

Lynx Regulatory Head Departs for New Role

Stockholm (HedgeNordic) - After spending nearly five years as Head of Regulatory Affairs at Stockholm-based quant firm Lynx Asset Management, Sebastian Frizzo left the firm to take up a new opportunity. He is heading the legal and compliance department at Swedish investment bank Pareto Securities since the beginning of March.

Before joining Lynx in August of 2014, Frizzo served as Head of Regulatory Affairs at Skandia Fonder AB for two and a half years. During his tenure at Skandia Fonder, he was part of the management team and served as a director of Skandia's alternative investment fund Thule Fund.

Lynx Asset Management, which manages systematic hedge fund Lynx, was founded in 1999 by Jonas Bengtsson, Svante Bergström and Martin Sandquist. Lynx, one of the oldest members of the Nordic Hedge Index (NHX), uses statistical models to identify and capture trends in financial markets. The hedge fund earned an average compounded return of 9.3 percent per year since launching in May 2000 after enjoying five consecutive years of double-digit gains. Lynx earned a spectacular 42 percent in 2008, but the quant fund struggled for returns in the past four years.

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