

# CG Asset Management

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*Sustainability Risk Statement*

NOVEMBER 2022

**cgam**

# Policy on Integration of Sustainability Risks into the Investment Process

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While the Company's sub-funds do not promote environmental and/or social characteristics as part of their investment strategy, sustainability risks are regarded as relevant by CG Asset Management Limited ("CGAM").

A significant portion of the sub-funds' portfolios is comprised of government bonds. Currently, there is insufficient information available regarding the environmental, social and/or governance ("ESG") characteristics of government bonds to enable CGAM to properly integrate sustainability risks into the investment decision-making process. Consequently, until such time as there is adequate information available regarding the ESG characteristics of these instruments, CGAM is unable to assess the likely impact of sustainability risks on the returns of the sub-funds.

Due to the high proportion of government bonds in the sub-funds' portfolios and the lack of information regarding the impact of these instruments on sustainability factors, CGAM does not consider the adverse impacts of its investment decisions on sustainability factors because the relevant information required to do so is not yet available.