

SIF Trading Systems Spreads Micro Performance



PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS.

Model Tracking Account Performance | 06-01-2023 through 03-19-2026

Last Daily ROR	MTD Return	YTD	Max Drawdown	Starting Balance	Subscription	Commission per Contract
-3.24%	-7.12%	12.15%	-39.49%	\$50,000 USD	\$50 USD	\$1.50 USD



DEVELOPER
SIF Trading Systems

PROGRAM
Spreads Micro

MARKETS
MES, MNQ, M2K, MYM

PROGRAM STYLE
Intraday / Spreads

Daily Return Distribution

Current Statistics

Total P&L	\$20,035.41	Winning Sessions	47.28%	Max Drawdown (monthly)	-39.49%
Annual ROI	9.21%	Losing Sessions	52.72%	Date/Max Drawdown	10/31/2025
Profit Factor	1.26	Average Session Gain	1.99%	Current Drawdown	-7.12%
Sharpe Ratio	0.43	Average Session Loss	-1.66%	Ulcer Index	8.03
Sortino Ratio	0.14	Best Session	22.00%	Correlation to S&P	-0.21
Mar Ratio	0.23	Worst Session	-8.75%	Correlation to AQR MIX	0.01
Annualized Vol.	42.92%	Max Run Up	48.80%	Correlation to Bonds	0.05

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
2023						5.67%	-4.95%	4.19%	-1.03%	2.69%	-0.99%	1.54%	7.11%	-4.95%	3.62%	0.94
2024	-4.21%	-11.93%	-3.48%	15.30%	0.27%	-2.53%	3.45%	8.36%	1.21%	1.84%	-1.27%	-2.75%	4.25%	-19.62%	6.79%	0.16
2025	-10.88%	23.14%	6.88%	15.50%	-7.65%	-17.07%	2.67%	-2.85%	-13.90%	-0.69%	8.02%	13.38%	16.55%	-39.49%	12.51%	0.37
2026	-1.72%	20.99%	-7.12%										12.15%	-7.12%	14.92%	0.93

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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