

SYSTEM OVERVIEW

The Geronimo Algorithm places bullish put spreads along with long and short day trades on the S&P Emini Futures utilizing a proprietary blend of technical indicators designed to generate alpha while greatly reducing risk. In addition to placing long and short day trades on the S&P Emini, this algorithm will at times 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. The primary advantage of the spread trades 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 the fees that we charge for the use of the algorithms.

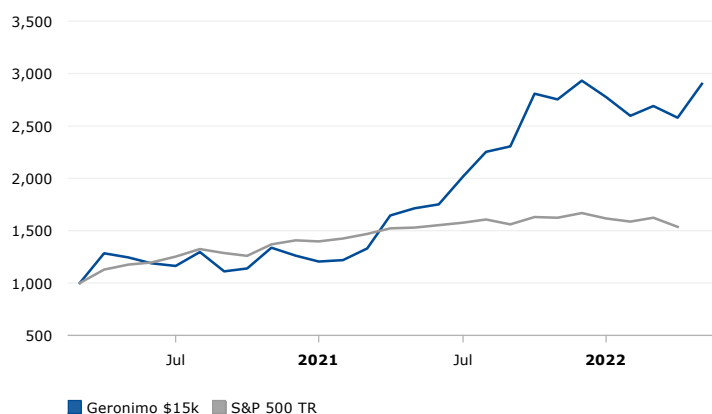
COMPANY OVERVIEW

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.

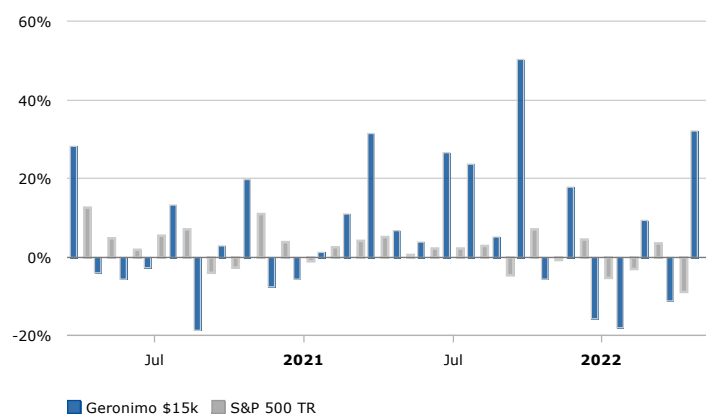
MONTHLY PERFORMANCE (AS OF 5/18/2022)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2022	-15.69	-17.89	9.37	-11.17	32.31								-3.07
2021	-5.61	1.35	11.18	31.43	6.85	3.79	26.54	23.58	5.19	50.33	-5.43	17.89	167.09
2020				28.39	-3.97	-5.59	-2.54	13.30	-18.47	2.77	19.81	-7.59	26.11

VAMI (VALUE OF INITIAL \$1,000 INVESTMENT)



LAST 12-MONTHS RETURNS



STATISTICS

	Geronimo \$15k	S&P 500 TR
Total Return Cumulative	190.13%	65.07%
Average Monthly Return	7.31%	2.03%
Average Gain	17.76%	4.90%
Average Loss	-9.40%	-3.71%
Max Monthly Gain	50.33%	12.82%
Worst Monthly Loss	-18.47%	-8.72%
Max Drawdown	-35.38%	-12.91%

	Geronimo \$15k	S&P 500 TR
Standard Deviation Ann.	59.40%	17.11%
Sharpe Ratio (0%) Ann.	1.48	1.50
Sortino Ratio (0%) Ann.	3.05	2.81
CALMAR Ratio	3.08	2.11
Annualized Alpha		18.89%
Beta		2.27
Correlation		0.67

SERVICE PROVIDERS

Legal Greenberg Traurig

INVESTMENT TERMS

Recommended Unit Size \$15,000

CONTACT INFORMATION

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CFTC rule 4.41 - Hypothetical or simulated performance results have certain limitations. Unlike an actual performance record, simulated results do not represent actual trading. Also, since the trades have not been executed, the results may have under-or-over compensated for the impact, if any, of certain market factors, such as lack of liquidity. Simulated trading programs in general are also subject to the fact that they are designed with the benefit of hindsight. No representation is being made that any account will or is likely to achieve profit or losses similar to those shown.