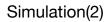
PORTFOLIO - Wizard 12/4/18, 20:06



SIMULATED PORTFOLIOS > UNCLASSIFIED





Prev	Re-F	Run Simulation		
General		Buy Rules (Implicit AN	(D) copy to screen	
Name	Simulation(2)	• •	Liquidity Price > 1 & AvgVol(20) > 50000 // Skip penny/illiquid stocks	
Visibility	Private		mip perity/illiquid stooks	
Category	Unclassified	Sell Rules (Implicit OR	copy to scree	
Starting Capital	\$100,000.00	Rank F	Rank < 60 // Sell low-ranking stock	
Benchmark	S&P 500 (SPY)	Stop Loss		
Commission	10.0 Flat Fee (\$)	Strategy	None	
Slippage	Variable	Hedge / Market Timing	Hedge / Market Timing DISABLED	
Transaction Type	Long			
Use Margin	No	Period & Restrictions	Period & Restrictions	
Management Fee	0.0%	Period	01/02/1999 - 12/04/2018	
Price for Transactions	Next Open	Exposure List	None	
Transaction Save	Yes	Restrict Buy List		
Rebalance		Restrict Sell List		
Sizing Method	% Portfolio Weight	Load Global Restriction	ons Yes	
Ideal Size of a New Position	5%	Allow Mergers	No	
Ideal Number of Positions	20			
Rebalance Frequency	Every 13 Weeks			
Allow Immediate Buyback	No			
Buy Constraint	30% +/-			

PORTFOLIO - Wizard 12/4/18, 20:06

Universe All Fundamentals - USA

Ranking System All-Stars: Piotroski -

Copy(2)

Ranking Method Percentile NAs Neutral

Force Weekly Ranks Yes

Force Positions into

Universe

No