



# Coeli SICAV I - Multi Asset Fund

Fact sheet as at June 2021

This presentation is intended for marketing purposes for this Sub-Fund, a sub-fund of Coeli SICAV I. 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 | 2019-12-31 |
| Benchmark      | N/A        |

## Fund Management

|                |
|----------------|
| Stefan Åsbrink |
|----------------|

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

|                            |        |
|----------------------------|--------|
| Annualized Return          | 3,98%  |
| Correlation to MSCI World  | N/A    |
| Correlation to OMRX T-Bond | N/A    |
| Sharpe ratio (24 Mths)     | N/A    |
| Positive Months            | 89,57% |

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

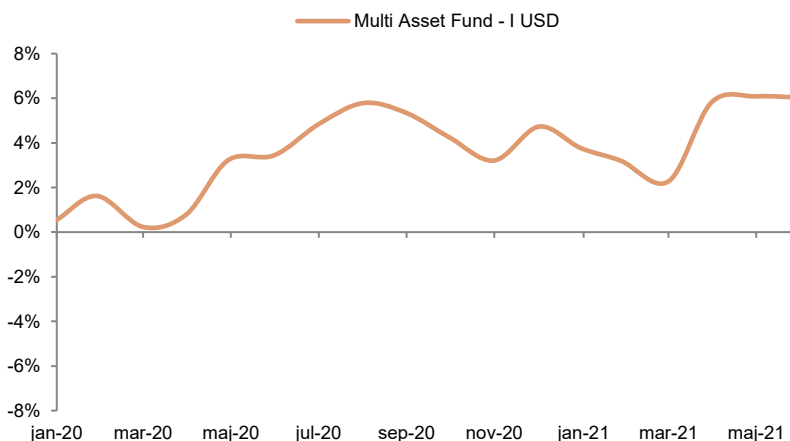
|                              |        |
|------------------------------|--------|
| Best Quarter                 | 4,02%  |
| Worst Quarter                | -2,43% |
| Standard Deviation (24 Mths) | N/A    |
| Drawdown                     | -3,32% |
| VaR (June 2021)              | -2,43% |

## Summary of Investment Objective

In the management of the Coeli Multi Asset hedge fund we aim to generate high returns over time and protect the portfolio during times of stock market turmoil. The investment process has the main focus on systematic long / short investments in global equities where the purpose is to find undervalued quality stocks for investment as well as overvalued or low quality stocks for short selling. The fund also invests some of the assets in systematic global macro strategies, mainly in equities and fixed income. The purpose of the global macro strategies is to further diversify the fund and to protect the portfolio during times of stock market turmoil. The investment process results in a portfolio with favorable risk / return characteristics and low correlation to the equity and fixed income markets. Investments are made directly through the purchase of physical holdings and / or indirectly through financial derivative instruments. The fund uses derivatives extensively.

## Performance

### Performance in Share Class Currency (USD)



## Utveckling per andelsklass (%)

|      | Jan    | Feb    | Mar    | Apr    | May   | Jun    | Jul   | Aug   | Sep    | Oct   | Nov   | Dec   | Year  |
|------|--------|--------|--------|--------|-------|--------|-------|-------|--------|-------|-------|-------|-------|
| 2021 | -0,92% | -0,55% | -0,90% | 3,47%  | 0,25% | -0,05% |       |       |        |       |       |       | 1,24% |
| 2020 | -1,98% | 2,53%  | 0,30%  | -5,81% | 5,33% | -3,47% | 1,54% | 0,18% | -0,90% | 3,04% | 1,87% | 1,47% | 3,65% |

<sup>1)</sup>Since inception unless otherwise stated. Share class I USD.

## How to Contact Coeli

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## Share Class Information

| Share Class            | Incep-<br>date | NAV    | Fees     |                    | Fund Identifiers  |              |              |
|------------------------|----------------|--------|----------|--------------------|-------------------|--------------|--------------|
|                        |                |        | Mgm. Fee | Ongoing Charges    | Performance Fee   | Bloomberg ID | ISIN         |
| Multi Asset Fund - USD | 2019-12-31     | 106,03 | 1,00%    | 1,3% <sup>2)</sup> | YES <sup>3)</sup> | N/A          | LU1973742924 |

<sup>2)</sup> The ongoing charges figure is an estimate of the charges.

<sup>3)</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.coeli.com](http://www.coeli.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.com](http://www.coeli.com).

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