

Acadian Sustainable Multi Factor UCITS

Russell Investments Common Contractual Fund



Sustainable Finance Disclosure Regulation Information

Article 8 Financial product promoting environmental and/or social characteristic(s)

This document provides you with the information required under the Sustainable Finance Disclosure Regulation. It is not marketing material. This information is required by law to help you understand the environmental and/or social characteristics this Fund promotes. You are advised to read it so you can make an informed decision about whether to invest.

Fund description

The characteristics promoted by the Acadian Sustainable Multi Factor UCITS (the "Fund") are:

- (i) investments in companies that exhibit socially responsible characteristics;
- (ii) exclusion of companies that generate more than 50% of their revenue from coal extraction or coal generation; and
- (iii) investment in companies on average have no more than 90% of level 1 and 2 CO₂ emissions versus companies contained in the MSCI World Index (the "Index").

Investment strategy

The Fund will invest 80% of its assets in equities, or investments with similar exposures as equities e.g. depositary receipts or real estate investment trusts, listed or traded on regulated markets worldwide. The money manager of the Fund, Acadian Asset Management LLC ("Acadian"), uses a quantitative analytical model (the "Acadian Model") which applies an objective selection process in order to identify and exploit perceived mis-pricings of equities as determined by a quantitative analytical model. The equity securities will be selected from a proprietary database covering over 40,000 securities globally. A quantitative analysis will be undertaken on the securities to forecast the expected returns of the securities whilst reducing portfolio risk.

The Acadian Model together with lists/data provided by data providers as set out below are used to:

1. Identify companies that exhibit socially responsible characteristics.
2. Exclude companies that violate Socially Responsible Investing (SRI) norms or that do not exhibit sustainable business practices.
3. Exclude companies whose main business involves the extraction or manufacturing of fossil fuels.
4. Identify CO₂ emissions of companies to reduce the average CO₂ emissions exposure of the Fund relative to the Index.

Index

You can find more information about the Index [here](#). The Index is a broad market index which does not focus on the environmental and/or social characteristics promoted by the Fund.

Data

Acadian sources data used in the Fund's investment process – inclusive of ESG-related data - directly from financial statements and from third-party vendors including MSCI, Bloomberg and Sustainalytics. Where information is missing, it is estimated and imputed by Acadian. For further information please refer to www.acadian-asset.com



Implementation and methodologies

Socially Responsible characteristics

Acadian will use quantitative data to analyse and evaluate each security on Environmental, Social and Governance ("ESG") characteristics which have demonstrated material and significant forecasting ability of future operating performance. ESG characteristics include companies with prudent management behaviour with respect to external transparency, internal controls, and compliance with international norms on environment, human rights, labour rights, corruption and inhumane weapons.

Fossil Fuels

The Fund will exclude exclusion of companies that generate more than 50% of their revenue from coal extraction or coal generation.

The Fund will invest in securities which on average will have no more than 90% of level 1 and 2 CO₂ emissions versus the companies contained in the Index.

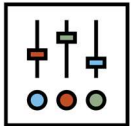
ESG integration

Acadian wholly incorporates ESG investing throughout the investment process utilised for the Fund. ESG considerations are integrated through factors in our bottom-up and top-down forecasting frameworks. Acadian integrates ESG factors into the Fund's investment process along each dimension:

Environmental: Acadian account for environmental considerations in a variety of ways; examples include our carbon tax on high emitting companies and further investment options for risk controls.

Social: Acadian also finds that labour practices in commodity sectors are a relevant consideration in assessing corporate asset quality.

Governance: Acadian believes that investing in companies with strong governance profiles has the potential to enhance returns. Acadian utilises a related factor in its bottom-up framework that includes considerations of board independence, litigation and fraud potential.



Sustainability indicators

The indicators used are:

- Invest in securities of companies that exhibit socially responsible characteristics.
- Exclusion of companies that generate more than 50% of their revenue from coal extraction or coal generation.
- Fund investments on average will have no more than 90% of level 1 and 2 CO2 emissions versus the securities contained in the Index.



Achievement of environmental and/or social characteristic(s)

This information will be provided in accordance with the timelines required by the Sustainable Finance Disclosure Regulation.



Additional information

Acadian's Responsible Investing policy can be found on its [website](#).

Important Information

This material does not constitute an offer or invitation to anyone in any jurisdiction in which such distribution is not authorised.

Unless otherwise specified, Russell Investments is the source of all data. All information contained in this material is current at the time of issue and, to the best of our knowledge, accurate. Any opinion expressed is that of Russell Investments, is not a statement of fact, is subject to change and does not constitute investment advice.

The value of investments and the income from them can fall as well as rise and is not guaranteed. You may not get back the amount originally invested.

Any past performance is not necessarily a guide to future performance.

Potential investors in Emerging Markets should be aware that investment in these markets can involve a higher degree of risk.

Any reference to returns linked to currencies may increase or decrease as a result of currency fluctuations. Tax treatments depend on the circumstances of the individual client and may be subject to change in the future.

Decisions to invest should be based on the fund's prospectus, ex-ante costs & charges document and key investor information document (KIID), with consideration to risk warnings. Copies available free of charge from Russell Investments.

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This Fund is authorised in Ireland and regulated by the Central Bank of Ireland.

This document is accurate as at 10 March 2021.