

Systematic Alpha Futures Fund Wins 2016 Best Short-Term CTA Award

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NEW YORK--([BUSINESS WIRE](#))--Systematic Alpha Management (SAM) was recognized by CTA Intelligence US Performance Awards 2016 as the Best Short-Term CTA under \$250m for its flagship market neutral Systematic Alpha Futures Fund, Ltd. (SAFF).

“We’ve proven again and again that we can deliver returns when our clients need it the most, when few other managers are making money in a portfolio,” noted Peter Kambolin, SAM’s CEO.

“The reason our returns are often negatively correlated is because the risks of the SAFF program are very different from the risks of long-term CTAs,” noted Dr. Alexei Chekhlov, SAM’s Head of Research and Portfolio Manager.

“In a world dominated by long-term CTAs, a prudent investor has to have an exposure to short-term CTAs and we have demonstrated over the years that SAFF is among the best in this category,” noted Peter Kambolin. “It’s hard to find a short-term CTA with a proven long term track record. SAFF has been traded live since June 2004 and it has captured its 5th major CTA award since 2009.”

In 2014, SAM won the Pinnacle Award as the Best Diversified CTA under \$500m AUM. In 2013, SAM was the winner of CTA Intelligence US Performance Awards as the Best Short-Term Trader. In 2012, SAM won the HFM Week US Performance as the best CTA under \$250m AUM and in 2009 the HFM Week US Performance as the best CTA Newcomer.

ABOUT SYSTEMATIC ALPHA MANAGEMENT, LLC

Systematic Alpha Management LLC (SAM) is a fully systematic, quantitative CTA. SAFF trades a market neutral, 100% mean reversion program that focuses on diverse set of contrarian/mean-reversion strategies, exploiting short-term forecasting and holding times ranging from minutes to several days. SAM also trades short-term directional models as part of its Systematic Alpha Multi Strategy Program. SAM aims to generate consistent positive returns with low to negative correlation to any major equity, bond, currency, broad hedge fund or CTA index. SAM employs a mix of high-frequency quantitative strategies, using fully-automated, around-the-clock electronic trading in a wide range of futures markets and proprietary spreads.

SAM is registered as a Commodity Pool Operator (CPO) and a Commodity Trading Advisor (CTA) with the Commodity Futures Trading Commission, and is a member of the National Futures Association (NFA).

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