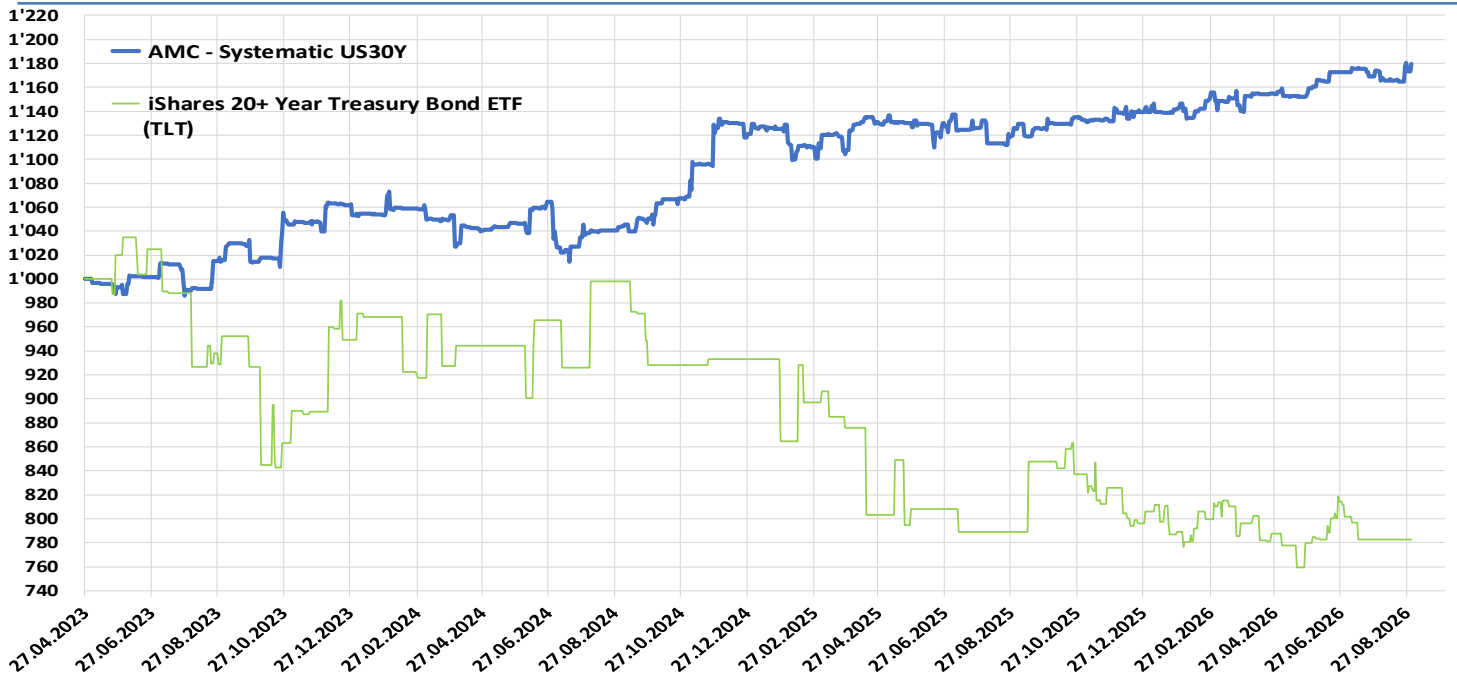


AMC - Actively Managed Certificate

Systematic US30Y – 31 Aug 2026



Performance



	Jan26	Feb26	Mar26	Apr26	May26	Jun26	Jul26	Aug26	Sep26	Oct26	Nov26	Dec26
AMC - Systematic US30Y	0.6%	1.2%	-0.3%	1.4%	0.2%	1.2%	0.1%	0.5%				
iShares 20+Year Treasury ETF (TLT)	-2.1%	1.7%	-0.1%	-0.7%	-0.6%	4.5%	-3.3%	0.0%				

	2023*	2024	2025	YTD
AMC - Systematic US30Y	5.3%	11.5%	3.1%	5.1%
iShares 20+Year Treasury ETF (TLT)	-6.1%	-8.8%	-3.6%	-0.7%

*8 months only

Master Data

NAV as per 31/8/2026 (daily)	1'179.32
Investment type	AMC - Systematic US30Y
ISIN (CHF; EUR; USD)	CH1108680658 CH1108676086 CH1108680666
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	5.1%	-0.7%
Performance last 12 months	6.2%	0.9%
Volatility (annualized)	5.1%	14.8%
Sharpe Ratio (r=0%)	1.32	-0.55
Max Drawdown (since inception)	-5.5%	-23.9%
Positive months	70%	40%
Best month	5.6%	6.8%
Worst month	-2.2%	-5.9%
Correlation AMC vs TLT	-	0.01

Strategy Information

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:

All information is for information purposes only and does not constitute a recommendation. This product does not constitute an investment in an investment fund and is therefore not subject to any fund supervision, which is why investors cannot avail themselves of the protection of the CISA – Collective Investment Schemes Act. Only the conditions according to the original term sheet of the issuer, which can be obtained from Asset Segregated SPV #151 IC 44 Esplanade, St Helier, Jersey JE4 9WG, are authoritative. This product is not authorized for sale in the USA and cannot be purchased by US persons. Historical performance is not indicative of current or future performance. In extreme cases, the loss of the invested capital is possible. In addition, exchange rate fluctuations can reduce or increase the value of an investment. Investing in structured products entails risks. The intrinsic value of the financial instrument depends not only on the performance of the underlying, but, among other things, on the creditworthiness of the issuer. We assume no responsibility for the quality, correctness, timeliness or completeness of the information contained herein. Investors bear the default risk of the issuer or guarantor. Prospective buyers of this product should always seek professional advice as to whether the product is a suitable investment for them.

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