

KLS Niederhoffer Smart Alpha UCITS Fund

Estimated through 29-Oct-21

Performance by Sector and System (Net Numbers)

	Net Profit	Fixed Income	FX
Jan-21	-2.5%	-1.1%	-1.4%
Feb-21	4.6%	6.0%	-1.4%
Mar-21	4.4%	2.9%	1.5%
Apr-21	-3.7%	-2.0%	-1.7%
May-21	0.7%	-0.7%	1.4%
Jun-21	0.4%	1.4%	-1.0%
Jul-21	3.4%	4.2%	-0.9%
Aug-21	-1.7%	-0.4%	-1.3%
Sep-21	0.6%	0.2%	0.4%
Oct-21	-0.5%	0.4%	-0.9%
Nov-21			
Dec-21			
YTD	5.4%	10.8%	-5.2%

	US Fixed Income	European Fixed Income	European FX	Asian FX	Other FX
Jan-21	0.5%	-1.6%	-1.0%	-0.2%	-0.2%
Feb-21	2.4%	3.6%	-0.8%	-0.1%	-0.5%
Mar-21	3.0%	-0.2%	0.8%	0.5%	0.2%
Apr-21	-1.3%	-0.8%	-0.3%	-1.0%	-0.4%
May-21	-0.3%	-0.4%	1.1%	0.3%	0.1%
Jun-21	2.0%	-0.6%	0.4%	-1.4%	0.0%
Jul-21	3.1%	1.1%	0.1%	-0.6%	-0.3%
Aug-21	-0.4%	-0.0%	-1.1%	-0.4%	0.2%
Sep-21	-0.2%	0.4%	0.9%	-0.5%	-0.1%
Oct-21	0.2%	0.2%	-1.9%	1.1%	-0.0%
Nov-21					
Dec-21					
YTD	9.2%	1.7%	-1.9%	-2.2%	-1.1%

	Jan-21	Feb-21	Mar-21	Apr-21	May-21	Jun-21	Jul-21	Aug-21	Sep-21	Oct-21	Nov-21	Dec-21	Total
< 1 Day Strategies	-0.5%	-0.3%	0.0%	-0.5%	0.5%	-0.2%	-0.3%	0.2%	0.0%	-0.4%			-1.5%
1-5 Day Contrarian	0.3%	-0.3%	1.1%	-0.7%	0.6%	-0.4%	1.2%	0.3%	-0.6%	0.1%			1.6%
1-5 Day Momentum	-1.8%	2.2%	0.2%	-1.6%	0.4%	0.8%	1.4%	-0.8%	-0.3%	-0.4%			0.2%
5-10 Day Contrarian	-0.0%	-0.1%	-0.1%	0.2%	-0.0%	-0.2%	-0.2%	-0.0%	-0.0%	-0.0%			-0.4%
5-10 Day Momentum	-0.1%	0.1%	0.1%	-0.1%	-0.0%	-0.3%	-0.2%	-0.1%	-0.0%	-0.0%			-0.6%
Hybrid & Machine Learning	-0.4%	2.9%	3.1%	-1.1%	-0.7%	0.7%	1.5%	-1.3%	1.4%	0.2%			6.3%
Volatility	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%			0.0%
Total Net Profit	-2.5%	4.6%	4.4%	-3.7%	0.7%	0.4%	3.4%	-1.7%	0.6%	-0.5%			5.4%

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