



Date:
27-28th May, 2024

Venue:
Rosewood Hotel, Abu Dhabi

Powered By:



Demeter Tactical Investments Corp. is a Wyoming company for tax purposes with operations in New York and Louisville. It acts as a manager for multiple investment funds and strategies.

Demeter IntelliFund Insulae: - The objective of the Fund is to outperform the return of the S&P 500 Index (price only) each month without regard to prevailing marketing conditions and with low market correlation. The proprietary strategy is based on data science; machine learning, i.e., advanced statistics and probability analysis; and the published academic research of the principal conducted at the University of Chicago under the instruction of the 2013 Nobel Prize winner in Economics, Eugene Fama.

The Fund's algorithm determines:

- if the Fund will invest for the next trading day or remain in cash,
- in which indexes (via ETFs) the Fund will invest - S&P, NASDAQ, or both and
- how much leverage the Fund will deploy in each, with maximum leverage amount of between 2:1 and 3:1 depending upon market conditions and slippage.

The Fund is rebalanced at 3:58PM daily and positions are established for one trading day only. The Fund may return to cash at the close of each trading day or invest again for the next trading day. A secondary objective is to generate yield on cash, as the Fund is in cash approximately fifty percent of all trading days. The Fund will use options and/or derivatives in pursuit of this secondary objective as well as to hedge the portfolio overall, hedge individual positions and/or solely for profit.

Demeter Tactical Investments blends machine learning algorithms, ranging from traditional statistics (bolstered by post-modern portfolio theory) to supervised, unsupervised, and reinforcement learning. In order to exploit their diverse strengths, we often blend multiple methods within a single strategy. We strive to extract the best from both of the dominant traditions in statistics and applied mathematics (Breiman, 2001).

We are willing to transcend traditional frequentist assumptions and harness the power of algorithmic methods that make no a priori assumptions about the stochastic structure of financial data.

Demeter Tactical Investments can accommodate a wide range of investment styles and goals, such as "low volatility" or "total return." Unless specifically requested to do otherwise, we focus on the stocks of the S&P 500 and the NASDAQ 100. These are the most liquid stocks. We want to move in and out of positions with barely a ripple. Our flagship IntelliFund strategy, in fact, only holds the SPDR and QQQ (the most liquid S&P 500 and NASDAQ 100 index funds, respectively). It invests in nothing else (or cash, of course). Upon special request, we can also manage foreign stocks in Paris, London, Frankfurt, Toronto, Hong Kong, and elsewhere.

Demeter Tactical Investments believes it knows precisely where to unleash machine learning algorithms in financial markets. We then entrust trading to the power of computing. Through powerful algorithms akin to those used in image recognition and natural language processing, we have found multiple successful ways to earn persistent, positive returns both long and short.

Some Demeter machine learning algorithms are based on the venerable (though perhaps neglected) idea of market neutrality. We strongly believe in long-short strategies. There is money to be made as assets rise or fall. After all, hedge funds are designed to guard against a fuller range of threats and to expand their clients' trading horizon. However, some Demeter algorithms are long-only, but derive significant alpha by learning when to go to cash and sit out of the market.

- Never a losing year in 12 year track record independently verified by the global accounting firm BDO
- SEC registered manager with over \$200 million AUM
- Refined, repeatable U.S equity quantitative algorithm perfected by PM at University of Chicago under 2013 Nobel Prize winner in Economics
- Strategy is in cash about 50% of trading days over those 12 years but averaged 30.33% annually vs S&P 500 average of 12.44% per year, with 0.27 correlation to S&P 500
- Unlimited AUM potential can manage billions without a trace in the daily volume



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Jeffrey A. Sexton

President, Founding Partner and CIO
Demeter Tactical Investments

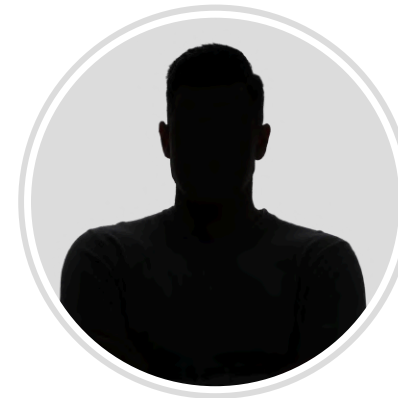


Jeffrey A. Sexton is the Founding Partner, President and Chief Investment Officer of Demeter Tactical Investments. Mr. Sexton is responsible for the management, construction, trading and monitoring of the firm's investment portfolios.

Prior to founding Demeter Tactical Investments, he held positions as President and Chief Investment Officer of Silver Leaf Capital in New York City and Portfolio Manager at Merrill Lynch (1997-2003) and Morgan Stanley (2003-2007). Mr. Sexton then joined Roxbury Capital Management as Director of Quantitative Strategies in 2007.

Demeter's investment funds and strategies are based in part on Mr. Sexton's published research on momentum investing he conducted as a graduate student at the University of Chicago under 2013 Nobel Prize in Economics winner Eugene F. Fama.

Mr. Sexton earned an M.B.A. at the University of Chicago Booth School of Business; an M.A. in Economic Statecraft from the Patterson School of Diplomacy & International Commerce at the University of Kentucky with an emphasis in Economic Statecraft and Islamic Banking; a J.D. from the Brandeis School of Law at the University of Louisville; and a B.S. in Accounting from the University of Kentucky. Mr. Sexton is also a current member of the Kentucky and the American Bar Associations. He is also a holder of the Series 65 securities license.



Philip Steele

Partner and Chief Technology Officer
Demeter Tactical Investments



Philip J. Steele serves as the Founding Partner and the Chief Technology and Development Officer at Demeter Tactical Investments.

Philip is responsible for the oversight, management and development of all aspects the firm's technology, trading and portfolio management operations and applications.

Mr. Steele has almost 30 years of experience in algorithmic code writing and modeling for various applications, including financial analytics, portfolio management, energy futures aggregation, and online gaming.