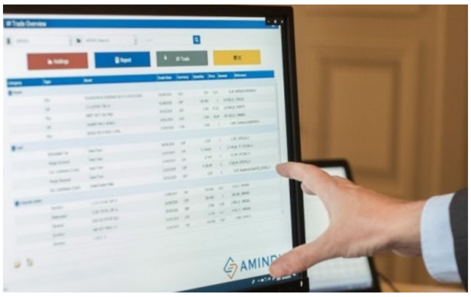
AMINDIS

AM-DIS

OPTIMISING YOUR INVESTMENT STRATEGIES

AMINDIS

FRONT OFFICE OPTIMIZER



- First front-end module that integrates on a single platform the indicators used in analysis and reports
- An interactive and intelligent portal for asset managers
- A wide range of optimisation methods adapted to portfolio strategies
- Impact analysis of strategies and verification of compliance
- Interfaces with any execution platform (OMS)

KEY POINTS

A **complete digital experience** for managers

Customised dashboards for each user

Central platform with all the information needed for ad-hoc optimization consolidating

- data from **multiple suppliers**
- **accounting** data
- **transparency**
- **provisional subscriptions/repurchases**

Interfaces with any execution platform that uses the FIX standard or any other protocol

Optimization of the portfolio by taking into account the **strategic axes of customer communication**

- Classification system
- Management indicators
- Benchmark

Innovative methodologies to optimize your portfolio under constraint

Measuring the impact of optimization strategies on analytical indicators

- **Performance**
- **Risk**
- **ESG**

Verification, at any time, of the compliance rules of an allocation or optimization strategy

Intelligent portal

- Web interface, accessible anywhere, anytime
- Security through a private cloud
- Personalised and user-friendly dashboard
- High-performance optimization and visualisation tools
- Integrated solution offering a complete digital portal

Key points

Data self-service for managers

Customised dashboards for centralised and efficient monitoring

Unique access to **management indicators** specific to each portfolio:
ESG
Performance
Risk
P&L

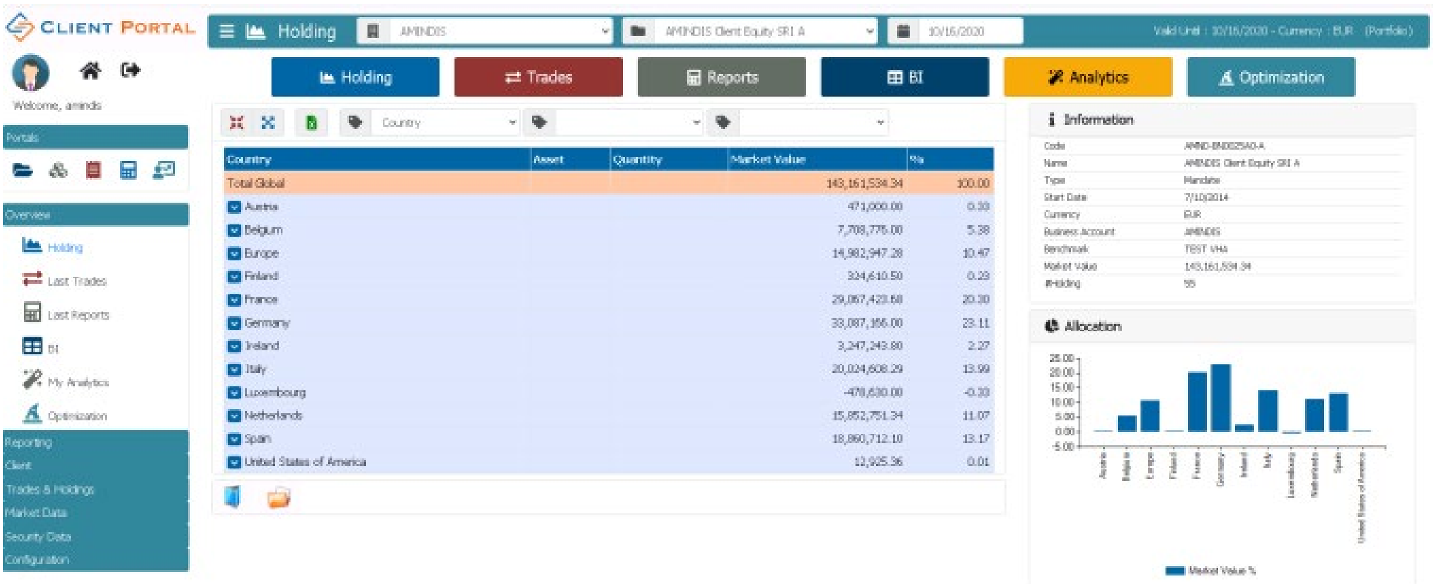
Consistency with customer analyses and reports through **full integration** with other modules

Secure web portal that can be consulted anywhere, at any time and always with **real-time updates**

Interactivity to evaluate your investment strategies **a priori or a posteriori**

A **user-friendly optimization tool** allowing the most complex strategies.

Flexible visualization tool to measure the impact of a strategy on the desired criteria and indicators



OPTIMIZATION METHODS

- Standard reallocation models
- Sophisticated optimisation models, combining objective functions and constraints
- Taking into account the strategic axes of customer communication
- Validation of compliance at any time
- Coaching by experts in performance, risk and ESG analysis

KEY POINTS

Optimization of the portfolio by considering the **strategic axes of customer communication**

Classification system
Management indicators
Benchmark

Standard allocation models :

Rebalancing by assets classes
Rebalancing with contributions and withdrawals
Alignment with the benchmark

Optimization | AMINDIS | AMINDIS Client Equity SRI A | 10/13/2020 | Valid Until : 10/13/2020 - Currency : EUR (Portfolio)

Amount | Min Max Drawdown | Asset Class | Sub Instrument Type

Asset Class - Sub Instrument Type	Asset	Price	CUR	TX	Target	Quantity	New Quantity	Market Value	New Market Value	%	New %	Bench %
Total Global								143,161,534.34	143,161,534.35	100.00		100.00
Cash								14,978,664.81	14,993,880.54	10.46	10.47	0.00
Cash								14,976,285.93	14,991,501.66	10.46	10.47	0.00
	Euro	1.00	EUR	1.00	32,423.56	14,980,568.40	15,012,991.96	14,980,568.40	15,012,991.96	10.46	10.49	0.00
	United States Dollar	1.00	USD	0.86	-20,091.00	-5,000.00	-25,091.00	-4,282.47	-21,490.30	0.00	-0.02	0.00
Payable								2,378.88		0.00		0.00
Foreign Equities								128,182,869.54	128,167,653.81	89.54	89.53	100.00
Stocks								128,182,869.54	128,167,653.81	89.54	89.53	100.00
	3M CO	200.91	USD	0.86	17,207.83	100.00	200.00	17,207.83	34,415.66	0.01	0.02	0.00
	A2A SPA	1.60	EUR	1.00	10,000.28	2,902,454.00	2,908,712.00	4,638,121.49	4,648,121.78	3.24	3.25	3.00
	ACCOR SA	39.41	EUR	1.00	69,992.16	49,300.00	51,076.00	1,942,913.00	2,012,905.16	1.36	1.41	2.00
	ADIDAS N	270.20	EUR	1.00	-12,429.20	13,245.00	13,199.00	3,578,799.00	3,566,369.80	2.50	2.49	1.00
	AKZO NOBEL NV	74.58	EUR	1.00	19,987.44	16,257.00	16,525.00	1,212,447.06	1,232,434.50	0.85	0.86	4.10
	ALD SA	13.74	EUR	1.00	-20,005.44	135,500.00	134,044.00	1,861,770.00	1,841,764.56	1.30	1.29	1.00
	ALLIANZ SE	201.55	EUR	1.00	-99,968.80	33,750.00	33,254.00	6,802,312.50	6,702,343.70	4.75	4.68	5.30

RAISE PARTNER

Sophisticated optimization models combining objectives and constraints

Optimization objectives :

Minimize risk (Volatility, Value at Risk, Tracking Error, Duration)
Maximizing performance, the Sharpe Ratio
Minimize turnover, SCR
Balancing weight or risk
Balancing contribution to risk
Optimizing ESG factors

Constraints of optimization models :

Performance level
Risk budget, turnover budget
Asset allocation
Bond indicators (duration,...)
Volume, liquidity, Beta exposure
Regulatory limits (Exposures, SCR, ESG factors, ...)

IMPACT MEASURES

- Wide choice of management indicators and impact measures
- Evaluating investment strategies a priori or a posteriori
- Validation of compliance at any time

KEY POINTS

Measures of the impact of optimization strategies on analytical indicators

Performance

Risk

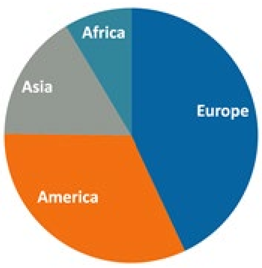
ESG

Accounting P&L

1. Sector	2. Industry Group	Asset	% without order	% with order	ESG Score	ESG Score.
Total Global			100.00	100.00	68.86	68.84
Materials	Total Materials		2.94	10.95	70.74	75.69
Industrials	Total Industrials		12.61	13.58	74.83	73.45
Consumer Discretionary	Total Consumer Discretionary		11.51	12.67	70.69	71.82
Consumer Staples	Total Consumer Staples		4.67	3.62	77.83	78.42
Health Care	Total Health Care		4.27	3.76	60.27	60.91
Financials	Total Financials		21.84	15.93	80.13	80.82
Information Technology	Total Information Technology		15.06	8.35	75.27	71.52
Telecom Services	Total Telecom Services		8.49	9.89	85.86	84.54
Utilities	Total Utilities		7.17	7.24	87.88	86.79

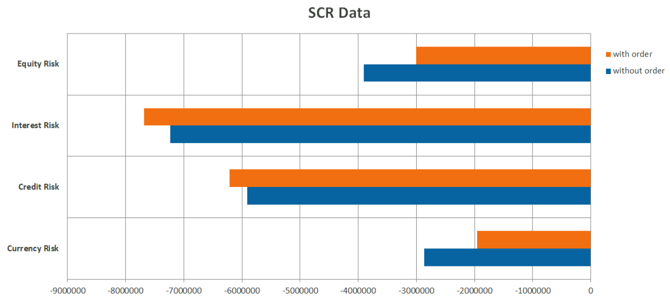
Comparison of investment strategies

Max Sharpe Ratio



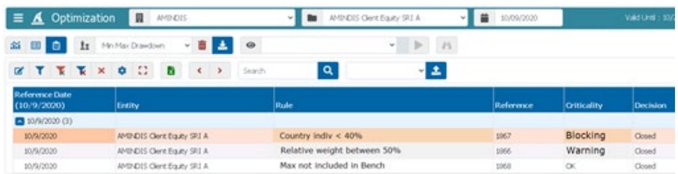
Min Tracking Error

Interactivity to evaluate investment strategies **a priori** or **a posteriori**



Integrated ex ante and ex post compliance validation

Ability to configure regulatory limits and ad-hoc management constraints



Compliance monitoring dashboard

Different alert levels