

Arcturus A

Idevall & Partners Fonder AB

STRATEGY DESCRIPTION

Arcturus is a global long/short equity fund focusing on stock markets in the United States and Europe. The fund's investment strategy utilizes macroeconomic analysis and fundamental stock analysis. Arcturus mainly invests in large companies and highly-liquid instruments. The fund's net exposure to equities may account for no more than 150% and at least -50% of the fund's capital. The gross exposure may account for a maximum of 200%.

FUND INFORMATION

NHX Category	Equities
NHX Country	Sweden
Legal Structure	Swedish Special Fund
Fund Domicile	Sweden
Minimum Investment	100,000 SEK
AUM	217M SEK
Inception Date	Mar 2016
Management Fee	1.00%
Performance Fee	20.00%

COMPANY INFORMATION

Company	Idevall & Partners Fonder AB
Address	Nybrogatan 6 Stockholm, SE-114 34
Phone	+46 (0)8-14 66 80
E-mail	info@ipfonder.se
Website	-
Social Media	

MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2019	-0.07	-0.10											-0.17
2018	0.82	0.81	-3.83	0.37	-2.80	-0.99	0.68	-1.12	-0.31	-0.51	-1.20	0.37	-7.56
2017	-1.23	1.01	2.54	0.88	0.30	-0.90	-1.44	-1.16	0.04	0.01	-2.26	-0.71	-2.97
2016			-0.42	-0.58	-1.00	-0.28	-0.38	0.82	-0.08	1.80	-1.67	1.13	-0.71

PORTFOLIO MANAGERS

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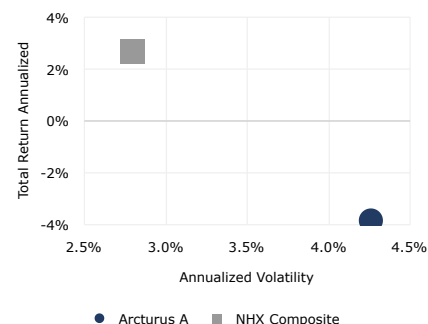
RETURN STATISTICS

Last Month Return	-
3 Month Return	0.20%
Year to Date Return	-0.17%
12 Month Return	-9.20%
36 Month Return	-11.09%
Total Return Annualized	-3.84%
Winning Months (%)	38.89%
Average Winning Month	0.83%
Average Losing Month	-1.05%
Total Return Cumulative	-11.09%

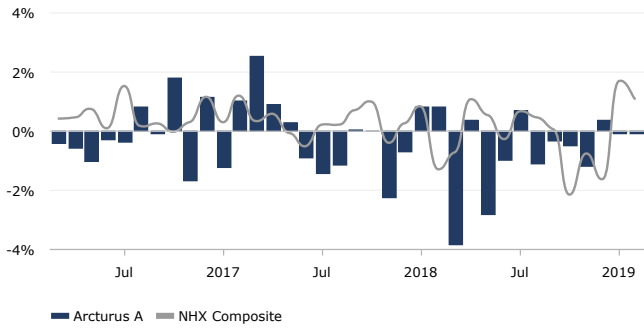
RISK STATISTICS (12M)

Sharpe Ratio	-2.14
Sortino Ratio	-1.86
Sterling	-0.47
Calmar	-0.98
Skewness	-1.50
Kurtosis	2.38
Maximum Drawdown	-9.38%
Correlation vs S&P 500	0.04
Annualized Volatility	4.44%
Annualized Down. Deviation	4.21%

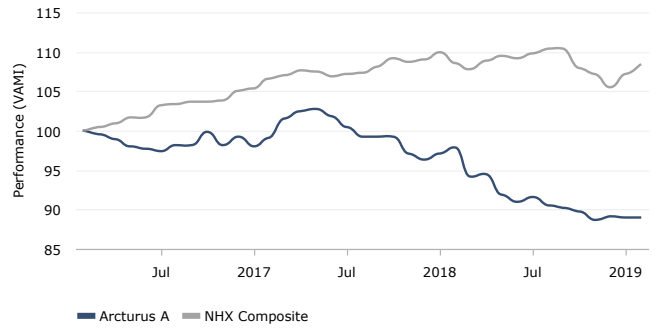
RISK/RETURN COMPARISON



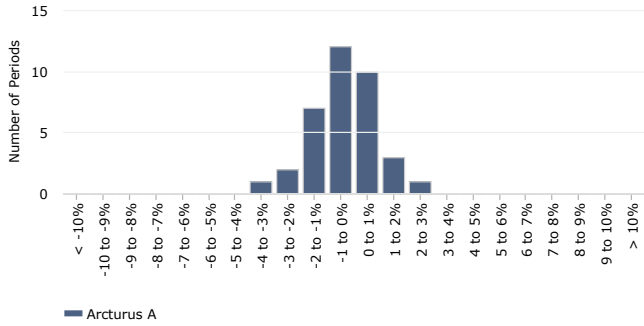
MONTHLY RETURNS



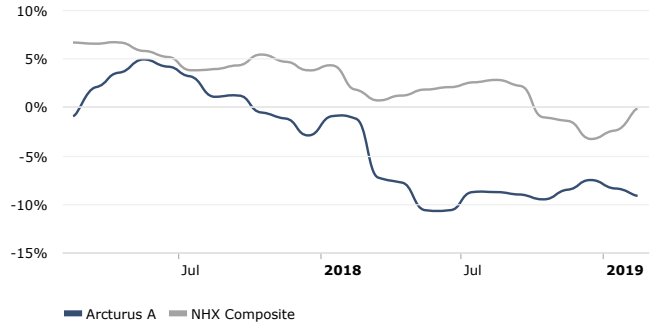
PERFORMANCE (VAMI)



DISTRIBUTION OF MONTHLY RETURNS



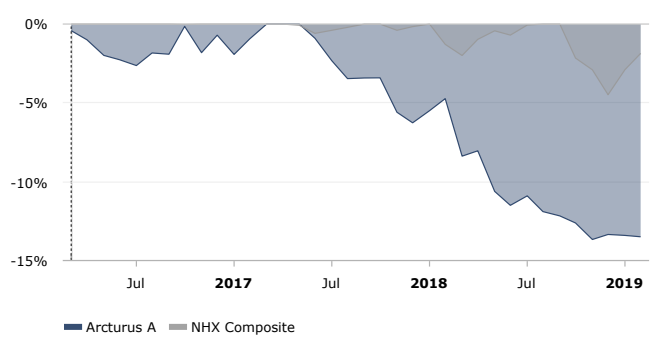
12 MONTH ROLLING ROR RETURN



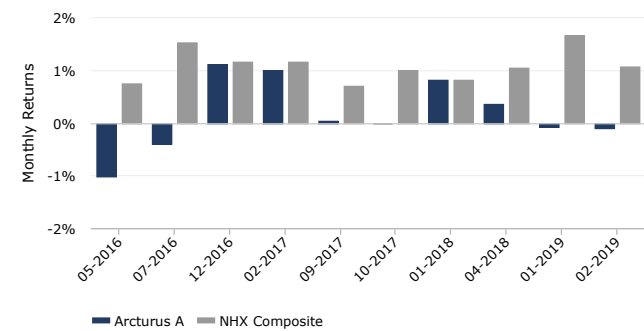
DRAWDOWN REPORT

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-13.67%	18	0	06/2017	-
2	-2.63%	5	8	03/2016	03/2017
3	-	-	-	-	-
4	-	-	-	-	-
5	-	-	-	-	-

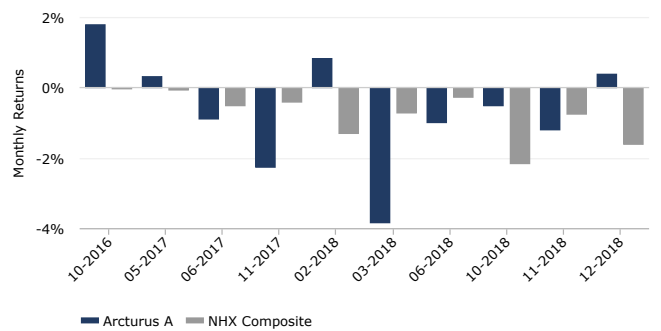
DRAWDOWN



UP CAPTURE VS. NHX COMPOSITE



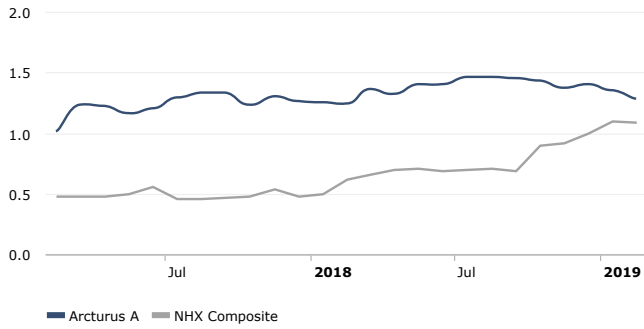
DOWN CAPTURE VS. NHX COMPOSITE



TIME WINDOW ANALYSIS

	3 Months	6 Months	1 Year	2 Years	3 Years
Avg. Monthly Return	0.07%	-0.30%	-0.80%	-0.45%	-0.33%
% Positive	33.33%	16.67%	25.00%	41.67%	38.89%
Avg. Pos. Period	0.37%	0.37%	0.47%	0.68%	0.83%
Avg. Neg. Period	-0.09%	-0.44%	-1.21%	-1.24%	-1.05%
Sharpe Ratio	1.07	-2.18	-2.14	-1.17	-0.90
Sortino Ratio	3.27	-1.92	-1.86	-1.26	-1.04
Monthly Volatility	0.21%	0.48%	1.28%	1.31%	1.23%

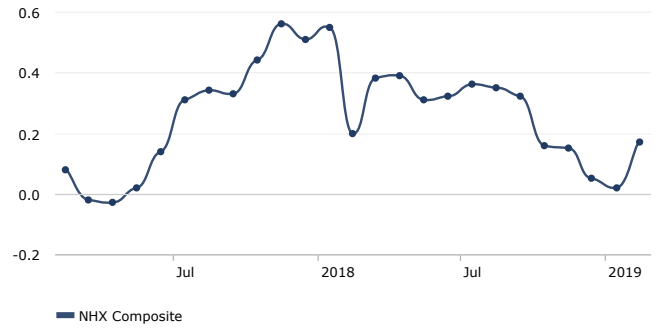
VOLATILITY (12 MONTHS ROLLING)



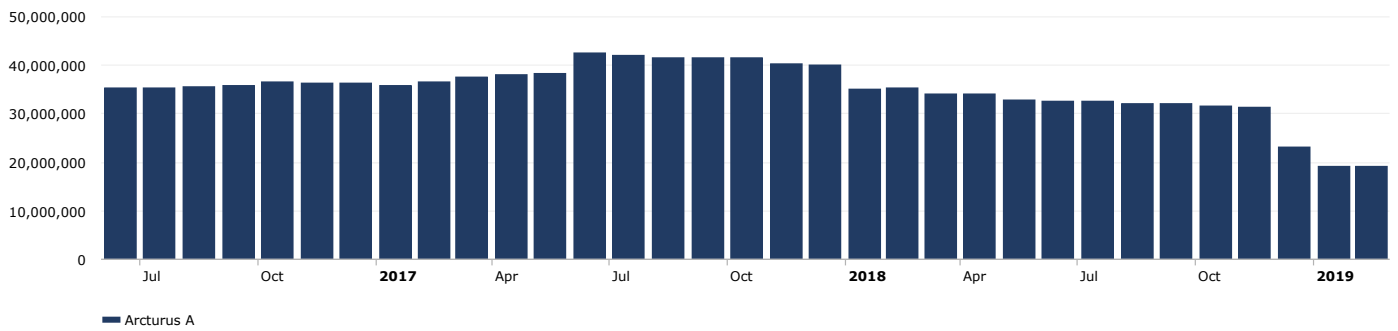
RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	2.54%	-3.83%	-0.32%	-0.29%	-0.10%	38.89%
3 Months	4.49%	-6.18%	-0.96%	-1.54%	0.20%	35.29%
6 Months	4.68%	-7.52%	-1.85%	-2.09%	-1.81%	35.48%
1 Year	4.87%	-10.70%	-3.76%	-2.97%	-9.20%	28.00%
2 Years	-2.08%	-10.30%	-7.41%	-7.75%	-10.25%	0.00%
3 Years	-11.09%	-11.09%	-11.09%	-11.09%	-11.09%	0.00%
5 Years	-	-	-	-	-	-

CORRELATION (12 MONTH ROLLING)



AUM (EUR)



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