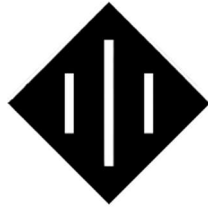


ESG POLICY



October 2025

Document Owner	Corinne Lafaurie-Konter
Approver(s)	Maxime Kahn
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1 REGULATORY REFERENCES

- Article 29 of the Energy-Climate Law (No. 2019-1147) of November 8, 2019
- Regulation (EU) 2019/2088 on sustainability-related disclosures (SFDR)
- Regulation (EU) 2020/852 (Taxonomy Regulation)

2 GENERAL APPROACH TO ESG CONSIDERATION

111 Capital implements quantitative investment strategies that do not currently take social, environmental and sustainability principles, ie. ESG criteria, into account.

This means that 111 Capital does not promote environmental or social characteristics and does not have a sustainable investment objective. The decision not to integrate ESG factors is primarily due to the quantitative and systematic nature of its strategies, which rely on market data that does not currently incorporate reliable or standardized ESG indicators.

The funds 111 Capital shall manage are classified as Article 6 SFDR.

111 Capital shall not consider Principal Adverse Impact on sustainability factors.

3 DISCLOSURE AND CLIENT INFORMATION

This ESG Policy is made available on the Company's website under the "Regulatory Information" section. It is reviewed at least annually and updated whenever there are material regulatory or strategic changes affecting ESG disclosure obligations.

In accordance with SFDR, 111 Capital clearly discloses that it does not consider the adverse impacts of investment decisions on sustainability factors at the entity level.

4 ADHERENCE TO ESG CHARTERS, CODES, INITIATIVES, AND LABELS

In line with the general approach described above, 111 Capital has not adhered to any ESG code, label, charter, or initiative.

However, the Company monitors regulatory and industry developments in responsible investment and may revise this position should ESG integration become relevant to its strategies.

5 ESG RISK MANAGEMENT

Given its quantitative investment approach, 111 Capital does not implement a systematic ESG integration framework.

However, ESG-related risks may indirectly influence portfolio exposures through market, liquidity, and concentration risks. The risk management processes already in place within the Company's global risk



management framework ensures that the absence of explicit ESG criteria does not materially increase the Company's overall risk profile.

6 POLICY REVIEW

This policy is reviewed annually under the supervision of the RCCI (Head of Compliance and Internal Control) and will be updated to include ESG considerations should the investment approach of 111 Capital evolve or if new regulatory obligations arise under the SFDR or Article 29 of the French Energy-Climate Law.