The Phoenix Algorithm v2

October 2021

SYSTEM OVERVIEW

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.

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 investement decisions.

COMPANY OVERVIEW

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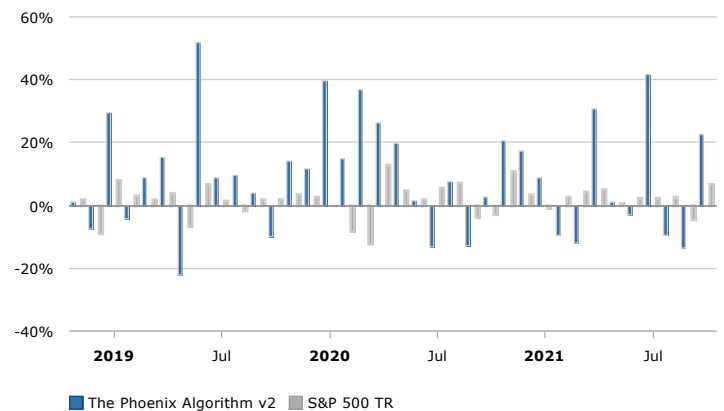
MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2021	9.14	-9.28	-11.79	31.09	1.05	-2.97	42.00	-9.45	-13.50	22.63			58.92
2020	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
2019	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
2018	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
2017	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
2016	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
2015	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
2014	-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
2013	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
2012	-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
2011	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
2010	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
2009	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
2008	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
2007	-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
2006	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
2005	-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
2004	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
2003	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)

Legend: The Phoenix Algorithm v2 — S&P 500 TR
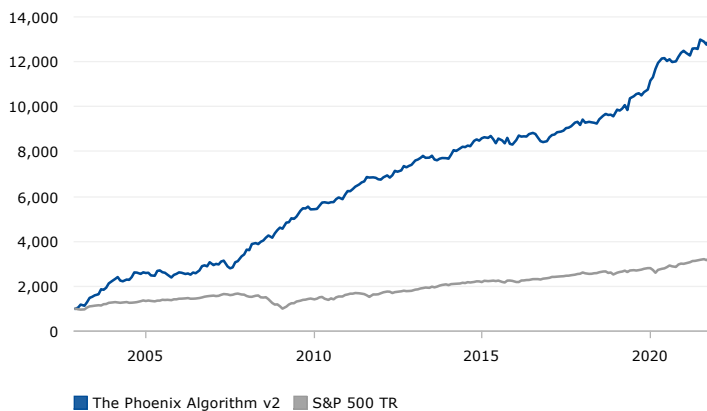
LAST 12-MONTHS RETURNS

Legend: The Phoenix Algorithm v2 — S&P 500 TR

STATISTICS

STATISTICS	The Phoenix Algorithm v2	S&P 500 TR
Total Return Cumulative	1198.77%	663.28%
Gain Frequency Monthly	65.04%	69.91%
Average Gain	12.05%	2.99%
Average Loss	-7.25%	-3.68%
Max Monthly Gain	52.23%	12.82%
Worst Monthly Loss	-26.54%	-16.80%
Max Drawdown	-41.05%	-50.95%

	The Phoenix Algorithm v2	S&P 500 TR
Standard Deviation Ann.	42.19%	14.10%
Sharpe Ratio (0%) Ann.	1.51	0.84
Sortino Ratio (0%) Ann.	2.90	1.17
CALMAR Ratio	6.82	1.10

	S&P 500 TR
Annualized Alpha	69.06%
Beta	0.84
Correlation	0.28

SERVICE PROVIDERS

Legal	Greenberg Traurig

INVESTMENT TERMS

Recommended Unit Size	$20,000

CONTACT INFORMATION

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