

Moor Funds

US Equity Market Neutral

(Long) US Large Cap. vs (Short) US Benchmark



July 20th, 2026

Investment Objective

Capital appreciation with neutral market exposure.

Fund Managers

Edwin Hagan-Emmin
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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. (%)	1.0%	2.6%
Tracking Error (%)	3.0%	3.4%
Information Ratio (x)	1.7	1.1

Data derived from quarterly performance.

Definitions

Market Neutral: a portfolio designed to minimize exposure to broad market movements. Moor achieves this by maintaining an unlevered short position in the S&P 500 sized to match the dollar value of the portfolio's long equity positions, thereby seeking to offset overall market exposure. Long holdings correspond to the investments in the Moor Select Equity portfolio.

Standard Deviation (StDev): measures the volatility of the portfolio's quarterly returns over the period.

TTM (Trailing Twelve Months): refers to the 12-month period ending on the document reference date.

Benchmark: Moor US Equity Market Neutral is benchmarked against the DJ US Equity Market Neutral Index.

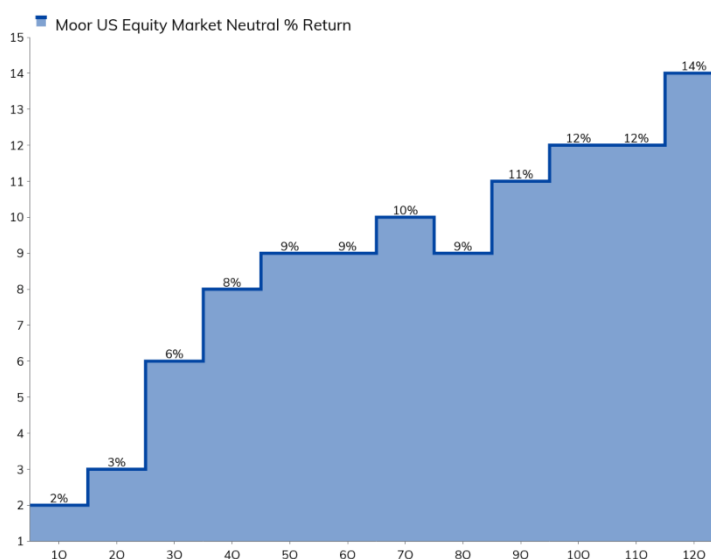
Information Ratio: measures the portfolio's excess return relative to the benchmark divided by tracking error.

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Fund Characteristics

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

Quarterly cumulative % performance (3-Years)



Performance*

	TTM	3-Yr	5-Yr	3-Yr	5-Yr
Moor US Equity Neutral	4.9	14.2	13.4	4.7	2.7
DJ US Equity Market Neutral	(0.8)	(16.5)	(24.3)	(5.5)	(4.9)

***Performance represents past performance and does not guarantee future results. Performance is derived from combining performance of a live portfolio starting August 2022, and a model portfolio prior to that portfolio start date. 'Long' v 'Short' portfolio weighting is maintained at approx. 50:50 without leverage. Investment returns and principal value will fluctuate, and upon redemption an investment may be worth less than the original amount invested.**

Returns since inception reflect the comparative performance of Moor Select Equity, calculated from February 17, 2017, through the date on this factsheet unless otherwise stated. Returns assume reinvestment of dividends but do not reflect management fees; performance would have been lower if such had been included. Periods of double-digit returns are uncommon and typically occur during favorable market conditions.

IMPORTANT DISCLOSURE

Investors should carefully consider the investment objectives, risks, charges, and expenses of any fund before investing. For additional information regarding the funds referenced in this document, please request a summary fund brochure by contacting Moor Funds LLC at invest@moorfunds.com or +1 800-819-5185.

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