



## Investment Process

- Global Macro – marginal macro-economic momentum
- FX only – liquid, scalable & efficient
- 25 currencies – G10, Asia & Liquid EM
- Systematic with limited, defined, discretion

## Returns

- 5 year track record
- Flagship Pure strategy annualized return 13.5% since 2011
- Low/negative correlation to other managers

## Implementation

- Transparent process
- Liquid portfolio
- Managed accounts supported
- Translation into UCITS compliant strategy possible
- Platform access via CitiAccess & DB Select

## Fundamental Discretionary Foreign Exchange