

SYSTEM SUMMARY

The EdgeQX-R strategy involves exploiting the occurrences via quantitative measures of the underlying components of S&P500. EdgeQX-R then generates and executes the trade in underlying E-mini-S&P500 Futures. It is the larger and an enhanced version of EdgeQX. EdgeQX-R is built upon 2 machine learning components. EdgeQX-R is a fully automated strategy. Trade generation, execution and exits are all programmed. EdgeQX-R is an intra-day only system and is operated by the Letter of Direction Program (LOD). It is traded by Edge Clear. Each trade taken in ES can execute up to 8 futures contracts. See Performance Assumptions below for details.

KEY STATISTICS – END OF MONTH

Analyzed Sessions	140	Total P/L	\$2,617	Winning Sessions	64
Suggested Account Size	\$150,000	Profit Factor	1.02	Average Winning Session	\$2,520
Average Trades Per Day	2	Sharpe Ratio	-0.05	Average Losing Session	-\$2,088
Execution Fee per Side	\$9.85	Sortino Ratio	2.02	Expectancy per Session	\$19
Annual Subscription Fee	\$9,900	Drawdown Period	02/26/2024– 8/14/2024	Best Session	\$9,823
Max Peak-Valley Drawdown	-\$27,684(-18.5%)			Worst Session	-\$6,636

PERFORMANCE ASSUMPTIONS

The performance shown below reflects the results based on a \$150,000 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 8 contracts in the ES per \$150,000. Most frequent trading units are 2 or 3 contracts. All performance shown is inclusive of all fees and commissions charges. The purchase and sale is generated from a market fill price at the time the signal is generated. 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. The use of leverage can lead to large losses as well as gains.

LIVE MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total	Total %
2023												-1603	-1603	-1.1%
2024	-10162	10201	-5	-12588	408	-2147	5369	20862	-7717				4220	2.8%



EdgeQX-R ES vs S&P 500
Performance Since Dec 14, 2023

■ EQX-R 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, technology and broker fees. The program fees also include an annual subscription fee. Annual Subscription fee has been charged per quarter. 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 8 ES futures contracts. 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 **3.81%** (as of 9/30/2024)

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. Spit 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.