

BNP Paribas THEAM Quant strategies & LFIS Capital partner to offer multi-strategy innovation aiming to deliver absolute return

BNP Paribas for THEAM Quant funds strategies, in partnership with LFIS Capital, announced on the 18th of October 2022 the start of THEAM Quant - LFIS Selection (the "Fund"). This solution, newly implemented, is designed to meet investor demand for diversifying strategies to navigate across market cycles, whilst simultaneously providing systematic and liquid alpha-generation qualities.

The Fund is a market-neutral, multi-strategy product seeking to deliver absolute risk-adjusted returns across different asset classes. Its blend of carry and defensive strategies aims to increase the value of assets over the medium term. Holding little directional bias, the Fund aims to address a variety of risk profiles and market sensitivities.

The Fund is built on BNP Paribas' Quantitative Investment Strategies (QIS) platform, leveraging its extensive range of systematic-uncorrelated strategies. Crucially, it combines BNP Paribas Asset Management's robust portfolio and risk management infrastructure with LFIS Capital's investment advisory expertise, coded in the investment banking and quantitative DNA of its portfolio managers.

Its investment process considers tactical recommendations from LFIS Capital to identify sources of return arising from market dislocations, and integrate them within a core diversified portfolio in an efficient manner.

Vincent Berard, Head of BNP Paribas Global Markets' Product Strategy for THEAM Quant funds, said:

"Macro trends may be uncertain, but perennial opportunities do exist in structural market behaviours and frequent dislocations. Our strategy allows clients to benefit from such opportunities combined with risk mitigation components, thereby boosting their prospects of receiving recurrent income over the medium-term.

"Calibrated with a relatively limited risk level, the value of this offering lies in the diversifying qualities of liquid alternatives as bond replacements or complements, which aim to smooth and enhance portfolio returns even in volatile macro environments"

Sofiène Haj-Taieb, President of LFIS Capital, said:

"When facing rapidly changing markets, combining liquid alternative carry and defensive strategies offers a robust alternative to traditional asset allocation. The combined strength in quantitative strategies between BNP Paribas and LFIS provides a best-in-class offer for investors who wish to not only protect capital, but also generate resilient returns."

The investments in the Fund are subject to market fluctuations and the risks inherent in investments in securities. The value of investments and the income they generate may go down as well as up and it is possible that investors will not recover their initial outlay, the Fund described being in risk of entire capital loss. For a complete description and definition of risks, please consult the last available prospectus and KIID of the Fund that can be downloaded free of charge from our website: <https://www.bnpparibas-am.com/>

The Fund was launched with the name "Absolute Alpha" on 7 August 2015 and was restructured and renamed "LFIS Selection" on 21 April 2022.

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About BNP Paribas' THEAM Quant funds strategies:

The THEAM Quant funds range offers quantitative funds leveraging on over 30 years of experience from Global Markets at BNP Paribas Corporate and Institutional Banking & BNP Paribas Asset Management.

The range of funds is designed to answer current and forward-looking investors' needs with various risk/return profiles, from equity funds including factor investing or high conviction stock-picking, to highly flexible multi-asset funds, as well as single or multi risk premia alternatives, defensive and capital efficient investments.

These aim to complement traditional asset management, democratise with hedge fund strategies, provide alternatives to trackers, and bring innovative defensive or risk-managed solutions.

BNP PARIBAS ASSET MANAGEMENT France, "the investment management company," is a simplified joint stock company with its registered office at 1 boulevard Haussmann 75009 Paris, France, RCS Paris 319 378 832, registered with the "Autorité des marchés financiers" under number GP 96002.

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