

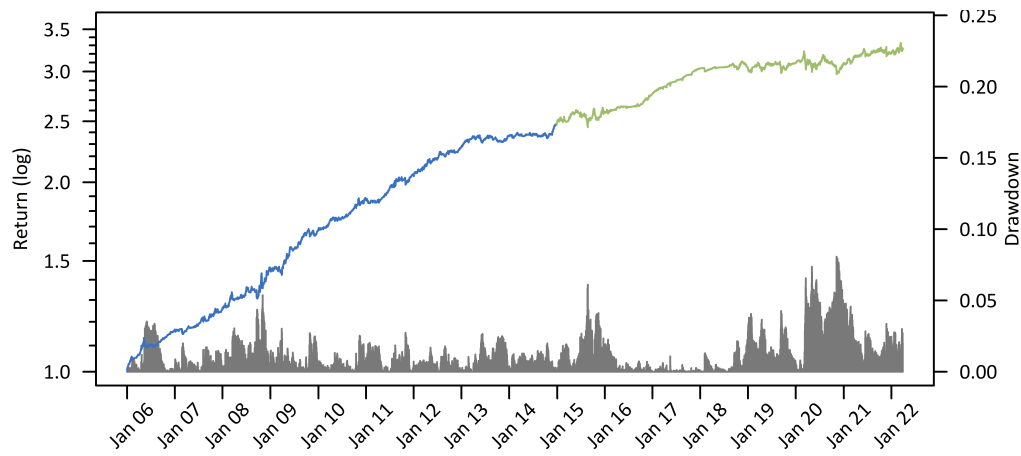


AC Alternative Beta

Liquid Alternative Riskpremia

March 2022

Return / Drawdown



Management Fee not included, data until 31st March 2022

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	1.39%	1.73%	0.94%	2.26%	2.56%	4.47%	6.35%	226.50%	Return	226.50%
Equities*	1.00%	-6.20%	1.08%	1.94%	8.49%	48.58%	29.10%	129.77%	Return p.a.	7.55%
Return p.a.	—	—	—	—	2.56%	2.21%	2.07%	7.55%	Volatility	5.08%
Equities*	—	—	—	—	8.49%	21.89%	8.86%	5.25%	Sharpe Ratio	1.49
Volatility	8.97%	7.49%	8.17%	7.15%	6.62%	6.45%	6.08%	5.08%	Correlation*	0.01
Equities*	27.76%	23.52%	19.23%	17.18%	15.90%	17.41%	19.52%	19.36%	Beta*	0
Max Drawdown	-3.00%	-3.00%	-3.36%	-3.36%	-3.36%	-6.78%	-8.08%	-8.08%	Max Drawdown	-8.08%
Equities*	-8.34%	-15.86%	-15.86%	-15.86%	-15.86%	-15.86%	-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%	0.80%	2021	4.15%
2022	-0.52%	0.86%	1.39%										2022	1.73%

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