

Special Report: Quant Strategies 2021



Stockholm (HedgeNordic) - The 2021 **special report on quant strategies** and systematic trading is out! Once again, we have accumulated interesting trends, news features, and some history on this ever-exciting topic. We are therefore pleased to share insights from some of the most renowned traders, academics, allocators and industry experts from the Nordic region and beyond.

In this edition, editor Kamran Ghalitschi questions if “Two Horses Butts” could be interfering with systematic models and Hamlin Lovell gives an overview of the history and some terminology of systematic traders in “Three Centuries of Systematic Trading.”

Harold de Boer lets us in on how Transtrend is “Prepared for Inflation,” while Razvan Remsig explains “The Diversifying Power of Chinese Futures Markets” for Aspect Capital. In a first time contribution, the quant team at Munich Re Investment Partners - consisting of Moritz Heiden, Felix Hofer and Adam Golden - explain their interesting approach of “Cash & Carry in the Emissions Markets” and Finnish CTA veteran Martin Estlander puts focus on mitigating the effects of rough downturns on investor portfolios through “All-Weather Sailing” strategies.

Linköping-based money manager Alexander Hyll from Adaptive Paradigm Alpha explains why he believes his quantamental approach combines “The Best of Both

Worlds” and in an insightful editorial, Dan Rizzuto and Linus Nilsson deliver “A Contemporary Evaluation of Key Alternative Investments: CTAs, Risk Premia, and Hedge Funds.”

In “AI Aid,” Eugeniu Guzun discusses how artificial intelligence is influencing asset management with Per Ivarsson, Head of Investment Management - RPM Risk & Portfolio Management, Martin Källström, Partner and Senior Managing Director - Lynx Asset Management, Daniel Broby, Director of the Centre for Financial Regulation and Innovation in the United Kingdom and Sebastian Schäfer, Managing principal - Leibniz Group.

Niels Kaastrup-Larsen of TopTradersUnplugged and Richard Brennan, MD at ATS Trading Solutions describe “An Alternative to the Classic 60/40 Portfolio” and Dan Taylor, CIO at Man Numeric, shares his views on “The Future of Quant Equity” and Christian Kjær, Head of Liquid Markets at ATP, describes “ATP’s Smart Beta Approach.”

New York-based hedge fund allocator gone media-man Raphael Blunsch is convinced “The Parasocial Multisensory Virtual Pitchbook” is here to change communication efforts of hedge fund managers and to round things off, we let you listen in on an interesting discussion we had with three Nordic quant managers on the merits of stop-loss orders in “To Stop or Not to Stop.”

We do hope you find some interesting reads and food for thought in this special report on systematic strategies. Enjoy the read by clicking here to access the report or flip through it below.

Title Pic: (c) Pablo Hidalgo—shutterstock.com