

Valhalla Capital Group, LLC

QTFX 1x

Manager: **Stephen Hart**

Address: 20626 Highland Hall Dr, Gaithersburg, MD, 20886, USA

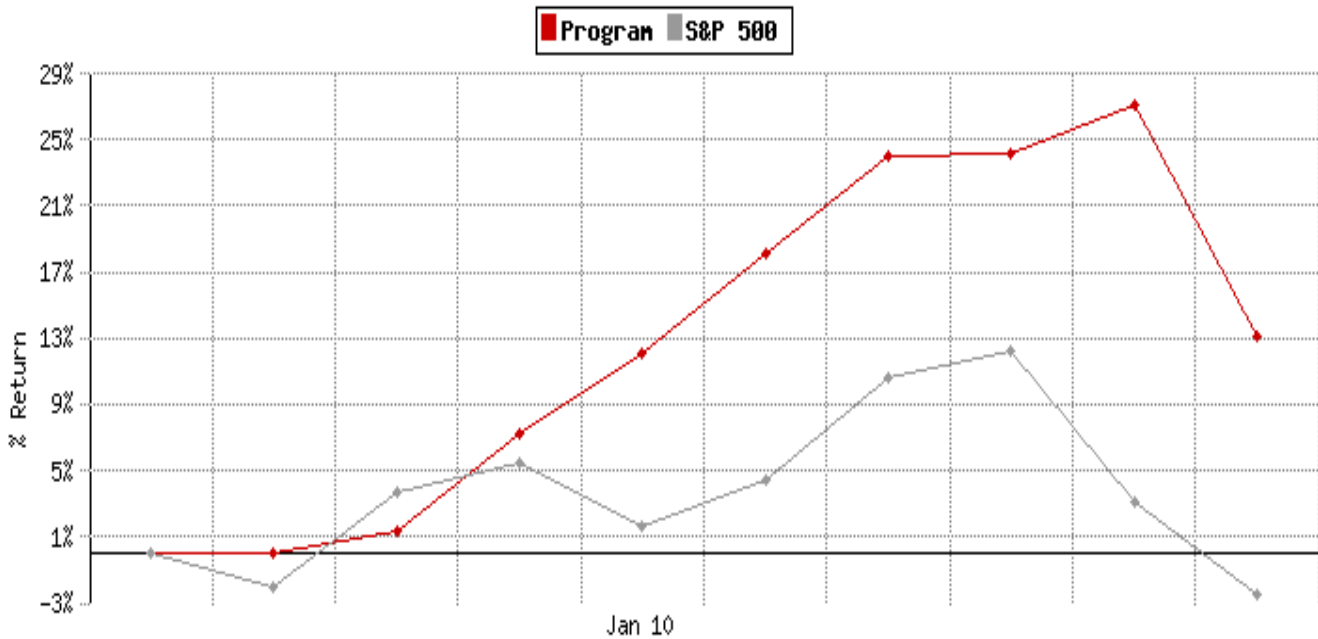
Contact info: 813-375-9221, email: info@valhallacapitalgroup.com



Program Summary

Primary Market:	Forex	Accepting Funds:	Yes
Inception Date:	Oct, 2009	Min Investment:	\$10,000
Registrations:	CTA	Notional Funding:	Yes
Current Assets:	\$213,634	Annual Mgt Fee:	N/A
Max Capacity:	\$100,000,000	Incentive Fee:	35%
CPO Strategy:	N/A	Other Fee:	N/A
Max Margin/Equity:	N/A	RT per Mil \$:	N/A
		Disclosure:	Yes

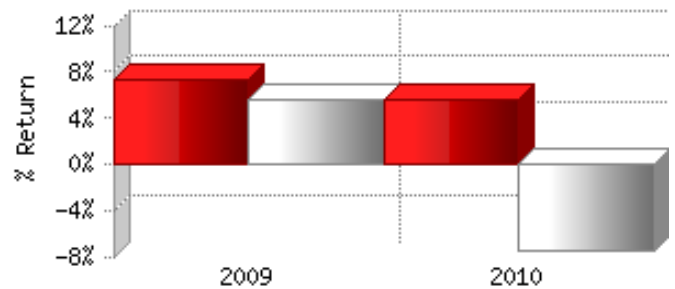
Program Performance VS S&P 500



PAST PERFORMANCE IS NOT INDICATIVE OF FUTURE RESULTS

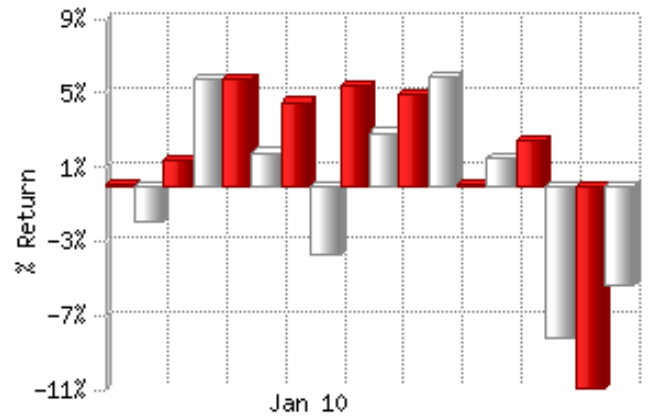
Performance	Program	S&P
Total ROR:	13.16%	-2.50%
Annual ROR:	17.92%	-3.31%
Year to Date:	5.56%	-7.57%
1 Year:	13.16%	-2.50%
3 Years:	13.16%	-2.50%
Alpha:	1.58	
Beta:	0.45	

Yearly Returns Program VS S&P 500



Statistics	Program	S&P
Avg Monthly Gain:	3.07%	3.55%
Avg Monthly Loss:	-10.97%	-4.82%
Winning Months:	8	5
Losing Months:	1	4
Current Drawdown:	10.97%	13.14%
Max Drawdown:	10.97%	13.14%
# DD > 25%:	0	0
# DD > 20%:	0	0
# DD > 15%:	0	0
# DD > 10%:	1	1
# DD > 5%:	0	0
Sharpe Ratio:	0.99	-0.20
Annualized Std Dev.:	17.94	
Sortino Ratio:	1.38	
Sterling Ratio:	18.48	
Calmar Ratio:	1.63	
Risk Free Rate:	0.16%	

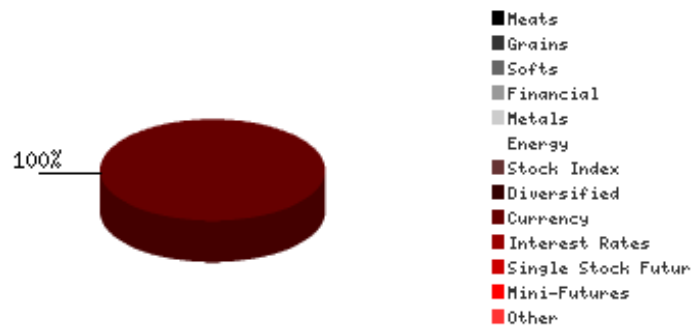
**Monthly Returns
Program VS S&P 500**



Directional	
Long:	50%
Short:	50%

Strategy	
Systematic:	50%
Discretionary:	50%
Trend Following:	0%
Day Trading:	0%
Fundamentals:	0%
Pattern Recognition:	0%
Arbitrage:	0%
Other:	0%

Sectors Traded



Yearly Monthly Returns		
	2010	2009
January	4.51%	
February	5.43%	
March	4.97%	
April	0.10%	
May	2.41%	
June	-10.97%	
July		
August		
September		
October		0.05%
November		1.36%
December		5.71%
YTD	5.56%	7.20%

PAST PERFORMANCE IS NOT INDICATIVE OF FUTURE RESULTS

Company Info

Valhalla Capital Group, LLC is registered as an Independent Introducing Broker with the Commodity Futures Trading Commission and a member firm of the National Futures Association and the National Introducing Brokers Association.

VCG evaluates hundreds of forex portfolio managers annually, to continue to provide a few select investment opportunities, which we consider to be of the highest value to our investors globally.

Program Info

The approach of the QTFX program is a non-directional absolute return strategy. It is a technical trading model that focuses primarily on the GBPUSD and EURUSD currency pairs. The model has a very disciplined trading methodology, which was created from years of research by a development team of academic intellectuals, who possess graduate degrees in Physics, Mathematics and Information Systems. Their collective talents and contributions have provided the foundation for the QTFX trading program.

This scalable trading model utilizes a proprietary mechanical strategy that is constantly monitored by a team of 5 professional portfolio managers. These portfolio managers are located across Europe and North America, to ensure that there is always someone monitoring the system in different time zones throughout the trading day.

The systematic trading approach of the QTFX model is based on rigorous technical analysis of proprietary trading indicators and careful trade execution. The model seeks to execute a moderate frequency of 50 to 80 trades each month and trades can last from 2 days to 3 weeks. Valhalla intends to continue to work closely with our QAM development team, in pursuit of delightful risk-adjusted returns.

The proprietary risk management approach that was created by this development team for the QTFX trading program, facilitates the optimal balance between risk and reward. Every trade entered takes into account specific risk to reward parameters. The initial risk for the strategy is limited to a pre-determined maximum drawdown limit, presently set at 5% of the program's total assets. To assist in achieving that objective, the program's median risk per trade is kept at an average 0.25%.

In summary, the QTFX program logic seeks to use small amounts of trading capital per trade, while adhering to specific drawdown limits. The model is constantly monitoring and evaluating the markets and exercising efficient risk management processes, which hopefully lead to consistent and reliable profitable results, while also preserving capital.

Our program will focus mainly on trading these currencies against each other, though we will not limit ourselves from trading other "exotic pairs" if the opportunities arise:

US dollar (USD), Euro (EUR), Great British Pound (GBP)

Manager Biography

No data present