

## RIV Capital SCSp Monthly Factsheet as of April 30, 2024

### Company Information

Company Name:	RIV Capital SCSp
Company Address:	24 Rue Astrid, L-1143 Luxembourg
Custodians:	UBS Europe SE, Luxembourg Branch
Administrator:	Quantum Prime Management Consultancies LLC
Isin Code:	LU2356091426
Fund Currency:	EUR
Valuation Frequency:	Monthly
NAV Reporting Frequency:	Monthly
Minimum Subscription:	EUR 125'000
Launch Date:	March 17 <sup>th</sup> , 2021
Launch Price:	EUR 125'000
First Monthly NAV:	September 21 <sup>st</sup> , 2021

### Investment Strategy

It is a long-term value investment quantitative strategy, model driven, based on both fundamental and statistical analysis to capture the inner value of the assets.

For the two combined analysis a few indicators are considered and weighted in a Fuzzy Logics approach. Once selected the Investable Universe, a ranking of the instruments is created and only the top ones are considered as if we invest on them forever. A very last subjective supervision completes the decision-making process, despite the human intervention is reduced at the minimum. A few strategic layer positions can be created with a long-term horizon and an expected predefined distribution of cash flows.

It is a Long Only Strategy, with a Long-Term horizon, low/zero turn-over, and potential Leverage limited to a maximum of 30% of the NAV.

FX risk is USD, EUR, GBP and it is not hedged.

#### Holding Sectors in %

25.64	FINANCIALS
17.75	LIQUIDITY
15.08	MICRO FINANCE
14.26	ENTERTAINMENT
8.78	PRIVATE DEBT
8.06	CRYPTO & FINTECH ASSETS
5.94	BLUE OIL
4.48	DIVERSIFIED STRATEGIES

#### Asset Allocation %

55.44	FIXED INCOME
17.75	CASH
14.26	OVERLAYERS
8.06	CRYPTO & FINTECH ASSETS
4.48	EQUITY

\* The Company has now an exposure of 1.68% of the total asset from a Russian fixed income security properly devaluated and marked to market.

\*\* The Company has now an exposure of 7.03% of the total asset from an Italian illiquid mini bond prudently devaluated down to 59% of its Nominal value.

\*\*\* An Interim Dividend has been distributed equal to 3.37% of the capital. December 31st 2022 the interim dividend has been determined as a capital reimbursement.

Statistics Year to date Running Strategy	Mean Return (Annualized)	Downside Risk (Annualized)	Sharpe
	32.68	5.05	2.09

Statistics Historical Track Record	Mean Return (Annualized)	Downside Risk (Annualized)	Sharpe
	17.33	6.05	4.03
# DrawDowns	-	-	

Q4 2021 Interim Dividend	5.29%
2021 Dividend Yield	21.16%
Q1 & Q2 Interim Dividend	3.92%
2022 Dividend Yield	6.72%
Q1 2023 Interim Dividend Yield	3.37%

### Disclaimer

This document does not constitute an offer in any jurisdiction in which such offer or solicitation is not authorized. It does not constitute an offer or solicitation to purchase shares in the Fund described or mentioned. Investment in RIV Capital SCSp will only be accepted on the basis of subscription of the Deed of Adherence and the limited partnership Agreement, and those documents may only be distributed to those eligible to receive them. Past performance is no guarantee of future performance. The value of investments may fall as well as rise

**Key Statistics**      **Gross Assets: EUR 34.27m**      **Net Assets: EUR 28.25m**      **Price Per Share in EUR : 110'801.574**

RIV Capital SCSp Performance in %														Performance in % since launch: 3.65				
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Q1	Q2	Q3	Q4	YTD	YTD Gross of Div
2021	-	-	-	-	-	-	-	-	3.43	3.20	0.20	-0.33	-	-	3.43	3.32	6.61	6.61
2022	-2.63	-3.01	-1.72	-2.17	-0.43	-1.75	3.90	-5.21	-1.66	-0.74	-1.13	-2.00	-7.36	-4.29	-3.15	-3.83	-17.26	-13.34
2023	4.21	-2.31	-3.90	0.38	3.21	1.46	-0.63	-0.60	+0.05	1.91	-1.49	1.18	-2.17	5.11	-1.17	1.57	3.21	6.58
2024	5.23	1.35	0.00	-2.67									6.65	-2.67			3.80	3.80

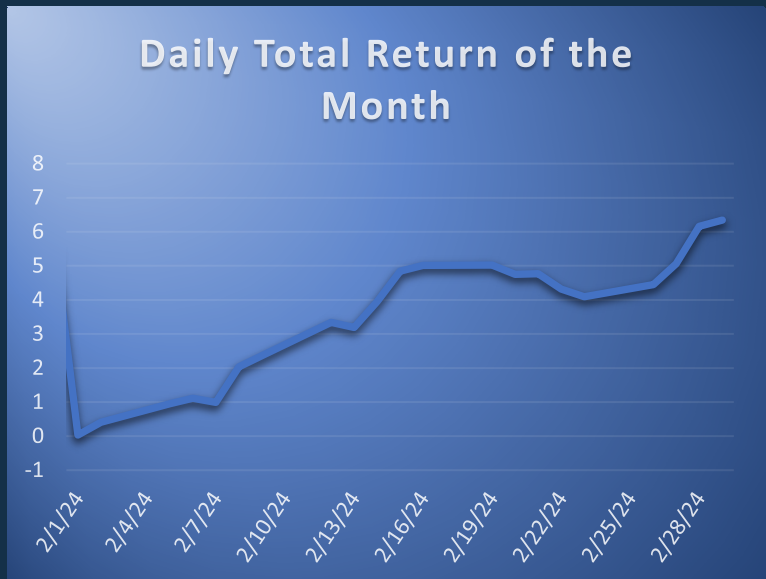
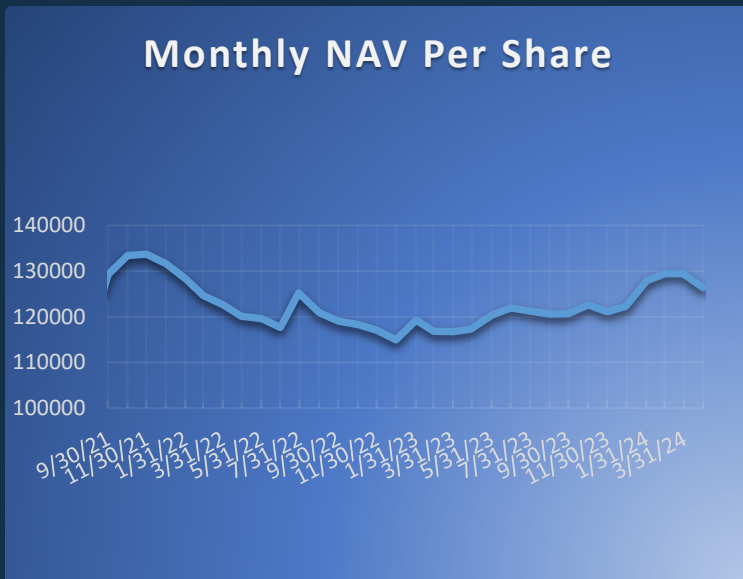
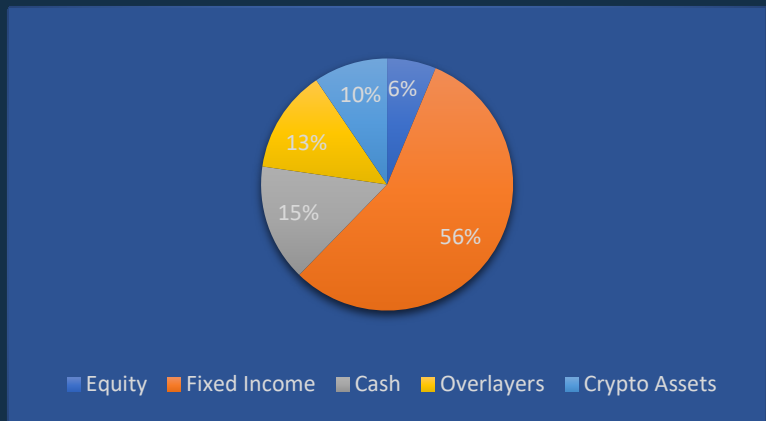
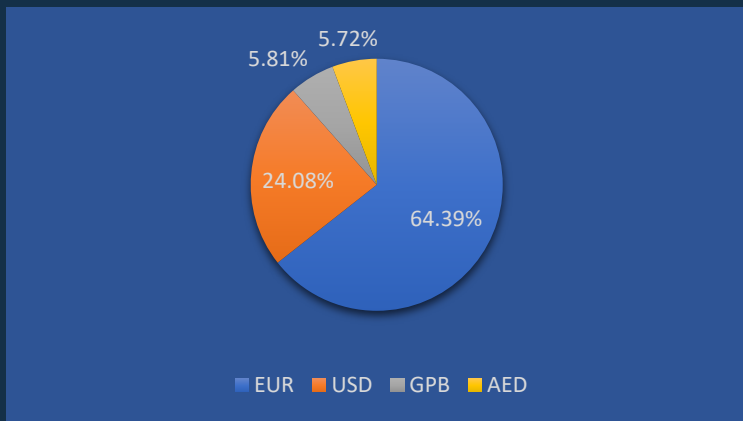
On December 31, 2021, the Firm announced the cash Q4 Dividends 2021 to be paid in January 2022 thereby slowing down the high water mark NAV per share to EUR 125,000.00.

On July 31<sup>st</sup>, 2022 the Firm announced the cash Q1 & Q2 Dividend 2022 to be paid in August 2022 with no performance fee distribution and unchanged high water mark NAV/share at EUR 125,000.00. On March 2023, the Firm paid an Interim Dividend thereby slowing down the high water mark NAV per share to EUR 119.724,58

Investment Manager's Performance in % from 2011 up to December 2021													
Year	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
%	1.30	54.20	29.80	16.00	1.40	0.60	8.90	5.30	62.10	11.97	26.54	-13.34	6.58

Historical figures realized by the same Investment Manager in another structure. They can be considered representative of the actual annual performance of RIV-Capital SCSp starting from 2021.

**Currency Allocation**      **Asset Allocation**



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