

Global ESG Momentum Flexible Allocation R

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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 Flexible Allocation is a globally diversified multi-asset 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 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	ARASYSR LX
ISIN	LU1164757400
WKN	A12HQR
Citicode	FR6H
MEX ID	0ADDF
Benchmark	MSCI ACWI
NAV Date	2022-06-30
Fund Net Assets	USD 68.5M
Inception Date	2015-01-21
Minimum Investment	EUR 100
Management Fees	1.22% p.a.
Ongoing Charges Figure ¹	1.54% 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

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

Performance Since Inception²



Note: Performance does not predict future returns. (EUR, 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	-3.24%	-13.48%	-2.73%	3.04%	4.53%
Index	-5.56%	-12.61%	-3.81%	9.51%	9.02%

Note: Performance does not predict future returns.

(EUR, 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	-2.73%	16.32%	-3.30%	0.70%	13.25%
Index	-3.81%	31.90%	3.54%	8.41%	8.17%

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

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

Risk Indicators Since Inception

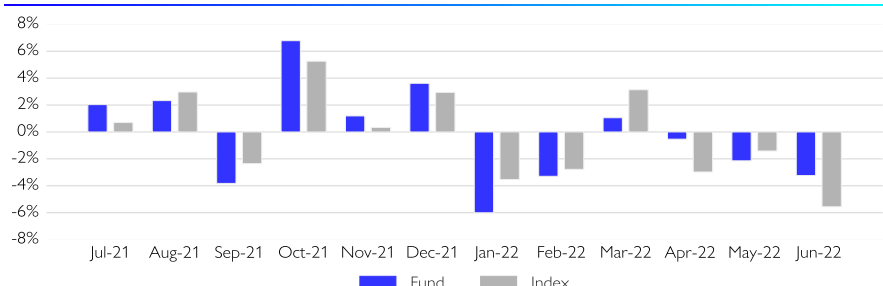
	Return p.a. ⁴	Volatility p.a.	Sharpe Ratio	Maximum Drawdown ⁴	Active Share	Tracking Error
Fund	5.62%	11.50%	0.52	-21.69%	94.48%	7.42%
Index	8.67%	13.77%	0.65	-33.43%		

Note: Performance does not predict future returns.

(EUR, 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.

(EUR, 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.

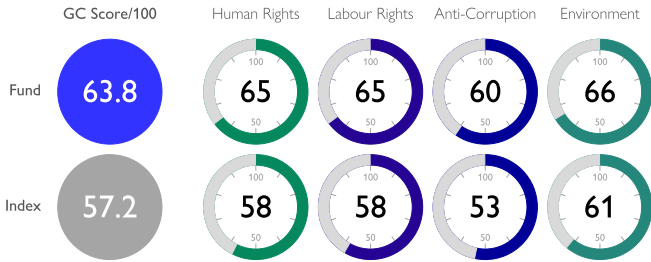
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Arabesque ESG Book® Sustainability Analysis

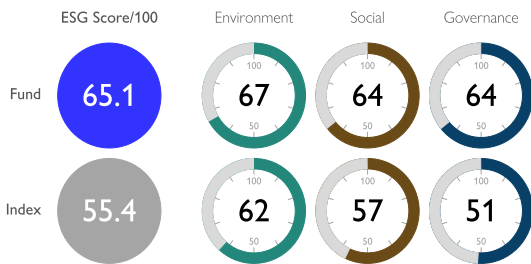
Global Compact (GC) Overview

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



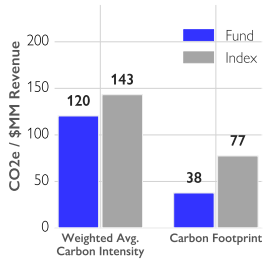
Environmental, Social & Governance (ESG) Overview

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



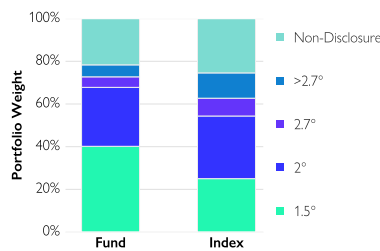
Carbon Footprint⁵

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.

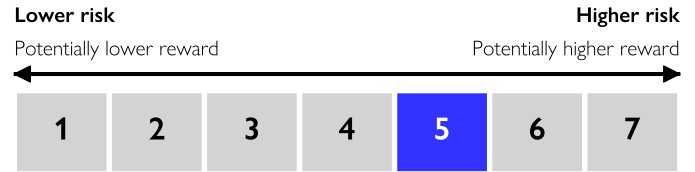
⁶Sectors: Non-Energy Minerals, Producer Manufacturing, Energy Minerals, Process Industries, Industrial Services, Distribution Services, Transportation and Utilities.

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.

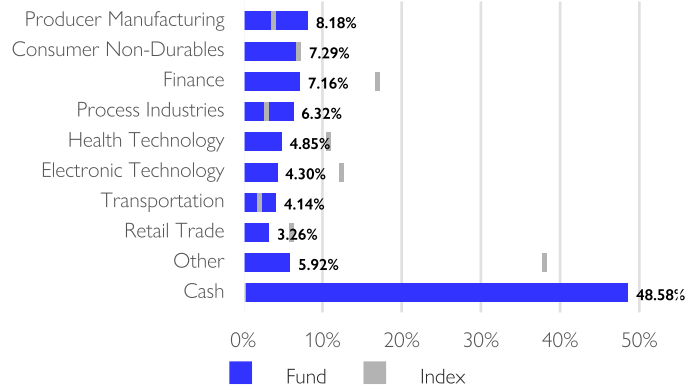
By making this approach accessible to all through our asset management services and ESG data platform, Arabesque ESG Book®, we believe that finance can be a catalyst of change and the basis for global sustainable development and progress.

Risk and Reward Profile



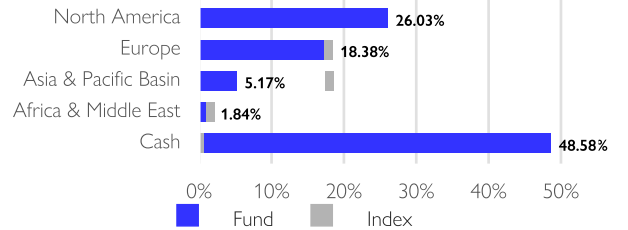
Note: This current risk profile is based on historical data and may not be a reliable indication of the future risk profile of the Sub-Fund. The risk category shown is not guaranteed and may shift over time. The lowest category, which corresponds to Number 1, cannot be regarded as being risk-free. The Sub-Fund does not provide any capital guarantee or asset protection measures.

Sector Allocation



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

Regional Allocation



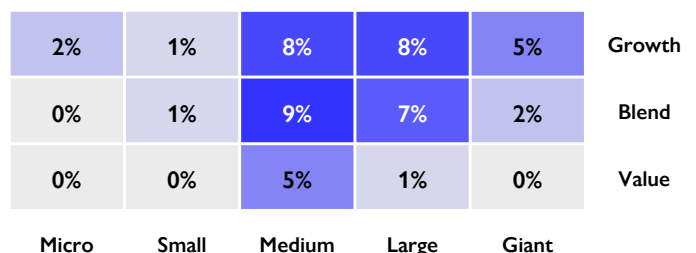
(Source: FundPartner Solutions (Europe) S.A., MSCI)

Top 10 Holdings

Novo Nordisk A/S Class	1.16%	Reckitt Benckiser Group	1.05%
Church & Dwight Co.,	1.16%	Zurich Insurance Group	1.04%
Rogers Corporation	1.12%	Canadian National	1.03%
Fortinet, Inc.	1.11%	Canadian Pacific	1.03%
Check Point Software	1.10%	Atlas Copco AB Class A	1.02%

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

Size & Style Analysis



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

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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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