

THE DAILY STRATEGIST

A DAILY NEWSLETTER FROM MCMILLAN ANALYSIS CORP.

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OPTION STRATEGIST
McMillan Analysis Corp

5 Year Annual Historical Profit & Loss

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.

For actual performance of Volatility Capture accounts managed by McMillan Analysis Corp (after fees) visit:

<https://www.mcmillanasset.com/volatility-capture/documents>

Important Note: The Daily Strategist model portfolio is based on a \$50,000 account. Each position is designed to risk roughly 2% of the portfolio. For simplicity's sake, we do not adjust the position sizing with the growth or decline of the total portfolio. This allows the users to adjust the position size to their own accounts always knowing we're sizing based on a \$50,000 account.

	Momentum	Put-Call Ratio	Spec. Market	MVB	Volatility	Put-Writing	Total	Annual Return
2021	\$2,462.00	\$2,537.00	-\$4,718.00	\$7,239.00	-\$1,146.00	\$482.00	\$6,856.00	13.71%
2020	\$1,703.50	\$10,963.00	\$9,684.00	\$574.00	\$15,985.00	\$2,344.00	\$41,253.50	82.51%
2019	\$3,527.00	\$684.00	-\$896.00	n/a	-\$6,178.00	\$2,037.00	-\$826.00	-1.65%
2018	\$17,048.50	\$588.00	-\$2,783.00	n/a	-\$2,052.00	-\$1,793.00	\$11,008.50	22.02%
2017	\$4,329.50	\$6,634.15	-\$4,711.00	n/a	-\$2,928.00	\$6,693.00	\$10,017.65	20.04%
							\$68,309.65	
							5 Year Average:	27.32%
Attribution	\$29,070.50	\$21,406.15	-\$3,424.00	\$7,813.00	\$3,681.00	\$9,763.00		
% of Profit	42.56%	31.34%	-5.01%	11.44%	5.39%	14.29%		