NDT Multi Asset Momentum

NDT Capital Partners

A broadly diversified portfolio across all asset classes, systematically rotating into the strongest prevailing trends.

GMAM

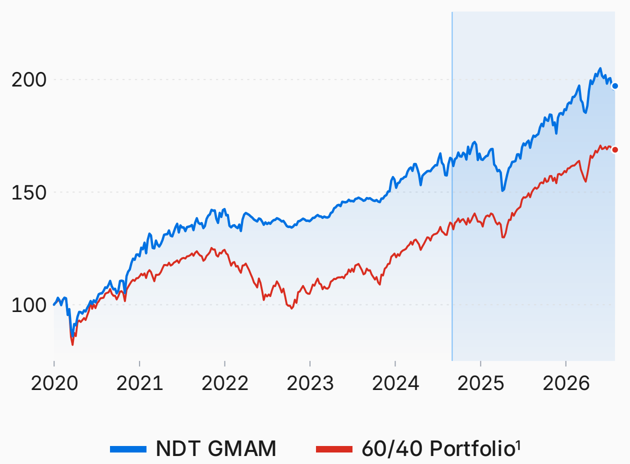
Advertising per Art. 68 FinSA
Data as of July 31, 2026

Strategy

- **Goal:** A systematic complement to discretionary portfolios for long-term participation in global growth.
- **Robust Momentum Strategy:** We combine multiple momentum methods across different time horizons, for a robust and dynamic model.
- **Global Diversification:** One universe across all asset classes, equities, bonds, commodities, real estate and money markets, implemented with cost-efficient ETFs.
- **Momentum Rotation:** Each month, the portfolio rotates into the asset classes with the strongest momentum.
- **Dynamic Exposure:** A methodology grounded in financial theory that analyses the market environment and steers the investment ratio on a rule-based basis.

Performance

(net of fees)



Product Details

Structure	Actively Managed Certificate (AMC)
Strategy Advisor	NDT Capital Partners
Issuer	Maverix Securities AG, Zürich
Collateralization	TCM collateralization at SIX SIS AG
Collateral Agent	SIX Repo AG, Zürich
Currency	USD (other currencies possible)
Issuer Fee	0.40% p.a.
Management Fee (NDT)	0.40% p.a.
Performance Fee (NDT)	10% (Daily High Watermark)
Initial Fixing Date	30 August 2024
Trading	On trading days (T+2)
ISIN/Valor	CH1353016251 / 135 301 625
NAV	USD 119.69

Key Figures

01/20 – 07/26 (net of fees)

	NDT Multi Asset Momentum	60/40 Portfolio[1]
Return p.a.	10.6%	8.5%
Volatility p.a.	11.1%	11.4%
Sharpe Ratio	0.96	0.77
Return / Volatility	0.95	0.74
Max. Drawdown	19.1%	21.9%
Longest Drawdown	484 days	836 days

Monthly Returns (%)

(net of fees)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2021	1.1	1.9	0.2	4.7	0.8	0.6	1.0	2.0	-3.2	5.4	-2.2	4.0	17.2
2022	-5.2	-0.7	5.2	-1.7	-0.2	-1.8	1.3	-0.5	-1.7	0.8	1.4	-0.3	-3.8
2023	1.6	-0.3	1.4	2.4	0.3	1.0	1.0	-0.1	-0.7	-0.4	2.1	4.6	13.5
2024	-0.8	2.9	2.3	-3.1	1.2	1.7	0.7	1.0	**1.3**	**-1.8**	**4.7**	**-3.5**	**6.4**
2025	**0.4**	**-2.4**	**-3.9**	**1.5**	**3.5**	**3.7**	**1.0**	**2.1**	**2.8**	**2.2**	**-0.6**	**1.8**	**12.6**
2026	**3.1**	**2.6**	**-5.6**	**7.3**	**2.6**	**-2.0**	**-1.9**						**5.7**

Note: Implemented as an AMC since Sep 2024. Earlier performance figures are based on our simulation.

[1] For comparison purposes, a 60/40 portfolio is shown, consisting of a composite of the iShares Core MSCI World ETF and the Vanguard Total Bond Market ETF.

About Us

NDT Capital Partners is an asset management boutique based in the canton of Zug, founded in 2018. The firm is a member of the Self-Regulatory Organisation (SRO) VQF and registered in the Swiss Client Advisor Register. It specialises in the development of systematic investment strategies.

Its product development approach is grounded in financial theory and supported by quantitative methods. Thanks to its proximity to the University of St.Gallen, the latest academic findings are tested and further developed. The focus lies on simple, robust investment strategies with clearly defined and rule-based logic.

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Partner

This AMC was issued by **Maverix Securities AG**.

Collateralized via TCM at **SIX SIS AG**.

NDT Capital Partners, Startup **University of St.Gallen**.

Disclaimer