

GAIA FX and Bonds – High Vol

Portfolio Managers



Dr. Aric Whitewood

Experience: 15 years.
Former Chief Data
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Experience: 44 years.
Former Chief Global
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Investment Mandate

Seeks absolute returns by
investing in global markets.

Risk Management

Diversification in terms of
models, time horizons and assets,
together with volatility weighting.

Similar Products

Global systematic hedge fund
products. Also, the Eureka hedge
AI fund index provides a
representative set of AI funds.

Methodology and Reasons to Invest

- Explainable, regime switching proprietary AI prediction engine used as the basis. The system adapts to changing, noisy market regimes continually adapting the asset allocation of the portfolio.
- Alpha is generated through the identification of macro inefficiencies.
- Mixture of fundamental, price and other data sets used, together with established macro framework developed over 30 years.
- The strategy can take long and short positions in a variety of currency pairs and bonds.
- Targets absolute, uncorrelated returns.



Calendar Performance (%)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2022		-0.1	0.9	2.7	-0.1	2.0	-1.0	1.8	2.6	0.3	1.1	1.5	12.3
2023	-0.8	-0.1	-0.6	-0.3									-1.4

Portfolio Weights (%)

Bonds – High Yield	6.2
Bonds – U.S. Treasury 20+Y	2.4
Bonds – U.S. Treasury 7-10Y	1.1
Currency – Swiss Franc	58.6
Currency – Japanese Yen	44.8
Currency – British Pound	30.0
Currency – Euro	-6.0

Tearsheet

Inception	31 st January 2022
Return since Inception	10.6%
Annualised Return	8.1%
Volatility	4.0%
Max Drawdown	-2.5%
Sharpe Ratio	1.29
Sortino Ratio	1.94

Strategy Details

Category	Systematic Global Macro
Type	Absolute Return
Minimum	\$100,000
Fee	TBC
Structure	Managed Account
Custodian	Interactive Brokers LLC
Liquidity	Daily, no lock-up
Products Traded	Futures, ETFs

About XAI

- Boutique **global macro hedge fund** and research provider. Founded in 2017 and based in London.
- Business vision of creating **innovative investment products**, grounded in our domain knowledge and machine learning expertise.
- Full-scope **Alternative Investment Fund Manager** regulated by the FCA.

Get in Touch

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Important Information

Methodology. Investors should be aware that strategy performance data presented herein reflect the fixed income and currency allocations only of GAIA Systematic Macro, which invests in a broader investment universe including equities and commodities. The historical portfolio allocation of GAIA FX and Bonds corresponds to the forex and fixed income allocation of GAIA Systematic Macro. GAIA Systematic Macro has a live track record available upon request. Trading execution is simulated implementing at the market open based on open prices of currencies and ETF. Open prices of fixed income are not adjusted for distributions of capital. Inception to date total return performance are gross of management fees, transaction and borrowing costs. The annualised return is the compounded annualised growth rate. The risk-free rate used to calculate the Sharpe Ratio is U.S. T-Bill 1 month.

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