



## Purpose

This document provides you with key information about this investment product. It is not marketing material. The information is required by law to help you understand the nature, risks, costs, potential gains and losses of this product and to help you compare it with other products.

### QUANTICA MANAGED FUTURES FOCUS (the "Sub-Fund") a sub-fund of Quantica UCITS Funds SICAV (the "Fund") Class I2C-U USD – LU1825540575

PRIIP manufacturer: Alma Capital Investment Management

For more information: <https://www.almacapital.com> or call +352 28 84 54 10

The Commission de Surveillance du Secteur Financier ("CSSF") in Luxembourg is responsible for supervising Alma Capital Investment Management in relation to this Key Information Document.

(the "Sub-Fund") is authorised in Luxembourg and regulated by the CSSF.

This product is managed by Alma Capital Investment Management, which is authorised in Luxembourg and supervised by the CSSF.

Accurate as of: 2 September 2024

## What is this product?

### Type

- This product is a class of share of the Sub-Fund and denominated in USD. The Fund Quantica UCITS Funds SICAV is an open ended investment company with a variable capital and qualifies as an Undertaking for Collective Investment in Transferable Securities ("UCITS"), subject to Part I of the Luxembourg law of 17 December 2010 relating to undertakings for collective investment ("Investment Fund Law"), transposing Directive 2009/65/EC related to UCITS.
- As an investment fund, the return of the Sub-Fund depends on the performance of its underlying assets.

### Objectives

#### Investment objective

- The aim of the Sub-Fund is to achieve capital appreciation by gaining exposure to investments in accordance with a computer-based trading investment strategy designed by Quantica Capital AG (the "Investment Manager").

#### Investment policy

- The investments primarily include exchange traded futures contracts on stock market indices, tradeable debt (bonds), interest rates and currencies. Futures contracts are agreements where one party agrees to buy or sell eligible assets in the future at a particular price within a fixed term.
- The strategy is globally diverse and follows a rules-based investment and risk process. It is price driven, meaning that price is the only selection criteria for inclusion in the strategy. The strategy's methodology is underpinned by four steps: (i) analysing market data to identify trends; (ii) investing according to the strength of a trend within certain risk parameters; (iii) optimising trade strategies; and (iv) continually assessing portfolio risk and portfolio performance.
- Derivatives may be used for investment and hedging purposes by increasing the Sub-Fund's exposure to certain investments (leverage) and to reduce exposure in respect of the assets (hedging). The average leverage level is expected to be 2200%.
- The Sub-Fund, which is calculated in US Dollars, may use hedging to try to reduce the effect of foreign exchange rate fluctuations where investments are denominated in currencies other than US Dollars.
- The Sub-Fund is actively managed with no reference to a benchmark.
- The Sub-Fund does not promote environmental or social characteristics in a way that meets the specific criteria contained in Article 8 of the Sustainable Financial Disclosure Regulation ("SFDR") or have sustainable investment as its objective in a way that meets the specific criteria contained in Article 9 of SFDR.

- Given the above objectives and the risk and reward profile of the product, the recommended holding period is 5 years.

**Redemption and Dealing:** This product is valued on each day which is a day on which banks are open for normal business in Luxembourg, London, Switzerland and New York and each clearing agent is open for business. Shares may be subscribed or redeemed on a daily basis no later than 3:00 p.m. (Luxembourg time) one Business Day prior to the relevant valuation day.

**Distribution Policy:** This product does not pay dividends. Income generated by the Sub-Fund is reinvested and included in the value of your share.

### Intended investor

The Sub-Fund has been designed for investors who are looking for long term capital growth through exposure to alternative investment strategies. As the Sub-Fund may therefore employ sophisticated strategies (including the use of derivatives), it is intended only for knowledgeable and experienced investors who are able to understand and evaluate both the investment strategy and its inherent risks (such understanding and evaluation may be gained through advice from a professional advisor). In addition, investors must be able and willing to invest in a sub-fund with a high risk grading as further described in the prospectus under "Typology of Risk Profiles".

The class I2C-U is dedicated to institutional investors only.

The minimum investment is USD 50,000,000.

### Term

This product was incorporated for an undefined period. The manufacturer may not terminate it unilaterally. Only the board of directors of the Fund or a general meeting of shareholders may decide to terminate this product.

### Practical information

**Depositary:** CACEIS Bank, Luxembourg Branch, 5, allée Scheffer L-2520 Luxembourg, Grand Duchy of Luxembourg

**Further information:** The prospectus of the Fund and periodic reports are prepared for the entire Fund. Assets and liabilities of each sub-fund are segregated by law, meaning that the liabilities allocated to one sub-fund may not impact the other sub-fund. Shareholders are entitled to convert their shares in shares of another sub-fund/class of the fund, as more described in the prospectus.

Copies of the prospectus and of the last annual and semi-annual reports of the entire Fund as well as other practical information such as the latest price for the shares may be obtained free of charge, in English, from Alma Capital Investment Management or at [www.fundsquare.net](http://www.fundsquare.net).



## What are the risks and what could I get in return?

### Risks



The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movements in the markets or because it is not able to pay you.

The product is classified in the category 3 out of 7, which is a medium-low risk class.

### Performance scenarios

The figures shown include all the costs of the product itself, but may not include all the costs that you pay to your advisor or distributor. The figures do not take into account your personal tax situation, which may also affect how much you get back.

**What you will get from this product depends on future market performance. Market developments in the future are uncertain and cannot be accurately predicted.**

**The unfavourable, moderate and favourable scenarios shown are illustrations using the worst, average and best performance of the product over the last 10 years. Markets could develop very differently in the future.**

The stress scenario shows what you might get back in extreme market circumstances.

**Unfavourable:** this type of scenario occurred for an investment between 31 March 2015 and 31 March 2020.

**Moderate:** this type of scenario occurred for an investment between 30 September 2014 and 30 September 2019.

**Favourable:** this type of scenario occurred for an investment between 31 October 2018 and 31 October 2023.

| Recommended holding period |   | 5 years                  |  |
|----------------------------|---|--------------------------|--|
| Example Investment         |   | \$ 10,000                |  |
| Scenarios                  |   | if you exit after 1 year | if you exit after 5 years (recommended holding period) |
| Minimum                    | There is no minimum guaranteed return. You could lose some or all of your investment. |                          |  |
| Stress                     | What you might get back after costs<br>Average return each year                       | \$ 4,546<br>-54.5%       | \$ 4,387<br>-15.2%                                     |
| Unfavourable               | What you might get back after costs<br>Average return each year                       | \$ 8,382<br>-16.2%       | \$ 9,410<br>-1.2%                                      |
| Moderate                   | What you might get back after costs<br>Average return each year                       | \$ 9,993<br>-0.1%        | \$ 12,370<br>4.4%                                      |
| Favourable                 | What you might get back after costs<br>Average return each year                       | \$ 14,027<br>40.3%       | \$ 16,012<br>9.9%                                      |

## What happens if Alma Capital Investment Management S.A. is unable to pay out?

You are exposed to the risk that Alma Capital Investment Management S.A. might be unable to meet its obligations in connection with the product. This may materially adversely affect the value of the product and could lead to you losing some or all your investment in the product. A potential loss is not covered by an investor compensation or protection scheme.

## What are the costs?

The person advising on or selling you this product may charge you other costs. If so, this person will provide you with information about these costs and how they affect your investment.

### Costs over time

The tables show the amounts that are taken from your investment to cover different types of costs. These amounts depend on how much you invest, how long you hold the product. The amounts shown here are illustrations based on an example investment amount and different possible investment



periods. They are based on the following regulatory assumptions: (i) in the first year, you would get back the amount that you invested (0% annual return) and, for the other holding periods, the product performs as shown in the moderate scenario and (ii) \$ 10,000 is invested.

| Example Investment \$ 10,000 | if you exit after 1 year | if you exit after 5 years (recommended holding period) |
|------------------------------|--------------------------|--|
| <b>Total Costs</b>           | <b>\$ 215</b>            | <b>\$ 1,418</b>  |
| <b>Annual cost impact*</b>   | <b>2.1%</b>              | <b>2.3%</b>  |

(\*) This illustrates how costs reduce your return each year over the holding period. For example it shows that if you exit at the recommended holding period your average return per year is projected to be 6.6% before costs and 4.4% after costs.

### Composition of costs

| One-off costs upon entry or exit                                   |  | Annual cost impact if you exit after 1 year |
|--|--|---|
| <b>Entry costs</b>   | <b>0.00%</b> . In case of conversion into another class or another sub-fund, no conversion fee is charged but you may be requested to bear the difference in subscription if higher.   | <b>up to \$ 0</b>                           |
| <b>Exit costs</b>  | <b>0.00%</b> .   | <b>up to \$ 0</b>                           |
| Ongoing costs taken each year                                      |  |   |
| <b>Management fees and other administrative or operating costs</b> | <b>0.74%</b> of the value of your investment per year. This is an estimate based on actual costs over the last year.   | <b>\$ 74</b>                                |
| <b>Transaction costs</b>   | <b>0.00%</b> of the value of your investment per year. This is an estimate of the costs incurred when we buy and sell the underlying investments for the product. The actual amount will vary depending on how much we buy and sell.   | <b>\$ 0</b>                                 |
| Incidental costs taken under specific conditions                   |  |   |
| <b>Performance fees</b>  | <b>1.41%</b> of the value of your investment per year. This is an estimate, calculated on an annualised basis and based on the average over the previous 5 years. The performance fee will be equal to 15% of the positive performance over the high water mark. The actual amount will vary depending on how well your investment performs. | <b>\$ 141</b>                               |

## How long should I hold it and can I take money out early?

### Recommended holding period ("RHP"): 5 years

The RHP has been defined by taking account the above investment policy and risk and reward profile. You should be prepared to stay invested for at least 5 years. However, you can redeem your investment without penalty prior to the end of the RHP or hold the investment longer. Redemptions of shares will be effected each valuation day provided that the redemption notice has been received no later than 3:00 p.m. (Luxembourg time) one (1) Business Day before the relevant valuation day, which is each Business Day. Applications received after that time will be considered for the following valuation day and processed on the next valuation day. Any cashing-in before the end of the recommended holding period may have a negative consequence on your investment.

## How can I complain?

If you have any complaint about the product, please find the steps to be followed for lodging any complaint at [www.almacapital.com/documentation/](http://www.almacapital.com/documentation/). You can also send your complaint at the registered office of the management company and/or directly to local distributors and/or paying agents of the relevant country of distribution or by e-mail to: [compliance@almacapital.com](mailto:compliance@almacapital.com). If you have a complaint about the person that advised you about this product, or who sold it to you, they will tell you where to complain.

## Other relevant information

**Investment Manager:** Quantica Capital AG, Freier Platz 10, 8200 Schaffhausen, Switzerland

**Performance scenarios:** You can find previous performance scenarios updated on a monthly basis at <https://alma-capital.priips-scenarios.com/LU1825540575/en/KID/>.

**Past performance:** You can download the past performance over the last 5 year/years from our website at <https://alma-capital.priips-performance-chart.com/LU1825540575/en/KID/>.