

The GAIA FX+ Program

December 2016

Performance Summary

Dec 2016	-0.96%
Return since inception	+873.45%
Rolling 3 Month return	+14.651%
Rolling 3 Month volatility	8.953%
Annualised Sharp ratio (5%)	3.543
Average Monthly Gain	4.211%
Maximum Draw-down	1.90%

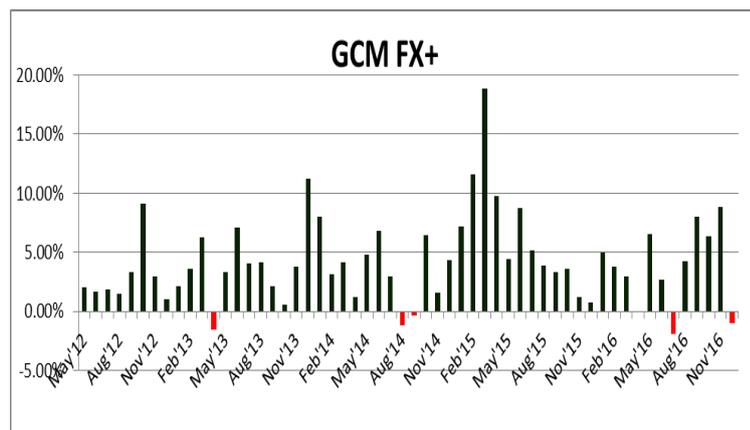
Strategy Description

The GAIA FX+ Program is an intra-day systematic FX and Commodities program focused in drawing alpha from intra-day volatility. The program is built around multi price tracking signal generators which look for short term price anomalies and generate buy or sell signals to benefit from these discrepancies. The consistent application of the process and rigid risk management policy ensure that returns are consistent and replicable.

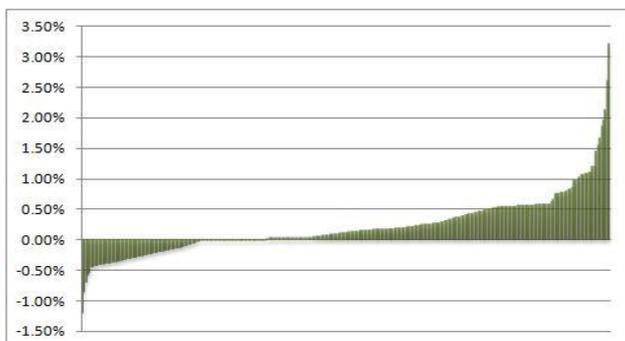
Product Details

Minimum Investment	\$25k
Maximum leverage	8x
Maximum margin/equity	20%
Management Fee	2%
Performance fee	25%
Liquidity	Daily
Program Start Date	May 2012

Monthly Returns to Date



Daily Returns Distribution



Index Comparisons

	Correlation With Index (R)	Annualised Return
GAIA FX+		62.848%
S&P 500	-0.157	13.034%
FTSE	-0.246	6.037%
FX CHDA	-0.129	6.872%

For further information please contact info@gaia-cap.com

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