



Trium Epynt Macro Fund SFDR Article 6 Disclosure

The requirements of Article 6 of the SFDR are applicable to the Fund. The requirements of Articles 8 and 9 of the SFDR are not applicable to the Fund. The investments underlying this Fund do not take into account the EU criteria for environmentally sustainable economic activities. The management of sustainability risk forms a part of the due diligence process implemented by the Investment Manager but it is not the primary consideration for selection of securities.

When assessing the sustainability risk associated with underlying investments, the Investment Manager is assessing the risk that the value of such underlying investments could be materially negatively impacted by an environmental, social or governance event or condition (“ESG Event”).

Using both quantitative and qualitative processes, sustainability risk can be identified, monitored and managed by the Investment Manager in the following manner:

- ▶ The Investment Manager has access to the ESG metrics of third party ESG Data Providers (“ESG Data Providers”), including Bloomberg, MSCI ESG and ISS which can be used to screen the relevant investment against sustainability risk and to identify whether it is vulnerable to such risk. This process may result in potential investments being removed from the investment universe on the basis that they pose too great a sustainability risk to the Fund.

The Investment Manager may also conduct fundamental analysis on potential investments so as to assess the adequacy of the ESG programmes and practices of an issuer to manage the sustainability risk that the issuer faces. The information gathered from such fundamental analyses will be taken into account as a factor by the Investment Manager in deciding whether to acquire an investment and may result in the Investment Manager investing in issuers with lower ESG ratings.

- ▶ During the life of the investment, sustainability risk can be monitored through review of ESG data published by the issuer (where relevant) or the ESG Data Providers to determine whether the level of sustainability risk has changed since the initial assessment was conducted. Where the sustainability risk associated with a particular investment has increased beyond the ESG risk appetite for the Fund, the Investment Manager may consider selling or reducing the Fund’s exposure to the relevant investment, taking into account the best interests of the Shareholders of the Fund.

The Investment Manager has determined that the Sustainability Risk faced by the Fund is low.

The Investment Manager has determined that the sustainability risk (being the risk that the value of the Fund could be materially negatively impacted by an ESG Event) faced by the Fund is low.