aspect capital
The Science of Investment

Aspect Capital

Presentation to the Employees' Retirement System of Rhode Island

September 2017

Private and Confidential

Biographies

Rosie Reynolds – Director of Distribution

Mrs. Reynolds joined Aspect Capital in May 2005 and is Aspect's Director of Distribution, with responsibility for global business development and commercial strategy at Aspect. Mrs Reynolds oversees the Sales, Product Management, Investor Relations and Marketing functions at Aspect. She has been a member of Aspect's Senior Management Team (SMT) since 2014. The SMT is comprised of a group of Directors which supports the Executive Board in its management of the company and gives input into strategic business decisions. Mrs Reynolds is also part of the Product Design Group, a cross-departmental group of Board Members and Directors which oversees the design of new products and customised mandates for Aspect's global investor base.

Mrs. Reynolds started at Aspect as a lawyer and was promoted to Head of Legal in 2007 before being appointed Deputy Chief Operating Officer in June 2010. In 2013, she moved across to the Distribution team and in January 2014 was promoted to Director of Client Services and Marketing, before becoming Director of Distribution in January 2016. Prior to joining Aspect, Mrs. Reynolds worked at Hogan Lovells from 2001 to 2005, qualifying as a corporate lawyer in 2003. Mrs. Reynolds holds an LL.B (Honours) from Glasgow University and a Postgraduate Diploma in Legal Practice from the College of Law (York).

Dr. Stephen Wood – Senior Product Manager

Dr. Wood joined Aspect Capital in August 2010 as part of the Firm's Product Management Team. Aspect's Product Management team is integral in the product development and research process at Aspect, and also provides quantitative expertise to Aspect's clients on its investment process and the development of new product ideas. Part of the team's mission is to provide a high level of client transparency, keeping investors updated with research developments and performance analysis. In order to do this the team is deliberately positioned to ensure a high level of interaction with the Research team.

Dr. Wood previously served as an Analyst in Debt Capital Markets at the Royal Bank of Scotland from August 2009 to July 2010. From September 2005 to April 2006, he was an Executive in Structured Capital Markets at Barclays Capital. In 2009 he received a Ph.D. from the Department of Applied Mathematics and Theoretical Physics at the University of Cambridge, having obtained a First Class degree in 2004.

Aspect Capital

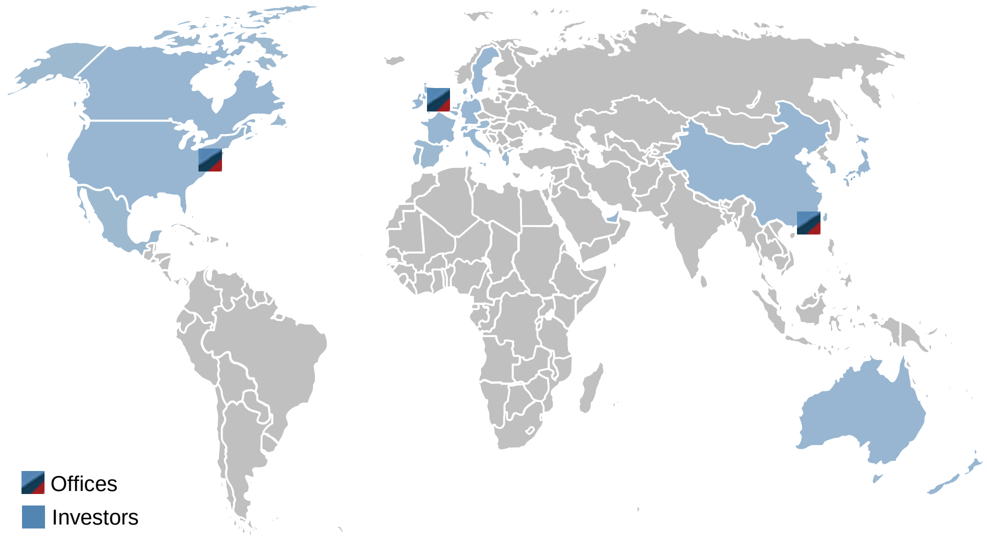
Innovative provider of systematic alternative investment solutions

Founded by industry pioneers and driven by a continuous research and development effort, Aspect has a long history of providing innovative products and diversifying performance.

A client-focused solutions provider, Aspect has developed deep and long-standing relationships with global institutional investors and distribution partners.

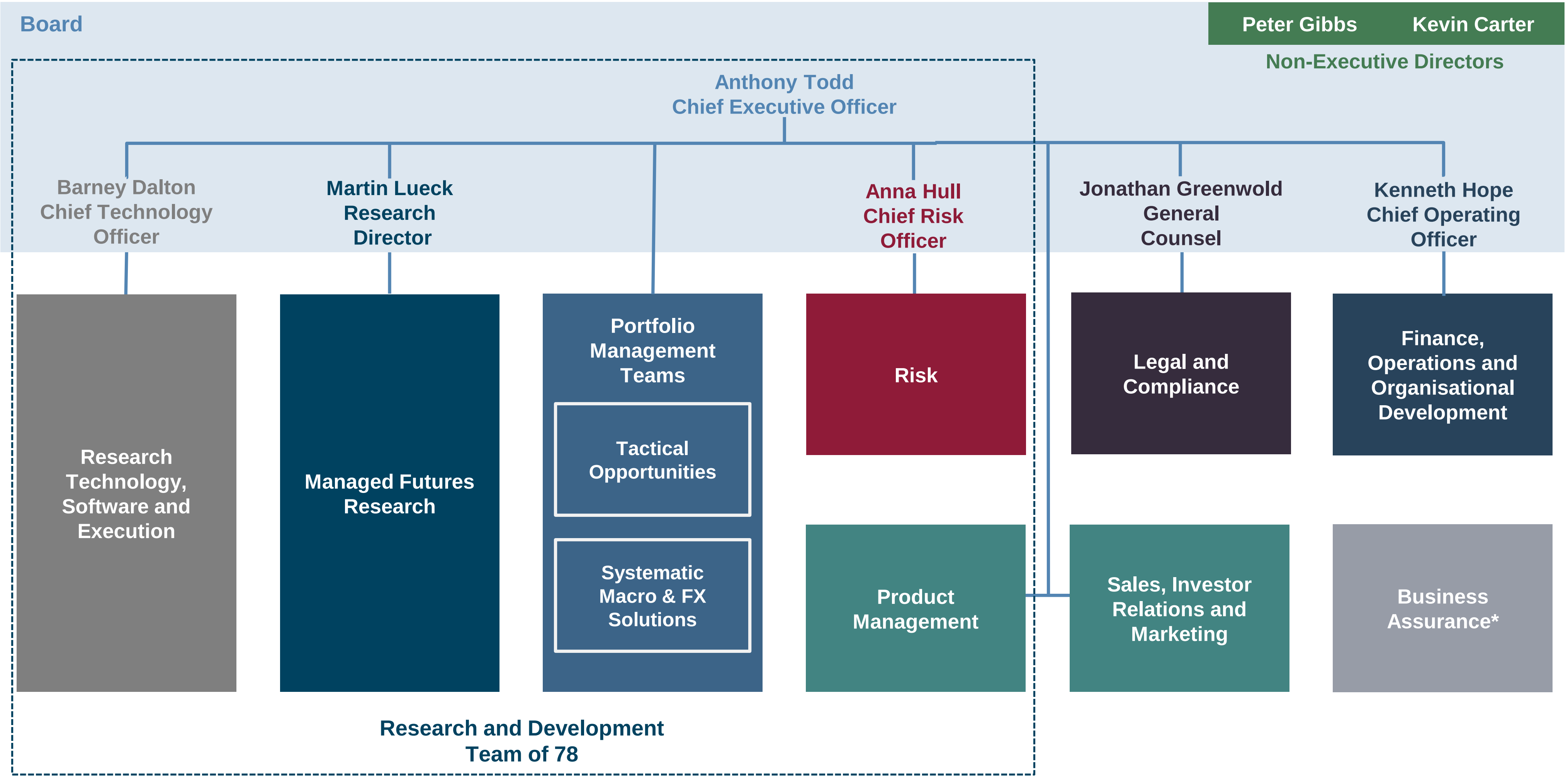
- **Founded in 1997 by Anthony Todd and Martin Lueck**
- **$6.8bn under management**
- **Team of 130 including 78 in R&D**
- **48 PhDs and Masters**
- **Collegiate and dynamic culture**

Aspect's Global Reach



Note: As at end of August 2017. Total number of PhDs and Masters degrees held across all departments of Aspect Capital. Research and Development headcount includes Aspect's Research, Execution, Technology, Risk and Product Management teams.

The Experienced Team has Built a Robust Infrastructure



Note: *Aspect's Business Assurance Team reports to the Audit and Risk Committee, which consists of Aspect's Non-Executive Directors and Chief Executive Officer.

Experienced Leadership

ANTHONY TODD, CHIEF EXECUTIVE OFFICER

Co-founded Aspect in September 1997

Chairs Aspect's Executive Board which determines Aspect's overall corporate and strategic direction

Chairs the Risk Management Committee and member of the Investment Management Committee

MARTIN LUECK, RESEARCH DIRECTOR

Co-founded Aspect in September 1997

Chairs the Investment Management Committee and is a member of the Risk Management Committee

Co-founded Adam, Harding and Lueck Limited (AHL) in February 1987 and currently serves on the Board of the National Futures Association

KENNETH HOPE, CHIEF OPERATING OFFICER

Joined Aspect in February 2004

Heads up the Finance and Treasury teams and manages Aspect's Operations, Fund Accounting, Organisational Development, Business Assurance and Business Coordination functions

BARNEY DALTON, CHIEF TECHNOLOGY OFFICER

Joined Aspect in November 2006

Oversees all areas of Aspect's technology-based infrastructure including the development and operation of Aspect's execution infrastructure

JONATHAN GREENWOLD, GENERAL COUNSEL

Joined Aspect in June 2008

Has had the responsibility for Aspect's Legal and Compliance teams since July 2011 when he was appointed as Director of Legal and Compliance; and has been Company Secretary since May 2011

ANNA HULL, CHIEF RISK OFFICER

Joined Aspect in June 2008

Oversees the Risk team which is responsible for the oversight of all market, model and operational risks across Aspect and is a member of the Risk Management Committee

PETER GIBBS, NON-EXECUTIVE DIRECTOR

Appointed to the Board in February 2013

Serves as a Non-Executive Director at Intermediate Capital Group Plc, Bank of America Merrill Lynch (UK) Pension Plan Trustees Ltd and Ashmore Group Plc and as Chairman of the Trustees of the VISA Europe Pension Plan

KEVIN CARTER, NON-EXECUTIVE DIRECTOR

Appointed to the Board in December 2015

Currently holds non-executive positions at JP Morgan American Investment Trust Plc, Lowland Investment Company Plc and Murray International Trust Plc

Also serves as Non-Executive Director at the Universities Superannuation Scheme Limited, a related company called USS Investment Management Limited and BBC Pension Trust Ltd

Systematic Investment Solutions

All Aspect's systematic solutions benefit from:

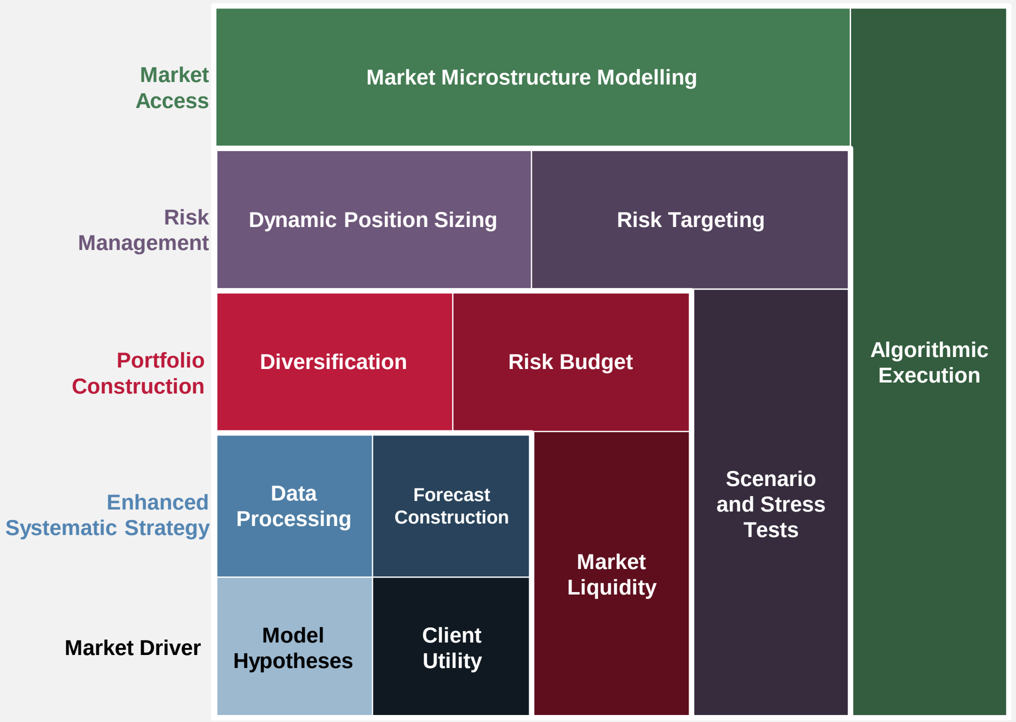
- Disciplined, repeatable systematic investment process
- Rigorous risk management
- Continuous and collaborative R&D process
- Capture of persistent opportunities in global markets
- Diversification for client portfolios

Leading to a product range spanning four major categories

Managed Futures	Alternative Risk Premia
Currency Solutions	Multi Strategy

Research Culture

Multi-dimensional Collaborative Approach to Research



Research Objectives

- Identify and capture behavioural biases and other persistent drivers of market returns
- Work cooperatively to enhance and integrate every component of the investment process
- Retain a competitive edge in evolving markets

Research Culture and Philosophy

- Experienced, multi-disciplinary research team brings in-depth market knowledge and expertise
- Transparent and collaborative research environment promotes innovation and scientific discipline
- Rigorous research process specifically designed to minimise the risks of data mining and over-fitting

Trends are a Persistent Feature of Liquid Markets

Trends

Persistent but unpredictable feature of markets

Markets and Investor Behaviour

Idiosyncratic

Investment Philosophy

Markets Evolve

Ongoing research is vital

Investment Management

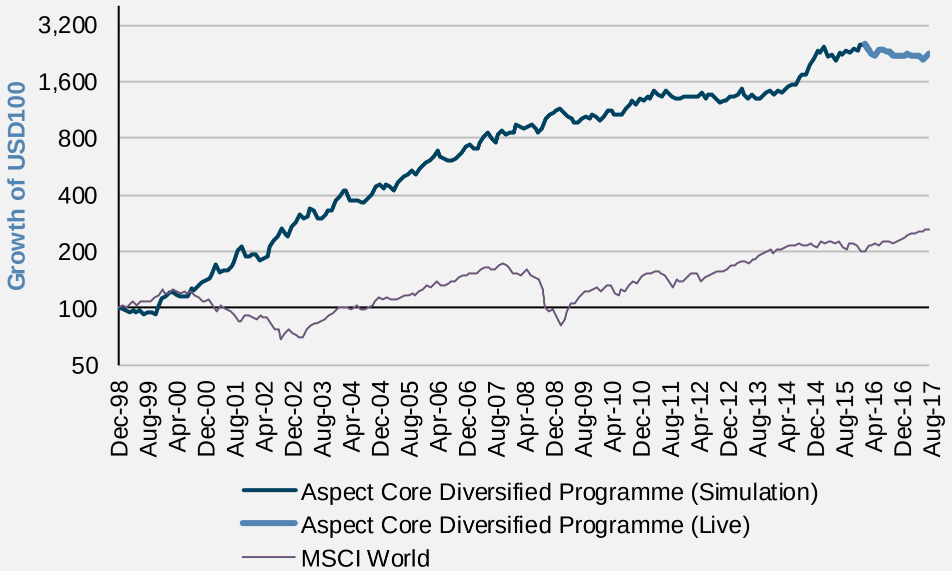
Multi-layered challenge

Drivers of trends are well-documented in financial literature:

- Behavioural biases, e.g. confirmation bias, loss aversion, herding
- Different information dissemination and response rates
- Economic cycles
- Structural factors, e.g. futures curve roll down

Core Diversified is a Derivative of Aspect's Flagship Programme

Track Record of Aspect Core Diversified and MSCI World: Jan 1999 to Aug 2017



Key Statistics (as at 31st August 2017*)	
Return for Last 12 Months	-3.40%*
Return for Last 3 Years	33.41%**
CARR since Inception	18.15%*
Annualised Volatility since Inception	17.48%

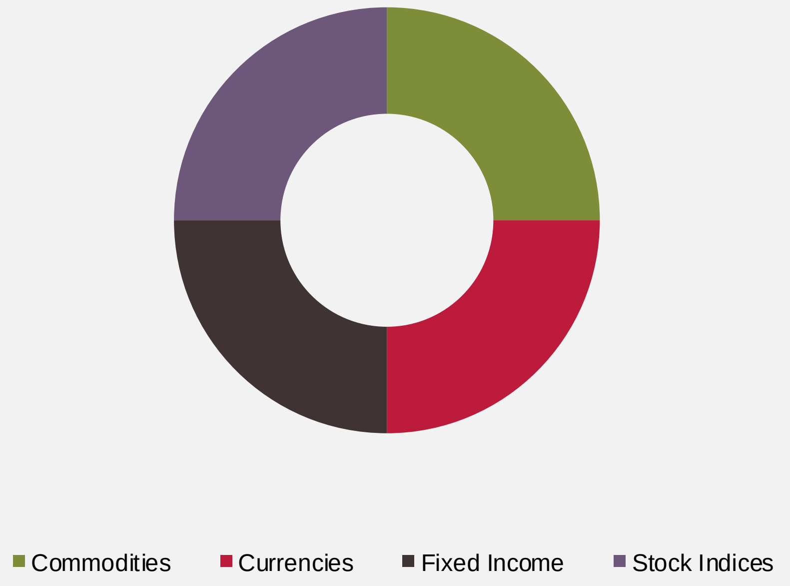
Assets Under Management as at 31st August 2017

Aspect Capital	Aspect Diversified Programme	Aspect Core Diversified Programme
UDS6,807mio	USD4,084mio	USD500mio

Source: Aspect Capital, Datastream. Note: *Estimated performance. From 1 January 1999 to 22 February 2016 the returns shown are simulated returns for the Aspect Core Diversified Programme. From 23 February 2016 onwards the returns shown are live trading returns for the Aspect Core Diversified Programme. The returns have been adjusted to target a volatility of 18%. The returns shown are net of a 0.60% management fee and expenses and do not include any interest income from cash holdings. Please note that the performance of customised or modified implementations of the Programme may differ to the performance shown above. THESE RESULTS ARE BASED ON SIMULATED OR HYPOTHETICAL PERFORMANCE RESULTS THAT HAVE CERTAIN LIMITATIONS. UNLIKE THE RESULTS SHOWN IN AN ACTUAL PERFORMANCE RECORD, THESE RESULTS DO NOT REPRESENT ACTUAL TRADING. PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS. PLEASE SEE IMPORTANT RISK DISCLAIMERS ON PAGES 16 AND 17.

Aspect Core Diversified: Programme Overview

Aspect Core Diversified Target Risk Allocation *



Aspect Core Diversified is Aspect's pure trend product

- A systematic momentum-based investment process
- Implemented using Aspect's core trend following models
- Benefits from research enhancements
- Uses Aspect's algorithmic execution framework
- Target volatility of 18%**
- Deepest, highly liquid 80 – 90 markets
- High and incremental capacity

Portfolio construction

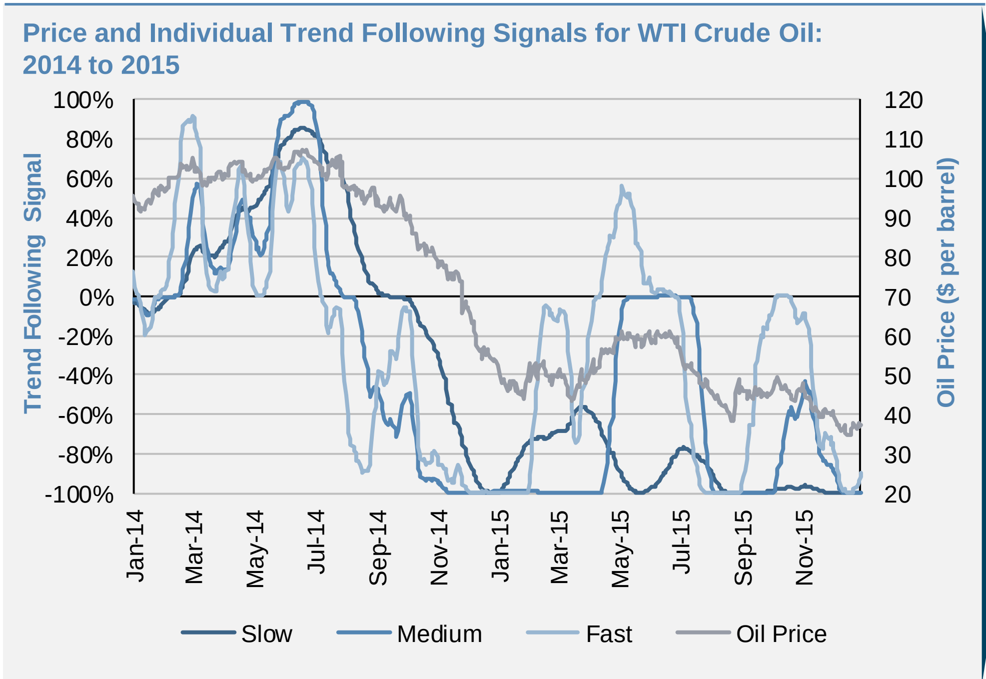
- Avoids risk of over-optimisation
- Equal allocations to each of four sectors
- Market allocations aware of liquidity

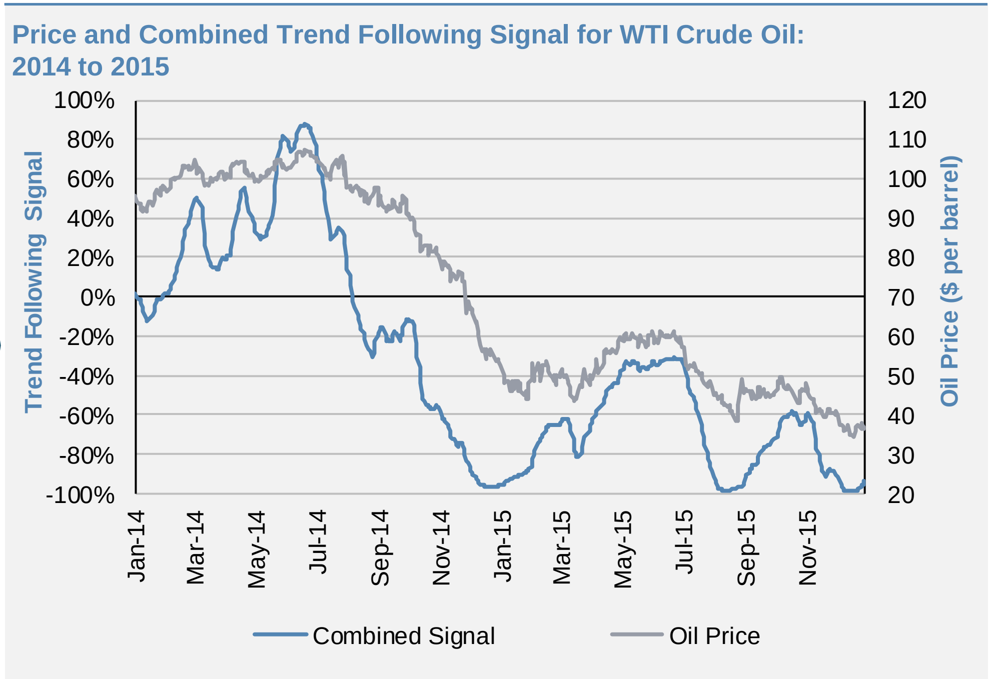
Risk Management

- Systematically deployed risk and exposure limits
- Positions sized dynamically relative to market volatility
- Uses full suite of risk management tools and techniques

Note: *As at end of August 2017. Allocations are reviewed regularly and may change over time. **There is no guarantee that any target referenced will be achieved, and the actual volatility may vary. Targets may be restated over time. Please see relevant risk disclaimers on pages 16 and 17.

Trend Following Identifies Opportunities Using Seven Timeframes





- Price-based trend identification
- Accounts for term structure changes and seasonality
- Continuous and adaptive signals
- Seven timeframes identify 2-week to 6-month trends

Signals reflect trend direction and conviction

- Model implementation ensures no directional bias
  - Can profit equally from uptrends and downtrends

NOTE: THESE RESULTS ARE BASED ON SIMULATED OR HYPOTHETICAL PERFORMANCE RESULTS THAT HAVE CERTAIN LIMITATIONS. UNLIKE THE RESULTS SHOWN IN AN ACTUAL PERFORMANCE RECORD, THESE RESULTS DO NOT REPRESENT ACTUAL TRADING. PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS. PLEASE SEE IMPORTANT RISK DISCLAIMERS ON PAGES 16 AND 17.

Aspect Capital: Risk Management

Systematic risk controls

- Integrated with investment process
  - Appropriate risk targeting for each component
  - Robust measures of volatility and correlation
  - Value at Risk and cash exposure controls
- Detailed automated reporting

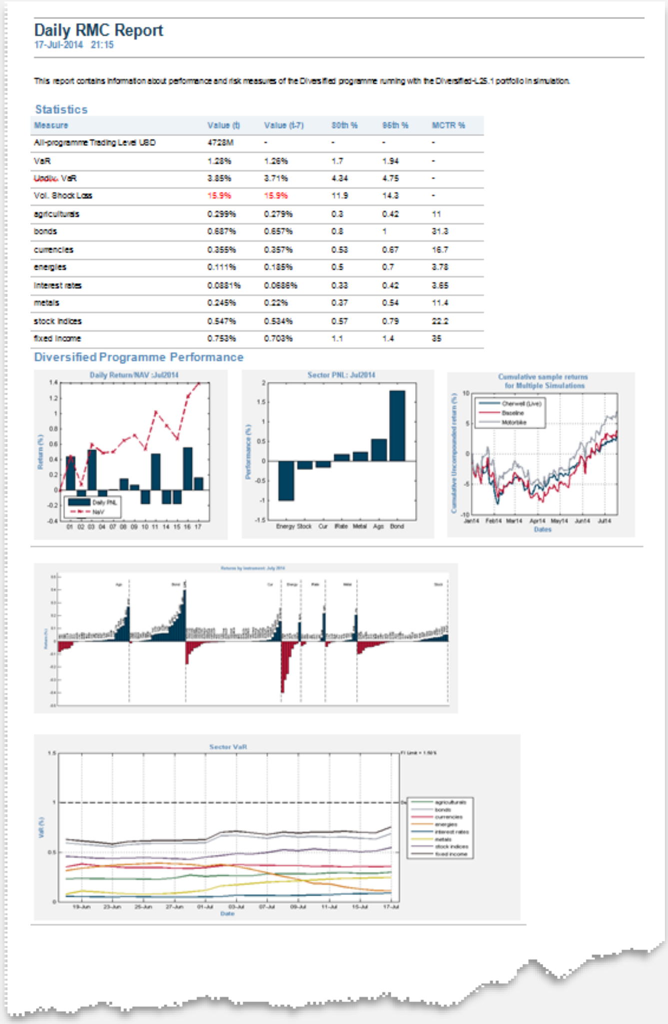
Dedicated and independent risk team

- Oversight of entire investment process
- Review and analysis of research
- Real time portfolio review

Supplementary risk metric monitoring

- Alternatives to built-in risk controls
- Scenario analysis and sensitivity testing
- Margin, MCTR, leverage, etc.

Example Daily Portfolio Monitoring Report


Daily RMC Report
17-Jul-2014 21:15

This report contains information about performance and risk measures of the Diversified programme running with the Diversified-L25.1 portfolio in simulation.

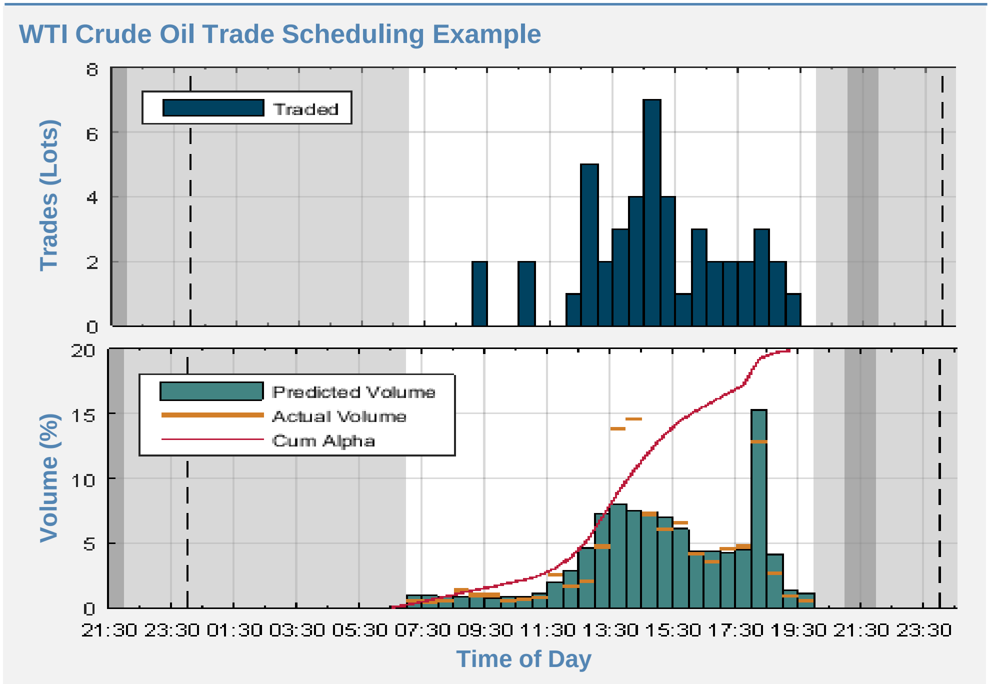
Statistics

Measure	Value (t)	Value (t-7)	80th %	95th %	MCTR %
All-programme Trading Level USD	4728M	-	-	-	-
VaR	1.28%	1.26%	1.7	1.94	-
Undiv. VaR	3.85%	3.71%	4.34	4.75	-
Vol. Shock Loss	15.9%	15.9%	11.9	14.3	-
agriculturals	0.299%	0.279%	0.3	0.42	11
bonds	0.687%	0.657%	0.8	1	31.3
currencies	0.355%	0.357%	0.53	0.67	16.7
energies	0.111%	0.185%	0.5	0.7	3.78
interest rates	0.0881%	0.0686%	0.33	0.42	3.65
metals	0.245%	0.22%	0.37	0.54	11.4
stock indices	0.547%	0.534%	0.57	0.79	22.2
fixed income	0.753%	0.703%	1.1	1.4	35

Diversified Programme Performance

Note: For illustrative purposes only.

Trades are Scheduled and Executed to Minimise Market Impact



Execution

- Core research focus
- Minimise total implementation cost
- Create sustainable improvements

Technology-based market access

- Automated order capability
- Proprietary execution algorithms
- 24/5 oversight by the Execution Team

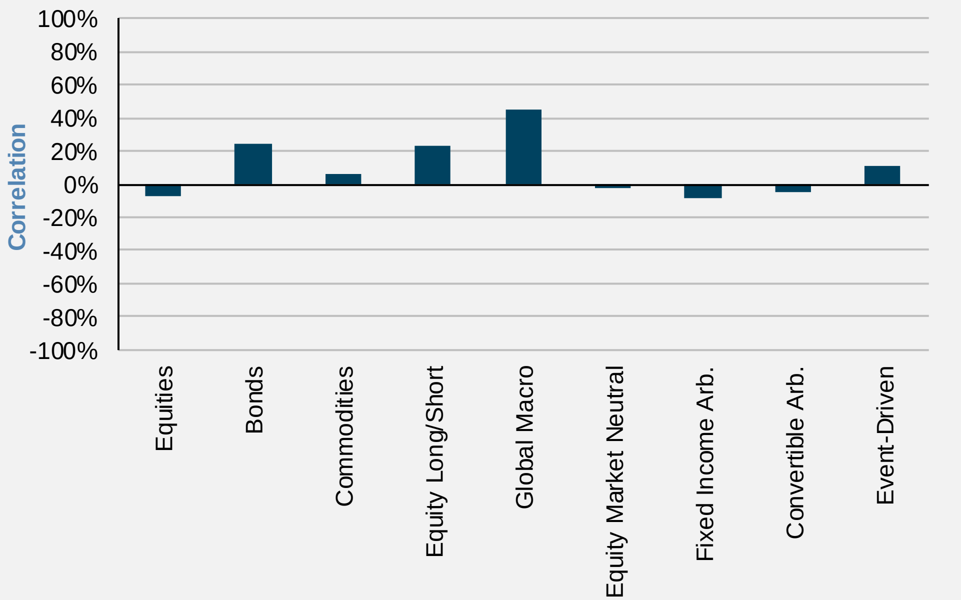
Key Statistics

- ~ 90% of strategy trades executed ‘box-to-box’
- ~ 95% of automated orders passively filled

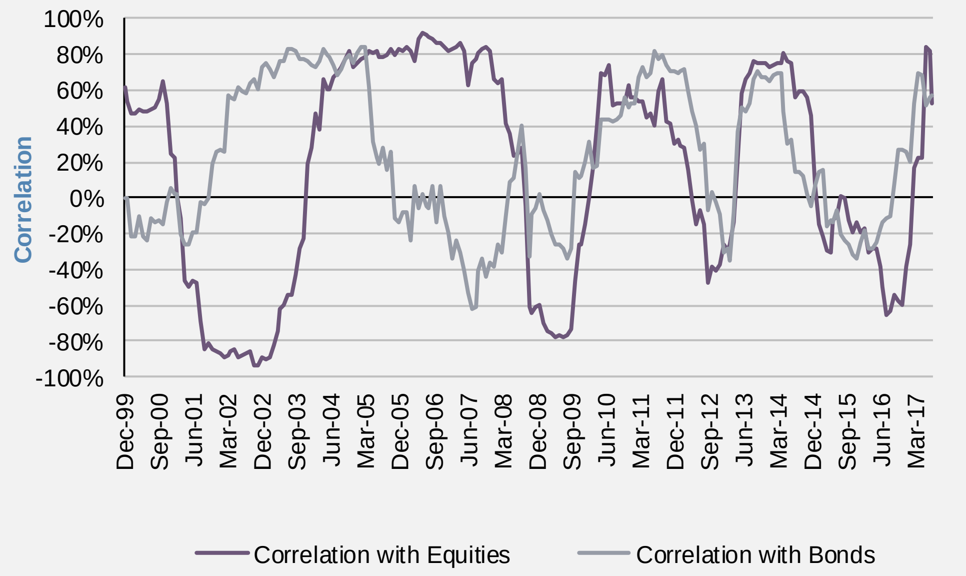
Note: For illustrative purposes only.

Dynamic Correlation to Traditional and Alternative Investments

Correlation Between Investment Sectors and Aspect Core Diversified Programme: Jan 1999 to Aug 2017



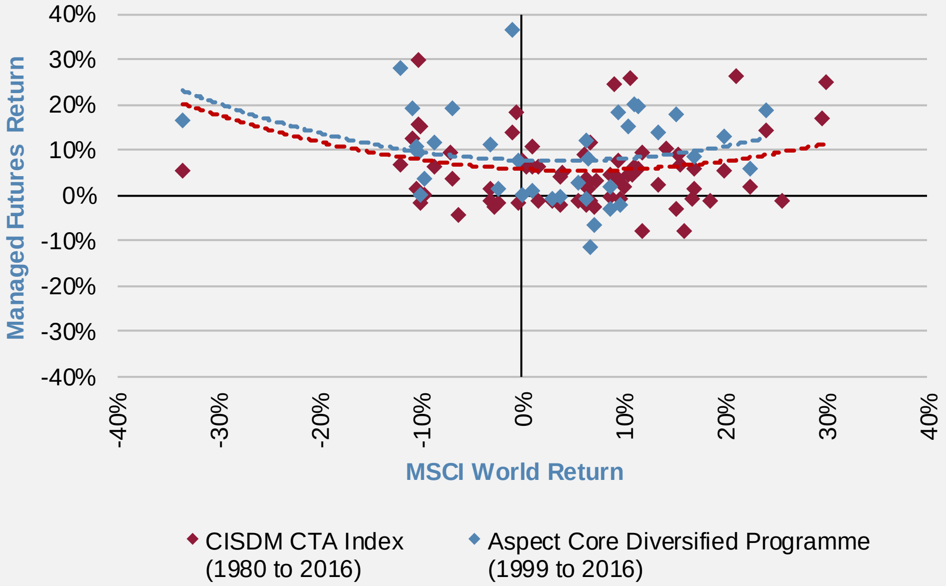
Rolling 12 Month Correlation Between Aspect Core Diversified Programme, Equities and Bonds: Dec 1999 to Aug 2017



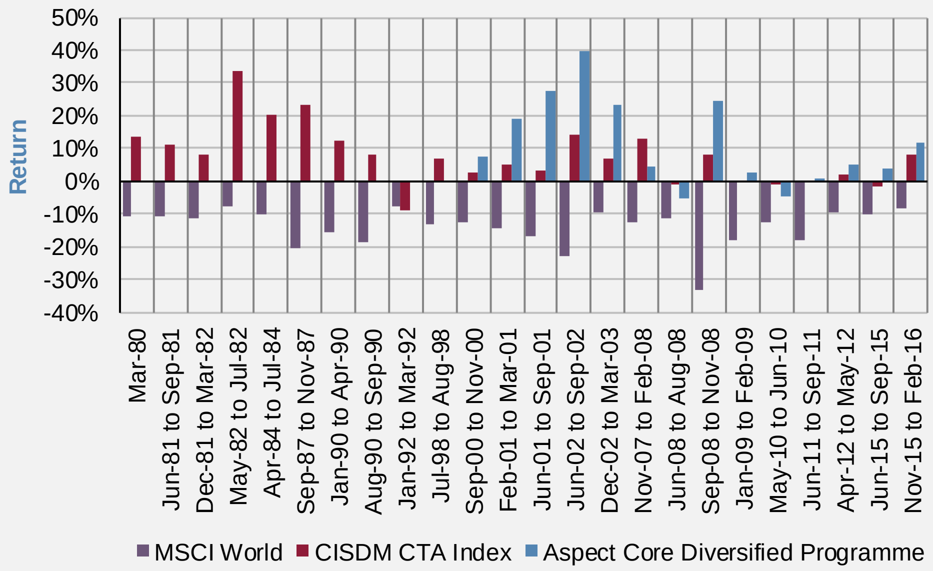
Source: Aspect Capital, Datastream. Indices: Equities: MSCI World; Bonds: Barclays Global Aggregate; Commodities: S&P GSCI Commodity Index; Hedge Fund Indices: Credit Suisse Hedge Fund Indices.
Note: Estimated performance. Past performance is not necessarily indicative of future results. From 1 January 1999 to 22 February 2016 the returns shown are simulated returns for the Aspect Core Diversified Programme. From 23 February 2016 onwards the returns shown are live trading returns for the Aspect Core Diversified Programme. The returns have been adjusted to target a volatility of 18%. The returns shown are net of a 0.60% management fee and expenses and do not include any interest income from cash holdings. Please note that the performance of customised or modified implementations of the Programme may differ to the performance shown above. THESE RESULTS ARE BASED ON SIMULATED OR HYPOTHETICAL PERFORMANCE RESULTS THAT HAVE CERTAIN LIMITATIONS. UNLIKE THE RESULTS SHOWN IN AN ACTUAL PERFORMANCE RECORD, THESE RESULTS DO NOT REPRESENT ACTUAL TRADING. PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS. PLEASE SEE IMPORTANT RISK DISCLAIMERS ON PAGES 16 AND 17.

Performance is Independent of Equity Markets

Half-Yearly Performance of Equities and Managed Futures: H1 1980 to 2016



Performance of Managed Futures during Equity Drawdowns: Jan 1980 to Aug 2017



- Relationship to equity market performance is not linear
- Return profile similar to that of an options straddle
- History of delivering positive returns during periods of equity market stress

Source: Aspect Capital, CISDM, Datastream. Note: Estimated performance. Past performance is not necessarily indicative of future results. From 1 January 1999 to 22 February 2016 the returns shown are simulated returns for the Aspect Core Diversified Programme. From 23 February 2016 onwards the returns shown are live trading returns for the Aspect Core Diversified Programme. The returns have been adjusted to target a volatility of 18%. The returns shown are net of a 0.60% management fee and expenses and do not include any interest income from cash holdings. Please note that the performance of customised or modified implementations of the Programme may differ to the performance shown above. THESE RESULTS ARE BASED ON SIMULATED OR HYPOTHETICAL PERFORMANCE RESULTS THAT HAVE CERTAIN LIMITATIONS. UNLIKE THE RESULTS SHOWN IN AN ACTUAL PERFORMANCE RECORD, THESE RESULTS DO NOT REPRESENT ACTUAL TRADING. PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS. PLEASE SEE IMPORTANT RISK DISCLAIMERS ON PAGES 16 AND 17.

Conclusion

Trends are a persistent but unpredictable feature of liquid markets

- Systematic exploitation of trends is a source of sustainable alpha
- Momentum capture in liquid markets provides an important source of portfolio diversification

Aspect Core Diversified delivers effective and efficient exposure to the momentum factor

- Ultra-high liquidity of markets creates enhanced capacity and superior fee efficiency
- Benefits from Aspect’s trend following research and experience
- Clear portfolio construction and systematic risk management are as important as signal generation
- Efficient market access is vital

Aspect’s independence and robust corporate infrastructure offers additional comfort to investors

- Capturing trend following returns is a multi-layered challenge
- Independence from investment bank trading desks

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