

CTA / Managed Futures UCITS

Overview

January 31, 2018

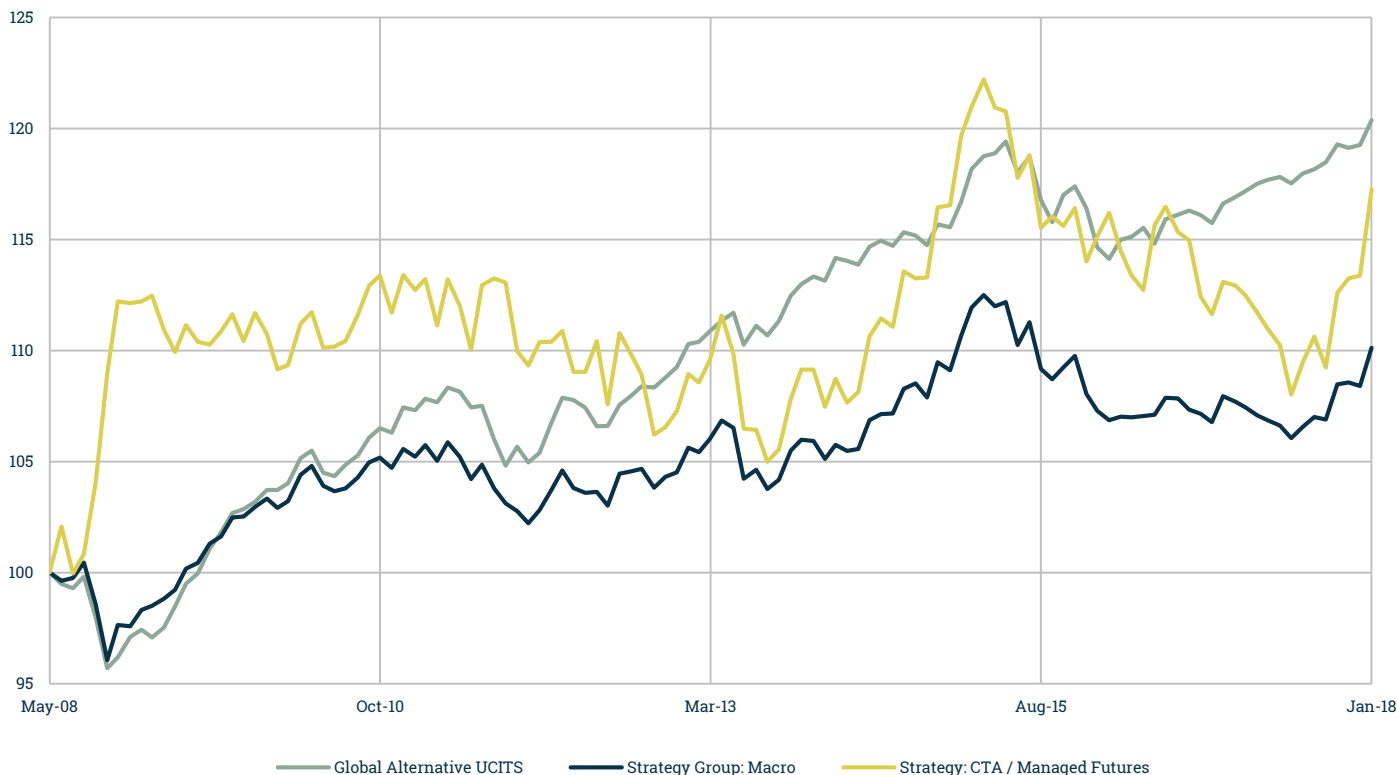
The LuxHedge CTA / Managed Futures UCITS Index includes funds that pursue systematic, quantitative and often trend following strategies by trading a diversified portfolio of financial futures and/or forward contracts across a range of global markets, including equity, fixed income, currency and commodity markets.

Risk-Return characteristics

LuxHedge Indices	Jan	2017	2016	2015	2014	2013	2012	2011	2010	2009	2008
Global Alternative UCITS	0.93%	2.27%	0.18%	0.74%	1.95%	3.74%	3.66%	-1.90%	3.59%	6.80%	-2.41%
Strategy Group: Macro	1.58%	0.42%	-0.09%	-0.97%	3.00%	1.36%	1.65%	-2.61%	2.16%	5.89%	-1.84%
Strategy: CTA / Managed Futures	3.42%	0.26%	-0.80%	-2.17%	6.78%	1.74%	-2.82%	-2.67%	2.41%	-1.25%	12.14%

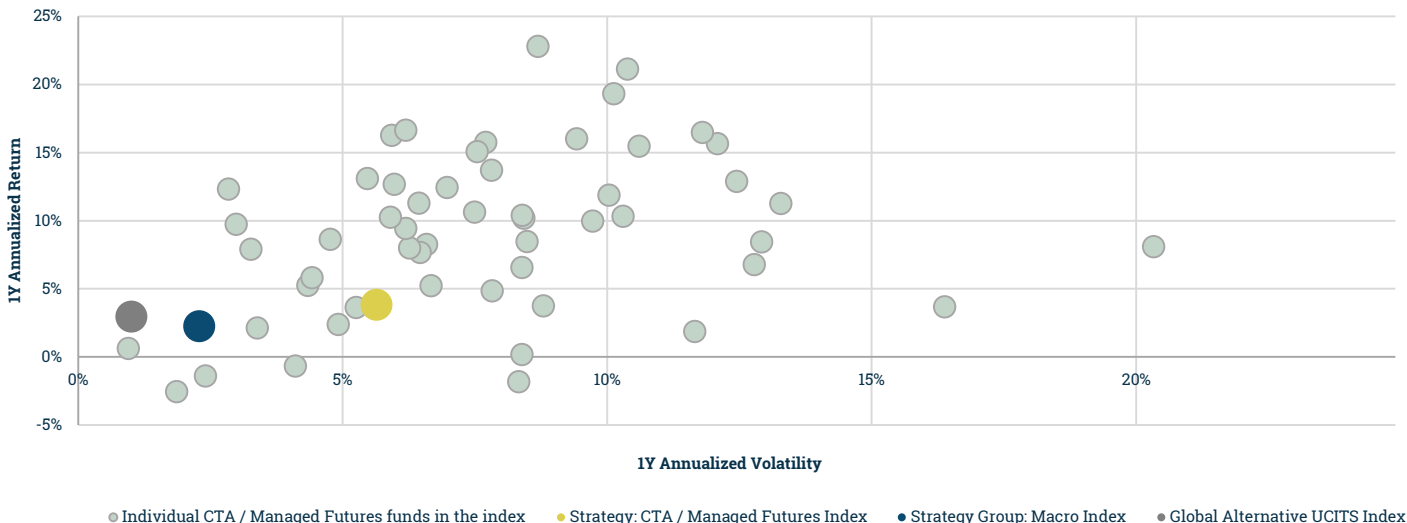
LuxHedge Indices	Ann. Vol 3M	Ann. Vol YTD	Ann. Vol 1Y	Ann. Vol 3Y	Drawdown 3Y	Drawdown 5Y
Global Alternative UCITS	1.93%	-	1.11%	2.34%	-4.43%	-4.43%
Strategy Group: Macro	3.25%	-	2.39%	2.66%	-5.73%	-5.73%
Strategy: CTA / Managed Futures	6.18%	-	5.74%	5.07%	-11.61%	-11.61%

Evolution of the indices



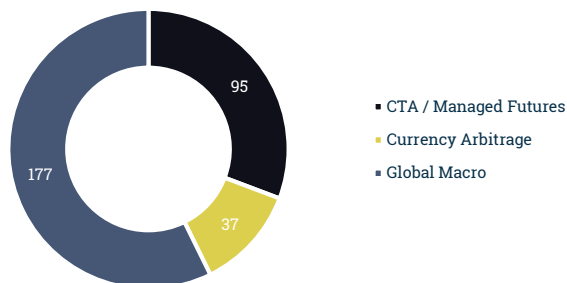
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Risk-Return of the index versus its constituents

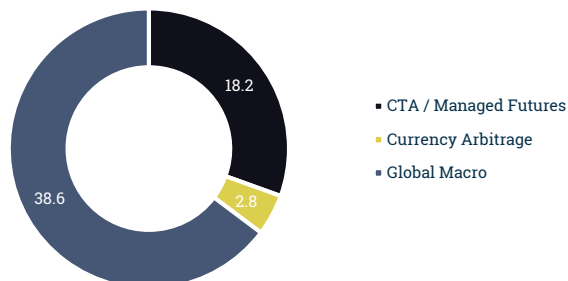


Macro funds: Strategy split

Number of funds per strategy



AUM per strategy (BEUR)



Macro funds: Evolution

AUM evolution (BEUR)



Universe 2018	Added	Removed
CTA / Managed Futures	2	1
Currency Arbitrage	1	0
Global Macro	3	6
Strategy Group: Macro	6	7
Total Alternative UCITS	32	23

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