

GAIA FX and Bonds

Portfolio Managers



Dr. Aric WhitewoodExperience: 15 years.
Former Chief Data
Scientist, Credit Suisse.



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Experience: 44 years. Former Chief Global Strategist, Credit Suisse.

Investment Mandate

Seeks absolute returns by investing in global markets.

Risk Management

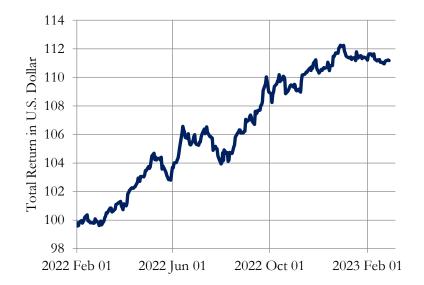
Diversification in terms of models, time horizons and assets, together with volatility weighting.

Similar Products

Global systematic hedge fund products. Also, the Eurekahedge 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	Ѕер	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											-0.9

Portfolio Weights (%)

Bonds – High Yield	13.7
Bonds – U.S. Treasury 20+Y	8.2
Bonds – U.S. Treasury 7-10Y	6.3
Currency – Swiss Franc	4.7
Currency – Japanese Yen	3.6
Currency – Euro	-0.1
Currency – British Pound	-5.0

Tearsheet

Inception	31st January 2022
Return since Inception	11.1
Annualised Return	10.2
Volatility	4.2
Max Drawdown	-2.5
Sharpe Ratio	1.82
Sortino Ratio	2.79

Strategy Details

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

1st March 2023



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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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