

Sustainable Finance Disclosure Regulation (“SFDR”). Winton Fund Management Ireland DAC (the “ICAV Manager”) Winton Capital Management Limited (the “Investment Manager”)

Introduction

This document includes disclosures the ICAV Manager and the Investment Manager are required to provide under SFDR.

The ICAV Manager has delegated portfolio management of the Winton UCITS Funds ICAV and its sub-funds (the “**Sub-Funds**”) to the Investment Manager. As such, the ICAV Manager has adopted the Investment Manager’s approach to requirements under SFDR.

In addition, the Investment Manager is the alternative investment fund manager to certain alternative investment funds. The Investment Manager complies with SFDR in respect of relevant alternative investment funds (the “**AIFs**”) for which Winton acts as Alternative Investment Fund Manager (“**AIFM**”). Therefore, this disclosure applies to the AIFs and the Sub-Funds (together, the “**Funds**”).

Definitions

“Sustainability risk” means an environmental, social or governance (“**ESG**”) event or condition that, if it occurs, could cause an actual or a potential material negative impact on the value of an investment.

“Principal Adverse Impacts” covers impacts of investment decisions resulting in a negative effect on “sustainability factors” (ESG matters, respect for human rights, anti-corruption and anti-bribery matters).

Fund Categorisation

In respect of the Sub-Funds, the ICAV Manager, in consultation with the Investment Manager, has determined that the Sub-Funds are not within the scope of either Article 8¹ or Article 9² of SFDR.

The Investment Manager has also determined that the AIFs are not within the scope of either Article 8 or Article 9 of SFDR.

Consideration of Principal Adverse Impacts

The Investment Manager does not consider the principal adverse impacts of its investment decisions on sustainability factors. The Investment Manager applies quantitative strategies to the Funds that it considers are not compatible with position-by-position analysis with respect to principal adverse impacts and because it invests in many types of asset classes where it is not considered practical to quantify principal adverse impact. The Investment Manager will keep its decision not to comply with the principal adverse impact regime under regular review.

Impact of Sustainability Risks on Returns

Investments in the Funds may be impacted directly or indirectly by a range of ESG events or conditions.

Integrating Sustainability Risks into Investment Decisions

The ICAV Manager and the Investment Manager have adopted a Sustainability Risk Policy that describes how the Investment Manager has integrated sustainability risk into its investment decision making process. Sustainability risk is managed as part of the overall risk management process adopted the Investment Manager. The investment strategies are designed to be diversified and not hold concentrated positions which mitigates the risk that any specific ESG event or condition will have a material negative impact on the overall value of a Fund. The Investment Manager monitors a range of data points to assess investment risks.

¹ Article 8 – products that promote environmental or social characteristics

² Article 9 - products with sustainable investment or a reduction in carbon emissions as their objective.