Better Rotation Indicator

MultiCharts Code from Chun-Kai - 20 February 2017

_Better Rotation Asset Class

```
Inputs:  Lookback(52), Normalise(False);

Value1 = C of Data1; {Equities SPY}
Value2 = C of Data2; {EM Equities EEM}
Value3 = C of Data3; {Govt Bonds TLT}
Value4 = C of Data4; {Corp Bonds LQD}
Value5 = C of Data5; {Junk Bonds HYG}
Value6 = C of Data6; {Commodities DBC}
Value7 = C of Data7; {Gold GLD}
Value8 = C of Data8; {Real Estate IYR}

If Value1[Lookback] <> 0 then Value11 = (Value1/Value1[Lookback]-1)*100;
If Value2[Lookback] <> 0 then Value12 = (Value2/Value2[Lookback]-1)*100;
If Value3[Lookback] <> 0 then Value13 = (Value3/Value3[Lookback]-1)*100;
If Value4[Lookback] <> 0 then Value14 = (Value4/Value4[Lookback]-1)*100;
If Value5[Lookback] <> 0 then Value15 = (Value5/Value5[Lookback]-1)*100;
If Value6[Lookback] <> 0 then Value16 = (Value6/Value6[Lookback]-1)*100;
If Value7[Lookback] <> 0 then Value17 = (Value7/Value7[Lookback]-1)*100;
If Value8[Lookback] <> 0 then Value18 = (Value8/Value8[Lookback]-1)*100;

If Normalise then begin
        Value20 = Maxlist(Value11,Value12,Value13,Value14,Value15,Value16,Value17,Value18);
        Value21 = Minlist(Value11,Value12,Value13,Value14,Value15,Value16,Value17,Value18);
        if value20 <> value21 then begin
        Value11 = ((Value11-Value21)/(Value20-Value21))*100;
        Value12 = ((Value12-Value21)/(Value20-Value21))*100;
        Value13 = ((Value13-Value21)/(Value20-Value21))*100;
        Value14 = ((Value14-Value21)/(Value20-Value21))*100;
        Value15 = ((Value15-Value21)/(Value20-Value21))*100;
        Value16 = ((Value16-Value21)/(Value20-Value21))*100;
        Value17 = ((Value17-Value21)/(Value20-Value21))*100;
        Value18 = ((Value18-Value21)/(Value20-Value21))*100;
        end;
End;

If CurrentBar > Lookback then begin
Plot1(Value11,"Equities",Cyan);
Variables: MyText1(0);
If LastBarOnChart then begin
        MyText1 = Text_new_self(date,time,Value11,"  Equities");
        text_setColor(MyText1, Cyan);
```

```
        text_setstyle(MyText1, 1, 2);
        text_setsize(MyText1, 14);
End;

Plot2(Value12,"EM Equities",DarkGray);
Variables: MyText2(0);
If LastBarOnChart then begin
        MyText2 = Text_new_self(Date,Time,Value12,"  EM Equities");
        text_setColor(MyText2, DarkGray);
        text_setstyle(MyText2, 1, 2);
        text_setsize(MyText2, 14);
End;

Plot3(Value13,"Govt Bonds",Red);
Variables: MyText3(0);
If LastBarOnChart then begin
        MyText3 = Text_new_self(Date,Time,Value13,"  Govt Bonds");
        text_setColor(MyText3, Red);
        text_setstyle(MyText3, 1, 2);
        text_setsize(MyText3, 14);
End;

Plot4(Value14,"Corp Bonds",DarkRed);
Variables: MyText4(0);
If LastBarOnChart then begin
        MyText4 = Text_new_self(Date,Time,Value14,"  Corp Bonds");
        text_setColor(MyText4, DarkRed);
        text_setstyle(MyText4, 1, 2);
        text_setsize(MyText4, 14);
End;

Plot5(Value15,"Junk Bonds",Magenta);
Variables: MyText5(0);
If LastBarOnChart then begin
        MyText5 = Text_new_self(Date,Time,Value15,"  Junk Bonds");
        text_setColor(MyText5, Magenta);
        text_setstyle(MyText5, 1, 2);
        text_setsize(MyText5, 14);
End;

Plot6(Value16,"Commodities",Blue);
Variables: MyText6(0);
If LastBarOnChart then begin
        MyText6 = Text_new_self(Date,Time,Value16," Commodities");
        text_setColor(MyText6, Blue);
        text_setstyle(MyText6, 1, 2);
        text_setsize(MyText6, 14);
End;
```

```
Plot7(Value17,"Gold",Yellow);
Variables: MyText7(0);
If LastBarOnChart then begin
        MyText7 = Text_new_self(Date,Time,Value17,"  Gold");
        text_setColor(MyText7, Yellow);
        text_setstyle(MyText7, 1, 2);
        text_setsize(MyText7, 14);
End;

Plot8(Value18,"Real Estate",Green);
Variables: MyText8(0);
If LastBarOnChart then begin
        MyText8 = Text_new_self(Date,Time,Value18,"  Real Estate");
        text_setColor(MyText8, Green);
        text_setstyle(MyText8, 1, 2);
        text_setsize(MyText8, 14);
End;

If Normalise = False then Plot9(0,"Zero",White);

End;
```