

A different approach to trend following

Stockholm (HedgeNordic-Teaser) - Vienna-based CTA, SMN, has been running their SMN Diversified Futures Fund for close to 20 years. Continued research along the way has resulted in a trend following approach that uses a core momentum strategy with a risk overlay that ensures robustness and drawdown control. The approach has generated above industry returns and had the manager nominated for best CTA below 500 MUSD at this year's EuroHedge Awards as already the year before.

With its roots in the Austrian asset management industry and with clients being primarily local institutions, insurance companies, pension funds, wealth managers and banks, SMN has been a somewhat unknown player in the global Managed Futures space. Despite being one of the pioneers within the Managed Futures industry, only a fraction of the assets is from investors outside the home market.

After the launch of a new share class,"i14", which carries a lower fee compared to the original program, SMN are now looking to tap into the international pool of CTA investors.

You can read the full article on pages 26-28 in the Special Report on CTA & Macro Strategies 2016.