



# US500

## Deep Dive Performance Report

5-Year Backtest | January 2021 - April 2026

**804**

Total Trades

**+622R**

VIP Signals

**+303R**

Copy Trading

**47.0%**

Win Rate

### Key Performance Metrics

**2.50**

Profit Factor

**3.57**

Sortino Ratio

**2.13**

Sharpe Ratio

**-10R**

Max Drawdown

**55/64**

Pos Months VIP

**39/64**

Pos Months Copy

**+9.7R**

R per Month VIP

**+4.7R**

R per Month Copy

+9.7R/mo VIP

+4.7R/mo Copy

PF 2.50

WR 47.0%

All Years Positive

# 1. US500 Performance Overview

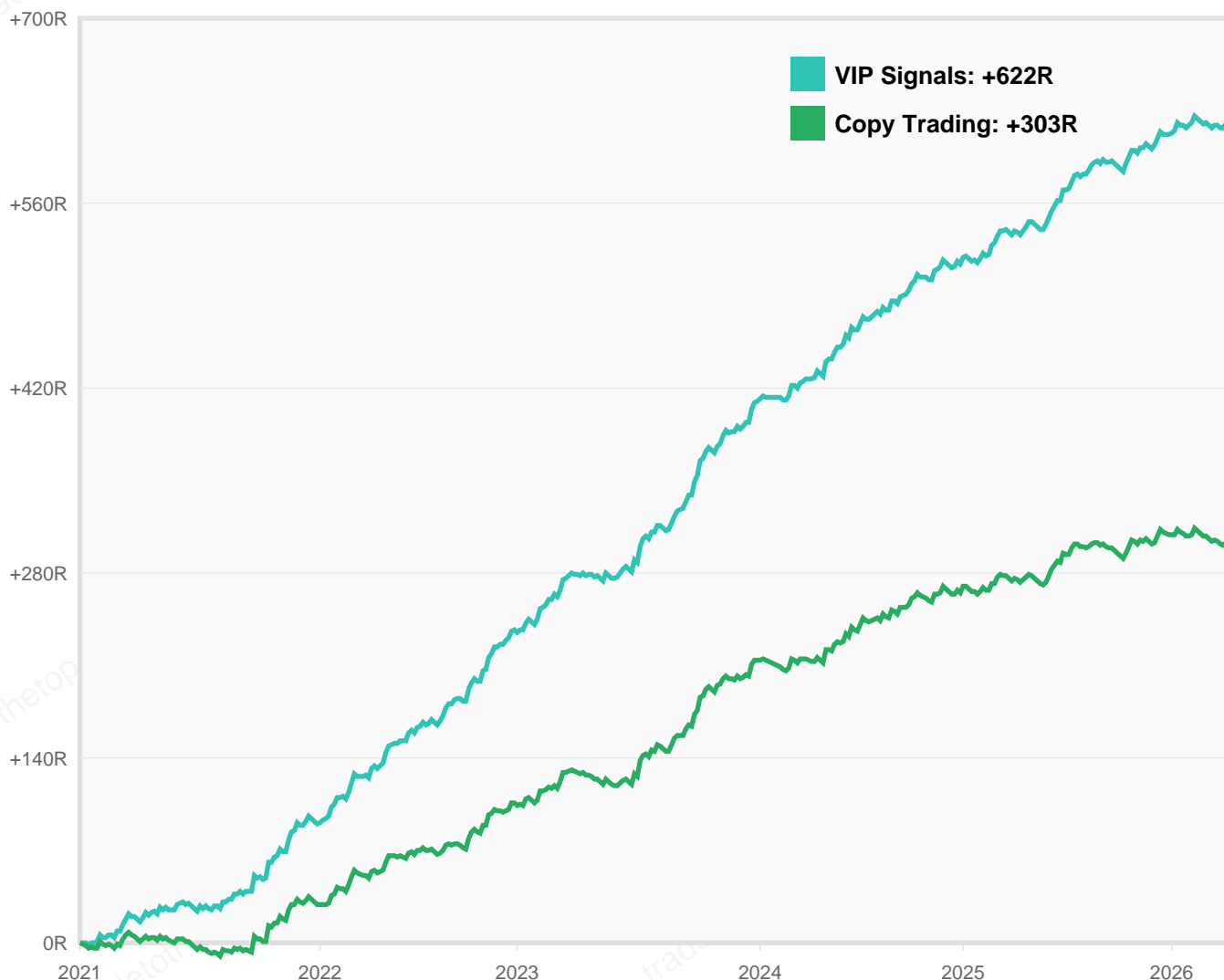
| Metric          | Copy Trading      | VIP Signals       |
|-----------------|-------------------|-------------------|
| Total Trades    | 804               | 804               |
| Total R         | +303R             | +622R             |
| R per Month     | +4.7R             | +9.7R             |
| Annualized R    | +57R/yr           | +117R/yr          |
| Expectancy      | +0.377R per trade | +0.774R per trade |
| Win Rate        | 30.3%             | 47.0%             |
| Avg Win         | +2.94R            | +2.74R            |
| Avg Loss        | -1.00R            | -1.00R            |
| Profit Factor   | 1.73              | 2.50              |
| Sharpe Ratio    | 1.49              | 2.13              |
| Max Drawdown    | -18R              | -10R              |
| Recovery Factor | 16.8x             | 62.2x             |
| Max Win Streak  | 6 trades          | 9 trades          |
| Max Loss Streak | 9 trades          | 9 trades          |
| Positive Months | 39/64 (61%)       | 55/64 (86%)       |

**Expectancy: \$1.38 Copy | \$1.77 VIP per \$1 risked on US500**

Over 804 US500 trades across 5.3 years.  
Industry benchmark: +\$0.30 per trade is considered excellent.



## 2. US500 Cumulative R Equity Curve



### KEY INSIGHT: US500 Performance Highlights

VIP delivered +622R across 804 trades with 55/64 positive months (86%).  
 Copy Trading delivered +303R with 39/64 positive months (61%). Profit Factor: 2.50.

**+9.7R**

VIP / month

**+4.7R**

Copy / month

**2.50**

Profit Factor

**47.0%**

Win Rate

**-10R**

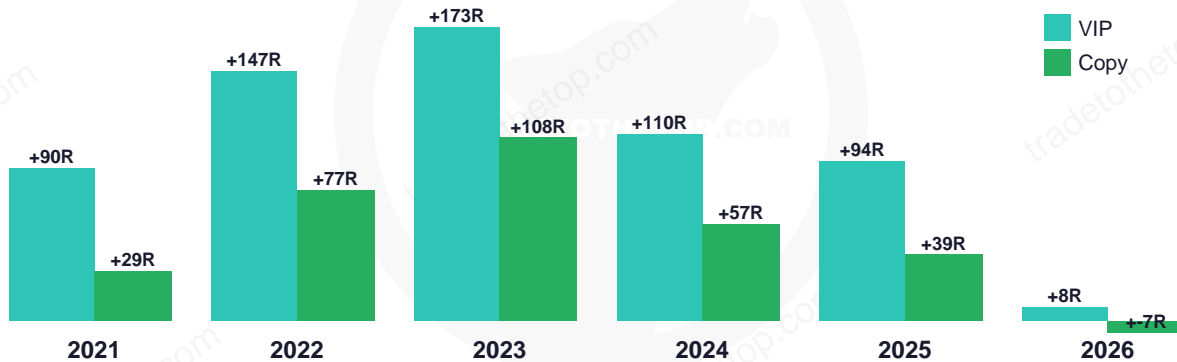
Max DD



### 3. US500 Yearly Performance

| Year | Trades | VIP R | Copy R | S&P 500 | Market Context           |
|------|--------|-------|--------|---------|--------------------------|
| 2021 | 166    | +90R  | +29R   | +28.7%  | Post-COVID Recovery      |
| 2022 | 138    | +147R | +77R   | -18.1%  | Rate Hikes + Bear        |
| 2023 | 170    | +173R | +108R  | +26.3%  | AI Rally + Banking       |
| 2024 | 143    | +110R | +57R   | +25.0%  | Soft Landing + Elections |
| 2025 | 146    | +94R  | +39R   | +17.9%  | Trade Wars + Vol         |
| 2026 | 41     | +8R   | -7R    | Jan-Apr | YTD (4 months)           |

US500 Yearly R: VIP vs Copy



**\$10,000 Fixed Lot**

US500 Copy: \$40,300

**~2.0x S&P 500**

S&P: \$20,208



## 4. US500 Monthly Heatmap

### US500 VIP Signals - Monthly R

|      | Jan  | Feb  | Mar  | Apr  | May  | Jun  | Jul  | Aug  | Sep  | Oct  | Nov  | Dec  |
|------|------|------|------|------|------|------|------|------|------|------|------|------|
| 2021 | +6R  | -2R  | +14R | +4R  | +9R  | -3R  | +4R  | +7R  | +11R | +19R | +21R | +0R  |
| 2022 | +12R | +8R  | +17R | +14R | +10R | +11R | +2R  | +4R  | +16R | +15R | +20R | +18R |
| 2023 | +5R  | +18R | +19R | +1R  | -2R  | +1R  | +27R | +7R  | +32R | +29R | +14R | +22R |
| 2024 | +4R  | +7R  | +6R  | +2R  | +30R | +16R | +1R  | +9R  | +15R | +3R  | +15R | +2R  |
| 2025 | -6R  | +15R | +8R  | +5R  | -3R  | +23R | +19R | +11R | -7R  | +18R | +0R  | +11R |
| 2026 | +3R  | +6R  | -4R  | +3R  |      |      |      |      |      |      |      |      |

### US500 Copy Trading - Monthly R

|      | Jan | Feb  | Mar  | Apr | May  | Jun  | Jul  | Aug | Sep  | Oct  | Nov  | Dec  |
|------|-----|------|------|-----|------|------|------|-----|------|------|------|------|
| 2021 | +1R | -5R  | +7R  | -1R | +1R  | -6R  | -1R  | -1R | +7R  | +16R | +14R | -3R  |
| 2022 | +6R | +5R  | +11R | +8R | +6R  | +5R  | -1R  | -1R | +6R  | +11R | +13R | +8R  |
| 2023 | +0R | +11R | +13R | -2R | -5R  | -3R  | +22R | +3R | +25R | +23R | +7R  | +14R |
| 2024 | -2R | +2R  | +0R  | -2R | +22R | +13R | -3R  | +6R | +12R | +0R  | +9R  | +0R  |
| 2025 | -8R | +9R  | +3R  | +2R | -6R  | +17R | +11R | +2R | -10R | +14R | -2R  | +7R  |
| 2026 | -2R | +3R  | -6R  | -2R |      |      |      |     |      |      |      |      |

VIP: 55 green months, 7 red months (55/64 = 86%)

Copy: 39 green months, 21 red months (39/64 = 61%)



## 5. US500 Monte Carlo Simulation

500 random paths on US500 trades. Copy Trading, 1% risk per trade, \$10,000 start.

All paths converge to the same final balance (compound math is order-independent). What varies is the DRAWDOWN journey.

**Final Balance: \$175K (all 500 paths)**

\$10,000 → \$175K via US500 Copy Trading, 1% risk, compounded per trade

### Max Drawdown Distribution (the actual path-dependent risk)

| Percentile              | Max Drawdown | Interpretation             |
|-------------------------|--------------|----------------------------|
| <b>P5 (Best Path)</b>   | 12.3%        | Lucky trade ordering       |
| <b>P25</b>              | 14.3%        | 25% of paths smoother      |
| <b>P50 (Median)</b>     | 16.6%        | Typical drawdown to expect |
| <b>P75</b>              | 19.1%        | 75% of paths smoother      |
| <b>P95 (Worst Path)</b> | 24.8%        | Worst-case scenarios       |

**100%**

Paths Profitable

**0%**

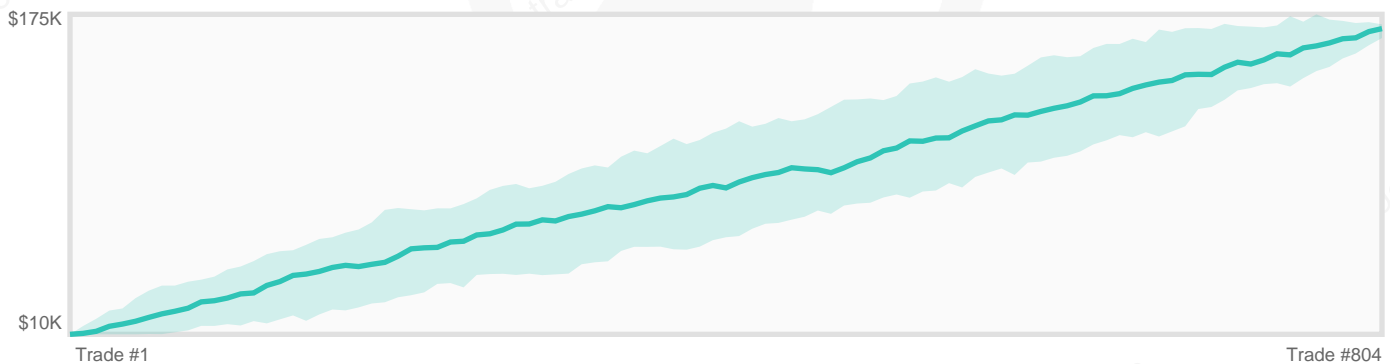
Probability of Ruin

**17%**

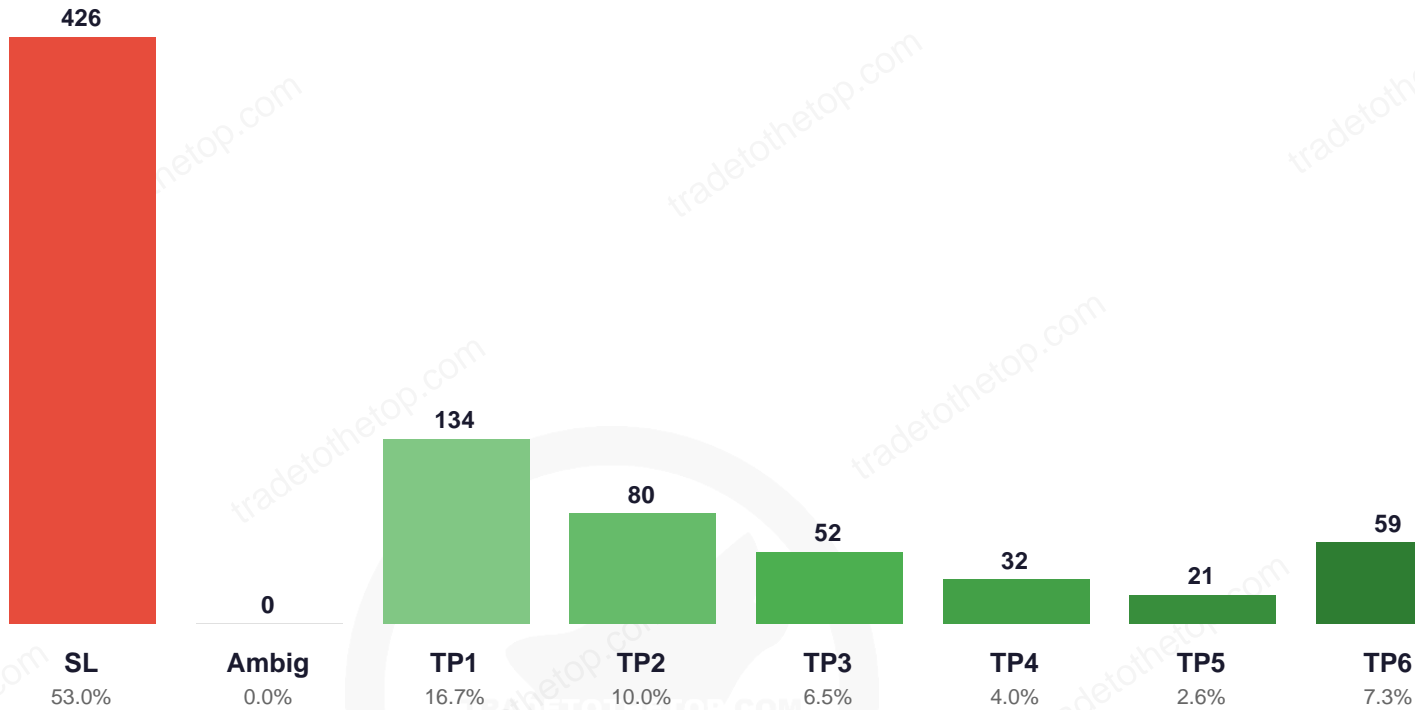
Typical Max DD

Key takeaway: ZERO US500 paths lost money. Typical drawdown is ~17% — full recovery in months.

### All 50 US500 simulation paths converge (log scale)



## 6. US500 TP Hit Distribution



### US500 Outcome Summary

| Outcome                      | Count   | % of Total |
|------------------------------|---------|------------|
| <b>Total Trades</b>          | 804     | 100%       |
| <b>Wins (TP1-TP6)</b>        | 378     | 47.0%      |
| <b>Losses (SL)</b>           | 426     | 53.0%      |
| <b>Ambiguous (0R)</b>        | 0       | 0.0%       |
| <b>Avg R per Trade (VIP)</b> | +0.774R | —          |
| <b>Total VIP R</b>           | +622R   | —          |



## 7. US500 Sample Trade Examples

Real trades from the US500 backtest showing VIP vs Copy scoring outcomes.

### Best Performing Trades (Highest VIP R)

| Date       | TP Hit | VIP R | Copy R |
|------------|--------|-------|--------|
| 2021-01-29 | TP6    | +6R   | +6R    |
| 2021-03-09 | TP6    | +6R   | +6R    |
| 2021-07-29 | TP6    | +6R   | +6R    |

### Trade Examples (Big Win, VIP > Copy, Loss)

| Date       | Direction | TP Hit | VIP R | Copy R |
|------------|-----------|--------|-------|--------|
| 2021-01-29 | SELL      | TP6    | +6R   | +6R    |
| 2021-01-19 | BUY       | TP3    | +3R   | +2R    |
| 2021-01-04 | BUY       | SL     | -1R   | -1R    |

### Most Recent Trades (Last 5)

| Date       | Direction | TP Hit | VIP R | Copy R |
|------------|-----------|--------|-------|--------|
| 2026-04-14 | SELL      | SL     | -1R   | -1R    |
| 2026-04-16 | BUY       | TP4    | +4R   | +3R    |
| 2026-04-17 | SELL      | SL     | -1R   | -1R    |
| 2026-04-24 | SELL      | TP1    | +1R   | +0R    |
| 2026-04-29 | BUY       | TP1    | +1R   | +0R    |

#### How VIP and Copy Scoring Differs

VIP = highest TP hit before SL. Copy = trailing SL locks profits.

When TP3 hits then price reverses to TP2: VIP scores +3R, Copy locks +2R.



# PROPRIETARY STRATEGY

The Apex Hunt Algorithm's US500 strategy details  
are reserved for VIP members.

Subscribe at [tradetothetop.com](https://tradetothetop.com) for the full breakdown.

## 9. Pricing & How to Subscribe

All plans include US500 and 7 other instruments (8 total).

### VIP SIGNALS

## \$99.99/mo

Quarterly: \$249 (3-day trial)

- ✓ Real-time Telegram signals
- ✓ All 8 instruments incl. US500
- ✓ Entry, SL, TP1-TP6 levels
- ✓ You execute your own trades
- ✓ Works with ANY broker
- ✓ Compatible with prop firms
- ✓ Manual control over each trade
- ✓ Best for experienced traders

### VIP + COPY TRADING

## \$300/mo

Quarterly: \$749 (NO TRIAL)

- ✓ Everything in VIP +
- ✓ Automatic trade execution
- ✓ Trailing SL locks profits
- ✓ Hands-free automation
- ✓ IC Markets, Vantage, or XM (MT5)
- ✓ Email us for broker recommendations
- ✓ Minimum \$500 deposit
- ✓ Setup support included

#### ■ PROP FIRM WARNING

Copy Trading is NOT compatible with prop firms (FTMO, MFF, The5ers, etc). Use VIP Signals only.

### Ready to Subscribe?

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# US500

## Apex Hunt Algorithm Deep Dive

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804 Trades | 5.3 Years | 64 Months

+622R VIP | +303R Copy

Profit Factor: 2.50 | Win Rate: 47.0%

Monte Carlo: 100% Profitable

Positive Months: VIP 55/64 | Copy 39/64

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