

Key Investor Information

This document provides you with key investor information about this Fund. It is not marketing material. The information is required by law to help you understand the nature and the risks of investing in this Fund. You are advised to read it so you can make an informed decision about whether to invest.

AMX UCITS CCF - SSGA - Global Adaptive Capped ESG

UK Pension Scheme A - Distributing - Unhedged - GBP

ISIN: IE00BJLZXP22

This Fund is managed by The Asset Management Exchange (Ireland) Limited (the "AMXI")

Objectives and Investment Policy

- The Fund has a passive index-tracking objective and will track the performance of the MSCI ACWI ex Thermal Coal Adaptive Capped 2.0 ESG Universal Index (the "Index") as closely as possible.

Essential features of the product which a typical investor should know

- The Fund will track the Index and will seek to minimise as far as possible the tracking difference between the Fund's performance and that of the Index, while applying an ESG screen to the Fund's investments.
- The Index is based on the MSCI ACWI Index, its parent index (the "Parent Index"), and captures large and mid-cap representation across 23 Developed Markets and 26 Emerging Markets countries. The Index follows a capping approach where the cap level on the constituent weights of the larger stocks at each rebalance is not explicitly specified but is instead determined by the pre-defined maximum weight multiple applied to the smaller (uncapped) constituents of the Parent Index.
- The Index seeks to gain exposure to those companies demonstrating both a robust ESG profile as well as a positive trend in improving that profile, using minimal exclusions from the Parent Index.

Risk And Reward Profile



More about this rating

- As there are less than 5 years of historical returns for the fund, a blend of fund returns and the benchmark index returns for the 5 year lookback period were used to calculate the annualised volatility and this was how the SRRI bucket was allocated.
- Historical data may not be a reliable indication for the future.
- Risk category shown is not guaranteed and may shift over time.
- The lowest category does not mean 'risk free'.

Other material risks

The risk and reward indicator does not take account of the following risks of investing in the Fund:

- Liquidity risk, where a significant level of investment is made in financial instruments that have a low level of liquidity in some circumstances.
- Counterparty risk, where a fund is backed by a guarantee from, or has material investment exposure through contracts with, a third party.
- Operational risks, including safekeeping of assets.
- Tail risk, whilst the indicator does capture the annualised volatility of the Fund and is a measure of market risk, the tail risk is not represented and what could happen in an extreme scenario.
- Impact of outcomes related to derivative trading.

Charges for this Fund

The charges you pay are used to pay the costs of running the Fund, including the costs of marketing and distributing it. These charges reduce the potential growth of your investment.

| One-off charges taken before or after you invest | |
|---|-------|
| Entry Charge | 0% |
| Exit Charge | 0% |
| Charges taken from the Fund over a year | |
| Ongoing Charge | 0.15% |
| Charges taken from the Fund under certain specific conditions | |
| Performance Fee | 0% |

The entry and exit charges shown are maximum figures. In some cases you might pay less. Please refer to your financial advisor for the actual entry and exit charges.

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The ongoing charges figure is based on expenses for the fiscal year ending 30 Sep 2020. This figure may vary from year to year. It excludes:

- Portfolio transaction costs, except in the case of an entry/exit charge paid by the UCITS when buying or selling units in another collective investment undertaking

For more information about charges, please see the sections entitled "Subscription Fees", "Redemption Fees", "Anti-dilution Levy", and "Fees and Expenses" of the Fund's prospectus, which is available at <https://theamx.com>

Past Performance

Insufficient data to provide a useful indication of past performance.

Practical information

Depository

Northern Trust Fiduciary Services (Ireland) Limited

Documents, prices of units and further information

Further information about the Fund can be obtained from the prospectus, the most recently published annual and interim reports in respect of the CCF and the Fund and accounts for the Fund along with the latest published unit prices and other information on the Fund.

Copies of these documents are available free of charge from The Asset Management Exchange (UK) Limited, 51 Lime Street, London, EC3M 7DQ, or alternatively, by logging on to the AMX portal at <https://theamx.com>. These documents are available in English only.

Tax

Investors should note that the tax legislation that applies to the Fund may have an impact on the personal tax position of your investment in the Fund. You are recommended to consult your professional tax adviser.

Liability

AMXI may be held liable solely on the basis of any statement contained in this document that is misleading, inaccurate or inconsistent with the relevant parts of the UCITS CCF Prospectus for the Fund.

Sub-funds

The CCF is an umbrella structure currently comprising of six sub-funds. Additional sub-funds may be added over time.

Remuneration policy

Details of the Manager's remuneration policy, including all required elements, are available at <https://theamx.com> and a paper copy is available free of charge on request.

Authorisation

This Fund was authorised on 18 October 2019 in Ireland and regulated by the Central Bank of Ireland. AMXI has been authorised by the Central Bank of Ireland as a UCITS management company and is regulated by the Central Bank of Ireland.

This key investor information is accurate as at 18 February 2021

For (1) Professional Clients only, who are also non-US persons (US persons are not able to invest in AMX funds whose securities, if any, have not been registered under the Securities Act of 1933, and may not be offered or sold in the US absent registration or an applicable exemption from registration) and (2) current and potential investment managers of AMX funds. For general information purposes only. AMX does not provide investment, legal, accounting, tax or other professional advice. The information is provided on a non-reliance basis; and no representation or warranty is made as to its accuracy or completeness. The Asset Management Exchange and AMX are trading names of The Asset Management Exchange (Ireland) Limited