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Brummer Multi-Strategy portfolio updates

Read this news in Swedish [here](#).

Brummer Multi-Strategy's (BMS) investment objective is to generate strong risk-adjusted returns across a wide range of economic environments/market scenarios. BMS's portfolio managers continuously work to improve the portfolio characteristics and its risk/reward profile. This is carried out by identifying and evaluating new strategies, evaluating the existing ones and by actively reallocating between them. In this process, two new strategies have been added and one additional strategy is expected to launch during Q4 2022. Further, BMS's portfolio managers have decided to redeem in full from the discretionary macro strategy Arete.

From 1st of May, BMS has invested in a new market neutral long/short equity strategy focusing on tech and tech adjacent sectors in the Nordics and the rest of Europe. The strategy is managed by Henrik Nyblom within the new PM pod structure exclusively to BMS investors. The initial allocation amounted to approximately 5 per cent.

From 1st of June, BMS has invested in the new strategy Florin Court Capital Systematic Macro, focusing on relative value signals using both fundamental and technical data in alternative markets. The initial allocation amounted to approximately 3 per cent.

Further, BMS will redeem all of its units in the Arete Macro Feeder fund, a discretionary global macro hedge fund. Arete has been included in BMS portfolio since August 2016. The purpose of all investment management decisions is to further improve BMS. Arete has had a positive contribution to BMS's total return; the decision to redeem the investment is based on an overall assessment of the fund's ability to contribute to BMS's risk-adjusted return going forward, in comparison to the other strategies in the portfolio. BMS will be fully redeemed in Arete by 1st August 2022. The proceeds will be re-allocated within the portfolio.

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During Q4 2022, BMS is expected to invest in a new market neutral long/short equity strategy focusing on the healthcare sector primarily in Europe and the US. The strategy will be managed by Hans Mähler within the new PM pod structure exclusively to BMS investors.

Contact information

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Brummer & Partners is a leading European hedge fund manager bringing together portfolio managers which pursue different investment strategies under a single corporate umbrella. As a group, the firm manages over USD 15.6bn on behalf of institutions and individuals. The group is headquartered in Stockholm, with offices in seven countries, and has a total of around 300 employees.

Brummer Multi-Strategy (BMS) invests in various absolute return focused strategies managed within the Brummer & Partners group as well as investment mandates run exclusively for BMS. The goal for BMS is to deliver a competitive risk-adjusted return over time, irrespective of the market environment, with a low correlation to traditional asset classes such as equities and bonds. BMS's portfolio consists of thousands of positions which are monitored in real time. Read more at brummer.se