

Riverplus Fund

Mai 31, 2019

Share Price: 123.30
NAV: CHF 19'198'594

Riverplus Fund is a long-short Delta-Vega fund incorporated in the Cayman Islands. The fund's objective is to generate a stable source of return by actively trading in listed Swiss stocks, options on Swiss and European stocks, and Index Futures. Investment advisor of Riverplus Fund is lambda Capital Group.

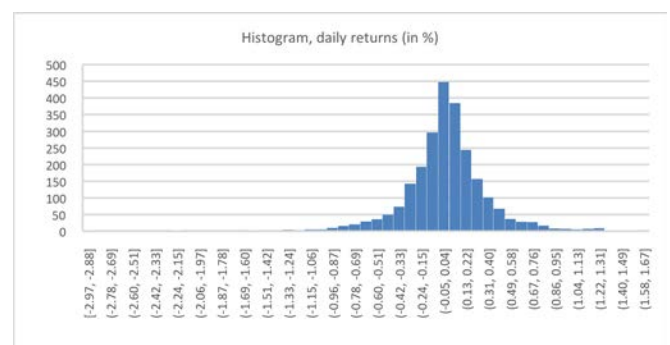
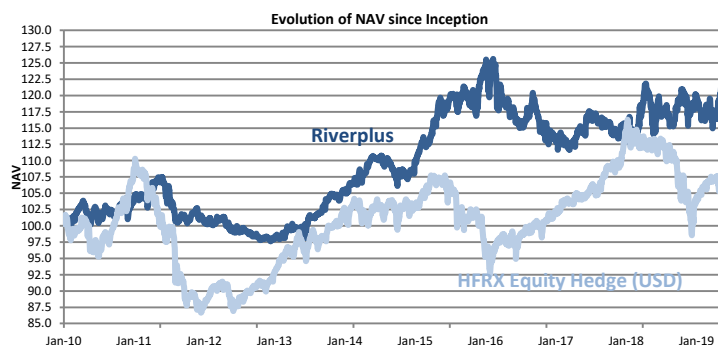
Monthly Net Returns

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2009										0.02%	-0.31%	0.38%	0.09%
2010	0.67%	0.23%	2.02%	-0.72%	-0.98%	-0.26%	0.94%	-0.25%	0.29%	1.19%	-2.15%	2.56%	3.51%
2011	0.31%	0.69%	1.05%	0.97%	0.66%	-2.20%	-2.64%	-0.95%	-0.45%	1.09%	-0.83%	-0.40%	-2.73%
2012	0.43%	-0.65%	0.65%	-0.75%	-0.81%	-0.30%	0.13%	-0.52%	-0.12%	-0.84%	0.04%	-0.15%	-2.88%
2013	0.45%	0.22%	0.95%	0.30%	0.09%	0.33%	1.07%	0.47%	1.51%	1.45%	0.01%	0.19%	7.27%
2014	0.49%	1.16%	0.93%	0.39%	1.68%	0.25%	-0.12%	0.00%	-1.99%	-0.05%	-0.35%	0.87%	3.28%
2015	2.24%	1.94%	-0.19%	2.93%	2.54%	-0.92%	1.51%	-1.13%	2.38%	-1.64%	-1.99%	5.50%	13.67%
2016	0.39%	1.49%	-5.91%	0.43%	-1.26%	-1.08%	-0.66%	1.71%	0.80%	-2.64%	-0.12%	-0.72%	-7.55%
2017	-1.44%	0.84%	-0.77%	0.93%	0.82%	2.20%	-0.44%	-0.09%	-0.94%	-0.57%	-0.93%	1.82%	1.36%
2018	-0.53%	-0.57%	2.95%	3.62%	-5.18%	3.26%	-1.06%	-2.16%	2.29%	2.01%	-4.30%	2.33%	2.22%
2019	0.16%	-1.60%	1.51%	-0.91%	5.35%								4.44%

Key Ratios

	Since Inception	Last 12 Months	May 2019
Return	23.30%	4.84%	5.35%
Annualized Volatility	5.58%	7.67%	7.21%
Sharpe Ratio	0.41	1.28	8.30
Up vs Down Days	52%	53%	68%
Sortino Ratio	0.58	1.28	19.55
Omega Ratio	1.08	1.16	4.15
Upside Potential Ratio	7.78	9.40	25.75

Evolution of NAV and Distribution of Daily Returns



Additional Information

Strategy	Long-Short Delta Gamma Vega	Assets under Management	19 million
NAV per Unit	123.30	Redemption	monthly/30 days notice
Management Fee	2%	Performance Fee	20%
Fund Structure	single fund, open-end	Prime Broker/Custodian	Credit Suisse
Legal Advisor to the Fund	Maples and Calder	Administrator	Maples Fund Services Limited
Equalisation	yes	High-Water-Mark	123.25 as of May 31, 2019
Investment Advisor	lambda Capital Group	Investment Manager	Riverplus Management Company
Domicile	Cayman Islands	Auditor	KPMG
Valor	10263523	ISIN	KYG759421053
Day of Inception	October 1 st , 2009	Share Class	CHF

For further details or for more information, please contact us at contact@lambdacapital.ch or visit www.lambdacapital.ch

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