

Fund presentation of the month: Helium Performance Fund

Fund Strategy

Helium Performance is a merger arbitrage and event driven fund and on the same theme as Syquant's successful Helium Opportunities Fund, but with a higher volatility tolerance. Its objective is to offer an absolute performance product with an annualized return target of 8-10% with an average volatility of 5%. The strategy mix is similar to the Helium Opportunities Fund, albeit with a higher leverage (~1.5x) on the merger arbitrage and event driven books and furthermore adds a new complementary stock selection strategy. This strategy offers a new and uncorrelated source of alpha as compared to the two strategies and should on average account for 1/3 of the performance contribution and risk allocation. The strategy filters corporate stocks with a strong "corporate identity" and a differentiating trend pattern to the underlying index out of a very wide universe. Its focus lies on Europe and the US and is selected quantitatively, whilst the other strategies are discretionary and strictly "bottom up".

Fund Manager



Xavier Morin is the Co-CIO of Syquant Capital and Portfolio Manager of the Helium Performance fund. He has 19 years of proprietary trading experience in Equity and Equity Derivatives trading. Beginning his career in 1992 at CCF as a financial analyst, he joined Credit Agricole Indosuez in 1996 as a proprietary trader within the equity derivatives department. Mr. Morin was appointed Deputy Head of the Proprietary trading desk in 2000 and later became the Global Head of Equity Proprietary Trading within Calyon's (CA-CIB) Equity Derivatives. He holds an engineering degree from Ecole Centrale de Paris.

Fund Facts

Date of inception:	3rd of May, 2013
AuM:	€77 million
Sharpe Ratio:	2.57
Volatility:	3.24%
1 month performance:	1.80%
3 month performance:	3.16%
6 month performance for new funds:	6.31%
YTD Performance:	1.92%
Annualized performance since inception:	8.45%

(All data as of 28.02.2014)

Fund Chart



Contact

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