



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 Sustainable Convertible Bonds CAV" invests its assets only in such securities that are selected according to the principles of sustainability. For this purpose, issuers are analyzed and classified according to environmental, social and governance criteria. This includes, among other things, the environmental management of the issuers, their social standards and corporate governance as well as their product portfolio. This can lead to the to the exclusion of companies from certain sectors (such as controversial weapons, fossil fuels, nuclear energy). Investments should also not be made in companies that violate human and labor rights or that are involved in corruption. Due to the above-described investment guidelines this investment product is classified by the company as appropriate with Article 8 SFDR (Regulation (EU) 2019/2088). Furthermore, the Fund Manager examines the sustainability risks arising for the "Lupus alpha Sustainable Convertible Bonds CAV", considering the various requirements of the fund's investment policy. Sustainability risks may have a more material impact on the value of the "Lupus alpha Sustainable Convertible Bonds CAV" 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. 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.

Further information can be found on the company's website in the section "Mandatory Disclosures".

https://www.lupusalpha.com/downloads/#mandatory_disclosures

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