

# Quantica Managed Futures Focus Fund

October 2022



## Description

The Quantica Managed Futures (QMF) Focus 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, but excluding any commodity market exposure. 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 more than 60 of the most liquid exchange-traded futures instruments and is globally diversified across equity indexes, government bonds, short-term interest rates, and currencies.

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

## Monthly Net Return (I2C-U Share Class)<sup>1</sup>

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2022	-4.46%	0.15%	3.50%	5.18%	-0.79%	6.85%	-5.64%	4.86%	9.83%	-0.62%			19.25%
2021	0.35%	4.89%	-0.56%	0.50%	-0.20%	-3.59%	-0.01%	1.32%	-6.23%	-4.14%	0.63%	-0.57%	-7.79%
2020	1.27%	-4.54%	-5.75%	3.23%	0.32%	0.91%	2.77%	1.96%	-2.87%	-1.64%	4.43%	3.53%	3.06%
2019	4.45%	1.30%	8.54%	2.48%	-0.51%	7.05%	4.52%	4.70%	-0.22%	-1.80%	2.30%	-1.12%	35.97%
2018							-2.18%*	3.19%	-2.17%	-6.15%	2.59%	1.38%	-3.61%

\* The performance has been calculated since the launch of the I2C-U share class.

## Performance and Risk Statistics<sup>1</sup>

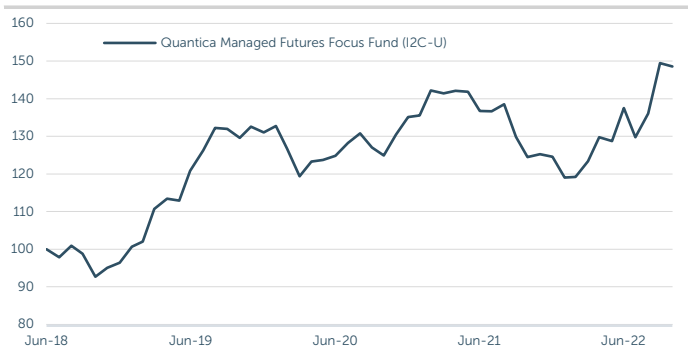
### Performance

Last Month	-0.62%
Year-to-Date 2022	19.25%
Inception-to-Date	48.52%
Last 12 months	19.31%
3Y annualized	4.66%
Inception-to-Date annualized	9.56%

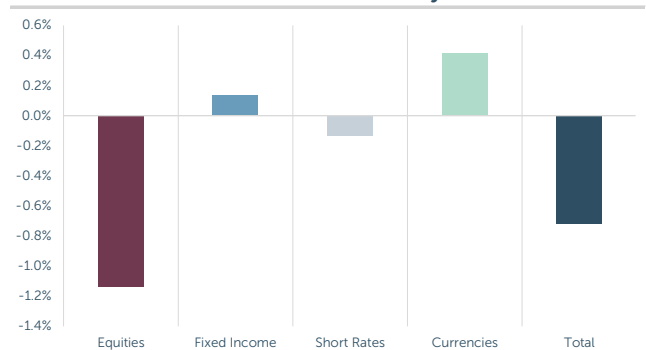
### Risk Indicators

Volatility	12.81%
Maximum Drawdown	-16.30%
Sharpe Ratio (risk free rate = 0.0%)	0.75
% of Positive Months	57.69%
Absolute VaR (99%/20 day) <sup>2</sup>	5.43%

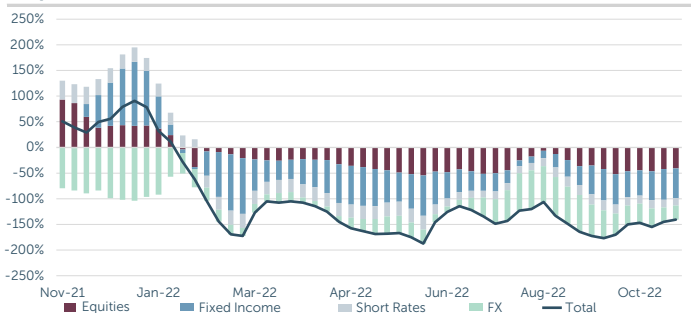
## Cumulative Performance<sup>1</sup>



## Last Month's Performance Contribution by Asset Class<sup>3</sup>



## 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. <sup>5</sup>	Launch Date
I1C-U	LU1825540146	USD	EUR 10'000	3 July 2018
I1C-E	LU1825540062	EUR	EUR 10'000	8 June 2021
I1C-C	LU1825540229	CHF	EUR 10'000	1 March 2021
I2C-U	LU1825540575	USD	USD 50mn	12 July 2018

## Investment Management

<b>Name:</b>	Quantica Capital AG
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<b>Email:</b>	info@quantica-capital.com
<b>Homepage:</b>	www.quantica-capital.com

## Fund Terms

<b>Strategy</b>	<b>Medium-Term Trend-Following</b>
Fund AuM:	USD 99'000'000
Quantica Managed Futures Program AuM:	USD 822'000'000
Issuer / Manager:	Quantica UCITS Funds SICAV / Alma Capital Investment Management
Currencies:	USD, EUR, CHF
Fund inception:	3 July 2018
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+4
Depository, Administrator, Transfer Agent:	RBC Investor Services Bank S.A.
Registered Countries <sup>4</sup> :	Austria, France, Germany, Ireland, Italy, Luxembourg, Switzerland, UK
SRRI:	5
SFDR:	Article 6

## Management Company

Alma Capital Investment Management
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All information as of 31 October unless otherwise specified. Please refer to the website [www.almacapital.com](http://www.almacapital.com) to find performances for other shares classes. <sup>1</sup> 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 Fund does not provide exposure to Quantica Managed Futures Focus Program and no representation is made that the Fund is likely to achieve returns similar to Quantica Managed Futures Focus Program track record. <sup>2</sup> 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. <sup>3</sup> Source: Alma Capital Investment Management. Based on internal valuation and settlement prices. Past performance is not a reliable indicator of future results. <sup>4</sup> Registered countries where at least one share class of the fund is registered. <sup>5</sup> Minimum Initial Subscription Amount in listed currency or equivalent. Please refer to the disclaimers at the end of this document.

## Disclaimer

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