

Principle Adverse Impact Statement

The Sustainable Finance Disclosure Regulation (SFDR) requires Financial Market Participants (FMP) who consider principal adverse impacts of investment decisions on sustainability factors to publish and maintain on their website, a statement on due diligence policies with respect to those impacts.

As the employee count of Mercer Alternatives (Luxembourg) S.à r.l. (the "AIFM") does not exceed 500, the AIFM is not required to consider principal adverse sustainability impacts on investments. In addition, as per the current investment strategy and the composition of the portfolios, the AIFM assesses that such impact deems not to be relevant and does not currently have the capabilities for collecting environmental, social, and governance (ESG) elements for determining and weight with more accuracy the negative sustainability effects. The AIFM may review the current position and plan any implementation in order to consider the principal adverse sustainability impacts on investments..

This Adverse Sustainability Impacts Statement is dated 9 March 2021.