

Event Driven & Merger Arbitrage UCITS

Overview

October 2017

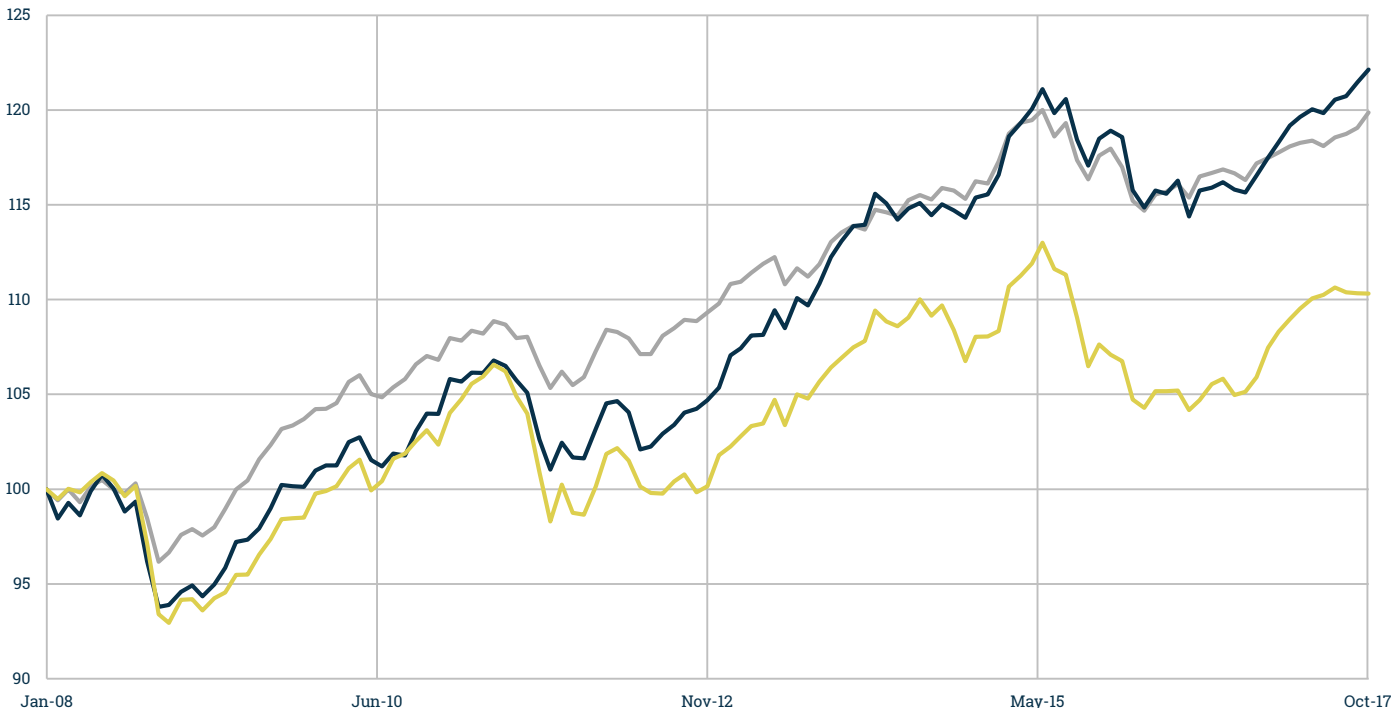
The LuxHedge Event Driven & Merger Arbitrage UCITS Index includes funds that tend to take advantage of pricing anomalies resulting from major corporate events like mergers, acquisitions, bankruptcies or special situations. Financial derivative instruments are often used to implement these strategies.

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: Equity Hedge & Event Driven	0.56%	4.80%	-1.71%	2.62%	1.46%	8.09%	3.67%	-3.95%	4.77%	6.77%	-5.42%
Strategy: Event Driven & Merger Arbitrage	-0.03%	4.16%	-0.80%	-1.20%	0.53%	5.58%	3.18%	-5.16%	4.26%	5.96%	-5.84%

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: Equity Hedge & Event Driven	0.87%	1.04%	1.18%	3.08%	-5.54%	-5.54%
Strategy: Event Driven & Merger Arbitrage	0.40%	1.71%	1.60%	3.30%	-7.82%	-7.82%

Evolution of the indices

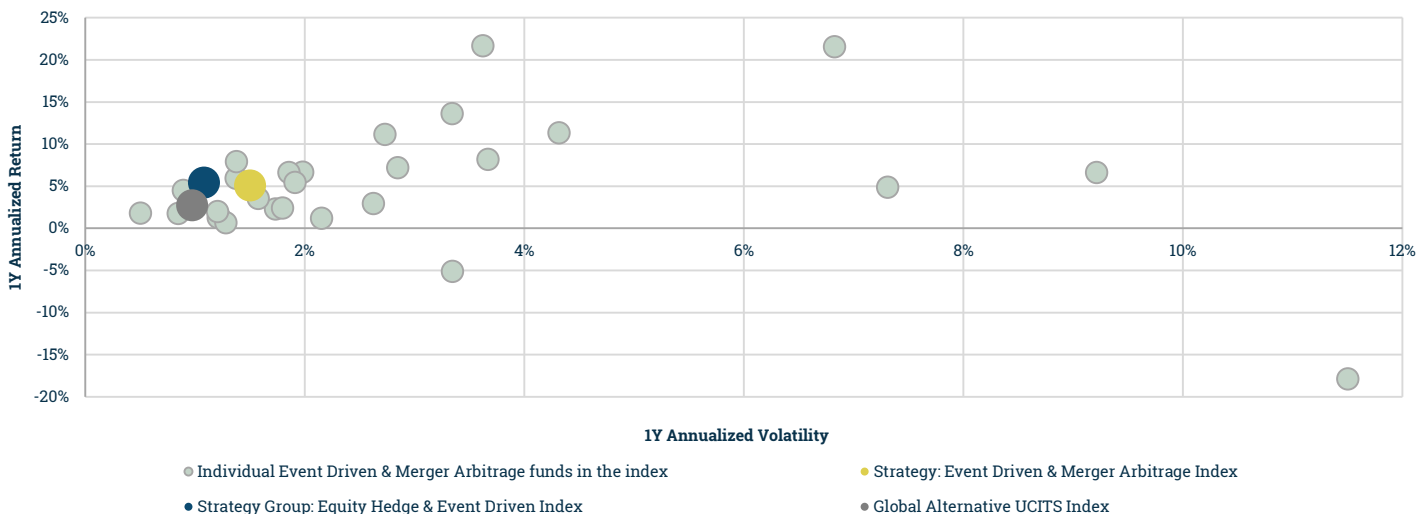


Data runs from 01/01/2008 to 31/10/2017.

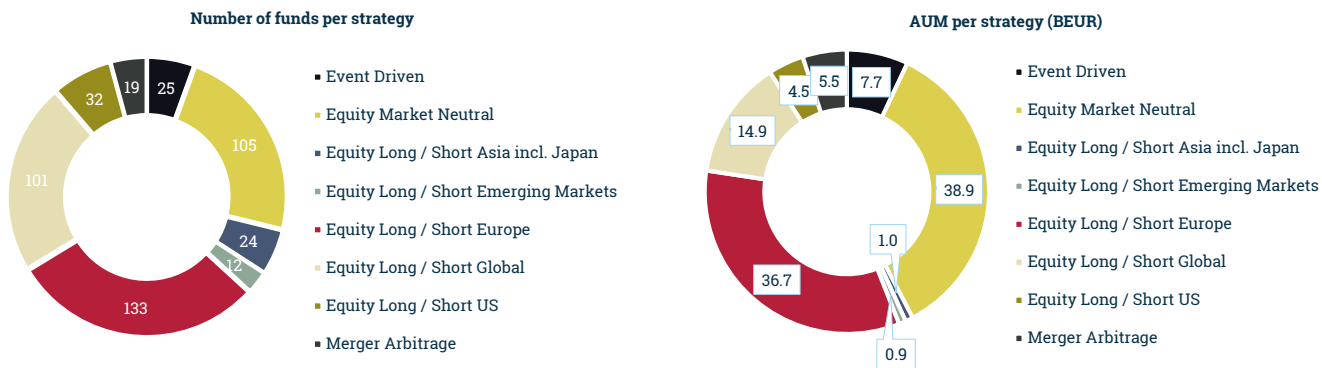
— Global Alternative UCITS — Strategy Group: Equity Hedge & Event Driven — Strategy: Event Driven & Merger Arbitrage

Event driven & Merger Arbitrage Overview

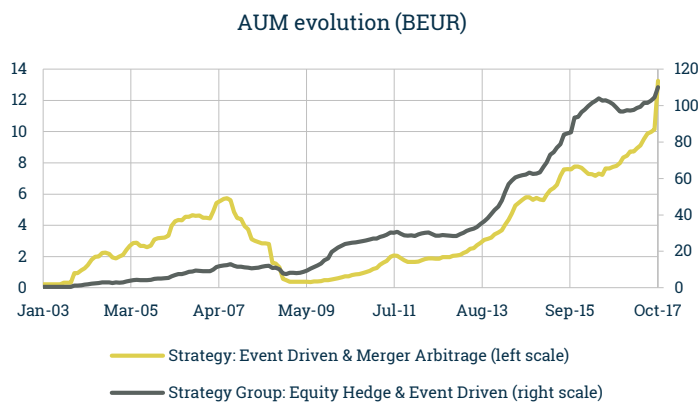
Risk-Return of the index versus its constituents



Equity Hedge & Event Driven funds: Strategy split



Equity Hedge & Event Driven funds: Evolution



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

2017 Universe YTD	Added	Removed
Event Driven	2	1
Equity Market Neutral	19	11
Equity Long / Short Asia incl. Japan	1	7
Equity Long / Short Emerging Markets	1	1
Equity Long / Short Europe	15	9
Equity Long / Short Global	19	13
Equity Long / Short US	5	4
Merger Arbitrage	1	2
Strategy Group		
Equity Hedge & Event driven	63	48
Total Alternative UCITS	202	143

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