



September 22, 2021

While expected returns on traditional assets are trending lower than their historical averages, the same is not true for the associated risks. Given this, setting investors' expectations may be more important today than ever.

Q U I C K C L I P S



May 27, 2021

Over the past few years, yield levels have sparked questions around the role of bonds in asset allocation. Investors worried that bonds faced asymmetric risks: yields had limited room for further declines and were bound by a floor, which limited any potential upside. We explain how the existence of a yield floor doesn't necessarily doom bonds.

Q U I C K C L I P S



May 6, 2021

Grantor Retained Annuity Trusts (GRATs) are a popular way for U.S. taxable investors to transfer wealth to the next generation. Hear from AQR's Portfolio Solutions Group and Specialized Investments Group on the benefits of these estate planning tools, as well as potential ways to maximize their efficiency.

Q U I C K C L I P S



April 26, 2021

Hear from the AQR Specialized Investments Group on the benefits of incorporating shorting into tax-loss harvesting strategies.

Q U I C K C L I P S



March 30, 2021

Adoption of ESG investment principles is a global trend for investors. While different regions are in various stages of implementation, we see a consistent theme: the reduction of carbon emissions in portfolios, some with the stated goal of getting to "net zero." But how do we get there and how long could it take?



March 15, 2021

Hear from Ted Pyne, Head of AQR's U.S. Wealth Group, on the potential benefits of tax aware alternatives for U.S. taxable investors.



February 17, 2021

The sharp deleveraging across arbitrage markets in March 2020 was followed by very strong performance in 2H 2020. In our recent webinar and summary, we review what drove last year's returns in SPACs, convertibles and mergers, and discuss why we are optimistic about the outlook for 2021 and beyond.

T R A D I N G



March 1, 2021 - [Lasse H. Pedersen](#)

This paper studies how echo-chamber effects and fake news can lead to disagreement and misinformation with effects on investors' portfolios and market prices. It presents a model how an investment idea can propagate through a social network, generating a trading

frenzy with high turnover, a bubble in the price, and high price volatility. The paper also presents empirical evidence on the dramatic events related to the GameStop stock in January 2021 and discusses broader economic implications.

Q U I C K C L I P S



June 25, 2021

Climate change is becoming an ever-increasing concern for investors. While this is a long term issue with no single solution, we explore one approach of using climate change language as data to help position the portfolio against longer-term climate risks.

