



# Intelligent Fund Management, LLC

## Progress Report

July 26, 2023

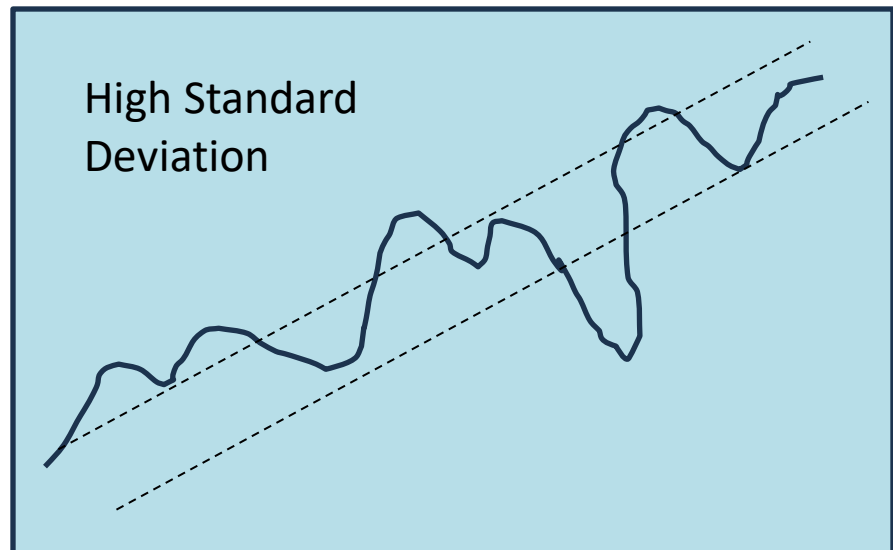
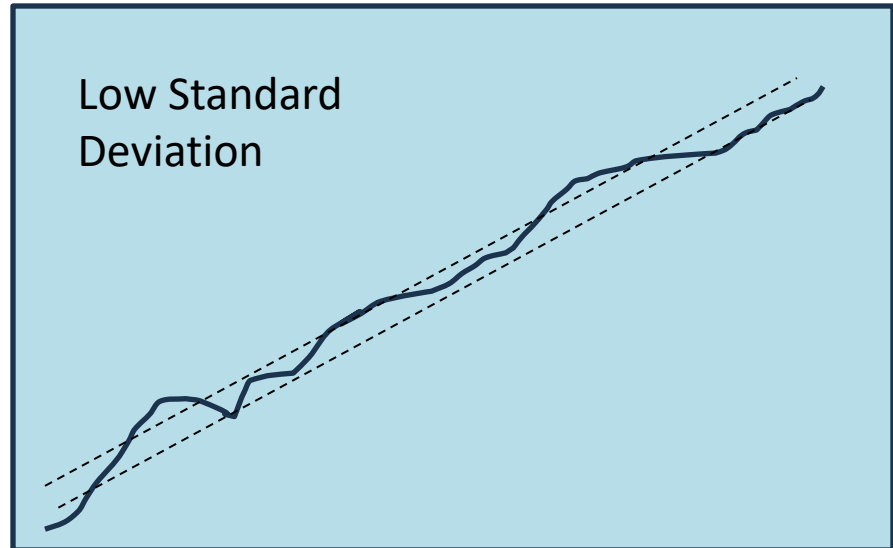


# Standard Deviation Filter

In this spreadsheet, we added **Standard Deviation of Returns** as a Filter to determine which Portfolios can be traded each week.

We can vary the Filter to reach Aggressive, Growth, or Retirement Goals.

For these tests, we also added a third, randomly selected group of Portfolios.



# “Aggressive”

## No Max Standard Deviation

Equity \$:	\$554,160.41	MDD Date:
MDD	-21.29%	4/11/20
CAGR	38.32%	
CALMAR	1.80	

Equity \$:	\$1,139,721.05	MDD Date:
MDD	-16.25%	3/28/20
CAGR	58.58%	
CALMAR	3.60	

Equity \$:	\$518,129.45	MDD Date:
MDD	-18.16%	4/11/20
CAGR	36.57%	
CALMAR	2.01	

<b>Average:</b>	
<b>MDD:</b>	<b>18.57%</b>
<b>CAGR:</b>	<b>44.50%</b>
<b>CALMAR:</b>	<b>2.47</b>

**First Group Of 15 Funds**

Rank	Fund Name	Start	End	MDD	CAGR
1	AMER	1/1/00	1/1/00	-21.29%	38.32%
2	AMER	1/1/00	1/1/00	-21.29%	38.32%
3	AMER	1/1/00	1/1/00	-21.29%	38.32%
4	AMER	1/1/00	1/1/00	-21.29%	38.32%
5	AMER	1/1/00	1/1/00	-21.29%	38.32%
6	AMER	1/1/00	1/1/00	-21.29%	38.32%
7	AMER	1/1/00	1/1/00	-21.29%	38.32%
8	AMER	1/1/00	1/1/00	-21.29%	38.32%
9	AMER	1/1/00	1/1/00	-21.29%	38.32%
10	AMER	1/1/00	1/1/00	-21.29%	38.32%
11	AMER	1/1/00	1/1/00	-21.29%	38.32%
12	AMER	1/1/00	1/1/00	-21.29%	38.32%
13	AMER	1/1/00	1/1/00	-21.29%	38.32%
14	AMER	1/1/00	1/1/00	-21.29%	38.32%
15	AMER	1/1/00	1/1/00	-21.29%	38.32%

**Second Group Of 15 Funds**

Rank	Fund Name	Start	End	MDD	CAGR
1	AMER	1/1/00	1/1/00	-16.25%	58.58%
2	AMER	1/1/00	1/1/00	-16.25%	58.58%
3	AMER	1/1/00	1/1/00	-16.25%	58.58%
4	AMER	1/1/00	1/1/00	-16.25%	58.58%
5	AMER	1/1/00	1/1/00	-16.25%	58.58%
6	AMER	1/1/00	1/1/00	-16.25%	58.58%
7	AMER	1/1/00	1/1/00	-16.25%	58.58%
8	AMER	1/1/00	1/1/00	-16.25%	58.58%
9	AMER	1/1/00	1/1/00	-16.25%	58.58%
10	AMER	1/1/00	1/1/00	-16.25%	58.58%
11	AMER	1/1/00	1/1/00	-16.25%	58.58%
12	AMER	1/1/00	1/1/00	-16.25%	58.58%
13	AMER	1/1/00	1/1/00	-16.25%	58.58%
14	AMER	1/1/00	1/1/00	-16.25%	58.58%
15	AMER	1/1/00	1/1/00	-16.25%	58.58%

**Third Group Of 15 Funds**

Rank	Fund Name	Start	End	MDD	CAGR
1	AMER	1/1/00	1/1/00	-18.16%	36.57%
2	AMER	1/1/00	1/1/00	-18.16%	36.57%
3	AMER	1/1/00	1/1/00	-18.16%	36.57%
4	AMER	1/1/00	1/1/00	-18.16%	36.57%
5	AMER	1/1/00	1/1/00	-18.16%	36.57%
6	AMER	1/1/00	1/1/00	-18.16%	36.57%
7	AMER	1/1/00	1/1/00	-18.16%	36.57%
8	AMER	1/1/00	1/1/00	-18.16%	36.57%
9	AMER	1/1/00	1/1/00	-18.16%	36.57%
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11	AMER	1/1/00	1/1/00	-18.16%	36.57%
12	AMER	1/1/00	1/1/00	-18.16%	36.57%
13	AMER	1/1/00	1/1/00	-18.16%	36.57%
14	AMER	1/1/00	1/1/00	-18.16%	36.57%
15	AMER	1/1/00	1/1/00	-18.16%	36.57%



Excellent Return with High Draw Down





# “Retirement”

Max Standard Deviation = 3%

Equity \$:	\$274,770.31	MDD Date:
MDD	-6.12%	6/8/19
CAGR	21.11%	
CALMAR	3.45	

Equity \$:	\$256,207.39	MDD Date:
MDD	-5.07%	9/21/19
CAGR	19.51%	
CALMAR	3.85	

Equity \$:	\$246,399.25	MDD Date:
MDD	-6.14%	3/18/23
CAGR	18.63%	
CALMAR	3.03	

**Ranking Methodology**

Rank During Past Return Period	Weight Assigned To Rank	% Of 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%

# Days In Past Return Period: 21  
 0 = Descending (Highest % is #1)  
 1 = Ascending (Lowest % is #1)  
 Ranking Choice # > Avg % Limit: 0  
 Ranking Choice # < Avg % Limit: 1  
 +/- % Avg Return Excluded: 3.00%  
 Note: To GET A 0% Rank, You Must Enter 000 in D27 Above

**First Group Of 15 Funds**

Equity \$:	\$274,770.31	MDD Date:
MDD:	-6.12%	6/8/19
CAGR:	21.11%	
CALMAR:	3.45	

- Defensive
- Defensive New
- HI Growth
- L-Short Term
- LC PB
- My Res 04
- Res 02
- Rocket
- Short T Copy
- Short T Daily
- Tech and Def
- Tech Fw w Res
- Techno
- Why Aggr

**Second Group Of 15 Funds**

Equity \$:	\$256,207.39	MDD Date:
MDD:	-5.07%	9/21/19
CAGR:	19.51%	
CALMAR:	3.85	

- Nas 100 with AAMD
- LDN
- HI Growth (I 2d)
- L-Short Term (NAS100 39)
- LC PB (AG TEST)
- My Res 04 (Why Agg ShortTerm)
- Res 02 (HeresAI)
- Rocket (TL - High Growth)
- Short T Copy (NAS100)
- Short T Daily (Max. Gain)
- Tech and Def (RocketFund)
- Tech Fw w Res (IA SP500)
- Techno (Rock 2)
- Why Aggr w S&P500 MOMENTUM

**Third Group Of 15 Funds**

Equity \$:	\$246,399.25	MDD Date:
MDD:	-6.14%	3/18/23
CAGR:	18.63%	
CALMAR:	3.03	

- This Is 8
- NAS100 HLG
- Pwr Sector
- Ac -
- Nas 100 w AAMD
- MACS50
- IA SP500
- NAS100
- 2d SP500
- Wash Den 008
- Defensive 2
- Top Stocks 1B
- 3500 DA
- Retirement Acc
- D Test 1

Consistent Returns and Max Draw Downs between Portfolio Sets



**Average:**  
**MDD: 5.78%**  
**CAGR: 19.75%**  
**CALMAR: 3.44**

Good Return with Low Draw Down



# *OmniFunds*

**Because Returns Matter.**







# *OmniFunds*

