



FX RF - a Forex Markets Trading Strategy

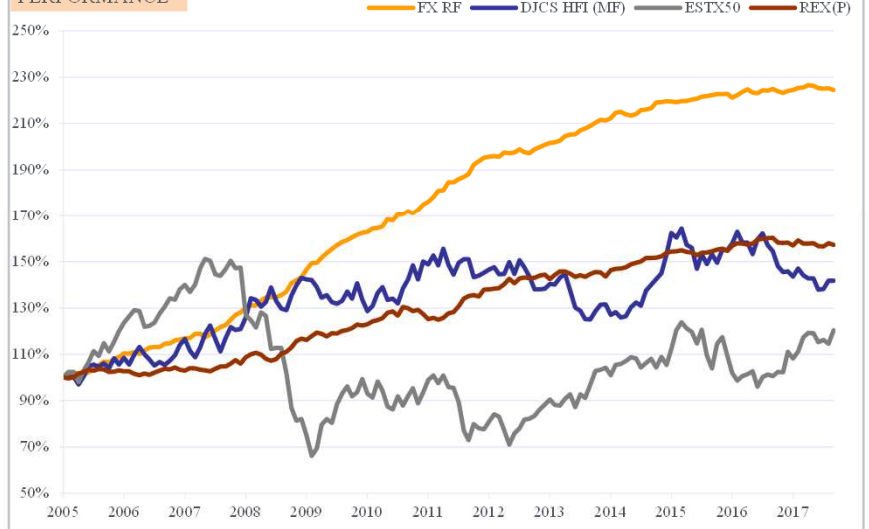
YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YTD
2005	0.01%	0.32%	1.96%	-0.56%	-0.13%	0.63%	1.11%	2.15%	1.32%	-0.21%	1.31%	1.02%	8.92%
2006	1.49%	-0.15%	0.67%	-0.84%	1.60%	1.23%	0.30%	-0.06%	1.42%	0.16%	1.31%	0.30%	7.44%
2007	0.64%	0.05%	1.86%	0.01%	-1.56%	1.29%	1.75%	1.37%	0.78%	2.38%	2.10%	1.08%	11.75%
2008	2.14%	0.96%	-0.11%	2.15%	1.41%	-0.11%	0.24%	0.72%	1.63%	3.76%	1.04%	1.39%	15.22%
2009	3.29%	2.86%	0.09%	2.16%	1.95%	1.86%	1.56%	1.46%	0.82%	1.22%	1.08%	0.81%	19.17%
2010	0.40%	1.41%	0.31%	0.64%	3.23%	-0.62%	2.72%	0.10%	1.37%	-0.99%	1.63%	2.32%	12.52%
2011	1.24%	2.09%	2.52%	0.37%	3.48%	-0.06%	1.44%	0.95%	1.18%	4.00%	1.50%	1.58%	20.29%
2012	0.38%	0.36%	-0.27%	1.73%	-0.33%	0.33%	1.36%	-1.23%	-0.36%	1.65%	0.93%	1.00%	5.55%
2013	1.00%	0.81%	0.33%	0.63%	1.97%	0.61%	0.19%	1.61%	0.85%	1.18%	1.30%	1.27%	11.75%
2014	0.84%	2.45%	0.42%	-1.19%	-0.45%	0.69%	1.59%	0.26%	0.62%	2.43%	0.19%	0.40%	8.25%
2015	-0.13%	-0.34%	0.47%	0.15%	0.56%	0.33%	0.88%	0.21%	0.43%	0.50%	-0.12%	0.18%	3.13%
2016	-1.57%	1.08%	1.38%	1.01%	-1.29%	-0.29%	1.18%	-0.15%	0.78%	-1.06%	-0.67%	0.80%	1.21%
2017	0.53%	0.72%	0.29%	1.06%	-0.36%	-0.93%	-0.33%	0.24%	-0.74%				0.48%

TRADING STRATEGY

Mr. Robert Fischer has designed trading strategies based on chart patterns for more than 20 years. The portfolio presented in this factsheet is a selection of the 12 largest cash currency cross rates.

The largest difference to most existing trading strategies based on technical indicator or quantitative trading methods is that every trading signal is based on one and the same chart pattern. Even more important is that no optimisation is used for the entry signals on the historical test period over the last 10 years. Over the test period of 10 years there are 3844 trades in the 12 cash currencies cross rates traded with 2523 profitable trades (66%). **The performance table shows in bold realtime results starting March '2015.**

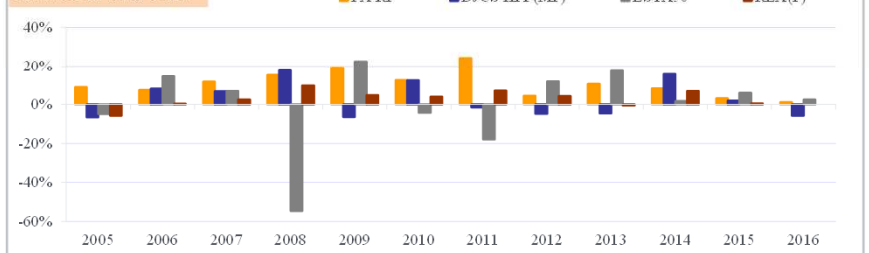
PERFORMANCE*



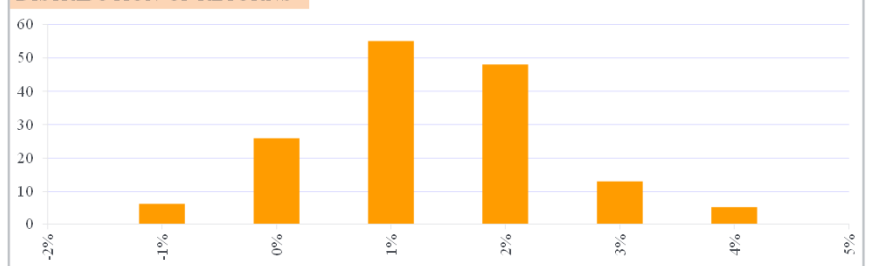
STATISTICS*

Since Jan 2005	124.47%
Last 12 month	2.83%
Year-to-date	0.48%
Performance (annualized)	9.76%
Best month	4.00%
Worst month	-1.57%
Average month	0.81%
Volatility (annualized)	3.61%
Sharpe Ratio	2.15
Sortino Ratio	4.65
Skewness	-0.30
Kurtosis	3.31
# Positive month	121
Ø Gain (positive month)	1.17%
# Negative month	32
Ø Loss (negative month)	-0.54%
% number of positive month	79.08%
Ø Gain / Ø Loss	2.15
Maximum DrawDown (monthly basis)	-2.12%
VaR (99%) on monthly basis	2.42%

ANNUAL RETURN*



DISTRIBUTION OF RETURNS*



BENCHMARKS

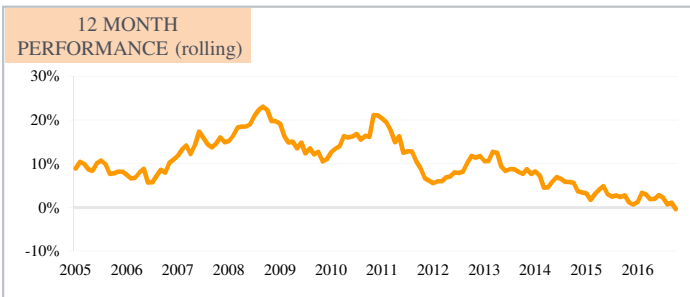
- DJCS HFI (MF) = Dow Jones Credit Suisse Core Hedge Fund Index (Managed Futures)
- ESTX50 = EUROSTOXX 50 Index
- REX(P) = REX Performance Index

* The results presented in this factsheet are backtesting results until February 2015 but that consider reasonable execution costs (spreads and slippage). A leverage of 2 over 1 or less was used for all statistics. Since 2014 German banks and European FOREX Hedge Funds successfully used this strategy for their trading desks. **ALL RESULTS ARE CALCULATED WITH FIXED LOT SIZES AND WITHOUT RE-INVESTMENT.**

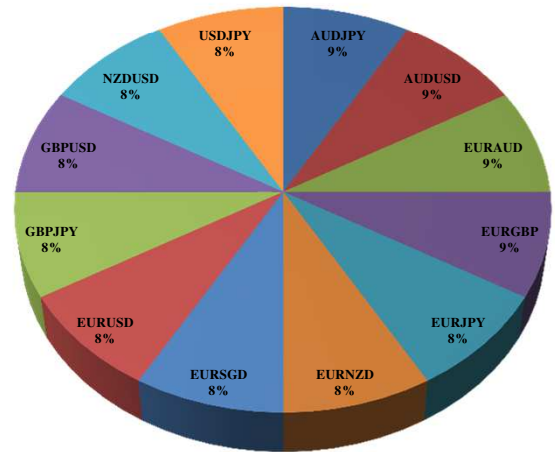


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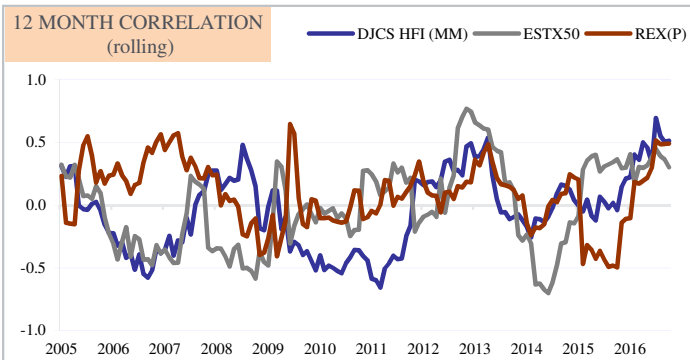
PERFORMANCE AND VOLATILITY



EXPOSURE SUMMARY (CLS Settlement)



CORRELATION



CORRELATION	12 MONTH	SINCE INCEPTION
DJCS HFI(MF)	0.34	-0.04
ESTX50	0.38	-0.06
REX(P)	0.30	0.15

COMMENTS

The portfolio presented in this factsheet is already applied at the proprietary trading of German banks and at the trading desk of a Switzerland based FX Hedge Fund.

The advantage of the chart pattern we use to generate the trading signals is that it can adjust without any optimisation dynamically to different market situations and without any time lag. This is the biggest difference compared to technical indicators. Stop loss points are fixed throughout the life of the trade. They refer to the point of entry +/- a loss of distance value that is equal to 2.5 big figures in every cross rate traded.

PROFILE & CONTACT

WST – Wall Street Technology is committed to the close analysis and deliberate application of computerized trading strategies designed to produce automatic buy and sell decisions. The FX RF strategy exhibits low correlation features with other FX funds, CTA programs and traditional equity or bond portfolios. We invite you to explore its use as an excellent diversification vehicle for all types of investment portfolios. Test any system for two months on a no-charge trial basis and then move on to a lease-agreement on a profit sharing basis if you are satisfied with the performance.

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