

MULTI-STRATEGY

KEY HIGHLIGHTS

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INVESTMENT STRATEGY

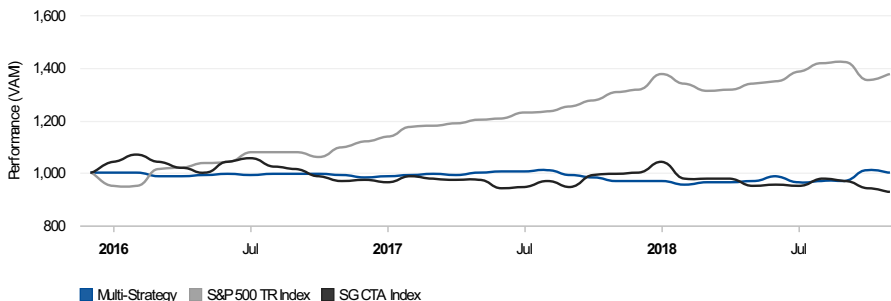
The MULTI-STRATEGY program is designed for traditional investors seeking portfolio allocation to the alternative space without the wide return variance and peak drawdown exposure typically seen in absolute return programs.

The MULTI-STRATEGY program executes trades exclusively in the S&P 500 index futures market utilizing multiple long/short models non-correlated by both methodology and interval. The program is anchored with a long-term market neutral strategy designed to take advantage of the intrinsic time decay of broad based index and commodity futures options. Using proprietary timing techniques and methodologies, the program incorporates both historical and forward looking indicators to determine a range of market expectations which may include directional bias. If the markets remain within the expected trading range for the period, targeted profits are achieved from credit premium. Though the program utilizes front month option contracts as its primary instrument, corresponding futures contracts are utilized to hedge overnight risk when appropriate.

The MULTI-STRATEGY program executes a strategy, with trades lasting multiple days or weeks, utilizing a proprietary trend following methodology that executes long and short when specific criteria are met. The program is also comprised with an intermediate term, often multiple days, strategy utilizing a unique method of analyzing investor sentiment and then executes long and short at expansion and contraction points in sentiment, respectively. The program utilizes various short term (intraday strategies) that are comprised of a unique set of mechanical models where maximum daily and monthly risk is finite and can be tailored to meet specific maximum or minimum draw down profiles. When conditions are met, the short-term systems execute during regular NYSE market hours while the intermediate term strategy executes around the NYSE market close. The majority of short term positions are flat ahead of the underlying cash market close minimizing the majority of overnight price shock risk to capital.

The program was constructed with risk mitigation as the primary objective and above average risk adjusted returns as the secondary objective. The program seeks its primary objective by utilizing our proprietary fixed return targeting model which is designed to further mitigate risk from adverse price movements late in the return cycle. The fixed targeting model's objective is to achieve return expectations in the shortest time possible for the period and exit all positions, therefore eliminating further market risk from the portfolio. While the fixed targeting model is not infallible, each period the fixed targeting model is successful aids the program in achieving nearly zero standard deviation of monthly returns which aids the program in achieving both primary and secondary objectives.

PERFORMANCE (VAMI)



FUND MANAGER

Robert J. Ogilvie, Chief Strategist & Risk Manager

Recent Business Background:

ROBOT FUTURES, LLC - Principal/Chief Strategist/Risk Manager, 09/11 - Present

SKYBOX FINANCIAL GROUP - (Formerly GP Wealth Management) Principal/Portfolio Manager 01/08 – 06/09

SKYBOX Trading, LLC - Principal/Chief Strategist/Risk Manager, 01/07 – 09/11

thinkorswim Group, Inc – Institutional Broker/Registered Principal, 04/05 – 11/09

Coastal Capital Management, LLC - Owner/CIO/Portfolio Manager, 08/04 - 12/06

Decision Capital Management, LLC - Portfolio Manager, 04/03 - 10/04

Education

University of Central Florida (Orlando, FL) - B.S. Finance, 1997

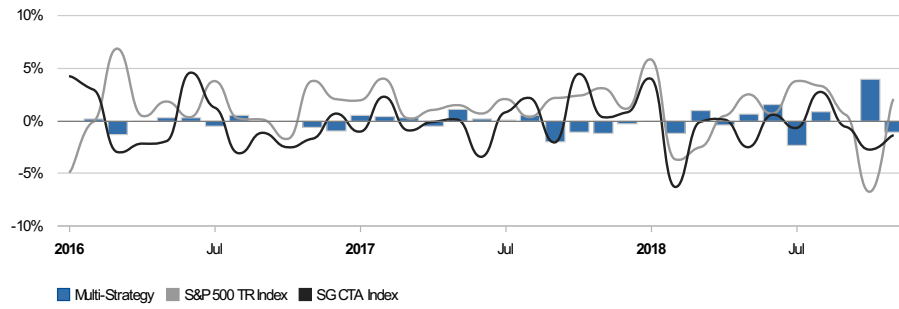
Robert J. Ogilvie is a principal and the chief strategist for ROBOT FUTURES. Mr. Ogilvie has over 20 years of trading experience stemming from his belief in non-conventional methods of trading characterized by his effective use of market volatility, unique non-correlated strategies and systematic trade selection and exit techniques. His ability to blend systems, techniques, and strategies to create a proprietary methodology allows for the best risk to reward potential.

Prior to founding ROBOT in January 2007, Mr. Ogilvie founded Coastal Capital Management, a Florida RIA and the General Partner to a Multi-Strategy Fund and an Income Fund. As the Chief Investment Officer (CIO), Mr. Ogilvie gained institutional trading and capital management experience while also serving as the portfolio and risk manager of the funds under management. In addition to serving as the (CIO), Mr. Ogilvie created multiple investment strategies utilizing equities, debt instruments, commodities and foreign currency. Furthermore, he served as the funds Risk Manager which included loss management, profit capture and strategy allocation.

From 1998 - 2003 and 2008 - 2010, Mr. Ogilvie had been a recommended Financial Advisor and author for OptionInvestor.com. Between 2005 and 2009, Mr. Ogilvie was an institutional broker and registered principal with thinkorswim, Inc. where he also provided continuous market commentary for REDoption, thinkorswim Group's proprietary advisory division. While attending the University of Central Florida, where he majored in finance, Mr. Ogilvie was first introduced to option pricing theories, portfolio analysis and portfolio modeling. A combination of education, portfolio modeling experience, and the knowledge attained from managing client options accounts provided the basis on which many proprietary trading strategies are developed.

PERFORMANCE

MONTHLY RETURNS



3M

3.05%

Since Inception

0.19%

YTD

3.42%

Max DD

-5.57%

GENERAL INFORMATION

Company	Robot Futures, LLC
Minimum Investment	100,000 USD
Liquidity	Daily
Management Fee	0%
Performance Fee	20%
Highwater Mark	Yes

STATISTICS

Total Return	0.19%
Sharpe Ratio	0.02
Sortino Ratio	0.00
Winning Months (%)	51.43%
Correlation vs. S&P 500 TR Index	-0.50

MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2018	0.02	-1.17	0.99	-0.31	0.65	1.60	-2.32	0.91	0.00	4.05	-1.00		3.42
2017	0.59	0.45	0.35	-0.49	1.11	0.28	0.11	0.55	-1.96	-1.02	-1.19	-0.25	-1.47
2016	0.00	0.19	-1.31	0.00	0.33	0.30	-0.43	0.62	0.04	0.00	-0.54	-0.96	-1.76

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