

STRATEGY DESCRIPTION

The Silver strategy is based on a Trend Following logic and operates through a semi-automated system specifically developed by our Investment Team. The strategy seeks to generate alpha by utilizing a combination of three different approaches ranging from breakout on multi time frames, to wave analysis and discretionary trading. The diversified approach aims at identifying flexion points and divergences in prices, combined with breakout of relevant levels on the different instruments. Change in market sentiment is utilized as indicator of the market direction and possible shifts of positioning of the main players. Intraday trading populates the 80% of the total activity, both to consolidate gains and avoid prolonging any losses overnight or during weekends. The strategy, continuously checked and monitored by our managers who intervene promptly in the event of special situations, is applied to a wide range of asset classes and reflects the different lines of diversification and decorrelation which extend from equities indices, commodities and currencies. All trades are characterized by fixed stop losses, according to the volatility of the period.

GENERAL INFORMATION

Company	Swiss Eagles Invest
Minimum Investment	1000 USD
Max Risk	30%
Performance Fee	35%
Highwater Mark	Yes
Legal Structure	Managed Account
Inv. Style	Short term / Breakout / Technical, Fundamental, Volatility trading

PERFORMANCE (VAMI)



PERFORMANCE STATISTICS

Winning Months (%)	Average Winning Month
75.00%	4.44%
Average Losing Month	Max Drawdown
-3.10%	-20.95%
Total Return Cumulative	
521.88%	

STATISTICS

Total Return Annualized	33.45%
Sharpe Ratio	1.76
Sortino Ratio	3.87
Standard Deviation Monthly	5.03%
Calmar Ratio	1.19
Kurtosis	2.01
Skewness	0.46
VaR Historical	-5.27
Downside Deviation	2.18%
Correlation vs. S&P 500 TR	-0.11
Correlation vs. MSCI World	-0.11

MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2022	2.36	0.10	0.50	3.30									6.37
2021	0.04	-9.16	-11.43	-1.53	7.08	19.83	1.45	3.95	3.73	11.30	14.10	3.40	46.08
2020	-3.43	3.85	0.16	6.91	1.90	3.53	3.38	0.44	2.24	1.42	0.33	-0.26	22.06
2019	-1.08	0.88	3.48	2.01	2.84	1.70	0.16	4.35	-0.67	0.12	-0.24	-5.27	8.22
2018	7.88	7.31	6.50	-1.35	1.76	2.67	-3.72	11.00	-0.60	10.80	4.76	9.40	71.41
2017	6.48	-1.60	2.82	-0.10	-4.41	-4.15	6.25	3.30	4.96	-3.47	2.10	2.77	15.06
2016	0.08	5.16	6.08	14.76	-5.96	7.04	7.44	0.04	4.80	2.48	3.72	-0.52	53.61

No data filled