

RPM Risk & Portfolio Management AB invites you to join our

# CTA UPDATE

BREAKFAST SESSION

Featured speakers: AlphaSimplex and RPM

Date: Tuesday Nov 5, 2019

Time: 8.30 - 10.00 (breakfast from 8.00 included)

Location: Hotel Scandic Anglais, Humlegårdsgatan 23, Stockholm

**R.S.V.P.**

Tuesday, October 29 to [seminar@rpm.se](mailto:seminar@rpm.se)

# Agenda.

VENUE : SCANDIC ANGLAIS, STOCKHOLM

DATE : NOV 5, 2019

8.00 - 8.30 Registration & breakfast

8.30 - 9.00 RPM

9.00 - 9.30 AlphaSimplex

9.30 - 10.00 Q&A, General discussion

## Featured Speakers and Presentation Summaries

### Mikael Stenbom - CEO, RPM

#### CTA Update: Reflections on 2019

- *Markets and CTA performance in 2019*
- *Return of Time Series Momentum?*

### Kathryn Kaminski - Chief Research Strategist, AlphaSimplex

#### CTA Style Evolution

- *Analyzing Styles Across Time*
- *Do Asset Classes Matter?*

### Q&A - General discussion

Kathryn Kaminski, Mikael Stenbom, and Harold de Boer (Transtrend)

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