

The Scientific Way to Long-Term Capital Appreciation

As of April 30, 2023

Company

Schlossberg Technologies 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. 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 evolving through machine learning and work in different market regimes. Schlossberg Technologies is at the nexus of economics, data and technology. Our evolution has been a continuous exploration of what drives financial markets and how it can be scientifically applied for long-term capital appreciation.

Product

Goal: Maximize the return while aiming for a long-term volatility of 3%. How it works: The strategy invests in a global, broadly diversified portfolio of equities, bonds, commodities, currencies, digital assets and cash. The dynamic allocations are derived from a combination of different quantitative models with a proven multi-year track record. Use Case: This product can be used as a stand-alone ultra-low volatility product in any given portfolio. In addition it can be combined with our AIM20 product which has a long-term target volatility of 20%. By weighting these products, one can tailor their respective target volatility to their liking. For instance one could target an index similar to the S&P 500 with a 10yr volatility of 14.6% by investing 68.59% in AIM20 and 31.41% in AIM3. The resulting 10yr Sharpe Ratio of the synthetic portfolio is 1.16 instead of 0.52 for the stand-alone investment in an index similar to the S&P 500.

Core 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 with degrees from University of St.Gallen (HSG) and Bayes Business School in London.

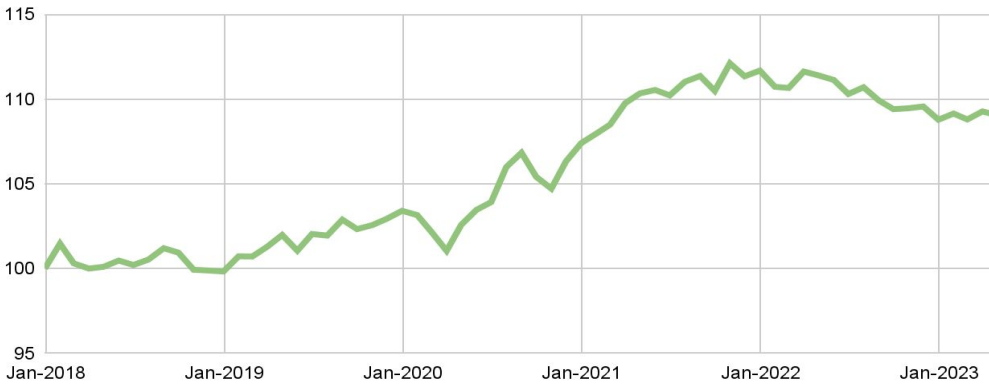
Prof. Dr. Semyon Malamud has a PhD from ETH Zurich and is a Professor at ETH Lausanne (EPFL). He is a Swiss Finance Institute Senior Chair and a Research Fellow at the BIS and the ECB.

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.

Andrea Xu Teng holds an M.Sc. in Computer Science with in-depth studies in Algorithm Design, Big Data Computing and Distributed Systems amongst others. He is currently finishing his Ph.D. at ETH Lausanne (EPFL).

Performance Chart

All returns are net of all fees.



Monthly Returns

All returns are net of all fees.

| | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | Total |
|------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| 2023 | 0.33% | -0.32% | 0.43% | -0.20% | | | | | | | | | 0.25% |
| 2022 | -0.86% | -0.06% | 0.87% | -0.20% | -0.24% | -0.75% | 0.36% | -0.70% | -0.47% | 0.05% | 0.09% | -0.71% | -2.59% |
| 2021 | 0.53% | 0.49% | 1.17% | 0.52% | 0.18% | -0.29% | 0.73% | 0.30% | -0.79% | 1.47% | -0.68% | 0.30% | 3.99% |
| 2020 | -0.25% | -0.96% | -1.09% | 1.52% | 0.86% | 0.44% | 1.99% | 0.79% | -1.33% | -0.66% | 1.54% | 1.01% | 3.86% |
| 2019 | 0.90% | -0.01% | 0.58% | 0.67% | -0.91% | 0.97% | -0.09% | 0.92% | -0.54% | 0.23% | 0.37% | 0.45% | 3.59% |
| 2018 | 1.47% | -1.14% | -0.31% | 0.10% | 0.37% | -0.26% | 0.32% | 0.66% | -0.26% | -1.00% | -0.04% | -0.06% | -0.17% |

Core Stats

All returns are net of all fees. Live data since January 1st, 2018 and simulated since January 1st, 1970.

| | Return | Volatility | Sharpe Ratio | max. Drawdown | Equity Corr. | Bond Corr. |
|-------------|--------|------------|--------------|---------------|--------------|------------|
| 1m | -0.20% | N/A | N/A | N/A | N/A | N/A |
| 3m | -0.09% | 1.40% | -0.06 | N/A | N/A | N/A |
| 6m | -0.37% | 1.50% | -0.25 | N/A | N/A | N/A |
| YTD | 0.25% | 1.30% | 0.19 | N/A | N/A | N/A |
| 1yr | -2.11% | 1.49% | -1.41 | -2.97% | Dec-2022 | 78.21% |
| 3yr (p.a.) | 2.06% | 2.63% | 0.78 | -2.97% | Dec-2022 | 64.80% |
| 5yr (p.a.) | 1.73% | 2.52% | 0.68 | -2.97% | Dec-2022 | 68.10% |
| Live (p.a.) | 1.67% | 2.58% | 0.65 | -2.97% | Dec-2022 | 66.30% |
| 10yr (p.a.) | 2.34% | 2.29% | 1.02 | -2.97% | Dec-2022 | 49.92% |
| 15yr (p.a.) | 3.00% | 2.33% | 1.28 | -3.29% | Jun-2008 | 36.77% |
| 20yr (p.a.) | 2.90% | 2.46% | 1.18 | -3.29% | Jun-2008 | 34.99% |
| 30yr (p.a.) | 2.63% | 2.40% | 1.10 | -3.29% | Jun-2008 | 32.51% |
| 50yr (p.a.) | 2.72% | 2.60% | 1.05 | -5.13% | Jul-1981 | 22.96% |

Details

| | |
|--------------------|---------------------|
| NAV | 994.04 |
| ISIN | CH1108674842 |
| Valor | 110867484 |
| Bloomberg | ID CH1108674842 |
| Currency | CHF |
| Subscription | Daily |
| Min. Subscription | 1 Certificate |
| Maturity | Open-End |
| Management Fee | 0.50% p.a. |
| Performance Fee | 20% (HWM) |
| Strategy live date | January 1st, 2018 |
| Product live date | September 5th, 2022 |
| Paying Agent | ISP Securities AG |
| Clearing | SIX SIS |
| Calculation Agent | ISP Securities AG |
| Administration Fee | 0.35% p.a. |
| Subscription Fee | 0.30% - 0.70% |
| Redemption Fee | 0.00% |

Current Asset Allocation

| Equities | Bonds | Commodities | Other | Cash (Equiv.) |
|----------|-------|-------------|-------|---------------|
| 19% | 0% | 8% | 2% | 70% |

Contribution

| Top 5 Positive Contribution for Apr-2023 | | |
|--|--------------------------------------|-------|
| EFA | iShares MSCI EAFE ETF | 0.09% |
| META | Meta Platforms Inc | 0.07% |
| YCS | ProShares UltraShort Yen | 0.05% |
| SPY | SPDR S&P 500 ETF Trust | 0.05% |
| VGK | Vanguard European Stock Index Fun... | 0.02% |

| Top 5 Negative Contribution for Apr-2023 | | |
|--|--------------------------------------|--------|
| TSLA | Tesla Inc | -0.10% |
| CSCO | Cisco Systems Inc | -0.03% |
| SGEN | Seagen Inc | -0.01% |
| BTCC.U | Purpose Bitcoin USD ETF Non-Curre... | -0.01% |
| CRM | Salesforce Inc | 0.00% |

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