



AURORA PATRIMONE

3 FEBRUARY 2023

Actively Managed Certificate (AMC)

Issuer:

- *BNP Paribas Issuance
BV (S&P: A+)*

ISIN:

- *XS2406070180*

Currency:

- *USD*

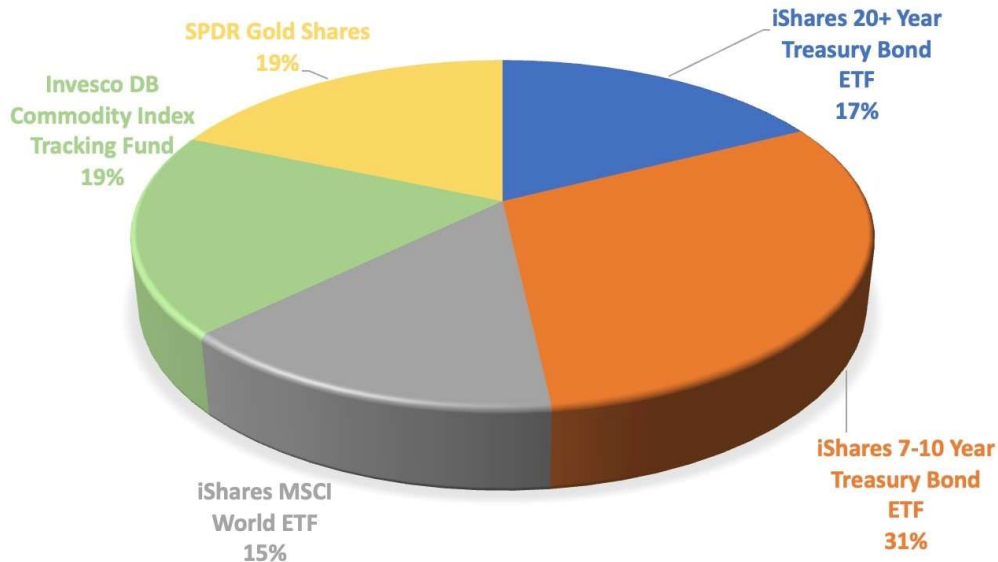
Superior Qualities :

- *5 Asset Classes*
- *1600 Securities*
- *Optimal Diversification*
- *High Liquidity*

Overview

- An Actively Managed Certificate (AMC) is defined as a structured product, which allows investors to participate in the performance of an underlying index. The AMC is actively managed by the index sponsor of the product to optimize its return and risk factors.
- At Aurora Investment Solutions we believe in optimizing your investment return as well as making sure that the risk involved in this investment is minimized.
- There are 5 different asset classes that compose Aurora Patrimoine, with more than 1600 underlyings.
- The investment decisions are based on a new generation of risk parity model applied to various equity, fixed income, commodity, and gold.
- The investment committee meets monthly to implement the investment decisions on the weights of each asset in the portfolio based on quantitative model recommendation.

Composition of Aurora Patrimoine



iShares 20+ Year Treasury Bond ETF: Rating (AAA)

- The iShares 20+ Year Treasury Bond ETF seeks to track the investment results of an index composed of U.S. Treasury bonds with remaining maturities greater than twenty years.

iShares 7-10 Year Treasury Bond ETF: (Rating: AAA)

- The iShares 7-10 Year Treasury Bond ETF (IEF) seeks to track the investment results of an index composed of U.S. Treasury bonds with remaining maturities between Seven and Ten years.

iShares MSCI World ETF:

- The iShares MSCI World ETF seeks to track the investment results of an index composed of developed market equities. Amongst these companies are the biggest companies listed on the American stock exchange, such as Apple, Microsoft, and Amazon.

Invesco DB Commodity Index Tracking Fund:

- The Invesco DB Commodity Index Tracking (Fund) seeks to track changes, whether positive or negative, in the level of the DBIQ Optimum Yield Diversified Commodity Index Excess Return™ (DBIQ Opt Yield Diversified Comm Index ER or Index) plus the interest income from the Fund's holdings of primarily US Treasury securities and money market income less the Fund's expenses.

SPDR Gold Shares:

- SPDR Gold Shares offer investors an innovative, relatively cost efficient and secure way to access the gold market. SPDR Gold Shares is the largest physically backed gold exchange traded fund (ETF) in the world.

Performance of Aurora Patrimoine

Despite being launched only in November 2022, Aurora Patrimoine is already showing some impressive numbers.

We have designed a well-balanced portfolio with different asset classes making up the AMC. The weight of each asset is given by the risk parity method.

The risk parity method seeks to allocate the capital from the investment on a risk-weighted basis. This approach helps to make sure that the portfolio is optimally diversified, and that the risk and return of each asset is viewed as one.

Years	Jan.	Feb.	Mar.	April	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec,	YoY
2022											2,27%	-0,15%	2,12%
2023	3,37%												3,37%

VAMI Since Inception

Risk Analysis

1 Yr 3 Yr 5 Yr



Return :	5,49%
Risk :	7,79%
Max Drawdown :	3,39%
Downside Risk :	4,26%
Skew :	1,30
Excess Kurtosis :	1,76
Sharpe :	0,70
Sortino :	1,29
Correlation :	-8,16%



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