

QUANTIS LOW VOLATILITY is a quantitative Equity Fund with an exposure on large US stocks (S&P 500 universe).

The main objective of the fund is to profit from the low-volatility anomaly : portfolios of low-volatility stocks returned a higher risk-adjusted performance than the US stock market over the last 90 years.

Moreover, the investment process is set up to minimize drawdowns during bear market phases.

INVESTMENT PROCESS

The investment process is fully modelised and implemented systematically :

The fund holds between 40 & 50 low volatility stocks (S&P 500 universe)

- The portfolio is rebalanced every month and is hedged with S&P 500 futures contracts
- The hedge can range from 30% to 50% depending on the portfolio's beta and the market volatility
- To improve the global yield, this investment process is implemented with a leverage of up to 1.3 of the AUM

In addition, the fund uses 2 techniques to improve returns and minimize drawdowns :

- VIX positions depending on contango/backwardation situations
- Additional sale of S&P 500 futures contracts in volatile market environments

PERFORMANCE SINCE INCEPTION (NET RETURN TO INVESTORS) (C USD class)



PERFORMANCE STATISTICS

	Quantis Low Volatility	S&P 500
Total Return ⁽¹⁾	56.27%	114.54%
Annualized Return	7.20%	12.63%
Volatility ⁽²⁾	9.14%	14.51%
Max Drawdown ⁽³⁾	-19.59%	-30.74%
Sharpe Ratio ⁽⁴⁾	0.78	0.86

(1) : since 03/23/2015

(2) : monthly basis

(3) : weekly basis

(4) : risk-free rate = 0.1%

MONTHLY PERFORMANCE (C USD class)

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YEAR	INCEPT
2021	-3.06%	-0.15%	4.45%	4.48%	1.52%	-0.59%	3.24%	1.63%					11.85%	56.27%
2020	1.25%	-5.22%	-7.02%	6.21%	4.06%	-1.29%	4.88%	2.57%	-1.91%	-2.73%	6.12%	2.51%	8.68%	39.71%
2019	0.15%	2.82%	2.05%	0.95%	1.23%	3.12%	-0.44%	2.24%	0.52%	-1.21%	-1.93%	0.28%	10.09%	28.55%
2018	0.38%	-8.36%	0.20%	0.64%	0.08%	-0.34%	2.26%	2.64%	2.35%	-2.71%	3.28%	-3.51%	-3.64%	16.77%
2017	0.88%	0.75%	0.38%	0.80%	1.95%	-0.33%	0.63%	0.35%	0.49%	-0.52%	1.90%	-0.30%	7.18%	21.18%
2016	-1.57%	-0.26%	4.87%	-0.36%	1.91%	0.71%	1.56%	-1.88%	0.25%	-1.52%	0.77%	3.38%	7.91%	13.06%
2015				0.65%	-0.44%	0.95%	2.15%	-3.86%	-2.05%	5.41%	1.93%	0.22%	4.77%	4.77%

GMP - QUANTIS LOW VOLATILITY - GENERAL INFORMATION

Umbrella	Global Managers Platform (SICAV UCITS V)	Investment management company	Active Niche Funds SA
Domicile	Luxembourg	Advisor	Quantis Asset Management SA
Available currencies	USD / CHF (hedged) / EUR (hedged)	ManCo	Casa4Funds
Inception date	23 March 2015	Custodian	ING Luxembourg
Cut-off	16h00 CET	Administrative & Transfer Agent	CACEIS
NAV calculation	Daily	Auditor	Deloitte
AUM	USD 26.3 M	Subscription fee	Up to 3%
Performance fee	20% (Monthly HWM + 3% Hurdle Rate)	Redemption fee	None
Share Classes C Management fee 1.60% Minimum investment 3'000			
ISIN C USD : LU1196384371 (N° de valeur : 27420459) - ISIN C CHF : LU1196384611 (N° de valeur : 27425280) - ISIN C EUR : LU1439950202 (N° de valeur : 33256519)			
Share Classes I Management fee 0.95% Minimum investment 1'000'000			
ISIN I USD : LU1439950384 - ISIN I CHF : LU1439950467 - ISIN I EUR : LU1439950541			

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