Intelligent Fund Management, LLC

Progress Report

Jan 14, 2024

OmniFunds 3.0 Alpha Completed

Prior Updates

- Multiple Portfolio Support.
- Validation of the Holstius Spreadsheet
- Exits Added to Portfolios (ATM Upgraded)

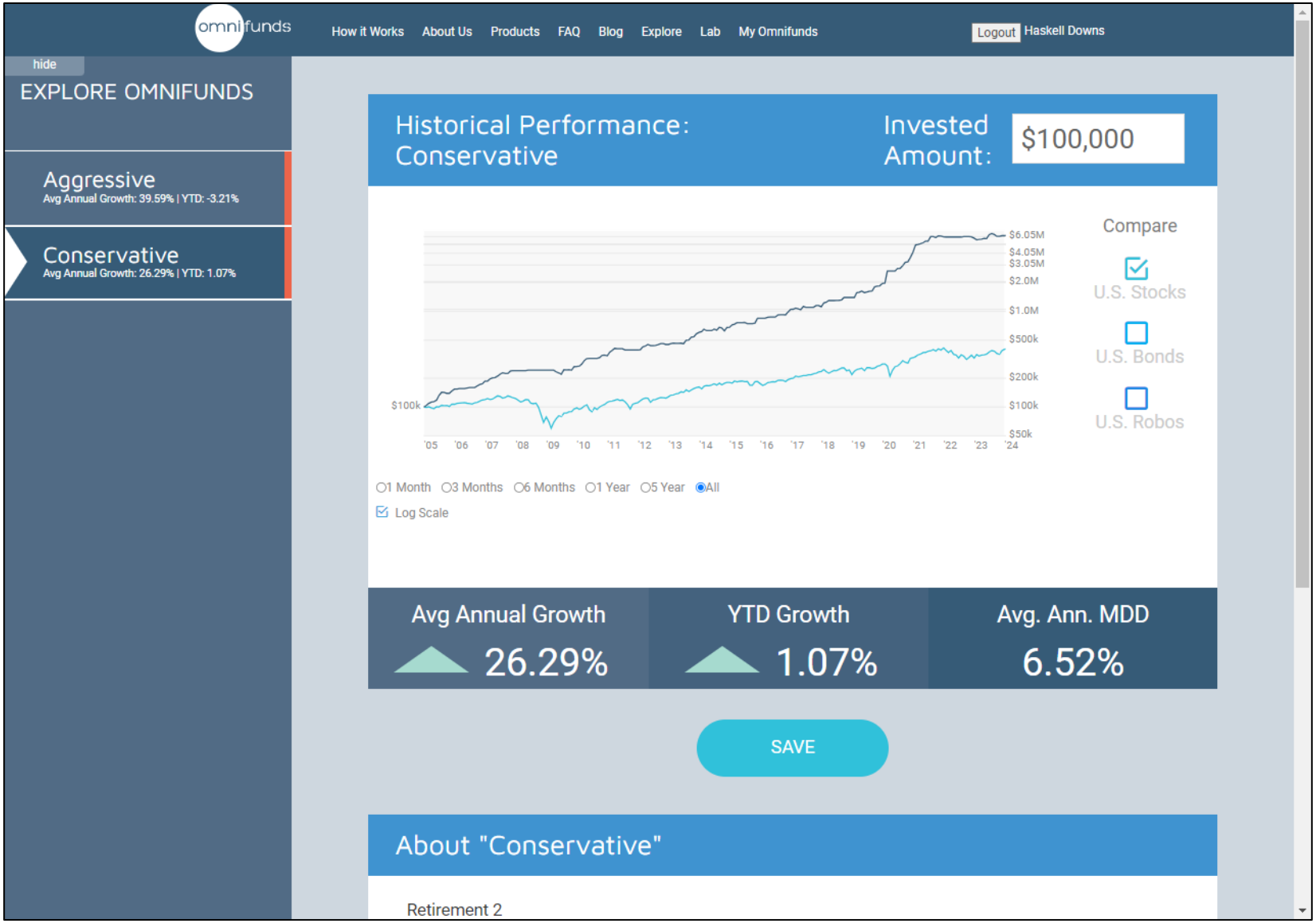
This Update

- Added the ability to Archive Portfolios for Speed
- User Interface to Create Multi-Portfolio OmniFunds
- Added Byrne's Earnings Portfolio
- Aggressive & Conservative OmniFunds were created

Discuss:

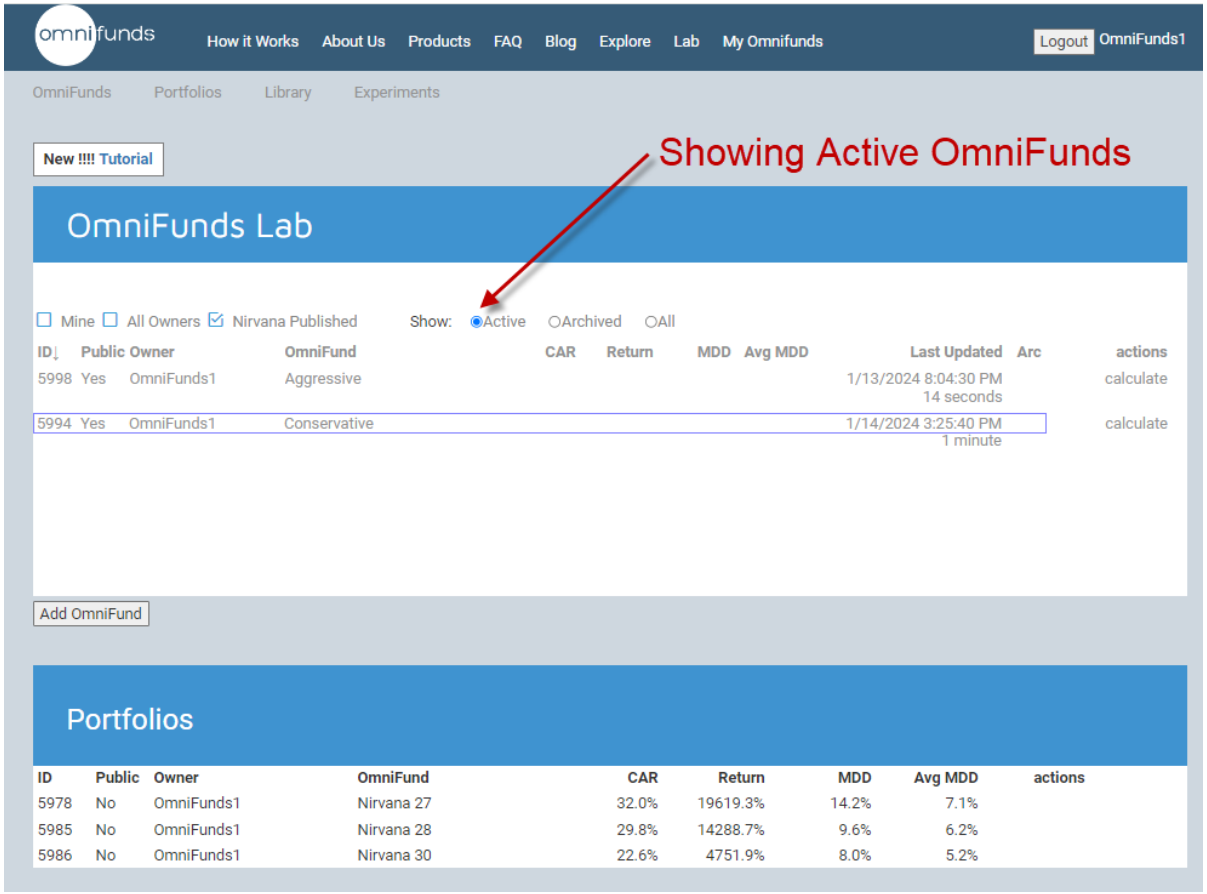
- OmniFund Performance
- Next Steps

OmniFunds 3.0 Site



Archives

We added the ability to archive Portfolios so those that are not being used won't slow down the System.



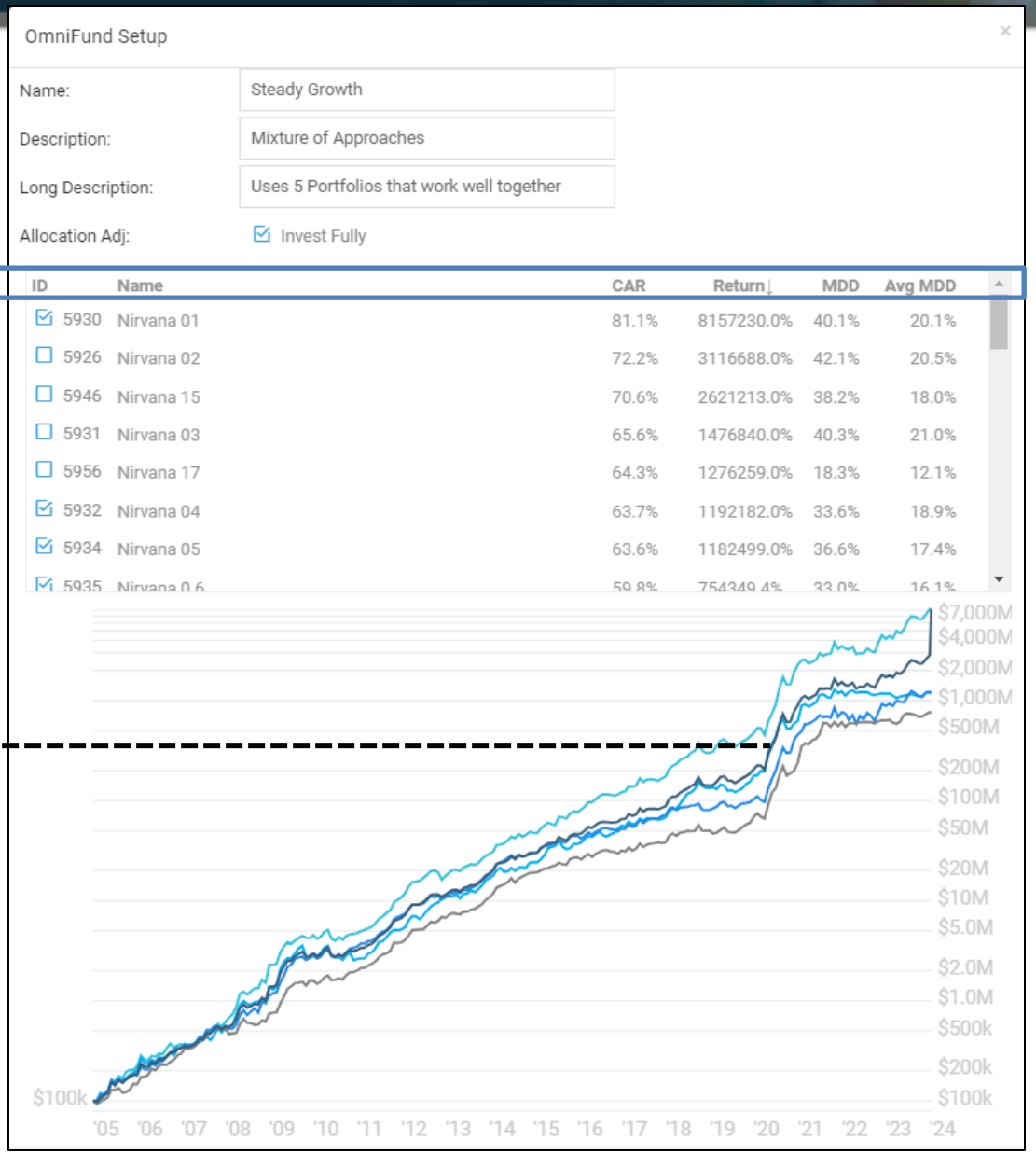
Creating an OmniFund

Description

Sort on columns

Select Multiple Portfolios

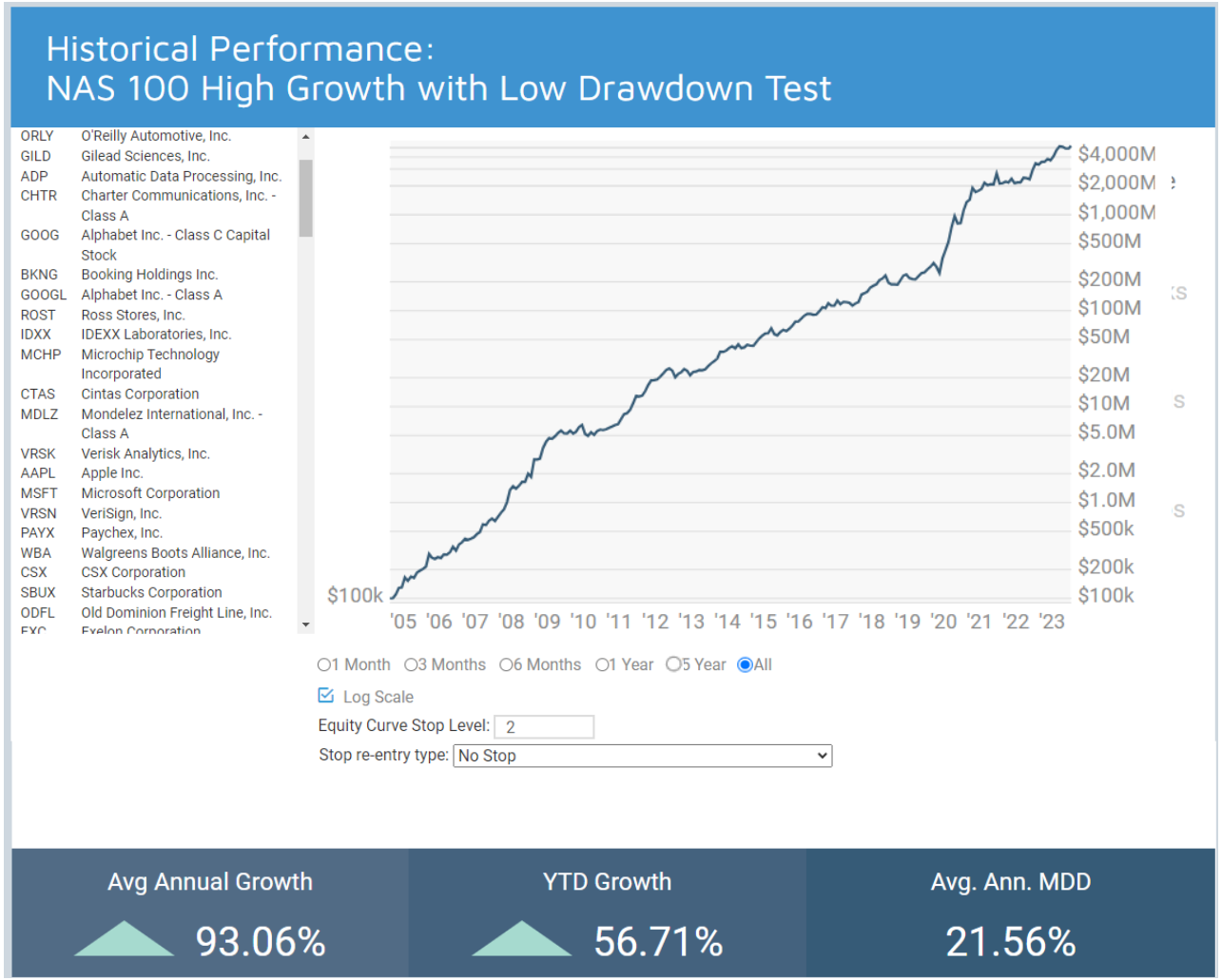
Composite Curve (black)



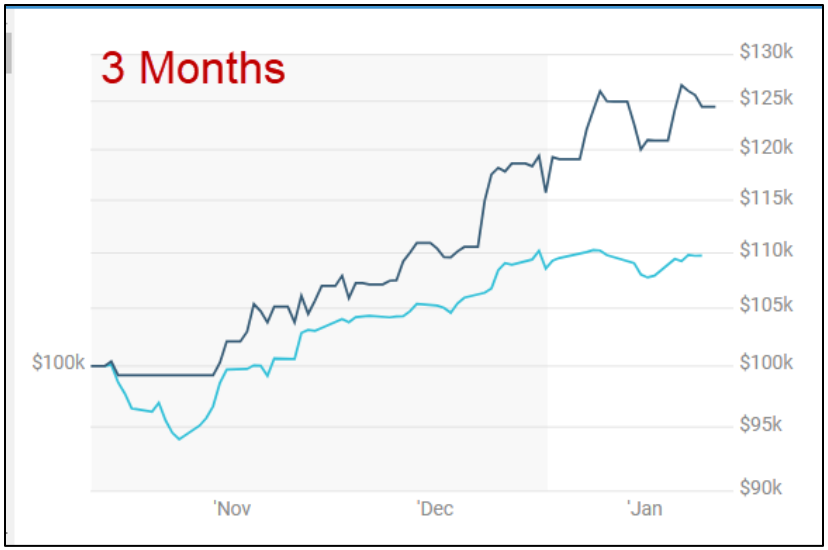
“Earnings Growth” by Steve Byrne

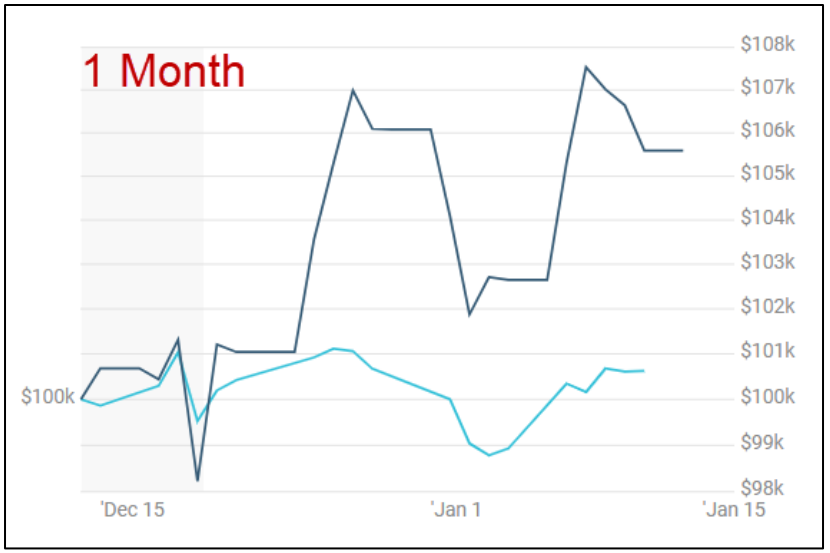
IFM Investor Steve Byrne created this Portfolio using a “Growth Since Earnings” approach.

Steve has graciously agreed to share it with all OmniFunds users.



Consistent Across Time



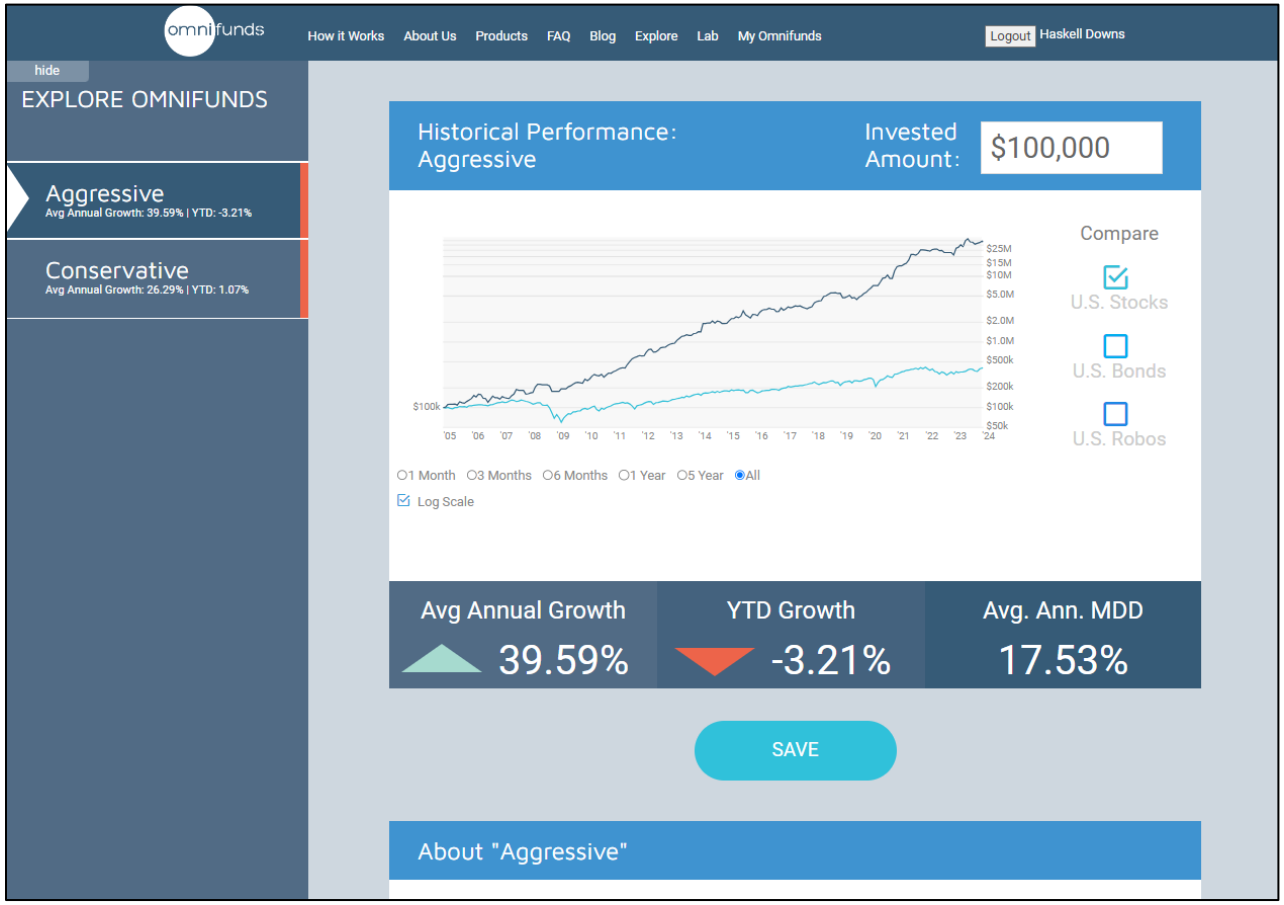


OmniFunds 3.0 Site

We have deployed 2 Omnifunds, each created by combining 3 Portfolios.

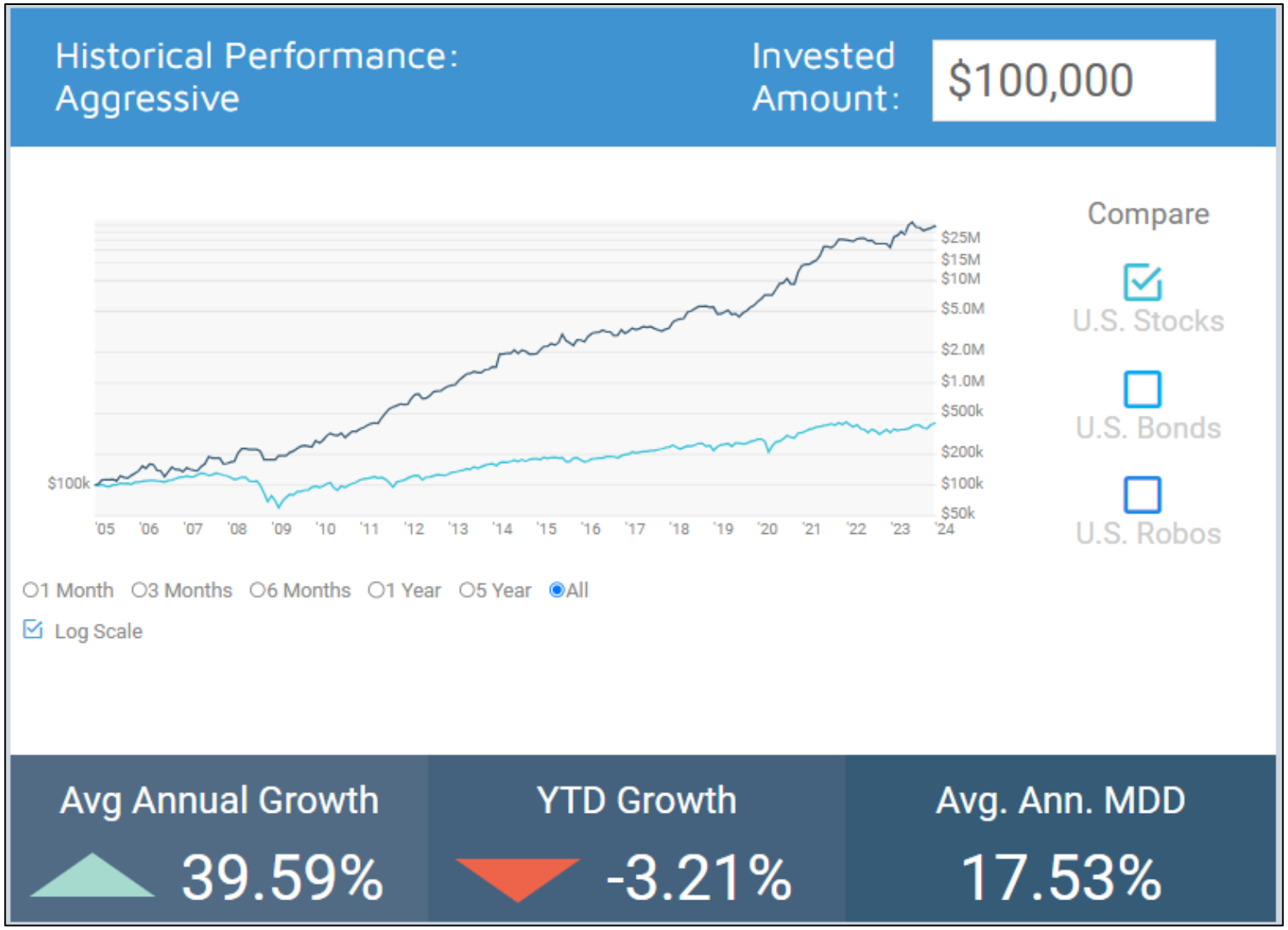
Aggressive:
Portfolios with high Rates of Return.

Conservative:
Portfolios with low Average Max Draw Downs

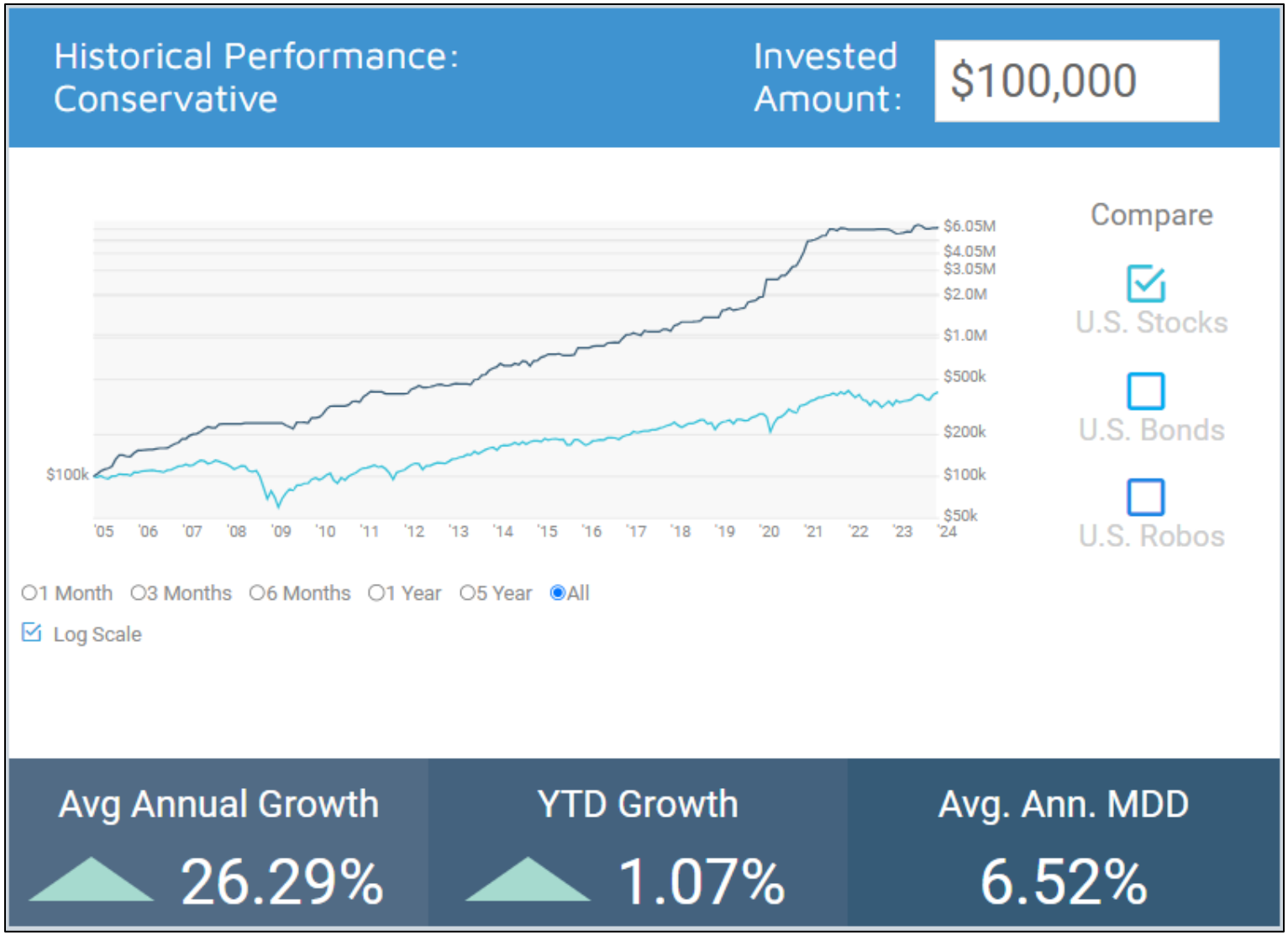


First Multi-Portfolio OmniFunds

Aggressive


Historical Performance:
Aggressive
Invested Amount:
$100,000
$25M
$15M
$10M
$5.0M
$2.0M
$1.0M
$500k
$200k
$100k
$50k
$100k
'05 '06 '07 '08 '09 '10 '11 '12 '13 '14 '15 '16 '17 '18 '19 '20 '21 '22 '23 '24
Compare
U.S. Stocks
U.S. Bonds
U.S. Robos
1 Month 3 Months 6 Months 1 Year 5 Year All
Log Scale
Avg Annual Growth
39.59%
YTD Growth
-3.21%
Avg. Ann. MDD
17.53%

Conservative



The Problem

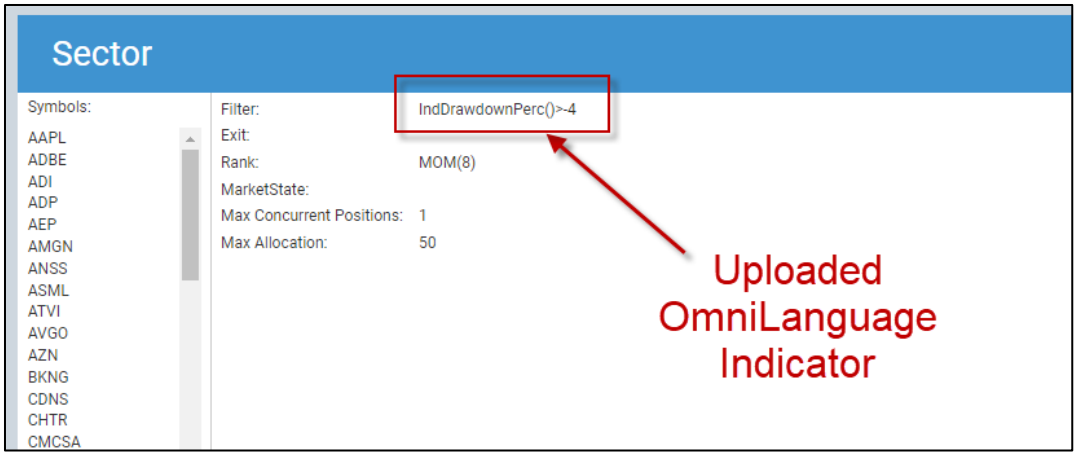
Low Trade Count, Higher Volatility Causing Lower Performance

Using OmniLanguage Assets

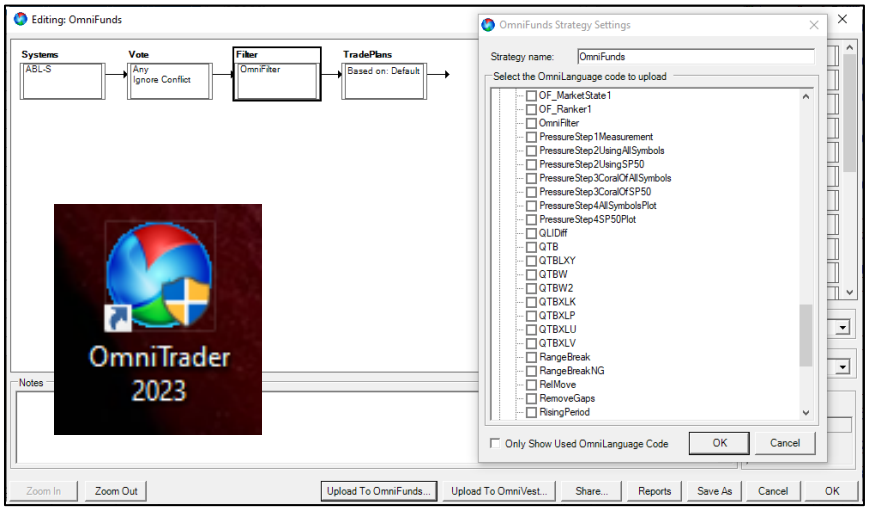
About 98% of our OmniFunds switch using **simple indicators** like RSI or TRII.

Steve Byrne uploaded **Custom OmniLanguage Indicators** he created into OmniFunds.

More complex indicators can manage risk better than a switching approach that is based on simple indicators.



Upload



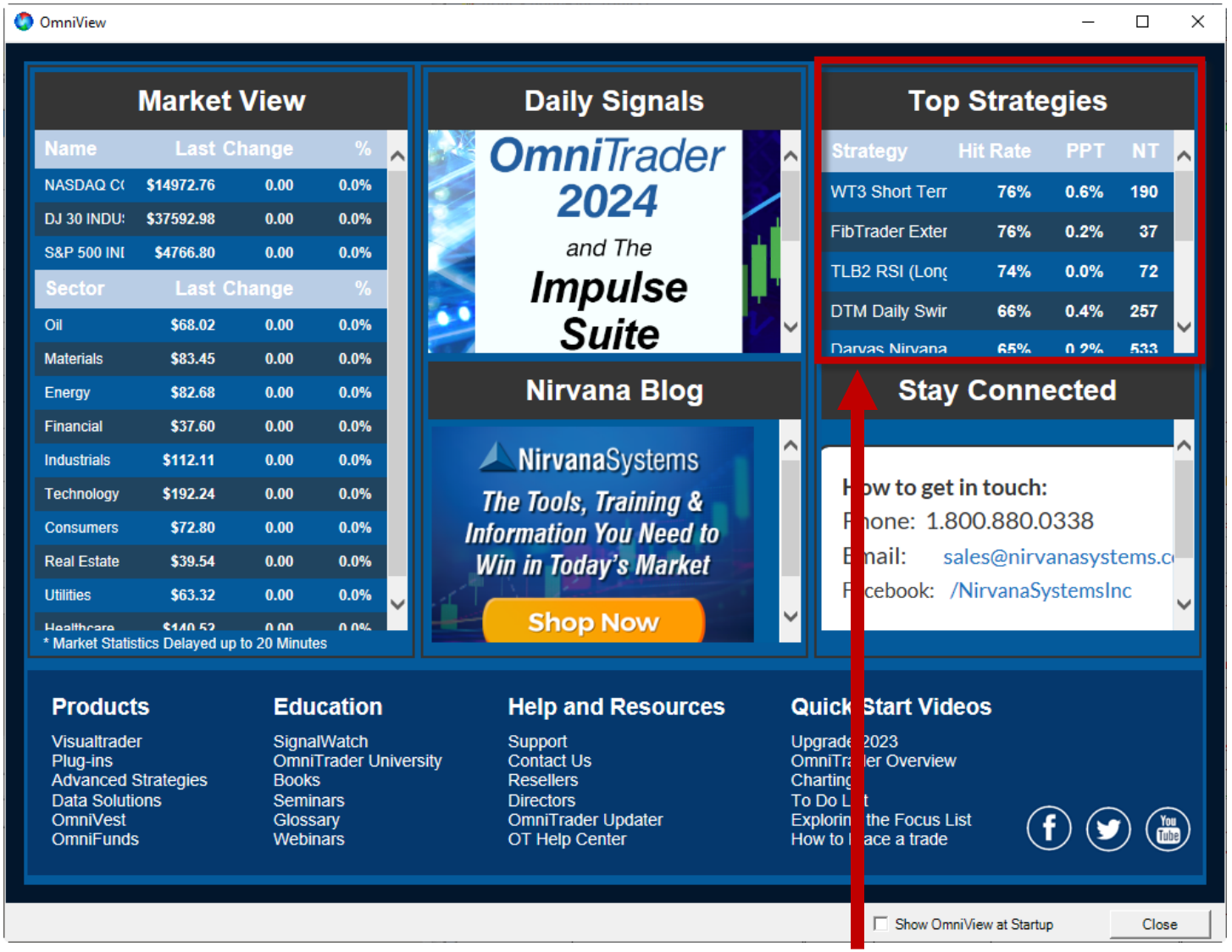
Better Portfolios for Switching

- Being able to switch between Portfolios based on performance is a big improvement.
- We just need **Better Portfolios**.
- Portfolios like Steve Byrne's Earnings Growth.

How can we get the best possible Portfolios on the platform without having to create sophisiticated OmniLanguage indicators?

Do we already have something more powerful?

Server Strategies

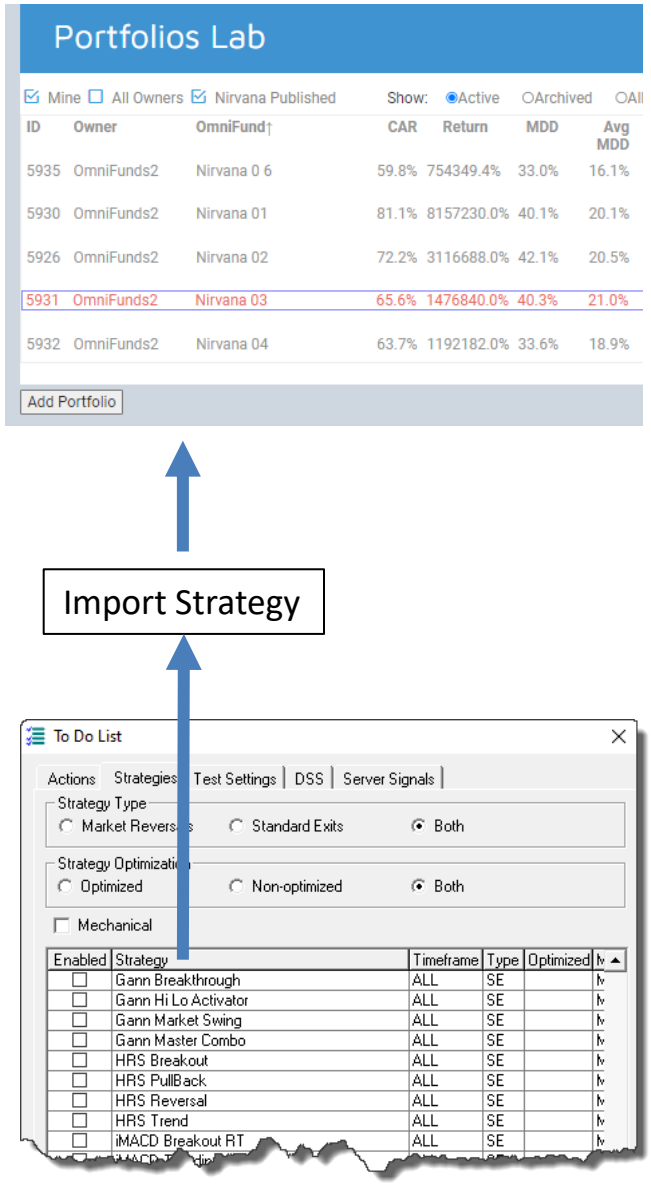


As Seen in OmniView

Importing Strategies into OmniFunds

The Advantages of Strategies:

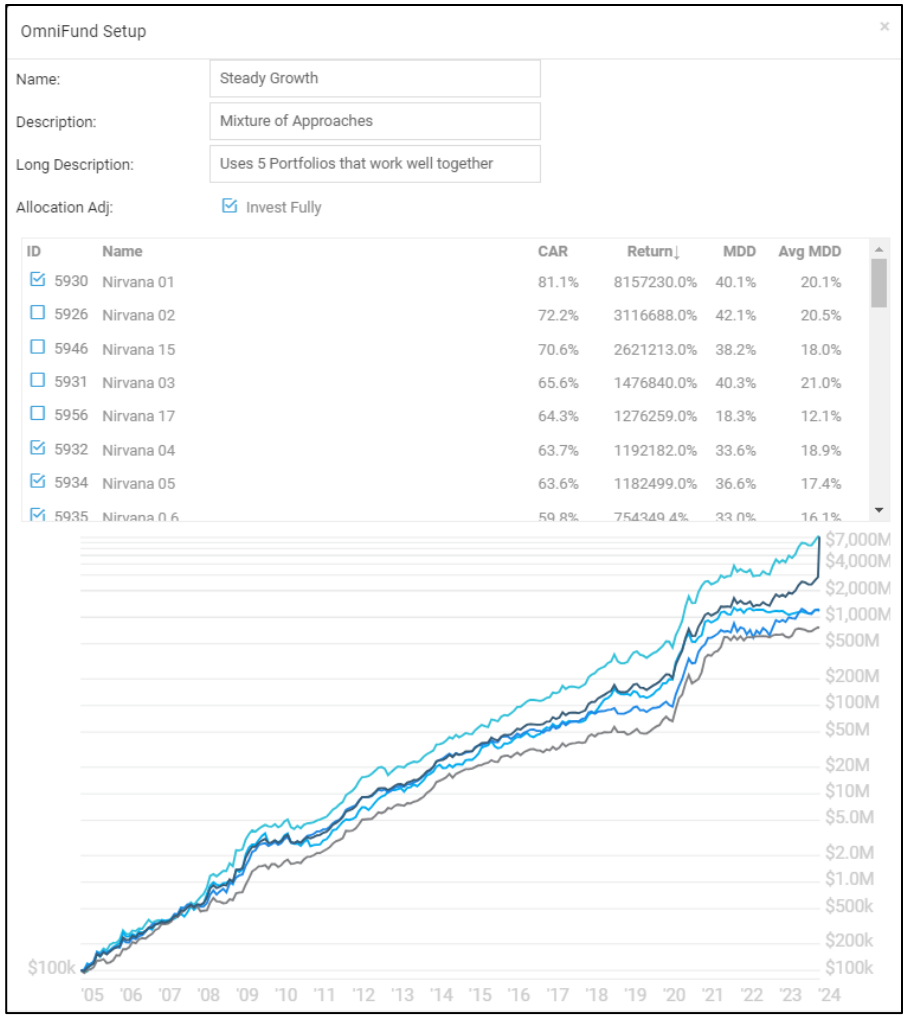
- We have built many over time. Ready to Deploy.
- OmniTrader makes it easy to develop New Strategies.
- Better control over all aspects of Signal and Exit Generation
- Better List Control: It is possible to use the Dynamic List Concept.
- Easier Integration of our Nirvana A.I. into the platform.



Next Steps

We will release the Alpha soon, so folks in our group can work with the new platform.

We will report on the use of OmniTrader Strategies in OmniFunds Portfolios the week of Jan 15.



OmniFunds

Because Returns Matter.

OmniFunds