

Petr Podhajsky's Post

Petr Podhajsky

11h

Not sure where to start

Start with something bo

This isn't "alpha mining
that can break vs. over

Exact rules I use in the

1. Trade only when NDX
2. Universe: stocks in N
3. Once a month: rank b
4. Buy top 5
5. Equal weight 20% ea
6. Hold 1 month, then r

No stop loss. No profit

Not a holy grail - but a hard-working horse and a solid core sleeve for a systematic portfolio.

Then you level up by combining it with something uncorrelated (ex: long mean reversion) or improving filters/ranking without changing the backbone.

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Dr. Fabio Baruffa

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What is the benchmark in that case? QQQ?

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