



Press release

Paris, 31 January 2018

Rothschild Asset Management launches R Perdurance Market Neutral Fund, a new sub-fund in its InRIS range of UCITS alternative strategies

R Perdurance Market Neutral Fund offers a liquid diversification solution that aims at being uncorrelated from equity markets. It has been devised by an exclusive partnership between Rothschild Asset Management, Perdurance Asset Management, and the managed account platform Innocap.

Managed by Ivan Briery, a co-founder and ex-Portfolio Manager of the renowned Voltaire fund, this European equity market-neutral strategy is based on a fundamental approach that seeks out investment opportunities via a proprietary valuation model, including an in-depth analysis of companies' accounting books and routine meetings with their management. After an in-depth valuation of *beta*, sector, geographical and style biases of the portfolio's long leg, the manager sets up short hedges via indices in order to neutralise them. R Perdurance Market Neutral Fund offers an attractive risk/reward objective, targeting a volatility of 8 to 10%, and a Sharpe ratio of 0.8.

"Alongside R CFM Diversified Fund, R Parus Fund and R Karya Macro Fund, R Perdurance Market Neutral Fund is the latest in a narrow range of alternative UCITS funds that are complementary in terms of risk/return, underlying strategies and liquidity," said Charles Lacroix, Head of Business Development.

Created in July 2013 with the ambition of offering investors differentiating and innovative solutions based on their needs and identifying talented managers, InRIS, the Rothschild Asset Management's alternative UCITS platform, currently has almost 4 billion euros under management.

Founded in 2014, Perdurance Asset Management has proven its ability to generate *alpha* while remaining perfectly uncorrelated from equity markets using a thorough investment process based on proprietary valuation models. Held 60% by Ivan Briery and 40% by Perdurance Philanthropy, the investment management company distributes 40% of its profits to philanthropic projects in the areas of human rights, early years education and health, and social entrepreneurship.

R Perdurance Market Neutral Fund is marketed in France, Germany, Italy, the UK, Spain, Belgium, Switzerland, Luxembourg and the Netherlands.

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For further information:

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About Rothschild Asset Management

Rothschild Asset Management offers an independent perspective in innovative investment solutions, designed around the needs of each and every client. We are a global specialist asset manager delivering bespoke investment management and advisory services to institutional clients, financial intermediaries, and third party distributors. Across our complementary fields of expertise in active high-conviction management, open architecture investment solutions or risk-based investment solutions, our business model is grounded in deep understanding of each and every client's needs. We combine state-of-the-art technology and the latest sophisticated modelling with deep on-the-ground experience to develop bespoke investment solutions for our clients. It is this innovative yet considered approach that enables to offer a distinct perspective to our clients and make a meaningful difference to their assets in the long-term.

For more information: www.rothschildgestion.com