

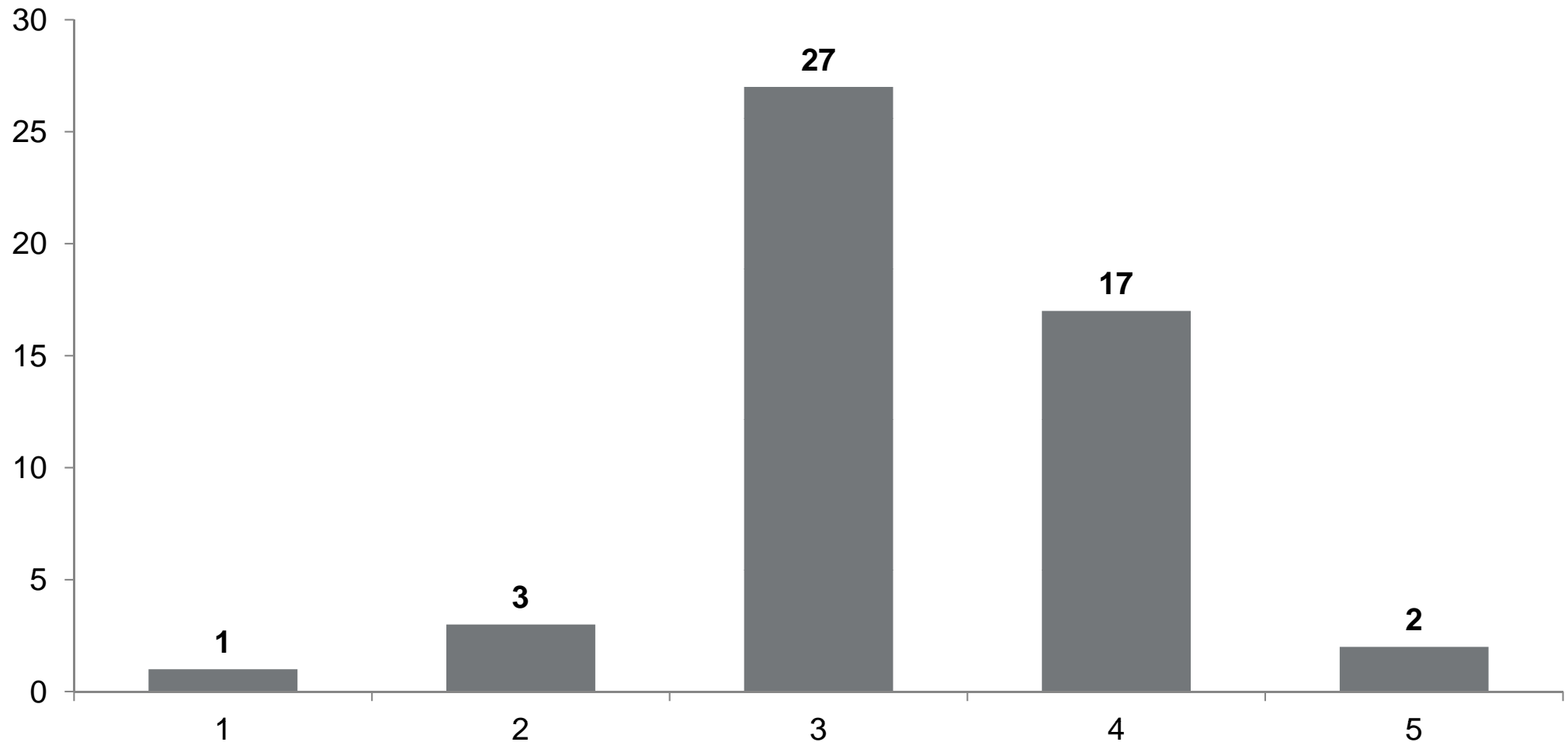
Nomura Global Quantitative Equity Conference in London

Survey results

[Click here for Survey](#)

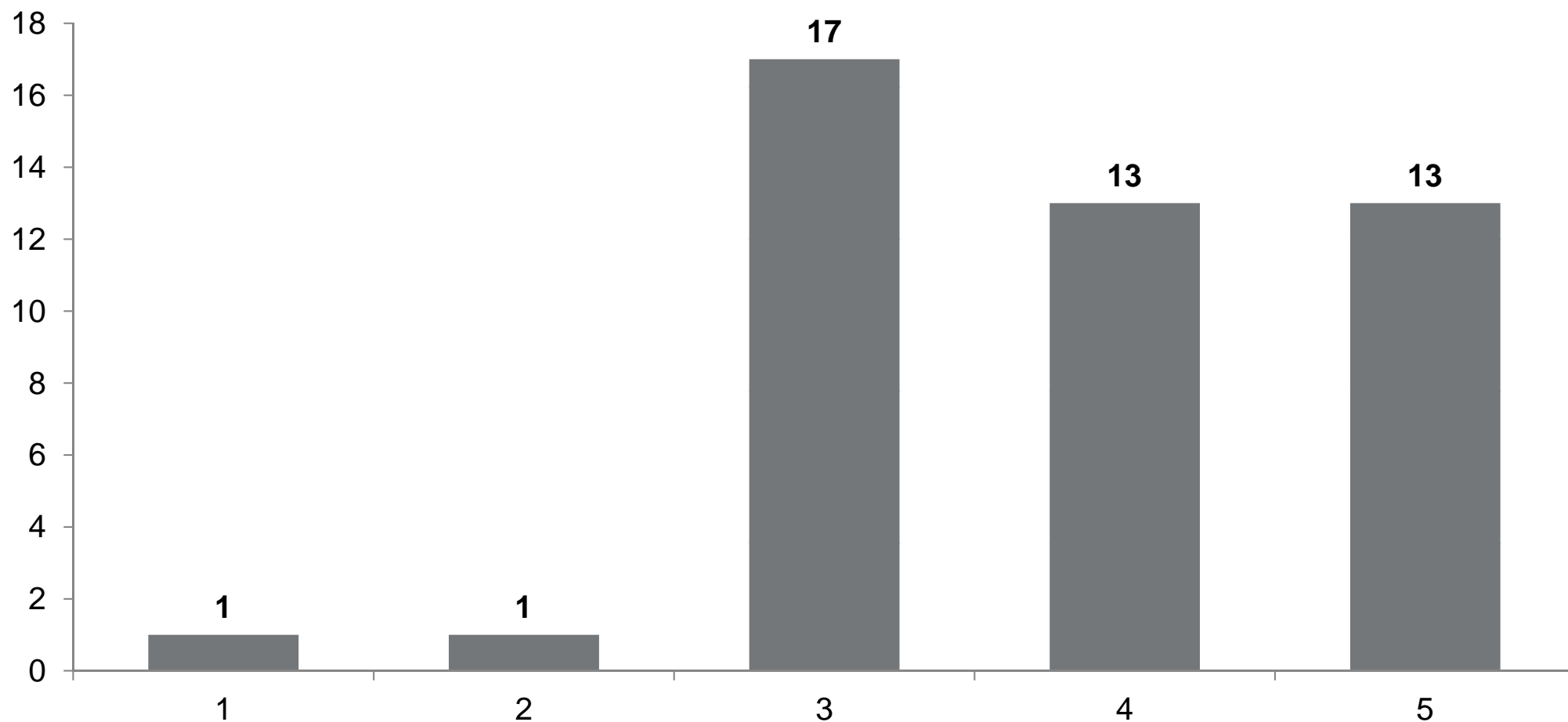
Question 1

On a scale of 1-5, where 1 was the worst ever period of quant returns and 5 the best, how would you rate the outlook for quant over the next 12 months?:



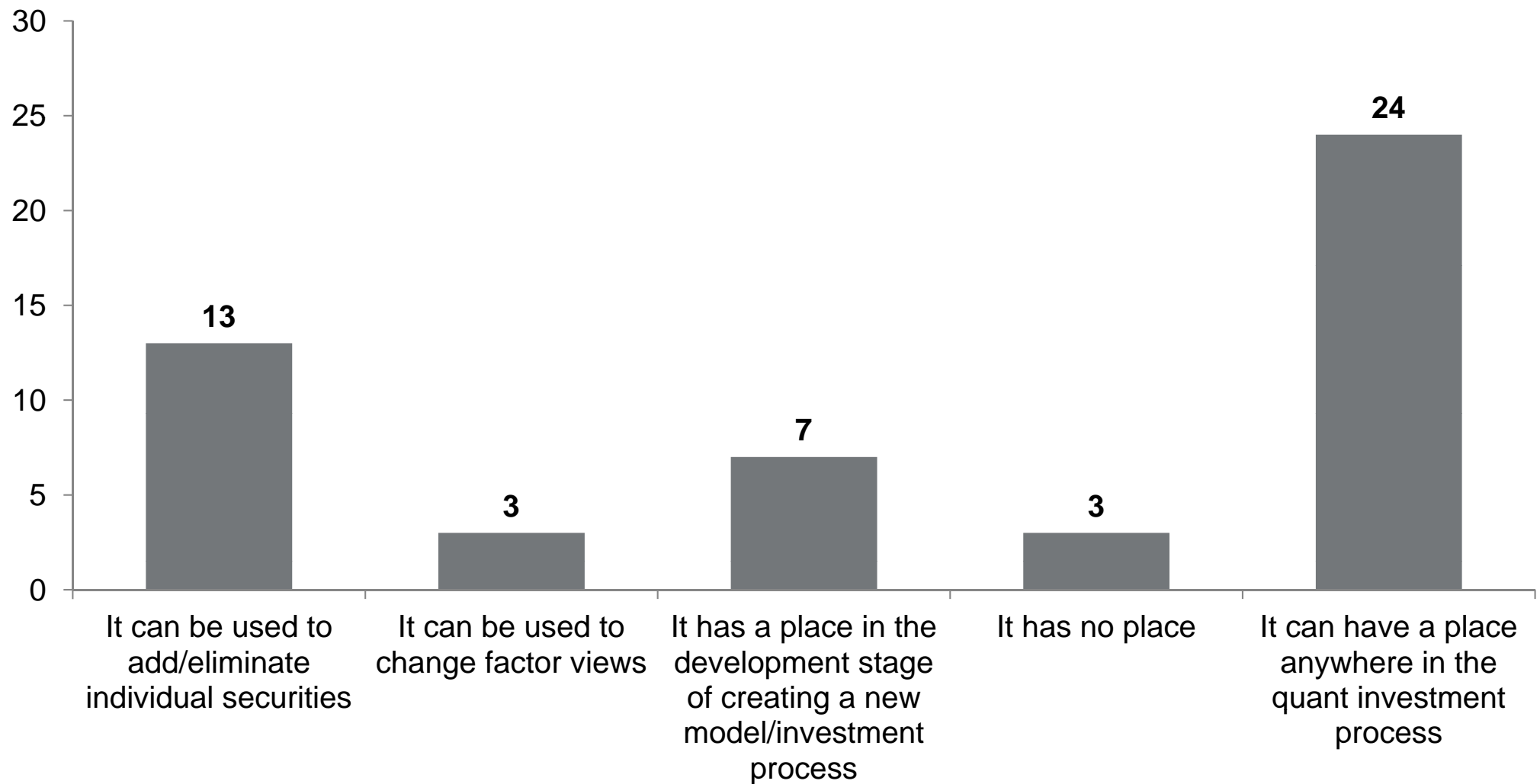
Question 2

How did your quant funds perform over the last 12 months? (Relative to the market if you run a long-only fund, or absolute return in the case of long-short). (1 = less than -5%, 2 = -5% to -2%, 3 = -2% to +2%, 4 = +2% to +5%, 5 = > +5%):



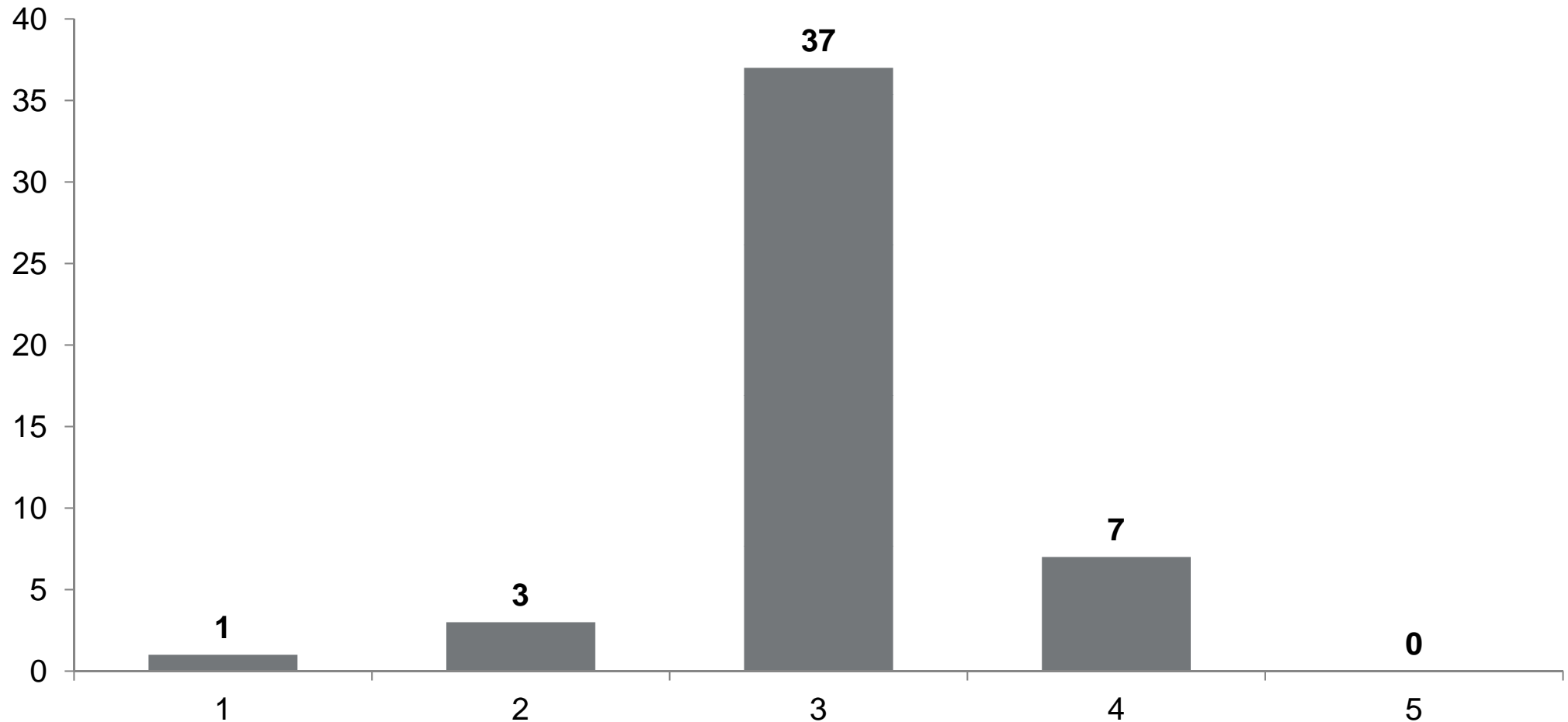
Question 3

To what extent do you think that a discretionary overlay has a place in the quant investment process?:



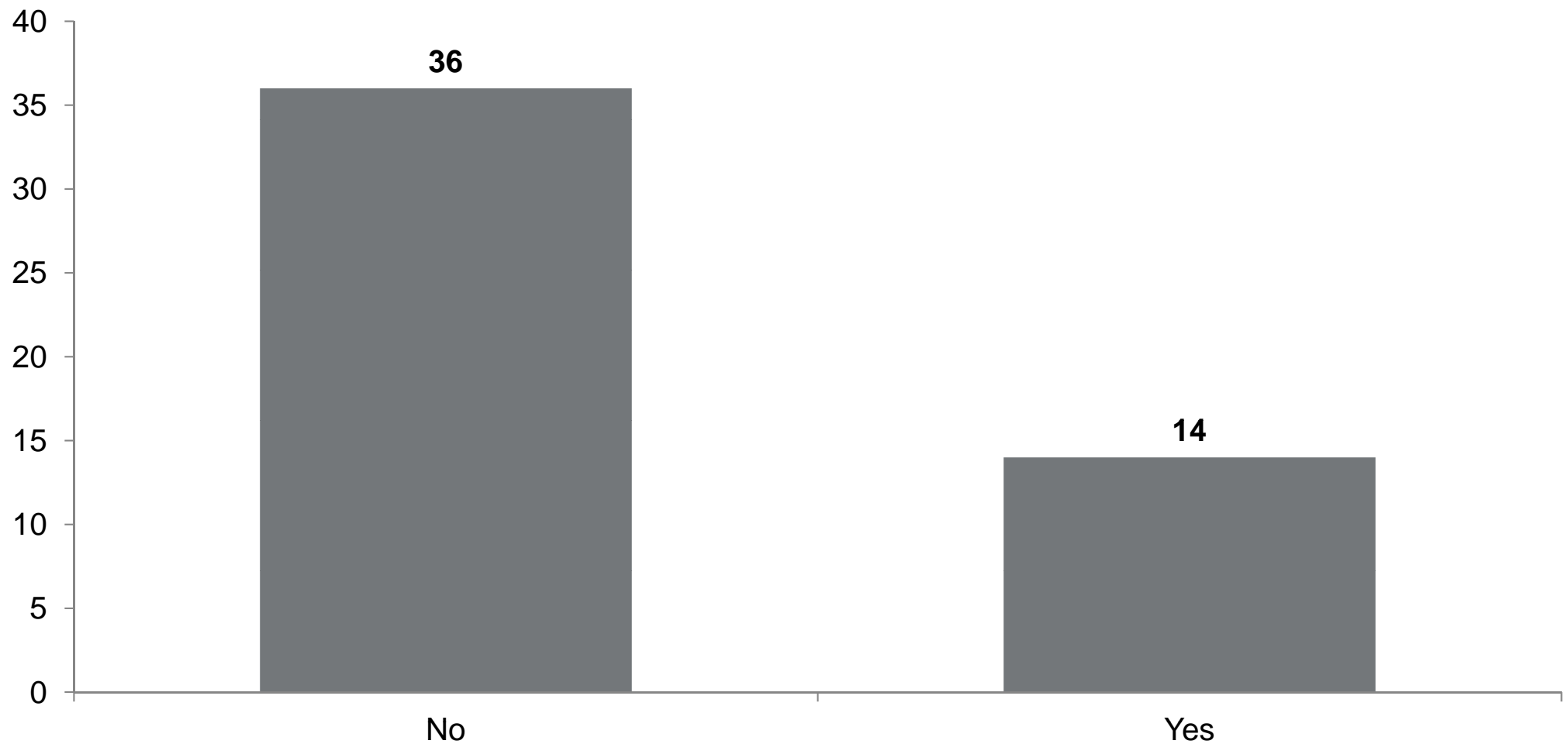
Question 4

How much have you **CHANGED** the amount of discretion you allow in the investment process over the last year (3=no change, same level of discretion (which could be no discretion at all)), 1=large reduction in discretion, 5=large increase in discretion:



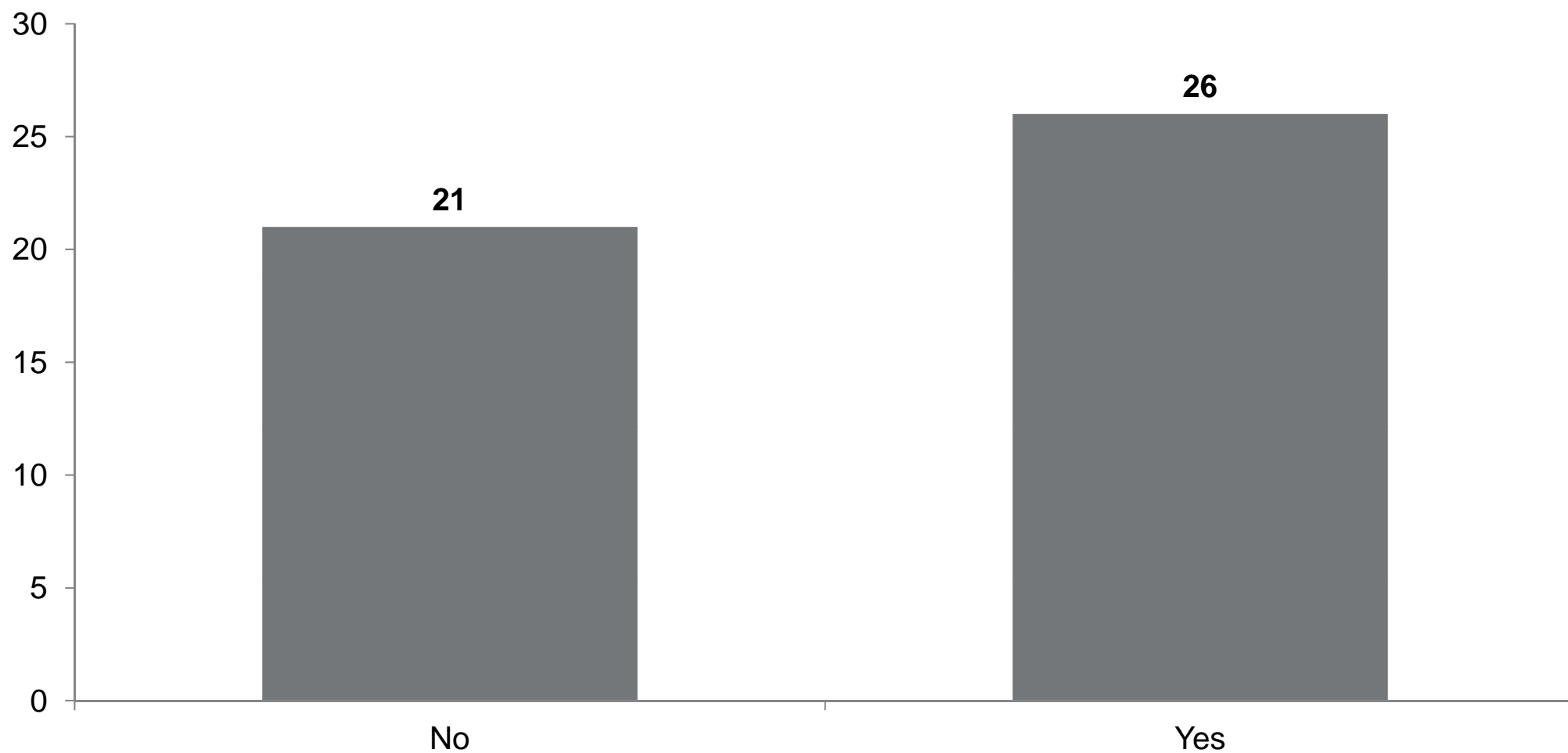
Question 5

For inputs that you use in your models, have you changed the data provider for any of them in the last year?:



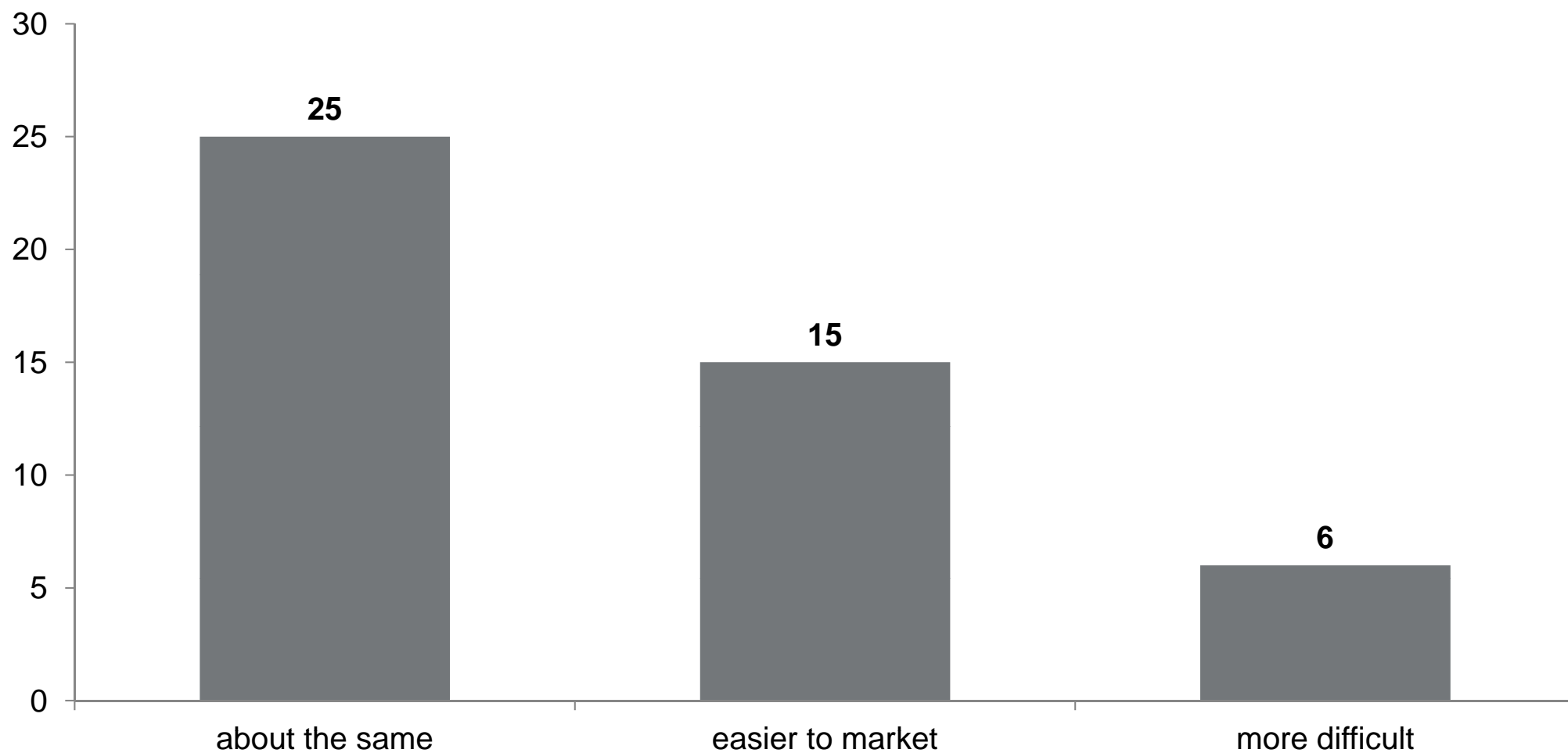
Question 6

Have you won NET new mandates over the past year?:



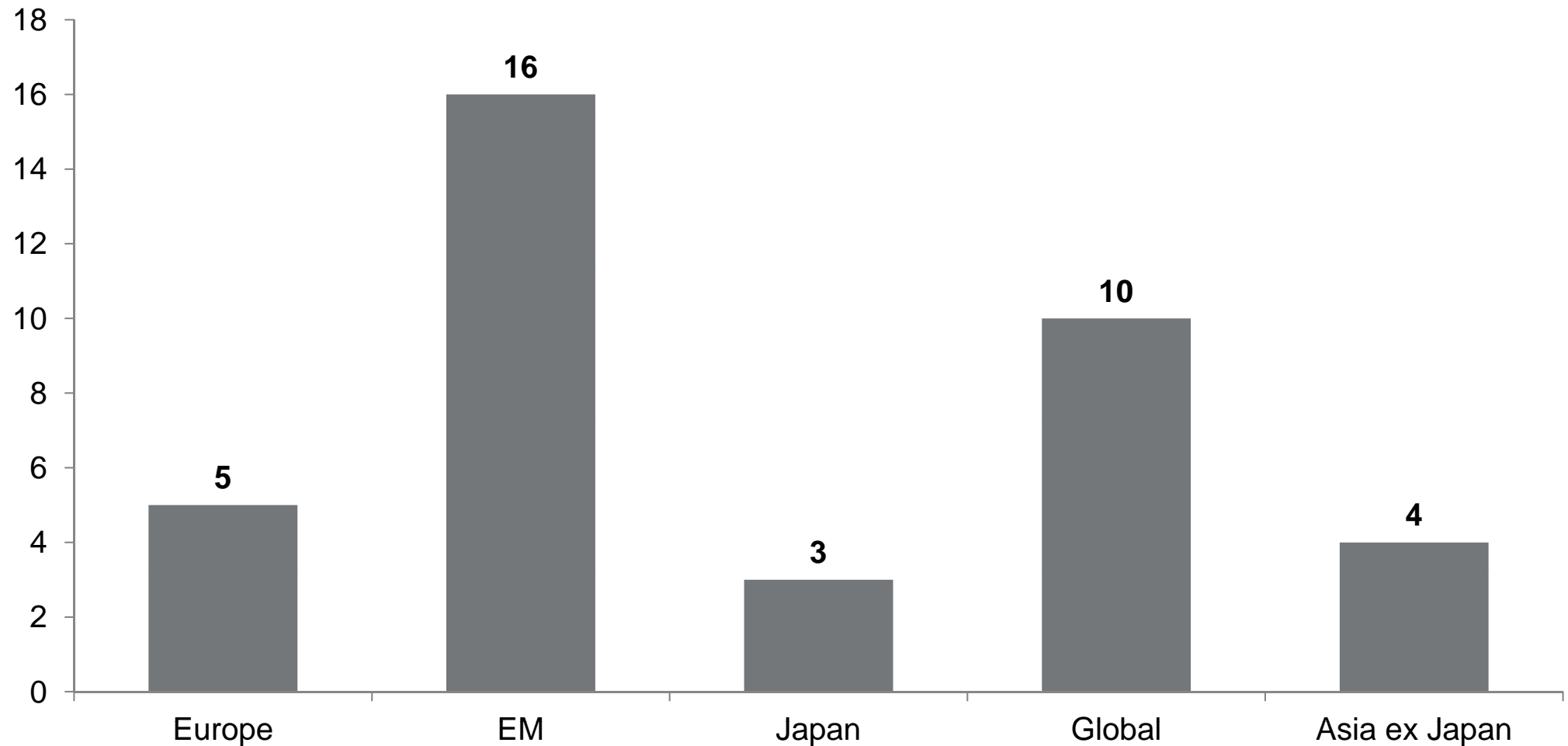
Question 7

In the marketing of your funds (where relevant), have you found this over the last 6 months compared to one year ago?:



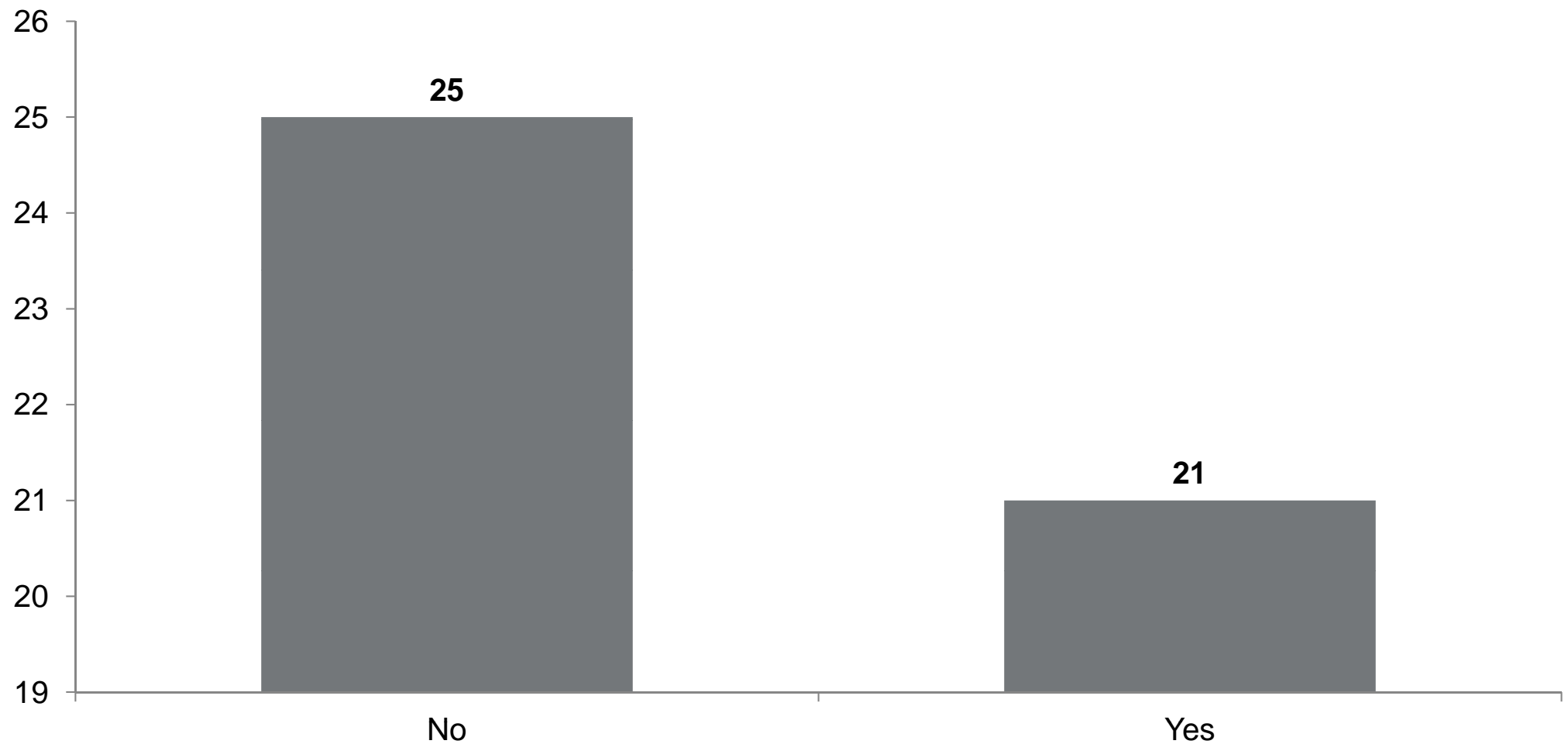
Question 8

For those of you who run strategies that span several regions, for which region do you see the most client interest in allocating new capital to quant strategies:



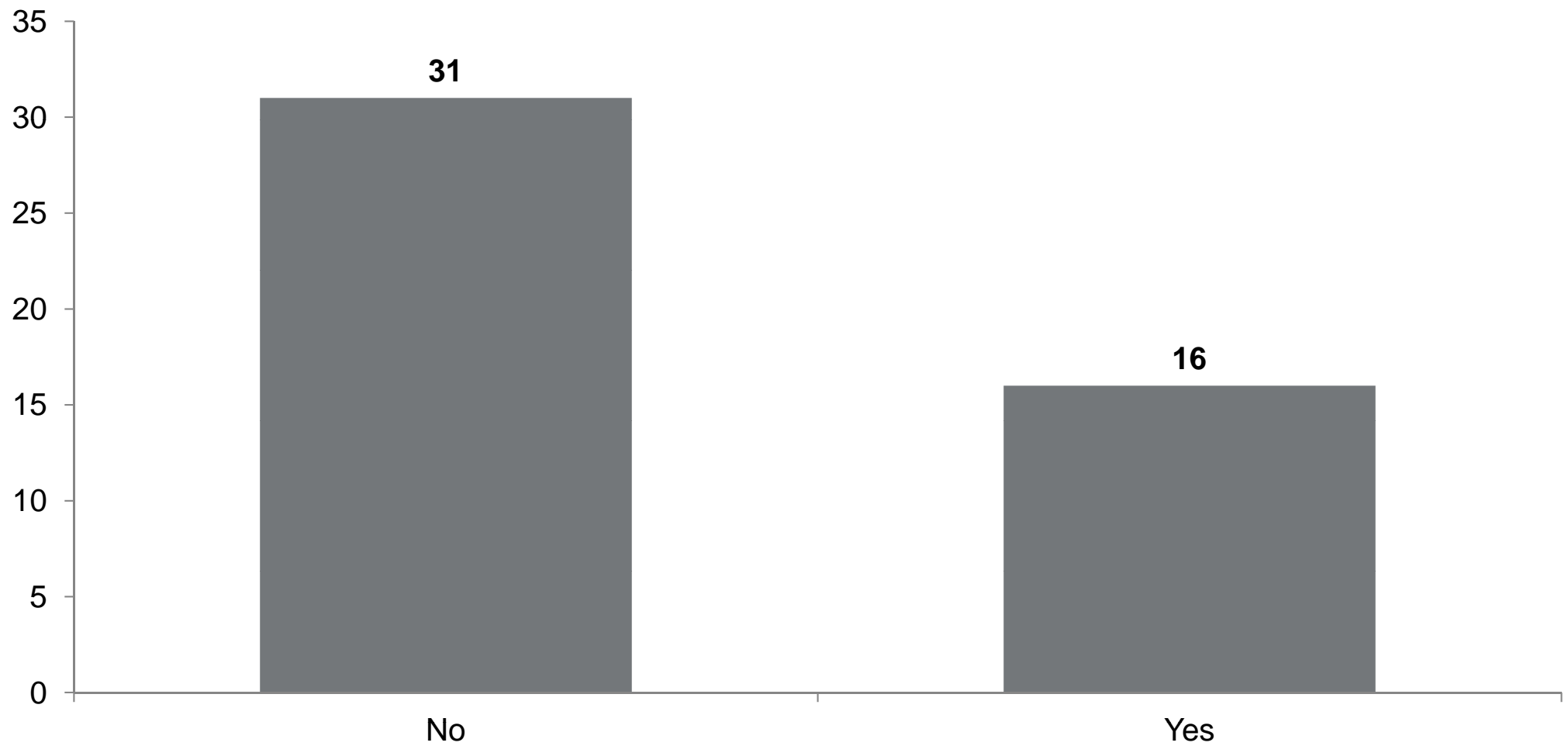
Question 9

Over the last year have you made more use of market timing either through new products or as overlays on existing funds?:



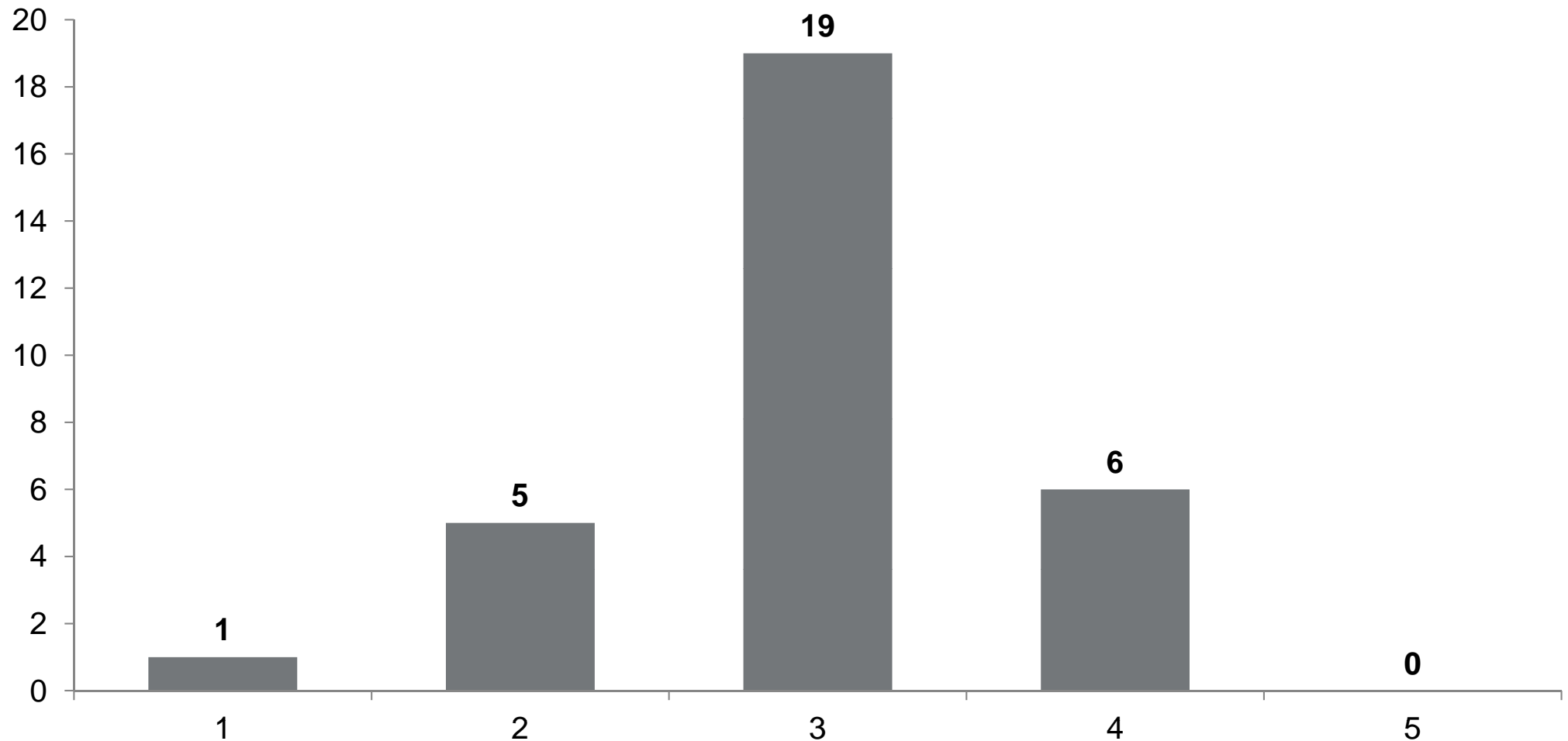
Question 10

Have your risk budgets changed over the past year?:



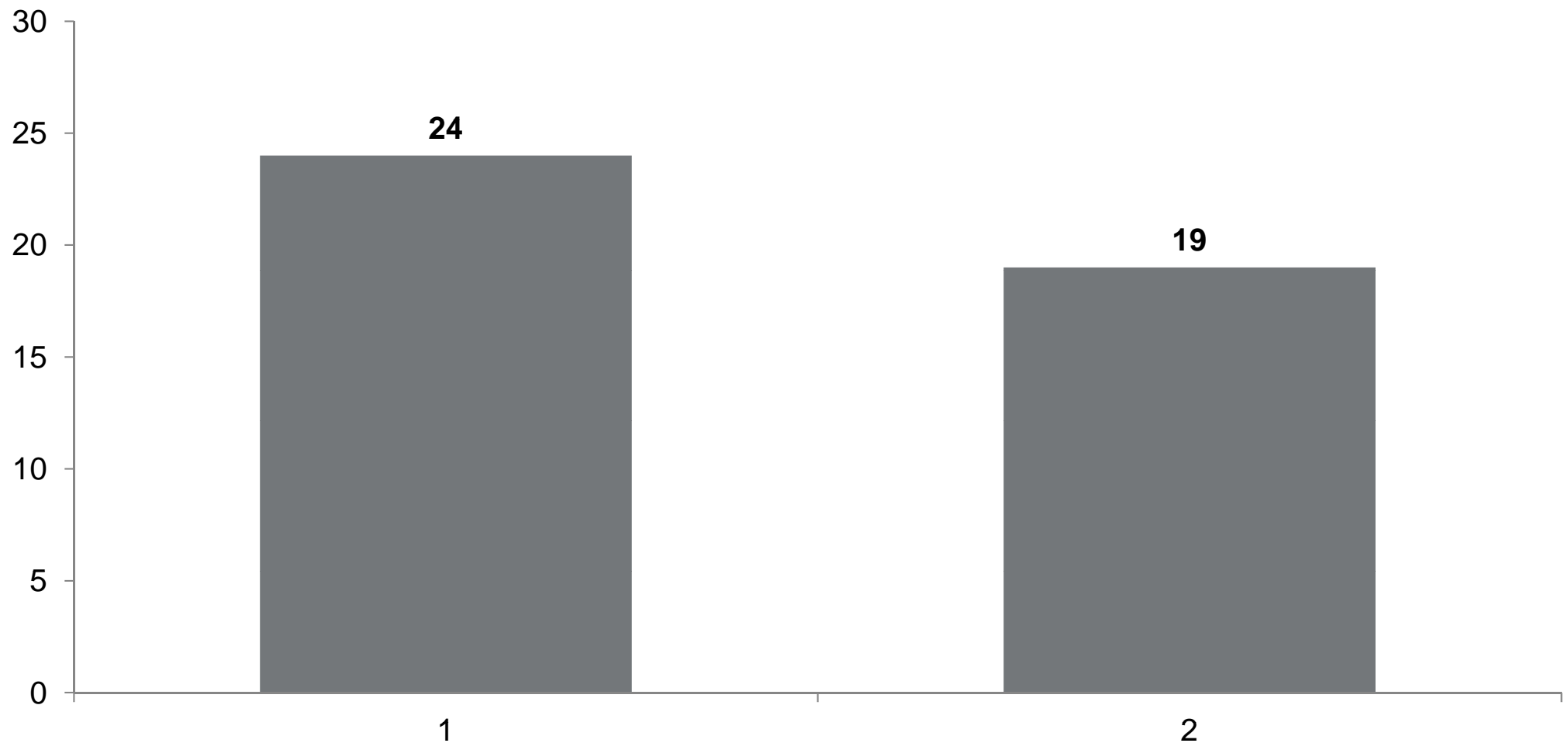
Question 11

If your risk budgets have changed by how much have they changed? (1=much lower than a year ago, 5=much greater than a year ago):



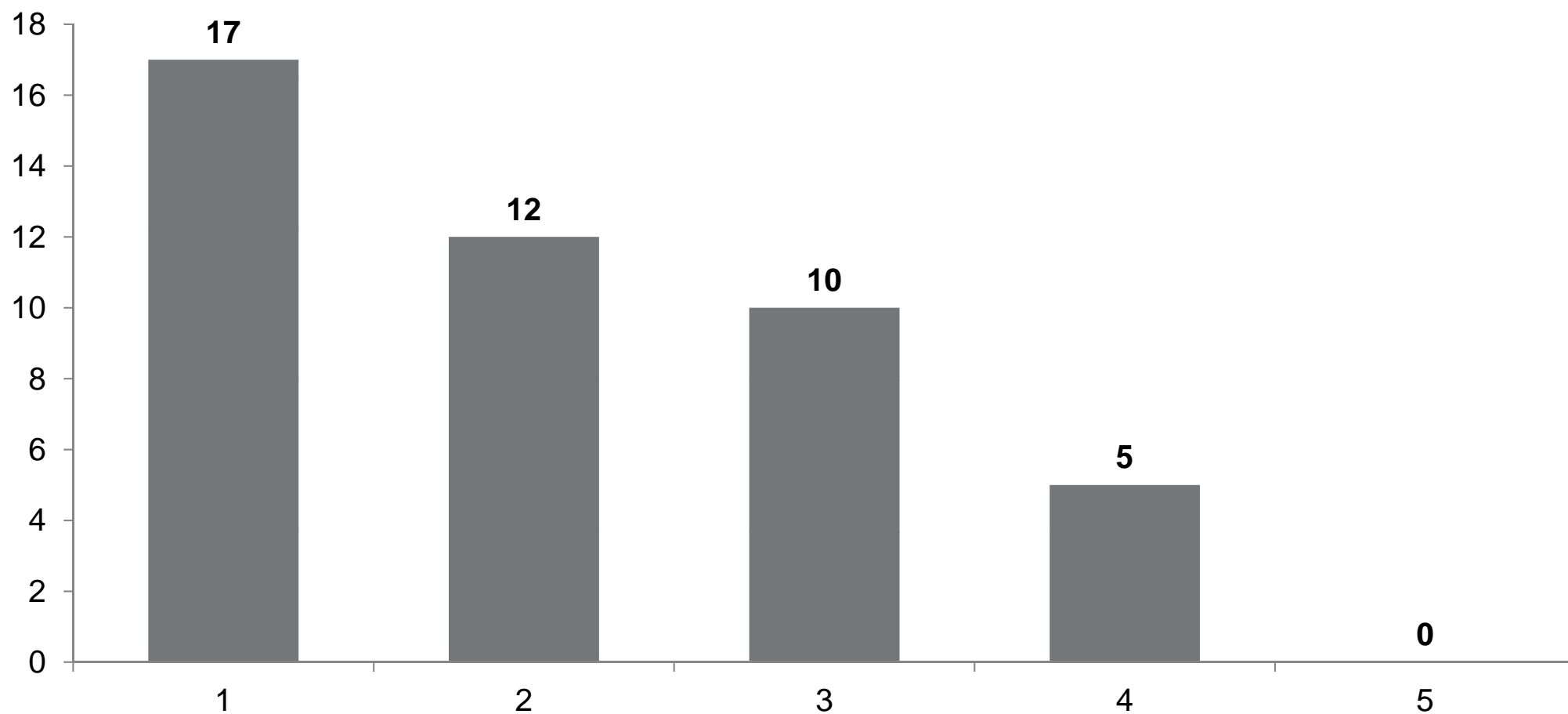
Question 12

Have you seen any demand for models that systematically adjust the risk budget of quant models in a rules-driven way?:



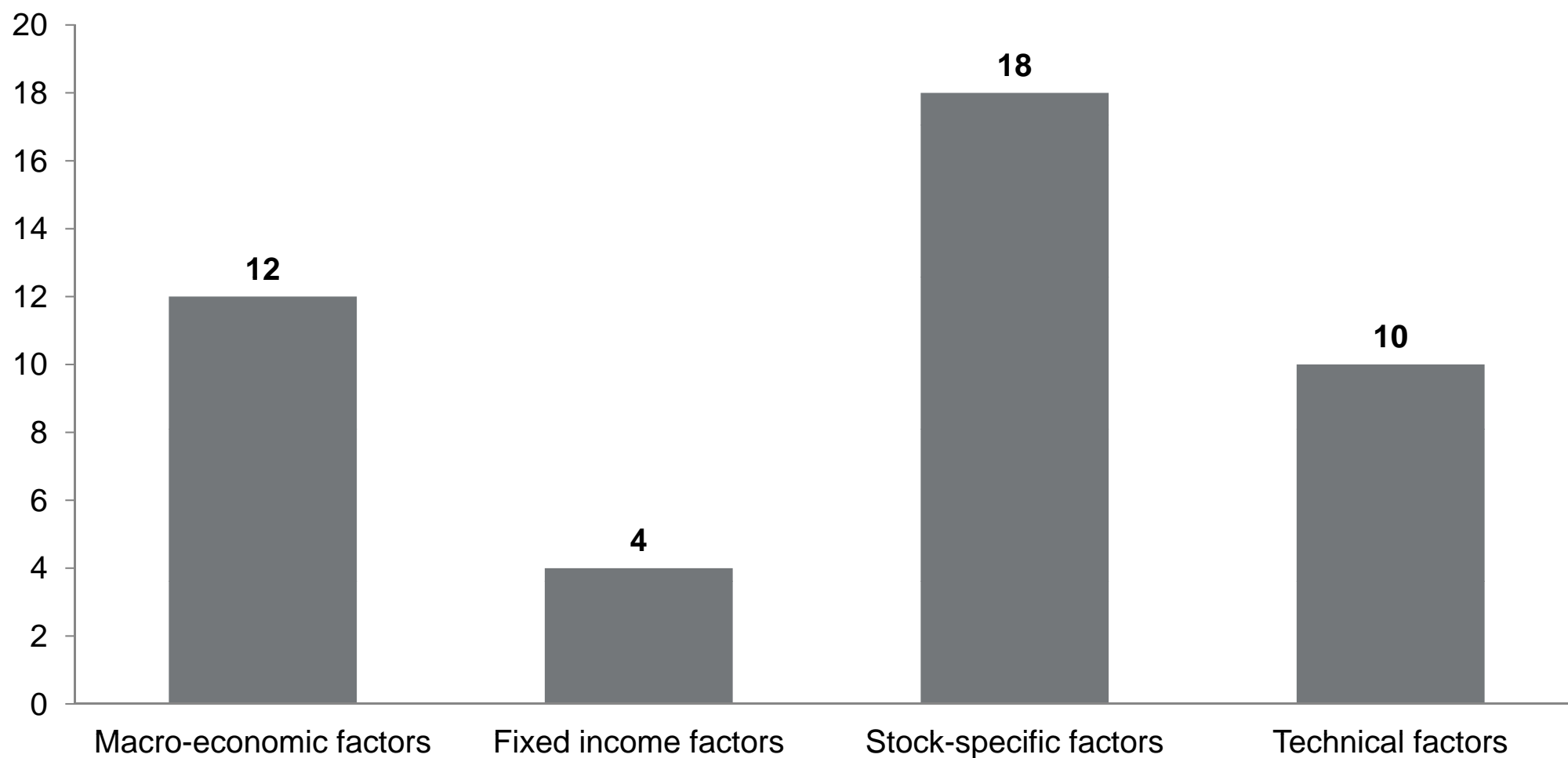
Question 13

A lot of noise has been made about bringing new alpha sources into the quant investment process. To what extent have alpha sources that you did not use before been incorporated into your investment process in the past year? (1=no new factors, 5=majority new factors):



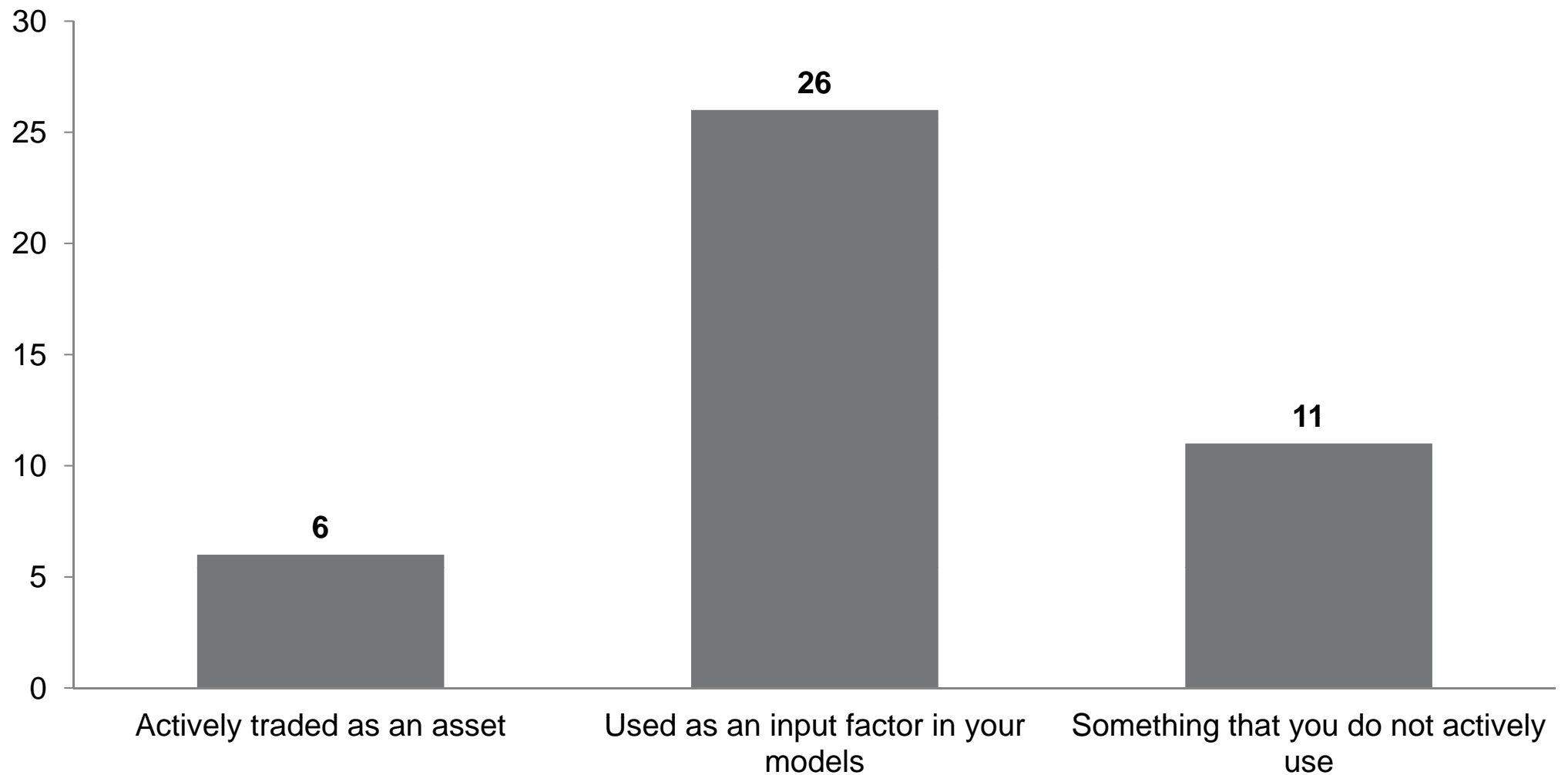
Question 14

If you have added new factors, what types of factors are these?



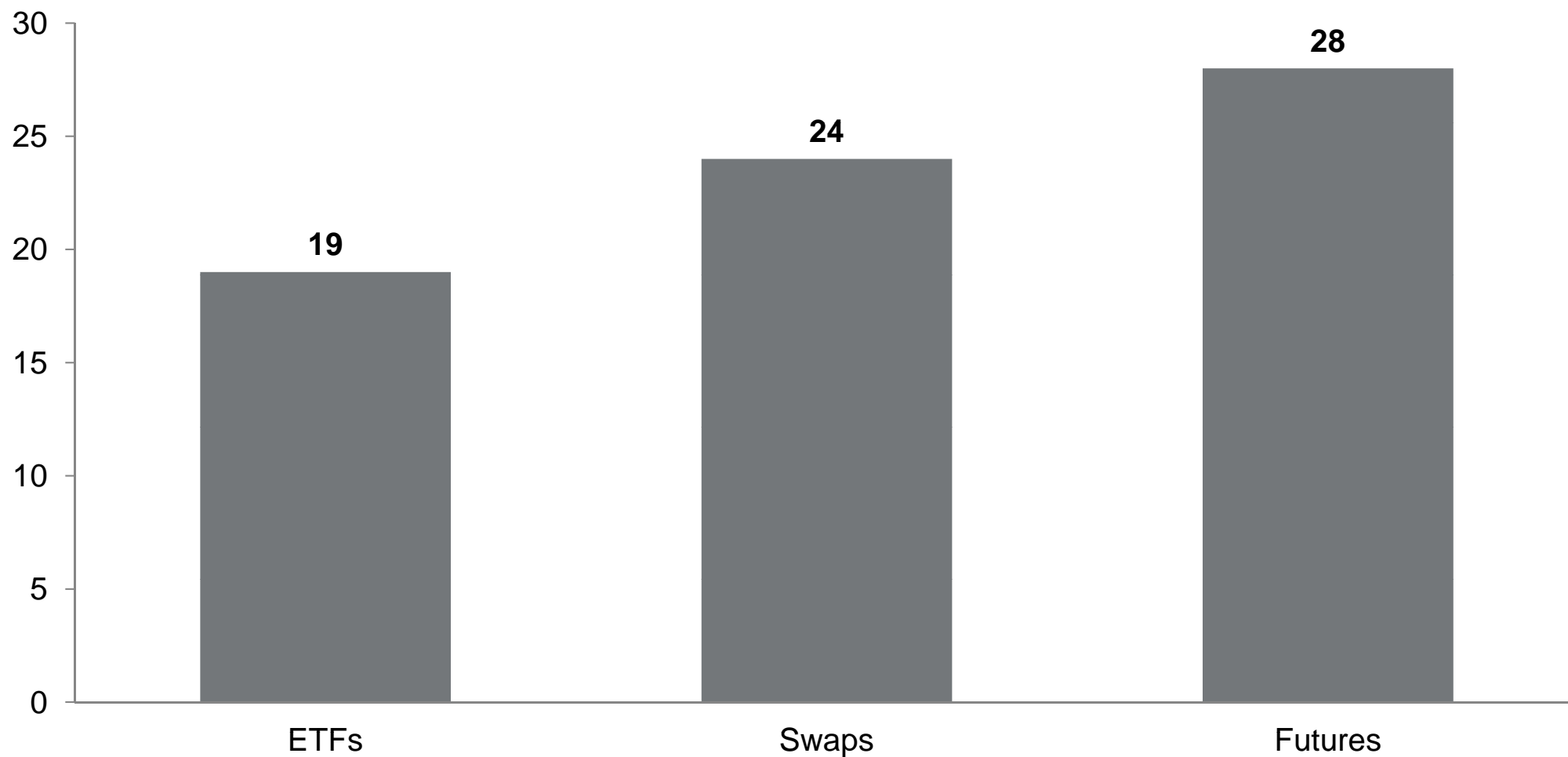
Question 15

With regard to volatility, is this:



Question 16

Which instruments are you using for your investment process?



Question 17

If styles/factors were available in a liquid, transparent and exchange-traded format would you

