

Global ESG Momentum Flexible Allocation (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 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.

The Sub-Fund is actively managed. The Sub-Fund has no benchmark index and is not managed in reference to a benchmark index.

Fund Overview

Bloomberg Ticker	ARASYEU LX
ISIN	LU1023698746
WKN/Citicode/MEX ID	A1XCPQ / FLYO / 0AZLAG
Share Class Currency	EUR
NAV Date	2024-03-28
Fund Net Assets	USD 93.4M
Inception Date	2014-11-04
Minimum Investment	EUR 50,000
Management Fees	0.82% p.a.
Ongoing Charges Figure*	1.13% p.a.
Entry/Exit Charges	0.00% / 0.00%
Valuation	Daily
Trading Frequency	Daily
Settlement	T+2
Fund Structure	SICAV
SFDR Classification**	Article 8
Depository	Pictet & Cie (Europe) AG, Succursale de Luxembourg

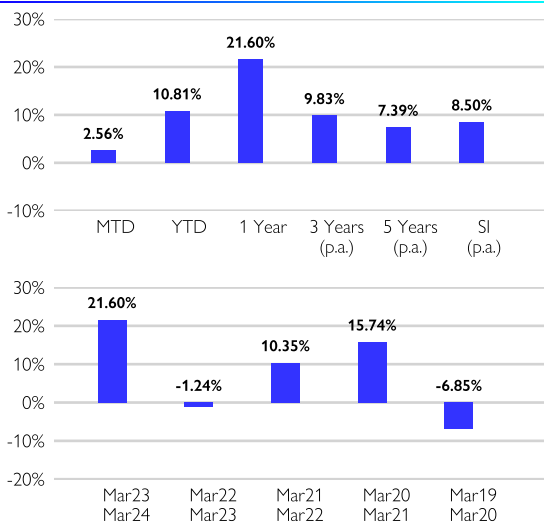
*The Ongoing Charges Figure (OCF) generally includes all expense items charged to the fund, but may not include all costs paid to your advisor or distributor. Further costs information can be found in the sales prospectus. **ESG Disclosure.

Performance Since Inception



Note: Past performance does not predict future returns. Returns may increase or decrease as a result of currency fluctuations. Depending on market conditions and the Fund Manager's conviction, it is understood that investments in equities and equity-related securities may vary between 0% and 100% of the net assets of the Sub-Fund. It is indeed possible that under exceptional market conditions and for a limited amount of time the allocation to cash and cash equivalents represents more than 49% of the net assets.

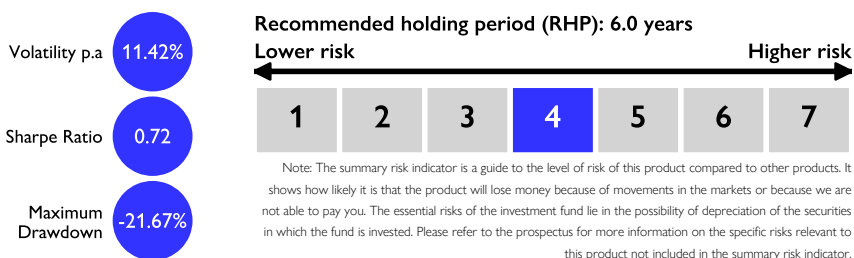
Performance History



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

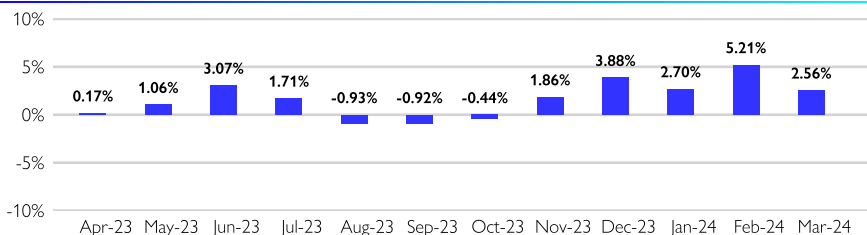
Note: Respective annual performance figures calculated as 12 months trailing returns as of last quarter-end. Past performance does not predict future returns. Returns may increase or decrease as a result of currency fluctuations.

Risk and Reward Profile



Note: The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movements in the markets or because we are not able to pay you. The essential risks of the investment fund lie in the possibility of depreciation of the securities in which the fund is invested. Please refer to the prospectus for more information on the specific risks relevant to this product not included in the summary risk indicator.

Last 12 Months Performance



(EUR, net of fees. Source: FundPartner Solutions (Europe) S.A.)
Note: Past performance does not predict future returns. Returns may increase or decrease as a result of currency fluctuations.

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 2024-03-28.

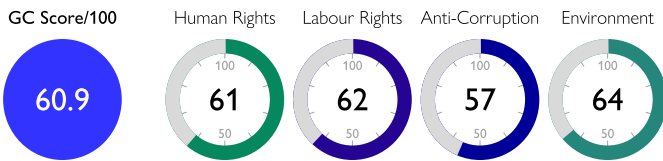
Global ESG Momentum Flexible Allocation (EUR)

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

Arabesque ESG Book® Sustainability Analysis

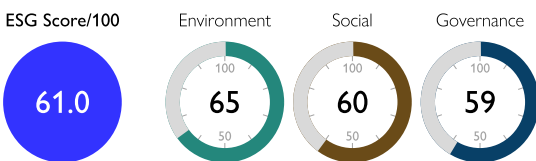
Global Compact (GC) Overview

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



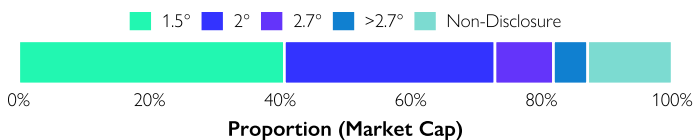
Environmental, Social & Governance (ESG) Overview

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



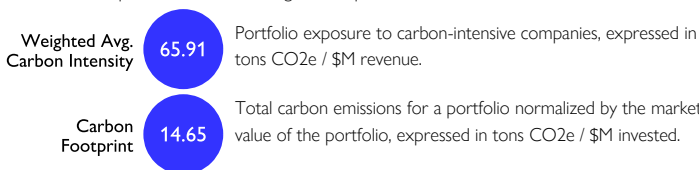
Climate Risk

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](#). The decision to invest in the promoted fund should consider all the characteristics or objectives described in its prospectus.

(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 L

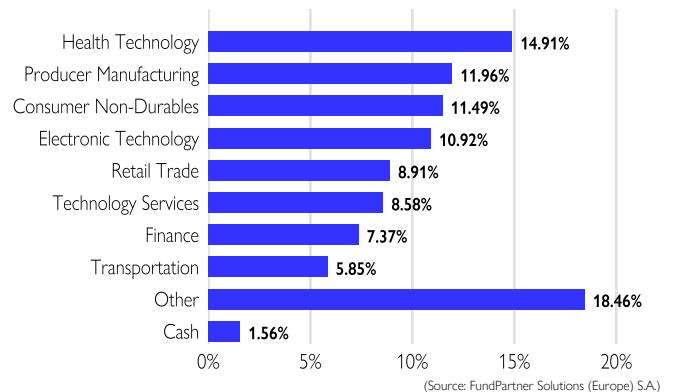
5 Total Return

5 Consistent Return

2024-03-29

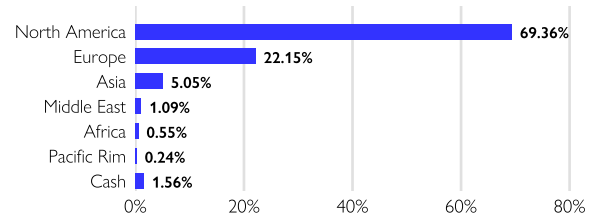


Sector Allocation



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

Regional Allocation



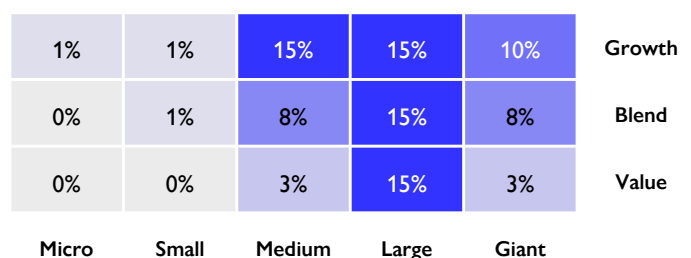
(Source: FundPartner Solutions (Europe) S.A.)

Top 10 Holdings

Williams-Sonoma, Inc.	1.19%	Lam Research	1.15%
American Express	1.18%	W.W. Grainger, Inc.	1.14%
Trane Technologies plc	1.18%	Eli Lilly and Company	1.14%
Walt Disney Company	1.16%	Qualcomm Incorporated	1.14%
McKesson Corporation	1.15%	Novo Nordisk A/S Class	1.14%

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

Size & Style Analysis



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

Disclaimer

This document is provided on a confidential basis by Arabesque (Deutschland) GmbH (together with its affiliates "Arabesque") in its capacity as fund manager, and is for information purposes solely for those persons who meet the qualifications to be investors in any fund (a "Fund") managed by Arabesque. This document contains highly confidential information regarding Arabesque's investments, strategy, and organization. Your acceptance of this document constitutes your agreement to keep confidential all the information contained in this document, as well as any information derived by you from the information contained in this document and not disclose any such information to any other person. This document does not constitute an offer to sell or solicitation to purchase any shares in any Fund to any person, and shall not be construed as a recommendation or advice on the merits of investing in a Fund. Prior to any purchase of an interest or shares in the Fund, investors should refer to the Fund's confidential offering memorandum (the "Sales Prospectus"), the KID (Key Information Document), and the subscription documents (all of which are available in English, free of charge, online at <https://www.arabesque.com/asset-management>, by contacting the Registrar and Transfer Agent at 15, avenue J.F. Kennedy, L-1855 Luxembourg, Grand Duchy of Luxembourg or by contacting the relevant local agent of the Fund in their jurisdiction, if applicable), which together contain all the material terms of such an investment, including discussions of certain specific risk factors, conflicts of interest, tax considerations, fees, and other matters relevant to prospective investors in the Fund. All information stated herein is subject to and expressly qualified in all respect by the Sales Prospectus and key investor information documents. An investment in the Fund may be illiquid and involve a high degree of risk. Investments should be considered only by investors who can withstand the loss of all or a substantial part of their investments. No guarantee or representation is made that the Fund's investment programmes, including, without limitation, the Fund's investment objectives, diversification strategies, or risk monitoring goals, will be successful, and investment results may vary substantially over time. Economic, market, and other conditions could also cause the Fund to alter its investment objectives, guidelines, and restrictions. Nothing herein is intended to imply that the Fund's investment methodology may be considered "conservative", "safe", "risk free", or "risk averse". Past performance is not necessarily indicative of future results. No assurance can be made that the investment objective or profits will be achieved, that the strategies employed will be successful, or that substantial losses will not be incurred. The information contained herein does not take into account the particular investment objectives or financial circumstances of any specific person who may receive it. It should not be assumed that the Fund will continue to invest in any of the investments described herein or that such investments will be available in the future. It should not be assumed any investments described herein will ultimately be profitable or that the assumptions regarding future events and situations will materialize or prove correct. Actual investment performance could differ materially from the Fund's anticipated results. The performance figures noted above are for investments made at the inception of the Fund and include the reinvestment of dividends, interest, and other earnings. An individual investor's actual returns may differ from the results shown above for reasons such as the timing of subscriptions and redemptions. The numbers shown above are not adjusted to reflect any capital inflows or outflows that may have occurred on or after the last day of the month. Results for the current year are subject to revision upon the year-end audit. Certain information contained herein constitutes "forward-looking statements," which can be identified by the use of forward-looking terminology such as "may," "will," "should," "expect," "anticipate," "project," "estimate," "intend," "continue" or "believe," or the negatives thereof or other variations thereon or comparable terminology. Owing to various risks and uncertainties, actual events or results or the actual performance of the Fund may differ materially from those reflected or contemplated in such forward-looking statements. To the extent this document includes information related to performance, it is intended to provide a qualitative description of certain key investment themes, events, and developments that contributed to the overall performance of the Fund, along with a picture of the overall exposure of the Fund. Such examples are meant to provide insight with respect to each investment and, to the extent applicable, the Fund's objectives and the investment processes and analyses used to evaluate such investments. Other investments, themes, events, developments, and/or other factors not described herein may have had (and continue to have) a significant impact on the Fund's overall performance. Past performance of the Fund should not be indicative of future performance. 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. Any prior investment results of the Fund or any of its affiliates and any hypothetical information are presented in this document for illustrative purposes only and are not indicative of the future results of the Fund. Certain information contained in this document has been obtained from sources outside Arabesque. While such information is believed to be reliable for 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. It is the responsibility of investors and prospective investors to enquire about the laws and regulations that apply to the purchase and possession of shares in the Fund and consult their own counsel, accountant or investment adviser in this respect. The Fund is distributed in the EEA pursuant to a passport facilitated under the Directive on undertakings for collective investment in transferable securities (UCITS) Nr. 2009/65/EC dated 13 July 2009 (UCITS Directive) and more globally on a private placement basis in accordance with all applicable laws and regulations. This document is intended for professional investors only, as defined by European Directive 2004/39/EC of 21 April 2004 on markets in financial instruments (MiFID) investing for their own account and not for retail distribution. The Fund complies with the requirements of the UCITS Directive. The Fund has been passported in the European Economic Area for sale pursuant to the procedure set out in the UCITS Directive. The Fund will only be distributed, and shares will only be offered or placed, in jurisdictions to the extent that it may be lawfully distributed, and the shares may be lawfully offered or placed in those jurisdictions (including at the initiative of the investor). The Fund is intended to be offered to U.S. investors pursuant to "private offering" exemptions from registration contained in Regulation 506 under the Securities Act of 1933 and Section 3(c)(7) of the Investment Company Act of 1940. Investors should direct any enquiries they may have in respect of this document to Arabesque (Deutschland) GmbH, Lindleystrasse 8a, 60314 Frankfurt am Main, Germany. This document may not be copied, reproduced, in any way used or disclosed or transmitted, in whole or in part, to any other person. You can obtain a summary of investors rights at the following link: <https://www.pictet.com/content/dam/www/documents/legal-and-notes/fundpartner-solutions/fps-summary-of-Investors-rights.pdf.coredownload.pdf>.