AMETOS INVEST

# AMETOS ETF-STRATEGY

## What causes most asset management products to fail?

Attempts to 'beat the market' through active management usually fail due to wrong timing decisions, unfortunate 'stock picking' and high costs.Successful exceptions like 'Quantmade' and 'Aquantum', which we use to reduce risk in our portfolios, prove the rule.

## We have a good solution for our clients' basic portfolio!

Use of passive funds, no market timing, low rebalancing frequency - resulting in low costs at all levels and a strong reduction of timing errors and stock picking mistakes.

The special advantages at a glance:

**Low costs**

**High liquidity**

**Tailored asset allocation**

**Few reallocations**

**Avoidance of timing errors**

**Anticyclical investing**

**Easy handling**

**Unlimited scalability**

**Transparent**

**AMETOS INVEST GMBH**
Bockenheimer Landstrasse 101
D-60325 Frankfurt
Telefon 069 – 97 57 07 -0
Telefax 069 - 74 05 50
Managing Directors: Dirk Schaper, Johannes Gerlinger
HRB Frankfurt Nr. 87731
BaFin-ID: 10121645
info@ametos-invest.de
www.ametos-invest.de

# Global asset allocation of the base portfolio via ETFs:

The **Ametos-ETF-Strategy** is based on a passive asset management approach and can typically provide clients with a 0.5%-2% cost savings over active management approaches in any given year. The lower costs of this strategy benefit the investor's net income. Switching rarely occurs, both at the fund level and in client portfolios.

- The crucial first step: the right asset allocation. Because experience shows: The selection and weighting of asset classes, sectors and regions has far more impact on success than the constant attempt to exploit market fluctuations through a multitude of buys and sells. A customized asset allocation (equities, bonds, cash, regions, sectors, etc.) is therefore determined for the client on the basis of his risk profile, which is then implemented very favorably and adhered to over the long term.

- The selected markets are then covered by passively managed funds, such as ETFs ('Exchange Traded Funds'), usually using classic ETFs that track well-known indices.

- Since «rebalancing» in the customer portfolios usually takes place only once or twice a year, only minor switching costs are incurred at this level as well. «Rebalancing» in this case means that securities are traded countercyclically and thus tend to be bought cheaply and sold expensively.

- In addition to reducing costs, this has one effect: the potential of the markets in which one has invested can be fully exploited. The consistent implementation of the system avoids psychologically motivated wrong buy and sell decisions (out of 'greed' or 'fear').

## Portfolio Weights:

| | 5% | 15% | 15% | 20% | 15% | 15% | 10% | 5% | 100% |
|---|---|---|---|---|---|---|---|---|---|
| | iShares DAX ETF | iShares EUROStoxx ETF | iShares MSCI EM Asia | iShares Core S&P 500 ETF | AAR | Quantmade | XETRA Gold ETF | Cash ETF | Ametos Portfolio |
| Annualized Return | 2,80% | 3,16% | 0,65% | 10,43% | 9,75% | 11,04% | 7,90% | -0,43% | 6,61% |
| Annualized Volatility | 19,33% | 18,54% | 19,28% | 17,17% | 6,61% | 8,93% | 12,97% | 0,17% | 9,59% |
| Sharpe Ratio | 0,14 | 0,17 | 0,03 | 0,61 | 1,48 | 1,24 | 0,61 | -2,54 | 0,69 |
| Sortino Ratio | 0,21 | 0,24 | 0,05 | 0,90 | 5,80 | 2,20 | 1,09 | -2,41 | 1,13 |
| Worst Drawdown | -25,6% | -25,3% | -40,2% | -22,9% | -3,0% | -6,4% | -6,4% | -2,5% | -13,9% |
| Longest Drawdown | 34 | 21 | 32 | 12 | 7 | 9 | 9 | 60 | 14 |
| Best Month | 15,0% | 17,0% | 18,8% | 10,6% | 9,2% | 6,2% | 10,5% | 0,2% | 6,8% |
| Worst Month | -16,5% | -17,2% | -12,5% | -9,8% | -1,6% | -5,2% | -7,4% | -0,2% | -5,5% |
| % postive Month | 51,7% | 52,5% | 45,9% | 63,9% | 51,7% | 66,7% | 49,2% | 8,2% | 55,0% |
| Average Month | 0,23% | 0,26% | 0,05% | 0,83% | 0,78% | 0,88% | 0,64% | -0,04% | 0,53% |

Disclaimer: ‚Historical simulation based on the past returns of the individual portfolio components'

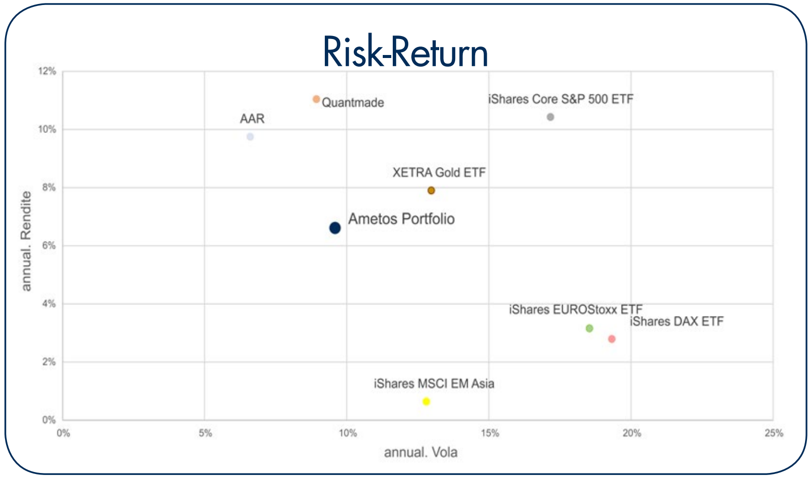
The **Ametos-ETF-Strategy** is based on more than 30 years of own experience in asset management and on analyses and elaborations of other successful asset managers, such as the company Dimensional, a pioneer in ETF strategies.

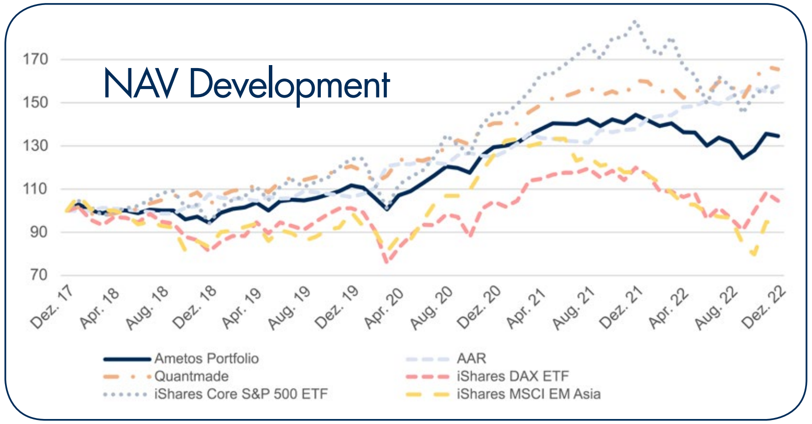
In principle, the implementation can be carried out via all banks and brokers, whereby providers with good conditions and good creditworthiness should be preferred.

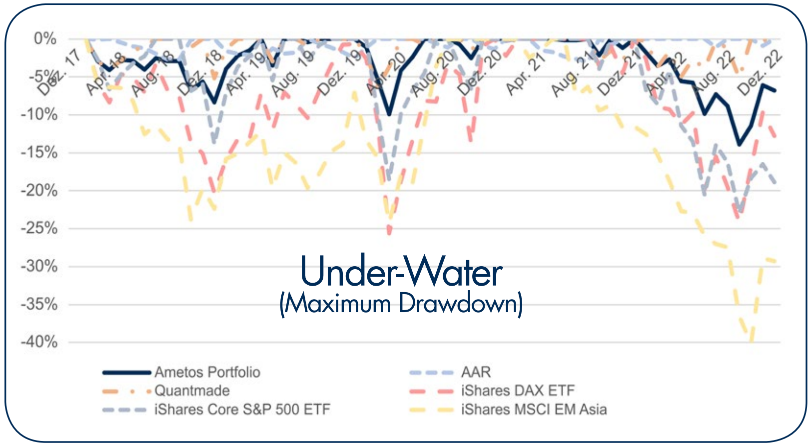
## Risk reduction through the addition of hedging strategies and/or precious metal investments

The portfolio risk can be further reduced by adding quantitative strategies or other hedging strategies that have no, low or negative correlation with the equity market, such as the Quantmade strategy (www.quantmade.com) or the alternative investment fund 'Aquantum Active Range'.

**Disclaimer:** Depending on your yield expectations and which risk class you are classified in, market fluctuations (e.g. price, interest rate and currency fluctuations) and risks of loss for the overall portfolio must be accepted. The strategy is designed for the long term, we recommend a minimum holding period of 5 years.




May 2023

The special advantages at a glance:

**Low costs**

**High liquidity**

**Tailored asset allocation**

**Few reallocations**

**Avoidance of timing errors**

**Anticyclical investing**

**Easy handling**

**Unlimited scalability**

**Transparent**


**AMETOS INVEST GMBH**
Bockenheimer Landstrasse 101
D-60325 Frankfurt
Telefon 069 – 97 57 07 -0
Telefax 069 - 74 05 50
Managing Directors: Dirk Schaper, Johannes Gerlinger
HRB Frankfurt Nr. 87731
BaFin-ID: 10121645
info@ametos-invest.de
www.ametos-invest.de