Strategy: Multi Strategy Credit

Fund information

Management firm	Available upon request
Manager name	Available upon request
Manager location	Singapore
Strategy	Multi Strategy Credit
Regional focus	Japan
Inception date	30 Mar 2009
Reference currency	USD
Available currencies	USD, JPY

Monthly returns last 10 years (USD)

Subscription	Monthly
Redemption	Monthly
Redemption notice	
Lockup	12 Months Soft (2%)
Gate	20% (FL)
Management Fee	1.50%
Performance Fee	20.00%
Min. investment	1,000,000

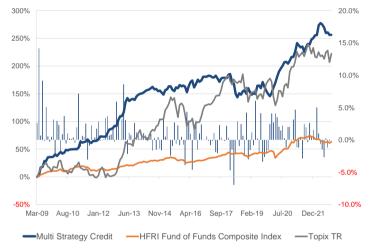
Factsheet - October 2022

Fund AUM (MM)	170
Firm AUM (MM)	500
Fund status	Open
Fund domicile	Cayman Islands
Administrator	Citco Fund Services
Custodian	Goldman Sachs, UBS
Prime broker	Goldman Sachs, UBS
Auditor	Ernst & Young

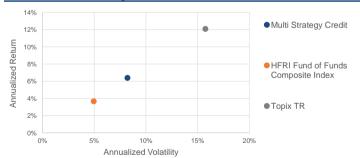
BM1: HFRI Fund of Funds Composite Index | BM2: Topix TR

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	BM1	BM2
2022	1.53%	0.13%	5.02%	1.02%	-0.66%	-1.46%	-2.65%	0.21%	-1.18%	-0.09%			1.69%	-5.42%	-3.15%
2021	-0.08%	3.17%	4.67%	-1.12%	-1.17%	0.49%	-2.89%	2.45%	1.97%	-0.33%	2.62%	0.64%	10.65%	6.18%	11.67%
2020	2.44%	4.09%	2.69%	4.09%	3.51%	2.05%	1.46%	2.23%	0.26%	-1.17%	2.01%	2.02%	28.77%	10.88%	7.39%
2019	-3.00%	-1.57%	1.17%	-0.83%	6.05%	0.22%	-1.82%	4.16%	-3.38%	-2.62%	-2.02%	-1.61%	-5.56%	8.39%	18.12%
2018	2.15%	0.35%	-4.67%	-1.46%	-6.95%	-2.25%	2.85%	-0.92%	2.45%	0.64%	-2.55%	4.21%	-6.55%	-4.02%	-15.97%
2017	0.07%	0.57%	-0.10%	-0.82%	-0.15%	1.10%	-1.88%	-2.03%	2.27%	0.38%	0.03%	-0.17%	-0.80%	7.77%	22.23%
2016	-0.72%	-3.89%	4.35%	2.93%	0.97%	-4.61%	2.39%	2.95%	-1.52%	0.99%	2.41%	0.02%	6.00%	0.51%	0.31%
2015	-1.61%	3.39%	0.52%	2.07%	-0.01%	-2.41%	-0.92%	2.68%	-0.61%	2.23%	-0.83%	0.49%	4.92%	-0.27%	12.06%
2014	0.17%	0.80%	1.04%	0.70%	0.40%	0.87%	0.94%	-1.65%	0.25%	-1.50%	0.42%	-1.33%	1.06%	3.37%	10.27%
2013	3.20%	0.05%	3.23%	8.61%	3.08%	-2.17%	1.08%	0.70%	-0.89%	2.62%	1.19%	0.71%	23.16%	8.96%	54.41%
2012											-0.26%	5.90%	5.62%	1.59%	15.95%

Cumulative returns since inception



Risk / return last 10 years



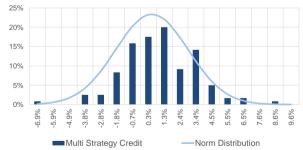
Strategy description

Available upon request

Statistics last 10 years

	Multi Strategy Credit	HFRI Fund of Funds Composite Index	Topix TR
Return Last Month	-0.09%	1.47%	5.09%
Year-to-date Return	1.69%	-5.42%	-3.15%
Return Last 3 years	39.69%	14.20%	20.11%
Cumulative Return	85.47%	43.19%	212.68%
Annualized Return	6.37%	3.65%	12.08%
Annualized Volatility	8.22%	4.96%	15.76%
Annual Sharpe Ratio (Rf)	0.69	0.59	0.72
Skewness	0.15	-1.34	-0.29
Excess Kurtosis	0.97	7.32	0.35
% positive returns	61%	66%	64%
% negative returns	39%	34%	36%
Max Monthly Loss	-6.95%	-7.63%	-10.27%
Max Drawdown	-14.56%	-9.04%	-23.86%
Date Max Drawdown	Jun-18	Mar-20	Jun-16
Correlation to Benchmarks	-	0.09	0.23

Monthly returns distribution last 10 years



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 is accurate and complete. Although the information terms from reliable sources, Crossbow Partners AG assumes no liability for the accuracy, reliability, timeliness and completees of the information provided. Past performance is no indication or guardenee of future results. The values of funds and other sourcines in this document and income derived thereform many fluctuate and investors may not guard back the amount initially invested. Risk free rate (RI)=USD 3M T-BII.