

Factor Members Private Twitter Feed - September 29, 2023



FactorMembers @factor_members · Sep 29

Chart of interest - \$SLV Mentioned a week or so ago that I owned \$SLV for retirement accounts with risk to recent lows. Recent lows continue to hold. I am not involved with futures for Prop Account



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This is likely to be a day of covering all or partial positions in many markets - Notes, SOFR, Cable, Russell, DAX



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Would not put on new position. No big surprises expected, but that is usually when we get big surprises

Alan Thein @TheinAlan · Sep 29

@factor_members Peter with the grain report out later today, for any at related positions, eg your curent corn position will you pull stops going into this and then reinstate once dust settles? Thanks



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Classic Cup and Handle in the Duck \$AFL



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Prophetic -- the part about popcorn trades

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The unrealized profits of my current open trades - if covered now - would end my drawdown and post a career high NAV
 But cutting losses quickly is only half of the requirement to achieve benchmark performance
 The Pareto concept depends upon taking small losses AND letting winning... [Show more](#)



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Circumstances when the three-day trailing stop rule is used

1. Once a market reaches 70% to the target
2. If the 3DTSR is triggered at a price that puts the open trade at a loss I may also elect to use the 3DTSR if I am taking an aggressive stance to defend capital or on Fridays



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I am flat now in Corn



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Note: I covered a ton of positions today. I will issue an update over the weekend pointing out the positions that were covered and the reasons they were liquidated



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Dec Corn

I monitored Corn intraday on Friday because of the USDA Stocks in All Positions Report. When the market moved slightly above Thursday's high I advanced the protective sell stops to just below Thursday's low to protect against a sweeping reversal bar. I am now flat. The falling wedge has NOT been nullified. Loss of 13 BPs



11:36 AM · Sep 29, 2023 · 986 Views



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Chart of educational interest - Wheat \$ZW_F

The bear market has been simply amazing with the 5.25 target from the double top now within reach. I would not have guessed this. I have NOT been short



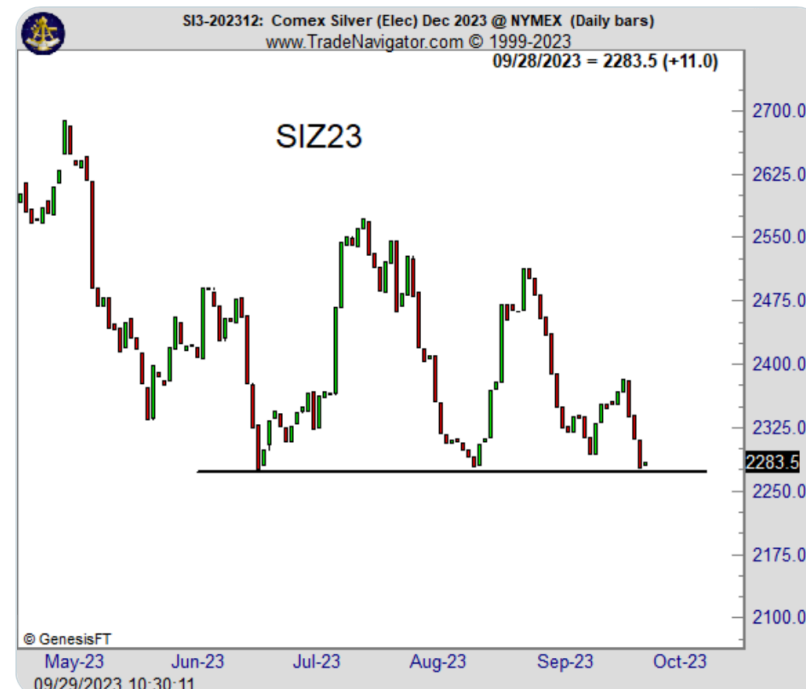
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If there is any change that comes out of my trading due to recent months, it is NOT likely to be changes in my rules.

However, it might be a change in exactly which chart I use.

Here is the Factor Real Range Dec Silver chart \$SIZ23





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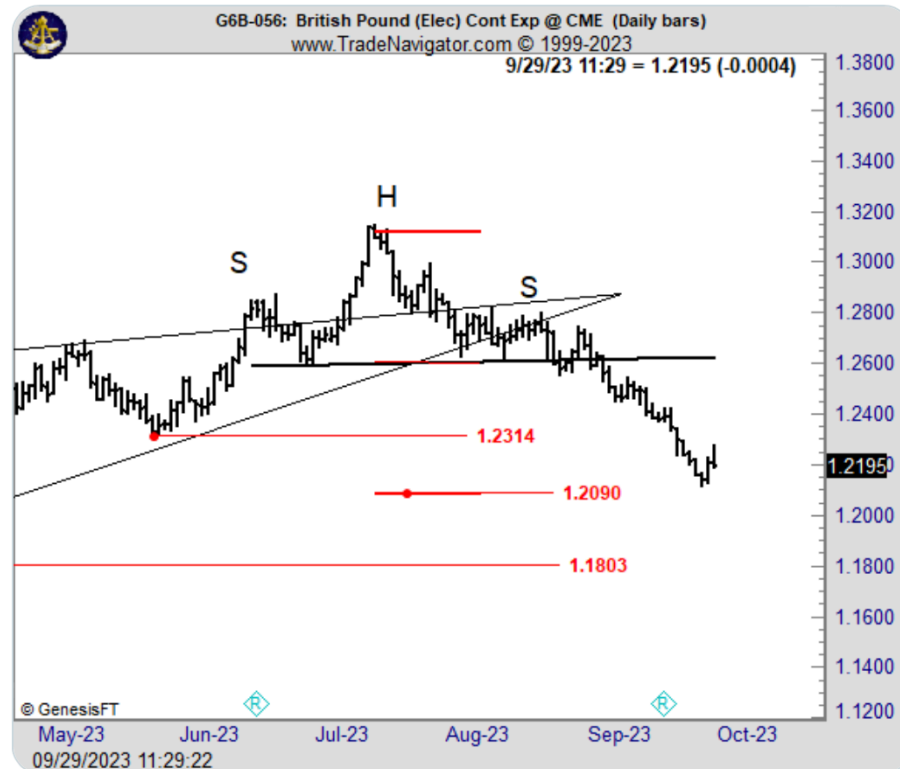
Glutton for punishment. Re-established 50% short in DAX



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Update on British Pound

3DTSR triggered today. Final target more than the 70% distance. I split existing position into two tranches and covered one with the 3DTSR, still holding one which is 1/4th of initial position from Sep 5 entry





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SOFR SR3Z24
3DTSR still not activated
Holding 100% short position



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T-Notes. I used Thursday's foot shot day as both low day and set up day, so today was trigger day, but market remains well above target, so stopped out of 1/2 of trade, still hold half.





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Russell. Stopped out of half position with 3DTSR today. Remain short 1/2.

