

## Strategy description

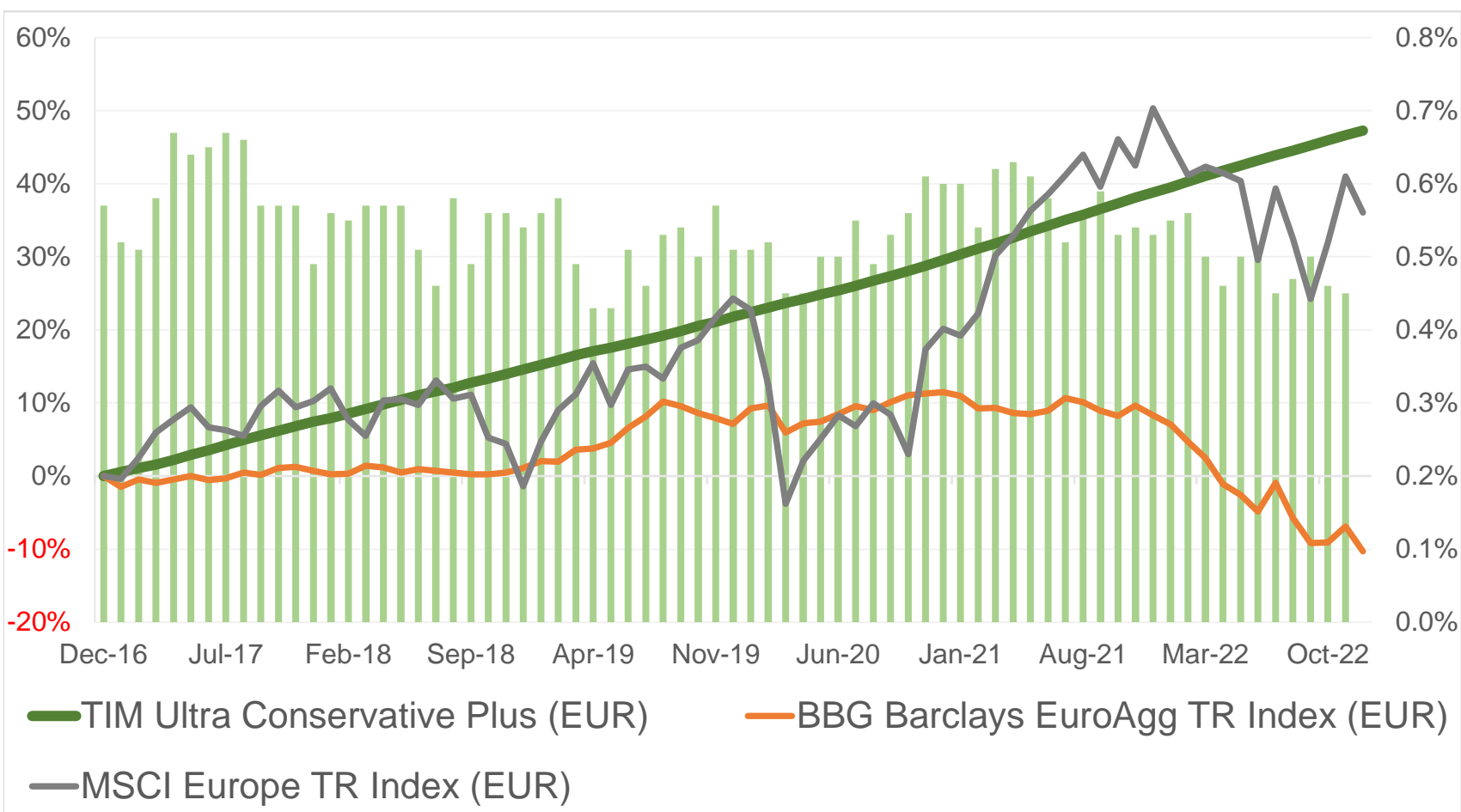
The investment objective of the AMC is to achieve long-term yield enhancement by investing into a sub-portfolio of TIM the INCOME Masterclass. The focus is set on income generating instruments which follow the Flagship Strategy consequently regarding low volatility, no or little correlation to traditional markets and broad diversified income products. The aim of the strategy is to achieve an extra low volatility with a steady positive, and an above-average return. The AMC can be traded monthly, but redemptions need to be notified 45 days in advance. The returns on the table below are net of all fees.

## Monthly returns

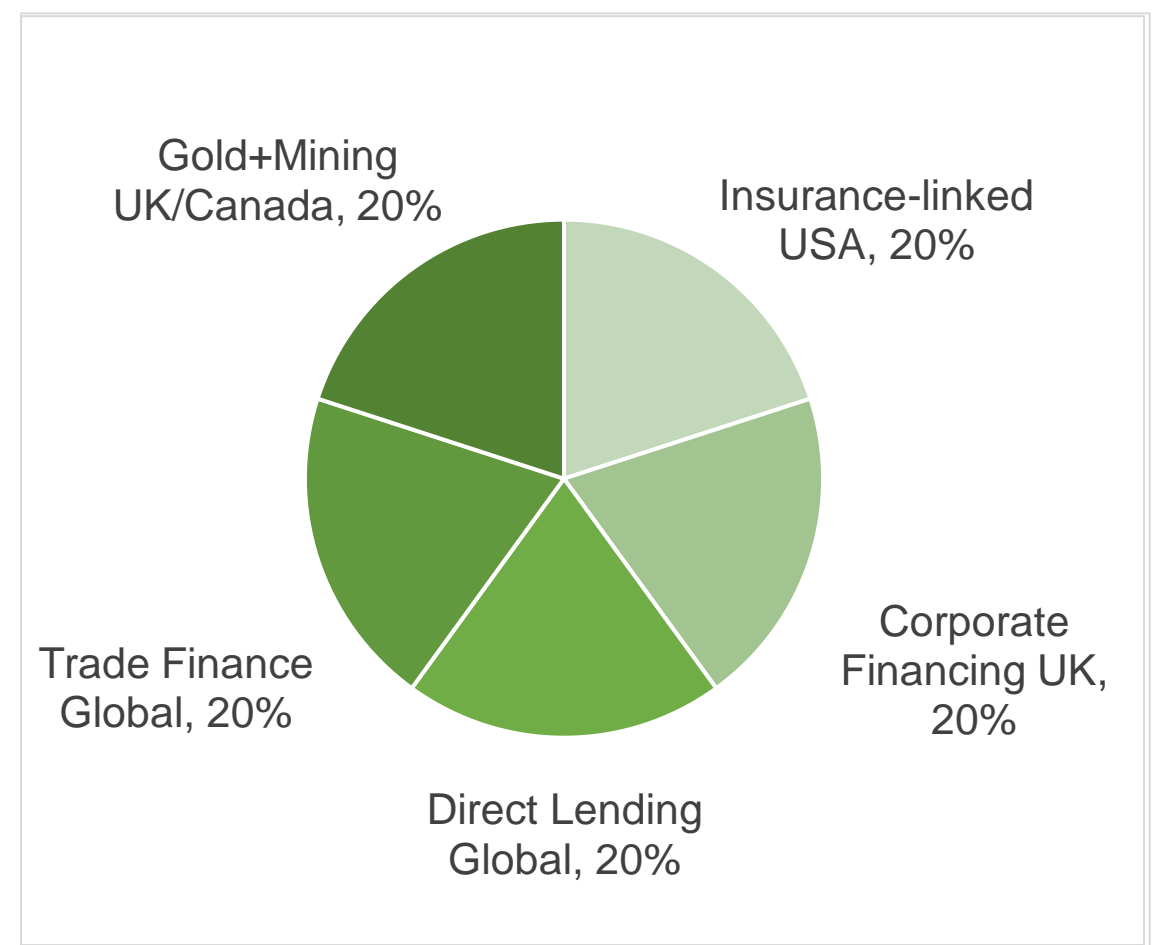
BM1: BBG Barclays EuroAgg TR Index (EUR) | BM2: MSCI Europe TR Index (EUR)

| Year | Jan   | Feb   | Mar   | Apr   | May   | Jun   | Jul   | Aug   | Sep   | Oct   | Nov   | Dec   | YTD   | BM1     | BM2     |
|------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|---------|---------|
| 2022 | 0.53% | 0.55% | 0.56% | 0.50% | 0.46% | 0.50% | 0.50% | 0.45% | 0.47% | 0.50% | 0.46% | 0.45% | 6.09% | -17.18% | -9.49%  |
| 2021 | 0.60% | 0.60% | 0.54% | 0.62% | 0.63% | 0.61% | 0.58% | 0.52% | 0.56% | 0.59% | 0.53% | 0.54% | 7.14% | -2.85%  | 25.12%  |
| 2020 | 0.51% | 0.51% | 0.52% | 0.45% | 0.45% | 0.50% | 0.50% | 0.55% | 0.49% | 0.53% | 0.56% | 0.61% | 6.36% | 4.05%   | -3.32%  |
| 2019 | 0.54% | 0.56% | 0.58% | 0.49% | 0.43% | 0.43% | 0.51% | 0.46% | 0.53% | 0.54% | 0.50% | 0.57% | 6.32% | 5.98%   | 26.05%  |
| 2018 | 0.49% | 0.56% | 0.55% | 0.57% | 0.57% | 0.57% | 0.51% | 0.46% | 0.58% | 0.49% | 0.56% | 0.56% | 6.67% | 0.41%   | -10.57% |

## Cumulative returns since January 2017



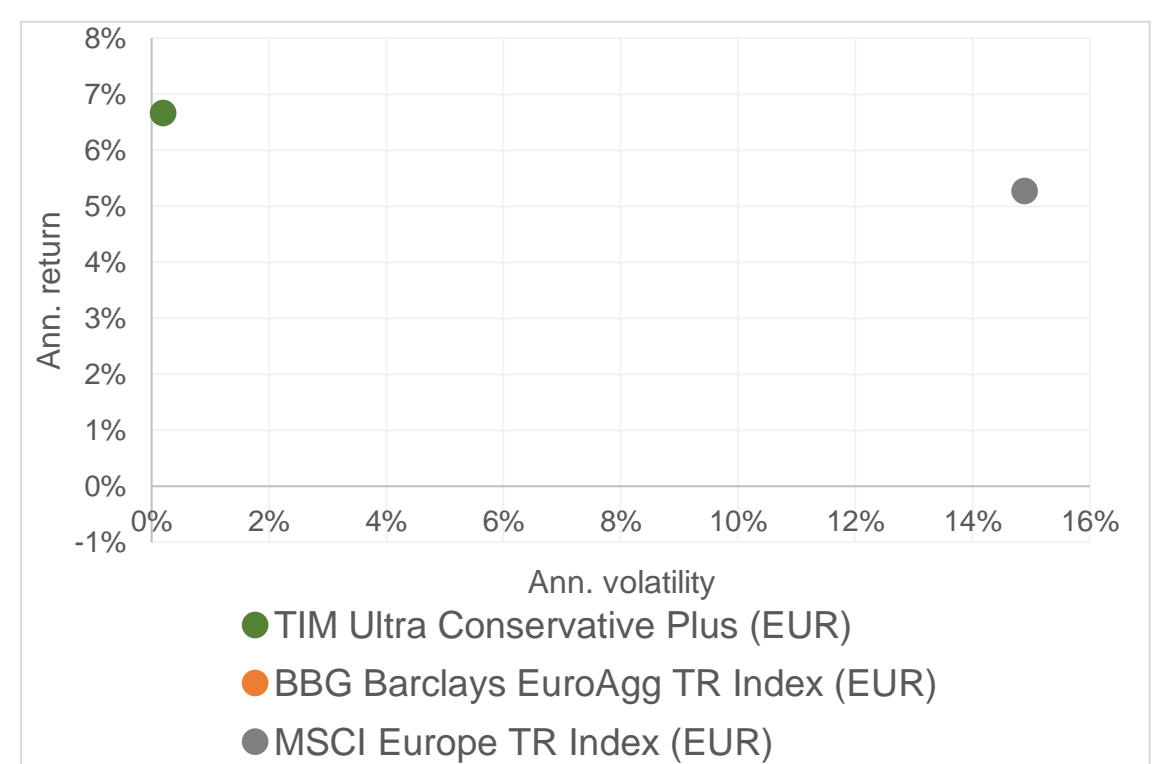
## Strategies exposures



## Key statistics since January 2017

|                           | TIM Ultra Conservative Plus (EUR) | BBG Barclays EuroAgg TR Index (EUR) | MSCI Europe TR Index (EUR) |
|---------------------------|-----------------------------------|-------------------------------------|----------------------------|
| Annualized return         | 6.67%                             | -1.80%                              | 5.27%                      |
| Annualized volatility     | 0.20%                             | 5.18%                               | 14.88%                     |
| Maximum monthly gain      | 0.67%                             | 4.14%                               | 13.95%                     |
| Maximum monthly loss      | 0.00%                             | -4.87%                              | -14.35%                    |
| Maximum drawdown          | 0.00%                             | -19.54%                             | -22.59%                    |
| Correlation to benchmarks | -                                 | 0.04                                | 0.12                       |

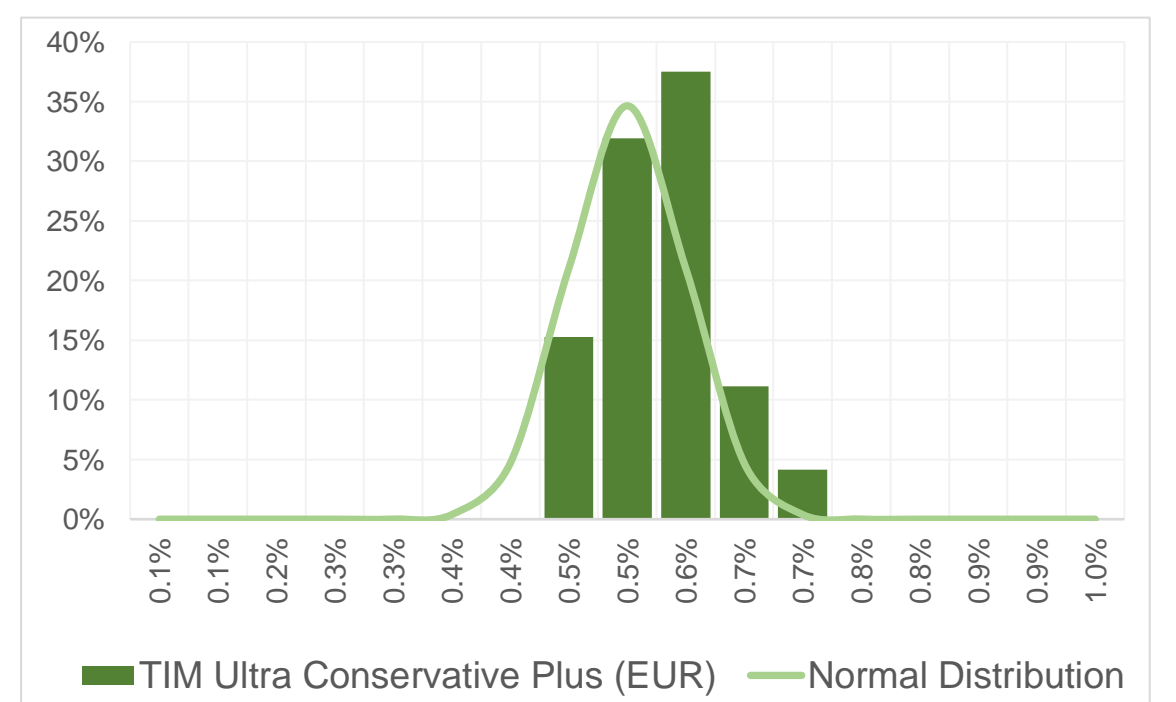
## Risk vs. return since January 2017



## Informations

|                                    |  |
|------------------------------------|--|
| Strategy Manager                   | Crossbow Partners AG                     |
| Issuer / Calculation Agent         | Agilvest Issuing Solutions Ltd.          |
| Paying Agent / Broker / Custodian  | ISP Securities AG / UBS AG               |
| Currency                           | EUR                                      |
| Issue date                         | February 24, 2023                        |
| Certificate price                  | EUR 1'000 (estimate)                     |
| Minimum trade size                 | 10 Certificates                          |
| Liquidity                          | Monthly                                  |
| Notice periods                     | Subscriptions 1 day, redemptions 45 days |
| Management fee                     | 0.75% per annum                          |
| Performance fee / Distribution fee | None / Up to 3% (if any)                 |
| Valor                              | 112199609                                |
| ISIN                               | CH1121996099                             |

## Monthly returns distribution



Source: Prosperous Group, Bloomberg. The returns of the AMC TIM Ultra Conservative Plus are based on the sub-portfolio of TIM the INCOME Masterclasses. The simulated performance is net of fees and in EUR. The information in this document is for information purposes only and does not constitute an investment advice. Past performance is no indication or guarantee of future results.