



Experts in Quant Research and
Algorithmic Trading Systems Development

Aquila

Aquila is intraday breakout trading system which trades E-mini S&P MidCap 400 Futures.

Aquila was developed in late 2015 and from that time it proved capability of long-term functioning and bringing stable profits and adaptability to the changing conditions of the market.

It was developed by professional money manager with more than 10 years trading experience. In development process he combine strengths and best practices from different concepts: „idea first“ and machine learning. Together with combination of experience in discretionary trading and ATS portfolio management with math background creates unbeatable synergy.

Aquila was developed with the aim to generate stable returns in long term and successfully passed extensive and rigorous stress and robustness testing. It proved strong robustness and ability to adapt and profitable work on changing markets.

Basic data

| | |
|---------------------------|----------|
| Average Annual Net Profit | \$ 5950 |
| Max. Risk per Trade | \$ 600 |
| Max. Drawdown | \$ 8950 |
| Profit Factor | 1.32 |
| Suggested Capital | \$ 15000 |

The presented results as well as presented equity:

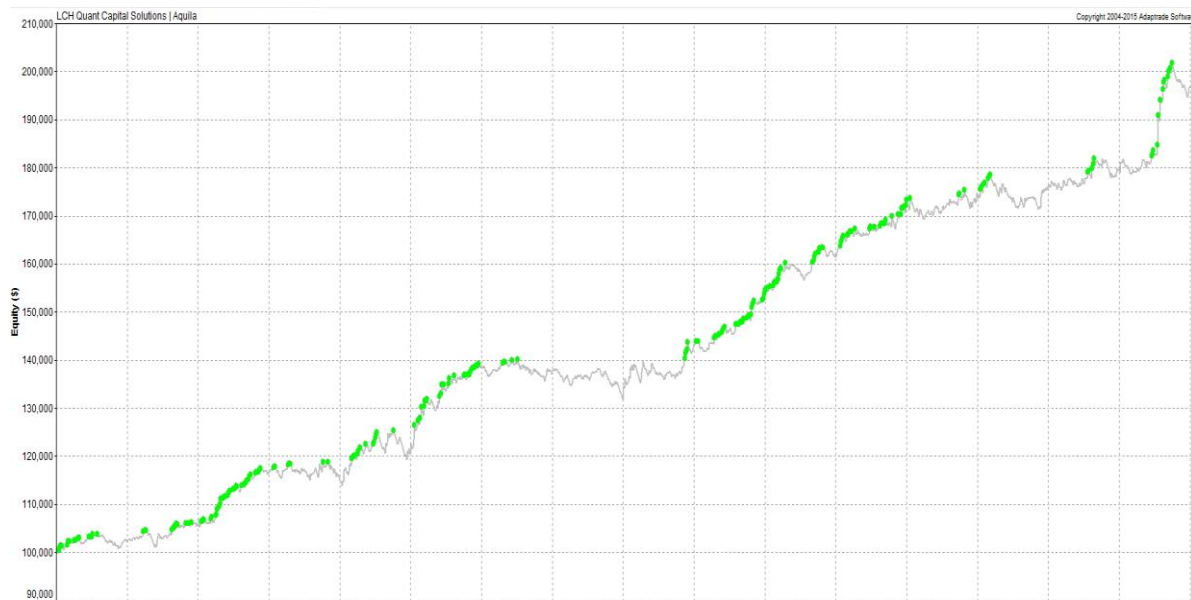
- come from walk-forward tests and simulated trading of the said system
- contain NO in-sample* data and are comprised **solely of out-of-sample** data**
- incorporate stoploss, a transaction cost of \$10 and slippage \$20 roundturn
- simulate trading with one contract without the application of position sizing.

** in-sample data – a sample of data, on which the optimisation of the system takes place

*** out-of-sample data – unseen data; data that was not used in the development and optimisation of the system

Simulated Performance | 2004 - 2018

Equity curve



Annual Results

| Annual Returns | | | | | | | | | |
|----------------|-------------------|---------------|---------------------|--------------|--------------|--------------|--------------|---------------|---------------|
| Year | Net Profit | Add/With | End Equity | Return(%) | Drawdown(%) | Trades | Wins(%) | P Fac | Sharpe |
| 2018 | \$15,240.00 | \$0.00 | \$196,140.00 | 8.425 | 3.451 | 66 | 48.48 | 1.884 | 0.2309 |
| 2017 | \$3,900.00 | \$0.00 | \$180,900.00 | 2.203 | 2.133 | 116 | 46.55 | 1.174 | 0.2920 |
| 2016 | \$230.00 | \$0.00 | \$177,000.00 | 0.1301 | 3.055 | 105 | 43.81 | 1.009 | 0.01512 |
| 2015 | \$5,460.00 | \$0.00 | \$176,770.00 | 3.187 | 2.116 | 111 | 46.85 | 1.216 | 0.3642 |
| 2014 | \$8,840.00 | \$0.00 | \$171,310.00 | 5.441 | 1.560 | 115 | 51.30 | 1.388 | 0.5031 |
| 2013 | \$15,100.00 | \$0.00 | \$162,470.00 | 10.25 | 2.242 | 137 | 61.31 | 1.970 | 0.6125 |
| 2012 | \$9,530.00 | \$0.00 | \$147,370.00 | 6.914 | 1.531 | 114 | 54.39 | 1.572 | 0.5105 |
| 2011 | \$1,920.00 | \$0.00 | \$137,840.00 | 1.413 | 4.807 | 122 | 44.26 | 1.069 | 0.09349 |
| 2010 | (\$1,940.00) | \$0.00 | \$135,920.00 | -1.407 | 3.304 | 103 | 48.54 | 0.8961 | -0.2173 |
| 2009 | \$6,890.00 | \$0.00 | \$137,860.00 | 5.261 | 1.846 | 99 | 51.52 | 1.375 | 0.4209 |
| 2008 | \$13,350.00 | \$0.00 | \$130,970.00 | 11.35 | 4.833 | 113 | 44.25 | 1.439 | 0.4609 |
| 2007 | \$690.00 | \$0.00 | \$117,620.00 | 0.5901 | 4.156 | 116 | 45.69 | 1.029 | 0.04599 |
| 2006 | \$13,360.00 | \$0.00 | \$116,930.00 | 12.90 | 1.072 | 130 | 61.54 | 1.854 | 0.8817 |
| 2005 | \$1,330.00 | \$0.00 | \$103,570.00 | 1.301 | 3.336 | 133 | 54.14 | 1.073 | 0.1382 |
| 2004 | \$2,240.00 | \$0.00 | \$102,240.00 | 2.240 | 0.7396 | 29 | 58.62 | 1.987 | 0.4111 |
| Ave | \$6,409.33 | \$0.00 | \$146,327.33 | 4.680 | 2.679 | 107.3 | 50.75 | 1.396 | 0.3176 |
| SD | \$5,837.15 | \$0.00 | \$29,734.58 | 4.423 | 1.291 | 27.39 | 6.074 | 0.3768 | 0.2753 |

Brokers and Licenses

Aquila trades live since 08/2018 at Striker Securities Inc.

It is available to trade it at Striker Securities, Gain Futures, Optimus Futures, Icon Alternatives, Apex Futures, AMP Futures, Ironbeam, ...

Monthly license fee = \$70

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