



Resonanz Capital GmbH

Ensemble Project

August 2020

RESONANZ
CAPITAL

Resonanz Capital

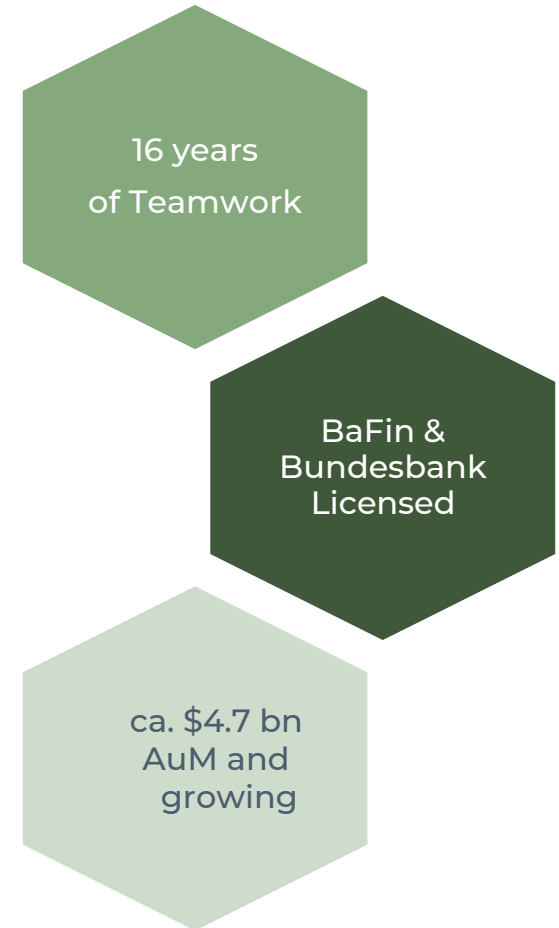
Company Profile

Key Characteristics

- ▶ Integrated solutions for hedge fund investments
- ▶ One of the most experienced teams in the DACH region
- ▶ Focus exclusively on a sophisticated, institutional client base, offering tailored portfolios or FoHF products

Our Values

- ▶ Long-term, strategic partnerships with investors, business partners, and colleagues, all the while ensuring alignment of interests
- ▶ Evidence- and data-based investment culture
- ▶ Targeted application of innovative technologies



Our Services

Long-term Experience and Focus on Core Competencies

Hedge Fund Portfolios

- Enabling most efficient access to active portfolio management
- Prioritizing high-alpha generation, low systematic exposures, consistency, and capital protection
- Focusing on best-in-class managers in a concentrated portfolio, while ensuring quantitative and qualitative diversification
- Complementary strategies from three distinct styles: Convergence, Value, and Divergence, leading to a robust, all-weather portfolio

Hedge Fund Advisory

- Sophisticated portfolio concepts without quality compromises
- Assistance in manager sourcing and selection, portfolio construction, and risk management
- Maximising diversification across a variety of dimensions, while keeping the number of target managers at optimal levels
- Close and active interaction with selected managers, ensuring adherence to mandate spirit and risk guidelines

Team Bios



VINCENT WEBER, CFA
Managing Partner, CEO

Specialist for institutional advisory, hedge fund analysis and direct systematic strategies.

Previous position as a Managing Director, Head of Absolute Return at Prime Capital AG; prior to that held various positions at Feri, Natixis and WestLB.

M.A. in Finance and Economics from Imperial College London & Goethe University Frankfurt



ILIJAN ILIEV, CFA
Managing Partner, COO

Specialist for institutional advisory, hedge fund analysis and investment infrastructure.

Previous position as an Investment Director at Prime Capital AG and prior to that as an Investment Analyst at Allianz Global Investors.

M.A. in Finance and Accounting from Goethe University Frankfurt.



IVO ZONEV, CFA
Managing Partner, CIO

Specialist for hedge fund analysis, portfolio construction and macroeconomic research.

Previous position as a Managing Director, Head of Research at Prime Capital AG and prior to that as a Portfolio Manager at Feri Institutional Advisors GmbH.

M.A. in Finance and Economics from Goethe University Frankfurt.

Why Resonanz Capital?

Impactful Concepts for Complex Portfolios



Expertise

Experienced investment team with a deep understanding of the broad range of investment strategies



Focus

Development of strategic partnerships and concentration on core competences



Innovation

Targeted adoption of new technologies for transparency, competitiveness and scalability purposes

Ensemble Project: Overview

A digital tool for analysis of hedge funds

Key Features

- ▶ A digital access to the investment advisory services by Resonanz Capital
- ▶ Access to in-house developed models for hedge fund analysis
- ▶ Custom peer grouping of funds
- ▶ Fund replication
- ▶ Integration of qualitative research and due diligence
- ▶ Portfolio analytics
- ▶ Enhanced charting and visualisations
- ▶ Document Depository
- ▶ Custom reporting

Technical Overview

- ▶ Python based implementation
- ▶ Back-End: fully cloud-based in MS Azure
- ▶ Integration with internal and external databases:
 - ▶ Financial markets data
 - ▶ Hedge fund data
 - ▶ Fund admin and custody data
 - ▶ CRM
 - ▶ DMS
 - ▶ Etc.
- ▶ Enhanced security and access control

Ensemble Project and CIDI

First release is done, second release planned for Q3 2021

- ▶ The project is very high priority for our company
- ▶ Long pipeline with additional features and modules guarantees further development and maintenance work over the next years
- ▶ We are looking to enhance the current team of developers by 2-4 more people
- ▶ We hope that we can accomplish that by leveraging our partnership with CIDI

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