

## Fund information

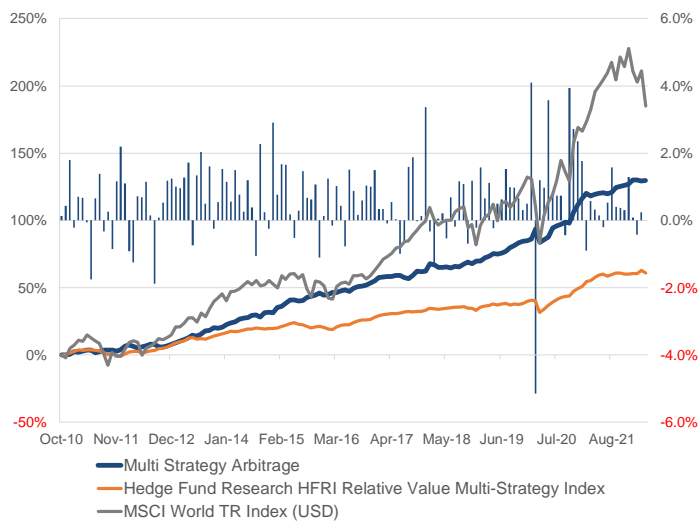
Management firm	Available upon request	Subscription	Monthly	Fund AUM (MM)	1,100
Manager name	Available upon request	Redemption	Monthly	Firm AUM (MM)	1,100
Manager location	Amsterdam	Redemption notice	30 Days	Fund status	Open
Strategy	Multi Strategy Arbitrage	Lockup	6 Months Hard	Fund domicile	Netherlands
Regional focus	Global	Gate	10% (FL)	Administrator	Apex Fund Services
Inception date	1 Nov 2010	Management Fee	1.50%	Custodian	IQEQ Financial Services
Reference currency	USD	Performance Fee	15.00%	Prime broker	ABN Amro, JPM, Kas Bank
Available currencies	USD, EUR, GBP, CHF	Min. investment	1,000,000	Auditor	Ernst & Young

## Monthly returns last 10 years (USD)

BM1: Hedge Fund Research HFRI Relative Value Multi-Strategy Index | BM2: MSCI World TR Index (USD)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	BM1	BM2
2022	1.29%	0.08%	-0.42%	0.25%									1.20%	0.58%	-13.03%
2021	2.35%	1.77%	-0.89%	0.57%	0.32%	0.15%	-0.21%	0.53%	1.57%	0.40%	0.37%	0.31%	7.44%	7.03%	21.82%
2020	0.50%	4.09%	-5.14%	1.20%	0.97%	3.57%	0.81%	0.74%	0.74%	-0.43%	3.94%	2.71%	14.21%	6.69%	15.88%
2019	-0.22%	1.58%	0.66%	1.12%	-0.23%	0.49%	0.63%	1.53%	0.99%	0.98%	0.65%	0.31%	8.81%	5.29%	27.68%
2018	3.36%	-0.33%	-1.26%	0.06%	0.22%	-0.54%	0.68%	-0.19%	1.16%	1.08%	-0.69%	1.18%	4.75%	-0.23%	-8.71%
2017	1.49%	0.34%	0.34%	-0.09%	0.54%	0.03%	-0.99%	-0.64%	1.59%	1.88%	-0.03%	0.13%	4.64%	4.09%	22.40%
2016	0.13%	1.24%	-0.15%	1.02%	0.44%	-0.77%	1.52%	0.88%	0.16%	0.59%	1.04%	1.00%	7.31%	6.36%	7.51%
2015	2.91%	0.77%	1.67%	1.65%	0.18%	-0.51%	0.29%	1.46%	0.67%	0.63%	1.07%	-1.11%	10.05%	0.65%	-0.87%
2014	1.53%	1.14%	0.56%	1.50%	0.76%	0.26%	1.19%	0.38%	-1.05%	2.28%	0.25%	-0.25%	8.85%	3.40%	4.94%
2013	1.24%	1.00%	0.95%	1.27%	1.72%	-0.74%	1.33%	2.04%	0.50%	1.61%	-0.24%	0.55%	11.79%	7.90%	26.68%
2012					0.72%	0.68%	1.15%	0.15%	-1.88%	0.09%	0.53%	1.18%	2.62%	4.50%	5.01%

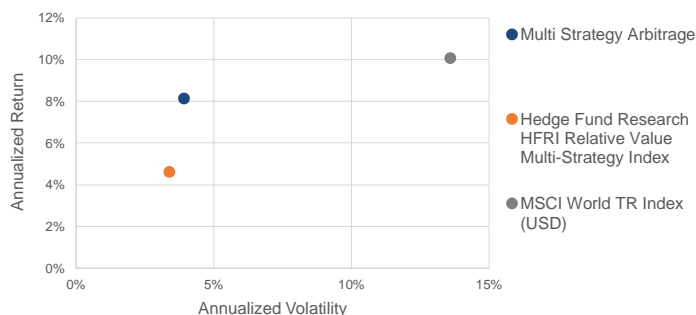
## Cumulative returns since inception



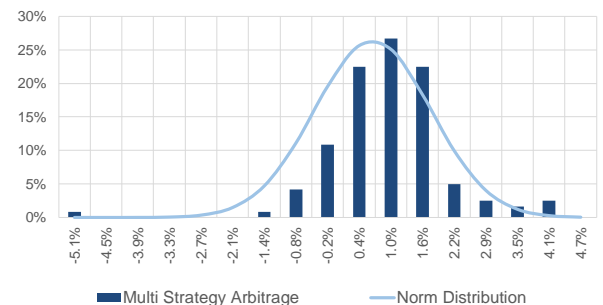
## Statistics last 10 years

	Multi Strategy Arbitrage	Hedge Fund Research HFRI Relative Value Multi-Strategy	MSCI World TR Index (USD)
Return Last Month	0.25%	-1.16%	-8.31%
Year-to-date Return	1.20%	0.58%	-13.03%
Return Last 3 years	30.97%	16.64%	34.59%
Cumulative Return	118.40%	56.78%	160.58%
Annualized Return	8.12%	4.60%	10.05%
Annualized Volatility	3.94%	3.40%	13.60%
Annual Sharpe Ratio (Rf)	1.91	1.18	0.69
Skewness	-0.55	-2.64	-0.50
Excess Kurtosis	5.95	17.68	1.68
% positive returns	79%	73%	69%
% negative returns	21%	28%	31%
Max Monthly Loss	-5.14%	-6.36%	-13.24%
Max Drawdown	-5.14%	-6.64%	-21.06%
Date Max Drawdown	Mar-20	Mar-20	Mar-20
Correlation to Benchmarks	-	0.48	0.23

## Risk / return last 10 years



## Monthly returns distribution last 10 years



## Strategy description

Available upon request

## Manager biography

Available upon request