

# Quoniam Funds Selection SICAV European Equities

Currency: EUR  
ISIN: LU1120174377  
Figures as of: 30/09/2021

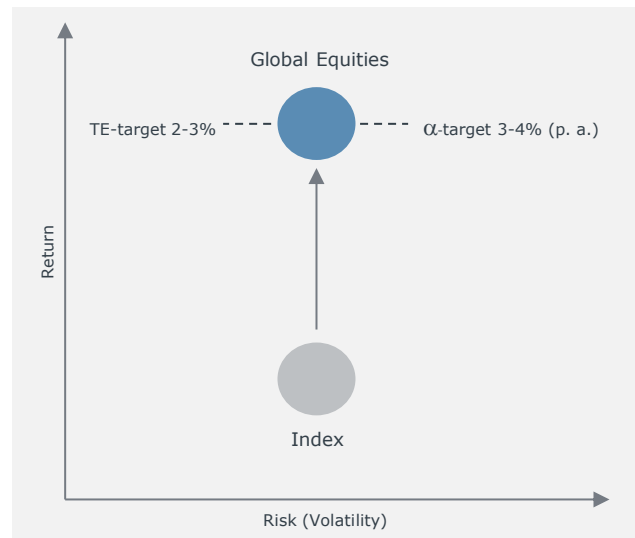


## About us

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

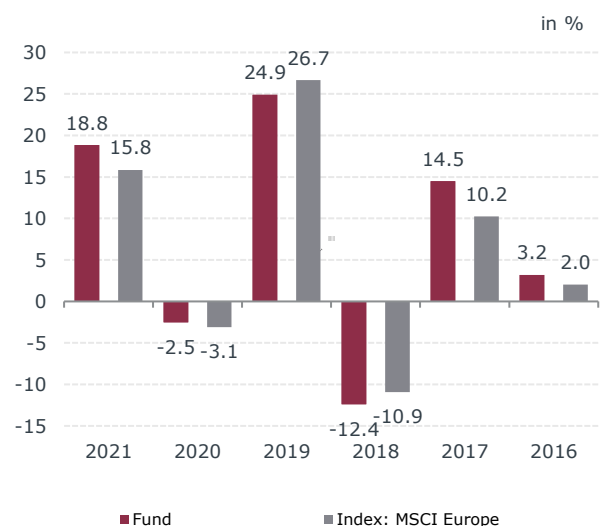
The Quoniam European Equities strategy offers active and integrated multi-factor investing. Our unique approach enables us to systematically exploit market inefficiencies across the investment universe to generate alpha potential. In order to maximise alpha, we select stocks based on active and integrated 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 3000 European stocks we are able to identify attractive investment opportunities in small- and mid-caps to implicitly exploit the Size premia as well. The strategy may use Long/Short positions by means of a total return swap. It aims to achieve a good balance between alpha (outperformance) and tracking error with a targeted market beta of 1.



## Performance (net of fees)

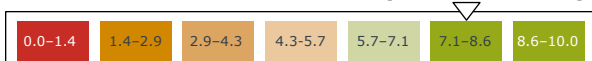
Time period*	Fund	Index
1 month	-4.44%	-3.01%
ytd	18.83%	15.84%
1 year p.a.	33.23%	28.76%
3 years p.a.	7.98%	7.89%
5 years p.a.	9.35%	8.18%
Since inception p.a.	12.20%	9.75%
Inception date (Mutual fund)		09/2011

Index: MSCI Europe



## IAS-Score 8.0

(Benchmark 7.5)



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

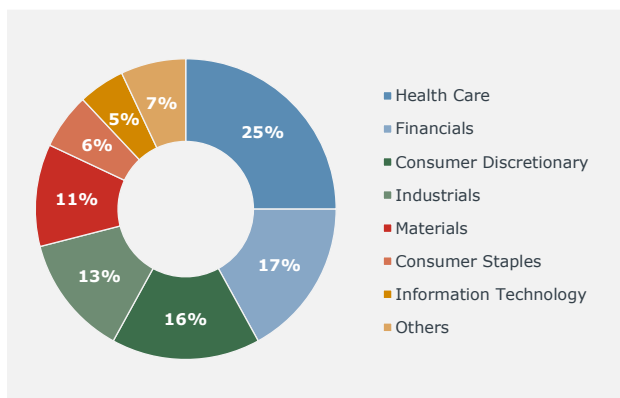
Fund	Benchmark	Difference	Reduction (%)
98.7	134.9	-36.2	-27

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.

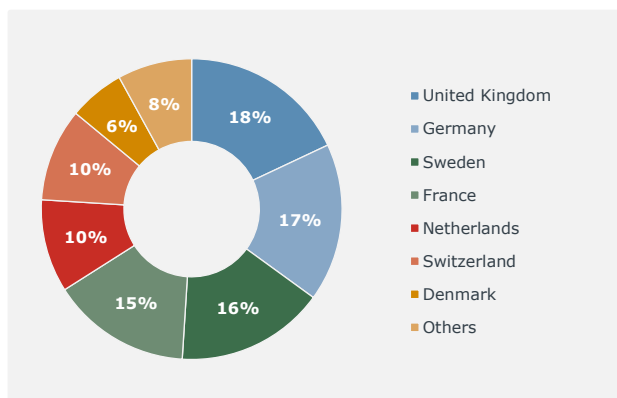
\* Inception date for the EUR Class (I Shares) is 28th November 2014. The information shown prior to the inception date is based on the historical performance of the sub-fund inception on 9th September 2011 (ISIN: LU374936432).

## European Equities

### Sector Allocation



### Country Allocation



### Portfolio Characteristics

Portfolio Characteristics*	Fund	Index
Total AuM fund in EUR	97.5 mn	
Sharpe Ratio	0.88	0.75
Volatility	14.01	13.18
Tracking Error	3.44	
Beta (3 Years)	1.04	1.02

Portfolio Characteristics*	Fund	Index
Price/Earnings	11.50	16.37
Dividend Yield	2.79	2.53
Return on Equity	28.00	17.41
Price/Cash Flow	7.67	10.53
No. of Issuers	306	432

### Fund Information

#### Key Facts

Inception date (share class)	28 November 2014
WKN	A12C7B
Bloomberg	QEUREUI
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)
Depository	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](http://www.quoniam.com/risikohinweis)

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