

Månadsrapport för Aquantum Pegasus EL (Quampo™ SEK)

Kortfattad strategibeskrivning

Strategin relaterar till en marknadsneutral allokationsstrategi (Aquantum Pegasus EL Strategy) som utnyttjar några av råvarumarknadens speciella marknadsfaktorer. Allokationsstrategin utnyttjar skillnader i tillgång och efterfrågan, skillnader mellan terminspris och pris på den fysiska råvaran, samt likviditetspremium (skillnad i pris på terminskontrakt med olika löptid) på 24 olika råvarumarknader. Viktningen mellan olika råvaror beror på deras respektive marknadslikviditet.

För att omvandla strategins avkastning från amerikanska dollar till svenska kronor används en valutaomvandlingsteknologi (Quampo™). Teknologin utnyttjar rullande valutaterminer på månadsbasis, liknande det som fonder gör för att konvertera t ex en utländsk fond till svenska kronor.

För att stabilisera volatiliteten så justerar strategin dynamiskt sin totala exponering beroende på hur den realiserade volatiliteten utvecklats. Den totala exponeringen mot strategin ökar (upp till maximalt 145%) när dess realiserade volatilitet minskar. I motsatt riktning så faller den totala exponeringen när strategins realiserade volatilitet ökar.

Strategidata

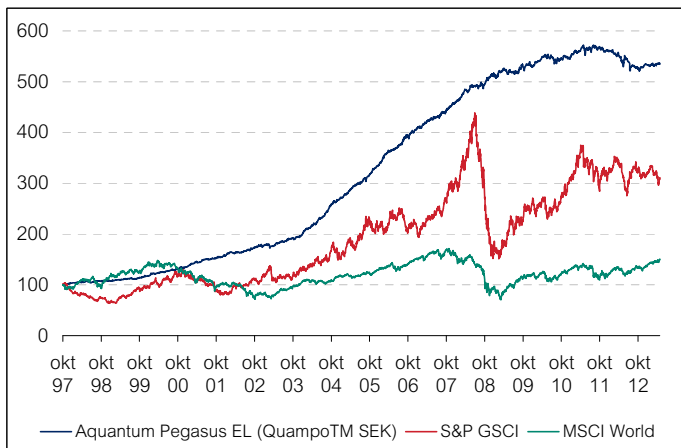
| | |
|------------------|--|
| Namn | Risk Stabilised Aquantum Pegasus EL Strategy (Quampo™ SEK) |
| Basdatum | 6 oktober 1997 |
| Lanseringsdatum | 28 oktober 2009 |
| Bloomberg Ticker | RBSAQLK1 Index <GO> |
| Beräkningsagent | Future Value Consultants (FVC) Ltd |
| Valuta | SEK |

Viktig information om denna rapport och dess innehåll

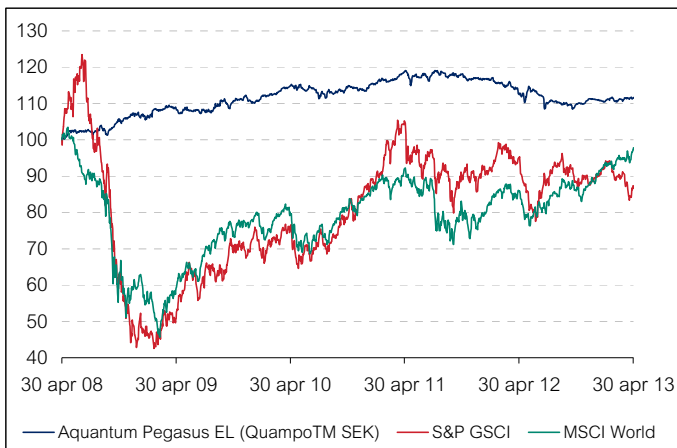
All historisk information avseende tid före Lanseringsdatum är simulerad. Simulerad information är baserad på egna beräkningsmodeller, data och antaganden och en person som använder andra modeller, data eller antaganden kan nå andra resultat. Varken faktisk eller simulerad historisk utveckling är en garanti för eller indikation om framtida utveckling. Basdatum innebär det datum från vilket simulerad strategiutveckling beräknats.

Strategins utveckling till dags dato

Utveckling sedan basdatum



Utveckling senaste 5 åren



Nyckeltal

(Beräknad på strategiutveckling från 06 okt 1997 till 30 apr 2013)

| | | | | | |
|------------------------------|-------|-----------------------|-------|--------------------------------|-------|
| Genomsnittlig årsavkastning | 11,4% | 3 månaders avkastning | 1,0% | Lägsta veckoavkastning | -2,8% |
| Genomsnittlig årsvolatilitet | 4,6% | 6 månaders avkastning | 1,6% | Genomsnittlig veckoavkastning | 0,2% |
| Avkastning/Risk-kvot | 2,45 | 1 års avkastning | -0,7% | Lägsta månadsavkastning | -4,5% |
| Korrelation med S&P GSCI | -31% | 3 års avkastning | -2,8% | Genomsnittlig månadsavkastning | 0,9% |
| Korrelation med MSCI World | -5% | 5 års avkastning | 11,7% | Största värdefall | -8,9% |

Månadsvisa avkastningstal senaste femårsperioden

| | Jan | Feb | Mar | Apr | Maj | Jun | Jul | Aug | Sep | Okt | Nov | Dec | År |
|------|-------|-------|------|-------|-------|-------|-------|------|-------|-------|-------|-------|-------|
| 2008 | 0,8% | 1,8% | 2,6% | -0,9% | 2,4% | 0,0% | -0,3% | 1,5% | -0,7% | 2,7% | 0,5% | 0,6% | 11,5% |
| 2009 | -0,4% | 1,7% | 0,7% | -0,2% | 0,1% | -0,8% | -0,2% | 1,0% | 1,8% | 0,0% | 0,1% | -0,6% | 3,3% |
| 2010 | 1,6% | 0,4% | 1,1% | 1,0% | 0,2% | -0,5% | -2,8% | 2,3% | -0,3% | 0,7% | 0,0% | -0,1% | 3,6% |
| 2011 | 1,1% | 1,0% | 0,0% | 1,8% | -1,1% | 0,3% | 0,5% | 0,1% | -0,2% | -0,1% | -1,3% | 0,2% | 2,3% |
| 2012 | -0,1% | -1,0% | 0,5% | -3,1% | 2,1% | -1,9% | -2,2% | 0,1% | -0,1% | -0,4% | 0,8% | 0,3% | -4,9% |
| 2013 | -0,2% | -0,1% | 0,2% | 0,7% | | | | | | | | | 0,5%* |
| 2014 | | | | | | | | | | | | | 0,0%* |

* Avkastning innevarande år/månad

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