SG CTA Index

7.99%

0.25 0.31 0.09 SG CTA Index 45.71%

3.02

0.53



SYSTEM OVERVIEW

The Swing 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 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)



ANNUAL RETURNS



LAST 12-MONTHS RETURNS



VOLATILITY (12 MONTHS ROLLING)



	The Swing Trader	S&P 500 TR
Annualized Std. Deviation	45.37%	16.34%
Sharpe Ratio (0%) Ann.	0.97	0.99
Sortino Ratio (0%) Ann.	1.35	1.41
CALMAR Ratio	0.77	0.72
	S&I	P 500 TR
Annualized Alpha	2	29.69%
Beta		1.11

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%

SERVICE PROVIDERS

Legal	Greenberg Traurig

INVESTMENT TERMS

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

Correlation

CONTACT INFORMATION

0.40

AlgorithmicTrading.net sales@algorithmictrading.net

866-759-6546 Quant Algorithms LLC 702 West Idaho Street Suite 1100, Boise ID 83702

PAST PERFORMANCE IS NOT INDICATIVE OF FUTURE PERFORMANCE. TRADING FUTURES INVOLVES SUBSTANTIAL RISK OF LOSS AND IS NOT APPROPRIATE FOR ALL INVESTORS. ALGORITHMICTRADING.NET IS CONSIDERED A THIRD PARTY TRADING SYSTEM DEVELOPER. THESE ALGORITHMS CAN BE TRADED THROUGH TRADE STATION ON YOUR OWN PERSONAL COMPUTER OR THROUGH A LETTER OFDIRECTION USING ONE OF OUR APPROVED NA REGISTERED BROKERS. ALL CUSTOMERS RECEIVE THE SAME SIGNALS. ALL ADVICE IS IMPERSONAL AND NOT TAILORED TO ANY SPECIFIC INDIVIDUALS UNIQUE SITUATION. ALGORITHMICTRADING.NET IS NOT REGISTERED WITH THE NFA AS A CTA AND IS PUBLICLY CLAIMING THIS SELF-EXECUTING EXEMPTION FROM REGISTRATION. INFORMATION POSTED ONLINE OR IN MARKETING MATERIAL HAS NOTBEEN REVIEWED BY ANY GOVERNMENT AGENCY. KEEP THIS IN MIND WHEN CONSIDERING OUR ALGORITHMS. UNLESS OTHERWISE NOTED, PERFORMANCE NUMBERS PRESENTED IN MARKETING MATERIAL DO NOT INCLUDEALGORITHMICTRADING.NET LICENSE AND MAINTENANCE FEES.