

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.

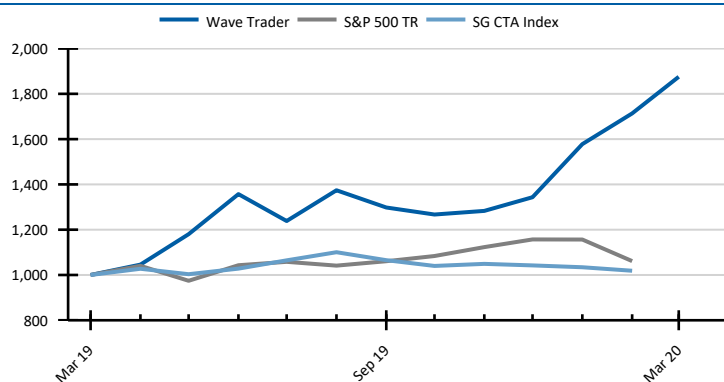
COMPANY OVERVIEW

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.

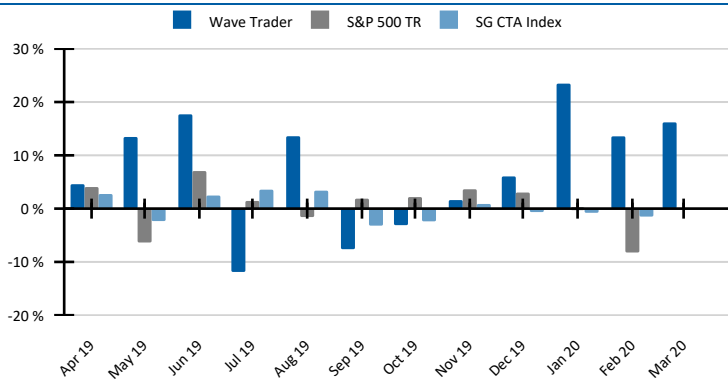
MONTHLY PERFORMANCE

| | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | YTD |
|------|-------|-------|-------|------|-------|-------|--------|-------|-------|-------|------|------|-------|
| 2020 | 23.45 | 13.56 | 16.18 | | | | | | | | | | 53.19 |
| 2019 | | | | 4.58 | 13.44 | 17.69 | -11.88 | 13.58 | -7.61 | -3.10 | 1.60 | 6.04 | 34.34 |

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



LAST 12-MONTHS RETURNS



STATISTICS

| | Wave Trader | S&P 500 TR | SG CTA Index |
|------------------------|-------------|------------|--------------|
| Total Return | 87.53% | 6.13% | 1.87% |
| Compound Monthly ROR | 5.38% | 0.54% | 0.17% |
| Gain Frequency Monthly | 75.00% | 63.64% | 45.45% |
| Average Gain | 12.24% | 3.32% | 2.60% |
| Average Loss | -7.53% | -4.05% | -1.81% |
| Max Monthly Gain | 23.45% | 7.05% | 3.56% |
| Worst Monthly Loss | -11.88% | -8.23% | -3.19% |
| Profit / Loss Ratio | 4.87 | 1.43 | 1.20 |
| Max Drawdown | 8.75% | 8.27% | 7.43% |

| | Wave Trader | S&P 500 TR | SG CTA Index |
|-------------------------------|-------------|------------|--------------|
| Annualized Standard Deviation | 37.71% | 15.68% | 8.66% |
| Sortino Ratio (0%) Annualized | 4.47 | 0.59 | 0.39 |
| Sharpe Ratio (0%) Annualized | 2.32 | 0.49 | 0.27 |
| CALMAR Ratio | 10.00 | 0.81 | 0.27 |

| | S&P 500 TR | SG CTA Index |
|------------------|------------|--------------|
| Annualized Alpha | | |
| Beta | | |
| Correlation | | |

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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