

## EMCORE One Fund – EMCORE Green Yield Dynamic EUR

**24'440'719**

Fund Total Net Assets in USD

**101.77**

Share Class NAV in EUR

**-4.37%**

MTD (net) return

**-2.71%**

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.

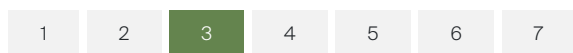
### Portfolio

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)



ISIN	LI1271373303
Valor	127137330
Ticker	EGYDEUR LE
WKN	A3ER8S

Fund Domicile	Liechtenstein
Fund Inception Date	07.06.2023
Fund / ShareClass	USD / EUR
CCY	
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



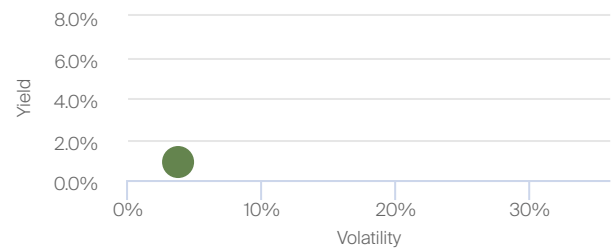
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2025	0.62%	0.48%	0.62%	-4.37%	-	-	-	-	-	-	-	-	-2.71%
2024	0.54%	-0.50%	0.08%	-0.22%	0.45%	0.49%	0.81%	0.99%	0.83%	-0.34%	0.63%	0.29%	4.10%
2023	-	-	-	-	-	-0.91%	0.04%	0.18%	-0.34%	0.29%	0.76%	0.48%	0.49%



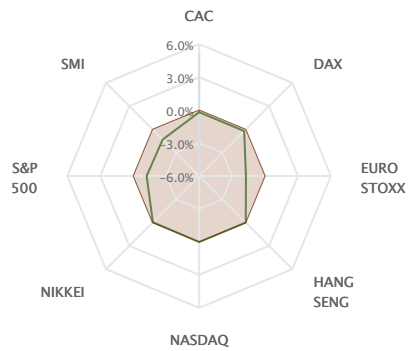
## Key Figures

Return since Inception	1.77%
Return p.a.	0.92%
Volatility	3.81%
Maximum Drawdown	-4.37%

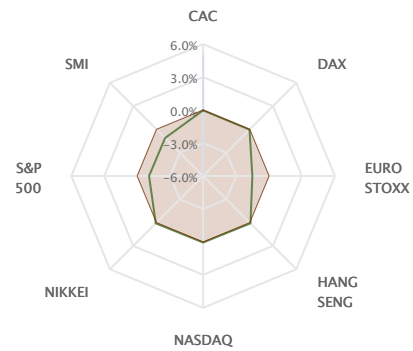
## Risk Return



## Option Contribution MTD



## Option Contribution YTD



## Portfolio Key Data

	Cash	Bonds	Equities	Options	Futures
Weighting	0.67%	100.18%	-	-0.85%	-
Credit Quality	-	AA+	-	-	-
Days to Expiration	-	-	-	30	-
Yield to Maturity	-	3.71%	-	-	-
Duration	-	1.64	-	-	-
Portfolio Vega	-	-	-	-24'163	-
Portfolio Theta	-	-	-	2'803	-

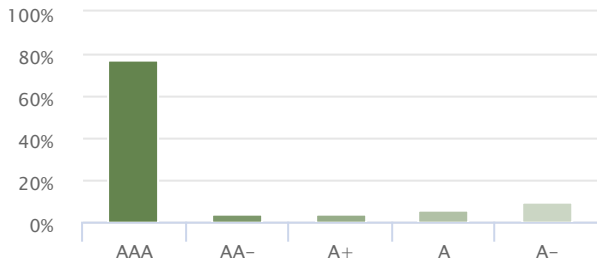
## Share Classes Overview

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%

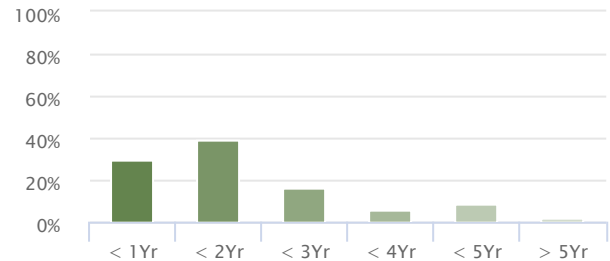


## Portfolio Breakdown

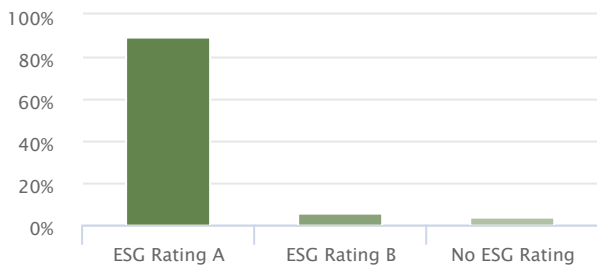
### Ratings



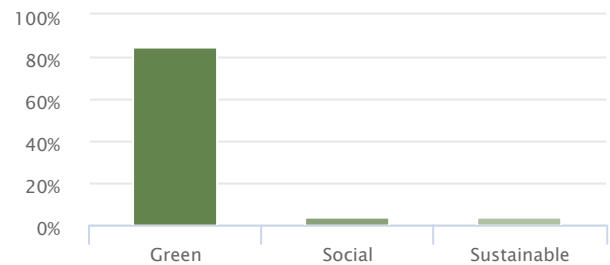
### Maturity



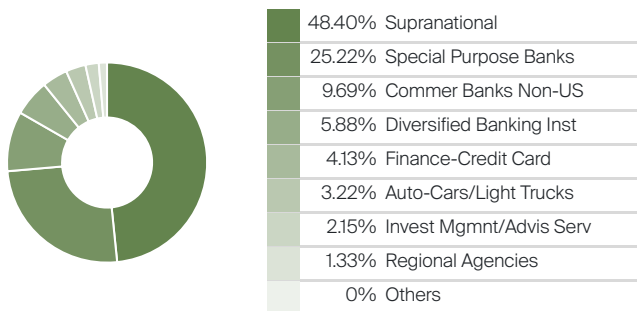
### ESG Ratings



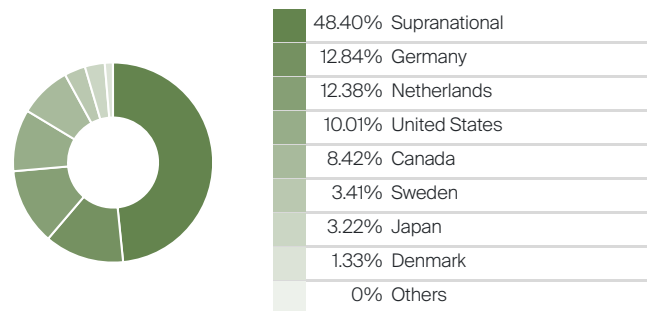
### Bond Types



### Sector Bonds



### Country Issuer



#	Top 10 Holdings	Weight
1	KFW	7.86%
2	NEDER WATERSCHAPSBANK	7.66%
3	INTL FINANCE CORP	6.03%
4	ASIAN DEVELOPMENT BANK	5.99%
5	JPMORGAN CHASE & CO	5.44%
6	EUROPEAN INVESTMENT BANK	5.22%
7	EUROPEAN INVESTMENT BANK	5.14%
8	INTL BK RECON & DEVELOP	4.11%
9	ASIAN DEVELOPMENT BANK	3.99%
10	VISA INC	3.82%



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