7# QuantStrike → Core Combination 12/16/2019

by Dr. Andreas Himmelreich

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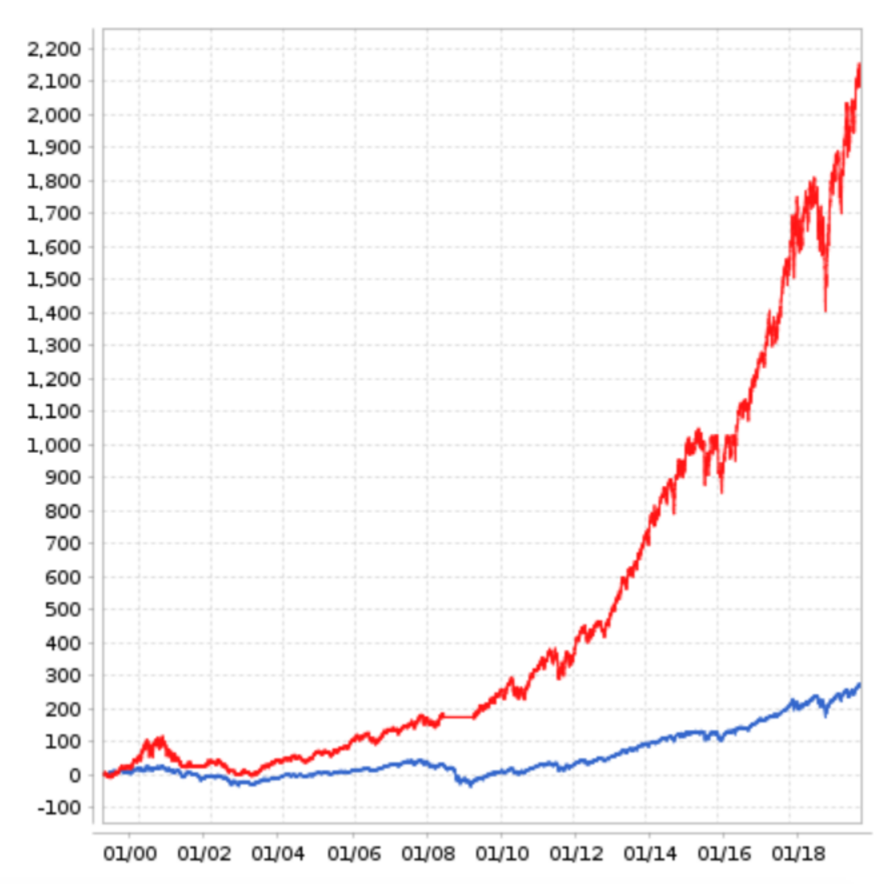
! 500 SP500 Core Combination



General Info

Total Market Value (inc. Cash)	$648,003.80
Cash	$812.31
Number of Positions	24
Last Trades (1)	12/09/19
Period	01/02/99 - 12/16/19
Sizing Method	% Portfolio Weight
Last Rebalanced (Every Week)	12/16/19
Benchmark	S&P 500 (SPY)
Universe	Nasdaq 100
Ranking System	Core Combination

Quick Stats as of 12/16/2019

Total Return	2,151.81%
Benchmark Return	276.52%
Active Return	1,875.29%
Annualized Return	16.02%
Annual Turnover	223.42%
Max Drawdown	-55.45%
Benchmark Max Drawdown	-55.19%
Overall Winners	(704/1228) 57.33%
Sharpe Ratio	0.83

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Name	! 500 SP500 Core Combination
Visibility	Private
Category	Unclassified
Starting Capital	$ 28,777
Benchmark	S&P 500 (SPY)
Commission each Trade	0.01 — Flat Fee ($) / Per Share (Cents) (selected) / % Of Total
Slippage (trade amount)	0.3 % — Fixed / Variable (selected)
Transaction Type	Long (selected) / Short
Use Margin	No / Yes (selected)
Leverage	1.0 — *Excluding Hedge*
Margin Carry Cost (year)	0.0 % — *Margin deducted when cash is negative or short positions exist*
Min Maintenance Margin	35.0 % — *Max Implied Overall Leverage:* ***2.86***
When Margin is Called	Stop / Do Nothing (selected)
Management Fee (year)	0.0 % — *Management fees are deducted at each rebalance*
Price for Transactions	Next Average of Hi and Low

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! 500 SP500 Core Combination

General | Rebalance | Universe & Ranking | Buy | Sell | Stop Loss | Hedge | Period & Restrictions | Review

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Sizing Method: Formula Weight / % Portfolio Weight (selected)

Ideal Size of a New Position: 4 % of Total Value (from 0.2 to 100)

Ideal Number of Positions: 25

Rebalance

Rebalance Frequency: Every Week

Allow Immediate Buyback: Yes (selected) / No

Weight Constraints

Buy Constraint: 10% From Ideal Size (+/-)

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Universe: Nasdaq 100

Universe is applied prior to ranking.
Only stocks in specified universe are ranked and made available to buy rules.

Force Positions into Universe: ( ) Yes (•) No

Set to Yes to prevent selling current positions if they fall out of the universe

Ranking System: **Core Combination**

Ranking Method: Use Ranking System Default

Force Weekly Ranks: (•) Yes ( ) No *Strategy Simulations can only rank based on weekly data*

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P123 Ranking Systems (41)
- All-Stars (7)
- Core Investing Styles (7)
  - **Core Combination**
  - Core: Growth

Core Combination
Ranking Method: Percentile NAs Negative
This combines our six other core ranking systems (Value, Sentiment, Quality, Momentum, Low Volatility, and Growth) into one comprehensive system with over sixty factors. We believe that you should examine every stock you buy

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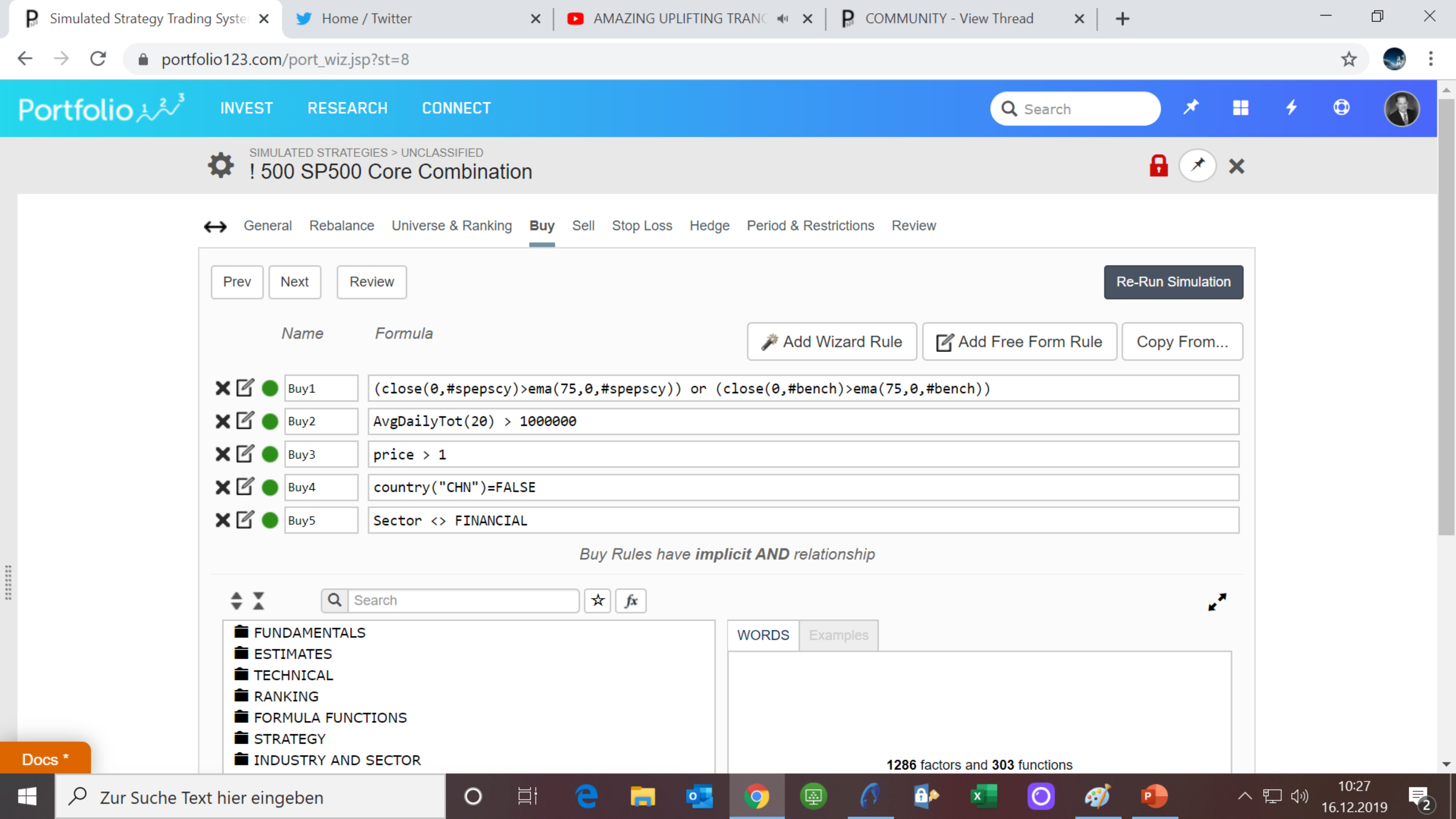
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Add Free Form Rule
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Buy1
(close(0,#spepscy)>ema(75,0,#spepscy)) or (close(0,#bench)>ema(75,0,#bench))
Buy2
AvgDailyTot(20) > 1000000
Buy3
price > 1
Buy4
country("CHN")=FALSE
Buy5
Sector <> FINANCIAL
Buy Rules have implicit AND relationship
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Name | *Formula* | Add Wizard Rule | Add Free Form Rule | Copy From...

Name	Formula
Sell1	`(close(0,#spepscy)<ema(75,0,#spepscy)) and (close(0,#bench)<ema(200,0,#bench))`
Sell2	`Rank < 70`
Sell3	

*Sell Rules have **implicit OR** relationship*

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- RANKING
- FORMULA FUNCTIONS
- STRATEGY
- INDUSTRY AND SECTOR
- OTHER HOLDINGS & OPINIONS
- MISC
- CUSTOM FORMULAS

WORDS | Examples

1291 factors and **300** functions

TIPS:
- Double click word/example to insert
- Use arrows and Enter key to navigate tree

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Period 01/02/1999 - 12/16/2019

Min Date: 01/02/1999
Max Rank Date: 12/14/2019
Max Price Date: 12/13/19

Exposure List: None

Restrict Buy List
Ticker(s) separated by spaces

Add From Previous Runs

Restrict Sell List
Ticker(s) separated by spaces

Load Global Restrictions: Yes No — *Click HERE to see Global Restrictions*

Allow Mergers: Yes No

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