

## Versor Launches Investor Research Library

*Firm creates virtual library of Founding Partner research with 30+ publications and issues new white paper on macro investing.*

NEW YORK, February 03, 2021 – Versor Investments (formerly “ARP Investments”), a quantitative investment management firm focused on alternative investment strategies, announced today the creation of a new investor research center. The library is located in The Athenaeum section of the firm’s site: <https://versorinvest.com/athenaeum/>

The Athenaeum was created to disseminate decades of work the Versor team has put into investment research and to offer it within a cohesive format. The Athenaeum includes publications from two of Versor’s founding partners, Deepak Gurnani and Ludger Hentschel, each with more than 25 years of experience in quantitative research and investing.

“Versor’s background is in scientific, hypothesis-driven investing that allows for diversified sources of absolute return across asset classes,” said Deepak Gurnani, Versor’s Co-founder and Managing Partner. “Innovation and cutting-edge technology drive our investment philosophy to systematically create superior risk-adjusted returns.”

The Athenaeum provides investors with over 30 research papers on topics ranging from:

- Tactical asset allocation
- Enhancing hedge fund portfolio returns
- Analyzing risk/return
- Quantifying alternative risk premia inherent in hedge funds
- Using separate accounts for risk management

Included in The Athenaeum is Versor’s newly published white paper on macro investing, “Global Macro: Portfolio Diversification for Turbulent Times.” Following more than a decade of global monetary expansion, investors are concerned that global bond and equity values may be stretched. In such an environment, alternative investments uncorrelated with bonds and stocks can offer attractive opportunities for portfolio

# VERSOR

diversification. Within alternative investment strategies, cross-sectional global macro strategies seem especially well positioned to benefit from the asset return dispersion that may come with a delinking of international monetary policy. The paper reflects the firm's long history with the strategy.

## About Versor

Versor Investments is a quantitative investment boutique focused on delivering uncorrelated alternative strategies to institutional investors. Headquartered in New York, Versor's leadership experience in quantitative investing extends over 20 years. Using a scientific, research-driven framework to deliver superior risk-adjusted returns, Versor has two business lines: Hedge Funds and Risk Premia.

<https://versorinvest.com/>

## Media Contacts

Steve Bruce / Mary Beth Grover

ASC Advisors

(203) 992-1230

[sbruce@ascadvisors.com](mailto:sbruce@ascadvisors.com) / [mbgrover@ascadvisors.com](mailto:mbgrover@ascadvisors.com)