

SUSTAINABILITY-RELATED DISCLOSURE



Pursuant to Article 10 Del. Regulation (EU) 2019/2088 in conjunction with Art. 24 et seq. Del. VO (EU) 2022/1288

a) Summary

ICM InvestmentBank AG does not take any adverse effects on sustainability factors into account in its investment decisions. Only in the "Green Strategy" investment strategy we only invest in companies that adhere to the principles of the United Nations Global Compact and have a sufficient ESG rating in order to fulfil the advertised characteristics.

b) No sustainable investment objective

This financial product advertises environmental or social features, but does not aim to be a sustainable investment.

c) Environmental or social characteristics of the financial product

The financial product or investment strategy generally aims to limit the investment in terms of ESG risks. In doing so, we use a points-based evaluation system from the company Clarity AI. basis. With the help of the so-called ESG risk score assigned to each company, the ESG performance of a company can be compared with that of other companies. Within the "Green Strategy", the analysis is also carried out using various exclusion criteria and other internal and external research solutions.

d) Investment strategy

With regard to the consideration of sustainability issues, we make use of so-called ESG risk scores from the company Infront. We see sufficient consideration if this score is above 50 points for the overall portfolio and refer to our basic sustainability strategy.

Within the "Green Strategy", the minimum score is 55 points.

e) Allocation of investments

The breakdown of investments is divided into direct risk positions in companies and other types of risk positions versus these companies.

Because of quotas stipulated within the

strategies, defined thresholds cannot be exceeded.

(f) Monitoring of environmental or social characteristics

Compliance with the requirements is checked before each new investment and for existing positions regularly for changes in investability according to the sustainability criteria. Monitoring is carried out monthly via our portfolio management system from the company Infront.

g) Methods

The ICM validation process assigns so-called ESG scores for each company based on the rating systems. These metrics can be used to compare the ESG performance of companies and determine whether minimum values have been achieved.

h) Data sources and processing

We use a general points-based rating system from the company Clarity AI, which is made available to us through our portfolio management system from the company Infront. These data are reviewed monthly and, if necessary, questioned via Infront or Clarity AI. Within the "Green Strategy", additional data come from BCA, MSCI and other external databases, among others. We do not evaluate any data.

(i) Limitations on methods and data

In order to obtain a meaningful portfolio score, the ICM is dependent on the data delivery of the data provider.

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) Duty of care

The influencing factors are analysed at regular intervals and reported to the client.

k) Participation policy

The participation policy does not apply.

l) Determined reference value

No reference value is used.