Wave Trader Program

December 2019

SYSTEM OVERVIEW

The Wave Trader trades the S&P Emini and Ten Year Note with an emphasis on minimizing risk. During periods of increased volatility, this algorithm will move to the sideline and wait for the most opportunistic setups to develop before placing and actual trade. When compared to our other algorithmic trading systems, the wave trader places fewer trades which helps contribute to the smaller drawdown seen in the back-testing.
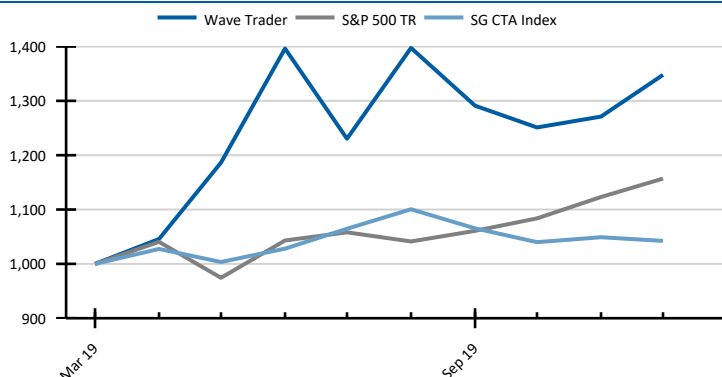
COMPANY OVERVIEW

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.
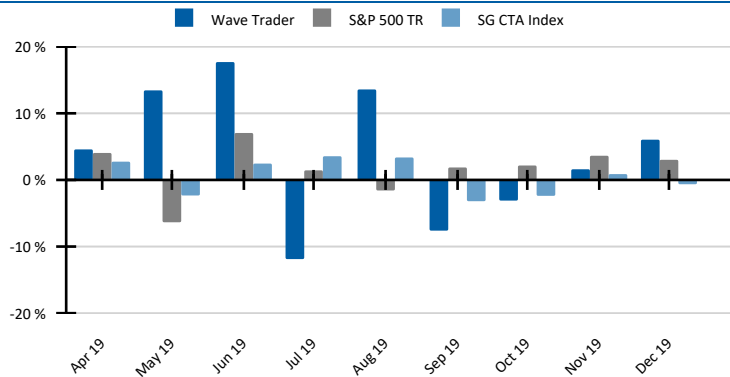
MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019				4.58	13.44	17.69	-11.88	13.58	-7.61	-3.10	1.60	6.04	34.79

VAMI (VALUE OF INITIAL $1,000 INVESTMENT)

LAST 12-MONTHS RETURNS

STATISTICS

	Wave Trader	S&P 500 TR	SG CTA Index
Total Return	34.79%	15.70%	4.23%
Average Gain	9.49%	3.32%	2.60%
Average Loss	-7.53%	-3.97%	-2.14%
Max Monthly Gain	17.69%	7.05%	3.56%
Worst Monthly Loss	-11.88%	-6.35%	-3.19%
Max Drawdown	11.88%	6.35%	5.50%

	Wave Trader	S&P 500 TR	SG CTA Index
Annualized Standard Deviation	34.98%	13.17%	9.32%
Sortino Ratio (0%) Annualized	2.43	2.59	1.03
Sharpe Ratio (0%) Annualized	1.31	1.55	0.64
CALMAR Ratio	4.12	3.38	1.03

	S&P 500 TR	SG CTA Index
Annualized Alpha	66.58%	50.61%
Beta	-0.31	0.70
Correlation	-0.12	0.19

SERVICE PROVIDERS

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

INVESTMENT TERMS

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

CONTACT INFORMATION

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