Factsheet - June 2025

EMCORE One Fund – EMCORE Green Yield Dynamic EUR

25'307'266
Fund Total Net Assets in USD

102.76
Share Class NAV in EUR

0.63%
MTD (net) return

-1.77%
YTD (net) return

Strategy
The strategy aims to generate consistent alpha through the systematic use of implied volatility premiums in addition to the performance of the underlying green bond portfolio.
Portfolio
The composition of the diversified portfolio consists of investment grade green bonds including a systematic equity index volatility overlay. Green bonds are likely the most liquid in the sustainable investment universe.
Volatility Overlay
The strategy is derived from equity index volatilities. The quantitative investment process and integrated risk management approach results in an attractive risk-adjusted return profile.

Risk Profile (SRI)

1	2	**3**	4	5	6	7

ISIN	LI1271373303
Valor	127137330
Ticker	EGYDEUR LE
WKN	A3ER8S

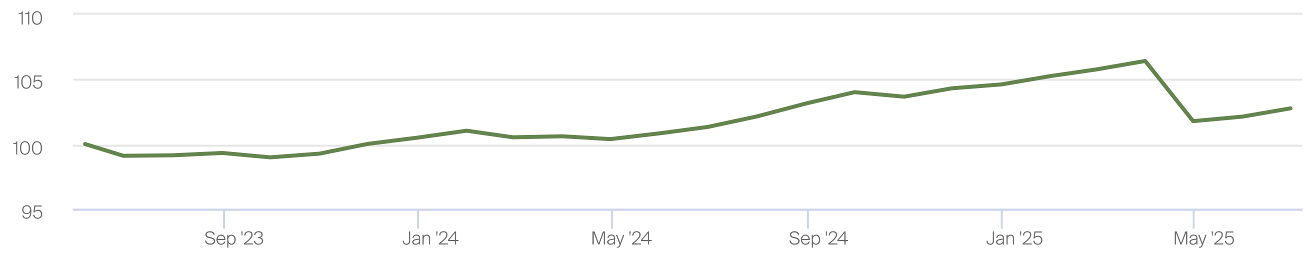
Fund Domicile	Liechtenstein
Fund Inception Date	07.06.2023
Fund / ShareClass CCY	USD / EUR
Distribution	Accumulating
Fiscal Year End	31.12.
Liquidity / Cut Off	Daily, 16:00 CET

Investment Manager	EMCORE AG, Liechtenstein
Administrator	IFM Independent Fund Management AG
Custodian	Neue Bank AG

Management Fee	0.50%
Performance Fee	15%
Hurdle Index	Highwater Mark Bloomberg Global Agg Green Social Sustainability Bond 0-3 Y EUR Hedged
Administration, Custodian and Other Fees (exp.)*	0.21%
TER without Perf Fee (exp.)*	1.04%

*) The ongoing costs can fluctuate from year to year based on fund size and transactions

Monthly Performance

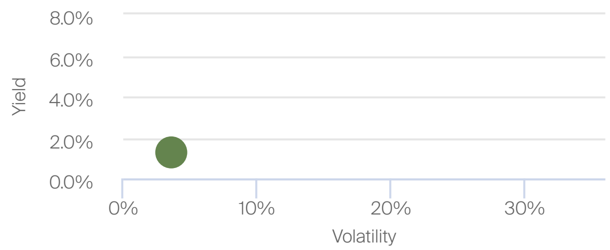


Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2025	0.62%	0.48%	0.62%	-4.37%	0.34%	0.63%	-	-	-	-	-	-	-1.77%
2024	0.54%	-0.50%	0.08%	-0.22%	0.45%	0.49%	0.81%	0.99%	0.83%	-0.34%	0.63%	0.29%	4.10%
2023	-	-	-	-	-	-0.91%	0.04%	0.18%	-0.34%	0.29%	0.76%	0.48%	0.49%

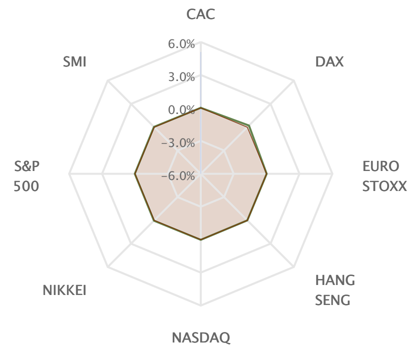
Key Figures

Return since Inception	2.76%
Return p.a.	1.32%
Volatility	3.67%
Maximum Drawdown	-4.37%

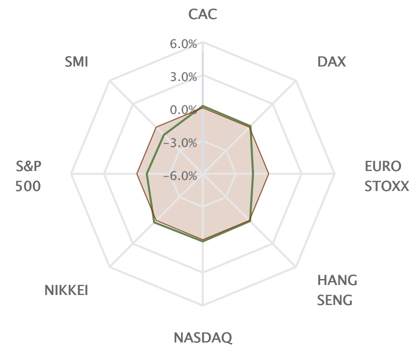
Risk Return



Option Contribution MTD



Option Contribution YTD



Portfolio Key Data

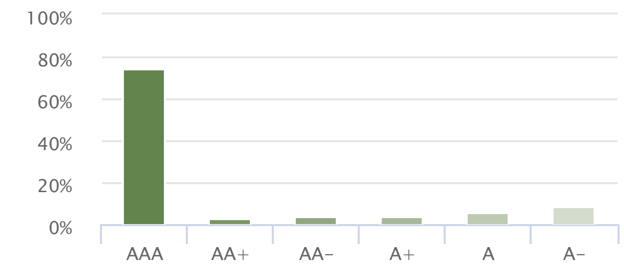
	Cash	Bonds	Equities	Options	Futures
Weighting	1.62%	98.79%	-	-0.41%	-
Credit Quality	-	AA+	-	-	-
Days to Expiration	-	-	-	30	-
Yield to Maturity	-	3.86%	-	-	-
Duration	-	1.86	-	-	-
Portfolio Vega	-	-	-	-18'276	-
Portfolio Theta	-	-	-	2'000	-

Share Classes Overview

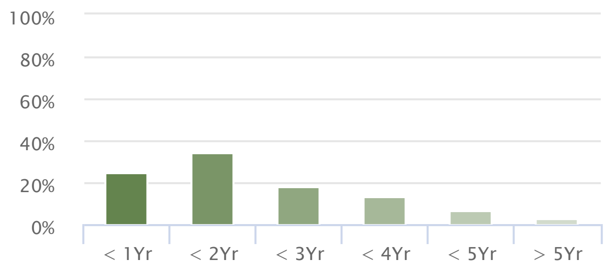
Tranche	ISIN	Denomination	Management Fee	Performance Fee	Administration Fee	TER
EMCORE One Fund – EMCORE Green Yield Dynamic CHF	LI1271373311	CHF 0	0.50%	15%	0.21%	1.06%
EMCORE One Fund – EMCORE Green Yield Dynamic EUR	LI1271373303	EUR 0	0.50%	15%	0.21%	1.04%
EMCORE One Fund – EMCORE Green Yield Dynamic USD	LI1271373329	USD 0	0.50%	15%	0.21%	1.01%

Portfolio Breakdown

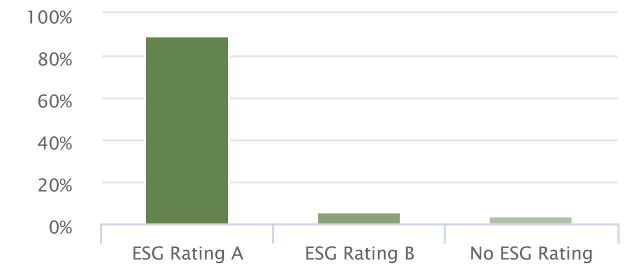
Ratings



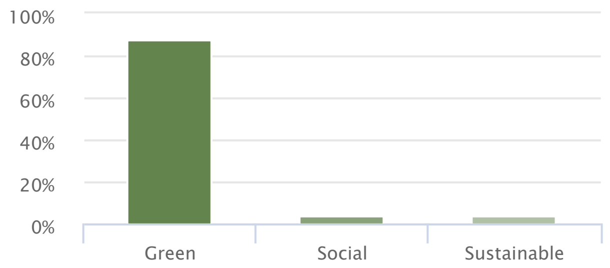
Maturity



ESG Ratings



Bond Types



Sector Bonds

43.17%	Supranational
27.07%	Special Purpose Banks
9.06%	Commer Banks Non-US
5.57%	Diversified Banking Inst
5.22%	Regional Agencies
3.99%	Auto-Cars/Light Trucks
3.90%	Finance-Credit Card
2.02%	Invest Mgmnt/Advis Serv
0%	Others

Country Issuer

43.17%	Supranational
13.78%	Netherlands
13.28%	Germany
10.42%	United States
7.87%	Canada
4.07%	Sweden
3.10%	Finland
3.04%	Japan
1.25%	Others

#	Top 10 Holdings	Weight
1	KFW	7.63%
2	NEDER WATERSCHAPSBANK	7.45%
3	INTL FINANCE CORP	5.86%
4	ASIAN DEVELOPMENT BANK	5.82%
5	JPMORGAN CHASE & CO	5.30%
6	EUROPEAN INVESTMENT BANK	5.07%
7	ASIAN DEVELOPMENT BANK	4.49%
8	INTL BK RECON & DEVELOP	3.94%
9	ASIAN DEVELOPMENT BANK	3.87%
10	VISA INC	3.71%

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