Fund Fact Sheet

ROCA Enhanced Volatility Strategies | Fund Institutional Class USD
ISIN LI1439986459 | Bloomberg ROCAEUI LE | Reporting as of September 2026

C&S Investment

YTD Performance	NAV	Share Class Inception Date
2.2%	**105.99**	**01.07.2025**

Performance & Risk Analysis

	Strategy	S&P 500	MSCI World
MTD return	**-1.2%**	-0.3%	-1.2%
YTD return	**2.2%**	12.7%	11.8%
Total Return	**6.0%**	25.3%	23.8%
Volatility (ann.)	**6.7%**	12.3%	12.1%

Asset Allocation



Net Monthly Returns

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2026	-0.4%	0.1%	5.0%	-0.9%	2.7%	-1.0%	-1.9%	0.1%	-1.2%				**2.2%**
2025							-0.3%	0.5%	1.0%	3.0%	-1.0%	0.4%	**3.7%**

Fund Description

Objectives

- Aim to protect against market crashes[1]
- Aim to preserve capital in normal conditions[2]

Features

Invests into the Ambrus Volatility Fund SP and in cash et al.

Target returns

- Flat over a 12 month period during normal market conditions
- Aims to be triple-digit percent return during market crashes[3]

Fund Information

Fund Assets (incl. committed)	**Approx. 31 million**
Share Class Inception Date	**1 July 2025**
Minimum Investment	**USD 100'000**
Management Fee	**1.50% p.a.**
Performance Fee	**15.00%**
AIFM	**Accuro Fund Solutions AG**
Investment Manager	**Cura & Senectus Investment AG**
Fund Auditor	**PricewaterhouseCoopers (PwC)**
Custodian	**Liechtensteinische Landesbank (LLB)**
Subscriptions	**Monthly with 15 days notice**
Redemptions	**Monthly with 45 days notice**

Footnotes

[1]Market Crash: when US stock markets are falling rapidly and the VIX is moving by a large amount. In general, crash protection strategies applied in the underlying fund start making money when the VIX future moves above 40 and then accelerates as the VIX continues to rise.
[2]Normal Market Conditions: when US stock markets are moving either up, sideways, or down for an extended period of time.
[3]The projected crash return is determined by a conservative estimate of return during a market crash using stress tests to shock implied volatility and market index prices by the Investment Manager of the underlying fund. Past performance is no indication of future results.

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