



QUANT 2019 14th edition

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QUANTITATIVE & ASSET MANAGEMENT WORKSHOP
21st - 22nd FEBRUARY 2019, Venice
Scuola Grande di San Giovanni Evangelista



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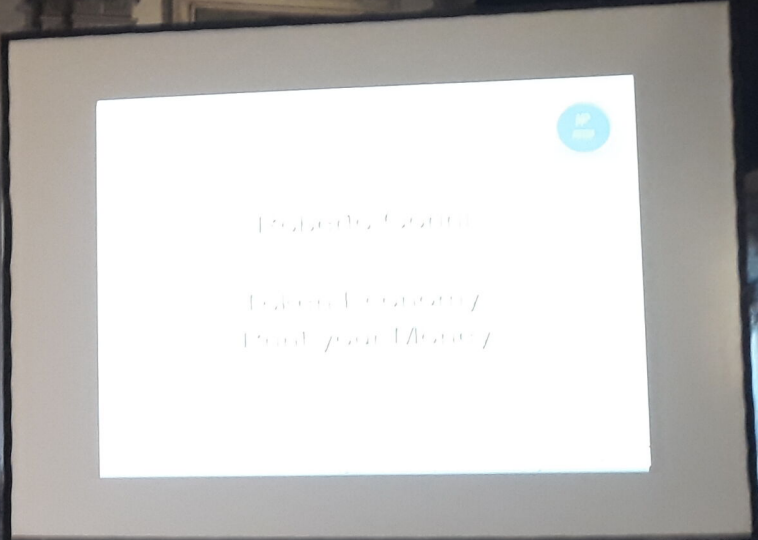
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The Lead Quantitative & Asset Management Event in Europe
February 21st - 22nd 2019, VENICE

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Wealthyplatform

Create profits on the capital entered by the end investor through automatic trading

It's sold, rented out on a turnkey basis.

It does not need any knowledge of Trading.

The End-investor just has to check on how it's going, whenever he wants.

Creates profits for investors who invest in the development of the platform

The Concept

Wealthyplatform;

with its team builds a lightweight and flexible structure with a short chain or rather

Minimizes capital transfers by reducing costs and eliminating intermediaries.

At the same time with the system of independent cells-boxes each with its own algorithm

has strong and solid risk control.

Because drawdown can never be simultaneous to all cells-boxes.

Box cells are equipped with highly performing optimized algorithms or portfolios.

In this document there are **the tests**

Next page there is concept model and development

Invetsors Ratios	2019	2020	2021
Return on Invested capital	35%	46%	58%
Return on Equity	26%	25%	24%
IRR	149%		
NPV	1.562.443		

Income Statement			
	2019	2020	2021
Revenue	€ 312.000	€ 324.500	€ 367.854
Direct Costs			
Gross Margin	€ 312.000	€ 324.500	€ 367.854
Gross Margin %	100%	100%	100%
Operating Expenses			
Salaries & Wages	€ 63.350	€ 63.350	€ 63.350
Employee Related Expenses	€ 5.470	€ 5.470	€ 5.470
Telephone	€ 2.400	€ 2.400	€ 2.400
Insurance	€ 1.440	€ 1.440	€ 1.440
Rent&Services	€ 12.000	€ 12.000	€ 12.000
Utilities Services	€ 5.000	€ 5.000	€ 5.000
Marketing	€ 10.000	€ 6.000	€ 6.000
Financial reserve	€ 5.000	€ 5.000	€ 5.000
Services	€ 12.000	€ 12.000	€ 12.000
Car rent	€ 8.400	€ 8.400	€ 8.400
Platform development	€ 25.000		
Total Operating Expenses	€ 150.060	€ 121.060	€ 121.060
Operating Income	€ 161.940	€ 203.440	€ 246.794
Interest Incurred	€ 22.166	€ 20.752	€ 16.886
Depreciation and Amortization	€ 1.000	€ 1.000	€ 1.000
Income Taxes	€ 26.367	€ 34.521	€ 43.492

Total Expenses	€ 199.593	€ 177.333	€ 182.438
Net Profit	€ 112.407	€ 147.167	€ 185.416
Net Profit / Sales	36%	45%	50%

Balance Sheet

	2019	2020	2021
Cash	€ 730.219	€ 839.960	€ 984.901
Accounts Receivable	€ 0	€ 0	€ 0
Inventory			
Other Current Assets			
Total Current Assets	€ 730.219	€ 839.960	€ 984.901
Long-Term Assets	€ 10.000	€ 10.000	€ 10.000
Accumulated Depreciation	-€ 1.000	-€ 2.000	-€ 3.000
Total Long-Term Assets	€ 9.000	€ 8.000	€ 7.000
Total Assets	€ 739.219	€ 847.960	€ 991.901
Accounts Payable	€ 0	€ 0	€ 0
Income Taxes Payable	€ 26.367	€ 34.521	€ 43.492
Sales Taxes Payable	€ 0	€ 0	€ 0
Short-Term Debt	€ 46.580	€ 50.446	€ 54.633
Prepaid Revenue			
Total Current Liabilities	€ 72.947	€ 84.967	€ 98.125
Long-Term Debt	€ 233.865	€ 183.419	€ 128.786
Total Liabilities	€ 306.812	€ 268.386	€ 226.911
Paid-In Capital	320.000	320.000	320.000
Retained Earnings	€ 112.407	€ 259.574	€ 444.990
Total Owner's Equity	€ 432.407	€ 579.574	€ 764.990
Total Liabilities & Equity	€ 739.219	€ 847.960	€ 991.901
	€ 0	€ 0	€ 0

CashFlow Statement

	2019	2020	2021
Net Cash Flow from Operations			
Net Profit	€ 112.407	€ 147.167	€ 185.416
Depreciation & Amortization	€ 1.000	€ 1.000	€ 1.000
Change in Accounts Receivable	€ 0	€ 0	€ 0
Change in Inventory	0	0	0
Change in Accounts Payable	€ 0	€ 0	€ 0
Change in Income Tax Payable	€ 26.367	€ 8.154	€ 8.971
Change in Sales Tax Payable	€ 0	€ 0	€ 0
Change in Prepaid Revenue	0	0	0
Net Cash Flow from Operations	€ 139.774	€ 156.321	€ 195.387
Investing & Financing			
CAPEX	-€ 10.000	€ 0	€ 0
Short-Term Debt	€ 46.580	€ 3.866	€ 4.187
Long-Term Debt	€ 233.865	-€ 50.446	-€ 54.633
Change in Equity	320.000	-	-
Net casfflow changes after Investing & Fi	€ 590.445	-€ 46.580	-€ 50.446
Net Cash changes	€ 730.219	€ 109.741	€ 144.941
Opening	0	730219	839960
Closing	€ 730.219	€ 839.960	€ 984.901



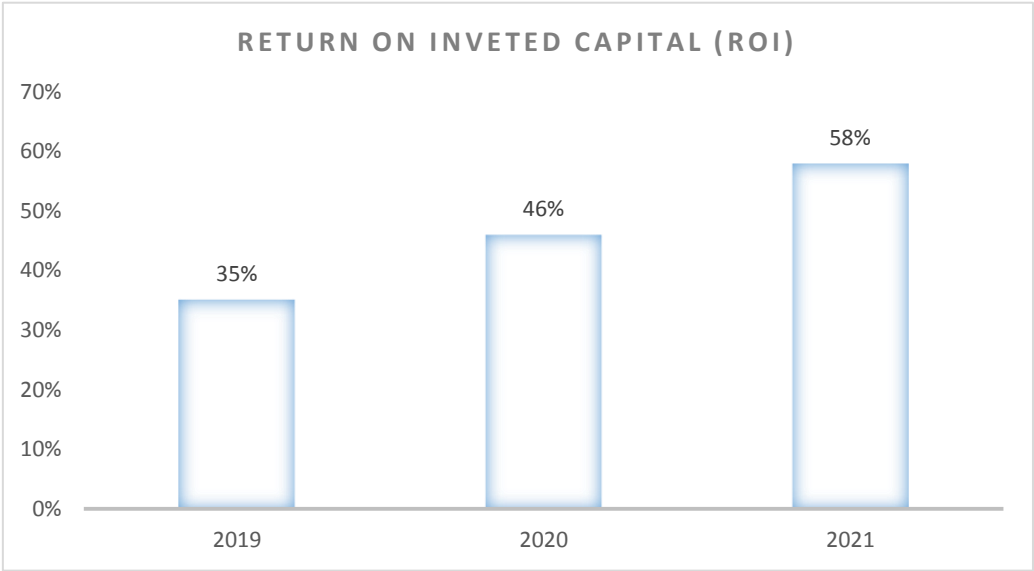
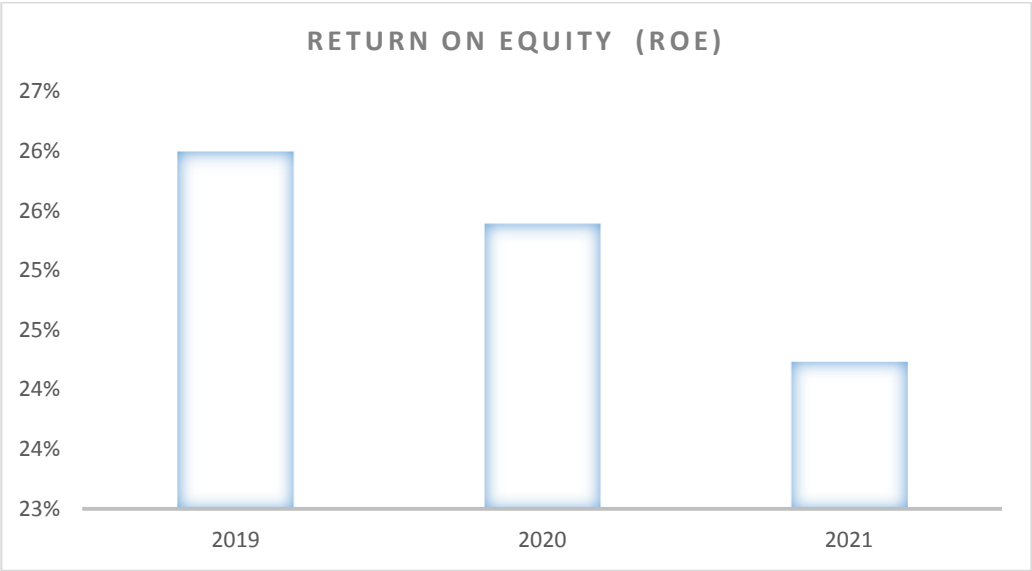


		1	2	3
	2018	2019	2020	2021
	Initial Investment			
Cashflow to Firm	-€ 320.000	€ 730.219	€ 109.741	€ 144.941
IRR		149%		

Discounted Cashflows	-	320.000	660.436	89.769	107.232
Terminal Value					1.025.007
Discounted Cashflows with terminal value	-	320.000	€ 660.436	€ 89.769	€ 1.132.238
NPV		1.562.443			

		2019	2020	2021
Return on Invested Capital				
Invested Capital	320.000			
Net Profit		€ 112.407	€ 147.167	€ 185.416
Return on Invested Capital (ROI)		35%	46%	58%

		2019	2020	2021
Return On Equity				
Equity		€ 432.407	€ 579.574	€ 764.990
Net Profit		€ 112.407	€ 147.167	€ 185.416
Return On Equity (ROE)		26%	25%	24%



Terminal Growth rate	1,00%
US Risk Free Rate	3,15%
Green Energy Beta	0,71
Equity market risk premium	5,65%
Country Risk Premium	0,57%
Specific Risk Premium	3%
Discount rate	11%

64511	2019.01.11 13:00	sell	20303	135.67	1.15345	1.15516	1.14966		
64512	2019.01.11 13:00	buy	20304	135.66	1.15346	1.15055	1.15595		
64513	2019.01.11 13:00	modify	20292	137.15	1.15206	1.14913	1.15875		
64514	2019.01.11 14:00	close	20297	136.86	1.15320	1.15861	1.14499	-40479.13	13546389.28
64515	2019.01.11 16:00	buy	20305	135.69	1.15266	1.14355	1.16485		
64516	2019.01.11 16:00	close	20303	135.67	1.15266	1.15516	1.14966	8902.27	13555291.55
64517	2019.01.11 16:00	buy	20306	135.68	1.15266	1.15095	1.15645		
64518	2019.01.11 16:00	buy	20307	135.68	1.15266	1.14765	1.15745		
64519	2019.01.11 16:08	s/l	20306	135.68	1.15095	1.15095	1.15645	-20554.73	13534736.82
64520	2019.01.11 16:10	s/l	20304	135.66	1.15055	1.15055	1.15595	-34707.60	13500029.22
64521	2019.01.11 16:12	s/l	20302	136.92	1.15033	1.15033	1.16433	6622.83	13506652.05
64522	2019.01.11 16:16	s/l	20292	137.15	1.14913	1.14913	1.15875	-36065.20	13470586.85
64523	2019.01.11 16:23	s/l	20307	135.68	1.14765	1.14765	1.15745	-59628.06	13410958.79
64524	2019.01.11 16:47	t/p	20294	137.04	1.14605	1.15534	1.14605	66953.15	13477911.94
64525	2019.01.11 17:00	buy	20308	134.74	1.14699	1.14328	1.16158		
64526	2019.01.11 17:00	close	20293	137.22	1.14699	1.15588	1.13478	63276.40	13541188.34
64527	2019.01.11 17:00	sell	20309	134.73	1.14698	1.15609	1.14219		
64528	2019.01.11 17:00	sell	20310	134.73	1.14698	1.15389	1.14139		
64529	2019.01.11 17:00	buy	20311	134.72	1.14699	1.14278	1.15458		
64530	2019.01.11 17:00	sell	20312	134.72	1.14698	1.15199	1.14219		
64531	2019.01.11 17:00	sell	20313	134.71	1.14698	1.15349	1.14399		
64532	2019.01.11 17:00	sell	20314	134.71	1.14698	1.15219	1.14449		
64533	2019.01.11 17:00	sell	20315	134.70	1.14698	1.15299	1.14459		
64534	2019.01.11 17:00	sell	20316	134.70	1.14698	1.15299	1.12749		
64535	2019.01.11 17:00	sell	20317	134.69	1.14698	1.15319	1.12699		
64536	2019.01.11 17:00	sell	20318	134.68	1.14698	1.15129	1.12949		
64537	2019.01.11 18:00	modify	20308	134.74	1.14699	1.14441	1.16158		
64538	2019.01.11 18:00	sell	20319	134.15	1.14774	1.15055	1.14265		
64539	2019.01.11 18:00	modify	20309	134.73	1.14698	1.15528	1.14219		
64540	2019.01.11 18:00	close	20310	134.73	1.14775	1.15389	1.14139	-9432.15	13531756.19
64541	2019.01.11 18:00	modify	20311	134.72	1.14699	1.14391	1.15458		
64542	2019.01.11 18:00	close	20315	134.70	1.14775	1.15299	1.14459	-9430.04	13522326.15
64543	2019.01.11 18:00	close	20316	134.70	1.14775	1.15299	1.12749	-9430.04	13512896.11
64544	2019.01.11 18:00	close	20317	134.69	1.14775	1.15319	1.12699	-9429.34	13503466.77
64545	2019.01.11 18:00	modify	20318	134.68	1.14698	1.15048	1.12949		
64546	2019.01.11 19:00	modify	20319	134.15	1.14774	1.14926	1.14265		
64547	2019.01.11 19:00	sell	20320	134.12	1.14781	1.15272	1.14112		
64548	2019.01.11 20:00	modify	20308	134.74	1.14699	1.14488	1.16158		
64549	2019.01.11 20:00	modify	20311	134.72	1.14699	1.14438	1.15458		
64550	2019.01.11 21:00	close	20308	134.74	1.14707	1.14488	1.16158	546.28	13504013.05
64551	2019.01.11 21:00	close	20319	134.15	1.14708	1.14926	1.14265	7326.92	13511339.97
64552	2019.01.11 21:00	close	20309	134.73	1.14708	1.15528	1.14219	-1567.96	13509772.01
64553	2019.01.11 21:00	close	20305	135.69	1.14707	1.14355	1.16485	-66521.83	13443250.18
64554	2019.01.11 21:00	close	20311	134.72	1.14707	1.14438	1.15458	546.20	13443796.38
64555	2019.01.11 21:00	close	20312	134.72	1.14708	1.15199	1.14219	-1567.84	13442228.54
64556	2019.01.11 21:00	close	20313	134.71	1.14708	1.15349	1.14399	-1567.72	13440660.82
64557	2019.01.11 21:00	close	20314	134.71	1.14708	1.15219	1.14449	-1567.72	13439093.10
64558	2019.01.11 21:00	close	20318	134.68	1.14708	1.15048	1.12949	-1567.38	13437525.72
64559	2019.01.11 21:00	close	20320	134.12	1.14708	1.15272	1.14112	8143.75	13445669.47

		RECAP	portfolio	n° 40 Algorithms
inizio	Janury	2014	initial capital	10.000
	January	2015	the capital is	23.019,16
	January	2016	the capital is	238.520,74
	January	2017	the capital is	1.229.745,54
	January	2018	the capital is	4.888.061,66
11.Jän	January	2019	the capital is	13.445.669,47

best regards from

Adelmo Tirelli

and Collaborators

22.Jän.19

CAMPIELLO
DE LA SCUOLA



SCUOLA GRANDE SAN GIOVANNI EVANGELISTA
DE VENEZIA
Insieme alla Università Ca' Foscari di Venezia, il Museo
presenta la Mostra "Cultura e Arte nel Rinascimento
e Barocco" allestita dal Museo di Storia
e Arte della Scuola Grande di San Giovanni Evangelista
Dipinti di Jacopo Tintoretto, Sebastiano
Tiepolo, Paolo Veronese e Giovanni Battista
Tiepolo. Curato da
Angelo Marzotto.



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