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New Screen

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Clear Results Re-Run Backtest

Price Start Date - End Date **1Y 5Y 10Y Max**

Rank Tolerance Max Pos % (0-100)

Slippage % Carry Cost %

Long Weight % Rebalance Frequency Save Log

This tool lets you test how a screen would have performed in the past as follows:

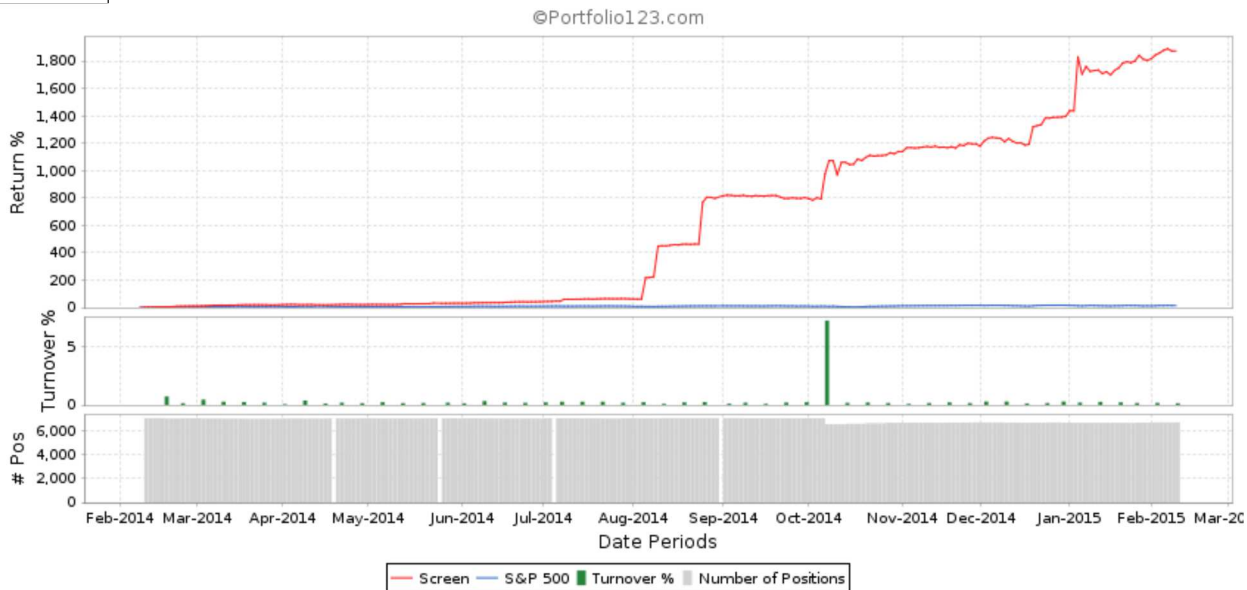
- The screen simulates holding stocks in equal weights at the beginning of each rebalance period.
- Dividends are included in the price data, therefore they are accounted for in the backtest.
- Slippage is only applied when a stock enters or exits screen. It is not applied to rebalance to equal weight.

← BACKTEST RESULTS

Statistics

	Total Return	Annualized Return	Max Drawdown	Sharpe Ratio	Sortino Ratio	Standard Deviation	Correlation with Benchmark	R-Squared	Beta	Alp
Screen	1,872.30%	1,876.33%	-8.78%	13.90	100.96	134.82%	0.02	0.00	0.20	1.8
S&P 500	13.95%	13.96%	-7.79%	1.04	1.47	11.06%	-	-	-	-

DOWNLOAD



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'New Stock Screen' Backtest Results

Screen Dt	Rank Dt	Price Start	#Pos	New Pos	Sold Pos	Turn	Ret%	Bench%	Excess%	\$100 Investment	\$100 in \$SP500	Costs	Cash	Min % no slip	Max % no slip
53	02/07/15	02/09/15	6,705	21	10	0%	0.01%	0.00%	0.01%	\$1,972.3	\$113.9	\$0.02	\$-0.0	0.00%	0.00%
52	01/31/15	02/02/15	6,694	30	12	0%	2.94%	2.51%	0.43%	\$1,972.2	\$113.9	\$0.03	\$0.0	-95.00%	1,087.50%
51	01/24/15	01/26/15	6,676	29	11	0%	1.54%	-2.62%	4.16%	\$1,915.9	\$111.2	\$0.03	\$-0.0	-90.00%	9,900.00%
50	01/17/15	01/20/15	6,658	11	15	0%	3.04%	1.47%	1.58%	\$1,886.7	\$114.2	\$0.02	\$-0.0	-97.00%	8,882.04%
49	01/10/15	01/12/15	6,662	15	18	0%	0.08%	-1.24%	1.32%	\$1,831.0	\$112.5	\$0.02	\$-0.0	-99.00%	3,233.33%
48	01/03/15	01/05/15	6,665	7	14	0%	19.17%	-0.40%	19.58%	\$1,829.5	\$113.9	\$0.02	\$-0.0	-96.62%	107,800.00%
47	12/27/14	12/29/14	6,672	7	20	0%	3.13%	-1.59%	4.72%	\$1,535.2	\$114.4	\$0.01	\$0.0	-99.67%	9,900.00%
46	12/20/14	12/22/14	6,685	22	11	0%	3.80%	0.89%	2.91%	\$1,488.6	\$116.2	\$0.02	\$-0.0	-99.00%	9,900.00%
45	12/13/14	12/15/14	6,674	8	9	0%	10.18%	3.20%	6.98%	\$1,434.1	\$115.2	\$0.01	\$-0.0	-99.00%	48,233.34%
44	12/06/14	12/08/14	6,675	8	20	0%	-2.46%	-3.36%	0.90%	\$1,301.6	\$111.6	\$0.01	\$-0.0	-93.00%	1,900.00%
43	11/29/14	12/01/14	6,687	19	20	0%	4.46%	0.44%	4.03%	\$1,334.4	\$115.5	\$0.02	\$-0.0	-96.30%	16,566.67%
42	11/22/14	11/24/14	6,688	21	11	0%	-0.33%	0.03%	-0.37%	\$1,277.4	\$115.0	\$0.02	\$0.0	-99.41%	3,133.83%
41	11/15/14	11/17/14	6,678	18	15	0%	0.88%	1.31%	-0.43%	\$1,281.7	\$115.0	\$0.02	\$-0.0	-94.26%	1,150.00%
40	11/08/14	11/10/14	6,675	13	11	0%	-0.05%	0.31%	-0.36%	\$1,270.4	\$113.5	\$0.01	\$0.0	-91.30%	600.00%

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'New Stock Screen' Backtest Results

Screen Dt	Rank Dt	Price Start	#Pos	New Pos	Sold Pos	Turn	Ret%	Bench%	Excess%	\$100 Investment	\$100 in \$SP500	Costs	Cash	Min % no slip	Max % no slip
39	11/01/14	11/01/14 11/03/14	6,673	10	6	0%	2.65%	0.68%	1.96%	\$1,271.0	\$113.1	\$0.01	\$0.0	-92.05%	9,900.00%
38	10/25/14	10/25/14 10/27/14	6,669	50	11	0%	2.42%	2.81%	-0.39%	\$1,238.3	\$112.4	\$0.03	\$0.0	-99.44%	845.27%
37	10/18/14	10/18/14 10/20/14	6,630	65	14	0%	3.04%	4.10%	-1.06%	\$1,209.0	\$109.3	\$0.03	\$-0.0	-80.00%	4,400.00%
36	10/11/14	10/11/14 10/13/14	6,579	49	12	0%	1.22%	-1.05%	2.27%	\$1,173.3	\$105.0	\$0.03	\$0.0	-98.46%	431.25%
35	10/04/14	10/04/14 10/06/14	6,542	12	515	7%	29.84%	-3.27%	33.11%	\$1,159.1	\$106.1	\$0.17	\$0.0	-93.58%	209,900.00%
34	09/27/14	09/27/14 09/29/14	7,045	13	17	0%	-0.43%	-0.45%	0.02%	\$892.7	\$109.7	\$0.01	\$0.0	-99.96%	488.24%
33	09/20/14	09/20/14 09/22/14	7,049	18	15	0%	-0.97%	-1.50%	0.53%	\$896.5	\$110.2	\$0.01	\$0.0	-95.00%	2,400.00%
32	09/13/14	09/13/14 09/15/14	7,046	7	7	0%	-0.99%	1.16%	-2.15%	\$905.4	\$111.9	\$0.00	\$0.0	-97.50%	557.14%
31	09/06/14	09/06/14 09/08/14	7,046	3	14	0%	-0.09%	-1.05%	0.97%	\$914.4	\$110.6	\$0.01	\$-0.0	-85.45%	900.00%
30	08/30/14	08/30/14 09/02/14	7,057	6	8	0%	-0.05%	0.15%	-0.20%	\$915.3	\$111.7	\$0.00	\$0.0	-95.00%	1,700.00%
29	08/23/14	08/23/14 08/25/14	7,059	17	18	0%	62.77%	0.62%	62.15%	\$915.7	\$111.6	\$0.01	\$0.0	-94.44%	399,900.03%
28	08/16/14	08/16/14 08/18/14	7,060	13	16	0%	1.08%	1.70%	-0.63%	\$562.5	\$110.9	\$0.01	\$0.0	-99.97%	445.45%
27	08/09/14	08/09/14 08/11/14	7,063	22	7	0%	1.56%	1.29%	0.28%	\$556.5	\$109.0	\$0.00	\$-0.0	-95.00%	3,900.00%
26	08/02/14	08/02/14 08/04/14	7,048	19	17	0%	239.69%	0.35%	239.34%	\$548.0	\$107.6	\$0.00	\$0.0	-100.00%	1,673,233.38%
25	07/26/14	07/26/14 07/28/14	7,046	31	14	0%	-1.12%	-2.61%	1.49%	\$161.3	\$107.3	\$0.00	\$-0.0	-98.00%	2,743.60%
24	07/19/14	07/19/14 07/21/14	7,029	11	20	0%	0.69%	0.07%	0.62%	\$163.1	\$110.1	\$0.00	\$-0.0	-90.91%	845.95%
23	07/12/14	07/12/14 07/14/14	7,038	16	20	0%	0.92%	0.36%	0.56%	\$162.0	\$110.1	\$0.00	\$0.0	-99.86%	4,900.00%
22	07/05/14	07/05/14 07/07/14	7,042	21	20	0%	9.53%	-0.72%	10.25%	\$160.6	\$109.7	\$0.00	\$-0.0	-96.00%	71,718.18%
21	06/28/14	06/28/14 06/30/14	7,041	25	16	0%	3.24%	1.19%	2.05%	\$146.6	\$110.5	\$0.00	\$-0.0	-96.29%	12,400.00%
20	06/21/14	06/21/14 06/23/14	7,032	18	13	0%	0.60%	-0.11%	0.71%	\$142.0	\$109.2	\$0.00	\$-0.0	-80.00%	809.09%
19	06/14/14	06/14/14 06/16/14	7,027	9	15	0%	4.56%	1.45%	3.10%	\$141.1	\$109.3	\$0.00	\$0.0	-99.80%	5,990.48%
18	06/07/14	06/07/14 06/09/14	7,033	16	24	0%	0.94%	-0.73%	1.66%	\$135.0	\$107.7	\$0.00	\$0.0	-90.00%	850.00%
17	05/31/14	05/31/14 06/02/14	7,041	14	10	0%	1.73%	1.30%	0.43%	\$133.7	\$108.5	\$0.00	\$-0.0	-97.92%	1,112.50%
16	05/24/14	05/24/14 05/27/14	7,037	13	14	0%	1.26%	1.15%	0.12%	\$131.5	\$107.1	\$0.00	\$-0.0	-99.70%	1,566.67%
15	05/17/14	05/17/14 05/19/14	7,038	17	12	0%	2.46%	1.35%	1.11%	\$129.8	\$105.9	\$0.00	\$0.0	-90.48%	1,450.00%
14	05/10/14	05/10/14 05/12/14	7,033	12	11	0%	3.74%	-0.18%	3.92%	\$126.7	\$104.5	\$0.00	\$0.0	-97.50%	24,900.00%
13	05/03/14	05/03/14 05/05/14	7,032	11	17	0%	0.32%	0.03%	0.28%	\$122.1	\$104.7	\$0.00	\$-0.0	-98.80%	4,900.00%
12	04/26/14	04/26/14 04/28/14	7,038	19	11	0%	0.43%	0.77%	-0.34%	\$121.7	\$104.6	\$0.00	\$0.0	-95.00%	2,400.00%
11	04/19/14	04/19/14 04/21/14	7,030	16	14	0%	0.44%	-0.04%	0.49%	\$121.2	\$103.8	\$0.00	\$0.0	-96.67%	900.00%
10	04/12/14	04/12/14 04/14/14	7,028	18	9	0%	1.34%	2.62%	-1.28%	\$120.7	\$103.9	\$0.00	\$0.0	-90.00%	2,900.00%
9	04/05/14	04/05/14 04/07/14	7,019	20	27	0%	-1.03%	-2.45%	1.42%	\$119.1	\$101.2	\$0.00	\$0.0	-94.53%	1,674.19%
8	03/29/14	03/29/14 03/31/14	7,026	22	5	0%	1.03%	0.26%	0.78%	\$120.3	\$103.8	\$0.00	\$0.0	-91.18%	1,900.00%
7	03/22/14	03/22/14 03/24/14	7,009	15	14	0%	-0.57%	-0.46%	-0.11%	\$119.1	\$103.5	\$0.00	\$-0.0	-90.00%	2,650.00%
6	03/15/14	03/15/14 03/17/14	7,008	11	18	0%	1.58%	1.35%	0.23%	\$119.8	\$104.0	\$0.00	\$-0.0	-92.73%	1,700.00%
5	03/08/14	03/08/14 03/10/14	7,015	11	20	0%	1.59%	-1.87%	3.46%	\$117.9	\$102.6	\$0.00	\$0.0	-97.96%	6,000.00%
4	03/01/14	03/01/14 03/03/14	7,024	15	33	0%	5.49%	1.09%	4.40%	\$116.1	\$104.5	\$0.00	\$0.0	-96.00%	8,350.00%
3	02/22/14	02/22/14 02/24/14	7,042	30	11	0%	1.33%	1.14%	0.19%	\$110.0	\$103.4	\$0.00	\$0.0	-98.00%	900.00%
2	02/15/14	02/15/14 02/18/14	7,023	22	52	1%	4.31%	-0.12%	4.43%	\$108.6	\$102.3	\$0.00	\$-0.0	-72.92%	14,900.00%
1	02/08/14	02/08/14 02/10/14	7,053	7,053	0	0%	4.11%	2.38%	1.73%	\$104.1	\$102.4	\$0.25	\$0.0	-97.65%	3,900.00%
Average			6,902.72			0%	8.25%	0.26%	7.99%					-92.89%	51,200.91%
Up Markets 33			6,907.61			0%	11.14%	1.20%	9.94%					-92.64%	67,868.19%
Down Markets 20			6,894.65			1%	3.47%	-1.29%	4.77%					-93.32%	23,699.89%

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Data Provided By: Compustat Snapshot - Standard & Poors - CapitalIQ - Interactive Data - Value Line

