

## 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.

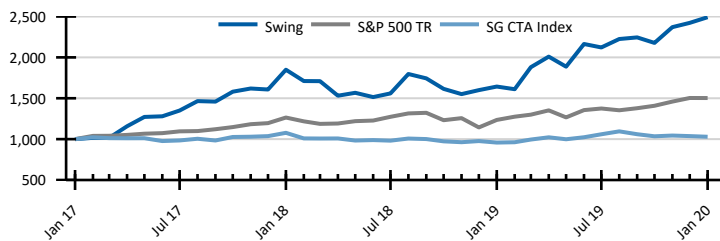
## COMPANY OVERVIEW

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.

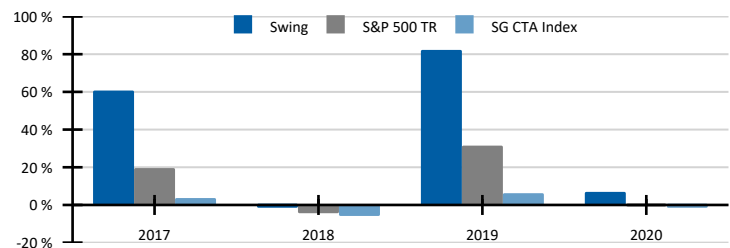
## MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	6.94												6.94
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

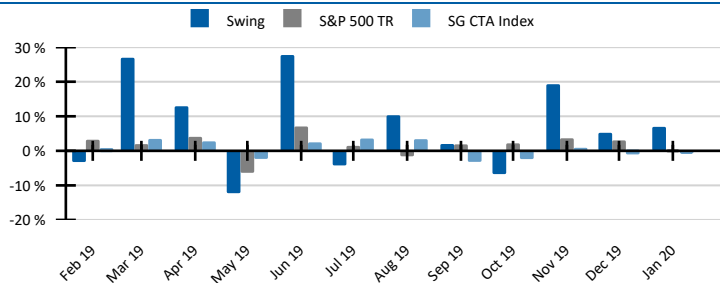
## VAMI (VALUE OF INITIAL \$1,000 INVESTMENT)



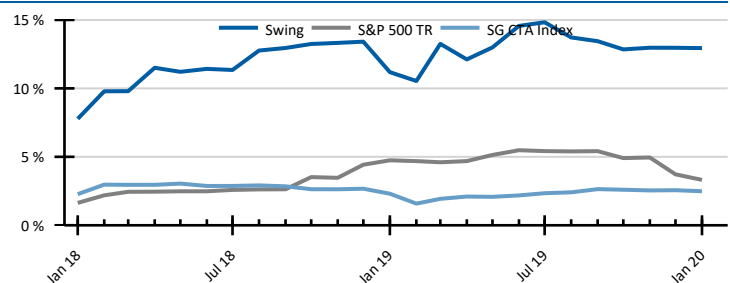
## ANNUAL RETURNS



## LAST 12-MONTHS RETURNS



## VOLATILITY (12 MONTHS ROLLING)



## STATISTICS

	Swing	S&P 500 TR	SG CTA Index
Total Return	149.15%	50.26%	2.90%
Average Gain	10.39%	2.52%	1.89%
Average Loss	-6.92%	-4.30%	-1.89%
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	39.29%	12.12%	8.35%
Sortino Ratio (0%) Annualized	1.69	1.71	0.17
Sharpe Ratio (0%) Annualized	1.27	1.19	0.15
CALMAR Ratio	1.96	1.08	0.09
Annualized Alpha		30.50%	56.89%
Beta		1.59	2.96
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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