



# FACTSHEET - S400B

## 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 - B

"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
2011	0.33	3.23	0.19	2.95	-0.88	-4.31	0.17	-1.98	-5.25	12.59	7.22	-2.25	<b>11.23</b>
2012	3.40	2.08	1.13	0.98	-6.38	0.52	0.98	1.89	2.44	-2.30	1.18	1.79	<b>7.58</b>
2013	3.12	-1.46	4.36	2.45	0.26	-6.60	8.16	-6.07	12.07	5.24	-0.24	3.50	<b>25.87</b>
2014	-3.06	5.03	1.49	-1.92	2.75	1.85	0.20	5.56	-2.50	-1.31	2.74	0.63	<b>11.59</b>
2015	-3.26	3.92	-0.82	2.64	1.00	-4.62	1.56	-9.27	-1.34	5.75	-0.37	-6.00	<b>-11.23</b>
2016	-9.57	-3.86	1.43	6.48	4.78	0.76	6.35	0.07	1.06	-1.18	4.96	0.01	<b>10.61</b>
2017	3.66	3.25	0.64	2.01	2.66	-0.06	5.44	1.09	2.86	1.93	4.65	1.36	<b>33.64</b>
2018	5.14	0.37	0.29	3.40	0.75	-1.19	4.56	3.19	0.69	-9.18	0.51	-6.43	<b>1.09</b>
2019	2.16	1.33	-0.34	5.49	-10.11	8.08	0.74	-1.35	3.58	5.41	1.76	3.07	<b>20.33</b>
2020	-2.22	-5.33	-12.57	0.50	13.34	5.70	5.05	1.64	-3.41	4.85	12.40	1.78	<b>20.53</b>
2021	-2.55	6.67	3.37	5.31	3.08	-1.62	-3.00	1.62	-6.38	6.54	-5.01	5.65	<b>13.22</b>
2022	-2.74	-2.20	0.91										<b>-4.01</b>

## PERFORMANCE STATISTICS

Total Return	251.42%
Yearly Return	11.04%
Sharp Ratio	0.71
Maximal Drawdown	25.41%
Winning Months	68.15%
Current Capital	35.14 mUSD

## GENERAL INFORMATION

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