



Quality Capital Management revamps its Systematic Macro Programme

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PRESS RELEASE

Quality Capital Management (QCM), the UK-based investment management firm, is delighted to announce the re-brand of its majorly upgraded flagship product now called the Systematic Macro Programme ('SMP'). Formerly known as the Global Diversified Programme, the re-branded name better characterises the product's systematic macro trading style.

Through ongoing research, the 25-year-old product has been uplifted by milestone enhancements. Its most recent pivotal upgrade took place in November 2018. This has resulted in a significantly more powerful strategy that not only strives to deliver higher risk-adjusted returns but adapts more effectively to perform in challenging market conditions.

The major revamp took place on the back of a three-year deep dive in research starting in 2015. The firm's goal was to review the model's components individually, come up with new alpha sources, and judiciously re-engineer the components. This enables the programme to perform not just through normal macro-economic cycles, but also through challenging market environments including those with extended low volatility and zero to negative rates. The project was successfully completed and implemented in November 2018. The result is that the new SMP is better armed with a more robust quantitative process that can perform in most market conditions.

The QCM SMP is currently offered through managed accounts (SMA's), providing investors an attractive vehicle to obtain full transparency and control together with liquidity in their investment. It is a long/short absolute return product that is actively managed, trading a portfolio of 110 exchange-traded futures that are globally diversified across major financial and commodity markets.

With annualised and cumulative returns from Nov 2018 to May 2021 of +25.4% and + 79.6% respectively, and a worst drawdown of -12.8%, we believe the quality of the upgraded SMP and its near three-year track record, demonstrates the product's robustness in successfully navigating through some of the toughest market conditions such as those witnessed in 2020 with the pandemic.

Aref Karim, CEO & Chief Investment Officer at QCM said:

"For over two decades we have managed monies for investors through the changing global macroeconomies. We rode the ups and downs of market waves to profit from opportunities. We have also learnt from the challenges they pose in difficult times. In designing robust systematic solutions at QCM, we take full advantage of both that accumulated experience as well as the growing knowledge of the markets. The quest for innovation and excellence remains the firm's driving force, and the revamped QCM Systematic Macro Programme is a testimony of that quest."

For more information, please contact info@qualitycapital.com, +441932 33 44 00.

Quality Capital Management ('QCM') Ltd is an award-winning investment management firm based in the UK. We offer investors innovative quantitative solutions which are liquid and generate absolute returns that are not correlated to major asset classes.

FUTURES INVESTMENTS ARE SPECULATIVE AND CARRY A HIGH DEGREE OF RISK. PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS.

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