

SYSTEM OVERVIEW

The Pro 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 trades all six of our individual algorithms in an attempt to have a large number of uncorrelated algorithms trading concurrently, thereby smoothing out the equity curve in an attempt to provide a bit more consistency in the returns. The Pro-Trader utilizes three swing trading algorithms along with three day trade algorithms which can enter positions either Long or Short, depending on market characteristics.

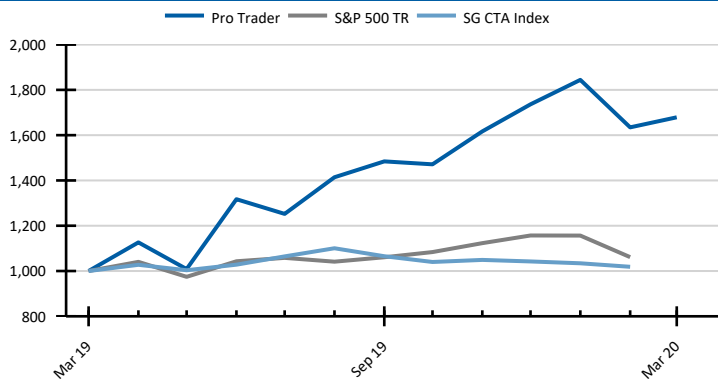
COMPANY OVERVIEW

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.

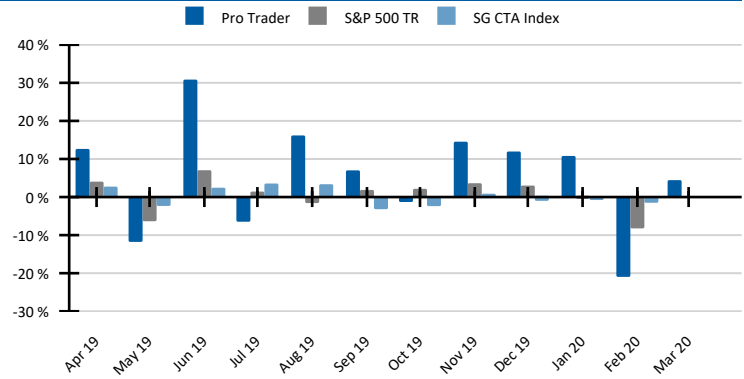
MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	10.80	-20.97	4.44										-5.73
2019				12.64	-11.78	30.85	-6.48	16.18	7.01	-1.30	14.54	11.96	73.62

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



LAST 12-MONTHS RETURNS



STATISTICS

	Pro Trader	S&P 500 TR	SG CTA Index
Total Return	67.89%	6.13%	1.87%
Gain Frequency Monthly	66.67%	63.64%	45.45%
Average Gain	13.55%	3.32%	2.60%
Average Loss	-10.13%	-4.05%	-1.81%
Max Monthly Gain	30.85%	7.05%	3.56%
Worst Monthly Loss	-20.97%	-8.23%	-3.19%
Profit / Loss Ratio	2.68	1.43	1.20
Max Drawdown	11.37%	8.27%	7.43%

	Pro Trader	S&P 500 TR	SG CTA Index
Annualized Standard Deviation	48.44%	15.68%	8.66%
Sortino Ratio (0%) Annualized	2.12	0.59	0.39
Sharpe Ratio (0%) Annualized	1.40	0.49	0.27
CALMAR Ratio	5.97	0.81	0.27
Annualized Alpha			
Beta			
Correlation			

SERVICE PROVIDERS

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

INVESTMENT TERMS

Recommended Unit Size	\$30,000
Minimum Investment	\$25,000

CONTACT INFORMATION

AlgorithmicTrading.net
 sales@algorithmictrading.net
 866-759-6546
 Quant Algorithms LLC
 702 West Idaho Street
 Suite 1100
 Boise ID 83702