

# CTA / Managed Futures UCITS

## Overview

August 2017

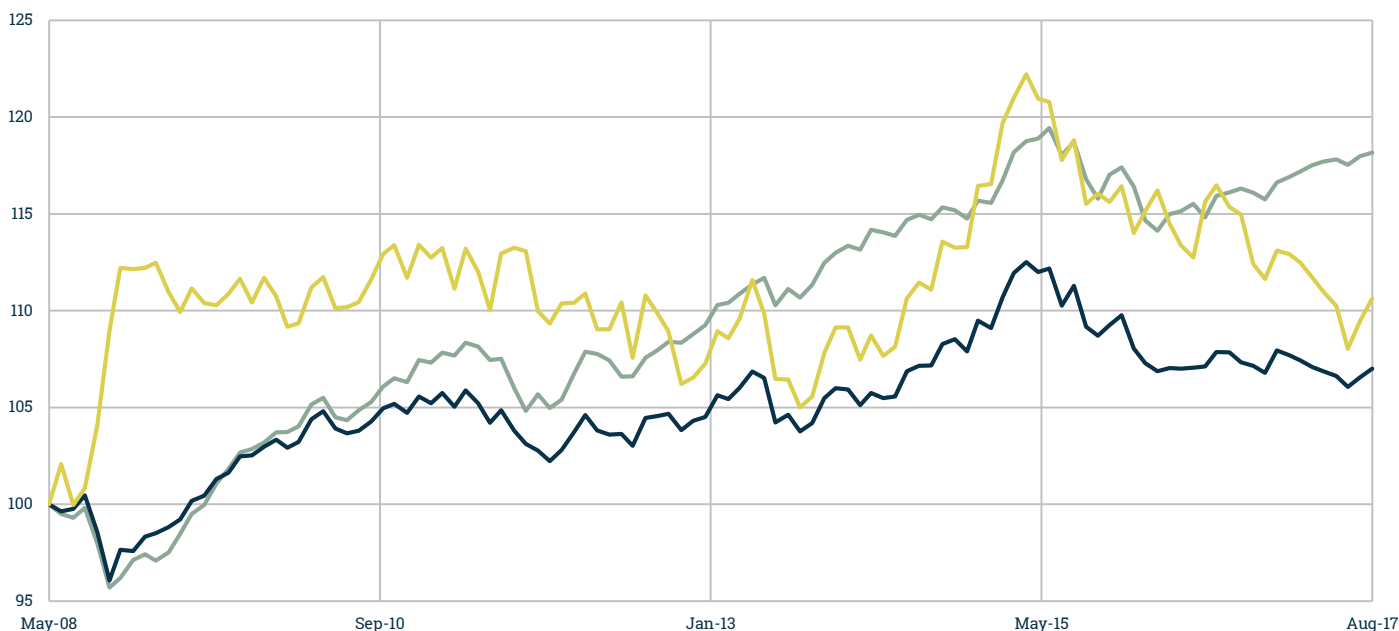
The LuxHedge CTA / Managed Futures UCITS Index includes funds that pursue systematic, quantitative and often trend following strategies by trading a diversified portfolio of financial futures and/or forward contracts across a range of global markets, including equity, fixed income, currency and commodity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

### Risk-Return characteristics

LuxHedge Indices	Aug	YTD	2016	2015	2014	2013	2012	2011	2010	2009	2008
<b>Global Alternative UCITS</b>	0.16%	1.32%	0.18%	0.74%	1.95%	3.74%	3.66%	-1.90%	3.59%	6.80%	-2.41%
<b>Strategy Group: Macro</b>	0.42%	-0.88%	-0.09%	-0.97%	3.00%	1.36%	1.65%	-2.61%	2.16%	5.89%	-1.84%
<b>Strategy: CTA / Managed Futures</b>	1.06%	-2.19%	-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
<b>Global Alternative UCITS</b>	1.10%	0.65%	1.01%	2.38%	-4.43%	-4.43%
<b>Strategy Group: Macro</b>	1.93%	1.23%	1.66%	2.66%	-5.73%	-5.73%
<b>Strategy: CTA / Managed Futures</b>	6.44%	3.68%	3.94%	4.79%	-11.61%	-11.61%

### Evolution of the indices

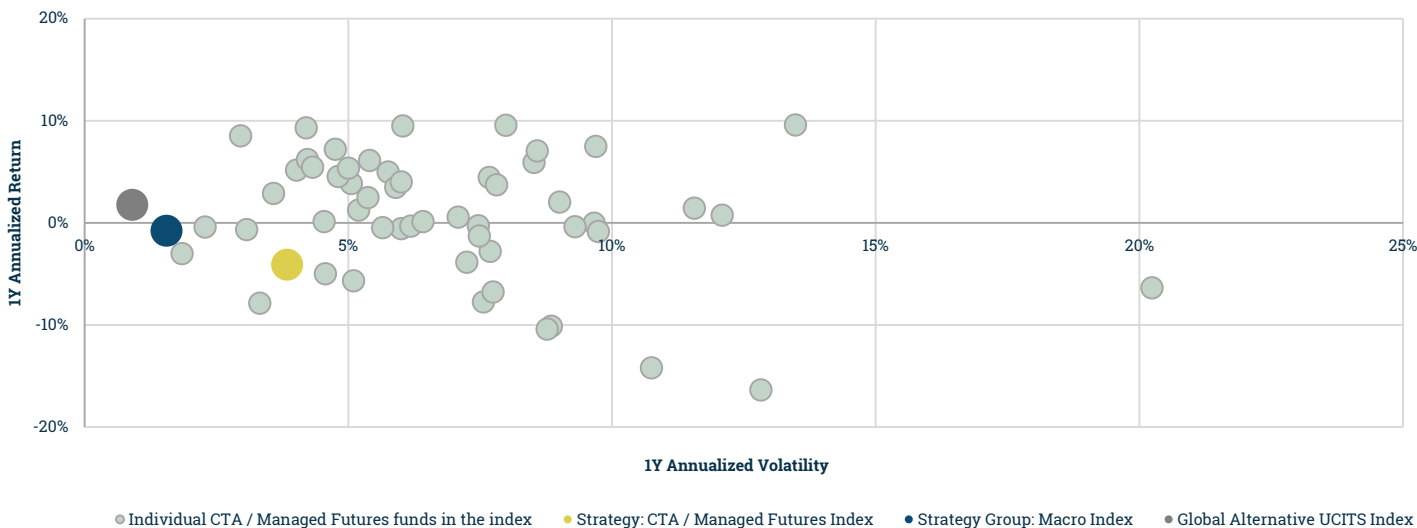


Data runs from 01/06/2008 to 31/08/2017.

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

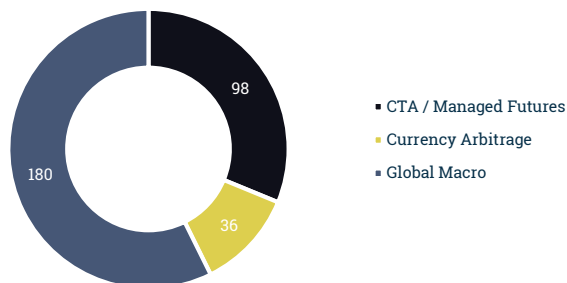
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## Risk-Return of the index versus its constituents

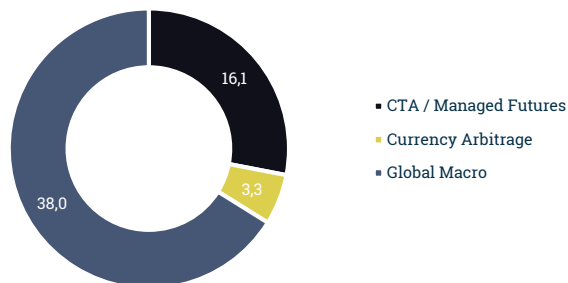


## Macro funds: Strategy split

Number of funds per strategy

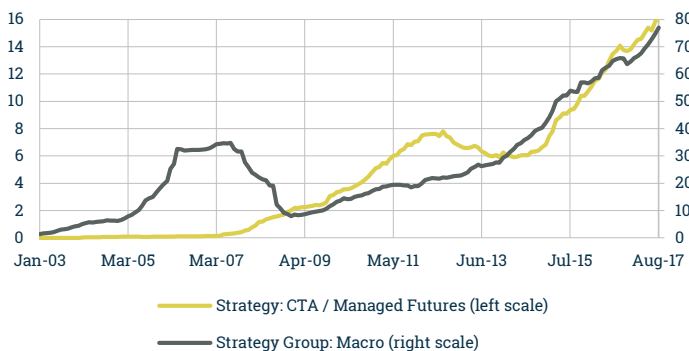


AUM per strategy (BEUR)



## Macro funds: Evolution

AUM evolution (BEUR)



Data runs from 31/01/2003 to 31/08/2017.

Universe 2017 YTD	Launches	Liquidations
CTA / Managed Futures	14	8
Currency Arbitrage	4	4
Global Macro	22	8
<b>Strategy Group: Macro</b>	<b>40</b>	<b>20</b>
<b>Total Alternative UCITS</b>	<b>164</b>	<b>99</b>

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