

## NAV

EUR 84.64

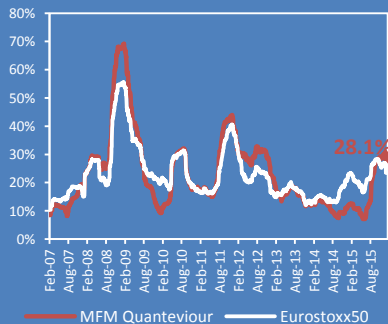
## Strategy

The objective of this sub-fund of the MFM FUND is to replicate as closely as possible the rising phases of the benchmark index while minimizing risk during periods of decline. To achieve this, **behavioural finance** parameters are used to optimise both the timing of specific and sector-related decisions and the strategic allocations.

## Fund Facts

Fund domicile	Luxembourg
Fund Authority	CSSF
OLD ISIN	CH0036975347
NEW ISIN from 06.05.15	LU1105777616
Valoren	25237530
WKN	A12GRH
Bloomberg Ticker	MFMQEEI
Lipper (Reuters)	68296850
Management fees	1.10%
TER au 29.01.2016	1.22%
Size (in millions)	27.83
<b>Launch date</b>	<b>15.02.2008</b>
Subscriptions	Daily
Subscription fee	max. 2.5%
Redemption	Daily
Redemption fee	None
Performance fee	None
Last dividend	EUR 0.1149
Distribution:	CH, Lux, I, D
Tax transparency:	CH, D, A, UK, Lux

## Historical Volatility 100 days



## Fund Manager

www.mirante.ch

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## Fund Administrator

FundPartner Solutions

## Custodian

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## Auditors

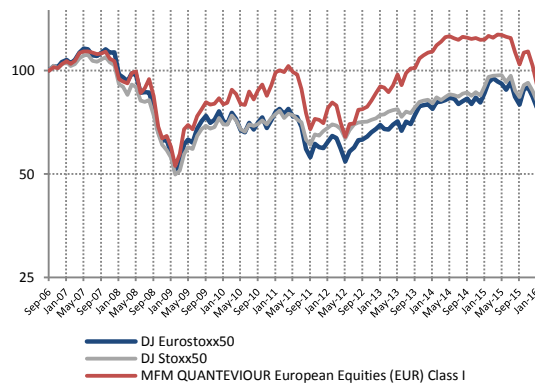
BDO Luxembourg

## Performance analysis

	1 month	YTD	1 year	3 year	5 years	Since inception	*Annualized Performance	*Annual Volatility Since Inception	*Sharpe Ratio (R.F.= 1.53%)
<b>MFM QUANTEVIOUR European Equities (EUR) Class I</b>	<b>-11.75%</b>	<b>-11.75%</b>	<b>-25.96%</b>	<b>1.44%</b>	<b>-7.69%</b>	<b>-8.77%</b>	<b>-0.98%</b>	<b>26.38%</b>	<b>-0.09</b>
DJ Eurostoxx50 **	-6.81%	-6.81%	-9.14%	12.66%	3.10%	-21.82%	-2.60%	24.52%	-0.17
DJ Stoxx50 **	-6.38%	-6.38%	-9.23%	9.89%	9.34%	-18.32%	-2.14%	21.29%	-0.17

\*The represented performance from 28.09.2006 to 14.02.2008 corresponds to class A. Change on 15.02.2008 into class I. \*\* Price Index.

## Performance



## Key Holdings

Nokia	5.9%
LafargeHolcim	5.3%
STM	5.2%
Swatch	5.1%
Royal Dutch	5.0%

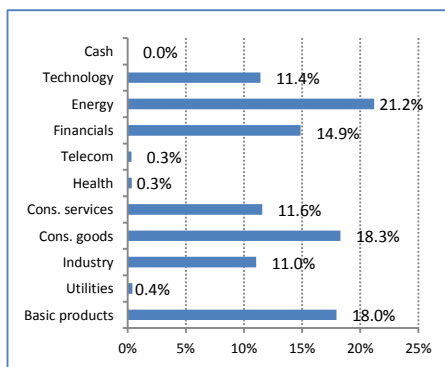
## Beta vs

DJ Eurostoxx50	1.04
DJ Stoxx50	1.14

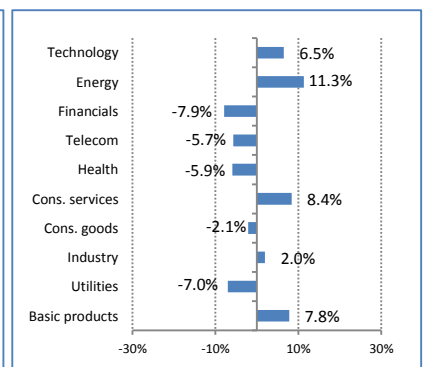
## Monthly returns

	J	F	M	A	M	J	J	A	S	O	N	D	Annual
<b>2006-2009</b>													<b>-17.00%</b>
<b>2010</b>	-3.85%	0.94%	9.05%	-2.73%	-6.57%	-0.48%	9.23%	-5.09%	6.34%	3.87%	-7.21%	7.41%	<b>9.25%</b>
<b>2011</b>	8.98%	1.41%	-1.16%	4.12%	-4.12%	-1.62%	-9.18%	-14.85%	-10.29%	7.08%	-0.55%	-2.24%	<b>-22.51%</b>
<b>2012</b>	10.85%	3.72%	-2.07%	-11.03%	-8.92%	9.04%	0.24%	9.78%	0.41%	1.64%	4.12%	5.08%	<b>22.25%</b>
<b>2013</b>	4.68%	-0.82%	-3.02%	4.50%	7.63%	-6.82%	8.50%	3.00%	0.37%	6.63%	2.13%	1.78%	<b>31.22%</b>
<b>2014</b>	0.84%	4.08%	2.62%	2.95%	0.78%	-1.50%	-0.94%	1.91%	-0.54%	-0.80%	0.59%	-1.29%	<b>8.86%</b>
<b>2015</b>	0.39%	2.44%	-1.21%	2.12%	-0.33%	-1.21%	-0.89%	-8.87%	-8.07%	8.25%	0.96%	-9.13%	<b>-15.76%</b>
<b>2016</b>	-11.75%												<b>-11.75%</b>

## Sector Breakdown (net exposure)



## Sector bias vs DJ Eurostoxx50



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