

This quarterly quantitative information pack focuses on Loftus Peak's flagship Loftus Peak Global Disruption Active ETF ("Fund"). The pack has been prepared for a professional audience, to provide a perspective on performance, including both risk and return. Data is shown from Fund inception unless otherwise stated.

The Fund benchmark is the MSCI All Countries World Index (Net) in AUD and inception date 15 November 2016.

## Performance and Risk Metrics<sup>1</sup>

Performance to date

Loftus Peak Global Disruption Active ETF	1m	3m	6m	1 year	3 year p.a.	5 year p.a.	7 year p.a.	Inception p.a.
<b>Fund (Net)</b>	-9.26%	-8.66%	+4.62%	+9.17%	+18.58%	+18.90%	+18.39%	+19.83%
<b>Benchmark</b>	-4.49%	-2.21%	+8.63%	+11.96%	+13.64%	+14.66%	+12.43%	+13.20%
<b>Value Added (Net)</b>	-4.77%	-6.45%	-4.01%	-2.79%	+4.94%	+4.24%	+5.96%	+6.63%

Source: Loftus Peak

Monthly performance

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
<b>2025</b>	+4.91%	-4.06%	-9.26%										<b>-8.66%</b>
<b>2024</b>	+7.50%	+6.56%	+3.45%	-3.82%	+3.68%	+5.76%	-1.64%	+0.43%	+0.16%	+5.13%	+3.93%	+4.83%	<b>+41.65%</b>
<b>2023</b>	+11.29%	+3.69%	+9.14%	-4.41%	+13.75%	+4.07%	+5.40%	-0.94%	-6.07%	-0.18%	+12.07%	+3.09%	<b>+61.19%</b>
<b>2022</b>	-6.36%	-5.73%	-3.19%	-9.17%	-0.43%	-6.86%	+9.89%	-3.27%	-6.66%	+2.10%	+5.64%	-11.27%	<b>-31.66%</b>
<b>2021</b>	+5.24%	-2.72%	-0.60%	+3.03%	-1.52%	+10.15%	+0.50%	+2.14%	-5.43%	+1.37%	+9.87%	-1.45%	<b>+21.20%</b>
<b>2020</b>	+5.98%	-1.05%	-2.63%	+7.00%	+3.05%	+2.65%	+4.64%	+5.21%	-0.24%	+4.68%	+4.87%	+0.80%	<b>+40.46%</b>
<b>2019</b>	+7.77%	+6.84%	+3.02%	+6.50%	-9.02%	+6.50%	+3.16%	-0.66%	-2.54%	+2.69%	+7.63%	+0.07%	<b>+35.22%</b>
<b>2018</b>	+5.32%	+1.31%	-3.55%	+0.72%	+5.70%	+2.03%	+1.10%	+7.26%	-0.44%	-8.00%	-2.50%	-5.49%	<b>+2.29%</b>
<b>2017</b>	+0.50%	+0.64%	+4.32%	+5.42%	+7.38%	-4.57%	+0.52%	+2.45%	+1.91%	+6.93%	+3.23%	-3.10%	<b>+27.96%</b>
<b>2016</b>											+3.88%	+1.96%	<b>+5.92%</b>

Source: Loftus Peak

Performance metrics

Metric	Inception	1 year	3 year	5 year
<b>Tracking Error</b>	11.67%	10.89%	14.60%	13.38%
<b>Volatility</b>	17.69%	16.42%	21.84%	19.45%
<b>Sharpe Ratio (Risk Free Rate = 4%)</b>	0.89	0.32	0.67	0.77
<b>Information Ratio</b>	0.56	-0.26	0.34	0.32

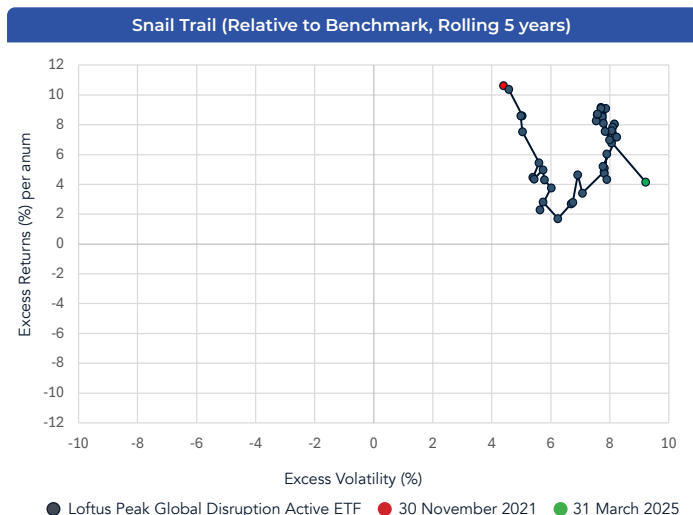
Source: Loftus Peak

Minimum and maximum monthly returns

Maximum / Minimum	
<b>Maximum</b>	+13.74%
<b>Minimum</b>	-11.27%

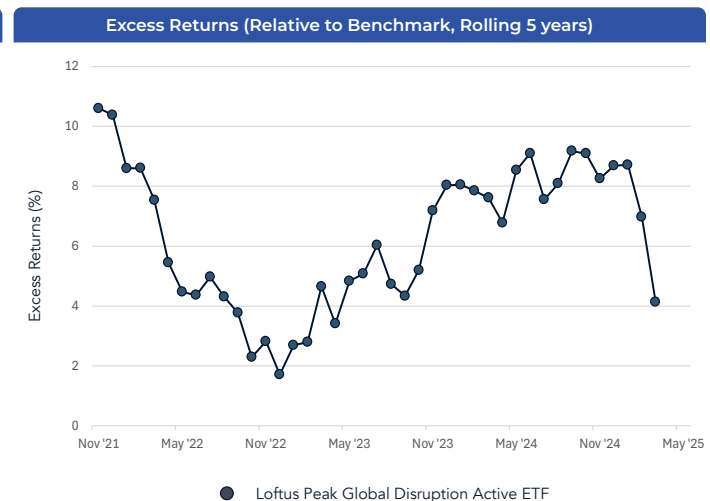
Source: Loftus Peak

Snail trail



Source: Loftus Peak

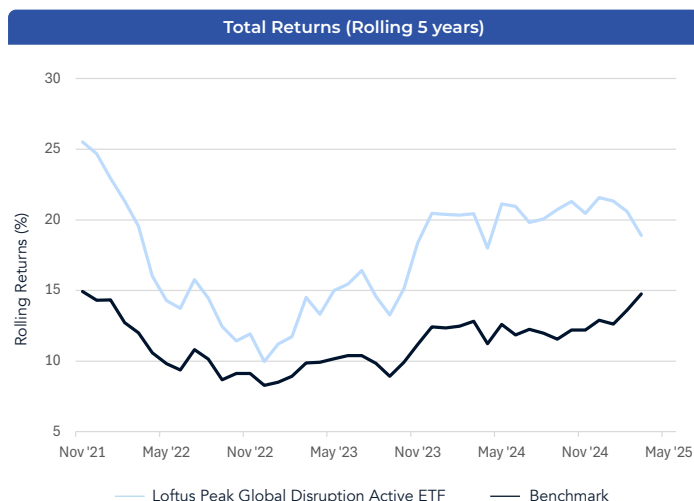
Excess returns



Source: Loftus Peak

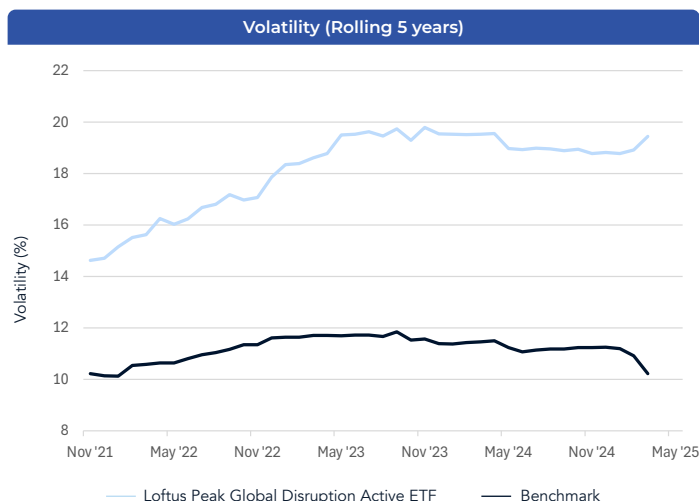
<sup>1</sup>Net-of-fees performance for the Loftus Peak Global Disruption Active ETF is based on end-of-month redemption prices after the deduction of fees and expenses and the reinvestment of all distributions. Investment return and the principal value fluctuate, so your units, when sold, may be worth more or less than the original cost. For further details, please refer to the Fund's Product Disclosure Statement. The benchmark for the Fund is the MSCI All Countries World Index (net) as expressed in AUD from Bloomberg. **Past performance is not a reliable indicator of future performance.** Returns greater than one-year are annualised.

## Total returns



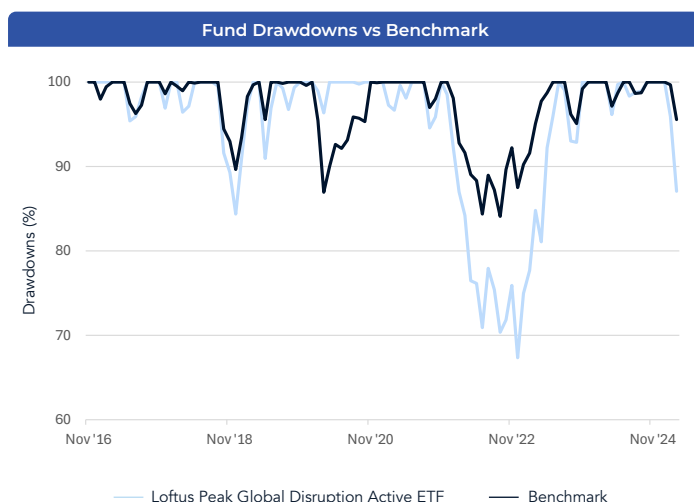
Source: SQM Research

## Volatility



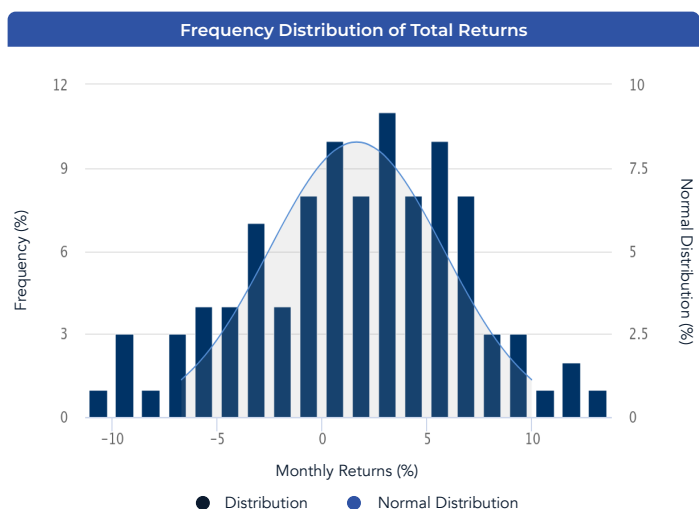
Source: SQM Research

## Fund Drawdowns



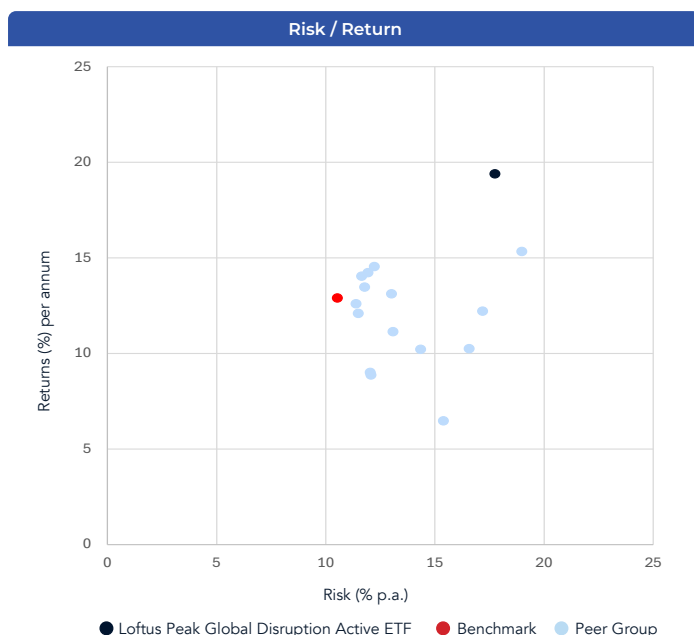
Source: SQM Research

## Histogram of returns<sup>2</sup>



Source: SQM Research

## Risk/return



Source: SQM Research

## Contribution analysis summary

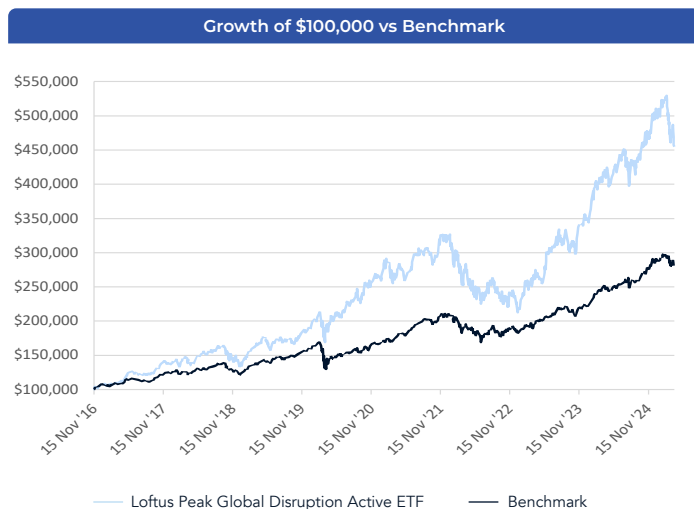
Holding name	3 yr cont.*	Holding name	5 yr cont.*
Netflix (NFLX.US)	+12.8%	Qualcomm (QCOM.US)	+16.8%
TSMC (2330.TT)	+6.5%	Netflix (NFLX.US)	+15.2%
NVIDIA (NVDA.US)	+5.8%	NVIDIA (NVDA.US)	+13.7%
Amazon (AMZN.US)	+5.2%	Apple (AAPL.US)	+11.3%
AMD (AMD.US)	+5.0%	Amazon (AMZN.US)	+10.1%
Microsoft (MSFT.US)	+4.4%	Microsoft (MSFT.US)	+10.0%
Qualcomm (QCOM.US)	+4.2%	Alphabet (GOOGL.US)	+10.0%
Meta Platforms (META.US)	+4.1%	TSMC (2330.TT)	+8.2%
Samsara (IOT.US)	+3.6%	AMD (AMD.US)	+7.3%
Alphabet (GOOGL.US)	+3.1%	Xilinx (XLNX.US)	+6.2%
Other (net)	+20.6%	Other (net)	+31.8%

Source: Bloomberg

<sup>2</sup> Past performance is not a reliable indicator of future performance.

\*gross-of-fees

## Cumulative returns<sup>3</sup>



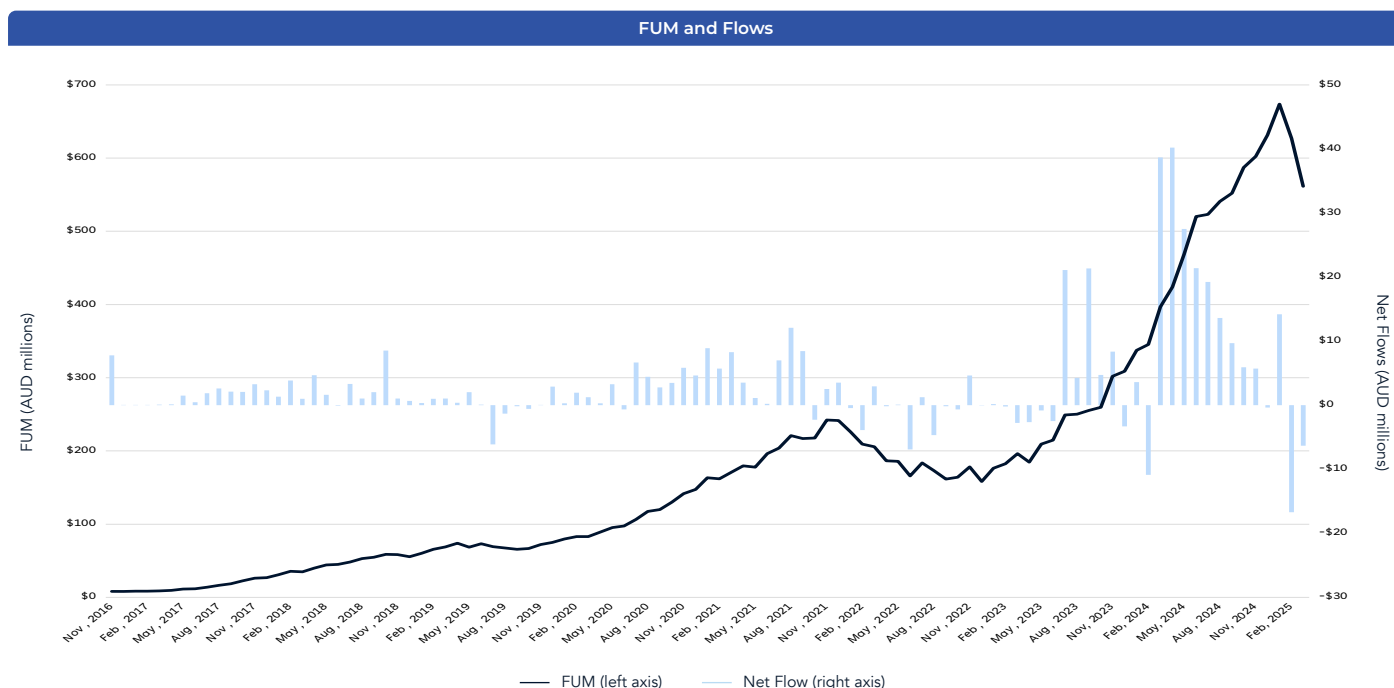
Source: Loftus Peak

## Extreme daily market returns

Date	MSCI ACWI (in AUD)	LPQDF
16 Mar '20	-8.55%	-10.21%
12 Mar '20	-7.30%	-4.65%
9 Mar '20	-6.68%	-6.47%
27 Mar '20	-4.48%	-4.50%
11 Mar '20	-4.10%	-4.65%

Source: SQM Research, Loftus Peak, Bloomberg

## FUM and flows



Source: Loftus Peak

<sup>3</sup>Past performance is not a reliable indicator of future performance.

Should you have any questions about this pack please contact one of the team at [enquiry@loftuspeak.com.au](mailto:enquiry@loftuspeak.com.au) or by phone on +61 9163 3333.

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