

Introducing BlueCove

BlueCove Limited (“BlueCove”) is a scientific asset management firm founded in 2018 that brings together leading fixed income industry investment and engineering professionals. BlueCove was founded with the specific purpose of delivering superior investment outcomes for investors by researching and developing state-of-the-art scientific investment processes applicable to fixed income investment management.

Our firm is united by the strong belief that a scientific investment approach to each step of the investment process leads to better and differentiated outcomes for client portfolios.

Our mission is to create a range of scientific fixed income investment solutions that give investors both an alternative and a complement to the traditional discretionary fixed income strategies that dominate their portfolios today.

The Scientific Method Solves Hard Problems

Active scientific investing offers investors a clearly differentiated alternative to traditional discretionary strategies by benefitting from significant breadth and the application of insights that are otherwise difficult to capture.

Scientific investing has several distinguishing characteristics:

- It can improve returns by mitigating cognitive and behavioral biases that can compromise traditional discretionary investment strategies via the application of tested market insights across a large set of instruments and markets
- It harnesses large datasets to create innovative sources of alpha
- It applies modern portfolio construction techniques by targeting consistent risk-adjusted returns while mitigating transactions costs
- It has the potential to offer low correlations to traditional discretionary strategies while removing unwanted market exposures
- It adapts to changes in market behavior by transparently attributing performance

BlueCove is Custom-built for Scientific Investing

BlueCove’s business model creates strong alignment of interest with clients, and we believe gives the firm a significant competitive advantage.



Owner Mentality: Each of our employees has an equity interest in the firm. This facilitates collaboration and creates an outcome-oriented environment in which we are able to solve hard problems.



Total Focus: We specialize in scientific fixed income investing. Our core investment team is a group of professionals who have both collectively and individually been at the forefront of the development of the scientific fixed income industry to date.



Modern Technology: Our technology is custom-built for scientific fixed income investing. Customized platforms enable us to be faster in our research cycle and more precise and flexible in our portfolio construction.



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