The Swing Trader
December 2020

SYSTEM OVERVIEW

The Swing Trader trades the S&P Emini and Ten Year Note utlizing a proprietary blend of technical indicators designed to generate alpha while attemptng to reduce risk. This algorithm is primarily a trend following/momentum based algorithm, while also taking on characteristics of a mean reversion algo.
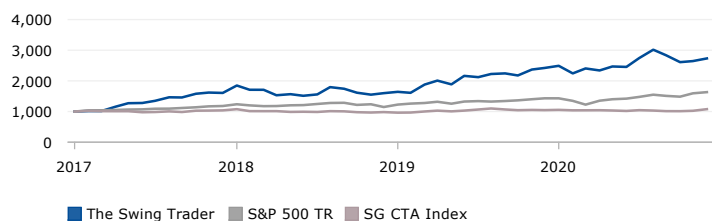
COMPANY OVERVIEW

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.
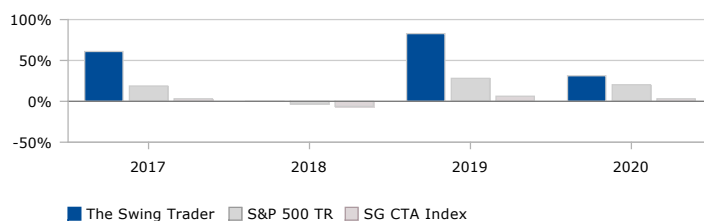
MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2020	6.94	-24.75	16.18	-6.54	12.95	-1.39	28.80	27.29	-18.06	-22.52	3.48	8.67	31.05
2019	4.37	-3.24	26.94	12.90	-12.26	27.73	-4.22	10.30	1.98	-6.73	19.28	5.22	82.27
2018	24.20	-13.87	-0.13	-17.80	3.56	-5.24	4.49	23.76	-5.36	-12.85	-6.40	4.87	-0.77
2017		1.57	0.01	14.15	11.42	0.78	7.05	11.52	-0.60	12.13	3.89	-1.21	60.71

VAMI (VALUE OF INITIAL $1,000 INVESTMENT)

The Swing Trader · S&P 500 TR · SG CTA Index

ANNUAL RETURNS

The Swing Trader · S&P 500 TR · SG CTA Index

LAST 12-MONTHS RETURNS

The Swing Trader · S&P 500 TR · SG CTA Index
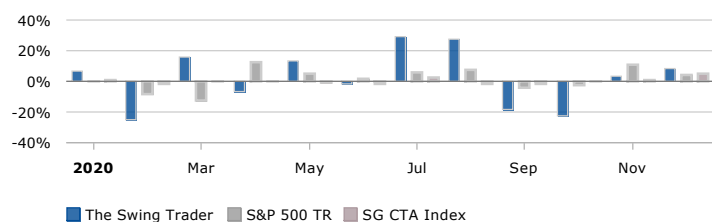
VOLATILITY (12 MONTHS ROLLING)

The Swing Trader · S&P 500 TR · SG CTA Index
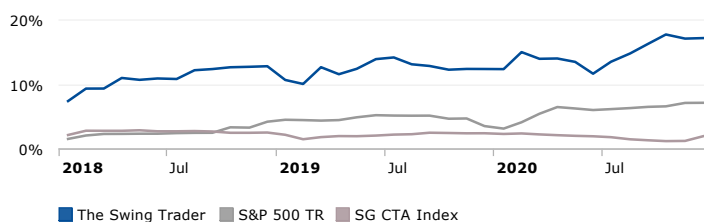
STATISTICS

STATISTICS	The Swing Trader	S&P 500 TR	SG CTA Index
Total Return	173.26%	77.99%	6.72%
Gain Frequency Monthly	61.70%	76.60%	53.19%
Average Gain	11.60%	3.34%	1.85%
Average Loss	-9.07%	-5.19%	-1.75%
Max Monthly Gain	28.80%	12.82%	5.32%
Worst Monthly Loss	-24.75%	-12.35%	-6.33%
Maximum Drawdown	-40.58%	-19.60%	-11.08%

	The Swing Trader	S&P 500 TR	SG CTA Index
Annualized Std. Deviation	45.37%	16.34%	7.99%
Sharpe Ratio (0%) Ann.	0.97	0.99	0.25
Sortino Ratio (0%) Ann.	1.35	1.41	0.31
CALMAR Ratio	0.77	0.72	0.09

	S&P 500 TR	SG CTA Index
Annualized Alpha	29.69%	45.71%
Beta	1.11	3.02
Correlation	0.40	0.53

SERVICE PROVIDERS

Legal	Greenberg Traurig

INVESTMENT TERMS

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

CONTACT INFORMATION

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