

QuantStrike Trading System 11/28/2019

Dr. Andreas Himmelreich










The image is a composite. On the left, a Twitter profile for **Andreas Himmelreich** (@GfI_Himmelreich) is shown. The profile includes a navigation menu with Home, Explore, Notifications, Messages, Bookmarks, Lists, and Profile. The profile bio identifies him as a "Trader / Investor since 1996" who uses the "#ValueMomentum System" and "Portfolio123.com". A pinned tweet from him is visible, stating: "I am not calling a Bottom here, but I am calling a Top here in three years (today is 21.12.2018)". Below the tweet is a screenshot of the Portfolio123 trading system interface, which displays a line chart with two data series (one red, one blue) and various technical indicators. On the right side of the image, a large, glowing lightbulb is superimposed, symbolizing an idea or insight.

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←

Andreas Himmelreich
7,754 Tweets



[Edit profile](#)

Andreas Himmelreich
@Gfi_Himmelreich

Trader / Investor since 1996. #ValueMomentum System Developer (idiosyncratic and capacity constrained) via [Portfolio123.com](#): Micro-cap long only book.


[Translate bio](#)

📍 Dortmund, Germany [...mthoughtsaboutinvesting.wordpress.com](#)
📅 Born June 17, 1969 [Joined July 2009](#)

313 Following 857 Followers

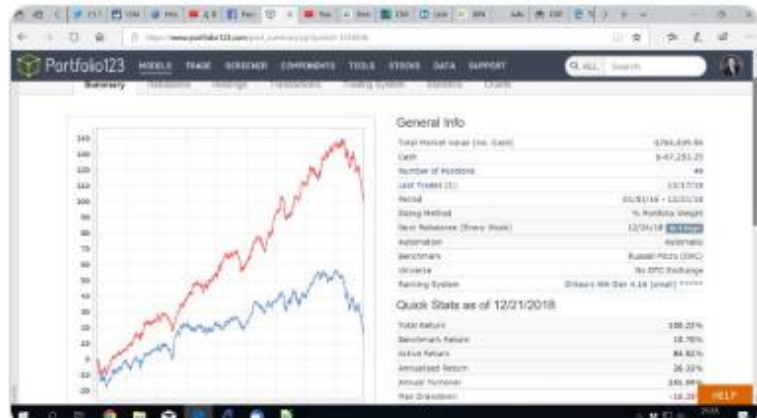
Tweets
Tweets & replies
Media
Likes

📌 Pinned Tweet

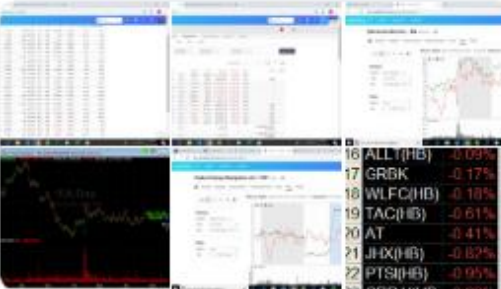


Andreas Himmelreich @Gfi_Himmelreich · Dec 21, 2018


I am not calling a Bottom here, but I am calling that I will double my port from here in three years (today is 21.12.2018)... #timestamped



🔍




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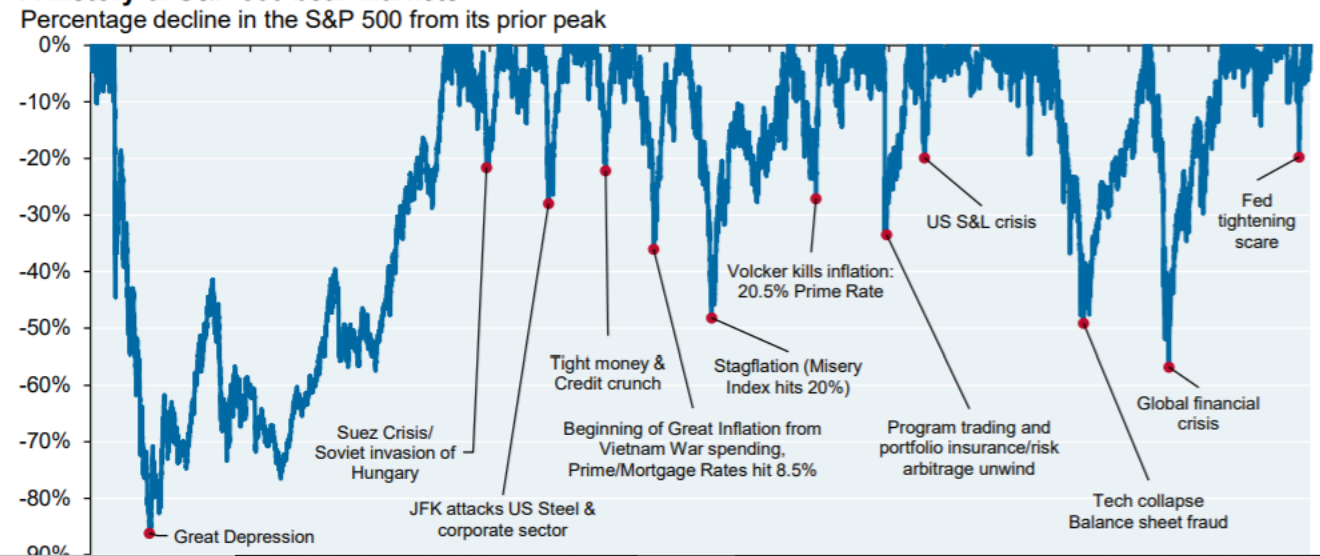
Topic: The Armageddonists

While recessions and bear markets are a fact of life, something peculiar happened after the Global Financial Crisis: the rise of the Armageddonists, which refers to the market-watchers, forecasters and money managers whose apocalyptic comments spread like wildfire in print and online financial news. I understand why: by 2010, investors had experienced two consecutive bear markets, each with equity declines of over 40%. It took several years for equity markets to recover each time, unlike the shallower, faster-recovering bear markets of the 1960's and 1980's. The dismal performance of consecutive 2001/2008 bear markets hadn't been seen in decades, and is only comparable to parts of the Great Depression.

I also understand that mega-bearish news appeals to human negativity bias, a topic examined by Nobel Prize winner Daniel Kahneman in his 2011 book on the brain and human survival instincts¹, by political scientist Stuart Soroka who has illustrated the inverse relationship between magazine sales and the positivity of a magazine's cover², and in a 2014 experiment in which a city newspaper lost two thirds of its readers on a day when it deliberately only published positive news.

That said, what are the consequences for investors that reacted to dire Armageddonist predictions which have flooded the airwaves and internet since 2010?

A history of S&P 500 bear markets <https://www.jpmorgan.com/jmpdf/1320747886822.pdf>



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Tweet

Andreas Himmelreich
@Gfl_Himmelreich

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#secularbullmarketUSA [youtube.com/watch?v=FnhjJ...](https://www.youtube.com/watch?v=FnhjJ...)
:-)

The Four Most Important Market Indicators
Josh here - I really enjoyed talking with former JPMorgan strategist and the founder of Fundstrat Research about how h...
[youtube.com](https://www.youtube.com)

11:43 PM · Nov 26, 2019 · [Twitter Web App](#)

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Relevant people

Andreas Himmelreich
@Gfl_Himmelreich
Trader / Investor since 1996. Multi-factor system developer via portfolio123.com: Capacity constrained small-cap long only book.

Trends for you

- #Trump
- Donald
- LGBTQ
- Hustenanfall
- #firstdates

Random Thoughts on Investing

#SECULARBULLMARKETUSA

Nov
20

Random Thoughts about Investing 0.1
11/20/2019 by Dr.
Andreas Himmelreich

<https://1drv.ms/b/s!AsT65yHImWIXg5JmK7WPr00qGYoLUQ?e=Adt36H>

Bearbeiten

Suchen Suchen

AKTUELLE BEITRÄGE

- Random Thoughts about Investing 0.1
11/20/2019 by Dr. Andreas Himmelreich

NEUESTE KOMMENTARE

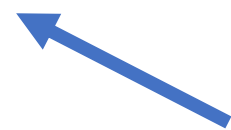
ARCHIVE

- November 2019

KATEGORIEN

- Allgemein

"A pessimist sees the difficulty in every opportunity; an optimist sees the opportunity in every difficulty." Winston Churchill.





About Us



Point in Time Data!!!!

Portfolio123 was launched in 2004 well before the word "fintech" came into vogue. We are a pioneer in allowing anyone to create a rules-based investment strategy that closely resembles what a human strategy manager does. The motivation was simple: to eliminate the time-consuming, repetitive and emotional process of managing a stock strategy.

All computer models rely on quality data to produce meaningful results. Therefore in 2012 Portfolio123 made a bold transition to the most respected financial database, Compustat, which is supplied by Standard & Poor's Global Market Intelligence. With this move Portfolio123 remains the only provider of this data to individual investors at a reasonable price, thereby leveling the playing field with the institutions.

But no matter how simple and powerful we made our strategy tools, they remained out of reach for most investors. Beginning in 2018 a completely redesigned website was launched to cater to any investor, from the beginner to the advanced. With many new features, all available for free, Portfolio123 is once again a pioneer in making strategy management as easy as 1-2-3!



RANKING SYSTEMS > UNCLASSIFIED
IBD SmartSelect Clean - qqmix500

- Factors
- Performance
- Ranks
- Correlation
- Reverse Engineer

expand | reordering | f(x) | text editor | raw editor (no ajax)

- 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

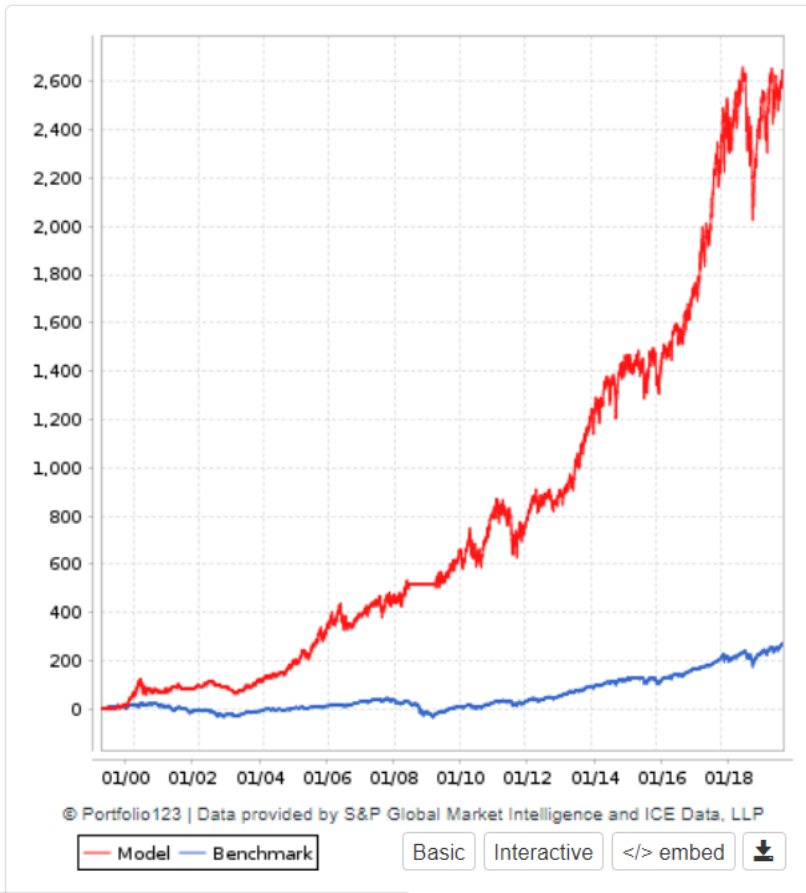
- Lower values
- Higher values
- Summation only

Label: IBD SmartSelect Clean - qqmix500

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

LIVE STRATEGIES > UNCLASSIFIED
! 500 SP500

Summary Rebalance Holdings Transactions Trading System Statistics Charts



General Info

Total Market Value (inc. Cash)	\$789,411.46
Cash	\$20,230.94
Number of Positions	22
Last Trades (3)	11/25/19
Period	01/02/99 - 11/26/19
Sizing Method	% Portfolio Weight
Next Rebalance (Every Week)	12/02/19 In 5 Days
Mode	Automatic
Benchmark	S&P 500 (SPY)
Universe	iShares S&P500 LargeCap (IVV)
Ranking System	IBD SmartSelect Clean - qqmix500

Quick Stats as of 11/26/2019

Total Return	2,643.20%
Benchmark Return	272.68%
Active Return	2,370.52%
Annualized Return	17.15%
Annual Turnover	250.92%
Max Drawdown	-28.56%
Benchmark Max Drawdown	-55.19%
Overall Winners	(733/1404) 52.21%
Sharpe Ratio	0.92
Correlation with S&P 500 (SPY)	0.52

! 500 SP500 - Copy

Summary Re-Run Holdings Transactions Trading System Statistics Charts



General Info

Total Market Value (inc. Cash)	\$301,189.19
Cash	\$576.51
Number of Positions	22
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	iShares S&P500 LargeCap (IVV)
Ranking System	IBD SmartSelect Clean - qqmix500

Quick Stats as of 11/27/2019

Total Return	946.63%
Benchmark Return	272.68%
Active Return	673.95%
Annualized Return	11.89%
Annual Turnover	181.82%
Max Drawdown	-56.56%
Benchmark Max Drawdown	-55.19%
Overall Winners	(499/994) 50.20%
Sharpe Ratio	0.59
Correlation with S&P 500 (SPY)	0.65

SIMULATED STRATEGIES > UNCLASSIFIED
! 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

Add Wizard Rule Add Free Form Rule Copy From...

<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	Buy1	
<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	Buy2	$(close(0, \#spepsy) > ema(75, 0, \#spepsy)) \text{ or } (close(0, \#bench) > ema(75, 0, \#bench))$
<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	Buy3	
<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	Buy4	$price > 1$
<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	Buy5	$country("CHN") = FALSE$
<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	Buy6	$Sector <> FINANCIAL$
<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	Buy7	$Rank > 80$

Buy Rules have implicit AND relationship

Search

- FUNDAMENTALS
- ESTIMATES
- TECHNICAL
- RANKING
- FORMULA FUNCTIONS
- PORTFOLIO
- SCREENER & HOLDINGS
- INDUSTRY AND SECTOR

WORDS Examples
1282 factors and 298 functions

! 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
Se111	
Se112	Rank < 70
Se113	

Sell Rules have *implicit OR* relationship

Search

- FUNDAMENTALS
- ESTIMATES
- TECHNICAL
- RANKING
- FORMULA FUNCTIONS
- PORTFOLIO
- SCREENER & HOLDINGS
- INDUSTRY AND SECTOR
- MISC
- CUSTOM FORMULAS

WORDS Examples

1287 factors and 295 functions

TIPS:

- Double click word/example to insert
- Use arrows and Enter key to navigate tree
- To search enter keywords in no particular order
- Detach reference to move it closer to where you need it

! 500 - I trade this system, Backtests

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

Prev Next Review Re-Run Simulation

Universe ↻

*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 **IBD SmartSelect Clean - qqmix500**

Ranking Method

Force Weekly Ranks Yes No *Strategy Simulations can only rank based on weekly data*

Search

- 📁 P123 Ranking Systems (41)
- 📁 Ranking Systems (330)
 - 📁 Compustat Systems (4)
 - 📁 judgetrade2 (56)
 - 📁 Unclassified (270)
 - #1 Best New Growth (\$200K 114.8) - C..
 - ***# Goods Long G2 9/88
 - ***Stitts Quant RS Rev2

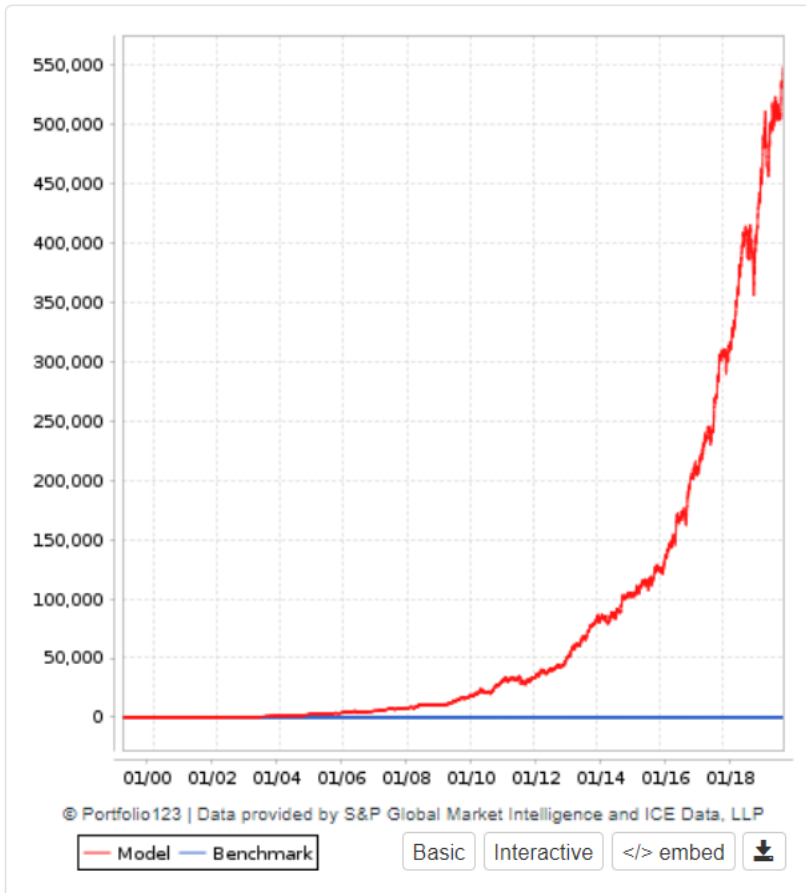
IBD SmartSelect Clean - qqmix500

Ranking Method: Percentile NAs Negative

No Description

! 500 - I trade this system, Backtests

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



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

SIMULATED STRATEGIES > UNCLASSIFIED
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- Summary
 - Re-Run
 - Holdings**
 - Transactions
 - Trading System
 - Statistics
 - Charts
- Current
 - Return
 - Fundamental
 - Allocation**
 - Historical
 - Ranks

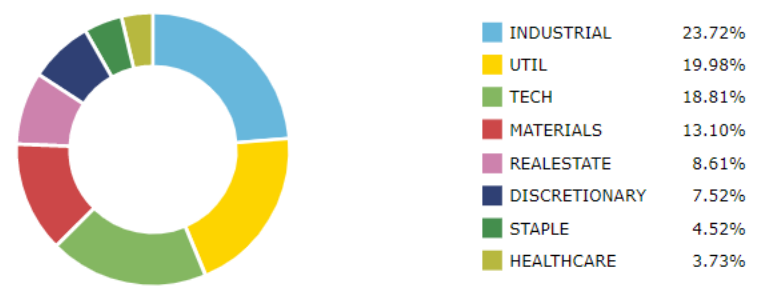
Exchange



Market Cap



Sector



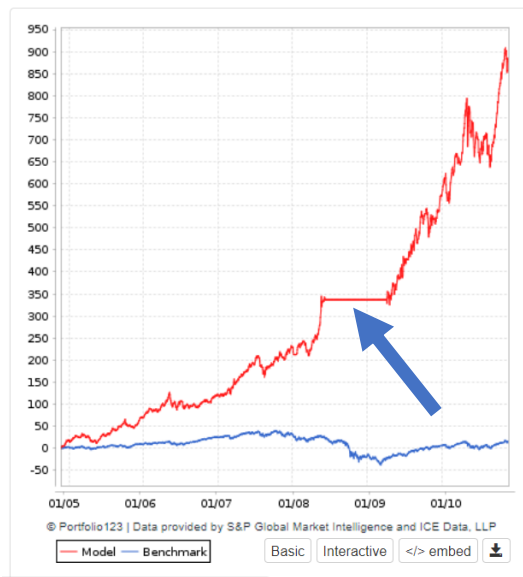
WARNING

This kind of performance is only possible with small caps!

IT IS HIGHLY CAPACITY CONSTRAINED!!!!

Your Port needs to be below 1-3 Million!

www.portfolio123.com



General Info

Total Market Value (inc. Cash)	\$283,361.39
Cash	\$326.21
Number of Positions	25
Last Trades (4)	11/08/10
Period	11/22/04 - 11/22/10
Sizing Method	% Portfolio Weight
Last Rebalanced (Every Week)	11/22/10
Benchmark	S&P 500 (SPY)
Universe	No OTC Exchange
Ranking System	IBD SmartSelect Clean - qqmix500

Quick Stats as of 11/22/2010

Total Return	884.68%
Benchmark Return	14.83%
Active Return	869.85%
Annualized Return	46.42%
Annual Turnover	282.25%
Max Drawdown	-17.52%
Benchmark Max Drawdown	-55.19%
Overall Winners	(281/492) 57.11%
Sharpe Ratio	1.80
Correlation with S&P 500 (SPY)	0.44



General Info

Total Market Value (inc. Cash)	\$36,181.39
Cash	\$419.18
Number of Positions	24
Last Trades (6)	11/18/19
Period	09/23/18 - 11/23/19
Sizing Method	% Portfolio Weight
Last Rebalanced (Every Week)	11/18/19
Benchmark	S&P 500 (SPY)
Universe	No OTC Exchange
Ranking System	IBD SmartSelect Clean - qqmix500

Quick Stats as of 11/23/2019

Total Return	25.73%
Benchmark Return	8.61%
Active Return	17.12%
Annualized Return	21.69%
Annual Turnover	293.96%
Max Drawdown	-17.15%
Benchmark Max Drawdown	-19.28%
Overall Winners	(67/134) 50.00%
Sharpe Ratio	0.89
Correlation with S&P 500 (SPY)	0.84

Buy rule: $(\text{close}(0, \# \text{spepscy}) > \text{ema}(75, 0, \# \text{spepscy}))$ or $(\text{close}(0, \# \text{bench}) > \text{ema}(75, 0, \# \text{bench}))$

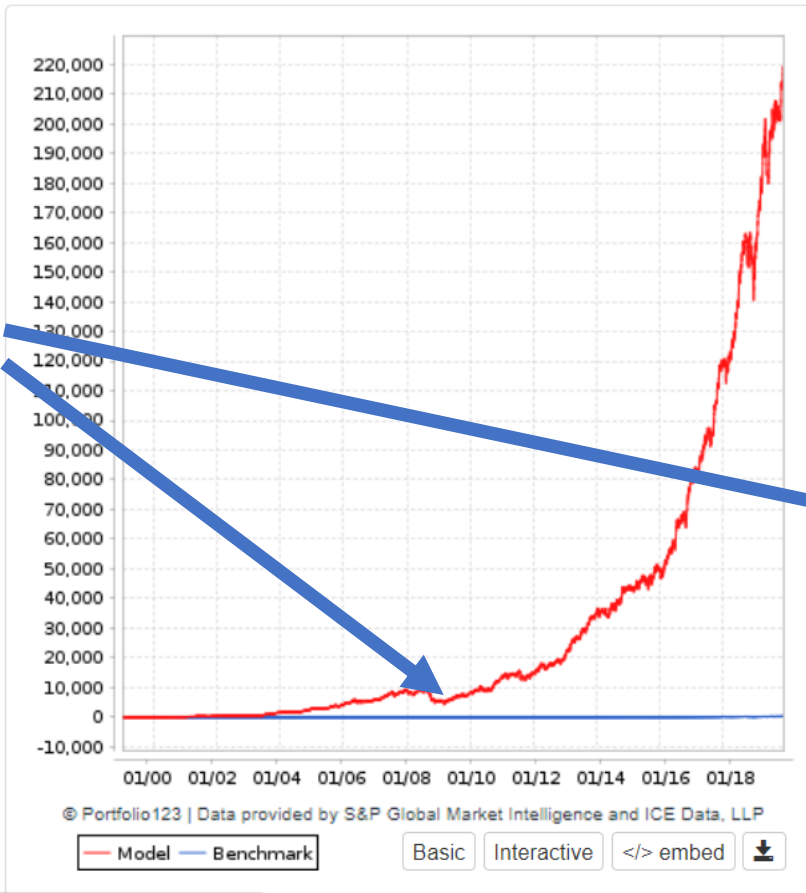
Sell rule: $(\text{close}(0, \# \text{spepscy}) < \text{ema}(75, 0, \# \text{spepscy}))$ and $(\text{close}(0, \# \text{bench}) < \text{ema}(200, 0, \# \text{bench}))$

Trend Following Approach on SP500 and Earnings of SP500 →

Only helps with disasters, not regular DDs of up to 25%

SIMULATED STRATEGIES > UNCLASSIFIED
! 500 - I trade this system, Backtests

- Summary
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General Info

Total Market Value (inc. Cash)	\$63,005,604.38
Cash	\$1,703,416.31
Number of Positions	23
Last Trades	NA
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	218,844.31%
Benchmark Return	272.68%
Active Return	218,571.63%
Annualized Return	44.48%
Annual Turnover	272.46%
Max Drawdown	-52.97%
Benchmark Max Drawdown	-55.19%
Overall Winners	(793/1417) 55.96%
Sharpe Ratio	1.67
Correlation with S&P 500 (SPY)	0.59

No Market Timing!

Does your trading system
has Zing?
Zing = Time to
recover from a DD.
It should be faster
then the market!



General Info

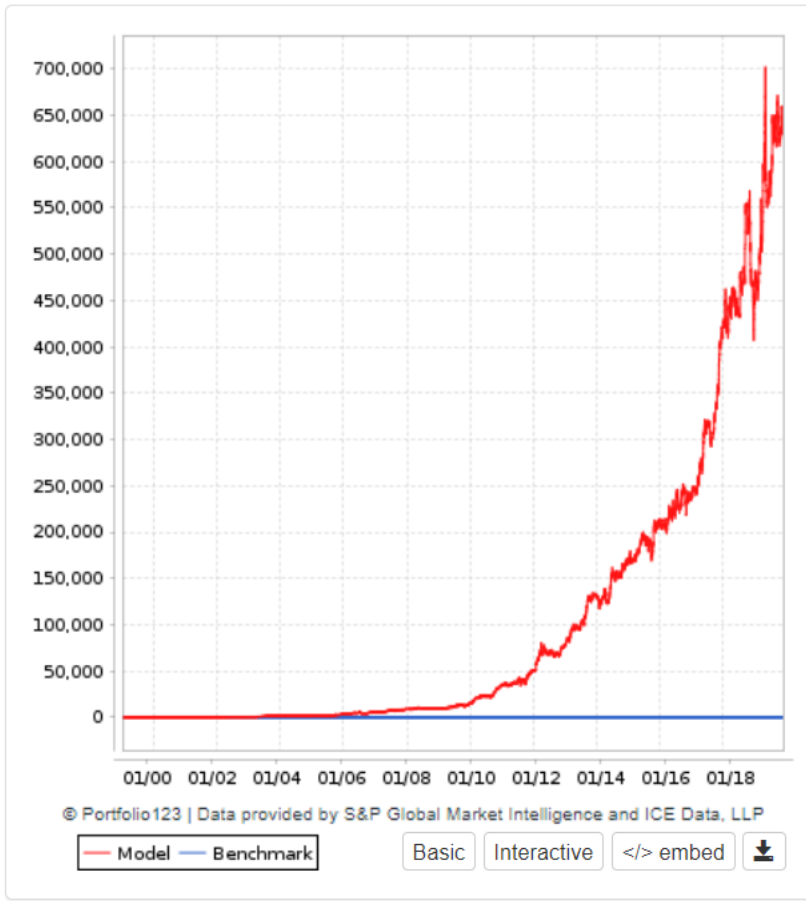
Total Market Value (inc. Cash)	\$65,793.58
Cash	\$222.76
Number of Positions	24
Last Trades (2)	12/13/10
Period	01/02/07 - 12/31/10
Sizing Method	% Portfolio Weight
Last Rebalanced (Every Week)	12/27/10
Benchmark	S&P 500 (SPY)
Universe	No OTC Exchange
Ranking System	IBD SmartSelect Clean - qqmix500

Quick Stats as of 12/31/2010

Total Return	128.63%
Benchmark Return	-3.38%
Active Return	132.02%
Annualized Return	23.00%
Annual Turnover	210.11%
Max Drawdown	-53.62%
Benchmark Max Drawdown	-55.19%
Overall Winners	(120/233) 51.50%
Sharpe Ratio	0.77
Correlation with S&P 500 (SPY)	0.79

SIMULATED STRATEGIES > UNCLASSIFIED ! 500 - I trade this system, Backtests

- Summary
- Re-Run
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- Charts



General Info

Total Market Value (inc. Cash)	\$188,625,574.77
Cash	\$1,676,043.91
Number of Positions	5
Last Trades (2)	08/19/19
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

5 Stocks

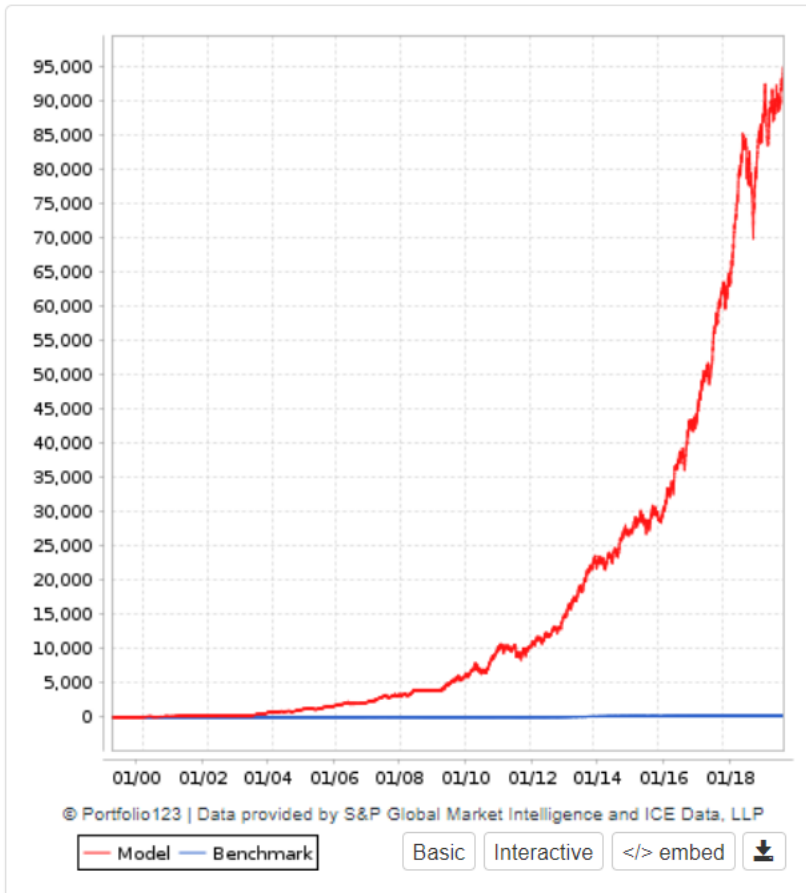


Quick Stats as of 11/27/2019

Total Return	655,373.38%
Benchmark Return	272.68%
Active Return	655,100.70%
Annualized Return	52.27%
Annual Turnover	326.06%
Max Drawdown	-36.03%
Benchmark Max Drawdown	-55.19%
Overall Winners	(204/351) 58.12%
Sharpe Ratio	1.61
Correlation with S&P 500 (SPY)	0.29

SIMULATED STRATEGIES > UNCLASSIFIED
! 500 - I trade this system, Backtests

- Summary
- Re-Run
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- Trading System
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- Charts



General Info

Total Market Value (inc. Cash)	\$27,337,196.33
Cash	\$22,737.23
Number of Positions	50
Last Trades (13)	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

50 Stocks

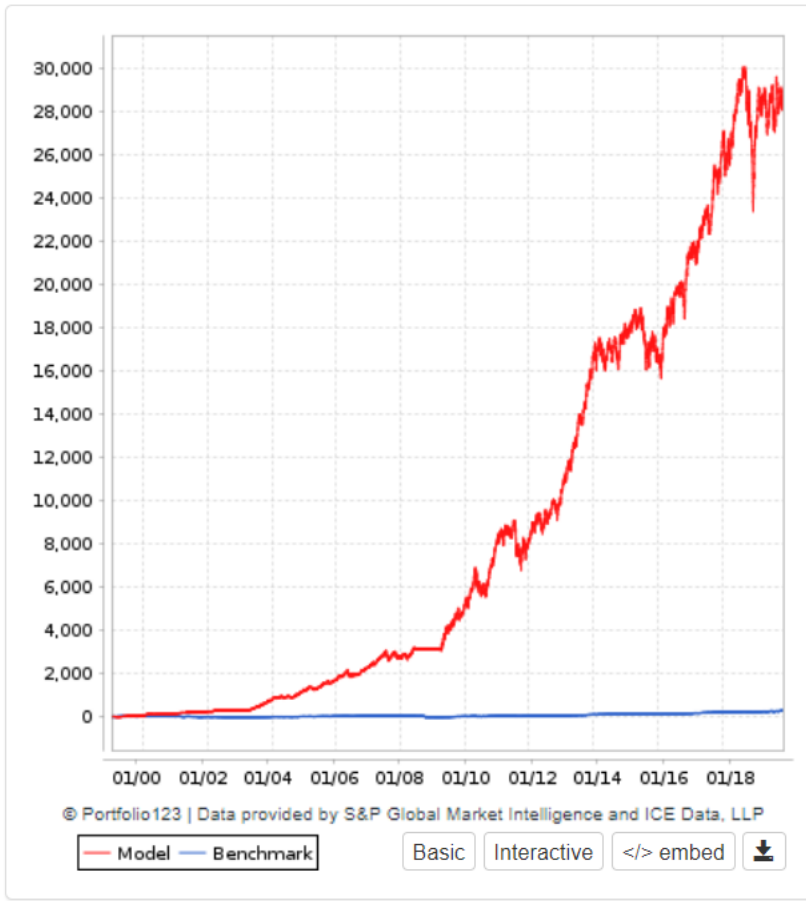


Quick Stats as of 11/27/2019

Total Return	94,896.69%
Benchmark Return	272.68%
Active Return	94,624.01%
Annualized Return	38.83%
Annual Turnover	386.73%
Max Drawdown	-22.20%
Benchmark Max Drawdown	-55.19%
Overall Winners	(2264/4230) 53.52%
Sharpe Ratio	1.79
Correlation with S&P 500 (SPY)	0.50

! 500 - I trade this system, Backtests

- Summary
- Re-Run
- Holdings
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- Statistics
- Charts



General Info

Total Market Value (inc. Cash)	\$8,307,132.46
Cash	\$6,616.97
Number of Positions	200
Last Trades	NA
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

200 Stocks

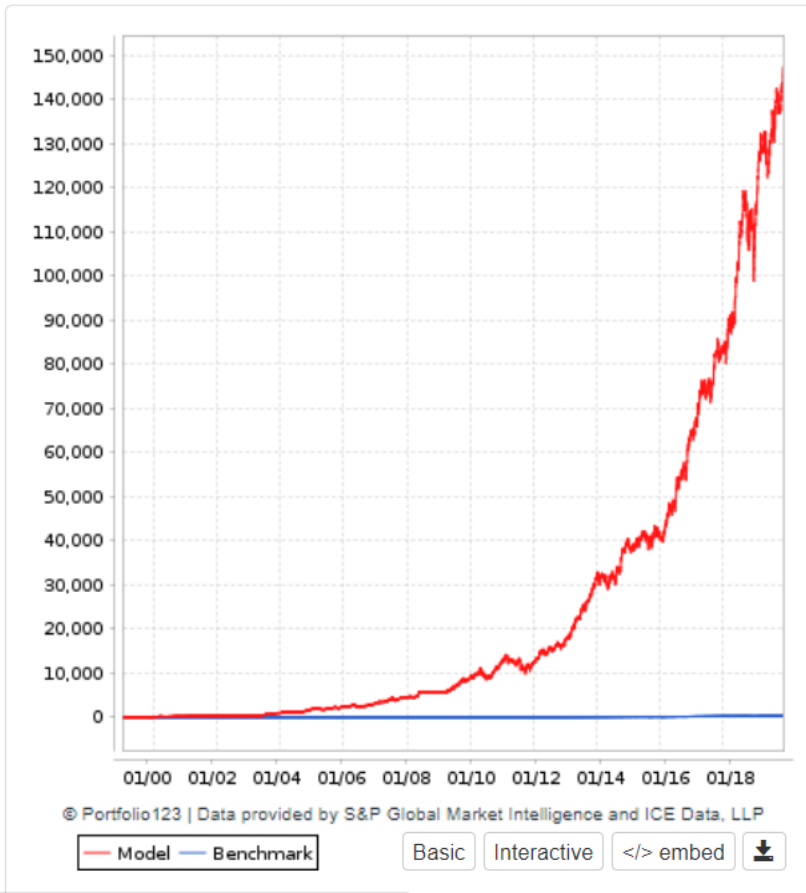
Quick Stats as of 11/27/2019

Total Return	28,767.26%
Benchmark Return	272.68%
Active Return	28,494.58%
Annualized Return	31.13%
Annual Turnover	621.68%
Max Drawdown	-24.93%
Benchmark Max Drawdown	-55.19%
Overall Winners	(12770/26692) 47.84%
Sharpe Ratio	1.53
Correlation with S&P 500 (SPY)	0.55

SIMULATED STRATEGIES > UNCLASSIFIED
! 500 - I trade this system, Backtests

- Summary
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Buy Filter
EvenID=1
Cuts Dabase in half



General Info

Total Market Value (inc. Cash)	\$42,374,691.57
Cash	\$96,475.18
Number of Positions	24
Last Trades (5)	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



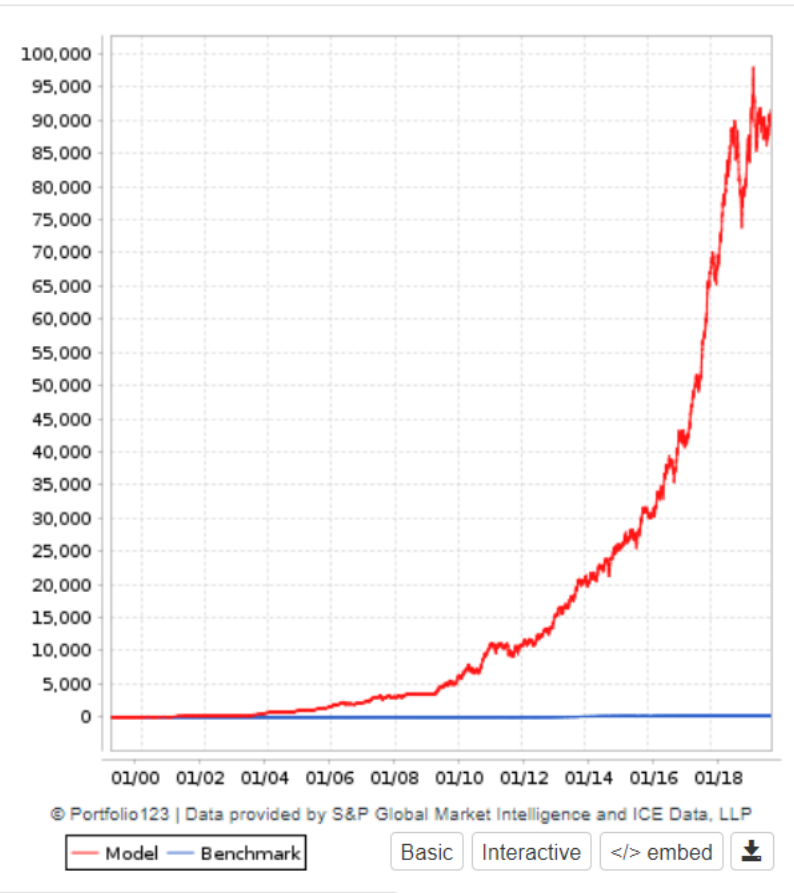
Quick Stats as of 11/27/2019

Total Return	147,151.94%
Benchmark Return	272.68%
Active Return	146,879.26%
Annualized Return	41.77%
Annual Turnover	385.09%
Max Drawdown	-30.11%
Benchmark Max Drawdown	-55.19%
Overall Winners	(1108/2079) 53.29%
Sharpe Ratio	1.71
Correlation with S&P 500 (SPY)	0.47

SIMULATED STRATEGIES > UNCLASSIFIED
! 500 - I trade this system, Backtests

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

Buy Filter
EvenID=0
Cuts Dabase in half
(the other half)



General Info

Total Market Value (inc. Cash)	\$26,373,537.41
Cash	\$25,721.45
Number of Positions	24
Last Trades (6)	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	91,547.97%
Benchmark Return	272.68%
Active Return	91,275.29%
Annualized Return	38.59%
Annual Turnover	383.94%
Max Drawdown	-24.61%
Benchmark Max Drawdown	-55.19%
Overall Winners	(1138/2085) 54.58%
Sharpe Ratio	1.68
Correlation with S&P 500 (SPY)	0.46

Warten auf secure.livechatinc.com...

RANKING SYSTEMS > UNCLASSIFIED IBD SmartSelect Clean - qqmix500EVEN

- Factors
- Performance
- Ranks
- Correlation
- Reverse Engineer

expand | reordering | f(x) | text editor | raw editor (no ajax)

- 100% ↑ IBD SmartSelect Clean - qqmix500EVEN
 - 12.5% ↑ Earnings Per Share Growth
 - 12.5% ↑ Stock Momentum
 - 12.5% ↑ Industry Momentum
 - 12.5% ↑ Quality (Gross Margin / ROE)
 - 12.5% ↑ Accumulation/Distribution (Institutional Sentiment)
 - 12.5% ↑ Stock Momentum / Volume / Sharpe
 - 12.5% ↑ Value (EV, EV / FCF, EV / Projected Earnings)
 - 12.5% ↑ Value & Quality: Scalability (FCFQ / AstTotQ)

Node Properties Add Node Weights Ranking Method

Composite Copy & Paste Update

Ranking

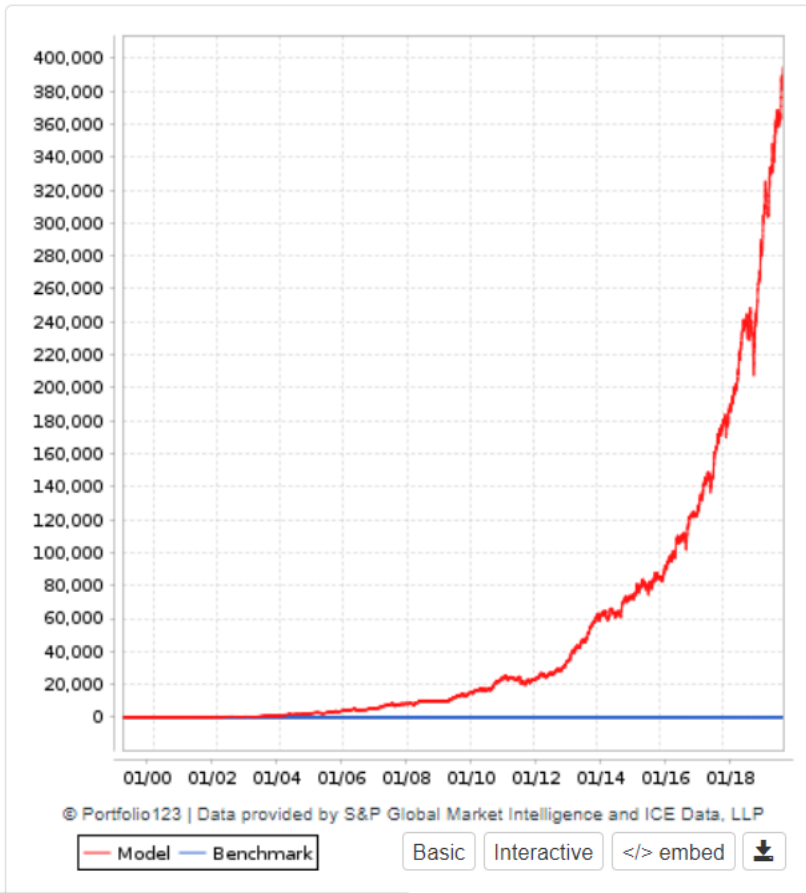
- Lower values
- Higher values
- Summation only

Label

Change of weightings of ranking system: All evenly ranked!

! 500 - I trade this system, Backtests

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



General Info

Total Market Value (inc. Cash)	\$113,494,986.19
Cash	\$117,606.50
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 - qqmix500EVEN

Change of weightings
Of ranking system
All evenly ranked



Quick Stats as of 11/27/2019

Total Return	394,294.78%
Benchmark Return	272.68%
Active Return	394,022.10%
Annualized Return	48.61%
Annual Turnover	329.59%
Max Drawdown	-23.17%
Benchmark Max Drawdown	-55.19%
Overall Winners	(1007/1772) 56.83%
Sharpe Ratio	2.07
Correlation with S&P 500 (SPY)	0.45

Saved!

Search

RANKING SYSTEMS > UNCLASSIFIED
IBD SmartSelect Clean - qqmix500OnlyValue

Factors Performance Ranks Correlation Reverse Engineer

expand | reordering | f(x) | text editor | raw editor (no ajax)

100% ↑ IBD SmartSelect Clean - qqmix500OnlyValue

- 0% ↑ Earnings Per Share Growth
- 0% ↑ Stock Momentum
- 0% ↑ Industry Momentum
- 0% ↑ Quality (Gross Margin / ROE)
- 0% ↑ Accumulation/Distribution (Institutional Sentiment)
- 0% ↑ Stock Momentum / Volume / Sharpe
- 50% ↑ Value (EV, EV / FCF, EV / Projected Earnings)
- 50% ↑ Value & Quality: Scalability (FCFQ / AstTotQ)

← Only Value

Node Properties Add Node Weights Ranking Method

Node Weights

Update

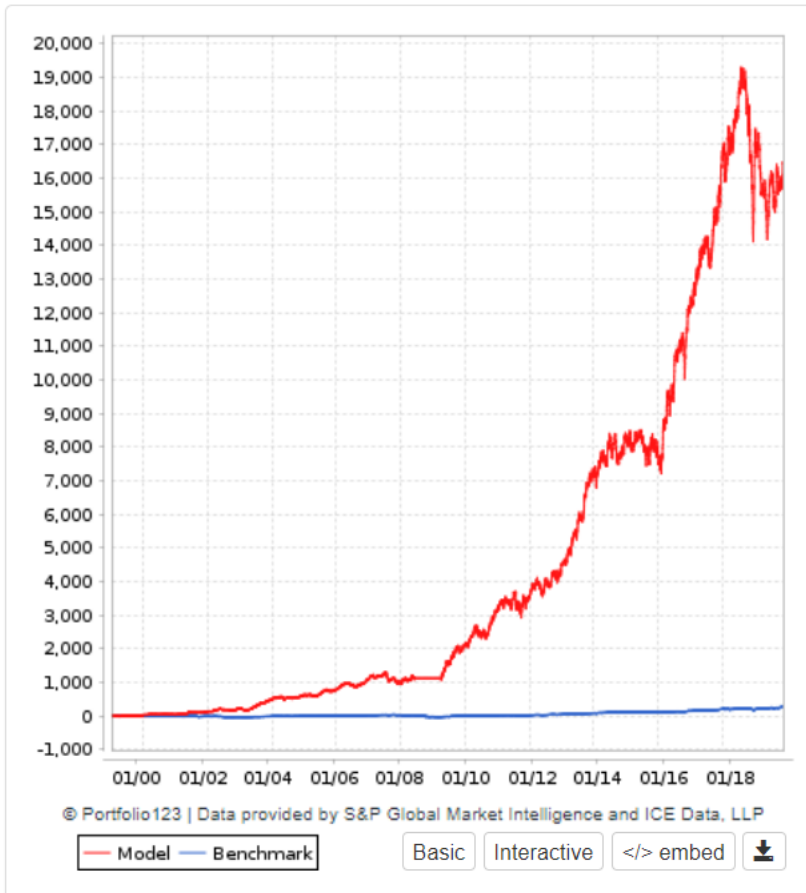
If all the nodes have a 0 weight, then all nodes are assigned equal weight.

Total	100	%
Earnings Per Share Growth	<input type="text" value="0"/>	%
Stock Momentum	<input type="text" value="0"/>	%
Industry Momentum	<input type="text" value="0"/>	%
Quality (Gross Margin / ROE)	<input type="text" value="0"/>	%
Accumulation/Distribution (Institutio...	<input type="text" value="0"/>	%
Stock Momentum / Volume / Sharpe	<input type="text" value="0"/>	%
Value (EV, EV / FCF, EV / Projected E...	<input type="text" value="50"/>	%
Value & Quality: Scalability (FCFQ / ...	<input type="text" value="50"/>	%

- Clear
- Distribute Evenly
- Fill Zeros Evenly
- Normalize

SIMULATED STRATEGIES > UNCLASSIFIED
! 500 - I trade this system, Backtests

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



General Info

Total Market Value (inc. Cash)	\$4,757,060.07
Cash	\$4,487.45
Number of Positions	25
Last Trades (10)	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 - qqmix500OnlyValue

Only Value

Quick Stats as of 11/27/2019

Total Return	16,430.77%
Benchmark Return	272.68%
Active Return	16,158.09%
Annualized Return	27.68%
Annual Turnover	333.72%
Max Drawdown	-26.66%
Benchmark Max Drawdown	-55.19%
Overall Winners	(998/1775) 56.23%
Sharpe Ratio	1.31
Correlation with S&P 500 (SPY)	0.53

RANKING SYSTEMS > UNCLASSIFIED IBD SmartSelect Clean - qqmix500ValueAndMomentum

- Factors
- Performance
- Ranks
- Correlation
- Reverse Engineer

expand | reordering | f(x) | text editor | raw editor (no ajax)

100% ↑ IBD SmartSelect Clean - qqmix500ValueAndMomentum

- 0% ↑ Earnings Per Share Growth
- 33% ↑ Stock Momentum
- 0% ↑ Industry Momentum
- 0% ↑ Quality (Gross Margin / ROE)
- 0% ↑ Accumulation/Distribution (Institutional Sentiment)
- 0% ↑ Stock Momentum / Volume / Sharpe
- 33% ↑ Value (EV, EV / FCF, EV / Projected Earnings)
- 34% ↑ Value & Quality: Scalability (FCFQ / AstTotQ)

Node Properties Add Node Weights Ranking Method

Node Weights

Update

If all the nodes have a 0 weight, then all nodes are assigned equal weight.

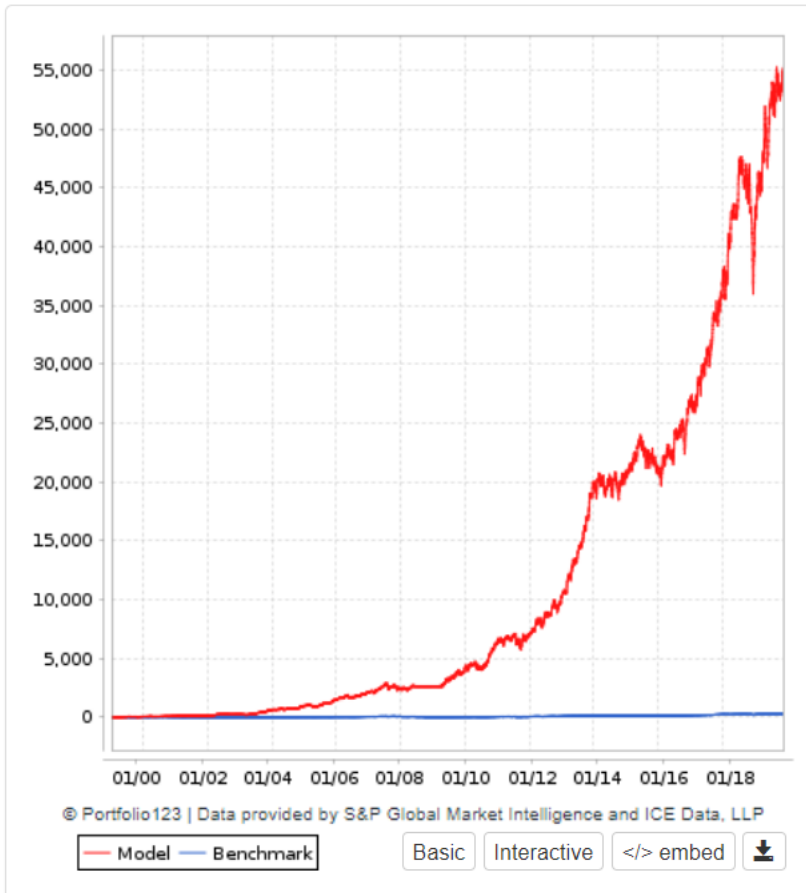
Total	100	%
Earnings Per Share Growth	<input type="text" value="0"/>	%
Stock Momentum	<input type="text" value="33"/>	%
Industry Momentum	<input type="text" value="0"/>	%
Quality (Gross Margin / ROE)	<input type="text" value="0"/>	%
Accumulation/Distribution (Institutio...	<input type="text" value="0"/>	%
Stock Momentum / Volume / Sharpe	<input type="text" value="0"/>	%
Value (EV, EV / FCF, EV / Projected E...	<input type="text" value="33"/>	%
Value & Quality: Scalability (FCFQ / ...	<input type="text" value="34"/>	%

- Clear
- Distribute Evenly
- Fill Zeros Evenly
- Normalize

Value and Momentum

! 500 - I trade this system, Backtests

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



General Info

Total Market Value (inc. Cash)	\$15,914,802.11
Cash	\$11,382.81
Number of Positions	25
Last Trades (10)	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 - qqmix500ValueAndMomentum

Quick Stats as of 11/27/2019

Total Return	55,203.90%
Benchmark Return	272.68%
Active Return	54,931.22%
Annualized Return	35.28%
Annual Turnover	335.59%
Max Drawdown	-24.40%
Benchmark Max Drawdown	-55.19%
Overall Winners	(975/1788) 54.53%
Sharpe Ratio	1.70
Correlation with S&P 500 (SPY)	0.50

Value and Momentum

RANKING SYSTEMS > UNCLASSIFIED
IBD SmartSelect Clean - qqmix500ValueAndMomentum+

- Factors
- Performance
- Ranks
- Correlation
- Reverse Engineer

expand | reordering | f(x) | text editor | raw editor (no ajax)

- 100% ↑ IBD SmartSelect Clean - qqmix500ValueAndMomentum+
- 0% ↑ Earnings Per Share Growth
- 25% ↑ Stock Momentum
- 25% ↑ Industry Momentum
- 0% ↑ Quality (Gross Margin / ROE)
- 0% ↑ Accumulation/Distribution (Institutional Sentiment)
- 0% ↑ Stock Momentum / Volume / Sharpe
- 25% ↑ Value (EV, EV / FCF, EV / Projected Earnings)
- 25% ↑ Value & Quality: Scalability (FCFQ / AstTotQ)

Node Properties Add Node Weights Ranking Method

Composite [Copy & Paste] [Update]

Ranking

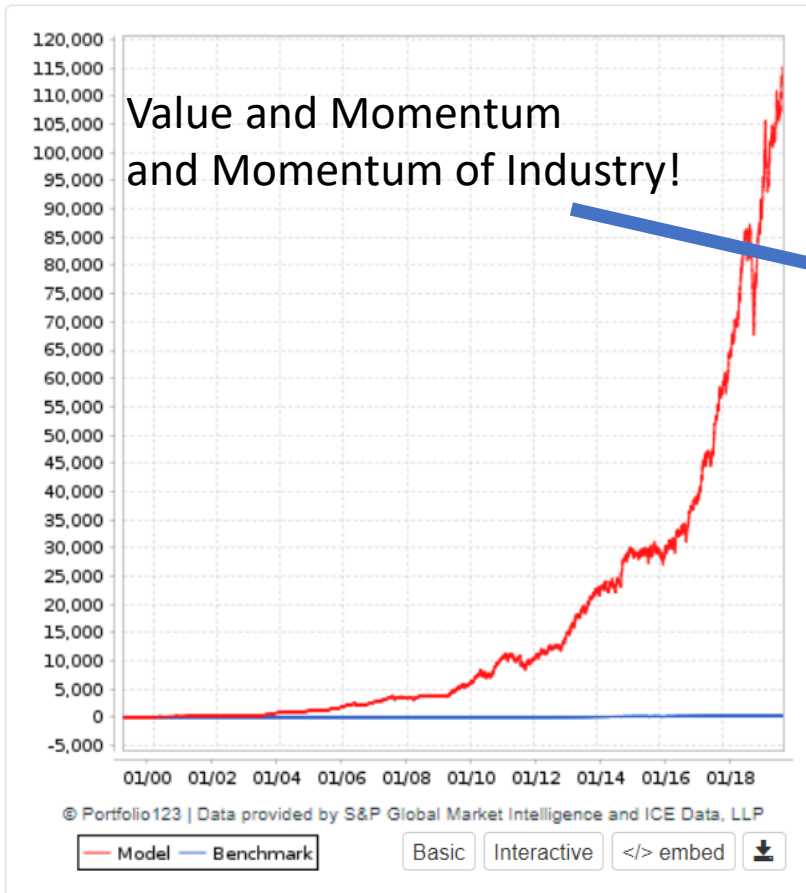
- Lower values
- Higher values
- Summation only

Label: IBD SmartSelect Clean - qqmix500ValueAndMomentum+

Value and Momentum
And Momentum of Industry!

! 500 - I trade this system, Backtests

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



General Info

Total Market Value (inc. Cash)	\$33,137,599.34
Cash	\$17,342.64
Number of Positions	25
Last Trades (8)	11/25/19
Period	01/02/99 - 11/27/19
Sizing Method	% Portfolio Weight
Rebalanced (Every Week)	11/25/19
Benchmark	S&P 500 (SPY)
Universe	No OTC Exchange
Ranking System	IBD SmartSelect Clean - qqmix500ValueAndMomentum+I

Quick Stats as of 11/27/2019

Total Return	115,053.07%
Benchmark Return	272.68%
Active Return	114,780.39%
Annualized Return	40.11%
Annual Turnover	361.36%
Max Drawdown	-25.56%
Benchmark Max Drawdown	-55.19%
Overall Winners	(1041/1940) 53.66%
Sharpe Ratio	1.73
Correlation with S&P 500 (SPY)	0.50

RANKING SYSTEMS > UNCLASSIFIED
IBD SmartSelect Clean - qqmix500

- Factors
- Performance
- Ranks
- Correlation
- Reverse Engineer

expand | reordering | f(x) | text editor | raw editor (no ajax)

- 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

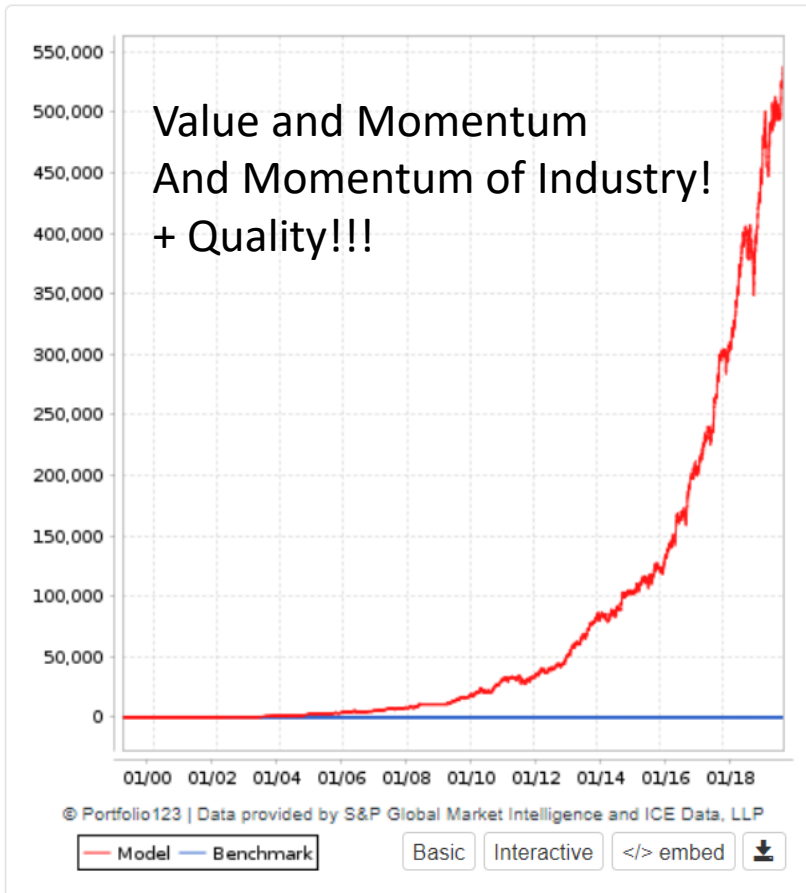
- Lower values
- Higher values
- Summation only

Label: IBD SmartSelect Clean - qqmix500

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

SIMULATED STRATEGIES > UNCLASSIFIED
! 500 - I trade this system, Backtests

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












General Info

Total Market Value (inc. Cash)	\$154,537,939.87
Cash	\$116,482.04
Number of Positions	24
Last Trades	NA
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	536,918.94%
Benchmark Return	272.68%
Active Return	536,646.26%
Annualized Return	50.82%
Annual Turnover	353.14%
Max Drawdown	-25.03%
Benchmark Max Drawdown	-55.19%
Overall Winners	(1079/1903) 56.70%
Sharpe Ratio	2.01
Correlation with S&P 500 (SPY)	0.45

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←

Andreas Himmelreich

7,754 Tweets





Andreas Himmelreich

@Gfi_Himmelreich

Trader / Investor since 1996. #ValueMomentum System Developer (idiosyncratic and capacity constrained) via Portfolio123.com: Micro-cap long only book.

[Translate bio](#)

📍 Dortmund, Germany ...mthoughtsaboutinvesting.wordpress.com


📅 Born June 17, 1969 [📅 Joined July 2009](#)

313 Following 857 Followers

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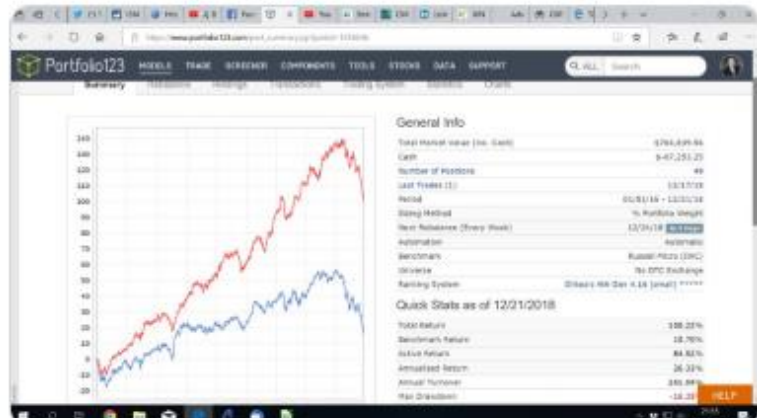
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Tweets & replies
Media
Likes

📌 Pinned Tweet

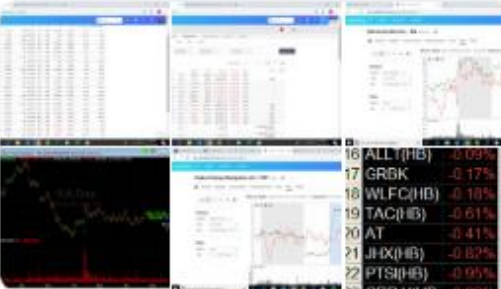


Andreas Himmelreich @Gfi_Himmelreich · Dec 21, 2018


I am not calling a Bottom here, but I am calling that I will double my port from here in three years (today is 21.12.2018)... #timestamped



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