

ALGORITMICA BEST OF SRI BONDS



RISK LEVEL 1 2 3 **4** 5 6 7

STRATEGY AND MAIN FEATURES

The objective of **Socially Responsible Investing (SRI)** is to create value for both the investors and the overall society through a long-term investment strategy which takes into account environmental, social and governance aspects (ESG criteria) in addition to standard financial analysis. The investment profile "Best of SRI" is the first strategy that invests **100% in underlying assets having high ESG ratings**.

The investment profile implements a systematic **Algoritmica strategy** that aims at the identification of SRI funds with the best performances within the **proprietary database**. Consequently, it recommends a portfolio allocation that better grasps the market opportunities.

Through a **proprietary algorithm**, our strategy is based on the periodic analysis of the database and proposes an allocation that aims at maximizing returns while minimizing portfolio's total risk.

OBJECTIVE OF THE LINE

The investment profile Algoritmica Best Of SRI Bonds has the objective of **preserving the value of the assets over the medium term**. It is actively managed by investing **100% in fixed income funds**, all taking into consideration ESG criteria in their investment process, with the aim of identifying those investments with best phase of momentum.

TYPICAL INVESTOR

The investment profile Algoritmica Best Of SRI Bonds is aimed at investors seeking **income appreciation in the medium term**, with a particular focus to ESG criteria and SRI, associated with a **low to medium level of risk perception**.



* Medium rounded up volatility, calculated on the period: 04/2014 - 06/2018

KEY FACTS

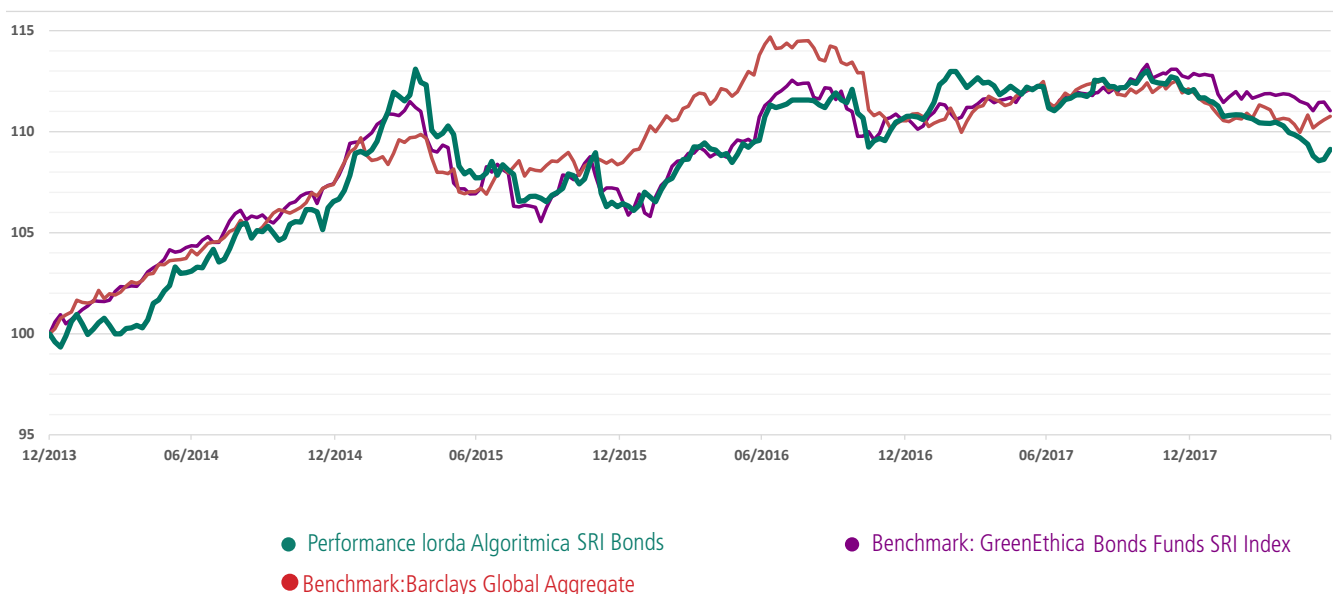
- **Proprietary Database** with a broad investing universe made of funds that keep into account ESG criteria in their investment strategies
- **Proprietary algorithm** that analyses the database of funds on a bi-weekly basis
- **Periodic portfolio rebalancing** in line with the modifications of Top Performers' ranking

VOLPER

- Proprietary quantitative tool for the **volatility control**, used for the optimization of global risk. In case of breach, VOLPER© automatically proposes a **portfolio rebalancing**, in order to bring back volatility within the set limits.

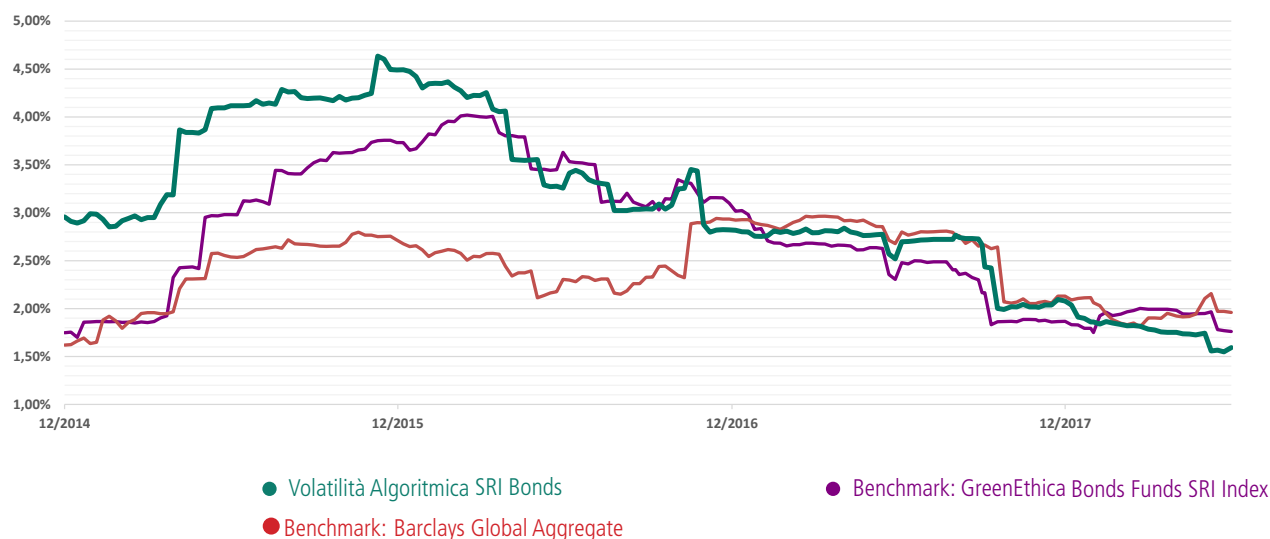
"PARTECIPAZIONE AI RIALZI CON DRAW-DOWN CONTENUTI"

PERFORMANCE 2014-2018



	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	
2018	-0,79%	-0,57%	-0,37%	-0,42%	-1,05%	-0,03%								-3,23%
2017	0,38%	2,01%	0,41%	-0,07%	0,01%	-0,72%	0,55%	0,81%	-0,40%	0,64%	-0,43%	-0,36%	2,83%	
2016	0,07%	1,18%	1,09%	0,51%	-0,27%	0,70%	1,70%	0,30%	0,04%	0,48%	-2,54%	1,15%	4,41%	
2015	2,38%	0,60%	1,99%	0,80%	-2,03%	-2,57%	0,14%	-1,26%	-0,05%	1,38%	1,05%	-2,67%	-0,26%	
2014	-0,11%	0,07%	0,04%	0,29%	1,83%	0,98%	1,09%	0,69%	0,17%	-0,30%	1,39%	0,41%	6,55%	

VOLATILITY vs BENCHMARK



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