

intalcon alpha for
impact

ALPHA FOR IMPACT

OUTPERFORMANCE FOR REAL SUSTAINABILITY

STILL A LONG WAY TO GO



Source: Own Calculation. United Nations. Sustainable Development Goals Report. EU-27 Progress towards the 17 SDGs, past 5-years period, 2023 <https://www.un.org/sustainabledevelopment/progress-report>

WHO WE ARE



Intalcon

Alpha Generator
Fund Manager
Financial Advisor



Intalcon Foundation

Impact Generator
Project funding for supporting the SDGs

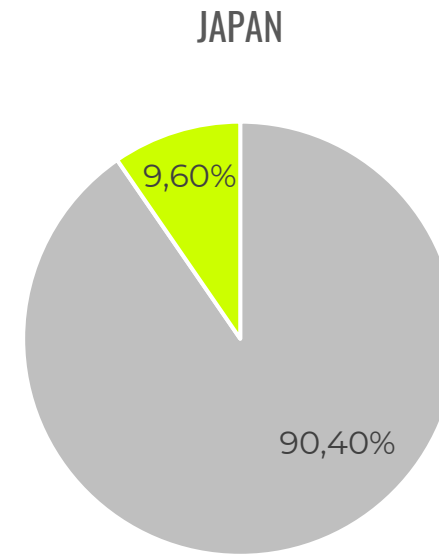
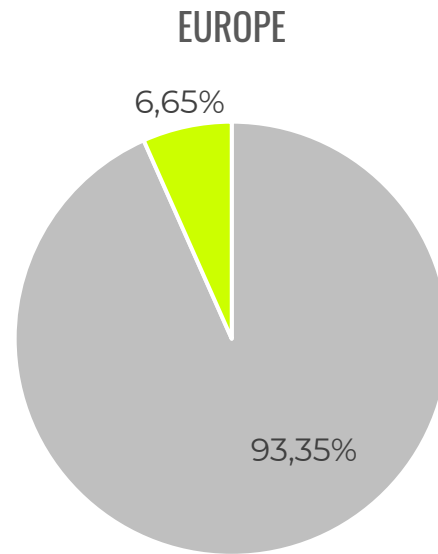
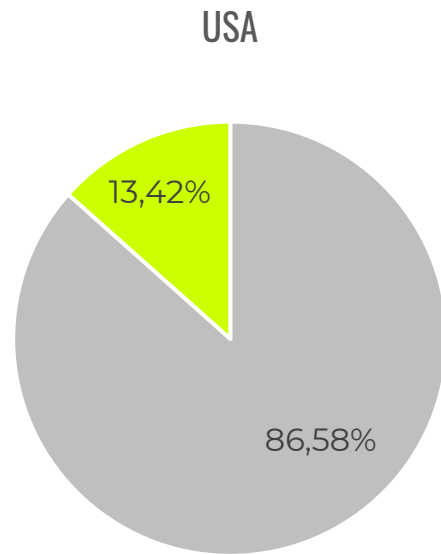
OUR MISSION

Alpha for Impact

doing good with a good return



WHERE IS THE ALPHA?



 Outperforming funds

 Underperforming funds

Source: Standard & Poor's Index versus Active Managed Funds over **5 years** (SPIVA)
<https://www.spglobal.com/spdji/en/spiva/#/reports>

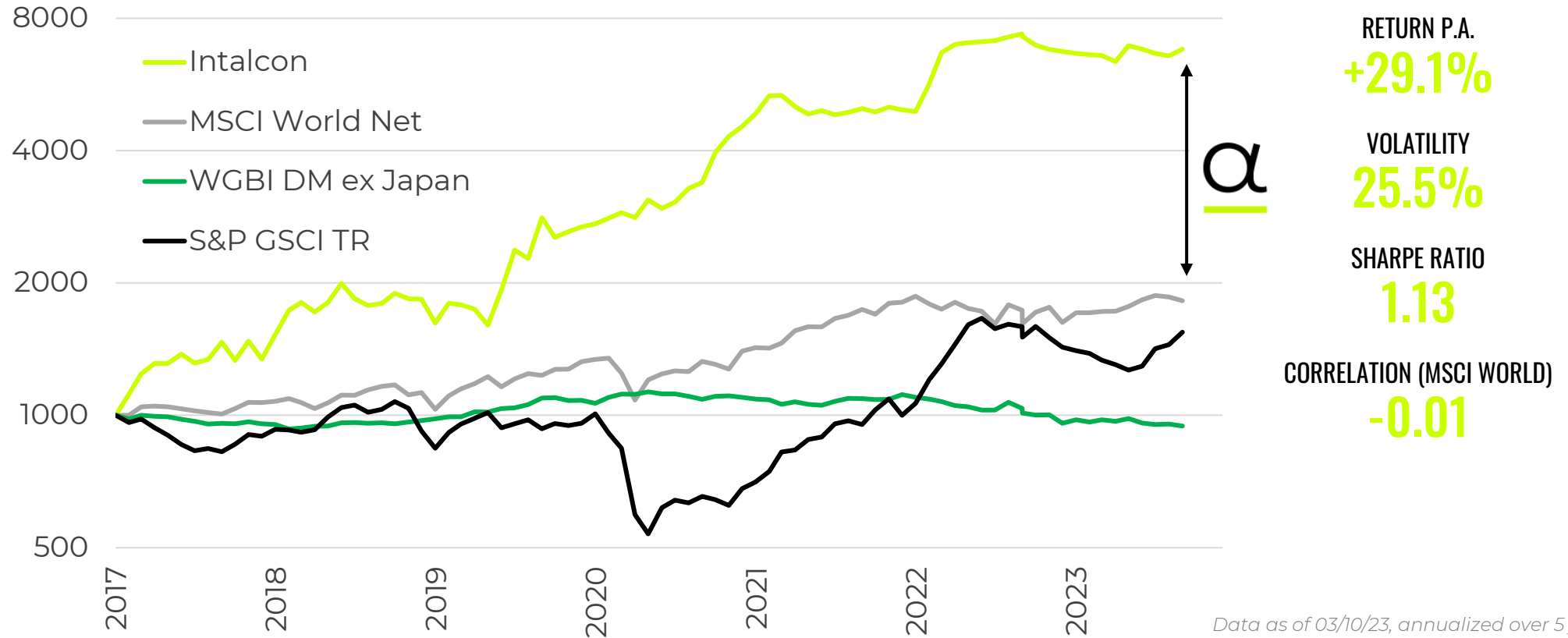
HERE IS THE ALPHA



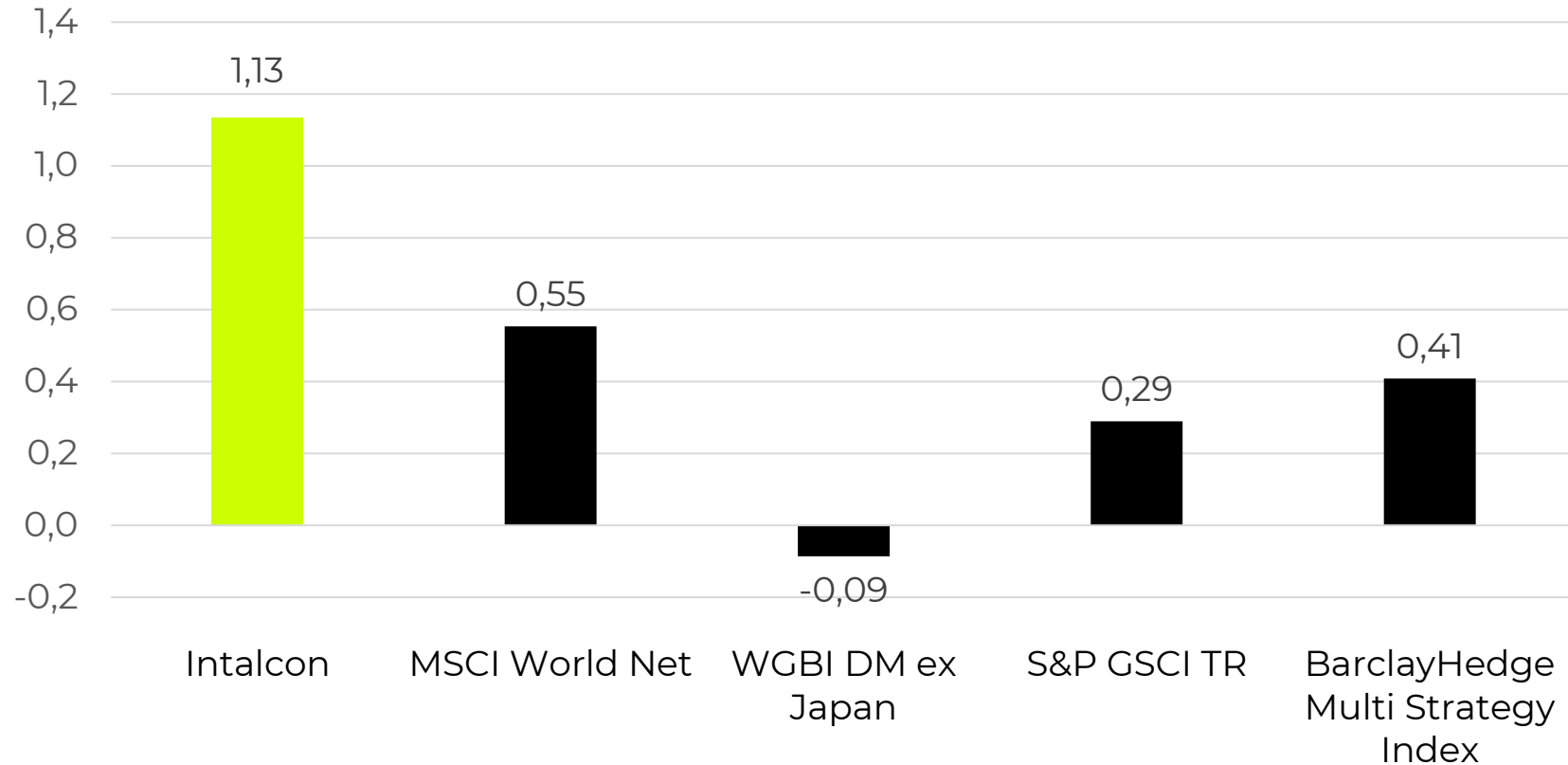
09.10.2023

Intalcon - Alpha for Impact

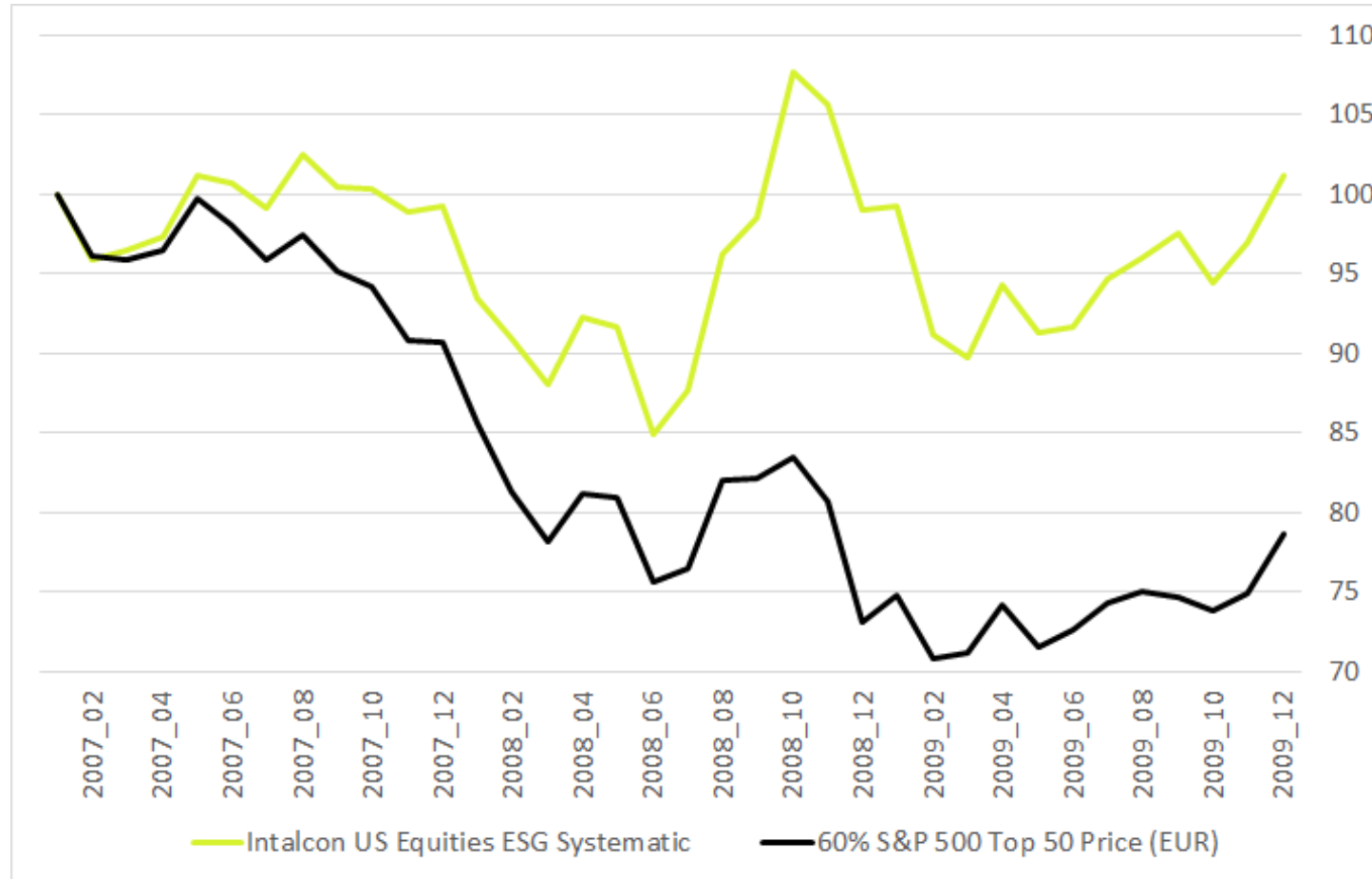
INTALCON ALPHA FOR IMPACT GLOBAL



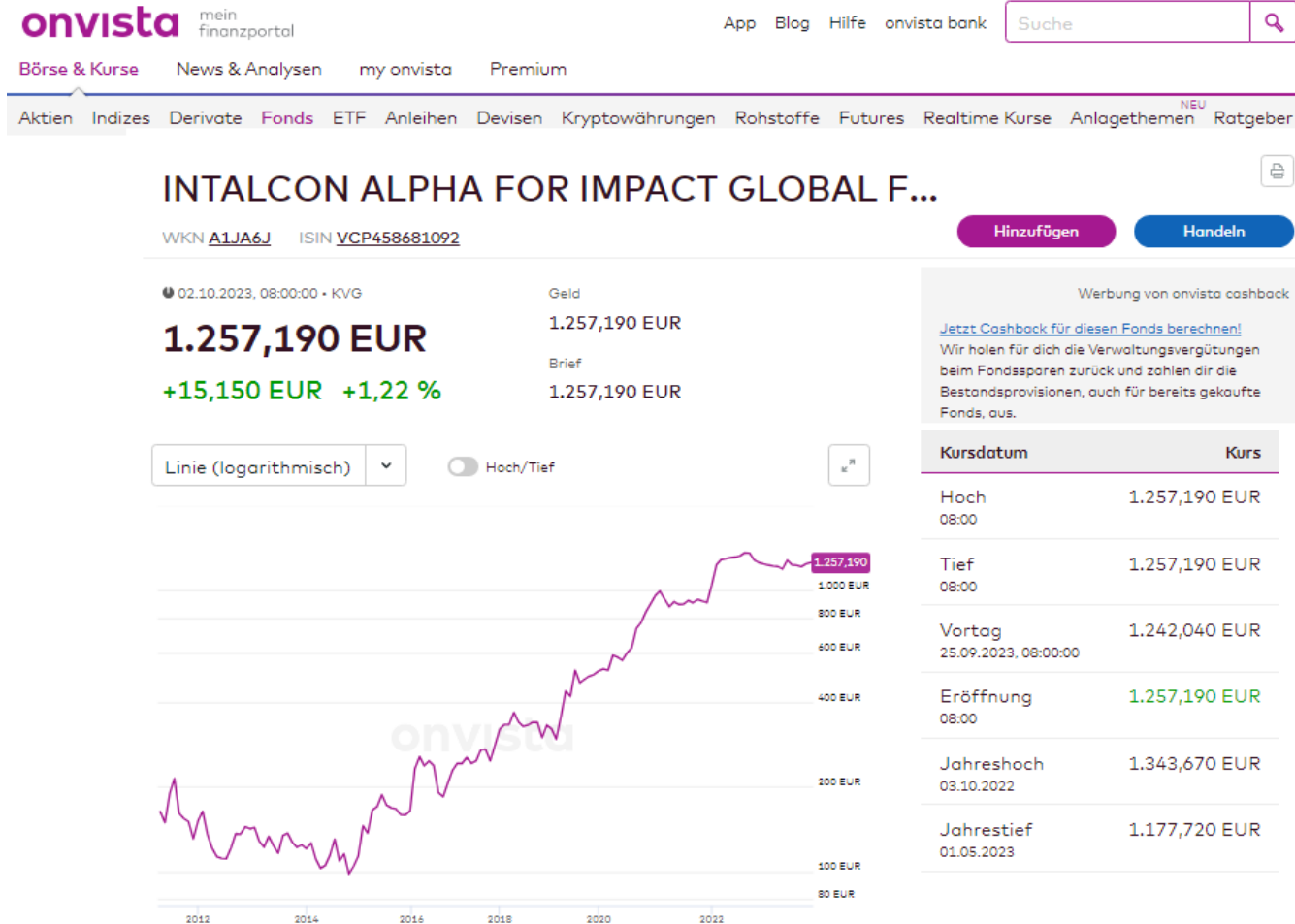
SHARPE RATIO 5Y. SUPERIOR RISK-RETURN PROFILE



SMALLER & SHORTER DRAWDOWNS (GFC 2008)



INTALCON ALPHA FOR IMPACT GLOBAL FUND



HOW THIS? – ALGORITHMS!

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If you can
replace judgements
by rules and algorithms,
they'll do better

DANIEL KAHNEMAN

PSYCHOLOGIST AND NOBEL PRIZE WINNER 2002

WHY ALGORITHMS

- Behavioral biases influence decision making
- Emotions overwhelms logic and rational thought (particularly in times of stress)
- Result: Investors underperform
- **But:** Behavioral biases create patterns in the markets and offer exploitable opportunities



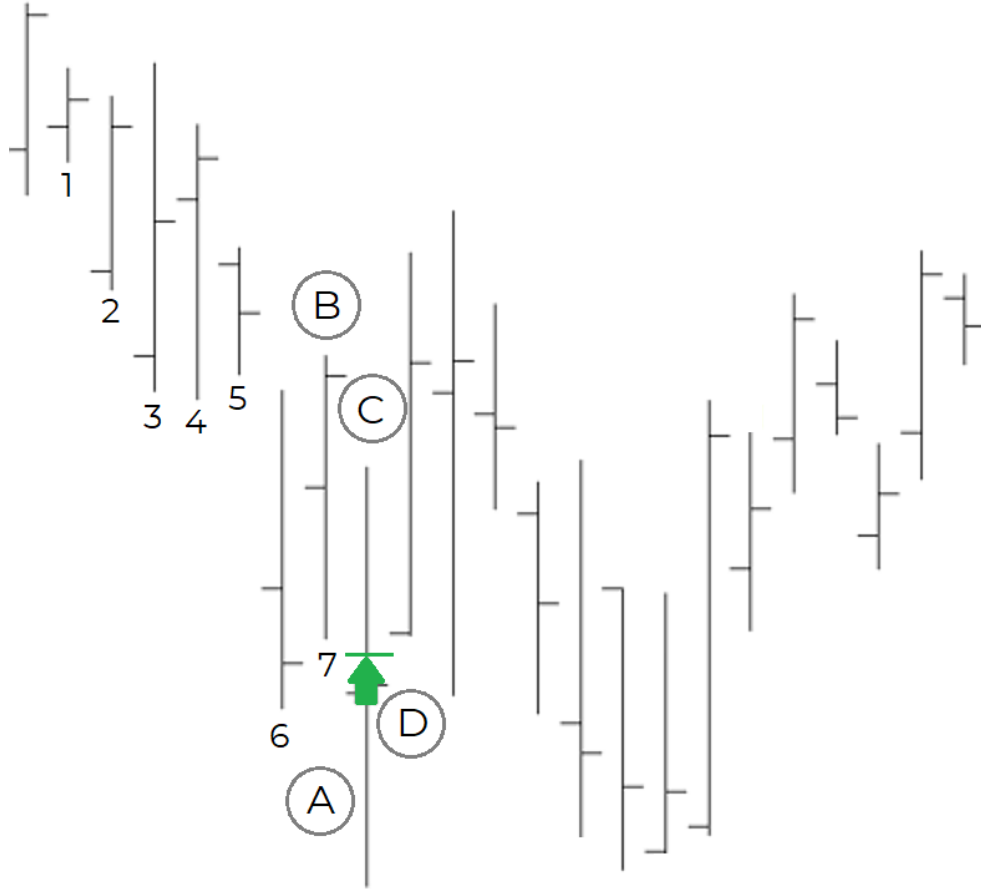
OUR INVESTMENT ALGORITHMS

- 100% systematic: Entry | Exit | Position Size | Stops ...
- Robust → They work in:
 - Different global markets
 - Different volatility regimes
 - Different time levels (intraday and above)
- Generate outperformance plus Sharpe Ratio > 1

THE LOGIC BEHIND

- Combination of trend and mean reversion models
- Time-tested combination of technical / quantitative rules
- No optimisation !
- Multiple oscillators to identify attractive entry and exit points
- Additional rules for price patterns
- Combination of several algorithms („portfolio managers“) to an overall model

EXAMPLE OF A VERY SIMPLE ALGORITHM



Several conditions must be fulfilled to trigger a multiple tested signal.

A

At least 7 days (or more) must have passed.

B

A higher high and higher low of a day and a higher close than the opening must be given.

C

The opening on the following day must not be lower than the low of the last x days.

D

Buy with limit, calculated from weighted average of the openings of the last x days.

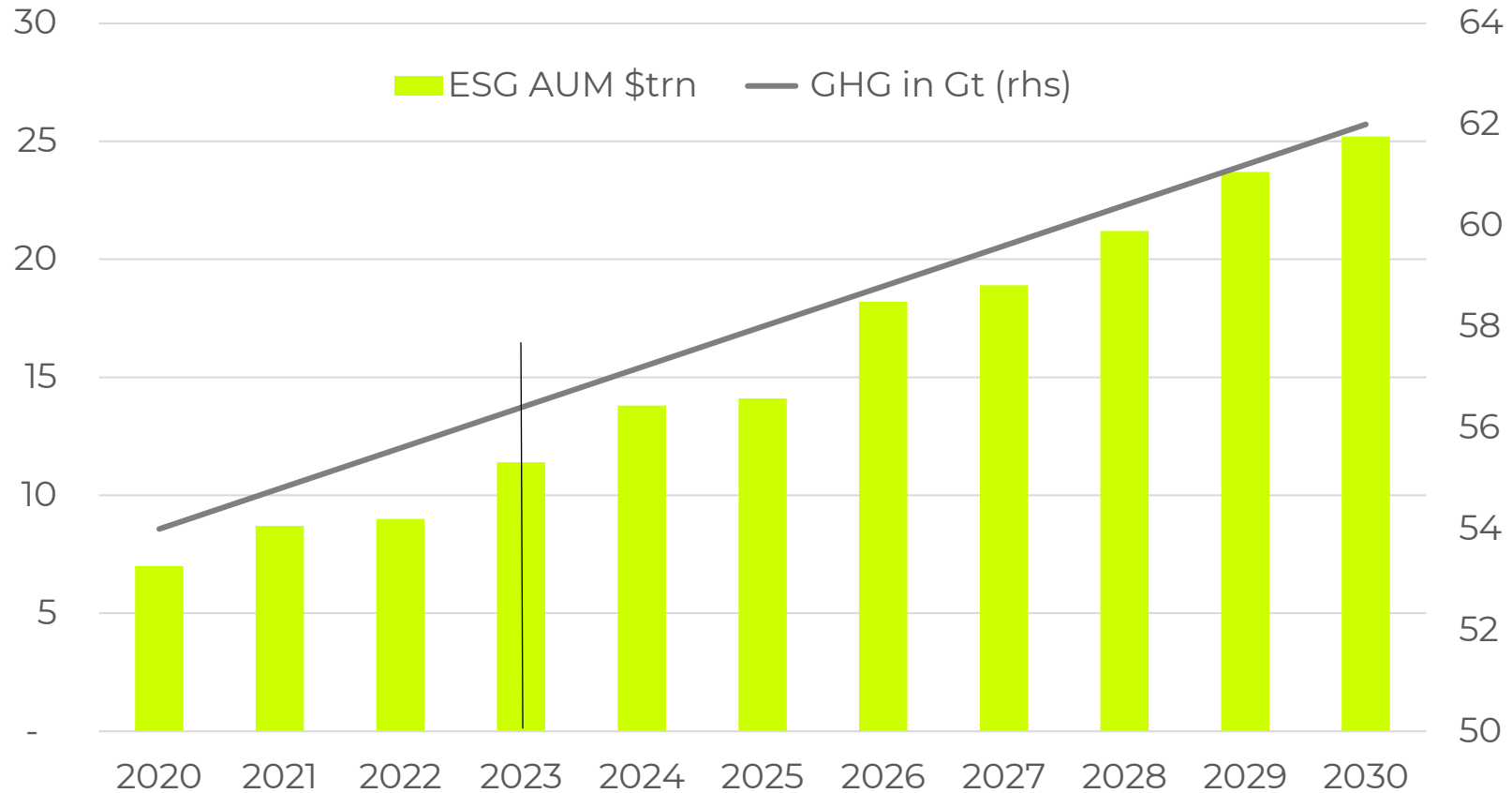
COMMING SOON. UCITS FUND



UCITS FUND IN GERMANY

- Launch end of 2023
- Multi Asset, Multi Strategy
 - Equities: strong focus on US (long only)
 - Equity index futures, bond futures, FX futures (long and short)
- Algo-driven
- Very dynamic / active / high liquid assets only
- Goal: double-digit % return and SR > 1

WHERE IS THE IMPACT?



WHERE IS THE IMPACT?

- Each day, new ESG investment products are introduced, but..
 - More than 600 ESG rating data providers
 - Lower diversification due to restricted universe
 - Lower returns due to higher cost
- Most importantly, ESG funds **lack real impact!**
 - Does the world change, when specific stocks are excluded?
 - In fact, these stocks just move from one account to another
 - Is money provided to support the SDGs?

HERE IS THE IMPACT

MAX RETURN TO SDGS



Intalcon's MM / Performance Fee

20% direct donation to foundation

20% shareholder is foundation

20% of dividend from all other shareholders



Intalcon Foundation's tasks

Select SDG-related projects

Select NGO with operating cost = 0%

IMPACT GENERATING NGOS



Mitigate global warming

- Seaweed binds CO2 up to 40 times more efficiently than trees
- Support seaweed farming startups
- Seaweed for carbon fiber production and animal food



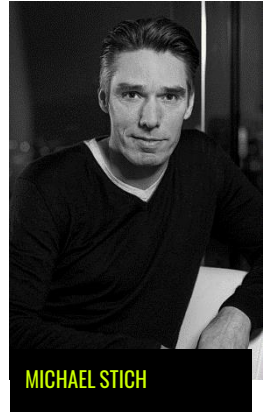
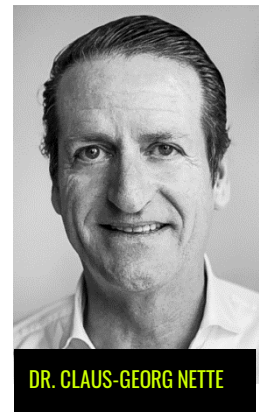
Preserve biodiversity

- Build and maintain a breeding station
- Prevent poaching
- Monitor protected areas



THE ADVISORY BOARD OF THE INTALCON FOUNDATION

The Advisory Board advises the leadership of the Intalcon Foundation and assists in achieving the 17 United Nations Sustainable Development Goals (SDGs) as well as engaging in dialogue with other community groups on environmental and social policy goals and strategies. <https://www.intalcon.com/en/foundation/advisory-board>



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Our vision is a world in which an above-average return on the capital market is also used to secure a sustainable future for our children and grandchildren. Join our mission.

Alpha for Impact

KLAUS A. WOBBE

CO-FOUNDER AND CEO, INTALCON

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