



# Intelligent Fund Management, LLC

## Progress Report

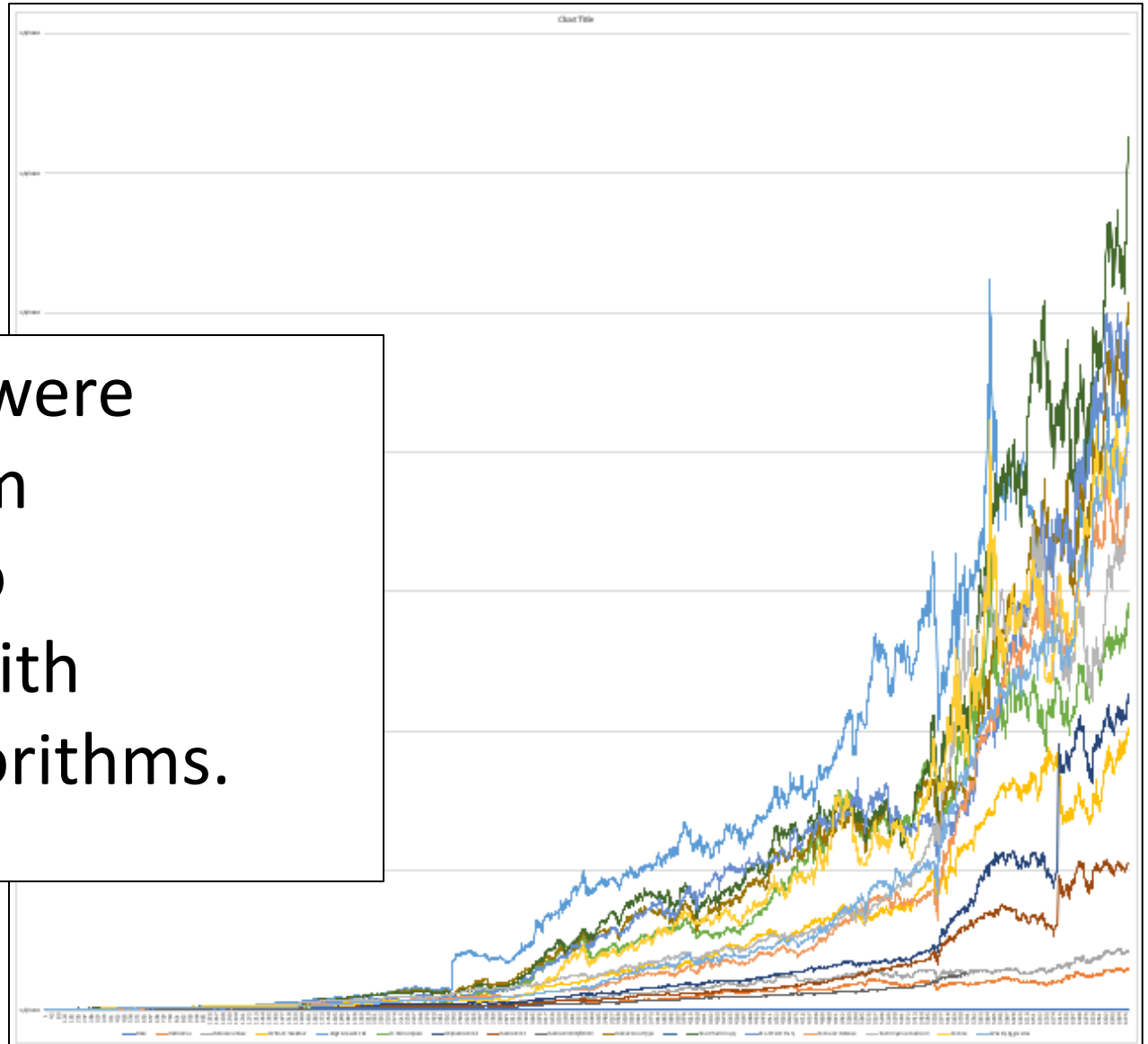
July 17, 2023



# Portfolio Switching

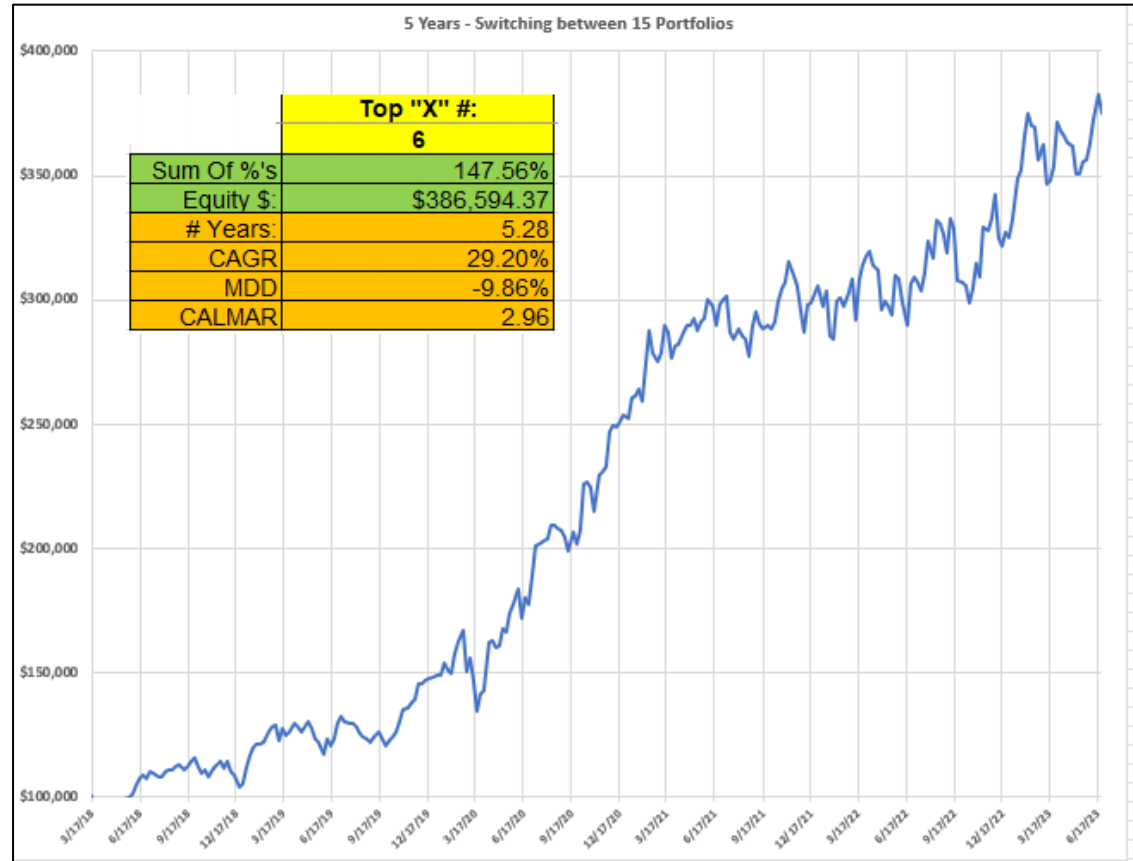
Last Report

15 Portfolios were extracted from OmniFunds to experiment with switching algorithms.



# A First Switching Algorithm

- Using the TOP 6 Portfolios based on weekly performance resulted in smooth returns with low draw downs.



Spreadsheet Work by Mark Holstius

Published July 3, 2023



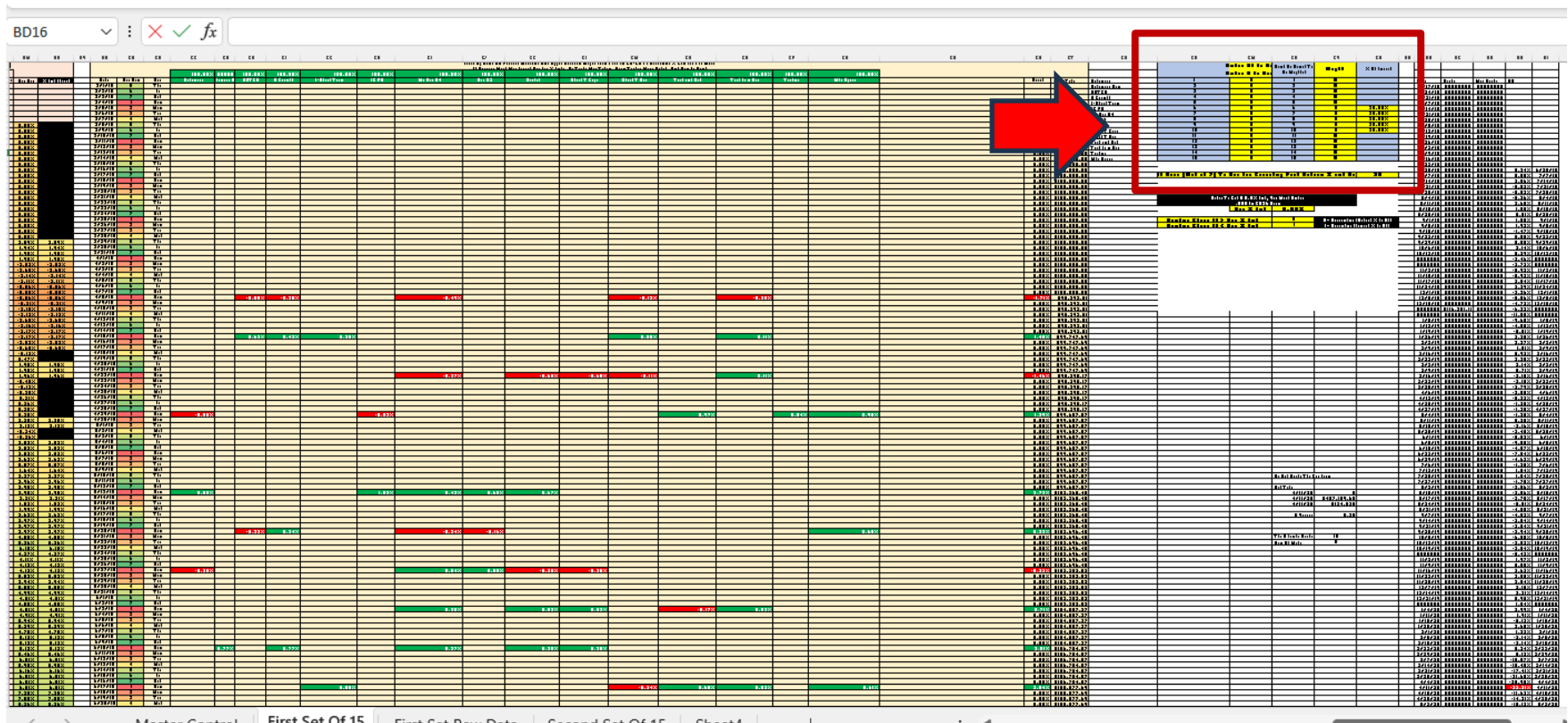


# *OmniFunds*

**Advanced Ranking of Portfolio Performance**



# Switching Spreadsheet



BD16

Rank	Weight	Allocation
1	10.00%	10.00%
2	10.00%	10.00%
3	10.00%	10.00%
4	10.00%	10.00%
5	10.00%	10.00%
6	10.00%	10.00%
7	10.00%	10.00%
8	10.00%	10.00%
9	10.00%	10.00%
10	10.00%	10.00%
11	10.00%	10.00%
12	10.00%	10.00%
13	10.00%	10.00%
14	10.00%	10.00%
15	10.00%	10.00%
16	10.00%	10.00%
17	10.00%	10.00%
18	10.00%	10.00%
19	10.00%	10.00%
20	10.00%	10.00%
21	10.00%	10.00%
22	10.00%	10.00%
23	10.00%	10.00%
24	10.00%	10.00%
25	10.00%	10.00%
26	10.00%	10.00%
27	10.00%	10.00%
28	10.00%	10.00%
29	10.00%	10.00%
30	10.00%	10.00%
31	10.00%	10.00%
32	10.00%	10.00%
33	10.00%	10.00%
34	10.00%	10.00%
35	10.00%	10.00%
36	10.00%	10.00%
37	10.00%	10.00%
38	10.00%	10.00%
39	10.00%	10.00%
40	10.00%	10.00%
41	10.00%	10.00%
42	10.00%	10.00%
43	10.00%	10.00%
44	10.00%	10.00%
45	10.00%	10.00%
46	10.00%	10.00%
47	10.00%	10.00%
48	10.00%	10.00%
49	10.00%	10.00%
50	10.00%	10.00%
51	10.00%	10.00%
52	10.00%	10.00%
53	10.00%	10.00%
54	10.00%	10.00%
55	10.00%	10.00%
56	10.00%	10.00%
57	10.00%	10.00%
58	10.00%	10.00%
59	10.00%	10.00%
60	10.00%	10.00%
61	10.00%	10.00%
62	10.00%	10.00%
63	10.00%	10.00%
64	10.00%	10.00%
65	10.00%	10.00%
66	10.00%	10.00%
67	10.00%	10.00%
68	10.00%	10.00%
69	10.00%	10.00%
70	10.00%	10.00%
71	10.00%	10.00%
72	10.00%	10.00%
73	10.00%	10.00%
74	10.00%	10.00%
75	10.00%	10.00%
76	10.00%	10.00%
77	10.00%	10.00%
78	10.00%	10.00%
79	10.00%	10.00%
80	10.00%	10.00%
81	10.00%	10.00%
82	10.00%	10.00%
83	10.00%	10.00%
84	10.00%	10.00%
85	10.00%	10.00%
86	10.00%	10.00%
87	10.00%	10.00%
88	10.00%	10.00%
89	10.00%	10.00%
90	10.00%	10.00%
91	10.00%	10.00%
92	10.00%	10.00%
93	10.00%	10.00%
94	10.00%	10.00%
95	10.00%	10.00%
96	10.00%	10.00%
97	10.00%	10.00%
98	10.00%	10.00%
99	10.00%	10.00%
100	10.00%	10.00%

## The Switching Spreadsheet

- Measures Return of each Portfolio over past 28 days.
- Switches into Portfolios as Indicated by the **Rank and Allocation Table**.

# Rank & Allocation Table

The Spreadsheet was enhanced to try different ways of ranking the Portfolios.

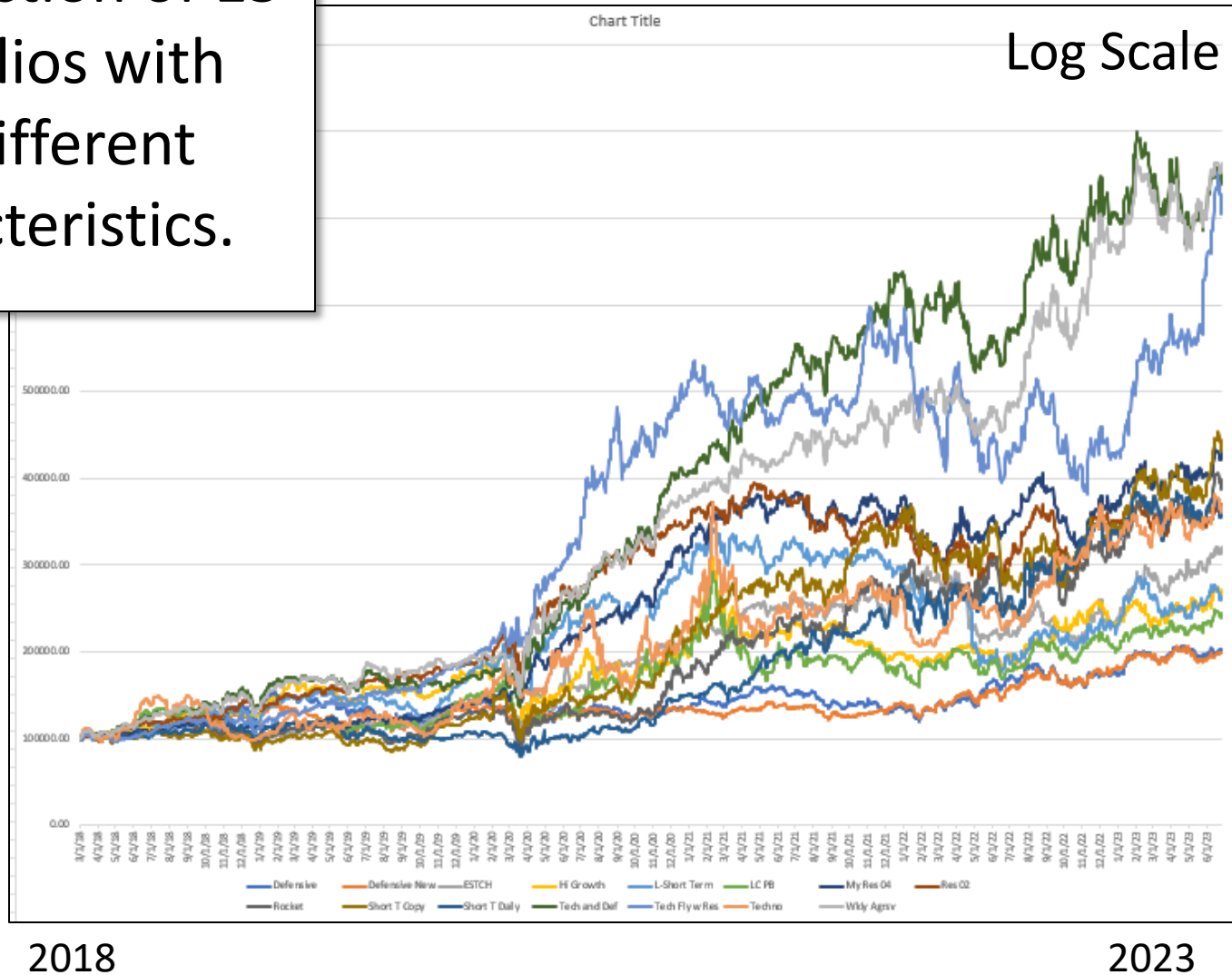
Rank During Return Period	Weight Assigned	% Invest
1	0	0.00%
2	0	0.00%
3	0	0.00%
4	0	0.00%
5	0	0.00%
6	1	20.00%
7	1	20.00%
8	1	20.00%
9	1	20.00%
10	1	20.00%
11	0	0.00%
12	0	0.00%
13	0	0.00%
14	0	0.00%
15	0	0.00%

## Ranking Method:

15 Funds are ranked every 4 weeks from 1 to 15. Those ranked from 6 to 10 are given 20% allocation each.

# Portfolio Set 1

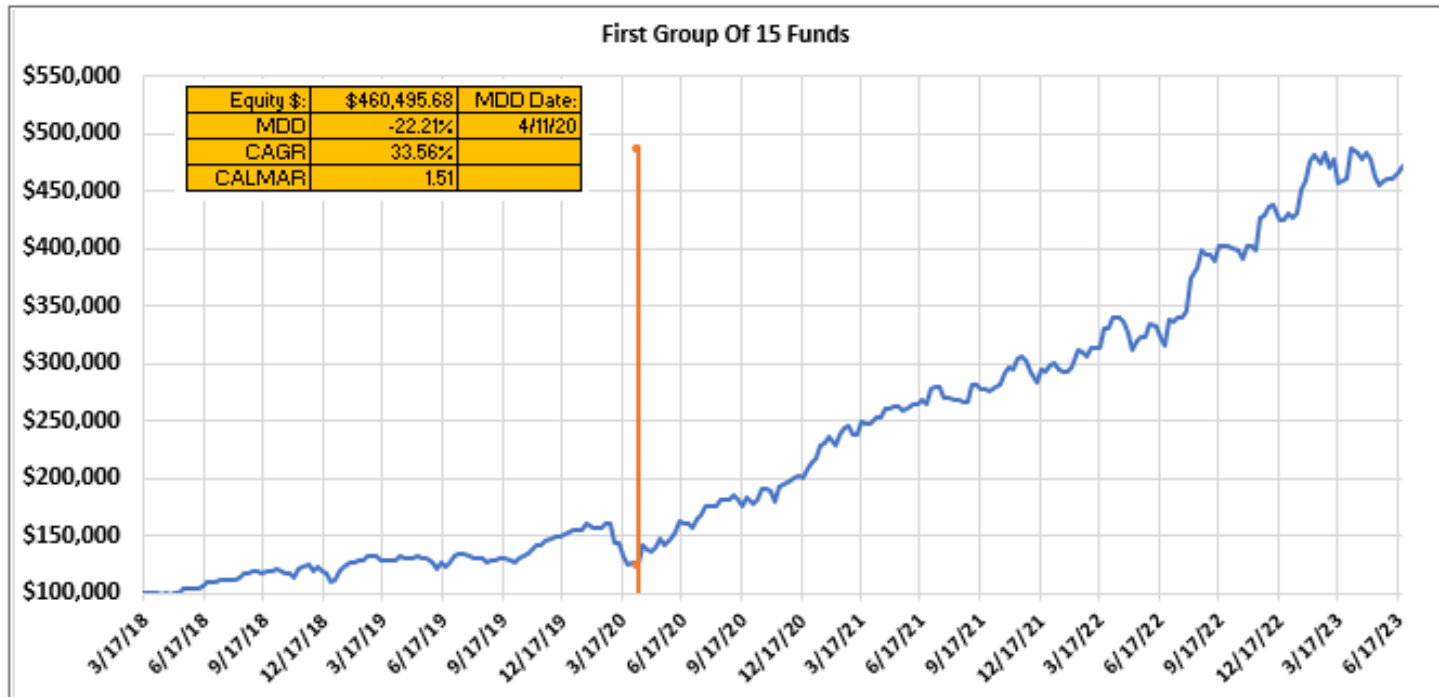
A selection of 15 Portfolios with very different characteristics.



# Portfolio Set 1 - Performance

Defensive
Defensive New
ESTCH
Hi Growth
L-Short Term
LC PB
Mg Res 04
Res 02
Rocket
Short T Copy
Short T Daily
Tech and Def
Tech Fly w Res
Techno
Wkly Agrsv

First Group Of 15 Funds

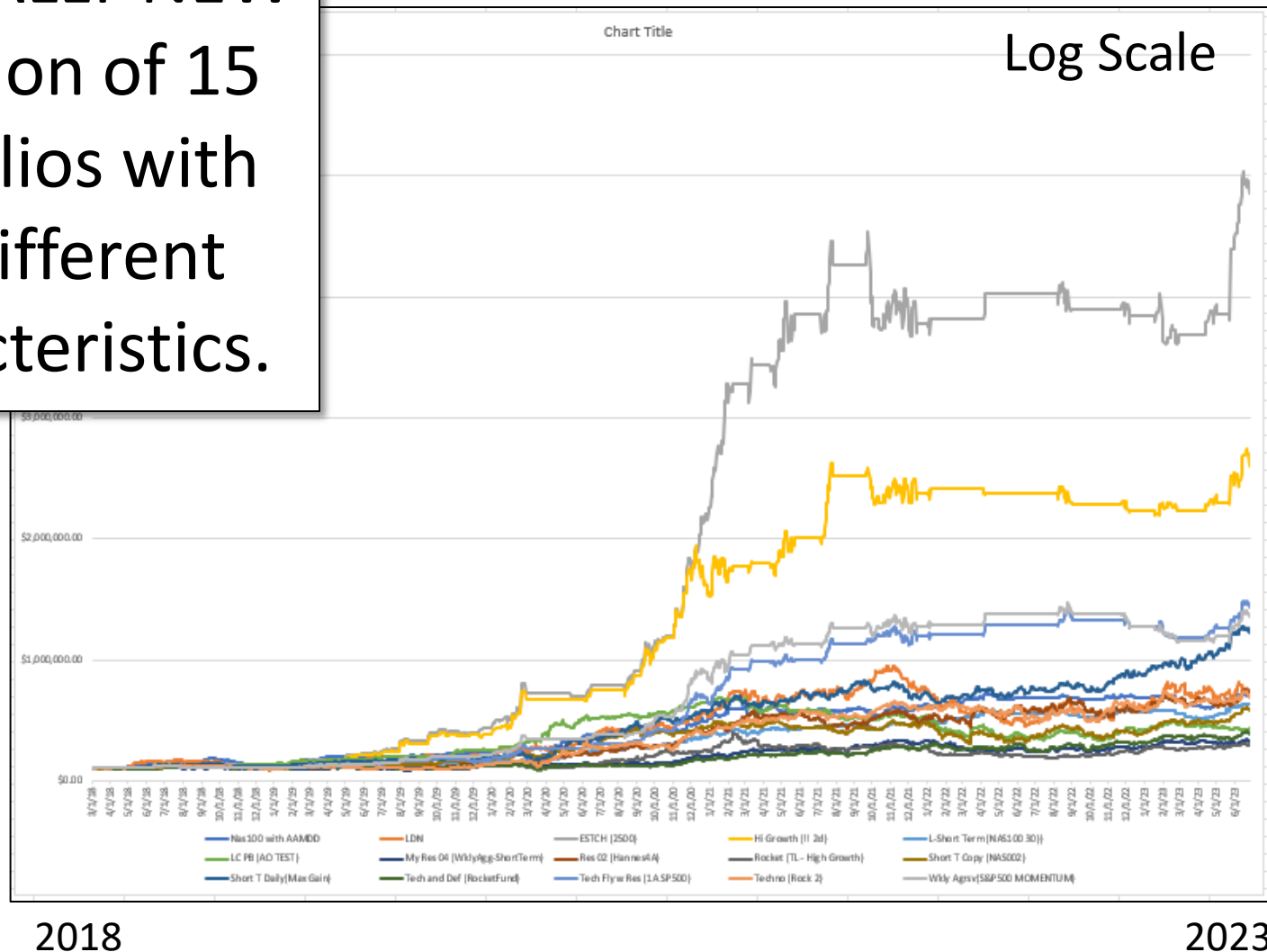


Result of Switching into the Middle 5 Ranked Portfolios in Set 1, allocating 20% each.



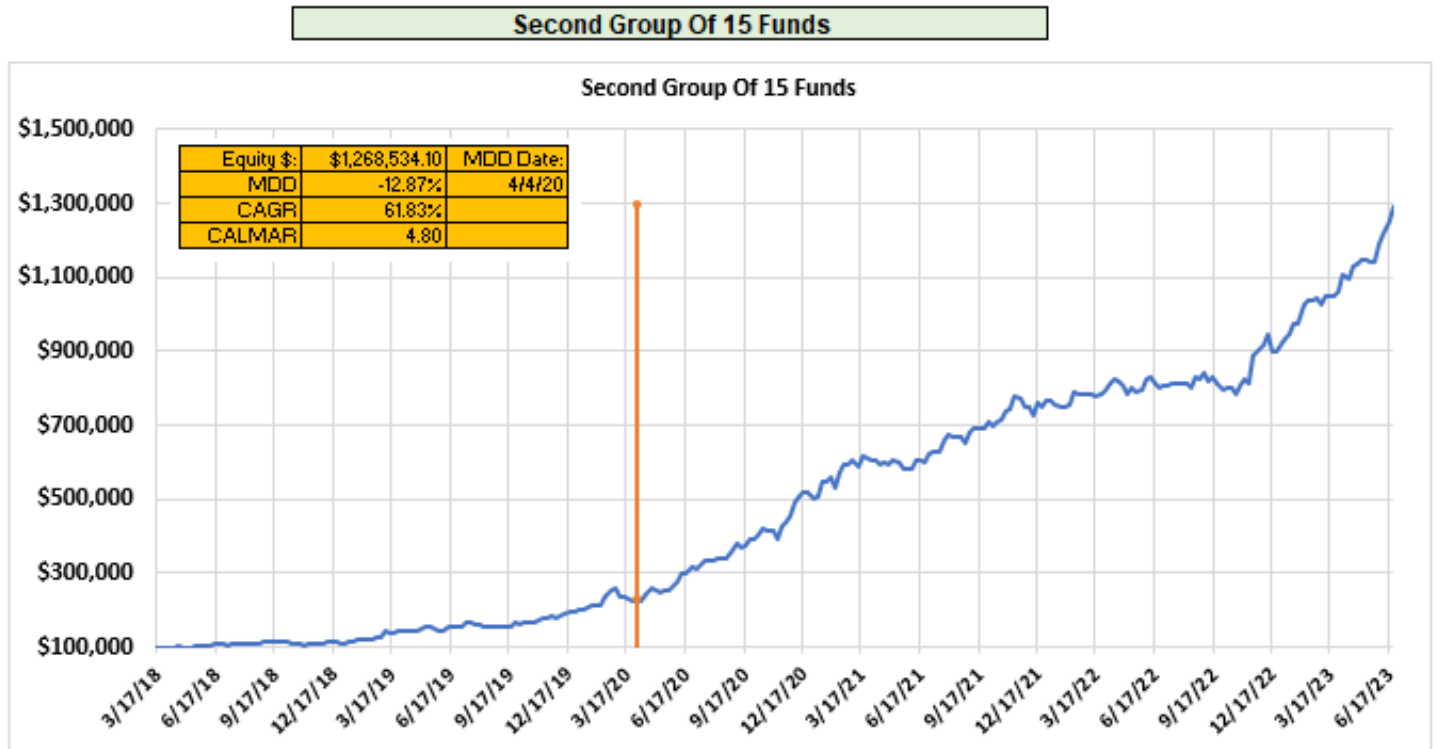
# Portfolio Set 2

A TOTALLY NEW  
selection of 15  
Portfolios with  
very different  
characteristics.



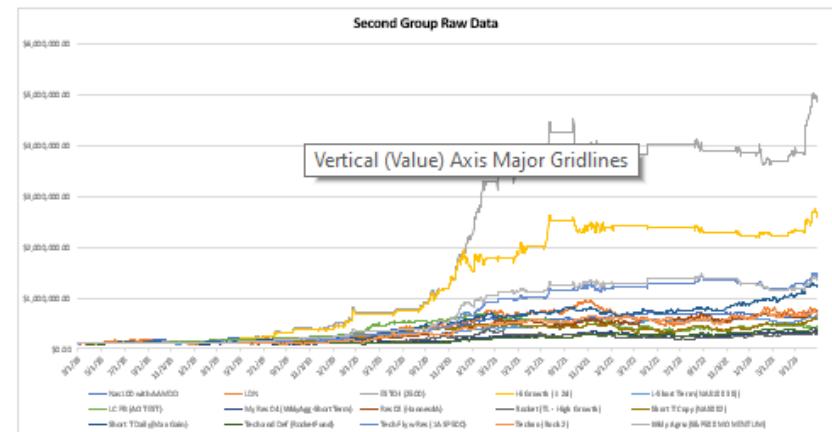
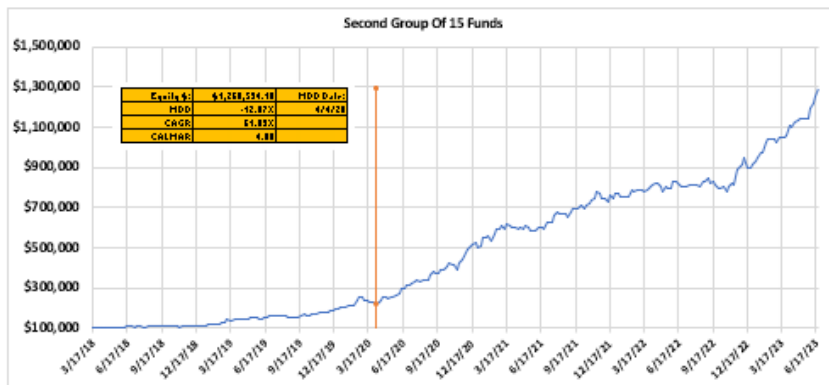
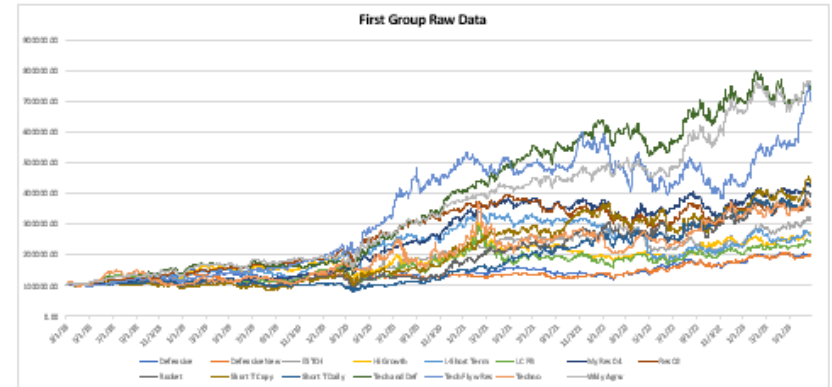
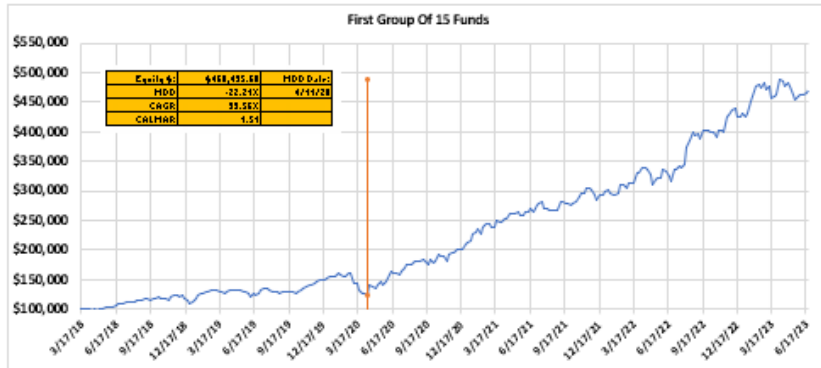
# Portfolio Set 2 - Performance

Nas100 with AAMDD
LDN
ESTCH (2500)
Hi Growth (!! 2d)
L-Short Term (NAS100 30))
LC PB (AO TEST)
Mg Res 04 (WklyAgg-Short
Res 02 (Hannes4A)
Rocket (TL - High Growth)
Short T Copy (NAS002)
Short T Daily(Max Gain)
Tech and Def (RocketFund)
Tech Fly w Res (1A SP500)
Techno (Rock 2)
Wkly Agrsv(S&P500 MOME



Result of Switching into the Middle 5 Ranked Portfolios in Set 2, allocating 20% each.

# Comparison



Comparing the 2 Portfolio Sets we see very similar performance when both are ranked in exactly the same way, even though the Portfolio collections are dramatically different.

This indicates robustness in this performance-based Switching Method.



# *OmniFunds*

**Because Returns Matter.**





The background of the entire image is a bokeh effect of out-of-focus city lights in various colors like blue, orange, and white. A solid white horizontal band runs across the middle of the image, serving as a backdrop for the company name.

*OmniFunds*