

BA CURRENCY STRATEGY (B)

Description

It is a fully currency strategy and fully automated algorithm, based on a mathematic/statistic approach which has given solid results in terms of profitability and low drawdowns.



Risk/Reward Indicator



Key features

- Contrarian strategy
- Low average exposition
- Risk-free assets strategy
- Low average drawdown

Key statistics

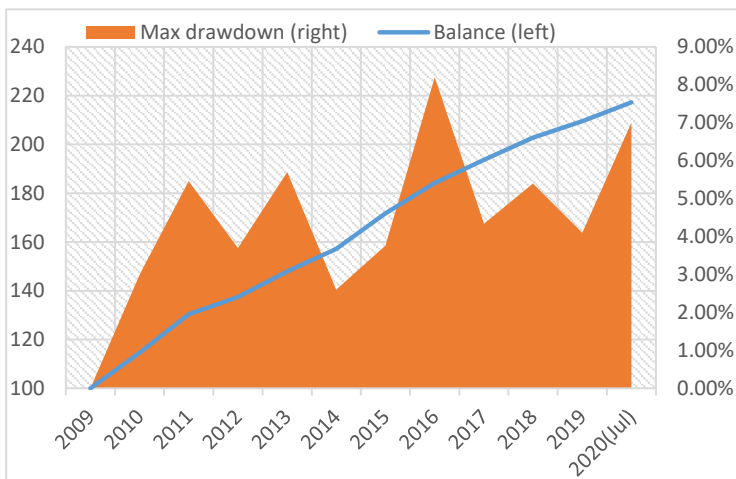
- Average yearly gain	11.14%
- Max drawdown	8.20%
- Sharpe Ratio (2019)	2.14
- Volatility (Std-dev of returns)	3.17%

Contacts

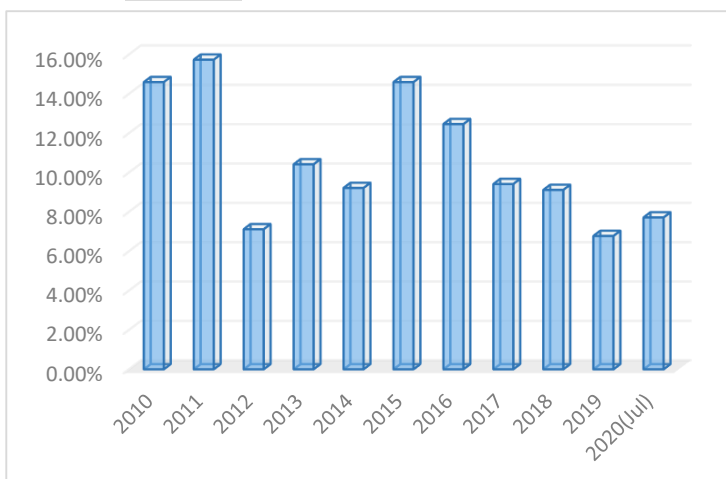
Mr. Saverio Berlinzani
berlinzani@saveforex.it
 Mr. Umberto Mennini
mennini@saveforex.it

Performance based on backtesting analysis

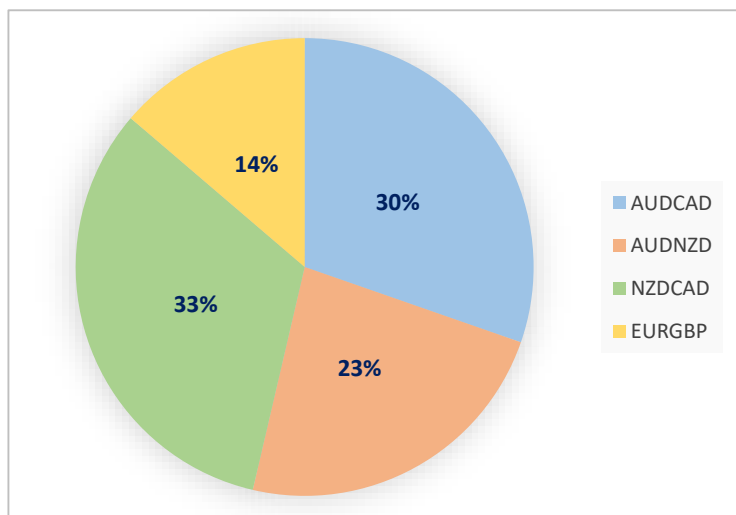
Balance and Drawdown



Performance per year



Profit partition by instrument



Additional Informations

Benefits

Able to achieve attractive returns irrespective of market direction. All results are obtained to the net of transaction costs, commissions and swaps. All results are not expressed in compounded capitalization. The Strategy consider different peculiarities of each pair traded as well as risk- on/ risk-off correlations.

Risks

The Strategy is exposed to the price fluctuations of global currency markets. It employs medium leverage in order to pursue its return objective. As a result, the Strategy is relatively volatile and investors should have a corresponding risk tolerance and capacity. The Strategy will enter into OTC derivative contracts to generate currency market exposure.