SYSTEM OVERVIEW

The Geronimo Options Algorithm places bullish put spreads on the S&P Emini utlizing a proprietary blend of technical indicators designed to generate alpha while greatly reducing risk. This algorithm will sell an at the money put (collecting premium on the M-W-F options) and also buy a 35 point out-of-the-money put for protection creating a bullish put spread. If the market stays at the same price as it did when the trade was first placed (or trades higher), it will keep the premium collected. If the market sells off slightly, the trade can still be profitable, but this depends on the amount of premium collected. The primary advantage of this algorithm is that the most a trader can lose on any given trade is the width of the spread (35 points) minus the premium collected. This algorithm has traded live in customer accounts along with the Ten Year note, but not as a stand alone package until recently. Furthermore, although the below performance data is taken from actual/live fills seen on customer accounts, the data should be considered hypothetical and therefore subject to the CFTC disclaimer (below). The monthly performance data does not include any open trade equity.

COMPANY OVERVIEW

AlgorithmicTrading.net is a third party trading system developer providing high quality quantitative trading systems which can be traded on your personal computer or through a letter of direction with one of our supported brokers. AlgorithmicTrading.net is not registered with the NFA as a CTA, claiming the self-executing exemption from registration granted by the CFTC.
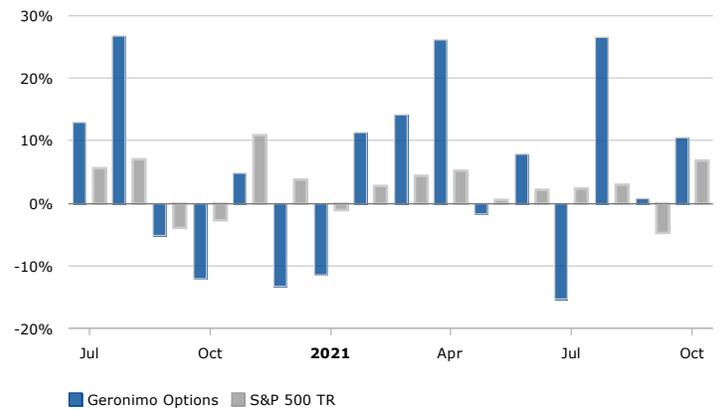
MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2021	-11.44	11.35	14.16	26.25	-1.53	7.86	-15.18	26.70	0.89	10.67			69.73
2020							13.05	26.85	-5.10	-12.04	4.90	-13.30	14.36

VAMI (VALUE OF INITIAL $1,000 INVESTMENT)
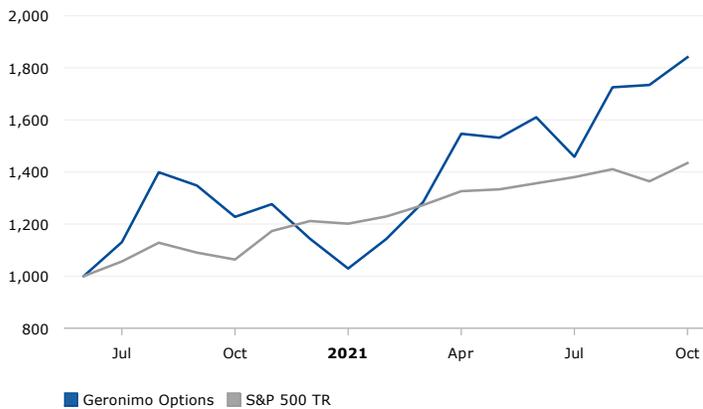
LAST 12-MONTHS RETURNS

STATISTICS

STATISTICS	Geronimo Options	S&P 500 TR
Total Return Cumulative	84.09%	51.55%
Gain Frequency Monthly	62.50%	75.00%
Average Gain	14.27%	4.63%
Average Loss	-9.77%	-3.03%
Max Monthly Gain	26.85%	10.95%
Worst Monthly Loss	-15.18%	-4.65%
Max Drawdown	-36.98%	-6.36%

	Geronimo Options	S&P 500 TR
Standard Deviation Ann.	48.16%	14.22%
Sharpe Ratio (0%) Ann.	1.31	2.29
Sortino Ratio (0%) Ann.	2.25	5.49
CALMAR Ratio	2.03	5.75

	S&P 500 TR
Annualized Alpha	6.42%
Beta	1.74
Correlation	0.52

SERVICE PROVIDERS

Legal	Greenberg Traurig

INVESTMENT TERMS

Recommended Unit Size	$15,000

CONTACT INFORMATION

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