Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

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: Segregated Account 30
Legal entity identifier:

Environmental and/or social characteristics

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.

Did this financial product have a sustainable investment objective?	
☐ Yes	☒ No
☐ It made **sustainable investments with an environmental objective:** ___%	☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 33.77%[1] of sustainable investments
☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy	☒ with an environmental objective 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	☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
	☒ with a social objective
☐ It made **sustainable investments with a social objective:** ___%	☐ It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Portfolio commits to promote environmental and social characteristics by favouring investment in issuers whose business activities and/or conduct take an appropriate and responsible approach to ESG. This is achieved by implementing environmental, social and governance (ESG) integration (via the assessment of issuers based on a proprietary ESG risk rating methodology and setting a minimum threshold for investment eligibility of an issuer, as described in the pre-contractual disclosure), ESG engagement (where appropriate to ensure the issuers continues to meet the required environmental and/or social characteristics being promoted) and ESG screening (by excluding issuers from investment due to their involvement in controversial activities and/or poor ESG conduct). The Portfolio has also implements positive screening approaches, which aim to generate positive impact on society and the environment, achieved by allocating to ESG labelled issuances and managing carbon emiisions to

[1] This figure relates to the total allocation to investments included in the sustainable investments list plus any taxonomy alignment on a turnover basis from securities not included in the sustainable investments list.

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address climate change. More product-specific information can be found on the website: https://www.rbcbluebay.com/en/institutional/what-we-do/funds/sustainability-related-disclosures/.

During the period, the Portfolio met this commitment by investing only in issuers that were deemed to have an appropriate and responsible approach to environmental, social, and governance characteristics when assessed according to the above ESG framework.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

For the reference period ended 31st March 2025, 97.95% of the Portfolio's total assets were invested in fixed income securities aligned with the E/S characteristics promoted by the Portfolio ("In Scope Securities"). This data has been compiled based on investment holdings on the last business day of each month and averaged for the reference period.

The sustainability indicators used to assess, measure and monitor the ESG characteristics of the Portfolio are as follows:

I. 100% of In Scope Securities are covered by the Investment Manager's ESG evaluation.

II. 100% of In Scope Securities are compliant and not in active breach of the client's exclusion list

III. 33.66% of In Scope Securities are compliant with the client's positive sustainable investments inclusion list.

…and compared to previous periods?

Not applicable

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

The Portfolio promotes environmental and social characteristics, and while it does not have as its objective a sustainable investment, it will have a proportion of sustainable investments, of at least 33% of its in-scope investments. But where it has sustainable investments with an environmental objective in economic activities, these do not qualify as environmentally sustainable under the EU taxonomy.

Eligible sustainable investments are detailed in the client's positive list. According to the sustainable investment methodology provided by the client, an investment will be assessed as contributing to an environmental and/or social objective where:

a) minimum proportion of the in-scope corporate issuer's business activity (as measured by metrics such as revenue alignment or other metrics such as CAPEX or EBITDA) contributes to an Environmental and/or Social Objective; or 3

b) the in-scope corporate issuer's business practices (as measured by metrics such as corporate operational alignment) contribute to an Environmental and/or Social Objective.

c) the use of proceeds is assessed as contributing to an Environmental and/or Social Objective such as green bonds, social bonds, and sustainability bonds; or

d) the fixed income securities (e.g. social housing asset-backed securities, ABSs) are aligned with an Environmental and/or Social Objective.

All sustainable investments will be assessed for Do NO Significant Harm (DNSH) by reference to all the mandatory PAI indicators (for both corporates and sovereigns), setting thresholds for significant harm against each.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

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.

The "do no significant harm" (DNSH) principle will apply only to those investments underlying the Portfolio that are deemed sustainable investments. But where the Portfolio has sustainable investments with an environmental objective in economic activities, these do not qualify as environmentally sustainable under the EU taxonomy.

The DNSH requirements are addressed by the client via the positive list provided, as those sustainable investments which feature there have been deemed to pass this criteria. The client's set of criteria set of criteria across all Sustainable Investments assesses whether an investment does significant harm which considers both third-party data points as well as fundamental insights. Criteria for adverse impacts are assessed using third-party vendor data regarding an investment's business involvement (in specific activities identified as having negative environmental or social impacts) or environmental or social controversies to exclude investments which the client has determined are harmful to sustainability indicators subject to limited exceptions, for example, where the data is determined to be inaccurate or not up to date. Where no data is available, or it is substantially incomplete, fundamental analysis will be undertaken by the client using reasonable efforts to identify impacts which the client determines to be harmful to the sustainability indicators.

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

The indicators for adverse impacts on sustainability factors for each type of investment are assessed by the client using their sustainable investments proprietary methodology (and outcome of eligible sustainable investments being the positive list supplied). The client uses third-party data and/or fundamental analysis to identify investments which negatively impact sustainability factors and cause significant harm to generation the positive list.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The positive list supplied by the client of sustainable investments have been assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers deemed to have violated these conventions are not considered as sustainable investments so would not be included in the client's positive list.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

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

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

How did this financial product consider principal adverse impacts on sustainability factors?

PAI indicators considered by the Portfolio during the reporting year:

	Adverse sustainability indicator	Metric	Impact	Explanation
CORPORATE	**ENVIRONMENTAL**			
	Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector [% portfolio weight]	1.0%	The Portfolio considers this PAI metric through the application of the client's exclusion list.
	Activities negatively affecting biodiversity-sensitive areas	Share of investments in investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas	12.4%	The Portfolio considers this PAI metric through the application of the client's exclusion list.
	Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average	0.0	The Portfolio considers this PAI metric through the application of the client's exclusion list.

	Adverse sustainability indicator	Metric	Impact	Explanation
	Hazardous waste and radioactive waste ration	Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average	0.8	The Portfolio considers this PAI metric through the application of the client's exclusion list.
	SOCIAL			
	Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons, and biological weapons)	Share of investments in investee companies involved in the manufacture or selling of controversial weapons [% portfolio weight]	0.0%	The Portfolio considers this PAI metric through the application of the client's exclusion list.
	Violations of UN Global Compact principles and OECD Guidelines for Multinationals	Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises. [% portfolio weight]	0.0%	The Portfolio considers this PAI metric through the application of the client's exclusion list.
	ENVIRONMENTAL			
SOVEREIGN	Investee countries subject to social sanctions	Number of investee countries subject to social violations (absolute number and relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law	-	The Portfolio considers this PAI metric through the application of the client's exclusion list.

As of 31st March 2025. The Investment Manager monitors and evaluates the PAI indicators and metrics indicated. Because reporting on many PAI indicators is currently voluntary for many issuers, the availability of data on some indicators is limited. Therefore, the integration of PAI indicators is conducted on a best-efforts basis. In addition, some assets may be excluded from the calculation of PAI indicators due to, but not limited to, limitations in data availability and/or inapplicability of methodologies to certain asset types. Other securities may not be included where there are gaps in data or methodological challenges that cannot be addressed at this time. As data availability improves, it is expected that PAI indicators will cover a greater portion of the Portfolio's investable universe and therefore allow for better insight in the adverse impacts caused by investee entities. Further information is available upon request.

What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 26th June 2024 – 31st March 2025

Largest investments	Sector	% Assets	Country
Hilton Domestic Operating Co Inc	Consumer Services	1.36%	United States
Ball Corp	Materials	1.35%	United States
Albertsons Cos Inc / Safeway Inc / New Albertsons Lp / Alber	Consumer Discretionary Distribution & Retail	1.25%	United States
Ford Motor Credit Co Llc	Automobiles & Components	1.18%	United States
Dealer Tire Llc / Dt Issuer Llc	Consumer Discretionary Distribution & Retail	1.11%	United States
Ford Motor Credit Co Llc	Automobiles & Components	0.99%	United States
Adient Global Holdings Ltd	Automobiles & Components	0.94%	United States
Cco Holdings Llc / Cco Holdings Capital Corp	Media & Entertainment	0.93%	United States
Sirius Xm Radio Llc	Media & Entertainment	0.93%	United States
Teva Pharmaceutical Finance Netherlands Iii Bv	Pharmaceuticals, Biotechnology & Life Sciences	0.93%	Israel
Kfc Holding Co/Pizza Hut Holdings Llc/Taco Bell Of America L	Consumer Services	0.92%	United States
Iron Mountain Inc	Equity Real Estate Investment Trusts (REITs)	0.86%	United States
Smyrna Ready Mix Concrete Llc	Materials	0.83%	United States
1011778 Bc Ulc / New Red Finance Inc	Consumer Services	0.81%	Canada
Onemain Finance Corp	Financial Services	0.80%	United States

As of 31st March 2025. This data has been compiled based on investment holding weights on the last business of each month and averaged for the reference period. Classification of securities including sector and country are determined as at the last day of the reference period.

What was the proportion of sustainability-related investments?

The Portfolio invested 100% of its NAV (excluding cash, cash equivalents, short-term bank certificates and Money Market Instruments) relating to in scope issuers aligned with the E/S characteristics promoted by the Portfolio (#1).

Asset allocation describes the share of investments in specific assets.

What was the asset allocation?

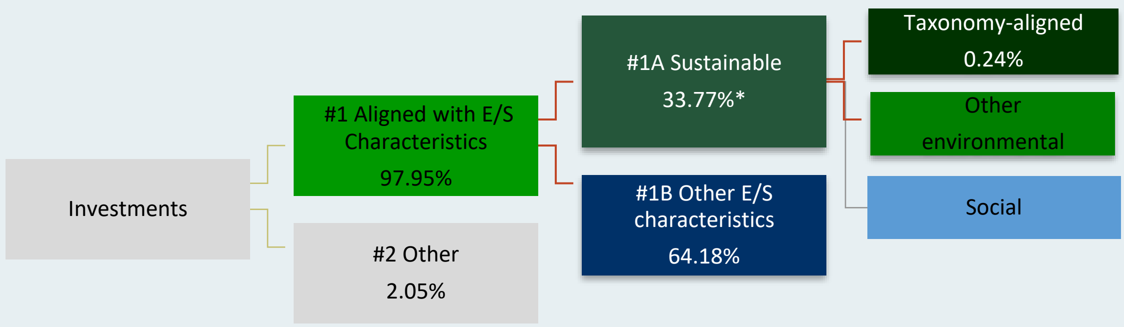
97.95% was invested in instruments aligned with the E/S characteristics of the Portfolio (#1).

33.77%[2] was invested in sustainable investments instruments. Of that, 33.66% of the portfolio was allocated to instruments included in the client -derived sustainable investments list, which comprised of 0.13% EU Taxonomy-alignmed instruments and 33.53% sustainable investments which were not EU Taxonomy aligned.

The portfolio had a further 0.11% in EU Taxonomy-alignmed in instruments that were not included in the client-derived sustainable investments list, calculated as per the Investment Manager's owm methodology. These exposures were coincidental, and resulted in a in a total portfolio EU Taxonomy-alignment of 0.24%[3].

The Portfolio promotes environmental and social characteristics but has also partially made an objective of sustainable investment. Where the Portfolio has sustainable investments with an environmental objective, this relates to those in economic activities that do not qualify as environmentally sustainable under the EU taxonomy. The portfolio did not have as its objective a sustainable investment.

2.05% was held in cash, cash equivalents, short-term bank certificates and Money Market Instruments used for the purposes of capital preservation and which do not follow any minimum environmental or social safeguards (#2).



#1Aligned 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.

[2] This figure relates to the total allocation to investments included in the sustainable investments list plus any taxonomy alignment on a turnover basis from securities not included in the sustainable investments list..

[3] This figure relates to portfolio taxonomy alignment using the turnover basis.

* It has not been possible to provide some of the datapoints as whilst we may have information on total exposure to sustainable investments instruments, we have received a client-derived sustainable investments list which does not currently include a breakdown by sustainable investment categories.

In which economic sectors were the investments made?

Sector	Sub sectors	Proportion (%)
Communication Services	Media & Entertainment	9.22%
Communication Services	Telecommunication Services	8.46%
Consumer Discretionary	Automobiles & Components	7.89%
Consumer Discretionary	Consumer Services	6.72%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	6.57%
Consumer Discretionary	Consumer Durables & Apparel	0.85%
Consumer Discretionary	Commercial & Professional Services	0.56%
Consumer Discretionary	Real Estate Management & Development	0.41%
Consumer Discretionary	Capital Goods	0.37%
Consumer Discretionary	Consumer Staples Distribution & Retail	0.32%
Consumer Discretionary	Media & Entertainment	0.31%
Consumer Staples	Food, Beverage & Tobacco	1.94%
Consumer Staples	Consumer Staples Distribution & Retail	1.52%
Consumer Staples	Household & Personal Products	0.88%
Energy	Energy	0.44%
Energy	Utilities	0.04%
Financials	Banks	6.26%
Financials	Financial Services	3.86%
Financials	Insurance	2.31%
Financials	Consumer Services	0.11%
Health Care	Pharmaceuticals, Biotechnology & Life Sciences	3.49%
Health Care	Health Care Equipment & Services	3.46%
Industrials	Capital Goods	4.50%
Industrials	Commercial & Professional Services	2.37%
Industrials	Transportation	1.43%
Industrials	Consumer Discretionary Distribution & Retail	1.30%
Industrials	Media & Entertainment	0.12%
Information Technology	Software & Services	5.02%
Information Technology	Technology Hardware & Equipment	0.37%

Materials	Materials	9.20%
Real Estate	Real Estate Management & Development	1.91%
Real Estate	Equity Real Estate Investment Trusts (REITs)	1.68%
Sovereign	Sovereign	0.93%
Utilities	Utilities	3.04%
Utilities	Telecommunication Services	0.08%
Cash	Cash	1.77%
Derivatives	Derivatives	0.28%

As of 31st March 2025. This data has been compiled based on sector weights on the last business day of each month and averaged for the reference period

As at 31st March 2025, the proportion involved in sectors and sub-sectors of the economy that derive revenues from exploration, mining, extraction, production, processing, storage, refining or distribution, including transportation, storage and trade, of fossil fuels was 1.0%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

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.

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

	Turnover	CapEx	OpEx
Climate Change Mitigation	0.23%	0.25%	0.16%
Climate Change Adaptation	0.00%	0.00%	-
Sustainable Use and Protection of Water and Marine Resources	-	-	-
Transition to a circular economy	-	-	-
Pollution Prevention and Control	-	-	-
Protection and Restoration of Biodiversity and Ecosystems	-	-	-
Total Alignment	**0.24%**	**0.25%**	**0.16%**

As of 31st March 2025. In some cases, underlying component metrics may not equal totals due to timing of data collection and updates by third-party vendor. What is presented here is exclusively sourced from third-party vendor. Further information is available upon request.

- **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[4]?**

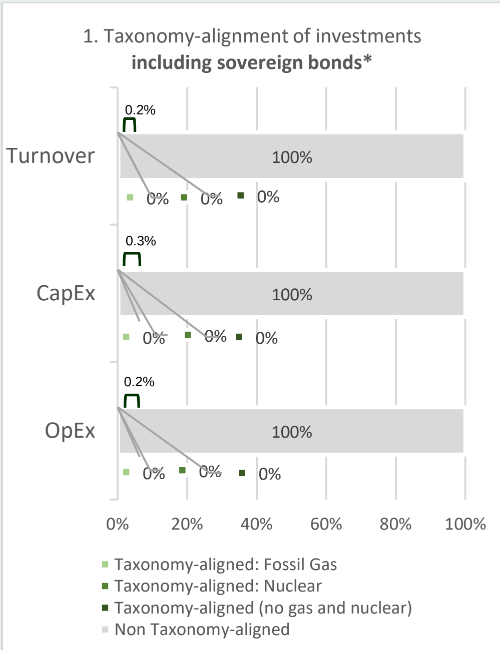
  ✖ Yes:

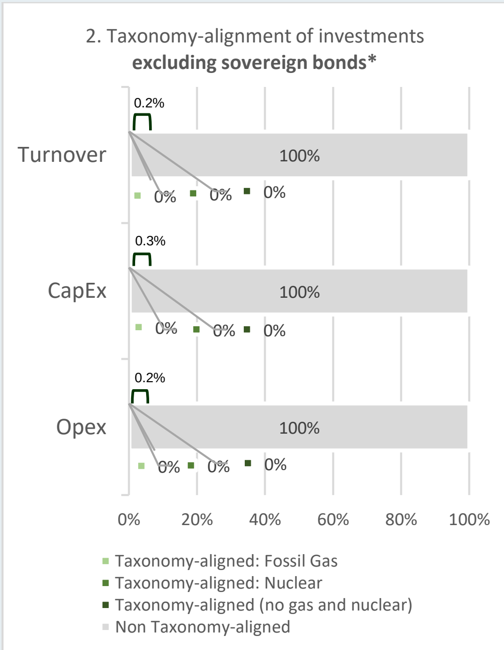
  ✖ In fossil gas ✖ In nuclear energy

  ☐ No

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.

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.





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

[4] Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

What was the share of investments made in transitional and enabling activities?

Transitional activities

	Turnover	CapEx	OpEx
Climate Change Mitigation	0.00%	0.00%	-
Climate Change Adaptation	-	-	-
Total Alignment	**0.00%**	**0.00%**	**-**

Enabling activities

	Turnover	CapEx	OpEx
Climate Change Mitigation	0.17%	0.17%	0.16%
Climate Change Adaptation	0.00%	0.00%	-
Sustainable Use and Protection of Water and Marine Resources	-	-	-
Transition to a circular economy	-	-	-
Pollution Prevention and Control	-	-	-
Protection and Restoration of Biodiversity and Ecosystems	-	-	-
Total Alignment	**0.17%**	**0.17%**	**0.16%**

As of 31st March 2025.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

Not applicable

Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

33.77% was partially invested in sustainable investments instruments. There is no data on the proportion of sustainable investments with an environmental objective not aligned with the EU Taxonomy as we have received a client-derived sustainable investments list which does not currently include a breakdown by sustainable investment categories.

What was the share of socially sustainable investments?

33.77% was partially invested in sustainable investments instruments. There is no data on the proportion of sustainable investments with a social objective as we have received a client-derived sustainable investments list which does not currently include a breakdown by sustainable investment categories.

What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

The Portfolio held certain instruments which do not contribute directly to the E/S characteristics promoted by the Portfolio such as Cash, short-term bank certificates and Money Market Instruments.

Such instruments were used for the purposes of capital preservation and do not follow any minimum environmental or social safeguards.

What actions have been taken to meet the environmental and/or social characteristics during the reference period?

In line with the ESG screening process, investment restrictions were implemented and revised as part of the regular cycle of updates. Whilst not binding, ESG engagement with issuers and other key stakeholders on environmental and/or social issues occurred and prioritized using a risk-based approach. During the reference period the Investment Manager conducted various engagement activities to either better understand the management of specific ESG risks, or to encourage improved ESG management practices to mitigate such risks.

How did this financial product perform compared to the reference benchmark?

No reference benchmark has been designated for the purpose of attaining the environmental or social characteristics promoted by the Portfolio.

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

- ***How does the reference benchmark differ from a broad market index?***

  No reference benchmark has been designated for the purpose of attaining the environmental or social characteristics promoted by the Portfolio.

- ***How does the reference benchmark differ from a broad market index?***

  No reference benchmark has been designated for the purpose of attaining the environmental or social characteristics promoted by the Portfolio.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

  No reference benchmark has been designated for the purpose of attaining the environmental or social characteristics promoted by the Portfolio.

- ***How did this financial product perform compared with the reference benchmark?***

  No reference benchmark has been designated for the purpose of attaining the environmental or social characteristics promoted by the Portfolio.

How did this financial product perform compared with the broad market index?`

No reference benchmark has been designated for the purpose of attaining the environmental or social characteristics promoted by the Portfolio.