



# amandea - ALTRUID HYBRID B

WKN: A0N9JT / ISIN: LU0466453320

Report Date: 1/15/2019

## Product Data

|                              |  |
|------------------------------|--|
| Custodian                    | Hauck & Aufhäuser Privatbankiers AG, Niederlassung Luxemburg |
| Inception date               | 11/16/2009   |
| Date first price calculation | 12/7/2009  |
| Issue price                  | 100 EUR  |
| Fiscal year-end              | 11/30  |
| Distribution policy          | distributing   |
| Minimum initial investment   | none   |
| Fund currency                | EUR  |
| Pricing frequency            | daily  |
| Legal form                   | FCP Part I Law of 2010                                       |
| Administrator                | Hauck & Aufhäuser Fund Services S.A.                         |
| Fund Manager                 | amandea Vermögensverwaltung AG                               |
| Co-Fondsmanager              | Altruid Systems Limited                                      |
| Countries of distribution    | AT,DE,LU   |
| Bloomberg ID                 | AMKHYBB LX   |

## Fee Structure

|                             |  |
|-----------------------------|--|
| Subscription fee            | none   |
| Redemption fee              | none   |
| Management fee              | up to 0.25 % p.a., min. 750 EUR per month        |
| Custodian fee               | up to 0.06 % p.a., min. 400 EUR p.M. (excl. VAT) |
| Investment advice allowance | none   |
| Fund manager fee            | up to 1.79 % p.a.                                |
| Switching fee               | none   |
| Placement agent fee         | none   |
| Performance fee             | see prospectus                                   |

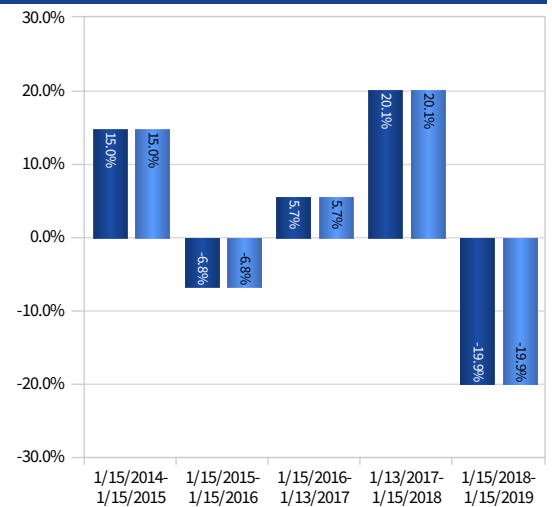
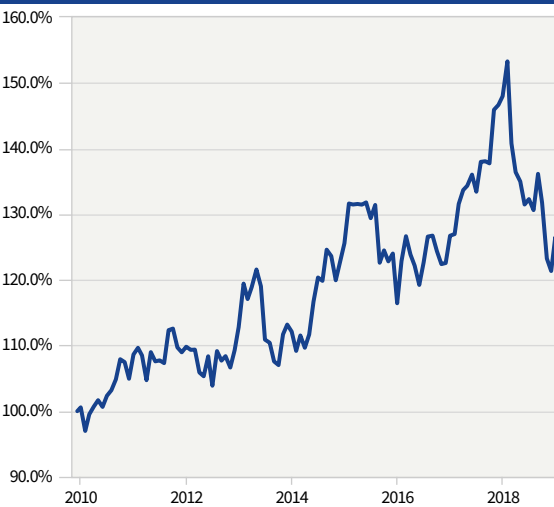
## Fund Features

To achieve the investment objectives, the sub-fund assets are globally invested in listed standard futures. Futures contracts may be, for example, shares and recognised financial indices under article 44 of the Law of 17 December 2010, articles 8 and 9 of the Grand Ducal Regulation of 8 February 2008 and as per the CSSF 14/592 circular, in addition to bonds, currencies and interest on the capital markets. It is also possible to invest in pensions, money market instruments, overnight deposits and time deposits, as well as in shares and structured products on all permissible assets. In this regard, the fund management operates a systematically quantitative trading system, which trades a widely diversified portfolio comprising numerous futures markets, for a maximum of 20% of the fund assets. The strategy is applied largely without any changes to various assets, time cycles, quotas and currencies in order to enable wide diversification within the system portfolio.

## Ratio per 1/15/2019

|                                      |              |
|--------------------------------------|--------------|
| Share Price                          | 122.76 EUR   |
| Subscription price                   | 122.76 EUR   |
| Redemption price                     | 122.76 EUR   |
| Equity Participation rate            | 0.00 %       |
| Net asset value                      | 11.00 M. EUR |
| Share Class                          | 2.23 M. EUR  |
| Shares                               | 18,143.331   |
| TER (prior FY)                       | 5.13 %       |
| TER excl. performance fee (prior FY) | 2.85 %       |
| TOR (prior FY)                       | 2.00 %       |
| Last distribution date               | 11/30/2018   |
| Amount distributed                   | 0.00 EUR     |

## Performance



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■ gross performance ■ net performance

Explanations and modeling; assumption: an investor wishes to purchase units for EUR 1,000.00. With a maximum sales charge of 0,00%, the investor has to pay EUR 1.000,00. The gross performance (BVI method) includes all costs incurred at the fund level, the net performance also includes the sales charge; additional costs may be incurred at the investor level (e.g. custody costs). Since the sales charge is only levied in the first year, the net/gross amount shown is different only in this year. Past performance is not a reliable indicator of future performance.

## Gross Performance amandea - ALTRUID HYBRID B

| Period                        | Performance cumulated | Performance annualised | Volatility | VaR (95%) | Sharpe Ratio |
|-------------------------------|-----------------------|------------------------|------------|-----------|--------------|
| Previous day                  | 0.14 %                |                        |            |           |              |
| 1 Month                       | -0.38 %               |                        | 15.37 %    | 6.81 %    | -0.26        |
| 3 Months                      | -0.98 %               |                        | 12.28 %    |           | -0.29        |
| 6 Months                      | -8.04 %               |                        | 12.28 %    |           | -1.21        |
| Year to Date                  | -2.90 %               |                        | 18.60 %    |           | -2.40        |
| 1 Year                        | -19.93 %              |                        | 12.65 %    |           | -1.55        |
| 3 Years                       | 1.66 %                | 0.55 %                 | 11.11 %    |           | 0.08         |
| 5 Years                       | 8.98 %                | 1.73 %                 | 10.33 %    |           | 0.20         |
| since first price calculation | 22.78 %               | 2.28 %                 | 10.24 %    |           | 0.25         |

## Performance Data amandea - ALTRUID HYBRID B

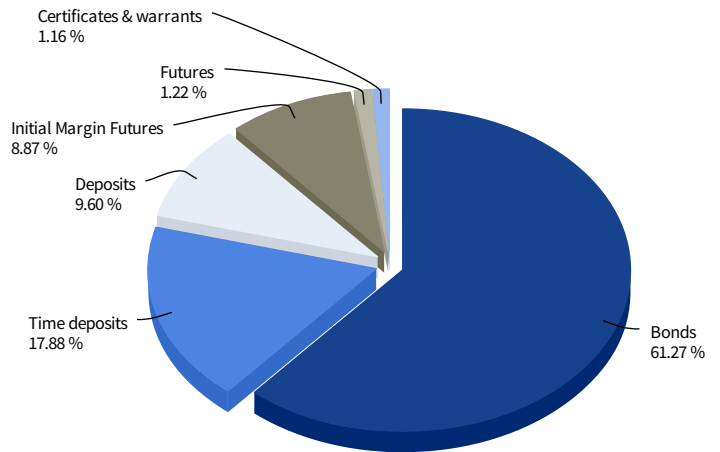
| Period                | gross performance | net performance |
|-----------------------|-------------------|-----------------|
| 1/15/2018 - 1/15/2019 | -19.93 %          | -19.93 %        |
| 1/13/2017 - 1/15/2018 | 20.15 %           | 20.15 %         |
| 1/15/2016 - 1/13/2017 | 5.68 %            | 5.68 %          |
| 1/15/2015 - 1/15/2016 | -6.76 %           | -6.76 %         |
| 1/15/2014 - 1/15/2015 | 14.97 %           | 14.97 %         |

## Portfolio structure

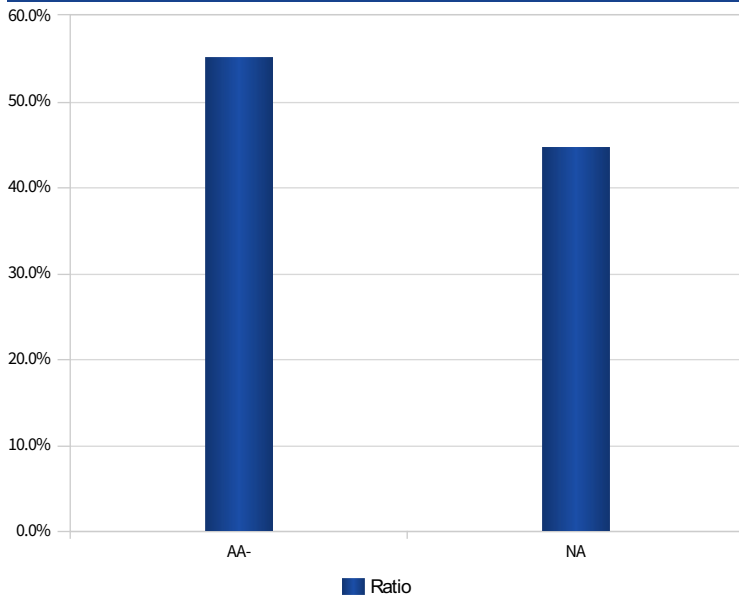
### Top 10 Holdings

| Name of security   | Ratio   |
|--|---------|
| EUR Time deposits -0.44% 11.01.19/18.01.19                   | 18.18 % |
| Nordrhein-Westfalen, Land Landesch.v.13(20) R.1279           | 14.15 % |
| Hamburg, Freie und Hansestadt Land.Schatzanw. Aus.3 v.14(21) | 14.14 % |
| Nordrhein-Westfalen, Land Med.T.LSA v.17(22) Reihe 1449      | 10.95 % |
| Nordrhein-Westfalen, Land Landesch.v.14(21) R.1339           | 9.29 %  |
| Berlin, Land Landesch.v.2015(2020)Ausg.470                   | 9.19 %  |
| Bundesländer Ländersch.Nr.48 v.2015(2020)                    | 4.60 %  |
| Initial Margin USD   | 3.19 %  |
| Initial Margin EUR   | 2.81 %  |
| KRW Deposits   | 2.35 %  |

### Breakdown Asset Allocation



### Bond rating\*



\* S&P-Rating

### Bond Ratios

| Ratio                    | Bond Assets | Net asset value |
|--------------------------|-------------|-----------------|
| Interest rate            | 0.71 %      | 0.36 %          |
| Return                   | -0.27 %     | -0.17 %         |
| Yield to Maturity        | -0.28 %     | -0.15 %         |
| Time To Maturity year(s) | 2.43        | 1.51            |
| Duration                 | 2.42        | 1.72            |
| Modified duration        | 2.42        | 1.73            |

### Monthly Performance

| Month     | 2019 | 2018    |
|-----------|------|---------|
| January   |      | 3.58 %  |
| February  |      | -8.16 % |
| March     |      | -3.10 % |
| April     |      | -1.04 % |
| May       |      | -2.60 % |
| June      |      | 0.62 %  |
| July      |      | -1.26 % |
| August    |      | 4.23 %  |
| September |      | -3.23 % |
| October   |      | -6.45 % |
| November  |      | -1.54 % |
| December  |      | 4.20 %  |

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**Conceptual Definitions:**

TIS: Taxable Income per Share - TIS-Ratio (Taxable Income per Share - Ratio): Percentage of interest-bearing assets in the fund - TER: Total expense Ratio (incl. Performance Fee) - TOR: Turnover Rate: Frequency of portfolio turnover in the period (figure may be negative under certain circumstances) - VaR (Value at Risk): risk measure for the maximum loss under a given probability for a given holding period - prior FY: prior fiscal year - order of Lipper Rating: consistent return / preservation / expense / total return

**Standard & Poor's:**

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