Nightly Patterns AutoTraded By RandBots
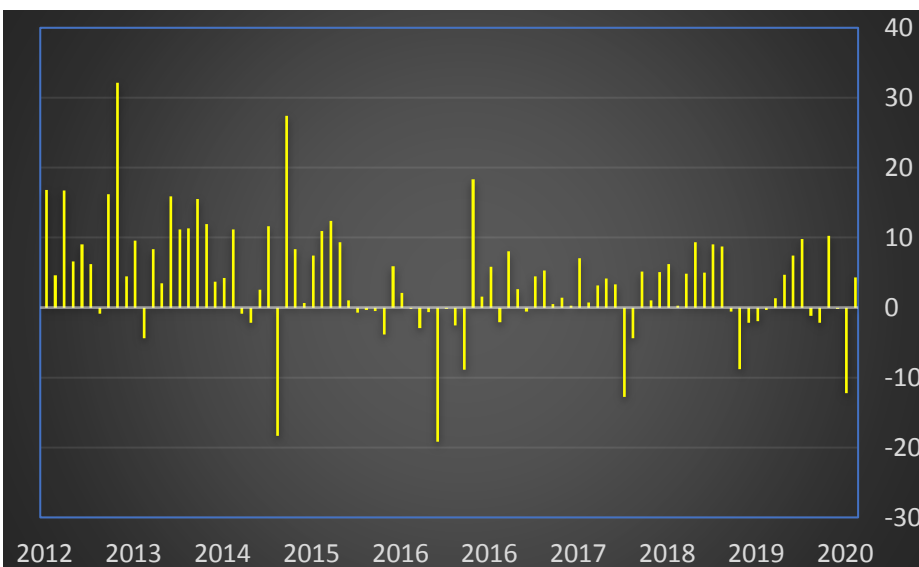
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KEY POINTS

• The strategy overnight trades US equity indices futures and leveraged etfs on S&P 500 . Funds remain on cash during the intraday market sessions, cutting risks together with low trading frequency.
• Clients mantain full ownership and access to funds.
• Strategy can be tailored for a Managed Account structure.
• High-water mark applicable for alignment of interests

STRATEGY DESCRIPTION

The investment strategy operates Emini futures during normal stock market regimes, SDS and SSO leveraged etfs in high volatility regimes . Trades are both long or short. More than 400 daily bars patterns are run every day to forecast the overnight session bias that triggers the trade. Markov chains philosophy is followed to keep the algos updated.

PERFORMANCE VS BENCHMARK

Monthly % Returns of Nightly Patterns strategy gross of trading fees, net of management and performance fees. These are hypothetical returns.

STRATEGY & TRADER

Strategy: Marco Simioni, has more than 12 years of experience developing systems on futures, etfs, etns, stocks and commodities.

Trading: Mario Randholm, has more than 15 years of trading experience for institutions, family offices and individual investors.

PERFORMANCE

Statistics

CAGR (%)	Winning months
31,19%	**68,48%**
YTD	Max. Montly DD (%)
0,02%	**-33,50%**

GENERAL INFORMATION

Structure	Managed Accounts
Inception date	January 2012
Minimum investment	75,000 USD
Liquidity (10 day notice period)	Weekly
Management fee	2,00%
Performance fee	10%
High-water mark	Yes

STATISTICS (Gross Data)

Total return - compounding yearly	701,70%
Compounded annual return	31,19%
Winning months	68,48%
Benchmark correlation	-0,06
Max Monthly Drawdown	-33,50%

NIGHTLY PATTERNS

Marco Simioni, Global Trade Titan, founded Nightly Patterns back in 2012. Overnight Trading the US stock market futures represents the main strategy focus. It is uncorrelated with S&P500.

GROSS MONTHLY PERFORMANCE

The table presents the Strategy returns since October, 2012, gross of trading fees, net of management and performance fees.

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2012										16,83%	4,63%	16,73%	**38,20%**
2013	6,63%	9,03%	6,24%	-0,87%	16,23%	32,10%	4,43%	9,53%	-4,37%	8,33%	3,43%	15,90%	**106,65%**
2014	11,13%	11,33%	15,55%	11,93%	3,73%	4,26%	11,13%	-0,87%	-2,17%	2,53%	11,63%	-18,37%	**61,85%**
2015	27,43%	8,33%	0,63%	7,43%	10,93%	12,36%	9,33%	1,03%	-0,70%	-0,37%	-0,47%	-3,87%	**72,10%**
2016	5,93%	2,13%	-0,17%	-2,97%	-0,67%	-19,17%	-0,17%	-2,57%	-8,87%	18,33%	1,53%	5,82%	**-0,81%**
2017	-2,07%	8,03%	2,62%	-0,57%	4,43%	5,26%	0,53%	1,43%	0,23%	7,03%	0,73%	3,16%	**30,85%**
2018	4,13%	3,33%	-12,77%	-4,37%	5,13%	1,03%	5,03%	6,23%	0,29%	4,87%	9,35%	5,00%	**27,29%**
2019	9,03%	8,71%	-0,61%	-8,81%	-2,17%	-1,93%	-0,33%	1,35%	4,71%	7,43%	9,83%	-1,21%	**26,04%**
2020	-2,17%	10,23%	-0,17%	-12,23%	4,34%								**0,02%**

Not Audited Performance   Historical performance should not be considered indicative of future results.

CONTACT

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