

Horizon Environment & Climate Solutions Partners I Europe, SLP

Article 10 Disclosure - EU Sustainable Finance Disclosure Regulation (“SFDR”)

Introduction

In accordance with Article 10 of the SFDR, this document provides information on the environmental or social characteristics promoted by Horizon Environment & Climate Solutions Partners I Europe, SLP (the “**Fund**”) and the methodologies that are used to assess, measure and monitor these characteristics.

Vistra Fund Management S.A. is the AIFM of the Fund (and the Financial Market Participant responsible for the publication of this disclosure under SFDR) and Goldman Sachs & Co. LLC acts as the Investment Manager of the Fund.

Defined terms used in this disclosure (unless defined herein) are as set out in the offering documents of the Fund.

Environmental and social Characteristics promoted by the Fund – Article 10(1)(a) and (c) of SFDR

The Investment Manager will ensure that the Partnership makes investments that, in the view of the Investment Manager, exhibit characteristics that fall within at least one of the following five environmental themes:

- (i) **Waste and materials:** Investments that facilitate the transition to circular materials and business models to conserve resources and reduce waste and pollution.
- (ii) **Sustainable food and agriculture:** Investments that facilitate the transition to a sustainable food supply to restore soil health, reduce water and chemical use, improve food production and reduce waste across the food chain.
- (iii) **Ecosystem services and water:** Investments in services that support safe and sustainable water management practices, protect critical ecosystems, and support the natural carbon cycle.
- (iv) **Clean energy:** Investments that facilitate the transition to a clean, renewable and equitable energy economy by investing in activities to improve energy efficiency, expand the renewable energy value chain, reduce carbon, modernize the grid and increase resiliency of supply.
- (v) **Sustainable transport:** Investments that facilitate the transition to a sustainable transportation system that increases the adoption of sustainable modes of transit and advances the supporting infrastructure.

In order to meet this environmental characteristic, the Investment Manager will first assess all potential investments for compatibility with at least one of the environmental themes noted above prior to investment. For investments that are deemed to be potentially compatible with at least one of the environmental themes, as part of the due diligence process, information will be requested on the above environmental themes (as relevant to the investment) that will be used by the Investment Manager to further assess and diligence the compatibility of the potential investments with these themes. The findings from the due diligence process are then generally provided to the Investment Committee for review.

The Investment Manager will use KPIs and other metrics to monitor investments for their continued compatibility with, and improvement against, the selected theme(s) and will also engage with portfolio company management and / or relevant advisors to help improve the investment's performance across all five environmental themes noted above (to the extent these are considered as being central to the business). If the Investment Manager considers that any investments no longer adhere to its environmental criteria, it will take appropriate remedial steps which may include (without limitation) engaging with management, enhanced monitoring, appointing consultants and / or putting in place a remediation plan.

Methodologies used to assess, measure and monitor the Fund's environmental and social characteristics

The Investment Manager will use KPIs and other metrics to assess and monitor the performance of the Fund's investments against the environmental themes noted above that the Investment Manager considers to be material to each investment. These KPIs will include:

- waste and materials – levels of waste, hazardous waste and pollution.
- sustainable food and agriculture – water and chemical use reduction levels, greenhouse gas emissions reduction levels and acres of land impacted;
- ecosystem services and water – levels of water consumption and protection, greenhouse gas emissions reduced, carbon sequestered and acres of land impacted;
- clean energy: greenhouse gas emissions avoided, energy reduction, energy consumption and renewable energy generation levels; and
- sustainable transport: levels of greenhouse gas emissions reductions, adoption of electric vehicles and number of electric vehicles sold.

The Investment Manager will set benchmarks, targets and remediation plans for each investment (as appropriate) for the relevant environmental theme(s). The investment's progress against those environmental factors will then be monitored and assessed accordingly.

The data sources used by the Investment Manager include ESG vendors, industry data sources, ESG consultants, target companies as well as the Investment Manager's internal proprietary analysis.

West Street European Infrastructure Partners IV, SLP

Article 10 Disclosure – EU Sustainable Finance Disclosure Regulation (“SFDR”)

Introduction

In accordance with Article 10 of the SFDR, this document provides information on the environmental or social characteristics promoted by West Street European Infrastructure Partners IV, SLP (the “Fund”) and the methodologies that are used to assess, measure and monitor these characteristics.

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Environmental and social Characteristics promoted by the Fund – Article 10(1)(a) and (c) of SFDR

The Fund promotes environmental and social characteristics by generally seeking investments in infrastructure companies that the Investment Manager considers perform well on, or have the potential to improve on, certain environmental, social and governance (“ESG”) factors, and the Investment Manager will endeavor to improve the performance of infrastructure companies within the Fund on material ESG factors.

In order to meet these environmental and social characteristics, the Investment Manager will due diligence and evaluate all potential infrastructure opportunities on their existing and potential ESG capabilities and conduct a materiality assessment to identify the ESG factors that should be prioritized for improvement. The findings from this review are then generally provided to the Infrastructure Investment Committee for review and consideration.

The Investment Manager will carry out a post-closing review of each investment, followed by a post-closing action plan setting out a multi-year program to improve the performance of the relevant opportunity on ESG factors that the Investment Manager has assessed as being material. The Investment Manager will look to implement a combination of incremental improvements, strategic changes and/or sustainability growth initiatives (depending on the nature as well as existing and potential ESG capabilities of the relevant infrastructure opportunity). The ESG factors that the Investment Manager will generally look to prioritize in its selection and improvement of infrastructure opportunities across material ESG issues include the following:

- environmental – reduction of greenhouse gas emissions and non-renewable energy consumption (as a % of total energy consumption) of infrastructure investments within the portfolio;
- social – improving the availability of education and training for employees, reducing the number of fatalities and injuries of individuals working on infrastructure projects sponsored or financed by the Fund and increasing the representation of women and minority groups in management; and
- governance – enhancing the conduct policies and procedures of infrastructure companies, including in relation to anti-corruption, anti-bribery, conflicts of interest, and whistle-blowing and increasing the representation of women and minority groups in board-level positions.

The Investment Manager will use key performance indicators (“KPIs”) and other metrics to monitor investments on their continued compatibility with, and improvement against, material ESG factors. If the Investment Manager considers that an investment no longer adheres to the ESG criteria set by the Investment Manager or is not improving (or is unlikely to improve) on the material ESG factor(s) identified by the Investment Manager for improvement, the Investment Manager will take appropriate remedial steps which may include (without limitation) engaging with management, enhanced monitoring, appointing external consultants and/or putting in place a remediation plan. If, because of unforeseen circumstances, the greenhouse gas emissions and non-renewable energy consumption levels of infrastructure assets or the Fund overall do not improve in accordance with the action plan implemented by the Investment Manager, the Fund may on a short term and exceptional basis, purchase carbon credits, offsets, allowances or other similar environmental instruments with a view to neutralizing the investment or Fund’s emissions in this regard.

In addition, the Fund will not, without the consent of the Limited Partner Advisory Committee, invest in businesses that the Investment Manager considers are primarily engaged in or generate significant revenues from activities such as deep sea drilling, transport of crude oil (by waterborne vessel) or uranium, coal-fired power generation, mountaintop removal mining, illegal logging, conversion and/or degradation of critical natural habitats, illegal labor or human trafficking, pornography and civilian firearms. The Investment Manager will use a combination of industry and vendor sourced data, consultants as well as its own due diligence findings and proprietary analysis in order to determine whether a business breaches these exclusions. The Investment Manager in its sole discretion may periodically update its exclusionary process, amend the type of activities that are excluded for investment or revise the thresholds applicable to any such activities.

Methodologies used to assess, measure and monitor the Fund’s environmental and social characteristics

The Investment Manager will use KPIs and other metrics to assess and monitor the performance of the Fund’s investments against the ESG factors the Investment Manager considers to be material to each investment. These KPIs will include:

- environmental factors – greenhouse gas emissions, hazardous waste, energy consumption, water consumption and renewable energy generation levels of each infrastructure business;
- social – statistics on gender and racial diversity, provision and right to continuing education and number of full time versus contract workers as well as the company’s approach towards workers’ rights and union representation; and
- governance – the existence and implementation of policies and procedures regarding corruption, bribery, conflicts of interest, fraud, money laundering and whistle-blowing, evidence of appropriate suppliers and history of ESG litigation / incidents.

As noted above, the Investment Manager will implement a multi-year program for each investment (post-closing), setting benchmarks, targets and remediation plans for each investment. The investment’s progress on the relevant ESG factors will be monitored and assessed accordingly.

Additionally, the exclusionary ESG criteria noted above, will be applied based on the Investment Manager’s analysis and assessment of the primary business activities and revenues of potential infrastructure investments, and in accordance with thresholds set by the Investment Manager.

The data sources used by the Investment Manager include ESG vendors, industry data sources, ESG consultants, target companies as well as the Investment Manager's internal proprietary analysis.

Goldman Sachs Asset Management Private Credit fund – Art. 10 website disclosure wording (Mezz Partners VIII)

This document provides information on the environmental / social characteristics promoted by GS Mezzanine Partners VIII (the “**Fund**”) and the methodologies that are used to assess, measure and monitor these characteristics.

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Summary

The Partnership promotes environmental and social characteristics by seeking to (i) lend to investee companies (“**Borrowers**”) or (ii) invest in debt instruments, instruments with an equity component, equity instruments and other similar types of instruments issued by investee companies (“**Issuers**”, together with the Borrowers, “**Investee Companies**”) (together “**Private Credit Investments**”) that:

- the Investment Manager considers:
 - already score well on certain environmental, social and governance (“**ESG**”) criteria assessed using its internal scoring process (“**ESG Profile**”); and/or
 - the Investment Manager believes have the potential to achieve a good ESG score (as determined by the ESG Profile), and
- comply with screening criteria / do not fall within certain excluded sectors (as described below).

To determine whether an investment opportunity complies with the above criteria, the Investment Manager will conduct due diligence on all potential Investee Companies to determine their ESG score and scope for improvement through the ESG Profile (on which more detail is given below). Further, the ongoing performance of Investee Companies’ ESG scores under the ESG Profile will be monitored (as described further below).

After investing, the Investment Manager will use data collected under the ESG Profile to engage with Investee Companies (and their sponsors/owners as applicable) on a periodic basis, with the aim of encouraging and supporting them to maintain and/or improve their ESG performance.

The Partnership will track and disclose the arithmetic average ESG score of the Investee Companies (and provide additional information if the methodology, categories and/or criteria underlying the ESG score has changed), as further described below.

1 Environmental or social characteristics of the financial product

The Partnership promotes environmental and social characteristics by seeking to make Private Credit Investments in Investee Companies that:

- the Investment Manager considers:

- already score well on certain ESG criteria assessed using ESG Profile; and/or
- the Investment Manager believes have the potential to achieve a good ESG score (as determined by the ESG Profile), and
- comply with screening criteria / do not fall within certain excluded sectors (as described below).

After investing, the Investment Manager will use data collected under the ESG Profile to engage with Investee Companies (and their sponsors/owners as applicable) on a periodic basis, with the aim of encouraging and supporting them to maintain and/or improve their ESG performance (to the extent possible by also leveraging relevant ESG capabilities that exist within the broader Goldman Sachs Asset Management Division (“**GS AMD**”) and also within other parts of Goldman Sachs).

When selecting and managing Private Credit Investments, the Partnership will not make Private Credit Investments in Investee Companies that manufacture assault weapons, bump stocks or high-capacity magazines, other than where the sole intended end user is any U.S. federal, state or local governmental agency.

The Partnership will also not make Private Credit Investments in Investee Companies where the specified use of proceeds of such investments will directly support:

- deep sea drilling;
- owning or operating oil tankers;
- underground mining;
- transport of crude oil by water;
- transport of uranium;
- coal fired power generation;
- thermal coal mining development or any mountaintop removal mining;
- upstream arctic oil exploration or development;
- forestry / palm oil; or
- projects that would endanger protected environmental areas, environmental law or human rights.

2 Investment strategy

As noted above, the Partnership seeks to use data collected under the ESG Profile to assess, monitor and engage with Investee Companies on their ESG efforts.

To support this approach, the Investment Manager will carry out an initial review of investment opportunities in its pipeline, evaluating their existing ESG strategy and initiatives, as well as the fundamental economic merits of the opportunity. Any companies operating in certain sectors or not complying with certain ESG screening criteria will be excluded. The ESG score of potential Investee Companies will be calculated as part of the due diligence process, and the potential for improvement of the ESG score of potential Investee Companies which do not already achieve a good score will be assessed. These calculations and assessments will form part of the materials considered by the Investment Committee. As noted above, the Partnership will only invest in Investee Companies that already have a good ESG score under the ESG Profile, or that the Investment Manager believes

have the potential to achieve a good ESG score. The Investment Manager will also use the data collected under the ESG Profile to engage with Investee Companies and their sponsors/owners (as applicable) on a periodic basis, with a view to encouraging them to maintain and/or improve their ESG performance, and will also seek to support their ESG strategy by leveraging ESG capabilities that exist within the broader GS AMD and also within other parts of Goldman Sachs.

The Investment Manager will also consider, where appropriate, the inclusion of ESG margin ratchets that would adjust the margin of the loan investment upwards or downwards by a certain, pre-agreed percentage-point amount depending on pre-agreed ESG targets of the Investee Company. The Investment Manager may align these ESG targets with the criteria in the ESG Profile, where applicable.

3 Monitoring of environmental or social characteristics

After an investment decision is made, the Investment Manager will reassess the ESG score of the Investee Company on an annual basis (unless an Investee Company will, in the near future, repay the Private Credit Investments made in it, in which case the Investment Manager may exclude the Investee Company from further monitoring/assessment of the Investee Company's ESG score at the Investment Manager's discretion). The Investment Manager will do this by sending an ESG due diligence questionnaire ("DDQ") to the Investee Company annually and request updated information. The Investment Manager will also gather updated data from publicly available sources in this annual review. The results from the data gathering will go into the ESG Profile, and the Investment Manager will then calculate a revised ESG score for the Investee Company.

If the categories and/or criteria for the ESG Profile are changed after the Partnership made the Private Credit Investments in some Investee Companies, the Investment Manager will apply the additional criteria and revised ESG Profile to existing Investee Companies. In the first year following a change to the ESG Profile, the Investment Manager will also monitor the Investee Company's progress against the previous ESG Profile.

If the Investment Manager considers that the ESG score of an Investee Company is materially decreasing or likely to materially decrease it will consider appropriate remedial steps which may include (without limitation) engaging with the Investee Company (and sponsor/owner as appropriate) and enhanced monitoring.

4 Methodologies

The Partnership will use the ESG Profile to calculate the ESG score of the Investee Companies. ESG Profile is a proprietary impact measurement tool which produces a score for each Investee Company deriving from a weighted average of the individual scores for particular criteria assigned by the Investment Manager based on its assessment of the profile of the Investee Company. The Investment Manager will look at the following baseline criteria when determining the ESG score:

Categories	Criteria
Environmental profile of the Investee Company	Industry of operation
	Asset concentration
	Environmental incidents and/or fines and/or penalties in the last 3 years

Categories	Criteria
	Greenhouse gas (“ GHG ”) scope 1, 2 and 3 emissions trajectory
	Energy savings initiatives in place
	Specific targets disclosed for reduction of waste from landfill or reliance on freshwater
Social profile of the Investee Company	Employee satisfaction
	Share of diverse representation of total employees
	Gender pay-gap data gathered and reported
	Policies or programs in place to support, develop or maintain a diverse workforce
	Injury statistics in the last 3 years
	Environment, Health and Safety (“ EHS ”) policies in place
Governance profile of the Investee Company	Approach to tracking and consideration of ESG matters as part of governance
	Data or cybersecurity incidents in the last 3 years
	Share of diverse representation among C-Suite and Board
	ESG-related standards, guidance and sustainability score currently followed or disclosed: <ul style="list-style-type: none"> a) CDP b) DJSI (Dow Jones Sustainability Indices) c) GRI Standards (Global Reporting Initiative) d) IR Framework (International Integrated Reporting Council & SASB) e) SASB Standards (Sustainability Accounting Standards Board) f) TCFD Recommendations (Task Force on Climate-related Financial Disclosure) g) Other
	Third-party certifications held:

Categories	Criteria
	<ul style="list-style-type: none"> a) B Corp (Certified B Corporation) b) Carbon Neutral Certification c) Energy Star Certification d) Fair Trade Certified e) ESG-related ISO (International Organization for Standardization) f) LEED (Leadership in Energy and Environmental Design) g) Industry-specific / Other
	Code of Ethics, anti-bribery/anti-corruption policies in place, and anti-money laundering policies in place, where required (AML regulated sector)
The ESG profile of the sponsor/owner of the Investee Company	Signatory to the United Nations Principles for Responsible Investment (“UNPRI”) or to the UN Global Compact
	Publication of a responsible/impact/ESG policy
	Whether the owner has a dedicated impact / sustainability fund
	Equity investment funded with the impact / sustainability fund
Governance profile of the jurisdiction of the Investee Company	Political stability
	Government Effectiveness
	Regulatory Quality
	Rule of Law
	Control of Anti-Bribery and Anti-Corruption
Post-investment initiatives	ESG ratchet included in investment documentation
	Governance uplift programme post-investment
	Investment Manager led engagement on ESG related matters and provision of ESG information

Over time, the Partnership may change the categories and/or criteria listed above.

To calculate the ESG score, the Investment Manager will gather data (see *Data sources and processing* below) about (potential or portfolio) Investee Companies from a number of different

sources, including through issuing an ESG questionnaire to the Investee Company and obtaining public data where available. The responses and data will be inputted into the ESG Profile, and the Investment Manager will assign a score of between 0 and 10 to most of the criteria (other than the post-investment initiatives) listed above, with 0 being the lowest score and 10 being the highest.

The Investment Manager will then add up the score for each criterion and produce a weighted average for that particular Investee Company. If the Investee Company has one or more of the post-investment initiatives in place, 0.25 points will be added to the weighted average.

The Partnership will track and disclose the arithmetic average ESG score of the Investee Companies in the portfolio based on the baseline criteria (as set out above). Where the categories and/or criteria have been changed, the Partnership will disclose how the revised ESG score compares to the ESG score based on the previous ESG Profile. After the initial change, the Partnership will use the revised ESG Profile and show the ESG score based on this (although the Partnership may continue to also disclose the ESG score deriving from the baseline criteria for information purposes in addition to the ESG score based on the revised ESG Profile where the Investment Manager deems this appropriate).

West Street European Logistics Partners, SLP Article 10 Disclosure – EU Sustainable Finance Disclosure Regulation (“SFDR”)

1 Introduction

This document provides information on the environmental characteristics promoted by West Street European Logistics Partners, SLP (the “**Partnership**”) and the methodologies that are used to assess, measure and monitor these characteristics.

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2 Environmental characteristics of the financial product

The Partnership promotes environmental characteristics by investing in assets in accordance with its investment objective, where the underlying real estate owned or to be owned by the Partnership has met or will meet at least one of the following standards (the “**Relevant Standards**”):

- i) Leadership in Energy and Environmental Design by the US Green Building Council (“**LEED**”) Gold or higher certification in accordance with the LEED® v4 for Building Design and Construction (a) Core and Shell or (b) New Construction, or
- ii) Building Research Establishment Environmental Assessment Method by the Building Research Establishment (“**BREEAM**”) Very good or higher rating in accordance with (a) the BREEAM International New Construction 2016 Core and Shell or Fully Fitted or (b) the BREEAM Bespoke Process.

In order to meet these standards, the real estate assets must fulfil at least one of the following environmental criteria (the “**Relevant Criteria**”):

- Energy consumption: reducing overall energy consumption and levels of greenhouse gas emissions (as defined in BREEAM credit ENE01, or LEED EA Prerequisite Minimum Energy Performance).
- Water consumption: reducing indoor and/or outdoor water consumption (as defined in BREEAM credit WAT01, or LEED WE Prerequisite Outdoor Water Use Reduction, or LEED WE Prerequisite Indoor Water Use Reduction).
- Biodiversity: enhancing site ecology, protecting site biodiversity (as defined in BREEAM credit LE04 Enhancing site ecology or BREEAM LE05 Long term impact on biodiversity).

The Partnership may invest up to 10% of the Total Capital Commitments in assets that do not meet, and that the Investment Manager considers will not meet, the Relevant Standards.

For purposes of monitoring compliance with the above environmental characteristics, including the 10% category noted above, the asset allocation will be calculated as follows: for investments made (x) on or prior to the Final Admission Date, the amount funded by the Partnership for that asset based on expected Total Capital Commitments and (y) after the Final Admission Date, the amount funded by the Partnership for that asset based on the actual Total Capital Commitments. All of these restrictions will be measured at the time of each investment.

3 Methodologies

Where a building has already achieved the Relevant Standard(s), the Partnership will monitor the building's continued compliance with the environmental characteristics through annual inspections. The environmental consultants will compile a list of building characteristics that were critical to obtaining the Relevant Standard(s). The Investment Manager will, together with the property manager, asset manager and/or environmental consultants (as applicable), carry out annual inspections of completed buildings to confirm the list of building characteristics that were critical to obtaining the Relevant Standard(s) have not changed. This should therefore ensure the building still adheres to the Relevant Standard(s).

Where a building is still under construction, the Investment Manager will, together with the property manager, asset manager and/or environmental consultants (as applicable) regularly receive updates to confirm that the project is on track to achieve the Relevant Standard when completed. These updates will include an overview of delivery progress against the targeted LEED or BREEAM credits, which the building must have in order to achieve the Relevant Standard. Over the course of construction, the Investment Manager will therefore be able to assess the likelihood of the building achieving the Relevant Standard at completion.

If the Investment Manager considers that an investment no longer adheres to a Relevant Standard or is unlikely to achieve a Relevant Standard, the Investment Manager will take appropriate remedial steps which may include (without limitation) engaging with the property and/or asset manager, enhanced monitoring, appointing external consultants and / or putting in place a remediation plan.

The LEED and BREEAM standards are updated from time to time, and the required criteria to achieve them might change. Where a Relevant Standard has changed, been updated, replaced or discontinued, the Investment Manager will apply a certification standard that it considers to be the best equivalent to the original Relevant Standard in substitution for that original Relevant Standard. If the Investment Manager considers that no equivalent standard is available to replace a Relevant Standard that has changed, been updated, replaced or discontinued, the Investment Manager will work to ensure the investments achieve standards equivalent to the original Relevant Standard even if it is not possible to formally certify the investments as meeting such standards.

If the Investment Manager applies a substitute or bespoke standard, it will assess the extent to which the asset meets the environmental characteristics by measuring at least one of the Relevant Criteria. The monitoring process set out above when a Relevant Standard is applied will also be followed for assets where a substitute or bespoke standard is applied.

In order to meet the environmental characteristics, the Investment Manager will perform due diligence and evaluate all potential investment opportunities on the Relevant Standard(s) they have achieved or their potential to achieve a Relevant Standard. The findings from this review are then generally provided to the Investment Committee for review and consideration.

The data sources used by the Investment Manager include ESG vendors, industry data sources, the property manager, asset manager, development manager and environmental consultants.