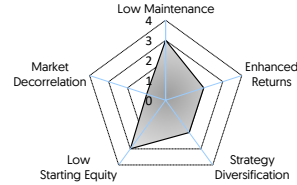## DESCRIPTION

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

Radar chart axes: Low Maintenance, Enhanced Returns, Strategy Diversification, Low Starting Equity, Market Decorrelation

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