

Responsible and Sustainable Investing

We do not assess Environmental, Social and Governance ("ESG") Factors that may have investment ramifications, and which may have a material impact on the investment's long-term financial performance. As a result, information on ESG Factors does not form part of our investment decision making process.

Negative and positive screening

We may, at our discretion, actively engage with our clients to understand whether they have concerns about specific activities and/or industries in order to exclude such investments on an on-going basis. In such cases, we undertake – to the extent possible – to screen target entities and/or products that promote and provide solutions that are consistent with ESG Factors and, shall aim at recommending /and or investing in such products on an on-going basis, in so far as possible.

Exclusions

We will not knowingly invest in entities involved in the following activities:

- arms manufacturing; and
- genetically modified organisms.

We will assess these types of investments on a case-by-case basis and any potential for indirect exposure is carefully considered and factored into investment selection.

Principle Adverse Impacts

We do not undertake an assessment of the Principal Adverse Impacts ("PAIs") of our decisions on ESG Factors. PAIs are those impacts arising from a particular decision taken which we take that will eventually have a negative effect on ESG Factors.

Kindly contact investor@zeta-fs.com for a full copy of our ESG Policy.

Alignment of Remuneration Policy with sustainability investments

In line with our Remuneration Policy, no variable remuneration is paid to our staff unless it is determined to be justified following a performance assessment based on quantitative (financial) as well as qualitative (non-financial) criteria.

Due to this very limited impact on the risk-profile of our clients, as well as the nature of our business, we deem that there is no risk of misalignment with the integration of the sustainability risks, if any, in our investment decision making process.

As such, we believe that our existing structures are sufficient to prevent excessive risk taking in respect of sustainability risks, if any.