

Product-related disclosure obligations pursuant to Article 10 of the Transparency Regulation (Regulation (EU) 2019/2088) for La Française Systematic Global Listed Real Estate

Environmental and social features of the investment fund

The investment focus is on global real estate investment trusts (REITs) and real estate equities. The fund's objective is to achieve attractive long-term capital growth while taking sustainability criteria 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). The fund's assets are invested in companies that systematically take account of environmental, social or responsible corporate governance criteria (ESG criteria), like environmental and climate protection, human rights, security and health, reporting and the combating of bribery and corruption.

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

Stocks are picked using a purely systematic, non-predictive points system based on rankings, with sustainability criteria and good corporate governance also being taken into consideration.

From an investment universe from which illiquid stocks have been removed, the La Française Systematic Asset Management GmbH fund management selects at least 50 stocks using its multi-factor model, and these are bought into the fund with equal weighting.

To assess sustainability, a sustainability score, the 'ESG score', is calculated. The ESG score is calculated and made available by the La Française Group research centre.

The multi-factor model consists of the factors quality, value, momentum, low risk and ESG. The ESG factor gives a high rating to companies with good environmental, social and corporate governance performance indicators.

The picking process is repeated regularly.

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

As of May 2021