



PARKER GLOBAL STRATEGIES, LLC

FOR IMMEDIATE RELEASE

August 4th, 2016

PARKER FX INDEX UP +0.15% FOR THE MONTH OF JUNE

Top Performer up +6.72%

STAMFORD, CT – The Parker FX Index is reporting a +0.15% return for the month of June. Twenty-seven of the thirty programs in the Index reported June results, of which eleven reported positive results and sixteen incurred losses. On a risk-adjusted basis, the Index was up +0.07% in June. The median return for the month was -0.19%, while the performance for June ranged from a high of +6.72% to a low of -3.66%.

In addition to the broad Parker FX Index, there are two style driven sub-indices: the Parker Systematic Index, which tracks those managers whose decision process is rule based, and the Parker Discretionary Index, which tracks managers whose decision process is judgmental. During June, the Systematic Index was up +0.76% and the Discretionary Index was down -0.46%. On a risk-adjusted basis, the Parker Systematic Index was up +0.29% and the Parker Discretionary Index was down -0.36%.

The top three performing constituent programs for the month of June on a reported basis returned +6.72%, +5.70%, and +5.46%, respectively. The top three performers on a risk-adjusted basis returned +3.59%, +3.24% and +2.81%, respectively.

June was marked by substantial volatility as the USD declined sharply early in the month following the release of a disappointing 38,000 non-farm payroll number. However, after the unprecedented Brexit decision, the GBP fell to a 30-year low as the USD strengthened and the JPY surged on global risk aversion. Looking ahead, sentiment on the USD remains mixed with downside pressure from a FED rate hike likely remaining on hold following Brexit versus potential upside on relative weakness in the Euro from fragmentation and concerns within the banking system.

9 WEST BROAD STREET, SUITE 300
STAMFORD, CONNECTICUT 06902

TELEPHONE (203) 358-4000 • FACSIMILE (203) 358-4012

WEBSITE WWW.PARKERGLOBAL.COM • E-MAIL info@parkerglobal.com

The Parker FX Index is a performance-based benchmark that measures both the reported and the risk-adjusted returns of global currency managers. It is the first index used to analyze unleveraged (risk-adjusted) performance in order to calculate pure currency alpha, or manager skill. The 367-month compounded annual return since inception (January, 1986 through June, 2016) is up +9.51% on a reported basis and up +2.81% on a risk-adjusted basis.

From inception (January, 1986 through June, 2016) the compounded annual return for the Parker Systematic Index and the Parker Discretionary Index, on a reported basis, is +9.82% and +7.71%, respectively. From inception, the compounded annualized return, on a risk-adjusted basis, for the Parker Systematic Index and the Parker Discretionary Index, is +2.55% and +3.22%, respectively.

The Parker FX Index tracks the performance, or value-added, that managers have generated from positioning long or short foreign currencies. The Index is equally weighted, as opposed to capitalization weighted, to preclude very large managers from swaying the performance in a direction that may not be representative of the currency manager universe. Parker Global Strategies applies its model to the performance of a representative currency portfolio or composite, net of fees, and excluding interest for each currency manager.

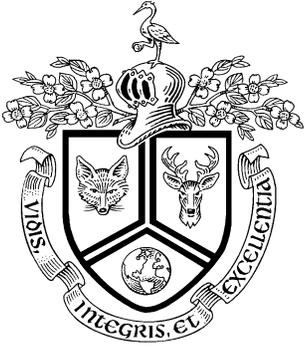
The Parker FX Index currently includes 30 programs managed by 26 firms located in the US, Canada, UK, Germany, Switzerland, Sweden, France, Ireland, Singapore and Australia. The 30 programs include a combination of 20 programs that are systematic and 10 programs that are discretionary. The 30 programs manage approximately \$40 billion in currency strategy assets. The Index also includes the performance of currency managers who are no longer trading in order to address survivorship bias. Disciplines include technical, fundamental and quantitative.

Founded in 1995, Parker Global Strategies (PGS) provides both institutional and private clients a broad spectrum of custom tailored alternative investments including foreign exchange and energy infrastructure. PGS has advised on the placement of over US\$3.0 billion since its inception, and has provided foreign exchange advisory and management services since 1996.

Information contained in this report, including performance information, is obtained from sources that Parker Global Strategies considers to be generally reliable; however, the information may be subject to change, and no representation is made as to, and no responsibility or liability is accepted for, the accuracy or completeness of the information. Any reference to any specific manager or fund, or the inclusion of any manager or fund in the Parker FX Index, should not be considered as a recommendation or endorsement of that manager or fund.

Parker FX Index

Cumulative Performance as at June-2016



	Reported ¹			Risk-Adjusted Reported ²		
	Parker FX Index	Parker Systematic Index	Parker Discretionary Index	Parker FX Index	Parker Systematic Index	Parker Discretionary Index
June-16	0.15%	0.76%	-0.46%	0.07%	0.29%	-0.36%
Last 3 Months	-0.36%	0.20%	-0.91%	-0.16%	0.08%	-0.70%
Year-To-Date	0.97%	1.66%	0.27%	0.44%	0.64%	0.21%
Last 12 Months	0.76%	2.97%	-1.42%	0.35%	1.14%	-1.09%
Last 24 Months	8.03%	11.87%	4.25%	3.62%	4.46%	3.28%
Last 36 Months	3.22%	6.83%	-0.34%	1.49%	2.63%	-0.23%

¹Net of fees, including interest.

²Net of fees, excluding interest and scaled to a 5% volatility.

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