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Fund Introduction Profile

Investor Information

Title: Mac01 – Global Macro

Strategy Objectives & Approach

A Global Macro fund with Equity Bias focused on concentrated investments in securities, futures and options listed on the main stock exchanges.

Achieving absolute returns in all market conditions, the fund has developed a proprietary model that applies a quantitative approach to macroeconomic data to evaluate main economic trends. These trends are then further explored through a bottom-up approach to selected asset classes.

The philosophy, always managing risk above all else, accepts a certain grade of short term market volatility as a necessary measure to achieve a consistent and higher return in the long term.

Track Record/Performance:

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YTD
2016	6.57%	2.62%	-1.37%	-1.18%	-0.64%	2.94%	3.24	1.49	0.56%	-2.37%	-0.05%	1.56%	13.84%
2015	-0.24%	2.12%	2.36%	0	1.81%	-2.77%	-4.44%	15.13%	0.82%	5.49%	-5.99%	2.46%	16.34%
2014	2.15%	5.81%	8.40%	-5.63%	0.47%	8.05%	-1.03%	3.22%	-1.04%	4.47%	1.49%	-2.47%	25.48%
2013	-5.43%	-5.98%	-1.28%	6.58%	8.35%	2.77%	3.22%	-3.12%	12.85%	7.40%	-0.69%	7.41%	34.68%

Past performance is not indicative of future performance. It cannot provide a guarantee of returns that you will receive in the future. The value of your investment and income from it may go down as well as up and you may not get back the amount you invested.

Total Cumulative Return:	123.82%
Annualized Return:	22.31%
Return YTD	13.84%
Annualized Volatility	15.99%
%Positive Returns:	63%
Annual Sharpe Ratio (Rf):	1.38

Key Staff Overview

The team is formed by 6 team members: 1 fund manager, 2 analysts, 1 relationship manager/risk manager and 1 operational director and 1 director that is our onshore legal counsel. Each team member has an extensive experience in their own field.

The fund manager has 20 years of investment management experience. He founded together with other partner his first asset management company in CEE region that grew in six years from $3,5m to $700m reaching 2% of the market share.

Facts and figures from his previosu investment fund company (2005-2011):

- September 2005: established one of the first Polish hedge funds, long/short equities and commodities investing all over the world, 85% return since inception;
- October 2006: established the first gold fund in Poland, 150% return since inception;
- October 2007: established the first private-equity fund in Poland for private individuals, 50% return since inception;

If you are interested in more information regarding this fund please contact
info@linearinvestment.com