

R-co Target 2028 IG C EUR

Bond and other € debt securities SICAV

 SFDR
 Article **8**
COUNTRY OF REGISTRATION  FR  AT  BE  CH  DE  ES  IT  LU

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 31/01/2024

 ISIN
FR001400BU49
 Net Asset Value
109,74 €
 AuM
2 105,98 M€

CUMULATIVE PERFORMANCE (%)

| | 1 month | 2024 | 1 year | 3 years | 5 years | Inception |
|------|---------|------|--------|---------|---------|-----------|
| Fund | 0,28 | 0,28 | 6,85 | - | - | 9,74 |

ANNUAL PERFORMANCE (%)

| | 2023 |
|------|------|
| Fund | 9,80 |

ANNUALISED PERFORMANCE (%)

| | 3 years | 5 years | Inception |
|------|---------|---------|-----------|
| Fund | - | - | 6,89 |

RISK INDICATORS

| | 1 year | 3 years | 5 years |
|-----------------------|--------|---------|---------|
| Fund volatility (%) | 4,34 | - | - |
| Bench. volatility (%) | - | - | - |
| Sharpe Ratio* | 0,48 | - | - |
| 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

Total number of securities 175

TOP HOLDINGS (%)

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

MAIN TRANSACTIONS OVER THE MONTH

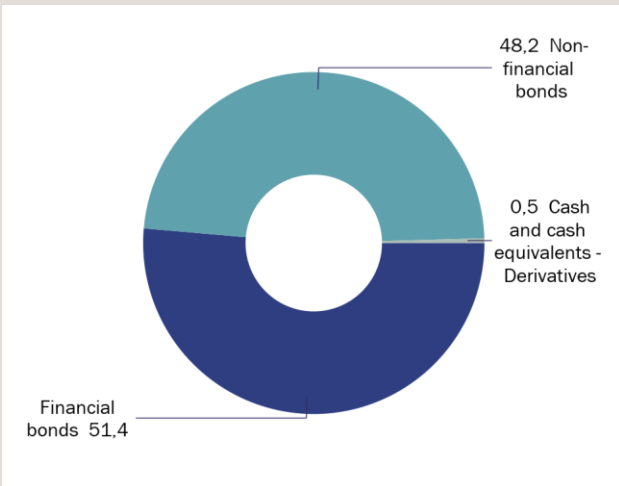
| Name | Side |
|----------------------------------|-----------------|
| Sixt Se 3 3/4 01/25/29 | Purch. / Reinf. |
| EqT Ab 2 3/8 04/06/28 | Purch. / Reinf. |
| Easyjet Finco Bv 1 7/8 03/03/28 | Purch. / Reinf. |
| Ibercaja Banco Sa 4 3/8 07/30/28 | Purch. / Reinf. |
| Nibc Bank Nv 6 11/16/28 | Purch. / Reinf. |

MAIN INDICATORS

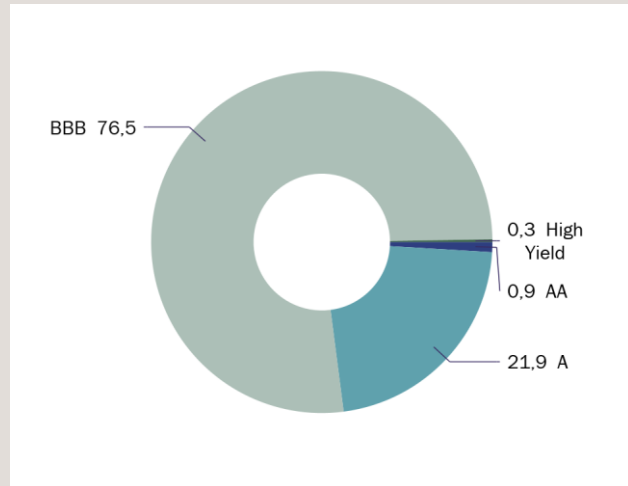
| | 01/24 | 12/23 |
|-------------------|-------|-------|
| Duration | 3,9 | 3,9 |
| Modified Duration | 3,75 | 3,76 |
| YTM | 3,95 | 3,90 |
| Average coupon | 3,16 | 3,11 |
| Average rating* | BBB+ | BBB+ |
| Average maturity | 4,43 | 4,44 |

*Excluding UCITS and interest rate derivatives

DISTRIBUTION BY TYPE OF BOND (%)

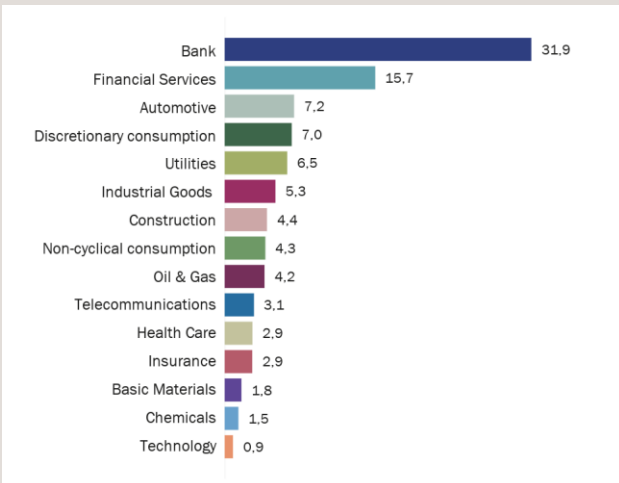


BREAKDOWN BY RATING (%)

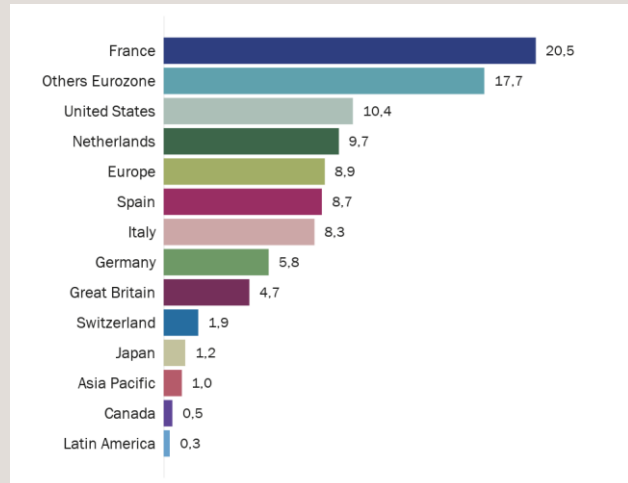


Excluding cash and funds

BREAKDOWN BY SECTOR (%)



BREAKDOWN BY GEOGRAPHICAL ZONE (%)





Characteristics

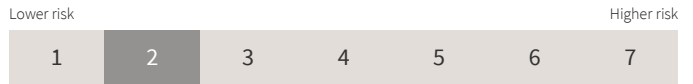
Legal

| | |
|-----------------------|------------------------|
| 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 |
| Management fees | 0,90% Maximum total including VAT of net assets |
| Ex-post ongoing charges | 0,906% |
| Performance fee | None |



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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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

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- Homepage

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

- Information regarding MSCI ESG Research

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Your sales contacts

Institutional investors France

Tel : +33 1 40 74 40 84

@ : AMEUInstitutionnelsFrance@rothschildandco.com

External distribution France

Tel : + 33 1 40 74 43 80

@ : AMEUDistribution@rothschildandco.com

International

Tel : + 33 1 40 74 42 92

@ : clientserviceteam@rothschildandco.com



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