



2002. 5. 15

가

Raiders Management Group

??

.	-----	3
. (Edge)	가? -----	5
.Entry & Exit	-----	16
.	-----	19
.	-----	24
.KTB	-----	27
.Edge Trader	-----	31
.	-----	32

1. Risk()

2.

(Edge)



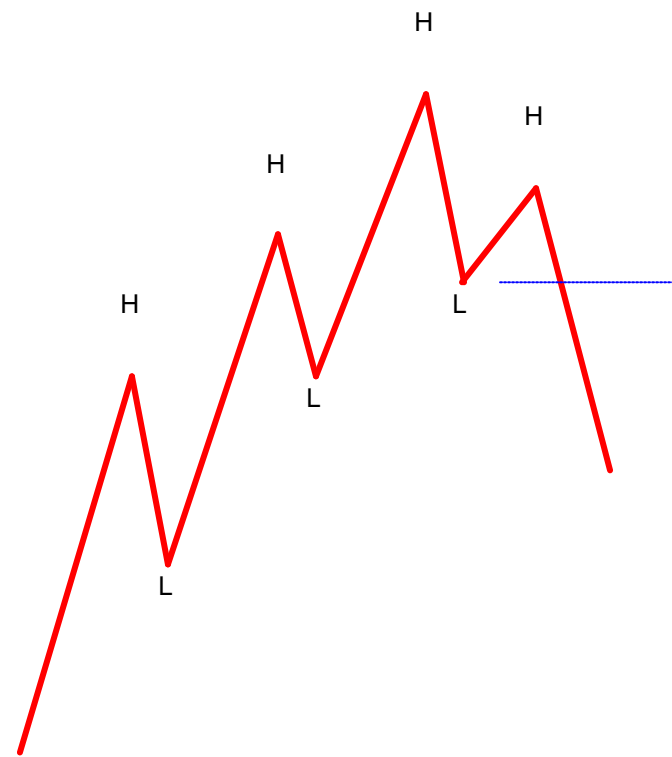
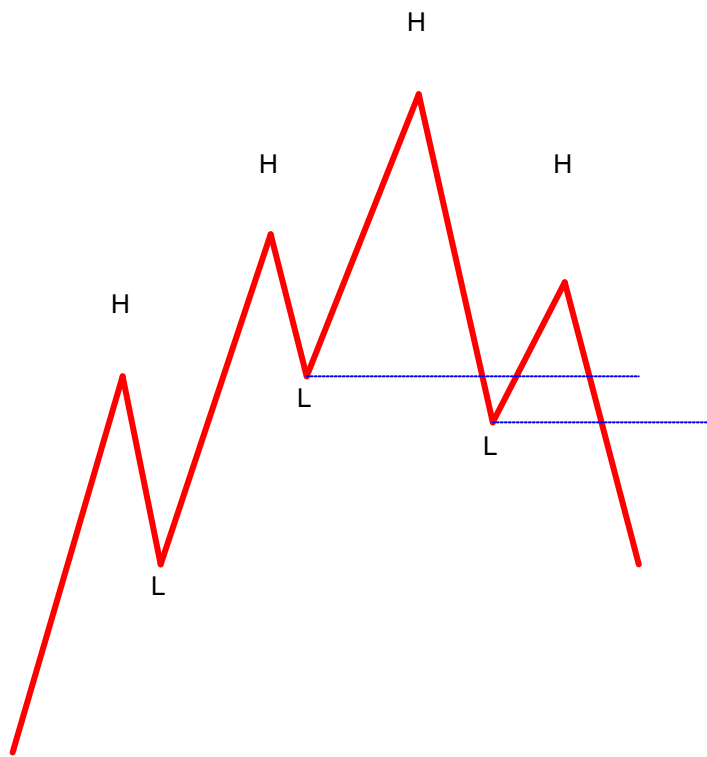
1.

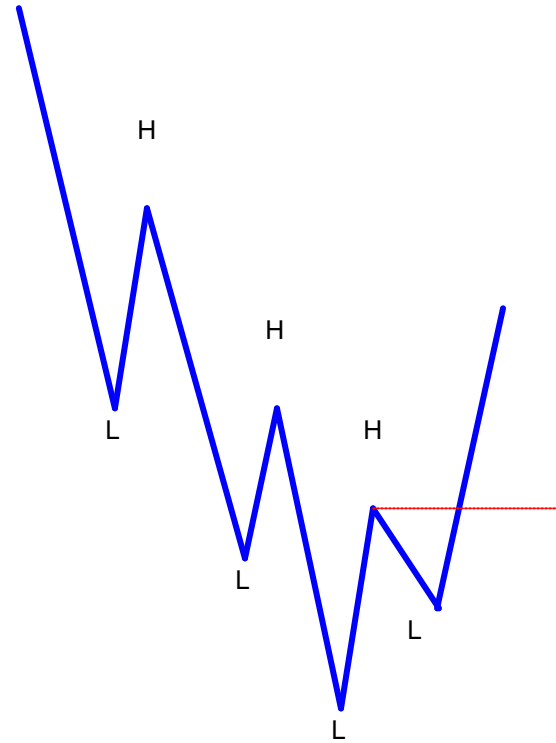
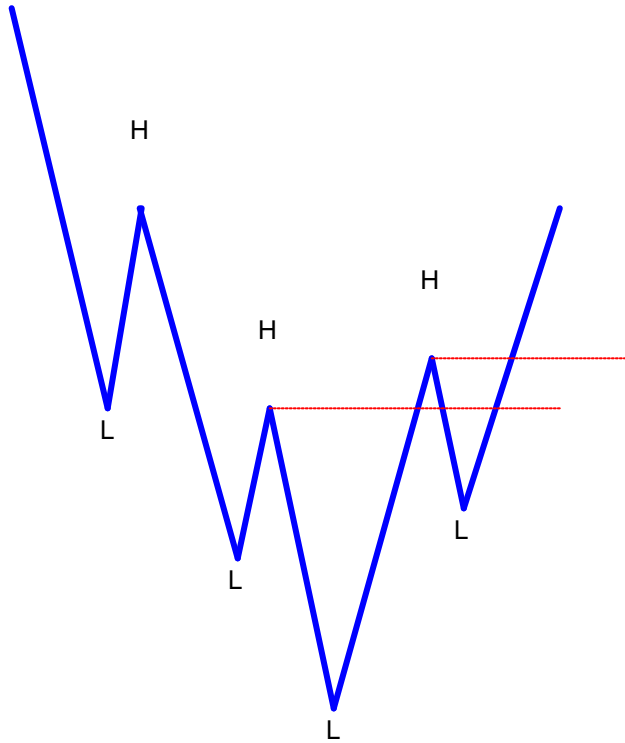
가?

- 가 가 가 가
- 가 가
 - 가 가
- 가
 - : Swing HL
 - 가 :

2. Dow

- 가 가가, 가 가
가 , 가 .
- 가 가가, 가
가 가 , 가 .





3. Swing HL:

- Swing High :

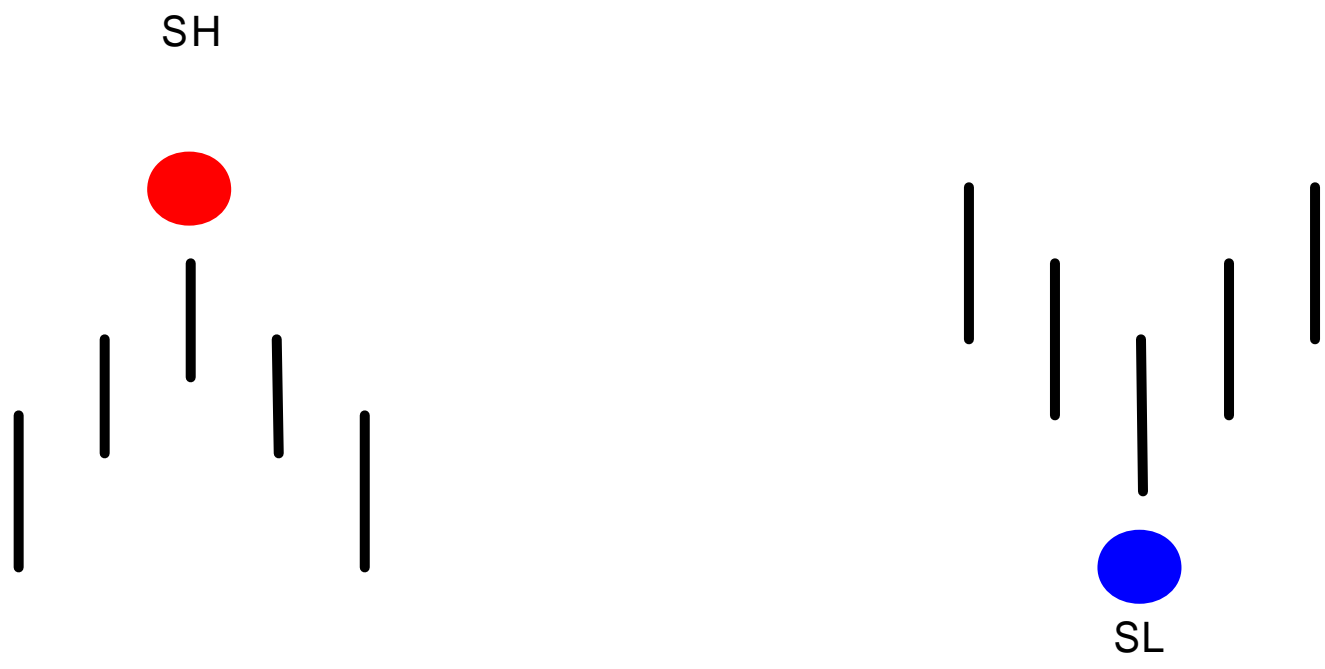
- 가 N 가가
가 .

- Swing Low :

- 가 N 가가
가 .

- N = 2 ~ 5 , N = 1 ~ 3 가

Swing High Low (N = 2)

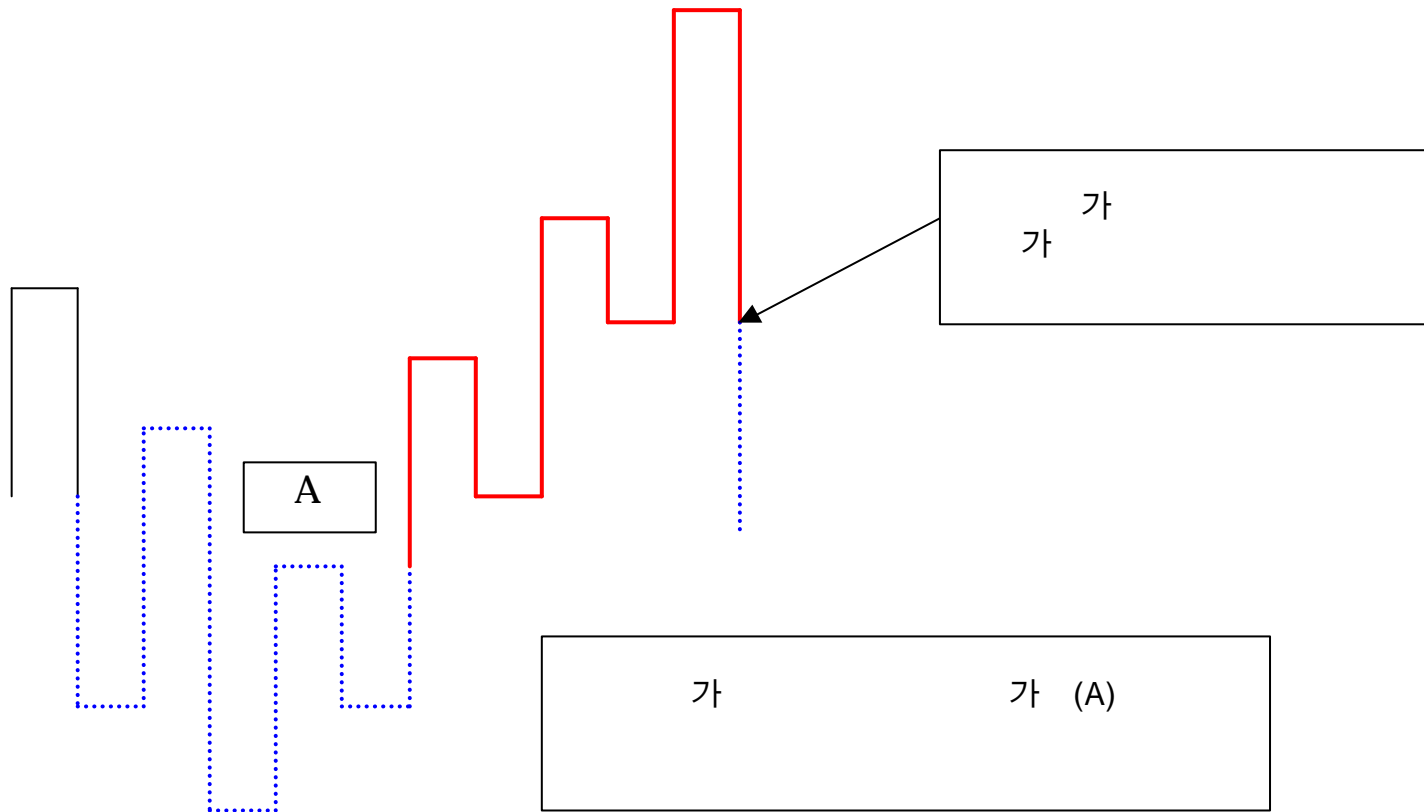


4. : 가

- 가 % (가)
- % %
- KTB 6% 가

-
- 가 N%
 - .
 - N% 가
 - ,
 -

()



3. Entry & Exit

Entry Exit

- Entry , Exit 2
- Entry
- KTB , Swing HL N%
- , Trigger()
- 가

Entry Exit

- Entry ()

- : Swing HL
- Trigger :

- Exit ()

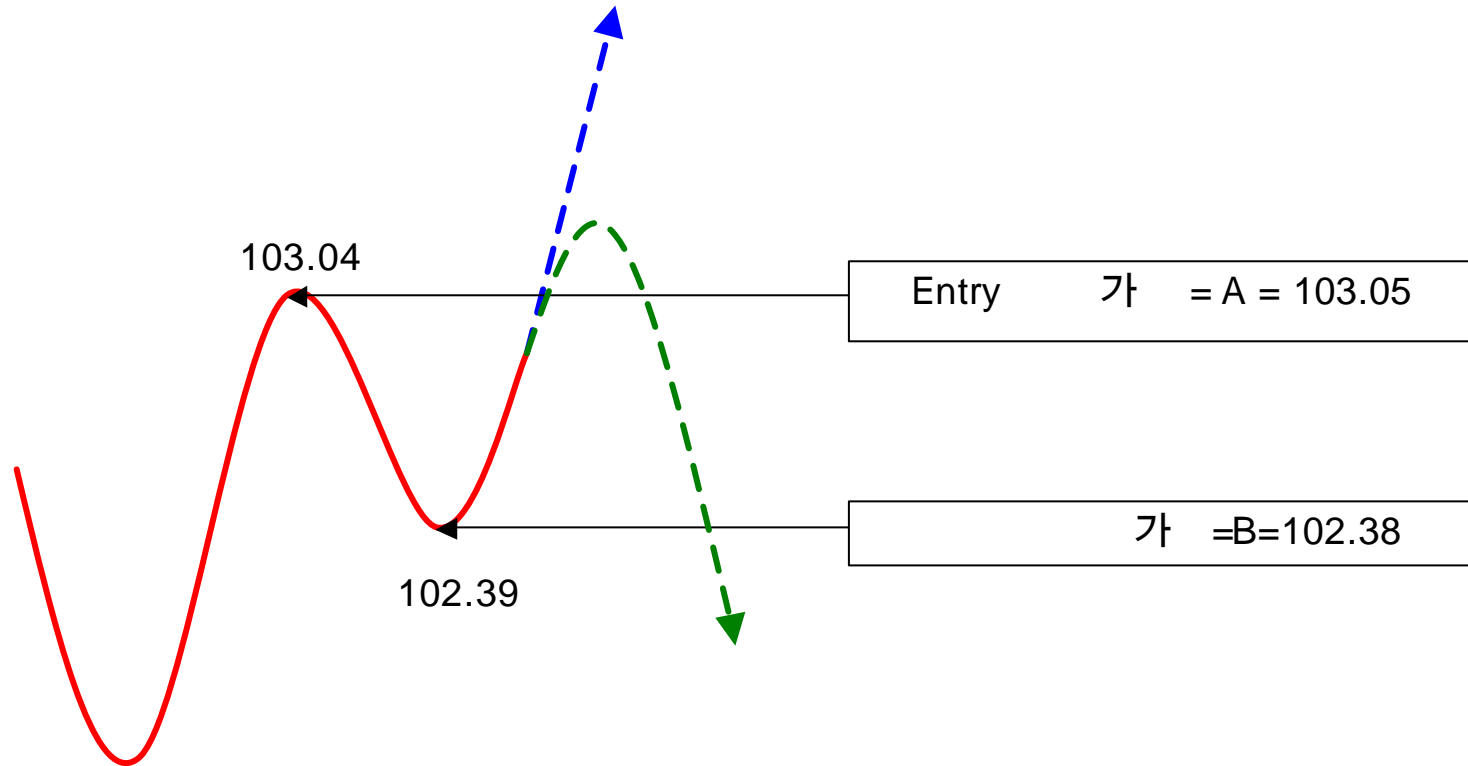
- Protective Stop : Stop
- Trailing Stop : Stop
- Trailing Stop ,

4.

1.

- ,
- 가 .
- ,
- .
- ,
- .

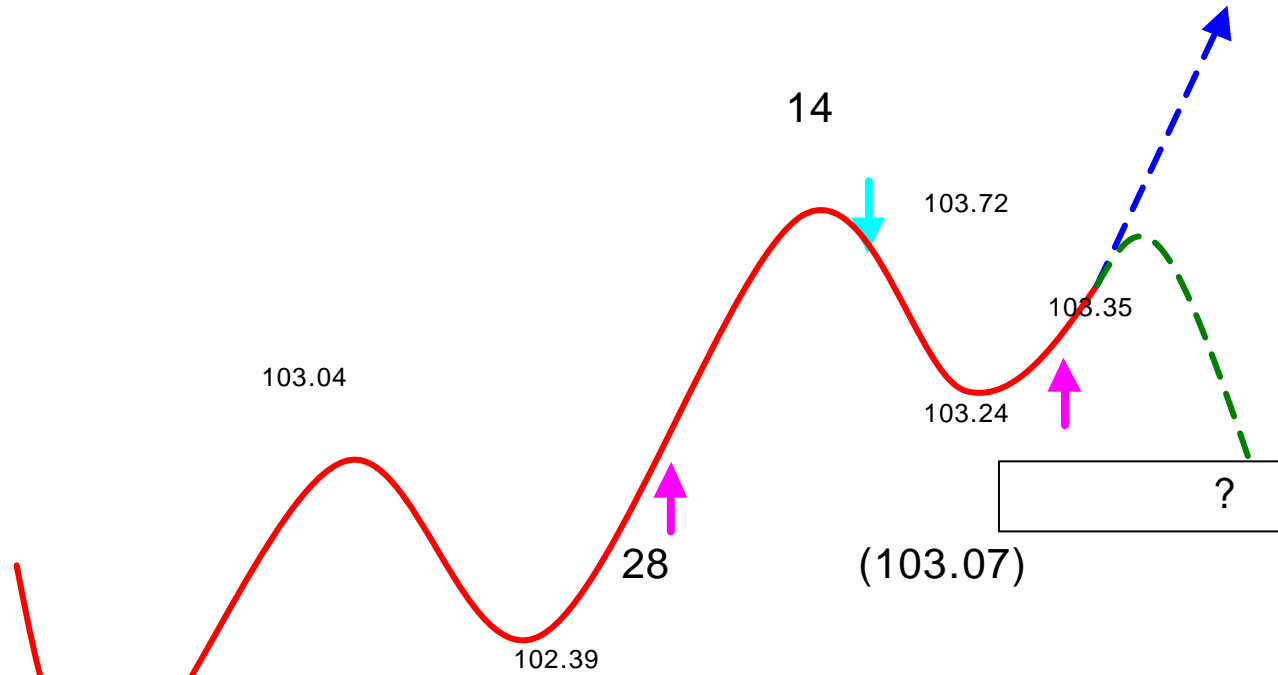
(1)



2. 再

- - 가 .
- - Risk 再 가 .

再時 (2)



5.

가 가 가

-

- KTB , 가

-
- Back Adjusted Data

-

가

6. KTB

- : 10
- Risk % : 2%
- (+) 1%
- (30%) : 3
- : 3 ÷ 200 = 150
- Risk : × Risk % = 2
- Slippage : True Range 10

1:

- : Edge()
 - 5 Bar Swing HL (0.6%)
- Entry :
 - 가 , Risk % .
- Exit
 - Exit .
 - ,

2: Retracement Entry

- : 1
- Entry
 - 5 Bar Swing HL가 , 가
- Entry
 - 5 Bar Swing HL 가 , 가
- (Exit)
 - 5 Bar Swing HL HL Band
 - Trailing Stop Protective Stop

7. Edge Tradr

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8.

KTB

- : 2000 11 11 ~ 2002 5 3
- (1)
 - : 22%
- Retracement Entry System (2)
 - : 34%
- 1 + 2
 - : 56%