The Phoenix Algorithm

AlgorithmicTrading.net

STRATEGY DESCRIPTION

The Phoenix Algorithm trades the S&P Emini and Ten Year Note utlizing a proprietary blend of technical indicators designed to generate alpha while attemptng to reduce risk. This algorithm is primarily a trend following/momentum based algorithm, while also taking on characteristics of a mean reversion algo. This system trades three distinct algorithms, including a Short Term ES, Day Trade ES and Intermediate Term TY algorithm.

These three algorithms were compiled into the Phoenix algorithm in February 2021 and began live in March 2021. All data posted is from the Back-Tested/Hypothetical Account unless otherwise noted and therefore carefully consider CFTC Rule 4.41 (below) prior to making any investement decisions.

PERFORMANCE STATISTICS

Compound ROR
58.71%

Up Months (%)
65.14%

PROGRAM INFO

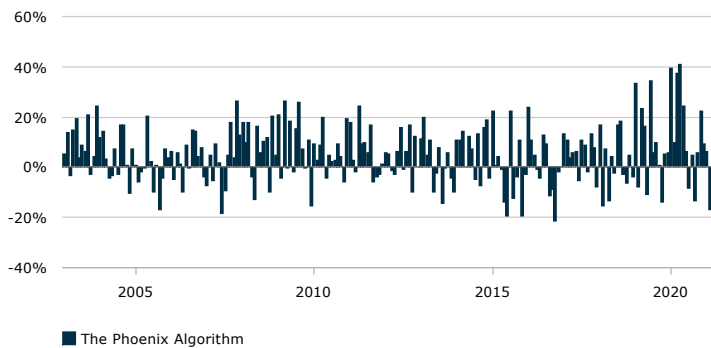Minimum Account Size : $20,000
Targeted Monthly Return: 4.89%

MONTHLY PERFORMANCE (% PROFIT/LOSS, BACK-TESTED)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2021	6.05	-16.96											**-10.91**
2020	39.12	9.72	36.95	40.93	23.89	6.28	-8.52	4.72	-13.74	5.54	22.18	9.00	**176.06**
2019	33.04	-8.09	23.06	16.06	-11.08	34.13	5.65	9.39	0.41	-14.03	5.18	5.70	**99.43**
2018	16.60	-15.44	6.80	-13.58	4.21	-2.59	16.35	17.97	-3.02	-6.49	4.44	-3.91	**21.35**
2017	12.86	10.77	3.73	5.55	5.88	-5.39	10.61	8.77	-2.13	12.96	7.62	-7.95	**63.27**
2016	23.49	10.52	4.47	-0.99	-4.73	12.34	8.87	-11.53	-8.85	-21.78	-2.06	0.13	**9.87**
2015	22.34	0.30	3.93	-0.79	-13.84	-19.75	22.05	-12.62	-3.85	10.50	-19.67	-2.92	**-14.31**
2014	10.44	10.80	13.95	0.04	12.02	7.17	-5.03	13.29	-7.33	15.45	18.78	-4.68	**84.90**
2013	10.90	19.74	4.63	10.72	-10.29	-2.28	7.65	-14.47	-0.46	5.55	-4.73	-10.18	**16.78**
2012	5.54	4.96	-1.49	-3.20	5.89	15.49	-0.76	6.01	16.63	-9.96	11.87	-0.02	**50.95**
2011	17.47	2.60	-1.78	24.07	9.15	9.41	5.48	16.69	-5.95	-3.89	-2.91	1.02	**71.35**
2010	8.85	2.54	8.51	19.43	-4.36	4.54	2.19	2.35	9.11	4.14	-5.81	19.00	**70.48**
2009	20.65	-4.73	25.99	-0.53	18.04	-2.20	15.01	25.43	7.07	-0.41	10.61	-15.40	**99.53**
2008	17.71	9.49	17.76	-3.97	-13.10	16.06	5.60	10.05	11.73	-9.80	20.21	4.70	**86.45**
2007	-7.42	4.73	-5.67	8.89	1.59	-18.56	-9.71	4.47	17.81	3.65	26.23	12.71	**38.71**
2006	5.97	-5.07	5.32	1.09	-9.82	8.38	-0.31	14.80	14.27	4.07	7.68	-4.26	**42.12**
2005	0.30	-5.79	-1.93	-0.63	20.13	2.15	-9.97	0.59	-17.33	-4.50	7.16	3.63	**-6.19**
2004	11.34	13.99	3.04	-4.45	-3.31	7.10	-3.25	16.48	16.66	0.65	-10.78	6.80	**54.26**
2003	4.88	13.53	-3.71	14.75	19.31	3.51	8.61	6.04	20.44	-3.17	4.02	24.26	**112.48**

CFTC RULE 4.41

MONTHLY RETURNS

■ The Phoenix Algorithm

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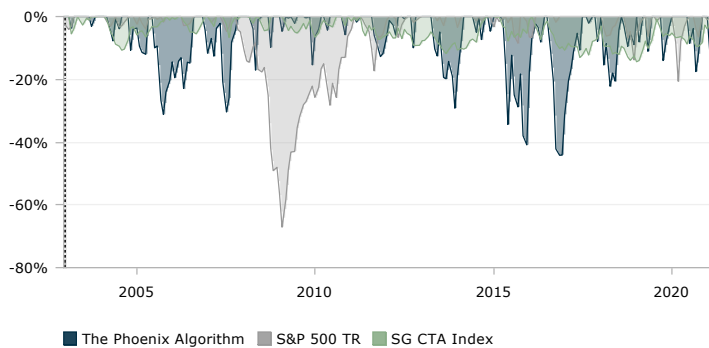
STATISTICS

12 Month ROR	116.32%
36 Month ROR	284.77%
Total Return	1066.59%
Annualized Return	58.71%
Winning Months (%)	65.14%
Average Winning Month	11.28%
Drawdown Annual	-39.38

STATISTICS

Sharpe Ratio	1.48
Sortino Ratio	2.82
Sterling Ratio	4.82
Calmar Ratio	6.94
Best Month	40.93%
Correlation vs. S&P 500 TR	0.21

COMPANY INFORMATION

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.

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