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Press release

Barclays Investment Managers and Quantum Investing have launched a Quantitative Multi Strategy fund, based on systematic trading strategies across multiple asset classes and regionsFrankfurt, February 3rd 2020

Barclays Investment Managers and **Quantum Investing** are bringing the **Quantitative Multi Strategy Fund** to the market with an alternative UCITS fund. The fund is for institutional investors and is managed by Barclays with Quantum Investing acting as allocation advisor.

The distribution to institutional investors in Germany takes place exclusively through Sierra Capital.

Launched in early December, the fund aims to deliver stable risk-adjusted returns while maintaining low correlation to equities and bonds. To achieve this investment objective, the fund invests in a broad portfolio of systematic trading strategies within various asset classes (equities, rates, currencies, commodities).

The fund offers daily liquidity and was launched with an initial investment of EUR 68 million.

Quantitative Multi Strategy

The Quantitative Multi Strategy Fund aims to systematically make use of structural market inefficiencies and investor biases to generate a potential sustainable performance. It invests in a diversified portfolio of systematic trading strategies across multiple asset classes and regions.

Barclays and Quantum rely on a dynamic approach to portfolio construction with the aim to reduce the sensitivity of the individual trading strategies to extreme valuations, crowding and changing economic environments. The dynamic and systematic process could favor trading strategies with the best-expected returns based on forward-looking insights across valuations, crowdedness and economic regimes.

Karim Bennani, CEO of Quantum Investing, emphasizes: "*The performance of a multi-strategy portfolio is a function of the performance of the individual strategies as well as the portfolio construction. The portfolio's return potential increases with the range of accessible individual strategies and a robust dynamic portfolio architecture which takes into account the influence of changing economic regimes. We believe that the breadth of Quantum's researched strategy universe which offers access to attractive non-traditional sources of return together with the dynamic allocation process in the Quantitative Multi Strategy Fund can complement many portfolios and add value in terms of portfolio diversification.*"



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Barclays Investment Managers

Barclays Investment Managers is an innovative fund solutions provider, headquartered in London, with regulated fund platforms in Europe and Asia. We belong to one of the largest financial service groups in the world, with access to expertise from across Barclays and the depth and breadth of knowledge that comes with over 325 years of history servicing clients.

The team is led by **John-Paul Booth** (Global Head of Barclays Investment Managers), and the fund will be managed by **David Page** (Head of Portfolio Management), **Pierre Zaccarini** (Portfolio Manager), and **Zahira Amadjar** (Portfolio Manager)

Quantum Investing

Quantum Investing is a London-based investment boutique focused on researching systematic sources of return and defining new algorithmic trading strategies.

Quantum Investing was founded in 2016 by **Karim Bennani** (CEO), **Houari Merabet** (CIO) and **Hicham Slim** (Senior PM), a team with an average of 20 years' experience in asset management, structuring and trading. Karim and Houari before founding Quantum Investing were in management positions at Goldman Sachs and Abu Dhabi Investment Authority, respectively.