



RotationPro™

RotationPro™

USER MANUAL

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1.0 Getting Started - Overview

RotationPro™ is a step change in how you view the markets. A dynamic heatmap highlights the rotation of fund flows across multiple securities at once and over different timeframes. It's intuitive and much easier and more effective than scrolling through lots of charts. The underlying system is back tested which means that you can trust the signals. RotationPro shows trend reversals as simple colour change and lets you know ahead of time at what level the next reversal is due. Augment your analysis using simple colour coded pattern recognition: we will show you how. Switch seamlessly from absolute prices to benchmark relative.

Access an existing library of watchlists and build new portfolios effortlessly. Click the User Guide in the RotationPro App Storefront to watch an excellent one minute introductory video. Go to **www.RotationPro.com/videos** for a great series of short instruction videos

- Introduction video
- Getting Started
- Basic Functions
- Level Two Functions
- Portfolio Functions
- Tabs and Watchlists

Then on to the first two of a series of Practice Run videos to help you get best results.

1.1.0 Getting Started - RotationPro: Basic Purpose



The heatmap display used in RotationPro differs from standard ‘at the last date’ heatmaps in that it offers context. The lookback period shows the progression of trending phases on different timeframes.

Blue is up, red is down and stronger colours show higher momentum / volatility.

Overall at a glance, you are able to view rotation status across any group of securities or markets –in absolute or relative terms. This is a lot easier than wading through multiple charts, even for experienced technicians.

A chart can be displayed matching the colour status of the heatmap at each time interval. As you can see here, the signals are clean.

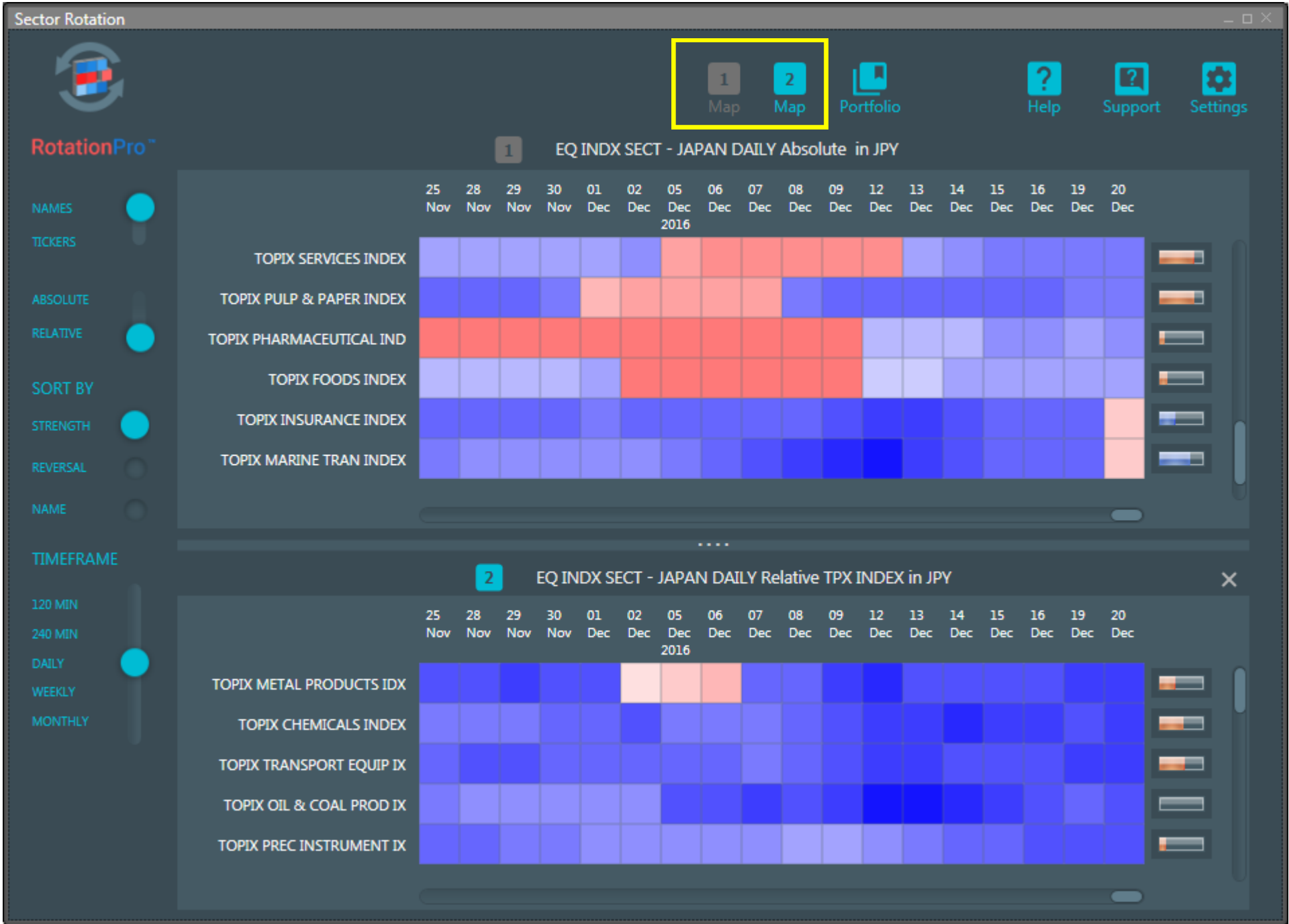
The underlying system is back-tested and is robust and profitable. Pattern recognition can also be used to great effect. RotationPro allows you rapidly and accurately to gauge the flow of funds across any universe of instruments allowing you to focus in on where the best risk reward opportunities are to be found.

1.1.1 Getting Started: Navigation - Top Toolbar



- Icons from left to right:
- Map 1 and 2** - generate single or twin heatmaps.
 - Portfolio** - portfolio and watch-list management tab.
 - Support** - support and user guide information.
Help - RotationPro Context Help tips.
 - Settings** - default settings for functions.

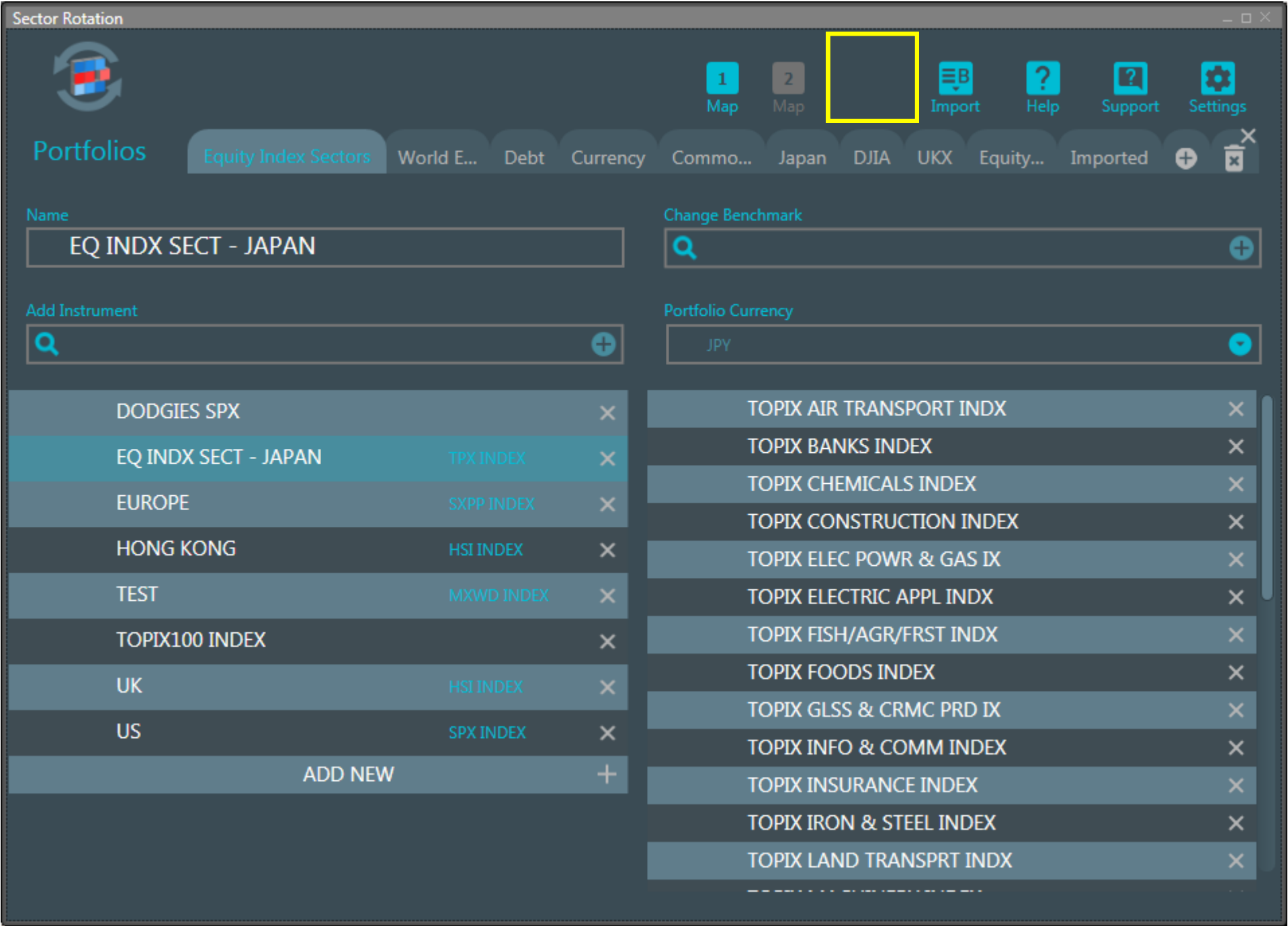
1.1.2 Getting Started: Navigation - Top Toolbar: Maps 1 & 2



Map 1 and 2 - generate single or twin heatmaps

- Toggle between the Map icons to create a second heatmap.
- This allows you to concurrently read across to another timeframe, to compare absolute and relative data side by side, or to look at two separate markets at once.

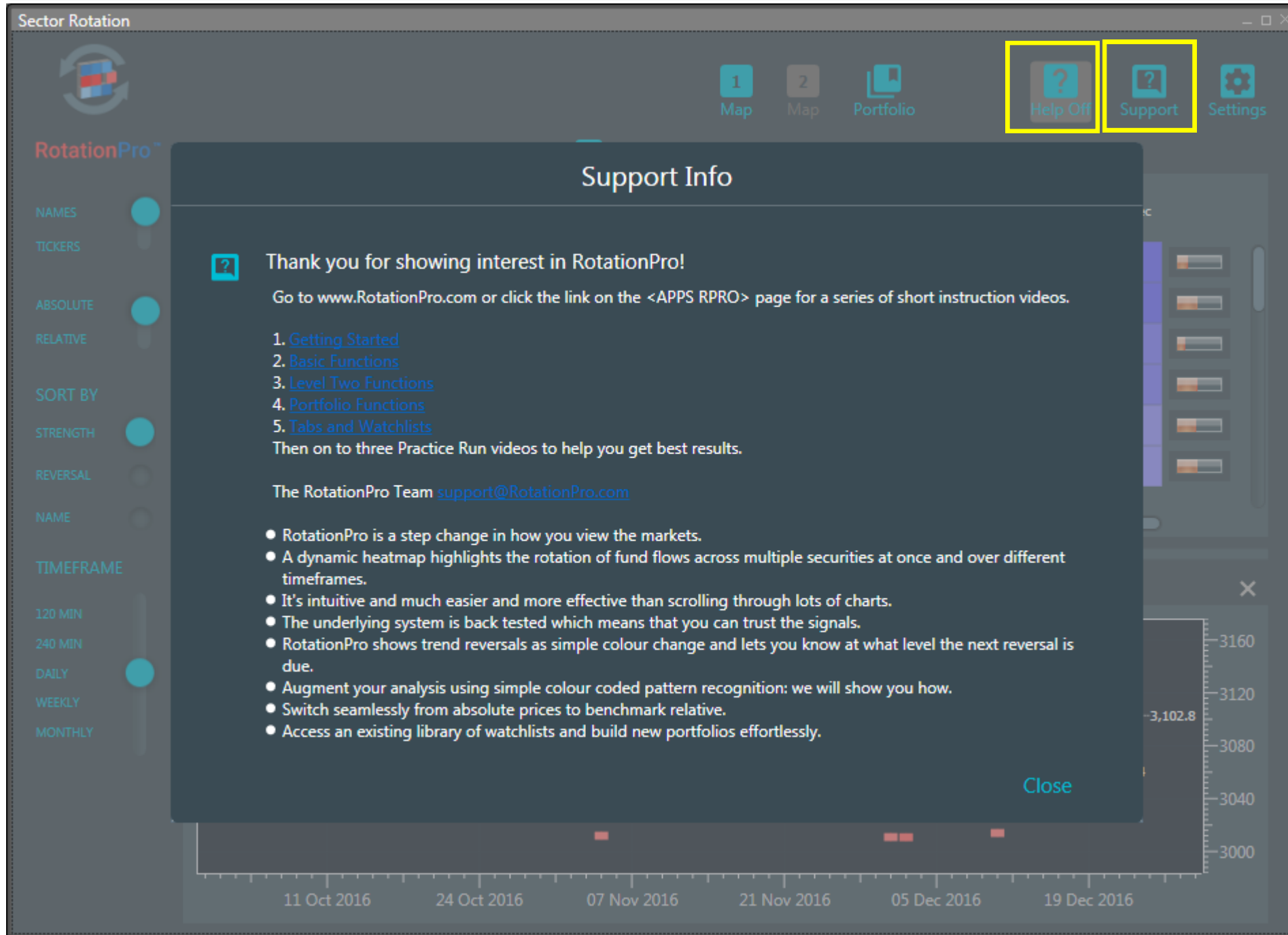
1.1.3 Getting Started: Navigation - Top Toolbar: Portfolios



Portfolio - portfolio and watchlist management tab

- Selecting the portfolio icon on the start page brings you to the Watchlist management tab.
- Here you will find a default selection of portfolios housed in separate tabs and here you can create new portfolios as well as add and delete instruments to your lists.
- How to do this will be covered in detail later.
- Note that the portfolio icon disappears once in the portfolio tab.
- The Import icon allows you to pull lists from your Bloomberg portfolio management screen (PRTU). This will be covered in detail later.

1.1.4 Getting Started: Navigation - Top Toolbar: Support



Support - support and user guide information

- Selecting the Support icon takes you to information on the App, the website and how to contact the RotationPro support team.

Help - RotationPro Context Help tips.

- Selecting the Help icon allows you to view help tips while hovering over individual elements of the user interface.
- Close by hitting the icon again once in Help mode.

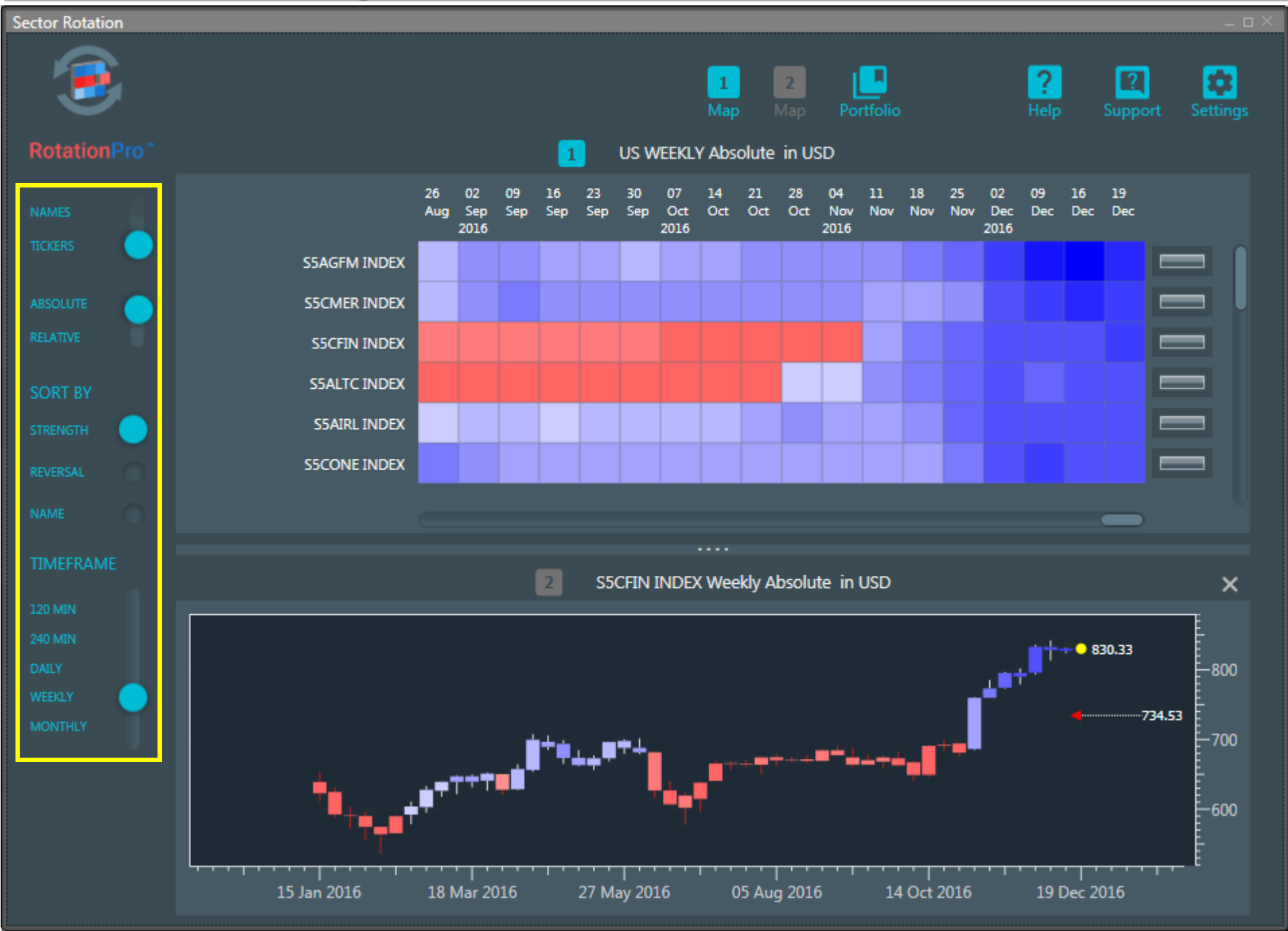
1.1.5 Getting Started: Navigation - Top Toolbar: Settings



Settings - default settings for functions

- Default settings can be reset in this tab.
- You can change custom functions (these connect directly to your Bloomberg terminal and allow you to pull up a selection of functions).
- You can set the default currency from an extensive dropdown list.
- Choose the default time period, method of sorting watchlists and whether names or tickers display on launch. These will be covered in more depth later.
- Hit Close to return to the heatmap view.

1.2.0 Getting Started: Navigation - Left Toolbar



Icons from top to bottom:

- **Names / tickers** - choose how to display lists.
- **Absolute / relative** - view heatmap and chart in terms of absolute price data or relative a benchmark.
- **Sort By** - lists can be sorted by Strength, Reversal or Name.
- **Timeframe** - choice of time settings from 120 minute to monthly bar.

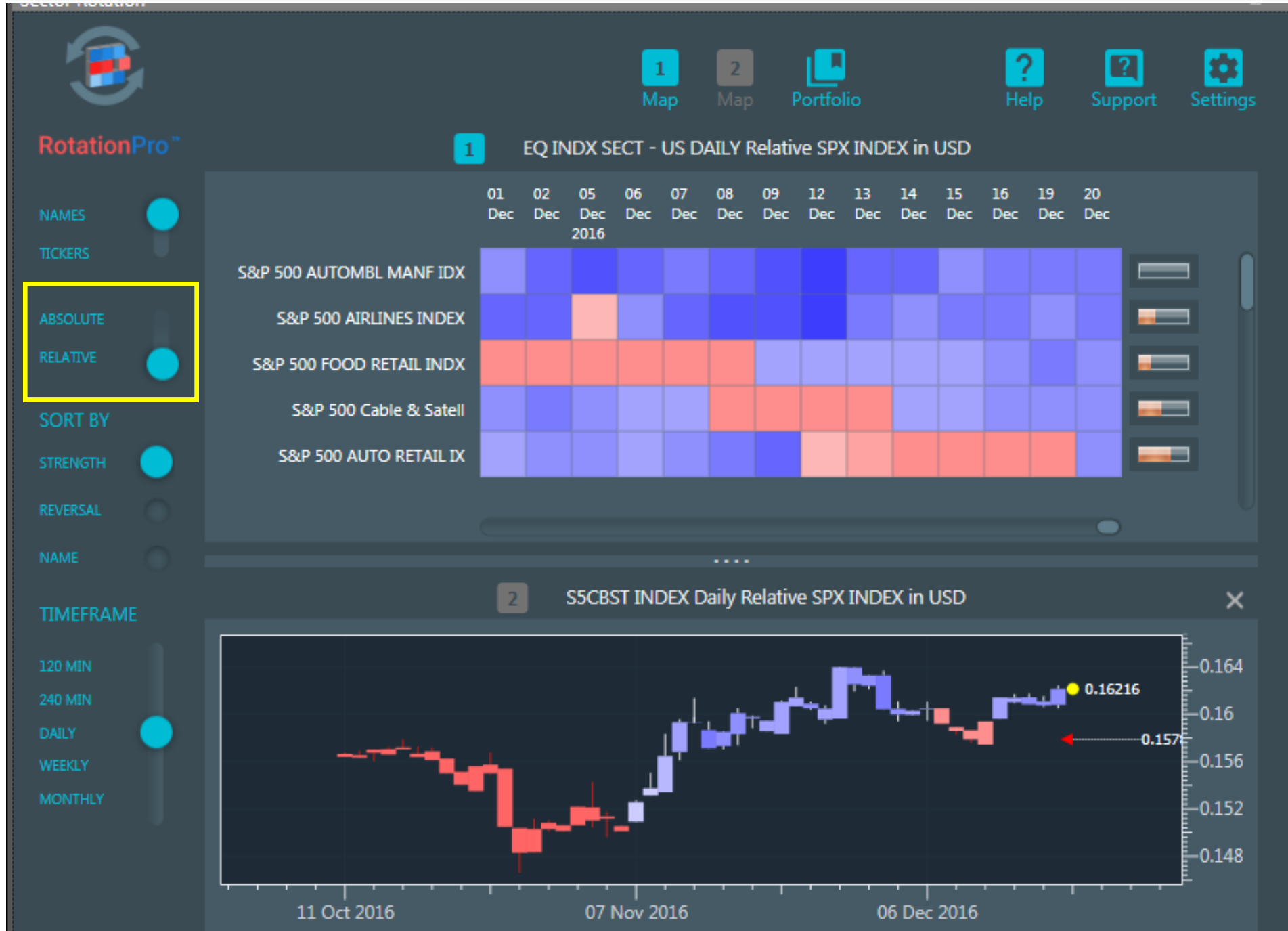
1.2.1 Getting Started: Navigation - Left Toolbar: Names



Names / tickers - choose how to display list.

- Toggle between the two buttons to show either names or tickers to the immediate left of the heatmap.
- In this example, tickers are displayed for the Japanese Equity sectors default watchlist.

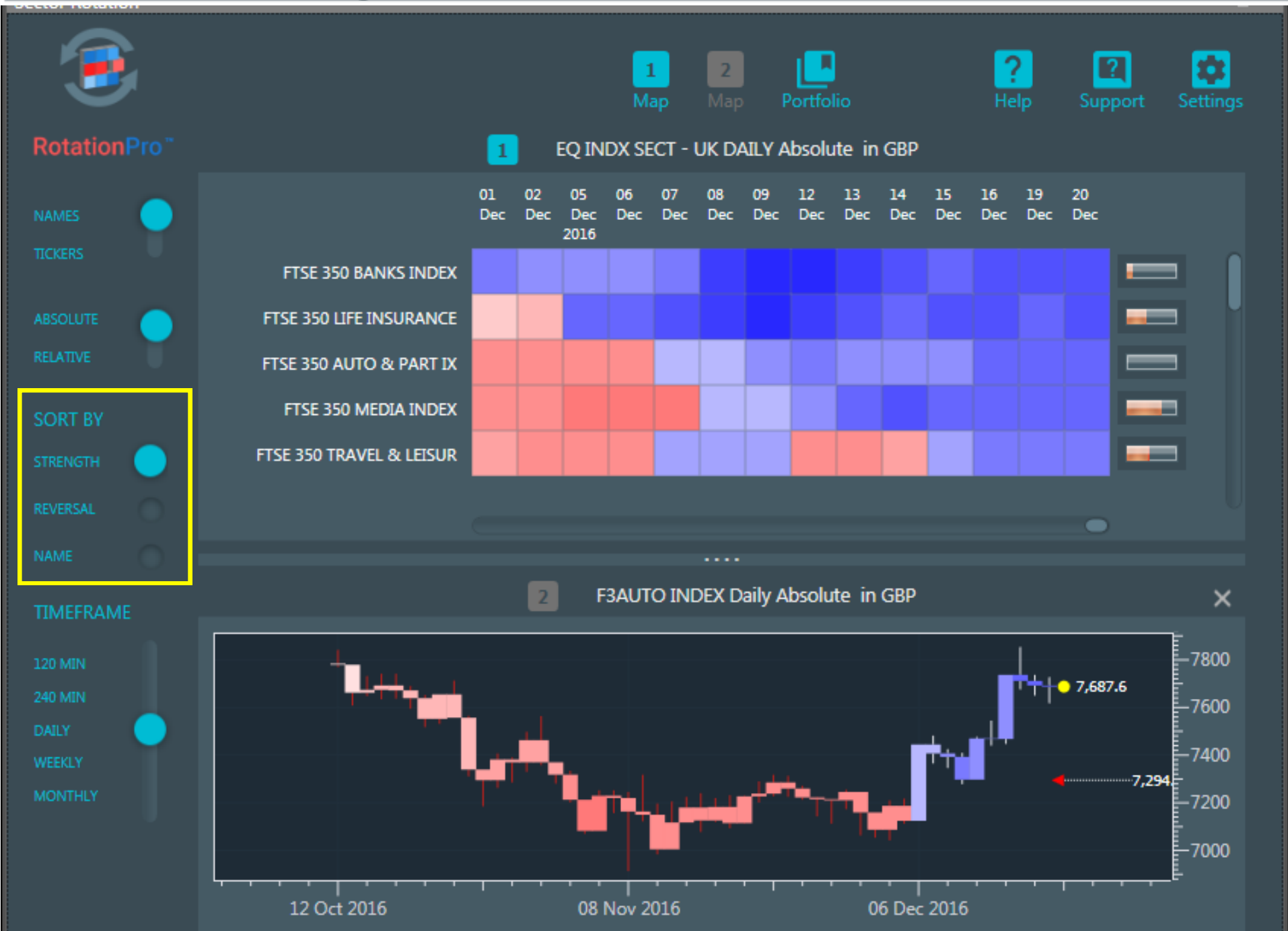
1.2.2 Getting Started: Navigation - Left Toolbar: Absolute/Relative



Absolute / relative - view heatmap and chart in terms of absolute price data or relative a benchmark

- Toggle between the two buttons to show either absolute or relative data in the heatmap and chart.
- In this example the default US Equity sectors watchlist is shown daily relative with the S&P 500 Index as benchmark.
- The benchmark can be selected in the portfolio tab, which will be covered later.

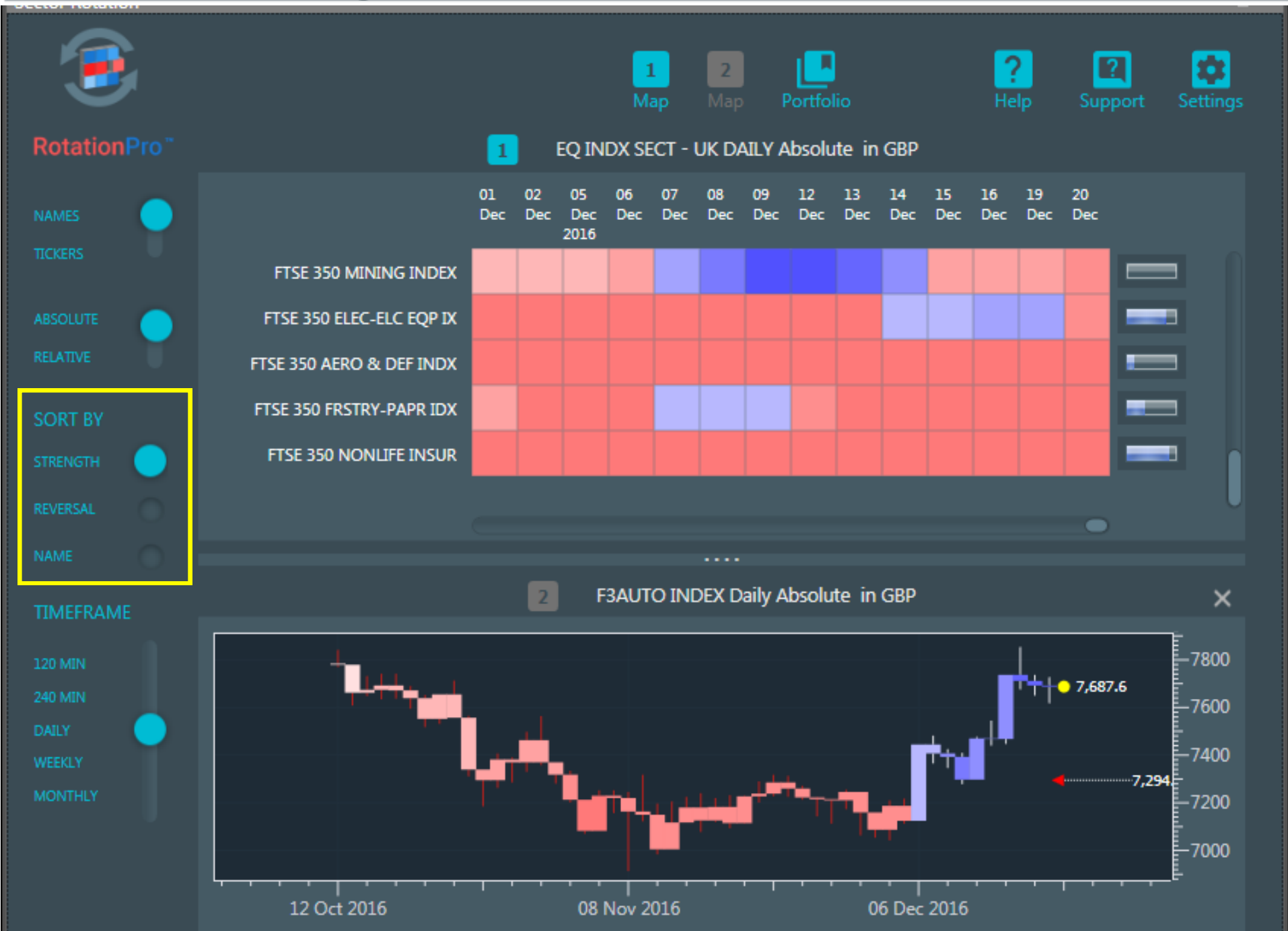
1.2.3 Getting Started: Navigation - Left Toolbar: Sort



Sort By - list can be sorted by Strength, Reversal, Name

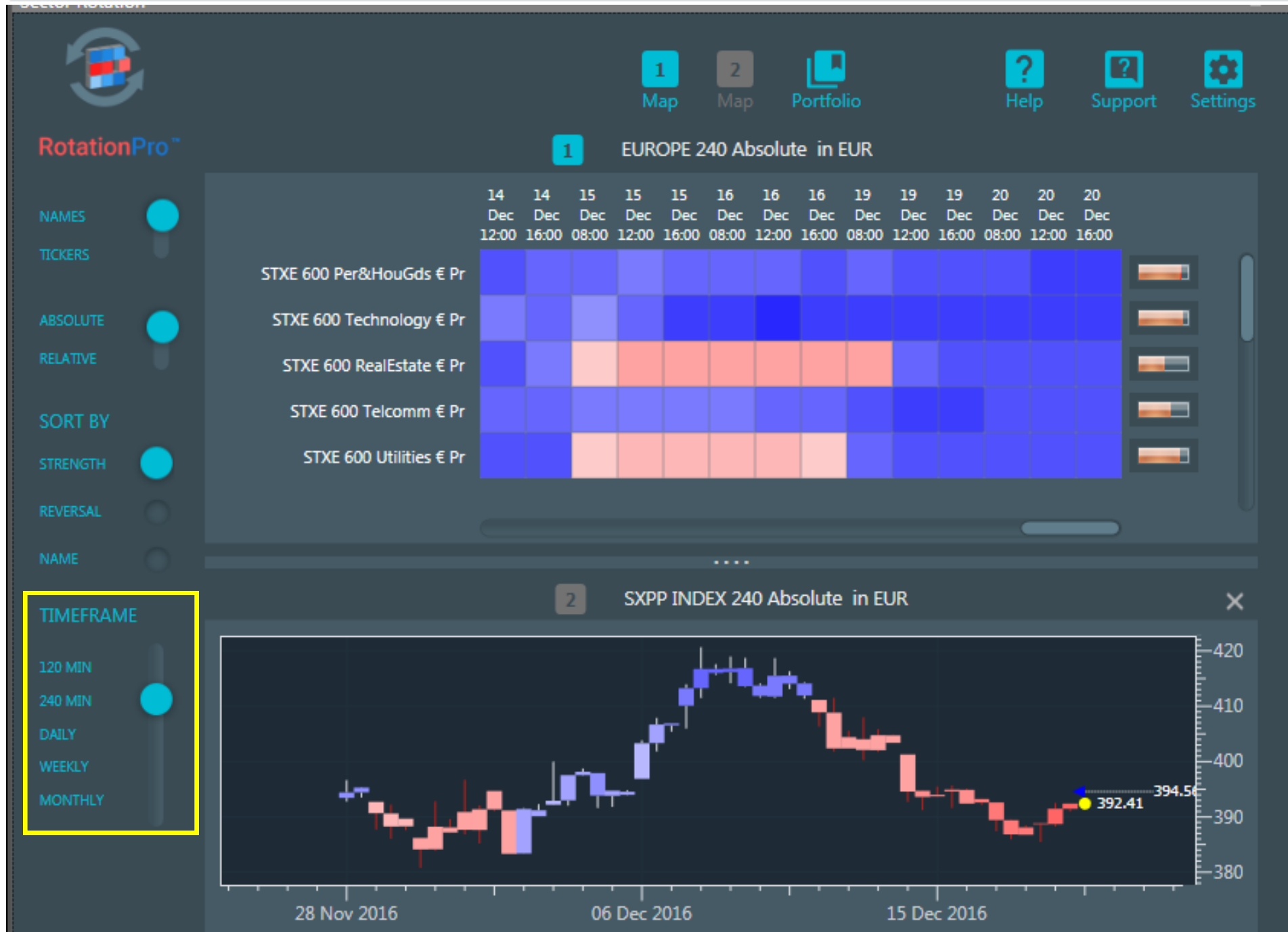
- Toggle between the three buttons to change the way your portfolio is sorted
- Here we see the default UK Equity sectors watchlist sorted by strength. The sort is descending from strongest upside momentum (dark blue) to strongest downside momentum - the bottom of this list is shown on the next page.
- The list can also be sorted in ascending order by name or ticker.
- Or by distance to reversal (flip from red to blue or blue to red). This is indicated on the chart (red or blue triangle) and in the orange or blue progress bars on the right..

1.2.4 Getting Started: Navigation - Left Toolbar: Sort



- Sort By** - list can be sorted by Strength, Reversal, Name
- Here we see the bottom of the UK Equity sectors watchlist sorted by strength. Note strong reds signifying firmer downside momentum lowest.

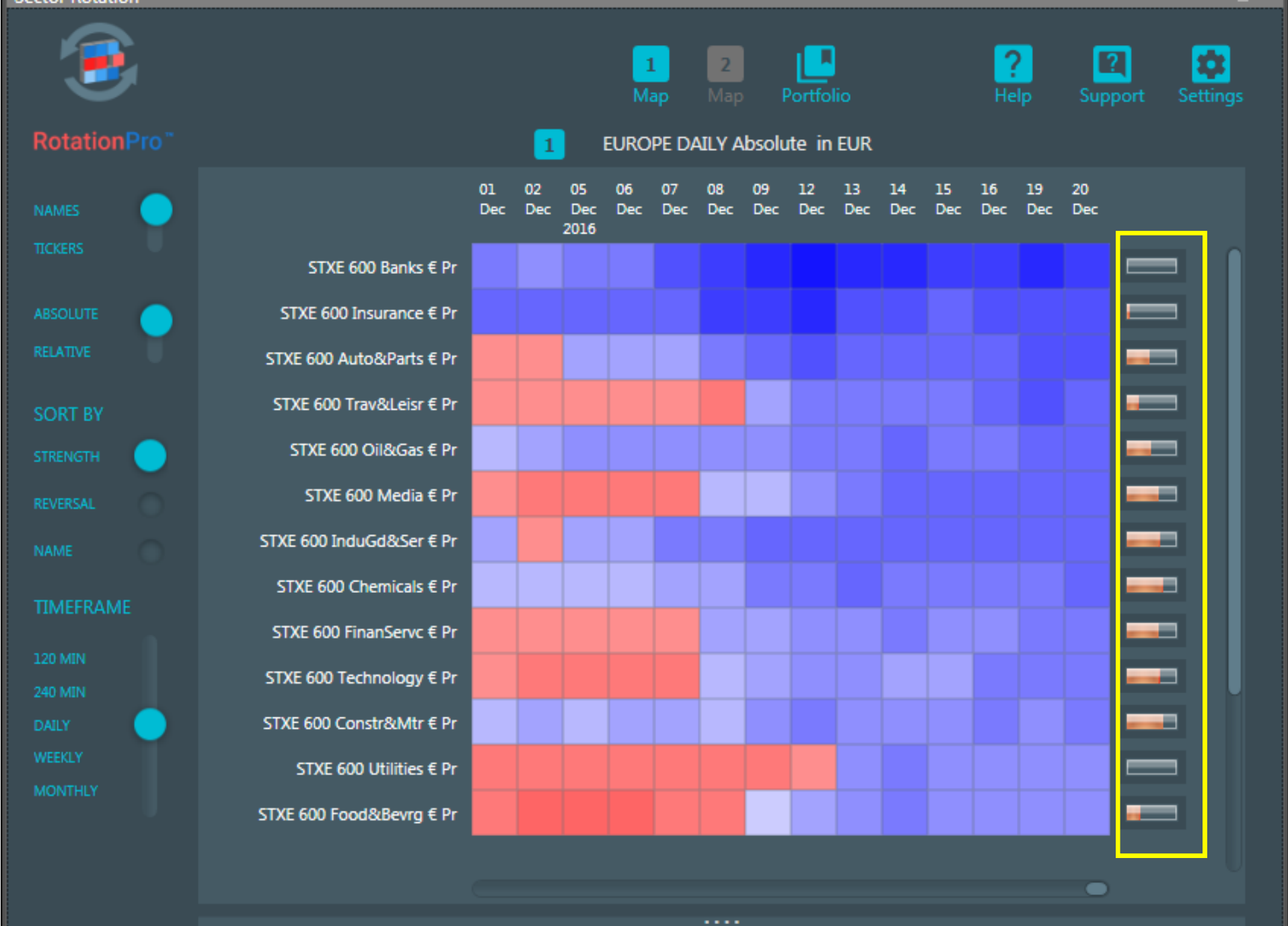
1.2.5 Getting Started: Navigation - Left Toolbar: Timeframes



Timeframe - choice of time settings from 120 minute to monthly bar

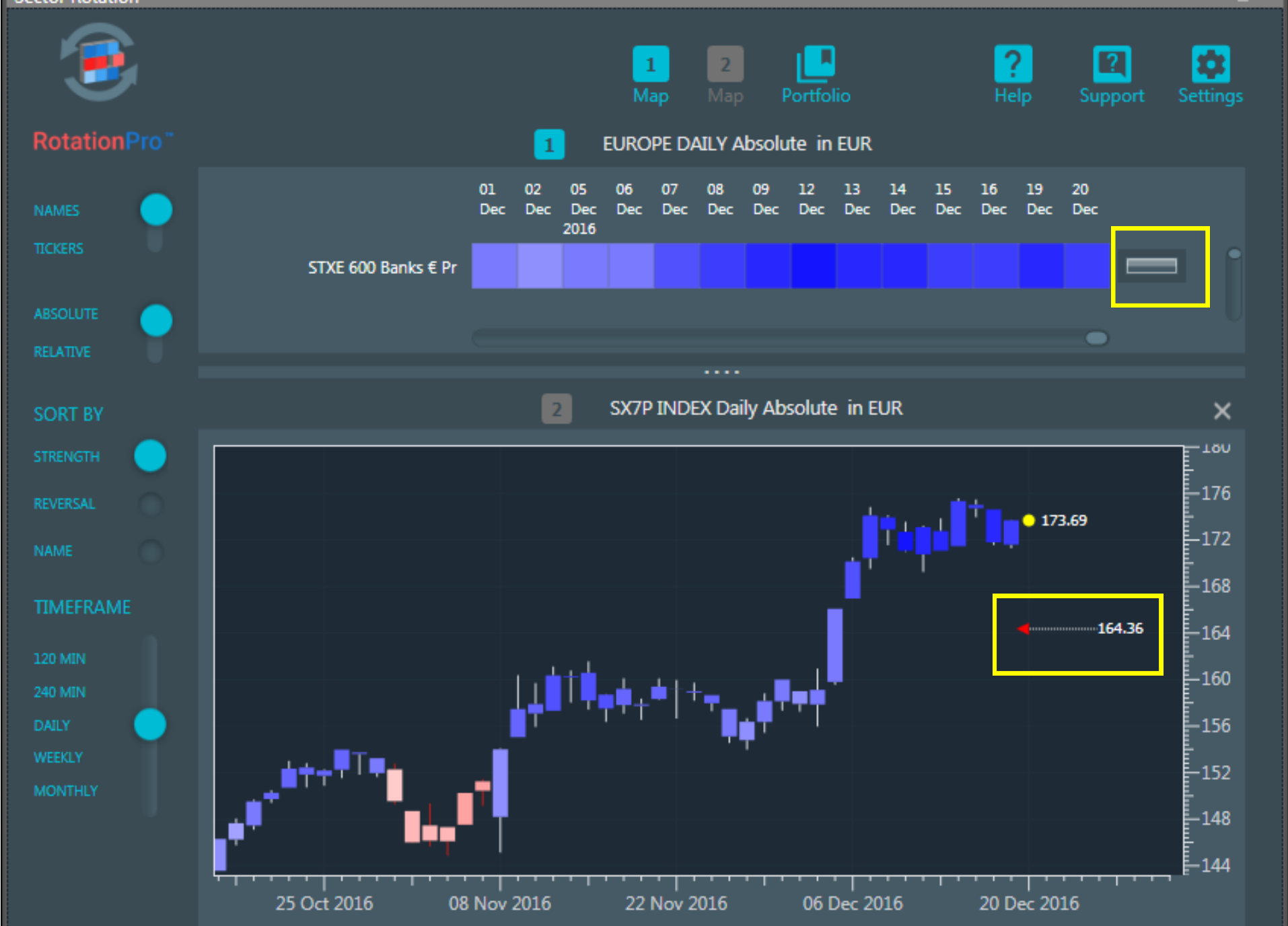
- The timeframe can be set to suit different trading time horizons: either 120 minute, 240 minute, daily, weekly or monthly.
- Use longer time frames to gain an overview. Switch down to lower timeframes to stalk entries and exits.
- Here we are looking at the default European Equity sectors watchlist basis absolute data, sorted by strength on the 240 minute timeframe.

1.3.1 Getting Started: Navigation - Progress Bars to Reversal



- The progress bars to the right of the heatmap indicate how far price is away from reversing down (blue to red) or up (red to blue). The reversal level is determined by the underlying algorithm.
- An empty bar shows that price is far from next reversal level and indicates that the trend in either direction is firm (in other words, more work is needed to break the prevailing trend).
- A full or flashing full bar indicates that a reversal on the selected timeframe is imminent. Progress bars are orange when the last heatmap cell is blue and blue when the last heatmap cell is red.
- Here we are looking at full heatmap view again for the default European equity sectors watchlist.

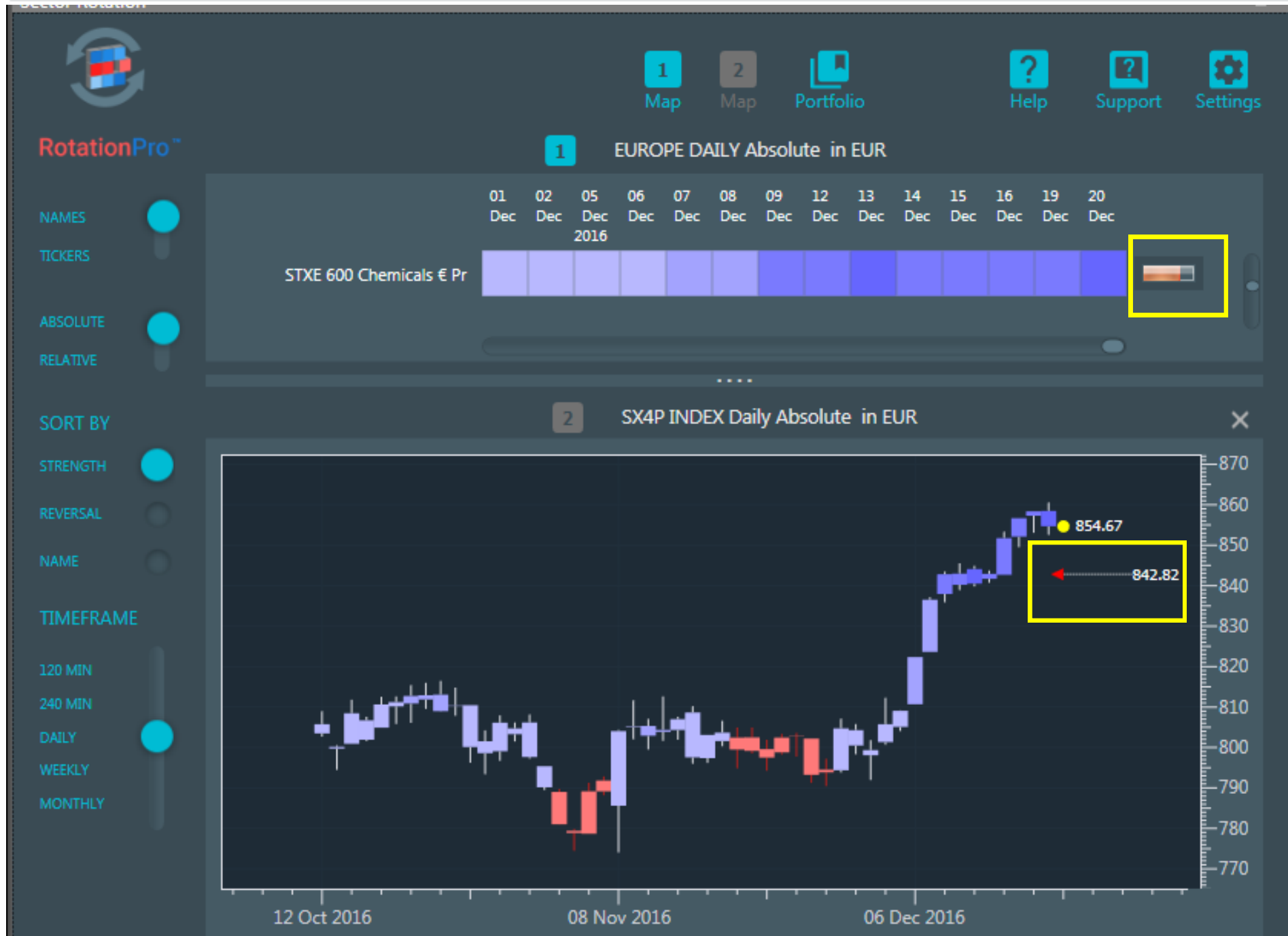
1.3.2 Getting Started: Navigation - Progress Bars to Reversal



- The chart also displays the reversal level, here the red triangle icon at 164.36. At this level the system will switch colour from blue to red in this case.
- Note that this is 5.3% below the last price of 173.69 (highlighted by the yellow dot on the chart). The large separation from current price is reflected in the empty progress bar in the truncated heatmap.
- The relative sizes of the heatmap and chart is controlled by the three white dots mid screen just above the chart title. Simply drag up and down to reveal more of the heatmap or chart.

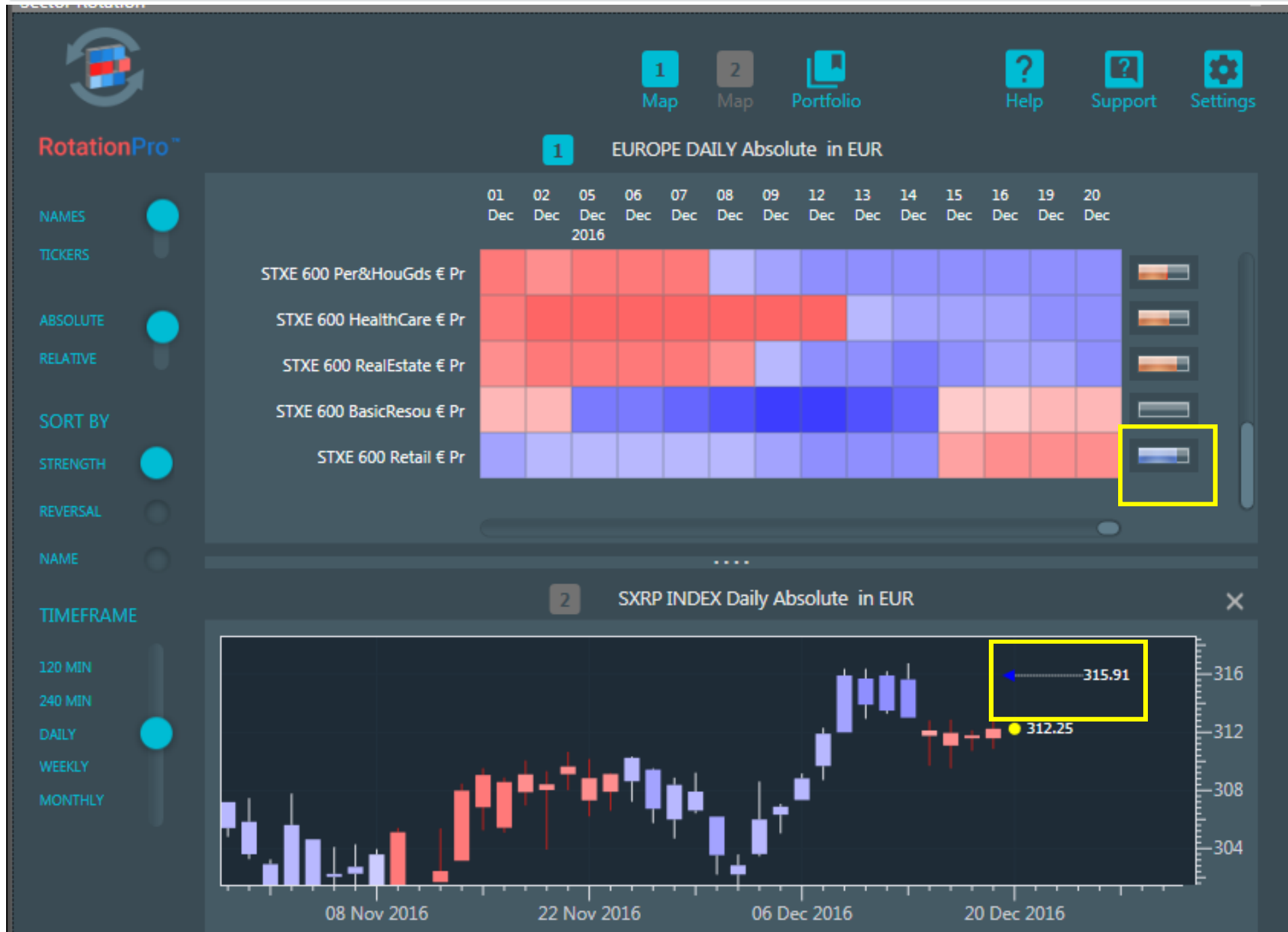
1.3.3 Getting Started: Navigation - Progress Bars to Reversal

PAGE 18



- The chart here displays the downside reversal level for uptrending STXE Chemicals Sector at 842.82, which is 1.4% below last price.
- Note that the progress bar is some 80% full, reflecting the fact that the downside reversal to red is quite close.

1.3.4 Getting Started: Navigation - Progress Bars to Reversal



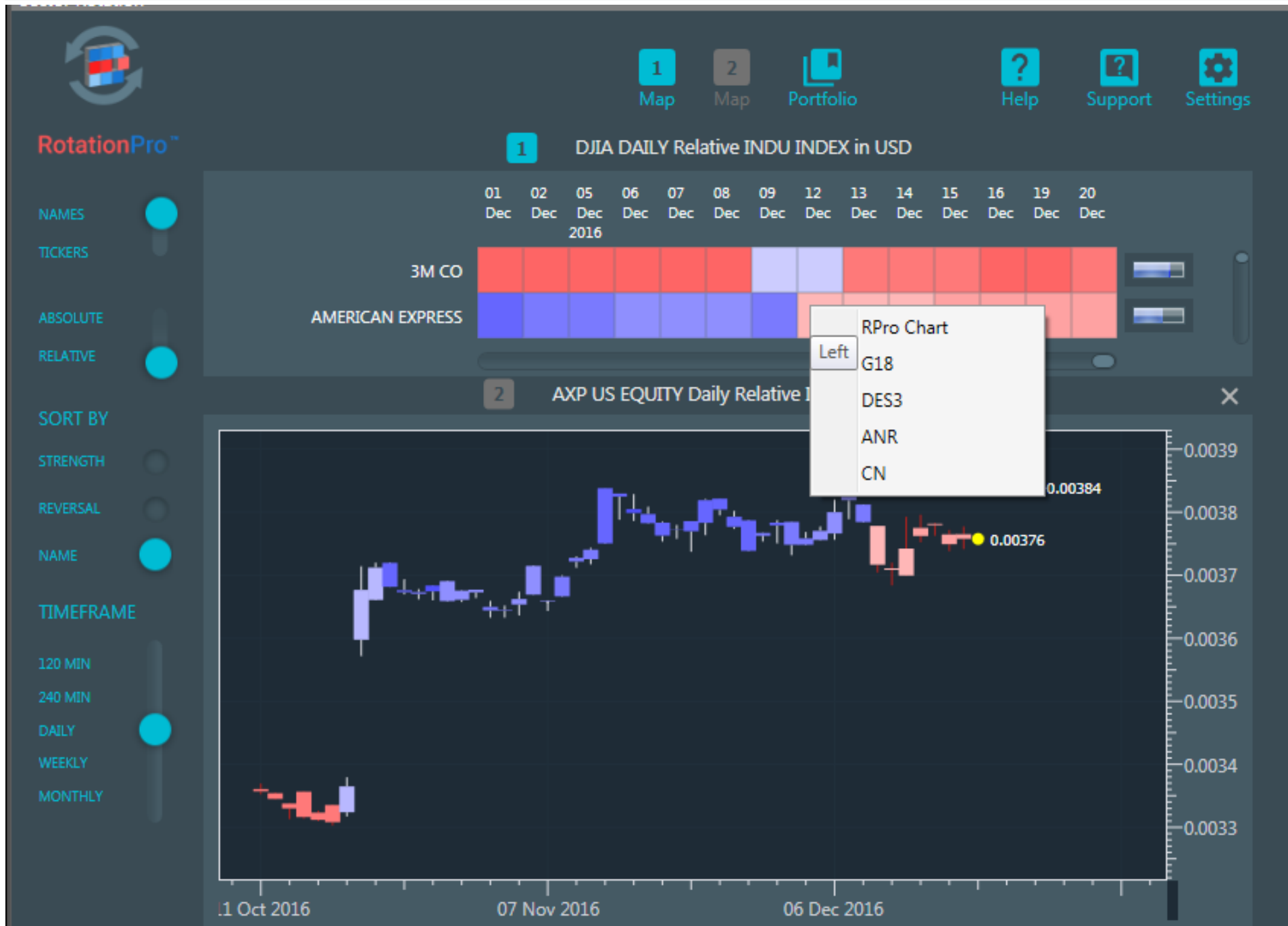
- The chart here displays the upside reversal level for the downtrending STXE Retail Sector at 315.91, which is 1.2% above last price.
- Note that the progress bar is some 85% full, reflecting the fact that the upside reversal to blue is close and that the current red down phase is still early stage and low conviction.
- Note also the colour change to the reversal triangle on the chart: blue signifies that the reversal will generate a blue bar on the chart and a blue cell on the heatmap.

1.4.1 Getting Started: Navigation - Scroll Bars



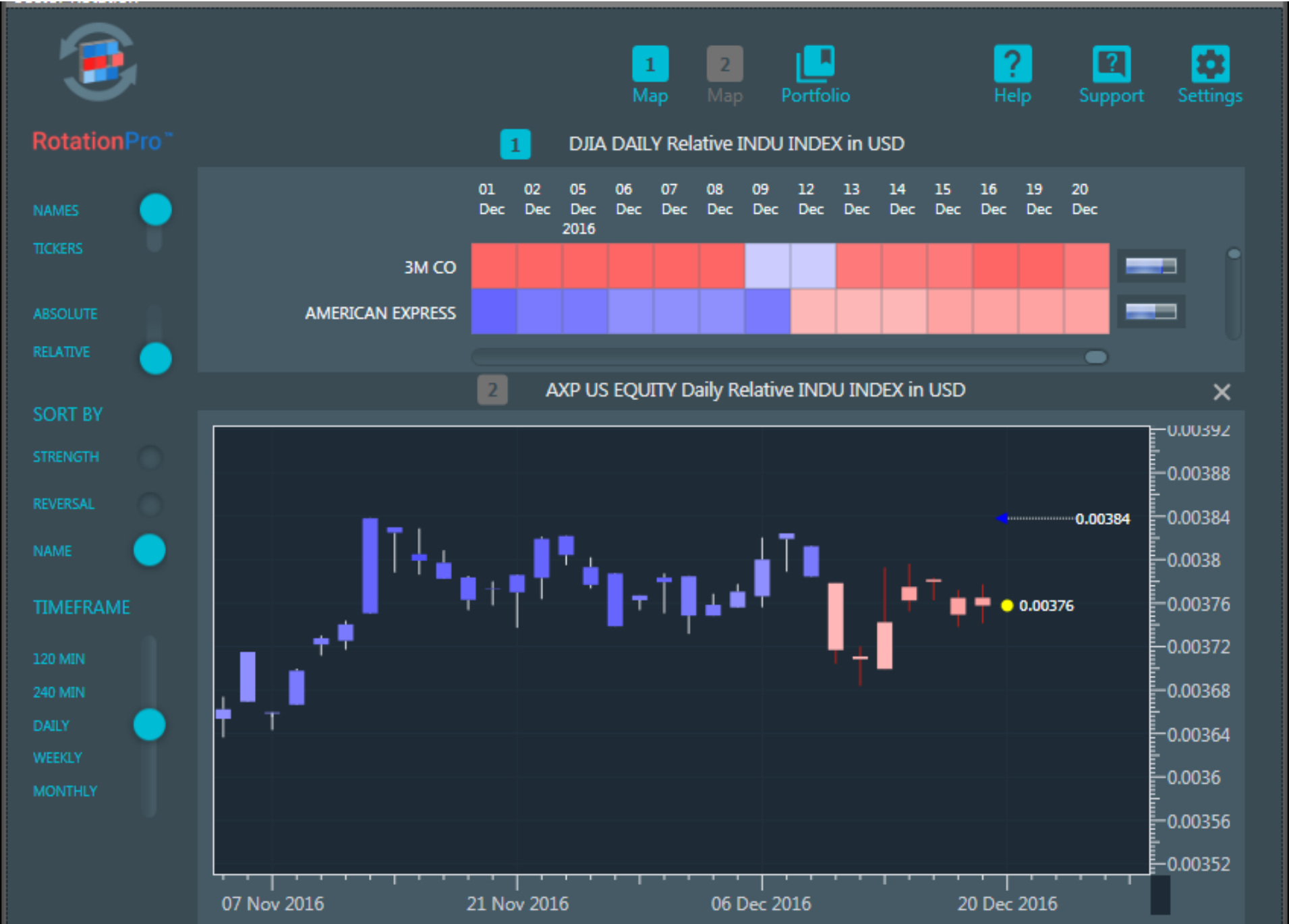
- Scroll up and down through watchlists using the scroll bar to the right of the progress bars.
- Scroll left and right, backwards and forwards in time, using the scroll bar at the bottom of the heatmap.

1.4.2 Getting Started: Navigation - Operating the Chart



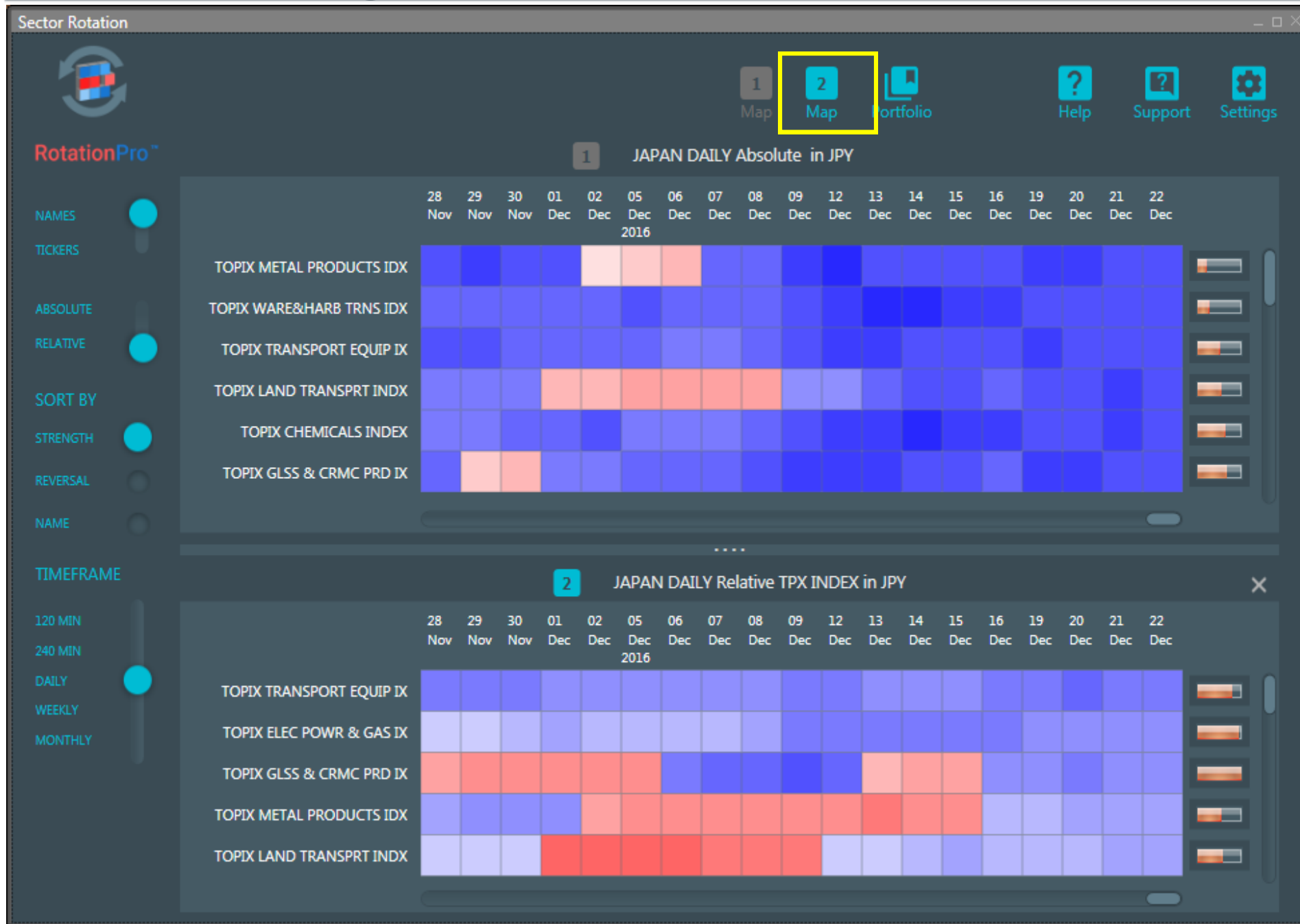
- To generate a chart right click anywhere in the chosen heatmap row.
- Choose RPro Chart for the RotationPro chart. The other options link directly to Bloomberg functions and can be changed at will in Settings.
- The App chart is candles by default and the candle colour matches the heatmap cell at each date. Note that by default the chart and the heatmap do not line up. Furthermore, the lookback period for the chart is much shorter.
- Here American Express relative INDU has been selected from the the Dow Jones watchlist.
- The chart has been expanded by dragging the space above the chart title mid screen.

1.4.3 Getting Started: Navigation - Operating the Chart



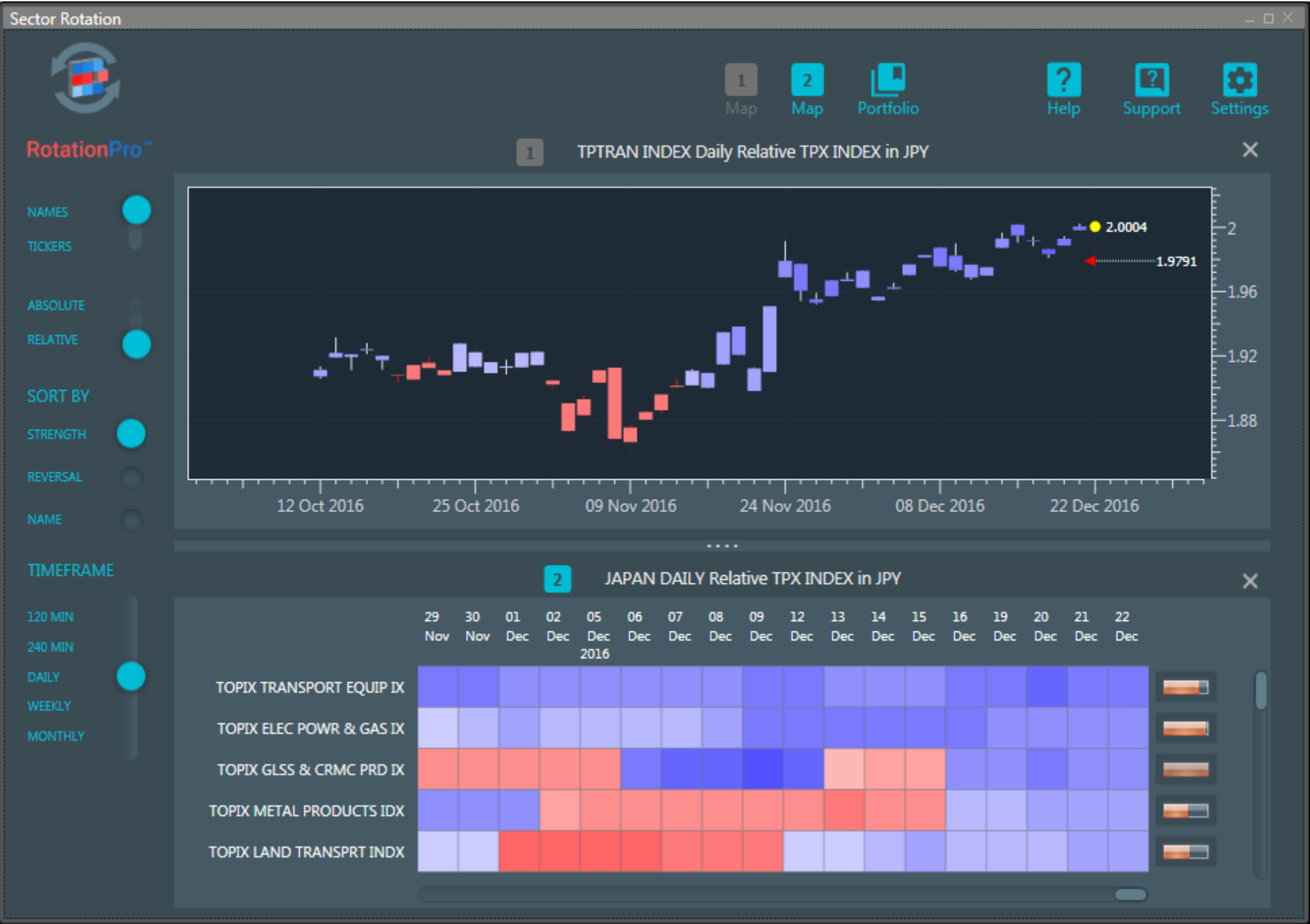
- You can move backwards and forwards in time on the chart by left clicking your mouse and dragging the chart's x-axis.
- To enlarge or contract your chart, use your mouse wheel.
- To exit the chart and view only the heatmap, click on the X top right of the chart.

1.5.1 Getting Started: Navigation - Two Heatmaps



- To generate a second heatmap, select the Map 2 icon in the top toolbar.
- Here the default Japanese equity sectors list is displayed as daily absolute in the upper grid and daily relative in the lower grid. It could equally be any other timeframe, absolute data or indeed any other list.
- The left toolbar buttons control each heatmap independently. Here Map 2 is selected (note the blue highlight next to the heatmap label in the lower grid). Any changes therefore will only affect heatmap two.
- Toggle to Map 1 in the top toolbar and the blue highlight will appear in the upper grid and then the controls will affect only the top heatmap.

1.5.2 Getting Started: Navigation - Two Heatmaps



- To generate a chart from either heatmap, as before, simply right click on the desired row.
- Here a chart has been generated from the lower heatmap.
- Click X in the top right corner of the chart and it will disappear and heatmap one will be revealed again.
- How to choose which portfolio to run in the second heatmap will be covered later

2.1.1 Managing Lists: Watchlist Management - Portfolio Tab

Sector Rotation

Portfolios

Equity I...

World Equity

World E...

+

✕

Name

ASIA

Add Instrument

ASEAN	MXWD INDEX	✕
ASIA	MXWD INDEX	✕
AUSTRALASIA	MXWD INDEX	✕
EMERGING EUROPE	MXWD INDEX	✕
EUROPE	MXWD INDEX	✕
MACRO FUTURES	WMW1 INDEX	✕
NORTH AMERICA	MXWD INDEX	✕
ADD NEW		+

1

Map

2

Map

B

Import

?

Help

?

Support

⚙

Settings

Change Benchmark

Portfolio Currency

HSI INDEX	✕
KOSPI INDEX	✕
SHCOMP INDEX	✕
TPX INDEX	✕
TWSE INDEX	✕

- Clicking the portfolio icon in heatmap view brings up the portfolio tab. The portfolio icon then disappears.
- The top row of tabs is where the watchlists are housed. There are a variety of default lists pre loaded.
- These can be deleted if required and new ones can be added. The text of the selected tab highlights blue, here it is World Equity Indices.
- The left panel shows the watchlists within the tab. Selected here is ASIA, the name appears in the textbox above and the constituent indices are displayed in the right panel.
- Select any member in the left panel and hit Map 1 in the top toolbar to run the list and display results as a heatmap.

2.1.2 Managing Lists: Watchlist Management - Currency

Sector Rotation

Portfolios

Equity I...

World Equity

World E...

+

✕

1Map

2Map

BImport

?Help

?Support

⚙Settings

Name

ASIA

Change Benchmark

Q

+

Add Instrument

Q

+

ASEAN	MXWD INDEX	✕
ASIA	MXWD INDEX	✕
AUSTRALASIA	MXWD INDEX	✕
EMERGING EUROPE	MXWD INDEX	✕
EUROPE	MXWD INDEX	✕
MACRO FUTURES	WMW1 INDEX	✕
NORTH AMERICA	MXWD INDEX	✕
ADD NEW		+

Portfolio Currency

⌵

BRL

CAN

CHF

CNY

DKK

EUR

GBP

HKD

INR

JPY

KRW

MXN

NOK

RUB

SEK

SGD

- The default lists have all been set for their correct currency and benchmark, but these can be changed at will. For new watchlists, you need to select the currency and benchmark yourself.
- To change the currency of the portfolio, click on the Portfolio Currency textbox, a dropdown menu will appear and simply select the desired element.
- Note that the first row of the dropdown is blank. This NULL currency option ensures that for multiple currency lists, each element will be denominated in its home currency.

2.1.3 Managing Lists: Watchlist Management - Benchmark

Sector Rotation

Portfolios

Equity I... World Equity World E... + -

Name

ASIA

Add Instrument

ASEAN

MXWD INDEX

X

ASIA

MXWD INDEX

X

AUSTRALASIA

MXWD INDEX

X

EMERGING EUROPE

MXWD INDEX

X

EUROPE

MXWD INDEX

X

MACRO FUTURES

WMW1 INDEX

X

NORTH AMERICA

MXWD INDEX

X

ADD NEW

+

1 Map 2 Map

Import Help Support Settings

Change Benchmark

mxwd

MXWD Index

MSCI ACWI Index

MXWDU Index

MSCI ACWI Excluding United States Index

MXWDHDTV Index

MSCI World High Dividend Yield

MXWD0HC Index

MSCI ACWI Health Care Index

MXWDIM Index

MSCI ACWI IMI

MXWD0IT Index

MSCI ACWI Information Technology Index

MXWD0FN Index

MSCI ACWI Financials Index

MXWD0EN Index

MSCI ACWI Energy Sector Index

MXWD0CS Index

MSCI ACWI Consumer Staples Index

MXWD000V Index

MSCI All Country World Index Value

- To change the benchmark for any portfolio / watchlist start typing the name or ticker in the Change Benchmark textbox above the left panel.
- A drop down menu appears. Make your selection and hit the plus sign.
- You will know this has worked because the benchmark ticker will appear in blue highlight next to the name in the right panel.
- Note: if you have not selected a benchmark, you will be unable to run relative charts in heatmap view.

2.1.4 Managing Lists: Watchlist Management - Inserting / Deleting

Sector Rotation

Portfolios

Equity I...

World E...

World ETFs

+

×

1Map

2Map

Import

Help

Support

Settings

Name

WORLD ETFS

Add Instrument

Q

[YCS US Equity, ProShares UltraShort Yen (U.S.)]

+

YCS US Equity

ProShares UltraShort Yen (U.S.)

×

YCSW0023 Index

US Dollar Swaps (30/360, S/A) Curve

+

YCSW0044 Index

Singapore Dollar Swaps Curve

YCSW0045 Index

Euro Swaps Curve

YCSW0042 Index

USD OIS Curve

YCSW0133 Index

EUR OIS (EONIA) Curve

YCSW0013 Index

Japan Yen Swaps Curve

YCSW0326 Index

CNH/USD CCS Curve

YCSW0083 Index

Mexican Peso Swaps Curve

YCSW0095 Index

AUD Basis Swaps Curve

Change Benchmark

Q

.

+

Portfolio Currency

USD

INDIA FUND

×

IPATH BLOOMBERG

×

IPATH BLOOMBERG

×

ISHARES 10-20 YE

×

ISHARES 1-3 YEAR

×

ISHARES 20+ YEAR

×

ISHARES CHINA LA

×

ISHARES CORE U.S

×

ISHARES IBOXX HI

×

ISHARES MSCI ACW

×

ISHARES MSCI AUS

×

ISHARES MSCI EME

×

ISHARES MSCI HON

×

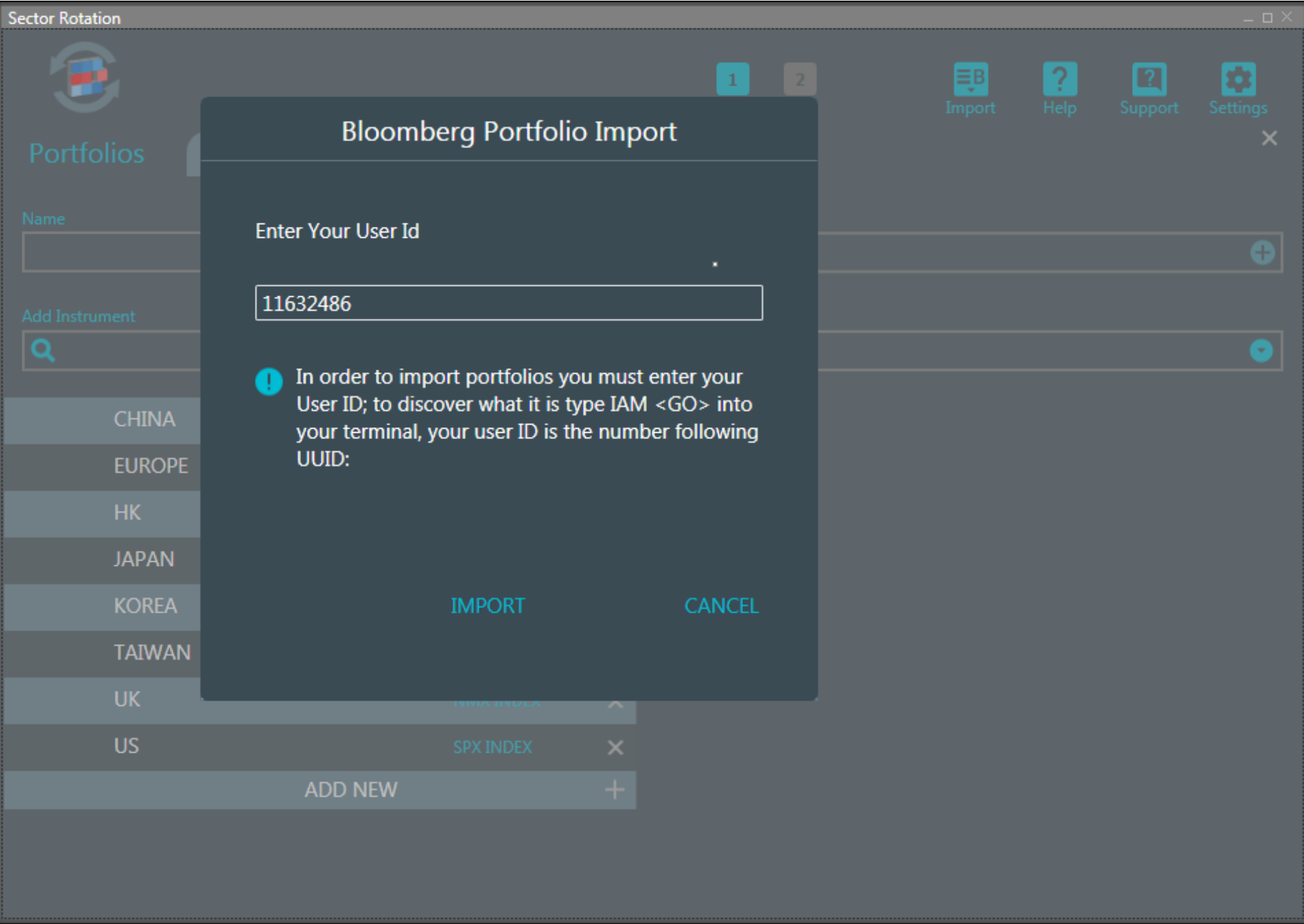
- To add a new instrument to a list, start typing the ticker or name in the Add Instrument textbox above the left panel.
- Here we are looking at the default World ETFs list and adding ProShares Short Yen ETF (YCS US Equity).
- Start typing YCS in the textbox and intellisense will provide a drop down menu. Click on the selection and when it occupies the textbox, hit the plus sign. The instrument will now appear in the right panel list.
- To delete an instrument, simply hit X to the right of the name / ticker in the right panel.

2.1.5 Managing Lists: Watchlist Management - Inserting / Deleting

The screenshot shows the 'Sector Rotation' application window. The 'Portfolios' tab is active, displaying a list of portfolios. A 'New Tab' button is visible in the tab bar. The 'Name' field is set to 'NEW PORTFOLIO'. The 'Add Instrument' field is empty. The 'Change Benchmark' field is empty. The 'Portfolio Currency' field is empty. The 'ADD NEW' button is visible at the bottom right of the portfolio list.

- To add a new tab click on the plus sign in the tab row and you will be invited to name it.
- Then write the name in the Name textbox above the left panel and it will rename NEW PORTFOLIO to your name choice.
- To add a new portfolio, simply hit the plus sign to the right of ADD NEW. A blank row will appear at the top of the left panel. Write the new name in the Name textbox. You can then populate using Add Instrument function as required.
- To delete a portfolio hit the X to the right of the name in the left panel.
- To delete a tab hit the bin icon in the tabs row and a dropdown menu will appear. Choose the one for deletion and confirm.

2.2.1 Managing Lists: Watchlist Management - Import



- To import a portfolio from the the Bloomberg portfolio management page (PRTU), select the Import icon and the page on the left will appear.
- Enter your UUID (found at IAM <Go> on your terminal). Select Import.
- Whatever lists you have in your PRTU will then find their way to the App

2.2.2 Managing Lists: Watchlist Management - Import

The screenshot displays the 'Sector Rotation' application interface. At the top, there's a navigation bar with icons for 'Map', 'Import', 'Help', 'Support', and 'Settings'. Below this, a 'Portfolios' section shows tabs for 'Equity I...', 'World E...', 'World E...', and 'Imported'. The 'Imported' tab is active, showing a list of equity instruments. On the left, there's a search bar for 'Name' (containing 'SPX TOP100') and 'Add Instrument'. On the right, there's a search bar for 'Change Benchmark' and a 'Portfolio Currency' dropdown. The main list on the right contains the following instruments:

Name	Action
SPX TOP100	X
ADD NEW +	
AAPL UW EQUITY	X
ABBV UN EQUITY	X
ABT UN EQUITY	X
ADBE UW EQUITY	X
AGN UN EQUITY	X
AIG UN EQUITY	X
ALXN UW EQUITY	X
AMAT UW EQUITY	X
AMGN UW EQUITY	X
AMZN UW EQUITY	X
ATVI UW EQUITY	X
AVGO UW EQUITY	X
AXP UN EQUITY	X

- We will cover how to create a new list within PRTU in the next section, but for now once the list has been imported from Bloomberg, it appears in a new tab: Imported.
- Here we see the imported list the top 100 names in the S&P 500.
- Note: we have found that lists much above 100 members tend to become unwieldy and take longer to load. It is advisable therefore to break long lists into shorter sub-lists and then group them together in a new tab.
- You can move the portfolio out of the imported tab by left clicking the name in the left panel (here SPX TOP100) and dragging into the required tab in the tabs row.

2.2.3 Managing Lists: Watchlist Management - PRTU

GRAB A

1) Create

2) Remove

3) Share

4) Actions

Portfolio Administration

Portfolios		Portfolio	Asset Class	PORT Status	Benchmark	Owner	Privilege	CCY	Num	Last Updated
Port Groups										mm/dd/yy
Benchmarks	11)	SPX TOP100	Equity				Owner	USD	19	12/20/16
Trash Can										
Proxies										

Zoom - 100%

Australia 61 2 9777 8600 Brazil 5511 2395 9000 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000
Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2016 Bloomberg Finance L.P.
SN 841168 G370-1132-2 22-Dec-16 19:05:20 JST GMT+9:00

- The PRTU page here has just one portfolio added (multiple portfolios can be added as desired).
- Click on the Portfolio name to see the constituents.

2.2.4 Managing Lists: Watchlist Management - PRTU

GRAB A

<Menu> to Return

1 Save

2 Actions

3 Settings

4 Analyze

Portfolio Administration: Portfolio Display

Portfolio Name

SPX TOP100

ID

U11632486-19

Currency

USD

Date

|<

<

12/22/16

>

>|

Display Currency

USD

Rebalanced

12/19/16

Short Margin

0

Futures Margin

0

	Security	ID	Descr	Position	Price	Current Principal	Market Val	Cost Price	Princ
	<Search>								
	Totals					12,680.58	12,680.58		0.00
	Cash			0.0000					
95)	TGT UN	TGT	TARGET CORP	1.0000	77.13	77.13	77.13		
96)	TwX UN	TwX	TIME WARNER INC	1.0000	95.99	95.99	95.99		
97)	TXN UN	TXN	TEXAS INSTRUMENTS INC	1.0000	74.17	74.17	74.17		
98)	UNH UN	UNH	UNITEDHEALTH GROUP INC	1.0000	161.33	161.33	161.33		
99)	UNP UN	UNP	UNION PACIFIC CORP	1.0000	104.65	104.65	104.65		
100)	UPS UN	UPS	UNITED PARCEL SERVICE-CL B	1.0000	116.10	116.10	116.10		
101)	USB UN	USB	US BANCORP	1.0000	52.17	52.17	52.17		
102)	UTX UN	UTX	UNITED TECHNOLOGIES CORP	1.0000	110.49	110.49	110.49		
103)	V UN	V	VISA INC-CLASS A SHARES	1.0000	78.14	78.14	78.14		
104)	VLO UN	VLO	VALERO ENERGY CORP	1.0000	67.93	67.93	67.93		
105)	VZ UN	VZ	VERIZON COMMUNICATIONS INC	1.0000	52.97	52.97	52.97		
106)	WBA UN	WBA	WALGREENS BOOTS ALLIANCE INC	1.0000	85.85	85.85	85.85		
107)	WFC UN	WFC	WELLS FARGO & CO	1.0000	55.71	55.71	55.71		
108)	WMT UN	WMT	WAL-MART STORES INC	1.0000	71.24	71.24	71.24		
109)	XOM UN	XOM	EXXON MOBIL CORP	1.0000	90.28	90.28	90.28		
110)	YHOO UN	YHOO	YAHOO! INC	1.0000	39.15	39.15	39.15		
111)									

Last Update

12/20/2016 - 00:42:27

Zoom

100%

Australia 61 2 9777 8600

Brazil 5511 2395 9000

Europe 44 20 7330 7500

Germany 49 69 9204 1210

Hong Kong 852 2977 6000

Japan 81 3 3201 8900

Singapore 65 6212 1000

U.S. 1 212 318 2000

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- Here is the bottom of the list. To add a new ticker, simply start typing the name or ticker into the last row (here 111) and hit enter when you you have found your choice.
- Then save the list.

2.2.5 Managing Lists: Watchlist Management - PRTU

GRAB A
1<GO> to Create,<Menu> to Close

1) Create

2) Remove

3) Share

4) Actions

Portfolio Administration

Portfolio	Asset Class	PORT Status	Benchmark	Owner	Privilege	CCY	Num	Last Updated
11)						USD	19	mm/dd/yy

11) Basic

12) Advanced

Description

Name

TEST PORTFOLIO

Characteristics

Asset Class

Equity

Portfolio Currency

USD

Position Type

Shares / Par Amount

Benchmark

<Not Selected>

Display Settings

DEFAULT

Analytical Settings

USER

Notes

1) Create

Cancel

Zoom

100%

Australia 61 2 9777 8600

Brazil 5511 2395 9000

Europe 44 20 7330 7500

Germany 49 69 9204 1210

Hong Kong 852 2977 6000

Japan 81 3 3201 8900

Singapore 65 6212 1000

U.S. 1 212 318 2000

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- To create a new PRTU list, hit Create on the PRTU page and the panel on the left will appear.
- Name it and hit Create again. For the purposes of Import into RotationPro, the other information is not required, so just leave it as is.
- When the new empty list comes up, just start adding tickers manually. Or.. If you have better things to be getting on with, drag a list from excel.
- Open a new excel workbook. Type in the tickers or populate a known index using the =BDS (function. So for example for SPX Index the formula is:

=BDS("SPX Index","INDX_MEMBERS")
- The list will populate on run and then just select all, grab top right corner and drag into PRTU Cash column.

3.0 Instruction Videos

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A series of instructional videos have been made (and more are being made all of the time) and are found on the website at www.RotationPro.com

Introductory video

<https://vimeo.com/196710135>

Getting Started

<https://vimeo.com/188803258>

Basic Functions

<https://vimeo.com/188803755>

Level Two Functions

<https://vimeo.com/188804018>

Portfolio Functions

<https://vimeo.com/188804371>

Tabs and Watchlists

<https://vimeo.com/188804758>

Putting It All Together (1)

<https://vimeo.com/188805385>

Putting It All Together (2)

<https://vimeo.com/188805708>

RotationPro In Action: Japanese Shipping
Majors

<https://vimeo.com/200471628>

RotationPro In Action: Asian Equities Jan
2017

<https://vimeo.com/200980720>

Importing Lists Using PRTU and Excel
Template

<https://vimeo.com/201625893>

Getting Started With Pairs Trades

<https://vimeo.com/201967850>

Custom Expressions and Baskets

<https://vimeo.com/201968429>

4.0 System back tests

Although RotationPro™ was not designed as a black box system, it needed to actually test well for users to have confidence in it as a visualisation tool. To that end, a Long only back test was conducted on daily signals in December 2016. A universe of 40 large cap stocks drawn from four separate indices (FTSE 100, S&P 500, Euro Stoxx 50 and Topix 500) were tested separately.

The results excerpt on the right shows average performance over the entire test from 22 October 2010 to 9 December 2016 (roughly 2,400 daily bars of data for each security or 96,000 daily bars in all). The test period was deemed long enough and the stock selection sufficiently geographically spread to capture multiple market regimes.

Overall (average) CAGR 19.1% but only in the market 50.7% of the time, beating a Buy Hold strategy by 134.9%. Average trade duration 17.9 days, average win 5.9%, average loss –2.7% (2.2 : 1). Winning trades 58% , losing trades 42%. Full results in excel form are to be found on the website:

www.rotationPro.com

	AVERAGE
SampleDays	2,418
CAGR	19.1%
Perform	255.4%
AvgDuration	17.9
Avg Win	5.9%
Avg Loss	-2.7%
Max Win	24.5%
Max Loss	-9.3%
In Market	50.7%
Total Trades	77
Wins	58.0%
Loss	42.0%
Win/LossSize	222.0%
Win Ratio	122.3%
vs BuyHold CAGR	8.5%
vs BuyHold Perform	134.9%

5.0 Contacts

Sales and support:

Christopher Grafton CMT
contact@rotationPro.com
cgrafton9@bloomberg.net

Technical support:

Dominic Hicklin
dhicklin@rotationPro.com
dhicklin1@bloomberg.net