NEXOW SYSTEMS

2016

NEXOW

2016

DISCLAIMER

- This presentation is purely informative. It does not imply, in any way, an investment recommendation or provides a financial product. FX Selective Opportunities Fund is not responsible for the use of this information by the recipient.
- All data shown in this document represents theoretical statistics based on historical market data. Historical data is not representative of future results.
- The investment in the financial markets involves a risk. We recommend you to inquire with a qualified advisor before making any decision.
- This presentation is private and confidential. It is strictly forbidden to spread it to third parties.

INDEX

NEXOW SYSTEMS

6 DEFINITION OF NEXOW SYSTEMS
7 A BRIEF HISTORY
8 FOREIGN EXCHANGE MARKET
9 OUR SERVICES
10 WORK ETHICS
11 HOW DOES IT WORK
12 ADVANTAGES OF INVESTMENT SYSTEMS
13 NEXOW DIFFERENCE
14 NEXOW SYSTEM BENEFITS
15 DEPARTMENTS

NEXOW ALGORITHMS

21 BEAR
29 BULL
37 CAMEL
45 DOLPHIN
53 EAGLE
61 ELEPHANT
69 FOX
77 GORILLA
85 JAGUAR
93 KANGAROO
101 LEOPARD
109 MEDUSA
117 PANDA
125 PUMA
133 RHINO
141 SHARK
149 SNAKE
157 SPIDER
165 TIGER
173 WOLF

NEXOW SYSTEMS CORRELATIONS

182 BY OPEN POSITIONS
183 BY DAILY RETURNS

CONTACT NEXOW

185 CONTACT

WHAT IS

NEXOW SYSTEMS

Nexow is a technological firm focused on serving the financial sector through the development of automatic algorithmic systems with the aim to provide a diferent alternative to the traditional assets management.

We design, program and optimize quantitative market strategies, applying our own technology that is superior to both its benchmark and other similar products.

Nexow offers its services to banks, Managers, Specialists in financial markets and high net worth individuals through investment funds and SICAV's.

NEXOW SYSTEMS

A brief history

2013

Nexow's founding partners came together to find an alternative to the traditional money management. They considered the currency market as the most global and the most liquid one.

2014

The partners invested their own equity in specialized firms to see how did they work and what type of products did they offer.

2015

Nexow Systems is established as a technological company in order to develop their own systems with the aim to apply it to their capital through reliable banks and money managers.

2016

Earlier this year Nexow extends its technical staff to 12 people in order to shorten deadlines and launch a portfolio to manage their own capital via an investment fund: FX SELECTIVE OPPORTUNITIES FUND.

CURRENTLY

Nowadays, Nexow designs automatic algorithmic systems for institutional clients: Banks, Managers, Specialists in financial markets, investment funds and SICAV's.

HISTORY AND OPERATIONS

currency market

The foreign exchange market was born, effectively, with the demise of the Bretton Woods agreement, promoted by the US in 1971 almost exclusively for large institutions, central banks and commercial entities, until the late 90s.

Its main advantage is the very large liquidity, with a daily trading volume of 5 billion USD, 30 times higher than Wall Street.

THE CHARACTERISTICS TO TAKE INTO ACCOUNT:

1. The large number and variety of members on the market.
2. Its geographical dispersion.
3. Trade timing is 24 hours per day
4. The variety of factors that generate exchange rates.

OUR SERVICES

Institutional service

- Aimed to financial companies and to high net worth individuals
- Development of technological trading automatic algorithms
- Personalised software investment

1

PREDETERMINED PORTAFOLIOS

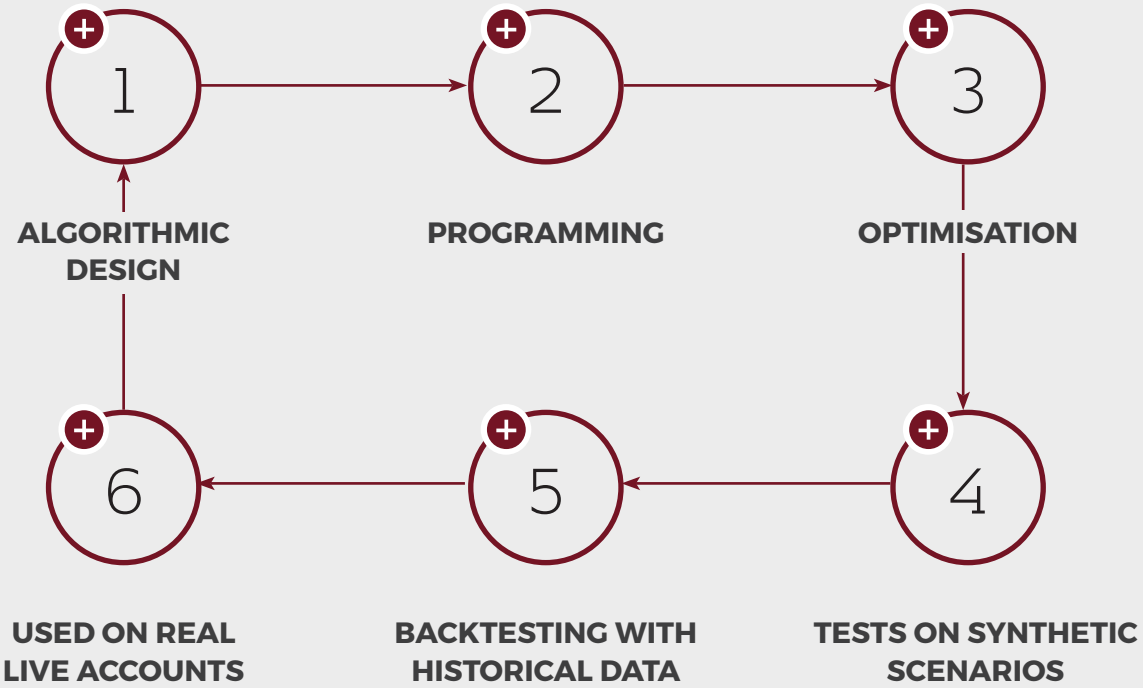
Nexow offers several sets of optimized systems with different targets of profitability.

2

PERSONALISED PORTFOLIO

Our institutional clients can choose from a set of personalised robots and weigh them up in order to find alternative profitability targets.

HOW DO WE WORK
at Nexow



HOW DOES IT WORK

1. Detects a concrete pattern that repeats itself over the time.
2. Calculates the input volume according to the risk.
3. Sends the order to the liquidity provider with its stop loss and take profit.
4. L.P. SERVER
5. Manages the active positions with advanced money management technicians.

* Every executed order has an implicit Stop Loss because of security policy, but Take Profit is not always placed.

ADVANTAGES
OF NEXOW ALGORITHMS

INVESTMENT IN BYDIRECTIONAL MARKETS

Allows our systems to take advantage of both upward and downward movements.

INVESTMENT THROUGH AUTOMATED SYSTEMS

The systems are not affected by psychology and work 24 hours analysing thousands of data.

SECURITY SYSTEMS

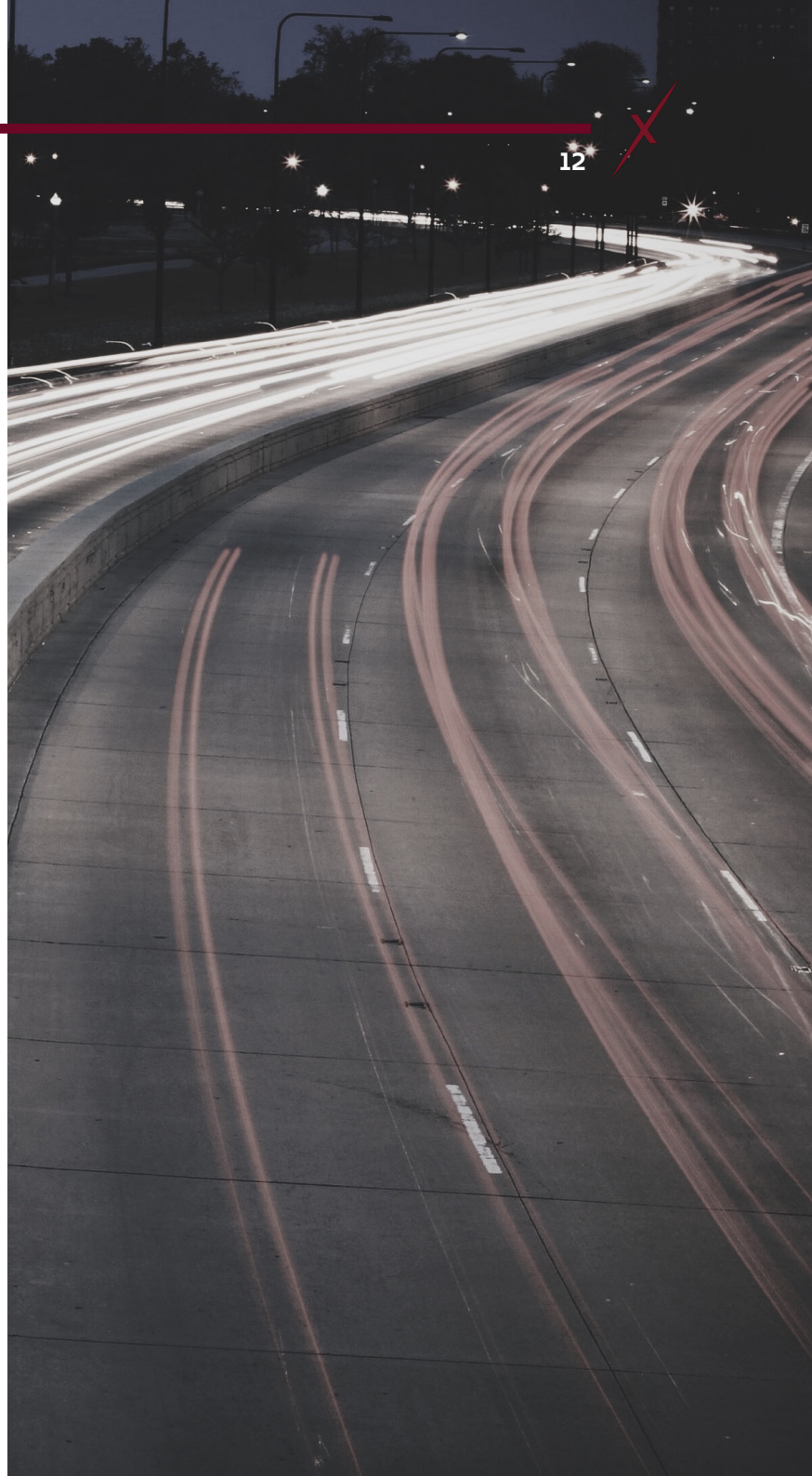
The risk policy of our robots is very strict against losses, so our algorithms incorporate automatic security systems that restrict losses.

DIVERSIFICATION

We have a set of highly uncorrelated systems with the purpose of creating great portfolio diversity.

LIQUIDITY

Our systems have a “Hard Stop” maximum of 1% of the total balance and, as a result, 99% of the funds are always in liquidity.



THE DIFFERENCE
NEXOW

- Nexow is a 100% technological company, not financial.
- Nexow only developes automatic algorithms. There is no human factor during the functioning of our technology.
- Nexow applies technology and mathematics to finance in order to be able to determine rational decisions.
- Nexow only works with institutional clients, never with the end ones or retail customers.

WHAT SHOULD I DO TO TAKE ADVANTAGE

of the Nexow's robots?

Nexow offers its services to Banks, Capital Managers, Specialists in financial markets and all kind of properly regulated collective investment schemes.

To benefit from Nexow's robot one has to subscribe shares of any Fund or SICAV to manage our technology. If you prefer it and you own a minimum of five millions patrimony, you can access to the creation of a personal investment fund and a set of strategies tailored to the needs of the client.

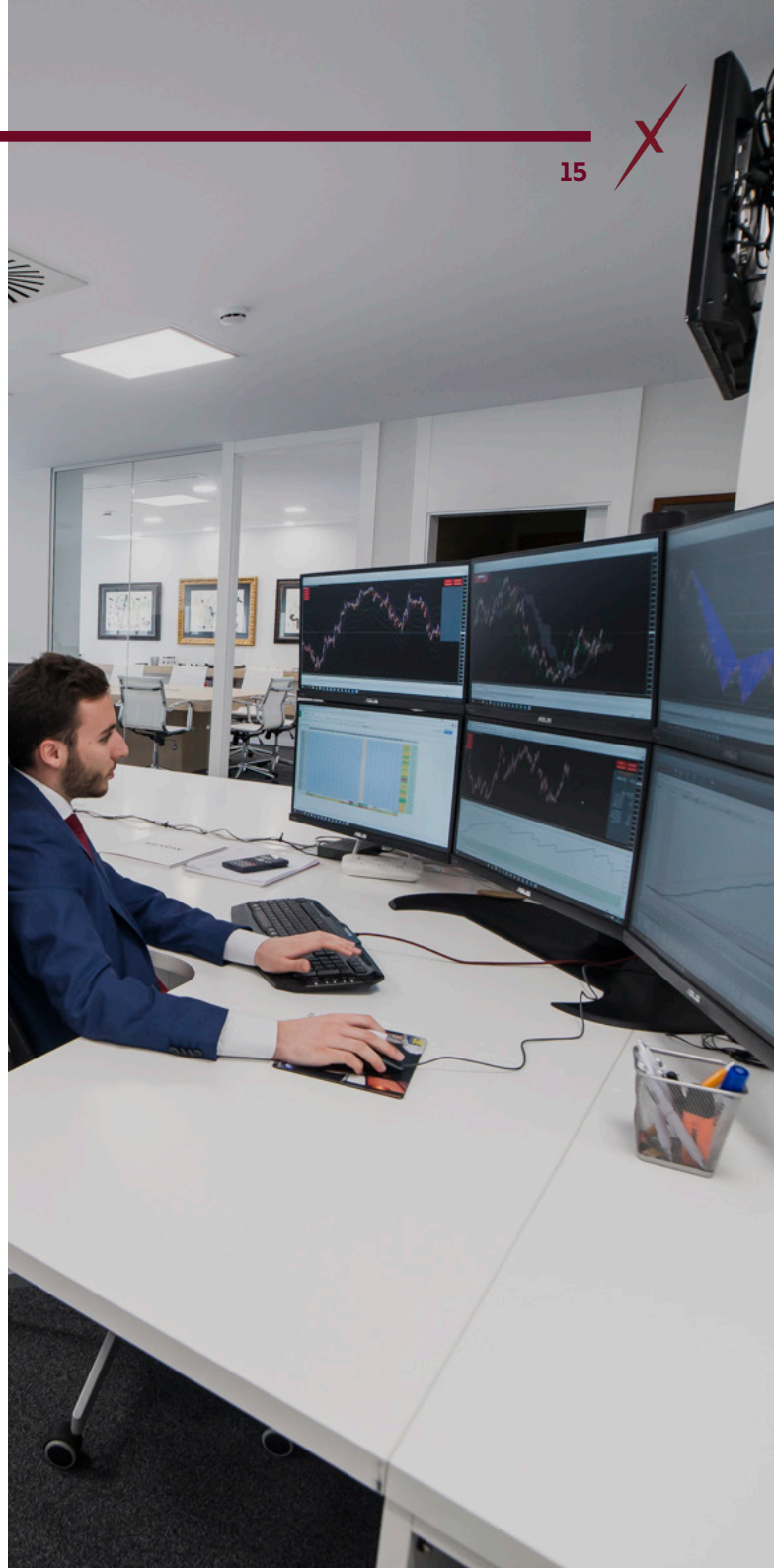
DEPARTMENTS
OF NEXOW SYSTEMS

RESEARCH & DEVELOPMENT

The research and developmental department is in charge of creating the trading strategies. This department is focused on the development of mathematical, quantitative and statistical models where the odds are in our favour. It should be added that the philosophy of the current department is the constant training and updating of the markets, the addition of new analysis techniques, new mathematical concepts and, of course, passion for our work.

TECHNOLOGY AND PROGRAMMING

Where dreams come true, the programming and technology department is primarily responsible for developing automated and tested strategies. This close collaboration between programmers, mathematicians and specialists in financial markets is what gives to our systems the feature of working 24 hours, and more important, the elimination of the emotional factor in the operation.



CONTROL SYSTEMS

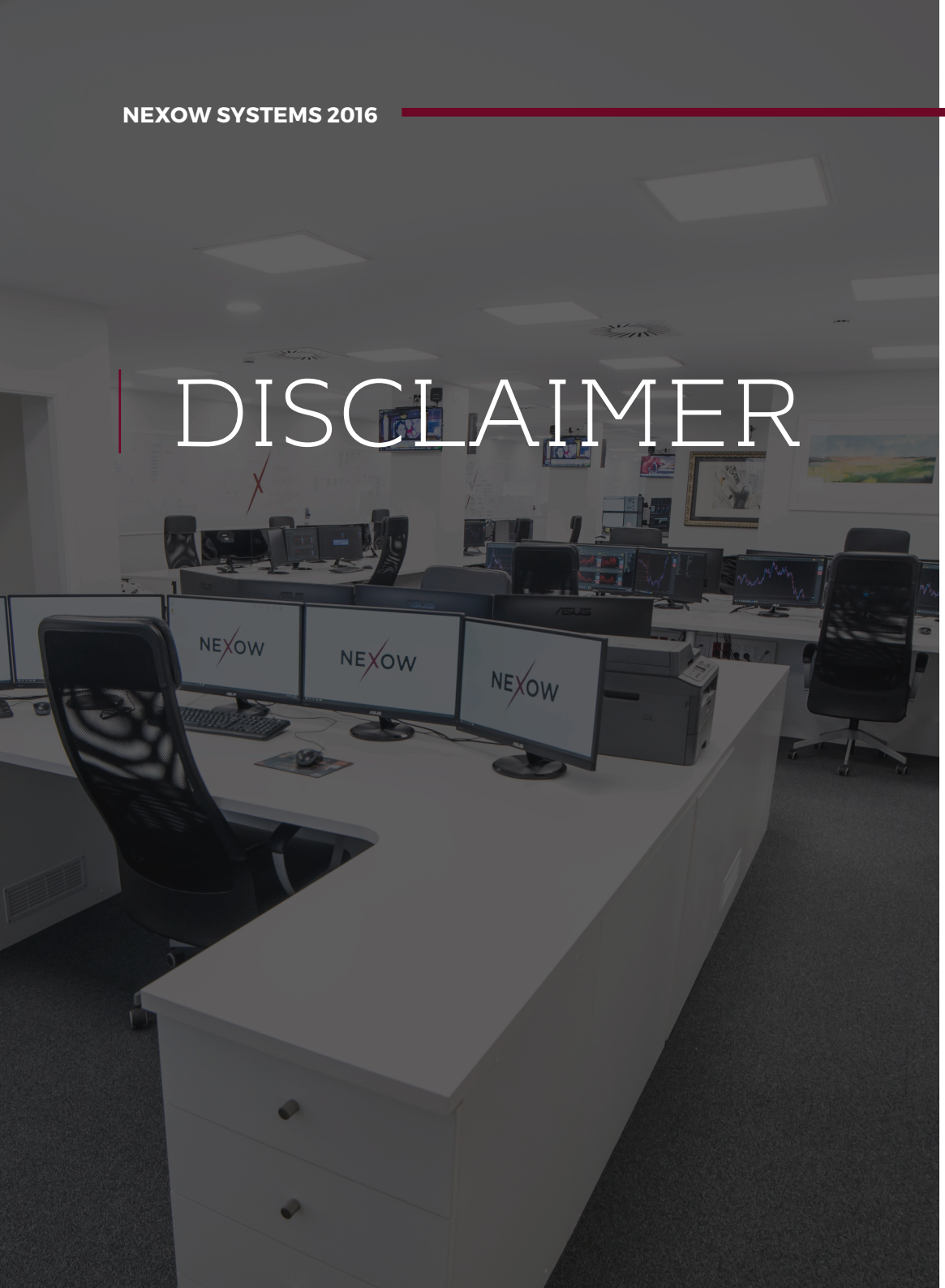
Although our investment portfolios are automatic and self-sufficient, this department provides service to all our customers by maintaining constant control of the robots that are operating. In addition, it studies possible strategic inefficiencies that allows us to add future enhancements. The Control Systems department does also control macroeconomic news and events that could alter market volatility.

SALES AND AT. TO THE CLIENT

This department is responsible for monitoring the robots and customer care, as well as attracting new customers. Our goal is to provide quality services and proximity because each Nexow client entrust in our company and in our way of operating. As a result they are comfortable, quiet, protected and aware at all times of the possible developments in the different multiple systems. Our intention is to grow with a faithful and enduring investor.

NEXOW

ALGORITHMS



DISCLAIMER

- All data shown in this document represents theoretical statistics based on historical market data. Historical data is not representative of future results.
- The investment in the financial market involve a risk. We recommend you to inquire with a qualified advisor before making any decision.

BEAR

BEAR

Bear is a Pre-Asian strategy running a single command for each currency pair it works with. In consequence the exposure to the market is very controlled.

As soon as the price moves in our favour, Bear activates its “Break Even” parameter, thereby protecting profits.

FEATURES

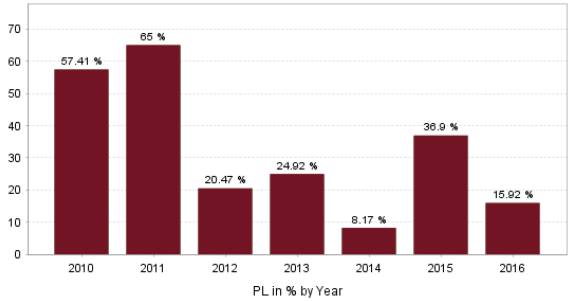
- **CURRENCIES:** EURCHF, EURGBP, GBPCAD, GBPCHF, GBPUSD, USDCHF, USDJPY
- **TIMEFRAME**: M15
- **SCHEDULE**: 22:00 – 01:00 (GMT)
- **OPERATING DAYS**: S-M-T-W-TH-F
- **SESSION**: Pre-Asian, Asian
- **STRATEGY TYPE**: One shot: Signal
- **MARKET RISK**: **
- **TREND**: ProTrend, CounterTrend, Range
- **FILTERS**: Schedule, Spread, News

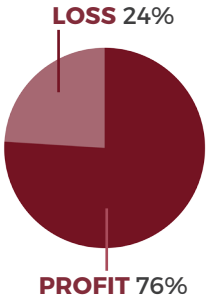
TOTAL PROFIT

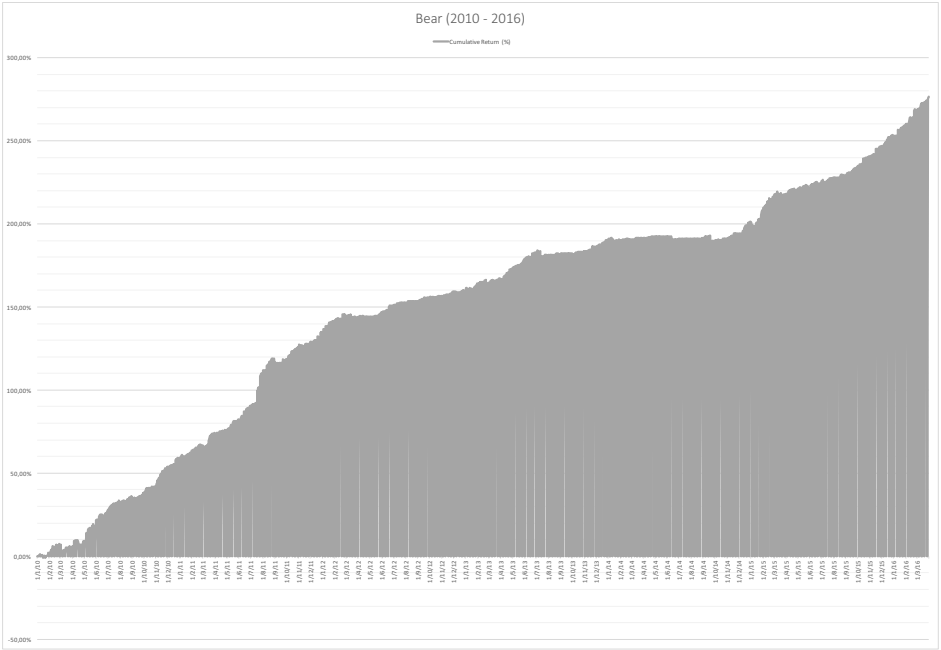
277,31 %

YEARLY AVG RETURN	**43,79 %**
MONTHLY AVG RETURN	**3,65 %**
DAILY AVG RETURN	**0,17 %**
TRADE AVG RETURN	**0,33 %**

EXPECTED MONTHLY RETURN	MAX. HISTORICAL DRAWDOWN	MAX. POSSIBLE OPEN TRADES	HISTORICAL EFFECTIVITY (%)	AHPR
1,60 %	5,16 %	7	75,55 %	0,06
MONTHLY VOLATILITY (ST. DESV)	**MAX. STAGNATION IN DAYS**	**MAX. LEVERAGE**	**RETURN STABILITY**	**EXPETANCY RATIO**
2,13 %	128	1:14	0,87	0,31
SHARP INDEX	**PROFIT FACTOR**	**AVG TRADES PER DAY**	**TIME SYMMETRY**	**Z-SCORE**
0,75	2,23	1	0,93	-1,58

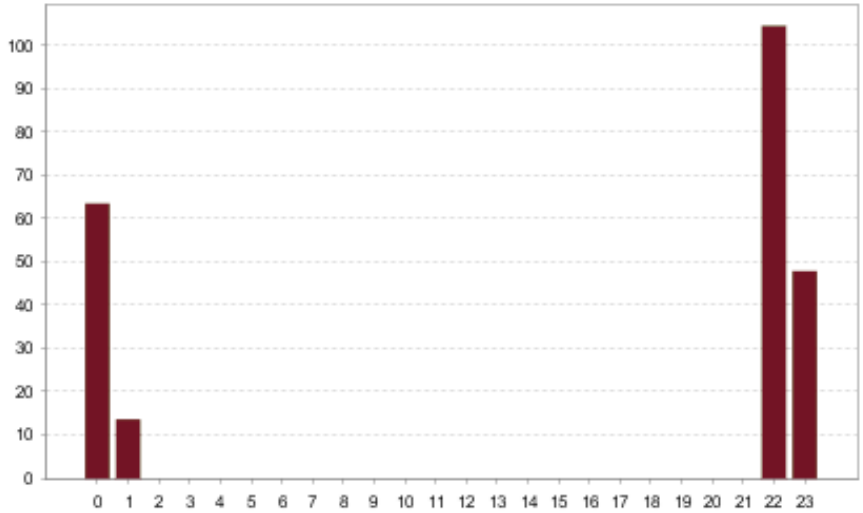




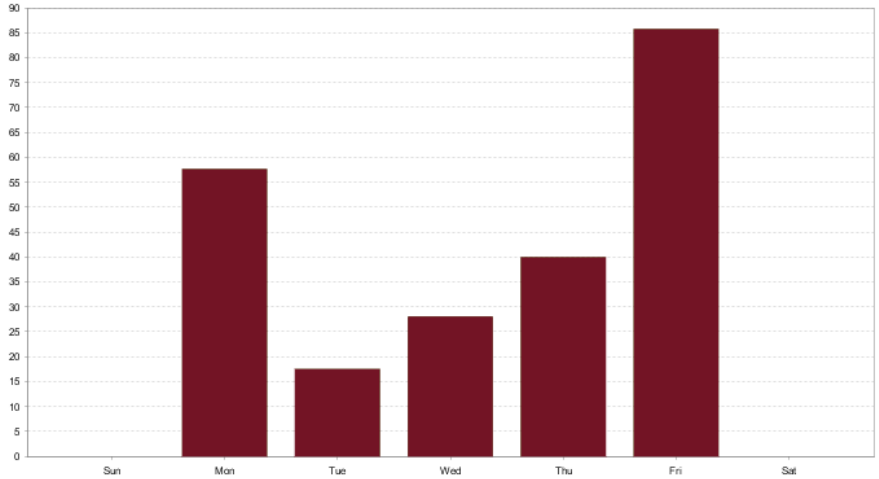


MONTHLY PERFORMANCE (%)

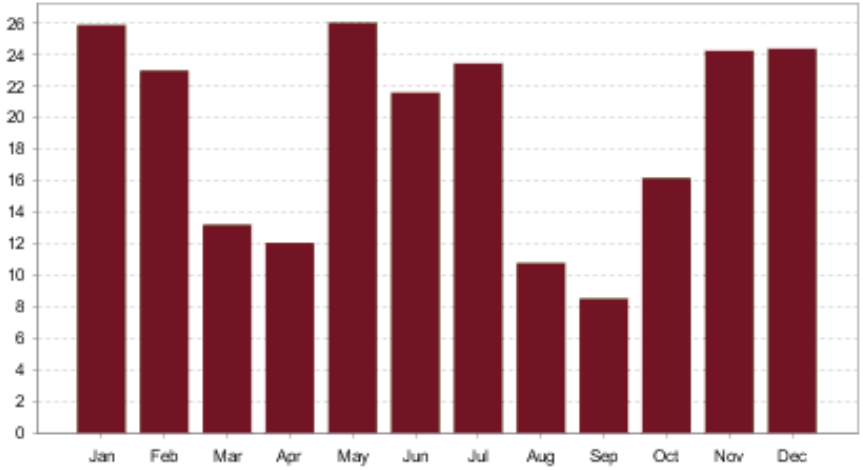
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	4.44	6.75	5.11	-0.38	0	0	0	0	0	0	0	0	15.92
2015	6.01	5.24	1.19	1.58	1.53	2.42	1.8	1.18	3.44	4.04	4.38	4.09	36.9
2014	-1.05	0.62	0.6	0.45	0.1	-0.9	0.02	0.37	-0.95	0.84	2.61	5.46	8.17
2013	3.8	0.11	1.97	4.91	4.64	3.06	-1.23	0.52	0.38	1.12	2.44	3.21	24.92
2012	4.88	2.8	-0.47	-0.18	2.29	3.62	1.36	0.9	1.84	0.24	2.07	1.09	20.47
2011	4.27	2.83	5.95	1.89	5.28	7.64	16.75	5.19	1.52	6.09	2.21	5.38	65
2010	3.5	4.6	-1.19	3.74	12.15	5.7	4.71	2.57	2.24	3.79	10.5	5.09	57.41



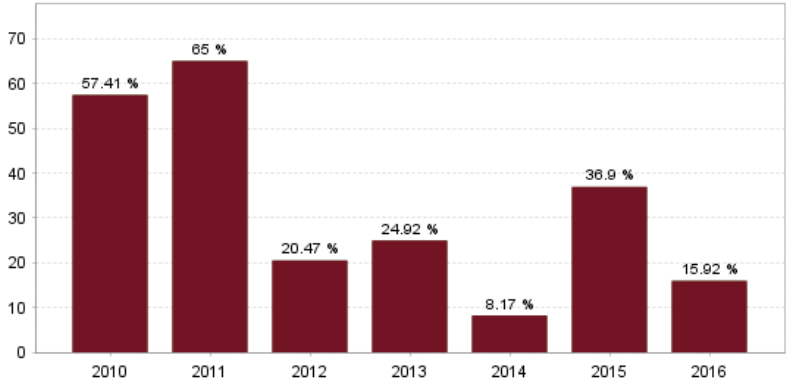
P/L Hour



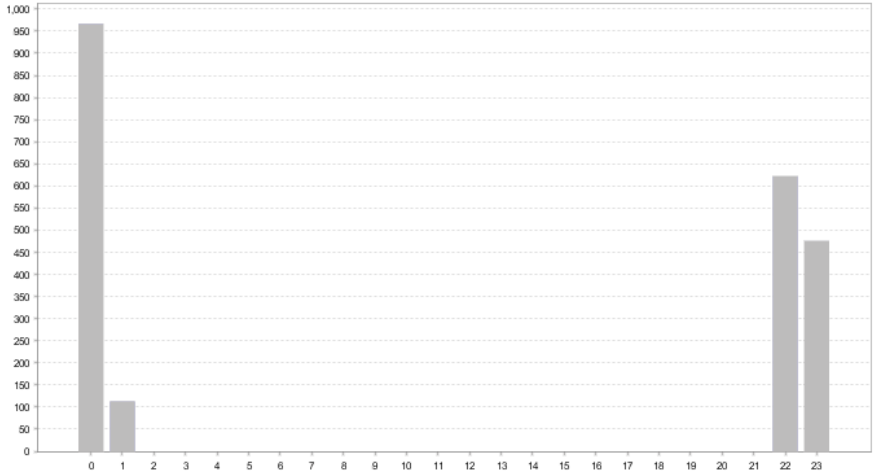
P/L Weekday



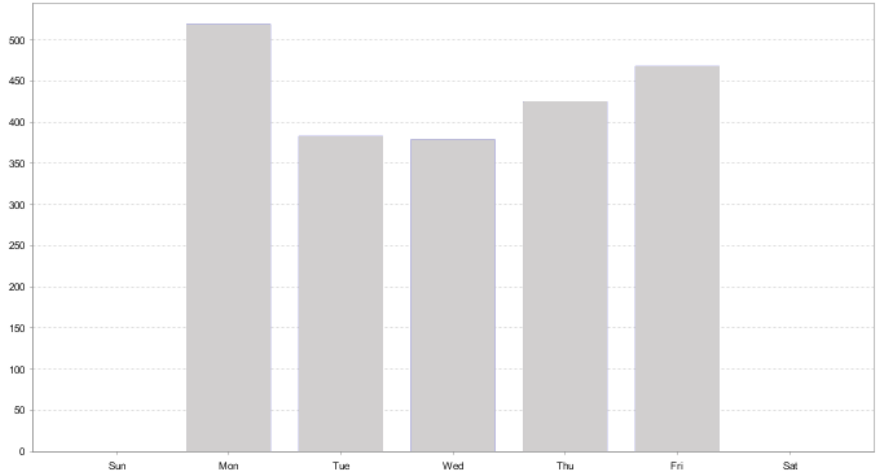
P/L Month



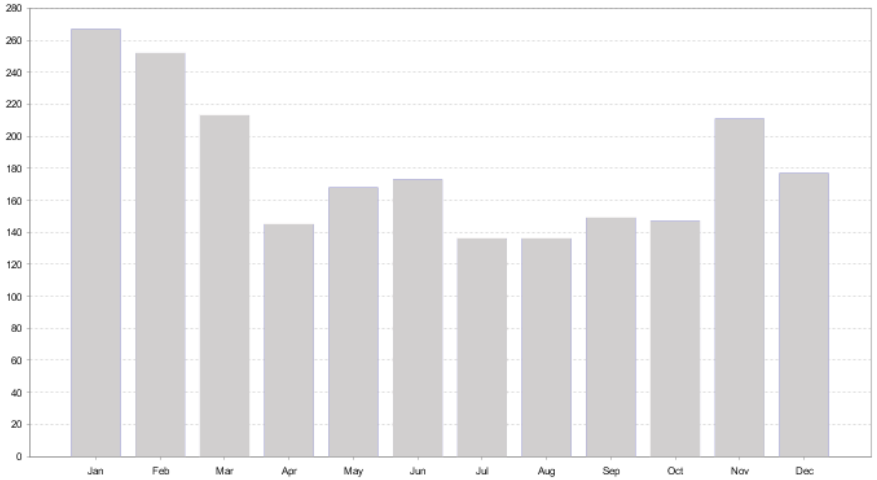
P/L in % by Year



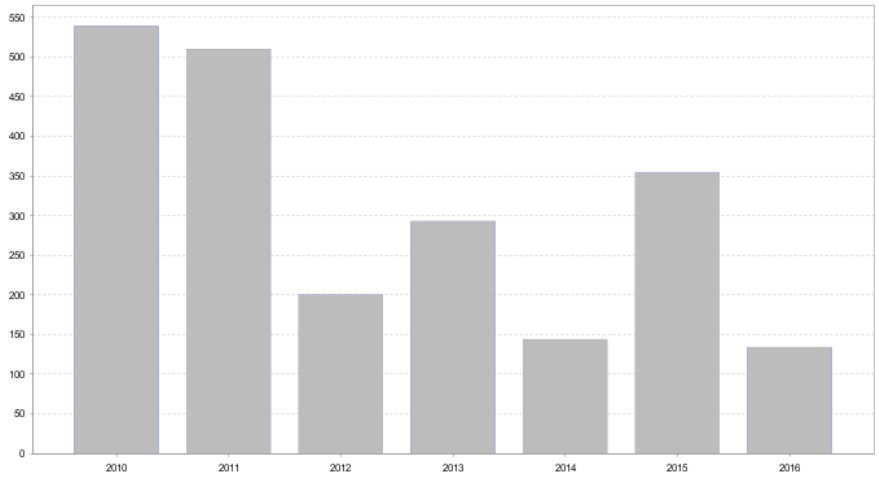
Trades / Hour



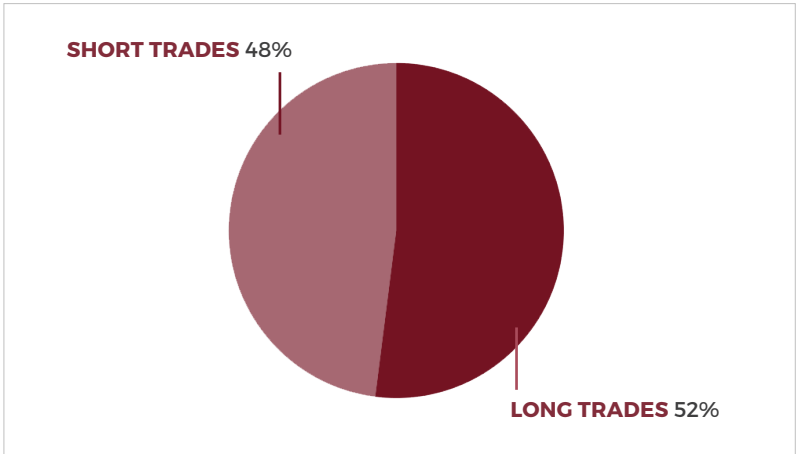
Trades / Weekday

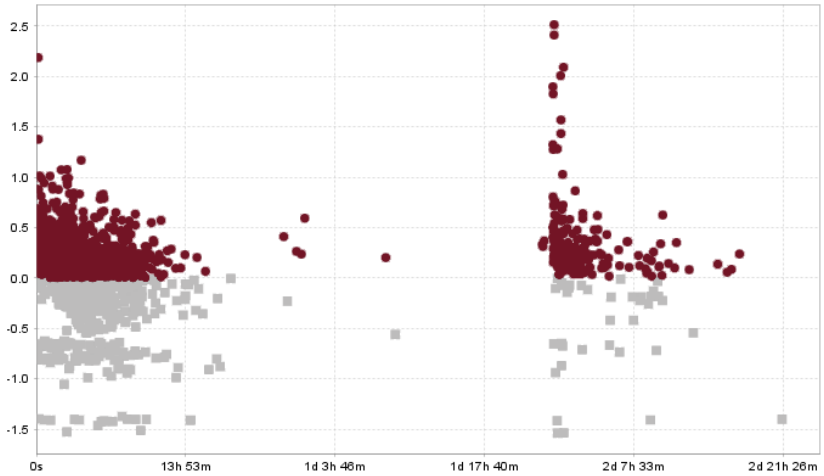


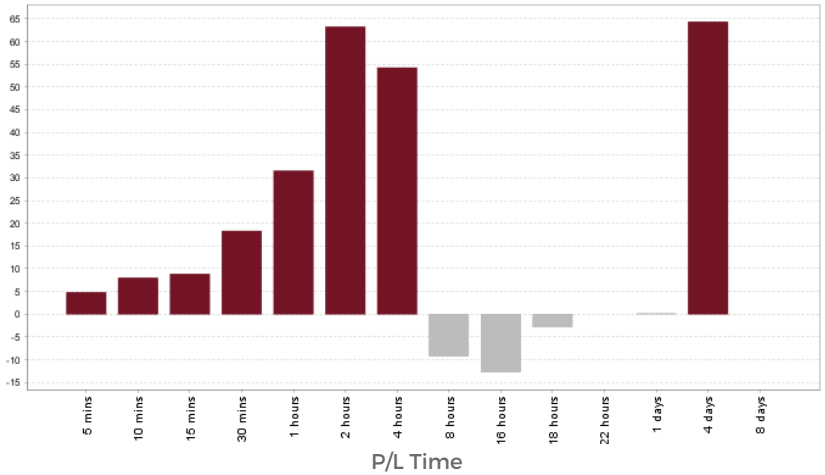
Trades / Time

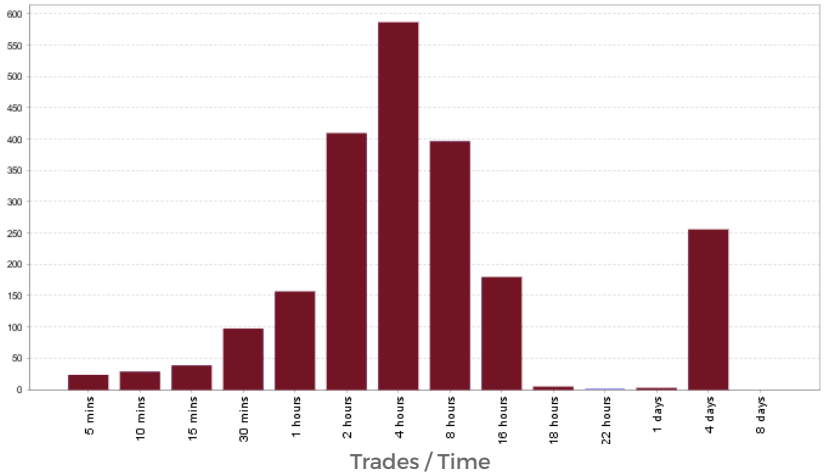


Trades / Year

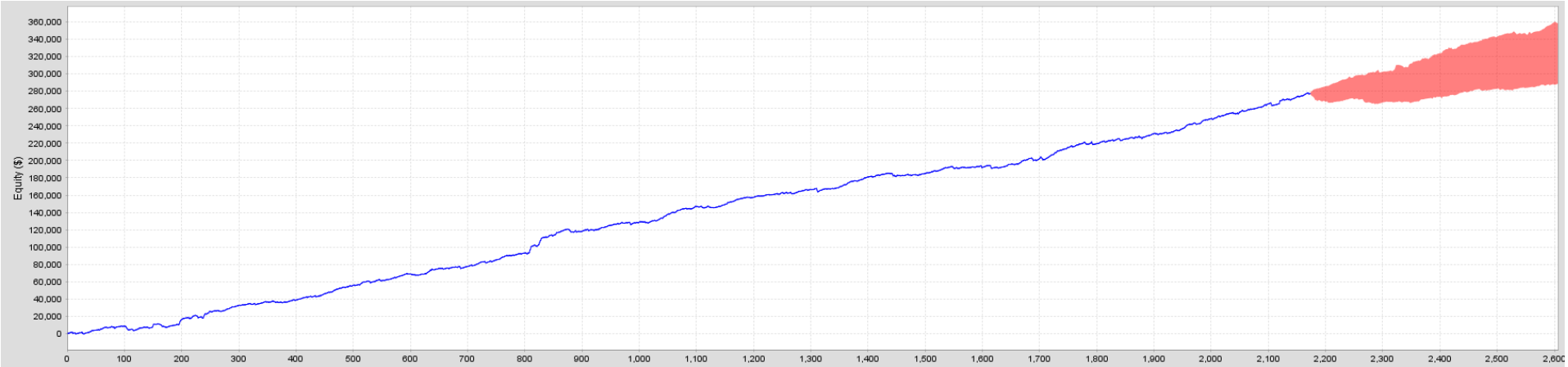

SHORT TRADES 48%
LONG TRADES 52%


2.5
2.0
1.5
1.0
0.5
0.0
-0.5
-1.0
-1.5
0s
13h 53m
1d 3h 46m
1d 17h 40m
2d 7h 33m
2d 21h 26m

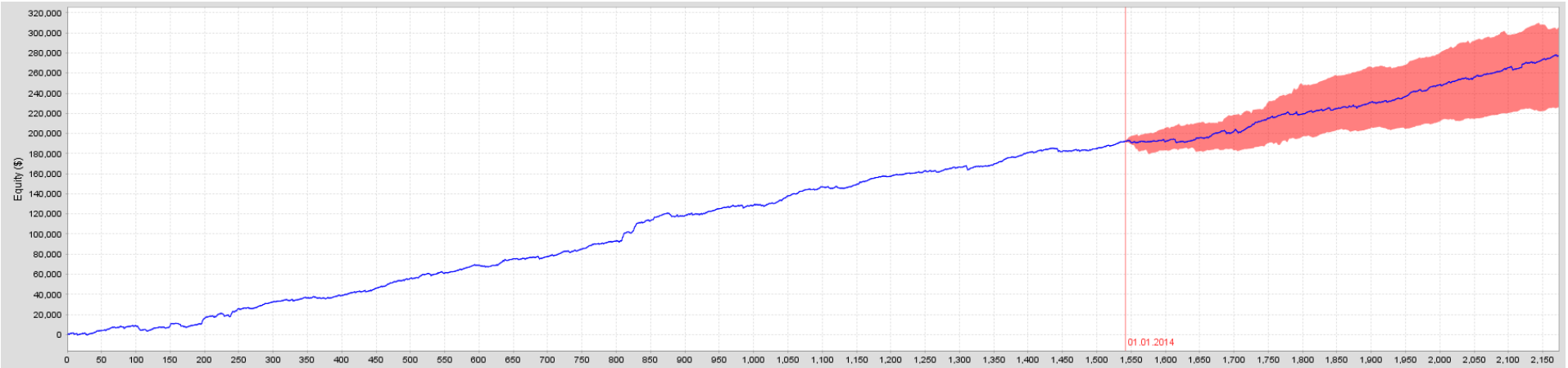

5 mins
10 mins
15 mins
30 mins
1 hours
2 hours
4 hours
8 hours
16 hours
18 hours
22 hours
1 days
4 days
8 days
P/L Time


5 mins
10 mins
15 mins
30 mins
1 hours
2 hours
4 hours
8 hours
16 hours
18 hours
22 hours
1 days
4 days
8 days
Trades / Time

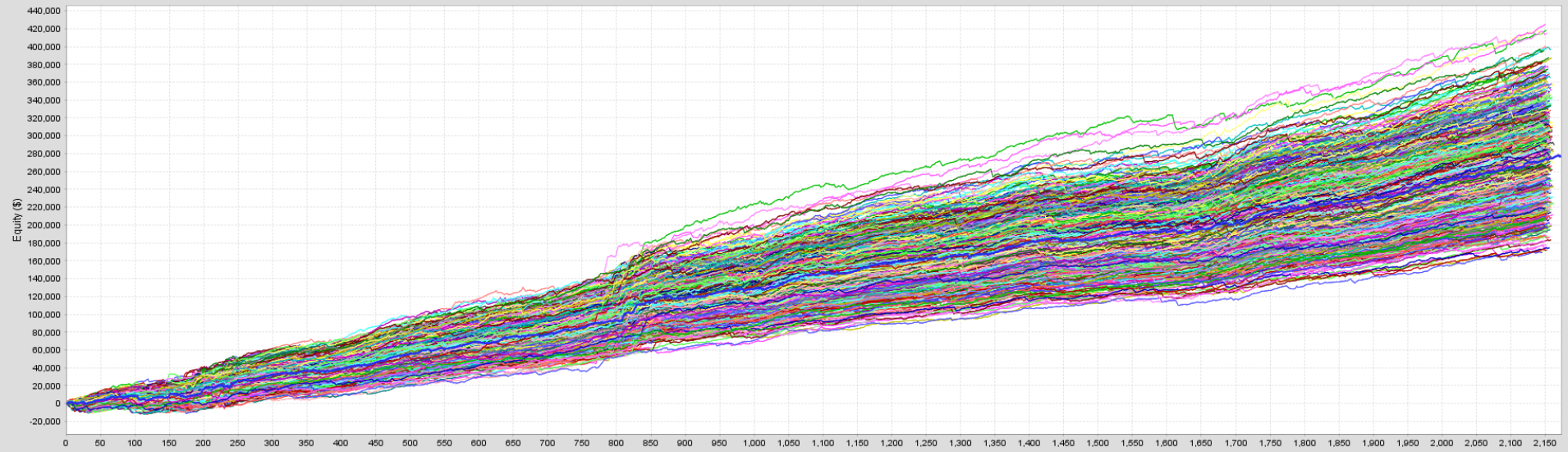
PREDICTION OF FUTURE TRADES



PREDICTION VERIFY



MONTECARLO SIMULATION



BULL

BULL

Bull defines its execution levels through a series of deviational calculations of volatility. It Operates in the more corrective pairs of the last few years.

This strategy gets out of the market by the "Total Green" concept, when the sum of all positions is positive.

FEATURES

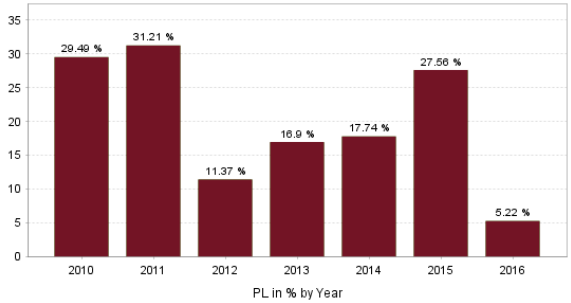
- **CURRENCIES:** AUDCAD, AUDNZD, EURGBP, EURNZD, GBPNZD, NZDCAD, NZDCHF
- **TIMEFRAME**: M5, M15, H1
- **SCHEDULE**: 00:00 – 23:59 (GMT)
- **OPERATING DAYS**: TH-F
- **SESSION**: Asian, European, American
- **STRATEGY TYPE**: Multi-Order with Schedule
- **MARKET RISK**: ****
- **TREND**: CounterTrend, Range
- **FILTERS**: Schedule, Spread, News, Weekend Out

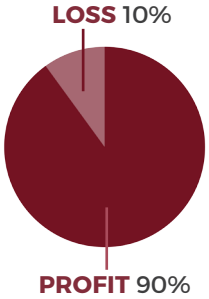
TOTAL PROFIT

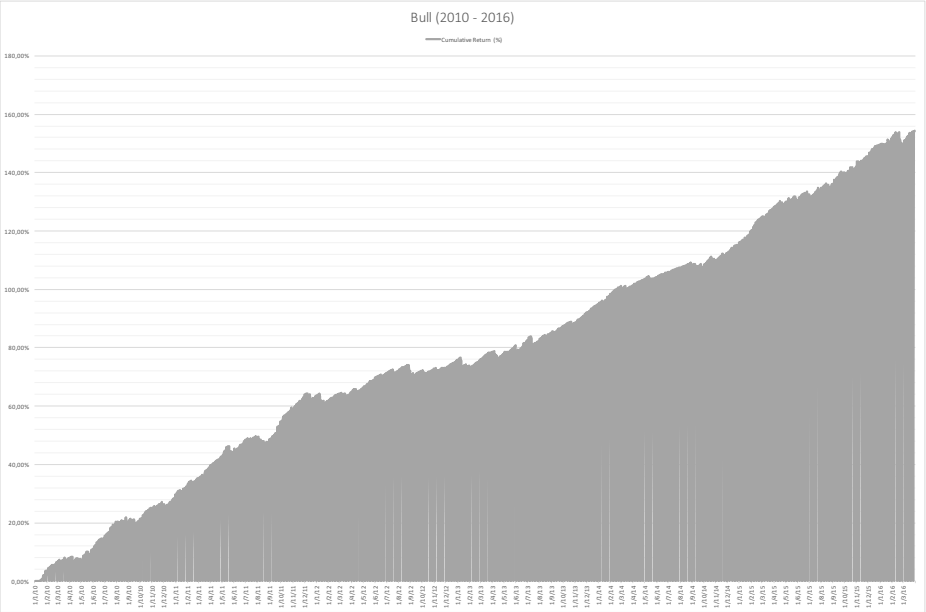
155,64 %

YEARLY AVG RETURN	**24,26 %**
MONTHLY AVG RETURN	**2,02 %**
DAILY AVG RETURN	**0,08 %**
TRADE AVG RETURN	**0,01 %**

EXPECTED MONTHLY RETURN	MAX. HISTORICAL DRAWDOWN	MAX. POSSIBLE OPEN TRADES	HISTORICAL EFFECTIVITY (%)	AHPR
0,91 %	2,21 %	5	70,21 %	0
MONTHLY VOLATILITY (ST. DESV)	**MAX. STAGNATION IN DAYS**	**MAX. LEVERAGE**	**RETURN STABILITY**	**EXPETANCY RATIO**
1,22 %	108	1:6	0,97	0,08
SHARP INDEX	**PROFIT FACTOR**	**AVG TRADES PER DAY**	**TIME SYMMETRY**	**Z-SCORE**
0,75	1,74	31	0,55	-108,39

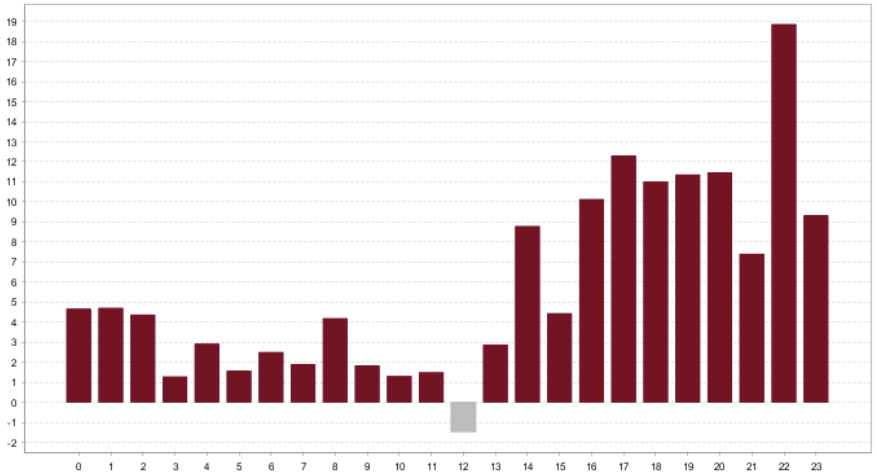




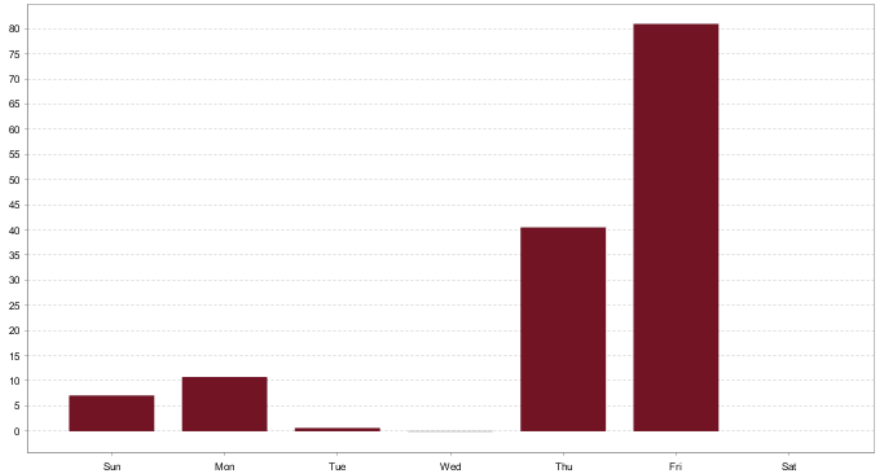


MONTHLY PERFORMANCE (%)

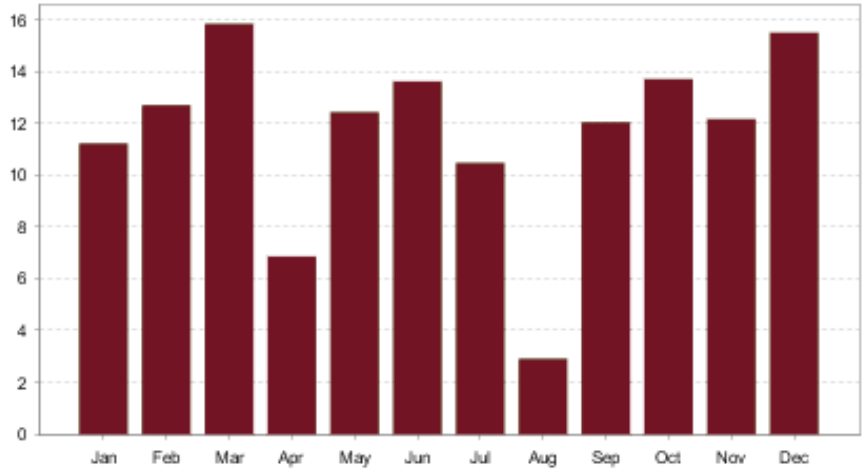
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	1.78	-1.35	3.67	0.69	0.25	0.19	0	0	0	0	0	0	5.22
2015	3.59	3.4	2.99	1.33	0.71	1.6	1.92	1.19	3.28	3.03	1.48	3.04	27.56
2014	3.23	1.22	1.13	1.68	0.7	1.3	1.37	0.56	-0.2	1.87	2.08	2.82	17.74
2013	-1.96	1.86	2.45	-0.59	2.75	1.35	-0.23	3.01	1.56	1.15	2.78	2.77	16.9
2012	-1.81	2.35	0.89	0.98	2.79	2.1	0.54	-0.31	0.53	0.56	0.41	2.33	11.37
2011	2.77	2.06	3.71	3.38	1.41	3.71	1.22	-1.71	6.57	3.38	4.02	0.7	31.21
2010	3.64	3.17	1.02	-0.62	3.82	3.36	5.65	0.16	0.3	3.73	1.4	3.85	29.49



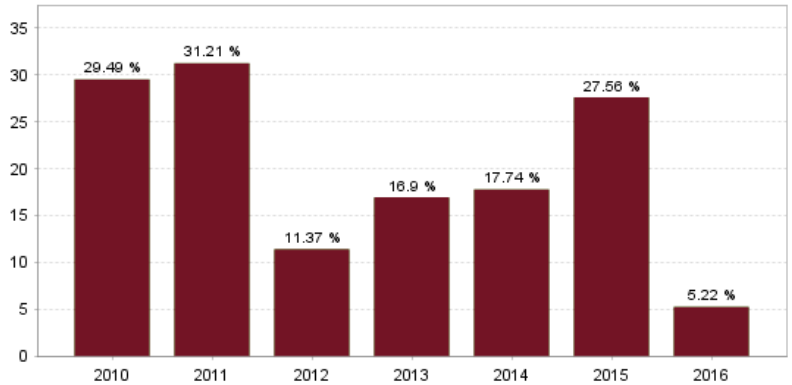
P/L Hour



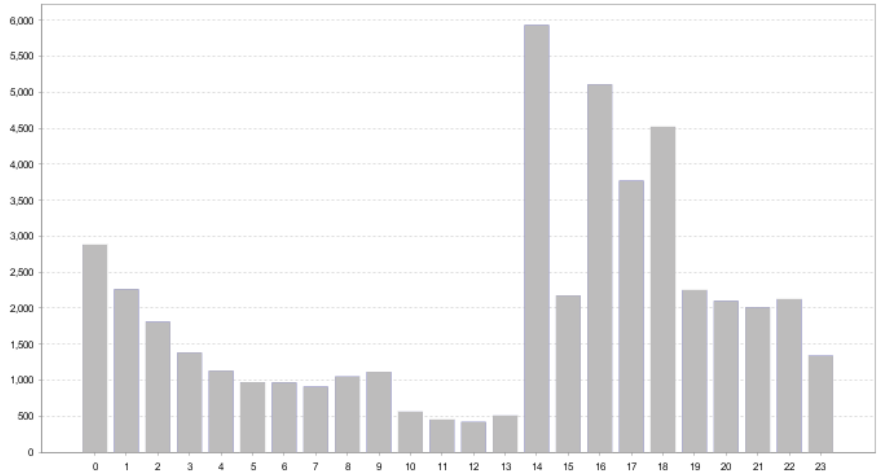
P/L Weekday



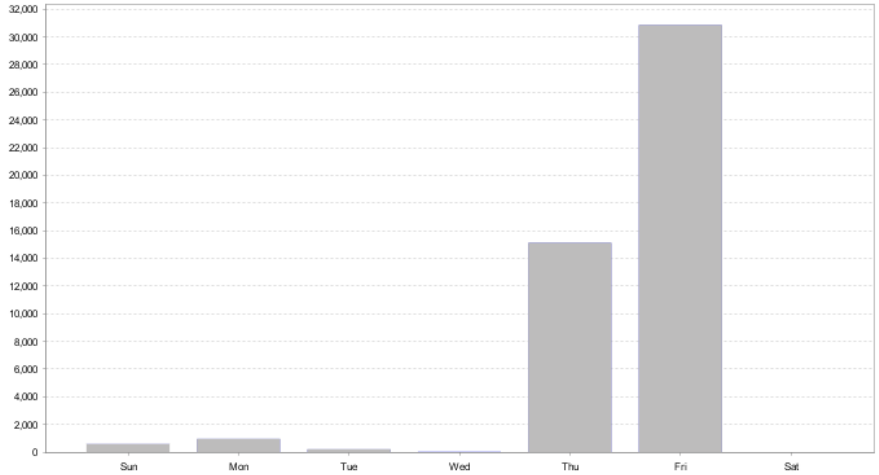
P/L Month



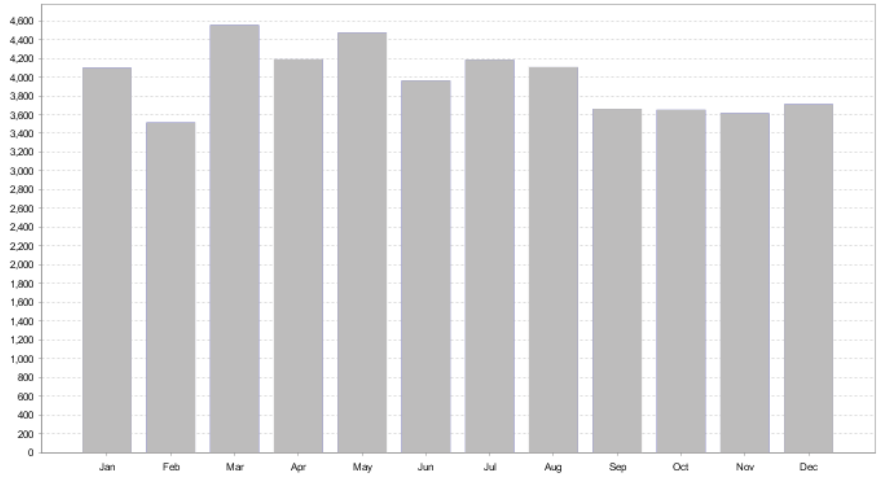
P/L in % by Year



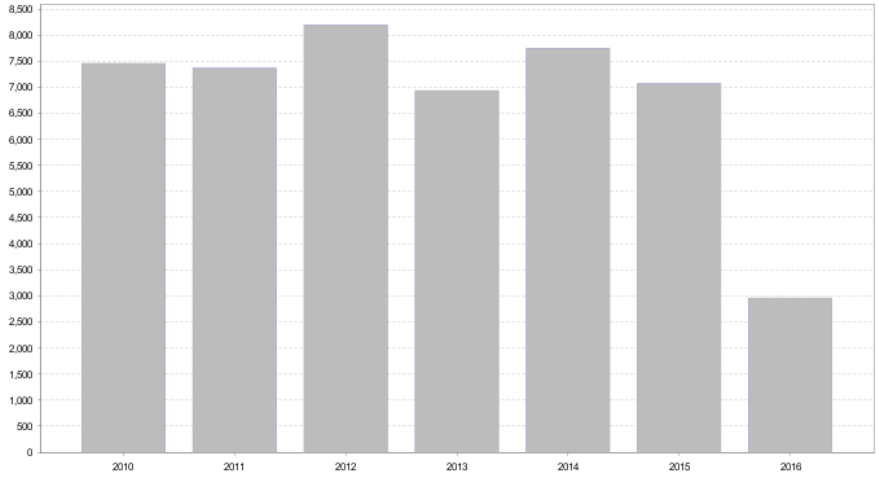
Trades / Hour



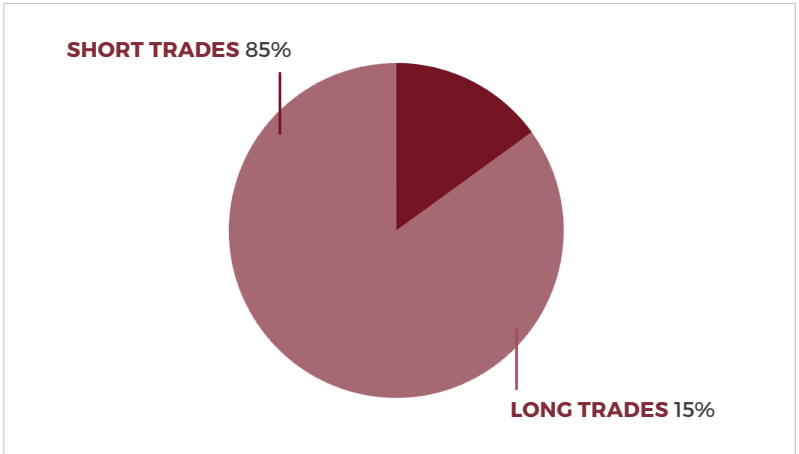
Trades / Weekday

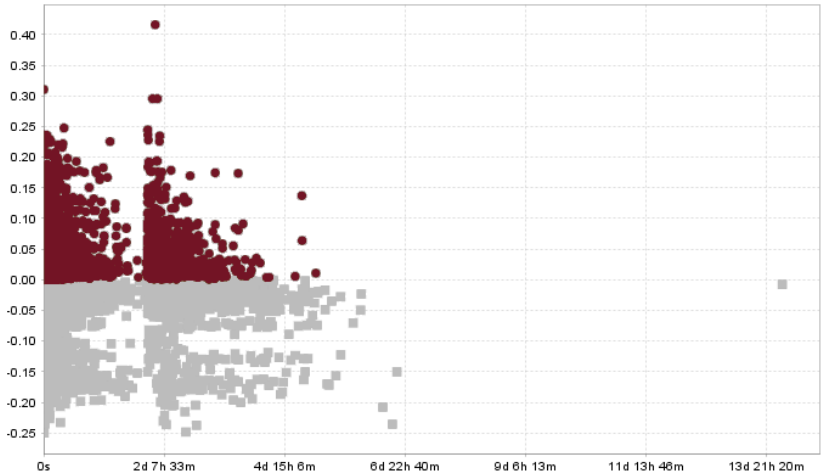


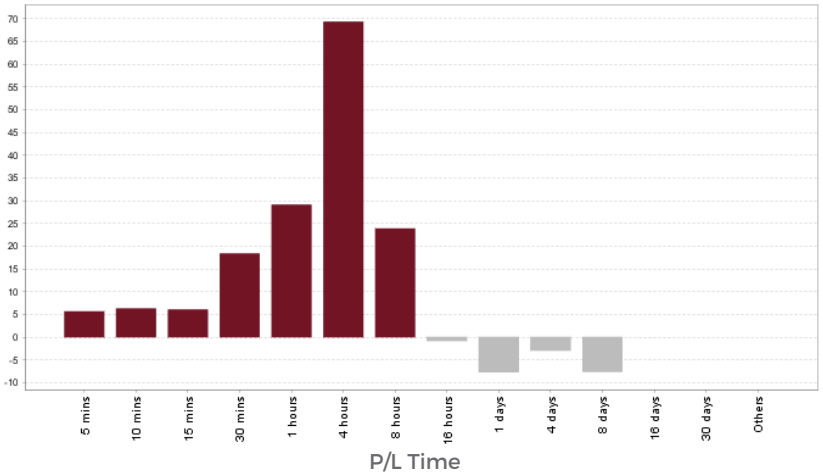
Trades / Time

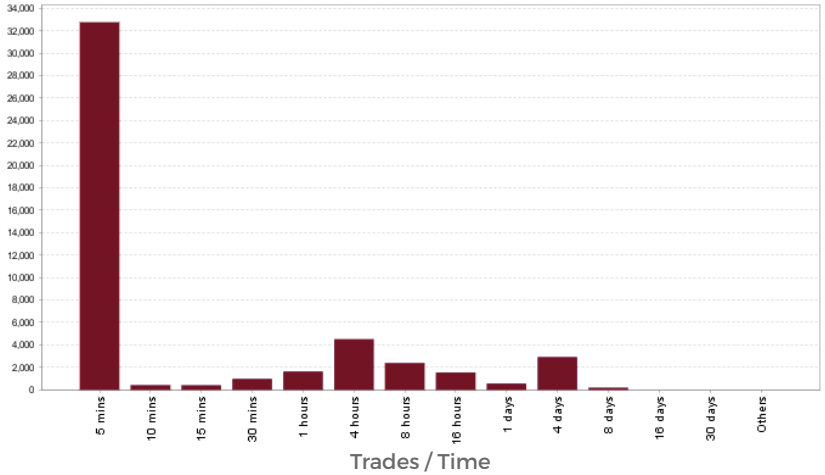


Trades / Year

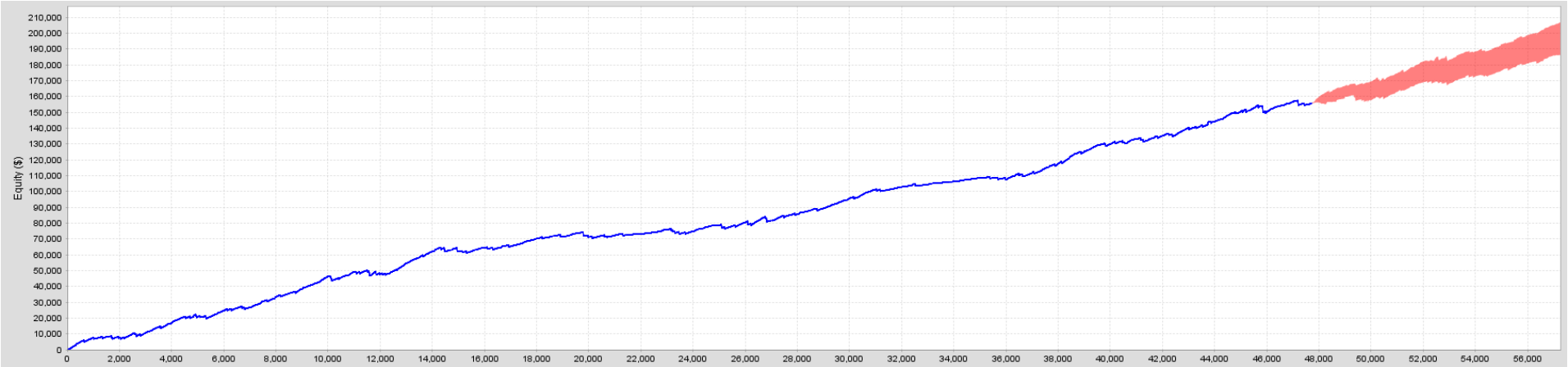

SHORT TRADES 85%
LONG TRADES 15%


0.40
0.35
0.30
0.25
0.20
0.15
0.10
0.05
0.00
-0.05
-0.10
-0.15
-0.20
-0.25
0s
2d 7h 33m
4d 15h 6m
6d 22h 40m
9d 6h 13m
11d 13h 46m
13d 21h 20m

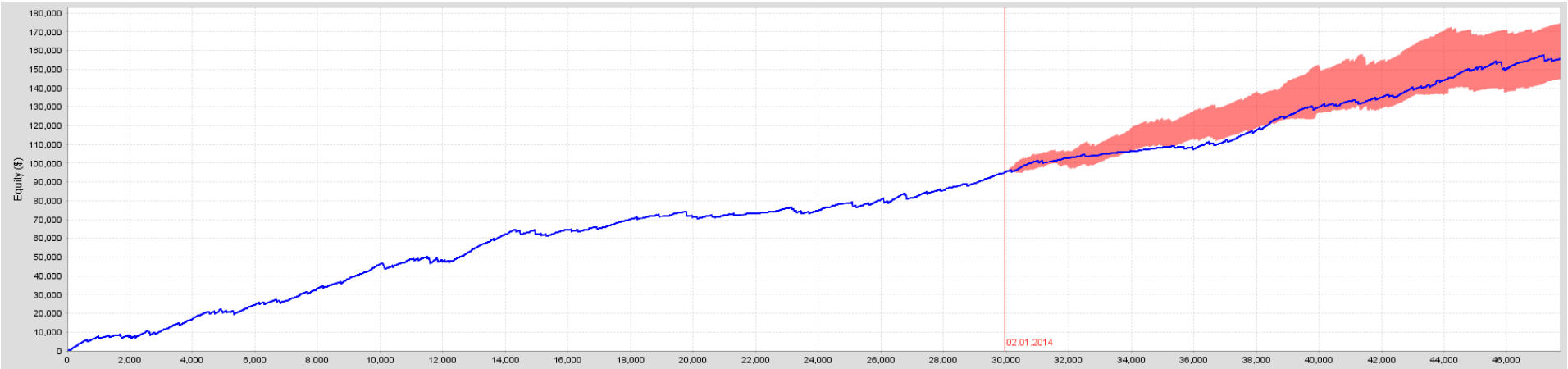

70
65
60
55
50
45
40
35
30
25
20
15
10
5
0
-5
-10
5 mins
10 mins
15 mins
30 mins
1 hours
4 hours
8 hours
16 hours
1 days
4 days
8 days
16 days
30 days
Others
P/L Time


34,000
32,000
30,000
28,000
26,000
24,000
22,000
20,000
18,000
16,000
14,000
12,000
10,000
8,000
6,000
4,000
2,000
0
5 mins
10 mins
15 mins
30 mins
1 hours
4 hours
8 hours
16 hours
1 days
4 days
8 days
16 days
30 days
Others
Trades / Time

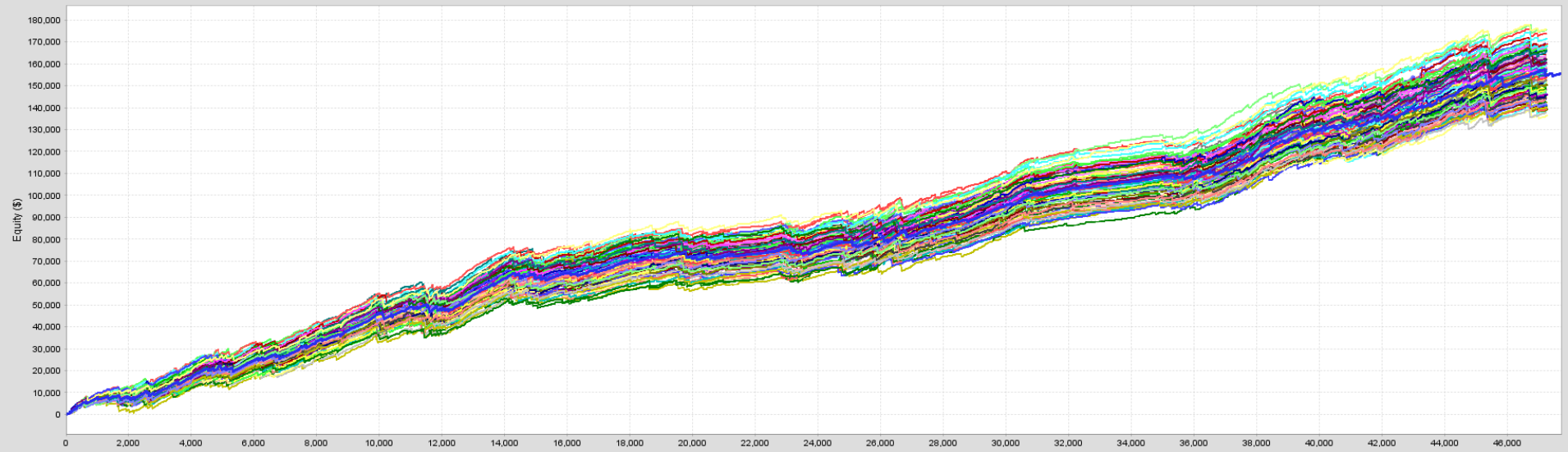
PREDICTION OF FUTURE TRADES



PREDICTION VERIFY



MONTECARLO SIMULATION



CAMEL

CAMEL

Camel is a system based on divergences between price and various indicators optimised by our team.

These divergences provides great trades and an adjusted 'Stop Losses'.

FEATURES

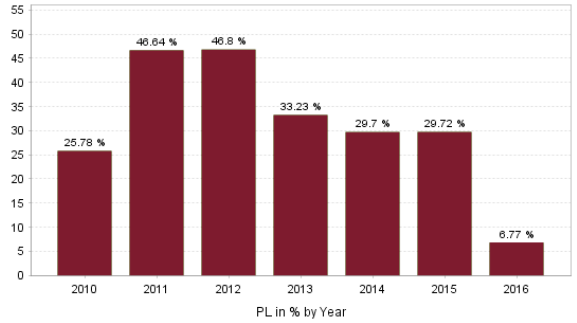
- **CURRENCIES:** AUDCHF, CADJPY, EURCAD, EURGBP, EURJPY, EURNZD, GBPCHF, GBPNZD, NZDCHF, NZDUSD, USDCAD, USDCHF
- **TIMEFRAME**: M5, M15
- **SCHEDULE**: 00:00 – 23:59 (GMT)
- **OPERATING DAYS**: S-M-T-W-TH-F
- **SESSION**: Asian, European, American
- **STRATEGY TYPE**: One Shot: Signal
- **MARKET RISK**: **
- **TREND**: ProTrend, CounterTrend, Range
- **FILTERS**: Schedule, Spread, News

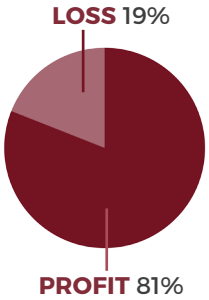
TOTAL PROFIT

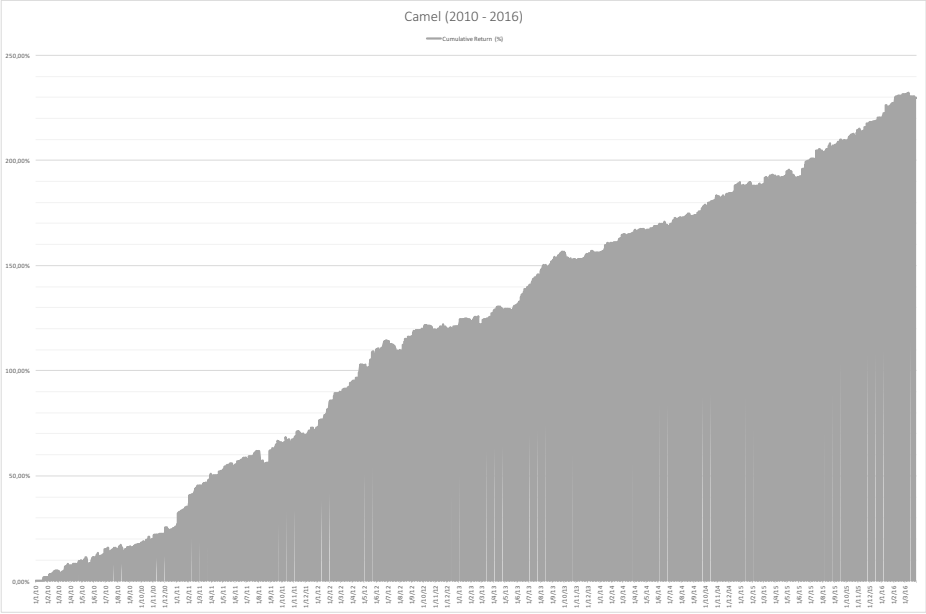
227,89 %

YEARLY AVG RETURN	**35,52 %**
MONTHLY AVG RETURN	**2,96 %**
DAILY AVG RETURN	**0,17 %**
TRADE AVG RETURN	**0,41 %**

EXPECTED MONTHLY RETURN	MAX. HISTORICAL DRAWDOWN	MAX. POSSIBLE OPEN TRADES	HISTORICAL EFFECTIVITY (%)	AHPR
1,25 %	4,33 %	8	80,65 %	0,07
MONTHLY VOLATILITY (ST. DESV)	**MAX. STAGNATION IN DAYS**	**MAX. LEVERAGE**	**RETURN STABILITY**	**EXPETANCY RATIO**
1,58 %	69	1:4	0,97	0,21
SHARP INDEX	**PROFIT FACTOR**	**AVG TRADES PER DAY**	**TIME SYMMETRY**	**Z-SCORE**
0,79	2,48	1	0,66	-2,47

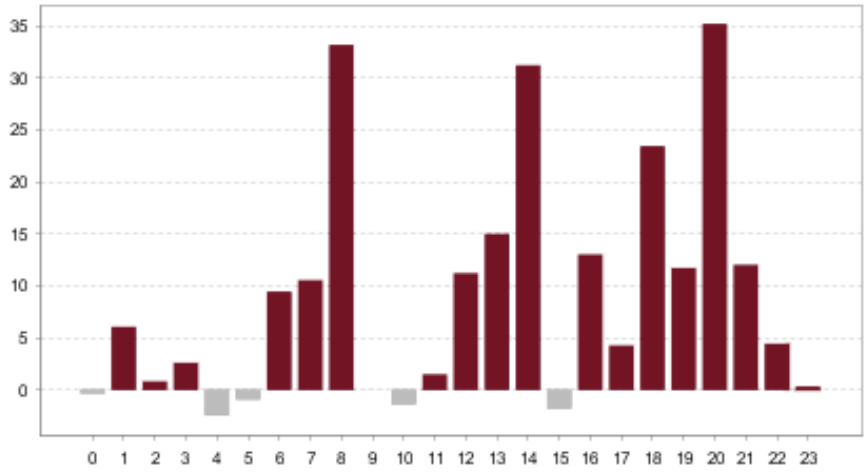




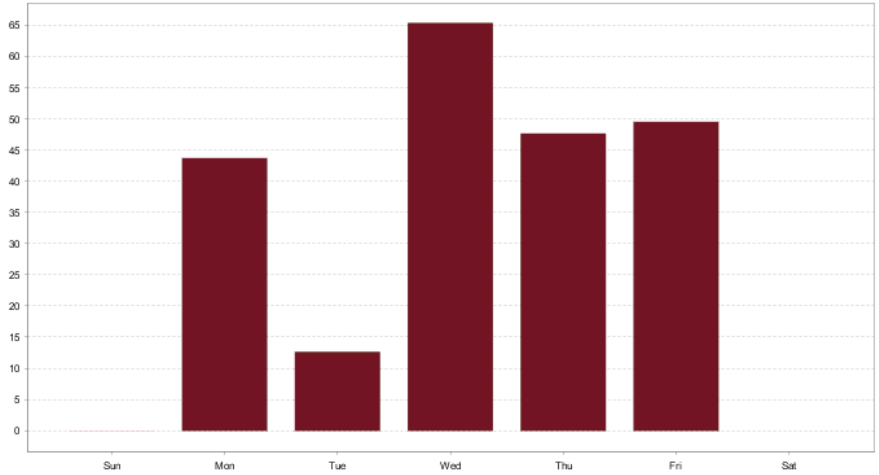


MONTHLY PERFORMANCE (%)

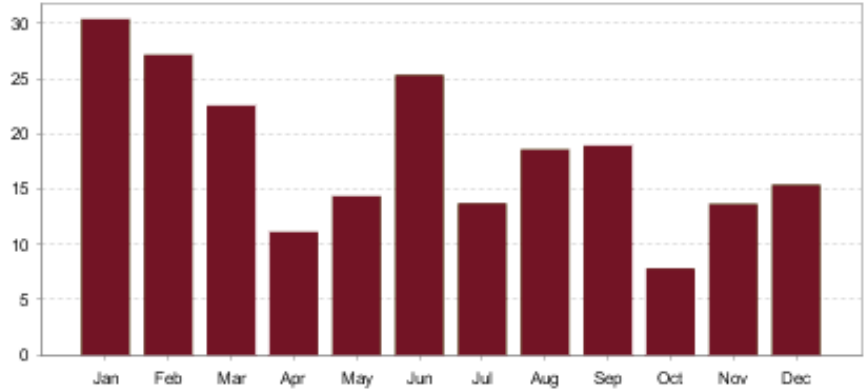
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	6.06	3.61	-1.52	-2.32	1.07	-0.13	0	0	0	0	0	0	6.77
2015	-0.6	1.2	3.85	-0.21	-0.52	7.42	2.83	3.64	2.13	4.86	3.16	1.96	29.72
2014	4.26	3.39	1.71	0.02	2.25	-0.11	3.17	1.52	4.7	3.18	1.81	3.79	29.7
2013	1.92	-1.23	5.12	1.7	2.6	7.58	5.71	5.65	4.12	-4.7	3.9	0.86	33.23
2012	8.23	7.42	5.44	6.86	5.39	4.84	-3.05	6.27	3.51	-0.29	0.41	1.77	46.8
2011	8.51	10.88	4.44	3.1	1.71	2.63	4.12	0.34	3.13	2.46	1.78	3.55	46.64
2010	1.98	1.87	3.5	1.92	1.83	3.07	0.91	1.13	1.29	2.27	2.57	3.44	25.78



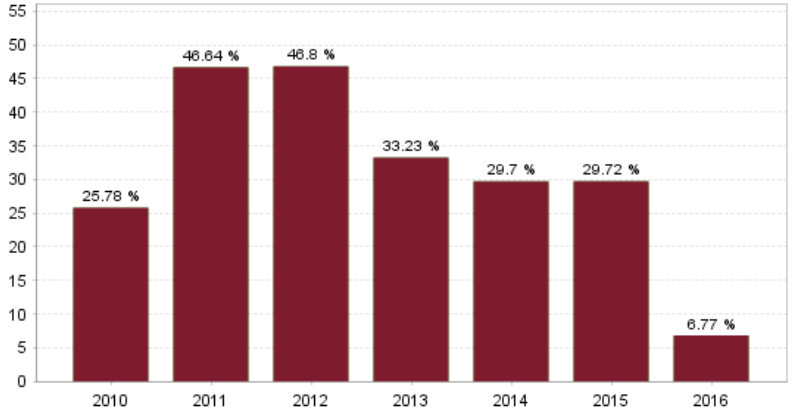
P/L Hour



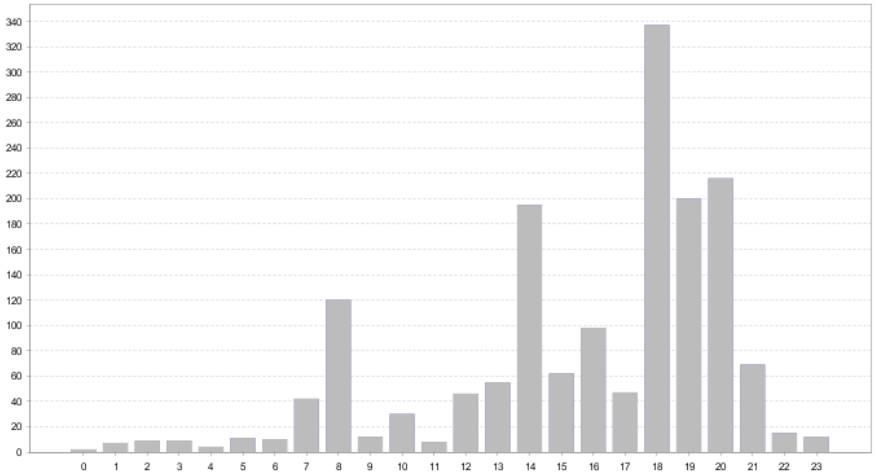
P/L Weekday



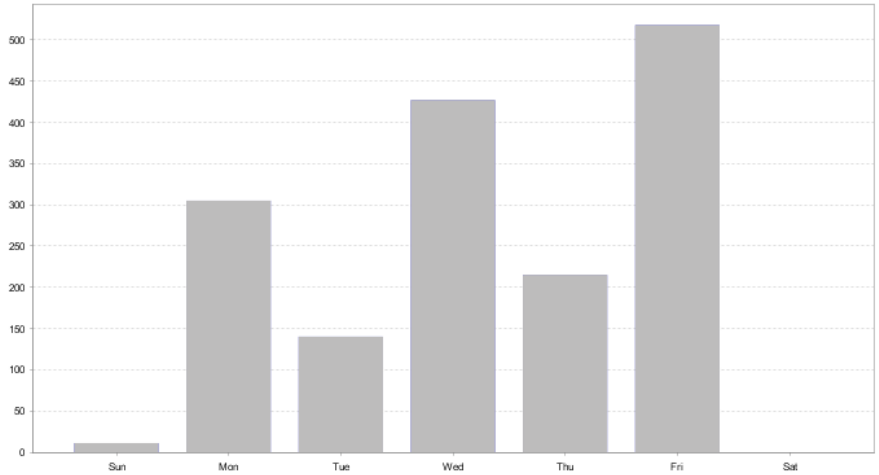
P/L Month



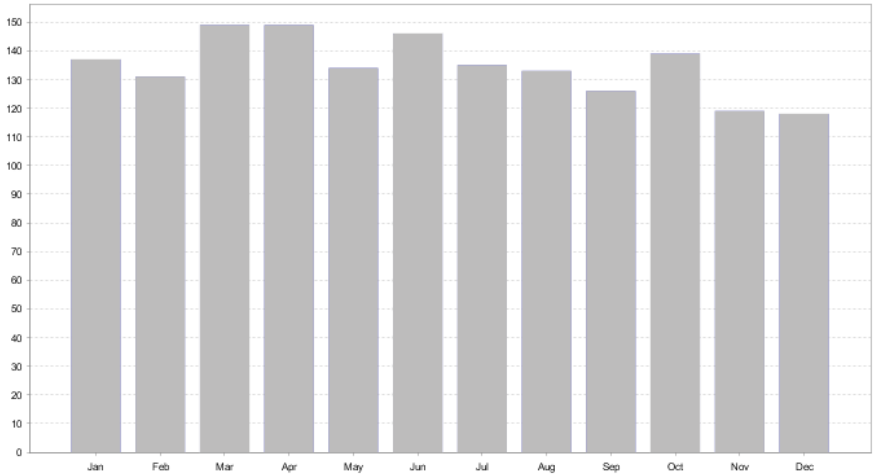
P/L in % by Year



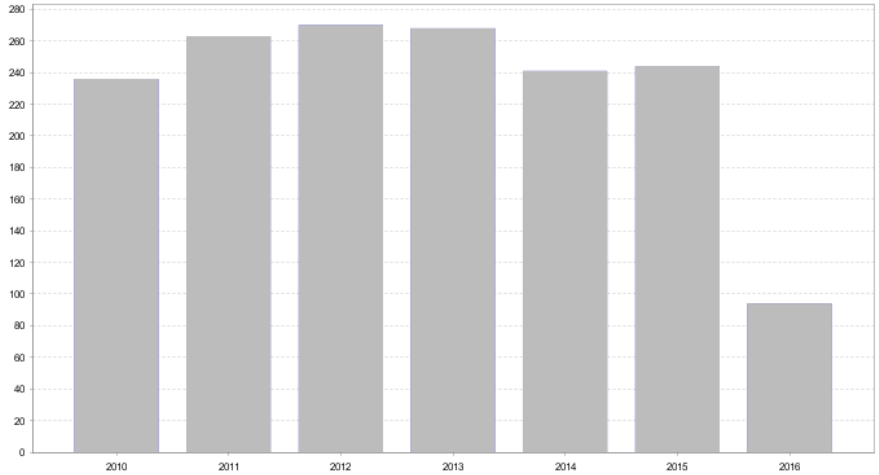
Trades / Hour



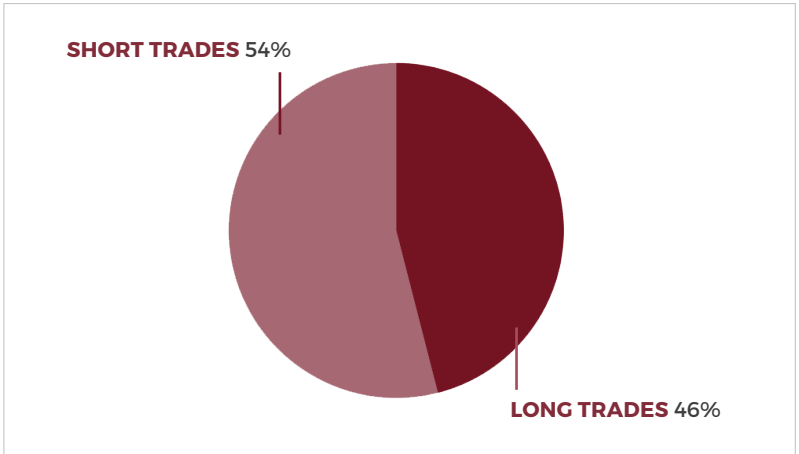
Trades / Weekday

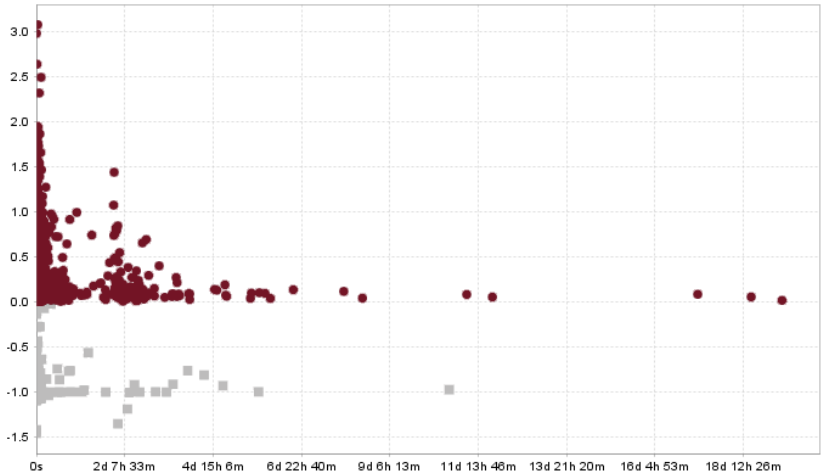


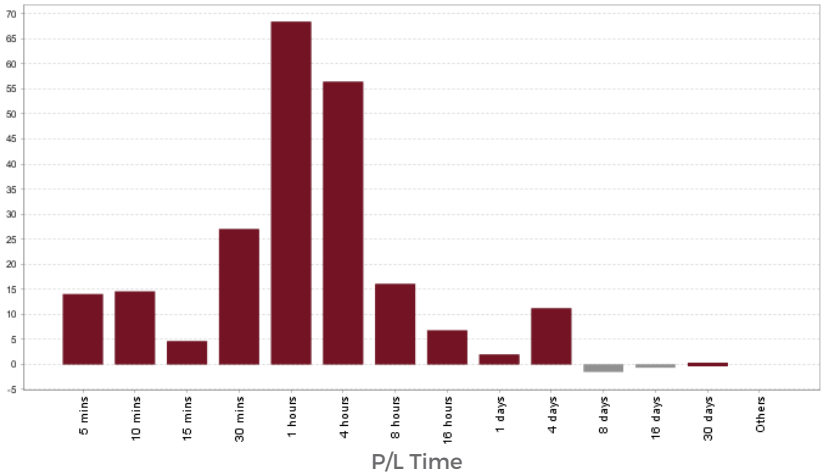
Trades / Time

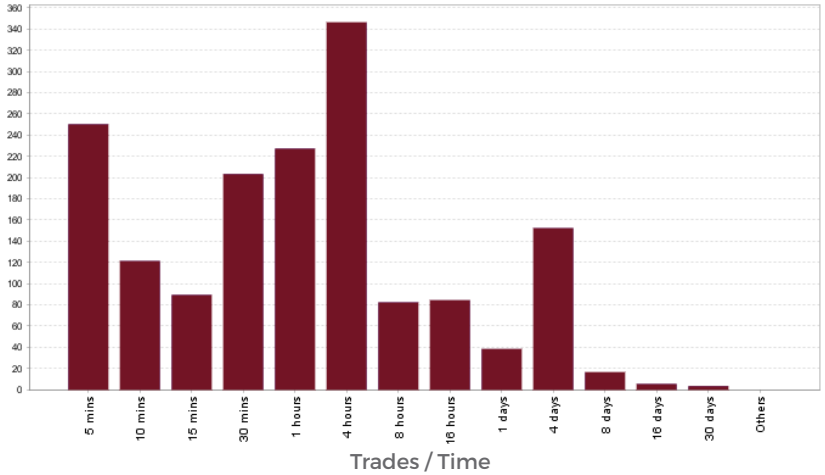


Trades / Year

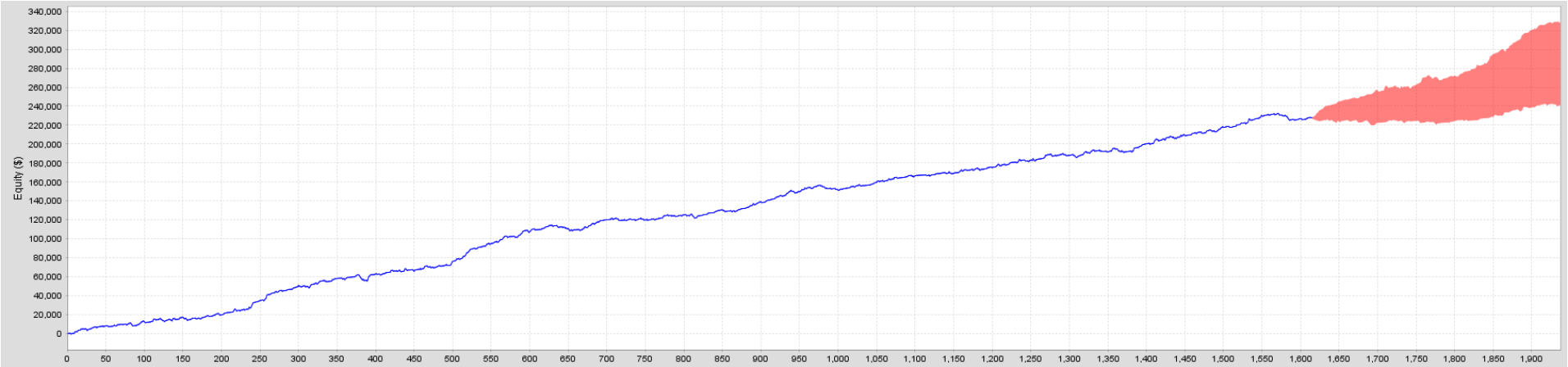

SHORT TRADES 54%
LONG TRADES 46%


3.0
2.5
2.0
1.5
1.0
0.5
0.0
-0.5
-1.0
-1.5
0s
2d 7h 33m
4d 15h 6m
6d 22h 40m
9d 6h 13m
11d 13h 46m
13d 21h 20m
16d 4h 53m
18d 12h 26m

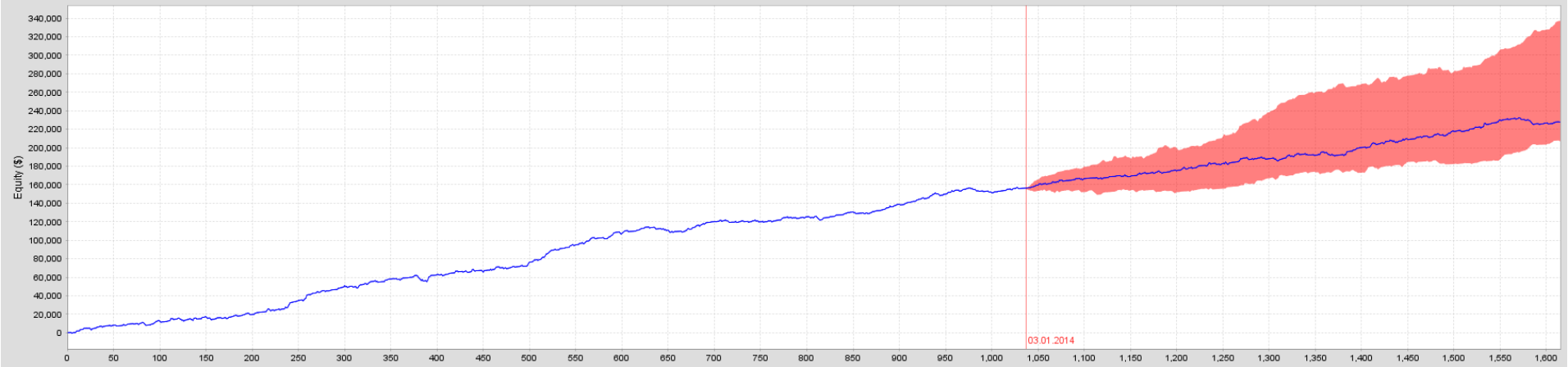

70
65
60
55
50
45
40
35
30
25
20
15
10
5
0
-5
5 mins
10 mins
15 mins
30 mins
1 hours
4 hours
8 hours
16 hours
1 days
4 days
8 days
16 days
30 days
Others
P/L Time


360
340
320
300
280
260
240
220
200
180
160
140
120
100
80
60
40
20
0
5 mins
10 mins
15 mins
30 mins
1 hours
4 hours
8 hours
16 hours
1 days
4 days
8 days
16 days
30 days
Others
Trades / Time

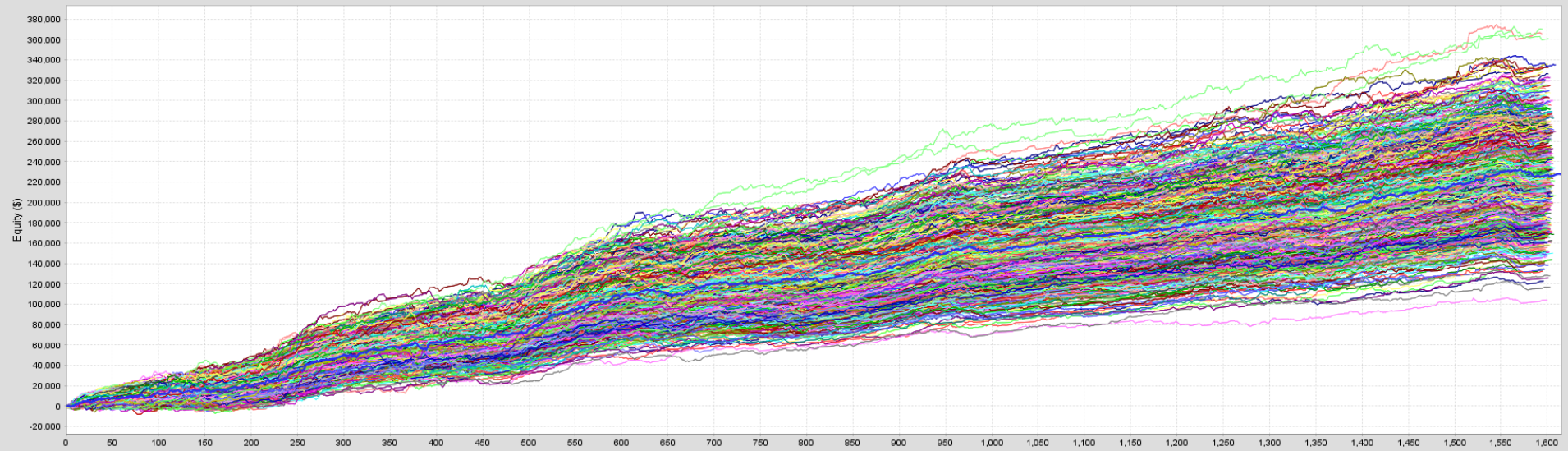
PREDICTION OF FUTURE TRADES



PREDICTION VERIFY



MONTECARLO SIMULATION



DOLPHIN

DOLPHIN

Dolphin takes advantage of the subsequent corrections after a strong movement occurs to position itself in favour of the trend.

This system incorporates a risk management with a "Risk-Reward" minimum of 1 to 1.5. I.e. the benefits of the positive operations are at least 1.5 times greater than the other operations out-come.

FEATURES

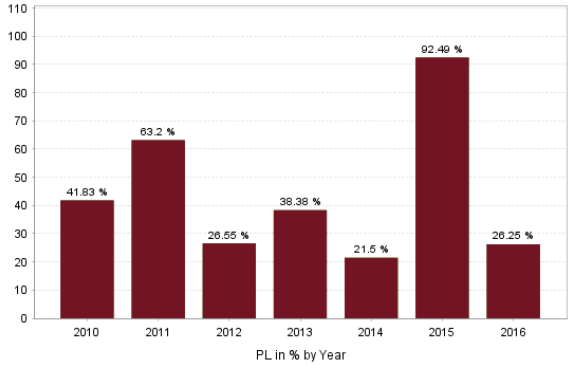
- **CURRENCIES:** EURGBP, EURUSD
- **TIMEFRAME**: M5, M15, M30, H1
- **SCHEDULE**: 9:00 – 22:00 (GMT)
- **OPERATING DAYS**: M-T-W-TH-F
- **SESSION**: European, American
- **STRATEGY TYPE**: One Shot: Protrend Signal
- **MARKET RISK**: **
- **TREND**: ProTrend
- **FILTERS**: Schedule, Spread, News

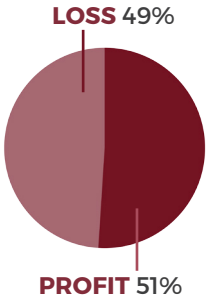
TOTAL PROFIT

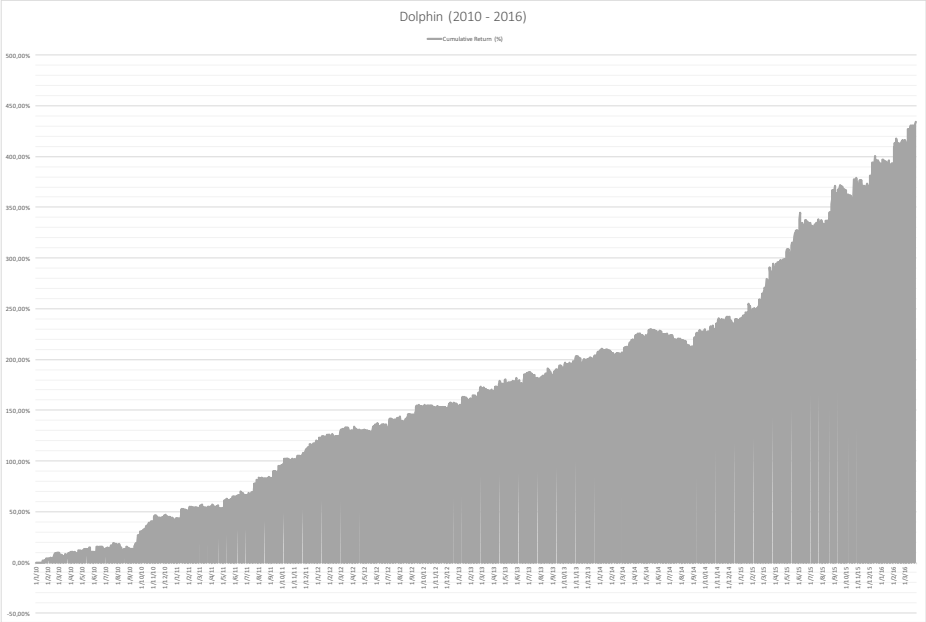
444,54 %

YEARLY AVG RETURN	**69,28 %**
MONTHLY AVG RETURN	**5,77 %**
DAILY AVG RETURN	**0,34 %**
TRADE AVG RETURN	**0,90 %**

EXPECTED MONTHLY RETURN	MAX. HISTORICAL DRAWDOWN	MAX. POSSIBLE OPEN TRADES	HISTORICAL EFFECTIVITY (%)	AHPR
1,76 %	8,42 %	5	51,48 %	0,08
MONTHLY VOLATILITY (ST. DESV)	**MAX. STAGNATION IN DAYS**	**MAX. LEVERAGE**	**RETURN STABILITY**	**EXPETANCY RATIO**
3,03 %	153	1:8	0,91	0,27
SHARP INDEX	**PROFIT FACTOR**	**AVG TRADES PER DAY**	**TIME SYMMETRY**	**Z-SCORE**
0,58	1,58	1	0,64	-12,72

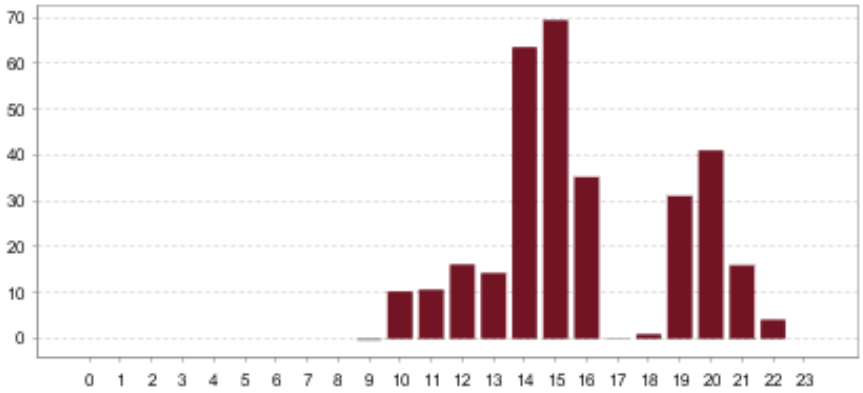




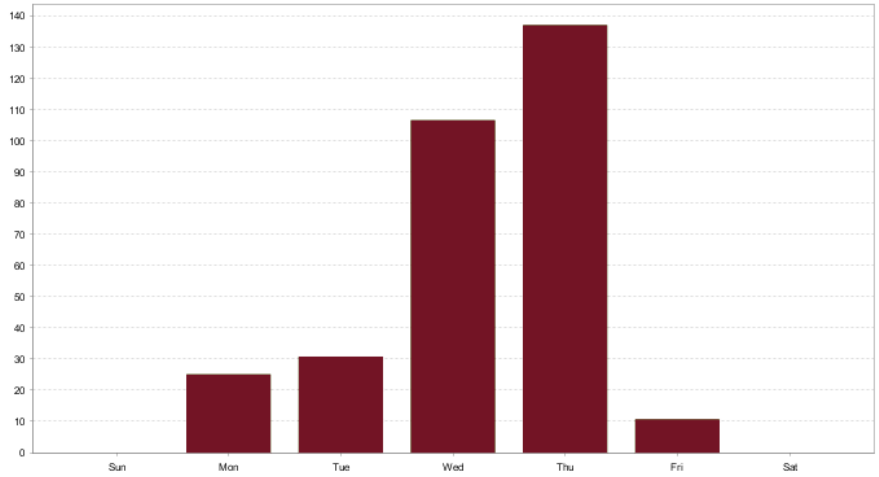


MONTHLY PERFORMANCE (%)

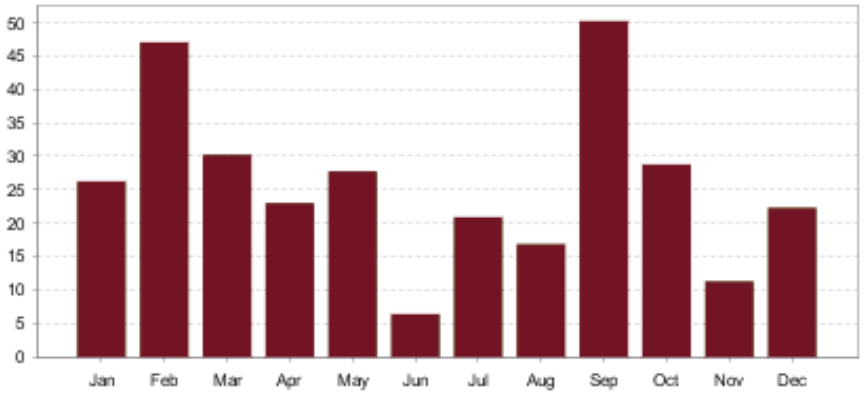
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	0.52	12.02	10.45	1.04	2.21	0	0	0	0	0	0	0	26.25
2015	4.45	13.74	14.14	11.27	10.57	4.08	-1.59	19.89	-0.57	3.91	0.47	12.12	92.49
2014	-0.94	0.49	7.36	3.08	2.29	-2.65	-2.78	-4.66	10.95	5.95	2.86	-0.48	21.5
2013	5.86	8.5	-2.28	6.93	-1.55	5.84	-3.51	2.9	6.44	6.55	-2.55	5.25	38.38
2012	5.49	4.12	-0.28	0.1	4.83	-4.63	9.95	1.32	6.8	-0.77	-0.76	0.36	26.55
2011	7.01	2.17	0.89	-0.68	10.13	1.16	13.64	0.56	10.66	4.36	7.48	5.81	63.2
2010	3.75	5.96	-0.11	1.19	-0.78	2.46	5.08	-3.22	15.91	8.71	3.7	-0.82	41.83



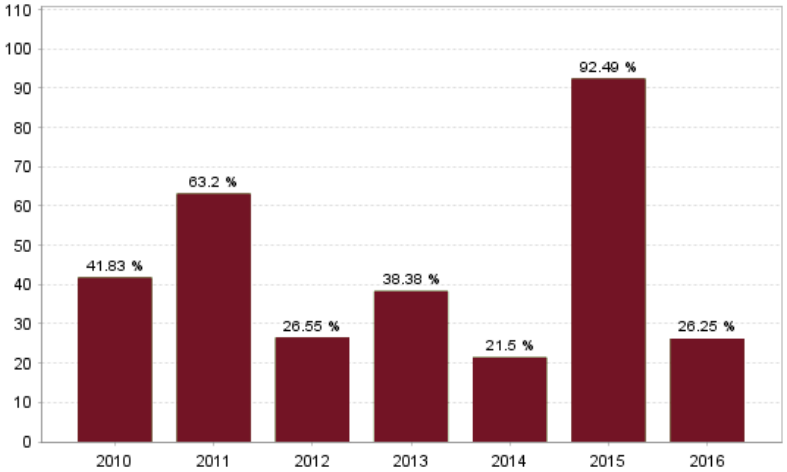
P/L Hour



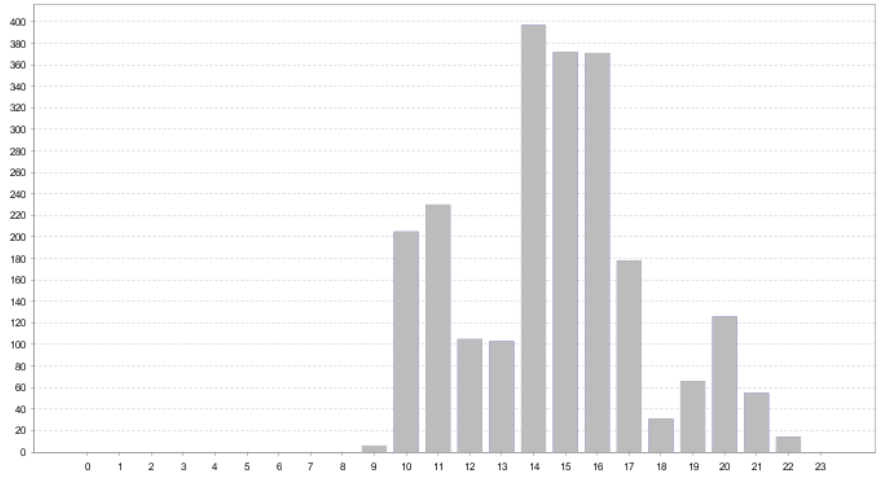
P/L Weekday



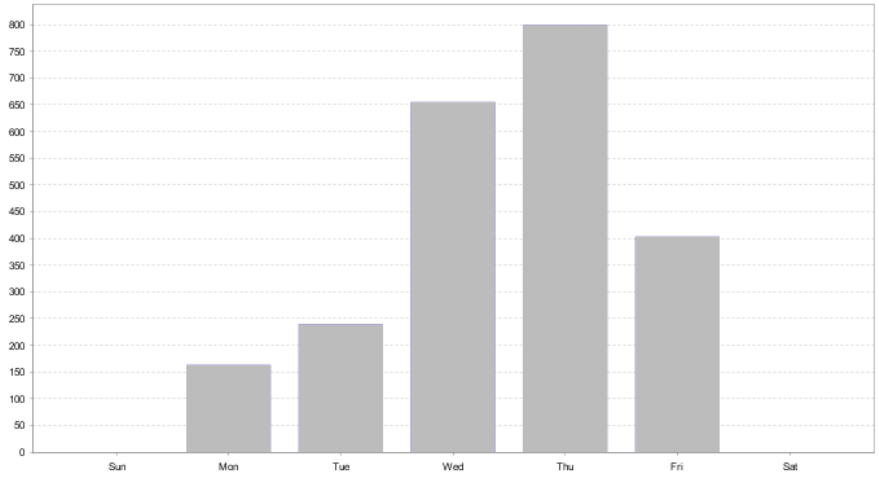
P/L Month



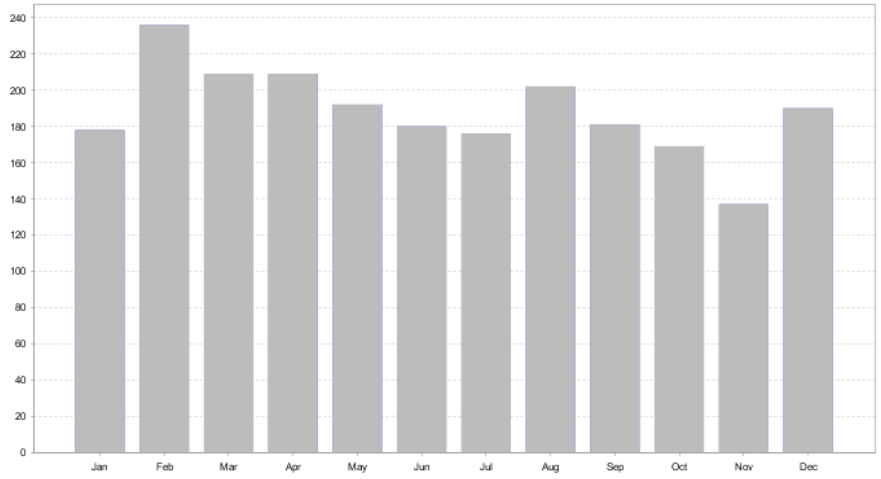
P/L in % by Year



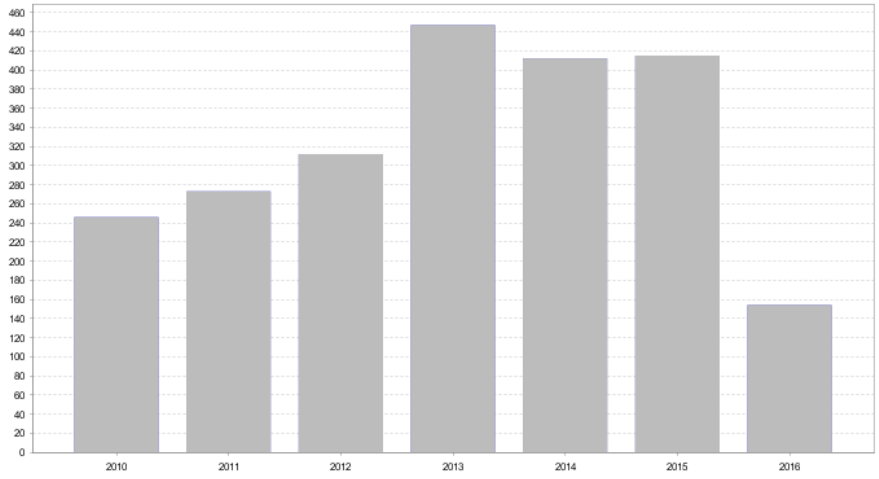
Trades / Hour



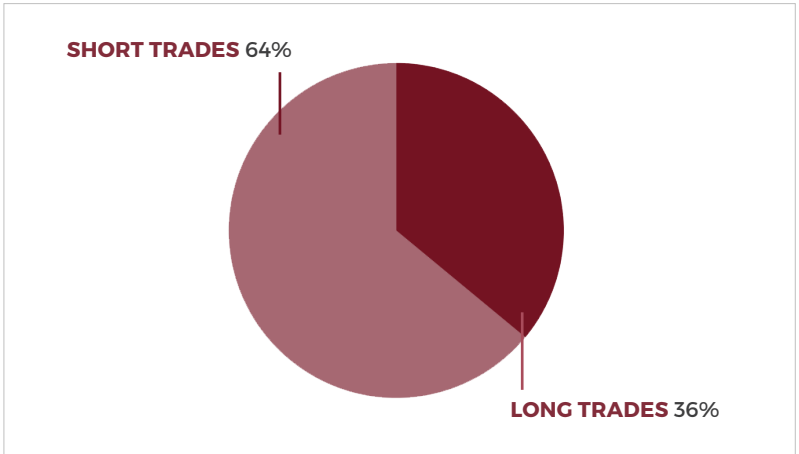
Trades / Weekday

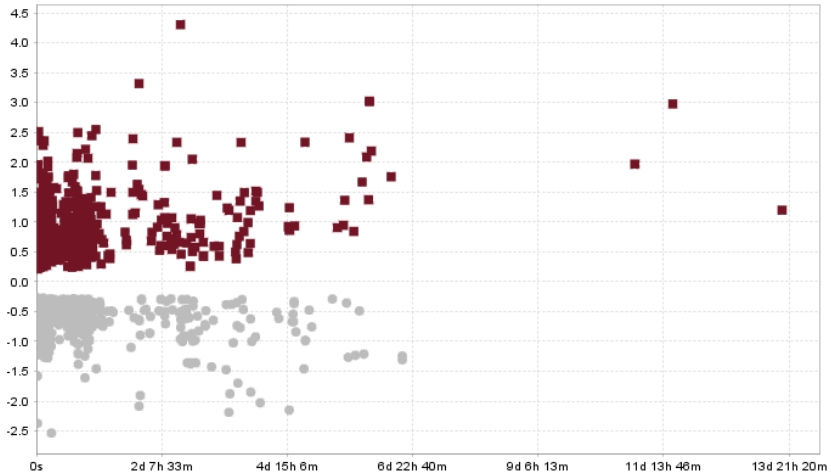


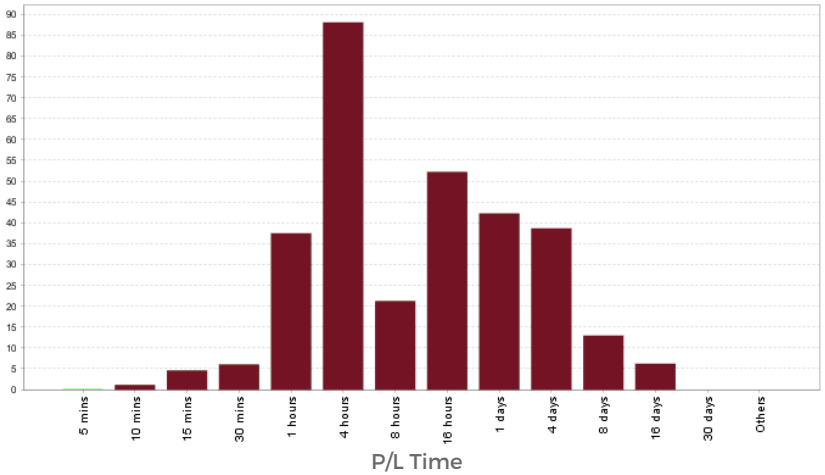
Trades / Time

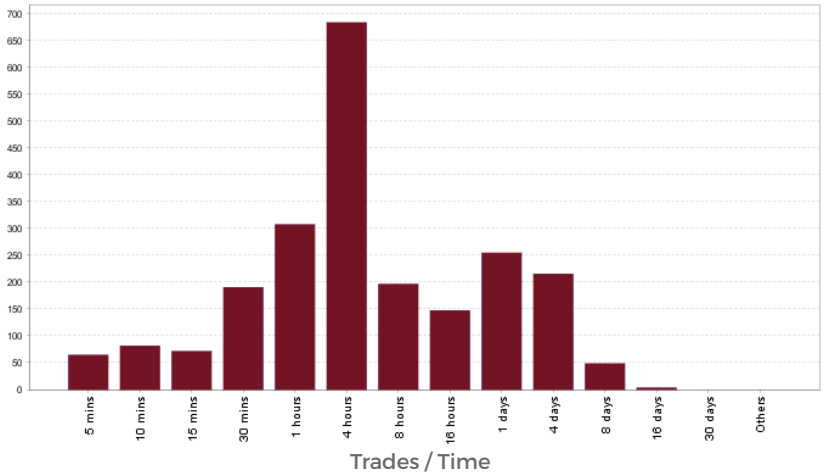


Trades / Year

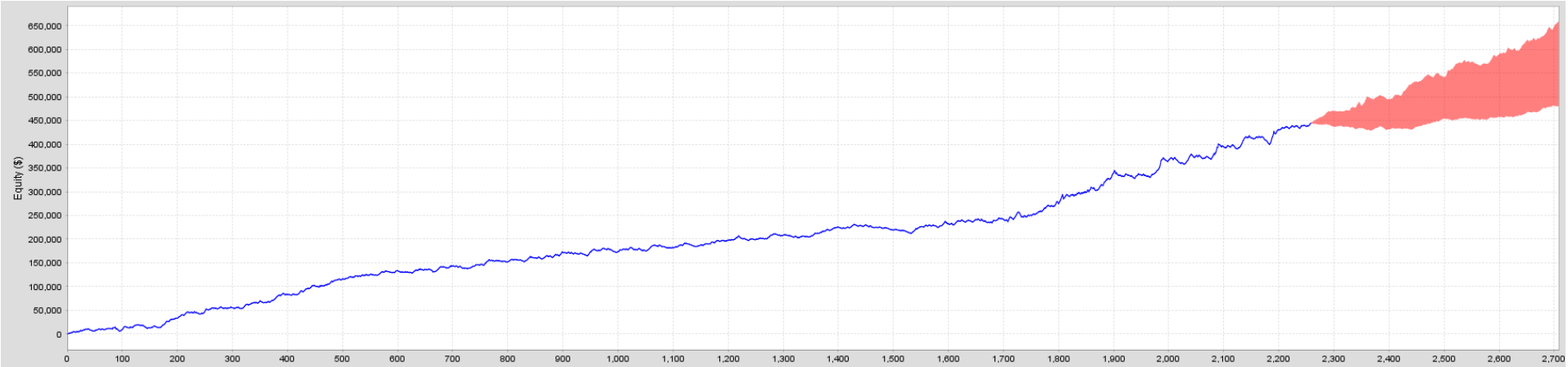

SHORT TRADES 64%
LONG TRADES 36%


4.5
4.0
3.5
3.0
2.5
2.0
1.5
1.0
0.5
0.0
-0.5
-1.0
-1.5
-2.0
-2.5
0s
2d 7h 33m
4d 15h 6m
6d 22h 40m
9d 6h 13m
11d 13h 46m
13d 21h 20m

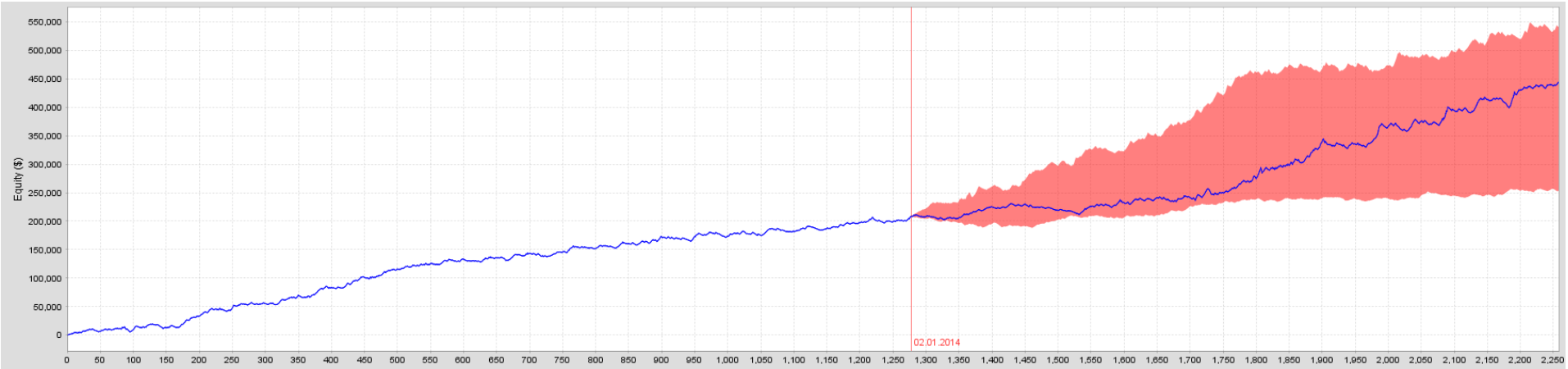

90
85
80
75
70
65
60
55
50
45
40
35
30
25
20
15
10
5
0
5 mins
10 mins
15 mins
30 mins
1 hours
4 hours
8 hours
16 hours
1 days
4 days
8 days
16 days
30 days
Others
P/L Time


700
650
600
550
500
450
400
350
300
250
200
150
100
50
0
5 mins
10 mins
15 mins
30 mins
1 hours
4 hours
8 hours
16 hours
1 days
4 days
8 days
16 days
30 days
Others
Trades / Time

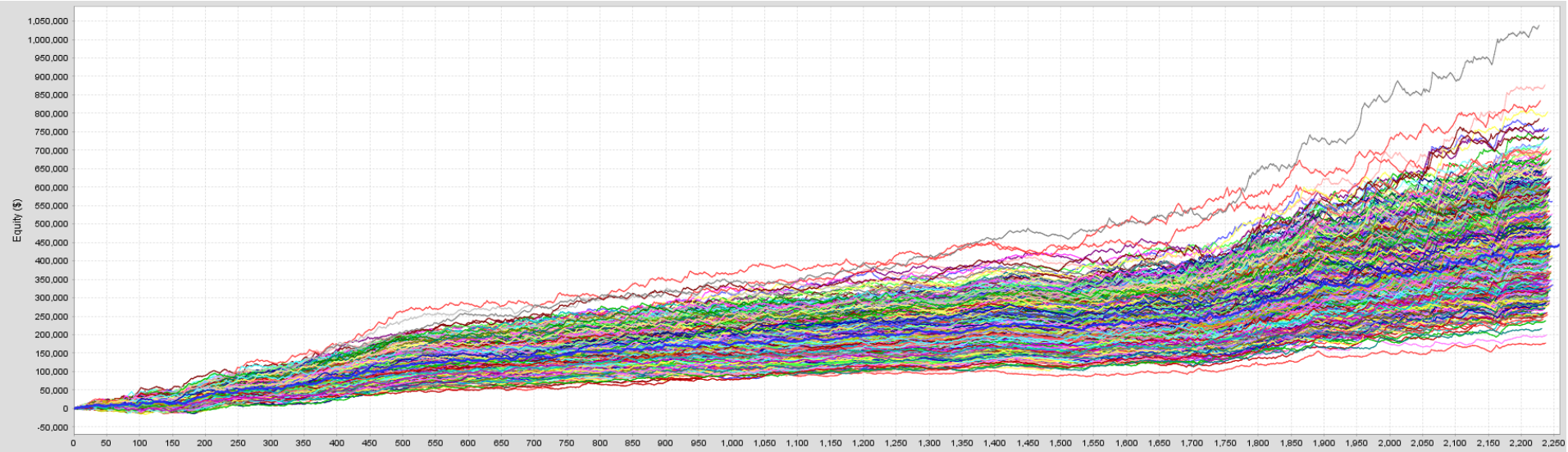
PREDICTION OF FUTURE TRADES



PREDICTION VERIFY



MONTECARLO SIMULATION



EAGLE

EAGLE

Eagle is a system that takes advantatge from the volatility increase produced by breaks of supports and resistances.

When a “Break Out” occurs Eagle awaits for the “Pull Back” or “Throw Back” to operate.

FEATURES

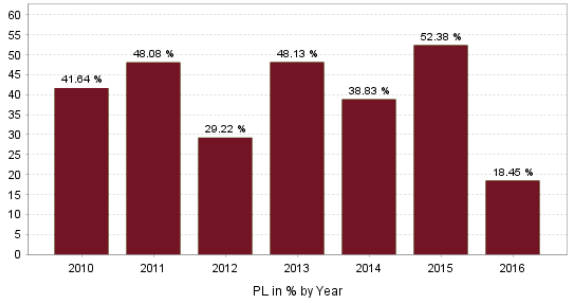
- **CURRENCIES:** AUDUSD, EURUSD, GBPUSD
- **TIMEFRAME**: H4
- **SCHEDULE**: 00:00 – 23:59 (GMT)
- **OPERATING DAYS**: S-M-T-W-TH-F
- **SESSION**: Asian, European, American
- **STRATEGY TYPE**: One Shot: Break Out
- **MARKET RISK**: ***
- **TREND**: ProTrend
- **FILTERS**: Spread, Slippage

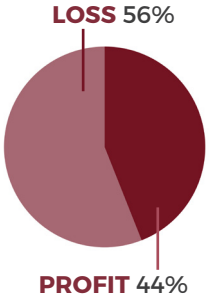
TOTAL PROFIT

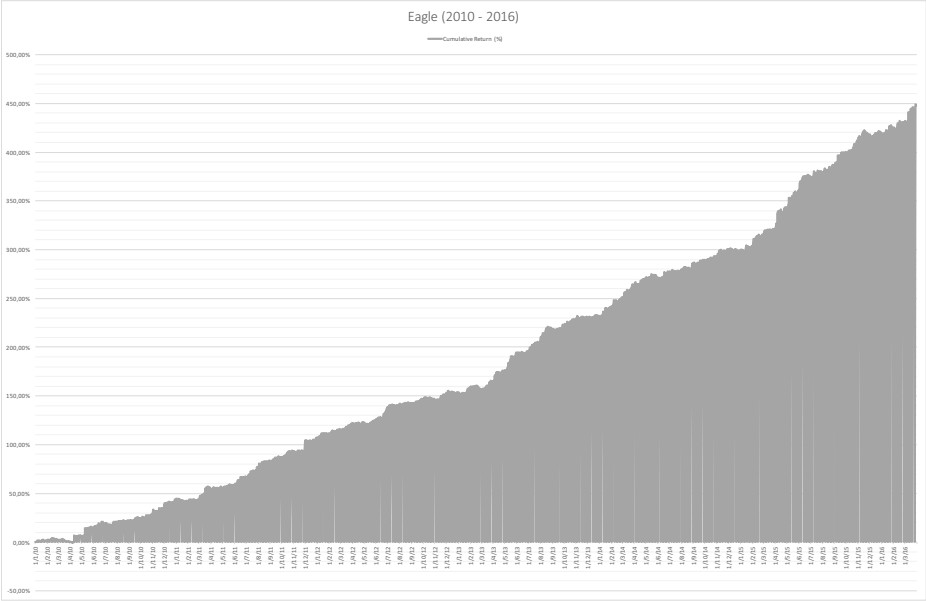
469,70 %

YEARLY AVG RETURN	**73,2 %**
MONTHLY AVG RETURN	**6,1 %**
DAILY AVG RETURN	**0,30 %**
TRADE AVG RETURN	**0,46 %**

EXPECTED MONTHLY RETURN	MAX. HISTORICAL DRAWDOWN	MAX. POSSIBLE OPEN TRADES	HISTORICAL EFFECTIVITY (%)	AHPR
1,87 %	4,86 %	3	44,23 %	0,05
MONTHLY VOLATILITY (ST. DESV)	**MAX. STAGNATION IN DAYS**	**MAX. LEVERAGE**	**RETURN STABILITY**	**EXPETANCY RATIO**
2,08 %	63	1:30	0,96	0,47
SHARP INDEX	**PROFIT FACTOR**	**AVG TRADES PER DAY**	**TIME SYMMETRY**	**Z-SCORE**
0,9	1,82	2	0,71	0,31

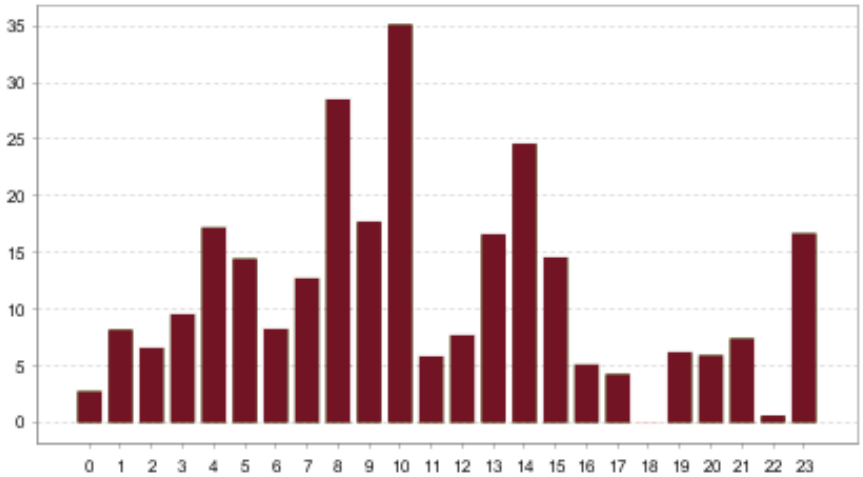




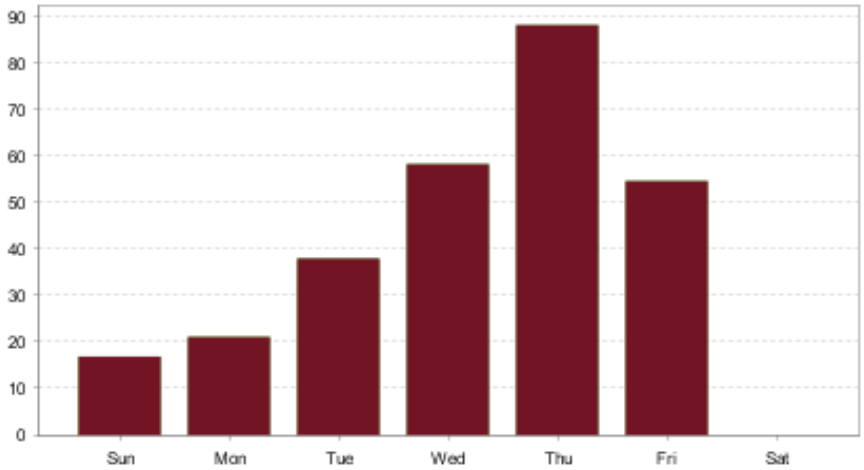


MONTHLY PERFORMANCE (%)

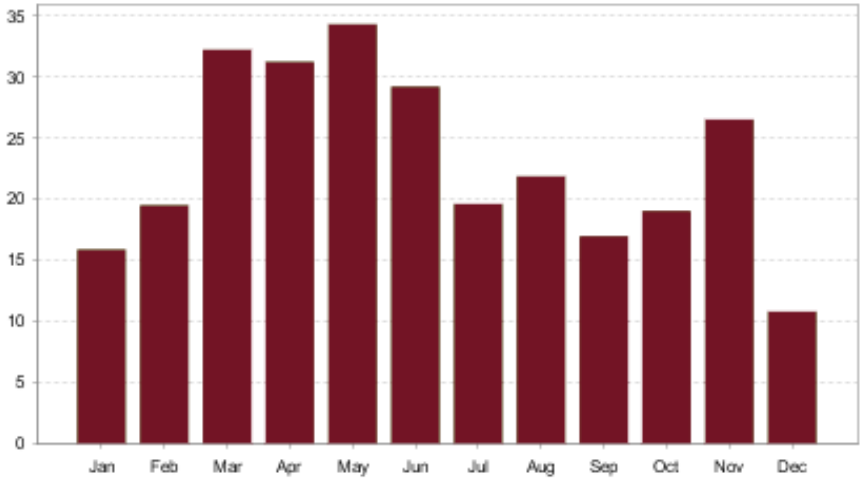
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	2.33	3.45	5.15	5.78	1.74	0	0	0	0	0	0	0	18.45
2015	1.69	6.55	3.18	8.88	8.06	5.62	0.58	3.83	5.19	5.09	2.63	1.07	52.38
2014	6.59	6.1	7.2	2.57	0.88	3.28	0.97	4.25	1.04	2.41	3.64	-0.1	38.83
2013	2.75	-1.07	5.23	6.36	12.52	1.09	7.67	5.73	2.9	3.04	1.12	0.78	48.13
2012	2.53	2.6	4.43	0.48	0.43	9.29	1.23	1.5	2.87	-0.56	4.44	-0.02	29.22
2011	-2.06	1.19	9.59	1.03	1.59	6.01	7.66	4.94	3.28	4.77	8.65	1.42	48.08
2010	2	0.62	-2.57	6.12	9.07	3.88	1.45	1.58	1.65	4.25	6.01	7.58	41.64



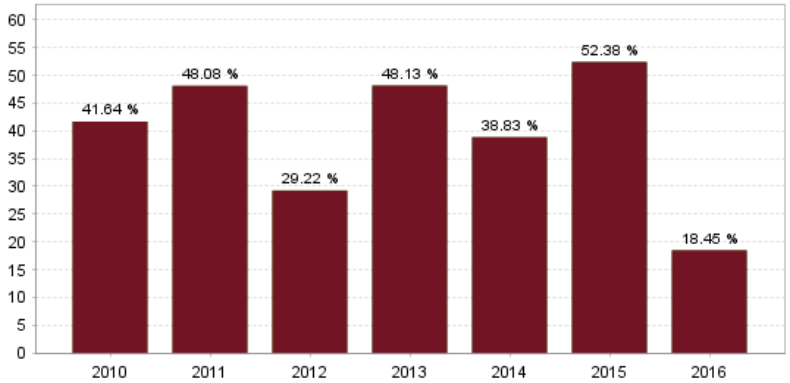
P/L Hour



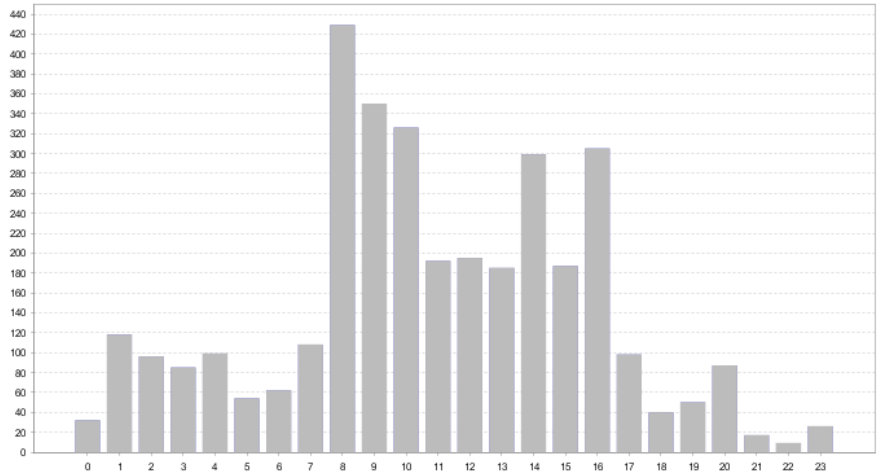
P/L Weekday



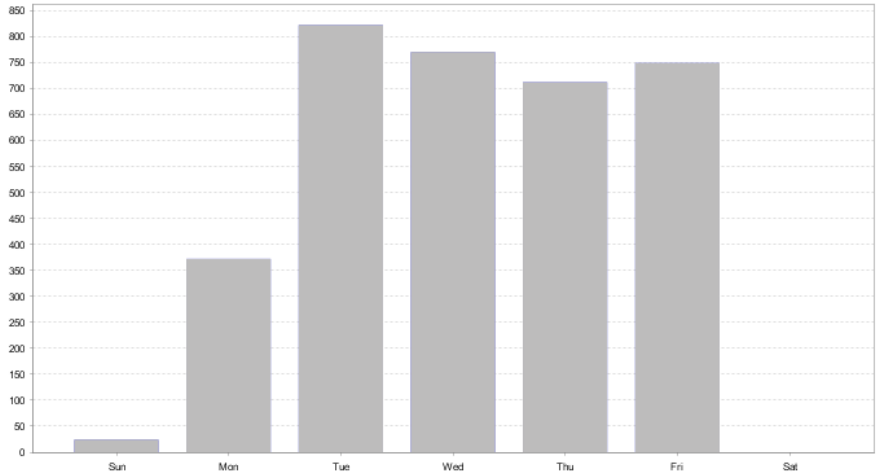
P/L Month



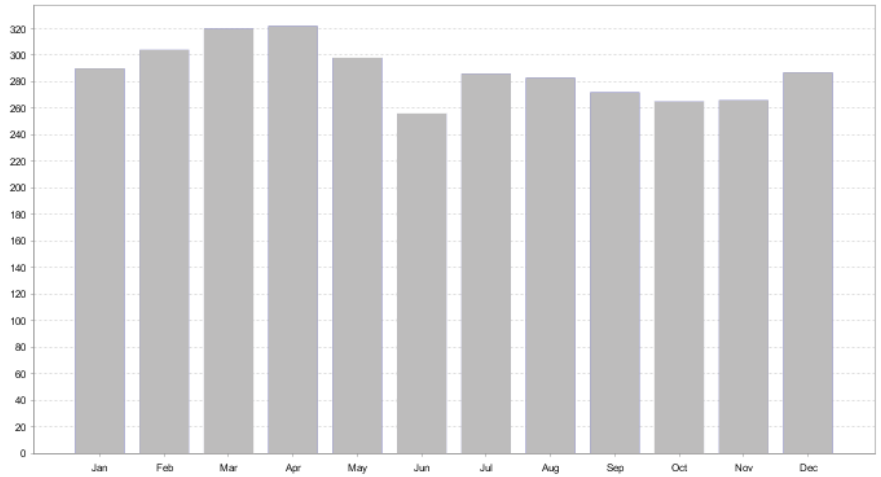
P/L in % by Year



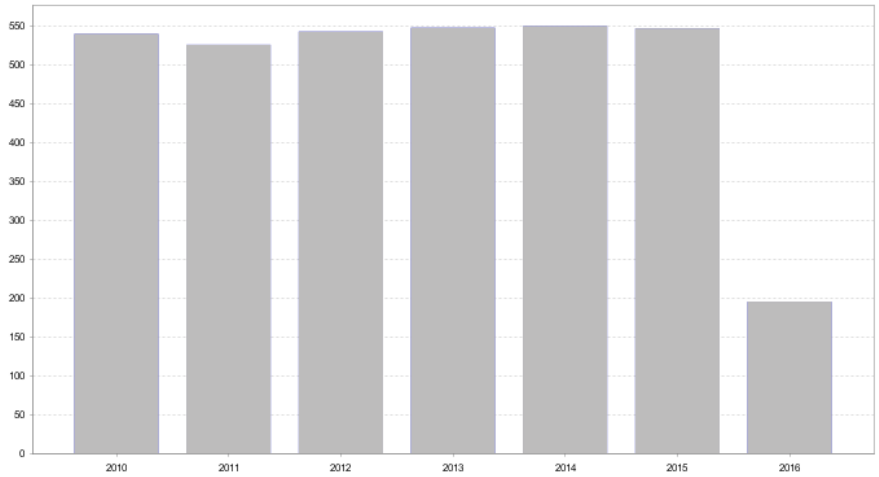
Trades / Hour



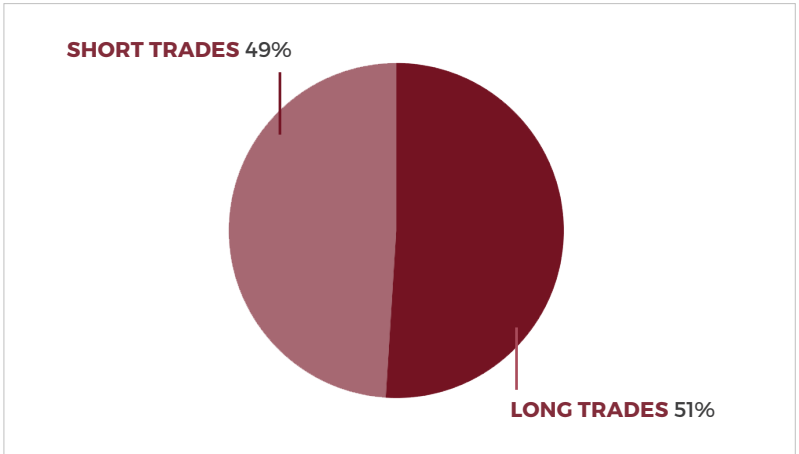
Trades / Weekday



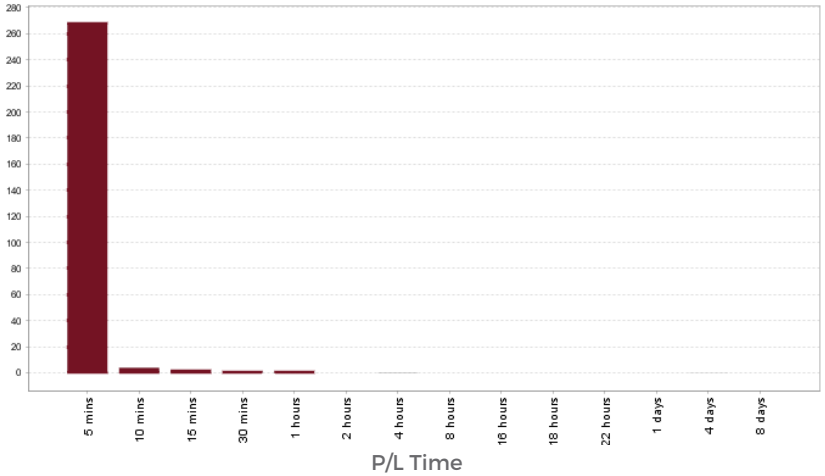
Trades / Time

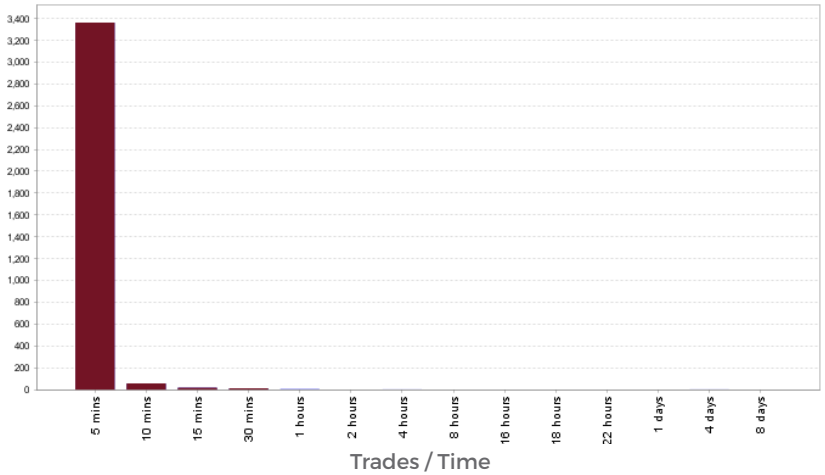


Trades / Year

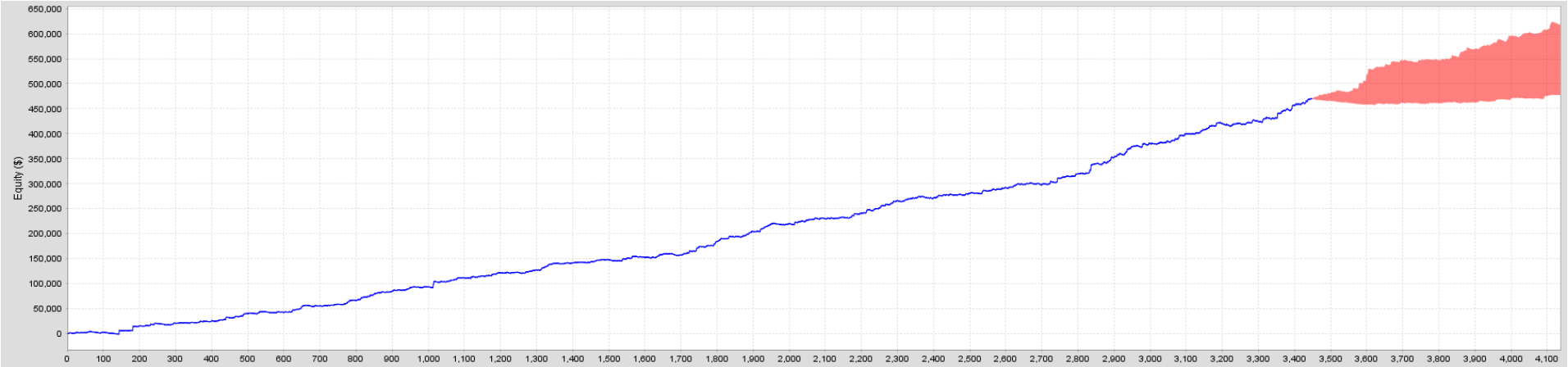

SHORT TRADES 49%
LONG TRADES 51%

8.0
7.5
7.0
6.5
6.0
5.5
5.0
4.5
4.0
3.5
3.0
2.5
2.0
1.5
1.0
0.5
0.0
-0.5
0s
5h 33m
11h 6m
16h 40m
22h 13m
1d 3h 46m
1d 9h 20m
1d 14h 53m
1d 20h 26m
2d 2h 0

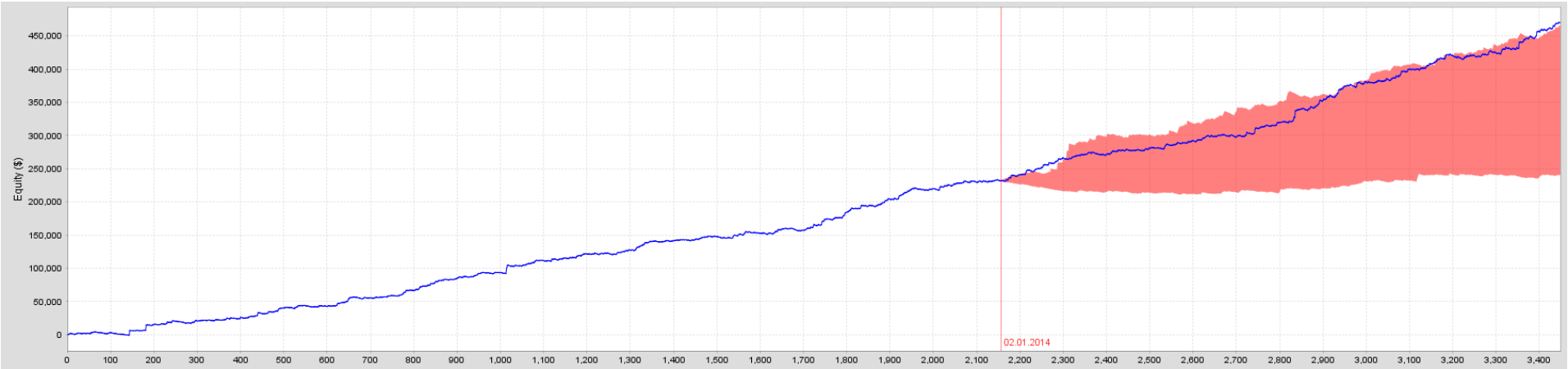

280
260
240
220
200
180
160
140
120
100
80
60
40
20
0
5 mins
10 mins
15 mins
30 mins
1 hours
2 hours
4 hours
8 hours
16 hours
18 hours
22 hours
1 days
4 days
8 days
P/L Time


3,400
3,200
3,000
2,800
2,600
2,400
2,200
2,000
1,800
1,600
1,400
1,200
1,000
800
600
400
200
0
5 mins
10 mins
15 mins
30 mins
1 hours
2 hours
4 hours
8 hours
16 hours
18 hours
22 hours
1 days
4 days
8 days
Trades / Time

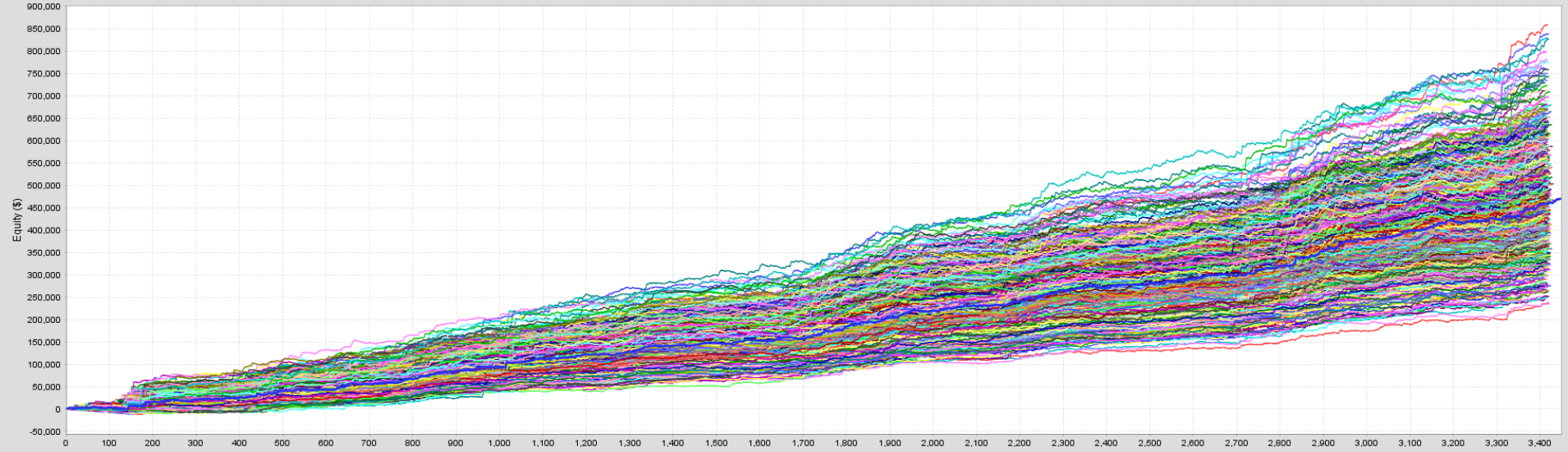
PREDICTION OF FUTURE TRADES



PREDICTION VERIFY



MONTECARLO SIMULATION



ELEPHANT

ELEPHANT

Elephant is a corrective strategy that executes several orders at different prices. Prices are determined by golden proportions, taking reference to a higher operational time frame.

FEATURES

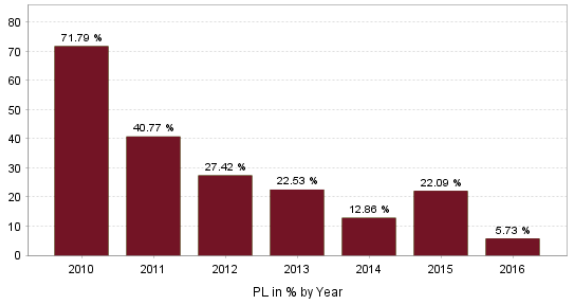
- **CURRENCIES:** AUDCAD, AUDNZD, NZDCAD
- **TIMEFRAME**: M5
- **SCHEDULE**: 17:00 – 22:00 (GMT)
- **OPERATING DAYS**: S-M-T-W-TH-F
- **SESSION**: American
- **STRATEGY TYPE**: Multi-Order with Schedule
- **MARKET RISK**: ****
- **TREND**: CounterTrend, Range
- **FILTERS**: Spread, News, Volatility

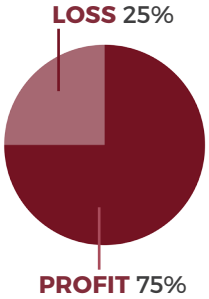
TOTAL PROFIT

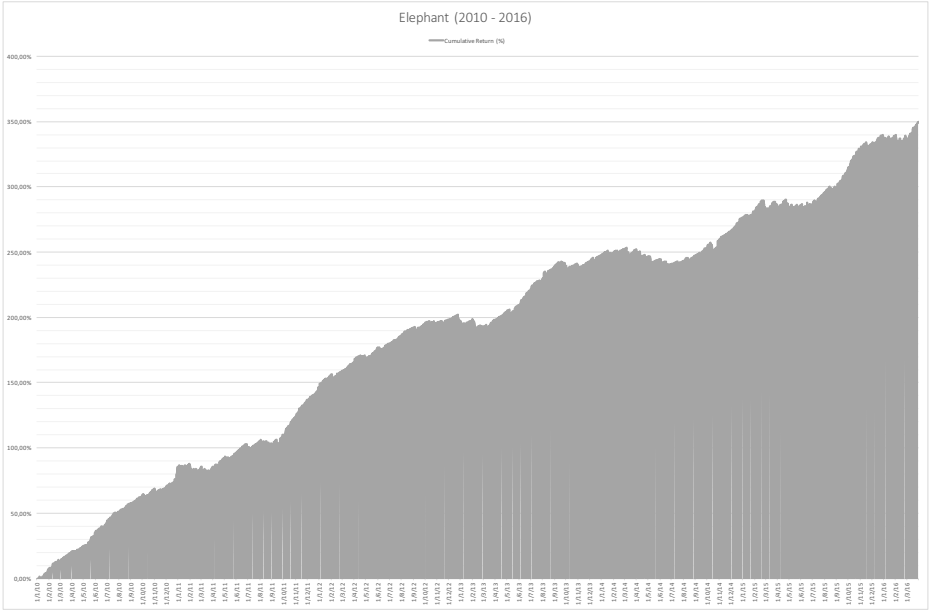
353,20 %

YEARLY AVG RETURN	**55,04 %**
MONTHLY AVG RETURN	**4,59 %**
DAILY AVG RETURN	**0,17 %**
TRADE AVG RETURN	**0,08 %**

EXPECTED MONTHLY RETURN	MAX. HISTORICAL DRAWDOWN	MAX. POSSIBLE OPEN TRADES	HISTORICAL EFFECTIVITY (%)	AHPR
1,49 %	3,95 %	15	75,08 %	0,01
MONTHLY VOLATILITY (ST. DESV)	**MAX. STAGNATION IN DAYS**	**MAX. LEVERAGE**	**RETURN STABILITY**	**EXPETANCY RATIO**
2,21 %	205	1:15	0,95	0,19
SHARP INDEX	**PROFIT FACTOR**	**AVG TRADES PER DAY**	**TIME SYMMETRY**	**Z-SCORE**
0,67	1,80	11	0,55	-31,31

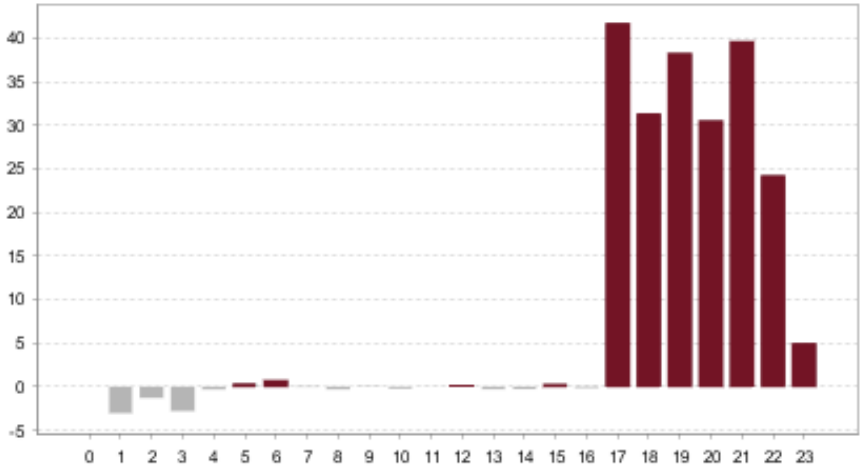




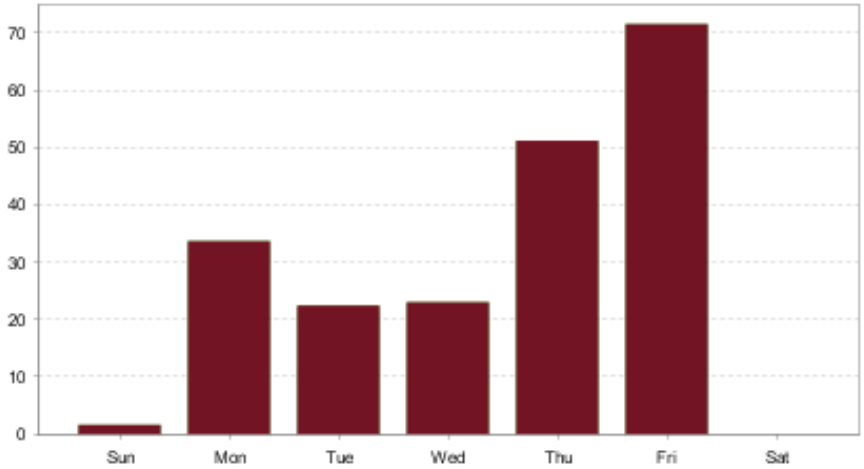


MONTHLY PERFORMANCE (%)

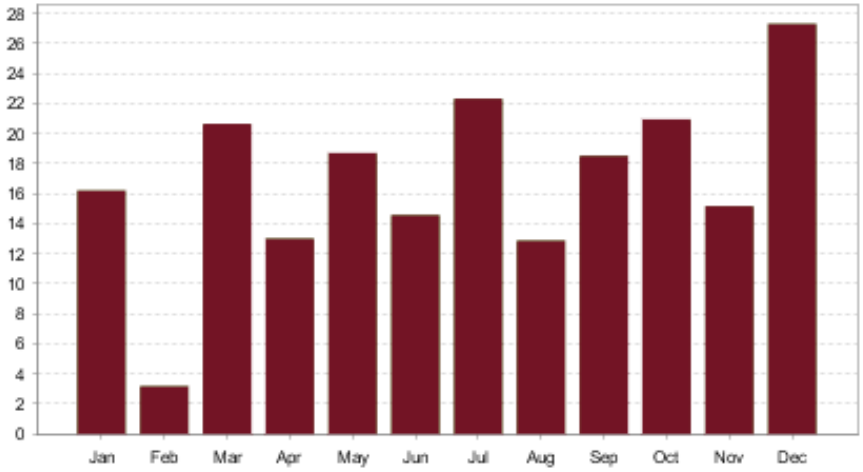
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	0.96	-1.36	4.53	2.16	-0.56	0	0	0	0	0	0	0	5.73
2015	0.42	1.6	-0.2	0.06	1.46	-0.22	3.73	1.23	5.65	5.14	0.97	2.25	22.09
2014	0.63	0.97	0.46	-2.08	-0.22	-1.32	1.15	1.98	2.3	1.82	3.12	4.04	12.86
2013	0.36	-3.08	3.14	2.8	2.62	5.24	3.31	4.37	-0.75	0.47	1.72	2.33	22.53
2012	4.78	1.32	5.5	0.68	3.77	2.24	3.09	3.06	1.55	0.82	0.79	-0.19	27.42
2011	1.76	-1.72	0.72	5.01	2.91	2.88	3.86	-1.98	4.49	8.79	7.88	6.16	40.77
2010	7.27	5.41	6.48	4.35	8.69	5.72	7.17	4.19	5.26	3.89	0.65	12.71	71.79



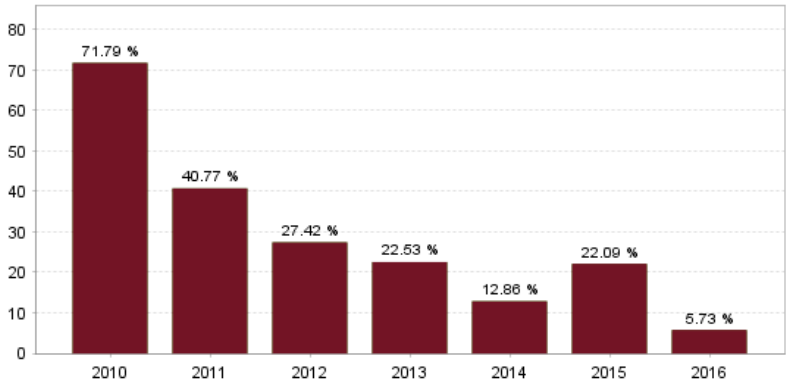
P/L Hour



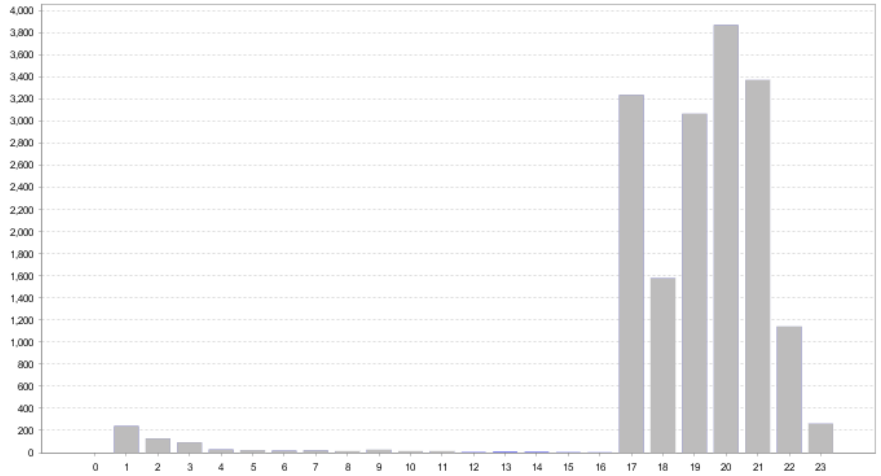
P/L Weekday



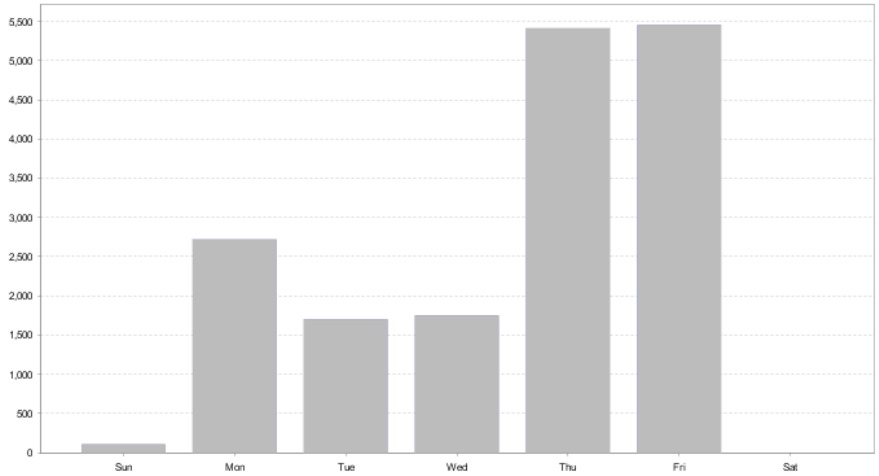
P/L Month



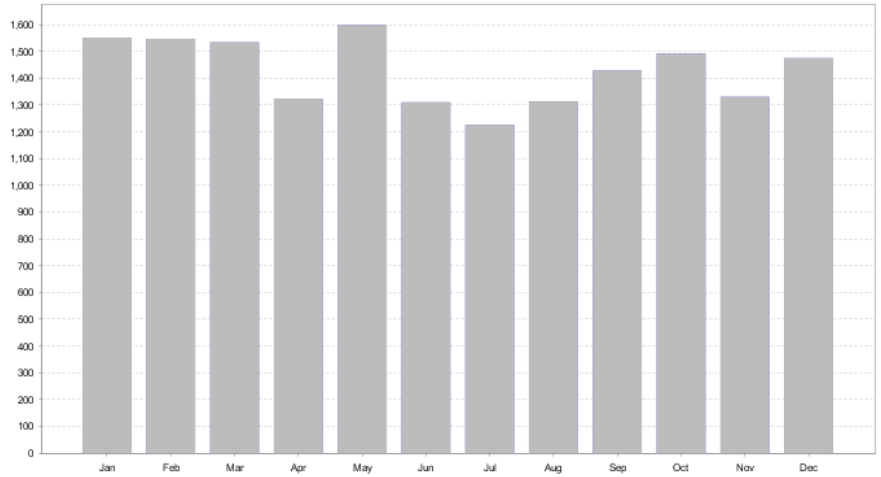
P/L in % by Year



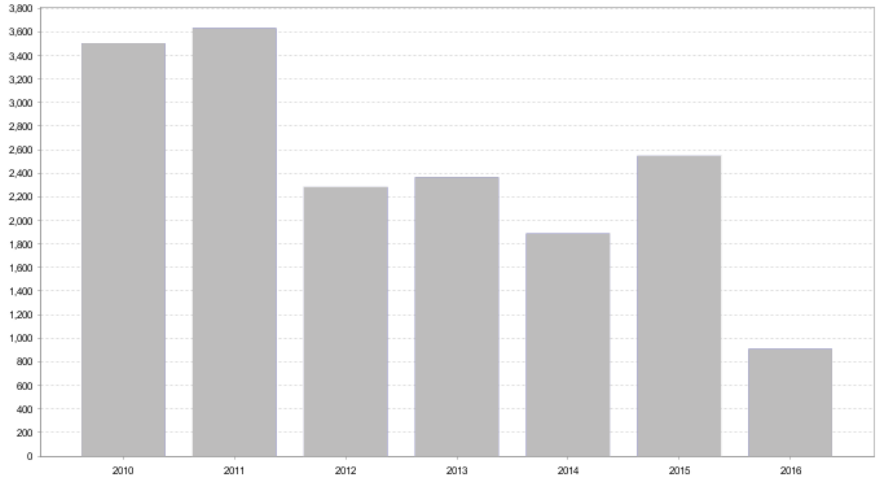
Trades / Hour



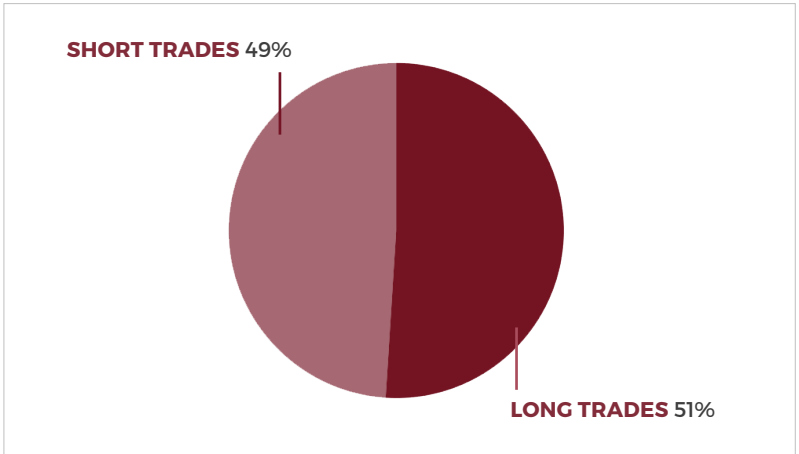
Trades / Weekday

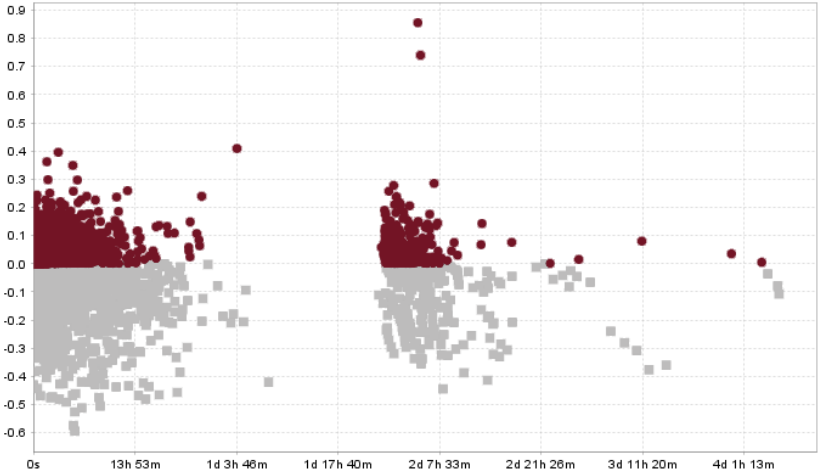


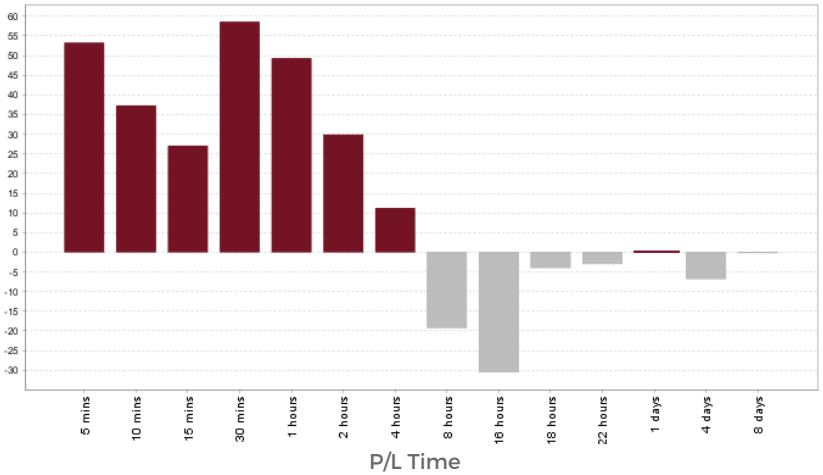
Trades / Time

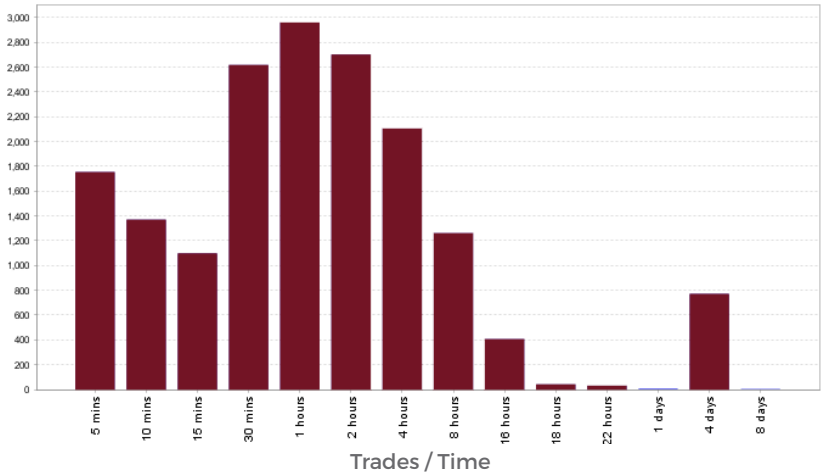


Trades / Year

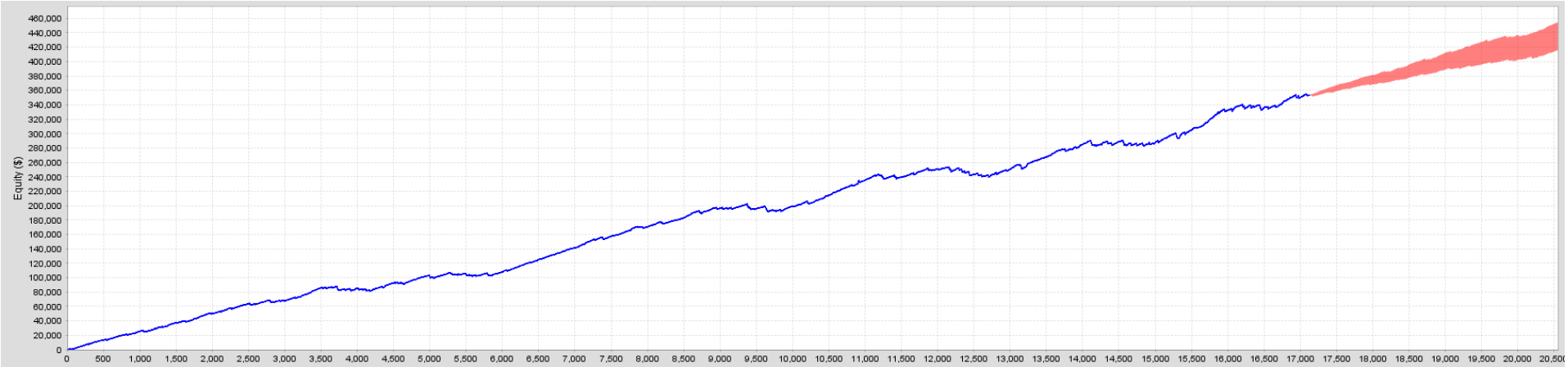

SHORT TRADES 49%
LONG TRADES 51%


0s
13h 53m
1d 3h 46m
1d 17h 40m
2d 7h 33m
2d 21h 26m
3d 11h 20m
4d 1h 13m

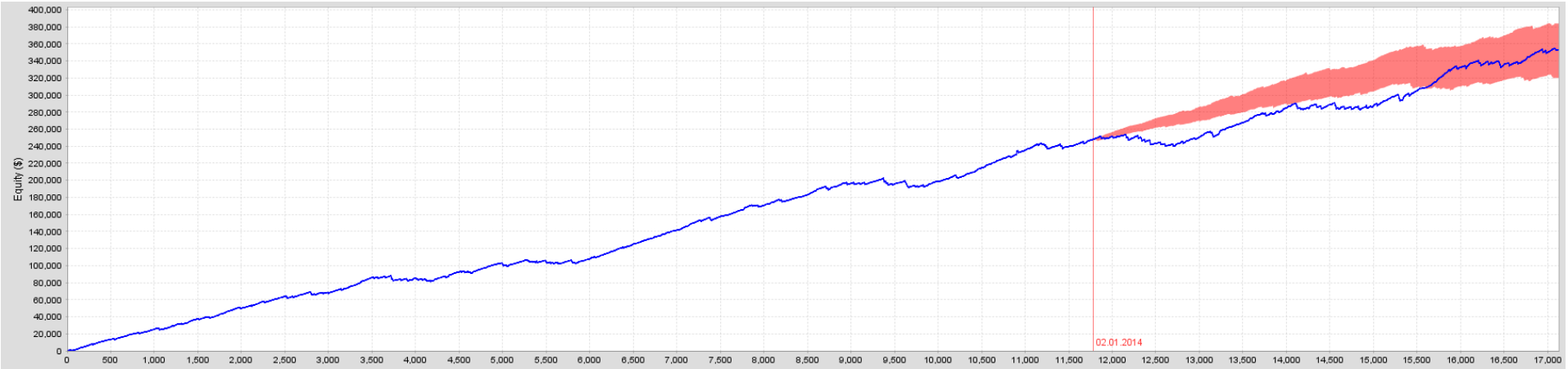

5 mins
10 mins
15 mins
30 mins
1 hours
2 hours
4 hours
8 hours
16 hours
18 hours
22 hours
1 days
4 days
8 days
P/L Time


5 mins
10 mins
15 mins
30 mins
1 hours
2 hours
4 hours
8 hours
16 hours
18 hours
22 hours
1 days
4 days
8 days
Trades / Time

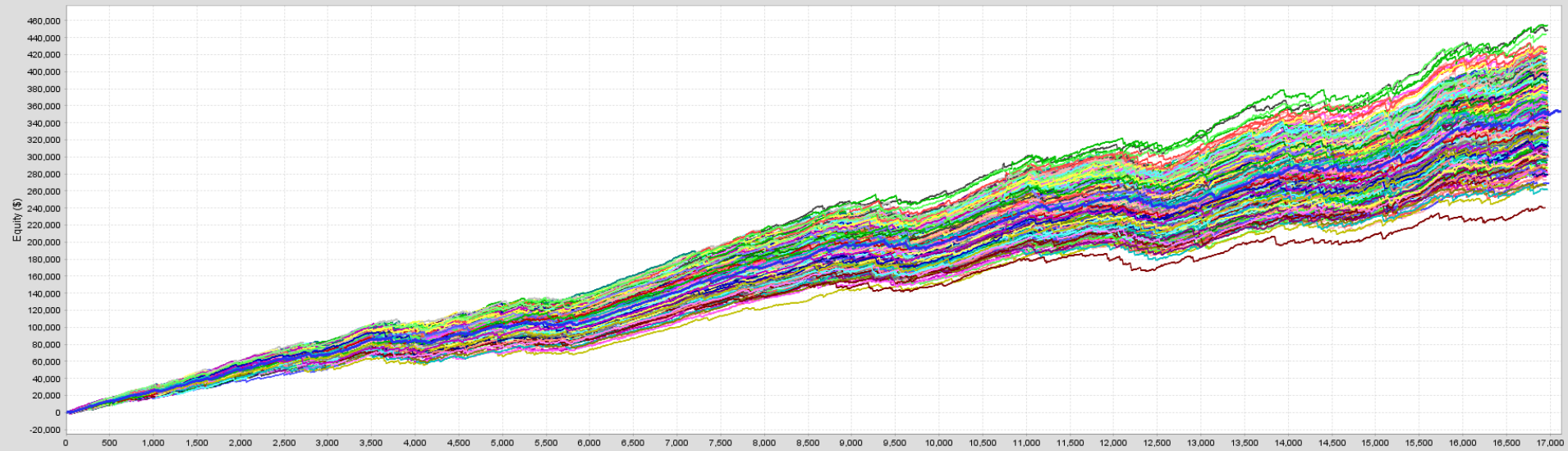
PREDICTION OF FUTURE TRADES



PREDICTION VERIFY



MONTECARLO SIMULATION



FOX

FOX

Fox is a statistical signal system that operates in the Pre-Asian session, being able to execute a single position in each currency pair.

One of the main features of Fox is that it operates on the profits accumulated during the week.

FEATURES

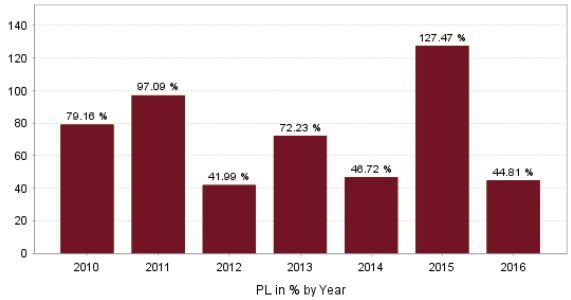
- **CURRENCIES:** AUDCAD, AUDCHF, AUDJPY, AUDNZD, AUDUSD, CADCHF, CADJPY, CHFJPY, EURAUD, EURCAD, EURCHF, EURGBP, EURJPY, EURNZD, EURUSD, GBPAUD, GBPCAD, GBPCHF, GBPNZD, GBPUSD, NZDCAD, NZDCHF, NZDJPY, NZDUSD, USDCAD, USDCHF
- **TIMEFRAME**: M15
- **SCHEDULE**: 22:00 – 00:59 (GMT+1)
- **OPERATING DAYS**: S-M-T-W-TH-F
- **SESSION**: Pre-Asian, Asian
- **STRATEGY TYPE**: One-Shot: Signal
- **MARKET RISK**: *
- **TREND**: ProTrend, CounterTrend, Range
- **FILTERS**: Schedule, Spread, News

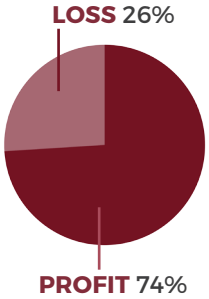
TOTAL PROFIT

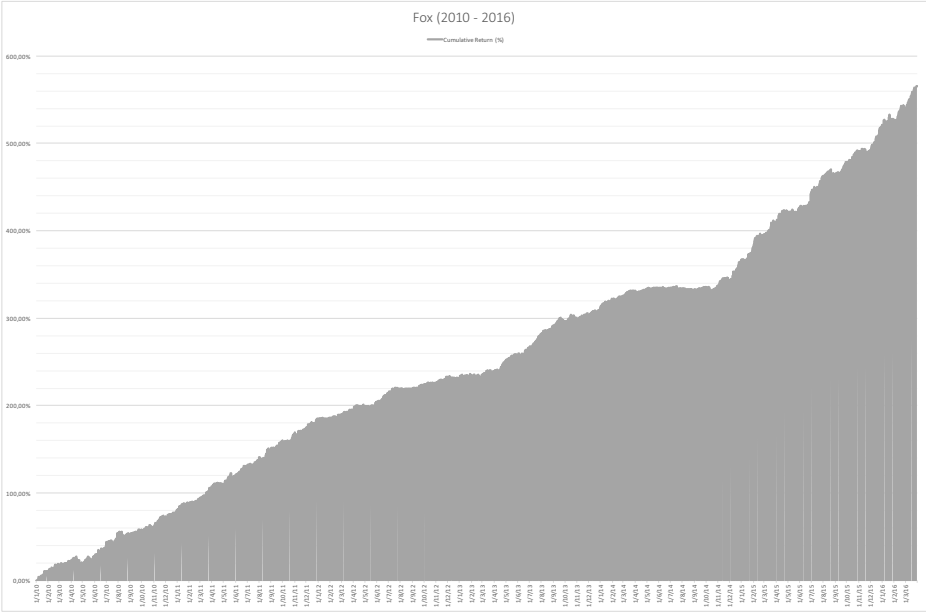
577,00 %

YEARLY AVG RETURN	**89,94 %**
MONTHLY AVG RETURN	**7,49 %**
DAILY AVG RETURN	**0,27 %**
TRADE AVG RETURN	**0,23 %**

EXPECTED MONTHLY RETURN	MAX. HISTORICAL DRAWDOWN	MAX. POSSIBLE OPEN TRADES	HISTORICAL EFFECTIVITY (%)	AHPR
1,59 %	6,22 %	26	73,65 %	0,02
MONTHLY VOLATILITY (ST. DESV)	**MAX. STAGNATION IN DAYS**	**MAX. LEVERAGE**	**RETURN STABILITY**	**EXPETANCY RATIO**
2,44 %	104	1:52	0,96	0,15
SHARP INDEX	**PROFIT FACTOR**	**AVG TRADES PER DAY**	**TIME SYMMETRY**	**Z-SCORE**
0,65	1,50	7	0,31	-26,80

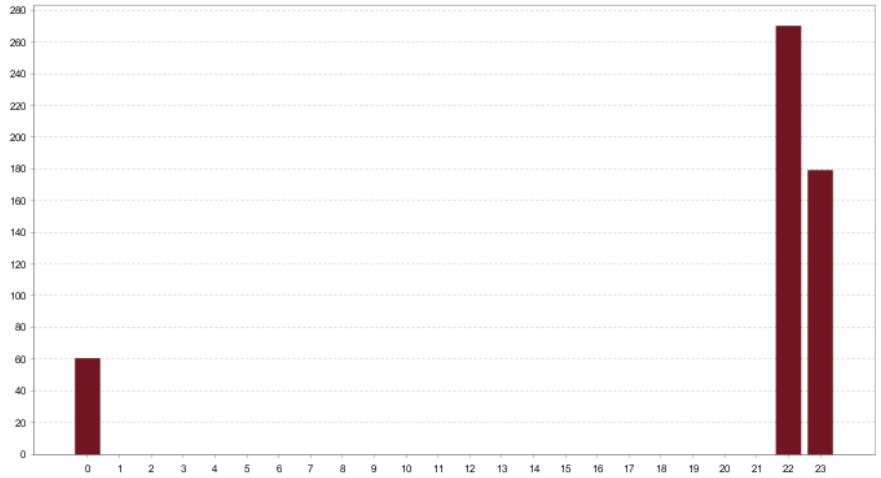




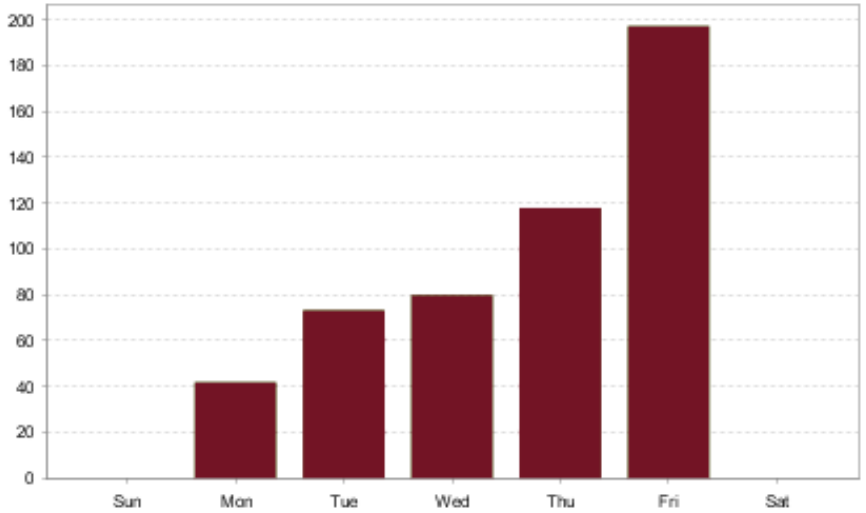


MONTHLY PERFORMANCE (%)

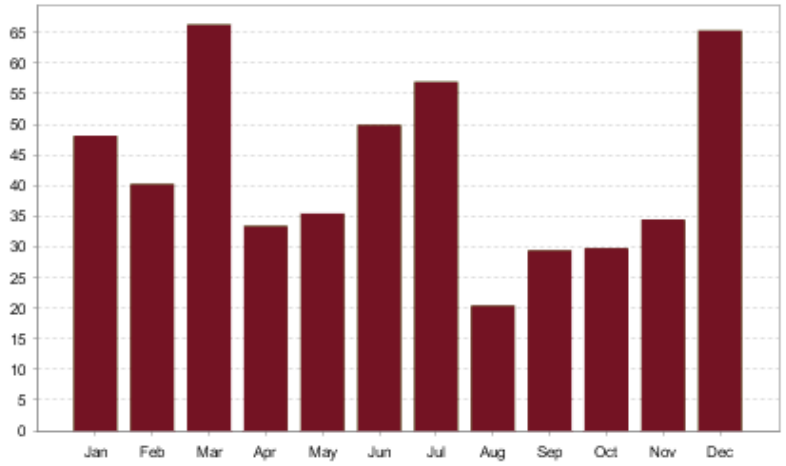
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	4.43	9.93	19.89	10.74	-0.17	0	0	0	0	0	0	0	44.81
2015	15.05	10.76	11.91	7.38	6.89	12.04	17.27	1.44	10.2	9.83	1.06	23.64	127.47
2014	9.24	2.47	5.71	1.74	0.83	0.6	-1.33	-0.4	1.49	2.14	7.26	16.97	46.72
2013	2.13	1.45	3.98	10.88	6.91	6.38	11.6	11.45	3.21	4.16	2.18	7.89	72.23
2012	0.69	3.69	7.72	1.39	3.55	10.78	3.95	0.61	3.31	2.21	5.96	-1.9	41.99
2011	6.69	5.18	12.37	3.06	9.69	9.95	9.75	8.63	6.72	7.93	7.33	9.8	97.09
2010	9.87	6.76	4.69	-1.8	7.71	10.12	15.67	-1.35	4.48	3.49	10.63	8.89	79.16



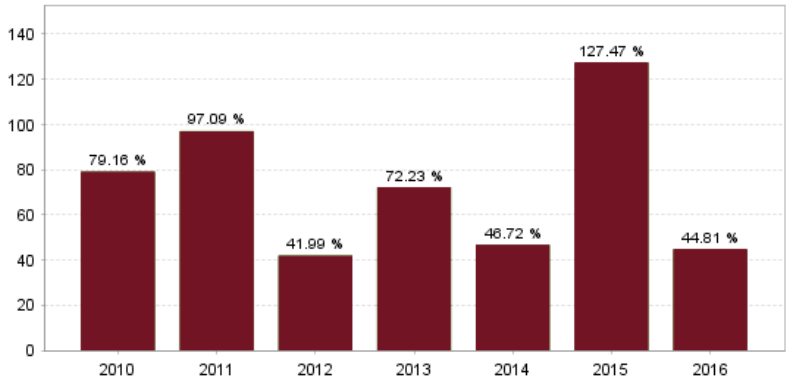
P/L Hour



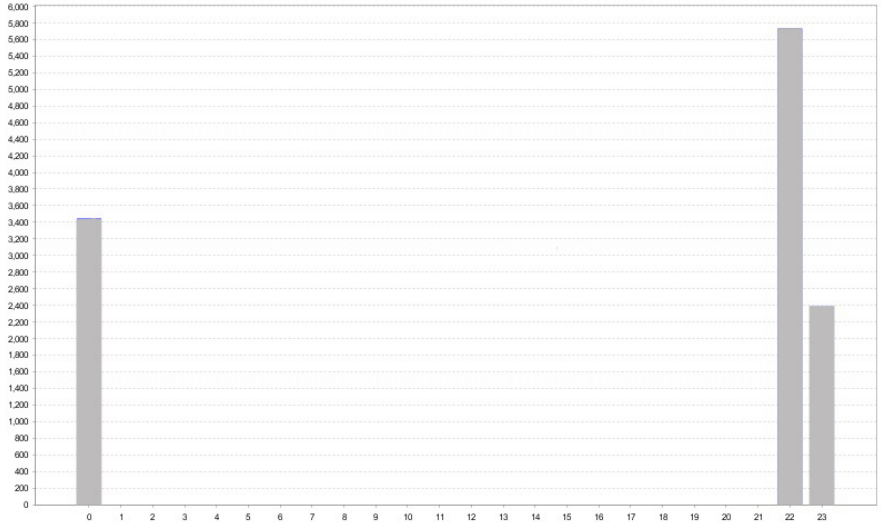
P/L Weekday



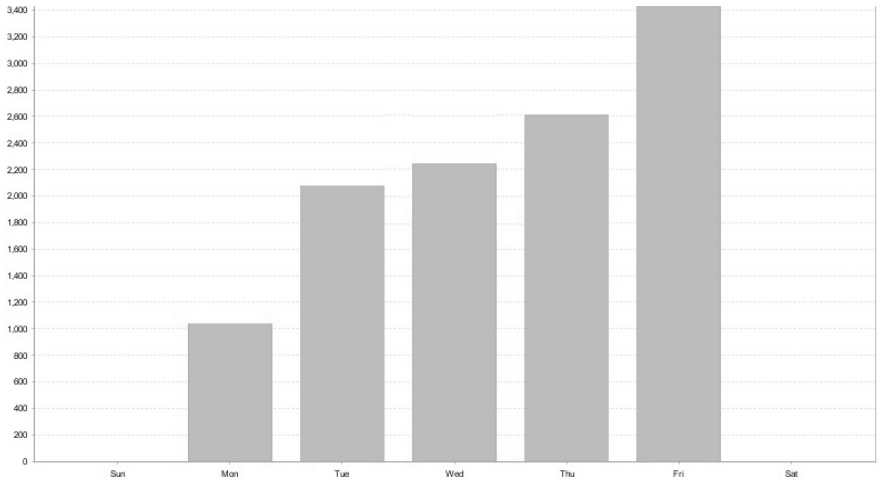
P/L Month



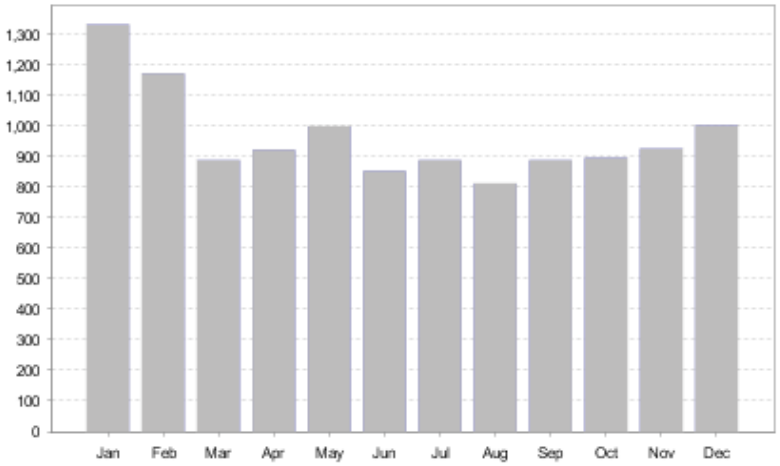
P/L in % by Year



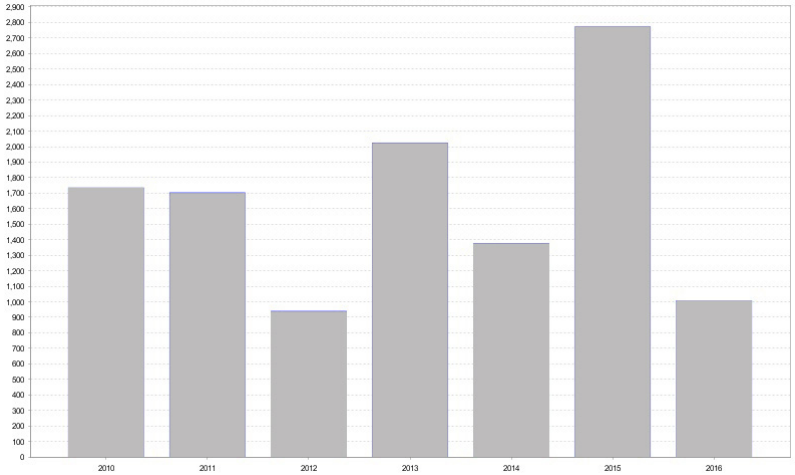
Trades / Hour



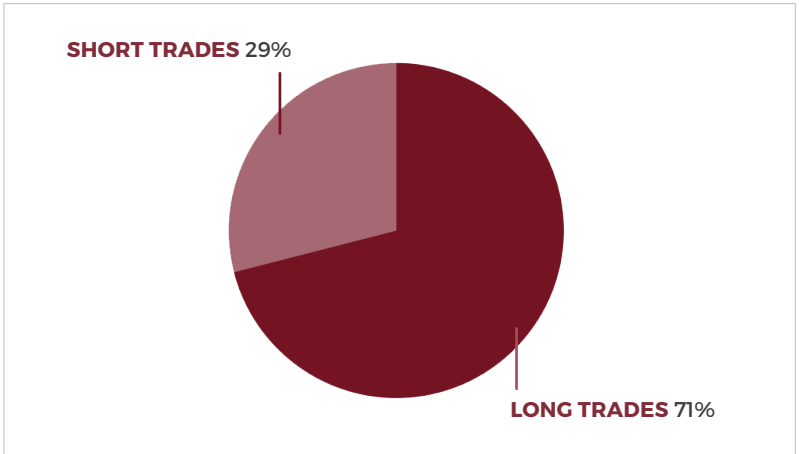
Trades / Weekday

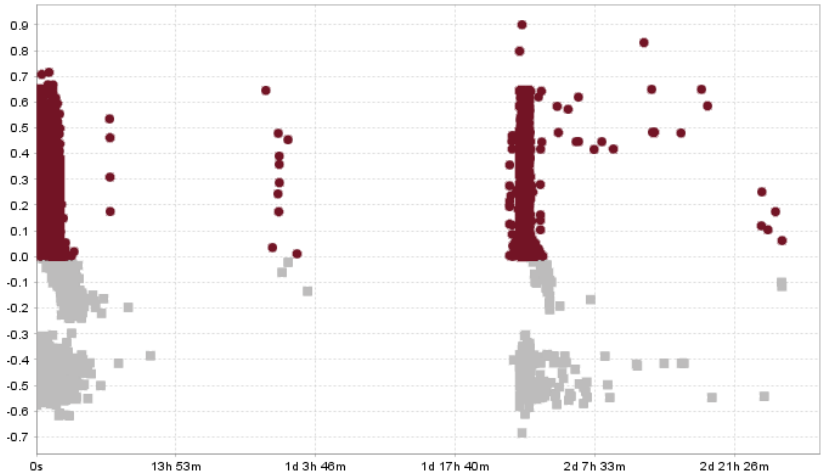


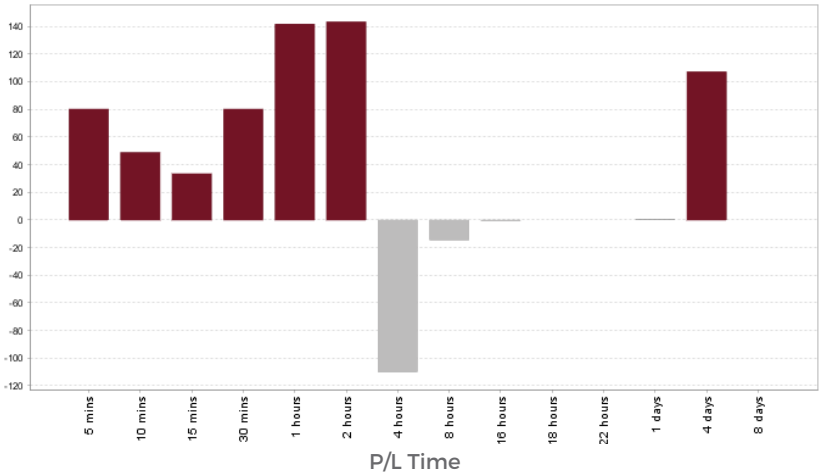
Trades / Time

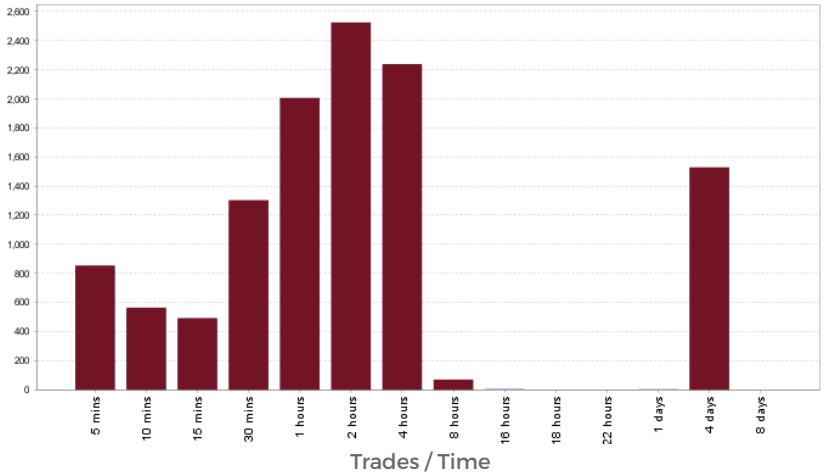


Trades / Year

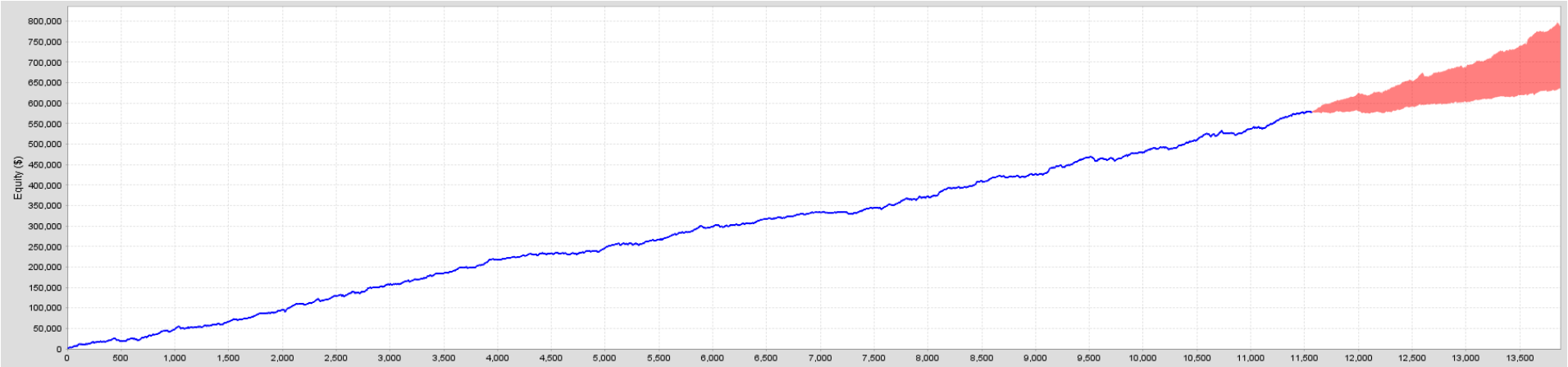

SHORT TRADES 29%
LONG TRADES 71%


0.9
0.8
0.7
0.6
0.5
0.4
0.3
0.2
0.1
0.0
-0.1
-0.2
-0.3
-0.4
-0.5
-0.6
-0.7
0s
13h 53m
1d 3h 46m
1d 17h 40m
2d 7h 33m
2d 21h 26m

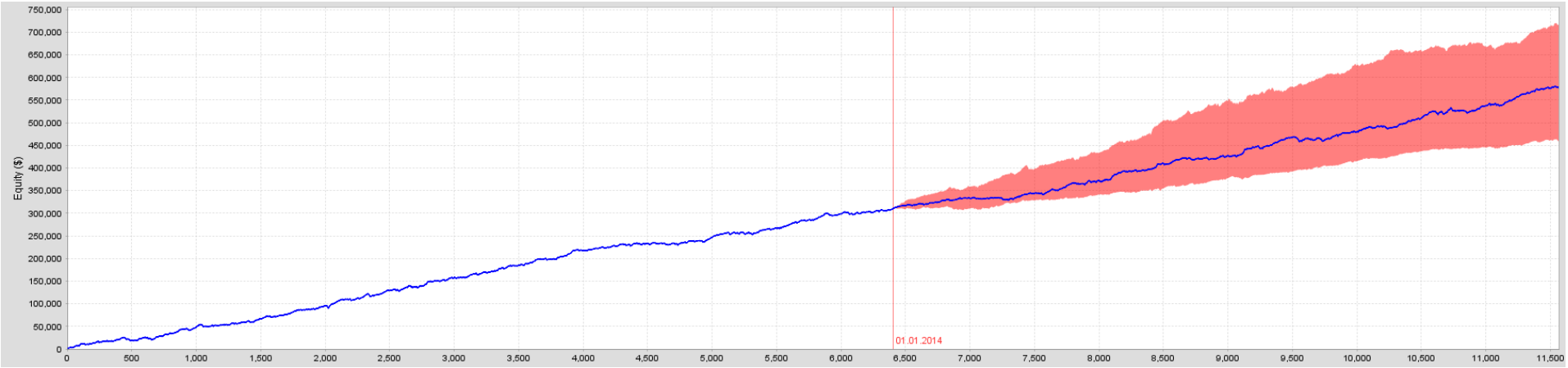

140
120
100
80
60
40
20
0
-20
-40
-60
-80
-100
-120
5 mins
10 mins
15 mins
30 mins
1 hours
2 hours
4 hours
8 hours
16 hours
18 hours
22 hours
1 days
4 days
8 days
P/L Time


2,600
2,400
2,200
2,000
1,800
1,600
1,400
1,200
1,000
800
600
400
200
0
5 mins
10 mins
15 mins
30 mins
1 hours
2 hours
4 hours
8 hours
16 hours
18 hours
22 hours
1 days
4 days
8 days
Trades / Time

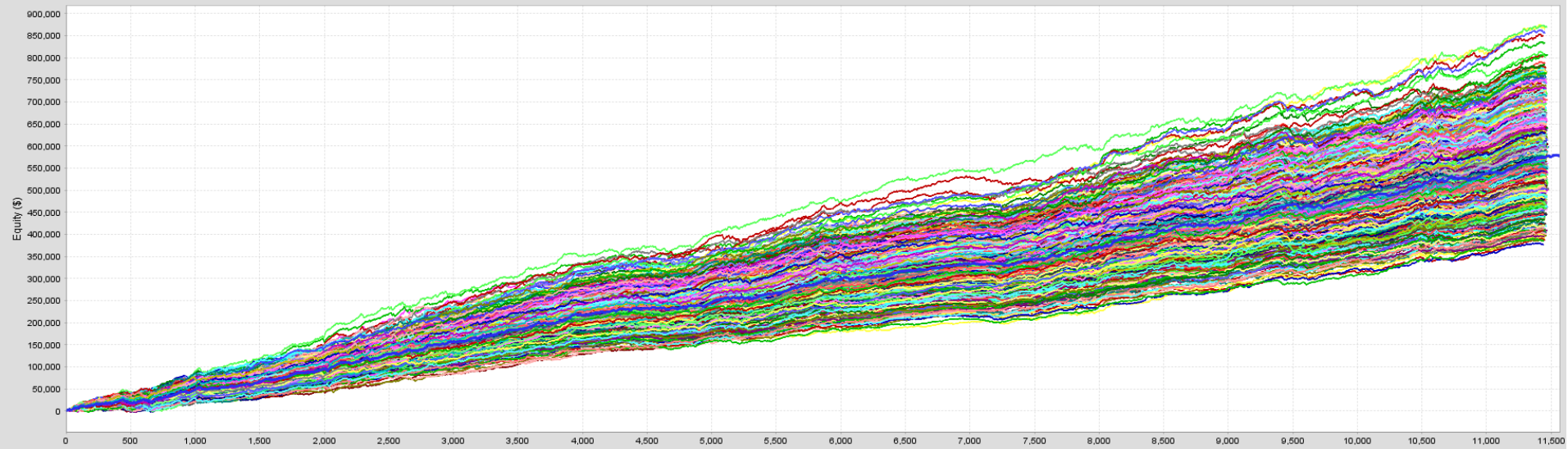
PREDICTION OF FUTURE TRADES



PREDICTION VERIFY



MONTECARLO SIMULATION



GORILLA

GORILLA

Gorilla is a strategy based on “Break Outs” that establishes several pending orders at the precedent maximums and minimums

This system is designed and optimized in different time frames of the most liquid traded pair: EURUSD.

FEATURES

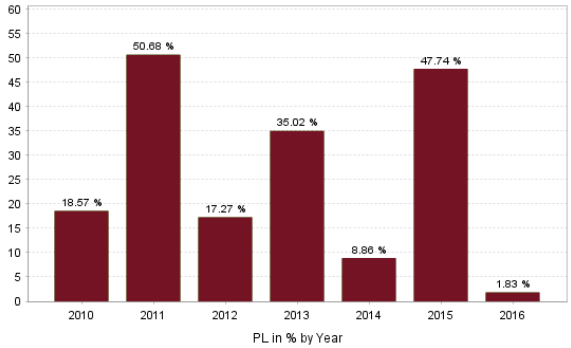
- **CURRENCIES:** EURUSD
- **TIMEFRAME**: M5, M15, M30, H1, H4, D1
- **SCHEDULE**: 00:00 – 23:59 (GMT)
- **OPERATING DAYS**: S-M-T-W-TH-F
- **SESSION**: Asian, European, American
- **STRATEGY TYPE**: One Shot: Break Out
- **MARKET RISK**: ***
- **TREND**: ProTrend
- **FILTERS**: Spread, Slippage

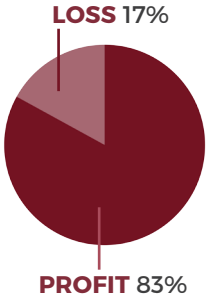
TOTAL PROFIT

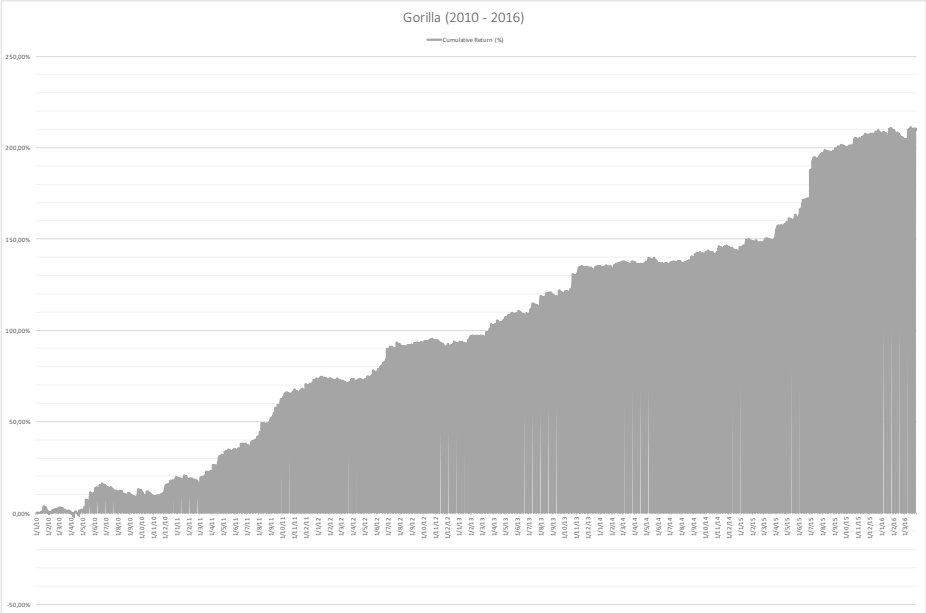
210,00 %

YEARLY AVG RETURN	**32,73 %**
MONTHLY AVG RETURN	**2,73 %**
DAILY AVG RETURN	**0,09 %**
TRADE AVG RETURN	**0,03 %**

EXPECTED MONTHLY RETURN	MAX. HISTORICAL DRAWDOWN	MAX. POSSIBLE OPEN TRADES	HISTORICAL EFFECTIVITY (%)	AHPR
1,21 %	7,85 %	8	44,01 %	0
MONTHLY VOLATILITY (ST. DESV)	**MAX. STAGNATION IN DAYS**	**MAX. LEVERAGE**	**RETURN STABILITY**	**EXPETANCY RATIO**
2,41 %	176	1:24	0,96	0,08
SHARP INDEX	**PROFIT FACTOR**	**AVG TRADES PER DAY**	**TIME SYMMETRY**	**Z-SCORE**
0,50	1,42	22	0,64	-69,43

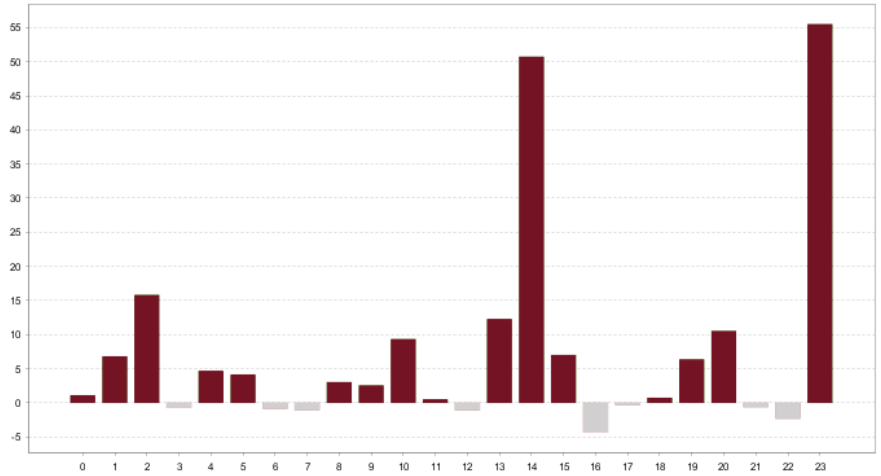




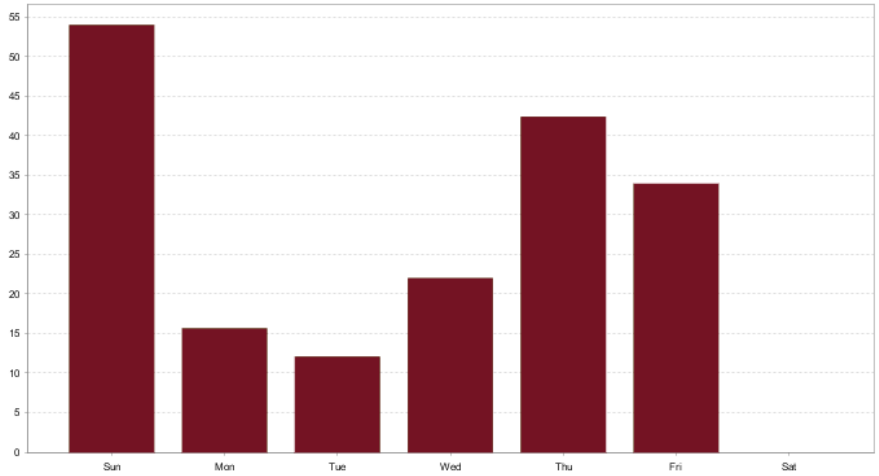


MONTHLY PERFORMANCE (%)

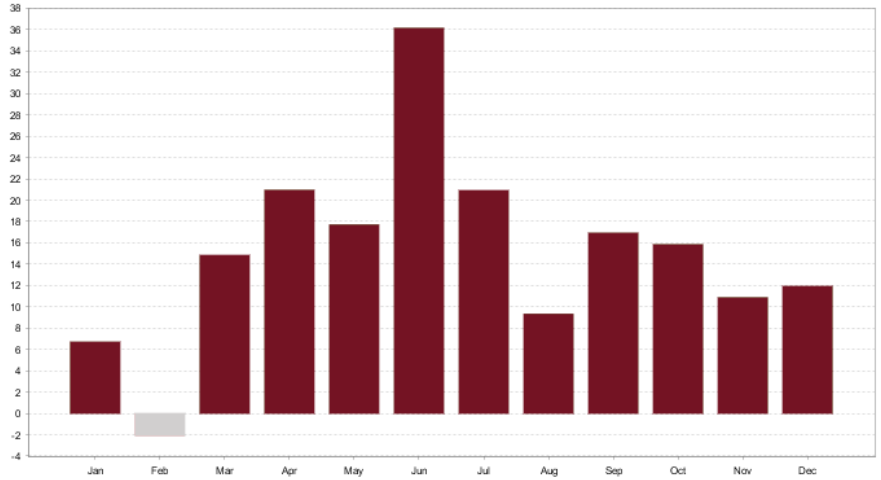
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	1.53	-3.47	3.52	1.29	-1.04	0	0	0	0	0	0	0	1.83
2015	3.15	-0.68	1.78	6.9	1.46	20.44	6.78	0.86	1.54	3.44	1.38	0.69	47.74
2014	-0.81	2.92	-0.47	0.32	0.02	-1.18	0.92	2.55	1.12	1.39	2.3	-0.22	8.86
2013	2.61	0.85	4.51	3.7	2.11	-0.85	8.44	0.46	0.24	8.74	3.73	0.46	35.02
2012	-0.16	-0.55	0.64	-0.38	2.6	11.98	2.49	-0.54	0.97	1.24	-2.45	1.43	17.27
2011	-0.57	-2.47	6.61	7.98	3.74	1.8	5.02	7.27	11.22	4.09	3.49	2.48	50.68
2010	0.95	1.29	-1.78	1.12	8.8	3.94	-2.75	-1.28	1.83	-3.07	2.42	7.09	18.57



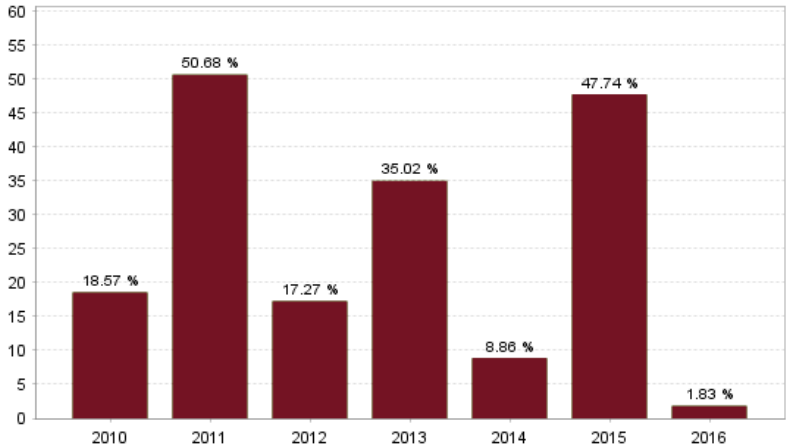
P/L Hour



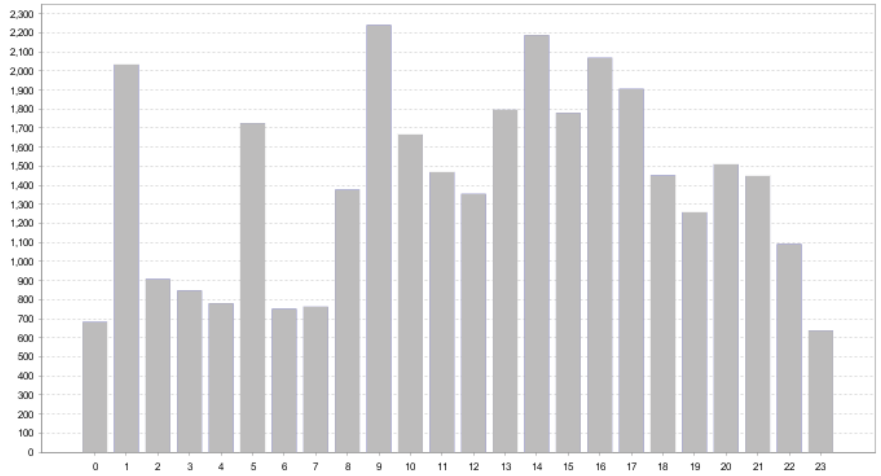
P/L Weekday



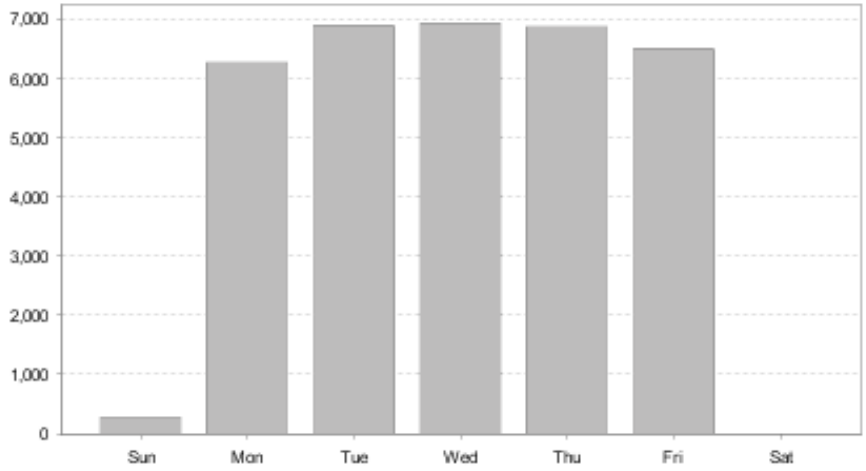
P/L Month



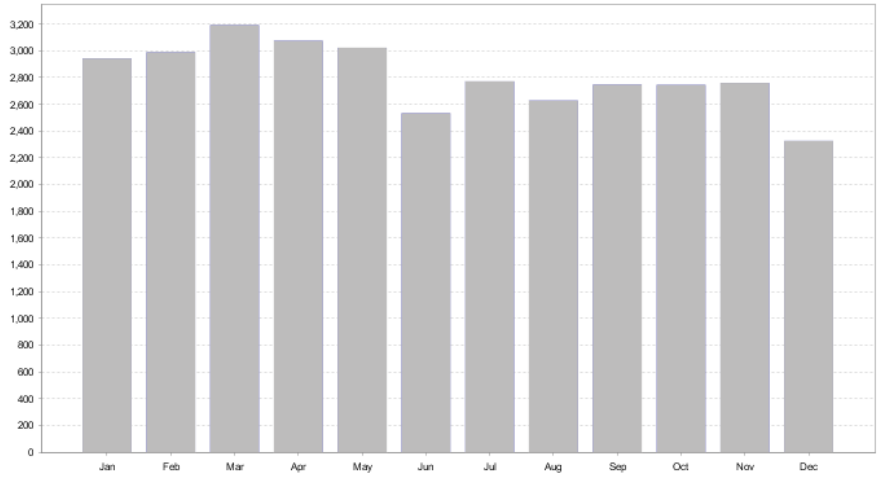
P/L in % by Year



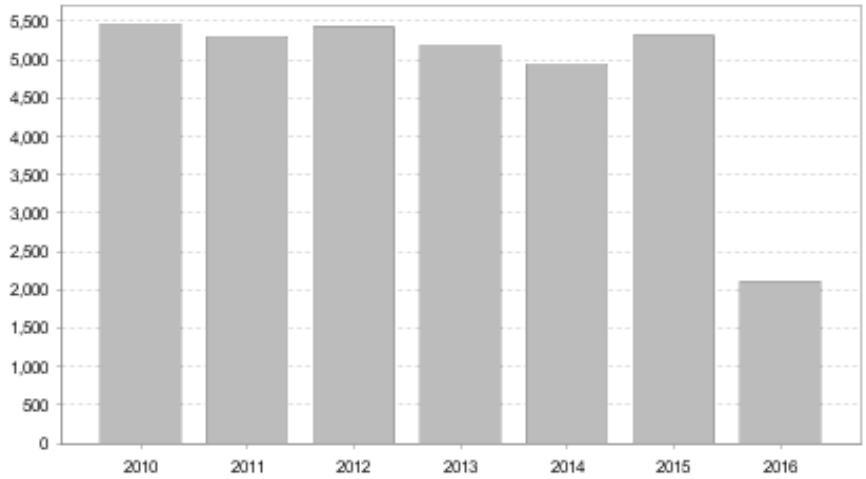
Trades / Hour



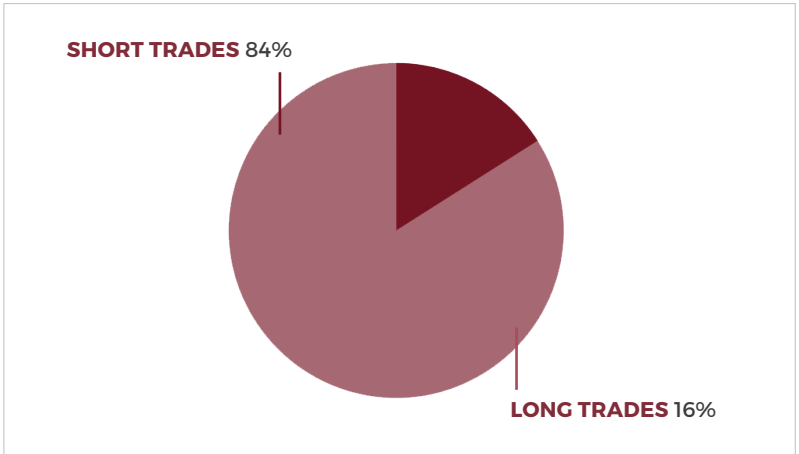
Trades / Weekday



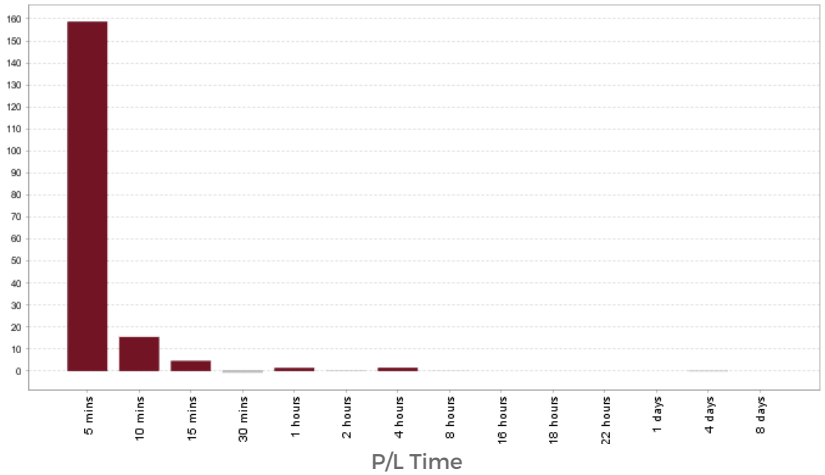
Trades / Time

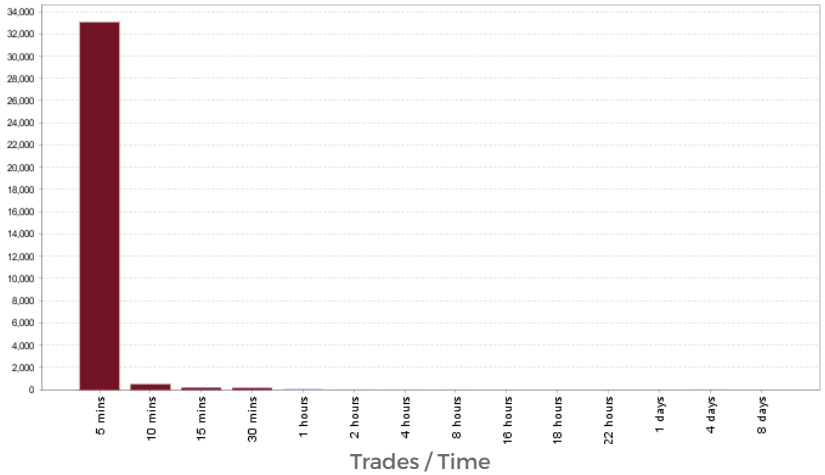


Trades / Year

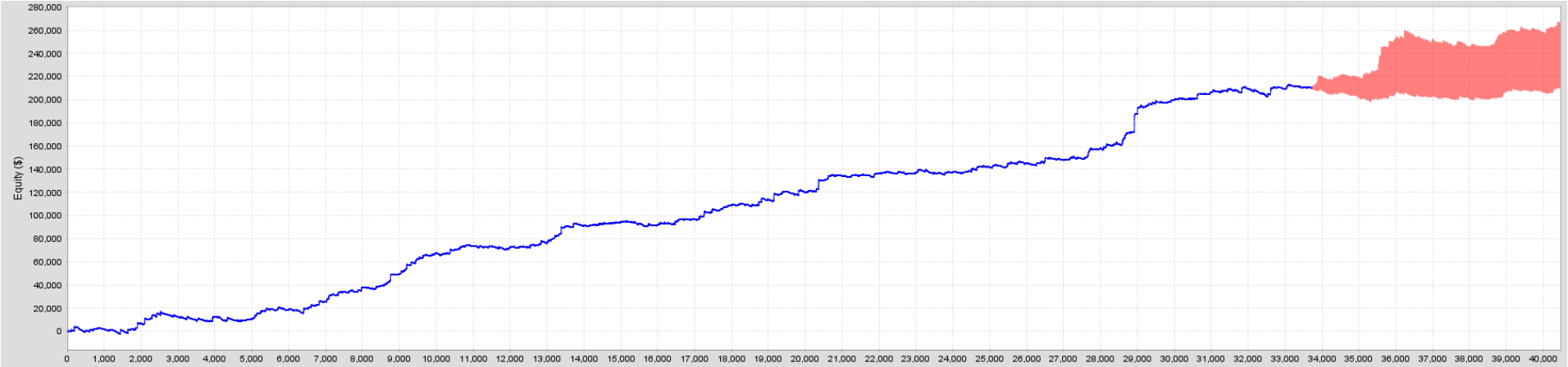

SHORT TRADES 84%
LONG TRADES 16%

3.2
3.0
2.8
2.6
2.4
2.2
2.0
1.8
1.6
1.4
1.2
1.0
0.8
0.6
0.4
0.2
0.0
-0.2
0s
13h 53m
1d 3h 46m
1d 17h 40m
2d 7h 33m
2d 21h 26m

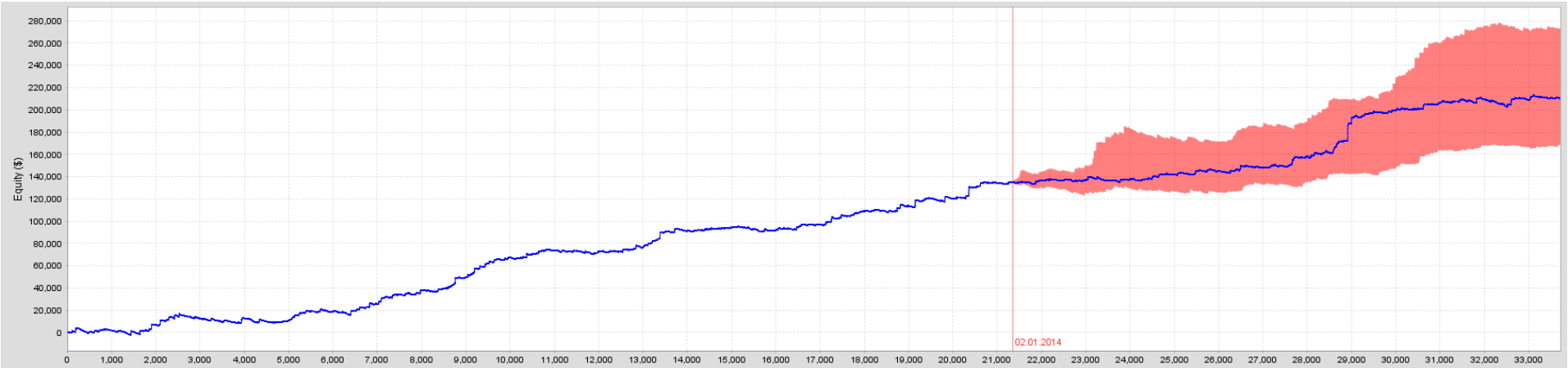

160
150
140
130
120
110
100
90
80
70
60
50
40
30
20
10
0
5 mins
10 mins
15 mins
30 mins
1 hours
2 hours
4 hours
8 hours
16 hours
18 hours
22 hours
1 days
4 days
8 days
P/L Time


34,000
32,000
30,000
28,000
26,000
24,000
22,000
20,000
18,000
16,000
14,000
12,000
10,000
8,000
6,000
4,000
2,000
0
5 mins
10 mins
15 mins
30 mins
1 hours
2 hours
4 hours
8 hours
16 hours
18 hours
22 hours
1 days
4 days
8 days
Trades / Time

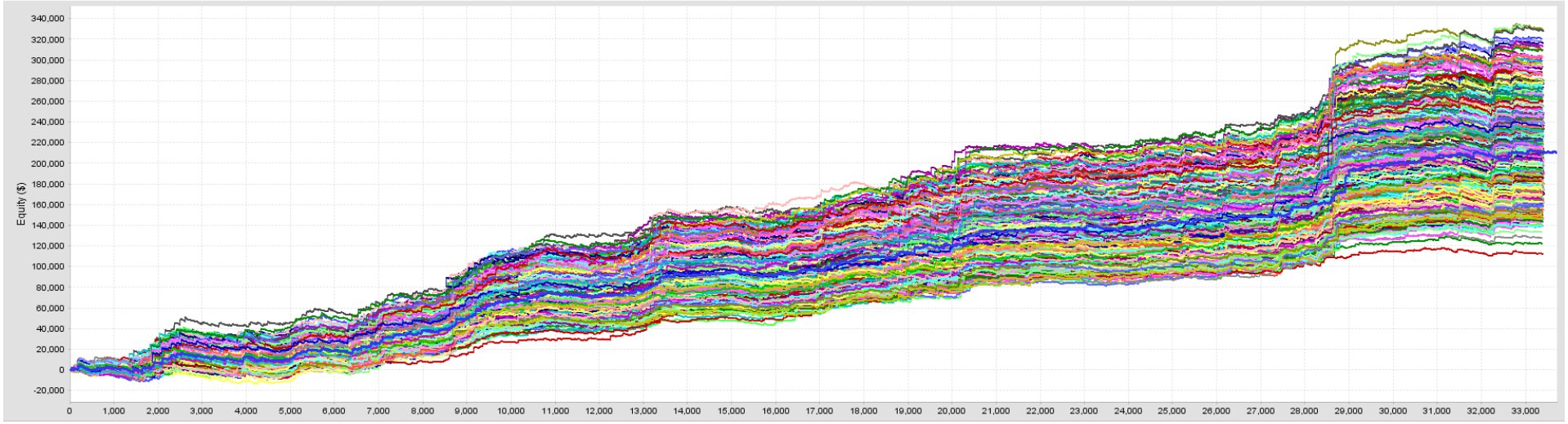
PREDICTION OF FUTURE TRADES



PREDICTION VERIFY



MONTECARLO SIMULATION



JAGUAR

JAGUAR

Jaguar is a counter-trend strategy, developed through a statistical study of price action on carefully selected pairs.

Thanks to this study, we have developed a system that defines areas of highly probable correction.

FEATURES

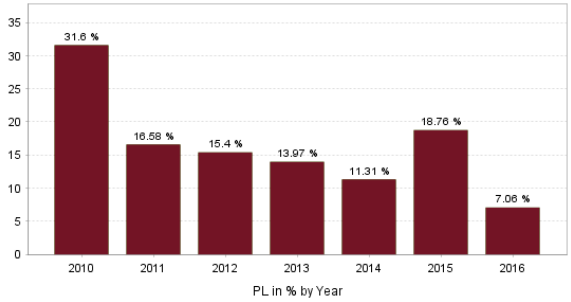
- **CURRENCIES:** AUDCAD, AUDNZD, NZDCAD
- **TIMEFRAME**: M5, M15
- **SCHEDULE**: 16:00 – 22:59 (GMT)
- **OPERATING DAYS**: S-M-W-TH-F
- **SESSION**: American, Pre-Asian
- **STRATEGY TYPE**: Multi-Order with Schedule
- **RISK**: ****
- **TREND**: CounterTrend, Range
- **FILTERS**: Schedule, Spread, News

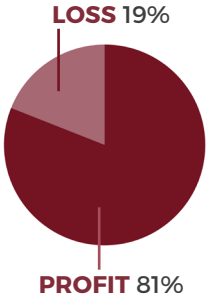
TOTAL PROFIT

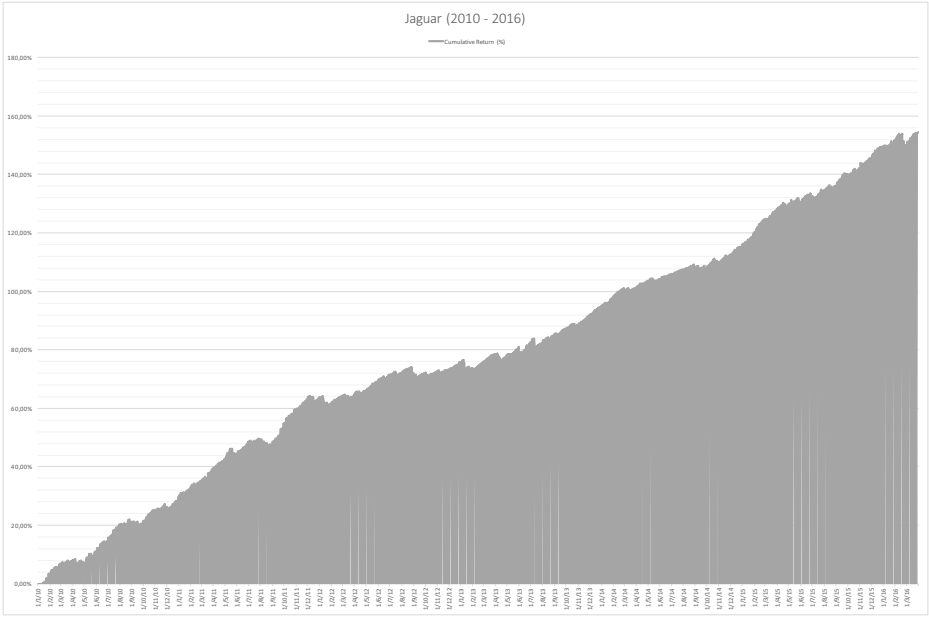
142,21 %

YEARLY AVG RETURN	**22,16 %**
MONTHLY AVG RETURN	**1,85 %**
DAILY AVG RETURN	**0,07 %**
TRADE AVG RETURN	**0,03 %**

EXPECTED MONTHLY RETURN	MAX. HISTORICAL DRAWDOWN	MAX. POSSIBLE OPEN TRADES	HISTORICAL EFFECTIVITY (%)	AHPR
1,01 %	2,39 %	∞	80,98 %	0,01
MONTHLY VOLATILITY (ST. DESV)	**MAX. STAGNATION IN DAYS**	**MAX. LEVERAGE**	**RETURN STABILITY**	**EXPETANCY RATIO**
1,01 %	91	1:10	0,97	0,19
SHARP INDEX	**PROFIT FACTOR**	**AVG TRADES PER DAY**	**TIME SYMMETRY**	**Z-SCORE**
1,01	2,04	8	0,82	-42,46

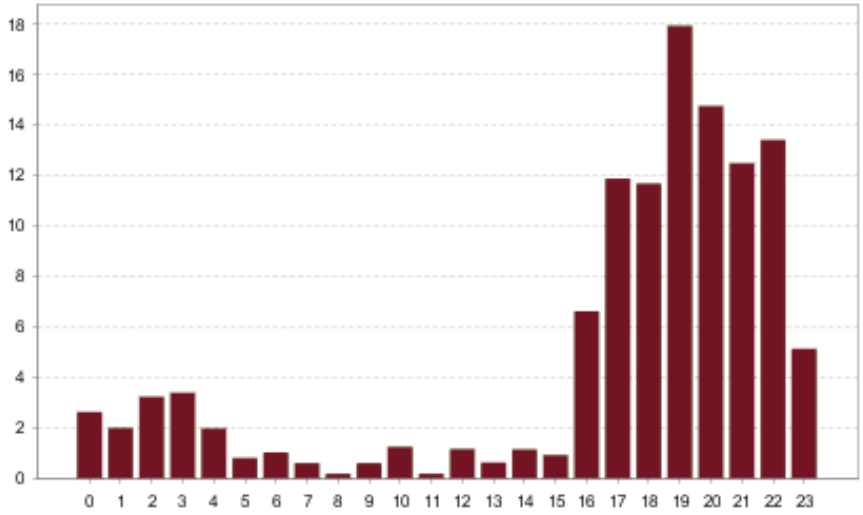




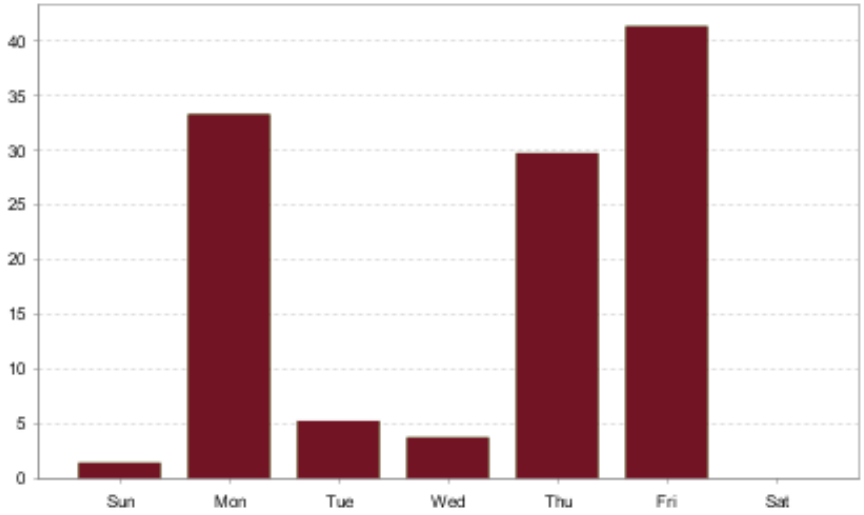


MONTHLY PERFORMANCE (%)

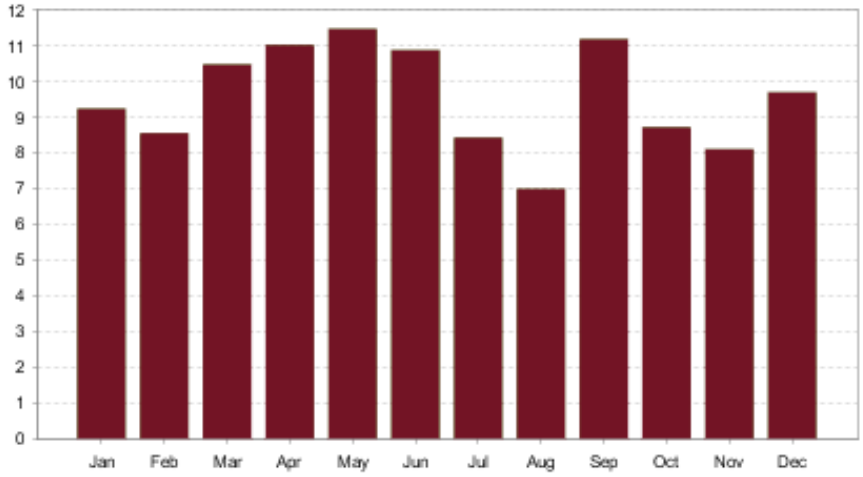
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	2.45	1.2	2.5	0.91	0	0	0	0	0	0	0	0	7.06
2015	1.55	-0.13	1.38	2.24	1.25	1.08	1.58	2.29	2.41	1.9	1.35	1.85	18.76
2014	-1.65	1.89	0.07	1.02	1.23	0.86	2.21	0.04	0.23	1.16	1.87	2.37	11.31
2013	0.5	0.2	2.29	1.27	1.66	1.47	0.41	2.33	1.57	1.18	-0.06	1.15	13.97
2012	1.25	3.11	-0.37	0.54	2.82	2.58	1.79	-0.95	0.79	2.33	2.44	-0.92	15.4
2011	2.77	-0.08	1.83	1.7	0.62	3.08	-0.68	1.02	3.34	-0.33	1.58	1.73	16.58
2010	2.36	2.36	2.77	3.33	3.88	1.8	3.11	2.27	2.83	2.47	0.91	3.51	31.6



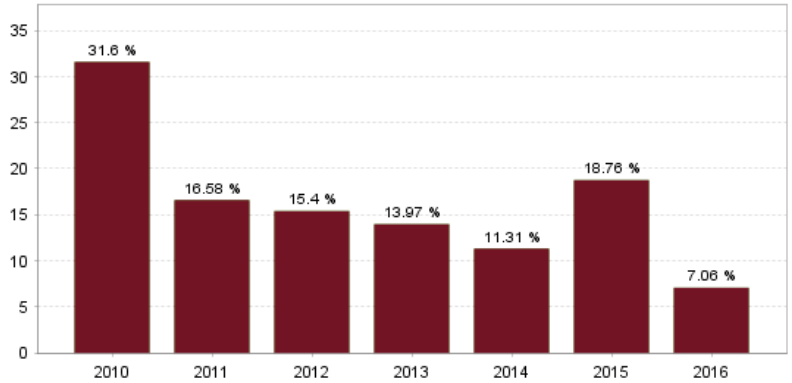
P/L Hour



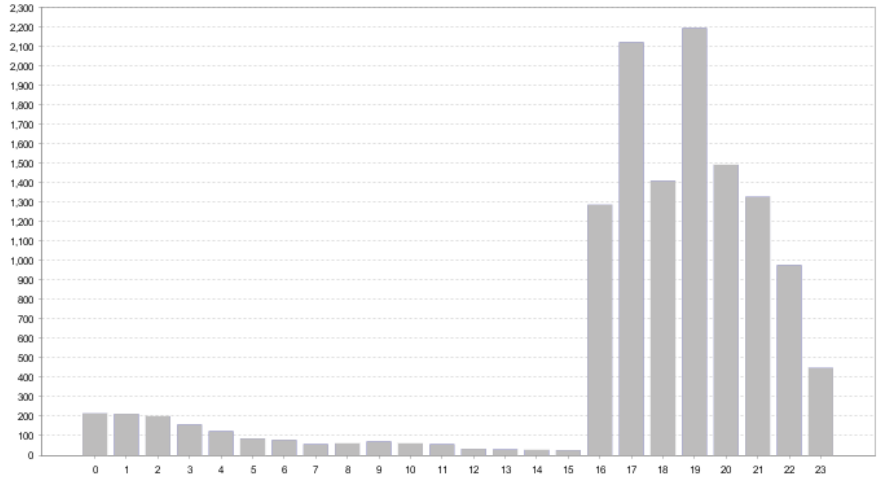
P/L Weekday



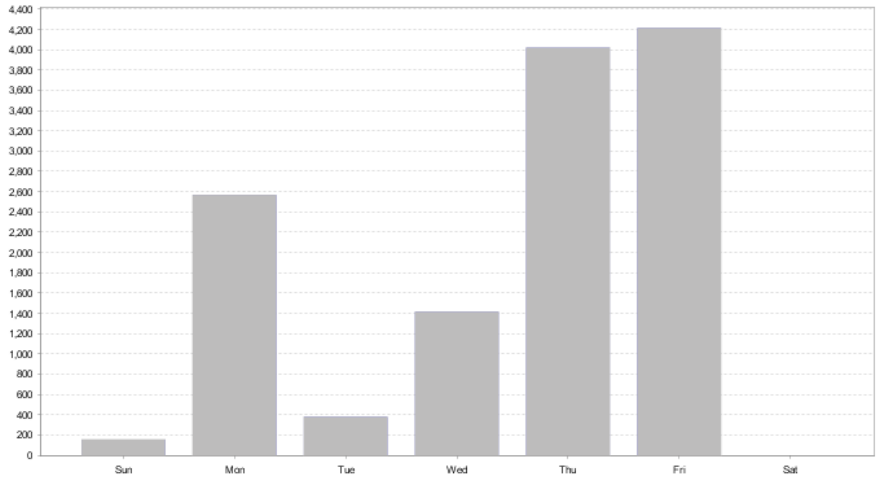
P/L Month



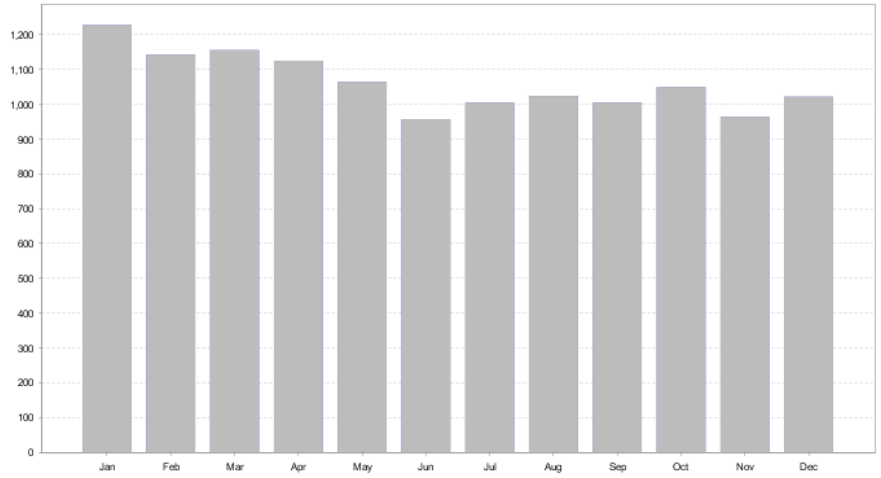
P/L in % by Year



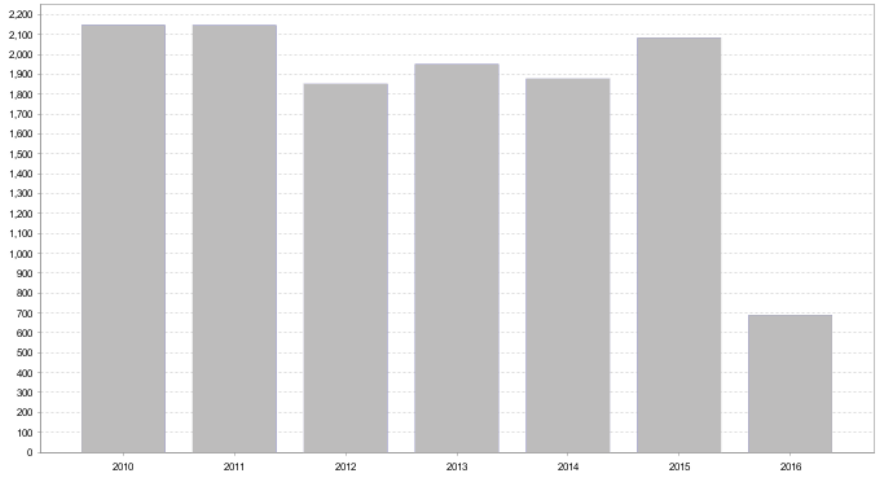
Trades / Hour



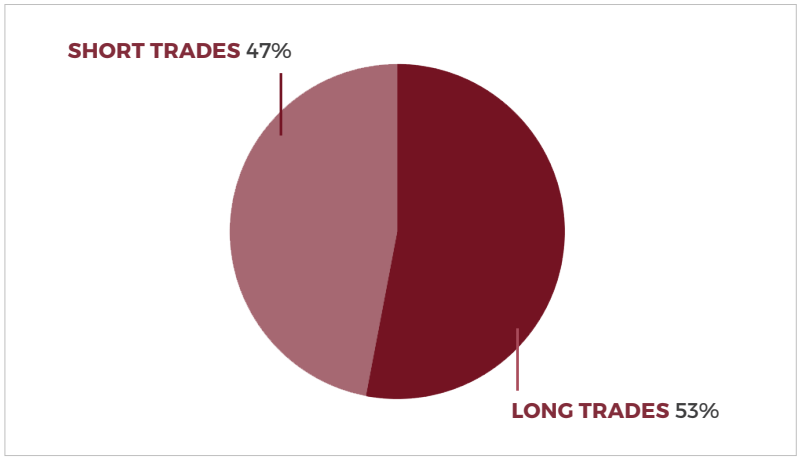
Trades / Weekday

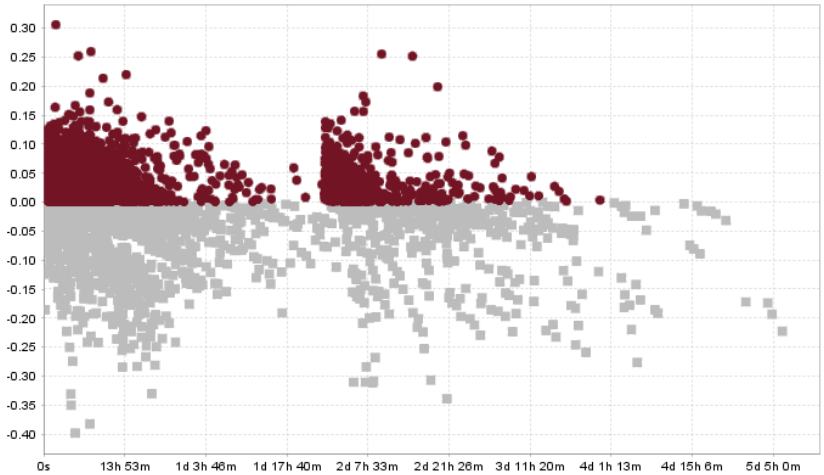


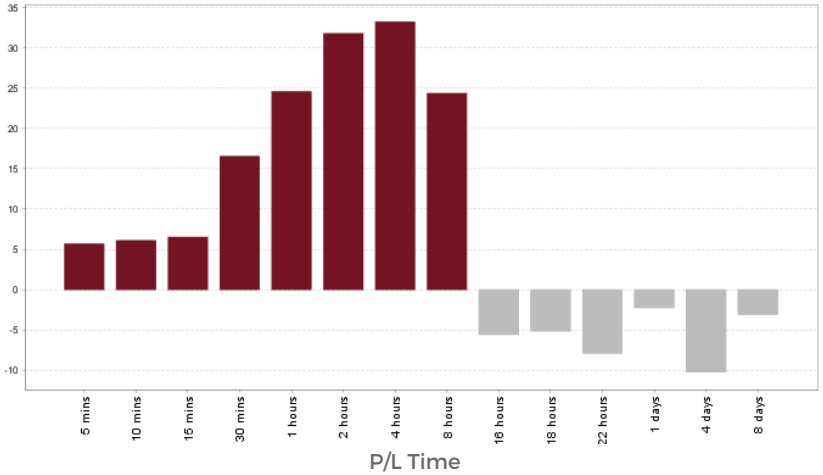
Trades / Time

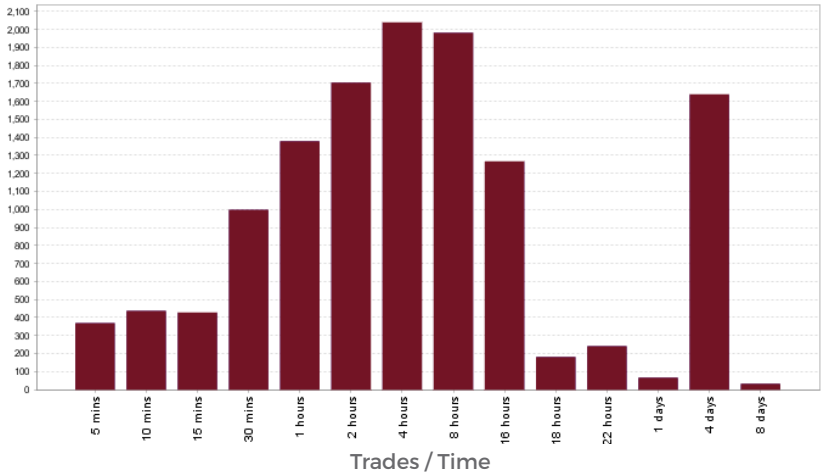


Trades / Year

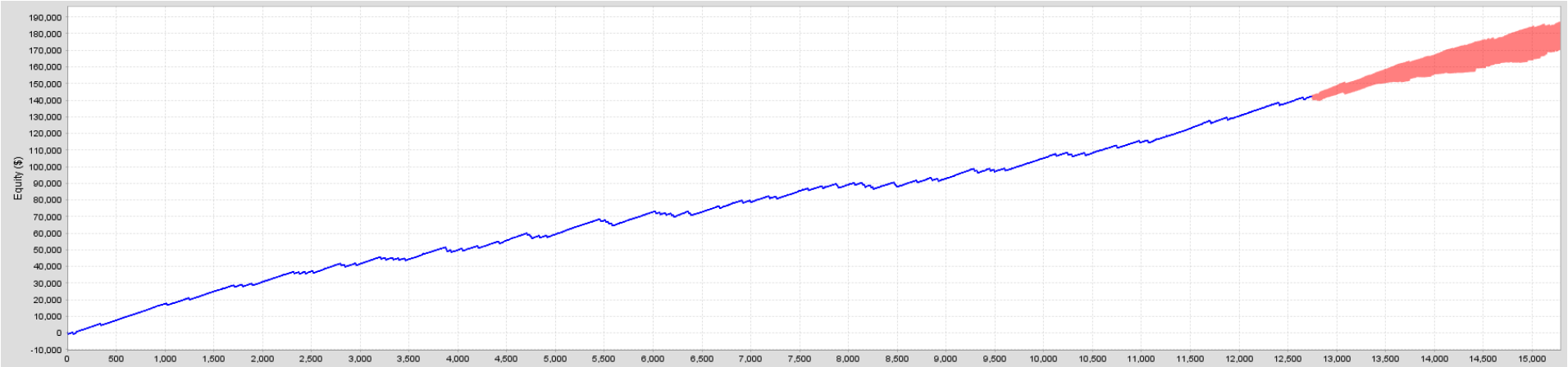

SHORT TRADES 47%
LONG TRADES 53%


0.30
0.25
0.20
0.15
0.10
0.05
0.00
-0.05
-0.10
-0.15
-0.20
-0.25
-0.30
-0.35
-0.40
0s
13h 53m
1d 3h 46m
1d 17h 40m
2d 7h 33m
2d 21h 26m
3d 11h 20m
4d 1h 13m
4d 15h 6m
5d 5h 0m

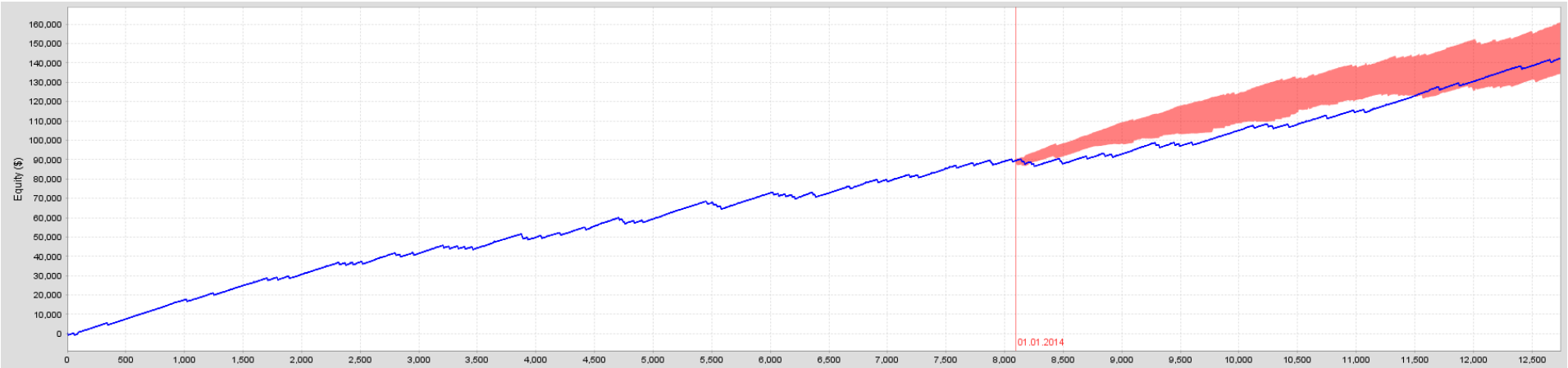

35
30
25
20
15
10
5
0
-5
-10
5 mins
10 mins
15 mins
30 mins
1 hours
2 hours
4 hours
8 hours
16 hours
18 hours
22 hours
1 days
4 days
8 days
P/L Time


2,100
2,000
1,900
1,800
1,700
1,600
1,500
1,400
1,300
1,200
1,100
1,000
900
800
700
600
500
400
300
200
100
0
5 mins
10 mins
15 mins
30 mins
1 hours
2 hours
4 hours
8 hours
16 hours
18 hours
22 hours
1 days
4 days
8 days
Trades / Time

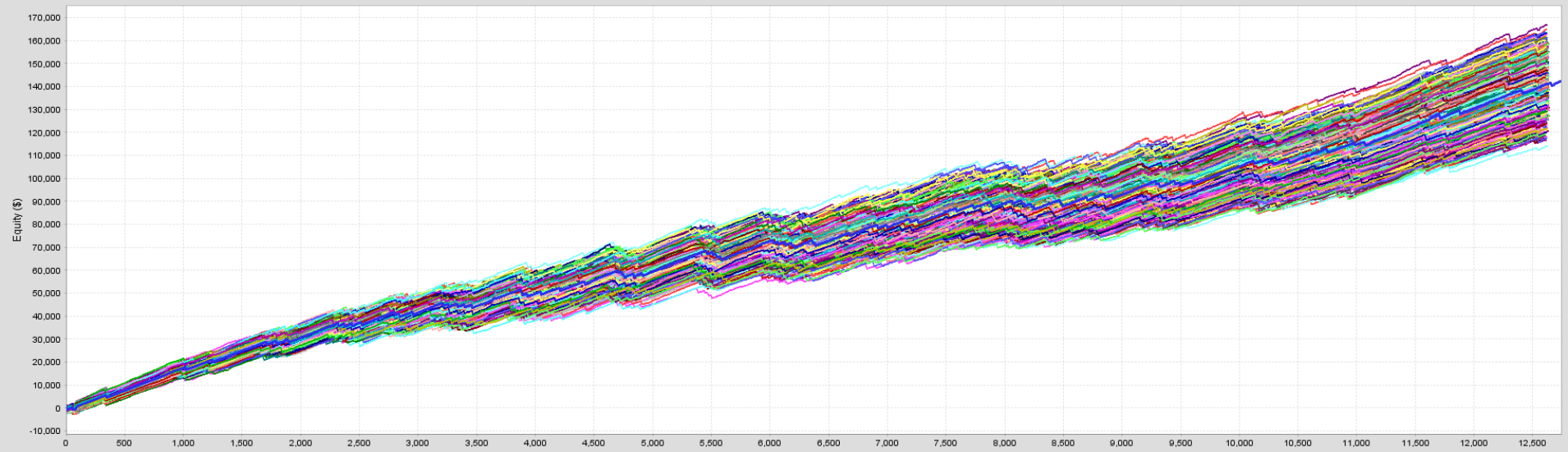
PREDICTION OF FUTURE TRADES



PREDICTION VERIFY



MONTECARLO SIMULATION



KANGAROO

KANGAROO

Kangaroo is a strategy that works on price volatility breaks with a dynamic “Stop Loss”that accompanies the price.

This risk management makes the profit of winning trades much bigger.

FEATURES

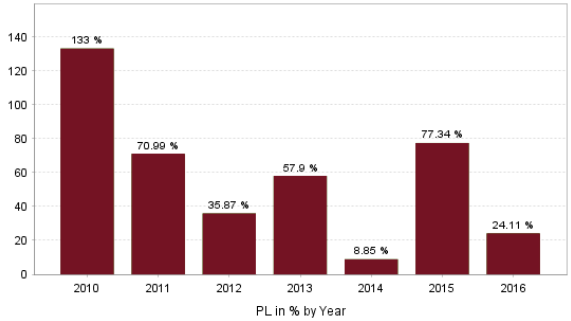
- **CURRENCIES:** EURUSD
- **TIMEFRAME**: M30
- **SCHEDULE**: 00:00 – 23:59 (GMT)
- **OPERATING DAYS**: S-M-T-W-TH-F
- **SESSION**: Asian, European, American
- **STRATEGY TYPE**: One Shot: Break Out
- **MARKET RISK**: ***
- **TREND**: ProTrend
- **FILTERS**: Spread, Slippage

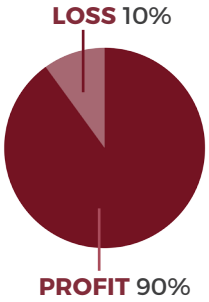
TOTAL PROFIT

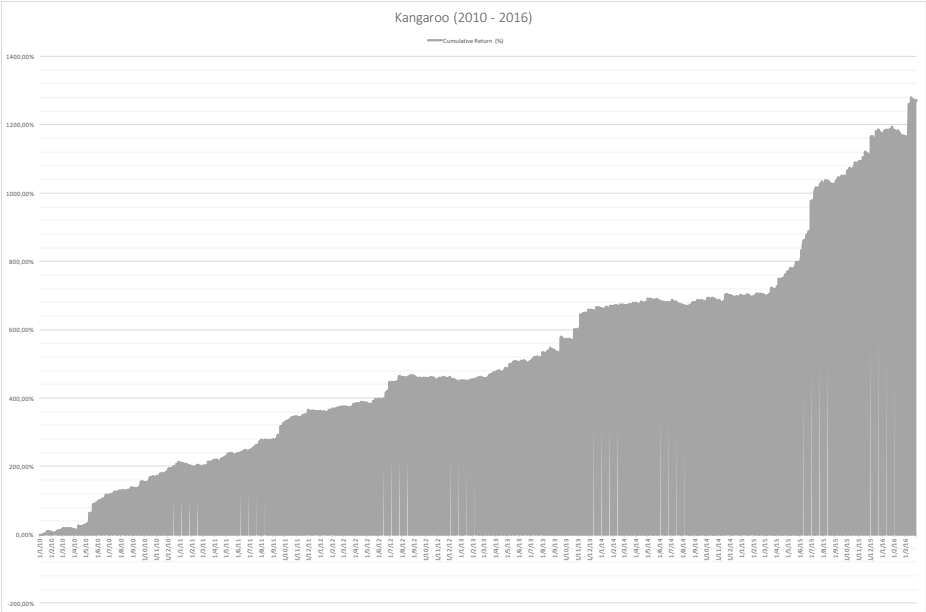
1348,00 %

YEARLY AVG RETURN	**210,15 %**
MONTHLY AVG RETURN	**17,51 %**
DAILY AVG RETURN	**0,63 %**
TRADE AVG RETURN	**0,14 %**

EXPECTED MONTHLY RETURN	MAX. HISTORICAL DRAWDOWN	MAX. POSSIBLE OPEN TRADES	HISTORICAL EFFECTIVITY (%)	AHPR
2,84 %	5,70 %	2	37,34 %	0,01
MONTHLY VOLATILITY (ST. DESV)	**MAX. STAGNATION IN DAYS**	**MAX. LEVERAGE**	**RETURN STABILITY**	**EXPETANCY RATIO**
6,63 %	199	1:20	0,87	0,08
SHARP INDEX	**PROFIT FACTOR**	**AVG TRADES PER DAY**	**TIME SYMMETRY**	**Z-SCORE**
0,43	1,93	20	0,68	-37,49

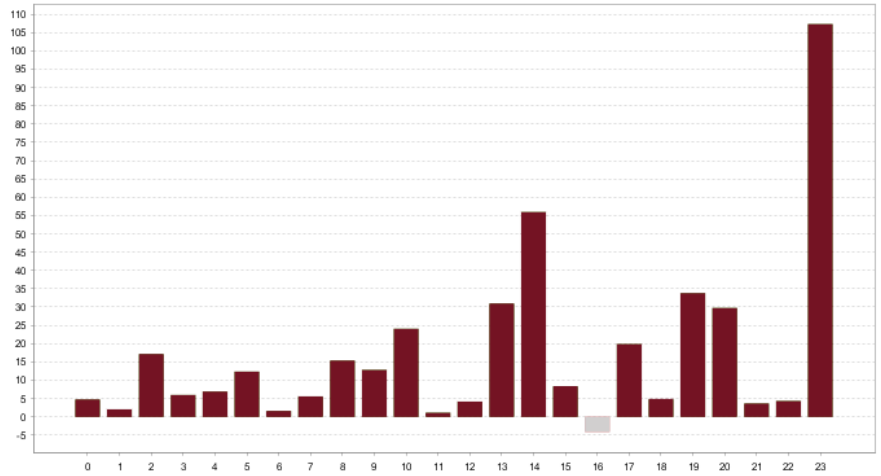




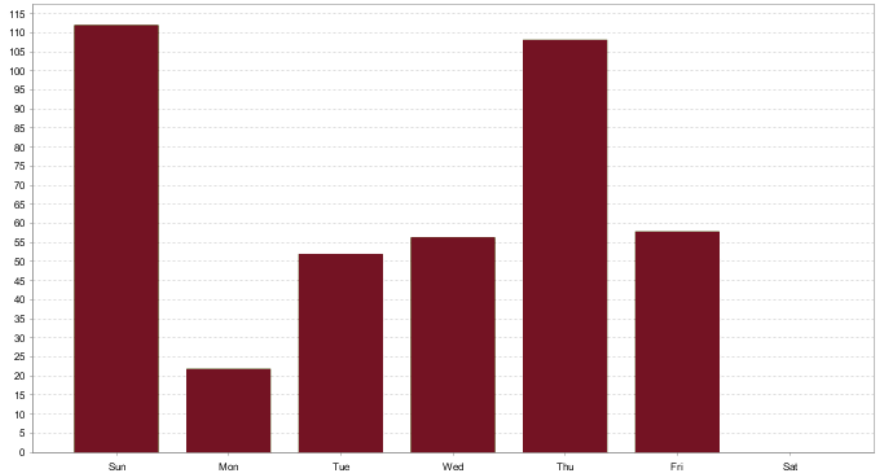


MONTHLY PERFORMANCE (%)

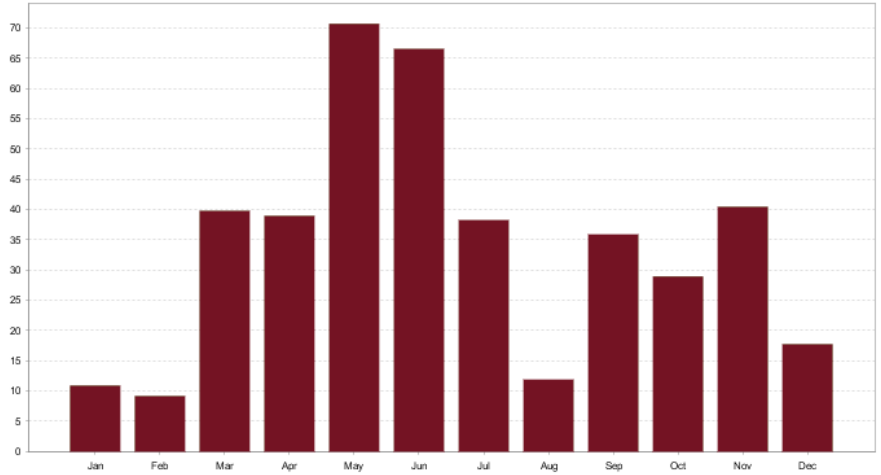
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	2.39	-2.81	14.22	7.4	2.91	0	0	0	0	0	0	0	24.11
2015	-0.67	1.09	3.77	10.45	4.75	29.68	7.34	-0.09	3.49	5.43	3.44	8.66	77.34
2014	1.72	0.75	0.88	1.76	0.28	-1.69	-1.18	1.68	0.78	0.3	3.83	-0.27	8.85
2013	1.01	0.92	5.92	3.69	5.03	0.81	7.62	1.93	7.78	8.5	13.52	1.17	57.9
2012	2.9	3.63	4.04	0.61	3.96	16.74	3.6	1.89	-1.81	-1.04	3.36	-2.01	35.87
2011	-5.52	0.04	9.42	5.81	3.72	7.05	15.01	1.73	18.98	7.96	7.78	-1	70.99
2010	8.97	5.44	1.44	9.14	49.99	13.88	5.76	4.62	6.53	7.7	8.43	11.09	133



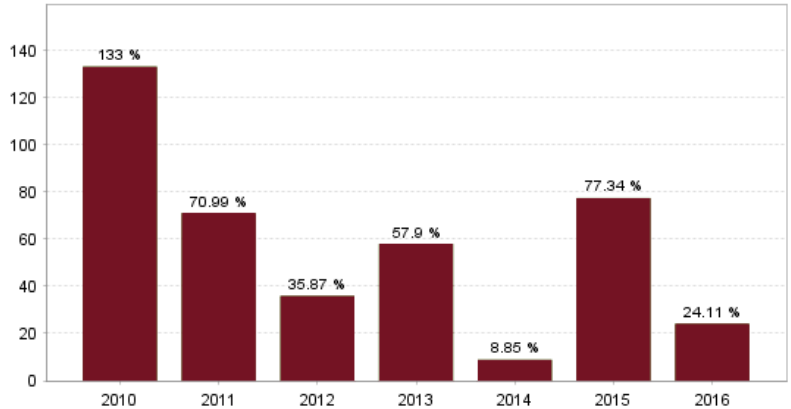
P/L Hour



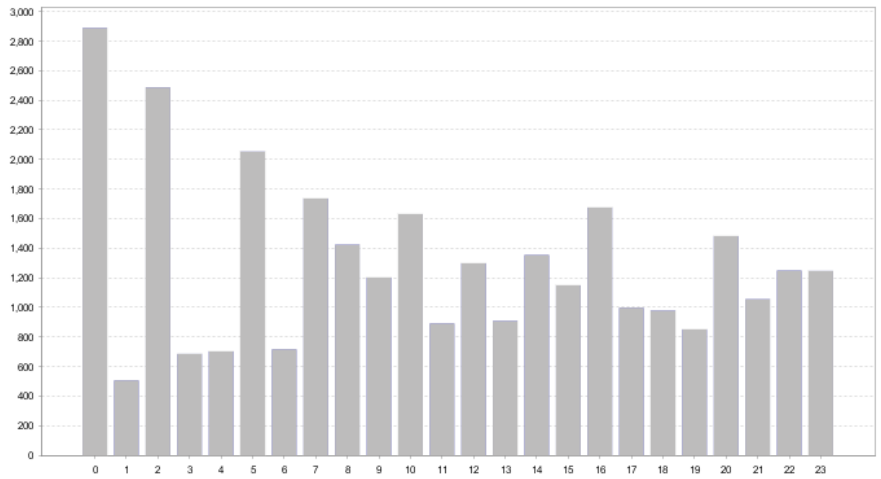
P/L Weekday



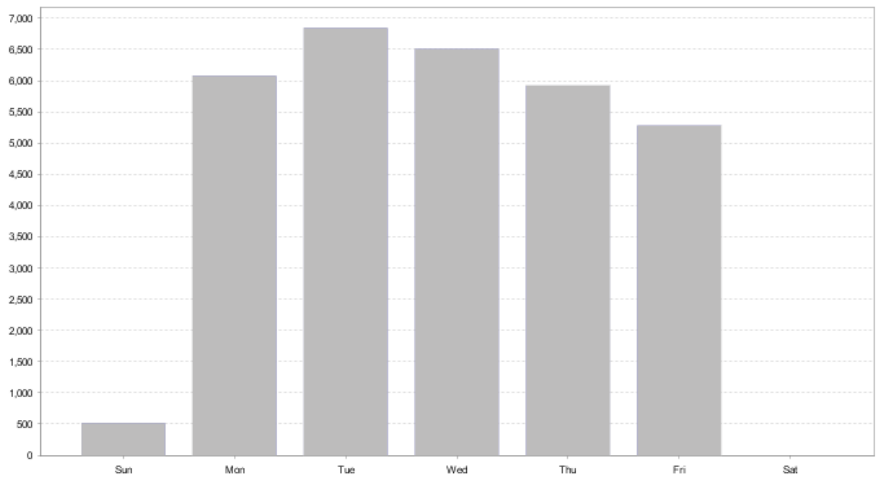
P/L Month



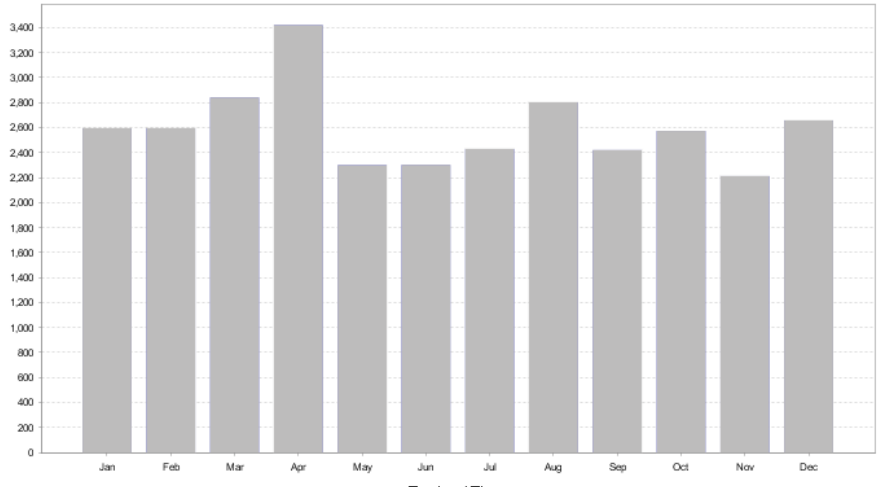
P/L in % by Year



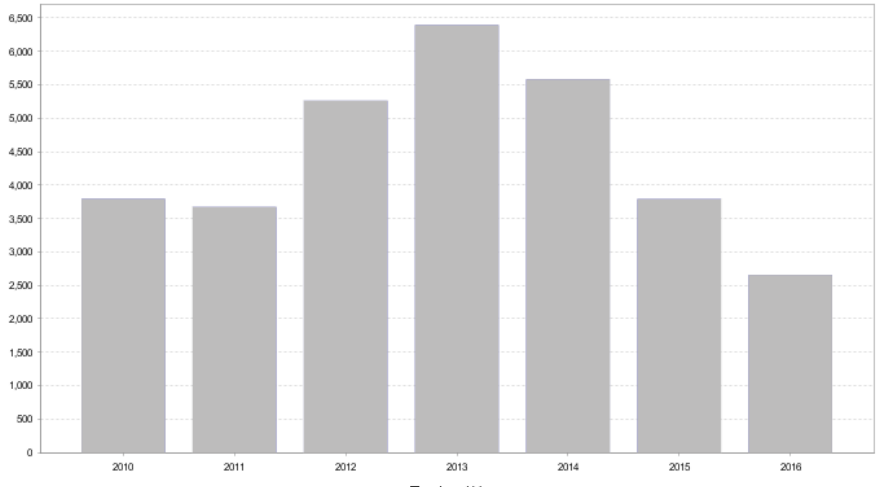
Trades / Hour



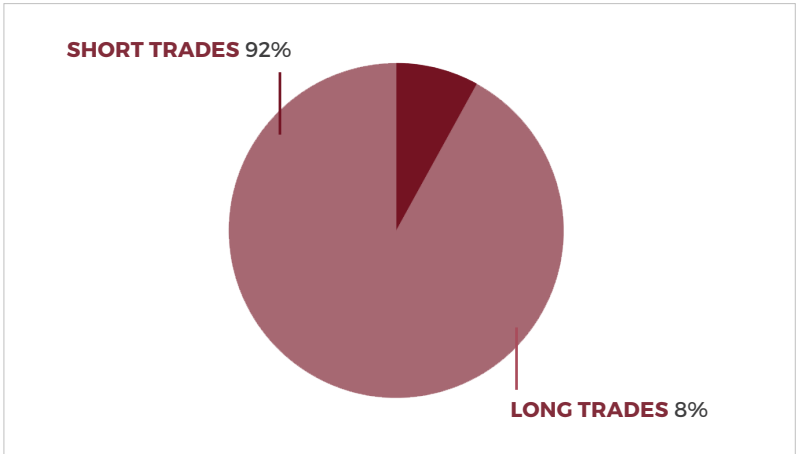
Trades / Weekday

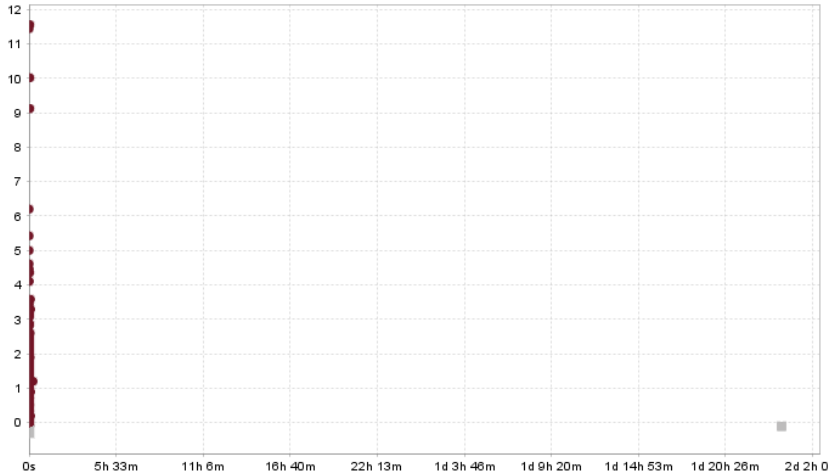


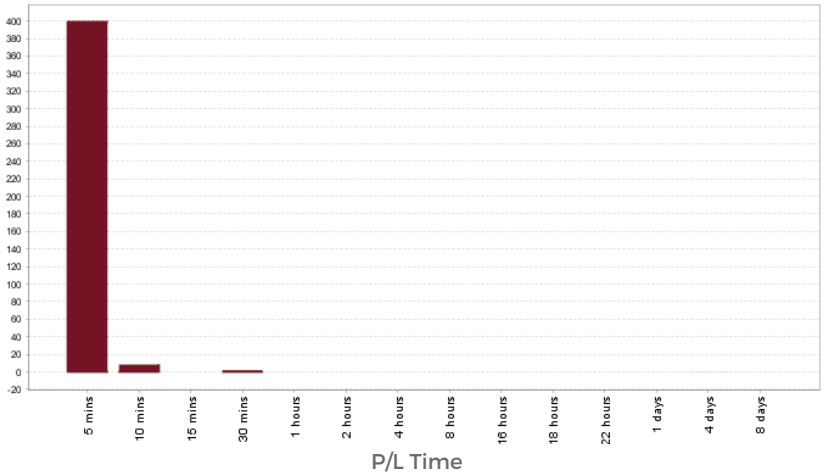
Trades / Time

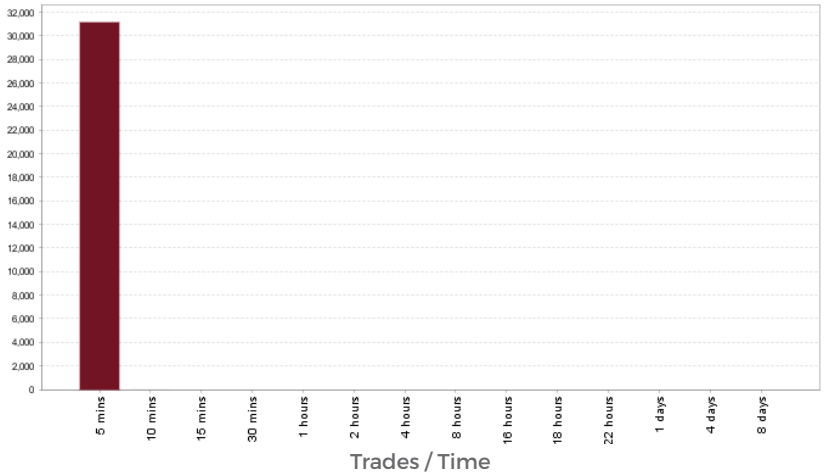


Trades / Year

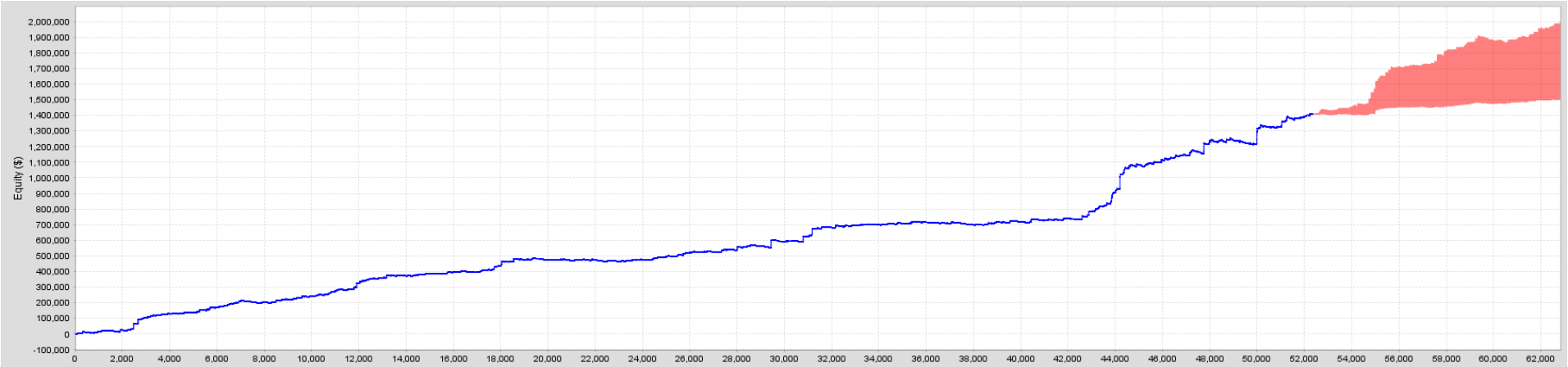

SHORT TRADES 92%
LONG TRADES 8%


12
11
10
9
8
7
6
5
4
3
2
1
0
0s
5h 33m
11h 6m
16h 40m
22h 13m
1d 3h 46m
1d 9h 20m
1d 14h 53m
1d 20h 26m
2d 2h 0

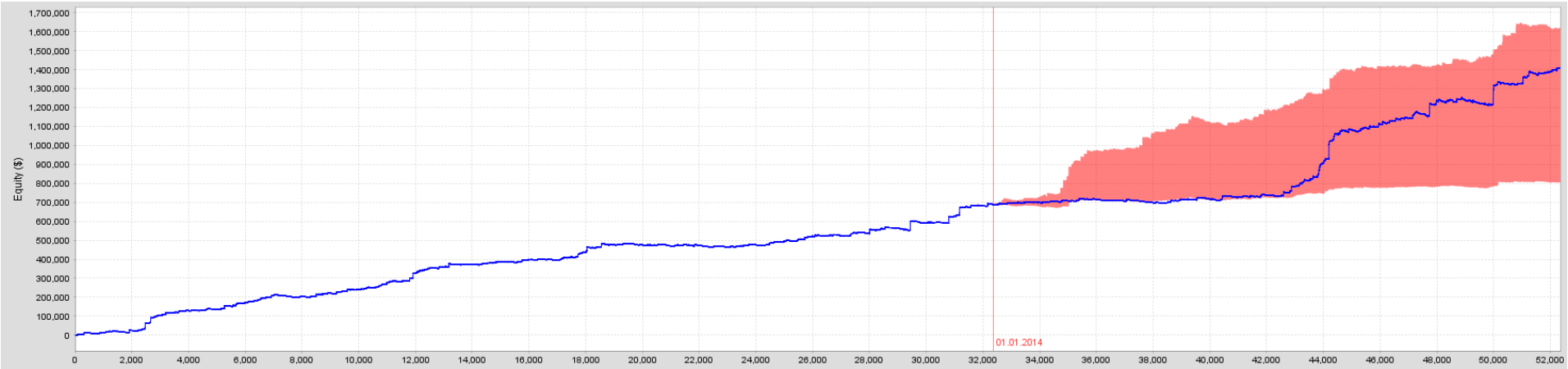

400
380
360
340
320
300
280
260
240
220
200
180
160
140
120
100
80
60
40
20
0
-20
5 mins
10 mins
15 mins
30 mins
1 hours
2 hours
4 hours
8 hours
16 hours
18 hours
22 hours
1 days
4 days
8 days
P/L Time


32,000
30,000
28,000
26,000
24,000
22,000
20,000
18,000
16,000
14,000
12,000
10,000
8,000
6,000
4,000
2,000
0
5 mins
10 mins
15 mins
30 mins
1 hours
2 hours
4 hours
8 hours
16 hours
18 hours
22 hours
1 days
4 days
8 days
Trades / Time

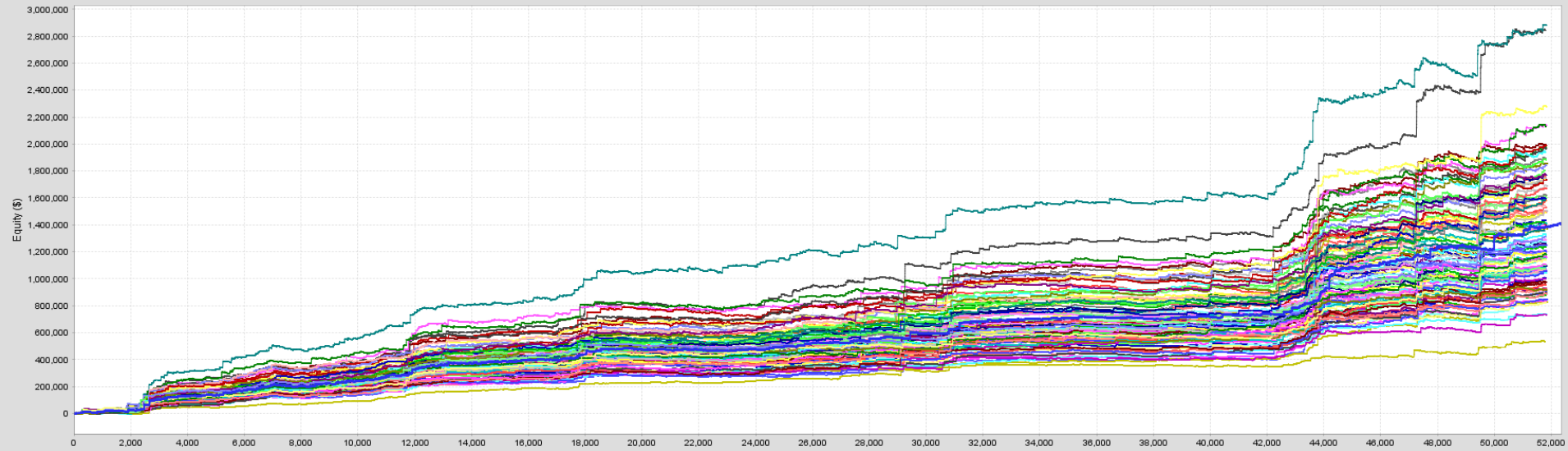
PREDICTION OF FUTURE TRADES



PREDICTION VERIFY



MONTECARLO SIMULATION



LEOPARD

LEOPARD

Leopard is a coverage system that executes several orders within a range. It is extremely effective in range markets.

When the price breaks the side to start a trend, Leopard "freeze" its positions until the market returns to indecision.

FEATURES

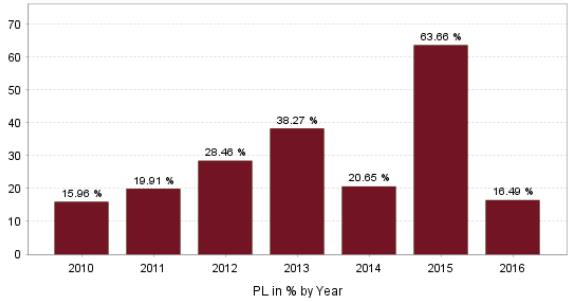
- **CURRENCIES:** EURUSD, NZDCAD
- **TIMEFRAME**: M15
- **SCHEDULE**: 00:00 – 23:59 (GMT)
- **OPERATING DAYS**: S-M-T-W-TH-F
- **SESSION**: Asian, European, American
- **STRATEGY TYPE**: Multi-Order
- **MARKET RISK**: *****
- **TREND**: CounterTrend, Range
- **FILTERS**: Spread, Volatility, Hedging, Weekend Out

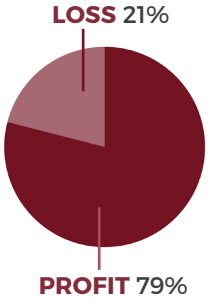
TOTAL PROFIT

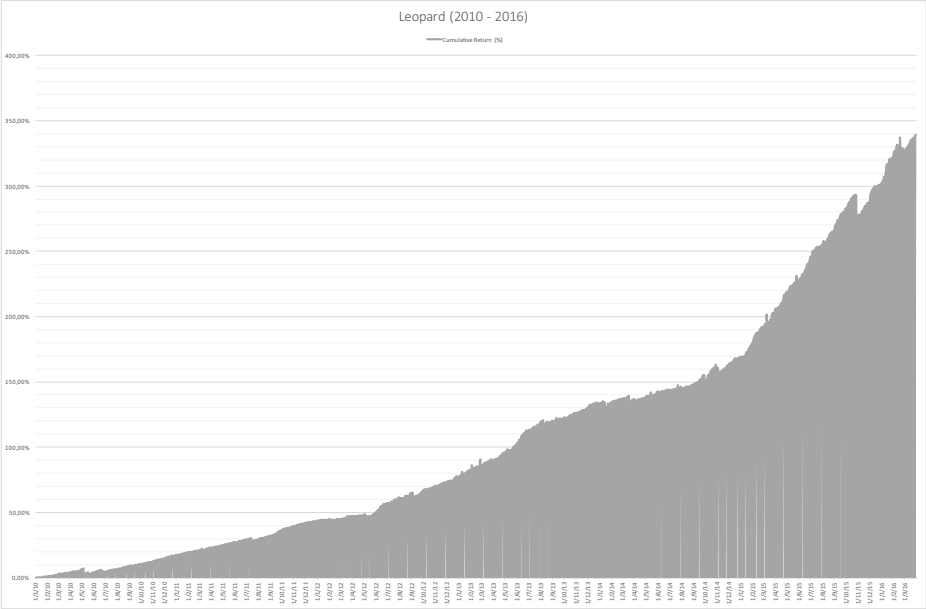
345,80 %

YEARLY AVG RETURN	**54,60 %**
MONTHLY AVG RETURN	**4,55 %**
DAILY AVG RETURN	**0,15 %**
TRADE AVG RETURN	**0,02 %**

EXPECTED MONTHLY RETURN	MAX. HISTORICAL DRAWDOWN	MAX. POSSIBLE OPEN TRADES	HISTORICAL EFFECTIVITY (%)	AHPR
1,03 %	4,99 %	∞	78,71 %	0
MONTHLY VOLATILITY (ST. DESV)	**MAX. STAGNATION IN DAYS**	**MAX. LEVERAGE**	**RETURN STABILITY**	**EXPETANCY RATIO**
1,43 %	92	1:10	0,82	0,07
SHARP INDEX	**PROFIT FACTOR**	**AVG TRADES PER DAY**	**TIME SYMMETRY**	**Z-SCORE**
0,72	2,12	59	0,24	-261,74

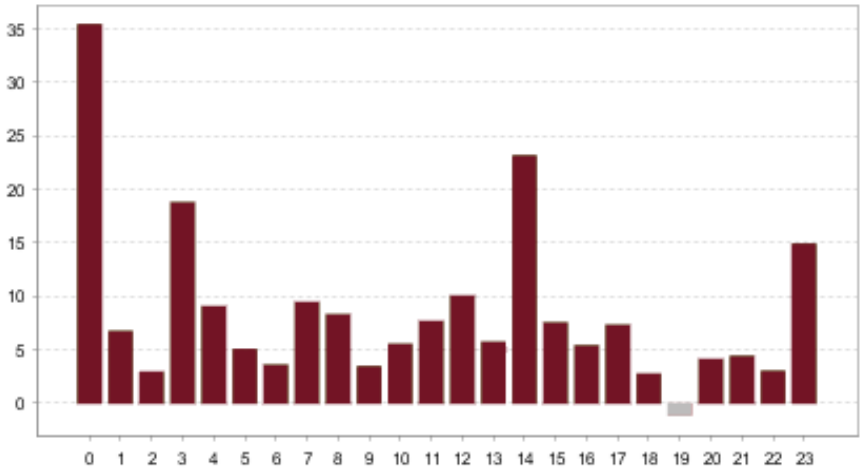




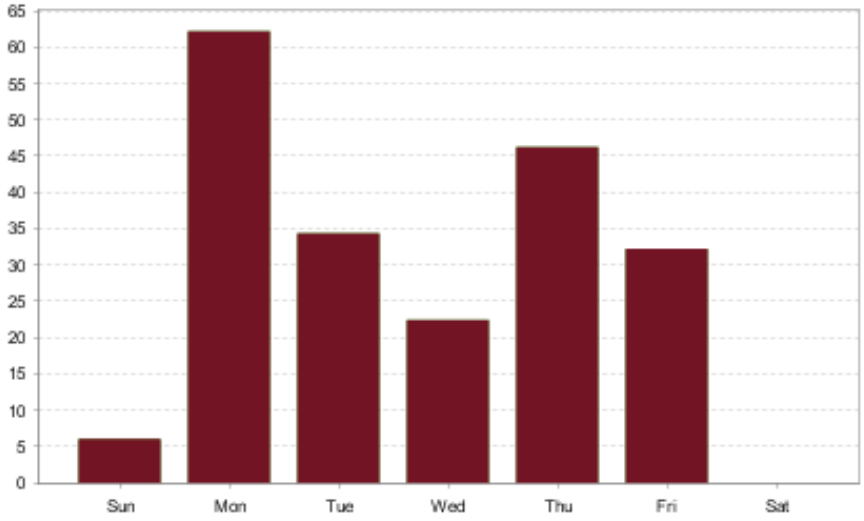


MONTHLY PERFORMANCE (%)

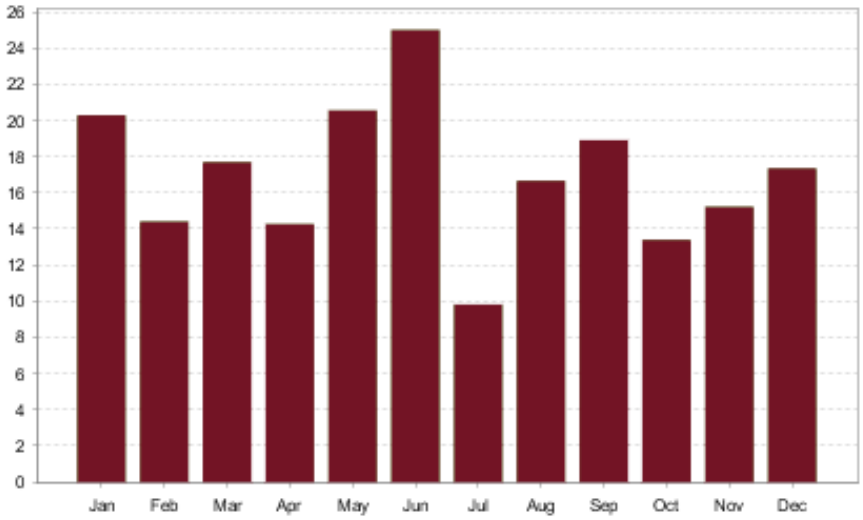
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	7.94	0.86	3.67	4.01	0	0	0	0	0	0	0	0	16.49
2015	6.1	6.11	5.71	3.33	10.28	7.91	1.9	8.21	6.65	-2.86	4.57	5.73	63.66
2014	-0.35	2.27	0.31	0.68	2.51	0.73	-0.23	2.55	0.12	7.56	1.6	2.91	20.65
2013	3.43	2.59	2.41	4.5	5.16	6.45	3.61	-0.62	3.6	1.97	2.72	2.46	38.27
2012	0.66	0.57	1.39	0.76	0.72	7.45	2.61	2.09	3.81	2.86	2.62	2.92	28.46
2011	1.7	0.69	2.38	1.35	1.51	2.06	-0.15	2.29	3.22	2.2	1.76	0.91	19.91
2010	0.8	1.29	1.81	-0.38	0.37	0.39	2.06	2.12	1.5	1.65	1.93	2.42	15.96



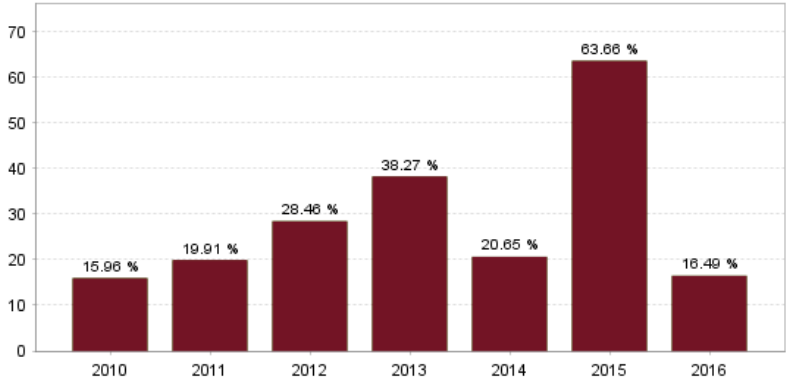
P/L Hour



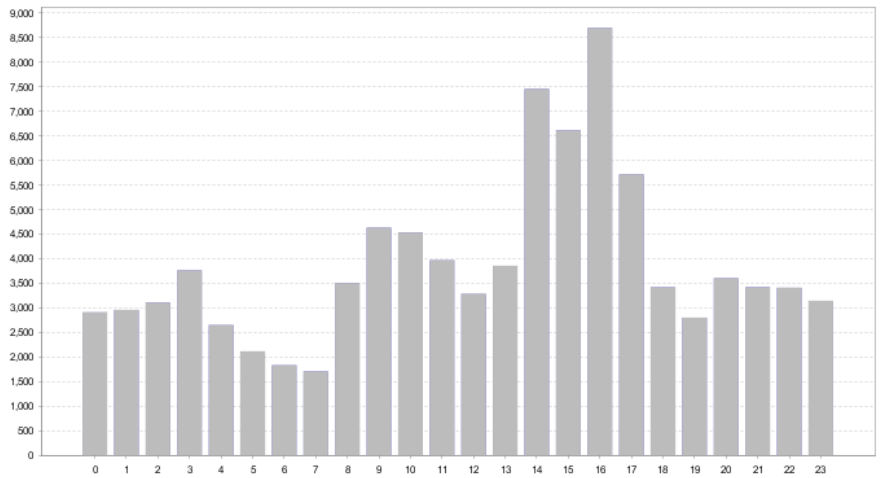
P/L Weekday



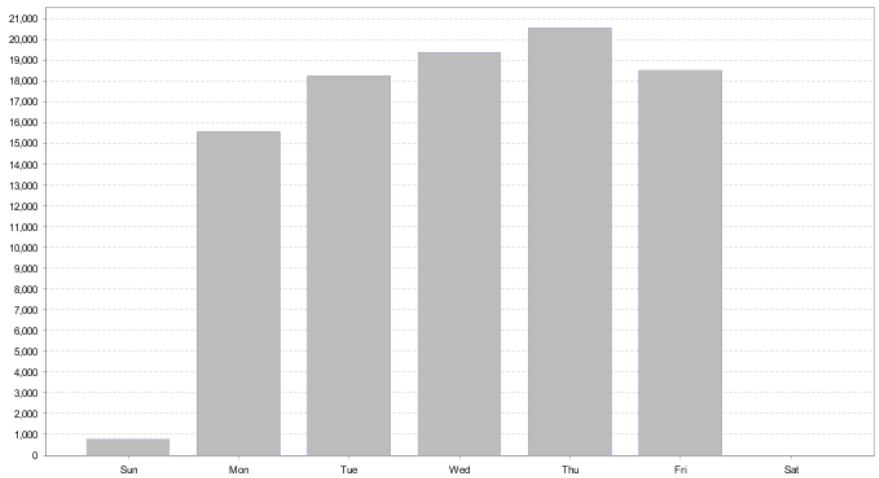
P/L Month



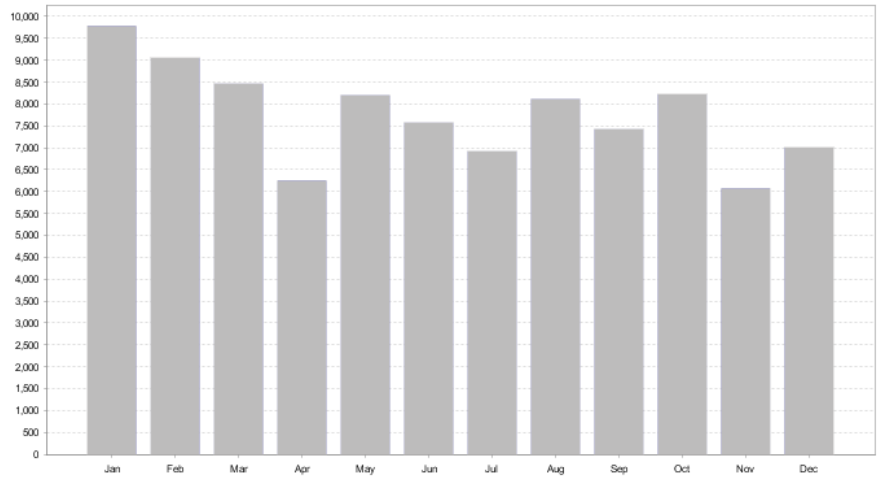
P/L in % by Year



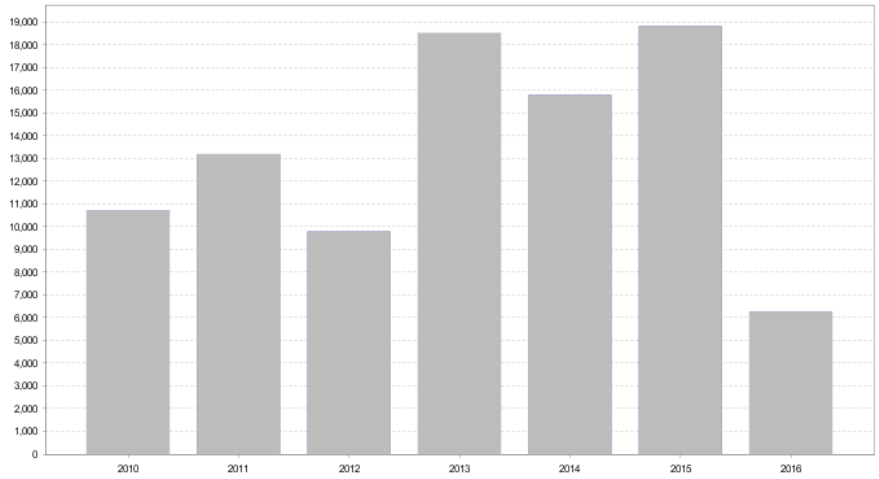
Trades / Hour



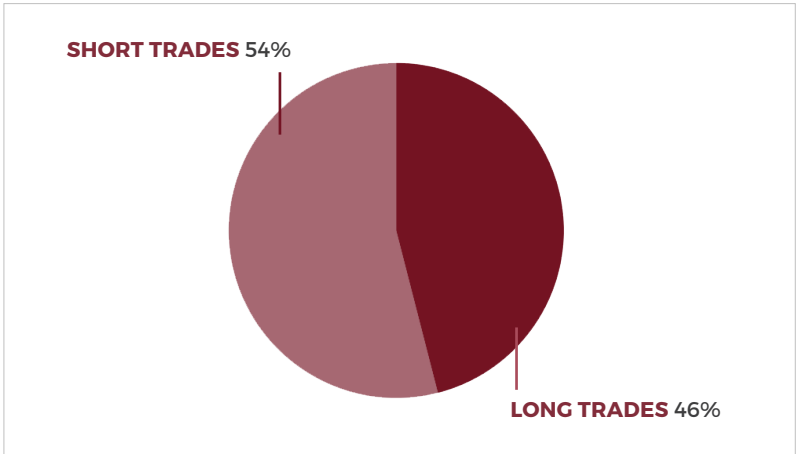
Trades / Weekday

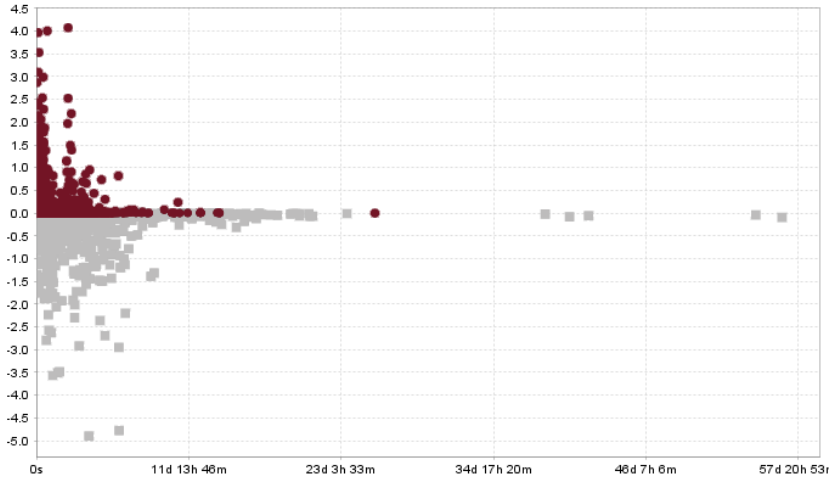


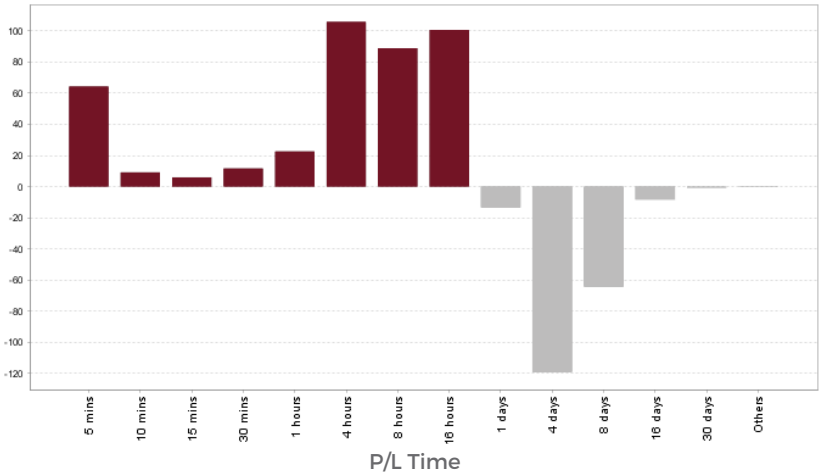
Trades / Time

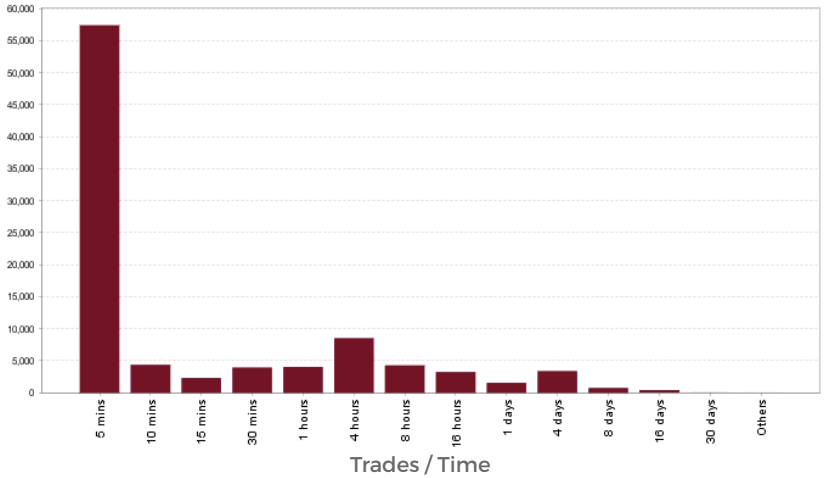


Trades / Year

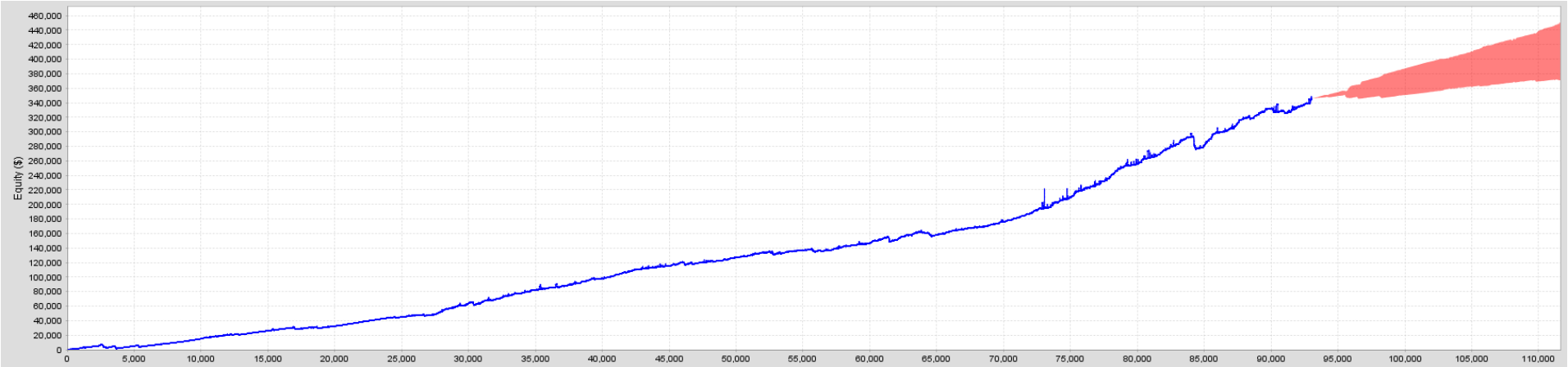

SHORT TRADES 54%
LONG TRADES 46%


4.5
4.0
3.5
3.0
2.5
2.0
1.5
1.0
0.5
0.0
-0.5
-1.0
-1.5
-2.0
-2.5
-3.0
-3.5
-4.0
-4.5
-5.0
0s
11d 13h 46m
23d 3h 33m
34d 17h 20m
46d 7h 6m
57d 20h 53r

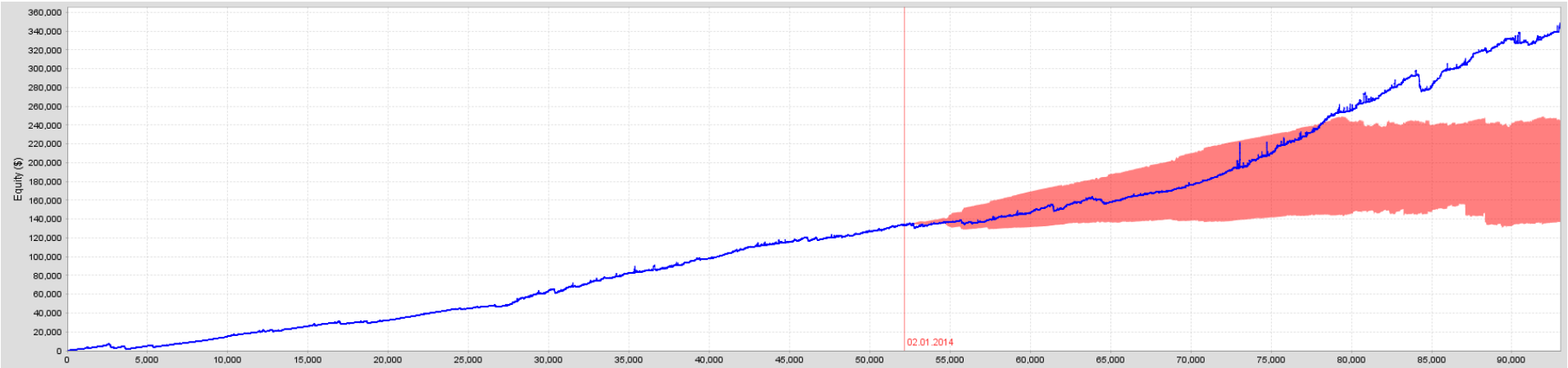

100
80
60
40
20
0
-20
-40
-60
-80
-100
-120
5 mins
10 mins
15 mins
30 mins
1 hours
4 hours
8 hours
16 hours
1 days
4 days
8 days
16 days
30 days
Others
P/L Time


60,000
55,000
50,000
45,000
40,000
35,000
30,000
25,000
20,000
15,000
10,000
5,000
0
5 mins
10 mins
15 mins
30 mins
1 hours
4 hours
8 hours
16 hours
1 days
4 days
8 days
16 days
30 days
Others
Trades / Time

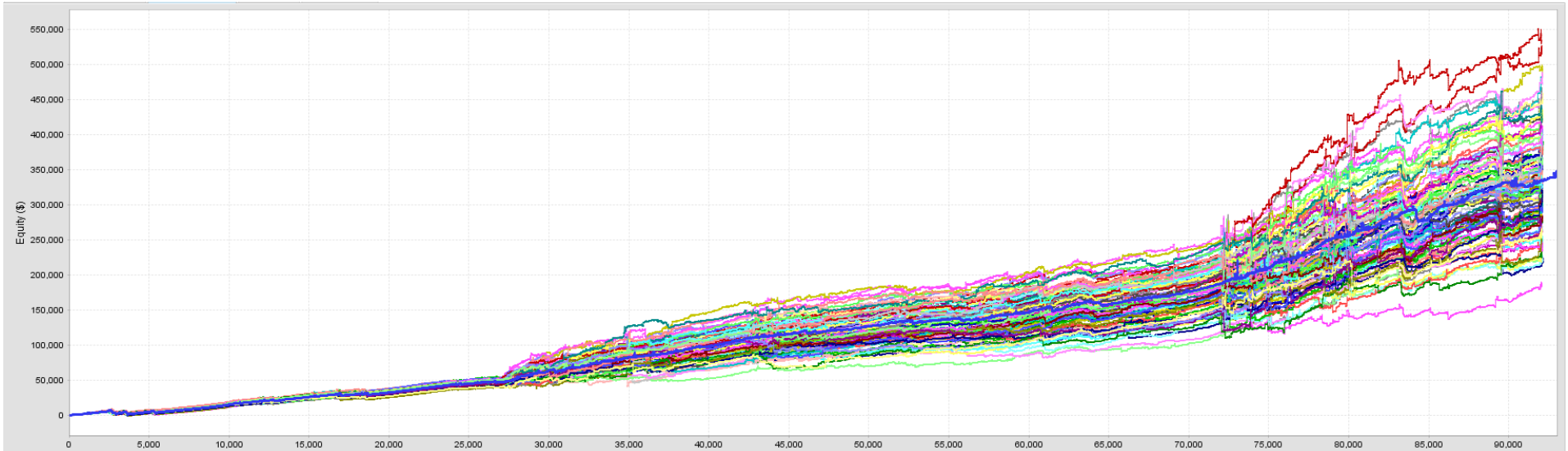
PREDICTION OF FUTURE TRADES



PREDICTION VERIFY



MONTECARLO SIMULATION



MEDUSA

MEDUSA

Jellyfish is a trend strategy that operates in hours of high volatility taking advantage of the great movements.

This system also incorporates certain parameters to be able to benefit from range markets where volatility is low.

FEATURES

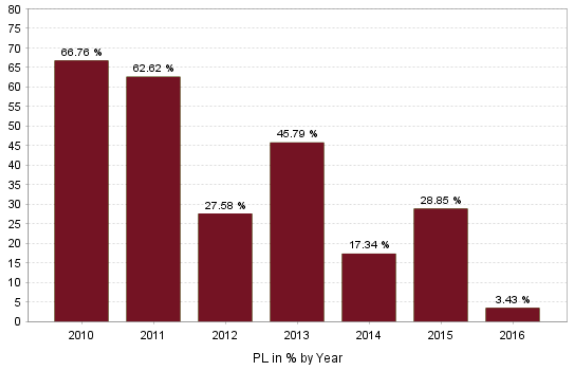
- **CURRENCIES:** AUDUSD, EURUSD, GBPUSD, USDJPY
- **TIMEFRAME**: M5, M15, M30, H1
- **SCHEDULE**: 00:00 – 23:59 (GMT)
- **OPERATING DAYS**: S-M-T-W-TH-F
- **SESSION**: Asian, European, American
- **STRATEGY TYPE**: One Shot: Signal & Protrend
- **MARKET RISK**: **
- **TREND**: ProTrend, CounterTrend, Range
- **FILTERS**: Spread, Volatility

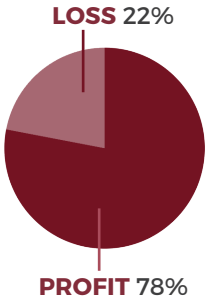
TOTAL PROFIT

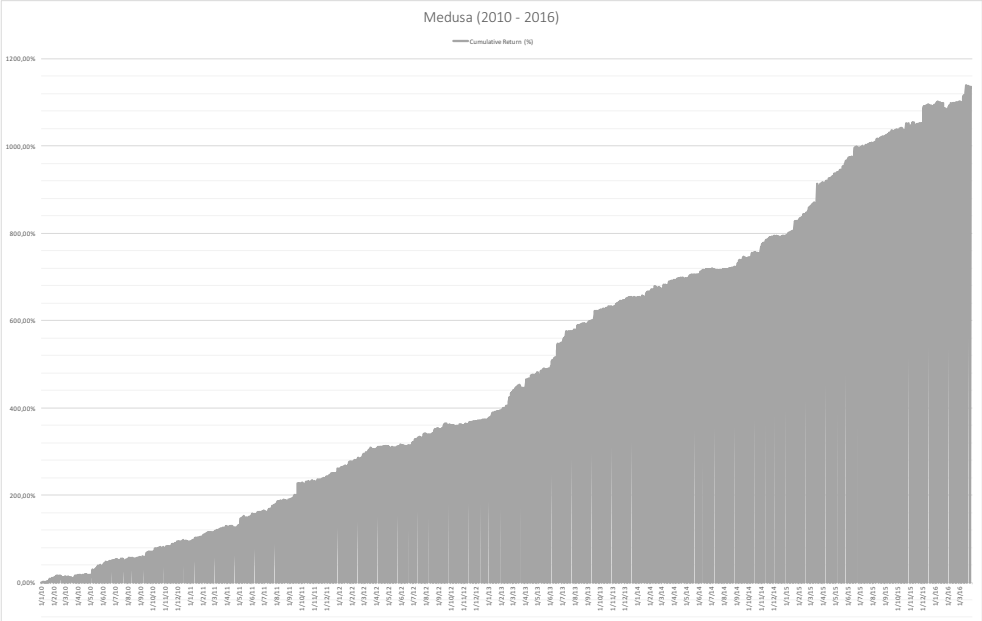
1135,40 %

YEARLY AVG RETURN	**181,66 %**
MONTHLY AVG RETURN	**15,14 %**
DAILY AVG RETURN	**0,55 %**
TRADE AVG RETURN	**0,25 %**

EXPECTED MONTHLY RETURN	MAX. HISTORICAL DRAWDOWN	MAX. POSSIBLE OPEN TRADES	HISTORICAL EFFECTIVITY (%)	AHPR
3,13 %	7,91 %	16	75,45 %	0,02
MONTHLY VOLATILITY (ST. DESV)	**MAX. STAGNATION IN DAYS**	**MAX. LEVERAGE**	**RETURN STABILITY**	**EXPETANCY RATIO**
3,09 %	62	1:24	0,97	0,36
SHARP INDEX	**PROFIT FACTOR**	**AVG TRADES PER DAY**	**TIME SYMMETRY**	**Z-SCORE**
1,01	1,82	8	0,91	-22,21

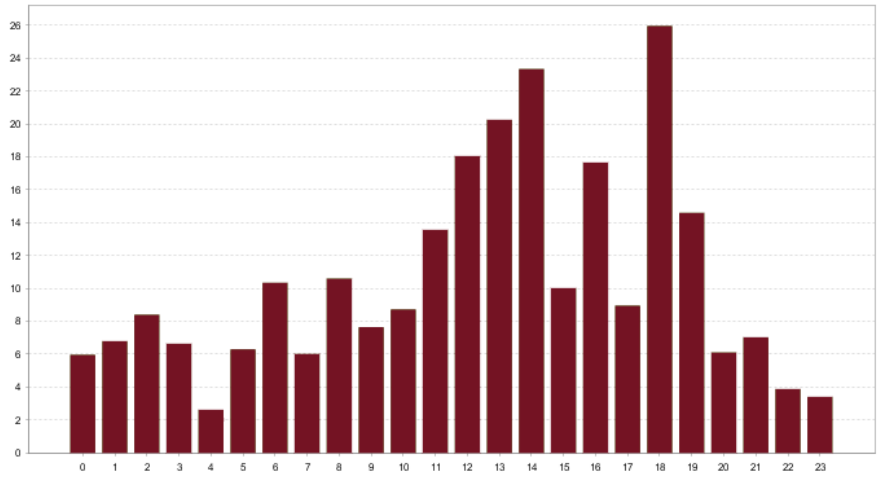




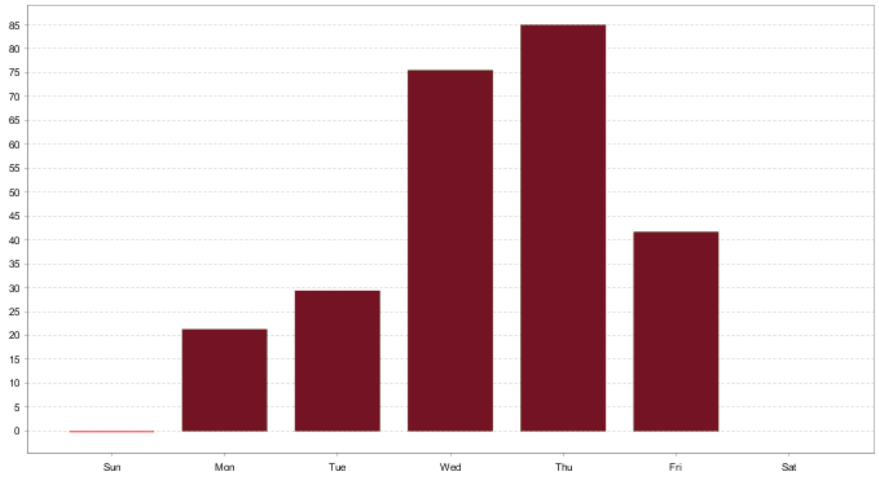


MONTHLY PERFORMANCE (%)

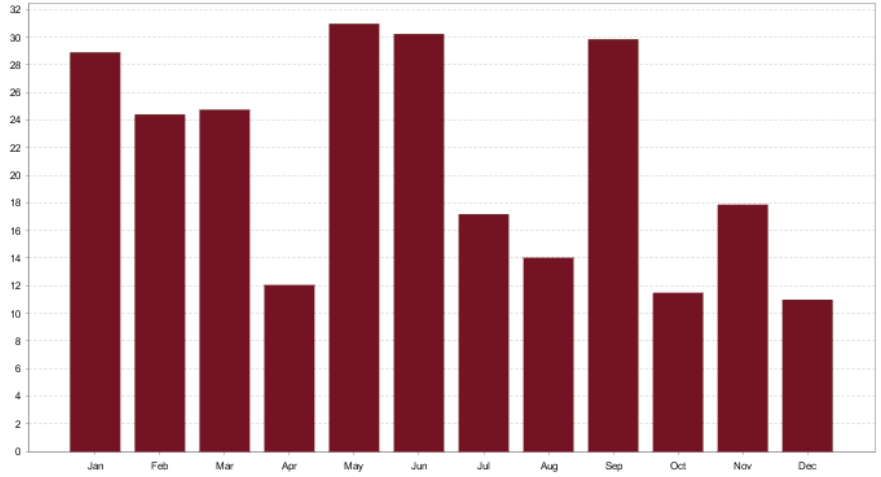
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	-0.86	1.56	2.74	0	0	0	0	0	0	0	0	0	3.43
2015	3.81	3.44	5.68	1.78	2.95	2.68	0.71	1.59	1.24	0.96	0.44	3.56	28.85
2014	2.01	0.74	2.41	0.58	1.13	1.56	-0.09	0.57	2.75	3.48	2.03	0.19	17.34
2013	3.75	7.58	2.18	6.07	1.96	9.53	4.12	2.43	4.52	0.82	1.85	0.99	45.79
2012	4.17	4.27	2.85	1.86	0.83	1.41	4.3	2.64	1.93	-0.16	1.83	1.66	27.58
2011	6.02	4.91	5.17	1.49	9.38	4.18	6.2	3.36	12.15	1.13	4.06	4.57	62.62
2010	9.98	1.89	3.7	0.23	14.7	10.87	1.91	3.4	7.24	5.22	7.63	0	66.76



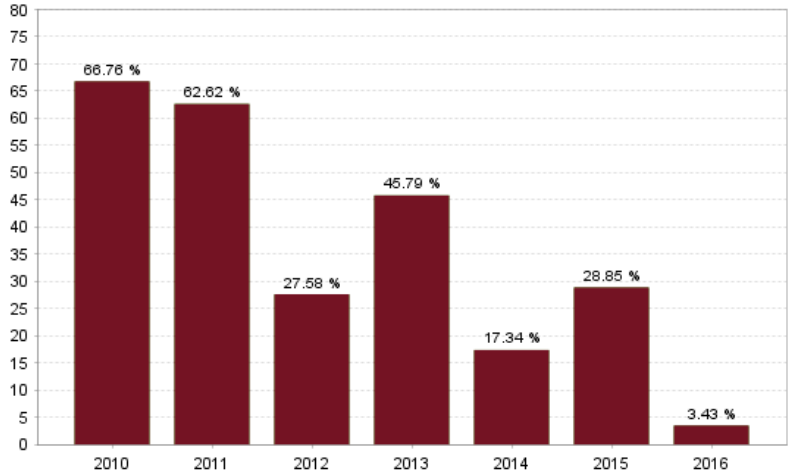
P/L Hour



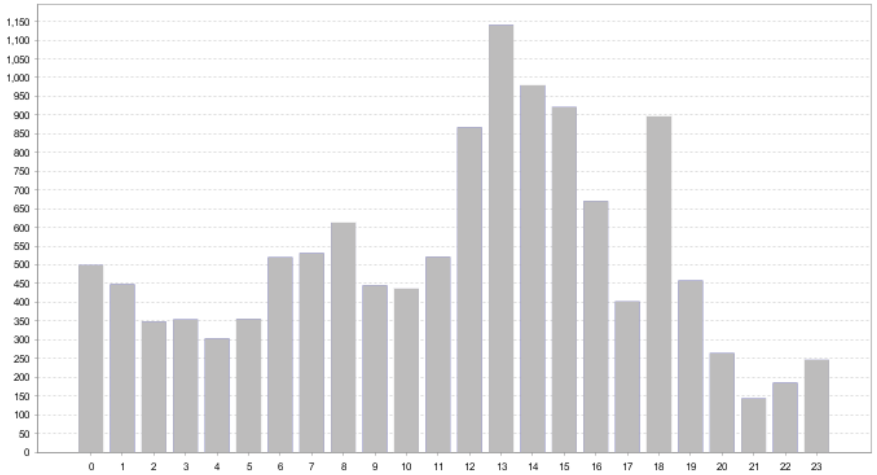
P/L Weekday



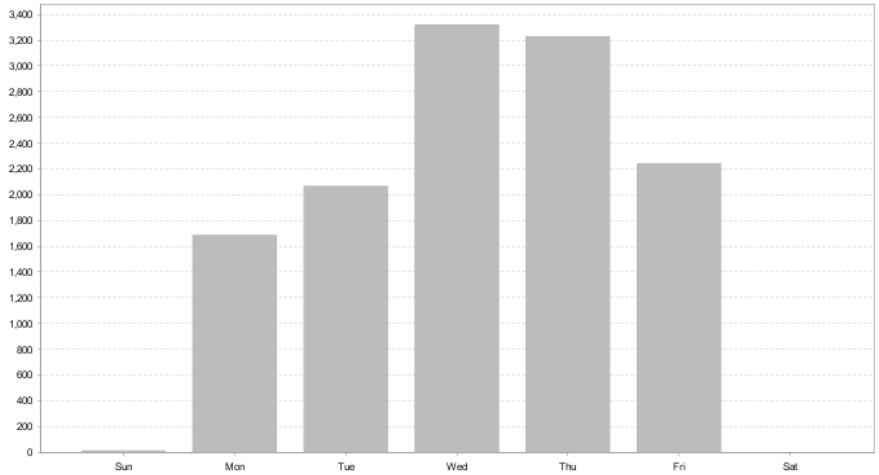
P/L Month



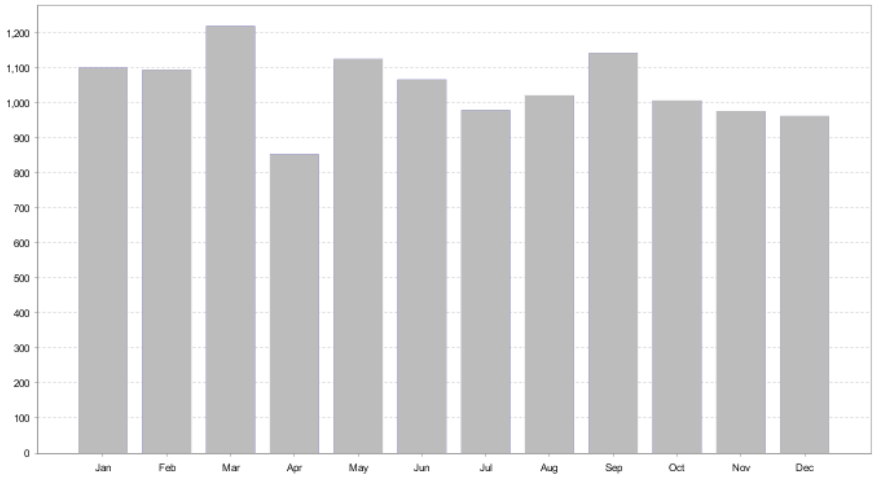
P/L in % by Year



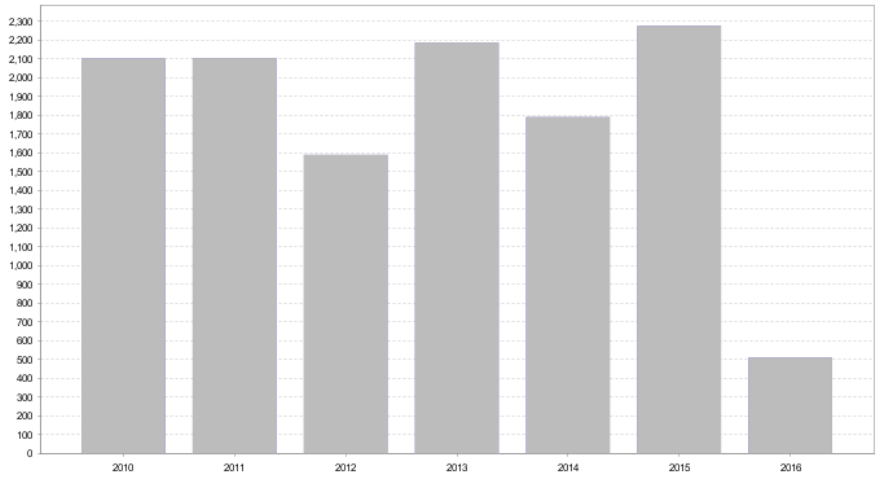
Trades / Hour



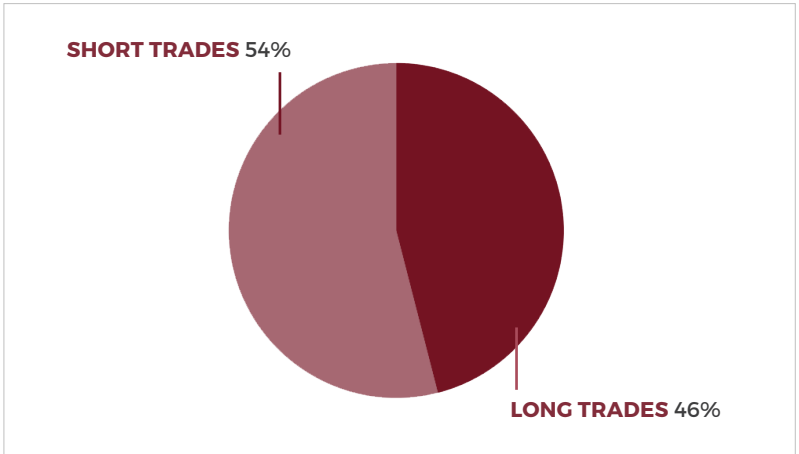
Trades / Weekday

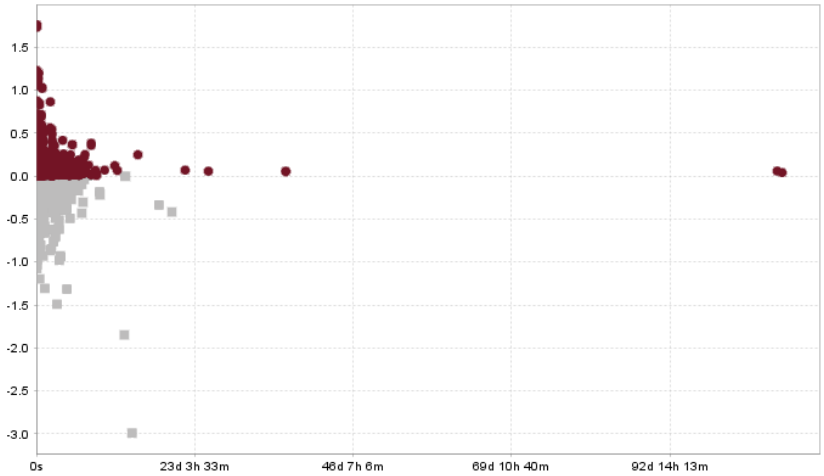


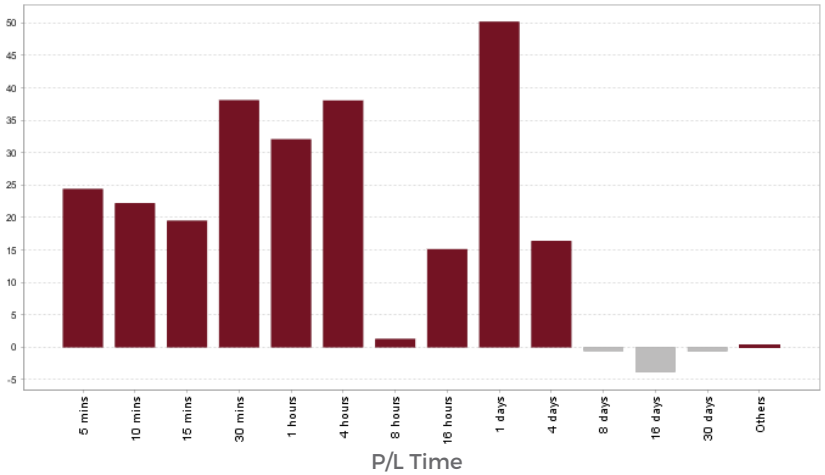
Trades / Time

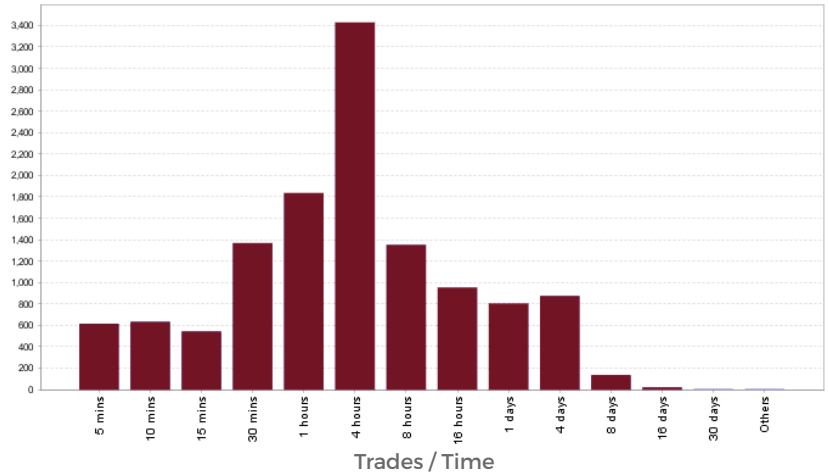


Trades / Year

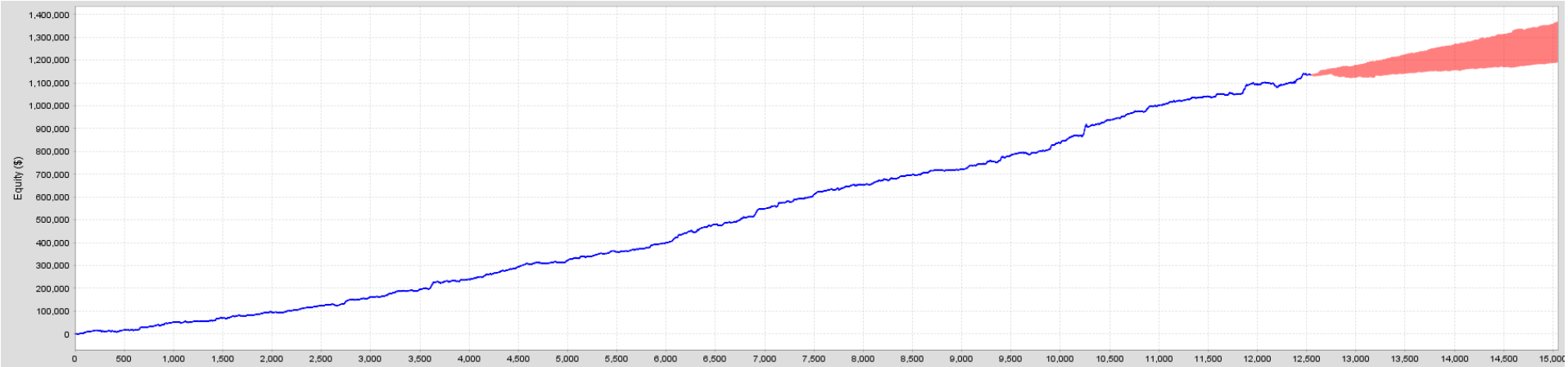

SHORT TRADES 54%
LONG TRADES 46%


1.5
1.0
0.5
0.0
-0.5
-1.0
-1.5
-2.0
-2.5
-3.0
0s
23d 3h 33m
46d 7h 6m
69d 10h 40m
92d 14h 13m

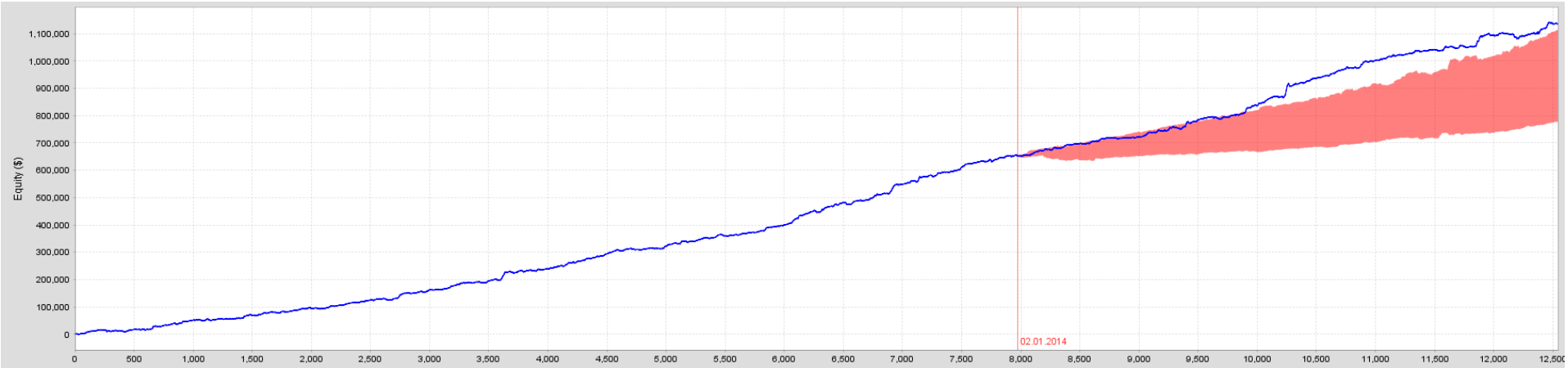

50
45
40
35
30
25
20
15
10
5
0
-5
5 mins
10 mins
15 mins
30 mins
1 hours
4 hours
8 hours
16 hours
1 days
4 days
8 days
16 days
30 days
Others
P/L Time


3,400
3,200
3,000
2,800
2,600
2,400
2,200
2,000
1,800
1,600
1,400
1,200
1,000
800
600
400
200
0
5 mins
10 mins
15 mins
30 mins
1 hours
4 hours
8 hours
16 hours
1 days
4 days
8 days
16 days
30 days
Others
Trades / Time

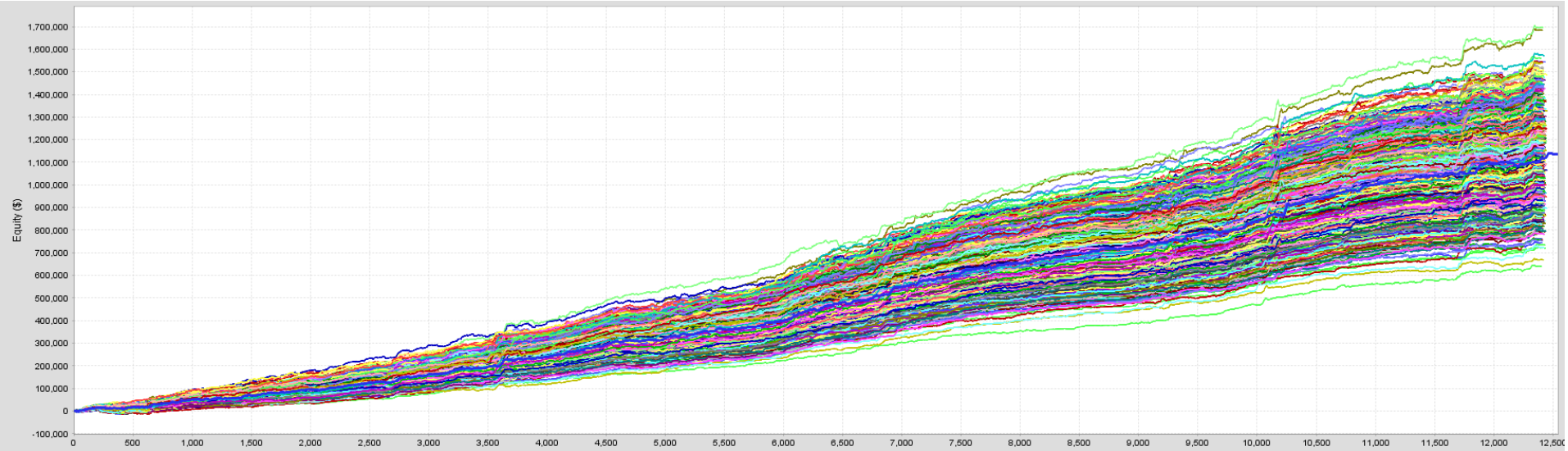
PREDICTION OF FUTURE TRADES



PREDICTION VERIFY



MONTECARLO SIMULATION



PANDA

PANDA

Panda is a strategy that gets in the market when there are certain conditions in the Pre-Asian and Asian session.

This system is designed and optimized for trading Pacific currencies, specifically the Australian Dollar and the Japanese Yen.

FEATURES

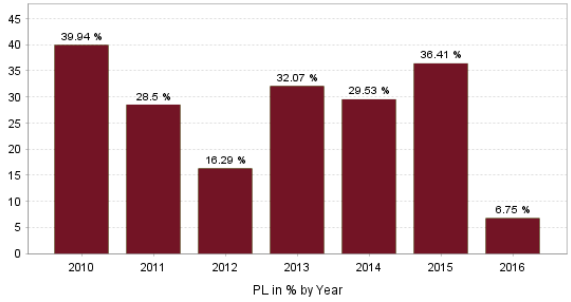
- **CURRENCIES:** AUDCAD, CHFJPY, EURJPY, GBPJPY, USDJPY
- **TIMEFRAME**: M15
- **SCHEDULE**: 21:00 – 03:00 (GMT)
- **OPERATING DAYS**: S-M-T-W-TH-F
- **SESSION**: American, Pre-Asian, Asian
- **STRATEGY TYPE**: One Shot: Signal
- **MARKET RISK**: *
- **TREND**: ProTrend, CounterTrend, Range
- **FILTERS**: Schedule, Spread, News

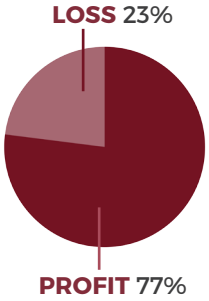
TOTAL PROFIT

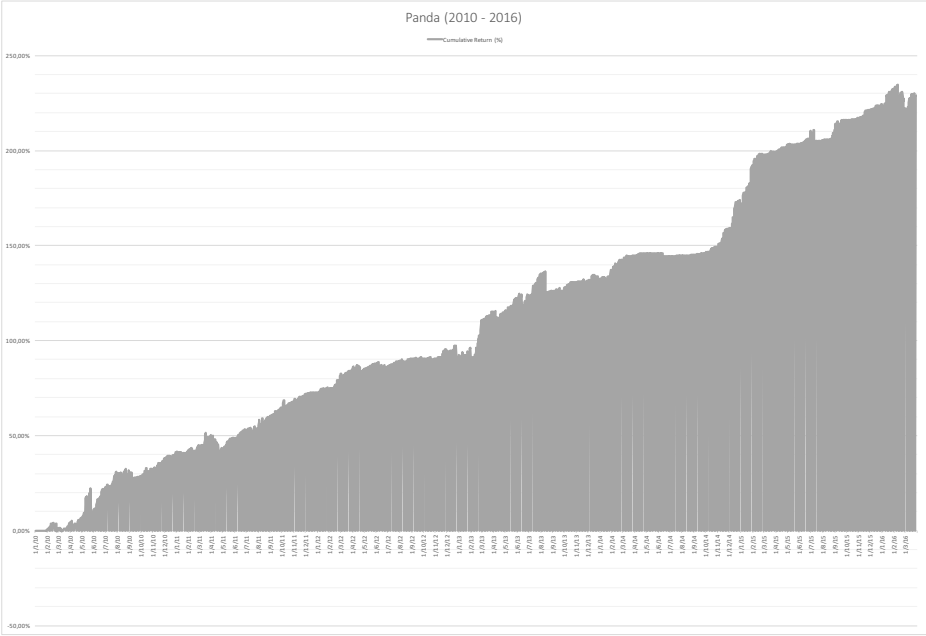
232,66 %

YEARLY AVG RETURN	**36,74 %**
MONTHLY AVG RETURN	**3,06 %**
DAILY AVG RETURN	**0,17 %**
TRADE AVG RETURN	**0,19 %**

EXPECTED MONTHLY RETURN	MAX. HISTORICAL DRAWDOWN	MAX. POSSIBLE OPEN TRADES	HISTORICAL EFFECTIVITY (%)	AHPR
1,52 %	12,23 %	5	77,22 %	0,02
MONTHLY VOLATILITY (ST. DESV)	**MAX. STAGNATION IN DAYS**	**MAX. LEVERAGE**	**RETURN STABILITY**	**EXPETANCY RATIO**
2,49 %	169	1:5	0,96	0,16
SHARP INDEX	**PROFIT FACTOR**	**AVG TRADES PER DAY**	**TIME SYMMETRY**	**Z-SCORE**
0,61	1,26	3	0,93	-30,23

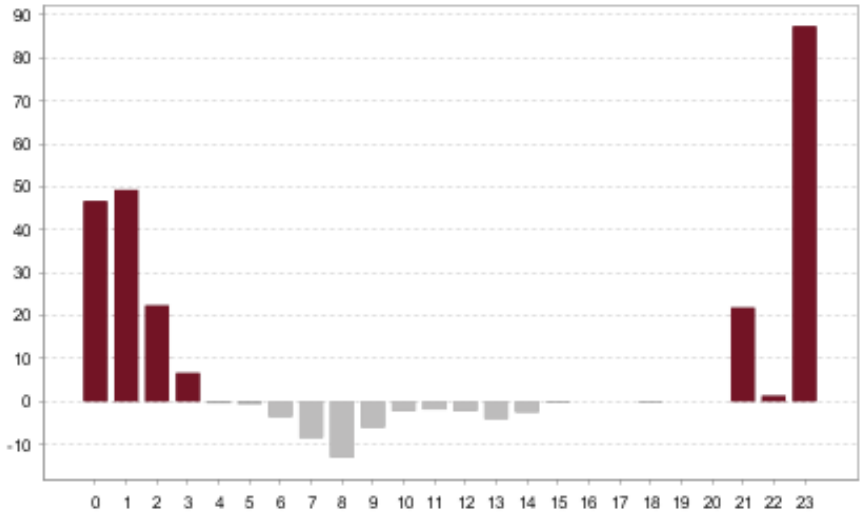




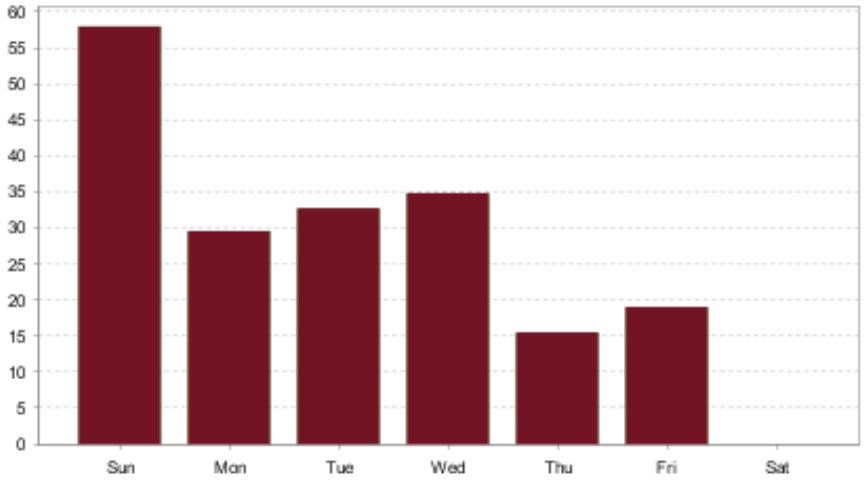


MONTHLY PERFORMANCE (%)

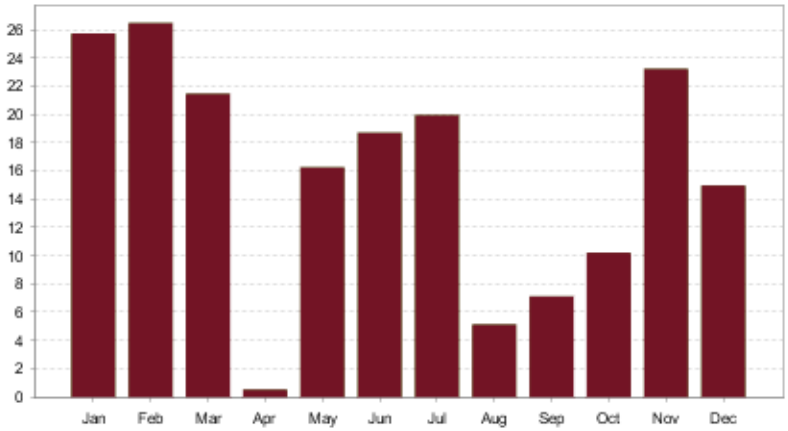
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	5.75	-6.12	4.5	0.74	1.88	0	0	0	0	0	0	0	6.75
2015	14.15	4.22	0.98	2.4	0.18	1.94	0.02	3.22	3.81	0.74	2.62	2.13	36.41
2014	3.73	3.92	1.78	0.72	0.04	-1.09	0.23	0.17	0.73	2.36	7.42	9.53	29.53
2013	-0.87	15.53	3.85	0.17	5.1	1.05	9.28	-6.69	1.42	2.26	0.31	0.65	32.07
2012	1.5	6.13	2.39	0.28	2.23	-1.02	2.26	1.01	-0.03	0.06	2.79	-1.31	16.29
2011	0.72	2.93	4.71	-6.66	4.01	5.15	1	5.48	4.08	1.77	4.56	0.75	28.5
2010	0.72	-0.16	3.24	2.84	2.8	12.67	7.14	1.92	-2.91	2.99	5.49	3.19	39.94



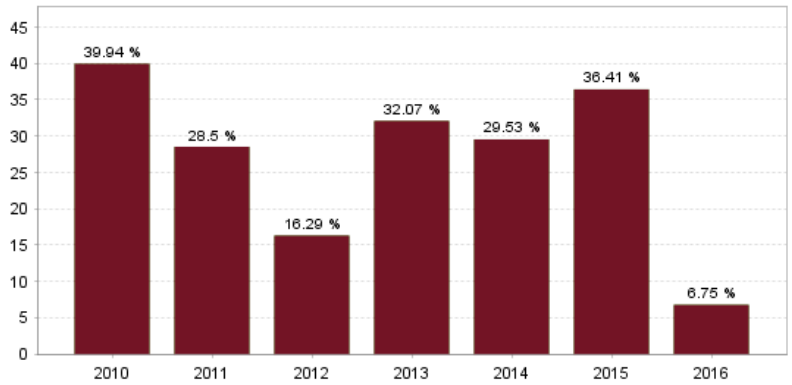
P/L Hour



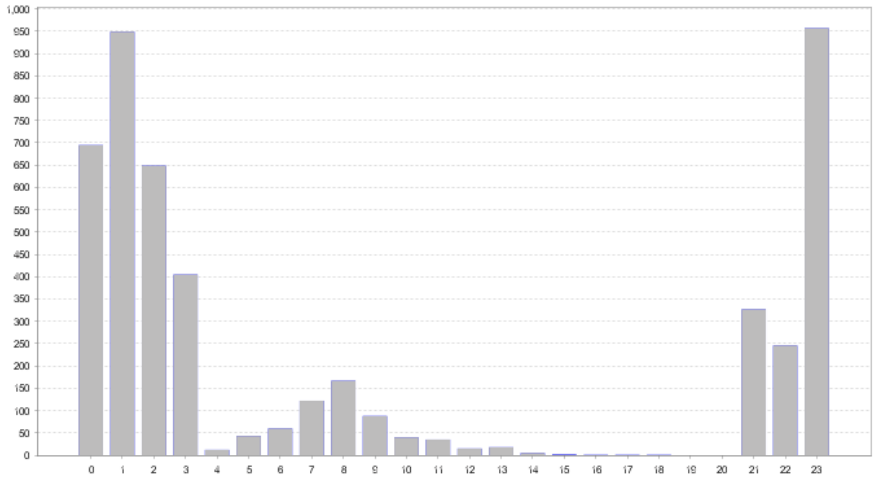
P/L Weekday



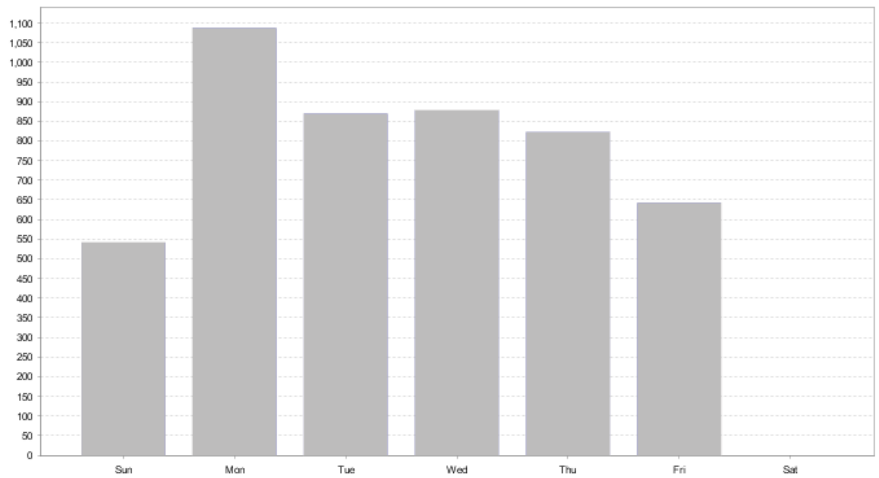
P/L Month



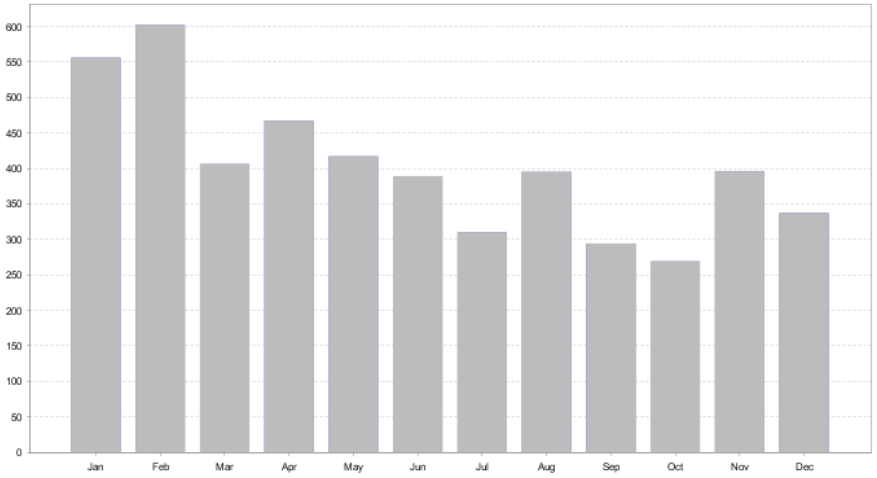
P/L in % by Year



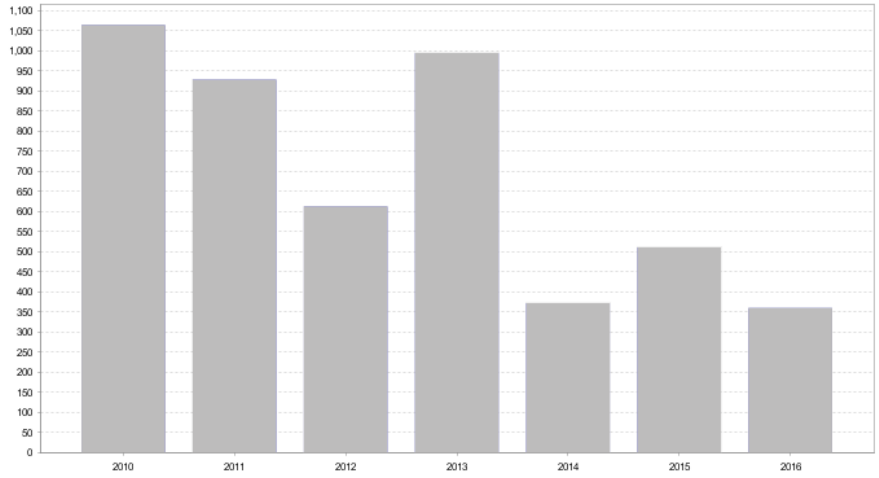
Trades / Hour



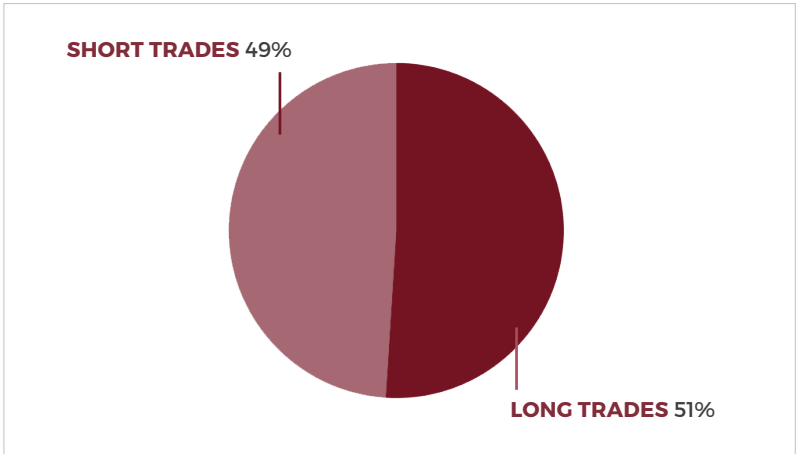
Trades / Weekday

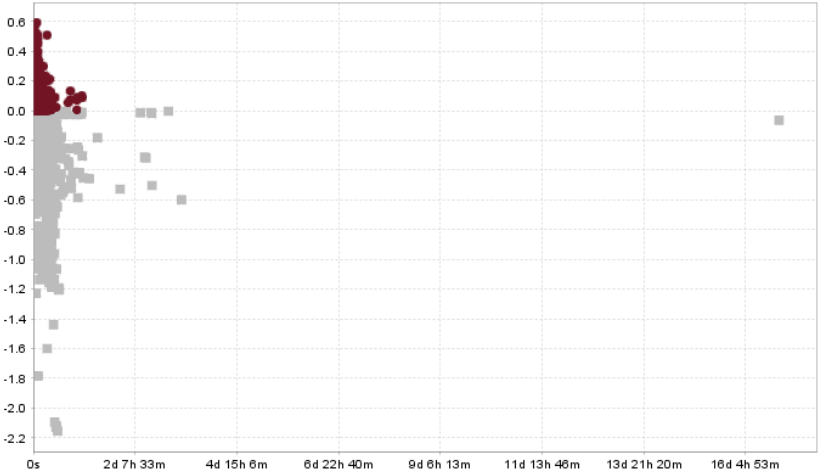


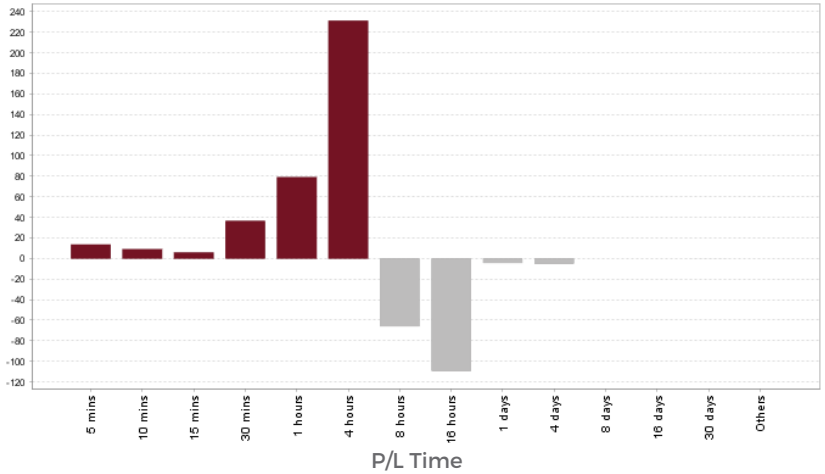
Trades / Time

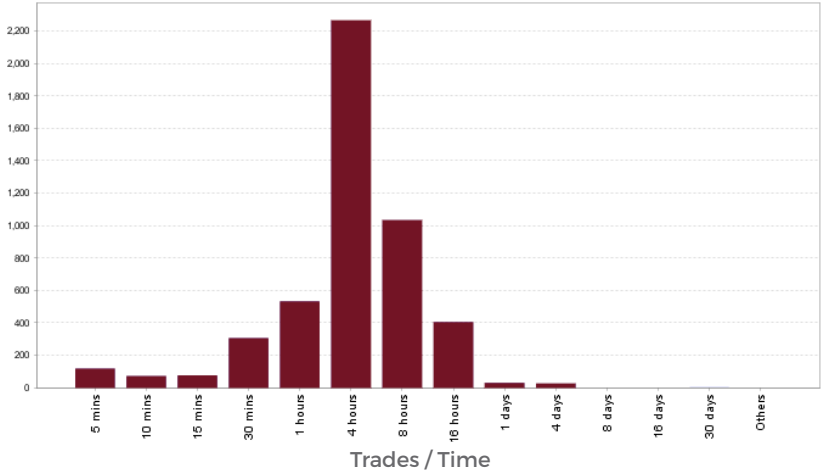


Trades / Year

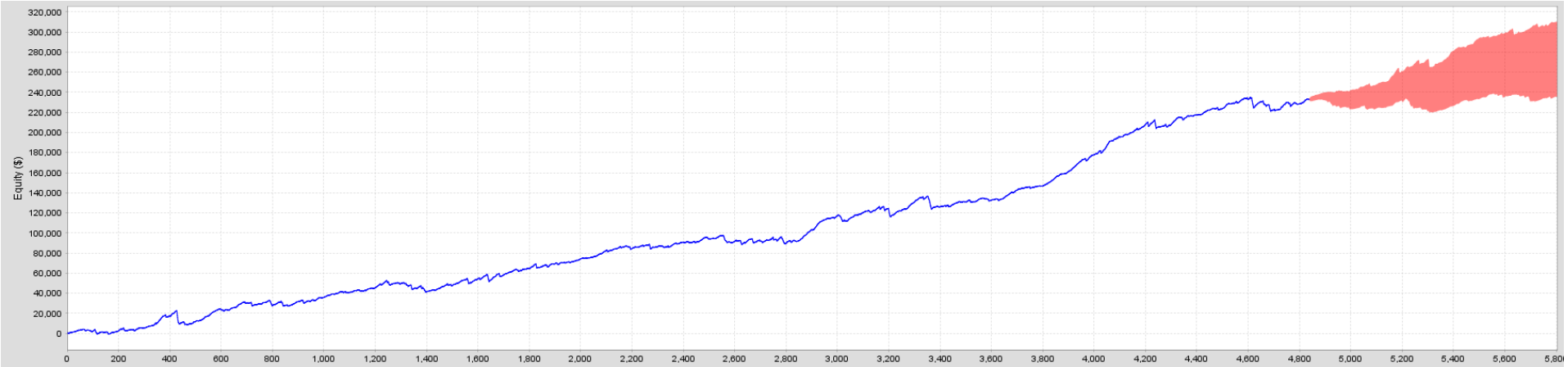

SHORT TRADES 49%
LONG TRADES 51%


0.6
0.4
0.2
0.0
-0.2
-0.4
-0.6
-0.8
-1.0
-1.2
-1.4
-1.6
-1.8
-2.0
-2.2
0s
2d 7h 33m
4d 15h 6m
6d 22h 40m
9d 6h 13m
11d 13h 46m
13d 21h 20m
16d 4h 53m

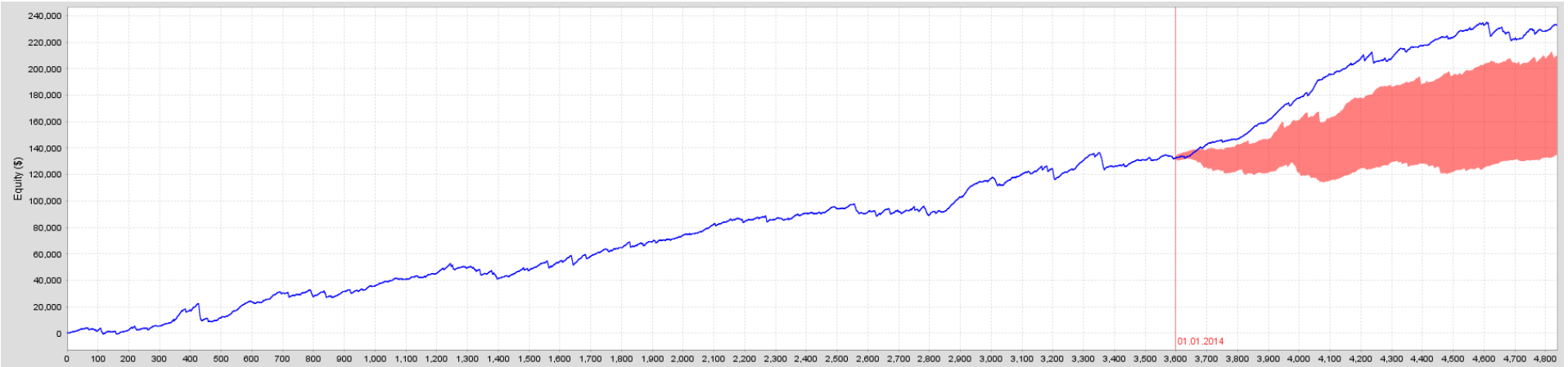

240
220
200
180
160
140
120
100
80
60
40
20
0
-20
-40
-60
-80
-100
-120
5 mins
10 mins
15 mins
30 mins
1 hours
4 hours
8 hours
16 hours
1 days
4 days
8 days
16 days
30 days
Others
P/L Time


2,200
2,000
1,800
1,600
1,400
1,200
1,000
800
600
400
200
0
5 mins
10 mins
15 mins
30 mins
1 hours
4 hours
8 hours
16 hours
1 days
4 days
8 days
16 days
30 days
Others
Trades / Time

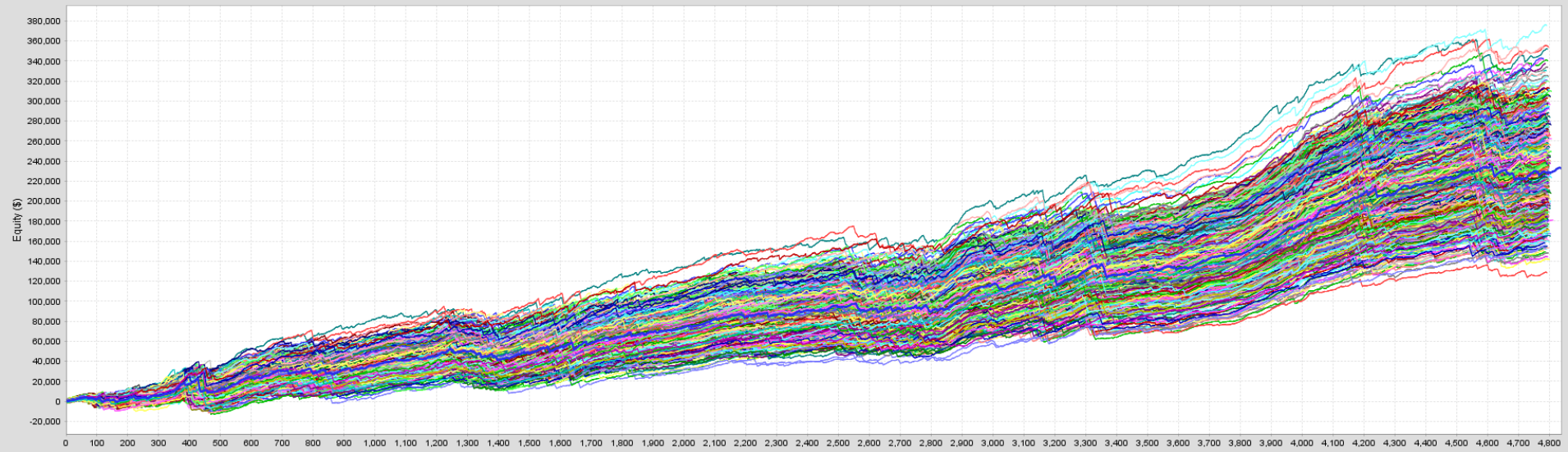
PREDICTION OF FUTURE TRADES



PREDICTION VERIFY



MONTECARLO SIMULATION



PUMA

PUMA

Puma is a system that combines candlestick patterns with price action.

This system incorporates up to 4 diferent exit strategies, so each position will provide 4 different results.

FEATURES

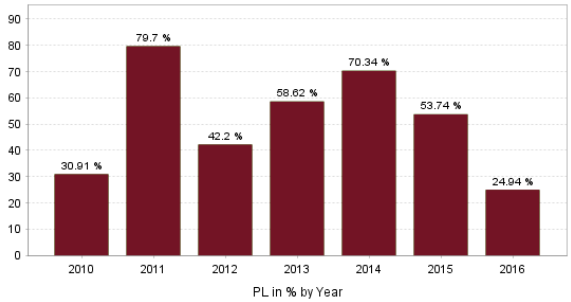
- **CURRENCIES:** EURAUD, EURCAD, EURGBP, EURUSD, GBPUSD, NZDUSD, USDJPY
- **TIMEFRAME**: M5, M15, M30, H1
- **SCHEDULE**: 00:00 – 23:59 (GMT)
- **OPERATING DAYS**: S-M-T-W-TH-F
- **SESSION**: Asian, European, American
- **STRATEGY TYPE**: One Shot: Signal
- **MARKET RISK**: **
- **TREND**: ProTrend, CounterTrend, Range
- **FILTERS**: Spread, News

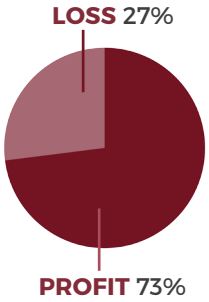
TOTAL PROFIT

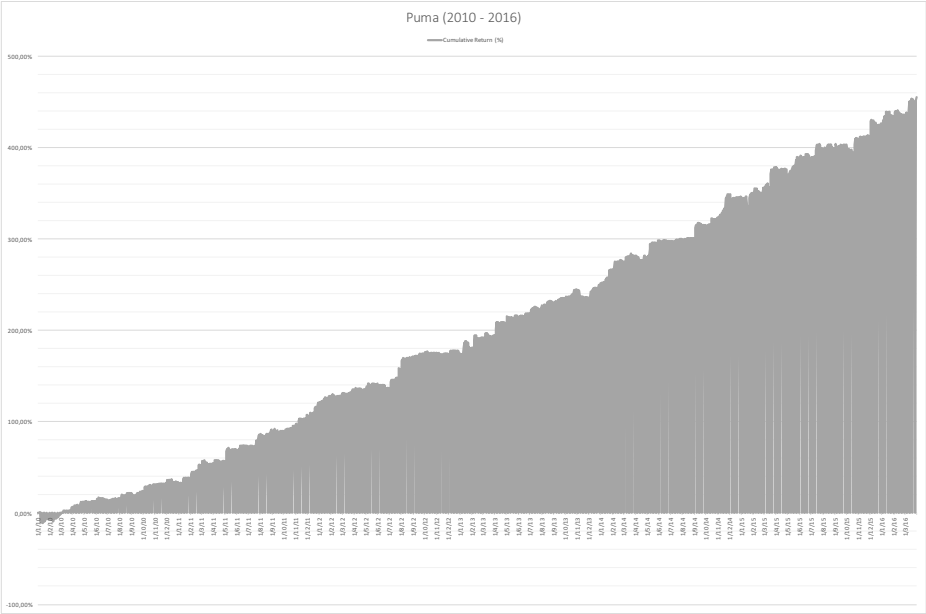
462,88 %

YEARLY AVG RETURN	**72,14 %**
MONTHLY AVG RETURN	**6,01 %**
DAILY AVG RETURN	**0,25 %**
TRADE AVG RETURN	**0,06 %**

EXPECTED MONTHLY RETURN	MAX. HISTORICAL DRAWDOWN	MAX. POSSIBLE OPEN TRADES	HISTORICAL EFFECTIVITY (%)	AHPR
2,19 %	13,36 %	52	58,81 %	0,01
MONTHLY VOLATILITY (ST. DESV)	**MAX. STAGNATION IN DAYS**	**MAX. LEVERAGE**	**RETURN STABILITY**	**EXPETANCY RATIO**
2,73 %	59	1:26	0,99	0,16
SHARP INDEX	**PROFIT FACTOR**	**AVG TRADES PER DAY**	**TIME SYMMETRY**	**Z-SCORE**
0,80	1,57	21	0,86	-123,10

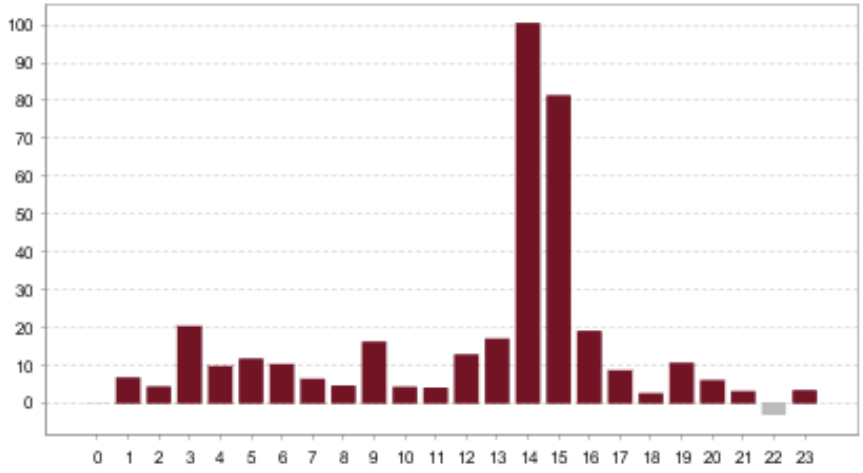




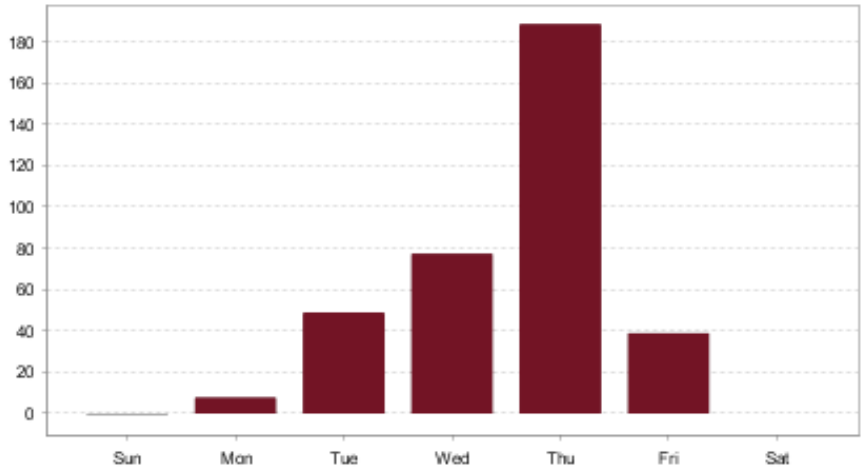


MONTHLY PERFORMANCE (%)

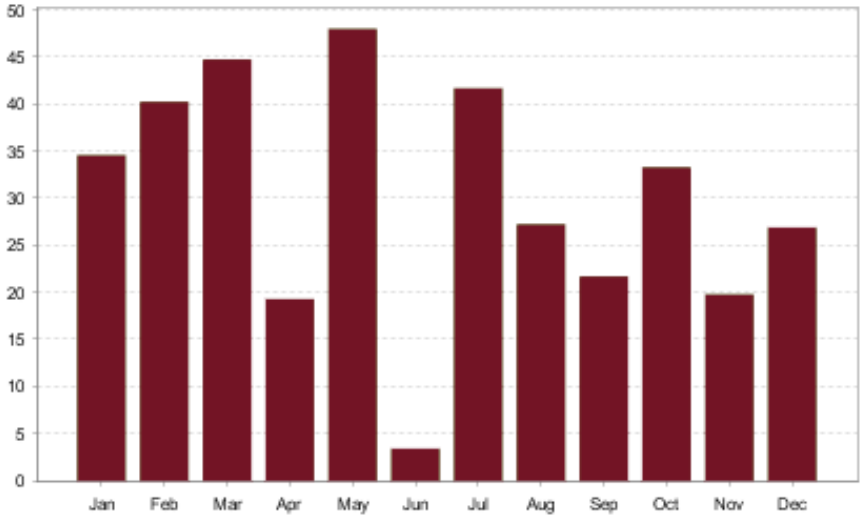
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	6.09	0.57	11.45	5.22	1.44	0.16	0	0	0	0	0	0	24.94
2015	4.85	3.97	14.25	-4.86	11.81	-0.13	3.59	2.8	3.04	4.33	2.4	7.69	53.74
2014	13.1	7.2	4.41	-1.37	13.11	-0.84	2.07	1.34	10.89	7.12	17.02	-3.72	70.34
2013	5.49	8.69	1.53	11.49	4.63	3.04	6.37	3.42	3.21	7.3	-7.46	10.91	58.62
2012	5.44	2.98	3.27	-0.26	4.58	-3.74	16.38	10.53	2.89	0.98	-0.41	-0.43	42.2
2011	6.55	12.33	0.82	3.83	11.41	3.58	11.93	3.43	-0.13	6.01	7.04	12.9	79.7
2010	-6.98	4.48	9	5.21	1	1.26	1.34	5.67	1.77	7.51	1.16	-0.52	30.91



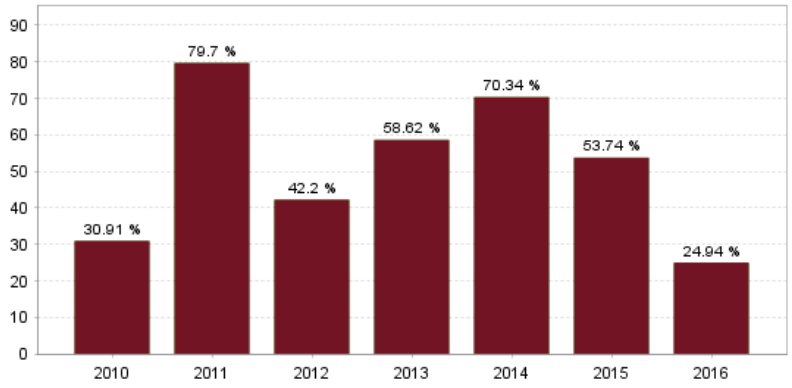
P/L Hour



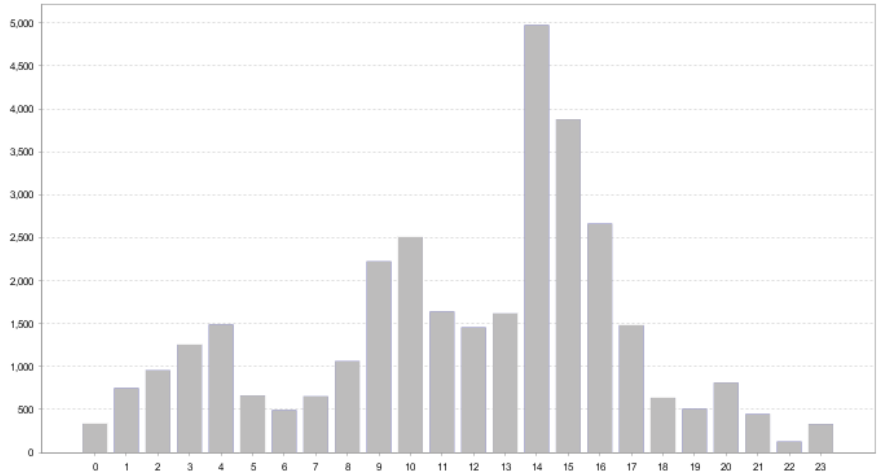
P/L Weekday



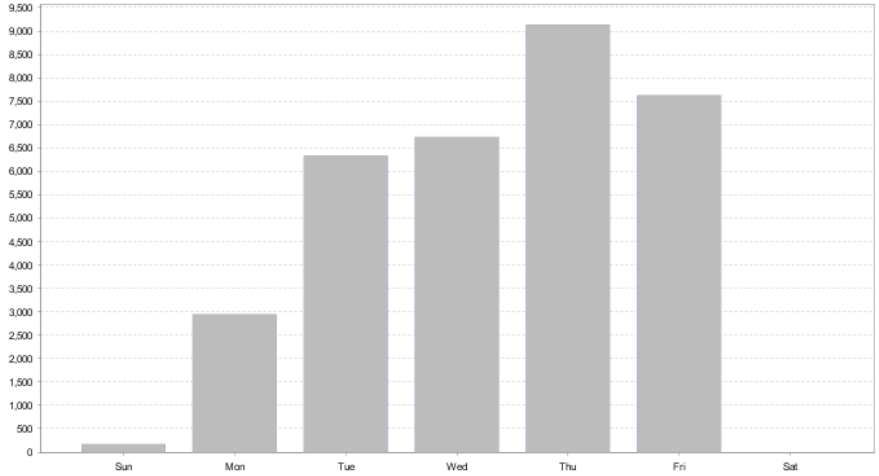
P/L Month



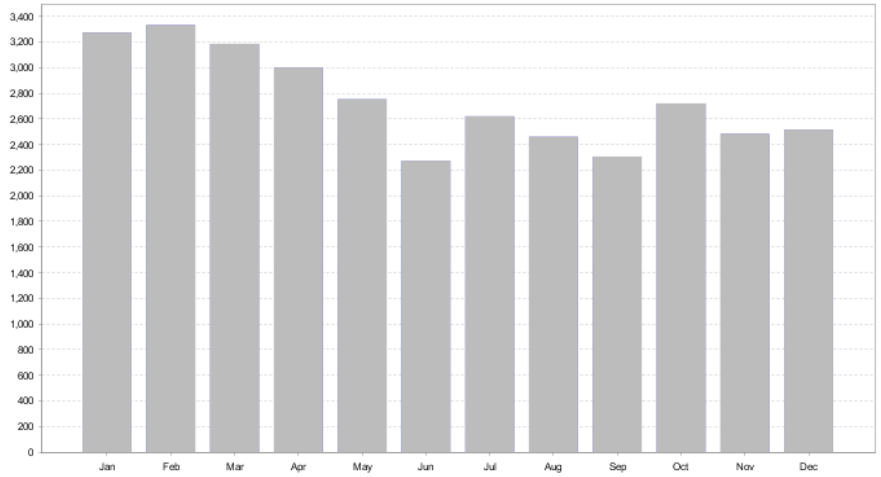
P/L in % by Year



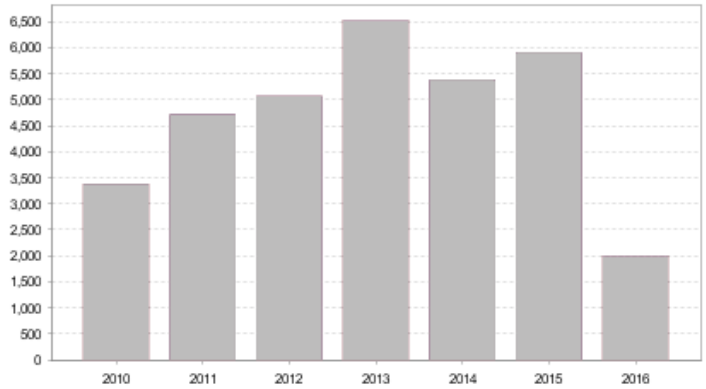
Trades / Hour



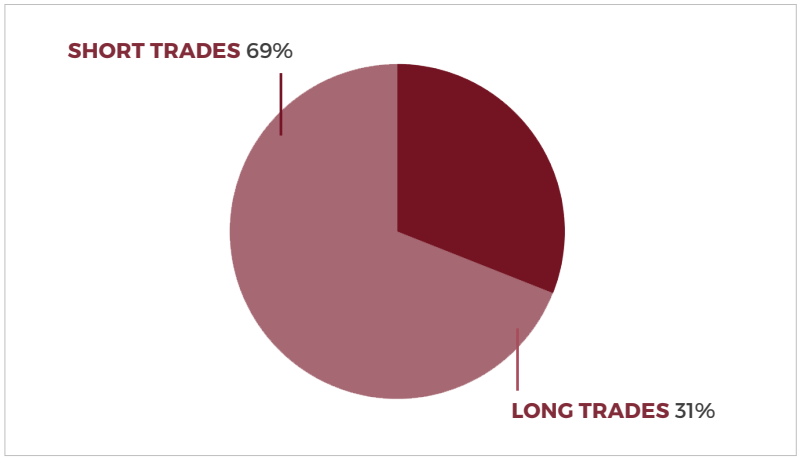
Trades / Weekday

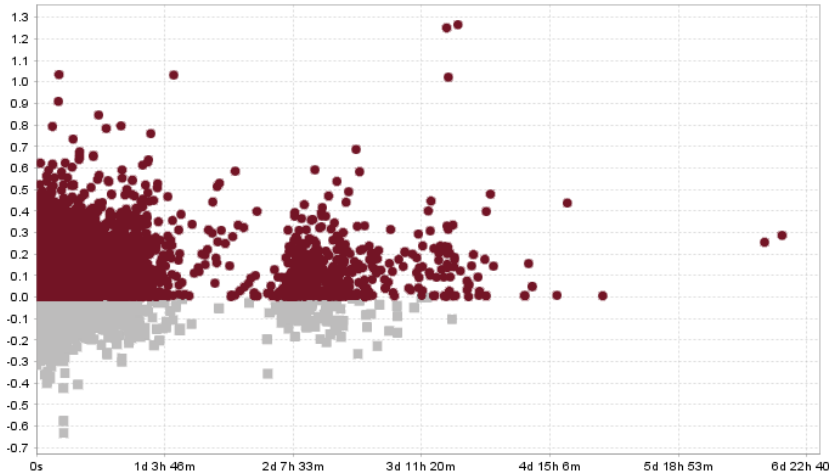


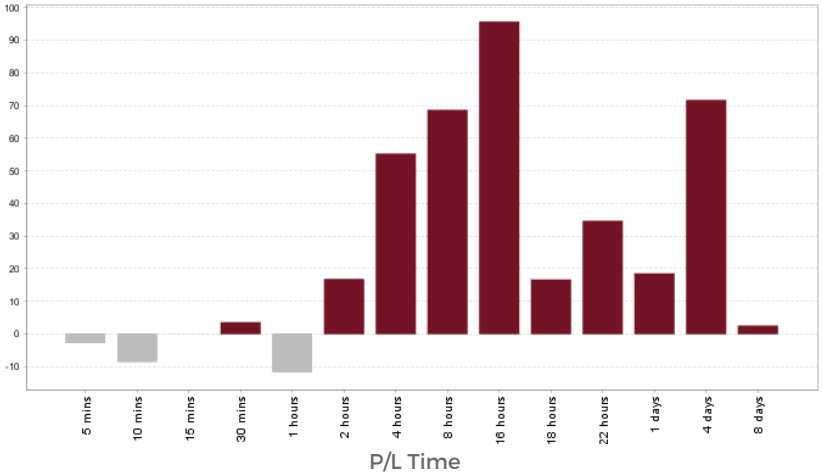
Trades / Time

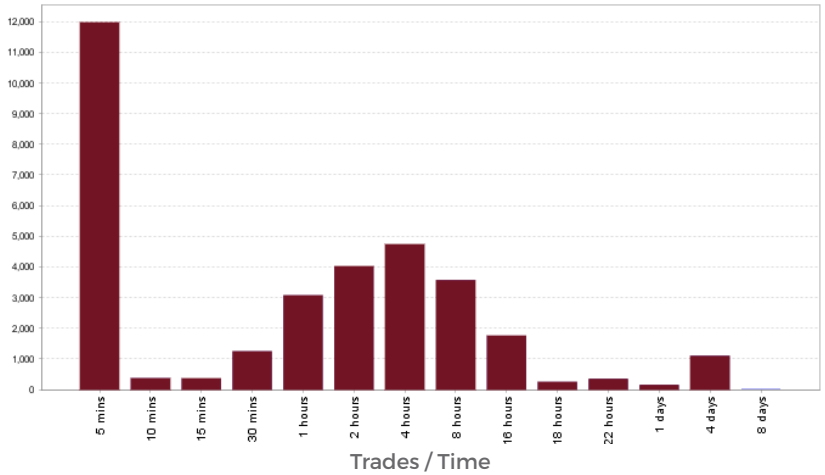


Trades / Year

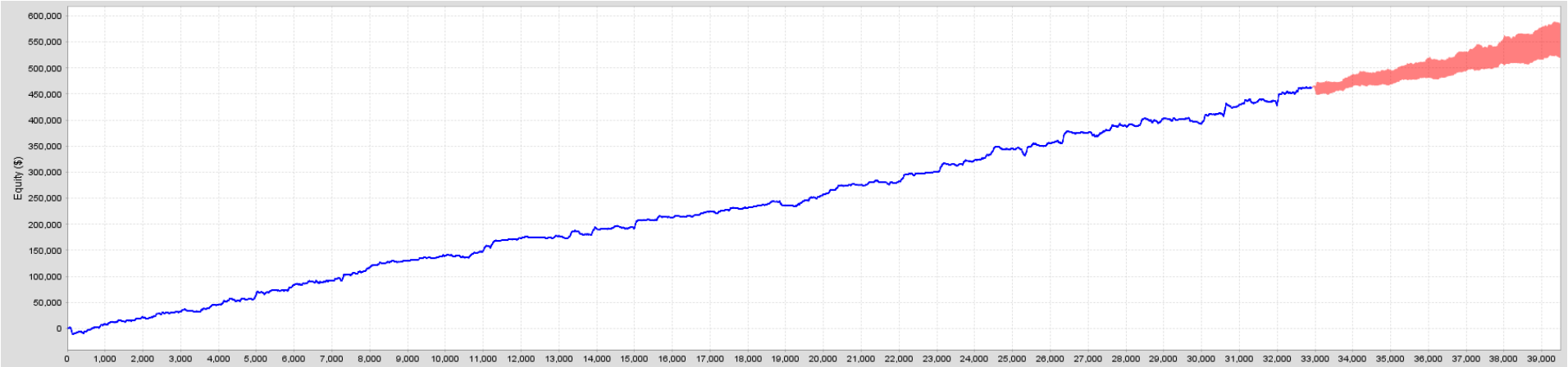

SHORT TRADES 69%
LONG TRADES 31%


1.3
1.2
1.1
1.0
0.9
0.8
0.7
0.6
0.5
0.4
0.3
0.2
0.1
0.0
-0.1
-0.2
-0.3
-0.4
-0.5
-0.6
-0.7
0s
1d 3h 46m
2d 7h 33m
3d 11h 20m
4d 15h 6m
5d 18h 53m
6d 22h 40

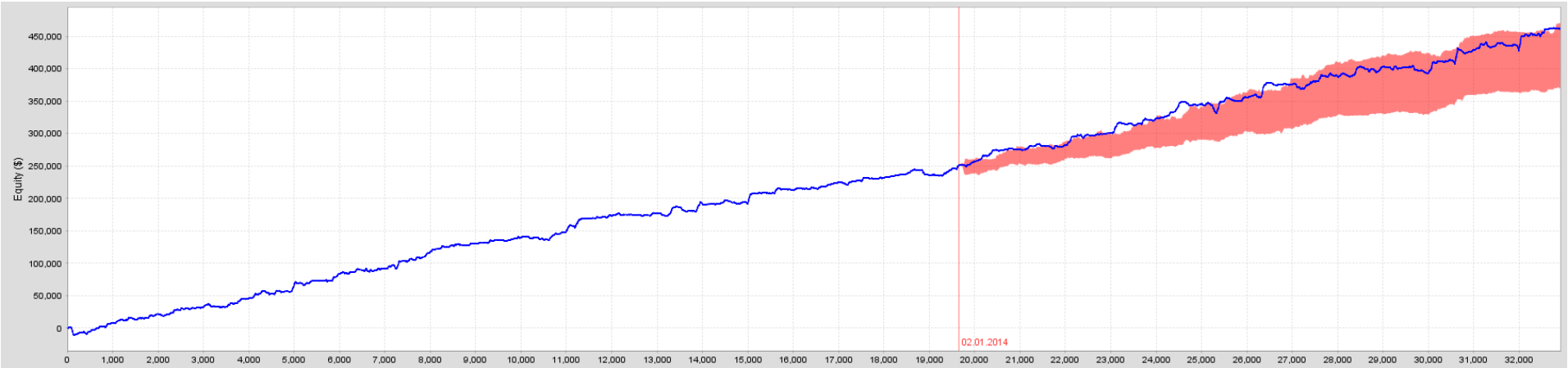

100
90
80
70
60
50
40
30
20
10
0
-10
5 mins
10 mins
15 mins
30 mins
1 hours
2 hours
4 hours
8 hours
16 hours
18 hours
22 hours
1 days
4 days
8 days
P/L Time


12,000
11,000
10,000
9,000
8,000
7,000
6,000
5,000
4,000
3,000
2,000
1,000
0
5 mins
10 mins
15 mins
30 mins
1 hours
2 hours
4 hours
8 hours
16 hours
18 hours
22 hours
1 days
4 days
8 days
Trades / Time

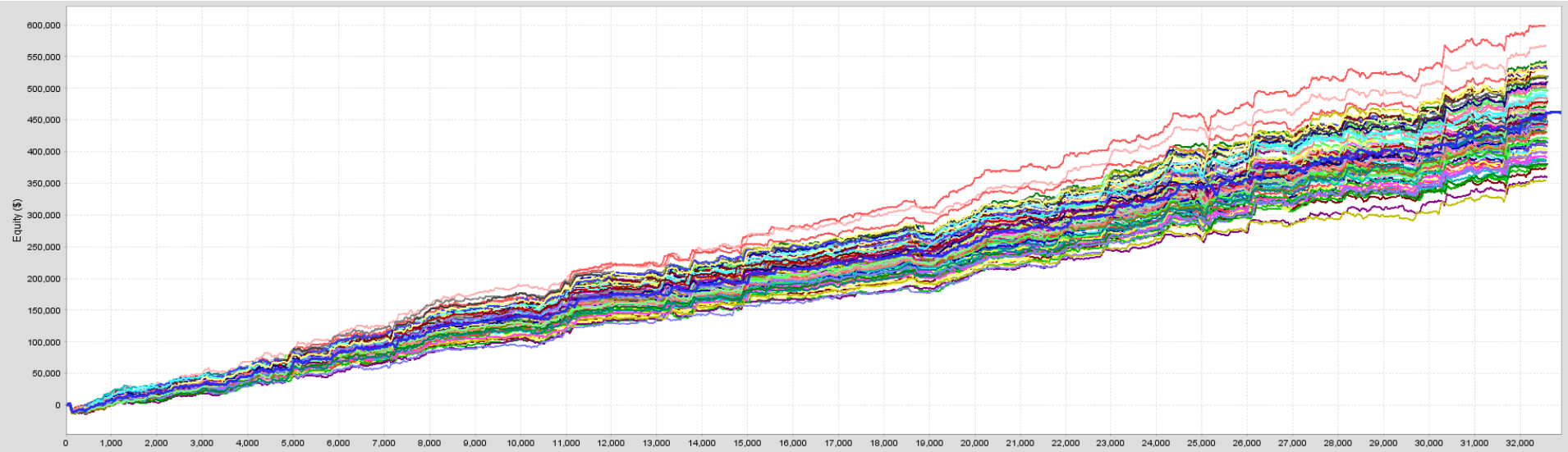
PREDICTION OF FUTURE TRADES



PREDICTION VERIFY



MONTECARLO SIMULATION



RHINO

RHINO

Rhino is a highly effective hedging strategy to trade range markets. When the beginning of a trend is detected it closes all orders and positions in its favour.

Its highly adaptable thus a very mouldable system to any market scenario.

FEATURES

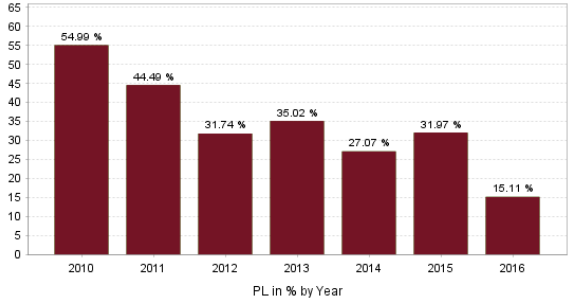
- **CURRENCIES:** AUDCAD, AUDJPY, AUDUSD, CADJPY, EURJPY, EURUSD, GBPJPY, USDCAD
- **TIMEFRAME**: M15
- **SCHEDULE**: 00:00 – 23:59 (GMT)
- **OPERATING DAYS**: S-M-T-W-TH-F
- **SESSION**: Asian, European, American
- **STRATEGY TYPE**: Multi-Order
- **MARKET RISK**: *****
- **TREND**: CounterTrend, Range
- **FILTERS**: Spread, News, ProTrend, Weekend Out

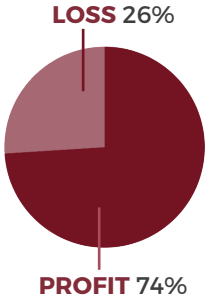
TOTAL PROFIT

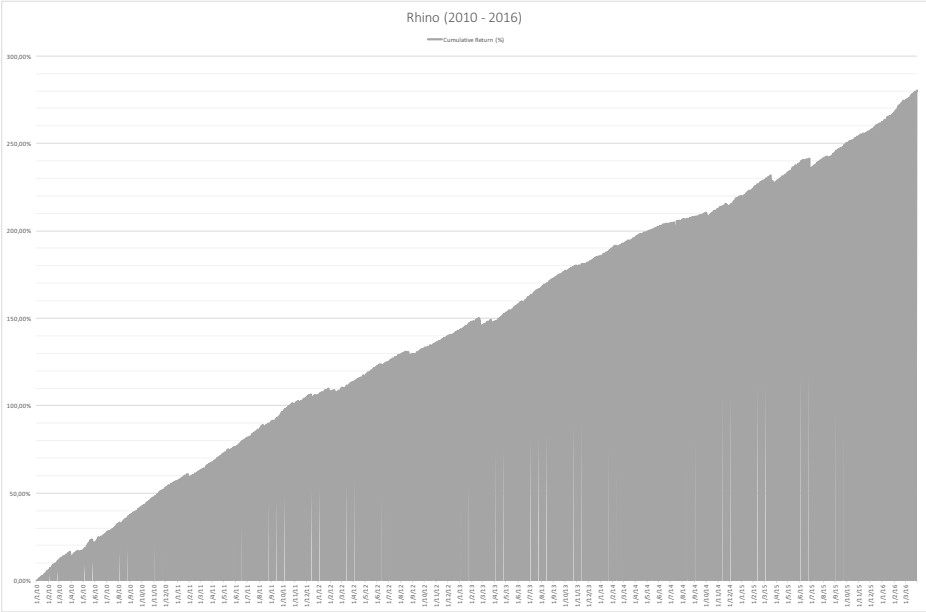
282,57 %

YEARLY AVG RETURN	**44,62 %**
MONTHLY AVG RETURN	**3,72 %**
DAILY AVG RETURN	**0,14 %**
TRADE AVG RETURN	**0,00 %**

EXPECTED MONTHLY RETURN	MAX. HISTORICAL DRAWDOWN	MAX. POSSIBLE OPEN TRADES	HISTORICAL EFFECTIVITY (%)	AHPR
1,55 %	3,23 %	∞	73,89 %	0
MONTHLY VOLATILITY (ST. DESV)	**MAX. STAGNATION IN DAYS**	**MAX. LEVERAGE**	**RETURN STABILITY**	**EXPETANCY RATIO**
1,33 %	53	1:20	0,99	0,06
SHARP INDEX	**PROFIT FACTOR**	**AVG TRADES PER DAY**	**TIME SYMMETRY**	**Z-SCORE**
1,17	1,79	303	0,74	-359,22

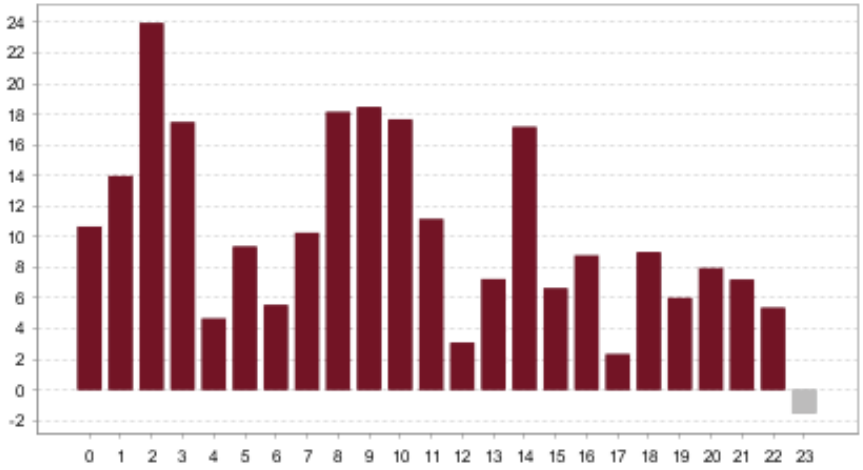




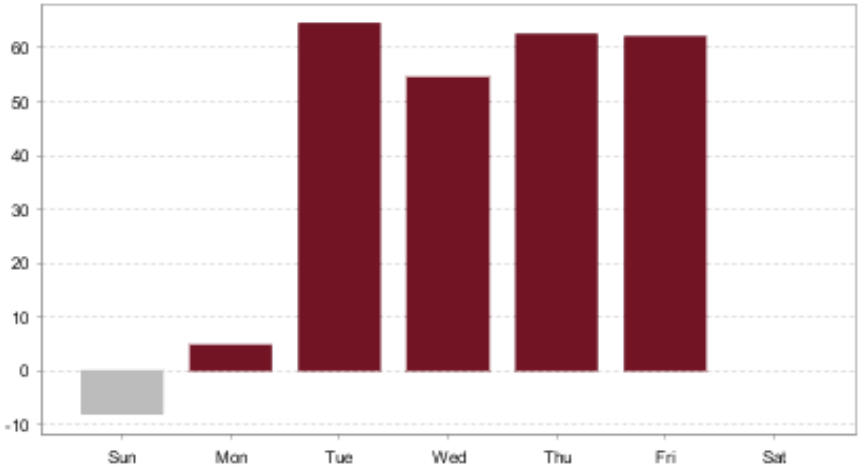


MONTHLY PERFORMANCE (%)

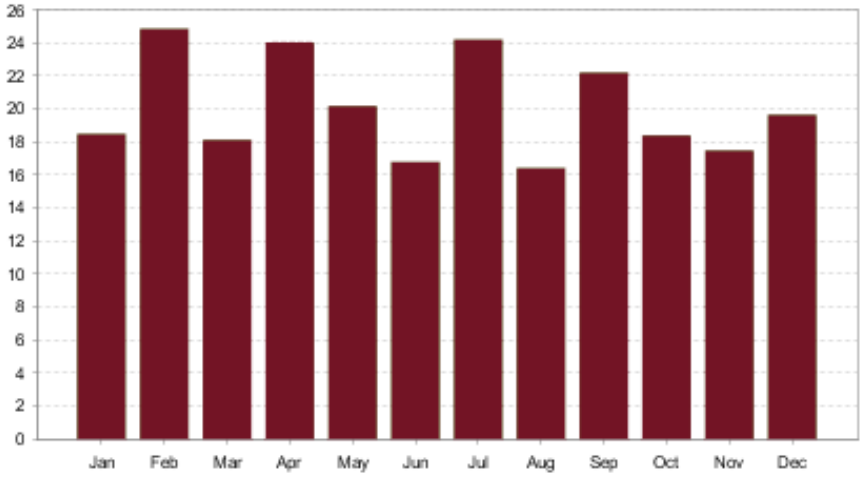
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	3.92	4.91	4.58	1.7	0	0	0	0	0	0	0	0	15.11
2015	3.28	3.55	-1.07	4.31	3.73	-1.75	3.77	2.67	4.31	2.98	2.19	3.99	31.97
2014	3.03	2.71	2.49	2.78	2.19	1.58	1.37	1.49	1.89	1.58	1.56	4.41	27.07
2013	2.68	-0.54	1.94	4.16	4.08	3.55	4.49	3.94	3.21	2.28	2.13	3.11	35.02
2012	1.58	1.81	3.38	2.77	4.8	1.09	4.79	0.11	2.53	2.97	3.23	2.69	31.74
2011	-1.36	6.39	4.73	4.55	1.5	6.75	4.55	3.6	5.28	3.99	3.22	1.28	44.49
2010	5.31	5.99	2.04	3.73	3.85	5.54	5.21	4.57	4.95	4.56	5.11	4.13	54.99



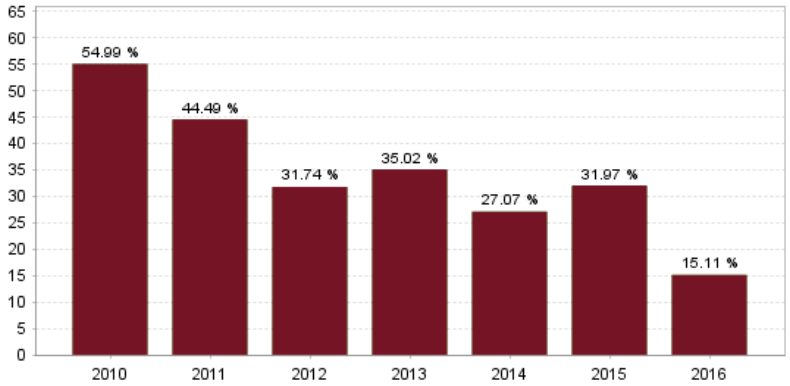
P/L Hour



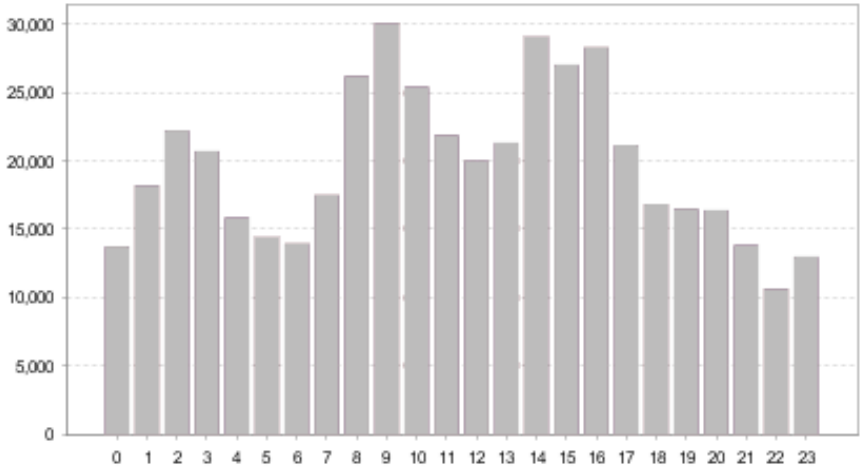
P/L Weekday



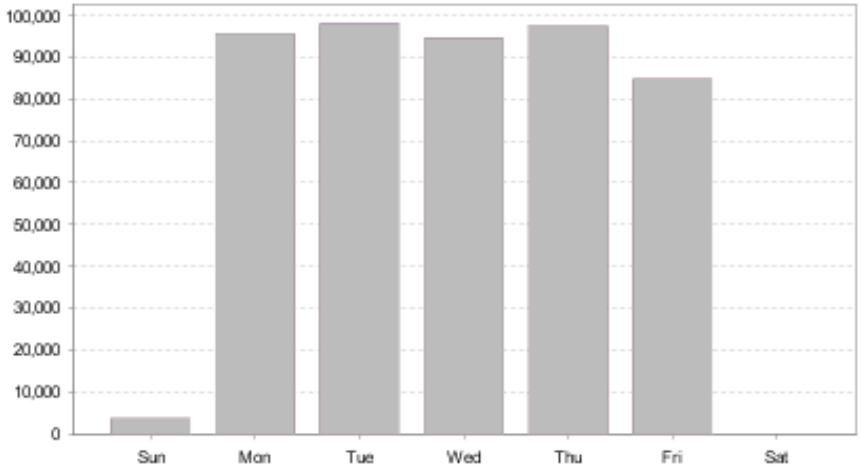
P/L Month



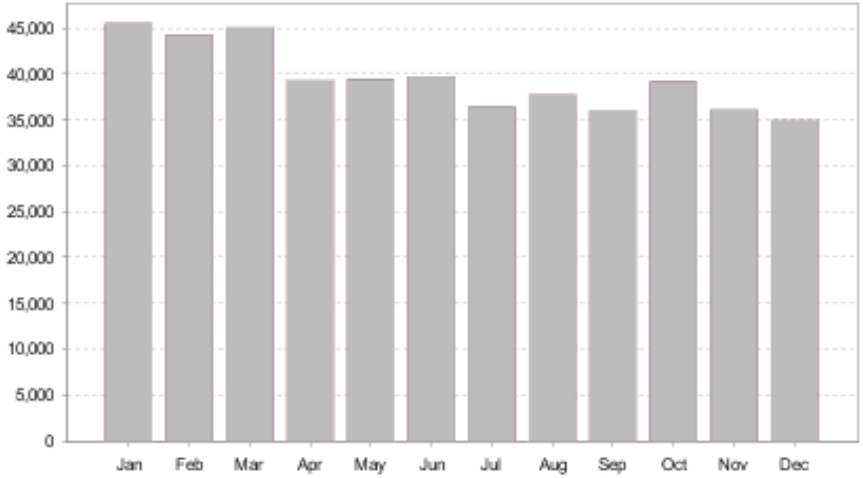
P/L in % by Year



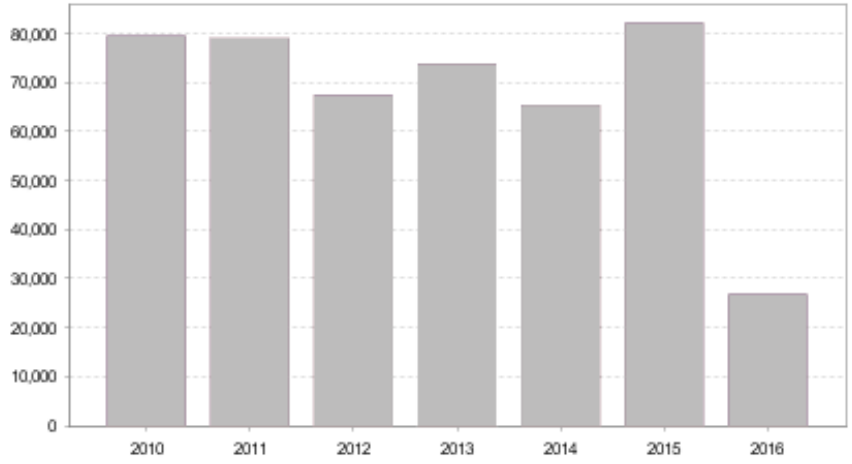
Trades / Hour



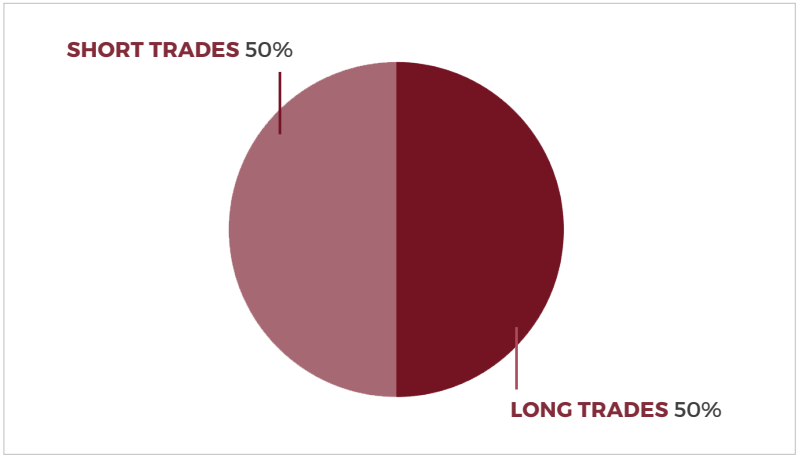
Trades / Weekday

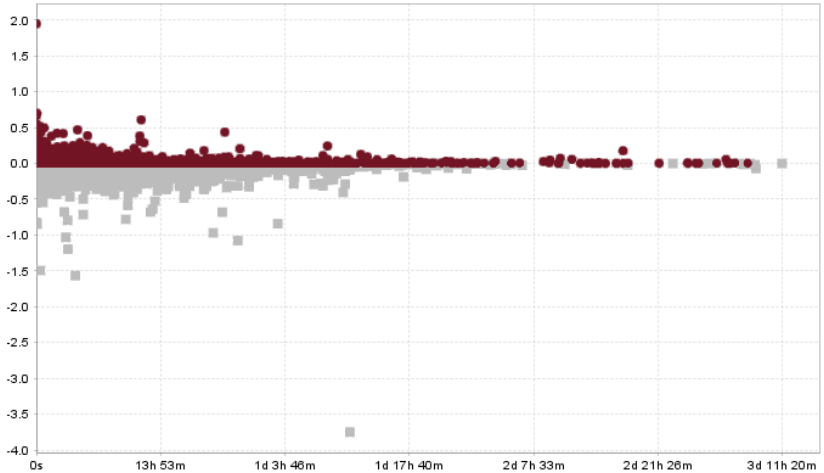


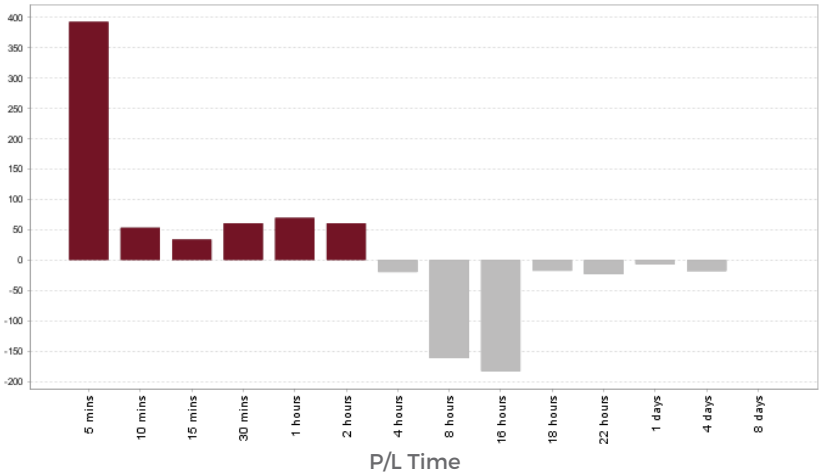
Trades / Time

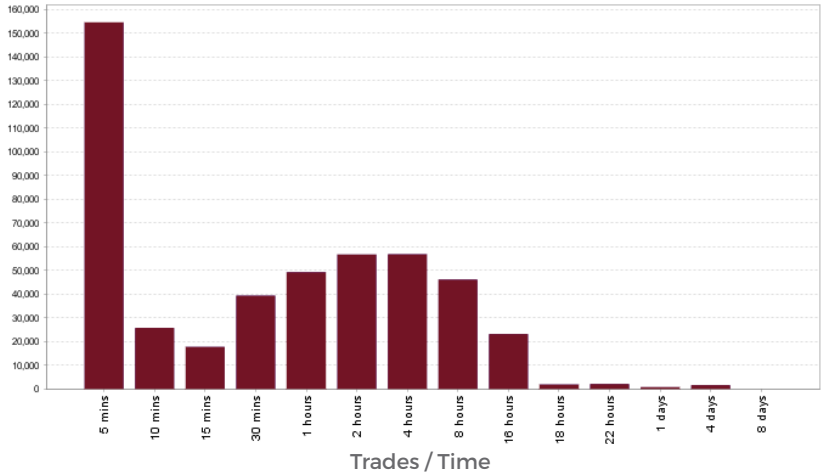


Trades / Year

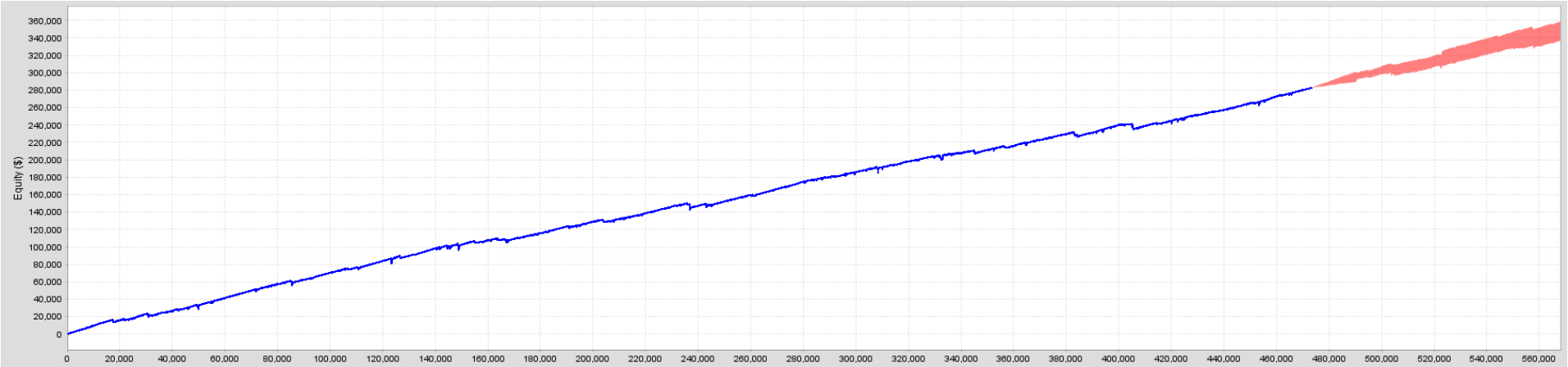

SHORT TRADES 50%
LONG TRADES 50%


2.0
1.5
1.0
0.5
0.0
-0.5
-1.0
-1.5
-2.0
-2.5
-3.0
-3.5
-4.0
0s
13h 53m
1d 3h 46m
1d 17h 40m
2d 7h 33m
2d 21h 26m
3d 11h 20m

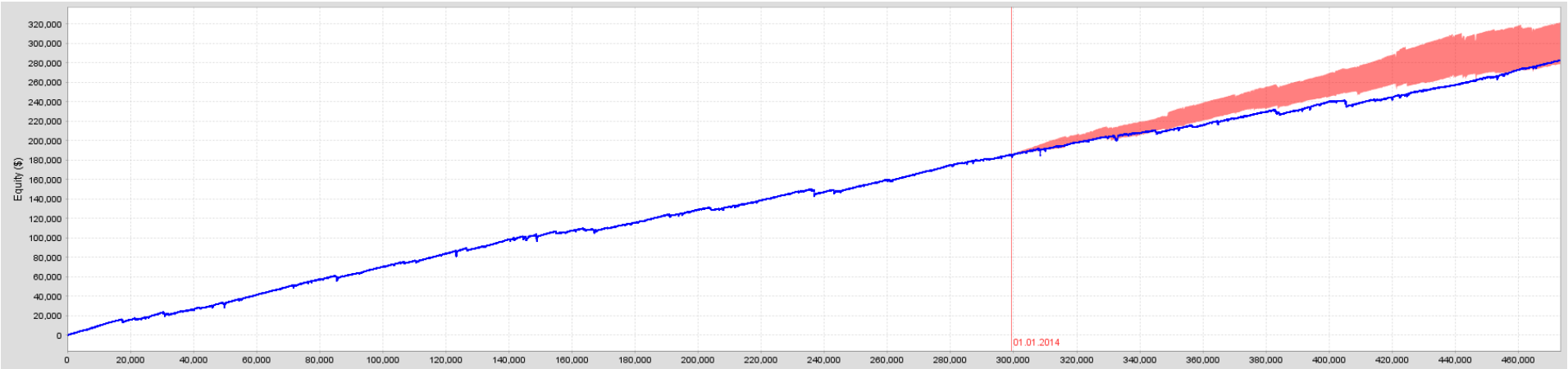

400
350
300
250
200
150
100
50
0
-50
-100
-150
-200
5 mins
10 mins
15 mins
30 mins
1 hours
2 hours
4 hours
8 hours
16 hours
18 hours
22 hours
1 days
4 days
8 days
P/L Time


160,000
150,000
140,000
130,000
120,000
110,000
100,000
90,000
80,000
70,000
60,000
50,000
40,000
30,000
20,000
10,000
0
5 mins
10 mins
15 mins
30 mins
1 hours
2 hours
4 hours
8 hours
16 hours
18 hours
22 hours
1 days
4 days
8 days
Trades / Time

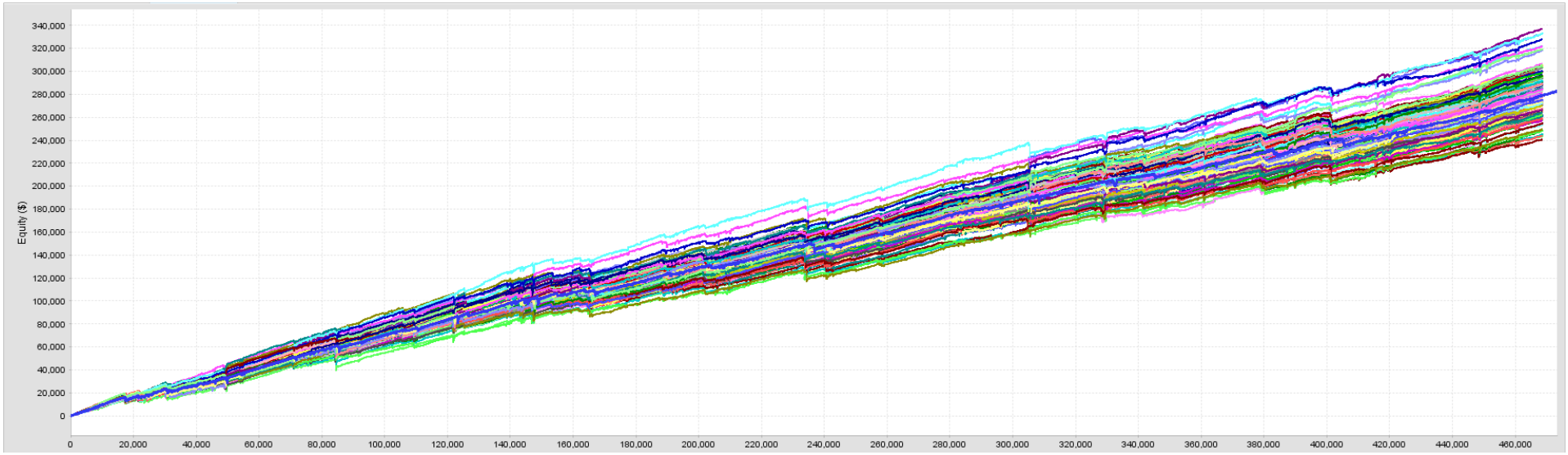
PREDICTION OF FUTURE TRADES



PREDICTION VERIFY



MONTECARLO SIMULATION



SHARK

SHARK

Shark is a “multi-time frame” strategy based on price action. It always takes into account the market direction.

The risk management system is based on a “Take Profit” three times large its “Stop Loss”.

FEATURES

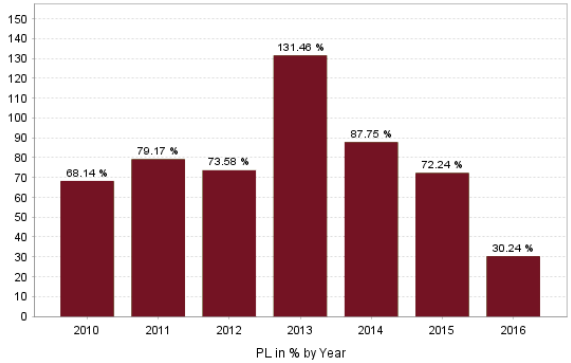
- **CURRENCIES:** EURAUD, EURGBP, EURJPY, EURUSD, GBPUSD
- **TIMEFRAME**: M5, M15, M30, H1
- **SCHEDULE**: 00:00 – 23:59 (GMT)
- **OPERATING DAYS**: S-M-T-W-TH-F
- **SESSION**: Asian, European, American
- **STRATEGY TYPE**: One Shot: Protrend Signal
- **MARKET RISK**: **
- **TREND**: ProTrend
- **FILTERS**: Spread, News

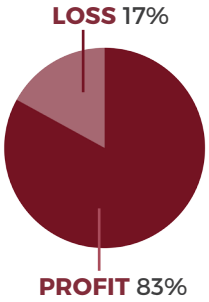
TOTAL PROFIT

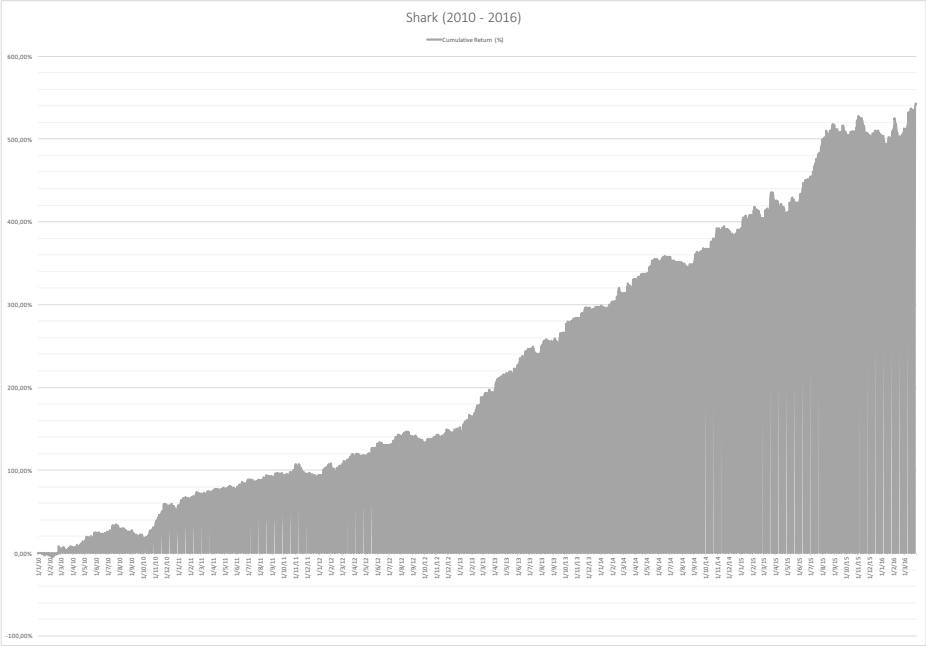
699,46 %

YEARLY AVG RETURN	**109,01 %**
MONTHLY AVG RETURN	**9,08 %**
DAILY AVG RETURN	**0,33 %**
TRADE AVG RETURN	**0,53 %**

EXPECTED MONTHLY RETURN	MAX. HISTORICAL DRAWDOWN	MAX. POSSIBLE OPEN TRADES	HISTORICAL EFFECTIVITY (%)	AHPR
2,32 %	15,49 %	15	64,13 %	0,03
MONTHLY VOLATILITY (ST. DESV)	**MAX. STAGNATION IN DAYS**	**MAX. LEVERAGE**	**RETURN STABILITY**	**EXPETANCY RATIO**
3,85 %	129	1:30	0,96	0,08
SHARP INDEX	**PROFIT FACTOR**	**AVG TRADES PER DAY**	**TIME SYMMETRY**	**Z-SCORE**
0,60	1,68	5	0,83	-3,84

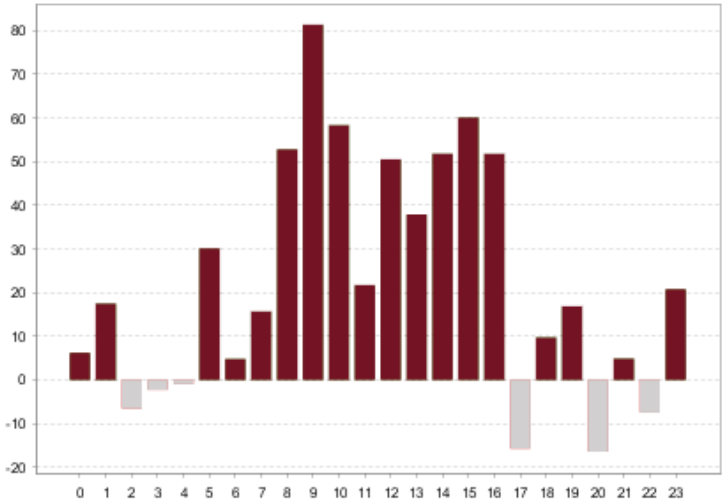




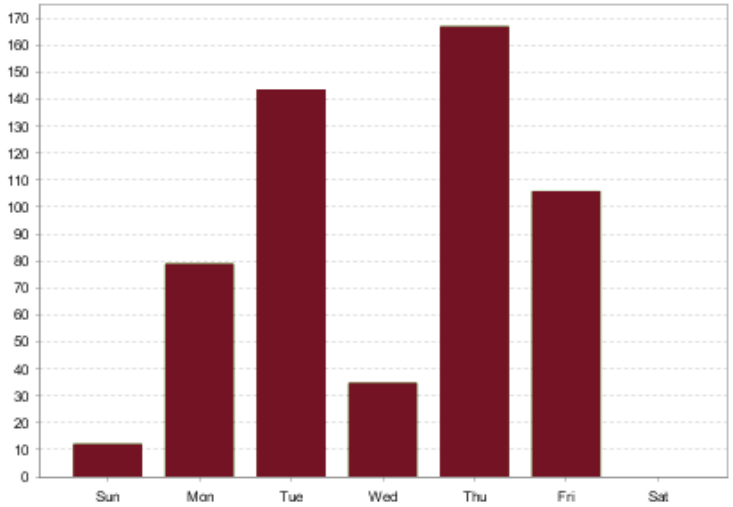


MONTHLY PERFORMANCE (%)

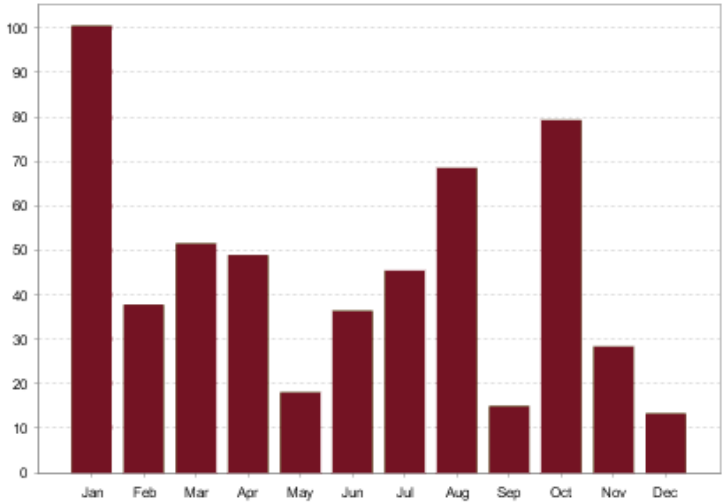
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	6.72	0.82	4.67	15.46	4.62	-2.05	0	0	0	0	0	0	30.24
2015	15.96	6.59	-3.37	6.8	-3.88	23.16	19.38	18.29	-4.96	3.3	-4.85	-4.18	72.24
2014	16.18	-2.66	15.36	-2.26	4.69	2.21	8.39	7.48	22.17	14.12	10.75	-8.68	87.75
2013	20.13	12.99	13.32	18.25	-3.79	7.5	1.8	11.07	2.54	19.89	27.77	-0.02	131.46
2012	21.82	10.95	1.62	-7.55	2.89	2.77	5.71	7.39	-1.2	23.23	-7.28	13.23	73.58
2011	11.81	4.93	7.54	3.75	5.13	-4.28	7.66	15.88	9.45	20.74	-3.61	0.18	79.17
2010	7.86	4.12	12.37	14.43	8.34	7.04	2.43	8.4	-13.1	-2.01	5.53	12.73	68.14



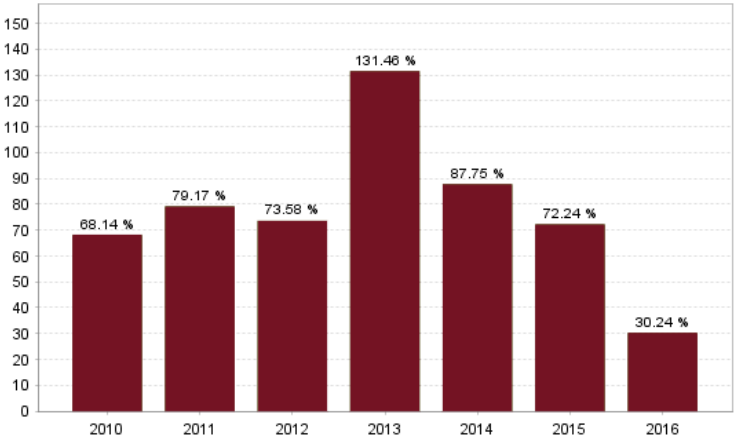
P/L Hour



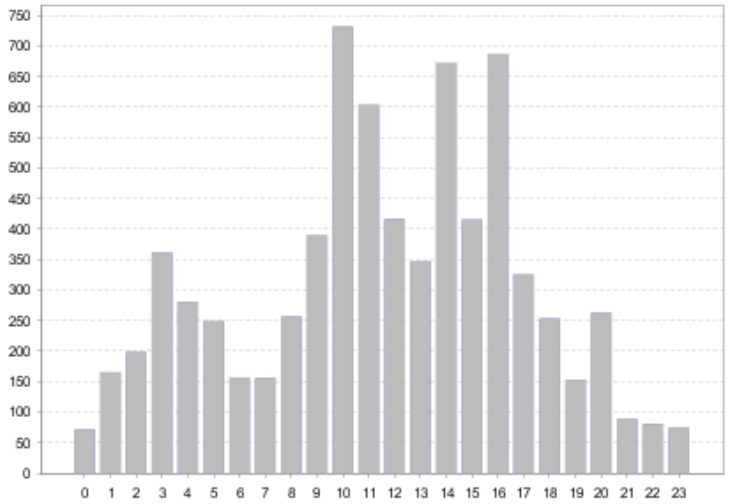
P/L Weekday



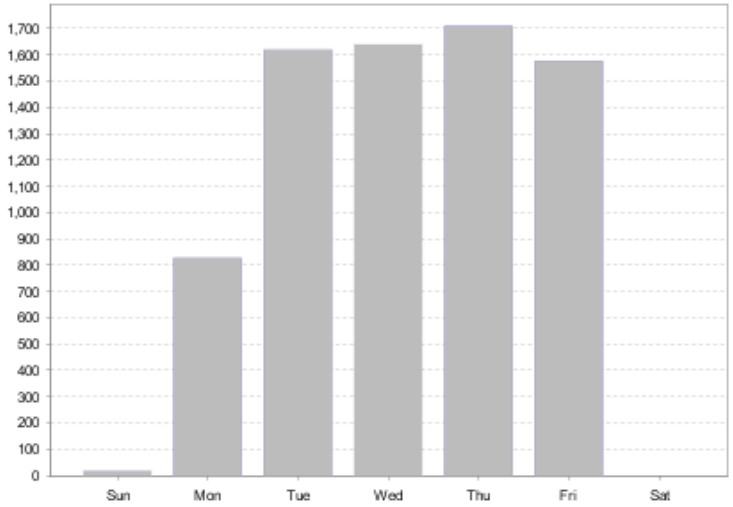
P/L Month



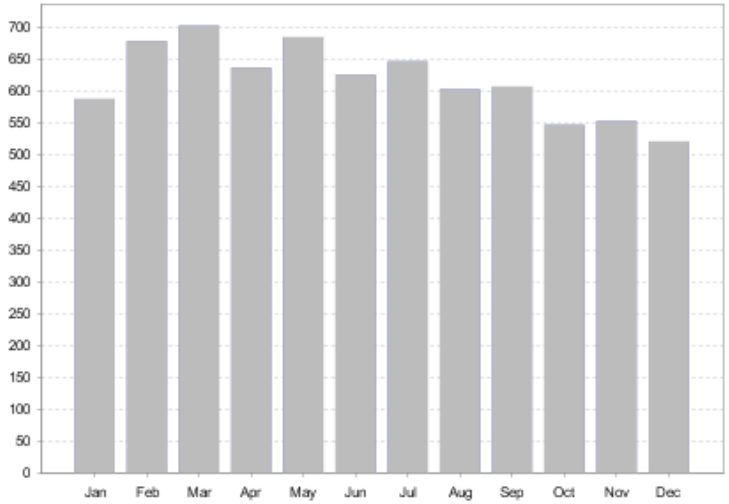
P/L in % by Year



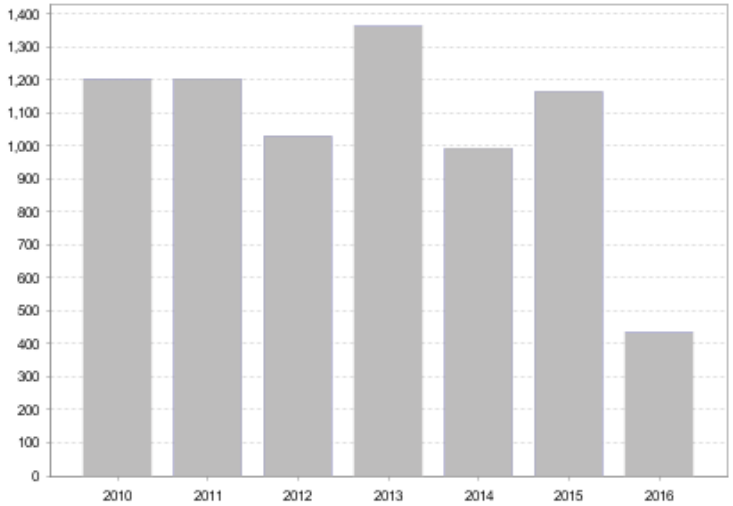
Trades / Hour



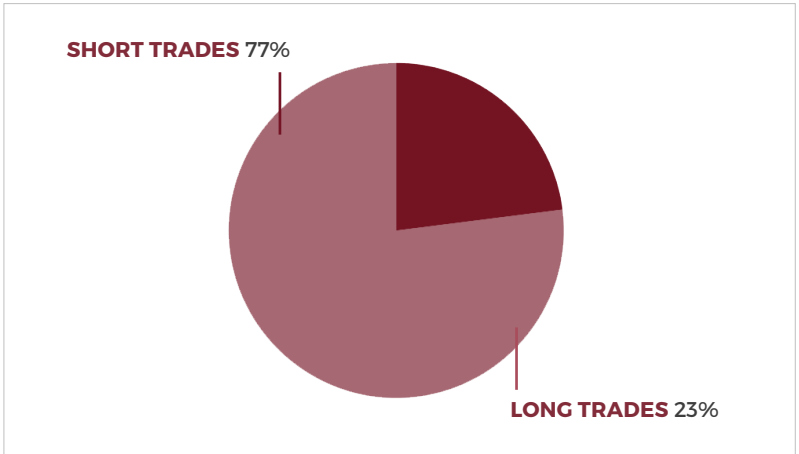
Trades / Weekday

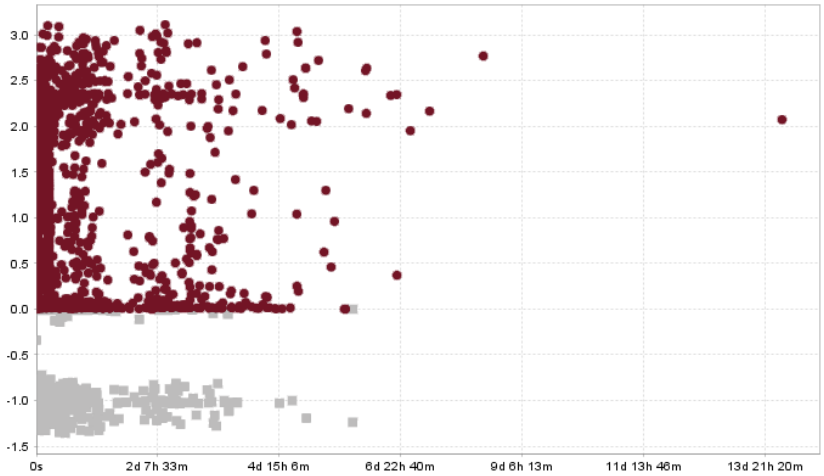


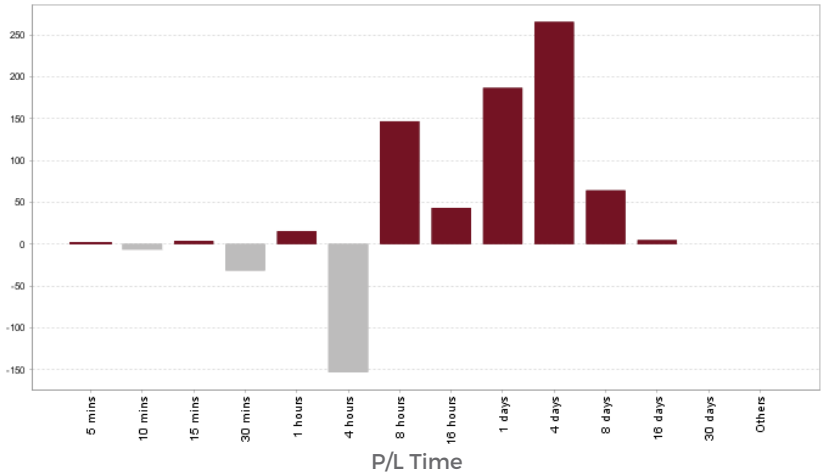
Trades / Time

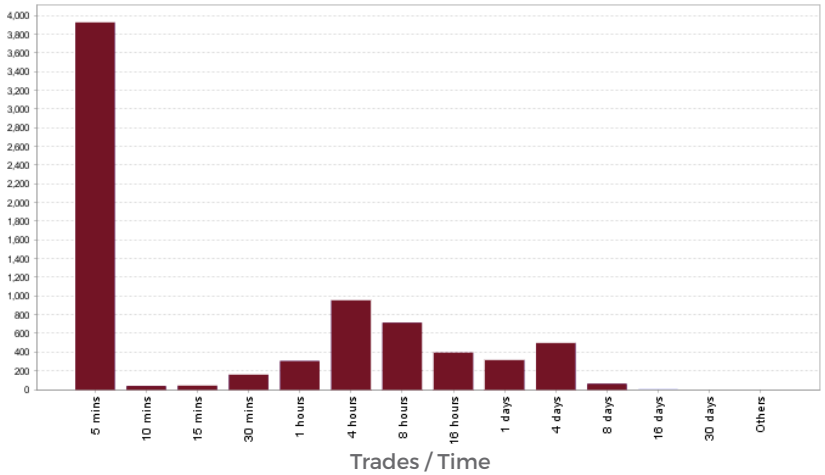


Trades / Year

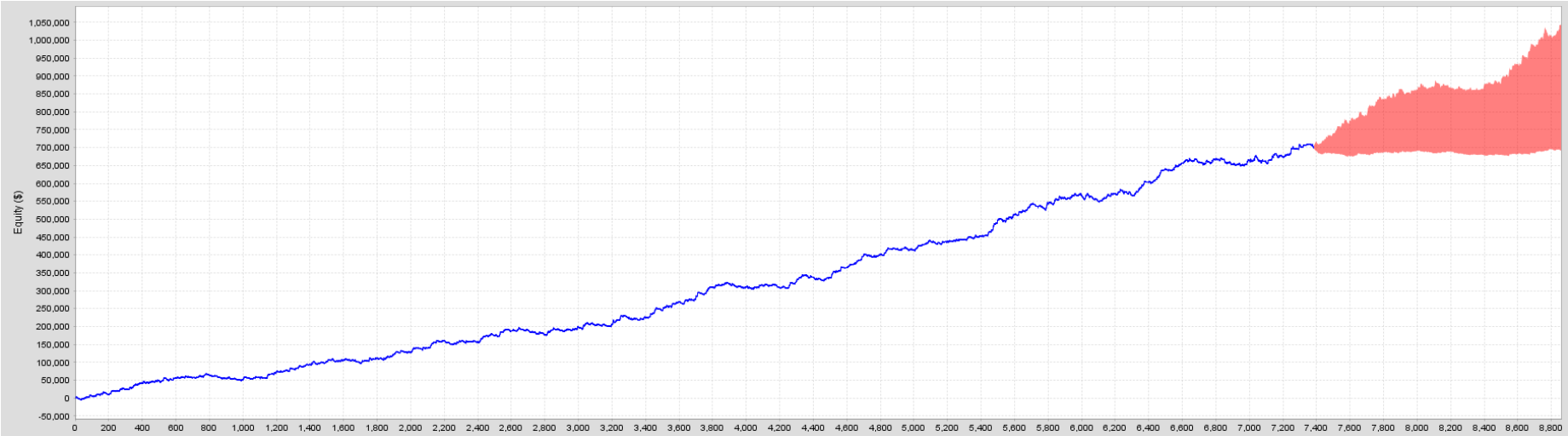

SHORT TRADES 77%
LONG TRADES 23%


3.0
2.5
2.0
1.5
1.0
0.5
0.0
-0.5
-1.0
-1.5
0s
2d 7h 33m
4d 15h 6m
6d 22h 40m
9d 6h 13m
11d 13h 46m
13d 21h 20m

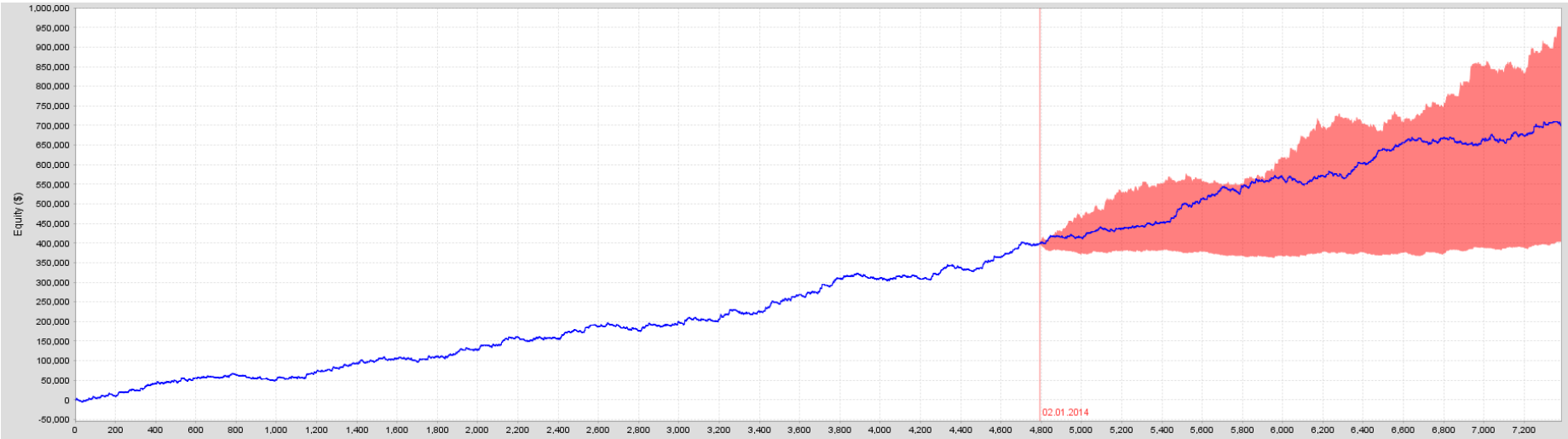

250
200
150
100
50
0
-50
-100
-150
5 mins
10 mins
15 mins
30 mins
1 hours
4 hours
8 hours
16 hours
1 days
4 days
8 days
16 days
30 days
Others
P/L Time


4,000
3,800
3,600
3,400
3,200
3,000
2,800
2,600
2,400
2,200
2,000
1,800
1,600
1,400
1,200
1,000
800
600
400
200
0
5 mins
10 mins
15 mins
30 mins
1 hours
4 hours
8 hours
16 hours
1 days
4 days
8 days
16 days
30 days
Others
Trades / Time

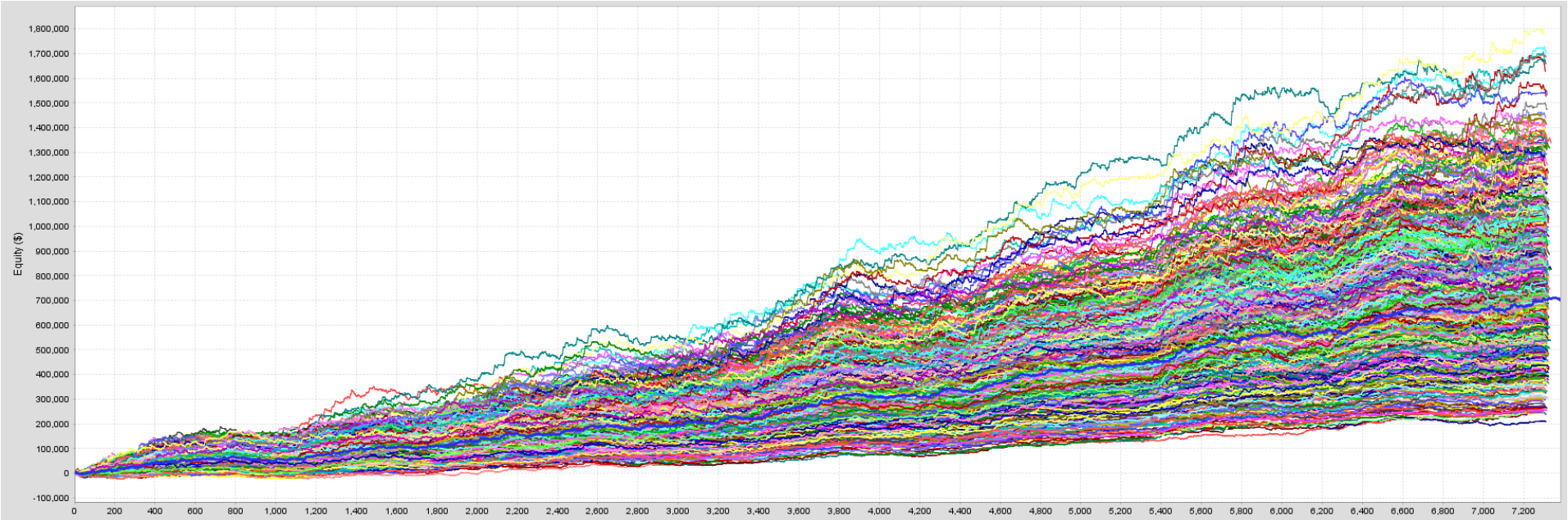
PREDICTION OF FUTURE TRADES



PREDICTION VERIFY



MONTECARLO SIMULATION



SNAKE

SNAKE

Snake works with several indicators developed by our team. The combination of these indicators provides great inputs.

Snake works with the most liquid pairs and trades trend markets.

FEATURES

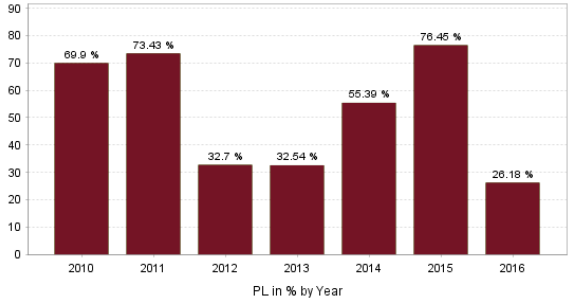
- **CURRENCIES:** AUDUSD, EURUSD, GBPUSD, USDCHF
- **TIMEFRAME**: H1
- **SCHEDULE**: 00:00 – 23:59 (GMT)
- **OPERATING DAYS**: S-M-T-W-TH-F
- **SESSION**: Asian, European, American
- **STRATEGY TYPE**: One Shot: Protrend Signal
- **MARKET RISK**: **
- **TREND**: ProTrend
- **FILTERS**: Spread, Volatility, News

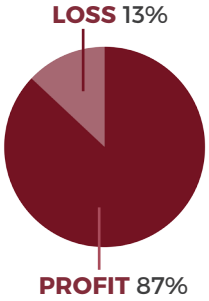
TOTAL PROFIT

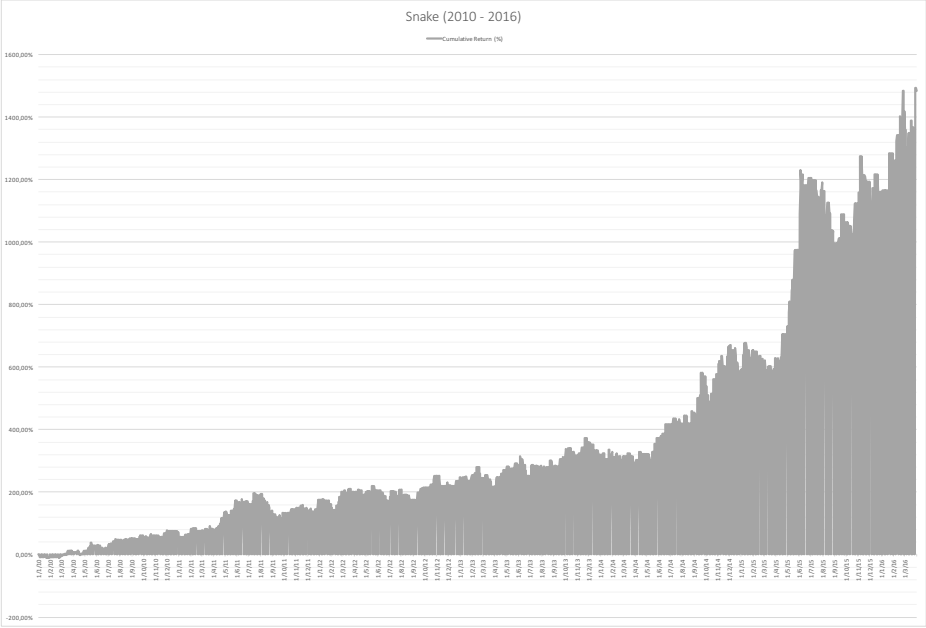
1522,03 %

YEARLY AVG RETURN	**234,17 %**
MONTHLY AVG RETURN	**19,51 %**
DAILY AVG RETURN	**0,73 %**
TRADE AVG RETURN	**1,31 %**

EXPECTED MONTHLY RETURN	MAX. HISTORICAL DRAWDOWN	MAX. POSSIBLE OPEN TRADES	HISTORICAL EFFECTIVITY (%)	AHPR
2,77 %	37,79 %	5	51,57 %	0,05
MONTHLY VOLATILITY (ST. DESV)	**MAX. STAGNATION IN DAYS**	**MAX. LEVERAGE**	**RETURN STABILITY**	**EXPETANCY RATIO**
9,59 %	223	1:10	0,63	0,06
SHARP INDEX	**PROFIT FACTOR**	**AVG TRADES PER DAY**	**TIME SYMMETRY**	**Z-SCORE**
0,29	1,48	5	0,69	-13,15

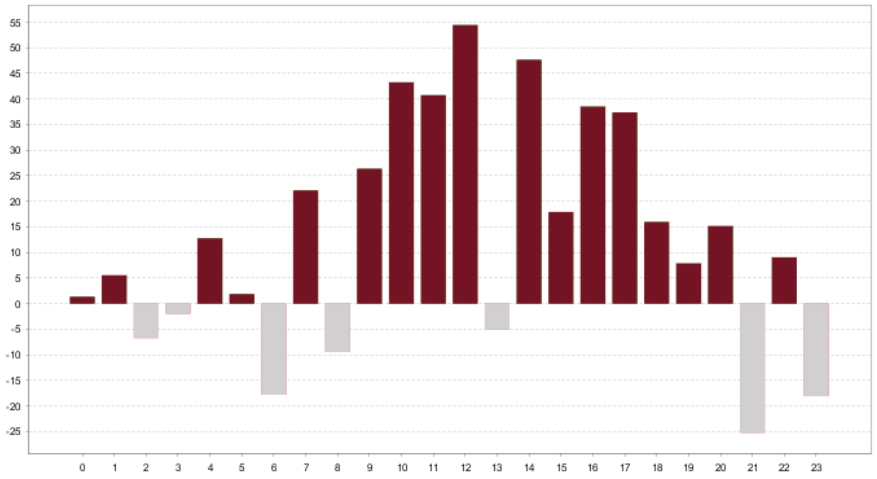




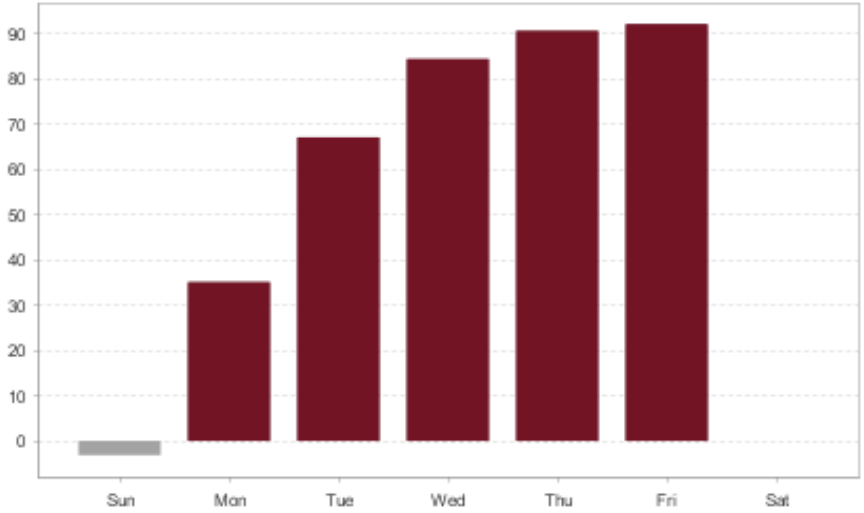


MONTHLY PERFORMANCE (%)

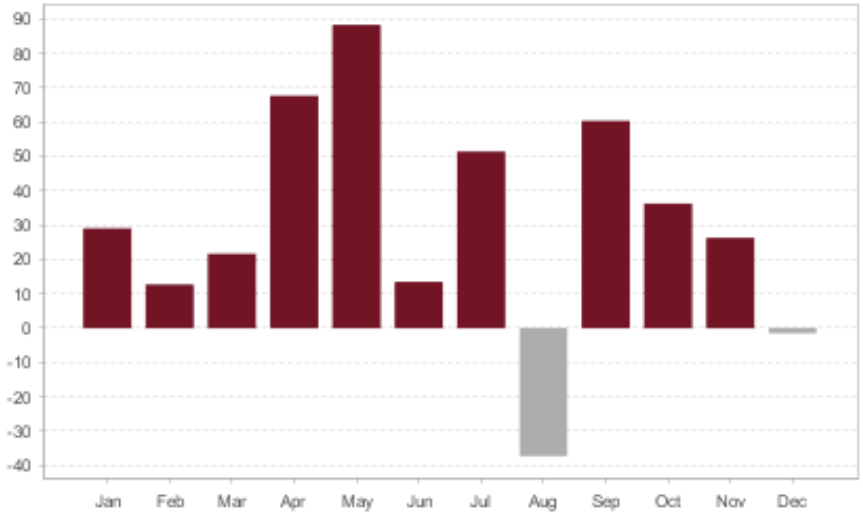
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	7.57	7.77	14.54	-4.07	0.34	0.03	0	0	0	0	0	0	26.18
2015	12.3	-5.18	1.13	14.41	40.19	10.43	-3.48	-11.35	4.87	9.07	4.2	-0.13	76.45
2014	-0.1	0.21	-3.26	4.42	14.83	10.6	2.09	3.62	13.36	10.2	8.23	-8.82	55.39
2013	9.69	-3.36	-7.85	19.59	-0.78	-6.09	4.21	3.45	13.89	0.11	9.36	-9.67	32.54
2012	-5.22	13.76	0.61	0.39	4.22	-4.13	10.78	-10.82	14.32	12.55	-7.89	4.13	32.7
2011	11.53	-1.56	0.16	27.86	12.47	6.72	14.43	-24.52	3.44	9.12	-1.04	14.82	73.43
2010	-6.87	0.87	16.18	4.93	16.87	-4.24	23.22	2.3	10.32	-4.96	13.25	-1.95	69.9



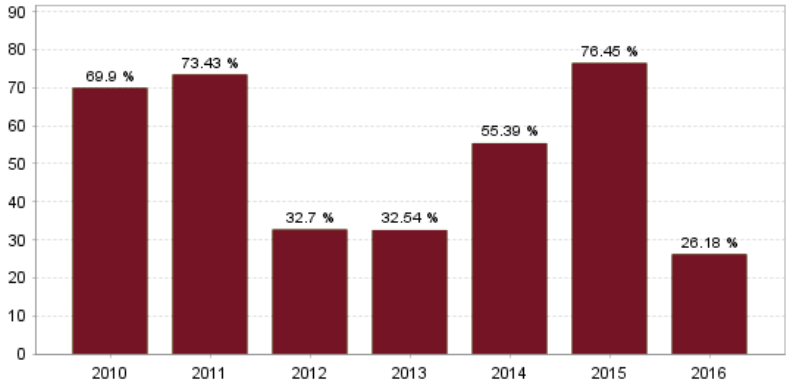
P/L Hour



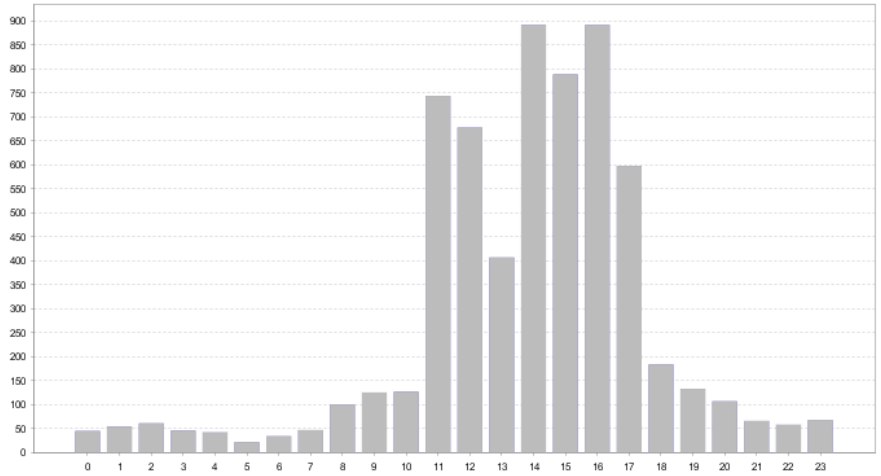
P/L Weekday



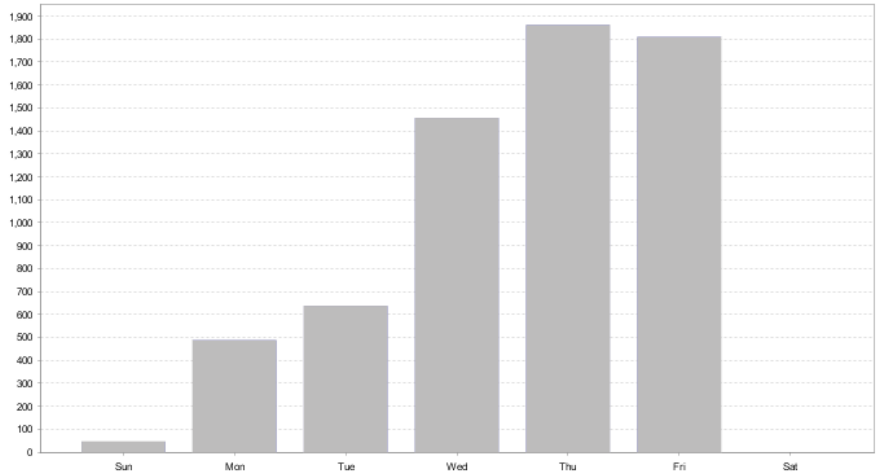
P/L Month



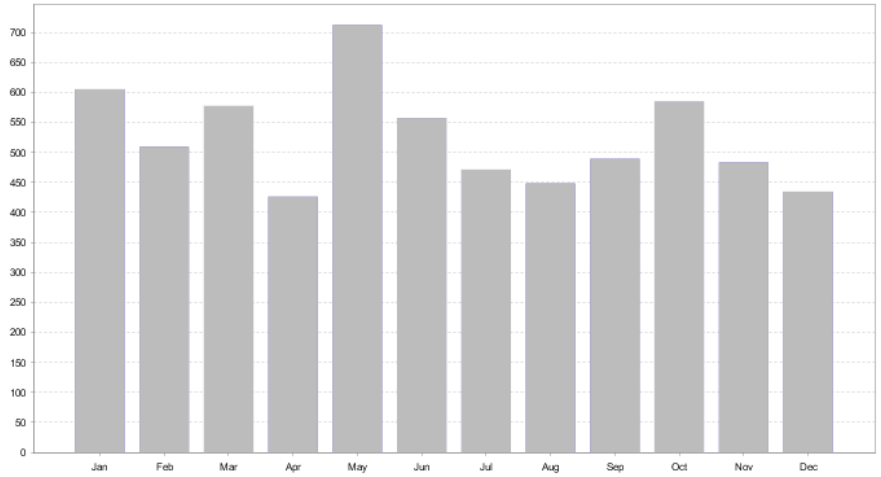
P/L in % by Year



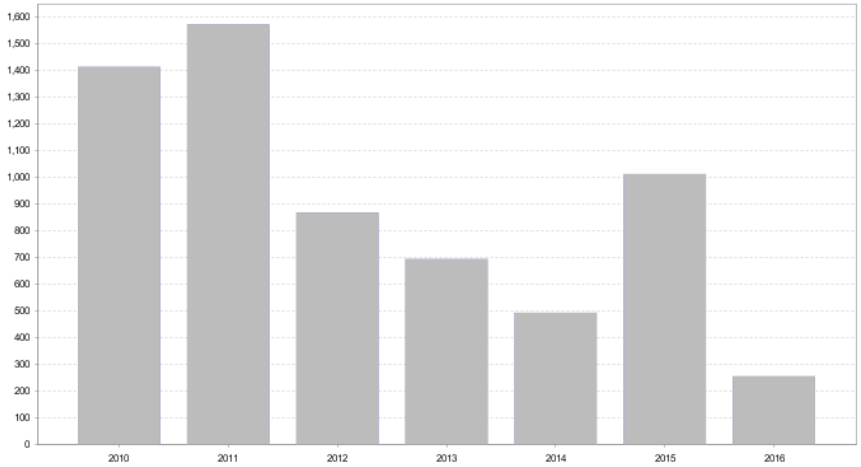
Trades / Hour



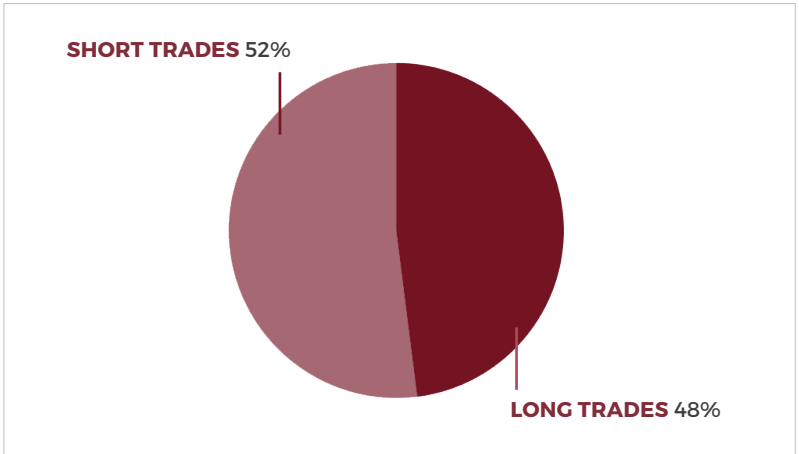
Trades / Weekday

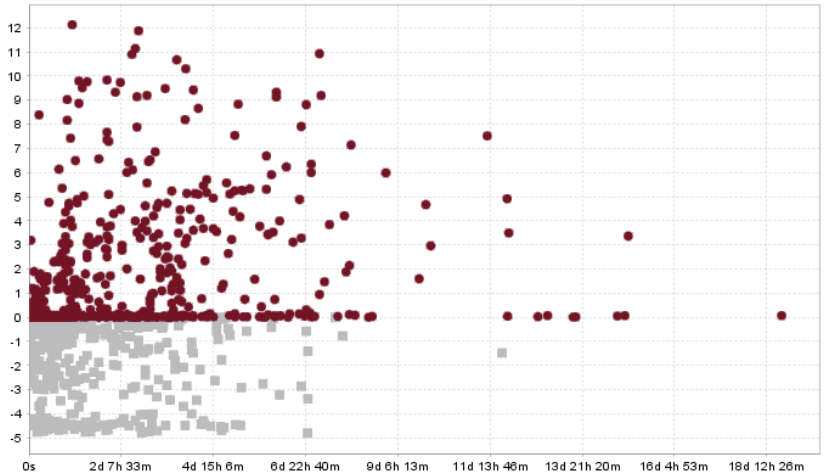


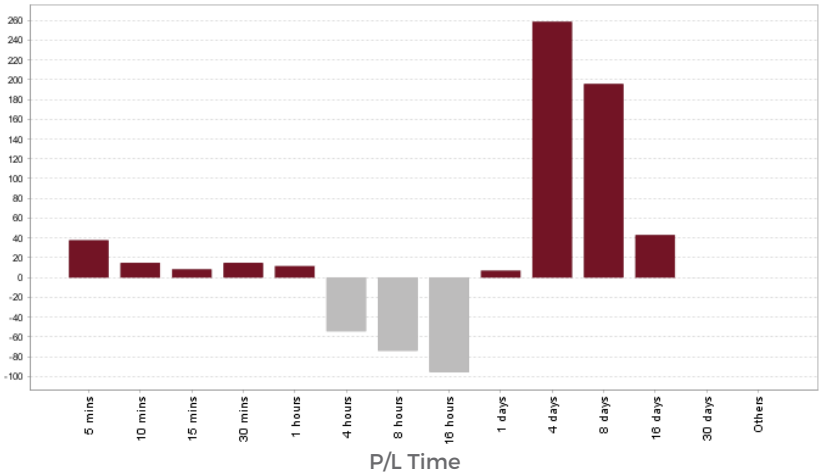
Trades / Time

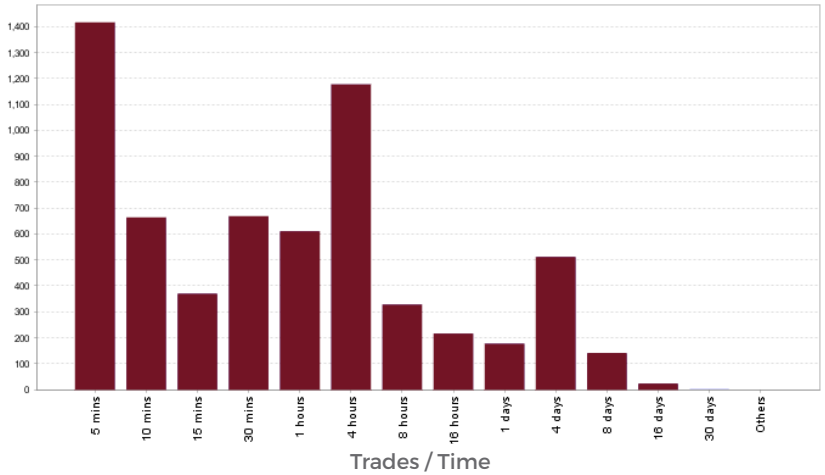


Trades / Year

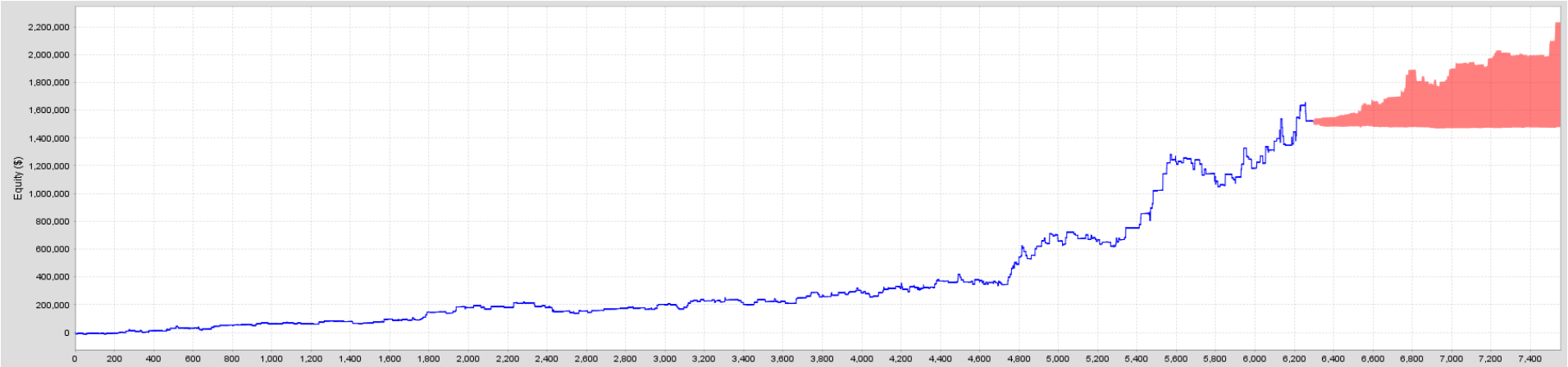

SHORT TRADES 52%
LONG TRADES 48%


12
11
10
9
8
7
6
5
4
3
2
1
0
-1
-2
-3
-4
-5
0s
2d 7h 33m
4d 15h 6m
6d 22h 40m
9d 6h 13m
11d 13h 46m
13d 21h 20m
16d 4h 53m
18d 12h 26m

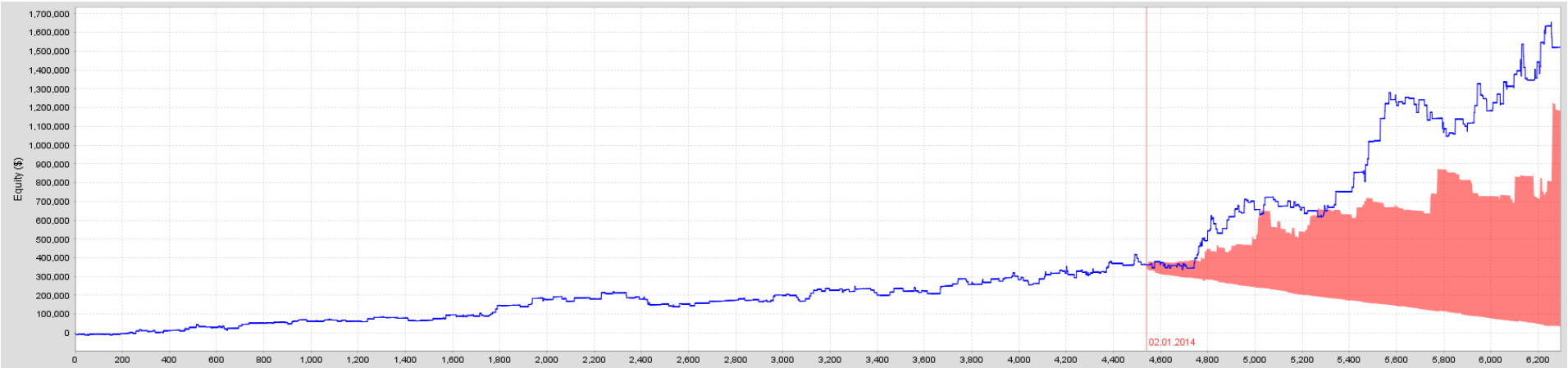

260
240
220
200
180
160
140
120
100
80
60
40
20
0
-20
-40
-60
-80
-100
5 mins
10 mins
15 mins
30 mins
1 hours
4 hours
8 hours
16 hours
1 days
4 days
8 days
16 days
30 days
Others
P/L Time


1,400
1,300
1,200
1,100
1,000
900
800
700
600
500
400
300
200
100
0
5 mins
10 mins
15 mins
30 mins
1 hours
4 hours
8 hours
16 hours
1 days
4 days
8 days
16 days
30 days
Others
Trades / Time

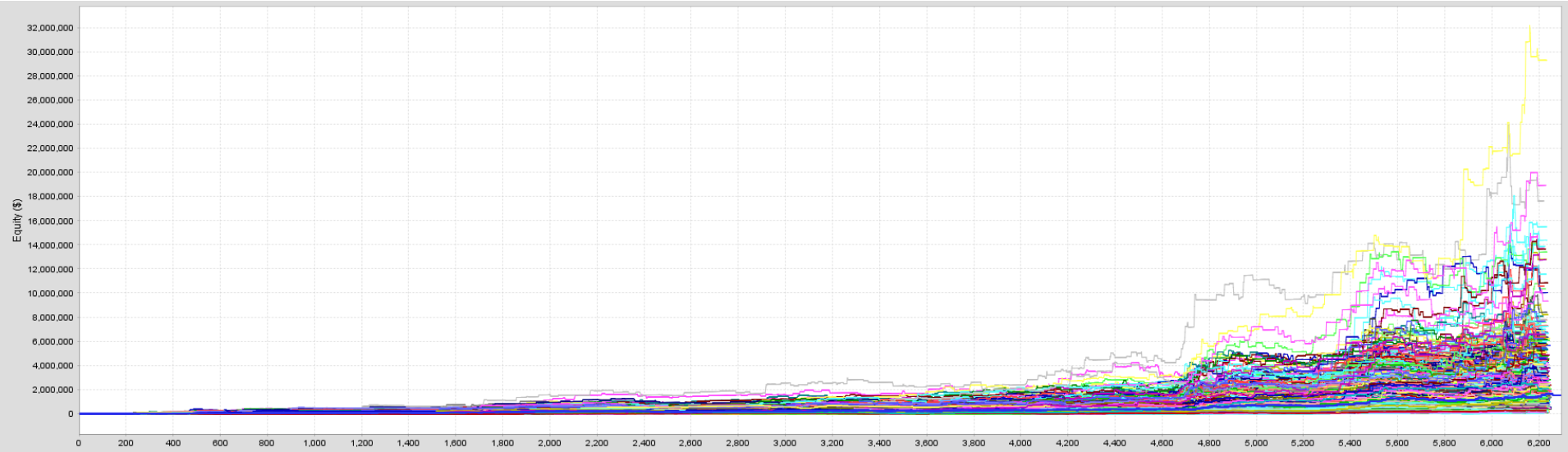
PREDICTION OF FUTURE TRADES



PREDICTION VERIFY

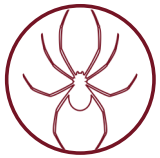


MONTECARLO SIMULATION



SPIDER

SPIDER



Spider calculates several standard deviations of the price, in which executes a few operations at different dynamic levels.

This system manages its orders as a single position.

FEATURES

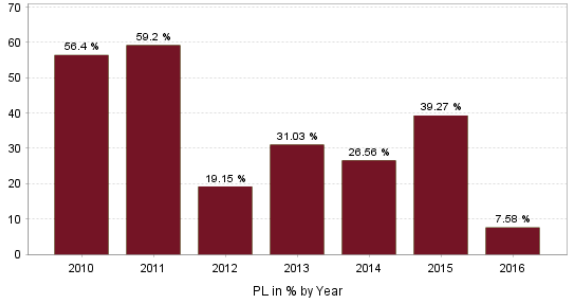
- **CURRENCIES:** AUDCAD, AUDNZD, CHFJPY, EURNZD, GBPCHF, GBPNZD, NZDCHF
- **TIMEFRAME**: M5, M15
- **SCHEDULE**: 17:00 – 22:30 (GMT)
- **OPERATING DAYS**: M-T-W-TH-F
- **SESSION**: American, Pre-Asian
- **STRATEGY TYPE**: Multi-Order with Schedule
- **MARKET RISK**: ****
- **TREND**: CounterTrend, Range
- **FILTERS**: Schedule, Spread, News, Weekend Out

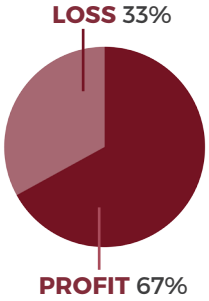
TOTAL PROFIT

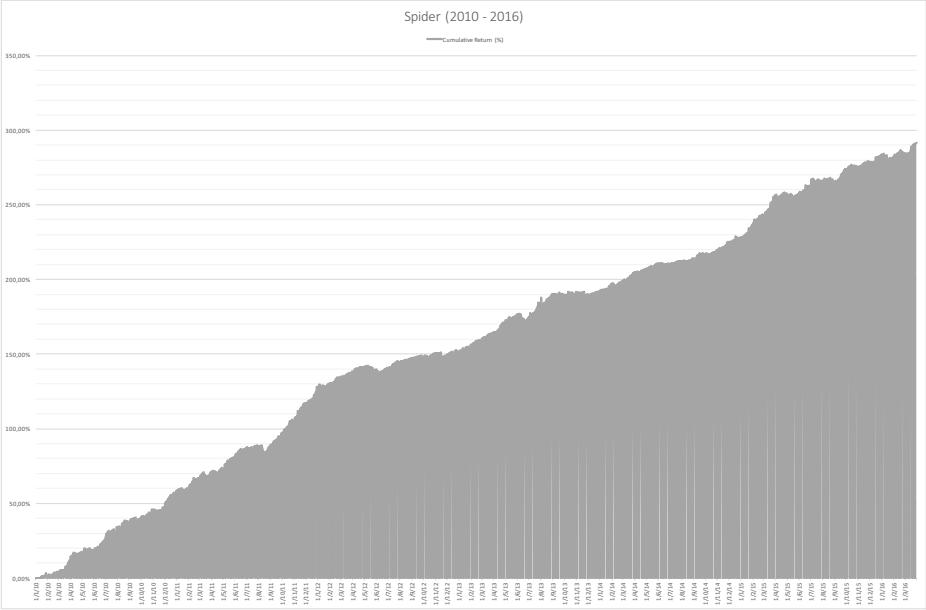
294,73 %

YEARLY AVG RETURN	**45,93 %**
MONTHLY AVG RETURN	**3,83 %**
DAILY AVG RETURN	**0,13 %**
TRADE AVG RETURN	**0,09 %**

EXPECTED MONTHLY RETURN	MAX. HISTORICAL DRAWDOWN	MAX. POSSIBLE OPEN TRADES	HISTORICAL EFFECTIVITY (%)	AHPR
1,28 %	2,93 %	36	66,49 %	0,01
MONTHLY VOLATILITY (ST. DESV)	**MAX. STAGNATION IN DAYS**	**MAX. LEVERAGE**	**RETURN STABILITY**	**EXPETANCY RATIO**
1,81 %	78	1:20	0,97	0,15
SHARP INDEX	**PROFIT FACTOR**	**AVG TRADES PER DAY**	**TIME SYMMETRY**	**Z-SCORE**
0,71	1,47	11	0,46	23,07

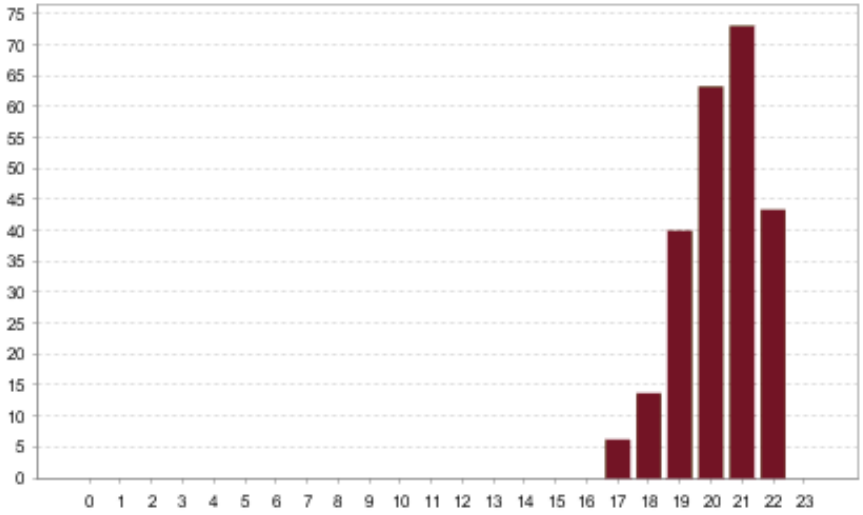




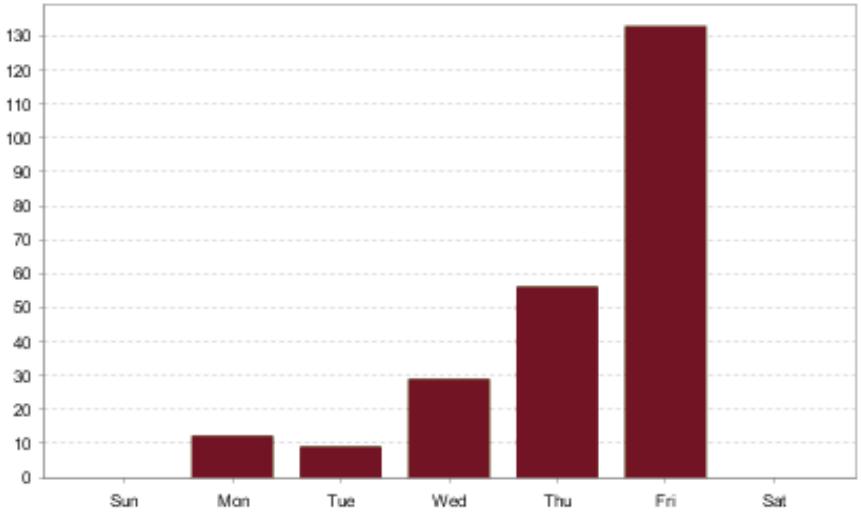


MONTHLY PERFORMANCE (%)

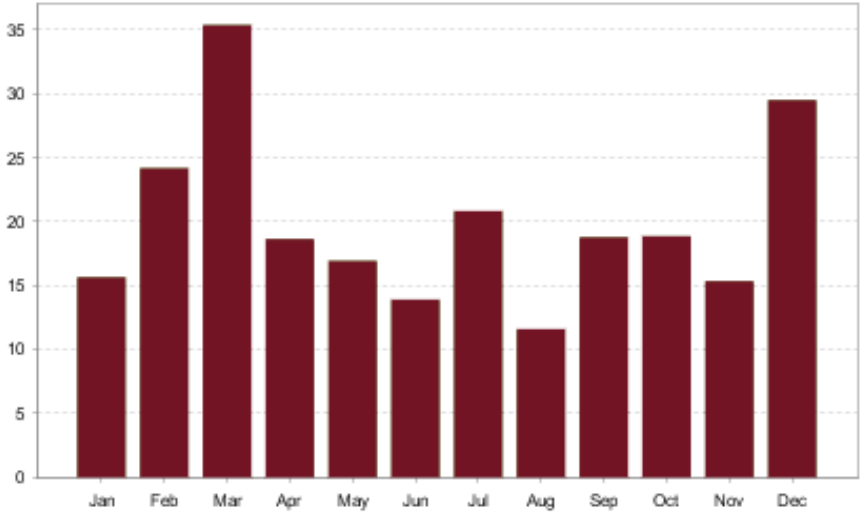
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	-0.65	0.46	5.4	2.49	0.99	-1.12	0	0	0	0	0	0	7.58
2015	5.97	5.18	8.81	-1.1	1.32	4.44	2.02	-0.83	5.76	1.06	2.53	4.1	39.27
2014	3.08	2.46	3.99	1.73	2.36	-0.33	1.01	1.54	1.82	2.54	3.83	2.52	26.56
2013	3.01	3.22	3.52	5.78	4.35	-2.12	5.26	5.92	-0.57	1.79	-1.79	2.66	31.03
2012	1.54	3.83	2	3.39	-1.61	1.26	3.06	2.19	0.69	1.83	-0.69	1.64	19.15
2011	1.62	5.93	3.56	1.68	7.22	5.53	1.17	-0.18	7.94	6.45	9.87	8.39	59.2
2010	1.04	3.06	8.09	4.62	2.28	6.17	8.27	2.9	3.11	5.15	1.54	10.17	56.4



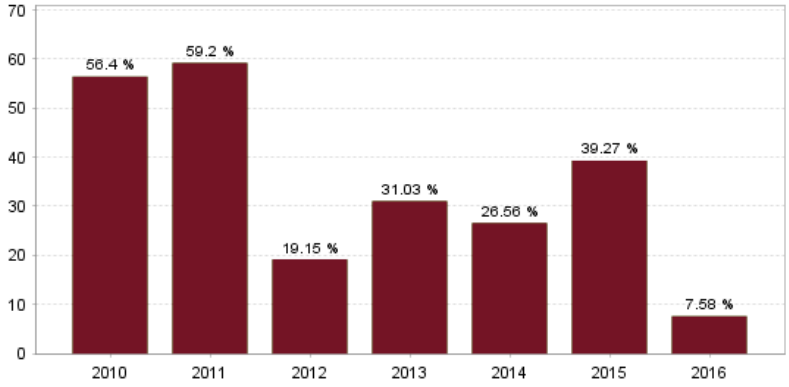
P/L Hour



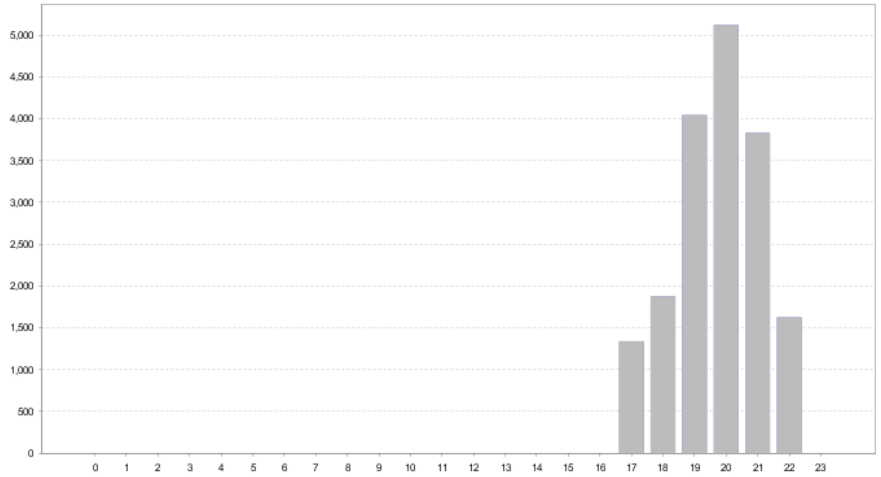
P/L Weekday



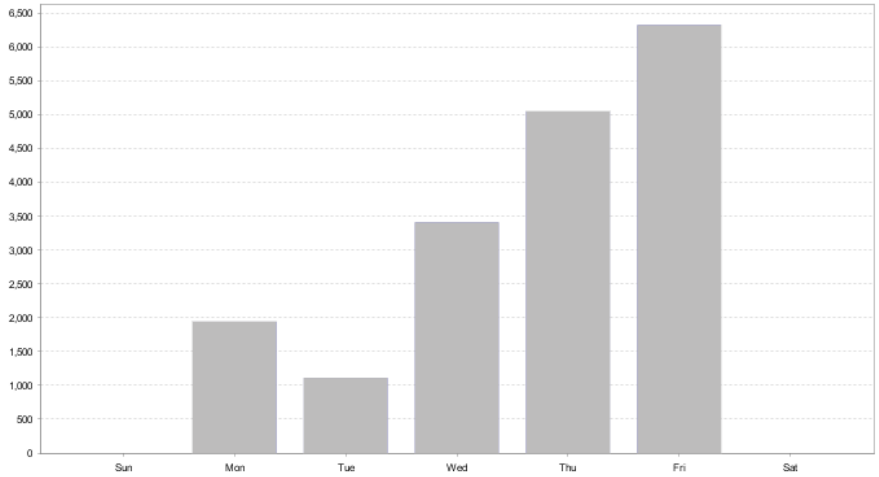
P/L Month



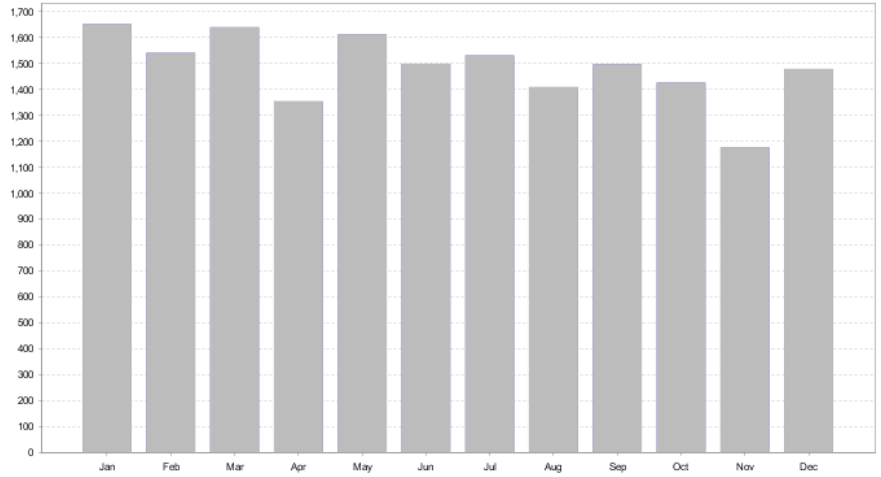
P/L in % by Year



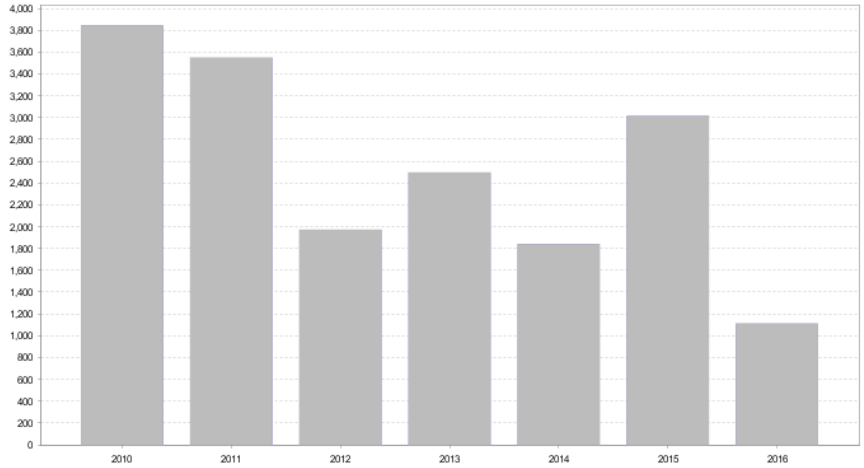
Trades / Hour



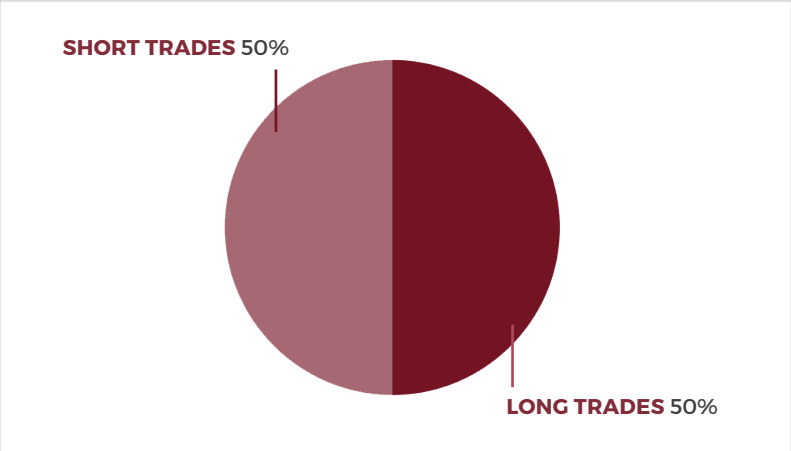
Trades / Weekday

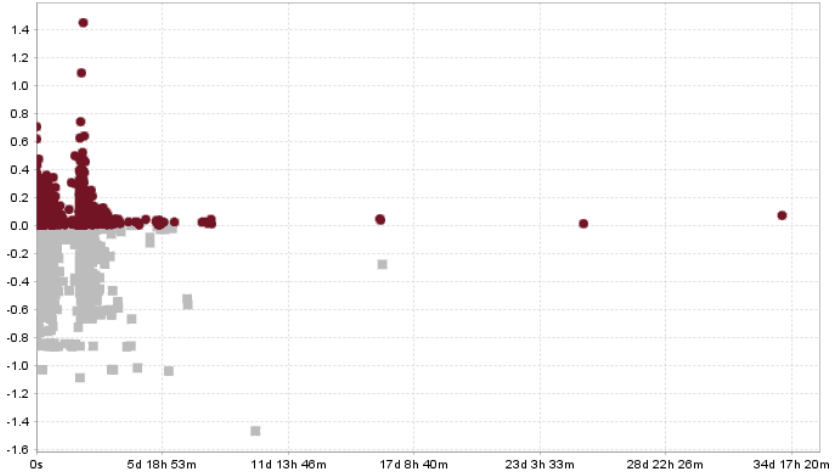


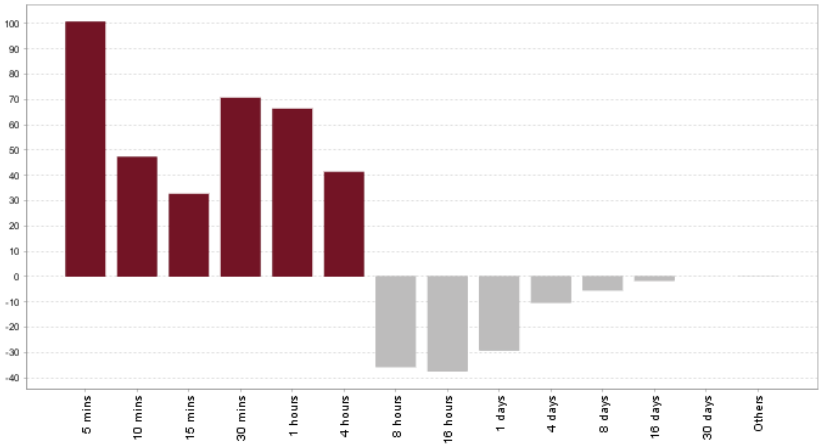
Trades / Time



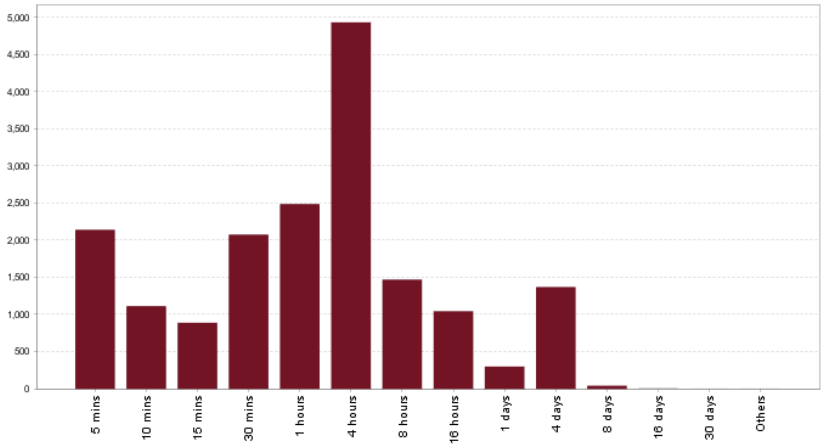
Trades / Year





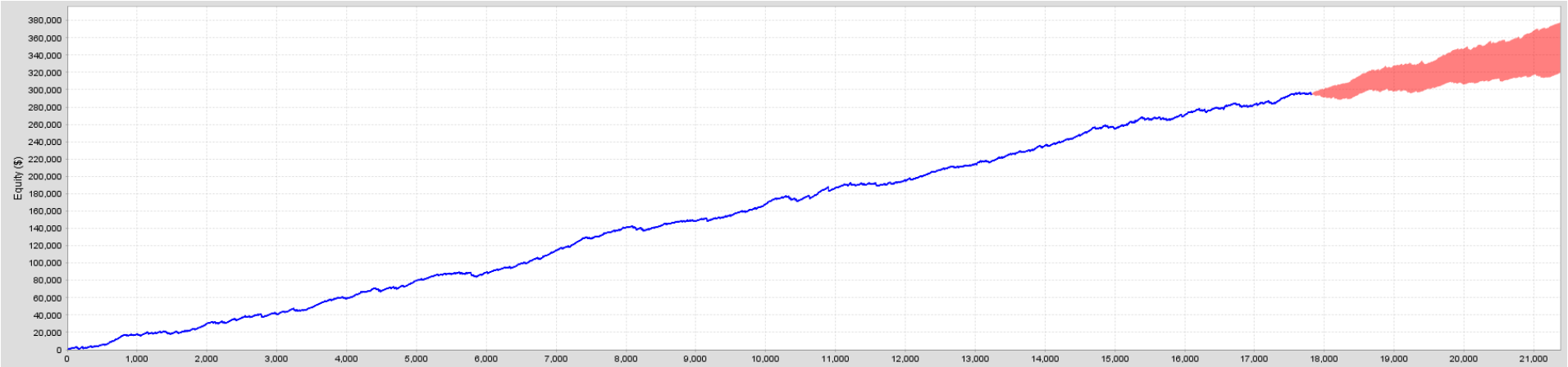


P/L Time

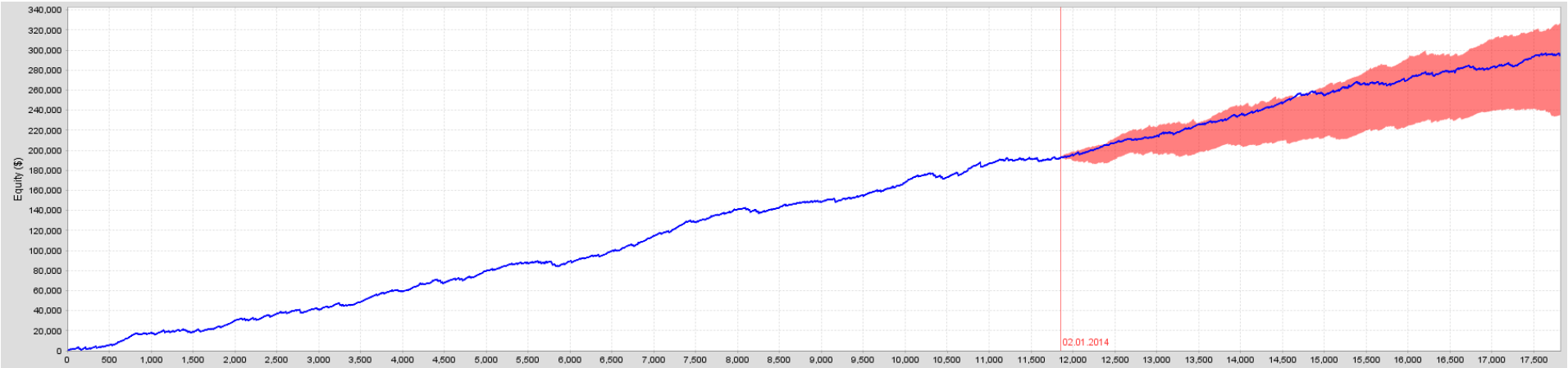


Trades / Time

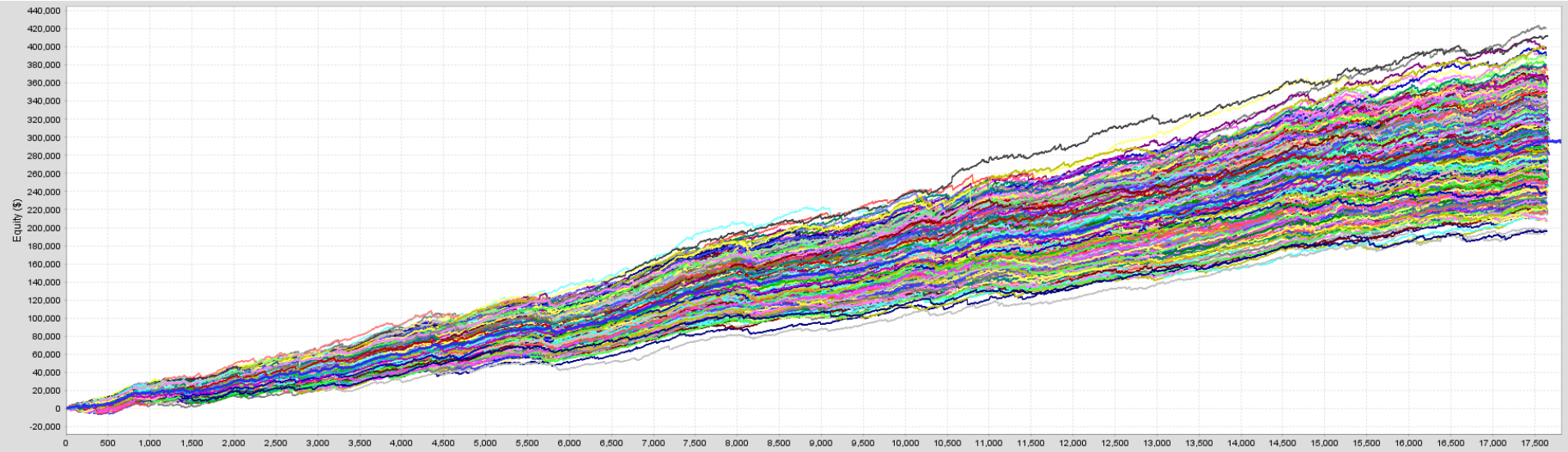
PREDICTION OF FUTURE TRADES



PREDICTION VERIFY



MONTECARLO SIMULATION



TIGER

TIGER

Tiger is a “scalping” strategy, which takes advantage of small price movements. This system is designed to operate only the last hour of the American session.

FEATURES

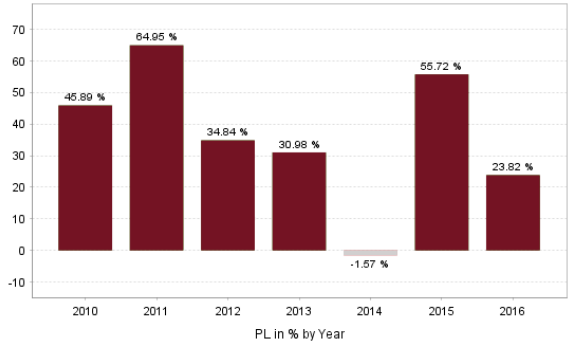
- **CURRENCIES:** AUDCAD, AUDCHF, AUDNZD, CADCHF, EURAUD, EURCAD, EURCHF, EURGBP, EURNZD, EURUSD, GBPAUD, GBPCAD, GBPCHF, GBPNZD, GBPUSD, NZDCAD, USDCAD, USDCHF
- **TIMEFRAME**: M15
- **SCHEDULE**: 21:00 – 21:55 (GMT)
- **OPERATING DAYS**: M-T-W-TH-F
- **SESSION**: American
- **STRATEGY TYPE**: One Shot: Signal
- **MARKET RISK**: *
- **TREND**: Range
- **FILTERS**: Schedule, Spread, News

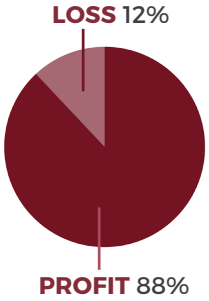
TOTAL PROFIT

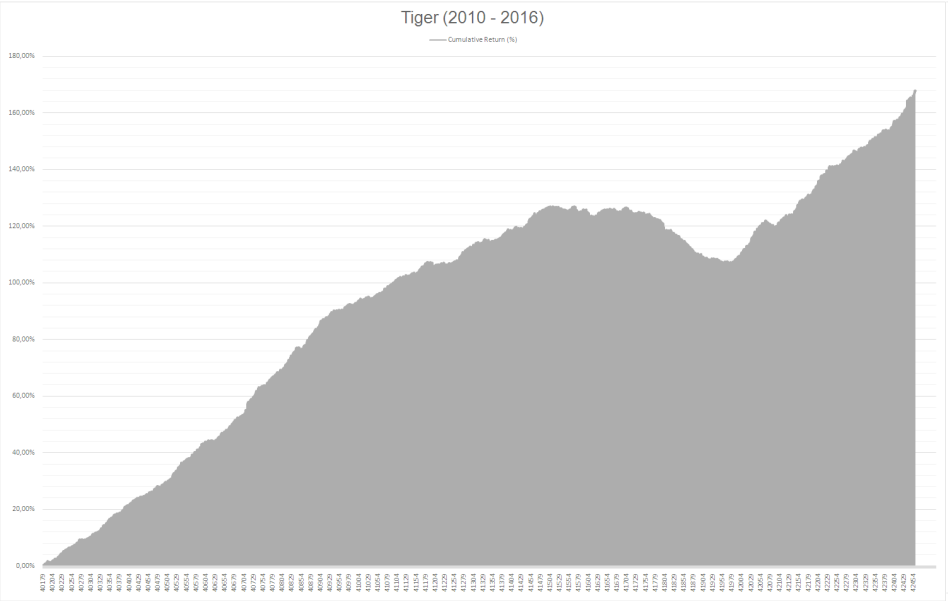
278,84 %

YEARLY AVG RETURN	**43,46 %**
MONTHLY AVG RETURN	**3,62 %**
DAILY AVG RETURN	**0,14 %**
TRADE AVG RETURN	**0,01 %**

EXPECTED MONTHLY RETURN	MAX. HISTORICAL DRAWDOWN	MAX. POSSIBLE OPEN TRADES	HISTORICAL EFFECTIVITY (%)	AHPR
0,83 %	9,73 %	18	87,65 %	0
MONTHLY VOLATILITY (ST. DESV)	**MAX. STAGNATION IN DAYS**	**MAX. LEVERAGE**	**RETURN STABILITY**	**EXPETANCY RATIO**
1,35 %	646	1:26	0,91	0,08
SHARP INDEX	**PROFIT FACTOR**	**AVG TRADES PER DAY**	**TIME SYMMETRY**	**Z-SCORE**
0,61	1,73	70	0,37	-144,25

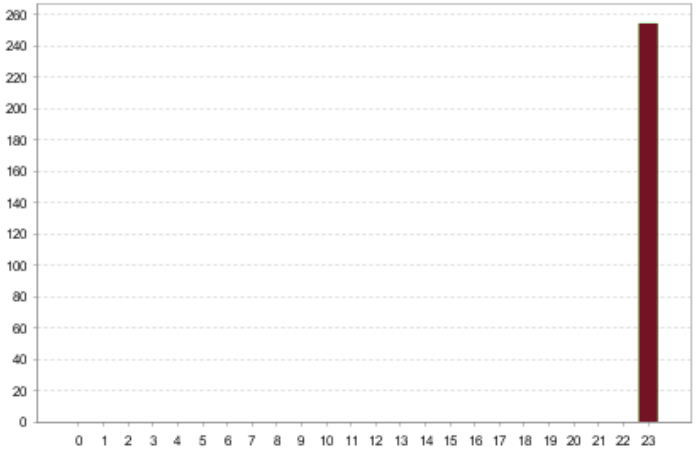




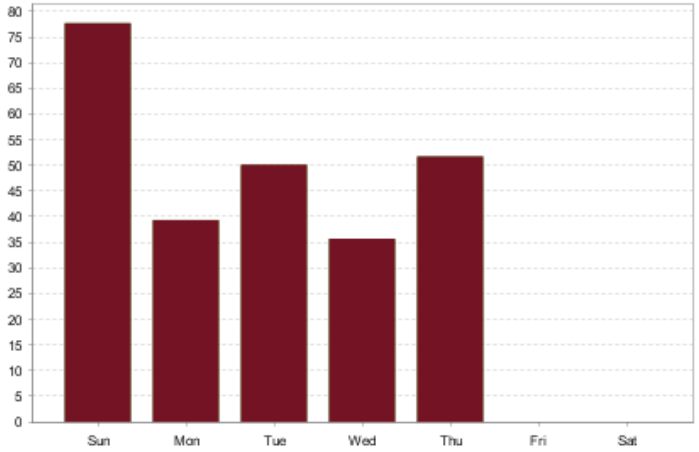


MONTHLY PERFORMANCE (%)

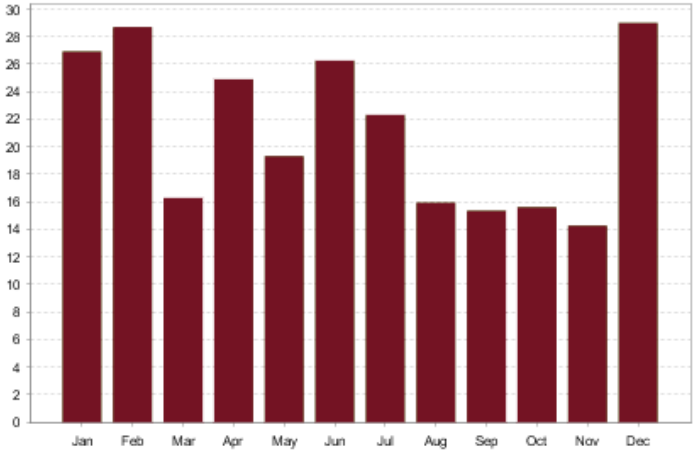
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	3.65	5.98	7.71	4.57	1.76	0.15	0	0	0	0	0	0	23.82
2015	5.06	6.97	0.33	4.57	5.41	4.29	7.42	4.57	3.5	3.63	4.57	5.4	55.72
2014	2.2	1.13	-0.49	0.78	-0.44	-2.32	-3.03	-2.94	-1.42	0.63	0.15	4.18	-1.57
2013	4.1	3.12	0.71	4.54	2.09	6.36	4.58	3.29	0.24	0.26	0.11	1.58	30.98
2012	4.75	2.66	2.26	3.56	1.88	3.84	3.82	2.03	4.91	0.38	1.29	3.46	34.84
2011	4.65	4.99	2.35	4.44	5.46	8.11	6.09	4.85	4.86	6.96	4.8	7.39	64.95
2010	2.5	3.83	3.39	2.42	3.13	5.8	3.41	4.13	3.25	3.74	3.32	6.98	45.89



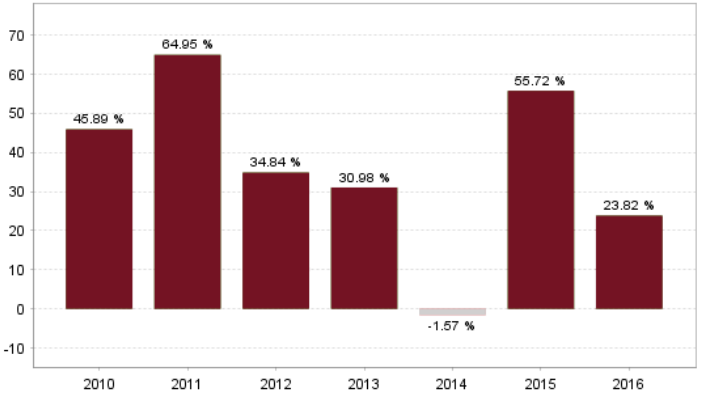
P/L Hour



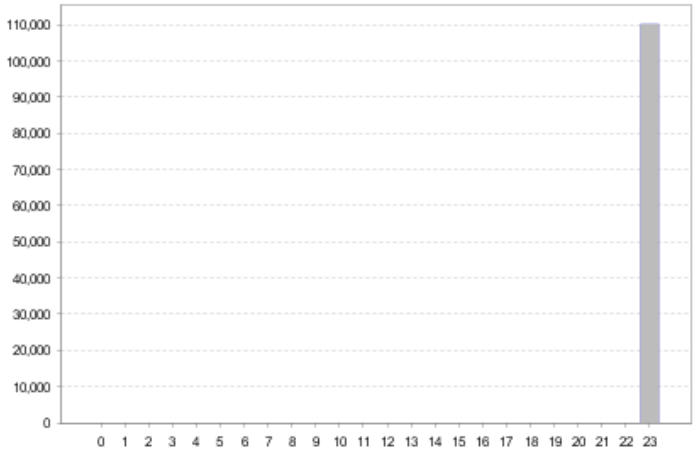
P/L Weekday



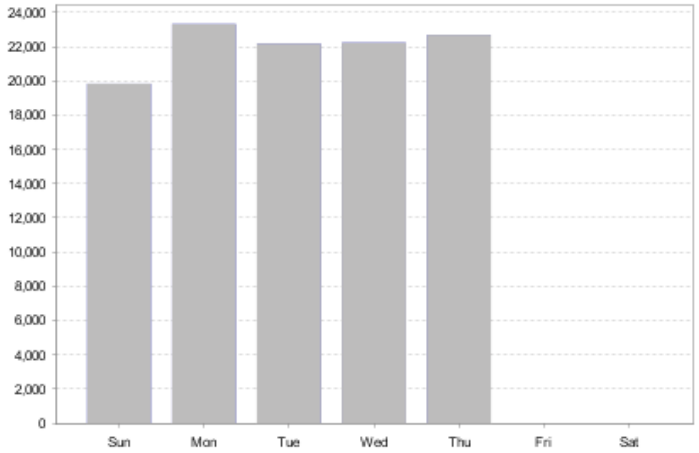
P/L Month



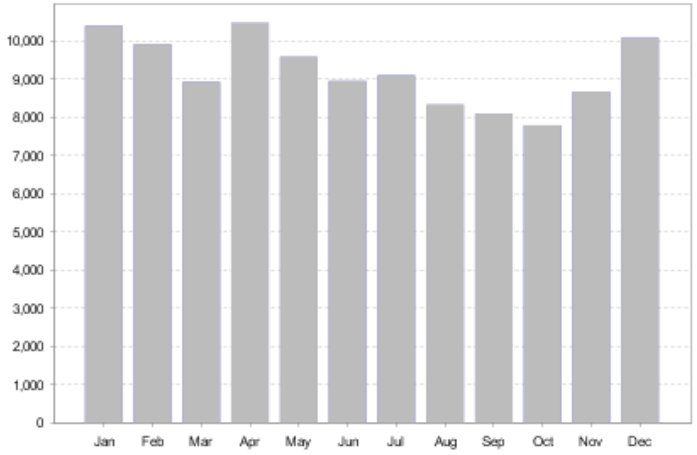
P/L in % by Year



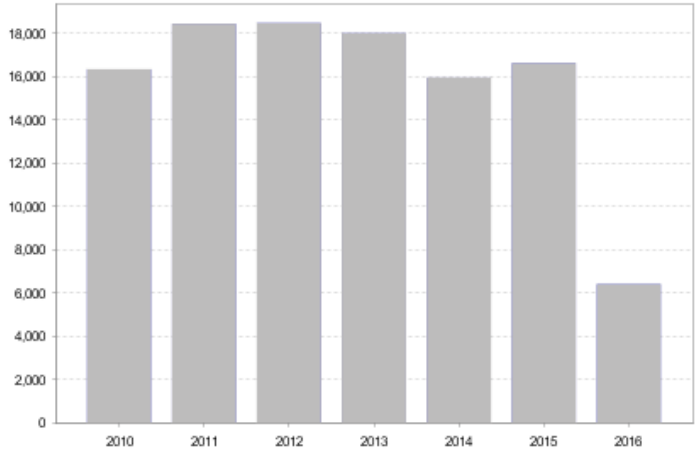
Trades / Hour



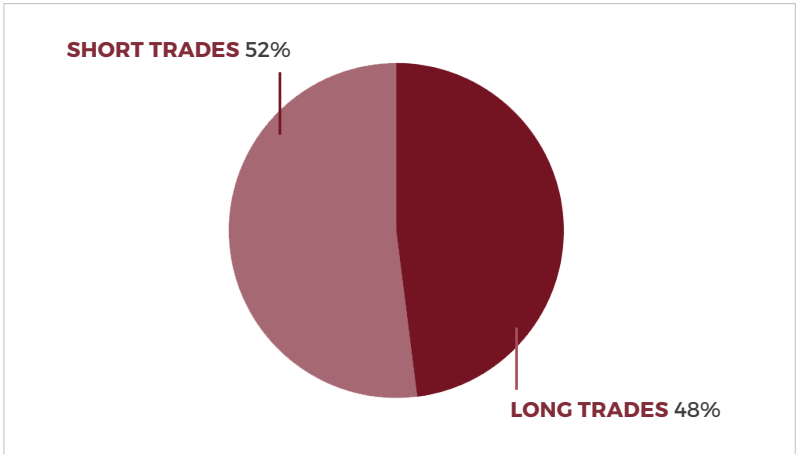
Trades / Weekday

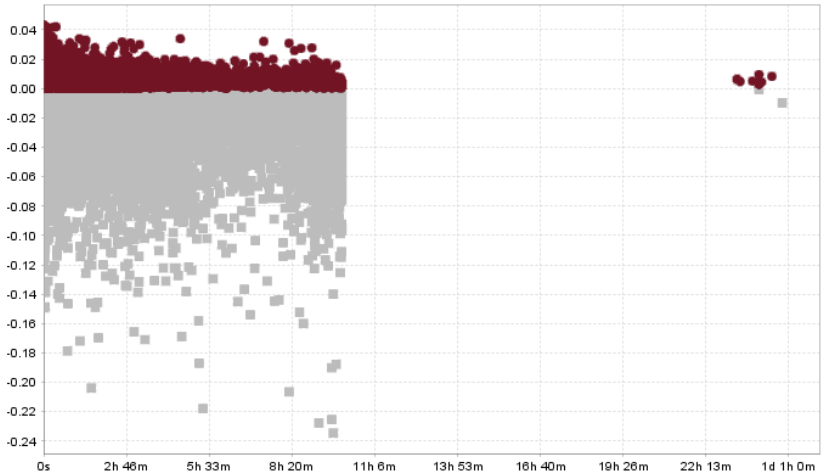


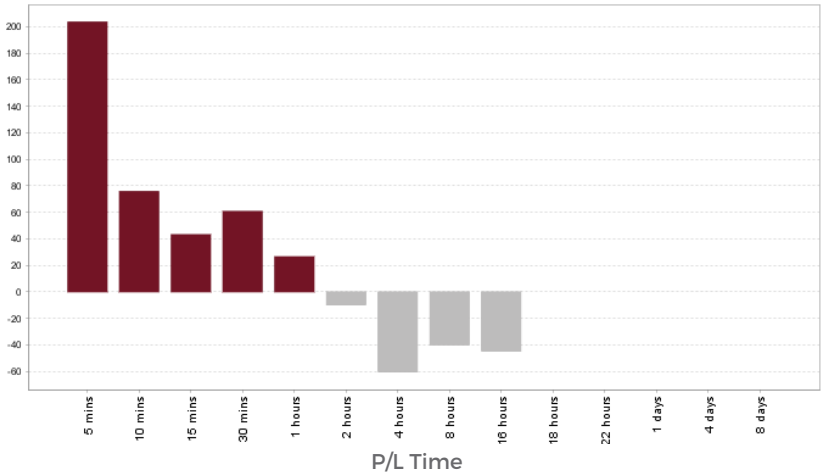
Trades / Time

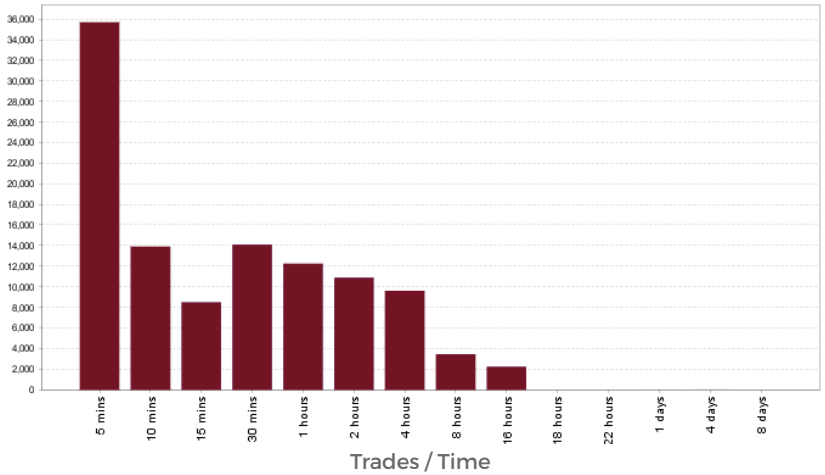


Trades / Year

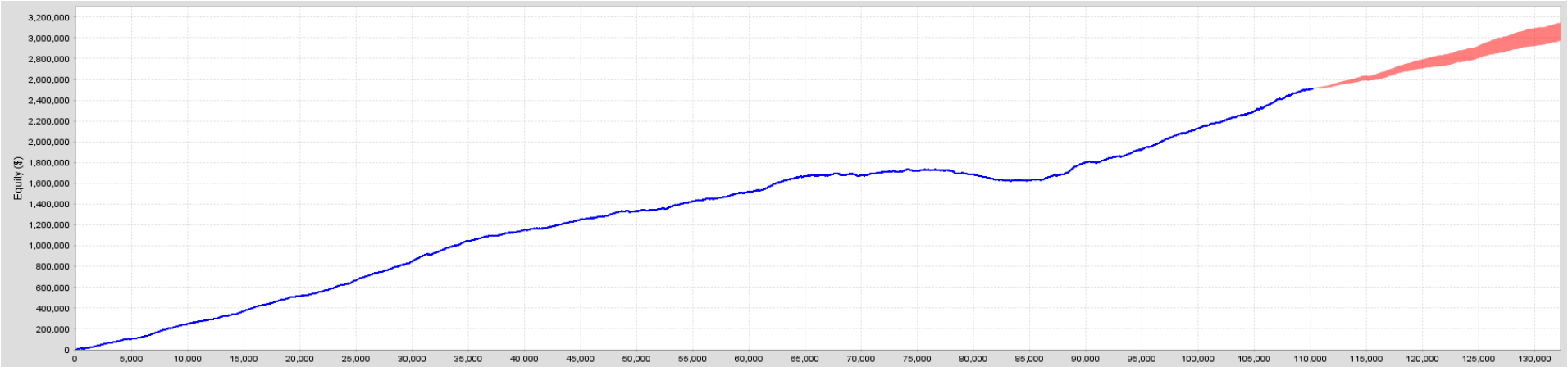

SHORT TRADES 52%
LONG TRADES 48%


0.04
0.02
0.00
-0.02
-0.04
-0.06
-0.08
-0.10
-0.12
-0.14
-0.16
-0.18
-0.20
-0.22
-0.24
0s
2h 46m
5h 33m
8h 20m
11h 6m
13h 53m
16h 40m
19h 26m
22h 13m
1d 1h 0m

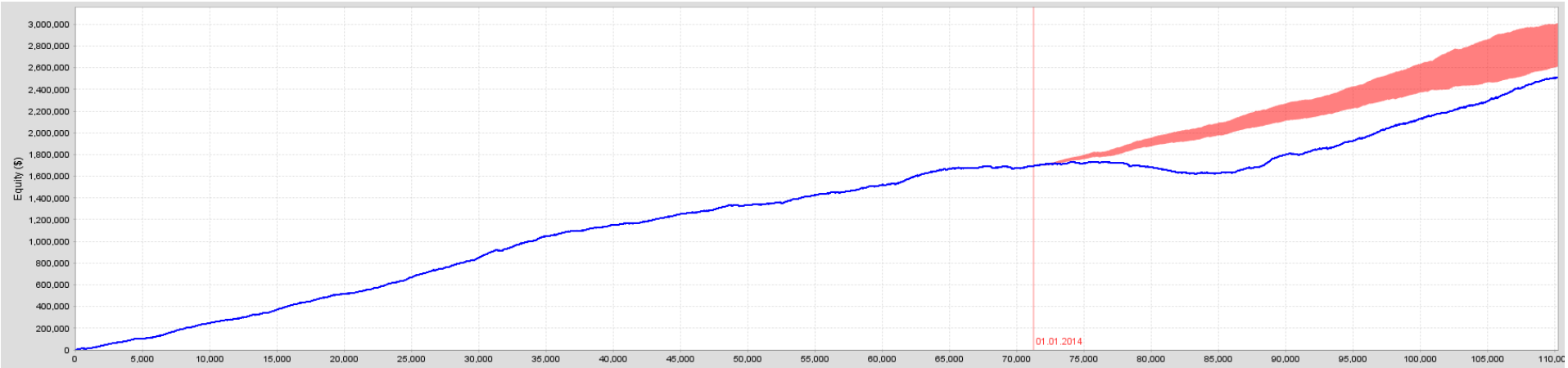

200
180
160
140
120
100
80
60
40
20
0
-20
-40
-60
5 mins
10 mins
15 mins
30 mins
1 hours
2 hours
4 hours
8 hours
16 hours
18 hours
22 hours
1 days
4 days
8 days
P/L Time


36,000
34,000
32,000
30,000
28,000
26,000
24,000
22,000
20,000
18,000
16,000
14,000
12,000
10,000
8,000
6,000
4,000
2,000
0
5 mins
10 mins
15 mins
30 mins
1 hours
2 hours
4 hours
8 hours
16 hours
18 hours
22 hours
1 days
4 days
8 days
Trades / Time

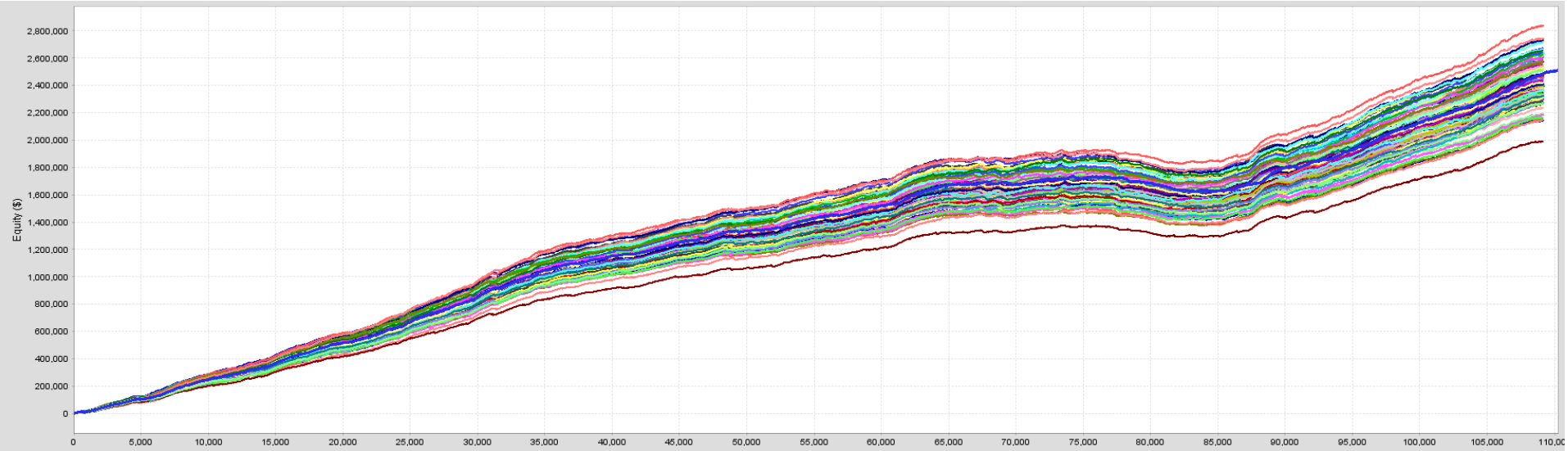
PREDICTION OF FUTURE TRADES



PREDICTION VERIFY



MONTECARLO SIMULATION



WOLF

WOLF

Wolf is a highly effective strategy in hour of little activity.

This system looks for a second further confirmation of the main signal in order to position itself correctly.

FEATURES

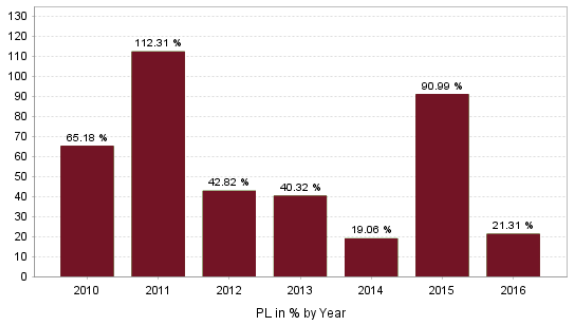
- **CURRENCIES:** AUDCAD, AUDCHF, AUDNZD, CADCHF, CADJPY, EURCAD, EURCHF, EURGBP, GBPCAD, GBPCHF, GBPUSD, NZDCAD, NZDCHF, USDCAD, USDCHF
- **TIMEFRAME**: M15
- **SCHEDULE**: 20:00 – 01:00 (GMT)
- **OPERATING DAYS**: S-M-T-W-TH-F
- **SESSION**: American, Pre-Asian, Asian
- **STRATEGY TYPE**: One Shot: Signal
- **MARKET RISK**: *
- **TREND**: Range
- **FILTERS**: Schedule, Spread, News

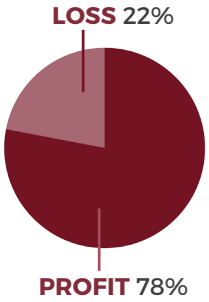
TOTAL PROFIT

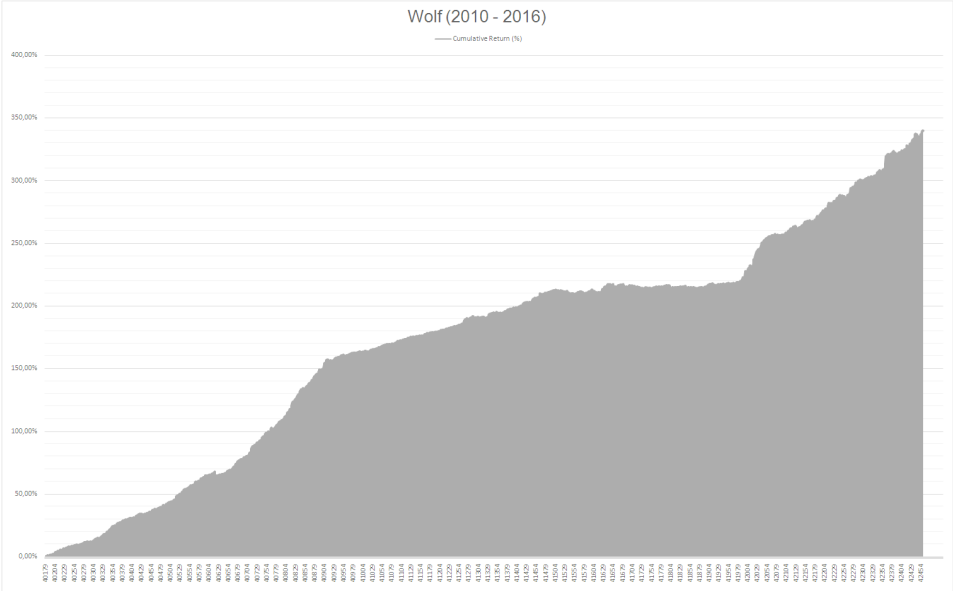
495,75 %

YEARLY AVG RETURN	**77,26 %**
MONTHLY AVG RETURN	**6,44 %**
DAILY AVG RETURN	**0,25 %**
TRADE AVG RETURN	**0,03 %**

EXPECTED MONTHLY RETURN	MAX. HISTORICAL DRAWDOWN	MAX. POSSIBLE OPEN TRADES	HISTORICAL EFFECTIVITY (%)	AHPR
1,26 %	1,94 %	16	77,77 %	0,00
MONTHLY VOLATILITY (ST. DESV)	**MAX. STAGNATION IN DAYS**	**MAX. LEVERAGE**	**RETURN STABILITY**	**EXPETANCY RATIO**
1,84 %	263	1:24	0,94	0,18
SHARP INDEX	**PROFIT FACTOR**	**AVG TRADES PER DAY**	**TIME SYMMETRY**	**Z-SCORE**
0,68	1,67	35	0,34	-86,35

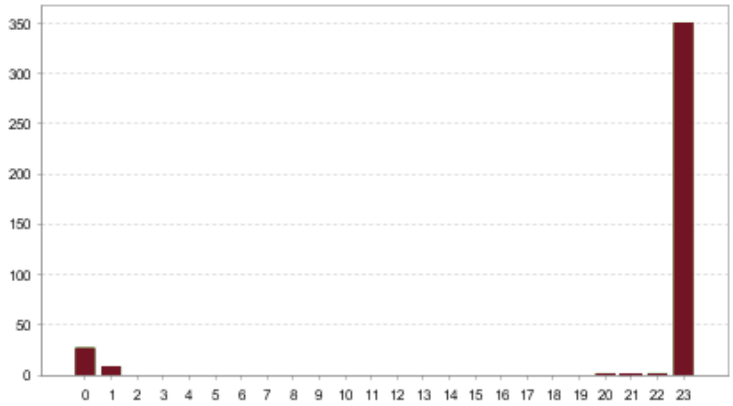




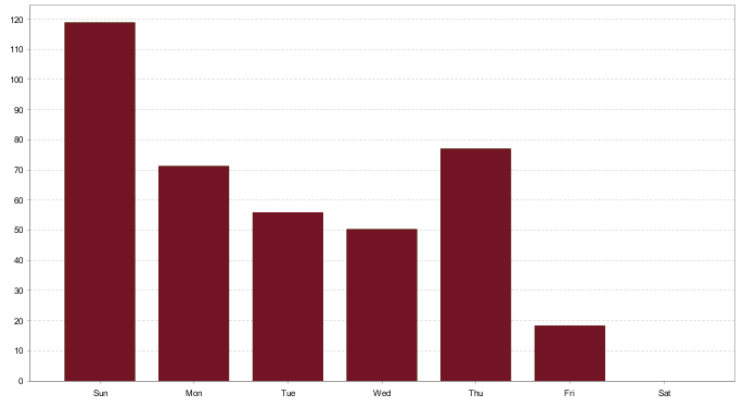


MONTHLY PERFORMANCE (%)

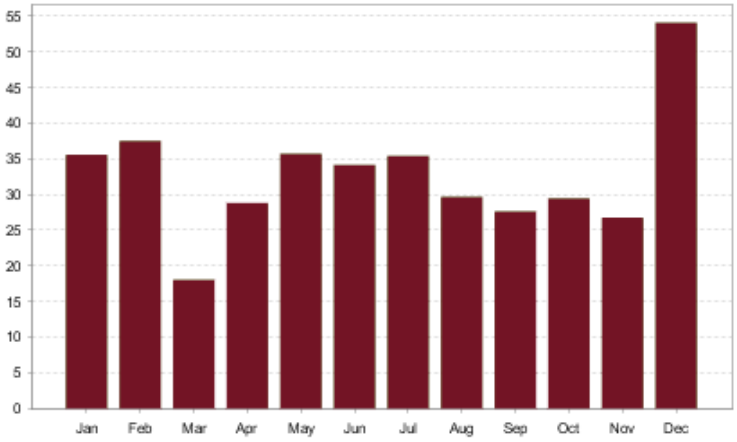
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	2.21	6.97	6.76	2.98	2.19	0.21	0	0	0	0	0	0	21.31
2015	14	10.67	2.61	8.29	5.75	4.43	9.86	7.37	6.27	4.51	4.64	12.58	90.99
2014	0.65	1.19	-0.31	1.03	1.93	-0.03	-0.22	0.95	2.62	0.84	1.37	9.06	19.06
2013	1.88	4.32	1.49	4.45	4.2	6.62	6	3.6	1.12	0.73	1.65	4.25	40.32
2012	5.29	3.91	2.22	3.37	4.07	3.1	3.74	3.19	3.74	2.06	2.84	5.31	42.82
2011	7.12	6.43	1.9	5.18	10.78	11.39	10.19	9.81	10.51	16.09	9.75	13.16	112.31
2010	4.38	3.95	3.31	3.43	6.73	8.38	5.78	4.67	3.3	5.14	6.44	9.69	65.18



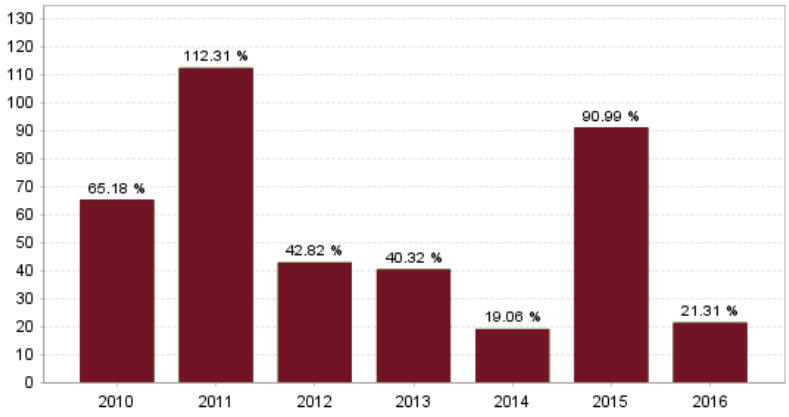
P/L Hour



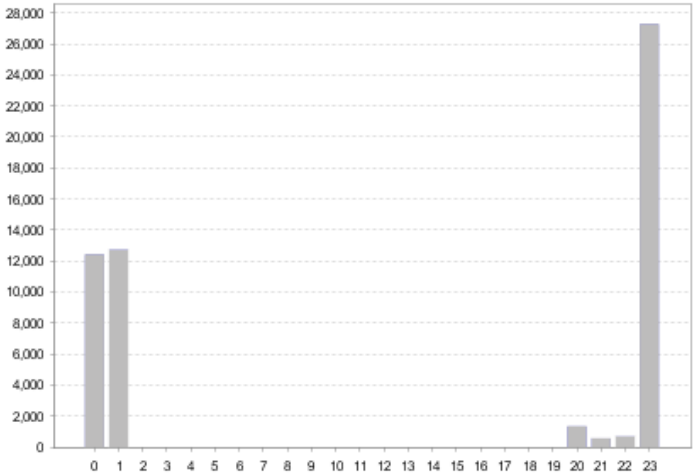
P/L Weekday



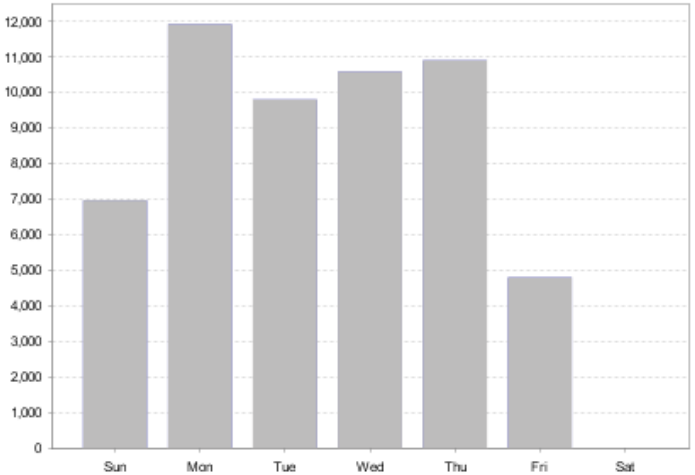
P/L Month



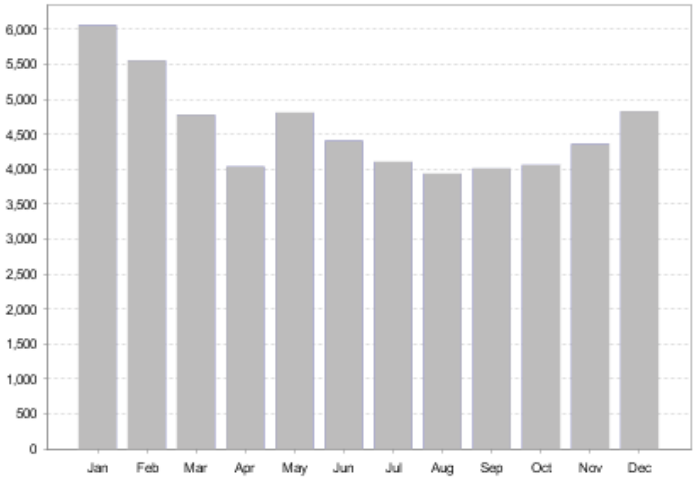
P/L in % by Year



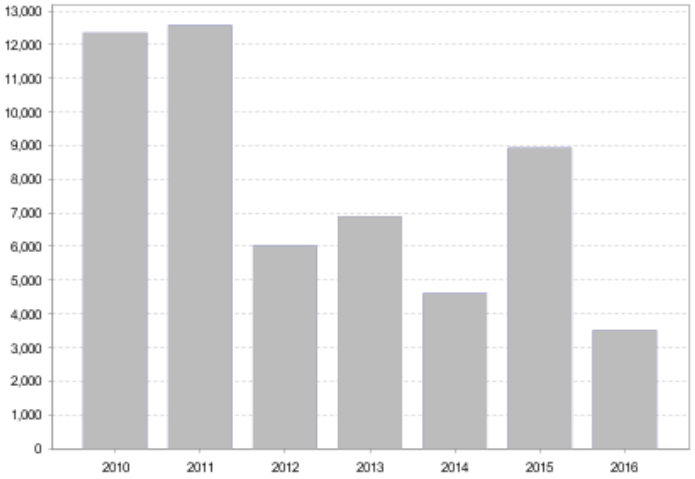
Trades / Hour



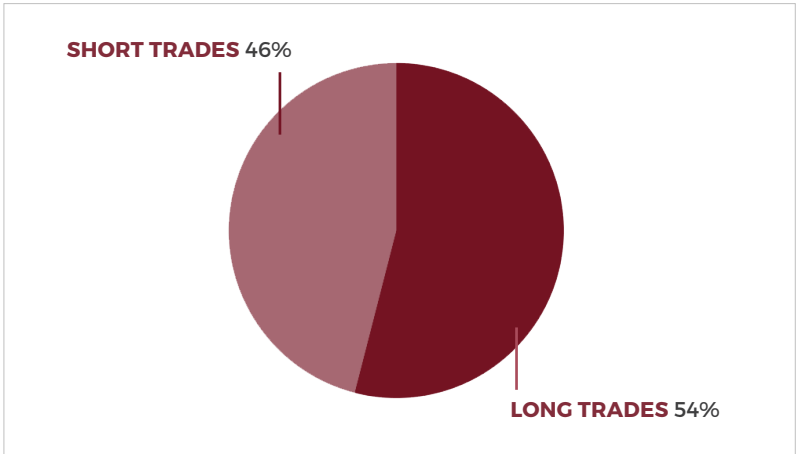
Trades / Weekday

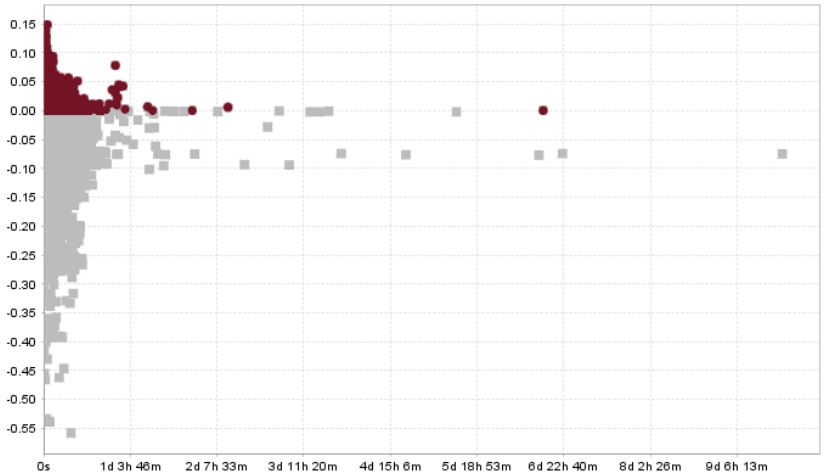


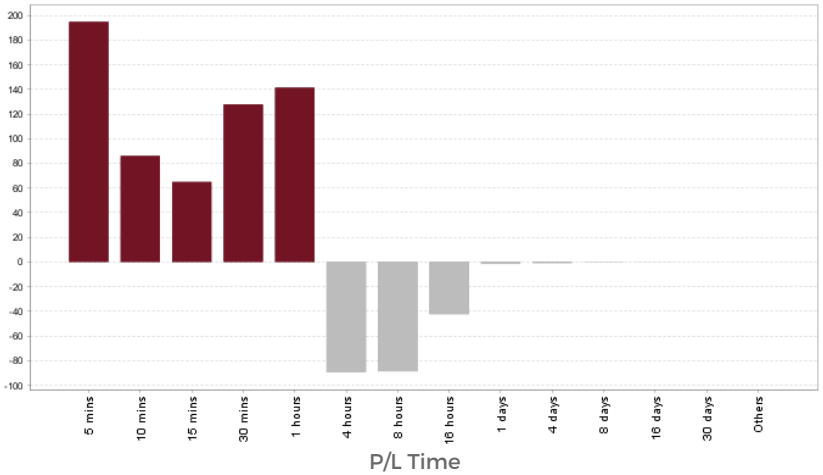
Trades / Time

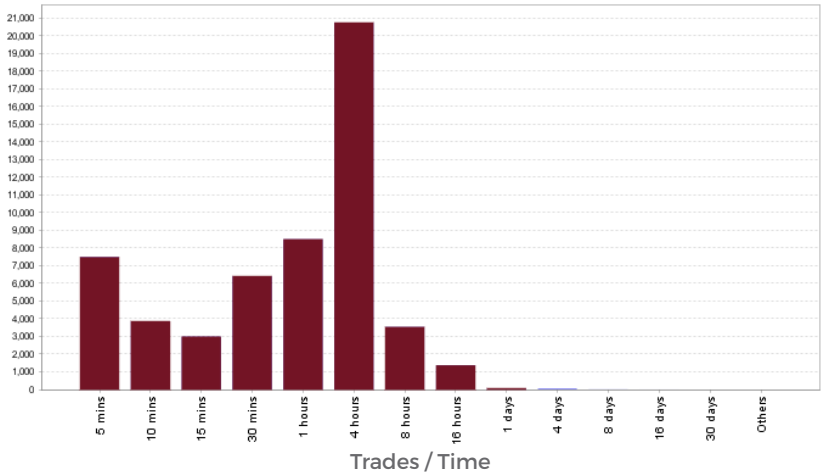


Trades / Year

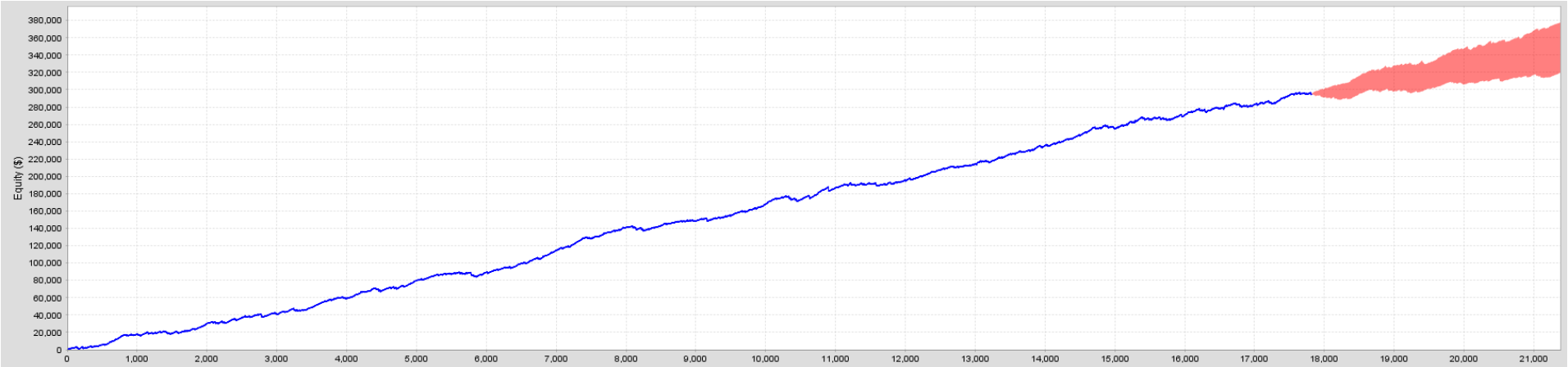

SHORT TRADES 46%
LONG TRADES 54%


0.15
0.10
0.05
0.00
-0.05
-0.10
-0.15
-0.20
-0.25
-0.30
-0.35
-0.40
-0.45
-0.50
-0.55
0s
1d 3h 46m
2d 7h 33m
3d 11h 20m
4d 15h 6m
5d 18h 53m
6d 22h 40m
8d 2h 26m
9d 6h 13m

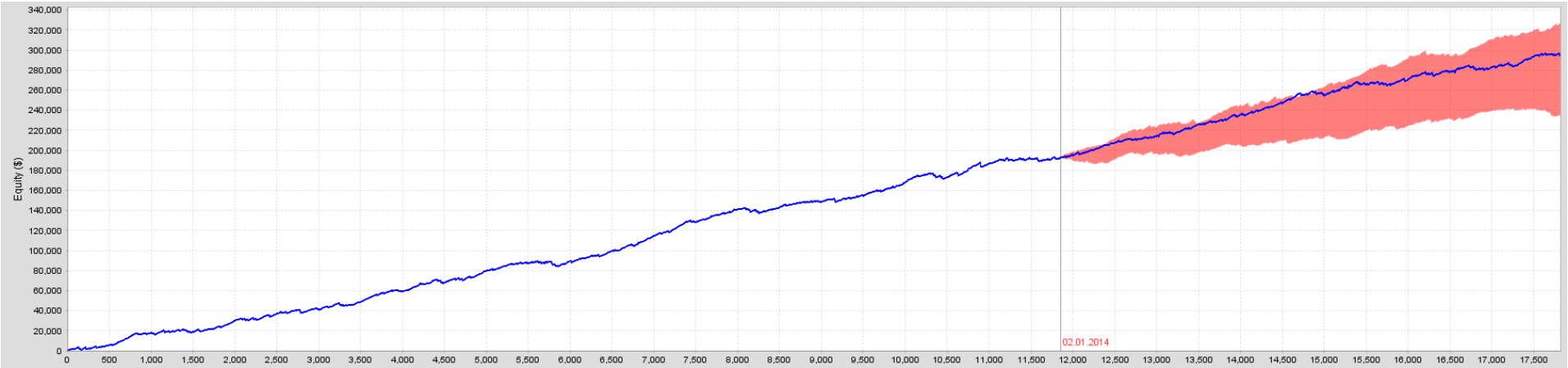

200
180
160
140
120
100
80
60
40
20
0
-20
-40
-60
-80
-100
5 mins
10 mins
15 mins
30 mins
1 hours
4 hours
8 hours
16 hours
1 days
4 days
8 days
16 days
30 days
Others
P/L Time


21,000
20,000
19,000
18,000
17,000
16,000
15,000
14,000
13,000
12,000
11,000
10,000
9,000
8,000
7,000
6,000
5,000
4,000
3,000
2,000
1,000
0
5 mins
10 mins
15 mins
30 mins
1 hours
4 hours
8 hours
16 hours
1 days
4 days
8 days
16 days
30 days
Others
Trades / Time

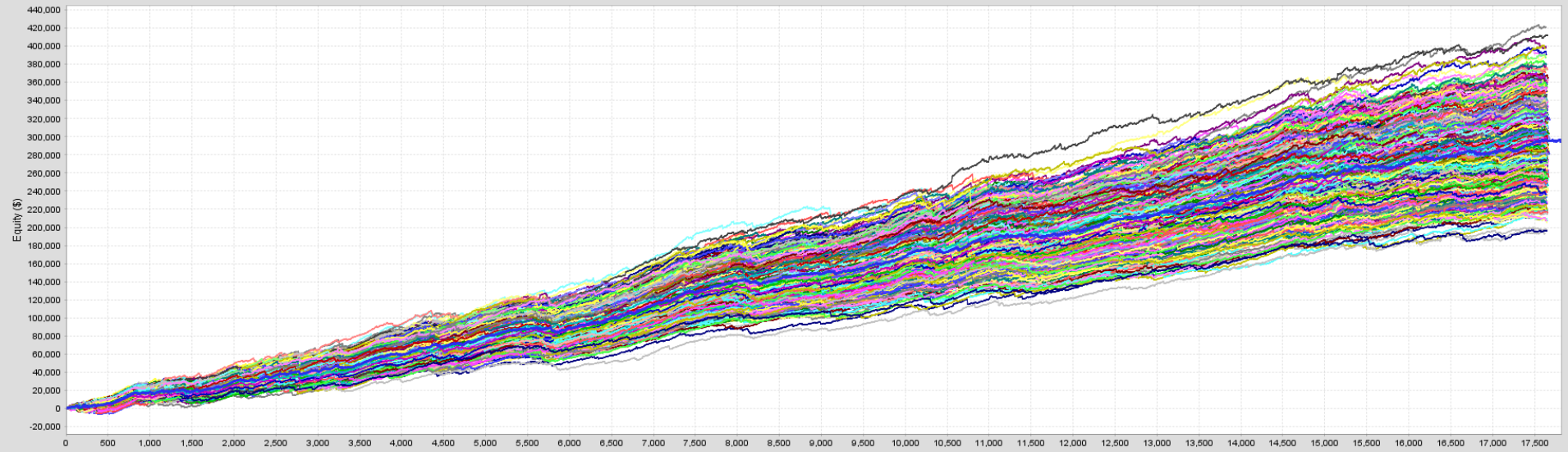
PREDICTION OF FUTURE TRADES



PREDICTION VERIFY



MONTECARLO SIMULATION



NEXOW

SYSTEMS CORRELATIONS

SYSTEMS CORRELATIONS BY OPEN POSITIONS

	Bear	Bull	Camel	Dolphin	Eagle	Elephant	Fox	Gorilla	Jaguar	Kangaroo	Leopard	Medusa	Panda	Puma	Rhino	Shark	Snake	Spider	Tiger	Wolf
Bear		0,06	-0,07	0,01	0,04	0,03	0,18	-0,03	0,02	-0,01	0,01	0,05	0,01	0,02	0,04	0,02	0,06	0,07	0,17	0,14
Bull	0,06		0,03	-0,01	-0,11	0,17	0,1	-0,02	0,03	0	0,14	0,02	0,07	-0,04	-0,05	-0,1	-0,1	0,06	-0,07	-0,01
Camel	-0,07	0,03		0	-0,05	0	0,02	0	0	0,01	-0,01	0	0	0	-0,02	-0,05	0,01	0,04	-0,03	0
Dolphin	0,01	-0,01	0		0,26	0,02	-0,02	0,13	0	0,2	-0,05	0,38	-0,02	0,53	0,07	0,21	0,36	-0,04	0,06	0,05
Eagle	0,04	-0,11	-0,05	0,26		-0,02	0	0,34	-0,06	0,36	-0,12	0,37	-0,07	0,2	0,21	0,21	0,42	-0,03	0	0
Elephant	0,03	0,17	0	0,02	-0,02		0,05	0,34	0,35	0,05	0,01	0,01	0,02	-0,01	0,04	-0,02	-0,02	0	-0,01	0,07
Fox	0,18	0,1	0,02	-0,02	0	0,05		-0,03	0,03	0,04	0,03	-0,05	0,16	0,04	0,03	-0,02	0,06	0,13	0,23	0,23
Gorilla	-0,03	-0,02	0	0,13	0,34	0,34	-0,03		0,03	0,64	-0,01	0,41	0,01	0,04	-0,03	0,07	0,02	0,04	0,02	0,02
Jaguar	0,02	0,03	0	0	-0,06	0,35	0,03	0,03		0,03	0,08	-0,03	0,01	-0,02	0,01	-0,01	-0,01	0,06	-0,01	0,02
Kangaroo	-0,01	0	0,01	0,2	0,36	0,05	0,04	0,64	0,03		0,01	0,38	0,05	0,13	-0,01	0,08	0,02	0,06	0,08	0,07
Leopard	0,01	0,14	-0,01	-0,05	-0,12	0,01	0,03	-0,01	0,08	0,01		-0,09	0	-0,08	-0,07	-0,04	-0,06	0,05	0,04	0,06
Medusa	0,05	0,02	0	0,38	0,37	0,01	-0,05	0,41	-0,03	0,38	-0,09		-0,06	0,32	0,36	0,02	0,37	-0,02	0,02	-0,06
Panda	0,01	0,07	0	-0,02	-0,07	0,02	0,16	0,01	0,01	0,05	0	-0,06		-0,03	-0,17	0	-0,06	0,05	0,04	0,04
Puma	0,02	-0,04	0	0,53	0,2	-0,01	0,04	0,04	-0,02	0,13	-0,08	0,32	-0,03		0,05	0,29	0,28	-0,02	0	-0,01
Rhino	0,04	-0,05	-0,02	0,07	0,21	0,04	0,03	-0,03	0,01	-0,01	-0,07	0,36	-0,17	0,05		0,06	0,18	0,03	0,03	0,01
Shark	0,02	-0,1	-0,05	0,21	0,21	-0,02	-0,02	0,07	-0,01	0,08	-0,04	0,02	0	0,29	0,06		0,25	0	0	-0,06
Snake	0,06	-0,1	0,01	0,36	0,42	-0,02	0,06	0,02	-0,01	0,02	-0,06	0,37	-0,06	0,28	0,18	0,25		0,01	0,02	0,02
Spider	0,07	0,06	0,04	-0,04	-0,03	0	0,13	0,04	0,06	0,06	0,05	-0,02	0,05	-0,02	0,03	0	0,01		-0,03	0
Tiger	0,17	-0,07	-0,03	0,06	0	-0,01	0,23	0,02	-0,01	0,08	0,04	0,02	0,04	0	0,03	0	0,02	-0,03		0,49
Wolf	0,14	-0,01	0	0,05	0	0,07	0,23	0,02	0,02	0,07	0,06	-0,06	0,04	-0,01	0,01	-0,06	0,02	0	0,49	

SYSTEMS CORRELATIONS BY DAILY RETURNS

	Bear	Bull	Camel	Dolphin	Eagle	Elephant	Fox	Gorilla	Jaguar	Kangaroo	Leopard	Medusa	Panda	Puma	Rhino	Shark	Snake	Spider	Tiger	Wolf
Bear		0,11	0,13	-0,11	0,04	0,11	0,09	-0,05	0,13	0,07	-0,26	0,14	0,34	0,00	0,09	0,05	-0,21	-0,01	0,24	0,33
Bull	0,11		0,38	0,13	0,05	0,17	0,29	0,16	0,56	-0,38	0,30	-0,24	0,16	0,07	0,51	0,02	-0,25	0,50	0,40	0,38
Camel	0,13	0,38		-0,04	0,14	-0,05	0,20	0,08	0,24	-0,30	0,05	0,00	0,13	0,17	0,27	0,12	-0,23	0,24	0,20	0,11
Dolphin	-0,11	0,13	-0,04		-0,17	0,00	0,19	-0,09	0,01	-0,19	0,27	0,22	0,00	0,35	-0,03	0,03	0,04	0,18	0,04	0,09
Eagle	0,04	0,05	0,14	-0,17		-0,16	-0,33	0,64	0,16	0,23	0,08	-0,24	0,09	-0,09	0,11	0,10	-0,17	-0,05	0,22	-0,11
Elephant	0,11	0,17	-0,05	0,00	-0,16		0,23	-0,09	0,36	0,15	-0,11	-0,07	0,04	-0,05	0,37	-0,18	-0,16	0,27	0,25	0,30
Fox	0,09	0,29	0,20	0,19	-0,33	0,23		-0,41	0,02	-0,27	0,01	0,17	0,08	0,13	0,14	-0,04	0,00	0,27	0,09	0,23
Gorilla	-0,05	0,16	0,08	-0,09	0,64	-0,09	-0,41		0,28	0,34	0,19	-0,42	0,03	-0,16	0,20	0,03	-0,16	-0,01	0,36	0,04
Jaguar	0,13	0,56	0,24	0,01	0,16	0,36	0,02	0,28		-0,14	0,25	-0,39	0,14	-0,10	0,58	-0,08	-0,26	0,38	0,49	0,38
Kangaroo	0,07	-0,38	-0,30	-0,19	0,23	0,15	-0,27	0,34	-0,14		-0,40	-0,04	-0,01	-0,27	-0,16	-0,08	-0,01	-0,30	-0,07	-0,20
Leopard	-0,26	0,30	0,05	0,27	0,08	-0,11	0,01	0,19	0,25	-0,40		-0,25	0,03	0,06	0,14	0,05	-0,03	0,16	0,18	0,12
Medusa	0,14	-0,24	0,00	0,22	-0,24	-0,07	0,17	-0,42	-0,39	-0,04	-0,25		0,08	0,33	-0,34	0,23	0,05	-0,07	-0,38	-0,18
Panda	0,34	0,16	0,13	0,00	0,09	0,04	0,08	0,03	0,14	-0,01	0,03	0,08		0,07	0,06	0,13	-0,26	0,13	0,06	0,04
Puma	0,00	0,07	0,17	0,35	-0,09	-0,05	0,13	-0,16	-0,10	-0,27	0,06	0,33	0,07		-0,08	0,17	0,00	0,16	-0,10	0,00
Rhino	0,09	0,51	0,27	-0,03	0,11	0,37	0,14	0,20	0,58	-0,16	0,14	-0,34	0,06	-0,08		-0,15	-0,21	0,41	0,57	0,36
Shark	0,05	0,02	0,12	0,03	0,10	-0,18	-0,04	0,03	-0,08	-0,08	0,05	0,23	0,13	0,17	-0,15		-0,15	-0,07	-0,20	-0,17
Snake	-0,21	-0,25	-0,23	0,04	-0,17	-0,16	0,00	-0,16	-0,26	-0,01	-0,03	0,05	-0,26	0,00	-0,21	-0,15		-0,20	-0,32	-0,15
Spider	-0,01	0,50	0,24	0,18	-0,05	0,27	0,27	-0,01	0,38	-0,30	0,16	-0,07	0,13	0,16	0,41	-0,07	-0,20		0,36	0,34
Tiger	0,24	0,40	0,20	0,04	0,22	0,25	0,09	0,36	0,49	-0,07	0,18	-0,38	0,06	-0,10	0,57	-0,20	-0,32	0,36		0,63
Wolf	0,33	0,38	0,11	0,09	-0,11	0,30	0,23	0,04	0,38	-0,20	0,12	-0,18	0,04	0,00	0,36	-0,17	-0,15	0,34	0,63	

CONTACT
NEXOW

+34 931 287 961

C/ Almogàvers 180, 08018 Barcelona

info@nexow.com

nexow.com