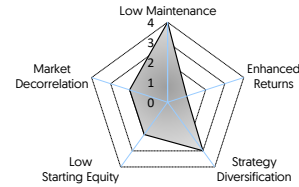


## DESCRIPTION

Portfolio Trader PRO™ is a balanced professional-grade algorithm consisting of a portfolio of 6 high-performing equity trading systems. Trading addresses a basket of different equity risk profiles and employs a blend of quantitative strategies relying solely on price dynamics. This long-only portfolio offers 3 layers of risk management through decorrelation - which is achieved by trading ETF pertaining to various asset classes -, through enforcing hard stop-losses, and through the implementation of proprietary kill switch techniques. Each trading system is autonomous and is rebalanced at least once a month. Risk management is subject to daily monitoring. Trade signals are issued in the morning preceding the next session and are to be executed within the first hour of the regular day session's opening at the trader's discretion. Zero leverage is used at any time by default.

## KEY FEATURES

stocks, bonds, cmtd	no leverage	no illiquid stocks
SP500, Nasdaq, ETF	IRA compliant	up to 43 positions
6 systems	\$50,000 minimum	manual, set & forget
monthly	3 risk mgmt layers	\$30 monthly



## TOP EXPECTED RISKS & BENEFITS

Expected maximum drawdown between -20% and -25%	Outperform the SP500 and regular mutual funds on a risk-adjusted basis
Residual market correlation may be acute in the early phase of a crash	Decorrelated source of 'alpha' for professional money managers
Risk of total capital loss	All-in-one diversified trading portfolio with minimum maintenance

## REQUIREMENTS

- ➔ A minimum starting equity of \$50,000. However, \$100,000 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.
- ➔ In taxable accounts, enabled margin with the only intent to bypass trade settlement restrictions and accommodate overnight rebalancings.
- ➔ In IRAs, avoid margin but request overnight allowance from broker. Always consult with a tax specialist to confirm account settings compatibility with own tax situation.
- ➔ Self-availability and commitment to execute trades manually as autotrading is strongly advised against due to reliability concerns and unnecessary added costs.
- ➔ 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 holding mutual funds through the latest crashes (dot-com + subprimes + covid).

## BACKTESTED STATISTICS

SAMPLE	
Period	Mar. 2003 - Dec. 2023
Total Positions Tested	8,701
Cost & Slippage	1% of daily range

RISK / RETURN	
Avg. Drawdown	-1.82%
Max. Drawdown	-24.78%
Avg. Drawdown Days	13.66
Max. Drawdown Days	509
CAGR	+14.18%

RATIOS	
MAR	0.57
Sharpe	1.33
R²	98.96
Avg. Net Position Gain	2.49%
% Winning Positions	63.34%
% Winning Months	69.60%
% Winning Years	95.24%

## HISTORICAL PERFORMANCE

% Variation	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2016	(1.8)	0.1	2.7	(0.9)	0.3	3.8	0.5	(0.4)	1.0	(2.3)	3.2	(0.3)	<b>+5.9</b>
2017	2.0	2.9	0.7	1.3	2.4	0.3	1.8	1.0	1.9	2.4	1.1	0.3	<b>+19.4</b>
2018	3.7	(3.3)	(1.0)	1.6	0.8	1.1	0.4	2.7	(0.1)	(6.2)	0.6	(2.7)	<b>(2.7)</b>
2019	1.4	0.7	1.5	1.3	(4.2)	4.5	(0.3)	0.3	(0.3)	0.9	0.4	3.3	<b>+9.5</b>
2020	(1.1)	(5.7)	(3.8)	5.3	4.7	2.3	6.2	2.3	(2.8)	-	15.0	1.1	<b>+24.1</b>
2021	21.3	(7.2)	3.6	3.1	3.8	1.6	(2.4)	2.3	(6.0)	5.4	(1.9)	2.6	<b>+26.2</b>
2022	(5.0)	(2.0)	1.7	(1.8)	0.3	(2.9)	2.2	-	(1.9)	1.1	1.6	(3.6)	<b>(10.0)</b>
2023	2.2	(2.6)	(0.5)	0.2	(2.2)	4.6	2.2	(3.6)	(3.9)	(0.2)	1.3	0.9	<b>(1.9)</b>

Actual historical figures as audited by Collective2. Live simulation assumes \$100,000 in starting equity, typical Interactive Brokers commissions of \$0.005 per share, and a \$30 monthly subscription fee. For more in depth statistics, please visit the system's page on Collective2 at <https://collective2.com/details/98995198>.

## 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 financing 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