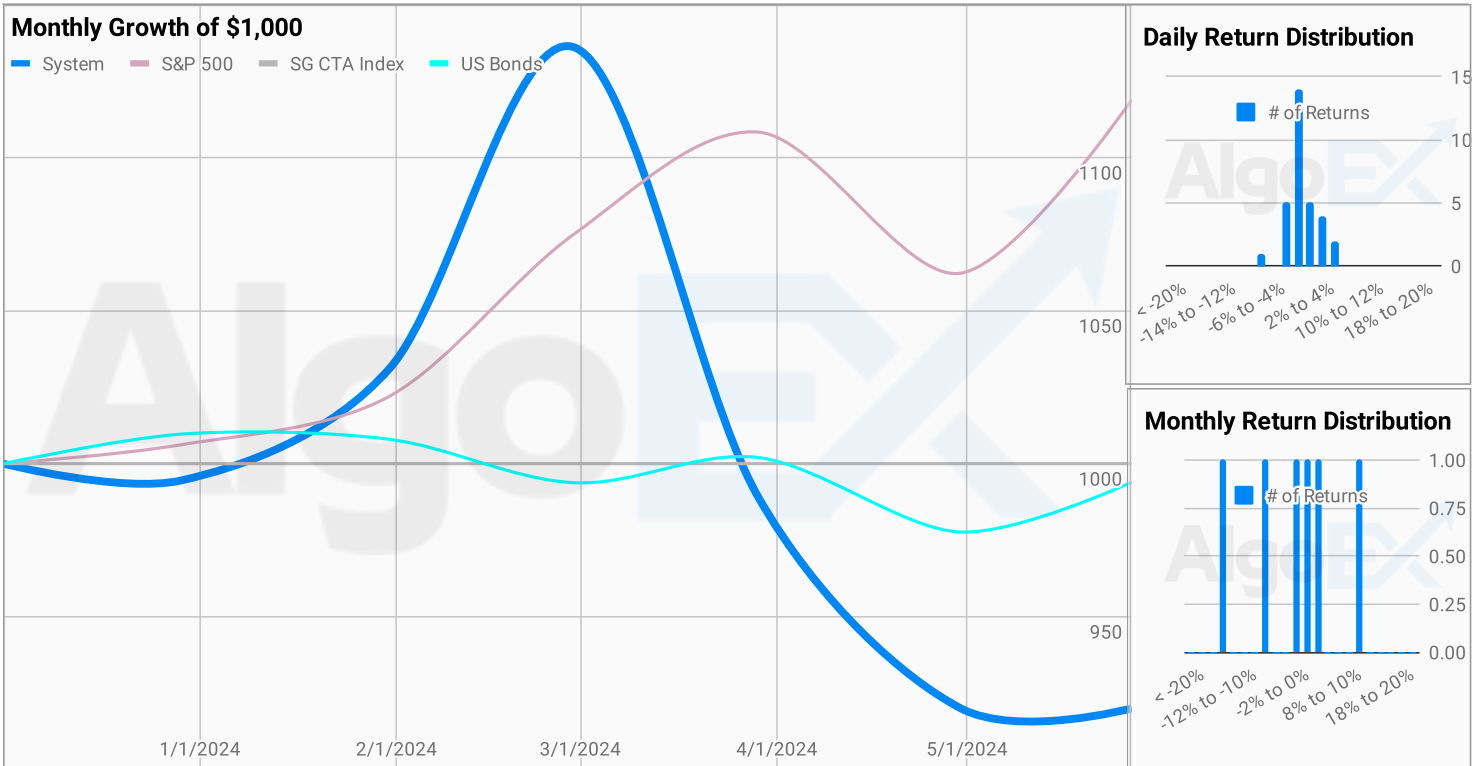


Moor Analytics Tactus Dei Portfolio HYPOTHETICAL Tear Sheet **AlgoEX**

PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS. FUTURES TRADING IS SPECULATIVE & INVOLVES A HIGH DEGREE OF RISK.

HYPOTHETICAL Model Tracking Account Performance | updated 04-04-2024

Last Daily ROR	MTD ROR	YTD	Max EOM DD	Account Minimum	Subscription	Commision per Contract
-3.87%	-6.92%	-7.45%	-21.61%	\$50,000 USD	\$500 USD	\$12.50 USD



Monthly Non-Compounded ROR													Annual Summary			
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	DD	StDev	Sharpe
2023													-0.55%	-0.55%		
2024	3.69%	10.47%	-14.68%	-6.92%									-7.45%	-21.61%	11.15%	-0.59

Stats below and in headline compiled using monthly non-compounded rates of return and month to date returns for the current month. Summary stats like Annualized Return should be discounted given the short length of the track record.

RETURN ANALYSIS	SYSTEM	S&P	SG CTA	RISK ANALYSIS	SYSTEM	S&P	SG CTA	VOL ANALYSIS	SYSTEM	S&P	SG CTA
VAMI	\$920	\$1,119	\$1,000	Sharpe Ratio	-0.50	1.74	-----	% Positive	28.57%	71.43%	0.00%
Cumulative Return	-8.00%	11.90%	0.00%	Sortino Ratio	-0.25	-----	-----	Max DD	-21.61%	-4.16%	0.00%
Annualized Return	-18.17%	25.22%	0.00%	Ulcer Index	3.45	0.30	0.00	Date of Max DD	05-2024	04-2024	-----
Current Drawdown	-21.61%	0.00%	0.00%	Mar Ratio	-0.84	-----	5.92	Largest Gain	10.47%	5.34%	0.00%
Average Gain	7.08%	3.16%	-----	Correlation	-----	0.28	-----	Largest Loss	-14.68%	-4.16%	0.00%
Average Loss	-7.39%	-4.16%	-----	R2	-----	0.08	0.00	Annualized Vol	41.13%	11.34%	-----
Average Month	-1.14%	1.67%	0.00%	Beta	-----	0.86	-----	Kurtosis	0.8891	0.4369	-----
Max Run Up	13.61%	11.90%	0.00%	Alpha	-----	-2.48%	-3.80%	Skew	-0.4632	-0.6948	-----

STRATEGY DETAILS	
Methodology	Systematic
Trading Strategy	Day Trading
Holding Period	Short Term
Geography	US

INVESTMENT TERMS	
Minimum Investment	\$50,000 USD
Commission Per Contract	\$12.50
Subscription Fee	\$500.00
Additional Fees	\$20 per contract

MARGIN & TRADING	
Margin to Equity	0% to 25%
Round Turns / M	2,000
Markets	CL, GC, ES, NG
Start Date	12/19/2023

Accounting Note:

None.
Past performance is not necessarily indicative of future results. Futures trading involves a high degree of risk and may not be suitable for all investors. Performance statistics and returns referenced herein are hypothetical in that they represent returns in a model account. This model tracking account rises or falls based on the average per trading unit profit and loss achieved by one of the following: (1) actual customers trading this system (customer fills) or if no customer is trading (2) hypothetical single unit profit and loss generated by this system's trading signals on real time market data less slippage (simulated) or (3) hypothetical single unit profit and loss generated by applying the system's logic on prior trading data less slippage (back-tested). All returns are presented net of all fees, including commission and the system's subscription fees (amortized over the trading days in each month). Simulated and back-tested results also include the slippage deduction listed above.

Profits are not reinvested and all rates of return are non-compounded. This means that the model tracking account begins with the initial capital level listed on this sheet and the account is reset to that capital level on each subsequent trading period (daily in the case of daily analysis, monthly in the case of monthly analysis and yearly in the case of yearly analysis). This is intended to demonstrate simple returns for each time period for this trading strategy. It does not show the effect of compounding. If an investor does not reset his trading level for each period, that investor's performance will differ from the performance listed on this sheet.