EUR Medium Term

Unique Product Offering

Liberty MACRO is a **world class asset manager** with a deep experienced team of systematic, quantitative and macro experienced managers.

The EUR Medium Term strategy is based on **revolutionary AI Technology** which is powered by a neural network platform. AI independently and constantly monitors the Eur/Usd market and writes machine learning algorithms that are inherently predictive. It monitors regime changes and adds and subtracts algorithms based on the predictive factors it finds.

Trades are executed **through futures and options based on AI analysis**, which adeptly selects the most suitable methods for expressing a view.

The views are reflected in a focused and flexible portfolio that currently leverages a variety of technical indicators and generates long and short positions in the EurUsd currency pair. Trade are multi day timeframe.

The **Ai has been producing live trading signals** in the Global Macro market **since November 2018**, so is tried and tested and consistently performs across a wide range of assets.

Team

	Expertise	Years of Experience
Lars Seier Christensen	Business Development	36
Russell Thompson	Finance & Trading	36
Tom Bowles	Financial Quantitative, AI, ML	25
Anna Dinescu	Business Development	15

3 Pillars of Investment Approach

- **Technical Indicators:** Meticulous observation of diverse technical indicators.

- **Pattern Recognition:** Advanced analysis of global markets for predictive   patterns.

- **Regime Indicator:** Integration to discern current asset class regimes, influencing signal selection.

Global EUR MT - Gross

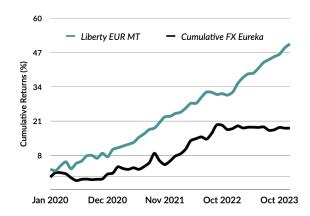|			
Annualised Return	**13.5%**	Annualised Risk	**4.1%**
6 Mo Rolling Return	**7.16%**	Sharpe Ratio	**2.55**
3 Mo Rolling Return	**3.97%**	Skewness	**-0.8**
Year to date	**18.33%**	Kurtosis	**0.9**
% Months Positive	**82.97%**	Max Drawdown	**-2.64%**

Proactive Risk Management

We employ Extreme Value Theory to actively generate targeted **Extreme Value at Risk (EVaR).** Trades are strategically weighted based on volatility, adjusting risk according to the portfolio's "hot" or "cold" state. Our risk management is seamlessly integrated into the Investment Process, where the AI dynamically fine-tunes the left-hand tail threshold for real-time responsiveness to market conditions.

Focused and Adaptable Portfolio

Reflecting macro and technical views, it leverages technical algorithms to generate strategic long and short positions in the Eur/Usd currency pair. AI-guided trades are executed through futures and options, and the AI picks the most appropriate ways of expressing a view.

Past Performance - Competitive Comparison

Monthly Performance Data %

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2020	2.69	-0.51	1.94	1.45	*-2.64*	2.06	0.82	1.99	0.18	*-1.07*	1.88	-1.33	**7.46**
2021	2.76	0.68	0.65	0.64	0.73	1.90	1.32	1.65	0.55	2.15	2.12	0.20	**15.35**
2022	1.06	0.47	1.56	1.86	*-0,02*	2.26	1.99	*-0.10*	*-0.79*	0.29	*-0.55*	1.08	**9.13**
2023	3.35	2.23	1.39	0.29	1.97	2.13	1.03	1.10	0.91	2.40	1.53		**18.33**

The returns above are back tested at a portfolio level, however the **AI has been producing and executing trades** based on the exact same process in a variety of markets since November 2018. Therefore the return stream above should be considered "semi-live". **These are live portfolio   returns.**

Contact

Anna Dinescu   +33.678.63.1062   anna@libertyroadcapital.com