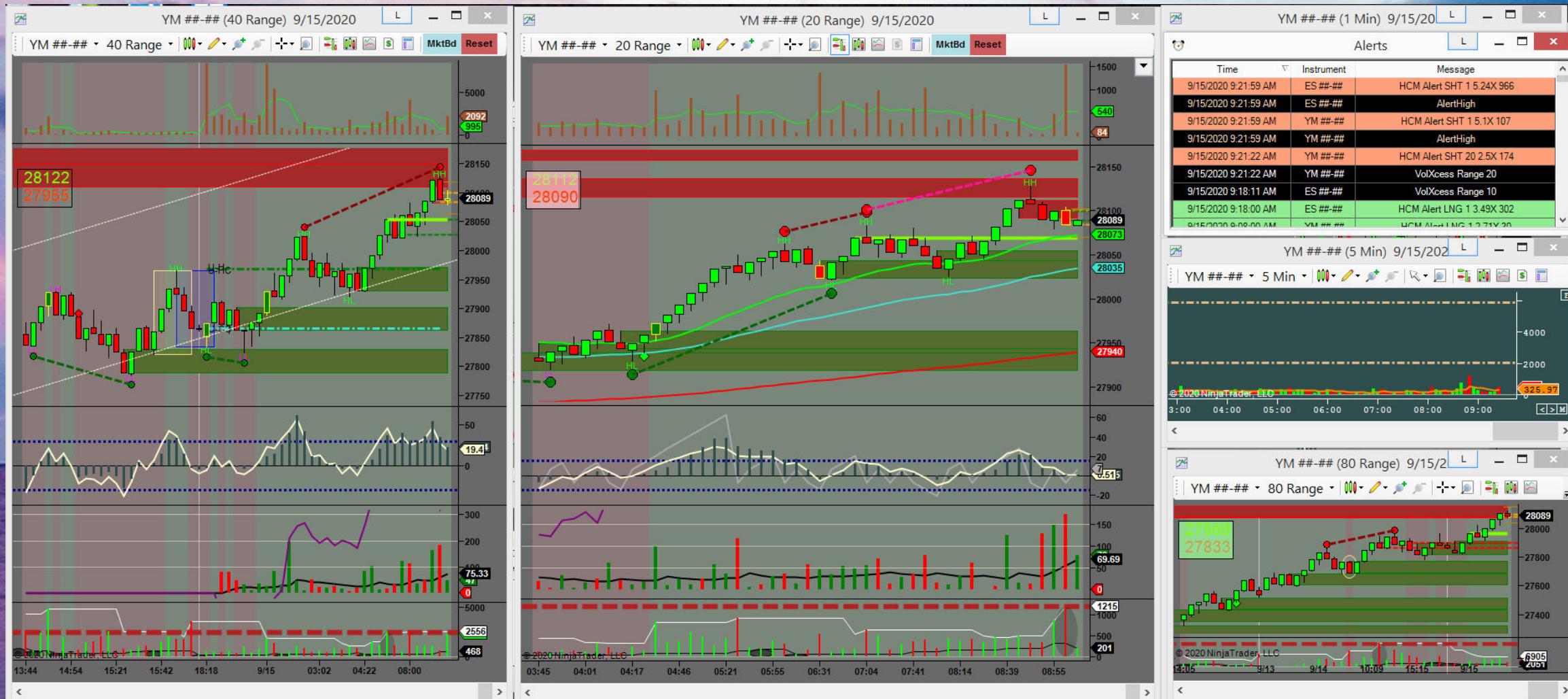














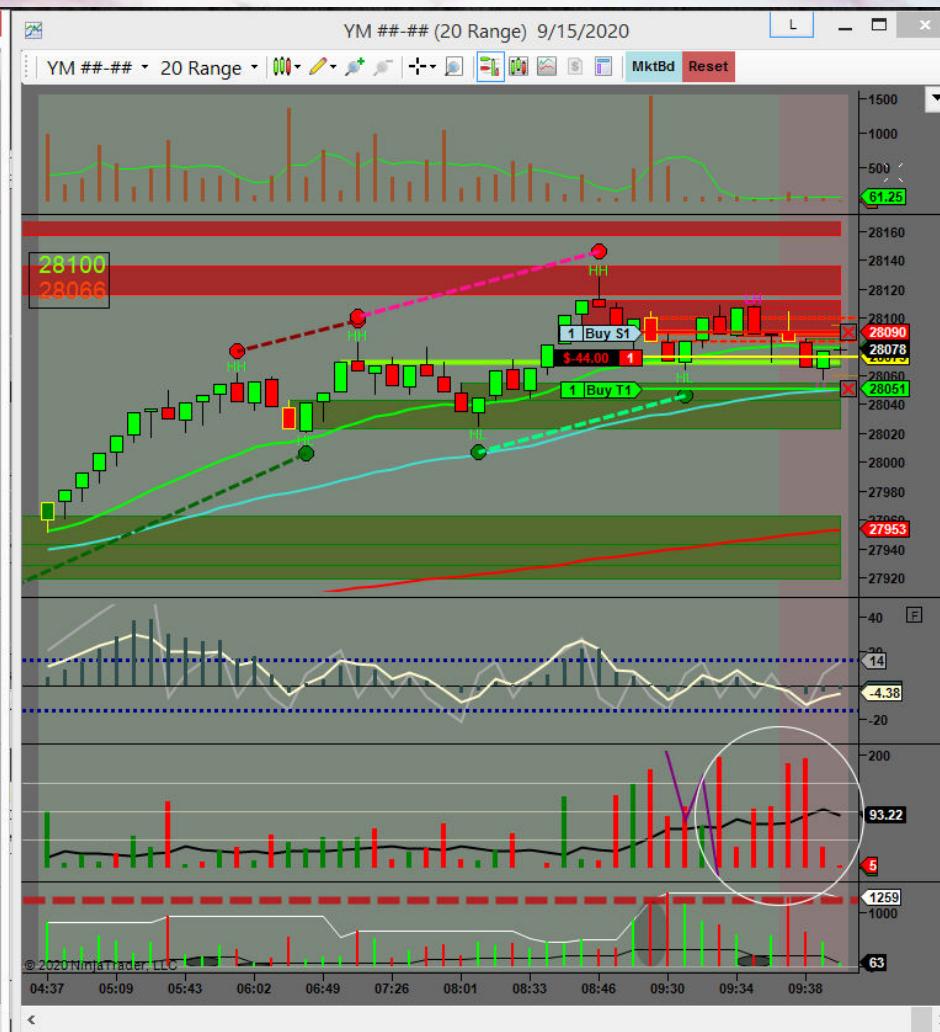








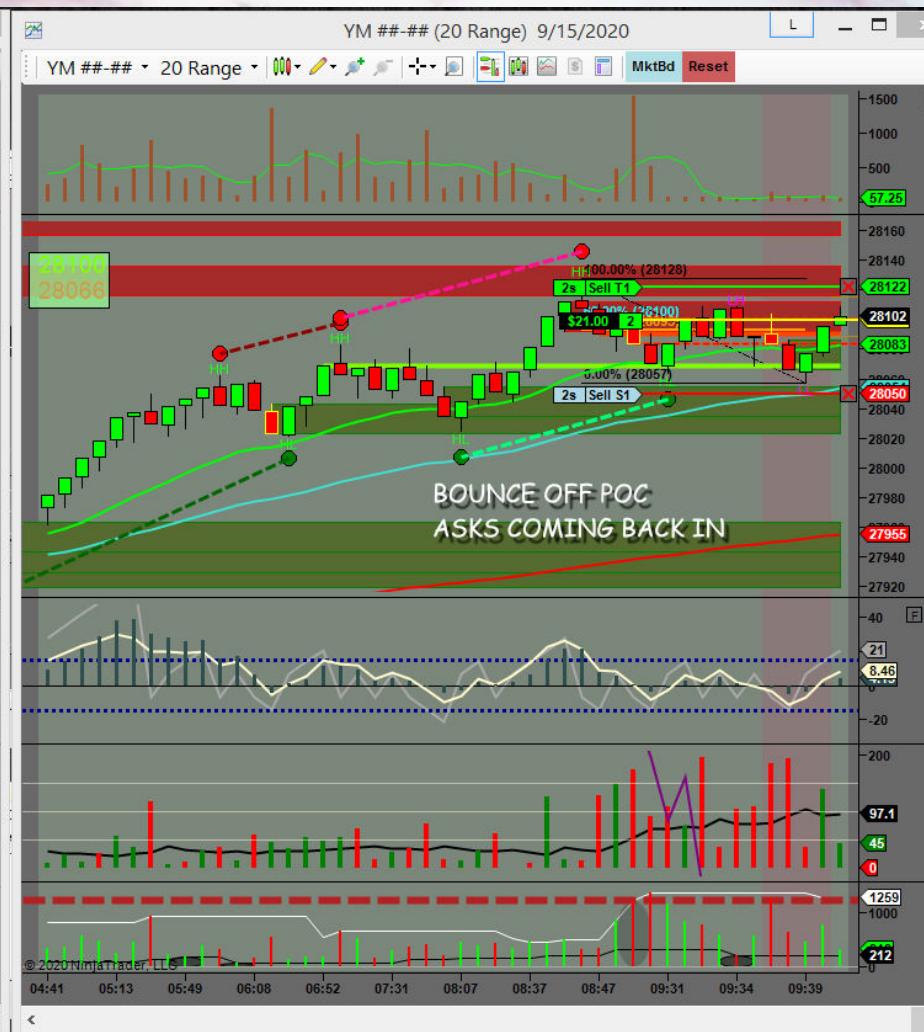
















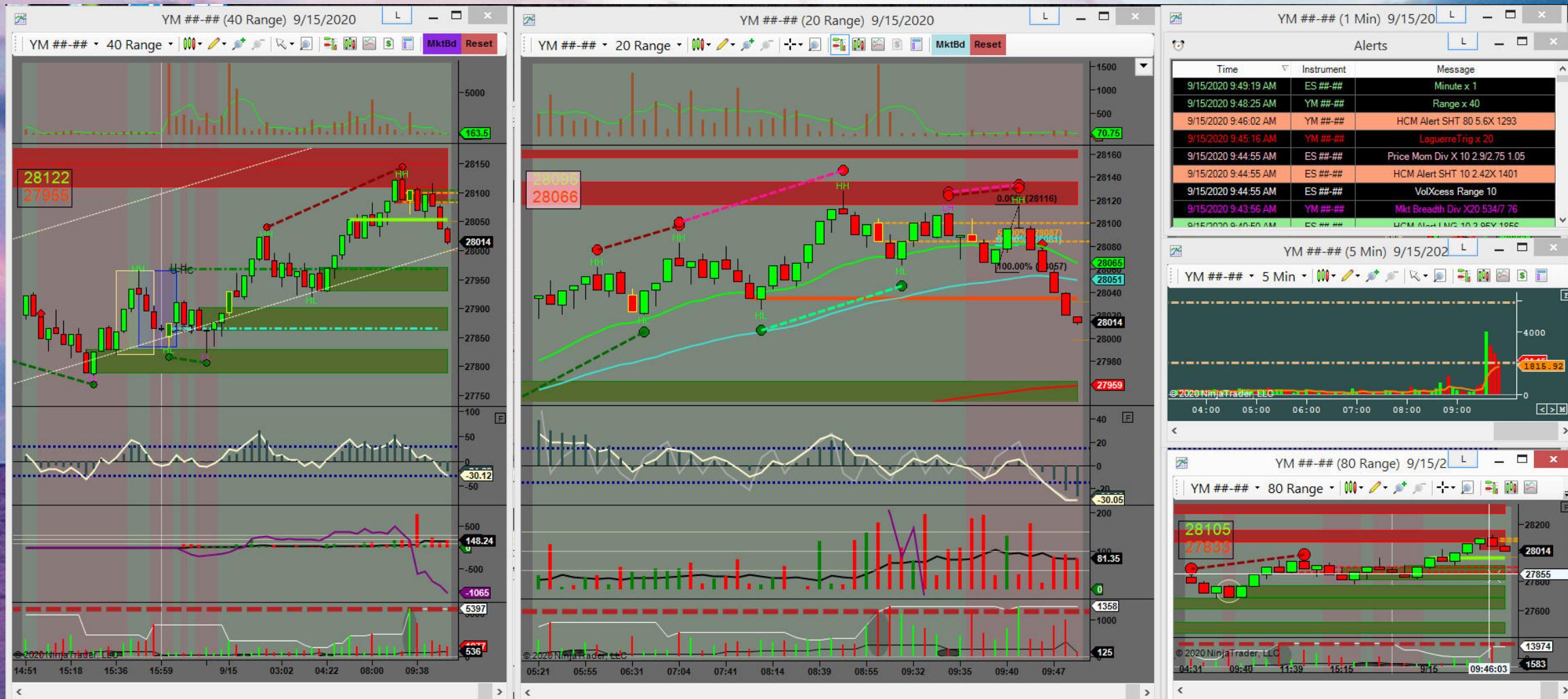






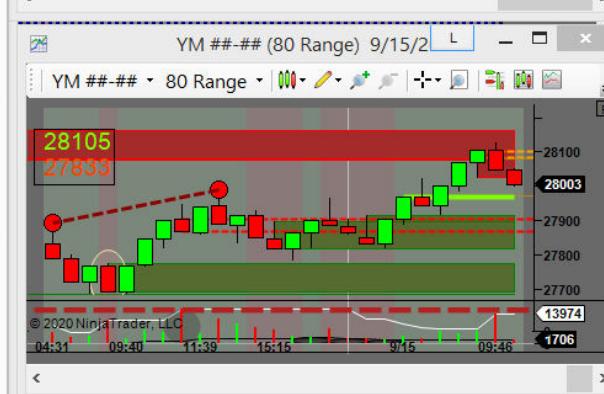
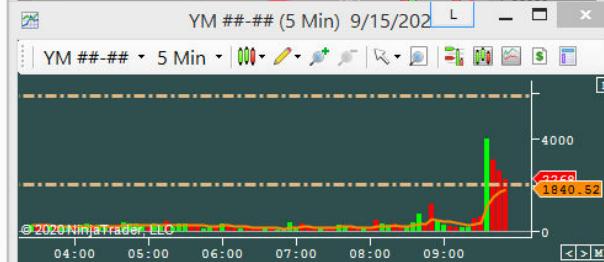








Time	Instrument	Message
9/15/2020 9:49:25 AM	ES ##-##	VolXcess Range 10
9/15/2020 9:49:19 AM	ES ##-##	Minute x 1
9/15/2020 9:48:25 AM	YM ##-##	Range x 40
9/15/2020 9:46:02 AM	YM ##-##	HCM Alert SHT 80 5.6X 1293
9/15/2020 9:45:16 AM	YM ##-##	LaguerreTrig x 20
9/15/2020 9:44:55 AM	ES ##-##	Price Mom Div X 10 2.9/2.75 1.05
9/15/2020 9:44:55 AM	ES ##-##	HCM Alert SHT 10 2.42X 1401
9/15/2020 9:44:55 AM	ES ##-##	VolXcess Range 10
9/15/2020 9:42:56 AM	YM ##-##	Mid Result Div X 10 5.6/4.7 26



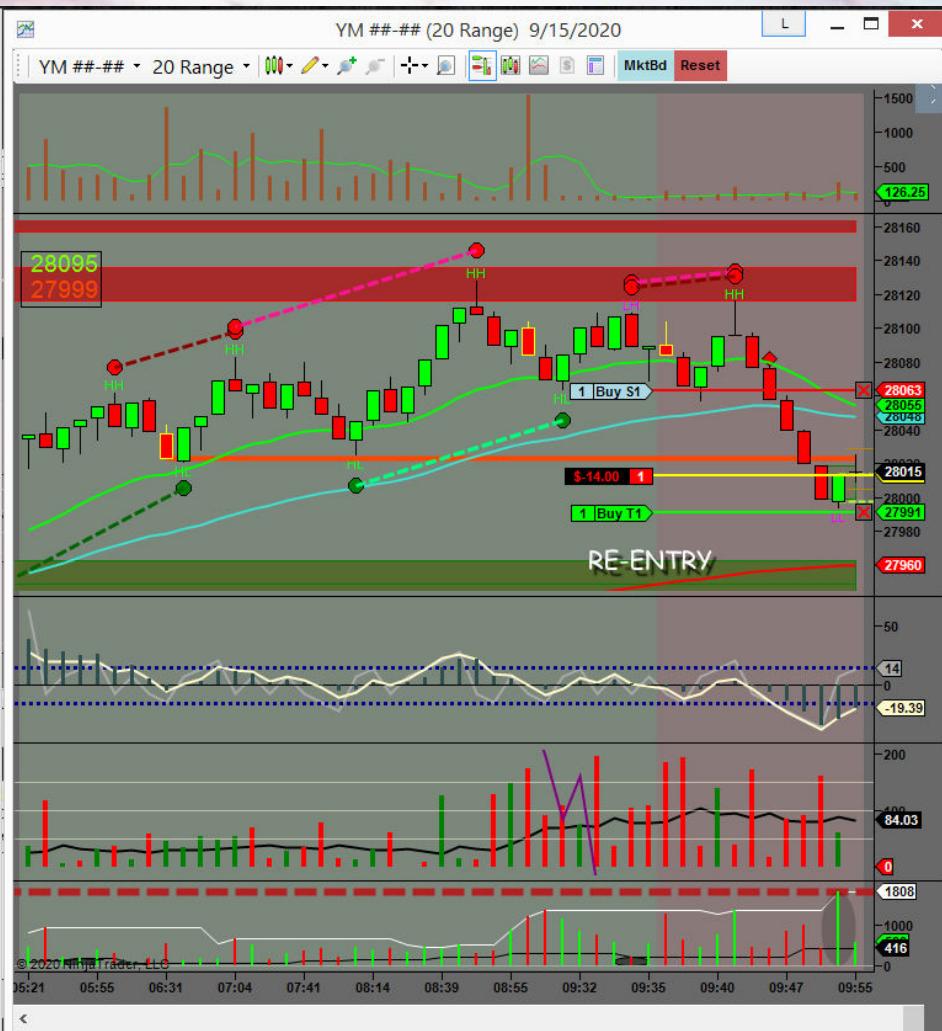




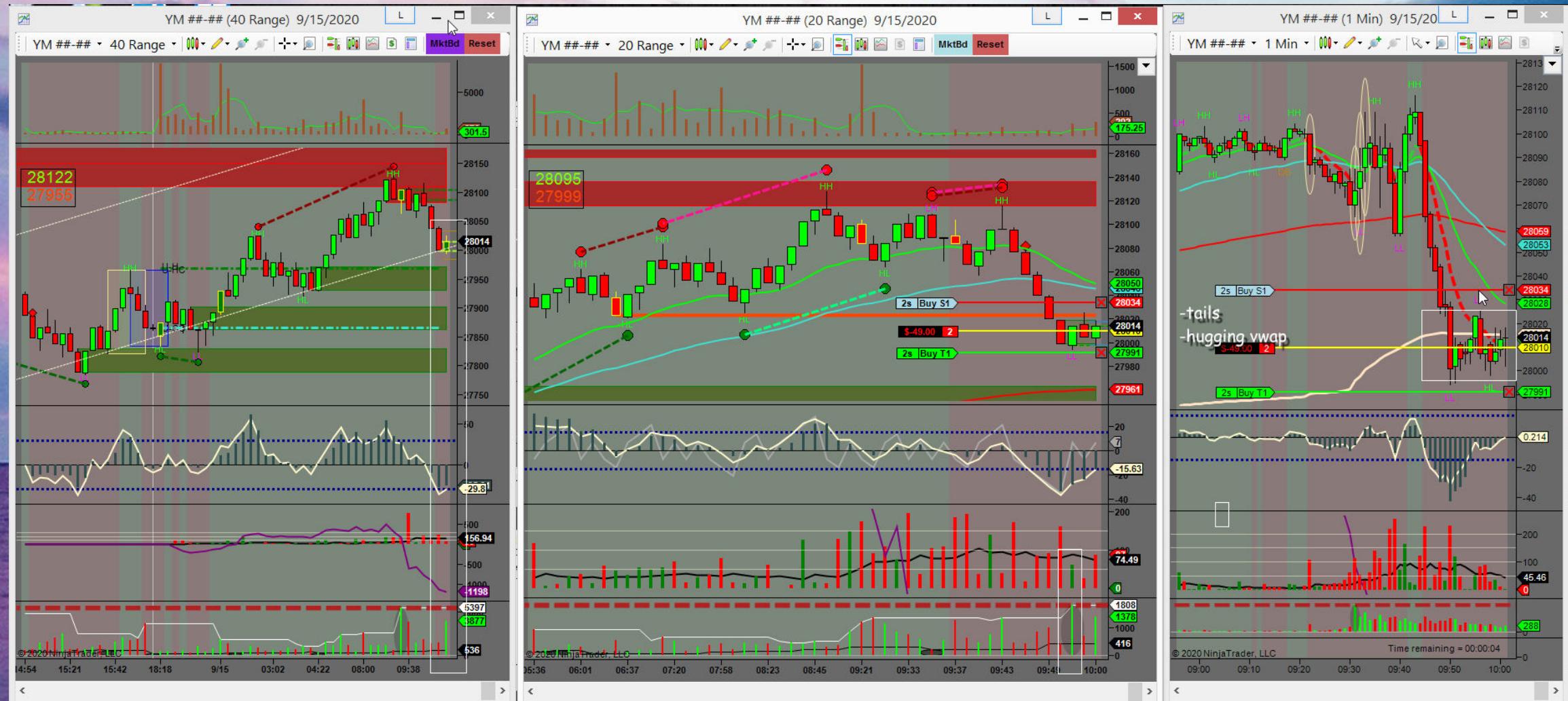










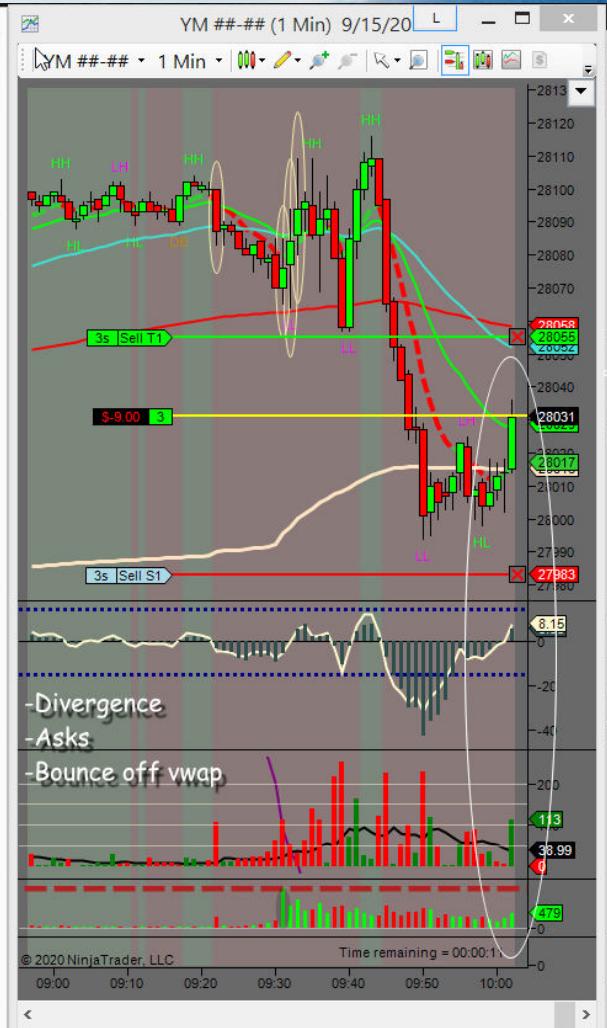














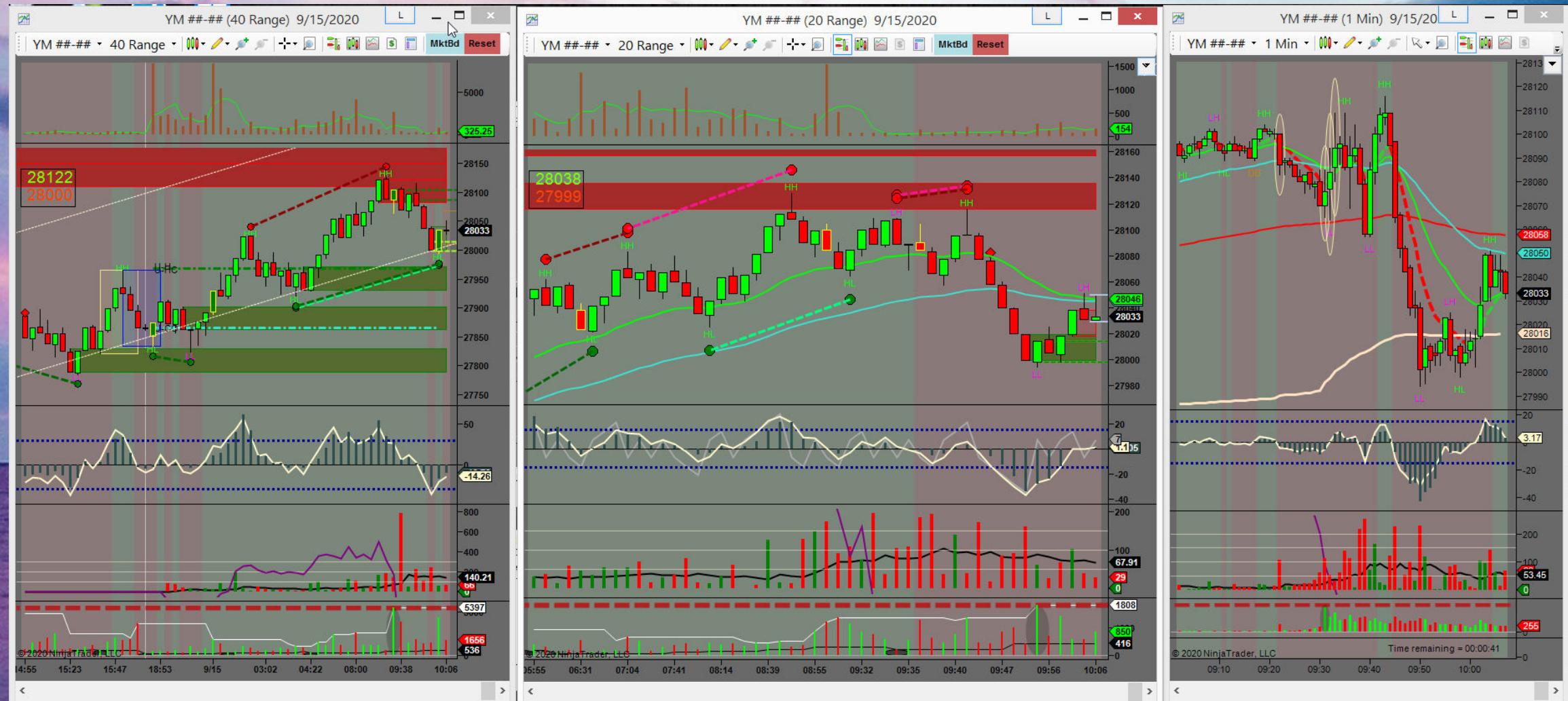




































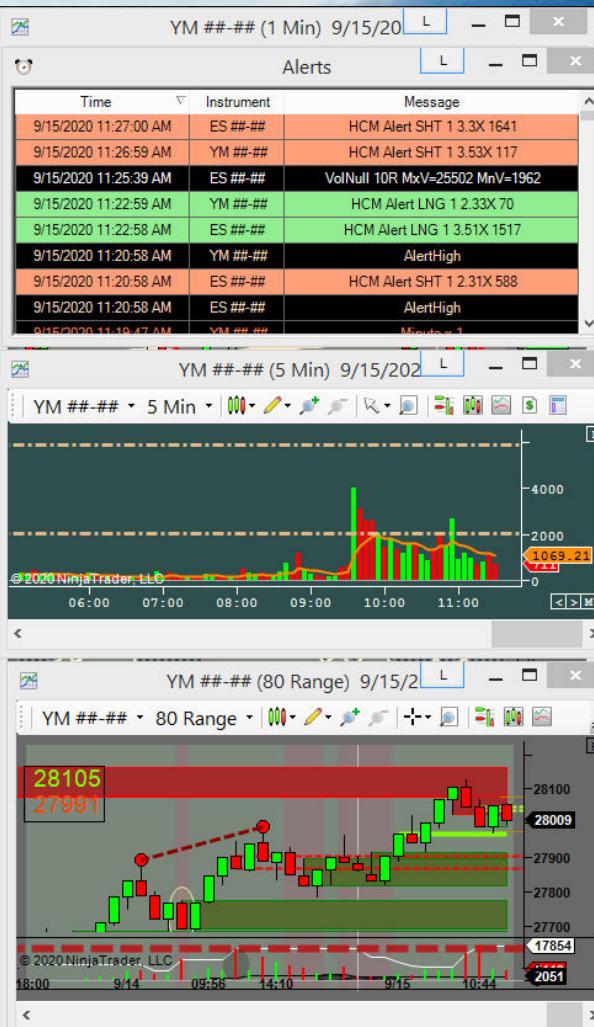






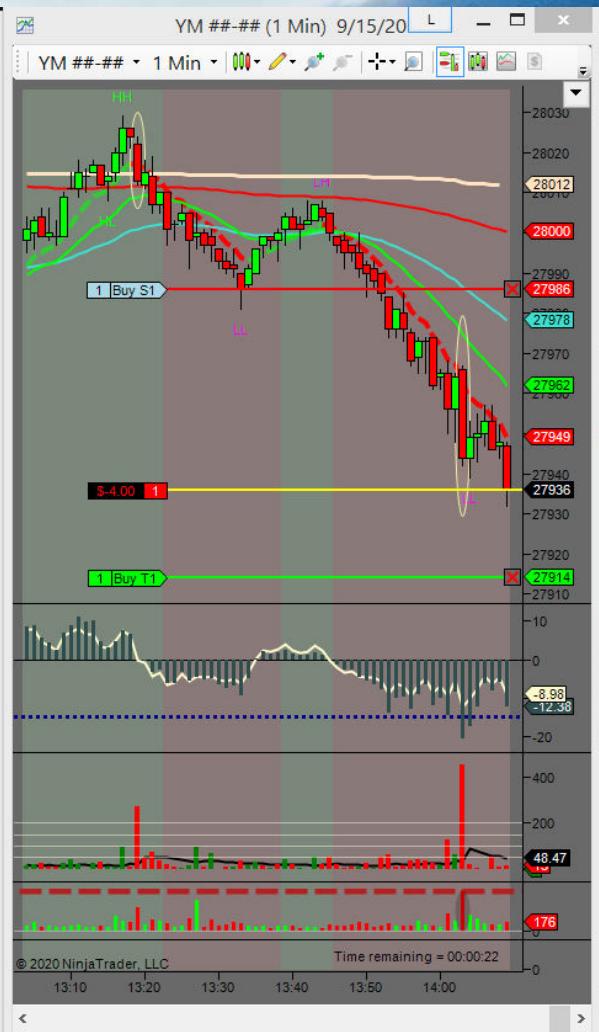






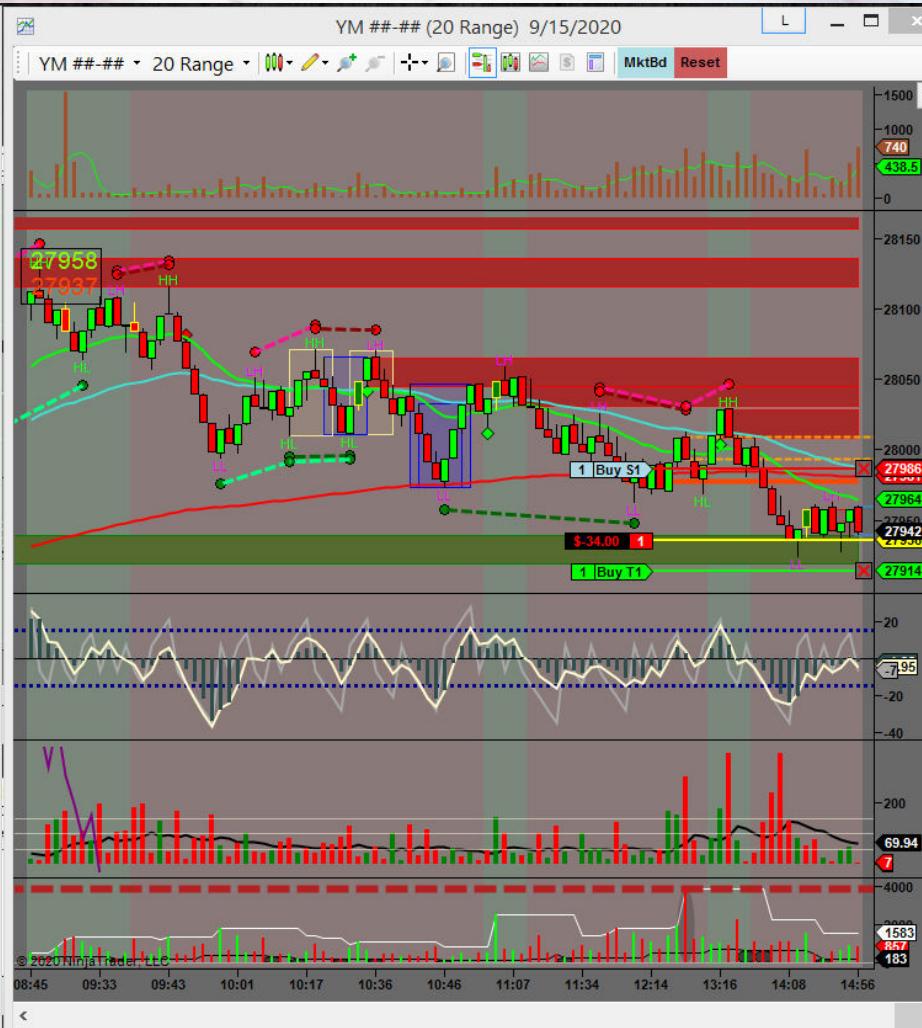










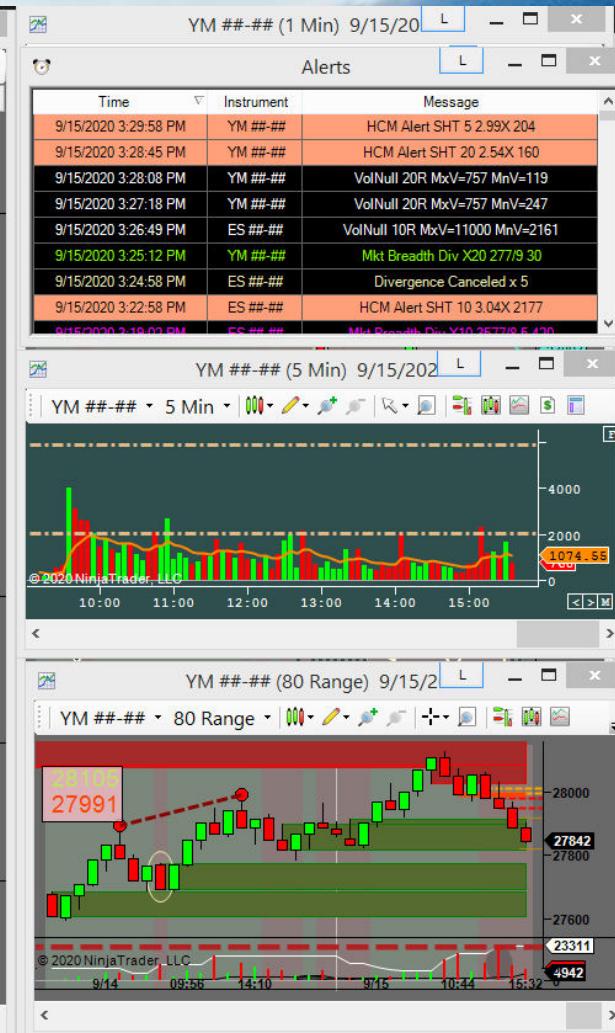




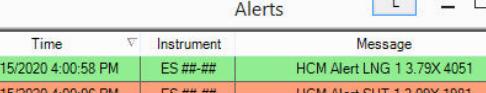






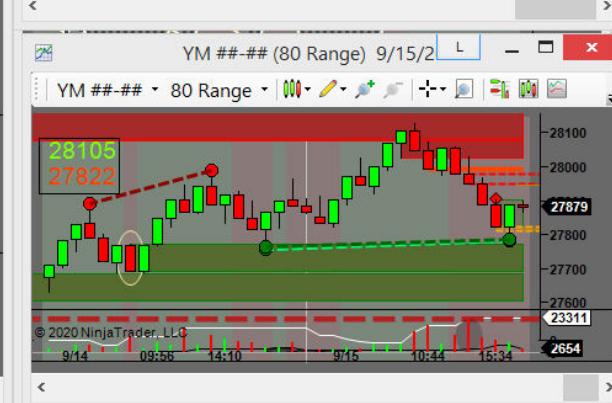
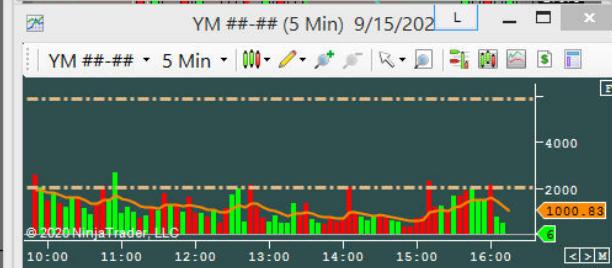


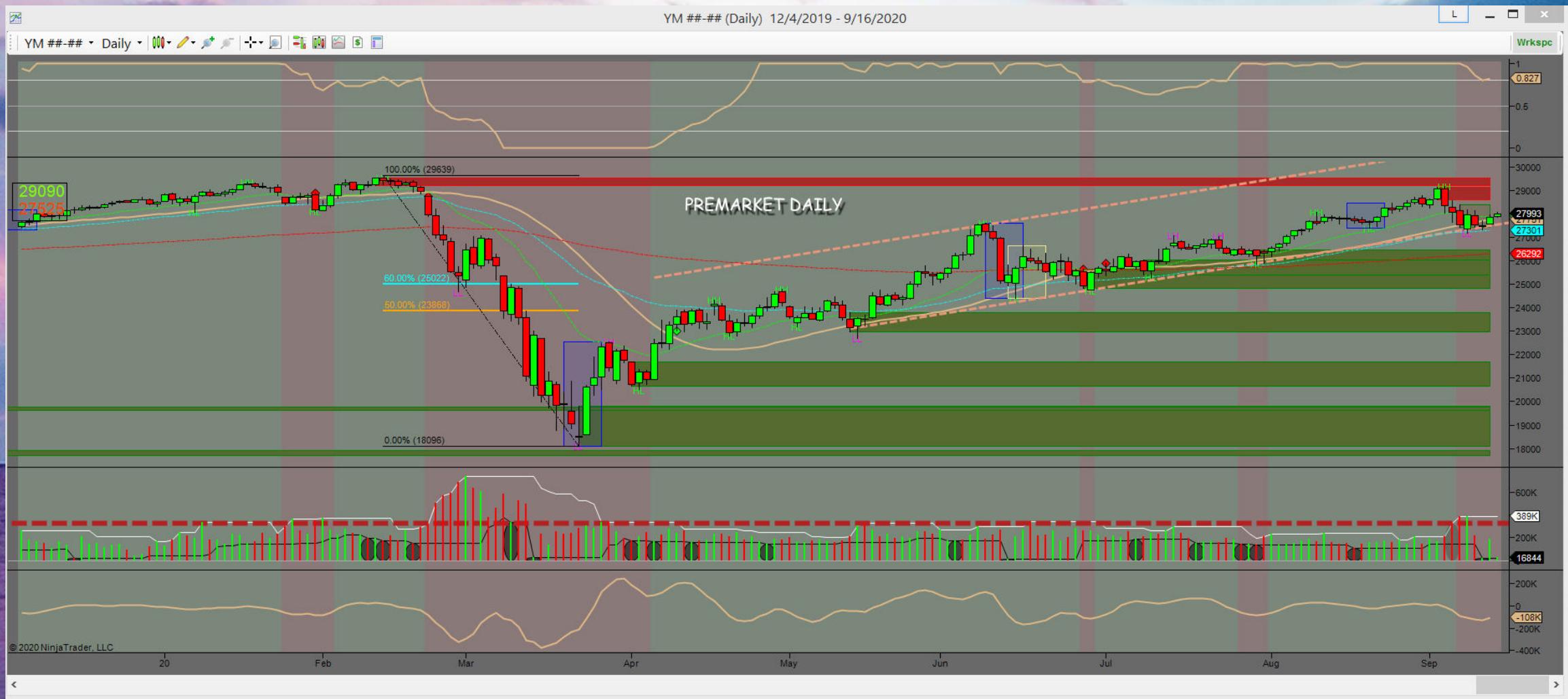


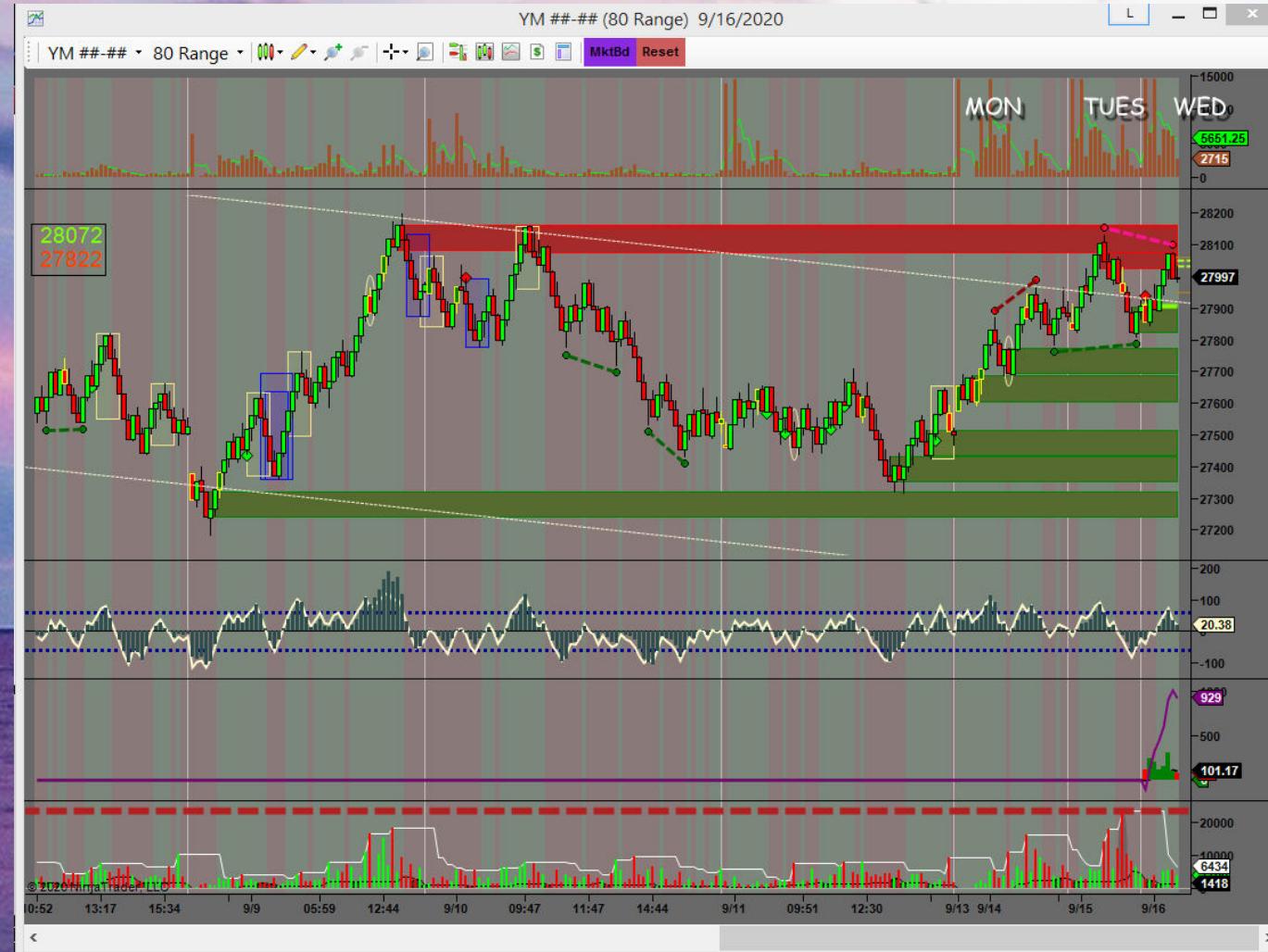


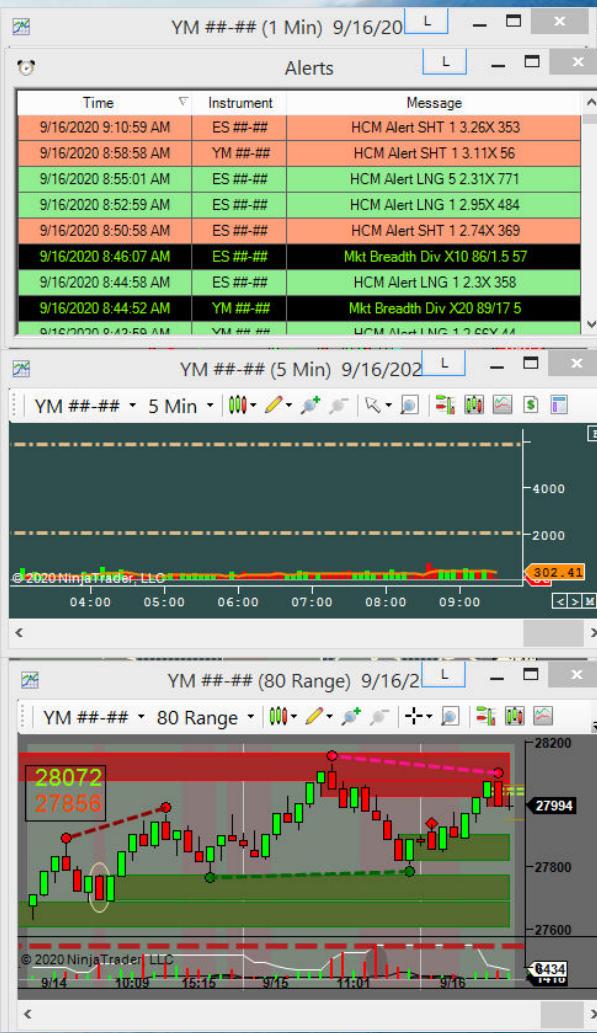
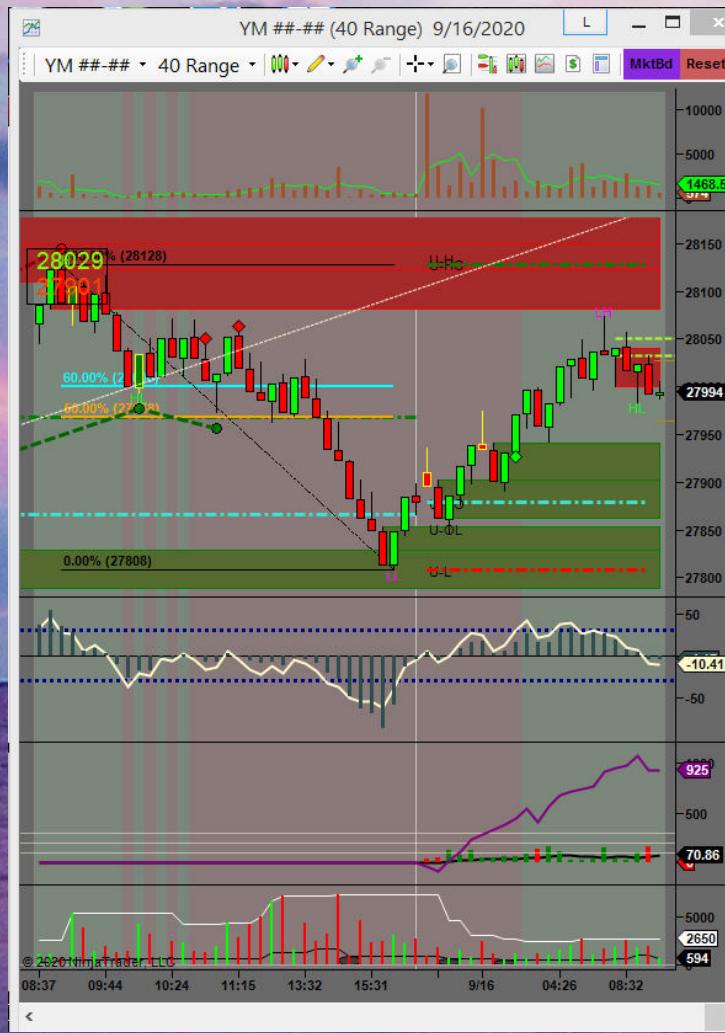
The screenshot shows a trading software interface with a chart titled "YM ##-## (1 Min)" for the date "9/15/20". The chart area is mostly blank, indicating no visible price movement. At the top, there's a toolbar with various icons. Below the toolbar, the word "Alerts" is displayed, followed by a list of recent alerts in a table format.

Time	Instrument	Message
9/15/2020 4:00:58 PM	ES ##-##	HCM Alert LNG 1 3.79X 4051
9/15/2020 4:00:06 PM	ES ##-##	HCM Alert SHT 1 3.09X 1981
9/15/2020 4:00:06 PM	ES ##-##	AlertHigh
9/15/2020 3:59:53 PM	ES ##-##	Divergence Canceled x 10
9/15/2020 3:59:52 PM	YM ##-##	Momentum Canceled x 20
9/15/2020 3:59:52 PM	YM ##-##	LaguerreTrig x 20
9/15/2020 3:59:14 PM	YM ##-##	Range x 20
9/15/2020 3:58:58 PM	YM ##-##	Minute x 1
9/15/2020 3:58:58 PM	YM ##-##	Minute x 1

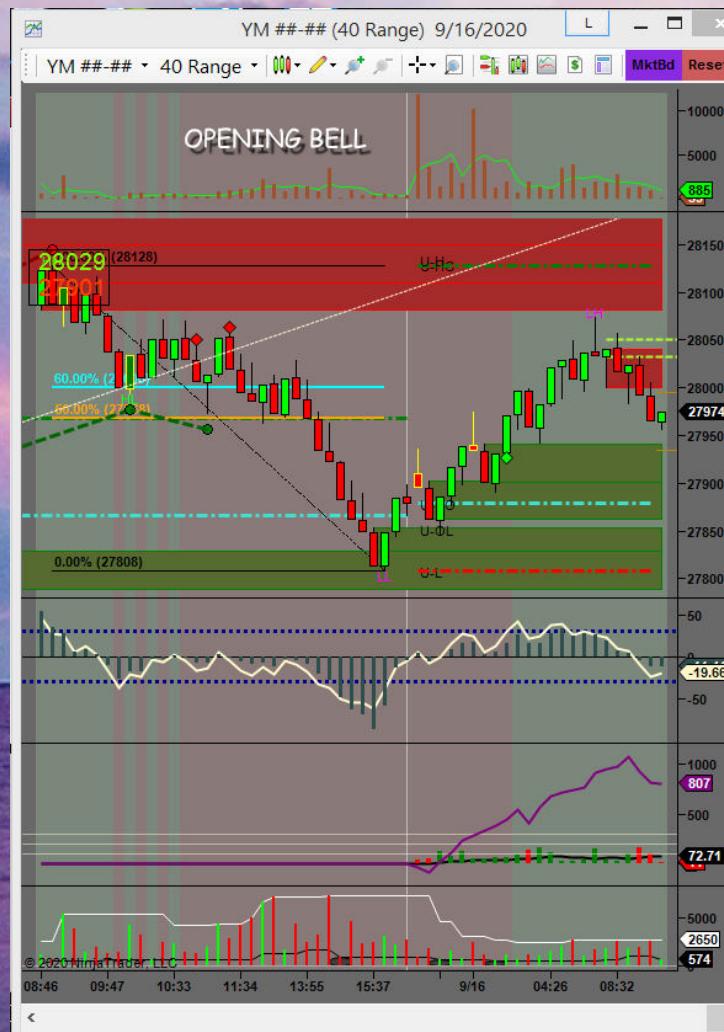


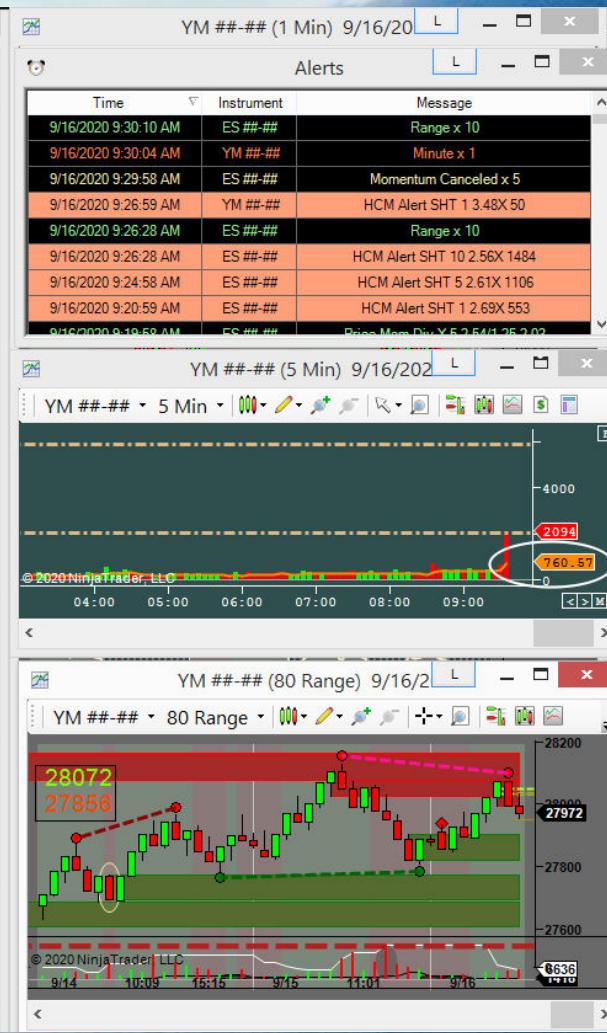


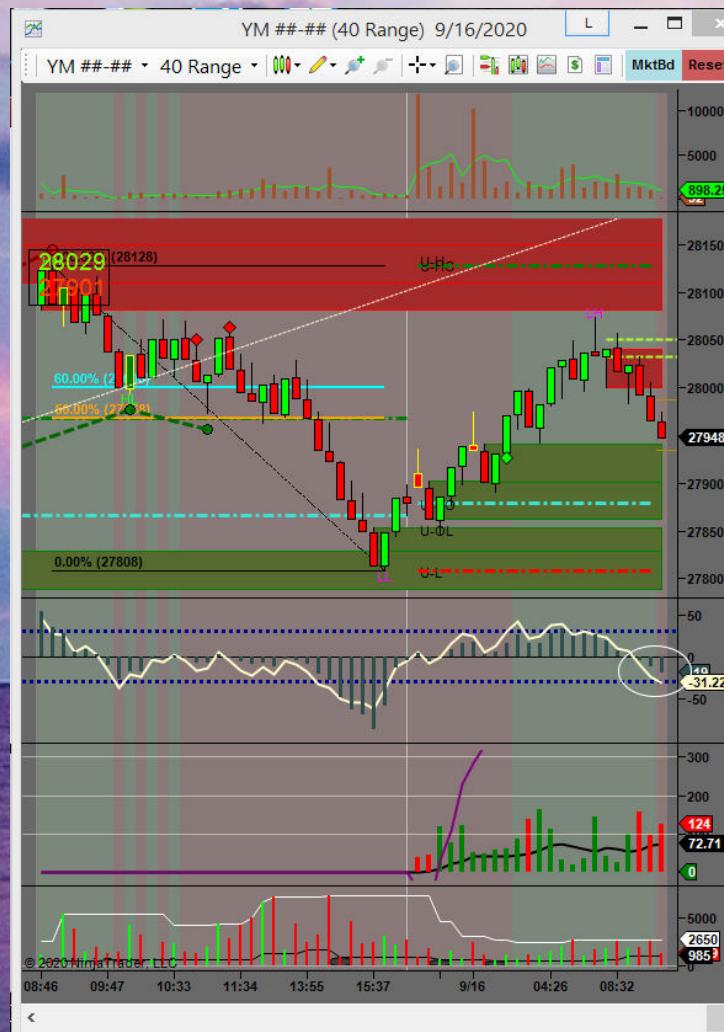








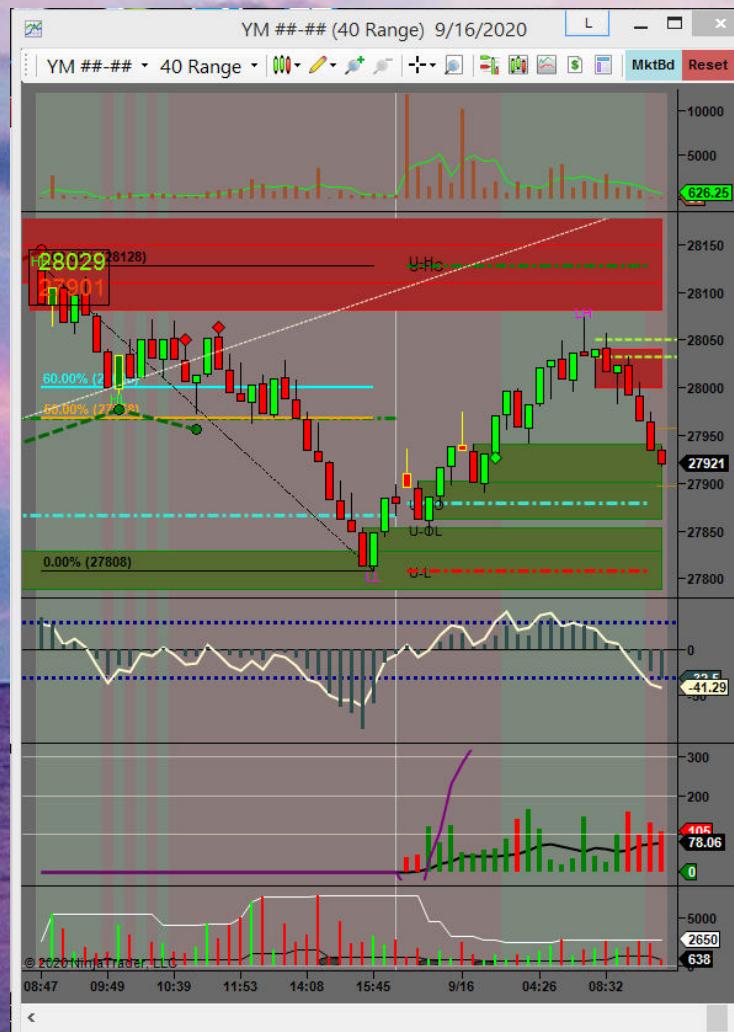






















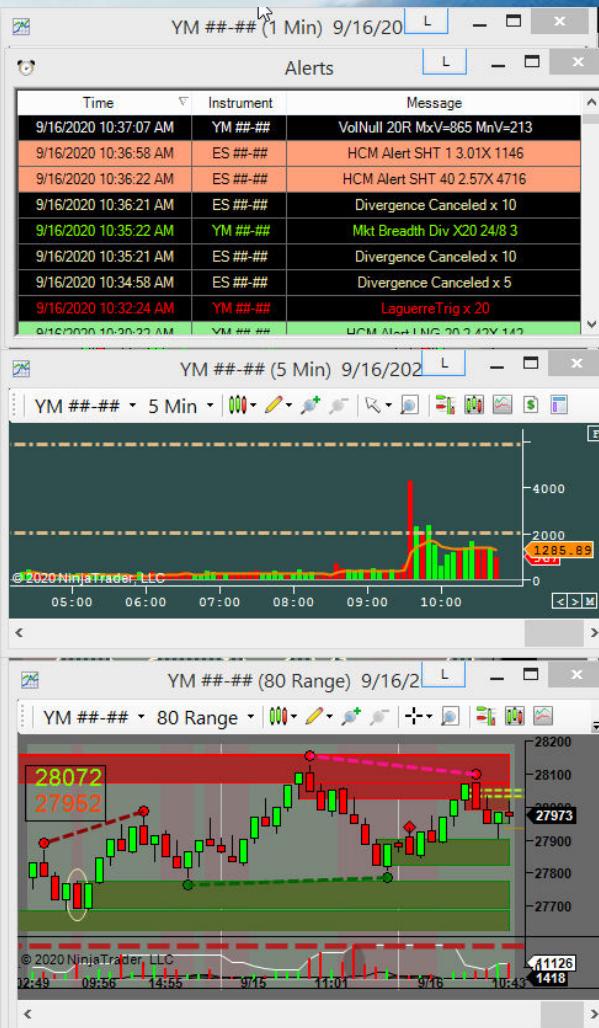


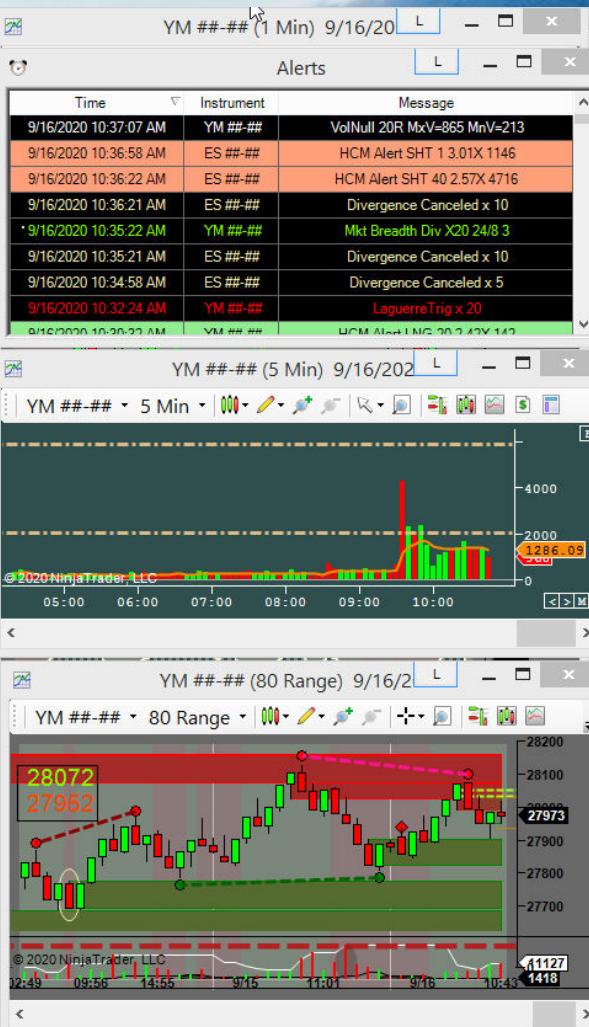
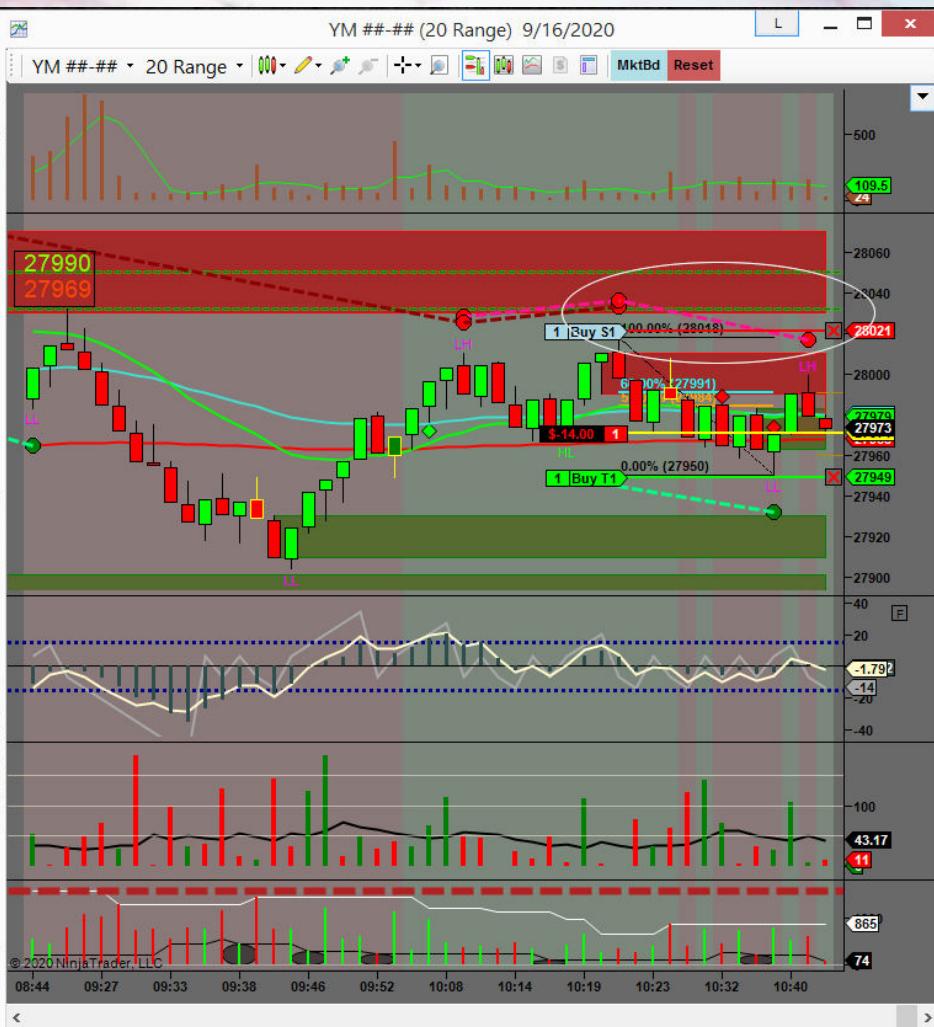










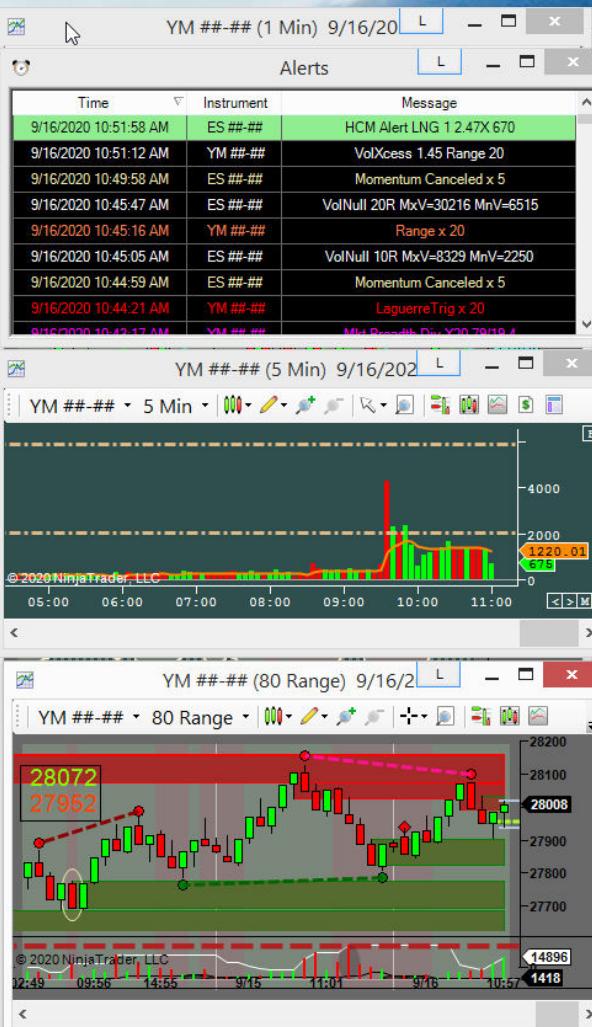














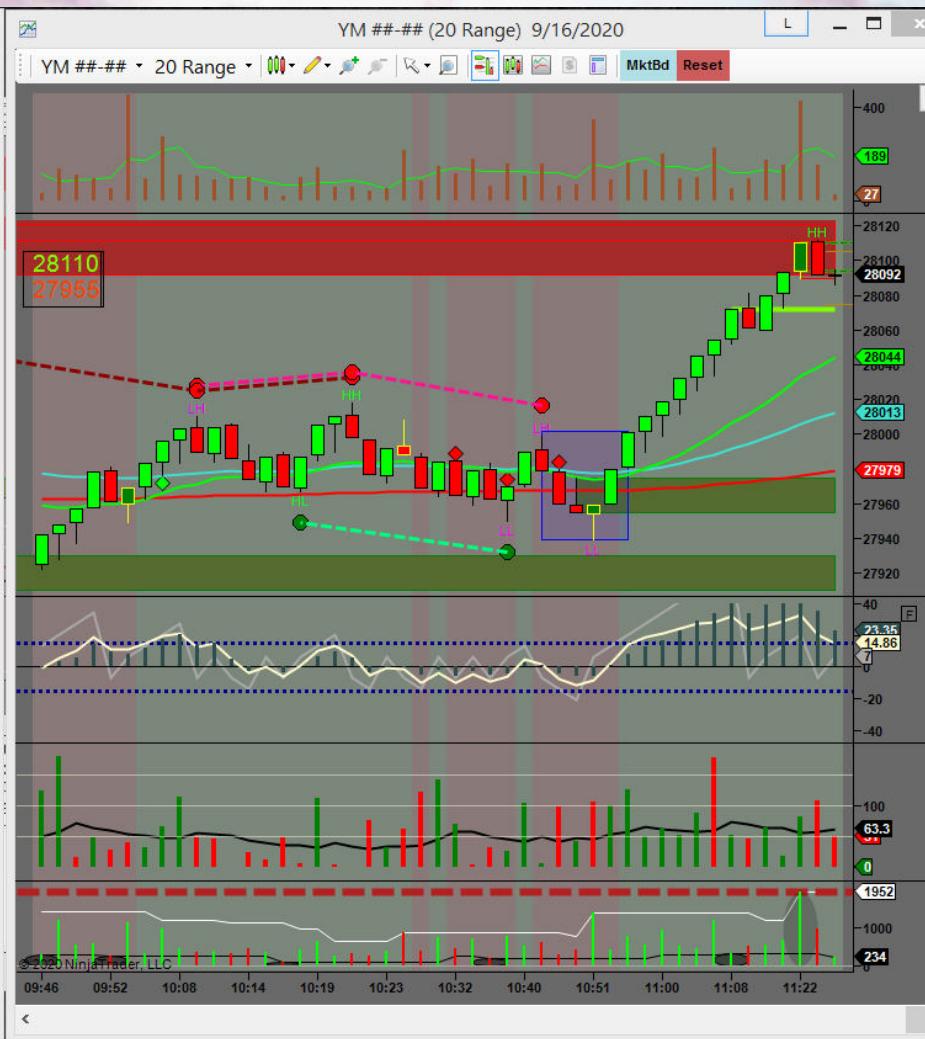






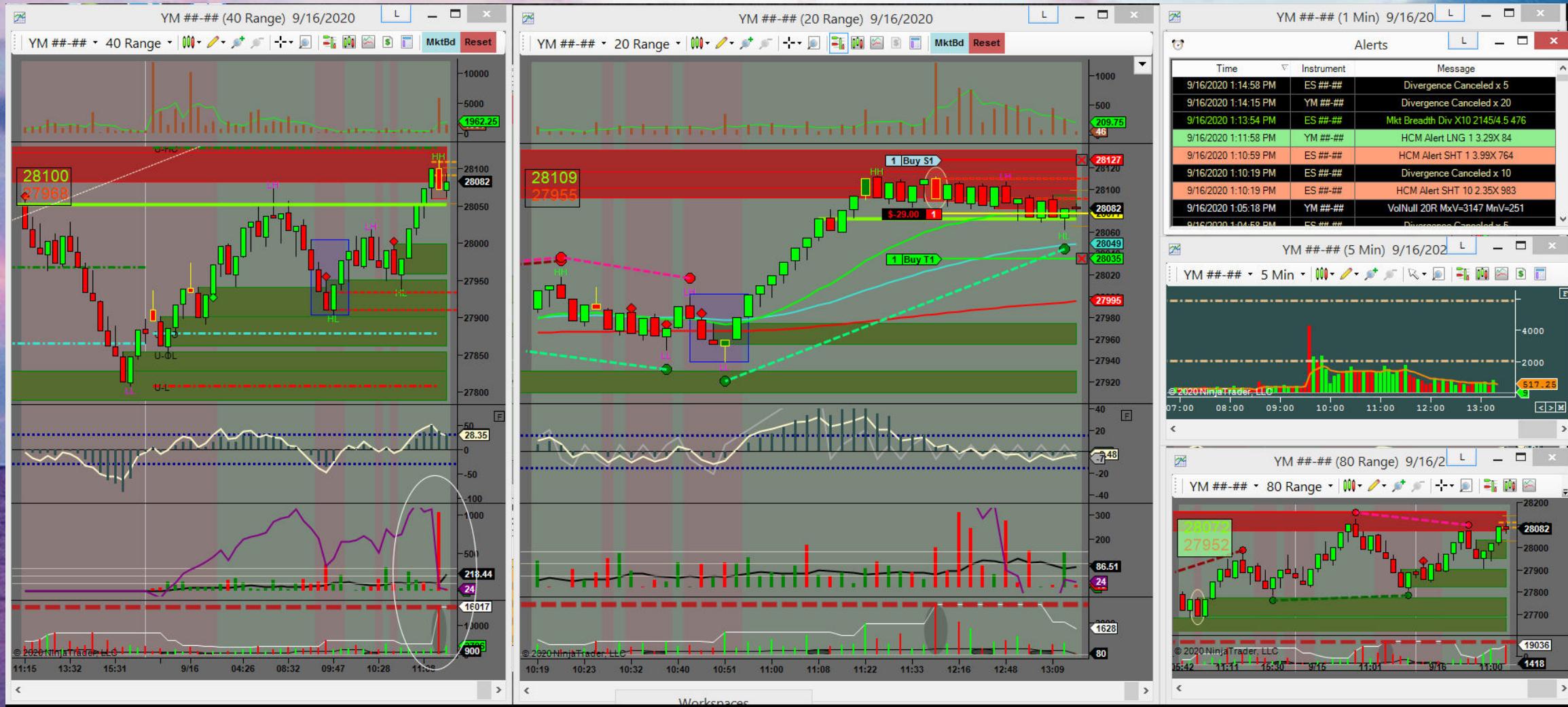














































The figure displays three separate trading platforms from NinjaTrader:

- Top Window:** Alerts for YM ##-## (1 Min) on 9/16/2020. The table shows various market breadth and divergence alerts.

Time	Instrument	Message
9/16/2020 3:07:11 PM	YM ##-##	Mkt Breadth Div X40 801/133 6
9/16/2020 3:07:03 PM	ES ##-##	Mkt Breadth Div X20 1040/3.75 277
9/16/2020 3:06:49 PM	YM ##-##	Price Mom Div X20 17.02/28 0.61
9/16/2020 3:06:49 PM	ES ##-##	Mkt Breadth Div X10 418/3.25 128
9/16/2020 3:06:27 PM	YM ##-##	LaguerreTrig x 40
9/16/2020 3:06:27 PM	YM ##-##	Divergence Canceled x 40
9/16/2020 3:06:15 PM	ES ##-##	Divergence Canceled x 20
9/16/2020 3:05:59 PM	ES ##-##	HCM Alert SHT 1 2.55X 1794
9/16/2020 3:05:59 PM	YM ##-##	HCM Alert SHT 1.2 .55X 100

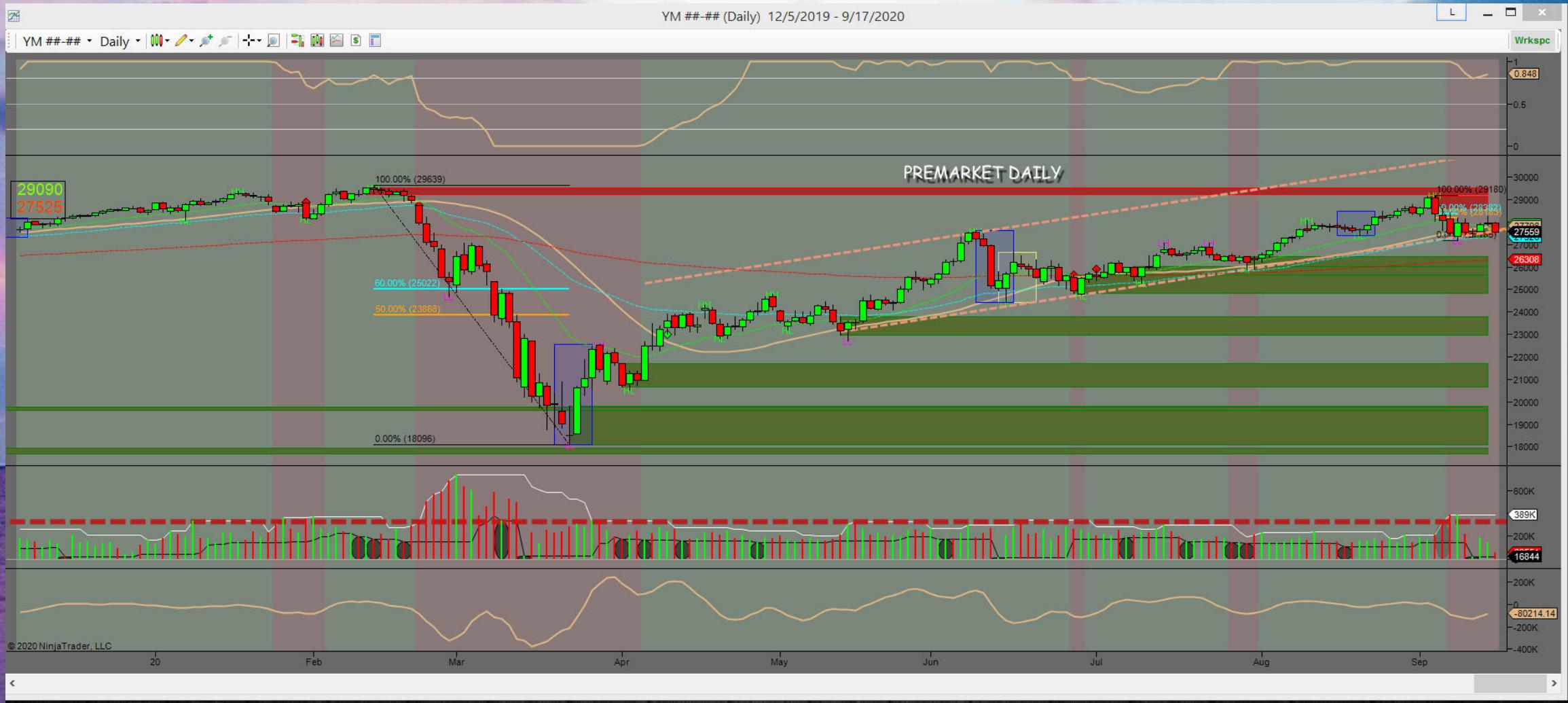
- Middle Window:** YM ##-## (5 Min) candlestick chart for 9/16/2020. It shows price action with various technical indicators and levels.
- Bottom Window:** YM ##-## (80 Range) candlestick chart for 9/16/2020. It displays price within a 80-period range with specific resistance and support levels marked.

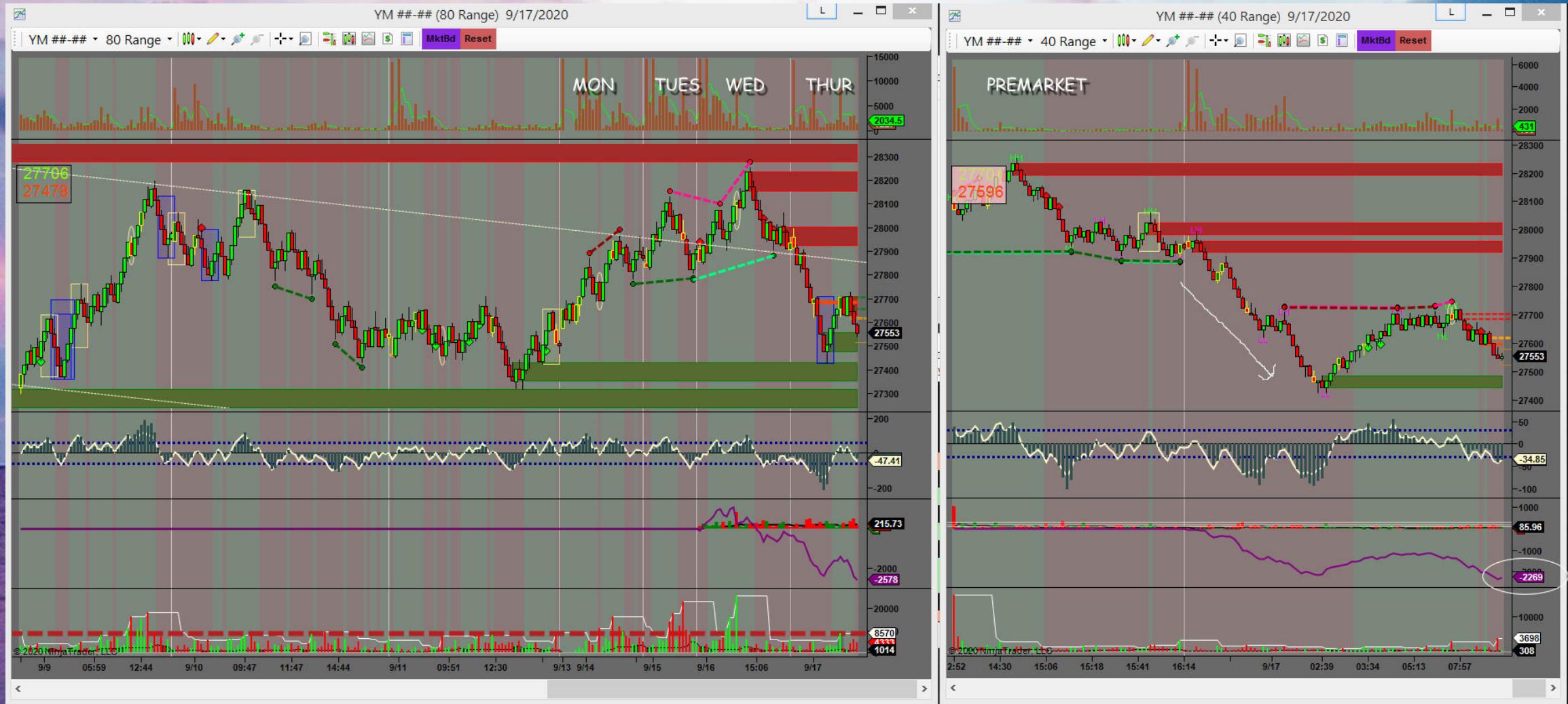


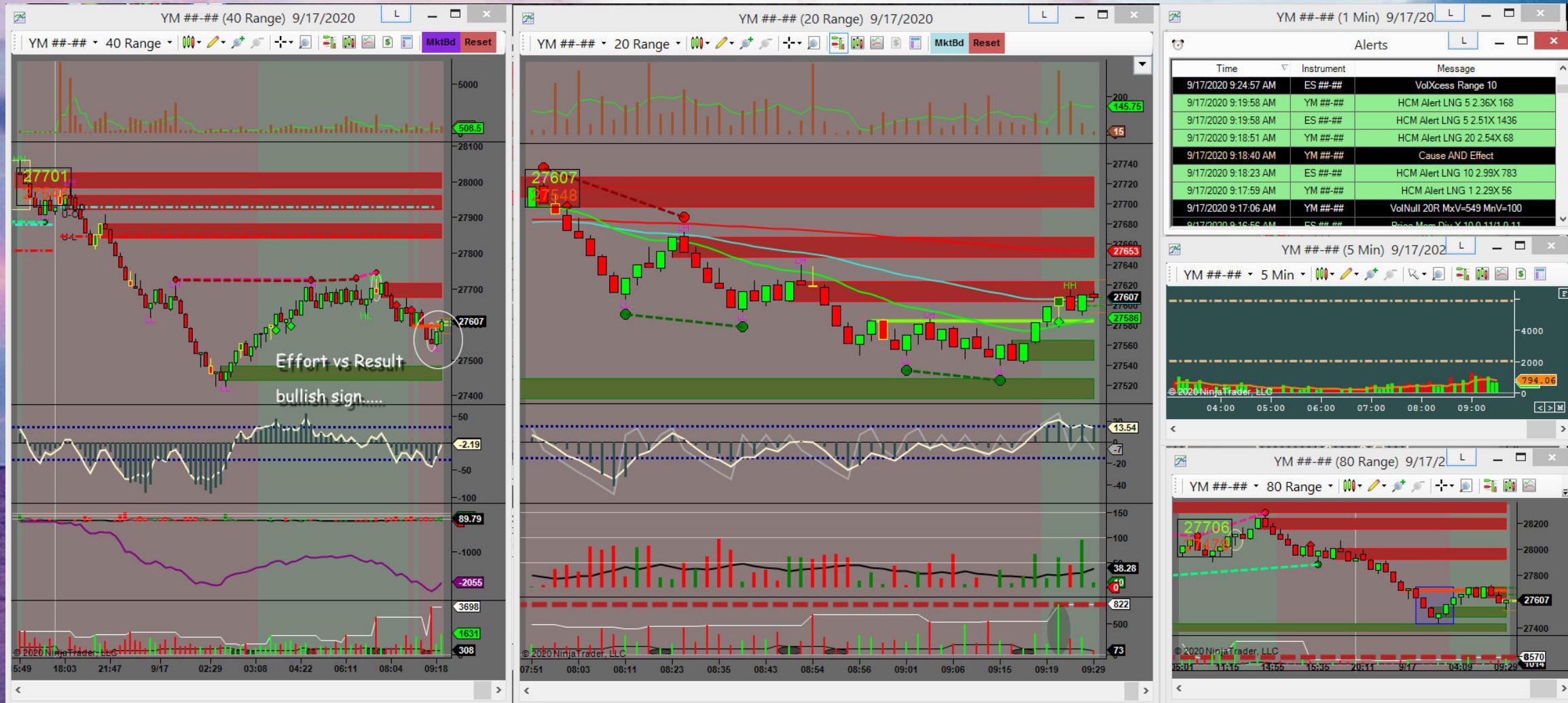


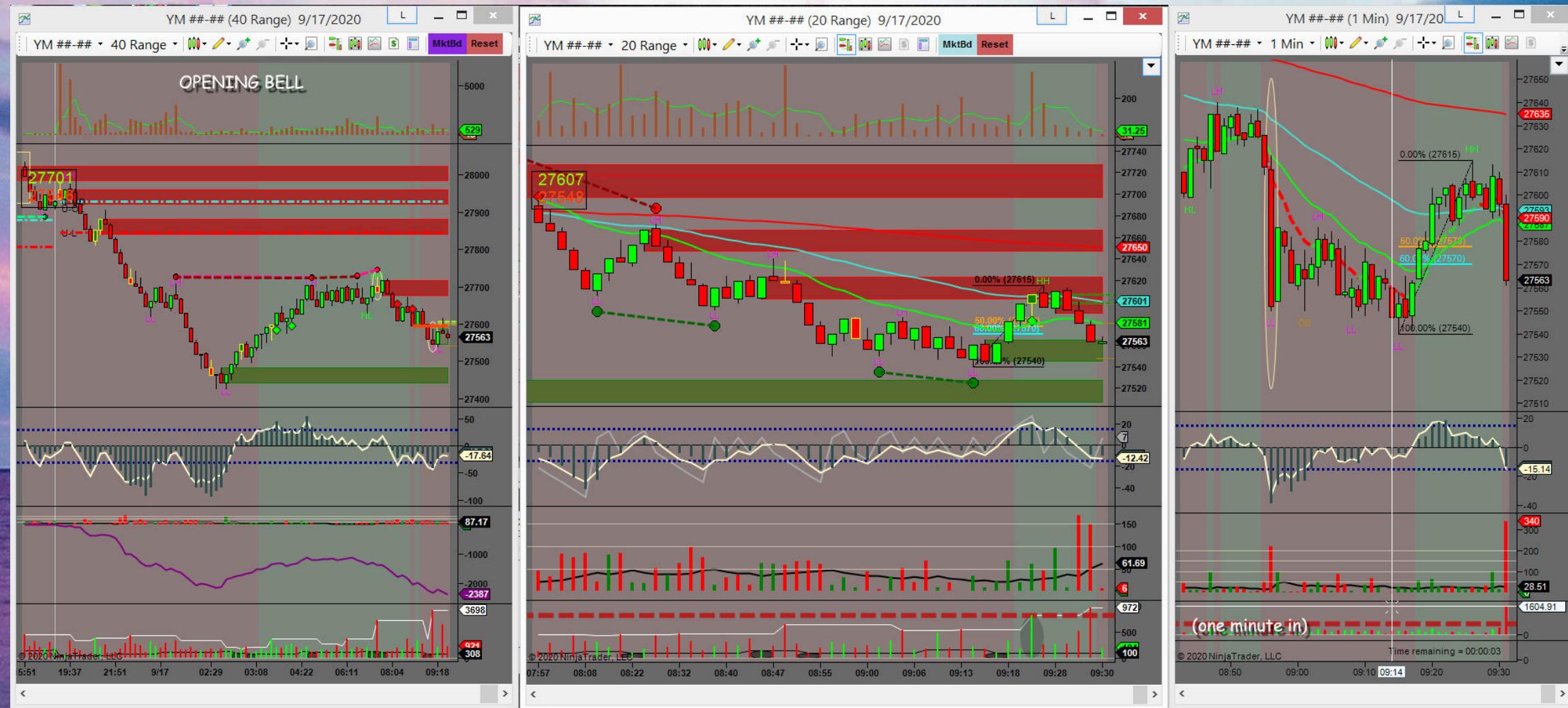






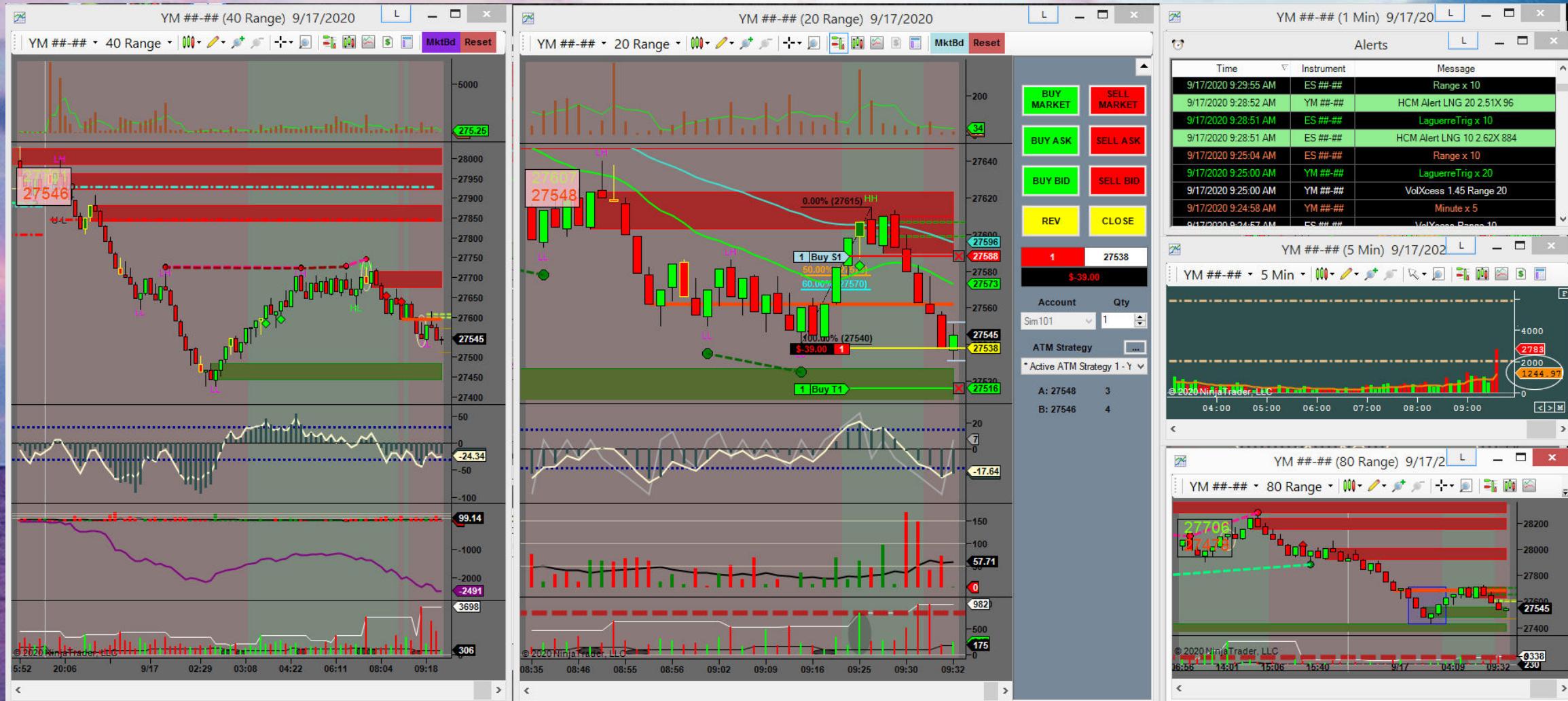






























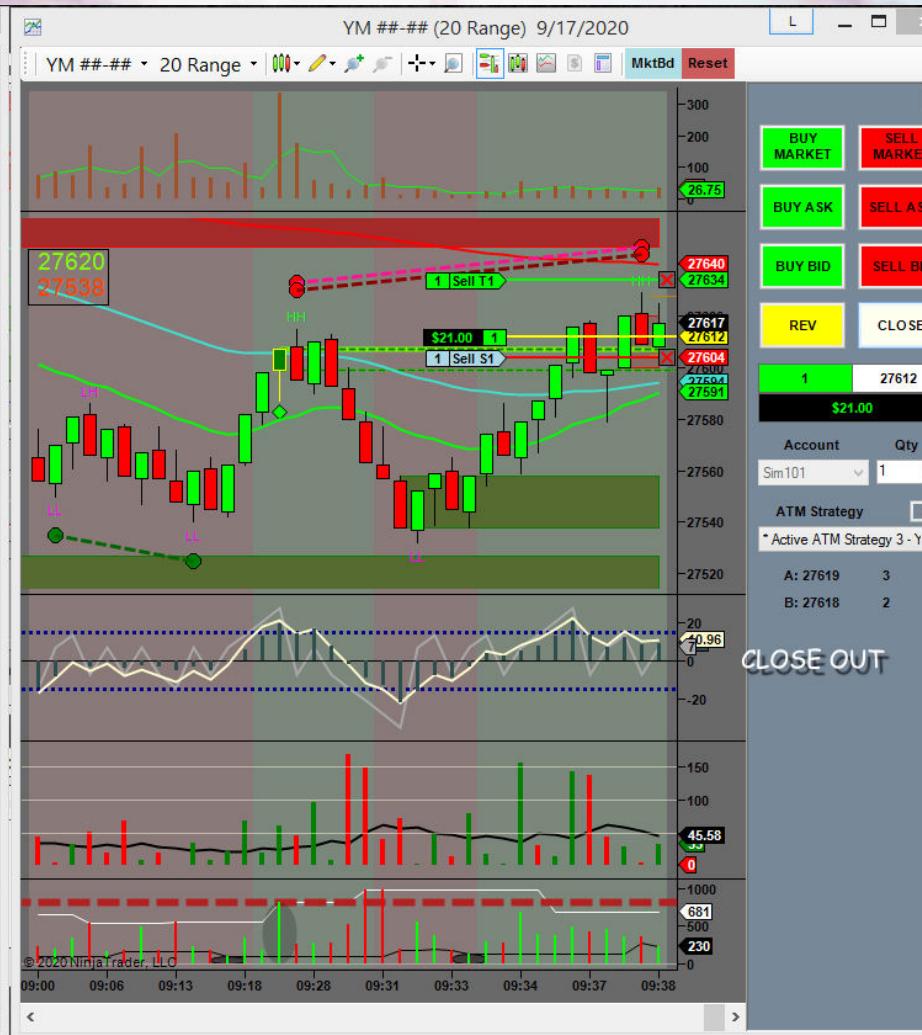
The figure displays three stacked NinjaTrader charts for the YM # # # # instrument on 9/17/20.

- Top Chart:** YM # # # # (1 Min) from 09:34:15 AM to 09:34:26 AM. It shows a series of green and red candlesticks. A horizontal red line at approximately 1626.17 represents a price level. The chart includes an "Alerts" window listing various trading conditions such as "Range x 10", "Price Mom Div X 10", and "LaguerreTrig x 10".
- Middle Chart:** YM # # # # (5 Min) from 04:00 to 09:34. This chart shows a more consolidated price action with fewer candles than the 1-minute chart. It features horizontal support and resistance lines. A callout box highlights a specific candle near 27700 labeled "-div off of sup".
- Bottom Chart:** YM # # # # (80 Range) from 04:00 to 09:34. This chart provides a broader view of the price movement over 80 periods. It includes horizontal support and resistance levels. A circled area on the right side of the chart highlights a price action near 27614.





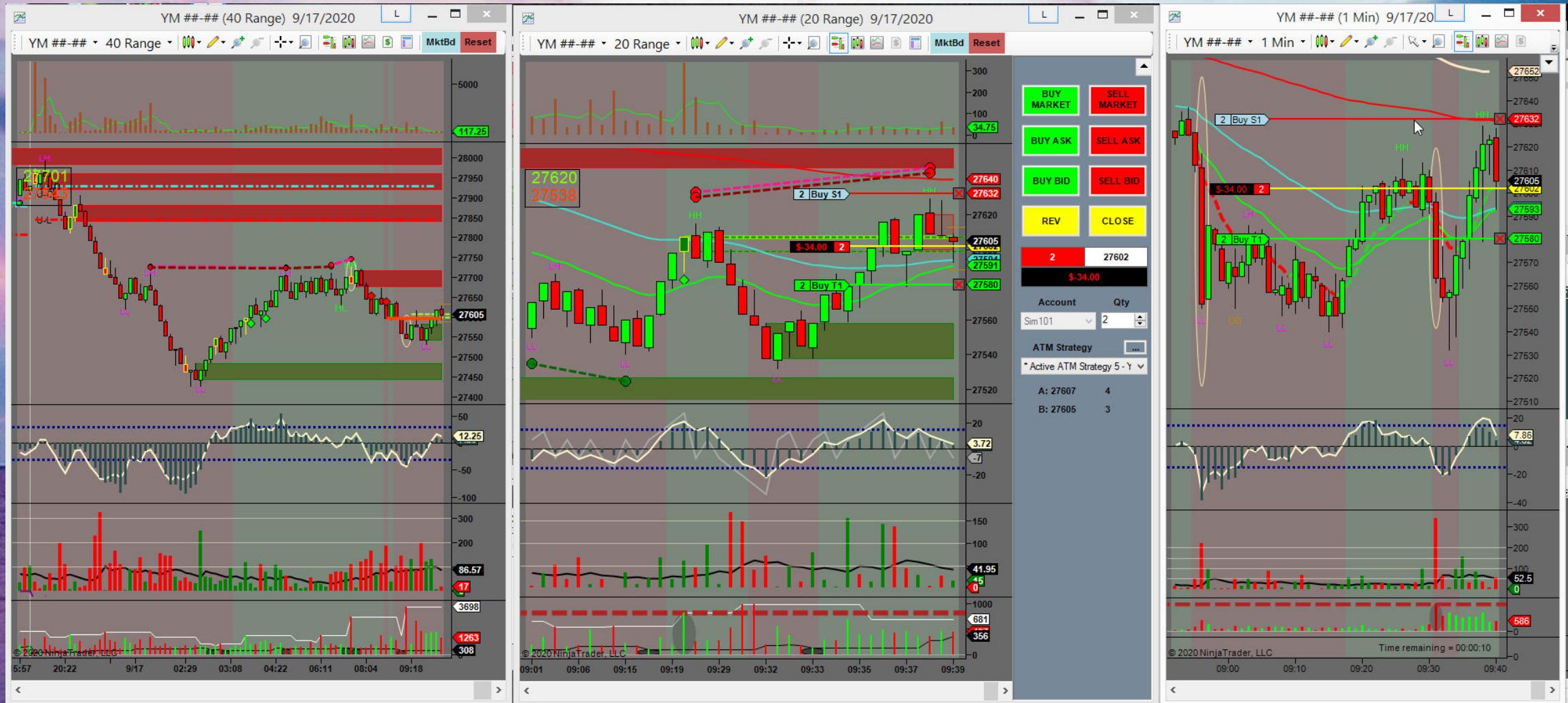








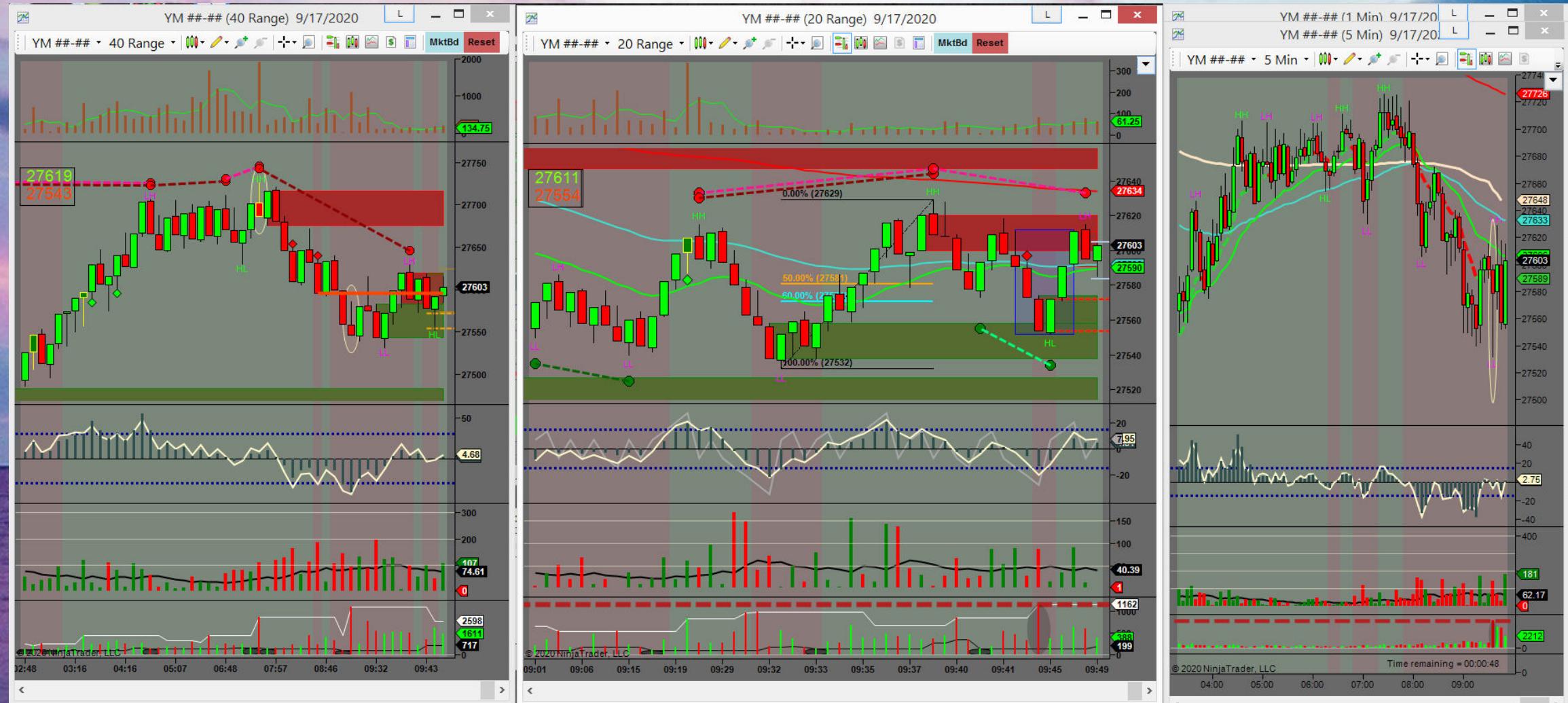










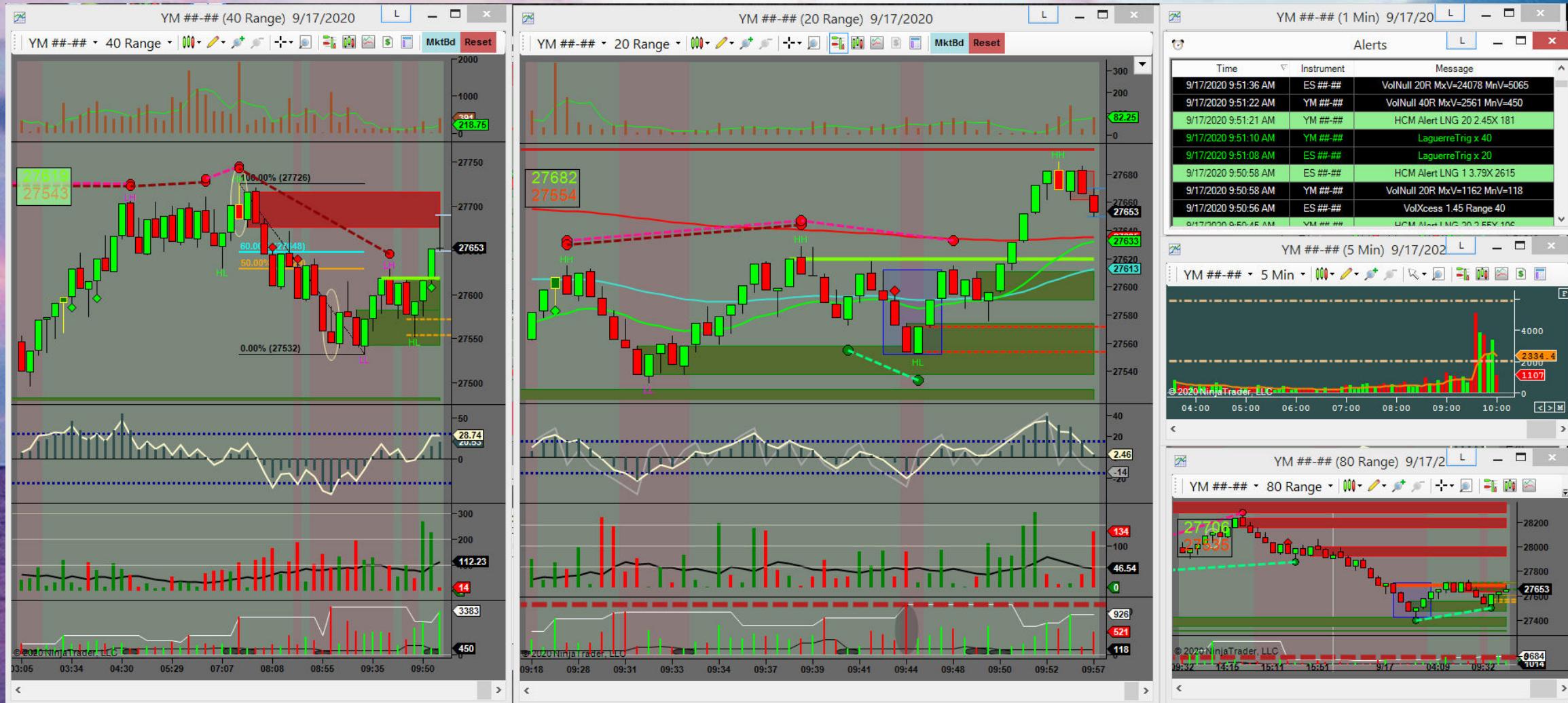








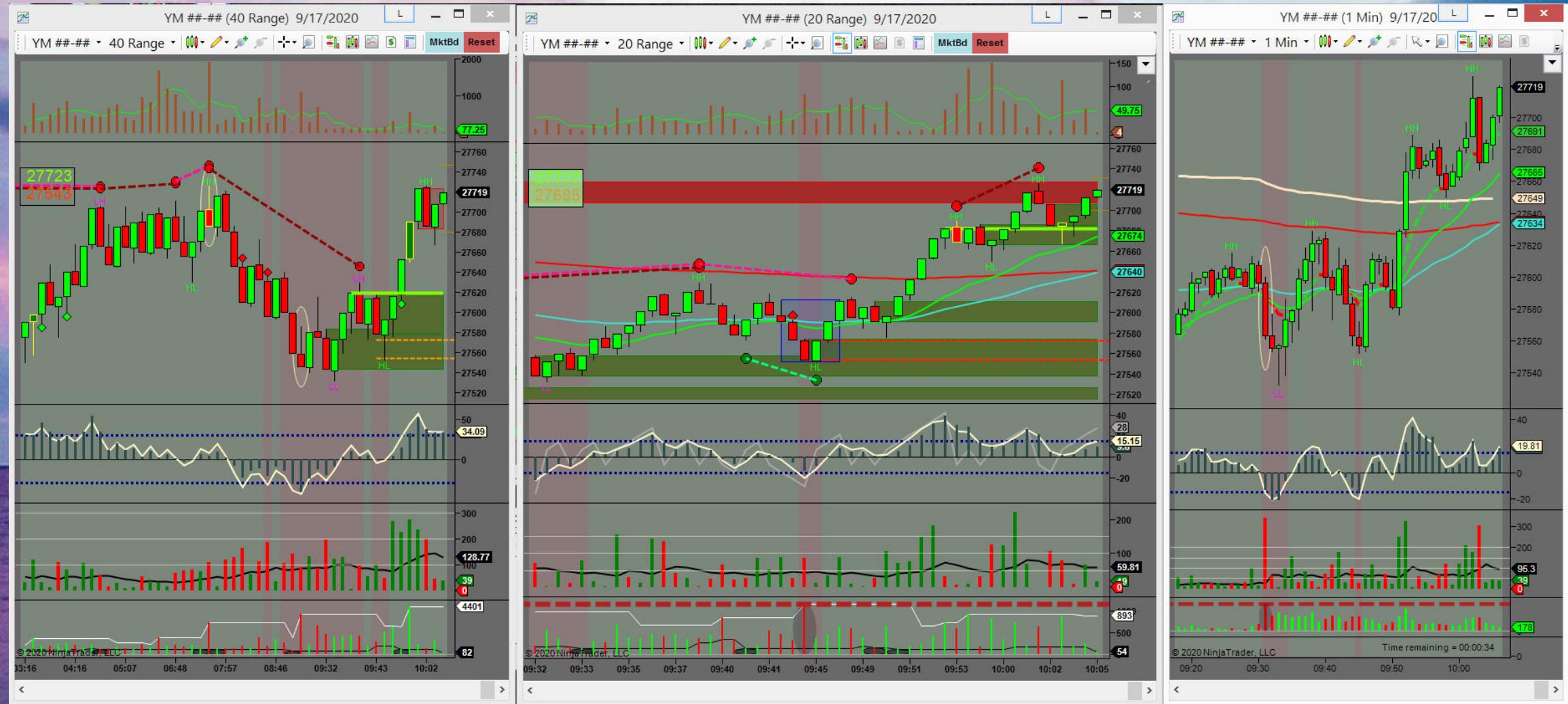










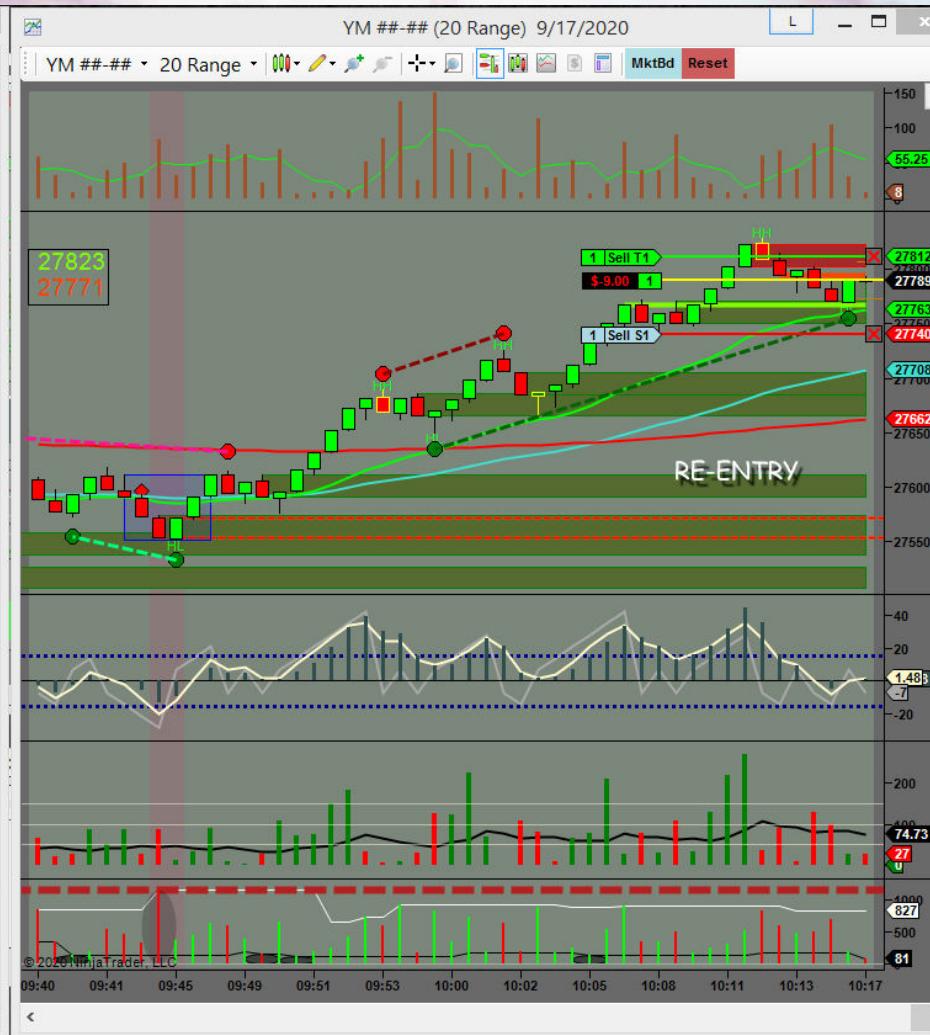
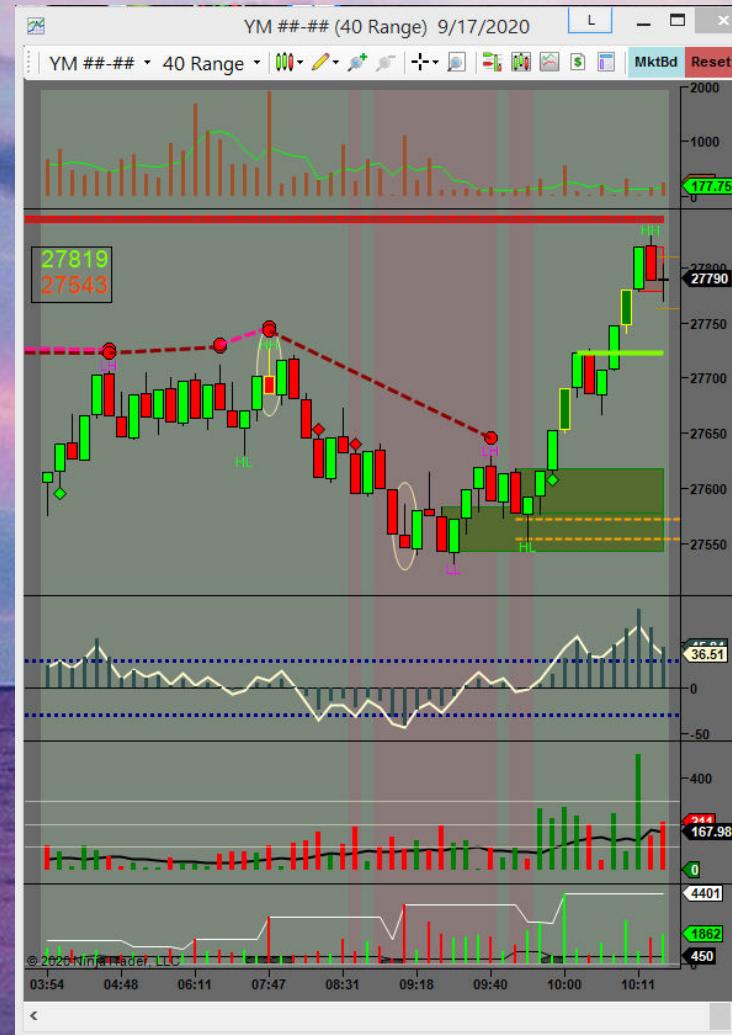


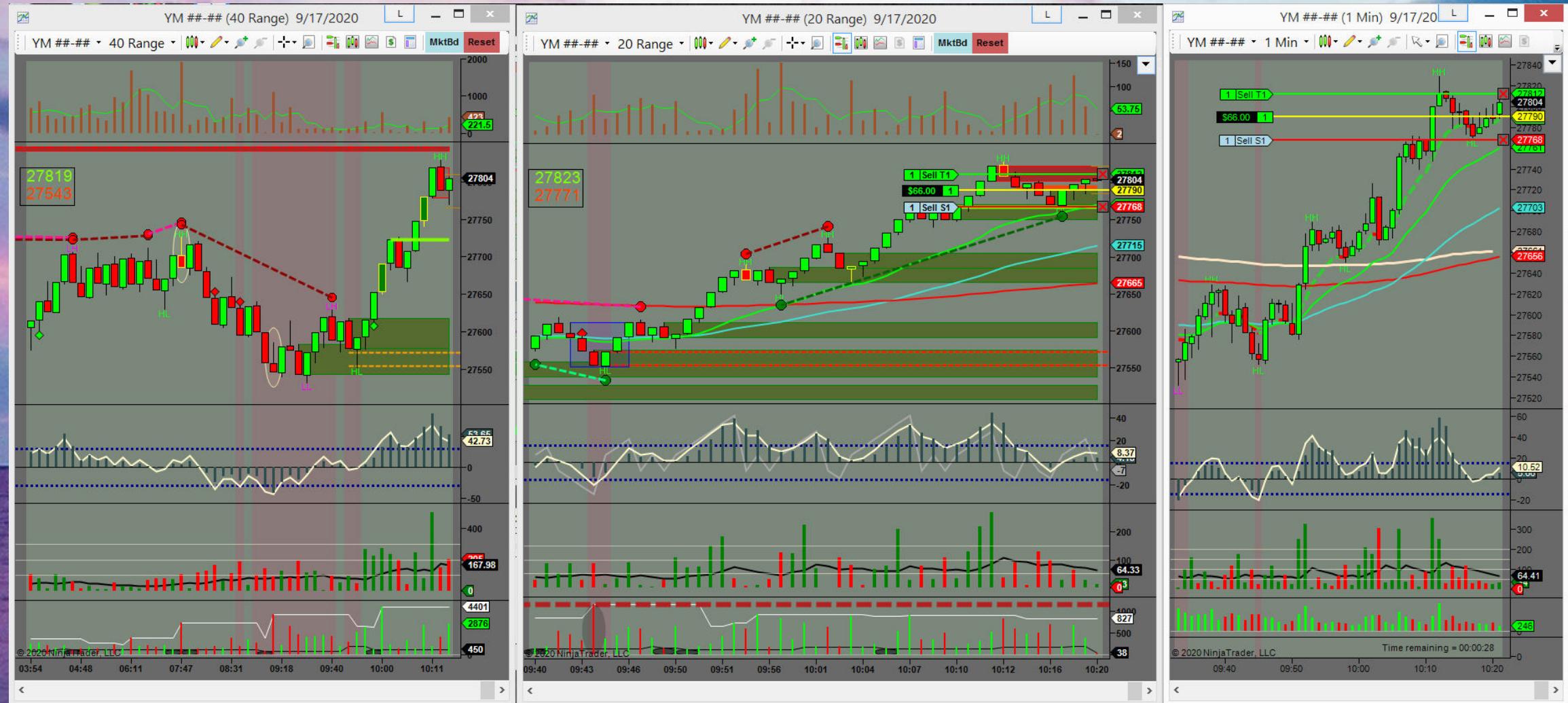


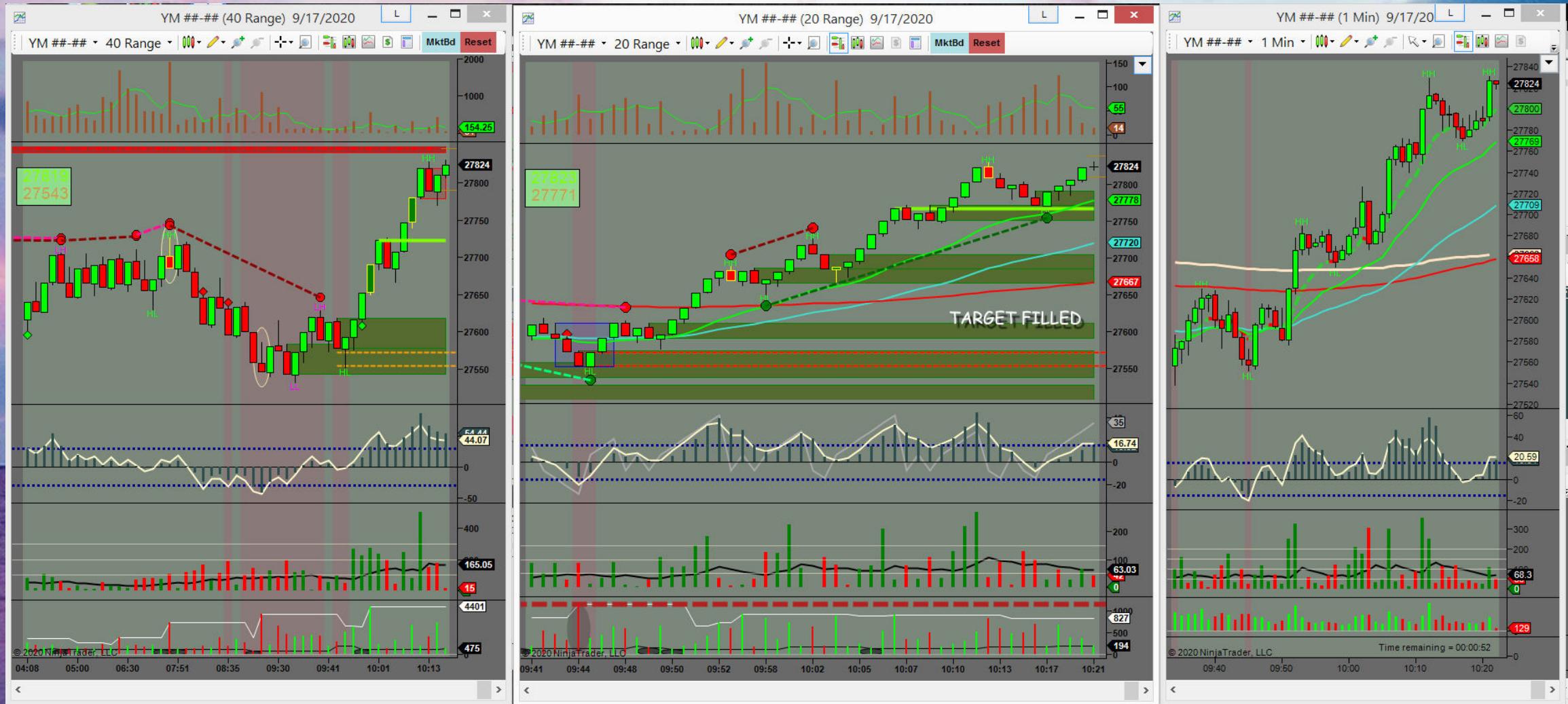


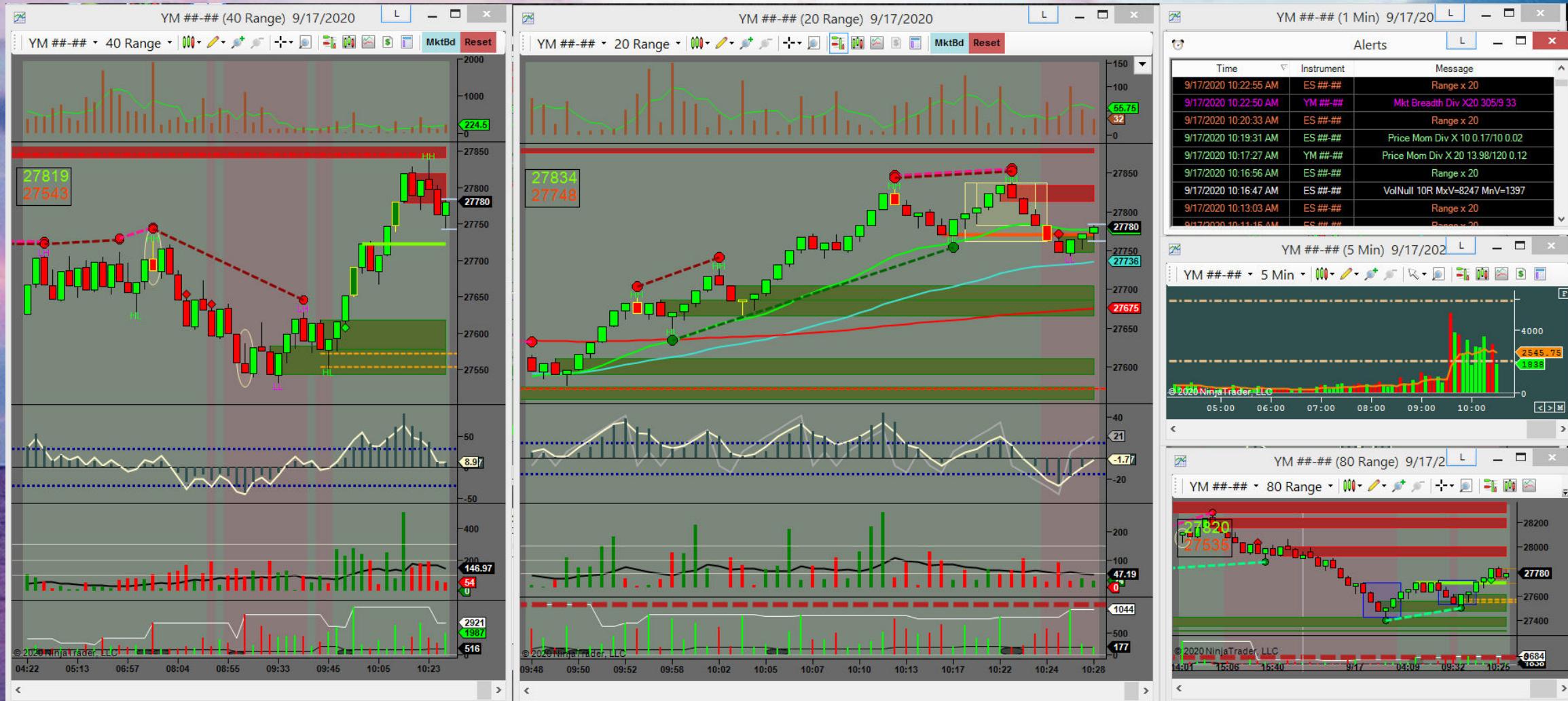


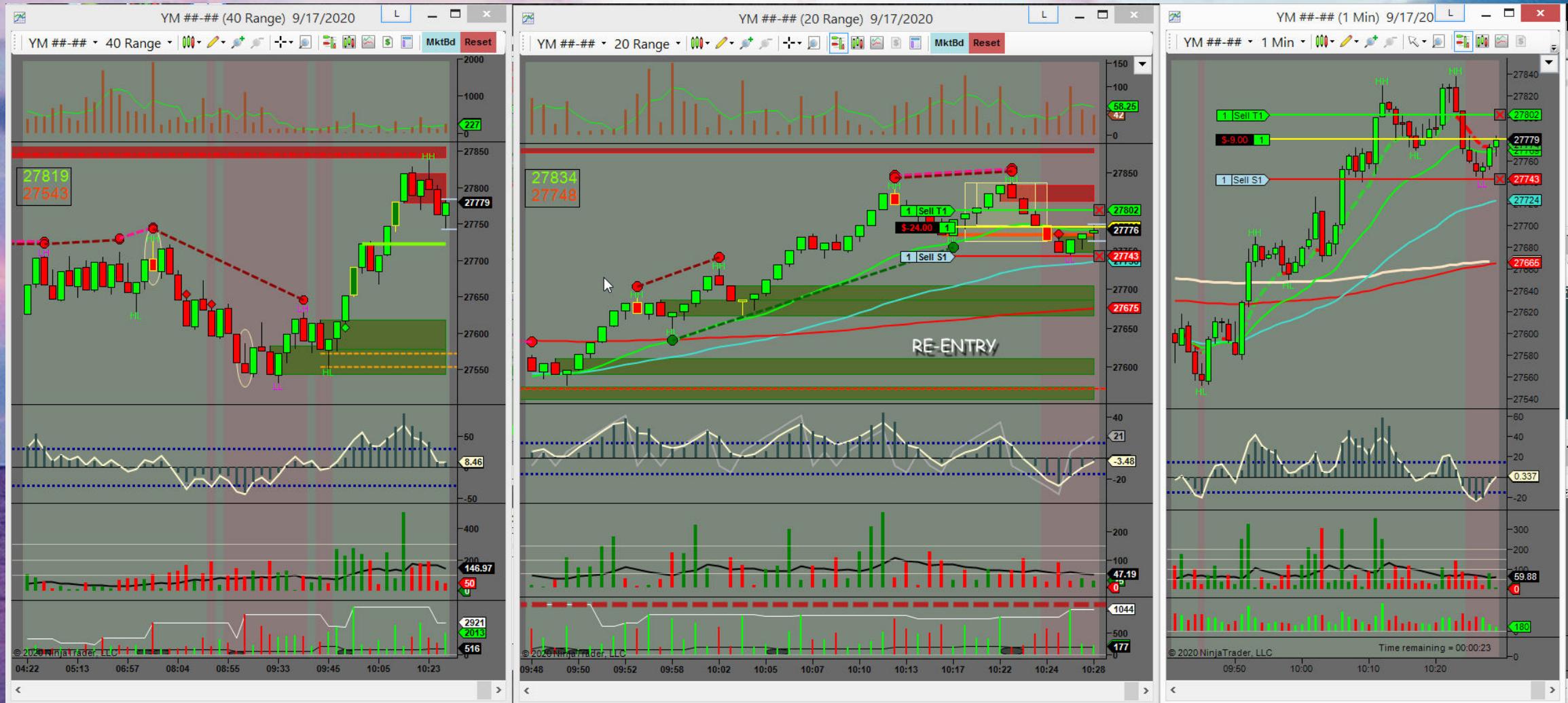




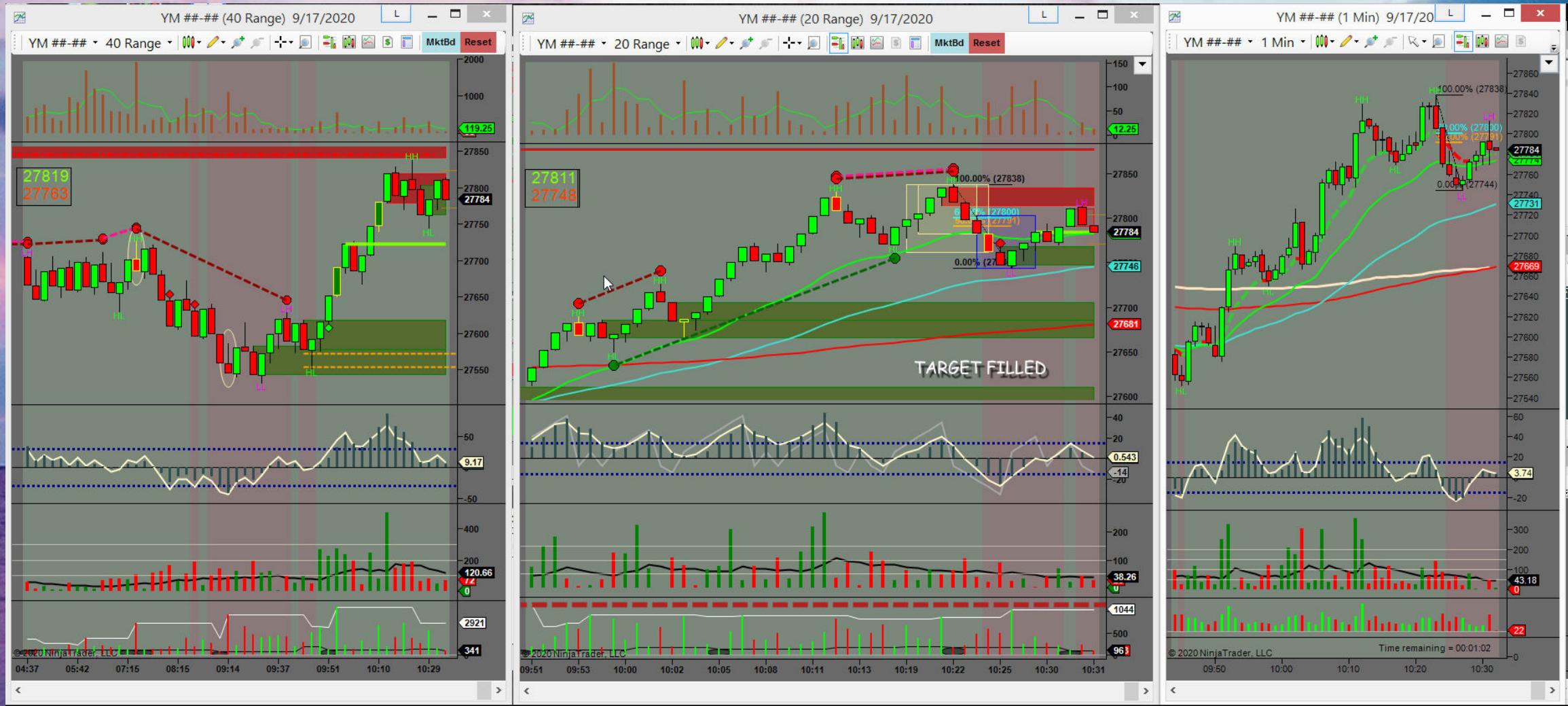


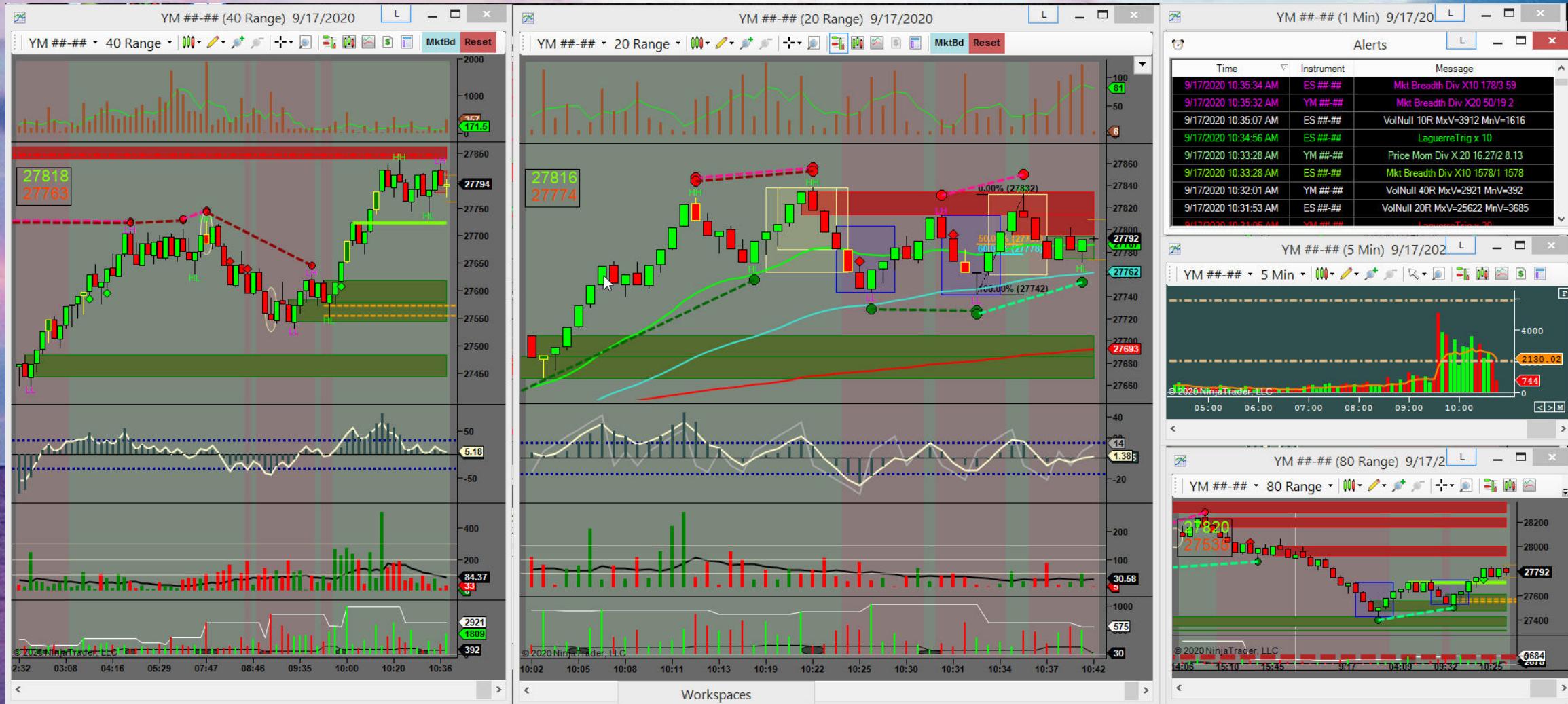


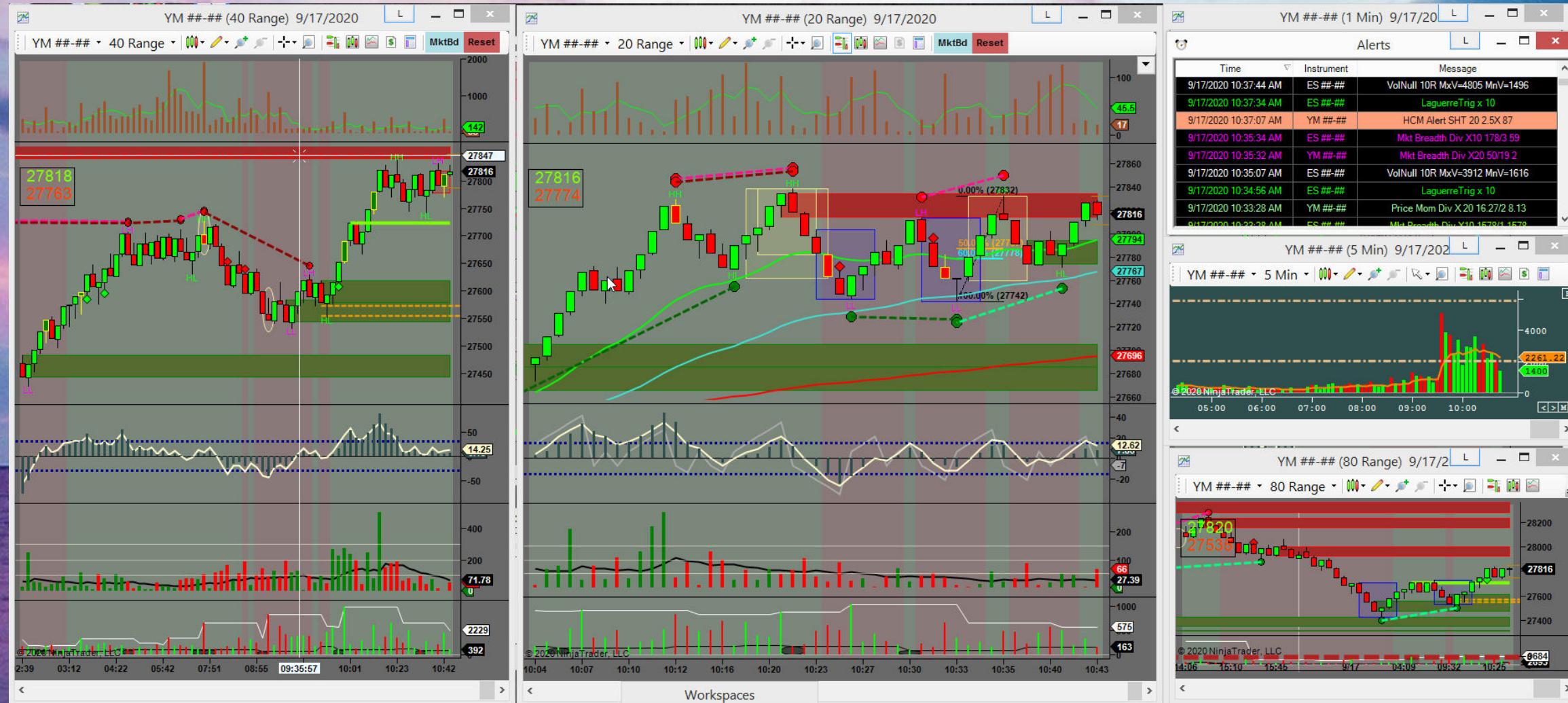


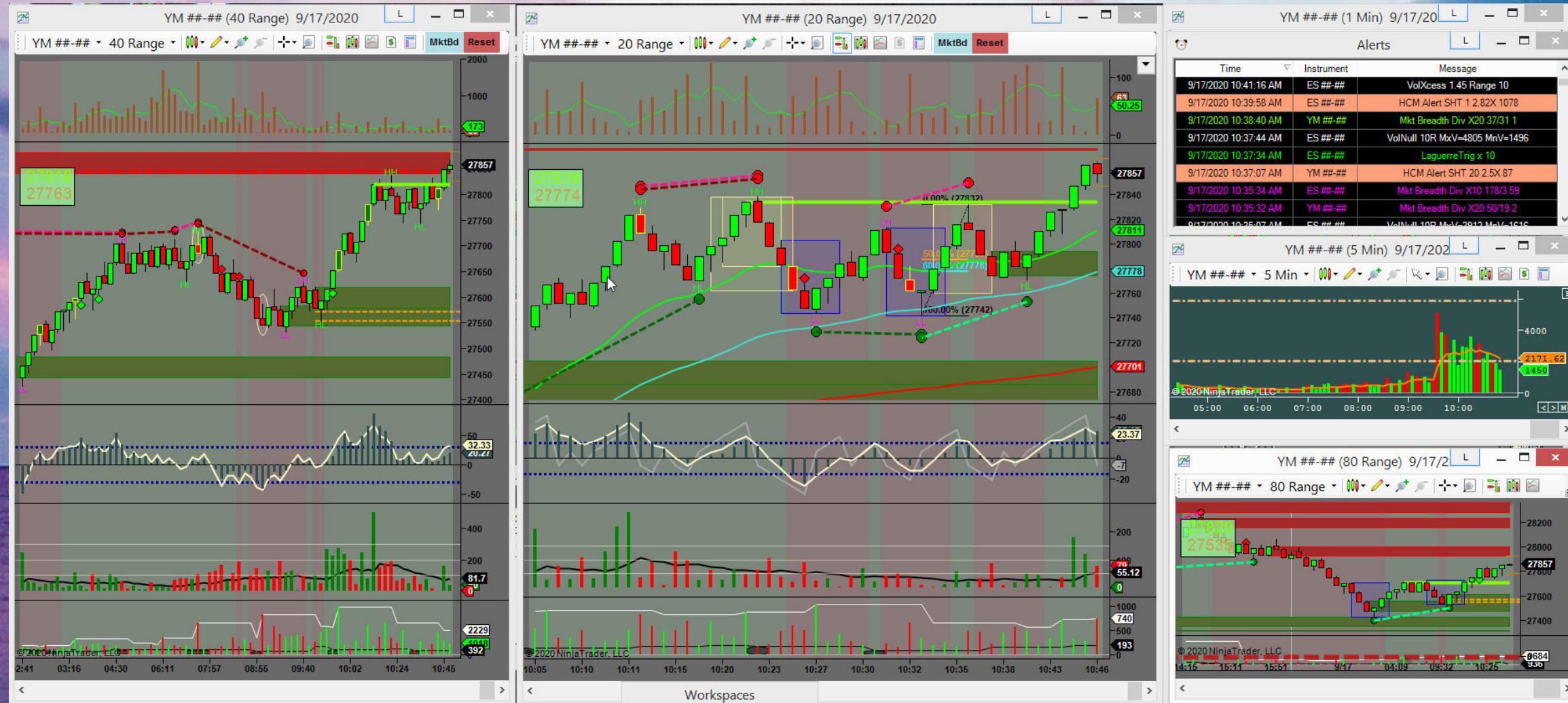




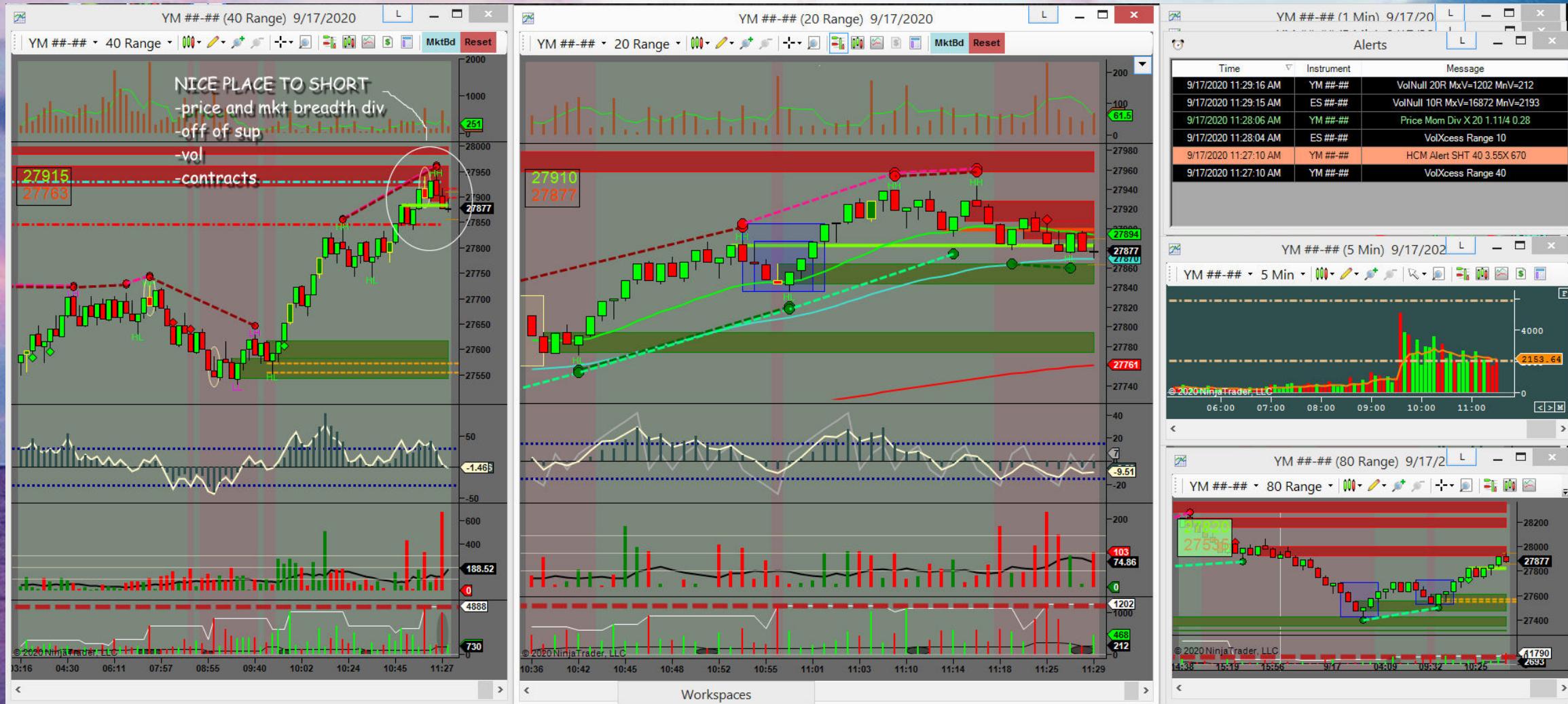












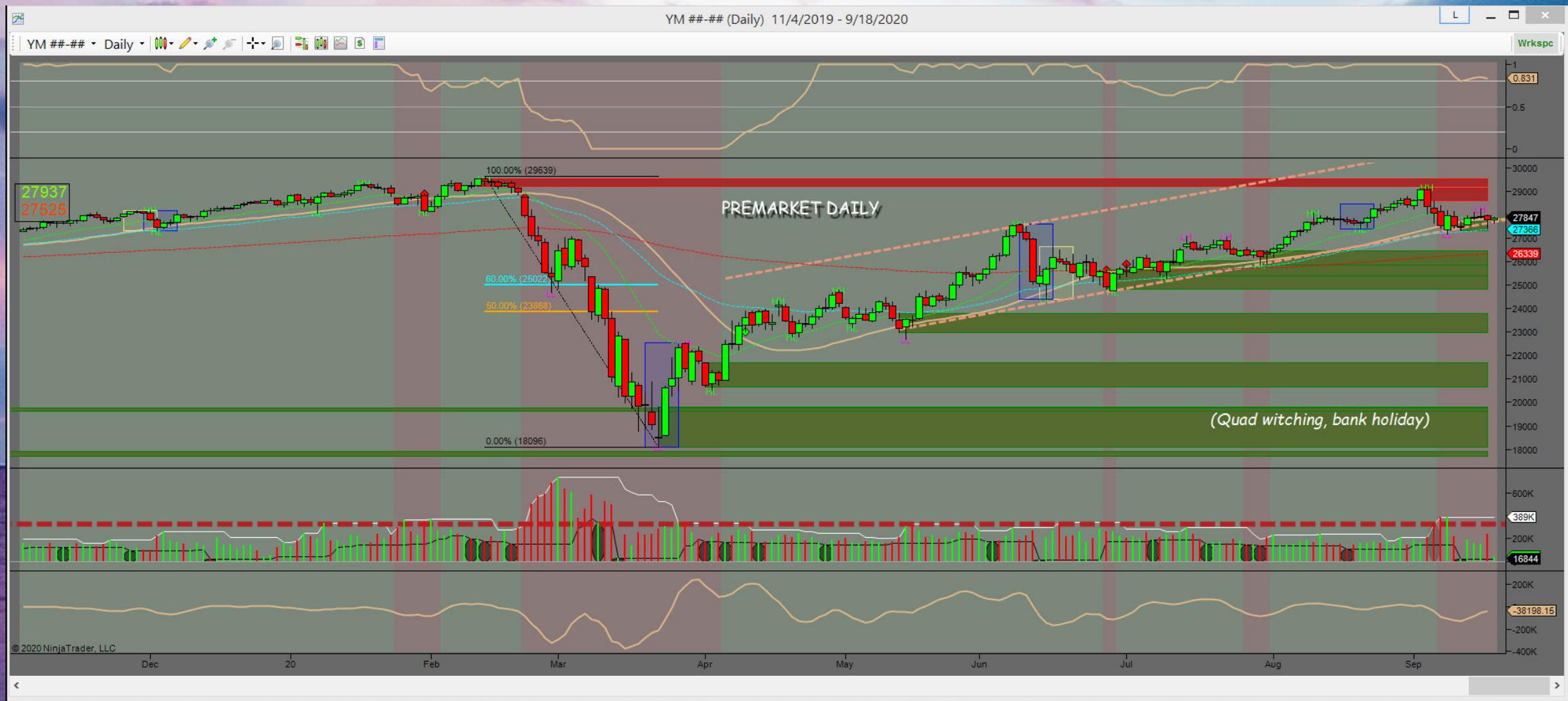


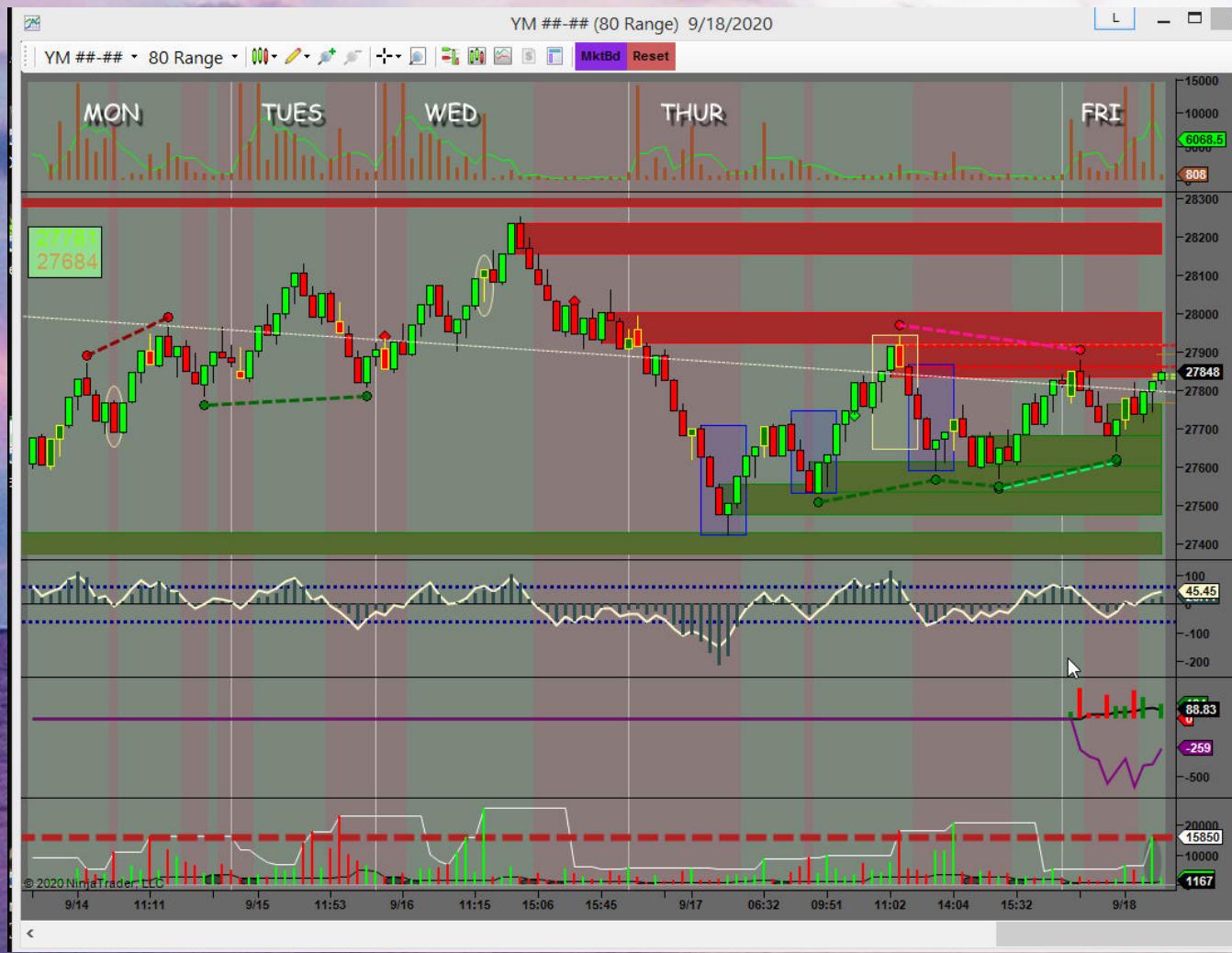


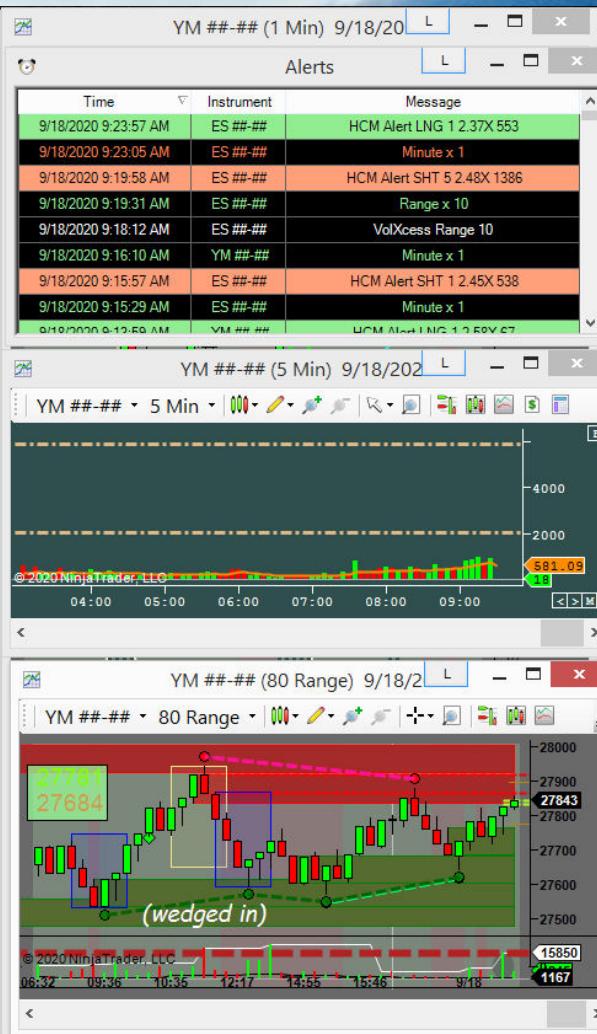
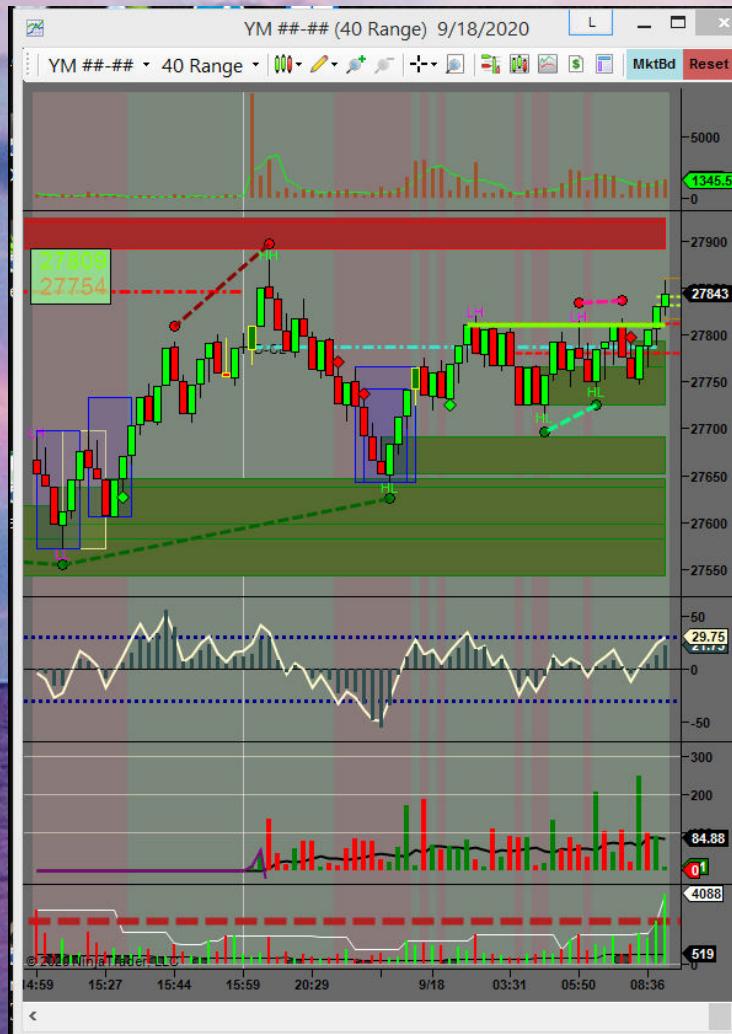


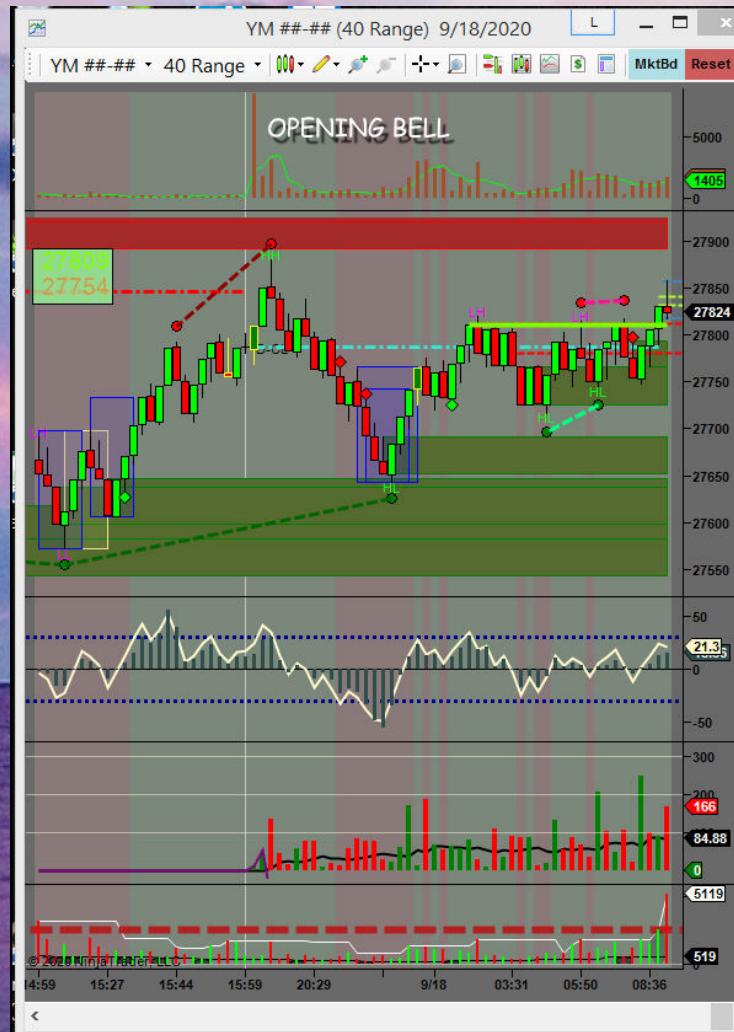
The figure displays three separate windows from the NinjaTrader platform, each showing different data for the YM # #-## market on September 17, 2020.

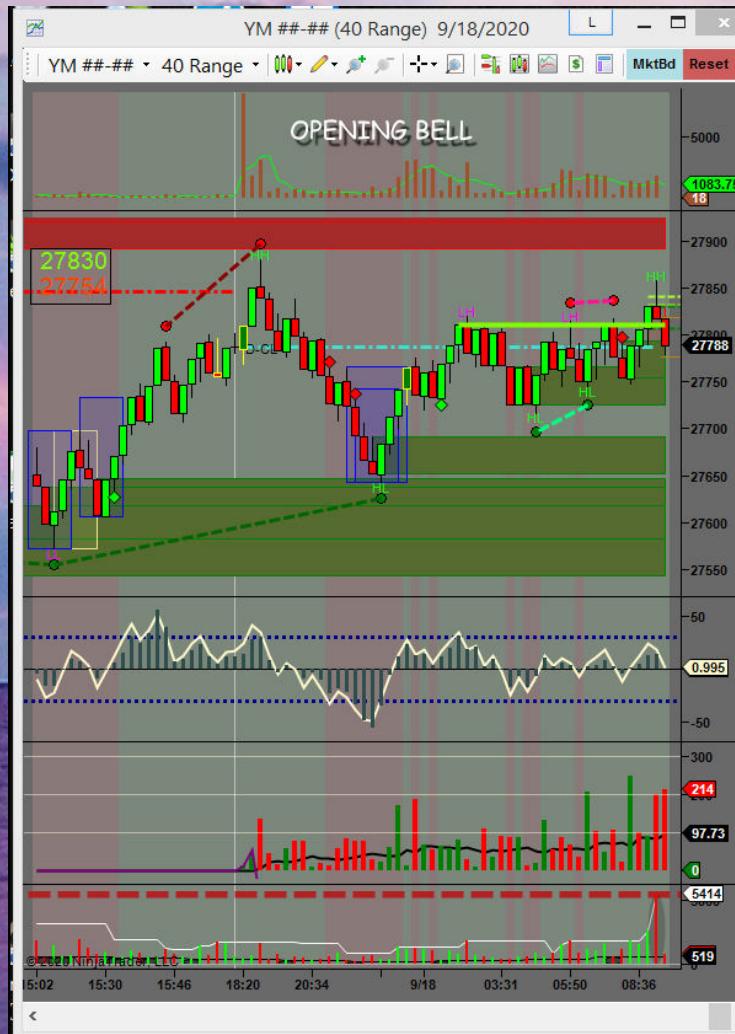
- Alerts:** A table showing various alerts triggered throughout the day. The alerts include:
 - VolNull 10R MxV=10675 MnV=990 at 2:31:29 PM
 - Range x 10 at 2:31:03 PM
 - Range x 10 at 2:30:38 PM
 - HCM Alert SHT 5 3.48X 3202 at 2:30:00 PM
 - HCM Alert SHT 5 2.98X 334 at 2:29:59 PM
 - Range x 10 at 2:29:58 PM
 - VolNull 10R MxV=10675 MnV=1857 at 2:29:05 PM
 - HCM Alert SHT 1 2.47X 97 at 2:28:58 PM
 - HCM Alert SHT 1 2.02X 1102 at 2:28:56 PM
- YM # #-## (5 Min):** A candlestick chart showing price movement over 5-minute intervals from 09:00 to 14:00. The chart includes horizontal support and resistance levels at 2000 and 4000. A specific candle at 13:00 is highlighted with a yellow box and labeled "951.77".
- YM # #-## (80 Range):** A chart showing price action with a 80-period moving average. It features a green shaded area representing the moving average's range. Price annotations include "27725" and "27649" in red boxes above a downward trend, and "27657" and "27600" in black boxes below an upward trend. A red box highlights a price point near 27800.

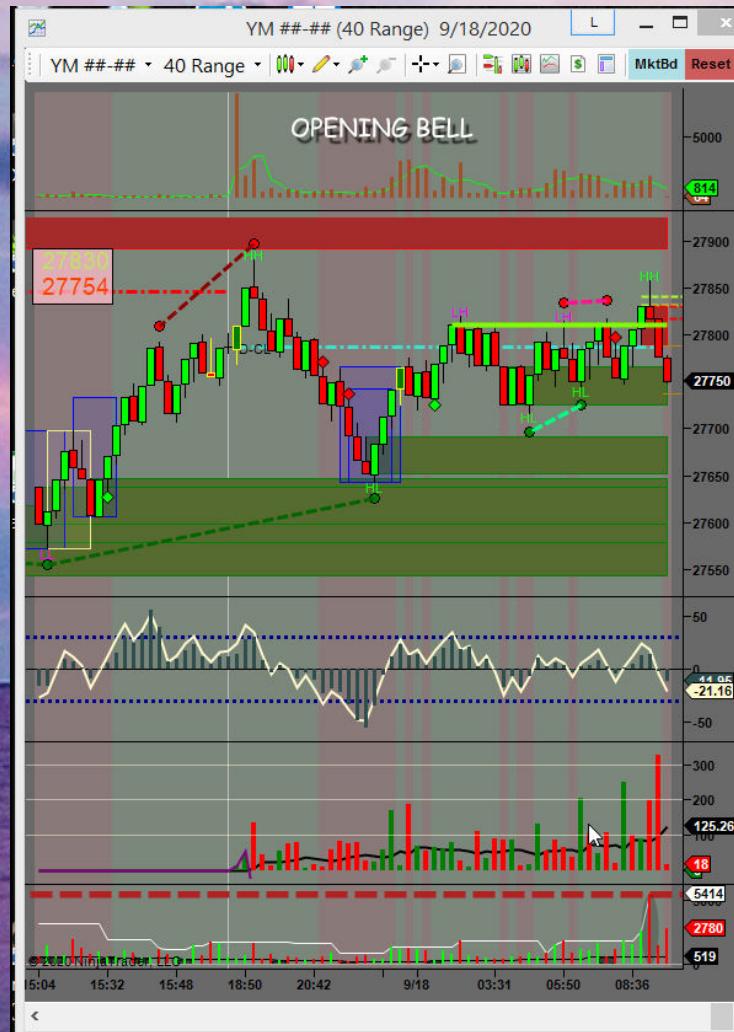


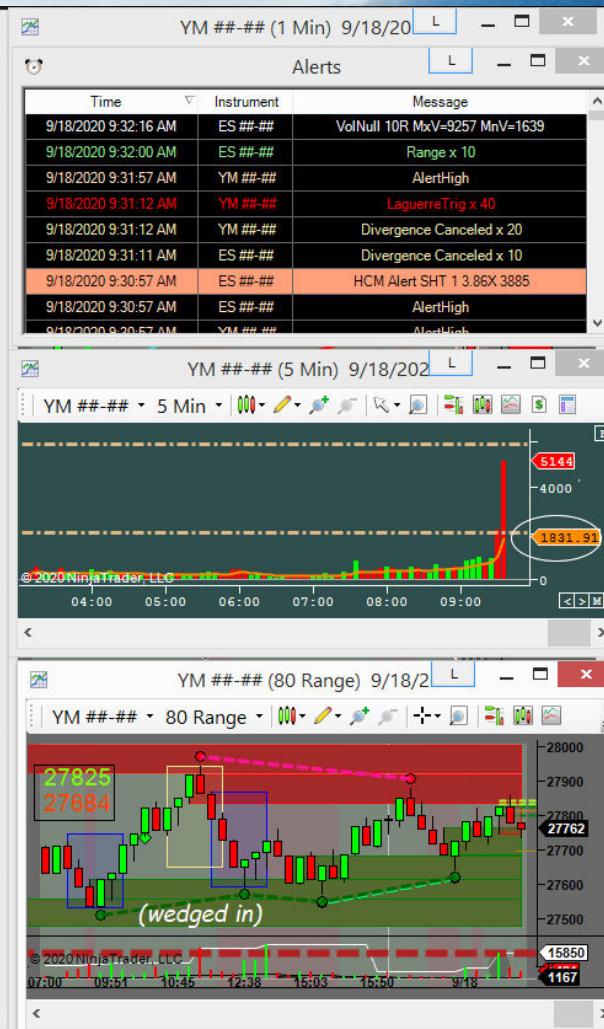


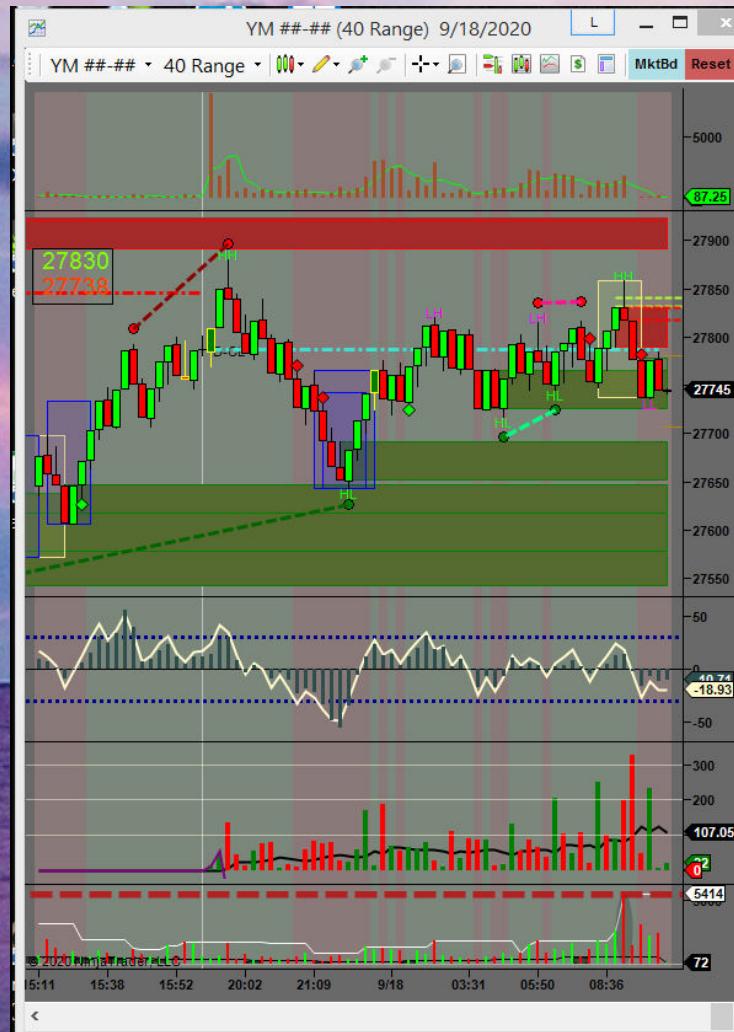


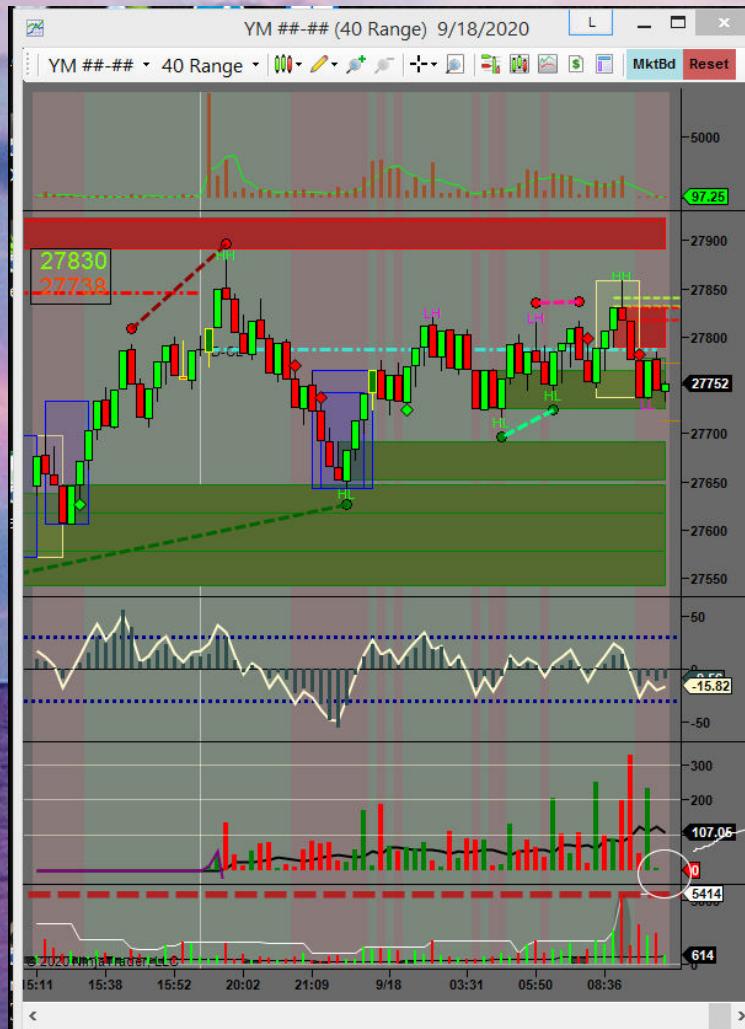


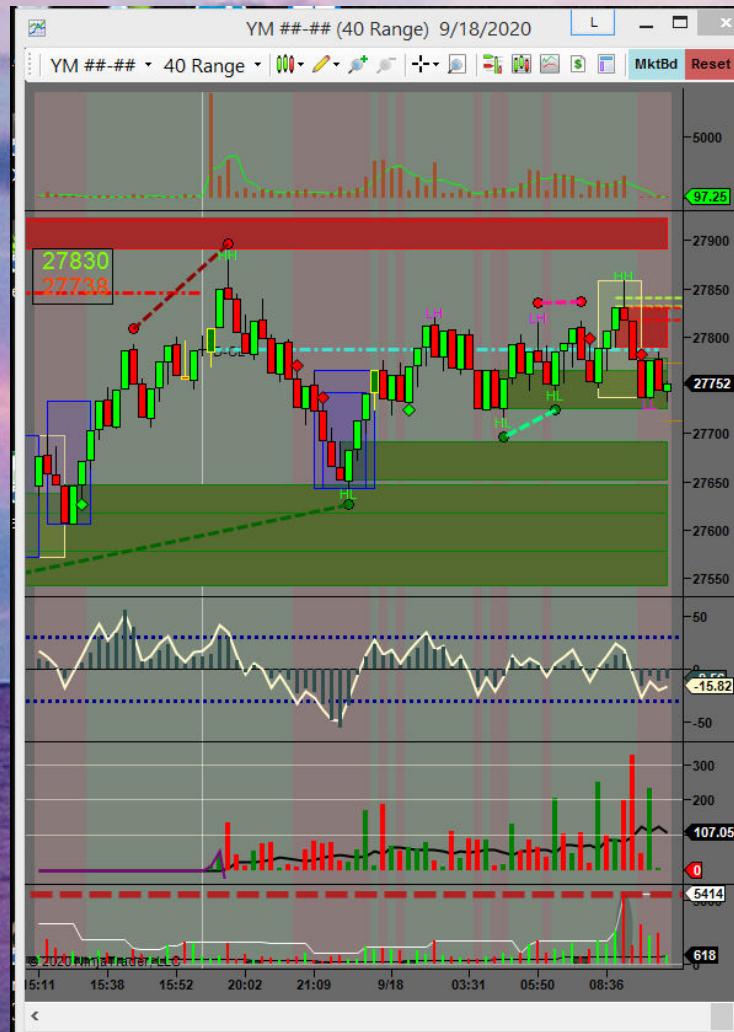




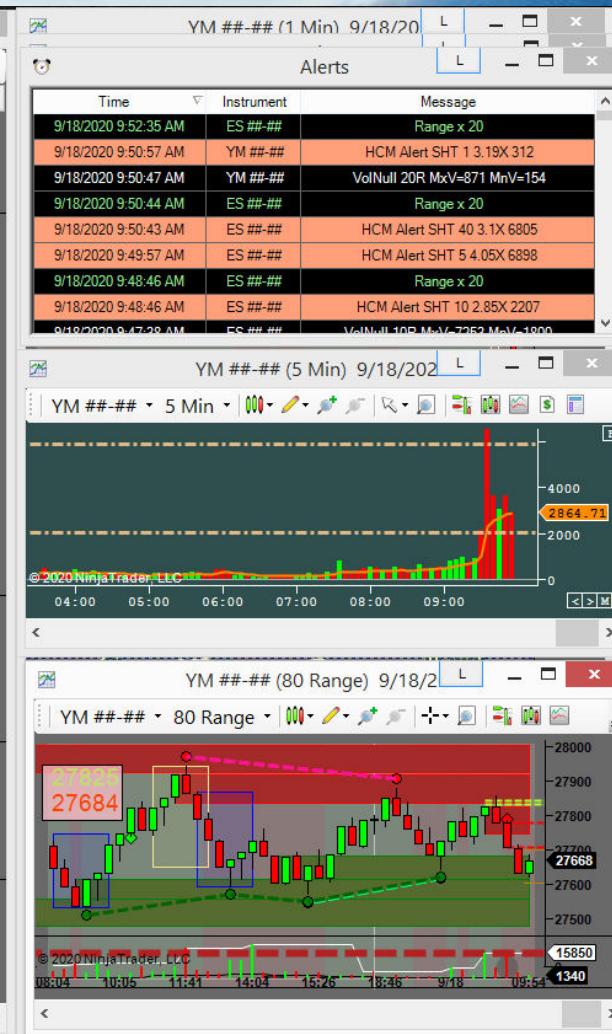




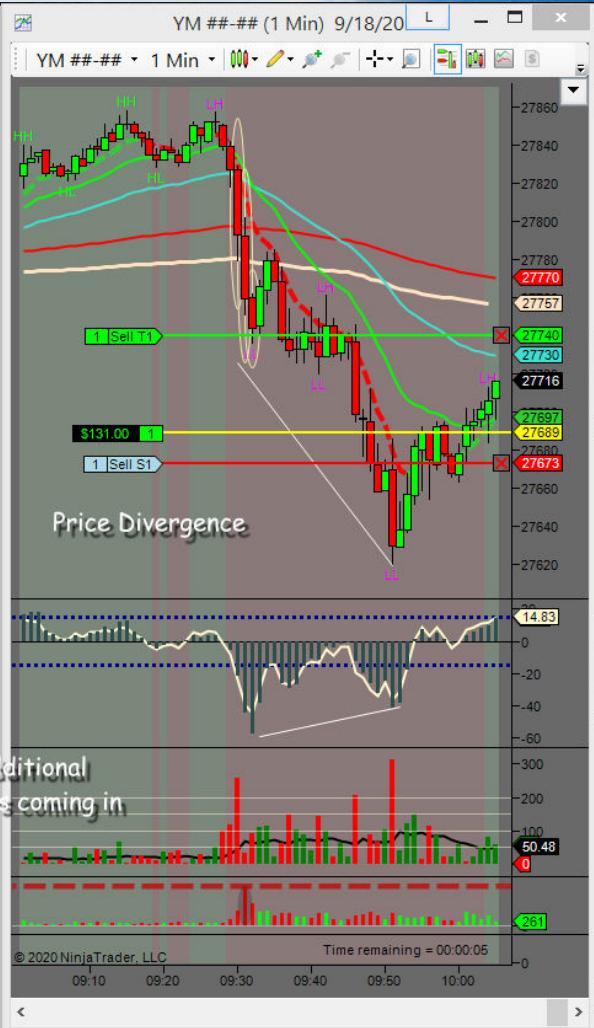


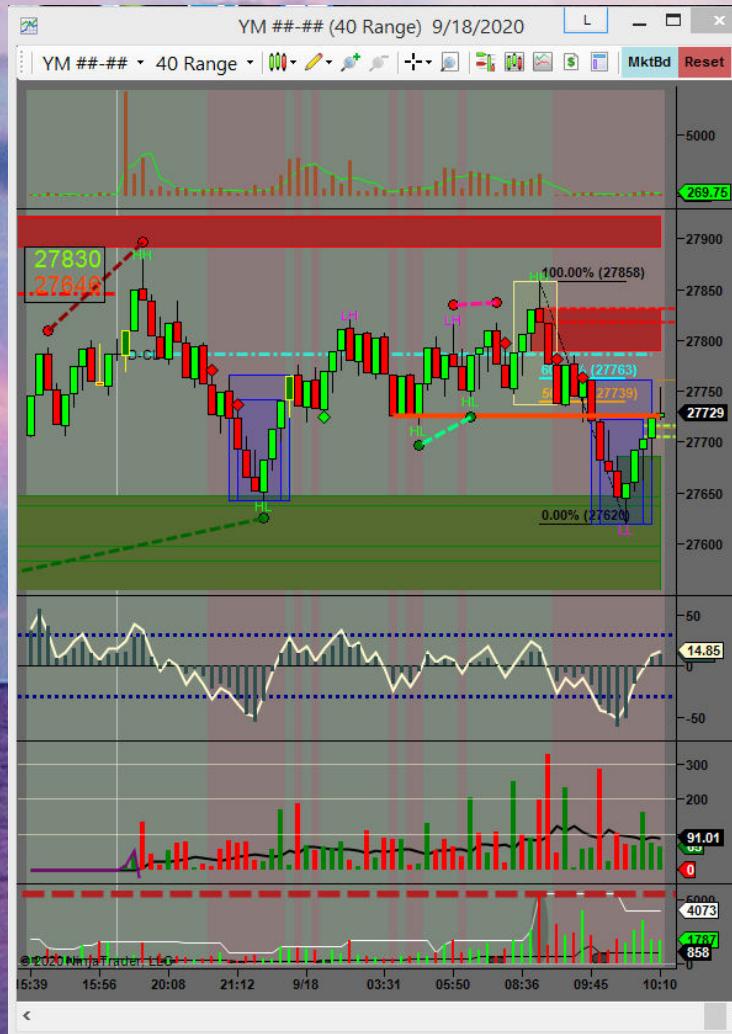






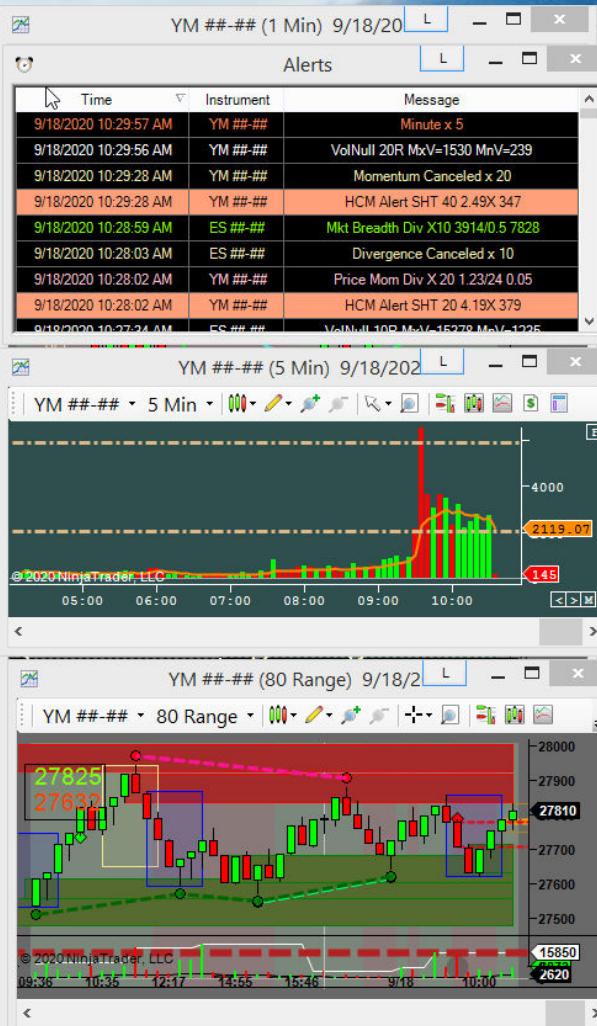




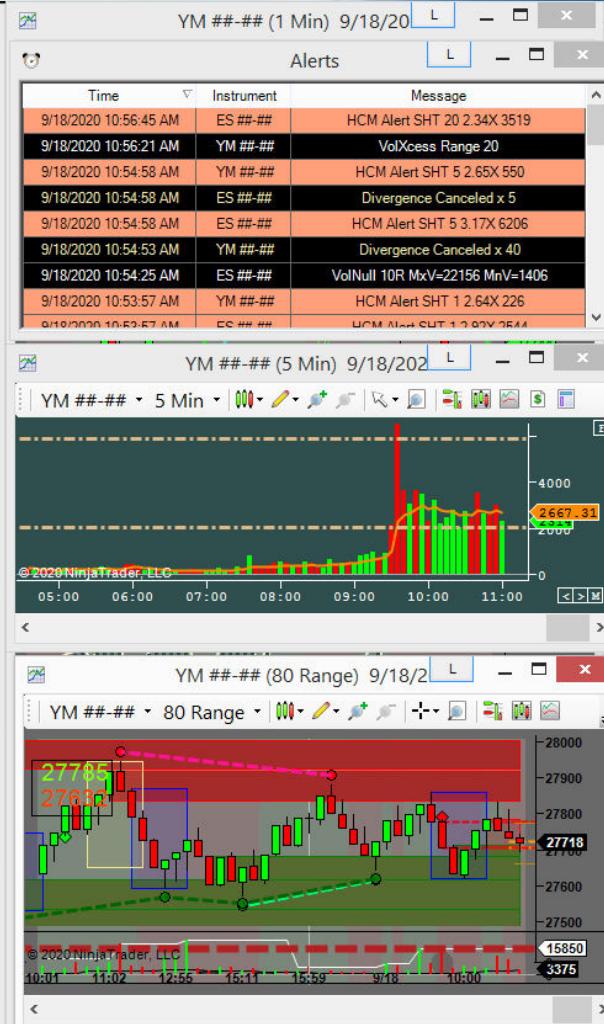




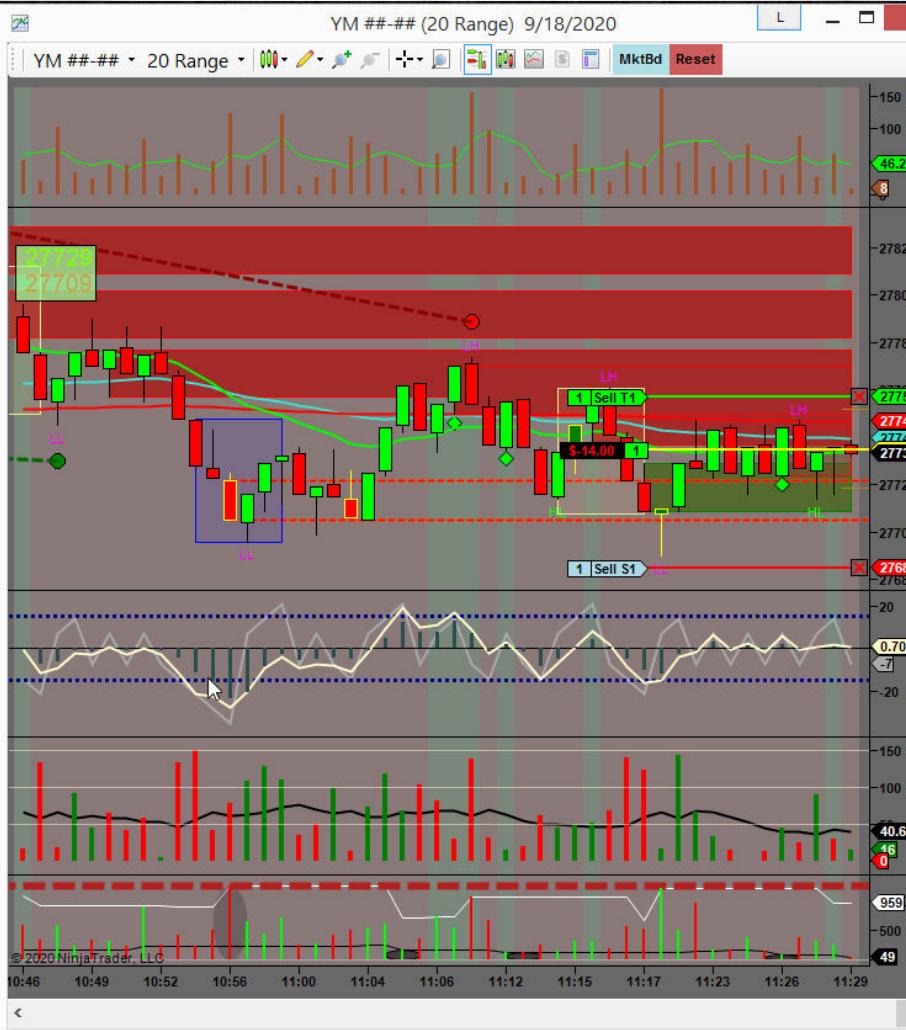
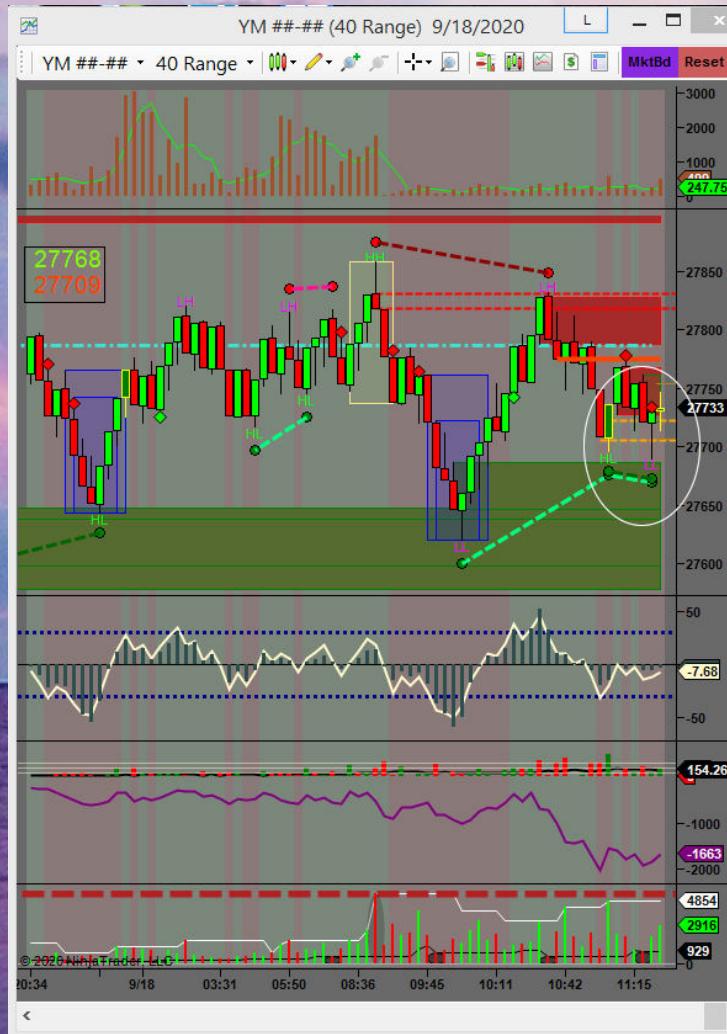


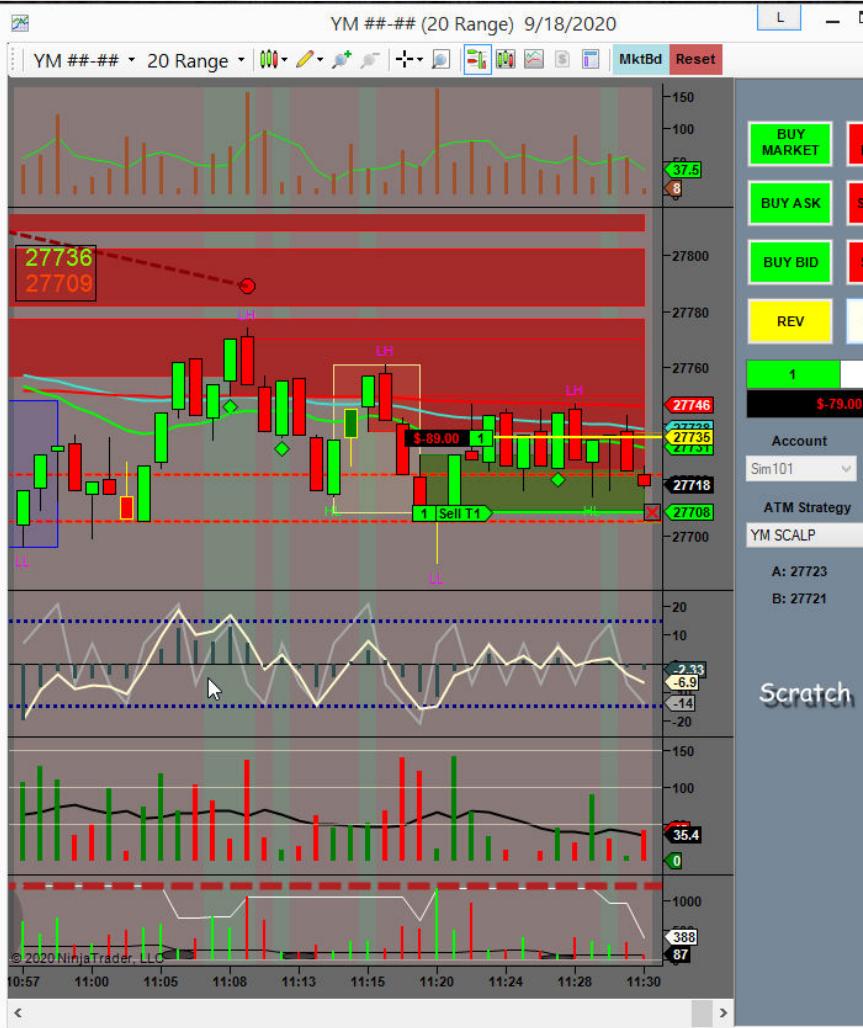


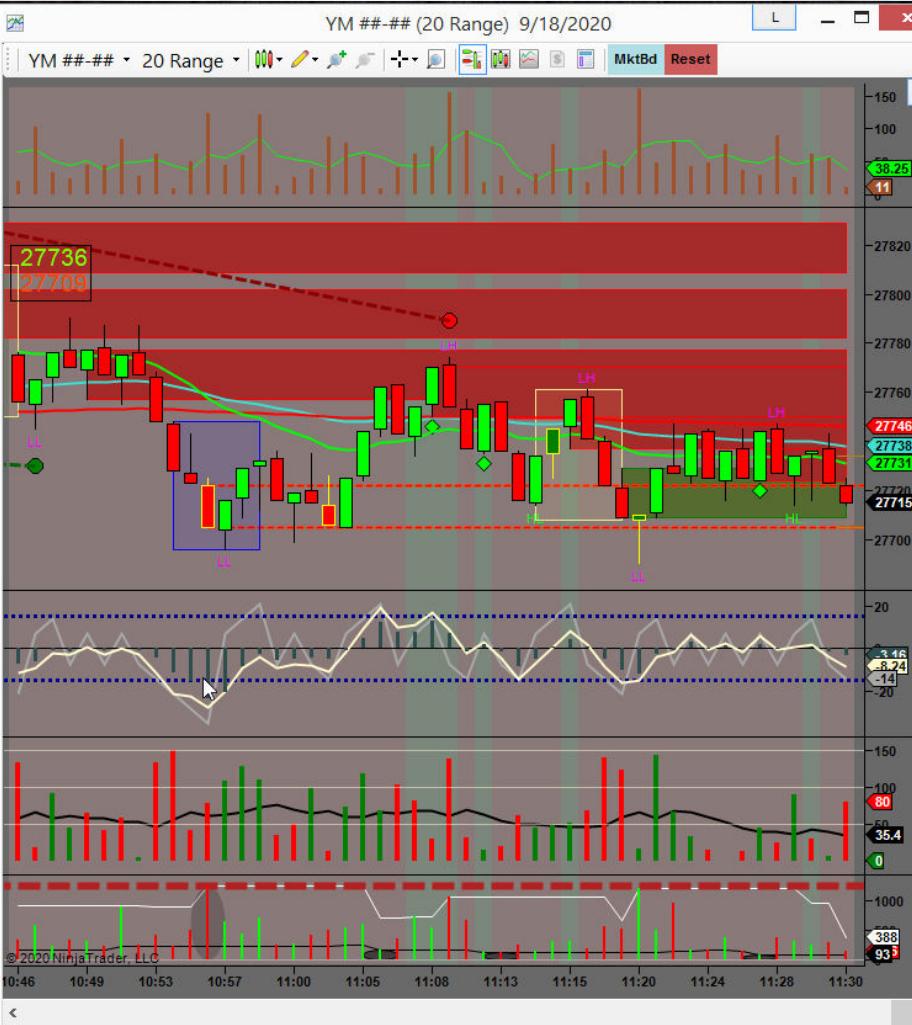
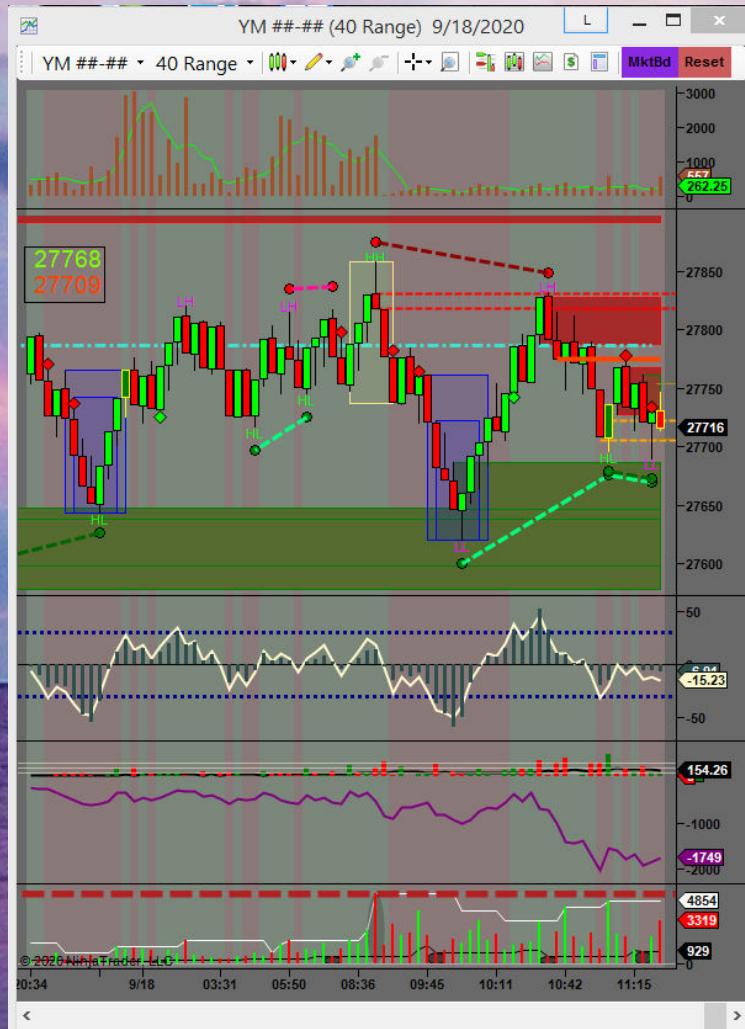


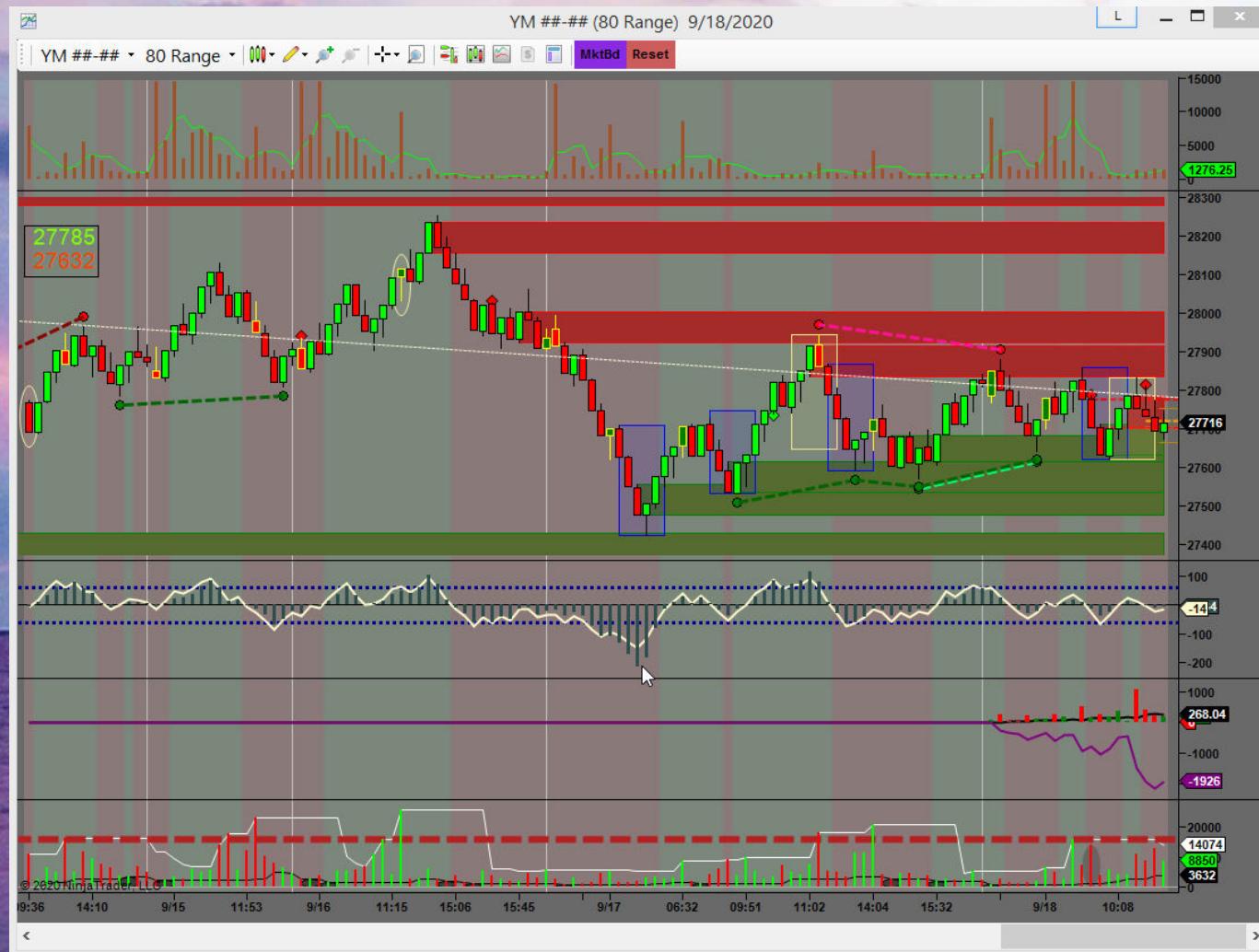






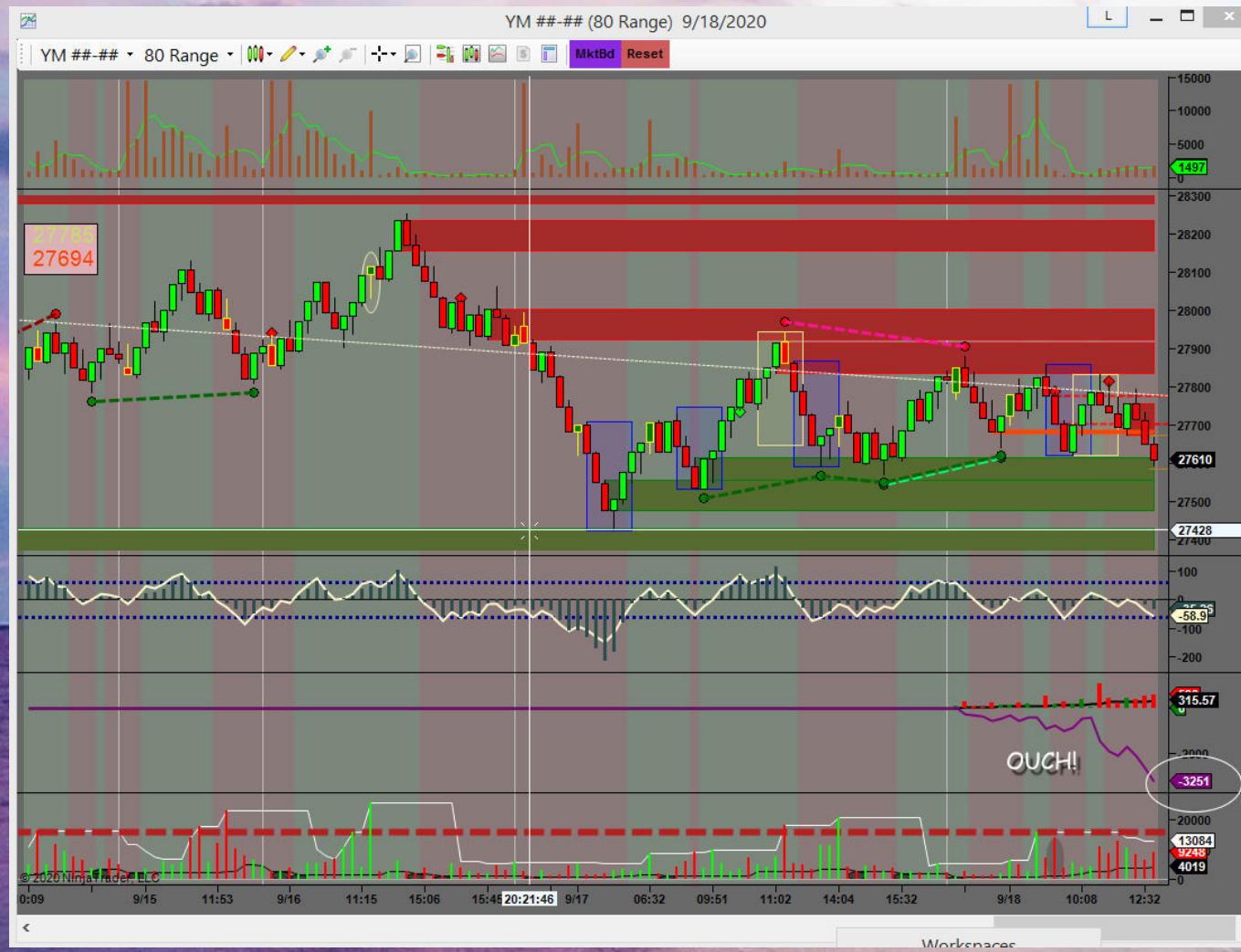










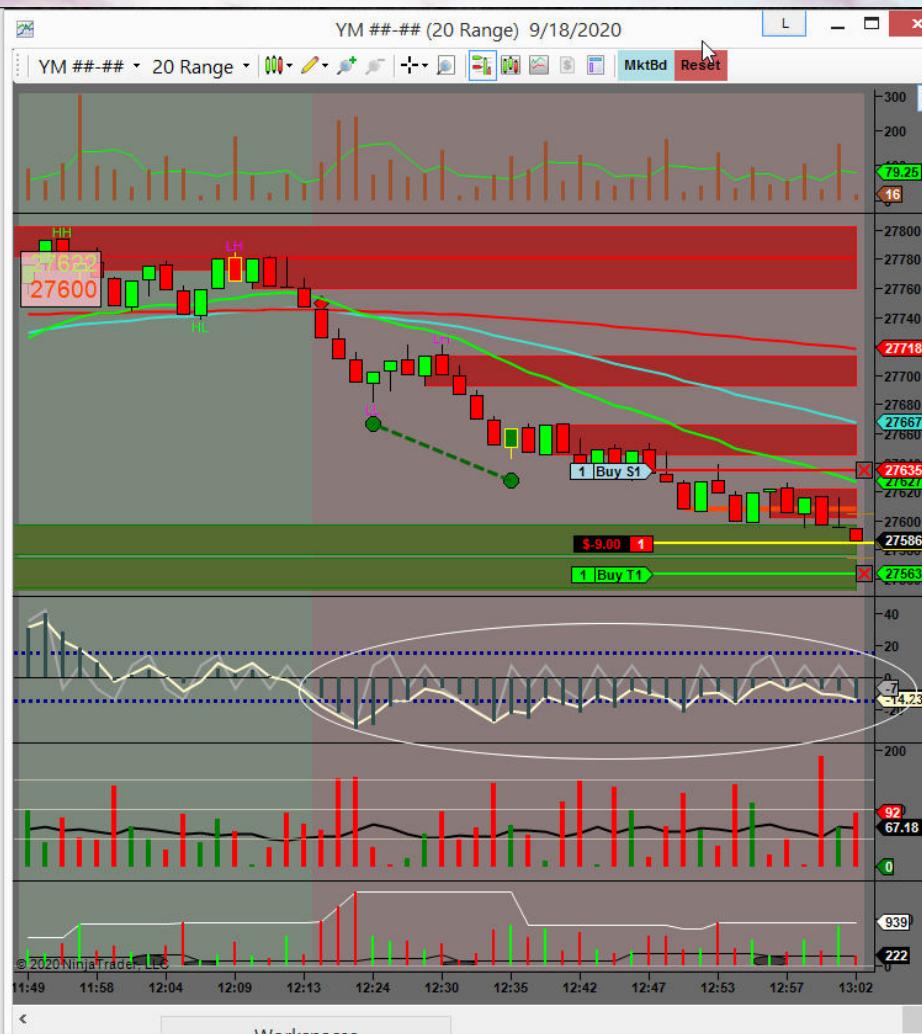




The figure consists of three vertically stacked screenshots from NinjaTrader:

- Top Screenshot:** YM # # # (1 Min) chart for 9/18/2020. It shows a series of candlesticks with various colors (green, red, yellow) and a yellow trend line. A red vertical bar highlights a specific price action at approximately 1617.68. The chart includes a legend for candlestick colors and a price scale from 0 to 4000.
- Middle Screenshot:** YM # # # (5 Min) chart for 9/18/2020. It displays a 5-minute candlestick chart with a yellow trend line. A red vertical bar highlights a price action at 1617.68. The chart includes a legend and a price scale from 0 to 4000.
- Bottom Screenshot:** YM # # # (80 Range) chart for 9/18/2020. It features a range-based candlestick chart with a green trend line. A red vertical bar highlights a price action at 27694. The chart includes a legend and a price scale from 27588 to 28000.

Each screenshot also displays a header with the instrument name, date, and time, along with a toolbar and a legend.



The figure displays three NinjaTrader charts for the YM # #-## futures contract on September 18, 2020.

- Top Chart: YM # #-## (1 Min) 9/18/2020**

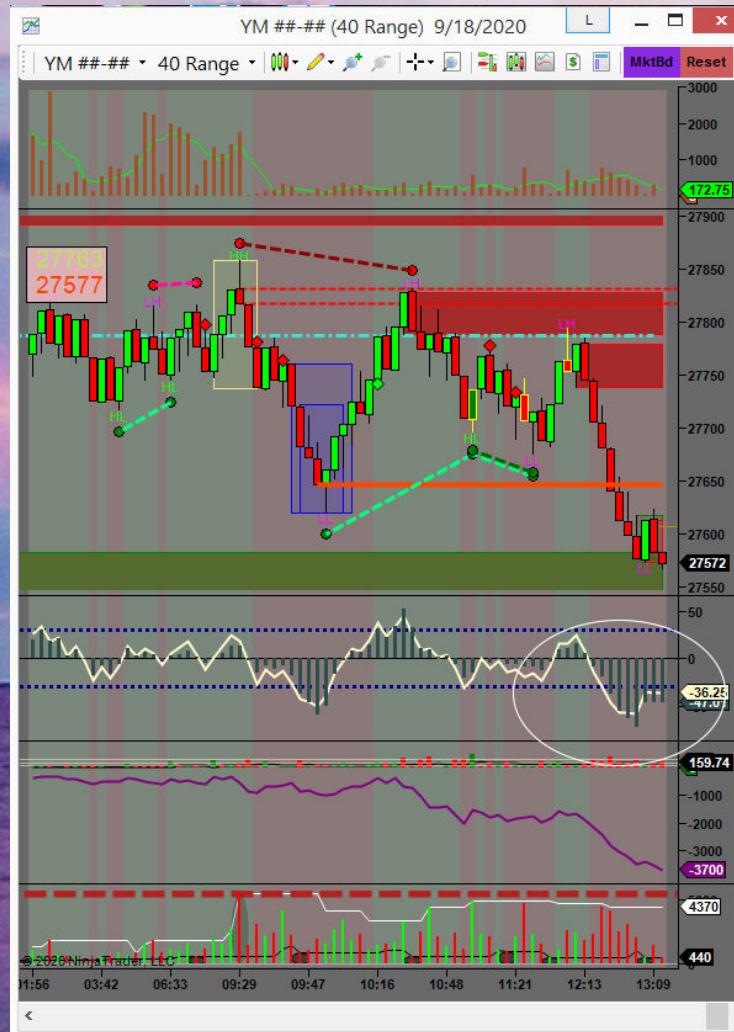
 - Shows a list of alerts in the Alerts window.
 - Alerts include:
 - Momentum Canceled x 20 at 12:59:19 PM
 - HCM Alert SHT 20 2.75X 190 at 12:59:19 PM
 - Momentum Canceled x 20 at 12:58:47 PM
 - Mkt Breadth Div X10 497/0.25 1988 at 12:58:34 PM
 - VolNull 20R MxV=339 MnV=-222 at 12:56:53 PM
 - VolNull 10R MxV=9736 MnV=1761 at 12:56:37 PM
 - VolNull 20R MxV=67661 MnV=10328 at 12:55:46 PM
 - Price Mom Div X 20 11.44/44 0.26 at 12:55:23 PM
 - HCM Alert SHT 1.9Y 169 at 12:52:50 PM

- Middle Chart: YM # #-## (5 Min) 9/18/2020**

 - Shows a 5-minute candlestick chart from 07:00 to 13:00.
 - Annotations include a red vertical line at 10:00, a yellow trendline, and a green horizontal support line.
 - Price bars are green above the trendline and red below it.
 - Right side shows a price range of 1624.29 to 872.

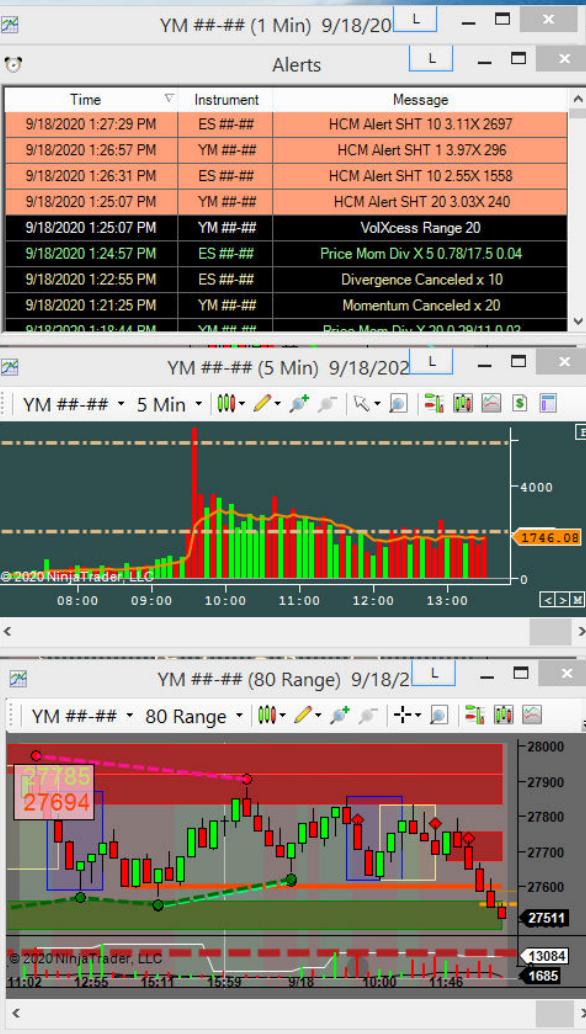
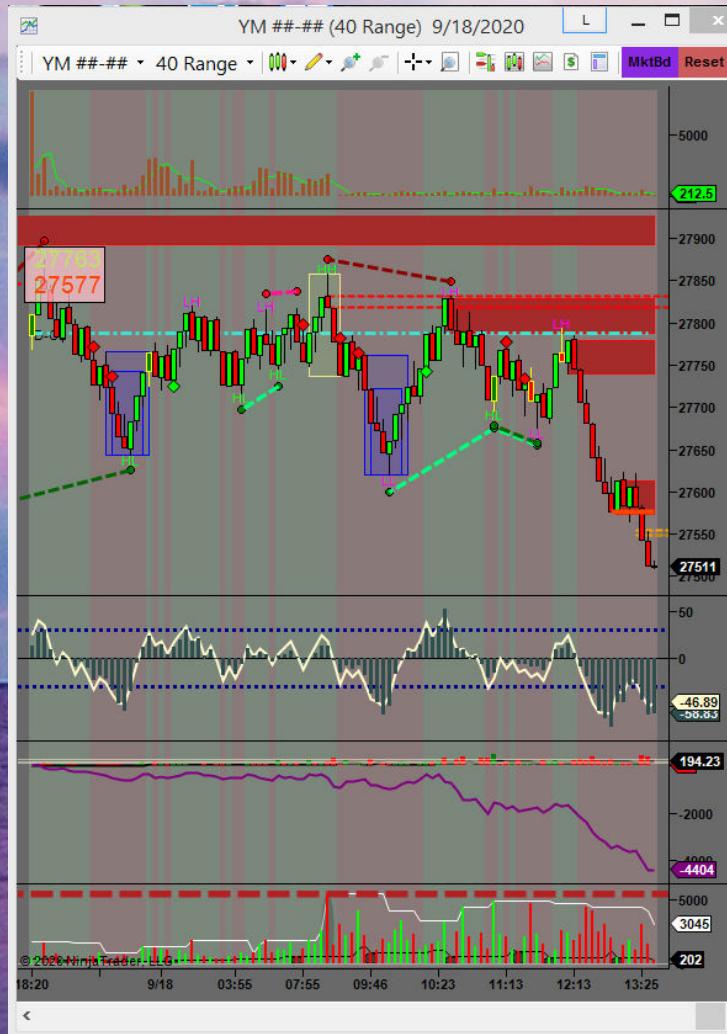
- Bottom Chart: YM # #-## (80 Range) 9/18/2020**

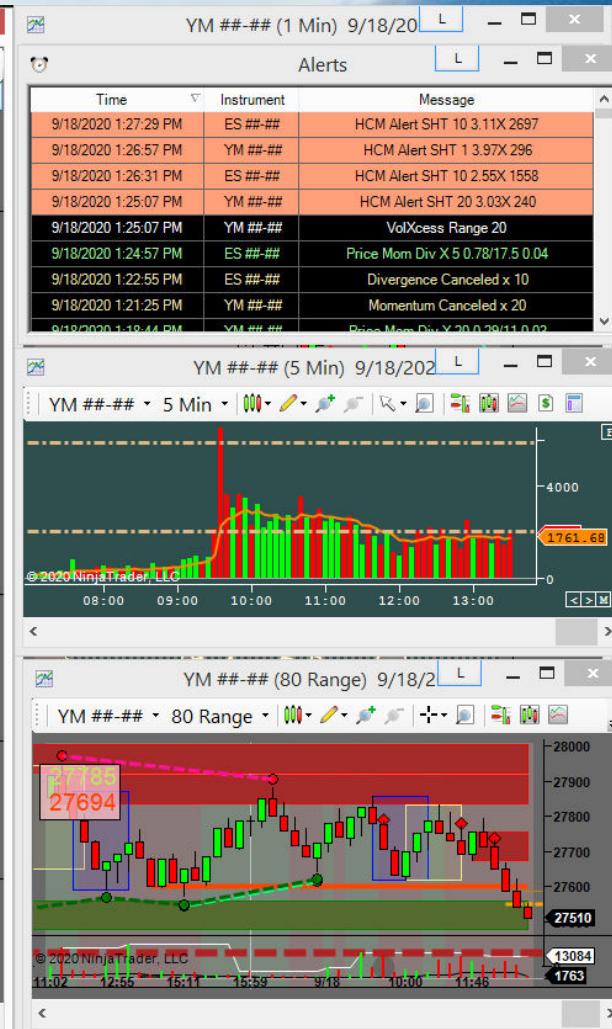
 - Shows an 80-range candlestick chart from 10:45 to 11:46.
 - Annotations include a blue box labeled 27694, a green trendline, and a red horizontal resistance line at 27800.
 - Right side shows a price range of 13084 to 95.

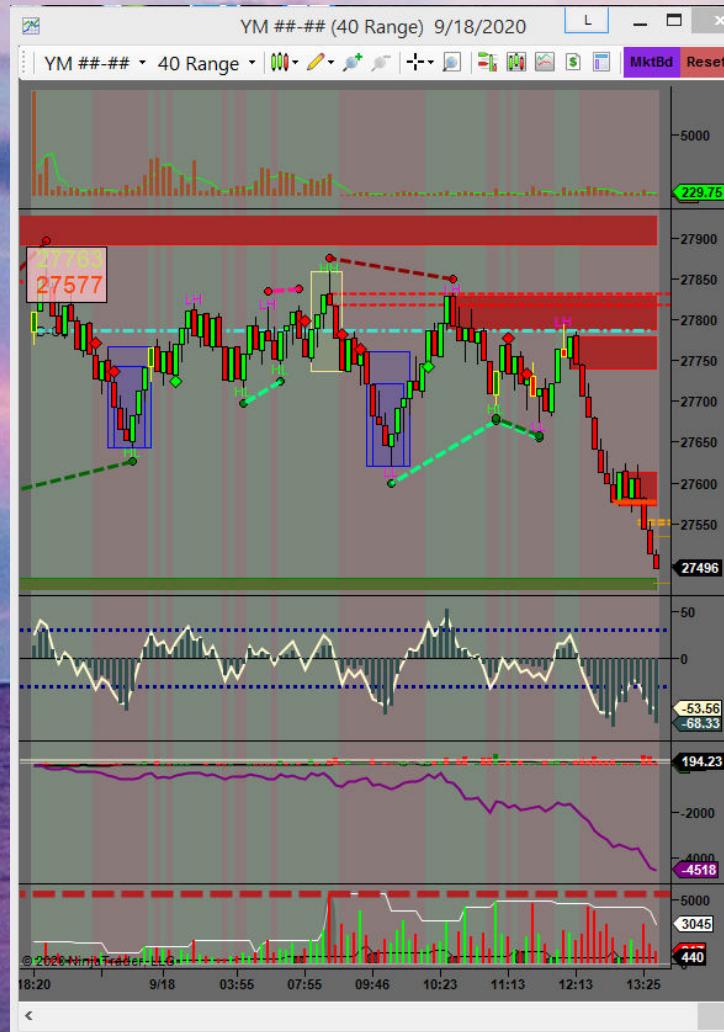




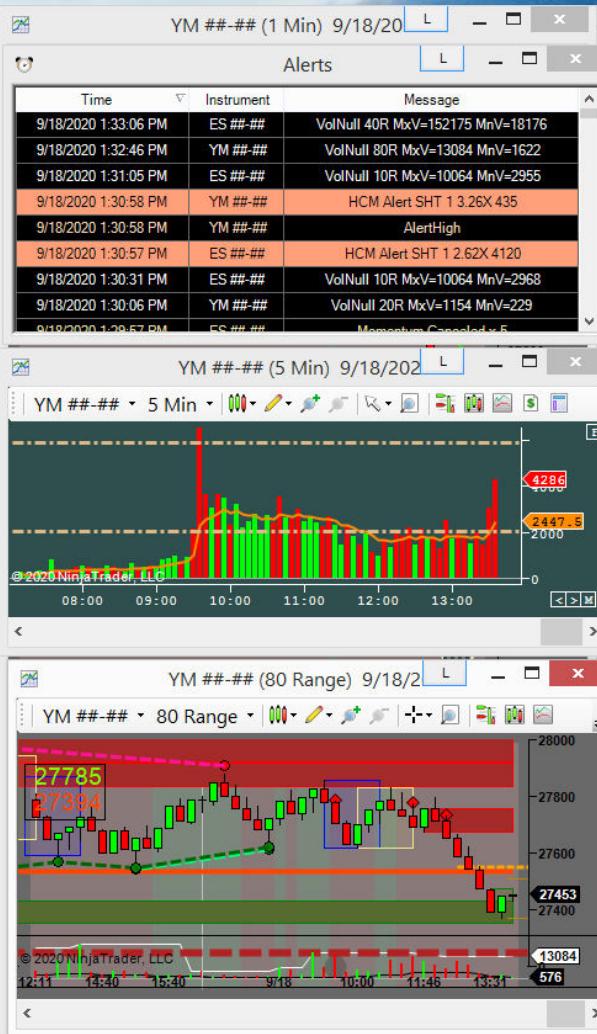


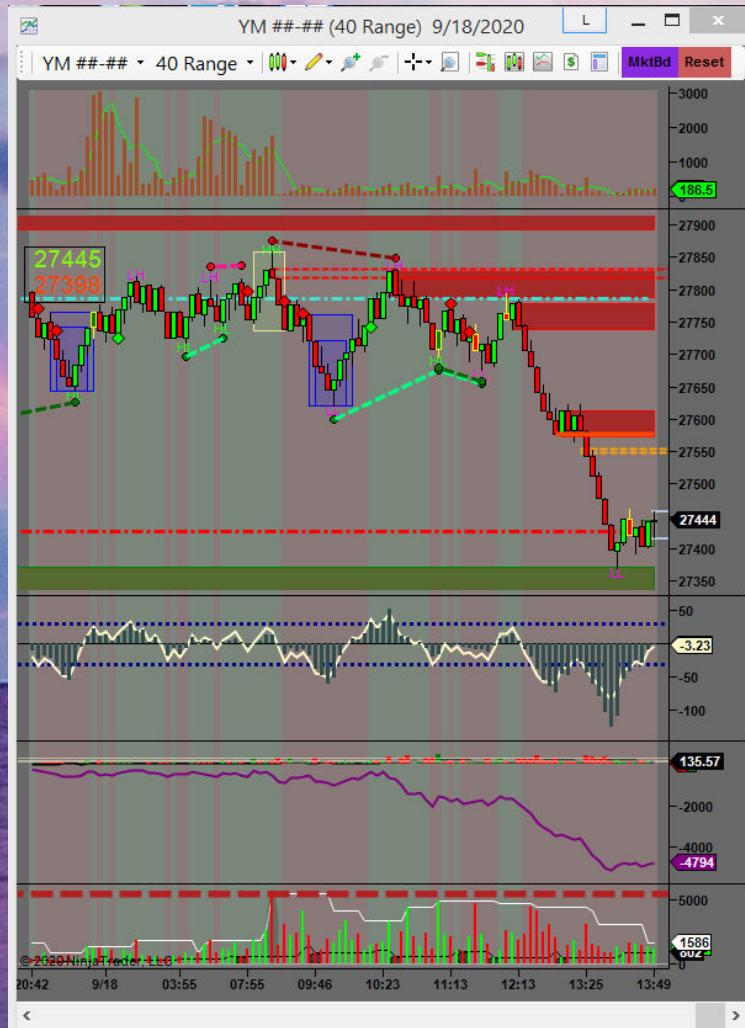




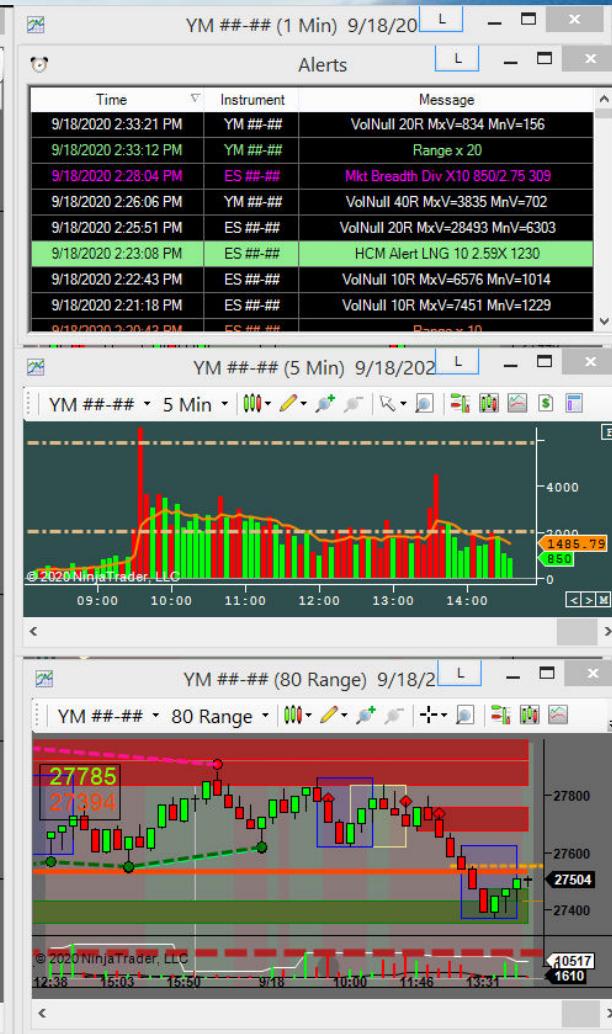




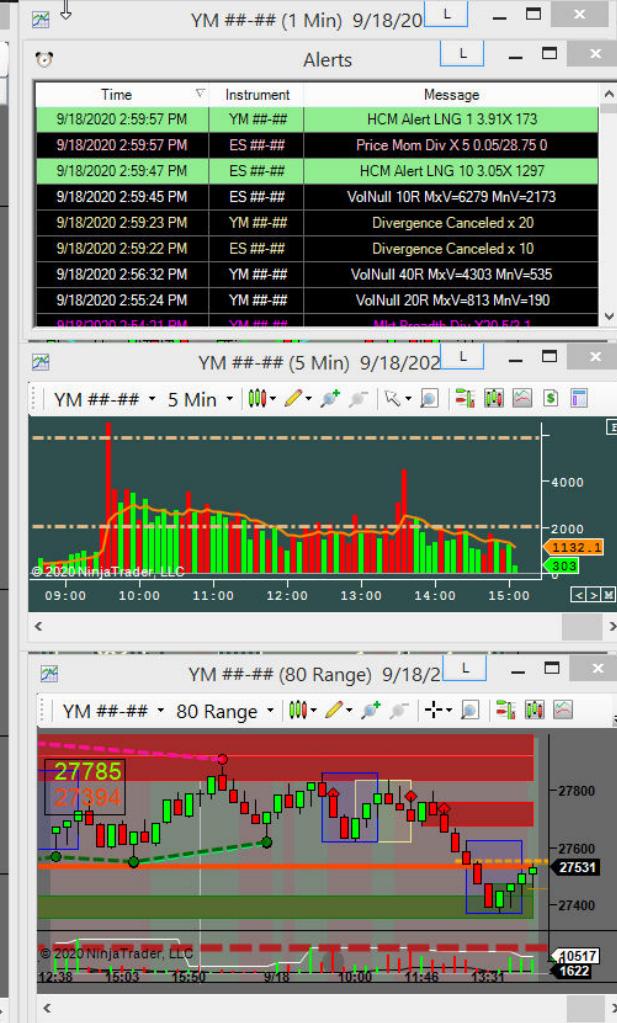


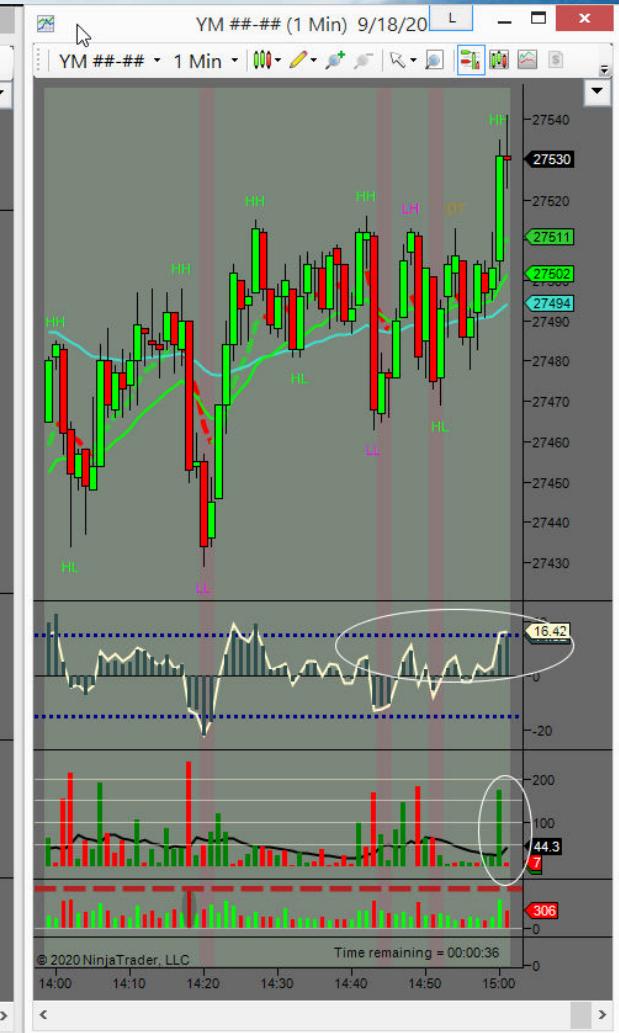








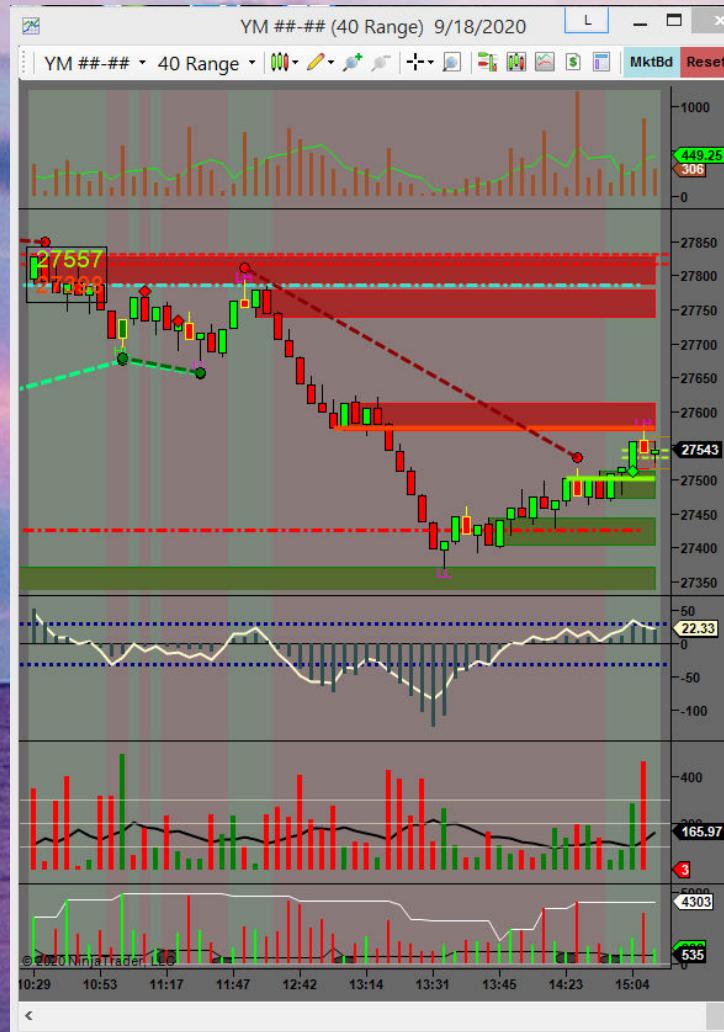












Time	Instrument	Message
9/18/2020 3:21:38 PM	ES ####	VolNull 10R MxV=9425 MnV=2277
9/18/2020 3:21:16 PM	ES ####	Range x 20
9/18/2020 3:18:29 PM	YM ####	HCM Alert SHT 40 2.8X 464
9/18/2020 3:15:05 PM	ES ####	VolXcess Range 10
9/18/2020 3:14:57 PM	ES ####	Momentum Canceled x 5
9/18/2020 3:09:57 PM	ES ####	Momentum Canceled x 5
9/18/2020 3:07:57 PM	YM ####	HCM Alert SHT 1 2.39X 144
9/18/2020 3:07:23 PM	YM ####	HCM Alert SHT 20 3.16X 231
9/18/2020 3:04:57 PM	ES ####	Momentum Canceled x 5

