

## 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.

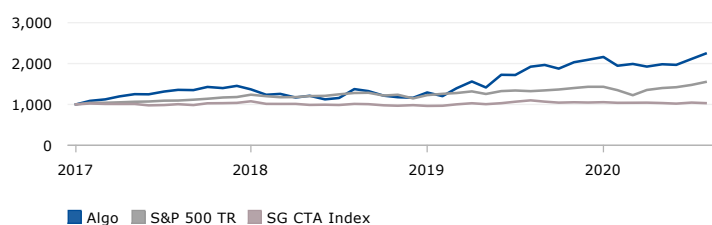
## COMPANY OVERVIEW

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.

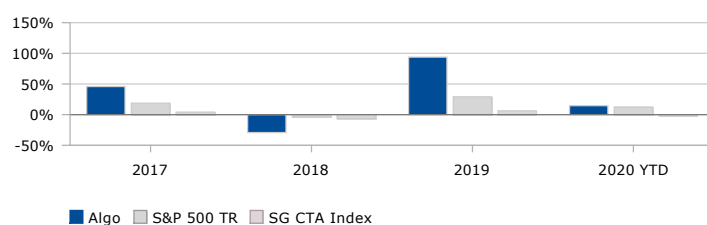
## MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
<b>2020</b>	6.87	-21.51	4.44	-6.48	5.70	-1.50	14.47	13.13					15.12
<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

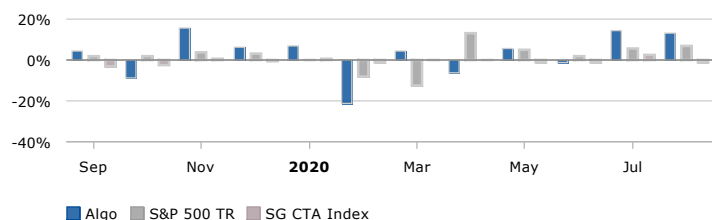
## VAMI (VALUE OF INITIAL \$1,000 INVESTMENT)



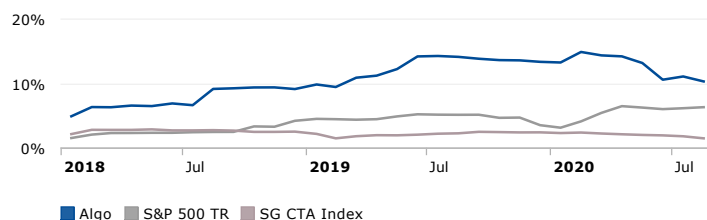
## ANNUAL RETURNS



## LAST 12-MONTHS RETURNS



## VOLATILITY (12 MONTHS ROLLING)



## STATISTICS

	Algo	S&P 500 TR	SG CTA Index
Total Return	124.37%	64.98%	2.11%
Gain Frequency Monthly	58.14%	79.07%	53.49%
Average Gain	10.06%	3.11%	1.73%
Average Loss	-7.06%	-5.63%	-1.83%
Max Monthly Gain	31.04%	12.82%	4.35%
Worst Monthly Loss	-21.51%	-12.35%	-6.33%
Maximum Drawdown	-32.98%	-19.60%	-11.08%

	Algo	S&P 500 TR	SG CTA Index
Annualized Std. Deviation	37.01%	15.89%	7.79%
Sharpe Ratio (0%) Ann.	0.94	0.97	0.11
Sortino Ratio (0%) Ann.	1.39	1.31	0.11
CALMAR Ratio	0.81	0.74	0.05
Annualized Alpha		22.51%	37.94%
Beta		0.93	2.37
Correlation		0.40	0.50

## SERVICE PROVIDERS

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

## INVESTMENT TERMS

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

## CONTACT INFORMATION

**AlgorithmicTrading.net**  
 sales@algorithmictrading.net  
 866-759-6546  
 Quant Algorithms LLC  
 702 West Idaho Street  
 Suite 1100  
 Boise ID 83702