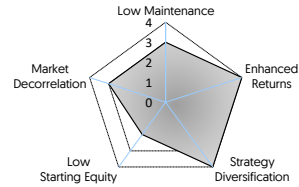


### DESCRIPTION

Alkemy™ is a specialized professional-grade algorithm consisting of 7 high-performing multi-asset trading systems focusing on the SP500 index, bonds, bitcoin, hard & soft commodities, real-estate, carbon credits and US treasuries. Trading is scaled across a mix of market & limit-based systems relying on both price dynamics and the capture of derivatives pricing inefficiencies. This long-short algorithm offers 2 layers of risk management through the use of short positions and extreme decorrelation. Each trading system is autonomous and is rebalanced on a daily basis. Trade signals are issued in the morning preceding the next session and are to be placed or executed at the day session's opening. No trading occurs outside of regular trading hours. A maximum leverage of up to 2:1 is set by default.

### KEY FEATURES

multi-asset	2:1 leverage	no illiquid stocks
ETF/CFD	non-IRA compliant	up to 21 positions
7 systems	\$25,000 minimum	manual
daily	2 risk mngmt layers	\$50 monthly



### TOP EXPECTED RISKS & BENEFITS

Expected maximum drawdown between -25% and -30%	Standalone trading solution targeting non-vanilla markets
Highly decorrelated systems may not track equities long-term appreciation	High decorrelation to enhance a broader portfolio risk-adjusted returns
Risk of total capital loss	Moderate user involvement for more casual traders

### REQUIREMENTS

- ➔ A minimum starting equity of \$25,000. However, \$50,000 is recommended in order to better absorb commissions and subscription fees.
- ➔ A low-cost brokerage account such as Interactive Brokers Pro. Zero-commission brokerages are strongly discouraged against due to PFOF and poor IT structures.
- ➔ If trading CFDs, a trading account set with a leverage of at least 30:1.
- ➔ If trading ETFs, a low-cost brokerage account such as Interactive Brokers Pro and permission to trade US ETFs.
- ➔ This algorithm is NOT suitable for IRAs due to the default use of leverage & margin.
- ➔ Self-availability and commitment to execute trades manually as autotrading is strongly advised against due to unreliability and unnecessary added cost concerns.
- ➔ Self-discipline to execute every single trading signal consistently so as to ensure integrity in the realization of the algorithm's statistical edge.
- ➔ Basic understanding of trading, risk/reward, expectancy and ideally an experience trading actively through the latest crashes [dot-com + subprimes + covid].

### BACKTESTED STATISTICS

SAMPLE	
Period	Apr. 2017 - Dec. 2023
Total Positions Tested	2,856
Cost & Slippage	1% of daily range

RISK / RETURN	
Avg. Drawdown	-4.26%
Max. Drawdown	-26.76%
Avg. Drawdown Days	8.06
Max. Drawdown Days	141
CAGR	+76.93%

RATIOS	
MAR	2.87
Sharpe	3.51
R <sup>2</sup>	97.60
Avg. Net Position Gain	2.92%
% Winning Positions	64.53%
% Winning Months	80.25%
% Winning Years	100.00%

### HISTORICAL PERFORMANCE

% Variation	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024													

Actual historical figures as audited by Collective2. Live simulation assumes \$50,000 in starting equity, typical Interactive Brokers commissions of \$0.005 per share, and a \$50 monthly subscription fee. For more in depth statistics, please visit the system's page on Collective2 at <https://collective2.com/details/146853693>.

### DISCLAIMER - PLEASE READ CAREFULLY

These results are based on simulated or hypothetical performance results that have certain inherent limitations. Unlike the results shown in an actual performance record, these results do not represent actual trading. Also, because these trades have not actually been executed, these results may have under- or over-compensated for the impact, if any, of certain market factors, such as lack of liquidity. Simulated or hypothetical trading programs in general are also subject to the fact that they are designed with the benefit of hindsight. No representation is being made that any account will or is likely to achieve profits or losses similar to those being shown. In addition, hypothetical trading does not involve financial risk, and no hypothetical trading record can completely account for the impact of financial risk in actual trading. For example, the ability to withstand losses or to adhere to a particular trading program in spite of trading losses are material points which can also adversely affect actual trading results. There are numerous other factors related to the markets in general or to the implementation of any specific trading program, which cannot be fully accounted for in the preparation of hypothetical performance results and all of which can adversely affect actual trading results. Lastly, no matter the heavy focus on enhancing returns and containing maximum drawdown, please understand that all risk-management claims rely on long-term historical volatility assumptions. Therefore, no risk-free or low-risk trading can be guaranteed at any time and unforeseen events can cause you to lose all your