



SIMULATED STRATEGIES > UNCLASSIFIED

Test Trial Started 2022 Jun 02 Currency in USD

**Summary**

Re-Run

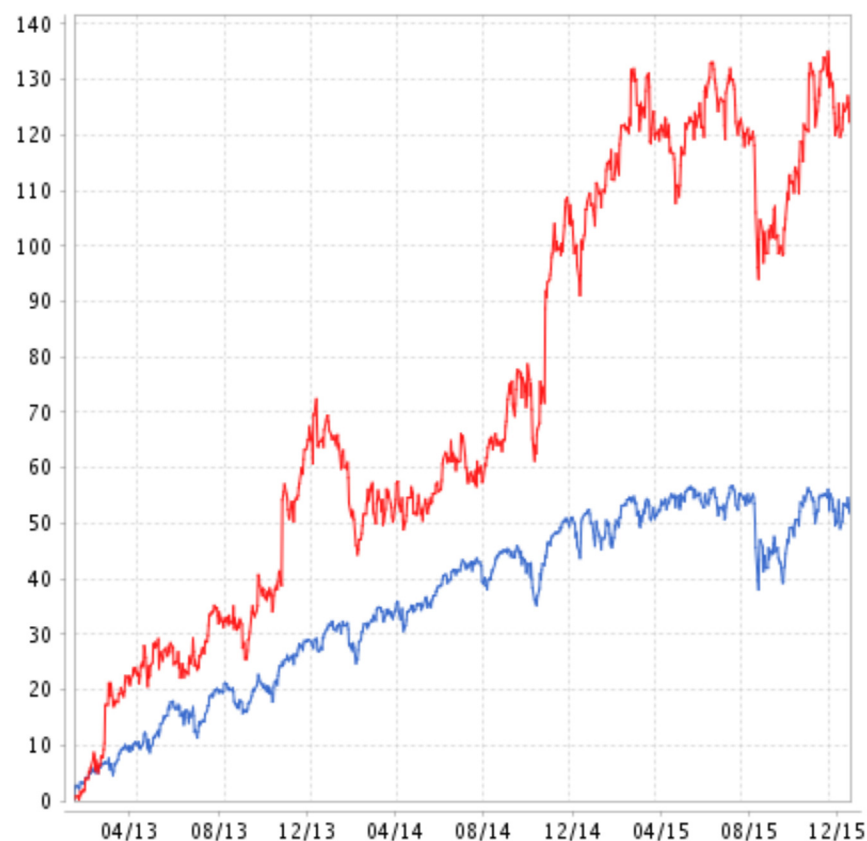
Holdings

Transactions

Trading System

Statistics

Charts



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 Model
 Benchmark

Basic

Interactive

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General Info

Total Market Value (inc. Cash)	22,231.61
Cash	71.98
Number of Positions	5
Last Trades (8)	12/28/15
Period	01/01/13 - 01/01/16
Sizing Method	% Portfolio Weight
Last Rebalanced (Every 4 Weeks)	12/28/15
Benchmark	S&P 500 (SPY)
Universe	S&P1500 CompositeCap (IVV+IJH+IJR)
Ranking System	Core: Sentiment

Quick Stats as of 1/1/2016

Total Return	122.42%
Benchmark Return	51.97%
Active Return	70.44%
Annualized Return	30.56%
Annual Turnover	473.92%
Max Drawdown	-16.72%
Benchmark Max Drawdown	-11.91%
Overall Winners	(44/79) 55.00%
Sharpe Ratio	1.41
Correlation with S&P 500 (SPY)	0.63

Top Holdings

	Ticker		Weight	Return	Shares	Value
1	ATO:USA	3M 1Y 3Y	20.70%	-0.28%	73.0	4,601.92
2	EW:USA	3M 1Y 3Y	20.61%	-0.13%	58.0	4,580.84
3	STZ:USA	3M 1Y 3Y	20.50%	-0.44%	32.0	4,558.08
4	PKY.1^16:USA	3M 1Y 3Y	20.46%	-1.45%	291.0	4,548.33
5	XOXO^18:USA	3M 1Y 3Y	17.41%	8.87%	241.0	3,870.46

Recent Trades

Date	Type	Ticker		Shares	Price
12/28/15	BUY	STZ:USA	3M 1Y 3Y	32.0	142.91
12/28/15	BUY	EW:USA	3M 1Y 3Y	58.0	78.99
12/28/15	BUY	ATO:USA	3M 1Y 3Y	73.0	63.14
12/28/15	BUY	PKY.1^16:USA	3M 1Y 3Y	291.0	15.83
12/28/15	SELL	ICUI:USA	3M 1Y 3Y	-44.0	112.33
12/28/15	SELL	EGL^19:USA	3M 1Y 3Y	-147.0	32.68
12/28/15	SELL	AMZN:USA	3M 1Y 3Y	-7.0	665.56
12/28/15	SELL	NKE:USA	3M 1Y 3Y	-64.0	63.21
11/30/15	BUY	EGL^19:USA	3M 1Y 3Y	147.0	34.66
11/30/15	BUY	ICUI:USA	3M 1Y 3Y	44.0	114.95