

Global ESG Momentum Flexible Allocation R (EUR)



Lindleystrasse 8a, 60314 Frankfurt am Main | assetmanagement@arabesque.com | www.arabesque.com

Investment Philosophy

Sustainability:

Improve our information environment by quantifying corporate strategy and management quality.

Quantitative:

Remove human biases and leverage technology to assess more information in less time, in a consistent and scalable manner.

Risk Premia:

Capture inherent structural opportunities in the market via a systematic and targeted approach.

Investment Strategy

Global ESG Momentum Flexible Allocation is a Shariah-compliant, globally diversified multi-asset strategy that integrates material sustainability criteria and bottom-up, AI-driven stock analyses within a rules-based investment process. In strict compliance with the AAOIFI guidelines, the strategy ensures the Sharia-compliance of the underlying funds.

The strategy's global investable universe consists of approximately 1,500 highly liquid and sustainable companies and excludes companies that generate profit from non-permissible business activities outlined in the AAOIFI guidelines.

The transparent stock selection process equally allocates into circa 100 companies with the strongest prospects for future success, while a dynamic cash allocation allows for increased stability and a systematic market participation. The investment objective is long-term capital appreciation through risk-controlled exposure to global equity markets.

Fund Overview

Bloomberg Ticker	ABSQSRE LX
ISIN	LU1329517301
WKN	A2ABGS
Citicode	E7OX
MEX ID	ZNFFGV
NAV Date	2023-08-31
Fund Net Assets	USD 48.0M
Inception Date	2018-11-06
Minimum Investment	No Minimum
Management Fees	1.22% p.a.
Ongoing Charges Figure*	1.46% p.a.
Entry Charges	3.00%
Exit Charges	0.00%
Valuation	Daily
Trading Frequency	Daily
Settlement	T+2
Depositary	Pictet & Cie (Europe) S.A.
Fund Structure	SICAV
SFDR Classification	Article 8

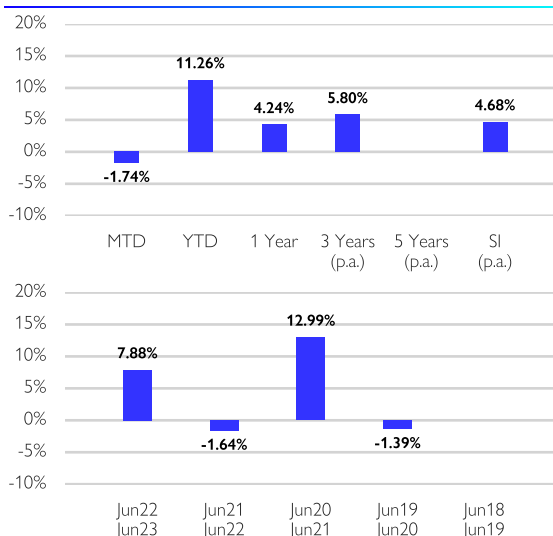
*The Ongoing Charges Figure (OCF) generally includes all expense items charged to the fund.

Performance Since Inception



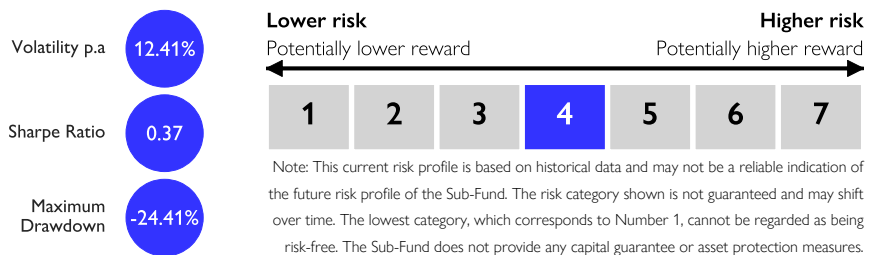
Note: Performance does not predict future returns. (EUR, net of fees. Source: FundPartner Solutions (Europe) S.A.)

Performance History

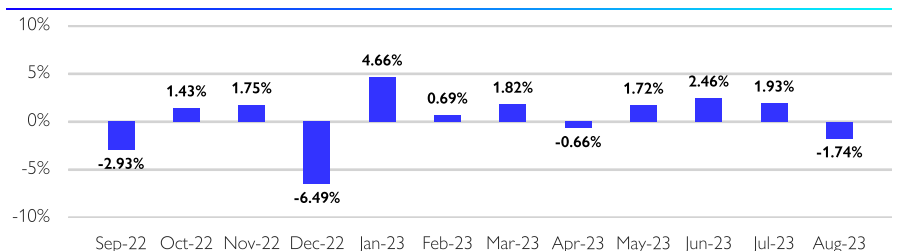


Note: Respective annual performance figures calculated as 12 months trailing returns as of last quarter-end. Performance does not predict future returns.

Risk and Reward Profile



Last 12 Months Performance



Note: Performance does not predict future returns. (EUR, net of fees. Source: FundPartner Solutions (Europe) S.A.)

(EUR, net of fees. Source: FundPartner Solutions (Europe) S.A.)

PLEASE READ THE IMPORTANT INFORMATION CONTAINED IN THE DISCLAIMER.

Note: Official NAVs are based on the last closing prices on the Valuation Day. Unless otherwise stated, all data is as of 2023-08-31.

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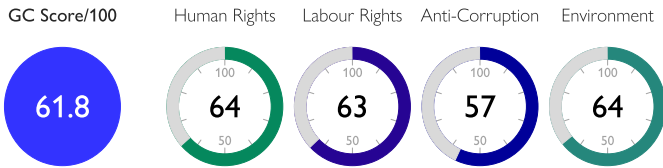


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Arabesque ESG Book® Sustainability Analysis

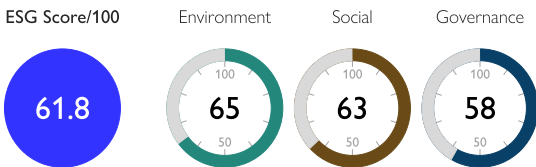
Global Compact (GC) Overview

Measurement of reputational risk using Arabesque ESG Book®'s [GC Score](#).



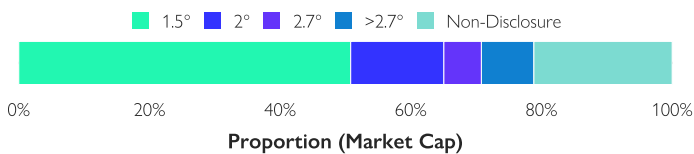
Environmental, Social & Governance (ESG) Overview

Measurement of material ESG performance using Arabesque ESG Book®'s [ESG Score](#).



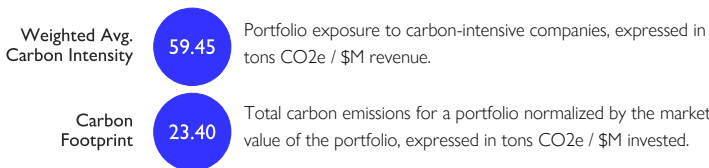
Climate Risk

Climate change contribution measure using Arabesque ESG Book®'s [Temperature Score](#).



Carbon Metrics²

Carbon dioxide equivalent indicators using Arabesque ESG Book® data.



Note: Calculated using weights for assets covered by Arabesque ESG Book®. For further information, refer to the [Arabesque ESG Book® methodology](#) and the [TCFD Methodology](#).

(Source: FundPartner Solutions (Europe) S.A., Arabesque ESG Book®)

Exclusions

The fund excludes companies in accordance with the AAOIFI Shariah Standards 21. Compliance with these standards is monitored on an annual basis by Arabesque's Shariah Board.

The fund further removes companies in high GHG emitting sectors³ that generate more than 5% of revenue from activities linked to Fossil Fuels (unless aligned with the Paris Agreement emission reduction targets, measured by Arabesque ESG Book®'s long-term Temperature Score), the bottom 25% of companies according to Arabesque ESG Book®'s ESG Score, and the bottom 5% according to Arabesque ESG Book®'s GC Score.

³Sectors: Non-Energy Minerals, Producer Manufacturing, Energy Minerals, Process Industries, Industrial Services, Distribution Services, Transportation and Utilities.

About Arabesque Asset Management

Arabesque is an independent, global asset management firm established in 2013, following a management buyout from Barclays Bank. Our founding mission is to help mainstream sustainability across capital markets, based on the belief that economic value creation can and should be combined with environmental stewardship, social inclusion and good governance.

By making this approach accessible to all through our asset management services and ESG data platform, Arabesque ESG Book®, we believe that finance can be a catalyst of change and the basis for global sustainable development and progress.

Ratings



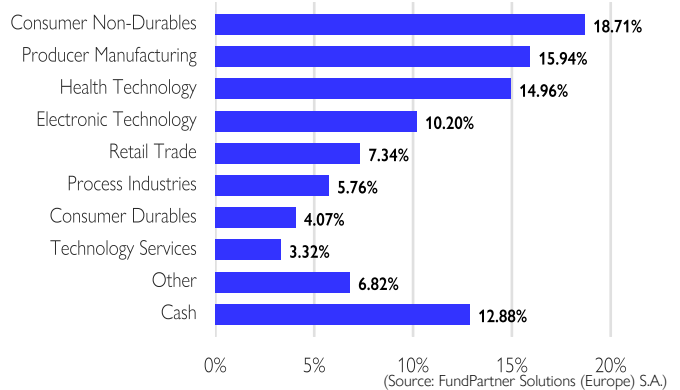
5 Total Return

5 Consistent Return

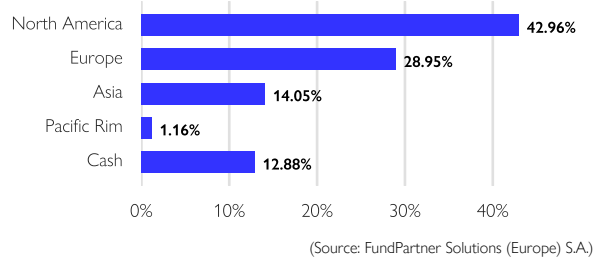
2023-08-31



Sector Allocation



Regional Allocation



Top 10 Holdings

Micron Technology, Inc.	1.24%	Ecolab Inc.	1.22%
Palo Alto Networks,	1.23%	Horizon Therapeutics	1.22%
Reckitt Benckiser Group	1.23%	Williams-Sonoma, Inc.	1.21%
L'Oreal S.A.	1.23%	Thermo Fisher	1.21%
Intertek Group plc	1.22%	ASML Holding NV	1.21%

(Source: FundPartner Solutions (Europe) S.A.)

Size & Style Analysis

Style	Micro	Small	Medium	Large	Giant
Growth	1%	0%	11%	17%	2%
Blend	1%	3%	9%	20%	4%
Value	0%	4%	3%	10%	2%

(Source: FundPartner Solutions (Europe) S.A., Own Calculations)

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