



FACTSHEET - S400A

INVESTMENT STRATEGY

The program uses a systematic approach trading diversified portfolio of stocks markets. The model is a middle-term price-range driven system that applies strict money management and risk principles, all of which have been thoroughly back-tested. The program utilises long strategies.

RISK CLASS - A

"A" class describes low risk, "B" class means medium risk and "C" class denotes high risk.

FUND MANAGER

VesnaTeam members have more than 20 years of experience in algorithmic trading of futures, stocks and forex markets.

PERFORMANCE CHART



MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2010	-2.27	-0.05	0.14	-0.48	-7.25	0.15	1.89	-1.87	9.96	0.48	-1.46	4.28	2.66
2011	0.92	0.93	0.49	1.52	-0.54	-2.51	0.03	-1.21	-3.00	6.63	3.40	-1.26	5.14
2012	1.94	1.02	0.47	0.50	-3.46	0.23	0.40	0.99	1.32	-1.21	0.56	0.86	3.58
2013	1.56	-0.88	2.12	1.17	0.12	-3.54	3.97	-3.23	6.17	2.73	-0.26	1.66	11.76
2014	-1.72	2.58	0.85	-1.05	1.44	0.95	-0.05	2.69	-1.50	-0.94	1.27	0.25	4.73
2015	-1.72	1.91	-0.71	1.68	0.37	-2.48	0.77	-4.92	-0.82	3.13	-0.34	-3.29	-6.52
2016	-4.77	-1.90	0.68	3.90	2.43	0.30	3.62	0.02	0.82	-0.42	2.51	-0.02	7.06
2017	1.93	1.51	-0.00	0.81	1.30	0.02	2.84	0.36	1.39	1.01	2.42	0.89	15.43
2018	2.73	-0.04	0.04	1.87	0.10	-0.95	2.15	1.66	0.49	-4.99	0.16	-3.44	-0.51
2019	0.96	0.82	-0.26	2.86	-6.02	4.21	0.21	-1.28	1.93	3.21	0.73	2.03	9.39
2020	-1.70	-3.16	-6.47	0.24	7.20	3.79	2.32	0.92	-2.68	2.48	6.98	1.17	10.68
2021	-0.70	4.08	2.00	2.61	1.70	-0.15	-2.25	1.12	-3.68	3.28	-3.33	3.46	8.03

PERFORMANCE STATISTICS

Total Return	96.71%
Yearly Return	5.80%
Sharp Ratio	0.64
Maximal Drawdown	14.01%
Winning Months	65.28%
Current Capital	19.67 mUSD

GENERAL INFORMATION

Company	vesnateam
Liquidity	monthly
Management Fee	0.125% p.m.
Incentive Fee	10.00%