



SFDR Regulation

1) Policy relating to “Sustainability Risks”

Within ABC arbitrage Asset Management SA the investment and divestment process on financial instruments is governed by the “management committee” procedure. A management committee can be organized within the framework of a specific operation aiming to adapt the positions following specific opportunities or risks encountered in order to guarantee the adaptability of the limits to a given context and the consistency in considering risks on all strategies. A specific risk in relation to environmental, social or governance matters could arise that could impact an issuer and thus the financial instrument on which a position is taken or may be taken.

More generally, exogenous risks including environmental, social risks or risks related to governance issues are well taken into account in the risk mapping.

2) Not taking into account the “principal adverse impacts” (PAI)

ABC arbitrage Asset Management SA develops quantitative and systematic models dealing with all of the world's main financial centers. The investment strategies implemented are a combination of several operations aimed at exploiting the only imperfections that may appear in the statistical relationships between different markets or financial products. This method maintains the most total neutrality in the selection of the products treated by means of a method of mechanical and mathematical intervention, as such the positions and / or exposures resulting therefrom can vary very quickly and over cycles which can be very short. As a result, there is no consideration of the negative impact of investment decisions on sustainability factors in the process of selecting the products on which the models will deal.

Beyond the investment policy, and in accordance with the group's practices published in the ABC arbitrage group's CSR, ABC arbitrage Asset Management SA is committed :

- to minimize its direct impact on the environment;
- to rigorously use the natural and energy resources essential for the conduct of its activities. Even if the environmental footprint is small, employees are aware of these issues. Also, measures to prevent and reduce emissions into the air have been taken.
- to develop a social policy respectful of diversity, non-discriminatory, while respecting Human rights
- to have a societal impact beyond its own activities via in particular - and not exhaustively - commitments to associations promoting equal opportunities, improving access to training and educational opportunities of young people (...).

3) Remuneration

The investment strategies implemented by ABC arbitrage Asset Management SA are a combination of several operations aimed at exploiting only the imperfections that may appear in the statistical relationships between the different markets or financial products. This method maintains complete neutrality in the selection of products processed through a mechanical and mathematical method of intervention. Due to this neutrality in the selection of products processed, taking into account sustainability risks is not relevant to the remuneration policy of ABC arbitrage Asset Management SA. The remuneration policy implemented within ABC arbitrage Asset Management SA does not encourage or discourage the inclusion of sustainability risks in investment decision-making processes