August 31, 2026

ACCI Dynamic – Diversified Market Portfolio (DMP)

Systematically managing risk and performance via asset allocation changes in a portfolio up to 60% equities

Key Facts

Fund Name: ACCI Dynamic – Diversified Market Portfolio (DMP)

Investment Manager: ACCI Capital Investments SGIIC SA

Admin: ADEPA AM SA Luxemburg

Custodian: Quintet Luxembourg
Auditor: KPMG
Liquidity: Daily
Currencies: USD
Regulatory Framework: UCITS
Jurisdiction: Luxembourg
Redemption Fee: None

INSTITUTIONAL CLASS:
Min. 1,000,000

Mgmt Fee: 0.50%
Performance Fee: -
ISIN EUR (B3): LU2982115219

INSTITUTIONAL CLASS:
Min. 500,000

Mgmt Fee: 0.75%
Performance Fee: -
ISIN USD (A1): LU1913290232
ISIN EUR Hedged (B1): LU1913290406

RETAIL CLASS:
Min. 1,000

Mgmt Fee: 1.50%
Performance Fee: -
ISIN USD (A2): LU1913290315
ISIN EUR Hedged (B2): LU1913290588

Key Benefits

- The portfolio participates in equity bull markets by actively managing the equity weight in the portfolio, shifting it in steps of 10-30% with a maximum allocation to equities of 60%
- Addresses investor risk aversion by using an equity “underweight” that is larger than the corresponding equity “overweight”
- Changes to a zero allocation to equities when the outlook deteriorates, like in 2008, 2010, 2011 and late 2015
- Relies on a systematic investment process supported by algorithms built on behavioral finance and machine learning

Investment Strategy

ACCI Dynamic – Diversified Market Portfolio (DMP) is a medium risk multi-asset class strategy focused on providing an attractive return on invested capital via a long-term total return strategy seeking to limit volatility and drawdowns. The strategy's aim is to always hold a portfolio, which is appropriate for the financial outlook, even if this entails having a low allocation to equities. To secure objectivity, reliability and speed in the decision-making process we supplement our qualitative analysis with behavioral finance-driven decision support algorithms.

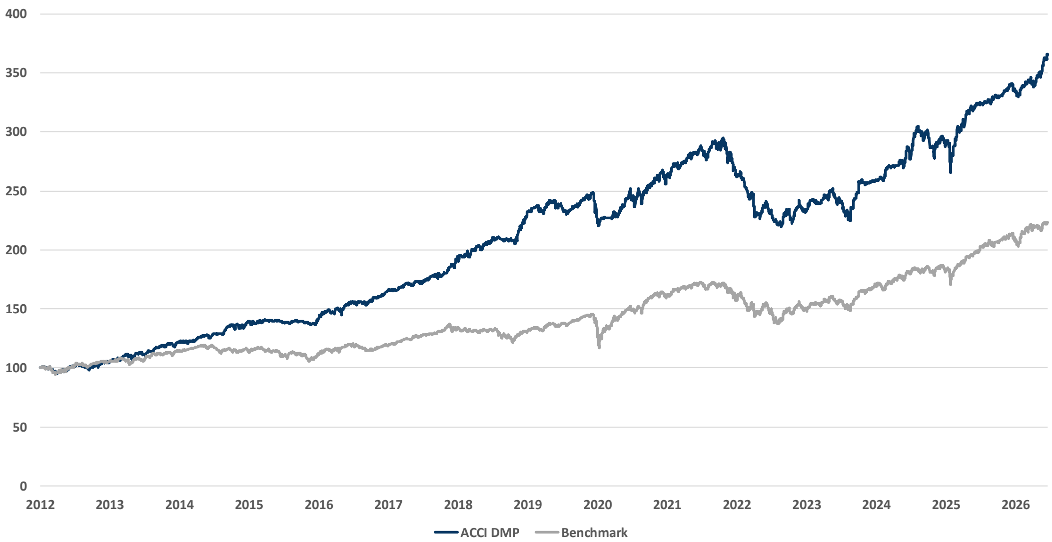
Asset Allocation

ACCI DMP allows risk averse investors to benefit from globally diversified portfolio participating in upwards trending equity markets. The strategy achieves this by actively managing the allocation and equity exposure of the portfolio, while never holding more than 60% in equities and being able to lower the equity market exposure when the outlook deteriorates significantly. The total portfolios are fully invested in ETFs.

Current Portfolio

Position	Weight
ISHS IV MSCI CHINA $ ETF	10%
WISDOM TREE IS CLOUD COMP	10%
ISHARES S&P500 ENERGY ETF	9%
ISHARES MSCI INDIA ETF	7.5%
WISDOMTREE CYBERSECU ETF$	6.5%
ISHS S&P500 CONS STAP ETF	5.5%
GLOBAL X URANIUM ETF	4%
ISHARES USD FRN USD ETF	18%
ISHARES $ ULTRASH BD ETF	18%
MLT AMUNDI S/OVRGHT ETFC$	11.5%

Performance (in USD)



*Performance based on simulation from 2012 to 2018. Return for 2019 reflects only the performance since inception (March 11th, 2019).
Composite index: 50% MSCI ACWI Index + 50% US Agg Bond.

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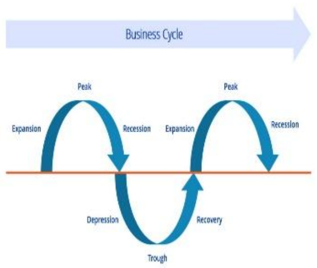
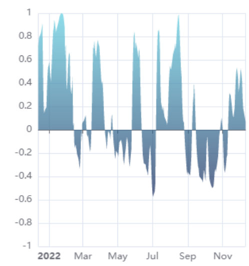
Value creation through a market sentiment indicator

DMPs strategy seeks long term total return with limited drawdown .When the indicator signals a change in financial outlook, w e change the portfolio position accordingly. High Focus on the long term.



Selective data
Business cycle and market data

S&P 500 risk indicator

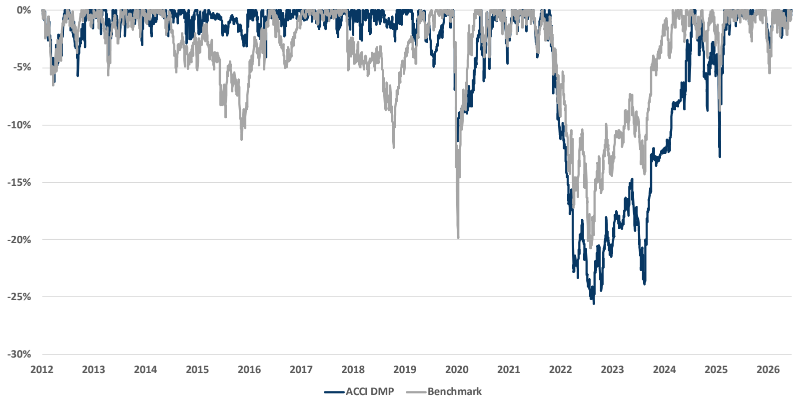


Market sentiment indicators

Key numbers and drawdowns

Year	Return		Max Drawdown	
	DMP	Composite Index	DMP	Composite Index
2015	1.58%	-1.38%	-2.48%	-8.24%
2016	15.18%	4.48%	-4.11%	-4.81%
2017	13.20%	12.05%	-2.30%	-3.20%
2018	14.95%	-5.44%	-2.64%	-8.25%
2019	4.37%	8.18%	-4.93%	-2.22%
2020	6.32%	13.30%	-11.39%	-18.57%
2021	13.99%	8.43%	-4.68%	-3.19%
2022	-23.73%	-15.21%	-25.33%	-20.27%
2023	15.74%	14.62%	-10.80%	-7.56%
2024	10.87%	9.42%	-6.00%	-3.50%
2025	15.11%	14.94%	-10.36%	-8.73%
5 Y	4.97%			
3 Y	14.33%			
1 Y	12.80%			
YTD 2026	10.34%	6.97%	-3.27%	-5.46%

*Performance based on simulation from 2015 to 2018. Return for 2019 reflects only the performance since inception (March 11th, 2019). Composite index: 50% MSCI ACWI Index + 50% US Agg Bond..



The performance since inception (March 11th, 2019). Composite index: 50% MSCI ACWI Index + 50% US Agg Bond..
*Drawdown based on simulation from 2012 to 2018. Return for 2019 reflects only

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
2012			0.95%	-0.51%	-3.29%	-0.70%	0.89%	4.07%	2.12%	-2.77%	-0.15%	1.61%	2.03%
2013	2.14%	1.23%	1.23%	0.55%	3.55%	-0.08%	1.17%	-0.80%	2.13%	2.01%	1.83%	0.52%	16.53%
2014	1.70%	0.36%	1.20%	-0.67%	0.99%	2.13%	1.14%	0.67%	0.88%	-0.38%	5.37%	0.43%	14.58%
2015	-1.40%	2.91%	0.24%	-0.18%	1.56%	-0.14%	0.02%	-0.47%	-0.64%	0.55%	-0.01%	-0.81%	1.58%
2016	-0.98%	2.32%	4.78%	1.43%	-2.04%	1.36%	3.41%	1.71%	-0.80%	0.71%	0.45%	2.06%	15.18%
2017	0.82%	2.45%	1.15%	-0.52%	2.23%	0.63%	1.64%	-0.99%	2.37%	1.26%	1.37%	0.09%	13.20%
2018	3.02%	3.49%	1.38%	2.17%	0.07%	2.01%	0.83%	0.85%	1.38%	-0.31%	-0.15%	-0.62%	14.95%
2019	6.23%	3.00%	2.56%	2.18%	-2.57%	2.87%	1.28%	-1.52%	-2.12%	0.83%	1.70%	1.65%	4.37%
2020	0.15%	-4.61%	-2.21%	0.37%	-0.03%	0.89%	3.71%	4.91%	-2.39%	-1.78%	4.85%	2.80%	6.32%
2021	0.19%	0.73%	1.76%	3.04%	0.25%	1.75%	1.16%	1.84%	-2.63%	2.82%	-0.30%	2.70%	13.99%
2022	-5.05%	-3.18%	-1.69%	-4.76%	-2.36%	-7.15%	3.17%	-1.95%	-3.28%	-1.01%	3.23%	-2.23%	-23.73%
2023	5.29%	-1.45%	3.66%	0.43%	-0.88%	2.35%	2.44%	-2.85%	-4.54%	-3.38%	9.14%	5.43%	15.74%
2024	-1.13%	0.72%	0.59%	1.08%	2.94%	0.42%	1.80%	3.26%	4.29%	0.57%	0.21%	-4.14%	10.87%
2025	1.61%	0.50%	-2.23%	0.30%	4.60%	4.41%	1.41%	1.54%	0.01%	0.11%	2.15%	-0.06%	15.11%
2026	1.23%	1.57%	-2.95%	2.80%	0.97%	0.12%	2.32%	3.99%					10.34%

Monthly returns calculated with backtesting until the fund was launched (March 2019). Returns since March 2019 are based on real performance of A1 share class.
Monthly returns include the management fee of the A1 class (0.75% p.a.) also for the backtest.

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