

An aerial photograph of a winding asphalt road that curves through a dense, lush green forest. The trees are vibrant and appear to be illuminated by sunlight, creating a mix of deep green and bright yellow-green tones. The road is a dark grey color and has a white line marking. The overall scene is peaceful and natural.

# THE AGILE APPROACH TO INVESTING

Marnie Aragon-Uy, December 2024

LIFE CHANGING INVESTMENTS



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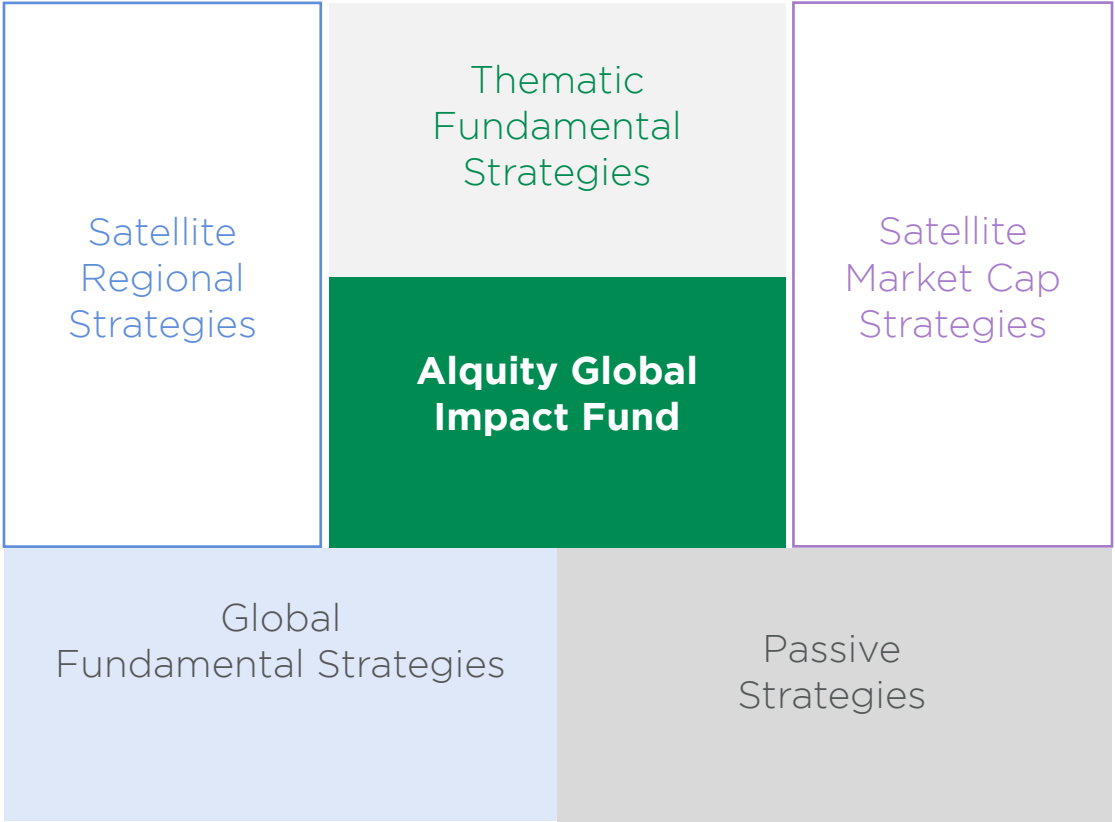
# What is Agile Investing?

*Agile investing is a flexible investment strategy that emphasizes adaptability, quick decision-making, and responsiveness to market changes*

Aspect	Agile Investing	Traditional Fund Management
<b>Flexibility</b>	Iterative learning from ESG and market data	Prescribed investment style or strategy
<b>Resilience</b>	Aims for consistency and minimizing performance drawdowns	Less focused on resilience through different market conditions and uses predefined risk-management tactics as market changes
<b>Efficiency</b>	Real-time assessments of performance and risk	Periodic performance reviews with less frequent adjustments to risk-reward balance

# A differentiated and complimentary Fund...

*... at the heart of your Global equity allocation*



# Dynamic, data engineering...

## MARKET DATA COVERED

Daily Historical Pricing From 2014

Dynamic Statistical Analysis

Volatilities, Correlations and Equity Factors

Risk and Return Measurement

... and a solid ESG model...

ESG DASHBOARD											
CONTROVERSIES AND OUTLOOK						SDG ALIGNMENT OF REVENUES					
ENVIRONMENTAL											
GHG Reduction Programme	Scope of GHG Reporting	Carbon Intensity Trend	Carbon Intensity	Water Intensity Trend	Water Intensity	Water Policy	Waste Reduction Policy	Net Zero Target	Climate Change Policy	Biodiversity Policy	
SOCIAL											
Discrimination Policy	Diversity Programmes	Fair Remuneration Policy	Equal Opportunities Policy	Gender Pay Equality Programme	Gender Pay Disclosure	Gender Pay Gap Breakout	Human Capital Development	Employee Training	Employee Turnover Rate	Training Policy	Women On Boards and Senior Management
Human Rights Policy	Human Rights Policy	Employee Fatalities	Health and Safety Management System	Health and Safety Policy	Policy Against Child Labor	Data Privacy Programme	Cybersecurity Programme	Access to Medicine Programme	Neglected Diseases R&D	Equitable Pricing and Availability	Intellectual Property Access
GOVERNANCE											
Board and Management Quality & Integrity	Board Structure	Ownership & Shareholder Rights	Remuneration	Audit & Financial Reporting	Stakeholder Governance	Independent Directors	Bribery & Corruption Policy and Programmes	Whistleblower Programmes	Business Ethics Programme	Lobbying and Political Expenses and Policy	Animal Testing Policy and Programme

... lead to iterative learning

Portfolio construction



1

Drivers of returns and risks as market conditions change

2

Active portfolio allocations to maximize risk-reward

# Rational Sustainability: Investing across the value-growth spectrum







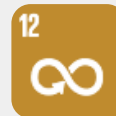


  
 Economic Transition Leader



  
 Early Adopter



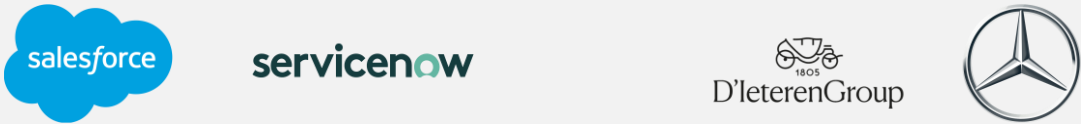


  
 Innovator

Highlights	Exposure to UN SDGs
<p>Owens Corning is renowned for its insulation, roofing, and fiberglass products. Its insulation solutions improve <b>energy efficiency</b> across residential, industrial and commercial buildings</p>	  
<p>OTIS provides elevators, escalators and automatic building doors, as well as solutions for maintenance and modernisation. Its products and services <b>help reduce energy consumption</b></p>	  
<p>Develops innovative medicines, with the mission of <b>eradicating diabetes</b> and obesity. Novo Nordisk supports <b>drugs affordability</b> for more than 1.7M diabetic patients in US through: reduced unbranded products, my\$99insulin and free diabetes medication programmes</p>	



# Agile Investing applications

Event/Scenario	Investment Strategy	Stock Opportunities (examples)
<b>Russian Invasion of Ukraine (February 2022)</b>	Style: Value Sector: Consumer Staples/Healthcare	 <p><i>Staples</i>                      <i>Healthcare</i></p>
<b>Central Bank Easing and Unwinding of Carry Trade (Q3 2024)</b>	Sector: Global REITs Market Cap: Diversify beyond the "Magnificent 7" Region: Emerging Markets (Domestic growth focus)	<p><i>Global REITs</i>                      </p> <p><i>Beyond Mag 7</i></p> <p><i>Emerging Markets</i></p>
<b>Post Trump Election (Nov-Dec 2024)</b>	Sector: High beta tech stocks Region: European Value	 <p><i>High Beta Tech</i>                      <i>European Value</i></p>

# Flexible approach aims to deliver consistent returns across market conditions

## Economic Transition Leaders

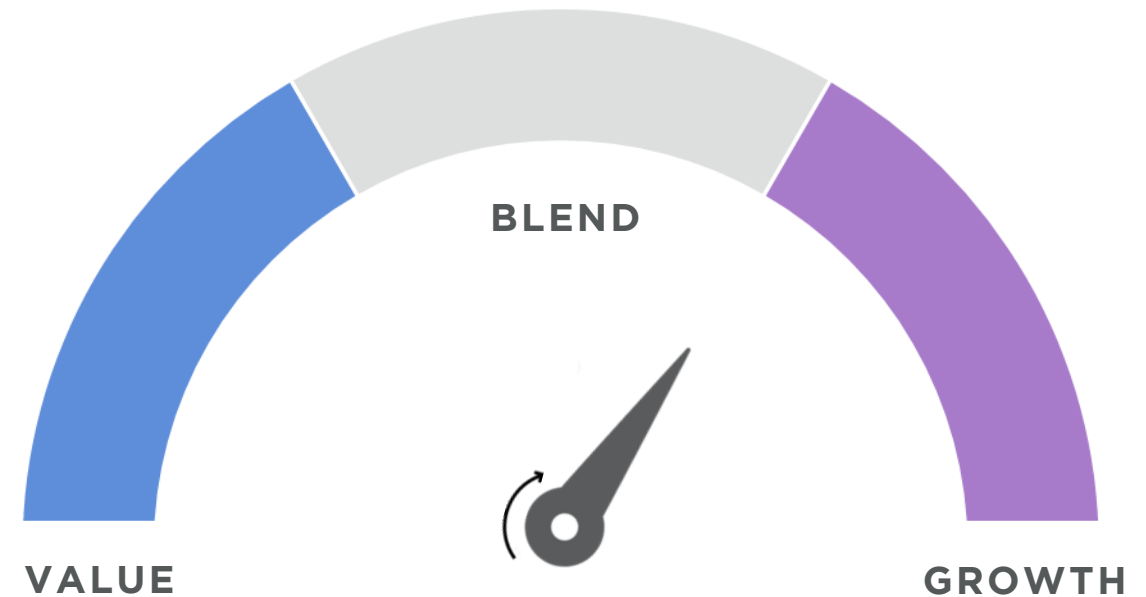
Securing long term profitability

## Early Adopters

New business models and processes  
lower risks and costs

## Innovators

Leading new markets with long-term  
potential



# An uncompromising focus on returns

Performance   Returns (%)	YTD	1Y	2Y	3Y
<b>Alquity Global Impact Fund (net)</b>	<b>13.7%</b>	<b>20.4%</b>	<b>32.5%</b>	<b>14.5%</b>
Peer Median	13.6%	19.9%	32.3%	10.3%
Article 9 Peer Median	10.5%	18.3%	23.8%	-0.7%

Risk Characteristics (3Y)	Sharpe Ratio	Tracking Error vs ACWI	Maximum Drawdown
<b>Alquity Global Impact Fund (net)</b>	<b>0.13</b>	<b>2.9%</b>	<b>-27.8%</b>
Peer Median	0.06	6.6%	-29.1%
Article 9 Peer Median	-0.10	8.3%	-32.8%

*A higher Sharpe Ratio means better risk-adjusted returns, showcasing the Global Impact Fund's low volatility performance against its peers*

*Closer Tracking error to the ACWI and mitigated downside risk*

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