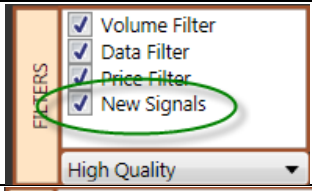
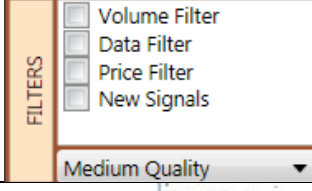



## ExtremeHurst Hints & FAQs

What does ExtremeHurst do?	It finds critical trend change points in markets that are characterized by extreme levels of trend persistency or mean reversion on multiple scales.
Why does it work?	It uses critical failure of materials science as if applied to a pseudo-material made up of investors. It works because investors tend to chase trends to an extreme. We call this behavior “crowd-effect”
What are the Blue diamonds?	Blue diamonds are what we call Compressions.
What is a Compression?	Compressions precede the start of a new trend, either up or down. They identify a time when buyers and sellers are equally determined and are locked in a tug-of-war. High levels of mean-reversion are present on multiple scales, along with log-periodic price movement. Expect a new price trend to start just after after a Compression.
What Direction is a Compression signaling?	We don’t know which direction. Compressions signal that a new persistent trend is due, either up or down. Any commonly available trend following trading methodology is recommended. Option straddles are also a viable alternative.
What are the Magenta arrows?	Magenta arrows are what we call Extensions.
What is an Extension?	Extensions mark the end of a trend, either up or down. They occur when investors on multiple time scales have been chasing a trend to extremes. High levels of trend persistency are present on multiple scales, along with log-periodic price movement. After the signal, a trend retracement is highly probable.
How should I trade Extensions?	Extensions mark the end of trends, so they are great for profit-taking.
How long do signals last?	Our latest research suggests ExtremeHurst signals remain effective for about as long as they took to build. The dashed lines leading into the signals show the build period.
Which securities work best?	ExtremeHurst works well on all freely traded liquid auction markets. ExtremeHurst does not work as well on spreads that are not traded as a single issue, illiquid securities, or on synthetic price series
What time scales are best?	ExtremeHurst works on all time scales subject to liquidity and data integrity
What is the difference between the EHURST app and the Custom Study PFEH?	EHURST is a windows application that is designed to search a universe of securities for signals. The custom study PFEH is specific to one chart at a time and works only with Bloomberg graphs. Bloomberg required us to keep our windows application separate from any custom study, but everyone subscribing to ExtremeHurst receives both products.
Where does it run?	ExtremeHurst runs locally on your computer using your CPU unless you use Bloomberg Anywhere on the web, which runs on Bloomberg servers.

Less CPU impact	ExtremeHurst is a compute-intensive and will spike your CPU. Run it at night or when few other programs are running or consider running it over the web at <a href="https://bba.bloomberg.net/">https://bba.bloomberg.net/</a>	
Faster Computations	Check the “New Signals” box in the filters section. This will result in only the most recent date being searched instead of the past 20 bars	
Find more signals	Select “Medium Quality” and uncheck the “Volume”, “Data”, and “Price” filters. This will allow lower quality data and signals to pass through.	
Use fewer securities	Hone your universe to only the securities that you need and either place them in a Bloomberg portfolio, use the holdings of an index, or use our security file format where each line contains one security:	
Use less data	Run once a day for daily scale events, once a week for weekly scale events, etc. Always wait until the price bar has closed before running.	
Use less memory	Run the program at night or on the weekends when the fewest other applications are running. Consider using BBA on the web.	
Does it use Fibonacci?	The critical point science we use detects log-periodic sequencing as a precursor to our signals. The Fibonacci sequence is one type of log-periodic sequence, so if it’s present in the price record, we will detect it.	
Can I see ExtremeHurst signals on Bloomberg charts?	Not yet. We will be adding it in the next few months at no additional cost.	
How well does it work?	One trading system we created using ExtremeHurst had a profit factor of 1.50. See the User’s guide for more performance details.	
Why is it so expensive?	The signals are highly predictive and will increase your portfolio performance. Most of our clients have been with us for many years. Subscriptions are month-to-month and you can cancel any time.	
Can I use soft dollars to pay for it?	Yes, if you use TradeBook. Contact Sean Steinmetz at (212) 617-3237 to arrange	
Can you extend my trial period?	Yes, if you are serious about purchasing and are willing to have a one-on-one walkthrough to make sure that you know exactly how it might fit in your workflow. Contact us.	
Can I see a long history of performance?	Long histories require more data, and Bloomberg has strict data quotas. You will have that option when we add an overlay to Bloomberg charting	
How does ExtremeHurst compare to DeMark?	We measure the Hurst exponent from price and apply materials failure science to find critical points. I cannot speak to Tom’s methodology.	



Can I request some additions to your application?	Yes, we welcome all comments and requests. It helps us plan for upgrades
Can I search BB Monitor Lists	Not at this time, but we have requested this functionality
Can I search CIX Indices	Yes. Use our "Securities File" option and list CIX files using the syntax: .CIXName Index