

Petr Podhajsky's Post

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11h

Not sure where to start

Start with something bo

This isn't "alpha mining" - it's something that can break vs. overc

Exact rules I use in the

1. Trade only when NDX > 0
2. Universe: stocks in NDX
3. Once a month: rank by
4. Buy top 5
5. Equal weight 20% ea
6. Hold 1 month, then re

No stop loss. No profit

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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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