



Lupus alpha Investment GmbH, Frankfurt am Main

## Important information for shareholders

**Confirmation of compliance with Regulation (EU) 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability-related disclosure requirements in the financial services sector ("SFDR").**

The fund "Lupus alpha CLO High Quality Invest" considers sustainability risks when making investment decisions. This investment product is classified by the company as appropriate with Article 6 SFDR (Regulation (EU) 2019/2088). The Fund Manager examines the sustainability risks arising for the "Lupus alpha CLO High Quality Invest", taking into account the various requirements of the fund's investment policy. Prior to each investment decision, the securities or their issuers are analysed for sustainability risks, e.g. on the basis of ESG scores. ESG information and ESG criteria are taken into account for investment decisions, but are not determinative, so that the Fund Manager can invest in securities and issuers that do not follow ESG criteria. Sustainability risks may have a more material impact on the value of the "Lupus alpha CLO High Quality Invest" investments in the medium- to long-term. As a deterioration of the ESG score, as well as emerging controversies of target companies, may already have a negative impact on an investment of the fund in the short- or medium-term, the Fund Manager pays particular attention to these ESG criteria and the changes over time. In individual cases, it is examined as to whether the deterioration of the ESG score is significant or whether very severe / severe, structural controversies occur. Furthermore, the expected impact on the financial development of the individual investments is examined.

The Fund Manager's analysis is based on data from the service provider MSCI ESG Research. The data is validated internally and supplemented if necessary. Information for ongoing risk management regarding sustainability risks is created and used. A review of regulatory requirements takes place on a regular basis.

**Lupus alpha Investment GmbH**  
Speicherstraße 49–51  
D-60327 Frankfurt am Main