



## Qbasis i Trend INDEX

ISIN: AT0000A11459

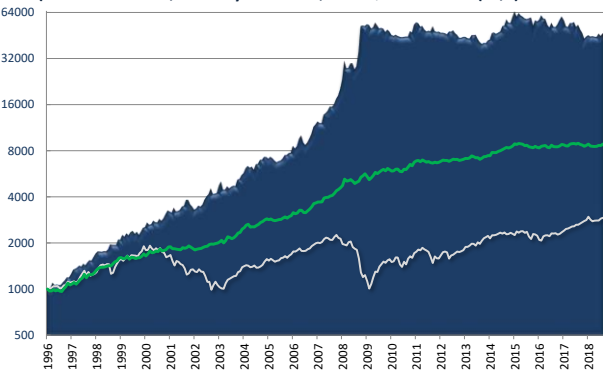
Qbasis i Trend Index shows the performance of Qbasis' i Trend program. To generate the characteristics of a trend follower, a breakout strategy is employed ("Trend"), which has the ability to **recognize trends at a very early stage**.

"V"-Protection was introduced as an overlay in 2013 to mitigate the negative effects of trend breaks on the overall performance. In 2016, "V"-Protection was combined with the classic trend following part via **SmartSwitch**, which allows the strategy to autonomously change weightings based on volatility levels, making the overall strategy more adaptive and thus more profitable in the process. In periods of declining volatility and inexplicit trends, the allocation switches towards "V"-Protection, enabling the positive returns of this component to dominate the overall performance of the fund.

The Intraday strategy helps to maximize returns in times of **increasing market volatility**. The "Vol"-Protection overlay performs well in periods of declining volatility, which are a non-optimal environment for most of our other strategy parts.

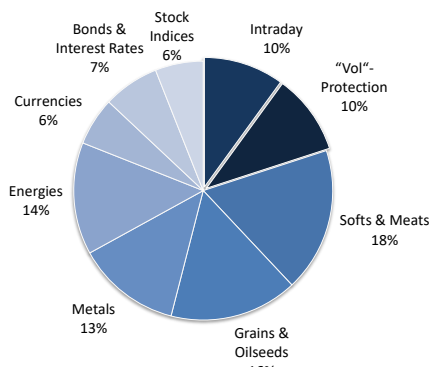
The aim of the strategies is to generate **negatively correlated returns** to stocks and Hedge Fund Indices, thus making it an extremely effective portfolio diversification instrument.

**PERFORMANCE CHART: Qbasis i Trend INDEX vs. MSCI World INDEX vs. Combination (40% MSCI World, 40% 10y US-Bonds, 20% Qbasis i Trend (x1,5))**

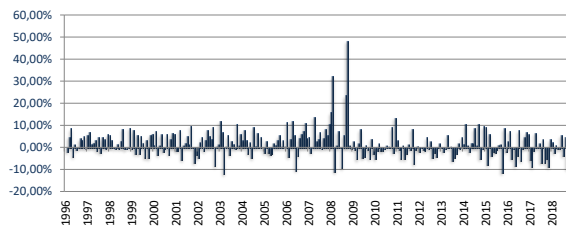


## Qbasis i Trend INDEX ALLOCATION

100+ markets, constantly diversified, overweight in commodities



## DISTRIBUTION OF MONTHLY RETURNS\*



### 12 month returns

09/2017 - 09/2018	-14,51%	09/2015 - 09/2016	-13,41%
09/2016 - 09/2017	-3,44%	09/2014 - 09/2015	2,60%
		09/2013 - 09/2014	44,98%

<b>1996</b>	<b>19,50%</b>	<b>1999</b>	<b>18,83%</b>	<b>2003</b>	<b>30,71%</b>
<b>1997</b>	<b>35,94%</b>	<b>2000</b>	<b>29,62%</b>	<b>2004</b>	<b>31,18%</b>
<b>1998</b>	<b>30,38%</b>	<b>2001</b>	<b>5,90%</b>	<b>2005</b>	<b>6,48%</b>
		<b>2002</b>	<b>22,99%</b>	<b>2006</b>	<b>53,05%</b>

## Qbasis i Trend INDEX RETURNS (gross)\*

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
<b>2007</b>	4,53%	-2,32%	-0,24%	13,44%	2,57%	3,59%	6,54%	-0,43%	3,87%	8,12%	5,41%	10,50%	<b>70,38%</b>
<b>2008</b>	15,73%	32,03%	-10,99%	0,82%	7,03%	0,14%	-9,04%	5,22%	23,32%	47,98%	0,84%	-0,72%	<b>156,90%</b>
<b>2009</b>	2,49%	-0,93%	-5,28%	1,53%	7,91%	-4,50%	-4,34%	0,92%	-1,20%	-5,00%	3,78%	-2,88%	<b>-8,13%</b>
<b>2010</b>	-4,96%	-1,25%	1,54%	-1,47%	-1,55%	-0,43%	0,59%	0,27%	-0,06%	8,84%	-2,35%	13,12%	<b>11,50%</b>
<b>2011</b>	2,97%	-1,16%	-4,93%	0,80%	-5,25%	-2,85%	1,29%	-0,94%	8,10%	-7,23%	-1,17%	0,53%	<b>-10,29%</b>
<b>2012</b>	-1,78%	0,16%	-0,89%	-1,54%	4,36%	-0,49%	2,45%	-4,48%	-2,58%	-4,07%	-0,09%	1,59%	<b>-7,50%</b>
<b>2013</b>	-0,06%	-2,06%	-0,38%	5,26%	-0,08%	0,43%	-6,02%	-4,49%	-2,85%	1,69%	-0,52%	4,33%	<b>-5,23%</b>
<b>2014</b>	1,37%	10,26%	0,84%	-2,14%	1,84%	1,63%	8,41%	0,74%	10,18%	-5,16%	-0,39%	9,27%	<b>41,80%</b>
<b>2015</b>	9,09%	-7,84%	5,87%	-3,74%	-1,90%	-2,49%	-0,93%	1,07%	1,28%	-11,48%	8,47%	-1,86%	<b>-6,34%</b>
<b>2016</b>	2,54%	7,21%	-5,14%	-0,42%	-8,47%	-3,92%	7,45%	-5,81%	-0,58%	4,33%	6,66%	5,58%	<b>7,96%</b>
<b>2017</b>	-5,61%	-8,70%	-1,28%	6,44%	-0,20%	1,51%	-7,06%	3,45%	-6,82%	-5,00%	-8,52%	3,52%	<b>-26,06%</b>
<b>2018</b>	2,16%	-2,48%	0,98%	-0,79%	-0,53%	5,30%	-3,67%	4,50%	-9,70%				<b>-4,97%</b>

## STATISTICS\*

Ø monthly return	1,55%	Sortino Ratio (2%)	<b>1,68</b>
Ø annual return	19,42%	Monthly mean / std. dev.	<b>0,26</b>
Best month	47,98%	Correlation S&P 500	<b>-0,38</b>
Worst month	-12,03%	Correlation Hang Seng	<b>-0,23</b>
Total return	4117,27%	Correlation Bonds (REX)	<b>0,10</b>
Ann. standard deviation	20,97%	Correlation DJCS HF Index	<b>-0,21</b>
Ann. downside deviation	10,34%	Correlation GSCI	<b>-0,24</b>
MTH. Value-at-risk	-12,56%	Correlation CTAs	<b>0,53</b>

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Germany's Hedge Fund Award

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Qbasis Fund Mgmt (HF Trend Plus)  
BarclayHedge Top 20

Top Performing CTA  
Past Five Years  
Ranked By  
Compound Annual Return  
5 Years Ending Mar 2012

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