

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 :

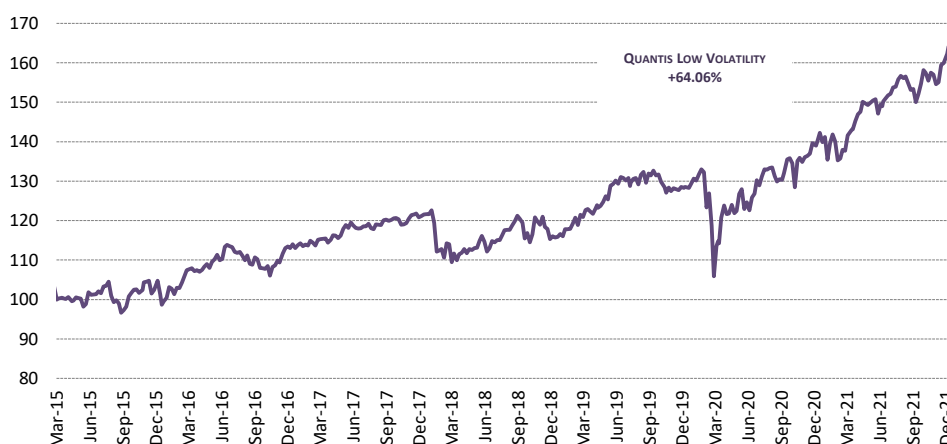
The fund holds between 40 & 50 low volatility stocks (S&P 500 universe)

- 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	
Total Return <sup>(1)</sup>	<b>64.06%</b>
Annualized Return	<b>7.61%</b>
Volatility <sup>(2)</sup>	<b>9.67%</b>
Max Drawdown <sup>(3)</sup>	<b>-19.59%</b>
Sharpe Ratio <sup>(4)</sup>	<b>0.78</b>

(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
<b>2021</b>	-3.06%	-0.15%	4.45%	4.48%	1.52%	-0.59%	3.24%	1.63%	-4.20%	5.12%	-2.58%	7.01%	<b>17.43%</b>	<b>64.06%</b>
<b>2020</b>	1.25%	-5.22%	-7.02%	6.21%	4.06%	-1.29%	4.88%	2.57%	-1.91%	-2.73%	6.12%	2.51%	<b>8.68%</b>	<b>39.71%</b>
<b>2019</b>	0.15%	2.82%	2.05%	0.95%	1.23%	3.12%	-0.44%	2.24%	0.52%	-1.21%	-1.93%	0.28%	<b>10.09%</b>	<b>28.55%</b>
<b>2018</b>	0.38%	-8.36%	0.20%	0.64%	0.08%	-0.34%	2.26%	2.64%	2.35%	-2.71%	3.28%	-3.51%	<b>-3.64%</b>	<b>16.77%</b>
<b>2017</b>	0.88%	0.75%	0.38%	0.80%	1.95%	-0.33%	0.63%	0.35%	0.49%	-0.52%	1.90%	-0.30%	<b>7.18%</b>	<b>21.18%</b>
<b>2016</b>	-1.57%	-0.26%	4.87%	-0.36%	1.91%	0.71%	1.56%	-1.88%	0.25%	-1.52%	0.77%	3.38%	<b>7.91%</b>	<b>13.06%</b>
<b>2015</b>				0.65%	-0.44%	0.95%	2.15%	-3.86%	-2.05%	5.41%	1.93%	0.22%	<b>4.77%</b>	<b>4.77%</b>

### GMP - QUANTIS LOW VOLATILITY - GENERAL INFORMATION

<b>Umbrella</b>	<b>Global Managers Platform (SICAV UCITS V)</b>	<b>Investment management company</b>	<b>Active Niche Funds SA</b>
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 27.1 M	Subscription fee	Up to 3%
Performance fee	20% (Monthly HWM + 3% Hurdle Rate)	Redemption fee	None
<b>Share Classes C Management fee 1.60% Minimum investment 3'000</b>			
ISIN C USD : LU1196384371 (N° de valeur : 27420459) - ISIN C CHF : LU1196384611 (N° de valeur : 27425280) - ISIN C EUR : LU1439950202 (N° de valeur : 33256519)			
<b>Share Classes I Management fee 0.95% Minimum investment 1'000'000</b>			
ISIN I USD : LU1439950384 - ISIN I CHF : LU1439950467 - ISIN I EUR : LU1439950541			

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