

Portfolio

Watchlist

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Backtest

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New Account

Create account

Set up account (IRAs now available!)

Save changes

Undo

Redo

Symphony Details

Name

Copy of Top 3 RATs 1.2

Description

1.1 - Added retail rat. 1.2 - added foreign rat

Tags

+ Add tag

Trading Setting

Threshold: 5%

+ New Investment

Watch

Share

Copy of Top 3 RATs 1.2

Create with AI

Backtest Preview

Jump to backtest

WEIGHT Equal

Top 3 RAT FTLT

WEIGHT Equal

IF 10d relative strength index of SPY is greater than 71%

WEIGHT Equal

SORT 10d Moving Average of Return

SELECT Top 3

Bank Rat FTLT (TMF Check)

WEIGHT Equal

IF 600d moving average of return of SHY is less than 0%

WEIGHT Equal

IF 14d relative strength index of TMF is greater than 60%

WEIGHT Equal

IF 11d relative strength index of IEF is less than 16d relative strength index of IWM

WEIGHT Equal

FAS

ELSE

WEIGHT Equal

FAZ

ELSE

WEIGHT Equal

IF 11d relative strength index of IEF is greater than 16d relative strength index of IWM

WEIGHT Equal

FAS

ELSE

WEIGHT Equal

FAZ

ELSE

TQQQ or not | BlackSwan MeanRev BondSignal

House Rat FTLT (TMF Check)

WEIGHT Equal

IF 600d moving average of return of SHY is less than 0%

WEIGHT Equal

IF 14d relative strength index of TMF is greater than 60%

WEIGHT Equal

IF 11d relative strength index of IEF is less than 16d relative strength index of IWM

WEIGHT Equal

DRN

ELSE

WEIGHT Equal

DRV

ELSE

WEIGHT Equal

IF 11d relative strength index of IEF is greater than 16d relative strength index of IWM

WEIGHT Equal

DRN

ELSE

WEIGHT Equal

DRV

ELSE

TQQQ or not | BlackSwan MeanRev BondSignal

SmallCap Rat FTLT (TMF Check)

LAB Rat FTLT (TMF Check)

Russell Rat FTLT (TMF Check)

Retail Rat FTLT (no TMF Check)

Foreign Rat FTLT IEFvIWM

Foreign Rat FTLT BNDvQQQ

ELSE

WEIGHT Equal

SORT 10d Moving Average of Return

SELECT Top 3

House Rat FTLT (no TMF Check)

WEIGHT Equal

IF 600d moving average of return of SHY is less than 0%

WEIGHT Equal

IF 11d relative strength index of IEF is greater than 16d relative strength index of IWM

WEIGHT Equal

DRN

ELSE

WEIGHT Equal

DRV

ELSE

TQQQ or not | BlackSwan MeanRev BondSignal

Bank Rat FTLT (no TMF Check)

SmallCap Rat FTLT (no TMF Check)

LAB Rat FTLT (no TMF Check)

Russell Rat FTLT (no TMF Check)

Retail Rat FTLT (no TMF Check)

Period

Jan 19 2024

1m

3m

6m

YTD

1y

3y

Investment, Fees & Slippage

\$10,000

Fees

Slippage: 5bps

RUN

SPY

Add Benchmarks