Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

Product name: R-co WM Equilibrium

Legal entity identifier: 969500VAA7332MNR3485

Environmental and/or social characteristics

Does this financial product have a sustainable investment objective?

●● ☐ **Yes**	●○ ☒ **No**
☐ It will make a minimum of **sustainable investments with an environmental objective**: [N/A] ☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy ☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy ☐ It will make a minimum of **sustainable investments with a social objective**: [N/A]	☒ It **promotes Environmental/Social (E/S) characteristics** and while it does not have as its objective a sustainable investment, it will have a minimum proportion of 5.00% of sustainable investments ☒ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy ☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy ☒ with a social objective ☐ It promotes E/S characteristics, but **will not make any sustainable investments**

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

What environmental and/or social characteristics are promoted by this financial product?

For the portion invested in UCIs, through the information collected via our proprietary questionnaire, in the course of our exchanges with the management companies of the underlying funds, and information available in MSCI ESG Research, we consider a wide spectrum of criteria:

- At underlying UCI management company level:

o Environmental pillar: environmental policy at management company level, exclusion policies relating to the thermal coal sector, portfolio carbon emissions, etc.

o Social pillar: human resources management, signatory of the UN PRI, exclusion policies relating to controversial weapons and fundamental principles, etc.

o Governance pillar: independence of the board, remuneration policy, etc.

- At underlying UCI level: Integration of ESG criteria into the management process, ESG rating of the fund, calculation of carbon intensity, labels, etc.

For the portion invested in directly held securities, through our work and MSCI ESG Research, we consider a broad spectrum of criteria relating to the E pillar (physical risks linked to climate change, water stress, waste management, etc.) and S pillar (staff training, product safety, auditing production practices, etc.) as part of our general approach.

Additionally, the investment teams seek to identify relevant and material factors as part of ex-ante analysis of ESG profiles and ex-post assessment of the sustainability trajectory of the issuer and/or industry. Based on dependencies and major impacts, the following elements may be considered: controversies (type, severity and recurrence), externalities (toxic/carbon emissions, water consumption, destruction of biodiversity, accidents, dismissals, strikes, precarious contracts, fraud, etc.) and contributions (Taxonomy alignment, participation in the United Nations sustainable development goals (SDG), alignment with the Paris Agreement temperature goal, etc.).

Sustainability indicators are used to verify how the environmental or social characteristics promoted by the financial product are attained.

What sustainability indicators are used to measure the attainment of each of the environmental or social characteristics promoted by this financial product?

The sustainability indicators used to demonstrate the promotion of the environmental and/or social characteristics are:

- ESG profile (ESG rating and by ESG pillar, rating trends and distribution by underlying UCI/sector);
- Carbon intensity (divergence from indices, contribution by underlying fund/sector and identification of main contributors);
- Transition profile (for the UCI portion: exposure to fossil fuel and coal reserves, transition objectives of investee companies; for the directly held securities portion: reduction targets, green share, categories of activities in transition, etc.)

In addition, for the portion invested in directly held securities:

- Governance: representation of women on the board of directors
- Sustainable Development Goals (SDG): percentage aligned with the SDG.

What are the objectives of the sustainable investments that the financial product partially intends to make and how does the sustainable investment contribute to such objectives?

A sustainable investment may be assessed with respect to three pillars: (i) contributing to an environmental or social objective, (ii) doing so without doing significant harm and (iii) applying good governance practices.

For the portion invested in UCIs, part of the allocation can be made in investments classed as sustainable under the SFDR. These sustainability investments are based on the definitions of the management companies responsible for the underlying products, which may differ from our own interpretation. As part of our analysis process, we carefully consider three main factors: contribution to environmental or social objectives and relevance of the approach; minimum commitments; and quantitative thresholds for measuring the positive contribution, as determined by the underlying funds' management companies.
At the financial product level, we integrate the underlying funds' alignment with the EU Taxonomy, and their own objectives, which constitute a sustainable investment within the meaning of European regulations.

For the portion invested in directly held securities, our definition is based on data supplied by our service provider MSCI ESG Research.
Further details are available in the document "Definition of sustainable investments" which can be found on our website: https://am.fr.rothschildandco.com/en/regulatory-information/

As regards corporate issuers, our approach to sustainable investment takes into account:

- Companies' general positive contribution through contributing revenue, i.e. revenue linked to activities with a positive impact on the environment or society (clean energy, energy efficiency, access to care, etc.) or to issuance of sustainable debt instruments (green, social or sustainable bonds);
- Contribution to environmental objectives, such as targets for reducing emissions in line with the Paris Agreement or reducing water use;

Contribution to social objectives, through alignment with United Nations Sustainable Development Goal 5 (gender equality), 8 (decent work and economic growth) or 10 (reduced inequalities).
As regards public issuers, our approach to sustainable investment takes into account:
- States' general positive contribution through issuance of sustainable debt instruments (green, social or sustainable bonds);
- Positive environmental contribution: Signatory to the Paris Agreement or the United Nations Convention on Biological Diversity;
- Positive social contribution: Performance with respect to equality (Gini index) and freedom of the press (Freedom House).

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How do the sustainable investments that the financial product partially intends to make, not cause significant harm to any environmental or social sustainable investment objective?

For the portion invested in UCIs, in our analysis process, we try to carefully uphold the "do no significant harm" principle in the definitions of sustainability investments provided by the underlying funds' management companies.

For the portion invested in directly held securities, in order to be classed as sustainable, an investment must do no significant harm to the various environmental or social objectives to which it intends to contribute.
Rothschild & Co Asset Management has defined a "do no significant harm" ("DNSH") procedure to ensure that the sustainable investments of a financial product do no significant harm to any of its environmental or social objectives. This procedure includes:
- Standard sector exclusions which reduce the product's exposure to social and environmental controversies;
- Consideration of the mandatory principal adverse impacts (PAIs) of these investments on sustainability factors.

We also use ESG ratings as part of our approach, as a minimal safeguard in relation to overall sustainability performance.

How have the indicators for adverse impacts on sustainability factors been taken into account?

For the portion invested in UCIs, in our analysis process, we try to carefully consider principal adverse impacts in the definition of sustainability investments provided by the underlying funds' management companies. We always consider all mandatory PAIs, or if necessary use proxies or qualitative data on the same theme.

For the portion invested in directly held securities, all mandatory PAIs are taken into consideration in the Management Company's definition of sustainable investments by means of:
- Sectoral and normative exclusions, including compliance with minimum guarantees, through exclusionary PAIs:
o PAI 10 – Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises, for corporate issuers;
o PAI 14 – Exposure to controversial weapons, for corporate issuers;
o PAI 16 – Investee countries subject to social violations, for sovereign issuers;
- A proprietary quantitative scoring model, incorporating mandatory PAIs.

Further details on the scoring model are available in the document "Definition of sustainable investments" which can be found on our website: https://am.fr.rothschildandco.com/en/regulatory-information/

How are the sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Detailed description:

In our analysis process, we try to carefully align ourselves with OECD, UN and ILO guidelines in the definition of sustainability investments provided by the underlying funds' management companies.

Furthermore, as part of our definition of a sustainable investment for corporate issuers, we check to ensure that there are no violations of the United Nations Global Compact (UNGC) or OECD Guidelines for Multinational Enterprises. To that end, we use an overall controversy indicator measuring the company's past and current involvement in violations of international standards. The regulatory frameworks considered include the following: the United Nations Global Compact (UNGC), the United Nations Guiding Principles on Business and Human Rights, the Conventions of the International Labour Organization (ILO) and the OECD Guidelines for Multinational Enterprises.

Moreover, for all the Management Company's investments, our fund selection process includes an analysis of the exclusion policy relating to the fundamental principles of the United Nations Global Compact (UNGC) applied by management companies.
Similarly, for investments in directly held securities, we exclude companies suspected of violating the ten fundamental principles of the United Nations Global Compact (UNGC).

The EU Taxonomy sets out a "do no significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives And which is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Does this financial product consider principal adverse impacts on sustainability factors?

☒ Yes, ☐ No

Rothschild & Co Asset Management has identified the principal adverse impacts (PAI) on sustainability factors on which we intend to focus our efforts and resources in order to deploy our responsible investment approach:

Corporate issuers:
o Climate change
- Greenhouse gas intensity and emissions, scopes 1 and 2 (PAI 1 & 3)
- Exposure to companies active in the fossil fuel sector (PAI 4)
- Exposure to issuers that are not committed to adhering to the Paris Agreement (optional climate PAI 4)
o Human rights, business ethics and respect for human dignity
- Violation of fundamental ethical standards (PAI 10)
- Board gender diversity (PAI 13)
- Exposure to controversial weapons (PAI 14)
- Exposure to issuers with fragile anti-corruption processes (optional social/human rights PAI 15)
Sovereign issuers:
o Human rights, business ethics and respect for human dignity
- Exposure to countries implicated in human rights violations and subject to related sanctions (PAI 16)
As part of taking mandatory PAIs into account and defining our optional and priority PAIs, we relied on methodology and data from our external service provider, MSCI ESG Research.
From an operational standpoint, adverse impacts are taken into account in every aspect of our sustainability approach, including the exclusion policy, the analysis and selection process using ESG criteria, the engagement

system and ESG reporting. For this product, we produce annual reports on all mandatory PAIs and optional PAIs chosen by the Management Company.

Our Policy for taking into account the principal adverse impacts in sustainability is available on our website: https://am.fr.rothschildandco.com/en/responsible-investing/documentation/

What investment strategy does this financial product follow?

The investment objective of R-co WM Equilibrium, over the recommended investment period of more than five years, is to generate performance, net of management fees, in excess of its composite benchmark: 25% MSCI ACWI Net Total Return in euro (NDEEWNR) + 13% MSCI Europe NTR (MSDEE15N) + 57% Markit Iboxx Eur Corporates Total Return (QW5A) + 5% compounded €STR (OISESTR), through a discretionary management approach. The asset mix of this FCP may differ significantly from the composition of the benchmark index. Each component of the composite benchmark is valued on D-1, one business day before the NAV date, with the exception of the €STR, which is recorded on D.
The investment objective cited is based on the realisation of assumptions made by the Management Company about market conditions and in no way constitutes a guarantee of the fund's returns or performance.
The Management Company follows a rigorous quantitative and qualitative selection process to invest the FCP in equities and equity product UCIs, and fixed income product UCIs (including convertibles), and in UCIs whose diversified allocation provides exposure to fixed income and/or equity products and/or absolute return UCIs, based on market opportunities. The FCP may invest up to 100% of its assets in UCIs (included listed UCIs/ETFs).
To achieve its investment objective, the FCP invests on the basis of market opportunities:
- Between 0% and 50%, directly and via UCIs (including listed UCIs/ETFs), in equity products in all geographical regions (including up to 15% in non-OECD countries including emerging countries) and of all sizes (up to 20% in small caps, including micro caps. Companies with a market capitalisation of less than EUR 1 billion are defined as micro and small caps) and across all sectors;
- Between 45% and 80%: (i) in UCIs (including listed UCIs/ETFs), in fixed income products and/or convertibles (up to 10% of net assets) in all geographical regions (including up to 15% in non-OECD countries including emerging countries) and with all credit ratings (up to 15% in high yield or non-rated securities), issued by both governments and corporates, and in money market UCIs, and (ii) in UCIs or investment funds (including listed UCIs/ETFs) using different types of alternative management applied to all financial asset classes, up to 15%.
Investments are diversified across markets, management methodologies and investment managers.
Absolute return management is a generic definition that encompasses non-traditional management techniques. Absolute return management strategies have a common objective: they seek performance that is uncorrelated (or different) to that of the main markets (currencies, bonds, equities or commodities futures indices). To achieve this, most of them seek to carry out arbitrage transactions, taking advantage of market inefficiencies or imperfections, for example by simultaneously taking long positions in certain assets and short positions in other assets, on the basis of fundamental, technical, or statistical research.
Up to 15% of the FCP's net assets may be exposed to non-OECD countries (including emerging countries), indirectly via UCIs or underlying ETFs specialised in non-OECD markets.
Up to 10% of the FCP's net assets may be exposed to convertible bonds, indirectly via UCIs or underlying ETFs specialised in non-OECD markets. Up to 5% of the FCP's net assets may be exposed to CoCos, indirectly via UCIs or underlying ETFs specialised in CoCos.
The FCP may also invest in forward financial instruments traded on French and foreign regulated markets (futures) in order to achieve its investment objective (discretionary management). To do this, the manager will invest in currencies, fixed income and/or equities for the purposes of hedging and/or exposure.
The portfolio's overall exposure to the equity market, including exposure resulting from the use of forward financial instruments, will be between 25% and 50%.
The portfolio's overall exposure to the fixed income market, including exposure resulting from the use of forward financial instruments, will be between 45% and 80%.

The portfolio's overall currency exposure, including exposure resulting from the use of forward financial instruments, will not exceed 100%.

The **investment strategy** guides investment decisions based on factors such as investment objectives and risk tolerance.

What are the binding elements of the investment strategy used to select the investments to attain each of the environmental or social characteristics promoted by this financial product?

Adherence to our common exclusion framework

o Regulatory exclusions: controversial weapons and international sanctions

o Discretionary exclusions: United Nations Global Compact (UNGC), thermal coal and tobacco

Integrating material ESG criteria into the analysis process

o An assessment combining financial and ESG criteria: the integration of ESG criteria reflects the analysis process applied by each management team; it may be applied at sector or issuer level, and at management company and/or fund level, depending on the asset class in question.

For the portion invested in UCIs, we have established a unique due diligence questionnaire, integrating ESG criteria in a significant way. This integration enables 360-degree analysis focusing on three areas: ESG/SRI, investment and operations. It is carried out at management company and fund level. In addition to our internal analysis, we have created a score card using a proprietary methodology, the aim of which is to guide analysts in conducting their ESG assessment.

Adherence to sustainability requirements at portfolio level

o Target ESG score of at least BBB

o Minimum level of Taxonomy-aligned and sustainable investments

o Minimal coverage of ESG ratings (60%)

Active engagement

o For the UCI portion, dialogue with management companies as part of our due diligence, integrated into our fund selection process, encouraging transparency, labelling and best practices in terms of integrating sustainability issues;

o For the portion invested in directly held securities, dialogue primarily focused around our top-priority themes (climate transition, inclusion and fair transition, etc.) and controversies;

o A responsible voting policy for the entire equity scope;

o And more generally, active participation in multiple industry working groups (ADEME, Finance for Tomorrow, AFG, Climate Action 100+, etc.) on the strategies implemented in the portfolios (impact, biodiversity, fossil fuel, fair transition, etc.).

The ESG ratings mainly come from a data provider called MSCI ESG Research, which rates companies from CCC to AAA (AAA being the best rating).

ESG monitoring is ongoing, since ESG data is fully integrated into our operational systems.

Our entire value chain (compliance, risk, investment management and reporting teams) is covered by the same ESG data flow (updated on a quarterly basis), with ESG constraints and requirements encoded into every system. This allows us to monitor ESG data on a daily basis and in real time. Specific sustainability constraints and objectives at product level are the responsibility of the risk department.

The management teams have access to ESG data and can monitor their sustainability constraints via their Bloomberg portal every day. The impact of portfolio movements on sustainability requirements are continuously assessed by the investment managers as part of the portfolio allocation process.

Furthermore, regular meetings of the investment committee offer an opportunity to assess the sustainability risks and ESG issues associated with a specific fund and/or portfolio.

Finally, the investment teams include controversies monitoring in their checks on underlying funds, alerts covering rating changes and ESG controversies are implemented by MSCI ESG Research for the investment teams and control departments, and analysts monitor the latest news. Details of the controversy monitoring process are available in the PAI Policy.

ESG reports are produced using the same ESG data flow, then validated by the investment teams.

Good governance practices include sound management structures, employee relations, remuneration of staff and tax compliance

What is the committed minimum rate to reduce the scope of the investments considered prior to the application of that investment strategy?

The initial investment universe is not reduced using a fixed selectivity rate, determined upstream of the investment process.
However, the investment universe is reduced on the basis of regulatory exclusions, as well as our Management Company's discretionary exclusions.
The investment universe is not reduced using a fixed selectivity rate for a fund of funds.
However, the investment universe is restricted by regulatory exclusions, as well as our Management Company's discretionary exclusions.

What is the policy to assess good governance practices of the investee companies?

To determine good governance practices, we have implemented a process on two levels:
<u>- Standards-based screening</u>
The fund is within the scope of our common exclusion framework, which includes exclusions relating to international sanctions and fundamental principles.

<u>- Assessment of good governance practices</u>
The portfolio managers and analysis teams are responsible for assessing and monitoring the governance practices of the investments. To assess good governance practices, the investment teams consider factors including:
For UCIs: the percentage of independent members on the board, the balance of power between the board and the executive committee, diversity within the governance bodies, the profiles and backgrounds of the members, the remuneration structure, and the experience and involvement of governance in sustainability issues. This assessment is carried out in particular as part of the due diligence process and is mainly based on information collected from management companies, public documents, data from MSCI ESG Research and exchanges with the third-party financial player concerned.
Governance performance represents 29% of the Management Company's overall ESG score.
At fund level, the investment teams consider the independence of the fund's board, and the fund's G pillar.

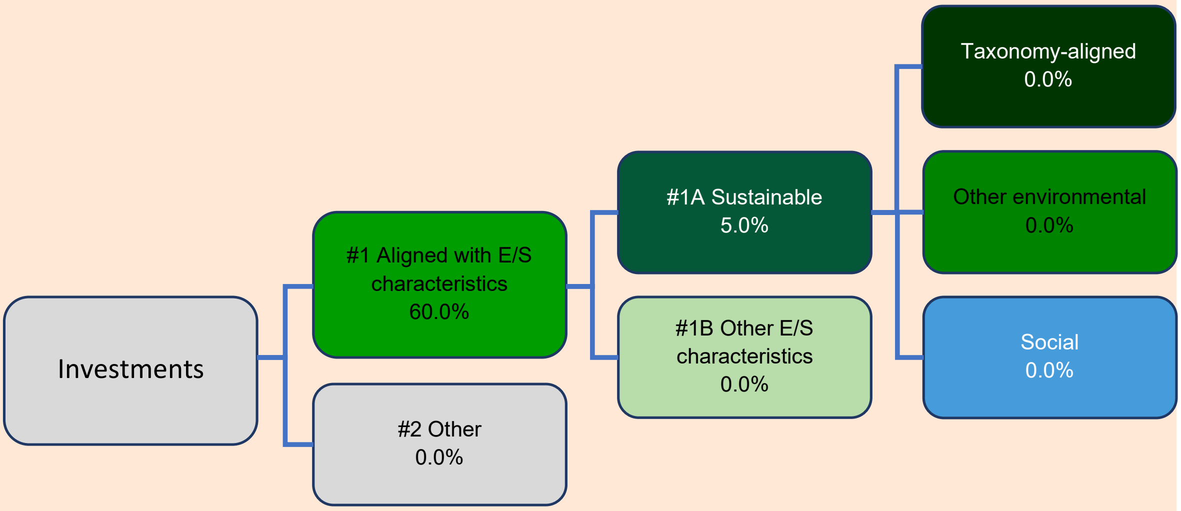
For the portion invested in directly held securities: governance data from MSCI ESG Research, commitment to international codes of conduct (e.g. UNGC signatory), the degree of independence and diversity on the board of directors, controversies and the history of senior management and representatives of the board of directors.
In the context of MSCI ESG Research's ESG ratings, the governance pillar is considered material for all sectors and has a minimum weighting of 33% when calculating the final ESG score for every issuer. This governance pillar is based on two sub-themes: Corporate governance (structure and control, board of directors, remuneration and accounting) and corporate behaviour (business ethics and tax transparency). The topics addressed within each of these categories include sound management structures, remuneration matters, employee relations and tax compliance.
We see assessing good governance practices as an ongoing process, and the investment teams are encouraged to engage directly with companies to obtain additional information, raise concerns and/or resolve issues linked to the governance practices identified or associated controversies.

What is the asset allocation planned for this financial product?

Asset allocation describes the share of investments in specific assets.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies;
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy;
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

The asset allocation figures presented above are pre-contractual minimums expressed as a percentage of the net assets; they are not a forecast of a target allocation. For information on the percentages achieved, please refer to the annual report.

The underlying investments of the financial product that take into account the EU criteria for environmentally sustainable economic activities represent a minimum alignment commitment of 0% of investments.

A share of the financial product’s net assets may be invested in instruments that do not promote environmental or social characteristics (cash, funds or derivatives). They provide technical support and uphold the fund’s financial objective (hedging, movements of liabilities, etc.). Minimum ESG safeguards are applied in accordance with our sustainability approach. Details are provided in the response to the question on “other” investments below.

How does the use of derivatives attain the environmental or social characteristics promoted by the financial product?

Interest rate and currency derivatives neither contribute to nor affect the environmental and social characteristics promoted by the financial product. Derivatives on other asset classes do not contribute to the attainment of the environmental and social characteristics, but may affect them. For the purposes of transparency, derivatives are not taken into account in the ratios presented above.

To what minimum extent are sustainable investments with an environmental objective aligned with the EU Taxonomy?

The applicable criteria for **fossil gas** to be considered aligned with the EU Taxonomy include restrictions on emissions and a transition to renewable energy sources or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive rules regarding nuclear safety and waste management.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

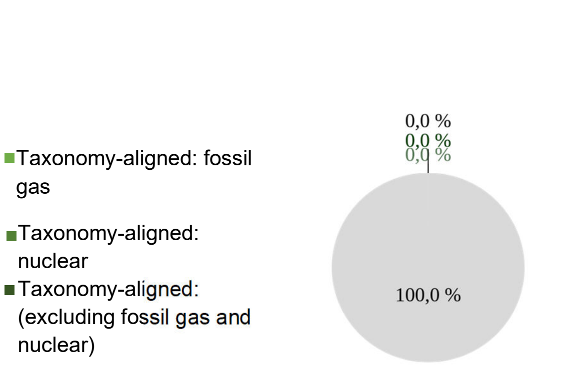
Does the financial product invest in nuclear and/or fossil gas related activities that are aligned with the EU Taxonomy[1]?

☒ Yes

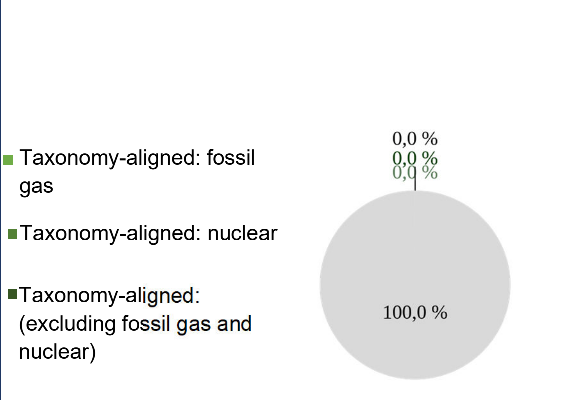
☒ In fossil gas ☒ In nuclear energy

☐ No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



1. Taxonomy-alignment of investments **including sovereign bonds***



2. Taxonomy-alignment of investments **excluding sovereign bonds***

This chart represents 0.0% of total investments.

* For the purpose of these graphs, "sovereign bonds" consist of all sovereign exposures

What is the minimum share of investments in transitional and enabling activities?

The minimum share in enabling and transitional activities is 0%. The allocation between the two types of activity is not determined in advance.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

What is the minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy?

Within the minimum invested in sustainable investments, the minimum share of investments with an environmental objective that are not aligned with the Taxonomy is 0%. While the product is committed to a minimum level of sustainable investments overall, no allocation between environmental and social objectives has been determined in advance.

What is the minimum share of socially sustainable investments?

[1] Activities related to nuclear and/or fossil gas related activities will only be considered Taxonomy-aligned if they contribute to climate change mitigation and do no significant harm to any of the objectives of the EU Taxonomy – see the explanatory note in the left-hand margin. All criteria applicable to economic activities in the nuclear and/or fossil gas related activities that are aligned with the EU Taxonomy are defined in Commission Delegated Regulation (EU) 2022/1214.

Within the minimum invested in sustainable investments, the minimum share of investments with a social objective is 0%. While the product is committed to a minimum level of sustainable investments overall, no allocation between environmental and social objectives has been determined in advance.

What investments are included under "#2 Other", what is their purpose and are there any minimum environmental or social safeguards?

A share of the financial product's net assets may be invested in funds that are not analysed with respect to ESG criteria. However, all investments adhere to the Management Company's common exclusion framework, guaranteeing a baseline level of compliance with ESG principles.
The funds and securities held in the portfolio, in accordance with the allocation levels stated in the prospectus, serve to further the financial product's financial investment objective.
The financial product may invest up to 10% of its net assets in cash on an ancillary basis. Cash may be invested in money market funds managed by our management company, in accordance with our ESG policy and where we have complete transparency.

Is a specific index designated as a reference benchmark to determine whether this financial product is aligned with the environmental and/or social characteristics that it promotes?

How is the reference benchmark continuously aligned with each of the environmental or social characteristics promoted by the financial product?

N/A.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How is the alignment of the investment strategy with the methodology of the index ensured on a continuous basis?

N/A.

How does the designated index differ from a relevant broad market index?

N/A.

Where can the methodology used for the calculation of the designated index be found?

N/A.

Where can I find more product specific information online?

Further details on the financial product are available in the prospectus, the ESG policy and the policies for taking into account PAI and sustainability risks, which are available on our website: https://am.fr.rothschildandco.com/en/responsible-investing/documentation/