

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.

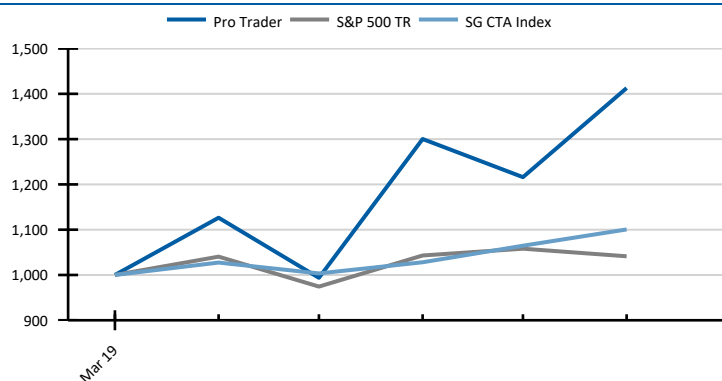
COMPANY OVERVIEW

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.

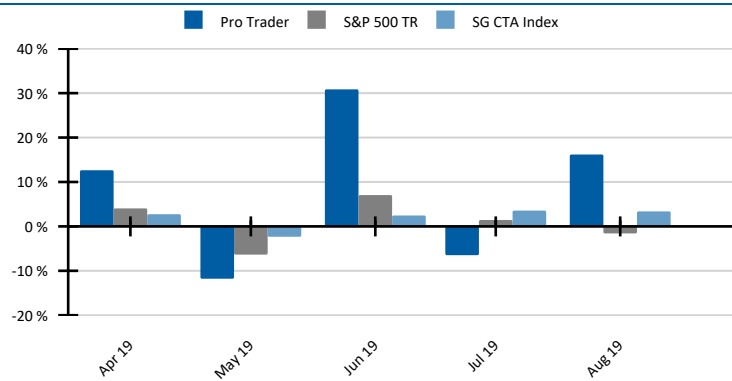
MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019				12.64	-11.78	30.85	-6.48	16.18					41.28

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



LAST 12-MONTHS RETURNS



STATISTICS

	Pro Trader	S&P 500 TR	SG CTA Index
Total Return	41.28%	4.13%	10.05%
Average Gain	19.89%	4.18%	3.03%
Average Loss	-9.13%	-3.97%	-2.33%
Max Monthly Gain	30.85%	7.05%	3.56%
Worst Monthly Loss	-11.78%	-6.35%	-2.33%
Max Drawdown	11.78%	6.35%	2.33%

	Pro Trader	S&P 500 TR	SG CTA Index
Annualized Standard Deviation	60.28%	17.90%	8.46%
Sortino Ratio (0%) Annualized	4.12	0.96	6.42
Sharpe Ratio (0%) Annualized	1.65	0.62	2.78
CALMAR Ratio	10.97	1.60	11.08

	S&P 500 TR	SG CTA Index
Annualized Alpha	100.19%	13.08%
Beta	2.53	3.70
Correlation	0.75	0.52

SERVICE PROVIDERS

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

INVESTMENT TERMS

Recommended Unit Size	\$30,000
Minimum Investment	\$22,500

CONTACT INFORMATION

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