

## FTC (Trading Advisor) - SAM101

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**Strategy Assets:** \$1,000,000  
**Firm Assets:** \$10,000,000  
**Launch Date:** Oct-07  
**Latest Date:** Dec-11  
**Benchmark 1:** Barclays CTA Index  
**Benchmark 2:** S&P 500 Total Return Index

### Fund Strategy

The SAM101 is offered as a single strategy with an investment level of \$200,000. The methodology is short term in nature and utilizes counter trend and momentum analysis. Positions are held for an average of 2 to 5 days. The portfolio's targeted return to risk ratio is estimated to be two to one.

### Markets Traded

US T-Bonds, 10 year notes, Euro Currency, Japanese Yen, Natural Gas, Crude Oil, Heating Oil, Silver, Cotton, Sugar, Soybeans, Corn, Russell 2000, S&P 500

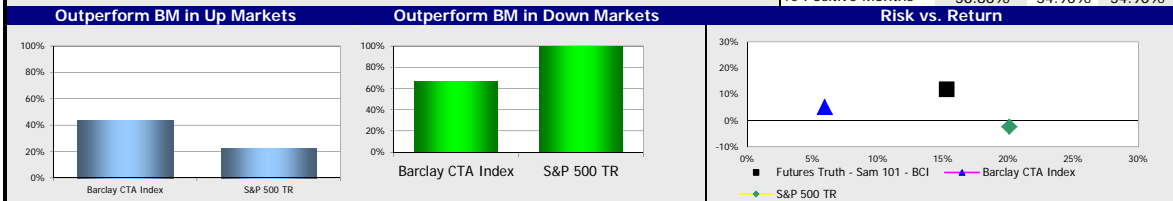
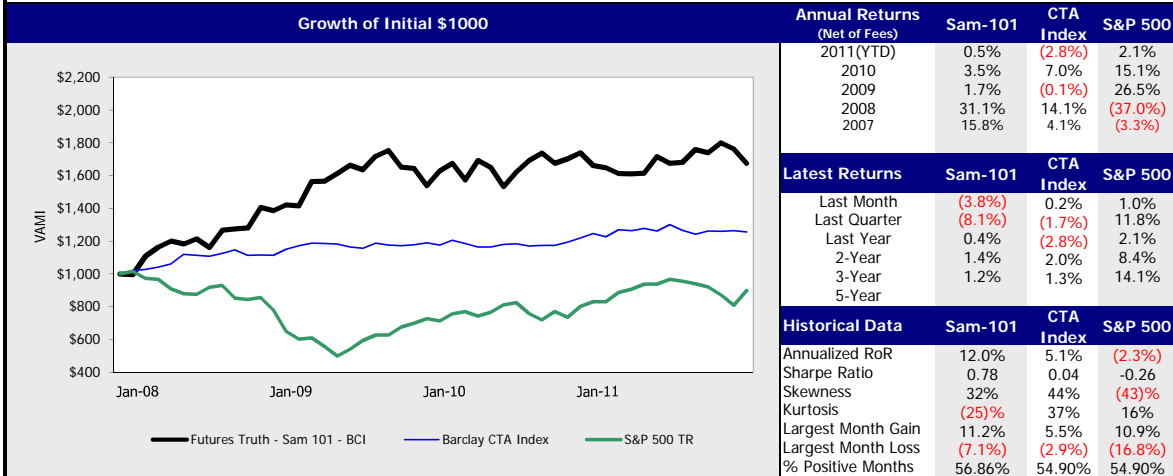
### Principal Backgrounds

**John Hill, Sr.** is the CEO of FTC and has been involved in the futures industry for more than 40 years. He now concentrates on managing client assets after focusing on the development of a state of the art testing platform for technical trading strategies. Over the years, Mr. Hill has researched thousands of trading systems utilizing a multitude of indicators across varied sectors and asset classes. He has authored several books on trading techniques, including **"The Ultimate Trading Guide"** and **"Building Winning Trading Systems With TradeStation."** and has been a featured speaker at conferences around the world.

**George Pruitt**, Director of Research for FTC, is a quantitative specialist in the area of technical trading strategies and was instrumental in the development of the FTC testing platform and software utilized for system research. He co-authored "The Ultimate Trading Guide" and "Building Winning Trading Systems with TradeStation." He has worked with John Hill, Sr. for the last 22 years. George has Bachelor degree in Computer Science and is an expert in TradeStation's EasyLanguage and other high level programming languages. His work has been published in Futures, SFO, and ActiveTrader Magazines.

**Holliston Hurd**, the Managing Director in charge of new product development and Head of Marketing for FTC, managed a CTA with \$200 million in assets during the late 1990s. She has been involved as a researcher and trader in the futures industry for more than 20 years. She and her market analysis has been featured in Futures Magazine, Fortune, on CNBC and at multiple industry conferences.

**Team:** In addition to the 3 Co-Founders listed above, FTC rounds out its team with Joe Bobek - Managing Trader, and Jessica Bonne - Administrative Assistant.



Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2011	-0.25%	0.24%	6.29%	-2.39%	0.33%	4.71%	-1.11%	3.48%	-2.09%	-5.11%	0.05%	-3.62%	<b>0.53%</b>
2010	7.55%	-2.56%	-7.09%	5.87%	4.31%	2.71%	-3.68%	1.64%	2.23%	-4.53%	-0.75%	-2.16%	<b>3.54%</b>
2009	0.18%	2.95%	3.17%	-1.61%	5.00%	2.00%	-5.79%	-0.42%	-6.44%	5.85%	2.83%	-6.00%	<b>1.72%</b>
2008	3.21%	-1.43%	2.68%	-4.39%	9.06%	0.59%	0.48%	9.74%	-1.37%	2.49%	-0.29%	10.37%	<b>31.14%</b>
2007										-0.39%	11.22%	4.94%	<b>15.77%</b>

Risk	Sam-101	CTA Index	S&P 500
Standard Deviation	15.3%	5.9%	20.1%
Sharpe Ratio (5.0%)	0.78	0.04	-0.26
Sortino Ratio (10.0%)	0.2	-1.0	-0.7
Downside Deviation (10.0%)	9.7%	4.7%	16.5%
Maximum Drawdown	(12.6%)	(5.4%)	(50.9%)
Months In Peak to Trough Drawdown	9	6	16
Months To Recover	15	0	0

Comparison To Benchmark(s)	CTA Index	S&P 500
Alpha	1.1%	1.0%
Annualized Alpha	13.6%	13.2%
Beta	-0.1	-0.2
Correlation	-2.5%	-30.2%
R-Squared	0.1%	9.1%

#### Distribution of Returns

Proforma performance. Proforma fees: 2% Management, 20% Incentive, \$/ Commission. Table represents proprietary performance prior to April 2009.

THERE IS A SUBSTANTIAL RISK OF LOSS IN TRADING. IT IS IN THE NATURE OF COMMODITY TRADING THAT WHERE THERE IS THE OPPORTUNITY FOR PROFIT, THERE IS ALSO THE RISK OF LOSS. COMMODITY TRADING INVOLVES A CERTAIN DEGREE OF RISK, AND MAY NOT BE SUITABLE FOR ALL INVESTORS. PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS. THERE IS A RISK OF LOSS IN PARTICIPATING IN THE TRADING PROGRAM.