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Quantica Managed Futures Focus UCITS Fund

ALMA CAPITAL
QUANTICA CAPITAL

October 2026

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 diversified systematic trend-following strategy with a 21-year track record. The QMF Program aims to deliver attractive risk-adjusted returns while being largely uncorrelated to traditional market risk factors over a medium to long-term investment horizon. The QMF Focus trades around 60 liquid futures markets within equities, fixed income, rates, and currencies. It seeks to identify and take advantage of medium-to-long-term market trends in risk-adjusted relative price movements based on a proprietary robust statistical signal generation and risk management framework. The QMF Program may act as a complement to both traditional as well as alternative portfolios due to its attractive risk-adjusted returns and diversification benefits. The Program is accessible through multiple commingled vehicles and segregated accounts and serves a global client base. While being actively managed, the Fund is not managed in reference to a benchmark index.

Monthly Net Return (I5C-CHF Share Class)[1]

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

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2026	2.24%	4.52%	-9.64%	4.78%	2.78%	1.07%	-1.68%	1.29%	0.86%	-6.29%			**-1.07%**
2025	-0.94%	-2.00%	-1.96%	-6.56%	0.25%	1.12%	-1.25%	4.09%	5.01%	3.44%	0.11%	-0.45%	**0.32%**
2024	1.06%	2.77%	3.27%	-0.77%	0.29%	-1.20%	-2.25%	-2.50%	3.42%	-6.49%	3.71%	0.19%	**0.99%**
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%**

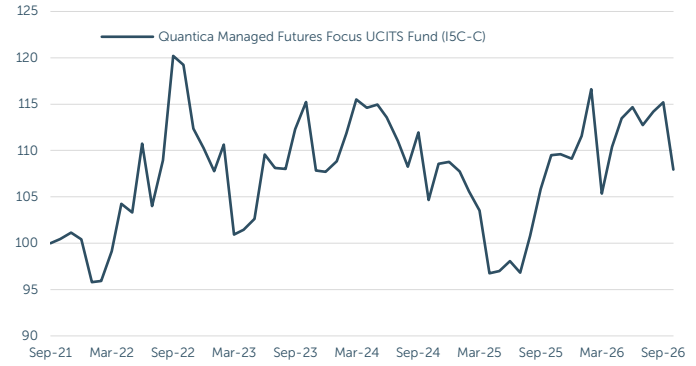
The performance has been calculated since the launch of the I5C-C share class.

Performance and Risk Statistics[1]

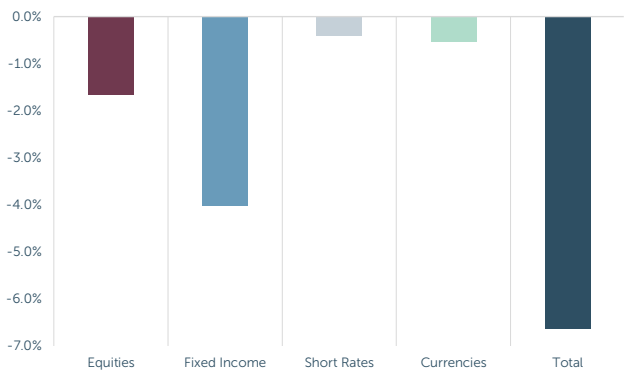
Performance	
Last Month	-6.29%
Year-to-Date 2026	-1.07%
Inception-to-Date	7.95%
Last 12 months	-1.41%
3Y annualized	-2.15%
Inception-to-Date annualized	1.52%

Risk Indicators	
Volatility	13.63%
Maximum Drawdown	-19.52%
Sharpe Ratio (risk free rate = 0.0%)	0.11
% of Positive Months	55.74%
Absolute VaR (99%/20 day)[2]	6.33%

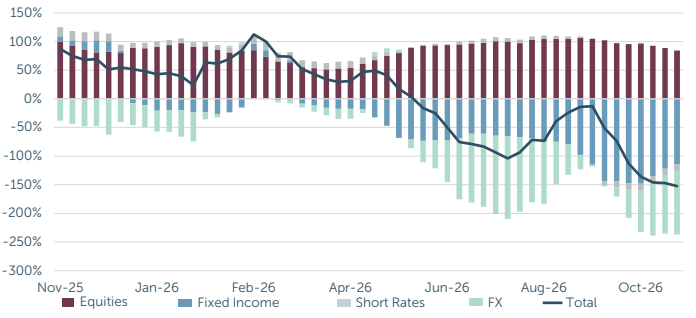
Cumulative Net Performance[1]



Last Month's Performance Contribution by Asset Class[3]



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 62'000'000
Quantica Managed Futures Program AuM:	USD 990'000'000
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
Depositary, Administrator, Transfer Agent:	CACEIS Bank, Luxembourg branch
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%

All information as of 30 October 2026 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 as of 29 October 2026. 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.

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Disclaimer

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