

Coeli Prognosis Machines

STRATEGY DESCRIPTION

Coeli Prognosis Machines is an absolute return fund focused on a systematic global macro strategy. The fund employs proven financial models, in tandem with artificial intelligence, to discover the themes investors favor as market conditions change and capture price changes in the underlying markets. Prognosis Machines invests globally in equities, fixed income, currencies and commodities.

FUND INFORMATION

NHX Category	Managed Futures & CTA
NHX Country	Sweden
Legal Structure	SICAV
Fund Domicile	Luxembourg
Minimum Investment	-
AUM	-
Inception Date	Nov 2015
Management Fee	1.70%
Performance Fee	20.00%

COMPANY INFORMATION

Company	Coeli Asset Management
Principal	Lukas Lindkvist
Address	Sveavägen 24-16 Stockholm, 111 57
Phone	+46 8 506 223 30
E-mail	info.am@coeli.com
Website	www.coeli.se
Social Media	in f

MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2018	-3.65	-5.32	-2.91	2.37	-1.51	-0.43	-1.00	2.80	1.45	-5.77	1.12	0.13	-12.41
2017	-4.82	1.39	-0.56	3.25	-1.01	-0.81	3.22	-1.20	6.07	4.86	-4.28	1.28	6.98
2016	1.10	2.53	-6.68	-5.93	8.70	2.35	-6.98	1.54	-2.66	-1.23	0.61	-1.56	-8.95
2015											1.08	-0.12	0.96

PORTFOLIO MANAGERS

Alex Gioulekas

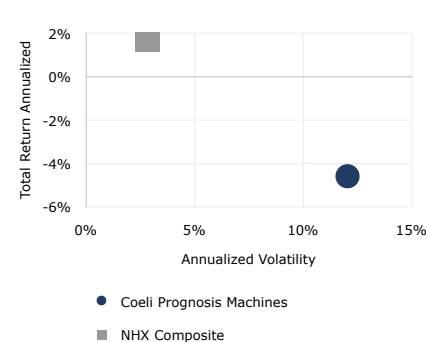
RETURN STATISTICS

Last Month Return	-
3 Month Return	-4.59%
Year to Date Return	-12.41%
12 Month Return	-12.41%
36 Month Return	-14.68%
Total Return Annualized	-4.60%
Winning Months (%)	47.37%
Average Winning Month	2.55%
Average Losing Month	-2.92%
Total Return Cumulative	-13.86%

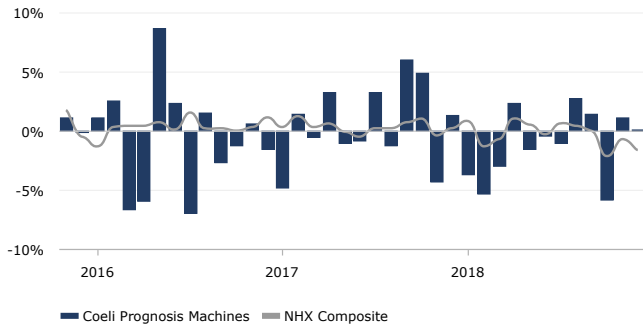
RISK STATISTICS (12M)

Sharpe Ratio	-1.34
Sortino Ratio	-1.41
Sterling	-0.53
Calmar	-0.92
Skewness	-0.42
Kurtosis	-0.40
Maximum Drawdown	-13.49%
Correlation vs S&P 500	0.33
Annualized Volatility	9.50%
Annualized Down. Deviation	6.71%

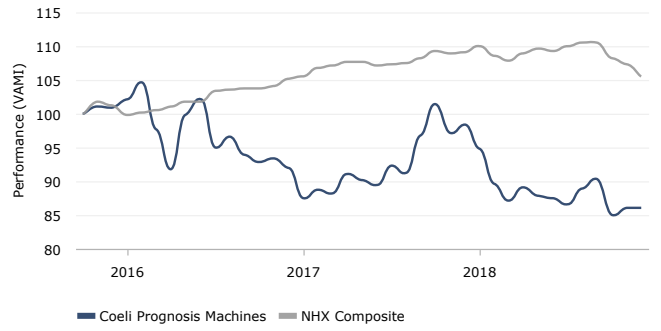
RISK/RETURN COMPARISON



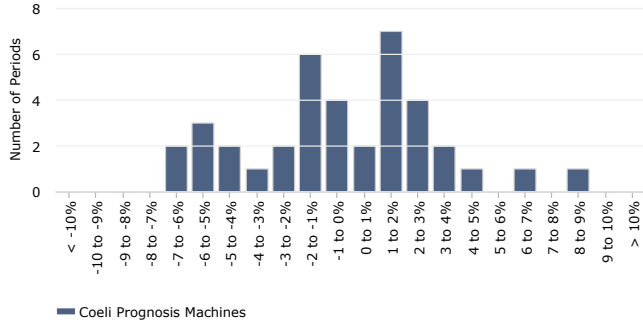
MONTHLY RETURNS



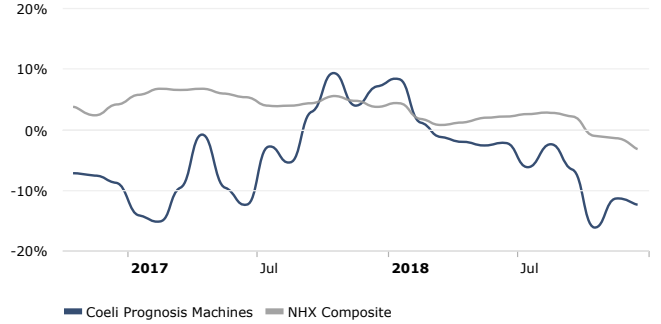
PERFORMANCE (VAMI)



DISTRIBUTION OF MONTHLY RETURNS



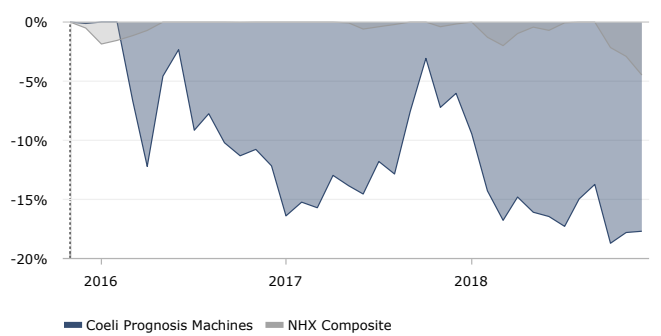
12 MONTH ROLLING ROR RETURN



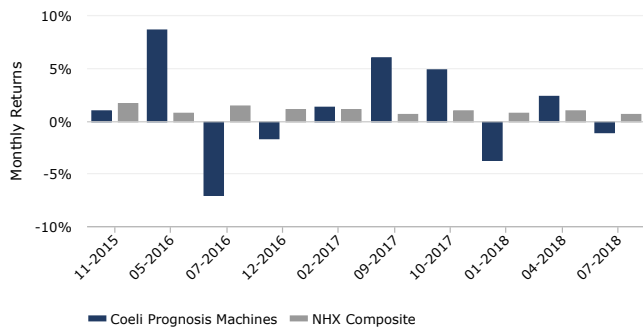
DRAWDOWN REPORT

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-18.71%	32	0	03/2016	-
2	-0.12%	1	1	12/2015	01/2016
3	-	-	-	-	-
4	-	-	-	-	-
5	-	-	-	-	-

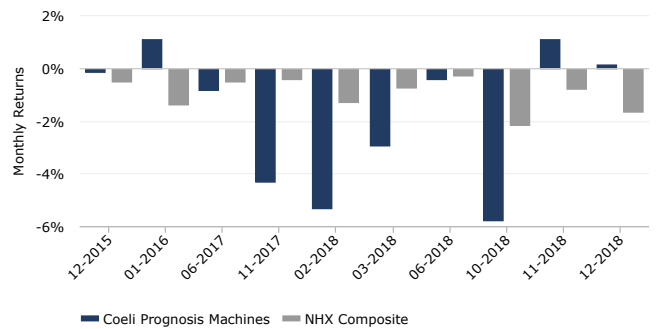
DRAWDOWN



UP CAPTURE VS. NHX COMPOSITE



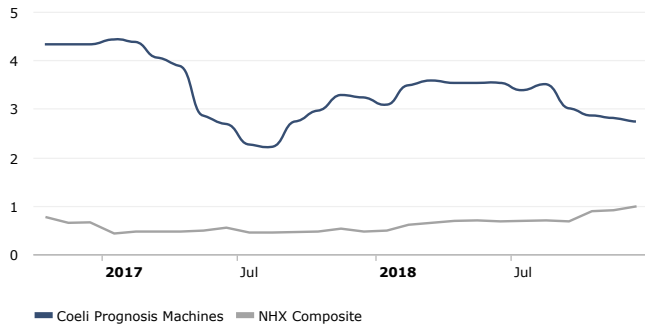
DOWN CAPTURE VS. NHX COMPOSITE



TIME WINDOW ANALYSIS

	3 Months	6 Months	1 Year	2 Years	3 Years
Avg. Monthly Return	-1.55%	-0.25%	-1.10%	-0.27%	-0.44%
% Positive	66.67%	66.67%	41.67%	45.83%	47.22%
Avg. Pos. Period	0.63%	1.38%	1.57%	2.54%	2.63%
Avg. Neg. Period	-5.77%	-3.39%	-2.94%	-2.56%	-3.07%
Sharpe Ratio	-1.72	-0.27	-1.34	-0.25	-0.36
Sortino Ratio	-1.62	-0.36	-1.41	-0.40	-0.56
Monthly Volatility	3.04%	2.75%	2.74%	3.11%	3.57%

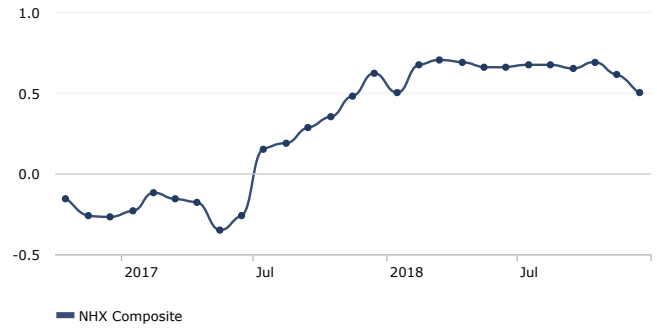
VOLATILITY (12 MONTHS ROLLING)



RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	8.70%	-6.98%	-0.33%	-0.28%	0.13%	47.37%
3 Months	9.89%	-11.43%	-1.21%	-2.14%	-4.59%	44.44%
6 Months	11.37%	-12.10%	-2.45%	-2.71%	-1.49%	30.30%
1 Year	9.29%	-16.14%	-4.64%	-5.53%	-12.41%	22.22%
2 Years	1.44%	-14.45%	-7.34%	-7.82%	-6.30%	6.67%
3 Years	-14.68%	-14.93%	-14.84%	-14.90%	-14.68%	0.00%
5 Years	-	-	-	-	-	-

CORRELATION (12 MONTH ROLLING)



AUM (EUR)

■ Coeli Prognosis Machines

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