

**TYCHO ICAV**  
35 Shelbourne Road, 4th Floor, Ballsbridge, Dublin, D04 A4E0, Ireland

**EU Sustainable Finance Disclosure Regulation (SFDR) – Tycho ICAV**

**Tycho BH-DG Systematic Trading UCITS Fund– Sub-Fund Website Disclosure**

Tycho ICAV (the **ICAV**) is authorised by the Central Bank of Ireland as an undertaking for collective investment in transferable securities pursuant to the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011, as amended and as an open-ended umbrella fund with segregated liability between sub-funds.

Under Article 3 of Regulation (EU) 2019/2088 (the **SFDR**), it is required to publish information about the policies on the integration of sustainability risks in the investment decision-making process in respect of the Fund.

BH-DG Systematic Trading LLP, the Fund's sub-investment manager (the **Sub-Investment Manager**) does not invest, on behalf of the Fund, in single-name entities (debt, equity or otherwise), with equity exposure limited to equity index futures. Therefore, neither the Fund nor the Sub-Investment Manager has the ability to influence single-name issuers. Nevertheless, as part of its broader risk management processes, the Sub-Investment Manager has implemented procedures to (i) identify and (ii) manage sustainability risks. A description of the manner in which sustainability risks are integrated into the risk management process and, ultimately, into the Sub-Investment Manager's investment decisions, is set out in the supplement to the ICAV's prospectus relating to the Fund.

Under Article 4 of the SFDR, it is required to publish information about the consideration of the principle adverse impacts of investment decisions on sustainability factors. Sustainability factors mean environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Waystone Management Company (IE) Limited as manager of the ICAV (the **Manager**) and the Sub-Investment Manager have elected for the time being not to consider the principal adverse impacts of its investment decisions on sustainability factors in the manner contemplated by Article 4(1)(a) of the SFDR. The Manager and the Sub-Investment Manager will review this position annually.