

Global Macro Fund

Unique Product Offering

Liberty MACRO stands out as a **premier asset manager** with a world-class team specializing in systematic, quantitative, and macro strategies. Our distinct product offering integrates **revolutionary AI technology**, autonomously monitoring global markets and crafting predictive machine learning algorithms, that adeptly adapt to dynamic regime changes. Managed by **dedicated and experienced macro portfolio managers**, our proven process combines insights from AI and machine learning, generating live trade signals since November 2018. All trades are executed by a Portfolio Manager, with the AI system generating detailed files for each trade, articulating the reasoning behind every implementation.

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

Strategy

Our Global Macro Strategy relies on groundbreaking **AI technology powered** by a neural network platform. The AI autonomously and consistently observes global markets, formulating inherently predictive machine learning algorithms. It actively tracks regime changes, adjusting algorithms by incorporating or removing elements based on identified predictive factors.

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.

Monthly Performance Data %

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2018											-0.30	0.97	0.67
2019	1.72	0.76	0.71	0.20	0.94	1.93	0.09	-0.05	0.38	1.22	0.50	0.05	8.45
2020	0.51	-0.58	1.35	-1.47	3.74	4.41	2.85	2.07	0.88	0.87	0.93	2.75	18.31
2021	1.04	3.10	2.25	-0.12	1.65	3.90	0.60	0.09	-0.08	0.97	-0.02	0.64	14.02
2022	1.05	1.62	3.16	3.16	1.10	2.15	1.08	0.10	1.06	0.16	0.79	1.75	17.18
2023	-0.21	1.86	-0.91	0.04	2.68	0.60	0.50	-0.08	0.70	1.88	1.93		8.99

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 returns.**

Contact

Anna Dinescu +33.678.63.1062 anna@libertyroadcapital.com

Global Macro Strategy - Gross

Annualised Return	13.7%	Annualised Risk	4.2%
6 Mo Rolling Return	5.53%	Sharpe Ratio	3.11
3 Mo Rolling Return	4.51%	Skewness	0.7
Year to date	8.99%	Kurtosis	0.3
% Months Positive	83.60%	Max Drawdown	-1.47%

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 views, it leverages **12 asset class features** to generate strategic long and short positions across equity, fixed income, currency, commodities, and volatility. AI-guided trades are executed through futures and options, ensuring analyse and pick the most appropriate ways of expressing a view.

Past Performance - Competitive Comparison

