

TRIUM CLIMATE IMPACT FUND



JUNE 2026 MONTHLY FACTSHEET

F EUR: 0.0% YTD: -1.5% **D EUR: 0.0% YTD: -1.4%** **I EUR: 0.0% YTD: -1.6%**

Strategy Description

- ▶ The Trium Climate Impact Fund is an Article 9 equity long/short market neutral strategy that aims to generate attractive long-term returns with low correlation to traditional asset classes. The Fund also aims to drive positive environmental outcomes, addressing challenges such as climate change, waste management and water access.
- ▶ The Portfolio Managers invest in environment solution companies with robust business models that they believe will outperform over time, looking for the best impact at the most attractive valuation. Market and other factor risks are mitigated with offsetting short positions, which include alpha short positions. The portfolio aims to create significantly more avoided emissions than direct emissions, treat significantly more water than water consumed, and collect/recycle significantly more waste than waste generated.
- ▶ The Fund intends for all long holdings to be aligned with a net zero pathway by 2040. To that end, long holdings should adopt a binding net zero commitment or have validated science-based emissions reduction targets under a recognised framework.

Portfolio Managers' commentary

The Fund was flat in June with gains in the Industrials and Materials sectors offset by losses in the Information Technology and Clean Tech sectors. The largest stock-specific contributors included an insulation company, a chemicals company and a water services company. Notable detractors included clean tech companies.

Many of our clean tech and alternative energy longs underperformed over the month, despite a "risk-on" market personified by the SpaceX IPO. We believe that selected clean tech stocks, especially with USA manufacturing capabilities, will outperform broader markets over time.

We expect continued small-scale disruption in the Strait of Hormuz, but believe the inflationary shock of the last three months will be replaced by a gradual reduction in inflation and interest rate expectations. Many of our longs in the Materials, Industrials and Utilities sectors are either investing significantly to grow capacity or are exposed to other companies' capital investments. We believe the market will return to focusing on this growth in the coming months.

Portfolio Managers



Joe Mares, Co-Portfolio Manager worked at some of the largest banks and hedge funds in the world. He began his career at Morgan Stanley in 1997 in investment banking and equity research in energy & shipping. In 2007, Joe moved to the buy side, as lead Equity & Commodities Analyst for Greg Coffey, at GLG and then Moore Capital, from 2009. Joe was a Portfolio Manager at Société Générale from 2011-2016, responsible for a global long/short equity book focused on energy, resources, shipping, and utilities. Joe holds a Bachelor's degree from the School of Public and International Affairs, Princeton University.



Tom Ayres, Co-Portfolio Manager started his career at Lehman Brothers in 2001, where he worked as an ECM analyst. Prior to joining Trium Capital in 2018, he was a Portfolio Manager for 8 years, starting at Aldersgate Investment Managers in 2010, then Ivaldi Capital in 2013, and BlueCrest in 2016. Tom graduated from the University of Oxford in 2001 with an M.Eng in Engineering Science. He holds a M.Sc with distinction in Finance from Imperial College, London. He is also a CFA Charterholder.

Fund terms

Investment Manager	Trium Capital LLP
Fund Name	Trium Climate Impact Fund
SFDR	Article 9
Inception Date	26 October 2022
Structure	UCITS (Ireland)
Base Currency	EUR
AUM	€57.2M
Currency Share Classes	USD, EUR, GBP, CHF and SEK
Dealing Frequency	Daily, 11am Irish Time
Valuation Point	5pm (US Eastern Time)
Registered for Sale	Germany, Guernsey, Ireland, Italy, Jersey, Luxembourg, Sweden, Switzerland, UK

Fund service providers

Management Company	Trium Ireland Ltd
Administrator	Northern Trust International Fund Administration Services (Ireland)
Swap Providers	Morgan Stanley, SEB AB
Auditor	Pricewaterhouse Coopers
Legal Advisors	McCann Fitzgerald LLP

NAV data is calculated by Northern Trust International Fund Administration Services (Ireland) Limited. Figures refer to the past. Past performance is not a reliable indicator for future returns. Launch date: 26 October 2022. All data as at End of Month. **THIS DOCUMENT IS INTENDED FOR PROFESSIONAL INVESTORS ONLY.** May not be suitable for US investors. Trium Climate Impact Fund is a UCITS sub-fund of the Irish-domiciled Trium UCITS Platform PLC and is managed by Trium Capital LLP ("TCL"). TCL is authorised and regulated by the UK Financial Conduct Authority. Applications for shares in any sub-fund of the Trium UCITS Platform plc (the "Fund") should not be made without first consulting the Fund's current Prospectus, KIID, Annual Report and Semi-Annual Report ("Offering Documents"), or other documents available in your local jurisdiction which are available free of charge from Trium Capital LLP. This information has been prepared solely for information purposes and is not an offer to buy or sell or a solicitation of an offer to buy or sell any security or instrument or to participate in any particular trading strategy. Please refer to important information at the end of this document.



Historical Monthly Returns – F EUR (Founders')

F EUR	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2026	0.0%	-0.1%	-1.1%	0.9%	-1.3%	0.0%							-1.5%
2025	0.2%	-1.0%	0.5%	1.5%	0.4%	0.6%	-0.7%	-0.1%	0.8%	0.1%	0.0%	-0.2%	2.3%
2024	-0.7%	0.5%	0.7%	2.1%	1.6%	-0.5%	-0.8%	0.1%	1.6%	-0.7%	-1.4%	-1.4%	0.9%
2023	-2.6%	-0.1%	-0.3%	-2.3%	-0.5%	-0.3%	-2.2%	0.0%	-0.5%	-0.3%	0.4%	0.6%	-7.8%
2022										-0.1%	-1.4%	0.4%	-1.2%

Past Performance is not a reliable indicator of future returns. Source: NAV data has been calculated by Northern Trust International Fund Administration Services (Ireland) Limited. All data as at End of Month. F EUR Returns are net of expenses and net of 0.50% management fee per annum and 10% performance fee on returns, and in excess of the respective overnight cash rate. Performance is calculated based on NAV figures rounded to one decimal place. Trium Climate Impact Fund launch date 26 October 2022. F EUR share class launch date: 26 October 2022.

Historical Monthly Returns – D EUR

D EUR	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2026	0.0%	-0.1%	-1.0%	0.9%	-1.2%	0.0%							-1.4%
2025	0.3%	-0.9%	0.5%	1.5%	0.4%	0.6%	-0.6%	-0.1%	0.8%	0.1%	0.0%	-0.2%	2.5%
2024	-0.7%	0.5%	0.7%	2.1%	1.6%	-0.5%	-0.8%	0.1%	1.6%	-0.7%	-1.4%	-1.4%	1.1%
2023	-2.6%	-0.1%	-0.2%	-2.3%	-0.5%	-0.3%	-2.2%	0.0%	-0.5%	-0.4%	0.4%	0.7%	-7.6%
2022												-1.1%	-1.1%

Past Performance is not a reliable indicator of future returns. Source: NAV data has been calculated by Northern Trust International Fund Administration Services (Ireland) Limited. All data as at End of Month. D EUR Returns are net of expenses and net of 0.50% management fee per annum. Performance is calculated based on NAV figures rounded to one decimal place. Trium Climate Impact Fund launch date: 26 October 2023. D EUR share class launch date: 6 December 2022. Please note the D share class is restricted for new investors.

Historical Monthly Returns – I EUR

I EUR	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2026	-0.0%	-0.2%	-1.1%	0.9%	-1.3%	0.0%							-1.6%
2025	0.2%	-1.0%	0.5%	1.5%	0.4%	0.6%	-0.7%	-0.1%	0.8%	0.1%	0.0%	-0.3%	2.0%
2024	-0.7%	0.5%	0.7%	2.1%	1.6%	-0.6%	-0.8%	0.1%	1.6%	-0.7%	-1.4%	-1.5%	0.7%
2023	-2.6%	-0.1%	-0.3%	-2.3%	-0.5%	-0.3%	-2.2%	0.0%	-0.5%	-0.3%	0.4%	0.6%	-8.0%
2022										-0.1%	-1.4%	0.4%	-1.2%

Past Performance is not a reliable indicator of future returns. Source: NAV data has been calculated by Northern Trust International Fund Administration Services (Ireland) Limited. All data as at End of Month. I EUR Returns are net of expenses and net of 0.70% management fee per annum and 10% performance fee on returns, and in excess of the respective overnight cash rate. Performance is calculated based on NAV figures rounded to one decimal place. Trium Climate Impact Fund launch date 26 October 2022. I EUR share class launch date: 26 October 2022.

Correlation to indices since inception (F EUR)

Indices	Beta	Correlation
MSCI Europe	0.05	0.17
Barclays Euro-Aggregate Index	0.10	0.13

Share Class details

Share Class	Management Fee	Performance Fee	Launch Date	Min. Investment	Currency	SEDOL	ISIN	Bloomberg ticker
D EUR	0.50%	0.00%	06/12/2022	1,000	EUR	BN487J8	IE000CI8AL22	TRCIMDE ID
D GBP	0.50%	0.00%	31/03/2023	1,000	GBP	BN487L0	IE000DMLF260	TRCIMDG ID
DI EUR	0.50%	0.00%	31/05/2023	1,000	EUR	BNKC9H6	IE0008F05TO2	TRCIDIE ID
DI GBP	0.50%	0.00%	31/05/2023	1,000	GBP	BNKC9K9	IE000F2976P8	TRCIDIG ID
F EUR	0.50%	10.00%	26/10/2022	1,000	EUR	BN487N2	IE000J6OJ9C5	TRCIMFE ID
F GBP	0.50%	10.00%	27/04/2023	1,000	GBP	BN487Q5	IE0003ARWI18	TRCIMFG ID
F USD	0.50%	10.00%	05/05/2023	1,000	USD	BN487P4	IE000D8ZRYF7	TRCIMFU ID
I EUR	0.70%	12.00%	26/10/2022	1,000	EUR	BN487T8	IE0000B0L1O3	TRCIMIE ID
I GBP	0.70%	12.00%	27/04/2023	1,000	GBP	BN487W1	IE0009VYGL13	TRCIMIG ID

Source: Trium Capital. All data as at End of Month. Positions are % of month end NAV. All performance is net of expenses and net of the relevant share class management fee as detailed above, and in excess of a Hurdle Rate.

(1) For USD this is the US Federal Reserve effective federal funds rate (Bloomberg Ticker: FEDL01 Index);

(2) For EUR this is the European Central Bank deposit facility rate (Bloomberg Ticker: EUORDEPO Index);

(3) For GBP this is the Bank of England official rate (Bloomberg Ticker: UKBRBASE Index)

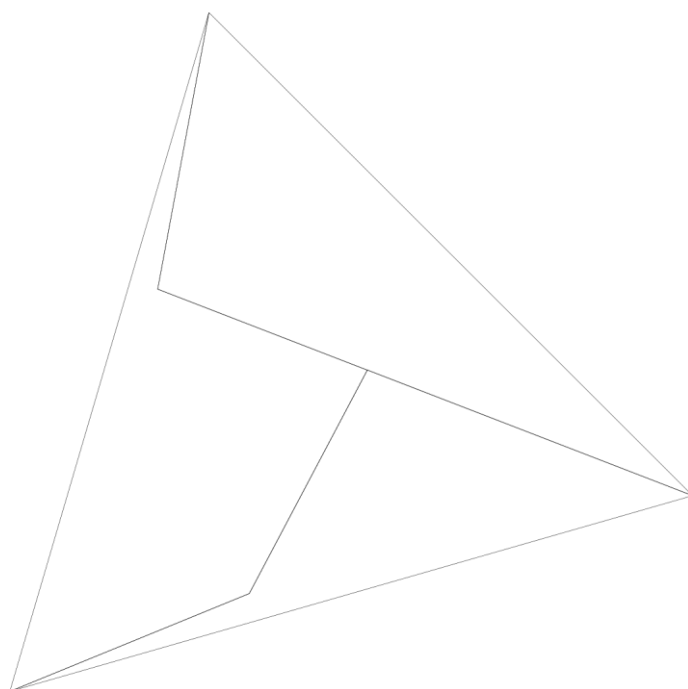
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Important Information

Marketing Communication

This is a marketing communication. Please refer to the prospectus and KID/KIID before making any final investment decision.

Identity of the issuer

In the United Kingdom and outside the EEA, this document has been issued by Trium Capital LLP which is authorised and regulated by the Financial Conduct Authority in the UK (register number 497640). Trium Capital LLP is a limited liability partnership registered in England, No. OC343790. Its registered office is at 60 Gresham Street, London EC2V 7BB. It is registered in the USA with the National Futures Association as a CPO and CTA (registered number 0477553) and is a registered investment advisor with the Securities and Exchange Commission ("SEC") in the United States CRD# 306112/SEC#: 801-122997.

In the EEA, this document is issued by Trium Ireland Limited (together with Trium Capital LLP, "Trium"), which is authorised and regulated by the Central Bank of Ireland (reference number C189295).

About the UCITS

Trium UCITS Platform PLC (the "Company") is an Irish domiciled open-ended investment company with variable capital structured as an umbrella fund with segregated liability between its funds under the laws of Ireland and authorised and regulated by the Central Bank of Ireland. The UCITS management company for Trium UCITS Platform PLC is Trium Ireland Ltd, authorised and regulated by the Central Bank of Ireland (register number: C189295).

Information purposes only

This information has been prepared solely for information purposes and is not an offer to buy or sell or a solicitation of an offer to buy or sell any security or instrument or to participate in any particular trading strategy. In the event of any discrepancies between the information contained in this document and the prospectus, the prospectus will prevail. The information contained in this document does not take into account the particular investment objectives or financial circumstances of any recipient and does not constitute the provision of investment advice or a recommendation.

Seeking your own advice

Before investing you should make an independent investigation of the Fund. You should ensure that you fully

understand its potential risks and rewards and independently determine that it is appropriate for you given your objectives, experience, financial and operational resources, and other relevant circumstances. You should consult with your tax, legal, accounting or other such advisors as you deem necessary to assist you in making these determinations and the possible consequences for an investment in the Fund and the risks involved. Any indicative terms provided to you are provided for your information and do not constitute an offer, a solicitation of an offer, or any advice or recommendation to invest in the Fund (whether on the indicative terms or otherwise). Trium is not acting as financial adviser or fiduciary to any party to whom it delivers this presentation or who invests in the Fund. In particular, this document (in whole or in part) does not constitute investment advice.

Preliminary information

The information contained in this document is preliminary and is provided for discussion purposes only. This document is only a summary and does not contain certain material information about the Fund, including important conflicts disclosures and risk factors associated with investments in the Fund, and is subject to change without notice.

No updates

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Disclaimer of accuracy

Although the above information has been taken from sources which Trium believe to be accurate, no warranty or representation is made as to the correctness, completeness and accuracy of the information or the assessments made on its basis.

SFDR

The fund discloses sustainability-related information in accordance with Regulation (EU) 2019/2088 ("SFDR"). Further information regarding sustainability-related aspects of the fund provided pursuant to Article 10 of SFDR can be found here: <https://trium-capital.com/regulatory-disclosures/>

Important Information (continued)

Use of estimates

The estimates, investment strategies, and views expressed in this document are based upon past or current market conditions and/or data and information provided by unaffiliated third parties (which have not been independently verified), may differ from estimates, investment strategies, and views set out in other documents published by Trium and are subject to change without notice. No representation or warranty is made as to the correctness, completeness and accuracy of data and/or information provided by unaffiliated third parties or as to any assessment made on such basis.

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Forward looking statements

Certain information contained in this document constitutes "forward-looking statements," which can be identified by the use of forward-looking terminology such as "may," "will," "should," "expect," "anticipate," "target," "project," "estimate," "intend," "continue" or "believe" or the negatives thereof or other variations thereon or comparable terminology. Due to various risks and uncertainties, actual events or results or the actual performance of the fund may differ materially from those reflected or contemplated in such forward-looking statements.

An investment in the fund may not be suitable for all investors and may only be suitable only for certain financially sophisticated investors who meet certain eligibility requirements, have no need for immediate liquidity in their investment, and can bear the risk of an investment in a fund for an extended period of time.

Past performance

Any performance data and/or past performance is not a reliable indicator of future returns and the value of investments and the income derived from those investments can go down as well as up. Future returns are not guaranteed, and a loss of principal may occur. Performance may be affected by economic and market conditions. Returns may increase or decrease as a result of currency fluctuations.

Performance data of the fund is not based on audited financial data. Any performance data is based on the fund's actual or expected net asset value in accordance with the valuation methodology in the prospectus. Performance may be impacted by capital contributions and withdrawals and unless otherwise stated is net of management, performance and other fees as described herein and includes reinvestment of earnings.

Where any performance is referenced, please note that past performance is not a reliable indicator of future returns. Where simulated or scenario based performance is referenced, please note that the scenarios presented are an estimate of future performance based on evidence from the past on how the value of this investment varies, and/or current market conditions and are not an exact indicator. What you will receive will vary depending on how the market performs and how long you keep the investment/product.

Fees

The fund's fees may be modified or waived for certain investors. Please refer to the prospectus for more information regarding the fund's fees and other terms. An investor's actual performance and actual fees may differ from the data reflected herein due to among other factors, different share classes and eligibility to participate in "new issues". It should also be noted that certain share classes of the fund may be closed, including the share class from which the performance data presented herein has been derived.

Use of indices

Information about market indices is provided for the purpose of making general market data available as a point of reference only. There is no representation that any index is an appropriate benchmark for comparison. Index returns do not take into account trading commissions and costs or other fees and expenses associated with the active management of portfolios. The volatility of indices may be materially different from the performance of the fund. The fund's holdings may differ substantially from the securities that comprise the indices. Furthermore, the fund may invest in different trading strategies from the indices and therefore it should be noted that the sector, industry, stock and country exposures, volatility, risk characteristics and holdings of the fund may differ materially from those of the indices. The performance returns of the indices include the reinvestment of earnings and are obtained from Bloomberg and other third party sources. Although Trium believes these sources to be reliable, it is not responsible for errors or omissions from these sources.

GICS Standard

This report is not approved, reviewed or produced by MSCI. The Global Industry Classification Standard (GICS) was developed by and is the exclusive property of MSCI and Standard & Poor's and "GICS®" is a service mark of MSCI and Standard & Poor's.

Risks

Investing in financial markets involves a substantial degree of risk. There can be no assurance that the investment objectives of the fund will be achieved, and the investment results may vary substantially from year to year or even from month to month. Investment losses may occur, and investors could lose some or all of their investment. No guarantee or representation is made that the fund's investment program, including, without limitation, its diversification strategies, or risk monitoring goals, will be successful. Investment results may vary substantially over time. Investment losses may occur from time to time. Nothing contained in this document is intended to imply that the fund's investment methodology may be considered "conservative", "safe", "risk free" or "risk averse". Economic, market and other conditions could also cause the fund to alter its investment objectives, guidelines, and restrictions.

The fund may engage in investment practices or trading strategies that may increase the risk of investment loss and a loss of principal may occur. Trium may have total trading authority over the fund, and the fund will be dependent upon the services of Trium. The fund's fees and expenses as described in the funds' prospectus may offset the fund's gains. In addition, there may be restrictions on transferring interests in the fund, please refer to the fund's prospectus for additional information.

Where risks or rewards of purchasing shares in any fund are referenced, please refer to the risks outlined in either the KIID or prospectus. Any fund managed by Trium will be subject to, inter alia, the following risks:

- **Market price risk:** any investment fund is subject to fluctuations in the value of its investments. For UCITS funds, an indicator of market risk is set out in the fund's Synthetic Risk Reward Indicator (SRRRI), which is available in the fund's KIID.
- **Foreign exchange risk:** investments in the fund may be subject to fluctuations in foreign exchange rates.
- **Derivatives & leverage risk:** derivatives can change in value rapidly and may cause losses to any investment fund
- **Credit Risk:** the fund is exposed to the risk that the issuer of any debt securities invested in fails to meet its obligations.
- **Counterparty/Custodial Risk:** a counterparty with whom a fund contracts or a custodian holding a fund's assets may fail to meet its obligations or become bankrupt, which may expose that fund to a financial loss.
- **Liquidity Risk:** is the risk that there are insufficient buyers or sellers of a given investment to allow an investment fund trade readily which may impact the fund's performance or (in extreme circumstances) an investor's ability to redeem.
- **Operational Risk:** human error, system and/or process failures, inadequate procedures or controls can cause losses to any investment fund.

More information in relation to risks in general may be found in the "Investment Risks and Special Considerations" section of the prospectus. The fund may use leverage. The use of leverage creates special risks and may significantly increase the fund's investment risk. Leverage creates an opportunity for greater yield and total return but, at the same time, exposes the fund to greater capital risk than an unlevered vehicle.

Availability of prospectus and KIIDs/KIDs

The prospectus containing a summary of investor rights and KIIDs/KIDs are available in English on <https://trium-capital.com/>. KIIDs are also available on the same website in German, French, Italian, Dutch, Norwegian, Portuguese, Spanish and Swedish.

For investors in the UK

The Company is based in Ireland and is not subject to UK sustainable investment labelling and disclosure requirements. The Company is authorised in Ireland but not in the United Kingdom. The UK Financial Ombudsman Service is unlikely to be able to consider complaints relating to the Company, its management company Trium Ireland Limited or the Company's depository Northern Trust Fiduciary Services (Ireland) Limited. Any claims for losses relating to the management company or the depository are unlikely to be covered under the UK Financial Services Compensation Scheme.

For investors in the Netherlands

Trium Ireland Limited is the management company of Trium UCITS Platform PLC, an undertaking for collective investment in transferable securities ("UCITS") within the meaning of the UCITS Directive and is authorized to offer shares of the fund to investors in the Netherlands on a cross border basis and is registered as such in the register kept by the Dutch Authority for the Financial Markets ("AFM") www.afm.nl. The prospectus of the fund is available at <https://trium-capital.com/>.

For investors in Spain

Trium UCITS Platform PLC is registered in Spain with the Comisión Nacional del Mercado de Valores (CNMV) under registration number 301856.

For investors in Switzerland

The fund may only be offered or advertised and this document and any other offering materials or document relating to the fund may only be made available in Switzerland to qualified investors as defined in the Swiss Federal Act on Collective Investment Schemes of 23 June 2006, as amended ("CISA"), and its implementing ordinance, as amended ("Qualified Investor(s)"), excluding high-net-worth private clients and private investment structures established for them who have declared that they wish to be treated as professional clients (opting out) pursuant to article 5(1) of the Swiss Federal Act on Financial Services of 15 June 2018 ("FINSA").

For US citizens / US residents

The fund has not been and will not be, registered under the United States Securities Act of 1933, as amended, and has not been and will not be, registered or qualified under the securities or "Blue Sky" laws of any state of the United States. The fund has not been, and will not be, registered under the United States Investment Company Act of 1940, as amended. In the United States or for the account of U.S. Persons, this document is intended only for persons who are "qualified purchasers", as defined in the United States Investment Company Act of 1940. Please see the offering documents for more information on U.S. Persons, including any limitation and restrictions.

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