X4 + P2 Hypothetical Composite Portfolio

AlgoEX

PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS.
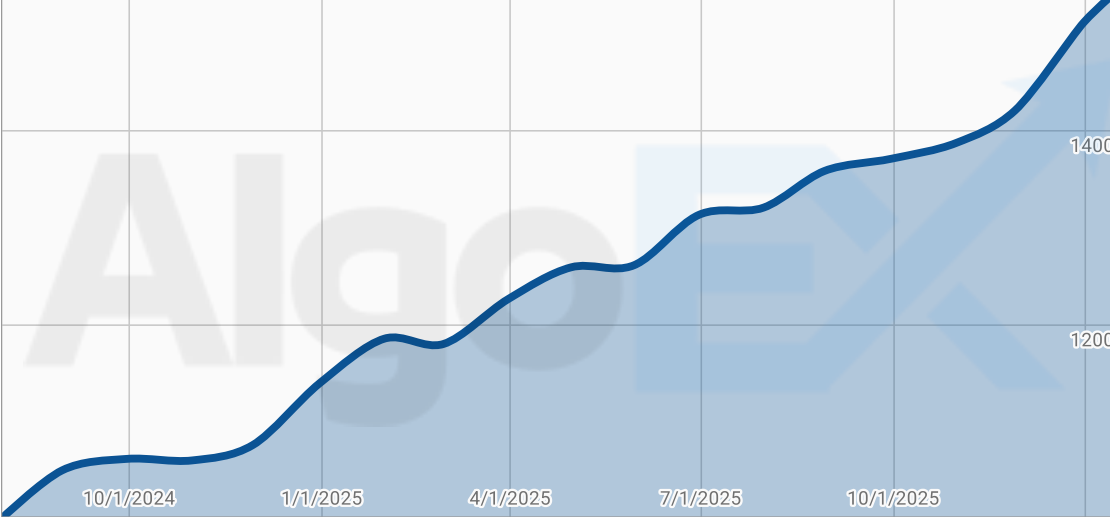
HYPOTHETICAL Model Tracking Account Performance | updated 01-16-2026

Last Daily ROR	MTD Return	YTD	Max Drawdown	Starting Balance	Current Balance	Subscription & Commissions
0.02%	2.55%	2.55%	-0.47%	$250,000 USD	$387,347 USD	$300 Monthly / $12.50 per Side

Monthly Growth of $1,000 — System
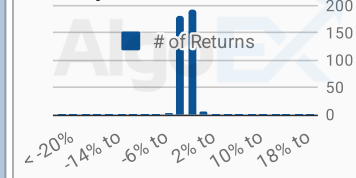
DEVELOPER
SIF Trading & Capstone
PROGRAM
X4 + P2
MARKETS
NQ / ES
PROGRAM STYLE
Momentum / Mean Reversion

Daily Return Distribution — # of Returns

Current Statistics

Total P&L	$137,347.36	Winning Sessions	51.97%	Max Drawdown (monthly)	-0.47%
Annual ROI	33.90%	Losing Sessions	48.03%	Date/Max Drawdown	2/28/2025
Profit Factor	1.70	Average Session Gain	0.65%	Current Drawdown	0.00%
Sharpe Ratio	3.91	Average Session Loss	-0.45%	Ulcer Index	0.39
Sortino Ratio	20.99	Best Session	2.57%	Correlation to S&P	0.00
Mar Ratio	71.56	Worst Session	-2.41%	Correlation to AQRMIX	0.11
Annualized Vol.	11.58%	Max Run Up	55.94%	Correlation to Bonds	0.03

Monthly Rates of Return

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	DD	StDev	Sharpe
								Monthly Compounded ROR						**Annual Summary**		
2024								4.98%	1.12%	-0.15%	1.49%	5.92%	13.95%	-0.15%	2.63%	3.48
2025	4.03%	-0.47%	3.92%	2.66%	0.16%	4.11%	0.58%	2.85%	0.93%	1.19%	2.40%	6.41%	32.59%	-0.47%	2.01%	4.08
2026	2.55%												2.55%	0.00%		