

Website Disclosure - SFDR

Product name : NN R-co Valor Balanced Fund
Categorisation: article 8
Legal entity identifier (CODE LEI) : 549300P1862TXM0YEB58
Version : 21/02/2023

a) Summary

The financial product promotes environmental or social characteristics and is classified article 8 following the SFDR "Disclosure" Regulation. The table links below provides the approach and the different methodologies that apply to this product.

b) No sustainable investment objective

This financial product promotes environmental or social characteristics, but does not have as its objective sustainable investment. However, it will invest a portion of its net assets in sustainable investments. The terms and conditions according to which these investments will not cause significant harm are specified in the pre-contractual disclosure of the product. http://am.eu.rothschildandco.com/docs/SFDR_f72ad445-0bcb-e811-80fd-005056927794_IT_EN.pdf
Our definition of sustainable investment is detailed on our website: <https://am.fr.rothschildandco.com/en/regulatory-information/>

c) Environmental or social characteristics of the financial product

The description of the environmental and social characteristics promoted is detailed in the corresponding section in the pre-contractual disclosure of the product. http://am.eu.rothschildandco.com/docs/SFDR_f72ad445-0bcb-e811-80fd-005056927794_IT_EN.pdf

d) Investment strategy

The description of the product's investment strategy, as well as the policy followed to assess the good governance practices of the underlying, are detailed in the corresponding sections of the product's pre-contractual disclosure. http://am.eu.rothschildandco.com/docs/SFDR_f72ad445-0bcb-e811-80fd-005056927794_IT_EN.pdf

e) Proportion of investments

The asset allocation between the different categories presented below is detailed in the corresponding section of the pre-contractual disclosure of the product.

1. The category #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. It covers:

- The Subcategory #1A Sustainable covers sustainable investments with environmental or social objectives.

- The sub-category #1B Other E/S characteristics covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments
2. The category #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.

http://am.eu.rothschildandco.com/docs/SFDR_f72ad445-0bcb-e811-80fd-005056927794_IT_EN.pdf

f) Monitoring of environmental or social characteristics

The way in which the product's sustainable approach is integrated into the investment process on a continuous basis is detailed in the relevant section of the product's pre-contractual disclosure.

http://am.eu.rothschildandco.com/docs/SFDR_f72ad445-0bcb-e811-80fd-005056927794_IT_EN.pdf

g) Methodologies

The indicators used to measure the environmental and social characteristics promoted, and in our definition of sustainable investment, are calculated by our extrafinancial data provider, MSCI ESG Research. MSCI ESG Research's methodologies are presented below:

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

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

h) Data sources and processing

The data sources used are detailed in our ESG Policy, sections 2. Resources and 3. ESG integration:

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

as well as in our "Article 29 Report - LEC", Appendice B - MSCI ESG Research Methodology:

<https://online.flippingbook.com/view/549261331>

i) Limitations to methodologies and data

The methodological limitations are detailed in our Article 29 Report - LEC, Appendices - B - MSCI ESG Research Methodology, <https://online.flippingbook.com/view/549261331/>

and in our ESG Policy, sections 2. Resources and 3. ESG integration:

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

j) Due diligence

The control plans of the internal control and audit teams include ESG due diligence based on the ESG processes implemented by the management company and the sustainable labels and regulations in force for the underlying products and underlying. Custodians and auditors, as part of their regulatory responsibilities, contribute to external controls. These elements are detailed in our ESG Policy, section 5: Monitoring & Controls:

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

In addition, our UN - PRI Transparency Report is available on the PRI website:

<https://www.unpri.org/signatories/reporting-and-assessment/public-signatory-report>

k) Engagement policies

Our Engagement Policy is available on our website:

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

Our escalation, divestment and controversy management procedures are described in the relevant section of our PAI Policy, available on our website:

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

l) Designated reference benchmark

No specific index has been designated as a reference benchmark to achieve the environmental and social characteristics promoted by the product

Sustainability information contained in this product document has been compiled by NN Insurance Belgium SA/NV to the best of its ability. However, NN is dependent on the information on the various sustainability aspects made available by the asset managers. However, the legislation requiring this information to be made available only came into force on 1 January 2023. The information in this document has therefore been compiled on the basis of the information made available to date and may be modified and/or supplemented in line with the information that will be provided by asset managers in the coming years.