

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.

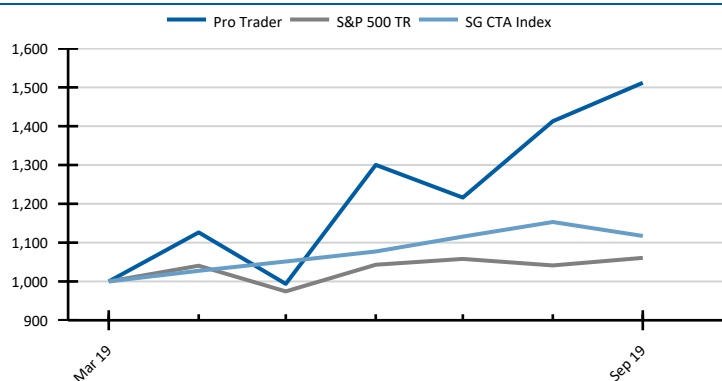
COMPANY OVERVIEW

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.

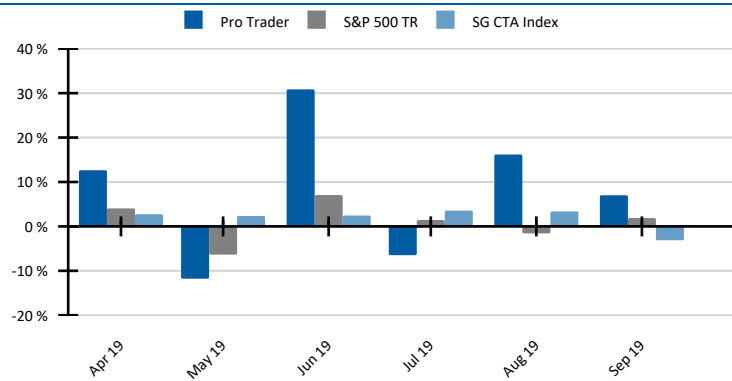
MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019				12.64	-11.78	30.85	-6.48	16.18	7.01				51.18

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



LAST 12-MONTHS RETURNS



STATISTICS

	Pro Trader	S&P 500 TR	SG CTA Index
Total Return	51.18%	6.08%	11.72%
Average Gain	16.67%	3.60%	2.89%
Average Loss	-9.13%	-3.97%	-3.12%
Max Monthly Gain	30.85%	7.05%	3.56%
Worst Monthly Loss	-11.78%	-6.35%	-3.12%
Max Drawdown	11.78%	6.35%	3.12%

	Pro Trader	S&P 500 TR	SG CTA Index
Annualized Standard Deviation	53.94%	16.07%	8.67%
Sortino Ratio (0%) Annualized	4.50	1.28	5.07
Sharpe Ratio (0%) Annualized	1.80	0.80	2.62
CALMAR Ratio	10.91	1.97	7.95

	S&P 500 TR	SG CTA Index
Annualized Alpha	87.33%	152.21%
Beta	2.51	0.03
Correlation	0.75	0.00

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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