

Highlights

Joining the Power of AI and Diversification

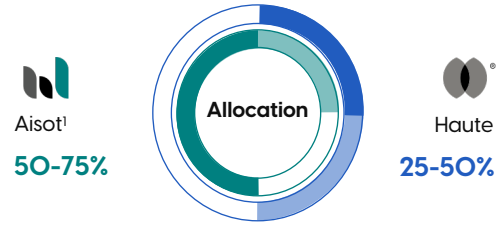
The AMC joins the improved efficiency, advances analytics and risk management made possible by AI, alongside Haute Capital Partners diversified portfolio allocation.

Optimal Asset Allocation

Rebalancing is conducted on a monthly schedule, incorporating ML model re-training and optimization to achieve an optimal asset allocation.

Flexibility and Liquidity

The AMC offers a secondary market for investors to buy and sell their holdings. This provides flexibility and liquidity, allowing investors to adjust their positions according to their investment goals and market conditions.



¹Aisot's portfolio management strategy optimized by AI.

Executive Summary

The product is an Actively Managed Certificate (AMC) that allows for participation in the performance of an underlying strategy. The strategy reflects a notional actively managed portfolio of assets and cash, maintained by the Strategy-Manager, MRB Fund Partners AG. Through its collaboration with Aisot Technologies SA, Haute Capital Partners leverages Aisot's expertise and innovative technology to enhance the performance and adaptability of the AMC.

Investment Strategy

The investment objective of the AMC is to achieve long-term capital growth by investing in a systematic basket of stocks represented in the S&P 500, which is selected, adjusted, and rebalanced by a mix of mean-variance optimization and return views. Additionally, the basket contains holdings of "Haute Capital Partners" (ISIN CH1115678950) stock at 25-50% of the portfolio volume, optimized by a proprietary Artificial Intelligence engine.

Any amounts reflecting net dividends and/or interest rates in a real portfolio consisting of the Strategy-Components will be added to the cash component of the Underlying.

Why invest in the AMC?

- Investing in this AMC provides exposure to the same performance a real portfolio would have if it was actually managed according to the Strategy.
- The AMC also allows for dynamic cash allocation from 0% to 49%, depending on the current estimated portfolio risk and target annualized volatility.
- The risk and alpha components are joined together into the minimum-variance optimization framework with additional constraints such as transaction fees.

Statistics

Name	Annualized Return	Annualized Volatility	Sharpe Ratio	Maximum Drawdown
Haute Club Partners SA	105.43%	17.69%	2.89	-3.08%
Aisot Technologies – AI Optimized Portfolio	18.71%	38.38%	0.46	-42.34%
Benchmark S&P500	8.78%	25.67%	0.30	-33.92%
AMC Average with a 50-50 Allocation	62.07%	28.04%	1.68	-22.71%

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Every investment involves risks, particularly those of fluctuations in value and income. Collective investments are volatile, and an investment may result in the total loss of the capital invested. Furthermore, performance data does not account for the commissions and costs that may be charged on issue and/or redemption. Furthermore, it cannot be guaranteed that the performance of comparable indices will be achieved or exceeded. A positive performance in the past or the indication of such a performance is no guarantee for a positive performance in the future. Investments in foreign currencies may be subject to currency fluctuations. There is an additional risk that the foreign currency may lose value against the investor's reference currency.

Facts and Figures

Issuer	CAI4 PCC Limited
Paying Agent	InCore Bank AG (CH)
Custodian Broker	Interactive Brokers (U.K.) LTD
Strategy Manager	MRB Fund Partners SA (CH)
ISIN	CH1253779610
Valoren	125377961
Underlyings	Publicly listed equity
Currency	USD
Settlement	Cash
Minimum Trade Size	10 Certificates and multiples of 1 Certificate thereafter
Issue Size	10'000 Certificates
Issue Price	USD 1'000
Denomination	1 unit
Start of Subscription	28 June 2023
Issue Date	25 September 2023
Redemption Date	10 th Business Day after the Final Valuation Date
Management Fee	1.60% p.a.
Administration Fee	maximum of 0.35% p.a. or USD 12'000 p.a.
Performance Fee	15% above the Hurdle Rate with high watermark
Distribution Fee	Up to 2%
Listing	Not listed
Offering	Private placement
Clearing Institution	SIX SIS AG
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