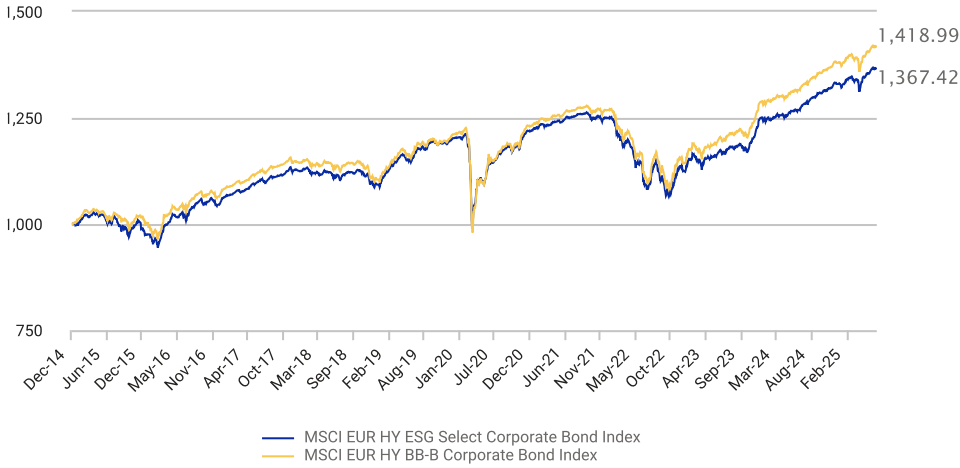


## MSCI EUR HY ESG Select Corporate Bond Index

The MSCI ESG Select Corporate Bond Indexes are designed to offer exposure to investment-grade and high yield corporate bonds that meet defined environmental, social, and governance (ESG) criteria. These indexes apply a systematic, rules-based approach starting with a broad universe of bonds established by the MSCI Corporate Bond Indexes Methodology.

### Cumulative Index Performance

EUR Returns Dec 2014 - Jun 2025



### Annual Performance(%)

Year	MSCI EUR HY ESG Select Corporate Bond Index	MSCI EUR HY BB-B Corporate Bond Index
2024	6.38	7.12
2023	11.29	12.75
2022	-10.09	-9.91
2021	2.44	3.02
2020	1.47	1.62
2019	10.04	9.73
2018	-2.84	-3.55
2017	5.70	5.65
2016	9.09	9.20
2015	-2.44	-0.74

### Index Performance

EUR returns (%) June 30, 2025

Index	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN (%)				
					3 Years	5 Years	10 Years	Since Dec 31, 2014	
MSCI EUR HY ESG Select Corporate Bond Index	0.50	2.26	7.82	2.76	8.14	3.62	3.14	3.01	
MSCI EUR HY BB-B Corporate Bond Index	0.48	2.28	7.87	2.78	9.03	4.33	3.44	3.38	

### Index Risk and Return Characteristics

EUR returns (%) June 30, 2025

Index	Tracking Error (%)	Turnover* (%)	ANNUALIZED STD. DEVIATION (%)				RISK RETURN RATIO				Max Drawdown (%)	Max Drawdown Period
			3 Years	5 Years	10 Years	Since Dec 31, 2014	3 Years	5 Years	10 Years	Since Dec 31, 2014		
MSCI EUR HY ESG Select Corporate Bond Index	0.98	64.36	5.07	5.64	6.51	6.41	1.61	0.64	0.48	0.47	18.10	2020-02-20 -- 2020-03-23
MSCI EUR HY BB-B Corporate Bond Index	-	49.34	5.20	5.94	6.95	6.84	1.74	0.73	0.50	0.49	20.11	2020-02-20 -- 2020-03-23

\*Over rebalance of last 12 months

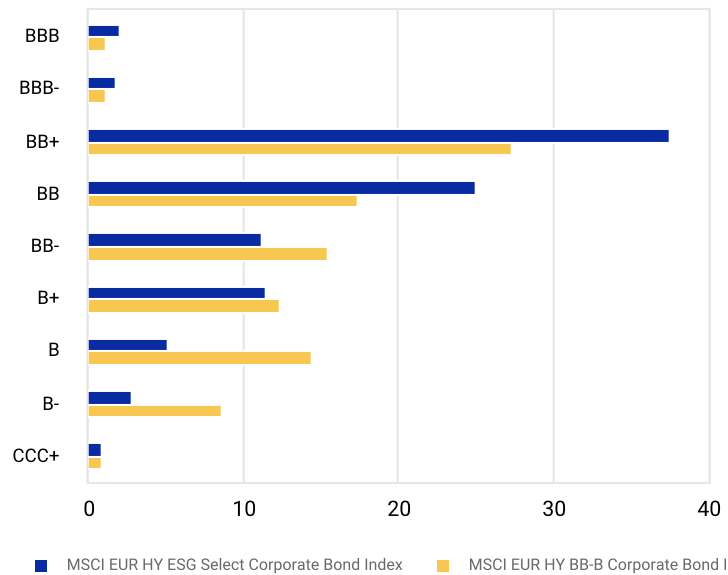
The EUR HY ESG SELECT CORP BOND was launched on July 4, 2025. Data prior to the launch date is back-tested data (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance -- whether actual or back-tested -- is no indication or guarantee of future performance.

**Index Profile**

Maturity	# of Securities	# of Issuers	Market Value USD (MM)	Coupon*	Price*	Yield To Worst	Effective Duration	Effective Convexity	OAS**(bps)	Weighted Credit Rating
0-3 Years	83	63	54,016	3.40	99.59	3.20	1.69	-0.13	159	BB-
3-5 Years	104	76	69,901	4.86	101.01	4.43	3.04	-0.15	229	BB
5-7 Years	35	32	21,294	5.00	99.62	4.69	3.67	-0.04	259	CCC+
7-10 Years	29	22	17,701	5.67	104.73	4.23	4.30	0.20	210	CC
10-20 Years	5	5	3,088	4.78	102.20	4.32	5.16	0.34	203	BB
20+ Years	18	9	14,419	3.94	99.89	4.08	3.74	0.30	221	BB+
<b>Aggregate</b>	<b>274</b>	<b>142</b>	<b>180,418</b>	<b>4.44</b>	<b>100.71</b>	<b>4.04</b>	<b>2.93</b>	<b>-0.05</b>	<b>217</b>	<b>B+</b>

\* Par Weighted

\*\* Effective Duration Weighted

**Credit Rating Breakdown**

**ESG Metrics**

	MSCI EUR HY ESG Select Corporate Bond Index	MSCI EUR HY BB-B Corporate Bond Index
ESG score	6.75	6.41
Environmental Pillar Score	6.46	6.28
Fossil Fuel Reserves (%)	0.00	0.98
WACI (Scope 1+2)*	88.74	121.27
WACI (Scope 1+2+3)*	669.15	762.47
Green Revenues (%)	5.65	3.95
Green Bonds (%)	4.81	4.12
Social Pillar Score	4.81	4.76
Controversial Weapons (%)	0.00	0.00
Tobacco (%)	0.00	0.00
Very Severe Controversies (%)	0.00	0.00
Governance Pillar Score	5.88	5.66

\*(t CO2e/\$M Sales)

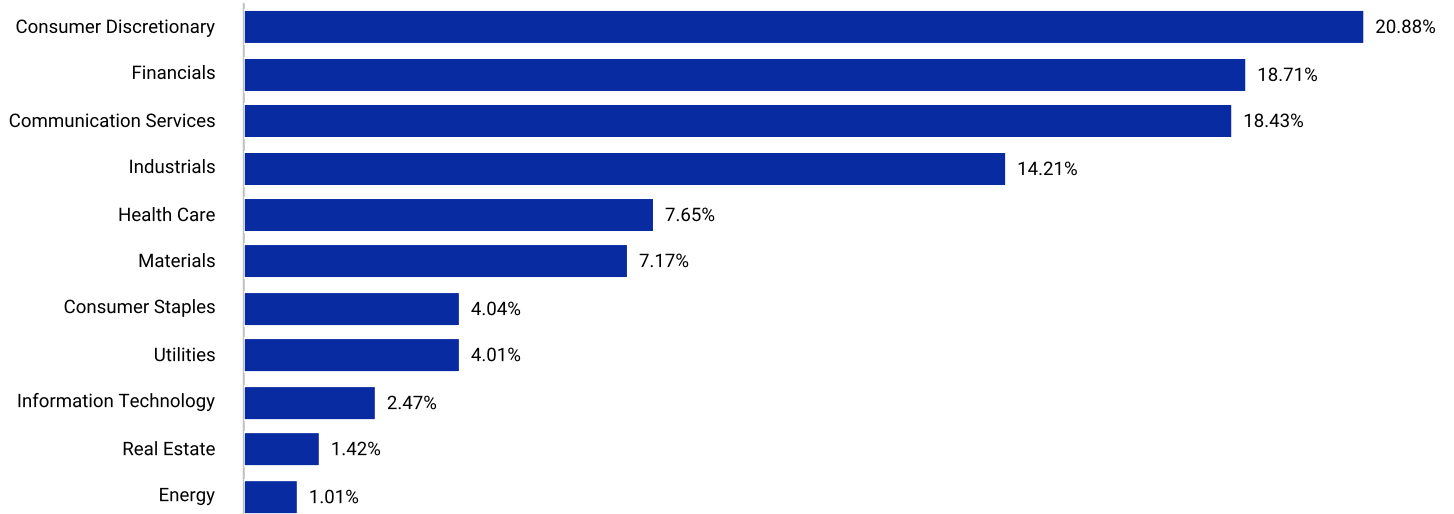
**Top 5 Securities**

Security Name	ISIN	Currency	Sector	Country of Domicile	Security Credit Rating	Index Weight (%)	Parent Index Weight (%)
GRLS 3.875 2028	XS2393001891	EUR	Health Care	Spain	CCC+	0.90	0.49
OGNX 2.875 2028	XS2332250708	EUR	Health Care	USA	BB	0.82	0.45
SFTBK 5 2028	XS1793255941	EUR	Communication Services	Japan	BB-	0.73	0.40
MPW 7 2032	XS2997159491	EUR	Real Estate	USA	B-	0.70	0.38
TEVA 4.375 2030	XS2406607171	EUR	Health Care	Netherlands	BB	0.70	0.56

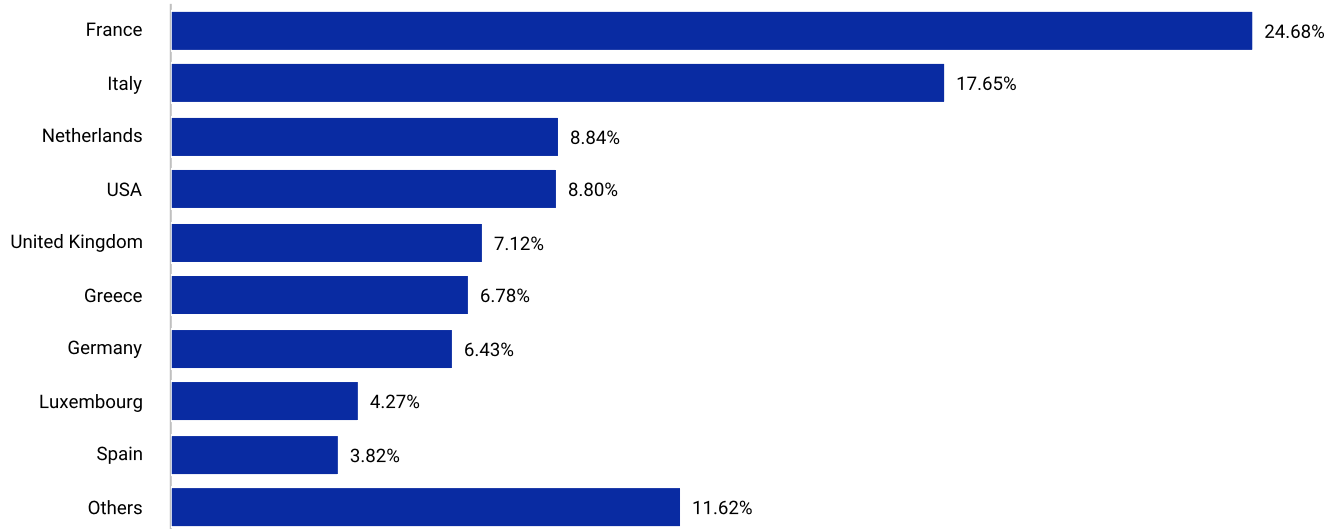
**Top 5 Issuers**

Issuer Name	Index Weight (%)	Parent Index Weight (%)	Sector
EDP SA	3.02	1.97	Utilities
SCHAEFFLER AG	3.02	1.68	Consumer Discretionary
TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV	2.99	2.39	Health Care
FORVIA SE	2.96	1.84	Consumer Discretionary
ILIAD SA	2.82	1.54	Communication Services

**Sector Weights**



**Country Weights**



**MSCI EUR HY ESG Select Corporate Bond Index**

Constituents as of June 30, 2025

Issuer Name	Coupon (%)	Maturity Date	Weight (%)
GRIFOLS SA	3.88	15 Oct, 2028	0.90
ORGANON & CO	2.88	30 Apr, 2028	0.81
SOFTBANK GROUP CORP	5.00	15 Apr, 2028	0.72
MPT FINANCE CORP	7.00	15 Feb, 2032	0.70
FORVIA SE	2.75	15 Feb, 2027	0.70
TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV	4.38	09 May, 2030	0.70
VODAFONE GROUP PLC	2.62	27 Aug, 2080	0.68
MUNDYS SPA	1.88	13 Jul, 2027	0.66
MUNDYS SPA	1.88	12 Feb, 2028	0.65
VODAFONE GROUP PLC	3.00	27 Aug, 2080	0.65
AMBER FINCO PLC	6.62	15 Jul, 2029	0.64
EDP SA	5.94	23 Apr, 2083	0.60
AMS-OSRAM AG	10.50	30 Mar, 2029	0.59
BELRON UK FINANCE PLC	4.62	15 Oct, 2029	0.58
IQVIA INC	2.25	15 Mar, 2029	0.58
TELECOM ITALIA SPA	7.88	31 Jul, 2028	0.58
BALL CORP	4.25	01 Jul, 2032	0.57
VODAFONE GROUP PLC	6.50	30 Aug, 2084	0.57
ATOS SE	9.00	18 Dec, 2029	0.57
VALEO SE	4.50	11 Apr, 2030	0.57
SCHAEFFLER AG	4.50	28 Mar, 2030	0.56
TELECOM ITALIA FINANCE SA	7.75	24 Jan, 2033	0.56
ILIAD SA	5.38	14 Jun, 2027	0.55
RCI BANQUE SA	5.50	09 Oct, 2034	0.54
BRITISH TELECOMMUNICATIONS PLC	5.12	03 Oct, 2054	0.54
MUNDYS SPA	4.75	24 Jan, 2029	0.53
ZIGGO BOND COMPANY BV	3.38	28 Feb, 2030	0.53
UNIPOL ASSICURAZIONI SPA	4.90	23 May, 2034	0.53
METLEN ENERGY & METALS SA	4.00	17 Oct, 2029	0.52
NOMAD FOODS BONDCO PLC	2.50	24 Jun, 2028	0.52
VALEO SE	5.38	28 May, 2027	0.52
BANCA MONTE DEI PASCHI DI SIENA SPA	3.62	27 Nov, 2030	0.51
FORVIA SE	2.38	15 Jun, 2027	0.51
INFRASTRUTTURE WIRELESS ITALIANE SPA	3.75	01 Apr, 2030	0.51
TELECOM ITALIA SPA	2.38	12 Oct, 2027	0.50
TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV	3.75	09 May, 2027	0.50
RENAULT SA	2.00	28 Sep, 2026	0.50
NISSAN MOTOR CO LTD	3.20	17 Sep, 2028	0.50
WALGREENS BOOTS ALLIANCE INC	2.12	20 Nov, 2026	0.50
NGG FINANCE PLC	2.12	05 Sep, 2082	0.49
EMRLD BORROWER LP	6.38	15 Dec, 2030	0.49

Issuer Name	Coupon (%)	Maturity Date	Weight (%)
SCHAEFFLER AG	3.38	12 Oct, 2028	0.49
EDP SA	4.62	16 Sep, 2054	0.48
TRIVIUM PACKAGING FINANCE BV	6.62	15 Jul, 2030	0.48
INFRASTRUTTURE WIRELESS ITALIANE SPA	1.62	21 Oct, 2028	0.48
ELO SA	5.88	17 Apr, 2028	0.48
GRIFOLS SA	2.25	15 Nov, 2027	0.48
IQVIA INC	2.88	15 Jun, 2028	0.47
ELO SA	3.25	23 Jul, 2027	0.47
ELO SA	6.00	22 Mar, 2029	0.47
INFRASTRUTTURE WIRELESS ITALIANE SPA	1.88	08 Jul, 2026	0.47
IQVIA INC	2.25	15 Jan, 2028	0.47
PIRAEUS FINANCIAL HOLDINGS SA	5.38	18 Sep, 2035	0.47
VZ SECURED FINANCING BV	3.50	15 Jan, 2032	0.46
ILIAD SA	5.38	15 Feb, 2029	0.46
TELECOM ITALIA SPA	6.88	15 Feb, 2028	0.46
TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV	4.12	01 Jun, 2031	0.46
MOTION FINCO SARL	7.38	15 Jun, 2030	0.45
ILIAD SA	1.88	11 Feb, 2028	0.45
MATTERHORN TELECOM SA	3.12	15 Sep, 2026	0.45
AIB GROUP PLC	4.62	20 May, 2035	0.45
AIR FRANCE KLM SA	4.62	23 May, 2029	0.45
FORVIA SE	5.62	15 Jun, 2030	0.44
EUTELSAT SA	9.75	13 Apr, 2029	0.44
VALEO SE	5.12	20 May, 2031	0.44
VALEO SE	1.00	03 Aug, 2028	0.43
VALEO SE	5.88	12 Apr, 2029	0.43
LOXAM SAS	6.38	31 May, 2029	0.43
EDP SA	4.75	29 May, 2054	0.43
SCHAEFFLER AG	2.88	26 Mar, 2027	0.43
VZ VENDOR FINANCING II BV	2.88	15 Jan, 2029	0.42
MUNDYS SPA	4.50	24 Jan, 2030	0.42
CMA CGM SA	5.50	15 Jul, 2029	0.42
CROWN EUROPEAN HOLDINGS SA	4.50	15 Jan, 2030	0.42
ENERGIZER GAMMA ACQUISITION BV	3.50	30 Jun, 2029	0.42
TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV	7.38	15 Sep, 2029	0.42
EDP SA	1.88	02 Aug, 2081	0.42
EDP SA	4.50	27 May, 2055	0.42
AVIS BUDGET FINANCE PLC	7.25	31 Jul, 2030	0.42
BANCO DE CREDITO SOCIAL COOPERATIVO SA	5.25	27 Nov, 2031	0.42
OI EUROPEAN GROUP BV	6.25	15 May, 2028	0.41
BPER BANCA SPA	3.88	25 Jul, 2032	0.41
FORVIA SE	5.50	15 Jun, 2031	0.41
AVIS BUDGET FINANCE PLC	7.00	28 Feb, 2029	0.41

Issuer Name	Coupon (%)	Maturity Date	Weight (%)
AZELIS FINANCE NV	4.75	25 Sep, 2029	0.41
SCHAEFFLER AG	4.75	14 Aug, 2029	0.41
ERAMET SA	6.50	30 Nov, 2029	0.41
GETLINK SE	4.12	15 Apr, 2030	0.41
SPIE SA	2.62	18 Jun, 2026	0.41
FORVIA SE	3.75	15 Jun, 2028	0.41
EDP SA	1.50	14 Mar, 2082	0.41
SCHAEFFLER AG	5.38	01 Apr, 2031	0.40
ELO SA	4.88	08 Dec, 2028	0.40
AIR FRANCE KLM SA	8.12	31 May, 2028	0.40
BERTELSMANN SE & CO KGAA	3.50	23 Apr, 2075	0.40
ABANCA CORPORACION BANCARIA SA	8.38	23 Sep, 2033	0.40
RENAULT SA	2.50	01 Apr, 2028	0.40
EUTELSAT SA	2.25	13 Jul, 2027	0.40
NEXANS SA	4.12	29 May, 2029	0.39
ALPHA BANK SA	6.88	27 Jun, 2029	0.39
EUROBANK ERGASIAS SERVICES AND HOLDINGS SA	4.25	30 Apr, 2035	0.39
REXEL SA	2.12	15 Dec, 2028	0.39
FNAC DARTY SA	6.00	01 Apr, 2029	0.39
NATIONAL BANK OF GREECE SA	8.00	03 Jan, 2034	0.39
PIRAEUS BANK SA	7.25	13 Jul, 2028	0.38
WHIRLPOOL FINANCE LUXEMBOURG SARL	1.10	09 Nov, 2027	0.38
SOFTBANK GROUP CORP	4.00	19 Sep, 2029	0.38
PIRAEUS BANK SA	6.75	05 Dec, 2029	0.38
BPER BANCA SPA	5.75	11 Sep, 2029	0.38
INTESA SANPAOLO ASSICURAZIONI SPA	2.38	22 Dec, 2030	0.38
NATIONAL BANK OF GREECE SA	5.88	28 Jun, 2035	0.37
ALPHA SERVICES AND HOLDINGS SA	6.00	13 Sep, 2034	0.37
PIRAEUS FINANCIAL HOLDINGS SA	7.25	17 Apr, 2034	0.37
SUNRISE FINCO I BV	4.62	15 May, 2032	0.37
EUTELSAT SA	1.50	13 Oct, 2028	0.37
WEBUILD SPA	5.38	20 Jun, 2029	0.37
BANCA MONTE DEI PASCHI DI SIENA SPA	6.75	05 Sep, 2027	0.36
SCHAEFFLER AG	4.25	01 Apr, 2028	0.36
BANCO BPM SPA	5.00	18 Jun, 2034	0.36
CARNIVAL CORP	5.75	15 Jan, 2030	0.36
TELENET FINANCE LUXEMBOURG NOTES SARL	3.50	01 Mar, 2028	0.36
CARNIVAL PLC	1.00	28 Oct, 2029	0.36
ILIAD SA	5.62	15 Feb, 2030	0.36
ZIGGO BOND COMPANY BV	6.12	15 Nov, 2032	0.36
BALL CORP	1.50	15 Mar, 2027	0.36
BPER BANCA SPA	6.12	01 Feb, 2028	0.36
ALPHA SERVICES AND HOLDINGS SA	5.50	11 Jun, 2031	0.36

Issuer Name	Coupon (%)	Maturity Date	Weight (%)
CECONOMY AG	6.25	15 Jul, 2029	0.36
VOLVO CAR AB	4.25	31 May, 2028	0.36
PIRAEUS BANK SA	5.00	16 Apr, 2030	0.36
ILIAD SA	5.38	02 May, 2031	0.35
OI EUROPEAN GROUP BV	5.25	01 Jun, 2029	0.35
BANCA MONTE DEI PASCHI DI SIENA SPA	4.75	15 Mar, 2029	0.35
SAIPEM FINANCE INTERNATIONAL BV	4.88	30 May, 2030	0.35
CROWN EUROPEAN HOLDINGS SA	5.00	15 May, 2028	0.35
CROWN EUROPEAN HOLDINGS SA	4.75	15 Mar, 2029	0.35
TUI AG	5.88	15 Mar, 2029	0.35
ABANCA CORPORACION BANCARIA SA	4.62	11 Dec, 2036	0.35
WEBUILD SPA	4.88	30 Apr, 2030	0.35
BANCO BPM SPA	4.50	26 Nov, 2036	0.35
PIRAEUS BANK SA	3.88	03 Nov, 2027	0.35
OPMOBILITY SE	4.88	13 Mar, 2029	0.35
ILIAD SA	4.25	15 Dec, 2029	0.35
ELIOR GROUP SA	5.62	15 Mar, 2030	0.34
UNIPOL ASSICURAZIONI SPA	3.88	01 Mar, 2028	0.34
ALSTRIA OFFICE AG	5.50	20 Mar, 2031	0.34
SCHAEFFLER AG	4.50	14 Aug, 2026	0.34
VOLVO CAR AB	4.75	08 May, 2030	0.34
JAGUAR LAND ROVER AUTOMOTIVE PLC	4.50	15 Jul, 2028	0.34
OVH GROUPE SA	4.75	05 Feb, 2031	0.34
LOXAM SAS	4.25	15 Feb, 2030	0.34
WEBUILD SPA	7.00	27 Sep, 2028	0.34
ERAMET SA	7.00	22 May, 2028	0.34
RCI BANQUE SA	4.75	24 Mar, 2037	0.34
RENAULT SA	2.50	02 Jun, 2027	0.34
DEUTSCHE LUFTHANSA AG	5.25	15 Jan, 2055	0.34
ALPHA BANK SA	7.50	16 Jun, 2027	0.34
INTESA SANPAOLO ASSICURAZIONI SPA	4.22	05 Mar, 2035	0.34
SAIPEM FINANCE INTERNATIONAL BV	3.12	31 Mar, 2028	0.33
VOLVO CAR AB	2.50	07 Oct, 2027	0.33
SES SA	6.00	12 Sep, 2054	0.33
ALPHA BANK SA	2.50	23 Mar, 2028	0.33
BANCA MONTE DEI PASCHI DI SIENA SPA	3.50	28 May, 2031	0.33
SES SA	5.50	12 Sep, 2054	0.33
METLEN ENERGY & METALS SA	2.25	30 Oct, 2026	0.33
EC FINANCE PLC	3.25	15 Oct, 2026	0.33
NOVELIS SHEET INGOT GMBH	3.38	15 Apr, 2029	0.32
SILGAN HOLDINGS INC	2.25	01 Jun, 2028	0.32
EVONIK INDUSTRIES AG	1.38	02 Sep, 2081	0.32
TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV	1.62	15 Oct, 2028	0.32

Issuer Name	Coupon (%)	Maturity Date	Weight (%)
ASHLAND SERVICES BV	2.00	30 Jan, 2028	0.32
SOFTBANK GROUP CORP	3.38	06 Jul, 2029	0.32
VF CORP	4.25	07 Mar, 2029	0.32
RENAULT SA	1.12	04 Oct, 2027	0.32
HELLA GMBH & CO KGAA	0.50	26 Jan, 2027	0.32
ILIAD SA	2.38	17 Jun, 2026	0.32
VIRIDIEN SA	8.50	15 Oct, 2030	0.32
DANA FINANCING LUXEMBOURG SARL	8.50	15 Jul, 2031	0.32
TELECOM ITALIA SPA	1.62	18 Jan, 2029	0.32
LEVI STRAUSS & CO	3.38	15 Mar, 2027	0.31
ZIGGO BV	2.88	15 Jan, 2030	0.31
SOFTBANK GROUP CORP	5.38	08 Jan, 2029	0.31
TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV	1.88	31 Mar, 2027	0.31
WHIRLPOOL EMEA FINANCE SARL	0.50	20 Feb, 2028	0.31
SOFTBANK GROUP CORP	5.75	08 Jul, 2032	0.31
BPER BANCA SPA	8.62	20 Jan, 2033	0.31
INFRASTRUTTURE WIRELESS ITALIANE SPA	1.75	19 Apr, 2031	0.31
BELDEN INC	3.38	15 Jul, 2027	0.30
FORVIA SE	5.12	15 Jun, 2029	0.30
TELECOM ITALIA SPA	5.25	17 Mar, 2055	0.30
SOFTBANK GROUP CORP	2.88	06 Jan, 2027	0.30
PRIMO WATER HOLDINGS INC	3.88	31 Oct, 2028	0.29
VF CORP	0.25	25 Feb, 2028	0.29
BANCA IFIS SPA	5.50	27 Feb, 2029	0.29
CREDITO EMILIANO SPA	5.62	30 May, 2029	0.29
MATTERHORN TELECOM SA	4.50	30 Jan, 2030	0.29
NEXANS SA	5.50	05 Apr, 2028	0.28
ALPHA BANK SA	5.00	12 May, 2030	0.28
ARDAGH METAL PACKAGING FINANCE PLC	2.00	01 Sep, 2028	0.28
REXEL SA	5.25	15 Sep, 2030	0.28
MOBICO GROUP PLC	4.88	26 Sep, 2031	0.28
SOFTBANK GROUP CORP	3.88	06 Jul, 2032	0.28
AZELIS FINANCE NV	5.75	15 Mar, 2028	0.28
AAREAL BANK AG	5.62	12 Dec, 2034	0.28
LOXAM SAS	6.38	15 May, 2028	0.28
TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV	7.88	15 Sep, 2031	0.27
ONTEX GROUP NV	5.25	15 Apr, 2030	0.27
SECHE ENVIRONNEMENT SA	4.50	25 Mar, 2030	0.27
AVANTOR FUNDING INC	3.88	15 Jul, 2028	0.27
BANCO BPM SPA	3.38	19 Jan, 2032	0.27
BANCA MONTE DEI PASCHI DI SIENA SPA	10.50	23 Jul, 2029	0.27
JAMES HARDIE INTERNATIONAL FINANCE DAC	3.62	01 Oct, 2026	0.27
ARAMARK INTERNATIONAL FINANCE SARL	4.38	15 Apr, 2033	0.26

Issuer Name	Coupon (%)	Maturity Date	Weight (%)
EDREAMS ODIGEO SA	5.50	15 Jul, 2027	0.26
INTERNATIONAL PERSONAL FINANCE PLC	10.75	14 Dec, 2029	0.26
REXEL SA	2.12	15 Jun, 2028	0.26
GOODYEAR EUROPE BV	2.75	15 Aug, 2028	0.26
EDP SA	1.88	14 Mar, 2082	0.26
KRONOS INTERNATIONAL INC	9.50	15 Mar, 2029	0.26
UGI INTERNATIONAL LLC	2.50	01 Dec, 2029	0.25
DRAX FINCO PLC	5.88	15 Apr, 2029	0.25
BE SEMICONDUCTOR INDUSTRIES NV	4.50	15 Jul, 2031	0.25
NEXANS SA	4.25	11 Mar, 2030	0.24
PERRIGO FINANCE UNLIMITED CO	5.38	30 Sep, 2032	0.24
EUROBANK ERGASIAS SERVICES AND HOLDINGS SA	10.00	06 Dec, 2032	0.24
FLOS B&B ITALIA SPA	10.00	15 Nov, 2028	0.24
LOXAM SAS	4.50	15 Feb, 2027	0.24
BELDEN INC	3.88	15 Mar, 2028	0.24
VF CORP	0.62	25 Feb, 2032	0.23
SYNTHOMER PLC	7.38	02 May, 2029	0.23
BANCA IFIS SPA	6.88	13 Sep, 2028	0.23
AMPLIFON SPA	1.12	13 Feb, 2027	0.23
NEINOR HOMES SA	5.88	15 Feb, 2030	0.23
UNICAJA BANCO SA	5.50	22 Jun, 2034	0.22
ILLIMITY BANK SPA	5.75	31 May, 2027	0.22
MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	6.50	08 Feb, 2033	0.22
DOVALUE SPA	7.00	28 Feb, 2030	0.22
FORVIA SE	2.38	15 Jun, 2029	0.22
EUROBANK ERGASIAS SERVICES AND HOLDINGS SA	6.25	25 Apr, 2034	0.22
DANA FINANCING LUXEMBOURG SARL	3.00	15 Jul, 2029	0.22
BANCA IFIS SPA	6.12	19 Jan, 2027	0.21
BANK OF CYPRUS HOLDINGS PLC	6.62	23 Oct, 2031	0.21
BANCA POPOLARE DI SONDRIO SPA	5.50	13 Mar, 2034	0.21
MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	5.25	22 Apr, 2034	0.21
JAGUAR LAND ROVER AUTOMOTIVE PLC	6.88	15 Nov, 2026	0.21
MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	3.75	16 Jun, 2026	0.21
BFF BANK SPA	4.75	20 Mar, 2029	0.21
FNAC DARTY SA	4.75	01 Apr, 2032	0.21
ICCREA BANCA SPA ISTITUTO CENTRALE DEL CREDITO COOPERATIVO	4.75	18 Jan, 2032	0.21
BFF BANK SPA	4.88	30 Mar, 2028	0.21
CONSTELLIUM SE	5.38	15 Aug, 2032	0.21
MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	4.25	18 Sep, 2035	0.21
BANCO BPM SPA	2.88	29 Jun, 2031	0.20
UNICAJA BANCO SA	3.12	19 Jul, 2032	0.20
BANCA POPOLARE DI SONDRIO SPA	3.88	25 Feb, 2032	0.20
BANCO COMERCIAL PORTUGUES SA	4.00	17 May, 2032	0.20

Issuer Name	Coupon (%)	Maturity Date	Weight (%)
ONTEX GROUP NV	3.50	15 Jul, 2026	0.20
NEW IMMO HOLDING SA	2.75	26 Nov, 2026	0.20
ALMIRALL SA	2.12	30 Sep, 2026	0.20
HAPAG-LLOYD AG	2.50	15 Apr, 2028	0.20
AZZURRA AEROPORTI SPA	2.62	30 May, 2027	0.20
AIR FRANCE KLM SA	3.88	01 Jul, 2026	0.20
DERICHEBOURG SA	2.25	15 Jul, 2028	0.20
CONSTELLIUM SE	3.12	15 Jul, 2029	0.19
BELDEN INC	3.38	15 Jul, 2031	0.19
SUNRISE HOLDCO IV BV	3.88	15 Jun, 2029	0.19
SECHE ENVIRONNEMENT SA	2.25	15 Nov, 2028	0.19
DOMETIC GROUP AB (PUBL)	2.00	29 Sep, 2028	0.19
GRAPHIC PACKAGING INTERNATIONAL LLC	2.62	01 Feb, 2029	0.19
PIAGGIO & C SPA	6.50	05 Oct, 2030	0.18
AEDAS HOMES OPCO SL	4.00	15 Aug, 2026	0.17
HORNBACH BAUMARKT AG	3.25	25 Oct, 2026	0.17
WEBUILD SPA	3.62	28 Jan, 2027	0.17
TITAN GLOBAL FINANCE PLC	2.75	09 Jul, 2027	0.17

## Index Framework

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Securities are screened to exclude issuers involved in severe ESG controversies, those lacking adequate ESG data, or those engaged in business activities which are not aligned with the sustainable investing principles. To ensure a meaningful ESG tilt, the methodology incorporates two key constraints: a minimum exclusion of 20% of issuers based on ESG criteria, and a minimum exposure to companies with strong sustainability profiles—defined by ESG ratings, controversy scores, and sustainability impact metrics. Eligible bonds are market-value weighted, but individual issuer exposure is capped at 3% to reduce concentration risk. The Index is rebalanced monthly.

This summary is provided for illustrative purposes only and does not include all material elements of the index or its methodology. For a complete description of the index methodology, please see [Index methodology - MSCI](#).

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