

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 with a max. Drawdown target of 50%. How it works: The strategy invests primarily in digital assets. However it can diversify into equities, bonds, commodities, currencies and cash when it sees fit. The dynamic allocations are derived from a combination of different quantitative models with a proven multi-year track record. Use Case: Digital Assets are extremely volatile. Use this product as a digital assets substitute in a given portfolio. We constantly manage the risk of volatility and interest rate shocks with the help of our proprietary investment algorithms.

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	10.33%	-0.55%	6.46%	-3.15%	-1.06%	3.71%	-2.17%	2.28%					16.14%
2022	-0.32%	-0.27%	-1.01%	-5.15%	-10.67%	-12.18%	8.23%	-7.18%	0.40%	-0.37%	-1.75%	-2.61%	-29.59%
2021	17.30%	23.64%	19.74%	0.54%	-2.62%	5.26%	-11.33%	-6.23%	-1.73%	-8.71%	-1.11%	0.25%	32.34%
2020	24.05%	16.44%	13.53%	16.20%	7.30%	-0.69%	23.70%	3.31%	-6.33%	16.74%	36.52%	29.32%	400.90%
2019	-5.65%	2.99%	2.96%	23.83%	51.93%	5.92%	-19.63%	-17.51%	2.59%	-2.02%	3.52%	-7.63%	27.05%
2018	28.45%	-19.12%	8.78%	14.66%	-3.95%	6.78%	-1.92%	-8.39%	-4.86%	-12.49%	23.62%	-17.86%	0.96%

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	2.28%	N/A	N/A	N/A	N/A	N/A
3m	3.77%	10.63%	0.35	N/A	N/A	N/A
6m	5.86%	13.00%	0.45	N/A	N/A	N/A
YTD	16.14%	N/A	N/A	N/A	N/A	N/A
1yr	11.16%	14.11%	0.79	-47.93%	Dec-2022	43.01%
3yr (p.a.)	27.84%	38.84%	0.72	-47.93%	Dec-2022	1.75%
5yr (p.a.)	42.21%	47.04%	0.90	-47.93%	Dec-2022	-4.82%
Live (p.a.)	41.52%	47.14%	0.88	-47.93%	Dec-2022	16.55%
10yr (p.a.)	N/A	N/A	N/A	N/A	N/A	N/A
15yr (p.a.)	N/A	N/A	N/A	N/A	N/A	N/A
20yr (p.a.)	N/A	N/A	N/A	N/A	N/A	N/A
30yr (p.a.)	N/A	N/A	N/A	N/A	N/A	N/A
50yr (p.a.)	N/A	N/A	N/A	N/A	N/A	N/A

Details

NAV	616.74
ISIN	CH0596276243
Valor	59627624
Bloomberg	ID CH0596276243
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	March 19th, 2021
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.)
3%	0%	1%	87%	9%

Contribution

Top 5 Positive Contribution for Aug-2023		
BITO	ProShares Bitcoin Strategy ETF	2.51%
AMGN	Amgen, Inc.	0.49%
OKTA	Okta Inc	0.45%
MRK	Merck & Co Inc	0.08%
SHY	iShares 1-3 Year Treasury Bond...	0.05%
Top 5 Negative Contribution for Aug-2023		
CHF	Chesterfield Resources PLC	-0.91%
LQD	iShares iBoxx \$ Inv Grade Corp...	-0.11%
EEM	iShares MSCI Emerging Markets ...	-0.04%
GS	Goldman Sachs Group Inc	-0.02%
TRV	Travelers Companies Inc	-0.01%

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