

**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.

**HYPOTHETICAL KEY STATISTICS – END OF MONTH**

Analyzed Sessions	387	Total P/L	\$11,854	Winning Sessions	220
Suggested Account Size	\$10,000	Annual ROI	29.6%	Average Winning Session	\$197
Average Trades Per Day	2	Profit Factor	1.38	Average Losing Session	-\$189
Execution Fee per Side	\$3.00	Sharpe Ratio	1.06	Expectancy per Session	\$31
Annual Subscription Fee	\$590	Sortino Ratio	1.96	Best Session	\$1,078
Max Peak-Valley Drawdown	-\$3,144 (-13.9%)	Drawdown Period	3/11/2022-8/31/2022	Worst Session	-\$1,045

**HYPOTHETICAL DISCLAIMERS**

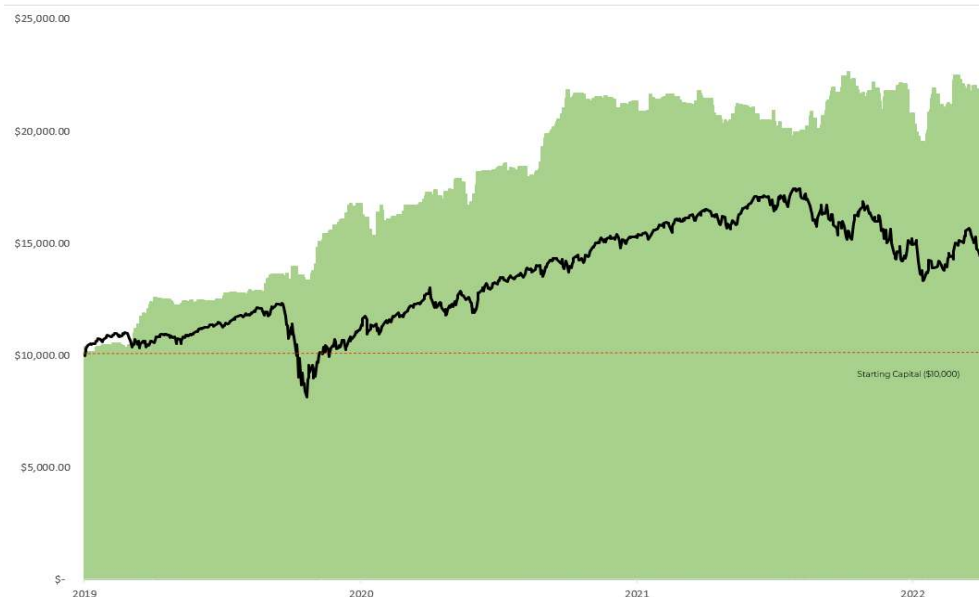
HYPOTHETICAL PERFORMANCE RESULTS HAVE MANY INHERENT LIMITATIONS, SOME OF WHICH ARE DESCRIBED BELOW. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN. IN FACT, THERE ARE FREQUENTLY SHARP DIFFERENCES BETWEEN HYPOTHETICAL PERFORMANCE 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.

**PERFORMANCE ASSUMPTIONS**

The performance shown below reflects the results based on a \$10,000 investment. 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. The purchase and sale is generated from a market fill price at the time the signal is generated. Hypothetical performance is back-tested performance and is calculated by running a trading system backwards in time. The total annualized results columns are all based on hypothetical performance. See Page 2 for further details.

**HYPOTHETICAL MONTHLY PERFORMANCE(\$)**

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total	Total%
2019						411	7	1950	-173	245	18	291	2748	27.5%
2020	651	-69	418	2001	966	-278	210	577	132	-213	1167	86	5649	56.5%
2021	871	1712	317	162	-166	95	-55	73	-1146	739	-123	-975	1504	15.0%
2022	173	1605	-205	294	30	84	566	-594					1954	19.5%



**EdgeQX MES vs S&P500 Hypothetical Performance Since June 2019**

■ 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 and includes a \$1.25 per round turn slippage cost. 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 2.85% (as of 08/12/2022).

**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 may or may not also participate in the subscription fees collected by this program.