

Quoniam Funds Selection SICAV Global Equities MinRisk

Fund Currency: EUR

ISIN: LU1120174617

Figures as of: 28/02/2020



About us

Quoniam is an active quantitative asset manager founded in Frankfurt am Main, Germany. We have successfully applied our investment philosophy for 20 years. Using modern investment engineering, we strive to deliver first-class performance results for our institutional investors.

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.

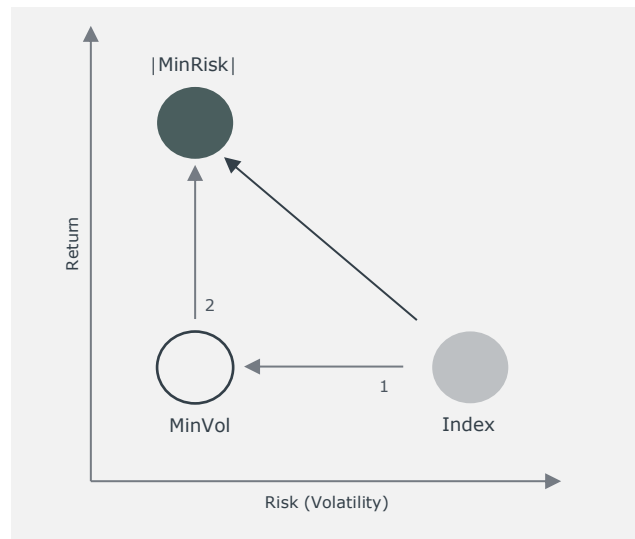
Performance (net of fees)

Time period*	Quoniam	Index
1 month	-8.23%	-8.27%
ytd	-7.84%	-8.56%
1 year p.a.	0.21%	3.04%
3 years p.a.	3.63%	4.94%
5 years p.a.	4.10%	4.68%
Since inception p.a.	7.61%	7.91%

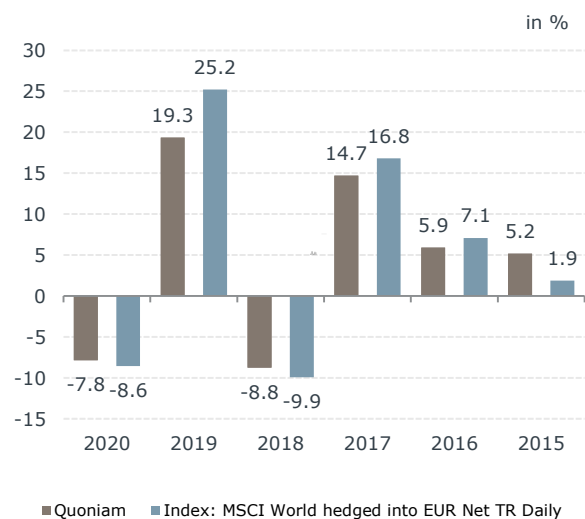
Inception date (Mutual fund) 08/2010

Index: MSCI World hedged into EUR Net TR Daily

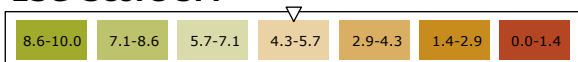
Reduction of volatility 23%



- 1) Lower risk due to investment in low-volatility equities
- 2) Selection of stocks with attractive fundamentals increases returns



ESG-Score 5.4



ESG Score: all figures are weighted over the whole reporting period. Appearance of overlap in the score ranges is due to rounding error. The 0 to 10 scale is divided into 7 equal parts.

Source: MSCI

Total Carbon Footprint

Fund	Benchmark	Difference	Reduction (%)
124.3	169.6	-45.3	-27

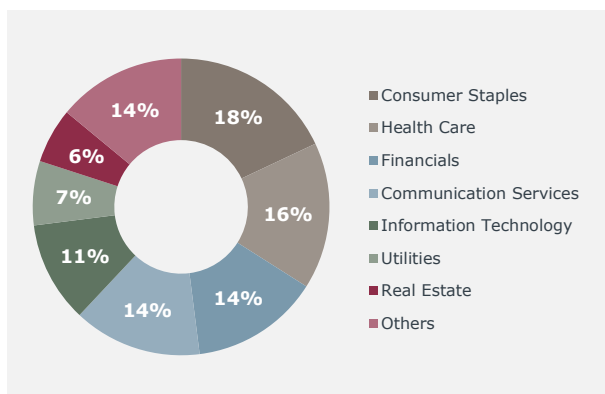
Carbon Footprint: weighted average carbon intensity measured in T of CO₂ equivalents per million of USD revenues. The indicator is the sum of Scope 1 (direct emissions) and Scope 2 (indirect emissions that result from the consumption of electricity purchased by the company). The portfolio Carbon Footprint is a value-weighted average of the holdings in the portfolio. All figures are weighted over the whole reporting period.

* 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).

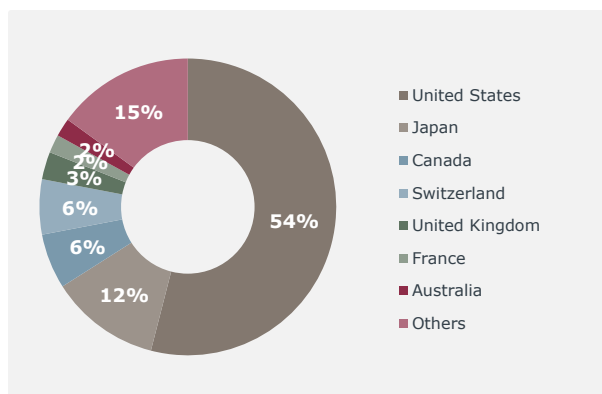
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Global Equities MinRisk

Sector Allocation



Country Allocation



Portfolio Characteristics

Portfolio Characteristics*	Quoniam	Index
Fund size in EUR	364 mn	
Sharpe Ratio	0.86	0.69
Volatility	8.76	11.41
Tracking Error	5.44	
Beta (3 Years)	0.73	1.00

Portfolio Characteristics*	Quoniam	Index
Price/Earnings	13.89	15.35
Dividend Yield	3.07	2.56
Return on Equity	19.84	18.55
Price/Cash Flow	9.41	10.81
No. of Issuers	329	1640

Fund Information

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

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