

## ICON STOCKPULSE A.I. L / S EQUITY STRATEGY

Stockpulse is a German-based data analytics company, setting new levels in quantitative data processing using Emotional Data Intelligence. Stockpulse provides unique information to investors: **The emotional value of asset allocation.** Stockpulse message collectors trace social media squawk in several languages with more than 5 Mio. posts and messages are collected from several thousand sources worldwide daily.

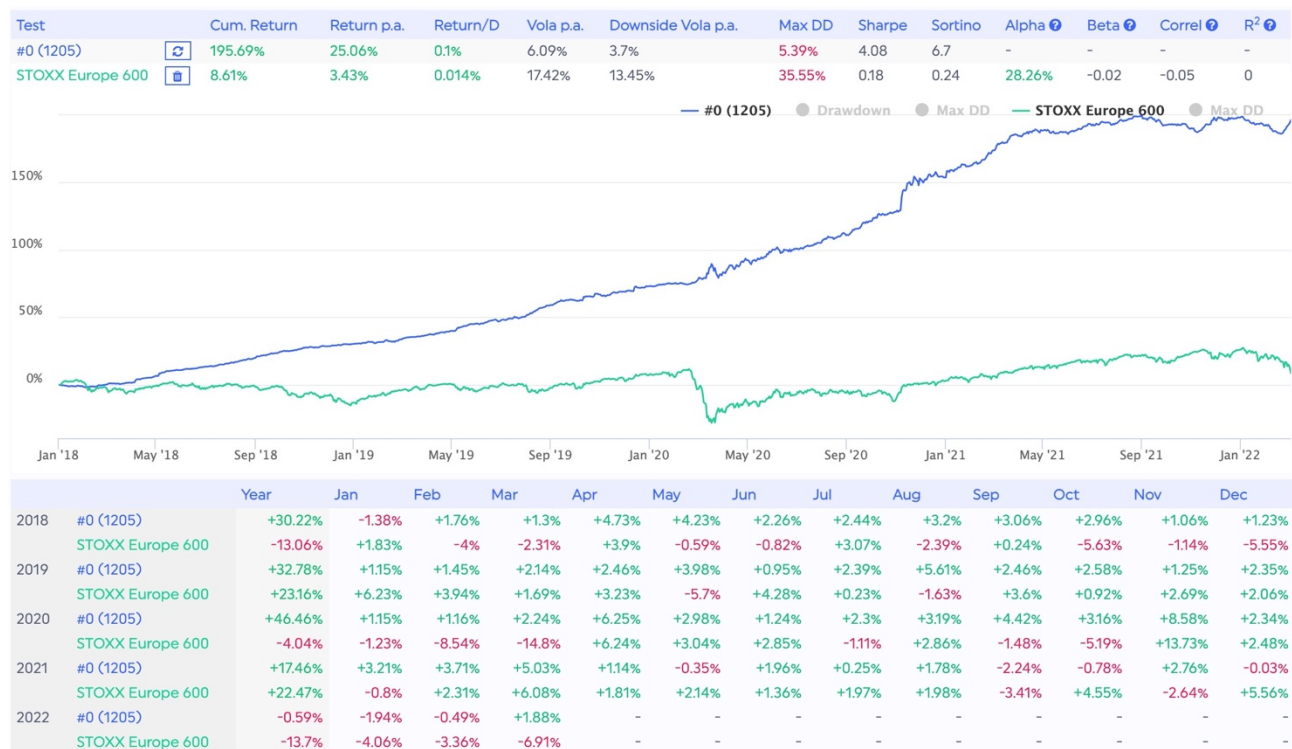
Stockpulse has successfully implemented several index certificates together with UBS / Solactive and Unicredit / ICFBank, offering a track record of several years & consistent alpha benchmark outperformance.

The **ICON STOCKPULSE A.I. L / S EQUITY STRATEGY** brings all of our experiences about analyzing data and managing real market certificates over the past few years to a new level. [www.stockpulse.ai](http://www.stockpulse.ai)

### Key facts:

- Long/Short: adding a short stock component to hedge downside risks
- Based on exclusive Emotional Data Intelligence for European equities from the STOXX 600 index
- Monthly rebalancing: improve KPIs by higher frequency rebalancing. Currency: EUR.
- Select best 50 stocks\*, equally weighted, 25 long, 25 short signals using a Stop Loss of 15% for positions.
- **Market neutral, net exposure of 0**

### Strategy Performance Overview (Gross Returns) vs. STOXX 600 (Hypothetical):



\* Signals are optimized with A.I. and Deep Learning algorithms. Strategy theoretical Performance is based on the 25 stock 'long' gross live track record from 2019 to 2022 from Stockpulse index certificates issued, combined with hypothetical / back tested 'short' 25 stock gross performance if had been implemented. Includes 8 bp / round turn. execution costs.

ICON Asset Management AG is a Swiss niche alternative asset management company founded in Zurich in 2006. It specializes in offering professional investors access to innovative systematic Emerging Managers who consistently outperform their reference indices & generate **ALPHA** returns. Icon is FINMA / VQF regulated in Switzerland and a CTA / NFA Member in the USA. Current ICON AUM managed = \$85 MM USD.

Dr. Stefan Nann



Stefan is the CEO of Stockpulse. Running the day to day business affairs and pursuing the company's development strategy, Stefan heaved Stockpulse on the radar screen of institutional investors. Demonstrating his ability to explain complex technical issues with a vision of tailoring customized customer solutions. Persistent and persuasive to present innovative quantitative investment opportunities, he has been able to illustrate versatile applications of Emotional Data Intelligence to the financial industry. He is always seeking to improve internal processes to meet clients' demands.

Stefan has a Ph.D. in Economic and Social Sciences from the University of Cologne. As part of his Ph.D. program he studied at MIT in Boston for 18 months together with Jonas. Before that Stefan obtained a master's degree in information systems from the University of Cologne. In 2011 he co-founded Stockpulse together with Jonas.

Jonas Krauß



Jonas is the CTO of Stockpulse. He leads the technological strategy of the company. Evaluating the database, real-time processing, managing ever-accelerating quantitative data, optimizing data delivery via our various API endpoints, and supervising security issues along the entire value chain. In short, an outspoken expert with over a decade of applied and technical experience in software engineering. Jonas embodies the creativity in designing sophisticated and entangled algorithms, incorporating various AI methods, allowing Stockpulse to explore entirely new spheres of data analytics.

Jonas has a master's degree in computer science from the University of Cologne. As part of his Ph.D. program, he has been at MIT for an extensive 18-months research study before he became the co-founder of Stockpulse.

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