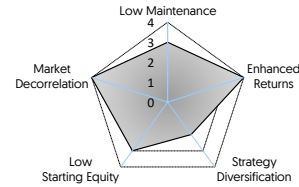## DESCRIPTION

Alkemy™ is a specialized professional-grade algorithm consisting of 8 high-performing multi-asset trading systems focusing on the SP500 index, international equities, 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 & cryptos	2:1 leverage	no illiquid stocks
ETF	non-IRA compliant	up to 22 positions
8 systems	$25,000 minimum	manual
daily/monthly	2 risk mngmt layers	$100 monthly

Radar chart axes: Low Maintenance, Enhanced Returns, Strategy Diversification, Low Starting Equity, Market Decorrelation (scale 0–4)

TOP EXPECTED RISKS & BENEFITS

⊖	⊕
Expected maximum drawdown between -22.5% and -27.5%	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 $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.
➡ This algorithm is NOT suitable for IRAs due to the default use of leverage & margin.
➡ In taxable account, enabled margin.
➡ If trading CFDs, a trading account set with a leverage of at least 30:1.
➡ Permission to trade US ETFs. May need to be reclassified with broker as a 'professional investor' if trading from outside the US.
➡ 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 holding mutual funds through the latest crashes [dot-com + subprimes + covid].

BACKTESTED STATISTICS

SAMPLE	
Period	Apr. 2017 - Jun. 2025
Total Positions Tested	3,540
Cost & Slippage	1% of daily range

RISK / RETURN	
Avg. Drawdown	-2.76%
Max. Drawdown	-21.95%
Avg. Drawdown Days	7.72
Max. Drawdown Days	123
CAGR	+70.12%

RATIOS	
MAR	3.20
Sharpe	2.23
R²	97.52
Avg. Net Position Gain	1.43%
% Winning Positions	65.45%
% Winning Months	82.00%
% Winning Years	100.00%

HISTORICAL PERFORMANCE

% Variation	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	(2.4)	17.9	11.6	(11.9)	9.7	(0.4)	(0.6)	1.7	3.9	(0.3)	10.0	(7.9)	**+31.2**
2025	7.2	(4.8)	(4.6)	0.9	3.8	6.2							

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 $100 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