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Additional alpha source to BMS

The Brummer Multi-Strategy team diversifies the portfolio further by adding a new systematic macro strategy.

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Kerim Celebi, portfolio manager of Brummer Multi-Strategy (BMS), recently stated that many factors point to higher volatility and more dispersion both within and between various asset classes and countries. He outlined how BMS's portfolio has been structured to stay robust in a context with a larger degree of uncertainty in the macro environment, as well as to benefit from increased opportunities to identify winners and losers in different asset classes and markets.

On that note, BMS will seed a new strategy to be launched by Florin Court Capital LLP (FCC), currently managing a trend following strategy within alternative markets. The new strategy, named **Florin Court Capital Systematic Macro Fund**, will target an uncommon territory as it focuses on non-trend, cross-sectional relationships within **alternative markets**. Both fundamental and technical models are utilised across four sectors, maximising returns from systematic relationships among assets. The models have been developed by the principals of FCC over decades, and have been traded within the FCC Programme for some years.

Kerim Celebi comments: "We have full confidence in the FCC team and are excited to invest in the systematic macro fund. We have been looking at these models for some years and risk-adjusted performance has, in line with our expectations, been competitive with low correlation to our existing strategies as well as other risk factors. It is a relatively unique and complementary approach in alternative markets. We believe that the programme has the potential to generate competitive risk-adjusted returns across a wide range of different market scenarios, and the addition will further improve diversification in BMS".

"Our new fund applies systematic models to alternative markets, such as emerging market interest rates and diverse commodities. It's a unique investment programme with low correlations to virtually everything, including CTAs", says Doug Greenig, CIO of FCC.



The Florin Court Capital Systematic Macro Fund is expected to be launched in April 2022.

Press-related image material

Press-related image material can be downloaded [here](#).

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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. The group is headquartered in Stockholm, with offices in seven countries, and has a total of around 300 employees.

Brummer Multi-Strategy invests in various absolute return focused strategies managed by the Brummer & Partners group. The strategies are conceptually different in their focus and have very low correlation to each other. 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. Read more at brummer.se.