

Sustainability-related Disclosures

Transparency of the promotion of environmental or social characteristics in accordance with Article 10 (1) of Regulation (EU) 2019/2088

This statement has been prepared for the purpose of meeting the disclosure requirements in Article 10(1) of 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”).

In accordance with Article 10(1) of the SFDR, the statement provides information in relation to the financial products which are subject to Article 8 of the SFDR. The statement is not intended as a substitute for the more detailed information contained in pre-contractual disclosures of the respective financial products.

For each financial product, information on the extent to which environmental or social characteristics are met is disclosed in periodic reports shared with investors.

Date of initial publication 4 July 2022, updated

This information statement has been updated and is accurate as of 8 August 2025.

This information statement was amended on (i) 11 November 2022 to include disclosure for the Capital Four’s High Yield Bonds strategy, (ii) 6 January 2023 to include disclosure for Capital Four’s Private Debt Strategy and (iii) 12 July 2023 to include LEIs and update certain wording related to data processing and (iv) 8 August 2025 to add LEIs and update certain wording related to GHG Scope 3 data.

#	Product name ¹	Sustainability-related Disclosures
1	<p>Applicable to financial products in Capital Four's Multi-Asset Credit Strategy that in accordance with pre-contractual disclosures promotes environmental characteristics including the following financial products:</p> <p>LEI 21380069MAS6BTXFB59 ISIN LU0471720556 ISIN LU0592269830 ISIN LU1324926036 ISIN LU1600645011</p> <p>LEI 21380021OS35MVIZLZ26 ISIN IE00BJ9MBJ50 ISIN IE00BJ9MBK65 ISIN IE00BK71VX54</p>	<p>(a) 'Summary';</p> <p>The financial product promotes environmental characteristics by committing that the financial product will be invested such that the weighted average carbon intensity ("WACI") of the portfolio is minimum 15 or 20 percent (as specified in the pre-contractual disclosures of the financial product) lower than the WACI of the designated ESG Benchmark (as defined below). The commitment is continuous throughout the life of the financial product and adherence to the commitment is measured on a continuous basis.</p> <p>Additionally, the financial product takes into account principal adverse impacts on sustainability factors as part of the investment process and will evaluate principal adverse impacts on sustainability factors ("PAIs") indicator data and PAI data availability at issuer / investee company, industry and portfolio level. The financial product defines sustainability factors as environmental, social, governance and employee matters, as well as respect for human rights, anti-corruption and anti-bribery matters.</p> <p>The ESG Benchmark has been designated for the purpose of attaining the environmental characteristics of the financial product.</p> <p>(b) 'No sustainable investment objective';</p> <p>The financial product promotes environmental characteristics.</p> <p>The financial product promotes environmental characteristics as the financial product will be invested such that the WACI of the portfolio is minimum 15 or 20 percent (as specified in the pre-contractual disclosures of the financial product) lower than the WACI of the designated ESG Benchmark. This is referred to as the "WACI Performance Threshold".</p> <p>As a result of the WACI Performance Threshold, if the WACI of the ESG Benchmark goes down such that the WACI of the portfolio breaches the WACI Performance Threshold, then the WACI of the portfolio has to be reduced. Accordingly, if the WACI of the ESG Benchmark goes up, the WACI of the portfolio can increase accordingly. Note that the carbon intensity of individual investments within the portfolio may be higher than the WACI of the ESG Benchmark provided that the WACI Performance Threshold is met at portfolio level.</p>

¹ For translations into other EU Languages, please refer to pages 18 (Danish), 21 (German), 24 (Finnish), 27 (French), 30 (Italian), 33 (Norwegian) and 36 (Swedish).

The ESG benchmark for the financial product is as specified in the pre-contractual disclosures of the financial product (the “**ESG Benchmark**”).

(d) ‘Investment strategy’;

The WACI Performance Threshold is binding on the investment strategy for the financial product on a continuous basis. Capital Four calculates the WACI of the ESG Benchmark and the WACI of the portfolio of the financial product on a daily basis to facilitate compliance with the WACI Performance Threshold.

Capital Four assesses good governance of issuers / investee companies at two levels:

a) minimum standards are applied for all investments based on global standards for responsible conduct. These standards are based on UN Guiding Principles on Business and Human Rights, and OECD Guidelines for Multinational Enterprises which stipulates the basis for and are operationalized within the UN Global Compact’s ten principles; and

b) applying a governance score using in-house proprietary data with a combination of external third-party data, to assess good governance practices such as with respect to sound management structures, employee relations, remuneration of staff and tax compliance.

(e) ‘Proportion of investments’;

All investments in the financial product are used to promote the environmental characteristics of the financial product.

All investments will be assessed in accordance with the Capital Four internal selection criteria for acceptable levels of carbon intensity in accordance with the WACI Performance Threshold. At any given time, the carbon intensity of individual investments within the portfolio may be higher than the WACI of the ESG Benchmark provided that the WACI Performance Threshold is met at portfolio level.

(f) ‘Monitoring of environmental or social characteristics’;

Tracking against the WACI Performance Threshold is the sustainability indicator for the financial product. To track the WACI Performance Threshold, the WACI of the portfolio is measured against the WACI of the ESG Benchmark on a continuous basis and is monitored through daily compliance controls against the WACI Performance Threshold.

(g) 'Methodologies';

Applying the CF Carbon Data Methodology, available upon reasonable request, Capital Four assigns greenhouse gas emission ("**GHG**") data and carbon intensity ("**CI**") data for each holding in the portfolio and for each constituent in the ESG Benchmark. Based on this data Capital Four calculates the WACI for the portfolio and for the ESG Benchmark respectively. To track WACI performance the portfolio WACI is measured against the WACI of the ESG Benchmark.

(h) 'Data sources and processing';

a) As described in the CF Carbon Data Methodology, Capital Four's approach to sourcing GHG data and CI data at issuer / investee company and benchmark constituent level is based on a systematic data waterfall logic. Capital Four firstly utilises GHG data and CI information that is disclosed directly by the issuer / investee company. Secondly, if no such information is available directly from the issuer / investee company, Capital Four relies on the data that is available from third-party ESG data providers. If there is no available information at issuer / investee company level, Capital Four applies an industry average to the respective issuer / investee company.

The WACI of each of the portfolio and the ESG Benchmark is calculated as specified in section (g) above and adherence to the WACI Performance Threshold is determined accordingly.

b) All investments in the financial product are stamped with CI data in Capital Four's enterprise data management ("**EDM**") system in accordance with the approach described in sub-section (a) above.

c) Compliance rules in the EDM mean that the WACI Performance Threshold of the financial product is assessed daily.

d) Sub-section (a) above describes Capital Four's approach to collecting GHG data and CI data and how data is estimated. GHG data and CI data is time stamped, labelled and tracked according to disclosure level based on (i) full disclosure, (ii) partial disclosure, (iii) modelled and (iv) industry average. Accordingly, the proportion of estimated data for the financial product can be identified at any given time.

(i) 'Limitations to methodologies and data';

In Capital Four's investment universe GHG data and CI data availability varies significantly. Many issuers / investee companies are private companies and/or small cap companies which currently are not subject to any regulatory requirements to publish non-financial data.

Capital Four's approach to dealing with such data limitations is to use 'fallback' data in terms of using industry average data for issuers / investee companies where there is no direct or third-party data available (as described in section (h) above) until disclosure of such data becomes available. The CF Carbon Data Methodology sets this out in detail.

(j) 'Due diligence';

Assets in the financial product is scored in accordance with Capital Four's ESG scoring model which includes assessment of GHG emission and issuer / investee company governance model and is subject to daily compliance controls. Assets are subject to Capital Four's standard due diligence process as described in its Responsible Investment Policy (<https://capital-four.com/documents/capital-four-responsible-investment-policy>). GHG data and CI data is reconciled on a regular basis to identify and investigate outliers.

(k) 'Engagement policies';

Direct engagement with the issuers / investee companies is not a fundamental part of the environmental strategy of the financial product. When relevant, Capital Four engages directly with issuers / investee companies in accordance with the Capital Four Engagement Policy (<https://www.capital-four.com/documents/capital-four-engagement-policy>). Focus of such engagement can be the environmental characteristics promoted by the financial product.

(l) where an index is designated as a reference benchmark to attain the environmental or social characteristics promoted by the financial product, 'Designated reference benchmark'.

The ESG Benchmark has been designated for the purpose of attaining the environmental characteristics promoted by the financial product. The CF ESG Benchmark Methodology sets out the methodology for how the ESG Benchmark has been determined for the financial product. Capital Four calculates the WACI of the ESG Benchmark and the WACI of the portfolio of the financial product on a daily basis to track the WACI Performance Threshold and to ensure the ESG Benchmark and the investment strategy are continuously aligned with the environmental characteristic of the financial product.

The CF Carbon Data Methodology sets out the methodology for (a) measuring the CI of investments in the portfolio and of constituents in the ESG Benchmark and (b) calculating the WACI of the ESG Benchmark for the financial product and the WACI of the financial product

#	Product name ¹	Sustainability-related Disclosures
2	<p>Applicable to financial products in Capital Four's Senior Loan Strategy that in accordance with pre-contractual disclosures promotes environmental characteristics including the following financial products:</p> <p>LEI 213800YK3D36CHOTYO18 ISIN LU1121114414 ISIN LU1324926622 ISIN LU1391434930 ISIN LU1389075463 ISIN LU1499703715 ISIN LU1499703988 ISIN LU1617830309</p> <p>LEI 635400CTZ3NUMVPZ8E58 ISIN IE00BD8DXS09</p>	<p>(a) 'Summary';</p> <p>The financial product promotes environmental characteristics by committing that the financial product will be invested such that the weighted average carbon intensity ("WACI") of the portfolio is minimum 10 percent (as specified in the pre-contractual disclosures of the financial product) lower than the WACI of the designated ESG Benchmark (as defined below). The commitment is continuous throughout the life of the financial product and adherence to the commitment is measured on a continuous basis.</p> <p>Additionally, the financial product takes into account principal adverse impacts on sustainability factors as part of the investment process and will evaluate principal adverse impacts on sustainability factors ("PAIs") indicator data and PAI data availability at issuer / investee company, industry and portfolio level. The financial product defines sustainability factors as environmental, social, governance and employee matters, as well as respect for human rights, anti-corruption and anti-bribery matters.</p> <p>The ESG Benchmark has been designated for the purpose of attaining the environmental characteristics of the financial product.</p> <p>(b) 'No sustainable investment objective';</p> <p>The financial product promotes environmental or social characteristics but does not have as its objective sustainable investments.</p> <p>(c) 'Environmental or social characteristics of the financial product';</p> <p>The financial product promotes environmental characteristics.</p> <p>The financial product promotes environmental characteristics as the financial product will be invested such that the WACI of the portfolio is minimum 15 percent (as specified in the pre-contractual disclosures of the financial product) lower than the WACI of the designated ESG Benchmark. This is referred to as the "WACI Performance Threshold".</p> <p>As a result of the WACI Performance Threshold, if the WACI of the ESG Benchmark goes down such that the WACI of the portfolio breaches the WACI Performance Threshold, then the WACI of the portfolio has to be reduced. Accordingly, if the WACI of the ESG Benchmark goes up, the WACI of the portfolio can increase accordingly. Note that the carbon intensity of individual investments within the portfolio may be higher than the WACI of the ESG Benchmark provided that the WACI Performance Threshold is met at portfolio level.</p>

¹ For translations into other EU Languages, please refer to pages 18 (Danish), 21 (German), 24 (Finnish), 27 (French), 30 (Italian), 33 (Norwegian) and 36 (Swedish).

The ESG benchmark for the financial product is as specified in the pre-contractual disclosures of the financial product (the “**ESG Benchmark**”).

(d) ‘Investment strategy’:

The WACI Performance Threshold is binding on the investment strategy for the financial product on a continuous basis. Capital Four calculates the WACI of the ESG Benchmark and the WACI of the portfolio of the financial product on a daily basis to facilitate compliance with the WACI Performance Threshold.

Capital Four assesses good governance of issuers / investee companies at two levels:

- a) minimum standards are applied for all investments based on global standards for responsible conduct. These standards are based on UN Guiding Principles on Business and Human Rights, and OECD Guidelines for Multinational Enterprises which stipulates the basis for and are operationalized within the UN Global Compact’s ten principles; and
- b) applying a governance score using in-house proprietary data with a combination of external third-party data, to assess good governance practices such as with respect to sound management structures, employee relations, remuneration of staff and tax compliance.

(e) ‘Proportion of investments’;

All investments in the financial product are used to promote the environmental characteristics of the financial product.

All investments will be assessed in accordance with the Capital Four internal selection criteria for acceptable levels of carbon intensity in accordance with the WACI Performance Threshold. At any given time, the carbon intensity of individual investments within the portfolio may be higher than the WACI of the ESG Benchmark provided that the WACI Performance Threshold is met at portfolio level.

(f) ‘Monitoring of environmental or social characteristics’;

Tracking against the WACI Performance Threshold is the sustainability indicator for the financial product. To track the WACI Performance Threshold, the WACI of the portfolio is measured against the WACI of the ESG Benchmark on a continuous basis and is monitored through daily compliance controls against the WACI Performance Threshold.

(g) ‘Methodologies’;

Applying the CF Carbon Data Methodology, available upon reasonable request, Capital Four assigns greenhouse gas emission (“**GHG**”) data and carbon intensity (“**CI**”) data for each holding in the portfolio and

for each constituent in the ESG Benchmark. Based on this data Capital Four calculates the WACI for the portfolio and for the ESG Benchmark respectively. To track WACI performance the portfolio WACI is measured against the WACI of the ESG Benchmark.

(h) 'Data sources and processing';

a) As described in the CF Carbon Data Methodology, Capital Four's approach to sourcing GHG data and CI data at issuer / investee company and benchmark constituent level is based on a systematic data waterfall logic. Capital Four firstly utilises GHG data and CI information that is disclosed directly by the issuer / investee company. Secondly, if no such information is available directly from the issuer / investee company, Capital Four relies on the data that is available from third-party ESG data providers. If there is no available information at issuer / investee company level, Capital Four applies an industry average to the respective issuer / investee company.

The WACI of each of the portfolio and the ESG Benchmark is calculated as specified in section (g) above and adherence to the WACI Performance Threshold is determined accordingly.

b) All investments in the financial product are stamped with CI data in Capital Four's enterprise data management ("EDM") system in accordance with the approach described in sub-section (a) above.

c) Compliance rules in the EDM mean that the WACI Performance Threshold of the financial product is assessed daily.

d) Sub-section (a) above describes Capital Four's approach to collecting GHG data and CI data and how data is estimated. GHG data and CI data is time stamped, labelled and tracked according to disclosure level based on (i) full disclosure, (ii) partial disclosure, (iii) modelled and (iv) industry average. Accordingly, the proportion of estimated data for the financial product can be identified at any given time.

(i) 'Limitations to methodologies and data';

In Capital Four's investment universe GHG data and CI data availability varies significantly. Many issuers / investee companies are private companies and/or small cap companies which currently are not subject to any regulatory requirements to publish non-financial data.

Capital Four's approach to dealing with such data limitations is to use 'fallback' data in terms of using industry average data for issuers / investee companies where there is no direct or third-party data available (as described in section (h) above) until disclosure of such data becomes available. The CF Carbon Data Methodology sets this out in detail.

(j) 'Due diligence';

Assets in the financial product is scored in accordance with Capital Four's ESG scoring model which includes assessment of GHG emission and issuer / investee company governance model and is subject to daily compliance controls. Assets are subject to Capital Four's standard due diligence process as described in its Responsible Investment Policy (<https://capital-four.com/documents/capital-four-responsible-investment-policy>). GHG data and CI data is reconciled on a regular basis to identify and investigate outliers.

(k) 'Engagement policies';

Direct engagement with the issuers / investee companies is not a fundamental part of the environmental strategy of the financial product. When relevant, Capital Four engages directly with issuers / investee companies in accordance with the Capital Four Engagement Policy (<https://www.capital-four.com/documents/capital-four-engagement-policy>). Focus of such engagement can be the environmental characteristics promoted by the financial product.

(l) where an index is designated as a reference benchmark to attain the environmental or social characteristics promoted by the financial product, 'Designated reference benchmark'.

The ESG Benchmark has been designated for the purpose of attaining the environmental characteristics promoted by the financial product. The CF ESG Benchmark Methodology sets out the methodology for how the ESG Benchmark has been determined for the financial product. Capital Four calculates the WACI of the ESG Benchmark and the WACI of the portfolio of the financial product on a daily basis to track the WACI Performance Threshold and to ensure the ESG Benchmark and the investment strategy are continuously aligned with the environmental characteristic of the financial product.

The CF Carbon Data Methodology sets out the methodology for (a) measuring the CI of investments in the portfolio and of constituents in the ESG Benchmark and (b) calculating the WACI of the ESG Benchmark for the financial product and the WACI of the financial product.

#	Product name ¹	Sustainability-related Disclosures
3	<p>Applicable to financial products in Capital Four's High Yield Bonds Strategy that in accordance with pre-contractual disclosures promotes environmental characteristics including the following financial products:</p> <p>LEI 635400COWRQ1ZMEMIX40 ISIN IE00BD8DXR91</p>	<p>(a) 'Summary';</p> <p>The financial product promotes environmental characteristics by committing that the financial product will be invested such that the weighted average carbon intensity ("WACI") of the portfolio is minimum 15 percent (as specified in the pre-contractual disclosures of the financial product) lower than the WACI of the designated ESG Benchmark (as defined below). The commitment is continuous throughout the life of the financial product and adherence to the commitment is measured on a continuous basis.</p> <p>Additionally, the financial product takes into account principal adverse impacts on sustainability factors as part of the investment process and will evaluate principal adverse impacts on sustainability factors ("PAIs") indicator data and PAIs data availability at issuer / investee company, industry and portfolio level. The financial product defines sustainability factors as environmental, social, governance and employee matters, as well as respect for human rights, anti-corruption and anti-bribery matters.</p> <p>The ESG Benchmark has been designated for the purpose of attaining the environmental characteristics of the financial product.</p> <p>(b) 'No sustainable investment objective';</p> <p>The financial product promotes environmental or social characteristics but does not have as its objective sustainable investments.</p> <p>(c) 'Environmental or social characteristics of the financial product';</p> <p>The financial product promotes environmental characteristics as the financial product will be invested such that the WACI of the portfolio is minimum 15 percent (as specified in the pre-contractual disclosures of the financial product) lower than the WACI of the designated ESG Benchmark. This is referred to as the "WACI Performance Threshold".</p> <p>As a result of the WACI Performance Threshold, if the WACI of the ESG Benchmark goes down such that the WACI of the portfolio breaches the WACI Performance Threshold, then the WACI of the portfolio has to be reduced. Accordingly, if the WACI of the ESG Benchmark goes up, the WACI of the portfolio can increase accordingly. Note that the carbon intensity of individual investments within the portfolio may be higher than the WACI of the ESG Benchmark provided that the WACI Performance Threshold is met at portfolio level.</p> <p>The ESG benchmark for the financial product is as specified in the pre-contractual disclosures of the financial product (the "ESG Benchmark").</p>

¹ For translations into other EU Languages, please refer to pages 18 (Danish), 21 (German), 24 (Finnish), 27 (French), 30 (Italian), 33 (Norwegian) and 36 (Swedish).

(d) 'Investment strategy';

The WACI Performance Threshold is binding on the investment strategy for the financial product on a continuous basis. Capital Four calculates the WACI of the ESG Benchmark and the WACI of the portfolio of the financial product on a daily basis to facilitate compliance with the WACI Performance Threshold.

Capital Four assesses good governance of issuers / investee companies at two levels:

- a) minimum standards are applied for all investments based on global standards for responsible conduct. These standards are based on UN Guiding Principles on Business and Human Rights, and OECD Guidelines for Multinational Enterprises which stipulates the basis for and are operationalized within the UN Global Compact's ten principles; and
- b) applying a governance score using in-house proprietary data with a combination of external third-party data, to assess good governance practices such as with respect to sound management structures, employee relations, remuneration of staff and tax compliance.

(e) 'Proportion of investments';

All investments in the financial product are used to promote the environmental characteristics of the financial product.

All investments will be assessed in accordance with the Capital Four internal selection criteria for acceptable levels of carbon intensity in accordance with the WACI Performance Threshold. At any given time, the carbon intensity of individual investments within the portfolio may be higher than the WACI of the ESG Benchmark provided that the WACI Performance Threshold is met at portfolio level.

(f) 'Monitoring of environmental or social characteristics';

Tracking against the WACI Performance Threshold is the sustainability indicator for the financial product. To track the WACI Performance Threshold, the WACI of the portfolio is measured against the WACI of the ESG Benchmark on a continuous basis and is monitored through daily compliance controls against the WACI Performance Threshold.

(g) 'Methodologies';

Applying the CF Carbon Data Methodology, available upon reasonable request, Capital Four assigns greenhouse gas emission ("GHG") data and carbon intensity ("CI") data for each holding in the portfolio and for each constituent in the ESG Benchmark. Based on this data Capital Four calculates the WACI for the portfolio and for the ESG Benchmark respectively. To track WACI performance the portfolio WACI is measured against the WACI of the ESG Benchmark.

(h) 'Data sources and processing';

a) As described in the CF Carbon Data Methodology, Capital Four's approach to sourcing GHG data and CI data at issuer / investee company and benchmark constituent level is based on a systematic data waterfall logic. Capital Four firstly utilises GHG data and CI information that is disclosed directly by the issuer / investee company. Secondly, if no such information is available directly from the issuer / investee company, Capital Four relies on the data that is available from third-party ESG data providers. If there is no available information at issuer / investee company level, Capital Four applies an industry average to the respective issuer / investee company.

The WACI of each of the portfolio and the ESG Benchmark is calculated as specified in section (g) above and adherence to the WACI Performance Threshold is determined accordingly.

b) All investments in the financial product are stamped with CI data in Capital Four's enterprise data management ("**EDM**") system in accordance with the approach described in sub-section (a) above.

c) Compliance rules in the EDM mean that the WACI Performance Threshold of the financial product is assessed daily.

d) Sub-section (a) above describes Capital Four's approach to collecting GHG data and CI data and how data is estimated. GHG data and CI data is time stamped, labelled and tracked according to disclosure level based on (i) full disclosure, (ii) partial disclosure, (iii) modelled and (iv) industry average. Accordingly, the proportion of estimated data for the financial product can be identified at any given time.

(i) 'Limitations to methodologies and data';

In Capital Four's investment universe GHG data and CI data availability varies significantly. Many issuers / investee companies are private companies and/or small cap companies which currently are not subject to any regulatory requirements to publish non-financial data.

Capital Four's approach to dealing with such data limitations is to use 'fallback' data in terms of using industry average data for issuers / investee companies where there is no direct or third-party data available (as described in section (h) above) until disclosure of such data becomes available. The CF Carbon Data Methodology sets this out in detail.

(j) 'Due diligence';

Assets in the financial product is scored in accordance with Capital Four's ESG scoring model which includes assessment of GHG emission and issuer / investee company governance model and is subject to daily compliance controls. Assets are subject to Capital Four's standard due diligence process as described in its Responsible Investment Policy (<https://capital-four.com/documents/capital-four-responsible-investment-policy>). GHG data and CI data is reconciled on a regular basis to identify and investigate outliers.

(k) 'Engagement policies';

Direct engagement with the issuers / investee companies is not a fundamental part of the environmental strategy of the financial product. When relevant, Capital Four engages directly with issuers / investee companies in accordance with the Capital Four Engagement Policy (<https://www.capital-four.com/documents/capital-four-engagement-policy>). Focus of such engagement can be the environmental characteristics promoted by the financial product.

(l) where an index is designated as a reference benchmark to attain the environmental or social characteristics promoted by the financial product, 'Designated reference benchmark'.

The ESG Benchmark has been designated for the purpose of attaining the environmental characteristics promoted by the financial product. The CF ESG Benchmark Methodology sets out the methodology for how the ESG Benchmark has been determined for the financial product. Capital Four calculates the WACI of the ESG Benchmark and the WACI of the portfolio of the financial product on a daily basis to track the WACI Performance Threshold and to ensure the ESG Benchmark and the investment strategy are continuously aligned with the environmental characteristic of the financial product.

The CF Carbon Data Methodology sets out the methodology for (a) measuring the CI of investments in the portfolio and of constituents in the ESG Benchmark and (b) calculating the WACI of the ESG Benchmark for the financial product and the WACI of the financial product.

#	Product name ¹	Sustainability-related Disclosures
4	<p>Applicable to financial products in Capital Four's Private Debt Strategy that in accordance with pre-contractual disclosures promotes environmental and/or social characteristics including the following financial products:</p> <p>LEI 635400SXXSFJBWHGGP62 ISIN LU2602037207 ISIN LU2602037389</p> <p>LEI 5493000EVYMD3V45H514 ISIN LU2602037462</p>	<p>(a) 'Summary';</p> <p>The financial product promotes environmental and/or social characteristics by committing that a certain percentage of the Private Debt Loans made by the financial product are Sustainability-Linked Loans (as defined in section (c) below) by ensuring they include at least one environmental or social key performance indicator. The commitment is continuous throughout the life of the financial product and adherence to the commitment is measured on a continuous basis. Note that investments may be made in Private Debt Loans that do not qualify as Sustainability-Linked Loans provided that the Yearly Sustainability-Linked Loan Percentage (as defined in section (c) below) is met at the financial product / portfolio level.</p> <p>Where "Private Debt Loan" means loans or other forms of debt or debt-like instruments, typically but not exclusively related to directly originated and bilateral instruments, and designated in good faith by Capital Four as private debt or direct lending assets in accordance with the investment strategy and market standards, including, for the avoidance of doubt, Capital Four's commercial involvement in originating the asset, irrespective of whether contractually directly originated by the Fund or acquired on a secondary basis.</p> <p>Additionally, the financial product takes into account principal adverse impacts on sustainability factors as part of the investment process and will evaluate principal adverse impacts on sustainability factors ("PAIs") indicator data and PAI data availability at borrower, industry and portfolio level. The financial product defines sustainability factors as environmental, social, governance and employee matters, as well as respect for human rights, anti-corruption and anti-bribery matters. The financial product does not use a benchmark to assess its environmental or social performance but uses the Yearly Sustainability-Linked Loan Percentage as a sustainability indicator to assess such performance of its underlying investments.</p> <p>(b) 'No sustainable investment objective';</p> <p>The financial product promotes environmental or social characteristics, but does not have as its objective sustainable investment.</p> <p>(c) 'Environmental or social characteristics of the financial product';</p> <p>The financial product promotes environmental and / or social characteristics as a certain percentage of the Private Debt Loans made by the financial product will include at least one environmental or social key performance indicator (a "Sustainability-Linked KPI"). Each Private Debt Loan that includes a Sustainability-Linked KPI (a "Sustainability-Linked Loan" or "SLL") will include an economic impact to the financial characteristic of the Private Debt Loan where such impact is linked to the sustainability performance target ("SPT") of the Sustainability-Linked KPI.</p>

¹ For translations into other EU Languages, please refer to pages 18 (Danish), 21 (German), 24 (Finnish), 27 (French), 30 (Italian), 33 (Norwegian) and 36 (Swedish).

The financial product will be invested such that the percentage of Private Debt Loans which qualify as Sustainability-Linked Loans, during any given year, will be at or above the “Yearly Sustainability-Linked Loan Percentage” which is the applicable percentage set for each year in the investment period and each year in the term period of the financial product as disclosed in the pre-contractual disclosures for the financial product.

In addition to Private Debt Loans, for the purpose of liquidity management, the financial product will at times hold cash as set out in the pre-contractual disclosure of the financial product, and if set out in the pre-contractual disclosures of the financial product, the financial product is allowed to have a certain exposure to investments that are not Private Debt Loans (broadly syndicated liquid European loans or bonds).

(d) ‘Investment strategy’;

The Yearly Sustainability-Linked Loan Percentage is binding on the investment strategy for the financial product on a continuous basis. The Private Debt Loans in the portfolio are constructed based on Capital Four’s assessment of whether each private debt investment qualifies as a Sustainability-Linked Loan and therefore facilitates compliance with the Yearly Sustainability-Linked Loan Percentage.

The following minimum environmental and social safeguards are applied to all assets in the financial product:

- (i) all investee companies in which the relevant portfolio is directly invested, must be scored according to the Capital Four ESG scoring model as defined in the Capital Four Responsible Investment Policy; and
- (ii) all assets must comply with the requirements set out in the Capital Four Responsible Investment Policy (<https://www.capital-four.com/documents/capital-four-responsible-investment-policy>).

Capital Four assesses good governance of borrowers at two levels:

- iii. minimum standards are applied for all investments based on global standards for responsible conduct. These standards are based on UN Guiding Principles on Business and Human Rights, and OECD Guidelines for Multinational Enterprises which stipulates the basis for and are operationalized within the UN Global Compact’s ten principles; and
- iv. applying a governance score using in-house proprietary data with a combination of external third-party data, to assess good governance practices such as with respect to sound management structures, employee relations, remuneration of staff and tax compliance.

(e) 'Proportion of investments';

The Private Debt Loans in the financial product which are Sustainability-Linked Loans (as described under point (c) above) are used to promote the environmental and/or social characteristics of the financial product.

The minimum proportion of Private Debt Loans which will be Sustainability-Linked Loans for each year of the financial product (i.e. the Yearly Sustainability-linked Loan Percentage) is as set out in the pre-contractual disclosure of the financial product

The percentage of Private Debt Loans which are Sustainability-Linked Loans will be measured on a continuous basis and monitored against the Yearly Sustainability-Linked Loan Percentage as set out in the pre-contractual disclosure of the financial product.

With reference to all investments in the financial product, the pre-contractual disclosures of the financial product sets out the minimum expected proportion of Sustainability-Linked Loans in the financial product against all investments in the financial product.

The remaining proportion of investments are private debt assets which do not qualify as Sustainability-Linked Loans and therefore do not count towards the Yearly Sustainability-Linked Loan Percentage and other assets in which the financial product is allowed to invest into, as set out in the pre-contractual disclosures for the financial product.

(f) 'Monitoring of environmental or social characteristics';

The Yearly Sustainability-Linked Loan Percentage is the sustainability indicator for the financial product and the percentage of Private Debt Loans which are Sustainability-Linked Loans will be measured on a continuous basis and monitored through daily compliance controls against the Yearly Sustainability-Linked Loan Percentage.

(g) 'Methodologies';

Capital Four applies the CF Private Debt Sustainability-Linked Loan Methodology, available upon reasonable request, in order to determine whether a Private Debt Loan qualifies as a Sustainability-Linked Loan, as set out in section (c) above, and therefore counts towards the Yearly Sustainability-Linked Loan Percentage. When assessing Sustainability-Linked KPIs, Capital Four ensures that each KPI addresses relevant, material and measurable environmental and / or social sustainability issues relevant to the borrower by setting KPIs within the Capital Four's ESG scoring framework, the Principal Adverse Sustainability Indicators on sustainability factors as per the borrower's own materiality assessment.

Prior to investment, where KPIs are determined before a loan is entered into, Capital Four reviews the relevant terms of the loan in order to determine if it meets the requirements for a Sustainability-Linked Loan. If KPIs are expected to be agreed within the first 12 months following investment, Capital Four reviews the loan documentation to ensure that it reflects the borrower's commitment to agree at least one Sustainability-Linked KPI on agreed terms and within set deadline. Once the KPI is agreed, Capital Four reviews the terms of the loan in order to determine if it meets the requirements for a Sustainability-Linked Loan.

For each Sustainability-Linked KPI, Capital Four will set ambitious and meaningful SPTs for the borrower in good faith applying the methodology defined in the CF Private Debt Sustainability-Linked Loan Methodology

(h) 'Data sources and processing';

- a) Capital Four relies on internal data (i.e. classifying loans as SLLs or not and calculates the percentage of the financial product that attains the environmental and / or social characteristics based on that classification) to determine if a Private Debt Loan is a Sustainability-Linked Loan. The proportion of Sustainability-Linked Loans in the financial product is calculated as specified in section (g) above and adherence to the Yearly Sustainability-Linked Loan Percentage is determined accordingly.
- b) Private Debt Loans are categorised in Capital Four's enterprise data management ("EDM") system as either a 'Sustainability-Linked Loan' or 'Not a Sustainability-Linked Loan'. No Private Debt Loan can be entered into the EDM without being categorised.
- c) Compliance rules in the EDM mean that the proportion of Sustainability-Linked Loans in the financial product is assessed daily.
- d) No data is estimated.

(i) 'Limitations to methodologies and data';

The methodology to determine if a KPI is an environmental or social KPI and the procedures for setting SPTs is proprietary as there is no market standard or official recognised standard that can be applied in this regard. Capital Four has therefore developed the CF Private Debt Sustainability-Linked Loan Methodology which sets out the procedure to facilitate the setting of ambitious and meaningful SPTs for the borrower. Please refer to the pre-contractual disclosures for the financial product for further information.

(j) 'Due diligence';

In addition to reliance on available public and third-party information, Capital Four engages directly with the borrower and owner of each Private Debt Loan to set the KPIs and SPTs in line with Capital Four's Private

Debt Sustainability-Linked Loan Methodology. This is in addition to the standard due diligence processes that Capital Four carries out. All set KPIs and SPTs are subject to internal controls and depending on the type/category of KPIs (and related SPTs) may also be subject to external controls or verification.

(k) 'Engagement policies';

Capital Four engages directly with the borrower and owner of each Private Debt Loan when the KPIs and SPTs are set but also, when relevant, throughout the duration of the loan in relation to the performance of the SPTs. Any breach of the Yearly Sustainability-linked Loan Percentage will result in investment committee review of the financial product, including identification of additional engagement efforts with relevant borrowers required to facilitate re-alignment with the Yearly Sustainability-linked Loan Percentage whilst ensuring the best possible economic outcome for investors.

Capital Four engages in accordance with its Engagement Policy (<https://www.capital-four.com/documents/capital-four-engagement-policy>).

(l) 'Designated reference benchmark'.

No index has been designated as a reference benchmark for the purpose of measuring the attainment of the environmental characteristics promoted by the financial product.

Further Information

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

This Disclosure 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.

Last updated on 8 August 2025

DA

#	Produktnavn	Bæredygtighedsrelaterede oplysninger
1	<p>Gælder for finansielle produkter i Capital Fours Multi-Asset Credit Strategy, der i overensstemmelse med oplysninger, der gives forud for kontraktindgåelse, fremmer miljømæssige egenskaber, herunder følgende finansielle produkter:</p> <p>LEI 21380069MAS6BTXFJB59 ISIN LU0471720556 ISIN LU0592269830 ISIN LU1324926036 ISIN LU1600645011</p> <p>LEI 21380021OS35MVIZLZ26 ISIN IE00BJ9MBJ50 ISIN IE00BJ9MBK65 ISIN IE00BK71VX54</p>	<p>(a) 'Resumé';</p> <p>Det finansielle produkt fremmer miljømæssige egenskaber ved at forpligte sig til, at det finansielle produkt vil blive investeret, så porteføljens vægtede gennemsnitlige kulstofintensitet ("WACI") er mindst 15 eller 20 procent (som specificeret i det finansielle produkts oplysninger, der gives forud for kontraktindgåelse) lavere end WACI for det udpegede ESG-benchmark (som defineret nedenfor). Forpligtelsen er kontinuerlig i hele det finansielle produkts levetid, og overholdelsen af forpligtelsen måles løbende.</p> <p>Derudover tager det finansielle produkt højde for primære negative indvirkninger på bæredygtighedsfaktorer som en del af investeringsprocessen og vil evaluere indikatordata for primære negative indvirkninger på bæredygtighedsfaktorer ("PAI'er") og tilgængeligheden af PAI-data på udsteder-/investeringsvirksomhed, branche og porteføljeniveau. Det finansielle produkt definerer bæredygtighedsfaktorer som miljø-, social-, ledelses- og medarbejderanliggender samt respekt for menneskerettigheder, anti-korruption og anti-bestikkelse.</p> <p>ESG-benchmarket er udpeget med det formål at opnå de miljømæssige egenskaber ved det finansielle produkt.</p>
2	<p>Gælder for finansielle produkter i Capital Fours Senior Loan Strategy, der i overensstemmelse med oplysninger, der gives forud for kontraktindgåelse, fremmer miljømæssige egenskaber, herunder følgende finansielle produkter:</p> <p>LEI 213800YK3D36CHOTY018 ISIN LU1121114414 ISIN LU1324926622 ISIN LU1391434930 ISIN LU1389075463 ISIN LU1499703715 ISIN LU1499703988 ISIN LU1617830309</p> <p>LEI 635400CTZ3NUMVPZ8E58 ISIN IE00BD8DXS09</p>	<p>(a) 'Resumé';</p> <p>Det finansielle produkt fremmer miljømæssige egenskaber ved at forpligte sig til, at det finansielle produkt vil blive investeret, så porteføljens vægtede gennemsnitlige kulstofintensitet ("WACI") er mindst 10 procent (som specificeret i det finansielle produkts oplysninger, der gives forud for kontraktindgåelse) lavere end WACI for det udpegede ESG-benchmark (som defineret nedenfor). Forpligtelsen er kontinuerlig i hele det finansielle produkts levetid, og overholdelsen af forpligtelsen måles løbende.</p> <p>Derudover tager det finansielle produkt højde for primære negative indvirkninger på bæredygtighedsfaktorer som en del af investeringsprocessen og vil evaluere indikatordata for primære negative indvirkninger på bæredygtighedsfaktorer ("PAI'er") og tilgængeligheden af PAI-data på udsteder-/investeringsvirksomhed, branche og porteføljeniveau. Det finansielle produkt definerer bæredygtighedsfaktorer som miljø-, social-, ledelses- og medarbejderanliggender samt respekt for menneskerettigheder, anti-korruption og anti-bestikkelse.</p> <p>ESG-benchmarket er udpeget med det formål at opnå de miljømæssige egenskaber ved det finansielle produkt.</p>

- 3 Gælder for finansielle produkter i Capital Fours High Yield Bonds Strategy, der i overensstemmelse med oplysninger, der gives forud for kontraktindgåelse, fremmer miljømæssige egenskaber, herunder følgende finansielle produkter:
LEI 635400COWRQ1ZMEMIX40
ISIN IE00BD8DXR91

(a) "Resumé";

Det finansielle produkt fremmer miljømæssige egenskaber ved at forpligte sig til, at det finansielle produkt vil blive investeret, så porteføljens vægtede gennemsnitlige kulstofintensitet ("WACI") er mindst 15 procent (som specificeret i det finansielle produkts oplysninger, der gives forud for kontraktindgåelse) lavere end WACI for det udpegede ESG-benchmark (som defineret nedenfor). Forpligtelsen er kontinuerlig i hele det finansielle produkts levetid, og overholdelsen af forpligtelsen måles løbende.

Derudover tager det finansielle produkt højde for primære negative indvirkninger på bæredygtighedsfaktorer som en del af investeringsprocessen og vil evaluere indikatordata for primære negative indvirkninger på bæredygtighedsfaktorer ("PAI'er") og tilgængeligheden af PAI-data på udsteder-/investeringsvirksomhed, branche og porteføljeniveau. Det finansielle produkt definerer bæredygtighedsfaktorer som miljø-, social-, ledelses- og medarbejderanliggender samt respekt for menneskerettigheder, anti-korruption og anti-bestikkelse.

ESG-benchmarket er udpeget med det formål at opnå de miljømæssige egenskaber ved det finansielle produkt.

- 4 Gælder for finansielle produkter i Capital Fours Private Debt Strategy, der i overensstemmelse med oplysninger, der gives forud for kontraktindgåelse, fremmer miljømæssige og/eller sociale egenskaber, herunder følgende finansielle produkter:
LEI 635400SXXSFJBWHGGP62
ISIN LU2602037207
ISIN LU2602037389

LEI 5493000EVYMD3V45H514
ISIN LU2602037462

(a) 'Resumé';

Det finansielle produkt fremmer miljømæssige og/eller sociale egenskaber ved at forpligte sig til, at en vis procentdel af de Private Debt Loans, der ydes af det finansielle produkt, er Sustainability-Linked Loans (som defineret i afsnit (c) nedenfor) ved at sikre, at de omfatter mindst én miljømæssig eller social nøglepræstationsindikator. Forpligtelsen er kontinuerlig i hele det finansielle produkts levetid, og overholdelsen af forpligtelsen måles løbende. Bemærk, at der kan investeres i Private Debt Loans, der ikke kvalificerer sig som Sustainability-Linked Loans, forudsat at den årlige Yearly Sustainability-Linked Loan Percentage (som defineret i afsnit (c) nedenfor) er opfyldt på det finansielle produkt-/porteføljeniveau.

Hvor "Private Debt Loan" betyder lån eller andre former for gæld eller gældslignende instrumenter, typisk, men ikke udelukkende, relateret til direkte oparbejdede og bilaterale instrumenter, og udpeget i god tro af Capital Four som privat gæld eller direkte udlånsaktiver i overensstemmelse med investeringsstrategien og markedsstandarder, herunder, for at undgå tvivl, Capital Fours kommercielle engagement i oparbejdelsen af aktivet, uanset om det kontraktligt er direkte oparbejdet af fonden eller erhvervet på sekundær basis.

Derudover tager det finansielle produkt højde for primære negative indvirkninger på bæredygtighedsfaktorer som en del af investeringsprocessen og vil evaluere indikatordata for primære negative indvirkninger på bæredygtighedsfaktorer ("PAI'er") og tilgængeligheden af PAI-data på låntager-, branche- og porteføljeniveau.

Det finansielle produkt definerer bæredygtighedsfaktorer som miljø-, social-, ledelses- og medarbejderanliggender samt respekt for menneskerettigheder, anti-korruption og anti-bestikkelse. Det finansielle produkt bruger ikke et benchmark til at vurdere sine miljømæssige eller sociale resultater, men bruger den årlige bæredygtighedsrelaterede låneprocent som en bæredygtighedsindikator til at vurdere sådanne resultater for sine underliggende investeringer

DE

#	Produktnavn	Nachhaltigkeitsbezogene Offenlegungen
1	<p>Gilt für Finanzprodukte von Capital Four, welche in die Kategorie Multi-Asset Credit Strategy fallen und gemäß den vorvertraglichen Informationen ökologische Merkmale bewerben. Dazu zählen unter anderem die folgenden Finanzprodukte:</p> <p>LEI 21380069MAS6BTXFJB59 ISIN LU0471720556 ISIN LU0592269830 ISIN LU1324926036 ISIN LU1600645011</p> <p>LEI 21380021OS35MVIZLZ26 ISIN IE00BJ9MBJ50 ISIN IE00BJ9MBK65 ISIN IE00BK71VX54</p>	<p>(a) „Zusammenfassung“;</p> <p>Das Finanzprodukt bewirbt ökologische Merkmale und muss so investiert sein, dass die gewichtete durchschnittliche Kohlenstoffintensität („WACI“) des Portfolios mindestens 15 bis 20 % (gemäß Angabe in den vorvertraglichen Informationen zum Finanzprodukt) unter der WACI des (nachfolgend angegebenen) ESG-Referenzwerts liegt. Diese Vorgabe wird während der ganzen Lebensdauer des Finanzprodukts eingehalten und regelmäßig überprüft.</p> <p>Zudem werden bei diesem Finanzprodukt im Rahmen des Anlageprozesses die wesentlichen nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren („PAI“) berücksichtigt und anhand der Daten zu PAI-Indikatoren sowie der beim Emittenten/beim Unternehmen, in das investiert wird, und auf Sektor- und Portfolioebene verfügbaren PAI-Daten beurteilt. Bei diesem Finanzprodukt gelten als Nachhaltigkeitsfaktoren Umwelt-, Sozial-, Governance- und Arbeitnehmerbelange sowie die Achtung der Menschenrechte und die Bekämpfung von Korruption und Bestechung.</p> <p>Für die Erreichung der ökologischen Merkmale des Finanzprodukts wurde der ESG-Referenzwert festgelegt.</p>
2	<p>Gilt für Finanzprodukte von Capital Four, welche in die Kategorie Senior Loan Strategy fallen und gemäß den vorvertraglichen Informationen ökologische Merkmale bewerben. Dazu zählen unter anderem die folgenden Finanzprodukte:</p> <p>LEI 213800YK3D36CHOTYO18 ISIN LU1121114414 ISIN LU1324926622 ISIN LU1391434930 ISIN LU1389075463 ISIN LU1499703715 ISIN LU1499703988 ISIN LU1617830309</p> <p>LEI 635400CTZ3NUMVPZ8E58 ISIN IE00BD8DXS09</p>	<p>(a) „Zusammenfassung“;</p> <p>Das Finanzprodukt bewirbt ökologische Merkmale und muss so investiert sein, dass die gewichtete durchschnittliche Kohlenstoffintensität („WACI“) des Portfolios mindestens 10 % (gemäß Angabe in den vorvertraglichen Informationen zum Finanzprodukt) unter der WACI des (nachfolgend angegebenen) ESG-Referenzwerts liegt. Diese Vorgabe wird während der ganzen Lebensdauer des Finanzprodukts eingehalten und regelmäßig überprüft.</p> <p>Zudem werden bei diesem Finanzprodukt im Rahmen des Anlageprozesses die wesentlichen nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren („PAI“) berücksichtigt und anhand der Daten zu PAI-Indikatoren sowie der beim Emittenten/beim Unternehmen, in das investiert wird, und auf Sektor- und Portfolioebene verfügbaren PAI-Daten beurteilt. Bei diesem Finanzprodukt gelten als Nachhaltigkeitsfaktoren Umwelt-, Sozial-, Governance- und Arbeitnehmerbelange sowie die Achtung der Menschenrechte und die Bekämpfung von Korruption und Bestechung.</p> <p>Für die Erreichung der ökologischen Merkmale des Finanzprodukts wurde der ESG-Referenzwert festgelegt.</p>

- 3 Gilt für Finanzprodukte von Capital Four, welche in die Kategorie Private Debt Strategy fallen und gemäß den vorvertraglichen Informationen ökologische und/oder soziale Merkmale bewerben. Dazu zählen unter anderem die folgenden Finanzprodukte:
LEI 635400COWRQ1ZMEMIX40
ISIN IE00BD8DXR91

(a) „Zusammenfassung“;

Das Finanzprodukt bewirbt ökologische Merkmale und muss so investiert sein, dass die gewichtete durchschnittliche Kohlenstoffintensität („WACI“) des Portfolios mindestens 15 % (gemäß Angabe in den vorvertraglichen Informationen zum Finanzprodukt) unter der WACI des (nachfolgend angegebenen) ESG-Referenzwerts liegt. Diese Vorgabe wird während der ganzen Lebensdauer des Finanzprodukts eingehalten und regelmäßig überprüft.

Zudem werden bei diesem Finanzprodukt im Rahmen des Anlageprozesses die wesentlichen nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren („PAI“) berücksichtigt und anhand der Daten zu PAI-Indikatoren sowie der beim Emittenten/beim Unternehmen, in das investiert wird, und auf Sektor- und Portfolioebene verfügbaren PAI-Daten beurteilt. Bei diesem Finanzprodukt gelten als Nachhaltigkeitsfaktoren Umwelt-, Sozial-, Governance- und Arbeitnehmerbelange sowie die Achtung der Menschenrechte und die Bekämpfung von Korruption und Bestechung.

Für die Erreichung der ökologischen Merkmale des Finanzprodukts wurde der ESG-Referenzwert festgelegt.

- 4 Gilt für Finanzprodukte von Capital Four, welche in die Kategorie Private Debt Strategy fallen und gemäß den vorvertraglichen Informationen ökologische und/oder soziale Merkmale bewerben. Dazu zählen unter anderem die folgenden Finanzprodukte:
LEI 635400SXXSFJBWHGGP62
ISIN LU2602037207
ISIN LU2602037389

LEI 5493000EVYMD3V45H514
ISIN LU2602037462

(a) „Zusammenfassung“;

Das Finanzprodukt bewirbt ökologische und/oder soziale Merkmale und muss einen bestimmten Prozentsatz seiner Investitionen in Private Debt Loans in Form von nachhaltigkeitsbezogenen Darlehen (gemäß Definition im Abschnitt (c) unten) tätigen, bei denen sichergestellt ist, dass sie mindestens einen wichtigen ökologischen oder sozialen Leistungsindikator („KPI“) vorweisen. Diese Vorgabe wird während der ganzen Lebensdauer des Finanzprodukts eingehalten und regelmäßig überprüft. Es gilt zu beachten, dass auch Investitionen in Private Debt Loans, die nicht als nachhaltigkeitsbezogene Darlehen gelten, getätigt werden können, vorausgesetzt dass der jährliche Prozentsatz der nachhaltigkeitsbezogenen Darlehen (gemäß Definition im Abschnitt (c) unten) des Finanzprodukts/Portfolios eingehalten wird.

„Private Debt Loan“ bezeichnet Darlehen oder andere Formen von Schuldtiteln oder schuldenähnlichen Instrumenten, die in der Regel aber nicht immer einen Bezug zu direkt ausgegebenen und bilateralen Instrumenten aufweisen und von Capital Four nach Treu und Glauben als Private Debt oder Direct Lending Assets bezeichnet werden, die der Anlagestrategie und den Marktstandards entsprechen. Zur Vermeidung jeglicher Missverständnisse wird festgehalten, dass dazu auch Vermögenswerte zählen, an deren Ausgabe Capital Four geschäftsmäßig beteiligt ist, und zwar unabhängig davon, ob der Vermögenswert vertraglich direkt vom Fonds aufgelegt oder auf dem Sekundärmarkt erworben wurde.

Zudem werden bei diesem Finanzprodukt im Rahmen des Anlageprozesses die wesentlichen nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren („PAI“) berücksichtigt und anhand der Daten zu PAI-Indikatoren sowie der beim Emittenten/beim Unternehmen, in das investiert wird, und auf Sektor- und Portfolioebene verfügbaren PAI-Daten beurteilt. Bei diesem Finanzprodukt gelten als Nachhaltigkeitsfaktoren Umwelt-, Sozial-, Governance- und Arbeitnehmerbelange sowie die Achtung der Menschenrechte und die Bekämpfung von Korruption und Bestechung. Das Finanzprodukt verwendet keinen Referenzwert, um seine ökologische oder soziale Leistung zu bewerten, sondern nutzt den jährlichen Prozentsatz der nachhaltigkeitsbezogenen Darlehen als Nachhaltigkeitsindikator, um die Leistung der zugrunde liegenden Investitionen zu beurteilen.

FI

#	Tuotteen nimi	Kestävään kehitykseen liittyvät tiedotteet
1	<p>Sovelletaan Capital Fourin Multi-Asset-luottostrategiaan kuuluviin rahoitustuotteisiin, jotka ennen sopimuksen tekemistä annettujen tietojen mukaisesti edistävät ympäristöominaisuuksia, mukaan lukien seuraavat rahoitustuotteet:</p> <p>LEI 21380069MAS6BTXFJB59 ISIN LU0471720556 ISIN LU0592269830 ISIN LU1324926036 ISIN LU1600645011</p> <p>LEI 21380021OS35MVIZLZ26 ISIN IE00BJ9MBJ50 ISIN IE00BJ9MBK65 ISIN IE00BK71VX54</p>	<p>(a) Yhteenveto</p> <p>Rahoitustuote edistää ympäristöominaisuuksia sitoutumalla siihen, että rahoitustuote sijoitetaan siten, että salkun painotettu keskimääräinen hiili-intensiteetti ("WACI") on vähintään 15 tai 20 prosenttia (rahoitustuotteen sopimusta edeltävissä tiedoissa määritellyn mukaisesti) alhaisempi kuin määritellyn ESG-vertailuindeksin (määritelty jäljempänä) WACI. Sitoumus on jatkuva koko rahoitustuotteen elinkaaren ajan, ja sitoumuksen noudattamista mitataan jatkuvasti.</p> <p>Lisäksi rahoitustuotteessa otetaan huomioon kestävyystekijöihin kohdistuvat pääasialliset haitalliset vaikutukset osana sijoitusprosessia ja arvioidaan kestävyystekijöihin kohdistuvia pääasiallisia haitallisia vaikutuksia ("PAI") koskevia indikaattoritietoja ja PAI-tietojen saatavuutta liikkeeseenlaskijan/sijoituskohteena olevan yrityksen, toimialan ja salkun tasolla. Rahoitustuotteessa kestävyystekijöiksi määritellään ympäristöön, yhteiskuntaan, hallintotapaan ja työntekijöihin liittyviä asioita sekä ihmisoikeuksien kunnioittaminen, korruption ja lahjonnan torjunta.</p> <p>ESG-vertailuindeksi on suunniteltu rahoitustuotteen ympäristöominaisuuksien saavuttamiseksi.</p>
2	<p>Sovelletaan Capital Fourin Senior Loan-strategiaan kuuluviin rahoitustuotteisiin, jotka ennen sopimuksen tekemistä annettujen tietojen mukaisesti edistävät ympäristöominaisuuksia, mukaan lukien seuraavat rahoitustuotteet:</p> <p>LEI 213800YK3D36CHOTYO18 ISIN LU1121114414 ISIN LU1324926622 ISIN LU1391434930 ISIN LU1389075463 ISIN LU1499703715 ISIN LU1499703988 ISIN LU1617830309</p> <p>LEI 635400CTZ3NUMVPZ8E58 ISIN IE00BD8DXS09</p>	<p>(a) Yhteenveto</p> <p>Rahoitustuote edistää ympäristöominaisuuksia sitoutumalla siihen, että rahoitustuote sijoitetaan siten, että salkun painotettu keskimääräinen hiili-intensiteetti ("WACI") on vähintään 10 prosenttia (rahoitustuotteen sopimusta edeltävissä tiedoissa määritellyn mukaisesti) alhaisempi kuin määritellyn ESG-vertailuindeksin (määritelty jäljempänä) WACI. Sitoumus on jatkuva koko rahoitustuotteen elinkaaren ajan, ja sitoumuksen noudattamista mitataan jatkuvasti.</p> <p>Lisäksi rahoitustuotteessa otetaan huomioon kestävyystekijöihin kohdistuvat pääasialliset haitalliset vaikutukset osana sijoitusprosessia ja arvioidaan kestävyystekijöihin kohdistuvia pääasiallisia haitallisia vaikutuksia ("PAI") koskevia indikaattoritietoja ja PAI-tietojen saatavuutta liikkeeseenlaskijan/sijoituskohteena olevan yrityksen, toimialan ja salkun tasolla. Rahoitustuotteessa kestävyystekijöiksi määritellään ympäristöön, yhteiskuntaan, hallintotapaan ja työntekijöihin liittyviä asioita sekä ihmisoikeuksien kunnioittaminen, korruption ja lahjonnan torjunta.</p> <p>ESG-vertailuindeksi on suunniteltu rahoitustuotteen ympäristöominaisuuksien saavuttamiseksi.</p>

- 3 Sovelletaan Capital Fourin High Yield Bonds -strategiaan kuuluviin rahoitustuotteisiin, jotka ennen sopimuksen tekemistä annettujen tietojen mukaisesti edistävät ympäristöominaisuuksia, mukaan lukien seuraavat rahoitustuotteet:
LEI 635400COWRQ1ZMEMIX40
ISIN IE00BD8DXR91

(a) Yhteenveto

Rahoitustuote edistää ympäristöominaisuuksia sitoutumalla siihen, että rahoitustuote sijoitetaan siten, että salkun painotettu keskimääräinen hiili-intensiteetti ("**WACI**") on vähintään 15 prosenttia (rahoitustuotteen sopimusta edeltävissä tiedoissa määritellyn mukaisesti) alhaisempi kuin määritellyn ESG-vertailuindeksin (määritelty jäljempänä) WACI. Sitoumus on jatkuva koko rahoitustuotteen elinkaaren ajan, ja sitoumuksen noudattamista mitataan jatkuvasti.

Lisäksi rahoitustuotteessa otetaan huomioon kestävyystekijöihin kohdistuvat pääasialliset haitalliset vaikutukset osana sijoitusprosessia ja arvioidaan kestävyystekijöihin kohdistuvia pääasiallisia haitallisia vaikutuksia ("**PAI**") koskevia indikaattoritietoja ja PAI-tietojen saatavuutta liikkeeseenlaskijan/sijoituskohteena olevan yrityksen, toimialan ja salkun tasolla. Rahoitustuotteessa kestävyystekijöiksi määritellään ympäristöön, yhteiskuntaan, hallintotapaan ja työntekijöihin liittyviä asioita sekä ihmisoikeuksien kunnioittaminen, korruption ja lahjonnan torjunta.

ESG-vertailuindeksi on suunniteltu rahoitustuotteen ympäristöominaisuuksien saavuttamiseksi.

- 4 Sovelletaan Capital Fourin Private Debt -strategiaan kuuluviin rahoitustuotteisiin, jotka ennen sopimuksen tekemistä annettujen tietojen mukaisesti edistävät ympäristöominaisuuksia, mukaan lukien seuraavat rahoitustuotteet:
LEI 635400SXXSFJBWHGGP62
ISIN LU2602037207
ISIN LU2602037389

LEI 5493000EYMD3V45H514
ISIN LU2602037462

(a) „Yhteenveto

Rahoitustuote edistää ympäristöllisiä ja/tai sosiaalisia ominaisuuksia sitoutumalla siihen, että tietty prosenttiosuus rahoitustuotteen myöntämisestä yksityisistä velkakirjalainoista on kestävään kehitykseen sidottuja lainoja (sellaisina kuin ne on määritelty jäljempänä kohdassa (c)) varmistamalla, että niihin sisältyy vähintään yksi ympäristöllinen tai sosiaalinen avainindikaattori. Sitoumus on jatkuva koko rahoitustuotteen elinkaaren ajan, ja sitoumuksen noudattamista mitataan jatkuvasti. Huomaa, että sijoituksia voidaan tehdä yksityisiin velkakirjalainoihin, jotka eivät täytä kestävään kehitykseen sidottujen lainojen kriteerejä, edellyttäen, että vuotuinen kestävään kehitykseen sidottujen lainojen prosenttiosuus (määritelty jäljempänä kohdassa (c)) täyttyy rahoitustuotteen/salkun tasolla.

"Yksityisellä velkalainalla" tarkoitetaan lainoja tai muita velan tai velan kaltaisten instrumenttien muotoja, jotka tyypillisesti, mutta eivät yksinomaan, liittyvät suoraan syntyneisiin ja kahdenvälisiin instrumentteihin ja jotka Capital Four on hyvässä uskossa määritellyt yksityisiksi velkasitoumuksiksi tai suoran luotonannon omaisuuseriksi sijoitusstrategian ja markkinastandardien mukaisesti, mukaan lukien epäselvyyksien välttämiseksi Capital Fourin kaupallinen osallistuminen omaisuuserän synnyttämiseen, riippumatta siitä, onko se sopimusperusteisesti suoraan rahaston synnyttämä vai jälkikäteen hankittu.

Lisäksi rahoitustuotteessa otetaan huomioon kestävyystekijöihin kohdistuvat pääasialliset haitalliset vaikutukset osana sijoitusprosessia ja arvioidaan kestävyystekijöihin kohdistuvia pääasiallisia haitallisia

vaikutuksia ("PAI") koskevia indikaattoritietoja ja PAI-tietojen saatavuutta liikkeeseenlaskijan/sijoituskohteena olevan lainanottajan, toimialan ja salkun tasolla. Rahoitustuotteessa kestävyystekijöiksi määritellään ympäristöön, yhteiskuntaan, hallintotapaan ja työntekijöihin liittyviä asioita sekä ihmisoikeuksien kunnioittaminen, korruption ja lahjonnan torjunta. Rahoitustuote ei käytä vertailuarvoa arvioidakseen ympäristö- tai sosiaalista suorituskyykyään, vaan se käyttää vuotuista kestävään kehitykseen sidottua lainaprosenttia kestävyysindikaattorina kohde-etuuksena olevien sijoitusten suorituskyyvyn arvioimiseksi.

FR

#	Nom du produit	Divulgations liées au développement durable
1	<p>Applicable aux produits financiers investis dans la stratégie de crédit multi-actifs de Capital Four qui, conformément aux informations précontractuelles publiées, promeut des caractéristiques environnementales, à savoir les produits financiers suivants :</p> <p>LEI 21380069MAS6BTXFJB59 ISIN LU0471720556 ISIN LU0592269830 ISIN LU1324926036 ISIN LU1600645011</p> <p>LEI 21380021OS35MVIZLZ26 ISIN IE00BJ9MBJ50 ISIN IE00BJ9MBK65 ISIN IE00BK71VX54</p>	<p>(a) « Synthèse » ;</p> <p>Le produit financier promeut des caractéristiques environnementales, en s'engageant à ce qu'il soit investi de sorte que l'intensité carbone moyenne pondérée (« WACI ») du portefeuille soit d'au moins 15 à 20 % (tel que spécifié dans les informations précontractuelles publiées du produit financier) inférieure à la WACI de l'Indice de référence ESG désigné (tel que défini ci-après). Ledit engagement se veut continu tout au long de la durée de vie du produit financier, et le respect de cet engagement sera mesuré en continu.</p> <p>En outre, le produit financier tient compte des principales incidences négatives sur les facteurs de durabilité dans le cadre de son processus d'investissement. Les principales incidences négatives (« PIN ») sur les facteurs de durabilité seront par ailleurs évaluées à l'aune de données reposant sur des indicateurs et en fonction de la disponibilité des données PIN au niveau de l'émetteur/de la société bénéficiaire des investissements, du secteur et du portefeuille. Le produit financier définit les facteurs de durabilité comme des questions environnementales, sociales, de gouvernance et relatives aux employés, ainsi qu'au respect des droits humains, à la lutte contre la corruption et aux pots-de-vin.</p> <p>L'Indice de référence ESG a été désigné pour atteindre les caractéristiques environnementales ou sociales du produit financier.</p>
2	<p>Applicable aux produits financiers investis dans la stratégie de prêts de rang senior de Capital Four qui, conformément aux informations précontractuelles publiées, promeut des caractéristiques environnementales, à savoir les produits financiers suivants :</p> <p>LEI 213800YK3D36CHOTYO18 ISIN LU1121114414 ISIN LU1324926622 ISIN LU1391434930 ISIN LU1389075463 ISIN LU1499703715 ISIN LU1499703988 ISIN LU1617830309</p> <p>LEI 635400CTZ3NUMVPZ8E58 ISIN IE00BD8DXS09</p>	<p>(a) « Synthèse » ;</p> <p>Le produit financier promeut des caractéristiques environnementales, en s'engageant à ce qu'il soit investi de sorte à ce que l'intensité carbone moyenne pondérée (« WACI ») du portefeuille soit d'au moins 10 % (tel que spécifié dans les informations précontractuelles publiées du produit financier) inférieure à la WACI de l'Indice de référence ESG désigné (tel que défini ci-après). Ledit engagement se veut continu tout au long de la durée de vie du produit financier, et le respect de cet engagement sera mesuré en continu.</p> <p>En outre, le produit financier tient compte des principales incidences négatives sur les facteurs de durabilité dans le cadre de son processus d'investissement. Les principales incidences négatives (« PIN ») sur les facteurs de durabilité seront par ailleurs évaluées à l'aune de données reposant sur des indicateurs et en fonction de la disponibilité des données PIN au niveau de l'émetteur/de la société bénéficiaire des</p>

investissements, du secteur et du portefeuille. Le produit financier définit les facteurs de durabilité comme des questions environnementales, sociales, de gouvernance et relatives aux employés, ainsi qu'au respect des droits humains, à la lutte contre la corruption et aux pots-de-vin.

L'Indice de référence ESG a été désigné pour atteindre les caractéristiques environnementales ou sociales du produit financier.

- 3 Applicable aux produits financiers investis dans la stratégie des obligations à haut rendement de Capital Four qui, conformément aux informations précontractuelles publiées, promeut des caractéristiques environnementales, à savoir le produit financier suivant :
- LEI 635400COWRQ1ZMEMIX40
ISIN IE00BD8DXR91

(a) « Synthèse » ;

Le produit financier promeut des caractéristiques environnementales, en s'engageant à ce qu'il soit investi de sorte à ce que l'intensité carbone moyenne pondérée (« **WACI** ») du portefeuille soit d'au moins 15 % (tel que spécifié dans les informations précontractuelles publiées du produit financier) inférieure à la WACI de l'Indice de référence ESG désigné (tel que défini ci-après). Ledit engagement se veut continu tout au long de la durée de vie du produit financier, et le respect de cet engagement sera mesuré en continu.

En outre, le produit financier tient compte des principales incidences négatives sur les facteurs de durabilité dans le cadre de son processus d'investissement. Les principales incidences négatives (« **PIN** ») sur les facteurs de durabilité seront par ailleurs évaluées à l'aune de données reposant sur des indicateurs et en fonction de la disponibilité des données PIN au niveau de l'émetteur/de la société bénéficiaire des investisseurs, du secteur et du portefeuille. Le produit financier définit les facteurs de durabilité comme des questions environnementales, sociales, de gouvernance et relatives aux employés, ainsi qu'au respect des droits humains, à la lutte contre la corruption et aux pots-de-vin.

L'Indice de référence ESG a été désigné pour atteindre les caractéristiques environnementales ou sociales du produit financier.

- 4 Applicable aux produits financiers investis dans la stratégie de dette privée de Capital Four qui, conformément aux informations précontractuelles publiées, promeut des caractéristiques environnementales et/ou sociales, y compris les produits financiers suivants :
- LEI 635400SXXSFJBWHGGP62
ISIN LU2602037207
ISIN LU2602037389
- LEI 5493000EVYMD3V45H514
ISIN LU2602037462

(a) « Synthèse » ;

Le produit financier promeut des caractéristiques environnementales et/ou sociales, en s'engageant à ce qu'un certain pourcentage des prêts du marché de la dette privée dans lesquels il investit ou qu'il a octroyés soient des Prêts liés à la durabilité (tels que définis à la section [c] ci-dessous), et ce, en veillant à ce qu'ils incluent au moins un indicateur de performance clé environnemental ou social. Ledit engagement se veut continu tout au long de la durée de vie du produit financier, et le respect de cet engagement sera mesuré en continu. Veuillez noter que le produit financier peut investir dans des prêts du marché de la dette privée qui n'ont pas le statut de Prêts liés à la durabilité, à condition que le pourcentage annuel de Prêts liés à la durabilité (tel que défini dans la section [c] ci-dessous) soit respecté au niveau du produit financier/du portefeuille.

Le concept de « Prêt du marché de la dette privée » renvoie aux prêts ou à d'autres formes de dettes ou d'instruments assimilables à des dettes, généralement mais pas exclusivement liés à des instruments bilatéraux et directement initiés, et désignés de bonne foi par Capital Four comme des actifs de dette privée ou de prêt direct conformément à la stratégie d'investissement et aux normes du marché, y compris, pour éviter toute ambiguïté, l'implication commerciale de Capital Four dans le montage de l'actif, indépendamment du fait qu'il soit, d'un point de vue contractuel, directement initié par le Fonds ou acquis sur le marché secondaire.

En outre, le produit financier tient compte des principales incidences négatives sur les facteurs de durabilité dans le cadre de son processus d'investissement. Les principales incidences négatives (« **PIN** ») sur les facteurs de durabilité seront par ailleurs évaluées à l'aune de données reposant sur des indicateurs et en fonction de la disponibilité des données PIN au niveau de l'emprunteur, du secteur et du portefeuille. Le produit financier définit les facteurs de durabilité comme des questions environnementales, sociales, de gouvernance et relatives aux employés, ainsi qu'au respect des droits humains, à la lutte contre la corruption et aux pots-de-vin. Le produit financier n'utilise pas d'indice de référence pour évaluer sa performance environnementale ou sociale, mais s'appuie sur le pourcentage annuel de Prêts liés à la durabilité à titre d'indicateur de durabilité permettant d'évaluer ladite performance de ses investissements sous-jacents.

IT

#	Nome Del Prodotto	Informativa relativa alla sostenibilità
1	<p>Si applica ai prodotti finanziari della strategia di credito multi-asset di Capital Four che, in conformità con le informative precontrattuali, promuove caratteristiche ambientali, compresi i seguenti prodotti finanziari:</p> <p>LEI 21380069MAS6BTXFJB59 ISIN LU0471720556 ISIN LU0592269830 ISIN LU1324926036 ISIN LU1600645011</p> <p>LEI 21380021OS35MVIZLZ26 ISIN IE00BJ9MBJ50 ISIN IE00BJ9MBK65 ISIN IE00BK71VX54</p>	<p>(a) 'Sintesi';</p> <p>Il prodotto finanziario promuove caratteristiche ambientali impegnandosi a investire in modo che l'intensità media ponderata di carbonio ("WACI") del portafoglio sia inferiore di almeno il 15% o il 20% (come specificato nelle informative precontrattuali del prodotto finanziario) rispetto alla WACI dell'Indice di riferimento ESG designato (come definito di seguito). L'impegno prosegue per tutta la durata del prodotto finanziario e il rispetto dell'impegno è misurato su base continuativa.</p> <p>Inoltre, il prodotto finanziario tiene conto dei principali effetti negativi sui fattori di sostenibilità come parte del processo di investimento e valuta i dati degli indicatori dei principali effetti negativi sui fattori di sostenibilità ("PAI") e la disponibilità di dati PAI a livello di emittente/impresa beneficiaria degli investimenti, settore e portafoglio. Il prodotto finanziario definisce i fattori di sostenibilità come fattori legati a questioni ambientali, sociali, di governance e concernenti il personale, nonché il rispetto dei diritti umani e la lotta alla corruzione attiva e passiva.</p> <p>L'Indice di riferimento ESG è stato designato al fine di rispettare le caratteristiche ambientali promosse dal prodotto finanziario.</p>
2	<p>Si applica ai prodotti finanziari della strategia basata sui prestiti privilegiati di Capital Four che, in conformità con le informative precontrattuali, promuove caratteristiche ambientali, compresi i seguenti prodotti finanziari:</p> <p>LEI 213800YK3D36CHOTYO18 ISIN LU1121114414 ISIN LU1324926622 ISIN LU1391434930 ISIN LU1389075463 ISIN LU1499703715 ISIN LU1499703988 ISIN LU1617830309</p> <p>LEI 635400CTZ3NUMVPZ8E58 ISIN IE00BD8DXS09</p>	<p>(a) 'Sintesi';</p> <p>Il prodotto finanziario promuove caratteristiche ambientali impegnandosi a investire in modo che l'intensità media ponderata di carbonio ("WACI") del portafoglio sia inferiore di almeno il 10% (come specificato nelle informative precontrattuali del prodotto finanziario) rispetto alla WACI dell'Indice di riferimento ESG designato (come definito di seguito). L'impegno prosegue per tutta la durata del prodotto finanziario e il rispetto dell'impegno è misurato su base continuativa.</p> <p>Inoltre, il prodotto finanziario tiene conto dei principali effetti negativi sui fattori di sostenibilità come parte del processo di investimento e valuta i dati degli indicatori dei principali effetti negativi sui fattori di sostenibilità ("PAI") e la disponibilità di dati PAI a livello di emittente/impresa beneficiaria degli investimenti, settore e portafoglio. Il prodotto finanziario definisce i fattori di sostenibilità come fattori legati a questioni ambientali, sociali, di governance e concernenti il personale, nonché il rispetto dei diritti umani e la lotta alla corruzione attiva e passiva.</p>

L'Indice di riferimento ESG è stato designato al fine di rispettare le caratteristiche ambientali promosse dal prodotto finanziario.

- 3 Si applica ai prodotti finanziari della strategia obbligazioni ad alto rendimento di Capital Four che, in conformità con le informative precontrattuali, promuove caratteristiche ambientali, compresi i seguenti prodotti finanziari:
LEI 635400COWRQ1ZMEMIX40
ISIN IE00BD8DXR91

(a) 'Sintesi';

Il prodotto finanziario promuove caratteristiche ambientali impegnandosi a investire in modo che l'intensità media ponderata di carbonio ("**WACI**") del portafoglio sia inferiore di almeno il 15% (come specificato nelle informative precontrattuali del prodotto finanziario) rispetto alla WACI dell'Indice di riferimento ESG designato (come definito di seguito). L'impegno prosegue per tutta la durata del prodotto finanziario e il rispetto dell'impegno è misurato su base continuativa.

Inoltre, il prodotto finanziario tiene conto dei principali effetti negativi sui fattori di sostenibilità come parte del processo di investimento e valuta i dati degli indicatori dei principali effetti negativi sui fattori di sostenibilità ("**PAI**") e la disponibilità di dati PAI a livello di emittente/impresa beneficiaria degli investimenti, settore e portafoglio. Il prodotto finanziario definisce i fattori di sostenibilità come fattori legati a questioni ambientali, sociali, di governance e concernenti il personale, nonché il rispetto dei diritti umani e la lotta alla corruzione attiva e passiva.

L'Indice di riferimento ESG è stato designato al fine di rispettare le caratteristiche ambientali promosse dal prodotto finanziario.

- 4 Si applica ai prodotti finanziari della strategia basata sul debito privato di Capital Four che, in conformità con le informative precontrattuali, promuove caratteristiche ambientali e/o sociali, compresi i seguenti prodotti finanziari:
LEI 635400SXXSFJBWHGGP62
ISIN LU2602037207
ISIN LU2602037389

LEI 5493000EVYMD3V45H514
ISIN LU2602037462

(a) 'Sintesi';

Il prodotto finanziario promuove caratteristiche ambientali e/o sociali impegnandosi a far sì che una data percentuale dei Prestiti di debito privato effettuati dal prodotto finanziario sia rappresentata da Prestiti legati alla sostenibilità (secondo la definizione fornita nella sezione (c) di seguito) garantendo che questi includano almeno un indicatore fondamentale di prestazione ambientale o sociale. L'impegno prosegue per tutta la durata del prodotto finanziario e il rispetto dell'impegno è misurato su base continuativa. Si noti che gli investimenti possono essere effettuati in Prestiti di debito privato che non sono classificati come Prestiti legati alla sostenibilità, a condizione che la percentuale annuale di Prestiti legati alla sostenibilità (secondo la definizione fornita nella sezione (c) di seguito) sia soddisfatta a livello di prodotto finanziario / portafoglio.

Per "Prestito di debito privato" si intendono prestiti o altre forme di debito o strumenti assimilabili al debito, generalmente ma non esclusivamente legati a strumenti di origine diretta e bilaterali, e designati in buona fede da Capital Four come attivi di debito privato o di prestito diretto in conformità alla strategia d'investimento e agli standard di mercato, compreso, a scanso di equivoci, il coinvolgimento commerciale di Capital Four nella generazione dell'attivo, indipendentemente dal fatto che sia stato generato direttamente dal Fondo o acquisito su base secondaria.

Inoltre, il prodotto finanziario tiene conto dei principali effetti negativi sui fattori di sostenibilità come parte del processo di investimento e valuta i dati degli indicatori dei principali effetti negativi sui fattori di sostenibilità ("PAI") e la disponibilità di dati PAI a livello di mutuatario, settore e portafoglio. Il prodotto finanziario definisce i fattori di sostenibilità come fattori legati a questioni ambientali, sociali, di governance e concernenti il personale, nonché il rispetto dei diritti umani e la lotta alla corruzione attiva e passiva. Il prodotto finanziario non utilizza un indice di riferimento per valutare la propria prestazione ambientale o sociale, ma utilizza la Percentuale di prestito annuale legata alla sostenibilità come indicatore di sostenibilità per valutare tale prestazione a livello di investimenti sottostanti.

NO

#	Produktnavn	Bærekraftsrelaterede avsløringer
1	<p>Gjelder finansprodukter i Capital Fours Multi-Asset Credit Strategy som i henhold til førkontraktuell informasjon fremmer miljøegenskaper, inkludert følgende produkter:</p> <p>LEI 21380069MAS6BTXFJB59 ISIN LU0471720556 ISIN LU0592269830 ISIN LU1324926036 ISIN LU1600645011</p> <p>LEI 21380021OS35MVIZLZ26 ISIN IE00BJ9MBJ50 ISIN IE00BJ9MBK65 ISIN IE00BK71VX54</p>	<p>(a) «Sammendrag»:</p> <p>Finansproduktet fremmer miljøegenskaper ved at man forplikter seg til at finansproduktet skal være investert slik at porteføljens vektete gjennomsnittlige karbonintensitet («WACI») er minst 15 eller 20 prosent (som spesifisert i finansproduktets førkontraktuelle informasjon) lavere enn WACI på den utpekte referanseindeksen (som definert nedenfor). Denne forpliktelsen gjelder forløpende gjennom finansproduktets levetid og overholdelse av denne forpliktelsen måles fortløpende.</p> <p>I tillegg tar finansproduktet, som del av investeringsprosessen, hensyn til de fremste negative virkningene på bærekraftsfaktorer og vil vurdere indikativ data for de fremste negative virkningene på bærekraftsfaktorer («PAI») samt tilgangen på PAI-data for utsteder / investeringsobjekt, bransje og porteføljenivå. For finansproduktet defineres bærekraftsfaktorer som saker som angår miljø, sosiale og styringsmessige forhold, arbeidstakere og respekt for menneskerettigheter samt bekjempelse av korrupsjon og bestikkelser.</p> <p>Formålet for valg av ESG-referanseindeksen er å oppnå finansproduktets miljøegenskaper.</p>
2	<p>Gjelder finansprodukter i Capital Fours Senior Loan Strategy som i henhold til førkontraktuell informasjon fremmer miljøegenskaper, inkludert følgende produkter:</p> <p>LEI 213800YK3D36CHOTYO18 ISIN LU1121114414 ISIN LU1324926622 ISIN LU1391434930 ISIN LU1389075463 ISIN LU1499703715 ISIN LU1499703988 ISIN LU1617830309</p> <p>LEI 635400CTZ3NUMVPZ8E58 ISIN IE00BD8DXS09</p>	<p>(a) «Sammendrag»:</p> <p>Finansproduktet fremmer miljøegenskaper ved at man forplikter seg til at finansproduktet skal være investert slik at porteføljens vektete gjennomsnittlige karbonintensitet («WACI») er minst 10 prosent (som spesifisert i finansproduktets førkontraktuelle informasjon) lavere enn WACI på den utpekte referanseindeksen (som definert nedenfor). Denne forpliktelsen gjelder forløpende gjennom finansproduktets levetid og overholdelse av denne forpliktelsen måles fortløpende.</p> <p>I tillegg tar finansproduktet, som del av investeringsprosessen, hensyn til de fremste negative virkningene på bærekraftsfaktorer og vil vurdere indikativ data for de fremste negative virkningene på bærekraftsfaktorer («PAI») samt tilgangen på PAI-data for utsteder / investeringsobjekt, bransje og porteføljenivå. For finansproduktet defineres bærekraftsfaktorer som saker som angår miljø, sosiale og styringsmessige forhold, arbeidstakere og respekt for menneskerettigheter samt bekjempelse av korrupsjon og bestikkelser.</p> <p>Formålet for valg av ESG-referanseindeksen er å oppnå finansproduktets miljøegenskaper.</p>

- 3 Gjelder finansprodukter i Capital Fours High Yield Bonds Strategy som i henhold til førkontraktuell informasjon fremmer miljøegenskaper, inkludert følgende produkter:

LEI 635400COWRQ1ZMEMIX40

ISIN IE00BD8DXR91

(a) «Sammendrag»:

Finansproduktet fremmer miljøegenskaper ved at man forplikter seg til at finansproduktet skal være investert slik at porteføljens vektete gjennomsnittlige karbonintensitet («WACI») er minst 15 prosent (som spesifisert i finansproduktets førkontraktuelle informasjon) lavere enn WACI på den utpekte referanseindeksen (som definert nedenfor). Denne forpliktelsen gjelder forløpende gjennom finansproduktets levetid og overholdelse av denne forpliktelsen måles fortløpende.

I tillegg tar finansproduktet, som del av investeringsprosessen, hensyn til de fremste negative virkningene på bærekraftsfaktorer og vil vurdere indikativ data for de fremste negative virkningene på bærekraftsfaktorer («PAI») samt tilgangen på PAI-data for utsteder / investeringsobjekt, bransje og porteføljnivå. For finansproduktet defineres bærekraftsfaktorer som saker som angår miljø, sosiale og styringsmessige forhold, arbeidstakere og respekt for menneskerettigheter samt bekjempelse av korrupsjon og bestikkelser.

Formålet for valg av ESG-referanseindeksen er å oppnå finansproduktets miljøegenskaper.

- 4 Gjelder finansprodukter i Capital Fours Private Debt Strategy som i henhold til førkontraktuell informasjon fremmer miljøegenskaper, inkludert følgende produkter:

LEI 635400SXXSFJBWHGGP62

ISIN LU2602037207

ISIN LU2602037389

LEI 5493000EYMD3V45H514

ISIN LU2602037462

(a) «Sammendrag»:

Finansproduktet fremmer miljømessige og/eller sosiale egenskaper ved at man forplikter seg til at en viss prosentandel av private utlån som gjøres av finansproduktet, er bærekraftrelaterte lån (som definert i avsnitt c nedenfor), ved å sikre at de omfatter minst én nøkkelindikator for miljømessige eller sosiale forhold. Denne forpliktelsen gjelder forløpende gjennom finansproduktets levetid og overholdelse av denne forpliktelsen måles fortløpende. Merk at investeringer kan gjøres i private utlån som ikke er kvalifisert som bærekraftrelaterte lån, forutsatt at den årlige prosentandelen av bærekraftrelaterte lån (som definert i avsnitt c nedenfor) er oppfylt for finansproduktet / på porteføljnivå.

Der «private utlån» betyr lån eller andre typer gjeld eller gjeldslignende instrumenter, vanligvis, men ikke utelukkende, knyttet til utstedte eller bilaterale instrumenter, og er benevnt i god tro av Capital Four som privat gjeld eller direkte utlån i henhold til investeringsstrategien og markedsstandarder, inkludert, for å unngå tvil, Capital Fours kommersielle involvering i utstedelse av aktivumet, uavhengig av om det er kontraktsmessig utstedt direkte av fondet eller anskaffet sekundært.

I tillegg tar finansproduktet, som del av investeringsprosessen, hensyn til de fremste negative virkningene på bærekraftsfaktorer og vil vurdere indikativ data for de fremste negative virkningene på bærekraftsfaktorer («PAI») samt tilgangen på PAI-data for låntaker, bransje og porteføljnivå. For finansproduktet defineres bærekraftsfaktorer som saker som angår miljø, sosiale og styringsmessige forhold, arbeidstakere og respekt for menneskerettigheter samt bekjempelse av korrupsjon og bestikkelser.

Finansproduktet benytter ikke noe referanseindeks for å vurdere sin miljømessige eller sosiale ytelse, men anvender den årlige prosentandelen av bærekraftrelaterte lån som en bærekraftindikator for å vurdere ytelsen på dets underliggende investeringer.

SE

#	Produktnamn	Hållbarhetsrelaterade upplysningar
1	<p>Tillämpligt på finansiella produkter i Capital Fours Multi-Asset Credit Strategy (kreditstrategi för flertalet tillgångar) som i enlighet med förkontraktuella upplysningar främjar miljöegenskaper, inklusive följande finansiella produkter:</p> <p>LEI 21380069MAS6BTXFJB59 ISIN LU0471720556 ISIN LU0592269830 ISIN LU1324926036 ISIN LU1600645011</p> <p>LEI 21380021OS35MVIZLZ26 ISIN IE00BJ9MBJ50 ISIN IE00BJ9MBK65 ISIN IE00BK71VX54</p>	<p>(a) 'Sammanfattning';</p> <p>Den finansiella produkten främjar miljöegenskaper genom att åta sig att den finansiella produkten kommer att investeras så att den vägda genomsnittliga koldioxidintensiteten (weighted average carbon intensity/"WACI") i portföljen är minst 15 eller 20 procent (som specificerats i de förkontraktuella upplysningarna om den finansiella produkten) lägre än WACI för det utsedda ESG-riktmärket (enligt definitionen nedan). Engagemanget är kontinuerligt under hela den finansiella produktens livslängd och åtagandets följsamhet mäts kontinuerligt.</p> <p>Dessutom tar den finansiella produkten hänsyn till huvudsakliga negativa effekter på hållbarhetsfaktorer som en del av investeringsprocessen, och kommer att utvärdera huvudsakliga negativa effekter på hållbarhetsfaktorers ("PAI:ers") indikatordata och PAI-datatillgängligheten på emittentföretaget/investerat företag, bransch och portföljnivå. Den finansiella produkten definierar hållbarhetsfaktorer som miljö-, social-, styrelse- och personalfrågor, samt respekt för mänskliga rättigheter, antikorruption och antimutor. ESG-riktmärket har utsetts i syfte att uppnå den finansiella produktens miljöegenskaper.</p>
2	<p>Tillämpligt på finansiella produkter i Capital Fours Senior Loan Strategy (seniorlånestrategi) som i enlighet med förkontraktuella upplysningar främjar miljöegenskaper, inklusive följande finansiella produkter:</p> <p>LEI 213800YK3D36CHOTY018 ISIN LU1121114414 ISIN LU1324926622 ISIN LU1391434930 ISIN LU1389075463 ISIN LU1499703715 ISIN LU1499703988 ISIN LU1617830309</p> <p>LEI 635400CTZ3NUMVPZ8E58 ISIN IE00BD8DXS09</p>	<p>(a) 'Sammanfattning';</p> <p>Den finansiella produkten främjar miljöegenskaper genom att åta sig att den finansiella produkten kommer att investeras så att den vägda genomsnittliga koldioxidintensiteten (weighted average carbon intensity/"WACI") för portföljen är minst 10 procent (som specificerats i de förkontraktuella upplysningarna om den finansiella produkten) lägre än WACI för det utsedda ESG-riktmärket (enligt definitionen nedan). Engagemanget är kontinuerligt under hela den finansiella produktens livslängd och åtagandets följsamhet mäts kontinuerligt.</p> <p>Dessutom tar den finansiella produkten hänsyn till huvudsakliga negativa effekter på hållbarhetsfaktorer som en del av investeringsprocessen, och kommer att utvärdera huvudsakliga negativa effekter på hållbarhetsfaktorer ("PAI:ers") indikatordata och PAI-datatillgängligheten på emittentföretaget/investerat företag, bransch och portföljnivå. Den finansiella produkten definierar hållbarhetsfaktorer som miljö-, social-, styrelse- och personalfrågor, samt respekt för mänskliga rättigheter, antikorruption och antimutor. ESG-riktmärket har utsetts i syfte att uppnå den finansiella produktens miljöegenskaper.</p>

- 3 Tillämpligt på finansiella produkter i Capital Fours High Yield Bonds Strategy (strategi för obligationer med hög avkastning) som i enlighet med förkontraktuella upplysningar främjar miljöegenskaper, inklusive följande finansiella produkter:
LEI 635400COWRQ1ZMEMIX40
ISIN IE00BD8DXR91

(a) 'Sammanfattning';

Den finansiella produkten främjar miljöegenskaper genom att åta sig att den finansiella produkten kommer att investeras så att den vägda genomsnittliga koldioxidintensiteten (weighted average carbon intensity/"WACI") i portföljen är minst 15 procent (som specificerats i de förkontraktuella upplysningar om den finansiella produkten) lägre än WACI för det utsedda ESG-riktmärket (enligt definitionen nedan). Engagemanget är kontinuerligt under hela den finansiella produktens livslängd och åtagandets följsamhet mäts kontinuerligt.

Dessutom tar den finansiella produkten hänsyn till huvudsakliga negativa effekter på hållbarhetsfaktorer som en del av investeringsprocessen, och kommer att utvärdera huvudsakliga negativa effekter på hållbarhetsfaktorer ("PAI:ers") indikatordata och PAI-datatillgängligheten på emittentföretaget/investerat företag, bransch och portföljnivå. Den finansiella produkten definierar hållbarhetsfaktorer som miljö-, social-, styrelse- och personalfrågor, samt respekt för mänskliga rättigheter, antikorrupcion och antimutor.

ESG-riktmärket har utsetts i syfte att uppnå den finansiella produktens miljöegenskaper.

- 4 Tillämpligt på finansiella produkter i Capital Fours Private Debt Strategy (strategi för privata skulder) som i enlighet med som i enlighet med förkontraktuella upplysningar främjar miljömässiga och/eller sociala egenskaper, inklusive följande finansiella produkter:
LEI 635400SXXSFJBWHGGP62
ISIN LU2602037207
ISIN LU2602037389

LEI 5493000EVYMD3V45H514
ISIN LU2602037462

(a) 'Sammanfattning';

Den finansiella produkten främjar miljömässiga och/eller sociala egenskaper genom att åta sig att en viss procentandel av de privata skuldlånen som den finansiella produkten innehar är hållbarhetsrelaterade lån (enligt definitionen i avsnitt (c) nedan), genom att säkerställa att de inkluderar minst en miljömässig eller social nyckelprestandaindikator. Engagemanget är kontinuerligt under hela den finansiella produktens livslängd och åtagandets följsamhet mäts kontinuerligt. Observera att investeringar kan göras i privata skuld lån som inte kvalificerar sig som hållbarhetsrelaterade lån, förutsatt att den årliga andelen för hållbarhetsrelaterade lån (enligt definitionen i avsnitt (c) nedan) uppfylls på nivån för finansiell produkt/portfölj.

Där "privata skuld lån" avser lån eller andra former av skuld- eller skuldliknande instrument, typiskt men inte uteslutande relaterade till direkt uppkomna och bilaterala instrument, och som i god tro av Capital Four betecknas som privata skulder eller direktlånetillgångar i enlighet med investeringsstrategin och marknadsstandarder, inklusive (för att undvika tvivel) Capital Fours kommersiella engagemang i uppkomsten av tillgången, oavsett om det är kontraktuellt direkt av fonden eller förvärvat på sekundär basis.

Dessutom tar den finansiella produkten hänsyn till huvudsakliga negativa effekter på hållbarhetsfaktorer som en del av investeringsprocessen, och kommer att utvärdera huvudsakliga negativa effekter på hållbarhetsfaktorer ("PAI:ers") indikatordata och PAI-datatillgängligheten på låntagare-, bransch- och portföljnivå.

Den finansiella produkten definierar hållbarhetsfaktorer som miljö-, social-, styrelse- och personalfrågor, samt respekt för mänskliga rättigheter, antikorrupktion och antimutor. Den finansiella produkten använder inte ett riktmärke för att bedöma dess miljömässiga eller sociala prestanda, utan använder Yearly Sustainability-Linked Loan Percentage (den årliga hållbarhetsrelaterade låneprocenten) som en hållbarhetsindikator för att bedöma sådan prestanda för dess underliggande investeringar.
