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Austrian quants debut managed futures multi-strat

Quintik seeking to raise capital from institutional investors

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A team of Austrian academics has launched a multi-strategy managed futures fund.

The Liechtenstein-domiciled Quintik Managed Futures Fund started trading on 5 April with €10m (\$10.9m) and plans to raise €50m in the coming months, targeting institutional investors outside the US.

The fund combines trend-following characteristics such as uncorrelated returns and crisis alpha, alongside generating positive returns during stable market conditions by holding and rolling futures contracts, co-CEO Florian Mair told With.

Vienna-headquartered Quintik systematically trades over 100 futures contracts across equities, fixed income, crypto, emissions, FX, oil and gas, metals, and volatility markets.

IFM Independent Fund Management provides admin, risk management and management company services to Quintik and LGT Bank is depository. Interactive Brokers is the firm’s PB.

Co-CEO Mair was previously head of research at €2bn Swiss macro hedge fund ZZ and holds a PhD in finance and MSc in quantitative finance from the Vienna University of Economics and Business (WU).

Co-CEO Rainer Hirk spent time as a risk consultant for Berenberg and as a post-doctoral researcher at the Institute for Statistics and Mathematics at WU Vienna.

CTO Florian Schwendinger spent stints as a data scientist for Bosch and KPMG and has a PhD in statistics from WU Vienna.

Former Mariner Investment Group research head and portfolio manager Gerald Leitner is acting as a senior advisor to Quintik.