

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.

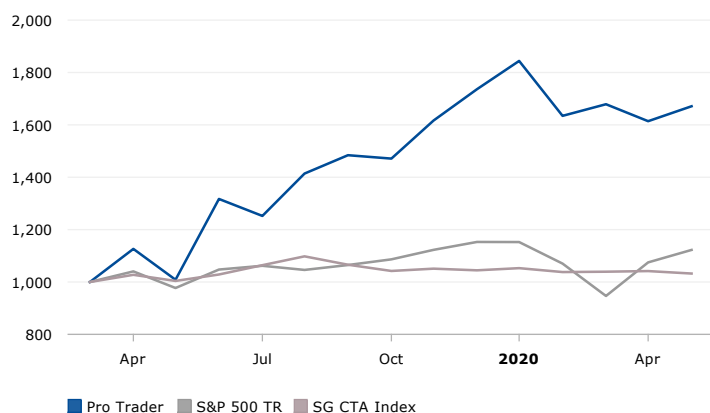
COMPANY OVERVIEW

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.

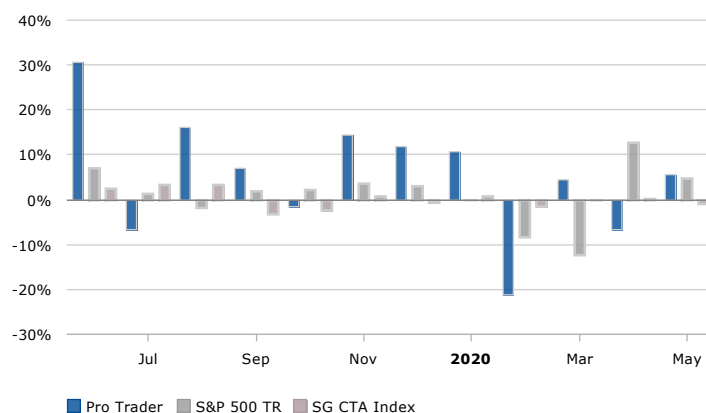
MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2020	10.80	-20.97	4.44	-6.48	5.70								-6.51
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	67.11%	9.96%	2.95%
Gain Frequency Monthly	64.29%	64.29%	57.14%
Average Gain	12.68%	4.53%	1.78%
Average Loss	-9.40%	-5.71%	-1.83%
Max Monthly Gain	30.85%	12.82%	3.56%
Worst Monthly Loss	-20.97%	-12.35%	-3.19%
Maximum Drawdown	-23.01%	-19.60%	-6.45%

	Pro Trader	S&P 500 TR	SG CTA Index
Annualized Std. Deviation	44.29%	21.48%	7.36%
Sharpe Ratio (0%) Ann.	1.30	0.49	0.38
Sortino Ratio (0%) Ann.	2.01	0.54	0.54
CALMAR Ratio	2.63	0.43	0.39

	S&P 500 TR	SG CTA Index
Annualized Alpha	62.45%	63.08%
Beta	0.76	2.75
Correlation	0.37	0.46

SERVICE PROVIDERS

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

INVESTMENT TERMS

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

CONTACT INFORMATION

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