

Practical Ways to Profit in Ever Changing Markets



ATAA 2018 National Conference
18-20 May 2018 Rendezvous Hotel Melbourne



2018 Conference Program

Friday 18 May 2018

07:30 – 17:30	Delegate registration
07:30 – 08:20	Tea, coffee and networking
08:30 – 08:40	Conference Opening Warren Murnane: ATAA President's Address
08:40 – 09:50	Chris Weston: Inflation and Volatility <p>Developed market central banks have distorted and manipulated financial markets to such an extent, with asset markets responding and moving to levels that now pose undeniable risks that they themselves are now genuinely concerned about financial stability. The one key risk to markets then is ultimately the one thing they are trying to create; inflation. Importantly, there are signs that price pressures are coming and central banks may have to act aggressively or risk falling way behind the curve.</p> <p>In this presentation, Chris looks at a number of key charts that argue for higher inflation, which could ultimately become a major volatility event. The central bank inspired trade, that has cornered money managers to sell volatility structures while going long equities and high yield credit, may have to be unwound rapidly. By understanding the triggers and applying a technical and price action overlay, we can protect our capital and even profit should volatility break out in the months ahead.</p>
09:50 – 10:20	MORNING TEA - tea, coffee, networking and visit exhibitors
10:25 – 12:00	Dan Gramza: Exploit Opportunities in the Stock, Options and Futures Markets <p>Take your trading strategy to the next level. Discover new trading strategies and gain insights into the markets with the power of Behavioral Japanese candle charting. Dan shares his proprietary approach to what he refers to as Behavioral Japanese candle trading techniques. His simplified approach will provide clarity to how you look at the markets. Drawing on over 30 years of trading experience Dan will apply these concepts in real time and identify trading opportunities to current markets selected by the audience. Whether you're new to trading or are an experienced trader, Dan's exclusive presentation will provide you with new tools to identify trading opportunities.</p>
12:00 – 13:20	LUNCH

Please check the website for the latest details: conference.ataa.asn.au

For further enquiries contact the conference secretariat Expert Events on +61 7 3848 2100 or email Conference-Bookings@ATAA.asn.au





13:30 – 14:30	<p>Kevin Saunders: <i>Trading models are Wrong, But That's OK</i></p> <p>Trading models are never perfect. Sometimes they will be wrong. It is impossible to predict all market outcomes because the real world is nuanced. Models are invaluable, however, because unlike the complex world, models are predictable. So why not trade the model, instead of the market? Kevin will speak about building portfolios of robust trading logic and working with weaknesses inherent in trading systems. It is all about taming the beast via system portfolio management.</p>
14:30 – 14:40	<p>Short Comfort Break</p>
14:40 – 15:40	<p>Bruce Vanstone: <i>Momentum</i></p> <p>Much of Bruce's work over the years has been focused on both the cross-sectional and time-series momentum anomalies. In his presentation, Bruce will explain the momentum approach, the techniques and potential pitfalls in momentum investment, and the academic and statistical evidence supporting it. Bruce will also show some of his latest research on momentum, including new ranking metrics, and the application of momentum to ETFs.</p>
15:40 – 16:10	<p>AFTERNOON TEA - tea, coffee, networking and visit exhibitors</p>
16:15 – 17:15	<p>Stephen Harvey: <i>New Market Wizards; Old Market Gods – The Changing Risk Landscape of Technical Analysis</i></p> <p>During this conversation I will review the current landscape of Technical Analysis and consider what it is that binds our discipline together. I will consider a mixture of some of the more common trading risks discussed in the literature and those that are equally common - but rarely discussed. Consideration will also be given to emergent risks. For each risk identified, effective mitigation strategies will be outlined.</p> <p>In keeping with the Conference's emphasis on the practical application of knowledge a specific tool and methodology for the management of any risk will be provided. The presentation will be sufficiently grounded in the evidence to enable attendees to separate the facts about risks from the hype and the headlines.</p>
17:30 – 18:30	<p>"Meet the Speaker" Workshops</p> <p>A hugely popular unscripted Question and Answer session for the first 60 conference registrations. Only 15 people per workshop group. Delegates may only attend if they are registered for the particular session.</p>
	<p>Evening at leisure</p>





Saturday 19 May 2018

07:30 – 17:30	Delegate registration
07:30 – 08:20	Tea, coffee and networking
08:20 – 08:30	Conference Day 2 Opening
08:30 – 10:00	<p>Linda Raschke: Modeling Price Structure and Modeling Strategies</p> <p>Linda will share insights and tips from three decades of research and modeling. She will discuss how she developed and uses a quantifiable approach for price structure as well as different questions to ask when modeling. She will then take this a step further and discuss how to develop strategies to take advantage of certain price structures, the importance of recognizing state changes, and markers that can indicate arbitrage opportunities. This is meant to be practical with interesting conceptual angles of value to those who do not do backtesting and modeling work!</p>
10:00 – 10:25	MORNING TEA - tea, coffee, networking and visit exhibitors
10:30 – 11:30	<p>Kris Longmore: Time is Money: Fast, Robust Feedback on Trading Ideas</p> <p>Researching and developing systematic trading strategies is difficult and time-consuming. There exists a vast universe of possible approaches to the markets, and traders can spend significant amounts of time performing research that yields little of value. While the chronic rejection of one's ideas is a way of life for trading systems researchers (only a small percentage of ideas ever see production), a principled, objective approach to early idea evaluation ensures that time and effort is reserved for ideas most likely to yield performant trading strategies.</p> <p>Here we present a quantitative work-flow for fast, informative and robust feedback on early-stage trading ideas. The work-flow interfaces seamlessly with several data sources (local and remote), leverages modern high-performance computing techniques, and provides objective, quantitative feedback using sound statistical analysis. Best of all, the work-flow's infrastructure is built on free and open source software, and it can be used to evaluate any trading strategy whose signals can be computed prior to its simulation, making it particularly relevant to TA-based trading strategies.</p>
11:30 – 11:50	Major Sponsor Presentation
11:50 – 12:40	<p>Alan Oliver: Time – The Forgotten Dimension</p> <p>Trading has many methods available, and each trader will take on a method or system that appeals to their preferred outcome. W.D.Gann created his own methods and tools; some of these have been very hot topics amongst traders. Gann focussed on Time as his most important trading technique, and in doing so created several Time factors that he used to remarkable effect. We will look at his Time factors, showing traders incredible numbers working on each and every segment of the market. These factors have been very hard to learn but when put into simple terms on current charts these techniques reveal outstanding opportunities well before the rest of the trading public realises a reversal is in play.</p>
12:40 – 14:00	LUNCH





14:10 – 15:40	<p>Dan Gramza: Trading in the Eye of the Storm</p> <p>Trade with confidence and focus, and overcome the storms of emotional traps and negative thought pitfalls that prevent you from consistently implementing your trading strategy. This intensive talk provides you with the information and tools necessary to build a strong trading mental skill set, and shows you how to remain in the present trading moment and emotionally neutral while your trading strategy and the market do the work. Dan will show you how the synchronization of mind, body and spirit, so critical to effective practice of any martial art can help you remain mentally alert, yet relaxed and physically prepared to tackle any market challenge.</p>
15:40 – 15:50	<p>Short Comfort Break</p>
15:50 – 16:50	<p>Brent Penfold: Back to the Future for Practical Trading in Ever Changing Markets</p> <p>Never before has uncertainty dominated the markets like it has today. Traders have never had so many big questions to answer. Will the Euro hold together? Will the USA get a handle on its debt and deficit? Will China return to trend growth? Will Japan reverse its demographic decline? Will central banks reduce their balance sheets? With so many unanswered questions and so much uncertainty is it no wonder that so many traders in so many markets are looking for practical ways to profit in ever changing markets? Yet despite global anxiety and confusion there is a core body of trading knowledge within the markets that can provide a level of certainty. Certainty that traders can use to rebuild their confidence and begin to trade again with purpose and profit. Knowledge that experienced traders know and inexperienced traders don't.</p> <p>Brent will be sharing a common overlooked strategy that works as well today as it did when it was first discovered. This presentation will be a walk down memory lane to remind attendees that the more markets change the more they stay the same.</p>
17:00 – 18:00	<p>Conference Huddles</p> <p>A fantastic opportunity for like-minded traders and investors to find each other, make new friends, and discuss your favourite topics. Subject areas will be announced directly prior to the conference.</p>
18:00 – 19:00	<p>Free time and networking</p>
19:00 – 23:00	<p>ATAA Gala Dinner</p> <p>Optional extra event with conference speakers mingling at tables. Heritage Lounge, Rendezvous Hotel</p>





Sunday 20 May 2018

08:30 – 17:00	Delegate registration
08:20 – 08:50	Tea, coffee and networking
08:50 – 09:00	Conference Day 3 Opening
09:00 – 10:30	<p>Linda Raschke: Trading Process</p> <p>Trading process includes everything from initial homework and preparation, mental state, execution and trade management and a host of other factors so important to developing consistency and minimizing unforced errors while trading. Linda will go through what her trading process is for both discretionary and systematic trading, helpful tips about avoiding common mistakes, eliminating distractions and staying confident yet flexible. Any approach must be simple and streamlined and balanced! Traders fail not from lack of knowledge but from holes in their process!</p>
10:30 – 11:00	MORNING TEA - tea, coffee, networking and visit exhibitors
11:10 – 12:10	<p>Andrew Swanscott: An Algorithmic Approach to Trading Cryptocurrencies</p> <p>With the rise of cryptocurrency prices and the introduction of BitCoin Futures, there's a lot of buzz about bitcoin and other cryptocurrencies, however opinions are divided on the legitimacy and future of these newer markets. Are cryptocurrencies just a fad or are they here to stay, and if they are here to stay, how can we leverage them as traders? In this presentation, we'll take a brief look at the history of bitcoin, the advantages and challenges, plus we'll analyse key market characteristics to discover potential opportunities for algorithmic trading approaches.</p>
12:10 – 13:10	LUNCH
13:20 – 14:20	<p>Cam Mitchell: Twelve Steps to Trading Success</p> <p>Simple Geometry & Psychology in The Financial Markets</p> <p>The presentation will cover the following areas:</p> <ul style="list-style-type: none"> ■ three simple techniques that will dramatically increase your win / loss ratio ■ how you can use these techniques on any financial market and any time frame (weekly, daily, intraday) ■ how to use simple geometry to maximise profits and pin point your entry ■ how to eliminate that feeling of dread in your stomach when placing a trade ■ how to develop your own non-emotional pre-trade routine. I will show you how I trade LIVE ■ why back testing is so important and how to do it properly ■ how to use simple stop loss and profit targets and WHY to use them ■ how Wall Street traders use Time and Price to determine the safest entry point ■ how to model the psychology of a professional athlete.
14:20 – 14:30	Short Comfort Break
14:30 – 15:50	<p>Panel Discussion</p> <p>An opportunity for you to ask a question on notice. Questions will be called for early in the conference, and then put to the panel in this very informative session.</p> <p>Dan Gramza, Kris Longmore, Cam Mitchell, Linda Raschke, Kevin Saunders</p>
15:50 – 16:00	Conference Closing Address
16:00 – 17:00	Tea, coffee and farewell to new friends

