



# Coeli SICAV II - Altrua Macro

## Fact sheet as at February 2019

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	2018-02-23
Benchmark	N/A

### Fund Management

Namik Immelbäck
Filip Kozlowski

### Fund Measures

Annualized Return	-5,39%
Correlation to MSCI World <sup>2)</sup>	N/A
Correlation to OMRX T-Bond <sup>2)</sup>	N/A
Sharpe ratio <sup>2)</sup>	N/A
Positive Months	25,00%

### Risk Measures<sup>1)</sup>

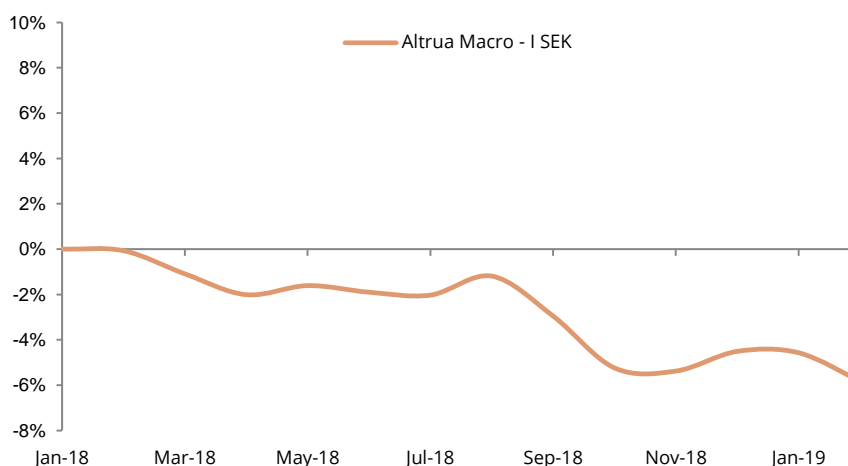
Best Quarter	0,71%
Worst Quarter	-4,24%
Standard Deviation <sup>2)</sup>	N/A
Drawdown	-5,76%
VaR (February 2019)	-0,32%

### Summary of Investment Objective

The Altrua Macro Fund applies a quant fundamental framework to construct a core macro asset portfolio which is combined with non-linear strategies in thematic opportunities and tail-risk hedging. Instruments traded in the fund are exchange-traded futures and options, exchange traded funds (ETFs), OTC forwards on underlying exposure to stock and sector indices, fixed income (bonds and short-term interest rates), foreign exchange as well as volatility indices. The fund may invest in money market instruments and highly rated sovereign T-bonds as a part of its cash management strategy.

### 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
2019	-0,06%	-1,32%											-1,38%
2018		-0,07%	-1,02%	-0,93%	0,41%	-0,29%	-0,13%	0,86%	-1,78%	-2,36%	-0,15%	0,92%	-4,51%

<sup>1)</sup>Since inception unless otherwise stated. <sup>2)</sup> 24 months

### 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
Altrua Macro - I SEK	2018-02-23	94,17	1,00%	1,3% <sup>3)</sup>	YES <sup>4)</sup>	C2AMISE:LX	LU1735827815

<sup>3)</sup>The ongoing charges figure is an estimate of the charges.

<sup>4)</sup>For further information, please see the Key Investor Information Document.

## 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](http://www.coeliam.com) and can be acquired directly and without any costs from Coeli.

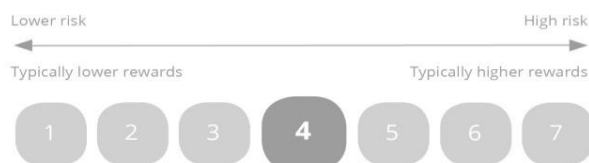
## Disclaimer

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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](http://www.coeli.se).



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