Managed Forex Hub

BRAVA FUND

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Strategy Description

BRAVA FUND is an algorithmic momentum based strategy with many advanced features trading the G7 currency basket. The program focuses heavily on "momentum" based breakouts, a movement that always has, and always will occur in the markets. When a major sell off or heavily influenced volume-backed move transpires in the market, Brava Fund hitches alongside this move, gets in and out quickly, and attempts to bank its profits if there is follow through or cut its losses rapidly if not, or alternatively trade a reversal if there is a retracement after the move. It has been extremely effective to date from a risk-adjusted return perspective assuming low levels of risk exposure in direct proportion to its alpha generation.

PROGRAM HIGHLIGHTS

• This is intra-day trading. It is short-term with tight stops (average TPs and SLs of 30 pips) keeping market exposure very, very low (it sits on the sidelines and avoids most of the market "chaos" that many algos get caught up in).

• No "hold and hopes" ever (it carries a very small market footprint). Losses are cut diligently and it wins or loses, and investors know where they stand until the next trade setup. This makes the "journey" just as pleasant as the "destination" for investors. Average trade duration is around 3.5 hours.

• It's an emotionless approach to trading, consisting of highly advanced computer algorithms and REAL machine learning (yet with a human management overlay).

• It's price-action based, and coded to interpret psychological market data feedback. No technical indicator (lagging) based methodologies.

• It has a huge continuity plan, risk protocol, and safety strategy built in at the core to mitigate against inevitable market threats.

• It's constantly learning, evolving, and improving (actively managed by a team of quants).

NOTE: July 2013 - January 2015 was the first version of the aglo (v1 Stone). February 2015 forward has been the upgraded multi-currency version (v2 Brava). The combined performance of both algos are fully verified by CPA Audit and MyFxBook. Please contact us for further details.

Monthly Performance

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2018	5.03	-4.09	3.08	1.21	-0.24	5.96	0.54	2.45					**14.43**
2017	-0.20	2.42	2.37	4.87	-1.67	1.21	0.51	-4.20	4.35	7.75	2.92	0.48	**22.27**
2016	-2.30	1.26	4.25	5.28	3.91	4.94	1.68	-0.80	1.74	-1.05	2.54	15.39	**42.26**
2015	2.06	3.51	14.16	4.24	13.54	-1.46	3.29	8.17	12.88	9.34	2.74	-5.12	**89.07**
2014	-0.78	8.27	4.71	1.75	5.27	0.66	-1.71	3.52	1.60	5.57	-1.33	-1.86	**28.17**
2013							2.74	7.50	5.33	5.84	5.94	6.11	**38.41**

There is a substantial risk of loss in trading commodity futures, equities, options and off-exchange foreign currency products. Past performance is not indicative of future results.

General Information

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Minimum Investment	5,000 USD
AUM	-
Management Fee	0%
Performance Fee	30%
Highwater Mark	Yes
RT per Million	0
Margin to Equity	0%
Legal Structure	Managed Account
Investment Restriction	Non US Only
Inv. Style	90% Systematic / 10% Discretionary / Short term / Breakout / Technical, Volatility trading, Multistrategy

Company Information

Company	Managed Forex Hub
Principal	Managed Forex Hub
Phone	852-300-85855
Email	partners@managedforexhub.com
Performance Compiled by	Data from (www.myfxbook.com)

Return Statistics

Last Month	**2.45%**
Year To Date	**14.43%**
3 Month ROR	**9.14%**
12 Month ROR	**33.05%**
36 Month ROR	**139.45%**
Total Return	**567.55%**
Compound ROR	**44.40%**
Winning Months (%)	**77.42%**
Average Winning Month	**4.69%**
Average Losing Month	**-1.92%**

Risk Statistics

Sharpe Ratio	**2.61**
Sortino Ratio	**9.40**
Sterling Ratio	**2.22**
Calmar Ratio	**4.63**
Skewness	**0.78**
Kurtosis	**1.14**
Standard Deviation (monthly)	**4.23**
Maximum Drawdown	**-7.30%**
Downside Deviation	**1.15**

Correlations

Correlation vs S&P 500	**0.19**
Correlation vs DJ/CS MF	**0.14**
Correlation vs SG CTA	**0.15**
Correlation vs Vanguard Total Bond	**0.00**

Performance (VAMI)

BRAVA FUND · S&P 500 TR Index · SG CTA Index

Drawdown

BRAVA FUND · S&P 500 TR Index · SG CTA Index

12 Month Rolling ROR

BRAVA FUND · S&P 500 TR Index · SG CTA Index
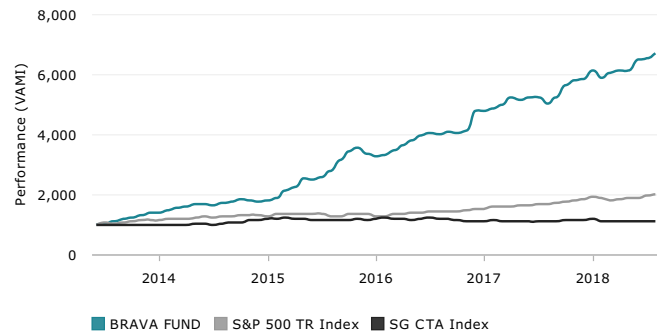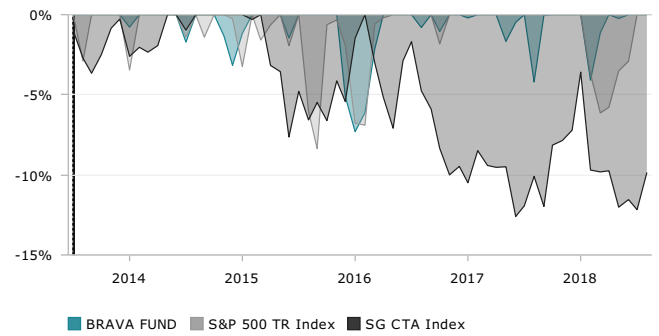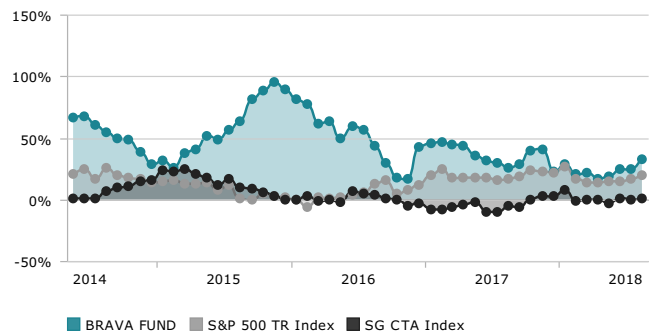
Volatility (12 Months Rolling)

BRAVA FUND · S&P 500 TR Index · SG CTA Index
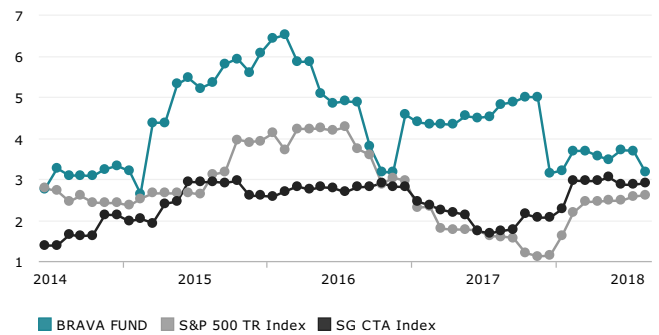
Manager Bio

The entire team involved in Brava are all highly proficient money managers and developers coming from a strong technical and mathematic based academic background. This provides them with a vast amount of both technical and market knowledge as well as experience. The management team are fluent in many coding languages and focuse extensively on applied research and development in the FX markets, and the ongoing study of capital markets and hence the constant improvement of the investment process for algorithmic based FX products.