

CAPITAL FOUR

Information Statement
on our policies on
the consideration of Principal Adverse Impacts of investment decisions on sustainability factors
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 2023.¹

Sustainable-related Disclosures

This Information Statement has been prepared for the purpose of meeting the disclosure requirements **in Article 4(1)(a) 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 considers principal adverse impacts of its investment decisions on sustainability factors.

Capital Four's investment process is driven by bottom-up research analysis. Our research procedure reflects how, pending data availability, principal adverse impacts and indicators are identified 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 principal adverse impacts of investments on sustainability factors are considered in our investment decision-making process. Where data is available, the portfolio managers will review the principal adverse impact of an investment and only make the decision to invest if they deem the impact to be within what they consider an acceptable range (taking account of the size, nature and scale of our activities).

Capital Four is committed to integrating the 10 principles of the United Nations Global Compact and is a signatory to the United Nations Global Compact. We adhere to the UN Principles for Responsible Investment (UNPRI) and with respect to reporting on our investment process, we adhere to the International Standard on Assurance Engagements 3402 (ISAE3402).

For more detailed information on how we identify and assess principal adverse impacts of investment on sustainability factors and how these are factored into our investment decisions, please refer to our Responsible Investment Policy.

We seek to comply on a best-efforts basis with the relevant disclosure obligations and issue this Information Statement as a means of achieving this objective.

¹ 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.

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.

The information contained herein is current as of the date of issuance and is subject to change without notice.

We do not make any express or implied warranties or representations as to the completeness or accuracy or accept responsibility for errors.

No risk management technique can guarantee the mitigation or elimination of risk in any market environment.

Past performance is not a guarantee or a reliable indicator of future results and an investment could lose value. All investments involve risk, including the possible loss of capital.

Capital Four AIFM A/S (LEI 213800BAVAE4RB7YMN93)

Capital Four Management Fondsmæglerselskab A/S (LEI 213800DYNHX13O9RJR56)

Capital Four CLO Management K/S (LEI 2138003DHYVIL6SGEK81)

Capital Four CLO Management II K/S (2138008VT3S8AIFXWR76)

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