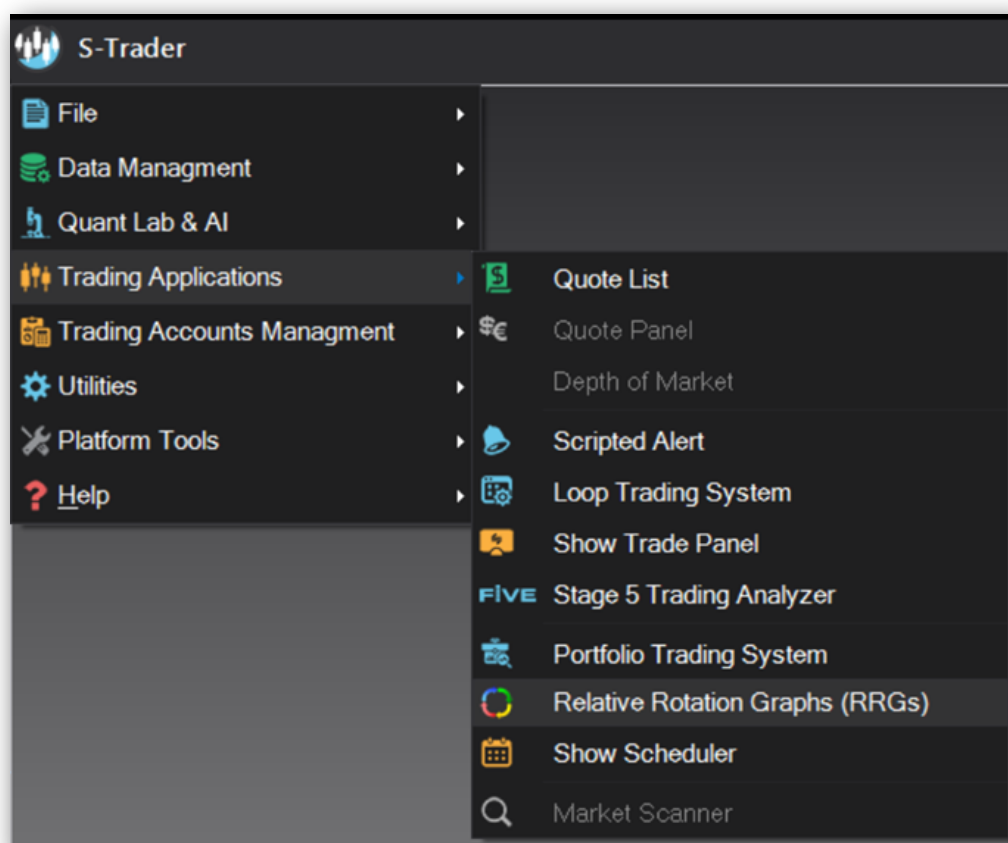


RRG Module

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What are RRGs



A Relative Rotation Graph (RRG) is a complete top-down analysis tool to assess relative strength.

Developed by Julius de Kempenaer after many years of research, RRG will help you look at the relative performance of a security, index or even an asset class and determine how it is performing relative to the benchmark or an average of its peers.

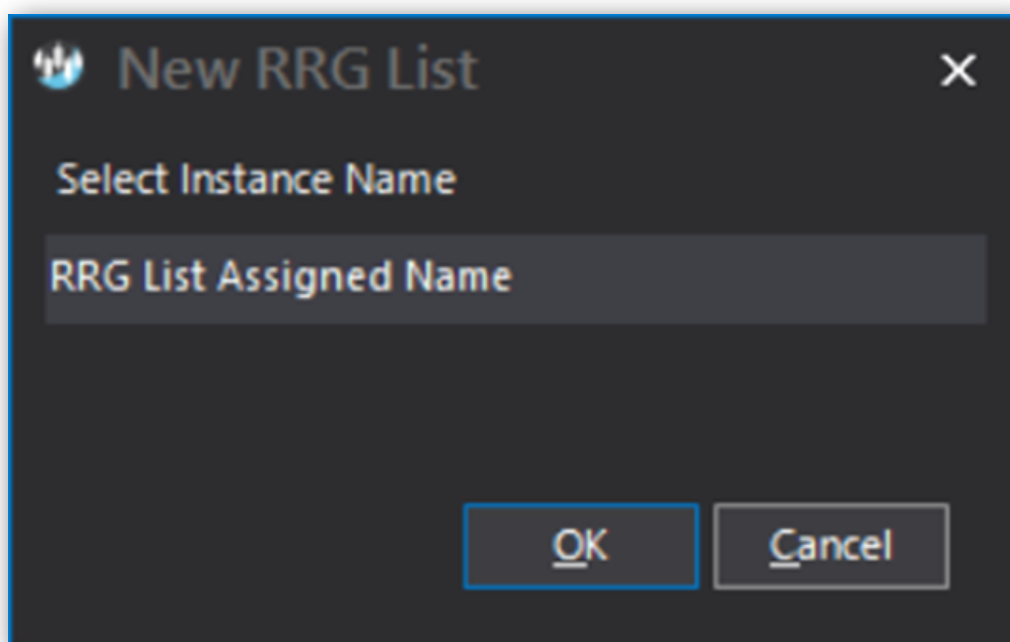
RRGs allow you to see the entire evolution of rotation of leadership within any group of securities against a specific benchmark.



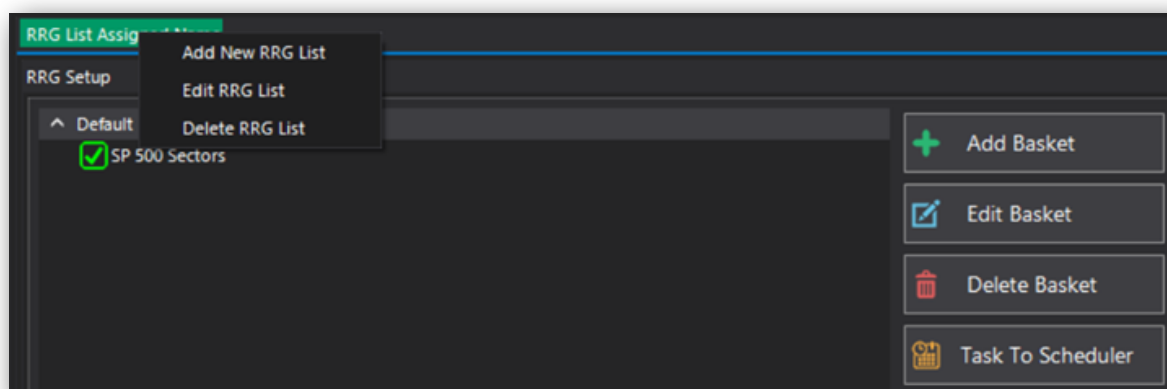


RRG modules

You can open multiple instances of the RRG module, though connectivity is always defined at the RRG item and not at the module instance level.



Once an RRG instance is open, you can Edit its name from a right click context menu:





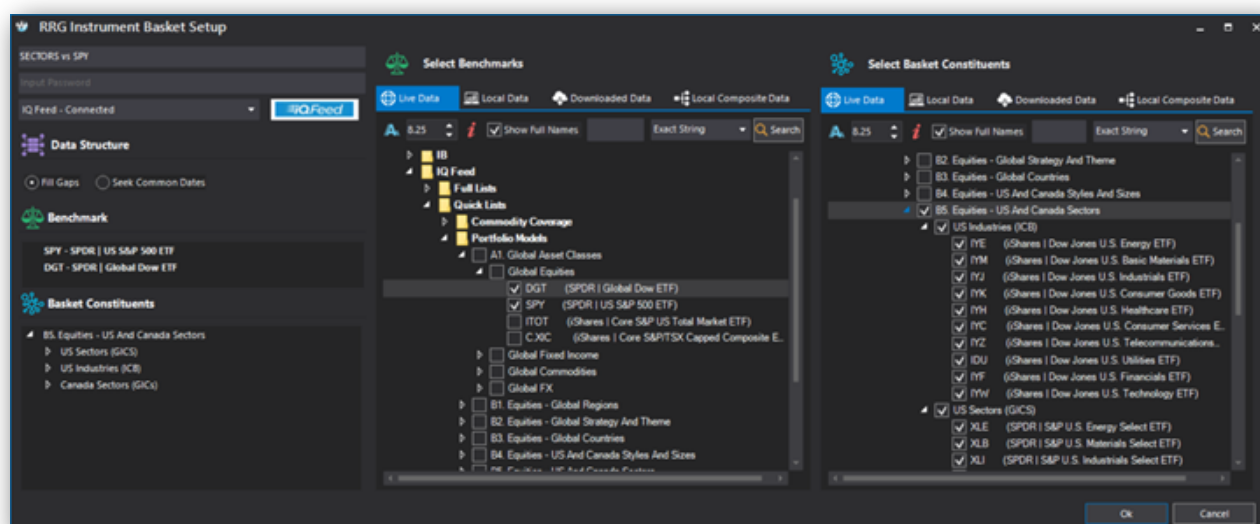
RRG baskets

Defining RRG baskets

RRG baskets have two components: one or multiple benchmarks and a list of constituents.

In the S-Trader, you can very easily set up RRG baskets directly involving the default and custom lists used in the instrument panel.

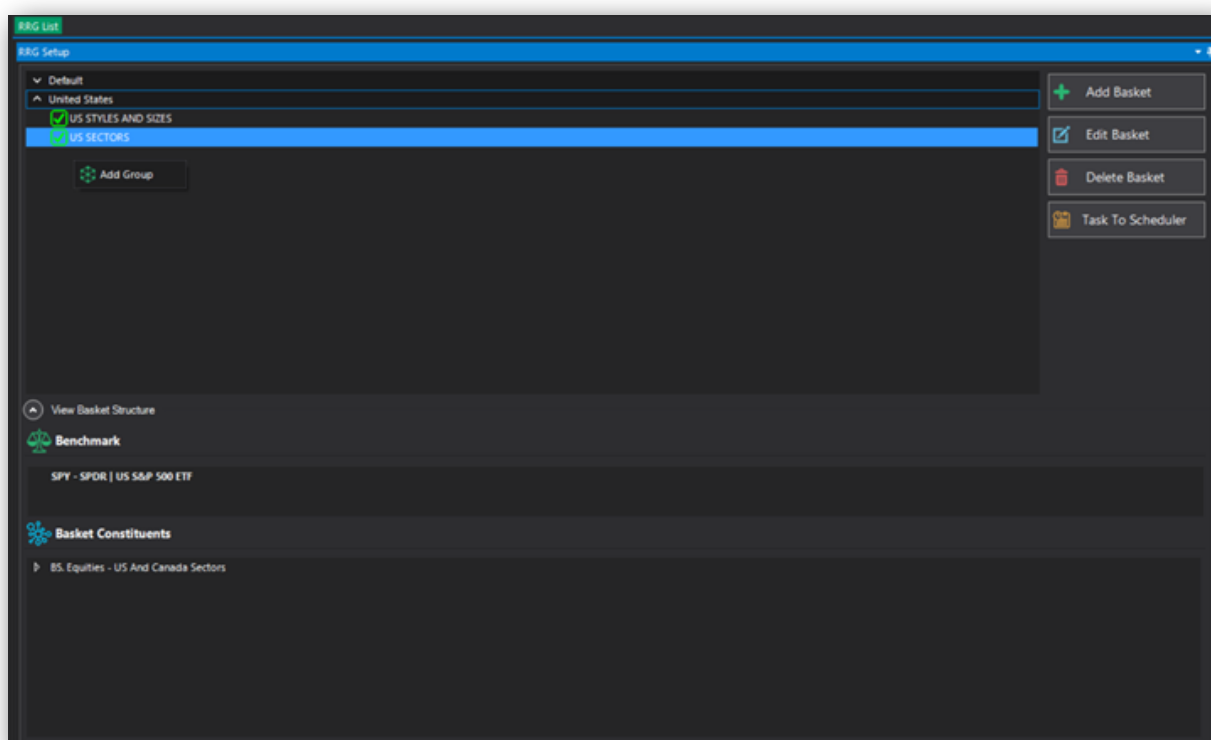
Your selections are conveniently saved in the benchmark and basket constituent sections for easy review.





Managing RRG baskets

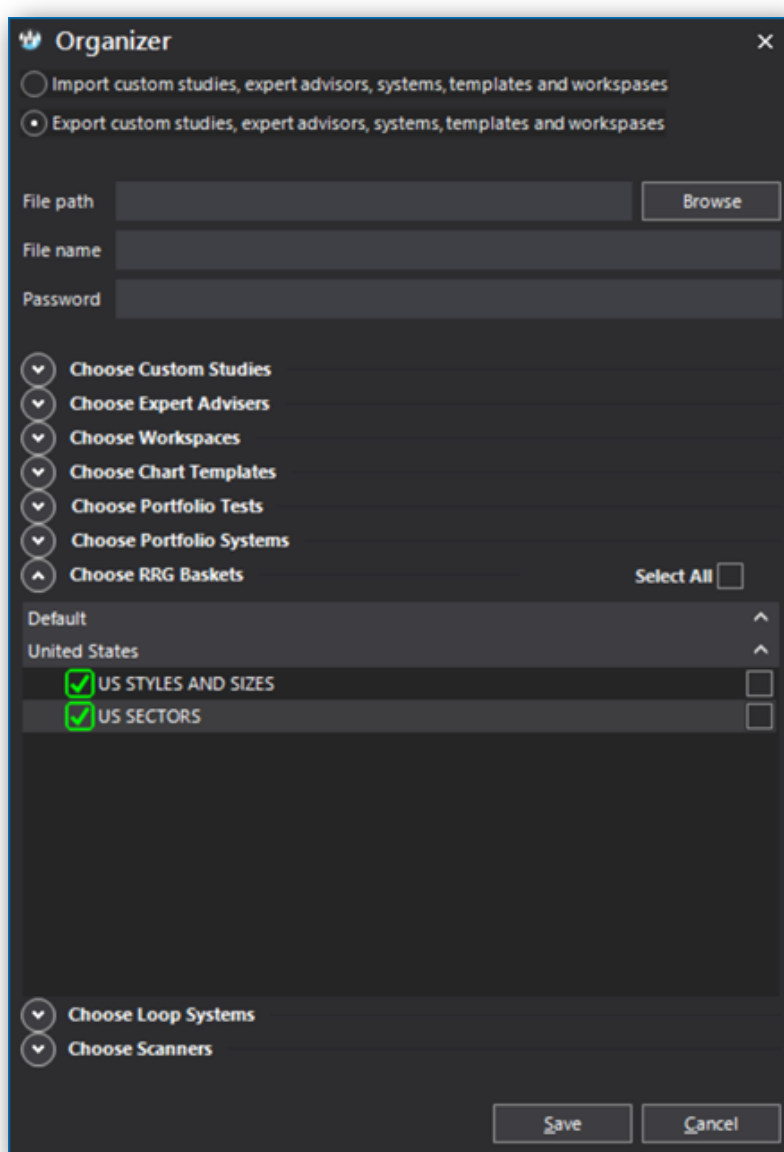
In the RRG setup panel, RRG baskets can be maintained in custom groups which you can organize per feed, per RRG style or any other criteria you want:





The same structure will be inherited inside the Organizer which can export your custom lists of RRG baskets to share with peers or to migrate on other computers.

You can password protect your work at the package as well as individual item level.



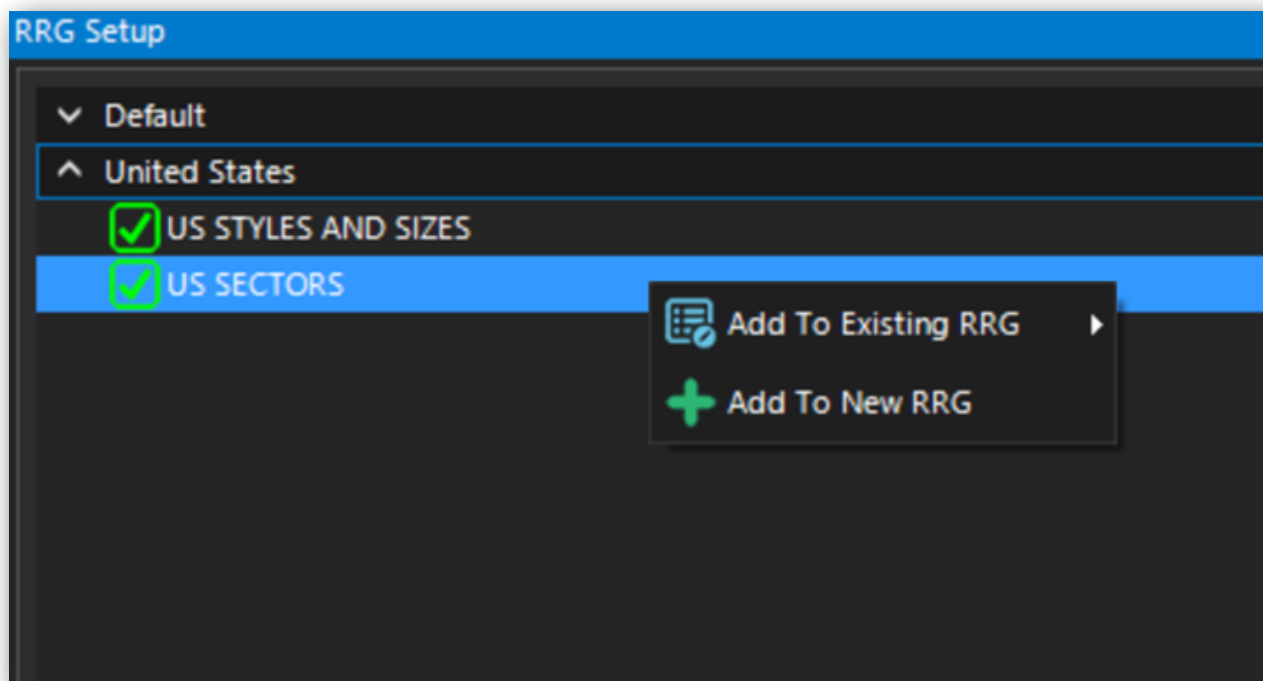


Running RRGs

By double clicking on an RRG basket you get the basket's list of securities loaded in a watch list.

Symbol	Last	BidSize	Bid	Ask	AskSize
^ US SECTORS - Constituents US Sectors (GICS)					
XLU - SPDR S&P U.S. Utilities Select ETF	53.9300	100	53.9300	53.9500	300
XTL - SPDR S&P U.S. Telecom Select ETF	76.0577	500	71.5000	80.8700	100
XLK - SPDR S&P U.S. Technology Select ETF	72.9500	500	72.9400	72.9500	100
XLF - SPDR S&P U.S. Financials Select ETF	28.2700	4500	28.2700	28.2800	6200
XLV - SPDR S&P U.S. Healthcare Select ETF	91.1800	100	91.1800	91.2100	100
XLP - SPDR S&P U.S. Consumer Staples Select ETF	54.5900	400	54.5900	54.6000	100
XLY - SPDR S&P U.S. Consumer Discretionary Select ETF	114.3099	200	114.2500	114.3100	100
XLI - SPDR S&P U.S. Industrials Select ETF	77.1600	100	77.1400	77.1900	400
XLB - SPDR S&P U.S. Materials Select ETF	59.1000	100	59.0800	59.1200	600
XLE - SPDR S&P U.S. Energy Select ETF	73.9400	100	73.9400	73.9400	600
^ US SECTORS - Benchmarks					
SPY - SPDR US S&P 500 ETF	285.880	200	285.880	285.890	600

By right clicking on an RRG basket you can display the basket on a new or existing relative rotation graph.





Scheduling RRGs

RRG jobs can be tasked to the scheduler to be completed whenever you want them to be.

