



R-co Target 2028 IG IC EUR

Bond and other € debt securities SICAV

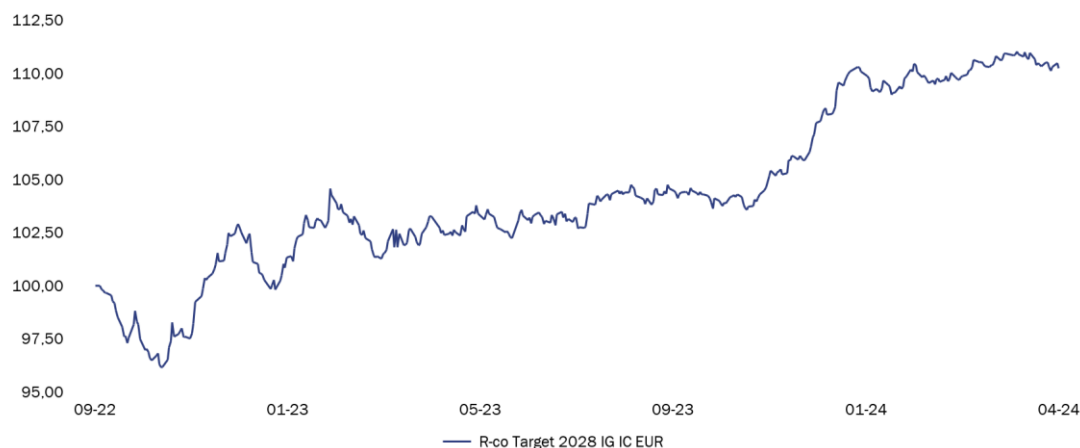
 SFDR
 Article **8**

 COUNTRY OF REGISTRATION  FR  AT  CH  DE  NL

INVESTMENT OBJECTIVE

The sub-fund's management objective, at the time of subscription and until December 31, 2028, is to achieve a performance net of fees linked to the current yields on bonds maturing in 2028 by investing exclusively in investment grade securities. The average maturity of the portfolio will be between January and December 2028.

PERFORMANCE CHART SINCE INCEPTION



AS OF 30/04/2024

 ISIN
FR001400BU64
 Net Asset Value
1 102,34 €
 AuM
2 045,68 M€

CUMULATIVE PERFORMANCE (%)

| | 1 month | 2024 | 1 year | 3 years | 5 years | Inception |
|------|---------|------|--------|---------|---------|-----------|
| Fund | -0,63 | 0,14 | 6,77 | - | - | 10,23 |

ANNUAL PERFORMANCE (%)

| | 2023 |
|------|-------|
| Fund | 10,30 |

ANNUALISED PERFORMANCE (%)

| | 3 years | 5 years | Inception |
|------|---------|---------|-----------|
| Fund | - | - | 6,12 |

RISK INDICATORS

| | 1 year | 3 years | 5 years |
|-----------------------|--------|---------|---------|
| Fund volatility (%) | 3,69 | - | - |
| Bench. volatility (%) | - | - | - |
| Sharpe Ratio* | 0,83 | - | - |
| Tracking error (%) | - | - | - |
| Information Ratio | - | - | - |
| Beta | - | - | - |

Past performance is not a reliable indicator of future performance.

Calculation: weekly basis. The figures provided relate to past months and years.

*Replacement of EONIA by ESTR as the new reference short-term interest rate in the eurozone from 01/01/2022.

Source: Rothschild & Co Asset Management. This non-contractual document does not constitute an offer to sell or investment advice. Its purpose is to provide you with simplified information on the fund's features. Before any subscription please read the legal notices on page 3. For further information please refer to the regulatory documents (KID or complete prospectus) and/or your usual contact person: Rothschild & Co Asset Management – 29 avenue de Messine – 75008 Paris - France – Tel: (33) 1 40 74 40 74 – AMF approval number GP-17000014



Portfolio

April 2024

Total number of securities 171

TOP HOLDINGS (%)

| Name | % |
|---|-----|
| Easyjet Finco Bv 1 7/8 03/03/28 | 1,1 |
| Alteara 1 7/8 01/17/28 | 1,1 |
| Utah Acquisition Sub 3 1/8 11/22/28 | 1,1 |
| Ford Motor Credit Co Llc 6 1/8 05/15/28 | 1,1 |
| Teollisuuden Voima Oyj 1 3/8 06/23/28 | 1,0 |
| Cimic Finance Ltd 1 1/2 05/28/29 | 1,0 |
| Carmila Sa 5 1/2 10/09/28 | 1,0 |
| Traton Finance Lux Sa 4 1/4 05/16/28 | 1,0 |
| Autoliv Inc 4 1/4 03/15/28 | 1,0 |
| Var Energi Asa 5 1/2 05/04/29 | 1,0 |

MAIN TRANSACTIONS OVER THE MONTH

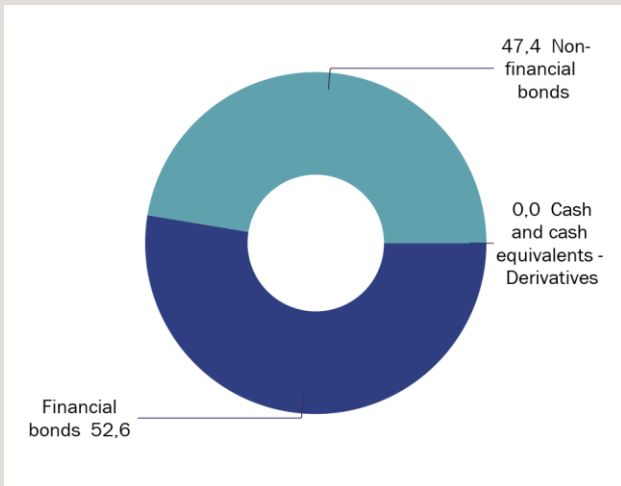
| Name | Side |
|---------------------------------------|-----------------|
| Netflix Inc 4 5/8 05/15/29 | Sale / Lighten. |
| Mizuho Financial Group 4.157 05/20/28 | Sale / Lighten. |
| Jcdecaux Se 2 5/8 04/24/28 | Sale / Lighten. |

MAIN INDICATORS

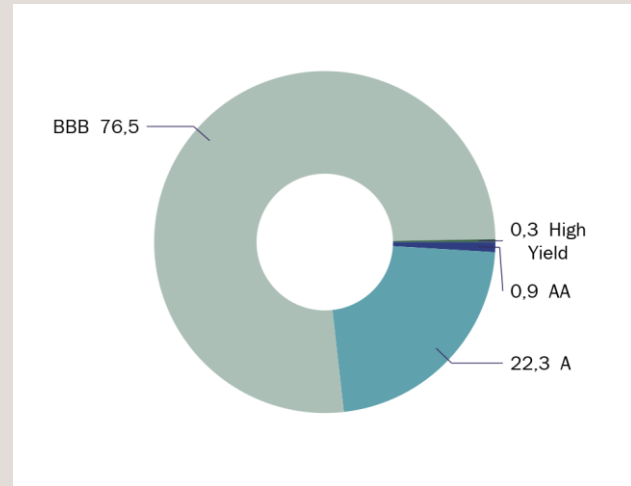
| | 04/24 | 03/24 |
|-------------------|-------|-------|
| Duration | 3,69 | 3,76 |
| Modified Duration | 3,54 | 3,62 |
| YTM | 4,15 | 3,94 |
| Average coupon | 3,22 | 3,20 |
| Average rating* | BBB | BBB |
| Average maturity | 4,20 | 4,28 |

*Excluding UCITS and interest rate derivatives

DISTRIBUTION BY TYPE OF BOND (%)

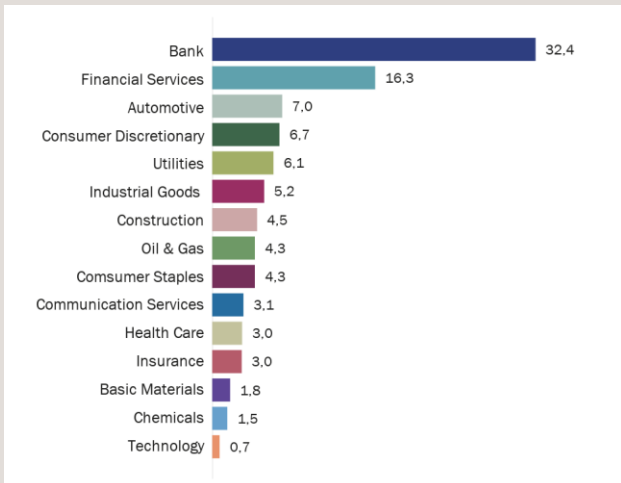


BREAKDOWN BY RATING (%)

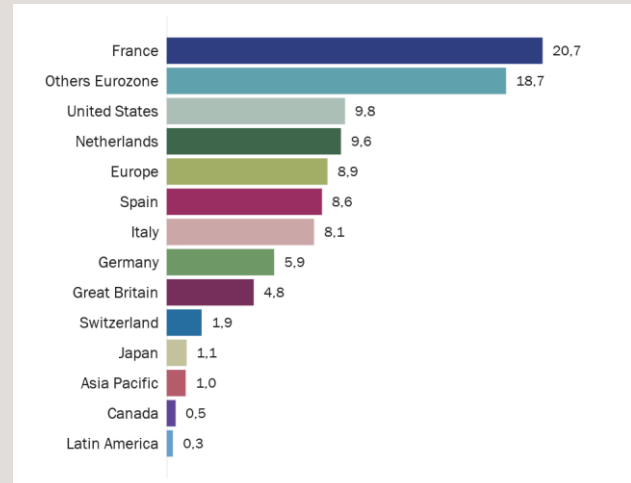


Excluding cash and funds

BREAKDOWN BY SECTOR (%)



BREAKDOWN BY GEOGRAPHICAL ZONE (%)





Characteristics

April 2024

Legal

| | |
|-----------------------|------------------------|
| Legal form | SICAV |
| Domicile | France |
| AMF Classification | - |
| Share / Fund Currency | EUR |
| Share Class Type | Accumulation |
| Inception date | 09/09/2022 |
| Class inception | 09/09/2022 |
| Investment horizon | Until 31 December 2028 |
| Benchmark | - |

Fund service providers

| | |
|----------------------|----------------------------------|
| Management company | Rothschild & Co Asset Management |
| Custodian | Rothschild Martin Maurel |
| Administrative Agent | Caceis Fund Administration |
| Fund manager | Emmanuel PETIT / Philippe LOMNE |

Risk level



Potentially lower return

Higher yield potential

The synthetic risk indicator shows the level of risk of this product compared to others. It indicates the probability that this product will suffer losses in the event of market movements or our inability to pay you.

We have classified this product in risk class 2 of 7, which is a low risk class. This means that potential losses from future product performance are low and, should market conditions deteriorate, it is very unlikely that our ability to pay you will be affected.

Other important risk factors not adequately covered by the indicator :

Credit risk: Risk of deterioration in credit quality or risk of default by an issuer that could negatively impact the price of the assets in the portfolio.

Counterparty risk: Risk of default by a counterparty to an OTC transaction (swap, repo). These risks may have a negative impact on the net asset value of the Fund.

Impact of techniques such as derivatives: The use of derivatives can amplify the impact of market movement effects on the portfolio.

Fees

| | |
|--|---|
| Subscription fee (max) / Redemption fee (max.) | 2,5% / None |
| Financial management fees | 0,45% Maximum total including VAT of net assets |
| Ex-post ongoing charges | 0,456% |
| Performance fee | None |
| Administrative fees | - |



Disclaimer

Rothschild & Co Asset Management – Portfolio Management Company with share capital of €1,818,181.89 – 29, avenue de Messine, 75008 Paris – AMF Authorisation No. GP 17000014, Paris Trade and Companies Register No. 824 540 173.

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- Information for US persons

Pursuant to the U.S. Securities Act of 1933 as amended ("Securities Act of 1933"), units or shares in this fund are not and will not be registered in the United States, or admitted by virtue of any US law. These units must be neither offered, sold or transferred in the United States (including in its territories and possessions) nor benefit directly or indirectly a US person (as defined by Regulation S of the Securities Act of 1933) or similar (such as defined in the US "HIRE" law of 18 March 2010 and in the "FATCA" mechanism).

- Information for Belgian investors

The Fund's articles of incorporation or association, the full prospectus, the simplified prospectus, the annual and semi-annual reports of each Fund, may be obtained, on simple request and free of charge in French and Dutch from Rothschild Martin Maurel, having its registered office at 29, avenue de Messine, 75008 Paris, France, acting on behalf of its branch office Rothschild & Co Wealth Management Belgium having its registered office at: 166 avenue Louise B - 1050 Bruxelles, Belgique.

Any information for investors in Belgium pertaining to Rothschild & Co Asset Management or the fund will be published in a local Belgian media outlet or provided by the fund marketing entity.

- Information for Luxembourg investors

The Fund's articles of incorporation or association, the full prospectus, the simplified prospectus, the annual and semi-annual reports of each Fund, may be obtained, on simple request and free of charge from : CACEIS Bank, Luxembourg Branch, 5, allée Scheffer, L-2520 Luxembourg. Any information for investors in Luxembourg pertaining to Rothschild & Co Asset Management or the fund will be published in a local Luxembourg media outlet or provided by the fund marketing entity.

- Information for Dutch investors

The Fund's articles of incorporation or association, Key Investor Information document (KID), prospectus and the latest periodic documents (annual or semi-annual reports) of each fund may be obtained on simple request and free of charge in Dutch and in English from Rothschild & Co Asset Management - Service Commercial; 29, avenue de Messine; 75008 Paris; France. Any information for investors in the Netherlands pertaining to Rothschild & Co Asset Management or the fund will be published in a local Dutch media outlet or provided by the fund marketing entity.

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The Fund's Regulations or Articles of Association, Prospectus, Key Investor Information Documents and Annual and Semi-Annual Reports for Switzerland may be obtained free of charge from the Representative in Switzerland. Investors must familiarise themselves with the prospectuses before subscribing to the shares or units of any Fund whatsoever.

Announcements intended for investors in Switzerland concerning Rothschild & Co Asset Management or the Funds will be published on the electronic platform www.fundinfo.com, which is authoritative. The issue and redemption prices, or the net asset values marked "exclusive of commission", will be published every day on the electronic platform www.fundinfo.com.

- Homepage

All documents are also available at:
am.eu.rothschildandco.com

- Information regarding MSCI ESG Research

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