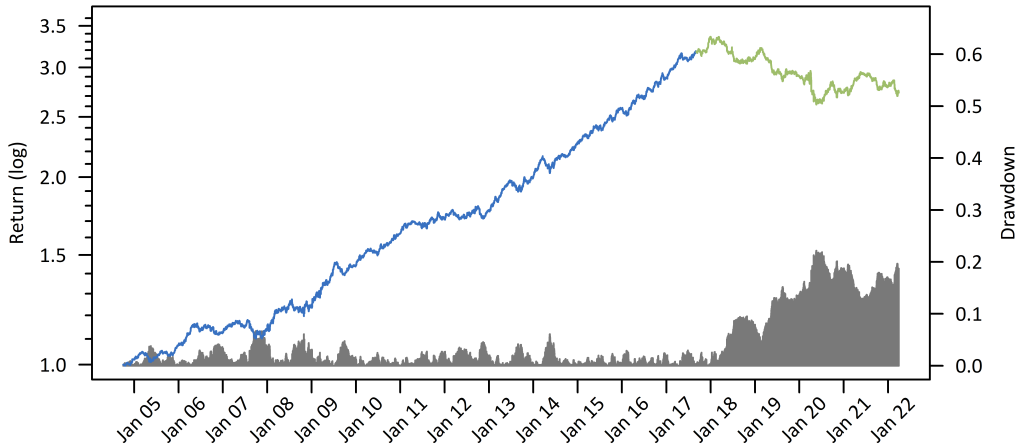
AC Equity Europe Long Short

Multi-Factor Investment in "Hidden Champions"

March 2022

Return / Drawdown



Excess Return, trading costs inluded, Management Fee not included, data until 31st March 2022

General Information

Index Sponsor	Alpha Centauri Investment Management GmbH
Index Calculator	Lixx GmbH
Index Administrator	Lixx GmbH
Inception Date	04.09.2017
Inception Value	100

Identifier

Bloomberg	ALCEEEP <Index>
RIC	.ALCEEEP
ISIN	DE000SLA33B3
WKN	SLA33B

Products

Certificate/Swap	Various Banks (contact us for details)

Return and Risk

	1 Month	3 Months	6 Months	9 Months	1 Year	2 Years	3 Years	from Start
Return	-0.95%	-2.05%	-2.70%	-5.93%	-4.52%	-6.09%	-12.03%	173.94%
Equities*	1.00%	-6.02%	1.08%	1.94%	8.49%	48.58%	29.10%	204.18%
Return p.a.	—	—	—	—	-4.52%	-3.09%	-4.18%	5.93%
Equities*	—	—	—	—	8.49%	21.89%	8.88%	6.56%
Volatility	5.52%	6.04%	5.86%	5.39%	5.20%	6.52%	6.40%	4.97%
Equities*	23.78%	19.81%	16.18%	14.47%	13.36%	14.61%	16.37%	15.46%
Max Drawdown	-2.36%	-5.64%	-5.64%	-8.06%	-8.49%	-11.72%	-15.98%	-22.17%
Equities*	-8.34%	-15.86%	-15.86%	-15.86%	-15.86%	-15.86%	-35.36%	-58.69%

*STOXX Europe 600

Strategy Characteristics

Return	173.94%
Return p.a.	5.93%
Volatility	4.97%
Sharpe Ratio	1.19
Correlation*	-0.1
Beta*	-0.03
Max Drawdown	-22.17%
Longest Drawdown	289 Days
Value at Risk 99%	-0.84%

*to Equities/STOXX Europe 600

Return By Month

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2004										0.60%	-0.66%	1.94%
2005	1.31%	1.29%	-0.58%	-1.62%	-0.25%	0.87%	1.39%	0.15%	-0.40%	0.21%	0.85%	2.30%
2006	-0.18%	2.34%	1.85%	2.95%	0.17%	-1.51%	1.23%	0.19%	-0.63%	-2.30%	0.06%	0.65%
2007	1.44%	0.92%	0.58%	1.12%	-1.89%	-0.36%	2.44%	-3.54%	-2.86%	2.51%	-0.17%	0.79%
2008	2.66%	3.60%	0.79%	0.65%	-0.16%	2.26%	-1.14%	-0.51%	0.03%	-1.78%	2.79%	0.54%
2009	2.16%	1.02%	3.15%	2.77%	-0.19%	4.52%	1.60%	-2.70%	-1.28%	2.15%	1.03%	0.46%
2010	3.17%	0.13%	2.11%	0.92%	-0.66%	-1.37%	2.83%	0.27%	0.90%	1.60%	0.92%	1.29%
2011	2.66%	-0.34%	1.76%	0.15%	-0.73%	-0.98%	0.84%	1.30%	0.63%	0.26%	-0.04%	-0.37%
2012	1.89%	1.42%	-1.19%	-1.76%	0.94%	-0.40%	0.20%	2.19%	1.55%	-3.70%	0.52%	1.99%
2013	1.56%	2.92%	0.77%	2.73%	1.29%	1.38%	-1.00%	-2.51%	0.79%	3.10%	0.14%	1.09%
2014	2.85%	3.65%	0.45%	-2.99%	0.21%	2.52%	1.31%	0.54%	-0.48%	2.00%	0.27%	2.86%
2015	1.10%	1.11%	-0.08%	1.46%	2.47%	-0.03%	-0.36%	1.96%	1.94%	-0.94%	3.07%	0.93%
2016	-1.70%	1.43%	3.24%	1.22%	0.53%	-0.51%	2.93%	-0.70%	3.46%	-0.39%	3.89%	-1.64%
2017	2.31%	1.03%	2.47%	2.94%	-1.37%	-0.59%	1.77%	1.43%	0.51%	-0.16%	0.24%	4.78%
2018	-1.95%	1.14%	-1.05%	-1.34%	-2.61%	0.41%	-3.30%	-0.76%	0.27%	0.20%	0.77%	0.14%
2019	2.75%	0.65%	-2.73%	-1.44%	-4.01%	-0.29%	0.01%	-1.09%	1.18%	-0.09%	0.63%	-1.76%
2020	-1.23%	1.71%	-0.01%	-7.76%	-0.94%	-1.05%	3.05%	1.58%	2.43%	-3.24%	0.53%	-0.70%
2021	1.74%	-0.78%	4.04%	0.85%	1.39%	-0.75%	0.69%	-1.59%	-2.42%	-1.69%	2.93%	-1.83%
2022	1.59%	-2.65%	-0.95%									

Return By Year

Year	Return
2004	1.87%
2005	5.61%
2006	4.78%
2007	0.76%
2008	9.99%
2009	15.49%
2010	12.68%
2011	5.20%
2012	3.53%
2013	12.81%
2014	13.82%
2015	13.30%
2016	12.17%
2017	16.28%
2018	-7.89%
2019	-6.19%
2020	-5.94%
2021	2.38%
2022	-2.05%

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