



Prognosis Machines

Fact sheet as at November 2018

This presentation is intended for marketing purposes for this Sub-Fund, a sub-fund of Coeli SICAV II. The information is not intended as a personal recommendation to make an investment. The information provided herein does neither constitute any professional financial-, legal- or tax advice.

Fund Overview

Base Currency	USD
Liquidity	Daily
Inception Date	2015-11-02
Benchmark	N/A

Fund Management

Alex Gioulekas

Fund Measures¹⁾

Annualized Return	-3,24%
Correlation to MSCI World	0,49
Correlation to OMRX T-Bond	0,05
Sharpe ratio (24 Mths)	-0,22
Positive Months	45,95%

Risk Measures¹⁾

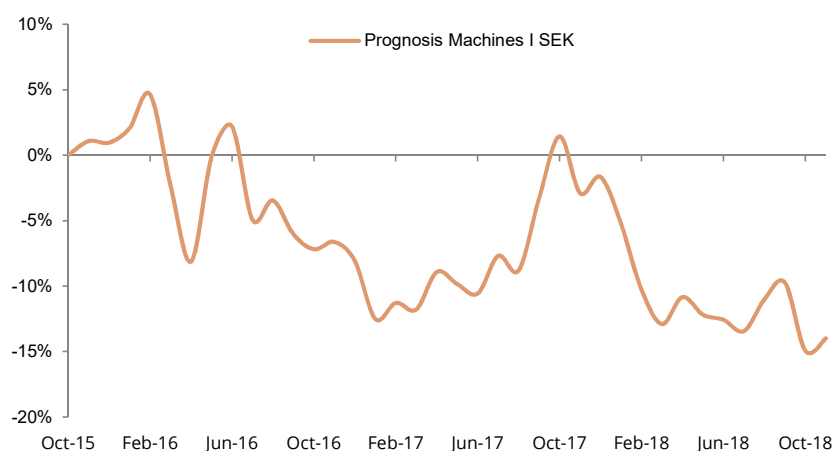
Best Quarter	10,11%
Worst Quarter	-11,26%
Standard Deviation (24 Mths)	11,06%
Drawdown	-16,94%
VaR (November 2018)	-1,77%

Summary of Investment Objective

Prognosis Machines is a managed future strategy using quantitative models built to identify and capture price changes in the underlying markets. The fund invests globally in equities, fixed income, currencies and commodities.

Performance

Performance in Share Class Currency (SEK)



Performance in Share Class Currency (%)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2018	-3,56%	-5,28%	-2,86%	2,43%	-1,44%	-0,37%	-0,96%	2,85%	1,55%	-5,74%	1,18%		-11,94%
2017	-4,75%	1,44%	-0,44%	3,33%	-0,94%	-0,73%	3,30%	-1,13%	6,13%	4,94%	-4,21%	1,34%	7,92%
2016	1,15%	2,54%	-6,66%	-5,86%	8,78%	2,40%	-6,92%	1,61%	-2,59%	-1,14%	0,68%	-1,49%	-8,28%
2015											1,17%	-0,11%	1,06%

¹⁾Since inception, November 15, unless otherwise stated.

How to Contact Coeli

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Share Class Information

Share Class	Incep- date	Fees			Fund Identifiers		
		NAV	Mgm. Fee	Ongoing Charges	Performance Fee	Bloomberg ID	ISIN
Prognosis Machines - I SEK	2015-11-02	88,09	1,20%	1,6%	YES ²⁾	CSPROIS:LX	LU1307244779

²⁾For further information, please see the Key Investor Information Document.

3) The ongoing charges figure is an estimate of the charges.

Risk Information

Neither past performance nor simulated performance is an indicator or a guarantee of future performance. Estimates of future returns should not be construed as a guarantee of future performance. The value of shares in the Fund and income received from it can go down as well as up, and investors may not get back the full amount invested.

An investment decision may not constitute the sole basis for a decision to invest in the fund. Such a decision should be based on the information in the current prospectus, the Key Investor Information Document ("KIID"), and the most recently published annual and semi-annual reports which are available at www.coeliam.com and can be acquired directly and without any costs from Coeli.

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Although the information has been based on sources deemed to be reliable, Coeli cannot guarantee its accuracy and assumes no liability whatsoever for incorrect or missing information nor for any loss, damage or claim arising from the use of the information in this presentation.

Additional information

Additional information about the Sub-Fund can be obtained from the Coeli SICAV I prospectus and the Sub-Fund's KIID. These documents are available free of charge in English at the Investment Manager's website, www.coeli.se.

Lower risk ← → High risk
Typically lower rewards Typically higher rewards



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