

# JFD WEALTH'S TOP SPIN

JFD Wealth's Top Spin Quant predominantly focuses on generating high volumes with a basic performance. It has been specifically developed and extensively tested to generate basic risk-adjusted performance, as well as revenues from commission charges. This commission-based business model is ideal to any Execution Only Brokerage, hence fully supports kickbacks, applied to both partners and end-clients revenue models. Designed for and traded on FX (EUR/USD, GBP/USD, AUD/USD, USD/YEN), Top Spin utilizes short term strategies to achieve high volumes, always with the goal of providing superior risk-adjusted results. Top Spin is a fully automated quantitative trading system, which effectively eliminates human emotion. Overall risk is permanently screened and each trading position is continuously adjusted according to market volatility. Due to its low correlation to other asset classes and/or trading strategies, Top Spin can be strong addition to every portfolio.

## PERFORMANCE

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEPT	OCT	NOV	DEC	
2012	1.75%	1.67%	1.18%	0.90%	1.17%	1.32%	1.14%	1.07%	1.03%	0.68%	0.78%	-2.18%	10.98%
2013	1.00%	-1.56%	1.18%	1.01%	1.22%	1.11%	-1.22%	2.02%	-0.74%	-1.63%	-0.82%	-1.05%	0.43%
2014	-0.74%	-0.10%	-0.26%	-0.21%	-0.29%	-0.01%	0.04%	0.10%	0.12%	---	---	---	-1.34%

Performance results are net of fees excluding taxes, management and performance fees. Past performance is not a reliable indicator of future results.

## RETURN STATISTICS

Since strategy inception  
 Annualized performance  
 YTD  
 One year rolling return  
 Average monthly return  
 Highest monthly return  
 Lowest monthly return

9.96%  
 3.21%  
 -1.34%  
 -4.76%  
 0.29%  
 2.02%  
 -2.18%

## RISK STATISTICS

Annual standard deviation  
 Monthly standard deviation  
 Max. initial risk per trade  
 Typical margin to equity  
 Maximum drawdown  
 Maximum time off peak  
 % of positive months

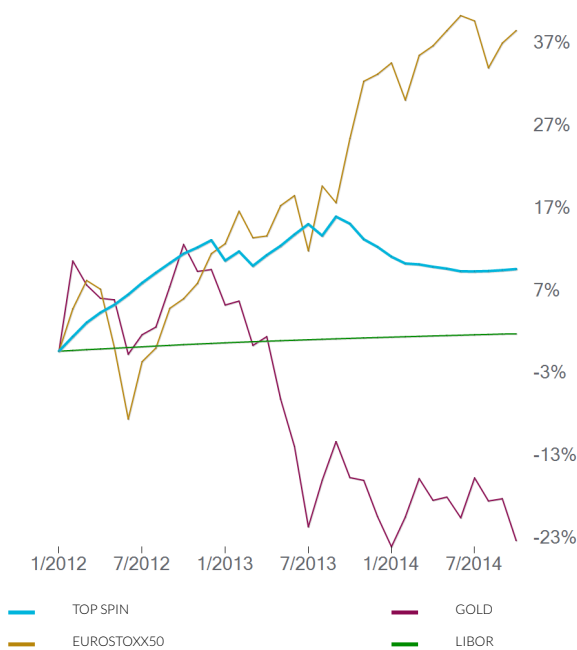
0.07%  
 0.54%  
 0.22%  
 9.63%  
 5.71%  
 13 mth  
 60.61%

## EFFICIENCY STATISTICS

Sharpe ratio  
 MAR ratio  
 Correlation to SP500  
 Correlation to Dax  
 Correlation to Gold  
 Correlation to Brent Crude Oil  
 Correlation to US30Yr TBond

0.21  
 0.56  
 0.40  
 0.21  
 -0.22  
 0.00  
 -0.05

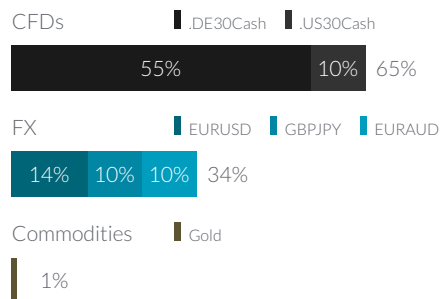
## TOP SPIN PERFORMANCE CHART



## TOP SPIN STRATEGY FACTS

Name:	TOP SPIN
Subscription charge:	---
Minimum investment:	USD/EUR 25000
Management fee:	---
Incentive fee:	---
Suggested holding period:	at least 1 year
Subscription and redemption:	daily
Available Base Currencies:	USD/EUR
Custodian Bank:	NatWest London (RBS Group)
Investment Manager:	JFD Brokers Portfolio-Management (JFD Wealth)
Benchmark:	12 month Libor
Homepage:	www.jfdbrokers.com www.jfdwealth.com

## ASSET ALLOCATION



Schematic representation only. Allocations are continuously adjusted based on changing market conditions.

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