


# Factor Members Private Twitter Feed - September 13, 2023



**FactorMembers** @factor\_members · Sep 13

Posted: Ray Dalio – continued warnings about future -- JO [peterbrandt.com/ray-dalio-cont..](https://peterbrandt.com/ray-dalio-cont..)




**Ray Dalio – continued warnings about future**  
September 12, 2023 / by Peter Brandt

I have often mentioned Ray Dalio as a thoughtful and articulate voice on many subjects. He is, of course, one of the greatest investors of all time through the company he founded, Bridgewater Associates.



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Courtesy of our friends @NautilusCap



**Nautilus Nested Recession Rule**

- U.S. Unemployed 15 weeks or longer 18-month High, First Three in 1-year (Nautilus Recession Rule)
- U.S. Unemployment Rate (3-month MA) Surges Up 0.5% Without a 1-Point (Sahm Rule)
- Nautilus Nested Recession Rule = BOTH the Nautilus Recession Rule AND the Sahm Rule Have Been Triggered

U.S. Unemployed 15 weeks or longer 1% of Civilian Labor Force

Nautilus Recession Rule provides, in its construction with the Sahm Rule, Sahm Rule for more robust false positive to better fit recessions.

Nautilus indicator does not generate false indication of the Sahm Rule or Recession (and a Recession Sahm Rule missed 2002-3)

Nautilus indicator just registered a signal.

Sahm Rule likely to register in next 6 months.

Year	U.S. Unemployed 15 weeks or longer	U.S. Unemployment Rate (3-month MA)	Nautilus Recession Rule	Sahm Rule	Nautilus Nested Recession Rule
1960-1969	4.00	4.00	0	0	0
1970-1979	5.00	5.00	0	0	0
1980-1989	6.00	6.00	0	0	0
1990-1999	7.00	7.00	0	0	0
2000-2009	8.00	8.00	1	1	1
2010-2019	9.00	9.00	1	1	1
2020-2023	10.00	10.00	1	1	1

**The Nautilus Nested Recession Rule and Capital Preservation**

Market Commentary | 09/13/2023 | 07:10 AM EST

Cutting long exposure to the SP500, Midcaps, Smallcaps and emerging markets to ZERO.

The Idea Hopper is up 90% so far this year, so Nautilus Research feels no FOMO.

We expect a recession no later than the second quarter of 2024. Equity markets have historically braced themselves AHEAD of recessions.

**\*\* CORRECTIONS ARE THE RULE, NOT THE EXCEPTION. \*\***

Keywords: NBER Recession, Sahm Rule, Nautilus Recession Rule, Nautilus Nested Recession Rule

[Click here for steps to access directly on Twitter \(X\)](#)

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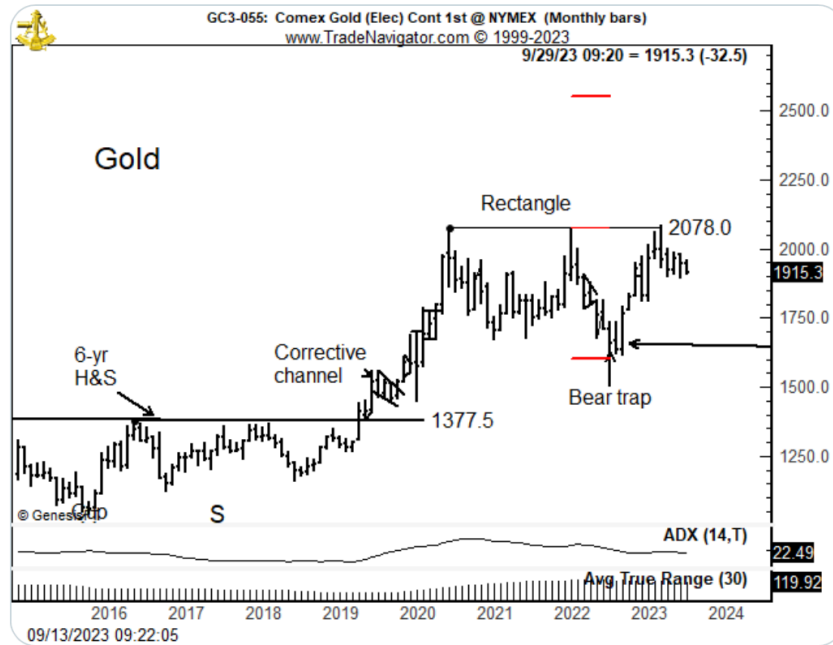


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Replying to @factor\_members

Of course there is the PMs. Don't have orders in and cannot see a pattern, but I do believe major bull trends await us



Plus, Midweek Review on the next pages.

# Midweek review of Factor Prop Portfolio, September 13, 2023

Published date: September 13, 2023

Link to tweet: [https://twitter.com/factor\\_members/status/1701995987714072758](https://twitter.com/factor_members/status/1701995987714072758)



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Midweek review of Factor Prop Portfolio -- positions and markets with NIP orders/alerts

Positions

Long 100% Dec Topix OSE

Short 100% Dec 24 SOFR

Short 100% Dec Pound - alert for foot shot candle today

Long 50% London Dec Sugar



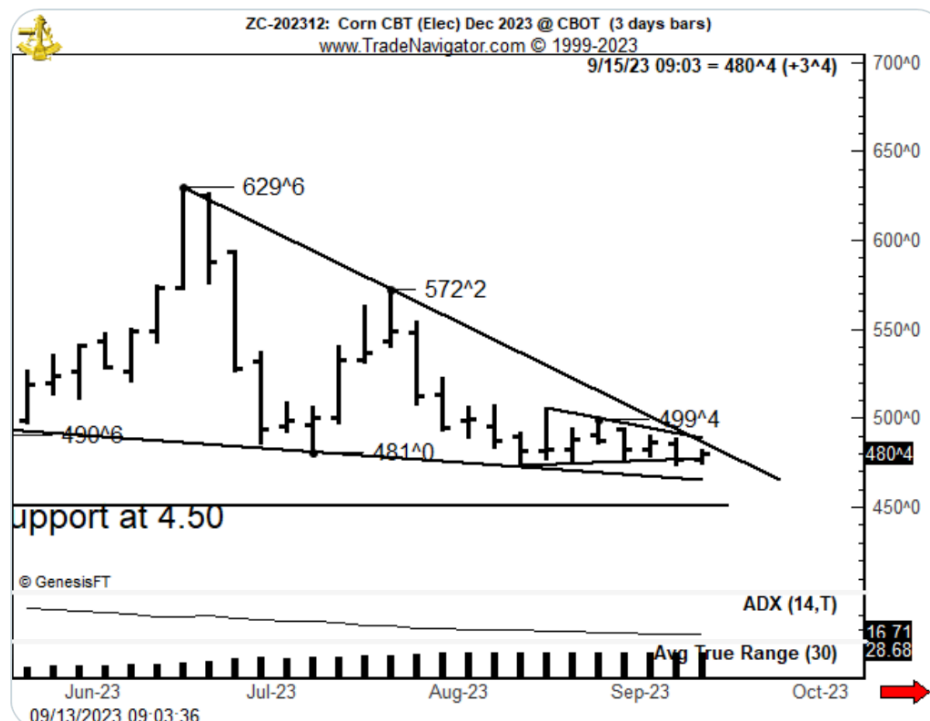
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NIPs following

My job as a trader is to place orders that make sense relative to classical chart patterns.

Dec Corn - fundamentals just reek, but chart speaks differently (at least possibly). It's a diagonal pattern

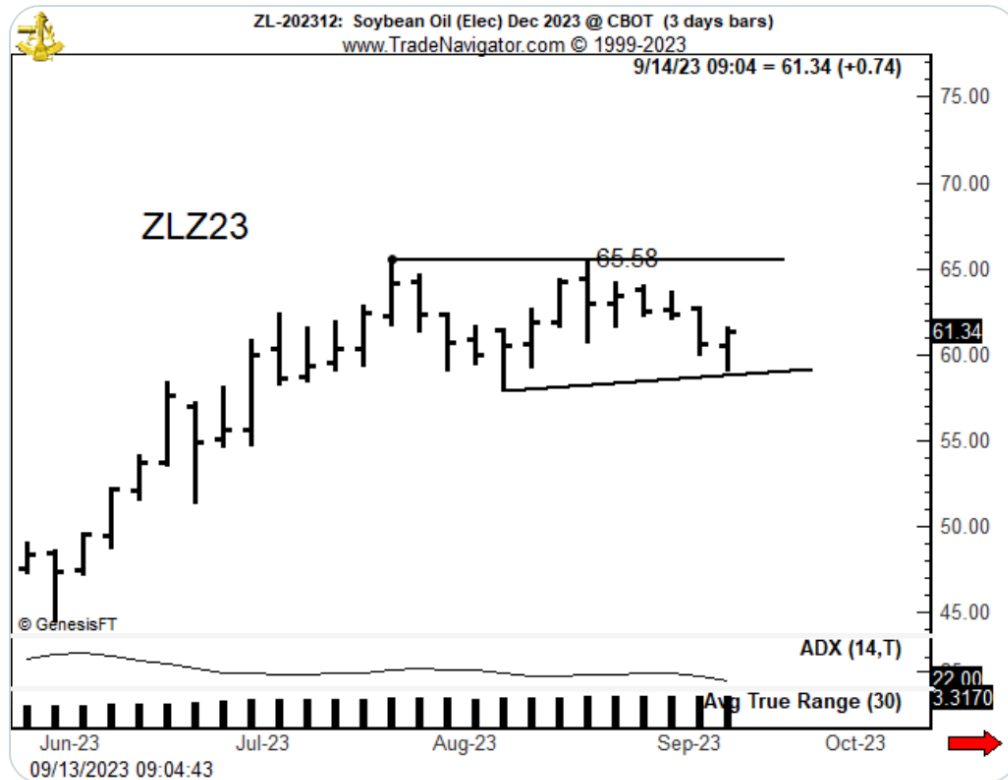




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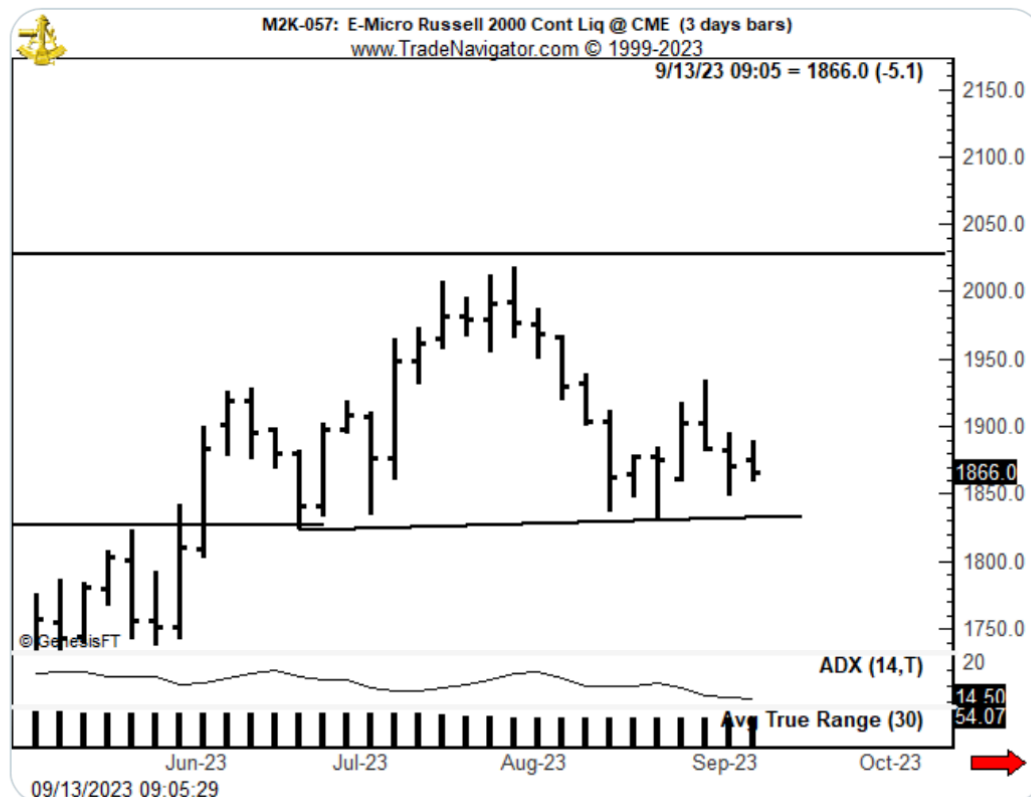
### Dec Bean Oil



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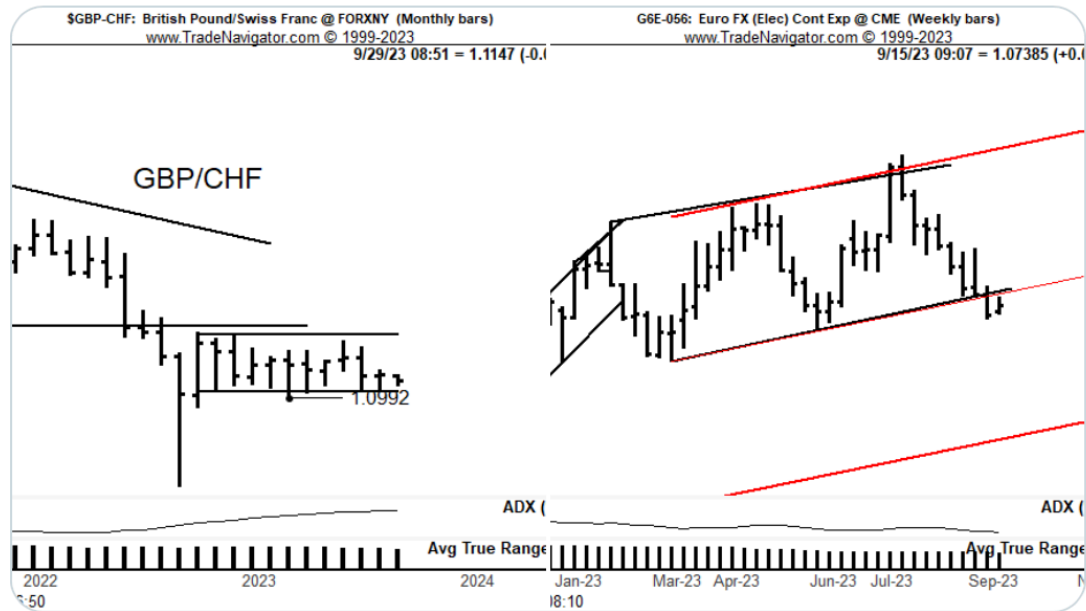
### Russell - huge range on weekly chart, most recently tracing out possible H&S





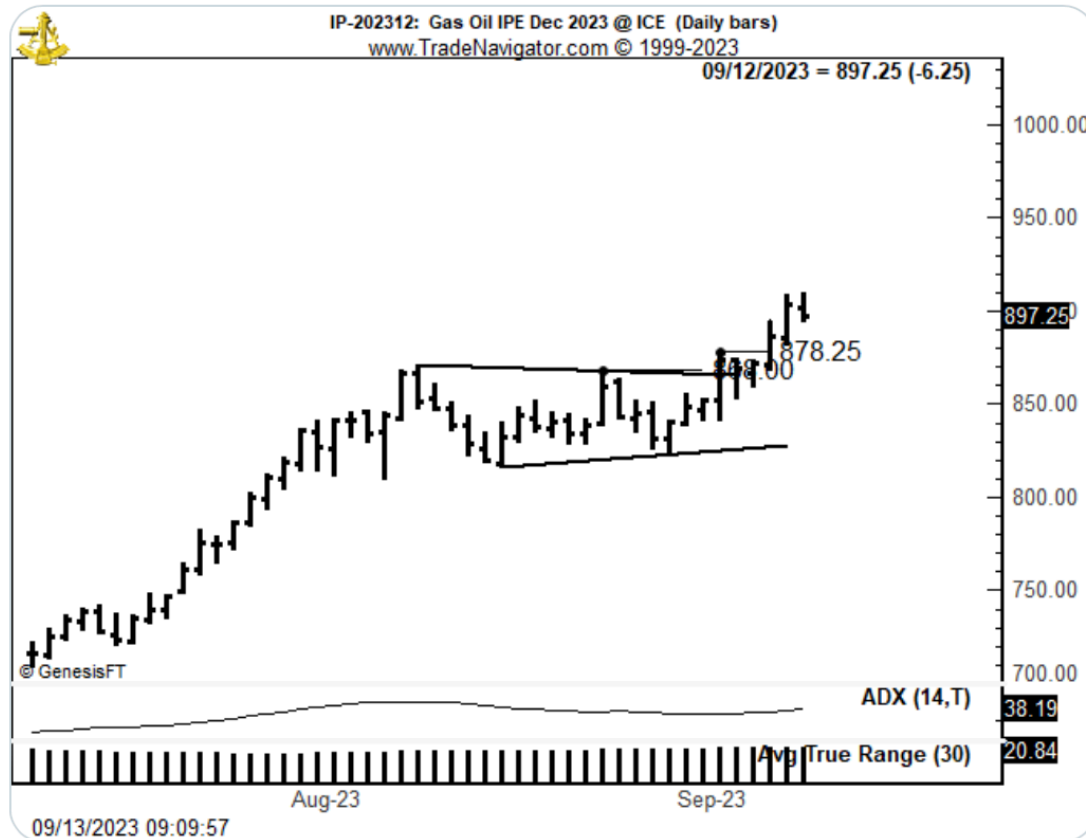
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Pound/Swiss still on the table. I am wondering if Eurocurrency is forming small two week flag after breaking out of a channel



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Still holding buy order at 881 in Gas Oil for another day

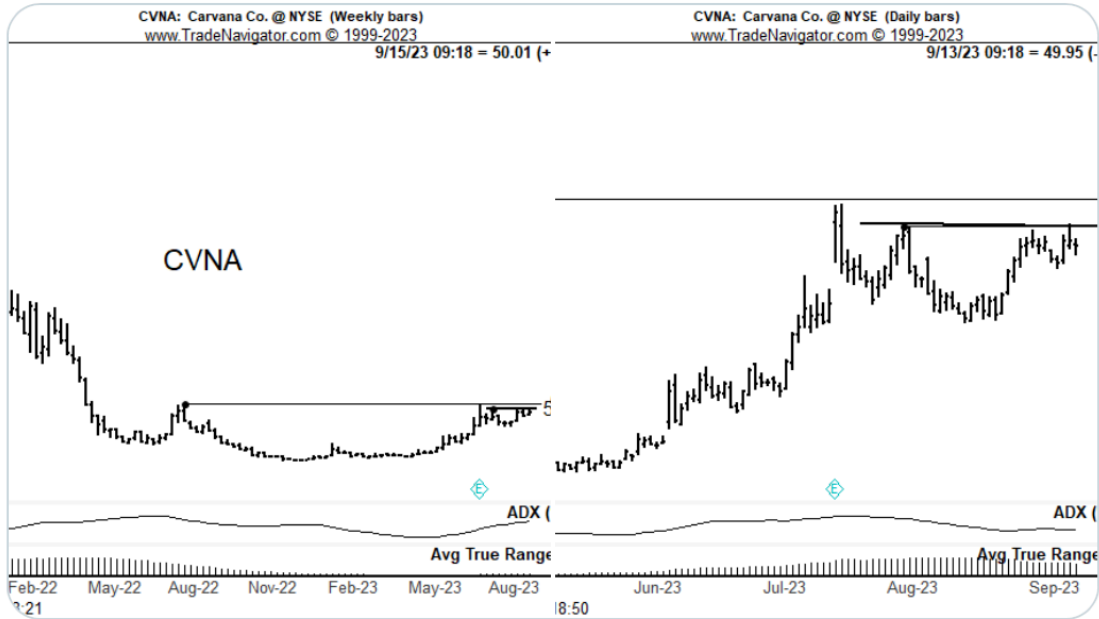




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I've been steering clear of equities, but Factor Member MK alerted me to this potential beauty in Carvana



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Another interesting stock

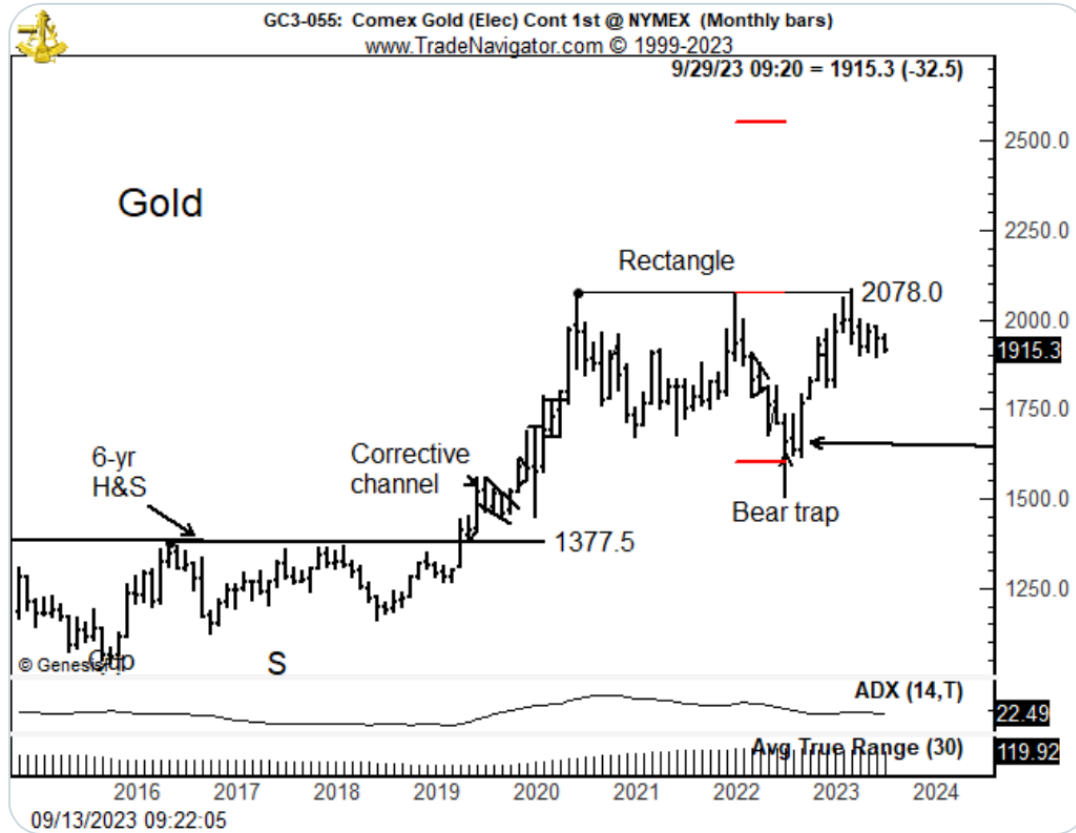




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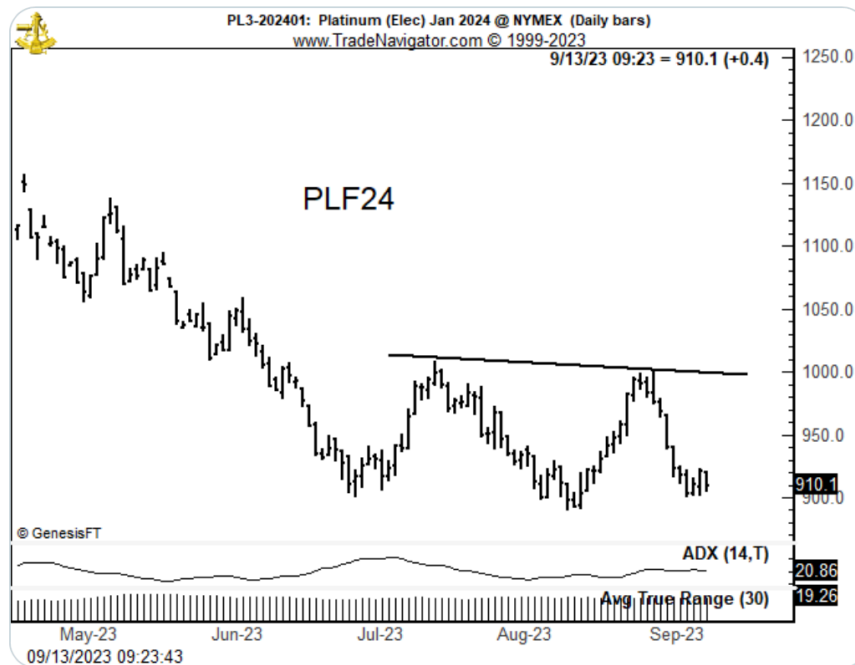
Of course there is the PMs. Don't have orders in and cannot see a pattern, but I do believe major bull trends await us



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I might be willing to take a small position in possible right shoulder in Platinum if I see something on the intraday chart



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We will post this thread as a PDF on the web site.

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