## AMC - Actively Managed Certificate Systematic US30Y - 30 June 2025



## Performance



-**6.1%** \*8 months only

2023\*

5.3%

2024

11.5%

-8.8%

YTD

1.1%

-8.5%

Master Data		
NAV as per 30/6/2025 (daily)	1122.47	
Investment type	AMC - Systematic US30Y	
ISIN	CH1108676086	
Issuer PCC	SPV #151 IC, Jersey	
Launch date	27.04.2023	
Maturity date	Open-End	
Portfolio manager	Colombo Wealth SA	
Currency	EUR	
Issue price	1'000	
Management fee	1.5%	
Performance fee	15% HWM	

Key Figures	AMC	TLT
Performance YTD	1.1%	-8.5%
Performance last 12 months	11.5%	-14.9%
Volatility (annualized)	5.7%	12.3%
Sharpe Ratio (r=0%)	0.98	-0.74
Max Drawdown (since inception)	-5.5%	-21.1%
Positive months	65%	38%
Best month	5.6%	6.8%
Worst month	-2.2%	-5.9%
Correlation AMC vs TLT	-	0.08

## **Strategy Information**

AMC - Systematic US30Y

iShares 20+Year Treasury ETF (TLT)

The AMC offers participation in the outcome of a systematic trading strategy for long-term US Treasuries. It is an opportunistic quantitative approach that takes long or short positions according to specific price constellations (patterns) that promise a statistical advantage. On average, the system will trade 35 times per year with an average holding period of 2 days, which classifies it as a short-term trading strategy. The AMC employs a tactical asset allocation approach, maintaining market exposure approximately 20% of the time. The trading strategy is the intellectual property of VERTICA AG. It is traded through Interactive Brokers by the AMC Asset Manager. Instruments: The only instruments are T-bond futures on CBOT and/or highly liquid ETFs in the same area (e.g. TLT). For currency hedging, the portfolio will use FX cash or futures (EUR/USD).

No leverage is used. However, the strategy will also take short positions. Due to the characteristics of this strategy, it will have significantly lower volatility (lower risk) than any US Treasuries benchmark.

The objective of the product is to provide a substitute or complement for any bond portfolio with a very low correlation to its benchmark and a Sharpe Ratio well above 1 (i.e. gain 10% p.a., volatility 7% p.a.). The AMC provides daily liquidity.

## Legal information:

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