

Monthly Report

2,8333333

AUGUST 2025

The objective of Aurora Patrimoine is to enhance your portfolio over the long term by optimising the risk/return ratio throughout the economic cycle. The investment decisions are based on new generation of risk parity model applied to various equity, fixed income, commodity, and alternative markets. The investment committee meets on a monthly basis to implement the investment decisions.

Strategy:
Regional Focus:
Number of Asset Classes:
Number of Underlying:
ISIN :
NAV (Mid-Price):

Risk Parity
Cross Assets
5
1540
XS2406070180
119,83

| Years | Jan. | Feb. | Mar. | April | May | June | July | Aug. | Sept. | Oct. | Nov. | Dec. | YTD |
|-------|--------|--------|-------|--------|--------|-------|--------|--------|--------|--------|--------|--------|-------|
| 2022 | | | | | | | | | | | 2,77% | -0,15% | 2,62% |
| 2023 | 3,35% | -3,77% | 2,79% | 0,78% | -1,87% | 0,58% | 1,77% | -1,82% | -3,12% | -0,73% | 5,11% | 1,74% | 4,49% |
| 2024 | -0,48% | -0,73% | 3,63% | -0,90% | 0,39% | 1,60% | -1,05% | 3,71% | 1,51% | -1,72% | -0,02% | 0,22% | 6,15% |
| 2025 | 1,42% | 0,36% | 0,62% | 0,58% | -0,33% | 0,87% | -0,09% | 1,75% | | | | | 5,27% |

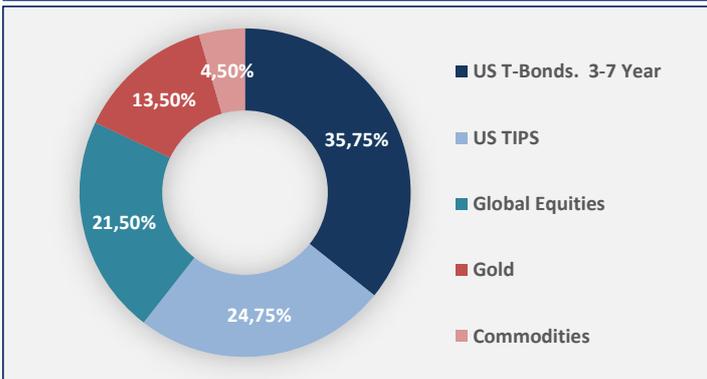
NAV Since Inception



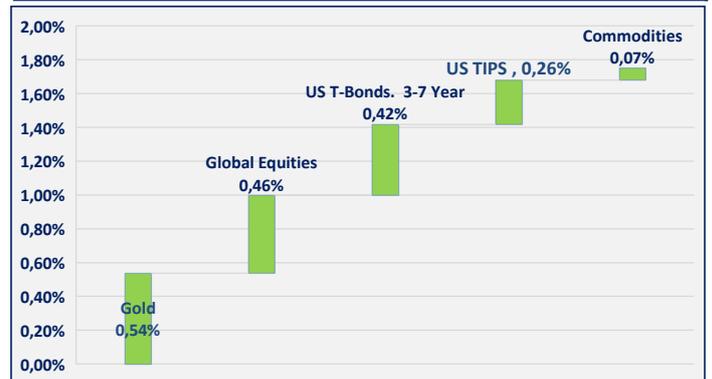
| Risk Analysis | Ytd | 1Y | SL |
|---------------------|-------|--------|--------|
| Return | 5,27% | 5,23% | 6,59% |
| Risk | 1,99% | 3,28% | 6,75% |
| Max Drawdown | - | -1,74% | -5,57% |
| Return / Risk Ratio | 2,65 | 1,60 | 0,98 |

| Risk Metrics | Duration |
|--|--------------|
| Bonds AA+ Rating | 60,50% |
| Gold | 13,50% |
| Correlation to risky Asset Shield (Gold + Bonds AA+) | 26,61% |
| VAR 99 % EoY | -0,69% |
| Total Liquidation | 1,72 Minutes |

Asset Allocation



Monthly Performance Attribution



Fund Terms

| | |
|-----------------------|------------|
| Management Fee : | 1,25% |
| Performance Fee : | 20,00% |
| Perf. Fee Freq : | Quarterly |
| Redemption Frequency: | Daily |
| Redemption Notice : | - |
| Hard Lock : | - |
| Soft Lock : | - |
| Minimum Subscription: | 10,000 USD |
| High Water Mark : | YES |

Contacts / Service Providers

| | |
|-------------------|--|
| Website : | www.aurora-investmentsolutions.com |
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| Fund Admin: | BNP PARIBAS |
| Auditor: | BNP PARIBAS |
| Key Prime Broker: | BNP PARIBAS |

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