



NEWS

Yao Hua Ooi Discusses Trend Following in Different Environments

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AQR Principal Yao Hua Ooi delivered a talk on how trend-following investment strategies have worked in present and past macroeconomic environments at the 8th annual JPMorgan Quantitative Conference in New York on May 1.

Yao Hua is a leader on AQR's Global Asset Allocation team, focusing on research and portfolio management of macro-related strategies that include commodities, risk parity and managed futures.

His research has been published in the *Journal of Financial Economics* and the *Journal of Investment Management*. He was named the 2013 Alternatives Fund Manager of the Year by Morningstar for his work on managed futures, and shared the 2013 Whitebox Prize for his work on time series momentum.

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