

# Prime Market Signal Super Index Performance



PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS.

Model Tracking Account Performance | 06-06-2019 through 05-14-2026

Last Daily ROR	MTD Return	YTD	Max Drawdown	Starting Balance	Subscription	Commission per Contract
2.50%	25.05%	44.23%	-51.01%	\$50,000 USD	\$25 USD	\$1.25 USD



DEVELOPER  
Prime Market Signal

PROGRAM  
Super Index

MARKETS  
NQ

PROGRAM STYLE  
Trend / Momentum

Daily Return Distribution

## Current Statistics

Total P&L	\$81,539.50	Winning Sessions	55.29%	Max Drawdown (monthly)	-51.01%
Annual ROI	19.71%	Losing Sessions	44.71%	Date/Max Drawdown	12/30/2022
Profit Factor	1.14	Average Session Gain	1.44%	Current Drawdown	0.00%
Sharpe Ratio	0.70	Average Session Loss	-1.58%	Ulcer Index	6.10
Sortino Ratio	0.29	Best Session	16.36%	Correlation to S&P	0.81
Mar Ratio	0.39	Worst Session	-12.01%	Correlation to AQR MIX	-0.03
Annualized Vol.	34.26%	Max Run Up	163.08%	Correlation to Bonds	0.10

## Monthly Rates of Return

	Monthly Non-Compounded ROR												Annual Summary			
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	DD	StDev	Sharpe
2019						3.29%	1.12%	-0.57%	-0.13%	4.19%	2.68%	1.44%	12.04%	-0.69%	1.76%	3.36
2020	1.30%	-6.31%	-10.17%	13.71%	5.07%	5.73%	8.98%	10.61%	-4.13%	-3.51%	9.80%	5.00%	36.07%	-16.49%	7.55%	1.38
2021	0.16%	-2.58%	2.55%	8.40%	-0.29%	6.89%	5.53%	4.82%	-8.22%	11.42%	2.58%	0.99%	32.24%	-8.22%	5.26%	1.77
2022	-13.25%	-5.36%	4.28%	-17.24%	-1.69%	-9.25%	10.96%	-4.07%	-11.04%	1.87%	3.55%	-9.77%	-51.01%	-51.01%	8.32%	-1.78
2023	12.74%	-0.60%	13.61%	-2.72%	11.71%	8.98%	7.81%	-1.35%	-8.26%	-6.10%	18.09%	5.86%	59.78%	-15.71%	8.56%	2.00
2024	0.20%	8.84%	1.08%	-10.36%	9.61%	9.23%	-6.41%	-2.99%	4.76%	-2.92%	12.45%	-1.00%	22.48%	-10.36%	7.13%	0.89
2025	3.30%	-7.69%	-20.26%	-2.78%	13.70%	7.23%	4.62%	-1.70%	13.40%	13.18%	-9.94%	-5.79%	7.26%	-30.73%	10.59%	0.19
2026	2.00%	-8.99%	-16.66%	42.83%	25.05%								44.23%	-25.65%	24.66%	1.24

### Accounting Notes & Disclaimers:

Stats below and in headline compiled using monthly non-compounded rates of return and month to date returns for the current month. Summary stats like Annualized Return should be discounted given the short length of the track record.

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