

## **THE INTEGRATION OF THE SUSTAINABILITY RISKS IN THE INVESTMENT DECISION-MAKING PROCESS AND STATEMENT ON DUE DILIGENCE POLICY WITH RESPECT TO PRINCIPAL ADVERSE IMPACTS OF INVESTMENT DECISIONS ON SUSTAINABILITY FACTORS**

March 2021

As per the article 3 of the Regulation (EU) 2019/2088 of the European Parliament and the council of 27 November 2019 (SFDR), the AIFM investment process and the risk management policy have been updated to include the sustainability risks.

The AIFM will consider the potential ESG features mentionned in the Sub-Funds documentation to ensure a proper alignment with his own investment philosophy. As such the portfolio and risk management function will include in their analysis the ESG considerations described in the information shared with the investors. One of the purposes of the reinforcement of those controls is to escalate to the senior management of the AIFM any investment decision which could result in negative effects on the sustainability factors. The granularity of the review will depend on the size, nature, scale of the activities and the types of financial products they make available

Also, as per the article 4, all the sub-funds have been assessed taking due account of their size, nature and scale of their activities to determine to which extent a disclosure must be communicated to the investor via the pre-contractual documents and periodic reports.

Currently there is no sub-funds managed by the AIFM which are promoting environmental or social characteristics, nor having sustainable investments as its objectives. The sub-fund documentation and periodic reports will be amended accordingly as and when applicable.