

# Quoniam Funds Selection SICAV Emerging Markets Equities MinRisk

EUR I dis

Currency: EUR

ISIN: LU1120174450

Figures as of: 30/09/2021



Quoniam  
Funds Selection  
SICAV

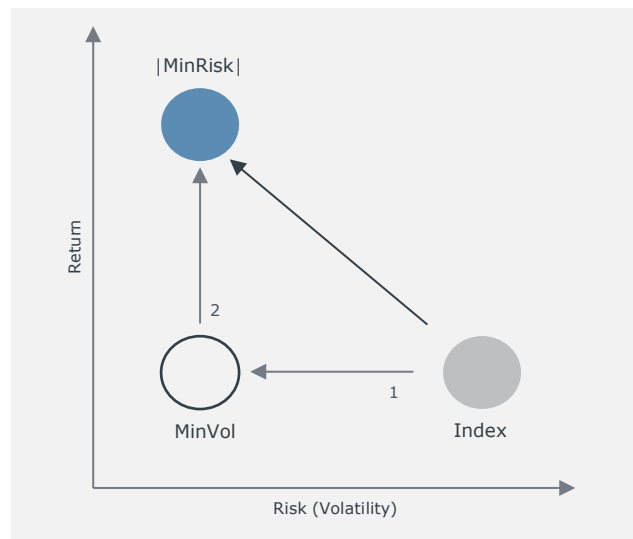
## About us

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.

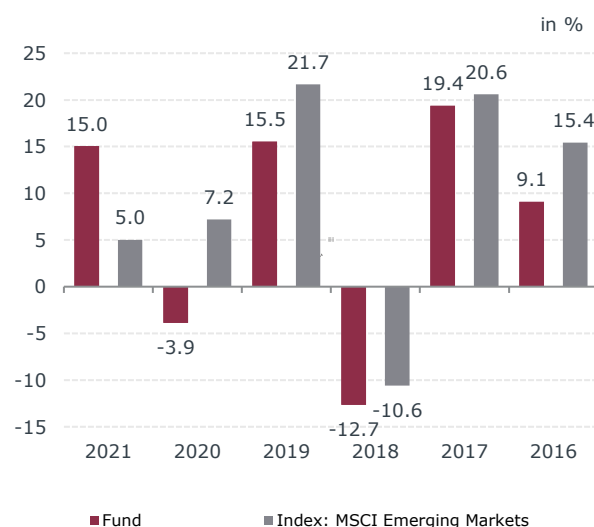
The investment universe comprises 3,000 Emerging Markets stocks.



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

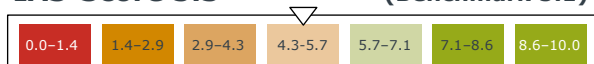
## Performance (net of fees)

Time period*	Fund	Index
1 month	-0.06%	-2.19%
ytd	15.04%	4.99%
1 year p.a.	24.66%	19.60%
3 years p.a.	5.27%	8.66%
5 years p.a.	5.94%	8.56%
Since inception p.a.	6.55%	5.58%
Inception date (Mutual fund)		05/2010
Index: MSCI Emerging Markets		
Reduction of volatility		15%



## IAS-Score 5.3

(Benchmark 5.1)



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

## Total Carbon Footprint

Fund	Benchmark	Difference	Reduction (%)
278.0	358.0	-80.0	-22

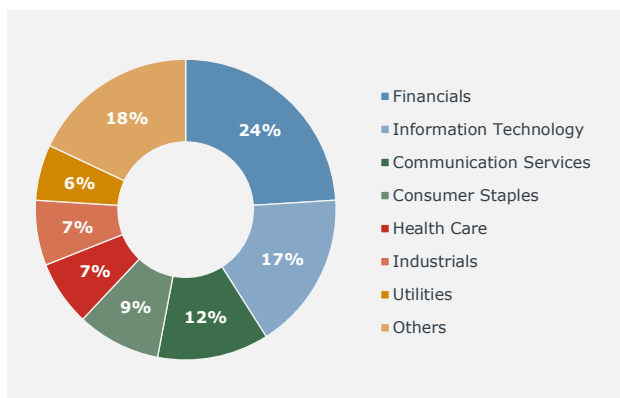
Carbon Footprint: weighted average carbon intensity measured in T of CO<sub>2</sub> equivalents per million of USD revenues. The indicator is the sum of Scope 1 (direct emissions) and Scope 2 (indirect emissions that result from the consumption of electricity purchased by the company). The portfolio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

\* 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 3rd May 2010 (ISIN: LU489951870).

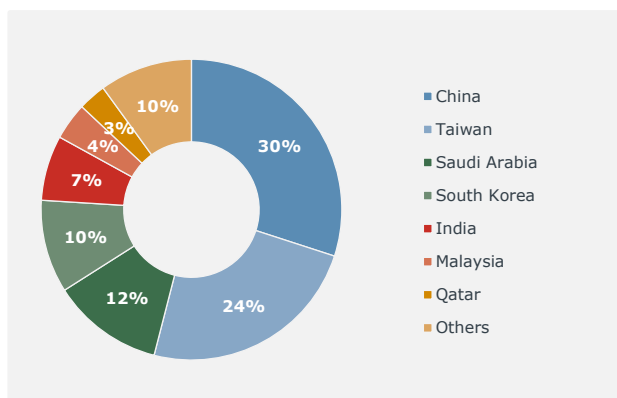
# Emerging Markets Equities MinRisk

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## Sector Allocation



## Country Allocation



## Portfolio Characteristics

Portfolio Characteristics*	Fund	Index
Total AuM fund in EUR	1.27 bn	
Sharpe Ratio	0.55	0.40
Volatility	12.03	14.18
Tracking Error	5.20	
Beta (3 Years)	0.68	1.02

Portfolio Characteristics*	Fund	Index
Price/Earnings	12.07	14.80
Dividend Yield	3.79	2.27
Return on Equity	17.44	15.96
Price/Cash Flow	9.45	9.95
No. of Issuers	229	1410

## Fund Information

Key Facts	
Inception date (share class)	28 November 2014
WKN	A12C7C
Bloomberg	QUEMEIE
Currency	EUR
Appropriation of earnings	Distributing
Registered countries	DE, LU, AT, GB, CH, SE, NO, FI, FR, NL

Key Facts	
Value date	T+3 (Forward pricing)
Depository	DZ Privatbank S.A.
Management fee	0.75% p.a.
Performance fee	N/A
Flat fee	0.13% p.a.
Valor	25704126

### 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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