

# Firm Overview

## About Geode

When Geode was founded in 2001, we set out to create structured and repeatable investment strategies, with the objective of providing uncorrelated investment returns while delivering transparency and liquidity to our clients.

Today, our business reflects the strength of our systematic discipline and allows us to offer investment solutions across target risk levels and asset classes. Our centralized research focuses on the development of advanced quantitative techniques for uncovering market opportunities and employing them within a disciplined framework.

With a robust infrastructure and talented investment professionals, Geode offers clients the scale of a large asset management firm, with the benefits of a versatile investment platform — flexibility and customization. Our firm is able to offer the institutional marketplace the essential building blocks for today's changing investment landscape.

## Investment Capabilities

Geode uses a team-based approach across each of the firm's investment disciplines, emphasizing the investment process and collaboration among individual portfolio managers.

Systematic techniques draw from a wide variety of information sources, with focus on liquidity and transparency.

## Strategy Range

	$\beta$ INDEX	ACTIVE	ABSOLUTE RETURN	$\alpha$
<b>Approach</b>	Efficient implementation while minimizing costs	Disciplined investment process based on fundamental insights	Quantitative & arbitrage investment techniques	
<b>Objective</b>	Match performance of the benchmark	Maximize risk-adjusted performance relative to benchmark	Generate absolute returns uncorrelated to major asset classes	
<b>Strategies</b>	<i>US / Global Equity REITs</i> <i>Thematic/SRI</i> <i>Multi-Factor</i> <i>Commodities</i>	<i>US / International Equity</i> <i>Option Strategies</i> <i>Tax Managed Equity</i> <i>Multi-Factor</i> <i>Commodities</i>	<i>Multi-Asset Class</i> <i>Option Strategies</i> <i>Long/Short</i>	

### AT A GLANCE

- ◆ Established institutional asset manager with a range of US clients
- ◆ Proprietary expertise across a range of core and specialty asset classes
- ◆ Private firm with broad employee ownership
- ◆ Founded 2001; based in Boston, Massachusetts

### ASSETS UNDER MANAGEMENT\*

- ◆ \$501 billion

**Equity Index**  
~\$479 B

**Quantitative Active**  
\$11.6 B

**Commodities**  
\$9.3 B

**Absolute Return**  
\$1.1 B

As of June 30, 2019

\*Includes AUM of Geode's institutional equity and alternative investment strategies, as well as wealth management solutions

This is general information, not advice. It may not be appropriate for all investors and may require additional information and the opinions of tax or other professionals to be fully evaluated. See full disclosures later in this document.

# Firm Overview

## Geode Advantages

**EXPERIENCE** Geode recognizes that the most sophisticated systematic processes benefit from applied fundamental insights. Our investment professionals are experienced in each of their disciplines, and work collaboratively to share expertise for the enrichment of our investment processes.

**RISK MANAGEMENT** Client portfolios are constructed in a disciplined manner with a focus on managing and controlling risk-exposures in an effort to produce optimal risk-adjusted returns.

**INSTITUTIONAL INFRASTRUCTURE** A state-of-the-art trading platform and robust operational infrastructure create efficiencies and help to provide scale across investment disciplines.

**RESEARCH** Dedicated to advanced techniques for uncovering alpha sources, Geode's research team is constantly looking for new and repeatable methods of transforming idea flow into applicable investment processes. This centralized research approach helps to ensure that the best ideas are efficiently implemented across investment strategies.

## Philosophy and Process

- ◆ We use quant strategies because they allow us to leverage fundamental insights while subtracting confirmation bias.
- ◆ Diversification is good, but it's not enough: every unit of risk must be justified by expected alpha.
- ◆ Quant strategies are run by computers, but designed by humans. We have a strong team of individuals with the talent and the background to excel at this.
- ◆ Long-term investment success depends on minimizing all costs — explicit and implicit.
- ◆ Transparency is essential. Good management is not just about the results, it's about helping each investor understand a strategy's risks, rewards, and behavior.
- ◆ Direct access to investment staff leads to the best outcomes for all concerned.

## Senior Management

**Vince Gubitosi**  
*President & CIO*  
 25 years industry experience  
 14 years with firm

**Bob E. Simon, CFA**  
*Senior Portfolio Manager*  
 30 years industry experience  
 14 years with firm

**Maximilian Kaufmann**  
*Senior Portfolio Manager*  
 25 years industry experience  
 10 years with firm

**Deane Gyllenhaal**  
*Senior Portfolio Manager*  
 29 years industry experience  
 5 years with firm

**Kenneth Zimmer, CFA**  
*Head of Trading*  
 25 years industry experience  
 12 years with firm

## CONTACT INFO

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*As of June 30, 2019*

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