

LUX IM – ESG SYCOMORE NEXT GENERATION

Sustainability-related disclosures required for Article 8 financial products under the Regulation (EU) 2019/2088 on sustainability-related disclosures in the financial services sector

Preamble

LUX IM – ESG SYCOMORE NEXT GENERATION (“the Sub-fund”) seeks to provide total return over the medium to long term, based on a discretionary allocation of its net assets among several asset classes and based on a discretionary allocation of its net assets among several asset classes. The process of researching and selecting shares and bonds of private-sector issuers in the investment universe in all cases includes binding extra-financial criteria and overweights companies whose ESG criteria are consistent with the objective of sustainable growth., Extra-financial criteria are used to exclude businesses carrying major sustainable development risks and to favour companies that are addressing societal and environmental issues for the benefit of future generations. Our stock picking is currently dominated by three key themes: fulfilment at work, the energy and environmental transition, and quality of life.

The Sub-fund further intends to invest in issuers that qualify as sustainable investment in accordance with Article 2 (17) of Regulation (EU) 2019/2088 (“SFDR”).

The Sub-fund is not considering the EU criteria for environmentally sustainable economic activities as defined under the EU Taxonomy Regulation to determine the attainment of the sustainable environmental or social characteristics that it promotes.

At least 50% of the financial product’s assets are planned to be ESG aligned, 25% of the financial product’s assets will qualify as sustainable in accordance with article 2 (17) of the SFDR.

No reference benchmark has been designated for the purpose of attaining the environmental or social characteristics promoted by the Sub-fund.

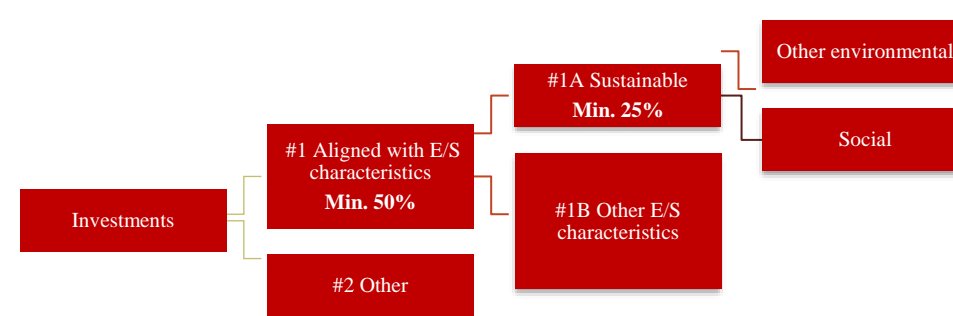
Sustainable Finance Disclosure Regulation Level 2 – Website Disclosure

Section	Regulatory Requirements	Disclosure
Summary Article 25 – SFDR II	<p>In the website section ‘Summary’ referred to in Article 24, point (a), financial market participants shall summarise all the information contained in the different sections referred to in that Article about the financial products that promote environmental or social characteristics. The summary section shall have a maximum length of two sides of A4-sized paper when printed.</p> <p>The website section ‘Summary’ referred to in Article 24, point (a), shall be provided in at least the following languages:</p> <p>(a) one of the official languages of the home Member State and, where different and where the financial product is made available in more than one Member State, in an additional language customary in the sphere of international finance;</p> <p>(b) where the financial product is made available in a host Member State, one of the official languages of that host Member State.</p>	<p>Please refer to the standardized 2 pager summary https://www.bgfml.lu/site/en/home/sustainable.html</p>
No sustainable investment objective Article 26 – SFDR L2	<p>In the website section ‘No sustainable investment objective’ referred to in Article 24, point (b), financial market participants shall insert the following statement: “This financial product promotes environmental or social characteristics but does not have as its objective sustainable investment.”</p> <p>Where the financial product commits to making one or more sustainable investments, financial market participants shall in the website section ‘No sustainable investment objective’ referred to in Article 24, point (b), explain how the sustainable investment does not significantly harm any of the sustainable investment objectives, including all of the following:</p>	<p>This financial product promotes environmental or social characteristics but does not have as its objective sustainable investment.</p> <p>The Sub-fund will partially make sustainable investments with a social objective, based on at least one of the following criteria:</p> <ul style="list-style-type: none"> On the societal side: investments with a Societal Contribution of products and services above or equal to +30%. The Societal Contribution metric combines the positive and negative societal contributions of a company’s products and services. On the human capital side: <ul style="list-style-type: none"> Investments with a Good Jobs Rating above or equal to 55/100 Investments with a Happy@Work Environment rating above or equal to 4.5/5. <p>Companies associated with a Good Jobs Rating or a Happy@Work Environment rating above or equal to the selected thresholds therefore make a significant contribution to SDG 8.</p> <p>The Sub-fund will partially make sustainable investments with an environmental objective, based on the following criterion: investments with a Net Environmental Contribution (NEC) above or equal to +10%.</p> <p>Four layers are implemented to avoid occurrence of significant harm to any environmental or social sustainable investment objective, on an ex ante basis, prior to any investment-decision.</p> <p>Indeed, investments targeted by one or more of the criteria below will not be considered as a sustainable investment:</p> <ol style="list-style-type: none"> As per the Investment Manager’s SRI exclusion policy : activities are restricted for their controversial social or environmental impacts, as defined and revised annually in Sycomore AM’s core policy (applicable to all Sycomore AM’s direct investments), and in the Socially Responsible Investment Policy (SRI) policy (applicable to all open-ended UCITs, mandates and dedicated funds managed according to an SRI strategy), such as: violations of fundamental rights (based on the United Nations Global

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		<p>Compact), controversial and nuclear weapons, conventional weapons and ammunitions, thermal coal, tobacco, pesticides, pornography, carbon-intensive energy generation, oil & gas.</p> <p>2. Companies affected by a level 3/3 controversy : identified based on the Investment Manager's thorough analysis of controversies. The most severe controversy classification (-3 on Sycomore AM's scale, which ranges from 0 to -3) is considered a violation of one of the principles of the United Nations' Global Compact.</p> <p>3. SPICE rating below 3/5: The SPICE methodology, through its 90 criteria, covers all environmental, social and governance issues targeted by the indicators for adverse impacts on sustainability factors listed within the draft Regulatory Technical Standards. A lower rating, below 3/5, indicates a lower sustainability performance on one or more adverse impacts.</p> <p>4. As per Sycomore AM's Principle Adverse Impact (PAI) policy : a PAI policy applied to identify further potential significant harm across environmental and social matters targeted by the PAI indicators listed in Table 1 of Annex I is implemented. Companies meeting any exclusion criterion regarding GHG emissions, biodiversity, water, waste, gender equality, UN Global Compact principles/OECD Guidelines for Multinational Enterprises compliance, or controversial weapons, will not be reported as "sustainable".</p>
	<ul style="list-style-type: none"> how the indicators for adverse impacts in Table 1 of Annex I, and any relevant indicators in Tables 2 and 3 of that Annex I, are taken into account; 	<p>Adverse impacts on sustainability factors involve indicators at two levels:</p> <p>1. For sustainable investments only: a PAI policy directly drawing from indicators of Table 1 of Annex I of the Commission Delegated Regulation (EU) 2022 / 1288 and any relevant indicators in Tables 2 and 3.</p> <p>2. For all investments of the financial product: the SPICE analysis framework, going through all issues targeted by all adverse sustainability indicators, with ability to use them to feed the analysis.</p> <p>PAI policy: each sustainability factor targeted by Table 1 of Annex I was associated with an exclusion criterion</p> <p>Applicable to investee companies</p> <ul style="list-style-type: none"> GHG emissions Biodiversity Water Waste UN Global Compact principles/OECD Guidelines for Multinational Enterprises compliance Gender equality Controversial weapons <p>Applicable to sovereigns and supranationals:</p> <ul style="list-style-type: none"> GHG intensity Investee countries subject to social violations

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		<p>SPICE rating:</p> <p>The SPICE methodology, through its 90 criteria, covers all environmental, social and governance issues targeted by the indicators for adverse impacts on sustainability factors listed within the Regulatory Technical Standards.</p> <p>Out of the 46 adverse sustainable indicators applicable to investee companies – excluding one item dedicated to bond investments (14 principal adverse impact indicators listed in Table 1, as well as 32 additional adverse impact indicators listed in Table 2 and Table 3), 42 indicators (23 environmental indicators and 19 social indicators) tackle adverse impacts reviewed during the SPICE analysis, and 4 indicators (1 environmental indicator and 3 social indicators) relate to adverse impacts targeted by Sycomore AM's exclusion policy.</p> <p>Exclusion policy: Finally, Sycomore AM's exclusion policy targets adverse sustainability impact indicators including controversial weapons, exposure to fossil fuel sector, chemical pesticide production, and more broadly was drafted to target companies in breach of the UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises.</p>
	<ul style="list-style-type: none"> whether the sustainable investment is aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. 	<p>The development of Sycomore AM's analysis framework "SPICE" as well as the exclusion policy have been inspired by the OECD's Guiding Principles for multinational companies, the United Nations' Global Compact, the International Labour Organization's international standards and the UN Guiding Principles on Business and Human Rights. To assess the fundamental value of a company, analysts systematically examine how a firm interacts with its stakeholders. This fundamental analysis is designed to understand strategic challenges, business models, management quality and degree of involvement, and the risks and opportunities faced by the company. Sycomore AM has also defined its Human Rights Policy in compliance with the UN Guiding Principles on Business and Human Rights.</p> <p>Despite the above-described due diligence set to detect potential breaches of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, actual compliance of the analyzed issuers can never be guaranteed.</p>
<p>Environmental or social characteristics of the financial product</p> <p>Article 27 – SFDR L2</p>	<p>In the website section 'Environmental or social characteristics of the financial product' referred to in Article 24, point (c), financial market participants shall describe the environmental or social characteristics that the financial products promotes.</p>	<p>The Sub-fund seeks to provide total return over the medium to long term, based on a discretionary allocation of its net assets among several asset classes and based on a discretionary allocation of its net assets among several asset classes. The process of researching and selecting shares and bonds of private-sector issuers in the investment universe in all cases includes binding extra-financial criteria and overweights companies whose ESG criteria are consistent with the objective of sustainable growth., Extra-financial criteria are used to exclude businesses carrying major sustainable development risks and to favour companies that are addressing societal and environmental issues for the benefit of future generations. Our stock picking is currently dominated by three key themes: fulfilment at work, the energy and environmental transition, and quality of life.</p>

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Investment strategy	In the website section 'Investment strategy' referred to in Article 24, point (d), financial market participants shall describe all of the following:	
Article 28 – SFDR L2	<ul style="list-style-type: none"> the investment strategy used to meet the environmental or social characteristics promoted by the financial product; 	<p>The objective of the Sub-fund is to provide total return over the medium to long term. This objective will be effected through a flexible and diversified allocation to various asset classes with focus on sectors positively affected by long-term trends related to the next generations (including healthcare, ageing population, robotics and technology and energy efficiency). In order to achieve its investment objective, the Sub-fund will invest in a diversified portfolio of eligible transferable securities issued by companies listed on stock exchanges (qualifying as Regulated Markets), Governments and sovereign/supranational entities without any limitation in terms of currency, industry and geographic allocation – overall exposure to emerging markets will not exceed 50% of the Sub-fund's net assets. Depending on markets opportunities the Sub-fund's investments may be focused in a specific geographic area. Investments in high yield bonds with a rating between BB+ and CCC from Standard & Poor's or equivalent rating from another recognized agency will not exceed 50% of the Sub-fund's net assets. The Sub-fund's direct and indirect exposure to equity markets may range from 0% to 50% of the Sub-fund's net assets.</p> <p>The Investment Manager integrates the ESG analysis within the investments' selection process, as follows:</p> <p>ESG (Environment, Social and Governance) analysis, being fully integrated into the investment process, is conducted through the Investment Manager (Sycomore Asset Management)'s proprietary "SPICE" methodology. SPICE is the acronym for the Investment Manager's extra-financial methodology. It aims in particular to understand the distribution of the value created by a company between all its stakeholders (investors, environment, customers, employees, suppliers and civil society). The Investment Manager believes that an equitable sharing of value between the stakeholders is an important factor in the development of a company.</p> <p>This methodology leads to a SPICE rating from 1 to 5 (5 being the highest rate).</p> <p>In addition, the investment universe of the Sub-fund is built according to specific criteria into the overall SPICE methodology (see next item on binding elements of the investment strategy).</p> <p>Sycomore AM SPICE methodology also aims at assessing companies' contributions to the United Nations Sustainable Development Goals (SDGs).</p> <p>Within the People pillar, the approach to evaluating human capital in the company refers explicitly to SDGs 3, 4, 5, 8 and 10 on social issues such as health, lifelong learning, gender equality, full employment, decent work and reducing inequality. Within the Society & Suppliers pillar, the assessment of the societal contribution is based on the analysis of positive and negative contributions from business activities under 4 pillars (access and inclusion, health and security, economic and human progress and employment) defined in the societal SDGs and refers explicitly to SDGs 1, 3, 5, 6, 7, 8, 9, 10, 11, 12, 16 and 17. Within the Environment pillar, the assessment of the net environmental contribution (NEC) analyses the positive and negative impacts of companies and their products and services on 5 issues (climate, biodiversity, water, waste/resources and air quality) directly related to environmental SDGs 2, 6, 7, 9, 11, 12, 13, 14 and 15. The Fund also undertakes to report annually on the portfolio companies' exposure to SDGs. Target investments are subject to the</p>

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		<p>following filters, in order to assess their eligibility for investment by the Sub-fund and thus to measure the attainment of the pursued environmental and social characteristics:</p> <ul style="list-style-type: none"> a filter of selection: investment in companies that contribute to the environmental and social objectives pursued by the Sub-fund a filter of exclusions
	<ul style="list-style-type: none"> the policy to assess good governance practices of the investee companies, including with respect to sound management structures, employee relations, remuneration of staff and tax compliance. 	<p>Governance is part of the SPICE analysis, including a dedicated governance section within the “I” section involving a significant focus on management structures, and governance items embedded into the other parts of the analysis framework, notably employee relations and remuneration of staff within the “P” section, and tax practices within the “S” section. Overall governance of issues associated with each type of stakeholder (Society, People, Investors, Clients and the Environment) is addressed in each according section.</p> <p>Further requirements to exclude from the investable universe insufficient governance practices from the “G” section, associated with a minimum threshold, can be found in Sycomore AM’s exclusion policy.</p>
Proportion of investments Article 29 – SFDR L2	<p>In the website section ‘Proportion of investments’ referred to in Article 24, point (e), financial market participants shall insert the information referred to in Article 14 and shall distinguish between direct exposures in investee entities and all other types of exposures to those entities.</p>	<p>The Sub-Fund will invest at least 50% of its net assets in investments that are aligned to the promoted environmental and/or social characteristics. (# 1).</p> <p>The minimum proportion of sustainable investments is 25% (#1A), of which a minimum of 0% have an environmental objective (which is aligned with the EU Taxonomy), a minimum of 1% have an environmental objective (which is not aligned with the EU Taxonomy) and a minimum of 1% have a social objective. The underlying of derivatives are subject to the SRI process described above in the investment policy. The use of derivatives is limited to the exposure to securities in which the Sub-fund is invested.. The Sub-fund may not hold a short position in any asset selected as ESG, according to its own method of ESG asset selection.</p>  <pre> graph LR Investments --> N1["#1 Aligned with E/S characteristics Min. 50%"] Investments --> N2["#2 Other"] N1 --> N1A["#1A Sustainable Min. 25%"] N1 --> N1B["#1B Other E/S characteristics"] N1A --> OE["Other environmental"] N1A --> S["Social"] </pre> <p><i>#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.</i></p> <p><i>#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.</i></p>

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		<p>The category #1 Aligned with E/S characteristics covers:</p> <ul style="list-style-type: none"> - The sub-category #1A Sustainable covers sustainable investments with environmental or social objectives. - The sub-category #1B Other E/S characteristics covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments. <p>To classify as sustainable investments, target issuers meet minimum thresholds on the below proprietary metrics:</p> <p><u>Sustainable investments with a social objective:</u> based on at least one of the following criteria:</p> <ul style="list-style-type: none"> • On the societal side: Societal Contribution of products and services above or equal to +30%. • On the human capital side: <ul style="list-style-type: none"> o Good Jobs Rating above or equal to 55/100 o Happy@Work Environment rating above or equal to 4.5/5. <p><u>Sustainable investments with an environmental objective:</u> NEC above or equal to +10%</p> <p>A target issuer that passes such minimum thresholds is considered as sustainable in its entirety.</p> <p>Investments included under “#2 Other” relate to derivatives used for hedging purpose, to cash held as ancillary liquidity or to cash equivalent such as sovereign bonds.</p> <p>Bonds, other international debt securities and short-term negotiable securities from public issuers are selected through an in-house rating of the issuing State strictly above 2.5 on a scale of 5 (5 being the highest rate), the State being thus considered as sufficiently sustainable and inclusive.</p> <p>Cash and derivatives held for hedging purpose, by nature, are not subject to any minimum environmental or social safeguards.</p>
<p>Monitoring of environmental or social characteristics</p> <p>Article 30 – SFDR L2</p>	<p>In the website section ‘Monitoring of environmental or social characteristics’ referred to in Article 24, point (f), financial market participants shall describe how the environmental or social characteristics promoted by the financial product and the sustainability indicators used to measure the attainment of each of those environmental or social characteristics promoted by the financial product are monitored throughout the lifecycle of the financial product and the related internal or external control mechanisms.</p>	<p>The Investment Manager integrates the ESG analysis within the investments’ selection process, as follows:</p> <p>Two main filters, one of exclusion and one of selection, are used.</p> <p>For corporate issuers (shares and bonds)</p> <ul style="list-style-type: none"> ▪ A filter of selection of the main ESG opportunities: its objective is to promote businesses offering sustainable development opportunities divided into two subsets to be validated cumulatively: <ol style="list-style-type: none"> 1. A SPICE rating above 2.5 out of 5, reflecting our analysis of best practices in terms of sustainable development. 2. Companies issuing shares and/or bonds which satisfy at least one of the following, alternatively: <ul style="list-style-type: none"> o A Happy@Work rating strictly above 3/5 within the People pillar of our SPICE methodology;

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		<ul style="list-style-type: none"> ○ A NEC (Net Environmental Contribution) strictly superior to 0% within the Environment pillar of our SPICE methodology; ○ A Societal Contribution strictly superior to 0% within the Society pillar of our SPICE methodology; ○ A Good in Tech rating greater than or equal to 3/5 (which means that the company has a client risk rating greater than or equal to 3/5) within the Client pillar of our SPICE methodology. Through the Good in Tech rating, the Sub-Fund aims at investing in companies whose technological goods or services are to be used responsibly to reduce or to ban negative externalities on society and/or on the environment. <ul style="list-style-type: none"> ▪ A filter of exclusion based on key ESG risks: any company which presents risks in terms of sustainable development. Identified risks include inadequate non-financial practices and performance likely to jeopardize the competitiveness of companies. A company is thus excluded if: <ul style="list-style-type: none"> ○ it is involved in activities covered by Sycomore AM' SRI Exclusion Policy for their controversial social or environmental impacts, ○ it is affected by a level 3 (on a scale of 0 to 3) controversy . <p>For sovereign bonds :</p> <ul style="list-style-type: none"> • A filter of exclusion: based on the United Nations Charter: countries that are not signatories United Nations Charter are excluded from the investment universe. In addition, Countries that are targeted by international financial sanctions are also excluded • A filter of selection: with a minimum rating in Sycomore AM country rating model. The ESG rating model is based on 5 criteria categories: environment, governance, economic health, corruption and human rights, social inclusion. A country is also automatically excluded if it has a rating strictly under 1 on any given pillar. <p>At Sub-fund level, the Investment Manager aims at having a better result compared to the Sub-fund's investment universe on the two following indicators:</p> <ul style="list-style-type: none"> • Net Environmental Contribution • Societal contribution of products and services <p>In addition, the Sub-fund commits to the following binding element:</p> <ul style="list-style-type: none"> - At least 25% of the net assets of the Sub-fund are invested in sustainable investments, either with an environmental objective, or a social objective.- <p>It is worth noting this percentage is expressed in relation to the Sub-fund's net assets. When it comes to fund's investments in companies, the Sub-fund commits to invest a minimum share of 50% in companies qualifying for sustainable investments under the conditions set forth in this document, i.e. 50% of the invested companies qualify as sustainable investments.</p>

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Methodologies for environmental or social characteristics Article 31 – SFDR L2	<p>In the website section ‘Methodologies for environmental or social characteristics’ referred to in Article 24, point (g), financial market participants shall describe the methodologies to measure how the social or environmental characteristics promoted by the financial product are met.</p>	<p>In order to attain the promoted environmental and social characteristics, the eligibility of target issuers is assessed based on the above-described filters of exclusion and selection, and consideration of principal adverse impacts (see ‘Monitoring of the sustainable investment objective’).</p> <p>Internal controls are in place in respect of investment decision making for the Sub-fund. These include, but are not limited to, pre-trade and post-trade controls to ensure all applicable binding elements are observed at all times and independent oversight by risk management functions as required.</p> <p>The Investment Manager of the Sub-fund is using internal research activity complemented with external research and data from specialised external providers.</p>
Data sources and processing Article 32 – SFDR L2	<p>In the website section ‘Data sources and processing’ referred to in Article 24, point (h), financial market participants shall describe all of the following:</p> <ul style="list-style-type: none"> the data sources used to attain each of the environmental or social characteristics promoted by the financial product; the measures taken to ensure data quality; how data are processed; the proportion of data that are estimated. 	<p>The investment manager of the Sub-fund is using internal research activity complemented with external research and data from specialised external providers or directly provided by the issuers. All data is aggregated in in-house ESG scoring methodology “SPICE”.</p> <p>SPICE uses a majority of real data from company reporting. The Investment Manager does not have yet precise statistics on what is estimated or real knowing that SPICE is based on 90 qualitative and quantitative criteria, with classic ESG raw indicators such as diversity in the workforce or GHG emissions and more advanced indicators such as the NEC, CS etc. which, due to their methodologies, are partly based on estimates.</p>
Limitations to methodologies and data Article 33 – SFDR L2	<p>In the website section ‘Limitations to methodologies and data’ referred to in Article 24, point (i), financial market participants shall describe all of the following:</p> <ul style="list-style-type: none"> any limitations to the methodologies referred to in Article 24, point (g), and to the data sources referred to in Article 24, point (h); how such limitations do not affect how the environmental or social characteristics promoted by the financial product are met. 	<p>Methodologies implemented by Sycomore AM are based on a qualitative and quantitative analysis of companies’ ESG data. ESG data, whether sourced from external and/or internal sources is by nature subject to experience and skills of Sycomore AM’s analysts. Despite robust methodological frameworks, a part of subjectivity and discretion remains in the interpretation and use of ESG data. However, ESG information from third parties data may be incomplete, incorrect or unavailable. ESG data providers are private companies that provide ESG data for a variety of issuers. They may therefore change the valuation of issuers or instruments at their discretion. The ESG approach may evolve over time, due to the refinement of investment decision making processes to reflect ESG factors and risks, and/or due to legal and regulatory developments. Finally, the application of ESG criteria to the investment process may exclude securities from certain issuers for non-financial reasons and, as a result, may result in the loss of certain available market opportunities for funds that do not use ESG or sustainability criteria.</p> <p>Based on the details above, there is no material effect on the attainment of the environmental or social characteristics promoted by the Sub-fund identified.</p>

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Due Diligence Article 34 – SFDR L2	In the website section ‘Due diligence’ referred to in Article 24, point (j), financial market participants shall describe the due diligence carried out on the underlying assets of the financial product, including the internal and external controls on that due diligence.	In order to qualify for initial investment, the investments must comply with the binding elements applied by the Sub-fund. This compliance has to be ensured by the Investment Manager through pre-trade compliance mechanism in place.
Engagement policies Article 35 – SFDR L2	In the website section ‘Engagement policies’ referred to in Article 24, point (k), financial market participants shall describe the engagement policies implemented where engagement is part of the environmental or social investment strategy, including any management procedures applicable to sustainability-related controversies in investee companies.	The Investment Manager operates engagement policies that are about encouraging companies to improve their sustainability practices over the long term by suggesting areas for improvement as part of a constructive dialogue and long-term monitoring process. Shareholder engagement is a key feature of our role as responsible investors seeking to generate impacts, with a view to developing more sustainable business models able to meet today’s societal and environmental challenges.
Designated reference benchmark – Optional Article 36 – SFDR L2	In the website section ‘Designated reference benchmark’ referred to in Article 24, point (l), financial market participants shall describe whether an index has been designated as a reference benchmark to meet the environmental or social characteristics promoted by the financial product, and how that index is aligned with the environmental or social characteristics promoted by the financial product, including the input data, the methodologies used to select those data, the rebalancing methodologies and how the index is calculated.	No reference benchmark has been designated for the purpose of attaining the environmental or social characteristics promoted by the Sub-fund.