

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-USD Share Class)¹

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2024	1.34%	2.61%	3.39%	-0.46%	0.59%	-0.97%							6.60%
2023	-1.86%	2.78%	-8.31%	0.81%	1.59%	6.92%	-0.94%	0.22%	3.60%	2.89%	-5.59%	0.22%	1.41%
2022	-4.46%	0.15%	3.50%	5.18%	-0.79%	6.85%	-5.64%	4.86%	9.83%	-0.62%	-5.60%	-1.24%	11.17%
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%

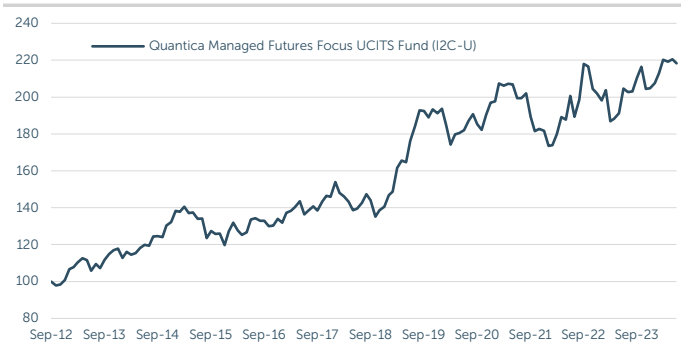
* The performance has been calculated since the launch of the I2C-U share class.

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

Performance and Risk Statistics¹

Performance		Risk Indicators	
Last Month	-0.97%	Volatility	11.41%
Year-to-Date 2024	6.60%	Maximum Drawdown	-16.30%
Inception-to-Date	118.35%	Sharpe Ratio (risk free rate = 0.0%)	0.60
Last 12 months	6.74%	% of Positive Months	60.28%
3Y annualized	3.07%	Absolute VaR (99%/20 day) ²	5.81%
Inception-to-Date annualized	6.87%		

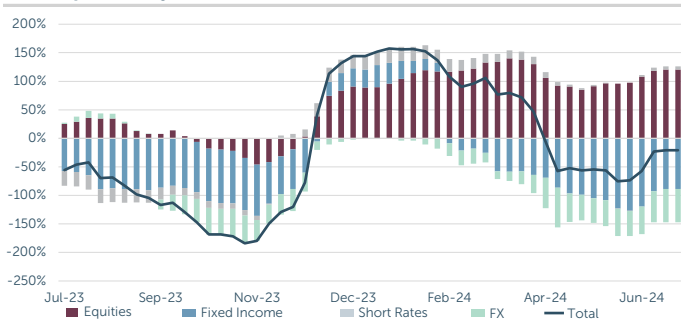
Cumulative Performance¹



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.

Fund Terms

Strategy	Medium-Term Trend-Following
Fund AuM:	USD 76'000'000
Quantica Managed Futures Program AuM:	USD 759'000'000
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 :	0.50%
Performance Fee ⁸ :	15.00%

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

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 30 June 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. Based on internal valuation and settlement prices. Past performance is not a reliable indicator of future results. ³ Source: Arkus Risk Services. The figure represents the current maximum loss anticipated with a 99% confidence level over a 20 day period. 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 share class is 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

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