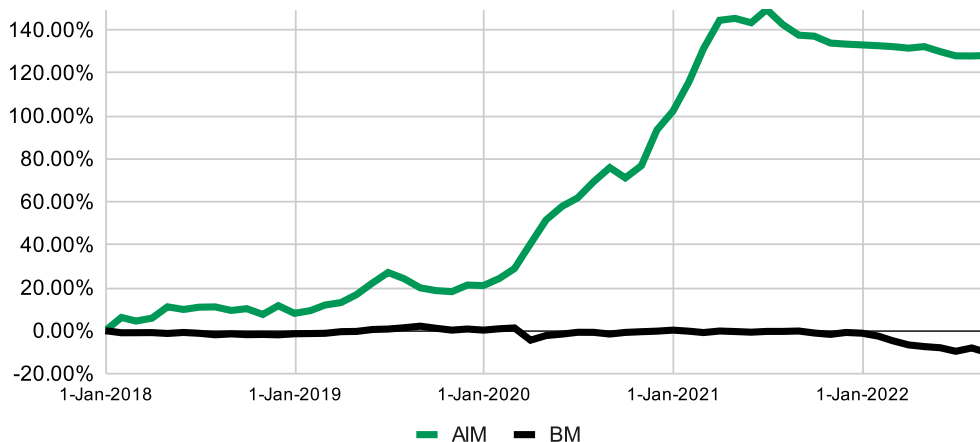


Description
<p>Schlossberg&Co: Schlossberg&Co is a quantitative investment management company trading in global financial markets, dedicated to producing exceptional returns for its investors by combining the most sophisticated scientific methods of quantitative finance, machine learning and behavioral finance. Debt is at an all-time high worldwide. Politicians are printing unprecedented amounts of money to service this debt and hence distorting financial markets worldwide. Our investors benefit from the continued asset inflation while being protected against sudden interest rate and volatility shocks. Years of research and a strong team of financial experts, physicists and mathematicians from University of St.Gallen (HSG), ETH Zurich and ETH Lausanne have led to breakthrough innovations in volatility forecasting and time-series predictions. Our proprietary algorithms are constantly learning through machine learning and work in different market regimes. They are able to react instantaneously with direct interfaces to financial markets. Schlossberg&Co is at the nexus of economics, behavioral finance, data, and technology. Our evolution has been a continuous exploration of what drives markets and how it can be systematically applied to client portfolios.</p> <p>Global-Cross-Asset AIM 10: Aim: Maximize the return by investing globally across all asset classes and a maximum drawdown target of 10%. Use Case: Most bonds are yielding negative returns nominally and in real terms (after inflation) in particular. Use this product as a bond substitute in a given portfolio. We constantly manage the risk of volatility and interest rate shocks with the help of our proprietary investment algorithms.</p>

Investment Team	
 <p>David Bühlmann worked at Deutsche Bank, Julius Bär and HSBC in Zurich, Singapore and Hong Kong. He is an expert in derivatives and quantitative finance and a graduate from HSG.</p>	 <p>Boris Kuznetsov holds an M.Sc. in Mathematics and Fin. Eng. from ETH Lausanne (EPFL) and a B.Sc. in Physics from Saint-Petersburg State University. He is an expert in Machine Learning & AI.</p>
 <p>Prof. Dr. Semyon Malamud has a PhD from ETH Zurich and is a Professor at ETH Lausanne (EPFL). He is a Swiss Finance Institute Senior Chair and a Research Fellow at the BIS and the ECB.</p>	 <p>Serge Birri holds both an M.Sc. in Quantitative Finance and an M.Sc. in Computational Science and Engineering from ETH Zürich. Serge worked for Credit Suisse and Swiss Life in the past.</p>

Top Holdings
13.44% CHF
7.50% Invesco Ultra Short Duration ETF
6.25% SPDR S&P 500 ETF Trust
6.25% USDJPY
2.19% SPDR Gold Trust
1.88% USDAUD
1.25% Amgen, Inc.

Performance	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sept	Oct	Nov	Dec	YTD	
2022	-0.16%	-0.18%	-0.32%	0.32%	-1.01%	-0.86%	-0.02%	0.10%						-2.11%
2021	8.43%	7.45%	3.72%	-0.28%	-0.20%	2.49%	-2.76%	-2.16%	-0.19%	-1.35%	-0.22%	-0.15%	15.05%	
2020	2.78%	3.38%	9.13%	7.18%	6.69%	1.17%	5.32%	4.27%	-4.16%	3.66%	8.61%	5.04%	66.97%	
2019	0.80%	2.52%	1.15%	2.91%	4.63%	3.92%	-2.97%	-2.74%	-1.29%	0.55%	1.86%	0.07%	11.65%	
2018	7.01%	-2.96%	1.80%	4.83%	-0.76%	0.73%	0.16%	-1.45%	0.81%	-2.86%	3.58%	-2.43%	8.22%	

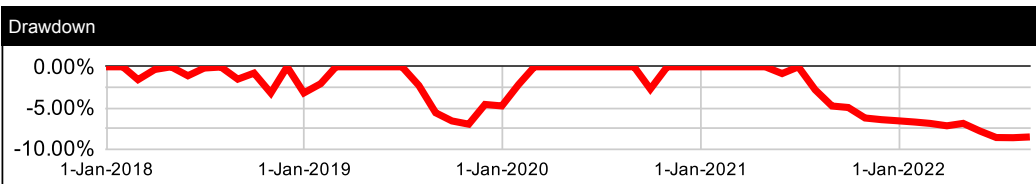


The performance shown is net of fees depicting the performance to the investor. The graph shows the performance over time versus the benchmark (BM: iShares Core CHF Corporate Bond ETF (CHCORP)). This certificate went live on the 18th of March 2021. The underlying strategy is applied in Schlossberg&Co managed accounts since 1st of January 2018. Ask us for simulated data before 1st of January 2018 including the Great Financial Crisis of 2008.

Details	
ISIN	CH0596276250
Valor	59627625
Bloomberg	ID CH0596276250
Currency	CHF
NAV	930.59
Subscription	Daily
Min. Subscription	1 Certificate
Maturity	Open-End
Management Fee	0.50% p.a.
Performance Fee	20% (HWM)

Cumulative Performance (%)	
Last month	0.10%
Last 3 months	-0.78%
Last 6 months	-1.78%
YTD	-2.11%
Since inception	127.20%
Average % p.a.	19.21%

Risk Metrics	
Sharpe Ratio	1.68
Volatility	11.44%
Max. Drawdown	-8.67%



Service Providers
Swiss Paying Agent: ISP Securities AG
Clearing: SIX SIS, Switzerland
Calculation Agent: ISP Securities AG
Index: Schlossberg&Co Technologies AG

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