Managed Forex Hub

Brava Fund (3x Risk)

General Information

Minimum Investment	7,000 USD
Notional Funding	-
AUM	-
Management Fee	0%
Performance Fee	30%
Highwater Mark	Yes
RT per Million	150
Margin to Equity	12%
Legal Structure	Managed Account
Investment Restriction	Non US Only
Inv. Style	90% Systematic / 10% Discretionary / Short term / Breakout / Technical, Volatility trading, Multistrategy

Company Information

Company	Managed Forex Hub
Principal	Managed Forex Hub
Phone	+1 (866) 273-4270
Email	partners@managedforexhub.com
Performance Compiled by	Data from (www.myfxbook.com)

Monthly Performance

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	Year
2015		3.51	14.16	4.24	13.54	-1.46	3.29	8.17	12.88	9.34	2.74	-5.12	**85.25**
2016	-1.73	1.26	4.25	5.28	3.91								**13.48**

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

Strategy Description

BRAVA FUND is the second (and highly anticipated) program from the developers behind the highly successful Stone Fund program. The team had set a simple and lofty goal for this project - to try to out-perform their original Stone Fund creation, and the Brava Fund was released in Feb 2015 in an attempt to achieve this goal. This is a new algorithmic momentum based strategy with many advanced features which target the G7 currency basket and diversifies nicely with the Stone Fund. In the simplest sense, the program focuses heavily on "momentum" based movements in the markets. When a major sell off or heavily influenced volume-backed move transpires in the market, Brava Fund piggy backs alongside this move, gets in and out quickly and banks its profits if there is follow through. Alternatively, it cuts its losses, or trades a reversal if there is a retracement after the move. It has been extremely effective to date from a risk-adjusted return perspective.

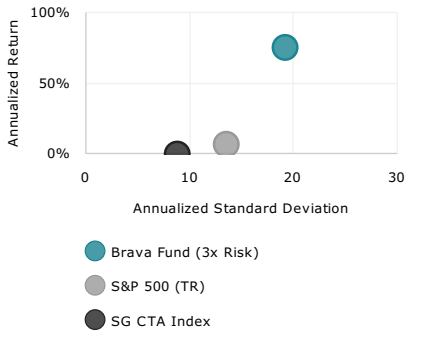
Return Statistics

Last Month	**3.91**
Year To Date	**13.48**
3 Month ROR	**14.05**
12 Month ROR	**50.32**
36 Month ROR	**-**
Total Return	**110.24**
Compound ROR	**74.59**
Winning Months (%)	**81.25**
Average Winning Month	**6.66**
Average Losing Month	**-2.77**

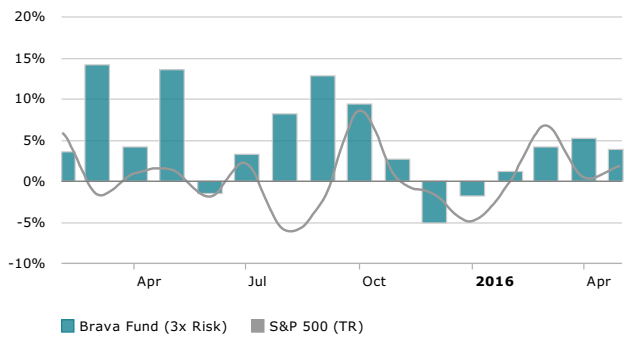
Risk Statistics

Sharpe Ratio	**3.05**
Sortino Ratio	**11.77**
Sterling Ratio	**5.57**
Calmar Ratio	**11.03**
Skewness	**0.20**
Kurtosis	**-0.44**
Maximum Drawdown	**-6.76**
Standard Deviation (monthly)	**5.56**
Downside Deviation	**1.40**
Average Losing Month	**-2.77**
Correlation vs S&P 500	**0.11**
Correlation vs DJ/CS MF	**0.10**
Correlation vs Newedge	**0.02**

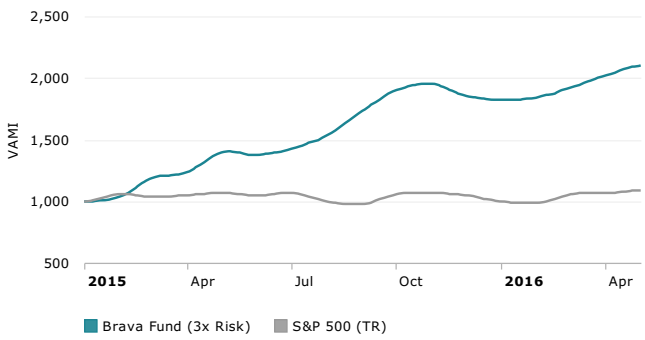
Risk/Return Chart



Monthly Returns



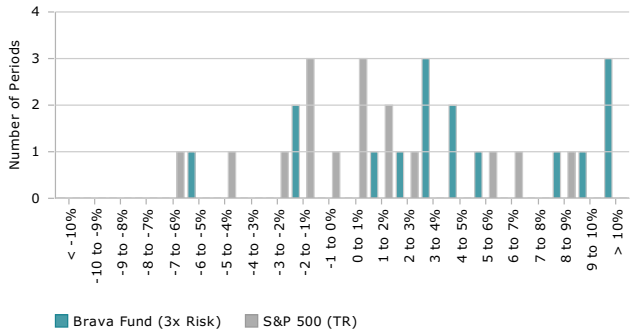
VAMI



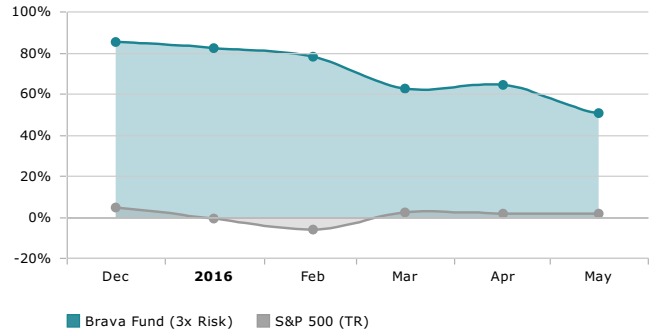
Manager Bio

The Brava Fund's chief strategist and programmers are all highly proficient money managers coming from a strong technical and mathematic based academic background. This provides them with a vast amount of both technical and market knowledge as well as experience. The management team focuses extensively on applied research and development in the FX markets, and the ongoing study of capital markets and hence the constant improvement of the investment process for algorithmic based FX products.

Distribution of Monthly Returns



12 Month Rolling ROR



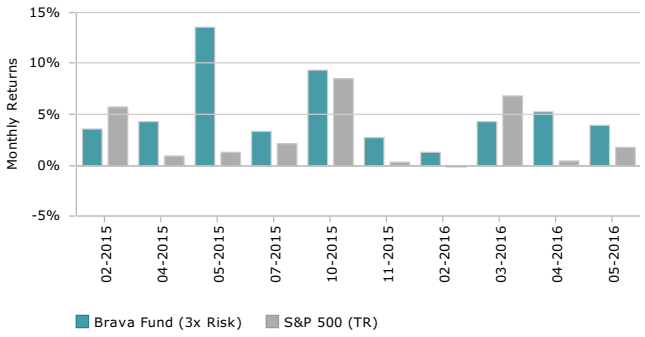
Drawdown Report

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-6.76	2	3	12/2015	04/2016
2	-1.46	1	1	06/2015	07/2015
3	-	-	-	-	-
4	-	-	-	-	-
5	-	-	-	-	-

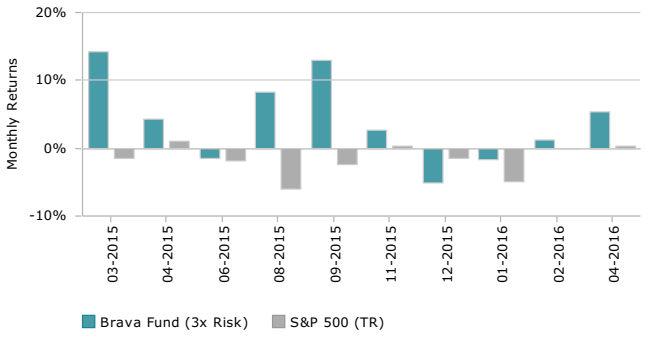
Return Report

Period	Best	Worst	Average	Median	Last
1 Month	14.16	-5.12	4.89	4.08	3.91
3 Months	35.11	-5.59	15.19	14.80	14.05
1 Year	82.05	50.32	67.47	64.25	50.32
2 Years	-	-	-	-	-
3 Years	-	-	-	-	-
5 Years	-	-	-	-	-

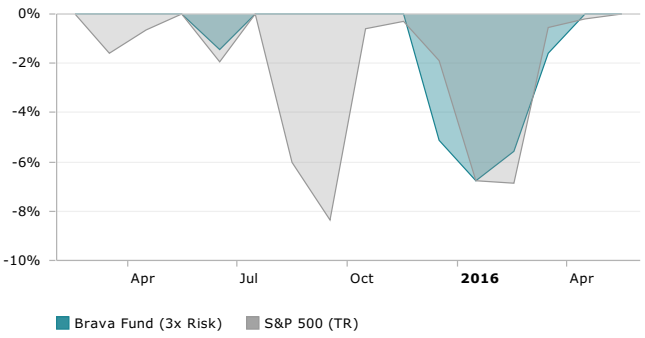
Up Capture vs. S&P 500 (TR)



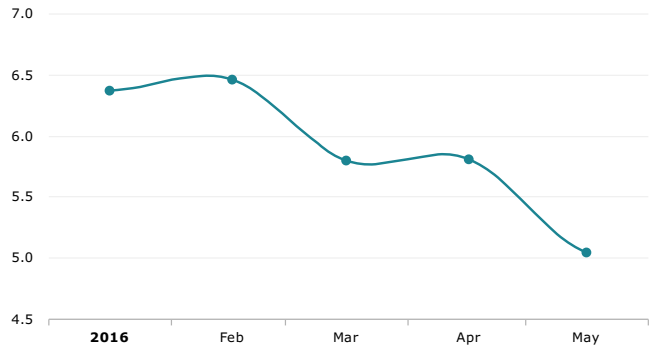
Down Capture vs. S&P 500 (TR)



Drawdown (%)



Volatility (12 Months Rolling)

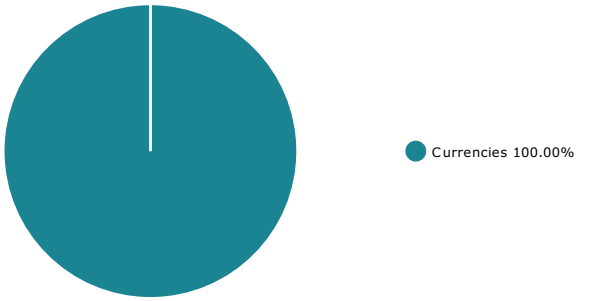


Time Window Analysis

	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years
Average	4.89	15.19	30.80	67.47	-	-
Winning Periods (%)	81.25	85.71	100.00	100.00	-	-
Avg. Winning Period	6.66	18.54	30.80	67.47	-	-
Avg. Losing Period	-2.77	-4.90	-	-	-	-
Sharpe	3.05	4.13	6.13	18.29	-	-
Sortino	11.77	26.93	0.00	0.00	-	-
Std. Deviation	5.56	12.74	17.41	12.78	-	-
Down. Deviation	1.40	1.87	0.00	0.00	-	-

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

Portfolio Composition



THE RISK OF LOSS IN TRADING STOCKS, FUTURES AND FOREX CAN BE SUBSTANTIAL. YOU SHOULD THEREFORE CAREFULLY CONSIDER WHETHER SUCH TRADING IS SUITABLE FOR YOU IN LIGHT OF YOUR FINANCIAL CONDITION. THE HIGH DEGREE OF LEVERAGE THAT IS OFTEN OBTAINABLE IN FUTURES AND FOREX TRADING CAN WORK AGAINST YOU AS WELL AS FOR YOU. THE USE OF LEVERAGE CAN LEAD TO LARGE LOSSES AS WELL AS GAINS. PAST RESULTS ARE NOT NECESSARILY INDICATIVE OF FUTURE RESULTS. TRADE ONLY WITH RISK CAPITAL.

Powered by Fundpeak