

Awards

- **2015**
AI Awards
Miglior Fondo Equity Europa
Rivista AI International- Dicembre 2015
Comparto Dynamic Equity- Performance YoY 2015
www.acquisition-intl.com/hedge-fund-awards

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HEDGE *fund*

Best UCITS IV Collective Investment Scheme - Luxembourg
& Best European Equities Fund: Finlabo Dynamic Equity



Finlabo is a Luxembourg Ucit IV Sicav, offering a set of long short equity funds focused on different geographic areas. Its flagship fund, Finlabo Dynamic Equity, has been one of the best performing fund in the European Long/short Equity category since its inception in 2006. We spoke to Alessandro Guzzini, Co-founder and CEO at Finlabo SIM, investment manager of the fund, to find out how they consistently provide returns in spite of market conditions.



The key success factor of our firm is the technological platform that we've built in more than 10 years of research in financial markets, that allows us to consistently achieve positive results, through a highly active portfolio management and a non-discretionary quantitative approach.

Our investment strategy is supported by an extensive level of analysis and research and by a strong risk management framework. The stock selection is supported by a proprietary stock picking model that evaluates about 2,000 stocks daily based on fundamental and technical variables such as valuation multiples, earning momentum, price momentum, etc.

Typically, we go long on stocks that are fundamentally undervalued which we believe will bring a positive momentum in terms of price. At the same time, we dynamically hedge the equity portfolio through futures and options. The net exposure of the fund varies depending on the signals of our trend following model, so the fund is net long during bullish trends while maintains a low level of net exposure during bear markets.

This approach has allowed us to generate an average annual return of 6.5% in almost 10 years of activity, outperforming both equity market and hedge funds indices by a very large amount, while maintaining a much lower volatility.

In terms of clients, we are mainly targeting institutional investors who are willing to improve the risk/reward ratio of their portfolio by investing in alpha generating funds. Currently, our customer portfolio covers banks, foundations, asset management firms, pension funds and family offices, with activities in UK, Italy, Luxembourg, Switzerland and other European locations.

Looking towards 2016 and beyond, we are very optimistic about the future of our business. An increasing part of our assets under management comes from international clients and we are planning to expand our international presence by appointing distribution partners in the most important European investment centers. On the whole, we believe the post-crisis period is bringing interesting opportunities for the European equity markets and we want to exploit the "new normal" scenario by providing a constant source of alpha to our clients.

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- **2015**

Wealth & Finance International Awards
Miglior Fund Manager 2015

Rivista Wealth & Finance International –Gennaio 2016

Comparto Dynamic Equity-Performance 12 Mesi

www.wealthandfinance-intl.com



Wealth & Finance International | January 2016

www.wealthandfinance-intl.com

Hedge Fund Manager of the Year - Italy

Finlabo Investments Sicav is a Luxembourg UCITS IV collective investment scheme, offering a set of alpha generation-focused alternative investment strategies. The flagship fund of Finlabo, the Finlabo Dynamic Equity, has been one of the best performing funds in the Long/Short Equity category. We spoke to Alessandro Guzzini, CEO of Finlabo, to find out why they are a unique player in the hedge fund industry.

The crucial factors that differentiate us from our peers are experience, performance and methods. In terms of experience, Finlabo was one of the first firms in Europe to launch a long/short equity strategy in a UCIT format in 2006 and therefore the track-record of our fund is longer than most of our competitors. Moreover, our investment team, composed of myself, Anselmo Palotta and Maurizio Scaglioni, has more than 50 years of cumulative experience on investments management.

From a performance point of view, our results have been outstanding. Our flagship fund, the Finlabo Dynamic Equity, has systematically outperformed equity markets and hedge fund indexes with an approximate return of 7% per year and moderate volatility levels of about 5%. The fund invests in a selected portfolio of European equities while hedging dynamically market risks by selling short benchmark index futures.

Our investment strategy relies on the quantitative models and software we have developed in-house through advance research competences. Our stock-picking model evaluates about 2,000 stocks daily based on fundamental and technical variables such as valuation multiples, earnings momentum, price momentum, etc. At the same time, our trend following model assists the dynamic hedge decisions within a strong risk-management framework.

In the last years, high volatility in equity markets and unstable macroeconomic conditions have represented an important challenge for our industry. However, our non-discretionary quantitative approach has proved to be able to generate interesting returns in despite of market conditions. In this sense, we have been responsive to market circumstances and we have kept our alpha generation targets.

Having this in mind, we keep an optimistic vision of our business future. An increasing part of our current assets under management now corresponds to international investors and consequently, we are planning to continue to expand our international presence through distribution partners in the most important European financial centres. Our recognition in the industry has increased significantly thanks to our performance, so we want to continue to walk through this path by keeping our alpha-generation commitment.

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Finlabo Dynamic Equity vs. Market Benchmark (Eurostoxx50)



- **2013**

Morningstar Ranking

Primo nella classifica Long-Short Equity Europa in Euro

Comparto Dynamic Equity: Performance YoY 2013

www.morningstar.com

- **2011**

Mondo Hedge Awards

Miglior fondo nella categoria Long Short Equity Europa

Comparto Dynamic Equity: Performance YoY 2010

www.mondoalternative.com