

J8 Futures Fund wins four Top 10 CTA awards for 3-year performance

Morgan Hedge HEDGEweb has awarded four 36-months Top10 performance awards ending December 2017, and March, May, and June 2018 to the J8 Futures Fund (ISIN: MT7000006235).

Dr. Tillmann Sachs, CIO and Head of Research of J8 Capital Management LLP responding to the accolade, “We are absolutely thrilled to be among the best performing 3% of CTAs globally. These awards underpin our consistent and superior long-term performance capability in the CTA universe. We are now outperforming the CTA industry in the fourth year running.”

| | 2015 | 2016 | 2017 | 2018 YtD | Total |
|-----------------|-------|--------|-------|----------|--------|
| J8 Futures Fund | 7.62% | 5.92% | 2.23% | 2.34% | 19.26% |
| SG CTA Index | 0.03% | -2.85% | 2.48% | -4.67% | -5.08% |

Performance of the J8 Umbrella Funds SICAV plc – J8 Futures Fund (ISIN: MT7000006235) and the SG CTA Index from 31st December 2014 until 29th June 2018. Note: Past performance is not indicative for future performance. Source: Bloomberg LP and J8 Capital Management LLP.

The J8 Umbrella Funds SICAV plc – J8 Futures Fund is a Professional Investor Fund (PIF), domiciled in Malta and open to Qualifying Investors. The Fund launched on 29th November 2012 and has implemented the J8 Global Absolute Return Strategy since 1st January 2015, which is the reporting period for these performance awards. In the same period, the Fund outperformed the SG CTA Index by +24.34%.

The same investment strategy is now implemented in the UI – J8 Global Absolute Return UCITS Fund (ISIN: LU1604204997), which is domiciled in Luxembourg and was launched on 28th February 2018. The J8 Global Absolute Return UCITS Fund has been developed and launched specifically to assist with the strategic asset allocation of pension funds, endowment funds, and wealth-building portfolios to offer capital preservation, inflation protection, portfolio diversification, and capital appreciation. The fund is open to both institutional and retail investors.

The systematic J8 Global Absolute Return Strategy trades 20 of the most liquid global commodity markets, G10 currencies, and North American and German government bonds only with no equity exposure whatsoever. The strategy is therefore uncorrelated to equity markets and is a natural diversifier for portfolios with equities. It uses price trends, interest rate differentials, roll yields and inventories to generate signals for long and short positions. This allows the strategy to take advantage of long-term price trends and market inefficiencies in rising and falling markets and provide diversified absolute returns to the investor. The distinct commodity component allows investors to also profit from and hedge against rising inflation.

Dr. Tillmann Sachs: “With the end of quantitative easing, rise in interest rates, increasing inflation, and the threat of trade wars, we expect the equity and real estate rally to come to an end. Investment portfolios are repositioning. Our J8 Futures Fund and J8 Global Absolute Return UCITS Fund offer the logical alternative”.

ABOUT US

We believe that all investment portfolios benefit from the addition of systematic returns. We make systematic returns intuitive, understandable and accessible for everyone. Thereby we become an integral part of our investors' success.



How and Why

J8 Capital Management (“J8”) was founded on 13th January 2012 in London. We offer highly liquid, diversified, uncorrelated and cost-efficient systematic investment solutions. They focus on portfolio protection, attractive risk-adjusted returns and superior diversification benefits. Our solutions are derived from empirical observations and fundamental economic rationale. Our systematic investment process reduces behavioural bias as well as operational risk. We gain investment confidence through rigorous research, scientific strategy development and testing with long data histories.

Responsible Investment / ESG

J8 is a signatory of the United Nations Principles for Responsible Investment (UNPRI) and we incorporate environmental, social, and governance (ESG) factors in the investment strategy and process.

J8 Futures Fund

TOP 10 AWARD

CTA Universe

Ranked by
36 Months Total Return ending Dec 2017

#7

Based on Hedge Fund Data
from Morgan Hedge Database
as of 2018-03-01

MORGAN HEDGE AWARD

J8 Futures Fund

TOP 10 AWARD

CTA Universe

Ranked by

36 Months Total Return ending Mar 2018



Based on Hedge Fund Data
from Morgan Hedge Database
as of 2018-05-01

MORGAN HEDGE AWARD

J8 Futures Fund

TOP 10 AWARD

Systematic / Quantitative (CTA)

Ranked by

36 Months Total Return ending May 2018



Based on Hedge Fund Data
from Morgan Hedge Database
as of 2018-07-01

MORGAN HEDGE AWARD

J8 Futures Fund

TOP 10 AWARD

CTA Universe

Ranked by

36 Months Total Return ending Jun 2018



Based on Hedge Fund Data
from Morgan Hedge Database
as of 2018-08-01

MORGAN HEDGE AWARD