

ROCA Enhanced Volatility Strategies

EUR Institutional Share Class

ISIN - LI0588793682

Bloomberg - ROCAICE LE

NAV 70.85

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CAPITAL
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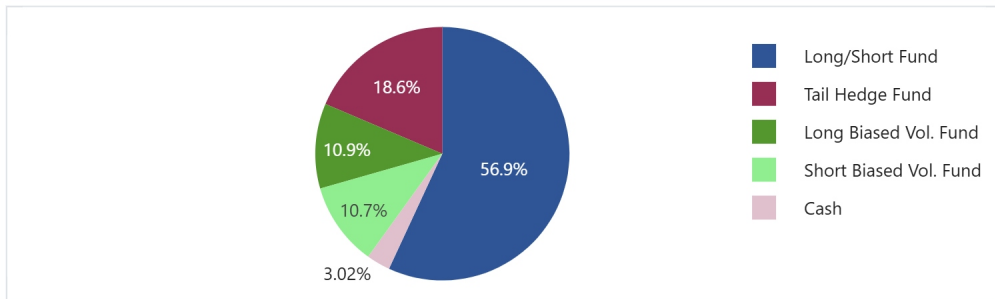
Net Monthly Returns

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2024	-0.8%	-4.4%	0.2%	0.4%	-0.5%	-0.3%	-0.9%	-2.4%	-0.3%	-3.6%			-12.0%
2023	2.9%	-0.5%	-1.4%	1.8%	-0.1%	-0.3%	0.1%	0.0%	-0.1%	-0.2%	1.6%	-0.2%	3.5%
2022	-9.2%	-5.7%	2.4%	-10.9%	-6.7%	-7.9%	7.0%	-1.9%	-8.6%	0.6%	-0.3%	0.3%	-35.1%
2021		-3.3%	6.5%	5.9%	-1.1%	2.8%	2.0%	2.8%	-4.9%	5.7%	-0.4%	3.0%	19.7%

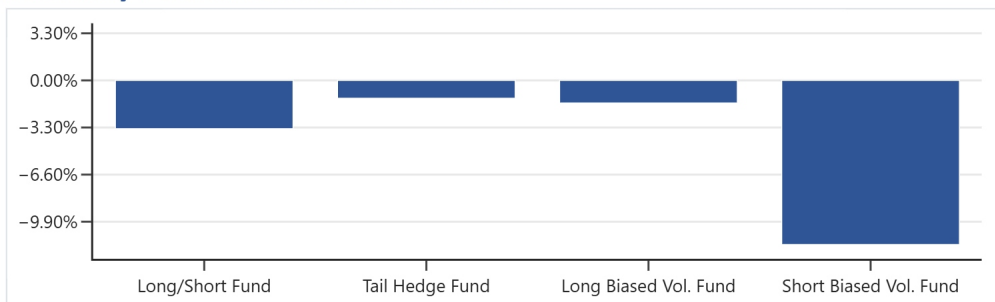
Performance & Risk Analysis

	Strategy	S&P 500 EUR Hedged	MSCI World EUR Hedged
MTD return	-3.6%	-1.1%	-1.0%
YTD return	-12.0%	18.8%	16.7%
1 year return	-10.8%	34.7%	31.1%
Total Return	-29.2%	39.7%	36.7%
Since inception (ann.)	-8.9%	9.4%	8.8%
Volatility (ann.)	14.9%	17.2%	14.4%

Asset Allocation



Monthly Performance Breakdown



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Fund Description

Objectives

- delivering Tail Risk Protection during market crisis events
- capability of generating returns during bull equity markets
- diversification of quantitative approaches
- investing in some of the most liquid instruments to avoid any liquidity mismatch.

Features

Fund of funds. Invests in a number of funds with a focus on volatility.

Investable universe of underlying funds

- VIX Futures
- S&P500 Futures
- 2 years Treasuries Futures
- 20 years+ Treasuries (TLT)
- CBOE Put/Write Index
- Cash

Fund Information

Fund Assets (incl. committed)

Approx. 5.75 million

Share Class Inception Date

8 February 2021

Minimum Investment

USD 250'000

Management Fee

0.30% p.a.

Performance Fee

10% (HWM)

Subscriptions & Redemptions

Daily at NAV

AIFM

Accuro Fund Solutions AG

Investment Manager

Kroma Capital Partners Ltd

Fund Auditor

PricewaterhouseCoopers (PwC)

Custodian

Liechtensteinische Landesbank (LLB)

