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.
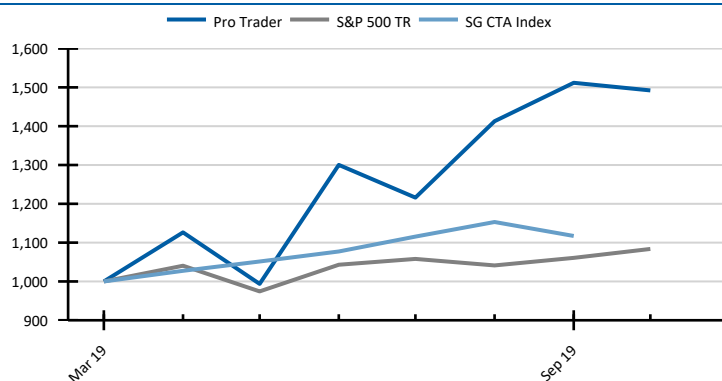
COMPANY OVERVIEW

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.
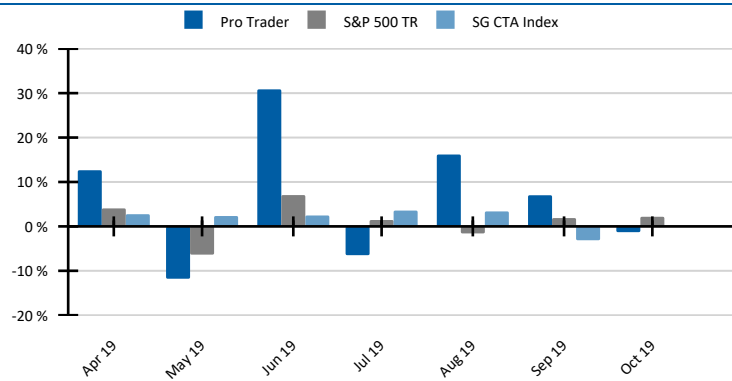
MONTHLY PERFORMANCE

	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	-1.30			49.21

VAMI (VALUE OF INITIAL $1,000 INVESTMENT)

LAST 12-MONTHS RETURNS

STATISTICS

	Pro Trader	S&P 500 TR	SG CTA Index
Total Return	49.21%	8.37%	11.72%
Average Gain	16.67%	3.31%	2.89%
Average Loss	-6.52%	-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	50.75%	14.74%	8.67%
Sortino Ratio (0%) Annualized	3.99	1.62	5.07
Sharpe Ratio (0%) Annualized	1.59	1.00	2.62
CALMAR Ratio	8.37	2.33	7.95

	S&P 500 TR	SG CTA Index
Annualized Alpha	55.91%	
Beta	2.40	
Correlation	0.70	

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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