

Better Rotation Indicators

TradeStation EasyLanguage - 11 December 2016

_Better Rotation Asset Class

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

Using elsystem.drawing;

Using elsystem.drawingobjects;

Value1 = C Data1; {Equities SPY}

Value2 = C Data2; {EM Equities EEM}

Value3 = C Data3; {Govt Bonds TLT}

Value4 = C Data4; {Corp Bonds LQD}

Value5 = C Data5; {Junk Bonds HYG}

Value6 = C Data6; {Commodities DBC}

Value7 = C Data7; {Gold GLD}

Value8 = C 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);

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;

If CurrentBar > Lookback then begin

Plot1(Value11,"Equities",Cyan);

Variables: TextLabel MyText1(null);

If LastBarOnChart then begin

```
MyText1 = TextLabel.Create(DTPoint.Create(BarDateTime,Value11)," Equities");
MyText1.Color = Color.Cyan;
MyText1.VStyle = VerticalStyle.Center;
MyText1.ShowInPlotSubgraph = True;
DrawingObjects.Add(MyText1);
End;

Plot2(Value12,"EM Equities",DarkGray);
Variables: TextLabel MyText2(null);
If LastBarOnChart then begin
    MyText2 = TextLabel.Create(DTPoint.Create(BarDateTime,Value12)," EM Equities");
    MyText2.Color = Color.DarkGray;
    MyText2.VStyle = VerticalStyle.Center;
    MyText2.ShowInPlotSubgraph = True;
    DrawingObjects.Add(MyText2);
End;

Plot3(Value13,"Govt Bonds",Red);
Variables: TextLabel MyText3(null);
If LastBarOnChart then begin
    MyText3 = TextLabel.Create(DTPoint.Create(BarDateTime,Value13)," Govt Bonds");
    MyText3.Color = Color.Red;
    MyText3.VStyle = VerticalStyle.Center;
    MyText3.ShowInPlotSubgraph = True;
    DrawingObjects.Add(MyText3);
End;

Plot4(Value14,"Corp Bonds",DarkRed);
Variables: TextLabel MyText4(null);
If LastBarOnChart then begin
    MyText4 = TextLabel.Create(DTPoint.Create(BarDateTime,Value14)," Corp Bonds");
    MyText4.Color = Color.DarkRed;
    MyText4.VStyle = VerticalStyle.Center;
    MyText4.ShowInPlotSubgraph = True;
    DrawingObjects.Add(MyText4);
End;

Plot5(Value15,"Junk Bonds",Magenta);
Variables: TextLabel MyText5(null);
If LastBarOnChart then begin
    MyText5 = TextLabel.Create(DTPoint.Create(BarDateTime,Value15)," Junk Bonds");
    MyText5.Color = Color.Magenta;
    MyText5.VStyle = VerticalStyle.Center;
    MyText5.ShowInPlotSubgraph = True;
    DrawingObjects.Add(MyText5);
End;

Plot6(Value16,"Commodities",Blue);
```

```
Variables: TextLabel MyText6(null);
If LastBarOnChart then begin
    MyText6 = TextLabel.Create(DTPoint.Create(BarDateTime,Value16)," Commodities");
    MyText6.Color = Color.Blue;
    MyText6.VStyle = VerticalStyle.Center;
    MyText6.ShowInPlotSubgraph = True;
    DrawingObjects.Add(MyText6);
End;
```

```
Plot7(Value17,"Gold",Yellow);
Variables: TextLabel MyText7(null);
If LastBarOnChart then begin
    MyText7 = TextLabel.Create(DTPoint.Create(BarDateTime,Value17)," Gold");
    MyText7.Color = Color.Yellow;
    MyText7.VStyle = VerticalStyle.Center;
    MyText7.ShowInPlotSubgraph = True;
    DrawingObjects.Add(MyText7);
End;
```

```
Plot8(Value18,"Real Estate",Green);
Variables: TextLabel MyText8(null);
If LastBarOnChart then begin
    MyText8 = TextLabel.Create(DTPoint.Create(BarDateTime,Value18)," Real Estate");
    MyText8.Color = Color.Green;
    MyText8.VStyle = VerticalStyle.Center;
    MyText8.ShowInPlotSubgraph = True;
    DrawingObjects.Add(MyText8);
End;
```

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

End;
```

Better Rotation Forex

Inputs: Lookback(52);

Using elsystem.drawing;

Using elsystem.drawingobjects;

Value1 = C Data1; {Euro EURUSD}

Value2 = C Data2; {Aussie AUDUSD}

Value3 = C Data3; {Pound GBPUSD}

Value4 = C Data4; {Kiwi NZDUSD}

Value5 = 1/C Data5; {Loonie inverse USDCAD}

Value6 = 1/C Data6; {Yen inverse USDJPY}

Value7 = 1/C Data7; {Swissie inverse USDCHF}

Value8 = 1/C Data8; {Peso inverse USDMXN}

Value9 = 1/C Data9; {Rand inverse USDZAR}

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 Value9[Lookback] <> 0 then Value19 = (Value9/Value9[Lookback]-1)*100;

Value20 = (Value11+Value12+Value13+Value14+Value15+Value16+Value17+Value18+Value19)/9;

Plot1(Value11,"Euro",Blue);

Variables: TextLabel MyText1(null);

If LastBarOnChart then begin

 MyText1 = TextLabel.Create(DTPoint.Create(BarDateTime,Value11)," Euro");

 MyText1.Color = Color.Blue;

 MyText1.VStyle = VerticalStyle.Center;

 MyText1.ShowInPlotSubgraph = True;

 DrawingObjects.Add(MyText1);

End;

Plot2(Value12,"Aussie",Green);

Variables: TextLabel MyText2(null);

If LastBarOnChart then begin

 MyText2 = TextLabel.Create(DTPoint.Create(BarDateTime,Value12)," Aussie");

 MyText2.Color = Color.Green;

 MyText2.VStyle = VerticalStyle.Center;

 MyText2.ShowInPlotSubgraph = True;

 DrawingObjects.Add(MyText2);

End;

```
Plot3(Value13,"Pound",Red);
Variables: TextLabel MyText3(null);
If LastBarOnChart then begin
    MyText3 = TextLabel.Create(DTPoint.Create(BarDateTime,Value13)," Pound");
    MyText3.Color = Color.Red;
    MyText3.VStyle = VerticalStyle.Center;
    MyText3.ShowInPlotSubgraph = True;
    DrawingObjects.Add(MyText3);
```

End;

```
Plot4(Value14,"Kiwi",DarkGray);
Variables: TextLabel MyText4(null);
If LastBarOnChart then begin
    MyText4 = TextLabel.Create(DTPoint.Create(BarDateTime,Value14)," Kiwi");
    MyText4.Color = Color.DarkGray;
    MyText4.VStyle = VerticalStyle.Center;
    MyText4.ShowInPlotSubgraph = True;
    DrawingObjects.Add(MyText4);
```

End;

```
Plot5(Value15,"Loonie",Magenta);
Variables: TextLabel MyText5(null);
If LastBarOnChart then begin
    MyText5 = TextLabel.Create(DTPoint.Create(BarDateTime,Value15)," Loonie");
    MyText5.Color = Color.Magenta;
    MyText5.VStyle = VerticalStyle.Center;
    MyText5.ShowInPlotSubgraph = True;
    DrawingObjects.Add(MyText5);
```

End;

```
Plot6(Value16,"Yen",Yellow);
Variables: TextLabel MyText6(null);
If LastBarOnChart then begin
    MyText6 = TextLabel.Create(DTPoint.Create(BarDateTime,Value16)," Yen");
    MyText6.Color = Color.Yellow;
    MyText6.VStyle = VerticalStyle.Center;
    MyText6.ShowInPlotSubgraph = True;
    DrawingObjects.Add(MyText6);
```

End;

```
Plot7(Value17,"Swissie",Cyan);
Variables: TextLabel MyText7(null);
If LastBarOnChart then begin
    MyText7 = TextLabel.Create(DTPoint.Create(BarDateTime,Value17)," Swissie");
    MyText7.Color = Color.Cyan;
    MyText7.VStyle = VerticalStyle.Center;
    MyText7.ShowInPlotSubgraph = True;
```

```
        DrawingObjects.Add(MyText7);
End;

Plot8(Value18,"Peso",DarkRed);
Variables: TextLabel MyText8(null);
If LastBarOnChart then begin
    MyText8 = TextLabel.Create(DTPoint.Create(BarDateTime,Value18)," Peso");
    MyText8.Color = Color.DarkRed;
    MyText8.VStyle = VerticalStyle.Center;
    MyText8.ShowInPlotSubgraph = True;
    DrawingObjects.Add(MyText8);
End;

Plot9(Value19,"Rand",DarkGreen);
Variables: TextLabel MyText9(null);
If LastBarOnChart then begin
    MyText9 = TextLabel.Create(DTPoint.Create(BarDateTime,Value19)," Rand");
    MyText9.Color = Color.DarkGreen;
    MyText9.VStyle = VerticalStyle.Center;
    MyText9.ShowInPlotSubgraph = True;
    DrawingObjects.Add(MyText9);
End;

Plot10(Value20,"Average",White);
Plot11(0,"Zero",White);
```