

## 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.

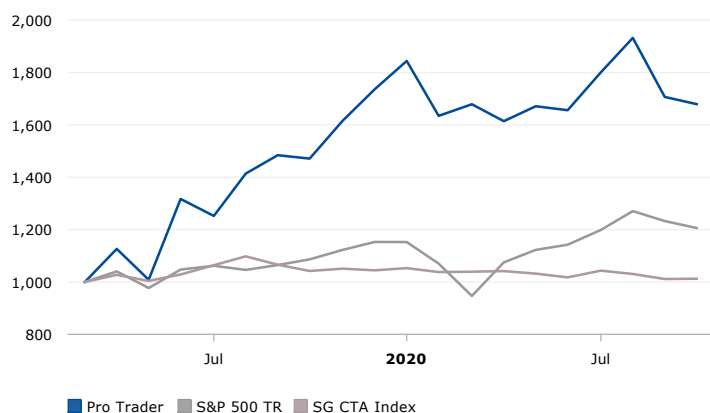
## COMPANY OVERVIEW

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.

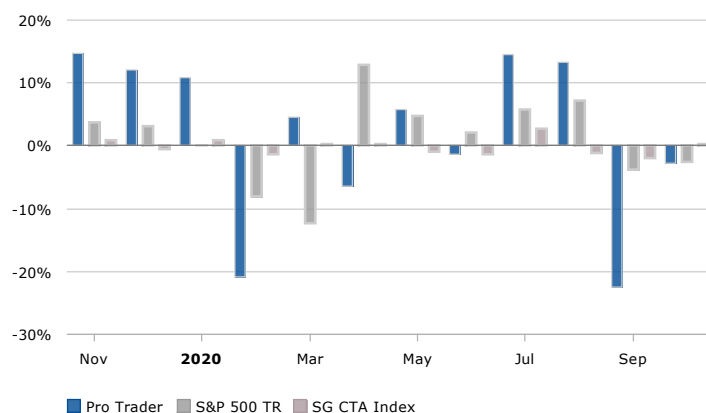
## MONTHLY PERFORMANCE

|      | 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 | -22.53 | -2.77 |       |       | -5.71 |
| 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           | 67.91%     | 18.92%     | 0.88%        |
| Gain Frequency Monthly | 57.89%     | 63.16%     | 52.63%       |
| Average Gain           | 12.88%     | 4.64%      | 1.69%        |
| Average Loss           | -9.23%     | -5.00%     | -1.74%       |
| Max Monthly Gain       | 30.85%     | 12.82%     | 3.56%        |
| Worst Monthly Loss     | -22.53%    | -12.35%    | -3.19%       |
| Maximum Drawdown       | -25.30%    | -19.60%    | -8.46%       |

|                           | Pro Trader | S&P 500 TR | SG CTA Index |
|---------------------------|------------|------------|--------------|
| Annualized Std. Deviation | 45.42%     | 20.03%     | 7.02%        |
| Sharpe Ratio (0%) Ann.    | 0.94       | 0.65       | 0.11         |
| Sortino Ratio (0%) Ann.   | 1.19       | 0.82       | 0.12         |
| CALMAR Ratio              | 1.53       | 0.59       | 0.07         |

|                  | S&P 500 TR | SG CTA Index |
|------------------|------------|--------------|
| Annualized Alpha | 33.62%     | 48.68%       |
| Beta             | 1.04       | 3.21         |
| Correlation      | 0.46       | 0.50         |

## SERVICE PROVIDERS

Legal Greenberg Traurig

## INVESTMENT TERMS

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

## CONTACT INFORMATION

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