Algo Hacks · May 29, 2025 · 1 min read

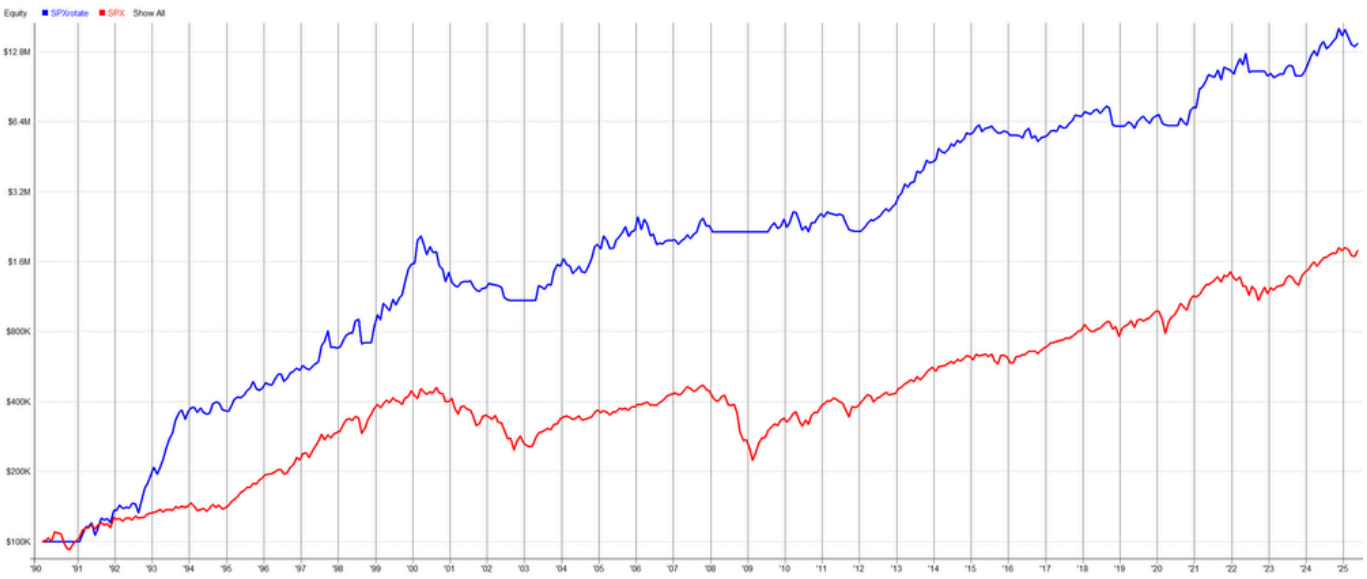
RealTest code for SPX momentum rotational system

Peter

Based on my [Twitter post](), here is the complete RealTest code for the SPX momentum rotational system. The backtest is done using Norgate Data and includes commissions and delisted stocks.

The code is for site supporters only.

The logic is as follows: we first check a market regime filter. If there are more stocks with positive longer momentum than those with negative momentum, we consider opening new positions. We can then open up to 10 positions based on longer momentum. A position is closed once its short momentum turns negative. This process is repeated every month.



Current backtest indicators show a MAR of 0.32 and a Sharpe ratio of 0.81. However, I encourage you to experiment with the logic and different indices to optimize these results further.

RealTest code

This post is available to subscribers only. Required subscription tier: Site Supporter .

Subscribe now

Already have an account? Sign in

Share Share Share Share Share Email Copy

Read next

Algo Hacks · Nov 19, 2025

Intraday Breakout Strategy – RealTest Analysis Script

A RealTest script for importing, filtering, and analyzing raw trades generated by the Python intraday breakout backtester. This script handles

Algo Hacks · Nov 19, 2025

Intraday Breakout Strategy Backtester

A Python-based backtester for volatility-driven intraday breakout strategies. This tool generates raw trades from 1-minute data using ATR-based breakout levels,

Peter

Peter

Algo Hacks · Nov 17, 2025

Downloading Stock/ETF Market Data with Python and Alpaca API

Peter

CrackingMarkets

Learn to build and run a stable, automated trading framework today.

CrackingMarkets

Home

The Resource Room

Trading Strategies

Live Trading Models

Interactive Models

Trading Boosters

Algo Hacks

Trading Glossary

Archive

About

Contact Us

Terms of Service

Privacy Policy

Sign in

Categories

Trading Strategies

Live Trading Models

Trading Boosters

Algo Hacks

©2026 CrackingMarkets. Published with Ghost & Flair.