

# CAPITAL FOUR

**Information Statement**  
**on our policies on**  
**the integration of sustainability risks in the investment decision-making process**

issued jointly by

Capital Four AIFM A/S, Capital Four Management Fondsmæglerselskab A/S, Capital Four CLO Management K/S,  
and Capital Four CLO Management II K/S

(**"Capital Four"**)

Date of initial publication of this Information Statement: 10 March 2021

This Information Statement is accurate as at: 12 July 2023.<sup>1</sup>

## **Sustainable-related Disclosures**

This Information Statement has been prepared for the purpose of meeting the disclosure requirements in Article 3(1) **Regulation (EU) 2019/2088** of the European Parliament and of the Council of 27 November 2019 on sustainability-related disclosures in the financial services sector) (the **"SFDR"**).

Capital Four integrates sustainability risks into our investment decision-making process.

Capital Four's investment process is driven by bottom-up research analysis. Our Research Procedure reflects how sustainability risks are identified, analyzed and assessed at the research stage of our investment process.

The portfolio managers at Capital Four decide and are responsible for investments and divestments we make. Our Portfolio Management Procedure reflects how sustainability risks are integrated into our investment decision-making.

For more detailed information on how sustainability risks are integrated into our investment decision-making process please refer to our Responsible Investment Policy.

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<sup>1</sup> This information statement was amended on 12 July 2023 to include Capital Four CLO Management II K/S

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## Further Information

This Information Statement is issued for information purposes only and is subject to change without notice.

This Information Statement is not intended as investment advice and is not an offer or a recommendation about managing or investing assets and should not be used as the basis for any investment decision.

Past performance is not a guarantee or a reliable indicator of future results and an investment could lose value.

Capital Four AIFM A/S (LEI 213800BAVAE4RB7YMN93)

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