

SYSTEM OVERVIEW

The Phoenix Algorithm trades the S&P Emini Futures 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.

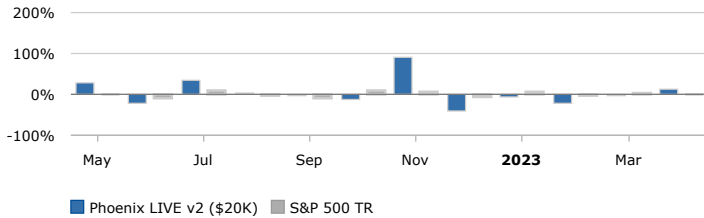
COMPANY OVERVIEW

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.

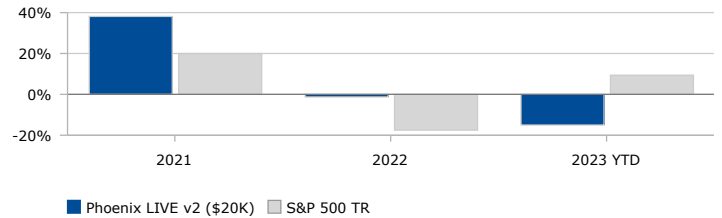
% MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2023	-5.13	-21.61	-2.13	13.62									-15.25
2022	-50.89	-6.15	-9.14	-11.44	27.08	-22.31	33.95	1.91	-1.88	-12.70	92.18	-42.12	-1.51
2021				14.96	-7.20	-3.89	42.11	-9.45	-13.00	22.61	-22.71	14.95	38.38

LAST 12-MONTHS RETURNS



ANNUAL RETURNS



STATISTICS

	Phoenix LIVE v2 (\$20K)	S&P 500 TR
Total Return Cumulative	21.62%	8.39%
Gain Frequency Monthly	36.00%	60.00%
Average Monthly Gain/Loss	0.86%	0.32%
Average Gain	29.26%	4.24%
Average Loss	-15.11%	-5.20%
Max Monthly Gain	92.18%	9.22%
Worst Monthly Loss	-50.89%	-9.21%
Max Drawdown (Month to Month)	-85.38%	-23.86%
Sharpe Ratio Monthly	0.03	0.09
Sortino Ratio	-0.59	0.30
Calmar Ratio	-0.41	0.17

SERVICE PROVIDERS

Legal: Greenberg Traurig

INVESTMENT TERMS

Recommended Unit Size: \$20,000

CONTACT INFORMATION

AlgorithmicTrading.net
richard@algorithmictrading.net