Strategy: CTA / Syst. Trading

Factsheet - February 2023

Fund information

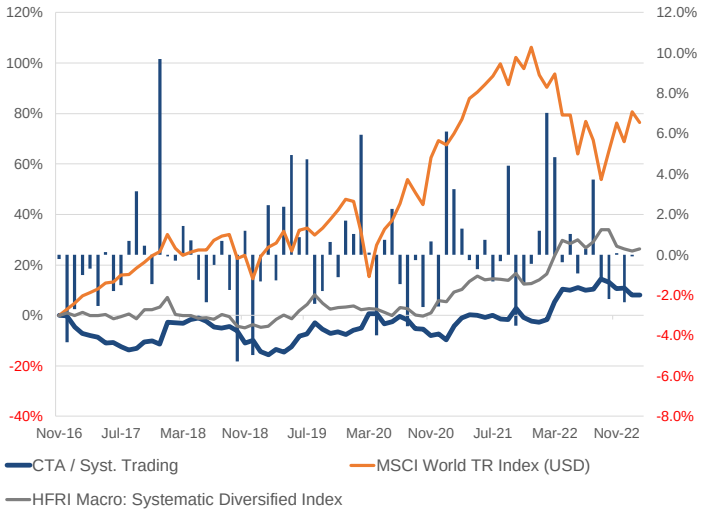
Management firm	Available upon request	Subscription	Daily	Fund AUM (MM)	N/A
Manager name	Available upon request	Redemption	Daily	Firm AUM (MM)	2,758
Manager location	New York	Redemption notice		Fund status	Open
Strategy	CTA / Syst. Trading	Lockup	None	Fund domicile	Irland
Regional focus	Global	Gate	None	Administrator	Northern Trust
Inception date	1 Dec 2016	Management Fee	1.50%	Custodian	Northern Trust
Reference currency	USD	Performance Fee	20.00%	Prime broker	SG
Available currencies	USD, CHF, EUR, GBP	Min. investment	100,000	Auditor	KPMG

Monthly returns since inception (USD)

BM1: MSCI World TR Index (USD) | BM2: HFRI Macro: Systematic Diversified Index

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	BM1	BM2
2023	-2.34%	-0.09%											**-2.43%**	4.50%	-0.05%
2022	-0.46%	1.19%	7.03%	4.83%	-0.37%	1.02%	-0.92%	0.29%	3.72%	-1.16%	-2.18%	0.08%	**13.43%**	-18.14%	12.13%
2021	-2.55%	6.11%	3.25%	1.30%	-0.27%	-0.70%	0.75%	-1.33%	-0.31%	4.42%	-3.52%	-1.46%	**5.37%**	21.82%	6.43%
2020	1.69%	1.04%	5.94%	0.11%	-4.00%	0.74%	2.27%	-1.46%	-3.54%	-0.26%	-2.58%	0.66%	**0.19%**	15.88%	2.61%
2019	-4.96%	-1.33%	2.46%	-1.27%	2.38%	4.94%	0.88%	4.73%	-2.43%	-1.81%	0.65%	-1.10%	**2.68%**	27.68%	7.09%
2018	9.69%	-0.08%	-0.29%	1.43%	0.72%	-1.25%	-2.34%	-0.50%	0.68%	-1.75%	-5.29%	1.20%	**1.58%**	-8.71%	-6.62%
2017	-4.33%	-2.69%	-0.99%	-0.70%	-2.54%	0.15%	-1.78%	-1.51%	0.70%	3.14%	0.45%	-1.45%	**-11.14%**	22.40%	2.12%
2016												-0.22%	**-0.22%**	2.39%	1.06%

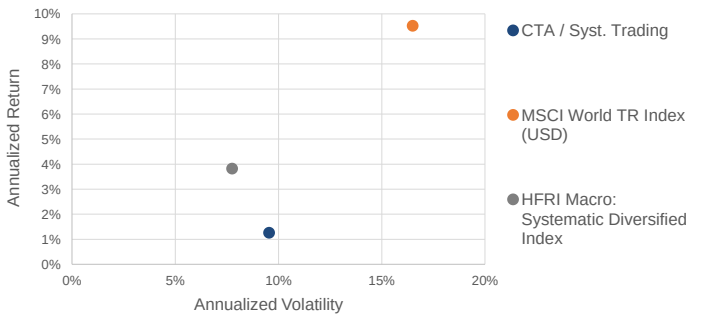
Cumulative returns since inception



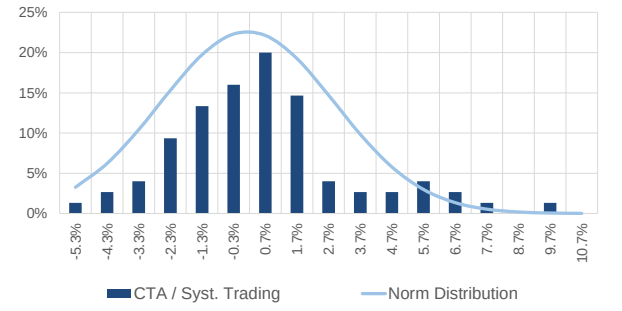
Statistics since inception

	CTA / Syst. Trading	MSCI World TR Index (USD)	HFRI Macro: Systematic Diversified Index
Return Last Month	-0.09%	-2.40%	0.64%
Year-to-date Return	-2.43%	4.50%	-0.05%
Return Last 3 years	13.73%	32.72%	23.41%
Cumulative Return	8.06%	76.41%	26.31%
Annualized Return	1.25%	9.51%	3.81%
Annualized Volatility	9.56%	16.51%	7.76%
Annual Sharpe Ratio (Rf)	0.10	0.56	0.46
Skewness	0.92	-0.48	-0.04
Excess Kurtosis	1.49	0.68	0.85
% positive returns	45%	69%	55%
% negative returns	55%	31%	45%
Max Monthly Loss	-5.29%	-13.24%	-6.36%
Max Drawdown	-15.55%	-25.42%	-11.29%
Date Max Drawdown	Feb-19	Sep-22	Nov-18
Correlation to Benchmarks	-	-0.21	0.62

Risk / return since inception



Monthly returns distribution since inception



Strategy description

Available upon request

Manager biography

Available upon request

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