**ESG Diligence Questionnaire – Asset Manager**

*Environmental, social and governance (ESG) criteria are increasingly relevant for investors and understanding how ESG factors inform the investment decisions of the asset managers with whom they invest is a key area of focus. This questionnaire has been designed to solicit reliable ESG information about the manager’s relevant strategy. This questionnaire is to be completed by a manager with respect to its relevant strategy at the pre-investment stage or as otherwise requested by an investor.*

**Contact name:** Click here to enter text. **Role:** Click here to enter text. **Contact email:** Click here to enter text.

**Date completed:** Click to enter a date.

**Strategy:** Click here to enter text.

**ESG Governance**

1. Do you have a formal ESG / Responsible Investment (RI) policy? [ ]  Yes [ ]  No
	1. If the answer is “yes”, please provide a copy of the policy. Does it apply to your firm and/or strategy? How is progress in relation to this policy tracked or measured?

Click here to enter text.

If the answer is “no”, please explain your view on ESG risk in the context of your credit selection? Do you intend to introduce an ESG / RI policy?

Click here to enter text.

* 1. If the answer is “yes”, please describe the internal governance structure for and the resources dedicated to monitoring and reviewing your ESG policy:

 Click here to enter text.

1. Do you have an ESG / RI Committee or dedicated resources?
[ ]  Yes [ ]  No
2. If the answer is “yes”, please describe:

Click here to enter text.

1. Do you have a policy on how ESG factors are integrated into management compensation?
[ ]  Yes [ ]  No

If the answer is “yes”, please provide.

1. Are you a voluntary adherent or signatory to any codes and initiatives (please check all that apply; list any others in “Other(s)”). Please provide any reports, if available.
2. CDP [ ]
3. EU’s Non-Financial Reporting Directive [ ]
4. International Bill of Human Rights [ ]
5. International Corporate Governance Network [ ]
6. International Labor Organization’s Declaration on
Fundamental Principles and Rights at Work [ ]
7. Modern Slavery Act Statement [ ]
8. OECD Guidelines on Multinational Enterprises (MNEs) [ ]
9. Recommendations of the Task Force for

Climate-related Financial Disclosures (TCFD) [ ]

1. SASB Alliance [ ]
2. UK Gender Pay Gap Reporting [ ]
3. UK Stewardship Code [ ]
4. UN Environment Programme Finance Initiative [ ]
5. UN Guiding Principles for Business and Human Rights [ ]
6. UN Global Compact Principles [ ]
7. UN Principles of Responsible Investment [ ]
8. WBCSD’s Social & Human Capital Protocol [ ]
9. Other(s): Click here to enter text.

**ESG Data and Reporting**

1. What ESG data sources, tools and research do you utilize?

Click here to enter text.

1. Do you rely on external ESG ratings and/or do you produce your own proprietary ESG ratings? In either case, if so, please describe, including how these ratings guide investment decisions – are these data used as hard or soft investment decision criteria?

Click here to enter text.

1. What type of ESG-related reporting do you make available to investors? At what frequency?

Click here to enter text.

**Portfolio Management**

1. Please describe your process for integrating ESG risks and opportunities into investment research, analysis, decision making and portfolio management, including whether any standards / frameworks inform this process (e.g., SASB Standards, UN Sustainable Development Goals):

Click here to enter text.

1. If applicable, can the ESG / RI Committee (or dedicated resources) restrict investments or have a qualitative ESG veto? [ ]  Yes [ ]  No
2. Does your company’s exclusionary policy restrict investment in companies where a material part of its business activity (including the provision of key related products and services) is from any of the activities listed below (please check all that apply and specify the applicable threshold):

 All Mandates This Strategy / Applicable
 Fund Threshold

1. Adult entertainment [ ]  [ ]  Enter %
2. Alcohol [ ]  [ ]  Enter %
3. All O&G (excl. transportation and storage) [ ]  [ ]  Enter %
4. Arctic extraction [ ]  [ ]  Enter %
5. Coal-fired electrical
generation plants [ ]  [ ]  Enter %
6. Controversial military weapons

(e.g., chemical / biological, nuclear,

landmines, cluster munitions) [ ]  [ ]  Enter %

1. Conventional military weapons [ ]  [ ]  Enter %
2. Gambling, casinos and equivalent
enterprises [ ]  [ ]  Enter %
3. Handguns, shotguns, sport rifles,
semiautomatic weapons and
related ammunition [ ]  [ ]  Enter %
4. Non-conventional O&G (e.g., shale,
deep sea, oil sands) [ ]  [ ]  Enter %
5. Opioids [ ]  [ ]  Enter %
6. Predatory lending [ ]  [ ]  Enter %
7. Private prisons [ ]  [ ]  Enter %
8. Production or trade of radioactive materials [ ]  [ ]  Enter %
9. Thermal coal extraction [ ]  [ ]  Enter %
10. Tobacco [ ]  [ ]  Enter %
11. Trade of endangered or
protected wildlife [ ]  [ ]  Enter %
12. Trade of ozone depleting substances [ ]  [ ]  Enter %
13. Other(s): Click here to enter text. [ ]  [ ]  Enter %

There is no applicable exclusionary policy
(See response to question 11 for further detail): [ ]  [ ]

1. Please describe below any other screening or exclusionary criteria you have for the relevant strategy or for the specific CLO, vehicle or fund (please specify appropriately):

Click here to enter text.

1. Please describe how you currently engage with a company on the topic of ESG (e.g., questionnaire, through management meetings) and what areas you prioritize. How do you track the effectiveness of your engagements?

 Click here to enter text.

1. Please describe below where positive ESG investment criteria factor in your investment process:

 Click here to enter text.

1. Please describe below different historical investment examples demonstrating the integration of E, S, and G:

 Click here to enter text.

**Internal Operations**

1. Please describe below any efforts by the firm that demonstrate your commitment to workforce diversity in recruitment, hiring, training, promotion, and retention.

Click here to enter text.

1. Does your firm have ethical policies distributed to employees (e.g., code of conduct, compliance manual, anti-harassment, anti-discrimination)? [ ]  Yes [ ]  No

If the answer is “yes”, please provide.

**Additional Comments**

1. Please use the space below to outline any additional comments and/or considerations you would like us to be aware of when assessing your strategy for ESG:

 Click here to enter text.