

## **15.09.2009 Opalesque Exclusive: Swiss managed futures fund returns 5.3% in first month of trading**

By the Opalesque team:

The F&F Systematic Trading Fund, a managed futures fund, was launched on 3rd August. It is managed by IDS Capital, based in Geneva, Switzerland.

Anthony Martin is the portfolio manager of the fund and the person who has been developing the trading systems of the fund for the last 7 years. He confirmed the fund's launch went smoothly as trading activity started on 3 August, and the team successfully put in place all the positions. To avoid any price gap at the entry point, these positions were gradually built during the first three days of the week. At the end of the month, the fund had positions in 24 markets out of a total of 32 markets. The margin-to-equity was 6%.

The net performance of F&F Systematic Trading Fund (Class B – US\$) was for August 2009 +5.35%. AuM amount to \$1.6m.

For the first month, all sectors contributed positively to the fund's performance. Soft commodity was the best sector, particularly the Sugar position which contributed +1.9%. The second best sector was Bond with a contributed performance of +1.2%.

[IDS Capital](#) is a multi-family office dedicated to the management of alternative portfolios, founded in 2004 by Cedric van Rijckevorsel, following his departure from 3A Bank Syz where he was a senior portfolio manager. IDS Capital has currently \$45m under management in three funds: the F&F Alternative Opportunity Fund, a BVI FoHFs launched in April 2002 with a Luxembourg feeder F&F Multi-Strategy Fund launched in September 2008; the F&F3 Fund, a Luxembourg portfolio of FoHFs, launched in March 2009; and finally the F&F Systematic Trading Fund, a Cayman CTA launched in August 2009.

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