

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.

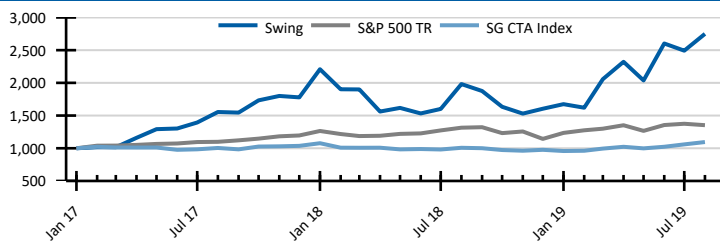
COMPANY OVERVIEW

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.

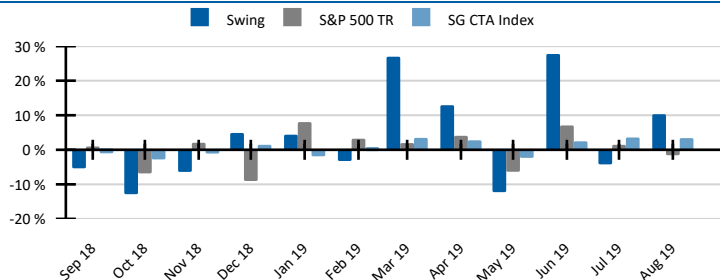
MONTHLY PERFORMANCE

	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					71.36
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	-9.78
2017		1.57	0.01	14.15	11.42	0.78	7.05	11.52	-0.60	12.13	3.89	-1.21	77.81

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



LAST 12-MONTHS RETURNS



STATISTICS

	Swing	S&P 500 TR	SG CTA Index
Total Return	174.91%	35.29%	9.50%
Average Gain	10.82%	2.50%	1.95%
Average Loss	-6.93%	-5.00%	-1.93%
Max Monthly Gain	27.73%	8.01%	4.35%
Worst Monthly Loss	-17.80%	-9.03%	-6.34%
Max Drawdown	30.73%	13.52%	11.07%

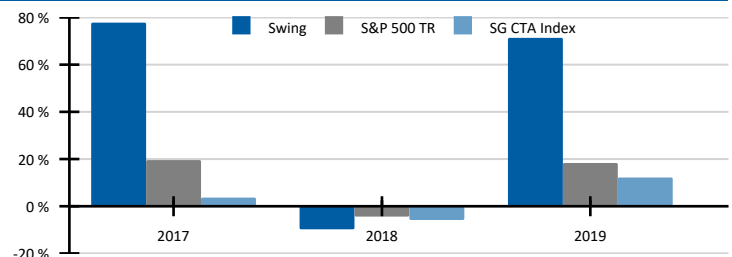
SERVICE PROVIDERS

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

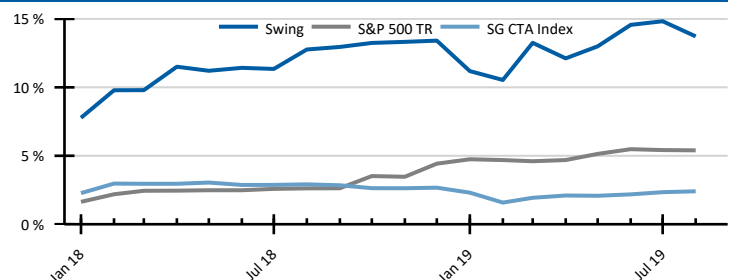
INVESTMENT TERMS

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

ANNUAL RETURNS



VOLATILITY (12 MONTHS ROLLING)



	Swing	S&P 500 TR	SG CTA Index
Annualized Standard Deviation	40.69%	12.89%	8.56%
Sortino Ratio (0%) Annualized	2.07	1.37	0.62
Sharpe Ratio (0%) Annualized	1.16	0.98	0.45
CALMAR Ratio	1.56	0.92	0.32
		S&P 500 TR	SG CTA Index
Annualized Alpha		31.35%	41.93%
Beta		1.58	3.06
Correlation		0.50	0.64

CONTACT INFORMATION

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