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Independent Verifier's Report on Performance Record

Algo Alpha

We have examined the accompanying Statement of Investment Performance and Notes to Statement of Investment Performance for **Alpha Y Trading Strategy** for the periods January 5, 2025 through March 30, 2026. Algo Alpha is responsible for the Statement of Investment Performance and Notes to Statement of Investment Performance. Our responsibility is to express an opinion on this performance presentation based on our examination.

Scope of Work

Our examination included examining evidence supporting the Statement of Investment Performance and Notes to Statement of Investment Performance for the **Alpha Y Trading Strategy** and performing other procedures, as we considered necessary in the circumstances. Our examination included procedures to obtain assurance that performance results reflected in the Statement of Investment Performance were calculated using criteria as outlined in the Notes to Statement of Investment Performance. We believe our examination provides a reasonable basis for our opinion.

Opinion

In our opinion, the Statements referred to above present, in all material respects, the performance record of the **Alpha Y Trading Strategy** for the periods January 5, 2025 through March 30, 2026, based on the criteria set forth in the Notes to Statement of Investment Performance. The Statement of Investment Performance and Notes to Statement of Investment Performance are an integral part of this opinion.

Alpha Performance Verification

Alpha Performance Verification Services
Michael W. Hultzapple, CPA, CFA, CIPM
March 30, 2026

Alpha Y Trading Strategy
Gross Performance
January 5, 2025 through March 30, 2026

	Jan	Feb	Mar	Apr	May	June	July	Aug	Sept	Oct	Nov	Dec	Year
2026 [A]	13.15%	0.99%	3.08%	-	-	-	-	-	-	-	-	-	17.79%
2025 [B]	0.35%	1.61%	-0.52%	8.90%	4.70%	4.02%	0.46%	0.37%	12.96%	3.23%	3.63%	2.45%	50.18%

A - Performance from January 1, 2026 to March 30, 2026.
B - Performance from January 5, 2025 to December 31, 2025.

Algo Alpha

Notes to Statement of Investment Performance

1. Investment Management

Algo Alpha is a software company that licenses institutional-grade, rules-based algorithmic trading systems to investors who want a systematic approach to the markets. Algo Alpha provides the technology and infrastructure for users to deploy automated strategies directly in their own brokerage accounts without surrendering custody or control.

Algo Alpha’s mission is to make Algorithmic trading simple by helping investors remove emotion from decision-making and access disciplined data-driven trading systems built to pursue consistent, risk-managed performance across global markets.

2. Strategy Description

Apha Y is built on the same core strategy construction methodology as our broader systematic portfolio framework, adapted into a compact, higher-conviction format. It is designed for account balances from min. USD 5,000. The system applies advanced correlation analysis, proprietary subsystem evaluation, and dynamic capital allocation to construct a concentrated but structurally disciplined trading architecture. Its average risk per subsystem is 22%, reflecting its more focused deployment profile. The key innovation of Alpha Y lies in its execution and risk containment logic: the strategy is specifically engineered to avoid persistent floating drawdown by cutting adverse positions very short and revalidating market exposure continuously. It does not increase exposure into losing positions, does not rely on loss-recovery layering, and does not use capital escalation techniques that can destabilize risk. This results in a cleaner exposure profile, faster loss realization, and tighter control of adverse trade development. Apha Y is designed to deliver highly efficient systematic execution through short loss cycles, strict exposure control, and robust downside discipline.

3. Calculation Methodology

The performance returns of the Trading Strategy represent actual trading results. The returns have been prepared using the following methodologies consistently applied. Other methods may produce different results:

- Performance is calculated gross of management fees. Spreads and commissions are reflected in actual trading results as executed.
- Performance is calculated using the time-weighted rate of return methodology Monthly returns are geometrically linked to produce annual and year-to-date returns.
- Performance includes realized and unrealized gains and losses.
- Trade date accounting is used for calculation and valuation purposes.
- Securities are valued using broker values.

4. Other Notes

- Past performance is not indicative of future performance.
- The Strategy uses complex instruments and comes with a high risk of losing money rapidly due to leverage,
- The Independent Verifier’s Report on Performance Record and Statement of Investment Performance are an integral part of this presentation.