

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.

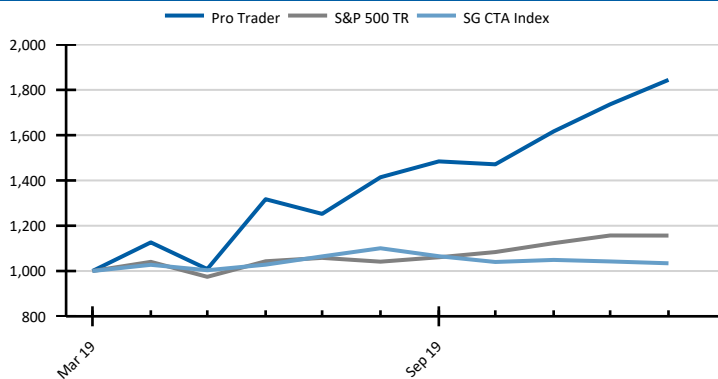
COMPANY OVERVIEW

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.

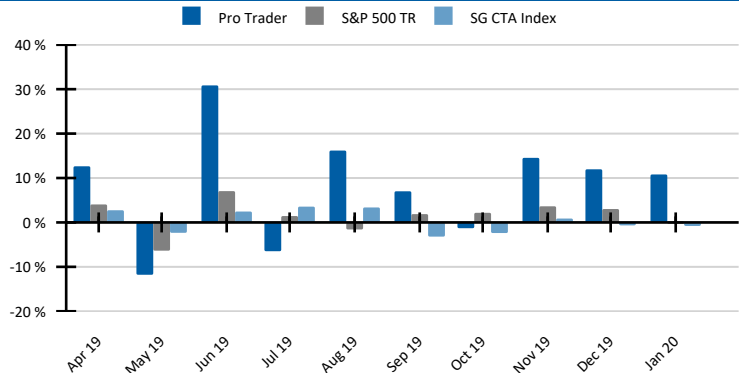
MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	10.80												10.80
2019				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	84.42%	15.65%	3.41%
Average Gain	14.85%	3.32%	2.60%
Average Loss	-6.52%	-2.66%	-1.87%
Max Monthly Gain	30.85%	7.05%	3.56%
Worst Monthly Loss	-11.78%	-6.35%	-3.19%
Max Drawdown	10.46%	6.35%	6.03%

	Pro Trader	S&P 500 TR	SG CTA Index
Annualized Standard Deviation	42.63%	12.56%	8.89%
Sortino Ratio (0%) Annualized	5.12	2.45	0.78
Sharpe Ratio (0%) Annualized	2.38	1.46	0.49
CALMAR Ratio	10.37	3.00	0.68
		S&P 500 TR	SG CTA Index
Annualized Alpha		76.57%	144.32%
Beta		2.36	1.95
Correlation		0.69	0.41

SERVICE PROVIDERS

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

INVESTMENT TERMS

Recommended Unit Size	\$30,000
Minimum Investment	\$25,000

CONTACT INFORMATION

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