

ASX SHARE TRADING GAME

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AGENDA

- ▶ ASX GAME
 - ▶ Overview of Rules
 - ▶ Results obtained
- ▶ STRATEGY USED
 - ▶ Description of Methodology
 - ▶ Walk through of Process
- ▶ UNDER THE COVER
 - ▶ Indicators used & Settings
- ▶ QUESTIONS

ASX TRADING GAME

- ▶ Runs Twice Yearly
- ▶ This Game - 22 Feb 2018 - 16 June 2018
- ▶ Limited to 225 Stocks approx
- ▶ No more than 25% in one stock
- ▶ Can sit in cash
- ▶ \$50K trading money, \$20 per trade
- ▶ Trades mimic real market
- ▶ Daily reports \$ and rank (VIC & AU)
- ▶ Useful to test theories & strategies

RESULTS

- ▶ What to measure
- ▶ What is reported
 - ▶ \$ Total on daily basis
 - ▶ Rank compared to other portfolios
- ▶ Therefore measure
 - ▶ Annualised Profit % based on daily total
 - ▶ Percentage placement compared to other players
- ▶ What is acceptable (or not)
- ▶ Players - 17,500 (VIC - 4300)

END of TERM REPORT

Position %	GRADE
95+	A+
90	A
80	B
70	C
60	D
50	E
Bottom Half	FAIL

Profit %	GRADE
55+	A+
50	A
40	B
30	C
20	D
10	E
Under 10	FAIL

END of TERM REPORT

RESULTS



Position %	GRADE		Profit % (Annualised)	GRADE	
Top 5%	A+	TOP 3%	55% +	A+	55.6% PA
90% +	A		50% +	A	
80% +	B		40% +	B	
70% +	C		30% +	C	
60% +	D		20% +	D	
50% +	E		10% +	E	
Under 50%	FAIL		Under 10%	FAIL	
		560 from 17500 Slightly better in VIC TOP Result was 34% for period = 182% PA			13.4% in 11 weeks Went on holiday for 6 weeks

Results - Screenshot

Portfolio

Keep track of your portfolio and manage your shareholdings. To view a full list of transactions, see your Transactions page. For additional help please read '[Understanding your portfolio](#)'.

All holders of WFD - due to a merger with Unibail Rodamco. In the Game, a buy back has taken place (31 May) and the company has been removed from the list.

Please note your portfolio value will continue to change as this is connected to the live market. **To see your ranking** - go to the Rankings page.

Summary

[Refresh](#)

Cash *	\$81.88
Shares *	\$56,628.02
Total portfolio value *	\$56,709.90
Daily change	1.166%
Overall rank	560

* Live during market hours

Code	Holding	Buy price (Avg)	Last price	Market value	Profit / loss	Actions	Watchlist
A2M	413	\$11.99	\$10.56	\$4,361.28	-\$610.59		+
ALL	228	\$27.07	\$30.01	\$6,842.28	\$650.32		+
BPT	3,887	\$1.29	\$1.645	\$6,394.12	\$1,359.88		+
FLT	79	\$59.00	\$61.53	\$4,860.87	\$179.87		+
NEC	2,155	\$2.32	\$2.46	\$5,301.30	\$281.70		+
NXT	683	\$6.74	\$7.53	\$5,142.99	\$519.57		+
QAN	821	\$5.999	\$6.48	\$5,320.08	\$374.55		+
SVW	272	\$18.36	\$20.18	\$5,488.96	\$475.04		+
WHC	1,057	\$4.55	\$5.65	\$5,972.05	\$1,142.70		+
XRO	158	\$31.96	\$43.95	\$6,944.10	\$1,874.42		+

STRATEGY USED

- ▶ Mechanical and Simple
- ▶ Weekly Rotational System based upon calculated score using:
 - ▶ TROC - Trader's Rate Of Change
- ▶ Avoid hitting stops and rotate out whilst still healthy for something better
- ▶ Entry / Exit thresholds
- ▶ 10 equal weighted stocks
- ▶ Choose best 10 scores

1 - Scan for Uptrend (MWD) & IN Market (save Watchlist)

The screenshot displays a trading software interface with a table of scan results and a 'Multi Scan' dialog box overlaid on the right side.

Scan Results Table:

Symbol	Name	MA	MA
AAD	Ardent Leisure Grou...	1.970	1.965
ABC	Adelaide Brighton Li...	6.621	6.419
ALL	Aristocrat Leisure Li...	28.080	25.939
APO	Apn Outdoor Group ...	5.610	5.389
APT	Afterpay Touch Gro...	8.111	7.011
AQG	Alacer Gold Corp.	2.405	2.359
ASX	ASX Limited	60.730	58.405
AWC	Alumina Limited	2.606	2.451
BAP	Bepcor Limited	6.318	6.076
BHP	BHP Billiton Limited	31.540	30.046
BKL	Blackmores Limited	140.215	137.092
BPT	Beach Energy Limited	1.544	1.363
BSL	Bluescope Steel Lim...	16.593	15.408
BWP	BWP Trust Ordinary...	3.162	3.120
CCL	Coca-Cola Amatil Li...	9.069	8.960
CHC	Charter Hall Group ...	6.246	6.045
CNU	Chorus Limited	3.825	3.805
COH	Cochlear Limited	191.809	181.836
CSL	CSL Limited	177.973	164.815
CTD	Corporate Travel M...	25.305	24.003
CWN	Crown Resorts Limited	13.206	12.926
CWY	Cleanaway Waste M...	1.619	1.533
DOW	Downer Edi Limited	6.881	6.734
DXS	Dexus Stapled Units	9.740	9.674
FLT	Flight Centre Travel ...	59.218	54.593
GMG	Goodman Group St...	9.149	8.810
GOZ	Growthpoint Propert...	3.494	3.423
GPT	GPT Group Stapled ...	5.029	5.013
IGO	Independence Grou...	4.871	4.633
ILU	Iluka Resources Lim...	11.016	10.446
IPL	Incitec Pivot Limited	3.663	3.645
IVV	Ishares S&P 500 Etf...	361.105	350.797
MPL	Medibank Private Li...	3.010	3.001
MQA	MQA	6.119	5.962
MQG	Macquarie Group Li...	112.946	106.941

Multi Scan Dialog Box:

The dialog box is titled 'Multi Scan' and contains a table with the following data:

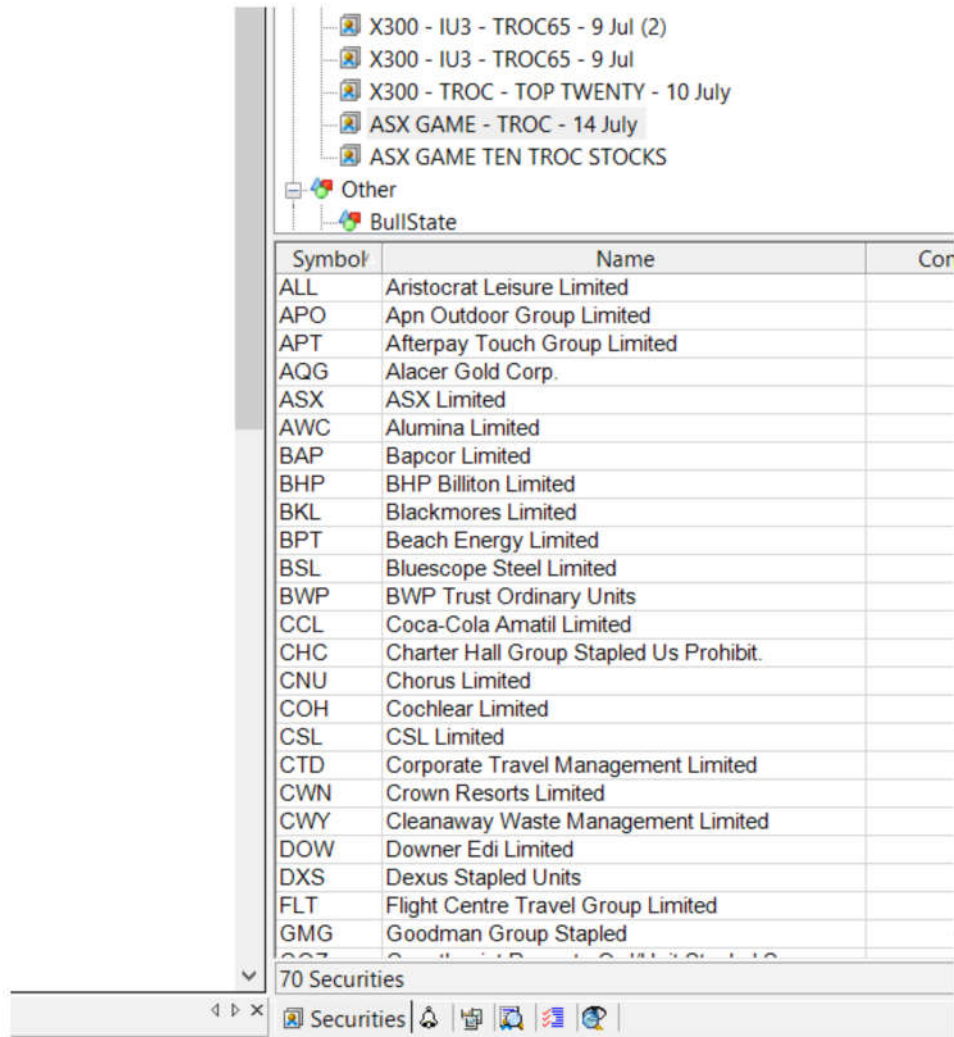
Order	BullScan Name
1	DJB - S10 - ASX GAME
2	DJB - S11 - IN&UP3 - DAILY
3	DJB - S11 - IN&UP3 - WEEKLY
4	DJB - S11 - UP - MONTHLY

Below the table, there are 'Options' with two radio buttons:

- Use the results from the preceding scan
- Use the selected security list for each scan

Buttons for 'OK', 'Cancel', 'Move Up', and 'Move Down' are also present.

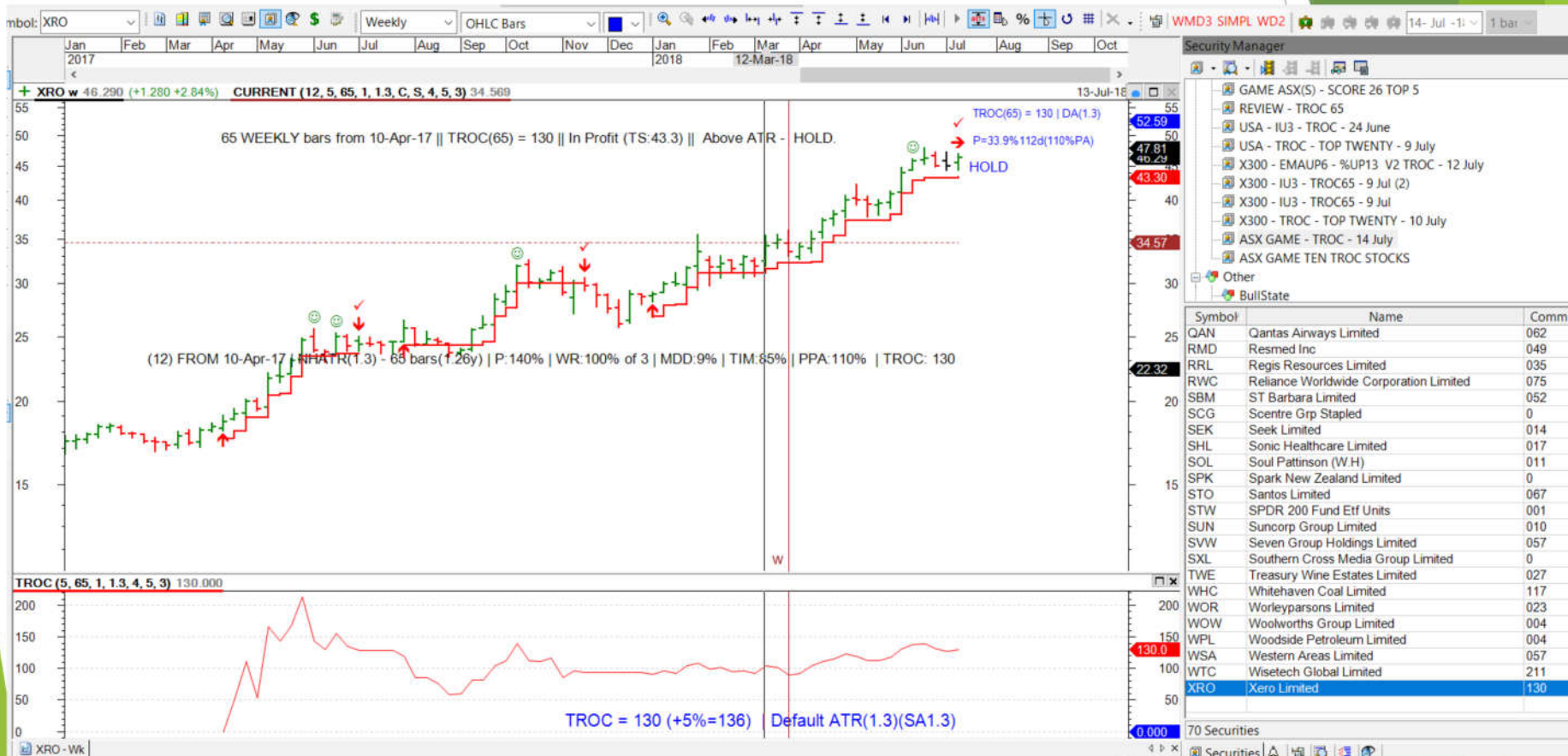
2 - Add Current 10 to Watchlist



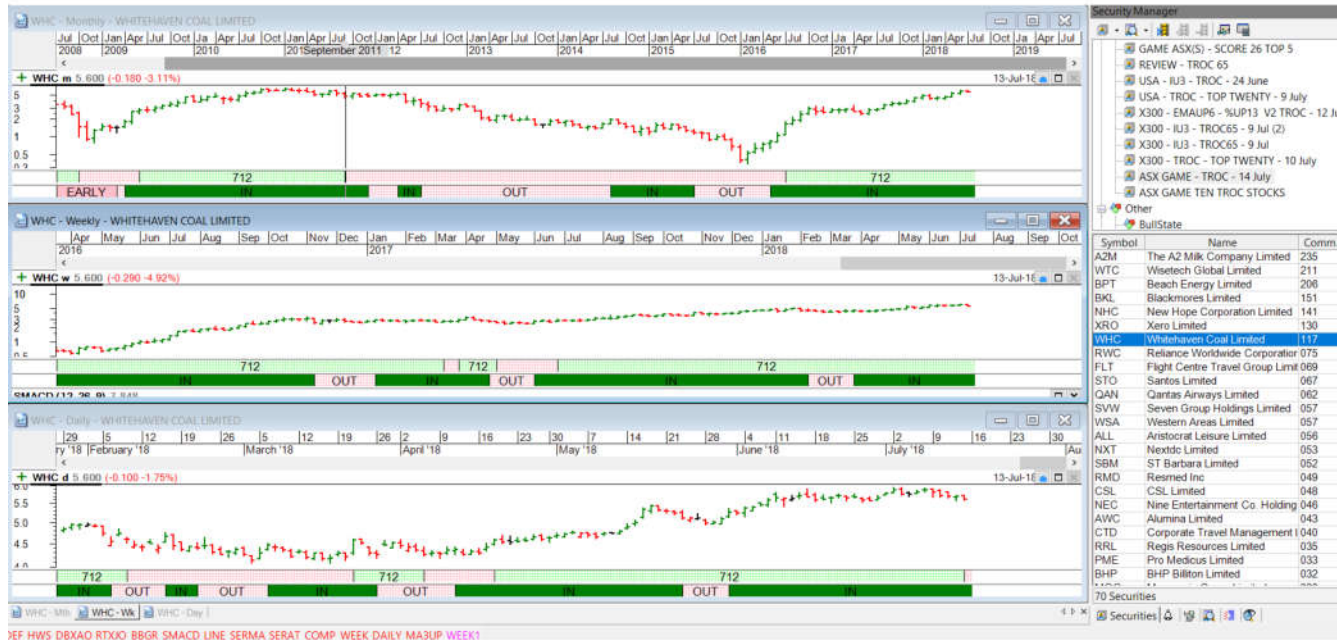
The screenshot shows a financial software interface with a watchlist. The watchlist is a table with columns for Symbol, Name, and Cor. The table contains 70 securities, with the first 10 being the current watchlist. The watchlist is titled '70 Securities' and is located in the 'Other' folder of the 'BullState' account.

Symbol	Name	Cor
ALL	Aristocrat Leisure Limited	
APO	Apn Outdoor Group Limited	
APT	Afterpay Touch Group Limited	
AQG	Alacer Gold Corp.	
ASX	ASX Limited	
AWC	Alumina Limited	
BAP	Bapcor Limited	
BHP	BHP Billiton Limited	
BKL	Blackmores Limited	
BPT	Beach Energy Limited	
BSL	Bluescope Steel Limited	
BWP	BWP Trust Ordinary Units	
CCL	Coca-Cola Amatil Limited	
CHC	Charter Hall Group Stapled Us Prohibit.	
CNU	Chorus Limited	
COH	Cochlear Limited	
CSL	CSL Limited	
CTD	Corporate Travel Management Limited	
CWN	Crown Resorts Limited	
CWY	Cleanaway Waste Management Limited	
DOW	Downer Edi Limited	
DXS	Dexus Stapled Units	
FLT	Flight Centre Travel Group Limited	
GMG	Goodman Group Stapled	

3 - Type TROC into Comments in Watchlist



4 - Adjust TROC of held stocks if necessary



- ▶ +5% if Stock currently in portfolio
- ▶ -5% if Stock NOT uptrending on Weekly Timeframe
- ▶ -5% if Stock NOT uptrending on Daily Timeframe
- ▶ -5% if Stock NOT IN MARKET on Daily Timeframe
- ▶ ZERO if Stock is NOT IN MARKET on WEEKLY Timeframe
- ▶ Note - Week One is accept Top Ten

5 - Sort by adjusted TROC value & then sell / buy in ASX Game

Symbol	Name	Comm...
A2M	The A2 Milk Company Limited	235
WTC	Wisetech Global Limited	211
BPT	Beach Energy Limited	206
BKL	Blackmores Limited	151
NHC	New Hope Corporation Limited	141
XRO	Xero Limited	130
WHC	Whitehaven Coal Limited	117
RWC	Reliance Worldwide Corporation Limited	075
FLT	Flight Centre Travel Group Limited	069
STO	Santos Limited	067
QAN	Qantas Airways Limited	062
SVW	Seven Group Holdings Limited	057
WSA	Western Areas Limited	057
ALL	Aristocrat Leisure Limited	056
NXT	Nextdc Limited	053
SBM	ST Barbara Limited	052
RMD	Resmed Inc	049
CSL	CSL Limited	048
NEC	Nine Entertainment Co. Holdings Limited	046
AWC	Alumina Limited	043
CTD	Corporate Travel Management Limited	040
RRL	Regis Resources Limited	035
PME	Pro Medicus Limited	033
BHP	BHP Billiton Limited	032
MOO	Moniville Limited	028

70 Securities

Statistics of buy / sell

- ▶ Week ZERO - Buy Initial Top Ten
- ▶ Then :
- ▶ W1 - Sell / Buy 4
- ▶ W2 - Buy 1
- ▶ W3 - Buy 5
- ▶ W4 - Sell / Buy 1
- ▶ W5 - Sell / Buy 1
- ▶ W6 - Sell / Buy 2
- ▶ W7 - Sell / Buy 2
- ▶ W8 - Sell / Buy 1
- ▶ W9 - Sell / Buy 1
- ▶ W10 - Sell / Buy 1

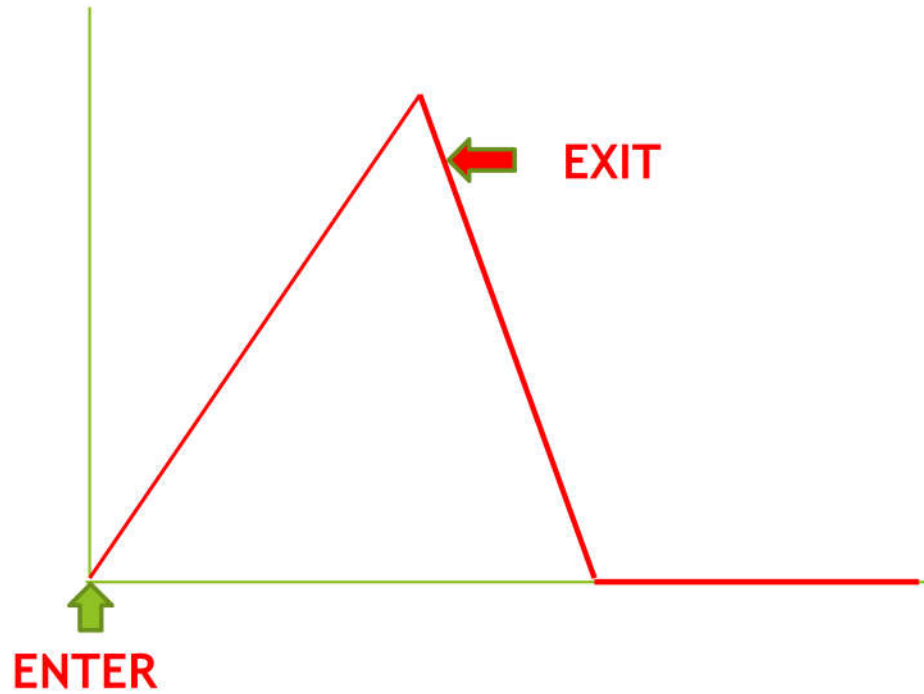


▶ **QUESTIONS ON “HOW TO”?**

Under the Covers TROC Explained

- ▶ TRADER's Rate Of Change - TROC
- ▶ Modification (Improvement) to standard ROC
- ▶ Better reflects real world actions of Traders
- ▶ Calculates and adjusts ROC only when stock would be held (INMKT) by a trader
- ▶ Defined in conjunction with an entry/exit strategy - (New High 5, ATR1.3 + TP)
- ▶ Similar to ROC but “turns off” when not INMKT

Example : $ROC = 0$; $TROC > 0$;



Where to now?

- ▶ Slight adjustment to exit strategy
 - ▶ Exit if MA 5 turns down within 4 bars of “Happy Face”
- ▶ Look to improve on entry / exit strategy generally
- ▶ Run same strategy in next ASX Game
- ▶ Run another strategy based on tighter entry criteria
 - ▶ High Win Rate, short TIM
- ▶ Look to load stocks at favourable entry points to maximise time in trend
- ▶ Break Out After Trend - BOAT indicator
- ▶ What is best timeframe to use?

The background features abstract, overlapping geometric shapes in various shades of green, ranging from light lime to dark forest green. These shapes are primarily located on the left and right sides of the frame, creating a modern, layered effect. The central area is a plain white space where the text is located.

QUESTIONS?