

Quoniam Funds Selection SICAV  
**Global Risk Premia**

Fund Currency: EUR  
ISIN: LU1120175184  
Figures as of 30/11/18

**Company**

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

– made in Germany."

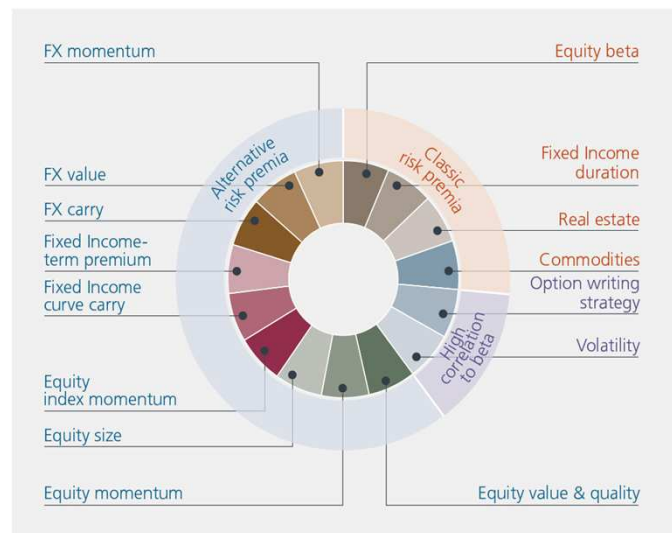
**Strategy**

Quoniam Global Risk Premia is a multi-asset strategy that provides highly efficient and diversified access to a range of 15 proven traditional and 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.

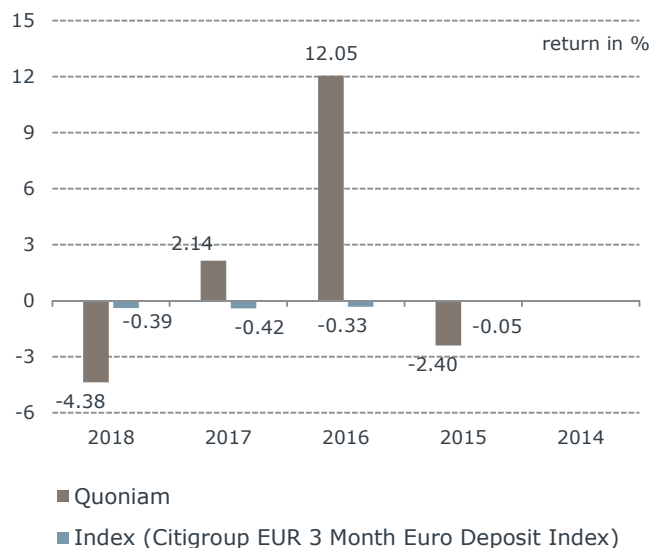
The strategy is highly diversified, weighting each risk premium such that they all make an equal expected contribution to its overall risk profile – in contrast to the poor diversification of many traditional multi-asset strategies that invest in highly-correlated assets.



**Performance (net of fees)**

Time period	Quoniam	Index
1 month	-0.78%	-0.03%
ytd	-4.38%	-0.39%
1 year p.a.	-3.63%	-0.43%
3 years p.a.	2.78%	-0.39%
5 years p.a.	-	-
Since inception p.a.	1.77%	-0.32%

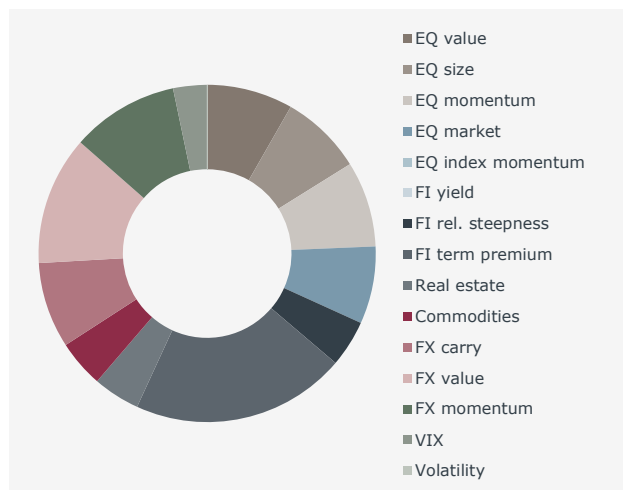
Inception date (Mutual fund) 03/2015  
Index: Citigroup EUR 3 Month Euro Deposit



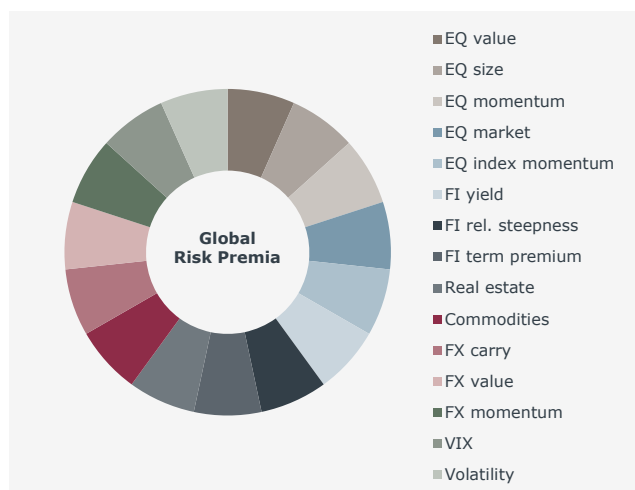
# Quoniam Funds Selection SICAV

## Global Risk Premia

### Portfolio weights



### Contribution to risk ex-ante



### Portfolio Characteristics

Portfolio Characteristics	Quoniam
Fund size in EUR	257.5 m
Sharpe Ratio	0.43
Volatility	4.85
VaR 99/10	2.61

### Fund information

Key facts	
Inception date (I shares)	5 <sup>th</sup> March 2015
WKN	A12C7L
Bloomberg	UQGRPEI LX
Fund currency	EUR
Appropriation of earnings	Distribution
Registered countries	DE, LU, GB, SE, FR,

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/risikohinweis](http://www.quoniam.com/risikohinweis)

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