

GAM leverages on Cantab, launching new funds

Stockholm (HedgeNordic) – GAM Systematic has launched the first of two new UCITS funds, GAM Systematic Global Equity Market Neutral, following the completion of its acquisition of Cantab Capital Partners in early October, as previously reported by HedgeNordic.

The fund contains Cantab's previously established equity-focused models, which have delivered a successful return track record as part of Cantab's flagship Quantitative Fund launched in 2007. The fund invests in the 2,500 most liquid equities globally using Cantab's proprietary research and trading systems to identify the attractiveness of each stock, without taking equity market beta. This results in a highly liquid, diversified equities portfolio with low correlation to global equity markets within a cost-effective, daily dealing UCITS fund structure. Over a three-year cycle, the strategy will aim to deliver attractive returns with negligible correlation to traditional markets and annualized volatility of 6-8%.

"Our global equity market neutral product leverages many years of research and systems development. Its combination of diversification, performance and excellent risk management framework makes it a very compelling equity product for our clients, especially in the current market environment," says Anthony Lawler, Co-Head of GAM Systematic.

Adds Adam Glinsman, Co-Head: "We are pleased to launch GAM Systematic's first UCITS product. The GAM Systematic Global Equity Market Neutral fund underscores our commitment to providing cost-effective and liquid sources of alpha and upholds the scientific curiosity and rigor that Cantab has prided itself on for the past decade."

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