

Amicorp High Return Strategy (Compartment 22)

FACTSHEET

Term: 5-years

Denomination: 1,000

Currency: USD

ISIN: CH1108677878 | Valor: 110867787

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Amicorp High Return Strategy (Compartment 22)

Issuer	AAFS Securitisation S.A. acting in the name and on behalf of Amicorp High Return Strategy (Compartment 22)
ISIN/Valor	CH1108677878 / 110867787
Currency	USD
Underlying	High Return Growth Strategy
Issue Date	January 31 st , 2024
Maturity Date	January 31 st , 2029
Price/Nav Starting Value	100%
Denomination	USD 1,000
Min. Investment Size	USD 150,000
Issue Size	Up to USD 20,000,000 with re-opening clause
Price Calculation	Daily
Offering	Private Placement, for Professional Clients only (not for Public Distribution)
Reference Portfolio	
Manager	Amicorp Capital (DIFC) Ltd
Paying Agent	ISP Securities AG, Switzerland
Administrator	AAFS Services S.A., Luxembourg
Clearing / Settlement	SIX SIS AG, Switzerland
Rating:	Not available
Listing:	Not listed, available OTC
Governing Law	Grand Duchy of Luxembourg
Risk Assessment	High Risk product
Administration Fees	Up to 0,70% p.a.
Transaction Fee	0,50% per Trade
Third Party Costs	At costs
Performance Fee	30% with High-Water Mark and a quarterly soft Hurdle Rate of 2,50%
Redemption	25 th of each month. T+5 Settlement

Investor Benefits

1. A carefully curated mix of investments designed for risk-adjusted returns.
2. AMC's objective is to outperform the broader market and generate alpha for investors.
3. The strategy will be overseen by Marat Kasparov, an experienced trader from Europe, currently based in Dubai.
4. Daily Subscriptions, Daily NAV and monthly redemptions. No minimum hold period.
5. No management fee, only Performance fee, subject to a soft quarterly hurdle of 2.5%.

Strategy

This is a long/short blue-chip multi-strategy, with short-term and long-term duration trades. The allocation is 80% US, 10% EU, and 10% Rest of the world. The investment breakdown is 75% equity, 15% commodity, and 10% fixed income. The objective of the certificate is to consistently create alpha and outperform the S&P 500 benchmark regardless of macroeconomic conditions. It will use a combination of fundamental analysis, profitability theory, and industry-changing events as catalysts.

Issuer

AAFS Securitisation S.A. is a bank independent, insolvency protected securitisation platform. AAFS Securitisation S.A. is a Special Purpose Vehicle (SPV) incorporated under the laws of the Grand Duchy of Luxembourg as a securitisation company within the means and governed by the Luxembourg law of 22 March 2004 on Securitisation. Special Purpose Vehicles are typically set up to eliminate any corporate connection with the originator to avoid a potential consolidation for the purpose of any bankruptcy, accounting or tax laws. AAFS Securitisation S.A. is part of the Amicorp Group, an independent global service provider with a team of 700+ specialists and offices in more than 30 countries.

Paying Agent

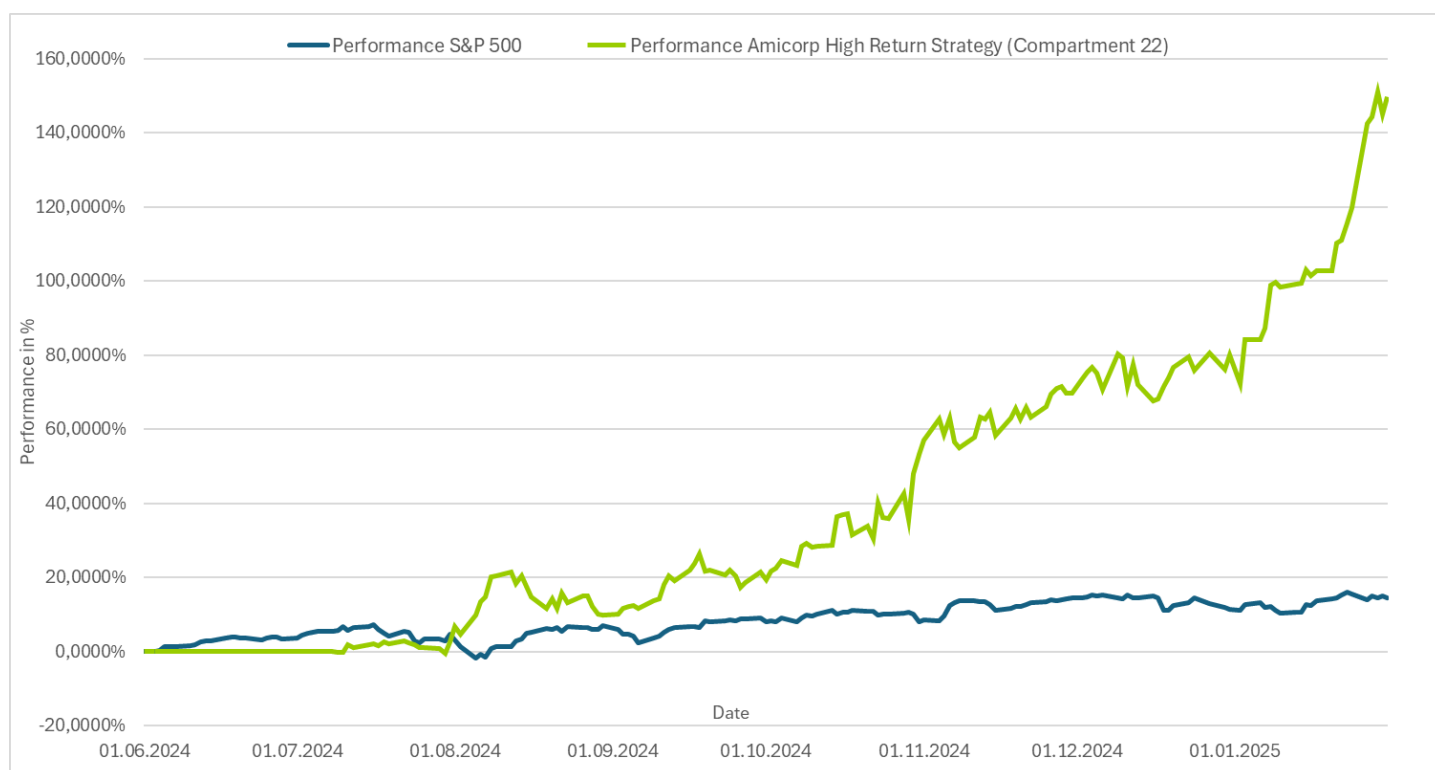
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Risk

While investing in this Strategy offers the potential for enhanced returns, investors should be aware of the inherent risks. These can include unexpected market fluctuations and volatility that can have a negative impact on the product's performance. Therefore, this AMC is classified as a high-risk product and suitable with an aggressive profile only. With a monthly redemption, the investors must consider liquidity requirements when selecting the investment amount. Investors should seek independent financial advice when evaluating this opportunity. Investors should also seek independent tax advice regarding any possible taxation that may arise from investing in this product. This product is not capital protected, investors can lose some or all of their money.

Performance

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Source : <https://fred.stlouisfed.org/series/SP500>

Monthly Closing Date	Monthly Performance S&P500*	Monthly Performance Comp. 22**
30.06.2024	3,61%	0,00%
31.07.2024	1,03%	2,73%
30.08.2024	2,39%	7,16%
30.09.2024	2,16%	11,49%
31.10.2024	-1,08%	31,81%
30.11.2024	6,33%	16,48%
31.12.2024	-3,06%	10,30%
31.01.2025	3,01%	69,74%
Total Performance	14,40%	149,72%

* Monthly Performance refers to the absolute change in the valuation of (a hypothetical investment into) the referenced index, based on a 100% valuation on May 31st 2024

** Monthly Performance refers to the absolute change in NAV of the referenced Compartment based on a 100% valuation on May 31st 2024