MTRIP© Factsheet

Data as at 30 September 2026

Objectives

MTRIP (Meltemi Total Return Investment Portfolio) is an individual discretionary investment portfolio aiming to generate superior absolute investment returns — typically 3–5% above the one-year deposit rate of the reference currency of the portfolio over time, typically over a business cycle. It is designed for balanced-risk tolerant investors aiming for capital appreciation over the medium term.

Investment strategy

- Invest up to a maximum of 75% of the portfolio in equities / equity-based ETFs.
- Invest in liquid bonds or bond-based ETFs. No more than 10% of the portfolio may be invested in a single bond or income-bearing security if these are not rated or rated below investment grade.
- Market, currency or credit risk of investments may be hedged from time to time. The hedging instrument(s) may not exactly match the characteristics of the exposure.
- Sell exchange-traded 'covered call options' and 'put options' on equities to either enhance the yield of the portfolio or to position the portfolio to buy equities at a cheaper level than at the time of selling the 'put options'. The total exercisable amount of 'sold' put options will not exceed 100% of the portfolio value. Also, the market value of all outstanding short 'put options' will not exceed 10% of the portfolio value.

Individually tailored portfolios

We will be happy to tailor a portfolio according to the needs or preferences of a client. For example, they may require higher income, higher allocation to equities, commodities-related themes or to high-tech. Our small size and 'boutique' nature is an advantage when managing individually tailored portfolios.

Investment profiles

The horizon years

1 or less	2	**3**	**4**	5

Risk

Low	Moderate	**Balanced**	Higher risk	High risk

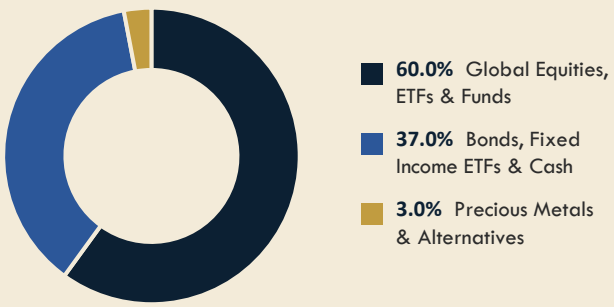
Investment objectives

Capital preservation	Income	**Growth/ Income**	**Growth**	Aggressive growth

5 Largest non-fixed income holdings — % of the portfolio

USD	Nedgroup Investments Global Flexible Fund	**7.98**
USD	iShares Core 60/40 Balanced Allocation ETF	**6.03**
USD	iShares Expanded Tech Sector ETF	**5.01**
USD	Algebris Financial Equity Fund	**4.06**
USD	Capital Group Dividend Value ETF	**3.04**

Asset allocation



The composition shown is representative as at 30 September 2026, is not a recommendation and is subject to change without prior notice. Investments may vary between portfolios depending on the time of investment and on our views of the market, liquidity and availability. The above positions are shown as an indication only.

Important information: The information contained in this document is intended solely for the use of Meltemi and its client or prospective client to whom it has been delivered. MTRIP Portfolio is an Investment Management Account, not a Fund. It is managed at the full discretion of Meltemi Investment Management Limited pursuant to the general strategy described in this document.

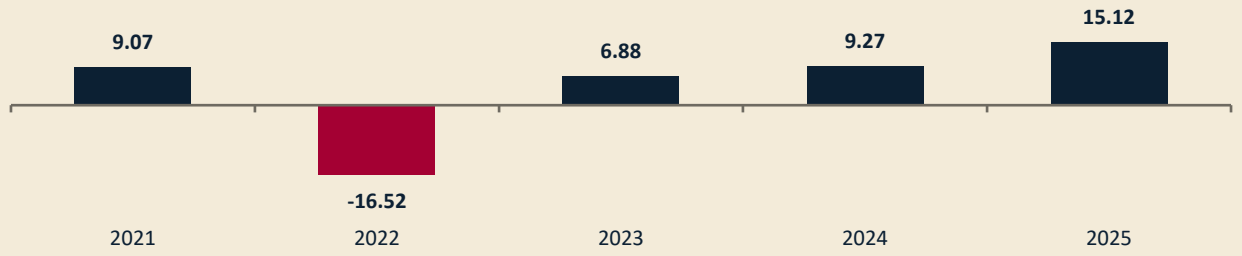
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Investment performance

% — January 2016 to September 2026	2025	2026 YTD	CAGR*	Sharpe ratio**
Meltemi MTRIP Portfolio	**15.12**	**2.52**	**5.3**	**0.36**
3-Month U.S. Treasury Bill	4.07	2.74	2.13	–

MTRIP calendar-year performance — %



* Compound annual growth rate since January 2016.
** Sharpe ratio: volatility risk-adjusted return.
Performance is shown net of all fees and expenses.

Important information

MTRIP is available to retail and professional clients as defined by the Financial Conduct Authority. This product is not available in countries where it would be prohibited for distribution by that country's laws. A prospective client should make independent enquiries as to whether MTRIP would be available for distribution in their country.

Past performance is not a reliable indicator of future results; real results may vary. The value of investments and the income from them can go down as well as up. The portfolio may hold investments that are not guaranteed or insured by anyone and are subject to investment risk. An investor may not get back the full amount originally invested.

Key details

Investment manager	Meltemi Investment Management Limited, a company registered in the United Kingdom, authorised and regulated by the FCA.
Minimum investment	USD 3,000,000.
Reference currency	USD or EUR.
Distribution restrictions	Available to retail and professional clients as defined by the FCA.
Liquidity	The portfolio can be liquidated at any time by giving instructions to the custodian bank or Meltemi.
Custodians	Bank Julius Baer & Co. Ltd and VP Bank (Schweiz) AG, Zurich.
Management fee	1.50% p.a. charged quarterly in arrears on the portfolio value at the end of each quarter.
Custody, administration and brokerage	Charged directly by the custodian bank according to their fee schedule.

This is the current and valid version of the marketing material. It replaces all earlier versions, which should no longer be relied upon.

Further information
A detailed description of MTRIP is available at meltemi.biz.
Please contact us for any further information at investments@meltemi.biz.