

FOR IMMEDIATE RELEASE:

The Cambridge Strategy to launch new Emerging Markets Currency Programme

LONDON – May 8th, 2009 – London based currency manager The Cambridge Strategy is pleased to announce the opening of the Global Emerging Markets Currency programme to external investors. The Global Emerging Markets Programme joins their existing active currency programmes that have been in successful operation since April 2004. The Programme has been trading since February 2008, but is only now being opened up to external investors. It returned a performance of 10.97% in its first 12 months of trading, and is up 14.18% for the four months January to April, 2009.

The objective of the programme is to provide long term capital growth with consistent, positive absolute returns, targeting an annual return of 18%. Russell Thompson, The Cambridge Strategy CIO comments:

“We are extremely excited to be bringing this product to the market as it combines Cambridge’s recognised emerging markets expertise with our exceptional, cutting edge risk management techniques. This product should provide investors with genuine alpha potential moving forward and is uncorrelated with the underlying asset markets, providing diversification and risk mitigation to investors”.

The Global Emerging Markets Currency programme aims to profit from short and medium term moves in global emerging markets’ currency pairs. This is achieved by employing their systematic approach, designed to perform across diverse market environments and combining two types of proprietary trading strategies: a Systematic Technical Strategy and a Systematic Fundamental Strategy.

The Cambridge Strategy believes that long run success is achieved through successful mitigation of downside returns (with risk controlled at the portfolio, strategy and individual trade levels). Tail risk is managed utilising Omega Functions to mitigate downside event risk while a daily VAR limit is enforced at both the aggregate portfolio and sub-strategy level.

About The Cambridge Strategy:

The Cambridge Strategy (Asset Management) Limited is a London based asset management company that was founded in 2003 and has been managing money since 2004. It is focused on the world’s currency markets and has developed three proprietary actively traded currency programmes, Extended Markets, Asian Markets and now Global Emerging Markets.

The firm has trading offices in London and Hong Kong and a research office in Sydney. It was named best Foreign Exchange Hedge Fund at the 2009 Hedge Fund Review awards in May 2009 for its flagship Asian Markets Alpha Programme, recognising Cambridge’s expertise in emerging markets.

The Cambridge Strategy (Asset Management) Limited is Authorised and Regulated by the Financial Services Authority in the UK.

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