

# Global Equity

## **A sub-fund of Sigma Investment House FCP**

This sub-fund promotes environmental and social characteristics and qualifies as product in accordance with Article 8(1) of Regulation (EU) 2019/2088.

*This document addresses disclosures pursuant to Article 10(1) of Regulation (EU) 2019/2088, related to the transparency of the promotion of environmental or social characteristics and of sustainable investments on websites for Article 8(1), Article 9(1), (2) and (3) products of this regulation.*

### Summary

#### **Sub-fund name: Global Equity**

This sub-fund promotes environmental and social characteristics and qualifies as product in accordance with Article 8(1) of Regulation (EU) 2019/2088. This fund does not have as its objective a sustainable investment.

This document shall give investors a concise overview about environmental and social characteristics that this financial product is promoting, information on the methodologies used to assess, measure and monitor the environmental or social characteristics, including its data sources, screening criteria for the underlying assets and the relevant sustainability indicators used to measure the environmental or social characteristics of the financial product.

This section contains a summary of the information referred to the other sections that relates to the financial product

#### **Environmental or social characteristics**

The characteristics promoted by this financial product consist in investing in corporations with best-in-class Environmental, Social and Governance ratings and in impact strategy investments.

#### **Investment strategy**

The Sub-Fund aims to achieve a combination of income and long-term capital appreciation, by actively managing a diversified portfolio of equities, ETFs, UCITs and UCIs and other asset classes, with Environmental, Social, and Governance ('ESG') criteria.

The Management Company estimates that the sub-fund's value embraces a Best in Class strategy:

- Pure Best in Class, through a screening, where the sustainability indicators used to measure the environmental and social characteristics are:

1. Company MSCI ESG rating scores
2. Company scores for each of the Environmental, Social and Governance factor;

- Best Effort, adopting the definition of three performance indicators per factor:

1. Environmental (Emissions):

- Disclosure in Carbon Disclosure Project (CDP), using a "Yes/No" indicator
- Carbon Emission Reduction Target
- Historical Emission Series, including Scope 1 and Scope 2 analysis

2. Social:

- Human Capital Development indicator
- Privacy & Data Security indicator

3. Tracking of Controversies for Supply-Chain Labor Standards

Governance characteristics are taken into account in this Sub-Fund's methodology for assessing the good corporate

governance practices of investee companies.

#### **Monitoring of environmental or social characteristics**

The Sub-Fund performs a quarterly assessment, after acquisition, to ensure that investments meet environmental or social characteristics evaluated according to the Best in Class and an Impact strategy defined to make the investment decisions.

#### **Methodologies**

Attainment of the social or environmental characteristics promoted by the financial product is ensured through the measurement and monitoring of the indicators described in the section "Investment Strategy".

#### **Data sources and processing**

Our ESG Database uses data from five providers: MSCI, Sustainalytics, Bloomberg, Morgan Stanley, HOLT.

#### **Limitations to methodologies and data**

ESG metrics that Andbank uses in its investment management are sourced or derived from data that Andbank receives pursuant to licenses with the following third-party commercial data providers: MSCI, Sustainalytics, Bloomberg, Morgan Stanley, HOLT.

ESG data received do not constitute investment advice or recommendations by such providers. All rights in the data and reports provided by third-party licensors vest in such licensors and/or their content providers. None of such

licensors or their affiliates, or their content providers, accept any liability for any errors, omissions or interruptions in such data/reports as to completeness, accuracy or timeliness.

#### **Due diligence**

Due diligence is carried out on the underlying assets of the financial product. Quarterly, if an investment product drops its score below pre-defined thresholds, it is reviewed internally with the management team and we check if the specific investment case is reassessed or not, if not the position will be sold.

#### **Engagement policies**

The Sub-Fund monitors, among other indicators, management procedures applicable to sustainability-related controversies, concretely tracking of controversies for Supply-Chain Labor Standards in investee companies for a partial scope of investments.

#### **No designated reference benchmark**

No index has been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the financial product.

### No sustainable investment objective

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

The characteristics promoted by this financial product consist in investing in corporations with best-in-class Environmental, Social and Governance ratings and in impact strategy investments.

For the best-in-class methodologies, considerations include, among others, company ESG rating scores, company E, S and G factor's ratings, environmental (linked to emissions), social (linked to human capital development, privacy and data security and supply chain labor standards) and innovation and technological development.

### Investment strategy

The Sub-Fund seeks to achieve long-term capital appreciation by actively managing a diversified portfolio of global equities with Environmental, Social, and Governance ("ESG") criteria.

This Sub-Fund promotes environmental and social characteristics in furtherance of Article 8 of the SFDR Regulation, but it does not have as its objective a sustainable investment. It might invest partially in assets that have a sustainable objective.

The characteristics promoted by this financial product consist in investing in corporations with best-in-class Environmental, Social and Governance ratings.

The Sub-Fund meets those characteristics by conducting a detailed environmental and social assessment, integrating Best in Class to evaluate the investment decisions. The assessment is quarterly reviewed after acquisition.

The Sub-Fund's value embraces a Best in Class strategy, which incorporates two sub-strategies:

- Pure Best in Class, through a screening, where the sustainability indicators used to measure the environmental and social characteristics are:
  - o Company MSCI ESG rating scores
  - o Company scores for each of the Environmental, Social and Governance factor;
- Best Effort, adopting the definition of three performance indicators per factor:
  - o Environmental (Emissions):
    1. Disclosure in Carbon Disclosure Project (CDP), using a "Yes/No" indicator
    2. Carbon Emission Reduction Target
    3. Historical Emission Series, including Scope 1 and Scope 2 analysis
  - o Social:
    1. Human Capital Development indicator
    2. Privacy & Data Security indicator
    3. Tracking of Controversies for Supply-Chain Labor Standards

No index according to the Article 8(1)b) of the SFDR Regulation has been designated as a reference benchmark for this Sub-Fund.

Governance characteristics are taken into account in this Sub-Fund's methodology for assessing the good corporate governance practices of investee companies.

#### **Monitoring of environmental or social characteristics**

The Sub-Fund performs a quarterly assessment, after acquisition, to ensure that investments meet environmental or social characteristics evaluated according to the Best in Class strategy defined to make the investment decisions.

#### **Methodologies**

Attainment of the social or environmental characteristics promoted by the financial product is ensured through the measurement and monitoring of the indicators described in the section "Investment Strategy".

#### **Data sources and processing**

Our ESG Database uses data from five providers: MSCI, Sustainalytics, Bloomberg, Morgan Stanley, HOLT.

#### **Limitations to methodologies and data**

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#### **Due diligence**

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#### **Engagement policies**

27.09.2021



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**No designated reference benchmark**

No index has been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the financial product.

[Document disclaimer]