Subject: DJB - Presentation and Bullscript
From: Des Bleakley <des@bleakley.com.au>
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To: Robert Brain <robertb@bullcharts.com.au>

Robert - here's the code for the indicators I demonstrated. Feel free to pass them on.

DJB - ENTER CONDITION - this is an indicator used in two ways - when I have scanned for ASX300 stocks (M/W/D) which are uptrending using (7/12 EMA), I then scan for ENTRY using this indicator, so that the scan results contain only stocks which have exhibited a recent New High ENTRY. I run the six scans (3 for rising and 3 for ENTRY) as a combined scan, with output from one going into the next. I also put this indicator on the M/W/D workspace charts to give a visual reference to what is happening.

6 SCANS RUN AS ONE - very simple - note - as an indication of a good uptrend, I choose for the 7 EMA to be above the 12 EMA for 4 periods - change as you wish.

S1 - 7 bar exponential MA of Close is greater than 12 bar exponential MA of Close every bar for the last 4 bars. - run against ASX300 & monthly; I include incomplete data tickbox.
S2 - 7 bar exponential MA of Close is greater than 12 bar exponential MA of Close every bar for the last 4 bars. - run against weekly data - takes input from S1; I include incomplete data tickbox.
S3 - 7 bar exponential MA of Close is greater than 12 bar exponential MA of Close every bar for the last 4 bars. - run against daily data - takes input from S2;
S4 - DJB - ENTER CONDITION(52) ENTER is true - run against monthly data - takes input from S3. I include incomplete data tickbox. This throws out any stock which is out of the market on monthly basis..
S5 - DJB - ENTER CONDITION(52) ENTER is true - run against weekly data - takes input from S4. I include incomplete data tickbox. This throws out any stock which is out of the market on monthly basis..
S6 - DJB - ENTER CONDITION(52) ENTER is true - run against daily data - takes input from S5. This throws out any stock which is out of the market on monthly basis.
Once you have run these scans, you will have a shortlist of stocks which are worthy of further consideration.

DJB - QUICK PROFIT - this little indicator, puts smiley faces at 1,2,3 & 4 ATR Close. Just something I sometimes use to see whether a stock has run really hard, very quickly and could do with a profit take.

DJB - SHARES HELD - this indicator puts data about shares currently held onto chart whenever one of the selected shares is displayed. Just something I use as a quick memory jog. Modify as you deem fit - there are two repeats of the code to allow for two parcels of shares to be held - you can increase or decrease as required. Change the code to put in your stock codes, price bought, number bought and date bought. Make sure you match all the closing brackets.

DJB - NEW HIGH CLOSE RIBBON - ribbon to show when a new high close has been triggered - useful to visualise why entry has been triggered.

DJB - 7 on 12 EMA - I like to use this to show the crossovers on the chart - makes for clarity when studying entry & exits.

DJB - 7 on 12 EMA RIBBON - easier to read ribbon especially if 7 & 12 are close together on

chart. I use this ribbon on the 3 charts in 1 to establish uptrend (M/W/D)

DJB - ALL OPTIONS - this is the biggest indicator. It accepts parameters so that it will run 45 different strategies. The default is the simplest. You can save different strategies under different names using default to make life easier. You will probably want to go into the settings (STYLE) and turn off some of the data presented and change colours etc. BullCharts has a habit of putting arrows above rather below than where I really want them -you can sort this out in properties / style at run time & save as new defaults. If you put a number into the third field (not 312,712,312712 etc) then the exit will be ATR times that number.

DJB - KISS - KEEP IT SIMPLE STUPID - is a slightly cut down version which puts less clutter on the screen and uses a simple entry & exit strategy.

DJB - DRAWDOWN - This opens a new pane and allows you to scroll back over time showing the drawdown at that point in time. The summary in KISS & DJB - ALL OPTIONS displays Maximum Drawdown. This takes same parameters as ALL OPTIONS so that you model the drawdown for a specific matched strategy.

DJB - EMA DOWNTURN EXIT - This system looks to exit as a longer term EMA goes level, just before a downturn. It aims to exit prior to the EMA crossover exit. Testing shows that this often gives better results. After some testing, I think 36 EMA works best overall, but each stock seems to like a particular value (26 seems good for some others). I am thinking of finding the best for each stock & run this indicator/strategy for each stock with the setting that is best for that stock - but is this valid or am I curve fitting?

I usually run this stuff on weekly charts, it obviously takes longer to draw daily charts just because of the extra data - depends on your desktop grunt.

I attach the presentation too.

Let me know if you come across any errors, inconsistencies etc as there are always bugs in this kind of stuff.

If you have any questions at all, feel free to contact me.

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Regards
Des

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─Attachments:────────────────────────────────────

DJB - ENTER CONDITION.txt   1.1 kB

DJB - QUICK PROFIT.txt	1.0 kB
DJB - SHARES HELD.txt	4.5 kB
DJB - NEW HIGH CLOSE RIBBON.txt	222 bytes
DJB - 7 on 12 EMA.txt	354 bytes
DJB - 7 on 12 EMA RIBBON.txt	270 bytes
DJB - ALL OPTIONS.txt	10.3 kB
DJB - KISS.txt	7.3 kB
DJB - DRAWDOWN.txt	6.0 kB
DJB - EMA DOWNTURN EXIT.txt	8.3 kB
FRIENDS - 15 Mar 2017.pptx	1.1 MB