

Product-related disclosure obligations pursuant to Article 10 of the Transparency Regulation (Regulation (EU) 2019/2088) for La Française Systematic Dynamic Allocation

Environmental and social features of the investment fund

La Française Systematic Dynamic Allocation is a fund of funds that invests worldwide. The fund's objective is to achieve attractive long-term capital growth while taking sustainability features into account. Sustainability is understood to mean environmental (Environment - E) and social (Social - S) criteria as well as good government and corporate governance (Governance - G).

On the basis of internal research and analysis, the fund's assets are primarily invested in ETFs that systematically take environmental, social or corporate governance criteria into account.

Applied methods for measuring, assessing and monitoring environmental and social features

Eligible ETFs are selected predominantly from sustainable indices representing companies that demonstrate high environmental, social and governance (ESG) performance.

This includes environmental and climate protection, human rights, security and health, reporting and the combating of bribery and corruption. Furthermore, the companies included in the ETFs have a high ESG rating according to the best-in-class approach and a high controversy score. ESG controversies are events or conditions caused by companies that have an adverse effect on the environment or society (e.g. violations of

internationally accepted standards and principles) and thus exert a negative ESG impact. A high controversy score indicates insignificant controversies while a low score indicates serious controversies.

Companies are selected from more than 2000 stocks. Sustainable ETFs are picked out for each segment. Conventional ETFs are only used if there are no appropriate sustainable alternatives. From this selection, the most attractive ETFs according to sustainability approach, performance, risk ratios and liquidity are selected.

In addition, the investment management companies or the fund managers that manage the ETFs use the PRI as a basis. This fund's investment process takes account of ESG criteria. Doing so involves filtering out the investments available for investment purposes, with particular consideration given to sustainability risks and opportunities according to the above-mentioned ESG criteria.

The investment strategy is monitored on an ongoing basis and adjusted as necessary in order to meet sustainability targets, among other objectives.

The company also applies the UN Principles for Responsible Investment ("PRI").

As of May 2021