

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 selected portfolio of investments structured for risk-adjusted returns, available only to Professional Clients as per DFSA Conduct of Business Rules (COB).
2. The strategy aims to outperform broader market trends, generating potential alpha while adhering to appropriate risk management frameworks.
3. The investment strategy is managed by Marat Kasparov, a qualified investment professional currently based in Dubai.
4. Daily subscriptions and NAV calculations, with monthly redemption options. Investors should review liquidity conditions before investing.
5. No management fee performance-based fee structure applies, subject to a soft hurdle rate of 10;% calculated quarterly.
6. Risk Warning: Investments are subject to market fluctuations, and capital is at risk. Investors should seek independent financial advice before investing.

Strategy

This strategy follows a long/short blue-chip multi-strategy, incorporating short-term and long-term duration trades. The asset allocation is structured as follows: 80% US, 10% EU, and 10% Rest of the World. The investment breakdown includes 75% equity, 15% commodity, and 10% fixed income. The primary investment objective is to achieve consistent alpha generation while outperforming the S&P 500 benchmark, regardless of macroeconomic fluctuations. 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 Luxembourg, operating within the Securitisation Law of 22 March 2004. SPVs are typically used to eliminate corporate connections with the originator, reducing risks related to bankruptcy, tax liabilities, or legal claims. AAFS Securitisation S.A is 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

Investing in this strategy offers the potential for enhanced returns, but investors must acknowledge and understand the inherent risks. These include Unexpected fluctuations in financial markets that can negatively affect portfolio performance. Monthly redemptions are available, but liquidity constraints may delay exits. The strategy involves aggressive portfolio rebalancing, which can amplify losses in adverse market conditions. This investment is not covered by DFSA investor compensation schemes or protections available to Retail Clients. This product is strictly intended for **Professional Clients** as defined under the DFSA Conduct of Business (COB) Rules. Professional Clients must independently assess the associated risks, seek specialist financial advice where appropriate, and ensure that their investment complies with applicable DIFC regulations and restrictions.