

# THE IQS FUTURES FUND



30th June 2020

PRICE: US\$155.46

JUNE: -1.38%

2020: +13.60%

FUND NAME  
The IQS Futures Fund

DOMICILE  
Cayman Islands

REGULATOR  
CIMA

CURRENCY  
US Dollars

DEALING  
Monthly

INVESTMENT MANAGER  
IQS Funds Limited

ADMINISTRATOR  
US Bank Global Fund Services Ireland

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

BLOOMBERG CODE  
IQSFUTU KY

DEALING CODES  
ISIN KYG4938M1033  
CUSIP G4938M 103

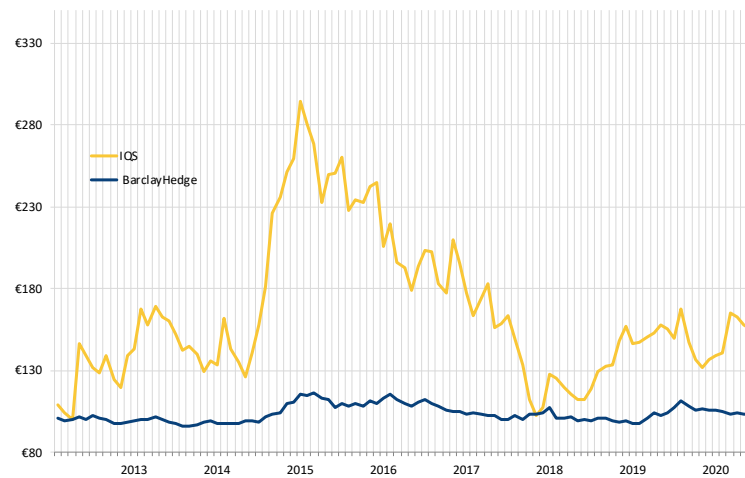
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IQS Capital Management Limited trades a diversified portfolio of outright futures contracts on the New York and Chicago futures exchanges, employing the IQS Diversified Program, a proprietary mathematical trading system. Over 20 years the Program achieved 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 was launched in November 2011 to provide investors with the opportunity to invest in the Program.

## 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  |
|------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 2020 | 1.4   | 1.4   | 17.3  | -1.2  | -3.3  | -1.4  |       |       |       |       |       |       | 13.6  |
| 2019 | -6.7  | 0.4   | 2.3   | 1.5   | 3.1   | -1.4  | -3.8  | 12.2  | -12.2 | -7.3  | -3.7  | 4.0   | -13.0 |
| 2018 | 19.2  | -1.6  | -4.6  | -3.7  | -3.1  | 0.6   | 5.6   | 9.2   | 2.5   | 0.2   | 11.2  | 6.2   | 46.9  |
| 2017 | -9.3  | -8.0  | 6.5   | 5.0   | -14.7 | 1.6   | 3.4   | -8.4  | -10.9 | -15.8 | -8.6  | 4.2   | -45.2 |
| 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.