

Misconceptions of CTAs

Stockholm (HedgeNordic) - In their series of educational pieces on the CTA space, Stockholm based CTA multi-manager today released their latest paper, "Misconceptions of CTAs". In this *RPM Educational*, some common misconceptions about CTAs, are addressed. For example:

- Are CTAs really a "long vol" strategy?
- Do CTAs have low correlation to equities at all times?
- Are CTAs a perfect hedge to equities?
- Are CTAs a "risky" investment?
- Given the general performance over the last few years, are the CTA-models broken?

This is the 7th edition of the RPM Educational. If you have missed other editions, you can download them from RPM's website www.rpm.se or www.rpmfonder.se.

So, here it is, RPM Educational #7: **Misconception of CTAs**

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