

# Quoniam Funds Selection SICAV Global Risk Premia

Currency: EUR  
ISIN: LU1120175184  
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.

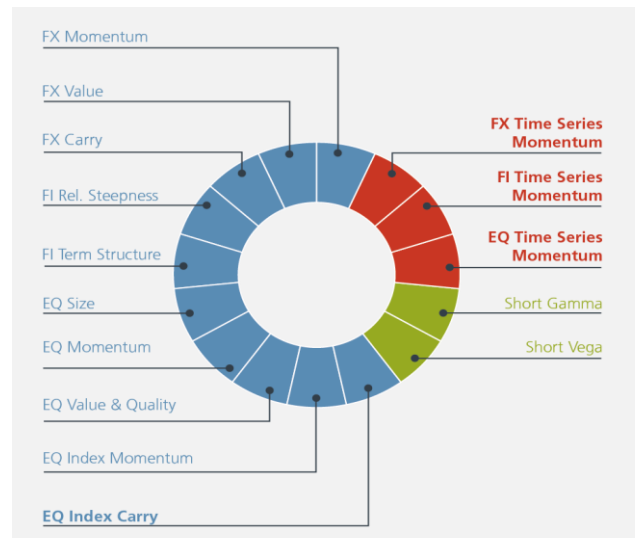
## Strategy

Quoniam Global Risk Premia is a multi-asset strategy that provides highly efficient and diversified access to a range of 15 proven traditional and alternative risk premia with low correlations to each other and equally distributed risks, offering multiple yield sources with maximum diversification.

In contrast to standard approaches, dependence on stock or bond markets is significantly reduced. The large number of unrelated and distinct risk premia enable attractive yield potential in almost every market environment.

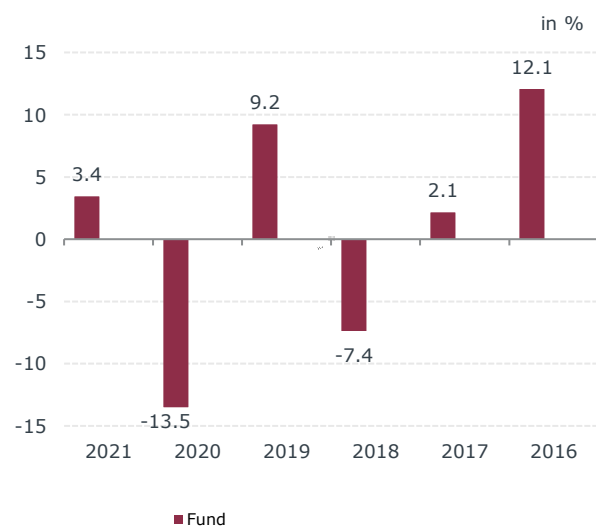
Based on a fully quantitative approach, we implement the strategy in a cost-effective manner by investing in liquid, exchange-traded financial instruments around the world.

The strategy is highly diversified, weighting each risk premium such that they all make an equal expected contribution to its overall risk profile – in contrast to the poor diversification of many traditional multi-asset strategies that invest in highly-correlated assets.

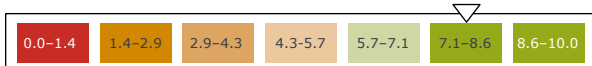


## Performance (net of fees)

Time period	Fund
1 month	-1.55%
ytd	3.43%
1 year p.a.	5.13%
3 years p.a.	-3.18%
5 years p.a.	-1.34%
Since inception p.a.	0.16%
Inception date (Mutual fund)	03/2015



## IAS-Score 7.8



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

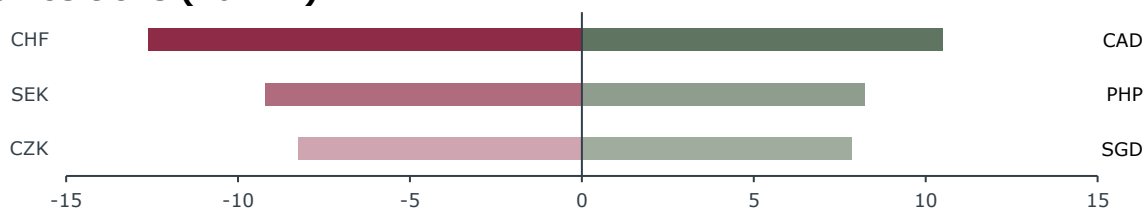
## Total Carbon Footprint

Fund	Benchmark	Difference	Reduction (%)
110.8	-	-	-

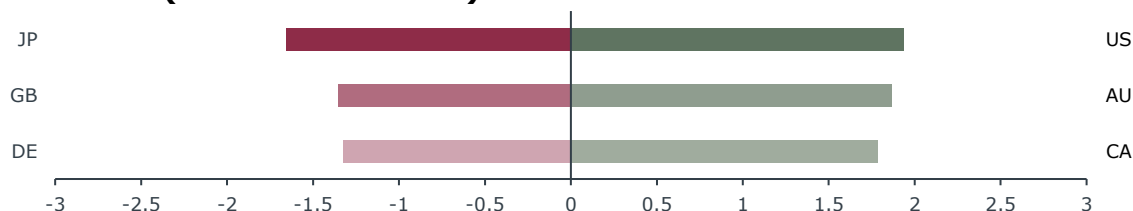
Carbon Footprint: weighted average carbon intensity measured in T of CO<sub>2</sub> equivalents per million of USD revenues. The indicator is the sum of Scope 1 (direct emissions) and Scope 2 (indirect emissions that result from the consumption of electricity purchased by the company). The portfolio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

## Global Risk Premia

### FX Top Positions (%NAV)



### FI Top Positions (Duration in Years)



### Portfolio Characteristics

Portfolio Characteristics	Fund
Total AuM fund in EUR	82.4 mn
Sharpe Ratio	0.09
Volatility	6.20
VaR 99/10	2.31

### Fund Information

Key Facts	
Inception date (share class)	05 March 2015
WKN	A12C7L
Bloomberg	UQGRPEI
Currency	EUR
Appropriation of earnings	Distributing
Registered countries	DE, LU, GB, SE, FR

Key Facts	
Value date	T+3 (Forward Pricing)
Depository	DZ Privatbank S.A.
Management fee	0.40% 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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