

! 500 - I trade this system, Backtests

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

Prev Next Review Re-Run Simulation

Name	Formula
Buy1	
Buy2	$(\text{close}(\theta, \#s\text{pepsy}) > \text{ema}(75, \theta, \#s\text{pepsy})) \text{ or } (\text{close}(\theta, \#b\text{ench}) > \text{ema}(75, \theta, \#b\text{ench}))$
Buy3	
Buy4	price > 1
Buy5	country("CHN")=FALSE
Buy6	Sector <> FINANCIAL
Buy7	Rank > 80

Buy Rules have *Implicit AND* relationship

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

Prev Next Review Re-Run Simulation

Name	Formula
Se111	
Se112	Rank < 70
Se113	

Sell Rules have *Implicit OR* relationship

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Summary Re-Run Holdings Transactions Trading System Statistics Charts

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Model Benchmark Basic Interactive </> embed

General Info

Total Market Value (inc. Cash)	\$157,706,011.33
Cash	\$118,869.03
Number of Positions	24
Last Trades (4)	11/25/19
Period	01/02/99 - 11/27/19
Sizing Method	% Portfolio Weight
Last Rebalanced (Every Week)	11/25/19
Benchmark	S&P 500 (SPY)
Universe	No OTC Exchange
Ranking System	IBD SmartSelect Clean - qqmix500

Quick Stats as of 11/27/2019

Total Return	547,927.98%
Benchmark Return	272.68%
Active Return	547,655.30%
Annualized Return	50.97%
Annual Turnover	352.74%
Max Drawdown	-25.03%
Benchmark Max Drawdown	-55.19%
Overall Winners (1080/1901)	56.81%
Sharpe Ratio	2.02
Correlation with S&P 500 (SPY)	0.45

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- 100% ↑ IBD SmartSelect Clean - qqmix500
- 11.1% ↑ Earnings Per Share Growth
- 11% ↑ Stock Momentum
- 22.2% ↑ Industry Momentum
- 11.1% ↑ Quality (Gross Margin / ROE)
- 11.1% ↑ Accumulation/Distribution (Institutional Sentiment)
- 11% ↑ Stock Momentum / Volume / Sharpe
- 11.1% ↑ Value (EV, EV / FCF, EV / Projected Earnings)
- 11.1% ↑ Value & Quality: Scalability (FCFQ / AstTotQ)

+ 🗨️ 📄 Node Properties Add Node Weights Ranking Method

Composite Copy & Paste Update

Ranking

- Lower values
- Higher values
- Summation only

Label IBD SmartSelect Clean - qqmix500

Value and Momentum
And Momentum of Industry!
+ Quality!!!