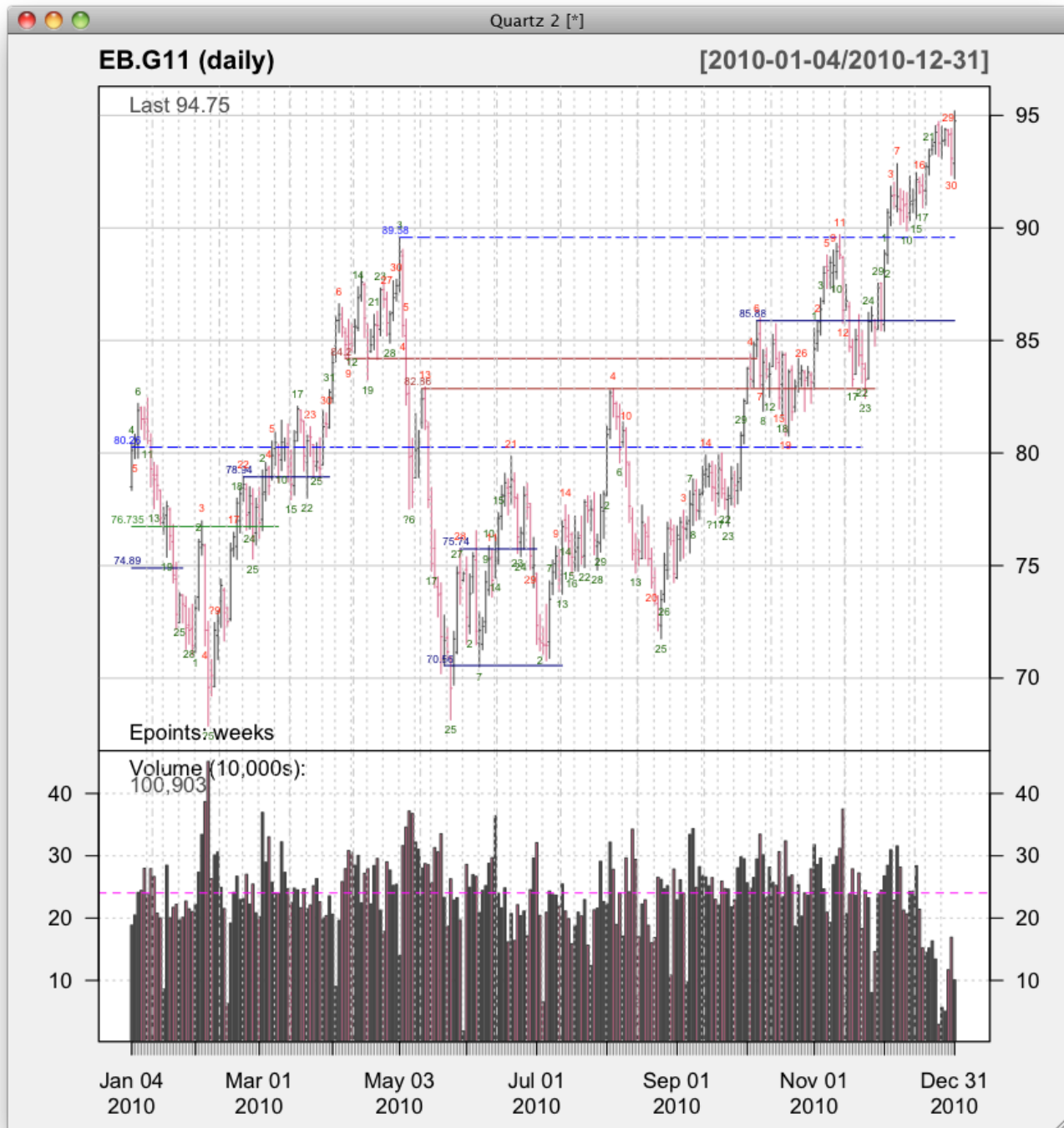


## Systematic trade setups on Wyckoff methodology

(Crude Oil Brent ICE futures contract).



Wyckoff based analysis on daily data : Brent Crude Oil 2010  
(key levels + Wyckoff labels )

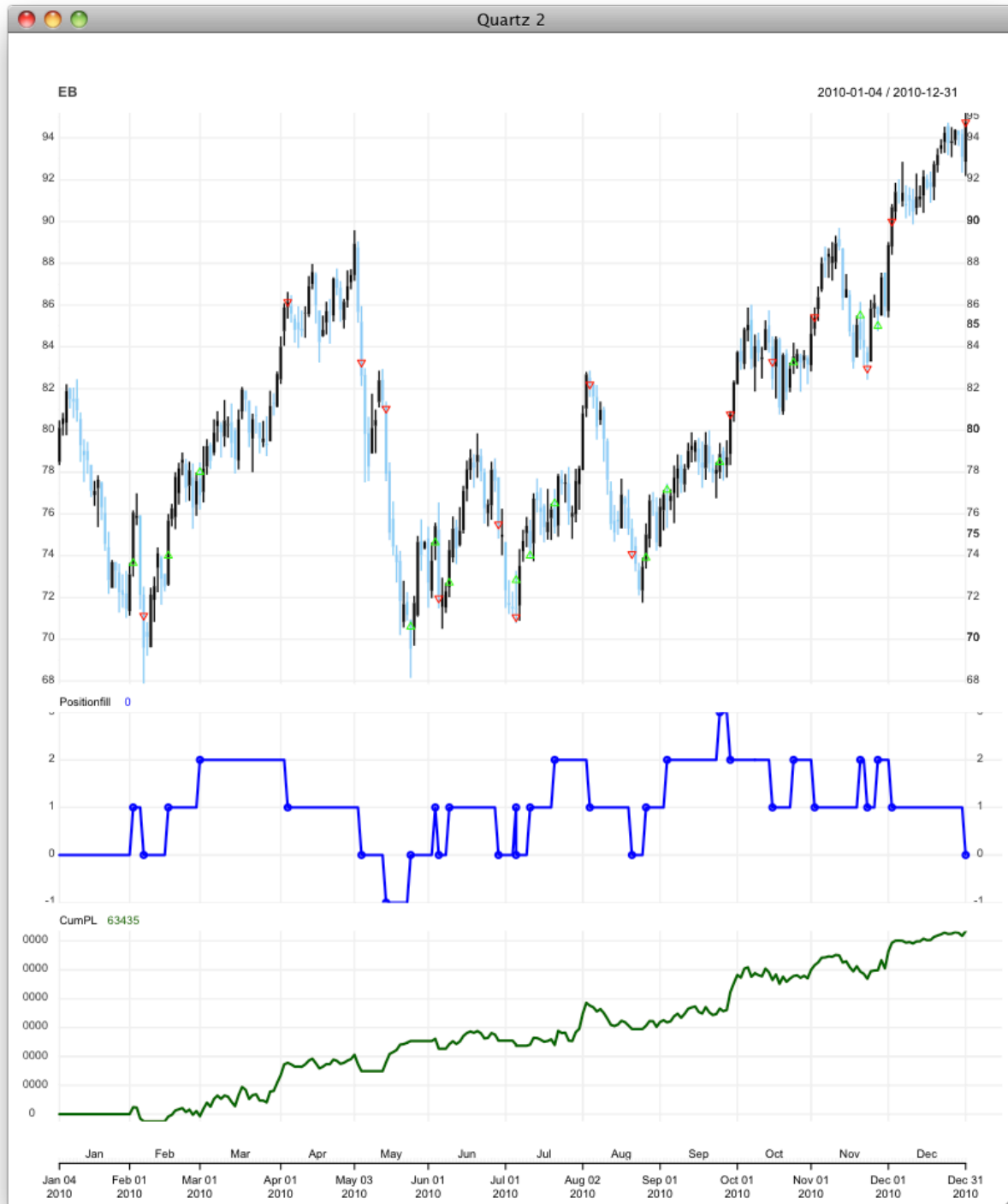
Bar classification for Wyckoff labels on daily close  
On Fridays, same type of analysis on weekly data

## Daily market analysis & bar classification

```
Terminal — R — 123x61
R      R      bash
Week 34 2010-08-26 Wyckoff: SOS (Sign of Strength - bullish) ;
Week 34 2010-08-27 Bar view: 3 last bars combined sos;
Week 35 2010-09-01 Bar view: on bulilsh pin good place to increase position;
Week 35 2010-09-02 Bar view: absorption attempt;
Week 35 2010-09-03 Wyckoff: UT (Upthrust - bearish) ;
      Bar view: tested ldz;
Week 36 2010-09-07 Wyckoff: JOC (Jump Over Creek - bullish) ;
Week 36 2010-09-08 Wyckoff: SOS (Sign of Strength - bullish) ;
Week 37 2010-09-14 Wyckoff: SOT (Shortening of Thrust - bearish) ;
Week 37 2010-09-17 Wyckoff: SPR (Spring - bullish) Candidate, needs confirmation!;
Week 38 2010-09-22 Wyckoff: SA (Stopping action - bullish) ;
Week 38 2010-09-23 Wyckoff: TSPR (Secondary Test of Spring - bullish) ;
Week 39 2010-09-29 Wyckoff: JOC (Jump Over Creek - bullish) ;
Week 40 2010-10-04 Wyckoff: BTI (Back to Ice - bearish) ;
Week 40 2010-10-06 Wyckoff: SOT (Shortening of Thrust - bearish) ;
Week 40 2010-10-07 Wyckoff: SOW (Sign of Weakness - bearish) ;
Week 40 2010-10-08 Wyckoff: SA (Stopping action - bullish) ;
Week 41 2010-10-11 Bar view: no selling pressure;
Week 41 2010-10-12 Wyckoff: SA (Stopping action - bullish) ;
Week 41 2010-10-15 Wyckoff: SOW (Sign of Weakness - bearish) ;
Week 42 2010-10-18 Wyckoff: SPR (Spring - bullish) ;
Week 42 2010-10-19 Wyckoff: SOW (Sign of Weakness - bearish) ;
Week 42 2010-10-21 Bar view: selling pressure falls ?;
Week 43 2010-10-26 Wyckoff: SOT (Shortening of Thrust - bearish) ;
Week 43 2010-10-29 Bar view: absorption attempt?;
Week 44 2010-11-01 Wyckoff: SOS (Sign of Strength - bullish) ;
Week 44 2010-11-02 Wyckoff: SOT (Shortening of Thrust - bearish) ;
Week 44 2010-11-03 Wyckoff: JOC (Jump Over Creek - bullish) ;
Week 44 2010-11-05 Wyckoff: SOT (Shortening of Thrust - bearish) ;
Week 45 2010-11-09 Wyckoff: UT (Upthrust - bearish) ;
Week 45 2010-11-10 Wyckoff: SOS (Sign of Strength - bullish) ;
Week 45 2010-11-11 Wyckoff: SOT (Shortening of Thrust - bearish) ;
Week 45 2010-11-12 Wyckoff: SOW (Sign of Weakness - bearish) ;
      Bar view: price in BTC demand zone;
Week 46 2010-11-16 Bar view: selling pressure falls?;
Week 46 2010-11-17 Wyckoff: BTC (Back to Creek - bullish) ;
Week 46 2010-11-18 Bar view: bullish pin;
Week 47 2010-11-22 Wyckoff: TBTC (Secondary test of Back to Creek - bullish) ;
      Bar view: selling pressure falls;
Week 47 2010-11-23 Wyckoff: SPR (Spring - bullish) ;
Week 47 2010-11-24 Wyckoff: SOS (Sign of Strength) ;
Week 48 2010-11-29 Wyckoff: SOS (Sign of Strength - bullish) ;
Week 48 2010-11-30 Bar view: bearish pin;
Week 48 2010-12-01 Wyckoff: SOS (Sign of Strength - bullish) ;
Week 48 2010-12-02 Wyckoff: JOC (Jump Over Creek - bullish) ;
      Bar view: broke creek from ytd top;
Week 48 2010-12-03 Wyckoff: SOT (Shortening of Thrust - bearish) ;
Week 49 2010-12-07 Wyckoff: UT (Upthrust - bearish) ;
Week 49 2010-12-09 Bar view: selling pressure falls?;
Week 49 2010-12-10 Wyckoff: NR (Normal Reaction - bullish) ;
Week 50 2010-12-15 Wyckoff: SOS (Sign of Strength - bullish) ;
Week 50 2010-12-16 Wyckoff: SOT (Shortening of Thrust - bearish) ;
Week 50 2010-12-17 Wyckoff: NR (Normal Reaction - bullish) ;
      Bar view: selling pressure falls?;
Week 51 2010-12-21 Wyckoff: JOC (Jump Over Creek - bullish) ;
      Bar view: joc on light volume;
Week 52 2010-12-29 Wyckoff: SOT (Shortening of Thrust - bearish) ;
Week 52 2010-12-30 Wyckoff: SOW (Sign of Weakness - bearish) ;
Week 52 2010-12-31 Bar view: bullish pin, volume is light;
CURRENT DATE: 2010-12-31 Friday
> █
```

## Systematic Trades Entries & Exits

- No buying of rallies; Interpretation of incoming demand in reactions on a few Wyckoff Patterns
  - Each setup has first target and main target
  - Entry decision guideline if reward to risk for first target  $\geq 1$ , for main target  $\geq 3$
  - Position growing only if open position well in the money + new entry pattern
- Partial Closing to fix profits after quick progressions into selling zones



Unit capital 100K, unit risk per trade 2% of capital, futures 1 lot multiplier: 1000, Leverage: up to 3

```

Terminal — R — 163x40
R
bash
> mt
  FillDate PoSize Price TRID OrderDate Comment PNL IniStop RiskPoSize Ini Target Target ITargetRR TargetRR RealizedRR
1 2010-02-02 1 73.65 1 02-01-2010 g tr up + SPR 71.13 0.79 76.7 82 1.21 3.31
2 2010-02-05 -1 71.13 1 stopped out -2525
3 2010-02-16 1 74 2 02-12-2010 SC + AR + sell press low - retest of SC 71.65 0.85 76.7 82 1.15 3.4
4 2010-05-05 -1 83.25 2 04-23-2010 stopped out on moved stop 9245
5 2010-03-01 1 78 3 02-26-2010 g tr up + SPR (incr position) 75.29 0.74 76.7 82 0.48 1.48
6 2010-04-06 -1 86.15 3 04-01-2010 closed above target on SOT 8145
7 2010-05-14 -1 81.04 4 05-13-2010 BUI + SOW + signs of distrib + SR - SC 82.94 1.05 77.6 70 1.81 5.81
8 2010-05-25 1 70.6 4 05-24-2010 near target on sell pressure lower 10435
9 2010-06-03 1 74.63 5 06-02-2010 SPR + local BTC 71.96 0.75 75.74 80 0.42 2.01
10 2010-06-04 -1 71.96 5 stopped out -2675
11 2010-06-09 1 72.7 6 06-07-2010 SA + local BTC - SOW 70.5 0.91 75.74 80 1.38 3.32
12 2010-06-29 -1 75.5 6 06-25-2010 stopped out on trailed stop 2795
13 2010-07-06 1 72.83 7 07-05-2010 SA + selling pressure falls - SOW 71.06 1.13 75.7 80 1.62 4.05
14 2010-07-06 -1 71.06 7 stopped out -1775
15 2010-07-12 1 74 8 07-07-2010 SA + selling pressure + SOS on close 70.88 0.64 75.7 80 0.54 1.92
16 2010-08-20 -1 74.08 8 closed on trailed stop 75
17 2010-07-21 1 76.5 9 07-20-2010 SOS + NR + demand, increase pos 74.64 1.08 77.7 79.9 0.65 1.83
18 2010-08-04 -1 82.2 9 closed on above target 5695
19 2010-08-26 1 73.9 10 08-25-2010 SOS + pin + lower selling volumes - BUI 71.74 0.93 77.69 82.8 1.75 4.12
20 2010-12-31 -1 94.75 10 12-07-2010 yearly mtm/ pos should stay open 20845
21 2010-09-03 1 77.15 11 09-02-2010 bullsih pin + absorption, position incr 74.42 0.73 77.69 82.8 0.2 2.07
22 2010-10-15 -1 83.28 11 10-14-2010 close pos on BTI after reaching a goal 6125
23 2010-09-24 1 78.48 12 09-23-2010 retest of Spring - reaction, incr position 76.75 1.16 80 82.8 0.88 2.5
24 2010-09-29 -1 80.77 12 close on reaching first target 2285
25 2010-10-25 1 83.25 13 10-22-2010 BTC + selling pressure falls - SOW 80.75 0.8 85.5 90 0.9 2.7
26 2010-11-02 -1 85.42 13 11-02-2010 closed on SOT around first target 2165
27 2010-11-19 1 85.5 14 11-18-2010 BTC + bull pin - SOW 82.96 0.79 87.6 90 0.83 1.77
28 2010-11-23 -1 82.96 14 11-23-2010 stopped out -2545
29 2010-11-26 1 85 15 11-24-2010 TBTC+SPR + JOC - SOW 82.43 0.78 87.6 90 1.01 1.95
30 2010-12-02 -1 90 15 12-01-2010 order to close on target 4995
> trstats
Portfolio Symbol Num.Trades Net.Trading.PL Avg.Trade.PL Med.Trade.PL Largest.Winner Largest.Loser Gross.Profits Gross.Losses Std.Dev.Trade.PL
EB eb EB 30 63435 3213.333 2.5 20852.5 -2667.5 103352.5 -6952.5 5594.17
Percent.Positive Percent.Negative Profit.Factor Avg.Win.Trade Med.Win.Trade Avg.Losing.Trade Med.Losing.Trade Avg.Daily.PL Med.Daily.PL Std.Dev.Daily.PL
EB 90 10 14.86552 3827.87 2.5 -2317.5 -2517.5 3324.138 2.5 5659.559
maxDrawdown Net.Trading.PL.1 Avg.WinLoss.Ratio Med.WinLoss.Ratio Max.Equity Min.Equity Net.Trading.PL.2
EB -9075 6.990083 1.651724 0.0009930487 63435 -2515 63435

```