WORLDQUANT AI FUND

Fund Objective

The fund's investment objective is to achieve long term capital growth by investing primarily in equities. The fund uses a variety of quantitative techniques including Machine Learning and Deep Learning method such as Naive Bayes to carry out stock selection and portfolio construction.

Investment Strategy

The fund invests in equities on a proprietary investment model driven by artificial intelligence. The fund is actively managed and has the ability to be both long or short in any or all of these equities.

Machine learning (ML) leverages AI by using algorithms to identify and act on patterns in the data. The fund utilizes a few machine learning algorithms to run the model. Some of them are feed-forward Artificial Neural Network (ANN), Long Short-Term Memory (LSTM), Support Vector Machine (SVM) and Naive Bayes. The best model that gives the highest score on a few performance metrics will be used to run the trading process.

For instance, the Naïve Bayes model will predict stock prices by fitting featured engineering techniques or other technical indicators into the model. The engine in turn will give signals whether to buy or sell a stock as the markets evolve. The signals are used to trade in the market by using an automated trading algorithm. The AL model is constantly being upgraded or improved in order to provide higher returns and better client investment experience over time.

Fund Details

Currency: USD
Net Asset Value (NAV): USD 1.00
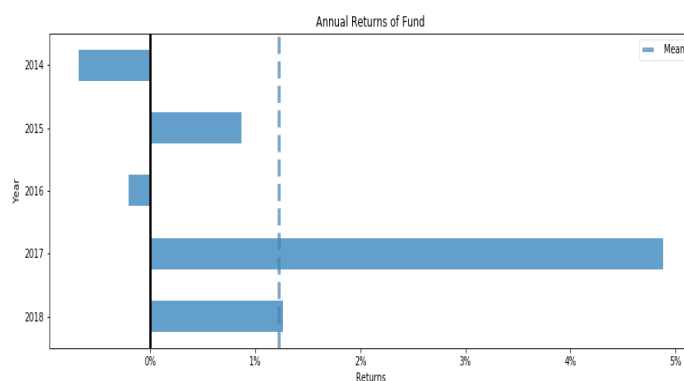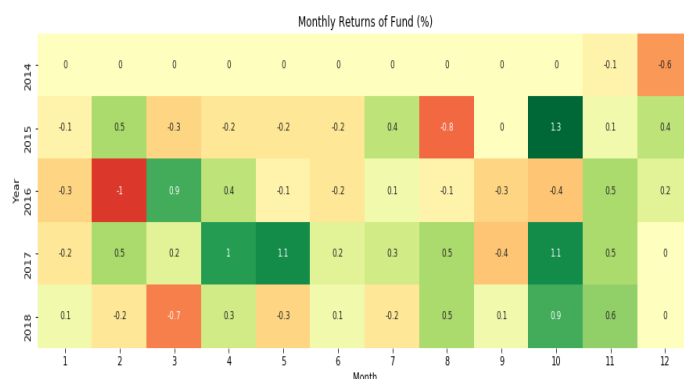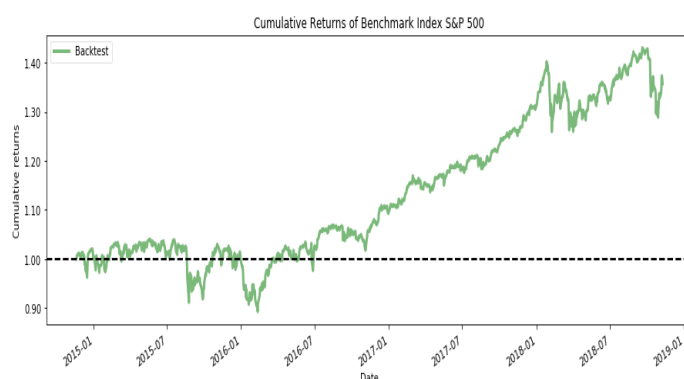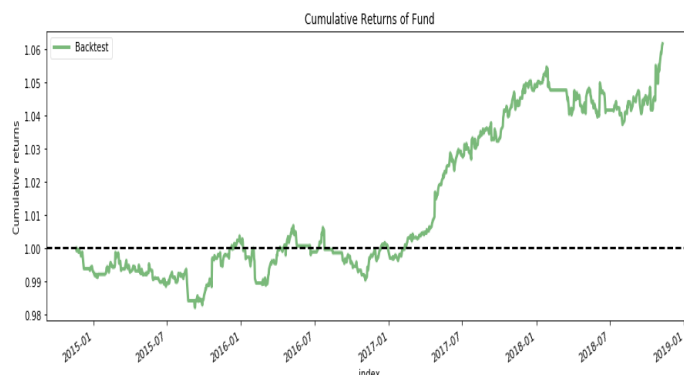Fund Size: USD 100 million
Management Fee: 2% of NAV
Risk Level (1 - 9): 9
Maximum Drawdown: 1.790 %
Annualized Return: 1.509 %
Sharpe Ratio: 0.114

Cumulative Returns of Fund

Cumulative Returns of Benchmark Index S&P 500

Monthly Returns of Fund (%)

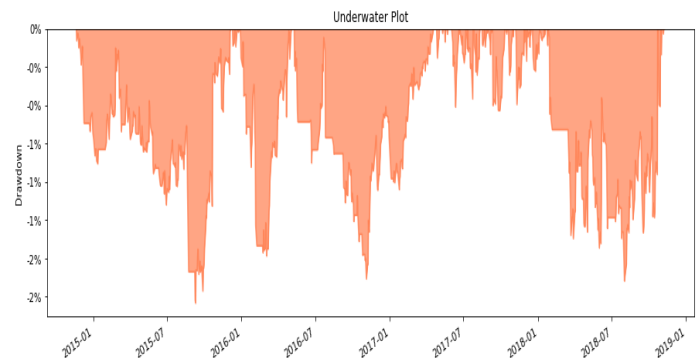| Year	1	2	3	4	5	6	7	8	9	10	11	12
2014	0	0	0	0	0	0	0	0	0	0	-0.1	-0.6
2015	-0.1	0.5	-0.3	-0.2	-0.2	-0.2	0.4	-0.8	0	1.3	0.1	0.4
2016	-0.3	-1	0.9	0.4	-0.1	-0.2	0.1	-0.1	-0.3	-0.4	0.5	0.2
2017	-0.2	0.5	0.2	1	1.1	0.2	0.3	0.5	-0.4	1.1	0.5	0
2018	0.1	-0.2	-0.7	0.3	-0.3	0.1	-0.2	0.5	0.1	0.9	0.6	0

Annual Returns of Fund

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Independent financial advice should be sought as not all investments are suitable for all investors. Investors should understand the risks associated with any investment in securities. Review complete fund documentation for further information.

Investment is subject to risk and can go down as well as up as a result of changes in the value of the investments. There is no assurance or guarantee of principal or performance and there is no guarantee that a strategy will achieve its objective. Investors may lose money including possible loss of principal. Past performance is not necessarily a guide to future performance.

Monthly Returns Distribution

Underwater Plot

Company Information

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