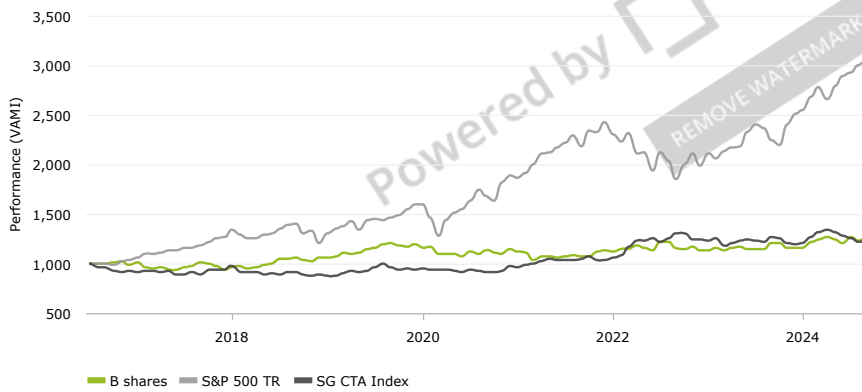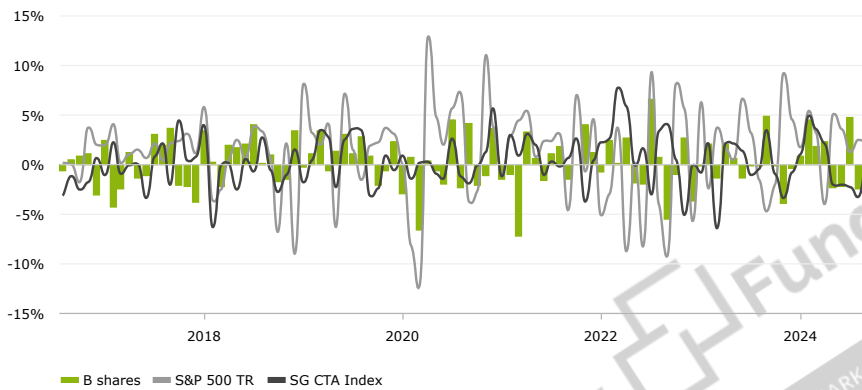# dormouse Limited

B shares QEP only

Investment Strategy

DORMOUSE applies statistical arbitrage methodology to the futures markets. By neutralizing exposures to the beta risk factors typical of most futures managers and modeling the relationships between markets, this approach has enabled dormouse to produce consistent returns with a low correlation to CTA indices. These techniques are applied to a diverse set of the most liquid futures markets in fixed income, equity indices, currencies and commodities.

Performance (VAMI)

Legend: B shares | S&P 500 TR | SG CTA Index

Monthly Returns

Legend: B shares | S&P 500 TR | SG CTA Index

Company Information

Company	dormouse Limited
Principal	Hans Drescher
Phone	+356-2-7333094
E-mail	marketing@dormouse.com
Performance Compiled by	-

Fund Information

Inception Date	Aug 2016
Minimum Investment	10,000,000 USD
Management Fee	1.00%
Performance Fee	10.00%
Highwater Mark	Yes
Investment Restriction	Only for Qualified Eligible Persons

Statistics

Sharpe Ratio	0.37
Sortino Ratio	0.49
Sterling Ratio	0.40
Standard Deviation Monthly	2.58%
Downside Deviation	1.72%
Correlation vs S&P 500	0.10

Monthly Performance

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	0.83	4.55	1.84	2.31	-2.27	-2.17	4.76	-2.47	2.77				**10.27**
2023	-0.15	2.08	-1.38	2.02	0.62	-1.40	-0.09	-0.12	4.89	-0.08	-3.92	-0.31	**1.92**
2022	-0.78	2.49	0.11	2.67	-1.81	-2.00	6.59	0.75	-5.54	-0.98	2.66	-3.62	**-0.04**
2021	-1.50	-0.97	-7.16	3.24	0.63	-1.57	1.11	1.81	-1.43	0.04	4.07	1.22	**-0.98**
2020	-2.94	0.78	-6.58	0.36	-0.59	-1.99	4.55	-2.30	4.12	-2.06	-1.12	3.61	**-4.65**
2019	-0.22	1.12	3.44	-0.60	1.37	3.10	1.12	2.84	0.82	-2.02	-0.63	2.36	**13.29**
2018	3.36	0.20	-2.14	1.91	1.70	2.11	3.98	0.12	1.02	-1.72	-1.52	3.45	**12.94**
2017	2.45	-4.27	-2.39	1.23	-1.40	-1.09	3.09	1.92	3.68	-2.08	-2.19	-3.84	**-5.18**
2016								-0.55	0.54	0.85	1.08	-3.06	**-1.19**

There is a substantial risk of loss in trading commodity futures, equities, options and off-exchange foreign currency products. Past performance is not indicative of future results.

## Distribution of Monthly Returns
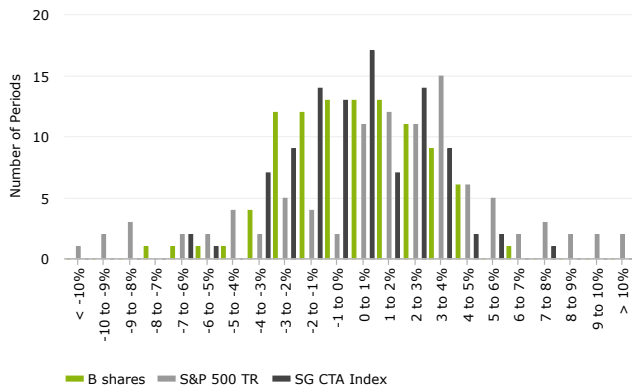
12 Month Rolling ROR
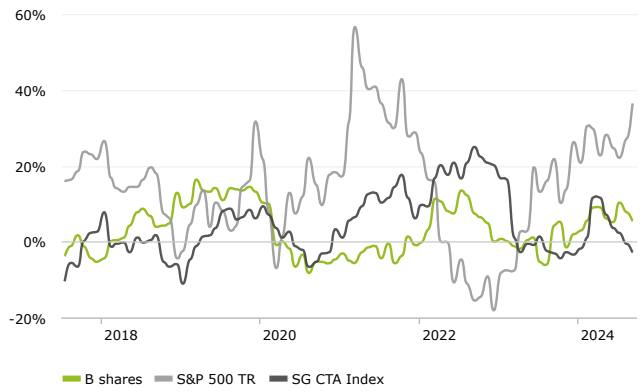
Drawdown Report

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-13.94%	18	16	10/2019	07/2022
2	-8.38%	7	13	12/2016	07/2018
3	-7.59%	5	14	09/2022	03/2024
4	-4.39%	2	1	05/2024	07/2024
5	-3.21%	2	1	10/2018	12/2018

Return Report

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	6.59%	-7.16%	0.28%	0.28%	2.77%	54.08%
3 Months	8.94%	-9.44%	0.80%	0.83%	5.00%	62.50%
6 Months	11.75%	-10.65%	1.57%	1.49%	2.71%	67.74%
1 Year	16.30%	-8.29%	3.24%	1.92%	5.53%	62.07%
2 Years	27.95%	-10.70%	6.65%	6.56%	10.11%	82.67%
3 Years	22.01%	-5.62%	9.33%	9.02%	18.38%	90.48%
5 Years	26.05%	3.71%	14.42%	14.01%	5.71%	100.00%

Drawdown

Legend: B shares, S&P 500 TR, SG CTA Index
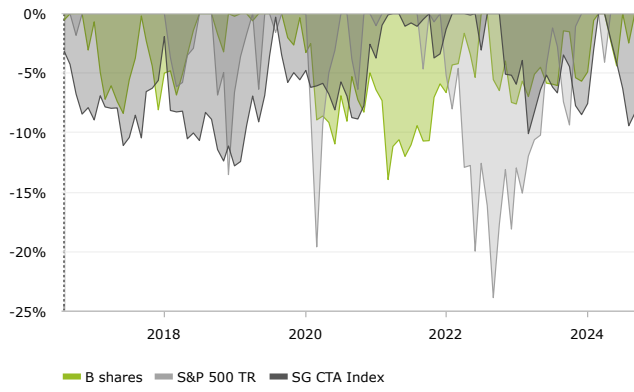
Volatility (12 Months Rolling)

Legend: B shares, S&P 500 TR, SG CTA Index

Time Window Analysis

	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years
Annual Compounded Avg	2.99%	9.10%	18.61%	43.13%	109.19%	184.40%
% Positive	54.08%	62.50%	67.74%	62.07%	82.67%	90.48%
Avg. Pos. Period	2.20%	3.08%	4.49%	7.31%	9.21%	10.63%
Avg. Neg. Period	-1.98%	-2.99%	-4.56%	-3.42%	-5.57%	-2.99%
Sharpe Ratio	0.37	0.73	1.04	1.73	2.86	4.56
Sortino Ratio	0.49	1.06	1.64	4.23	8.40	30.32
Standard Deviation	2.58%	3.81%	5.20%	6.49%	8.04%	7.09%
Downside Deviation	1.72%	2.38%	3.03%	2.49%	2.61%	1.04%

Up Capture vs. S&P 500 TR

Legend: B shares, S&P 500 TR

Down Capture vs. S&P 500 TR

Legend: B shares, S&P 500 TR

AUM

B shares
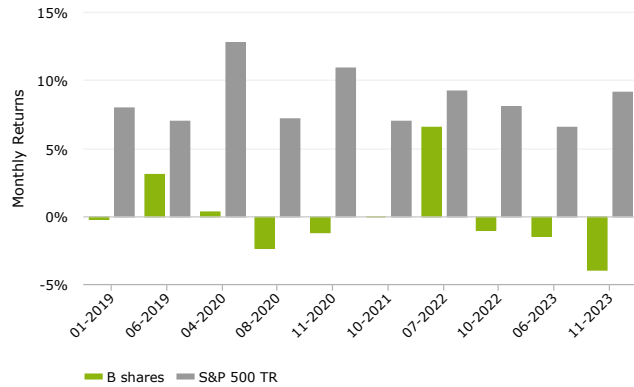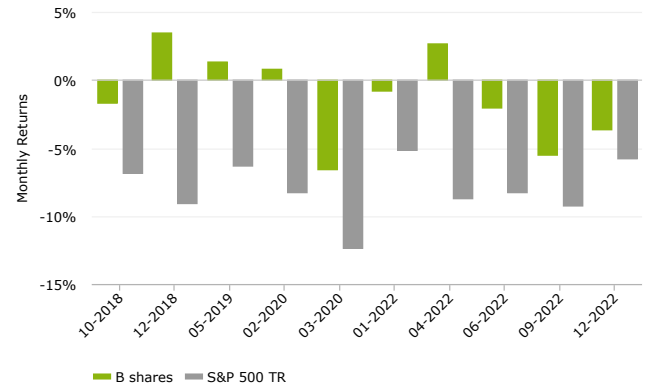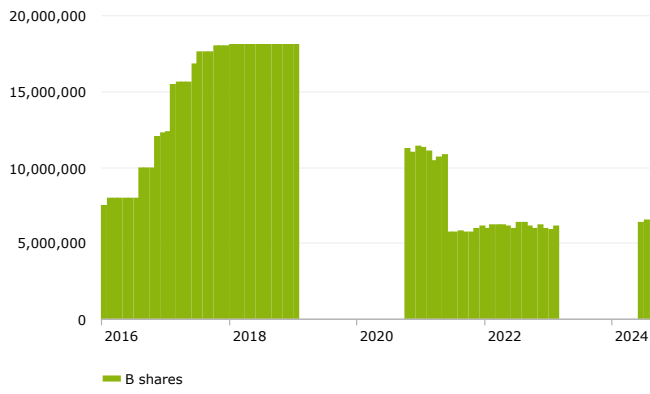
Instruments

Data not available

For the latest performance, please scan the image above with a QR Reader.

Data and information is provided for informational purposes only. Past performance is not necessarily indicative of future results.