

Bohemian II

Managed Account
28th February 2023



Information

This document provides you investor information about the Bohemian II strategy. This strategy is provided by Van Sterling Capital Limited, licensed by the Malta Financial Services Authority (the “MFSA”) as an asset manager. The Bohemian II strategy is not a “packaged retail and insurance-based investment product” or “PRIIP” as defined in terms of Packaged Retail and Insurance-based Investment Products Regulation (“PRIIPs Regulation”) and is merely an investment strategy adopted by Van Sterling on your account that is managed by us. Accordingly, this document is not a key information document and should not be regarded

as such and is only a general description of the investment strategy in question, together with a summary of the main risks and other relevant information. This document does not constitute an offer, solicitation or advice to invest into this strategy and shouldn’t be seen as providing a complete description of the strategy and the risks involved in investing in this strategy. In this respect, investors should refer to the information about the strategy they will get from Van Sterling Capital Limited and they should also consult their financial advisors or / and tax advisors.

General Information

Strategy Name	Bohemian II
Product	Active Asset Management
Account	Managed Account in client’s name
Risk Management	Automated and manually
Recommended Duration	Minimum 3 years
Liquidity	Monthly
Minimum Investment	5,000 EUR
Setup Fee	5.90 % incl. 18 % VAT
Management Fee p.a.	1.77 % incl. 18 % VAT, monthly instalments
Performance Fee (HWM)	17.7 % incl. 18 % VAT, monthly instalments
Further Fees	Commissions on trading level

Risk Class	Very high (6 of 7)
Loss Tolerance	50 %
Risk Score	Investors need to reach a certain threshold in order to demonstrate sufficient knowledge and experience to invest in this strategy. Investors should not invest more than 5–10 % of their capital in risk class 6 investments.
Suitable for	Investors who expect a high return by being aware of the higher risk and who can accept even substantial losses.
Further Information	vansterling.com
Inquiries	Bohemian2@vansterling.com

Objectives and Strategy

The strategy Bohemian II generates signals that encompass the entire market. Since the S&P 500 is the largest and most stable index in this area, we focus our attention on this index as a proxy for the entire stock market. We do not trade individual stocks or commodities.

The strategy Bohemian II captures the sentiment of market participants in the equity markets and seeks to generate benefits for investors from each phase of market sentiment. The system is discretionary and uses sentiment indicators and analysis of statistical anomalies to decide independently on the direction of the market in the immediate future - the next trading day.

A daily signal will be provided, long or short, which is valid for the entire trading day, so that only once a day, at the opening bell of the cash market, an incoming position is identified which is typically held until the closing bell.

Investors must be prepared to accept (even substantial) losses.

Warning

WHILST USING THEIR BEST ENDEAVOURS TO ATTAIN THESE INVESTMENT OBJECTIVES, THE DIRECTORS AND THE INVESTMENT MANAGER CANNOT GUARANTEE THE EXTENT TO WHICH THESE OBJECTIVES WILL BE ACHIEVED.

This strategy is maybe not suitable for investors who want to withdraw their invested capital from the strategy within a period of less than 3 years.

Used Instruments

CFDs on S&P 500

Bohemian II

Managed Account
28th February 2023

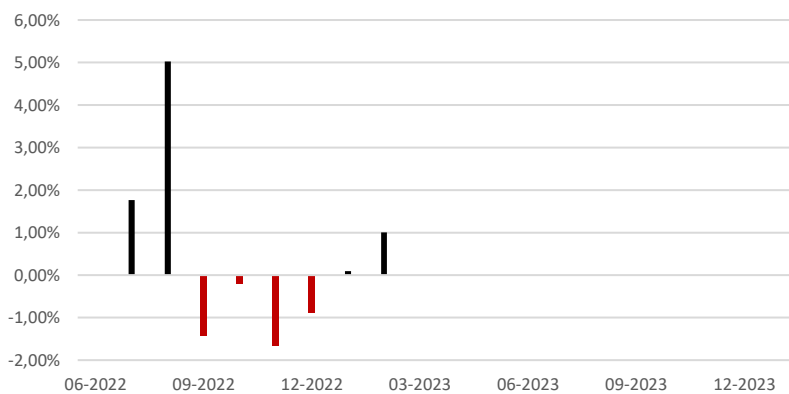


Monthly Performance

	Jan	Feb	Mar	Apr	Mai	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2022							1.76%	5.03%	-1.42%	-0.20%	-1.65%	-0.88%	2.51%
2023	0.09%	1.00%											1.09%

Past performance is not a guide to future performance. Past performance is net of fees incl. VAT.

Performance Chart



Past performance is not a guide to future performance. Past performance is net of fees incl. VAT.

Risk Management

Each position is continuously monitored. The strategy is continuously adjusted to changing market conditions, while the key risk parameters remain unchanged.

The positions are built up and taken down daily. This means that no positions are taken overnight.

A daily calculated stop loss ensures that false signals do not end in major losses. During the day, the position is not changed in case of a negative trend.

Return Statistics

Volatility p.a.	5.60%
Max. Return monthly	5.03%
Min. Return monthly	-1.42%
Max. Drawdown	-4.08%
Return p.a.	5.50%
Return, Year to Date	1.09%
1st Year	2.51%
2nd Year	-
3rd Year	-
4th Year	-
Since Inception	3.63%
Mod. Sharpe Ratio	0.58
Sortino Ratio	1.45

Past performance is not a guide to future performance. Past performance is net of fees incl. VAT. This portfolio started trading in July 2022.

Good to know

Despite our recommendation to stay with one strategy for at least 3 years, you can access your capital as well as initiate withdrawals whenever you want or need to.

There are many reasons for the popularity of CFDs and other derivatives. One of the most important factors is the fact that CFD, mini futures and options trading can be realized with relatively little capital. Since only a margin must be deposited when purchasing a CFD, mini future or option, retail investors can also benefit from the performance of the underlying instrument.

In addition, CFDs and other derivatives contain usually very low transaction costs and full pricing transparency at all times.

Bohemian II

Managed Account
28th February 2023



Risk and Return Profile



← typical lower returns and lower risks typical higher returns and higher risks →

This risk indicator is based on historical data. A clear prediction for future developments is therefore not possible. The classification of the Managed Account may change in future. Even a Managed Account that is classified in Category 1 cannot be considered as an investment without risks.

The Bohemian II strategy is classified in category 6. The preservation of assets is important to the investor. The investor is prepared to take limited risks and tolerates small to moderate fluctuations and losses.

Special Risks of CFD and other Derivates Trading

Trading in contracts for difference is a very risky business. While the high level of leverage can yield high profits, this can also lead to large losses. The existing total capital is often smaller than the lost sum, which leads to total loss. However, the account cannot be overdrawn and margin calls do not exist for retail investors following a disposition of the tax authorities. This limits the incalculable risk of loss. Bankruptcy of the bank or the market maker and organizational, operational risks apply. Other risks of CFD and Derivatives trading include, for example:

- Overnight Risk:** Investors may not respond immediately to changes in overnight positions.
- Market price risk:** Underlying may change.
- Liquidity risk:** In the event of market disruptions and outside trading hours, investors cannot open or close positions.
- Day trading risk:** If a trader makes losses within one day and tries to compensate for them with even more risky new trades, the loss can multiply in case of failure. The high trading activity can also lead to high transaction costs.

Contact

Investment Manager
Van Sterling Capital Limited
Licence: VANS-IF-9616
168, St. Christopher Street
MT - Valletta VLT 1467
Fon: +356.27.289 615
Fax: +356.27.781 104
info@vansterling.com

Authority / Regulator
Malta Financial Services Authority
Notabile Road
MT - Attard BKR 3000
Fon: +356.214.411 55
Fax: +356.214.411 88
consumerinfo@mfsa.com.mt

Disclaimer

This document does not constitute an offer to invest in or a solicitation of an offer of this strategy in any jurisdiction in which an offer or solicitation is not authorized or to any person to whom it is unlawful to make such offer or solicitation and is for information purposes only. Subscriptions will only be received, and agreements signed on the basis of the current descriptions and agreements and prospective investors should carefully consider the risk warnings and disclosures for this strategy set out therein. **THE VALUE OF THE INVESTMENT MAY GO DOWN AS WELL AS UP AND INVESTORS MAY GET BACK LESS CASH THAN ORIGINALLY INVESTED. PAST PERFORMANCE IS NOT NECESSARILY A GUIDE TO FUTURE PERFORMANCE.** An investment in the strategy is not the same as a deposit with a banking institution. Fluctuations or movements in exchange rates may cause the value of underlying investments to go up or down. Dividends, capital gains, interest and any other income from the trading strategy may be subject to tax and / or stamp duties at such rates applicable from time to time and shall be borne by the investor. The performance calculation in this factsheet shows how an investment in the strategy would have developed monthly. The statistics are based on the total return minus all fees incl. VAT.

This document in whole or in part may not be reproduced without the express written permission of the manager. A full description of the investment terms and strategy (and related risk factors) can be given by the manager.