

# JFD WEALTH'S TOP SPIN

JFDWealth'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, Wealth manager, Investment advisors, and High net worth individuals, hence fully supports kickbacks, applied to both partners and end-clients revenue models. Designed to manage the risk by diversification the funds traded between FX pairs and CFDs for indices, 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 a 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%	-1.67%	-0.89%	-1.05%	0.32%
2014	-0.74%	-0.10%	-0.26%	-0.21%	-0.29%	-0.01%	0.04%	0.10%	0.12%	-0.07%	0.00%	-0.03%	-1.45%
2015	-0.31%	---	---	---	---	---	---	---	---	---	---	---	-0.31%

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	9.39%
Annualized performance	2.27%
YTD	-0.31%
One year rolling return	-1.02%
Average monthly return	0.24%
Highest monthly return	2.02%
Lowest monthly return	-2.18%

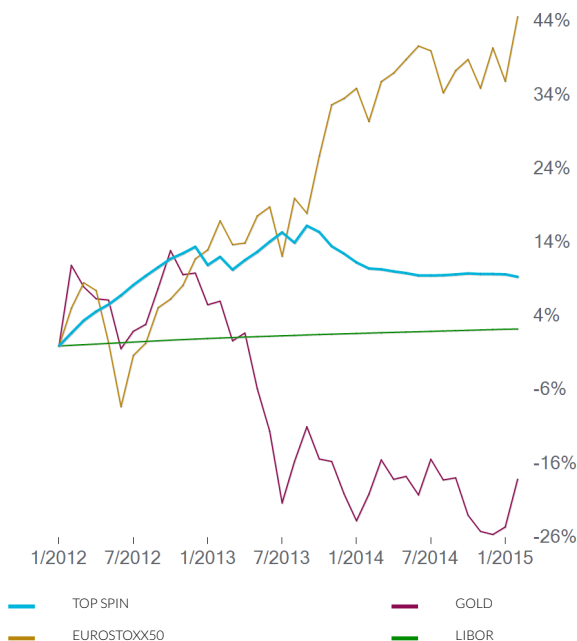
## RISK STATISTICS

Annual standard deviation	0.06%
Monthly standard deviation	0.15%
Max. initial risk per trade	0.15%
Typical margin to equity	6.62%
Maximum drawdown	5.96%
Maximum time off peak	17 mth
% of positive months	54.05%

## EFFICIENCY STATISTICS

Sharpe ratio	0.18
MAR ratio	0.38
Correlation to SP500	-0.23
Correlation to Dax	-0.26
Correlation to Gold	0.27
Correlation to Brent Crude Oil	0.39
Correlation to US30Yr TBond	-0.39

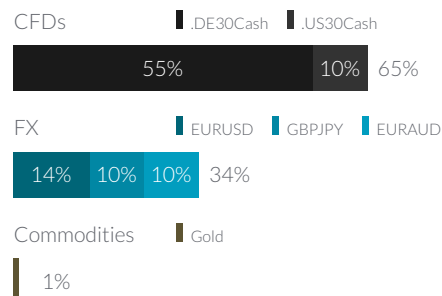
## TOP SPIN PERFORMANCE CHART



## 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.