

Diogenes

Systematic, Diversified, Robust

Company and program overview

January 2026



Company overview

Finbou AG is a Swiss investment advisor, established in 2014, specializing in alternative investments with a strong focus on algorithmic trading across multiple asset classes. Our expertise lies in the in-house development of proprietary trading strategies, supported by rigorous risk assessment and complemented by the sourcing of outstanding investment managers. This combination enables us to deliver institutional-grade investment solutions tailored to the needs of a select group of clients.

Team

- Gianluca Carolo - Investment Advisor & Partner
- Bernhard Stremayr - Risk Manager & Partner

Total AuM: ~\$20 million



Currency – Systematic Strategy
Best Performing Fund in 2023 and over 2 and 3 Years
Finbou Thales
(Finbou AG)



Strategy overview

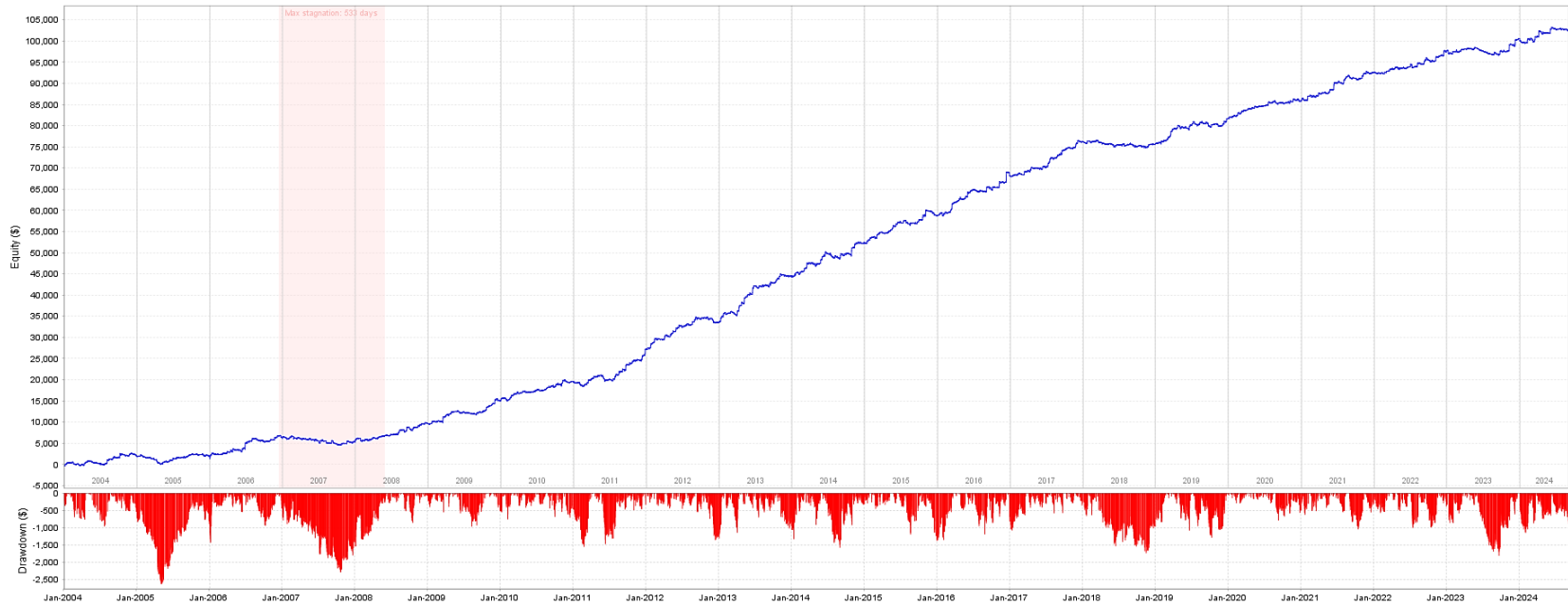
Diogenes provides exposure to a fully systematic, proprietary multi-strategy framework. The portfolio combines complementary algorithmic approaches designed to capture persistent inefficiencies across highly liquid global markets. One set of strategies targets momentum opportunities in major currency pairs, while another focuses on breakout dynamics in gold. Additional systematic signals, including short-term seasonal patterns, are applied to enhance overall diversification. Investors can allocate through our partner broker or via custom structures.

CAGR:	27.50%*
Maximum drawdown:	-16.67%*
Trade duration:	7h on average*
Investment universe:	FX and gold (XAUUSD)
Investment options:	Different structures
Estimated capacity:	\$200 million
Date of inception:	06.09.2024
Return since inception:	11.80%

Live tracking of Diogenes (ticker IJS) net of fees: [Diogenes](#)

*** The stats are derived from the 20-year backtest shown on the following page applying a monthly value at risk of 6.5% and presented net of fees.**

Diogenes 20-year backtest*



*** Performance figures are based on a fixed risk per trade (no compounding) to prevent inflated results.**

Diogenes live results*

Performance After Fees (Performance Fee: 20.0%, Management + Platform Fees: 1.2%)



* The stats are net of fees and reflect a monthly value at risk of 6.5 %.



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