

SFDR Statement

Frontclear Management (the “Manager”) is the fund manager of the Frontier Clearing Funds (the “FCF”), funds for joint account that invest in notes issued by Frontier Clearing Corporation B.V. (“FCC”). The Manager, the FCF and FCC are together referred to as Frontclear.

The Manager is as fund manager of the FCF registered as an exempted Alternative Investment Fund Manager with the Dutch Authority for the Financial Markets (*Autoriteit Financiële Markten*, AFM). The mandate of the FCF is limited to investments in the notes issued by FCC only. In these mandatory investments, sustainability risks are not a relevant consideration and the remuneration of the Manager for its management of the FCF, nor the remuneration of staff in relation to the management of the FCF, is dependent on the integration of sustainability risks in the investment decisions.