KeyQuant Announces $100 Million Institutional Investment from the Teachers' Retirement System of the State of Illinois

KeyQuant's Assets Under Management (AUM)
Increase from $180M to $320M in 2016

PARIS, FRANCE – February 15, 2017 – KeyQuant, the award-winning Paris-based systematic asset management company, has today announced a USD $100 Million allocation from the Teachers' Retirement System (TRS) of the State of Illinois.

The investment decision was made after KeyQuant met TRS' stringent investment criteria for maturity, risk management, liquidity, and transparency and was made directly from the pension fund's $3.2 billion Absolute Return Portfolio.

"Since our firm's inception, KeyQuant has won notable hedge fund, CTA, and financial industry awards and recognition, as well as a devoted following among quantitative investors seeking uncorrelated returns. This substantial new mandate from TRS is an important step as a wide range of clients continue to broaden their investment portfolios with KeyQuant," Robert Baguenault de Viéville, co-founder of KeyQuant noted.

The TRS investment played a key role in KeyQuant growing their Assets Under Management (AUM) from $180M to $320M over the course of 2016. Outside of TRS, KeyQuant won additional allocations throughout the year from a wide variety of sophisticated investors including European and American corporate pensions, insurance companies, and well-established fund of hedge funds.

"At KeyQuant, we are committed to managing a first-class alternative asset management firm. We know that high-caliber institutional investors such as TRS demand the best of the firms to which they allocate their members' assets," said Raphaël Gelrubin, co-founder of KeyQuant. "We're excited to take on this significant investment and we continue to focus our resources on research, risk management and operation teams."

-ENDS-

About KeyQuant:

Founded in 2009 in Paris, France, by Robert Baguenault de Viéville and Raphaël Gelrubin, KeyQuant is an asset management company devoted to quantitative research in support of systematic investment strategies and dedicated to professional investors. KeyQuant's investment philosophy, which values uncorrelated performance and transparent foundations for all trading decisions, has lead 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 Teachers' Retirement System of the State of Illinois:

The Teachers' Retirement System of the State of Illinois is the 37th largest pension system in the United States, and provides retirement, disability and survivor benefits to teachers, administrators and other public school personnel employed outside of Chicago. The System serves 400,598 members and had assets of $44.8 billion as of June 30, 2016.

Media Contact for KeyQuant
Liesbet de Wagter
Hopscotch Europe
ldewagter@hopscotch.eu
Phone: +44 208 133 3140

Investor Relations Contact for KeyQuant
Frans Harts, CFA
KeyQuant
ir@keyquant.com
Phone: + 33 1 84 13 83 12