

June 2024 : +1.52% YTD 2024 : +8.17% Since inception : +70.52% (111 months)

NAV C USD : 170.52 NAV C CHF : 136.39 NAV C EUR : 146.47 (28 June 2024)

This document is marketing material. Investors should read the PRIIPS KID document and prospectus prior to investing.

QUANTIS LOW VOLATILITY is a quantitative Equity Fund with an exposure on large US stocks.

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 :

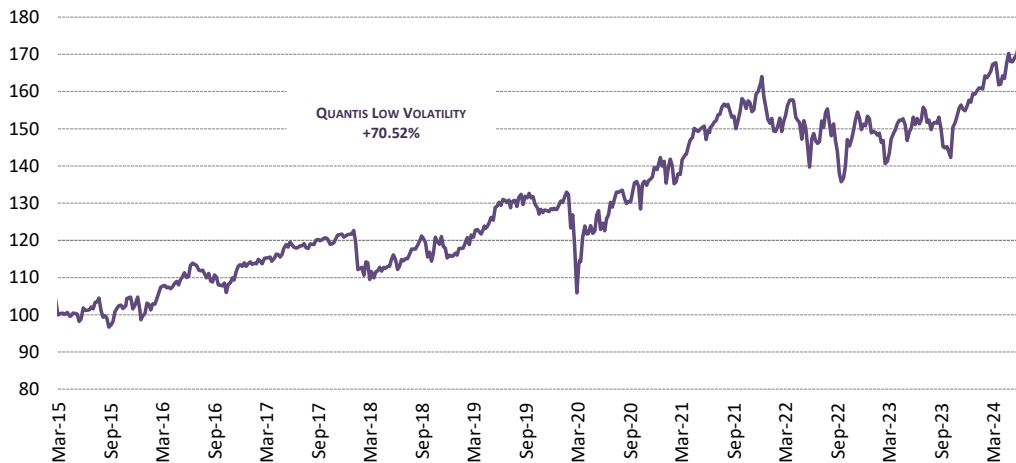
The fund holds between 40 & 50 low volatility stocks (US large capitalisation universe)

- 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 ⁽¹⁾	70.52%
Annualized Return	5.94%
Volatility ⁽²⁾	10.59%
Max Drawdown ⁽³⁾	-19.59%
Sharpe Ratio ⁽⁴⁾	0.47

(1) : since 03/23/2015 (2) : monthly basis
 (3) : weekly basis (4) : risk-free rate = 1.0%

Source : Active Niche Funds

MONTHLY PERFORMANCE (C USD class)

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YEAR	INCEPT
2024	1.40%	2.32%	3.50%	-3.83%	3.18%	1.52%							8.17%	70.52%
2023	-0.37%	-3.30%	1.34%	3.40%	-3.63%	4.13%	1.24%	-1.65%	-4.53%	0.13%	7.03%	1.28%	4.52%	57.64%
2022	-7.08%	-1.86%	3.40%	-0.99%	-1.57%	-2.67%	3.64%	-1.07%	-8.21%	5.92%	5.21%	-1.99%	-8.07%	50.82%
2021	-3.06%	-0.15%	4.45%	4.48%	1.52%	-0.59%	3.24%	1.63%	-4.20%	5.12%	-2.58%	7.01%	17.43%	64.06%
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%

Source : Active Niche Funds

Past performances do not constitute a guarantee for future performances.

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GMP - QUANTIS LOW VOLATILITY - GENERAL INFORMATION

Umbrella	Global Managers Platform (SICAV UCITS V)	Investment management company	Active Niche Funds
Domicile	Luxembourg	Advisor	Quantis Asset Management
Available currencies	USD / CHF (hedged) / EUR (hedged)	ManCo	Altum
Inception date	23 March 2015	Custodian	ING Luxembourg
Cut-off	16h00 CET	Administrative & Transfer Agent	CACEIS
NAV calculation	Daily	Auditor	Deloitte
AUM	USD 17.2 M	Subscription fee	Up to 3%
Performance fee	20% (Monthly HWM + 3% Hurdle Rate)	Redemption fee	None
Ongoing charges (C USD)	2.18%	PRIIPS KID	4
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			

Sustainability

Quantis Low Volatility is classified as article 6 fund under SFDR.

Article 6 SFDR: Financial product not promoting ESG characteristics nor integrating sustainability risks.

For more information on our ESG Investment Policy and SFDR disclosures: www.activenf.ch

Important Information

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All financial investments involve an element of risk. Therefore, the value of your investment will vary and your initial investment amount cannot be guaranteed. The indicated performance data does not take account of the commissions and costs incurred on the issue and redemption of units. Past performance is not an indication or guarantee for future performances.

Investors should understand all characteristics of the Fund's objective before investing and should refer to the prospectus for the funds full list of risks and to the PRIIPS KID document for further cost information.

The Prospectus, the most recent financial reports and the Key Information Documents, which are available in registered jurisdictions in their respective local language can be found at <https://manco.altumgroup.com/.lu> on the relevant product pages.

Quantis Low Volatility Fund is domiciled in Luxembourg. Waystone Fund Services (Switzerland) SA, Av. Villamont 17, 1005 Lausanne, Switzerland. Phone: +41213111777. Internet: www.waystone.com is the Swiss Representative of the Fund where legal documents are also available. The Swiss Paying Agent of the Fund is Banque Cantonale de Genève, 17, quai de l'Île, CH-1204 Geneva, Switzerland. Current share prices are available on <https://manco.altumgroup.com/.lu>. For information on investor rights and how to raise complaints please go to www.activenf.ch/investor-rights