

# Quoniam Funds Selection SICAV European Equities MinRisk

EUR I acc

Fund Currency: EUR

ISIN: LU1120175424

Figures as of: 31/05/2021



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

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.

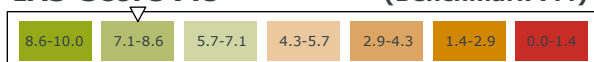
The investment universe comprises 3,000 European stocks.

## Performance (net of fees)

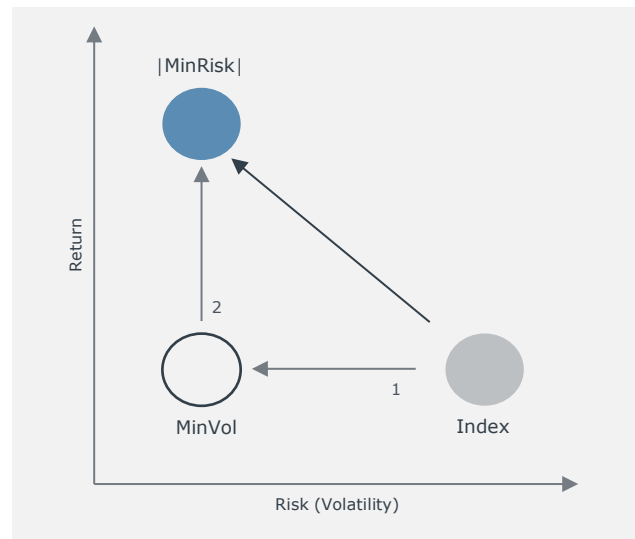
Time period	Quoniam	Index
1 month	2.20%	2.56%
ytd	10.29%	13.08%
1 year p.a.	17.70%	29.67%
3 years p.a.	2.68%	7.02%
5 years p.a.	4.42%	7.61%
Since inception p.a.	3.08%	4.01%
Inception date (Mutual fund)		04/2015
Index: MSCI Europe		
Reduction of volatility		15%

## IAS-Score 7.8

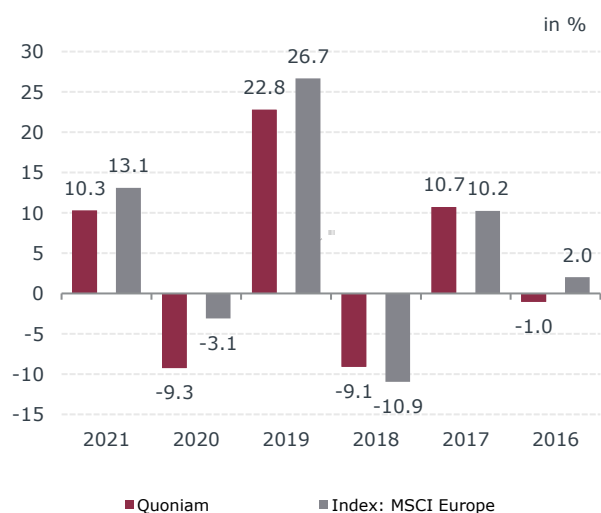
(Benchmark 7.4)



The Score is between 0 (worst) and 10 (best). The Industry Adjusted Score (IAS) is additionally normalized in relation to a comparable industry group according to key ESG-Issues. The IAS is mapped to a Letter Rating between AAA and CCC according to a fix rule. Source: MSCI



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



## Total Carbon Footprint

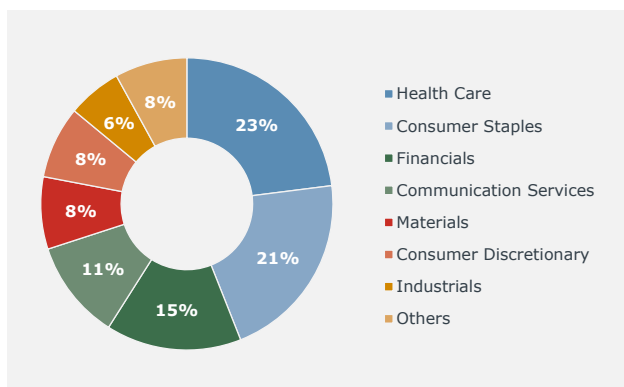
Fund	Benchmark	Difference	Reduction (%)
88.6	137.2	-48.6	-35

Carbon Footprint: weighted average carbon intensity measured in T of CO<sub>2</sub> 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.

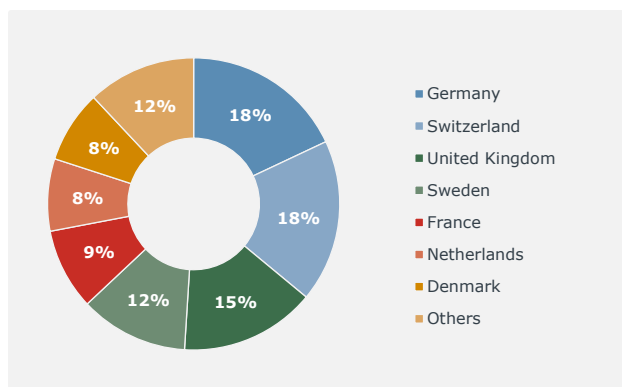
# European Equities MinRisk

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## Sector Allocation



## Country Allocation



## Portfolio Characteristics

Portfolio Characteristics	Quoniam	Index
Fund size in EUR	186.1 mn	
Sharpe Ratio	0.28	0.30
Volatility	12.44	14.67
Tracking Error	4.30	
Beta (3 Years)	0.79	1.03

Portfolio Characteristics	Quoniam	Index
Price/Earnings	15.91	17.08
Dividend Yield	2.88	2.41
Return on Equity	17.68	13.37
Price/Cash Flow	8.20	10.70
No. of Issuers	130	433

## Fund Information

### Key Facts

Inception date (I shares)	08 April 2015
WKN	A12C7N
Bloomberg	UQEEMEI
Fund currency	EUR
Appropriation of earnings	Accumulating
Registered countries	DE, LU, GB, FR

### Key Facts

Value date	T+3 (Forward Pricing)
Custodian bank	DZ Privatbank S.A.
Management fee	0.45% 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](http://www.quoniam.com/risikohinweis)

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