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Quantica Managed Futures UCITS Fund

ALMA CAPITAL
QUANTICA CAPITAL

October 2026

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 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 Program trades around 110 liquid centrally-cleared markets across equities, fixed income, 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 Returns[1] (USD)

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	3.14%	2.93%	-5.49%	4.29%	1.00%	-2.20%	-0.40%	2.44%	1.76%	-3.96%			**3.06%**
2025	-0.34%	-2.11%	0.39%	-5.83%	-0.25%	1.77%	0.38%	4.15%	6.09%	2.75%	0.85%	0.37%	**8.03%**
2024	2.02%	3.76%	2.83%	0.03%	0.47%	-1.96%	-0.35%	-0.79%	2.04%	-3.74%	2.39%	-0.48%	**6.11%**
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.

Performance and Risk Statistics[1]

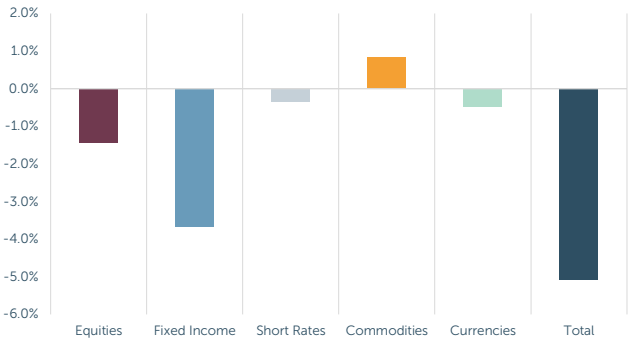
Performance	
Last Month	-3.96%
Year-to-Date 2026	3.06%
Inception-to-Date	73.75%
Last 12 months	4.32%
3Y annualized	3.99%
Inception-to-Date annualized	5.03%

Risk Indicators	
Volatility	10.73%
Maximum Drawdown	-16.14%
Sharpe Ratio (risk free rate = 0%)	0.47
% of Positive Months	58.52%
Absolute VaR (99%/20 day)[2]	5.86%

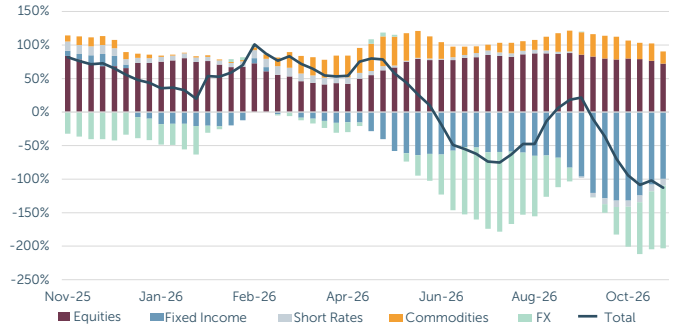
Cumulative Net Performance[1] (USD)



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.

Fund Terms

Strategy	Medium-Term Trend-Following
Fund AuM:	USD 130'000'000
Quantica Managed Futures Program AuM:	USD 990'000'000
Issuer / Manager:	Quantica UCITS Funds SICAV / Alma Capital Investment Management
Currencies:	USD, EUR, CHF, 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
Depositary, Administrator, Transfer Agent:	CACEIS Bank, Luxembourg branch
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%

Select Share Classes

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
I2C-U	LU1869435203	USD	EUR 10'000	30 June 2017
I3C-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 I3C-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 I2C-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 Futres UCITS Fund, an Irish sub-fund which merged into the Fund on 25 February 2019. [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: Quantica Capital. 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. [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.

Past performance is not necessarily indicative of future results.

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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.

Disclaimer

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