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## **Dual Momentum Trend Trading [1.8 MB]**

First, the standard dual momentum

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trading system model uses relative momentum to select the best performing risky asset. Second, it incorporates absolute momentum as a filter to invest in the risk-free asset, if the excess return of the selected risky asset over the risk-free one is negative.

## **Dual Momentum Trading System:**

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## **Implementation Update | Long ...**

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Dual Momentum Trend Trading ...**

Dual Momentum \*\*strategies rely on two different very simple filters: absolute momentum and relative momentum\*\*.

Absolute momentum \*(rule 1) is a trend following filter used to switch any

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selected assets that have a negative excess return over the risk-free rate to cash while \*\*relative momentum (rule 2) criteria compares returns of a basket different assets through a ranking list to highlight those assets with the highest return.

## **Dual Momentum - The Famous 5**



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An investor chooses the asset that has been outperforming on a relative basis in the hope that the out performance will continue. The specific Dual Momentum rules that Antonacci takes about in his book is Global Equity Momentum (GEM). With this strategy, the investor holds one asset at a time.

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## **Dual Momentum Rules Summary - Robotic Investing**

Learn to differentiate between a trend  
and momentum, two seemingly similar  
concepts central to the understanding of  
technical analysis for trading on swings.

**How do momentum and trends**

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Figure 12: A depiction of how the momentum oscillators signal first (%R and RSI) and then trend reversal indicators (Stoch, Aroon, VI) confirm the move shown by the green and red circles in the middle of the trend. Notice the green and red circles moving to the right as you move down the indicator

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list.

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### **Trading Momentum Oscillators: What They Are and How to ...**

It involves a risk management system  
that uses current market price, the  
equity level in your account and current  
market volatility. One will usually ride  
the overall trend for as long as it stays in

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place and use pullbacks to support add  
to the position and rallies to resistance  
to reap profits.

## **Momentum vs Trend Trading: Which is More Profitable ...**

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momentum indicator reveals impending  
price direction changes as the  
movement of the RSI diverges from the  
direction of price movement in the  
AUD/USD currency pair. Divergence is  
typically an indication that the current  
price trend - due to the signal that  
momentum is stalling - is likely coming  
to an end and is about to reverse.

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**Momentum Indicators - Overview,  
Advantages, Examples**

Trend traders enter positions while  
momentum is strong or wait for a  
counter-trend to lower risk. Swing  
traders take risk at support or  
resistance, fading the barrier by  
positioning in the opposite...



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**Are You a Trend Trader or a Swing  
Trader?**

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Dual Momentum is a very clear, simple  
form of trend investing that can easily  
be followed by investors managing their  
own money. The system makes

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approximately two trades per year and  
involves just a few major asset  
categories that are easily accessed with  
large ETFs or mutual funds.

### With This Simple And Reliable **Traditional Dual Momentum Signal: February 2020 - Daren ...**

Swing Trading Strategy  
Trend Trading: The 4 Most Common  
Indicators. ... (MACD) is defined as a

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trend-following momentum indicator that shows the relationship between two moving averages of a security's price.

## **Overbought or Oversold? Use the Relative Strength Index to ...**

Dual Momentum Recommendations:  
Portfolio 1. With the look-back period set to 252 trading days, the

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recommendation is to be invested totally  
in TLT or U.S. Treasuries.

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