

# 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.

## Barclays US Equity Intraday Momentum Fund Share class D (USD) (ISIN: LU2257579172)

a sub fund of Celsius Investment Funds SICAV. This Fund is managed by FundRock Management Company S.A. (the "Management Company").

### Objectives & Investment Policy

The aim is for your investment to reflect the performance of the Barclays Intraday Momentum US Equity Index (the "Index"), net of fees and expenses.

The Fund is passively managed. To achieve the aim, the Fund will enter into financial agreements with an approved counterparty (swaps). The swaps entered into may be "funded" (where the entire notional is paid by the Fund to the approved counterparty at the start and in exchange collateral is held on behalf of the Fund) or "unfunded" (where no initial payment is made, and the Fund either pays or receives the performance of an underlying asset (net of any costs) depending on whether such performance is negative or positive). An approved counterparty of the swaps may be Barclays Bank PLC, an affiliate of Barclays Bank PLC or any other entity selected by the investment manager of the Fund. Where the Fund enters into unfunded Swaps it may invest any remaining cash in money market instruments and/or fixed income instruments. Investment in the Fund does not provide a direct investment in the Index. In normal market conditions, the Fund can be expected to track the performance of the Index. The return of the Fund may not track the Index exactly, however, with the difference expected to be less than 2% per annum under normal market conditions. The return that you will receive is net of fees and expenses, meaning that the return you receive may

not wholly correspond to the performance of the Index. Full details of the Index are set out in the Prospectus. In summary, the Index is designed to take advantage of intra-day momentum on the S&P 500 index by buying futures contracts when the market trend is upwards and selling futures contracts when the market sells off. Derivatives: The Fund will use financial derivative instruments (instruments whose prices are dependent on one or more underlying assets) for investment purposes and for efficient portfolio management to hedge against anticipated movements in a currency.

Treatment of income: No dividends are paid in respect of this share class.

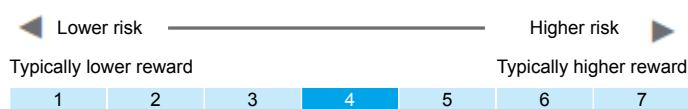
Dealing: You may redeem your investment on demand on a daily basis as set out in the Prospectus.

The Fund will incur costs for investing in the swaps which will have a negative impact on the Fund's performance. These costs are in addition to the charges included in the "Charges" section below. The value of the Fund is calculated and published on each business day. Investors can sell back their shares on any business day.

Minimum investment: USD 100,000.

Holding period: long term.

### Risk and Reward Profile



The risk and reward indicator is calculated using historical data (and in the case of insufficient historical fund performance data, using the historical returns of a representative benchmark) which may not be a reliable indicator of the Fund's future risk profile.

The risk and reward category may shift over time and is not a target or a guarantee.

The lowest category (i.e. Category 1) does not mean a risk-free investment.

The Fund is in Category 4 because of the high range and frequency of price movements (volatility) of the underlying investments in which the Fund invests.

The following are additional risks not covered by the risk and reward category.

The Fund provides no capital guarantee and is not protected, therefore you may lose part or all of your investment in the Fund. The value of your investment may go down as well as up.

The Fund will enter into derivatives with approved counterparties, including Barclays Bank PLC. If an approved counterparty fails to make payments (for example, if it becomes insolvent) this may result in your investment suffering a loss.

Transaction costs and operating expenses due to changes of Fund investments and re-weightings of the Index reduce the

total return on investment and may adversely impact the Fund's tracking of the performance of the Index. In certain situations it may not be possible to re-balance the Fund's investment portfolio, resulting in deviations from the return of the Index.

The Index is not intended to predict actual results. The methodology of the Index may be adjusted, modified or changed over time as a result of external factors. The Index may also be terminated at any time and without notice. Such events may have a negative impact on Swaps used by the Fund, and consequently also on the Fund.

As the investment exposure gained by the Fund is indirect, the Fund will have no rights with respect to the underlying components comprised in the Index.

Barclays Bank PLC and its related companies may act in several roles in relation to the Fund such as promoter, distributor, derivative counterparty and management company which may involve conflicts of interest.

The positive intra-day momentum in stocks may disappear in the future leading to flat or negative returns on the strategy.

The value of the investment will depend on a number of factors including, but not limited to, market and economic conditions, sector, geographical region, changes in interest rates and political events.

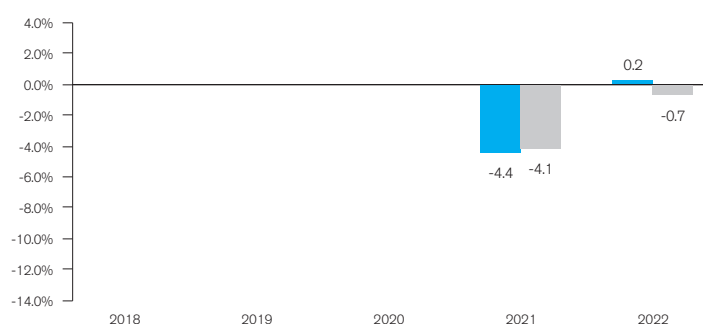
More information in relation to risks in general may be found in the "Risk Factors" section of the Fund's prospectus.

## Charges

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.

One-off charges taken before or after you invest		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 or distributor.
Entry charge	None	
Exit Charge	None	
This is the maximum that might be taken out of your money before it is invested (entry charge) and before the proceeds of your investment are paid out (exit charge).		The ongoing charges figure is based on expenses for the 12 months ending December 2022. It may vary from year to year. It excludes portfolio transaction costs and performance fees, if any. The Fund's annual report for each financial year will include detail on the exact charges made.
Charges taken from the Fund over a year		
Ongoing charges	0.19%	
Charges taken from the Fund under certain specific conditions		More detailed charges information may be found in the "Fees and Expenses" section of the Fund's prospectus.
Performance Fee	None	

## Past Performance



Please be aware that past performance is not a reliable indicator of future results.

The fees for the ongoing Fund charges are included in the calculation of past performance. The entry/exit fees are excluded from the calculation of past performance.

Past performance has been calculated in USD.

■ Fund  
 ■ Barclays Intraday Momentum US Equity Index  
 The Fund was launched on 18 December 2020. This share class was launched on 18 December 2020.

## Practical Information

The Depositary for the Fund is Northern Trust Global Services SE.

Further information about the Fund can be found in the Prospectus. Copies of the Key Investor Information Document in English, German and French, as well as the Fund's Prospectus, latest annual report and any subsequent half-yearly report in English may be obtained, on request and free of charge, at the registered office of the Fund or from your distributor.

The latest prices of the Fund and the shares will be available from the Fund's administrator (Northern Trust Global Services SE).

Details of the management company's up-to-date remuneration policy, including, but not limited to, a description of how remuneration and benefits are calculated, the identity of persons responsible for awarding the remuneration and benefits including the composition of the remuneration committee, is available on <http://www.fundrock.com/remuneration-policy/> and a paper copy may be obtained upon request.

The information contained in this Key Investor Information Document describes a particular sub-fund of the Fund company. A Prospectus and other periodic information including financial statements are prepared for the entire Fund company named at the beginning of this document.

The assets and liabilities of each sub-fund within the same Fund company are segregated under the provisions of the laws of Luxembourg. This means that the gains and losses of one sub-fund should not affect the financial position of another sub-fund, however the effectiveness of these provisions have not been tested in other jurisdictions.

You may have the right to switch between different sub-funds of the same Fund company but this may result in you incurring costs. Details on this process can be obtained from your financial adviser.

The taxation regime applicable to the Fund in Luxembourg may affect your personal tax position.

FundRock Management Company S.A. 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 for the Fund.

Celsius Investment Funds SICAV has a number of different sub-funds. The assets and liabilities of each sub-fund are segregated by law and your investment in the Fund should not be available to pay the liabilities of any other sub-fund.

*This Fund is authorised in Luxembourg and regulated by the Commission de Surveillance du Secteur Financier (the "CSSF").*

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*This key investor information is accurate as at 2023-02-01.*