

SIF Trading Systems X4 Compounded Performance



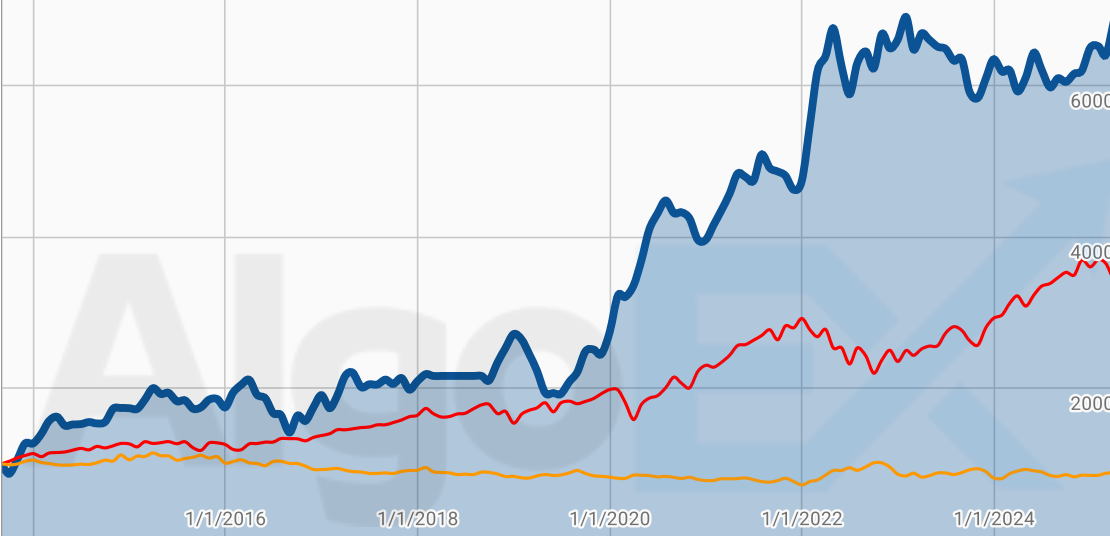
PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS.

Model Tracking Account Performance | 09-03-2013 through 05-07-2025

Last Daily ROR	MTD Return	YTD	Max Drawdown	Current Balance	Subscription	Commission per Contract
-0.22%	-0.33%	13.41%	-33.05%	\$184,155 USD	\$100 USD	\$8.00 USD

Monthly Growth of \$1,000

■ System ■ S&P 500 ■ AQR MIX



DEVELOPER

SIF Trading Systems

PROGRAM

X4 Compounded

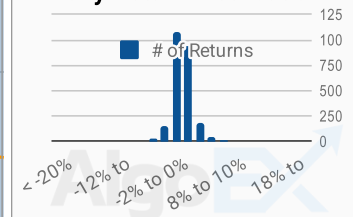
MARKETS

ES

PROGRAM STYLE

Intraday / Momentum

Daily Return Distribution



Current Statistics

Total P&L	\$159,155.41	Winning Sessions	48.34%	Max Drawdown (monthly)	-33.05%
Annual ROI	18.53%	Losing Sessions	51.66%	Date/Max Drawdown	8/31/2016
Profit Factor	1.24	Average Session Gain	1.33%	Current Drawdown	-0.33%
Sharpe Ratio	0.86	Average Session Loss	-1.06%	Ulcer Index	4.76
Sortino Ratio	0.41	Best Session	14.26%	Correlation to S&P	0.08
Mar Ratio	0.56	Worst Session	-8.16%	Correlation to AQR MIX	0.01
Annualized Vol.	27.90%	Max Run Up	643.59%	Correlation to Bonds	0.00

Monthly Rates of Return

	Monthly Compounded ROR												Annual Summary			
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	DD	StDev	Sharpe
2013									-13.45%	21.54%	20.16%	0.35%	26.85%	-13.45%	16.80%	1.47
2014	9.99%	11.85%	3.75%	-7.21%	1.01%	0.31%	1.77%	-1.15%	1.31%	11.37%	0.45%	-0.18%	36.60%	-7.21%	5.65%	1.70
2015	-0.54%	6.78%	8.51%	-3.83%	0.80%	-5.75%	0.61%	-6.07%	1.25%	5.70%	0.45%	-5.88%	0.69%	-13.65%	4.98%	0.12
2016	11.03%	5.35%	3.27%	-9.26%	-2.59%	-10.51%	-1.41%	-14.15%	15.82%	-4.16%	11.41%	9.21%	9.21%	-33.05%	9.69%	0.42
2017	-9.06%	9.47%	13.98%	1.87%	-8.73%	1.92%	-0.14%	3.15%	-2.72%	3.78%	-7.16%	5.44%	9.45%	-17.77%	7.08%	0.48
2018	4.68%	-1.09%							-2.86%	11.61%	7.99%	7.30%	30.08%	-4.77%	5.59%	2.85
2019	-2.76%	-7.16%	-8.83%	-13.37%	-0.07%	-0.66%	8.54%	6.06%	12.42%	0.93%	-2.42%	11.93%	0.99%	-29.23%	8.13%	0.16
2020	17.59%	-0.54%	4.79%	9.98%	10.81%	5.29%	3.96%	-3.70%	0.22%	-1.92%	-6.59%	0.05%	44.62%	-11.59%	6.88%	1.67
2021	4.87%	4.40%	5.34%	5.79%	-0.92%	-1.00%	7.25%	-3.48%	-0.93%	-1.13%	-3.88%	2.76%	19.85%	-9.12%	3.89%	1.42
2022	15.89%	12.50%	3.25%	5.69%	-7.51%	-5.83%	6.95%	2.46%	-3.42%	7.29%	-2.84%	1.76%	39.12%	-12.90%	7.16%	1.45
2023	4.52%	-6.19%	3.28%	-1.22%	-1.45%	-0.44%	-2.38%	0.27%	-6.79%	-1.32%	4.38%	4.13%	-3.95%	-15.45%	3.84%	-0.27
2024	-2.56%	0.26%	-4.44%	3.13%	5.32%	-3.37%	-3.88%	1.98%	-0.77%	1.77%	0.66%	4.91%	2.45%	-14.21%	3.33%	0.23
2025	0.27%	-1.75%	7.13%	7.81%	-0.33%								13.41%	-7.25%	4.49%	2.00

Accounting Notes & Disclaimers:

This track record represents a compounded accounting of the cash profit and loss of client results of the SIF X4 trading program. The starting account balance is \$25K and all profit and loss is added to that account balance, which becomes the basis for all rates of return on this sheet. The original track record showed non-compounded return on the basis of a \$25K account balance which never reflected the addition of profit and loss. It may be viewed [here](#). The P&L of each track record is exactly the same, the difference in rates of return reflect either compound or not compounding P&L.

Past performance is not necessarily indicative of future results. There is always a risk of loss in futures trading. Actual returns may differ from reported results due to differences in contribution dates, commission and fee structures. Unless otherwise specified, the tables and charts above represent the summation of actual trades based on system-specified orders executed through BTR Trading Group, Inc. using the referenced trading system or system vendor for the stated time period. Performance statistics referenced herein represent a model tracking account. This tracking account rises or falls based on the average per trading unit profit and loss achieved by actual clients trading this system. Profits are reinvested and all rates of return are compounded. Subscription fees amortized over the trading days in each month. The above benchmarks are for illustrative purposes only. The AQR MIX Fund and iShares AGG (Bonds) reflect reinvestment income and dividends. The AQR MIX Fund is directly investable. The S&P 500 is unmanaged, not directly investable, reflects reinvestment income and does not reflect the impact of advisory fees. Be advised that any index performance is for the constituents of that index only, and does not represent the entire universe of possible investments within that asset class. Further, there can be limitations and biases to indices such as survivorship, self reporting and instant history. No warranty, representation or guarantee is made with regard to the accuracy of index data. THIS COMMUNICATION IS NOT TO BE CONSTRUED AS AN OFFER TO SELL OR THE SOLICITATION OF AN OFFER TO INVEST IN ANY TRADING SYSTEM.