

Quoniam Funds Selection SICAV

European Equities Dynamic

Fund Currency: EUR

ISIN: LU1120174377

Figures as of: 30/10/2020



Quoniam
Funds Selection
SICAV

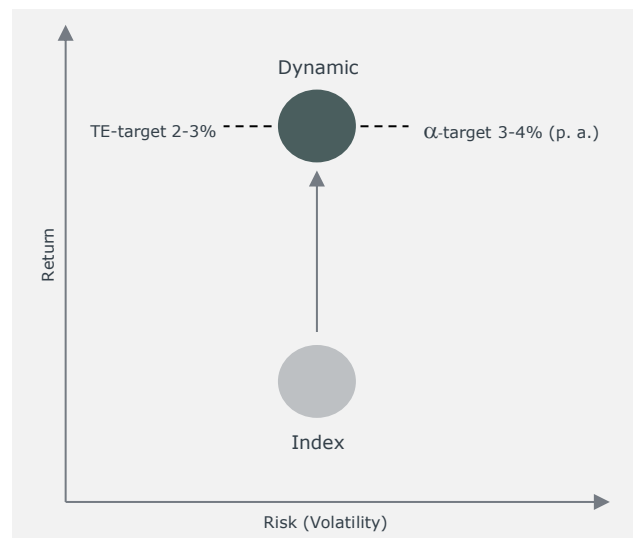
About us

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

The Quoniam Dynamic strategy offers active and integrated multi-factor investing. Our unique approach enables us to systematically exploit market inefficiencies across the investment universe to generate alpha potential. 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. The strategy aims to achieve a good balance between alpha (outperformance) and tracking error.

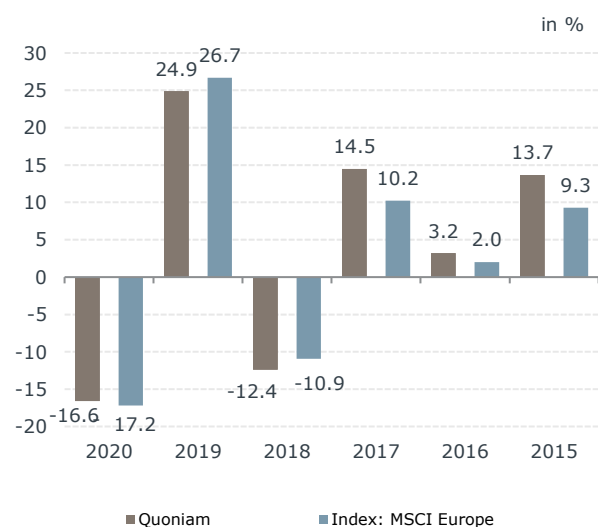
The investment universe comprises 3,000 European stocks.



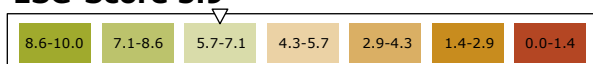
Performance (net of fees)

Time period*	Quoniam	Index
1 month	-4.06%	-5.01%
ytd	-16.59%	-17.17%
1 year p.a.	-11.79%	-13.13%
3 years p.a.	-3.65%	-2.56%
5 years p.a.	1.53%	0.55%
Since inception p.a.	9.48%	7.14%
Inception date (Mutual fund)		09/2011

Index: MSCI Europe



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

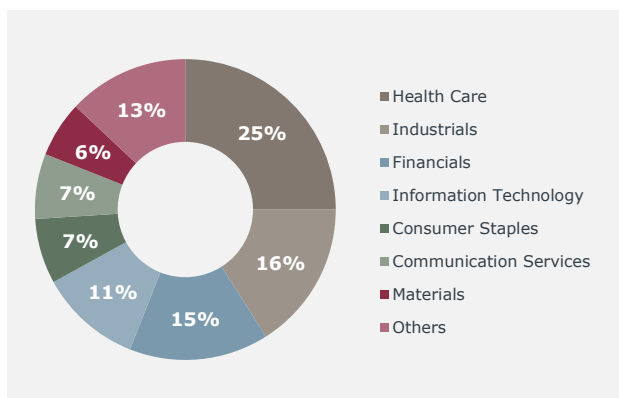
Fund	Benchmark	Difference	Reduction (%)
87.7	145.9	-58.1	-40

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.

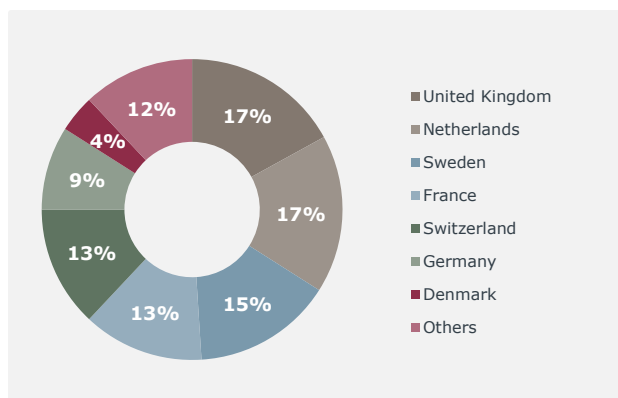
* Inception date for the EUR Class (I Shares) is 28th November 2014. The information shown prior to the inception date is based on the historical performance of the sub-fund incepted on 9th September 2011 (ISIN: LU374936432).

European Equities Dynamic

Sector Allocation



Country Allocation



Portfolio Characteristics

Portfolio Characteristics*	Quoniam	Index
Fund size in EUR	83.7 mn	
Sharpe Ratio	0.70	0.56
Volatility	13.69	12.83
Tracking Error	3.39	
Beta (3 Years)	0.98	0.98

Portfolio Characteristics*	Quoniam	Index
Price/Earnings	12.10	14.73
Dividend Yield	3.12	3.01
Return on Equity	14.34	13.59
Price/Cash Flow	6.89	8.50
No. of Issuers	164	435

Fund Information

Key Facts

Inception date (I shares)	28 November 2014
WKN	A12C7B
Bloomberg	QEUREUI
Fund currency	EUR
Appropriation of earnings	Distributing
Registered countries	DE, LU, AT, GB, CH, SE, NO, NL, FI, 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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