

iTraxx MSCI ESG Screened Europe Series 45 Version 1

Ticker	Reference Entity	ISIN	Maturity	TIER	In Europe S44
ACCOR	ACCOR	FR0014006ND8	29-Nov-28	SNRFOR	Y
ADECGRO	Adecco Group AG	XS2386592484	21-Sep-28	SNRFOR	N
ELTLX	Aktiebolaget Electrolux	XS2475919663	18-May-30	SNRFOR	Y
VLVY	Aktiebolaget Volvo	XS2887185127	26-Aug-27	SNRFOR	Y
AKZO	Akzo Nobel N.V.	XS2462466611	28-Mar-28	SNRFOR	Y
ALZSE	Allianz SE	DE000A1HG1K6	13-Mar-28	SNRFOR	Y
ALSTOM	ALSTOM	FR0013453040	14-Oct-26	SNRFOR	Y
AAUK	Anglo American plc	USG0446NAP99	15-Mar-28	SNRFOR	Y
ASSGEN	ASSICURAZIONI GENERALI - SOCIETA PER AZIONI	XS2747590896	15-Jan-29	SNRFOR	Y
AZN	ASTRAZENECA PLC	XS1411404426	12-May-28	SNRFOR	Y
AVLN	AVIVA PLC	XS1908273219	13-Nov-27	SNRFOR	Y
AXAF	AXA	XS1410426024	15-May-28	SNRFOR	Y
BBVSM	BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA	XS1678372472	11-Sep-22	SNRLAC	Y
SANTNDR	BANCO SANTANDER, S.A.	XS1557268221	09-Feb-22	SNRLAC	Y
BACR	Barclays PLC	US06738ECJ29	13-Sep-27	SNRFOR	Y
BMW	Bayerische Motoren Werke Aktiengesellschaft	XS2447564332	22-May-28	SNRFOR	Y
BNP	BNP PARIBAS	US09659X2A94	23-May-22	SNRLAC	Y
BOUY	BOUYGUES	FR0013222494	07-Jun-27	SNRFOR	Y
BRITEL-BritTel	BRITISH TELECOMMUNICATIONS public limited company	XS0097283096	07-Dec-28	SNRFOR	Y
CARR	Carrefour	FR0014009D26	30-Oct-26	SNRFOR	Y
CELLTEL	Cellnex Telecom, S.A.	XS2102934697	20-Apr-27	SNRFOR	Y
CENTRI	Centrica plc	XS0753789980	13-Mar-29	SNRFOR	Y
CNHIND	CNH Industrial N.V.	US12594KAB89	15-Nov-27	SNRFOR	Y
CMZB	COMMERZBANK Aktiengesellschaft	DE000CZ302M3	16-Sep-20	SNRLAC	Y
STGOBN	COMPAGNIE DE SAINT-GOBAIN	XS1627193359	14-Jun-27	SNRFOR	Y
CPGLN	COMPASS GROUP PLC	XS1637093920	03-Jul-29	SNRFOR	Y
COERAB	Coooperative Rabobank U.A.	XS2068969067	30-Oct-26	SNRLAC	Y
ACAFF	CREDIT AGRICOLE SA	US22536PAA93	10-Jan-22	SNRLAC	Y
DANONE	DANONE	FR0013495181	17-Mar-27	SNRFOR	Y
DB	DEUTSCHE BANK AKTIENGESELLSCHAFT	DE000DL19TX8	07-Dec-20	SNRLAC	Y
LUFTHA	Deutsche Lufthansa Aktiengesellschaft	XS2296203123	11-Feb-28	SNRFOR	Y
EONSE	E.ON SE	XS2177580250	20-Feb-28	SNRFOR	Y
EDPSA	EDP, S.A.	PTEDPNOM0015	15-Apr-27	SNRFOR	Y
ENI	ENI S.P.A.	XS1826622240	12-Sep-28	SNRFOR	Y
EQUIASA	EQUINOR ASA	US29446MAB81	10-Sep-28	SNRFOR	Y
GSKPLC	GSK PLC	XS0866588527	20-Dec-27	SNRFOR	N
HANNRUE	Hannover Rueck SE	XS1808482746	18-Apr-28	SNRFOR	Y
HEIDMAT	Heidelberg Materials AG	XS2577874782	31-May-32	SNRFOR	Y
HENAGK	Henkel AG & Co. KGaA	XS2530219349	13-Sep-27	SNRFOR	Y
RWE-Hochtief	HOCHTIEF Aktiengesellschaft	DE000AWEYN2U2	03-Sep-27	SNRFOR	Y
HOLCAG	Holcim AG	XS2286441964	19-Jul-27	SNRFOR	Y
HSBC	HSBC HOLDINGS plc	XS0605521185	16-Mar-16	SNRFOR	Y
INTNED	ING Groep N.V.	XS1882544973	20-Sep-28	SNRFOR	Y
INTERNC	International Consolidated Airlines Group, S.A.	XS2020581752	04-Jul-27	SNRFOR	Y
SANPAO	INTESA SANPAOLO SPA	XS2529233814	06-Sep-27	SNRLAC	Y
ITV	ITV PLC	XS2838391170	19-Jun-32	SNRFOR	Y
KERIAA	Kering	FR0013512407	13-May-28	SNRFOR	Y
KONIAHO	Koninklijke Ahold Delhaize N.V.	US008685AB51	01-May-29	SNRFOR	Y
KPN	Koninklijke KPN N.V.	XS0707430947	18-Nov-26	SNRFOR	Y
AIRLIQ	L'AIR LIQUIDE SOCIETE ANONYME POUR L'ETUDE ET L'EXPLOITATION DES PROCEDES GEORGES CLAUDE	FR0013241346	08-Mar-27	SNRFOR	Y
LBGP	LLOYDS BANKING GROUP PLC	XS1681050610	12-Sep-27	SNRFOR	Y
MKS-M+SPic	MARKS AND SPENCER p.l.c.	XS2024535036	10-Jul-27	SNRFOR	Y
BACRED	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SOCIETA PER AZIONI	XS2106861771	23-Apr-25	SNRLAC	Y
MERCEGR	Mercedes-Benz Group AG	DE000A2GSLY0	15-Nov-27	SNRFOR	Y
MUNRE	Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen				Y
NGP	NATIONAL GRID PLC	XS2231259305	18-Sep-29	SNRFOR	Y
NATWGRO	NatWest Group plc	XS0997797054	28-Nov-16	SNRFOR	Y
NESTLE	Nestle S.A.	XS2464407514	04-Apr-27	SNRFOR	Y
NXT	NEXT PLC	XS1410414954	18-May-28	SNRFOR	Y
PSON	PEARSON plc	XS2044910466	04-Jun-30	SNRFOR	Y
PNL	PostNL N.V.	XS2803804314	12-Jun-31	SNRFOR	Y
PRUFIN	PRUDENTIAL PUBLIC LIMITED COMPANY	XS0096874671	11-May-29	SNRFOR	Y
PUBFP	PUBLICIS GROUPE SA	FR0013425147	13-Jun-28	SNRFOR	Y
REPSA	REPSOL, S.A.	XS1148073205	10-Dec-26	SNRFOR	Y
SANFI	SANOFI	FR0013201639	13-Jan-27	SNRFOR	Y
SHELPLC	SHELL PLC	XS1135277140	20-Jan-27	SNRFOR	Y
SIEM	Siemens Aktiengesellschaft	USN82008AU28	16-Mar-27	SNRFOR	Y
SKAPPA	SMURFIT KAPPA ACQUISITIONS UNLIMITED COMPANY	XS1117298759	01-Feb-25	SNRFOR	Y
SOCGEN	SOCIETE GENERALE	US83368TAF57	12-Jan-22	SNRLAC	Y
DEXO	SODEXO	XS2203996132	17-Jul-28	SNRFOR	Y
SOLVAY	Solvay	BE6350791073	03-Apr-28	SNRFOR	Y
SSEP	SSE PLC	XS1875284702	04-Sep-27	SNRFOR	N
STAN	STANDARD CHARTERED PLC	XS2102360315	27-Jan-28	SNRFOR	Y
STM	STMicroelectronics N.V.	XS2211997239	04-Aug-27	SNRFOR	Y
STORA	Stora Enso Oyj	XS1624344542	07-Jun-27	SNRFOR	Y
SVSKHB	Svenska Handelsbanken AB	XS2265968284	02-Dec-27	SNRLAC	Y
SWEDBK	Swedbank AB	XS2343563214	20-May-27	SNRLAC	Y
SWREL	Swiss Reinsurance Company Ltd	CH0262881441	21-Jan-27	SNRFOR	Y
TELNOR	TELENOR ASA	XS2117452156	14-Feb-28	SNRFOR	Y
TELICOM	Telia Company AB	XS0826189028	07-Sep-27	SNRFOR	Y
TSCO	TESCO PLC	XS2403381069	02-Nov-28	SNRFOR	Y
TOTASE	TotalEnergies SE	US89152UAH59	11-Oct-28	SNRFOR	Y
UBSGRO	UBS Group AG	CH0520042489	29-Jan-26	SNRFOR	Y

UNIBSE	UNIBAIL-RODAMCO-WESTFIELD SE	XS1569845404	22-Feb-28	SNRFOR	Y
USPA	UNICREDIT, SOCIETA PER AZIONI	XS1754213947	18-Jan-23	SNRLAC	Y
ULVR-Plc	UNILEVER PLC	XS2450201046	28-Feb-28	SNRFOR	Y
UU	UNITED UTILITIES PLC	US91311QAC96	15-Aug-28	SNRFOR	Y
VEOLIA	VEOLIA ENVIRONNEMENT	FR0013505542	02-Apr-27	SNRFOR	Y
VOD	VODAFONE GROUP PUBLIC LIMITED COMPANY	XS1721422068	20-Nov-29	SNRFOR	Y
WENL	WENDEL	FR0014003S72	01-Jun-31	SNRFOR	Y
WPPGRP-2005	WPP 2005 LIMITED	XS2176562812	19-May-27	SNRFOR	Y
ZINCO	Zurich Insurance Company Ltd	CH1170565712	04-Jul-29	SNRFOR	Y