

SYSTEM OVERVIEW

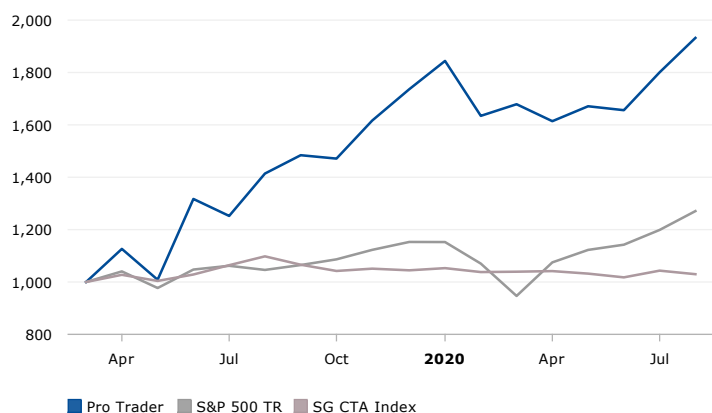
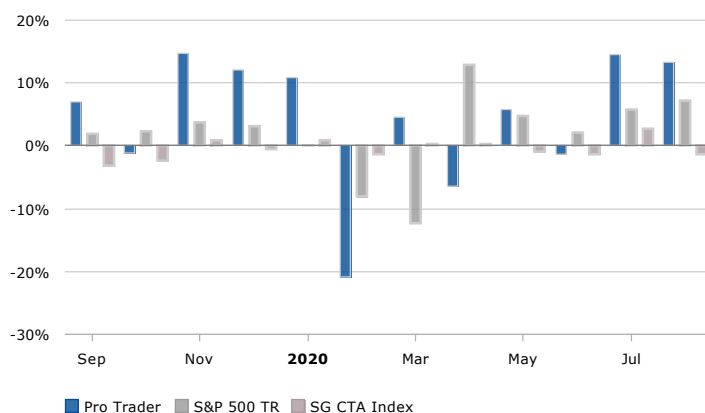
The Pro Trader trades the S&P Emini and Ten Year Note utilizing a proprietary blend of technical indicators designed to generate alpha while attempting to reduce risk. This algorithm trades all six of our individual algorithms in an attempt to have a large number of uncorrelated algorithms trading concurrently, 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	13.13					19.59
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	93.21%	26.99%	2.64%
Gain Frequency Monthly	64.71%	70.59%	52.94%
Average Gain	12.88%	4.64%	1.86%
Average Loss	-8.09%	-5.71%	-1.72%
Max Monthly Gain	30.85%	12.82%	3.56%
Worst Monthly Loss	-20.97%	-12.35%	-3.19%
Maximum Drawdown	-23.01%	-19.60%	-7.82%

	Pro Trader	S&P 500 TR	SG CTA Index
Annualized Std. Deviation	41.86%	20.46%	7.22%
Sharpe Ratio (0%) Ann.	1.57	0.93	0.29
Sortino Ratio (0%) Ann.	2.64	1.25	0.41
CALMAR Ratio	3.28	0.94	0.24
Annualized Alpha		63.04%	80.04%
Beta		0.83	2.63
Correlation		0.41	0.45

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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