

Principal Adverse Indicators

Description of the principal adverse impacts on sustainability factors

Indicators applicable to investments in investee companies

Adverse sustainability indicator		Metric	Impact year 2022
Climate and other environment-related indicators			
Greenhouse gas emissions	1. GHG emissions	Scope 1 GHG emissions	66.29
		Scope 2 GHG emissions	13.81
		Scope 3 GHG emissions	214.61
		Total GHG emissions	294.51
	2. Carbon footprint	Carbon footprint	224.04
	3. GHG intensity of Investee companies	GHG intensity of investee companies	511.62
	4. Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	1.25%
	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	26.75%
	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	221.68
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	1.26%
Water	8. Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average	4.20
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	4.55
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	3.03%
	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	0.96%
	12. Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	2.141
	13. Board gender diversity	Average ratio of female to male board members in investee companies, expressed as a percentage of all board members	11.23%
	14. Exposure to Controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Share of investments in investee companies involved in the manufacture or selling of controversial weapons	0.05%

Adverse sustainability indicator		Metric	Impact year 2022
Indicators applicable to investments in sovereigns and supranationals			
Environmental	15. GHG intensity	GHG intensity of investee countries	0.041
Social	16. Investee countries subject to social violations	Number of investee countries subject to social violations (absolute number and relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law	0.14

Adverse sustainability indicator		Metric	Impact year 2022
Indicators applicable to investments in real estate assets			
Fossil fuels	17. Exposure to fossil fuels through real estate assets	Share of investments in real estate assets involved in the extraction, storage, transport or manufacture of fossil fuels	0
Energy efficiency	18. Exposure to energy-inefficient real estate assets	Share of investments in energy-inefficient real estate assets	0

Adverse sustainability indicator		Metric	Impact year 2022
Additional climate and other environment-related indicators Climate and other environment-related indicators			
Emissions	4. Investments in companies without carbon emission reduction initiatives	Share of investments in investee companies without carbon emission reduction initiatives aimed at aligning with the Paris Agreement	6.19%

Adverse sustainability indicator		Metric	Impact year 2022
Social and employee, respect for human rights, anti-corruption and anti-bribery matters			
Social and employee matters	1. Investments in companies without workplace accident prevention policies	Share of investments in investee companies without a workplace accident prevention policy	14.20%