



ROCQ CAPITAL

Factsheet 28 February 2026



NAV per share

Class A GBP 1.5129

Performance (%)

Month + 2.90
 Year to date + 4.59
 Annualised Return + 4.03
 Annualised Volatility 6.82

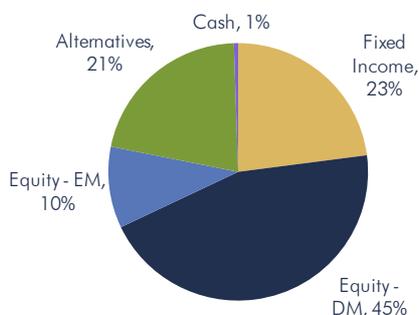
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
2018	+0.48	-1.31	-1.63	+1.45	+1.17	-0.33	+1.41	+0.19	-0.57	-4.19	-0.17	-2.19	-5.69
2019	+2.29	+0.84	+1.90	+1.39	-1.18	+2.43	+1.45	-0.56	-0.28	-0.50	+0.65	+1.09	+9.86
2020	+0.58	-3.13	-10.50	+5.93	+3.94	+1.61	+0.62	+1.64	-0.11	-1.10	+5.14	+1.89	+5.61
2021	-1.21	+0.90	+0.28	+2.63	-0.54	+2.79	+0.95	+2.18	-1.92	+0.73	-0.88	+1.08	+7.09
2022	-5.05	-2.51	+1.62	-1.13	-1.02	-2.11	+3.19	-0.58	-3.82	+0.34	+2.62	-1.63	-9.93
2023	+2.22	-0.30	-0.24	+0.69	-0.46	+0.07	+0.48	+0.09	+0.01	-2.30	+3.28	+2.73	+6.30
2024	+0.15	+1.65	+1.45	-0.48	+1.04	+0.66	-0.25	+0.25	+0.04	-0.91	+1.32	-0.90	+4.07
2025	+1.94	-0.88	-2.49	-0.63	+2.26	+1.19	+1.25	+0.20	+1.49	+2.41	-0.58	+0.06	+6.27
2026	+1.64	+2.90											+4.59

Source: Rocq Capital Management Limited / JP Morgan / Bloomberg.

Approach and style

The Fund aims to generate capital appreciation in the medium to long term by investing in a variety of asset classes. The Fund utilises a top down approach to asset allocation and will invest across a range of asset classes through funds and a wide universe of equity and bond markets. The Fund will benefit from an experienced investment committee who will use a variety of research sources and views to construct the portfolio.

Current asset allocation



Top 5 Holdings (%)

Marshall Wace TOPS (Alternatives)	8.38
Guinness Global Equity Income (Equity-DM)	7.34
Dodge & Cox Global Stock (Equity-DM)	7.16
TwentyFour Strategic Income (Fixed Income)	6.89
Pacific G10 Macro Rates (Alternatives)	6.17
Total	35.94

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Registered Company No. 36988
 Regulated by the Guernsey
 Financial Services Commission

Signatory of:



Sustainability

55% of the fund is invested into securities classified under the E.U. Sustainable Finance Disclosure Regulation as Article 8 or Article 9.



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Commentary

Global equity and investment grade bond markets posted gains over February, delivering 3.38% and 1.10% respectively, in sterling terms.

Despite the positive overall numbers, February was an eventful month. The Supreme Court issued a 6 – 3 ruling against the Trump administration and its authority to impose tariffs under the International Emergency Economic Powers Act (IEEPA). The administration responded swiftly, leveraging different emergency measures to impose a 10% global tariff, which was briefly increased to 15% before reverting to 10%. The ruling now exposes the US government to a large number of legal challenges seeking refunds - approximating \$175bn. Longer term, financing the ‘big, beautiful bill’ has been brought into question, as tariffs were a key part of this. The likelihood is further issuance of government bonds will be required for funding.

Geopolitical tensions escalated significantly. Following weeks of military build-up in the Middle East, the U.S. and Israel launched a joint operation against Iran and its leadership at the end of February. Beyond the significant human cost, the economic risk centres on disruption to the Strait of Hormuz, a shipping route for circa 20% of global oil exports. For context, the Strait of Hormuz transports approximately double the oil and gas of the Suez Canal. Disruption is causing price spikes and volatility in oil and gas markets, potentially complicating the disinflation

process and delaying monetary easing if higher prices become embedded.

Major central banks were broadly unchanged. The Bank of England (3.75%) and European Central Bank (2%) left interest rates on hold. Interestingly, the Reserve Bank of Australia raised the cash rate to 3.85% following an unexpected upside surprise in inflation. Broadly speaking, disinflation continued across developed markets, while growth indicators and forecasts remain relatively resilient.

The Fund delivered solid performance in February, gaining 2.90%. Japanese equities, infrastructure and emerging markets were notable contributors, each generating high single-digit returns as investors continued to rotate away from U.S. equities and toward more attractively valued international markets. Edgewood US Growth was the only equity holding to decline (-1.52%), reflecting softer sentiment toward highly valued U.S. growth stocks following a long period of outperformance.

Our equity positioning continues to favour attractively priced areas of the market, which we believe will support long-term performance while reducing volatility, alongside a diverse mix of asset classes.

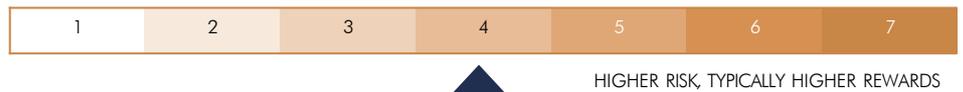
Fund details

Currency	GBP (£)	Pricing availability	Bloomberg
Annual Management Fee	1.25%	ISIN	GG00BTF85B71
Performance Fee	Nil	SEDOL	BTF85B7 G G
Ongoing Charges*	Capped at 1.75%	Custodian	Butterfield Bank
Dealing Frequency	Weekly	Minimum Investment	£5,000

Risk and reward profile

The risk and reward category was calculated using historical performance data and it may not be a reliable indicator of the Fund's future risk profile. The risk and reward category shown is not guaranteed to remain unchanged and the categorisation may shift over time. The lowest category does not mean a risk-free investment. The investments of the Fund are subject to normal market fluctuation and other risks inherent in investing in securities and there can be no assurance of capital appreciation. The value of investments and income from them, and therefore the value of the units may go down as well as up and an investor may not get back the original amount invested.

LOWER RISK, TYPICALLY LOWER REWARDS



HIGHER RISK, TYPICALLY HIGHER REWARDS

Disclaimer

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