

CTA / Managed Futures UCITS

Overview

October 2017

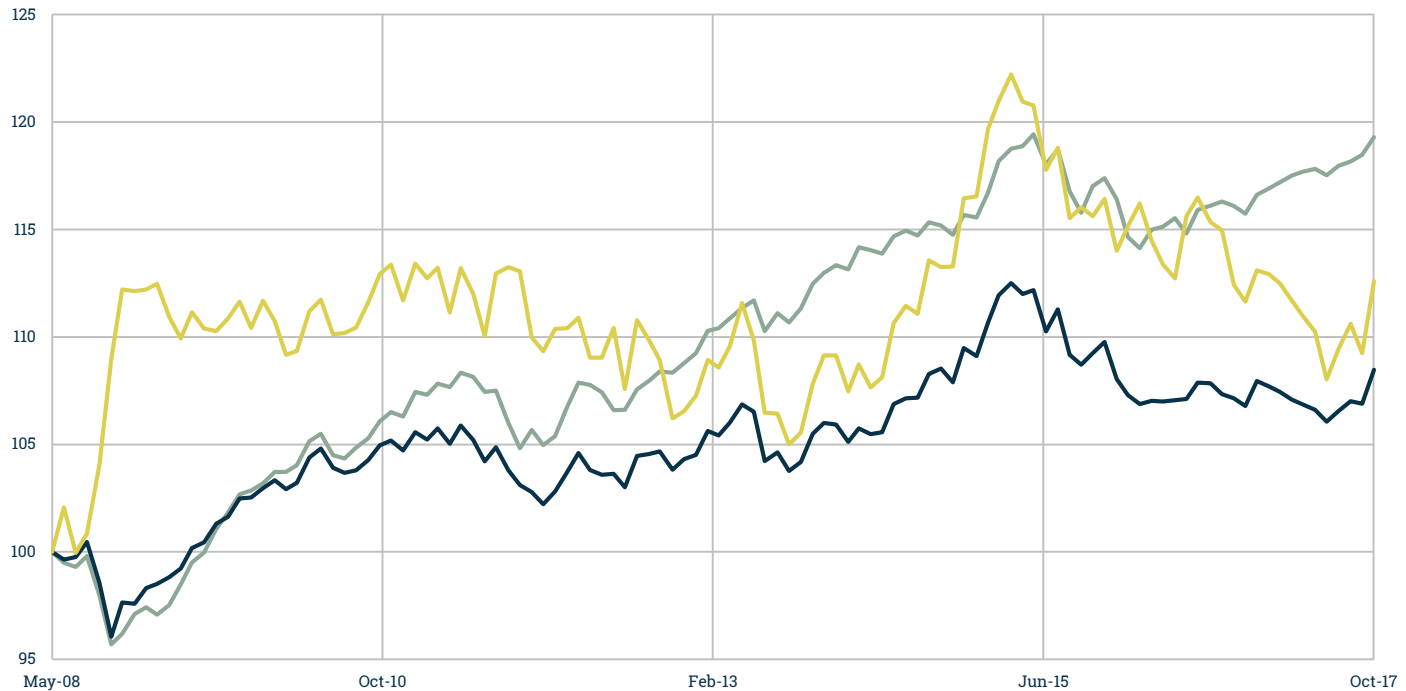
The LuxHedge CTA / Managed Futures UCITS Index includes funds that pursue systematic, quantitative and often trend following strategies by trading a diversified portfolio of financial futures and/or forward contracts across a range of global markets, including equity, fixed income, currency and commodity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

Risk-Return characteristics

LuxHedge Indices	Oct	YTD	2016	2015	2014	2013	2012	2011	2010	2009	2008
Global Alternative UCITS	0.68%	2.29%	0.18%	0.74%	1.95%	3.74%	3.66%	-1.90%	3.59%	6.80%	-2.41%
Strategy Group: Macro	1.48%	0.48%	-0.09%	-0.97%	3.00%	1.36%	1.65%	-2.61%	2.16%	5.89%	-1.84%
Strategy: CTA / Managed Futures	3.07%	-0.44%	-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	0.96%	0.80%	1.07%	2.38%	-4.43%	-4.43%
Strategy Group: Macro	2.79%	2.05%	2.18%	2.78%	-5.73%	-5.73%
Strategy: CTA / Managed Futures	7.49%	5.09%	4.86%	5.18%	-11.61%	-11.61%

Evolution of the indices

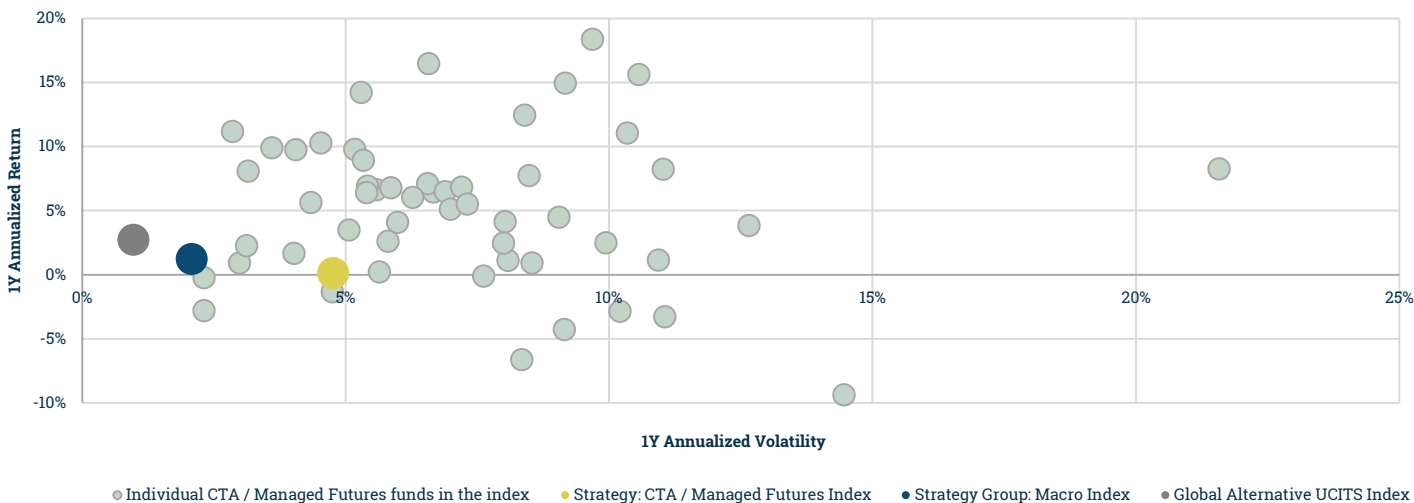


Data runs from 01/06/2008 to 30/09/2017.

— Global Alternative UCITS — Strategy Group: Macro — Strategy: CTA / Managed Futures

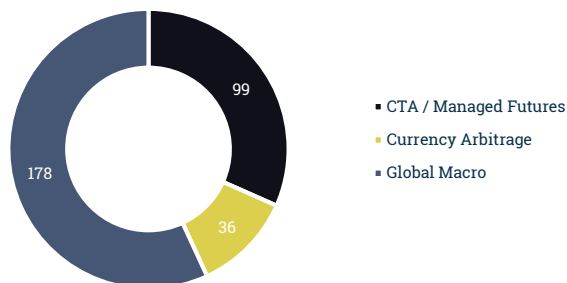
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Risk-Return of the index versus its constituents

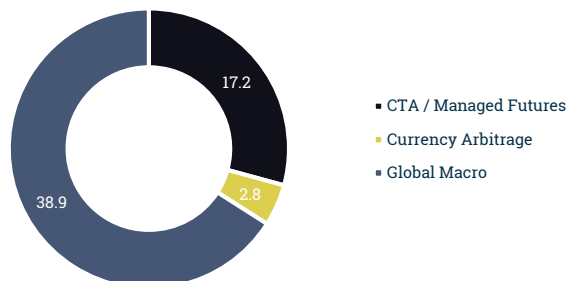


Macro funds: Strategy split

Number of funds per strategy

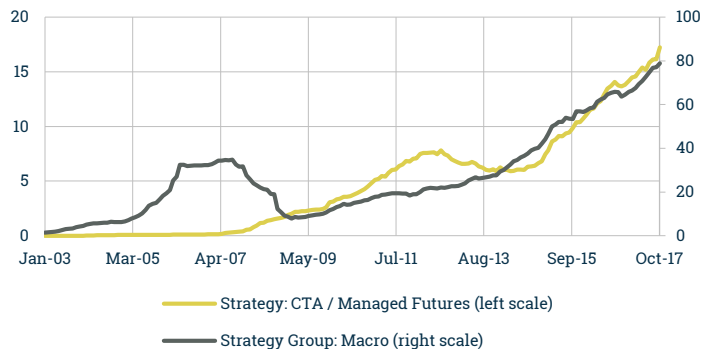


AUM per strategy (BEUR)



Macro funds: Evolution

AUM evolution (BEUR)



Data runs from 31/01/2003 to 31/10/2017.

Universe 2017 YTD	Added	Removed
CTA / Managed Futures	18	11
Currency Arbitrage	5	5
Global Macro	24	12
Strategy Group: Macro	47	28
Total Alternative UCITS	202	143

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