Monthly Factsheet | LU2017342317 | January 2021

Sustainable Global Equity (EUR)

Victoria House, Bloomsbury Square, London, WC1B 4DA | assetmanagement@arabesque.com | www.arabesque.com

arabesque asset management

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

Sustainable Global Equity is a globally-diversified pure equity strategy, that integrates sustainability analysis with a rules-based investment process.

The investment objective is long-term capital appreciation through risk-controlled exposure to high-quality, and strong-momentum stocks from developed and emerging countries.

The strategy picks stocks from an eligible universe of c.3,000 global companies that have been screened for liquidity and for their sustainability performance based on Arabesque's proprietary S-Ray UNGC and ESG scores.

The investment universe excludes companies that generate profit from gambling, alcohol, tobacco, weapons and coal extraction.

The fund's assets are always fully invested in approximately 100 equally weighted sustainable companies with strong financials and momentum.

Fund Overview

Bloomberg Ticker	ARSGEQE LX
ISIN	LU2017342317
WKN	A2PMLN
Benchmark	MSCI ACWI
NAV Date	2021-01-29
Fund Net Assets	USD 3.7M
Inception Date	2019-10-01
Minimum Investment	EUR 50,000
Management Fees	0.72% p.a.
Ongoing Charges Figure*	0.99% p.a.
Valuation	Daily
Trading Frequency	Daily
Settlement	T+2
Custodian	DZ PRIVATBANK S.A.
Fund Structure	SICAV

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

Performance Since Inception

(EUR, net of fees. Source: Union Investment Financial Services, MSCI)

Performance History

	1M	YTD	1Y	3Y**	5Y**
Fund	0.23%	0.23%	2.37%	--	--
Index	0.25%	0.25%	6.74%	--	--

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

Risk Indicators Since Inception

	Return p.a.***	Volatility p.a.	Sharpe Ratio	Maximum Drawdown	Active Share	Tracking Error
Fund	5.01%	17.74%	0.31	-32.47%	88.57%	6.54%
Index	9.70%	20.43%	0.50	-33.43%		

***calculated on a daily calendar.

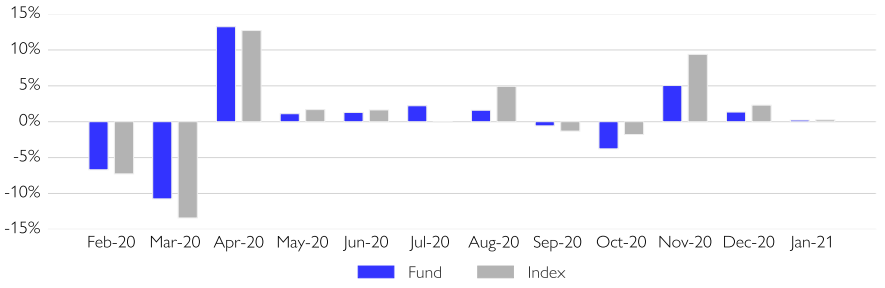
(EUR, net of fees. Source: Union Investment Financial Services, MSCI)

Annual Performance

	Dec19 Dec20	Dec18 Dec19	Dec17 Dec18	Dec16 Dec17	Dec15 Dec16
Fund	4.19%	-	-	-	-
Index	6.65%	-	-	-	-

(Respective annual performance figures calculated as 12 months trailing returns as of last quarter-end. EUR, net of fees. Source: Union Investment Financial Services, MSCI)

Last 12 Months Performance



(EUR, net of fees. Source: Union Investment Financial Services, MSCI)

PLEASE READ THE IMPORTANT INFORMATION CONTAINED IN THE DISCLAIMER.

Note: Official NAVs are based on the last closing prices prior to the valuation day. For the purpose of this report, the prices are moved back one day so that the performance is comparable to the index. Unless otherwise stated, all data is as of 2021-01-29.

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S-Ray® Sustainability Analysis

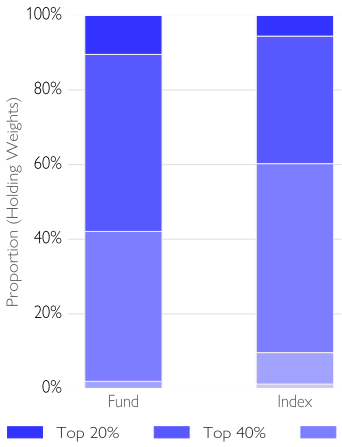
ESG:

Measuring how well publicly-listed companies are managed. The ESG (Environmental, Social, Governance) Score identifies sustainable companies that are better positioned to outperform over the long term, based on the principles of financial materiality.

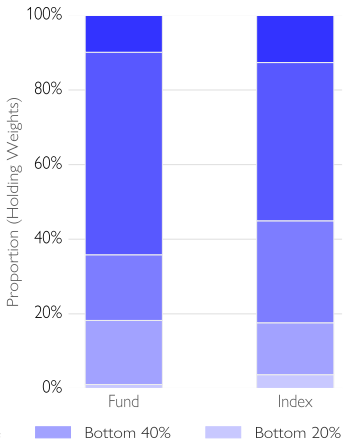
GC:

Assessing the reputational risk of publicly-listed companies. The GC (Global Compact) Score analyses companies based on the four core principles of the United Nations Global Compact: human rights, labour rights, the environment and anti-corruption.

ESG Quintile Distribution



GC Quintile Distribution



ESG Overview

	Fund	Index
Minimum	41	27
Median	59	55
Weight. Avg.	59	55

GC Overview

	Fund	Index
Minimum	38	30
Median	59	58
Weight. Avg.	57	57

Distribution graph and performance statistics calculated on holding weights for assets covered by S-Ray®. (Source: Union Investment Financial Services, MSCI, Arabesque S-Ray®)

Preference Filter

The fund excludes companies that generate more than 5% of revenues from the following business activities:

- Alcohol
- Gambling
- Tobacco
- Weapons

The fund also excludes companies that generate any revenue from coal extraction.

About Arabesque Asset Management

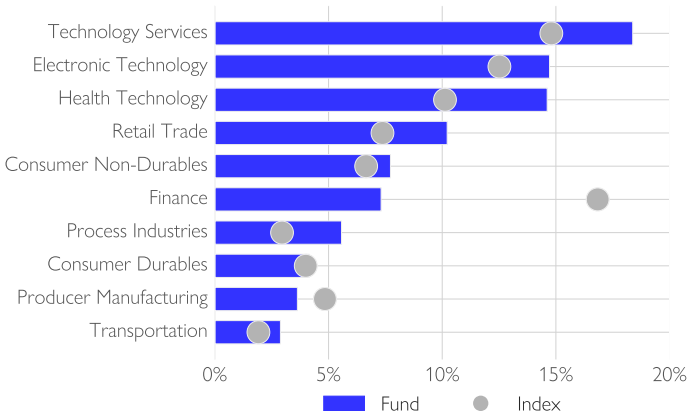
Arabesque is an independent, global asset management firm established in 2013, following a management buyout from Barclays Bank. Our story is one of a partnership between leaders in artificial intelligence and sustainability research, working together to deliver a new approach and experience to investing.

The firm's founding mission is to help mainstream sustainability across capital markets. We believe 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 S-Ray®, we believe that finance can be a catalyst of change and allow us to live through our values.

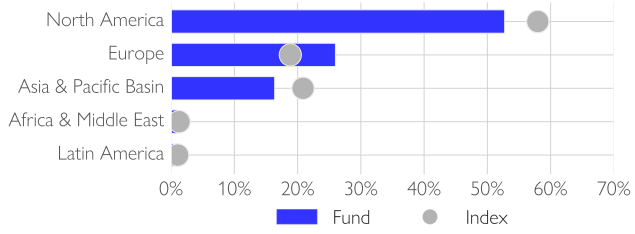
Ratings

Sector Allocation



Displaying the Top 10 sectors by portfolio end weights. (Source: Union Investment Financial Services, MSCI)

Regional Allocation



(Source: Union Investment Financial Services, MSCI)

Top 10 Holdings

Scotts Miracle-Gro	1.2%	ModivCare Inc.	1.1%
HelloFresh SE	1.1%	Chemical Works of	1.1%
Qualys, Inc.	1.1%	Eli Lilly and Company	1.1%
Malibu Boats Inc Class	1.1%	Zalando SE	1.1%
Williams-Sonoma, Inc.	1.1%	Synopsys, Inc.	1.1%

(Source: Union Investment Financial Services)

Size & Style Analysis

	Micro	Small	Medium	Large	Giant
Growth	3%	10%	17%	12%	8%
Blend	5%	6%	9%	4%	4%
Value	0%	1%	3%	7%	5%

(Source: Union Investment Financial Services)

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Annualized returns represent the increase in value of an investment, expressed as a percentage per year. Returns for less than one year have not been annualized. THIRD PARTY INFORMATION. Certain information contained in this document has been obtained from sources outside Arabesque. While such information is believed to be reliable for the purposes used herein, no representations are made as to the accuracy or completeness thereof and none of Arabesque its affiliates or any Fund takes any responsibility for such information. INDEXES. There may be significant differences between the Fund's investments and the indexes referenced herein. For instance, the Fund may use leverage and invest in securities that have a greater degree of risk and volatility, as well as less liquidity, than those securities contained in such indexes. 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