

# NOMURA CROSS ASSET MOMENTUM UCITS FUND

## 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.

**CLASS I EUR (HEDGED) ACC (the “Class”) IN THE NOMURA CROSS ASSET MOMENTUM UCITS FUND (the “Fund”), A SUB-FUND OF NOMURA INVESTMENT SOLUTIONS PLC (the “Company”) (ISIN: IE00BZ1G5M86)**

**Manager: NOMURA ALTERNATIVE INVESTMENT MANAGEMENT FRANCE S.A.S**

### INVESTMENT OBJECTIVES AND POLICY

The investment objective of the Fund is to produce capital growth over the long-term through an exposure to the momentum of multiple asset classes and financial instruments.

The Fund will seek to achieve this objective by providing shareholders with a return obtained from exposing up to 100% of the Fund’s net assets to i) the performance of a diversified portfolio capturing the momentum of various asset classes and financial instruments (the “Momentum Portfolio”) and to ii) a portfolio of debt securities and repurchase agreements.

The asset classes within the Momentum Portfolio may include: equities, interest rates, foreign exchange, commodities and credit. The financial instruments used in the Momentum Portfolio are listed and unlisted instruments including swaps, futures, forwards, non-deliverable forwards and forward-starting swaps.

The Fund’s allocations to the Momentum Portfolio’ positions are reviewed periodically by the Manager, using then current market data and may be adjusted, as the Manager determines necessary.

Any income arising from the Fund is reinvested and shares in the Fund may be bought and sold daily.

- The Fund applies a risk management mechanism so that if certain risk indicators are breached, the Fund will reduce its exposure to the Momentum Portfolio, which may result in a decrease in the Fund’s performance.
- Investment in the Fund may be suitable for investors seeking capital growth over a mid-to-long term horizon, typically a minimum of two years. Investors should be prepared to accept periods of market volatility and the risk that their investment may decrease in value in pursuit of long term goals.
- Portfolio transaction costs may have a material impact on the Fund’s performance.

The Fund is actively managed, meaning that the Investment Manager actively selects and invests the securities in which the Sub-Fund invests with the aim of meeting the investment objective of the Fund, and is not managed with reference to any benchmark.

### RISK AND REWARD PROFILE



This synthetic risk and reward indicator (SRRI) is based on the volatility of the returns of the Fund’s investment strategy over the last five years. The Fund’s current category indicates that it has a medium level of risk, as the assets to which it is exposed have experienced a medium level of volatility during that period. You should understand that this measure of risk has limitations:

- The lowest category in this table does not mean free of risk;
- The Fund’s risk category is not guaranteed and may change over time; and
- The historical and synthetic data used in producing the SRRI may not be indicative of the Fund’s future risk profile.

The following risks which may not be captured adequately by the SRRI should also be taken into account when considering an investment in the Fund:

**Conflicts of Interest:** The Manager may, on behalf of the Fund, enter into derivative transactions with affiliates of the Manager which may act as index sponsor, counterparty or be otherwise involved in any aspects of such transactions.

**Commodities:** Prices of commodities have been and can be extremely volatile. Commodity prices are affected by a variety of factors that are unpredictable.

**Derivatives and Leverage Risk:** Leverage arises from entering into derivatives whose terms have the effect of magnifying an outcome meaning the profits and losses from investment can be greater than if the investment is made directly into the underlying securities.

**Short Selling Risk:** The Fund may create synthetic short positions through the use of derivatives. Short positions behave differently from long positions, and the Fund can for example come under pressure to close out short positions at short notice, and before an offsetting long position can mature. This can create unexpected losses from positions that might otherwise have been seen as low risk or well hedged.

**Counterparty:** The Fund will have an exposure to any counterparty with which it enters into a swap, which will be reduced but not eliminated through the use of collateral.

## CHARGES FOR THE 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.

**Entry charge:** 0%

**Exit charge:** 0%

This is the **maximum** that might be taken out of your money before it is invested and before the proceeds of your investment are paid out, respectively.

### Charges taken from the Class over a year

Ongoing charges: 1.25%

### Charges taken from the Class under certain specific conditions

Performance fee: N/A.

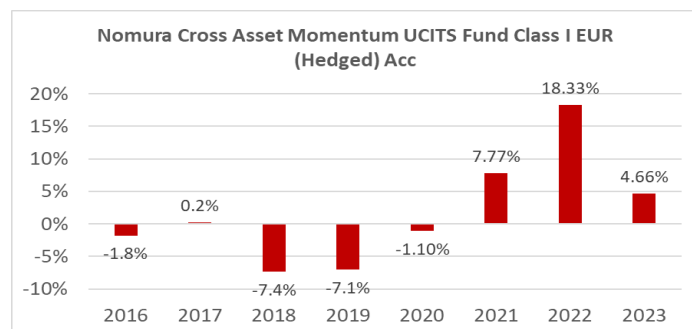
The **entry** and **exit charges** shown are maximum figures. In some cases you might pay less – you can find this out from your financial adviser.

The **ongoing charges** figure is based on expenses for the year ending 31 December 2023. This figure may vary from year to year. It excludes:

- Performance fees (N/A);
- Portfolio transaction costs, except in the case of an entry/exit charge paid by the Fund when buying or selling units in another collective investment undertaking.

**For more information about charges, please see the “Fees and Expenses” section of the prospectus at [www.nomuranow.com/naim/](http://www.nomuranow.com/naim/)**

## PAST PERFORMANCE



Past performance is not indicative of future results.

The performance figures shown include actual investment management fees, administrative costs, transaction and replication costs.

The Fund was launched on 18 March 2016.

The Share Class was launched on 29 March 2016

The performance has been calculated in EUR.

## PRACTICAL INFORMATION

- **Fund Depositary:** CACEIS Bank, Ireland Branch
- Further information about the Fund, the prospectus, annual and semi-annual reports and the latest share prices may be obtained in English and free of charge from Nomura Alternative Investment Management France S.A.S., the Company's management company, at: Telephone :+33(1) 53893000; Email: [nomuraalternativeinvestmentmanagement@nomura.com](mailto:nomuraalternativeinvestmentmanagement@nomura.com) Web: <http://www.nomuranow.com/naim/>
- The Fund is subject to Irish tax rules. This may have an impact on your personal tax position. You should also consult your local tax advisor on the tax treatment of the Fund's shares in your jurisdiction.
- The Company 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 prospectus.
- The Company is an umbrella fund with segregated liability between sub-funds and switching shares between sub-funds and share classes of the Fund may be possible upon written request according to the rules set out in the “Exchange Privilege” section of the prospectus.
- Details of the Company's remuneration policy, including a description of how remuneration and benefits are calculated, are available at <http://www.nomuranow.com/naim/>. A paper copy of the policy will be made available free of charge upon request.

**This Fund is authorised in Ireland and regulated by the Central Bank of Ireland.  
This key investor information is accurate as at 31<sup>st</sup> December 2023.**