

## SYSTEM OVERVIEW

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.

NOTE: This system trades three distinct algorithms, including a Short Term ES, Day Trade ES and Intermediate Term TY algorithm. These three algorithms were originally compiled into "The Phoenix" Trading System (v1) in February 2021. A new optimization (v2) was performed in June 2021 to change the exit logic to be percent based, instead of a fixed dollar amount. Including and prior to June 2021, all data posted is from the Back-Tested/Hypothetical Account and therefore carefully consider CFTC Rule 4.41 (below) prior to making any investment decisions.

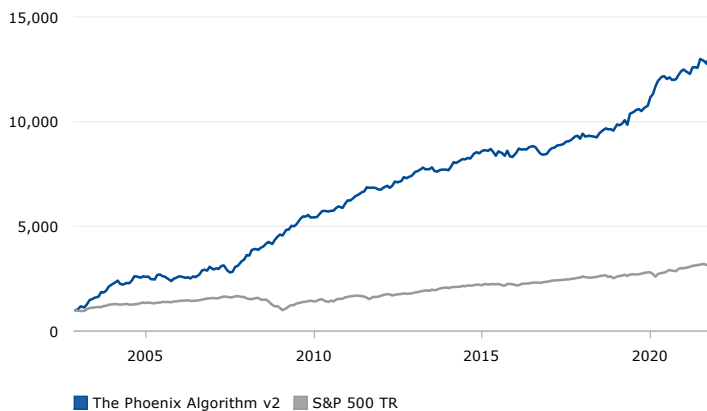
## COMPANY OVERVIEW

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.

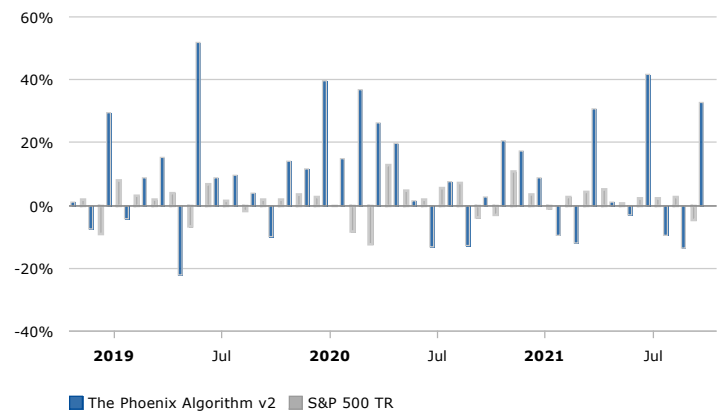
## MONTHLY PERFORMANCE (AS OF 10/22/2021)

|             | Jan    | Feb    | Mar    | Apr    | May    | Jun    | Jul    | Aug    | Sep    | Oct    | Nov    | Dec    | Year   |
|-------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| <b>2021</b> | 9.14   | -9.28  | -11.79 | 31.09  | 1.05   | -2.97  | 42.00  | -9.45  | -13.50 | 32.77  |        |        | 69.06  |
| <b>2020</b> | 39.98  | 15.14  | 36.95  | 26.60  | 19.93  | 1.78   | -13.11 | 7.91   | -12.60 | 3.03   | 20.70  | 17.34  | 163.65 |
| <b>2019</b> | 29.76  | -4.18  | 8.96   | 15.51  | -21.96 | 52.23  | 9.13   | 9.69   | 3.90   | -9.83  | 14.40  | 11.60  | 119.21 |
| <b>2018</b> | 24.26  | -14.14 | 4.00   | -2.36  | -1.83  | -3.64  | 18.99  | 15.66  | 8.54   | -4.84  | 1.23   | -7.35  | 38.52  |
| <b>2017</b> | 17.58  | 9.95   | 2.44   | 10.01  | 2.93   | 4.38   | 11.23  | 1.78   | 6.38   | 16.21  | 3.73   | -14.24 | 72.38  |
| <b>2016</b> | 19.93  | 20.48  | -4.75  | 1.33   | -1.18  | 11.03  | 5.41   | -4.90  | -16.43 | -15.51 | -4.21  | 3.91   | 15.11  |
| <b>2015</b> | 10.71  | 4.59   | -3.04  | 8.78   | -14.41 | -18.06 | 20.91  | -8.46  | -12.86 | 24.39  | -26.54 | -3.61  | -17.60 |
| <b>2014</b> | -2.40  | 17.68  | 20.51  | -3.85  | 11.42  | 7.54   | -1.76  | 6.91   | -2.84  | 23.85  | 6.58   | -5.71  | 77.93  |
| <b>2013</b> | 19.54  | 4.20   | 7.03   | 9.34   | -8.81  | 0.79   | 8.74   | -17.11 | -3.43  | 7.00   | 3.15   | -0.60  | 29.84  |
| <b>2012</b> | -1.60  | 10.28  | 8.59   | -9.74  | 10.18  | 19.93  | -4.00  | 5.85   | 19.45  | -5.69  | 6.34   | 4.66   | 64.25  |
| <b>2011</b> | 16.51  | -0.81  | 9.42   | 10.87  | 9.71   | 9.22   | 4.48   | 19.53  | -2.42  | 0.94   | -1.98  | -6.61  | 68.86  |
| <b>2010</b> | 0.96   | 1.30   | 14.30  | 13.91  | 1.27   | -3.12  | 3.50   | 0.37   | 13.25  | 7.63   | -7.91  | 19.88  | 65.34  |
| <b>2009</b> | 11.23  | -4.91  | 27.31  | 1.57   | 17.85  | -2.91  | 10.46  | 25.34  | 11.53  | -0.88  | 8.29   | -12.47 | 92.41  |
| <b>2008</b> | 21.46  | -2.41  | 27.37  | 4.16   | -4.64  | 10.43  | 5.77   | 12.59  | 9.69   | -9.88  | 19.29  | 14.42  | 108.25 |
| <b>2007</b> | -12.85 | 5.49   | -2.64  | 13.21  | 3.81   | -25.74 | -8.56  | 4.31   | 22.74  | 4.95   | 21.54  | 8.43   | 34.69  |
| <b>2006</b> | 6.72   | -1.66  | -5.55  | 2.30   | -5.34  | 9.73   | -3.45  | 12.72  | 18.97  | 3.65   | -4.39  | 18.23  | 51.93  |
| <b>2005</b> | -3.14  | 1.26   | -12.11 | -1.51  | 21.74  | 2.29   | -8.14  | -2.55  | -8.64  | -12.33 | 11.63  | 4.48   | -7.02  |
| <b>2004</b> | 12.07  | 7.64   | 8.57   | -15.65 | -3.30  | 7.78   | -1.43  | 12.65  | 20.56  | -0.82  | -5.89  | 7.22   | 49.40  |
| <b>2003</b> | 4.88   | 13.38  | -5.31  | 16.08  | 19.11  | 4.65   | 6.70   | 4.79   | 22.27  | -2.38  | 9.40   | 19.13  | 112.70 |

## VAMI (VALUE OF INITIAL \$1,000 INVESTMENT)



## LAST 12-MONTHS RETURNS



| STATISTICS              | The Phoenix Algorithm v2 | S&P 500 TR | The Phoenix Algorithm v2      |  | S&P 500 TR    |
|-------------------------|--------------------------|------------|-------------------------------|--|---------------|
| Total Return Cumulative | 1208.91%                 | 613.28%    |                               |  |               |
| Gain Frequency Monthly  | 65.04%                   | 69.78%     | Standard Deviation Annualized |  | 42.48% 14.06% |
| Average Gain            | 12.12%                   | 2.97%      | Sharpe Ratio (0%) Ann.        |  | 1.51 0.82     |
| Average Loss            | -7.25%                   | -3.68%     | Sortino Ratio (0%) Ann.       |  | 2.93 1.13     |
| Max Monthly Gain        | 52.23%                   | 12.82%     | CALMAR Ratio                  |  | 7.13 0.82     |
| Worst Monthly Loss      | -26.54%                  | -16.80%    |                               |  |               |
| Max Drawdown            | -41.05%                  | -50.95%    |                               |  |               |
|                         |                          |            |                               |  | S&P 500 TR    |
|                         |                          |            | Annualized Alpha              |  | 68.38%        |
|                         |                          |            | Beta                          |  | 0.82          |
|                         |                          |            | Correlation                   |  | 0.27          |

| SERVICE PROVIDERS |                   | INVESTMENT TERMS      |          | CONTACT INFORMATION   |  |
|-------------------|-------------------|-----------------------|----------|---|--|
| Legal             | Greenberg Traurig | Recommended Unit Size | \$20,000 | <b>AlgorithmicTrading.net</b><br>richard@algorithmictrading.net |  |

Past performance is not indicative of future performance. Trading futures involves substantial risk of loss and is not appropriate for all investors. Quant Algorithms LLC is not registered as a CTA. The Phoenix trading system is offered under a "Letter of Direction" by multiple NFA Registered Brokers.

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 mayhave 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.