

SIMARGL MULTI-STRATEGY FUND PORTFOLIO G

QUANTITATIVE MARKET - NEUTRAL FUND



Legal

How to invest – direct subscription for Simargl Multi-Strategy Fund Portfolio G shares or indirect subscription via Broker/Bank at FundSettle-Euroclear or Clearstream

Fund's legal form – segregated portfolio company with independent accounts for every portfolio/subfund

Registered in 2008

Regulator – Cayman Islands Monetary Authority (CIMA), license 15978

Fund administrator – APEX Fund Services (Ireland)

Auditor – Grant Thornton

Settlement bank – Northern Trust

Fund manager – Simargl Capital

ISIN – [KYG843281067](#)

General

Algorithmic trading system designed to take advantage of assets price deviations. The Fund deploys its own mathematical models to discover market inefficiencies. Algorithmic system detects price deviations between pair assets on different trading floors and immediately makes correspondent trades. The Fund uses in-house developed trading robots integrated into co-location of exchanges.

Arbitrage strategies

Local stocks vs. depositary receipts (DRs), indexes vs. stock baskets, futures with the same underlying traded on different exchanges.

Assets

Stocks, futures, FX traded on different trading floors in UK, US, Russia, India, South Africa.

Trading team experience

2010 – 2012 – quantitative trading division at Otkritie Capital

2012 – 2014 – algorithmic trading division at BCS Global Markets

2014 – 2015 – asset management Quant System Company

2005 – 2015 – Citadel Investment Group, LLC, Chicago, USA

2010 – 2014 – Goldman Sachs, Morgan Stanley

Performance

Performance history – Fund Administrator statement

The Fund's strategies are market neutral – do not take directional positions

The performance largely drawn from mispricing of correlated assets

Sharpe Ratio – 5.5 (calculated on daily basis)

Market volatility and liquidity are desirable conditions for performance

Important

Simargl Capital partners invested their own assets into Portfolio G of the Fund

Terms of Portfolio G of the Fund

Minimum investment – 250 000 US Dollars

Investors liquidity – monthly, redemption requests – 10 days prior to month end

Hurdle rate – 10% per annum

Success Fee – 50% of the amounts exceeding Hurdle rate, charged every 6 months

Management fee – 2% per annum

Reporting – Statements from the Fund Administrator APEX – monthly

Awards

Best Equities Global Fund according to NAIMA (National Alternative Investment Management Association) 6 April 2017