ETF Baskets allocation plan

Auto Trading Web (ATW) · Updated October 8, 2026, Pacific time

Planning and monitoring only. No orders are submitted by this page.

Starting allocation and funding transition

Book	Starting capital	Auto Swap scope
🚀 aaETF	30%	Within this book
⭐ aETF	30%	Within this book
⚡ rETF	30%	Within this book
📈 Individual stocks / port	10%	Within this book

Funding plan: sell down port and buy the three ETF-model baskets. Reduce the existing individual-stock book to its 10% starting allocation and use the reconciled proceeds to fund aaETF, aETF and rETF at 30% each. These are direct stock baskets managed by ETF models, not necessarily exchange-listed ETF ticker purchases.

1. Before staging trades, verify current equity, cash/debt, positions, pending orders and actual book ownership. Establish a dated starting-capital baseline; this page supplies no live trade quantities.
2. Prepare the port sell-down, keeping the intended 10% stock-book allocation. Reconcile confirmed fills and resulting available capital; do not treat submitted orders as filled.
3. Prepare basket purchases against the confirmed 30%/30%/30% budgets and model membership. Check broker buying power, account-wide risk gates and overlapping symbols before execution. A funding shortfall remains a gap; do not silently change the split.
4. Tag each filled share/lot to exactly one book. Preserve protective-order ownership and reconcile total holdings/capital to the broker account. Funding and activation require a separately authorized execution workflow.

These are **starting** weights. Subsequent gains/losses drift; there is no automatic daily reset to 30/30/30/10. Existing whole-account returns are not retroactively attributed to funded baskets.

Auto Swap and shared risk

Auto Swap applies to **all four books**, including the three new baskets. Assess candidates, sizing, exits/re-entry and outcomes separately by book; reconcile combined capital, financing, overlapping holdings and protective orders at account level. The planned scope does not prove each book is already funded or activated.

The account-wide debt/equity cap remains **30%**. Model Smart Margin is a separate sizing signal and does not override broker limits or this cap. New buys remain blocked while the account exceeds the cap. This document update does not change live settings, activate Auto Swap, or send orders.

Recalculated research simulations

Window: 2025-10-02 to 2026-10-02; 252 sessions. These historical simulations are separate from the live books and do not validate Auto Swap improvements or the combined 30/30/30/10 account plan.

Model	Cash return	Cash max DD	Cash Sharpe	Margin return	Margin max DD
🚀 aaETF	+137.18%	-16.21%	2.98	+172.71%	-19.92%
⭐ aETF	+82.18%	-10.59%	2.77	+89.99%	-13.36%
⚡ rETF	+133.84%	-29.86%	2.01	+155.65%	-30.64%

Margin scenario: lagged SPY regime signal, 1.35x / 1.15x / 0.80x; assumed financing 9% APR, ACT/365. This research overlay is not the live Dynamic Smart Margin setting or a broker maintenance-margin replay.



🏆 PhoenixAlgos | ETF 與組合一年期模擬比較（重新計算）

2025-10-02 → 2026-10-02 · 252 sessions · 研究模擬，非實盤績效 · 原始交易模型限制保留

Smart Margin：前一交易日訊號；1.35x / 1.15x / 0.80x；借款利率假設 9% APR

#	策略 / 初始配置	Margin 報酬	Margin 回撤	Sharpe	Calmar	Cash 報酬	Cash 回撤
1	👑 combo_half 50% aaETF + 50% aETF	+131.35%	-15.59%	3.25	8.43	+109.68%	-12.03%
2	🌟 combo_balanced 60% aaETF + 40% aETF	+139.62%	-16.57%	3.17	8.42	+115.18%	-12.95%
3	⚡ combo_tri 50% aaETF + 30% aETF + 20% rETF	+144.48%	-16.94%	3.12	8.53	+120.01%	-13.85%
4	🚀 combo_aggressive 70% aaETF + 30% rETF	+167.59%	-18.90%	3.00	8.87	+136.18%	-15.88%
5	🚀 aaETF 100% aaETF	+172.71%	-19.92%	2.79	8.67	+137.18%	-16.21%
6	⭐ aETF 100% aETF	+89.99%	-13.36%	2.60	6.74	+82.18%	-10.59%
7	⚡ rETF 100% rETF	+155.65%	-30.64%	2.01	5.08	+133.84%	-29.86%
8	🏆 hETF 100% hETF	+96.02%	-20.85%	1.93	4.60	+85.69%	-19.90%
9	🛡️ qETF 100% qETF	+36.07%	-11.13%	1.38	3.24	+37.54%	-8.72%
10	🛡️ combo_preservation 30% aETF + 40% qETF + 30% cETF	N/A	N/A	N/A	N/A	N/A	N/A
11	📊 cETF 100% cETF	N/A	N/A	N/A	N/A	N/A	N/A
12	🏛️ SPY 100% SPY	+15.02%	-9.13%	1.15	1.64	+15.02%	-9.13%

重要限制：此為既有日線模型重新模擬；仍使用當日收盤訊號 / 同收盤成交假設，未完成無偏差驗證。

aaETF 行情覆蓋：529/536（98.69%）；缺資料標的另列，非完整母體回測。

cETF / combo_preservation：缺少經驗證的每日籃子曲線，不沿用原圖的 0.00% 回撤。

借款成本按日曆天 ACT/365 計算；Sharpe 零無風險利率；Calmar 採年化報酬 / 最大回撤。

組合為初始獨立配置並隨市值漂移；槓桿為 NAV 覆蓋模擬，未驗證持倉淨額沖銷或維持保證金。

假設性模擬不代表實際交易，可能低估或高估流動性與成交影響；過往績效不保證未來結果。

Source: archived broker daily bars → local zstd Parquet. Full assumptions / evidence / hashes accompany this image.

The full comparison includes alternative combinations. Their weights are distinct from the four-book allocation plan.

Coverage and limitations

- Exploratory historical simulation, not live returns or a validated out-of-sample strategy.
- Legacy models retain close-derived signals filled at that same close and daily high/low stop approximations. Execution timing, survivorship and parameter-selection bias remain.
- aaETF: 529/536 cached symbols fully observed (98.69%); incomplete symbols explicitly excluded: CBRS,CTSH,IMC,LIFE,PTN,SHAZ,TEVA. Coverage is a retained data gap, not a complete-universe backtest.
- Smart Margin: prior-session SPY vs 50-session SMA and 20-session momentum; 1.35x/1.15x/0.80x. 9% APR is an assumed scenario rate, accrued on calendar days (ACT/365), not a verified current broker rate.
- Margin overlay scales whole model NAV returns; not a trade-level broker maintenance-margin or position-netting replay. No liquidation, changing maintenance requirements or market-impact model.
- Cash uses rerun unleveraged model NAV. Legacy simulated trades assume 0.10% each-side slippage; no new dividend, tax, fee or corporate-action adjustment is introduced.
- Combinations are initial independent sleeve allocations that drift; no inter-sleeve rebalance/netting. Sharpe uses a 0% reference rate and sample daily deviation; Calmar uses annualized return divided by absolute maximum drawdown.
- 252 simulated sessions plus an explicit pre-run starting-capital baseline; first-session simulated transaction costs are included. SPY buy-and-hold begins at October 2 close.
- cETF and combo_preservation unavailable: old cETF was a straight interpolated curve. Prior 0.00% drawdown is unsupported.
- Hypothetical results do not represent actual trading and may misstate liquidity or execution effects. No representation that any account will achieve similar results. Past performance does not guarantee future results.

aaETF coverage is **529/536 symbols (98.69%)**; missing symbols remain an explicit gap. cETF and combo_preservation results remain unavailable. No complete-universe or out-of-sample claim is made.

Legal and simulation disclosures

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