



For Immediate Release

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Colorado Fire & Police Pension Association Makes \$30 Million Institutional Investment with KeyQuant

Commitment Increases KeyQuant AUM above \$350M

PARIS, FRANCE – KeyQuant, the award-winning Paris-based systematic asset management firm, today announced a \$30 million allocation from the Colorado Fire and Police Pension Association (FPPA).

After careful consideration of KeyQuant's investment record and thoughtful approach to trend following and risk management, FPPA opted to invest. The allocation was made directly from the association's \$4.6 billion Fire and Police Members' Benefit Investment Fund.

"This substantial new investment from FPPA represents another important step for our firm as a wide range of institutional caliber clients continue to broaden their investment portfolios with us," said Robert Baguenault de Viéville, co-founder of KeyQuant. "Since our firm's inception, KeyQuant has won notable CTA awards and recognition, as well as a devoted following among quantitative investors seeking uncorrelated returns and emphasized crisis alpha, and we aim to continue that progress."

The FPPA investment pushes KeyQuant's growing Assets Under Management (AUM) above \$350M. In addition to the FPPA commitment, KeyQuant has earned additional allocations throughout the last 12 months from a wide variety of sophisticated investors including European and US pensions, Registered Investment Advisors and well-established fund of hedge funds.

"We're very excited that FPPA has chosen KeyQuant for this noteworthy investment and has put its trust in our firm's alternative asset management expertise," said Raphaël Gelrubin, co-founder of KeyQuant. "Top institutional investors demand the best and that's why we continue to focus our resources on meeting and exceeding their financial goals."

About KeyQuant

Founded in 2009 in Paris, France, by Robert Baguenault de Viéville and Raphaël Gelrubin, KeyQuant is an asset management firm devoted to quantitative research in support of systematic investment strategies and dedicated to professional investors. The firm's investment philosophy, which values uncorrelated performance and transparent foundations for all trading decisions, has led its team to develop systematic trend-following algorithmic models, based on sound rules with a minimum number of assumptions. Investments in futures contracts allow liquidity, transparency and risk management to be central to all management and operations.



KeyQuant's flagship strategy, the Key Trends program, is an auto-adaptive model with an atypical approach to generating trade signals, measuring and reacting to tail risk, and systematically dialing up and down global portfolio risk with a unique CTA investment timer. The firm is registered and regulated by the AMF; and registered in the US with the SEC and the NFA.

About the Fire & Police Pension Association of Colorado

The Fire and Police Pension Association was established in 1980 and administers a statewide multiple employer public employee retirement system providing defined benefit plan coverage (The Statewide Defined Benefit Plan) as well as death and disability coverage (the Statewide Death and Disability Plan) for police officers and firefighters throughout the State of Colorado. The Association also administers local defined benefit pension funds for police officers and firefighters hired prior to April 8, 1978 whose employers have elected to affiliate with the Association and for volunteer fire defined benefit plans. In addition, Colorado police and sheriff departments who participate in Social Security have the option of affiliating for supplemental coverage through the Statewide Defined Benefit Plan and Statewide Death and Disability Plan.

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