



## Arabesque Systematic RC Index (USD)

DE000SLA2PJ8

AISYRCUS Index

43 Grosvenor Street

London W1K 3HL

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60325 Frankfurt

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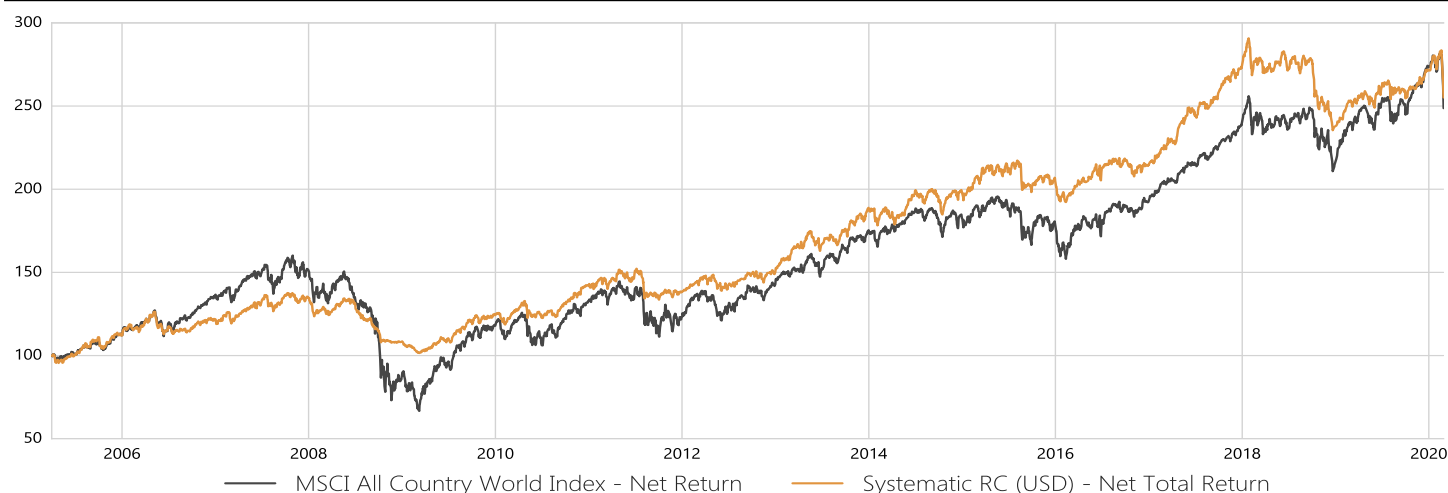
## Index Methodology

The Arabesque Systematic Risk Control Index USD is an index of Arabesque Asset Management Ltd. and is calculated and distributed by Solactive AG (the "Index Administrator" and "Index Calculator"). The Index gives exposure to the underlying index, the Arabesque Systematic Index USD. The exposure is reviewed on a daily basis to target a realized volatility of 10 percent of the risk control index. The maximum exposure is capped at 100% which means a leverage of the underlying index is not possible. If the exposure is determined to be below 100%, the difference is invested into a cash account which is accrued with the Federal Funds interest rate on a daily basis.

Arabesque Systematic Index is a balanced global equity strategy that combines sustainability values with a fundamental and quantitative stock selection process. The Index's sustainable equity universe consists of around 3,000 stocks that have passed a rules-based screening process. The portfolio of ca. 200 stocks is constructed using a quantitative trend following model. The Index provides risk-controlled equity upside by dynamically allocating into stocks from the sustainable equity universe and cash. The Index aims to limit maximum drawdowns to less than 25%.

## Performance

(net of fees, data contains historical backtest performance)



## Versions and Symbols

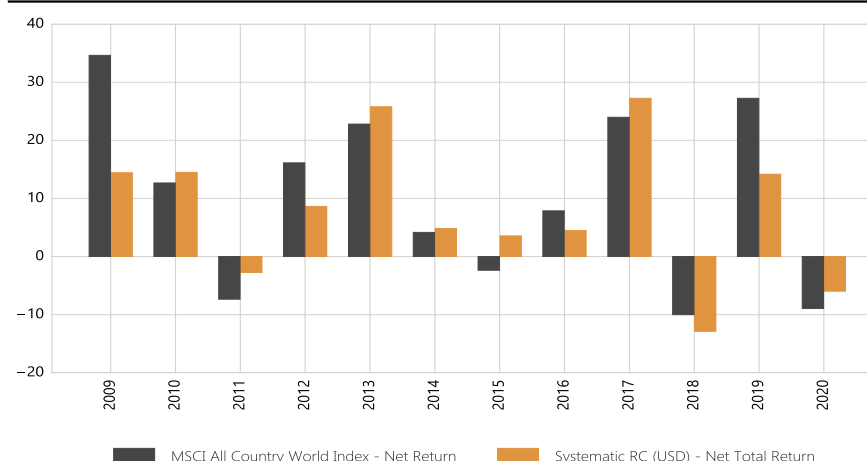
Arabesque Systematic RC	ISIN	Bloomberg
USD - Net Total Return	DE000SLA2PJ8	AISYRCUS Index

## Quick Facts

Index Launch	11. May 2017
Index Calculator	Solactive AG
Index Base Date	01. April 2005
Index Base Value	100
Index Sponsor	Arabesque Asset Management Ltd.

## Annual Performance (%)

(net of fees, data contains historical backtest performance)



## Performance Statistics

(net of fees, data contains historical backtest performance)

Period	1 Month	3 Month	6 Month	12 Month	YTD	3 years	5 years	Since Base Date
Systematic RC (USD) - Net Total Return	-6.23%	-4.24%	-2.01%	0.89%	-5.96%	13.95%	23.04%	155.11%
MSCI All Country World Index - Net Return	-8.08%	-5.89%	1.13%	3.89%	-8.95%	22.37%	30.98%	148.69%

## Risk Indicators

(net of fees, data contains historical backtest performance)

	Return (p.a.)	Volatility (p.a.)	Beta	Sharpe Ratio	Correlation	Information Ratio	Max. Drawdown	Max. Drawdown Start Date	Max. Drawdown End Date
Systematic RC (USD) - Net Total Return	6.80%	9.35%	0.49	0.53	0.81	0.03	-26.30%	Oct 2007	Nov 2010
MSCI All Country World Index - Net Return	6.48%	15.31%		0.30			-58.39%	Oct 2007	May 2013





## Selection Process

- The Arabesque sustainable equity universe has approximately 3,000 stocks screened via a multi-stage selection process based on Arabesque S-Ray®.
- Arabesque S-Ray® is designed to streamline vast amounts of ESG data, and can be used in three unique ways to evaluate companies: (1) GC Score: an assessment of each company based on the normative principles of the United Nations Global Compact. (2) ESG Score: a sector specific analysis of each company's performance on material ESG issues. (3) Preferences Filter: an optional process to examine business involvements against individual investor values.
- From the Arabesque sustainable equity universe, a quantitative investment model selects equities that have been trending upwards. The weight of each stock in the portfolio is approximately 1%. An active risk management process is used to dynamically allocate between equities and cash.

## Opportunities

- Potential of high risk-adjusted returns.
- Exposure to stocks that have been screened for their environmental and social impact as well as their governance practices.

## Risks

- Exposure to market-related price fluctuations and losses.
- Exchange rate risks in the equity and cash holdings.
- The value of the strategy shares may fall below the price at which the investor acquired the shares.

## About Arabesque

- Arabesque was founded in June 2013 and is authorised and regulated by the Financial Conduct Authority (FCA), the Bundesanstalt für Finanzdienstleistungsaufsicht (BaFin) and the Securities and Exchange Commission (SEC).
- The majority of Arabesque is owned by its founders and employees.
- Arabesque Management and Advisory Boards are composed of global leaders in the field of sustainable investing and quantitative finance.
- By combining sophisticated and systematic investment processes with values of the UN Global Compact and the Principles of Responsible Investment (PRI), Arabesque aims to make sustainable investing financially attractive.

## Top-10-Holdings

% of Total Assets, as of 28/02/2020

MICROSOFT CORP	0.51%	CADENCE DESIGN SYSTEMS	0.50%
CHUGAI PHARMACEUTICAL CO	0.51%	HCA HEALTHCARE INC	0.50%
VISA INC-CLASS A SHARES	0.51%	HOYA CORP ORD	0.50%
SYNOPSIS INC	0.50%	TECH DATA CORP	0.50%
ESTEE LAUDER COMPANIES	0.50%	ANSYS INC	0.50%

## Market Capitalization

% of Total Equities

Large Cap (> \$15bn)	43.5%
Mid Cap (\$2.5bn – \$15bn)	36.6%
Small Cap (< \$2.5bn)	19.9%



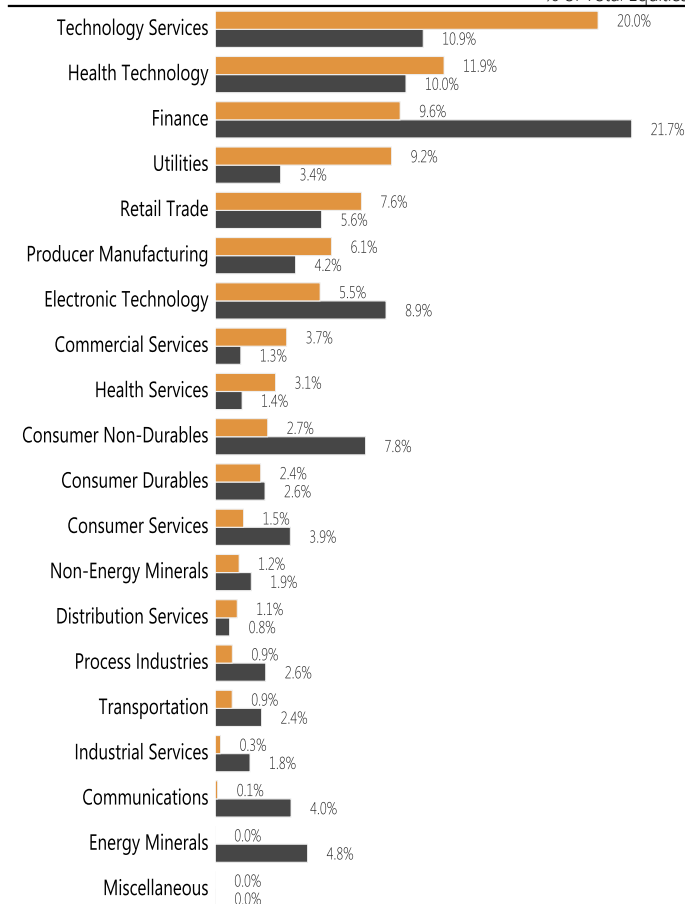
## Country Allocation

Based on Exchange Country, % of Total Equities

United States	56.4%	Canada	2.2%
Japan	13.3%	Switzerland	2.0%
Sweden	2.8%	Australia	1.2%
Germany	2.5%	Hong Kong	1.1%
Netherlands	2.3%	Italy	1.0%

## Sectors

% of Total Equities



Index Global Universe





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	ISIN	Name	Currency	Weight
1	DE000SLA2FD2	SOLACTIVE FED FUNDS EFFECTIVE RATE TOTAL RETURN INDEX	USD	5.01%
2	US8782371061	TECH DATA CORP	USD	1.13%
3	NL0000334118	ASM INTERNATIONAL NV	EUR	1.02%
4	IT0003153415	SNAM SPA	EUR	1.02%
5	JP3519400000	CHUGAI PHARMACEUTICAL CO LTD ORD	JPY	1.01%
6	JP3104890003	TIS INC	JPY	1.01%
7	US65339F1012	NEXTERA ENERGY INC	USD	1.01%
8	JP3910660004	TOKIO MARINE HOLDINGS INC	JPY	1.00%
9	SE0011166610	ATLAS COPCO AB CLASS A	SEK	1.00%
10	US92826C8394	VISA INC-CLASS A SHARES	USD	1.00%
11	US94946T1060	WELLCARE HEALTH PLANS	USD	1.00%
12	US0495601058	ATMOS ENERGY CORP	USD	1.00%
13	US0010551028	AFLAC INC	USD	1.00%
14	US0298991011	AMERICAN STATES WATER CO	USD	1.00%
15	US5184391044	ESTEE LAUDER COMPANIES INC	USD	1.00%
16	US9100471096	UNITED AIRLINES HOLDINGS INC	USD	1.00%
17	US03662Q1058	ANSYS INC	USD	1.00%
18	CA12532H1047	CGI INC - CLASS A	CAD	1.00%
19	US0530151036	AUTOMATIC DATA PROCESSING	USD	1.00%
20	US7458671010	PULTE GROUP INC	USD	1.00%
21	US92939U1060	WEC ENERGY GROUP INC	USD	1.00%
22	US0718131099	BAXTER INTL	USD	1.00%
23	BMG0450A1053	ARCH CAPITAL GROUP LTD	USD	1.00%
24	US16359R1032	CHEMED CORP	USD	1.00%
25	US87612E1064	TARGET CORP	USD	1.00%
26	US48666K1097	KB HOME	USD	0.99%
27	US1273871087	CADENCE DESIGN SYSTEMS INC	USD	0.99%
28	JP3837800006	HOYA CORP ORD	JPY	0.99%
29	US12514G1085	CDW CORP/DE	USD	0.99%
30	US4511071064	IDACORP INC	USD	0.99%
31	BMG4388N1065	HELEN OF TROY LTD	USD	0.99%
32	US6558441084	NORFOLK SOUTHERN CORP	USD	0.99%
33	US1729081059	CINTAS CORP	USD	0.99%
34	US5500211090	LULULEMON ATHLETICA INC	USD	0.99%
35	US7502361014	RADIAN GROUP INC	USD	0.99%
36	US1475281036	CASEYS GENERAL STORES INC	USD	0.99%
37	US9699041011	WILLIAMS-SONOMA INC	USD	0.98%
38	US5367971034	LITHIA MOTORS INC-CL A	USD	0.98%
39	BMG3198U1027	ESSENT GROUP LTD	USD	0.98%
40	JP3778630008	BANDAI NAMCO HOLDINGS INC	JPY	0.98%
41	JP3256000005	KYOWA KIRIN CO LTD	JPY	0.98%
42	US8636671013	STRYKER CORP	USD	0.96%
43	US3021301094	EXPEDITORS INTL WASH INC	USD	0.93%
44	US76009N1000	RENT-A-CENTER INC	USD	0.93%
45	US8725401090	TJX COMPANIES INC	USD	0.92%
46	KYG040111059	ANTA SPORTS PRODUCTS LTD	HKD	0.90%
47	US3029411093	FTI CONSULTING INC	USD	0.90%
48	US1220171060	BURLINGTON STORES INC	USD	0.89%
49	DE0005313704	CARL ZEISS MEDITEC AG	EUR	0.87%
50	SE0007100581	ASSA ABLOY AB CLASS B	SEK	0.87%



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51	US78709Y1055	SAIA INC	USD	0.85%
52	US0234361089	AMEDISYS INC	USD	0.81%
53	US7043261079	PAYCHEX INC	USD	0.81%
54	GB00B5BT0K07	AON PLC	USD	0.78%
55	US3024913036	FMC CORP	USD	0.76%
56	CA87807B1076	TC ENERGY CORP	CAD	0.74%
57	US2172041061	COPART INC	USD	0.74%
58	US1311931042	CALLAWAY GOLF CO	USD	0.72%
59	BMG2113B1081	CHINA RESOURCES GAS GROUP LTD ORD	HKD	0.72%
60	AU000000JBH7	JB HI-FI LTD ORD	AUD	0.71%
61	US3138551086	FEDERAL SIGNAL CORP	USD	0.71%
62	PR30040P1032	EVERTEC INC	USD	0.70%
63	US1046741062	BRADY CORPORATION - CL A	USD	0.70%
64	US8716071076	SYNOPSIS INC	USD	0.67%
65	IT0001250932	HERA SPA	EUR	0.64%
66	US45826H1095	INTEGER HOLDINGS CORP	USD	0.64%
67	US5184151042	LATTICE SEMICONDUCTOR CORP	USD	0.63%
68	US0079031078	ADVANCED MICRO DEVICES	USD	0.62%
69	US04247X1028	ARMSTRONG WORLD INDUSTRIES INC	USD	0.61%
70	US22160K1051	COSTCO WHOLESALE CORP	USD	0.60%
71	CA05577W2004	BRP INC	CAD	0.60%
72	US34959E1091	FORTINET INC	USD	0.60%
73	DE000UNSE018	UNIPER SE	EUR	0.58%
74	BMG7496G1033	RENAISSANCERE HOLDINGS LTD	USD	0.58%
75	CH0012032048	ROCHE HOLDING AG	CHF	0.56%
76	CA45075E1043	IA FINANCIAL CORP INC	CAD	0.55%
77	US3746891072	GIBRALTAR INDUSTRIES INC	USD	0.55%
78	US0865161014	BEST BUY CO INC	USD	0.55%
79	NL0000395903	WOLTERS KLUWER NV	EUR	0.54%
80	US05591B1098	BMC STOCK HOLDINGS INC	USD	0.53%
81	US7234841010	PINNACLE WEST CAPITAL CORP	USD	0.52%
82	US2036071064	COMMUNITY BANK SYSTEM INC	USD	0.52%
83	US71375U1016	PERFICIENT INC	USD	0.52%
84	US12541W2098	C H ROBINSON WORLDWIDE INC	USD	0.52%
85	DE0008402215	HANNOVER RUCK SE	EUR	0.51%
86	US32020R1095	FIRST FINANCIAL BANKSHARES INC	USD	0.51%
87	NL0011585146	FERRARI NV	EUR	0.50%
88	US4050241003	HAEMONETICS CORP	USD	0.49%
89	JP3347200002	SHIONOGI & CO LTD ORD	JPY	0.49%
90	US58506Q1094	MEDPACE HOLDINGS INC	USD	0.48%
91	US58933Y1055	MERCK & CO. INC.	USD	0.46%
92	JP3765400001	HOUSE FOODS GROUP INC	JPY	0.45%
93	US4663131039	JABIL INC	USD	0.43%
94	SE0008321293	NIBE INDUSTRIE-B	SEK	0.42%
95	US6292093050	NMI HOLDINGS INC	USD	0.39%
96	JP3937200008	AZBIL (YAMATAKE) CORP ORD	JPY	0.39%
97	US6708371033	OGE ENERGY CORP	USD	0.39%
98	IT0003128367	ENEL SPA	EUR	0.38%
99	DE000A1EWWW0	ADIDAS AG	EUR	0.37%
100	US2566771059	DOLLAR GENERAL CORP	USD	0.37%



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101 US28176E1082	EDWARDS LIFESCIENCES CORP	USD	0.37%
102 NL0000009538	KONINKLIJKE PHILIPS NV	EUR	0.36%
103 FI4000074984	VALMET CORP	EUR	0.36%
104 KYG5496K1242	LI NING CO LTD	HKD	0.35%
105 CA11777Q2099	B2GOLD CORP	CAD	0.35%
106 JP3277800003	KEIO (KEIO ELECTRIC RAIL) CORP ORD	JPY	0.34%
107 MX01GA000004	GRUPO AEROPORTUARIO DEL PACIFICO SA DE CV	MXN	0.33%
108 US5805891091	MCGRATH RENTCORP	USD	0.33%
109 MX01OM000018	GRUPO AEROPORTUARIO DEL CENTRO NORTE S A B DE C V	MXN	0.29%
110 CH0001503199	BELIMO HOLDING AG	CHF	0.29%
111 JP3919200000	MEITEC CORP	JPY	0.29%
112 US5763231090	MASTEC INC	USD	0.28%
113 US3390411052	FLEETCOR TECHNOLOGIES INC	USD	0.27%
114 NL0010273215	ASML HOLDING NV	EUR	0.27%
115 US88023U1016	TEMPUR SEALY INTERNATIONAL INC	USD	0.27%
116 US7427181091	PROCTER & GAMBLE CO	USD	0.27%
117 US66765N1054	NORTHWEST NATURAL GAS CO	USD	0.27%
118 GB00B10RZP78	UNILEVER PLC	GBP	0.27%
119 US0844231029	WR BERKLEY CORP	USD	0.26%
120 US5949181045	MICROSOFT CORP	USD	0.26%
121 BE0003790079	BARCO N.V.	EUR	0.26%
122 JP3435350008	SONY FINANCIAL HOLDINGS INC ORD	JPY	0.26%
123 CH0012280076	STRAUMANN HOLDING AG	CHF	0.26%
124 US5526901096	MDU RES GROUP INC	USD	0.26%
125 US74144T1088	T ROWE PRICE GROUP INC	USD	0.26%
126 US92840M1027	VISTRA ENERGY CORP	USD	0.26%
127 CH0038863350	NESTLE SA	CHF	0.25%
128 SE0000695876	ALFA LAVAL AB	SEK	0.25%
129 CH0012005267	NOVARTIS AG	CHF	0.25%
130 US74164M1080	PRIMERICA INC	USD	0.25%
131 JP3173400007	OBIC CO LTD ORD	JPY	0.25%
132 US1778351056	CITY HOLDING CO	USD	0.25%
133 AU000000SHL7	SONIC HEALTHCARE (TECH AUST) ORD	AUD	0.25%
134 US2786421030	EBAY INC	USD	0.25%
135 US0171751003	ALLEGHANY CORP	USD	0.25%
136 US47215P1066	JD.COM INC	USD	0.24%
137 US8448951025	SOUTHWEST GAS HOLDINGS INC	USD	0.24%
138 CA0089118776	AIR CANADA	CAD	0.24%
139 IL0010824113	CHECK POINT SOFTWARE TECH L ORD	USD	0.24%
140 GB0004052071	HALMA PLC	GBP	0.22%
141 JP3750500005	MCDONALDS HOLDING CO JAPAN ORD	JPY	0.22%
142 US4278661081	HERSHEY CO/THE	USD	0.22%
143 CA8911021050	TOROMONT INDUSTRIES LTD COM	CAD	0.19%
144 US6896481032	OTTER TAIL CORP	USD	0.19%
145 US29084Q1004	EMCOR GROUP INC	USD	0.18%
146 NZFAPE0001S2	FISHER & PAYKEL HEALTHCARE CORPORATION LIMITED	NZD	0.17%
147 CH0225173167	CEMBRA MONEY BANK AG	CHF	0.15%
148 FR0000071946	ALTEN LTD	EUR	0.14%
149 US2772761019	EASTGROUP PROPERTIES INC	USD	0.14%
150 BMG475671050	IHS MARKIT LTD	USD	0.14%



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151 US76680R2067	RINGCENTRAL INC	USD	0.13%
152 US2533931026	DICKS SPORTING GOODS INC	USD	0.13%
153 US0255371017	AMERICAN ELECTRIC POWER	USD	0.13%
154 US2547091080	DISCOVER FINANCIAL SERVICES	USD	0.13%
155 US1720621010	CINCINNATI FINANCIAL CORP	USD	0.13%
156 US37959E1029	GLOBE LIFE INC	USD	0.13%
157 DE0007037129	RWE AG	EUR	0.13%
158 US92343V1044	VERIZON COMMUNICATIONS INC	USD	0.13%
159 US9182041080	VF CORP	USD	0.13%
160 US1152361010	BROWN & BROWN INC	USD	0.13%
161 US6153691059	MOODYS CORP	USD	0.13%
162 US4165151048	HARTFORD FINANCIAL SERVICES GROUP INC	USD	0.13%
163 US70438V1061	PAYLOCITY HOLDING CORP	USD	0.13%
164 US3167731005	FIFTH THIRD BANCORP	USD	0.13%
165 AU000000COH5	COCHLEAR LTD	AUD	0.13%
166 US6819191064	OMNICOM GROUP	USD	0.13%
167 US3030751057	FACTSET RESEARCH SYSTEMS INC	USD	0.13%
168 US29978A1043	EVERBRIDGE INC	USD	0.13%
169 US64049M2098	NEOGENOMICS INC	USD	0.13%
170 US45765U1034	INSIGHT ENTERPRISES INC	USD	0.13%
171 US5779331041	MAXIMUS INC	USD	0.13%
172 US2521311074	DEXCOM INC	USD	0.13%
173 US70432V1026	PAYCOM SOFTWARE INC	USD	0.12%
174 US92763W1036	VIPSHOP HOLDINGS LTD	USD	0.12%
175 CA70137T1057	PARKLAND FUEL CORP	CAD	0.12%
176 AU000000AZJ1	AURIZON HOLDINGS LTD	AUD	0.12%
177 ZAE000042164	MTN GROUP LTD	ZAR	0.12%
178 CA8667961053	SUN LIFE FINANCIAL INC	CAD	0.12%
179 US8740541094	TAKE-TWO INTERACTIVE SOFTWARE	USD	0.12%
180 GB00B082RF11	RENTOKIL INITIAL PLC	GBP	0.12%
181 CA6665111002	NORTHLAND POWER INC	CAD	0.12%
182 AU000000BPT9	BEACH ENERGY (BEACH PETROLEUM) ORD	AUD	0.12%
183 US6937181088	PACCAR INC	USD	0.11%
184 US4433201062	HUB GROUP INC. CLASS A	USD	0.11%
185 US45768S1050	INNOSPEC INC	USD	0.10%
186 US30214U1025	EXPONENT INC	USD	0.09%
187 CA87241L1094	TFI INTERNATIONAL INC	CAD	0.07%
188 US25960R1059	DOUGLAS DYNAMICS INC	USD	0.07%
189 GB00B012BV22	MARSHALLS PLC	GBP	0.07%
190 FR0000130650	DASSAULT SYSTEMES SA	EUR	0.06%
191 US4989042001	KNOLL INC	USD	0.06%
192 US74386T1051	PROVIDENT FINANCIAL SERVICES INC	USD	0.05%
193 AU000000NAN9	NANOSONICS LTD	AUD	0.05%
194 US0028241000	ABBOTT LABORATORIES	USD	0.05%
195 US55277P1049	MGE ENERGY INC	USD	0.04%
196 US6287781024	NBT BANCORP INC	USD	0.03%
197 DECAISYRCUS1	ARABESQUE RC SYNTHETIC CASH	USD	0.11%



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## Disclaimer:

Arabesque is the trading name of Arabesque Asset Management Ltd (together with its affiliates, "Arabesque"), a limited liability company registered in England and Wales at 43 Grosvenor Street, London, W1K 3HL (no. 8636689), authorized and regulated by the FCA (no. 610729), and registered as a registered investment adviser with the SEC (#801-107600). It also operates through its German branch, Arabesque Asset Management Ltd (Germany), a company registered at Zeppelinallee 15, 60325 Frankfurt am Main, Germany in the commercial register of the local court in Frankfurt am Main (no. HRB 103816), and supervised by the BaFin (ID: 144965). This document is provided on a confidential basis by Arabesque in its capacity as fund manager, and is for information purposes only, and is not a solicitation or an offer to buy any security or instrument or to participate in any trading, for those persons who meet the qualifications to be investors in any fund (a "Fund") managed by Arabesque. 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All information stated herein is subject to and expressly qualified in all respect by the Sales Prospectus and key investor information documents. Swiss investors can obtain these documents from the Representative in Switzerland: IPConcept (Switzerland) AG, In Gassen 6, Postfach, CH-8022 Zurich, or from the Paying Agent in Switzerland: DZ PRIVATBANK (Switzerland) AG, Münsterhof 12, CH-8022 Zürich. The jurisdiction for Swiss investors is the office of the Representative in Zurich. FORWARD LOOKING STATEMENTS. 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. CALCULATIONS. Cumulative and annualized returns are shown. Cumulative returns represent the amount, including all interest or dividends and capital gains received on an investment over a period, usually expressed as a percentage of the amount invested. 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. BACKTESTS. The backtesting of performance differs from actual account performance because an investment strategy may be adjusted at any time, for any reason, and can continue to be changed until desired or better performance results are achieved. The backtested results assume ordinary income and capital gains distributions are reinvested, periodic rebalancing, and no income taxes. 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. Fund investors may also be subject to a lock-up which further limits the Fund investor's liquidity relative to an investment in one or more of the securities comprising any index. It should not be assumed that the Fund will invest (or has invested) in any specific investments that comprise any index, nor should it be understood to mean that there is a correlation between the Fund's returns and the returns of any index. Past performance of the Fund relative to any index should not be indicative of future performance relative to that index. The MSCI ACWI Index is a free float-adjusted market capitalization weighted index that is designed to measure the equity market performance of developed and emerging markets and consists of 46 country indexes comprising 23 developed and 23 emerging market country indexes. The developed market country indexes included are: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the United Kingdom, and the United States. 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