

## 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.

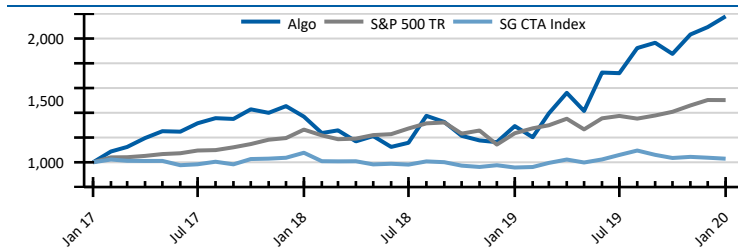
## COMPANY OVERVIEW

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.

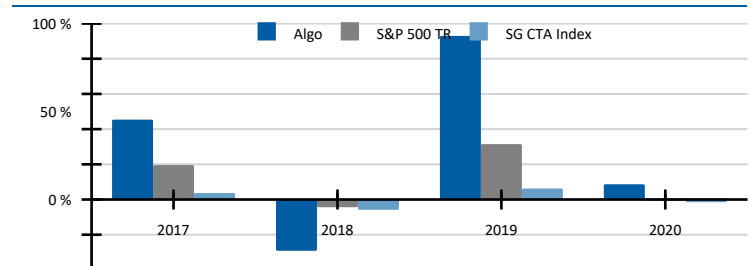
## MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
<b>2020</b>	8.66												8.66
<b>2019</b>	12.98	-9.02	19.27	16.60	-14.64	31.04	-0.50	20.30	4.27	-8.99	15.67	5.99	92.97
<b>2018</b>	-8.52	-13.26	2.19	-8.89	4.26	-8.76	3.34	21.78	-4.95	-11.20	-3.73	-1.38	-29.12
<b>2017</b>		8.73	3.66	7.19	5.53	-0.37	6.80	4.11	-0.61	7.75	-2.82	5.43	45.40

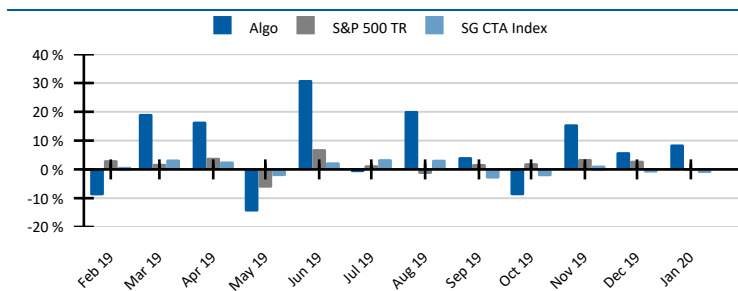
## VAMI (VALUE OF INITIAL \$1,000 INVESTMENT)



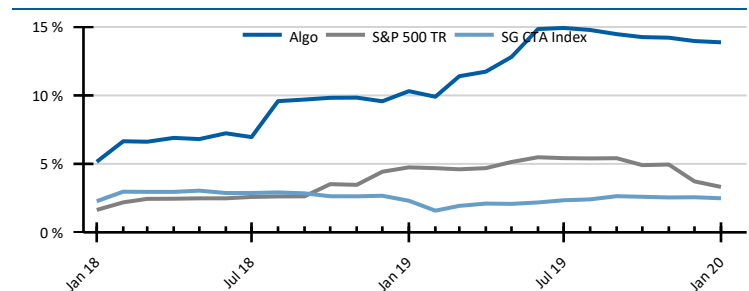
## ANNUAL RETURNS



## LAST 12-MONTHS RETURNS



## VOLATILITY (12 MONTHS ROLLING)



## STATISTICS

	Algo	S&P 500 TR	SG CTA Index
Total Return	117.91%	50.26%	2.90%
Average Gain	10.26%	2.52%	1.89%
Average Loss	-6.51%	-4.30%	-1.89%
Max Monthly Gain	31.04%	8.01%	4.35%
Worst Monthly Loss	-14.64%	-9.03%	-6.34%
Max Drawdown	22.68%	13.52%	11.07%

	Algo	S&P 500 TR	SG CTA Index
Annualized Standard Deviation	36.88%	12.12%	8.35%
Sortino Ratio (0%) Annualized	1.47	1.71	0.17
Sharpe Ratio (0%) Annualized	1.07	1.19	0.15
CALMAR Ratio	1.31	1.08	0.09
		S&P 500 TR	SG CTA Index
Annualized Alpha		20.23%	43.17%
Beta		1.44	2.23
Correlation		0.47	0.50

PAST PERFORMANCE IS NOT INDICATIVE OF FUTURE PERFORMANCE. TRADING FUTURES INVOLVES SUBSTANTIAL RISK OF LOSS AND IS NOT APPROPRIATE FOR ALL INVESTORS.

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**SERVICE PROVIDERS**

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

**INVESTMENT TERMS**

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

**CONTACT INFORMATION**

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