

## GLOBAL ALTERNATIVE SMART ALPHA

“Uncorrelated  
Alternative  
Returns”

December 2023

### A UNIQUE BLEND OF CAREFULLY SELECTED INVESTMENT MANAGERS

#### Strategy

Monthly liquid multi-manager hedge fund investment program. High conviction (8 to 15 managers).

#### Investment Approach

Selection of managers and strategies targeting an uncorrelated set of opportunities.

#### Style

80% systematic, 20% discretionary, multi-strategy.

#### Return- and Volatility Targets

In excess of 7% - 10%, annualized return; volatility target <7% annualized. Investment horizon: 3 - 5 years.

### TRACK RECORD

Annualized net return of 11.2% since inception in January 2018.  
No negative year  
Max. Drawdown 2.78%  
Annualized Volatility of 4.60%  
80% Winning Months  
Sharpe Ratio 1.67\*  
Sortino Ratio (SD) 2.56\*  
Sortino Ratio (DD) 4.19\*  
\*risk free rate: 3.5%

### SOURCING

We identify and select investment managers globally seeking to identify demonstrated portfolio management success attributable to experience, market knowledge, consistency, and risk control across time- and holding periods.

### RISK MANAGEMENT

Genuine risk diversification due to low/negative beta and correlation to equities and bonds and the hedge fund industry in general and little pairwise correlation across investment managers.

Multidimensional, systematic, and repetitive investment process combined with stringent risk controls using state of the art technology.

### EXPERIENCE

With more than 25 years of experience in the hedge fund industry, we have built a vast network of connections that helps us continuously recruit established and emerging investment talent.

Here is the reason why:  
**WHY CHOOSE US**



Our team consists of highly skilled professionals with extensive industry knowledge and experience in the hedge fund industry. Our unwavering dedication to delivering exceptional results remains at the core of our business.

# About RML Advisory

RML Advisory, founded in 2017, is an independent alternative investment advisor based in Zurich specializing in various alternative investment strategies, such as hedge funds, private equity, private debt, and tangible assets such as infrastructure and real estate.

RML Advisory specializes in developing and constructing multi-manager investment solutions and portfolios. With our extensive expertise and experience, we offer tailored investment options designed to meet our clients' specific needs. As a trusted partner, we also distribute funds and investment solutions from a select group of carefully chosen partners.

Client Advisors working at RML Advisory are regulated according to FinSA (Financial Services Act).

RML Advisory is a member of the Financial Services Ombudsman Association (OFD), Zurich.

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