

HFR Index Factsheet
HFRI-I Liquid Alternative UCITS Event Driven Index
2008-01 to 2024-01



Index Publisher: HFR, Inc.
Methodology: Equal Weighted
Geography: Other: Global

Bloomberg: HFR<GO>
Ticker: HFRILED
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Inception: 2008-01-01
Factsheet published on: 2024-02-23
Currency: USD

STRATEGY DESCRIPTION

The HFRI-I Liquid Alternative UCITS Event Driven Index is designed to be representative of the composition of the UCITS-compliant alternative investments employing Event Driven strategies. The underlying constituents are equally weighted and rebalanced on a quarterly basis.

FUND PERFORMANCE

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2024	(0.44)	-	-	-	-	-	-	-	-	-	-	-	(0.44)
2023	0.61	(0.61)	(0.84)	(0.44)	(2.67)	1.21	0.63	0.68	0.23	(1.24)	2.17	1.38	1.01
2022	(0.91)	0.31	(0.28)	(0.80)	(1.67)	(1.56)	0.74	1.53	(1.24)	(0.26)	(0.17)	0.32	(3.95)
2021	0.53	1.79	(0.41)	2.01	0.22	(0.06)	(1.29)	1.27	(0.20)	0.37	(0.32)	0.30	4.24
2020	(0.11)	(2.00)	(9.57)	5.15	1.01	0.17	1.08	0.51	0.06	0.56	3.37	2.08	1.59
2019	1.68	0.27	0.91	1.25	(0.98)	0.02	0.43	(0.91)	(0.25)	0.23	0.55	1.11	4.36
2018	0.02	(0.03)	(1.46)	0.40	1.11	0.68	(0.54)	(0.05)	0.33	(0.75)	(0.07)	(1.05)	(1.42)
2017	0.23	0.54	0.13	0.76	0.34	0.45	0.03	(0.63)	0.10	0.37	(0.86)	1.15	2.61
2016	(1.16)	(0.28)	1.07	(0.12)	1.01	(0.56)	0.86	0.79	0.49	(0.06)	0.63	1.11	3.81
2015	0.16	1.50	0.19	(0.18)	1.27	(1.38)	(0.01)	(1.80)	(2.04)	0.65	(0.17)	(0.55)	(2.42)
2014	0.15	0.90	(0.43)	(0.27)	0.39	0.68	(0.68)	0.40	(0.77)	(1.33)	1.10	0.29	0.39
2013	(0.07)	1.31	0.75	0.38	0.83	(1.17)	0.93	(0.01)	0.77	0.49	0.59	0.69	5.60
2012	0.75	1.23	0.26	(0.13)	(0.45)	(0.45)	0.26	0.06	(0.37)	(1.14)	0.69	1.50	2.20
2011	0.19	0.34	0.02	(0.13)	(0.21)	(0.62)	(0.93)	(1.61)	(0.08)	0.48	0.31	0.42	(1.82)
2010	0.07	0.36	0.32	0.29	(0.11)	0.18	0.24	0.37	0.06	(0.35)	0.09	0.56	2.08
2009	(0.53)	(0.14)	0.49	0.00	0.26	(0.17)	(0.15)	0.22	0.25	(0.09)	0.13	1.00	1.26
2008	(0.20)	0.18	(0.12)	(0.01)	0.03	(0.23)	(0.22)	(0.12)	(0.93)	(0.79)	(0.10)	0.80	(1.71)

BENCHMARKS

B1 - HFRI Fund Weighted Composite Index

Risk/Return	Index	B1	B2	B3
Geo. Avg. Monthly	0.09	0.32	0.17	0.79
Std. Deviation	1.14	1.89	1.56	4.67
High Month	5.15	5.86	3.91	12.82
Low Month	(9.57)	(9.08)	(7.63)	(16.80)
Annualized Return	1.05	3.91	2.04	9.89
Annualized Stdev	3.96	6.56	5.41	16.18
Risk Free Rate	0.95	0.95	0.95	0.95
Sharpe Ratio	0.04	0.47	0.23	0.61
% of Winning Months	58.03	62.18	62.69	66.84
Max Drawdown	11.48	20.05	20.11	46.39

B2 - HFRI Fund of Funds Composite Index

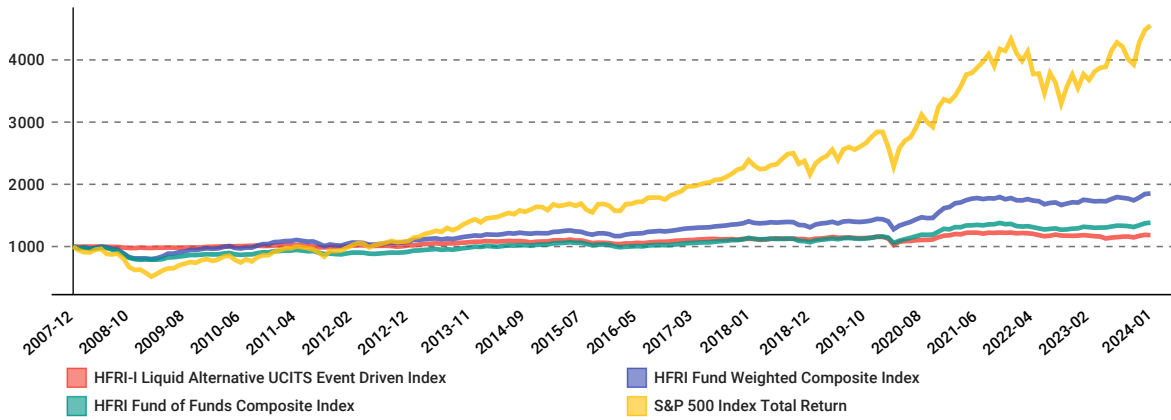
Regression	B1	B2	B3
Alpha	(0.05)	0.00	(0.03)
Beta	0.42	0.50	0.13
R-Squared	0.47	0.47	0.29
Correlation	0.69	0.68	0.54
Up Alpha	0.04	(0.09)	(0.03)
Up Beta	0.35	0.57	0.13
Up R-Squared	0.24	0.30	0.16
Down Alpha	0.08	0.04	0.07
Down Beta	0.49	0.50	0.15
Down R-Squared	0.37	0.32	0.14

B3 - S&P 500 Index Total Return

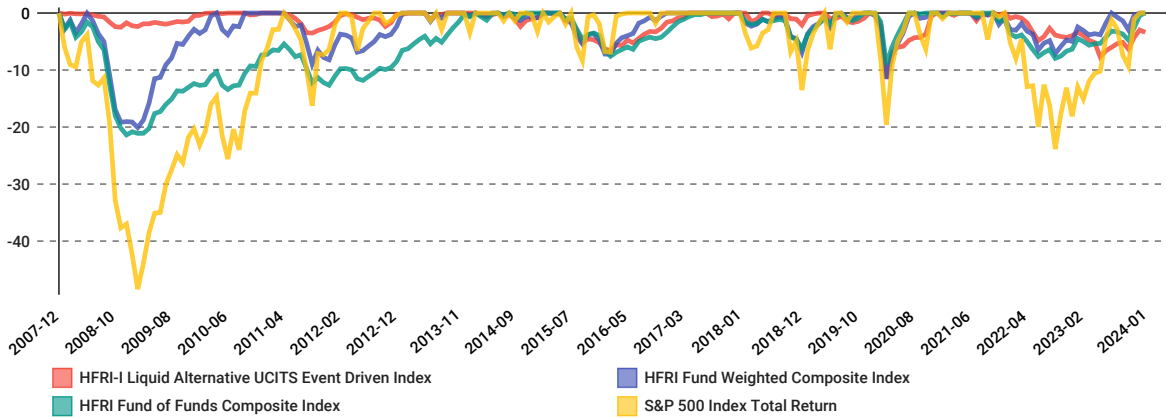
Returns	Index	B1	B2	B3
1 Month	(0.44)	0.44	0.78	1.68
3 Month	3.12	6.33	5.34	16.01
6 Month	2.77	3.20	3.61	6.43
1 Year	(0.04)	5.78	5.04	20.82
2 Year Ann.	(1.27)	3.09	2.04	5.30
3 Year Ann.	0.05	4.25	2.74	10.99
5 Year Ann.	0.98	6.48	4.77	14.30
7 Year Ann.	1.07	5.43	4.11	13.38
10 Year Ann.	0.93	4.69	3.37	12.61
Since Inception	1.05	3.91	2.04	9.89

VAMI - GROWTH OF 1000

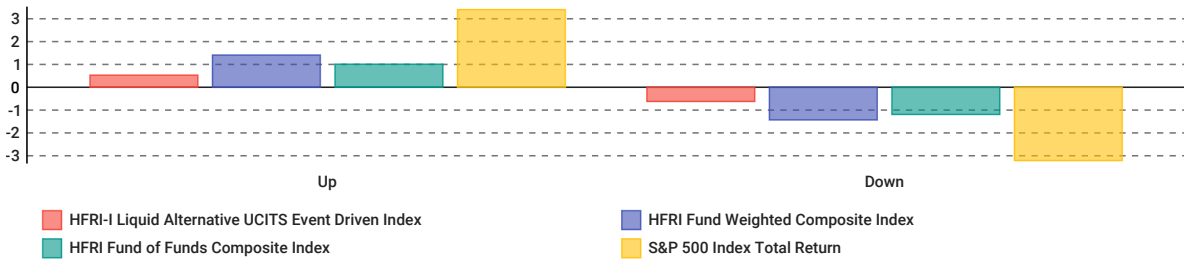
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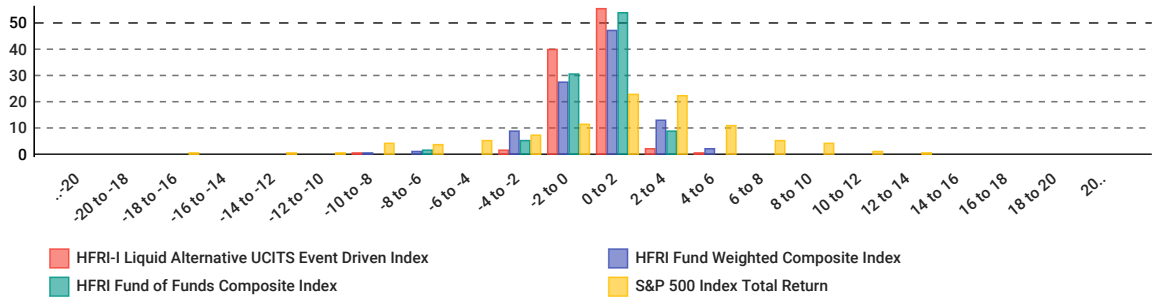
PEAK TO TROUGH DRAWDOWN



UP CAPTURE/DOWN CAPTURE



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