

Ethos II - Ethos Swiss Sustainable Equities

CH0576443458, CH0576443466, CH0576443474, CH0576443482

| | |
|------------------------------|--|
| Issuer | BCV/Gérfonds |
| Fund provider | Ethos Services SA |
| Fund type/Asset class | Equity fund |
| Legal form | Contractual fund, under Swiss law, of the "other funds for traditional investments" type |
| Fund issue date | 19/11/2020 |
| Last Update | 18.06.2024 |
| Benchmark | SPI, Total Return in CHF |
| Tranche | Private Investors Institutional Investors foundations |



Risk Indicator (PRIIP)
4 of 7

Licensed in
CH

Classification by SFDR
Article 8

EU Taxonomy
-

% of Sustainable Investments according to SFDR
-

Principal Adverse Impacts

No explicit details regarding the principal adverse impacts.

Sustainable Development Goals

No explicit details regarding the Sustainable Development Goals

NORMAL ALLOCATION

| | |
|-----------------------------------|---------------|
| Equities | 95 % to 100 % |
| Bonds | Excluded |
| Money market/Bank deposits | 0 % to 5 % |
| Commodities | Excluded |
| Direct investments | Excluded |
| Derivatives | Excluded |
| Other | - |

Sustainability approach

| | |
|--|---|
| Principal Adverse Impacts | - |
| Further remarks on the consideration of SDGs | - |
| Rationale behind classification according to SFDR | Article 8 Equivalent to Article 8 |
| Engagement | Yes, organized internally Link to engagement policy |
| Voting | Yes, organized internally Link to voting policy |
| Best-in/of-Class | Best-In-Class Ethos assesses companies based on a standard quantitative multi-criteria approach using approximately 100 ESG data points split into three main categories: Governance (40%), Strategy & Reporting (20%) and Stakeholders (40%). The weights of the three main categories are fixed but not those of the subdivisions which depend on the company's sector. Each company is given an ESG score based on the abovementioned criterion. The ESG score takes into account industry specific ESG characteristics and positions the company with regard to its peers. An ESG rating is attributed to each company depending on its ESG score (quantitative) and its controversy assessment level (qualitative). Based on evidence that is checked by its staff, Ethos identifies companies involved in serious ESG controversies, such as human rights and labour rights breaches, serious environmental damages, severe corruption, etc. In this process, Ethos also measures the pertinence of the companies' responses to such controversies and takes it into account in the result of the screening. In addition, for each company, Ethos applies a Carbon rating, which measures the carbon footprint of companies and compares it with the footprint of their peers (quantitative assessment) and assesses their climate change strategy (qualitative assessment), such as the strategy implemented by the company in order to reduce its carbon footprint and tackle climate change. The funds can only invest in companies with the best ESG ratings and Carbon ratings. |
| ESG-Integration | No |
| Norm-based screening | <ul style="list-style-type: none"> ✓ UN Global Compact ✓ ILO core labour standards ✓ OECD Guidelines for Multinational Enterprises <p>Other Universal Declaration of Human Rights, UN Guiding Principles on Business and Human Rights, UN Sustainable Development Goals, among others</p> |
| Themes | - |
| Impact Investing | - |
| Further information on the sustainability approach | Link to sustainability approach |

Research and Transparency

| | |
|--|---|
| In-house sustainability analysis | Yes, 23 |
| Research partners | Yes RepRisk, Trucost (S&P Global) |
| Percentage of portfolio with sustainability analysis | 100 % |
| Strategically important suppliers included | Yes |
| Sustainability advisory committee | No |
| Analysis of portfolio CO2 | Yes, backward-looking indicator The carbon footprint is calculated at least on a quarterly basis and compared to the relevant benchmark to assess the carbon profile of the fund via the weighted average of the carbon intensity (WACI) method (scope 1 and scope 2). |
| Sustainability reporting | Yes Monthly factsheets with ESG indicators are published as well as quarterly carbon footprint and proxy voting reports. |
| At least monthly portfolio publication | Yes Link to monthly portfolio publication |
| Certification/Label awarded by independent auditors | <ul style="list-style-type: none"> ✓ FNG Label ★★★ <p>Other FNG Label (3 stars)</p> |

Environmental

EXCLUSION OF SECTORS / AREAS OF BUSINESS – COMPANIES

| | |
|--|---|
| Fossil fuels (Coal, Oil and Gas) | No |
| Nuclear power (operation and components) | Yes 5 % Turnover threshold |
| Green genetic engineering | Yes 5 % Turnover threshold |
| Chlorine and agrochemicals (biocides) | No |
| Other | Coal, Oil sands, Shale gas and oil, Arctic oil and gas, Transport of unconventional fossil fuels in oil and gas pipelines 5 % Turnover threshold |

EXCLUSION OF BUSINESS PRACTICES – COMPANIES

| | |
|------------------------------------|--|
| Environmentally damaging behaviour | Yes |
| Damage to biodiversity | Yes |
| Other | Violation of the precautionary principle, hazardous industrial production methods, non-conventional mining or oil production methods |

EXCLUSION CRITERIA – COUNTRIES

| | |
|--|-----|
| Non-ratification of the Paris Climate Agreement | N/A |
| Non-ratification of the Protocol on Biosafety | N/A |
| Non-ratification of the UN Biodiversity Convention | N/A |
| Nuclear power by proportion of gross energy production | N/A |
| Other | - |

Social

EXCLUSION OF SECTORS / AREAS OF BUSINESS – COMPANIES

| | |
|--|-------------------------------|
| Weapons/Armaments | Yes 5 % Turnover threshold |
| Cluster bombs and anti-personnel mines | Yes |
| Weapons of mass destruction (ABC/CBRN) | Yes |
| Tobacco products | Yes 5 % Turnover threshold |
| Pornography | Yes 5 % Turnover threshold |
| Spirits/Alcohol | No |
| Gambling | Yes 5 % Turnover threshold |
| Other | - |

EXCLUSION OF BUSINESS PRACTICES – COMPANIES

| | |
|---|-----|
| Labour rights (ILO core labour standards) | Yes |
| Exploitative child labour | Yes |
| Violation of human rights | Yes |
| Animal testing | Yes |
| Other | - |

EXCLUSION CRITERIA – COUNTRIES

| | |
|--|-----|
| Labour rights | N/A |
| Violation of human rights | N/A |
| Military spending as a percentage of GDP | N/A |
| Death penalty, torture | N/A |
| Countries classified by Freedom House as not free | N/A |
| Violations of the Nuclear Non-Proliferation Treaty | N/A |
| Violations of other non-proliferation treaties | N/A |
| Other | - |

Governance

EXCLUSION OF BUSINESS PRACTICES – COMPANIES

| | |
|---|---|
| Corruption and bribery | Yes |
| Tax: planned avoidance & detected violations | Yes |
| Other | Non-compliance with certain fundamental principles of good corporate governance respected, in particular the poor protection of minority shareholders |

EXCLUSION CRITERIA – COUNTRIES

| | |
|-------------------|-----|
| Corruption | N/A |
| Other | - |

Quelle: Unternehmensangaben. | Für die Angaben der Unternehmen kann keine Haftung übernommen werden. Die Angaben dienen nur zur Information und stellen keine Beratung oder Empfehlung dar. Bitte beachten Sie den Haftungsausschluss unter www.forum-ng.org/disclaimer. Das FNG-Nachhaltigkeitsprofil bietet nur einen ersten Überblick und ist kein Ersatz für eine eigenständige Analyse. Weiterführende Erläuterungen finden Sie unter www.forum-ng.org