

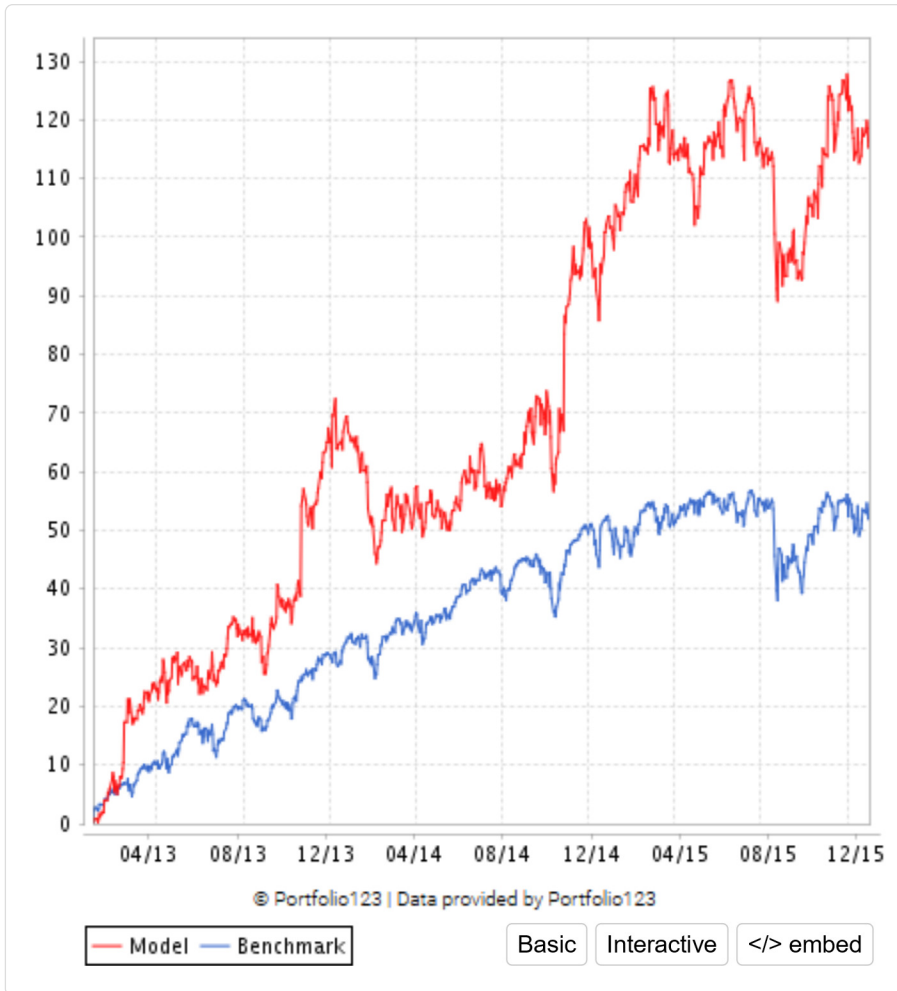


SIMULATED STRATEGIES > UNCLASSIFIED

Test Trial Started 2022 Jun 02 Currency in USD



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



General Info

Total Market Value (inc. Cash)	21,525.32
Cash	216.01
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	115.36%
Benchmark Return	51.97%
Active Return	63.38%
Annualized Return	29.16%
Annual Turnover	485.72%
Max Drawdown	-16.57%
Benchmark Max Drawdown	-11.91%
Overall Winners	(45/81) 55.00%
Sharpe Ratio	1.35
Correlation with S&P 500 (SPY)	0.64

Top Holdings

	Ticker		Weight	Return	Shares	Value
1	ATO:USA	3M 1Y 3Y	20.50%	-0.28%	70.0	4,412.80
2	PKY.1^16:USA	3M 1Y 3Y	20.26%	-1.45%	279.0	4,360.77
3	EW:USA	3M 1Y 3Y	20.18%	-0.13%	55.0	4,343.90
4	STZ:USA	3M 1Y 3Y	19.85%	-0.44%	30.0	4,273.20
5	XOXO^18:USA	3M 1Y 3Y	18.20%	8.87%	244.0	3,918.64

Recent Trades

Date	Type	Ticker		Shares	Price
12/28/15	BUY	STZ:USA	3M 1Y 3Y	30.0	142.91
12/28/15	BUY	EW:USA	3M 1Y 3Y	55.0	78.99
12/28/15	BUY	ATO:USA	3M 1Y 3Y	70.0	63.14
12/28/15	BUY	PKY.1^16:USA	3M 1Y 3Y	279.0	15.83
12/28/15	SELL	ICUI:USA	3M 1Y 3Y	-43.0	112.33
12/28/15	SELL	EGL^19:USA	3M 1Y 3Y	-145.0	32.68
12/28/15	SELL	AMZN:USA	3M 1Y 3Y	-6.0	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	145.0	34.66
11/30/15	BUY	ICUI:USA	3M 1Y 3Y	43.0	114.95