SCHLOSSBERG TECHNOLOGIES

AIM20 (20% Vol Targeting)

Interactive Data about this product
www.schlossbergco.com/#products

The Scientific Way to Long-Term Capital Appreciation

As of August 31, 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 20%. 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 high volatility product in any given portfolio. In addition it can be combined with our AIM3 product, which has a long-term target volatility of 3%. 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 Index with a 10yr volatility of 13.68% by investing 37.2% in AIM3 and 62.8% in AIM20. The resulting 10yr Sharpe Ratio of the synthetic portfolio is 1.31 instead of 0.79 for the stand-alone investment in the index.

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.

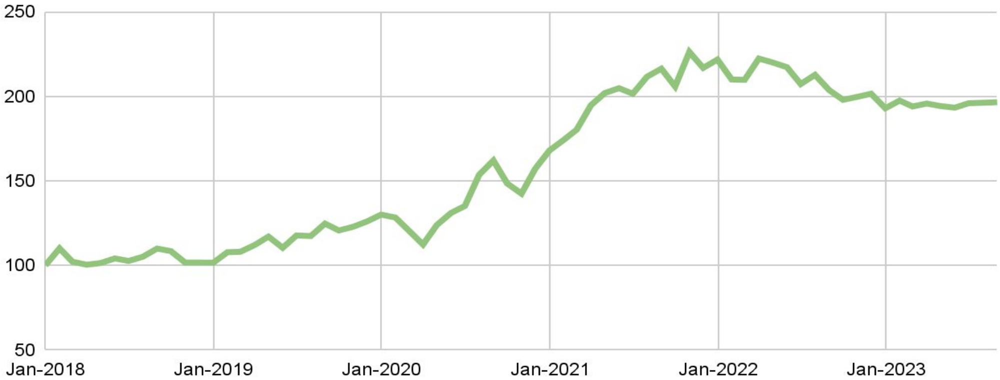
Prof. Dr. Semyon Malamud has a PhD from ETH Zurich and is a Professor at ETH Lausanne (EPFL). He is a Swiss Finance Institute Senior Chair and a Research Fellow at the BIS and the ECB.

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	2.35%	-1.77%	0.89%	-0.76%	-0.48%	1.35%	0.15%	0.16%					**1.86%**
2022	-5.32%	-0.09%	6.00%	-1.04%	-1.27%	-4.60%	2.63%	-4.27%	-2.79%	0.89%	0.92%	-4.26%	**-12.99%**
2021	3.71%	3.46%	8.02%	3.70%	1.43%	-1.60%	5.00%	2.23%	-4.85%	9.91%	-4.16%	2.27%	**31.98%**
2020	-1.33%	-5.99%	-6.85%	10.24%	5.79%	3.13%	13.66%	5.50%	-8.39%	-4.05%	10.36%	6.88%	**29.22%**
2019	6.16%	0.22%	3.68%	4.46%	-5.64%	6.60%	-0.30%	6.28%	-3.25%	1.80%	2.55%	3.23%	**28.03%**
2018	10.06%	-7.19%	-1.71%	0.97%	2.69%	-1.41%	2.41%	4.62%	-1.40%	-6.24%	0.01%	-0.09%	**1.57%**

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	0.16%	N/A	N/A	N/A	N/A	N/A	N/A
3m	1.67%	2.39%	0.70	N/A	N/A	N/A	N/A
6m	1.30%	2.77%	0.47	N/A	N/A	N/A	N/A
YTD	1.86%	4.48%	0.41	N/A	N/A	N/A	N/A
1yr	-3.48%	6.51%	-0.54	-14.72%	Dec-2022	83.41%	48.80%
3yr (p.a.)	6.64%	15.07%	0.44	-14.72%	Dec-2022	68.19%	-9.38%
5yr (p.a.)	12.31%	16.35%	0.75	-14.72%	Dec-2022	68.09%	-19.63%
Live (p.a.)	12.87%	16.36%	0.79	-14.72%	Dec-2022	65.82%	-27.56%
10yr (p.a.)	18.64%	14.87%	1.25	-14.72%	Dec-2022	49.73%	-14.74%
15yr (p.a.)	23.43%	15.20%	1.54	-14.72%	Dec-2022	35.90%	-11.01%
20yr (p.a.)	22.00%	15.96%	1.38	-18.27%	Jun-2008	35.28%	-12.86%
30yr (p.a.)	20.38%	15.59%	1.31	-18.27%	Jun-2008	32.84%	3.31%
50yr (p.a.)	21.52%	17.03%	1.26	-26.86%	Jul-1981	22.89%	6.21%

Details

NAV	989.65
ISIN	CH1108674859
Valor	110867485
Bloomberg	ID CH1108674859
Currency	CHF
Subscription	Daily
Min. Subscription	1 Certificate
Maturity	Open-End
Management Fee	2.00% 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.)
20%	0%	7%	10%	63%

Contribution

Top 5 Positive Contribution for Aug-2023		
YCS	ProShares UltraShort Yen	1.43%
AMGN	Amgen, Inc.	0.59%
OKTA	Okta Inc	0.54%
MRK	Merck & Co Inc	0.09%
SHY	iShares 1-3 Year Treasury Bond...	0.06%

Top 5 Negative Contribution for Aug-2023		
LQD	iShares iBoxx $ Inv Grade Corp...	-0.49%
EEM	iShares MSCI Emerging Markets ...	-0.33%
GS	Goldman Sachs Group Inc	-0.33%
TRV	Travelers Companies Inc	-0.27%
EXC	Exelon Corp	-0.26%

Schlossberg&Co Wealth (Switzerland) AG

Grafenauweg 8, 6300 Zug, Switzerland | +41 44 586 30 60 | info@schlossbergco.com | www.schlossbergco.com