

SYSTEM OVERVIEW

The S&P Crusher 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. The S&P Crusher utilizes two swing trading algorithms along with three day trade algorithms which can enter positions either Long or Short, depending on market characteristics. In total, this package trades five algorithms in an attempt to diversify risk.

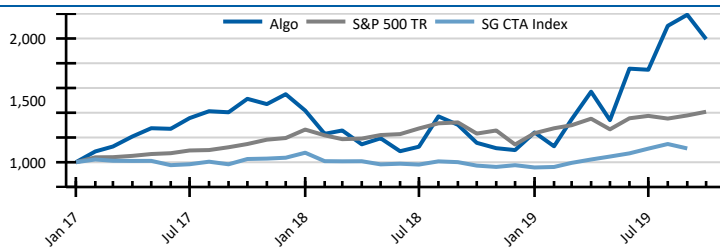
COMPANY OVERVIEW

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.

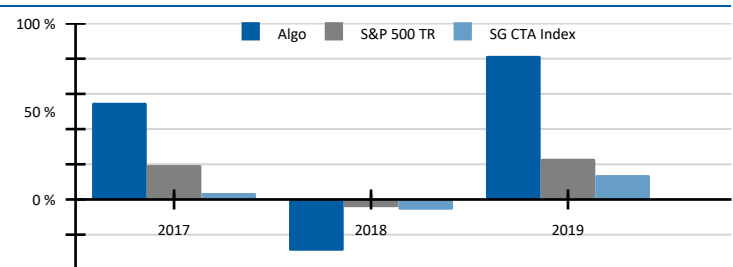
MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	12.98	-9.02	19.27	16.60	-14.64	31.04	-0.50	20.30	4.27	-8.99			81.62
2018	-8.52	-13.26	2.19	-8.89	4.26	-8.76	3.34	21.78	-4.95	-11.20	-3.73	-1.38	-29.13
2017		8.73	3.66	7.19	5.53	-0.37	6.80	4.11	-0.61	7.75	-2.82	5.43	54.97

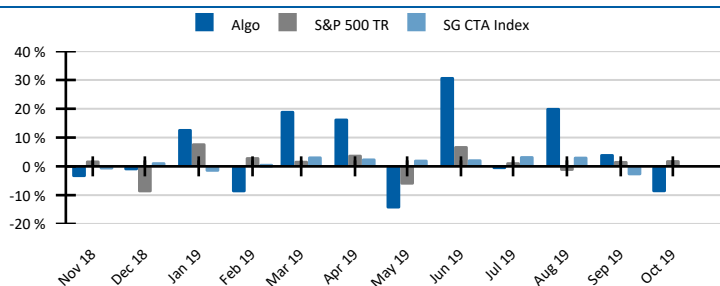
VAMI (VALUE OF INITIAL \$1,000 INVESTMENT)



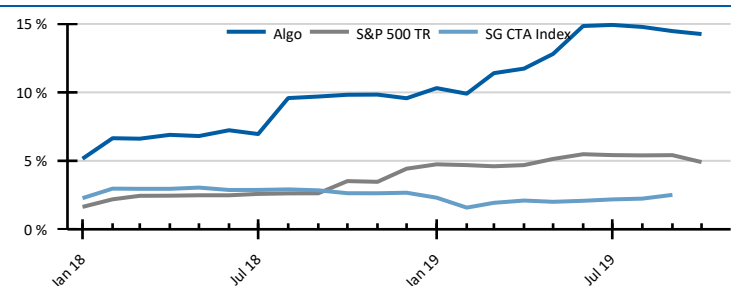
ANNUAL RETURNS



LAST 12-MONTHS RETURNS



VOLATILITY (12 MONTHS ROLLING)



STATISTICS

	Algo	S&P 500 TR	SG CTA Index
Total Return	99.48%	40.80%	11.16%
Average Gain	10.29%	2.46%	1.97%
Average Loss	-6.51%	-5.00%	-1.99%
Max Monthly Gain	31.04%	8.01%	4.35%
Worst Monthly Loss	-14.64%	-9.03%	-6.34%
Max Drawdown	29.72%	13.52%	11.07%

	Algo	S&P 500 TR	SG CTA Index
Annualized Standard Deviation	37.57%	12.51%	8.62%
Sortino Ratio (0%) Annualized	1.36	1.50	0.70
Sharpe Ratio (0%) Annualized	0.85	1.06	0.50
CALMAR Ratio	0.96	0.98	0.37

	S&P 500 TR	SG CTA Index
Annualized Alpha	13.98%	
Beta	1.41	
Correlation	0.47	

SERVICE PROVIDERS

Legal	Greenberg Traurig
Accountant	Michael Coglianese CPA, P.C.

INVESTMENT TERMS

Recommended Unit Size	\$30,000
Minimum Investment	\$12,500

CONTACT INFORMATION

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 OF DIRECTION USING ONE OF OUR APPROVED NFA 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 NOT BEEN REVIEWED BY ANY GOVERNMENT AGENCY. KEEP THIS IN MIND WHEN CONSIDERING OUR ALGORITHMS. UNLESS OTHERWISE NOTED, PERFORMANCE NUMBERS PRESENTED IN MARKETING MATERIAL DO NOT INCLUDE ALGORITHMICTRADING.NET LICENSE AND MAINTENANCE FEES.