Noble ($40K)

June 2023

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.

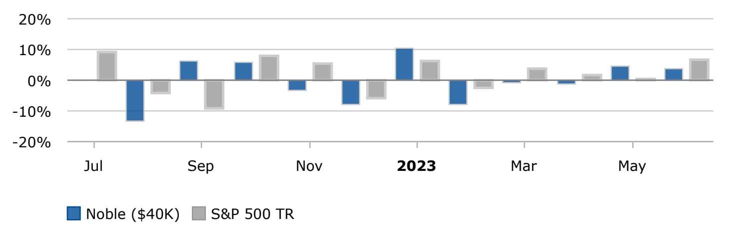
COMPANY OVERVIEW

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.

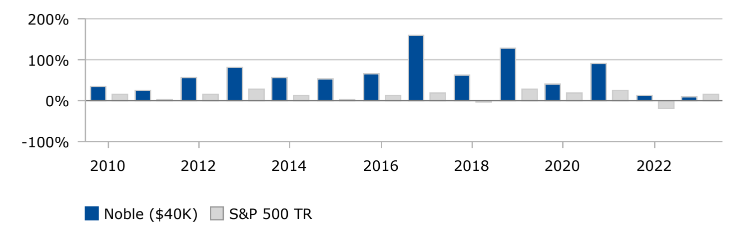
% MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2023	10.43$_{L}$	-7.83$_{L}$	-0.96$_{L}$	-1.27$_{L}$	4.71$_{L}$	3.82$_{L}$							8.90
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$_{L}$	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
Last 12 Months	-3.34%	19.59%
9 Month ROR	1.95%	25.73%
Total Return Cumulative	872.04%	420.35%
Gain Frequency Monthly	74.69%	69.14%
Average Monthly Gain/Loss	5.38%	1.02%
Average Gain	9.13%	3.32%
Average Loss	-5.68%	-3.83%
Max Monthly Gain	31.20%	12.82%
Worst Monthly Loss	-20.19%	-12.35%
Max Drawdown (Month to Month)	-23.47%	-23.86%
Sharpe Ratio Monthly	0.62	0.26
Sortino Ratio	4.59	1.33
Calmar Ratio	2.04	0.61

SERVICE PROVIDERS

Legal	Greenberg Traurig

INVESTMENT TERMS

Recommended Unit Size	$40,000

CONTACT INFORMATION

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