

SYSTEM OVERVIEW

The Swing 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 is primarily a trend following/momentum based algorithm, while also taking on characteristics of a mean reversion algo.

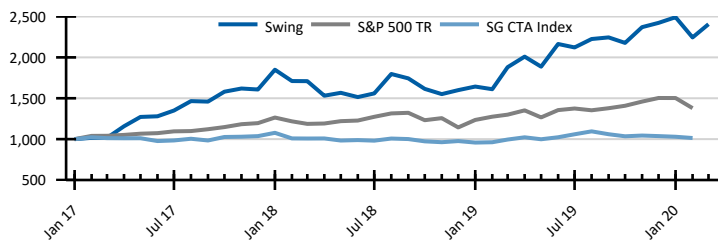
COMPANY OVERVIEW

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.

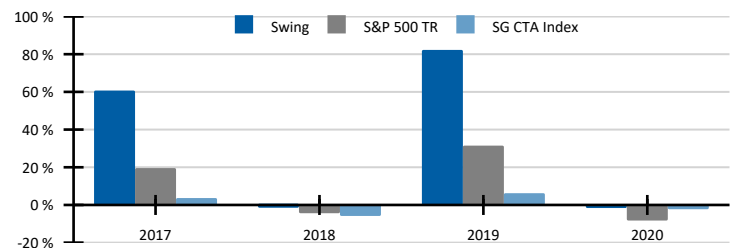
MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	6.94	-24.75	16.18										-1.63
2019	4.37	-3.24	26.94	12.90	-12.26	27.73	-4.22	10.30	1.98	-6.73	19.28	5.22	82.27
2018	24.20	-13.87	-0.13	-17.80	3.56	-5.24	4.49	23.76	-5.36	-12.85	-6.40	4.87	-0.77
2017		1.57	0.01	14.15	11.42	0.78	7.05	11.52	-0.60	12.13	3.89	-1.21	60.71

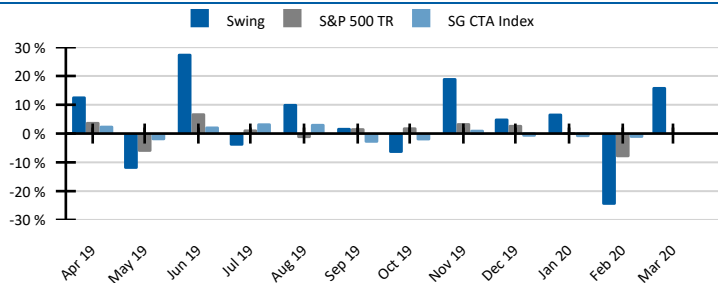
VAMI (VALUE OF INITIAL \$1,000 INVESTMENT)



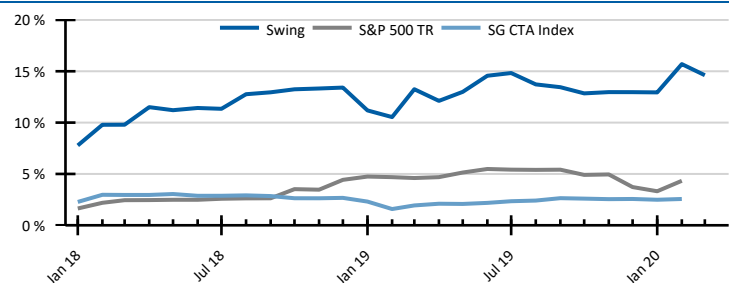
ANNUAL RETURNS



LAST 12-MONTHS RETURNS



VOLATILITY (12 MONTHS ROLLING)



STATISTICS

	Swing	S&P 500 TR	SG CTA Index
Total Return	140.58%	37.89%	1.36%
Compound Monthly ROR	2.34%	0.87%	0.04%
Gain Frequency Monthly	63.16%	78.38%	51.35%
Average Gain	10.64%	2.52%	1.89%
Average Loss	-8.19%	-4.79%	-1.87%
Max Monthly Gain	27.73%	8.01%	4.35%
Worst Monthly Loss	-24.75%	-9.03%	-6.34%
Profit / Loss Ratio	2.23	1.91	1.07
Max Drawdown	18.11%	13.52%	11.07%

	Swing	S&P 500 TR	SG CTA Index
Annualized Standard Deviation	42.13%	13.10%	8.29%
Sortino Ratio (0%) Annualized	1.24	1.14	0.08
Sharpe Ratio (0%) Annualized	1.05	0.86	0.09
CALMAR Ratio	2.46	0.73	-0.03
Annualized Alpha		S&P 500 TR	SG CTA Index
Beta			
Correlation			

SERVICE PROVIDERS

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

INVESTMENT TERMS

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

CONTACT INFORMATION

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