

Global ESG Momentum Equity (GBP PLUS)

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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 Equity is a globally diversified equity strategy that integrates material sustainability criteria and bottom-up, AI-driven stock analyses within a rules-based investment process.

The strategy's global investable universe consists of approximately 3,500 companies that have been screened for liquidity and for their sustainability performance based on Arabesque's proprietary sustainability scores.

The transparent stock selection process equally allocates into circa 100 companies with the strongest Momentum and the lowest transaction costs, allowing for a sustainable participation in global equity markets. The investment objective is long-term capital appreciation through consistent exposure to the Momentum risk premium.

Fund Overview

Bloomberg Ticker	ARSGEPG LX
ISIN	LU2258411367
WKN	A2QG7E
Citicode	UJOF
MEX ID	0AADEV
Benchmark	MSCI ACWI
NAV Date	2022-06-30
Fund Net Assets	USD 197.4M
Inception Date	2020-12-14
Minimum Investment	GBP 100,000,000
Management Fees	0.25% p.a.
Ongoing Charges Figure ¹	0.43% p.a.
Entry Charges	0.00%
Exit Charges	0.00%
Valuation	Daily
Trading Frequency	Daily
Settlement	T+2
Depository	Pictet & Cie (Europe) S.A.
Fund Structure	SICAV
SFDR Classification	Article 8

¹The Ongoing Charges Figure (OCF) generally includes all expense items charged to the fund.

Performance Since Inception²



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

²The benchmark index of the Sub-Fund is the MSCI ACWI Index. It is used for performance comparison purposes. The benchmark index does not take into account the environmental and social characteristics of the Sub-Fund.

Performance History

	1M	YTD	1Y	3Y ³	5Y ³
Fund	-4.50%	-14.52%	-3.54%	--	--
Index	-4.80%	-10.68%	-3.84%	--	--

Note: Performance does not predict future returns.

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

³All return periods greater than a year are annualized (p.a.).

Annual Performance

	Jun21 Jun22	Jun20 Jun21	Jun19 Jun20	Jun18 Jun19	Jun17 Jun18
Fund	-3.54%	-	-	-	-
Index	-3.84%	-	-	-	-

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

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

Risk Indicators Since Inception

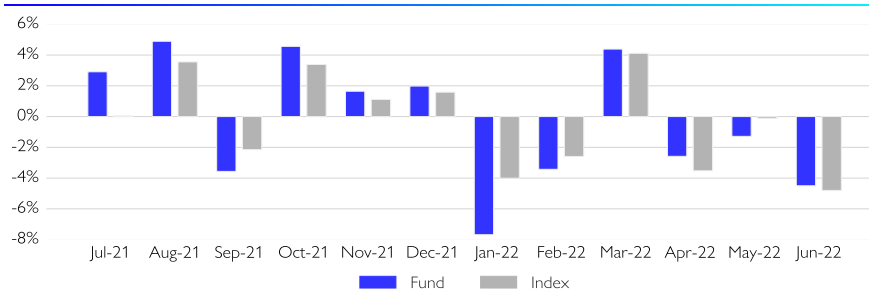
	Return p.a. ⁴	Volatility p.a.	Sharpe Ratio	Maximum Drawdown ⁴	Active Share	Tracking Error
Fund	0.68%	12.70%	0.03	-19.52%	75.26%	5.45%
Index	3.86%	10.28%	0.34	-15.00%		

Note: Performance does not predict future returns.

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

⁴Calculated on a daily calendar.

Last 12 Months Performance



Note: Performance does not predict future returns.

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

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 2022-06-30.

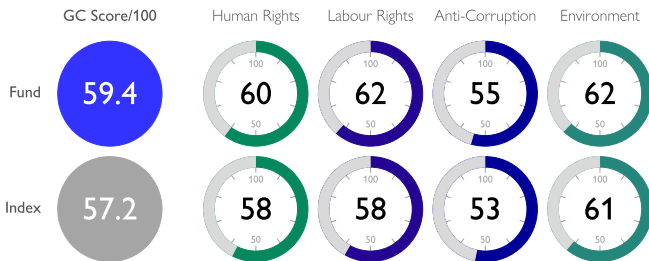
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Arabesque ESG Book® Sustainability Analysis

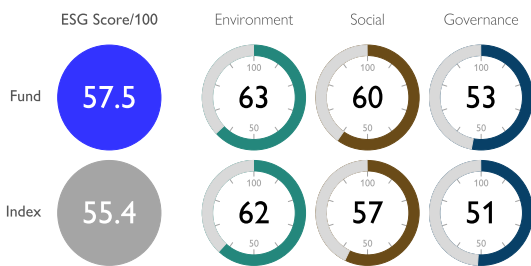
Global Compact (GC) Overview

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



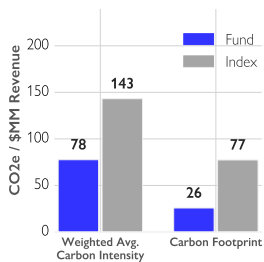
Environmental, Social & Governance (ESG) Overview

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



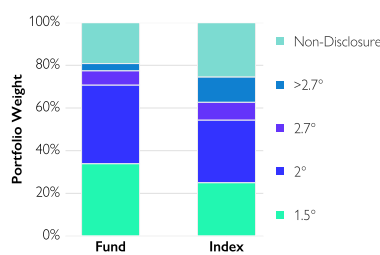
Carbon Footprint⁵

Carbon dioxide equivalent indicators using Arabesque ESG Book® data.



Climate Risk

Measure of the climate change using Arabesque ESG Book®'s [Temperature Score](#).



Note: Calculated using weights for assets covered by Arabesque ESG Book®. For further information, refer to the [Arabesque ESG Book® methodology](#) and the ⁵[TCFD Methodology](#).
(Source: FundPartner Solutions (Europe) S.A., MSCI, Arabesque ESG Book®)

Exclusions

The fund's investment universe excludes companies that generate more than 5% of revenues from Alcohol, Gambling, Tobacco, Weapons, Defence and removes companies in high GHG emitting sectors⁶ 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 fund's investment universe further excludes 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.

⁶Sectors: Non-Energy Minerals, Producer Manufacturing, Energy Minerals, Process Industries, Industrial Services, Distribution Services, Transportation and Utilities.

About Arabesque Asset Management

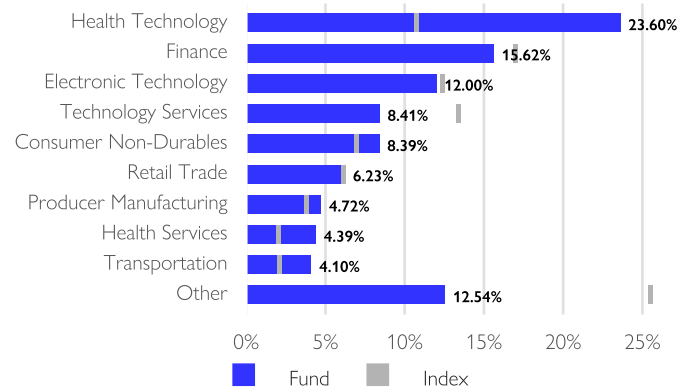
Arabesque is an independent, global asset management firm established in 2013, following a management buyout from Barclays Bank. Our founding mission is to help mainstream sustainability across capital markets, based on the belief that economic value creation can and should be combined with environmental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

Initiatives & Affiliations

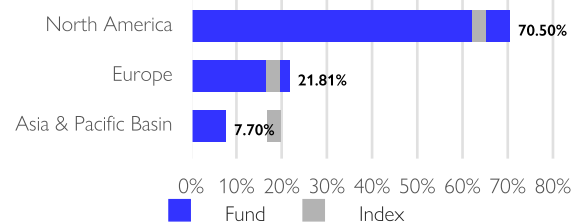


Sector Allocation



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

Regional Allocation



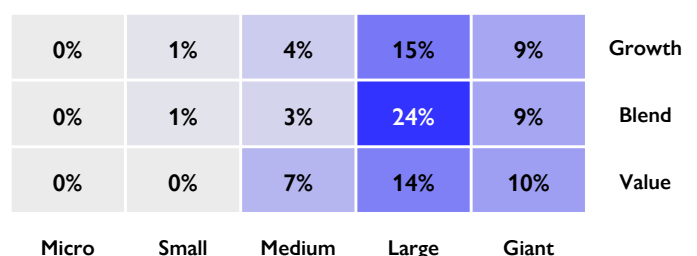
(Source: FundPartner Solutions (Europe) S.A., MSCI)

Top 10 Holdings

Eli Lilly and Company	1.21%	Vertex Pharmaceuticals	1.14%
International Business	1.21%	Bristol-Myers Squibb	1.12%
Merck & Co., Inc.	1.17%	UnitedHealth Group	1.11%
Pfizer Inc.	1.16%	McDonald's Corporation	1.08%
Costco Wholesale	1.15%	Coca-Cola Company	1.08%

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

Size & Style Analysis



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

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Fund investors may also be subject to a lock-up which further limits the Fund investor's liquidity relative to an investment in one or more of the securities comprising any index. It should not be assumed that the Fund will invest (or has invested) in any specific investments that comprise any index, nor should it be understood to mean that there is a correlation between the Fund's returns and the returns of any index. Past performance of the Fund relative to any index should not be indicative of future performance relative to that index. The MSCI ACWI Index is a free-float-adjusted, market-capitalization-weighted index that is designed to measure the equity market performance of developed and emerging markets. The MSCI ACWI consists of 50 country indexes comprising 23 developed and 27 emerging market country indexes. The developed market country indexes included are: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the United Kingdom and the United States. The emerging market country indexes included are: Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Malaysia, Mexico, Peru, Philippines, Poland, Qatar, Russia, South Africa, Taiwan, Thailand, Turkey, United Arab Emirates, Argentina, Kuwait, Pakistan and Saudi Arabia. Neither Arabesque nor any Fund makes any representation or warranty, express or implied, as to the accuracy or completeness of the information contained herein and nothing contained herein should be relied upon as a promise or representation as to past or future performance of the Fund or any other entity. 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