

Tricio CIO service

for professional investors



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INVESTMENT
BUDDY

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Tailored investment support for you and your clients

Tricio Chief Investment Officer (CIO) service

Based on best practices and many years of experience with clients, we have developed the Tricio CIO service to give you outstanding support in building investments for your clients. We tailor the investment support service to your requirements.

- We will have **regular in-depth meetings** where we address your investment needs and concerns, tailored to meet your specific needs.
- Our **'Ask a Buddy' service** gives you access to us at any time, where we, your 'investment buddy', provide answers to your queries directly.
- You will receive Tricio Insights, our regular strategy publications and webcasts.
- You can choose any combination of the following **add-on investment support modules**, tailored to help you build investments.

We will discuss your needs when you sign-up to our Tricio CIO service. We will then come up with a proposal and the total price of our Tricio CIO service for you.

Tricio Investment support modules

You choose from the following areas where you need ongoing support. We will tailor-make our support to fit your requirements.



Bespoke asset allocation

Investment selection and analysis

Bespoke independent investment advice

Investment product and solutions development

Tricio investment support module

Bespoke asset allocation



Our support includes:

- Ongoing technical support to your asset allocation
- Advice on portfolio optimization and construction
- Advice on rebalancing and portfolio risk control
- Advice on review process for MiFID II and PROD rule

Case study

A UK wealth manager approached James Chu CFA, Tricio's Head of Investment Solutions. Their team was running income portfolios for retired private clients on a discretionary basis. But the performance was not good and some clients were unhappy with the variability of the income they received.

What did James do?

The solution

James worked with the client and their team and rebuilt the income portfolios into model portfolios that had different expected return and portfolio volatility targets for their respective clients. He also established a new investment process in managing the model portfolios. The model portfolios were based on an asset allocation that the investment team of the firm maintained regularly. The investment would be spread globally and across multiple assets, including money market and structured notes.

Tricio investment support module

Bespoke independent investment advice



Our support includes:

- Monthly meetings including more specific input for your investment team/committee
- Independent advisor to sit on your investment committee
- Review and oversight of your investment process including performance analysis

Case study

A UK stockbroker was asked to start running a new fund. With a lack of experience and process, the firm approached James Chu CFA, Tricio's Head of Investment Solutions, for help for ongoing investment support and oversight.

What did James do?

What was done

James set up an investment committee and proposed the operational protocols with senior management. That included the necessary reporting and monitoring. James then worked with the investment team and established the investment process. It was based on a top down approach, covering asset allocation, risk limits, security appraisal and selection, and final portfolio construction.

Tricio investment support module

Investment selection and analysis



Our support includes:

- Ongoing support to your investment analysts
- Analyses of the drivers and consistency of fund manager performance
- Go under the bonnet for more complex investments
- Research and due diligence on alternative investments, structured products and foreign exchange

Case study

A multi-family office was looking at fixed income investments backed by real assets. The firm wanted James Chu CFA, Tricio's Head of Investment Solutions, to review these securities to ensure that the investments were used by the firm's advisers in an appropriate manner.

What did James do?

Let's take a deep dive...

James reviewed these investments in depth. The process included meeting the issuer and arranger of the investments, studying all the legal documents and any independent research conducted on the investments and reviewing the due diligence done by the firm. James then wrote enhanced due diligence reports for the firm, which were used as part of the inputs in making the final investment decisions for its clients.

Tricio investment support module

Investment product and solutions development



Our support includes:

- ▮ Advice on how to create in-house products for your clients
- ▮ Help to find and coordinate with third party suppliers
- ▮ Support in dealing with any regulatory and legal documentation
- ▮ Support for your colleagues in managing the project, both for product launch and post-launch management

Case study

An international security house wanted to create a new investible index for the Chinese stock market based on its superb track record in picking the right sectors. In addition, a UK broker wanted bespoke equity indices to track UK small-cap shares. Gerry Celaya, Tricio's Chief Strategist, was asked to help.

What did Gerry do?

An actionable solution

As a quantitative expert, Gerry worked with his colleagues to help these firms find possible ways to construct their indices. Gerry worked closely with the analyst at the international security house and helped construct a series of indices on an equal-weight basis that highlighted the outperformance that their selections were achieving. Gerry worked with the UK broker to construct their series of indices, which the broker was then able to take over and run on their own.

Tricio investment support module Bespoke market and strategy writing



Our support includes:

- Producing timely analyses and contents that fit your ongoing business and client needs
- Writing papers and commentaries on specific topics
- Providing market and investment related comments to include in your own marketing
- Materials delivered on white labelling basis or under Tricio's own brand

Case study - Investment fund required insightful commentary for their client reports

A UK fund manager wanted commentary on economic events and markets for their client reports. They asked John Calverley, Tricio's Chief Economist, to help.

What did John do?

Case study - A specialist structured product firm desired independent research

A London based boutique structured product firm wanted independent financial market ideas to provide their clients with thought-provoking views and spark investment insights and themes. The company approached Gerry, Tricio's Chief Strategist, for a solution.

What did Gerry do?

Case study - The global markets division of a bank wanted market commentary

The global markets division of a bank wanted timely, concise and value-added commentary on FX, major bond, commodity and emerging markets for their bank counterparties, SME and HNW clients. The delivery had to coordinate with their existing economics research team, and reach clients in Asia, Europe/Middle East/Africa, and the Americas. They asked Gerry, Tricio's Chief Strategist, to help.

What did Gerry do?

A white-labelled commentary

John and his colleagues worked with the fund in order to determine the white-label commentary that worked best for them and their clients. John helped to set up a system where they could deliver the necessary input in a timely and cost-effective manner to help their client deliver insightful publications to their clients.

Specialised reports

Gerry and his colleagues worked with the firm and their team members to develop a stream of monthly publications and special projects. These discussed relative market performance ideas, baskets of shares for potential structured product offerings and market outlooks.

Timely commentaries

Gerry and his colleagues worked with the bank and developed a series of daily, weekly and monthly publications to help their global sales and marketing efforts. In addition to these, focus reports on specific market themes and derivative trading papers were provided as needed. The client controlled the 'look and feel' of the publications and distribution.

Tricio investment support module

Other investment support services

Independent overview of a hedging proposal



Case study

A major corporation based in the UK received a foreign exchange hedging proposal from the derivatives desk of a US investment bank. The company wasn't too sure about the complexity of the proposal, and if it really addressed their needs. Gerry Celaya, Tricio's Chief Strategist, was asked to help.

What did Gerry do?

Cutting through the complexities

Gerry broke the derivative proposal down into their simple components and illustrated the cash flows and risks to the client. Gerry listened to the client and helped them go back to the bank with the relevant questions and counterproposals to improve on what the bank was initially offering.

Tricio investment support module

Other investment support services

Independent oversight of an investment fund



Case study

A private bank fund desired senior input into their asset allocation process and discussion of global economic risks. They asked John Calverley, Tricio's Chief Economist, to help.

What did John do?

Combine experience and expertise

John joined the board of the fund in order to provide the independent oversight that they needed. He assisted their asset allocation process and provided timely insights on global economic risks and opportunities to the board.



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