

Sustainability-Related Disclosures

Strategic Selection Funds

ESG FACTORS AND SUSTAINABILITY RISKS INTEGRATION

With respect to the Company, the investment process of the Management Company, as the case may be, of the Investment Manager is not driven by environmental, social and/or governance ("ESG") considerations.

The Management Company, as the case may be, the Investment Manager invests in companies / issuers, regardless of potential ESG impacts as the Management Company, as the case may be, the Investment Manager does not currently consider sustainability risks, nor adverse impacts of investment decisions on sustainability factors in its investment process.

The Management Company, as the case may be, the Investment Manager considers that applying binding ESG criteria to its investment process reduces the investment universe and thus excludes certain issuers, leading the Management Company, as the case may be, the Investment Manager to ignore investment possibilities offering attractive risk adjusted return opportunities.

However, with respect to the Sub-Funds for which the Management Company has not delegated the portfolio management activities to the Investment Manager, the Management Company may, from time to time, consider non-binding ESG criteria in its investment process. If non-binding ESG criteria are considered in the investment process of the Management Company, relevant disclosures will be included in the Special Section(s).

More information about the Management Company's investment process can be found on the Management Company's website: www.ECP.lu

More information about the Investment Manager's investment process can be found on the Investment Manager's website: www.colombo.swiss

Strategic Selection Fund – European Value

Summary

The Strategic Selection Fund – European Value is an actively managed European fund that invests in companies trading at a discount to its estimated intrinsic value. Its investment philosophy is based on a value approach, meaning the fundamentals are core to determine the entity's intrinsic value, along with its Earning Power, the capacity to generate free cash flow over an entire business cycle.

In terms of its stock selection, the fund favours companies that already have a low exposure to material ESG issues or that actively manage, and thereby reduce, the ESG risks inevitably associated with their business activities.

In addition to its value approach, the sustainability commitment of the Strategic Selection Fund – European Value is underpinned by comprehensive exclusions:

- Investments in companies whose core business is in the area of armaments, tobacco, pornography, food speculation and/or the mining/distribution of coal are prohibited.
- Furthermore, we do not invest in a company if serious infringements of the principles of the UN Global Compact have been identified and there is no convincing plan in place to remedy the situation.

To assess the ESG risks relating to individual companies and to evaluate the active management of these ESG risks within each company, we use the analyses provided by the external rating agency, ISS-Ethix.

ISS-Ethix uses traffic light colours to indicate the current status (assessment) of a company, summed up in a collective colour. The assessment is based on the company criteria.

No sustainable investment objective

Binding ESG criteria are not applied. This financial product promotes environmental or social characteristics, but does not have as its objective a sustainable investment.

Environmental or social characteristics of the financial product

Strategic Selection Fund – European Value favours companies that already have a low exposure to material ESG issues or that actively manage, and thereby reduce, the ESG risks inevitably associated with their business activities.

In addition, the sustainability commitment of the Strategic Selection Fund – European Value is underpinned by comprehensive exclusions:

- Investments in companies whose core business is in the area of armaments, tobacco, pornography, food speculation and/or the mining/distribution of coal are prohibited.
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Strategic Selection Fund – Global Value

Summary

The sub-fund aims to achieve long-term capital appreciation through investments in listed Holding/Private Equity companies backed by families or reference shareholders.

No sustainable investment objective

Binding ESG criteria are not applied. This financial product promotes environmental or social characteristics but does not have as its objective a sustainable investment.

Environmental or social characteristics of the financial product

Strategic Selection Fund – Global Value favours companies that already have a low exposure to material ESG issues or that actively manage, and thereby reduce, the ESG risks inevitably associated with their business activities.

In addition, the sustainability commitment of the Strategic Selection Fund – European Value is underpinned by comprehensive exclusions:

- Investments in companies whose core business is in the area of armaments, tobacco, pornography, food speculation and/or the mining/distribution of coal are prohibited.
- Furthermore, we do not invest in a company if serious infringements of the principles of the UN Global Compact have been identified and there is no convincing plan in place to remedy the situation.

Strategic Selection Fund – Enhanced Equity Exposure

Summary

Enhanced Equity Exposure (EEE) is a long only UCITS open-end fund incorporated in Luxembourg.

The Fund mainly invests in and gains exposure to the developed markets of Europe and North America.

The fund's investment process is driven by stock specific fundamental analysis.

Hedging strategies are implemented to reduce volatility.

No sustainable investment objective

Binding ESG criteria are not applied. This financial product promotes environmental or social characteristics but does not have as its objective a sustainable investment.

Strategic Selection Fund – Global Euro Bond

Summary

Strategic Selection Fund – Global Euro Bond’s objective is to achieve income and capital growth. The investment objective of the Sub-fund is to invest its assets mainly in a diversified portfolio of bonds (including high-yield bonds) denominated in Euro and other debt instruments issued by countries or companies. The Sub-fund will seek opportunities, depending on market conditions, by investing extensively into sub-investment grade bonds. The Sub-fund intends to systematically hedge foreign currency exposure. The investments are predominantly (min 90%) in Euros. There are no geographic or sectoral restrictions.

No sustainable investment objective

Binding ESG criteria are not applied. This financial product promotes environmental or social characteristics but does not have as its objective a sustainable investment.

Strategic Selection Fund – Alternative UCITS Strategies

Summary

The Fund invests in UCITS funds pursuing alternative strategies displaying a good level of resistance in periods of market stress. Its objective is to outperform the MSCI AC World Hedged EUR with half of its volatility over an economic cycle by investing mainly in Long/Short Equities and Event Driven Equity-linked strategies. Global Macro and CTA (Managed Futures) are used time-to-time to obtain some decorrelations.

The Fund will include between 12 and 20 target UCITS Funds. Colombo Wealth Management is responsible for the portfolio management and the due diligence process of the target Funds is delegated to third-party specialists. Within this process, the downside volatility of the target Funds and their robustness in periods of strong market turbulences play a critical role. Depending on market conditions, the Sub-fund will seek opportunities in sub-investment grade bonds with no geographic and sectoral restrictions. It shall systematically hedge foreign currency exposure and investments are predominantly (min 90%) in Euros.

No sustainable investment objective

Binding ESG criteria are not applied. This financial product promotes environmental or social characteristics but does not have as its objective a sustainable investment.