

Quantica Managed Futures Fund

October 2022

Description

The Quantica Managed Futures (QMF) UCITS Fund is a Luxembourg domiciled UCITS SICAV Fund that provides 100% participation in the Quantica Managed Futures Program, which is owned and operated by Quantica Capital. The QMF Program is a systematic investment strategy relying on proprietary quantitative models that aim to identify and take advantage of trend-following market inefficiencies in a diversified, liquid investment universe. The investment universe is composed of around 100 of the most liquid exchange-traded futures instruments and is globally diversified across equity indexes, government bonds, short-term interest rates, commodity markets and currencies.

While being actively managed, the Fund is not managed in reference to a benchmark index.

Monthly Net Returns (I3C-U Share Class)¹

| Year | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | YTD |
|------|--------|--------|--------|--------|--------|--------|--------|---------|--------|--------|--------|--------|--------|
| 2022 | -3.39% | 3.83% | 6.90% | 4.78% | -0.18% | 2.68% | -5.39% | 2.95% | 6.10% | 0.21% | | | 19.25% |
| 2021 | 1.50% | 8.19% | -1.41% | 2.90% | 1.39% | -3.85% | -0.10% | 0.77% | -4.28% | -3.51% | -0.66% | -2.57% | -2.28% |
| 2020 | 1.05% | -3.98% | -3.77% | 3.68% | -0.56% | 0.15% | 2.98% | 1.32% | -3.97% | -1.80% | 4.90% | 5.89% | 5.36% |
| 2019 | 4.91% | 0.37% | 7.62% | 2.47% | -1.49% | 6.73% | 4.11% | 4.36% | -0.67% | -1.36% | 1.54% | -0.67% | 31.10% |
| 2018 | 5.68% | -5.15% | -0.89% | -0.11% | -2.99% | 0.91% | 1.42% | 3.27% | -1.96% | -7.50% | 2.32% | 2.85% | -2.90% |
| 2017 | -0.28% | 3.72% | 0.19% | 1.63% | 2.13% | -3.92% | 1.16% | 2.49% | -3.08% | 3.93% | 2.04% | 1.12% | 11.36% |
| 2016 | 5.85% | 3.62% | -2.85% | 0.53% | -0.56% | 5.75% | 0.08% | -2.61% | 0.49% | -2.82% | -0.65% | 1.97% | 8.61% |
| 2015 | | | | | | | | -6.55%* | 2.31% | -1.52% | -0.16% | -4.24% | -9.98% |

* The August 2015 performance has been calculated since the share class launch.

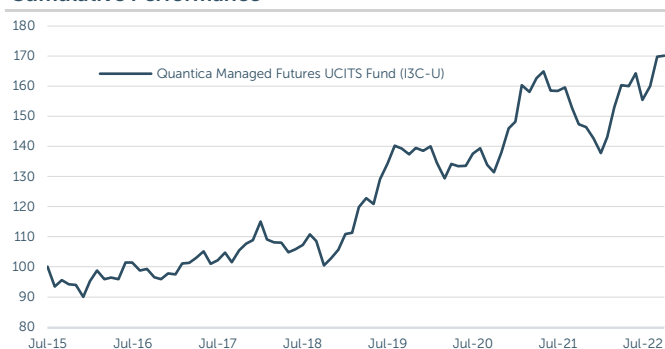
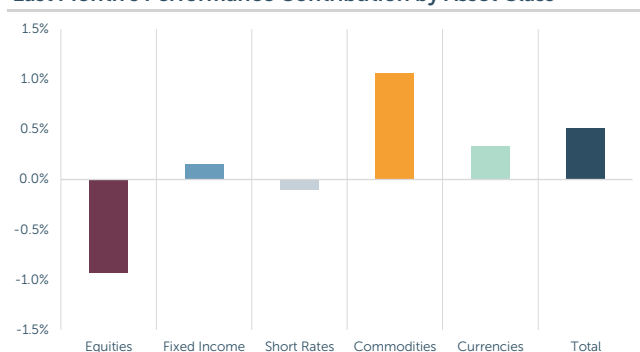
Performance and Risk Statistics¹

Performance

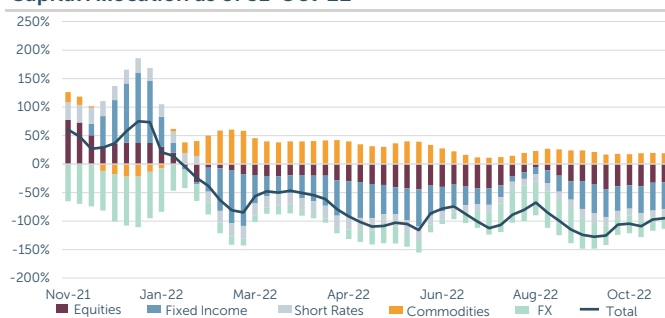
| | |
|------------------------------|--------|
| Last Month | 0.21% |
| Year-to-Date 2022 | 19.25% |
| Inception-to-Date | 70.15% |
| Last 12 months | 15.41% |
| 3Y annualized | 7.39% |
| Inception-to-Date annualized | 7.61% |

Risk Indicators

| | |
|--|---------|
| Volatility | 11.70% |
| Maximum Drawdown | -16.42% |
| Sharpe Ratio (risk free rate = 0%) | 0.65 |
| % of Positive Months | 57.47% |
| Absolute VaR (99%/20 day) ² | 5.12% |

Cumulative Performance¹Last Month's Performance Contribution by Asset Class³

Capital Allocation as of 31-Oct-22



Fixed Income and Interest Rates exposure shown as 10y duration equivalent.

Select Share Classes and Key Features

| Share Class | ISIN | Currency | Min. Sub. ⁵ | Launch Date |
|--------------------|--------------|----------|------------------------|---------------|
| I1C-U | LU1869435112 | USD | EUR 10'000 | 11 April 2019 |
| I1C-E | LU1869435039 | EUR | EUR 10'000 | 18 April 2019 |
| I1C-G | LU1869434818 | GBP | EUR 10'000 | 26 April 2018 |
| I1C-C | LU1869434909 | CHF | EUR 10'000 | 14 June 2017 |
| I3C-U ⁶ | LU1869435468 | USD | USD 5mn | 7 August 2015 |

Investment Management

| | |
|------------------|---|
| Name: | Quantica Capital AG |
| Address: | Freier Platz 10, CH-8200, Schaffhausen, Switzerland |
| Phone: | +41 (0)52 557 00 00 |
| Email: | info@quantica-capital.com |
| Homepage: | www.quantica-capital.com |

Fund Terms

| | |
|---|--|
| Strategy | Medium-Term Trend-Following |
| Fund AuM: | USD 148'000'000 |
| Quantica Managed Futures Program AuM: | USD 822'000'000 |
| Issuer / Manager: | Quantica UCITS Funds SICAV / Alma Capital Investment Management |
| Currencies: | USD, EUR, CHF, GBP |
| Fund inception: | 7 August 2015 |
| Quantica Managed Futures Program Inception: | 1 January 2005 |
| Subscription Cut-Off: | 3:00 p.m. CET (T-1) |
| Valuation Day (T): | Daily |
| NAV Publication: | Daily, published on a T+2 basis |
| Subscription Settlement: | T+4 |
| Redemption Settlement: | T+3 for USD share classes, T+4 for non-USD share classes |
| Depository, Administrator, Transfer Agent: | RBC Investor Services Bank S.A. |
| Registered Countries ⁴ : | Austria, Finland, France, Germany, Ireland, Italy, Luxembourg, Netherlands, Spain, Switzerland, UK |
| SRRI: | 5 |
| SFDR: | Article 6 |

Management Company

| | |
|------------------|--|
| Name: | Alma Capital Investment Management |
| Address: | 5, rue Aldringen, L-1118 Luxembourg, Grand-Duchy of Luxembourg |
| Phone: | +33 1 56 88 36 61 |
| Email: | info.investors@galmacapital.com |
| Homepage: | www.almacapital.com |

All information as of 31 October unless otherwise specified. Please refer to the website www.almacapital.com to find performances for other share classes. ¹ Source: Alma Capital Investment Management. The Fund's performance is shown net of all fund fees. Past performance is not a reliable indicator of future results. The performance shown up to and including 22 February 2019 is not that of the Fund but that of FundLogic Alternatives Quantica Managed Futures UCITS Fund, an Irish sub-fund which merged into the Fund on 25 February 2019. The I3C-U share class is closed to new subscriptions other than subsequent subscriptions by existing shareholders. ² Source: Alma Capital Investment Management. VaR is generated through Arkus Risk Services. The figure represents the current maximum loss anticipated with a 99% confidence level over a 20 day period. ³ Source: Alma Capital Investment Management. Based on internal valuation and settlement prices. Past performance is not a reliable indicator of future results. ⁴ Registered countries where at least one share class of the fund is registered. ⁵ Minimum Initial Subscription Amount in listed currency or equivalent. ⁶ The I3C-U share class is closed to new subscriptions other than subsequent subscriptions by existing shareholders. Please refer to the disclaimers at the end of this document.

Disclaimer

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