

Global ESG Momentum Flexible Allocation (USD)



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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	ARASYUS LX
ISIN	LU1023699983
WKN	A1XCPR
Citicode	FLYP
MEX ID	0AZLAI
NAV Date	2023-08-31
Fund Net Assets	USD 82.7M
Inception Date	2014-08-01
Minimum Investment	USD 50,000
Management Fees	0.82% p.a.
Ongoing Charges Figure*	1.11% p.a.
Entry Charges	0.00%
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

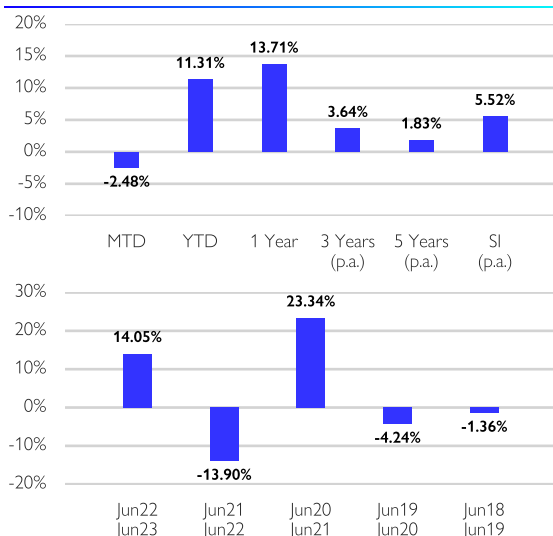
*The Ongoing Charges Figure (OCF) generally includes all expense items charged to the fund.

Performance Since Inception



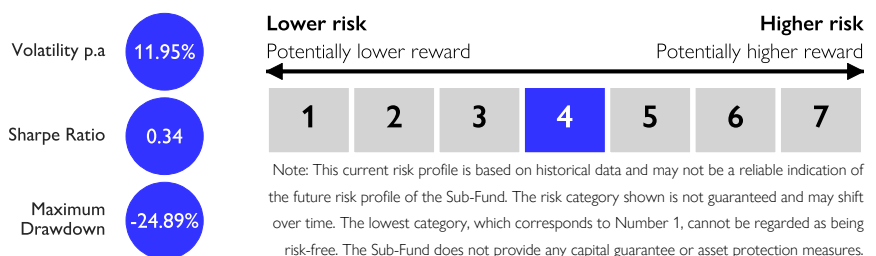
Note: Performance does not predict future returns. (USD, net of fees. Source: FundPartner Solutions (Europe) S.A.)

Performance History

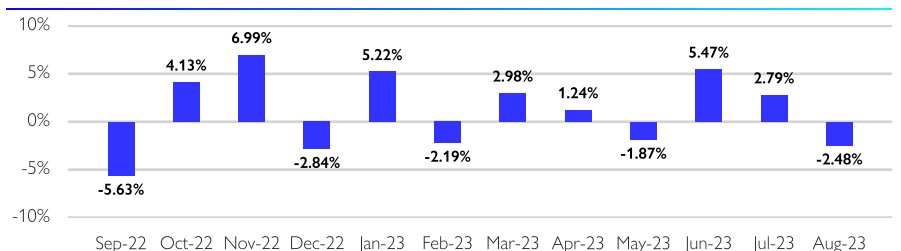


Note: Respective annual performance figures calculated as 12 months trailing returns as of last quarter-end. Performance does not predict future returns.

Risk and Reward Profile



Last 12 Months Performance



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(USD, 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.

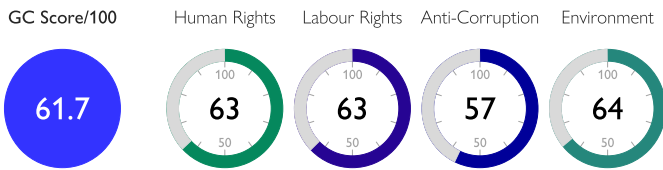
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Arabesque ESG Book® Sustainability Analysis

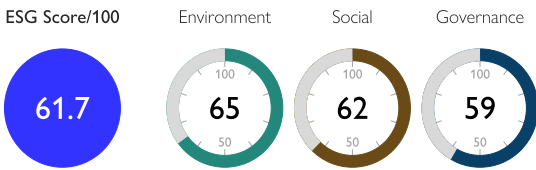
Global Compact (GC) Overview

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



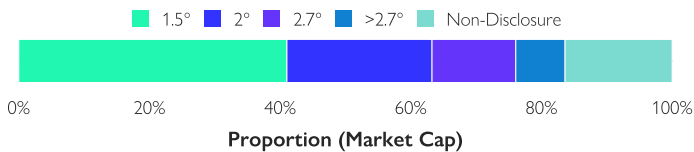
Environmental, Social & Governance (ESG) Overview

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



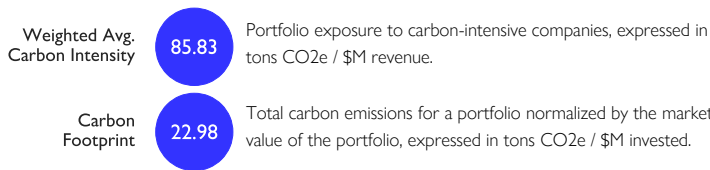
Climate Risk

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'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 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 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.

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

LIPPER

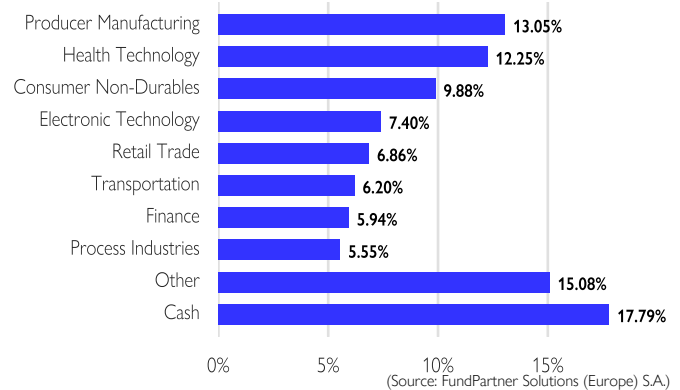
4 Total Return

5 Consistent Return

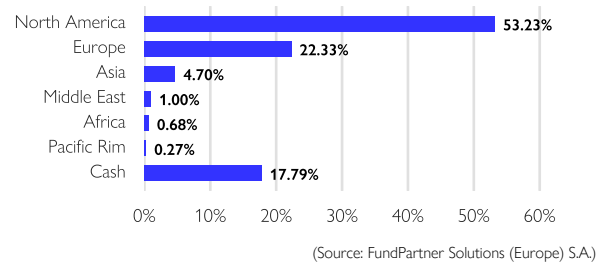
2023-08-31



Sector Allocation



Regional Allocation

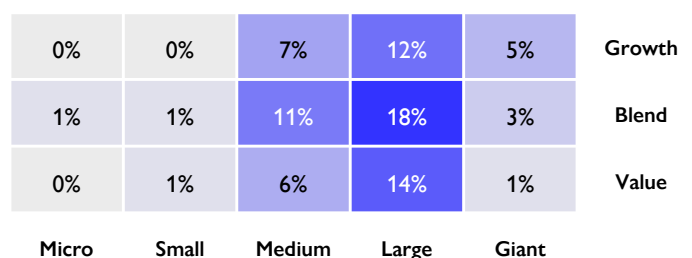


Top 10 Holdings

Old Dominion Freight	1.25%	Applied Materials, Inc.	1.19%
Adobe Incorporated	1.24%	Eli Lilly and Company	1.19%
Trane Technologies plc	1.21%	Comcast Corporation	1.18%
Lam Research	1.21%	Booking Holdings Inc.	1.18%
Novo Nordisk A/S Class	1.21%	Intel Corporation	1.14%

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

Size & Style Analysis



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

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