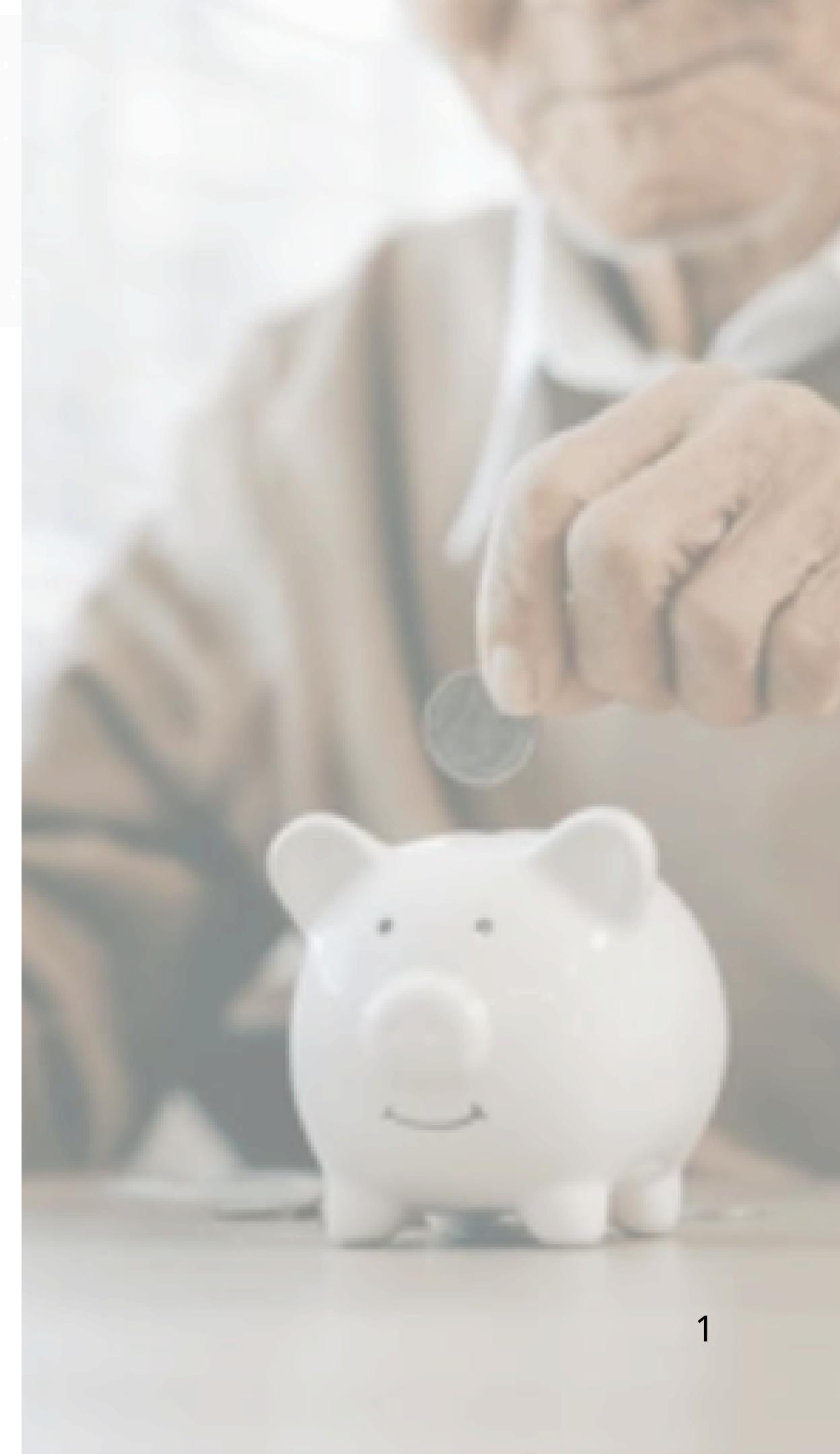


# Your Future, Our Priority

**Tailored for Pension Funds with Stable  
Income Needs**

**09/12/2024**



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- 07** How does our strategy meet the needs of Pension Funds ?





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# OUR TEAM



**YING DAI**

**Investment Advisor**

- **Experience:** 7 years
- **Specialization:** Strategic allocation, risk optimization
- **Focus:** Sustainable growth of pension funds
- **Certification:** CFA certified
- **Education:** MBA, IAE Aix-Marseille Université



**SARAH LIASSINE**

**ESG Specialist**

- **Experience:** 6 years
- **Focus:** portfolios, impact investing strategies
- **Education:** Master's in Sustainable Finance, HEC Paris
- **Certification:** Certified ESG Analyst



**LYDIE ZOCLI**

**Portfolio Manager**

- **Experience:** 8 years
- **specialization:** in multi-asset portfolio construction, risk modeling, emerging market investments
- **Education:** MBA, ESSEC Business School
- **Certification:** Certified FRM (Financial Risk Manager)

# OBJECTIF

Our goal is to build a stable portfolio, focusing on **sustainable growth, stable income, and optimized risk management**, while integrating ESG criteria into every investment decision.



# Investment Constraints

- 01 Return > 5%
- 02 Volatility < 15%
- 03 Time Horizon : 10 years

## Client Profile:

Pension fund with low liquidity needs, stable income requirements

# Market Challenges

- 01 Rising Life Expectancy
- 02 Without combining ESG criteria with good performance
- 03 Higher risks in a volatile market

## Stock Pool Constraints

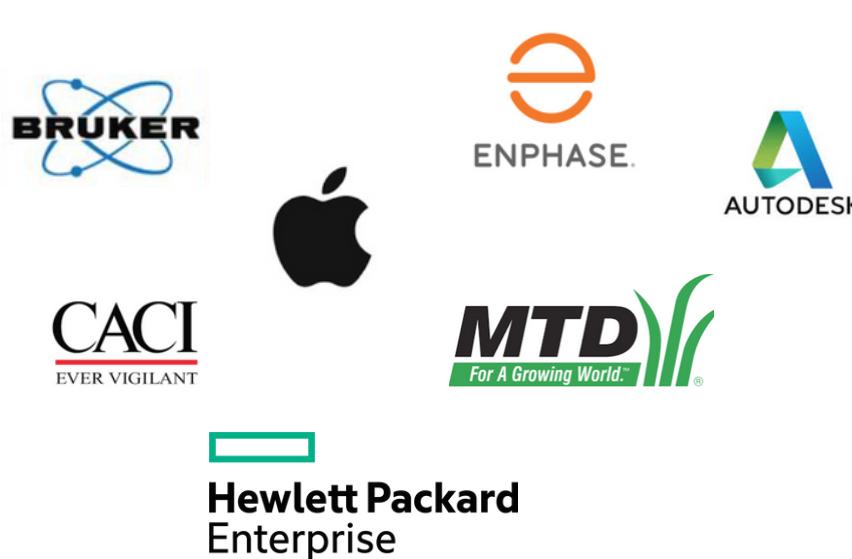
Region: USA and Germany

Sectors: Technology, Energy, Health Care

- ESG Score < 20

- Liquidity :

- Average Volume (3 months) > 100,000



# Portfolio Overview



**Non-Risky Asset:** US Treasury bonds  
stable and predictable returns



**Risky Asset:** Diversified stock portfolio  
using the Markowitz framework for maximum Sharpe ratio.

01

Enhanced Downside Protection with  
Rolling Floor

02

Dynamic Risk Exposure

03

Diversification through  
Optimized Risky Asset Portfolio

04

Stability from Non-Risky Assets

05

Adaptability to Market Conditions

06

ESG Compliance

Downside Protection

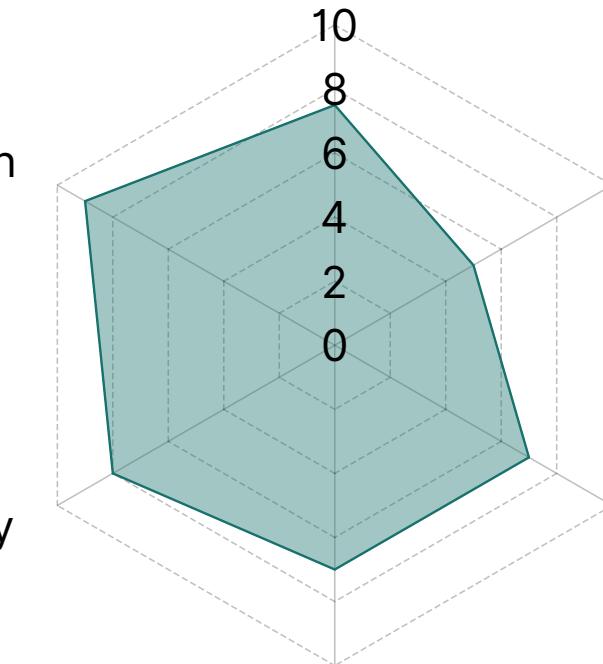
Adaptability

Dynamic Risk Management

Diversification

Stability

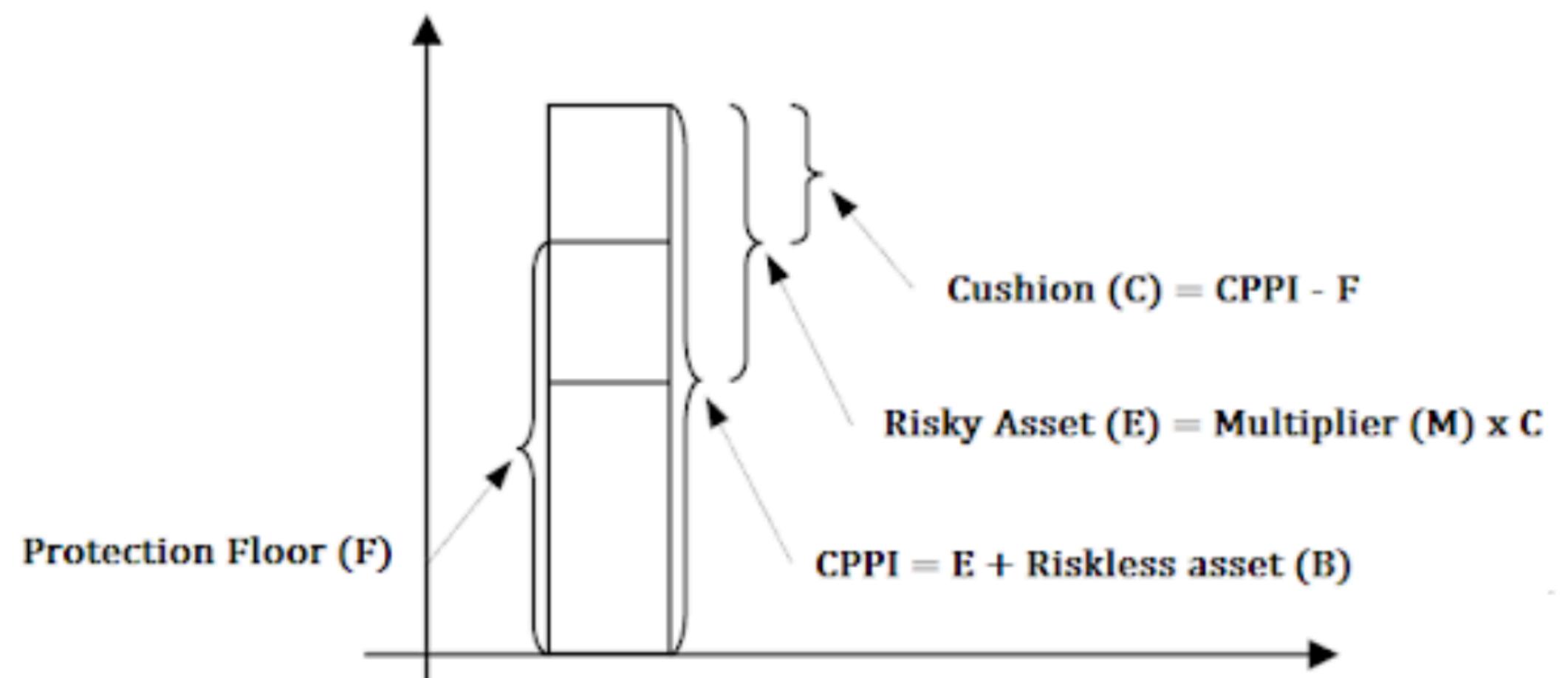
ESG Comliance



# Investment strategy : CPPI Model

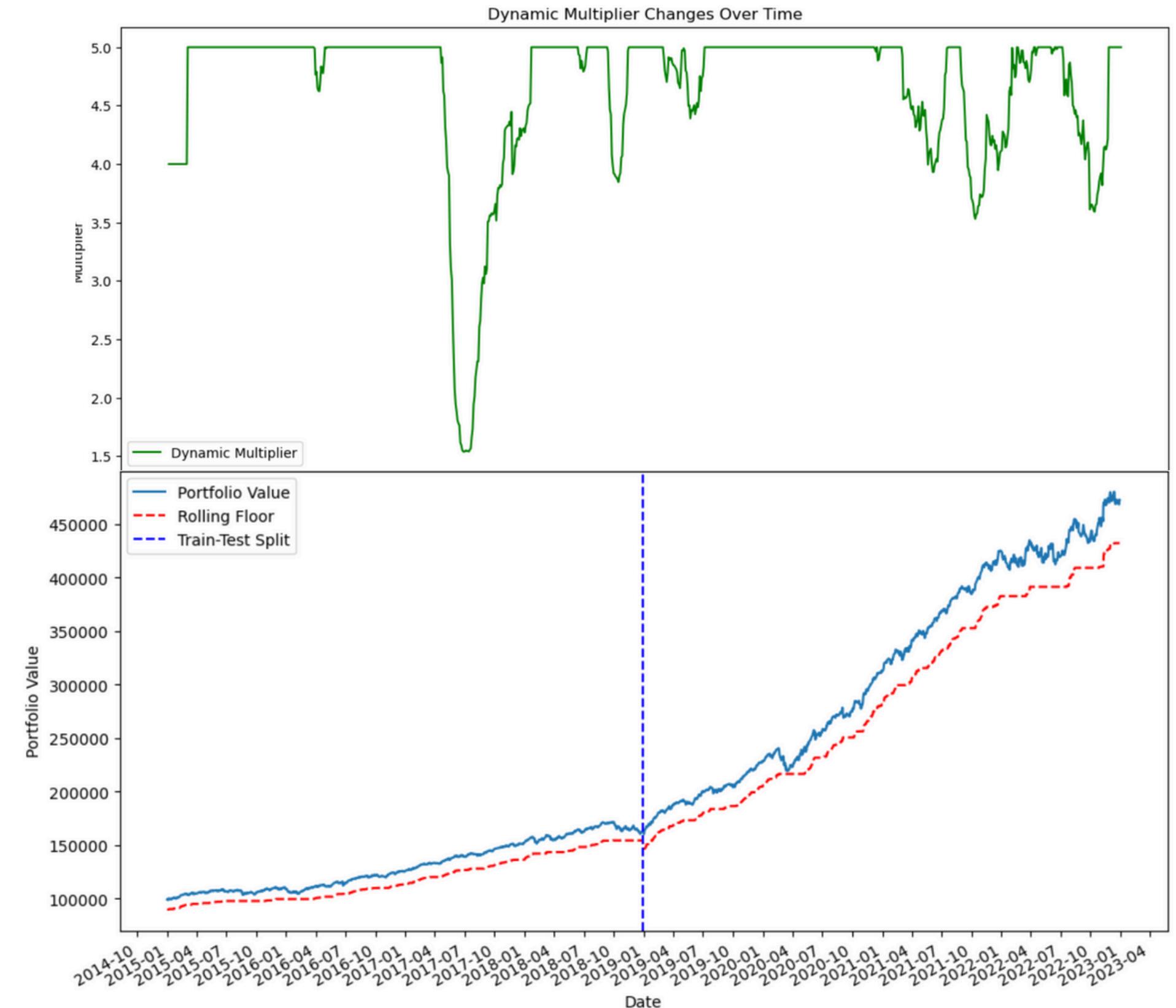
## Constant Proportion Portfolio Insurance with dynamic multiplier and rolling floor

- 01 Market Volatility Adaptation  
Reduced Drawdowns
- 02 Improved Resilience  
Enhancing Growth Potential
- 03 Recent Data Focus  
Dynamic Floor Adjustment
- 04 Better Tail Risk Management  
Reduced Overreaction to Outliers



# Performance Backtesting

- Sharpe Ratio (Median): 1.69
- Volatility: 10.68%
- **CAR : 31.93%**
- **Max Drawdown : -6.57%**
- CAR / Max DD : 4.85
- Tracking Error: 9.03%



Data Training: 2015–2018  
Backtesting Period: 2019–2023

# Performance

## Compare to Benchmark

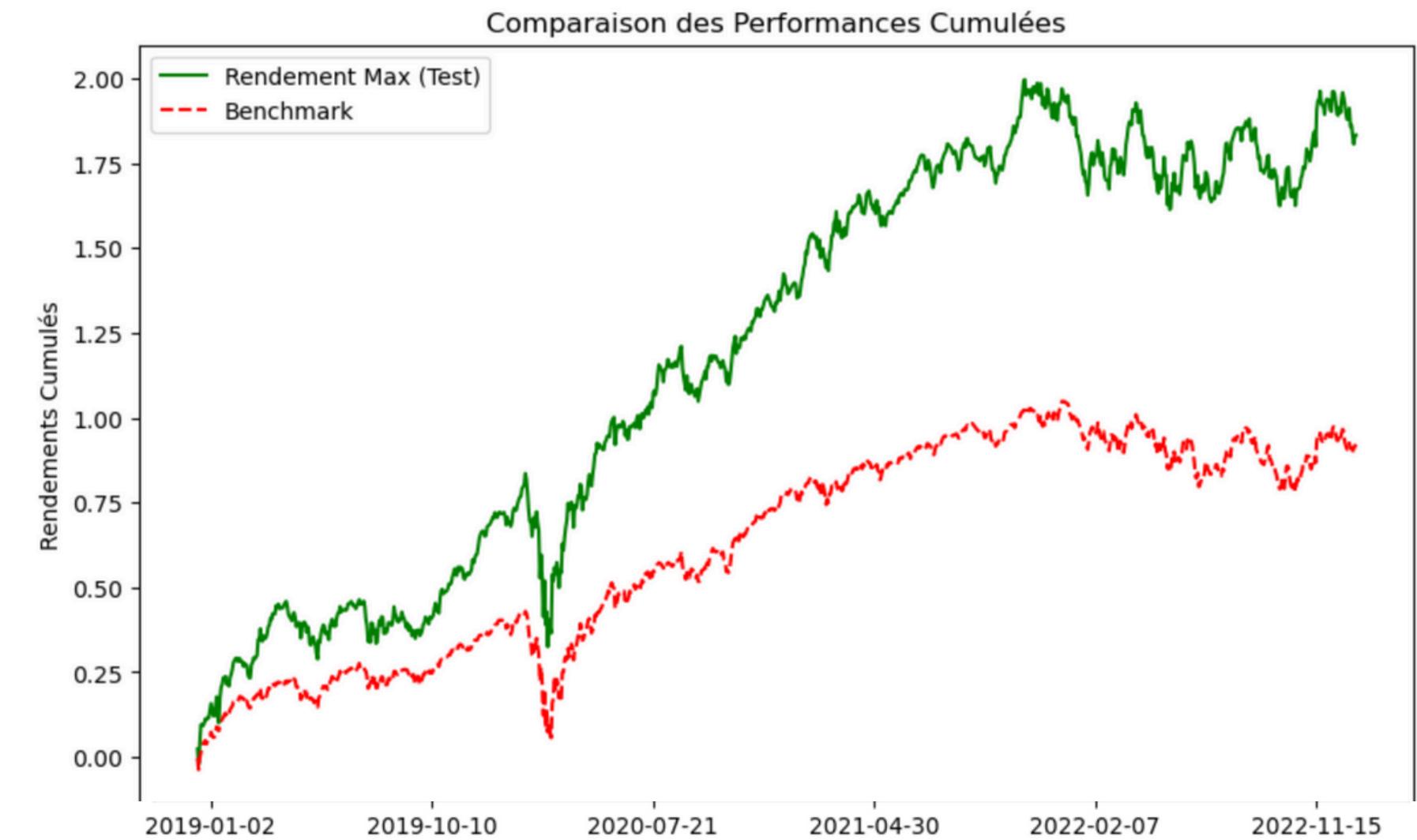
### SP500

Sortino Ratio : 2.13

Treynor Ratio : 0.0893

Information Ratio : 0.368

Portfolio Beta : 1.036



Data Training: 2015–2018

Backtesting Period: 2019–2023

# MARKET INSIGHT

## TRENDS & OPPORTUNITIES

**TRENDS**

**OPPORTUNITIES**

### TECHNOLOGY

Expansion of AI and digital infrastructure.  
Growth of SaaS platforms and 5G adoption.

### HEALTHCARE

Innovations in gene therapies and telemedicine.  
Rising demand due to aging populations.

### ENERGY

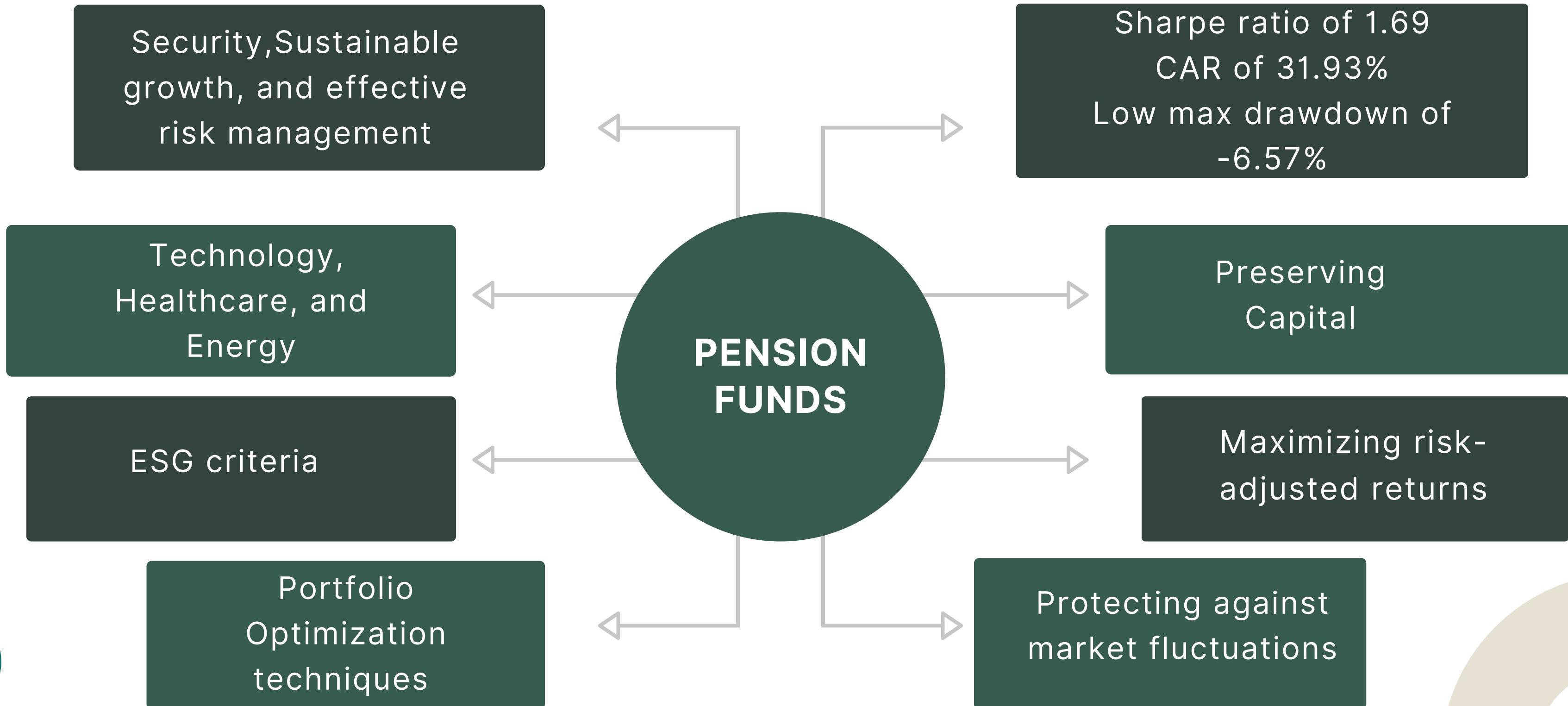
Transition to renewable energy sources.  
Advances in storage technology and hydrogen solutions.

Focus on emerging leaders in AI  
Cloud computing, and cybersecurity.

Capture growth in digital health  
Telemedicine, and gene therapy markets.

Harnessing growth in renewables  
Battery technology, and clean energy solutions.

# HOW DOES OUR STRATEGY MEET THE NEEDS OF PENSION FUNDS?





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# THANK YOU

FOR YOUR ATTENTION

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**December  
2024** 12