# Factsheet - February 2023

#### **Fund information**

Management firm	Available upon request
Manager name	Available upon request
Manager location	Monaco
Strategy	Other Protective Strategies
Regional focus	Global
Inception date	2 Jan 2021
Reference currency	USD
Available currencies	USD

Subscription	Monthly
Redemption	Monthly
Redemption notice	
Lockup	None
Gate	None
Management Fee	1.00%
Performance Fee	20.00%
Min. investment	1,000,000

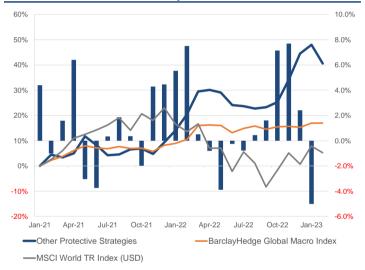
Fund AUM (MM)	170
Firm AUM (MM)	3,720
Fund status	Open
Fund domicile	Cayman Islands
Administrator	SS&C Technologies
Custodian	Cowen International
Prime broker	MS, BoA, ML
Auditor	PricewaterhouseCoopers

BM1: BarclayHedge Global Macro Index | BM2: MSCI World TR Index (USD)

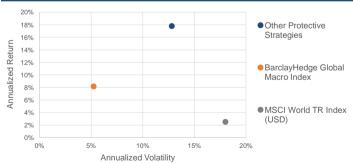
## Monthly returns since inception (USD)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	BM1	BM2
2023	2.41%	-5.00%											<b>-2.71%</b>	1.45%	4.50%
2022	4.45%	5.53%	7.50%	0.51%	-0.81%	-3.89%	-0.26%	-0.78%	0.44%	1.60%	7.14%	7.69%	32.29%	6.51%	-18.14%
2021		4 40%	-1.01%	1.59%	6.40%	-3.05%	-3.74%	0.33%	1.85%	0.36%	-2 01%	4 30%	9.27%	8 24%	23 04%

**Cumulative returns since inception** 



### **Risk / return since inception**



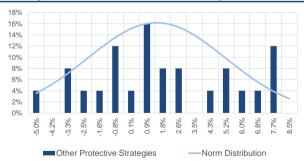
#### **Strategy description**

Available upon request

### **Statistics since inception**

	Other Protective Strategies	BarclayHedg e Global Macro Index	MSCI World TR Index (USD)
Return Last Month	-5.00%		-2.40%
Year-to-date Return	-2.71%	1.45%	4.50%
Return Last 3 years	-	-	-
Cumulative Return	40.64%	16.95%	5.25%
Annualized Return	17.78%	8.14%	2.49%
Annualized Volatility	12.82%	5.26%	18.02%
Annual Sharpe Ratio (Rf)	1.37	1.50	0.12
Skewness	0.17	0.57	-0.34
Excess Kurtosis	-0.86	1.67	-0.91
% positive returns	64%	67%	60%
% negative returns	36%	33%	40%
Max Monthly Loss	-5.00%	-2.49%	-9.30%
Max Drawdown	-6.68%	-2.67%	-25.42%
Date Max Drawdown	Jul-21	Jun-22	Sep-22
Correlation to Benchmarks	-	0.57	0.19

#### Monthly returns distribution since inception



#### Manager biography

Available upon request



Source: Crossbow Partners, Bloomberg. The information in this document is for information purposes only and does not constitute an investment advice. Crossbow Partners AG and its data providers do their utmost to ensure the information partners ad accurate and complete. Although the information provided. Past performance is no indication or guarantee of future results. The values of funds and other securities in this document and income drived benefrom many fluctuate and investors may not guarantee. It have not substitute information provided in the information provided. Past performance is no indication or guarantee of future results. The values of funds and other securities in this document and income drived benefrom many fluctuate and investors may not get back the amount influing livested. Risk free rate (RIP)=.