

## 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.

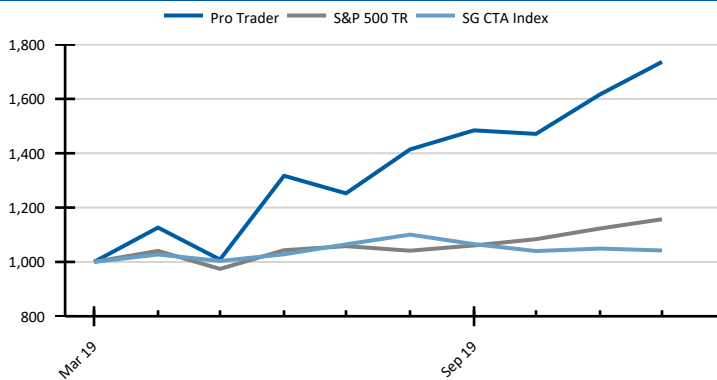
## COMPANY OVERVIEW

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.

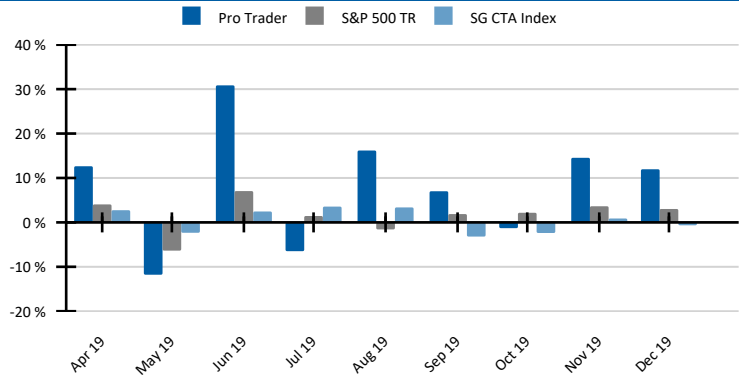
## MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
<b>2019</b>				12.64	-11.78	30.85	-6.48	16.18	7.01	-1.30	14.54	11.96	73.62

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



## LAST 12-MONTHS RETURNS



## STATISTICS

	Pro Trader	S&P 500 TR	SG CTA Index
Total Return	73.62%	15.70%	4.23%
Average Gain	15.53%	3.32%	2.60%
Average Loss	-6.52%	-3.97%	-2.14%
Max Monthly Gain	30.85%	7.05%	3.56%
Worst Monthly Loss	-11.78%	-6.35%	-3.19%
Max Drawdown	10.46%	6.35%	5.50%

	Pro Trader	S&P 500 TR	SG CTA Index
Annualized Standard Deviation	45.12%	13.17%	9.32%
Sortino Ratio (0%) Annualized	4.86	2.59	1.03
Sharpe Ratio (0%) Annualized	2.18	1.55	0.64
CALMAR Ratio	10.39	3.38	1.03
Annualized Alpha		60.59%	129.50%
Beta		2.45	2.05
Correlation		0.71	0.42

## SERVICE PROVIDERS

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

## INVESTMENT TERMS

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

## CONTACT INFORMATION

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