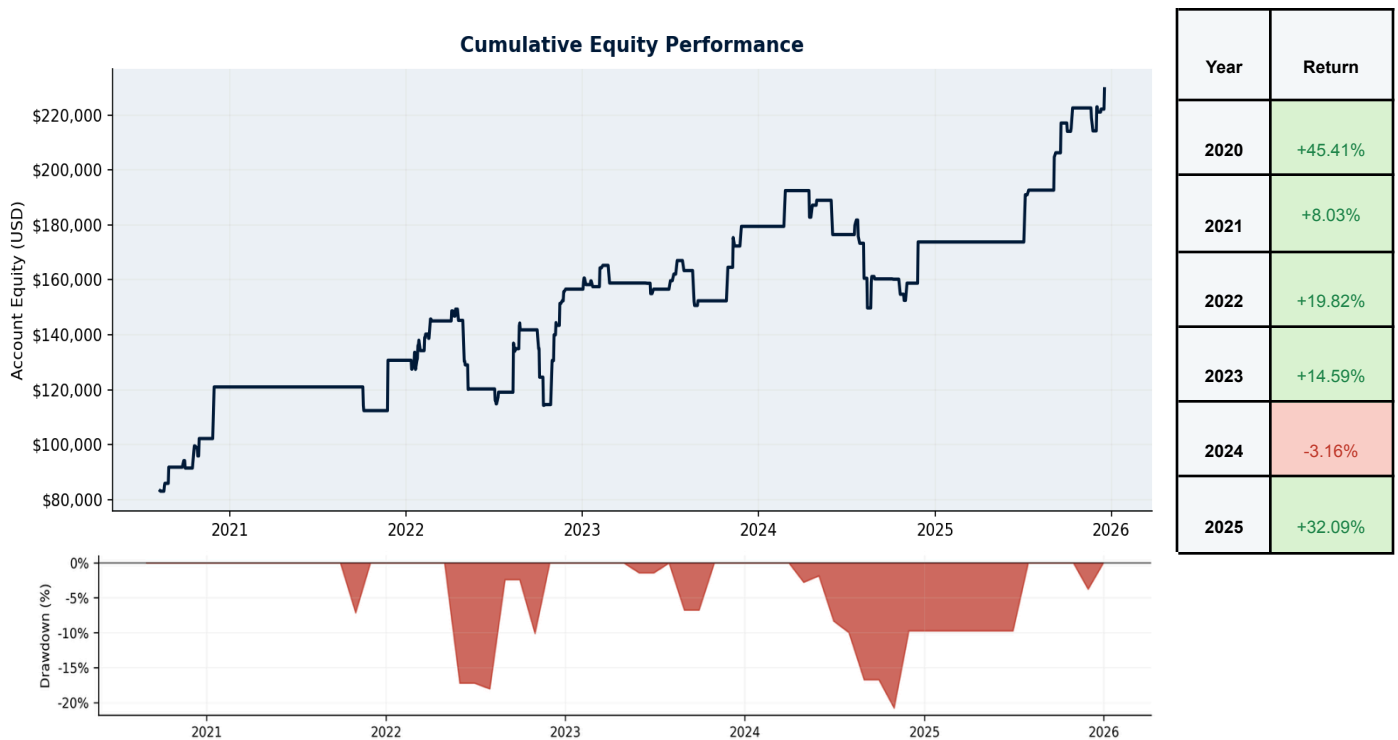


Overview

ATP's E-mini S&P 500 (ES) systematic quantitative model generates signals using proprietary machine learning technology. On each trading day, the model produces a binary pre-open signal indicating either a long or short position. The model's performance is hereby exhibited through a conservative strategy to display the full model volatility, and the unfiltered signal behavior at its core without take-profit or stop-loss protocols thus performance can be materially improved. The strategy follows a strict reversal approach, with positions opened or reversed at the market open price when the signal changes direction. Positions are also initiated at the start of each Series and closed at the end. It is deployed through a quarter-based structure, with each Series representing a predefined period aligned with the front-month contract; between Series, the strategy remains flat. Over 5.4 years, the track record comprises 17 Series and 117 trades across 34 active trading months. Performance is presented gross of fees on one-contract. The signals alone may serve as an overlay or as complementary inputs augmenting alpha, diversifying returns and aiding risk controls, although we've seen a broad spectrum of implementations.

Performance & Annual Returns – Live & Auditable



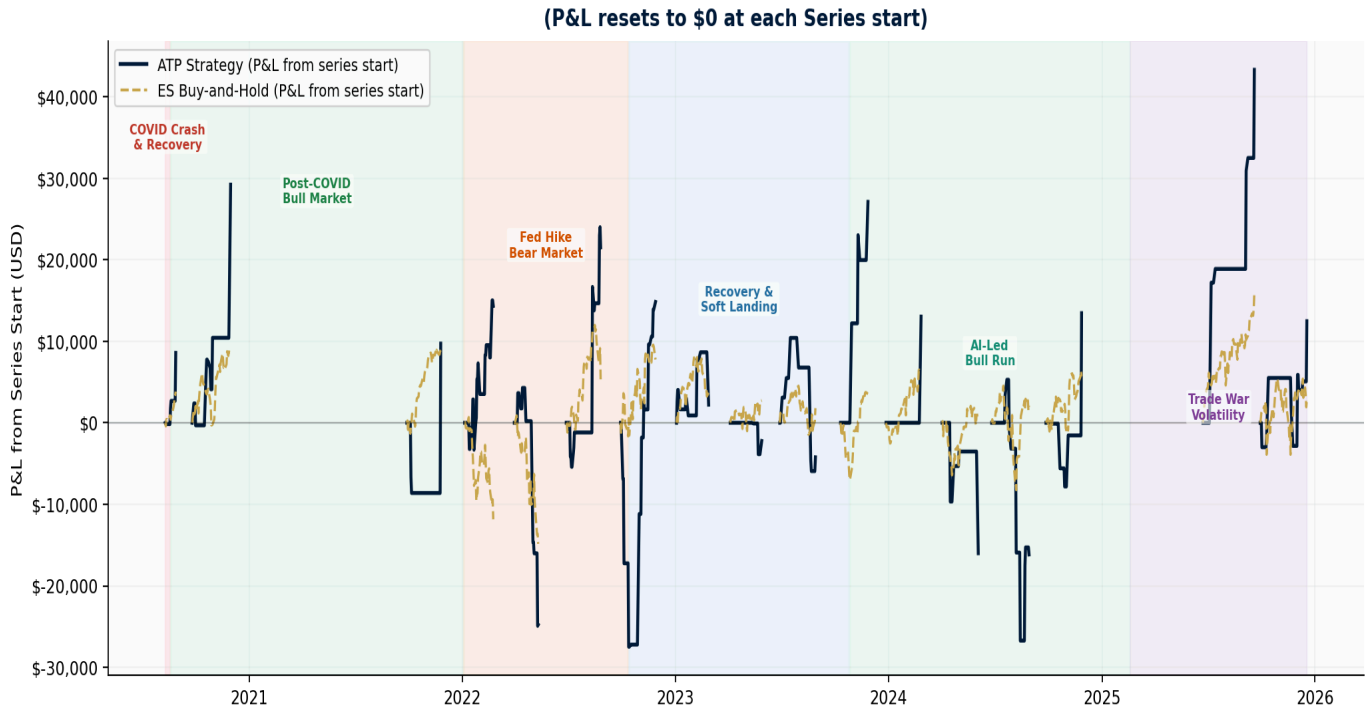
Note: The equity curve is based on realized P&L at trade exit and excludes intraday and between-trade unrealized mark-to-market movements. The initial capital base of \$83,207 (the Start Account) is the strategy's initial equity. It is derived from the largest pre-inception one-month ES range (\$48,138), multiplied by 1.5 for adverse excursion, plus the CME initial margin of \$11,000 at the start of the first 2020 Series. The Start Account provides the capital denominator for the conservative strategy wrapper through which the model's unfiltered behavior is presented. This structure enables performance and risk metric production consistent with institutional due diligence standards.

Performance & Risk Summary – 34 Active Trading Months

CAGR over Active Trading Period (2.69 years)	+45.80%	Total Net P&L	\$146,350.00
CAGR over Full Calendar Period (5.36 years)	+20.86%	Cumulative Return	+175.89%
Sharpe Ratio (RF = 2%)	1.26	Sortino Ratio (RF = 2%)	2.47
Calmar Ratio	1.96	Ann. Volatility (active trading months)	30.66%
Downside Deviation (ann.)	15.64%	Avg Monthly Return (active)	+3.40%
Max Drawdown (%)	-20.76%	Max Drawdown (USD)	-\$42,725
VaR 95% (monthly)	-7.63%	CVaR 95% (monthly)	-12.54%
Monthly Skewness	0.0422	Monthly Excess Kurtosis	-0.4820

Conditionally Segmented Deployment Methodology: distribution-based statistics, including Sharpe Ratio, Sortino Ratio, volatility, VaR, skewness, and kurtosis, are calculated over the 34 active trading months only. Periods between Series are excluded.

Strategy Performance Across Market Regimes



Note: P&L resets to \$0 at the start of each deployment series, enabling direct comparison of ATP performance vs. ES buy-and-hold within the same market regime context. Lines are only plotted during active deployment periods; gaps between series reflect no-signal windows.

Series Performance Heatmap

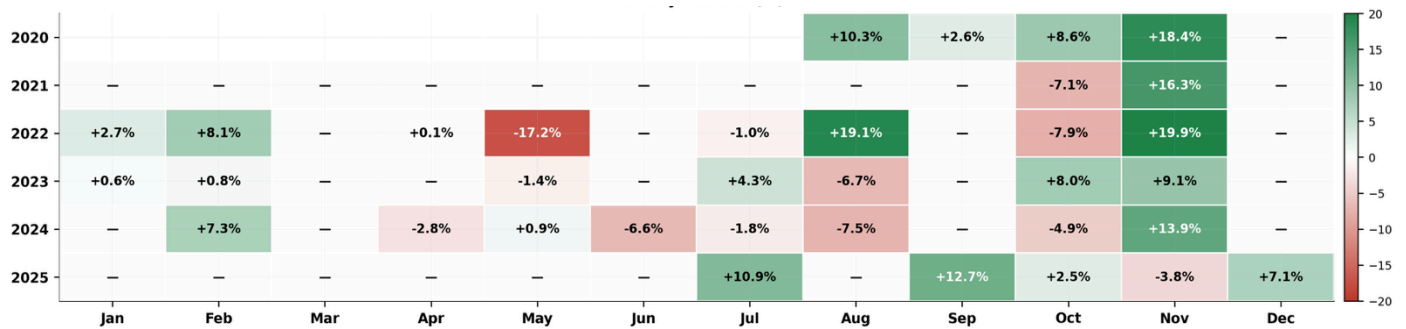


Note: Row 1: Return % per series (from series start equity). Row 2: Win rate. T = number of trades in the series. Row 3: Net P&L in USD for 1 ES contract.

Trade-Level Statistics

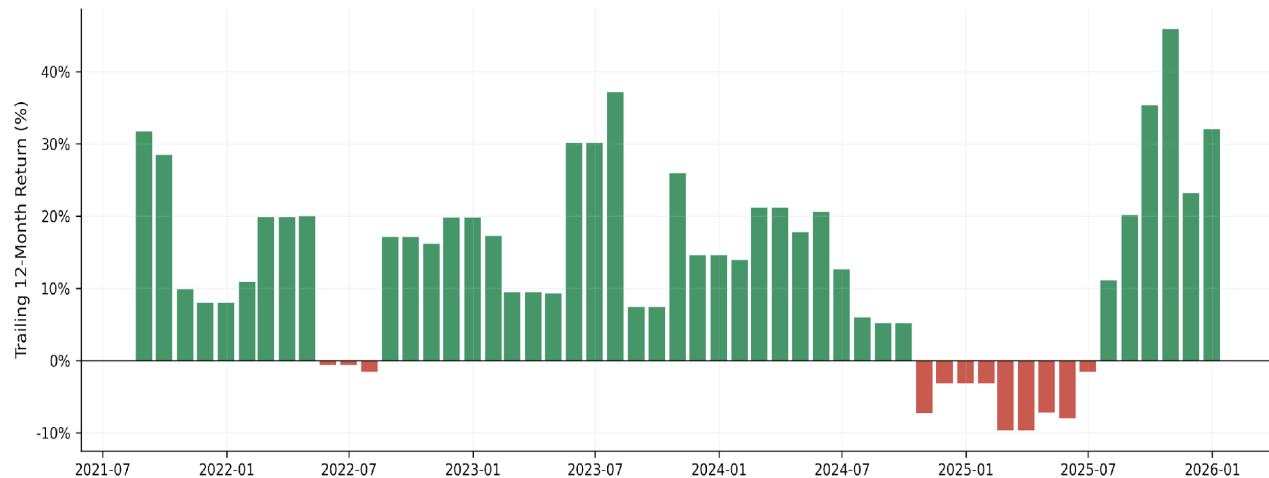
Total Completed Trades	117	Win Rate	57.26%
Positive Months	22	Negative Months	12
Winning Trades	67	Losing Trades	50
Average Gain	\$5,339.18	Average Loss	-\$4,227.50
Profit Factor	1.6924	Gain / Loss Ratio	1.2630
Trade Std Dev (P&L)	\$6,541.38	Total Net P&L	\$146,350.00
Trade Skewness	0.3596	Trade Excess Kurtosis	0.6477
Best Trade	\$18,787.50	Worst Trade	-\$14,850.00
Average Trade Duration	8.4 days	Total Trading Days	983
Best Month	+19.92%	Worst Month	-17.20%

Monthly Returns (%)



Note: "-" = no-trade month (0%). Idle months between series excluded from risk statistics.

Rolling 12-Month Return



Note: $R(t,12) = (VAMI_t / VAMI_{t-12}) - 1$. Idle months contribute 0%, diluting the 12-month window proportionally.

Disclaimer

This material is for informational purposes only and does not constitute an offer, solicitation, recommendation, or investment advice. Past results are not necessarily indicative of future results. Futures trading involves substantial risk, including the risk of loss.