ARCHSTONE CAPITAL

Voyager Terminal

smart trading in feat and fintech

20200130

Quant Back/Stress-Testing Technical Reports -

- VTR-00002-001-00-S-2019-0001-00
- VTR-00002-001-00-S-2018-0001-00
- VTR-00002-001-00-S-2017-0001-00

ARCHSTONE CAPITAL
Voyager Terminal
smart trading in feat and fintech
VTR-00001-002-00-S-2019-0001-00
VoyagerTerminalReport-Firm-Strategy-Variation-Asset/Target/Benchmark-Year-Case-AdvisoryLevel

ARCHSTONE CAPITAL

Fund Classification/Modification Framework in Architecture of Intelligence by SEMA

Fund Type	Hedge Fund (H3-T-TA, H3-T-LS)	▪ Tactic – Technical Analysis, Long/Short
Investment Style	Contrarian (ST), Active, R/H-Hybrid	▪ ST : Short-Term ▪ Active on Trading Signals ▪ R/H : Robot/Human Hybrid
Quant Indicators	➢ Price Level ➢ Momentum ➢ RSI	▪ RSI – Overbought/Oversold
Trading Targets	Currency Pairs	
Strategies/Tactics	➢ Equal-Bet on Each Trading Signal ➢ Robot Entering Positions ➢ Human Discretionary Closing Positions ➢ GDAA WAL Strategies - NA	▪ Global Dynamic Asset Allocation ▪ WAL : Weighting/Action-LS/Leverage
Return Goals	10% Annual, 20+% (Leverage, SR-Hedge)	▪ SR : Systemic Risk
Trading Risks	➢ Standard Deviation – Level I ➢ Return Pattern - Consistent ➢ MDD – 10+% w/o Intervention	▪ Level I-V : I very small
BlackKnight Rankings	NA	▪ Market Sense ▪ Macro Knowledge ▪ Instrument Domain Knowledge

VTR-00001-001-00-X-####-####-##

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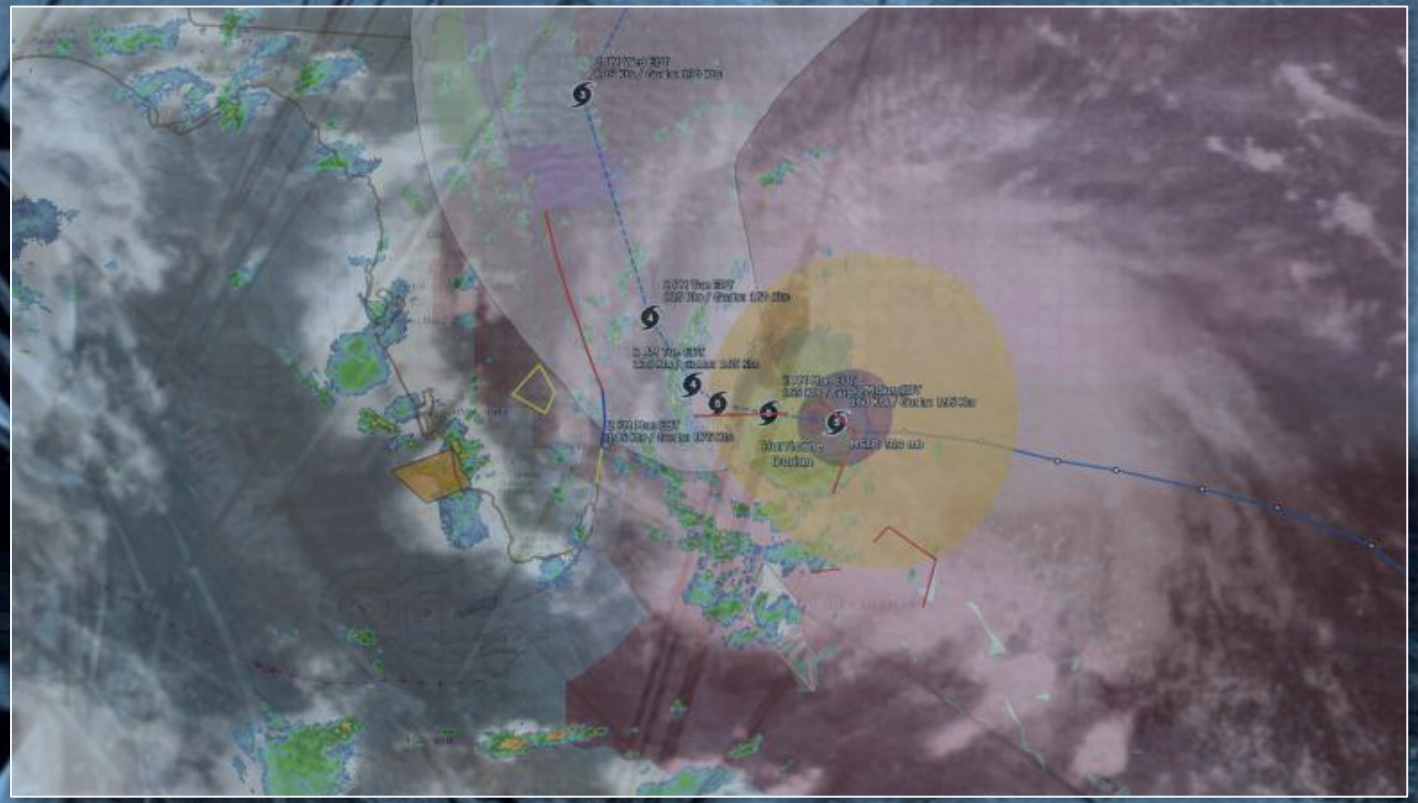
Voyager Terminal

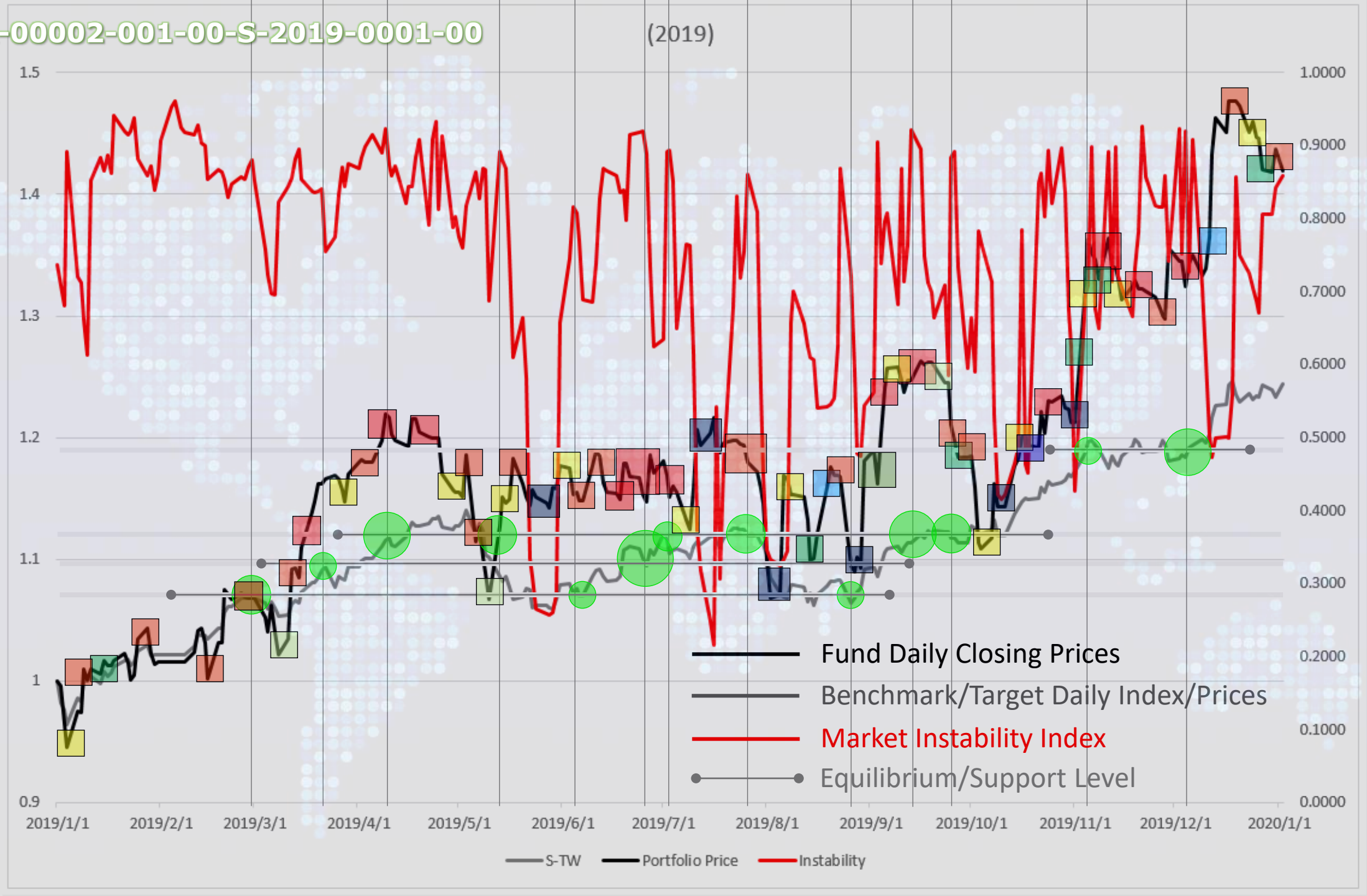
smart trading in feat and fintech

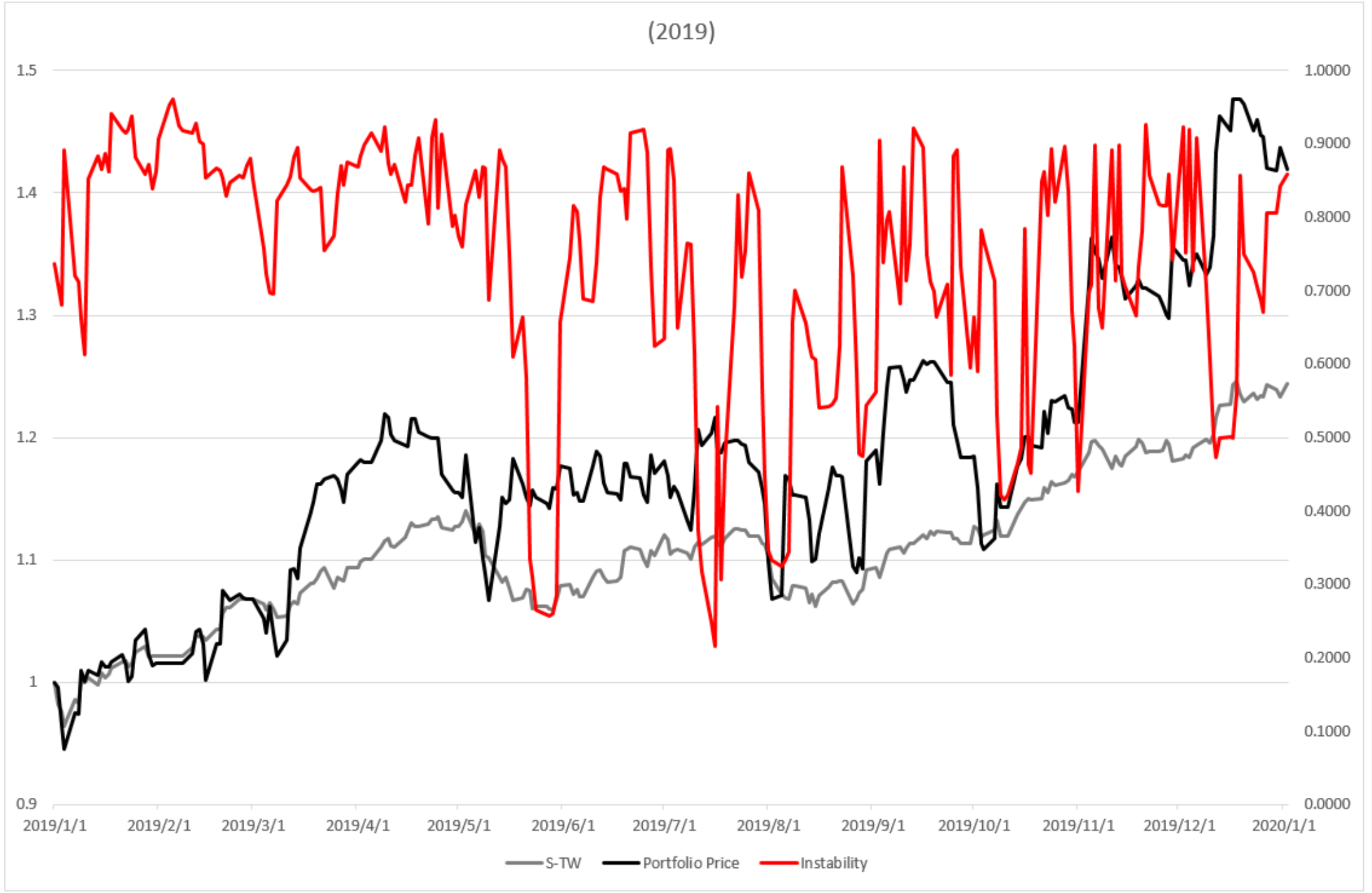


Voyager safeguards your fund against systemic risks

and finds right leverage/hedge paths for you in architecture of intelligence

❖ VTR-00002-001-00-S-2019-0001-00

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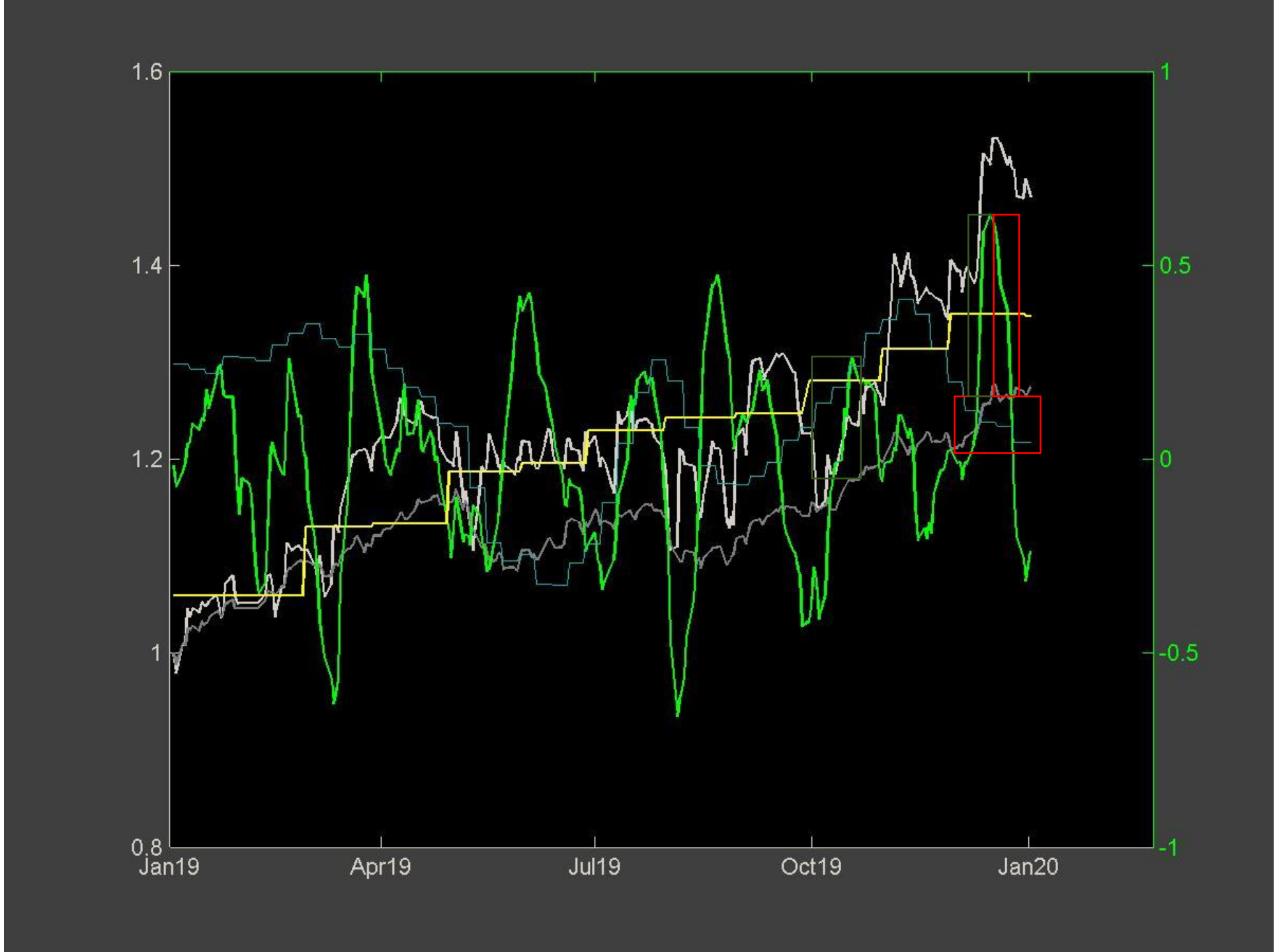
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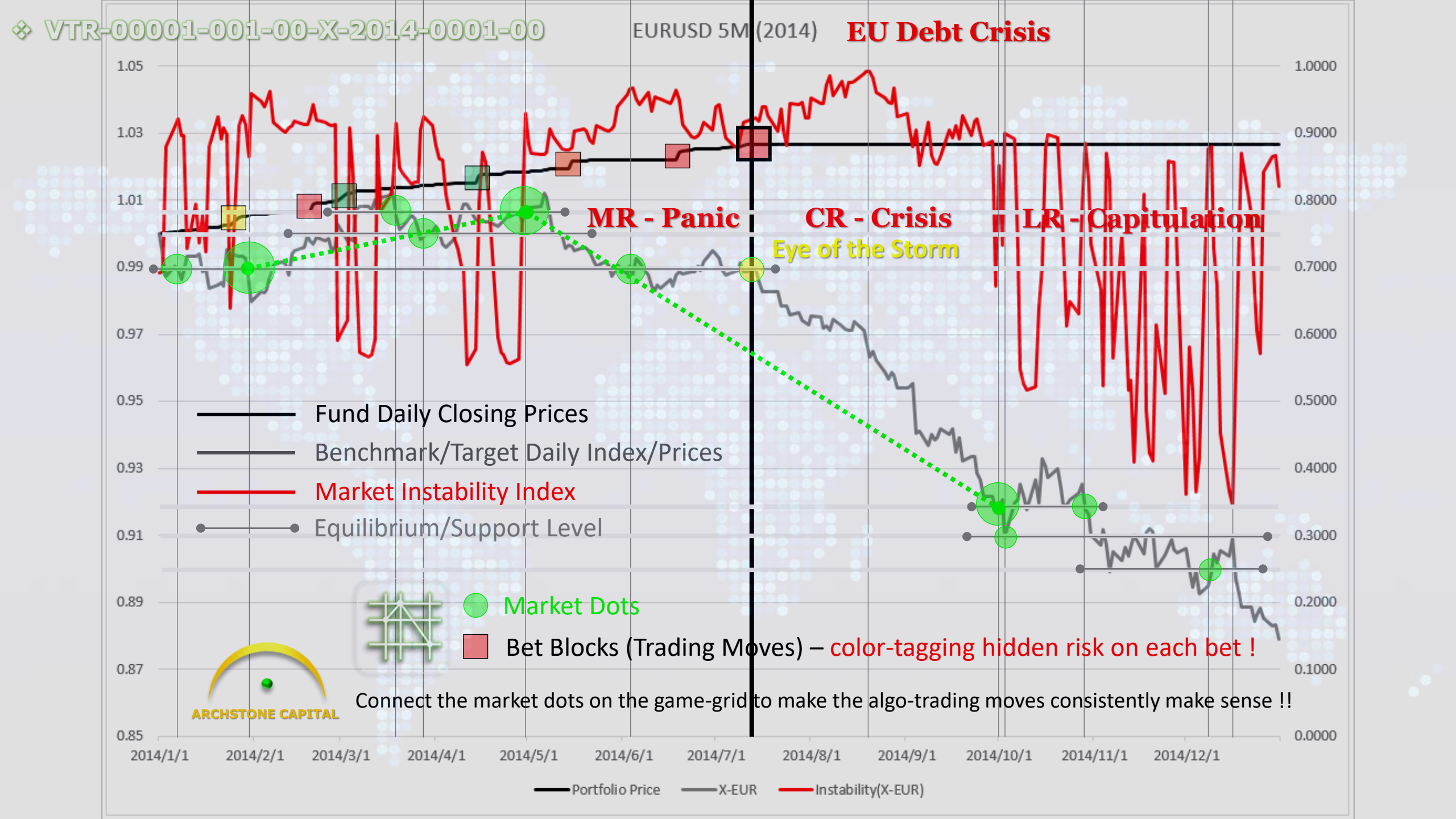


ARCHSTONE CAPITAL

ARCH Macro/Robo Analysis & Advisory Summary for Fund Improvement –

VTR-00001-001-##-#-####-####-##

- **Hazardous Trap** - the trading algorithm struggles whenever encountering a market "turbulence" - or entering an "uncertainty trap" of murky situation, marked by a developing hangover period of high instability (> 0.9) before a big downturn or a huge breakout upside.
- **Simple Solution** – halt the trading program and close opened trade positions whenever the instability index exceeds the level of 0.9 or 0.8, and restart the trading program as the instability index falls below 0.7 or 0.6, depending on the fund manager's risk tolerance.
- **Sophisticated Solutions**
  - **Extra Indicator for Non-equal Bet Tactics** – add the instability index as the fourth tactic indicator. When the index is high, reduce the number of contracts put on the bet, and vice versa.
  - **Leverage Ratios by Instability Integral** – decide the leverage extent of the fund by the sum of the daily instability indices inside a time moving window.
  - **Hedge/Leverage with ETF Options** – accumulate option straddles of currency ETFs with strikes near equilibrium levels when the instability index hangs over the 0.9 level.
  - **Trading Margin Allocation of Multiple Pairs** – Weights of trading balance on the pairs to be dynamically determined by the Instability Integrals.
- **Macro Discretionary Senses** – check the macro events on WALL at the market dots.

Overall : a very solid investment vehicle for institutional investors if systemic risks managed!

ARCHSTONE CAPITAL

Trillion-Dollar Q :

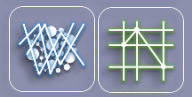
How our AI (SEMA) assists fund managers via VOYAGER terminals to

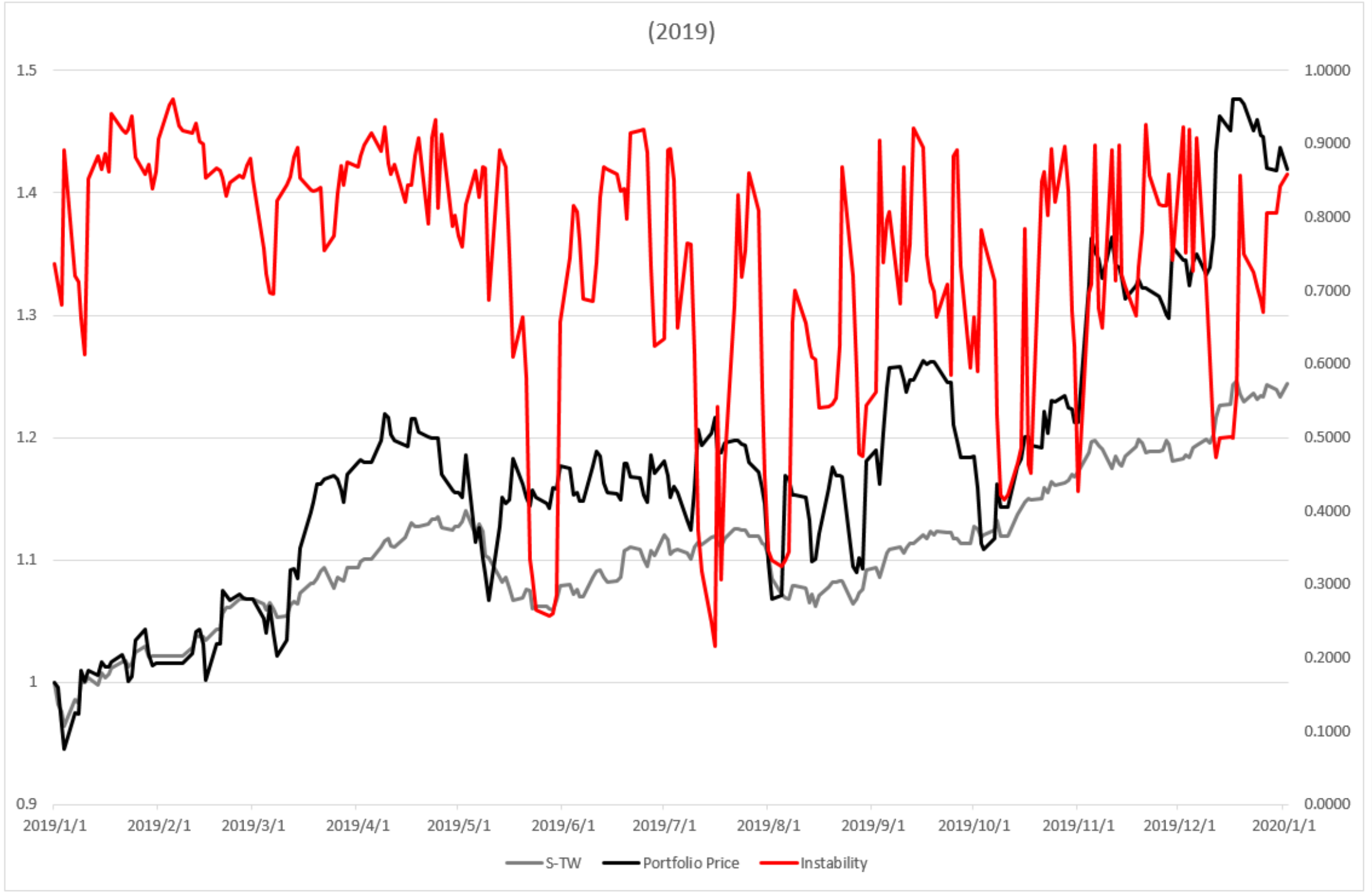
- calibrate hardcore trading algorithms/machines,
- build softcore cybernetic trading teams/systems/principles
- maintain robust connections with investors on market rationales.

ARCHSTONE CAPITAL

The Service – Macro Voyage as the service package

Hardcore Machine Trading SOP & Softcore Human Interactive Value-Added Services

- ❖ **Platform of Plug-in Services – Voyager Terminal & Game Grid**
- ❖ **Macro Voyage Core-Service Framework & SOP**
  - ➢ **Strategic Case-study Training Modules of Historic Lessons**
  - ➢ **Algo-Trading Back/Stress-Testing through Cycles/Turbulences**
  -  ➢ **Tactical Hedging with High-Freq Instability Indices on Game-Grid**
  - ➢ **Strategic Hedging with Low-Freq Instability Indices on Game-Grid**
  - ➢ **Cross-Asset Hedging Strategies/Tactics in GDAA Framework**
  - ➢ **Systemic Risk Hedging Strategies on Game-Grid**
  - ➢ **Contour/Cascade of Allocation of Double/Triple Hedging Options**
- ❖ **AC Network** - Share-Options of Long-Term Partnership for Alpha-Testing Clients
- ❖ **ARCH** - Fund Investor Relationship Management (IRM) Portal
- ❖ **BlackKnight** - Macro/Robo Trading/Advisory Team-Building/Training Program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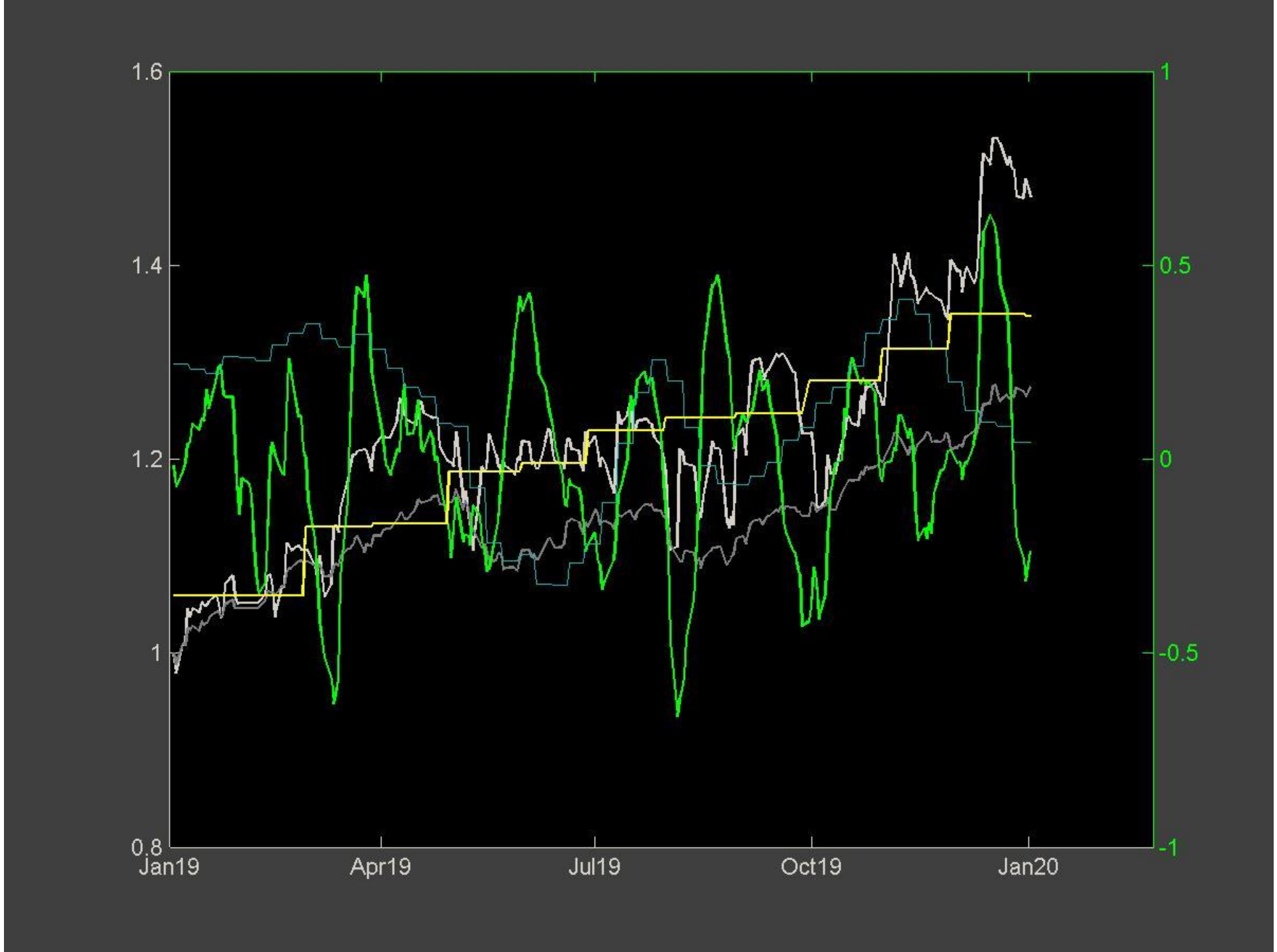
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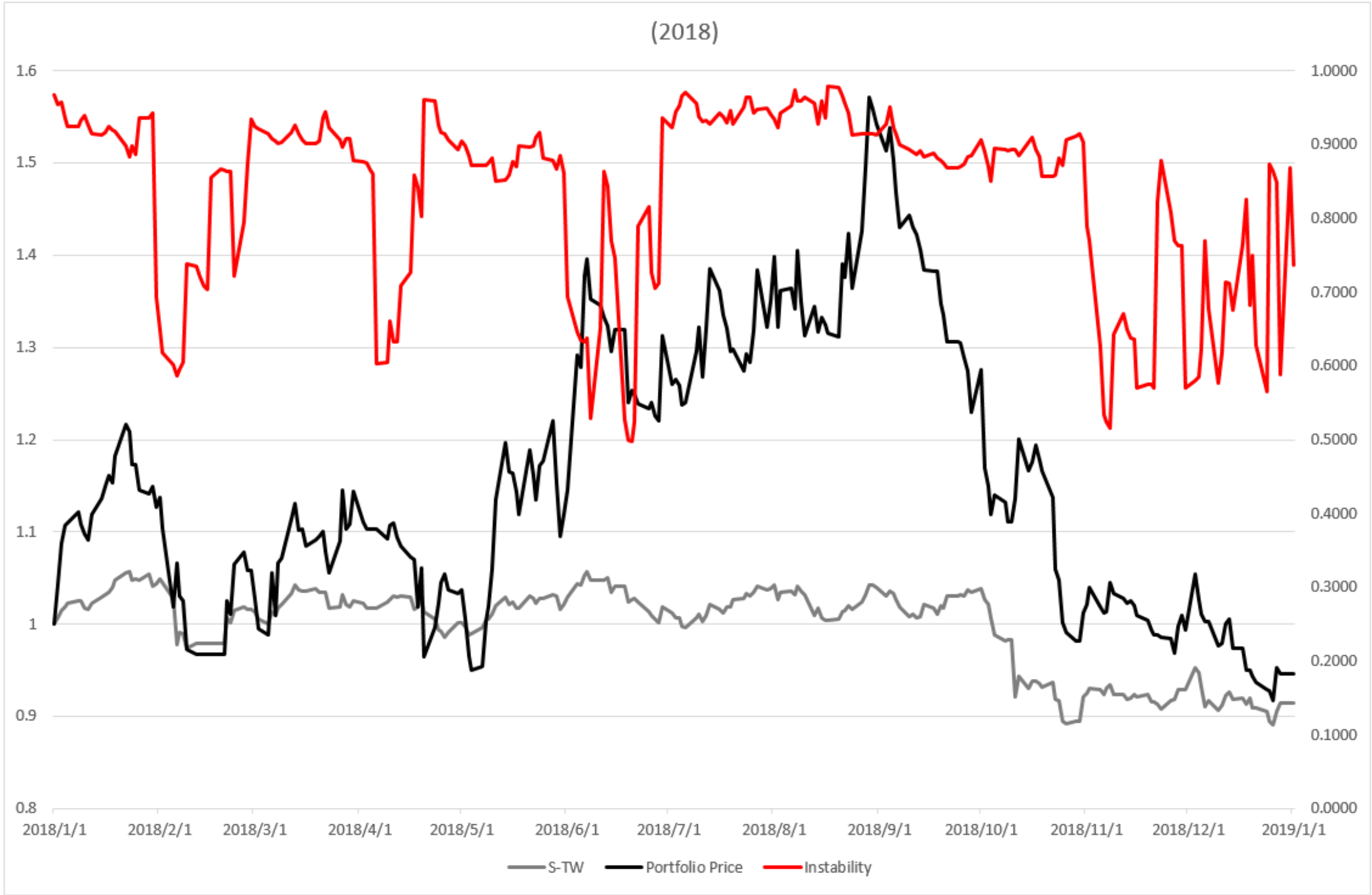
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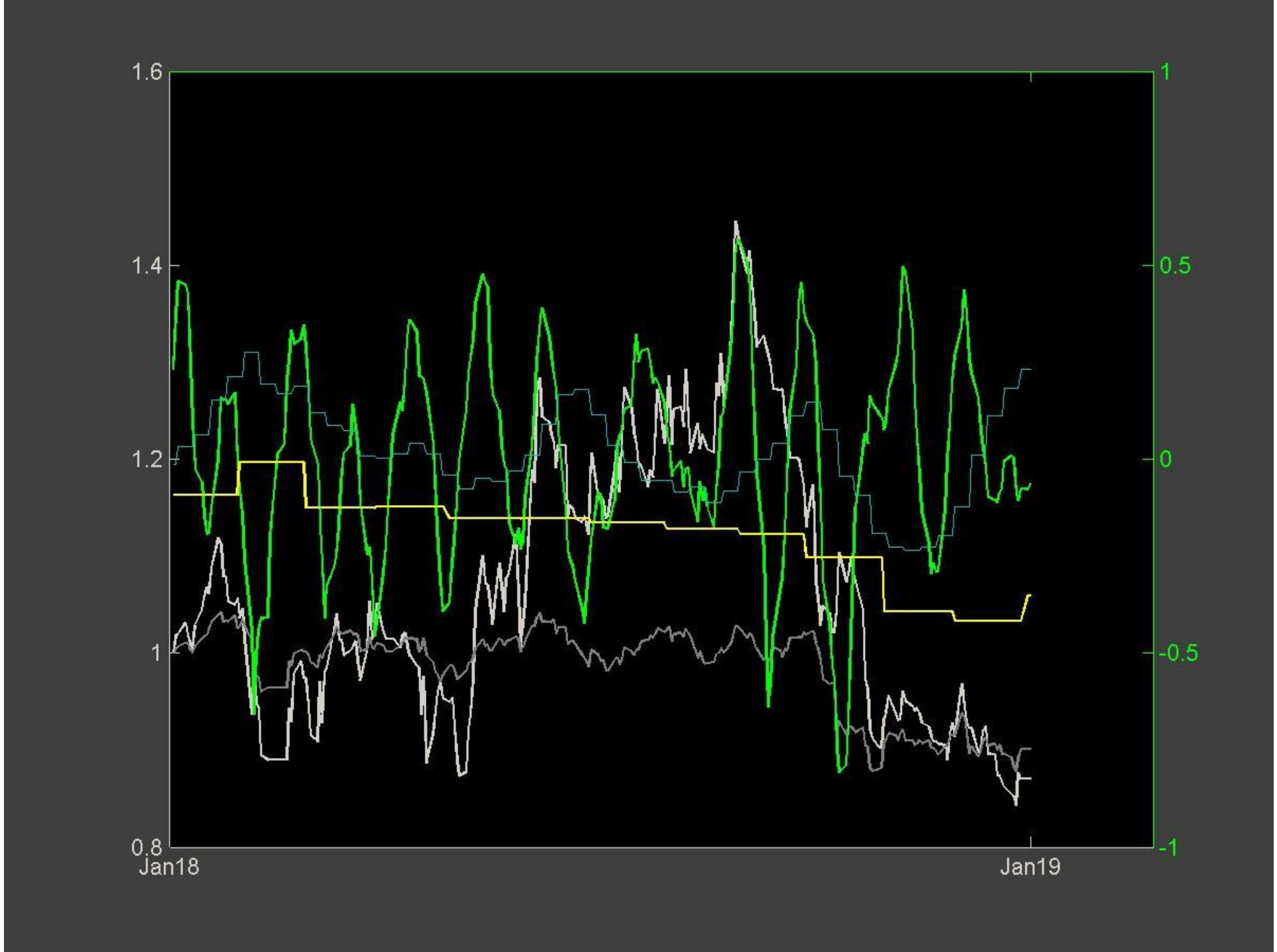
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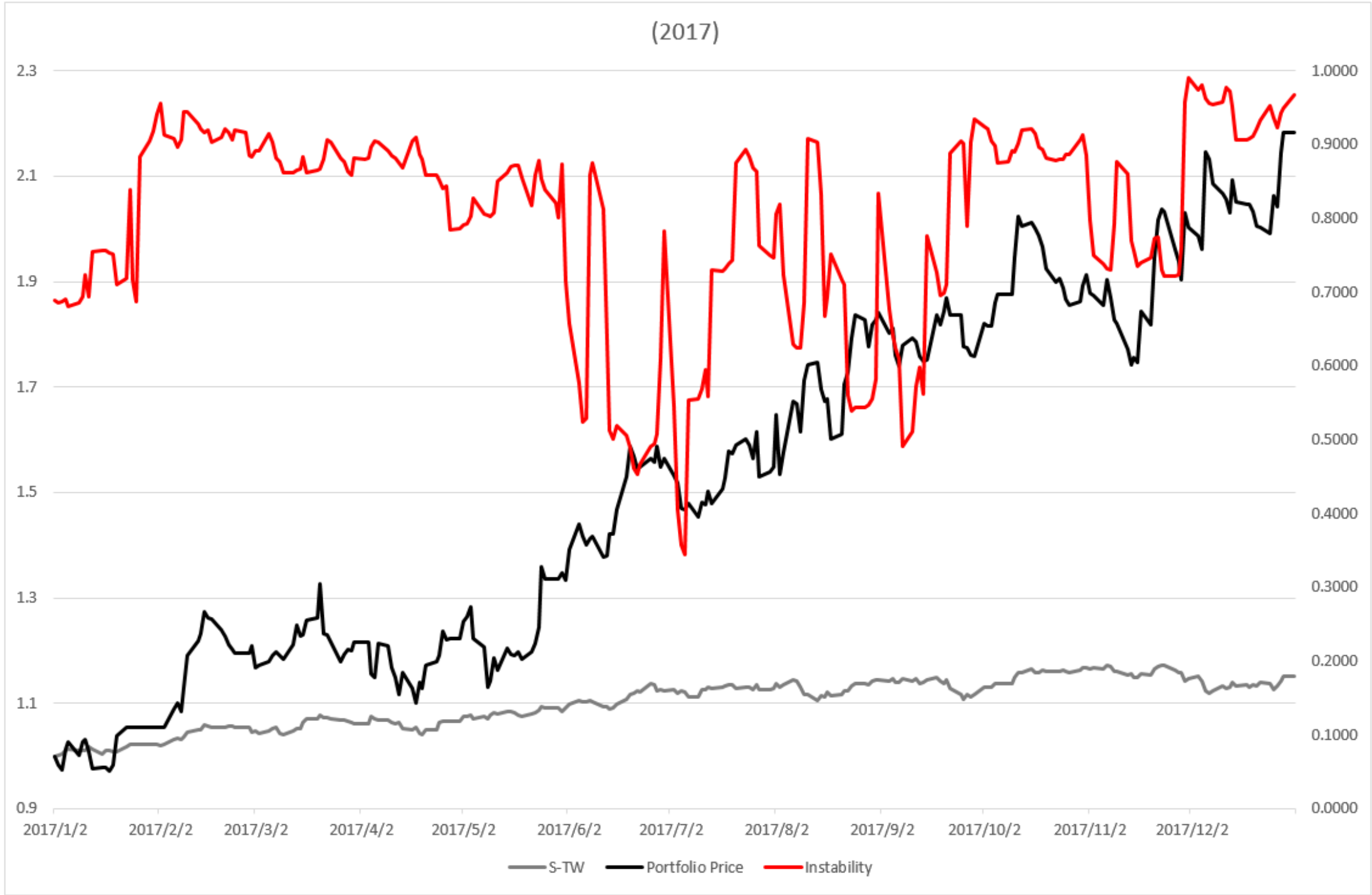
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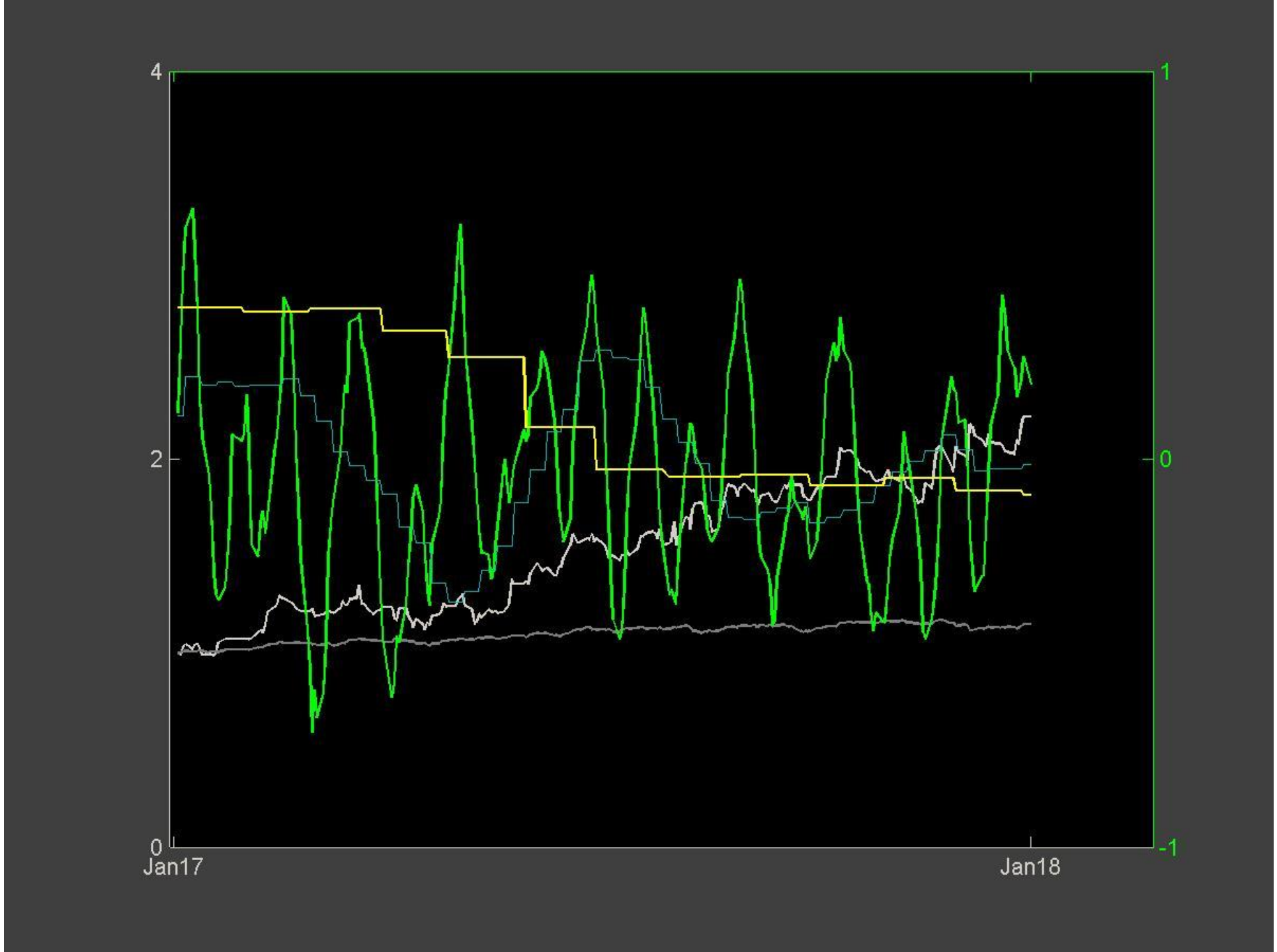
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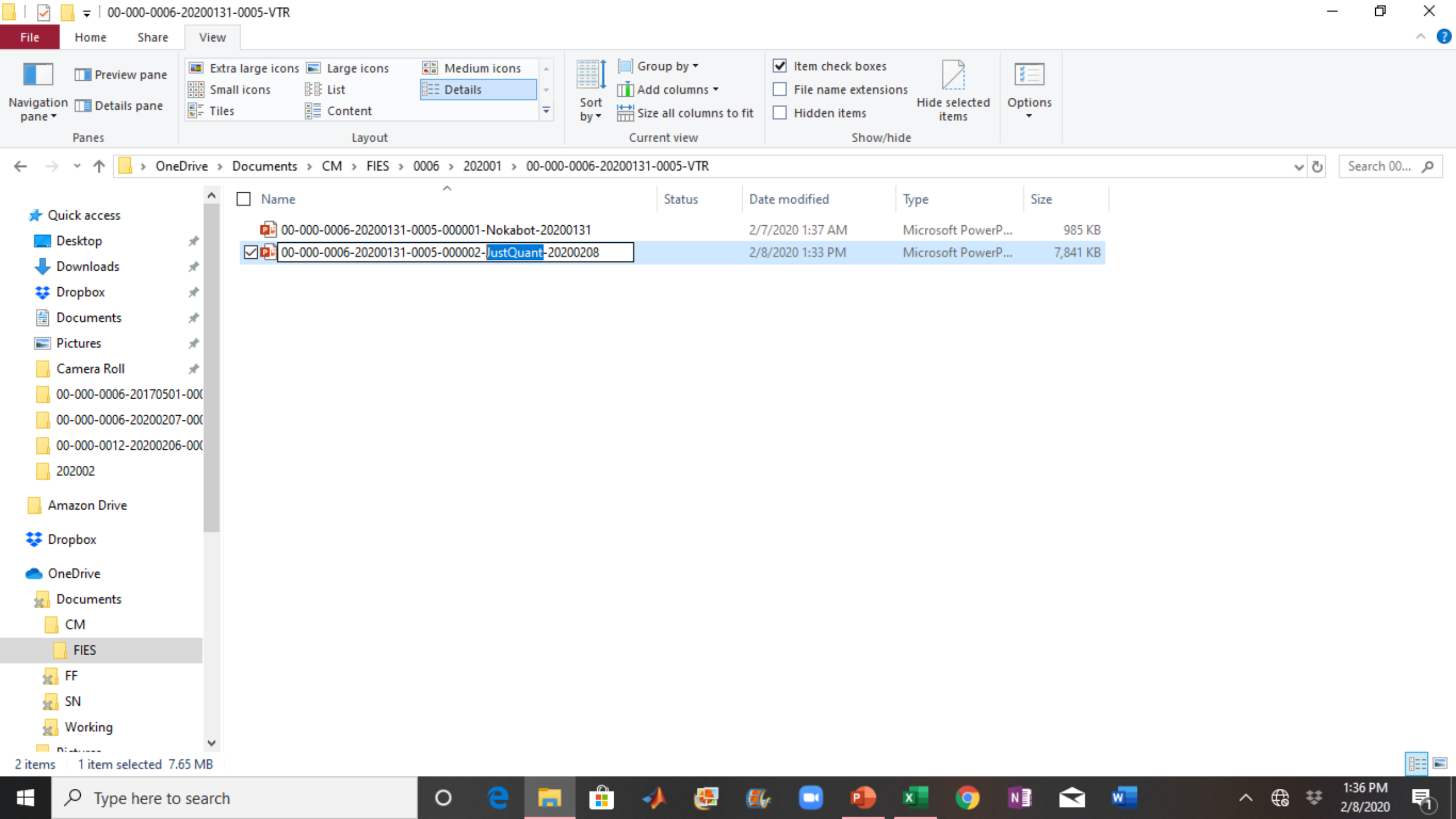
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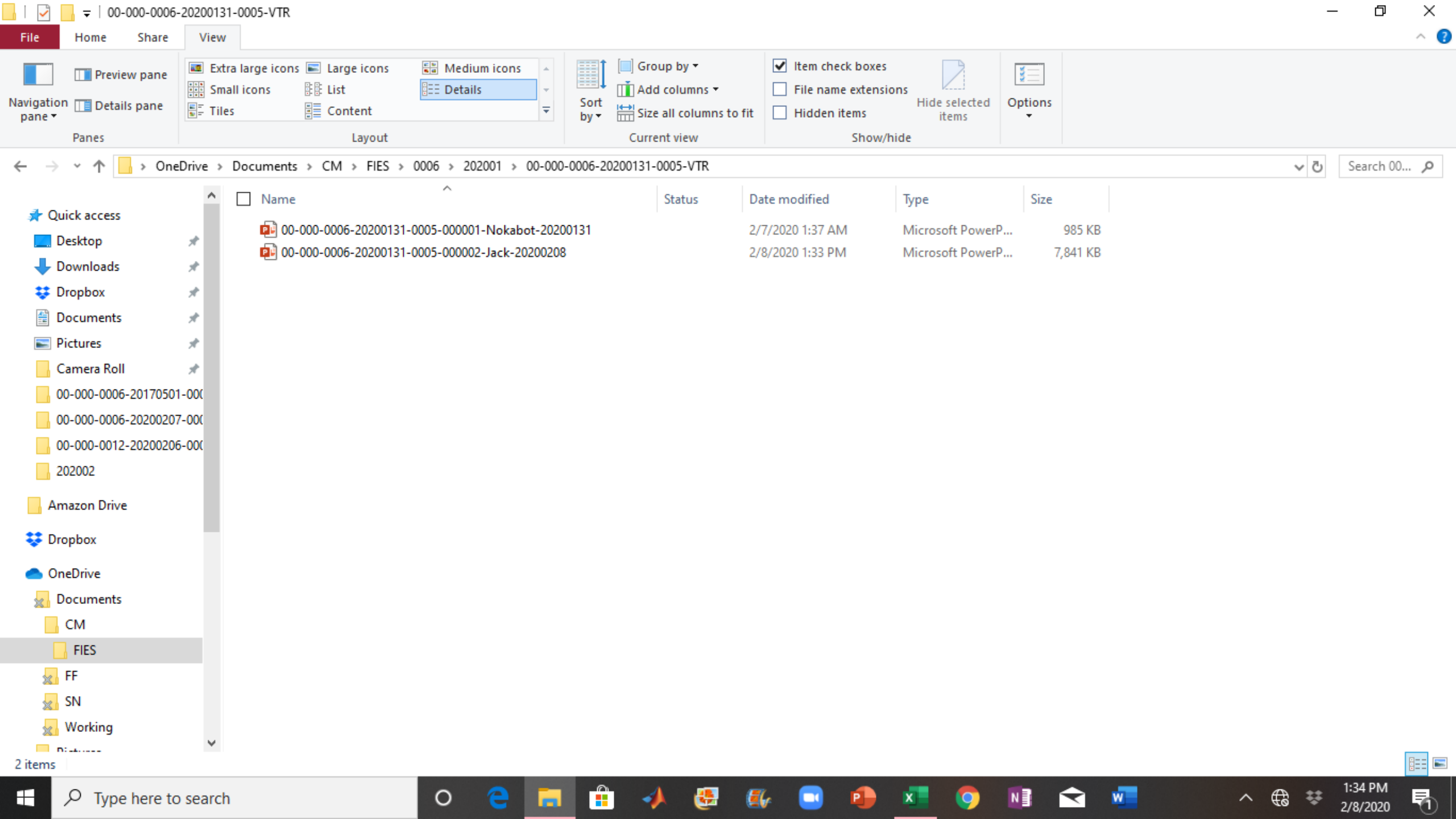
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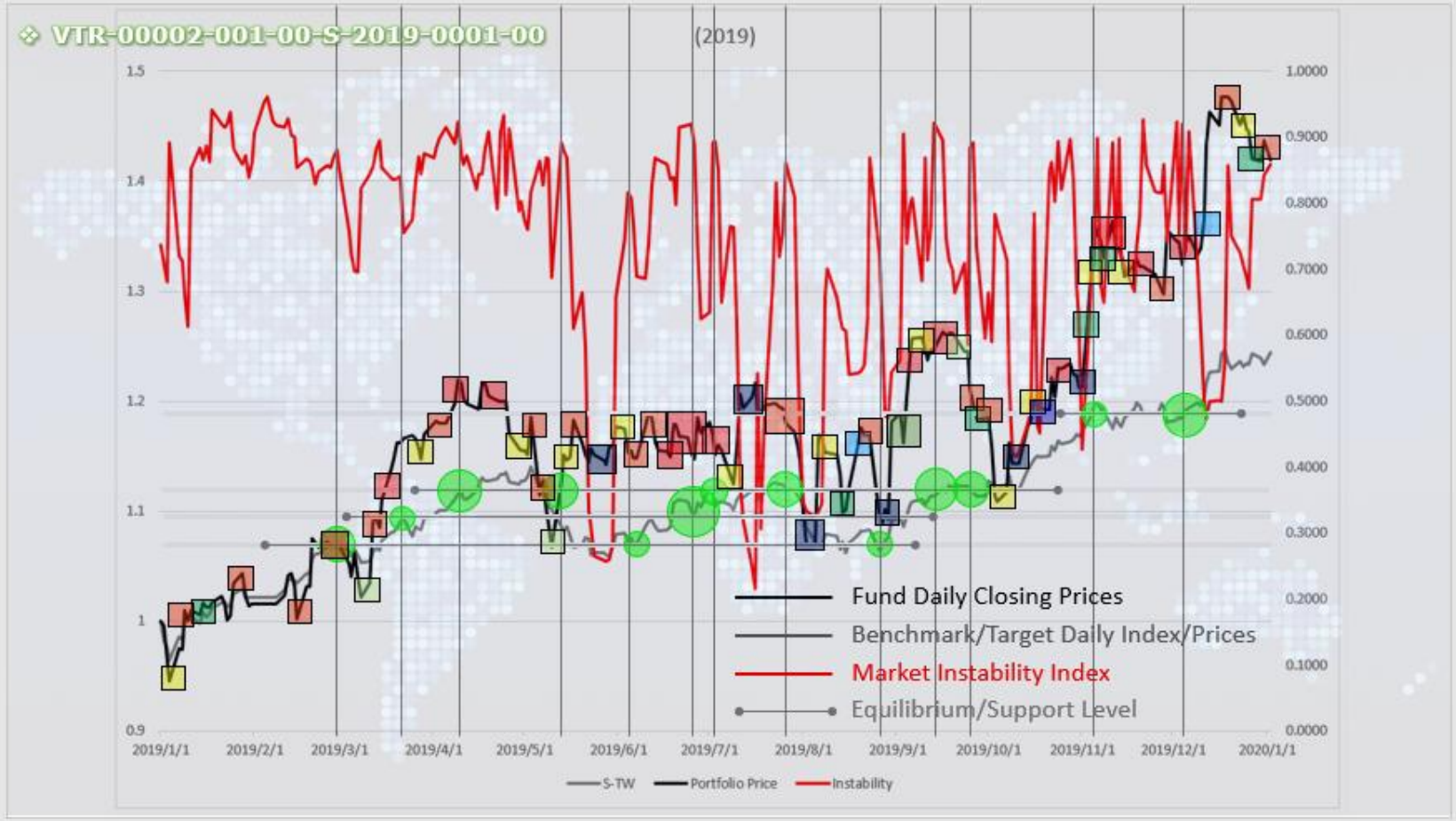

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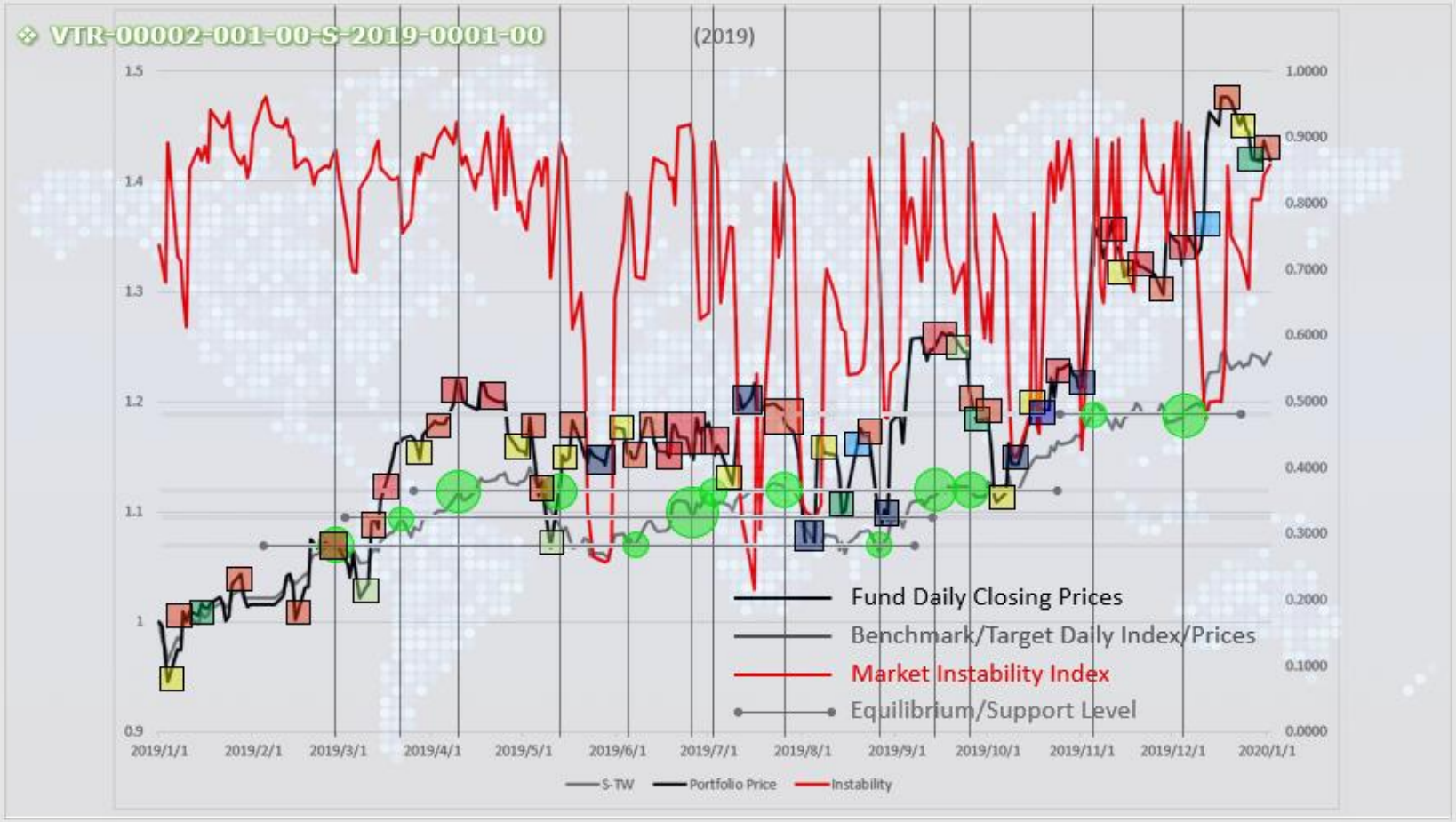

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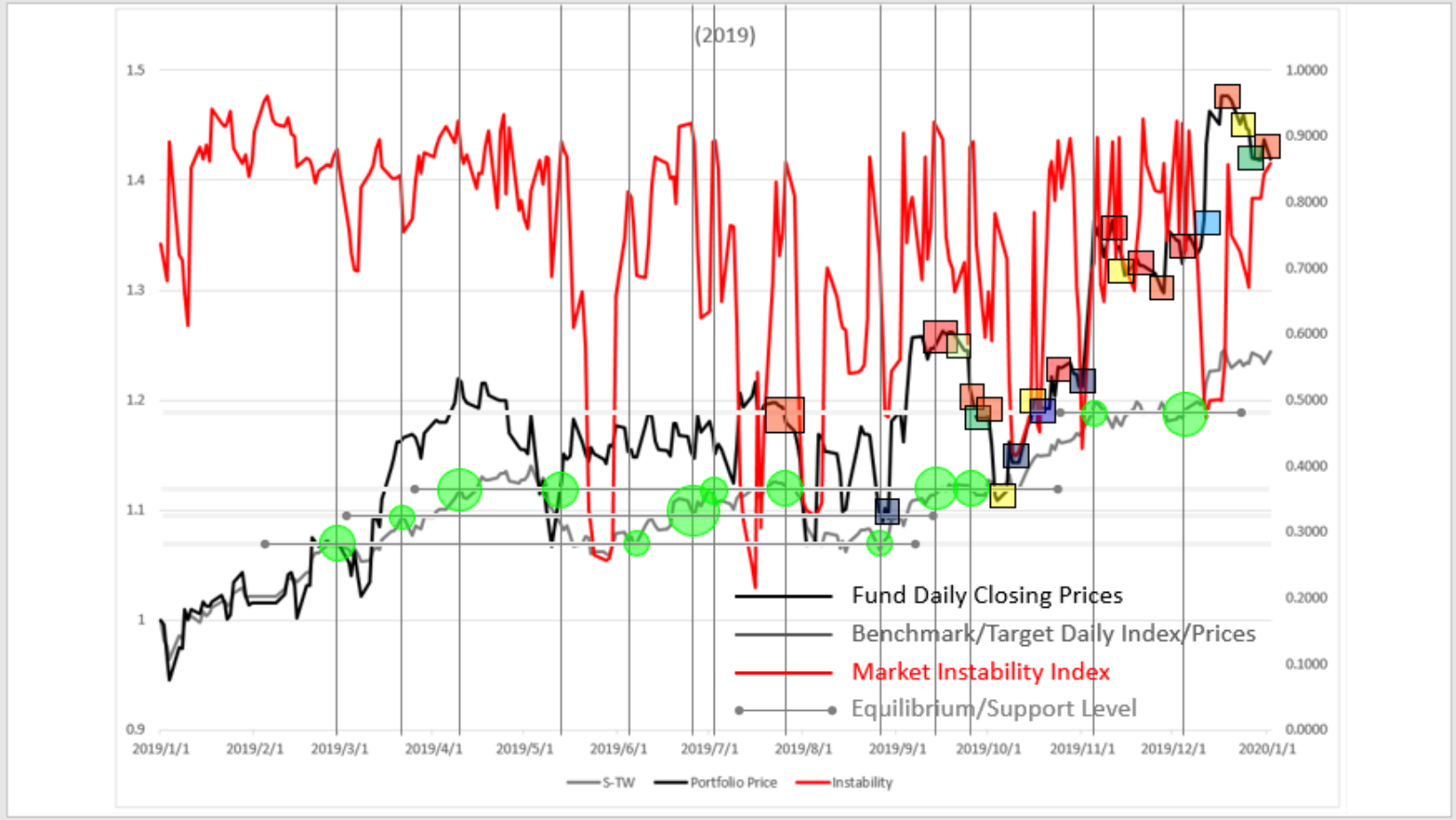

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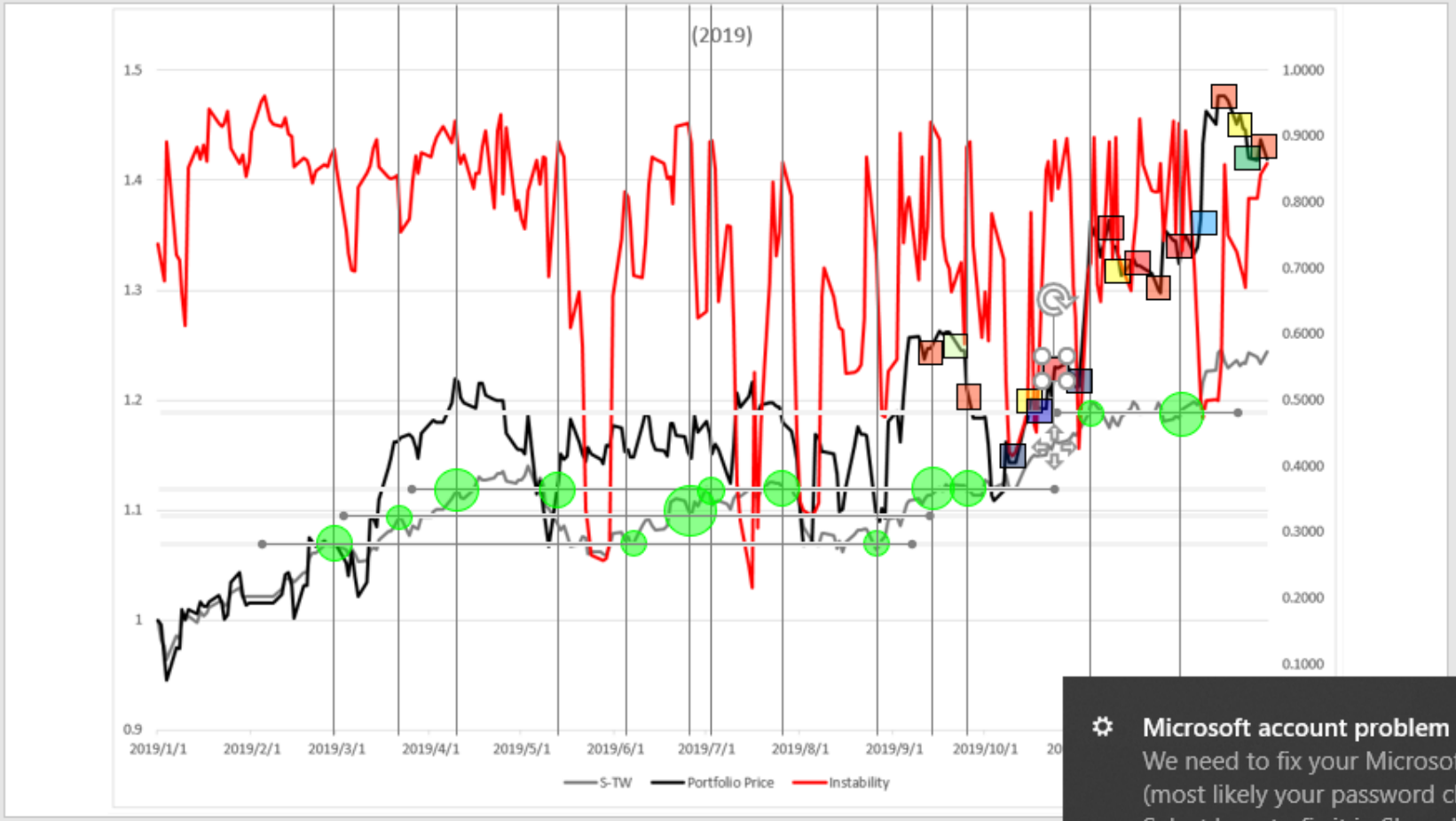

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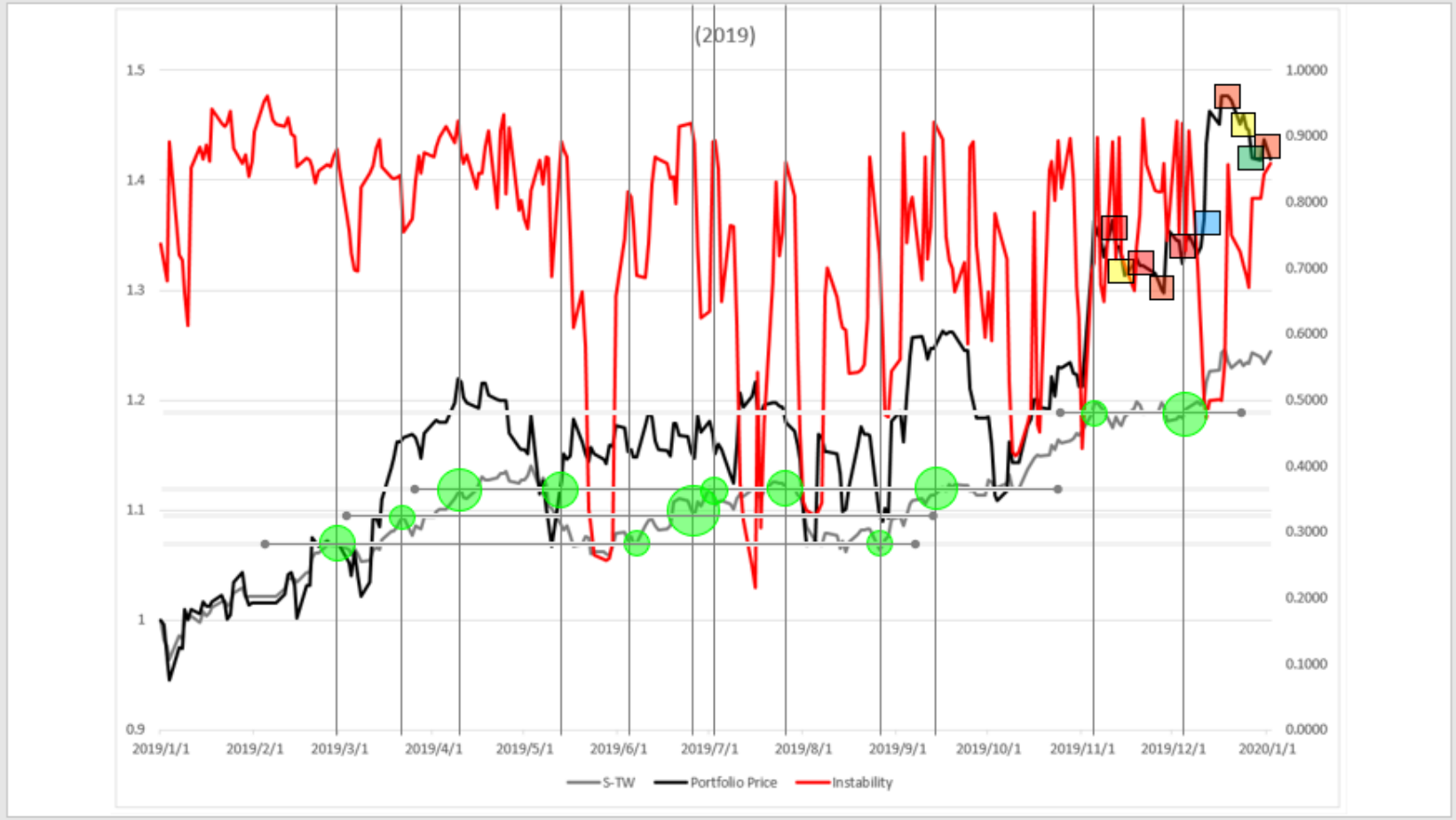

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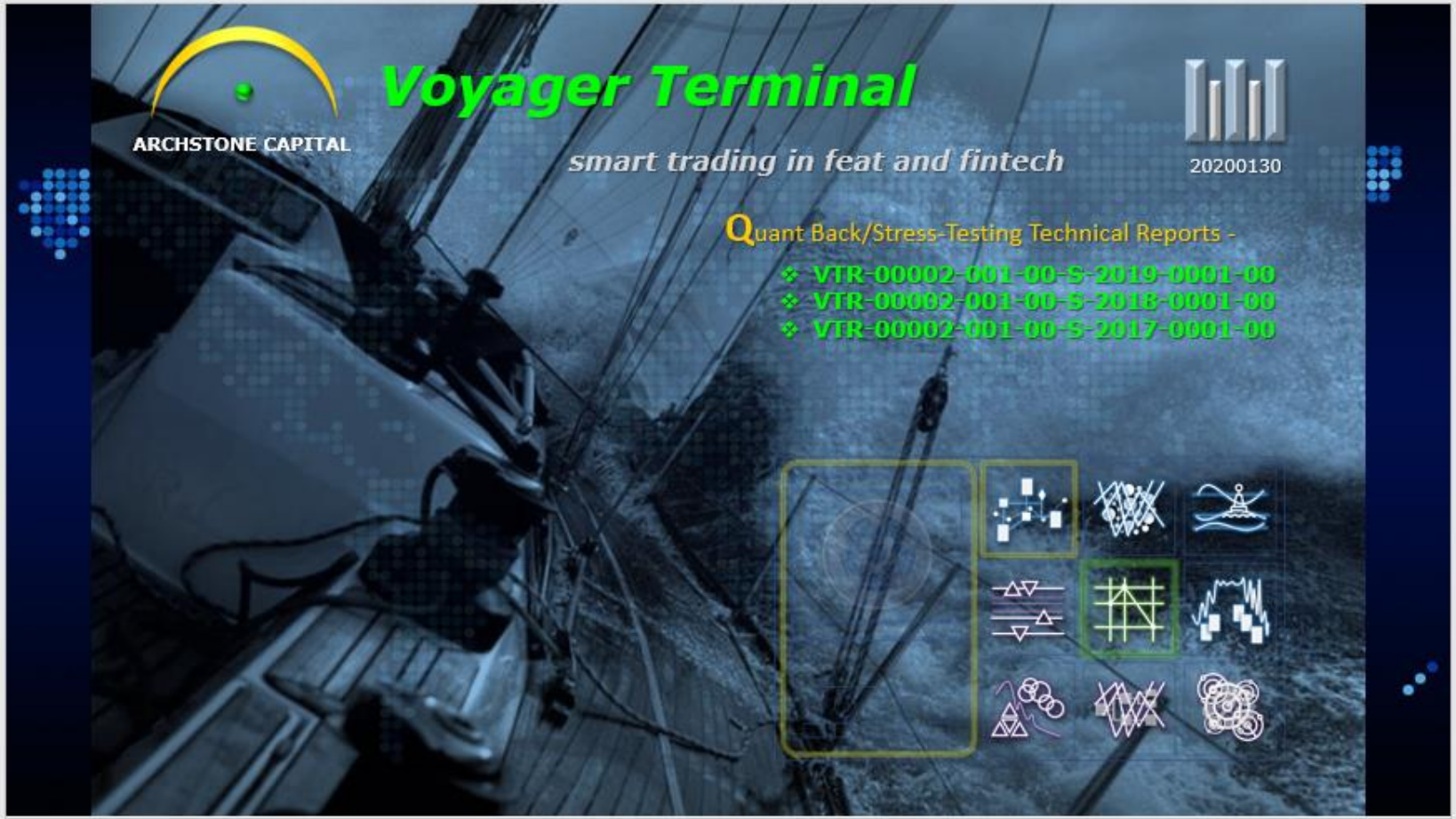

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Authors: Selena Lin Tags: Add a tag Title: PowerPoint 簡報

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Jack's Portfolio with TWSE - jenh

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撰寫

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登入後，系統會一併將您登入 Google 各項服務的 Hangouts 用戶端。
瞭解詳情

第 4 個，共有許多個

Jack's Portfolio with TWSE

收件匣 ×

林詩珊
寄給 我

2020年1月31日 上午7:26 (7 天前)

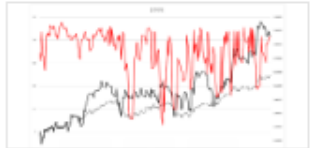
Dr. Jeng,

已經完成Jack提供的投組跟不穩定指標的圖.

然後先說明一下~因為你可能也會發現(尤其2018年)
就是 (不穩定指標+價格走勢) 跟 (PDI+價格走勢) 會覺得兩張的價格走勢不太一樣
因為PDI的線圖是沿用之前已經解好的程式,是預設260個交易日
(不穩定指標+價格走勢) 我是用實際日期年頭到年尾
所以會有大概1-2天的差異
先跟你說明一下.

Best,

Selena



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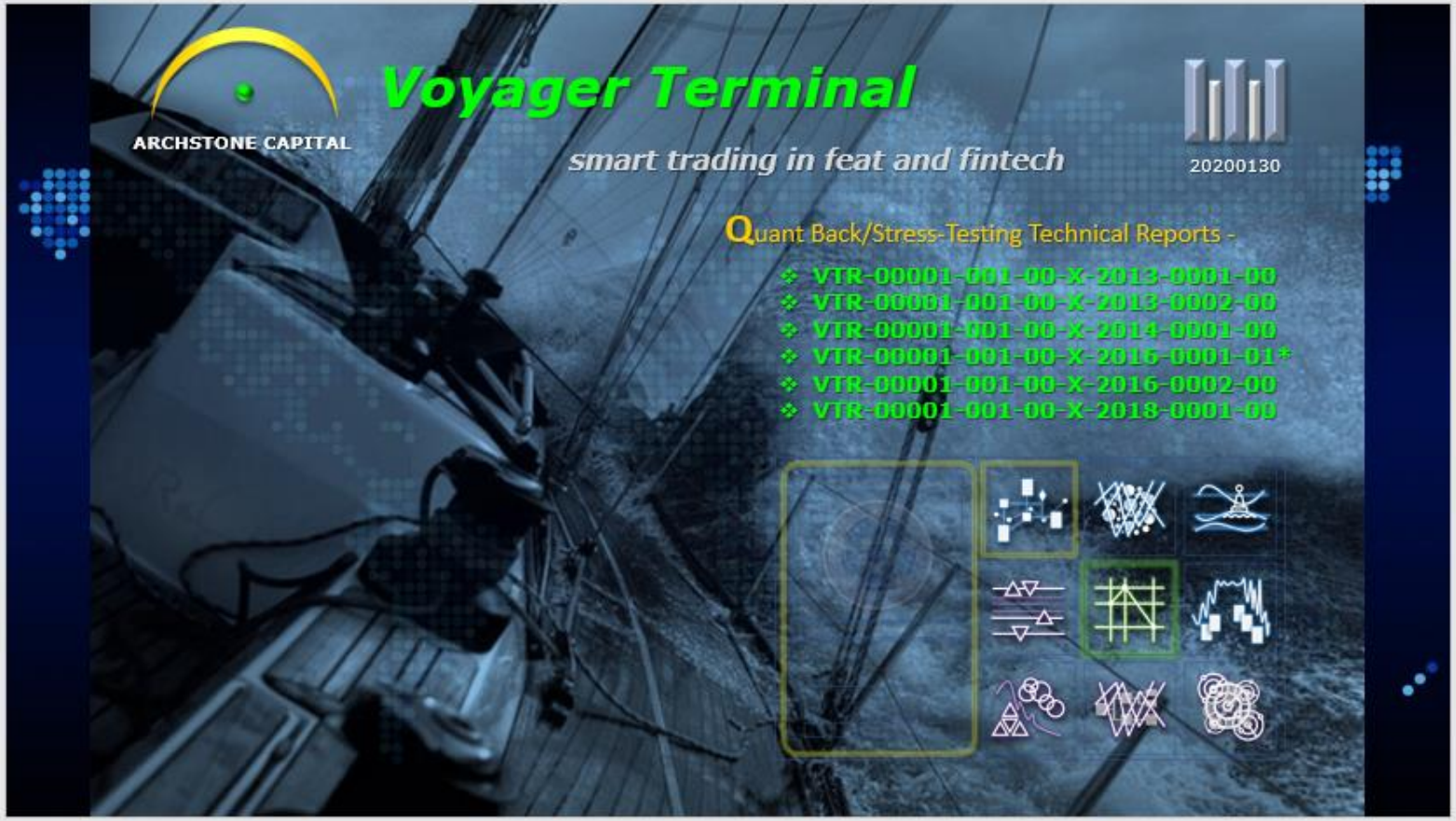

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