Trend Trading Australian Shares

2. Finding Trending Shares

Peter Aubourg

How to measure

"moving up fairly consistently for a significant time".

Solid numbers from vagueness?

Simple Method: Rate Of Change calculation.

Rate Of Change

Rate Of Change is the percentage change in price over a given number of days.

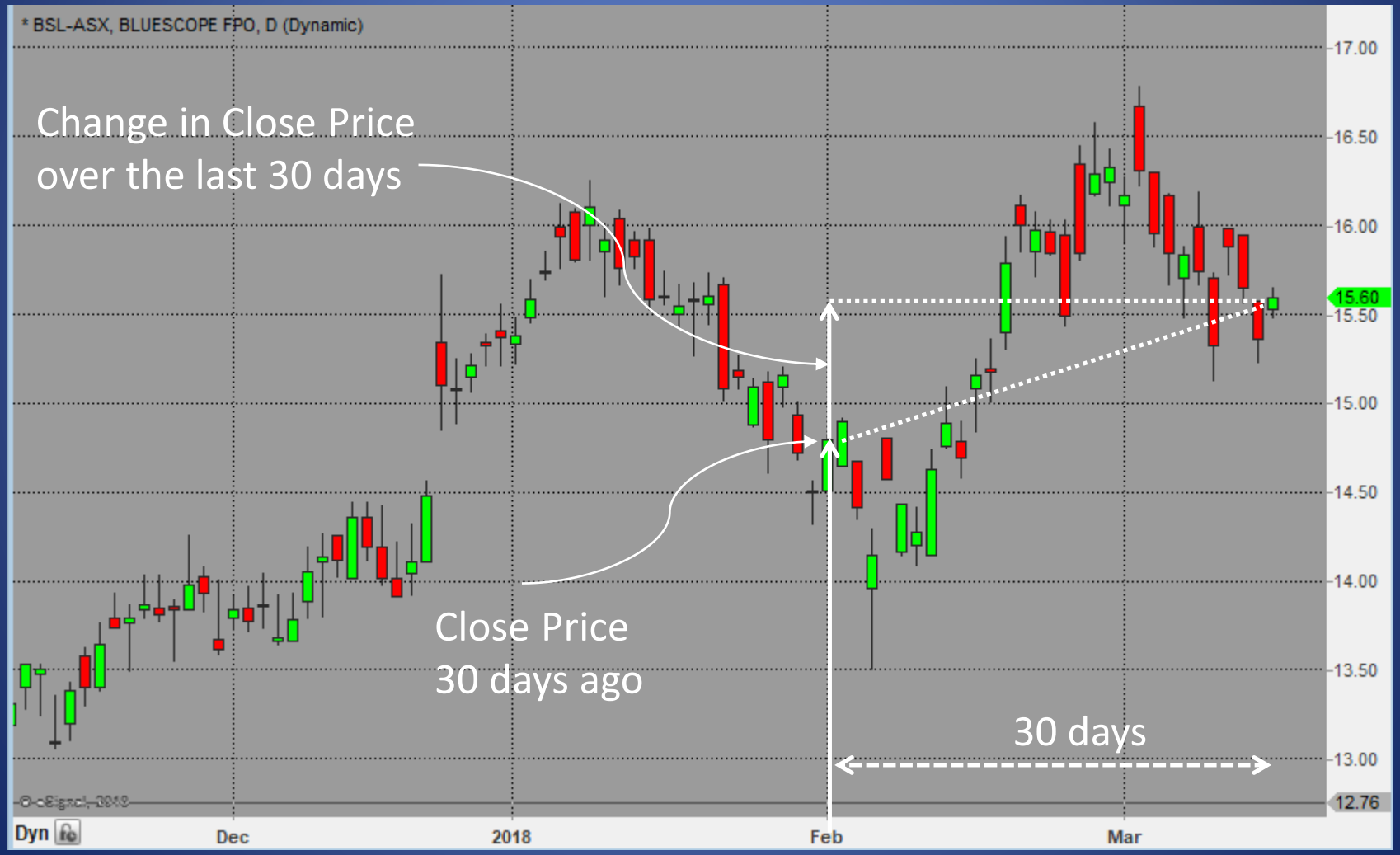
If the price of a share was $10.00 , 30 days ago and the price today is $10.10,

the ROC(30) = 1.0%

Measure
Trend

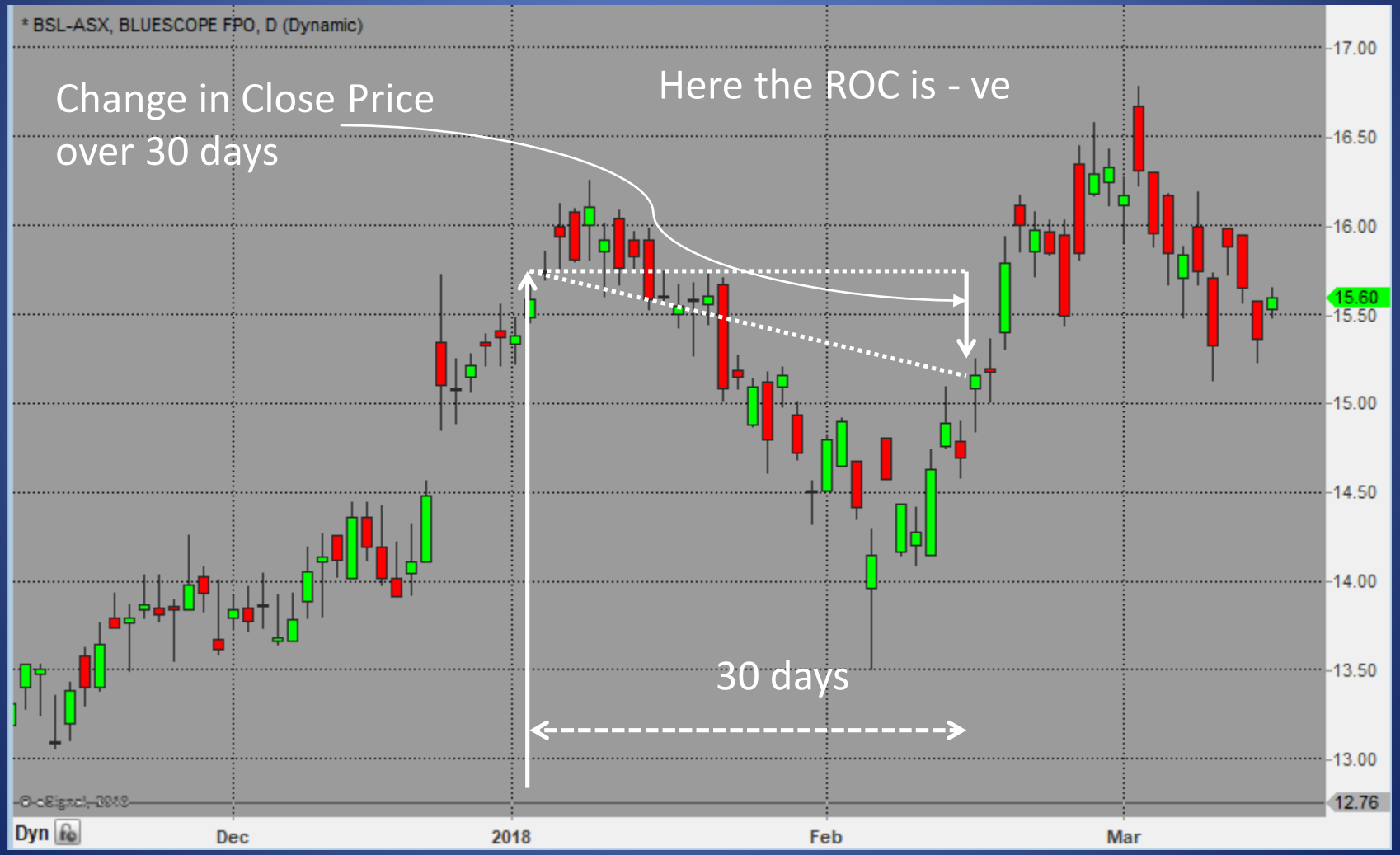
ROC of Price Calculation

ROC (Close, 30) = 100 x Change in Close Price over the last 30 days / Close Price 30 days ago



Measure Trend

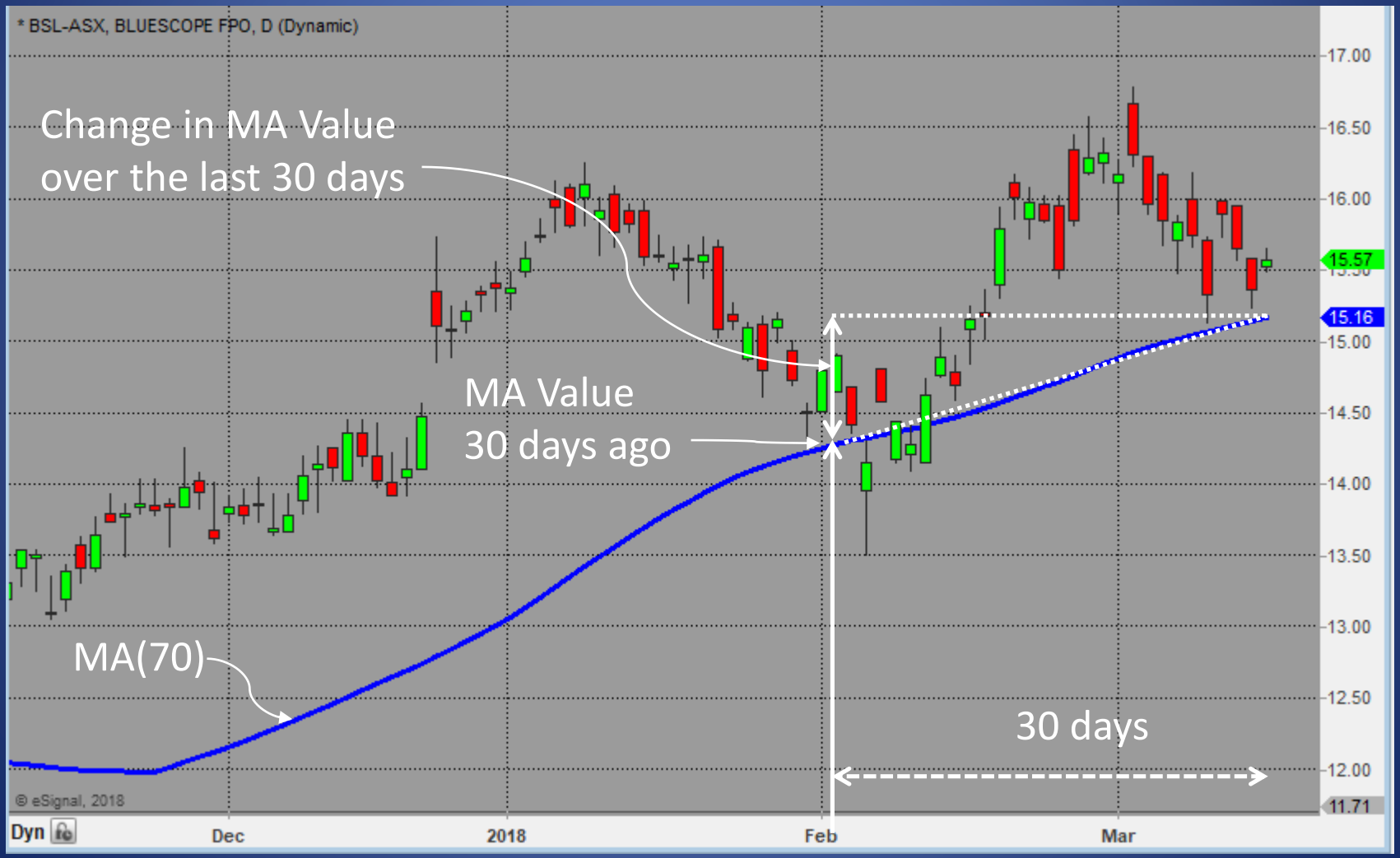
ROC of Price Calculation



Measure Trend

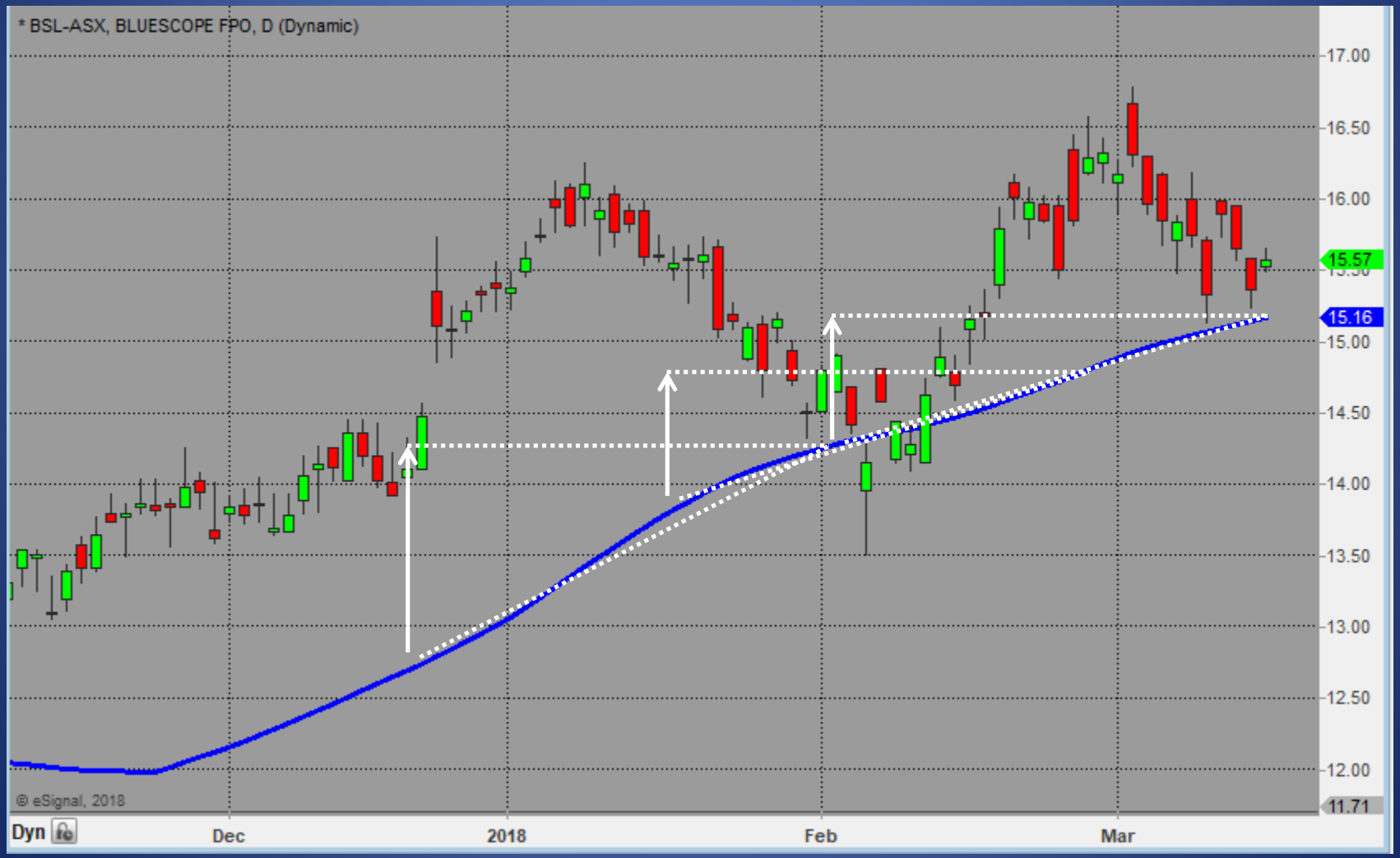
ROC of a Moving Average

ROC (MA, 30) = 100 x $\frac{\text{Change in MA value over the last 30 days}}{\text{MA value 30 days ago}}$



Measure Trend

ROC of a Moving Average



Measure
Trend

Time Scale

Daily

Weekly

Measure Trend

Weekly Chart

Measure
Trend

Weekly Chart

Measure Trend

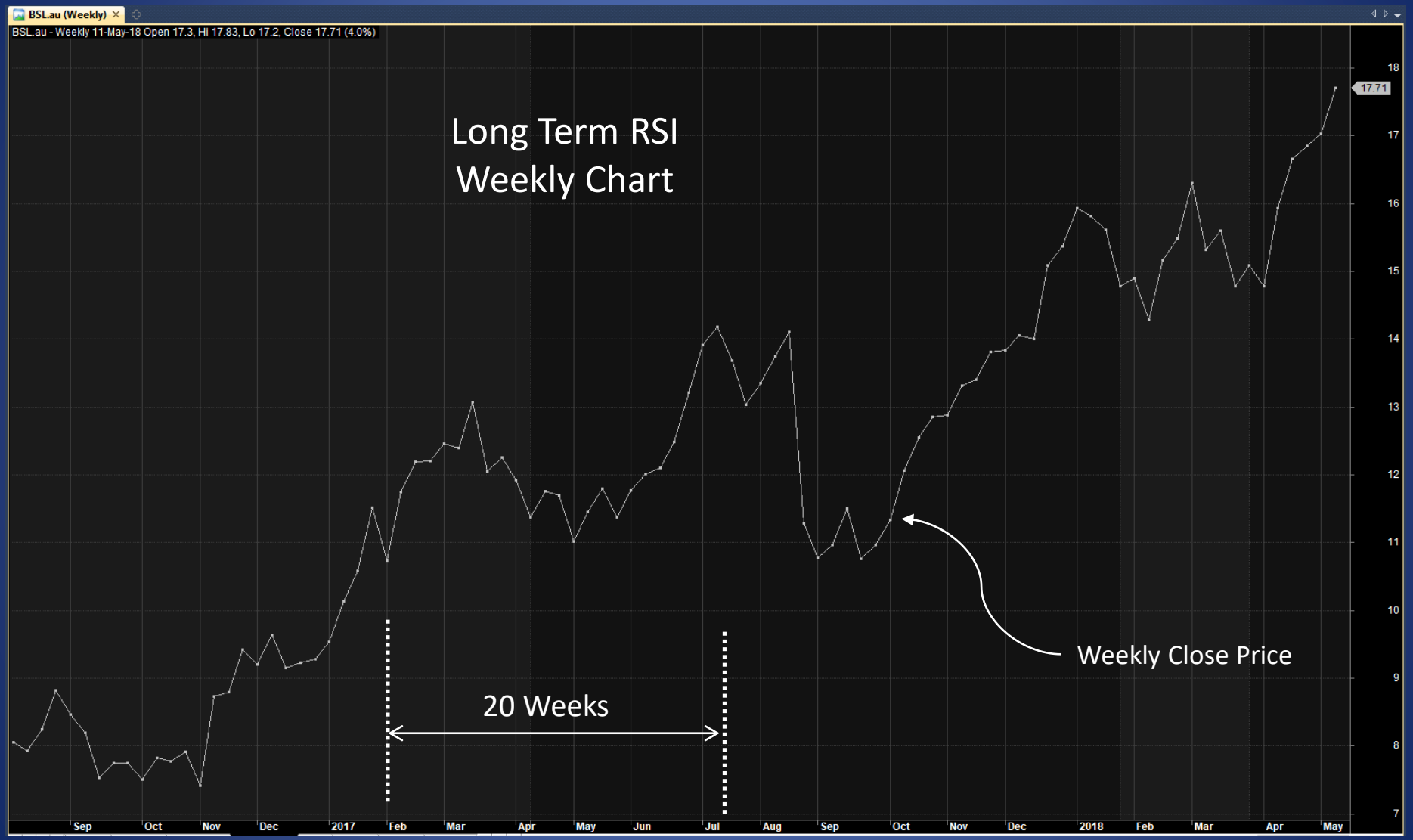
Weekly Chart

Another Trend Measurement

Weekly RSI

Measure Trend

RSI Trend Measurement



Measure Trend

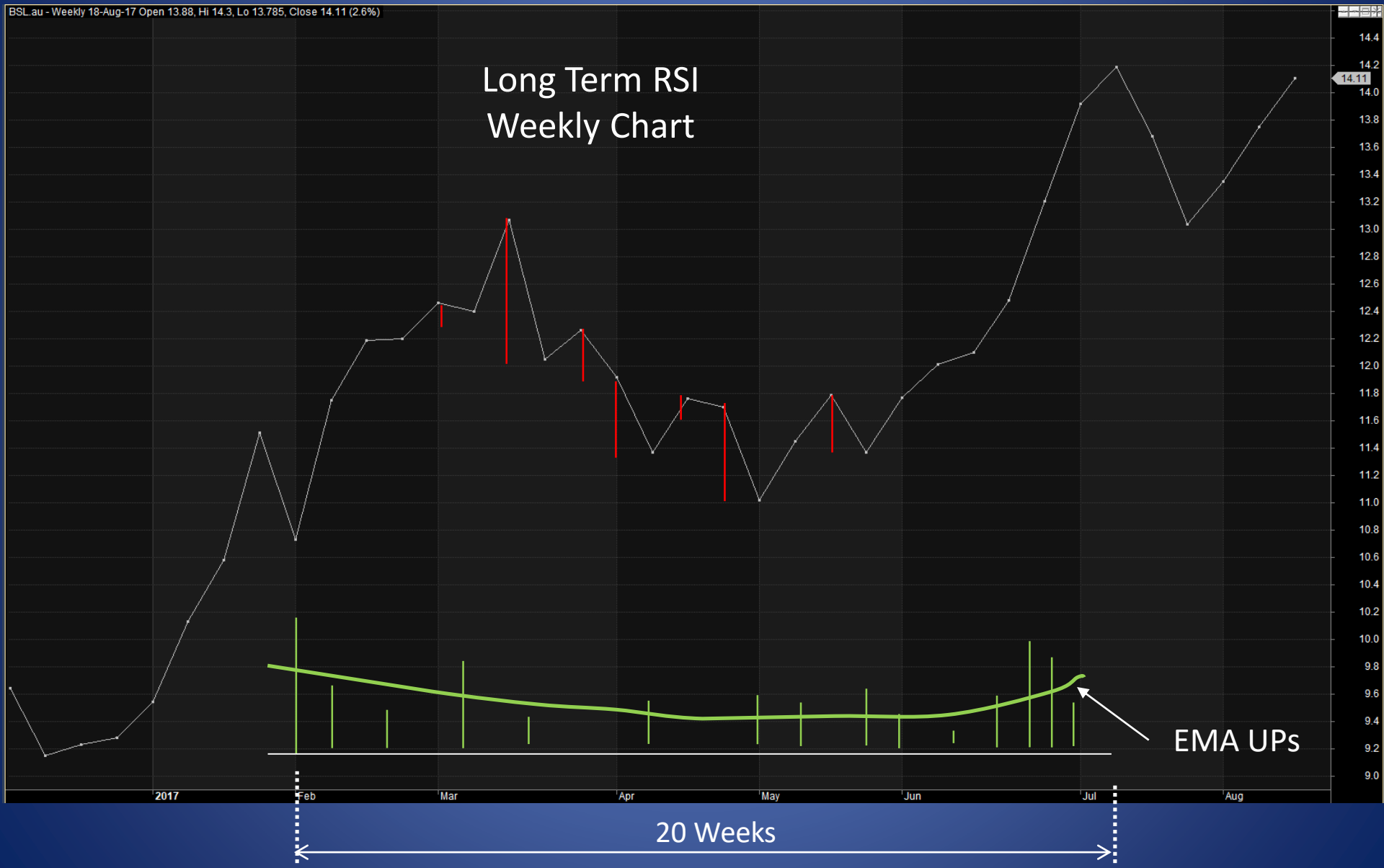
RSI Trend Measurement

Measure Trend

RSI Trend Measurement

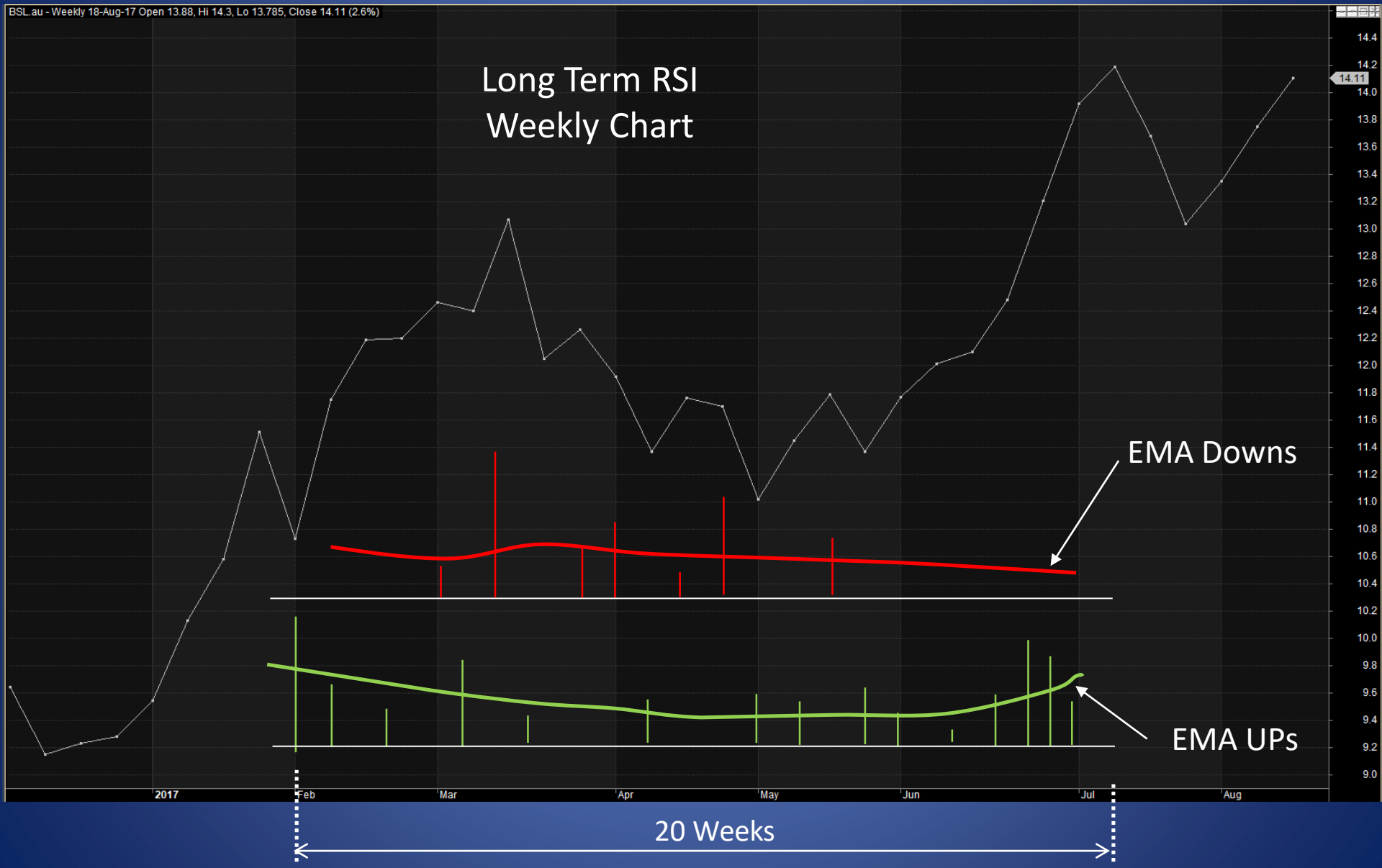
Measure Trend

RSI Trend Measurement

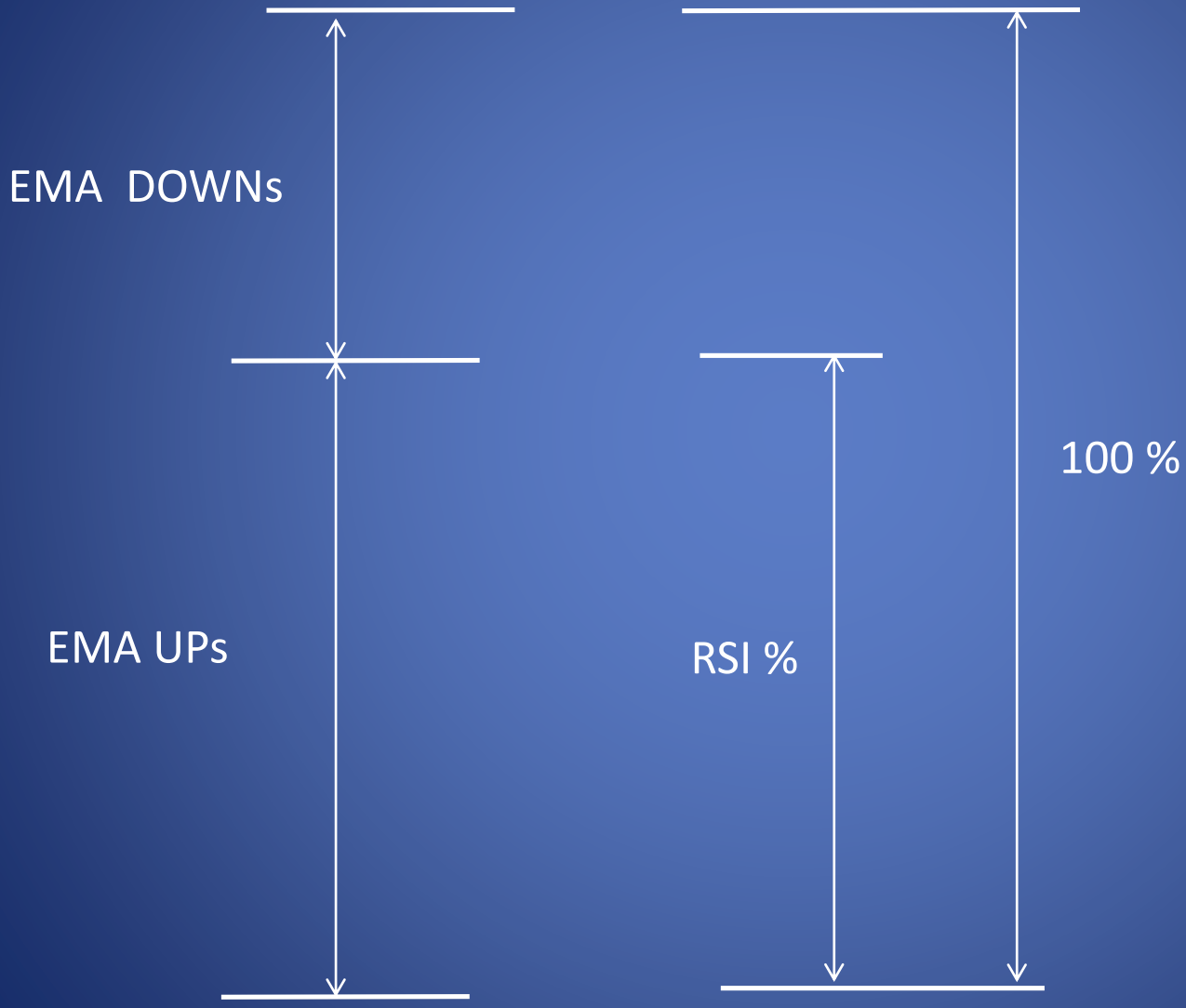


Measure Trend

RSI Trend Measurement



Calculate the % RSI (Relative Strength Index)



Wells Wilder ~ 1978

Scan for Trending Shares

Program Logic

- Scan all the shares in the All Ords
- Cull out share with:-

  Low Price,

  Low Turnover

  Low or Negative Trend

- Measure the trend of the remainder
- Sort Strongest to Weakest Trend

The Cull

Price too Low

- Low share price; erratic behaviour.
- Price below 50 cents is a reasonable cut off level.

Turnover too Low

- Not enough buyers and sellers; can not get in or out easily
- Average Turnover = Close Price x Daily Volume
- Lowest Average Turnover of the last 50 days > $300,000

Trend Measurement

We will measure the trend by calculating:-

The Rate Of Change of a Moving Average

We will use a 200 day Moving Average,

and a 100 day Rate of Change (of that average)

i.e. Our Trend Measure = 100 day ROC of the 200 day MA

If our trend measure is negative then we will ignore that share.

Scanning Summary

Reject shares that have:-

Close Price < 50 cents

Or

Lowest Average Turnover of the last 50 days < $300,000

Or

100 day ROC of the 200 day MA < 0

Rank the shares that remain in order of our trend measurement in order of highest to lowest.

(Our Trend Measure = 100 day ROC of the 200 day MA)

```
//  _Trend Explore for ATAA2.afl
//  For Identifying long term trending shares
//  EXPLORE CALCS
//
//=============================================================================================
//Turnover
    TurnoverPeriod      = 50;
    TurnoverThreshold   = 300000;
        // Calculate the lowest average turnover in the last 50 days
    LowestAvgTurnover   = LLV( MA( Close, TurnoverPeriod ) * MA( Volume, TurnoverPeriod ), TurnoverPeriod );

        // Turnover is OK if the lowest average turnover is greater than our minimum threshold level.
    TurnoverOK          = LowestAvgTurnover > TurnoverThreshold;

//=====================================================
//Price
    MinPrice            = 0.5;
    PriceOK             = Close > MinPrice;

//=====================================================
// ROC of Moving Average (Trend Measurement)
    RocPeriod           = 100;      // Typical Range 50 to 150
    SmoothingMaPeriod   = 200;      // Typical Range 100 to 300
    SmoothingMa         = MA(Close,SmoothingMaPeriod);
    SmoothedRoc         = ROC(SmoothingMa, RocPeriod);
    SmoothedRocOK       = SmoothedRoc > 0;
//
//=====================================================
//Tradeable
    Tradeable       =       TurnoverOK
                        AND PriceOK
                        AND SmoothedRocOK
                        ;

    TrendScore          = IIf(Tradeable,SmoothedROC,0);
//
//=============================================================================================
//Explore
    Filter = 1; // 1 Displays every bar
    AddColumn(Close,                "Close",         1.2, colorBlue, colorDefault, 100);
    AddColumn(TrendScore,           "Trend Measure",    1.1, colorBlue, colorDefault, 100);
    AddColumn(PriceOK,              "PriceOK",    1.0, colorBlue, colorDefault, 100);
    AddColumn(TurnoverOK,           "TurnoverOK",    1.0, colorBlue, colorDefault, 100);
    AddColumn(SmoothedRocOK,        "TrendOK",    1.0, colorBlue, colorDefault, 100);
```

All shares in the All Ords scanned in alphabetical order

100 day ROC of the 200 day MA

Price OK Turnover OK Trend OK

Ticker	Date/Time	Close	Trend Measure	PriceOK	TurnoverOK	TrendOK
3PL.au	15-May-18	1.47	0.0	1	0	1
A2M.au	15-May-18	12.13	74.7	1	1	1
AAC.au	15-May-18	1.10	0.0	1	1	0
AAD.au	15-May-18	1.95	0.0	1	1	0
ABA.au	15-May-18	5.52	0.0	1	0	1
ABC.au	15-May-18	6.67	7.6	1	1	1
ABP.au	15-May-18	3.72	4.8	1	1	1
ADA.au	15-May-18	1.79	0.0	1	0	0
ADH.au	15-May-18	2.29	42.8	1	1	1
AFG.au	15-May-18	1.39	10.6	1	1	1
AGG.au	15-May-18	2.39	0.0	1	0	0
AGI.au	15-May-18	1.21	0.0	1	0	0
AGL.au	15-May-18	21.72	0.0	1	1	0
AGO.au	15-May-18	0.03	0.0	0	1	1
AGY.au	15-May-18	0.29	0.0	0	1	1
AHG.au	15-May-18	3.10	0.0	1	1	0
AHY.au	15-May-18	1.39	0.0	1	1	0
AIA.au	15-May-18	6.15	0.0	1	1	0
AJD.au	15-May-18	1.94	0.0	1	0	1
AJL.au	15-May-18	0.32	0.0	0	0	1
AJM.au	15-May-18	0.34	0.0	0	1	1
AKP.au	15-May-18	19.50	0.0	1	0	1
ALK.au	15-May-18	0.31	0.0	0	0	1
ALL.au	15-May-18	28.67	10.0	1	1	1
ALQ.au	15-May-18	8.02	4.5	1	1	1
ALU.au	15-May-18	22.66	50.6	1	1	1
AMA.au	15-May-18	0.97	2.6	1	1	1
AMC.au	15-May-18	13.85	0.0	1	1	0
AMI.au	15-May-18	0.47	0.0	0	1	1
AMP.au	15-May-18	3.87	0.0	1	1	0

All shares in the All Ords RANKED strongest to weakest trend
The strongest 30 shares shown

Ticker	Date/Time	Close	Trend Measure	PriceOK	TurnoverOK	TrendOK
OMH.au	15-May-18	1.16	174.4	1	1	1
KGN.au	15-May-18	9.27	113.5	1	1	1
KDR.au	15-May-18	2.16	95.3	1	1	1
NCZ.au	15-May-18	1.08	80.1	1	1	1
BAL.au	15-May-18	19.21	75.1	1	1	1
A2M.au	15-May-18	12.13	74.7	1	1	1
APX.au	15-May-18	10.10	68.7	1	1	1
BUB.au	15-May-18	0.75	67.2	1	1	1
PNV.au	15-May-18	0.54	54.6	1	1	1
LOV.au	15-May-18	11.23	53.2	1	1	1
PPH.au	15-May-18	3.77	51.5	1	1	1
RBL.au	15-May-18	1.54	50.9	1	1	1
ALU.au	15-May-18	22.66	50.6	1	1	1
LYC.au	15-May-18	2.44	49.5	1	1	1
PLS.au	15-May-18	0.93	49.3	1	1	1
NWH.au	15-May-18	1.28	47.8	1	1	1
BPT.au	15-May-18	1.74	44.8	1	1	1
MDL.au	15-May-18	1.68	43.0	1	1	1
ADH.au	15-May-18	2.29	42.8	1	1	1
HUB.au	15-May-18	13.53	38.8	1	1	1
ORE.au	15-May-18	5.45	36.5	1	1	1
MP1.au	15-May-18	3.55	35.6	1	1	1
WTC.au	15-May-18	14.16	35.3	1	1	1
PPS.au	15-May-18	0.71	34.3	1	1	1
LVH.au	15-May-18	0.67	33.2	1	1	1
SPL.au	15-May-18	1.26	32.2	1	1	1
SRX.au	15-May-18	29.75	31.2	1	1	1
PNI.au	15-May-18	5.30	31.0	1	1	1
IMD.au	15-May-18	1.28	30.3	1	1	1
MIN.au	15-May-18	19.06	30.1	1	1	1

Note

Do not get too attached to the exact numbers shown here.

They are a guide only. Experiment with different numbers.

Summary

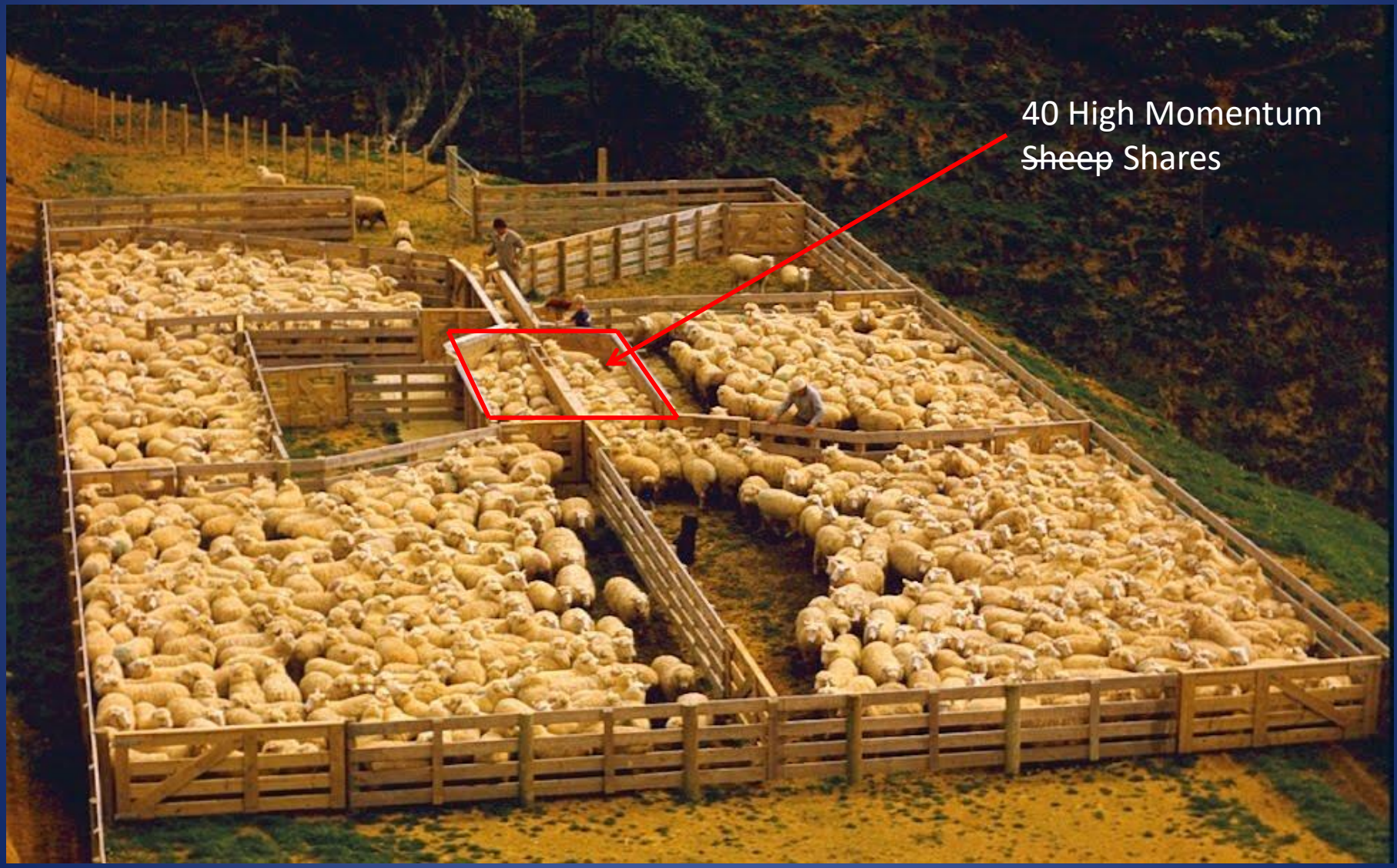
- Trend trading shares with a long term UP trend gives us an edge.
- ROC of a MA or RSI can be used to measure long term UP trend.
- The scale of the trend is best seen on a weekly (rather than daily) chart
- Rank shares for strength of long term UP trend.
- Shares with the best long term UP trend to a watchlist for future trading

NOTE: This is not a trading system !
It is a method for selecting the best candidates to go into a trading system

Scans of the All Ords is carried out each month using the ROC of MA and the Weekly RSI method.

The results are put on the ATAA website, together with scanning code for Amibroker and Bull Charts.

About 500 sheep in the photo.
All Ords = 500 shares



Scanning Examples

2017 and 2018

Scanning Method

1. Reject shares that have:-

   Close Price < 50 cents

   Or

   Lowest Average Turnover of the last 50 days < $300,000

2. Rank by 20 period RSI on Weekly charts.

   (Highest RSI to Lowest)

3. Select the 20 top ranking shares

Remember Trend Trading Systems Stats

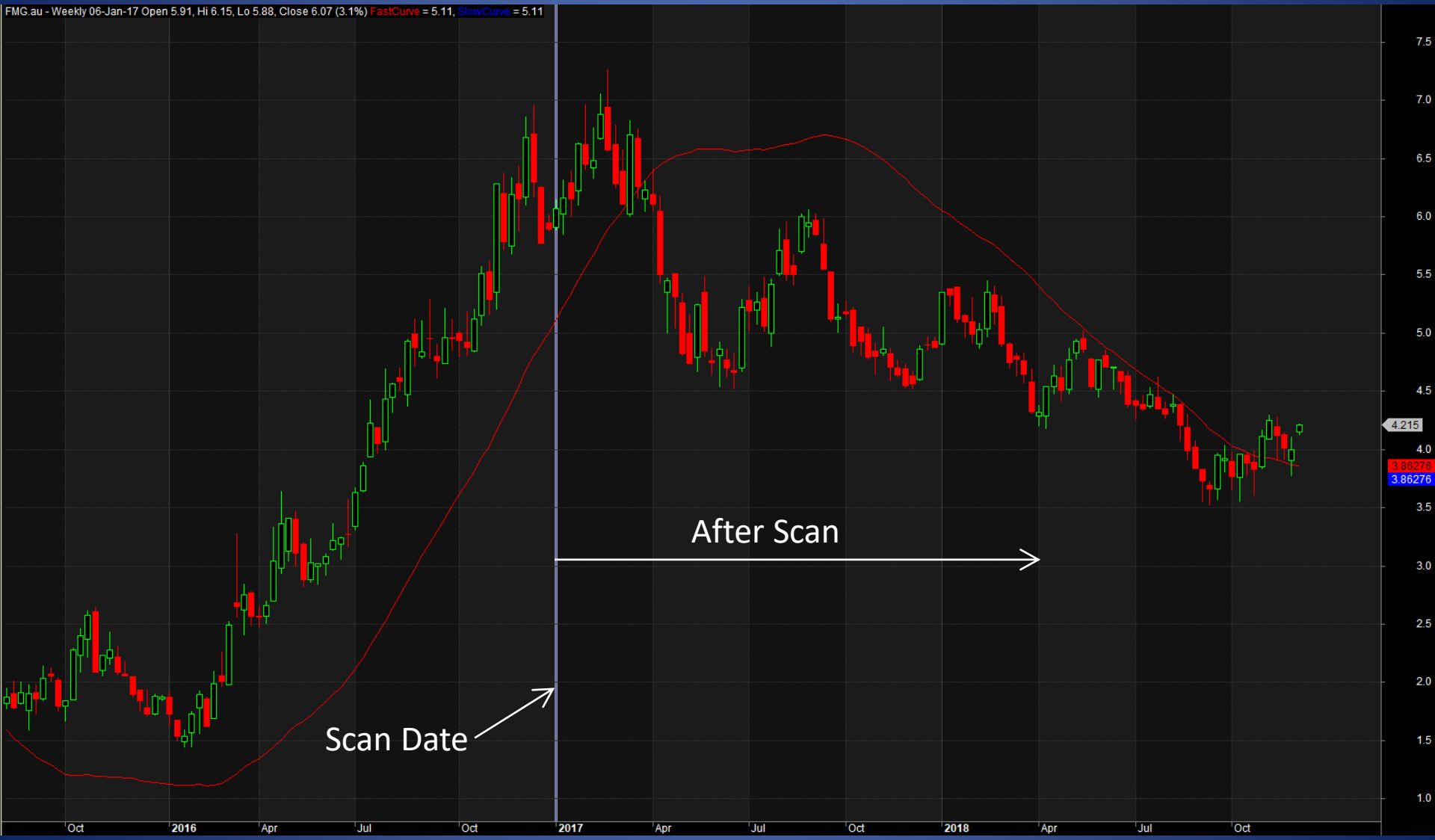
Messy !

- 40% winners.
- Wins twice as big as Losses.
- BIG wins.
- Drawdowns.
- Not consistent.
- Profitable !! Long Term

1st Scan: Start of January 2017

Weekly Charts

20 Highest Momentum Shares


FMG.au - Weekly 06-Jan-17 Open 5.91, Hi 6.15, Lo 5.88, Close 6.07 (3.1%) FastCurve = 5.11, SlowCurve = 5.11
After Scan
Scan Date
Oct
2016
Apr
Jul
Oct
2017
Apr
Jul
Oct
2018
Apr
Jul
Oct
7.5
7.0
6.5
6.0
5.5
5.0
4.5
4.215
4.0
3.86276
3.86276
3.5
3.0
2.5
2.0
1.5
1.0

MIN.au - Weekly 06-Jan-17 Open 12.01, Hi 12.81, Lo 12.01, Close 12.41 (2.4%) FastCurve = 10.60, SlowCurve = 10.60
23
22
21
20
19
18.3636
18.3636
18
17
16
15.6
15
14
13
12
11
10
9
8
7
6
5
4
3
Oct
2016
Apr
Jul
Oct
2017
Apr
Jul
Oct
2018
Apr
Jul
Oct

CDA.au - Weekly 06-Jan-17 Open 1.94442, Hi 2.05993, Lo 1.85779, Close 2.05993 (5.9%) FastCurve = 1.37, SlowCurve = 1.37
3.6
3.4
3.02399
3.02399
3.005
2.8
2.6
2.4
2.2
2.0
1.8
1.6
1.4
1.2
1.0
0.8
0.6
0.4
Oct
2016
Apr
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Oct
2017
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Apr
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Oct

DOW.au - Weekly 06-Jan-17 Open 5.75474, Hi 5.99059, Lo 5.74531, Close 5.95285 (3.6%) FastCurve = 4.57, SlowCurve = 4.57
8.0
7.31844
7.31844
7.0
6.5
6.36
6.0
5.5
5.0
4.5
4.0
3.5
3.0
2.5
Oct
2016
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2017
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2018
Apr
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Oct

S32.au - Weekly 06-Jan-17 Open 2.71837, Hi 2.85676, Lo 2.71343, Close 2.77768 (2.2%) FastCurve = {EMPTY}, SlowCurve = {EMPTY}
4.4
4.2
3.8642
3.8642
3.6
3.4
3.295
3.2
3.0
2.8
2.6
2.4
2.2
2.0
1.8
1.6
1.4
1.2
1.0
0.8
Oct
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2017
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Oct

CGF.au - Weekly 06-Jan-17 Open 11.3, Hi 11.63, Lo 11.27, Close 11.45 (1.9%) FastCurve = 10.46, SlowCurve = 10.46
15.0
14.5
14.0
13.5
13.0
12.5
12.0
11.4512
11.4512
11.0
10.5
10.0
9.96
9.5
9.0
8.5
8.0
7.5
7.0
6.5
Oct
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Jul
Oct

CKF.au - Weekly 06-Jan-17 Open 6.51416, Hi 6.56373, Lo 6.35552, Close 6.40509 (-1.7%) FastCurve = 5.62, SlowCurve = 5.62
7.5
7.24
7.0
6.5
6.0
5.90852
5.90852
5.5
5.0
4.5
4.0
3.5
3.0
Oct
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Oct

BSL.au - Weekly 06-Jan-17 Open 9.28, Hi 9.69, Lo 9.28, Close 9.54 (2.8%) FastCurve = 8.58, SlowCurve = 8.58
20
19
18
17.1457
17.1457
16
15
14
13
12.23
12
11
10
9
8
7
6
5
4
3
Oct
2016
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RFF.au - Weekly 06-Jan-17 Open 1.70922, Hi 1.71902, Lo 1.68963, Close 1.70922 (0.0%) FastCurve = 1.71, SlowCurve = 1.71
2.50
2.40
2.2726
2.2726
2.21
2.20
2.10
2.00
1.90
1.80
1.70
1.60
1.50
1.40
1.30
1.20
1.10
1.00
Oct
2016
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2017
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Oct
2018
Apr
Jul
Oct

FBU.au - Weekly 06-Jan-17 Open 9.64999, Hi 9.99362, Lo 9.57364, Close 9.63091 (-2.3%) FastCurve = 8.79, SlowCurve = 8.79
10.5
10.0
9.5
9.0
8.5
8.0
7.5
7.0
6.5
6.0
5.5
5.12857
5.12857
4.51
4.5
4.0
Oct
2016
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Jul
Oct
2017
Apr
Jul
Oct
2018
Apr
Jul
Oct

SGM.au - Weekly 06-Jan-17 Open 12.8531, Hi 13.141, Lo 12.7638, Close 12.8631 (1.0%) FastCurve = 9.11, SlowCurve = 9.11
19
18
17
16
15.0144
15.0144
14
13
12
11.17
11
10
9
8
7
6
Oct
2016
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2017
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2018
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Jul
Oct

OZL.au - Weekly 06-Jan-17 Open 7.9, Hi 8.56, Lo 7.9, Close 8.31 (5.3%) FastCurve = 7.08, SlowCurve = 7.08
11.0
10.5
10.0
9.51293
9.51293
9.15
9.0
8.5
8.0
7.5
7.0
6.5
6.0
5.5
5.0
4.5
4.0
3.5
3.0
Oct
2016
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2017
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2018
Apr
Jul
Oct

CSR.au - Weekly 06-Jan-17 Open 4.62, Hi 4.72, Lo 4.51, Close 4.52 (-2.2%) FastCurve = 3.59, SlowCurve = 3.59
6.0
5.5
5.0
4.5
4.27276
4.27276
4.0
3.5
3.02
3.0
2.5
Oct
2016
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2017
Apr
Jul
Oct
2018
Apr
Jul
Oct

CSR.au - Weekly 06-Jan-17 Open 4.62, Hi 4.72, Lo 4.51, Close 4.52 (-2.2%) FastCurve = 3.59, SlowCurve = 3.59
6.0
5.5
5.0
4.5
4.27276
4.27276
4.0
3.5
3.02
3.0
2.5
Oct
2016
Apr
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Oct
2017
Apr
Jul
Oct
2018
Apr
Jul
Oct

A2M.au - Weekly 06-Jan-17 Open 2.05, Hi 2.06, Lo 1.957, Close 1.96 (-3.9%) FastCurve = {EMPTY}, SlowCurve = {EMPTY}
14
12.4639
12.4639
12
11
10.23
10
9
8
7
6
5
4
3
2
1
0
Oct
2016
Apr
Jul
Oct
2017
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Jul
Oct
2018
Apr
Jul
Oct

GXY.au - Weekly 06-Jan-17 Open 2.675, Hi 2.95, Lo 2.675, Close 2.8 (6.7%) FastCurve = 2.47, SlowCurve = 2.47
4.5
4.0
3.5
3.09092
3.09092
3.0
2.755
2.5
2.0
1.5
1.0
0.5
0.0
Oct
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2017
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2018
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Jul
Oct

AWC.au - Weekly 06-Jan-17 Open 1.83, Hi 1.88, Lo 1.765, Close 1.8 (-1.6%) FastCurve = 1.39, SlowCurve = 1.39
3.2
3.0
2.842
2.842
2.8
2.6
2.4
2.34
2.2
2.0
1.8
1.6
1.4
1.2
1.0
Oct
2016
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Oct

MQG.au - Weekly 06-Jan-17 Open 87.43, Hi 88.5, Lo 86.74, Close 87.8 (0.8%) FastCurve = 77.18, SlowCurve = 77.18
135
130
124.278
124.278
120
117.57
115
110
105
100
95
90
85
80
75
70
65
60
55
Oct
2016
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2017
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2018
Apr
Jul
Oct

AGL.au - Weekly 06-Jan-17 Open 22.19, Hi 22.51, Lo 21.99, Close 22.21 (0.5%) FastCurve = 20.62, SlowCurve = 20.62
29
28
27
26
25
24
23
22
21
19.4514
19.4514
19.03
18
17
16
15
Oct
2016
Apr
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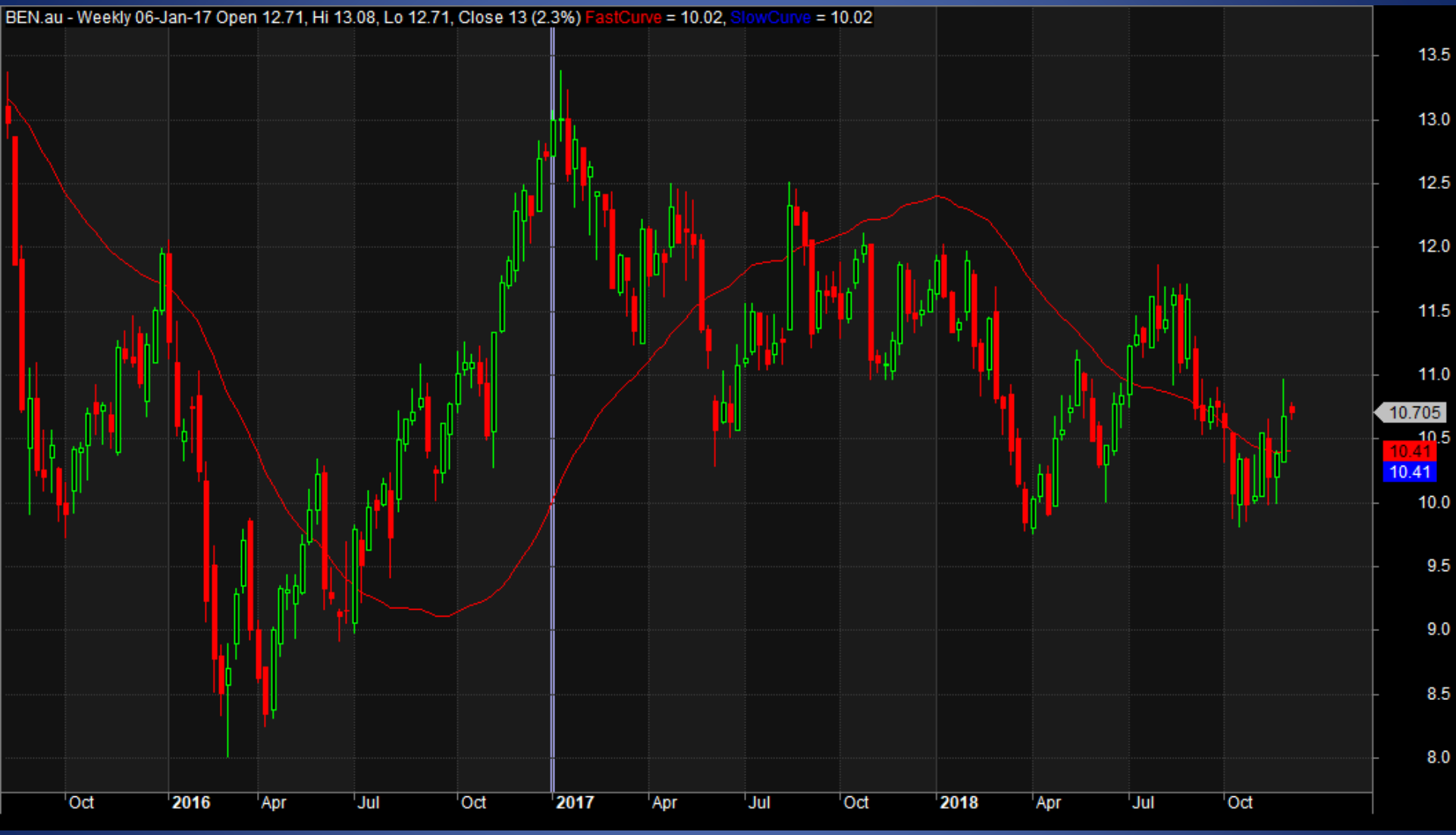
Jul
Oct


BEN.au - Weekly 06-Jan-17 Open 12.71, Hi 13.08, Lo 12.71, Close 13 (2.3%) FastCurve = 10.02, SlowCurve = 10.02
13.5
13.0
12.5
12.0
11.5
11.0
10.705
10.5
10.41
10.41
10.0
9.5
9.0
8.5
8.0
Oct
2016
Apr
Jul
Oct
2017
Apr
Jul
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2018
Apr
Jul
Oct

MND.au - Weekly 06-Jan-17 Open 11.36, Hi 11.64, Lo 11.12, Close 11.17 (-0.5%) FastCurve = 8.73, SlowCurve = 8.73
21
20
19
18
16.3468
16.3468
15
14.48
14
13
12
11
10
9
8
7
6
5
4
Oct
2016
Apr
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2017
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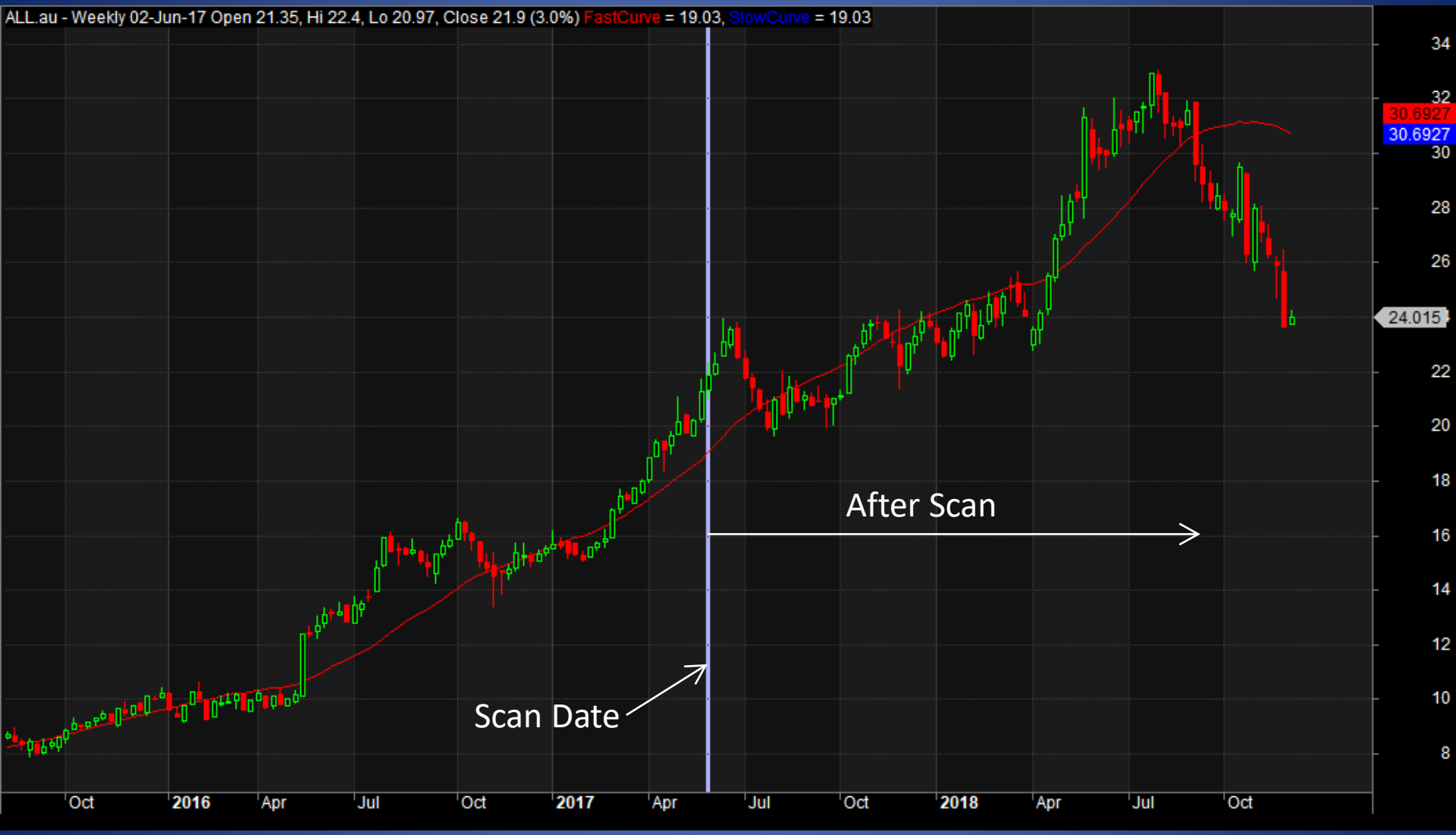
Oct
2018
Apr
Jul
Oct

6 Months Later

2nd Scan: Start of June 2017


ALL.au - Weekly 02-Jun-17 Open 21.35, Hi 22.4, Lo 20.97, Close 21.9 (3.0%) FastCurve = 19.03, SlowCurve = 19.03
34
32
30.6927
30.6927
30
28
26
24.015
22
20
18
16
14
12
10
8
After Scan
Scan Date
Oct
2016
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Jul
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2017
Apr
Jul
Oct
2018
Apr
Jul
Oct

AGL.au - Weekly 02-Jun-17 Open 27.04, Hi 27.08, Lo 25.85, Close 25.93 (-4.3%) FastCurve = 24.94, SlowCurve = 24.94
29
28
27
26
25
24
23
22
21
19.4514
19.4514
19.03
18
17
16
15
Oct
2016
Apr
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2017
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Jul
Oct
2018
Apr
Jul
Oct

CGF.au - Weekly 02-Jun-17 Open 13.2, Hi 13.21, Lo 12.64, Close 12.88 (-2.1%) FastCurve = 12.47, SlowCurve = 12.47
15.0
14.5
14.0
13.5
13.0
12.5
12.0
11.4512
11.4512
11.0
10.5
10.0
9.96
9.5
9.0
8.5
8.0
7.5
7.0
6.5
Oct
2016
Apr
Jul
Oct
2017
Apr
Jul
Oct
2018
Apr
Jul
Oct

CGC.au - Weekly 02-Jun-17 Open 4.45, Hi 4.65, Lo 4.38, Close 4.63 (4.0%) FastCurve = {EMPTY}, SlowCurve = {EMPTY}
9.5
9.0
8.5
8.14432
8.14432
8.0
7.6
7.5
7.0
6.5
6.0
5.5
5.0
4.5
4.0
3.5
3.0
2.5
2.0
1.5
Oct
2016
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2017
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Jul
Oct
2018
Apr
Jul
Oct

CPU.au - Weekly 02-Jun-17 Open 14.56, Hi 14.78, Lo 14.35, Close 14.69 (0.5%) FastCurve = 12.86, SlowCurve = 12.86
21
19.8017
19.8017
19
18.41
18
17
16
15
14
13
12
11
10
9
Oct
2016
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Oct
2018
Apr
Jul
Oct

A2M.au - Weekly 02-Jun-17 Open 3.2, Hi 3.32, Lo 3.14, Close 3.3 (2.5%) FastCurve = 2.83, SlowCurve = 2.83
14
12.4678
12.4678
12
11
10.33
10
9
8
7
6
5
4
3
2
1
0
Oct
2016
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2017
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Jul
Oct
2018
Apr
Jul
Oct

SDF.au - Weekly 02-Jun-17 Open 2.79, Hi 2.87, Lo 2.7, Close 2.86 (2.5%) FastCurve = 2.63, SlowCurve = 2.63
3.2
3.0
2.90953
2.90953
2.8
2.78
2.6
2.4
2.2
2.0
1.8
1.6
1.4
Oct
2016
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Jul
Oct
2018
Apr
Jul
Oct

SVW.au - Weekly 02-Jun-17 Open 11.13, Hi 12.035, Lo 11, Close 12.02 (8.7%) FastCurve = 10.24, SlowCurve = 10.24
24
21.4417
21.4417
20
18
16.79
16
14
12
10
8
6
4
Oct
2016
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2018
Apr
Jul
Oct

CDA.au - Weekly 02-Jun-17 Open 2.46724, Hi 2.4965, Lo 2.2722, Close 2.38923 (-2.4%) FastCurve = 2.09, SlowCurve = 2.09
3.6
3.4
3.02419
3.02419
3.01
3.0
2.8
2.6
2.4
2.2
2.0
1.8
1.6
1.4
1.2
1.0
0.8
0.6
0.4
Oct
2016
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2017
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2018
Apr
Jul
Oct

CTD.au - Weekly 02-Jun-17 Open 21.82, Hi 22.84, Lo 21.71, Close 22.83 (4.8%) FastCurve = 20.76, SlowCurve = 20.76
34
32
30
27.8752
27.8752
26
24.62
24
22
20
18
16
14
12
10
8
Oct
2016
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2017
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Jul
Oct
2018
Apr
Jul
Oct

QAN.au - Weekly 02-Jun-17 Open 4.95, Hi 5.175, Lo 4.945, Close 5.16 (4.0%) FastCurve = 3.63, SlowCurve = 3.63
7.0
6.62451
6.62451
6.5
5.99
6.0
5.5
5.0
4.5
4.0
3.5
3.0
2.5
Oct
2016
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Apr
Jul
Oct

GUD.au - Weekly 02-Jun-17 Open 12.15, Hi 12.53, Lo 11.86, Close 12.37 (0.5%) FastCurve = 11.37, SlowCurve = 11.37
16
15
13.683
13.683
13
12.47
12
11
10
9
8
7
6
Oct
2016
Apr
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2017
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Oct
2018
Apr
Jul
Oct

CWY.au - Weekly 02-Jun-17 Open 1.27221, Hi 1.36062, Lo 1.25747, Close 1.35571 (7.4%) FastCurve = 1.26, SlowCurve = 1.26
2.20
2.10
2.00
1.85097
1.85097
1.80
1.73
1.70
1.60
1.50
1.40
1.30
1.20
1.10
1.00
0.90
0.80
0.70
0.60
0.50
Oct
2016
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2017
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2018
Apr
Jul
Oct

LLC.au - Weekly 02-Jun-17 Open 16.68, Hi 16.735, Lo 16.18, Close 16.53 (-0.4%) FastCurve = 14.88, SlowCurve = 14.88
22
21
20
19
18
17
16
15
14
13
12
11
18.535
18.535
13.14
Oct
2016
Apr
Jul
Oct
2017
Apr
Jul
Oct
2018
Apr
Jul
Oct

WEB.au - Weekly 02-Jun-17 Open 12.0419, Hi 12.2954, Lo 11.3106, Close 12.2369 (2.9%) FastCurve = 12.19, SlowCurve = 12.19
18
17
16
15
14
13.2774
13.2774
12.52
12
11
10
9
8
7
6
5
4
3
Oct
2016
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2017
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Jul
Oct
2018
Apr
Jul
Oct

CSL.au - Weekly 02-Jun-17 Open 132.89, Hi 135.1, Lo 129.11, Close 132 (-0.1%) FastCurve = 122.01, SlowCurve = 122.01
240
230
220
210
202.906
202.906
190
183.49
180
170
160
150
140
130
120
110
100
90
80
Oct
2016
Apr
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2017
Apr
Jul
Oct
2018
Apr
Jul
Oct

NHF.au - Weekly 02-Jun-17 Open 5.4, Hi 5.49, Lo 5.05, Close 5.34 (-2.9%) FastCurve = 5.60, SlowCurve = 5.60
7.5
7.0
6.5
6.01176
6.01176
5.5
5.03
5.0
4.5
4.0
3.5
3.0
Oct
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2018
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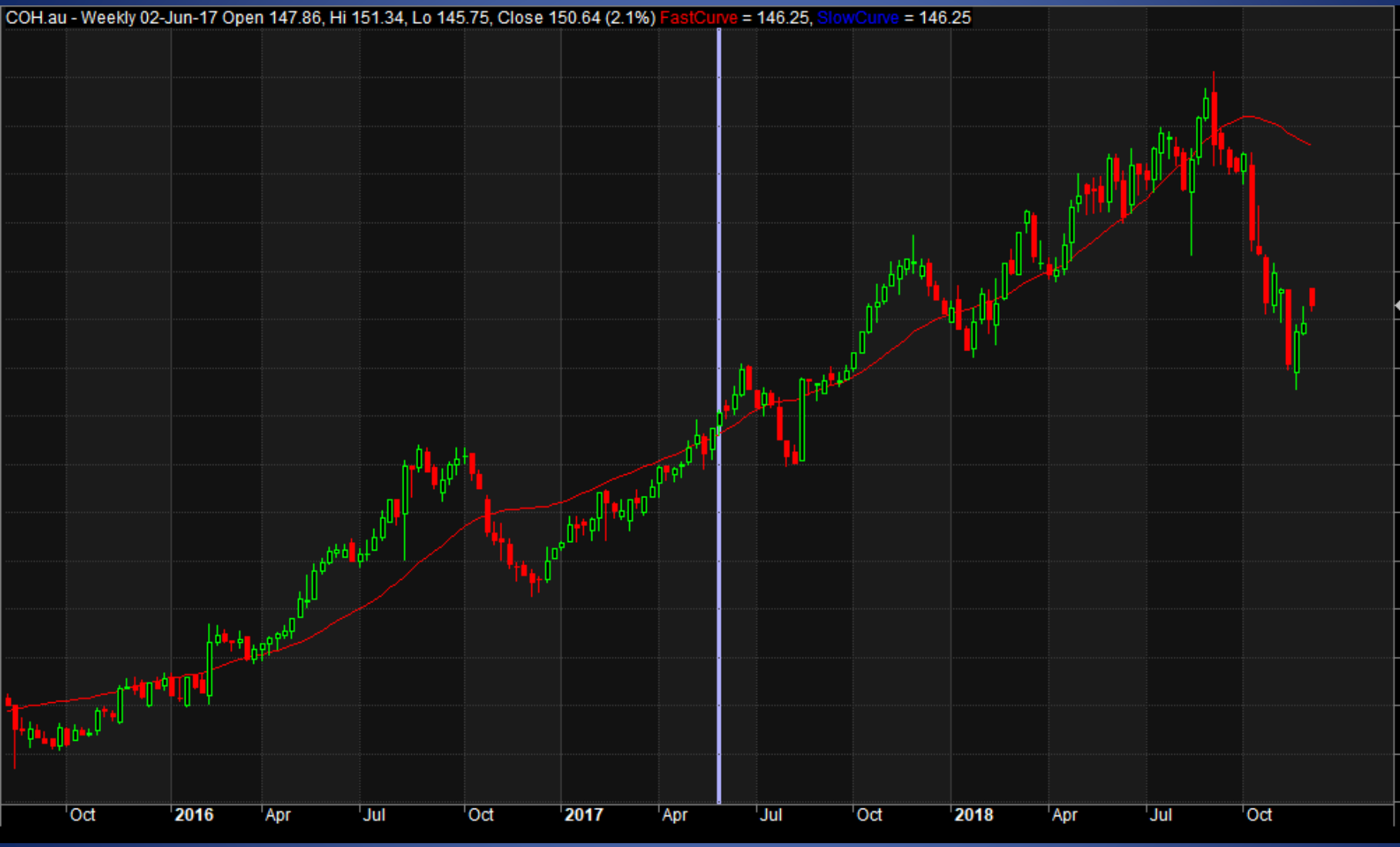
Jul
Oct


COH.au - Weekly 02-Jun-17 Open 147.86, Hi 151.34, Lo 145.75, Close 150.64 (2.1%) FastCurve = 146.25, SlowCurve = 146.25
230
220
205.941
205.941
200
190
180
173
170
160
150
140
130
120
110
100
90
80
70
Oct
2016
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2017
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Jul
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2018
Apr
Jul
Oct

TWE.au - Weekly 02-Jun-17 Open 13.02, Hi 13.53, Lo 12.935, Close 13.45 (3.6%) FastCurve = 13.01, SlowCurve = 13.01
21
20
18.5781
18.5781
18
17
16
15
14.66
14
13
12
11
10
9
8
7
6
5
Oct
2016
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2017
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Jul
Oct
2018
Apr
Jul
Oct

CDD.au - Weekly 02-Jun-17 Open 1.365, Hi 1.365, Lo 1.2, Close 1.26 (-8.0%) FastCurve = 0.89, SlowCurve = 0.89
2.10
2.00
1.90
1.80
1.70
1.60
1.50
1.40
1.23641
1.23641
1.10
1.05
1.00
0.90
0.80
0.70
0.60
0.50
0.40
0.30
Oct
2016
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2018
Apr
Jul
Oct

12 Months Later

3rd Scan: Start of January 2018

APX.au - Weekly 05-Jan-18 Open 8.33, Hi 8.96, Lo 8.25, Close 8.44 (1.6%) FastCurve = 5.75, SlowCurve = 5.75
After Scan
Scan Date
Oct
2016
Apr
Jul
Oct
2017
Apr
Jul
Oct
2018
Apr
Jul
Oct
17
16
15
14.26
14.1236
14.1236
12
11
10
9
8
7
6
5
4
3
2
1
0

A2M.au - Weekly 05-Jan-18 Open 7.4, Hi 7.57, Lo 7.39, Close 7.55 (2.4%) FastCurve = 6.10, SlowCurve = 6.10
14
12.4678
12.4678
12
11
10.33
10
9
8
7
6
5
4
3
2
1
0
Oct
2016
Apr
Jul
Oct
2017
Apr
Jul
Oct
2018
Apr
Jul
Oct

NCZ.au - Weekly 05-Jan-18 Open 1.32, Hi 1.41, Lo 1.28, Close 1.355 (2.7%) FastCurve = 0.94, SlowCurve = 0.94
1.70
1.60
1.45811
1.45811
1.40
1.30
1.20
1.10
1.00
0.90
0.855
0.80
0.70
0.60
0.50
0.40
0.30
0.20
0.10
0.00
Oct
2014
Apr
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Oct
2015
2016
Apr
2017
Oct
2018
Apr
Jul
Oct

WTC.au - Weekly 05-Jan-18 Open 14.3, Hi 14.57, Lo 13.88, Close 14.11 (-0.3%) FastCurve = {EMPTY}, SlowCurve = {EMPTY}
26
24
22
20
19.88
19.0969
19.0969
16
14
12
10
8
6
4
Jul
Oct
2017
Apr
Jul
Oct
2018
Apr
Jul
Oct

LVH.au - Weekly 05-Jan-18 Open 1.26, Hi 1.43, Lo 1.26, Close 1.4 (11.6%) FastCurve = {EMPTY}, SlowCurve = {EMPTY}
1.60
1.50
1.40
1.30
1.20
1.10
1.00
0.90
0.80
0.706853
0.706853
0.60
0.505
0.40
0.30
0.20
0.10
Jul
Oct
2017
Apr
Jul
Oct
2018
Apr
Jul
Oct

LOV.au - Weekly 05-Jan-18 Open 7, Hi 7.91, Lo 6.7, Close 7.9 (15.0%) FastCurve = 5.71, SlowCurve = 5.71
13
12
11.3239
11.3239
11
10
9
8
7.92
7
6
5
4
3
2
Oct
2016
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2017
Apr
Jul
Oct
2018
Apr
Jul
Oct

EHL.au - Weekly 05-Jan-18 Open 2.4695, Hi 2.61767, Lo 2.42011, Close 2.51889 (2.0%) FastCurve = 2.01, SlowCurve = 2.01
3.91379
3.91379
3.5
3.0
2.6
2.5
2.0
1.5
1.0
0.5
0.0
Oct
2016
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2017
Apr
Jul
Oct
2018
Apr
Jul
Oct

SPL.au - Weekly 05-Jan-18 Open 1.36, Hi 1.39, Lo 1.345, Close 1.385 (1.8%) FastCurve = 1.15, SlowCurve = 1.15
1.70
1.57101
1.57101
1.565
1.50
1.40
1.30
1.20
1.10
1.00
0.90
0.80
0.70
0.60
0.50
Oct
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2018
Apr
Jul
Oct

KGN.au - Weekly 05-Jan-18 Open 6.7, Hi 7.04, Lo 6.6, Close 7.04 (4.3%) FastCurve = {EMPTY}, SlowCurve = {EMPTY}
10
9
7.60709
7.60709
7
6
5
4
3.44
3
2
1
Oct
2017
Apr
Jul
Oct
2018
Apr
Jul
Oct

SIQ.au - Weekly 05-Jan-18 Open 11, Hi 11.2, Lo 10.88, Close 11.19 (3.1%) FastCurve = 9.54, SlowCurve = 9.54
14
12.6857
12.6857
12
11
10.56
10
9
8
7
6
5
4
3
2
Oct
2016
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2017
Apr
Jul
Oct
2018
Apr
Jul
Oct

BLA.au - Weekly 05-Jan-18 Open 14.62, Hi 14.65, Lo 14.18, Close 14.6 (0.4%) FastCurve = 11.70, SlowCurve = 11.70
16
15
14
13
12
11
10
9
8
7
6
5
4
2.99867
2.99867
2
1.06
1
Oct
2016
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2017
Apr
Jul
Oct
2018
Apr
Jul
Oct

PPH.au - Weekly 05-Jan-18 Open 3.78, Hi 4.07, Lo 3.76, Close 4.01 (6.1%) FastCurve = {EMPTY}, SlowCurve = {EMPTY}
4.4
4.18905
4.18905
4.0
3.8
3.6
3.4
3.2
3.12
3.0
2.8
2.6
2.4
2.2
2.0
1.8
1.6
1.4
1.2
2017
Apr
Jul
Oct
2018
Apr
Jul
Oct

PPC.au - Weekly 05-Jan-18 Open 1.43, Hi 1.495, Lo 1.405, Close 1.43 (1.4%) FastCurve = 1.35, SlowCurve = 1.35
1.55
1.50
1.45
1.40
1.35
1.28775
1.28775
1.25
1.20
1.15
1.10
1.05
1.04
1.00
0.95
0.90
0.85
Oct
2016
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2018
Apr
Jul
Oct

HUB.au - Weekly 05-Jan-18 Open 9.59515, Hi 10.9018, Lo 9.47546, Close 10.5726 (10.8%) FastCurve = 8.13, SlowCurve = 8.13
16
15
14
13
12
11
10
9
8
7
6
5
4
3
2
1
14.9
14.4519
14.4519
Oct
2016
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2017
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Jul
Oct
2018
Apr
Jul
Oct

CGC.au - Weekly 05-Jan-18 Open 6.58, Hi 6.66, Lo 6.54, Close 6.6 (0.0%) FastCurve = 6.02, SlowCurve = 6.02
9.5
9.0
8.5
8.14432
8.14432
8.0
7.6
7.5
7.0
6.5
6.0
5.5
5.0
4.5
4.0
3.5
3.0
2.5
2.0
1.5
Oct
2016
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2017
Apr
Jul
Oct
2018
Apr
Jul
Oct

NWH.au - Weekly 05-Jan-18 Open 1.575, Hi 1.675, Lo 1.575, Close 1.67 (6.0%) FastCurve = 1.25, SlowCurve = 1.25
2.2
2.01238
2.01238
1.965
1.8
1.6
1.4
1.2
1.0
0.8
0.6
0.4
0.2
0.0
-0.2
Oct
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Jul
Oct

CIM.au - Weekly 05-Jan-18 Open 51.45, Hi 52.01, Lo 51.32, Close 51.78 (0.6%) FastCurve = 46.34, SlowCurve = 46.34
54
52
49.2324
49.2324
48
46
44
42.25
40
38
36
34
32
30
28
26
24
22
20
Oct
2016
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2018
Apr
Jul
Oct

GDI.au - Weekly 05-Jan-18 Open 1.25, Hi 1.26, Lo 1.247, Close 1.25 (0.0%) FastCurve = 1.19, SlowCurve = 1.19
1.40
1.35286
1.35286
1.30
1.275
1.25
1.20
1.15
1.10
1.05
1.00
0.95
0.90
0.85
0.80
Oct
2016
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2017
Apr
Jul
Oct
2018
Apr
Jul
Oct

KDR.au - Weekly 05-Jan-18 Open 1.885, Hi 2.16, Lo 1.88, Close 2.05 (9.0%) FastCurve = 1.20, SlowCurve = 1.20
2.6
2.4
2.2
1.89262
1.89262
1.8
1.6
1.4
1.35
1.2
1.0
0.8
0.6
0.4
0.2
0.0
Oct
2016
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2017
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Jul
Oct
2018
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Jul
Oct

ELD.au - Weekly 05-Jan-18 Open 8.2, Hi 8.37, Lo 8.01, Close 8.1 (-0.9%) FastCurve = 5.83, SlowCurve = 5.83
9.5
9.0
8.33786
8.33786
8.0
7.5
7.0
6.84
6.5
6.0
5.5
5.0
4.5
4.0
3.5
3.0
Oct
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Apr
Jul
Oct

18 Months Later

4th Scan: Start of June 2018

IEL.au - Weekly 01-Jun-18 Open 8.88, Hi 9.89, Lo 8.77, Close 9.59 (9.2%) FastCurve = 7.32, SlowCurve = 7.32
12.0
11.5
11.0
10.3826
10.3826
10.0
9.5
9.26
9.0
8.5
8.0
7.5
7.0
6.5
6.0
5.5
5.0
4.5
4.0
3.5
3.0
After Scan
Scan Date
2016
Apr
Jul
Oct
2017
Apr
Jul
Oct
2018
Apr
Jul
Oct

LOV.au - Weekly 01-Jun-18 Open 11.91, Hi 12.14, Lo 11.26, Close 11.28 (-3.6%) FastCurve = 8.79, SlowCurve = 8.79
13
12
11.3239
11.3239
11
10
9
8
7.92
7
6
5
4
3
2
Oct
2016
Apr
Jul
Oct
2017
Apr
Jul
Oct
2018
Apr
Jul
Oct

REH.au - Weekly 01-Jun-18 Open 12.58, Hi 12.58, Lo 11.5, Close 12.04 (-3.9%) FastCurve = 10.16, SlowCurve = 10.16
13.5
13.0
12.5
11.9806
11.9806
11.5
11.0
10.5
10.19
10.0
9.5
9.0
8.5
8.0
7.5
7.0
6.5
6.0
Oct
2016
Apr
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Oct
2017
Apr
Jul
Oct
2018
Apr
Jul
Oct

BVS.au - Weekly 01-Jun-18 Open 3.14, Hi 3.14, Lo 3.03, Close 3.13 (0.3%) FastCurve = {EMPTY}, SlowCurve = {EMPTY}
5.0
4.5
3.97573
3.97573
3.9
3.5
3.0
2.5
2.0
1.5
1.0
2017
Apr
Jul
Oct
2018
Apr
Jul
Oct

ALU.au - Weekly 01-Jun-18 Open 21, Hi 21.46, Lo 19.63, Close 21.35 (0.2%) FastCurve = 17.77, SlowCurve = 17.77
32
30
28
25.9044
25.9044
23.86
22
20
18
16
14
12
10
8
6
4
Oct
2016
Apr
Jul
Oct
2017
Apr
Jul
Oct
2018
Apr
Jul
Oct

APX.au - Weekly 01-Jun-18 Open 10.64, Hi 10.8, Lo 9.83, Close 10.28 (-2.7%) FastCurve = 9.12, SlowCurve = 9.12
17
16
15
14.26
14.1236
14.1236
13
12
11
10
9
8
7
6
5
4
3
2
1
0
Oct
2016
Apr
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Oct
2017
Apr
Jul
Oct
2018
Apr
Jul
Oct

JIN.au - Weekly 01-Jun-18 Open 4.36646, Hi 4.65166, Lo 4.36646, Close 4.56315 (5.5%) FastCurve = 4.11, SlowCurve = 4.11
9.0
8.5
8.38
8.0
7.5
7.0
6.75673
6.75673
6.0
5.5
5.0
4.5
4.0
3.5
3.0
2.5
2.0
1.5
1.0
0.5
Oct
2016
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Jul
Oct
2017
Apr
Jul
Oct
2018
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Jul
Oct

NGI.au - Weekly 01-Jun-18 Open 4.14, Hi 4.69, Lo 4.11, Close 4.63 (12.1%) FastCurve = 3.69, SlowCurve = 3.69
6.5
6.0
5.43114
5.43114
5.0
4.63
4.5
4.0
3.5
3.0
2.5
2.0
Oct
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Oct

IMD.au - Weekly 01-Jun-18 Open 1.32, Hi 1.32, Lo 1.265, Close 1.285 (-3.4%) FastCurve = 1.21, SlowCurve = 1.21
1.50
1.35821
1.35821
1.30
1.21
1.20
1.10
1.00
0.90
0.80
0.70
0.60
0.50
0.40
0.30
0.20
0.10
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Oct

RMD.au - Weekly 01-Jun-18 Open 13.63, Hi 13.64, Lo 13.48, Close 13.6 (-0.2%) FastCurve = 12.40, SlowCurve = 12.40
15.4375
15.4375
15.32
16
15
14
13
12
11
10
9
8
7
Oct
2016
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2017
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Jul
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2018
Apr
Jul
Oct

A2M.au - Weekly 01-Jun-18 Open 9.98, Hi 10.28, Lo 9.4, Close 9.61 (-3.9%) FastCurve = 10.52, SlowCurve = 10.52
14
12.4678
12.4678
12
11
10.33
10
9
8
7
6
5
4
3
2
1
0
Oct
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Oct

KGN.au - Weekly 01-Jun-18 Open 9.2, Hi 9.47, Lo 8.3, Close 9.12 (-0.7%) FastCurve = 7.72, SlowCurve = 7.72
10
9
7.60709
7.60709
7
6
5
4
3.44
3
2
1
Oct
2017
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2018
Apr
Jul
Oct

AMI.au - Weekly 01-Jun-18 Open 0.57, Hi 0.635, Lo 0.55, Close 0.615 (11.8%) FastCurve = 0.38, SlowCurve = 0.38
0.85
0.80
0.765
0.75
0.70
0.678459
0.678459
0.60
0.55
0.50
0.45
0.40
0.35
0.30
0.25
0.20
0.15
0.10
0.05
0.00
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SDA.au - Weekly 01-Jun-18 Open 6, Hi 6.075, Lo 5.63, Close 5.71 (-4.7%) FastCurve = 5.47, SlowCurve = 5.47
7.0
6.5
6.0
5.37428
5.37428
5.0
4.5
4.0
3.51
3.5
3.0
Oct
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CSL.au - Weekly 01-Jun-18 Open 184.56, Hi 188.74, Lo 182, Close 186.21 (1.5%) FastCurve = 164.34, SlowCurve = 164.34
240
230
220
210
202.906
202.906
190
183.49
180
170
160
150
140
130
120
110
100
90
80
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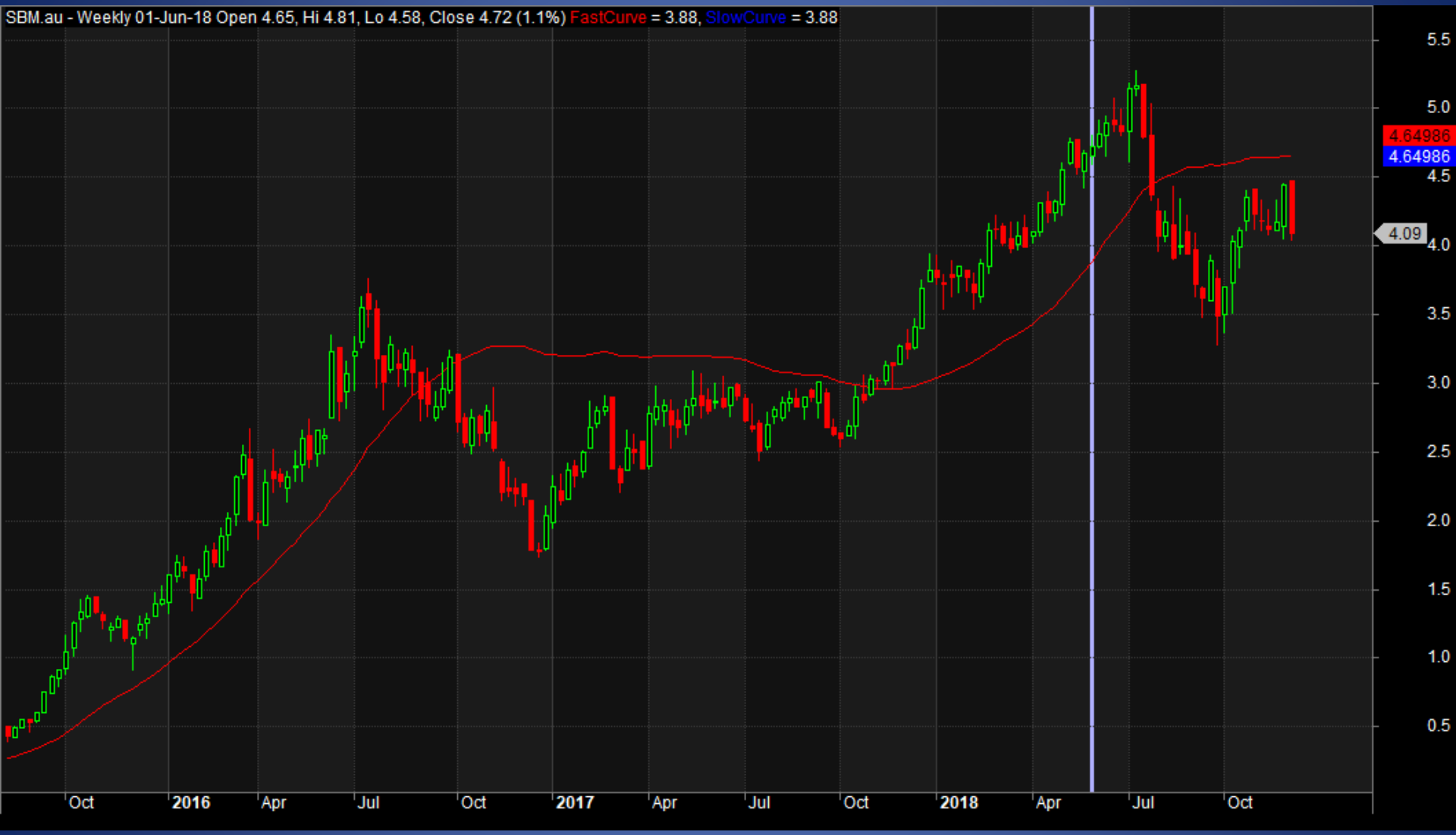
SBM.au - Weekly 01-Jun-18 Open 4.65, Hi 4.81, Lo 4.58, Close 4.72 (1.1%) FastCurve = 3.88, SlowCurve = 3.88
5.5
5.0
4.64986
4.64986
4.5
4.09
4.0
3.5
3.0
2.5
2.0
1.5
1.0
0.5
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HUB.au - Weekly 01-Jun-18 Open 14.2631, Hi 14.8017, Lo 13.2457, Close 13.3454 (-6.4%) FastCurve = 11.25, SlowCurve = 11.25
16
15
14
13
12
11
10
9
8
7
6
5
4
3
2
1
14.9
14.4519
14.4519
Oct
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EHL.au - Weekly 01-Jun-18 Open 3.45, Hi 3.65, Lo 3.3, Close 3.5 (1.4%) FastCurve = 3.04, SlowCurve = 3.04
3.91379
3.91379
3.5
3.0
2.6
2.5
2.0
1.5
1.0
0.5
0.0
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SVW.au - Weekly 01-Jun-18 Open 19.94, Hi 20.15, Lo 19.09, Close 19.46 (-0.7%) FastCurve = 17.91, SlowCurve = 17.91
24
21.4417
21.4417
20
18
16.79
16
14
12
10
8
6
4
Oct
2016
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2018
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Oct

NEC.au - Weekly 01-Jun-18 Open 2.25, Hi 2.43, Lo 2.2, Close 2.38 (5.8%) FastCurve = 2.07, SlowCurve = 2.07
2.8
2.6
2.38504
2.38504
2.2
2.0
1.77
1.8
1.6
1.4
1.2
1.0
0.8
Oct
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Remember Trend Trading Systems Stats

Messy !

- 40% winners.
- Wins twice as big as Losses.
- BIG wins.
- Drawdowns.
- Not consistent.
- Profitable !! Long Term

END