

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.

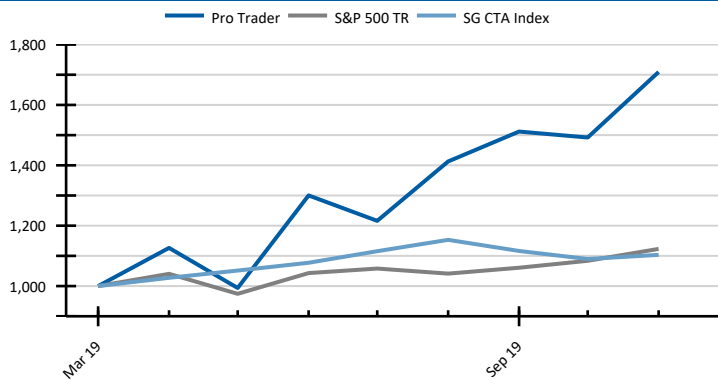
COMPANY OVERVIEW

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.

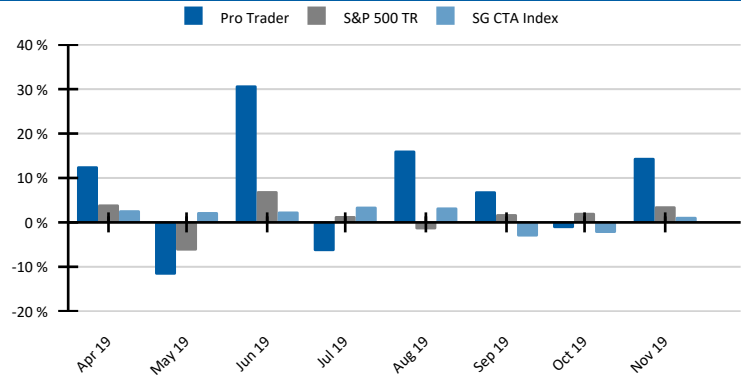
MONTHLY PERFORMANCE

	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	14.54		70.91

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



LAST 12-MONTHS RETURNS



STATISTICS

	Pro Trader	S&P 500 TR	SG CTA Index
Total Return	70.91%	12.31%	10.34%
Average Gain	16.24%	3.37%	2.62%
Average Loss	-6.52%	-3.97%	-2.79%
Max Monthly Gain	30.85%	7.05%	3.56%
Worst Monthly Loss	-11.78%	-6.35%	-3.19%
Max Drawdown	11.78%	6.35%	5.50%

	Pro Trader	S&P 500 TR	SG CTA Index
Annualized Standard Deviation	47.95%	13.95%	9.03%
Sortino Ratio (0%) Annualized	5.03	2.19	3.04
Sharpe Ratio (0%) Annualized	1.93	1.32	1.68
CALMAR Ratio	10.48	2.99	2.89
		S&P 500 TR	SG CTA Index
Annualized Alpha		59.53%	119.47%
Beta		2.44	0.74
Correlation		0.71	0.14

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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