



ES PRODIGY

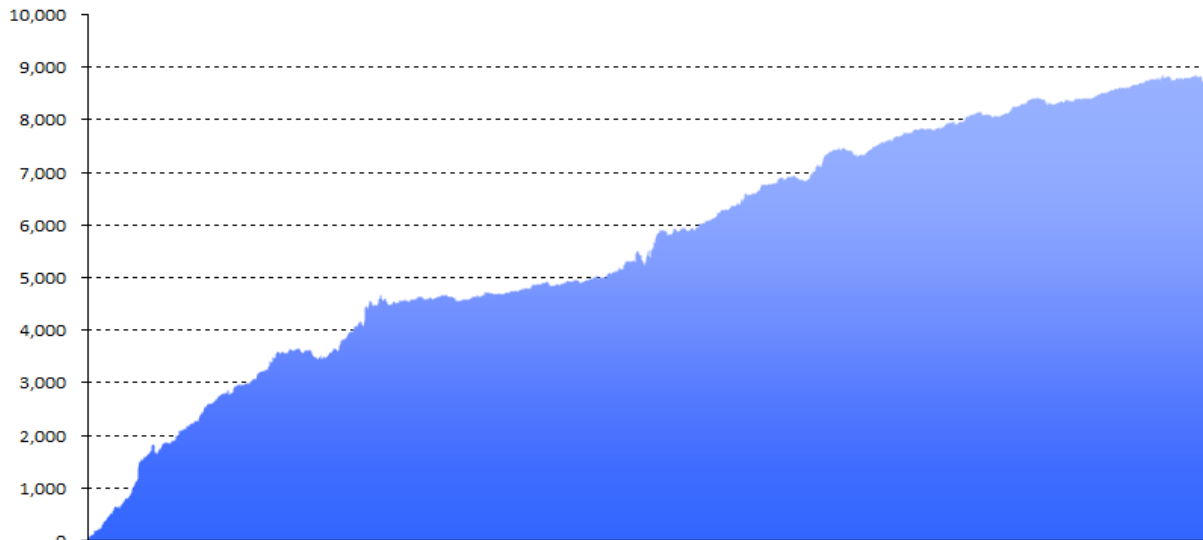
Backtest & Track-Record

	January	February	March	April	May	June	July	August	September	October	November	December	
1994	59.5	40.1	14.6	20.3	43.4	0.0	(4.0)	0.0	26.7	10.3	28.2	(6.7)	232.3
1995	0.0	16.1	33.6	0.0	63.8	9.8	19.2	7.2	12.3	5.3	54.6	27.2	249.2
1996	2.5	27.7	44.7	16.3	29.5	41.3	(33.5)	16.3	20.7	16.3	0.0	104.3	286.1
1997	20.4	22.3	47.4	74.5	44.9	50.2	56.3	18.1	31.6	388.0	18.6	(33.4)	739.0
1998	80.9	(4.2)	46.0	22.4	32.0	120.7	0.0	(230.2)	296.3	(25.8)	52.9	184.1	575.2
1999	94.9	44.2	168.3	154.8	93.0	143.1	24.1	32.6	145.6	16.8	(19.3)	98.2	996.3
2000	121.7	40.3	174.5	161.4	6.0	(0.5)	24.0	36.3	(61.5)	33.3	(4.5)	(97.1)	433.7
2001	(39.2)	(14.2)	37.2	43.1	30.1	43.2	24.7	(27.5)	192.1	16.9	20.9	37.3	364.7
2002	43.7	53.7	0.0	2.5	24.4	140.2	271.5	152.5	(99.9)	96.4	(1.7)	(29.1)	654.2
2003	(52.7)	23.6	38.0	(29.8)	69.4	(7.0)	12.6	6.4	48.4	(56.0)	39.1	(32.3)	59.7
2004	16.9	33.5	(9.3)	7.2	(95.5)	25.3	9.5	0.5	4.1	(11.6)	13.3	57.0	50.9
2005	15.0	54.9	(11.4)	(14.2)	(0.3)	10.8	(4.5)	48.0	29.6	(33.9)	14.6	36.7	145.3
2006	15.4	41.1	18.7	45.2	(58.3)	(9.5)	0.0	5.0	16.7	0.2	46.8	27.5	148.7
2007	1.2	10.8	(13.8)	(1.7)	20.8	18.3	55.8	(35.1)	9.2	70.3	25.2	46.4	207.4
2008	18.7	2.7	73.8	67.8	(13.8)	23.1	(1.5)	0.9	176.7	(45.8)	210.2	155.2	668.0
2009	81.9	(16.2)	(70.9)	127.5	11.1	(40.9)	32.4	25.9	90.0	55.8	50.4	77.6	424.7
2010	66.2	66.3	(7.4)	62.6	139.8	12.9	18.3	19.6	119.4	33.3	12.6	13.4	556.9
2011	19.4	88.2	15.4	4.2	(31.2)	(57.3)	27.3	143.9	131.8	188.6	52.0	39.3	621.7
2012	1.3	28.0	13.6	0.7	(118.0)	(18.7)	66.3	56.0	55.9	80.2	3.9	15.0	184.1
2013	69.8	30.0	8.3	52.9	(0.4)	54.9	25.6	(2.5)	(27.5)	31.3	10.9	59.9	313.2
2014	43.9	(43.7)	59.4	89.4	24.8	14.1	37.7	(35.1)	(2.6)	(27.9)	0.0	27.8	187.7
2015	93.4	47.0	49.6	13.3	93.1	5.1	1.1	(9.8)	(75.8)	(1.9)	(11.8)	4.5	207.7
2016	(5.1)	41.9	(10.6)	34.0	41.5	(4.7)	(1.9)	0.9	32.6	60.3	1.8	29.4	219.9
2017	37.6	31.0	5.6	20.6	31.6	19.1	27.3	35.1	20.4	23.4	(5.8)	2.7	248.7
2018	20.1	5.1	(4.3)	(39.1)	40.9	(6.7)	2.6	11.8	20.5	(119.7)	14.0	(129.5)	(184.3)

Backtest starts on 1/7/1994

P&L in normalized SP500 index points (base 2,000).

Live Results



Past results are not necessarily indicative of future results.

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.