

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.

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	ARASYSR LX
ISIN	LU1164757400
WKN/Citicode/MEX ID	A12HQR / FR6H / 0ADDF
Share Class Currency	EUR
NAV Date	2024-03-28
Fund Net Assets	USD 93.4M
Inception Date	2015-01-21
Minimum Investment	No Minimum
Management Fees	1.22% p.a.
Ongoing Charges Figure*	1.54% p.a.
Entry/Exit Charges	3.00% / 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](#).

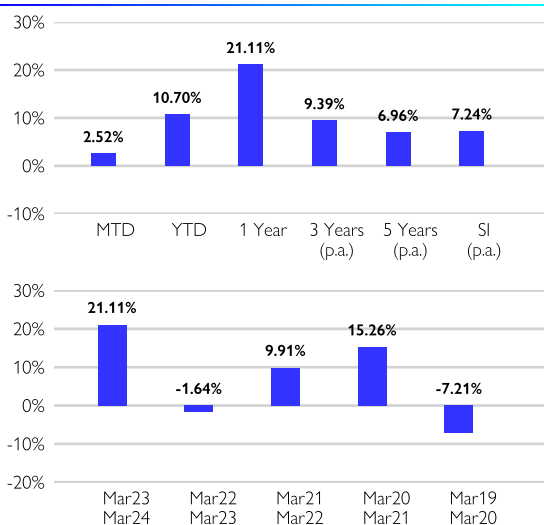
Performance Since Inception



(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. 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.

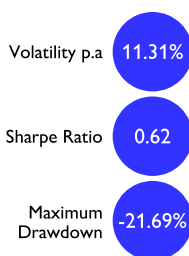
Performance History



(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

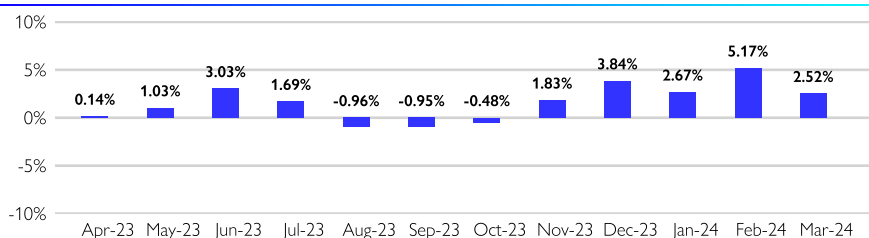


Recommended holding period (RHP): 6.0 years



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.

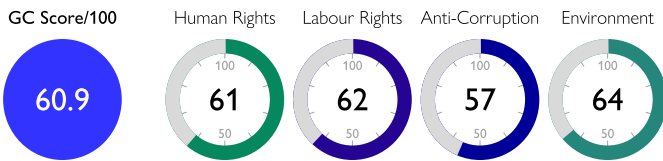
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Arabesque ESG Book® Sustainability Analysis

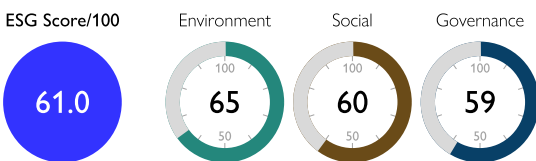
Global Compact (GC) Overview

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



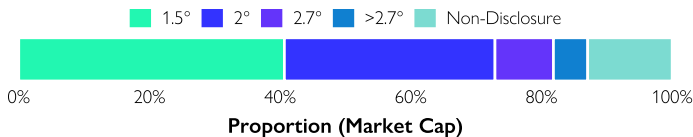
Environmental, Social & Governance (ESG) Overview

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



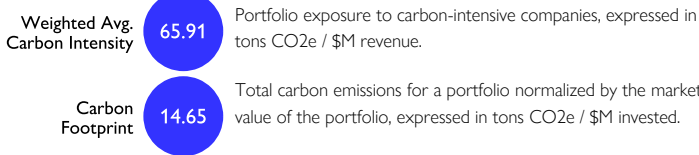
Climate Risk

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](#). 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

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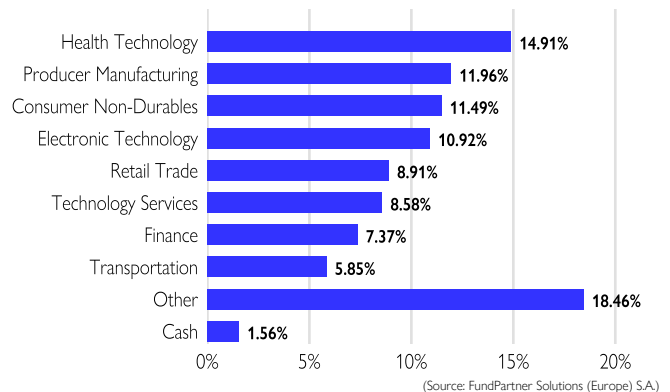
5 Total Return

5 Consistent Return

2024-03-29

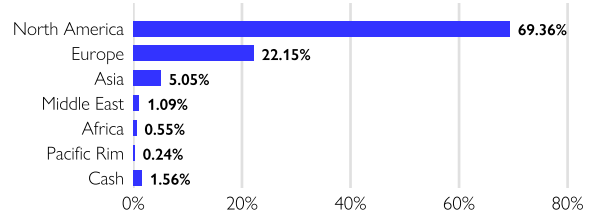


Sector Allocation



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

Regional Allocation



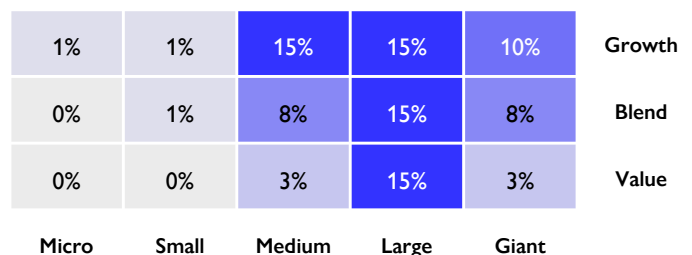
(Source: FundPartner Solutions (Europe) S.A.)

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)

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