



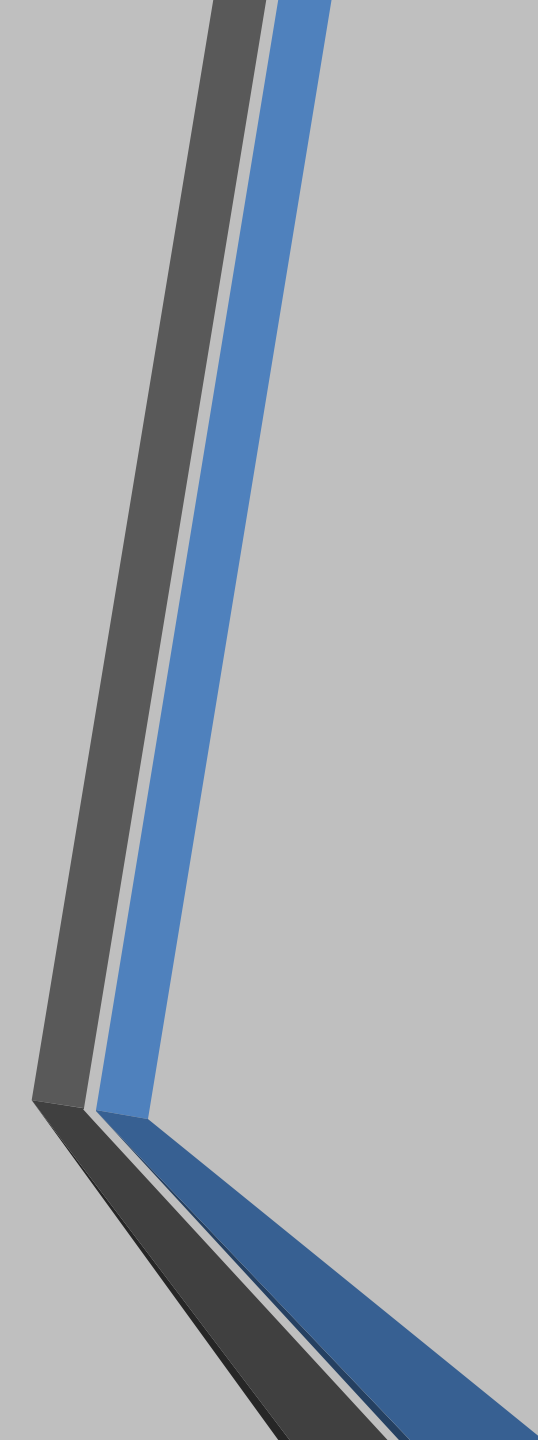
Keystone Automated Trading Strategies

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www.keystonestrategytrading.com

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The following strategies are attractive to people who:

- have discretionary capital,
- appreciate a consistent, conservative, risk-defined strategy with a proven track record,
- performs consistently in bull or bear markets,
- want emotion-free, fully automated strategies

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These strategies are not for people:

- who like a lot of action,
- want to have at least one trade a day or
- who are looking to get rich quick.

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Our criteria and values:

- 1.2 rule = multiply the following and they should => 1.2:
 - Profit factor: => 2
 - Percent profitable:= > 60%
 - Win/loss ratio: => 1
- Draw-down: about 10-15% of initial capital
- High volume market i.e LOW SLIPPAGE
- Consistent returns over months and years

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Keystone Strategies Overview

- Core logic designed in 2013
- All strategies were back-tested and optimized on data beginning September 2007
- All positions are closed before end of session
- Are on 5 minute intervals
- Are trend-following i.e.
 - Will enter a long or short trade when the market is presenting a trend with significant momentum. Once the momentum is confirmed, using proprietary information, the strategy will look for a pullback prior to taking an entry
- Over time all strategies have experienced a similar number of long and short trades

Keystone Strategies Overview

- The number of trades will be greater when volatility is high. These particular strategies may experience several weeks without taking a trade. On the other hand, the strategies may also experience several trades in a single day when volatility is high and the momentum of the market is strong. This is why the strategy must be evaluated over many months, not just a few weeks.
- Live trades are comparable to hypothetical backtesting from 2007

Keystone Momentum ES

- Designed specifically to work on the S&P E-mini Futures Contract (ES)
- Averages 6.5 trades per month.
- The algorithm was finalized in October 2013 and not been altered.
- In January 2015 Keystone Strategy Trading transitioned from trading Momentum ES as a single strategy and is now trading the Blended Strategy in a live account. The Blended Strategy is a blending of the Momentum ES and Keystone Prophet Strategy (we'll talk about Prophet in a little bit).

Keystone Momentum YM

- Designed specifically to work on the Dow E-mini Futures Contract (YM).
- Averages 5.8 trades per month.
- The algorithm was finalized in October 2013 and not been altered.

*Although the Momentum YM strategy is similar to the Momentum ES strategy, it does not always have similar entries.

Keystone Prophet (ES)

- Designed specifically to work on the S&P E-mini Futures Contract (ES)
- Designed in 2014
- Averages 5 trades per month.
- Keystone Strategy Trading began trading the Keystone Prophet strategy in a live account beginning July 2014.

Keystone Blended (ES)

- The Keystone Blended is a combination of the Momentum ES and Prophet. This strategy will take both Momentum ES and Prophet trades.
- The strategy will only trade one of the entries at a time. If both strategies are getting a signal to enter at the same time, the Prophet strategy takes precedence and will be the only entry. There will be no other entries in the strategy until the open position is closed.

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Keystone Blended (ES)

Benefits for combining these strategies:

- Higher average number of trades for a single strategy
- Need only the capital requirement for 1 strategy versus the capital requirement for 2 strategies.
- Back-tested drawdown is less than trading both strategies separately.

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Live Trading Results January – July 10, 2015

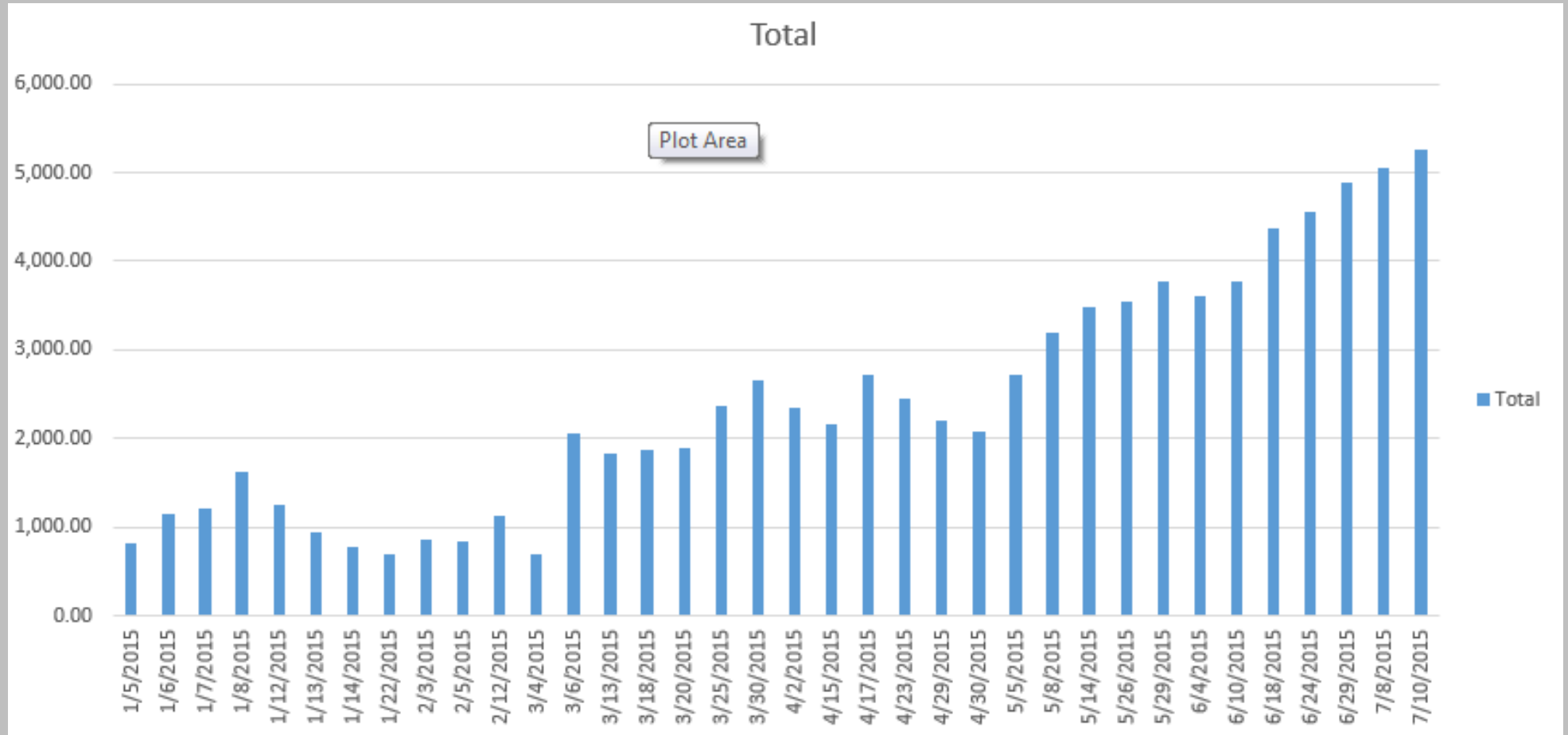
Metric	All Strategies	Mom YM	Prophet	Blended	Mom YM & Blended
Total Net Profit	7,515.50	2,120.00	2,247.50	3,148.00	5,268.00
Profit	15,835.50	3,370.00	4,585.00	7,880.50	11,250.50
Loss	-8,320.00	-1,250.00	-2,337.50	-4,732.50	-5,982.50
Avg. Win	223.04	187.22	218.33	246.27	225.01
Avg. Loss	-193.49	-125.00	-233.75	-205.76	-181.29
Total Trades	114	28	31	55	83
Winning Trades	71	18	21	32	50
Losing Trades	43	10	10	23	33
Profit Factor	1.90	2.70	1.96	1.67	1.88
Win/Loss Ratio	1.15	1.50	0.93	1.20	1.24
% Profitable	62.28%	64.29%	67.74%	58.18%	60.24%
1.2 Rule	1.37	2.60	1.24	1.16	1.41
Started Trading	1/5/15	1/5/15	1/5/15	1/5/15	1/5/15
Current Date	7/10/15	7/10/15	7/10/15	7/10/15	7/10/15
# Months Traded	6.00	6.00	6.00	6.00	6.00
Avg. Trades/Month	19.00	4.67	5.17	9.17	13.83
Lease Fee	195.00	55.00	55.00	85.00	140.00
ROI	21.15%	17.90%	19.18%	26.38%	22.14%
Ann. ROI	42.30%	35.80%	38.35%	52.76%	44.28%
Account Size	30,000	10,000	10,000	10,000	20,000

1.2 Rule

Month Ending	All Strategies	Mom YM	Prophet	Blended	Mom YM & Blended
January	0.82	1.45	0.57	0.79	0.92
February	0.94	2.10	0.57	0.88	1.08
March	1.28	1.73	1.09	1.22	1.35
April	0.91	1.56	0.95	0.70	0.87
May	1.22	1.86	1.17	1.06	1.22
June	1.31	2.26	1.24	1.13	1.32
July*	1.37	2.60	1.24	1.16	1.41

* Through July 10, 2015

Totals for Blended ES & Momentum YM January – July 10, 2015



Periodical Returns

January – July 10, 2015

Date	IT Blended	Mom YM	Prophet	Grand Total
2015	3,148.00	2,120.00	2,247.50	7,515.50
Jan	320.00	380.00	210.00	910.00
Feb	215.00	220.00	0.00	435.00
Mar	1,172.50	350.00	1,085.00	2,607.50
Apr	-862.00	290.00	125.00	-447.00
May	1,525.00	160.00	515.00	2,200.00
Jun	592.50	520.00	312.50	1,425.00
Jul	185.00	200.00	0.00	385.00
Grand Total	3,148.00	2,120.00	2,247.50	7,515.50

* Results are based on one contract per strategy.



All four strategies are for lease through Marc Ben-Rubin at HighGround Trading.

Strategy	Lease Fee	Recommended Account Size
Momentum ES	\$55	\$10,000
Momentum YM	\$55	\$10,000
Prophet ES	\$55	\$10,000
Blended ES	\$85	\$10,000
Blended ES & Momentum YM	\$140	\$20,000

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Also provides the following services:

- EasyLanguage programming*
- TradeStation Platform and EasyLanguage training*
- Back-testing and optimization services*
- Back-testing and optimization training*

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