

i3 Quantitative Investment Portfolio

OVERVIEW

Having acquired extensive experience in trading and investing over the years, I have meticulously developed a **proprietary algorithm**, solely **quantitative** in nature, which has exhibited **impressive historical returns**.

WHY OUR ALGORITHM?

The algorithm's strength lies in its precision in **timing the market** and **leveraging** opportunities when the probability of market movements is high. Moreover, it incorporates the use of stop-loss mechanisms to mitigate potential downside risks effectively.

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WHY OUR ALGORITHM?

Notably, our system is designed to generate **positive** returns even **during market downturns** by strategically investing in inverse ETFs. This approach is underpinned by a profound understanding that markets behave differently based on their stage in the cycle and prevailing momentum or price action.

HOW DOES IT WORK?

By skillfully combining **macro** and **fundamentals indicators, price momentum,** and **sentiment** analysis, our algorithm becomes an exceedingly potent tool with an exceptionally high likelihood of success. Example of the inputs:

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ALGORITHM INPUTS

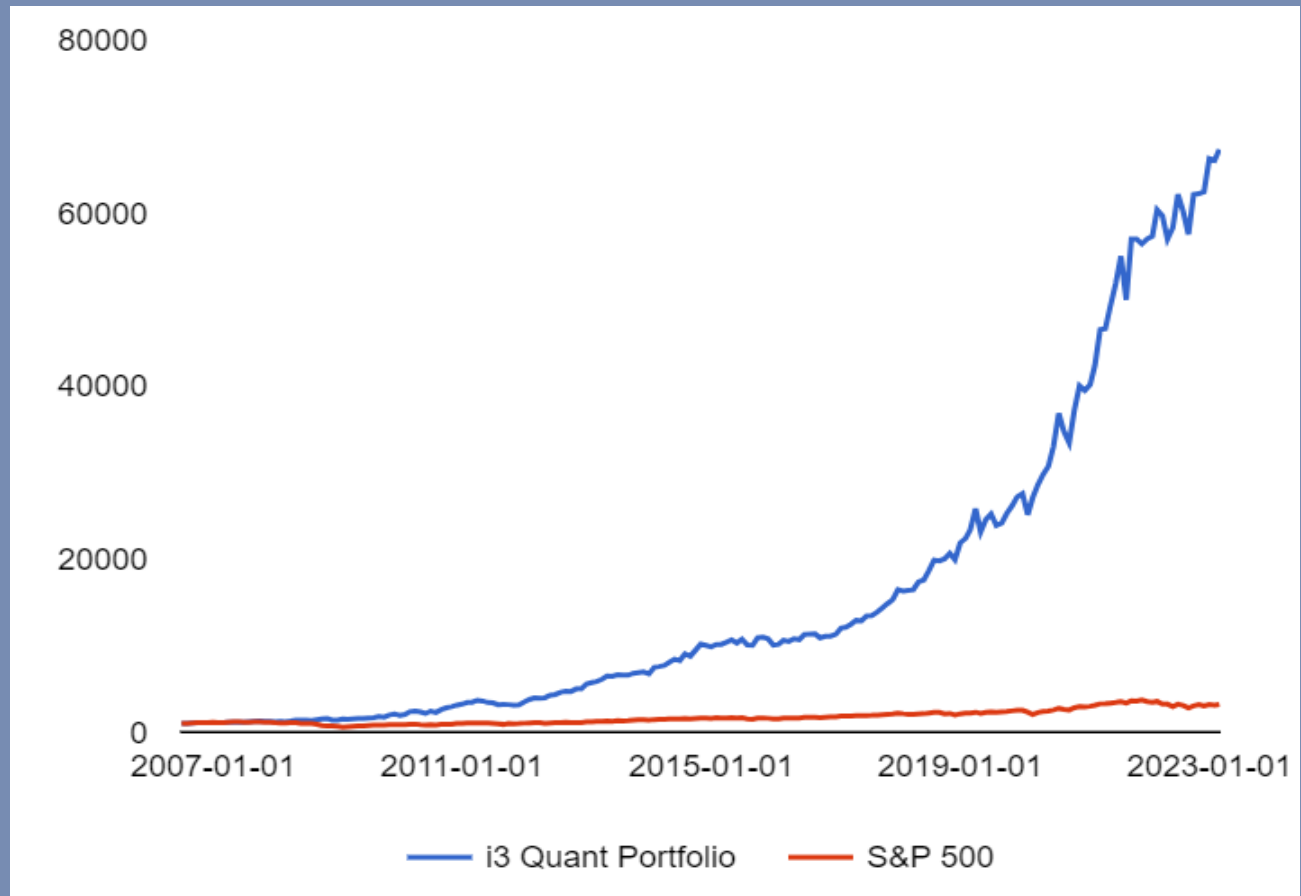
- Macro: GDP, Lei Conference Board, Yield Curve, PMI, etc.
- Price momentum: New high vs new lows, Moving Average, Price Breakout, etc.
- Fundamentals: CAPE Ratio, Buffett Indicator, Equity Risk Premium, etc.
- Sentiment: Fear Greed Index, AAll Bulls vs Bear, Put/Call ratio, etc.

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PERFORMANCE (2006 – JUN 2023)

- Cumulative Return: **7,313.6%** (compared to S&P 500: 248.6%)
- Average Return (annualized): **29.99%** (compared to S&P 500: 7.66%)
- Max Monthly Drawdown: -14.65% (compared to S&P 500: -52.56%)
- Months to Recover From Max Drawdown: 10 (compared to S&P 500: 63)
- Sharpe Ratio: **1.64** (compared to S&P 500: 0.51)
- **Worst Years:** 2011 (+0.80%), 2016 (+2.68%), 2015 (+7.66%). **Best Years:** 2012 (+58.99%), 2009 (+51.60%), 2010 (+48.10%)

CHART PERFORMANCE



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EXECUTION

The portfolio's simplicity ensures ease of implementation, and executing trades should present no challenges whatsoever.

On average, there are approximately two trades per month, though some months may experience higher or lower trading frequency.

The typical holding period spans two months, and the impact of spread or slippage is not an issue due to our focus on liquid instruments and limited trade volume.

We trade only the 3x leverage ETFs: **SPXL / TQQQ** and the inverse ETF: **SPXS**. Our main goal is to ***make money by leveraging our positions in the index when the odds are in our favor!***

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RISKS

As with any investment endeavor, there is an inherent element of risk. However, our algorithm's design, which prioritizes calculated risk management and only engages in higher probability opportunities, greatly aligns with our investment philosophy of risk mitigation.

Our performance throughout various market downturns attests to the effectiveness of our approach.

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RISKS

During the 2008 subprime crisis, while the S&P 500 plummeted by -30.13%, our portfolio experienced a commendable growth of 16.22%.

Similarly, during the COVID-19 crash in February and March, while the S&P 500 recorded a decline of -19.87%, our portfolio's loss was limited to just -1.81%.

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RISKS

Furthermore, amidst the 2022 bear market, when the S&P 500 dropped -20.59% from January to October, our portfolio managed to achieve a positive return of +0.93%.

CONCLUSION

It is evident that our portfolio has demonstrated resilience during challenging times, thereby offering a substantial advantage in terms of risk-adjusted returns.

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CONCLUSION

While we acknowledge that predicting the future with absolute certainty is an unattainable feat, our well-prepared and proven past performance undoubtedly sets us apart, instilling confidence in the efficacy of our approach.

FREE TRIAL

Start now your free trial without any commitment.



ANNUAL



MONTHLY