



POLICY ON ESG (Environmental, social and governance) AND SOCIALLY RESPONSIBLE INVESTING

General approach as regards ESG criteria:

John Locke Investments does not currently consider environmental, social and governance (ESG) criteria in the fund management process.

John Locke Investments relies solely on financial data, price data and other data to make investment decisions in a completely systematic way. Its products invest in highly liquid global futures and equity markets.

John Locke Investments reserves the right to change this position and may look at factoring in these criteria in the future.

Content, frequency and means used to inform clients:

John Locke Investments will inform investors and prospects through the "Environmental, Social and Governance " section of the Policies area of the website.

Funds for which ESG criteria have been taken into account:

As of August 1, 2018, none of the funds managed by John Locke Investments consider ESG criteria in its investment policy.