

| Corporate Bonds                        | Weight | Responsibility rating |        |      |       |         | Sustainable transition exposure |                     |
|----------------------------------------|--------|-----------------------|--------|------|-------|---------|---------------------------------|---------------------|
|                                        |        | Rating                | Share. | Env. | Labor | Society | Turnover expo                   | Theme               |
| Intesa Sanpaolo SpA                    | 0.35%  | 7.2                   | 6.5    | 6.6  | 5.9   | 6.0     | 9.7%                            | Economy             |
| Intesa Sanpaolo SpA                    | 1.60%  | 7.2                   | 6.5    | 6.6  | 5.9   | 6.0     | 9.7%                            | Economy             |
| Iberdrola International BV             | 1.60%  | 6.8                   | 7.3    | 7.6  | 7.9   | 4.5     | 36.6%                           | Ecology             |
| Banco de Credito Social Cooperativo SA | 1.52%  | 6.6                   | 5.2    | 8.1  | 6.4   | 6.7     | 19.8%                           | Economy             |
| Banco Bilbao Vizcaya Argentaria SA     | 1.47%  | 6.4                   | 7.5    | 6.4  | 6.9   | 4.6     | 11.0%                           | Economy             |
| Banco Bilbao Vizcaya Argentaria SA     | 1.52%  | 6.4                   | 7.5    | 6.4  | 6.9   | 4.6     | 11.0%                           | Economy             |
| Rexel SA                               | 0.60%  | 6.1                   | 6.3    | 6.4  | 5.8   | 5.7     | 50.1%                           | Ecology             |
| Loxam SAS                              | 3.72%  | 6.1                   | 4.6    | 8.3  | 4.7   | 6.6     | 25.0%                           | Ecology             |
| Unibail-Rodamco-Westfield SE           | 1.15%  | 5.9                   | 5.8    | 6.9  | 6.8   | 4.2     | 0.1%                            | Economy             |
| IHO Verwaltungs GmbH                   | 1.56%  | 5.8                   | 5.5    | 6.7  | 5.4   | 5.7     | 14.2%                           | Ecology             |
| Grifols SA                             | 0.65%  | 5.7                   | 3.9    | 7.5  | 5.6   | 6.4     | 94.1%                           | Medecine            |
| Abertis Infraestructuras Finance BV    | 2.41%  | 5.7                   | 4.4    | 6.1  | 5.8   | 6.4     | 0%                              | -                   |
| Lorca Telecom Bondco SA                | 1.68%  | 5.6                   | 4.5    | 6.4  | 5.7   | 5.8     | 0%                              | -                   |
| Erste Group Bank AG                    | 0.82%  | 5.6                   | 5.9    | 5.3  | 5.8   | 5.0     | 17.0%                           | Economy             |
| Faurecia SE                            | 1.95%  | 5.6                   | 4.3    | 6.5  | 5.5   | 5.9     | 18.6%                           | Ecology             |
| Banco de Sabadell SA                   | 0.62%  | 5.5                   | 5.9    | 5.6  | 5.8   | 4.7     | 20.9%                           | Economy             |
| Banco de Sabadell SA                   | 1.43%  | 5.5                   | 5.9    | 5.6  | 5.8   | 4.7     | 20.9%                           | Economy             |
| Webuild SpA                            | 0.76%  | 5.5                   | 5.3    | 6.2  | 5.3   | 5.0     | 75.3%                           | Ecology / Economy   |
| CaixaBank SA                           | 1.15%  | 5.5                   | 5.4    | 7.7  | 6.1   | 3.3     | 8.6%                            | Economy             |
| Abanca Corp Bancaria SA                | 1.04%  | 5.4                   | 4.2    | 5.0  | 6.9   | 4.6     | 0%                              | -                   |
| Syensqo SA                             | 1.47%  | 5.3                   | 5.5    | 4.9  | 5.4   | 5.3     | 64.0%                           | Ecology / Lifestyle |
| Itelyum Regeneration Spa               | 2.45%  | 5.2                   | 2.1    | 7.2  | 6.5   | 5.1     | 100.0%                          | Ecology             |
| Verisure Holding AB                    | 0.31%  | 5.1                   | 4.2    | 5.4  | 5.0   | 5.8     | 83.4%                           | Lifestyle           |
| Verisure Midholding AB                 | 0.46%  | 5.1                   | 4.2    | 5.4  | 5.0   | 5.8     | 83.4%                           | Lifestyle           |
| International Game Technology PLC      | 0.91%  | 5.1                   | 5.2    | 5.6  | 5.3   | 4.5     | 0%                              | -                   |
| Adevinta ASA                           | 0.76%  | 5.1                   | 4.2    | 5.0  | 5.1   | 5.9     | 55.0%                           | Lifestyle           |
| IQVIA Inc                              | 1.35%  | 5.1                   | 5.3    | 5.1  | 4.8   | 5.1     | 39.9%                           | Lifestyle           |
| Iliad Holding SASU                     | 2.08%  | 5.0                   | 4.7    | 5.8  | 5.5   | 4.2     | 0.1%                            | Economy             |
| iliad SA                               | 1.08%  | 5.0                   | 4.7    | 5.8  | 5.5   | 4.2     | 0.1%                            | Economy             |
| Credito Emiliano Holding SpA           | 0.27%  | 5.0                   | 2.8    | 5.5  | 6.9   | 5.2     | 9.9%                            | Economy             |
| UniCredit SpA                          | 2.85%  | 4.9                   | 4.8    | 6.5  | 4.7   | 4.4     | 8.6%                            | Economy             |
| UniCredit SpA                          | 0.93%  | 4.9                   | 4.8    | 6.5  | 4.7   | 4.4     | 8.6%                            | Economy             |
| ZF Finance GmbH                        | 1.02%  | 4.9                   | 4.5    | 5.3  | 5.5   | 4.3     | 52.0%                           | Ecology / Lifestyle |
| Ziggo BV                               | 0.42%  | 4.8                   | 4.0    | 5.8  | 5.5   | 4.2     | 0%                              | -                   |
| Ziggo Bond Co BV                       | 0.49%  | 4.8                   | 4.0    | 5.8  | 5.5   | 4.2     | 0%                              | -                   |
| Elior Group SA                         | 0.89%  | 4.8                   | 4.4    | 3.7  | 3.4   | 3.8     | 0%                              | -                   |
| Repsol International Finance BV        | 1.48%  | 4.8                   | 6.3    | 4.2  | 6.2   | 3.0     | 0.4%                            | Ecology             |
| Cheplapharm Arzneimittel GmbH          | 1.02%  | 4.8                   | 5.0    | 4.8  | 4.8   | 4.6     | 11.0%                           | Medecine            |
| Avantor Funding Inc                    | 0.94%  | 4.8                   | 4.3    | 5.3  | 5.0   | 4.7     | 52.0%                           | Medecine            |
| Belden Inc                             | 1.35%  | 4.7                   | 5.3    | 4.8  | 4.4   | 4.1     | 54.1%                           | Economy             |

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Source: DNCA Finance

Data as of 29 December 2023 may change over time

| Corporate Bonds                                        | Weight | Responsibility rating |        |      |       |         | Sustainable transition exposure |                      |
|--------------------------------------------------------|--------|-----------------------|--------|------|-------|---------|---------------------------------|----------------------|
|                                                        |        | Rating                | Share. | Env. | Labor | Society | Turnover expo                   | Theme                |
| Belden Inc                                             | 0.47%  | 4.7                   | 5.3    | 4.8  | 4.4   | 4.1     | 54.1%                           | Economy              |
| Playtech Plc                                           | 0.95%  | 4.6                   | 4.8    | 5.2  | 3.5   | 5.1     | 0%                              | -                    |
| Telefonica Europe BV                                   | 4.23%  | 4.6                   | 4.2    | 6.1  | 5.0   | 3.4     | 0%                              | -                    |
| Vodafone Group PLC                                     | 2.27%  | 4.6                   | 5.1    | 6.6  | 4.2   | 3.0     | 13.9%                           | Economy              |
| Telecom Italia Capital SA                              | 0.83%  | 4.6                   | 3.3    | 6.4  | 5.2   | 3.6     | 0%                              | -                    |
| Telecom Italia SpA/Milano                              | 1.90%  | 4.6                   | 3.3    | 6.4  | 5.2   | 3.6     | 0%                              | -                    |
| Lottomatica SpA/Roma                                   | 1.07%  | 4.6                   | 3.4    | 4.3  | 5.6   | 4.8     | 0%                              | -                    |
| Coty Inc                                               | 0.51%  | 4.5                   | 4.3    | 5.4  | 4.5   | 4.1     | 0%                              | -                    |
| Silgan Holdings Inc                                    | 1.06%  | 4.5                   | 5.0    | 5.8  | 3.9   | 3.2     | 78.0%                           | Lifestyle            |
| Organon & Co / Organon Foreign Debt Co-Issuer BV       | 1.31%  | 4.5                   | 4.5    | 4.8  | 4.7   | 3.8     | 27.0%                           | Medecine             |
| TK Elevator Holdco GmbH                                | 0.98%  | 4.4                   | 3.2    | 5.6  | 4.3   | 4.4     | 0%                              | -                    |
| Arkema SA                                              | 2.09%  | 4.4                   | 4.1    | 3.6  | 5.1   | 5.2     | 53.0%                           | Lifestyle            |
| Gruenenthal GmbH                                       | 2.03%  | 4.4                   | 3.0    | 6.4  | 4.6   | 4.4     | 7.6%                            | Medecine             |
| Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc | 1.10%  | 4.4                   | 4.1    | 5.4  | 3.9   | 4.2     | 100.0%                          | Lifestyle            |
| ProGroup AG                                            | 1.39%  | 4.4                   | 3.7    | 4.8  | 3.9   | 5.0     | 83.7%                           | Lifestyle            |
| Banco BPM SpA                                          | 1.43%  | 4.3                   | 3.5    | 5.3  | 5.0   | 3.7     | 21.5%                           | Economy              |
| Ephios Subco 3 SARL                                    | 0.59%  | 4.3                   | 4.4    | 3.3  | 4.6   | 4.5     | 90.0%                           | Medecine             |
| ams-OSRAM AG                                           | 0.52%  | 4.3                   | 4.5    | 3.6  | 3.9   | 5.1     | 6.7%                            | Lifestyle / Medecine |
| Cullinan Holdco Scsp                                   | 0.90%  | 4.3                   | 2.1    | 5.6  | 3.5   | 5.9     | 100.0%                          | Ecology              |
| CAB SELAS                                              | 1.28%  | 4.2                   | 4.1    | 2.5  | 3.9   | 5.4     | 100.0%                          | Medecine             |
| BCP V Modular Services Finance II PLC                  | 0.88%  | 4.1                   | 4.4    | 5.3  | 3.6   | 3.6     | 0%                              | -                    |
| Nidda Healthcare Holding GmbH                          | 1.97%  | 4.0                   | 3.8    | 4.2  | 4.2   | 3.7     | 5.0%                            | Medecine             |
| InPost SA                                              | 0.71%  | 3.9                   | 4.8    | 4.7  | 2.2   | 3.9     | 85.5%                           | Economy              |
| Goldstory SASU                                         | 0.48%  | 3.8                   | 3.0    | 2.9  | 4.9   | 4.3     | 1.2%                            | Lifestyle            |
| Societe Generale SA                                    | 0.53%  | 3.8                   | 4.7    | 4.1  | 3.9   | 2.4     | 6.5%                            | Ecology / Economy    |
| Techem Verwaltungsgesellschaft 675 mbH                 | 0.47%  | 3.4                   | 4.3    | 3.3  | 2.5   | 3.7     | 0%                              | -                    |
| Allwyn Entertainment Financing UK PLC                  | 2.57%  | 3.4                   | 2.5    | 3.1  | 3.6   | 4.2     | 0%                              | -                    |
| RCS & RDS SA                                           | 1.68%  | 3.3                   | 3.7    | 2.8  | 2.8   | 3.9     | 46.5%                           | Economy              |
| INEOS Finance PLC                                      | 0.78%  | 3.1                   | 3.4    | 2.2  | 2.8   | 4.0     | 0.1%                            | Lifestyle            |
| INEOS Quattro Finance 2 Plc                            | 1.01%  | 3.1                   | 3.4    | 2.2  | 2.8   | 4.0     | 0.1%                            | Lifestyle            |
| Unicaja Banco SA                                       | 0.85%  | 3.1                   | 2.3    | 4.7  | 5.0   | 4.1     | 7.9%                            | Economy              |
| Vmed O2 UK Financing I PLC                             | 0.66%  | 2.8                   | 2.4    | 4.4  | 2.0   | 3.4     | 0%                              | -                    |
| TI Automotive Finance PLC                              | 1.31%  | 2.5                   | 4.1    | 5.8  | 0     | 0       | 0%                              | -                    |
| Cidron Aida Finco Sarl                                 | 0.46%  | -                     | -      | -    | -     | -       | -                               | -                    |
| Dana Financing Luxembourg Sarl                         | 1.09%  | -                     | -      | -    | -     | -       | -                               | -                    |
| Douglas GmbH                                           | 0.47%  | -                     | -      | -    | -     | -       | -                               | -                    |
| Eroski S Coop                                          | 1.48%  | -                     | -      | -    | -     | -       | -                               | -                    |
| Fiber Bidco Spa                                        | 0.85%  | -                     | -      | -    | -     | -       | -                               | -                    |
| International Design Group SPA                         | 0.60%  | -                     | -      | -    | -     | -       | -                               | -                    |
| Kirk Beauty SUN GmbH                                   | 0.47%  | -                     | -      | -    | -     | -       | -                               | -                    |

| Corporate Bonds                     | Weight | Responsibility rating |        |      |       |         | Sustainable transition exposure |       |
|-------------------------------------|--------|-----------------------|--------|------|-------|---------|---------------------------------|-------|
|                                     |        | Rating                | Share. | Env. | Labor | Society | Turnover expo                   | Theme |
| LHMC Finco 2 Sarl                   | 0.49%  | -                     | -      | -    | -     | -       | -                               | -     |
| Market Bidco Finco PLC              | 0.86%  | -                     | -      | -    | -     | -       | -                               | -     |
| SCIL IV LLC / SCIL USA Holdings LLC | 0.79%  | -                     | -      | -    | -     | -       | -                               | -     |
| Standard Industries Inc/NJ          | 0.90%  | -                     | -      | -    | -     | -       | -                               | -     |

| UCITS                                                             | Weight | Label ISR |
|-------------------------------------------------------------------|--------|-----------|
| Natixis Investment Managers International - Ostrum SRI Money Plus | 0.15%  | Yes       |