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Paris quant unveils medium-frequency strategy

Posted By *Michael Paterakis* On October 28, 2019 @ 2:00 pm In News | [No Comments](#)

A Paris-based AI fintech start-up is looking to get into the quant hedge fund space with a new systematic strategy.

AI Square Connect has unveiled AI for Capital program, a medium-frequency trading program that makes use of statistical analysis and machine learning.

AI for Capital began trading with proprietary money in September 2018 and opened to outside investors in August.

The program is under the umbrella of Rcube, a systematic manager backed by French seeding platform Emergence.

The strategies AI for Capital principally uses include trend-following, momentum, acceleration, mean reversion and pattern recognition.

The program keeps no overnight positions, and trades futures of global equity indices, forex indices and fixed-income indices, while it reserves the right to also trade futures of liquid commodities.

Our strategy is "more efficient in tough market conditions", AI Square CEO Béatrice Guez, told *CTA Intelligence*. "In a sense, we think we are good hedge against volatility."

Guez, who also heads business development for the start-up, has two decades of experience in financial markets. Before starting AI Square, she spent 15 years at Société Générale, and prior to that she worked at Deutsche Bank and JP Morgan focusing on credit derivatives structuring.

AI Square co-founder and portfolio manager Nicolas Paris previously worked for 10 years at research firm BBSP providing research technical analysis to several hedge fund clients such as Brevan Howard, the Man Group and BlueCrest.

Other key personalities include head of research Eric Benhamou and data scientist David Saltiel.

AI Square and Rcube are also working to make the strategy available to US, having registered it as a CTA with NFA.

For Rcube this is the second foray into AI. The French firm [shuttered in 2016](#) ^[1] a machine learning-powered strategy, the Rcube Systematic Alpha Fund, launched a year before.

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[1] shuttered in 2016: **<https://hfm.global/ctaintelligence/news/rcubes-systematic-alpha-fund-set-to-close/>**

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