

HanseMerkur – Who we are

HanseMerkur serves as the anchor investor in all products, ensuring an alignment of interests.



HanseMerkur Trust Swiss

Zurich

- Established in 2022
- Liquid Assets & Alternatives
- 6 employees



HanseMerkur Trust

Hamburg

- Established in 2009
- Liquid Assets & Alternatives
- 29 employees



HanseMerkur Grundvermögen

Hamburg

- Established in 2014
- Real Estate & Real Estate Financing
- 110 employees

EUR 21 billion in assets under management, with a focus on **institutional investors**

Signatory of:





HMTS Swiss Dynamic Yield

Swiss credit quality.
Option premiums.
Less drama.

Speed-Pitch | September 2026

Three Layers. None of Them Is Called Hope.



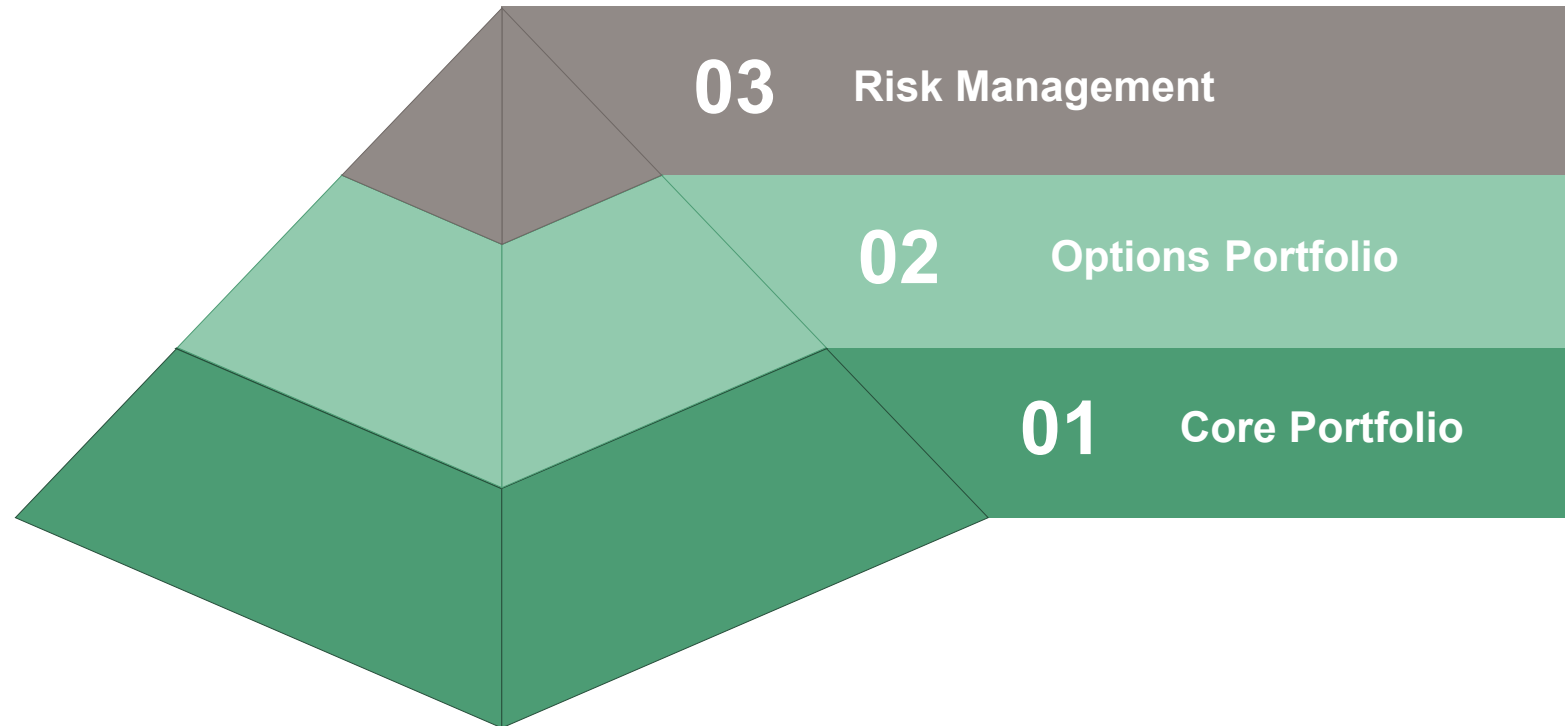
- Diversify risk across strikes and expiries
- Active closing of positions
- Countercyclical management of investment exposure



- Systematic trading of call and put options
- EURO STOXX 50 and volatility indices
- Maturities: 1 to 3 months



- Swiss government bonds and covered bonds
- Highest credit quality and liquidity
- Active duration management



Target: 3 – 4% return p.a. with volatility of 5 – 7% over the long term *

* Forecast without guarantee; targets may not be achieved.

Our Favourite Market? Sideways, Up or Down.

Why?

Option premiums instead of waiting for price fireworks.

Our option strategy enables premium generation in every market phase.

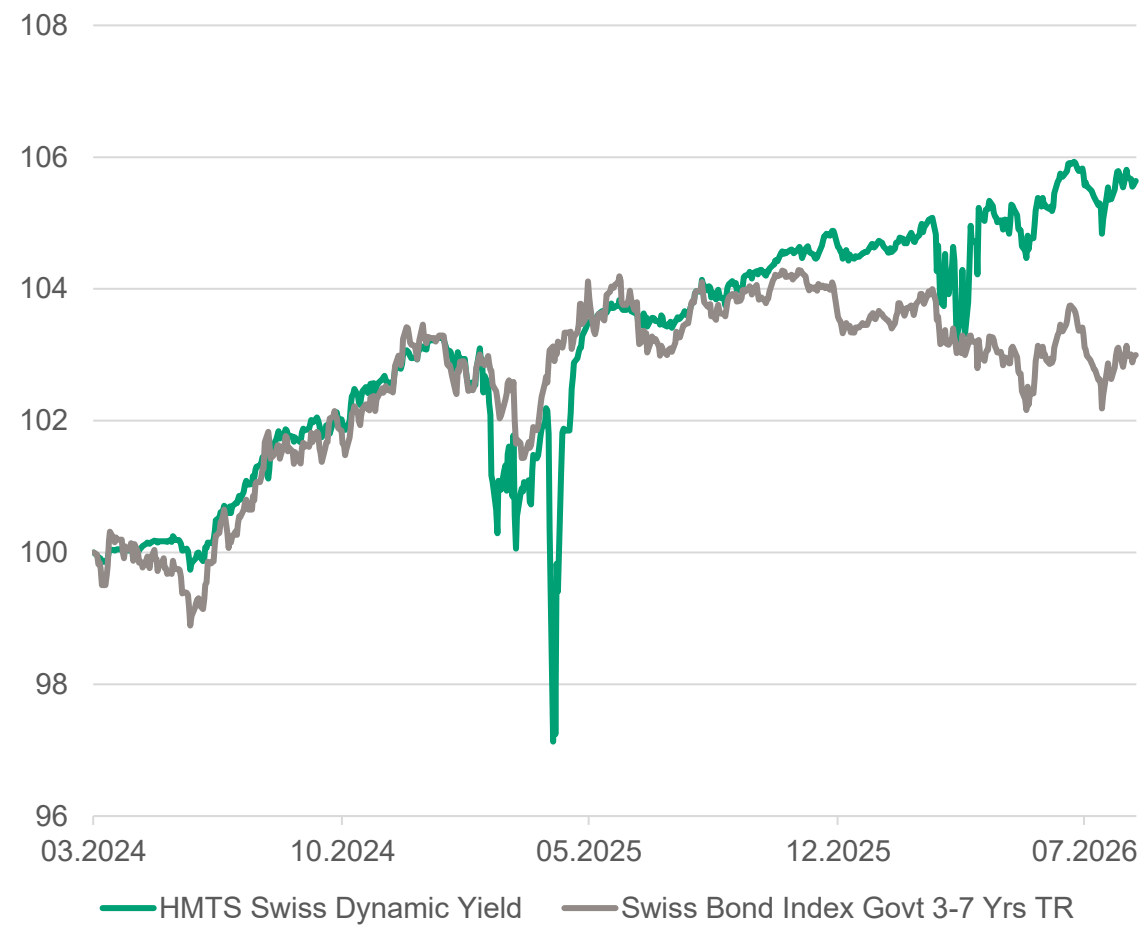
Extreme downside tail risks are hedged.

Illustrative: Option premiums can monetise any market phase



More Calm. Stable long-term returns.

Since inception March 2024 | Comparison with Swiss government bonds



	HMTS Swiss Dynamic Yield (CHF)	Swiss Bond Index Govt 3-7 Yrs TR (CHF)
Annualised return	2.2%	1.2%
Volatility	4.4%	2.0%
Correlation S&P500	-0,04	0.02
Beta S&P500	-0.01	0.00
Max. Drawdown	-5.94%	-1.96%

Note: Past performance is not an indicator of future performance.

Legal form: Effektenfonds (CH)
Fund volume: CHF 148 million
ISIN: CH1328387225

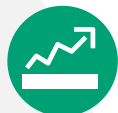
More Return. Less Drama.

A summary in five sentences



Swiss credit quality as the foundation

Government bonds and covered bonds form the core portfolio.



Option premiums as a source of return

Systematic, short-dated and rule-based.



A conservative risk profile—not a replica of the equity market

Compelling on three fronts: low correlation, low beta and low volatility.



Daily liquidity and active management

Risk is diversified across strikes, expiries and exposure levels.



„Hand in Hand“ with HanseMerkur

The anchor investor is in the same boat as the fund's investors.

Eckdaten des Fonds

Fondsname	HMTS Swiss Dynamic Yield I CHF Dis
Valor / ISIN Institutionell	(I CHF Dis): 132838722 & CH1328387225 / (I EUR h Dis): 156504444 & CH1565044448
Lancierungsdatum	(I CHF Dis): 08. März 2024 (I EUR h Dis): Ende Juli 2026
Kategorie	Effektenfonds (CH)
Anlagestrategie	Marktneutrale Strategie mittels Optionsprämien, Schweizer Staatsanleihen und Pfandbriefe als Basisportfolio.
Volumen	CHF 148 Mio. (Stand: 09.09.2026)
Manager	HanseMerkur Trust Swiss AG, Zürich
Laufende Kosten	Management Fee 0,65% (TER exkl. Performance Fee: 0.84)
Minimale Erstzeichnung	CHF 100'000.00
Orderannahmeschluss	(Börsen-)Täglich 12:00 Uhr CET
Gewinnverwendung	Ausschüttend (I-Tranche)
Performanceabhängige Vergütung (PaV)	20% der Performance über Benchmark mit High-Water-Mark (HWM)
Benchmark PaV und HWM	Swiss Bond Index Domestic Government 3-7 Years TR Index (Bloomberg: SBGM3T Index)
Fondsdomizil	Schweiz
Steuertransparenz	Ja, für deutsche Anleger
Fondsleitung / Depotbank	PMG Investment Solutions AG / UBS Schweiz AG
Orderprozess	Direktorder bei Depotbank, Clearstream, Euroclear

Unsere Kontaktinformationen



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Zurich, September 2026