

# Captor Scilla Global Equity

## Captor Fund Management AB

### STRATEGY DESCRIPTION

Captor Scilla Global Equity is an actively managed fund focused on global equities in developed markets. The fund typically invests in 200 to 300 companies, representing about one-fifth of its total permitted selection. The fund's primary objective is to achieve a higher information ratio – a better return-to-volatility ratio – compared to other global equity funds, all while maintaining a well-balanced level of risk. To achieve this, the fund manager emphasizes strategies that reduce volatility. Depending on market conditions, the fund's equity exposure can range from 80% to 120%. In volatile markets, the fund may hold more cash or low-risk bonds, while in calmer markets, it may use leverage to enhance returns.

### FUND INFORMATION

NHX Category	Equity Long-Only
NHX Country	Sweden
Legal Structure	UCITS
Fund Domicile	Sweden
Minimum Investment	10,000,000 SEK
AUM	-
Inception Date	Feb 2019
Management Fee	0.38%
Performance Fee	-
SFDR Classification	-

### COMPANY INFORMATION

Company	Captor Fund Management AB
Address	Drottninggatan 32 Stockholm, 111 51
Phone	+46 08-701 01 00
E-mail	<a href="mailto:operations@captor.se">operations@captor.se</a>
Website	<a href="http://www.captor.se">www.captor.se</a>
Social Media	

### MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	4.06	1.21	6.18	-0.80	-0.02	1.77	4.49	0.41	0.45				18.96
2023	3.20	-2.50	1.34	2.60	1.28	2.45	-1.78	1.52	-2.61	-0.12	0.53	-0.36	5.47
2022	-1.90	-1.60	1.83	0.58	-1.15	-0.68	2.65	0.82	-3.02	3.47	1.89	-1.69	0.96
2021	-0.24	-0.40	7.49	-0.19	1.51	2.00	3.94	2.37	-3.35	2.06	3.25	6.39	27.26
2020	3.95	-8.69	-12.25	1.63	-0.43	0.06	-2.59	1.69	2.09	-3.18	2.18	-0.86	-16.36
2019		1.23	1.71	4.72	-1.44	1.91	2.98	2.60	2.08	-0.62	-0.13	-0.59	15.24

### PORTFOLIO MANAGERS

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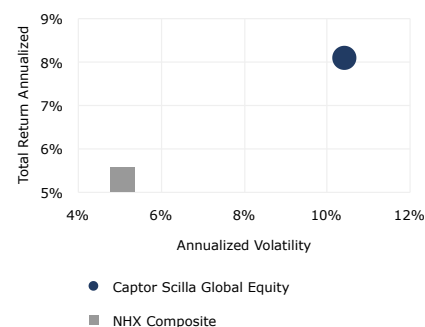
### RETURN STATISTICS

Last Month Return	0.45%
3 Month Return	5.40%
Year to Date Return	18.96%
12 Month Return	19.02%
36 Month Return	42.00%
Total Return Annualized	8.09%
Winning Months (%)	60.29%
Average Winning Month	2.45%
Average Losing Month	-1.97%
Total Return Cumulative	55.39%

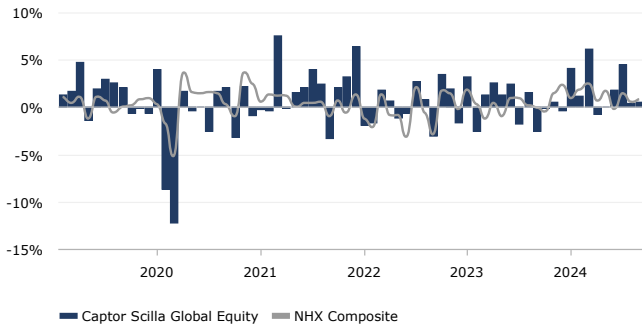
### RISK STATISTICS (12M)

Sharpe Ratio	2.41
Sortino Ratio	19.81
Sterling	1.76
Calmar	23.31
Skewness	1.34
Kurtosis	1.06
Maximum Drawdown	-0.82%
Correlation vs S&P 500	0.07
Annualized Volatility	7.38%
Annualized Down. Deviation	1.04%

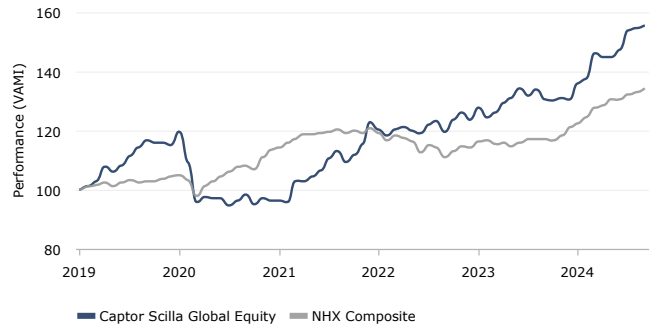
### RISK/RETURN COMPARISON



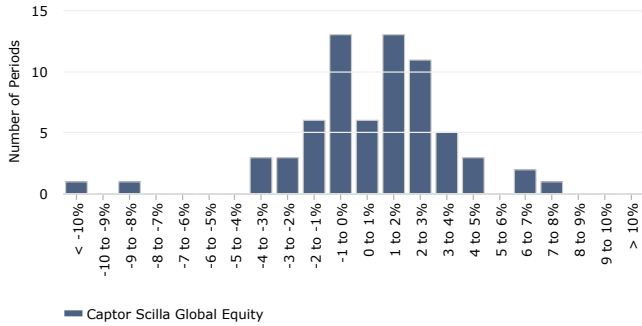
MONTHLY RETURNS



PERFORMANCE (VAMI)



DISTRIBUTION OF MONTHLY RETURNS



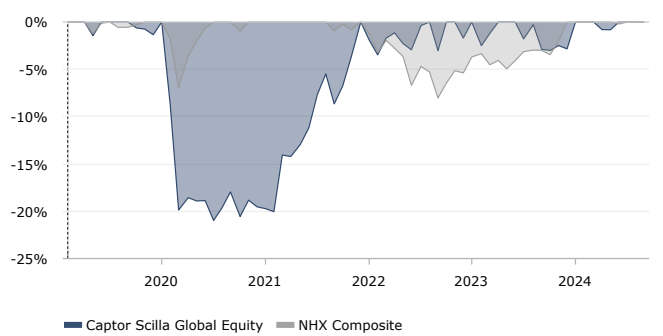
12 MONTH ROLLING ROR RETURN



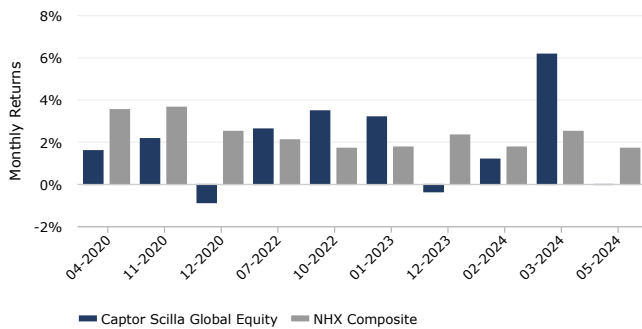
DRAWDOWN REPORT

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-20.97%	6	17	02/2020	12/2021
2	-3.47%	2	6	01/2022	08/2022
3	-3.02%	1	1	09/2022	10/2022
4	-3.00%	4	3	07/2023	01/2024
5	-2.50%	1	2	02/2023	04/2023

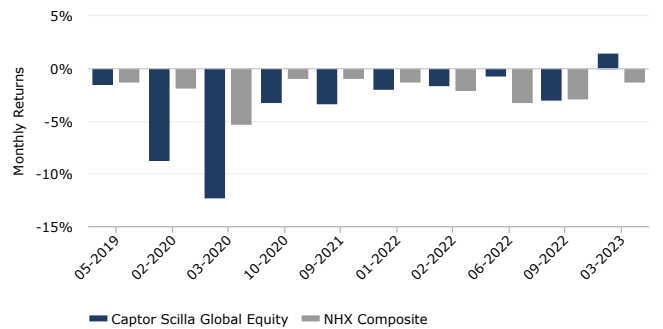
DRAWDOWN



UP CAPTURE VS. NHX COMPOSITE



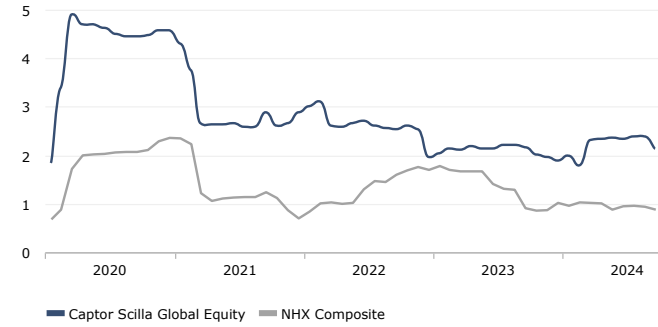
DOWN CAPTURE VS. NHX COMPOSITE



TIME WINDOW ANALYSIS

	3 Months	6 Months	1 Year	2 Years	3 Years
Avg. Monthly Return	1.77%	1.04%	1.46%	1.10%	0.98%
% Positive	100.00%	66.67%	66.67%	66.67%	63.89%
Avg. Pos. Period	1.79%	1.78%	2.39%	2.30%	2.37%
Avg. Neg. Period	-	-0.41%	-0.32%	-1.23%	-1.40%
Sharpe Ratio	3.23	2.12	2.41	1.79	1.51
Sortino Ratio	0.00	11.01	19.81	4.19	3.35
Monthly Volatility	1.91%	1.72%	2.13%	2.18%	2.31%

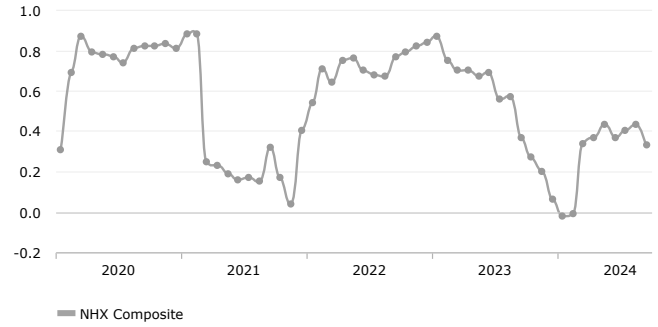
VOLATILITY (12 MONTHS ROLLING)



RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	7.49%	-12.25%	0.70%	1.22%	0.45%	60.29%
3 Months	12.10%	-18.57%	2.09%	2.06%	5.40%	77.27%
6 Months	18.21%	-20.97%	3.88%	4.76%	6.39%	77.78%
1 Year	27.26%	-19.73%	6.38%	9.21%	19.02%	78.95%
2 Years	32.92%	-6.32%	15.59%	19.48%	30.03%	75.56%
3 Years	43.64%	2.31%	26.44%	32.85%	42.00%	100.00%
5 Years	41.86%	33.03%	36.32%	35.92%	33.03%	100.00%

CORRELATION (12 MONTH ROLLING)



AUM (EUR)

■ Captor Scilla Global Equity

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