

iSphere v1.0.0

FinSphere^{ESG} Marketing notebook



Introducing the platform

BE IN CONTROL

- Design **your own ESG portfolio**.
- Choose the ESG (Environment/Social/Governance) **parameters within 479 fields from Refinitiv Environment** or upload **your own ESG environment**.
- **Filter** according to **your own criteria**.
- Using FINSPHERE methodologies, build a portfolio that will stand the test of time.

FINSPHERE PROPRIETARY METHODS

- **Low Volatility**: Proprietary FINVEX flagship methodology. Defensive methodology that captures the up moves of the market without losing as much during down moves.
- **High Volatility**: Ideal for structured products like Autocalls or to bet on a rising market.
- **Sector**: Proprietary Sector Rotation model.
- **Artificial Intelligence**: Let the machine find the most bullish sectors and invest on them.



Selections step by step



FROM A STOCK UNIVERSE...

- Largest 600 European countries (600 Market Cap EUR)

INTEGRATE YOUR CONSTRAINTS...

- Sustainable universe, defined by Refinitiv ESG Score filtered according to your constraints

DEFINE YOUR OWN ESG FILTERS...

- Within 479 Refinitiv ESG fields
- Build custom filters using our expertise

BUILD UPON FINSPHERE IP...

- Proprietary algorithms: High/Low Vol., Artificial Intelligence, Sector Filters.

To build your own **Sustainable Efficient Portfolio** ready to support your investments

Building an index step by step

1. Experiment with the filters

Our interface allows us to add custom filters to your user account in tight delays.

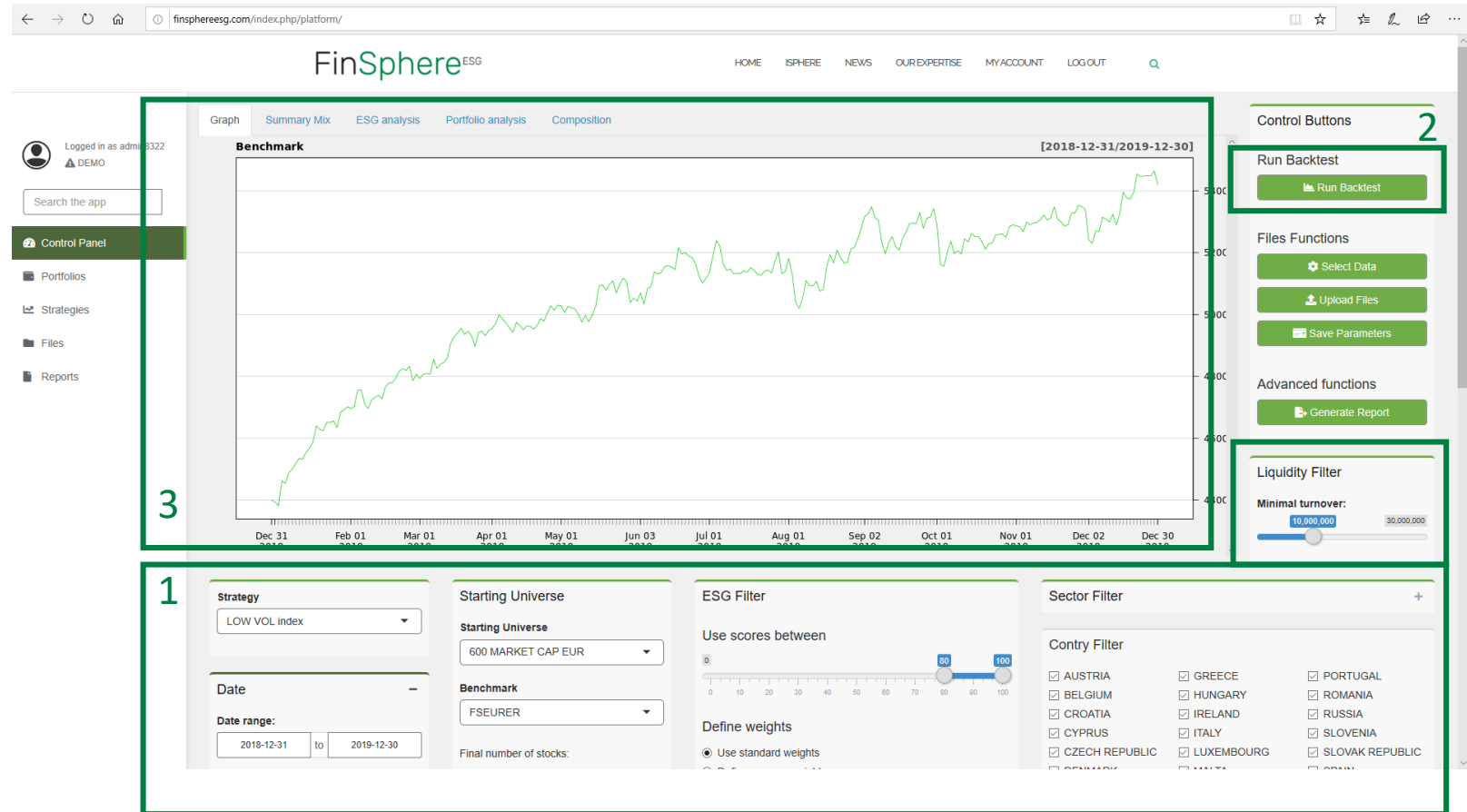
2. Run the backtest

According to your filters

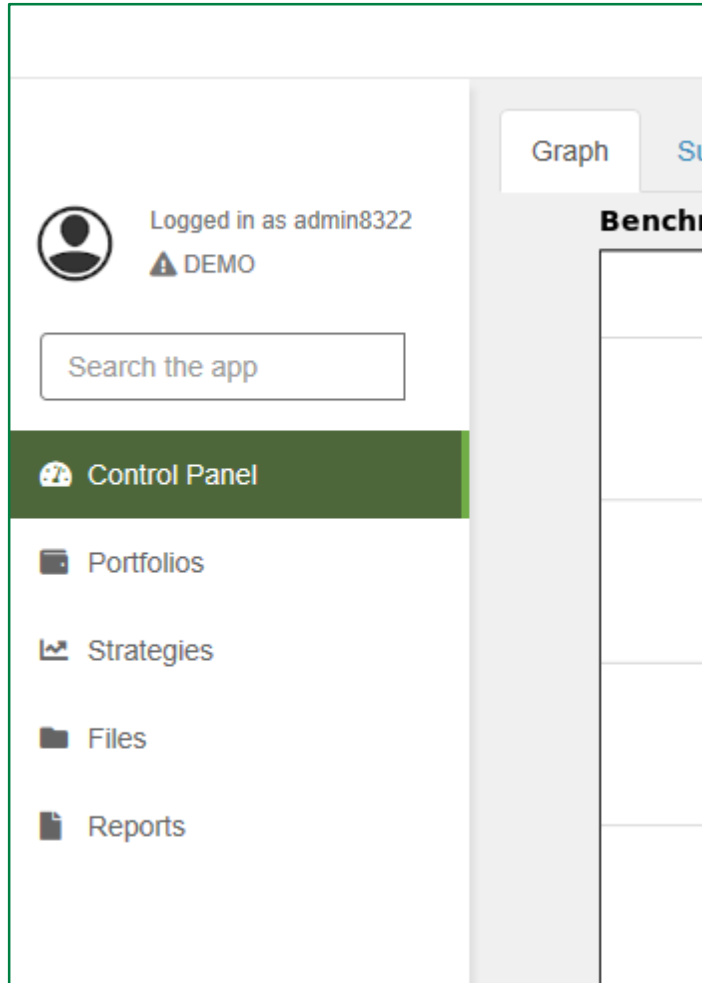
3. View the results

Depending of your subscription plan, you can have access to the complete portfolio and its historical composition.

Additional modules such as **ESG Report Generation** can be integrated.

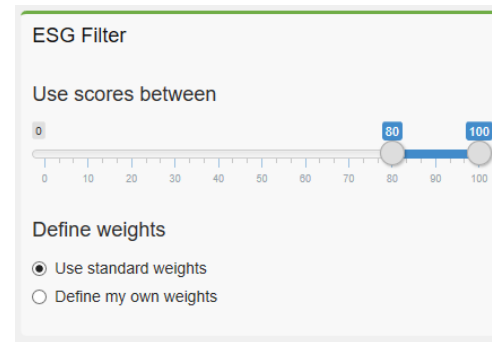


Interface | Control panel

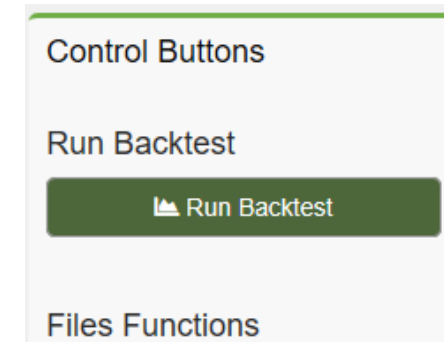


The **Control Panel** is your main communication tool with our algorithms. It allows you to interact with the system through parameters named in the different boxes of the interface.

Control Panel **Boxes** can be of two types types, as shown on the pictures below:



1. *Parameter Boxes*



2. *Action Box*

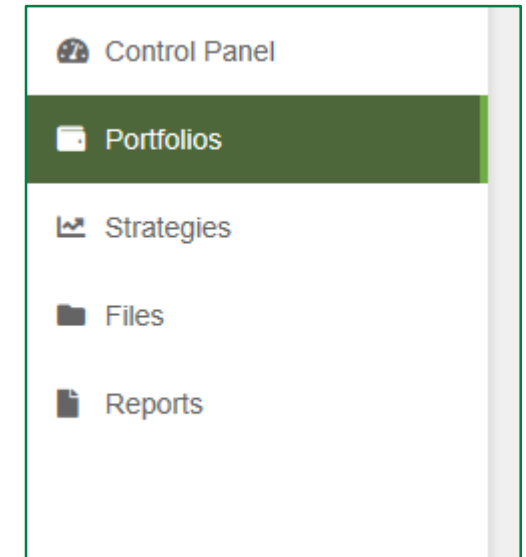
A rule of thumb is that there are multiple **Parameter Boxes** for one **Action Box**.

Interface | Files Panels

The **Portfolio Panel** is part of your **Files System**, similarly to **Strategies**, **Files** and **Reports** panels.

Those panels each contains a list of elements loaded in your **Private Secured Folder** which you can interact with using three standard functions:

- **Load** | load the selected data into your control panel
- **Download** | save a file on your computer
- **Delete** | Delete a file from your **Private Secured Folder**



Deleted files can not be restored. Please keep in mind that any deleted data can not be recovered. Our team does not have access to your folder.

The platform is constantly evolving. Therefore, the functionalities in progress are displayed in Coming Soon windows.

Analysing results | Results vs Benchmarks



Analysing results | Results vs Benchmarks

Graph Summary Mix ESG analysis Portfolio analysis Composition

Summary

	Strategy	Benchmark	Difference
Cumulative Return	26.9%	22.45%	4.46%
Annualized Return	26.09%	22.15%	3.93%
Annualized Std Dev	8.51%	11.35%	-2.84%
Annualized Sharpe (Rf=0%)	3.07	1.95	-
Annualized Alpha (Rf=0%)	14.17%	-	-
Beta	0.51	-	-
R-squared	0.46	-	-
Correlation	0.21	-	-

PERFORMANCE SUMMARY VS BENCHMARK

Display information relative to Strategy/Benchmark graph.
Provides elementary financial data for the comparison.

Values are limited to two decimals for understandability purposes. Raw values can be found in [Composition](#) section for **PRO** and **PREMIUM** users.

Largest Drawdowns

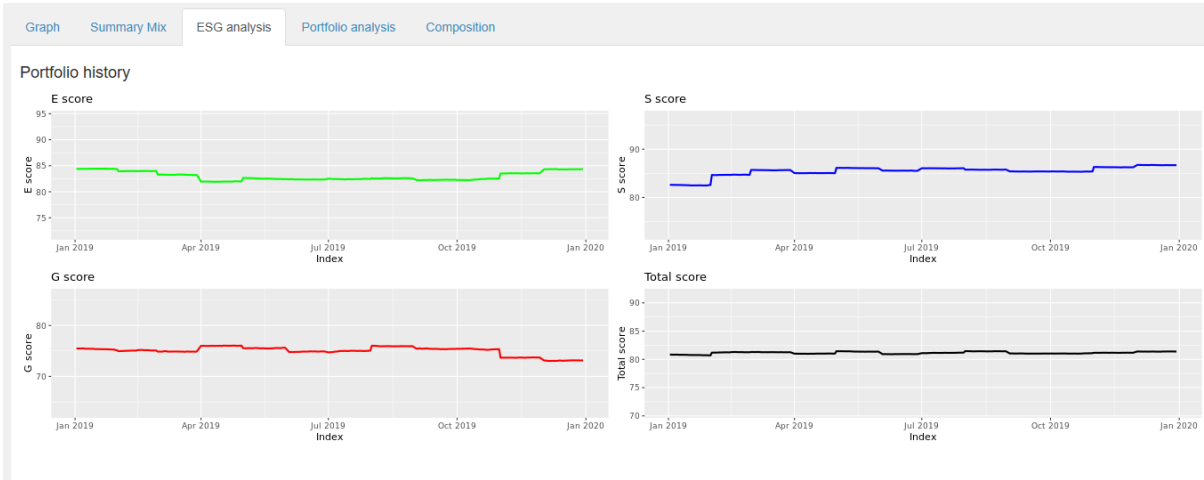
	From	Trough	To	Depth	Length	To Trough	Recovery
1	04 Jul 2019	06 Aug 2019	28 Aug 2019	-0.03	40.00	24.00	16.00
2	05 Sep 2019	10 Sep 2019	26 Sep 2019	-0.03	16.00	4.00	12.00
3	01 Oct 2019	03 Oct 2019	15 Oct 2019	-0.03	11.00	3.00	8.00
4	19 Nov 2019	03 Dec 2019	16 Dec 2019	-0.02	20.00	11.00	9.00

DRAWDOWNS SUMMARY

Show largest drawdowns for the users.

A custom module for [graphical representation](#) of historical drawdowns can be purchased.

Analysing results | Results vs Benchmarks



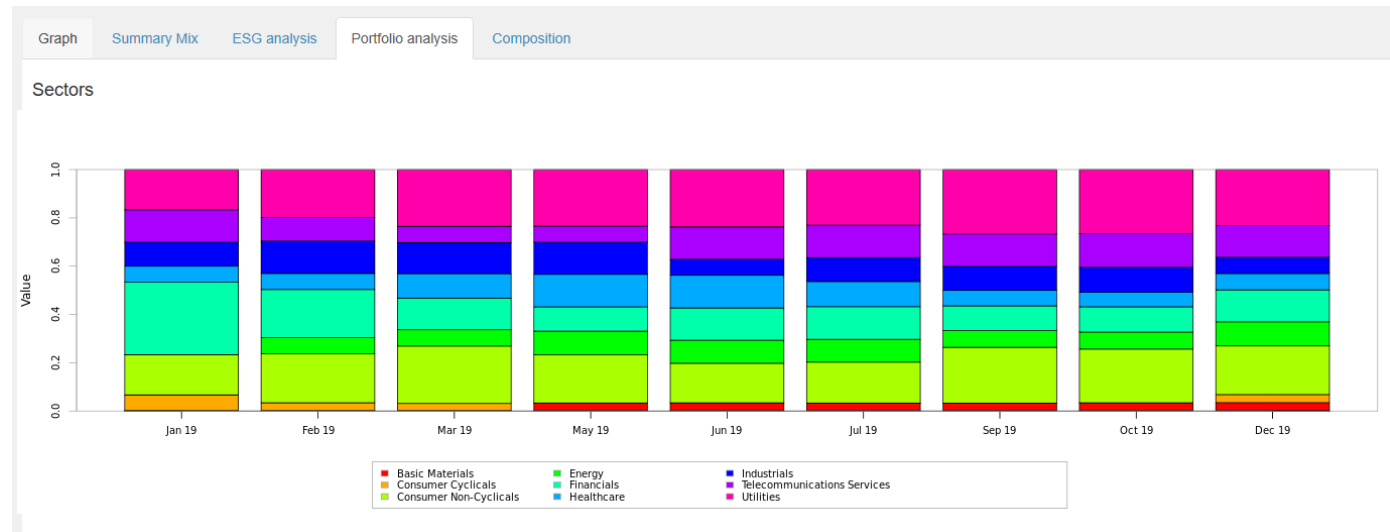
ESG ANALYSIS

Shows Economic, Social and Governance Scores historical data.

Raw data, Companies ESG rankings, Interactive plots and **ESG Report Generation** are all available in a separate package.

PORTFOLIO ANALYSIS

Display strategy per sector over time.



Going Further



FINSPHERE ESG TEAM

As we believe you are responsible, we are providing you the keys to the ESG-based investment.

We offer to each of our validated members a personalized support in order to set up the tailor-made solution that best suits their needs.

To send us your requests and exchange with our team of experts, please contact us at contact@finsphereESG.com

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