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# Quantology taps KeyQuant partner for Cayman debut

Paris quant taps KeyQuant partner to lead US sales and marketing push

**Nye Longman | Arushi Rajput**

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Paris-based Quantology Capital Management has hired KeyQuant sales and marketing head Frans Harts as head of sales as the firm prepares to launch a higher volatility version of its flagship Absolute Return Ucits fund, based in the Cayman Islands.

The Quantology Long/Short US Opportunistic Strategy will launch on the Galaxy Plus platform in the coming months, targeting 10% volatility and around 240% to 300% leverage. It will target US institutional capital.

The strategy has a five-year track-record in its Ucits structure, which runs at 80-100% exposure and around 4% volatility and has provided positive returns in 10 out of 13 S&P500 down months, including a 3.1% gain during the March covid meltdown in 2020.

The fund is flat so far this year, having returned 6.8% last year and 3.2% in 2019. It is capacity constrained at around \$400m.

The strategy trades mid and large-cap US equities, taking 60 to 100 long or short positions based on corporate events and other data disseminated via public filings and announcements. Its proprietary model includes assumptions based on behavioural finance.

Its objective is to deliver positive net returns with low drawdowns, uncorrelated to equity markets, regardless of market conditions.

"What differentiates us as well is that we make more money on our shorts than we do on our longs, which is probably not something you come across very often," Harts told HFM.

Quantology also runs a Europe long/short fund, which is up 8.9% YTD, alongside a long-only US focused equity fund, launched at the end of June.

Harts spent nearly nine years with KeyQuant where he oversaw sales and marketing. He also held similar senior roles at Finaltis, Winton Capital, and JP Morgan Asset Management.

Quantology was founded in 2013 by former ING equity derivatives trader Julien Messias and ex-La Financière de l'Echiquier equities analyst Vincent Fourcaut.

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