

Prime Market Signal NQES Spread Performance



PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS.

Model Tracking Account Performance | 09-03-2020 through 05-09-2025

| Last Daily ROR | MTD Return | YTD | Max Drawdown | Starting Balance | Subscription | Commission per Contract |
|----------------|------------|--------|--------------|------------------|--------------|-------------------------|
| 0.03% | 2.38% | -8.17% | -34.44% | \$20,000 USD | \$25 USD | \$2.50 USD |



DEVELOPER
Prime Market Signal

PROGRAM
NQES Spread

MARKETS
MNQ / MES

PROGRAM STYLE
Relative Value

Daily Return Distribution

Current Statistics

| | | | | | |
|-----------------|------------|----------------------|--------|------------------------|------------|
| Total P&L | \$4,079.78 | Winning Sessions | 53.75% | Max Drawdown (monthly) | -34.44% |
| Annual ROI | 3.22% | Losing Sessions | 46.25% | Date/Max Drawdown | 12/30/2022 |
| Profit Factor | 1.07 | Average Session Gain | 0.88% | Current Drawdown | -8.59% |
| Sharpe Ratio | 0.28 | Average Session Loss | -0.98% | Ulcer Index | 4.23 |
| Sortino Ratio | 0.09 | Best Session | 9.23% | Correlation to S&P | 0.70 |
| Mar Ratio | 0.09 | Worst Session | -9.13% | Correlation to AQR MIX | -0.03 |
| Annualized Vol. | 20.83% | Max Run Up | 34.99% | Correlation to Bonds | 0.11 |

Monthly Rates of Return

| Monthly Non-Compounded ROR | | | | | | | | | | | | | Annual Summary | | | |
|----------------------------|--------|--------|---------|---------|--------|--------|--------|--------|--------|--------|-------|--------|----------------|---------|-------|--------|
| | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | Year | DD | StDev | Sharpe |
| 2020 | | | | | | | | | -3.04% | -2.98% | 9.78% | 1.36% | 5.11% | -6.03% | 6.03% | 0.73 |
| 2021 | -0.73% | 2.65% | -2.54% | 5.11% | -2.04% | 5.00% | 2.07% | 2.46% | -3.81% | 3.95% | 2.32% | 3.78% | 18.21% | -3.81% | 3.04% | 1.73 |
| 2022 | -7.24% | -3.49% | 1.92% | -10.21% | -3.46% | -3.11% | 5.70% | -2.56% | -4.38% | -3.04% | 0.87% | -5.42% | -34.44% | -34.44% | 4.19% | -2.39 |
| 2023 | 5.45% | 1.94% | 7.56% | -1.21% | 9.63% | 2.01% | 1.92% | -0.85% | -2.92% | -1.06% | 5.71% | 3.27% | 31.46% | -4.83% | 3.86% | 2.32 |
| 2024 | 0.80% | 2.45% | -2.33% | -3.13% | 4.36% | 6.49% | -5.26% | -1.52% | 1.34% | -0.63% | 1.77% | 3.87% | 8.22% | -6.78% | 3.41% | 0.66 |
| 2025 | 0.22% | -3.55% | -10.93% | 3.72% | 2.38% | | | | | | | | -8.17% | -14.49% | 5.88% | -0.98 |

Accounting Notes & Disclaimers:

Stats below and in headline compiled using monthly non-compounded rates of return and month to date returns for the current month. Summary stats like Annualized Return should be discounted given the short length of the track record.

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