

ROBOT FUTURES

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 program executes trades exclusively in the S&P 500 index futures market utilizing multiple long/short models non-correlated by both methodology and interval.

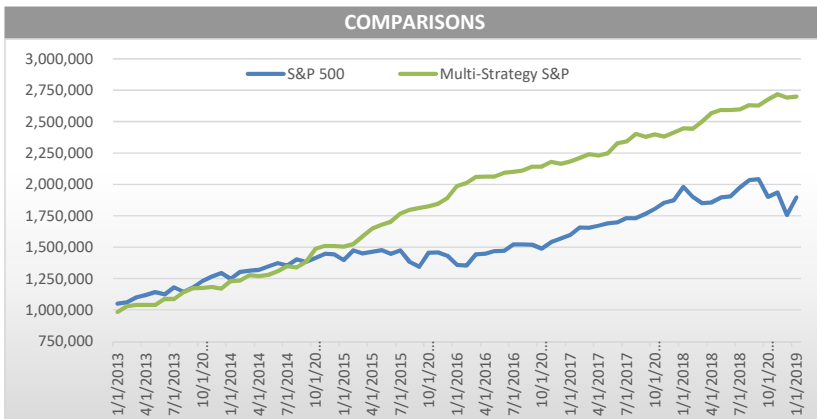
The MULTI-STRATEGY program executes a long only strategy, with trades lasting multiple days or weeks, utilizing a proprietary trend following methodology that executes when specific criteria are met. The program is also comprised with an intermediate term, often multiple days, strategy utilizing a unique 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. Most of the 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.

MONTHLY PERFORMANCE (%)													
Year	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	Year
2013	-1.56%	4.70%	1.06%	0.07%	-0.19%	4.82%	-0.08%	5.40%	3.09%	0.28%	0.76%	-1.30%	17.04%
2014	6.04%	0.42%	4.18%	-0.72%	1.04%	2.93%	4.05%	-0.92%	4.38%	10.30%	2.31%	-0.04%	33.96%
2015	-0.40%	1.95%	6.24%	5.95%	3.23%	2.42%	6.31%	3.11%	1.52%	1.15%	2.17%	4.69%	38.32%
2016	9.37%	2.53%	4.72%	0.42%	-0.03%	2.83%	0.92%	1.16%	2.94%	-0.03%	3.90%	-1.48%	27.25%
2017	4.01%	3.07%	2.17%	-0.27%	1.39%	2.01%	2.08%	6.86%	-0.21%	-0.34%	-0.95%	-1.79%	18.01%
2018	3.41%	-0.33%	5.68%	6.74%	2.64%	-0.26%	0.61%	3.39%	-0.38%	5.00%	4.10%	-2.68%	27.92%
2019	0.87%												0.87%

NOTE: ALL RETURNS AND STATISTICS ARE INCLUSIVE OF \$10/RT COMMISSIONS AND EXCLUSIVE OF MANAGEMENT & INCENTIVE FEES

PERFORMANCE ANALYSIS			
	Recent	Average	Profitable
1 Month	5.68%	2.26%	72%
1 Year	27.92%	28.35%	100%
2 Years	45.93%	59.41%	100%
3 Years	73.18%	91.24%	100%
5 Years	145.46%	142.06%	100%
Average Monthly Gain		3.39%	
Average Monthly Loss		-0.70%	



PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS. FUTURES TRADING INVOLVES SUBSTANTIAL RISK OF LOSS AND IS NOT SUITABLE FOR ALL INVESTORS. ONLY RISK CAPITAL SHOULD BE USED.

RISK COMPARISON			
MULTI-STRATEGY S&P		S&P 500 INDEX	
Annualized Performance	28.20%	Annualized Performance	14.72%
Standard Deviation (Monthly)	2.68%	Standard Deviation (Monthly)	3.18%
Maximum Drawdown (Mar - May 2015)	-5.91%	Maximum Drawdown (Sept-Dec 2018)	-21.50%
Worst Monthly Drawdown (Dec 2018)	-2.68%	Worst Monthly Drawdown (Dec 2018)	-9.17%
S&P 500 Correlation	-0.200		

PROGRAM DETAILS				
Minimum Investment Allocation	\$	1,000,000	Management Fee	1%
Minimum Investment Increment	\$	100,000	Incentive Fee	20%
Margin to Equity		25%	Commission Rate	\$10/RT
Liquidity		Monthly		