

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.

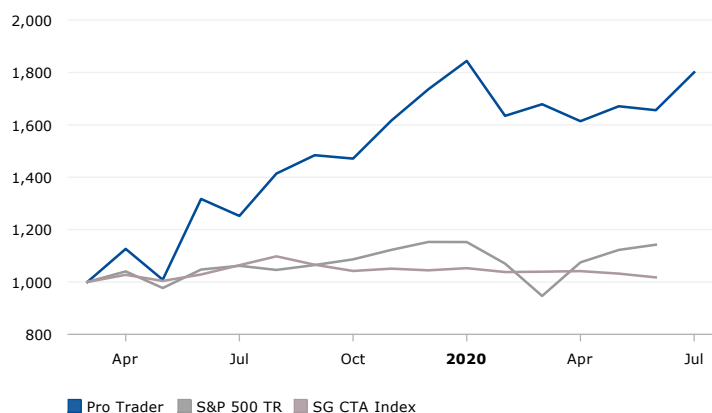
COMPANY OVERVIEW

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.

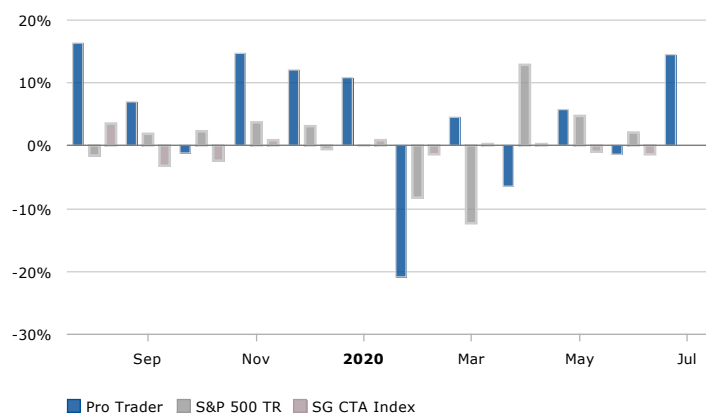
MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2020	10.80	-20.97	4.44	-6.48	5.70	-1.50	14.47						6.46
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	80.08%	-	-
Gain Frequency Monthly	62.50%	-	-
Average Gain	12.86%	-	-
Average Loss	-8.09%	-	-
Max Monthly Gain	30.85%	-	-
Worst Monthly Loss	-20.97%	-	-
Maximum Drawdown	-23.01%	-	-

	Pro Trader	S&P 500 TR	SG CTA Index
Annualized Std. Deviation	42.61%	-	-
Sharpe Ratio (0%) Ann.	1.41	-	-
Sortino Ratio (0%) Ann.	2.29	-	-
CALMAR Ratio	2.85	-	-

	S&P 500 TR	SG CTA Index
Annualized Alpha	53.99%	60.97%
Beta	0.75	2.79
Correlation	0.36	0.47

SERVICE PROVIDERS

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

INVESTMENT TERMS

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

CONTACT INFORMATION

AlgorithmicTrading.net
 sales@algorithmictrading.net
 866-759-6546
 Quant Algorithms LLC
 702 West Idaho Street
 Suite 1100
 Boise ID 83702