

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.

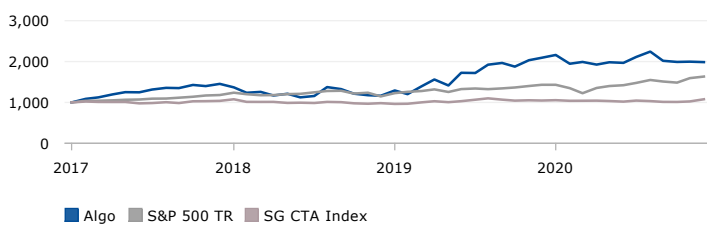
COMPANY OVERVIEW

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.

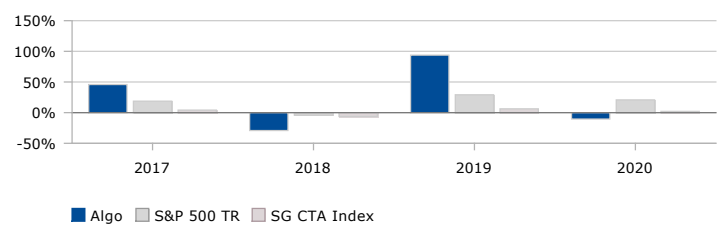
MONTHLY PERFORMANCE

| | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | Year |
|-------------|-------|--------|-------|-------|--------|-------|-------|-------|--------|--------|-------|-------|--------|
| 2020 | 6.87 | -21.51 | 4.44 | -6.48 | 5.70 | -1.50 | 14.47 | 13.13 | -22.53 | -2.77 | 0.64 | -1.08 | -10.62 |
| 2019 | 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 |
| 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 | -29.12 |
| 2017 | | 8.73 | 3.66 | 7.19 | 5.53 | -0.37 | 6.80 | 4.11 | -0.61 | 7.75 | -2.82 | 5.43 | 45.40 |

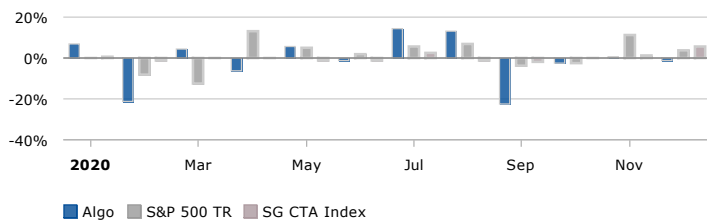
VAMI (VALUE OF INITIAL \$1,000 INVESTMENT)



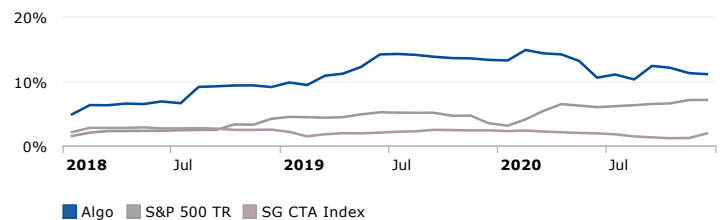
ANNUAL RETURNS



LAST 12-MONTHS RETURNS



VOLATILITY (12 MONTHS ROLLING)



STATISTICS

| | Algo | S&P 500 TR | SG CTA Index |
|------------------------|---------|------------|--------------|
| Total Return | 98.63% | 77.99% | 6.72% |
| Gain Frequency Monthly | 55.32% | 76.60% | 53.19% |
| Average Gain | 9.70% | 3.34% | 1.85% |
| Average Loss | -7.31% | -5.19% | -1.75% |
| Max Monthly Gain | 31.04% | 12.82% | 5.32% |
| Worst Monthly Loss | -22.53% | -12.35% | -6.33% |
| Maximum Drawdown | -32.98% | -19.60% | -11.08% |

| | Algo | S&P 500 TR | SG CTA Index |
|---------------------------|--------|------------|--------------|
| Annualized Std. Deviation | 37.73% | 16.34% | 7.99% |
| Sharpe Ratio (0%) Ann. | 0.67 | 0.99 | 0.25 |
| Sortino Ratio (0%) Ann. | 0.81 | 1.41 | 0.31 |
| CALMAR Ratio | 0.31 | 0.72 | 0.09 |
| | | S&P 500 TR | SG CTA Index |
| Annualized Alpha | | 10.83% | 22.93% |
| Beta | | 0.92 | 2.20 |
| Correlation | | 0.40 | 0.47 |

SERVICE PROVIDERS

Legal Greenberg Traurig

INVESTMENT TERMS

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

CONTACT INFORMATION

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