

Cancer Vaccines Actively Managed Certificate (“AMC”)

This product is intended solely for professional investors



Cancer Vaccines AMC

- The narrow focused thematic AMC is designed to reflect the dynamics of the Cancer Vaccines specific niche.
- The portfolio includes companies which are actively developing their products to enter the market of immunotherapy and possess a strong R&D base, significant intellectual property as well as a large addressable market.
- The process of strategy development is conducted in collaboration with [Deep Pharma Intelligence](#). DPI is a leading market intelligence agency focused on Pharma, BioTech and Healthcare Industries.
- The portfolio selection process aims to give investors exposure to the upcoming growth in this market, with appropriate risk management.

Cancer Vaccines - Industry Overview

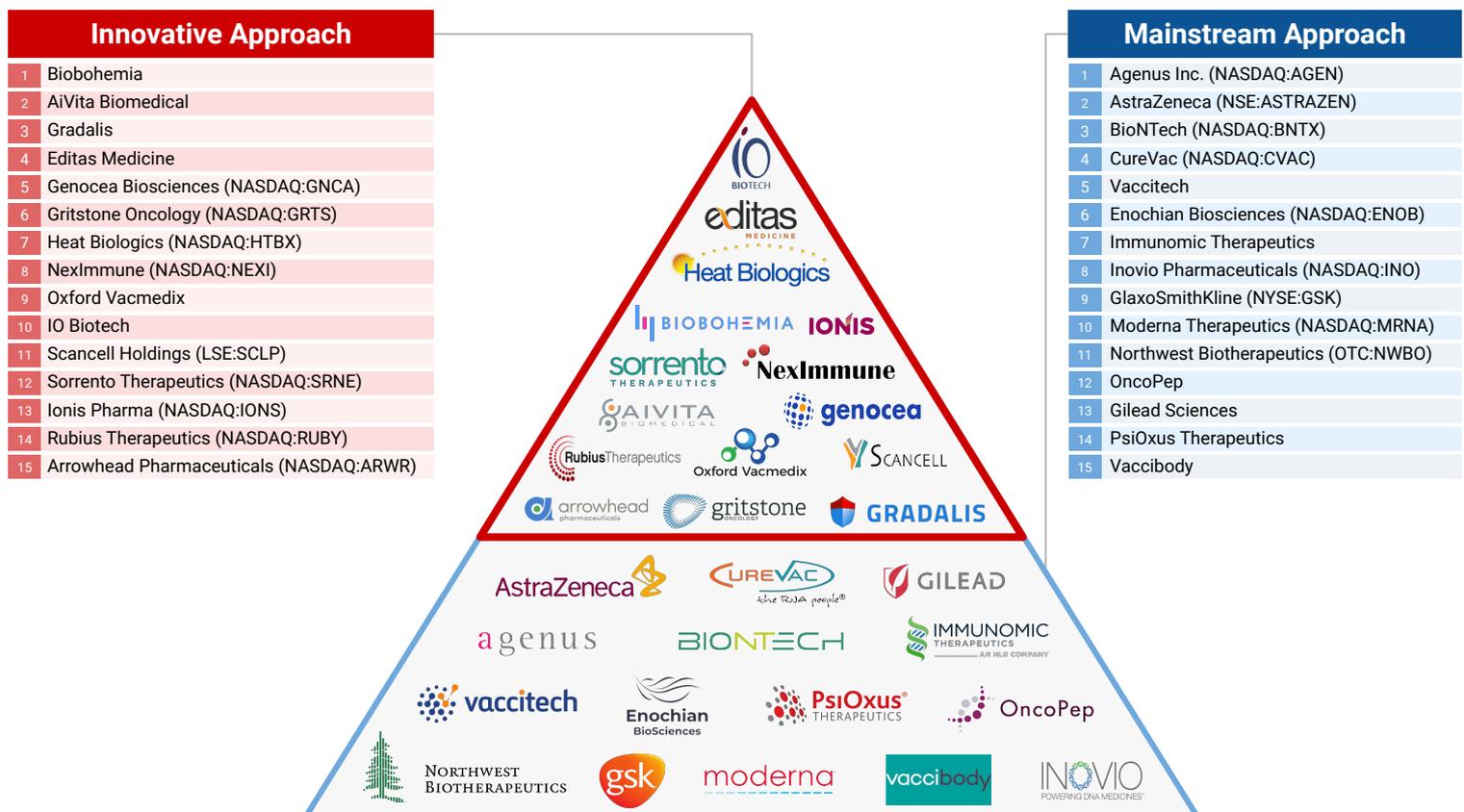
- The interest in cancer vaccination has been steadily increasing over the past 5 years and has experienced a strong boost in 2021. **This trend is set to continue and even accelerate in 2022 - 2025.**
- **Cancer vaccine development is moving towards more specific tumour targeting**, while reducing the side effects via novel delivery methods, antigen identification applications and significant advancements in the vaccine preparation process itself.
- Breakthroughs in vaccination techniques, accelerated by the urgency of the COVID pandemic, may offer crossover opportunities, with **several studies published in late 2021 indicating the newly deployed technologies could have applications in the development of cancer vaccines.**
- Following several upcoming IPOs, we expect awareness of the field to grow, with **a significant number of non-biotech investors likely to enter this niche.**

Dynamics of Investment Interest



Source: [5 High-impact Cancer Vaccine Platforms](#)

The Level of Cancer Vaccine Innovation Among Leading Public Companies in the Sector



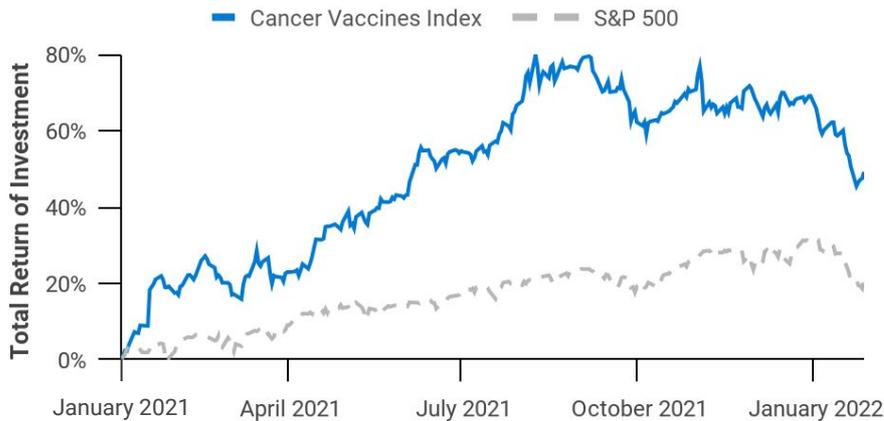
Cancer Vaccines AMC Universe

1 Listed Equities

2 Listed Derivative Instruments

3 Cash & FX Forwards

1-Year Backtest (based on the current portfolio weights, assuming monthly rebalancing)



Source: LFA calculations based on Bloomberg data. Past performance is no guarantee of future results.

- Longevity Financial Advisors (“LFA”) will run and manage the AMC, and will provide updates regarding portfolio performance, rebalancings and other matters relevant to its investors. We have performed several backtests of our strategy in order to ensure compliance with our VAR and other risk limits under different historical scenarios, in addition to Monte Carlo Simulations. As an example, the chart on the left shows the theoretical performance over the last 12 months relative to that of the S&P 500 Index.

- LFA will continuously monitor and update its models in order to adapt the strategy with respect to fundamental shifts in the market to protect the interests of its investors and offer exposure to potential new opportunities that may arise. Consequently, the portfolio may include vanilla listed options (both calls and puts), as well as FX Forwards in order to partially or fully mitigate certain market or currency risks.
- Investors will also benefit from LFA’s expertise and research focus in the field of Longevity by receiving updates on relevant developments related to the AMC’s constituent companies, as well as other interesting events in the industry.

Partnership with Deep Pharma Intelligence



- The process of the AMC strategy development is conducted in collaboration with Deep Pharma Intelligence (“DPI”), the leading market intelligence agency focused on the Pharma industry, in particular Oncology.
- DPI produces regular analytical reports on Advanced R&D in Pharma, and Oncology sector in particular, assessing technological and scientific achievements, IP valley, competitor environment and future prospects of particular companies and market sectors in general.
- DPI considers the oncology sector as a priority and focuses on cancer vaccines as the most promising direction in it.
- The shortlist of companies selected by DPI undergoes a second phase of due diligence by LFA. LFA also conducts the risk assessment / management of the portfolio and ensures that the appropriate hedging strategies are implemented.

5 High-impact Cancer Vaccine Platforms

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