

# THE IQS FUTURES FUND



30th June 2017

PRICE: US\$158.25

JUNE: +1.60%

2017: -19.00%

FUND NAME  
The IQS Futures Fund

DOMICILE  
Cayman Islands

REGULATOR  
CIMA

CURRENCY  
US Dollars

DEALING  
Monthly

INVESTMENT MANAGER  
IQS Funds Limited

ADMINISTRATOR  
Quintillion Limited

TRADING ADVISOR  
IQS Capital Management Limited

PRINCIPAL BROKER  
ED&F Man

AUDITORS  
KPMG

MANAGEMENT FEE  
2% per annum

PERFORMANCE FEE  
25%

DISTRIBUTORS  
Rudolf Wolff Limited  
+44 20 3053 3710  
mgill@rudolfwolff.com  
Satori Consultancy  
+603 6206 2939  
neil@satoriconsultancy.com

MINIMUM INVESTMENT  
US\$100,000 direct  
US\$10,000 via portfolio bonds

BLOOMBERG CODE  
IQSFUTU KY

DEALING CODES  
ISIN KYG4938M1033  
CUSIP G4938M 103

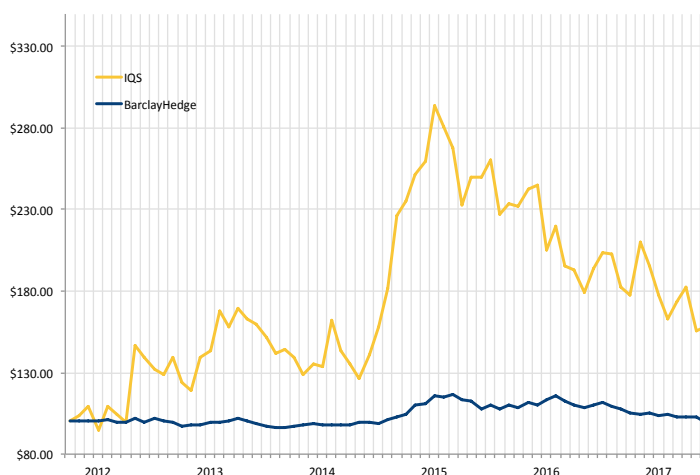
CONTACT  
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IQS Capital Management Limited trades a diversified portfolio of outright futures contracts on the New York and Chicago futures exchanges, employing the IQS Diversified Program, a proprietary mathematical trading program. Over 20 years the Program has achieved a mean annual rate of return of nearly 30%, a track record whose quality and longevity are almost unprecedented in the managed futures sector.

Since its performance is not correlated with asset classes such as bonds and equities it can simultaneously enhance the return and reduce the volatility of any conventional investment portfolio.

The IQS Futures Fund, which was launched in November 2011, was ranked 3rd best performing CTA fund in the Prequin Hedge Fund Report 2015 and was named best open-ended fund in the Corporate LiveWire- BarclayHedge Global Fund Awards 2015.

## IQS v MANAGED FUTURES



The IQS Futures Fund trades 14 liquid futures markets

- BRITISH POUND
- CANADIAN DOLLAR
- JAPANESE YEN
- TREASURY BONDS
- GOLD
- CRUDE OIL
- NATURAL GAS
- COFFEE
- COPPER
- COTTON
- SOYBEAN OIL
- SOYBEANS
- SUGAR
- WHEAT

## IQS TRACK RECORD %

|      | Jan   | Feb   | Mar   | Apr   | May   | Jun   | Jul   | Aug   | Sep   | Oct   | Nov   | Dec   | Year  |
|------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 2017 | -9.3  | -8.0  | 6.5   | 5.0   | -14.7 | 1.6   |       |       |       |       |       |       | -19.0 |
| 2016 | -16.0 | 7.0   | -10.9 | -1.5  | -7.1  | 8.0   | 5.2   | -0.3  | -9.9  | -2.9  | 18.4  | -7.0  | -20.2 |
| 2015 | 13.4  | -4.5  | -4.5  | -13.3 | 7.5   | 0.1   | 4.1   | -12.7 | 2.8   | -0.7  | 4.4   | 1.0   | -5.7  |
| 2014 | -1.7  | 21.5  | -11.5 | -5.6  | -6.7  | 11.7  | 12.0  | 14.9  | 24.5  | 4.1   | 6.8   | 3.2   | 91.2  |
| 2013 | 2.9   | 17.1  | -5.9  | 7.2   | -3.7  | -1.9  | -5.1  | -6.4  | 1.7   | -3.3  | -7.6  | 5.0   | -2.6  |
| 2012 | -13.7 | 15.5  | -4.5  | -4.3  | 46.7  | -4.8  | -5.4  | -2.6  | 8.3   | -10.7 | -3.9  | 16.7  | 27.3  |
| 2011 | -20.7 | -5.3  | -18.1 | 33.3  | -39.2 | -22.3 | 6.4   | -2.1  | 42.1  | -37.2 | 3.6   | 5.7   | -60.5 |
| 2010 | -0.7  | -20.1 | -4.7  | -20.5 | 34.0  | 32.5  | 27.0  | 21.6  | 18.5  | 19.3  | -28.0 | 50.7  | 153.4 |
| 2009 | -1.0  | -1.1  | -4.6  | -3.7  | 2.4   | -4.3  | -2.2  | -0.5  | 2.9   | -3.8  | 24.0  | -22.7 | -18.6 |
| 2008 | -4.7  | 25.7  | -32.9 | 0.7   | 5.2   | 6.1   | -21.9 | 12.7  | 13.4  | 27.8  | 2.1   | 3.1   | 21.2  |
| 2007 | 15.9  | -23.2 | -7.4  | 9.6   | -9.1  | 32.4  | 12.7  | -19.6 | 24.2  | 3.7   | 3.4   | 7.8   | 41.3  |
| 2006 | 12.9  | -24.3 | -12.9 | 52.0  | 25.2  | -23.8 | -13.9 | 12.4  | 17.7  | -15.3 | 39.6  | 1.5   | 47.6  |
| 2005 | -8.5  | 16.7  | -0.4  | 4.5   | 5.2   | -1.4  | -1.6  | 48.9  | 16.4  | -6.7  | 16.8  | 3.3   | 121.5 |
| 2004 | 19.9  | 15.1  | -5.9  | -5.7  | 14.5  | -22.3 | 2.3   | 21.8  | -11.6 | -3.6  | 13.1  | -10.5 | 17.2  |
| 2003 | 12.4  | 12.2  | -28.0 | 1.6   | 31.8  | -15.6 | -1.1  | -23.8 | 45.5  | 30.7  | -18.1 | -3.4  | 16.3  |
| 2002 | -17.2 | -5.3  | -22.1 | 31.9  | 2.8   | 52.9  | 20.4  | -7.6  | 15.5  | -7.0  | -3.9  | 6.0   | 54.0  |
| 2001 | 7.0   | 6.2   | 37.1  | -27.0 | -0.5  | 20.7  | 0.4   | -10.7 | 24.6  | -16.8 | -17.9 | -5.0  | -0.9  |
| 2000 | -2.4  | 5.4   | -28.8 | 20.4  | 11.7  | 3.5   | 3.3   | 6.3   | -19.7 | -0.9  | -0.7  | 12.7  | -0.3  |
| 1999 | -15.3 | 47.8  | -22.0 | 26.5  | -14.6 | 25.9  | 19.8  | 8.8   | 19.0  | -26.3 | 7.7   | 5.2   | 54.8  |
| 1998 | 0.3   | 7.8   | -24.2 | 16.1  | 13.7  | 14.8  | 16.7  | 30.0  | -14.5 | -14.5 | -12.6 | 14.9  | 38.1  |
| 1997 | 30.6  | 10.2  | -4.1  | -4.1  | -5.5  | -2.6  | 11.1  | -24.5 | 8.4   | 13.0  | 8.1   | 27.3  | 72.5  |
| 1996 | 1.6   | -36.8 | 18.2  | 25.0  | -15.7 | 46.9  | -37.3 | 0.3   | 16.3  | 68.2  | 1.2   | 5.8   | 54.8  |
| 1995 |       |       |       |       |       |       |       |       |       | -27.3 | 7.2   | 45.1  | 13.1  |

Performance data from November 2011 onwards reflects the actual performance of the IQS Futures Fund. Performance data to October 2011 reflects the actual performance of the IQS Diversified Program after deduction of all fees and expenses associated with investing in the IQS Futures Fund.

This material is provided for information purposes only and does not constitute an offer or a solicitation of an offer to buy or sell shares in the IQS Futures Fund.