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# STREAMS

## PREMIUM

July 2020

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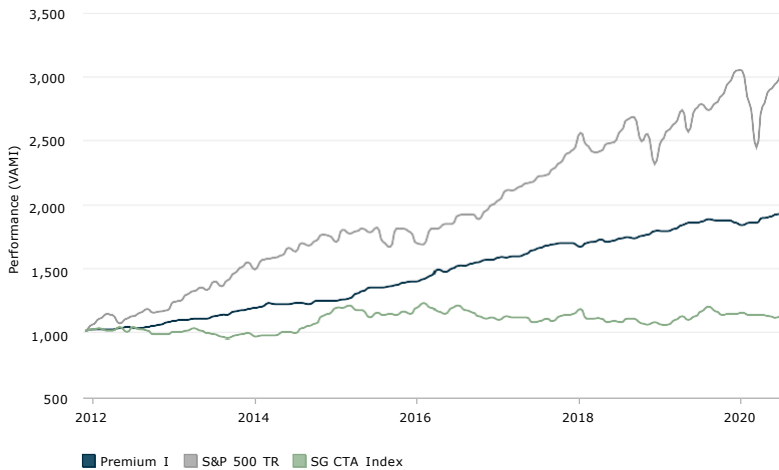




## STRATEGY DESCRIPTION

The **Premium I** 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 timeframes, 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. Intra-day 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 wider 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.

## PERFORMANCE (VAMI)



## GENERAL INFORMATION

Minimum Investment	100,000 EUR
Max Risk	5%
Performance Fee	20%
Highwater Mark	Yes
Legal Structure	Managed Account
Inv. Style	Short term / Breakout / Technical, Fundamental

## PERFORMANCE STATISTICS

Winning Months (%)	Average Winning Month
<b>74.76%</b>	<b>1.00%</b>
Average Losing Month	Maximum Drawdown
<b>-0.41%</b>	<b>-2.36%</b>
Total Return	
<b>93.14%</b>	

## STATISTICS

Annualized Return	7.97%
Sharpe Ratio	2.53
Sortino Ratio	7.64
Standard Deviation(monthly)	0.88%
Calmar Ratio	2.33
Kurtosis	1.08
Skewness	0.39
VaR Historical	-0.60
Downside Deviation	0.29
Correlation vs. S&P 500 TR	-0.05
Correlation vs. SG CTA Index	-0.18

## MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2020	-0.86	1.10	0.05	1.97	0.30	1.29	0.97						<b>4.89</b>
2019	-0.30	0.10	1.10	1.70	0.60	0.43	0.04	1.08	-0.17	0.03	-0.06	-1.32	<b>3.24</b>
2018	-1.20	1.70	0.50	0.70	-1.10	1.00	1.10	0.30	-0.60	1.20	0.40	2.00	<b>6.11</b>
2017	1.62	-0.40	0.71	-0.02	1.40	1.60	1.00	1.30	0.80	0.30	-0.20	-0.01	<b>8.38</b>
2016	0.02	1.29	1.52	3.69	-1.49	1.76	1.86	0.01	1.20	0.62	0.93	-0.13	<b>11.78</b>
2015	-0.15	0.73	0.36	3.25	1.51	2.28	-0.26	0.12	0.51	0.84	1.64	0.75	<b>12.15</b>
2014	1.08	1.16	1.73	-0.09	-0.09	-0.29	0.55	-0.10	-0.15	1.77	0.40	0.18	<b>6.29</b>
2013	0.82	0.70	0.19	0.76	0.52	-0.19	1.42	1.44	0.00	2.12	0.75	0.52	<b>9.41</b>
2012	0.64	0.33	0.19	-0.15	0.51	1.10	-0.45	-0.41	0.53	1.06	1.16	1.71	<b>6.37</b>