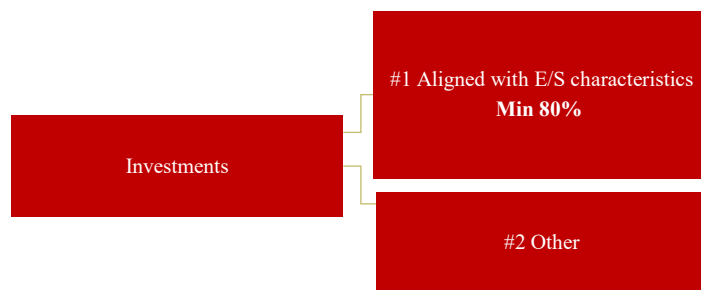


LUX IM – EURIZON GLOBAL GOVIES (“Sub-fund”)

Sustainability-related disclosures required for Article 8 financial products under the Regulation (EU) 2019/2088 on sustainability-related disclosures in the financial services sector (“SFDR”)

Section	Disclosure
No sustainable investment objective	The Sub-fund promotes environmental or social characteristics, but does not have as its objective sustainable investment.
Environmental or social characteristics of the financial product	The Sub-fund invests in securities of issuers that contribute to the Sub-fund’s promoted environmental and social characteristics) in line with the Sub-fund’s defined environmental, social and governance (hereinafter “ESG”) investment strategy.
Investment strategy	<p>The objective of the Sub-fund is to provide capital growth and attractive return over the medium to long-term through the investment in a diversified portfolio of debt securities selected across a broad range of global fixed income sectors and geographical exposure.</p> <p>In order to achieve its investment objective, the Sub-fund will essentially invest in debt securities issued by Governments, sovereign/supranational entities and corporates mainly denominated in hard currencies with rating at least investment grade. In normal market conditions, the bonds held by the Sub-fund may all be issued by Governments and sovereign/supranational entities.</p> <p>The ESG analysis of the target issuers relies on internal research activity complemented with external research and data from specialised external providers and encompasses the following binding elements.</p> <p>Target investments are subject to the following sustainability indicators, in order to assess their eligibility for investment by the Sub-fund and thus to measure the attainment of the pursued environmental and social characteristics.</p> <ul style="list-style-type: none"> ▪ Negative screening: exclusion of target issuers involved in controversial conduct and/or activities; ▪ ESG Score integration: the Sub-fund’s ESG Score, that is, the ESG assessment by specialised data provider, which awards a ranking based on the investee company’s environmental, social and governance profile; ▪ Consideration of principal adverse impacts.
Proportion of investments	<p>The Sub-fund invests a minimum of 80% of its net assets to investments that are aligned to the promoted environmental and social characteristics.</p> <p>The remaining investments of the Sub-fund (“#2 Other”) may be invested in (i) ancillary cash and cash equivalents for liquidity purposes within the limits prescribed by applicable laws , (ii) derivatives which may be used for hedging and investment purposes as per the applicable provisions of the Investment Policy of the Sub-fund; (iii) securities for which relevant ESG data is not available, and may be used within the Sub-fund’s investment objective of combination of capital growth and attractive return over the medium to long-term. No specific minimum environmental or social safeguards are applied for such investments.</p> 
Monitoring of environmental or social characteristics	<p>The Investment Manager performs specific monitoring activities for the integration of sustainability risk in its investment strategies in relation to ESG Score integration, negative screenings, and good governance practices through specific investment limits.</p> <p>Internal controls are in place in respect of investment decision making for the Sub-fund. These include, but are not limited to, pre-trade and post-trade controls to ensure all applicable binding elements are observed at all times and independent oversight by risk management functions as required. The Sub-fund’s Management Company will oversee the information provided by the Investment Manager and ensures that the ESG compliance of the Sub-fund is met.</p>
Methodologies for environmental or social characteristics	<p>The Investment Manager integrates the ESG analysis within the investments’ selection process, as follows:</p> <ul style="list-style-type: none"> ▪ Negative screening (severe controversies and specific activities, e.g. controversial and nuclear weapons; conventional weapons; adult entertainment; coal; tobacco; gambling and issuer exclusions) ▪ ESG Score integration (the Sub-fund pursues, in accordance with good governance principles, a higher ESG score than the relative investable universe score through integrating ESG factors into investment analysis, selection and composition)

Section	Disclosure
	<ul style="list-style-type: none"> PAI consideration (greenhouse gas intensity of investee companies, exposure to companies active in the fossil fuel sector, activities negatively affecting biodiversity-sensitive areas, gender diversity in the board of directors, exposure to controversial weapons and greenhouse intensity for sovereign issuers)
Data sources and processing	The Investment Manager uses one of the leading market data providers specializing in ESG issues as a source of data to assess the environmental and social characteristics promoted by the financial product. The percentage of data estimated is a function of the characteristics of the Issuer and the level of interaction between the info provider and the Issuer itself. In addition, the Investment Manager has introduced appropriate safeguards to ensure the correct representation of the acquired data.
Limitations to methodologies and data	The Investment Manager using a single data provider, does not have the ability to fill in any missing data or directly correct anomalies by cross-referencing multiple data sources. In addition, it should be noted that the info provider is not always able to verify data with issuers and, therefore, estimates or approximations are used in some cases. The limitations to the attainment of the promoted environmental and social characteristics, are deemed non-material, as the investment universe of the Sub-fund provides an appropriate level of disclosure and coverage of required information by the Investment Manager to allow for the application of the investment methodology.
Due Diligence	In order to qualify for initial investment, the target investments must comply with the binding elements applied by the Sub-fund. This compliance has to be ensured by the Investment Manager through pre-trade compliance mechanism in place
Engagement Policies	This section is not applicable, as the Sub-fund is not deploying an ESG engagement strategy for the attainment of the promoted environmental or social characteristics.
Designated reference benchmark	No reference benchmark has been designated for the purpose of attaining the environmental or social characteristics promoted by the Sub-fund.