

# FX-SYNC

FX-Sync trades on the discrepancies between two or more instruments with a particular emphasis on the quantitative weight of the instruments. The sole investment objective of this strategy is to achieve a high risk/reward ratio and further diversify risk in all market conditions.

The linear regression method is used to determine the proper alignment and their exact weight is further analysed using advanced statistical tools such as quantitative stationary series and entropy functions. Subsequently, the trading system creates a unique chart featuring high predicted probabilities of positive returns.

**Markets:** This investment strategy involves using currency correlations to your advantage by employing statistical and fundamental analysis on the price movements of an instrument.

**Strategy:** A HedgeFund strategy is implemented on the foreign exchange market where the automated system analyzes the market on a quantitative basis and simultaneously opens trades on correlating pairs with different quantities. Due to the strategy being arranged in a quantitative portfolio, an excellent stability with significant monthly returns is provided. Moreover, risk is further diversified by hedging in correlated instruments using quantitative trading. This aids in the quick reaction to possible changes in the market.

**Objective:** Quantitative legs are arranged in portfolios in order to achieve a high risk/reward ratio which can be dynamically managed by the system to diversify risk.

## GENERAL INFORMATION

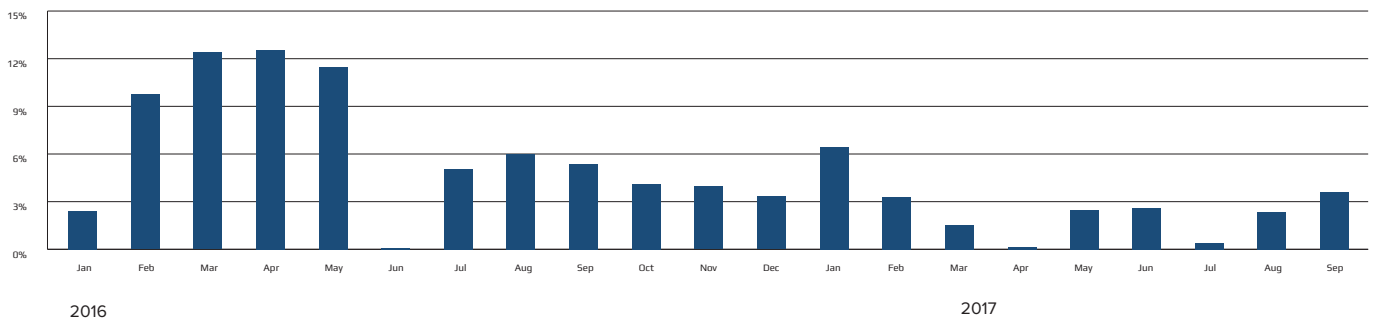
<b>Portfolio Name:</b>	FX-Sync
<b>Markets:</b>	Currencies
<b>Strategy:</b>	Long – Short
<b>Leverage:</b>	Up to 100
<b>Minimum Investment:</b>	€10,000
<b>Investment Horizon:</b>	Minimum 6 months
<b>Maximum Loss Allowed:</b>	30%
<b>Performance Fee:</b>	50% High Watermark
<b>Portfolio Regulated by:</b>	CySEC

## PERFORMANCE ANALYSIS

**3 Month:** 6.23%   **6 Month:** 11.70%   **YTD:** 24.69%   **Since Incept.:** 156.54%

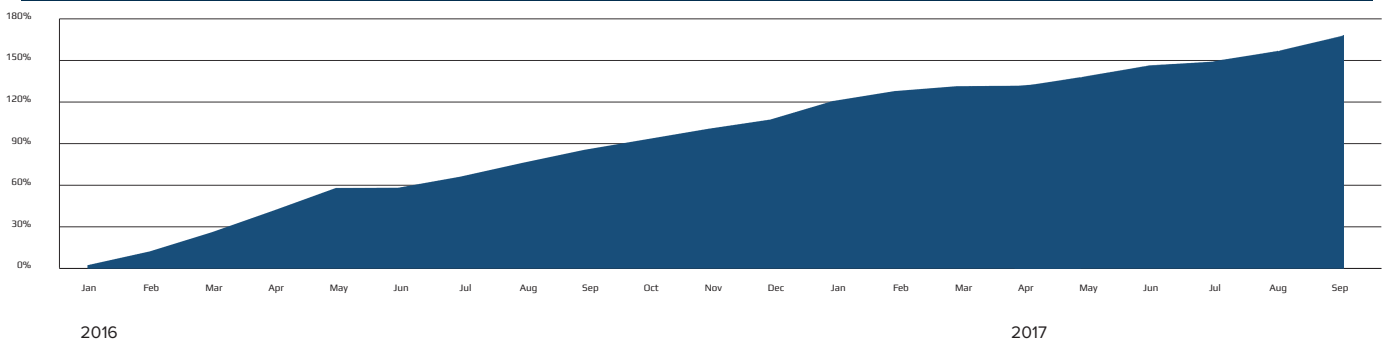
## CUMULATIVE RETURNS SINCE JAN. 2016

Returns up to 30<sup>th</sup> of September 2017 gross performance and management fees



## PERCENTAGE MONTHLY RETURNS SINCE JAN. 2016

Returns up to 30<sup>th</sup> of September 2017 gross performance and management fees



YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YTD
2016	2,43%	9,74%	12,39%	12,53%	11,48%	0,08%	5,07%	6,00%	5,37%	4,11%	3,95%	3,33%	108,15%
2017	6,43%	3,28%	1,55%	0,16%	2,42%	2,50%	0,34%	2,39%	3,40%				24,69%

## BENEFITS

- > Seeking absolute return to generate alpha in all market conditions.
- > High levels of diversification to improve investors' performance.
- > No correlation with traditional markets to help prevent losses.
- > Using flexible leverage to enhance returns.
- > Effectively managing risk.

## RISKS

- > This type of investment is more suited to investors with a medium risk/reward ratio.
- > The portfolio can suffer from short term losses and fluctuations.
- > Back tested past performance is no guarantee of future results