# Conto Pilota

**Real money portfolio // 12-Month track record**

Initial capital (06/2017): **€ 483540.06**

Cumulative Net Result: **€ 37560.69** Net of commission

Cumulative Net Result: **7.77%** Net of commission

Max. drawdown: **€ 44753.23**

Max. drawdown: **9.11%**

# Strategies

- **Systematic Diversified** portfolio
- **More active Trading Systems + several under study**
- **Not *High Frequency Trading*** ➡ **( ~ 60% Intraday ~ 400% Daily )**
- **Liquid instruments** ➡ **Futures on Indexes, Currency, Options, Stocks,Etf**

  ➡ **High scalability**
- **Profits** on both **bullish** and **bearish markets**



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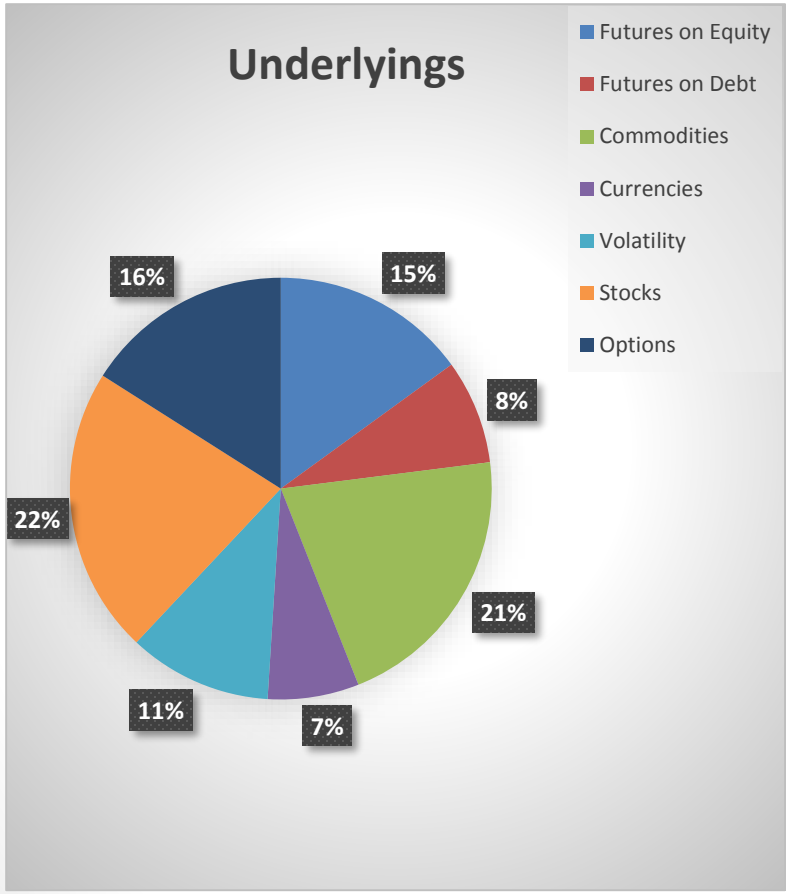
# Strategies

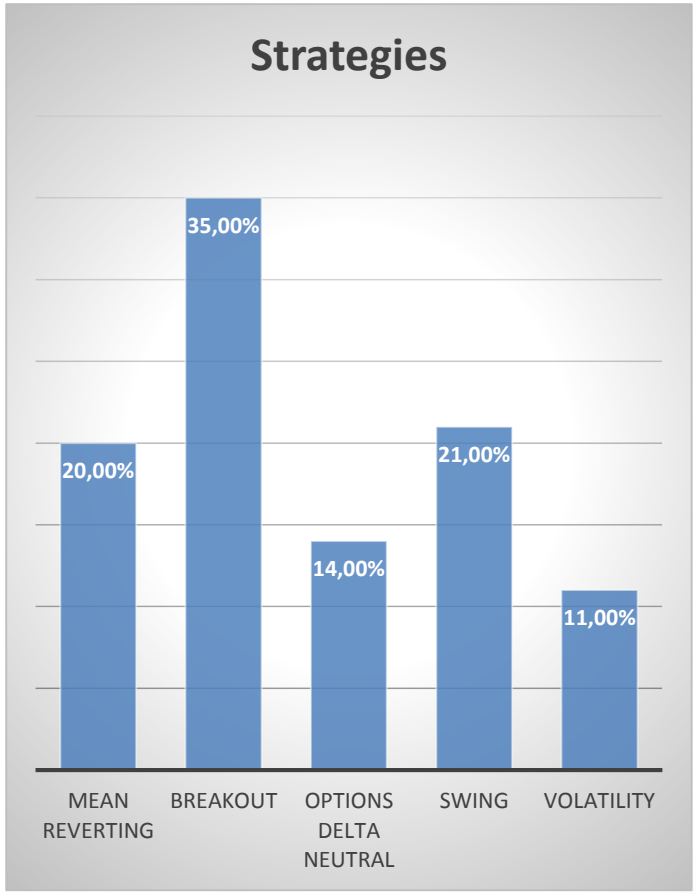
Calcolato sulla marginazione

## Portfolio Composition




Inseriti 'discrezionalmente'

## Strategies Logic



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# Risk Management

- **Risk and reward expectation** of our pilot portfolio are **customizable**
- Strict money management rules
  - **Dynamic position sizing notional value based**
  - **Dynamic position sizing Volatility based**
  - **No *martingale*** or high risk strategies
- **Proprietary algorithms** for the **prevention of TS decay**
- **Volatility based filters (options strategies)**



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# Portfolio Performance

## Account **Overview**

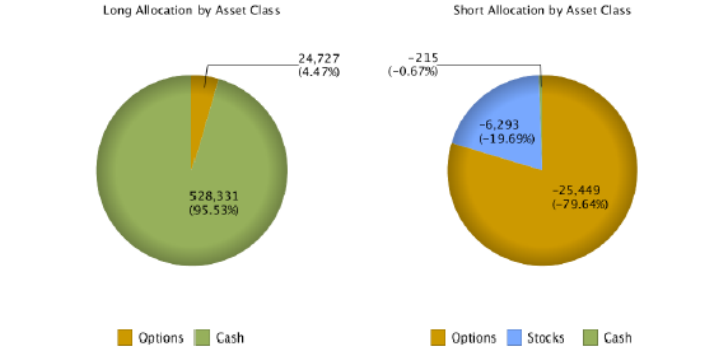
### Cumulative Return

### Key Statistics

| | |
|---|---|
| **Beginning NAV:** | **483,540.06** |
| **Ending NAV:** | **521,100.74** |
| **Cumulative Return:** | **7.77%** |
| 1 Month Return: | 0.91% (May 2018) |
| 3 Month Return: | 2.13% (Mar 2018 - May 2018) |
| Best Return: | 4.82% (Apr 2018) |
| Worst Return: | -3.44% (Mar 2018) |
| Deposits/Withdrawals: | 0.00 |

### Net Asset Value

### Ending Asset Allocation



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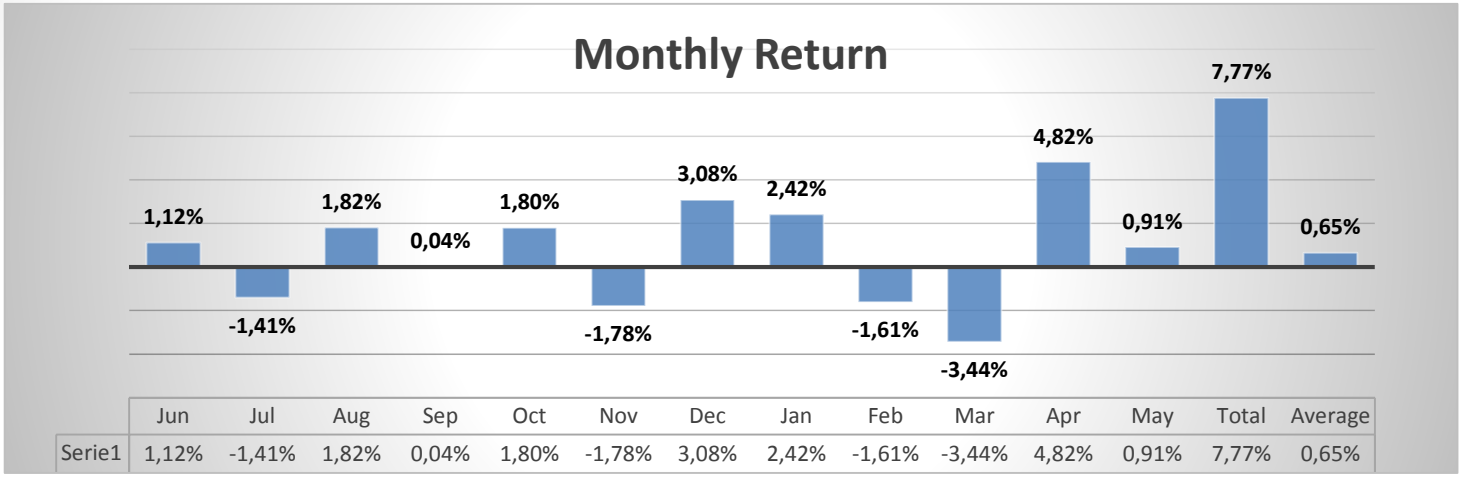
# Portfolio Performance




| | Jun | Jul | Aug | Sep | Oct | Nov | Dec | Jan | Feb | Mar | Apr | May | Total | Average |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Serie1 | 1,12% | -1,41% | 1,82% | 0,04% | 1,80% | -1,78% | 3,08% | 2,42% | -1,61% | -3,44% | 4,82% | 0,91% | 7,77% | 0,65% |

## Risk Analysis

| | SPX | EFA | VT | |
|---|---|---|---|---|
| Ending VAMI | 1,143.73 | 1,079.06 | 1,124.94 | 1,077.68 |
| Max Drawdown: | 10.10% | 9.71% | 9.88% | 9.11% |
| Peak-To-Valley: | Jan 18 - Feb 18 | Jan 18 - Mar 18 | Jan 18 - Feb 18 | Jan 18 - Apr 18 |
| Recovery: | Ongoing | Ongoing | Ongoing | 35 Months |
| Sharpe Ratio: | -1.42 | -0.94 | -1.12 | -0.78 |
| Sortino Ratio: | -2.69 | -2.71 | -2.68 | -3.10 |
| Calmar Ratio: | 1.42 | 0.81 | 1.26 | 0.85 |
| Standard Deviation: | 0.56% | 0.46% | 0.51% | 0.26% |
| Downside Deviation: | 0.88% | 0.74% | 0.80% | 0.57% |
| Correlation: | 0.01 | 0.43 | 0.21 | - |
| Mean Return: | -0.09% | 0.02% | -0.02% | 0.08% |
| Positive Periods: | 7 (58.33%) | 8 (66.67%) | 8 (66.67%) | 6 (50.00%) |
| Negative Periods: | 5 (41.67%) | 4 (33.33%) | 4 (33.33%) | 6 (50.00%) |

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# Best Trading Systems from Jun 2017

- RSI2 New ES
  - Net Profit $ 70.500
  - Drawdown $ 30.100

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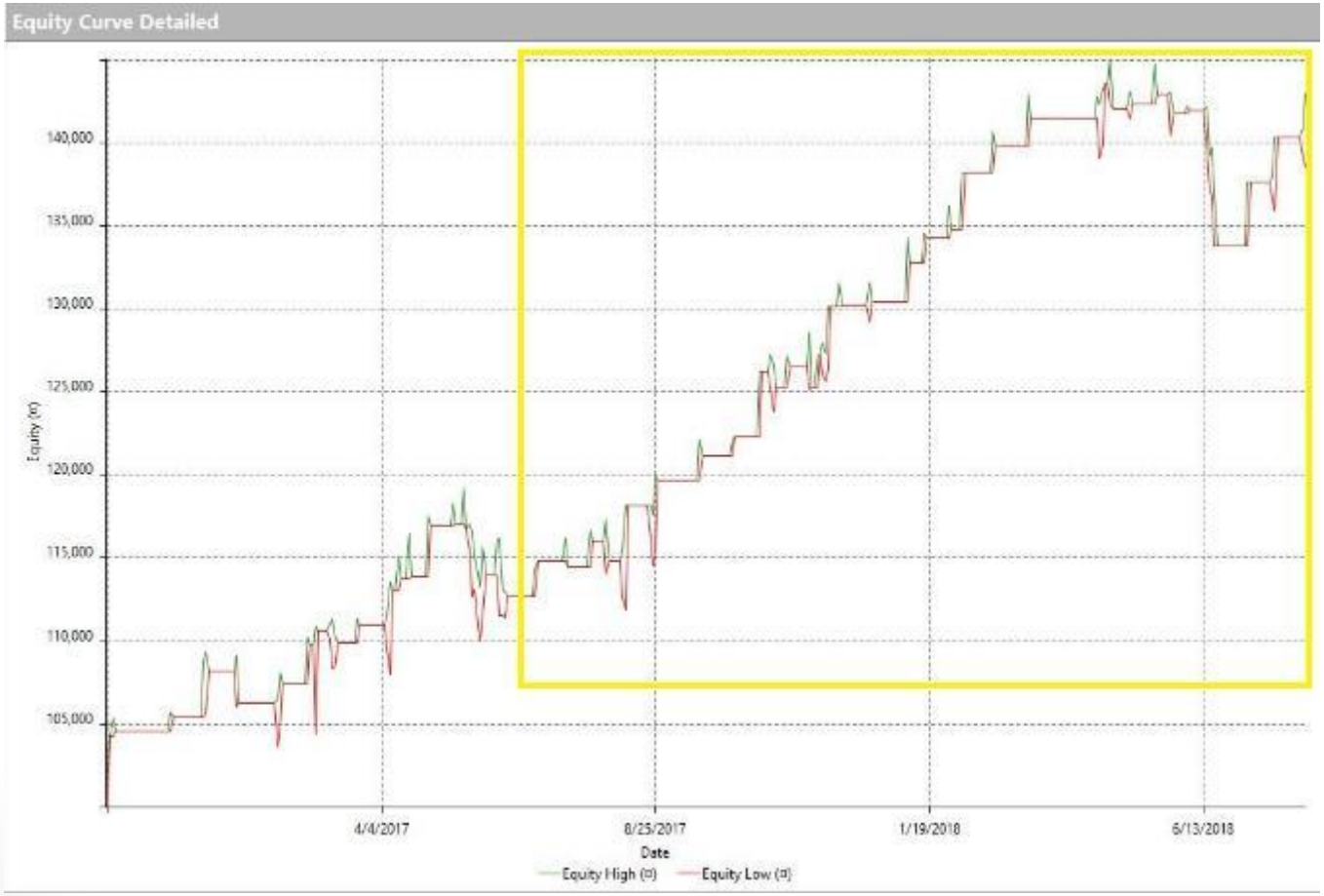
# Best Trading Systems from Jun 2017

- BB KC
  - Net Profit $ 26.900
  - Drawdown $ 11.250



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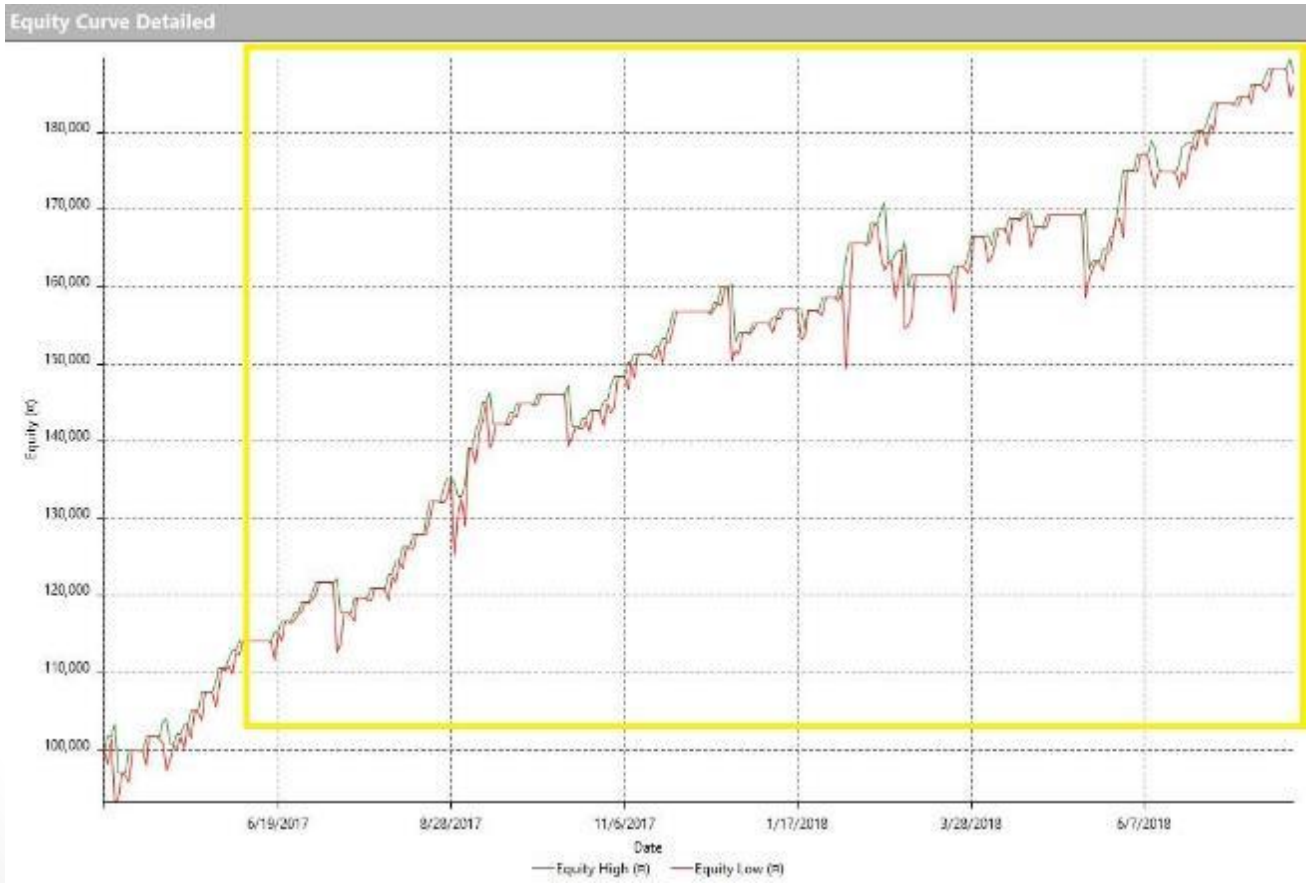
# Best Trading Systems from Jun 2017

- Driftin TY
  - Net Profit $ 74.650
  - Drawdown $ 16.200



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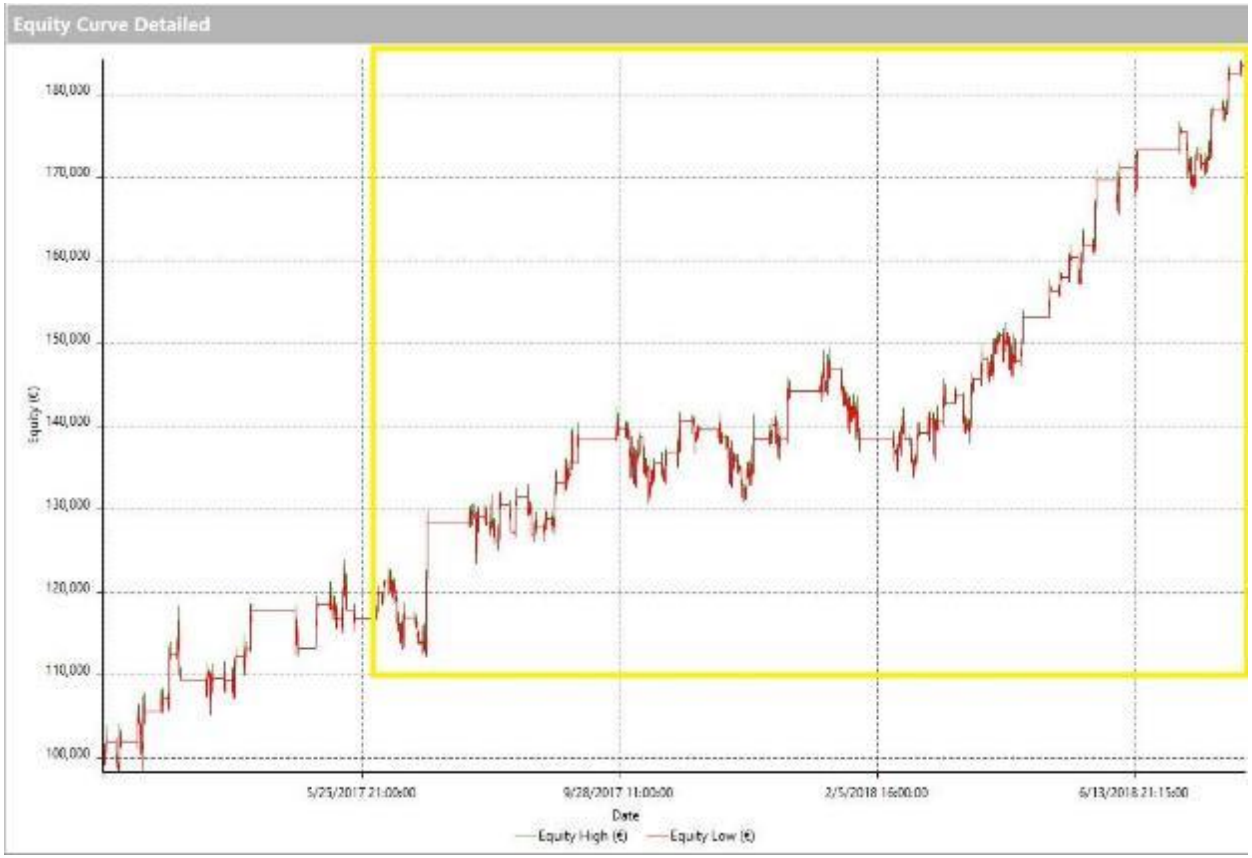
# Best Trading Systems from Jun 2017

- Big Foot Bund
  - Net Profit $ 66.640
  - Drawdown $ 15.440



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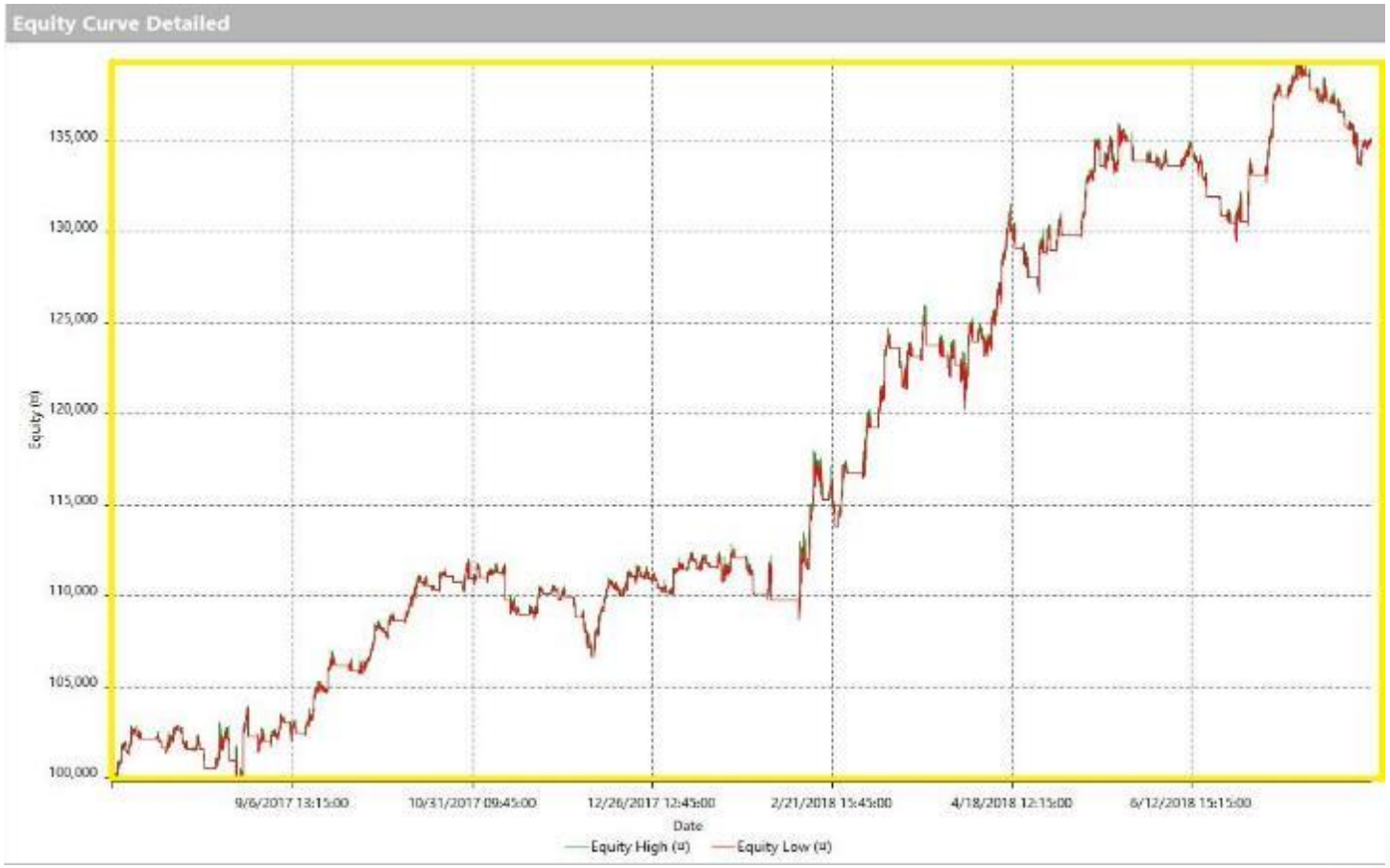
# Best Trading Systems from Jun 2017

- VRP VXX
  - Net Profit $ 34.653
  - Drawdown $ 6517



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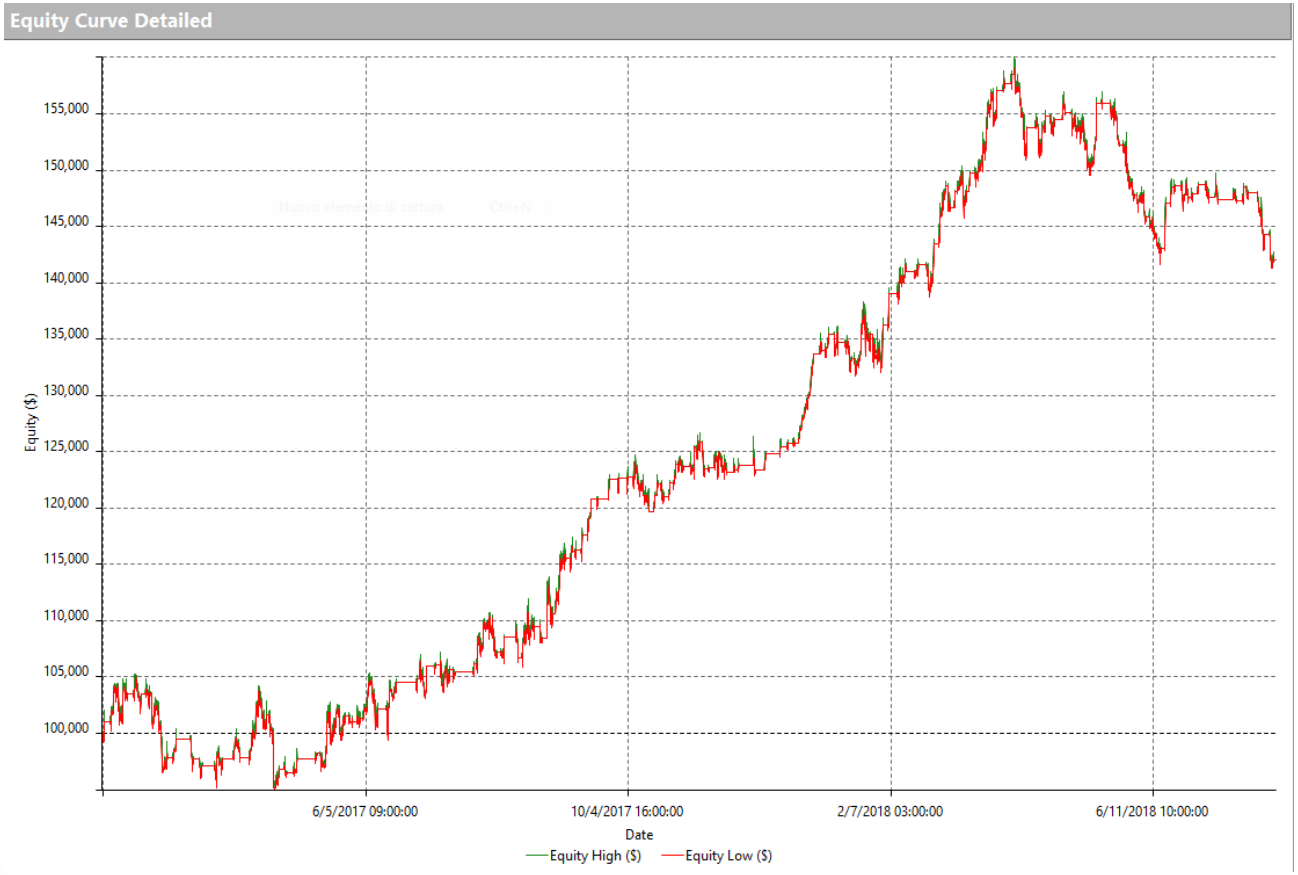
# Best Trading Systems from Jun 2017

- Black Jack GC
  - Net Profit $ 40.560
  - Drawdown $ -18.760



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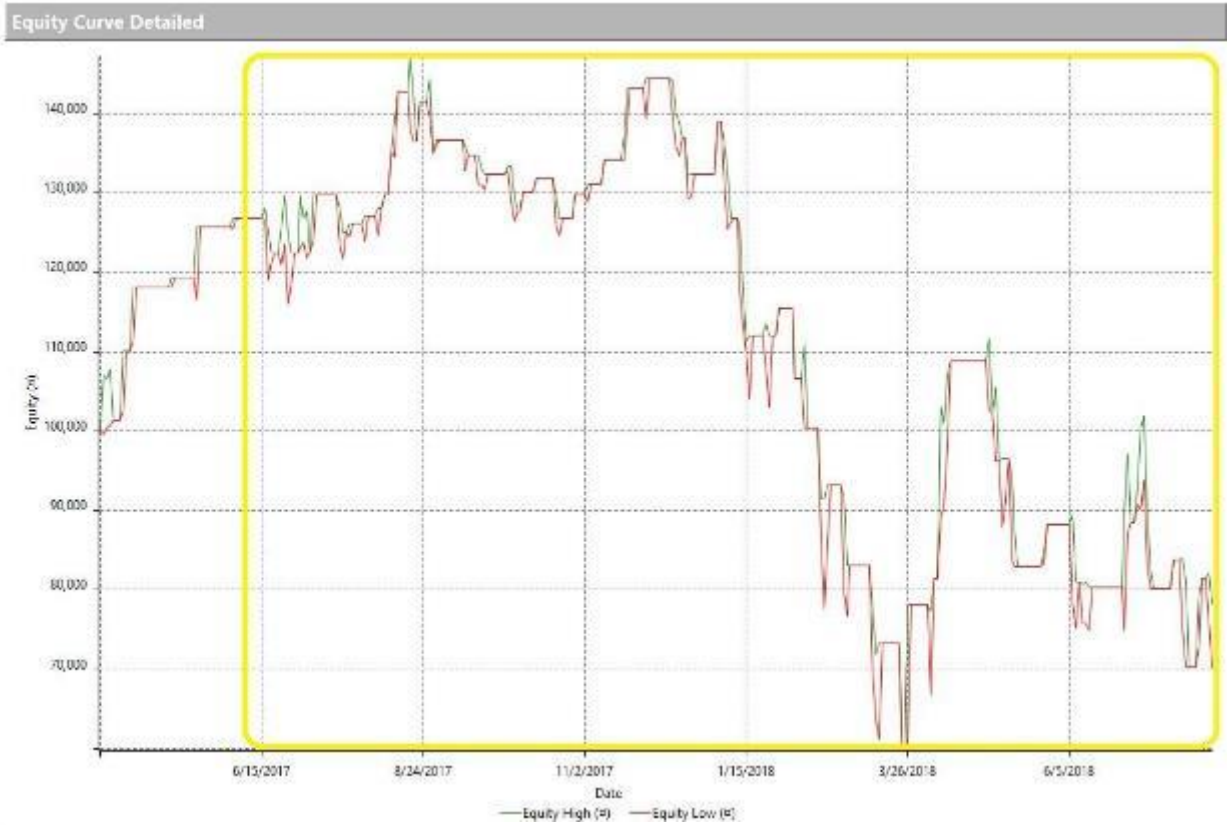
# Worst Trading System from Jun 2017

- Driftin ES
  - Net Profit € -51.112
  - Drawdown € 87.412



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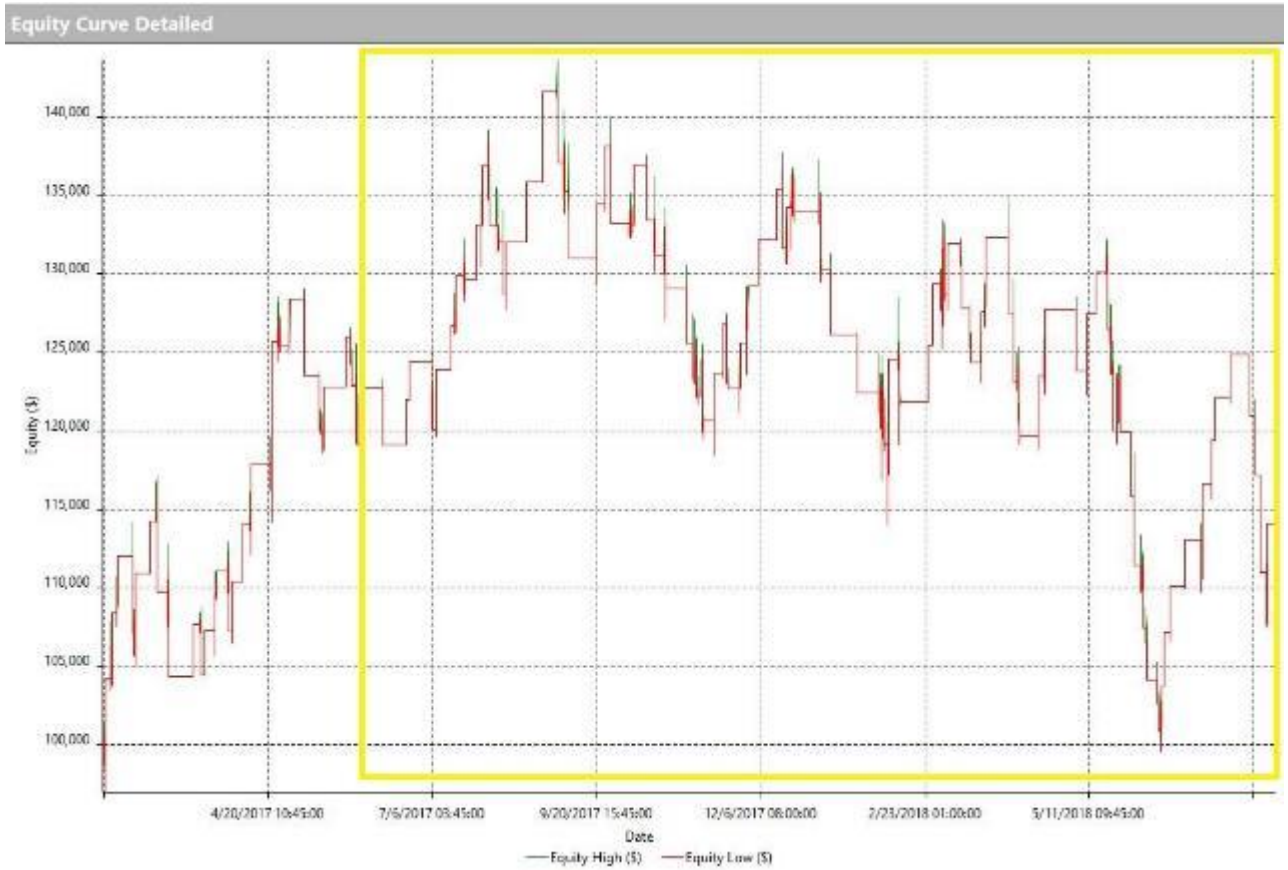
# Worst Trading System from Jun 2017

- Prime GC
  - Net Profit € -7200
  - Drawdown € -44.080



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# Worst Trading System from Jun 2017

- Cactus ES Intraday
  - Net Profit $ -67.207
  - Drawdown $ 133.650

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# Workshop Algoritmica

## Metodologie e tecniche per la creazione di un robusto sistema di trading

Andrea Angiolini
Amministratore
Francesco Placci
Ricerca e sviluppo algoritmica.pro

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# Workshop Algoritmica

- Scopo del workshop: insegnare ai partecipanti il procedimento utilizzato da Algoritmica per la creazione di un robusto sistema di trading.
- Punto di arrivo del percorso formativo offerto da Algoritmica, che si sviluppa a partire dal corso Diventare Quant e successivamente attraverso il corso di programmazione.
- Premessa importante, non troverete regole e indicatori magici, se vi spettate questo potreste rimanere delusi.
- Quello che vi offriamo è una metodologia robusta e consolidate nel tempo. Non esiste il Sacro Graal nel trading!
- La buona notizia: è sufficiente procedere con la giusta metodologia e utilizzare correttamente gli strumenti che sono a disposizione dei trader per giungere alla creazione di un buon trading system.
- Verranno mostrati ai partecipanti i nuovi strumenti di validazione ideati da Algoritmica tra cui il software Validator con licenza life-time.
- Il fine ultimo del workshop è mettere i discenti nelle condizioni di creare autonomamente i loro sistemi di trading.
- Verranno infine offerti ai partecipanti alcuni di sistemi che Algoritmica usa quotidianamente per la sua attività di trading.
- Infine abbiamo previsto un periodo di follow-up in cui assieme si cercherà di sviluppare nuovi sistemi di trading partendo da spunti e idee condivise.
- Data 29-30 Settembre in aula a Bologna.

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