

Momentum GF Global Sustainable Equity Fund

SHARE CLASS H

- » Actively managed **global equity** strategy
- » **Multi-factor:** ESG, quality, value, size, growth
- » **Sustainable strategy:** Article 8 Fund under EU SFDR regulation
- » **Direct** equity holdings
- » Well **diversified across sectors, currencies and countries**
- » **Daily** traded, **highly liquid**
- » UCITS fund, AUM of \$606.3m*
- » Estimated Total Expense Ratio (TER) of 0.55%**

*AUM as at 31 August 2023 **TER as at 31 July 2023.

Key Features

01.

Actively managed global equity strategy available at a very low, passive like cost level.

03.

...and with lower environmental footprints (greenhouse gases, waste and water impact)

05.

Multi-style approach (growth, value, quality, size) designed to outperform the MSCI World index over a rolling 3-year period

02.

Focused on businesses with better than average ESG (environment, social, governance) scores...

04.

Well diversified across all major developed market sectors and regions, with approximately 760 direct stock holdings

06.

Strategy implemented by Robeco, a world class quantitative investment specialist

About ESG

ESG refers to three factors which are central to a class of investing also known as "sustainable investing." This approach to investing incorporates a detailed assessment of a business's governance practices as well as its long-term impact on society and the environment. While these are mostly non-financial factors, businesses with higher ESG standards are considered to be less risky and more likely to succeed in the long run.

Systematic Style Exposure



ESG & Quality



Value



Size



Growth

- » Designed to capture the market return and, in addition, benefit from well-rewarded factor premiums while avoiding non-rewarded risks
- » Higher allocations than the benchmark to stocks with attractive characteristics
- » This systematic approach aims to deliver stable outperformance after costs compared to capitalization weighted market indices, with a low tracking error
- » Factors tested over time and used since inception of the enhanced index strategy in 2004

Sustainability Inside

- » An ESG integrated approach with a combination of positive and negative screening to achieve the following:
 - » Minimum 20% higher ESG score for the portfolio vs. MSCI World index
 - » Minimum 20% reduction in the environmental footprint of the portfolio across three dimensions: greenhouse gases, waste and water
 - » Sophisticated ESG scoring approach to adjust for known biases and materiality
 - » Enhanced engagement reflected in portfolio positioning
 - » No exposure to businesses deriving significant revenue from controversial areas*



-  **Global Compact Breaches**
-  **Tobacco**
-  **Controversial Weapons Military Contracting Firearms**
-  **Nuclear Power**
-  **Coal**
-  **Palm Oil**

*Revenue threshold for exclusion varies per activity but is 10% or less for all listed areas, except 30% in the case of nuclear power (production).

Performance

Risk/return of the strategy since November 2004*.

TRACKING ERROR
1.2%

OUTPERFORMANCE
0.3%

INFORMATION RATIO
0.2

Net annualised returns to 31 August 2023

1yr	3yrs	5 yrs	10 yrs	Since Inception*
14.3%	8.6%	7.0%	9.2%	13.6%

Source: Momentum Global Investment Management, Bloomberg Finance L.P.

Net discrete annual returns to end August

Aug 22 - 23	Aug 21 - 22	Aug 20 - 21	Aug 19 - 20	Aug 18 - 19
14.3%	-13.6%	29.6%	12.6%	-2.5%

Source: Bloomberg Finance L.P., Momentum Global Investment Management. 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 9 February 2022 is that of the Momentum GF Global Sustainable Equity Fund (SUE) Share Class I; 3) 10 February 2022 to present is that of the SUE Share Class H. Performance is net of management fees in USD terms and have been adjusted to incorporate the prevailing fees for Share Class H. Past performance is not indicative of future returns.

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The terms and conditions, a schedule of fees, charges and maximum commissions, and additional risks are available on the minimum disclosure document (MDD) for each portfolio. Individual investor returns may differ as a result of fees, actual date(s) of investment, date(s) of reinvestment of income and withholding tax. Annualised returns, also known as Compound Annualised Growth Rates (CAGR), are calculated from cumulative returns; they provide an indication of the average annual return achieved from an investment that was held for the stated time period. Actual annual figures are available from the Manager on request.

The Momentum GF Global Sustainable Equity Fund is a sub-fund of the Momentum Global Funds SICAV, which is domiciled in Luxembourg and regulated by the Commission de Surveillance du Secteur Financier. The Fund conforms to the requirements of the European UCITS Directive. MGIM is the Investment Manager, Promoter and Distributer for the Momentum Global Funds SICAV. MGIM (Company Registration No. 3733094) has its registered office at The Rex Building, 62 Queen Street, London EC4R 1EB, United Kingdom. MGIM is authorised and regulated by the Financial Conduct Authority in the United Kingdom (registration no.232357). For complaints relating to MGIM's financial services, please contact distributionservices@momentum.co.uk. © MGIM 2023. (SC R)