UCITS subject to French law

OFI INVEST EURO HIGH YIELD

SFDR periodic disclosure annex for the financial year ended on 31 March 2026

Annex of 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

Product name:
Ofi Invest Euro High Yield

Legal entity identifier:
969500B8I8H2B95Z6E71

Environmental and/or social characteristics

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.

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 **40.54**% 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 a minimum of **sustainable investments with a social objective: ___** %	☐ It promoted E/S characteristics, but **did not make any sustainable investments**

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

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

The Ofi Invest Euro High Yield Fund (hereinafter the "**Fund**") promotes environmental and social characteristics through a proprietary ESG rating methodology and, while it did not have a sustainable investment as its objective, as at 31 March 2026, it had a proportion of **40.54**% of sustainable investments.

The Management Company relies on the internal ESG rating methodology in order to assess the environmental, social and governance practices of the issuers.

The themes taken into account in reviewing good ESG practices are:

- Environmental: Climate change – Natural resources – Project financing – Toxic waste – Green products.
- Social: Human capital – Societal – Products and services – Communities and human rights
- Governance: Governance structure – Market behaviour

The Fund implements a "rating improvement" approach and therefore commits to ensuring that the average ESG score of the portfolio is higher than the average ESG score of the comparison SRI universe made up of issuers of the Bank Of America Merrill Lynch Euro Non-Financial Fixed & Floating Rate High Yield (HEAE) index, which the Management Company believes is suitable for the purposes of comparing the Fund's ESG score based on its strategy.

The SRI comparison universe is the same as the Fund's benchmark.

- ***How did the sustainability indicators perform?***

As at **31 March 2026**, the performances of the sustainability indicators used to measure attainment of the Fund's environmental and social characteristics were as follows:

- **The Fund's average ESG score:** The Fund's average ESG score was **6.21** out of 10;
- **The average ESG score of the Fund's SRI universe:** The average ESG score for the Fund's SRI universe was **6.04** out of 10;
- **The proportion of sustainable investment made by the Fund:** The Fund invested **40.54**% of its net assets in securities that meet the Ofi Invest AM definition of sustainable investment.

Monitoring of the indicators, mentioned previously, in management tools provides confirmation that there were no significant variations in the performance of the indicators throughout the reporting period in question, between 1 April 2025 and 31 March 2026.

For more information on these sustainability indicators and their calculation method, please refer to the Fund's prospectus and pre-contractual disclosure.

- ***...and compared to previous periods?***

As at **31 March 2025**, the performances of the sustainability indicators used to measure attainment of the Fund's environmental and social characteristics are as follows:

- **The Fund's average ESG score:** The Fund's average ESG score was **6.22** out of 10;
- **The average ESG score of the Fund's SRI universe:** The average ESG score for the Fund's SRI universe was **5.87** out of 10;
- **The proportion of sustainable investment made by the Fund:** The Fund invested **47.69%** of its net assets in securities that meet the Ofi Invest AM definition of sustainable investment.

Monitoring of the indicators, as mentioned previously, in management tools provides confirmation that there were no significant variations in the performance of the indicators throughout the reporting period in question, between 1 April 2024 and 31 March 2025.

As at **28 March 2024**, the performances of the sustainability indicators used to measure attainment of the Fund's environmental and social characteristics are as follows:

- **SRI score:** the combined SRI score for the portfolio is **3.05** out of 5 and the SRI score for its benchmark is **2.01**;
- **The percentage of excluded companies belonging to the "Under Supervision" category**: **0%;**
- **The percentage of excluded issues belonging to the "high risk" or "risk" category for sectors with high greenhouse gas emissions** (as defined by the EET matrix)**: 1.46%**.

In addition, under the French SRI Label awarded to the Fund, of the four E, S, G and Human Rights indicators, the following two ESG indicators were also selected:

- **Financed emissions on Scopes 1 and 2:** financed emissions on Scopes 1 and 2 represent **67.82** tonnes of CO_2 equivalent per million euros in turnover compared to its SRI universe, of which financed emissions represent **149.97** tonnes of CO2 equivalent per million euros in turnover;
- **The proportion of issuers forming the subject of controversies, considered to be violating at least one of the Ten Principles of the Global Compact:** the proportion forming the subject of controversies is 0**%** compared to its universe, the proportion of which is **1.09%.**

Monitoring of the indicators, mentioned previously, in management tools allows confirmation that there were no significant variations in the performance of the indicators throughout the reporting period in question, between 1 April 2023 and 28 March 2024.

As at **31 March 2023**, the performances of the sustainability indicators used to measure attainment of the Fund's environmental and social characteristics are as follows:

- The Fund's SRI score is **3.48** out of 5.
- The Fund's percentage of companies in the monitored category is **0**%, compared to **18.42**% for those in its universe.
- The percentage of issuers in the "High Risk" or "Risk" category for sectors with high greenhouse gas emissions stood at **0%** within the portfolio.

In addition, under the French SRI Label awarded to the Fund, of the four E, S, G and Human Rights indicators, two ESG indicators are linked to social and environmental characteristics promoted by the Fund:

1. The portfolio's financed emissions over Scopes 1 and 2 represent **68.3** tonnes of CO_2 equivalent per million euros compared to its SRI universe, of which financed emissions represent **166.8**.
2. The proportion of women on the Board of Directors or the Supervisory Board of the investee companies is **0.59%** compared to its universe, of which the proportion is **0.46%**.

Monitoring of the indicators, mentioned previously, in management tools provides confirmation that there were no significant variations in the performance of the indicators throughout the reporting period in question, between 1 April 2022 and 31 March 2023.

These indicators have not been covered by an auditor's assurance or been reviewed by a third party.

- ***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 Fund committed to holding at least 11% of its net assets in securities that meet the Ofi Invest AM definition of sustainable investment.

As at **31 March 2026**, as indicated above, the Fund holds **40.54**% of its net assets in issuers contributing to a sustainable investment objective.

This means that these issuers:

- Made a positive contribution to or benefited the environment and/or society;
- Did no significant harm;
- Applied good governance.

All of the filters and indicators used in order to define sustainable investment are detailed in our responsible investment policy, which is available on our website at https://www.ofi-invest-am.com/pdf/principes-et-politiques/responsible-investment-policy.pdf

These filters are configured in our management tool and ensured by providing the ESG indicators required.

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.

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

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

In order to ensure that the issuers being reviewed did no significant harm (DNSH) with regard to sustainability, Ofi Invest AM verified that these issuers

- Were not exposed to principal adverse impacts (PAIs): 4, 10 and 14
- Were not exposed to activities that are controversial or deemed sensitive in terms of sustainability
- Were not the subject of controversies deemed to be very severe

These filters are configured in our management tool and ensured by providing the ESG indicators required.

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

In order to ensure that issuers defined as sustainable investments held in the Fund are aligned with the OECD guidelines and the UN Guiding Principles, Ofi Invest AM has made sure that these issuers:

- Are not exposed to controversial weapons, such as anti-personnel mines, cluster munitions, chemical weapons and biological weapons (PAI indicator 14);
- Do not violate UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises (PAI indicator 10).

These filters are configured in our management tool and ensured by providing the ESG indicators required.

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 EU criteria for environmentally sustainable economic activities.

The investments underlying the remaining proportion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

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

As at **31 March 2026**, the assessment methods used by the Management Company of the investee companies, for each of the principal adverse impacts linked to sustainability factors, are as follows:

Adverse impact indicator		Metric	Impact [year n]	Impact [year n-1]	Explanation	Actions taken, and actions planned and targets set for the next reference period
Climate and other environment-related indicators						
Greenhouse gas emissions	1. GHG emissions	Scope 1 GHG emissions	21,359.08 tCO2e Coverage rate = 63.02%	25,628.38 tCO2e Coverage rate = 62.62%	For more information, please refer to the "Statement on the Principal Adverse Impacts of Investment Decisions on Sustainability Factors", which is available on the Management Company's website	Delivery of tools to management to steer the climate trajectory for each portfolio Implementation of a credibility score for transition plans in order to correct the declared trajectory. Convergence of funds' ESG monitoring indicators with principal adverse impact (PAI) indicators.
		Scope 2 GHG emissions	6,451.53 tCO2e Coverage rate = 63.02%	7,909.98 tCO2e Coverage rate = 62.62%		
		Scope 3 GHG emissions	205523.26 tCO2e Coverage rate = 63.02%	193957.87 tCO2e Coverage rate = 62.62%		
		Total GHG emissions	233,333.88 (tCO2e) Coverage rate = 63.02%	227496.24 (t CO2e) Coverage rate = 62.62%		
	2. Carbon footprint	Carbon footprint (Scope 1, 2 and 3 GHG emissions / EVIC)	798.46 (tCO2e/ million EUR) Coverage rate = 63.02%	683.42 (tCO2e/ million EUR) Coverage rate = 62.62%	For more information, please refer to the "Statement on the Principal Adverse Impacts of Investment Decisions on Sustainability Factors", which is available on the Management Company's website	Convergence of funds' ESG monitoring indicators with principal adverse impact (PAI) indicators.
	3. GHG intensity of investee companies	GHG intensity of investee companies (Scope 1, 2 and 3 GHG emissions / turnover)	764.82 (tCO2e/ million EUR) Coverage rate = 63.02%	743.44 (tCO2e/ million EUR) Coverage rate = 62.62%		Convergence of funds' ESG monitoring indicators with principal adverse impact (PAI) indicators.
	4. Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	2.87% Coverage rate = 79.32%	4% Coverage rate = 74.44%	For more information, please refer to the "Statement on the Principal Adverse Impacts of Investment Decisions on Sustainability Factors", which is available on the Management Company's website	Convergence of funds' ESG monitoring indicators with principal adverse impact (PAI) indicators.
	5. Share of non-renewable energy consumption and production	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources	Share of non-renewable energy consumed = 66.52% Coverage rate = 61.84%	Share of non-renewable energy consumed = 71.10% Coverage rate = 59.69%		Convergence of funds' ESG monitoring indicators with principal adverse impact (PAI) indicators.

			Share of non-renewable energy produced = 17.89% Coverage rate = 34.64%	Share of non-renewable energy produced = 40.56 % Coverage rate = 18.68%		
	6. Energy consumption intensity per high impact climate sector	Energy consumption in GWh per million EUR of revenue of investee companies, per high impact climate sector	0.54 (GWh/ million euros) Coverage rate = 1.20%	1.20 (GWh/ million euros) Coverage rate = 63.53%	For more information, please refer to the “Statement on the Principal Adverse Impacts of Investment Decisions on Sustainability Factors”, which is available on the Management Company’s website	Convergence of funds’ ESG monitoring indicators with principal adverse impact (PAI) indicators.
Biodiversity	7. 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	1.32% Coverage rate = 60.85%	0.01% Coverage rate = 67.10%		Convergence of funds’ ESG monitoring indicators with principal adverse impact (PAI) indicators. Continuation of the engagement campaign on biocides and hazardous chemicals.
Water	8. Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average	0 (T/million euros of revenue) 0%	1824.34 (Tonnes) Coverage rate = 5.15%	For more information, please refer to the “Statement on the Principal Adverse Impacts of Investment Decisions on Sustainability Factors”, which is available on the Management Company’s website.	Convergence of funds’ ESG monitoring indicators with principal adverse impact (PAI) indicators.
Waste	9. Hazardous waste and radioactive waste ratio	Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average	470.68 (Tonnes) Coverage rate = 51.81%	1060.63 (Tonnes) Coverage rate = 37.94%		Convergence of funds’ ESG monitoring indicators with principal adverse impact (PAI) indicators.
Indicators for social and employee, respect for human rights, anti-corruption and anti-bribery matters						
Social and employee matters	10. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	0% Coverage rate = 89.38%	0% Coverage rate = 92.52%	For more information, please refer to the “Statement on the Principal Adverse Impacts of Investment Decisions on Sustainability Factors”, which is available on the Management Company’s website.	Convergence of funds’ ESG monitoring indicators with principal adverse impact (PAI) indicators.
	11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises	Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	42.34% Coverage rate = 62.96%	0.38% Coverage rate = 63.55%		Convergence of funds’ ESG monitoring indicators with principal adverse impact (PAI) indicators.

	12. Unadjusted gender pay gap	**Average unadjusted gender pay gap of investee companies**	11.57% Coverage rate = 8.37%	0.08% Coverage rate = 28.34%	Please refer to the “Statement on Principal Adverse Impacts of Investment Decisions on Sustainability Factors”, which is available on the Management Company’s website [in French]	Convergence of funds’ ESG monitoring indicators with principal adverse impact (PAI) indicators.
	13. Board gender diversity	**Average ratio of female to male board members in investee companies, expressed as a percentage of all board members**	33.35% Coverage rate = 63.70%	33.70% Coverage rate = 62.82%		Convergence of funds’ ESG monitoring indicators with principal adverse impact (PAI) indicators.
	14. 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**	0% Coverage rate = 89.38%	0% Coverage rate = 90.64%		Convergence of funds’ ESG monitoring indicators with principal adverse impact (PAI) indicators.
Additional indicators for social and environmental issues						
Water, waste and material emissions	**Investments in companies producing chemicals**	**Share of investments in companies producing chemicals**	1.16% Coverage rate = 75.85%	0% Coverage rate = 74.44%	Please refer to the “Statement on Principal Adverse Impacts of Investment Decisions on Sustainability Factors”, which is available on the Management Company’s website [in French]	Convergence of funds’ ESG monitoring indicators with principal adverse impact (PAI) indicators.
Anti-corruption and anti-bribery	**Cases of insufficient action taken to address breaches of standards of anti-corruption and anti-bribery**	**Share of investments in investee companies with identified insufficiencies in actions taken to address breaches in procedures and standards of anti-corruption and anti-bribery**	0.98% Coverage rate = 79.24%	0% Coverage rate = 74.44%		Convergence of funds’ ESG monitoring indicators with principal adverse impact (PAI) indicators.

For more information, please refer to the “Statement on Principal Adverse Impacts of Investment Decisions on Sustainability Factors”, which can be found on the Management Company’s website at https://www.ofi-invest-am.com/en/sustainable-finance.

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is:

What were the top investments of this financial product?

As at **31 March 2026**, the Fund's top investments are as follows:

Assets	Sector	Weighting	Country
ISHARES HIGH YIELD CORP BOND UCI	Finance	5.09%	
VOLKSWAGEN INTERNATIONAL FIN PNC9 RegS	Consumer discretionary	1.23%	Germany
STELLANTIS NV RegS	Consumer discretionary	1.20%	USA
CHEPLAPHARM ARZNEIMITTEL GMBH RegS	Healthcare	1.08%	Germany
ZF EUROPE FINANCE BV RegS	Consumer discretionary	1.07%	Germany
VODAFONE GROUP PLC RegS	Communication Services	1.07%	United Kingdom
SAMHALLSBYGGNADSBOLAGET I NORDEN H RegS	Finance	1.05%	Sweden
ALLWYN ENTERTAINMENT FINANCING (UK) RegS	Consumer discretionary	1.05%	Switzerland
LOXAM SAS RegS	Industry	1.03%	France
AROUNDTOWN FINANCE SARL RegS	Finance	0.94%	Germany
AIR FRANCE-KLM MTN RegS	Industry	0.92%	France
FORVIA SE RegS	Consumer discretionary	0.91%	France
AMBER FINCO PLC RegS	Consumer discretionary	0.90%	United Kingdom
GUALA CLOSURES SPA RegS	Materials	0.90%	Italy
ILIAD HOLDING SAS RegS	Communication Services	0.90%	France

Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

- **What was the asset allocation?**

As at **31 March 2026**, at least **84.76%** of the Fund's net assets are made up of investments contributing to the promotion of environmental and social characteristics (#1 Aligned with E/S characteristics).

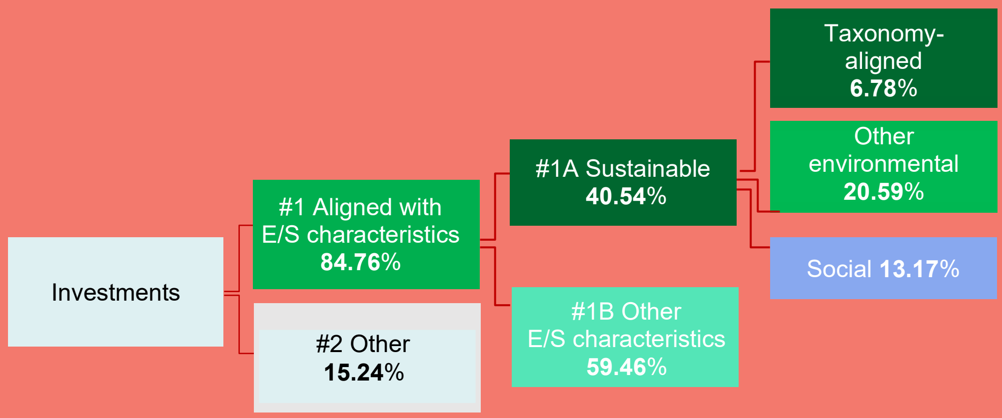
The Fund has **15.24%** of its net assets belonging to the #2 Others component. This category is made up of:

- **6.14**% in cash;
- **0.60**% in derivatives;
- **8.50**% in securities or portfolio securities without an ESG score.

The Fund has % of its net assets in component #1A Sustainable.

The Fund therefore complied with the expected asset allocation:

- A minimum of 80% of the Fund's net assets belonging to the category #1 Aligned with E/S characteristics;
- A maximum of 20% of the investments belonging to component #2 Other, including a maximum of 10% in securities or stocks that do not have an ESG score and a maximum of 10% in liquid assets and derivatives.
- A minimum of 11% of the fund's net assets belong to component #1A Sustainable.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers sustainable investments with environmental or social objectives.
- 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 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.

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.

- ### In which economic sectors were the investments made?

As at **31 March 2026**, the sector-based breakdown of assets invested is as follows:

Sectors and sub-sectors	weighting
Consumer discretionary	**23.4%**
Hotels, restaurants and leisure	7.7%
Automobile parts	4.8%
Automobiles	4.2%
Various consumer services	2.2%
Specialty retail trade	1.7%
Broadline retail trade	1.5%
Textiles and clothing	0.5%
Leisure products	0.4%
Durable household goods	0.3%
Communication Services	**16.9%**
Various telecoms services	9.0%
Wireless telecommunication services	4.1%
Media	2.7%
Entertainment	1.1%
Industry	**16.5%**
Business services and supplies	5.2%
Machines	3.7%
Transport infrastructure	2.9%
Passenger airlines	1.2%
Industrial conglomerates	1.1%
Air cargo and logistics	0.8%
Construction and engineering	0.5%
Maritime transportation	0.5%
Competition and transaction distributions.	0.4%
Electrical equipment	0.3%
Healthcare	**11.3%**
Finance	**9.3%**
Materials	**8.2%**
Containers and packaging	3.6%
Chemicals	2.9%
Metals and mining	1.3%
Paper production and forestry.	0.3%
Public services	**4.4%**
Electricity utilities	2.7%
Multi-utilities	1.2%
Gas utilities	0.5%
Real estate	**4.3%**
Property management and development	2.8%
Retail REITs	0.8%
Residential REITs	0.4%
Various REITs	0.3%
Consumer-staple products	**4.1%**
Information technology	**0.9%**
Computer technology services	0.9%
Energy	**0.4%**
Energy equipment and services	0.4%
None	**0.2%**
Exploration, mining operations, extraction and production	**0.0%**

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

As at **31 December 2026**, the share of sustainable investments with an environmental objective aligned with the EU Taxonomy in the portfolio is **6.78**%.

- **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?**

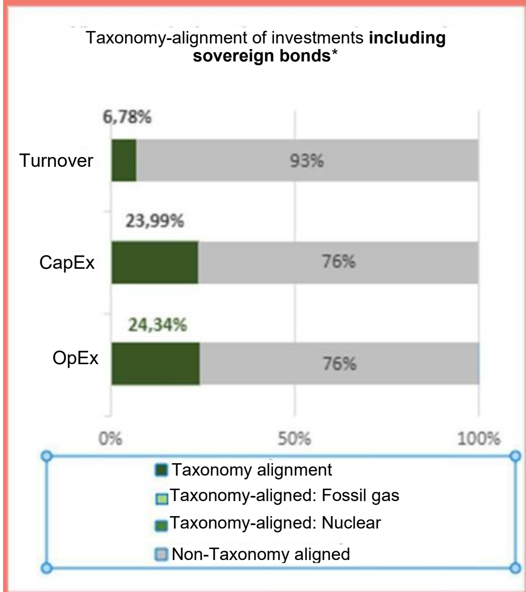
☐ **Yes**

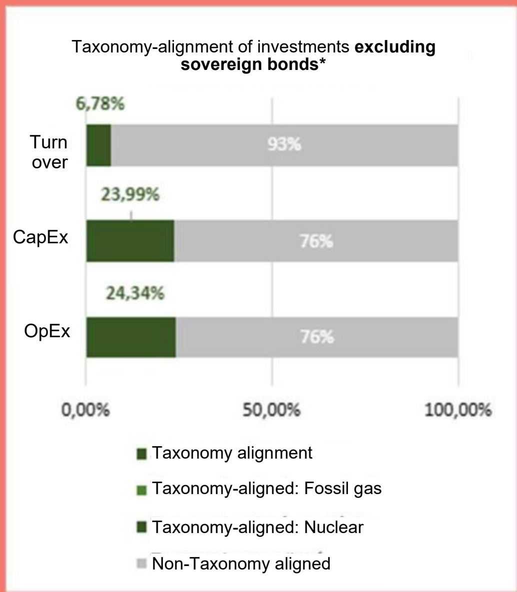
☐ In fossil gas
☐ In nuclear energy

☒ **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.

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

As at **31 March 2026**, the share of investments in transitional and enabling activities in the portfolio is **0**%.

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

As at **31 March 2026**, data on the change in the percentage of investments aligned with the EU Taxonomy are not available for the previous period.

[1] *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.

are 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 minimum share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

As at **31 March 2026**, the share of sustainable investments with an environmental objective which were not aligned with the EU Taxonomy was **13.81**%.

What was the share of socially sustainable investments?

As at **31 March 2026**, the share of socially sustainable investments was **13.17**%.

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

These investments, which were only made in specific situations, consisted of:

- cash;
- derivatives;
- securities that do not have an ESG score.

Although this category does not have an ESG score and no minimum environmental and social guarantees were implemented, its use did not have the effect of significantly or permanently distorting the environmental and/or social characteristics promoted by the Fund.

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

In order to meet the environmental and/or social characteristics during the reference period, all ESG data were made available to managers in the management tools, and the various ESG requirements were configured and tracked in these same tools.

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

The SRI comparison universe of this financial product includes the securities that make up the Bank Of America Merrill Lynch Euro Non-Financial Fixed & Floating Rate High Yield Index, which is the same as the Fund's benchmark.

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?**

Not applicable

- **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?**

Not applicable

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

Not applicable

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

Not applicable