

Momentum GF Global Sustainable Equity Fund

A core global equity strategy that blends active management with passive-like pricing. Responsible investment is at the heart of this portfolio of high quality, attractively valued businesses.

- » Seeks to deliver stable long-term outperformance against its benchmark
- » Sub-advised by Robeco, a world class ESG (environment, social and governance) and quantitative investment specialist
- » Offers diversification and a balanced style exposure through its multi-factor exposure to:
 - » Actively managed using a systematic, multi-factor and data driven approach to selecting stocks
 - » Total expense ratio (TER) of 0.53% as at 28 March 2024.



Sustainability

The Momentum GF Global Sustainable Equity Fund seeks to achieve an improved environmental footprint and a better sustainability profile compared to the benchmark via:

- » Higher allocations than the benchmark to stocks with attractive ESG characteristics
- » Achieving a lower environmental footprint relative to the MSCI World index across the following metrics:



Carbon emissions



Waste Generation



Water usage

- » Excluding businesses deriving significant revenue from controversial areas



Revenue threshold for exclusion varies per activity but is 10% or less for all listed areas.

Fund characteristics

Valuation

Cheaper than the index

	Portfolio	Benchmark
Price/Earnings	16.7x	18.8x
Price/Book	2.6x	3.0x
Dividend yield	2.0%	1.9%
Net buyback yield	1.5%	0.9%

Momentum

Better momentum and revisions

	Portfolio	Benchmark
Price momentum (12-1m)	37.1%	30.5%
Earnings revisions (3m, % net positive)	75.5%	57.3%

Other Characteristics

	Portfolio	Benchmark
Active share	50%	-
Number of securities	501	1480
Off benchmark	5.2%	-

Market Cap

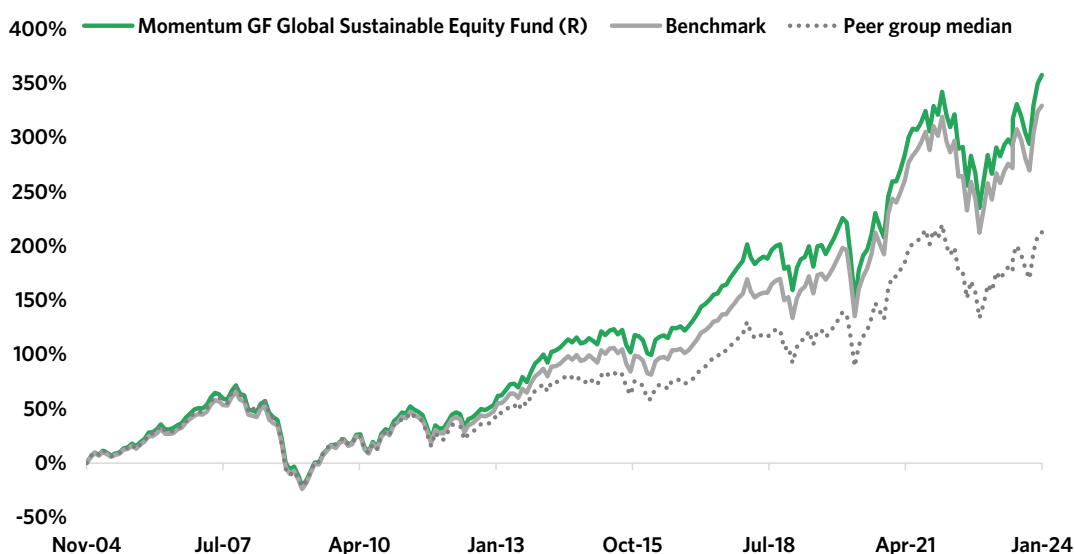
Increased opportunity set

	Portfolio	Benchmark
>5 bln USD	96.3%	99.7%
>2-5 bln USD	2.9%	0.3%
<2 bln USD	0.8%	0.0%

Source: Robeco Institutional Asset Management B.V., benchmark is MSCI World Index as at 28 March 2024.

Performance (Net annualised returns as at 28 March 2024)

	1 mths	6 mths	YTD	1yr	2yrs	3yrs	4yrs	5 yrs	10 yrs	Since Inception
Fund	1.7%	6.2%	1.7%	17.1%	4.3%	8.7%	9.4%	10.5%	9.1%	14.7%
Benchmark	9.4%	5.3%	1.2%	17.0%	4.1%	8.1%	9.9%	11.4%	9.1%	14.4%



INFORMATION RATIO
0.2

NET OUTPERFORMANCE
0.3%

TRACKING ERROR
1.3%

Source: Bloomberg Finance L.P., Momentum Global Investment Management. The Momentum GF Global Sustainable Equity Fund Share Class R. Historical performance is composed of the following components: 1) Prior to 19 May 2020 (Nov 2004 to May 2020) is the live track record for the Robeco Global Developed Enhanced Indexing Equities composite; 2) 19 May 2020 to 06 June 2021 is that of the Momentum GF Global Sustainable Equity Fund Share Class I; 3) 7 June 2021 to present is that of the Fund Class R. Performance is net of management fees in USD terms and have been adjusted to incorporate the prevailing fees for Class R. Data to 28 March 2024.

Investment Manager - Momentum Global Investment Management Limited. **Management Company** - FundRock Management Company S.A.

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