



SYSTEMATIC ALPHA CRYPTOCURRENCY MASTER FUND WINS THE CTA INTELLIGENCE US PERFORMANCE AWARDS 2019.

(NEW YORK – February 14, 2019) – Systematic Alpha Management (SAM) was recognized by CTA Intelligence US Performance Awards 2019 in the Best Cryptocurrency Program Category for its Systematic Alpha Cryptocurrency Master Fund, Ltd (“the Fund”).

The Fund commenced trading in February 2018 and has outperformed most of its competitors and BarclayHedge Cryptocurrency Traders Index in 2018. The Fund trades exclusively regulated futures markets and engages top service providers and independent directors to meet the high operational demands of institutional investors.

“The Fund is structured to pass the toughest operational due diligence requirements of institutional investors who are interested in obtaining access to the evolving cryptocurrency asset class,” noted Peter Kambolin, SAM’s CEO.

“The cryptocurrency program predominantly trades momentum/trend-following strategies using fully automated proprietary models around the clock,” noted Dr. Alexei Chekhlov, SAM's Head of Research and Portfolio Manager. “One of the benefits of trading cryptocurrency futures, besides minimizing the operational exposure, is our ability to take long and short positions. As such, the returns of our Fund have virtually no correlation to the returns of the underlying cryptocurrency market”.

“We’ve proven again and again that SAM can deliver innovative products that are not widely covered by CTAs,” noted Peter Kambolin. “We are very excited about the long-term prospects for the Systematic Alpha Cryptocurrency Master Fund and are thankful for the CTA Intelligence US Performance Award.”

In 2014, SAM won the Pinnacle Award as the Best Diversified CTA under \$500m AUM. In 2013, SAM was the winner of CTA Intelligence US Performance Awards as the Best Short-Term Trader. In 2012, SAM won the HFM Week US Performance as the best CTA under \$250m AUM and in 2009 it won the HFM Week US Performance as the best CTA Newcomer.

ABOUT SYSTEMATIC ALPHA MANAGEMENT, LLC

SAM is a fully systematic, quantitative CTA. SAM aims to generate consistent positive returns with low-to-negative correlation to any major equity, bond, currency, broad hedge fund or cryptocurrency index. SAM employs a mix of high-frequency quantitative strategies, using fully-automated, around-the-clock electronic trading in a wide range of futures markets.

SAM is registered as a Commodity Pool Operator (CPO) and a Commodity Trading Advisor (CTA) with the Commodity Futures Trading Commission, and is a member of the National Futures Association (NFA).