

## NAV

CHF 105.54

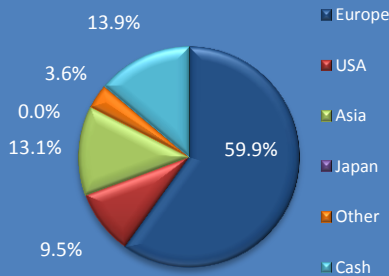
## Strategy

MFM Convertible Bonds Opportunities is an open-end fund incorporated in Switzerland. The objective of this fund is to obtain value growth means long-term investments in convertible bonds, convertible notes, convertibles preferred shares, option certificates and loans.

## Fund Facts

|                        |                   |
|------------------------|-------------------|
| Fund domicile          | Switzerland       |
| ISIN                   | CH0129799646      |
| Valoren                | 12979964          |
| Bloomberg Ticker       | IFPCBDI SW        |
| Reuters                | 12979964.S        |
| All-in-fee             | 1.0%              |
| Size (in EUR millions) | 18.96             |
| Number of positions    | 32                |
| <b>Launch date</b>     | <b>14.08.2012</b> |
| Subscriptions          | weekly            |
| Subscription fee       | max. 2.5%         |
| Redemption             | weekly            |
| Redemption fee         | None              |
| Performance fee        | None              |
| Last dividend          | –                 |

## Region exposure



## Fund Manager

www.mirante.ch

|   |   |
|---|---|
| Place du Chauchy 2<br>1164 Buchillon<br>Switzerland | Zähringerstrasse 22<br>8001 Zurich<br>Switzerland |
| Tel: +41 21 808 00 90                               | Tel: +41 44 251 20 57                             |
| Fax: +41 21 808 00 94                               | Fax: +41 44 251 20 59                             |

## Fund Administrator

www.gerifonds.ch

## Custodian

www.bcv.ch

## Auditors

www.PricewaterhouseCoopers.ch

## Performance

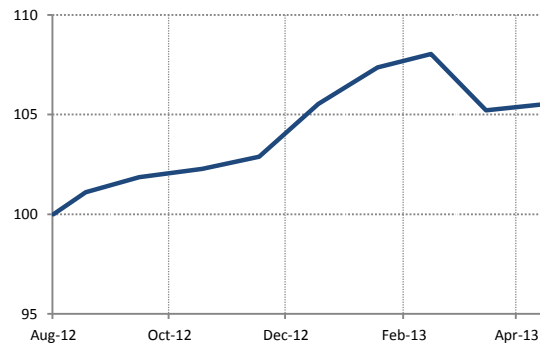
| Reinvested distributions                  | 1 month | YTD   | 1 year | Since Inception | *Annualized Performance | *Annualized Volatility |
|---|---------|-------|--------|-----------------|-------------------------|------------------------|
| MFM Convertible Bonds Opportunities (CHF) | 0.30%   | 0.00% | –      | 5.54%           | –                       | –                      |

## Performance analysis

|   | *Sharpe Ratio (R.F. = 0.03%) | *Sortino Ratio (R.F. = 0.03%) | *Maximum Drawdown | Duration Weighted Yield | Duration (years) | Average Delta |
|---|------------------------------|-------------------------------|-------------------|-------------------------|------------------|---------------|
| MFM Convertible Bonds Opportunities (CHF) | –                            | –                             | -3.5%             | 6.22%                   | 2.2              | 22.3%         |

\*Since 14.08.2012

## Historical NAV (reinvested distributions)



— MFM Convertible Bonds Opportunities (CHF) I

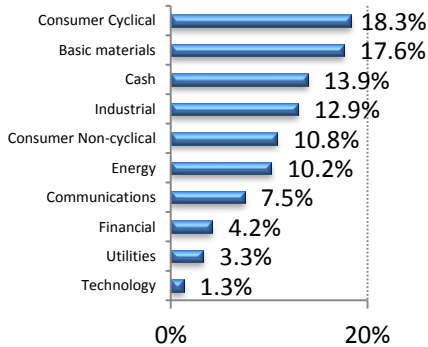
## Key Holdings

|                   |        |      |
|-------------------|--------|------|
| Faurecia          | 3.25%  | 2018 |
| Paladin Energy    | 3.625% | 2015 |
| Abengoa           | 4.5%   | 2017 |
| Peugeot SA        | 4.45%  | 2016 |
| China Hong. Group | 6.5%   | 2017 |

## Monthly returns

|      | J     | F     | M      | A     | M | J | J | A     | S     | O     | N     | D     | Annual |
|------|-------|-------|--------|-------|---|---|---|-------|-------|-------|-------|-------|--------|
| 2012 |       |       |        |       |   |   |   | 1.10% | 0.74% | 0.41% | 0.61% | 2.58% | 5.54%  |
| 2013 | 1.72% | 0.63% | -2.61% | 0.30% |   |   |   |       |       |       |       |       | 0.00%  |

## Sector Breakdown



## Rating overview

