

**SYSTEM SUMMARY**

The EdgeQX strategy involves exploiting the occurrences via quantitative measures of the underlying components of S&P500. EdgeQX then generates and executes the trade in the underlying E-micro-S&P500 Futures. EdgeQX is a fully automated strategy. Trade generation, execution and exits are all programmed. EdgeQX is an intra-day only system and is operated under a Letter of Direction Program (LOD). It is traded by Edge Clear. Each trade taken in MES can execute up to 6 futures contracts. See Performance Assumptions below for details.

**KEY STATISTICS – END OF MONTH**

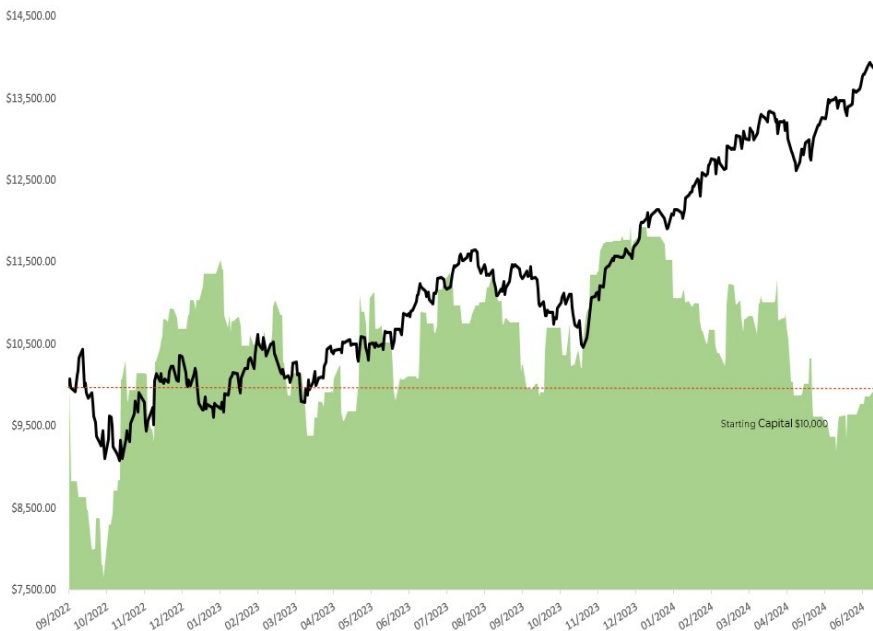
|                          |                  |                     |                          |                         |          |
|--------------------------|------------------|---------------------|--------------------------|-------------------------|----------|
| Analyzed Sessions        | 223              | Total P/L           | -\$175                   | Winning Sessions        | 114      |
| Suggested Account Size   | \$10,000         | Profit Factor       | 0.99                     | Average Winning Session | \$184    |
| Average Trades Per Day   | 2                | Sharpe Ratio        | -0.13                    | Average Losing Session  | -\$194   |
| Execution Fee per Side   | \$2.05           | Sortino Ratio       | 1.93                     | Expectancy per Session  | -\$1     |
| Annual Subscription Fee  | \$490            | Max Drawdown Period | 12/06/2023– till present | Best Session            | \$1,226  |
| Max Peak-Valley Drawdown | -\$2,771(-27.7%) |                     |                          | Worst Session           | -\$1,164 |

**PERFORMANCE ASSUMPTIONS**

The performance shown below reflects the results based on a \$10,000 investment. Percentage returns will vary depending on the level of funding. The profits at the end of each month are not reinvested and the amounts shown are based on 1 trading unit of up to 6 contracts in the MES per \$10,000. Most frequent trading unit is 1 or 2 contracts. All performance shown is inclusive of all fees and commissions charges. . See Page 2 for further details. Past performance is not indicative of future results. The risk of loss in trading derivatives involves substantial risk of loss and is not suitable for all investors. You should carefully consider whether such trading is suitable for you in light of your financial condition. The high degree of leverage that is often obtainable in commodity futures trading can work against you as well as for you.

**LIVE MONTHLY PERFORMANCE(\$)**

| Year | Jan   | Feb  | Mar | Apr  | May  | Jun  | Jul  | Aug  | Sep   | Oct  | Nov | Dec | Total | Total % |
|------|-------|------|-----|------|------|------|------|------|-------|------|-----|-----|-------|---------|
| 2022 |       |      |     |      |      |      |      |      | -2158 | 2303 | 540 | 675 | 1360  | 13.6%   |
| 2023 | -864  | -625 | 39  | 983  | -829 | 1106 | -201 | -202 | -66   | 236  | 843 | 36  | 457   | 4.6%    |
| 2024 | -1027 | 194  | 30  | -689 | -682 | 183  |      |      |       |      |     |     | -1991 | -19.9%  |


**EdgeQX MES vs S&P500 Performance Since Sep 2022**

■ EQX Net Cumulative P/L  
— S&P500 Net Cumulative P/L

**Risk Disclaimer:** Futures involve significant risks. An investment in futures products is not for suitable all investors. Past performance is not indicative of future results. Performance results are calculated on a per customer return. Per customer returns require a customer to be in the system a minimum of 5 trading days per monthly cycle.

**RISK AND OTHER DISCLOSURES**

Past performance is not indicative of future results. The risk of loss in trading derivatives, including commodity futures and options on futures involves substantial risk of loss and is not suitable for all investors. You should carefully consider whether such trading is suitable for you in light of your financial condition. The high degree of leverage that is often obtainable in commodity futures trading can work against you as well as for you. The use of leverage can lead to large losses as well as gains.

**PROGRAM FEES:**

The program commission fee per side is inclusive of all exchange, NFA, clearing and broker fees. There is also an annual subscription fee for the program. The performance metrics and graphical representation reflects all costs to the customer. There are no further costs beyond the costs included within this program.

**PERFORMANCE ASSUMPTIONS (cont.):**

Key performance statistics are based on the suggested account size. Whereas other key metrics included utilize annualized calculations. Max daily position limit is 6 MES contracts. Calculations are net of all costs. Key metrics are based on Annual Returns. In our calculations of key metrics, we have utilized a risk-free rate as the current US 10Y yields of 4.36% (as of 06/28/2024).

**SPLIT & PARTIAL FILLS:**

Fills will be allocated to customers on a basis of Average Price System (APS). Partial fills will be allocated using APS in the same way. Split fills cannot use APS and will, therefore, be automatically and non-preferentially assigned to the highest account numbers. Since account numbers are added consistently, this method is considered fair and equitable over time and insures that no account or group of accounts receive consistently favorable or unfavorable treatment.

**MATERIAL CONFLICT OF INTEREST:**

To avoid any conflict with fills received by our customers versus those received by Edge Clear as it may or may not participate in this program, Edge Clear's accounts are not traded as part of the block that you would be participating in. Furthermore, Edge Clear is compensated through a portion of execution fees that are generated by this program. Edge Clear is the executing broker and does not participate in the subscription fees collected by this program. InvestiQuant is an independent systems developer and is compensated through the subscription fee shown.