

SYSTEM OVERVIEW

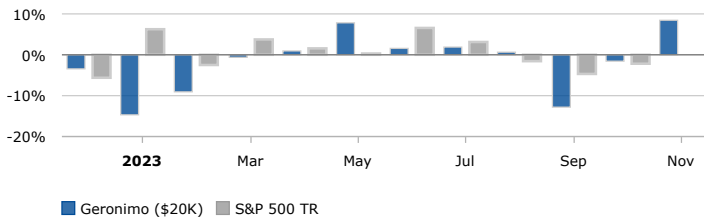
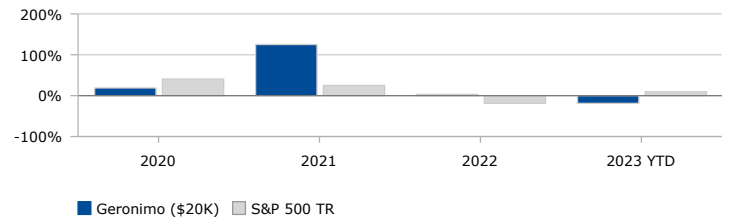
The Geronimo Algorithm places bullish put spreads along with long and short day trades on the S&P Emini Futures utilizing a proprietary blend of technical indicators designed to generate alpha while greatly reducing risk. In addition to placing long and short day trades on the S&P Emini, this algorithm 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. This algorithm has traded live in customer accounts along with the Ten Year note, but not as a stand-alone package until February 2022. Therefore, although the below performance data is taken from actual/live fills seen on customer accounts, the results from April 2020 - January 2022 should be considered hypothetical and therefore subject to the CFTC disclaimer (below). Results beginning in February 2022 through the Present are considered live returns. 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 11/3/2023)

| | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | Year |
|-------------|--------|--------------------|--------------------|-------------------|-------------------|-------------------|-------------------|-------------------|---------------------|--------------------|-------------------|-------|--------|
| 2023 | -14.70 | -9.12 _L | -0.68 _L | 1.06 _L | 7.82 _L | 1.45 _L | 1.74 _L | 0.73 _L | -12.79 _L | -1.60 _L | 8.31 _L | | -17.78 |
| 2022 | -11.77 | -13.42 | 7.03 | -8.38 | 27.43 | 1.99 | 9.47 | -24.00 | -1.66 | 11.39 | 8.55 | -3.42 | 3.22 |
| 2021 | -4.21 | 1.01 | 8.39 | 23.57 | 5.14 | 2.84 | 19.91 | 17.69 | 3.89 | 37.75 | -4.07 | 13.42 | 125.32 |
| 2020 | | | | 21.29 | -2.98 | -4.19 | -1.91 | 9.98 | -13.85 | 2.08 | 14.86 | -5.69 | 19.58 |

LAST 12-MONTHS RETURNS

ANNUAL RETURNS

STATISTICS

| | Geronimo (\$20K) | S&P 500 TR |
|-------------------------------|------------------|------------|
| Last 12 Months | -21.20% | 10.14% |
| 9 Month ROR | 6.04% | 4.14% |
| Total Return Cumulative | 130.34% | 71.82% |
| Gain Frequency Monthly | 59.09% | 62.79% |
| Average Monthly Gain/Loss | 2.96% | 1.27% |
| Average Gain | 10.34% | 4.75% |
| Average Loss | -7.69% | -4.24% |
| Max Monthly Gain | 37.75% | 12.82% |
| Worst Monthly Loss | -24.00% | -9.21% |
| Max Drawdown (Month to Month) | -35.22% | -23.86% |
| Sharpe Ratio Monthly | 0.25 | 0.27 |
| Sortino Ratio | 1.26 | 1.45 |
| Calmar Ratio | 0.86 | 0.43 |

SERVICE PROVIDERS

Legal: Greenberg Traurig

INVESTMENT TERMS

Recommended Unit Size: \$20,000

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.