

# Optimum Moderate

## FACTSHEET

Q2 | 2024

### Key Features

<b>Launch date:</b>	17/05/2019
<b>Base Currency:</b>	EUR
<b>Minimum Investment:</b>	€250,000
<b>Risk Profile:</b>	Medium Risk
<b>Objective:</b>	Moderate Capital Appreciation
<b>Account Type:</b>	Discretionary Segregated Account

### Summary Investment Objective

The investment objective of this discretionary portfolio is to provide moderate capital appreciation through a diversified multi-asset portfolio. This strategy is designed for investors who have a medium risk appetite and are prepared to accept a moderate level of portfolio volatility.

### Investment Team

**John Mullane,**  
Chief Investment Officer

**Leonardo Mazza,**  
Head of Cross Asset Strategy and Fund Manager

**Ruan Moller,**  
Portfolio Construction Analyst

### Investment Approach

Our approach is a combination of a 'topdown' macro-overlay combined with bottom-up security selection. The investment team allocate assets across regions, sectors and styles with the aim of providing investors with what it believes is the optimum portfolio for the prevailing macro environment.

### Contact

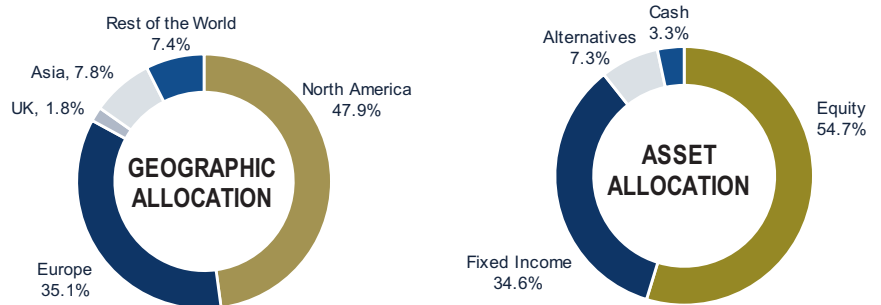
email: [discretionarymanagement@cantor.com](mailto:discretionarymanagement@cantor.com)

As the strategy invests in underlying funds, the geographic exposure is calculated on a look-through basis and is therefore indicative in nature. Weightings in regional breakdown are indicative only and may change subject to the discretion of the Manager/underlying Fund Manager. There is no guarantee that the fund will meet its objective.

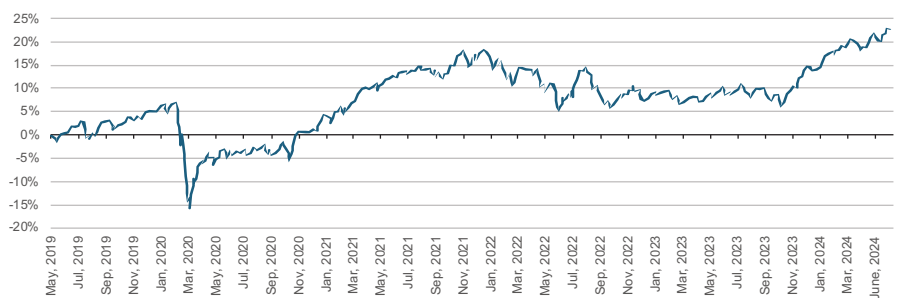
## Commentary

The second quarter of 2024 was a positive quarter for Global Equities (+2.93%), especially for the Technology sector (+13.01%) in the USA and the Healthcare sector (+7.10%) in Europe. Global Bonds were marginally negative (-0.26%) and the Euro lost 0.71% versus the US Dollar.

### FUND ALLOCATIONS



### PERFORMANCE SINCE INCEPTION



Source: Cantor Fitzgerald Ireland Ltd as of 30/06/24

### PERIODIC RETURNS\*

1 Month	3 Months	6 Months	YTD	Since Inception p.a.
2.22%	1.41%	7.08%	7.08%	4.08%

### CALENDAR YEAR RETURNS\*

2023	2022	2021	2020	2019
7.00%	-9.57%	16.29%	-3.08%	4.95%

\*Source: Graph provided by Bloomberg based on Cantor Fitzgerald historical performance figures. These figures are based on the inception period of the strategy to the latest available data period. These figures relate to the performance of the model strategy. Your actual portfolio performance may differ from the figures quoted.

## Top 10 Holdings

	WEIGHT
ISHARES WORLD ETF	13.90%
IRELAND GOVERNMENT BOND 0.2% 15/05/2027	8.25%
JPMORGAN GLOBAL RESEARCH ENHANCED EQUITY ETF	7.75%
VANGUARD TOTAL WORLD STOCK ETF	6.74%
IRELAND GOVERNMENT BOND 1.0% 15/05/2026	4.88%
ISHARES GLOBAL AGGREGATE BOND ETF	4.42%
ISHARES WORLD SOCIALLY RESPONSIBLE INVESTMENT ETF	4.34%
SPDR 10+ YR GOVERNMENT BOND ETF	4.33%
VANGUARD TOTAL WORLD BOND ETF	4.01%
ISHARES US QUALITY FACTOR ETF	3.66%

## Holding Update - JPMorgan Global Research Enhanced Equity ETF

The strategy follows a fundamental, bottom-up stock selection process and this combined with disciplined portfolio construction approach leads to a diversified portfolio. This ETF aims to achieve a long-term return in excess of the MSCI World Index by actively investing in a portfolio of global companies. The strategy follows a fundamental, bottom-up stock selection process leading to a diversified portfolio that focuses on disciplined, risk-controlled portfolio construction. It implements a screening process with minimum investment thresholds on companies with positive ESG characteristics. This ETF has a 5Y alpha, sharpe ratio and information ratio of 1.18, 0.71 and 1.78 respectively, with a tracking error of 0.66 versus the MSCI World Index.



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WARNING: Your investment may be impacted by periods of market volatility.

WARNING: Past performance should not be taken as an indication or guarantee of future performance; neither should simulated performance. The value of securities may be subject to exchange rate fluctuation that may have a positive or adverse effect on the price or income of such securities.

WARNING: The value of your investment may go down as well as up.

WARNING: You could lose some or all of the money you invest.



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