

**FREE
TUTORIAL**



**EVIDENCE-BASED
TECHNICAL ANALYSIS**

**STINGY
STOP LOSS**

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Stock Trading Mistakes

#1

吝嗇止损





需要止损，多少是够

- Discretionary trading: 放在低点 (Pivot) 下方
- Keep your trade log, no matter what





Trade Log - 市场参与者必不可少

Symbol	Trade	Date	Price	Ex. date	Ex. Price	% chg	Profit	% Profit	Shares	Position value	Cum. Profit	Profit/bar	# bars	MAE	MFE	Scale In/Out
KO	Long	22/01/2014	39.99	29/01/2014	38.32497	-4.16%	-102.82	-4.16%	61.75239	2,469.48	22,493.25	-17.14	6	-4.16%	0.25%	0/0
CAT	Long	28/01/2014	91.4	20/05/2014	101.8428	11.43%	280.28	11.43%	26.8399	2,453.17	23,455.24	3.55	79	-1.21%	18.39%	0/0
NKE	Long	31/01/2014	36.495	21/03/2014	37.77336	3.50%	85.01	3.50%	67.2782	2,455.32	22,579.09	2.46	35	-4.30%	9.73%	0/0
UNH	Long	31/01/2014	71.87	16/04/2014	77.86933	8.35%	204.96	8.35%	34.16331	2,455.32	23,058.88	3.87	53	-3.20%	15.93%	0/0
WBA	Long	06/02/2014	57.98	24/03/2014	63.45762	9.45%	231.70	9.45%	42.30022	2,452.57	22,810.80	7.24	32	-0.14%	20.46%	0/0
CSCO	Long	07/02/2014	22.52	03/03/2014	21.53473	-4.38%	-107.49	-4.36%	109.0964	2,456.85	22,258.43	-6.72	16	-4.38%	1.78%	0/0
JPM	Long	07/02/2014	56.65	10/04/2014	57.55298	1.59%	39.16	1.59%	43.36895	2,456.85	22,853.92	0.89	44	-1.69%	8.53%	0/0
DIS	Long	07/02/2014	75.08	25/03/2014	78.64562	4.75%	116.68	4.75%	32.72311	2,456.85	22,927.48	3.65	32	-0.63%	11.41%	0/0
CVX	Long	18/02/2014	113.86	11/07/2014	128.3953	12.77%	315.61	12.77%	21.7135	2,472.30	24,092.62	3.12	101	-1.22%	17.31%	0/0
CSCO	Long	21/03/2014	21.94	01/08/2014	24.9563	13.75%	341.49	13.75%	113.2141	2,483.92	24,363.27	3.67	93	-2.14%	18.87%	0/0
HD	Long	24/03/2014	80.41	08/04/2014	76.75314	-4.55%	-112.71	-4.55%	30.82209	2,478.40	22,814.76	-9.39	12	-4.55%	0.44%	0/0
WBA	Long	26/03/2014	66.11	10/07/2014	70.99318	7.39%	183.24	7.39%	37.5241	2,480.72	23,777.00	2.48	74	-5.01%	15.55%	0/0
MRK	Long	27/03/2014	53.29256	08/05/2014	52.66284	-1.18%	-29.25	-1.18%	46.4539	2,475.65	23,174.95	-0.98	30	-2.13%	7.07%	0/0
BA	Long	31/03/2014	125.36	12/06/2014	132.3585	5.58%	138.53	5.58%	19.79407	2,481.38	23,593.77	2.66	52	-2.74%	10.39%	0/0
NKE	Long	17/04/2014	36.67	15/10/2014	42.16867	15.00%	371.66	15.00%	67.59155	2,478.58	24,540.77	2.95	126	-3.05%	23.40%	0/0
V	Long	17/04/2014	52.585	25/07/2014	53.27589	1.31%	32.56	1.31%	47.13477	2,478.58	24,050.45	0.47	69	-5.60%	6.85%	0/0
DIS	Long	21/04/2014	79.96	29/09/2014	87.77138	9.77%	242.35	9.77%	31.02543	2,480.79	24,545.53	2.14	113	-3.85%	14.06%	0/0
UNII	Long	08/05/2014	77.82	30/07/2014	81.95994	5.32%	132.00	5.32%	31.88532	2,481.32	24,043.55	2.28	58	-2.33%	12.10%	0/0
MSFT	Long	13/05/2014	39.92	06/08/2014	42.56953	6.64%	165.13	6.64%	62.32273	2,487.92	24,546.19	2.75	60	-1.63%	14.50%	0/0
MRK	Long	20/05/2014	53.60722	01/08/2014	53.99145	0.72%	17.80	0.72%	46.32173	2,483.18	24,381.07	0.34	52	-0.87%	6.10%	0/0
MCD	Long	18/06/2014	101.74	17/07/2014	98.69688	-2.99%	-74.73	-2.99%	24.55808	2,498.54	24,017.88	-3.56	21	-2.99%	0.55%	0/0
BA	Long	15/07/2014	130.31	25/07/2014	123.0907	-5.54%	-138.90	-5.54%	19.24031	2,507.21	23,911.55	-15.43	9	-5.54%	0.00%	0/0
GS	Long	15/07/2014	169.7	06/08/2014	168.5414	-0.68%	-17.12	-0.68%	14.77434	2,507.21	24,529.08	-1.01	17	-1.50%	4.58%	0/0
CVX	Long	17/07/2014	130.64	31/07/2014	129.5066	-0.87%	-21.77	-0.87%	19.20355	2,508.75	24,021.78	-1.98	11	-0.87%	3.41%	0/0
CRM	Long	28/07/2014	54.74	25/09/2014	55.81325	1.96%	49.18	1.96%	45.82521	2,508.47	24,303.18	1.14	43	-4.09%	12.24%	0/0
PG	Long	04/08/2014	79.46	15/10/2014	82.31952	3.60%	89.86	3.60%	31.42647	2,497.15	24,630.63	1.73	52	-1.01%	7.48%	0/0
WBA	Long	05/08/2014	71.9	06/08/2014	61.5	-14.46%	-361.42	-14.46%	34.75217	2,498.68	24,167.65	-180.71	2	-19.36%	1.20%	0/0
GS	Long	11/08/2014	172.75	13/10/2014	179.0768	3.66%	91.25	3.66%	14.42327	2,491.62	24,603.17	2.03	45	-0.86%	9.70%	0/0
WMT	Long	11/08/2014	74.29	15/10/2014	75.23588	1.27%	31.72	1.27%	33.53911	2,491.62	24,662.36	0.67	47	-1.08%	6.84%	0/0
JNJ	Long	12/08/2014	101	01/10/2014	104.8252	3.79%	94.34	3.79%	24.6632	2,490.98	24,511.92	2.62	36	-0.68%	7.69%	0/0
AAPL	Long	12/08/2014	24.01	03/09/2014	24.67689	2.78%	69.19	2.78%	103.7477	2,490.98	24,236.84	4.32	16	-0.45%	8.02%	0/0
HON	Long	12/08/2014	88.36435	24/09/2014	88.79674	0.49%	12.19	0.49%	28.18991	2,490.98	24,254.00	0.39	31	-0.29%	4.43%	0/0
CAT	Long	12/08/2014	104.59	11/09/2014	104.7985	0.20%	4.97	0.20%	23.81665	2,490.98	24,241.81	0.23	22	-0.44%	4.91%	0/0
WBA	Long	05/09/2014	62.29	30/09/2014	59.11428	-5.10%	-127.96	-5.10%	40.29209	2,508.79	24,417.58	-7.11	18	-5.10%	4.66%	0/0
AAPL	Long	11/09/2014	25.1025	15/10/2014	24.07532	-4.09%	-102.74	-4.09%	100.0204	2,510.76	24,559.62	-4.11	25	-4.09%	2.63%	0/0
CRM	Long	01/10/2014	57.29	13/10/2014	53.52927	-6.56%	-164.65	-6.56%	43.7811	2,508.22	24,438.52	-18.29	9	-6.56%	3.68%	0/0
WBA	Long	06/10/2014	61.04	17/04/2015	85.97517	40.85%	1,026.00	40.85%	41.15448	2,512.07	26,851.71	7.66	134	-3.11%	53.05%	0/0
MRK	Long	06/10/2014	57.37365	13/10/2014	54.27073	-5.41%	-135.86	-5.41%	43.78439	2,512.07	24,302.66	-22.64	6	-5.41%	0.57%	0/0
JPM	Long	06/10/2014	60.78	14/10/2014	57.5486	-5.32%	-133.56	-5.32%	41.33053	2,512.07	24,169.11	-19.08	7	-6.73%	0.03%	0/0
AXP	Long	09/10/2014	87.33	15/10/2014	81.79	-6.34%	-159.27	-6.34%	28.74826	2,510.59	24,400.35	-31.85	5	-6.90%	0.74%	0/0
NKE	Long	17/10/2014	43.895	15/12/2014	47.41056	8.01%	199.24	8.01%	56.6745	2,487.73	24,980.23	4.86	41	-1.16%	13.63%	0/0
BA	Long	20/10/2014	123.39	09/12/2014	128.6814	4.29%	105.65	4.29%	20.15448	2,486.86	24,937.33	2.96	36	-1.89%	10.04%	0/0

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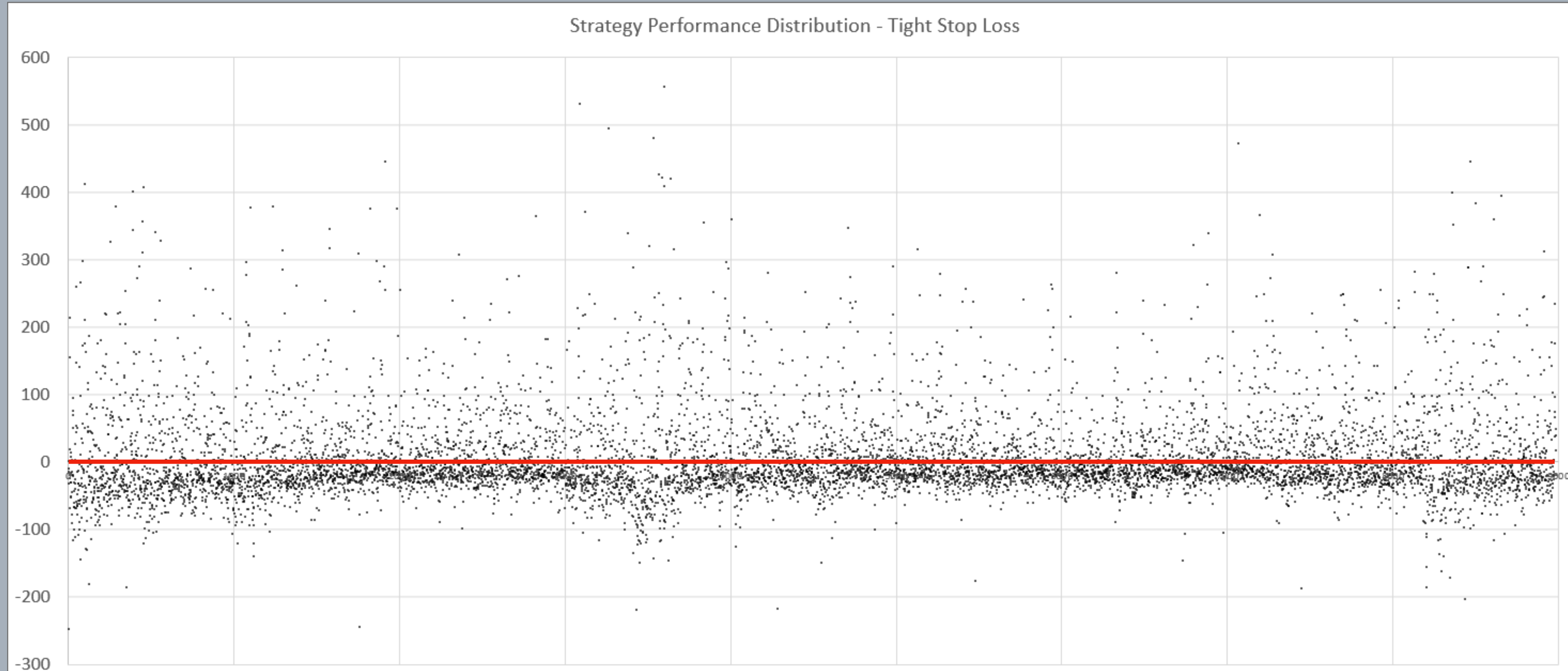


EVIDENCE-BASED TECHNICAL ANALYSIS

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Strategy w/ Tight Stop Loss



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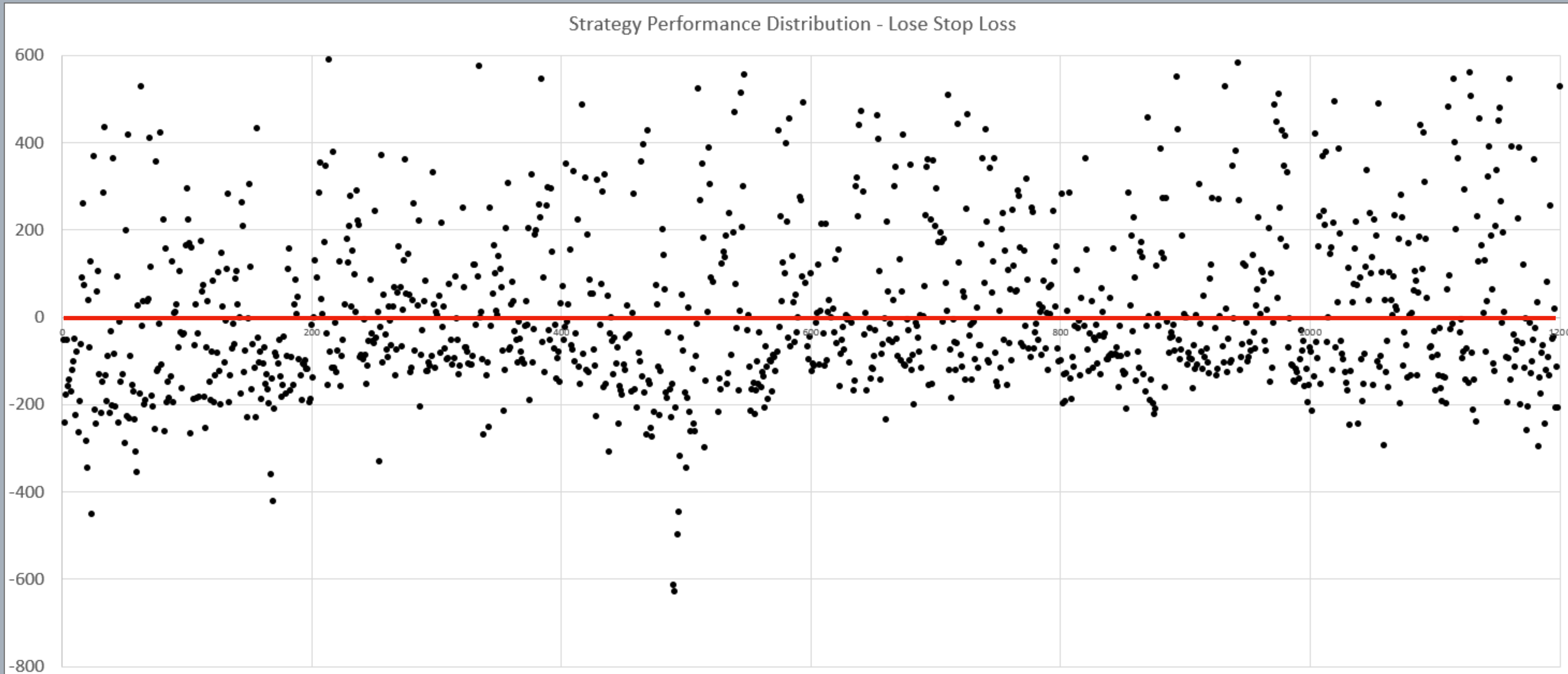


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Strategy w/ Lose Stop Loss





需要止损，多少是够

- **Discretionary Trader: 放在低点 (Pivot) 下方**
- **Keep your trade log, no matter what**
- **无可辩驳之正确，毫无用处的名言**
 - Keep loss small, and let profit run
 - Follow the trend until it ends





放宽止损，有何期待

- 样本: DJIA Constituents
- 测试周期: 过往20年
- 买入: 随机选择10个股票
- 卖出: 持有1 ~ 100天后离场 or 击穿1 ~ 30%亏损止损线

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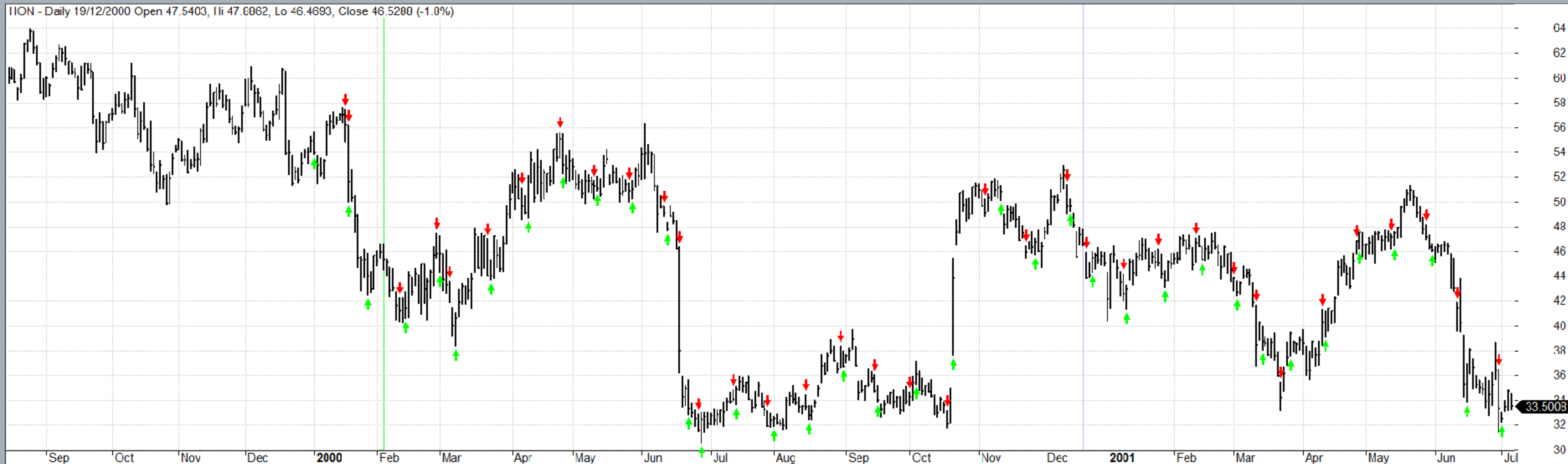


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Entry / Exit Demonstration





放宽止损，有何期待

- 样本: DJIA Constituents
- 测试周期: 过往20年
- 买入: 随机选择10个股票
- 卖出: 持有1 ~ 100天后离场 or 击穿1 ~ 30%亏损止损线
- 测试的本质: Cyclicalilty of major market (Ebbs & Flows), Daily Chart (DJIA)

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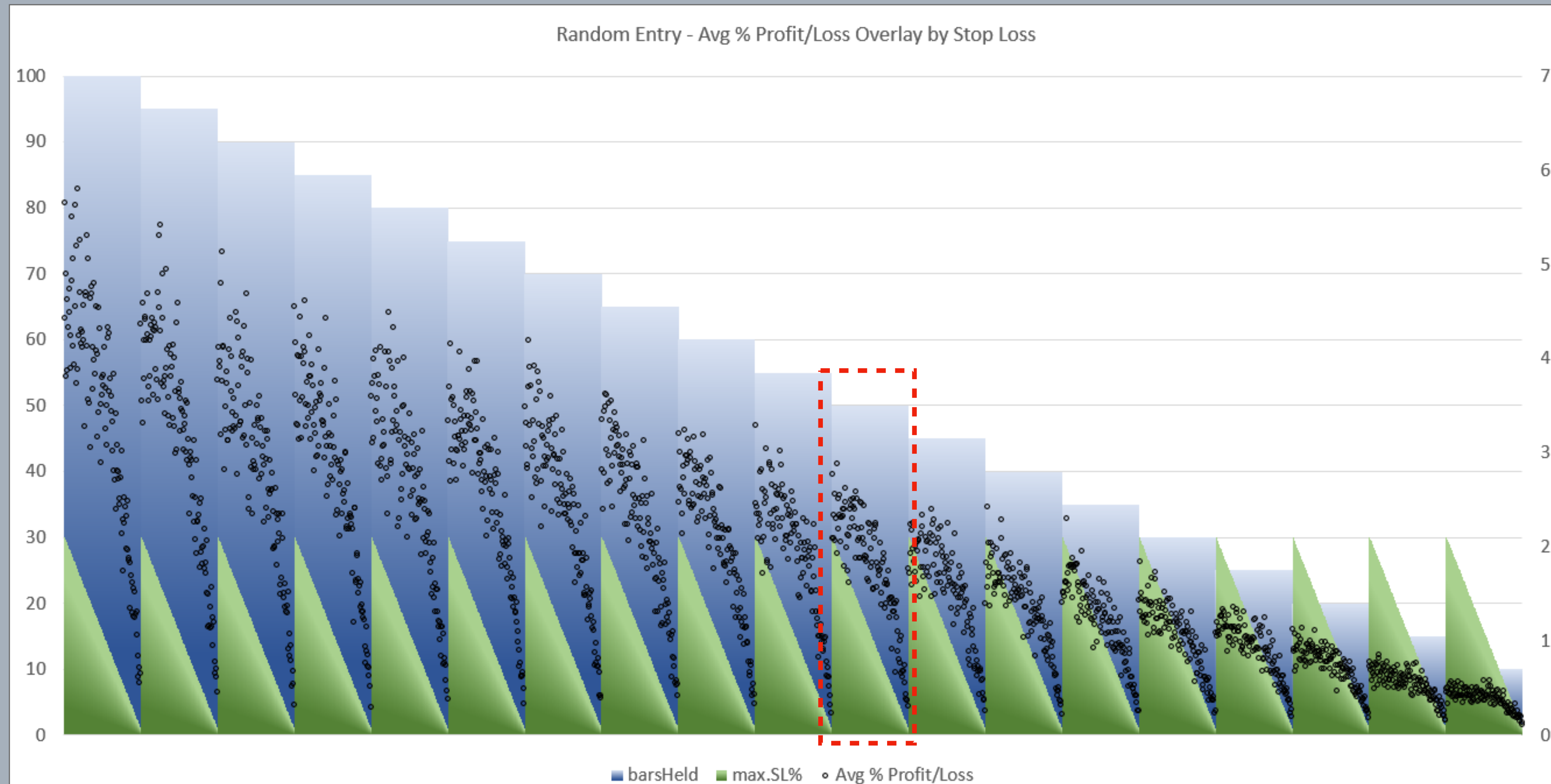


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See What We've Got - 单笔投资回报



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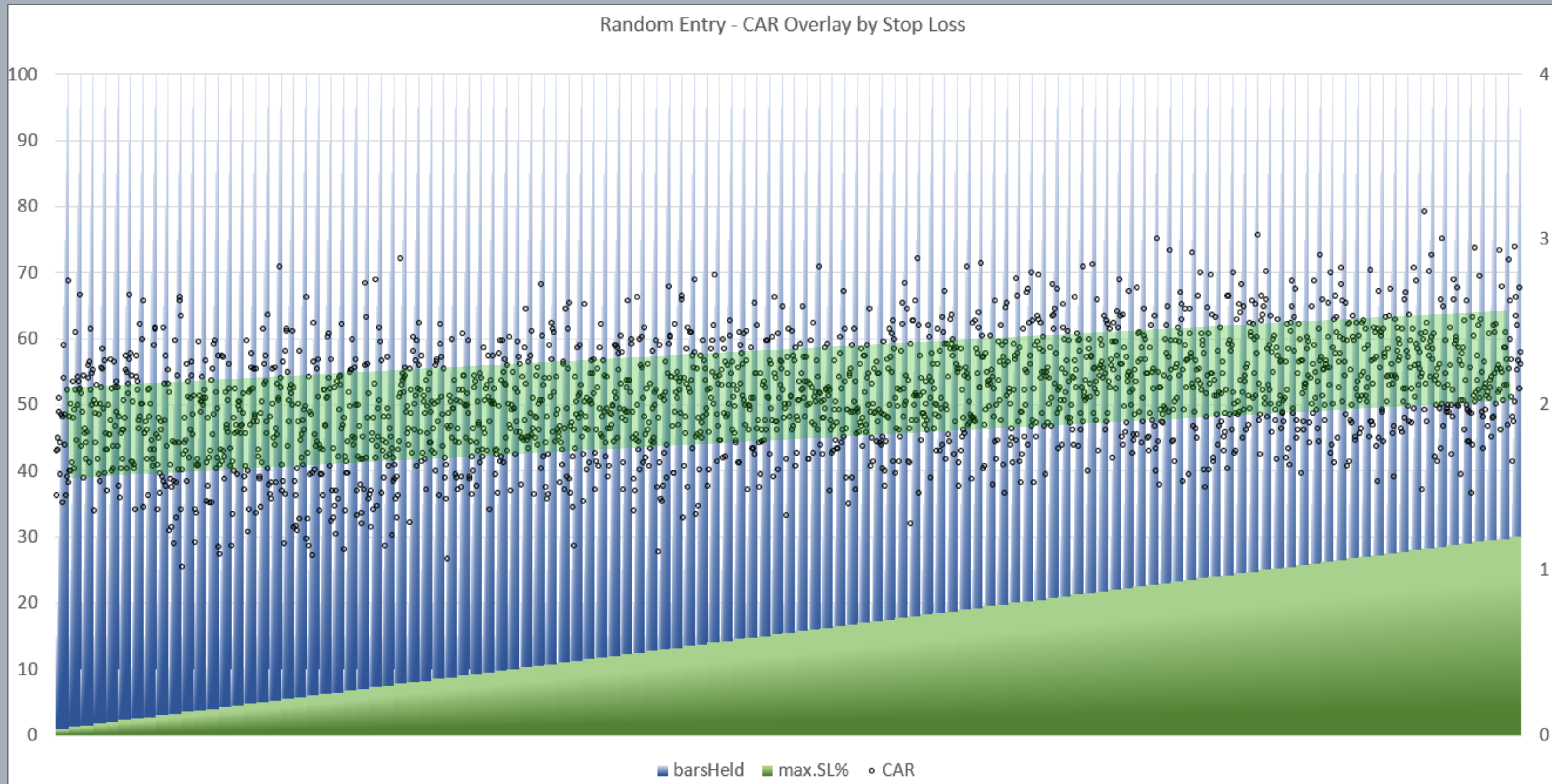


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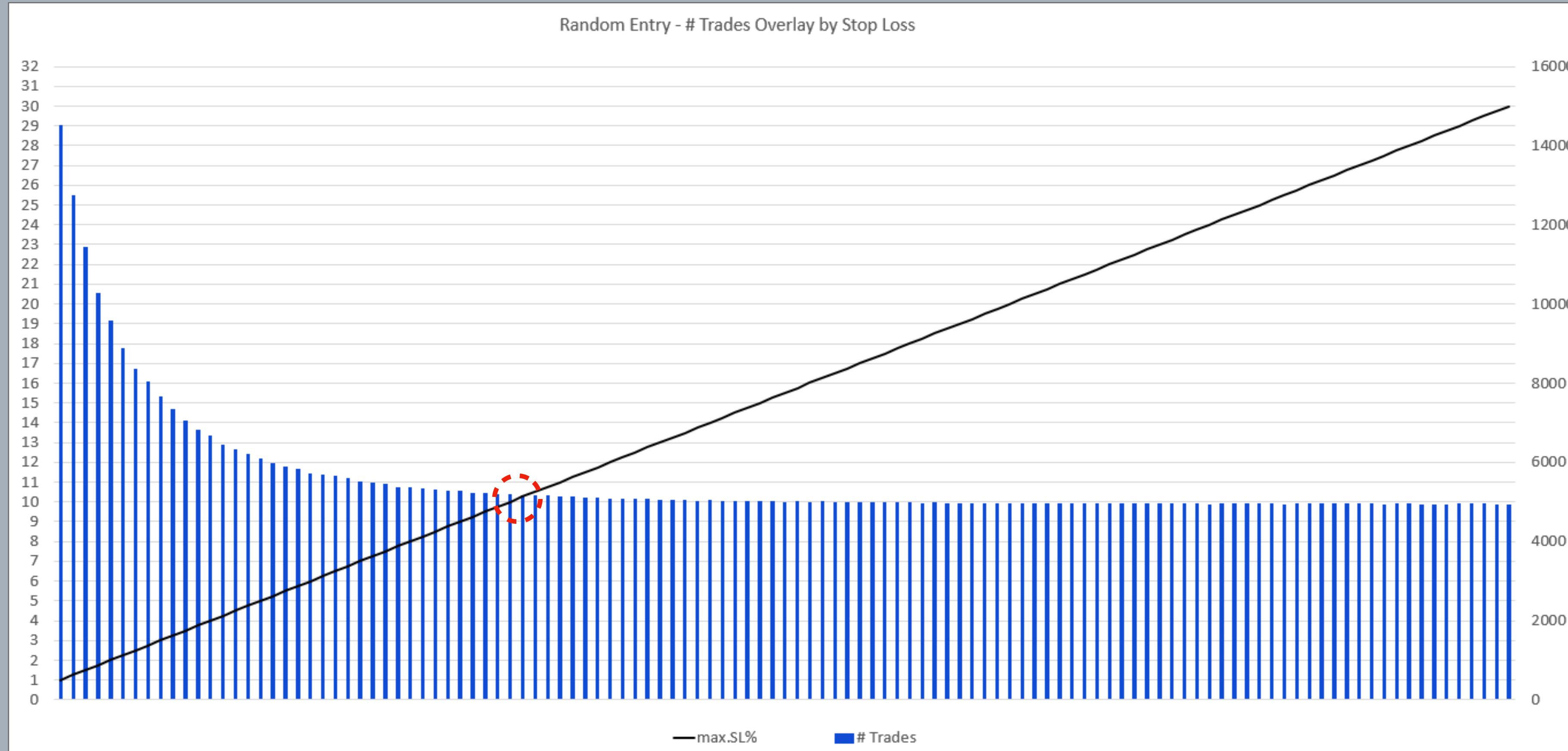
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See What We've Got - 年复合增长率





See What We've Got - 年复合增长率





放宽止损，有何期待

- 样本: DJIA Constituents
- 测试周期: 过往20年 股价>SMA(200)
- 买入: ~~随机选择10个股票~~ 根据股价波动进行移动止损
- 卖出: ~~持有1~100天后离场 or 击穿1~30%亏损止损线~~
- 测试的本质: Cyclicalilty of major market (Ebbs & Flows), Daily Chart (DJIA)

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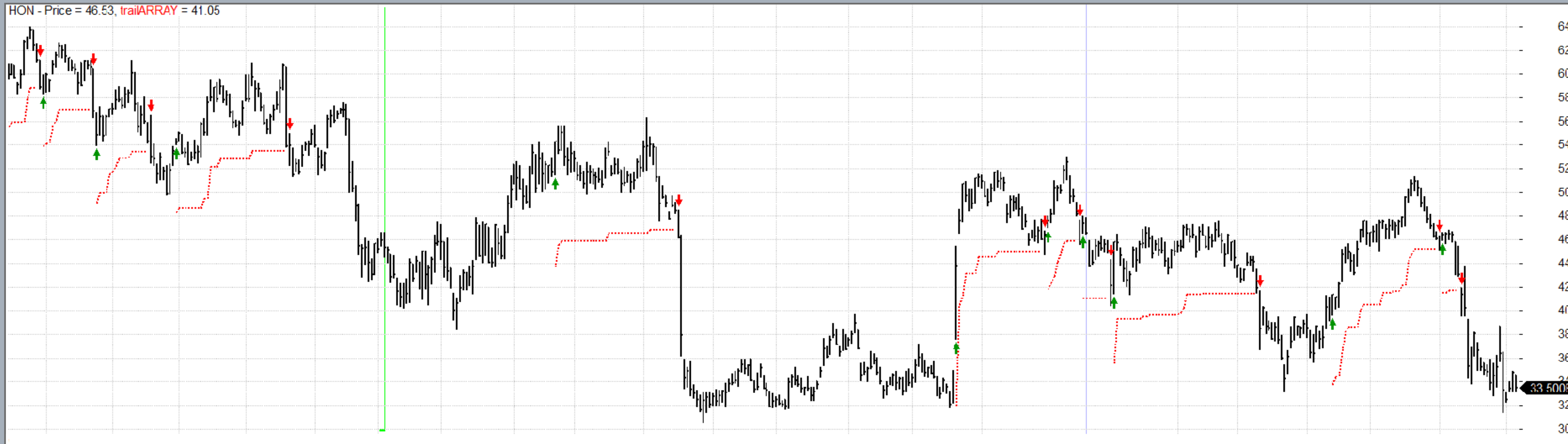


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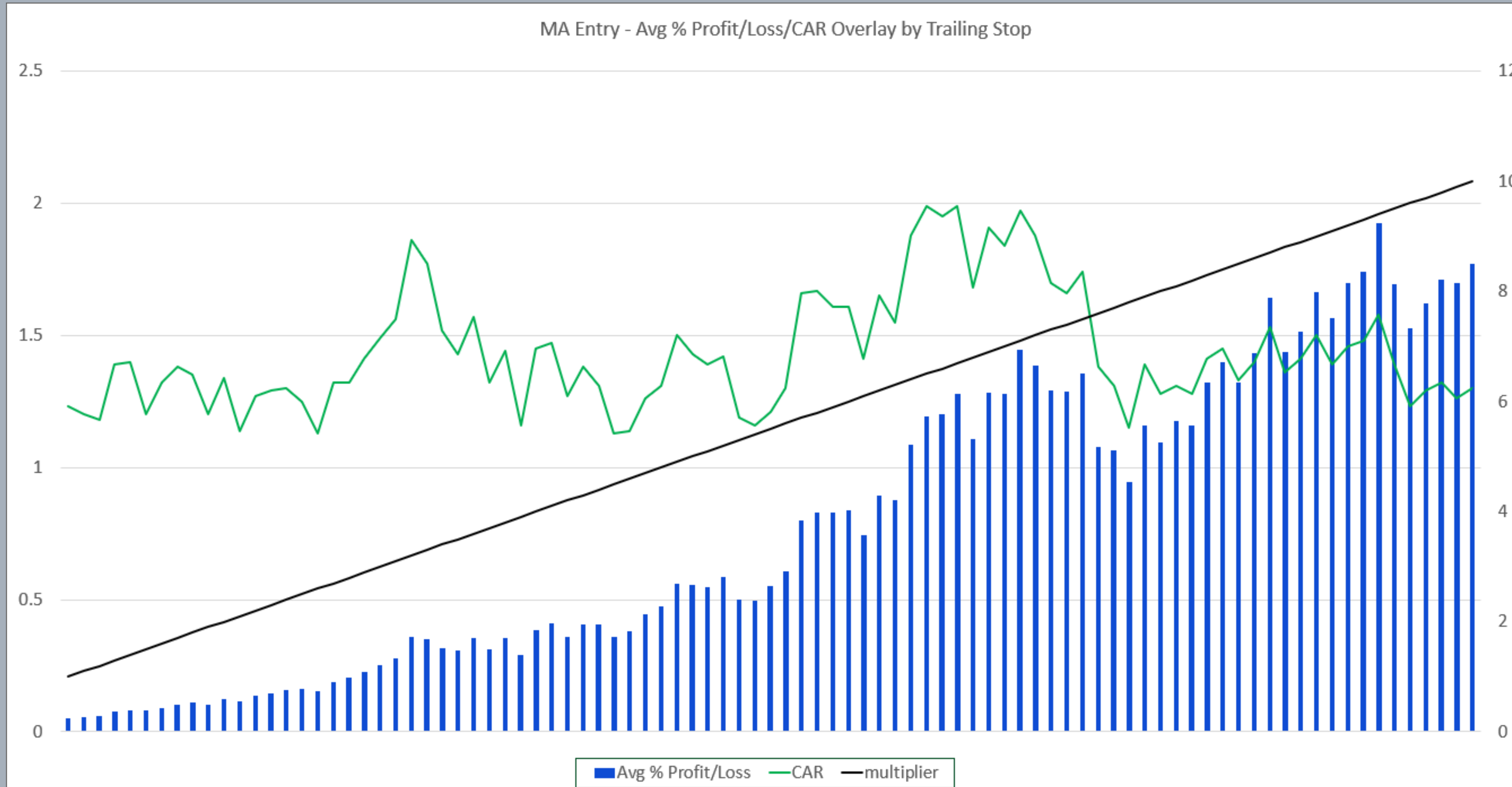
Entry / Exit Demonstration





See What We've Got

- 单笔投资回报
- 年复合增长率





Stock Trading Mistakes

#1

欲止损，莫吝嗇

Generally true,
unless you know what you are doing



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STINGY STOP LOSS

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OCC / OASI 打包购买 享受折扣

IBKR
POWER COURSE
盈透·期权攻略

BUNDLE
OCC / OASI / IPC 打包购买 享受折扣

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LAB
技术分析实验室

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