

Storm Fund II - Storm Bond Fund RCR CHF Acc

|                               |                                     |                             |                            |
|-------------------------------|-------------------------------------|-----------------------------|----------------------------|
| <b>Categoria Morningstar™</b> | <b>Benchmark Morningstar</b>        | <b>Benchmark Dichiarato</b> | <b>Morningstar Rating™</b> |
| Category_EUCA000913           | Not Categorized<br>Usato nel Report | Not Benchmarked             | Senza rating               |

Obiettivo d'Investimento Dichiarato

The investment objective of the Sub-Fund is to generate the best possible risk adjusted return on invested capital. The Sub-Fund invests in corporate bonds, which may focus on High Yield bonds located in the Nordic market. An initial screening of the market based on relative-pricing is followed by a detailed company analysis of the individual issuers. The analysis consists of a bottom-up financial analysis, a scenario analysis, ESG considerations, diligence of loan agreement and management/ownership analysis. The Sub-Fund's research driven approach focuses on identifying value through cash flow and debt service capacity, capital structure sustainability, track record and the company's market position. The Sub-Fund aims to invest in a...

Rendimenti

100

|  | 2021 | 2022 | 2023 | 2024 | 2025 | 2026-08 |             |
|--|------|------|------|------|------|---------|-------------|
|  | -    | -    | -    | -    | -    | -       | ● Fondo     |
|  | -    | -    | -    | -    | -    | -       | ● Categoria |

|                          |                         |              |            |                      |           |           |           |           |
|--------------------------|-------------------------|--------------|------------|----------------------|-----------|-----------|-----------|-----------|
| <b>Misure di Rischio</b> | <b>Rend. Cumulati %</b> | <b>Fondo</b> | <b>Cat</b> | <b>Rendimenti</b>    | <b>Q1</b> | <b>Q2</b> | <b>Q3</b> | <b>Q4</b> |
| 3Y Alpha                 | 3Y Sharpe Ratio         | -            | -          | <b>Trimestrali %</b> |           |           |           |           |
| 3Y Beta                  | 3Y Std Dev              | -            | -          | 2026                 | -         | -         | -         | -         |
| 3Y R-Squared             | 3Y Risk                 | -            | -          | 2025                 | -         | -         | -         | -         |
| 3Y Info Ratio            | 5Y Risk                 | -            | -          | 2024                 | -         | -         | -         | -         |
| 3Y Tracking Error        | 10Y Risk                | -            | -          | 2023                 | -         | -         | -         | -         |
|                          |                         |              |            | 2022                 | -         | -         | -         | -         |

Rendimenti aggiornati al 30/09/2026

| Portafoglio 31/08/2026 |                    |       |                      |                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |      |       |                  |      |                  |      |  |      |  |  |     |  |  |       |  |  |  |                      |  |  |  |  |  |  |  |  |  |  |       |     |      |  |  |  |  |  |  |  |  |  |  |  |
|------------------------|--------------------|-------|----------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------|-------|------------------|------|------------------|------|--|------|--|--|-----|--|--|-------|--|--|--|----------------------|--|--|--|--|--|--|--|--|--|--|-------|-----|------|--|--|--|--|--|--|--|--|--|--|--|
|                        | Asset Allocation % |       | Netta                | Fixed Income Style                                                                                                                                                                                                                                                                                                                                                                                                                                                |      | Fondo | Credit Quality % | Fond | Credit Quality % | Fond |  |      |  |  |     |  |  |       |  |  |  |                      |  |  |  |  |  |  |  |  |  |  |       |     |      |  |  |  |  |  |  |  |  |  |  |  |
|                        |                    |       |                      | Box™                                                                                                                                                                                                                                                                                                                                                                                                                                                              |      |       |                  |      |                  |      |  |      |  |  |     |  |  |       |  |  |  |                      |  |  |  |  |  |  |  |  |  |  |       |     |      |  |  |  |  |  |  |  |  |  |  |  |
|                        | ● Azioni           |       | 0,85                 | Duration Effettiva                                                                                                                                                                                                                                                                                                                                                                                                                                                |      | -     |                  | 0    |                  | 0    |  |      |  |  |     |  |  |       |  |  |  |                      |  |  |  |  |  |  |  |  |  |  |       |     |      |  |  |  |  |  |  |  |  |  |  |  |
|                        | ● Obbligazioni     |       | 85,01                | Maturity effettiva                                                                                                                                                                                                                                                                                                                                                                                                                                                |      | -     |                  |      |                  |      |  |      |  |  |     |  |  |       |  |  |  |                      |  |  |  |  |  |  |  |  |  |  |       |     |      |  |  |  |  |  |  |  |  |  |  |  |
|                        | ● Liquidità        |       | 14,14                | Qualità Credito Media                                                                                                                                                                                                                                                                                                                                                                                                                                             |      |       |                  |      |                  |      |  |      |  |  |     |  |  |       |  |  |  |                      |  |  |  |  |  |  |  |  |  |  |       |     |      |  |  |  |  |  |  |  |  |  |  |  |
|                        | ● Altro            |       | 1,26                 | <table><tr><td colspan="3"></td><td rowspan="4">Qualità Credito</td></tr><tr><td></td><td></td><td>Alto</td></tr><tr><td></td><td></td><td>Med</td></tr><tr><td></td><td></td><td>Basso</td></tr><tr><td colspan="2"></td><td></td><td colspan="3">Sensibilità ai Tassi</td><td></td><td></td><td></td><td></td><td></td></tr><tr><td colspan="2"></td><td></td><td>Bassa</td><td>Med</td><td>Alta</td><td></td><td></td><td></td><td></td><td></td></tr></table> |      |       |                  |      | Qualità Credito  |      |  | Alto |  |  | Med |  |  | Basso |  |  |  | Sensibilità ai Tassi |  |  |  |  |  |  |  |  |  |  | Bassa | Med | Alta |  |  |  |  |  |  |  |  |  |  |  |
|                        |                    |       | Qualità Credito      |                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |      |       |                  |      |                  |      |  |      |  |  |     |  |  |       |  |  |  |                      |  |  |  |  |  |  |  |  |  |  |       |     |      |  |  |  |  |  |  |  |  |  |  |  |
|                        |                    | Alto  |                      |                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |      |       |                  |      |                  |      |  |      |  |  |     |  |  |       |  |  |  |                      |  |  |  |  |  |  |  |  |  |  |       |     |      |  |  |  |  |  |  |  |  |  |  |  |
|                        |                    | Med   |                      |                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |      |       |                  |      |                  |      |  |      |  |  |     |  |  |       |  |  |  |                      |  |  |  |  |  |  |  |  |  |  |       |     |      |  |  |  |  |  |  |  |  |  |  |  |
|                        |                    | Basso |                      |                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |      |       |                  |      |                  |      |  |      |  |  |     |  |  |       |  |  |  |                      |  |  |  |  |  |  |  |  |  |  |       |     |      |  |  |  |  |  |  |  |  |  |  |  |
|                        |                    |       | Sensibilità ai Tassi |                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |      |       |                  |      |                  |      |  |      |  |  |     |  |  |       |  |  |  |                      |  |  |  |  |  |  |  |  |  |  |       |     |      |  |  |  |  |  |  |  |  |  |  |  |
|                        |                    |       | Bassa                | Med                                                                                                                                                                                                                                                                                                                                                                                                                                                               | Alta |       |                  |      |                  |      |  |      |  |  |     |  |  |       |  |  |  |                      |  |  |  |  |  |  |  |  |  |  |       |     |      |  |  |  |  |  |  |  |  |  |  |  |

|                                             |                                         |              |                   |              |
|---------------------------------------------|-----------------------------------------|--------------|-------------------|--------------|
| <b>Titoli principali</b>                    | <b>Fixed Income Sector Weightings %</b> | <b>Fondo</b> | <b>Scadenze %</b> | <b>Fondo</b> |
| Nome                                        | Settore                                 | %            |                   |              |
| Nynas AB 11.75%                             | —                                       | 1,98         | da 1 a 3          | 48,98        |
| McDermott International Ltd...              | —                                       | 1,82         | da 3 a 5          | 34,56        |
| Paratus Energy Services Ltd...              | —                                       | 1,66         | da 5 a 7          | 2,62         |
| International Petroleum Corp...             | —                                       | 1,55         | da 7 a 10         | 0,80         |
| Neo Next Plus Energy Ltd...                 | —                                       | 1,55         | da 10 a 15        | 0,00         |
| Hofseth International AS...                 | —                                       | 1,46         | da 15 a 20        | 0,00         |
| Golar LNG Limited 7.75%                     | —                                       | 1,42         | da 20 a 30        | 0,99         |
| Shearwater Geoservices AS 9.5%              | —                                       | 1,29         | oltre 30          | 0,78         |
| Navios Maritime Partners LP...              | —                                       | 1,24         |                   |              |
| EnQuest PLC 9.875%                          | —                                       | 1,17         |                   |              |
| % Primi 10 Titoli sul Patrimonio            |                                         | 15,13        |                   |              |
| Numero Complessivo di Titoli Azionari       |                                         | 3            |                   |              |
| Numero Complessivo di Titoli Obbligazionari |                                         | 147          |                   |              |

|                        |                                |                  |                                   |                          |
|------------------------|--------------------------------|------------------|-----------------------------------|--------------------------|
| <b>Anagrafica</b>      | <b>Patrimonio Classe (Mln)</b> | <b>0,49 CHF</b>  | <b>Investimento Min. Ingresso</b> | <b>-</b>                 |
| Società di Gestione    | Storm Capital Management Ltd   | (28/09/2026)     | Investimento Min. Successivo      | -                        |
| Telefono               | +44 20 74093366                | Domicilio        | LUSSEMBURGO                       | T.E.R.                   |
| Web                    | www.stormcapital.co.uk         | Valuta del Fondo | CHF                               | Spese correnti           |
| Data di Partenza       | 20/08/2026                     | UCITS            | Si                                | Commissione di incentivo |
| Nome del Gestore       | Morten E. Astrup               | Inc/Acc          | Acc                               |                          |
| Data Inizio Gestione   | 01/09/2008                     | ISIN             | LU3472723702                      |                          |
| NAV (30/09/2026)       | CHF 99,74                      |                  |                                   |                          |
| Patrimonio Netto (Mln) | 16.971,62 NOK                  |                  |                                   |                          |

(31/08/2026)