

### Monthly Report August 2020

08/31/20

Risk Profile (SRI) 3/7

#### FUND STRATEGY AND OBJECTIVES

Quantology Absolute Return is a quantitative fund based on a proprietary model on post earnings announcement trends. The fund takes systematic long or short positions based on signals detected by the model after an earnings release. The fund's investment universe is the Nasdaq and NYSE. The objective of the strategy is to deliver, whatever the market conditions, uncorrelated positive returns to equity markets.

#### CHARACTERISTICS

Launch Date	06/18/2019
Category	L/S US Equity Market Neutral
ISIN Part R	FR0013425311
Portfolio Manager	Julien Messias
Liquidity	Weekly
Legal format	FCP UCITS 4
Benchmark	Libor USD Overnight capitalised +1%
Dividend policy	Capitalisation
Assets Under Management (millions €)	4.8
NAV	105 174.5
Strategy's AuM (Millions €)	53.2
Currency	EUR hedged

#### PROVIDERS AND FEES

Custodian, Accountant	Caceis Investors Services
Execution broker	Goldman Sachs
Auditor	PWC Sellam
Management fees I Share	1% per annum
Performance fees	Maximum 10% of the positive performance above the reference index with High Water Market
Maximum subscription fees	1.00%

#### FUND RISKS

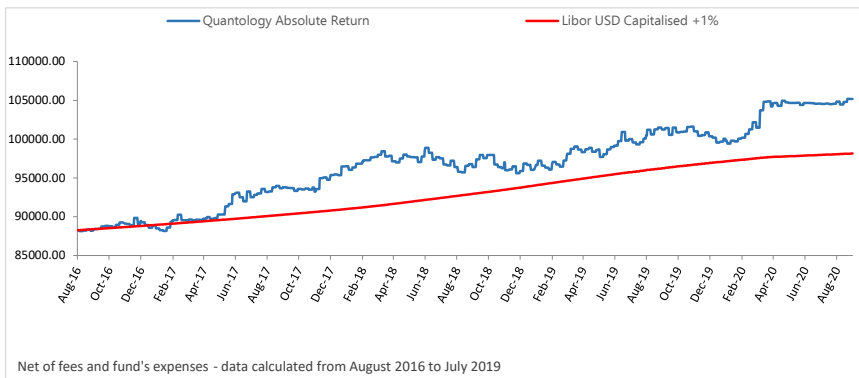
Equity risk	
Capital risk	
Credit risk	
Counterparty risk	
Model risk	
Past performance are no guarantee of future returns. Le reporting en français est disponible sur demande et sur quantology-cm.com	

PERFORMANCES	U SHARE	INDEX
2020	5.4%	1.0%
1 Year	3.9%	2.0%
3 Years	19.2%	8.8%
Inception	19.2%	11.2%

1 YEAR STATISTICS	U SHARE	NASDAQ 100 Total Return
Volatility	3.8%	35.0%
Max Drawdown	-2.2%	-28.0%
3 Years	1.0	2.0
Value at Risk (20j, 99%)*	5.2%	

\*Cornish-Fischer adjusted

#### FUND PERFORMANCE VS BENCHMARK



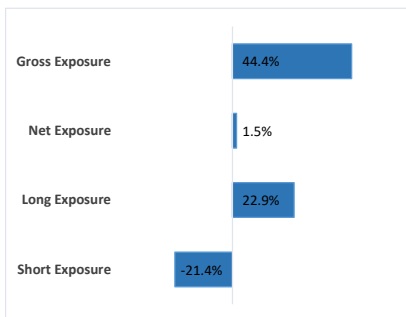
#### TOP LONG POSITIONS

SALESFORCE.COM INC	3.1%
ANAPLAN INC	3.0%
GODADDY INC - CLASS A	2.9%

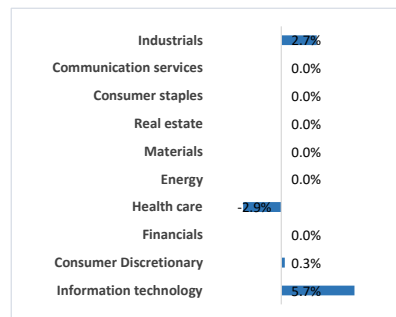
#### TOP SHORT POSITIONS

NASDAQ 100 E-MINI Sep20	-4.2%
NEW RELIC INC	-3.2%
ILLUMINA INC	-2.9%

#### PORTFOLIO ALLOCATION



#### SECTORIAL NET EXPOSURE



#### MONTHLY PERFORMANCES

	Jan	Feb	Mar	Apr	May	June	July	Aug	Sept	Oct	Nov	Dec	YTD
2016								0.0%	0.6%	0.4%	0.4%	-1.0%	0.3%
2017	1.2%	-0.2%	0.5%	0.6%	3.0%	-0.6%	0.7%	0.7%	-0.2%	-0.4%	2.1%	1.4%	8.7%
2018	0.6%	0.6%	-0.6%	0.6%	0.8%	-1.0%	-1.1%	0.0%	1.6%	-1.0%	-1.2%	0.8%	0.3%
2019	0.1%	0.9%	0.7%	0.4%	0.5%	0.8%	0.5%	0.8%	-0.4%	0.2%	-0.6%	-0.6%	3.2%
2020	0.4%	1.3%	3.1%	0.0%	0.0%	-0.1%	0.3%	0.3%					5.4%

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