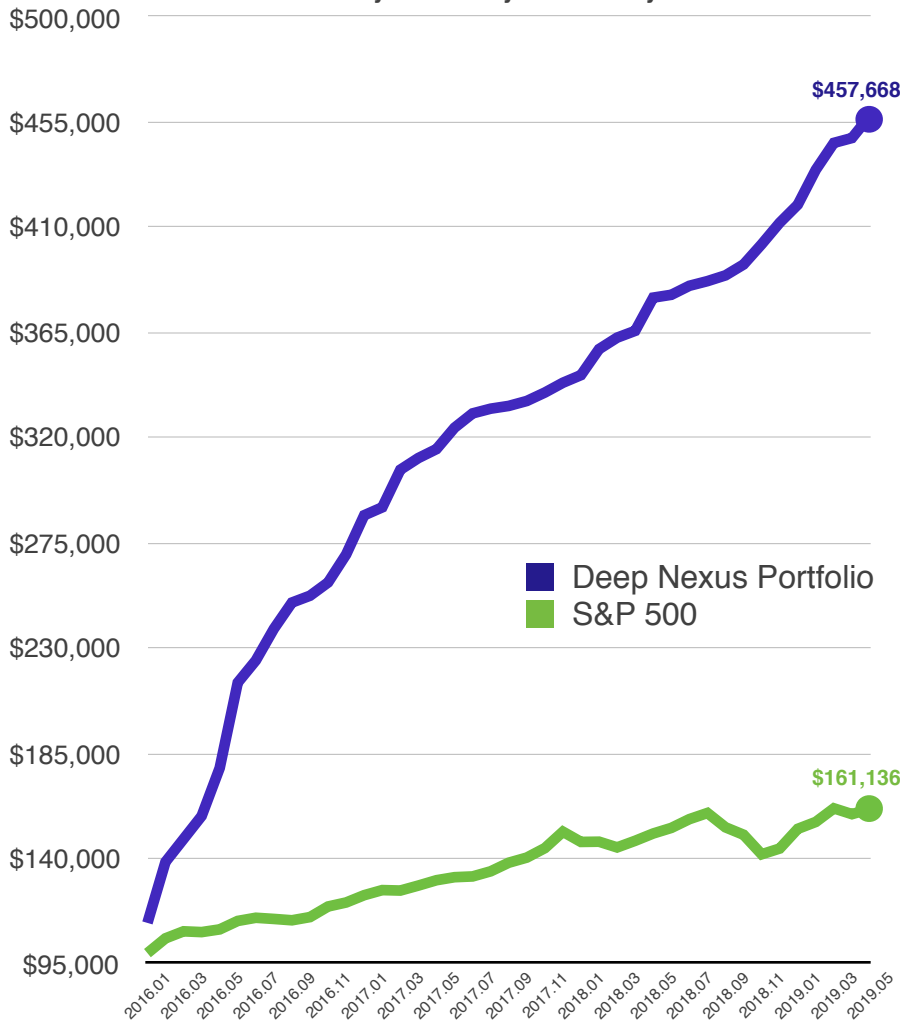


Deep Nexus

\$100,000 Portfolio Growth Monthly — January 2016 to May 2019



Return on Starting Equity	357.7%
Total Number of Trades	3,837
Number of Winning Trades	3,554
Number of Losing Trades	283
Percent Profitable	92.62%
Sortino Ratio	8.902
MAR Ratio	18.22
Modified Sharpe Ratio	0.2344
Sharpe Ratio	0.7548
Average Risk	\$7,103
Average Risk (%)	2.70%
Max Risk (%)	9.30%
Average R-Multiple (Expectancy)	0.01322
R-Multiple Standard Deviation	0.06481
Total R-Multiple	50.71
Van Tharp SQN	12.63
Average Drawdown	0.22%
Worst-Case Trade \$ Drawdown	\$9,237
Length of Worst Case Trade \$ Drawdown	6 days

The above Deep Nexus portfolio trades on an intra-day basis using 1 minute data. Predictive analytics are generated by proprietary Deep Nexus machine learning algorithms. The analytics are coupled to algorithmic trade logic which executes trades 24 hours per day. Any liquid market can be added to the Deep Nexus portfolio.

Deep Nexus Portfolio: Comprised of S&P ES Futures and four currencies: GBPUSD; EURUSD; USDJPY; AUDUSD. Assumes trading a fixed contract size at 100,000 units of each currency and 1 contract on ES Futures. Commissions & Slippage included. \$100,000 Starting Account Equity; Average Margin of \$30,000.

S&P 500: Assumes a passive \$100,000 investment in an S&P 500 index portfolio.

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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-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.