

R-co Valor Bond Opportunities

1. Summary

The financial product promotes environmental and social characteristics and is classified SFDR Article 8. This look-up table presents the product's sustainable approach and the various applicable methodologies.

2. Sustainable investment

The financial product promotes environmental and social characteristics but has no sustainable investment objective. However, it will invest some of its net assets in sustainable assets. How these investments do no significant harm to their objective is detailed in the product's pre-contractual disclosure.

[SFDR Annex](#)

Details on our definition of sustainable investment can be found on our website at: <https://am.fr.rothschildandco.com/en/regulatory-information/>

3. Environmental or social characteristics

A detailed description of the environmental and social characteristics promoted is provided in the corresponding section of the product's pre-contractual disclosure.

[SFDR Annex](#)

4. Investment strategy

A detailed description of the product's investment strategy and the policy for assessing the good governance practices of its underlying assets are provided in the corresponding section of the product's pre-contractual disclosure.

[SFDR Annex](#)

5. Proportion of investments

The asset allocation between the various following categories is detailed in the corresponding section of the product's pre-contractual disclosure.

1. Category #1 (Aligned with E/S characteristics) covers the investments used to achieve the environmental or social characteristics promoted by the financial product, including:
 - Sub-category #1A (Sustainable), which covers sustainable investments having environmental or social objectives;
 - Sub-category #1B (Other E/S characteristics), which covers investments aligned with environmental or social characteristics that are not considered to be sustainable investments;



2. Category #2 (Other), which covers the financial product's other investments that are neither aligned with environmental or social characteristics, nor considered to be sustainable investments.

[SFDR Annex](#)

6. Monitoring of environmental or social characteristics

The way in which the product's sustainable approach is integrated constantly in the investment process is detailed in the corresponding section of the product's pre-contractual disclosure.

[SFDR Annex](#)

7. Methodologies

The indicators used in measuring the environmental and social characteristics promoted and in our definition of sustainable investment are calculated by MSCI ESG Research, our provider of extra-financial data.

MSCI ESG Research methodologies can be found via the two links below:

<https://www.msci.com/our-solutions/esg-investing>

<https://www.msci.com/our-solutions/esg-investing/esg-data-and-solutions>

8. Data sources and processing

Sources of data are detailed in our ESG Policy, Sections 2. Resources; and 3. ESG

Integration: <https://online.flippingbook.com/view/440437982/>, as well as in our Article 29 report – LEC, Annexes - B – MSCI ESG Research Methodology: <https://online.flippingbook.com/view/549261331>

9. Limitations to methodologies and data

Methodological limits are detailed in our Article 29 report – LEC, Annexes – B – MSCI ESG Research

Methodology, <https://online.flippingbook.com/view/549261331/> and in our ESG Policy: Sections 2. Resources; and 3. ESG Integration: <https://online.flippingbook.com/view/440437982/>

10. Due diligence

Internal control and audit teams oversee ESG diligences on the basis of ESG processes deployed by the management company, as well as current sustainability labels and regulations applicable to products and underlying assets. As part of their regulatory responsibilities, depositaries and auditors contribute to external controls. These items are detailed in our ESG Policy, Section 5. Controls: <https://online.flippingbook.com/view/440437982/>

In addition, our UN-PRI transparency report is available on the PRI website at: <https://www.unpri.org/signatories/reporting-and-assessment/public-signatory-report>



11. Engagement policies

Our engagement policy is available on our website

at: <https://am.fr.rothschildandco.com/en/responsible-investing/documentation/>

Our escalation, divestment and controversy-management procedures are described in the corresponding section of our PAI Policy, which is available on our website at: <https://am.fr.rothschildandco.com/en/responsible-investing/documentation/>

12. Index

No ESG benchmark index has been designated for achieving the environmental and social characteristics promoted by the product.