

Brookvine partners with CdR Capital Ltd to bring its highly differentiated alternative risk premia strategy to investors in Australia and New Zealand.

Brookvine has partnered with London-based CdR Capital Ltd to bring its highly differentiated alternative risk premia strategy to investors in Australia and New Zealand. CdR Capital Ltd (CdR) manages systematic and esoteric investment strategies for the CdR Group.

Brookvine CEO, Steven Hall, said that alternative risk premia strategies seek to provide exposure to multiple alternative return streams within a single investment, many of which have traditionally been accessed via hedge funds. Alternative risk premia typically has low correlation to traditional asset classes, at fair levels of fees, and with greater transparency than many hedge funds. Brookvine's focus was on finding a manager that added to the variety of risk exposures currently on offer.

"CdR's investment strategy has evolved from more conventional risk premia strategies. The CdR Systematic Absolute Return (SAR) Fund incorporates a broader diversity of signals, markets and strategies than its peer group. CdR is well placed to innovate in the alternative risk premia space, with the core of the investment team having worked together for over 10 years, at CdR and before that at Fulcrum Asset Management," Steven said.

CdR's Chief Investment Officer, Apostolos Katsaris, said that CdR offers a diversified basket of risk premia strategies, across trend, carry, value, volatility and event. "Some of the implemented signals are very differentiated, and the universe of instruments CdR trades is wider than many of our peers. We incorporate more emerging market equity markets, currencies and rates, and more 'esoteric' markets such as rubber, canola and electricity. These esoteric markets account for approximately 25-30% of the risk," Apostolos said.

CdR targets a return of 8% p.a. and volatility of 8-12%. It has a low correlation to traditional markets and conventional long-only investment strategies.

The CdR Systematic Absolute Return Fund is distributed to institutional and wholesale investors in Australia and New Zealand through Brookvine. For more information, [click here](#).

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About Brookvine

Brookvine partners with fund managers to bring exceptional opportunities to investors. Brookvine focuses on investment opportunities in alternative asset classes and highly differentiated strategies in mainstream asset classes. Since its establishment in 2001 investors have committed over \$13 billion to investment opportunities backed by Brookvine. Brookvine's investors include some of the largest superannuation and sovereign wealth funds in the world and many of the leading private wealth investment groups in Australasia.

www.brookvine.com.au

About CdR Capital Ltd

CdR Group was founded in Switzerland in 2012. It has assets under management of US\$2.3B and 39 employees in offices across London, Switzerland, the US and the Middle East. CdR Capital Ltd is based in London and manages systematic and esoteric investment strategies within the group. It is majority owned by the CdR Group.

CdR Capital Ltd has 15 staff and commenced managing alternative risk premia strategies in 2017. The core of the investment team has been working together managing alternative risk premia strategies for over 10 years, at CdR and before that at Fulcrum Asset Management. The Head of Quantitative Strategies, Researchers and Head of Trading built and ran the alternative risk premia products at Fulcrum from 2007 to 2014 with substantial AUM for institutional clients.

www.cdr-capital.com