

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. 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. From March 2021 - June 2021 the results are from Phoenix V1 (used 4 point fixed target). In July 2021, the Phoenix was slightly modified to use a percent based target (v2). Therefore, results beginning on July 2021 are from Phoenix V2.

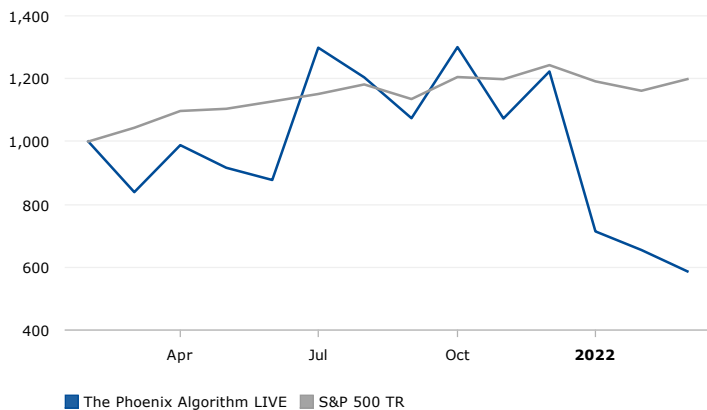
COMPANY OVERVIEW

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.

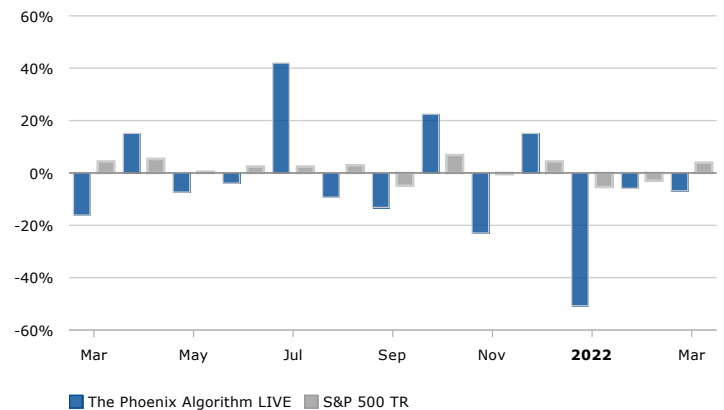
MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2022	-50.89	-5.92	-6.81										-63.62
2021			-16.11	14.96	-7.20	-3.89	42.11	-9.45	-13.00	22.63	-22.71	14.95	22.29

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



LAST 12-MONTHS RETURNS



STATISTICS

	The Phoenix Algorithm LIVE	S&P 500 TR
Total Return Cumulative	-41.33%	20.72%
Average Monthly Return	-3.18%	1.46%
Average Gain	23.66%	3.71%
Average Loss	-15.11%	-3.38%
Max Monthly Gain	42.11%	7.01%
Worst Monthly Loss	-50.89%	-5.17%
Max Drawdown	-71.38%	-8.01%

	The Phoenix Algorithm LIVE	S&P 500 TR
Standard Deviation Ann.	76.70%	12.85%
Sharpe Ratio (0%) Ann.	-0.50	1.43
Sortino Ratio (0%) Ann.	-1.21	2.40
CALMAR Ratio	-0.82	2.37

	S&P 500 TR
Annualized Alpha	-67.95%
Beta	3.84
Correlation	0.64

SERVICE PROVIDERS

Legal Greenberg Taurig

INVESTMENT TERMS

Recommended Unit Size \$20,000

CONTACT INFORMATION

AlgorithmicTrading.net
richard@algorithmictrading.net

U.S. Government Required Disclaimer - Commodity Futures, Trading Commission Futures, Derivatives and Options trading has large potential rewards, but also large potential risk. You must be aware of the risks and be willing to accept them in order to invest in the futures and options markets. Don't trade with money you can't afford to lose. This website is neither a solicitation nor an offer to Buy/Sell futures, options, or any other assets. The past performance of any trading system or methodology is not necessarily indicative of future results.

AlgorithmicTrading.net is not registered with the NFA as a Commodity Trading Advisor. Algorithms are traded under a Letter of Direction only through NFA registered brokers.