AlgorithmicTrading.net

SYSTEM OVERVIEW

The Swing Trader trades the S&P Emini and Ten Year Note utilizing a proprietary blend of technical indicators designed to generate alpha while attempting to reduce risk. This algorithm is primarily a trend following/momentum based algorithm, while also taking on characteristics of a mean reversion algo.
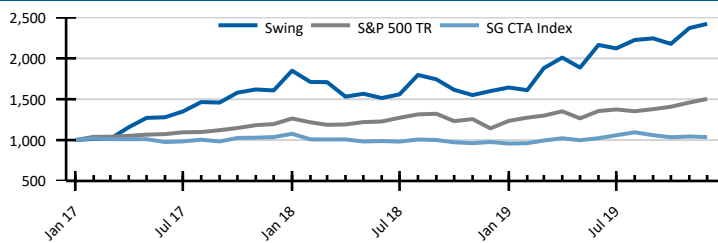
COMPANY OVERVIEW

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.
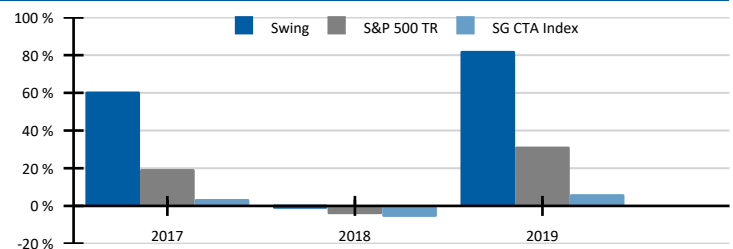
MONTHLY PERFORMANCE

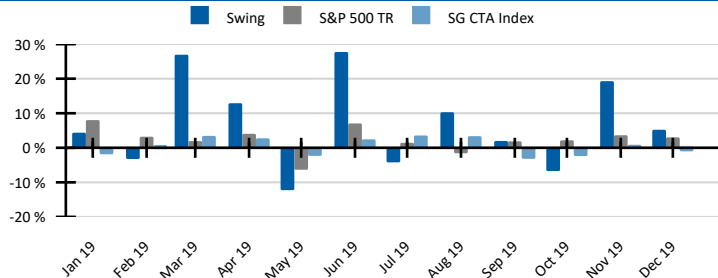|	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	4.37	-3.24	26.94	12.90	-12.26	27.73	-4.22	10.30	1.98	-6.73	19.28	5.22	82.27
2018	24.20	-13.87	-0.13	-17.80	3.56	-5.24	4.49	23.76	-5.36	-12.85	-6.40	4.87	-0.77
2017		1.57	0.01	14.15	11.42	0.78	7.05	11.52	-0.60	12.13	3.89	-1.21	60.71

VAMI (VALUE OF INITIAL $1,000 INVESTMENT)
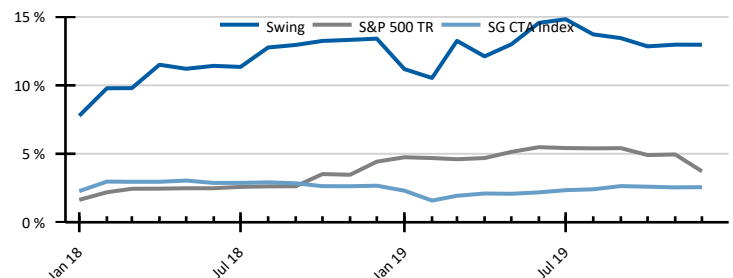

ANNUAL RETURNS

LAST 12-MONTHS RETURNS

VOLATILITY (12 MONTHS ROLLING)

STATISTICS

	Swing	S&P 500 TR	SG CTA Index
Total Return	142.21%	50.32%	3.71%
Average Gain	10.55%	2.52%	1.89%
Average Loss	-6.92%	-5.00%	-1.96%
Max Monthly Gain	27.73%	8.01%	4.35%
Worst Monthly Loss	-17.80%	-9.03%	-6.34%
Max Drawdown	18.11%	13.52%	11.07%

	Swing	S&P 500 TR	SG CTA Index
Annualized Standard Deviation	39.82%	12.27%	8.46%
Sortino Ratio (0%) Annualized	1.66	1.74	0.21
Sharpe Ratio (0%) Annualized	1.22	1.21	0.19
CALMAR Ratio	1.96	1.11	0.11

	S&P 500 TR	SG CTA Index
Annualized Alpha	28.17%	54.04%
Beta	1.60	2.98
Correlation	0.49	0.63

SERVICE PROVIDERS

Legal	Greenberg Traurig
Accountant	Michael Coglianese CPA, P.C.

INVESTMENT TERMS

Recommended Unit Size	$20,000
Minimum Investment	$12,500

CONTACT INFORMATION

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