

Wiin 2017

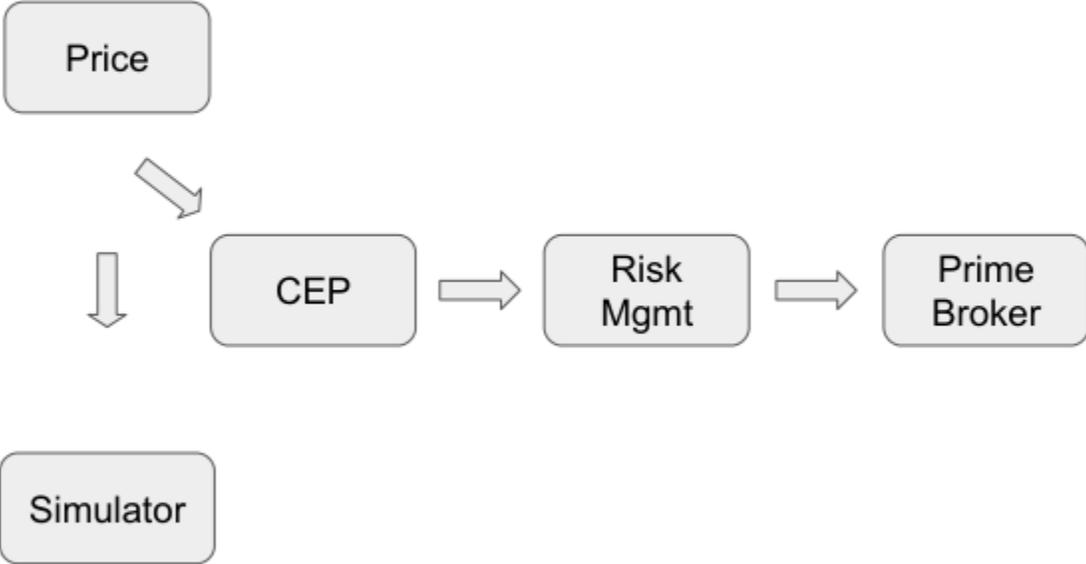
System description
Sep 2017

The System

Fully automated low frequency algorithm sampling 50 instruments.

Instruments such as Fx commodities and indices, on a tic basis, generating a trading signal which is automatically executed.

System Design



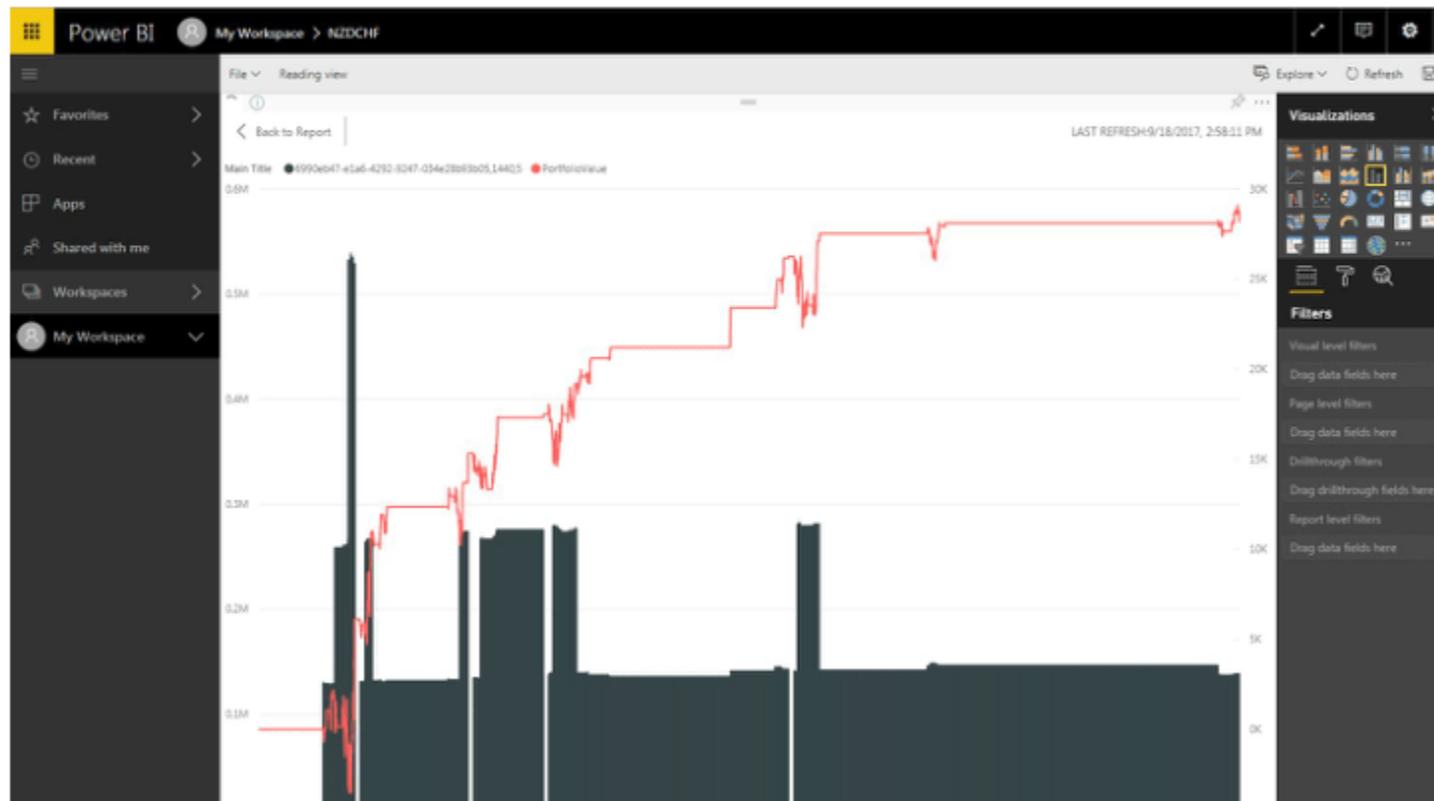
The Algorithm

The algorithm produces 64 strategies per instrument with two scales

- Time frame
 - From 1 Minute candles to 24 hours candles
- Strategy sensitivity
 - From 1 to 8 where 1 is the most solid statistically

Each of the 64 strategies or all of them could be configured to execute strategies per instrument. The strategies are carefully selected according to a backtest simulation based on real market past prices.

Algorithm example



During 2016

NZDCHF

1 day interval
strategy 5

The Simulator

A stand alone machine with simulation abilities of specific strategy or a variety of strategies with the ability to simulate a specific or multiple instruments.

The simulator is being synchronized with actual past tic pricing and has the ability to present simulated performance including drawdowns.

It also has the ability to present aggregated exposures on an instrument level and the entire portfolio.

Current system settings and Performance

Currently, after comprehensive analysis the system is configured only on a strategy 1 and includes certain time frames of 1 minute and 1 day-

Backtesting outcome is similar to the real performance which generated

- 197 trades in the past 6 months from which 154 were profitable, a 78% success ratio
- 32M worth of volume which generated 4% realized profit.

H1 of 2017 performance



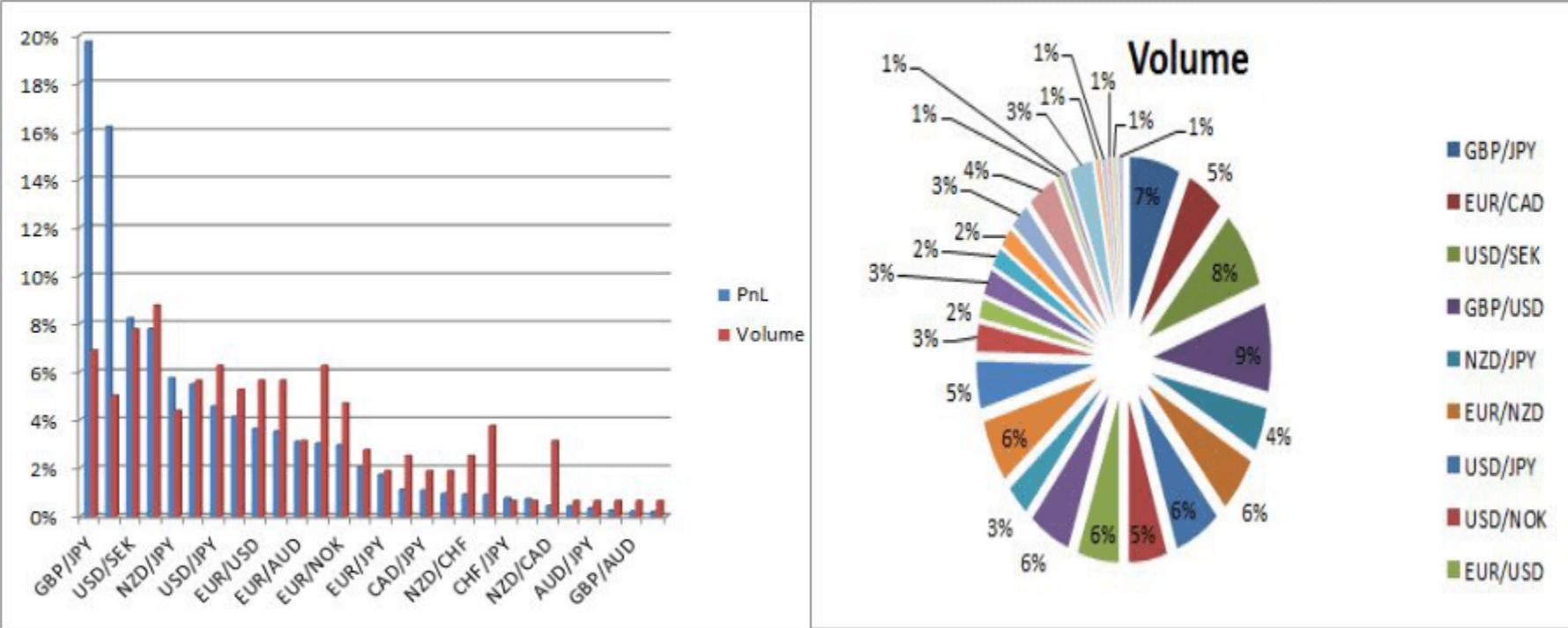
Average monthly return 0.7%

Average monthly STD 0.7%

Portfolio max Leverage 1

Average leverage 0.4

PnL and Volume distribution 2017



Margin Management

10% of fund capital is currently allocated for trading and generating the returns.

Rest of the funds are secured in Barclays UK.

Effective return from the margin allocated for trading for H1 2017 is 40%.