



Summary

Re-Run

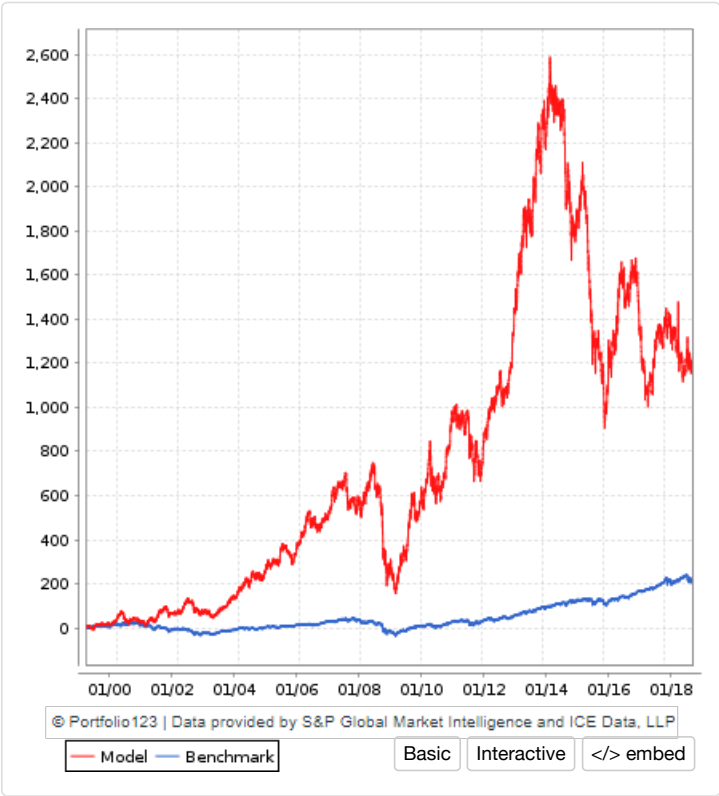
Holdings

Transactions

Trading System

Statistics

Charts



General Info

Total Market Value (inc. Cash)	\$1,258,391.60
Cash	\$22,206.09
Number of Positions	18
Last Trades (8)	06/11/18
Period	01/02/99 - 12/04/18
Sizing Method	% Portfolio Weight
Last Rebalanced (Every 13 Weeks)	09/10/18
Benchmark	S&P 500 (SPY)
Universe	All Fundamentals - USA
Ranking System	All-Stars: Piotroski

Quick Stats as of 12/4/2018

Total Return	1,158.39%
Benchmark Return	214.42%
Active Return	943.97%
Annualized Return	13.56%
Annual Turnover	35.45%
Max Drawdown	-69.54%
Benchmark Max Drawdown	-55.19%
Overall Winners	(80/158) 50.63%
Sharpe Ratio	0.53
Correlation with S&P 500 (SPY)	0.58

Top Holdings

	Ticker	Weight	Return	Shares	Value
1	EBR	28.21%	176.47%	56,165.0	\$354,962.80
2	AUO	11.00%	5.67%	33,770.0	\$138,457.00
3	KEP	5.77%	-35.82%	5,331.0	\$72,554.91
4	RDC	5.70%	-24.50%	5,313.0	\$71,725.50
5	PKX	5.03%	-7.53%	1,112.0	\$63,339.52
6	SDLP	4.98%	-13.00%	23,807.0	\$62,612.41
7	TA	4.86%	1.57%	13,843.0	\$61,186.06
8	PDLI	4.76%	7.10%	20,183.0	\$59,943.51
9	GNK	4.53%	-16.81%	6,728.0	\$56,986.16
10	DDS	4.30%	161.53%	827.0	\$54,151.96

Recent Trades

Date	Type	Ticker	Shares	Price
06/11/18	BUY	PDLI	20,183.0	\$2.76
06/11/18	BUY	NSPR	48,015.0	\$1.15
06/11/18	BUY	GEVO	15,911.0	\$3.50
06/11/18	SELL	RIG	-5,424.0	\$12.89
06/11/18	SELL	CHMI	-3,756.0	\$18.45
06/11/18	SELL	PACDD	-3,431.1	\$0.64
06/11/18	SELL	SEII	-5,736.8	\$3.48
06/11/18	SELL	HGGGQ	-56,437.0	\$0.00
03/12/18	BUY	BXE	48,300.0	\$1.17
03/12/18	BUY	OSN	24,235.0	\$2.36