



ALTRUID SYSTEMS

Alternative Investments Software Solutions

Advantage of Automatic Altruid Algorithm
Your quadruple A choice in alternative Investments

ALTRUID HYBRID PIF Class B

Date: 31.01.2019

NAV: 97.99

Fund Facts

Name:	ALTRUID HYBRID FUND SICAV plc.
ISIN/Bloomberg:	MT7000023784 / ALHYBB MV
Category:	Alternative Investments
Strategy:	CTA/Managed Futures
Fundmanager:	Altruid Systems Limited
Auditor:	PricewaterhouseCoopers
Currency:	EUR
Minimum Investment:	100,000.-
Dividends:	re-invested
Participation:	monthly (subscription/redemption)
Management fee p.a.:	0.75%
Performance fee:	17.5% (High Watermark)

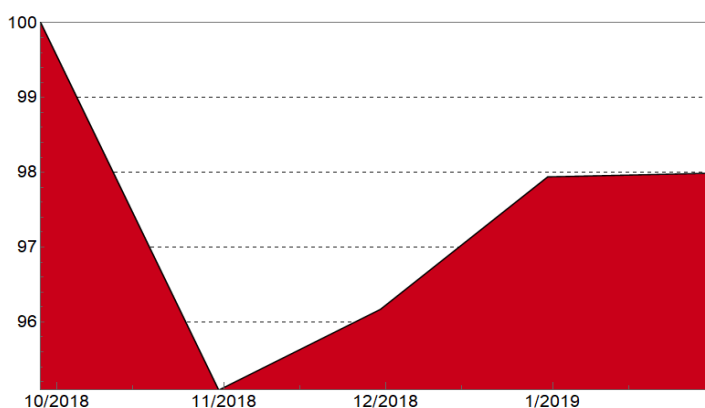
Benefits

- Excellent and long track record of the manager
- Exchange-listed, well-regulated, liquid investment class
- Almost no correlation to traditional investment forms
- Fully automated money, position and risk management
- Clear focus on the achievement of positive returns
- High diversification over several markets
- Disciplined investment approach
- Optimal for portfolio diversification
- Strictly regulated markets

Description

The **ALTRUID HYBRID** trading program is a proprietary automated trading system in the area of Managed Futures, seeking to generate consistent non-correlated positive returns. The main drivers include a component composed of short, medium, and long-term time horizons **with commodity exposure**. The goal is to achieve uncorrelated positive returns in every 12-months lasting period under consideration of an **average target volatility of approximate 10%**.

Chart



Return		Risk		Efficiency		Correlation	
Since inception:	-2.01%	Vola. (yearly):	10.31%	Sharpe (mod.):	-0.56	SG CTA Index:	0.77
~ Perf. p.a.:	-5.76%	Downside vola.:	-	Sortino (mod.):	-	SG STT Index:	0.14
~ Perf. p.m.:	-0.49%	Max. drawdown:	-4.91%	MAR ratio:	-1.17	S&P 500 Index:	0.24

	1M	3M	6M	1Y	2Y	3Y	4Y
Performance	0.05%	3.05%	-	-	-	-	-
Sharpe (mod.)	3.44	3.59	-	-	-	-	-
Volatility	0.18%	3.53%	-	-	-	-	-
Max. drawdown	-	-	-	-	-	-	-

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2019	0.05%	-	-	-	-	-	-	-	-	-	-	-	0.05%
2018	-	-	-	-	-	-	-	-	-	-4.91%	1.14%	1.84%	-2.06%
2017	-	-	-	-	-	-	-	-	-	-	-	-	-
2016	-	-	-	-	-	-	-	-	-	-	-	-	-
2015	-	-	-	-	-	-	-	-	-	-	-	-	-
2014	-	-	-	-	-	-	-	-	-	-	-	-	-
2013	-	-	-	-	-	-	-	-	-	-	-	-	-
2012	-	-	-	-	-	-	-	-	-	-	-	-	-
2011	-	-	-	-	-	-	-	-	-	-	-	-	-
2010	-	-	-	-	-	-	-	-	-	-	-	-	-

Risk disclosure statement: None of the information published in this factsheet describes an offer in terms of the purchase of the software or the generated products and is intended for informational purposes for existing investors only. Past performance is not indicative of future results. The foregoing performance results are shown net of all fees (before deduction of capital gain tax). This constitutes neither an offer to sell nor a solicitation to invest. No liability for accuracy of this information.