

RESEARCH

ANALYSIS

SCAN

Experts in Quant Research and
Algorithmic Trading Systems Development

Falcon

Falcon is intraday breakout trading system which trades E-mini Russell 2000.

Falcon was developed in early 2016 and from that time it proved capability of long-term functioning and bringing stable profits and adaptability to the changing conditions of the markets.

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.

Falcon 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	\$ 2920
Max. Risk per Trade	\$ 1000
Max. Drawdown	\$ 4130
Profit Factor	1.60
Suggested Capital	\$ 6800

The presented results as well as presented equity:

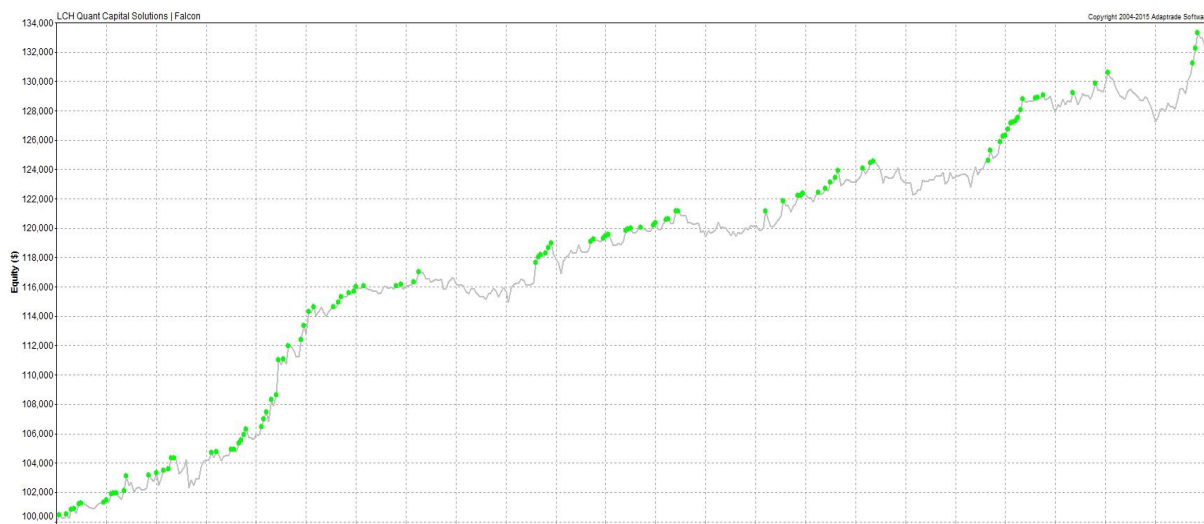
- come from walk-forward tests and simulated trading of the said system
- contain NO in-sample* data and are comprised **solely of out-of-sample** data**
- incorporate stoploss and transaction cost of \$10 and slippage \$10 roundturn
- simulate trading with one contract without the application of position 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 | 2007 – 8/2018

Equity curve



Annual Results

Annual Returns									
Year	Net Profit	Add/With	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac	Sharpe
2018	\$2,285.00	\$0.00	\$51,800.00	4.615	2.832	10	50.00	2.242	0.1004
2017	\$905.00	\$0.00	\$49,515.00	1.862	6.659	45	44.44	1.138	0.1053
2016	\$4,135.00	\$0.00	\$48,610.00	9.297	2.365	34	70.59	2.469	0.5210
2015	\$1,160.00	\$0.00	\$44,475.00	2.678	5.097	51	54.90	1.173	0.1194
2014	\$3,130.00	\$0.00	\$43,315.00	7.789	2.611	41	58.54	1.713	0.5682
2013	(\$130.00)	\$0.00	\$40,185.00	-0.3225	4.278	33	45.45	0.9646	-0.01321
2012	\$1,990.00	\$0.00	\$40,315.00	5.192	1.883	36	63.89	1.867	0.5110
2011	\$2,140.00	\$0.00	\$38,325.00	5.914	5.384	49	53.06	1.329	0.2269
2010	\$315.00	\$0.00	\$36,185.00	0.8782	3.159	27	59.26	1.128	0.1202
2009	\$1,835.00	\$0.00	\$35,870.00	5.392	1.848	31	51.61	2.076	0.4534
2008	\$10,620.00	\$0.00	\$34,035.00	45.36	7.821	54	57.41	2.319	0.6991
2007	\$3,415.00	\$0.00	\$23,415.00	17.07	4.931	50	56.00	1.605	0.4908
Ave	\$2,650.00	\$0.00	\$40,503.75	8.810	4.072	38.42	55.43	1.669	0.3252
SD	\$2,803.90	\$0.00	\$7,845.50	12.39	1.941	12.59	7.386	0.5252	0.2380

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 = \$50

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