

## 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.

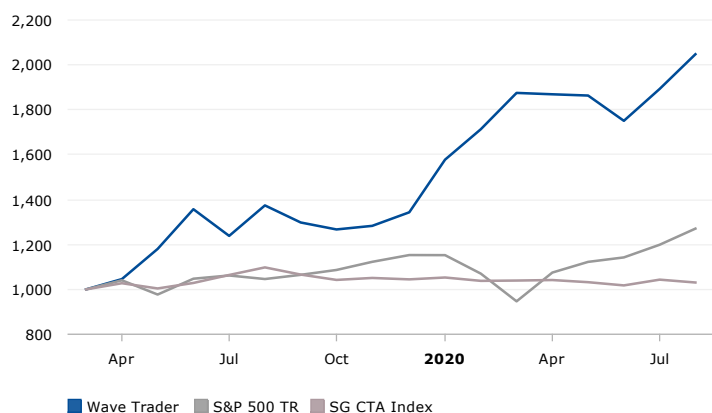
## COMPANY OVERVIEW

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.

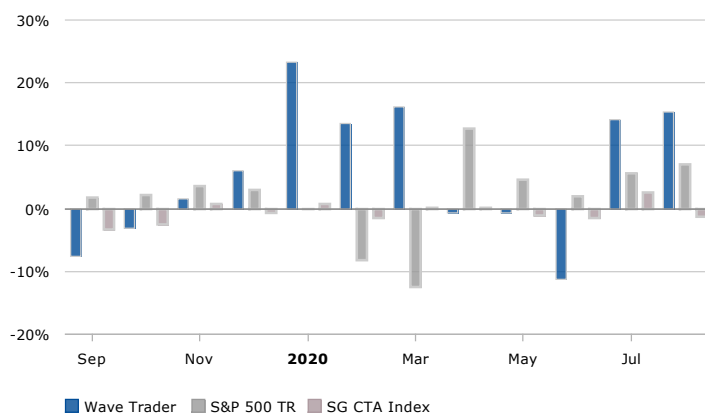
## MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
<b>2020</b>	23.45	13.56	16.18	-0.61	-0.56	-11.26	14.20	15.46					70.42
<b>2019</b>				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	104.76%	26.99%	2.73%
Gain Frequency Monthly	64.71%	70.59%	52.94%
Average Gain	12.71%	4.64%	1.86%
Average Loss	-5.84%	-5.71%	-1.71%
Max Monthly Gain	23.45%	12.82%	3.56%
Worst Monthly Loss	-11.88%	-12.35%	-3.19%
Maximum Drawdown	-12.43%	-19.60%	-7.82%

	Wave Trader	S&P 500 TR	SG CTA Index
Annualized Std. Deviation	36.28%	20.46%	7.21%
Sharpe Ratio (0%) Ann.	2.04	0.93	0.30
Sortino Ratio (0%) Ann.	4.39	1.25	0.42
CALMAR Ratio	7.57	0.94	0.25
Annualized Alpha		124.30%	100.84%
Beta		-0.50	0.99
Correlation		-0.28	0.20

## SERVICE PROVIDERS

Legal Greenberg Traurig

## INVESTMENT TERMS

Recommended Unit Size \$20,000  
Minimum Investment \$15,000

## CONTACT INFORMATION

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