SIMULATED PORTFOLIOS > UNCLASSIFIED
Simulation(2)

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

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Re-Run Simulation

General

Name	Simulation(2)
Visibility	Private
Category	Unclassified
Starting Capital	$100,000.00
Benchmark	S&P 500 (SPY)
Commission	10.0 Flat Fee ($)
Slippage	Variable
Transaction Type	Long
Use Margin	No
Management Fee	0.0%
Price for Transactions	Next Open
Transaction Save	Yes

Rebalance

Sizing Method	% Portfolio Weight
Ideal Size of a New Position	5%
Ideal Number of Positions	20
Rebalance Frequency	Every 13 Weeks
Allow Immediate Buyback	No
Buy Constraint	30% +/-

Universe & Ranking

Buy Rules *(Implicit AND)*

copy to screen

Liquidity	Price > 1 & AvgVol(20) > 50000 // Skip penny/illiquid stocks

Sell Rules *(Implicit OR)*

copy to screen

Rank	Rank < 60 // Sell low-ranking stocks

Stop Loss

Strategy	None

Hedge / Market Timing DISABLED

Period & Restrictions

Period	01/02/1999 - 12/04/2018
Exposure List	None
Restrict Buy List	
Restrict Sell List	
Load Global Restrictions	Yes
Allow Mergers	No

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