

### ***SFDR Statement***

Pursuant to the SFDR, WRM Capital Asset Management S.a.r.l., the Alternative Investment Fund Manager (AIFM) of the Group, is required to disclose the manner in which Sustainability Risks are integrated into investment decisions in relation to the funds under management, and the results of the assessment of the likely impacts of Sustainability Risks on the returns of such funds.

The AIFM does not promote ESG Characteristics/Sustainability Factors and does not maximize portfolio alignment with Sustainability Factors, however it remains exposed to Sustainability Risks.

Such Sustainability Risks are integrated into the investment decision making and risk monitoring to the extent that they represent a potential or actual material risks and/or opportunities to maximizing the long-term risk-adjusted returns.

The impacts following the occurrence of a Sustainability Risk may be numerous and vary depending on the specific risk, region and asset class. In general, where a Sustainability Risk occurs in respect of an asset, there will be a negative impact on, or entire loss of, its value.

Climate-related events resulting from climate change or to the society's response to climate change, social events (e.g. equality, inclusiveness, labour relations, investment in human capital, accident prevention, changing customer behavior, etc.) or governance shortcomings (e.g. recurrent significant breach of international agreements, bribery issues, products quality and safety, selling practices, etc.) may translate into Sustainability Risks.

Such assessment of the likely impact must therefore be conducted at portfolio level. Examples of Sustainability Risks applicable to the Sub-Funds are as set out in the relevant "Risks Factors" sections.

The AIFM does not consider the adverse impacts of its investment decisions on Sustainability Factors as there is no sufficient data available of satisfactory quality to allow the AIFM to adequately assess the potential adverse impact of its investment decisions on sustainability factors.

Notwithstanding the above, the investments underlying the Fund do not take into account the EU criteria for environmentally sustainable economic activities, which are determined by the Regulation (EU) 2020/852 of the European Parliament and of the Council of 18 June 2020 on the establishment of a framework to facilitate sustainable investment, as amended from time to time.