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QuantStrike by Dr. Andreas Himmelreich

7,854 Tweets



QuantStrike by Dr. Andreas Himmelreich
Trader since 1996. Multi-factor system developer and quality constrained small-cap long only book. Sec...
Dortmund, Germany [youtube.com/watch?v=...](https://www.youtube.com/watch?v=...)
Born June 17, 1969 [Joined July 2009](#)
318 Following 866 Followers

7# QuantStrike →
Core Combination
12/16/2019

Tweet

by Dr. Andreas Himmelreich

QuantStrike by Dr. Andreas Himmelreich @Gfl_Himmelreich
I am not calling a Bottom here, but I am calling that...
from here in three years (today is 21.12.2018)... #times



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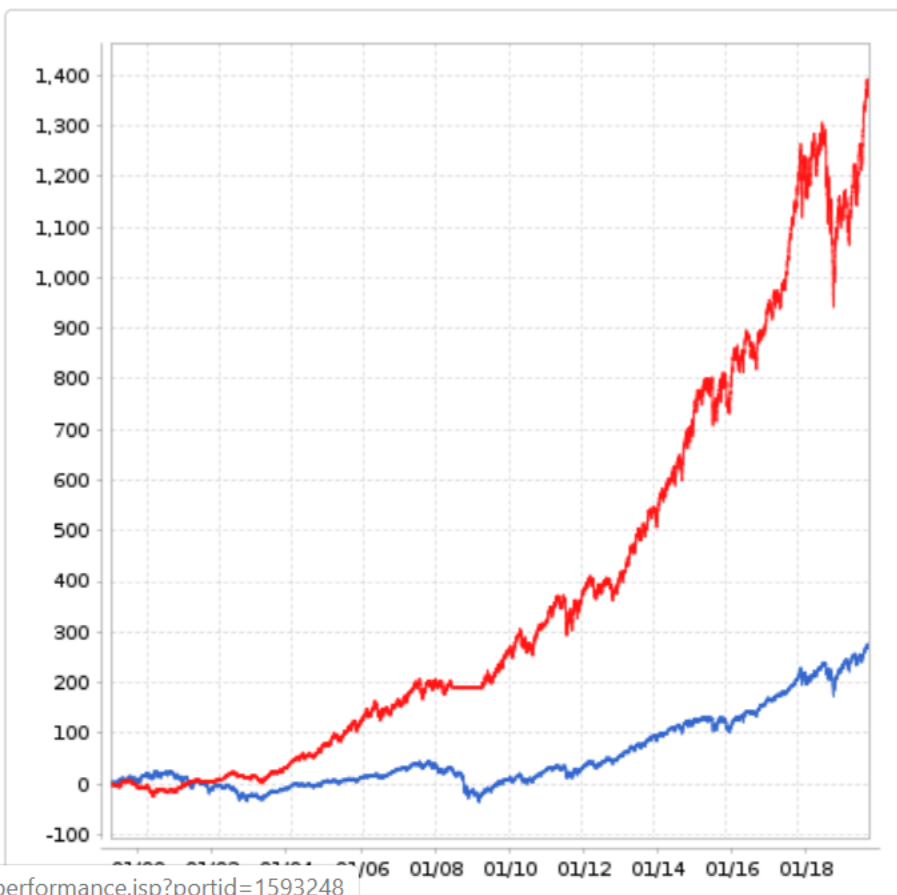
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SIMULATED STRATEGIES > UNCLASSIFIED
! 500 SP500 Core Combination

- Summary
- Re-Run
- Holdings
- Transactions
- Trading System
- Statistics
- Charts



General Info

Total Market Value (inc. Cash)	\$429,612.57
Cash	\$5,400.98
Number of Positions	23
Last Trades (2)	12/16/19
Period	01/02/99 - 12/16/19
Sizing Method	% Portfolio Weight
Last Rebalanced (Every Week)	12/16/19
Benchmark	S&P 500 (SPY)
Universe	iShares S&P500 LargeCap (IVV)
Ranking System	Core Combination

Quick Stats as of 12/16/2019

Total Return	1,392.90%
Benchmark Return	276.52%
Active Return	1,116.38%
Annualized Return	13.77%
Annual Turnover	102.32%
Max Drawdown	-29.34%
Benchmark Max Drawdown	-55.19%
Overall Winners	(367/616) 59.58%
Sharpe Ratio	0.96

Prev

Name **! 500 SP500 Core Combination**

Visibility

Category

Starting Capital \$

Benchmark

Commission each Trade Flat Fee (\$) Per Share (Cents) % Of Total

Slippage (trade amount) % Fixed Variable

Transaction Type Long Short

Use Margin No Yes

Leverage *Excluding Hedge*

Margin Carry Cost (year) % *Margin deducted when cash is negative or short positions exist*

Min Maintenance Margin % *Max Implied Overall Leverage: 2.86*

When Margin is Called Stop Do Nothing

Management Fee (year) % *Management fees are deducted at each rebalance*

Price for Transactions

! 500 SP500 Core Combination

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

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Re-Run Simulation

Sizing Method [Formula Weight] [% Portfolio Weight]

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] [No]

Weight Constraints

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

javascript: void(0);

SIMULATED STRATEGIES > UNCLASSIFIED ! 500 SP500 Core Combination

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

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Re-Run Simulation

Universe iShares S&P500 LargeCap (IVV)

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

Search

- 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

javascript: void(jsPort.run('1576488694027')); Core: Growth

! 500 SP500 Core Combination

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

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Re-Run Simulation

Name	Formula
Buy1	$(close(0, \#spspsy) > ema(75, 0, \#spspsy)) \text{ or } (close(0, \#bench) > ema(75, 0, \#bench))$
Buy2	$AvgDailyTot(20) > 1000000$
Buy3	$price > 1$
Buy4	$country("CHN") = FALSE$
Buy5	$Sector \langle \rangle FINANCIAL$

Buy Rules have implicit AND relationship

Search [Icons]

- FUNDAMENTALS
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- RANKING
- FORMULA FUNCTIONS
- STRATEGY
- INDUSTRY AND SECTOR

WORDS Examples

1286 factors and 303 functions

! 500 SP500 Core Combination

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

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Re-Run Simulation

Name	Formula
Se111	$(close(0, \#spepscy) < ema(75, 0, \#spepscy)) \text{ and } (close(0, \#bench) < ema(200, 0, \#bench))$
Se112	Rank < 70
Se113	

Sell Rules have implicit OR relationship

- FUNDAMENTALS
- ESTIMATES
- TECHNICAL
- 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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SIMULATED STRATEGIES > UNCLASSIFIED ! 500 SP500 Core Combination



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

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Re-Run Simulation

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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