



**Finotec**  
TRADING UK LTD

Call: +44 (0) 208 123 65 69

## YCM Invest 0.1/10/0364 Program

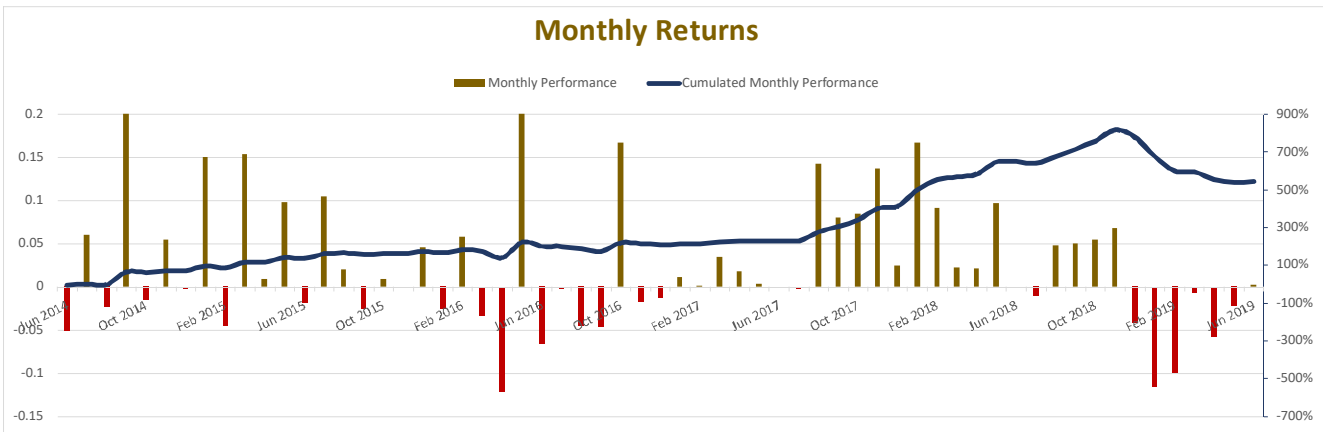
2014	2015	2016	2017	2018
<b>71.48%</b>	<b>59.75%</b>	<b>13.14%</b>	<b>65.86%</b>	<b>71.02%</b>

06/06/2019

## STRATEGY DESCRIPTION

The program uses a systematic approach to analyse hundred thousand of portfolio managers order book and identify changes in the market sentiment which is used in our proprietary quantitative algorithm to analyse its correlation to the price and volatility movement. The model is a short-term volatility break-out driven system with multiple filters that applies strict risk management principles, all of which are dynamically improved and back-tested.

## MONTHLY RETURNS



## KEY HIGHLIGHTS

There are no fees to open or close an account.

Clients have a live view access to the managed account.

Full liquidity: Clients can leave the program in one click.

No overnight positions.

## MONTHLY RETURNS

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2019	-11.59	-9.95	-0.61	-5.76	-2.19	0.23							-27.06%
2018	16.73	9.1	2.24	2.09	9.63	-0.01	-1.03	4.73	5.04	5.41	6.75	-4.2	71.00%
2017	1.05	0.02	3.45	1.76	0.35	0	-0.21	14.19	8.03	8.4	13.64	2.44	65.86%
2016	-2.56	5.82	-3.25	-12.07	34.34	-6.63	-0.14	-4.58	-4.6	16.64	-1.69	-1.35	13.14%
2015	15.06	-4.55	15.38	0.89	9.8	-1.8	10.47	2.01	-2.48	0.91	-0.07	4.58	59.75%
2014						-5.11	5.95	-2.28	68.47	-1.54	5.48	-0.24	71.48%

Since July 2017, the model use a self learning algorithm

The model was based on the the old classification algorithm up until June 2017

## STATISTICS

New Model Starting Date

27 July 2017

risk-free asset	2.50%	Win/Loss Ratio	1.67	Sharpe	1.65
Annualized Return	42.87%	Max Winning Trade	0.49%	Calmar	2.93
Gain since YCM inception	94.20%	Max losing Trade	-0.39%	Sortino	2.52
Highest USD NOP	24,933,319	Expectancy per million	48.86	Total trading days	366
Maximum Margin used	12.61%	Positive Months	15	% losing days	45.4%
Max Cash Draw Down	-32.17%	Negatives Months	8	% profit days	54.6%
Volume in USD in million	12,025	Consecutive Up Months	11	Average + days	1.18%
Total Number of Trades	23,790	Consecutive Down Months	6	Average - days	-0.91%
% winning	44.45%	Annualised STD	24.54%	Best day	5.44%
% losing	55.55%	Annualised downside STD	16.01%	Worst day	-5.22%
Average Trade profit	0.04%	IRR	42.87%		
Average Trade loss	-0.03%				

## INVESTMENT SIMULATION 2018

Simulation of \$500,000 investment in 2018	Jan-18	Feb-18	Mar-18	Apr-18	May-18	Jun-18	Jul-18	Aug-18	Sep-18	Oct-18	Nov-18	Dec-18
\$500,000	\$583,650	\$612,885	\$618,097	\$628,633	\$685,134	\$669,800	\$661,797	\$691,944	\$723,819	\$753,306	\$794,944	\$750,315
Management fees	\$973	\$1,021	\$1,030	\$1,048	\$1,142	\$1,116	\$1,103	\$1,153	\$1,206	\$1,256	\$1,325	\$1,251
Performance fees	\$20,913	\$7,309	\$1,303	\$2,634	\$14,125	\$0	\$0	\$1,702	\$7,969	\$7,372	\$10,410	\$0
Investor Net Equity	\$561,765	\$604,555	\$615,764	\$624,952	\$669,867	\$668,684	\$660,694	\$689,089	\$714,644	\$744,679	\$783,210	\$749,065



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## SMART MONEY MANAGEMENT

Finotec Trading UK has been a trusted partner to Professional Traders since 1998.

Finotec is authorized and regulated by the Financial Conduct Authority [FCA Register Number 470392] to hold client funds, act as a match principal and holds an FCA Investment Management license with European passport for over 12 years.

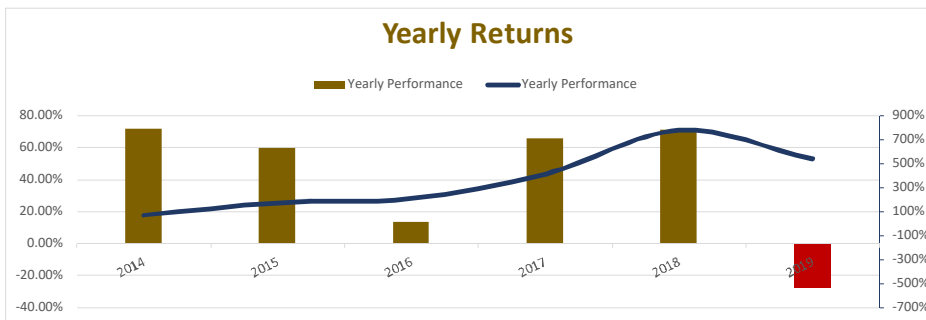
The management team has developed investment management programs for Hedge Funds and Family Offices worldwide that leverage big data, self-learning algorithms and market sentiment facts to deliver consistent growth.

Audited by one of the  
BIG Four

£500,000 Deposit  
Protection

FCA Authorised and  
Regulated

## ANNUAL RETURNS



## KEY STATISTICS

01 June 2014

<b>Annualized Return</b>	<b>44.90%</b>	Winning Months (%)	<b>55.74%</b>	Average Losing Month	<b>-3.46%</b>
<b>Gain since YCM inception</b>	<b>542.71%</b>	Compound ROR	<b>44.34%</b>	Sharpe Ratio	<b>1.10</b>
		Average Winning Month	<b>9.15%</b>	Sortino Ratio	<b>3.41</b>
		Downside Deviation	<b>3.16</b>	Standard Deviation (monthly)	<b>11.36</b>

## MANAGER BIO

### Didier Essemini

Didier is graduated from the Sorbonne University in Paris with a Finance and Management Master.

Didier Essemini serve as the Chief Executive Officer of Finotec. He worked at Bank Hapoalim in Israel from 1994 to 1998, in the risk management department of the trading room, managing a book of more than \$US 8 billion in interest rate derivatives.

Mr. Essemini then started his own brokerage company and implemented a full front-to-back online solution for currency trading known today as Finotec.

Using his 20 years of risk management expertise he has developed an allocation risk / correlation model that is driving the investment management arm of the company

### Mikhael Farouz

Mikhael hold an MSc in Physics and an MBA in Finance from the University of Aix-Marseille, France. He has been trading for 20 years for world known leading banks and hedge funds as a global macro proprietary trader focusing on FX and Fixed Income. During his career, Mikhael has developed and implemented many financial models and advanced trading decision tools.

Together with our research team, Mikhael is continuously improving our algorithms and responsible for their back testing.

### Joel Kalifa

Joel has more than 25 years of experience in Big Data analysis and been managing project for the most successful Israeli High-Tech companies. Since 2015 he has been taking over the architecture and development of the YCM-Invest algorithmic and he and his team of mathematicians and developers are key to the success of its automation.

### Lisa Benkovich

Lisa graduated from Cass Business School with an MSc in Banking and International Finance and holds a BA degree in Economics from Munich University of Applied Sciences and Research.

Lisa has over 20 years of experience in financial services, with Family offices, High net worth individuals and hedge fund. She was first in charge of the investor relations and research team at Moscow Narodny Bank in London, and prior to joining Finotec, Lisa Benkovich was responsible for syndications distribution to her extended portfolio of investors as well as for relationship management with German and Austrian investors at Standard Chartered Bank in London.

## GENERAL INFORMATION

<b>Minimum Investment</b>	<b>100,000 USD</b>	<b>Margin to Equity</b>	<b>10%</b>
<b>Net Open Position</b>	<b>24,933,319 USD</b>	Firm	<b>Finotec Trading UK Ltd.</b>
<b>Management fee</b>	<b>0%</b>	Regulator	<b>FCA Register Number [470392]</b>
<b>Performance fee</b>	<b>25%</b>	Legal Structure	<b>Managed Account</b>
<b>Execution fee per Million</b>	<b>\$15</b>	Investment Restriction	<b>Non US Only</b>
<b>Highwater Mark</b>	<b>Yes</b>	Inv. Style	<b>Daytrading / Volatility &amp; Sentiment trading</b>
<b>Exit</b>	<b>Daily in one click</b>	Traded Asset	<b>EURUSD</b>

## DISCLAIMER

This document is an indicative form only. It is not intended to form the basis of any transaction, and is not intended to provide advice of any kind, including investment advice. It is designed to promote discussion and comments. Prospective investors should realize that if underlying assumptions prove inaccurate or unknown risks or uncertainties materialize, actual results could vary materially from the expectations. Prospective investors are therefore cautioned not to place undue reliance on any forward-looking statements. Trading in Foreign Exchange and other leveraged products carries a high degree of risk to your capital and it is possible to lose more than your initial investment. You should only speculate with money that you can afford to lose. These products may not be suitable for all investors, therefore please ensure that you fully understand the risks involved and seek independent advice if necessary.