



Quantica Managed Futures UCITS Fund

August 2024

Description

The Quantica Managed Futures (QMF) UCITS Fund is a Luxembourg domiciled UCITS SICAV Fund that provides 100% participation in the QMF Program, which is owned and operated by Quantica Capital. The QMF Program is a diversified systematic trend-following strategy with a 20-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 Program trades around 100 liquid futures markets within equities, fixed income, interest rates, commodities, 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 Returns¹ (USD)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2024	2.02%	3.76%	2.83%	0.03%	0.47%	-1.96%	-0.35%	-0.79%					6.02%
2023	0.20%	0.41%	-7.52%	2.08%	2.39%	2.96%	-0.89%	0.80%	4.60%	0.29%	-4.48%	-0.35%	-0.10%
2022	-3.43%	3.80%	6.58%	4.23%	-0.18%	2.37%	-4.82%	2.60%	5.39%	0.18%	-4.50%	-1.24%	10.68%
2021	1.31%	7.23%	-1.28%	2.55%	1.22%	-3.46%	-0.10%	0.66%	-3.84%	-3.73%	-0.76%	-2.64%	-3.34%
2020	0.91%	-3.89%	-3.81%	3.64%	-0.59%	0.11%	2.94%	1.27%	-3.99%	-1.84%	4.87%	5.32%	4.44%
2019	4.43%	0.30%	6.73%	2.17%	-1.35%	5.94%	3.62%	3.84%	-0.62%	-1.23%	1.35%	-0.62%	26.97%
2018	5.00%	-4.85%	-0.94%	-0.15%	-3.03%	0.87%	1.37%	3.21%	-1.99%	-7.54%	2.28%	2.81%	-3.64%
2017	-0.28%	3.72%	0.19%	1.63%	2.13%	-3.92%	0.93%	2.18%	-2.77%	3.45%	1.78%	0.97%	10.16%
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%

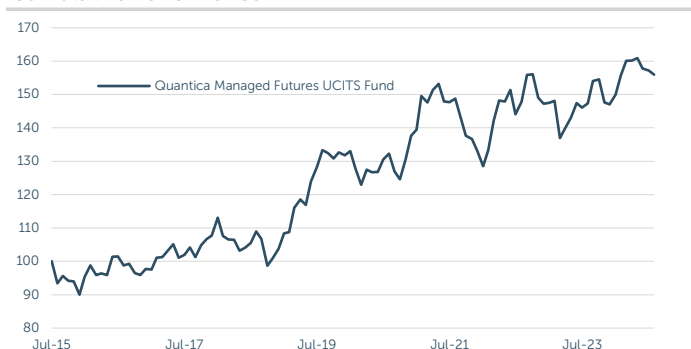
* The August 2015 performance has been calculated since the share class launch.

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

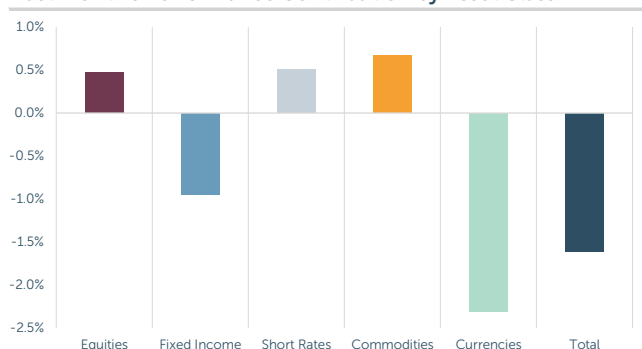
Performance and Risk Statistics¹

Performance		Risk Indicators	
Last Month	-0.79%	Volatility	10.87%
Year-to-Date 2024	6.02%	Maximum Drawdown	-16.14%
Inception-to-Date	55.94%	Sharpe Ratio (risk free rate = 0%)	0.46
Last 12 months	5.86%	% of Positive Months	57.80%
3Y annualized	1.59%	Absolute VaR (99%/20 day) ²	8.61%
Inception-to-Date annualized	5.01%		

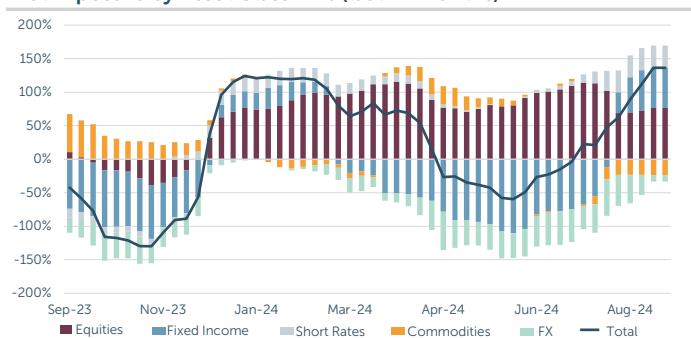
Cumulative Performance¹



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
11C-U	LU1869435112	USD	EUR 10'000	11 April 2019
11C-E	LU1869435039	EUR	EUR 10'000	18 April 2019
11C-G	LU1869434818	GBP	EUR 10'000	26 April 2018
11C-C	LU1869434909	CHF	EUR 10'000	14 June 2017
12C-U	LU1869435203	USD	EUR 10'000	30 June 2017
13C-U ⁶	LU1869435468	USD	USD 5mn	7 August 2015

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. Returns from August 2015 until June 2017 are audited USD NAV returns of the 13C-U share class, net of a 0.7% Management Company fee per annum and a 10% incentive fee. From July 2017 onwards, returns are audited USD NAV returns of the 12C-U share class, net of a Management Company fee of 1.14% per annum until Feb. 9, 2022, and 0.95% per annum thereafter, and an incentive fee of 20%. Up to and including Feb. 22, 2019, these share classes were part of the FundLogic Alternatives Quantica Managed Futures UCITS Fund, an Irish sub-fund which merged into the Fund on 25 February 2019. 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 13C-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. 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.

Fund Terms

Strategy	Medium-Term Trend-Following
Fund AuM:	USD 123'000'000
Quantica Managed Futures Program AuM:	USD 750'000'000
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:	Caceis 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 Fee ⁷ :	0.95%
Performance Fee ⁸ :	20.00%

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 August 2024 unless otherwise specified. Please refer to the website www.almacapital.com to find performances for other shares classes.

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 B85828 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.