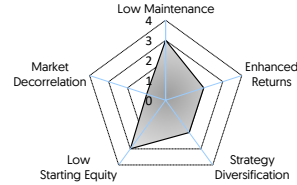


DESCRIPTION

ES Prodigy™ is a concentrated professional-grade algorithm consisting of 11 high-performing index futures trading systems focusing on the SP500 index. Trading is scaled across a mix of market & limit-based systems relying solely on price dynamics. This long-short algorithm offers 3 layers of risk management through enforcing hard stop-losses by way of both price-based and price-agnostic triggers, and the use of short positions. Each trading system is autonomous and is rebalanced on a daily. 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. Notional leverage is capped at 30:1 by default in order to keep the algorithm compliant with the most stringent regulatory limits.

KEY FEATURES

| | | |
|----------------|---------------------|-----------------------|
| index futures | 30:1 leverage | no illiquid contracts |
| E-mini/E-micro | non-IRA compliant | up to 13 positions |
| 11 systems | \$25,000 minimum | manual |
| daily | 2 risk mngmt layers | \$50 monthly |



TOP EXPECTED RISKS & BENEFITS

| | |
|---|--|
| Expected maximum drawdown between -50% and -60% | All-in-one speculative trading solution of long-short & decorrelated systems |
| Long trading logic may be negatively impacted by bear market phases | Diversification building block of a broader portfolio to enhance 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.
- ➔ Ability to trade preferably SP500 CFD with spreads lower than 1.0 point; if not, a low-cost brokerage such as AMP Global, Tradovate or IB Pro for futures.
- ➔ 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, in particular SPY and SSO/SDS.
- ➔ 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 | Sep. 1993 - Dec. 2023 |
| Total Positions Tested | 4,564 |
| Cost & Slippage | 1.8 pts |

| RISK / RETURN | |
|--------------------|---------|
| Avg. Drawdown | -3.23% |
| Max. Drawdown | -25.18% |
| Avg. Drawdown Days | 19.34 |
| Max. Drawdown Days | 121 |
| CAGR | +12.41% |

| RATIOS | |
|------------------------|---------|
| MAR | 0.49 |
| Profit Factor | 1.70 |
| Avg. Net Position Gain | 0.26% |
| % Winning Positions | 61.54% |
| % Winning Months | 73.95% |
| % 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/146853745>.

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