

Definitions

General Definitions for Almanacs

Trade Dates. The trade dates for the Almanacs are referred to as "T" (Trade Date). Days leading up to the trade date are referred to as T-2 and T-1 and so on, the minus (-) signifying the number of days before the trade date. Days following the trade date are referred to as T+1 and T+2 and so on, the plus (+) signifying the number of days following the trade date. Therefore, as an example, a five-day period in sequential order would be: T-2, T-1, T, T+1, T+2.

Consecutive Periods Up or Dn. Defined as the consecutive number of periods (daily, weekly, monthly) in which price change was up or down. The measurement also reflects the change in price since the direction change occurred and the percentage change in price.

What-IF Study. Most market statistics are calculated analyzing data as a whole. The "What-IF" studies separate down data from up data, producing a clearer statistical picture as to what a period looks like historically. The "What-IF" studies are applied to the weekly and monthly classifications.

Instances Up vs. Down. Throughout the report, classifications are measured by instances up or down. This is the foundation for the entire system. Instances up are reflected as (+). Instances down are reflected as (-). The totals reflect a ratio of up vs. down instances.

Percentage Icons. If the percentage of instances up or down vs. the total instances is equal to or greater than +55% then the icon is a green triangle up. If the percentage of instances up or down vs. the total instances is less than +55% and greater than -55% then the icon is a gold bar signifying neutral. If the percentage of instances up or down vs. the total instances is equal to or less than -55% then the icon is a red triangle down.

Classifications for the Almanacs:

The Almanac measures the historic activity of various classifications over 20 years. The classifications measured are combined into a data pool. The instances up or down are equally weighted. These classifications are:

Daily Calendar Classifications:

- **Calendar Day.** Defined as the unique day number of a calendar month. Example: June 7 would measure all June 7ths in the database.
- **Workday.** Defined as the unique sequential workday number of a calendar month using only weekdays. These dates can only be on weekdays. Example: if Friday were workday number 8 of the month then the following Monday would be classified as workday # 9.
- **Sequential Weekday of the Month.** Defined as the unique sequential day of the week number. Example: If Friday were the first Friday in June then it would be classified as June Friday #1. The following Friday would be classified as June Friday # 2.
- **Weekday of Week Number of the Year.** Defined as the unique day of the week, of the week number of the year. Example: If this week is week #30 of the year then Monday would be classified as Week # 30 Monday.

- **Weekday of Week Number of the Month.** Defined as the unique day of the week, of the week number of the month. Example: If this week is week #3 of July, then Monday would be classified as July Week # 3 Monday.

Weekly & Monthly Calendar Classifications:

- The end of a week is used to define the month assigned to a week.
- **Week of the Year.** Defined as the unique week number of a calendar year. Example: If Friday fell on January 3 then the week would be classified as Week #1.
- **Week of the Month.** Defined as the unique week number of a calendar month. Example: If Friday fell on January 3 then the week would be classified as January Week # 1. Some months have five Friday's, therefore may have five weeks.
- **Full Week of the Month.** Defined as the unique week number of a calendar month in which the week contained a Monday and a Friday. If a week contained days which are in two separate month's then the week is referred to as a split week in the reports. Example: the week of 01/06/2020 through 01/10/2020 would be classified as January Full Week #1. The previous week which contained days in both December and January would be classified as January split Week #1.
- All Months are classified simply as Month of the Year.

Calendar Studies. Always shaded in light blue, the Calendar studies measure the following:

- **Change - Trade Date Open to Close.** Instances in which the close of the trade date was higher or lower than the previous trade date close.
- **Change - Previous Close to Trade Date Close.** Instances in which the close of the trade date was higher or lower than the open of the same trade date.
- **Close Above + or Below - Monthly Open.** Instances in which the close of the trade date was higher or lower than the monthly opening price.
- **New High + or New Low - for the Month.** Instances in which the close of the trade date was a new high or low for the month.
- **High and Low vs. the Open Study.** Defined as the percentage price rises above the open or declines below the open for a trade period. This statistic is found on weekly and monthly classifications.
- **Range Study.** Defined as the total range (high minus low) for a trade period. The statistic is reflected as a raw number as well as a percentage. This statistic is found on weekly and monthly classifications.

Technical Studies. Always shaded in light green, the Technical studies measure the following:

- **High Low Study.** Instances in which the close of the trade date was higher than the previous trade date high or lower than the previous trade date low. This is also measured for weekly and monthly classifications.
- **Target Study.** Defined as instances in which the daily high was equal to or greater than the standardized upper targets or the daily low was equal to or less than the standardized lower targets. The detail for target calculations can be found in Section 3 of the Daily Almanac. The target study is also measured for weekly and monthly classifications.

- **Percent Levels Study.** Defined as instances in which the intraday high was rose by 1%, 2% or 3% or instances in which the intraday low declined by 1%, 2% or 3%. The detail for percent level calculations can be found in Section 3 of the Daily Almanac. The percent level study is also measured for weekly and monthly classifications with 1%, 2% and 3% used for the Weekly almanac and 2%, 4% and 6% used for the Monthly Almanac.
- **Total Technical.** Defined as the total of all three technical studies, the High Low Study, the Target Study, and the Percent Level Study. This is reflected as a grand total as well as a percent up or down with an icon.