

FEBRUARY 2021

# The Phoenix Algorithm



## STRATEGY DESCRIPTION

The Phoenix Algorithm 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. 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 investment decisions.

## PERFORMANCE STATISTICS

Compound ROR **58.71%**      Up Months (%) **65.14%**

## PROGRAM INFO

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

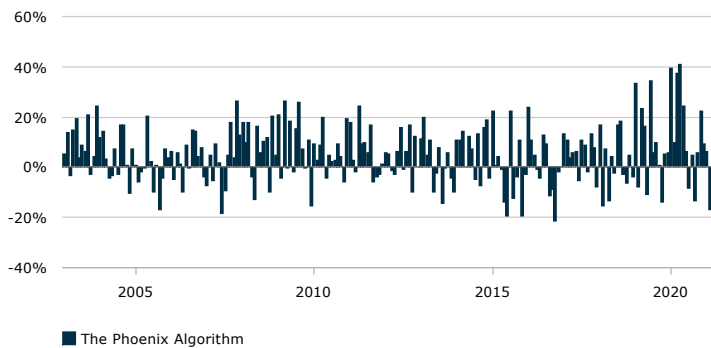
## MONTHLY PERFORMANCE (% PROFIT/LOSS, BACK-TESTED)

	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

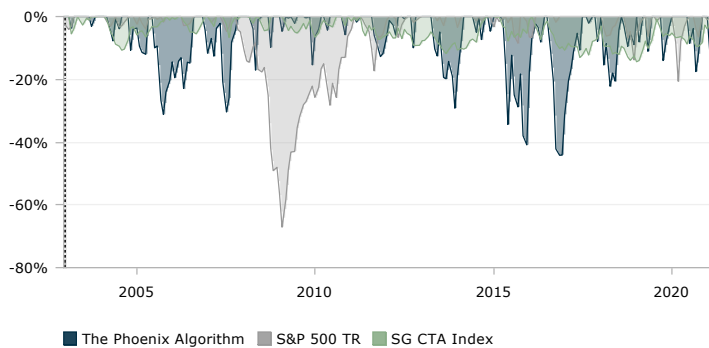
## CFTC RULE 4.41

Hypothetical or simulated performance results have certain limitations. Unlike an actual performance record, simulated results do not represent actual trading. Also, since the trades have not been executed, the results may have under-or-over compensated for the impact, if any, of certain market factors, such as lack of liquidity. Simulated trading programs in general are also subject to the fact that they are designed with the benefit of hindsight. No representation is being made that any account will or is likely to achieve profit or losses similar to those shown.

## MONTHLY RETURNS



## DRAWDOWN



## 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

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