

Zorca Vega Strategies Peer Group

July 2024

Zorca
ASSET MANAGEMENT AG

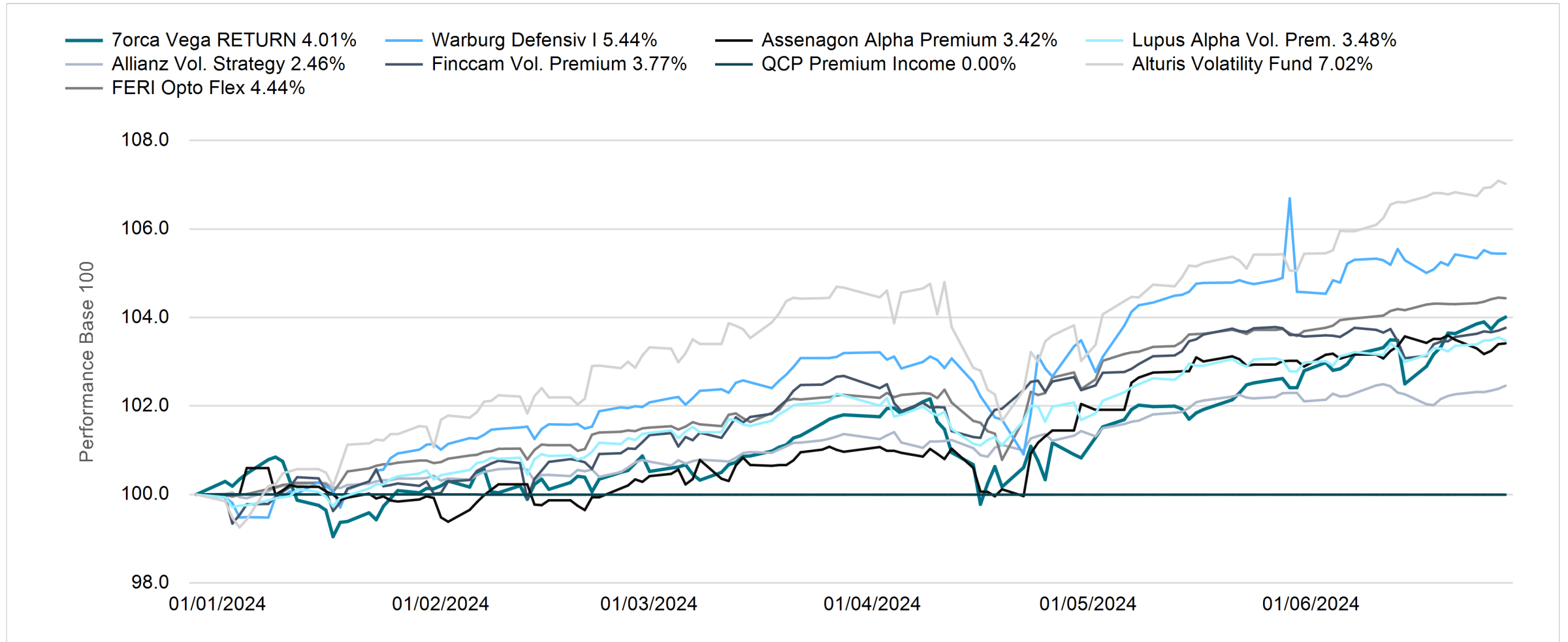
Performance of the 7orca Vega RETURN Funds and its Peer Group

7orca Vega RETURN Funds vs. Peer Group (28/06/2024)

	7orca Vega RETURN	Allianz Volatility Strategy	Alturis Volatility Fund	Assenag. Alpha Premium	FERI Opto Flex	Finccam Volatility Premium	Lupus Alpha Volatility Premium	QCP Premium Income	Warburg Defensiv	Ø of all Funds
	DE000A2H5XY6	LU1586358795	DE000A3C91V5	LU2053560707	LU0834815101	DE000A2JQK19	DE000A1J9DU7	DE000A12BKA7	DE000A111ZE4	
2018	-0.64%	-2.45%	-	-	-5.25%	-	-	-3.74%	-0.23%	-2.04%
2019	3.58%	3.45%	-	-	10.69%	-	-	7.06%	1.74%	3.40%
2020	-2.52%	-5.10%	-	1.79%	7.18%	-9.50%	-	-1.84%	-9.67%	-9.77%
2021	8.10%	8.39%	-	4.15%	8.17%	11.46%	-	-1.22%	4.40%	5.13%
2022	-14.82%	-3.80%	-	3.93%	-6.51%	-2.94%	-	-16.54%	-1.85%	-5.90%
2023	10.21%	7.33%	15.43%	5.79%	11.33%	10.92%	11.53%	3.71%	4.38%	8.90%
Jan. 2024	0.13%	0.43%	1.07%	-0.08%	0.71%	0.02%	0.34%	0.00%	1.14%	0.42%
Feb. 2024	0.74%	0.35%	2.05%	0.36%	0.78%	1.16%	1.02%	0.00%	0.82%	0.81%
Mar. 2024	0.92%	0.58%	1.49%	0.68%	0.75%	1.48%	0.86%	0.00%	1.20%	0.88%
Apr. 2024	-0.96%	0.07%	-1.58%	1.07%	0.13%	-0.31%	-0.54%	-	0.28%	-0.21%
May. 2024	1.95%	0.66%	2.35%	0.83%	1.28%	1.18%	1.28%	-	1.05%	1.17%
Jun. 2024	1.18%	0.35%	1.50%	0.51%	0.72%	0.19%	0.48%	-	0.83%	0.64%
2024	4.01%	2.46%	7.02%	3.42%	4.44%	3.77%	3.48%	0.00%	5.44%	3.76%

Performance of the 7orca Vega RETURN Funds and its Peer Group YTD

7orca Vega Return vs. Peer Group (29/12/2023 - 28/06/2024)



Source: 7orca Asset Management AG. Bloomberg.

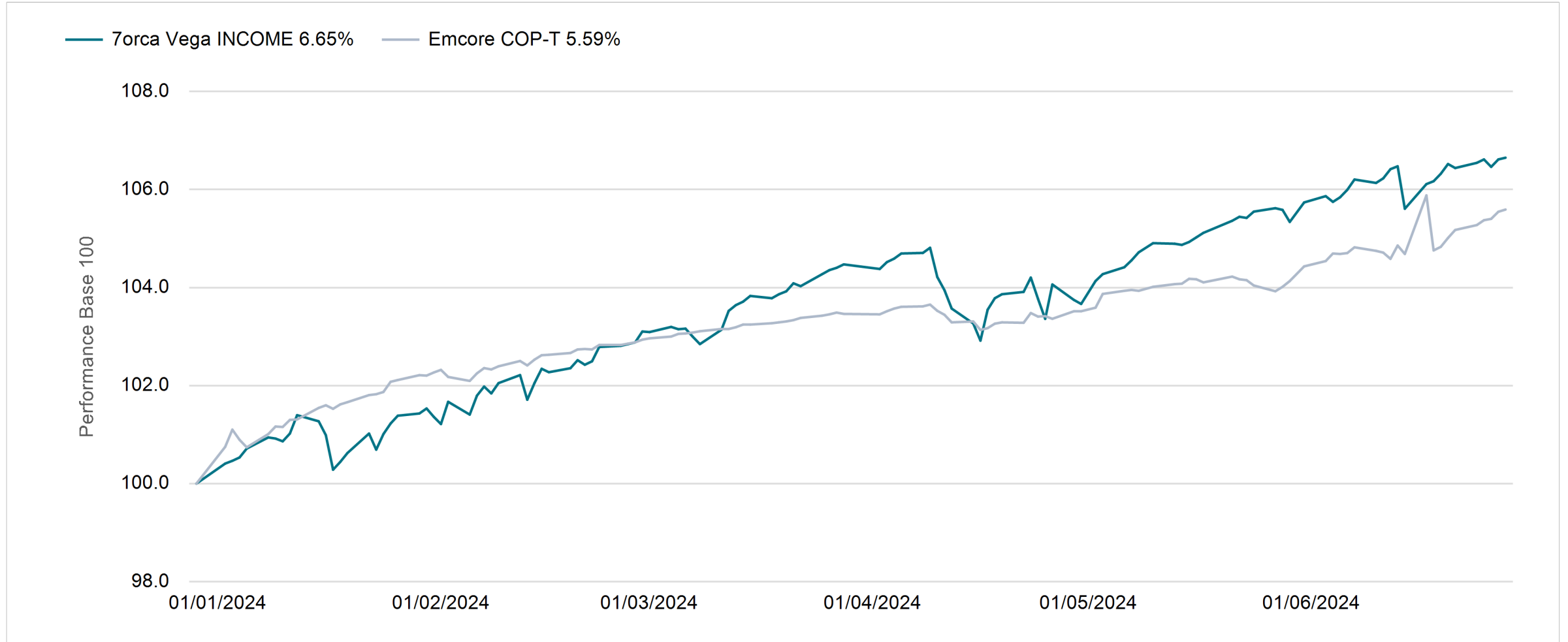
Performance of the 7orca Vega INCOME Funds and its Peer Group

7orca Vega INCOME Funds vs. Peer Group (28/06/2024)

	7orca Vega INCOME	Emcore COP-T	Ø of all Funds
	DE000A2PMW03	DE000A2ARN14	
2020	1.49%	-	1.49%
2021	2.09%	1.96%	2.02%
2022	-20.86%	-5.74%	-14.15%
2023	7.89%	11.41%	9.64%
Jan. 2024	1.36%	2.27%	1.81%
Feb. 2024	1.72%	0.65%	1.18%
Mar. 2024	1.33%	0.51%	0.92%
Apr. 2024	-0.77%	0.05%	-0.36%
May. 2024	2.00%	0.88%	1.44%
Jun. 2024	0.86%	1.11%	0.99%
2024	6.65%	5.59%	6.12%

Performance of the 7orca Vega INCOME Funds and their Peer Group YTD

7orca Vega INCOME vs. Peer Group (29/12/2023 - 28/06/2024)



Source: 7orca Asset Management AG. Bloomberg.

Notes

<u>Fund</u>	<u>InceptionAuflage</u>	<u>Entry Peergroup</u>	<u>Exit Peergoup</u>
7orca Vega RETURN	04/12/2017	01/01/2018	-
Assenagon Alpha Premium	10/12/2019	01/01/2020	-
Finccam Volatility Premium	25/01/2019	01/01/2020	-
QCP Premium Income	03/11/2014	01/01/2018	-
7orca Vega INCOME	22/07/2019	01/01/2020	-
Allianz Volatility Strategy	29/06/2017	01/01/2018	-
RP Gamma	15/09/2017	01/01/2018	31/03/2020
Berenberg Volatility Premium	17/03/2010	01/01/2018	31/10/2020
Alturis Volatility Fund	14/02/2022	01/01/2023	-
FERI Opto Flex	12/12/2012	01/01/2018	-
Lupus Alpha Volatility Premium	31/08/2015	01/01/2023	-
Lupus Alpha Volatility Income	31/08/2015	01/01/2018	31/12/2022
Warburg Defensiv	01/06/2016	01/01/2018	-
7orca Vega INCOME	22/07/2019	01/01/2020	-
Emcore COP-T	01.02.2018	01/01/2021	-
QCP Partners Bond Income	02/07/2021	01/01/2022	31/12/2022

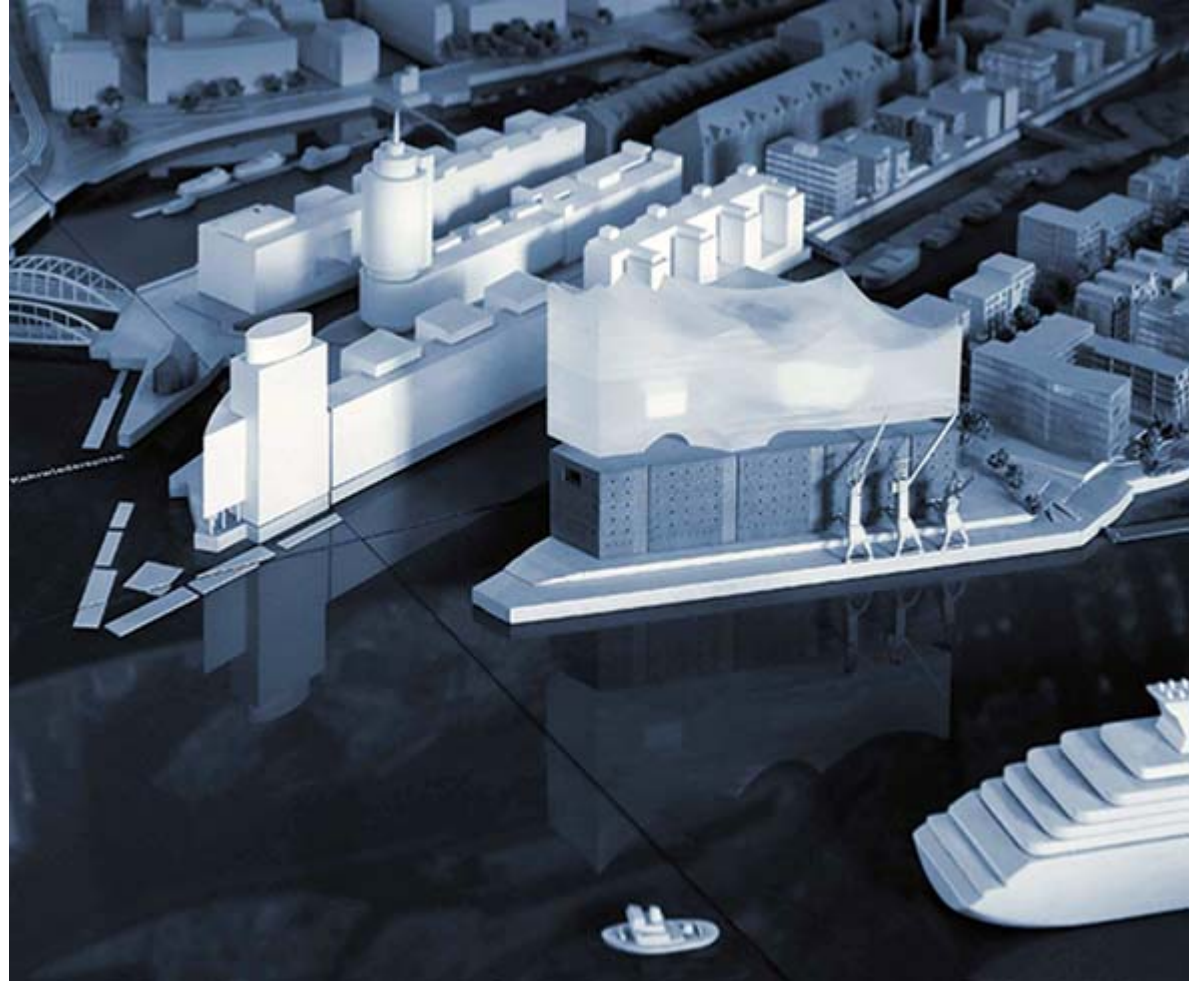
Average calculation: Average of all funds calculated based on an initial investment as of 04/12/2017 (inception of the 7orca Vega RETURN); Exclusions from the peer group due to announced fund closures. The 7orca Vega INCOME is not included in the calculation, as this is a carve-out (ex-equity) of the 7orca Vega RETURN.

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Disclaimer

Source: Universal-Investment-Gesellschaft mbH. 7orca Vega Return investment fund, share class I. Past performance is not a reliable indicator of future results. The performance calculation is based on the BVI method (not including front-end loads). In addition, the investment result may be reduced by the individual deposit costs accrued. 7orca Vega Income investment fund, share class I. Past performance is not a reliable indicator of future results. The BVI method is used to determine the performance (not including front-end loads). In addition, the investment result may be reduced by the individual deposit costs accrued.

As of 08/07/2024