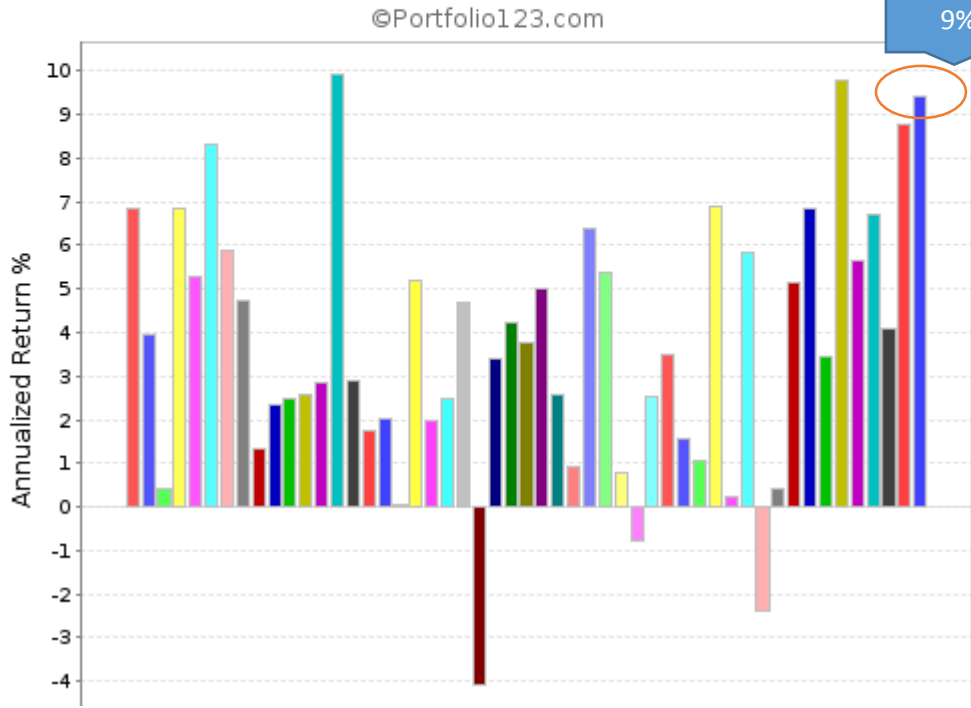


Period 01/02/99 - 10/11/14
Rebalance Frequency Weekly
Ranking Method Percentile NAs Negative
Slippage (% of trade amount) 0.2
Transaction Type Long
Universe S&P 500 Index
Benchmark S&P 500 Eq Weight

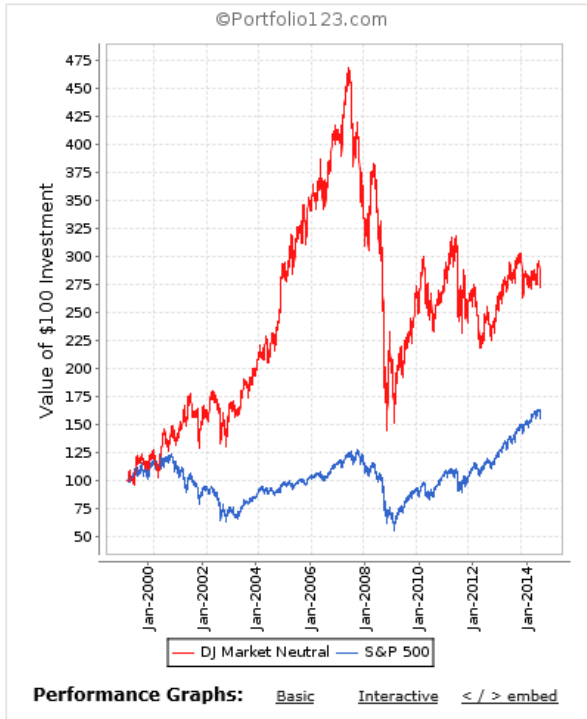
Number of Buckets 50
Minimum Price 3.0
Sector -- ALL --

50 Buckets for S&P 500 should result in 10 stocks each

[Change Settings](#) [Download](#)



This is between 9% to 10%



General Info

Inception Date	01/02/99
Last Rebalance Date	10/04/14
Days Since Last Rebalance	7
Rebalance Frequency	Weekly
Benchmark	S&P 500
Universe	S&P 500 Index
Ranking System	Hidden Gems - Modified

Quick Stats as of 10/10/2014

Total Market Value (inc. Cash)	\$ 271,957.78
Cash	\$ 1,004.38
Number of Positions	10
Total Return	171.96%
Benchmark Return	55.07%
Active Return	116.89%
Annualized Return	6.55%
Annual Turnover	5,205.25%
Max Drawdown	-69.14%
Benchmark Max Drawdown	-56.78%
Overall Winners	(4232/8230) 51.42%
Sharpe Ratio	0.11
Correlation with S&P 500	0.81

Why is this <7% and not between 9% to 10%?



Trading System

General

Name	DJ Market Neutral
Starting Capital	\$100,000.00
Benchmark	S&P 500
Commission	0.0 (Flat Fee)
Slippage	0.2% of Total Amt (Fixed)
Transaction Type	Long
Use Margin	No
Management Fee	0.0%
Rebalance Frequency	Weekly
Price for Transactions	Next Open
Allow sold holdings to be re-bought at current rebalance	No
Transaction Save	No
Visibility	Private
Category	Unclassified

Position Sizing

Type	'% of Market Value'
Ideal Weight New Pos	10
Aprox. Number of Positions	10.0
Max Weight Deviation	10

Universe & Ranking

Universe	S&P 500 Index
Ranking System	<u>Hidden Gems - Modified</u>
Ranking Method	Percentile NAs Neutral
Force Weekly Ranks	Yes

Buy Rules (*Implicit AND*)

[copy to screen]

Pr Close(0) > 3

Sell Rules (*Implicit OR*)

[copy to screen]

Sell1 Rank < 101

Stop Loss

Strategy None

Hedge / Market Timing **DISABLED**

Period & Restrictions

Start Date	01/02/1999
End Date	10/10/2014
Exposure List	None
Restrict Buy List	
Restrict Sell List	
Load Global Restrictions	No
Allow Mergers	Yes