

AC Alternative Beta

Actively managed liquid alternative risk premia strategy

Management Summary	
Status Quo	<ul style="list-style-type: none">• one of the longest and deepest bond bull markets in history over• diversification across asset classes doesn't work any more
Solution	<ul style="list-style-type: none">• market neutral investment in Liquid Alternative Risk Premia• adaptive, risk controlled, mostly uncorrelated to trad. risk premia• expected excess return ~ 4-5 % p.A.; expected Drawdown ~6-8%
Access	<ul style="list-style-type: none">• UCITS-fund, Managed Account
Alpha Centauri	<ul style="list-style-type: none">• investment boutique, 100% owned by it's employees• long standing experience on factor- and risk premia investing• extensive know how in risk management
Track Record	<ul style="list-style-type: none">• 10 years successful track record with factor-based equity fund, various strategy-based Absolut Return - fund of funds; iSTOXX Europe and USA Factor Indices since April 2016<ul style="list-style-type: none">• Products: EUREX futures, ETF• Equity Long/Short strategies<ul style="list-style-type: none">• Products: DekaBank certificate, Vontobel bond;• Climate Smart L/S fund

Disclaimer

This document is provided for your information only and does not represent an offer nor a solicitation to make an offer for purchase or sale of certain products. The validity of information and recommendations is limited to the time of creation of these documents and can be subject to changes depending on the market situation and your objectives. We recommend consulting your tax consultant or legal advisor before investing.

This document contains information obtained from public sources, which we deem to be reliable. However, we cannot guarantee the accuracy of such information.

Past performance cannot be regarded as an indicator of future performance. It should also be considered that the products presented under certain circumstances are not adequate in regard to the individual investment objectives, portfolio and risk structure for the respective investor.

Legal and tax subjects that may be resulting from these documents have to be regarded as nonbinding advice without exception which cannot replace a detailed counseling by your lawyer, tax consultant and / or auditor.

Please note that these documents are not directed to citizens of the United States of America and are not to be distributed in the United States of America.

This presentation is protected by copyright. Any use, dissemination or use, even in parts, without consent is prohibited. The content of this presentation must be kept confidential. The transmission of information and content to third parties is prohibited.

© Alpha Centauri Investment Management GmbH, 2023