

RB LuxTopic – Systematic Return

LEI: 529900KANYXHDKO0ZR

Summary

1. No sustainable investment target

This financial product advertises environmental or social features but does not seek sustainable investments. However, it may be that some of the investments constitute sustainable investments within the meaning of Art. 2 No. 17 of the Disclosure Regulation, although these are not targeted.

The fund manager follows a best-in-class approach taking into account exclusions of companies that violate certain principles in order to reduce potential negative environmental and social impacts.

Are the principal adverse impacts ("PAI's") of investment decisions on sustainability factors considered for this sub-fund? **Yes**
 No

2. Environmental or social characteristics of the financial product

Exclusion criteria ESG-integration
 Sustainable investments [others]

3. Investment strategy

In order to achieve the investment objectives, the sub-fund's assets are mainly invested in equities listed on a stock exchange or traded on another regulated market that operates regularly, is recognized and is open to the public.

In addition, the sub-fund may invest in bonds of all types -including zero-coupon bonds and floating-rate securities, participation certificates of all types, as well as convertible bonds and bonds with warrants denominated in securities.

The allocation of investments in the sub-fund is based on the assessment of the fund management regarding the future prospects of the various markets and the interests of the investors. The geographical orientation of the investments is not subject to any restrictions.

Depending on the structure of the investment policy the sub-fund may have a moderate to high overall risk, which may correspond to a risk profile between conservative and growth-oriented.

Investors of the sub-fund thus acquire a flexible investment vehicle that can take into account both the price opportunities of equities and the income aspect of fixed-income securities.

Detailed information on the sub-fund's investment policy can be found in the sub-fund's sales prospectus.

4. Breakdown of investments

The applied exclusion criteria are used for all direct investments.

5. Monitoring of environmental or social characteristics

Compliance with the exclusions and minimum quotas listed under "Investment Strategy" and "Description of Environmental or Social Characteristics" is checked in the pre-trade process by means of negative lists, which are stored in the order management system and updated at least quarterly. In the post-trade process MSCI ESG Research LLC updates the data on a weekly basis. The sustainability indicators integrated in the investment process are listed below:

Exclusion criteria ESG-integration
 Sustainable investment [andere]

6. Methods for environmental or social characteristics

The following methods are used for the sub-fund to check the described best-in-class approach and the listed exclusions. For the exclusions, negative lists are created using data from MSCI ESG Research LLC:

<input checked="" type="checkbox"/> Exclusion criteria	Defined exclusion criteria are checked using external data fields for all investments in the portfolio (negative list).
<input checked="" type="checkbox"/> ESG-integration	The fund manager follows a best-in-class approach taking into account exclusions of companies that violate certain principles for reducing potential negative environmental and social impacts.
<input type="checkbox"/> Sustainable investment	The sub-fund does not aim for a minimum quota in sustainable investments within the meaning of Art. 2 No. 17 of the Disclosure Regulation.

7. Data sources and processing

As part of the best-in-class approach, potential companies are rated using an in-house rating methodology based on external ESG data (MSCI ESG Research LLC.) as well as proprietary research results. In case of doubt, the fund manager may subject the available data to a review by a committee.

8. Limitations regarding methods and data

The methods and data are limited insofar as data are not available or cannot be supplied for all securities. In addition, data for an individual issuer may not be available to a sufficient extent. Furthermore these data may be based on estimates.

Securities without data are classified as "other investments". This also includes bank deposits, derivatives and shares in UCITS and UCI.

9. Investment verification (due diligence)

The sub-fund is subject to the investment process of the Fund Manager:

1/ Stock selection: The basis of the fund manager's investment process is the FSR method:

Fundamental - investment in top companies

Systematic - systematic stock selection

Risk-adjusted - active risk management

For the consideration of sustainability risks in the investment decisions, the fund manager takes into account the reporting of issuers.

2/ Exclusions: The exclusion criteria applied reduces the potential investment universe.

10. Participation Policy

The participation policy of DJE Investment S.A. is available to investors free of charge on the website www.dje.lu under the header "Legal Notice".

11. Determined reference value

A reference value has not been determined for the sub-fund to determine whether this financial product is aligned with the advertised environmental and/or social characteristics.

Detailed information can be found in the overall document "Sustainability-related disclosures Transparency in the application of environmental or social features", which is published at <https://www.dje.de/en-de/transparency-rb-luxtopic-systematic-return>.