

ADVANCED SEASONAL CYCLES LIBRARY

Introduction:

Being aware of market cycle tendencies can give you the trading edge you need. Know when the seasonal heat is likely to occur to confirm you are taking the right side of the market. Seasonal price patterns are important criteria for evaluating trading opportunities. All traders should make use of any strong seasonal tendencies associated with a market they wish to trade. Short or long term cycles can be verified with the Seasonal Cycle library. Filter trades, search for leverage, and find single or complex pattern cycles for any market you desire. Use the Seasonal Cycle charts as a simple technique to give you a steadier rate of return.

Benefits:

Commodity Traders: Commodities involve the trading of goods. These goods often rely on seasons of development, growth, distribution, harvest and accumulation. Take advantage of the seasonality of such goods with the Advanced Seasonal Cycle library.

Forex Traders: The economy of any country may depend on the goods it imports and exports. Foreign currencies are often influenced by the commodities they sell. Take advantage of any foreign-currency, by finding when their financial monetary system would increase or decrease in value. Predict the best time to buy as well as sell certain currencies.

Stock Traders: Many companies rely on the buying and selling of commodities. Take advantage of a specific company which has strong seasonal trends. See for yourself how consistent trends can be in big stocks.

- Put probabilities in your favor with over 40 years of historical data charted with multiple seasonal methods.
- Be on the correct side of the trend.
- You will know well in advance exactly when a market trends higher, lower or sideways with all probability.
- Take control of your trading plan now, and get more consistent winning results.
- Clarify seasonal trends and see what they really do for any market.
- Use the seasonal library as a filter and then apply your favorite technical indicators and trading methods.
- Before committing precious capital, know the bias of the market.
- Increase your trading efficiency and accuracy.



Included in this Library:

Studies

- Cycle Trend Presidential
- Cycle Trend

Templates

- Cycle Trend Bull Bear
- Cycle Trend w Presidential
- Cycle Trend Moons
- Cycle Trend 10 Years

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Functions

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- Cycle As Ratios
- Cycle Bar Number (Indicator)
- Cycle Composite (Indicator)
- Cycle Percent Up (Indicator)
- Cycle Trend (Indicator)

Seasonal \ Cycle Charts



Seasonal \ Cycle Charts

When creating a new chart, there is now an option for a "Seasonal Analysis" type of chart. You can define a cycle length (e.g. "1 year", "4 years", etc) and a bar period (e.g. daily or weekly), and the chart will display the average trend for All cycles, the Bullish cycles, the Bearish cycles, and the current cycle for comparison. All cycle trends are displayed as percent changes from the beginning to the end of the cycle. There is also an option to display all the past cycles on the same chart.

Click on an active chart. Use the keys Ctrl + N to bring up a new chart or click the New Chart Button.

On the Settings for New Chart form select the Seasonal\Cycle Analysis option.



M Settings fo	or New Chart	
Primary Dat	ta for Chart	
C Symbol:	US-057	
C Spread:	< Custom >	
Percent 0Seasonal	Change comparison I/Cycle Analysis	
Cycle selec	tion: 1 Year Bartype: W	eekly 💌
	<u>DK</u>	

Set the Cycle and Bar type you want and click OK.

🔀 Settings for New Chart 🛛 🛛 🔀	
Primary Data for Chart	
Symbol: US-057	
◯ Spread: < Custom >	
C Percent Change comparison	
C Seasonal/Cycle Analysis	
Initial Chart Settings Chart Template: < Copy settings from active chart > Bar Period: Monthly Image: Copy drawing tools from active chart	
Display Trades and Orders	1
 None C Strategy: C Trading Account: Simulated 	

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The Seasonal\Cycle Analysis chart.

On the right side of the chart you will find the settings for the Cycle, Trends and Past Cycles.



The Cycle definitions allow you to change the cycle length and Bar period.

Cycle de	finition	
Cycle leng	ith:	
1 Ye	ear	-
From:		
Mon 01/	01/1900 🚺	• •
Bar type:	Weekly	-
Apr	oly Change	s

The Trends/Current cycle allows you to change the appearance of the trend/cycle

lines on the chart and choose to overlay the lines or not.



An example of the chart appearance when you choose to Overlay the Trends and Current cycles.





Past cycles allows you to change the color of the past cycles on a gradient coloring scale, whether or not to display the past cycles or if you would like them displayed overlaid on the Trends/Current cycles.



Here is an example of the chart when you choose not to Show all past cycles.



This is an example of the Past cycles when Overlaid.



Cycle	~
Average Trend	
Bullish Trend	
Bearish Trend	
01/07/2011	
01/01/2010	
01/02/2009	
01/04/2008	
01/05/2007	
01/06/2006	
01/07/2005	

By clicking on a specific cycle date from the list at the bottom you can make that cycle stand out on the chart as a thicker line.

Note the selected cycle below is displayed with a thick line.





Studies

Cycle Trend Presidential



Cycle Trend





Templates

Cycle Trend Bull Bear



Cycle Trend w Presidential



Cycle Trend Moons



Cycle Trend 10 Years





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Cycle Trend Research



Functions

Advanced Cycle Finder provides inputs for you to create multiple sine waves and then displays the resulting composite cycle. All the real work in this type of analysis (even when using a spreadsheet) is really up to you (the user): for each set of data you are looking at (symbol and date range), you have to try to identify which cycles to create and which specific values to use for each of the cycles involved in fitting a composite.

fa SineWave	[Function]			
🖌 🗸 Verify 🔌	e Print 🕴 🔚 Sav	e 🔚 Save As 🛛 🖬 Rename 🛛 🔀 Ioolbox 🗶 Close		
Category Inc	dicator	See advanced settings		
Description Creates a sine wave of the specified length and height.				
Usage Sir	Usage SineWave (CycleLength, Amplitude, Phase, Offset)			
Eunction Advanced				
Words in the expression which are not recognized as existing functions become "inputs" (i.e. variables or arguments).				
Euclel ength	20	Length of the cucle (neak-to-neak)	V	Enpression
Amplitude	1	Height of the cycle (midline-to-top)		
Phase	0	Horizontal shift (left/right)		
Offset	0	Vertical shift (up/down)		
		Move Up Move Down		

SineWave

This is a function that can be used to simply create or display an individual sine wave (i.e. a specific component of the composite). This will essentially do the same thing as filling out just one set of cycle values (CycleLength, Amplitude, Phase). There is a separate Offset just to make it easier to shift the whole thing up/down.

Cycle Compos	ite [Functio	n]			
🗸 Verify 🍦 Brin	nt 🔚 Save 🛔	🚽 Save As 🛛 🖬 Rename 🛛 🔀 Ioolbox 🗶 Close			
Category Indicator					
Description Creates of each	escription Creates a composite cycle from multiple sine wave components. After specifying the length, height and phase of each of the component cycles, the resulting composite cycle can then be shifted vertically and horizontally.				
Jsage Cycle <i>Lengti</i>	Composite (Ve h2, Amplitude2,	rtical Multiplier, Vertical Shift, Horiz Shift, Length1 , Phase2, Length3, Amplitude3, Phase3, Length4	, Amplitude , Amplitude	1, Phase1, 4, Phase4,	
Eunction	ts Advanced	1			
Words in the expres	ssion which are n	ot recognized as existing functions become "inputs" (i.e.	variables or a	rguments).	
Input	Default Value	Description (optional)	Required	Expression	
Vertical Multiplier	11	To adjust the height of the overall cycle			
Vertical Shift	0	To shift the overall cycle up/down			
Horiz Shift	0	To shift the overall cycle left/right			
Length1	0	Length of cycle #1			
Amplitude1	0	Height of cycle #1	~		
Phase1	0	Phase (left/right) of cycle #1			
Length2	0	Length of cycle #2			
Amplitude2	0	Height of cycle #2			
Phase2	0	Phase (left/right) of cycle #2			
Length3	0	Length of cycle #3			
Amplitude3	0	Height of cycle #3			
Phase3	0	Phase (left/right) of cycle #3			
Length4	0	Length of cycle #4			
Amplitude4	0	Height of cycle #4			
Phase4	0	Phase (left/right) of cycle #4			
Length5	0	Length of cycle #5			
Amplitude5	0	Height of cycle #5			
Phase5	0	Phase (left/right) of cucle #5			
LengthS	0	Length of cucle #6			
Amplitude6	0	Height of cycle #6			
Phase	0	Phase (left/right) of cucle #6			
Longth7	0	Length of cycle #7			
Amplitude7	0	Height of cycle #7			
Phase7	0	Phase (left/right) of cucle #7			
Longth ^Q	0	Longth of quale #9			
Amplitude ^Q	0	Lenger or cycle #0			
Disso0	0	Place (left (right) of quale #9			
LongthQ	0	Finase (lervinght) or cycle #o			
Amplitude9	0	Length of cycle #3			
Phase9	0	Place (left/right) of quale #9			
		Move Up Move Down			

Cycle Composite

Cycle Composite is a function that can be used to create/display a composite cycle (multiple sine wave cycles added together). This will allow you to define each cycle of the composite, as if you were typing all the values in a spreadsheet.

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SineWave

For our "SineWave" function, we are just using essentially the same function used for each individual cycle of a composite: "the formula for all cycles in this program are in the form of Price = Amplitude * Sine (2 * PI * (Time – Phase)/ Cycle Length) + Amplitude, where Time is simply a bar number in this formula (bar #1, bar #2, bar #3, etc.)".

In the example below: defining 4 individual sine wave cycles and adding them together into a single composite. Use the Cycle Composite function and specify values for the same 4 cycles, with the vertical and horizontal shift arguments put into the Cycle Composite function. We can just do a single global adjustment on the whole thing (to shift it up/down/left/right):

Cycle #1: length = **250** bars, amplitude = **50**, phase = **180** bars Cycle #2: length = **23.374** bars, amplitude = **13**, phase = **13** bars Cycle #3: length = **40.8** bars, amplitude = **10**, phase = **21** bars

Then the global adjustments (first 3 inputs of the function) are:

Vertical Multiplier = **0.2142857** Vertical Shift = **0** Horiz Shift = -**6**



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Adv. Seasonal Library



Cycle As Differences

Description: Returns the average price change as a difference (close - close.1) for each bar of the specified cycle length (e.g. "1 year", "4 months", "40 weeks", "3 Lunar moons").

Cycle As Percent

Description: Returns the "percent up" (number up closes / number down closes) for each bar of the specified cycle length (e.g. "1 year", "4 months", "40 weeks", "3 Lunar moons").

Cycle As Ratios

Description: Returns the average price change as a ratio (close / close.1) for each bar of the specified cycle length (e.g. "1 year", "4 months", "40 weeks", "3 Lunar moons").

Cycle Bar Number

Description: Returns the cycle bar number for each bar of the specified cycle length (e.g. "1 year", "4 months", "40 weeks", "3 Full moons"). This can be helpful to see the start and end of each cycle.

Cycle Composite

Description: Creates a composite cycle from multiple sine wave components. After specifying the length, height and phase of each of the component cycles, the resulting composite cycle can then be shifted vertically and horizontally.

Cycle Percent Up

Description: Returns the percentage of "up" bars (i.e. for each bar in the cycle).

Cycle Trend

Description: Returns the cycle trend (i.e. the accumulation of the average % change for each bar in the cycle).