

Sustainability-related website disclosures for iMGP Euro Fixed Income Fund (the “Fund”) - Summary

This document provides you with sustainability-related information available on our website about this Fund in accordance with article 10 of the Sustainable Finance Disclosure Regulation (EU) 2019/2088 and article 23 et seq. of Commission Delegated Regulation (EU) 2022/1288.

Summary

The environmental, social and governance (ESG) characteristics promoted by this Fund consist of investing in companies that have a reduced or negligible ESG risk and a good ESG Quality Score while excluding certain companies and sectors because they are not compatible with the Sub-Manager’s view on sustainable development. No reference benchmark has been designated to attain the environmental and social characteristics promoted.

The portfolio seeks to achieve an ESG Quality Score as measured by the Sub-Manager methodology at least equal to the ESG Quality Score of the reference index. The ESG Quality Score of the Fund is measured to attain the ESG characteristics promoted by the Fund.

The Fund has also adopted an exclusion policy whereby certain companies or securities with negative social or environmental impact are excluded from the investment universe of the Fund.

If a company is not rated by a third-party data provider used by the Sub-Manager, the latter evaluates if its revenues and activity are compliant with a series of environmental, social and governance factors.

Another sustainability indicator used is carbon intensity: this is monitored through a metric that helps compare emissions across industries and that indicates the amount of revenue exposed to carbon emissions and that indicates the amount of revenue exposed to carbon emissions.

These sustainability indicators are binding and apply systematically to the entire portfolio (all securities, all asset classes except cash and derivatives for hedging purposes) and at all times.

The Sub-Manager is convinced that integrating ESG risks in the investment process creates a long-term value and strongest performance for the Fund and its investors.

The Sub-Manager has decided to strengthen research by excluding companies and sectors not compatible with its views on sustainable development. The Fund also considers the below principal adverse impacts (PAI) of its investments: carbon footprint, exposure to companies active in the fossil fuel sector, exposure to controversial weapons and violations of UN Global Compact principles and OECD Guidelines for Multinational Enterprises.

The investments of the Fund used to attain the abovementioned environmental characteristic are expected to be close to 100%. This excludes cash, money market instruments or similar instruments as well as derivatives.

The Sub-Manager will rely on data provided by world rating agencies and/or its own internal review process.

Due to missing well-defined standards and to the existence of different approaches towards sustainable practices, ESG data is intrinsically based on a qualitative and discretionary assessment, who may cause the data to be inaccurate. Elements of subjectivity are part of the collection and interpretation of ESG data and this could contribute to making the comparison between ESG integrated strategies difficult. Investors should be aware of the fact that evaluation they may do on some types of ESG factors may be consistently different from the approach selected by the Sub-Manager. In addition, ESG data for some of the issuers may be incomplete or unavailable. As

a consequence, there may be instances where the Sub-Manager may need to rely on estimated data sourced from third-party data providers. This may differ from actual data that is subsequently published by the investee company.

The Sub-Manager believes that issuer engagement as a debt holder tends to be more indirect when compared to that of an equity owner. While an equity owner can ultimately vote (and accordingly replace) the members of a portfolio company's board of directors, the opportunities to actively engage as a fixed income investor tend to occur around events such as new debt issuances and corporate restructurings. In such cases, depending on the size of the position held by the Fund relative to the total class of debt, the Sub-Manager may be able to exert some degree of influence over an issuer, particularly with respect to governance and reporting issues but also more broadly environmental and social issues as appropriate. The Sub-Manager's active approach to fixed income investing generally includes frequent interaction with company management, as it seeks to keep an open line of communication with respect to actions that could negatively impact the value of the investment made by the Fund. While the Sub-Manager does not always agree with the policies implemented by an issuer's management, it believes that remaining active and engaged will typically result in more constructive, long-term relationships surrounding topical issues, including ESG concerns.