

Systematic Alpha AUM hits \$640 mln

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The Systematic Alpha Futures program, managed by the New York-based CTA Systematic Alpha Management, has been added to Deutsche Bank's dbSelect managed account platform.

At the same time, SAM's assets under management have jumped by almost 20% in the past six months, from \$530m in April 2010 to \$640m at the end of September.

dbSelect is Deutsche Bank's platform for accessing liquid hedge fund strategies, such as managed futures, currency, global macro, volatility arbitrage and commodities. The platform currently has close to \$4bn in assets under management from pension funds, sovereign wealth funds, fund of funds, private banks, insurance companies and others. The Systematic Alpha Futures program began trading live on dbSelect in mid-October.

"We are pleased to see our core market-neutral program being offered on the dbSelect platform, which complements our existing offshore and onshore funds and managed account structures," said Peter Kambolin, CEO of Systematic Alpha. "The platform will offer investors daily liquidity, the ability to invest in our strategy via a managed account with a low investment minimum, in any currency, and at a customized level of leverage. In addition, the unique structuring capabilities of the platform make our product UCITS III compliant, opening doors to many investors who have been looking to see it in the UCITS format."

Remy Marino, Director at Deutsche Bank, commented: "We are pleased to welcome Systematic Alpha onto dbSelect and are confident that their CTA strategy will be valued by our customers. We look forward to a significant and long term partnership."