

## 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.

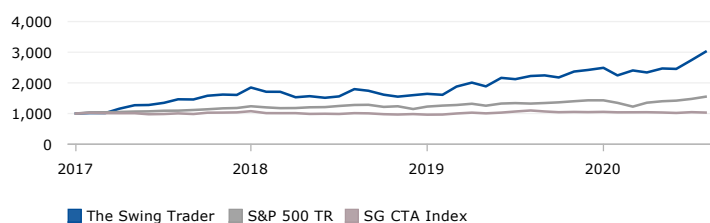
## COMPANY OVERVIEW

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.

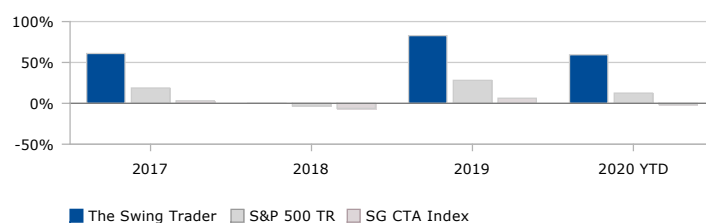
## MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
<b>2020</b>	6.94	-24.75	16.18	-6.54	12.95	-1.39	28.80	27.29					59.48
<b>2019</b>	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
<b>2018</b>	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
<b>2017</b>		1.57	0.01	14.15	11.42	0.78	7.05	11.52	-0.60	12.13	3.89	-1.21	60.71

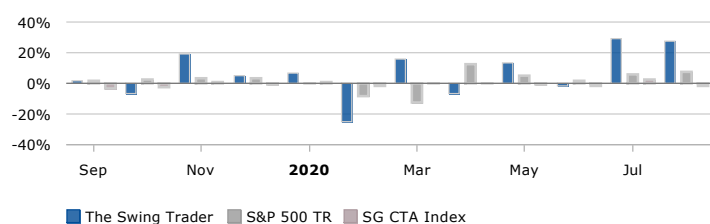
## VAMI (VALUE OF INITIAL \$1,000 INVESTMENT)



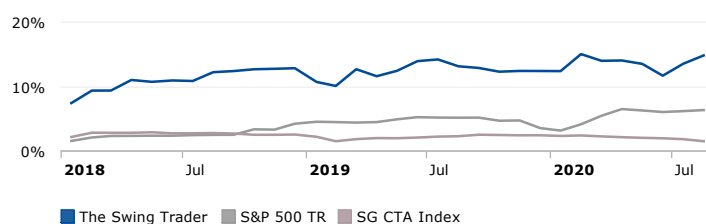
## ANNUAL RETURNS



## LAST 12-MONTHS RETURNS



## VOLATILITY (12 MONTHS ROLLING)



## STATISTICS

	The Swing Trader	S&P 500 TR	SG CTA Index
Total Return	201.69%	64.98%	2.11%
Gain Frequency Monthly	62.79%	79.07%	53.49%
Average Gain	12.01%	3.11%	1.73%
Average Loss	-7.66%	-5.63%	-1.83%
Max Monthly Gain	28.80%	12.82%	4.35%
Worst Monthly Loss	-24.75%	-12.35%	-6.33%
Maximum Drawdown	-33.48%	-19.60%	-11.08%

	The Swing Trader	S&P 500 TR	SG CTA Index
Annualized Std. Deviation	43.67%	15.89%	7.79%
Sharpe Ratio (0%) Ann.	1.29	0.97	0.11
Sortino Ratio (0%) Ann.	2.19	1.31	0.11
CALMAR Ratio	1.62	0.74	0.05

	S&P 500 TR	SG CTA Index
Annualized Alpha	48.77%	68.80%
Beta	1.04	3.12
Correlation	0.38	0.56

## SERVICE PROVIDERS

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

## INVESTMENT TERMS

Recommended Unit Size	\$20,000
Minimum Investment	\$15,000

## CONTACT INFORMATION

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