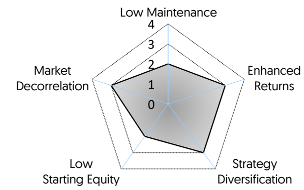
FX PHYSICS — Portfolio Trader DASH™

DESCRIPTION

Portfolio Trader DASH™ is an aggressive professional-grade algorithm consisting of a portfolio of 6 high-performing ETF trading systems. Trading addresses a basket of various sectors, asset classes, world regions, and risk profiles. Its blend of quantitative strategies relies solely on price dynamics. This portfolio offers 2 layers of risk management through decorrelation - which is achieved by maximizing asynchronous ETF returns -, and through enforcing hard stop-losses and early take-profits. 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. An aggressive leverage of 2:1 is set as a maximum.

KEY FEATURES

assets/regions/sectors	2:1 leverage	no illiquid stocks
ETF	non-IRA compliant	up to 39 positions
6 systems	$50,000 minimum	manual, set & forget
monthly/daily	2 risk mngmt layers	$100 monthly



TOP EXPECTED RISKS & BENEFITS

- Expected maximum drawdown between -20% and -25%
- Residual market correlation may be acute in the early phase of a crash
- Risk of total capital loss

+ Turn-key strategy can be used as a stand-alone investment solution
+ Diversification building block of a broader portfolio to enhance 'alpha'
+ 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.
- This algorithm is NOT suitable for IRAs due to the default use of leverage & margin.
- In taxable account, enabled margin.
- 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	Aug. 2011 - Jun. 2025
Total Positions Tested	7,984
Cost & Slippage	1% of daily range

RISK / RETURN	
Avg. Drawdown	1.76%
Max. Drawdown	-16.84%
Avg. Drawdown Days	7.53
Max. Drawdown Days	148
CAGR	+21.87%

RATIOS	
MAR	1.30
Sharpe	1.13
R^2	97.67
Avg. Net Position Gain	0.86%
% Winning Positions	68.16%
% Winning Months	76.79%
% Winning Years	100.00%

HISTORICAL PERFORMANCE

% Variation	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	(1.8)	6.3	4.2	(6.3)	3.6	2.2	1.7	3.4	2.2	(0.8)	7.3	(6.3)	**+15.7**
2025	5.7	(5.2)	(7.1)	(0.5)	5.4	7.4							
2026													
2027													
2028													
2029													
2030													

Actual historical figures as audited by Collective2. Live simulation assumes $60,000 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/146853783.

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 these 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