

HedgeNordic CTA Roundtable 2016

Stockholm (HedgeNordic) - For CTAs and quant macro strategies, 2016 was another challenging year. Generally, the strategy group benefited from external market shocks such as worries over China in the beginning of the year and from the fallout of the UK referendum translating into a “Brexit” vote in June. However, rising bond yields in the second half of the year weighed on performance.

In order to shed some more light on the recent development of the CTA industry, HedgeNordic gathered industry experts, CTAs/quant macro managers and Nordic allocators alike, to a roundtable session in Stockholm on December 15, 2016.

The unique blend of world leading quant strategy hedge fund managers and prominent Nordic institutional allocators provided for a fruitful discussion spanning over a wide range of subjects including recent industry performance (or the lack thereof), technological advances and its impact on CTA strategies, trends seen among investors and the fee pressures put on hedge fund strategies and CTAs, and the outlook for the strategy in an environment of zero or negative interest rates. Participating in the discussion were representatives of Lynx, Aspect, Winton, DUNN, Efficient, AP1, AltoCumulus, RPM, IPM, Movestic, SMN and Estlander & Partners.

Enjoy reading our unique insights from leading hedge fund industry experts. Access the transcript [here](#):

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