

DUO VERUM GLOBALMACRO MID-TERM PERFORMANCE AMC

Fact Sheet - October 2026

Description and Investment Strategy

The Duo Verum GlobalMacro Mid-Term Performance AMC pursues a global, macroeconomic top-down approach with the goal of achieving risk-adjusted returns across all market phases. The allocation is made flexibly across different asset classes and is dynamically adjusted to the economic cycle, liquidity and capital flows. A disciplined risk management based on volatility and market structure controls positioning and drawdowns.

Key Data

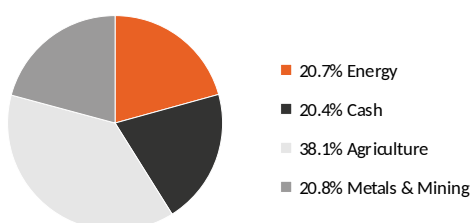
ISIN	LI1497566110
Valor	1.497.566.11
Product type	Collateralized AMC
Base currency	USD
Distribution policy	accumulating
Domicile of issuer	Jersey
Date of inception	15 January 2026
Issue price	USD 1'000.-
Term	Open-ended
Asset Manager	FACTUM AG
Strategy Advisor	Duo Verum GmbH
Management Fee	1.20 % p.a.
Performance Fee	15 % (HWM)
Minimum investment	USD 100'000
Valuation interval	weekly / Tuesday
Subscription / Redemption	weekly ¹⁾
Benchmark	MSCI World Index

¹⁾ Cut-off: 18:00 CET on the day preceding the valuation day.

Current data in USD as of 20 October 2026

NAV	1'091.15
High Water Mark	1'148.76

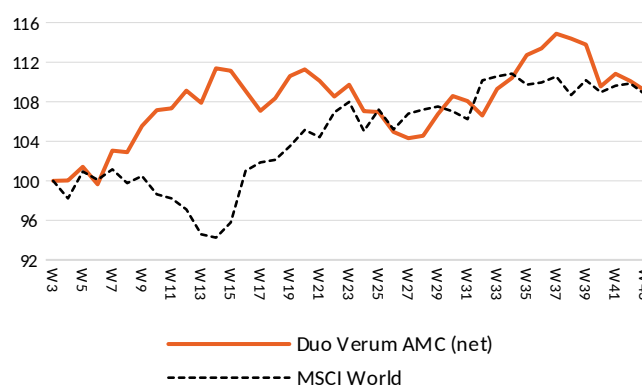
Sector Allocation



Currency Allocation

USD	81.9 %
CHF	17.3 %
EUR	0.8 %

Performance in USD (normalized)



in %	last week	last month	since incept. Date	Annualized Return ²⁾
AMC	-0.88 %	-4.10 %	+9.11 %	+12.14 %

in %	last week	last month	since incept. Date	Annualized Return ²⁾
MSCI World	-1.01 %	-1.30 %	+8.74 %	-

²⁾ Extrapolation; short track record, limited significance.

Risk- and Return Profile



This risk indicator is based on historical data; it is not possible to predict future developments. The classification of the AMC may change in the future and does not constitute a guarantee.

Key Figures³⁾

Annualized Volatility	11.84 %
Max. Drawdown (Peak to Trough)	6.34 %
Recovery (Drawdown)	6 W
Best Week	+3.42 %
Worst Week	-3.71 %
Beta	n.a. ⁴⁾
Jensen Alpha	n.a. ⁴⁾
Sharpe Ratio	n.a. ⁴⁾
Number of Positions	14

³⁾ Based on weekly NAV-data since inception date.

⁴⁾ Beta, Jensen's Alpha and Sharpe Ratio will be reported once a 36-month track record is available, in line with market practice for risk-adjusted measures. Based on the current track record, these estimates would not be statistically meaningful.

Weekly performance in % - USD (net)

	W 33	W 34	W 35	W 36	W 37	W 38	W 39	W 40	W 41	W 42	W 43	since incept.
	11.08.	18.08.	25.08.	01.09.	08.09.	15.09.	22.09.	29.09.	06.10.	13.10.	20.10.	
AMC	+2.52%	+1.01%	+2.09%	+0.60%	+1.30%	-0.43%	-0.52%	-3.71%	+1.16%	-0.66%	-0.88%	+9.11%
MSCI World	+0.38%	+0.24%	-1.00%	+0.20%	+0.55%	-1.70%	+1.38%	-1.11%	+0.61%	+0.21%	-1.01%	+8.74%

NAV per Unit in USD (Bank Frick AG)

	W 33	W 34	W 35	W 36	W 37	W 38	W 39	W 40	W 41	W 42	W 43
2026	1'092.98	1'104.11	1'127.19	1'133.97	1'148.76	1'143.81	1'137.81	1'095.53	1'108.29	1'100.91	1'091.15

Collateralization and Investor Protection (Protected Cell Structure)

The assets are fully segregated and held in a Collateral Account for the benefit of investors, and serve exclusively as collateral for the product. The issuer, 10C PCC, is structured as a Protected Cell Company, whereby the assets of the respective cell are legally segregated and are not liable for obligations of other cells or the issuer. In the event of insolvency, only the assets of the respective cell are available to investors. Further details are set out in the base prospectus and the respective Final Terms.

Notes

- All values are based on the official valuation of Bank Frick AG as of 20.10.2026.
- Net return = NAV-based, after all ongoing fees.
- Risk metrics are based on weekly NAV-data – limited significance due to short track record.
- Current NAV: USD 1'091.15 HWM: USD 1'148.76 (Issue: USD 1'000.-).
- Redemption: Bank Frick AG (trading@bankfrick.li, +423 388 21 25), weekly, 7d advance notice

Contact Details

Asset Manager	FACTUM AG, Vaduz www.factum.li
Strategy Advisor	Duo Verum GmbH, Zürich www.duo-verum.ch

Organisation

Calculation Agent	Bank Frick AG
Paying Agent	Bank Frick AG
Custodian	Bank Frick / Interactive Brokers
Administrator	Vistra Fund Services
Auditor	BDO (Liechtenstein) AG

Distribution

Investor Type	Private and professional investors
Distribution Regions	Switzerland, Liechtenstein, EU/EEA member states

Regulatory Framework

The product is MiFID II-compliant and is aimed at the defined target market in accordance with the applicable European distribution guidelines.

Sales Restrictions

No offer, sale or distribution in the USA or to US persons.

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