

DNCA CONVERTIBLES EUROPE

EUROPEAN CONVERTIBLE BONDS



Corporate Bonds	Weight	Responsibility rating					Sustainable transition exposure	
		Rating	Share.	Env.	Labor	Society	Turnover expo	Theme
Schneider Electric SE	3.40%	9.0	7.4	9.8	7.5	6.6	80.2%	Ecology / Economy
Voltaia SA	0.86%	6.9	4.6	7.3	8.0	7.8	100.0%	Ecology
Nexity SA	0.53%	6.8	6.2	7.2	6.9	6.9	0.1%	Economy
STMicroelectronics NV	4.55%	6.6	5.2	8.6	7.2	5.7	46.2%	Ecology
Nexi SpA	4.22%	6.5	5.4	6.7	6.7	7.2	28.6%	Economy
Edenred	1.38%	6.4	5.9	7.2	6.8	5.8	33.0%	Lifestyle
Prysmian SpA	3.76%	6.3	5.8	8.3	5.7	4.7	37.9%	Ecology
Cellnex Telecom SA	4.00%	6.3	5.4	7.2	6.2	6.5	8.5%	Economy / Lifestyle
Veolia Environnement SA	3.03%	6.1	5.5	7.5	5.8	5.3	43.0%	Ecology
SPIE SA	2.36%	5.9	6.5	7.2	6.1	3.9	44.0%	Ecology
Selena Sarl	1.25%	5.8	5.9	6.6	5.9	5.2	0.1%	Medecine
Elis SA	2.69%	5.8	5.7	7.5	5.6	4.6	34.1%	Lifestyle
MTU Aero Engines AG	1.03%	5.7	5.8	5.9	5.8	5.1	0%	-
Amadeus IT Group SA	3.27%	5.6	5.8	5.9	5.2	5.6	0%	-
GN Store Nord AS	0.65%	5.5	5.5	3.6	4.2	7.6	33.3%	Medecine
Safran SA	6.64%	5.5	5.2	4.5	6.1	6.4	0%	-
Fnac Darty SA	1.39%	5.4	4.5	7.2	5.4	5.1	0.1%	Lifestyle
Lagfin SCA	1.63%	5.4	5.1	5.5	6.3	4.6	0%	-
Fomento Economico Mexicano SAB de CV	0.68%	5.3	4.1	6.4	5.8	5.1	0%	-
Pirelli & C SpA	2.12%	5.2	4.0	5.8	5.1	5.9	0%	-
Eni SpA	1.05%	5.2	6.3	5.1	5.6	3.8	10.1%	Ecology
Neoen SA	1.31%	5.1	4.5	5.3	5.6	5.0	100.0%	Ecology
QIAGEN NV	5.72%	5.0	5.3	3.6	5.3	5.2	100.0%	Medecine
Glanbia Co-operative Society Ltd	0.54%	5.0	5.4	5.5	4.1	5.3	29.0%	Medecine
SOITEC	2.30%	4.7	2.7	6.1	5.3	4.7	10.0%	Ecology
WH Smith PLC	0.59%	4.5	4.4	6.1	3.1	4.8	0%	-
Deutsche Lufthansa AG	1.50%	4.5	5.2	5.5	3.3	4.0	0%	-
Deutsche Post AG	2.59%	4.5	4.9	5.9	2.8	4.4	12.0%	Economy
voestalpine AG	0.65%	4.5	4.4	5.5	3.9	3.7	0.1%	Ecology
BE Semiconductor Industries NV	0.99%	4.4	3.2	5.4	4.2	5.1	0.1%	Ecology
Dufry One BV	1.55%	4.4	4.4	2.8	5.3	4.6	0%	-
Swiss Prime Site AG	0.77%	4.3	4.1	4.0	4.5	4.6	0.1%	Economy
ams-OSRAM AG	1.71%	4.3	4.5	3.6	3.9	5.1	6.7%	Lifestyle / Medecine
International Consolidated Airlines Group SA	1.92%	4.3	4.7	5.0	3.4	4.0	0%	-
RAG-Stiftung	3.05%	4.3	3.7	3.6	4.5	5.4	43.0%	Lifestyle
Accor SA	2.54%	4.2	3.6	6.4	3.1	4.1	0%	-
Merrill Lynch BV	0.68%	4.1	5.6	4.2	4.8	2.0	1.3%	Ecology
BNP Paribas SA	1.99%	4.1	3.9	4.8	4.7	2.9	7.7%	Economy
Basic-Fit NV	1.65%	4.0	5.1	2.8	3.6	4.3	99.2%	Medecine
Just Eat Takeaway.com NV	1.34%	3.5	4.8	2.6	2.8	3.7	0%	-
JET2 PLC	1.67%	3.4	3.0	3.4	2.6	4.5	0%	-
Saipem SpA	0.90%	3.2	3.2	3.9	3.2	2.5	11.1%	Ecology / Economy

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Source: DNCA Finance

Data as of 29 December 2023 may change over time

Responsibility rating							Sustainable transition exposure	
Corporate Bonds	Weight	Rating	Share.	Env.	Labor	Society	Turnover expo	Theme
Delivery Hero SE	2.63%	3.1	4.1	2.2	2.2	3.7	0%	-
Groupe Bruxelles Lambert NV	1.29%	-	-	-	-	-	-	-
Responsibility rating							Sustainable transition exposure	
Derivatives	Weight	Rating	Share.	Env.	Labor	Society	Turnover expo	Theme
Iberdrola SA	0.21%	6.8	7.3	7.6	7.9	4.5	36.6%	Ecology
Kering SA	0.00%	5.4	4.4	7.0	6.6	4.2	0%	-
LVMH Moet Hennessy Louis Vuitton SE	0.01%	4.7	3.7	7.7	5.7	2.7	0.1%	Lifestyle
UCITS			Weight		Label ISR			
DNCA Invest - Global Convertibles			2.49%		Yes			
Natixis Investment Managers International - Ostrum SRI Money Plus			4.27%		Yes			