

FUND RISK MANAGEMENT

Monthly Report

June 2024

Umbrella
Sub-fund
Portfolio date

Cosmos Lux International
CHF
24/06/2024

Net Asset Value
Currency

5,098,138.23
CHF

FUND ID

Fund name Cosmos Lux International
Sub-fund name CHF
ISIN LU0989373237
Currency CHF
Benchmark SWISS MARKET INDEX
FUND RISK PROFILE Low

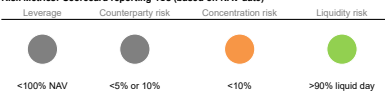
TNA end of period	5,098,138.23	NAV end of period	130.59
TNA start of period	5,494,580.05	NAV start of period	132.59
TNA Variation	-7.22%	NAV Variation	-1.51%
Subscriptions	0.00		
Redemptions	318,543.28		

RISK MANAGEMENT COMMENTS

Stale price overview
No stale price.

Operational risk
No NAV error occurred from 01/06/2024 to 28/06/2024.
No massive redemption occurred from 01/06/2024 to 28/06/2024.

Risk Metrics: Scorecard reporting 4Cs (based on NAV date)



Investment Compliance dashboard
There are no breaches to display.

Investment Compliance specific
Warnings:
-Please be advised that issuer exposure to CHOCOLADEFABRIKEN LINDT-REG is close to the limit of 10% (8.51%).

Total Expense Ratio - Internal limit 3%
As of 30/06/2024: Without transaction and performance fees:
B: 2.81%

Portfolio Turnover
As of 28/06/2024: -15.55%

Please note that PTR displayed is calculated on an annual basis as specified in the CSSF circular 03/122.

Market risk (Var/commitment)
No issue to report.

Liquidity Risk
No issue to report.

Investment Manager comments

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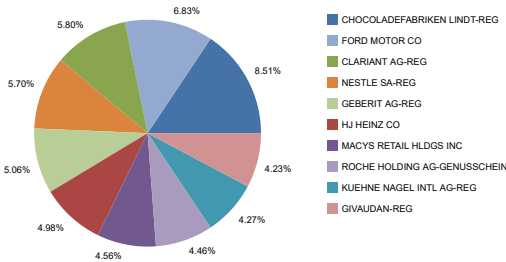
Regulatory main limit checks



OTC Counterparty Risk top 5 contributors

Counterparty	Exposure in Fund Currency	% NAV	Regulatory limit	Not applicable
Not applicable				

Concentration risk by corporate issuer - Top 10



Concentration Risk	MCHF	% NAV
CHOCOLADEFABRIKEN LINDT-REG	0.43	8.51%
FORD MOTOR CO	0.35	6.83%
CLARIANT AG-REG	0.30	5.80%
NESTLE SA-REG	0.29	5.70%
GEBERIT AG-REG	0.26	5.06%
HJ HEINZ CO	0.25	4.98%
MACYS RETAIL HLDGS INC	0.23	4.56%
ROCHE HOLDING AG-GENUSSCHEIN	0.23	4.46%
KUEHNE NAGEL INTL AG-REG	0.22	4.27%
GIVAUDAN-REG	0.22	4.23%

Concentration by Group 20% - Top 10

Group Name	Instrument type	Exposure value	% NAV
CHOCOLADEFABRIKEN LINDT-REG	EQUITY	433,600.00	8.51%
FORD MOTOR CO	BOND	348,320.50	6.83%
CLARIANT AG-REG	EQUITY	295,840.00	5.80%
NESTLE SA-REG	EQUITY	290,470.00	5.70%
CACEIS Bank Luxembourg S.A.	CASH	266,583.43	5.22%
GEBERIT AG-REG	EQUITY	258,048.00	5.06%
HJ HEINZ CO	BOND	253,971.60	4.98%
MACYS RETAIL HLDGS INC	BOND	232,681.66	4.56%
ROCHE HOLDING AG-GENUSSCHEIN	EQUITY	227,520.00	4.46%
KUEHNE NAGEL INTL AG-REG	EQUITY	217,515.00	4.27%

Top 5 contributors to Cover Rule

Top 5 contributors to Cover Rule

Instrument code	Instrument Name	Instrument type	Negative exposure	% NAV
Not applicable				



ALERT COLORS:

No Breach

Warning > 80 % from regulatory limit

Breach

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Cosmos Lux International
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24/06/2024

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Commitment Approach

	MCHF	% NAV
Global Risk Exposure	0.00	0.00%
Netting / Hedging	0.00	0.00%
Net Commitment	0.00	0.00%

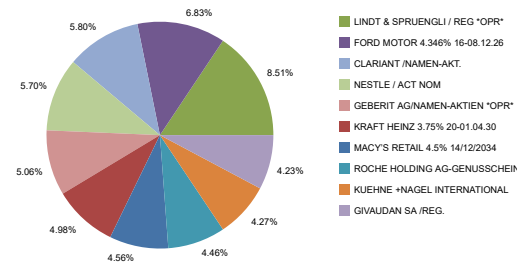


Top 10 commitment contributors

Instrument code	Name	Instrument type	Absolute value	% NAV
Not applicable				

Top 10 fund holdings (w/o cash & FDI)

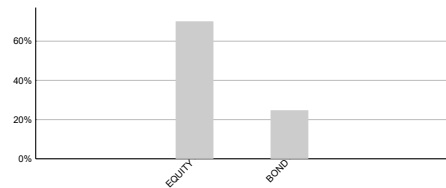
Top 10 holdings	Asset type	ISIN	% NAV
LINDT & SPRUENGLI / REG *OPR	Common stock	CH0010570759	8.51%
FORD MOTOR 4.346% 16-08.12.26	Corporate bond	US345370CR99	6.83%
CLARIANT /NAMEN-AKT.	Common stock	CH0012142631	5.80%
NESTLE / ACT NOM	Common stock	CH0038863350	5.70%
GEBERIT AG/NAMEN-AKTIEEN *OPR*	Common stock	CH0030170408	5.06%
KRAFT HEINZ 3.75% 20-01.04.30	Corporate bond	US55077LJV90	4.98%
MACY'S RETAIL 4.5% 14/12/2034	Corporate bond	US55616XAM92	4.56%
ROCHE HOLDING AG-GENUSSCHEIN	Common stock	CH0012032048	4.46%
KUEHNE +NAGEL INTERNATIONAL	Common stock	CH0025238863	4.27%
GIVALDAN SA /REG.	Common stock	CH0010645932	4.23%



Asset allocation: Asset Type, Risk Country & Industrial Sector (Bloomberg BICS)*

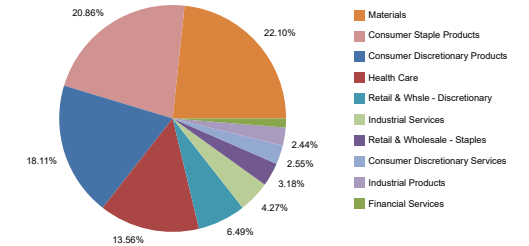
*w/o cash & FDI

Allocation per Asset type	% NAV
EQUITY	70.14%
BOND	24.78%



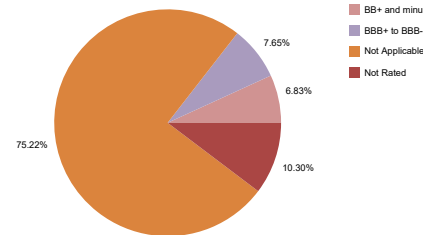
Allocation per Risk Country - Top 10	% NAV
Switzerland	70.14%
United States	22.11%
Luxembourg	2.67%

Allocation per Sector - Top 10	% NAV
Materials	22.10%
Consumer Staple Products	20.86%
Consumer Discretionary Product	18.11%
Health Care	13.56%
Retail & Wholesale - Discretionary	6.49%
Industrial Services	4.27%
Retail & Wholesale - Staples	3.18%
Consumer Discretionary Service	2.55%
Industrial Products	2.44%
Financial Services	1.22%



Credit risk: Rating & Duration distribution

Ratings Distribution	Total Market Value	% NAV
AAA	0.00	0.00%
AA+ to AA-	0.00	0.00%
A+ to A-	0.00	0.00%
BBB+ to BBB-	389,911.34	7.65%
BB+ and minus	348,320.50	6.83%
Not Rated	524,973.08	10.30%
Not Applicable	3,834,933.31	75.22%



LAM Credit score *	Total Market Value	% NAV
IG1	0.00	0.00%
IG2 to IG4	0.00	0.00%
IG5 to IG7	0.00	0.00%
IG8 to IG10	0.00	0.00%
HY1 to HY3	0.00	0.00%
HY4 to HY6	0.00	0.00%
DS1 or minus	0.00	0.00%
Not rated	1,263,204.92	24.78%
Not Applicable	3,834,933.31	75.22%

Durations distribution	Total Market Value	% NAV
0	0.00	0.00%
0 to 1	266,118.46	5.22%
1 to 3	348,320.50	6.83%
3 to 5	162,112.69	3.18%
5 to 7	253,971.60	4.98%
7 to 10	232,681.66	4.56%
above 10	0.00	0.00%
Not Applicable	3,834,933.31	75.22%

*Independent credit scoring ran by Lemanik Asset Management

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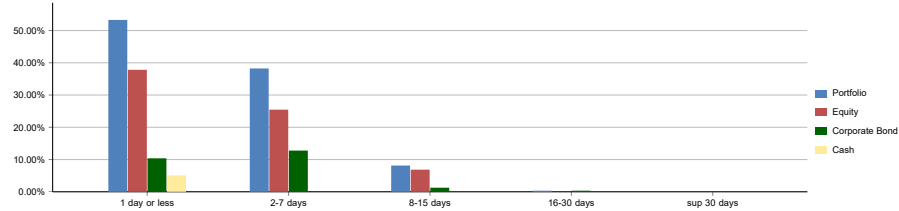
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Baseline Scenario

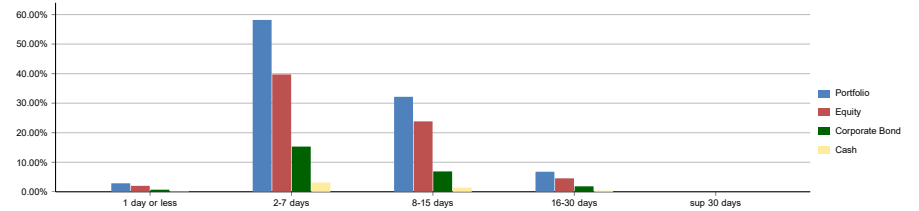
PORTFOLIO LIQUIDITY PROFILE - ASSET SIDE - WATERFALL

Available Resources (%NAV)	1 day or less	2-7 days	8-15 days	16-30 days	sup 30 days
Portfolio	53.28%	38.24%	8.14%	0.34%	0.00%
Equity	37.82%	25.46%	6.86%	0.00%	0.00%
Corporate Bond	10.38%	12.78%	1.27%	0.34%	0.00%
Government Bond	0.00%	0.00%	0.00%	0.00%	0.00%
Fund	0.00%	0.00%	0.00%	0.00%	0.00%
Cash	5.08%	0.00%	0.00%	0.00%	0.00%
Other	0.00%	0.00%	0.00%	0.00%	0.00%

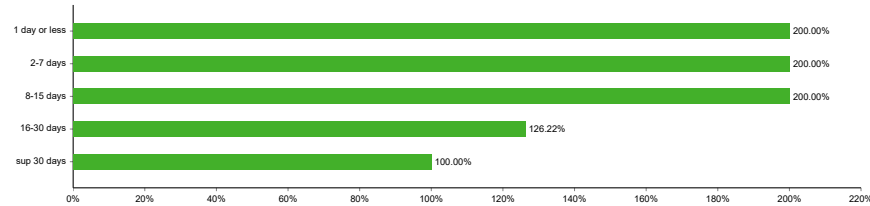


PORTFOLIO LIQUIDITY PROFILE - ASSET SIDE - SLICING

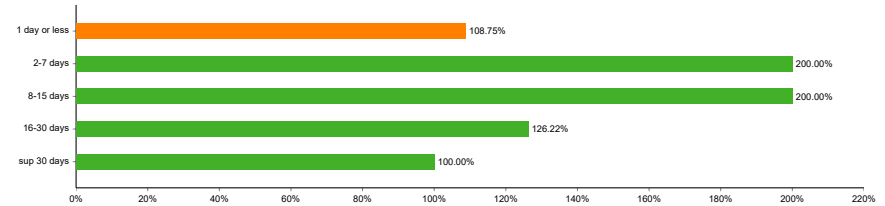
Available Resources (%NAV)	1 day or less	2-7 days	8-15 days	16-30 days	sup 30 days
Portfolio	2.88%	58.18%	32.16%	2.88%	6.79%
Equity	2.02%	39.73%	23.84%	4.56%	0.00%
Corporate Bond	0.71%	15.31%	8.30%	1.55%	0.00%
Government Bond	0.00%	0.00%	0.00%	0.00%	0.00%
Fund	0.00%	0.00%	0.00%	0.00%	0.00%
Cash	0.15%	3.14%	1.42%	0.38%	0.00%
Other	0.00%	0.00%	0.00%	0.00%	0.00%



REDEMPTION COVERAGE RATIO - WATERFALL



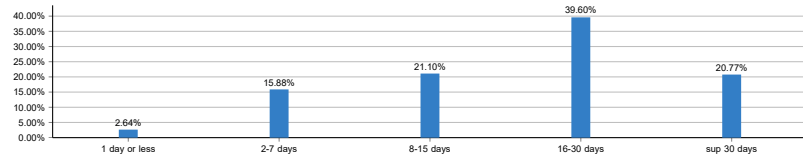
REDEMPTION COVERAGE RATIO - SLICING



*Values are capped to 200% for graphical representation purposes

LIABILITY LIQUIDITY PROFILE - NET

Expected Net Redemptions

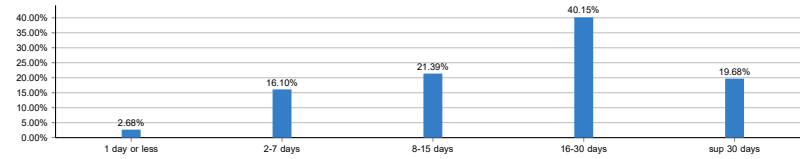


Net Redemptions

Liquidity Metrics	Aggregate	Mixed
Max 1 days over 5 year(s)	32.49%	0.00%
Max 7 days over 5 year(s)	32.49%	0.00%
Max 30 days over 5 year(s)	32.91%	0.00%
Prob of exceeding 5 percent	0.29%	0.00%
Prob of exceeding 10 percent	0.24%	0.00%
Prob of exceeding 20 percent	0.05%	0.00%
Prob of exceeding 50 percent	0.00%	0.00%

LIABILITY LIQUIDITY PROFILE - GROSS

Expected Gross Redemptions



Gross Redemptions

Liquidity Metrics	Aggregate	Mixed
Max 1 days over 5 year(s)	32.49%	0.00%
Max 7 days over 5 year(s)	32.49%	0.00%
Max 30 days over 5 year(s)	32.91%	0.00%
Prob of exceeding 5 percent	0.29%	0.00%
Prob of exceeding 10 percent	0.24%	0.00%
Prob of exceeding 20 percent	0.05%	0.00%
Prob of exceeding 50 percent	0.00%	0.00%

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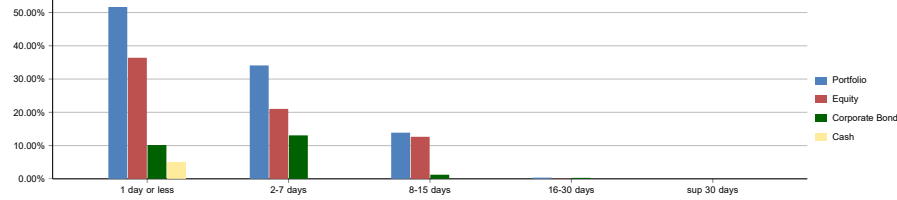
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COVID 19 Scenario (28th of February 2020 - 25th March 2020)

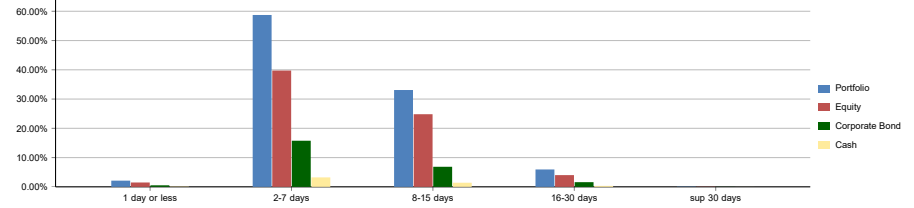
PORTFOLIO LIQUIDITY PROFILE - ASSET SIDE - WATERFALL

Available Resources (%NAV)	1 day or less	2-7 days	8-15 days	16-30 days	sup 30 days
Portfolio	51.66%	34.09%	13.88%	0.37%	0.00%
Equity	36.40%	21.03%	12.64%	0.07%	0.00%
Corporate Bond	10.17%	13.07%	1.24%	0.30%	0.00%
Government Bond	0.00%	0.00%	0.00%	0.00%	0.00%
Fund	0.00%	0.00%	0.00%	0.00%	0.00%
Cash	5.08%	0.00%	0.00%	0.00%	0.00%
Other	0.00%	0.00%	0.00%	0.00%	0.00%

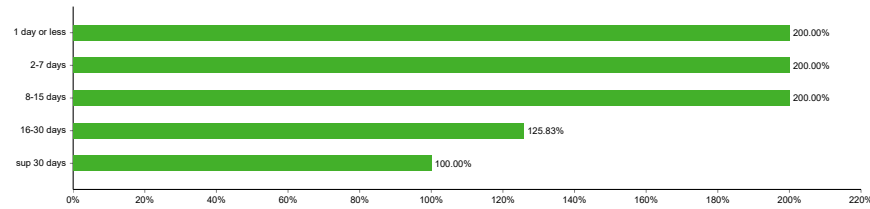


PORTFOLIO LIQUIDITY PROFILE - ASSET SIDE - SLICING

Available Resources (%NAV)	1 day or less	2-7 days	8-15 days	16-30 days	sup 30 days
Portfolio	2.12%	58.73%	33.09%	5.94%	0.11%
Equity	1.40%	39.74%	24.82%	4.01%	0.08%
Corporate Bond	0.53%	15.76%	6.86%	1.60%	0.03%
Government Bond	0.00%	0.00%	0.00%	0.00%	0.00%
Fund	0.00%	0.00%	0.00%	0.00%	0.00%
Cash	0.11%	3.23%	1.41%	0.33%	0.01%
Other	0.00%	0.00%	0.00%	0.00%	0.00%

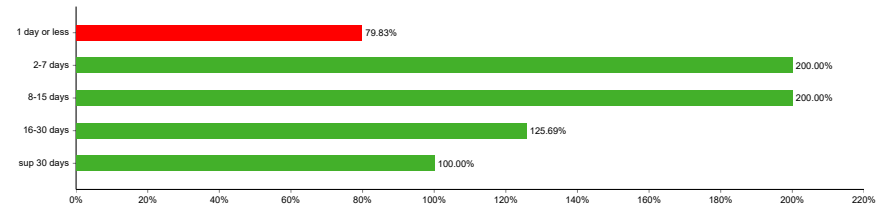


REDEMPTION COVERAGE RATIO - WATERFALL



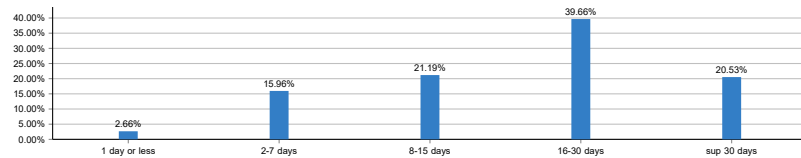
*Values are capped to 200% for graphical representation purposes

REDEMPTION COVERAGE RATIO - SLICING



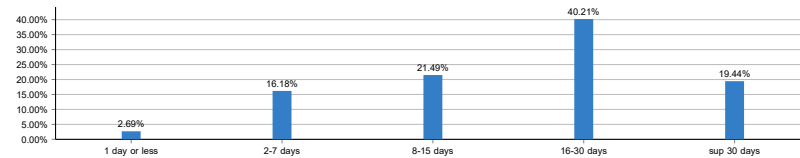
LIABILITY LIQUIDITY PROFILE - NET

Expected Net Redemptions



LIABILITY LIQUIDITY PROFILE - GROSS

Expected Gross Redemptions



June 2024

Umbrella
Sub-fund
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Cosmos Lux International
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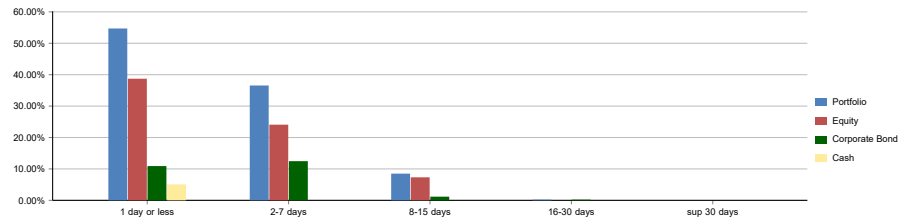
Net Asset Value
Currency

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Lehman Crisis Scenario (12th September 2008 - 29th September 2008)

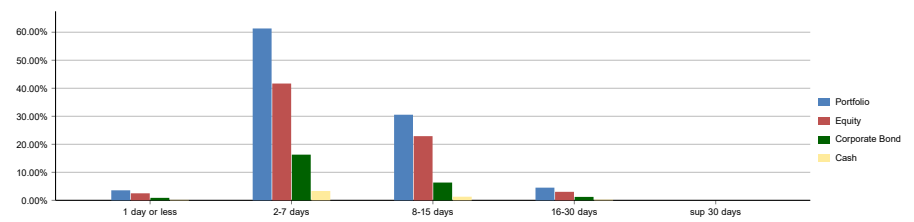
PORTFOLIO LIQUIDITY PROFILE - ASSET SIDE - WATERFALL

Available Resources (%NAV)	1 day or less	2-7 days	8-15 days	16-30 days	sup 30 days
Portfolio	54.71%	36.56%	8.50%	0.23%	0.00%
Equity	38.72%	24.09%	7.33%	0.00%	0.00%
Corporate Bond	10.91%	12.47%	1.17%	0.23%	0.00%
Government Bond	0.00%	0.00%	0.00%	0.00%	0.00%
Fund	0.00%	0.00%	0.00%	0.00%	0.00%
Cash	5.08%	0.00%	0.00%	0.00%	0.00%
Other	0.00%	0.00%	0.00%	0.00%	0.00%

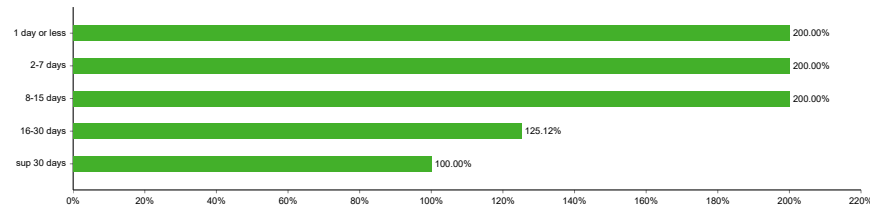


PORTFOLIO LIQUIDITY PROFILE - ASSET SIDE - SLICING

Available Resources (%NAV)	1 day or less	2-7 days	8-15 days	16-30 days	sup 30 days
Portfolio	3.58%	61.34%	30.56%	4.53%	0.00%
Equity	2.51%	41.69%	22.91%	3.04%	0.00%
Corporate Bond	0.89%	16.31%	6.35%	1.23%	0.00%
Government Bond	0.00%	0.00%	0.00%	0.00%	0.00%
Fund	0.00%	0.00%	0.00%	0.00%	0.00%
Cash	0.18%	3.34%	1.30%	0.25%	0.00%
Other	0.00%	0.00%	0.00%	0.00%	0.00%

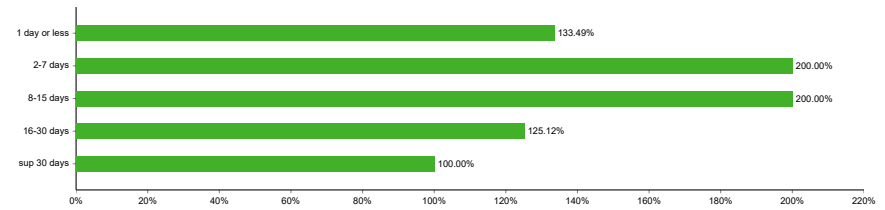


REDEMPTION COVERAGE RATIO - WATERFALL



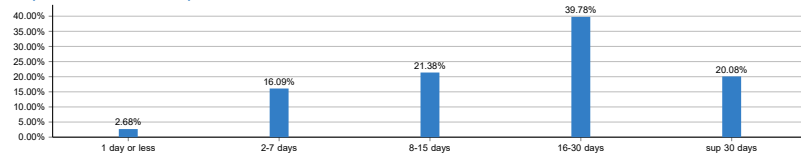
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REDEMPTION COVERAGE RATIO - SLICING



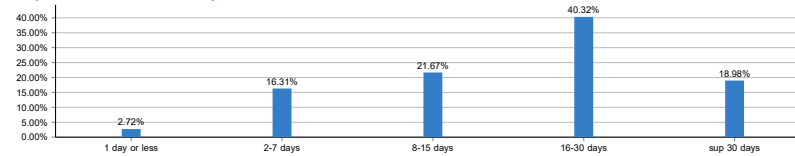
LIABILITY LIQUIDITY PROFILE - NET

Expected Net Redemptions



LIABILITY LIQUIDITY PROFILE - GROSS

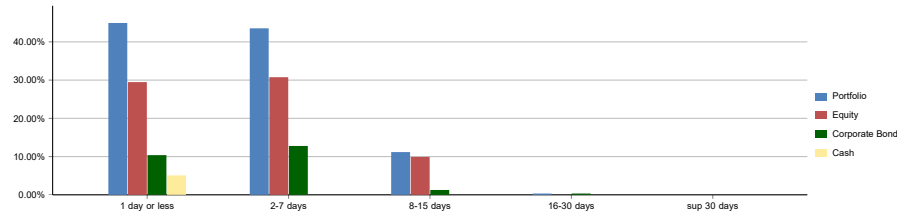
Expected Gross Redemptions



Index Decrease 30% Scenario

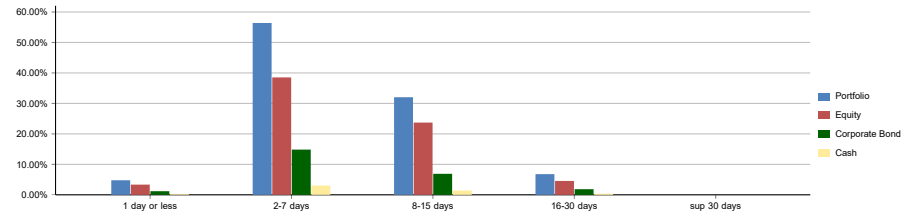
PORTFOLIO LIQUIDITY PROFILE - ASSET SIDE - WATERFALL

Available Resources (%NAV)	1 day or less	2-7 days	8-15 days	16-30 days	sup 30 days
Portfolio	44.94%	43.54%	11.18%	0.34%	0.00%
Equity	29.48%	30.76%	9.91%	0.00%	0.00%
Corporate Bond	10.38%	12.78%	1.27%	0.34%	0.00%
Government Bond	0.00%	0.00%	0.00%	0.00%	0.00%
Fund	0.00%	0.00%	0.00%	0.00%	0.00%
Cash	5.08%	0.00%	0.00%	0.00%	0.00%
Other	0.00%	0.00%	0.00%	0.00%	0.00%

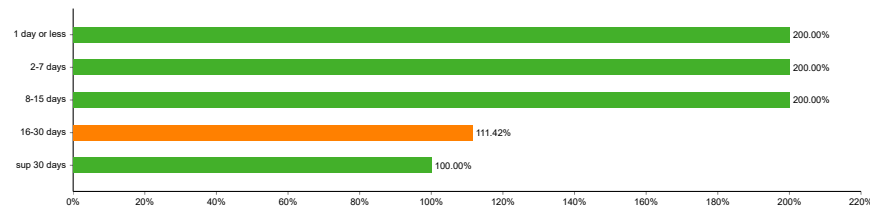


PORTFOLIO LIQUIDITY PROFILE - ASSET SIDE - SLICING

Available Resources (%NAV)	1 day or less	2-7 days	8-15 days	16-30 days	sup 30 days
Portfolio	4.78%	56.40%	32.03%	6.79%	0.00%
Equity	3.35%	38.53%	23.71%	4.56%	0.00%
Corporate Bond	1.19%	14.84%	6.90%	1.85%	0.00%
Government Bond	0.00%	0.00%	0.00%	0.00%	0.00%
Fund	0.00%	0.00%	0.00%	0.00%	0.00%
Cash	0.24%	3.04%	1.42%	0.38%	0.00%
Other	0.00%	0.00%	0.00%	0.00%	0.00%

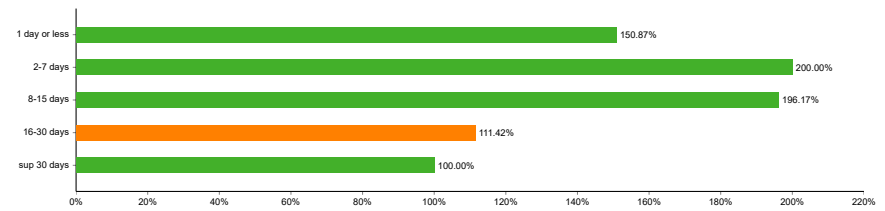


REDEMPTION COVERAGE RATIO - WATERFALL



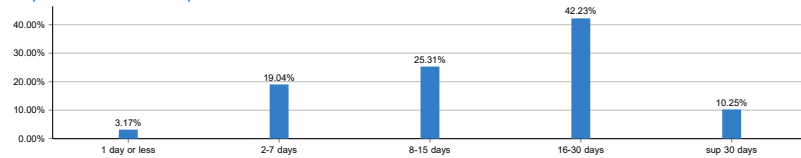
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REDEMPTION COVERAGE RATIO - SLICING



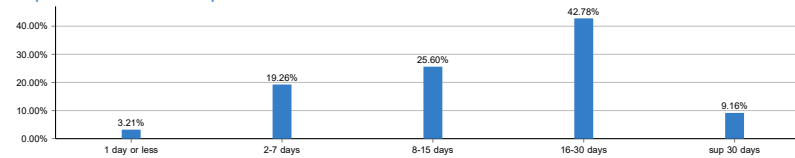
LIABILITY LIQUIDITY PROFILE - NET

Expected Net Redemptions



LIABILITY LIQUIDITY PROFILE - GROSS

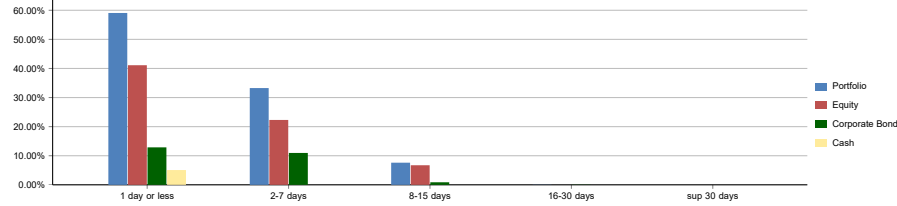
Expected Gross Redemptions



Volatility Increase 100% Scenario

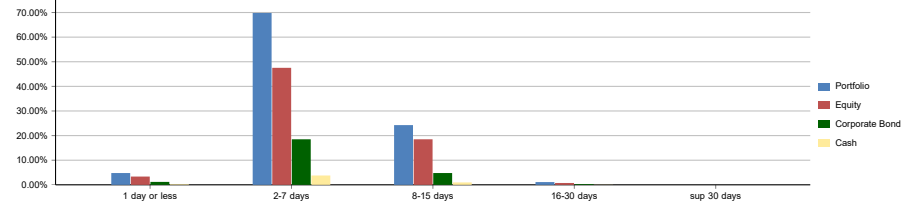
PORTFOLIO LIQUIDITY PROFILE - ASSET SIDE - WATERFALL

Available Resources (%NAV)	1 day or less	2-7 days	8-15 days	16-30 days	sup 30 days
Portfolio	59.07%	33.26%	7.61%	0.06%	0.00%
Equity	41.11%	22.30%	6.73%	0.00%	0.00%
Corporate Bond	12.88%	10.96%	0.88%	0.06%	0.00%
Government Bond	0.00%	0.00%	0.00%	0.00%	0.00%
Fund	0.00%	0.00%	0.00%	0.00%	0.00%
Cash	5.08%	0.00%	0.00%	0.00%	0.00%
Other	0.00%	0.00%	0.00%	0.00%	0.00%

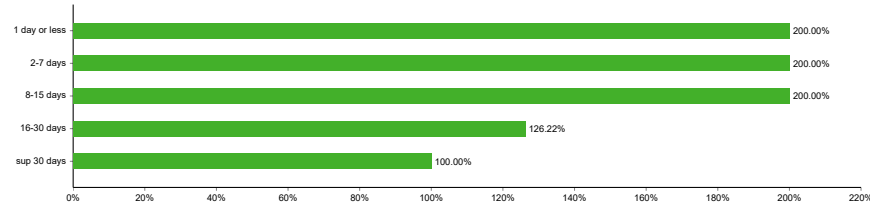


PORTFOLIO LIQUIDITY PROFILE - ASSET SIDE - SLICING

Available Resources (%NAV)	1 day or less	2-7 days	8-15 days	16-30 days	sup 30 days
Portfolio	4.79%	69.82%	24.26%	1.12%	0.00%
Equity	3.36%	47.53%	18.50%	0.75%	0.00%
Corporate Bond	1.19%	18.50%	4.79%	0.31%	0.00%
Government Bond	0.00%	0.00%	0.00%	0.00%	0.00%
Fund	0.00%	0.00%	0.00%	0.00%	0.00%
Cash	0.24%	3.79%	0.98%	0.06%	0.00%
Other	0.00%	0.00%	0.00%	0.00%	0.00%

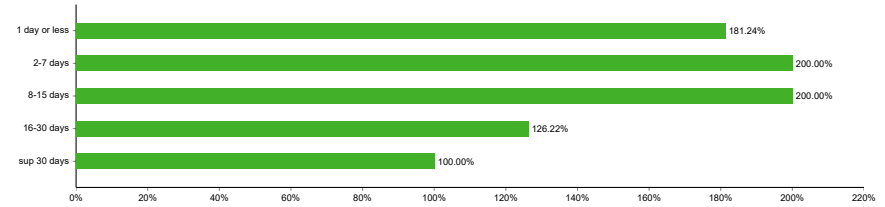


REDEMPTION COVERAGE RATIO - WATERFALL



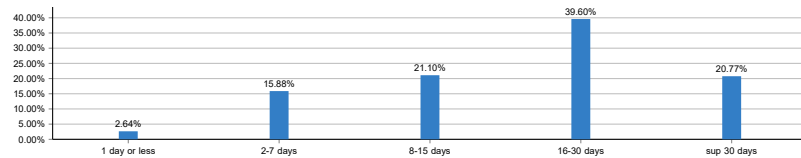
*Values are capped to 200% for graphical representation purposes

REDEMPTION COVERAGE RATIO - SLICING



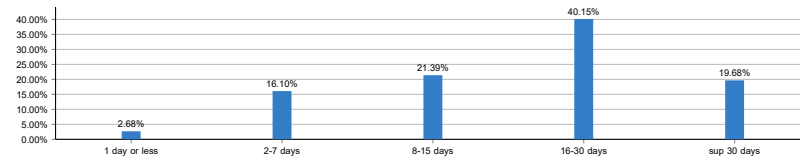
LIABILITY LIQUIDITY PROFILE - NET

Expected Net Redemptions



LIABILITY LIQUIDITY PROFILE - GROSS

Expected Gross Redemptions



June 2024

Umbrella
Sub-fund
Portfolio date

Cosmos Lux International
CHF
24/06/2024

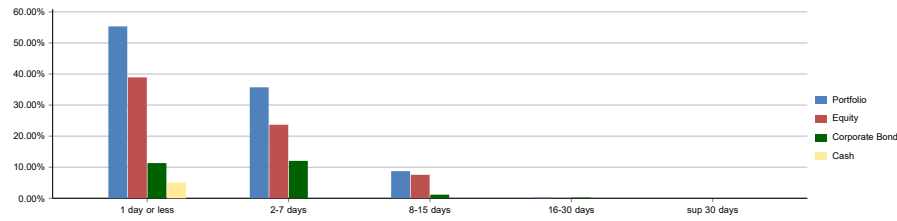
Net Asset Value
Currency

5,098,138.23
CHF

Bid-Ask spread increase 150%

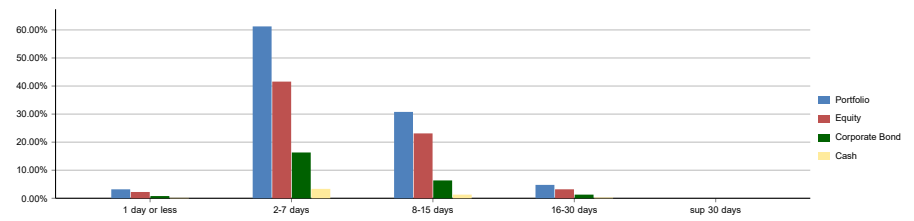
PORTFOLIO LIQUIDITY PROFILE - ASSET SIDE - WATERFALL

Available Resources (%NAV)	1 day or less	2-7 days	8-15 days	16-30 days	sup 30 days
Portfolio	55.32%	35.71%	8.73%	0.24%	0.00%
Equity	38.91%	23.67%	7.56%	0.00%	0.00%
Corporate Bond	11.33%	12.04%	1.17%	0.24%	0.00%
Government Bond	0.00%	0.00%	0.00%	0.00%	0.00%
Fund	0.00%	0.00%	0.00%	0.00%	0.00%
Cash	5.08%	0.00%	0.00%	0.00%	0.00%
Other	0.00%	0.00%	0.00%	0.00%	0.00%

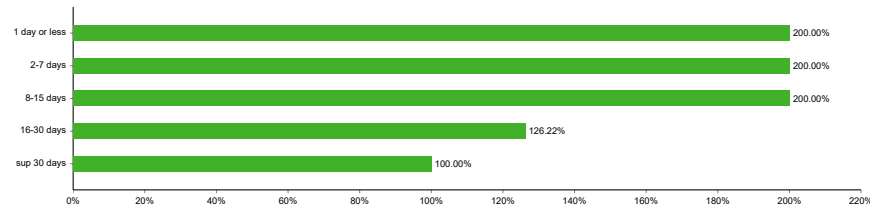


PORTFOLIO LIQUIDITY PROFILE - ASSET SIDE - SLICING

Available Resources (%NAV)	1 day or less	2-7 days	8-15 days	16-30 days	sup 30 days
Portfolio	3.19%	61.25%	30.78%	4.77%	0.00%
Equity	2.24%	41.58%	23.12%	3.20%	0.00%
Corporate Bond	0.79%	16.32%	6.36%	1.30%	0.00%
Government Bond	0.00%	0.00%	0.00%	0.00%	0.00%
Fund	0.00%	0.00%	0.00%	0.00%	0.00%
Cash	0.16%	3.35%	1.30%	0.27%	0.00%
Other	0.00%	0.00%	0.00%	0.00%	0.00%

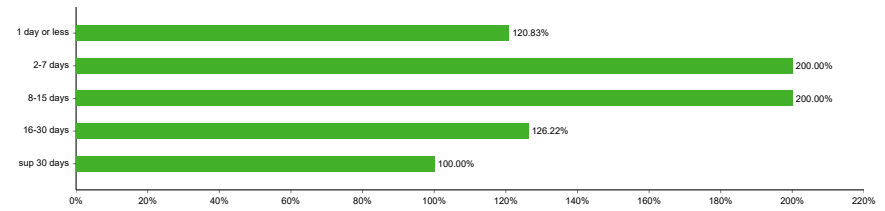


REDEMPTION COVERAGE RATIO - WATERFALL



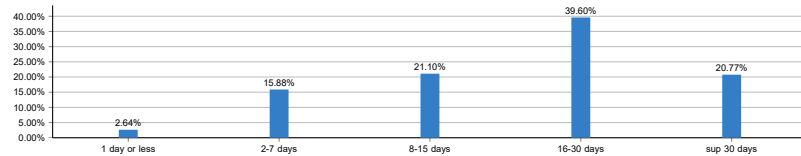
*Values are capped to 200% for graphical representation purposes

REDEMPTION COVERAGE RATIO - SLICING



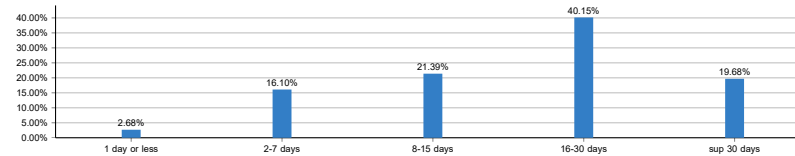
LIABILITY LIQUIDITY PROFILE - NET

Expected Net Redemptions



LIABILITY LIQUIDITY PROFILE - GROSS

Expected Gross Redemptions



June 2024

Umbrella
Sub-fund
Portfolio date

Cosmos Lux International
CHF
24/06/2024

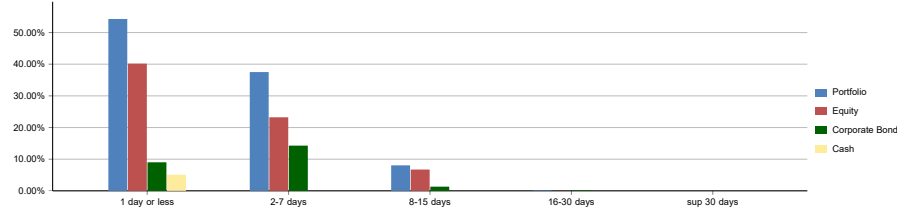
Net Asset Value
Currency

5,098,138.23
CHF

Volume Decrease 60% Scenario

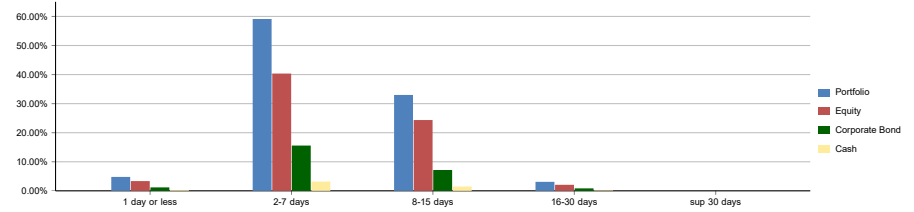
PORTFOLIO LIQUIDITY PROFILE - ASSET SIDE - WATERFALL

Available Resources (%NAV)	1 day or less	2-7 days	8-15 days	16-30 days	sup 30 days
Portfolio	54.28%	37.51%	8.05%	0.16%	0.00%
Equity	40.18%	23.23%	6.73%	0.00%	0.00%
Corporate Bond	9.02%	14.28%	1.32%	0.16%	0.00%
Government Bond	0.00%	0.00%	0.00%	0.00%	0.00%
Fund	0.00%	0.00%	0.00%	0.00%	0.00%
Cash	5.08%	0.00%	0.00%	0.00%	0.00%
Other	0.00%	0.00%	0.00%	0.00%	0.00%

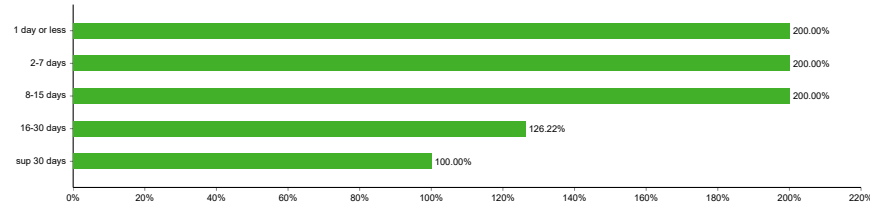


PORTFOLIO LIQUIDITY PROFILE - ASSET SIDE - SLICING

Available Resources (%NAV)	1 day or less	2-7 days	8-15 days	16-30 days	sup 30 days
Portfolio	4.79%	59.12%	32.99%	3.10%	0.00%
Equity	3.36%	40.35%	24.36%	2.08%	0.00%
Corporate Bond	1.19%	15.58%	7.17%	0.85%	0.00%
Government Bond	0.00%	0.00%	0.00%	0.00%	0.00%
Fund	0.00%	0.00%	0.00%	0.00%	0.00%
Cash	0.24%	3.19%	1.47%	0.17%	0.00%
Other	0.00%	0.00%	0.00%	0.00%	0.00%

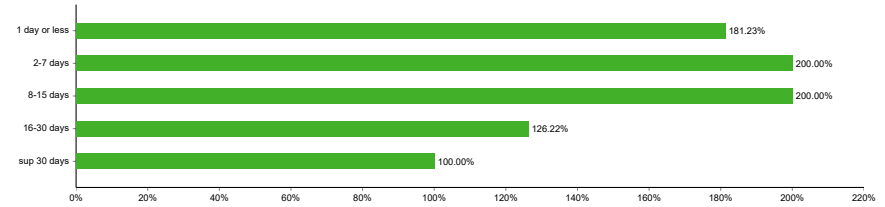


REDEMPTION COVERAGE RATIO - WATERFALL



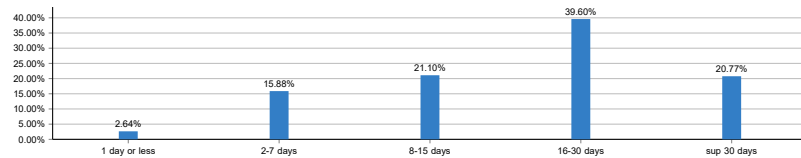
*Values are capped to 200% for graphical representation purposes

REDEMPTION COVERAGE RATIO - SLICING



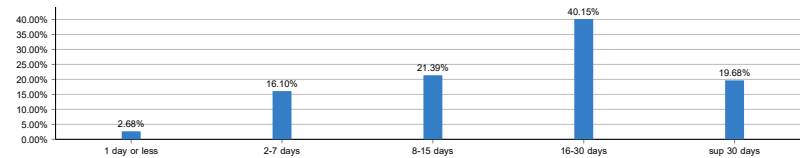
LIABILITY LIQUIDITY PROFILE - NET

Expected Net Redemptions



LIABILITY LIQUIDITY PROFILE - GROSS

Expected Gross Redemptions



June 2024

Umbrella
Sub-fund
Portfolio date

Cosmos Lux International
CHF
24/06/2024

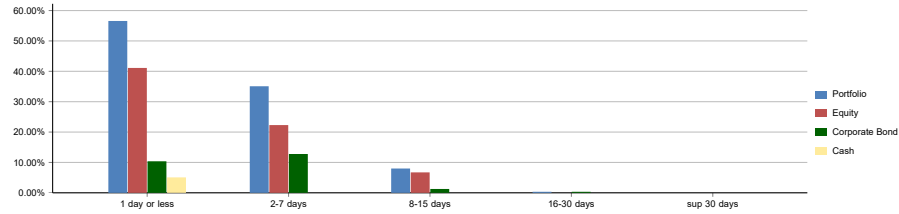
Net Asset Value
Currency

5,098,138.23
CHF

Top 3 Investors Redeeming Scenario

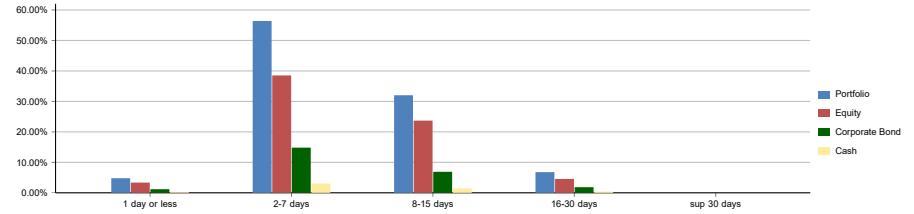
PORTFOLIO LIQUIDITY PROFILE - ASSET SIDE - WATERFALL

Available Resources (%NAV)	1 day or less	2-7 days	8-15 days	16-30 days	sup 30 days
Portfolio	56.57%	35.08%	8.00%	0.34%	0.00%
Equity	41.11%	22.30%	6.73%	0.00%	0.00%
Corporate Bond	10.38%	12.78%	1.27%	0.34%	0.00%
Government Bond	0.00%	0.00%	0.00%	0.00%	0.00%
Fund	0.00%	0.00%	0.00%	0.00%	0.00%
Cash	5.08%	0.00%	0.00%	0.00%	0.00%
Other	0.00%	0.00%	0.00%	0.00%	0.00%

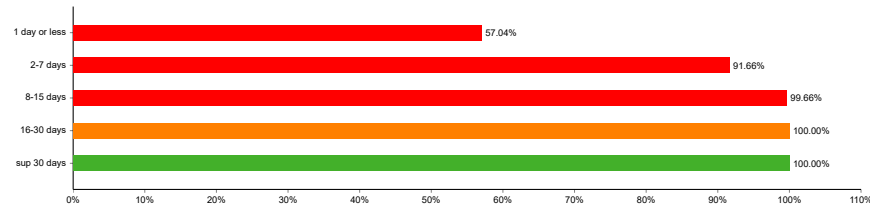


PORTFOLIO LIQUIDITY PROFILE - ASSET SIDE - SLICING

Available Resources (%NAV)	1 day or less	2-7 days	8-15 days	16-30 days	sup 30 days
Portfolio	4.79%	56.40%	32.02%	6.79%	0.00%
Equity	3.36%	38.52%	23.70%	4.56%	0.00%
Corporate Bond	1.19%	14.83%	6.90%	1.85%	0.00%
Government Bond	0.00%	0.00%	0.00%	0.00%	0.00%
Fund	0.00%	0.00%	0.00%	0.00%	0.00%
Cash	0.24%	3.04%	1.42%	0.38%	0.00%
Other	0.00%	0.00%	0.00%	0.00%	0.00%

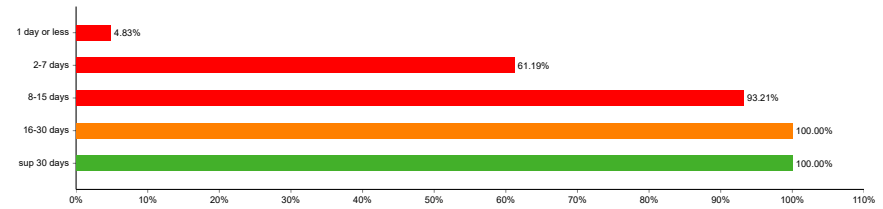


REDEMPTION COVERAGE RATIO - WATERFALL



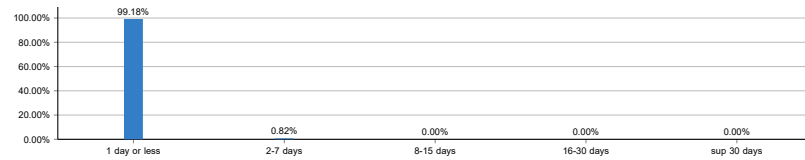
*Values are capped to 200% for graphical representation purposes

REDEMPTION COVERAGE RATIO - SLICING



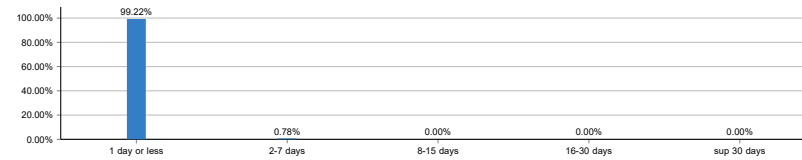
LIABILITY LIQUIDITY PROFILE - NET

Expected Net Redemptions

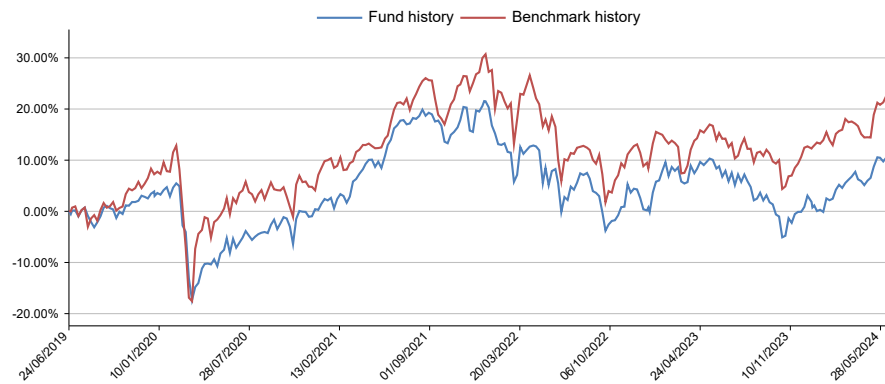


LIABILITY LIQUIDITY PROFILE - GROSS

Expected Gross Redemptions



Performance Fund Vs. Benchmark*



*Performance data is displayed on a rolling 5-year period

Benchmark's top 5 components

SWISS MARKET INDEX	100.00
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Top 5 holdings

	% NAV
LINDT & SPRUENGLI / REG *OPR	8.51%
FORD MOTOR 4.346% 16-08.12.26	6.83%
CLARIANT /NAMEN-AKT.	5.80%
NESTLE / ACT NOM	5.70%
GEBERT AG/NAMEN-AKTIEEN *OPR	5.06%
Total	31.90%

Risk Ratios

	Fund	Benchmark
Monthly performance	-1.51	1.64
3 months performance	1.90	4.47
Year to date performance	7.99	9.15
1 year performance	2.77	9.11
3 years performance (p.a.)	-2.59	0.41
5 years performance (p.a.)	1.82	4.20

	Fund	Benchmark
1 year volatility	10.31	9.67
3 years volatility	12.61	11.63
1 Year performance/volatility	0.27	0.94
3 Years performance/volatility	-0.21	0.04

	Fund
1 year tracking error	11.75
3 years tracking error	12.61

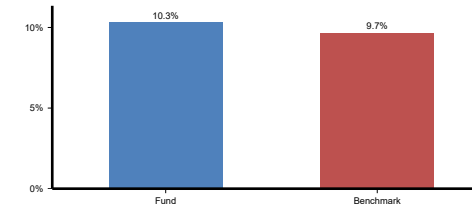
Tracking error is computed based on weekly NAV data points

	Fund
1 year beta	0.41
3 years beta	0.53

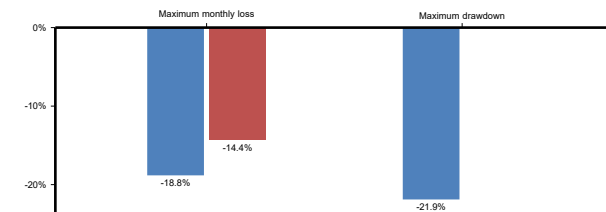
Market stress tests as of 24/06/2024

Stressed scenario	% NAV
COVID_19	-12.92
CreditCrisis 50%	-0.65
IndexDecrease30	-21.04
LehmanCrisis	-25.16
NineEleven	-8.22
scenarioEquityCrash	-14.03

1 year chart of volatility



Maximum losses over the last 5 years



ESG KRI COMMUNICATION

DATA AS OF 30 JUNE 2024

DEFINITION

This report provides ESG risk indicators and positioning of the Fund in comparison to its similar SFDR classification peers implemented at the management company level in order to monitor the evolution of the fund on the key aspects currently in force at the regulatory level.

COUNTRY PHYSICAL

Definition	Value
Risk Score of portfolio in relation to country climate risk	0.76
Diversification benefit of portfolio in relation to country climate risk	31.00 %

COUNTRY TRANSITION

Definition	Value
Risk Score of portfolio in relation to country climate risk	1.01
Diversification benefit of portfolio in relation to country climate risk	32.00 %

SECTOR PHYSICAL

Definition	Value
Risk Score of portfolio in relation to sector climate risk	0.83
Diversification benefit of portfolio in relation to sector climate risk	64.00 %

SECTOR TRANSITION

Definition	Value
Risk Score of portfolio in relation to sector climate risk	0.83
Diversification benefit of portfolio in relation to sector climate risk	64.00 %

CONTROVERSIES

Definition	Value
Total sum of controversy exposures in % identified at portfolio level	39.00 %

Definition	Value
Total number of controversies identified at portfolio level	56.00

Definition	Value
Average of controversies per asset in the portfolio	2.44

GENDER REPARTITION

Definition	Value
Gender diversity ratio	26.64 %
Gender diversity in the Board of the investments held in the portfolio	

CO2 EMISSION

Definition	Value
Millions Tons of CO2 Emissions (t/CHF)	57.4935
CO2 emissions per CHF invested in the portfolio	