

BA³ STRATEGIC INVESTMENT SICAV
Société Anonyme
Société d'Investissement à Capital Variable
Registered Office: 35A, Avenue JF Kennedy, L-1855 Luxembourg
R.C.S. Luxembourg: B 29.331
(the “Company”)

Notice to the Shareholders of BA³ STRATEGIC INVESTMENT SICAV –

BA³ ALETTI PRUDENTE

The Board of Directors of the Company took the decision, in the framework of the periodic Prospectus update to make, inter alia, to amend the “Sustainability Risks” disclosure included in its Appendix II pertaining to BA³ STRATEGIC INVESTMENT SICAV – BA³ ALETTI PRUDENTE (the “Sub-Fund”), so that it now reads:

The investments underlying this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

The Sub-Fund does not promote environmental or social characteristics in a way that meets the specific criteria contained in Article 8 of Regulation (EU) 2019/2088 on sustainability-related disclosures in the financial service sector (“SFDR”) or have sustainable investment as its objective in a way that meets the specific criteria contained in Article 9 of SFDR. However, the Investment Manager integrates ESG factors in the investment process.

The Investment Manager defines ESG Integration as the consistent consideration of material ESG factors into its investment research process to enhance Shareholders’ risk-adjusted returns. The Investment Manager believes incorporating relevant ESG factors should be part of a robust investment process. The Investment Manager recognizes that ESG factors are increasingly essential inputs when evaluating global economies, markets, industries and business models. Material ESG factors are important considerations when evaluating long-term investment opportunities and risks for all asset classes in both public and private markets.

- *Environmental Responsibility: The Investment Manager invests in companies which manage environmental matters that affect their businesses in a responsible manner, to be able to identify the factors that are material for their business. This include setting and reporting on ambitious targets aligned to the UN’s Paris Agreement on climate change. The Investment Manager invests in portfolio companies which minimize the negative externalities caused by their businesses. This includes monitoring product quality, and the chemical safety of products for both the environment and human health upon disposal.*
- *Social Responsibility: The Investment Manager invests in companies which manage their relationship with all their key stakeholders. This means, among others, a fair treatment of workers, decent wages, the provision of safe working conditions with a good management of health and safety risks. It also means that the Investment Manager invests in companies which adhere to high standards of digital ethics especially in the management of data privacy risks and cybersecurity threats.*
- *Corporate Governance: The Investment Manager invests in companies which have a robust corporate governance framework that can define long term, innovative strategies and implement them for the benefit of all stakeholders. Vision and effective oversight are key to building a company with sustainable long-term success. Main focal points will be: board effectiveness, an ethical corporate culture, a well-designed remuneration structure with the*

alignment of the interests of shareholders and other key stakeholders, transparency with reference to all relevant accounting practices and tax policies. Integrating ESG factors into the evaluation process does not mean that ESG information is the sole or primary consideration for an investment decision; instead, the Investment Manager's portfolio managers evaluate and weigh a variety of financial and non-financial factors, which can include ESG considerations, to make investment decisions. By increasing and diversifying the information assessed by the portfolio management team where relevant the Investment Manager believes that it is able to generate a more holistic view of an investment, which it believes will generate opportunities to enhance returns for the Shareholders.

For further information, please refer to www.alettisuisse.ch/home-page/servizi

The new prospectus will be available in the dedicated section of the website of the Depositary and Global Distributor: <https://www.banquehavilland.com/public-documentation>.

Dated 10 January 2022

THE BOARD OF DIRECTORS