

## Description

**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 break-through 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.

**Global-Cross-Asset AIM 40:**

**Aim:** Maximize the return by investing globally across all asset classes and a maximum drawdown target of 40%.

**Use Case:** Most equities are overvalued today. Use this product as an equities substitute in a given portfolio. We constantly manage the risk of volatility and interest rate shocks with the help of our proprietary investment algorithms.

## Investment Team



**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.

**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.



**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.

**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.

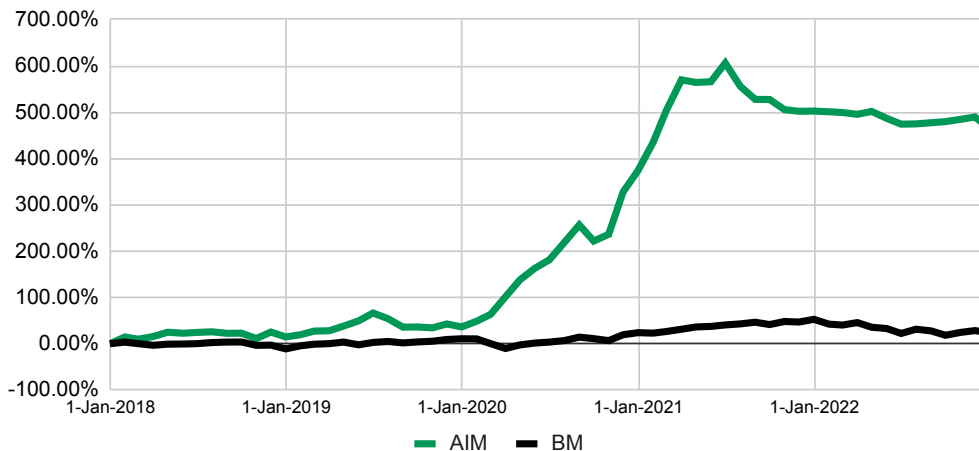


## Top Holdings

25.50%	CHF
25.50%	iShares MSCI EAFE ETF
25.50%	SPDR S&P 500 ETF Trust
25.50%	Invesco Ultra Short Duration ETF
16.58%	ProShares UltraShort Yen
8.93%	SPDR Gold Trust
3.83%	Activision Blizzard Inc

## Performance

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sept	Oct	Nov	Dec	YTD
<b>2022</b>	-0.26%	-0.26%	-0.65%	1.03%	-2.46%	-2.15%	0.11%	0.43%	0.42%	0.83%	0.89%	-4.29%	-6.32%
<b>2021</b>	17.34%	12.88%	6.51%	-0.35%	-0.28%	5.81%	-6.84%	-4.34%	-0.05%	-3.50%	-0.57%	0.08%	26.88%
<b>2020</b>	9.02%	8.92%	18.52%	20.96%	18.00%	4.37%	13.91%	12.35%	-12.52%	5.37%	24.00%	13.15%	246.97%
<b>2019</b>	3.35%	6.93%	1.12%	6.47%	8.32%	11.14%	-9.53%	-9.75%	-0.76%	1.72%	4.47%	-4.09%	18.30%
<b>2018</b>	16.13%	-6.90%	6.77%	6.98%	-0.56%	1.06%	0.04%	-1.63%	0.13%	-10.27%	12.15%	-6.71%	14.81%



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 MSCI World CHF Hedged UCITS ETF (Acc) (IWDC)). 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

<b>ISIN</b>	CH0596276268
<b>Valor</b>	59627626
<b>Bloomberg</b>	ID CH0596276268
<b>Currency</b>	CHF
<b>NAV</b>	840.28
<b>Subscription</b>	Daily
<b>Min. Subscription</b>	1 Certificate
<b>Maturity</b>	Open-End
<b>Management Fee</b>	1.50% p.a.
<b>Performance Fee</b>	20% (HWM)

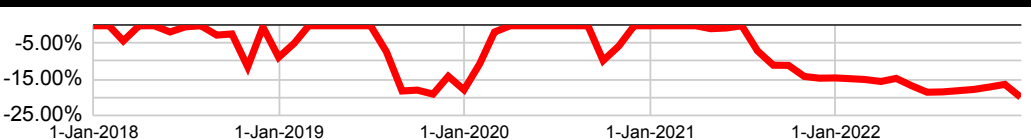
## Cumulative Performance (%)

<b>Last month</b>	-4.29%
<b>Last 3 months</b>	-2.63%
<b>Last 6 months</b>	-1.69%
<b>YTD</b>	-6.32%
<b>Since inception</b>	460.13%
<b>Average % p.a.</b>	41.04%

## Risk Metrics

<b>Sharpe Ratio</b>	1.47
<b>Volatility</b>	27.89%
<b>Max. Drawdown</b>	-20.07%

## Drawdown



## 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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