

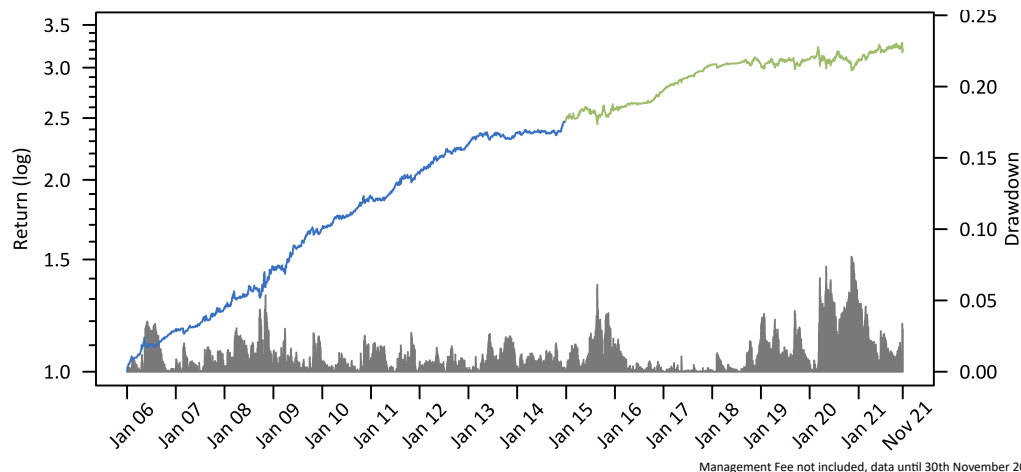


AC Alternative Beta

Liquid Alternative Riskpremia

November 2021

Return / Drawdown



Strategy provider

Alpha Centauri
Investment Management GmbH

Partner

Vontobel Europe AG

Structuring

Managed Certificate
UCITS Fund
capital guaranteed note

Return and Risk

	1 Month	3 Months	6 Months	9 Months	1 Year	2 Years	3 Years	from Start	Strategy Characteristics	
Return	-1.23%	-1.44%	-0.88%	2.62%	5.98%	3.25%	3.05%	218.40%	Return	218.40%
Equities*	-2.53%	-1.33%	4.43%	16.54%	21.54%	18.60%	39.23%	131.92%	Return p.a.	7.55%
Return p.a.	—	—	—	—	5.98%	1.61%	1.01%	7.55%	Volatility	5.04%
Equities*	—	—	—	—	21.54%	8.88%	11.65%	5.43%	Sharpe Ratio	1.5
Volatility	13.78%	9.18%	7.30%	6.35%	5.96%	6.35%	5.83%	5.04%	Correlation*	0.01
Equities*	14.61%	13.02%	11.88%	11.89%	11.88%	21.26%	18.74%	19.31%	Beta*	0
Max Drawdown	-3.36%	-3.36%	-3.36%	-3.36%	-3.36%	-8.08%	-8.08%	-8.08%	Max Drawdown	-8.08%
Equities*	-5.45%	-5.45%	-5.45%	-5.45%	-5.45%	-35.36%	-35.36%	-58.69%	Longest Drawdown	318 Days
									Value at Risk 99%	-0.97%

*STOXX Europe 600 *to Equities/STOXX Europe 600

Return By Month

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	Return
2006	4.48%	0.52%	1.15%	3.29%	-0.32%	0.64%	-0.60%	1.86%	0.93%	0.98%	1.53%	0.74%	2006	16.18%
2007	-0.14%	-0.86%	0.84%	1.20%	0.37%	0.77%	2.39%	-0.92%	2.38%	0.56%	0.06%	1.09%	2007	7.95%
2008	1.22%	2.87%	-0.34%	0.21%	0.38%	2.39%	-0.35%	1.23%	-2.60%	4.13%	1.83%	4.16%	2008	16.00%
2009	0.17%	0.15%	-2.12%	5.24%	3.81%	0.39%	1.34%	2.77%	1.65%	-1.09%	0.93%	1.15%	2009	15.11%
2010	0.86%	0.27%	2.47%	0.90%	-0.66%	0.62%	0.69%	1.58%	1.24%	1.66%	0.78%	1.51%	2010	12.57%
2011	-1.77%	0.63%	0.32%	0.57%	1.73%	1.98%	1.34%	1.59%	0.96%	-1.07%	1.33%	1.12%	2011	9.00%
2012	1.01%	1.00%	1.27%	1.76%	0.92%	-0.42%	1.95%	-0.61%	1.29%	0.62%	-0.19%	1.63%	2012	10.66%
2013	1.91%	0.28%	1.86%	-0.21%	-1.42%	0.68%	0.51%	-0.82%	-0.37%	-0.24%	0.74%	1.43%	2013	4.37%
2014	-0.40%	1.29%	-0.53%	-0.36%	0.38%	-0.28%	0.15%	-0.48%	0.78%	-0.35%	1.32%	2.77%	2014	4.31%
2015	2.56%	0.19%	-1.59%	2.96%	1.11%	-1.65%	0.38%	-1.97%	1.11%	-1.30%	1.07%	1.84%	2015	4.65%
2016	-0.76%	1.25%	0.74%	0.39%	0.24%	-0.13%	0.07%	0.07%	0.65%	1.22%	0.75%	1.95%	2016	6.62%
2017	1.35%	0.97%	0.44%	0.84%	0.72%	0.26%	0.75%	1.03%	0.64%	0.68%	1.02%	0.68%	2017	9.77%
2018	0.22%	-0.71%	0.49%	0.14%	0.29%	0.05%	0.24%	0.58%	-0.35%	0.17%	0.78%	-1.42%	2018	0.46%
2019	-1.03%	1.84%	0.00%	-0.87%	1.15%	-0.53%	1.51%	-0.38%	-1.19%	-0.53%	1.33%	0.21%	2019	1.46%
2020	0.95%	1.70%	-1.50%	-2.04%	1.06%	-0.08%	3.11%	-2.24%	-0.20%	-1.38%	-2.04%	2.56%	2020	-0.29%
2021	0.59%	0.10%	2.61%	-0.16%	1.07%	-0.61%	0.13%	1.05%	0.13%	-0.34%	-1.23%		2021	3.33%

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