

Quoniam Funds Selection SICAV Alternative Risk Premia

Fund Currency: EUR

ISIN: LU1481643804

Figures as of: 30/10/2020



Quoniam
Funds Selection
SICAV

About us

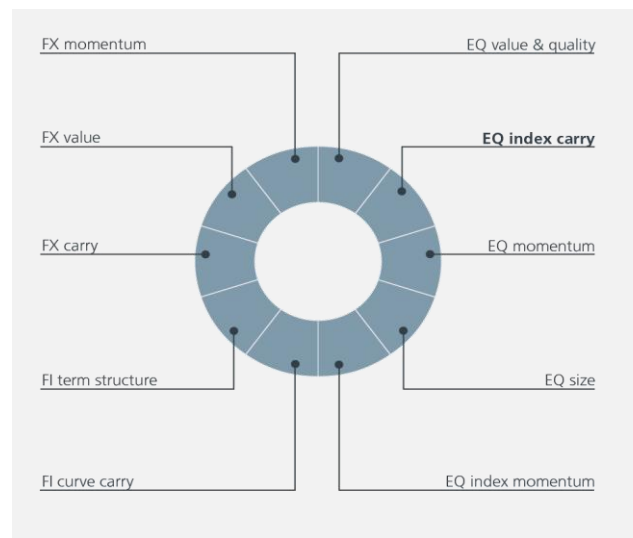
Quoniam is an active quantitative asset manager founded in Frankfurt am Main, Germany. We have successfully applied our investment philosophy for 20 years. Based on our scientific approach, we strive to deliver first-class performance results for our institutional investors.

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.

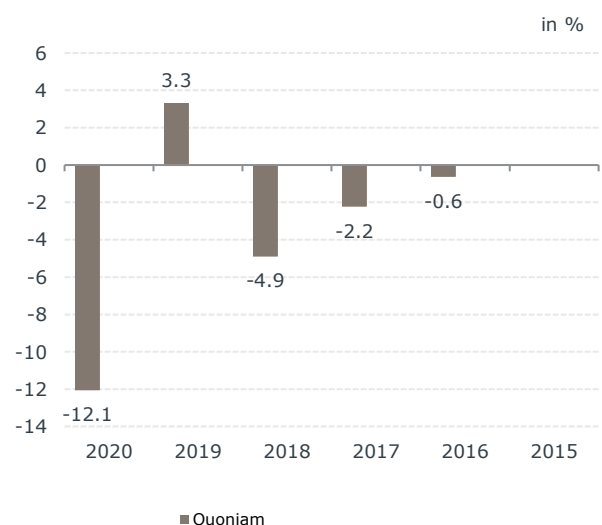
Based on a fully quantitative approach, we implement the strategy in a cost-effective manner by investing in liquid, exchange-traded financial instruments around the world.

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.

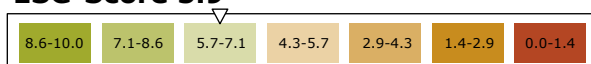


Performance (net of fees)

Time period	Quoniam
1 month	-0.22%
ytd	-12.05%
1 year p.a.	-9.10%
3 years p.a.	-4.61%
5 years p.a.	-
Since inception p.a.	-4.18%
Inception date (Mutual fund)	10/2016



ESG-Score 5.9



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

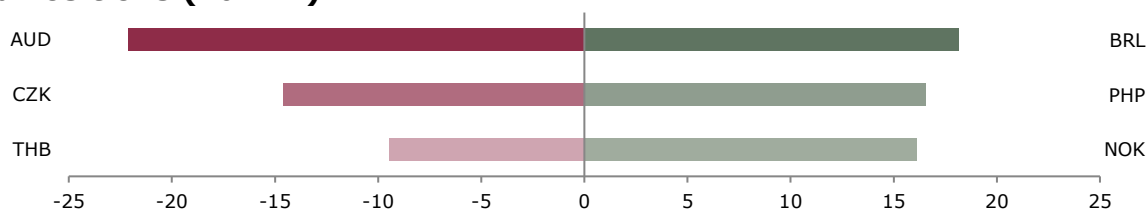
Fund	Benchmark	Difference	Reduction (%)
79.9	-	-	-

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.

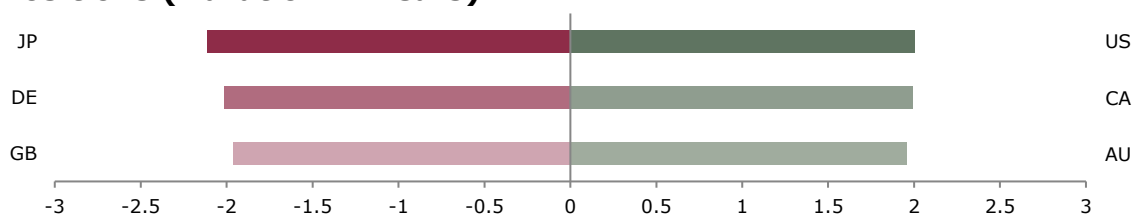
Quoniam Funds Selection SICAV

Alternative Risk Premia

FX Top Positions (%NAV)



FI Top Positions (Duration in Years)



Portfolio Characteristics

Portfolio Characteristics	Quoniam
Fund size in EUR	37.9 mn
Sharpe Ratio	-0.76
Volatility	4.92
VaR 99/10	3.24

Fund Information

Key Facts		Key Facts	
Inception date (I shares)	04 October 2016	Value date	T+3 (Forward Pricing)
WKN	A2AQQQL	Custodian bank	DZ Privatbank S.A.
Bloomberg	QFARPEI	Management fee	0.40% p.a.
Fund currency	EUR	Performance fee	N/A
Appropriation of earnings	Distributing	Flat fee	0.10% p.a.
Registered countries	DE, LU, GB, FR, AT, SE		

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

This document was produced by Quoniam Asset Management GmbH (hereafter "Quoniam") using reasonable care and to the best of our knowledge and belief. It is provided for information purposes only and is for the exclusive use of the recipient. The opinions, appraisals and information expressed in this document are those of Quoniam or derived from publicly available sources at the time of writing and are subject to change at any time without notice. However, Quoniam provides no guarantee with regard to its content, completeness and topicality.

This document is expressly not intended for use by retail clients within the meaning of article 4 (1) (11) of Directive 2014/65/EU (MiFID II). Excluding documents compiled for investment committee meetings or those compiled in order to fulfil contractual obligations (e.g. reporting), this document qualifies as marketing material that has been published for advertising purposes only. We hereby expressly note, that the information provided do not constitute a statement of assets in accordance with applicable investment law. Consequently, we advise the recipient to turn themselves to the respective investment company.

For more detailed information, in particular a description of the mentioned funds' risks and rewards, please refer to the prospectus, the key investor information document and the most recently published annual and semi-annual report. These publications are available upon request and free of charge from the German payment and information agents, DZ BANK AG (Frankfurt/Main). The aforementioned documents constitute the sole binding basis for the purchase of fund units.

The information contained herein does not consider any personal and financial circumstances of the recipient. Therefore it does not constitute an offer or a recommendation to buy or sell financial instruments or banking services. Neither historical nor future performance simulations and financial market scenarios are a guarantee for current or future performance. We advise the recipient to seek investment advice in order to ensure that information provided is in line with their own circumstances. This document has not been prepared in accordance with legal requirements designed to promote the independence of investment research. Further, it is not subject to any prohibition on dealings ahead of the dissemination of investment research. As a consequence information and opinions herein must not be read as independent investment research.

This document shall not be reproduced or passed on to third parties either in part or in full without the written permission of Quoniam. Quoniam is authorised and supervised by the Federal Financial Supervisory Authority (Bundesanstalt für Finanzdienstleistungsaufsicht) and is subject to limited regulation by the Financial Conduct Authority. Details about the extent of our regulation by the Financial Conduct Authority are available upon request.

Quoniam processes your personal data including name, gender, postal address, e-mail address, phone number and job title within our business correspondence based on article 6 paragraph 1 lit. b) and f) GDPR. Controller in terms of article 4 number 7 GDPR is Quoniam Asset Management GmbH, Westhafenplatz 1, 60327 Frankfurt am Main. For further information please read the data privacy section in our legal notices. You do not want to receive further information from Quoniam? Please send an e-Mail to dataprotection@quoniam.com.

2020 © Quoniam Asset Management GmbH. All rights reserved.