

TRACKER CERTIFICATE on AskFin Rohrlake Trend Following Index

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- ◆ Core investment in one of the most defensive equity markets
- ◆ Attractive expected risk-return profile, denominated in CHF
- ◆ Invested in liquid and regulated markets with daily valuation
- ◆ Diversification from other investment styles
- ◆ Participate in uptrends of equity markets and mitigate downtrends

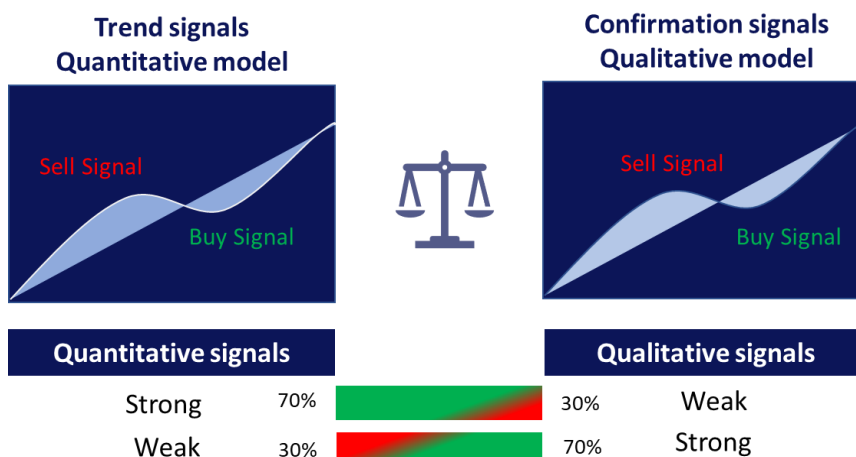
STRATEGY

The investment objective is to generate an attractive long-term return by using the AskFin Rohrlake Trend Following Indicator.

The objective of the strategy is to participate in the upward trends of the equity markets and to mitigate the impact of market corrections or negative trends identified by our systematic approach.

Momentum Approach by AskFin Rohrlake

Focus on short-term market movements



IMPLEMENTATION

The innovative investment approach is based on Momentum Model and active quantitative market signal analysis. The equity exposure is dynamically managed usually between 0% - 100%.

INVESTMENT STYLE

The certificate allows participation in the AskFin Rohrlake Trend Following Index.

Denominated in CHF.

Core market is the Swiss equity market.

Transparent with rule-based index methodology with quantitative overlays.

Chance

The objective of the strategy is to **participate in the upward trends of the equity markets** and to **mitigate the effects of market corrections** or negative trends.

Access to a dynamic trend following strategy.

Strategy is **not directly** influenced by the **economic situation**.

Risks

The certificate is **not capital protected**.

The investor may **suffer losses** higher than the negative performance of the underlying.

The investor bears the **credit risk of the issuer**.

Dynamic Investment Strategy

The model includes additional strategies for special market situations such as trendless markets. The quantitative approach is balanced with a qualitative assessment of the markets. Signals from the quantitative indicator can be overridden and suspended by qualitative factors depending on the market situation.

Long positions are opened when the Rohrlake indicator triggers a buy signal. Positions are held until it triggers a sell signal. When using the long/short strategy, long positions can be sold and short positions can be taken. The short position is closed as soon as a new buy signal is generated.

The main instrument to implement the strategy are futures on stock indices. The use of leverage is permitted. The target leverage rate is 1-1.5.

The strategy can react quickly to market signals
Example with buy/sell signals



The AskFin Rohrlake Index is calculated every day. The index starts on 29.12.2021 with an initial value of CHF 1'000. **LEONTEQ Securities AG** acts as **independent calculation agent** of the index.

Please refer to the Termsheet and Rulebook of LEONTEQ AG.

Disclaimer

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