

Finbou Multi-Strategy

Uncorrelated Trading Models

Company and program overview

October 2024



Company overview

- Finbou AG is a registered Swiss investment advisory boutique headquartered in Thalwil, specializing in alternative investments with particular emphasis on foreign exchange (FX). The firm is renowned for the inception of the award-winning Thales strategy.
- In May 2024, the Finbou Multi-Strategy (FMS) was launched. This innovative investment product is distinguished by its robust diversification and lack of correlation to equities, commodities, and cryptocurrencies. The FMS employs a range of methodologies to capitalize on market inefficiencies, including momentum, trend analysis, mean reversion, and correlations. FMS investors can purchase the Luxembourg-issued certificate via different Swiss and European banks. For detailed information, please consult the separate term sheet.
- **Current AuM: ~\$30 million**



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



Team

Gianluca Carolo - Investment Advisor & Partner

- Gianluca is a certified investment advisor IAF enlisted in the RegFix register. He has worked for several years in IT with different banks and insurance companies. His interest in the forex market and algorithmic trading sparked in 2004. In September 2014, he founded Finbou AG (formerly Prediction GmbH) to build a stable trading infrastructure for news trading, accounting for all regulatory requirements.

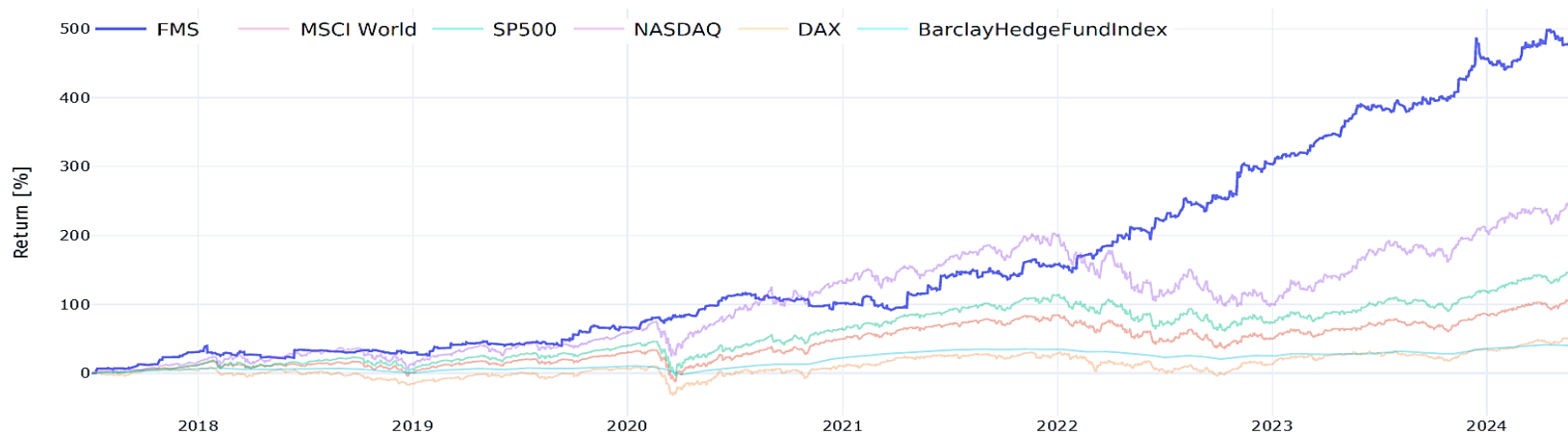
Bernhard Stremayr - Risk Manager & Partner

- Bernhard is a partner of the company since 2023 and mainly supervises risk management and trading. He has actively invested in equities and funds since the turn of the millennium and develops algorithmic trading strategies since 2015. He has been a fundamental aid on a project basis even before joining the team. His main areas of expertise are the development and sourcing of new strategies along with risk-managing the company portfolio.

Thales Research - Financial Research Company

- Thales Research, a team of four, generates the signals for the Thales strategy and supports the trading team behind it. The strategy, developed by Aatu Kokkila, has been actively traded in its current form since 2015. His core team includes a junior trader, an analyst, and an administrative role.

FMS performance simulation net of fees*



Strategy AuM	< \$1 million
Max. drawdown	-13.27 %
Sharpe ratio	1.75
No. of trades	N/A
Average trade duration	about 10 hours
Estimated capacity	approx. \$500 million

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
2017	-	-	-	-	-	-	6.83	-1.03	6.52	5.98	3.47	5.97	30.89
2018	-2.30	-0.61	0.08	-2.36	-0.04	7.75	-0.67	-0.70	0.15	0.99	-3.79	0.91	-1.02
2019	2.34	3.41	3.32	2.31	-2.15	0.72	2.31	-3.04	5.62	11.95	-1.02	0.45	28.58
2020	6.15	-0.51	3.55	4.11	4.39	7.36	0.52	-2.00	-0.84	-0.45	-4.07	1.65	21.01
2021	-1.20	-0.07	-2.45	9.75	5.53	6.87	2.40	0.20	-2.41	1.65	6.43	-1.02	27.81
2022	-1.48	6.84	5.07	5.39	2.13	4.98	4.63	2.04	3.22	1.41	9.89	1.97	56.49
2023	2.94	1.11	6.08	2.48	6.48	0.46	1.18	-0.35	1.12	0.96	5.43	4.96	37.89
2024	-2.94	4.21	2.49	2.46	-1.62	-	-	-	-	-	-	-	4.49
Total													480.85

* The performance stats reflect a risk setup applying value at risk 95 % / month = 9 % (post risk engine).

FMS performance net of fees*



* Net performance of the FMS certificate. To monitor performance on Euwax click on the ISIN: [DE000A4AF7A9](#).

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