Moor Funds

Equity Market Neutral

US Large Cap.

June 9th, 2025

www.moorfunds.com | invest@moorfunds.com

Investment Objective

Capital appreciation with delta neutral market exposure.

Fund Managers

Edwin Hagan-Emmin
Oliver Gabbay

Fund Facts

Inception date – February 17, 2017
Asset type – US Equities
Benchmark – DJ US Market Neutral

Quarterly Fund Statistics

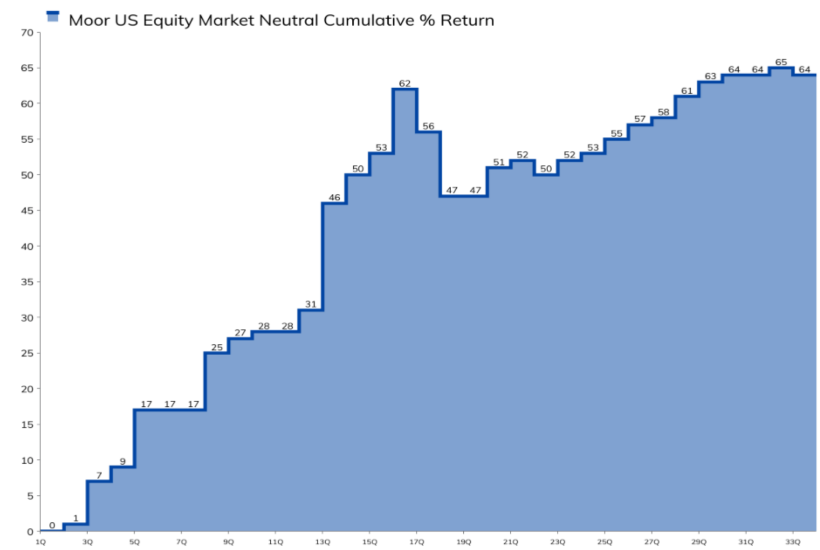
	3-Yr	5-Yr
Returns StDev. (%)	1.23%	3.60%
Tracking Error (%)	3.85%	3.93%
Information Ratio (x)	1.34	0.69

Stat data derived from quarterly performance.

Fund Characteristics

The fund targets positive long-term investment returns, whilst minimizing the effect of market volatility on returns.

Quarterly cumulative % performance (inception Feb 2017)



(Number of quarters since Feb 2017 Inception)

Definitions

Market Neutral describes a portfolio seeking to minimize certain market risk factors. Moor utilizes an unlevered short position in the S&P 500 Index to achieve a short market exposure matched to the dollar value of the portfolio long positions. The portfolios long positions mirror the investments in the Moor Select Equity portfolio. **Standard Deviation (StDev)** measures the volatility of the portfolios quarterly returns over the stated period. **TTM** is the Trailing Twelve-Month period from the document reference date. Moor US Equity Market Neutral benchmarks the Dow Jones Equity Market Neutral (Size) Index. The **Information Ratio** measures portfolio returns above the returns of the benchmark (DJ Market Neutral Index). **Tracking Error (TE)** measures the portfolio's standard deviation of returns versus the benchmark returns.

Performance*	Cumulative (%)			Annualized (%)	
	TTM	3-Yr	5-Yr	3-Yr	5-Yr
MOOR Equity Neutral	1.27	12.65	17.82	4.22	3.56
DJ US Equity Market Neutral	(9.71)	(18.26)	(9.41)	(4.57)	(1.88)

***Performance data presented represents past performance, from publish date, derived from the combined Moor Equity Market Neutral model and live portfolio performance and offers no guarantee of future results. Cumulative performance and ongoing performance will fluctuate. On redemption, the investment value may be higher, or lower, than the initial investment.**

Returns durations is measured from document date unless specified as 'since inception' (February 17, 2017). Initial portfolio size of US$ 200 Million split 50:50 between long and short exposure. Annualized and cumulative performance are measured as of reference date at the top of this factsheet, unless otherwise stated. Overall performance would have been lower if charges had been included. Double-digit and/or triple-digit returns are highly unusual and unsustainable; such returns are normally achieved during favorable market conditions.

Prior portfolio performance offers no guarantee of future results. Ongoing investment performance may fluctuate therefore on redemption may be higher or lower than the initial investment.

IMPORTANT DISCLOSURE

In considering investments investors should carefully consider the fund's investment objectives, risks, charges, and expenses. For further details on the funds presented in this document please request a summary fund brochure by contacting Moor Funds LLC by email at invest@moorfunds.com or by telephone at +1 800 819-5185.

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