

Quoniam Funds Selection SICAV Global Equities MinRisk

Fund Currency: EUR
ISIN: LU1120174617
Figures as of 28/02/19

About us

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

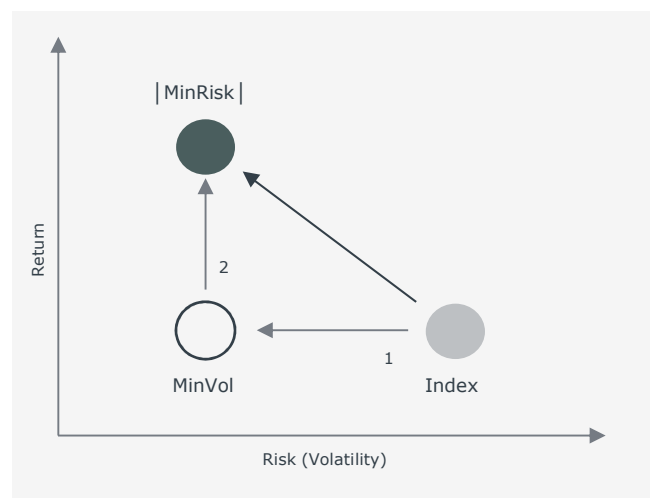
– made in Germany."

Strategy

The Quoniam MinRisk® strategy actively invests in stocks with the aim of constructing a portfolio which displays significantly lower risk (volatility) than a typical market index, and higher return through efficient stock selection. In order to maximise alpha, we select stocks based on active and integrated multi-factor investing. Our investment decisions ground on a comprehensive analysis of the fundamental risk and return characteristics of companies and their relative attractiveness. By means of 50 financial metrics, we identify multiple factor premia (Value, Quality and Sentiment) for alpha generation. Through the coverage of the entire investment universe we are able to identify attractive investment opportunities in small- and mid-caps to implicitly exploit the Size premia as well.

Over a full market cycle, the strategy aims to achieve a 10–30% reduction in risk while outperforming the market by 1-3% p.a. The result is an attractive risk/return profile and consequently a maximised Sharpe Ratio.

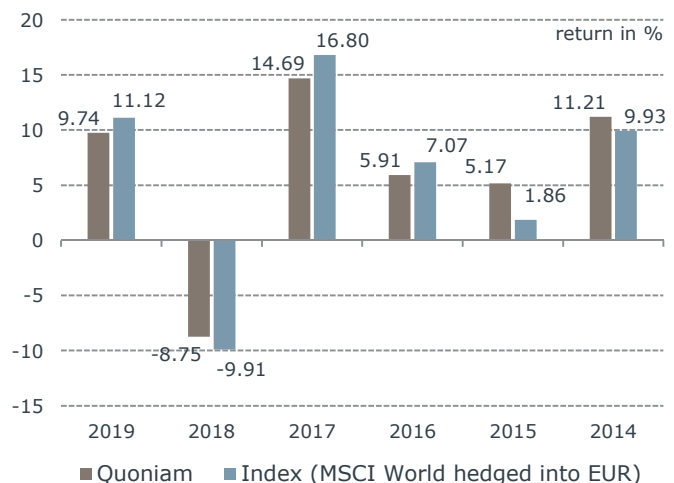
The investment universe comprises 10,000 stocks worldwide.



- 1) Lower risk thanks to investment in low-volatility equities
- 2) Selecting attractively valued individual securities increases returns

Performance (net of fees)

¹ Time Period	Quoniam	Index
1 month	2.18%	3.19%
ytd	9.74%	11.12%
1 Year p.a.	0.69%	0.43%
3 Years p.a.	7.67%	10.65%
5 Years p.a.	6.81%	6.87%
Since inception p.a.	8.50%	8.50%
Inception date (Mutual fund)		08/2010
Reduction of volatility vs.		25%
Index: MSCI World hedged into EUR Net TR Daily		

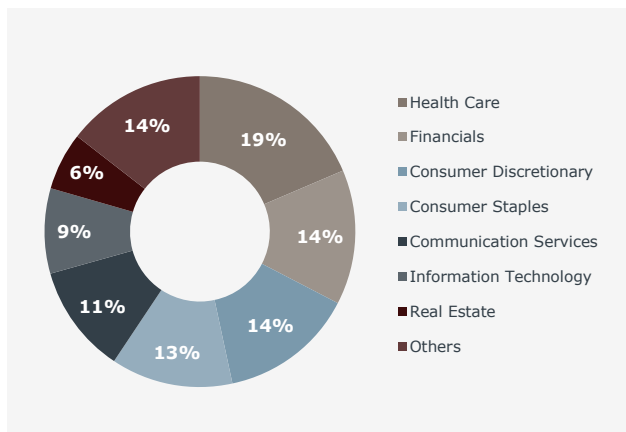


¹ Inception date for the EUR Class hedged (I Shares) is 28th November 2014. The information shown prior to the inception date is based on the historical performance of the sub-fund inception on 9th August 2010 (ISIN LU0489951797).

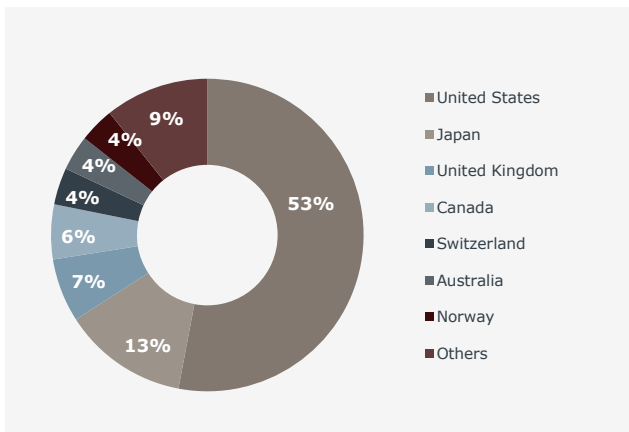
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Global Equities MinRisk

Sector Allocation



Country Allocation



Portfolio Characteristics

¹ Portfolio Characteristics	Quoniam	Index
Fund size EUR	421.5 m	
Tracking Error	5.64	
Sharpe Ratio	1.00	0.75
Volatility	8.39	11.17
Beta (3 Years)	0.82	1.00

Portfolio Characteristics	Quoniam	Index
Price/Earning	13.9	14.7
Dividend Yield	2.8	2.5
Return on Equity	20.4	18.7
Price/Cash Flow	9.0	10.6
No. of Issuers	373	1649

Fund information

Key facts	
Inception date (I shares)	28 th November 2014
WKN	A12C7E
Bloomberg	QGBEHII LX
Fund currency	EUR
Appropriation of earnings	Distributing
Registered in	DE, LU, GB, NO, FR

Key facts	
Value date	T+3 (Forward pricing)
Custodian bank	DZ Privatbank S.A.
Flat fee	0.10% p.a.
Management fee	0.60% 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

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