

Targeting absolute returns across economic cycles and a proven performer during equity market sell-offs – Brookvine announces partnership with Welton Investment Partners and its systematic global macro strategy.

Brookvine has partnered with US-based Welton Investment Partners (Welton) to bring its flagship systematic global macro strategy, Welton Global, to Australian and New Zealand investors. It gives investors a new choice to consider for their liquid alternatives' programs.

Welton Global has a 15+ year track record, with low correlation to broad equity and credit markets, and an added focus on delivering positive absolute returns during equity market sell-offs. It has been a consistent top performer amongst its peer group.

"During periods of intense uncertainty in global equity markets, investors need to rely on their liquid alternative strategies to deliver 'true to label' diversification and downside protection. Welton Global did just that in Q1 2020, returning +12.9% during a period which proved difficult for many other systematic managers," Brookvine CEO, Steven Hall said.

"This is backed by a longer-term track record of 8.1% p.a. above cash since full implementation of Welton's current strategy in October 2013. With a correlation to the S&P500 over the same period of -0.05, its success is in no small part due to sophisticated and adaptive strategies that engage during equity market sell-offs and seek to deliver strong positive returns in more normal times," Steven added.

Welton was founded in 1988 to provide investors long term capital appreciation and tail risk protection applying a scientific approach to quantitative investing.

Welton Global's strategy combines uncorrelated return streams across equity indices, fixed interest, commodities, and currencies. It uses a proprietary set of 30+ underlying strategies spanning trend, enhanced trend, short-term, non-directional and risk-off alpha, and is designed for investors wanting to take advantage of strongly trending markets whilst remaining cognisant of tail risks in equity markets.

"Our proprietary allocation engine analyzes the evolution of covariance amongst strategies as well as assets through a range of scenarios. This trait better equips Welton Global to navigate shifts in volatility regimes and convergence of correlations," explains the firm's CEO, Basil Williams.

"Similarly, allocations to risk-off alpha strategies are driven by a variety of signals that engage during equity market sell-offs. This kind of responsive allocation helps this group of strategies provide equity tail-risk protection that does not drag on returns over the medium to long term," added Basil.

Welton manages assets for institutional, endowment, and private investors in the United States and Europe. It has a team of 23 across offices in New York City and Carmel, California.

"Welton has been recognised many times as a leader amongst its peers with industry awards and nominations, most recently for its navigation of markets through 2019 and 2020," Steven said.

Welton Global is distributed to institutional and wholesale investors in Australia and New Zealand through Brookvine.

"We are very excited to be working with Brookvine given their leading position among placement agents in the Australian and New Zealand regions. Their extensive network of sophisticated investors coupled with their reputation for integrity, professionalism and high quality due diligence, makes them an ideal partner for Welton as we seek to expand the global offering of our suite of investment strategies," said Sam Casetta, Welton's Managing Director – International.

For more information, [click here](#) to see Brookvine's research report on Welton Global.

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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.

brookvine.com.au

About Welton Investment Partners

Welton Investment Partners was founded in 1988 to provide investors long term capital appreciation and tail risk protection through a scientific approach to quantitative investing. Established by Welton's CIO Dr Patrick Welton, the firm has 30 years' experience trading through all market conditions. Welton manages US\$835m in assets for institutional, endowment and private investors and has a team of 23 across offices in New York and California.

welton.com

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