Factor Real Time Case Studies, August 29, 2021

It is not my desire for the Factor to be a real-time signaling service. Yet, tracking the entry and management of trades can be of benefit for me to share with Factor Members my thoughts and trade management process.

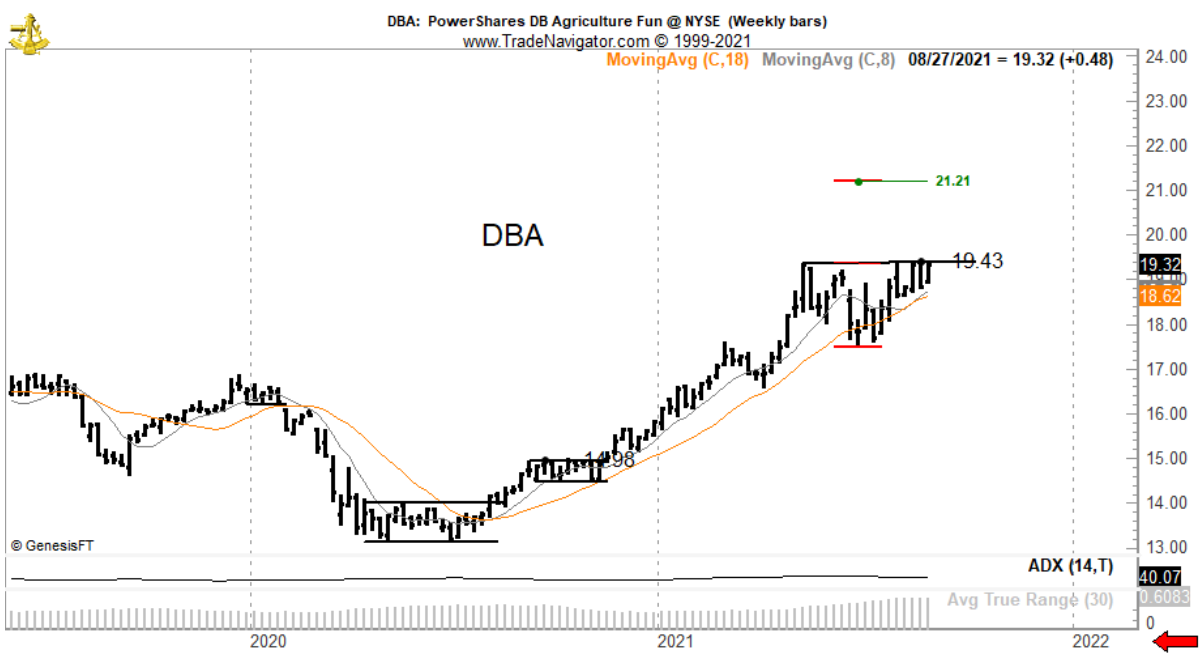
Four markets will be monitored this week. The first two of these markets meeting entry criteria will become case studies to be reported upon while positions are active -- to include entry, sizing, initial protective stop, stop advancement and trade exiting.

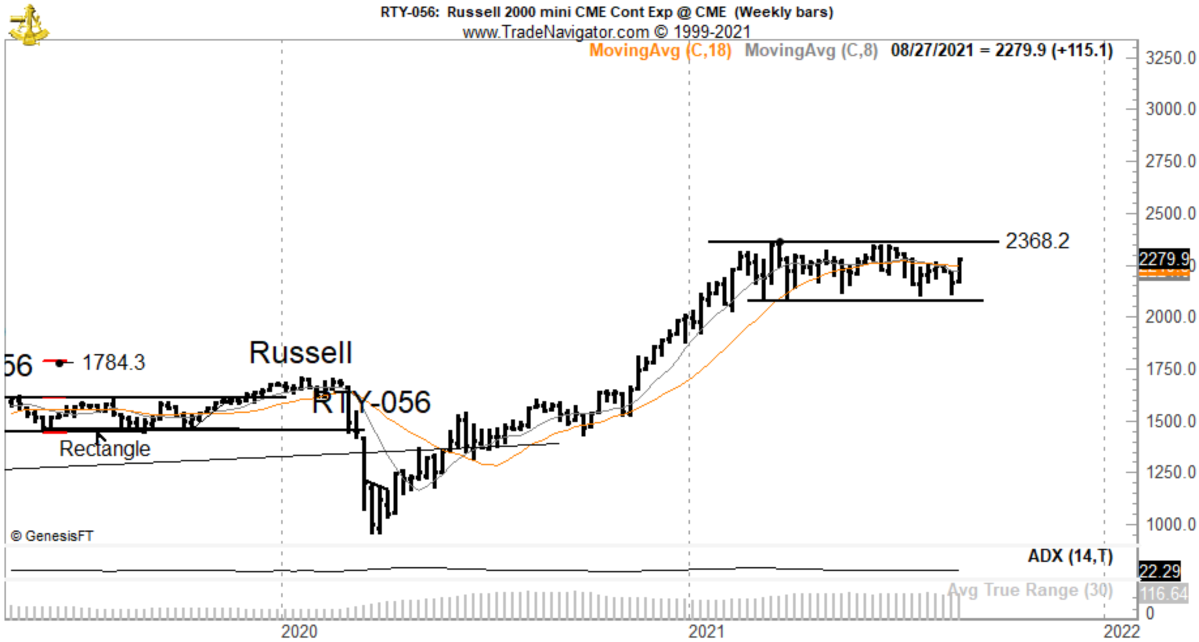
Dual tranches will be established in the markets entered with one tranche subject to management based on the weekly bars and the other tranche subject to the daily chart (with active and aggressive trade management).

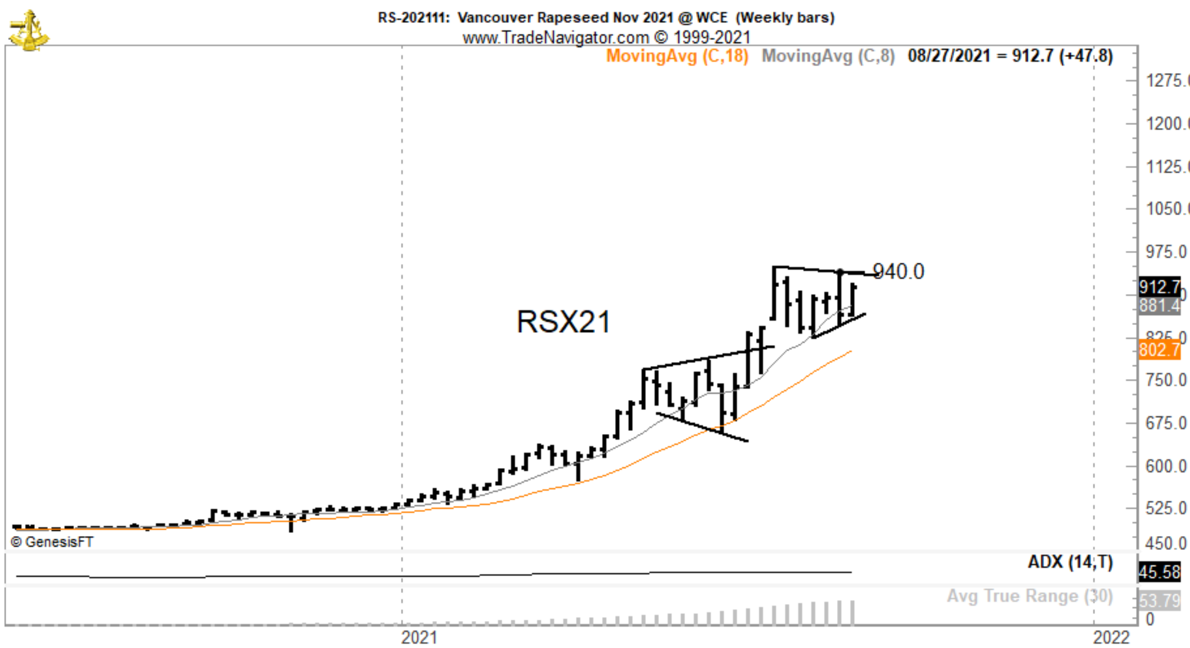
The candidate markets and the entry levels are as follows:

RTYZ21 -- buy stop at 2412.1 OCO 2401.1 SCO (basis nearby contract).
RSX21 -- buy stop at 954.1
DBA -- buy stop at 19.56
LSUH22 -- buy at 507.1 limit

My risk on these trades -- if filled -- will be 60 basis points (6/10th of 1% of total capital).




RTY-056: Russell 2000 mini CME Cont Exp @ CME (Weekly bars)
www.TradeNavigator.com © 1999-2021
MovingAvg (C,18) MovingAvg (C,8) 08/27/2021 = 2279.9 (+115.1)
2368.2
1784.3
Russell
RTY-056
Rectangle
© GenesisFT
ADX (14,T)
Avg True Range (30)
2020
2021
2022


RS-202111: Vancouver Rapeseed Nov 2021 @ WCE (Weekly bars)
www.TradeNavigator.com © 1999-2021
MovingAvg (C,18) MovingAvg (C,8) 08/27/2021 = 912.7 (+47.8)
940.0
RSX21
© GenesisFT
ADX (14,T)
Avg True Range (30)
2021
2022

Conducting these Case Studies is a trial experiment. If this exercise is beneficial to Factor Members future case studies will be conducted.

plb
end

Original post: https://www.peterlbrandt.com/factor-real-time-case-studies-august-29-2021/