

SYSTEM OVERVIEW

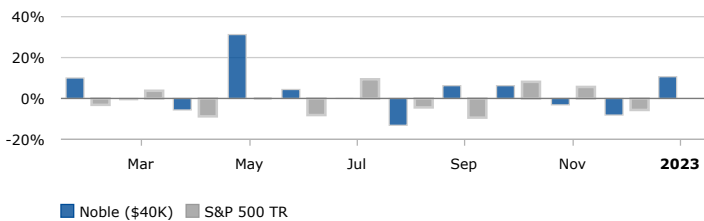
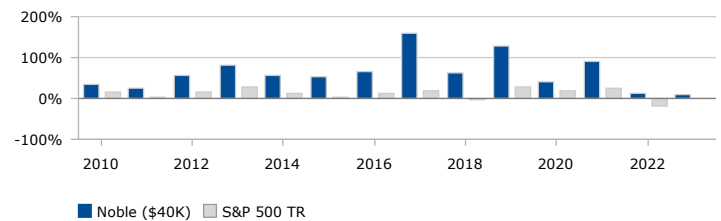
The Noble trading system places up to two bullish put spreads throughout the day, while also placing long and short day trades on the S&P Emini Futures, utilizing a proprietary blend of technical indicators designed to generate profits while greatly reducing risk. The bullish put spread component includes selling an At-Money-Put while also buying a 20-25 point out of money put creating a bullish put spread that expires the same day it is sold (using M-T-W-Th-F options). This algorithm began trading live in customer accounts in November 2022. Results from January 2010 - November 2022 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

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2023	10.43												10.43
2022	-14.34	10.03	-0.91	-5.60	31.20	4.11	0.10	-13.28	6.31	5.96	-3.25	-8.08	12.25
2021	4.58	11.16	4.63	19.46	6.62	4.37	16.96	10.49	-6.31	14.37	2.96	-0.02	89.26
2020	10.03	-1.87	17.86	-0.84	0.31	3.83	-20.19	5.44	9.10	4.51	1.69	10.54	40.41
2019	20.49	13.67	5.20	22.92	-2.24	9.98	14.14	0.63	10.11	-1.54	21.50	13.39	128.24
2018	12.65	9.52	-3.49	-7.67	8.92	7.22	6.39	15.22	2.26	4.81	14.38	-7.99	62.22
2017	15.60	18.10	8.95	5.82	19.07	7.28	11.70	15.10	15.28	17.71	24.30	0.80	159.70
2016	0.85	9.19	14.47	4.30	16.31	0.25	5.81	2.78	6.87	-8.34	13.97	-0.26	66.21
2015	6.98	5.16	8.10	12.66	11.29	6.47	4.46	-4.02	-14.79	12.56	6.69	-2.47	53.08
2014	3.71	13.32	-9.59	6.50	9.02	17.97	6.73	7.47	-4.78	-0.77	12.11	-5.76	55.94
2013	20.86	3.71	8.43	17.79	-2.00	-12.22	11.12	5.88	3.03	12.47	-1.57	14.61	82.12
2012	2.59	-3.04	15.26	6.08	-7.79	9.74	5.71	5.15	3.59	-0.80	12.19	7.02	55.70
2011	5.20	19.16	1.27	2.56	-3.08	0.72	-1.15	0.16	-13.45	14.15	2.10	-4.00	23.65
2010	-1.93	6.82	0.67	1.62	-10.73	-12.74	7.33	1.02	8.20	4.10	12.97	17.04	34.37

LAST 12-MONTHS RETURNS

ANNUAL RETURNS

STATISTICS

	Noble (\$40K)	S&P 500 TR
Total Return Cumulative	873.57%	345.18%
Gain Frequency Monthly	75.80%	68.59%
Average Monthly Gain/Loss	5.56%	0.96%
Average Gain	9.21%	3.30%
Average Loss	-5.87%	-3.86%
Max Monthly Gain	31.20%	12.82%
Worst Monthly Loss	-20.19%	-12.35%
Max Drawdown (Month to Month)	-23.47%	-23.86%
Max Drawdown (Intra-Month)	-34.78%	-
Sharpe Ratio Monthly	0.64	0.25
Sortino Ratio	4.75	1.23
Calmar Ratio	2.52	0.32

SERVICE PROVIDERS

Legal: Greenberg Traurig

INVESTMENT TERMS

Recommended Unit Size: \$40,000

CONTACT INFORMATION

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OPTIONS DISCLAIMER: Back testing an options algorithm poses many challenges due to the unknown estimates for premium collected. Option premiums can vary greatly and are dependent on many different factors, including but not limited to, market volatility and time until expiration - making it impossible to know specific premiums of the options involved in the back-tested data at the time of the trades in question. In addition, the daily options were not available to trade for the entire back-tested period. In order to provide our customers with the most accurate back-tested performance results that we can, we have created a look-up-table to model the profit/loss for past options trade. Please note, these estimates have significant limitations and the corresponding reports which use these estimates should be considered to be much less than perfect. All back-testing has limitations, however back-tested options algorithms have even more in our opinion due to the potential inaccuracies used in determining premium collected estimates.