



Systematic Alpha Management Introduces Systematic Alpha Intraday Program



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NEW YORK--([BUSINESS WIRE](#))--Systematic Alpha Management (SAM) has been successfully trading the Systematic Alpha Intraday Program live on the dbSelect platform. The program carries no risk, positions, or margin overnight.

The intraday program is a unique investment offering which, in contrast to most CTAs, generates its trading signals based on the changes in volatility in a particular market, as opposed to price changes," noted Peter Kambolin, SAM's CEO.

One of the reasons our returns are often negatively correlated to other managers is because the intraday program avoids having any risk overnight, which on average represents up to 40% of the daily risk, but is hard to predict and manage," noted Dr. Alexei Chekhlov, SAM's Head of Research and Portfolio Manager.

The diversification we achieve by trading both momentum and contrarian signals across various equity indexes, currencies, commodities and fixed income markets allows us to generate a Sharpe Ratio superior to most of our competitors," noted Peter Kambolin. "Coupled with zero-to-negative correlation to other managers and daily liquidity, the intraday program is an ideal fit to an investment portfolio."

ABOUT SYSTEMATIC ALPHA MANAGEMENT, LLC

SAM is a New York-based firm specializing in trading systematic, short-term quantitative strategies, using fully-automated, around-the-clock electronic execution in a wide range of futures markets and proprietary spreads. SAM offers its clients the Systematic Alpha Futures Program, which is a market neutral, 100% mean-reversion program, and the Systematic Alpha Intraday Program. SAM's investment programs aim to generate consistent positive returns with zero-to-negative correlation to any equity, bond, currency and broad hedge fund or CTA index.

In 2016, SAM was recognized by CTA Intelligence US Performance Awards as the Best Short-Term CTA under \$250m for its flagship Systematic Alpha Futures Fund. 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.

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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