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Responsible Horizons Euro Corporate Bond Fund

INVESTMENT MANAGER



Insight are leaders in absolute return investing, multi-asset, specialist equity solutions, fixed income and liability driven investment.

GENERAL INFORMATION

Total net assets (million) € 983.59
 Performance Benchmark Bloomberg Barclays Euro Aggregate Corporate Total Return Index
 Lipper sector Bond EUR Corporates
 Fund type ICVC
 Fund domicile Ireland
 Fund manager Rob Sawbridge / Lutz Engberding / Fabien Collado
 Base currency EUR
 Currencies available EUR
 Fund launch 27 Mar 2021

EURO W (ACC.) SHARE CLASS DETAILS

Inception date 27 Mar 2021
 Min. initial investment € 15,000,000
 Max. initial charge 5.00%
 ISIN IE00BKWGFQ61
 Registered for sale in: AT, BE, CH, DE, DK, ES, FI, FR, GB, GG, IE, IT, JE, LU, NL, NO, PT, SE

DEALING

09:00 to 17:00 each business day
 Valuation point: 12:00 Dublin time

EURO W (ACC.) COSTS AND CHARGES (%)

Ongoing Costs 0.44
 Management fee 0.35
 Other costs & charges 0.09
 Transaction costs ex ante 0.06
 Costs incurred when purchasing, holding, converting or selling any investment, will impact returns. Costs may increase or decrease as a result of currency and exchange rate fluctuations.

RESPONSIBLE INVESTMENT SUMMARY

Firm commitment	
UNPRI rating (since)	2006
UNPRI rating (latest score)	A+
TCFD reporting (since)	2018
RI Policy (since)	2002
Fund strategy	
ESG Integration	Y
Exclusions	Y
Best-in-class tilt	Y
Engagement	Y
Negative / Norms based screening	Y
Impact	
Sub-funds that integrate sustainability risk into investment decisions, promote environmental or social characteristics and invest in companies with good governance practices.	

SUSTAINABILITY RATINGS



Out of 2136 Europe Fixed Income global category funds as of 31/01/2022. Based on 91.31231 of AUM. Data is based on long positions only.

INVESTMENT OBJECTIVE

To generate a total return comprised of income and capital growth by investing primarily in a broad range of Euro-denominated debt and debt-related securities and related financial derivative instruments, whilst taking environmental, social and governance ("ESG") factors into account.

PERFORMANCE BENCHMARK

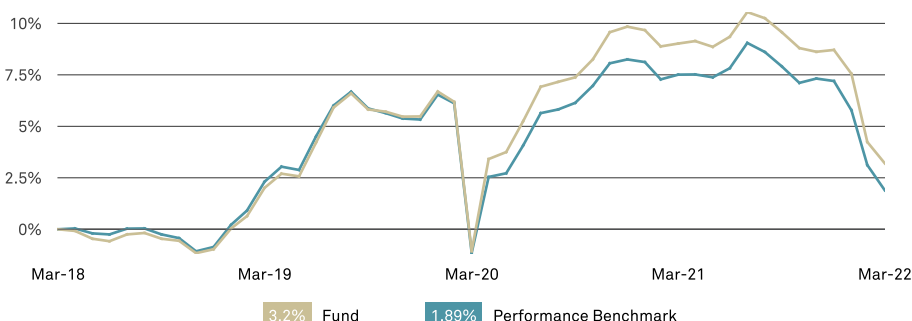
The Fund will measure its performance against the Bloomberg Barclays Euro Aggregate Corporate Total Return Index (the "Benchmark").

The Fund is actively managed, which means the Investment Manager has discretion to invest outside the Benchmark subject to the investment objective and policy. However, as the Benchmark covers a significant proportion of the investable universe, the majority of the Fund's holdings will be constituents of the Benchmark and the weightings in the portfolio may be similar to those of the Benchmark. The investment strategy will restrict the extent to which the portfolio holdings may deviate from the Benchmark and consequently the extent to which the Fund can outperform the Benchmark.

PERFORMANCE DISCLOSURE

Past performance is not a guide to future performance. The value of investments can fall. Investors may not get back the amount invested. Income from investments may vary and is not guaranteed. Please refer to the prospectus and the KIID before making any investment decisions. Documents are available in English and an official language of the jurisdictions in which the Fund is registered for public sale. Go to www.bnymellonim.com. For a full list of risks applicable to this fund, please refer to the Prospectus or other offering documents.

4 YEAR CUMULATIVE PERFORMANCE (%)



PERFORMANCE SUMMARY (%)

					Annualised					
	1M	3M	YTD	1YR	2YR	3YR	5YR			
Euro W (Acc.)	-1.01	-5.07	-5.07	-5.34	2.13	0.38	-			
Performance Benchmark	-1.20	-4.96	-4.96	-5.23	1.52	-0.14	0.72			
Sector	-1.08	-5.01	-5.01	-5.34	2.12	-0.23	0.42			
No. of funds in sector	174	167	167	155	142	133	-			
Quartile Euro W (Acc.)	-	-	-	2	2	1	-			
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
Fund	-	-	-	-	-	-	-1.46	6.51	4.13	-1.03
Performance Benchmark	13.59	2.37	8.39	-0.56	4.73	2.41	-1.25	6.24	2.77	-0.97

ANNUAL PERFORMANCE TO LAST QUARTER END (%)

From	Mar 2017	Mar 2018	Mar 2019	Mar 2020	Mar 2021
To	Mar 2018	Mar 2019	Mar 2020	Mar 2021	Mar 2022
Fund	-	2.01	-3.01	10.18	-5.34

Source: Lipper as at 31 March 2022. Fund performance Euro W (Acc.) calculated as total return, based on net asset value, including charges, but excluding initial charge, income reinvested gross of tax, expressed in share class currency. The impact of the initial charge, which may be up to 5%, can be material on the performance of your investment. Performance figures including the initial charge are available upon request. **Returns may increase or decrease as a result of currency fluctuations.**
 In March 2021, the Insight Sustainable Euro Corporate Bond Fund merged into the Responsible Horizons Euro Corporate Bond Fund. Performance data covering periods prior to 27 March 2021 correspond to the Insight Sustainable Euro Corporate Bond A Acc EUR.

CREDIT QUALITY (%)

	Fund	Perf. B'mark
AAA	0.0	0.3
AA	4.1	7.0
A	35.2	36.7
BBB	51.9	56.0
BB	6.0	0.0
B	0.3	0.0
Cash	2.4	0.0

TOP 10 HOLDINGS (%)

	Fund
Goldman Sachs Group Inc 0.01% 30apr2024 (callable 30apr23)	0.8
Bpce Sa 0.375% 02feb2026	0.8
Blackstone Pp EUR Hold 1% 04may2028 (callable 04feb28)	0.8
Enel Finance Intl Nv 0.25% 17nov2025 (callable 17aug25)	0.7
Credit Suisse Group Ag 3.25% 02apr2026 (callable 02apr25)	0.7
Ubs Group Ag 1.5% 30nov2024 (callable 30nov23)	0.7
At&t Inc 3.15% 04sep2036 (callable 04jun36)	0.7
Comcast Corp 0% 14sep2026 (callable 14aug26)	0.7
Abanca Corp Bancaria Sa 0.5% 08sep2027 (callable 08sep26)	0.6
Op Corporate Bank Plc 0.125% 01jul2024	0.6

MATURITY DISTRIBUTION (%)

	Fund	Perf. B'mark
0-1 yr	2.9	0.1
1-3 yrs	26.4	27.1
3-5 yrs	28.3	28.1
5-7 yrs	19.4	19.7
7-10 yrs	14.6	16.2
10-15 yrs	5.7	6.1
15-25 yrs	2.4	2.3
25+yrs	0.4	0.4

SECTOR BREAKDOWN (%)

	Fund	Perf. B'mark
Financials	49.7	36.1
Non-Financials	47.9	63.9
Cash & Others	2.4	0.0

CURRENCY BREAKDOWN (%)

	Fund	Perf. B'mark
Euro	100.0	100.0
US Dollar	0.0	0.0
Pound sterling	0.0	0.0

FUND RATINGS



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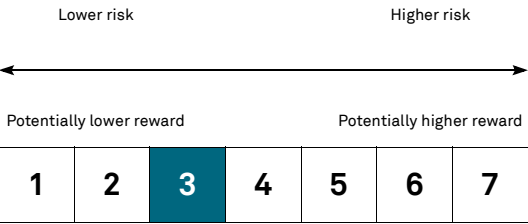
PORTFOLIO CHARACTERISTICS

	Fund	Perf. B'mark
Yield (%)	1.70	1.53
Spread to Government (bp)	146.73	127.45
Spread to Libor (bp)	88.09	64.23
Duration (SA)	4.97	5.06
Spread duration (SA)	5.69	5.32
Maturity (years)	5.29	5.42
Average Coupon	1.34	1.43
Average rating (optimistic)	A-	A-
Average rating (pessimistic)	BBB+	BBB+
Holdings	422	3,426
Issuer	201	665

FUND STATISTICS - 3 YEARS

Jensen Alpha	0.04
Beta	1.04
Correlation	0.99
Annualised Information Ratio	0.77
Annualised Sharpe Ratio	0.15
Annualised Tracking Error	0.68
R²	0.99
Annualised Standard Deviation	5.68
Maximum Drawdown	-7.26
VaR Normal 95%	-2.69

RISK AND REWARD PROFILE - EURO W (ACC.)



We have calculated the risk and reward category using a method of calculation derived from EU rules. It is based on the rate at which the value of the Fund has moved up and down in the past (i.e. volatility) and is not a guide to the future risk and reward category of the Fund. The category shown is not a target or guarantee and may shift over time. Even the lowest category 1 does not mean a risk-free investment. Funds in category 3 have in the past shown a moderately low volatility. With a fund of category 3, you have a moderately low risk of losing money but your chance for gains is also moderately low.

DISTRIBUTION YIELD (AS AT 28 FEBRUARY 2022)

Share class	Yield
Euro W (Acc.)	0.85%

Distribution yield reflects the amounts that a fund may be expected to distribute over the forthcoming twelve months as a percentage of the fund's current price as at the date shown. Distribution yield is based on a snapshot of the portfolio as at the date shown. It does not include the impact of any initial charge and investors may be subject to tax on distributions.

Ongoing costs are taken from the latest EMT file, ongoing charge is taken from the latest KIID.

IMPORTANT INFORMATION

For Professional Clients and, in Switzerland, for Qualified Investors only. Investment Managers are appointed by BNY Mellon Investment Management EMEA Limited (BNYMIM EMEA), BNY Mellon Fund Managers Limited (BNYMFML), BNY Mellon Fund Management (Luxembourg) S.A. (BNY MFML) or affiliated fund operating companies to undertake portfolio management activities in relation to contracts for products and services entered into by clients with BNYMIM EMEA, BNY MFML or the BNY Mellon funds. Portfolio holdings are subject to change, for information only and are not investment recommendations. Calls may be recorded. For more information visit our Privacy Policy [www.bnymellonim.com](#). BNY Mellon is the corporate brand of The Bank of New York Mellon Corporation and its subsidiaries.

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