



LionRhine Capital

2025

Comprehensive Investment Prospectus

For (Potential) Investors

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COMPREHENSIVE INVESTMENT PROSPECTUS

For (Potential) Investors

I. Executive Summary

LionRhine Capital LLC is a privately-held, Swiss-based investment management company structured as a Limited Liability Company in Grandvaux. The firm provides a diversified and robust platform tailored to sophisticated investors seeking advanced exposure to both traditional and alternative financial instruments. LionRhine Capital combines macroeconomic insights, risk-adjusted strategy design, quantitative analytics, and global strategic partnerships to deliver consistent long-term capital appreciation and downside protection.

Our suite of internal funds is structured to capture growth, preserve capital, and exploit dislocations across both liquid and illiquid markets. These funds are actively managed with high discipline in risk control, compliance, and adaptive asset allocation techniques.

II. Legal & Regulatory Overview

LionRhine Capital LLC is registered in the Canton of Vaud, Switzerland and operates under the regulatory framework of the Swiss Financial Market Supervisory Authority (FINMA). As a fund operator, LionRhine adheres to all relevant Swiss legislation under the Federal Act on Collective Investment Schemes (CISA) and its accompanying ordinances. Our compliance infrastructure is regularly audited by external partners and advisors to ensure ongoing adherence to:

- Anti-money laundering (AML) provisions
- Investor protection mandates
- Risk control protocols
- International financial reporting standards (IFRS)

We work closely with legal advisors and fund administrators to maintain our internal policies, align our operating agreements with the latest regulatory standards, and safeguard investor assets.

III. Investment Philosophy & Core Principles

LionRhine Capital is guided by the following foundational principles:

1. **Capital Preservation** – Risk-adjusted returns and capital defense in adverse markets
2. **Global Perspective** – Macro-economic diversification across regions, sectors, and asset classes
3. **Flexibility** – Non-benchmark constrained strategy design to maintain agility
4. **Innovation & Technology** – Leveraging data science, machine learning, and fintech tools
5. **Transparency** – Clear investor communication and transparent risk disclosures
6. **Sustainability** – ESG integration and social responsibility

We aim to generate absolute returns across all market cycles, seeking alpha through macro, micro, systematic, and opportunistic channels.

IV. Organizational Structure

LionRhine Capital LLC is governed by a Board of Directors and supported by specialized teams in:

- Portfolio Management
- Risk Management
- Operations
- Investor Relations
- Research & Strategy

All teams operate under strict confidentiality and compliance protocols. Our cross-functional governance model ensures constant alignment with our long-term fiduciary duty.

V. Investment Vehicle Suite

1. Alternative Strategy Fund (ASF)

Objective

Exploit market inefficiencies through a range of non-traditional and multi-asset strategies.

Strategy Composition

- **Event-Driven Arbitrage** – Merger, acquisition, and spin-off related trades
- **Volatility Capture** – Vol surface analysis, options mispricing, and skew arbitrage
- **Global Macro** – Currency positions, sovereign debt rotation, geopolitical hedges
- **Relative Value** – Statistical arbitrage between equity pairs, credit spreads, or sector divergences
- **Cross-Asset Quant Models** – Machine learning-based predictive models for short-term positioning

Performance Target

8–15% net annualized return with Sharpe ratio >1.5

Risk Metrics

- Target volatility: 7–9%
- Max drawdown threshold: 10%

“The Alternative Strategy Fund is built to thrive where traditional models falter – navigating volatility, exploiting inefficiencies, and delivering alpha through precision, agility, and innovation.”

2. SkyTier Fund (STF)

Objective

Early-stage exposure to high-growth, transformative industries with exponential upside.

Focus Sectors

- Artificial Intelligence, Quantum Computing
- Decentralized Finance (DeFi), Blockchain Infrastructure
- Aerospace, Satellite Technology, Space Propulsion
- Biotechnology, Genomics & Precision Medicine

Investment Style

- Long-term venture-style positions
- Hybrid public-private equity structures
- Use of convertible debt, warrants, and SAFE agreements

Geographic Allocation

- North America (40%)
- Asia-Pacific & Emerging Markets (35%)
- Europe & EMEA (25%)

Exit Strategy

IPO pipeline identification, strategic acquisitions, or secondary private sales.

“The SkyTier Fund captures tomorrow’s breakthroughs today — targeting transformative technologies and frontier markets with visionary precision and long-term conviction.”

3. Traditional Asset Allocation Fund (TAAF)

Objective

Deliver stable long-term growth through diversified traditional investments.

Asset Classes

- Global Equities (Developed & Emerging)
- Fixed Income (Sovereign, Corporate IG, HY)
- Commodities (Gold, energy, agricultural index exposure)
- REITs and Infrastructure Funds
- Cash & Short-Term Instruments

Tactical Overlay

- Dynamic hedging with futures and options
- Factor tilting (value, momentum, quality)
- Seasonal and cyclical rotation

ESG Implementation

- Minimum ESG score filters
- Active engagement with portfolio companies

Benchmarking

60/40 Global Balanced Composite (with tracking error limits)

“The Traditional Asset Allocation Fund combines time-tested principles with disciplined diversification — delivering stability, resilience, and sustainable growth across all market cycles.”

4. Alternative Debt & Distressed Assets Fund (ADDAF)

Objective

High-yield returns through deep-value credit opportunities in distressed and underbanked areas.

Core Strategies

- **Distressed Corporate Debt** – Post-default recovery plays, restructuring negotiations
- **Non-Performing Loan (NPL) Portfolios** – Acquisitions from European and Asian banks
- **Private Direct Lending** – Senior-secured collateralized loans to SMEs
- **Special Situations** – Litigation finance, bankruptcy litigation, regulatory disputes

Due Diligence Process

- On-site forensic analysis
- Legal structure review
- Collateral & covenant examination

Liquidity Profile

- 3–5 year lock-up with annual redemption windows under audit compliance.

“The Alternative Debt & Distressed Assets Fund unlocks value where others see risk — targeting dislocated credit, distressed opportunities, and complex debt structures with strategic insight and precision.”

VI. Strategic Partnerships

Hedge Fund Collaborations

- Bridgewater Associates
- Two Sigma
- Citadel
- Millennium Management

Commodity Trading Relationships

- Glencore & Trafigura
- Vitol
- Mercuria

Prime Brokerage & Banking

- Morgan Stanley
- Goldman Sachs
- UBS
- Deutsche Bank

Data, Infrastructure & Analytics

- Bloomberg & Refinitiv
- Palantir Technologies
- Snowflake

Legal, Tax, and Fund Structuring

- Lenz & Staehelin
- PwC, KPMG & EY (advisory)

Fund Administration & Accounting

- SS&C Technologies
- Maples Group
- NAV Consulting

“In the world of finance, true strength lies not only in capital but in connection — strategic partnerships unlock insight, scale, and executional edge that no firm can achieve alone.”

VII. Risk Management Framework

We deploy a multi-tiered risk architecture consisting of:

- **Market Risk** – Value at Risk (VaR), beta sensitivity, and cross-asset exposure limits
- **Operational Risk** – Segregated account oversight, third-party audits
- **Liquidity Risk** – Daily and weekly liquidity mapping, scenario modeling
- **Counterparty Risk** – ISDA, CSA, KYC/AML reviews for all trading relationships
- **Stress Testing** – Historical and forward-looking simulation based on shocks (COVID-19, 2008 GFC, etc.)

Our in-house Risk Committee conducts weekly reviews and interfaces with external auditors each quarter.

VIII. ESG & Impact Integration

LionRhine Capital is committed to sustainable investment

- We apply ESG screening on public equity holdings.
- We reject investments that violate environmental or human rights norms.
- ADDAF excludes fossil fuel financing and funds decarbonization credit projects.
- TAAF emphasizes shareholder engagement and proxy voting aligned with ESG principles.

We actively collaborate with:

- MSCI ESG Ratings
- Sustainalytics
- Carbon Disclosure Project (CDP)

IX. Investor Admission, Structure & Terms

Eligibility

- Qualified investors under Swiss law, UHNWIs, Family Offices, Institutions.

Minimum Investment: € 50.000,- (may vary per fund)

Fee Structures

- **ASF & STF** – 2% Management Fee + 20% Performance Fee
- **TAAF** – 2% Management Fee, + 20% performance fee
- **ADDAF** – 1.5% Management Fee + 15% Performance Fee (hurdle rate: 6%)

Lock-Up Periods

- **ASF** – 1 Year
- **STF** – 3 Years
- **TAAF** – 3/6 Months
- **ADDAF** – 3–5 Years depending on tranche

Liquidity

- Quarterly redemption subject to notice periods and liquidity gates.

Reporting

- Monthly NAV snapshots
- Quarterly detailed investor letters
- Annual audited financials

X. Final Statement

LionRhine Capital LLC is more than an asset manager — we are stewards of capital with a forward-looking mandate. Through structural innovation, strategic collaboration, and risk-aware execution, we seek to offer institutional investors and family offices a sophisticated path to value creation and capital preservation.

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