

# MESA Ultra ES

## A Trading System for the E-mini S&P Futures

MESA Ultra ES is an algorithmic system for trading the E-mini S&P (ES) futures. The trading system produces long and short trades based on proprietary DSP techniques techniques used to extract short-term cycle and trend components from market data. To minimize overnight risk, MESA Ultra ES enters and exits positions only during normal market hours. No positions are held overnight. MESA Ultra ES typically trades one or two times per day.



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MESA Ultra ES is offered as a leader-follower AutoTrade™ program by WorldCupAdvisor.com. The program allows subscribers to mirror the trading that John Ehlers makes in his personal account as he follows signals generated by the automated MESA Ultra ES trading system. Trading futures involves significant risk of loss and is not suitable for everyone. An investor must read, understand and sign a Letter of Direction for WorldCupAdvisor.com leader-follower programs before investing. WorldCupAdvisor.com does not present hypothetical performance information once a meaningful history of actual trading results is available.

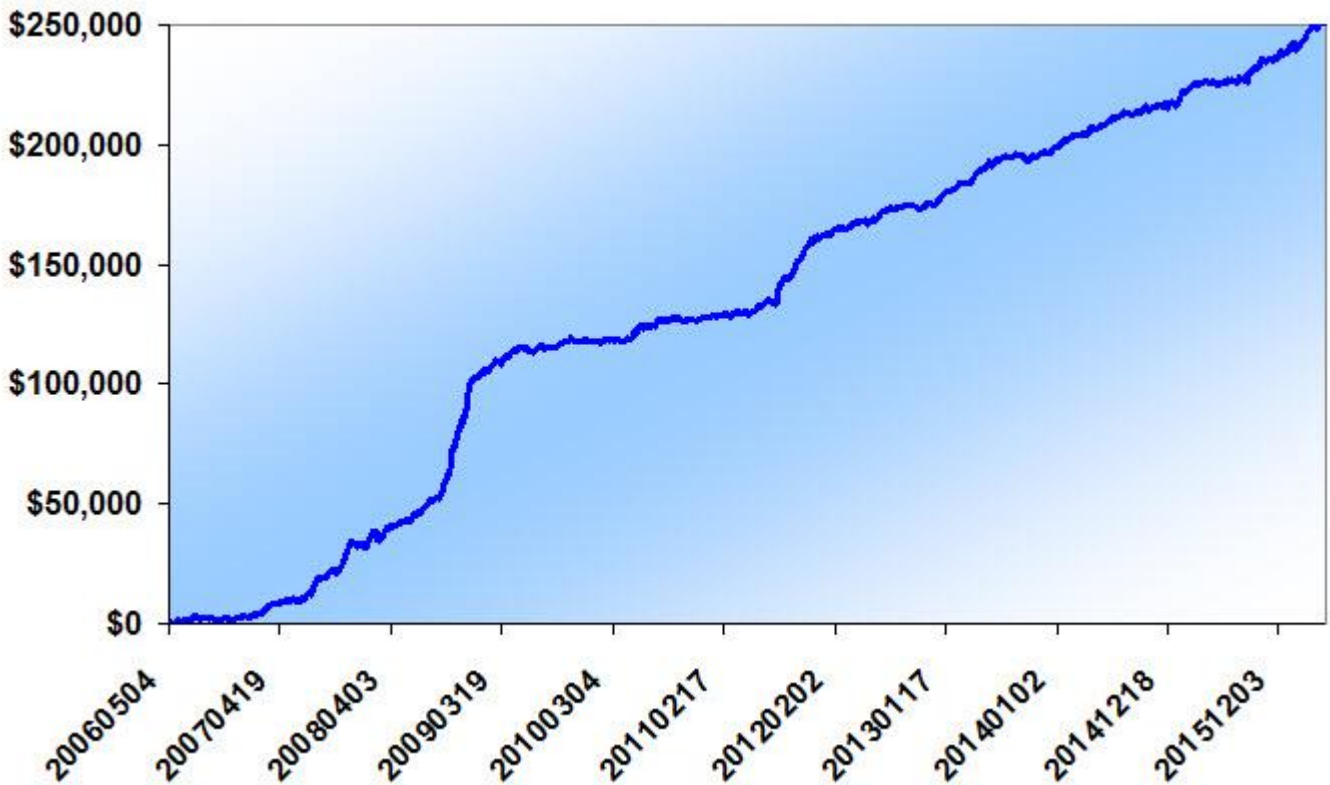
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## Description

**MESA Ultra ES typically generates trading signals once or twice per day, taking both long and short positions. All trade entries and exits are during normal market hours. Positions are not held overnight.**

The equity curve shows the backtested results from trading a single ES contract over the 10 year period from May 2006 to May 2016.

MESA Ultra ES was developed by John F. Ehlers and Ric Way. Mr. Ehlers pioneered the use of MESA in trading futures and is the author of several books on advanced technical trading.



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## Performance Results

The performance results below show the hypothetical performance results for the 10 year period from 6/2006 – 6/2016.

The system produced 2,754 trades during this period with an average profit per trade of \$91.79 and a maximum drawdown of \$3,712.50.

	<b>All Trades</b>	<b>Long Trades</b>	<b>Short Trades</b>
Total Net Profit	\$252,787.50	\$141,925.00	\$110,862.50
Gross Profit	\$548,662.50	\$348,700.00	\$199,962.50
Gross Loss	(\$295,875.00)	(\$206,775.00)	(\$89,100.00)
Profit Factor	1.85	1.69	2.24
Total Number of Trades	2,754	1,942	812
Percent Profitable	55.05%	55.72%	53.45%
Winning Trades	1,516	1,082	434
Losing Trades	1,187	819	368
Even Trades	51	41	10
Avg. Trade Net Profit	\$91.79	\$73.08	\$136.53
Avg. Winning Trade	\$361.91	\$322.27	\$460.74
Avg. Losing Trade	(\$249.26)	(\$252.47)	(\$242.12)
Ratio Avg. Win:Avg. Loss	1.45	1.28	1.90
Largest Winning Trade	\$4,225.00	\$4,225.00	\$3,925.00
Largest Losing Trade	(\$1,375.00)	(\$1,375.00)	(\$1,375.00)
Max. Consecutive Winning Trade	20	16	10
Max. Consecutive Losing Trades	8	7	8
Avg. Bars in Winning Trades	15.44	15.66	14.90
Avg. Bars in Losing Trades	12.84	13.06	12.35
Avg. Bars in Even Trades	14.02	13.98	14.20
<b>Max. Drawdown (Trade Close to Trade Close)</b>			
Value			(\$3,712.50)
<b>Max. Drawdown (Intra-day Peak to Valley)</b>			
Value			(\$6,400.00)



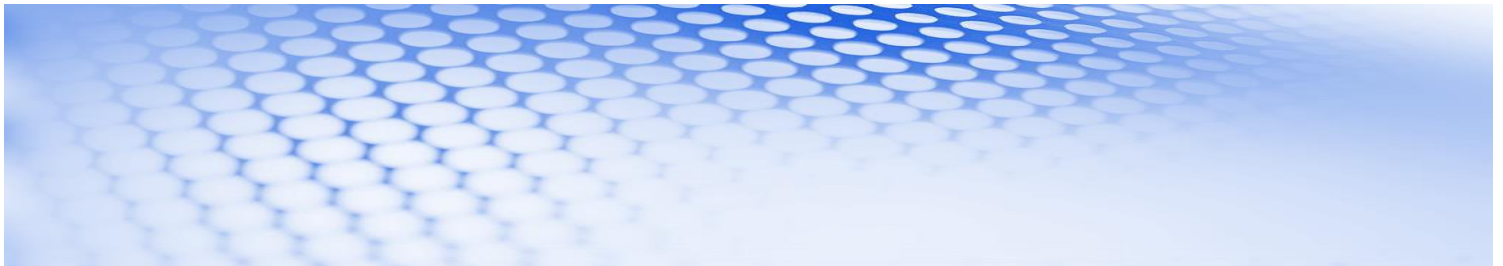


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## Monthly Profits

The grid shows the hypothetical month-by-month profits from trading a single ES futures contract, not including slippage and commissions.

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2006					\$900	\$962	\$1,200	-\$800	-\$525	\$662	-\$262	\$1,400
2007	\$325	\$1,737	\$2,650	\$812	\$1,400	-\$137	\$3,512	\$5,237	\$2,637	\$2,375	\$9,787	-\$1,162
2008	\$4,475	-\$1,650	\$4,250	\$2,575	\$1,125	\$3,113	\$4,288	\$2,050	\$9,425	\$18,275	\$8,725	\$13,825
2009	\$2,438	\$3,563	\$2,075	\$2,638	\$1,363	-\$1,275	\$688	\$563	\$1,538	\$1,125	\$13	-\$250
2010	\$63	\$1,038	-\$813	\$1,363	\$4,413	-\$150	\$2,925	\$525	\$300	-\$288	-\$313	\$1,288
2011	\$263	\$1,163	\$700	\$25	\$1,138	\$2,575	-\$188	\$11,288	\$2,675	\$8,850	\$4,563	\$988
2012	\$2,475	\$163	\$2,325	\$975	\$338	\$4,125	\$900	\$450	\$1,288	-\$2,250	\$3,050	\$2,525
2013	\$2,250	\$2,850	\$713	\$4,163	\$4,300	\$1,388	\$613	\$900	-\$2,238	\$1,613	\$2,175	\$1,775
2014	\$2,875	\$2,013	-\$63	\$3,238	\$1,463	\$3,000	\$1,888	-\$513	\$1,213	\$1,425	\$1,325	\$1,238
2015	\$3,400	\$2,063	\$2,275	\$13	-\$463	\$1,650	\$1,400	\$800	\$3,238	\$2,525	\$1,400	\$1,950
2016	\$2,388	\$3,850	\$4,000	\$2,325								



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## Limitations

HYPOTHETICAL PERFORMANCE RESULTS HAVE MANY INHERENT LIMITATIONS, SOME OF WHICH ARE DESCRIBED BELOW. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN. IN FACT, THERE ARE FREQUENTLY SHARP DIFFERENCES BETWEEN HYPOTHETICAL PERFORMANCE RESULTS AND THE ACTUAL RESULTS SUBSEQUENTLY ACHIEVED BY ANY PARTICULAR TRADING PROGRAM.

ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. 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.

