

### Monthly Report September 2022

9/30/2022

Risk Profile (SRRI) 7/7

#### FUND STRATEGY AND OBJECTIVES

The objective of the fund is to outperform the Nasdaq 100 Total Return Index by systematically taking positions based on signals detected by Quantology's proprietary models. The fund's investment universe includes the most liquid U.S. listed equities.

#### CHARACTERISTICS

Launch Date	06/30/2021
Category	US Equity
ISIN Part U	FR0014000S18
Portfolio Manager	Management team
Liquidity	Weekly
Legal format	FCP UCITS 4
Benchmark	Nasdaq-100 Notional Net Total Return
Dividend policy	Capitalisation
NAV	50 934,59
Currency	USD 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 20% of the positive performance above the reference Index

#### FUND RISKS

- Equity risk
- Capital risk
- Credit risk
- Counterparty risk
- Model risk

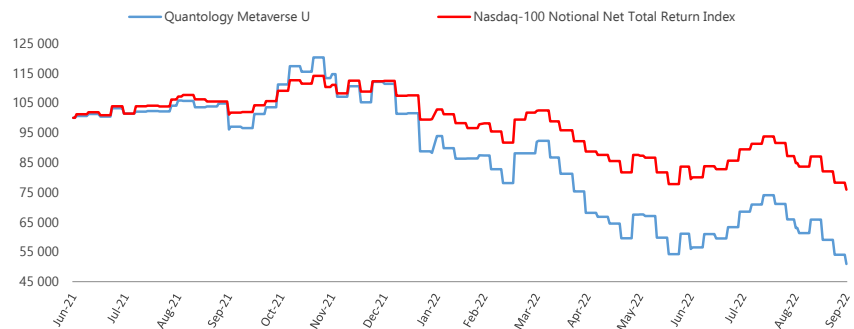


Past performances are no guarantee of future returns. Le reporting en français est disponible sur demande et sur [quantology-cm.com](http://quantology-cm.com)

PERFORMANCES	U SHARE	INDEX
2022	-54,3%	-32,5%
1 Year	-47,0%	-24,9%
3 Years	-	-
Inception	-49,1%	-24,1%

STATISTICS INCEPTION	U SHARE
Net Return (Annualised)	-47,0%
Volatility (Annualised)	48,2%
Worst Drawdown	-55,9%
Beta - Nasdaq-100	1,7

#### FUND PERFORMANCE VS BENCHMARK

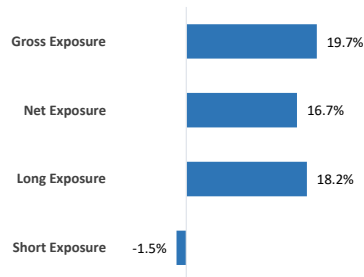


Net of management, performance fees and fund's expenses

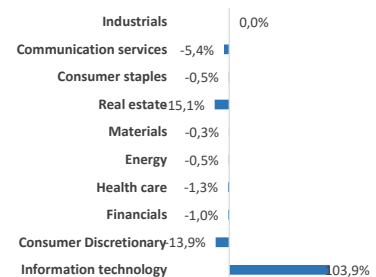
#### TOP LONG POSITIONS

APPLE INC	8,2%
PEPSICO INC	8,2%
ACTIVISION INC	7,6%

#### PORTFOLIO ALLOCATION



#### SECTORIAL NET EXPOSURE



#### MONTHLY PERFORMANCES

	Jan	Feb	Mar	Apr	May	June	July	Aug	Sept	Oct	Nov	Dec	YTD
2021							+1,4%	+4,3%	-9,2%	+15,8%	+3,1%	-2,8%	+11,4%
2022	-15,7%	-7,0%	+5,3%	-25,9%	-0,8%	-17,1%	+22,4%	-8,0%	-19,2%				-54,3%