

<u>Code</u>	<u>Purchase Date</u>	<u>Purchase Price (\$)</u>	<u>Last (\$)</u>	<u>Units</u>	<u>Market Value (\$)</u>	<u>Profit / Loss (\$)</u>	<u>Change (%)</u>
BRG	16/10/2017	11.74	11.75	926	10,880.50	9.26	0.09
BWX	16/10/2017	6.81	7.15	970	6,935.50	329.8	4.99
CAR	16/10/2017	13.19	14.09	746	10,511.14	671.4	6.82
CGC	16/10/2017	6.26	5.75	1124	6,463.00	-573.24	-8.15
FLT	16/10/2017	46.65	49.92	104	5,191.68	340.08	7.01
GCS	16/10/2017	0.83	0.79	4400	3,476.00	-176	-4.82
GTK	16/10/2017	5.23	5.42	1148	6,222.16	218.12	3.63
IEL	16/10/2017	5.86	7	1332	9,324.00	1,518.48	19.45
MND	16/10/2017	16.68	16.93	588	9,954.84	147	1.5
MTS	16/10/2017	2.595	3.1	3840	11,904.00	1,939.20	19.46
NST	16/10/2017	5.035	5.82	2000	11,640.00	1,570.00	15.59
NXT	16/10/2017	5.025	5.74	2200	12,628.00	1,573.00	14.23
PAI	16/10/2017	1.17	1.27	10000	12,700.00	1,000.00	8.55
PTM	16/10/2017	7.28	7.61	700	5,327.00	231	4.53
RWC	16/10/2017	3.92	4.07	1155	4,700.85	173.25	3.83
S32	16/10/2017	3.4	3.66	2440	8,930.40	634.4	7.65
TWE	16/10/2017	14.75	17.21	792	13,630.32	1,948.32	16.68
WHC	16/10/2017	4	4.46	1150	5,129.00	529	11.5
BKL	16/10/2017	138.77	154.01	36	5,544.36	548.64	10.98
LYC	16/10/2017	2.1	1.815	3200	5,808.00	-912	-13.57
SGM	8/01/2018	17.26	16.28	780	12,698.40	-764.4	-5.68
CCZ	22/01/2018	0.061	0.066	33000	2,178.00	165	8.2
EVN	29/01/2018	2.76	2.79	3600	10,044.00	108	1.09
MNY	6/02/2018	1.72	1.63	5330	8,687.90	-479.7	-5.23
ATL	6/02/2018	1.8	1.815	4200	7,623.00	63	0.83
Total					208,132.05	10,811.61	5.479

Starting Capital	200,000
Cost Value	197,320
Cash	894.00

(cents are rounded to the nearest dollar)

Trading profit (current)	10,811
Add Dividends Received	675
Less brokerage	363
Total Profit	11,123
Total value adding market value, cash and dividend	209,338

Notes about this system. Please read carefully

Many trades have a buy date of 16/10/17 but they were bought in two parcels so buy prices may not exactly match the stock price on the 16/10/17.

ALL stocks purchased either made a new 52 week high or a recent 52 week high

Sizing: this system uses a volatility based sizing method, that means not all stocks are bought using the simple 5% equity rule as the eBook. Trade size is determined by the stocks volatility, reducing risk on stocks that are very volatile.

There is no "better" sizing method, sizing methods are determined by the traders preference, volatility sizing methods are my preference, it does not mean to say set

sizing methods such as in the eBook are not valid or do not have merit.

Trades this week: Sold RFF at 2.09

Bought ATL at 1.80 and MNY at 1.72

ATL and MNY were new 52 week highs for my system.

I placed buy orders in the market below the trigger price because of this weeks volatility

Both buys were triggered on Tuesday

The portfolio fell around 5% this week.

the rotational momentum system was sold out the last week of January.

I feel this system needs more work before continuing.

I was also concerned about the price action of the ASX, I don't see it as a concern for the longer term systems, but this was an aggressive shorter term method so the impact would have been greater. The summary of performance is below

[The
system
was in the
market for
6 weeks](#)

**Sold
value**

66,623.00

Cash on hand	40,569
Capital left after selling out	107,192
Add Dividends Received	0
Less brokerage	288
Total profit from system	6,904

the system started mid Dec and finished early Feb.
 In that time it made 6,904 from a starting capital of 100K
 So that's 59.78 % annualised return.

The method for calculating annualised return is here
 52 weeks divided by length of system in the market (6 weeks)
 $52/6 = 8.66$
 $8.66 \times \text{profit of } 6,904 = 59,788$



