

# ENHANCED INTELLIGENCE Strategy ("EI")

FOR QUALIFIED INVESTORS ONLY | FACTSHEET FEBRUARY 2020

## The Company

QCAM Currency Asset Management AG is an independent Asset Management company based in Zug/Switzerland. The company was incorporated in 2005 by some very experienced investment specialists with primary activities in Currency Management.

As of today, Currency Overlay and FX Best Execution Services, Optimized Liquidity Management and award winning systematic FX/CTA-Investment strategies are the core competencies of QCAM. Institutional clients of QCAM are pension funds, family offices, investment funds, NGO's and corporate clients for which the company currently manages assets in excess of USD 5bn.

QCAM is regulated in Switzerland by the Swiss Financial Market Supervisory Authority FINMA and in the US by the Securities and Exchange Commission SEC.

## The Company - Keyfacts

Location	Switzerland
Inception	2005
Regulators	FINMA / SEC
AUM	USD ~5bn

## The Strategy

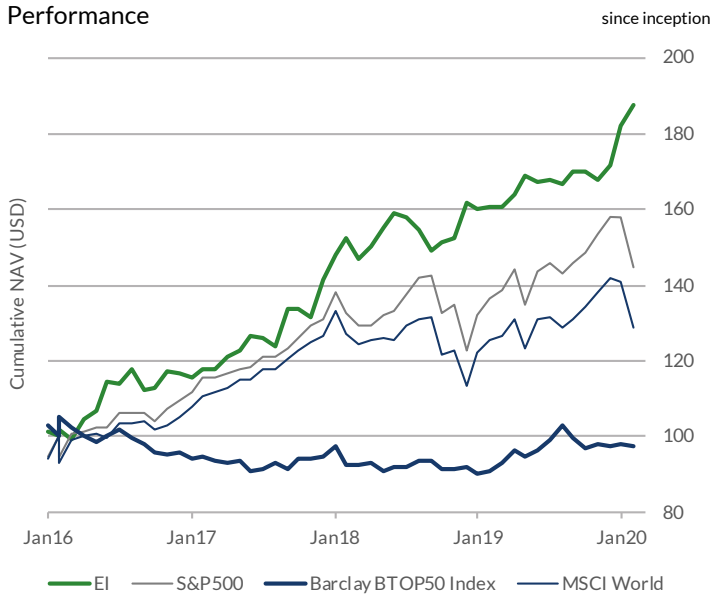
The Enhanced Intelligence Program ("EI") is a combination of five alpha generating QCAM strategies, designed to achieve superior risk-adjusted returns with the inherent benefits of multi strategy investing.

The multi strategy portfolio benefits from diversification across asset classes, trading frequencies, different economic theories and financial market patterns offering investors an all-weather portfolio. The Enhanced Intelligence Multi Strategy portfolio offers investors an enhanced risk return ratio when compared to the Systematic Intelligence Strategy.

## Markets traded:

Currencies	21	Commodities	19	Rates	18
Equities	24	Metals	3	Volatility	2

## Performance



## Statistics

Year-to-date	9.18%	Alpha to S&P500	1.46
Since inception	87.63%	Volatility	9.88%
Annualized Return	16.30%	Down volatility	4.49%
Rolling 12-month	16.91%	Sharpe Ratio	1.59
Avg. Win. Month	2.88%	Skewness	0.43
Win. Months	64.00%	Kurtosis	0.09
Beta to S&P500	-0.19	Sortino Ratio	3.70
Worst drawdown	-6.08%	VaR Historical	-3.58

## Net Performance Metrics

	EI	S & P	MSCI World	BTOP50
February	2.96%	-8.41%	-8.59%	-0.34%
Total Return	87.63%	44.53%	26.40%	-3.62%
Annualised Return	16.30%	9.24%	5.78%	-0.88%
YTD Return	9.18%	-8.56%	-9.21%	-0.05%
Volatility	9.88%	12.12%	11.79%	7.02%
Sharpe Ratio	1.59	0.79	0.49	-0.13

## Historical performance Enhanced Intelligence vs. S&P

		Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2020	EI	6.05%	2.96%											9.18%
	S&P	-0.16%	-8.41%											-8.56%
2019	EI	-0.87%	0.17%	0.23%	2.11%	2.78%	-0.94%	0.41%	-0.55%	1.67%	0.16%	-1.19%	2.26%	6.32%
	S&P	7.87%	2.97%	1.79%	3.93%	-6.58%	6.89%	1.31%	-1.81%	1.72%	2.04%	3.40%	2.86%	28.85%
2018	EI	4.73%	2.85%	-3.63%	2.60%	3.02%	2.57%	-0.76%	-1.85%	-3.58%	1.41%	0.56%	6.11%	14.36%
	S&P	5.62%	-3.89%	-2.69%	0.27%	2.16%	0.48%	3.60%	3.03%	0.43%	-6.94%	1.79%	-9.18%	-6.24%
2017	EI	-0.99%	2.08%	-0.09%	2.98%	1.34%	2.88%	-0.25%	-1.78%	8.21%	-0.10%	-1.80%	7.50%	21.22%
	S&P	1.79%	3.72%	-0.04%	0.91%	1.16%	0.48%	1.93%	2.22%	2.81%	0.98%	5.62%	-3.89%	19.41%
2016	EI	1.25%	0.84%	-2.76%	5.58%	1.97%	7.32%	-0.65%	3.14%	-4.61%	0.54%	3.92%	-0.49%	16.59%
	S&P	-5.07%	-0.41%	6.60%	0.27%	1.53%	0.09%	3.56%	-0.12%	-0.12%	-1.94%	3.42%	1.82%	9.55%

Based on live results net of underlying strategy fees.

## Key Facts

Investment Manager	QCAM Currency Asset Management AG
Strategy	Multi Strategy CTA
Asset Class	Equities/Rates/Commodities/Volatility/FX
Target Volatility / Target Return	10-12% / 12-16%
Included QCAM Strategies	5
Eligibility	Qualified Purchasers
Average Holding Period	2-40 days depending on strategy
Capacity	USD 2000 mln

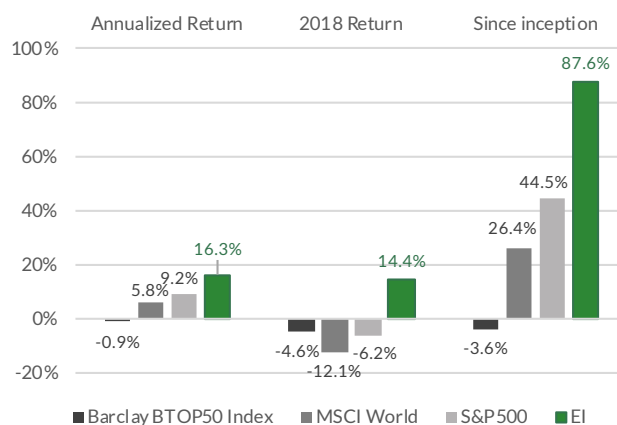
Inception date	January 2016
Margin to Equity	30%
Liquidity	Daily
Management Fee	1%
Performance Fee	20%
High Watermark	Yes
Available via Managed Account	Yes
Available via Fund	In Preparation

## Performance Index Comparison

since inception

	Enhanced Intelligence (EI)	S&P 500	PIMCO Corp Bond Index
Last Month	2.96%	-8.41%	0.61%
Year to Date	9.18%	-8.56%	2.85%
12 Month RoR	16.91%	6.08%	11.23%
36 Month RoR	59.22%	24.96%	9.21%
Total Return	87.63%	44.53%	14.07%
Average RoR	16.30%	9.24%	3.21%
Sortino Ratio	3.7	1.04	1.24
Max Drawdown	-6.08%	-13.97%	-8.81%
Std. Deviation	9.88%	12.12%	4.19%
Down. Deviation	4.49%	11.02%	2.86%
VaR Historical	-3.58	-6.94	-2.04

## Annualized Return



## Systematic Strategy Awards



Winner  
Newcomer  
CTA



Winner



Winner



Best sub-100  
Hedge



Most Innovative FX  
Trading Strategy  
(3years):  
SteppenWolf SWARM



Best Performing Fund  
over 5 years (2018)



Shortlisted in the cat.:  
CTAs over USD 100mln

### Important disclosure and information about strategy risks:

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An investment in the strategy is speculative and involves a high degree of risk. The portfolio, which will be managed by QCAM Currency Asset Management, may not be diversified across a wide range of industries or securities and this lack of diversification may result in higher risk. It is expected that leverage will be employed in the portfolio, which can make investment performance volatile. An investor should not consider making an investment, unless he is prepared to lose all or a substantial portion of his investment. The fees and expenses which will be charged in connection with this investment may be higher than the fees and expenses of other investment alternatives and may offset profits. Moreover, the past performance of the investment team should not be construed as an indicator of future performance.