

INOVEST QUANTAGE USEQ Market Neutral

Investment Objective

The investment objective of the INOVEST QUANTAGE USEQ Market Neutral opportunity is to generate returns regardless of the overall US equity market direction. The strategy's underlying portfolio consists of systematically determined **long and short positions within the predetermined US equity and ETF universe**.

The strategy aims to have **minimal to no correlation to the overall market and low portfolio volatility, while consistently taking advantage of identified alpha opportunities** within our investment universe.

The INOVEST QUANTAGE USEQ Market Neutral AMC offers an **attractive "all-weather" alternative investment opportunity with focus to benefit from the volume and potential of the US equity market**.

Back-Test & Live Performance (Net All Fees) (as of 30.09.23)



INOVEST USEQ Market Neutral **HFRI-I Equity Market Neutral Index**

Performance data quoted represents past performance and does not guarantee future results. The displayed performance has been achieved in back testing of the strategies parameters. The HFRI-I Equity Market Neutral Index is designed to be representative of a broad range of liquid alternative market neutral UCITS investments.

Performance Figures (Net All Fees) (as of 30.09.23)

1 Month (AMC)	1.10%	YTD	5.79%
3 Month (AMC)	1.80%		
6 Month (Live + AMC)	0.35%	since AMC (25. Apr. 22)	5.34%

Risk Figures (Gross All Fees) (as of 30.09.23)

Sharpe Ratio	2.32	Max. Drawdown	-7.50%
Beta	-0.02	Annualized Return	17.33%

AMC Summary

ISIN	CH1150938160
Swiss Valor	115093816
Symbol	BSKT/QUAN open
CUSIP	BV078438 (ISP)
Instrument	Actively Managed Certificate
Structure	Off-Balance-Sheet SPV
Currency	USD
Issue Date	10 th of March 2022

Valuation Frequency	Daily
NAV per Certificate (as per 30.09.2023)	USD 1'039.70
Minimum Initial Subscription	10 Certificates

Strategy	Leveraged Long/Short
	Market Neutral
Positions	100-500

Portfolio Advisor	INOVEST Partners AG <small>(www.inovestpartners.com)</small>
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Calculating Agent	GenTwo AG <small>(www.gentwo.com)</small>
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Paying Agent	ISP Securities AG <small>(www.ispgroup.com)</small>
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Issuer	QUANTINVEST Issuer LLC
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Prime Broker & Custodian	Interactive Brokers LLC <small>(www.interactivebrokers.com)</small>
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Redemption Notice	3 Business Days
Offering	Private Placement

Management Fee	1.00% p.a.
Performance Fee	20%
High-Water Mark	Yes
Bid – Ask Spread	1.00%

For professional & institutional investors only

Key Benefits

	Invested in the world's largest equity universe (USEQ)		Enriched insights from alternative data
	Long/Short diversification providing absolute returns		Upside benefits with downside consideration
	Quantitative, unbiased portfolio management		Zero credit risk through off-balance sheet structure

Strategy Description

The INOVEST QUANTAGE USEQ Market Neutral strategy is an equally dollar-neutral long and short, daily rebalanced, investment opportunity, designed to grow wealth while navigating volatility.

We follow our philosophy to capture upside potentials while considering downsides to achieve long-term, sustainable wealth accumulation. The strategy is designed to reduce the impact of identified risk factors while taking advantage of the predictive upside characteristics of INOVEST's discretionary alpha-lab factors.

These factors are determined by INOVEST's discretionary QUANT Engine, utilizing technical and fundamental data, in addition to insights gained from selective alternative data.

INOVEST Quantitative Investment Model

INOVEST utilizes technical data gathered from exchanges and brokers and fundamental data extracted from 10Q and 10K SEC filings to assess every company in the strategy's mandated universe of 3'000+ US companies.

Alternative data, focused on earning call transcripts, analyst consensus, and defined peer momentum indicators, are processed using cutting-edge AI-powered Natural Language Processing (NLP), and Machine Learning (ML) capabilities.

A discretionary "Barra-like" risk factor analysis is utilized to identify relevant risks. The system considers an identified set of risk factors and hedges the portfolio against these factors.

Stocks are accordingly assigned an alpha and risk score, that are then further processed by a portfolio optimizing algorithm, which produces a diversified, market neutral US equity portfolio of 100-500 stocks. The optimization process includes the definition of risk and sector allocation in consideration of predefined discretionary parameters to optimally reflect the strategy's objective.

The INOVEST QUANT Engine executes the identified portfolio optimization unbiasedly on a daily basis in a fully automated manner.

INOVEST Partners

 **CHALLENGE** – Living in times of information and data explosion tends to make the world increasingly complex, biased and behavioral.

 **FOCUS** – Utilizing research innovation, technology advances, and the explosion of data in combination with sound investment methods.

 **STYLE** – Quantitative AI-powered screening of a wealth of data to methodically derive indicators, sentiments and factors leading to actionable insights used to systematically compose a risk aware and strategy focused portfolio.

 **ABOUT** – A multinational team of talents, experienced practitioners, and responsible doers, driven to leverage potentials and remarkable outcomes.

"a sound all-weather, AI-powered US-equity opportunities portfolio"

Portfolio Advisor

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