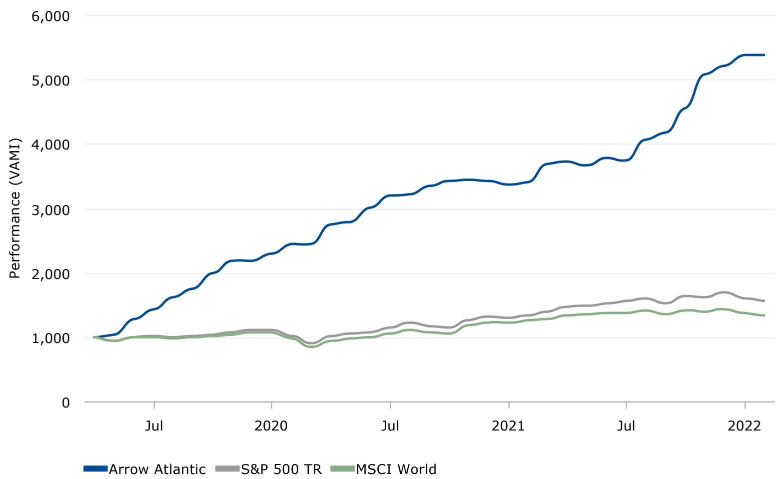
FEBRUARY 2022

Arrow Atlantic

STRATEGY DESCRIPTION

The **Arrow Atlantic** strategy adopts a combination of different trading styles on three different asset classes, to gain a decorrelation from traditional markets and within the different trading systems utilized in the all portfolio.
Short term breakout approach is applied on 5 different currency pairs, indices and metals, which provides intraday activity and 90% of the trades are not held overnight. This looks at short term trend contractions, in order to identify continuation of the trend and and breakout of significant levels.
A countertrend strategy is applied with weekly or daily positions, following econometric rules. Each system takes in consideration price action, volatility analysis and statistical variables for the entry points (no technical indicators are utilized in the algorithms) and strict risk management rules are enforced on each position.
The investment team also provides a hard stop, which guarantees the investor to lose not more than a pre-fixed percentage of the initial investment. This is ensured by tech solutions utilized by our team which allow client's trading positions to be automatically closed, as soon as the pre-agreed equity level is reached.
A diversification of trading techniques and asset classes aims at adding extra alpha to the investor's portfolio, while keeping a positively skewed distribution of the performance during the all life of the investment.

PERFORMANCE (VAMI)



GENERAL INFORMATION

Company	Mayfair Brooks Group
Minimum Investment	5,000 USD
Max Risk	40%
Performance Fee	35%
Highwater Mark	Yes
Legal Structure	Managed Account
Inv. Style	70% Systematic / 30% Discretionary / Long term

PERFORMANCE STATISTICS

Winning Months (%)
85.29%

Average Winning Month
6.30%

Average Losing Month
-1.30%

Max Drawdown
-2.16%

Total Return Cumulative
438.16%

STATISTICS

Total Return Annualized	81.12%
Sharpe Ratio	3.20
Sortino Ratio	36.58
Standard Deviation Monthly	5.65%
Calmar Ratio	37.52
Kurtosis	2.73
Skewness	1.35
VaR Historical	-1.72
Downside Deviation	0.48%
Correlation vs. S&P 500 TR	0.23
Correlation vs. MSCI World	0.17

MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2022	3.14	0.14											**3.28**
2021	-1.72	0.96	8.54	1.01	-1.79	3.38	-1.22	8.56	2.96	9.12	11.28	2.72	**52.11**
2020	4.33	6.66	0.29	12.09	1.81	7.90	5.91	0.76	3.93	2.47	0.57	-0.45	**56.36**
2019					3.28	24.59	10.58	14.06	8.02	13.67	9.94	0.00	**119.09**

Data and information is provided for informational purposes only. Past performance is not necessarily indicative of future results.