

Investment Management

USEFUL REFERENCE MATERIALS

Investment strategies

- 20 for Twenty: Selected Papers from AQR Capital Management. A comprehensive selection of quant finance articles exploring the innovative ideas that have given rise to an array of systematic global investment strategies.
<https://images.aqr.com/-/media/AQR/Documents/Insights/Books/20-for-Twenty.pdf>

Investment policy statement

- University of California Retirement Plan investment policy statement
https://www.ucop.edu/investment-office/_files/invpol/UCRP_IPS_05-12-2016.pdf
- Vanguard sample Investment Policy Statement:
https://institutional.vanguard.com/ngiam/assets/pdf/servicesolutions/nonprofit/NP_IAMIPS.pdf
- CFA: Elements of an Investment Policy Statement for Individual Investors
<https://www.cfainstitute.org/-/media/documents/article/position-paper/investment-policy-statement-individual-investors.ashx?la=en&hash=9E55357F94673D41C8ADDD0650545FA006BE3D96>
- CFA: Elements of an Investment Policy Statement for Institutional Investors
<https://www.cfainstitute.org/-/media/documents/article/position-paper/investment-policy-statement-institutional-investors.ashx>