

Quoniam Funds Selection SICAV
Alternative Risk Premia

Fund Currency: EUR
ISIN: LU1481643804
Figures as of 31/07/18

Company

"Quoniam is an engineering-driven investment boutique and a pioneer in quantitative asset management

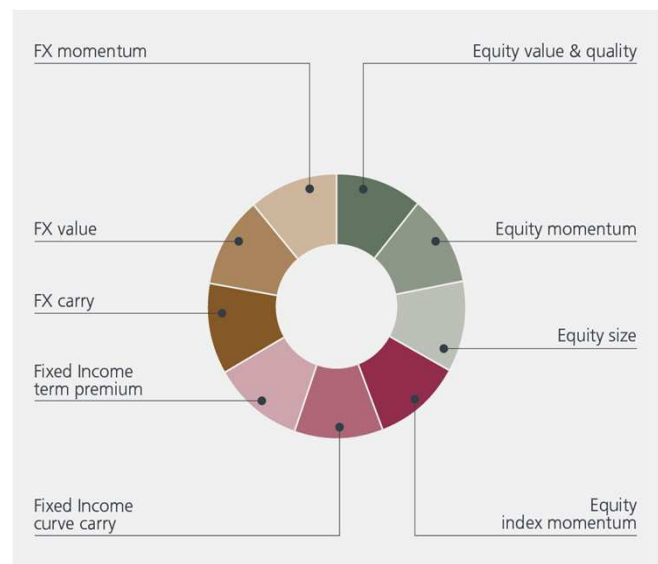
– made in Germany."

Strategy

Quoniam Alternative Risk Premia is a multi-asset strategy that provides highly efficient and market-neutral access to a well-diversified range of 9 alternative risk premia with low correlations to each other and equally distributed risks, offering multiple yield sources with maximum diversification. In contrast to standard approaches, dependence on stock or bond markets is significantly reduced. The large number of unrelated and distinct risk premia enable attractive yield potential in almost every market environment.

Based on a fully quantitative approach, we implement the strategy in a cost-effective manner by investing in liquid, exchange-traded financial instruments around the world.

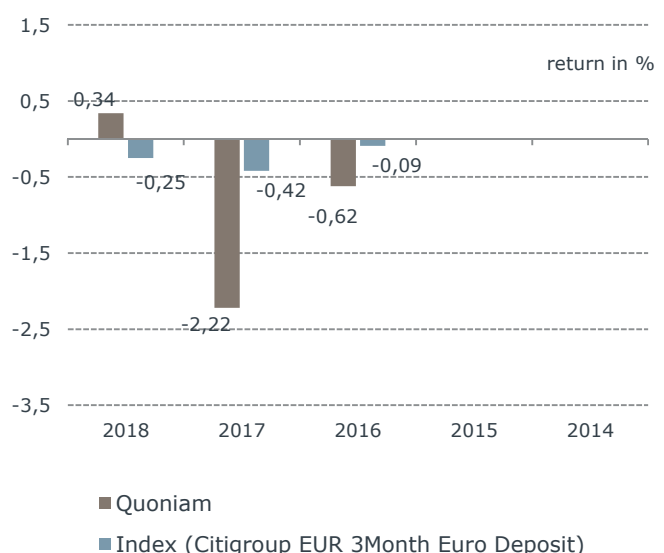
The strategy is highly diversified, weighting each risk premium such that they all make an equal expected contribution to its overall risk profile – in contrast to the poor diversification of many traditional multi-asset strategies that invest in highly-correlated assets.



Performance (net of fees)

| Time period | Quoniam | Index |
|----------------------|---------|--------|
| 1 month | -0,80% | -0,04% |
| ytd | 0,34% | -0,25% |
| 1 year p.a. | -1,68% | -0,43% |
| 3 years p.a. | - | - |
| 5 years p.a. | - | - |
| Since inception p.a. | -1,37% | -0,41% |

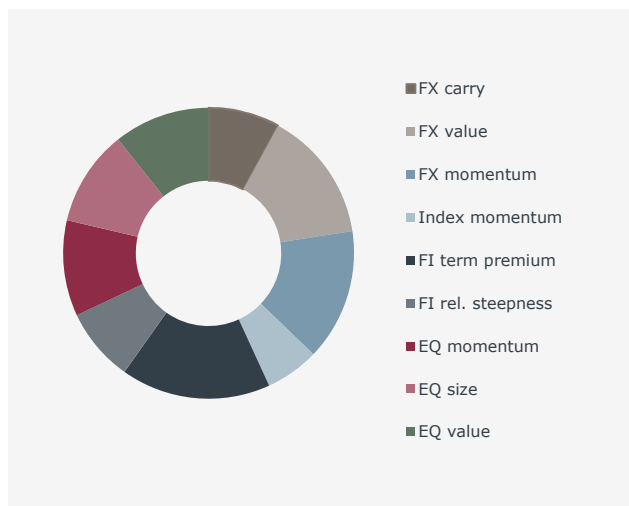
Inception date (Mutual fund) 10/2016
Index: Citigroup EUR 3 Month Euro Deposit



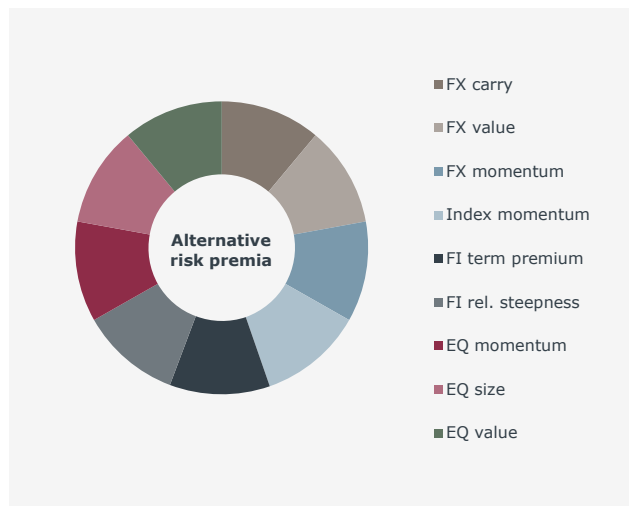
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Alternative Risk Premia

Portfolio weights



Contribution to risk ex-ante



Portfolio Characteristics

| Portfolio Characteristics | Quoniam |
|---------------------------|---------|
| Fund size in EUR | 136,6 m |
| Sharpe ratio | - |
| Volatility | - |
| VaR 99/10 | 1,62 |

Fund information

| Key facts | |
|---------------------------|-------------------------------|
| Inception date (I shares) | 04 th October 2016 |
| WKN | A2AQQL |
| Bloomberg | QFARPEI LX |
| Fund currency | EUR |
| Appropriation of earnings | Distribution |
| Registered countries | DE, LU, GB, FR, AT, SE |

| Key facts | |
|-----------------|-----------------------|
| Value date | T+3 (Forward Pricing) |
| Custodian bank | DZ Privatbank S.A. |
| Flat fee | 0.10% p.a. |
| Management fee | 0.40% p.a. |
| Performance fee | N/A |

Disclaimer

The use of investment services as well as investments in financial instruments are conjoint with risks. For more information and guidance on opportunities and risks, please visit www.quoniam.com/riskohinweis

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