

Seasonal Sweet Spot

Seasonal Sweet Spots (back testing seasonals with reports):

- With the power of finding Seasonal Sweet Spots, you can eliminate Stock, Future or Forex selection guesswork. Filter over 10000 symbols and find the best opportunities available to you now. Or Know when your favorite stock or commodity has its best seasonal runs every year.
- As one of the most powerful filtering methods invented, you will know seasonal statistics with the ability to sort on things like max drawdown or avg daily net.
- Put probabilities in your favor with 30 years of accurate historical data.
- Just as the Dogs of the Dow were discovered with seasonality, You can know consistent bias in the markets before committing precious capital. Break down every trade and do comparisons with multiple reports at one time.
- Now you can be on the correct side of the trend and know far in advance of the seasonal probabilities. Take control of your trading plan now, and get more consistent winning results.

Some of the items you can filter by are:

Direction – Long positions or Short positions

Report date Range – The dates that the filter looks at, From (beginning date) To (end date)

Trading days Held – Trades that are held for as few days as or as many days as, such as 5 to 15 days.

Trades (Years) – Being seasonal the number of trades in this case is equal to the number of years to filter. 5 trades = 5 years

Win Percentage(%) – The percentage of trades that are wins.

Avg. Daily Net Minimum(%) – The average of the percent a price moves up or down from the previous day over the life of the trade.

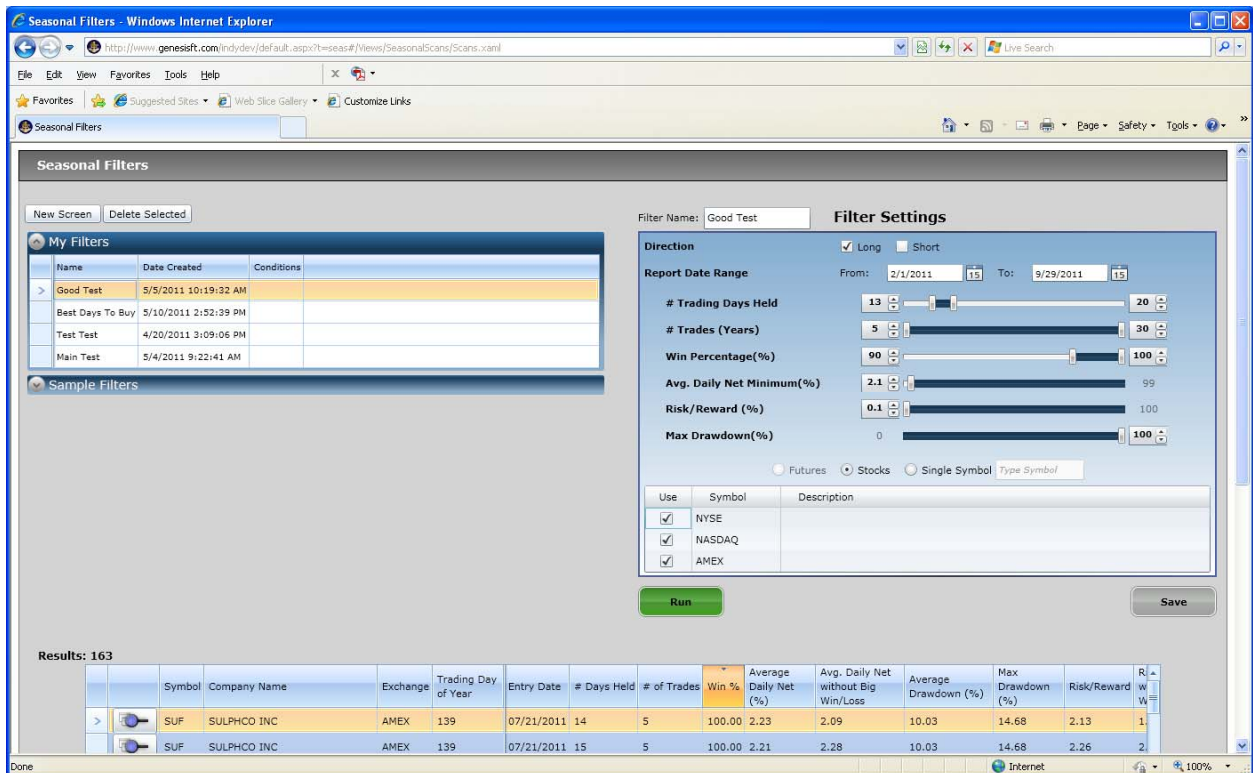
Risk/Reward – The relationship between the amount of return gained for a trade and the amount of risk undertaken.

Max Drawdown(%) – The percentage the account decreased by until it moved above the point in which it started to decrease.

Click on the Seasonal Sweet Spot icon.



This will bring up the Seasonal Filters form.



Seasonal Filters - Windows Internet Explorer

http://www.genesisft.com/ind/dev/default.aspx?t=search#Views/SeasonalScans/Scans.xml

File Edit View Favorites Tools Help

Favorites Suggested Sites Web Slice Gallery Customize Links

Seasonal Filters

New Screen Delete Selected

My Filters

Name	Date Created	Conditions
Good Test	5/5/2011 10:19:32 AM	
Best Days To Buy	5/10/2011 2:52:39 PM	
Test Test	4/20/2011 3:09:06 PM	
Main Test	5/4/2011 9:22:41 AM	

Sample Filters

Filter Name: Good Test

Filter Settings

Direction: Long Short

Report Date Range: From: 2/1/2011 To: 9/29/2011

Trading Days Held: 13 to 20

Trades (Years): 5 to 30

Win Percentage(%): 90 to 100

Avg. Daily Net Minimum(%): 2.1 to 99

Risk/Reward (%): 0.1 to 100

Max Drawdown(%): 0 to 100

Futures Stocks Single Symbol Type Symbol

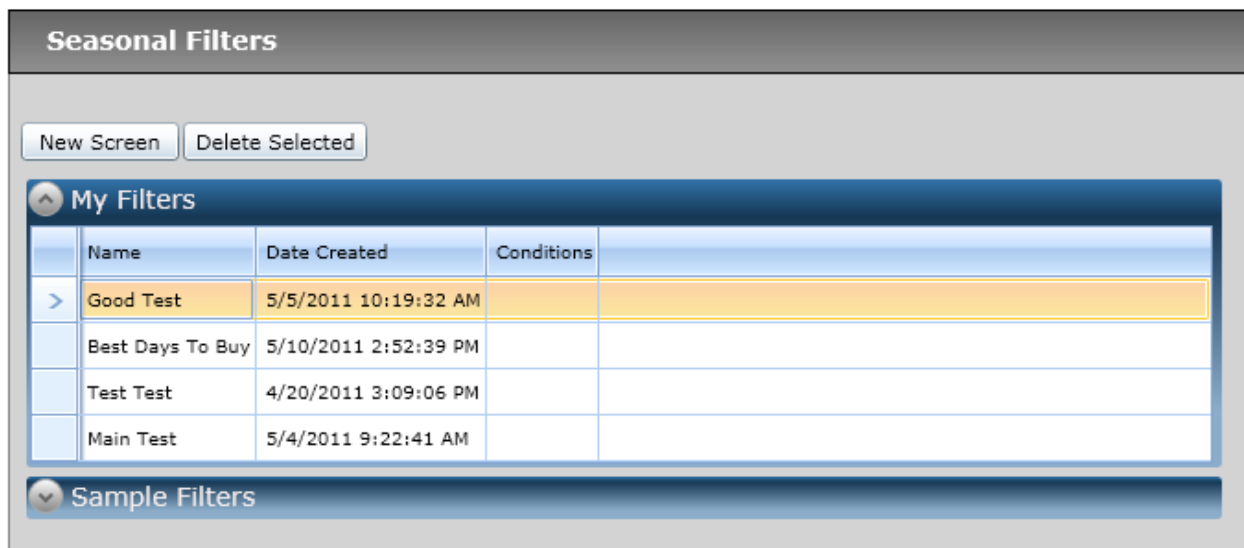
Use	Symbol	Description
<input checked="" type="checkbox"/>	NYSE	
<input checked="" type="checkbox"/>	NASDAQ	
<input checked="" type="checkbox"/>	AMEX	

Run Save

Results: 163

Symbol	Company Name	Exchange	Trading Day of Year	Entry Date	# Days Held	# of Trades	Win %	Average Daily Net (%)	Avg. Daily Net without Big Win/Loss	Average Drawdown (%)	Max Drawdown (%)	Risk/Reward	R	W
SUF	SULPHCO INC	AMEX	139	07/21/2011	14	5	100.00	2.23	2.09	10.03	14.68	2.13	1	1
SUF	SULPHCO INC	AMEX	139	07/21/2011	15	5	100.00	2.21	2.28	10.03	14.68	2.26	2	2

You can choose a filter from the list to run.



Seasonal Filters

New Screen Delete Selected

My Filters

Name	Date Created	Conditions
Good Test	5/5/2011 10:19:32 AM	
Best Days To Buy	5/10/2011 2:52:39 PM	
Test Test	4/20/2011 3:09:06 PM	
Main Test	5/4/2011 9:22:41 AM	

Sample Filters

Or you can set up a filter under the Filter Settings. Once you have the filter set up the way you want it, click the Run button.

Filter Name: **Filter Settings**

Direction Long Short

Report Date Range From: To:

Trading Days Held

Trades (Years)

Win Percentage(%)

Avg. Daily Net Minimum(%)

Risk/Reward (%)

Max Drawdown(%)

Futures Stocks Single Symbol

Use	Symbol	Description
<input checked="" type="checkbox"/>	NYSE	
<input checked="" type="checkbox"/>	NASDAQ	
<input checked="" type="checkbox"/>	AMEX	

Run **Save**

You can change the date by typing it in or by clicking on the calendar icon next to the date and using the calendar to select the date by clicking on the desired date.

Filter Name: **Filter Settings**

Direction Long Short

Report Date Range From:  To: 

Trading Days Held

Trades (Years)

Win Percentage(%)

Avg. Daily Net Minimum(%)

Risk/Reward (%)

Max Drawdown(%)

Futures Stocks Single Symbol

Use	Symbol	Description
<input checked="" type="checkbox"/>	NYSE	
<input checked="" type="checkbox"/>	NASDAQ	
<input checked="" type="checkbox"/>	AMEX	

You can narrow your search to a single symbol by selecting Single Symbol and typing in the symbol.

Filter Name: **Filter Settings**

Direction Long Short

Report Date Range From: To:

Trading Days Held

Trades (Years)

Win Percentage(%)

Avg. Daily Net Minimum(%)

Risk/Reward (%)

Max Drawdown(%)

Futures Stocks Single Symbol

Use	Symbol	Description
<input checked="" type="checkbox"/>	NYSE	
<input checked="" type="checkbox"/>	NASDAQ	
<input checked="" type="checkbox"/>	AMEX	

The results are displayed at the bottom of the page. You can sort results by clicking on the header for that column.

Results: 396

	Symbol	Company Name	Exchange	Trading Day of Year	Entry Date	# Days Held	# of Trades	Win %	Average Daily Net (%)	Avg. Daily Net without Big Win/Loss	Average Drawdown (%)	Max Drawdown (%)
>	VLT	INVESCO VAN KAMPEN TR II	NYSE	98	05/23/2011	11	21	76.20	2.06	0.23	1.51	3.77
	VLT	INVESCO VAN KAMPEN TR II	NYSE	98	05/23/2011	10	21	76.20	2.24	0.24	1.44	3.77
	VLT	INVESCO VAN KAMPEN TR II	NYSE	98	05/23/2011	9	21	76.20	2.48	0.25	1.44	3.77
	VLT	INVESCO VAN KAMPEN TR II	NYSE	98	05/23/2011	8	21	76.20	2.68	0.21	1.41	3.77
	ING	ING GROEP NV	NYSE	103	05/31/2011	4	16	75.00	8.39	0.16	2.12	7.16
	CRMT	AMERICA'S CAR-MART INC	NASDAQ	95	05/18/2011	21	23	78.30	1.79	0.55	5.37	15.60
	VLT	INVESCO VAN KAMPEN TR II	NYSE	98	05/23/2011	19	21	76.20	1.10	0.08	2.31	9.45

Click on the magnifying glass icon next to a result to see more detailed results.

The screenshot shows a trading software interface. On the left, there is a list of results with a magnifying glass icon next to each entry. The main window displays a table titled "Individual Trades: VLT, Days Held (11)".

	Entry Date	Entry Price	Exit Date	Exit Price	Profit(%)	Drawdown (%)
>	05/21/1990	7.75	06/06/1990	8.00	3.23%	3.23%
	05/21/1991	6.63	06/06/1991	7.00	5.58%	3.77%
	05/20/1992	8.50	06/05/1992	8.50	0.00%	2.94%
	05/21/1993	9.75	06/08/1993	10.00	2.56%	1.23%
	05/23/1994	9.88	06/08/1994	10.13	2.53%	1.32%
	05/22/1995	8.38	06/07/1995	8.75	4.42%	0.00%

An "OK" button is located at the bottom right of the detailed view window.

You can enter a Filter Name and then click the Save button to save a filter.

The screenshot shows the "Filter Settings" dialog box. The "Filter Name" field is highlighted with a red circle and contains the text "Good Test".

Filter Name: Good Test

Direction: Long Short

Report Date Range: From: 2/1/2011 To: 9/29/2011

Trading Days Held: 13 to 20

Trades (Years): 5 to 30

Win Percentage(%): 90 to 100

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Max Drawdown(%): 0 to 100

Futures Stocks Single Symbol

Use	Symbol	Description
<input checked="" type="checkbox"/>	NYSE	
<input checked="" type="checkbox"/>	NASDAQ	
<input checked="" type="checkbox"/>	AMEX	

Run **Save**