

# WIP FINANCE

## WORLDWIDE INVESTMENT PROJECT



## ALGO

The Wip Algo management line utilizes statistical-quantitative analysis to identify and effectively exploit inefficiencies that occur within financial markets. Through this type of analysis, it is indeed possible to assess the robustness of each individual strategy, identify the risk-return ratio historically, and estimate its future behavior. The execution of operations is optimized through the use of continuously active trading systems in the markets, operating with a "multi-market" and "multistrategy" approach, employing more than 20 strategies.

### KEY FEATURES

The portfolio mainly consists of futures, forex, volatility derivatives, and options, underlying:

- The main American and European stock market indices listed on regulated markets.
- The main American and European bond market indices listed on regulated markets.
- The main currency pairs.
- The VIX index and its derivatives.

Diversification is achieved through the implementation of strategies based on trading logics such as volatility break-out, mean reversion, and trend following, applied to underlying assets with differing characteristics and time horizons ranging from a few hours to a week. The weighted and proportional use of these elements enables the creation of an optimal mix, capable of offering returns uncorrelated with the performance of financial markets.

The total risk of the portfolio is controlled through the adoption of strict exit criteria from positions and the utilization of predefined money management rules.

### KEY FEATURES

#### ALGO

<b>Risk</b>	High
<b>Expected Return</b>	20,00%
<b>Recommended Investment Period</b>	12 months
<b>Security</b>	Futures and Options on index, Forex, F&O onVix
<b>Broker</b>	Interactive Brokers LLC
<b>Recommended Investment Size</b>	100.000 €
<b>Annual Management Fee</b>	20 %
<b>Annual Performance Fee</b>	20,00 % *
<b>Redemption</b>	Daily
<b>Subscription</b>	Biweekly

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\* The Performance Fees will be calculated every quarter. High Water Marking will be applied to the billing with a look back of three periods. High Water Marking keeps track of cumulative losses per billing period within the specified look-back period. A loss in any period will be added to the look-back period's cumulative losses. A gain in any period will decrease the cumulative loss recorded to date.



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