

DURAWEALTH

## Investing in a Fast Transforming World

Systematic Global Equity Strategies

© DW Transformative & Disruptive Innovation

March 2017



# Meeting future market needs thanks to Innovations

- We live in a **fast transforming world**
    - Since over 250 years, the 1<sup>st</sup>, 2<sup>nd</sup> and 3<sup>rd</sup> Industrial revolutions lead to the increase of life quality, saving of natural resources and wealth creation
    - Today, the global economy lives a structural transformation linked to the 4<sup>th</sup> Industrial revolution
- **Industrial Revolution 4.0** from WEF [Video Clip](#)

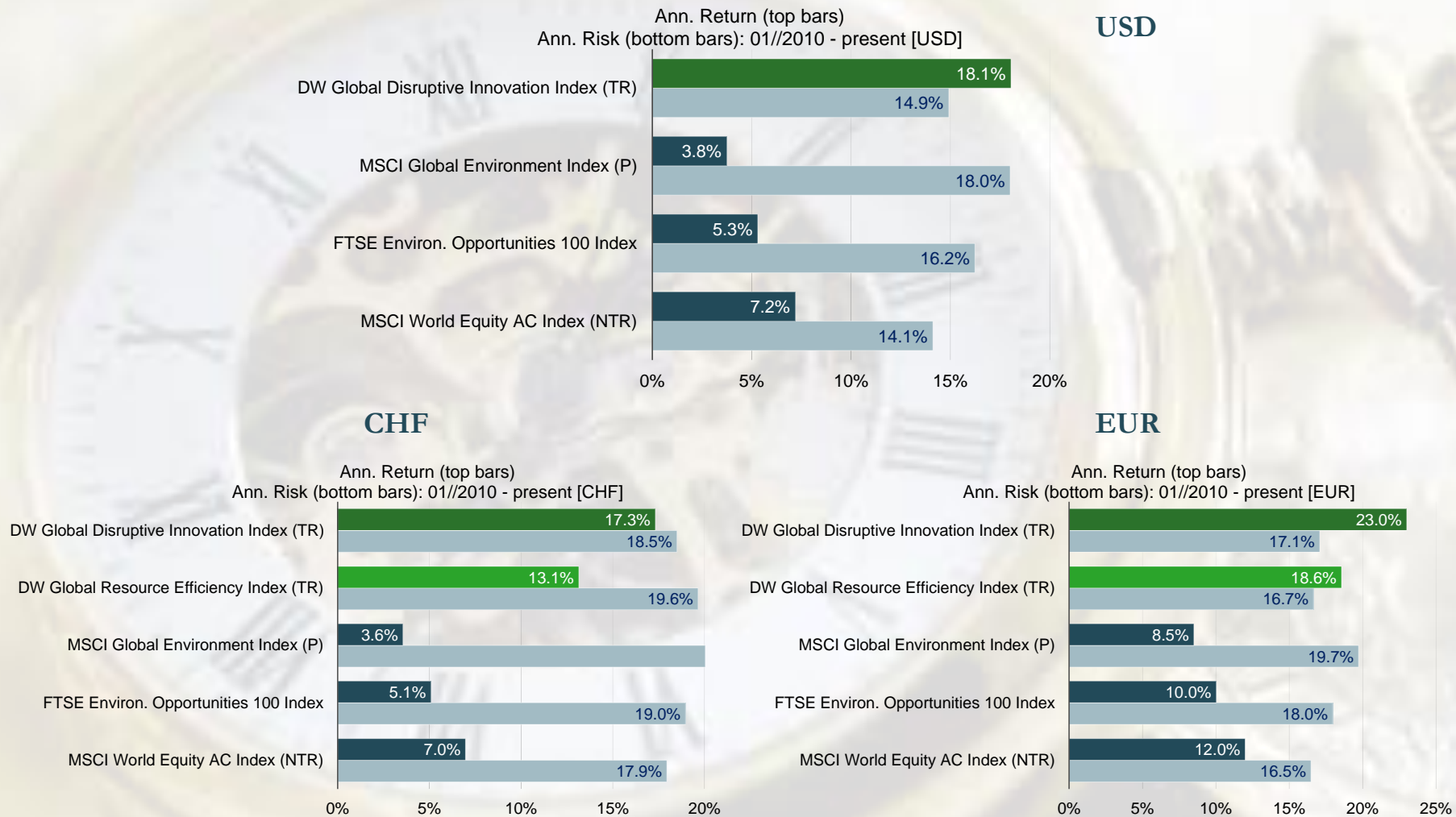
# Equity Tracker

## Why to invest in the **DW** Equity Tracker Certificate (AMC)

- It is a simple Investment Product, listed daily on SIX, with a fast implementation, modest fee and managed by a strong Lead Manager: **Bank Julius Baer**
- It uses **the technology skills** of the **DW** team to classify transformative technologies
- It replicates the actively managed © **DW** **Global Disruptive Innovation Index**
- It employs index methods developed in 2007, with **real track records**
- It replicates strategies that adds **alpha** in **bull** and **bear** markets
- It reflects long horizon **societal trends** with high market growth prospects of **> 8% p.a.**
- It acts as **portfolio diversifiers** in global portfolios

# Performance of the © DW Global Disruptive Innovation Index

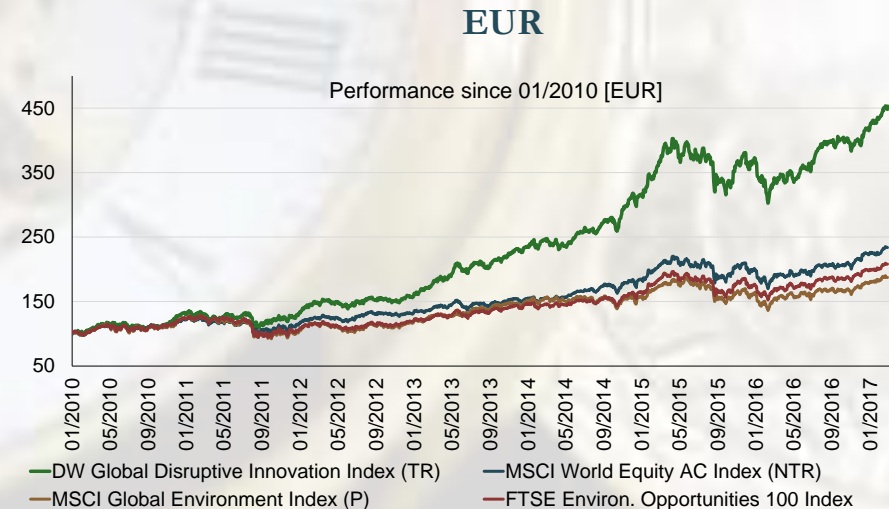
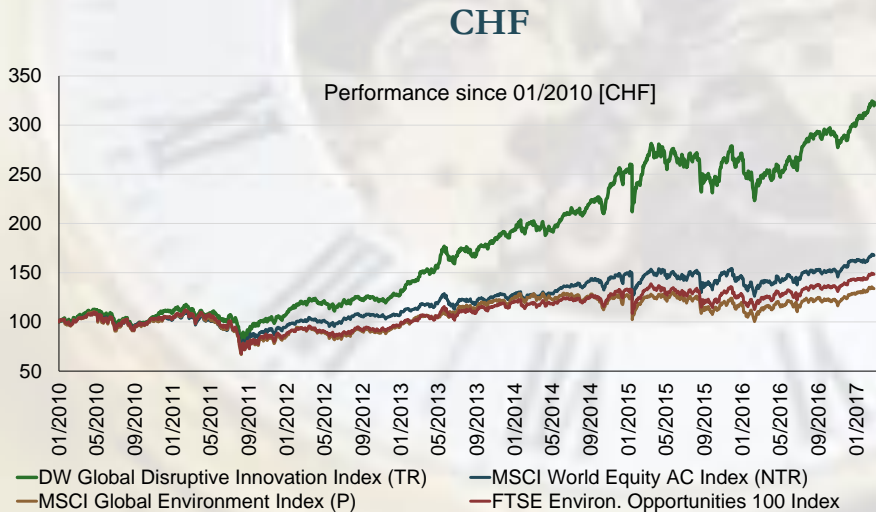
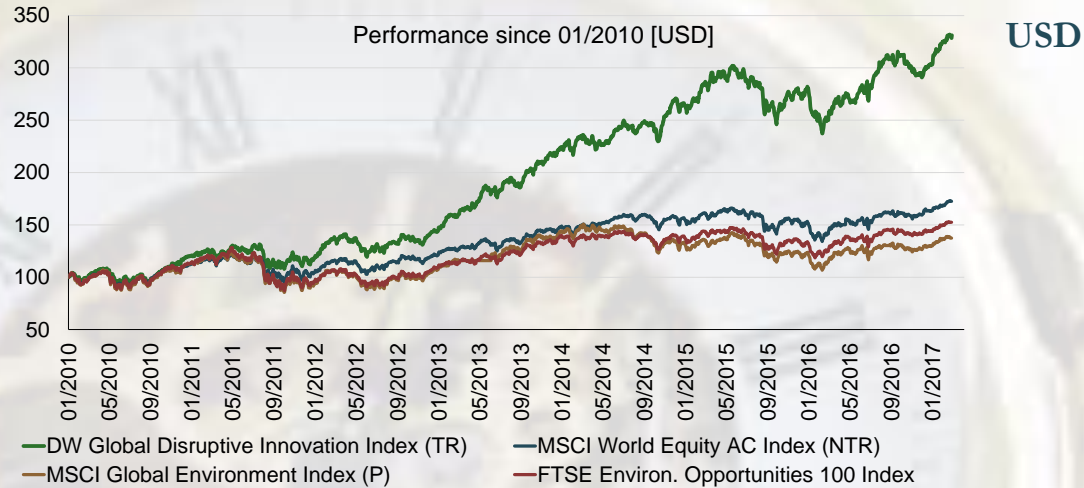
Longer Horizon → Greater Outperformance vs. MSCI World and Index Peers (since 2010)



Source: FIS, DuraWealth (daily data, rounded, as of 31.01.2017)

# Performance - Line charts

Longer Horizon → Greater Value vs. MSCI World and Index Peers (since 2010)

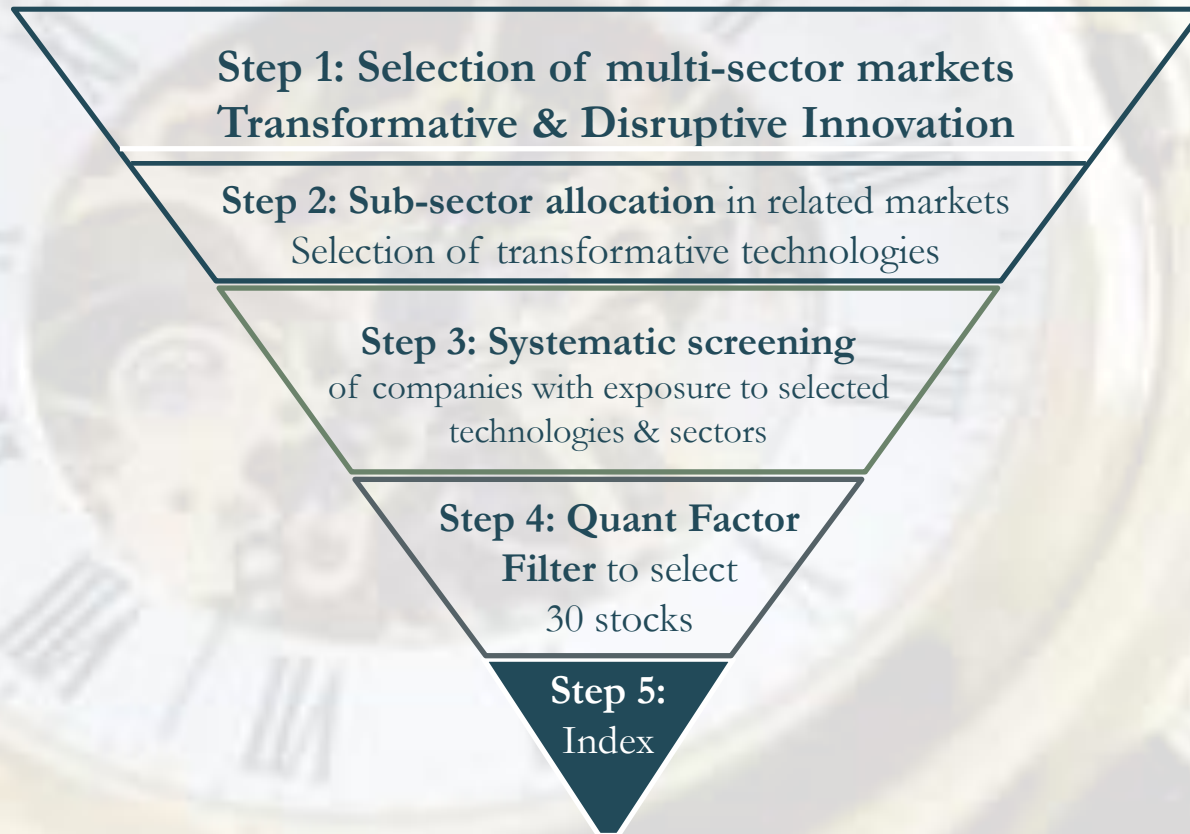


Source: FIS, DuraWealth (data as of 31.01.2017)

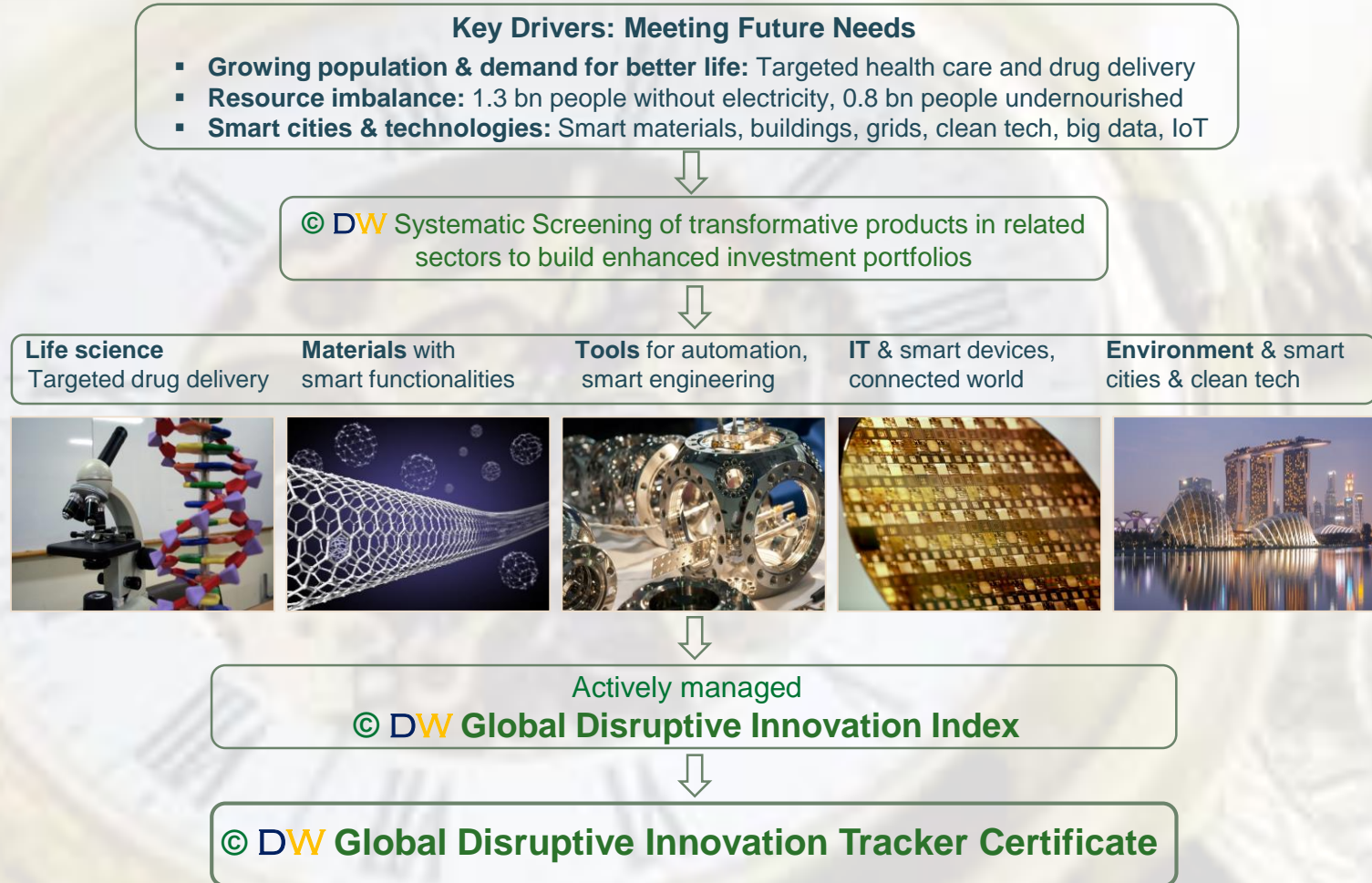
# © DW Global Disruptive Innovation Index

Extracting Value from Global Equities through Innovation and Technology Screening

## Systematic Investment Process



# Meeting Future Needs with DURAWEALTH equity indexes



Source: UN, OECD, McKinsey, DuraWealth

# © DW Systematic Screening of transformative products

## Extracting Value from Global Equities through Innovation and Technology Screening

Companies producing transformative technologies are included in the © DW Global Disruptive Innovation Certificate Portfolio

These technologies allow for saving of  $\pm 30\%$  in electricity, water, heating and natural resources

**⇒ Efficient Use of Resources ► Positive Societal Impact**

5 sectors → 20+ application areas (A1...) → 30+ transformative technologies → 55+ companies



Source: IEA, OECD, IoT Analytics, industry data

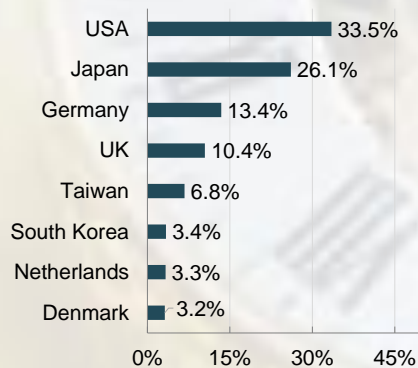


# DW Global Disruptive Innovation Tracker (AMC) - Summary

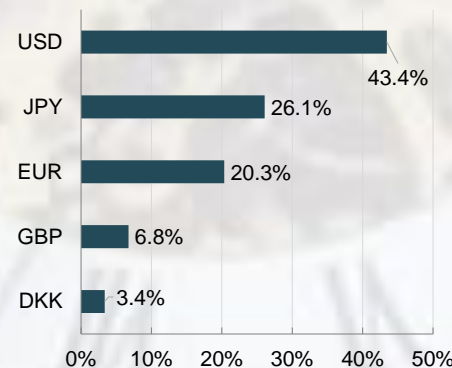
- The **DW Global Disruptive Innovation Index** tracks performance of 30 listed stocks, with established quantitative methods since 2007. The Index is focused on firms operating in the areas of **transformative technologies**, regrouped in five sectors: life sciences, tools, materials, environment and IT
- This Index weighting is UCITS-compliant, reviewed quarterly, rebalanced twice a year. The Tracker replicates the Index by direct investing in the thirty selected companies
- **An achieved outperformance over**
  - Key index peers incl. MSCI, S&P, SGI Indexes
  - Key asset classes incl. MSCI World Equity, Bloomberg Commodity, HFRX Hedge Funds, S&P Private Equity
  - The Index is calculated since 07/2013



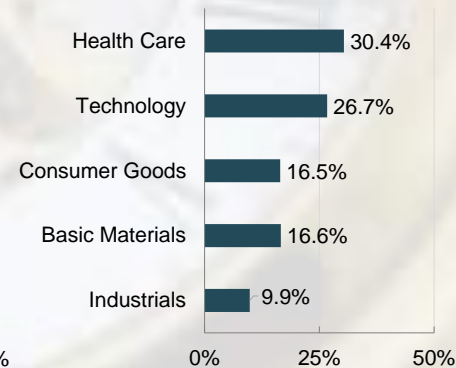
Country allocation



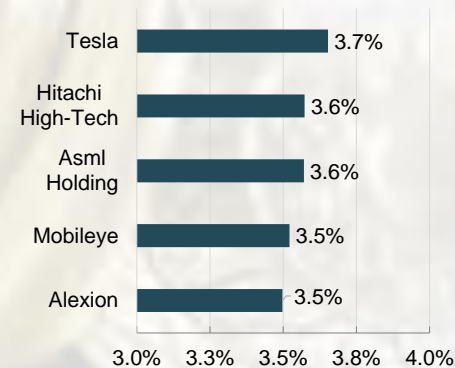
Currency allocation



Sector (ICB) allocation



Stock selection top 5



Source: FIS (USD, as of 30.12.2016), DuraWealth

# Team

**Miroslav Durana**, Partner, Investor Relations & Wealth Management

- 2005-2013: *Head of index development* at Credit Suisse
- 1997-2005: *Senior portfolio manager & Research analyst* at LODH, UBP and a pension fund, managed portfolios of over CHF 1 bn in assets
- MSc., PhD in Physics (ETH Zurich, Lausanne), MBA (HEC Lausanne)



**Wayne Cawood**, Partner, Chief Technology Officer (CTO) & Internal Controlling

- 1995-2016: *Senior business consultant & IT manager* at WCT Consulting, Orange Communications SA (Suisse) and a South African electricity company
- M.Com. in Business Management (University of Johannesburg)



**Jean de Skowronski**, Partner, Investor Relations & Wealth Management

- 2013-2015: *UHNWI coverage* at Credit Suisse
- 2009-2013: *Head Swiss Financial Institutions and Public Sector* at BNP Paribas
- 1988-2008: *Head DCM Origination* at CSFB & Credit Suisse
- Master in Law (University of Fribourg), Attorney-at-Law (Geneva bar), MBA (INSEAD)



**Pierre Montezin**, Partner, Risk Management & Compliance

- 2013-today: *Risk Manager* at Osiris
- 1990-2007: *Senior portfolio & fund manager* and *broker* at various asset management companies incl. EIM, Swiss Capital Alternative Investments, MAN Investments and Société Générale
- Master of Business Law (Université de Paris II), Master of Economy and Finance (SciencesPo Paris)



with a team of investment professionals from **S&P Dow Jones, Julius Baer, LLB AG** and PwC AG

# Company's Background

**DURAWEALTH** is a pioneer in Active Systematic Equity Investing

⇒ We do systematic investing since 2007

- Dr. Durana et al. managed the 1<sup>st</sup> alternative energy index (DAXglobal®) for **Deutsche Börse** and the 1<sup>st</sup> resource efficiency and frontier markets indexes in cooperation with **S&P Dow Jones** (AuM of over **CHF 2 bn** – 2007-2013)
- Managing the © **DW Global Resource Efficiency Index** (Bloomberg Ticker: DWREUTR Index) in cooperation with S&P Dow Jones and the © **DW Global Disruptive Innovation Index**<sup>1</sup> (2013 onwards)

<sup>1</sup> Note: before named © **DW Global Equity Innovation Index** (until June 30, 2016)

# Who is DURAWEALTH

**DURAWEALTH** is a **pioneer** in Active Systematic Equity Investing

- **DURAWEALTH** is a licensed asset management company founded in 2014, supervised by the Financial Market Authority (FMA) in Liechtenstein, and is a pioneer in **Responsible Investing** and listed **Equity Trackers** with positive societal impacts
- **DURAWEALTH** cooperates with **S&P Dow Jones, Bank Julius Baer, LLB AG**

# The **DW** Global Disruptive Innovation Tracker to be listed

Launching the Julius Baer Actively Managed Certificate (AMC) on the © **DW** Global Disruptive Innovation Index (Equity Strategy)

- This Certificate is to be listed and daily priced on the Swiss Stock Exchange (SIX) under ISIN number **CH0328482945** soon
- The Lead Manager is Bank **Julius Baer** ► [www.juliusbaer.com](http://www.juliusbaer.com)

# Incorporation data

- **DURAWEALTH** Ltd. is an asset management company in Schaan (FL), supervised by the FMA
- Main office: Fanalwegle 1, FL-9494 Schaan, Contact: [info@durawealth.com](mailto:info@durawealth.com)
- Website: [www.durawealth.com](http://www.durawealth.com)

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