

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 (I5C-CHF Share Class)¹

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2024	1.06%												1.06%
2023	-2.25%	2.66%	-8.78%	0.52%	1.15%	6.77%	-1.33%	-0.09%	3.94%	2.62%	-6.40%	-0.14%	-2.32%
2022	-4.58%	0.14%	3.35%	5.15%	-0.89%	7.17%	-6.08%	4.77%	10.32%	-0.82%	-5.76%	-1.87%	9.82%
2021										0.46%*	0.68%	-0.73%	0.40%

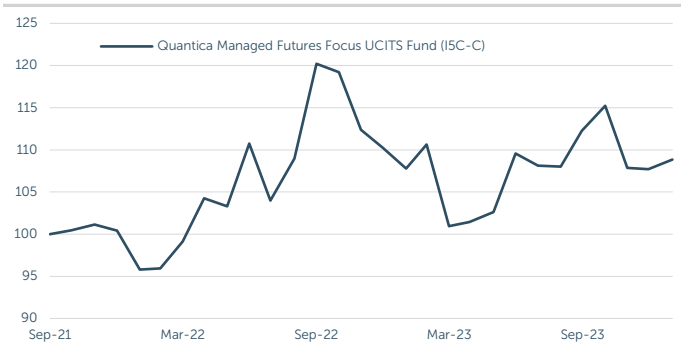
* The performance has been calculated since the launch of the I5C-C share class.

Past performance does not predict future returns. Performance is shown net of all fund fees.

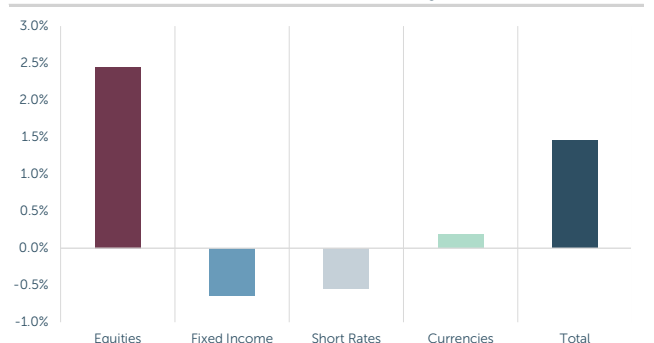
Performance and Risk Statistics¹

Performance	Risk Indicators
Last Month	Volatility
Year-to-Date 2024	Maximum Drawdown
Inception-to-Date	Sharpe Ratio (risk free rate = 0.0%)
Last 12 months	% of Positive Months
3Y annualized	Absolute VaR (99%/20 day) ²
Inception-to-Date annualized	

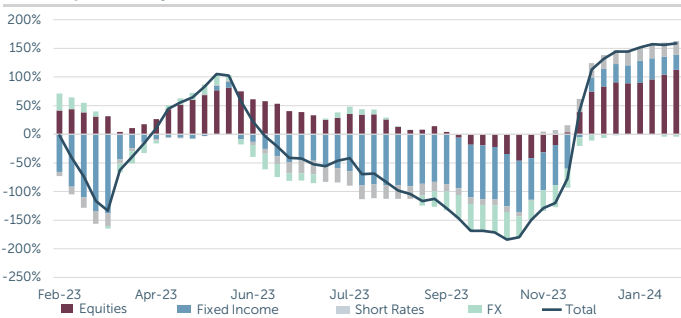
Cumulative Performance¹



Last Month's Performance Contribution by Asset Class³



Net Exposure by Asset Class in % (last 12 months)



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

Select Share Classes

Share Class	ISIN	Currency	Min. Sub. ⁵	Launch Date
I1C-U	LU1825540146	USD	EUR 10'000	30 September 2022
I1C-E	LU1825540062	EUR	EUR 10'000	20 June 2023
I1C-C	LU1825540229	CHF	EUR 10'000	1 March 2021
I2C-U ⁶	LU1825540575	USD	USD 50mn	12 July 2018
I5C-C ⁶	LU2379648533	CHF	USD 50mn	28 October 2021

Fund Terms

Strategy	Medium-Term Trend-Following
Fund AuM:	USD 73'000'000
Quantica Managed Futures Program AuM:	USD 654'000'000
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:	Caceis Investor Services Bank S.A.
Registered Countries ⁴ :	Austria, France, Germany, Ireland, Italy, Luxembourg, Switzerland, UK
SRRI:	5
SFDR:	Article 6
Management Fee ⁷ :	0.80%
Performance Fee ⁸ :	15.00%

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

Management Company

Alma Capital Investment Management
22-24 Boulevard Royal, L-2449 Luxembourg, Grand-Duchy of Luxembourg
+33 1 56 88 36 61
info.investors@almacapital.com
www.almacapital.com

All information as of 31 January 2024 unless otherwise specified. Please refer to the website www.almacapital.com to find performances for other shares 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 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. 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 I2C-U and I5C-C share classes are closed to new subscriptions other than subsequent subscriptions by existing shareholders. ⁷ Management Fee is payable monthly to the Management Company and is calculated on each Valuation Day on the basis of the Net Asset Value of the relevant Share Class. The Investment Management is remunerated by the Management Company out of the Management Fee. ⁸ The Quantica Performance Fee is deducted from the NAVs cumulative outperformance subject to a high watermark. Please refer to the disclaimers at the end of this document.

Disclaimer

MARKETING COMMUNICATION

Quantica UCITS Funds SICAV is a Luxembourg undertaking for collective investment pursuant to Part I of the law of 17 December 2010 relating to undertakings for collective investment. It is registered with the Luxembourg Trade and Companies' Register under number B85928 and has its registered address at 11-13 Boulevard de la Foire, L-1528, Luxembourg, Grand Duchy of Luxembourg. Alma Capital Investment Management S.A. acts as the management company. It is governed by chapter 15 of the law of 17 December 2010 and supervised by the Commission de Surveillance du Secteur Financier (CSSF) in Luxembourg under number S00000930. It is incorporated under the form of a société anonyme and has its registered address at 22-24, Boulevard Royal, L-2449 Luxembourg, Grand-Duchy of Luxembourg. It is registered with the Luxembourg Trade and Companies' Register under number B171608 and its website is: www.almacapital.com. Quantica Capital AG acts as the delegated Investment Manager. Except as otherwise stated, Quantica Capital AG does not take any responsibility for the accuracy of the contents of this document, any representations made herein or the performance of the Fund. Quantica Capital AG disclaims any liability for any direct, indirect, consequential or other losses or damages including loss of profits incurred by you or by any third party that may arise from any reliance on this document or for the reliability, accuracy or completeness thereof. Quantica Capital AG is not responsible for, nor involved in, the marketing, distribution or sales of shares or interests in the Fund and is not responsible for compliance with any marketing or promotion laws, rules or regulations; and no third party is authorised to make any statement about any of Quantica Capital AG's products or services in connection with any such marketing, distribution or sales. This material is issued and has been prepared by the management company. It contains opinions and statistical data that are considered lawful and correct on the day of their publication according to the economic and financial environment at the time. This document does not constitute investment advice or form part of an offer or invitation to subscribe for or to purchase any financial instrument(s) nor shall it or any part of it form the basis of any contract or commitment whatsoever. This document has been prepared without consideration of the investment needs, objectives or financial circumstances of any investor. Before making an investment decision, investors need to consider, with or without the assistance of an investment adviser, whether the investments and strategies described or provided by Alma Capital Investment Management, are appropriate, in light of their particular investment needs, objectives and financial circumstances. Any report or analysis within this document is shown for information, discussion or illustrative purposes and does not constitute an offer, recommendation or solicitation to conclude a transaction and should not be treated as giving investment advice. Past performance does not predict future returns. The performance figures disclosed in this document are based on the net asset values in US Dollar. Returns may increase or decrease as a result of currency fluctuations. The information contained in this document is provided for information purposes only. Any investment decision in relation to a fund should be based solely on the latest version of the prospectus (which includes the specific risks that investors should consider before investing), the audited annual and, if more recent, un-audited semi-annual reports and the Key Information Document (KID), all of which are available in English upon request to Alma Capital Investment Management S.A., 22-24, Boulevard Royal, L-2449 Luxembourg or on www.almacapital.com. All information referred to in the present document is available on www.almacapital.com.

© Alma Capital Investment Management S.A. 2024. All rights reserved. No further distribution is allowed without prior written consent of the Issuer.