



Intelligent Fund Management, LLC

Progress Report

Nov 2, 2023



OmniFunds 3.0

Performance-Based Switching

Instead of 2 (fixed)
Portfolios be able to
switch between “N”
Portfolios based on
performance.*

* Analysis performed by Mark Holstius July 2023. See prior Investor Blog posts.

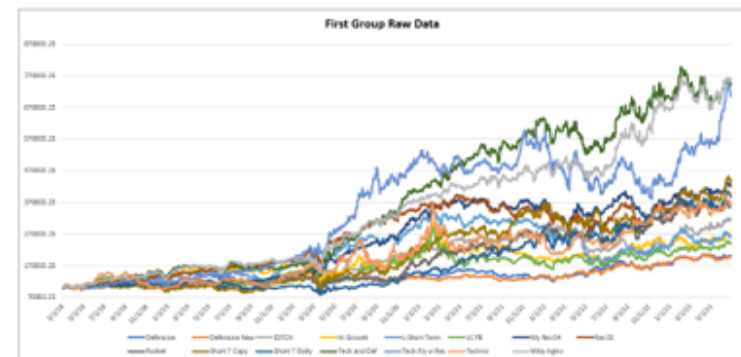
OmniFunds v3
Functional Specification v1.1

Overview

OmniFunds is comprised of Portfolios, which are Trading Methods that have a List, Filtering, Ranking and Allocation defined. Two Portfolios are combined to define an OmniFund. Exits occur on the switching interval, when new Symbols pass the Filter AND have a higher Rank than existing trades within a Portfolio.

Historical Trading Observations:

Studying historical Portfolio curves since 2018, it has been determined that a consistent return can be achieved by switching into the best Portfolios based on an analysis of recent returns. Here is a graph showing 15 “randomly” selected Portfolios from Omnifunds, showing tremendous variability of returns. This leads to losses and draw downs if only 2 Portfolios are chosen and left to run.

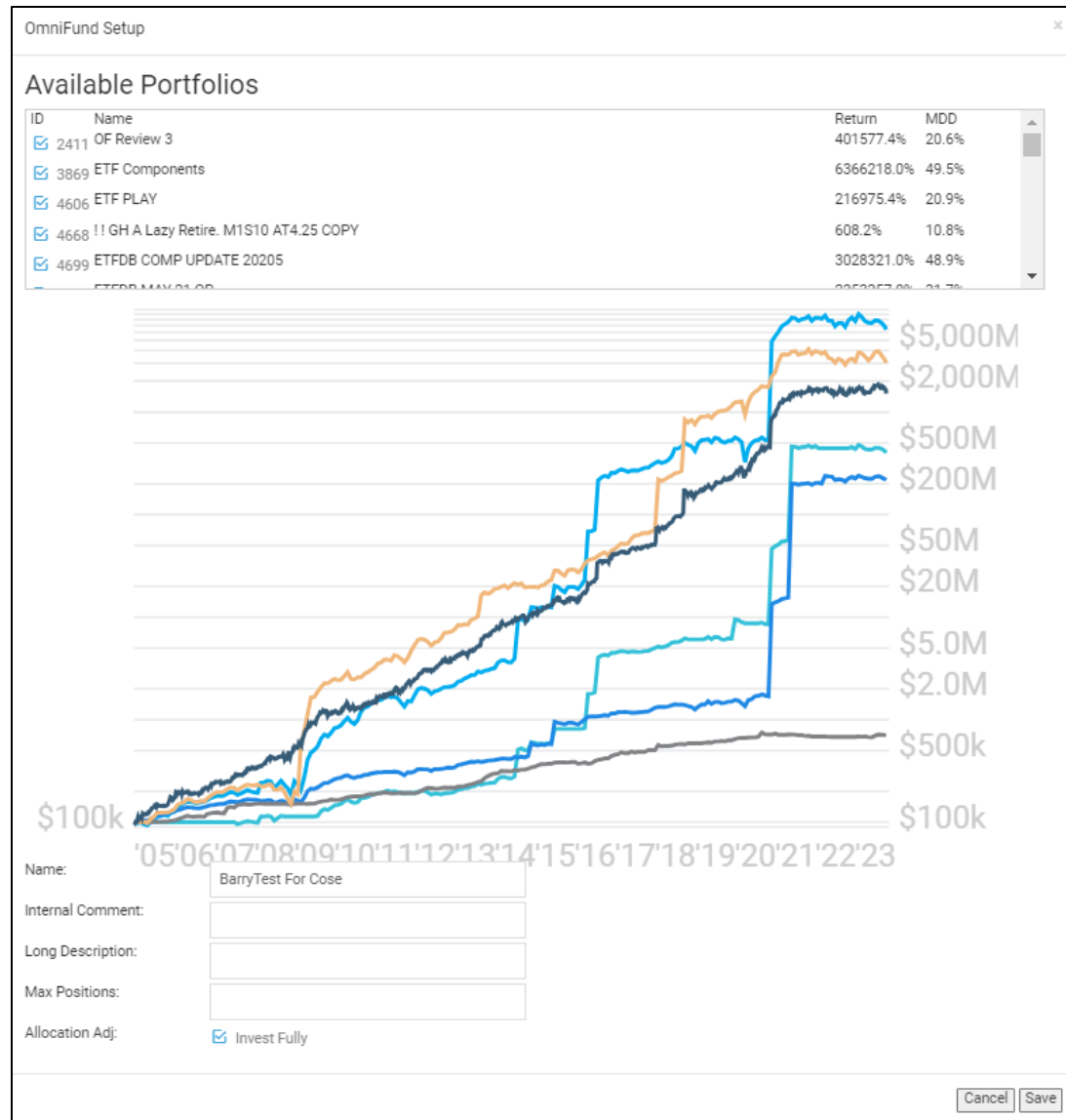


This one trades the middle 5 ranked Portfolios each week using Standard Deviation of Returns as the ranking function. **30%/year w 5% MDD**



Implementation

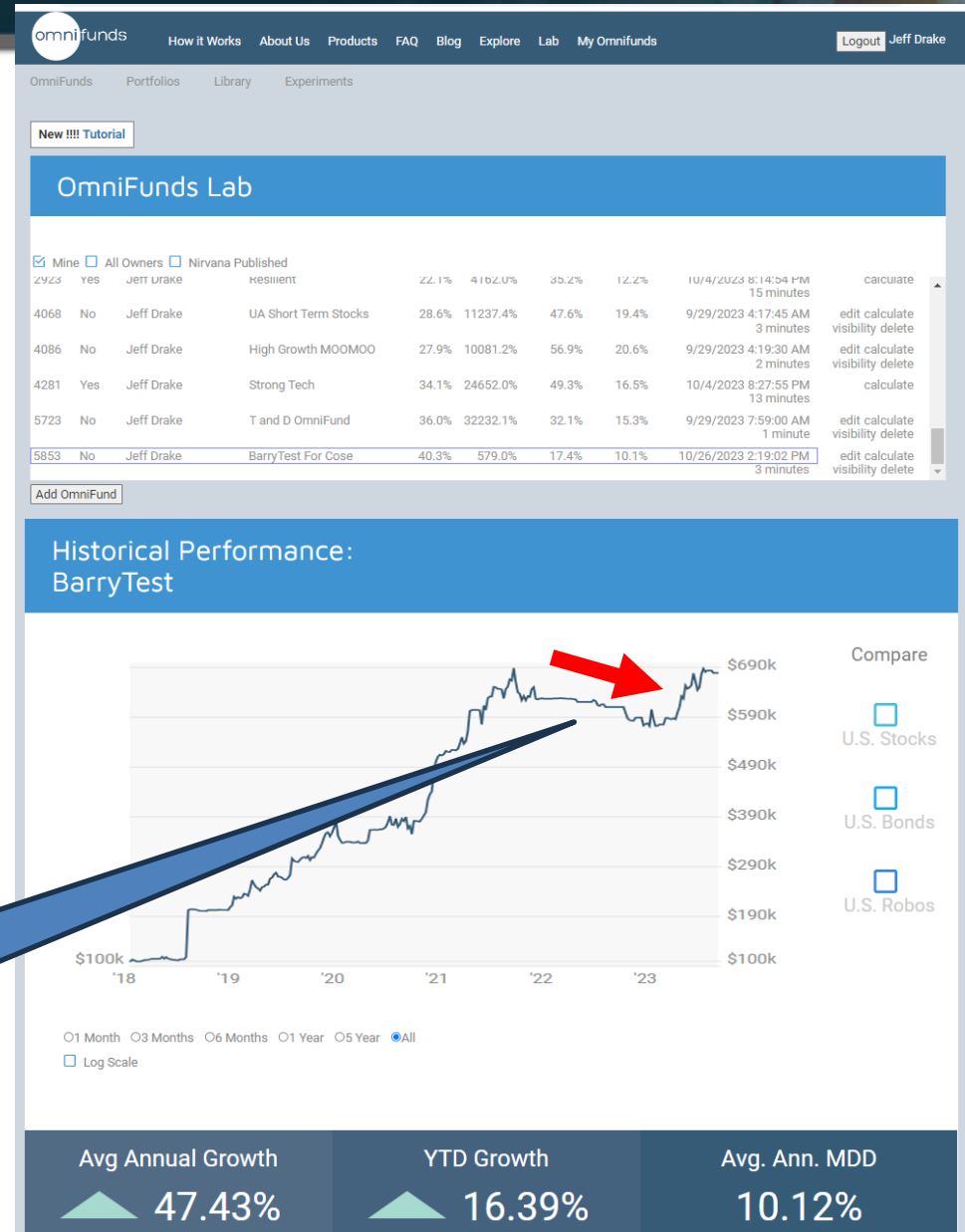
This New
OmniFund has
6 Portfolios.



Implementation

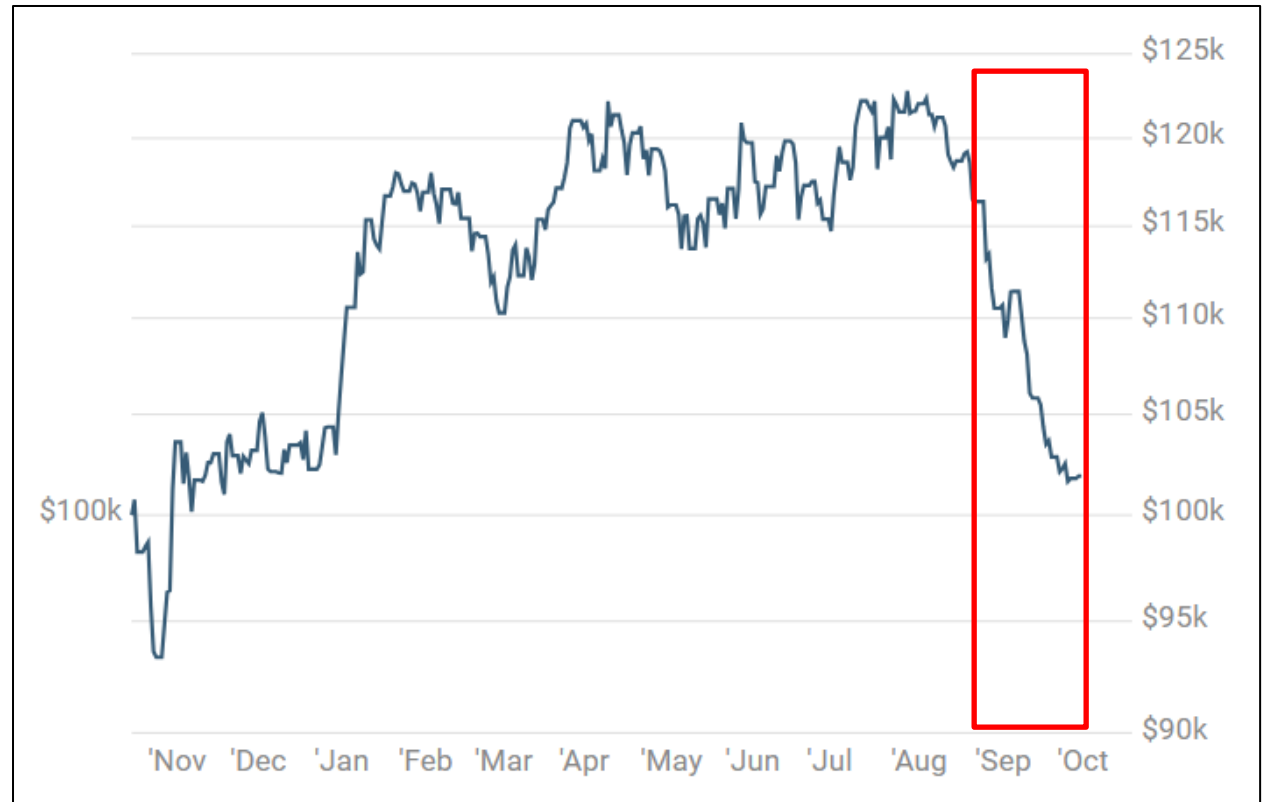
The curve shows
the result of
Dynamic Switching
over time.

How can we
reduce Draw
Downs?



Draw Down Reduction

This Portfolio made 20% before suffering a draw down in the recent Bear Market.

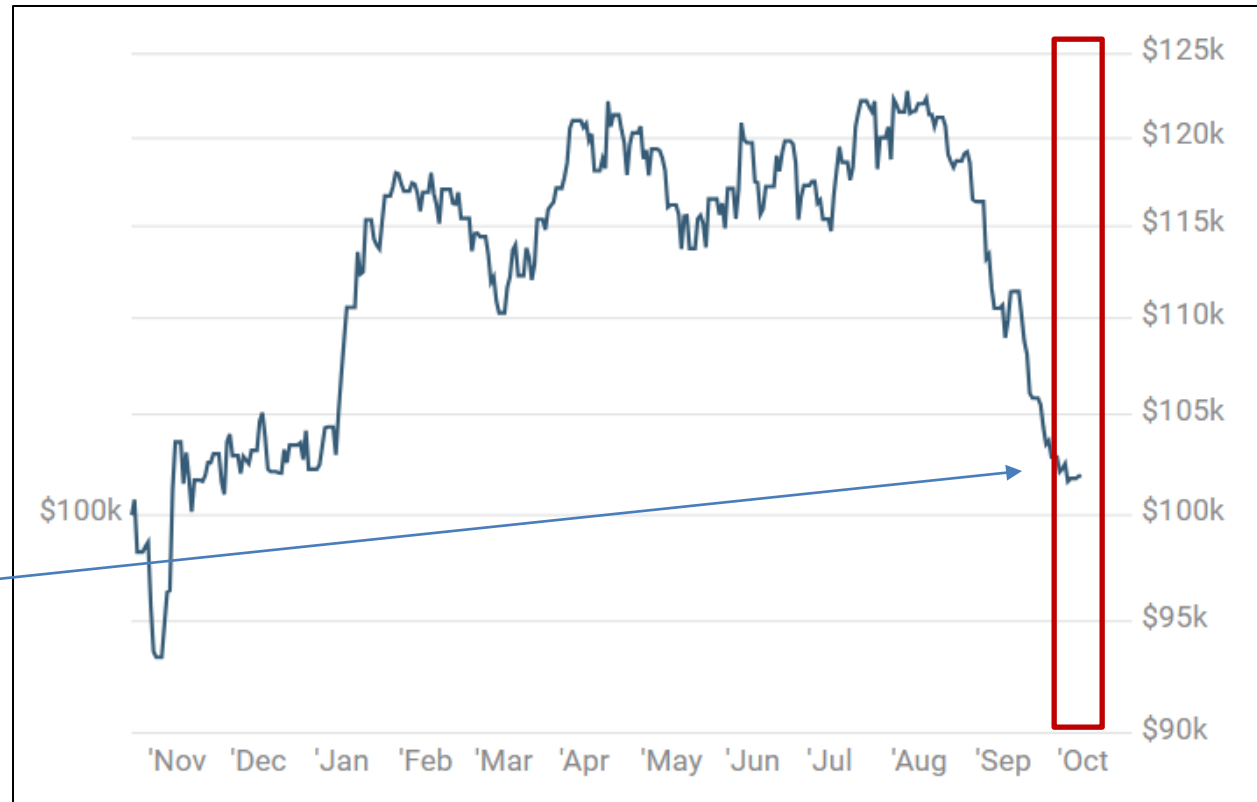


Can this be avoided?

Draw Down Reduction

Symbols
selected on
October 1

10/01/2023	ATRI	25%
	EW	15%
	HSY	20%
	ICUI	40%
09/01/2023	CPK	20%
	HSY	25%
	ICUI	40%
	NJR	15%
08/01/2023	ARTNA	15%
	HSY	25%
	HUM	40%
	NJR	20%
07/01/2023	ARTNA	15%
	CWT	40%
	TEVA	20%
	UGI	25%
06/01/2023	ARTNA	15%
	ATRI	40%
	TEVA	20%
	UGI	25%



Let's examine what
happened next.

Draw Down Reduction

A Closer Look

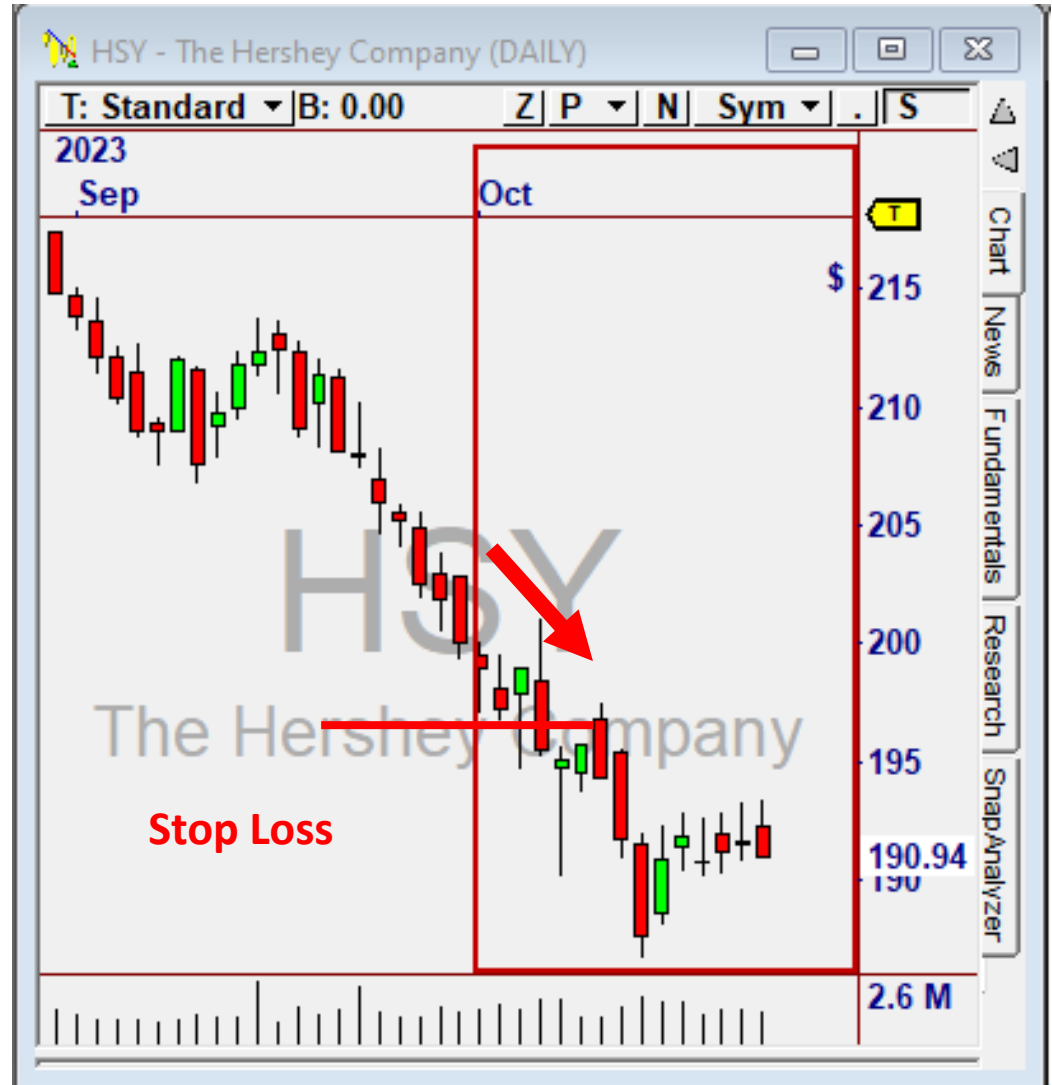
Looking at these charts, we find 3 out of the 4 fell after October 1.



Draw Down Reduction

Loss Control

We can test performance each day and exit individual trades to reduce these losses.



Exit Condition

An **Exit Condition** has been added to the Sector Definition.

Edit Sector

Sector Name:

Defensive Stocks

Max Concurrent Positions:

2

Max Allocation:

20

Filter:

OLibrary

☒ AVG(V,20) > 20

Exit:

I>

C < EMA(20)

Rank:

OLibrary

☒ MOM(40)

MarketState:

OLibrary

☒ SPY: VTY_PRICE(30,10) > .007

Symbols:

ABT

ALXN

AMGN

ARTNA

ATO

ATRI

AWK

AWR

BBH

Cancel

Save

Using OmniTrader to Build OmniFunds!

In ATM, we can now enter trades that are “in progress” as opposed to Entry Signals only.

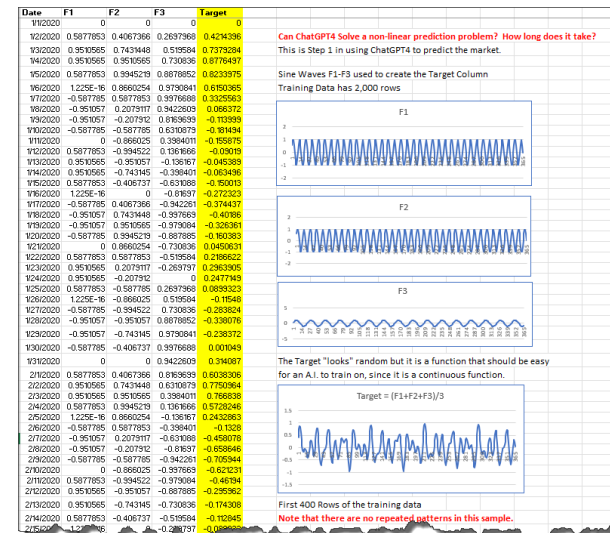
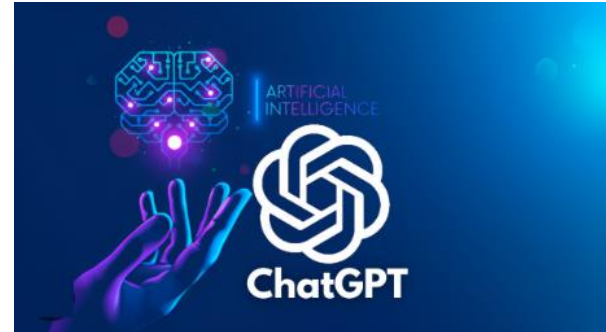
This will enable us to test OmniFunds concepts much more quickly than before.

The screenshot displays the NirvanaSystems website. The top navigation bar includes links for HOME, STORE, TRADING TECH, INVESTING TECH, RECENT VIDEOS, TRAINING, and ABOUT US. The main banner features the text "ATM: Higher Returns. Less Risk.". Below this, a secondary navigation bar lists ATM, ATM METHODS, VIDEOS, and BLOG. The content area highlights "Discover the Difference ATM Can Make:" and includes a video player for "ADAPTIVE TRADE MANAGEMENT SYSTEM". The video player shows a financial chart with a play button and a progress bar at 0:00 / 2:51.

Artificial Intelligence

In the prior blog post, we described a recent A.I. experiment using ChatGPT.

We are continuing to explore the use of A.I. technology for opportunity ranking.



Alpha Release

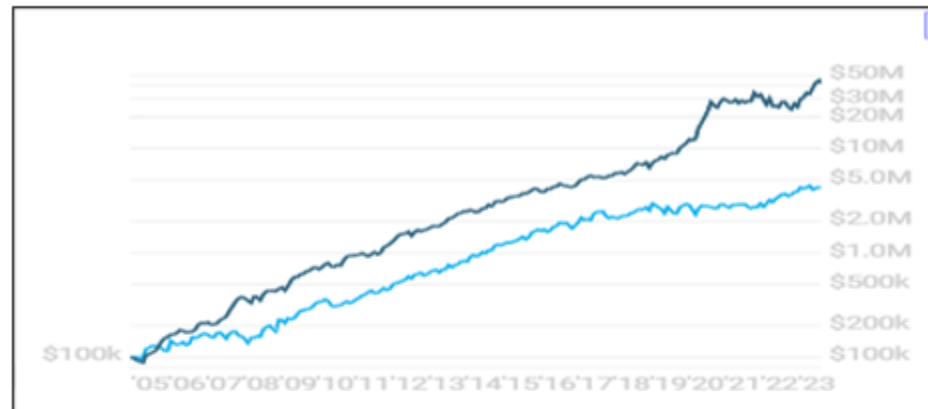
We are continuing to make changes for an **Alpha Release** in November.

We will also add new Portfolios that take advantage of the Exit Condition feature.

New OmniFund

Show Portfolio List with Statistics and Check Boxes

OmniFund Name: Retirement



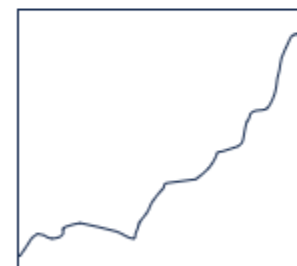
Data: ☒ All ☐ 10 years ☐ 5 Years ☐ 1 Year ☐ 6 months ☐ 3 Months ☐ 1 Month ☐ YTD

Curves: ☒ Individual Portfolios ☐ Composite Curve ☐ Stock Market

Available Portfolios (2 selected):

Filter: Average Return > 30% Average Draw Down < 25% Calmar > 3.0

S	ID	Portfolio	APR	AMD	Calmar
<input type="checkbox"/>	138	Conservative ETFs	72	10	7.2
<input checked="" type="checkbox"/>	145	Defensive Stocks	35	6	5.8
<input type="checkbox"/>	175	US Stocks	125	16	7.8
<input checked="" type="checkbox"/>	132	Global ETFs	72	10	7.2
<input type="checkbox"/>	231	Bear Market ETFs	102	23	4.4
<input checked="" type="checkbox"/>	102	Tech Stocks	65	5	13.0
<input type="checkbox"/>	271	Consumer Stocks	40	10	4.0



Max Portfolios to Trade: [3]

Max Positions: [20]

Cancel

Save

Save As



OmniFunds

Because Returns Matter.



The background of the entire image is a bokeh effect of out-of-focus city lights in various colors (yellow, orange, red, blue, green). A wide, solid white horizontal band runs across the middle of the image, serving as a backdrop for the text.

OmniFunds