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US CTA Systematic Alpha joins dbSelect platform after assets boost

Systematic Alpha Management's short-term market-neutral systematic CTA strategy, Systematic Alpha Futures, has been added to Deutsche Bank's dbSelect managed account platform – a move that follows a 20% jump in assets under management for the managed futures firm in a six-month period.

US-based SAM's assets have grown to \$640 million at the end of September, up from \$530 million in April. Systematic Alpha Futures is managed by Alexei Chekhlov and Peter Kambolin and is up 2.14% so far this year.

SAM has also recently launched a short-term trend-following strat-

egy, Systematic Alpha Diversified. The firm's total assets have grown significantly in the past 18 months, from just \$250 million in April 2009.

Deutsche Bank's dbSelect platform has nearly \$4 billion in assets under management from pension funds, sovereign wealth funds, funds of funds, private banks, insurance companies and other investors. It provides access to liquid hedge fund strategies including managed futures, currency trading, global macro, volatility arbitrage and commodities.

"We are pleased to see our core market-neutral programme being offered on the dbSelect platform,

which complements our existing offshore and onshore funds and managed account structures," said Kambolin, the 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 customised level of leverage." He added that the platform's structuring capabilities also make the strategy UCITS III-compliant.

Separately, Deutsche Bank has announced that its dbSelect platform has received independent assurance under the International Standard on Assurance Engage-

ments (ISAE) 3000 – which provides an independent assessment of the quality of a manager's operational infrastructure and internal processes and controls.

"We are proud to be demonstrating the effectiveness and transparency of our control environment through the completion of the ISAE 3000 assurance," said Deutsche Bank's global head of foreign exchange, Zar Amroliya. "Investor and manager feedback has been extremely positive at a time when investors are requiring increased due diligence when investing in hedge fund strategies."

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