

Quoniam Funds Selection SICAV

Euro Credit

EUR I dis

Fund Currency: EUR

ISIN: LU1120174880

Figures as of: 29/01/2021



Quoniam
Funds Selection
SICAV

About us

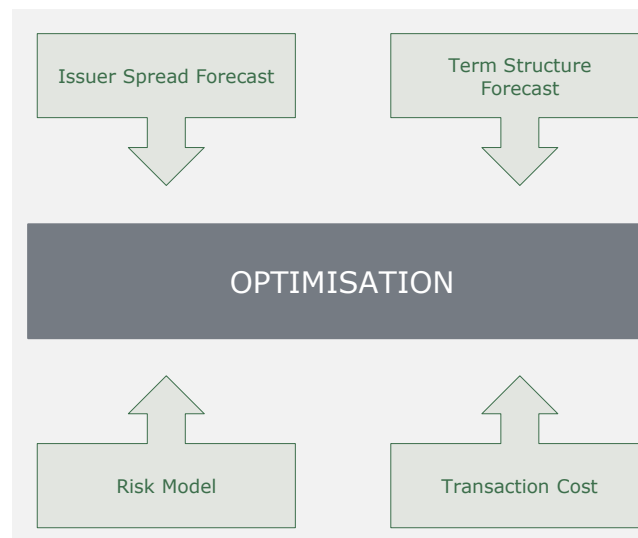
Quoniam is an active quantitative asset manager founded in Frankfurt am Main, Germany. We have successfully applied our investment philosophy for 20 years. Based on our scientific approach, we strive to deliver first-class performance results for our institutional investors.

Strategy

Our Credit strategy offers active portfolio management with a beta of 1 and a moderate tracking error budget aiming to achieve an optimal balance between alpha and tracking error (Information Ratio).

In order to maximise alpha, we select securities based on fundamental analysis. By means of a variety of financial metrics, we determine the fair spread for each corporate bond. By comparing the fair spread with traded spreads, we identify alpha potential for the entire investible universe. Systematic duration overlay management generates additional return potential and is based on forecasts from our proprietary interest rate model.

Our proprietary risk model ensures extensive diversification and tailor-made risk management. Finally, all information regarding returns, interest rates, costs and risks are integrated in our optimisation process. Quoniam has successfully managed credit strategies since 2005.

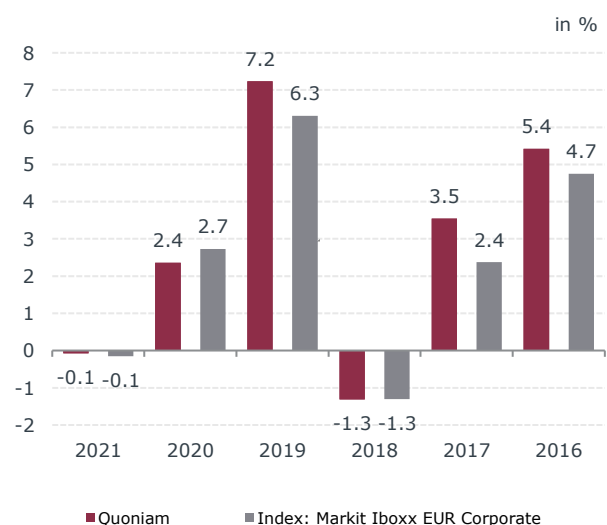


The investment universe comprises 3,500 EUR credit bonds.

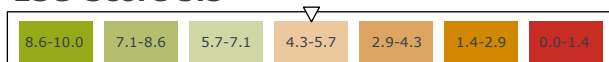
Performance (net of fees)

Time period*	Quoniam	Index
1 month	-0.07%	-0.15%
ytd	-0.07%	-0.15%
1 year p.a.	1.06%	1.38%
3 years p.a.	2.72%	2.57%
5 years p.a.	3.33%	2.80%
Since inception p.a.	4.99%	4.82%
Inception date (Mutual fund)		04/2009

Index: Markit Iboxx EUR Corporate



ESG-Score 5.5



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 (%)
111.3	161.2	-49.9	-31

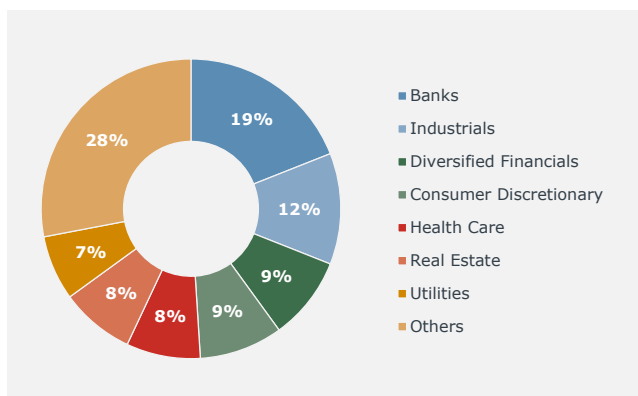
Carbon Footprint: weighted average carbon intensity measured in T of CO2 equivalents per million of USD revenues. The indicator is the sum of Scope 1 (direct emissions) and Scope 2 (indirect emissions that result from the consumption of electricity purchased by the company). The portfolio Carbon Footprint 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 inception on 25th March 2009 (ISIN: LU374936515).

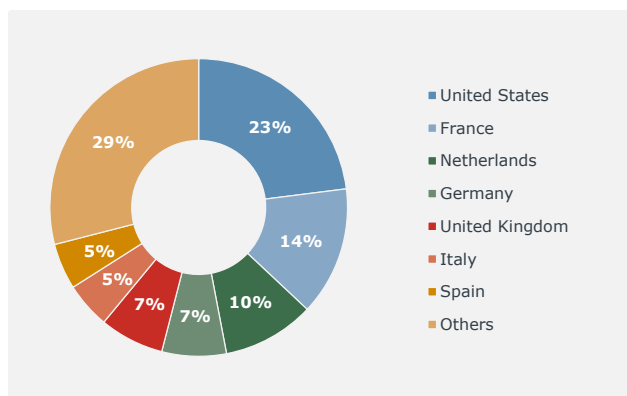
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Sector Allocation



Country Allocation



Portfolio Characteristics

Portfolio Characteristics*	Quoniam	Index
Fund size in EUR	598.5 mn	
Sharpe Ratio	1.11	1.17
Volatility	4.41	4.05
Tracking Error	0.70	
Information Ratio	0.81	
No. of Issuers	200	555

Portfolio Characteristics*	Quoniam	Index
ModDuration	5.38	5.31
Maturity	5.93	5.72
Yield	0.37	0.23
Credit Spread	1.02	0.91
Coupon	1.58	1.62
Rating	Baa1	Baa1

Fund Information

Key Facts	
Inception date (I shares)	28 November 2014
WKN	A12C7G
Bloomberg	QUFXEUI
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	0.25% 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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