

Investcorp-Tages Launches New Systematic Short-Term UCITS Fund with Eckhardt Trading Company

Leveraging market volatility to generate alpha

LONDON -- 8th October 2020 -- Investcorp-Tages is pleased to announce that it has launched a new systematic short-term UCITS fund with **Eckhardt Trading Company** (“ETC”) with \$115 million in AUM, seeded by **Quilter Investors**. This marks the fund as the largest alternative UCITS launch so far this year* and a noteworthy addition to the Investcorp-Tages UCITS platform.

The **Tages Eckhardt Systematic Short-Term UCITS Fund** (the “Fund”) aims to address investor challenges in today’s uncertain market environment by trading volatility signals across major markets to generate alpha. Over the last 40 years, ETC has developed systematic trading strategies that provide a low correlation to all asset classes and deliver a differentiated return stream relative to the traditional trend following industry. The current portfolio is fully systematic and has an average holding period of less than 10 days.

ETC has extensive experience in analysing and building systems around the behaviour of volatility. They believe these systems generally enter and exit markets much faster than traditional trend type techniques with commensurate advantages. The Fund incorporates new systems that target alpha before trends or break-out moves become discernible, thus providing what the manager believes to be a level of portfolio protection during periods of extreme volatility and exhibiting strong “all-weather” characteristics.

Salvatore Cordaro, Co-CEO at Investcorp-Tages commented, *“Investcorp-Tages is committed to addressing our clients’ evolving needs by providing access to differentiated, best-in-class managers that offer innovative, diversified solutions. Bill Eckhardt has pioneered the short-term trading space with his research and systematic, technical and evolutionary approach that has influenced generations of investors. This unique systematic trading solution will provide our clients with an important diversification tool in today’s environment while leveraging periods of market volatility to generate alpha.”*

Rob Sorrentino, President and COO at ETC commented: *“The Tages Eckhardt Short-Term Systematic UCITS Fund has been informed by 40 years of proprietary research combining in-depth analysis of volatility with evolutionary computing and proprietary risk-based utility theory. We believe that this solution offers the right characteristics at the right time by combining a unique volatility-based signal generation system with a risk-first approach to trade implementation, serving both as a potential diversifier to traditional trend and breakout managers and as a standalone systematic alpha generator with a low correlation to equity markets. We are particularly happy now to be able to add the additional capacity to meet growing demand from global investors and to offer our program in UCITS format given its transparent, liquid and well-regulated framework.”*

Rasmus Soegaard, Portfolio Manager at Quilter Investors commented: *“We are extremely pleased to be partnering with Investcorp-Tages and ETC on the launch of the new UCITS fund. As multi-asset investors, we are always on the lookout for talented alternative managers running truly unique investment strategies to complement our portfolios. The new fund will provide our Cirilium range with unique exposure to a systematic trading strategy offering an alternative return stream with low correlation to other more traditional asset classes.”*

* according to the latest Alternative UCITS Quarterly Report produced by Absolute Hedge | Kepler Partners

INVESTCORP-TAGES

ABOUT INVESTCORP-TAGES

Investcorp-Tages is a global multi-manager investment firm that was launched in May 2020 through a 50/50 joint venture between Investcorp and Tages Group. With offices based in London, New York and Milan, Investcorp-Tages focuses on providing bespoke solutions and manages alternative assets for institutional investors worldwide. Their product range includes multi-manager portfolios across hedge fund strategies, private debt and impact investments, seeding and acceleration partnerships, thematic special opportunity portfolios, risk-premia and cross-asset strategies, and alternative UCITS.

For further information about Investcorp-Tages, please visit www.InvestcorpTages.com

ABOUT ECKHARDT TRADING COMPANY

Eckhardt Trading Company is a longstanding pioneer of systematic long-short global futures Investment Programs. The firm was founded by William Eckhardt as a laboratory for futures trading research and the development of asset management strategies for investors.

For further information about Eckhardt, please visit www.eckhardttrading.com

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