

Principal Adverse Impact Portfolio Report







Portfolio Name	Number of Constituents	Corporate Eligibility	Sovereign Eligibility
Portfolio			
Digital Stars Europe 20221231	163	96.27%	0.00%
Benchmark			
MSCI Europe 20221231	426	99.83%	0.00%

Report as of 30 January 2023, 04:49 UTC











PAIs Overview

In this section we show the headline numbers for each PAI compared to the benchmark (if selected). Coverage level can vary per indicator. Please refer to Excel output for a breakdown of coverage per indicator.








Mandatory Indicators (Regulation Table 1)

Holding Types	PAI Name	Metric (Unit)	Portfolio	Benchmark	P.
Corporate 	GHG Emissions	Scope 1 (tCO2eq)	48448.32	509817384.19	6
		Scope 2 (tCO2eq)	7455.76	104729741.86	
		Scope 3 (tCO2eq)	190824.10	5121515481.56	
		Total Scope 1 + 2 (tCO2eq)	55908.55	617065652.55	
		Total Scope 1 + 2 + 3 (tCO2eq)	246732.65	5732694383.43	
	Carbon Footprint	Total Scope 1 + 2 (tCO2eq/EURm)	116.89	81.01	7
		Total Scope 1 + 2 + 3 (tCO2eq/EURm)	515.87	753.24	
	GHG Intensity of Investee Companies	Total Scope 1 + 2 (tCO2eq/EURm)	218.49	132.13	8
		Total Scope 1 + 2 + 3 (tCO2eq/EURm)	823.51	1121.87	
	Fossil Fuel	(% involved)	7.79	10.02	9
	Non-renewable Energy	Non-Renewable Energy Consumption (%)	63.15	62.30	10
		Non-Renewable Energy Production (%)	21.58	41.49	
	Energy Consumption Intensity	Agriculture, Forestry & Fishing (GWh/EURm)	7.27	5.68	11
		Construction (GWh/EURm)	10.39	0.15	
		Electricity, Gas, Steam and Air Conditioning Supply (GWh/EURm)	1.59	3.46	
		Manufacturing (GWh/EURm)	1.95	0.36	
		Mining & Quarrying (GWh/EURm)	2.46	1.71	
		Real Estate Activities (GWh/EURm)	-	0.51	
		Transportation & Storage (GWh/EURm)	4.85	0.64	
		Water Supply, Sewerage, Waste Management & Remediation (GWh/EURm)	0.44	0.70	
		Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles (GWh/EURm)	0.04	0.08	

Mandatory Indicators cont. (Regulation Table 1)

Holding Types	PAI Name	Metric (Unit)	Portfolio	Benchmark	P.
Corporate	 Negative affect on biodiversity	(% involved)	1.19	16.85	12
	 Emissions to Water	(t/EURm)	1.51	0.40	13
	 Hazardous Waste Ratio	(t/EURm)	34.93	2.36	14
	 UNGC Principles/OECD Guidelines Violations	(% involved)	0.00	0.00	15
	 UNGC Lack of Compliance Mechanism	(% involved)	67.33	39.36	16
	 Unadjusted Gender Pay Gap	(%)	21.27	14.81	17
	 Board Gender Diversity	(% female)	36.61	38.62	18
	 Controversial Weapons	(% involved)	0.00	0.00	19
Sovereign	 Carbon Intensity	(KtonCO2eq/EURm)	-	-	20
	 Social Violations	(#)	0	0	21
		(%)	-	-	









Voluntary Indicators (Regulation Table 2 & 3)

Holding Types	PAI Name	Metric (Unit)	Portfolio	Benchmark	P.
Corporate	 Emissions of inorganic pollutants	(t/€m)	2.01	-	22
	 Emissions of Air Pollutants	([SOx + NOx]t/EURm)	-	-	23
	 Emissions of ozone depletion substances	(tCO2eq/€m)	96.31	-	24
	 Investing in companies without carbon emission reduction initiatives	(% involved)	50.46	28.26	25
	 Breakdown of energy consumption by type of non-renewable sources of energy	Coal(%)	8.02	-	26
		Natural Gas(%)	29.13	-	
		Nuclear(%)	24.75	-	
		Oil(%)	10.65	-	
	 Water usage and recycling	(%)	74.51	-	27
	 Investments in companies without water management policies	(% involved)	19.73	7.29	28

Voluntary Indicators cont. (Regulation Table 2 & 3)

Holding Types	PAI Name	Metric (Unit)	Portfolio	Benchmark	P.
Corporate	 Investments in companies producing chemicals	(% involved)	0.25	2.03	29
	 Land degradation, desertification, soil sealing	(% involved)	29.43	-	30
	 Investments in companies without sustainable oceans/seas practices	(% involved)	67.47	-	31
	 Non-recycled waste ratio	(t/EURm)	176.78	334.40	32
	 Natural species and protected areas	(% involved)	16.08	-	33
	 Deforestation	(% involved)	79.78	50.73	34
	 Investment in investee companies without workplace accident prevention policies	(% involved)	15.28	9.49	35
	 Rate of accidents	(Accidents/hours worked)	0.81	0.41	36
	 Number of days lost to injuries, accidents, fatalities or illness	(#)	157617	46593	37
	 Lack of a supplier code of conduct	(% involved)	2.31	0.75	38
	 Lack of grievance/complaints handling mechanism related to employee matters	(% involved)	64.06	-	39
	 Insufficient whistleblower protection	(% involved)	1.43	0.15	40
	 Incidents of discrimination	(#)	1.12	-	41
	 Excessive CEO pay ratio		50.19	76.53	42
	 Lack of a human rights policy	(% involved)	2.46	0.53	43
	 Lack of due diligence	(% involved)	21.44	8.71	44
	 Lack of processes and measures for preventing trafficking in human beings	(% involved)	2.46	0.53	45
	 Operations and suppliers at significant risk of incidents of child labour	(% involved)	8.28	-	46
	 Operations and suppliers at significant risk of incidents of forced or compulsory labour	(% involved)	15.01	-	47
	 Number of identified cases of severe human rights issues and incidents	(#)	0	1	48
	 Lack of anti-corruption and anti-bribery policies	(% involved)	0.00	0.00	49
	 Cases of insufficient action taken to address breaches of standards of anti-corruption and antibribery	(% involved)	8.52	1.84	50

Voluntary Indicators cont. (Regulation Table 3)

Holding Types	PAI Name	Metric (Unit)	Portfolio	Benchmark	P.
Corporate	 Number of convictions and amount of fines for violation of anti-corruption and anti-bribery laws	(# convictions)	0	8	51
		(EURm)	0.00	0.00	
Sovereign	 Average income inequality score		-	-	52
	 Average freedom of expression score		-	-	53
	 Average human rights performance		-	-	54
	 Average corruption score		-	-	55
	 Non-cooperative tax jurisdictions	(% involved)	-	-	56
	 Average political stability score		-	-	57
	 Average rule of law score		-	-	58



Mandatory Indicator

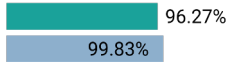
GHG emissions

Measuring the greenhouse gas emissions (GHG) which are attributable to the portfolio through the proportion of ownership of each corporate investment.

PAI Identifier Table 1 #1 Eligible Holding Type Corporate

Portfolio Benchmark

Eligibility

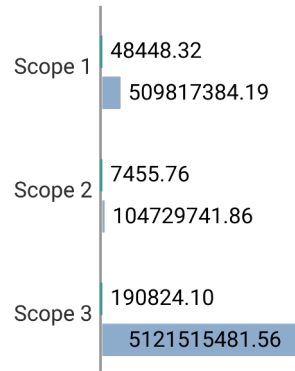
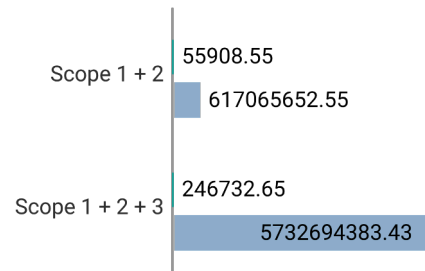


The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage



Portion of portfolio which has PAI eligibility, Sustainalytics data, holding value supplied by the user.

Emissions by Scope (tCO₂eq)Total Emissions (tCO₂eq)

Largest Contributing Constituents

The table below shows the ten largest contributors to the overall GHG emissions.

Security Name	Industry	Holding Value (€m)	% Owned	Emissions (TCO ₂ eq)	Share of Emissions (TCO ₂ eq)
OCI NV	Chemicals	9.08	0.0806%	10,200,000	8,217
MPC Container Ships ASA	Transportation	2.81	0.3531%	1,758,052	6,208
SARAS S.p.A. - Raffinerie Sarde	Refiners & Pipelines	6.10	0.3086%	1,799,356	5,552
Elkem ASA	Chemicals	4.65	0.1389%	3,420,000	4,751
TORM PLC Class A	Refiners & Pipelines	8.40	0.2976%	1,353,792	4,028
SSAB AB Class A	Steel	2.59	0.0334%	11,634,000	3,890
MOTOR OIL (HELLAS) CORINTH REFINERIES S.A.	Refiners & Pipelines	5.36	0.1156%	2,212,167	2,557
Suedzucker AG	Food Products	4.42	0.0767%	3,100,000	2,378
Tate & Lyle PLC	Food Products	4.67	0.1070%	2,154,748	2,305
Tenaris S.A.	Energy Services	12.28	0.0597%	2,800,000	1,672



Mandatory Indicator

Carbon footprint

As opposed to indicating the portfolio's overall accountability for total GHG emissions through their investments (which is what GHG emissions does), this PAI instead looks to create a comparable measure. It takes the total GHG emissions and divides them by the value of the investments in EURm, so it tells you how much GHG is created per EURm invested.

PAI Identifier Table 1 #2 Eligible Holding Type Corporate

Portfolio Benchmark

Eligibility



The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Total carbon footprint scope 1 + 2 (tCO₂eq/EURm)Total carbon footprint scope 1 + 2 + 3 (tCO₂eq/EURm)

Coverage



Portion of portfolio which has PAI eligibility, Sustainalytics data, holding value supplied by the user.

Largest Contributing Constituents

The table below shows the ten largest contributors to the overall carbon footprint.

Security Name	Industry	Holding Value (€m)	% Owned	Emissions (TCO ₂ eq)	Share of Emissions	Carbon footprint (tCO ₂ eq/EURm)
MPC Container Ships ASA	Transportation	2.81	0.3531%	1,758,052	6,208	2,210
SSAB AB Class A	Steel	2.59	0.0334%	11,634,000	3,890	1,499
Elkem ASA	Chemicals	4.65	0.1389%	3,420,000	4,751	1,023
SARAS S.p.A. - Raffinerie Sarde	Refiners & Pipelines	6.10	0.3086%	1,799,356	5,552	910
OCI NV	Chemicals	9.08	0.0806%	10,200,000	8,217	905
MYTILINEOS S.A.	Industrial Conglomerates	0.38	0.0076%	4,063,959	309	816
Wallenius Wilhelmsen ASA	Transportation	2.22	0.0274%	4,597,491	1,262	567
Suedzucker AG	Food Products	4.42	0.0767%	3,100,000	2,378	538
Tate & Lyle PLC	Food Products	4.67	0.1070%	2,154,748	2,305	494
Euronav NV	Refiners & Pipelines	2.74	0.0557%	2,411,551	1,344	490



Mandatory Indicator

GHG intensity of investee companies

The GHG intensity is a relative measure of greenhouse gas (GHG) emissions. It is the amount of GHG produced per unit of revenue generated by the company, measured in tonnes of CO₂ per EURm generated in revenue. The carbon intensity is then weighted using the portfolio weight to get a weighted average for the portfolio.

PAI Identifier Table 1 #3 Eligible Holding Type Corporate

Portfolio Benchmark

Eligibility



The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

GHG intensity scope 1 + 2 (tCO₂eq/EURm)GHG intensity scope 1 + 2 + 3 (tCO₂eq/EURm)

Coverage



The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Largest Contributing Constituents

The table below shows the ten largest contributors to the overall GHG intensity.

Security Name	Industry	Portfolio Weight	Emissions (TCO ₂ eq)	EURm generated in revenue	GHG intensity (tCO ₂ eq/EURm)	Weighted GHG intensity
TORM PLC Class A	Refiners & Pipelines	1.36%	1353792.00	547.18	2474.11	33.75
Euronav NV	Refiners & Pipelines	0.44%	2411551.00	370.75	6504.53	28.93
OCI NV	Chemicals	1.47%	10200000.00	5580.80	1827.69	26.93
MPC Container Ships ASA	Transportation	0.47%	1758052.38	361.68	4860.77	22.76
Tenaris S.A.	Energy Services	1.99%	2800000.00	5759.66	486.14	9.69
Elkem ASA	Chemicals	0.77%	3420000.00	3312.42	1032.48	7.99
ERG S.p.A.	Utilities	0.84%	922900.00	1038.18	888.96	7.47
FLEX LNG Ltd	Refiners & Pipelines	0.24%	728008.40	303.34	2399.97	5.75
SSAB AB Class A	Steel	0.43%	11634000.00	9358.52	1243.14	5.31
Wallenius Wilhelmsen ASA	Transportation	0.37%	4597491.00	3430.43	1340.21	4.97



Mandatory Indicator

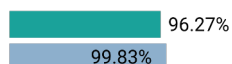
Exposure to companies active in the fossil fuel sector

This metric tells you the % of the portfolio that is exposed to companies that are involved with fossil fuels.

PAI Identifier Table 1 #4 Eligible Holding Type Corporate

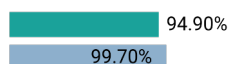
Portfolio Benchmark

Eligibility



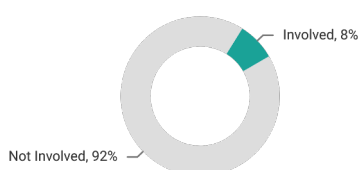
The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage

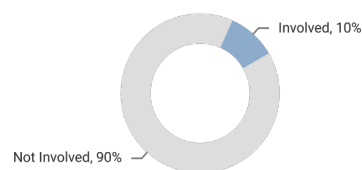


The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Portfolio Involvement (of Covered)



Benchmark Involvement (of Covered)



Largest portfolio constituents with fossil fuel involvement

The table below shows the five largest contributors to the overall fossil fuel involvement score of the portfolio.

Security	Industry	Portfolio Weight
TORM PLC Class A	Refiners & Pipelines	1.36%
Neste Corporation	Refiners & Pipelines	1.30%
SARAS S.p.A. - Raffinerie Sarde	Refiners & Pipelines	0.99%
MOTOR OIL (HELLAS) CORINTH REFINERIES S.A.	Refiners & Pipelines	0.87%
Centrica plc	Utilities	0.63%

Largest portfolio constituents without fossil fuel involvement

The table below shows the five largest contributors to the overall fossil fuel not-involved score of the portfolio.

Security Name	Industry	Portfolio Weight
Aker Solutions ASA	Energy Services	2.20%
Tenaris S.A.	Energy Services	1.99%
Hexatronic Group AB	Electrical Equipment	1.72%
Edenred SA	Software & Services	1.60%
AIXTRON SE	Semiconductors	1.59%



Mandatory Indicator

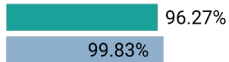
Share of non-renewable energy consumption and production

Measuring the % of the portfolio's corporate investments consuming or producing energy from non-renewable sources.

PAI Identifier Table 1 #5 Eligible Holding Type Corporate

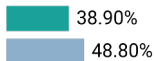
Portfolio Benchmark

Eligibility



The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage

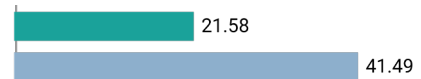


The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Non-renewable percentage of energy consumption (%)



Non-renewable percentage of energy production (%)



Largest Contributing Non-Renewable Energy Consumers

The table below shows the five largest contributors to non-renewable energy consumers.

Security Name	Industry	Portfolio Weight	Non-Renewable Energy Consumption	Weighted Non-Renewable Consumption
Edenred SA	Software & Services	1.60%	96.22%	1.54%
OCI NV	Chemicals	1.47%	99.30%	1.46%
TORM PLC Class A	Refiners & Pipelines	1.36%	100.00%	1.36%
Banca Mediolanum SpA	Banks	1.26%	96.50%	1.22%
SARAS S.p.A. - Raffinerie Sarde	Refiners & Pipelines	0.99%	100.00%	0.99%

Largest Contributing Non-Renewable Energy Producers

The table below shows the five largest contributors to non-renewable energy producers.

Security Name	Industry	Portfolio Weight	Non-Renewable Energy Production	Weighted Non-Renewable Production
Banca Mediolanum SpA	Banks	1.26%	100.00%	1.26%



Mandatory Indicator

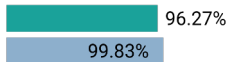
Energy consumption intensity per high impact climate sector

This table shows the largest contributing sector in each of the 9 NACE sectors in scope for this PAI.

PAI Identifier Table 1 #6 Eligible Holding Type Corporate

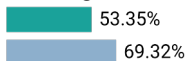
Portfolio Benchmark

Eligibility



The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage



The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Energy consumption intensity by Sector (GWh/EURm)

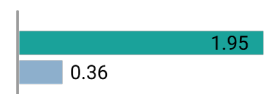
Agriculture, Forestry & Fishing



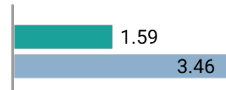
Mining & Quarrying



Manufacturing



Electricity, Gas, Steam and Air Conditioning Supply



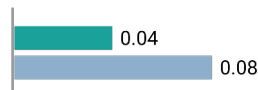
Water Supply, Sewerage, Waste Management & Remediation



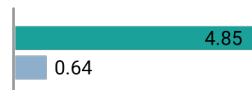
Construction



Wholesale and Retail Trade and Repair of Motor Vehicles and Motorcycles



Transportation & Storage



Real Estate



Largest Contributor per NACE Sector

This table shows the largest contributing sector in each of the 9 NACE sectors in scope for this PAI

Sector Name	Security Name	Portfolio Weight	Energy Consumption Intensity	Weighted Energy Consumption Intensity
Agriculture, Forestry & Fishing	ALTRI SGPS SA	0.80%	11.46	0.09
Construction	Implenla AG	0.42%	39.49	0.17
Electricity, Gas, Steam and Air Conditioning Supply	ERG S.p.A.	0.84%	5.77	0.05
Manufacturing	OCI NV	1.47%	26.78	0.39
Mining & Quarrying	Serica Energy PLC	0.40%	13.56	0.05
Real Estate				
Transportation & Storage	MPC Container Ships ASA	0.47%	19.64	0.09
Water Supply, Sewerage, Waste Management & Remediation	Biffa Plc	0.27%	0.44	0.00
Wholesale and Retail Trade and Repair of Motor Vehicles and Motorcycles	Kesko Oyj Class B	0.71%	0.10	0.00



Mandatory Indicator

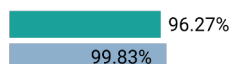
Activities negatively affecting biodiversity-sensitive areas

Measuring the % of the portfolio's investments with a negative affect on biodiversity.

PAI Identifier Table 1 #7 Eligible Holding Type Corporate

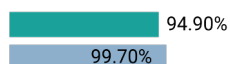
Portfolio Benchmark

Eligibility



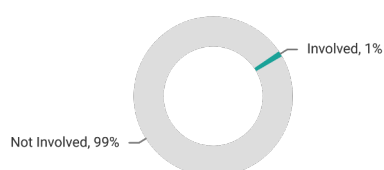
The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage

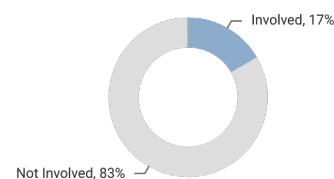


The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Portfolio Involvement (of Covered)



Benchmark Involvement (of Covered)



Largest portfolio constituents with negative affect on biodiversity involvement

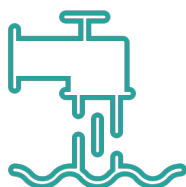
The table below shows the five largest contributors to the overall negative affect on biodiversity involvement score of the portfolio.

Security	Industry	Portfolio Weight
Centrica plc	Utilities	0.63%
Roche Holding Ltd	Pharmaceuticals	0.50%

Largest portfolio constituents without negative affect on biodiversity involvement

The table below shows the five largest contributors to the overall negative affect on biodiversity not-involved score of the portfolio.

Security Name	Industry	Portfolio Weight
Aker Solutions ASA	Energy Services	2.20%
Tenaris S.A.	Energy Services	1.99%
Hexatronic Group AB	Electrical Equipment	1.72%
Edenred SA	Software & Services	1.60%
AIXTRON SE	Semiconductors	1.59%



Mandatory Indicator

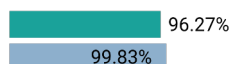
Emissions to water

Tonnes of emissions to water generated by investee companies per EURm invested, expressed as a weighted average of the portfolio.

PAI Identifier Table 1 #8 Eligible Holding Type Corporate

Portfolio Benchmark

Eligibility

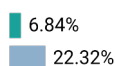


The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Emissions to water (t/EURm)



Coverage



Portion of portfolio which has PAI eligibility, Sustainalytics data, holding value supplied by the user.

Largest Contributing Constituents

The table below shows the ten largest contributors to the emissions to water.

Security Name	Industry	Holding Value (€m)	% Owned	Emissions (T)	Emissions to water (T/EURm)
Billerud AB	Containers & Packaging	4.46	0.1302%	31,974	41.63
Holmen AB Class B	Paper & Forestry	4.14	0.0662%	22,442	14.86
Svenska Cellulosa AB SCA Class B	Paper & Forestry	2.25	0.0247%	21,709	5.37
Orion Oyj Class B	Pharmaceuticals	3.96	0.0556%	1,141	0.63
Elkem ASA	Chemicals	4.65	0.1389%	263	0.37
Reckitt Benckiser Group plc	Household Products	2.59	0.0046%	2,167	0.10
Boliden AB	Diversified Metals	2.93	0.0236%	323	0.08
Neste Corporation	Refiners & Pipelines	8.02	0.0213%	309	0.07
SSAB AB Class A	Steel	2.59	0.0334%	164	0.05
Roche Holding Ltd	Pharmaceuticals	3.03	0.0011%	76	0.00



Mandatory Indicator

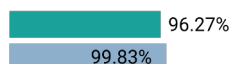
Hazardous waste ratio

Tonnes of hazardous waste generated by investee companies per EURm invested, expressed as a weighted average of the portfolio.

PAI Identifier Table 1 #9 Eligible Holding Type Corporate

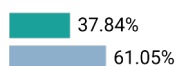
Portfolio Benchmark

Eligibility



The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage



Portion of portfolio which has PAI eligibility, Sustainalytics data, holding value supplied by the user.

Hazardous waste (t/EURm)



Largest Contributing Constituents

The table below shows the ten largest contributors to the overall air pollutant emissions.

Security Name	Industry	Holding Value (€m)	% Owned	Hazardous waste produced (T)	Hazardous waste (T/EURm)
Centamin plc	Precious Metals	0.92	0.0641%	11,916,654	7642.00
Boliden AB	Diversified Metals	2.93	0.0236%	1,012,414	239.31
SARAS S.p.A. - Raffinerie Sarde	Refiners & Pipelines	6.10	0.3086%	38,571	119.02
SSAB AB Class A	Steel	2.59	0.0334%	54,000	18.06
MOTOR OIL (HELLAS) CORINTH REFINERIES S.A.	Refiners & Pipelines	5.36	0.1156%	15,370	17.77
Neste Corporation	Refiners & Pipelines	8.02	0.0213%	75,600	16.14
Aker Solutions ASA	Energy Services	13.20	0.5416%	1,589	8.61
Orion Oyj Class B	Pharmaceuticals	3.96	0.0556%	13,281	7.39
Societe BIC SA	Household Products	7.59	0.2529%	2,522	6.38
AMG Advanced Metallurgical Group N.V.	Diversified Metals	2.76	0.1443%	3,599	5.19



Mandatory Indicator

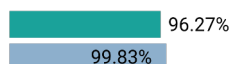
Violations of UN Global Compact principles and OECD Guidelines for Multinational Enterprises

Measuring the % of the portfolio's investments that are exposed to companies breaching UNGC principles or OECD guidelines.

PAI Identifier Table 1 #10 Eligible Holding Type Corporate

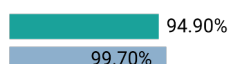
Portfolio Benchmark

Eligibility



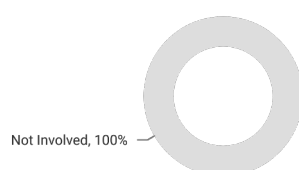
The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage

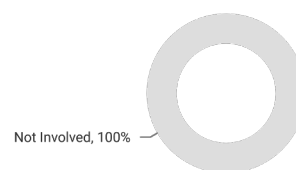


The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Portfolio Involvement (of Covered)



Benchmark Involvement (of Covered)



Largest portfolio constituents without UNGC principles/OECD guidelines violations involvement

The table below shows the five largest contributors to the overall UNGC principles/OECD guidelines violations not-involved score of the portfolio.

Security Name	Industry	Portfolio Weight
Aker Solutions ASA	Energy Services	2.20%
Tenaris S.A.	Energy Services	1.99%
Hexatronic Group AB	Electrical Equipment	1.72%
Edenred SA	Software & Services	1.60%
AIXTRON SE	Semiconductors	1.59%



Mandatory Indicator

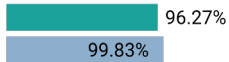
Lack of processes and compliance mechanisms to monitor compliance with UNGC principles and OECD Guidelines for Multinational Enterprises

Measuring the % of the portfolio's investments that are exposed to companies that cannot monitor compliance with UNGC principles or OECD guidelines.

PAI Identifier Table 1 #11 Eligible Holding Type Corporate

Portfolio Benchmark

Eligibility



The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage

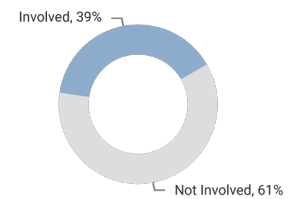


The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Portfolio Involvement (of Covered)



Benchmark Involvement (of Covered)



Largest portfolio constituents with UNGC Lack of compliance mechanisms involvement

The table below shows the five largest contributors to the overall UNGC Lack of compliance mechanisms involvement score of the portfolio.

Security	Industry	Portfolio Weight
Tenaris S.A.	Energy Services	1.99%
Edenred SA	Software & Services	1.60%
AIXTRON SE	Semiconductors	1.59%
FincoBank SpA	Banks	1.39%
TORM PLC Class A	Refiners & Pipelines	1.36%

Largest portfolio constituents without UNGC Lack of compliance mechanisms involvement

The table below shows the five largest contributors to the overall UNGC Lack of compliance mechanisms not-involved score of the portfolio.

Security Name	Industry	Portfolio Weight
Aker Solutions ASA	Energy Services	2.20%
Neste Corporation	Refiners & Pipelines	1.30%
Randstad NV	Commercial Services	1.19%
Hermes International SCA	Textiles & Apparel	1.15%
Sodexo SA	Consumer Services	1.07%



Mandatory Indicator

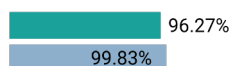
Unadjusted gender pay gap

This metric assesses the difference between the average gross hourly earnings of female employees and the average gross hourly earnings of male employees, expressed as a percentage of the average gross hourly earnings of male employees.

PAI Identifier Table 1 #12 Eligible Holding Type Corporate

Portfolio Benchmark

Eligibility



The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage



The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Unadjusted gender pay gap (%)



Largest Contributing Constituents

The table below shows the ten largest contributors to the overall gender pay gap.

Security Name	Industry	Portfolio Weight	Gender Pay gap	Weighted Gender Pay gap
Investec plc	Banks	0.69%	33.90%	0.23%
Bank of Ireland Group Plc	Banks	0.68%	24.20%	0.16%
Lloyds Banking Group plc	Banks	0.51%	30.50%	0.15%
TGS ASA	Energy Services	0.41%	22.00%	0.09%
Compass Group PLC	Consumer Services	0.41%	16.70%	0.07%
AIB Group plc	Banks	0.33%	12.90%	0.04%
Premier Foods plc	Food Products	0.36%	8.40%	0.03%



Mandatory Indicator

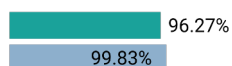
Board gender diversity

Weighted average % female board members in investee companies. However, it is not calculated as the regulation dictates because the calculation would fail when there are zero male board members. We use: [weighted average number of female board members / weighted average number of board member] which works in all circumstances.

PAI Identifier Table 1 #13 Eligible Holding Type Corporate

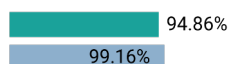
Portfolio Benchmark

Eligibility



The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage



The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Percentage of female board members



Largest Contributing Constituents

The table below shows the ten largest contributors to the overall board gender diversity that have a board made up with at least two thirds men.

Security Name	Industry	Portfolio Weight	Total Board Size	% Females on Board
Tenaris S.A.	Energy Services	1.99%	11	9.09%
ANDRITZ AG	Machinery	1.16%	9	11.11%
Encavis AG	Utilities	0.25%	9	11.11%
TORM PLC Class A	Refiners & Pipelines	1.36%	8	12.50%
Serica Energy PLC	Oil & Gas Producers	0.40%	8	12.50%
CVS Group plc	Healthcare	0.42%	7	14.29%
PNE AG	Electrical Equipment	0.37%	6	16.67%
Ringkjoebing Landbobank A/S	Banks	0.34%	12	16.67%
BELIMO Holding AG	Machinery	0.15%	6	16.67%
Chocoladefabriken Lindt & Spruengli AG Partizipsch.	Food Products	0.50%	6	16.67%



Mandatory Indicator

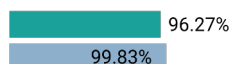
Exposure to controversial weapons

Share of investments in investee companies involved in the manufacture or selling of controversial weapons.

PAI Identifier Table 1 #14 Eligible Holding Type Corporate

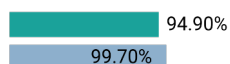
Portfolio Benchmark

Eligibility



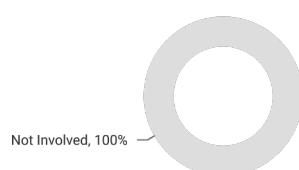
The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage

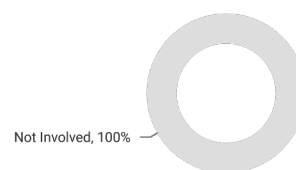


The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Portfolio Involvement (of Covered)



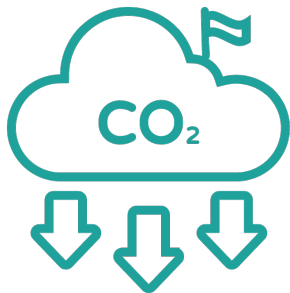
Benchmark Involvement (of Covered)



Largest portfolio constituents without controversial weapons involvement

The table below shows the five largest contributors to the overall controversial weapons not-involved score of the portfolio.

Security Name	Industry	Portfolio Weight
Aker Solutions ASA	Energy Services	2.20%
Tenaris S.A.	Energy Services	1.99%
Hexatronic Group AB	Electrical Equipment	1.72%
Edenred SA	Software & Services	1.60%
AIXTRON SE	Semiconductors	1.59%



Mandatory Indicator

GHG intensity

This metric is a relative measure of carbon emissions for countries. It is the amount of carbon produced per unit of Gross Domestic Product (GDP), measured in Kton per EURm of GDP.

PAI Identifier Table 1 #15 **Eligible Holding Type** Sovereign



Missing Data

Neither the constituents of the portfolio nor the benchmark has the underlying data required to calculate this PAI therefore no data can be displayed.



Mandatory Indicator

Investee countries subject to social violations

This metric counts the number of countries the portfolio is exposed to that are subject to social violations, as referred to in international treaties and conventions, United Nations principles and, where applicable, national law.

PAI Identifier Table 1 #16 Eligible Holding Type Sovereign

Portfolio Benchmark

Eligibility

0.00%
0.00%

The portion of the portfolio which is eligible for this PAI. In this case the % invested in sovereign securities.

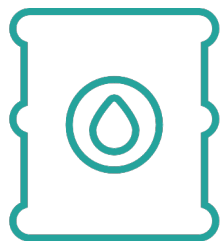
Coverage

0.00%
0.00%

The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Number of countries with violations (#)

0.00
0.00



Mandatory Indicator

Emissions of inorganic pollutants

Tonnes of inorganic pollutants equivalent per million EUR invested, expressed as a weighted average of the portfolio.

PAI Identifier Table 2 #1 Eligible Holding Type Corporate

Portfolio Benchmark

Eligibility



The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.



Coverage



The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.



Voluntary Indicator

Emissions of air pollutants

The air pollutant emissions measures the volume of these emissions which are attributable to the portfolio through the proportion of ownership of each corporate investment, per million Euros invested.

PAI Identifier Table 2 #2 **Eligible Holding Type** Corporate



Missing Data

Neither the constituents of the portfolio nor the benchmark has the underlying data required to calculate this PAI therefore no data can be displayed.



Mandatory Indicator

Emissions of ozone depletion substances

Tonnes of ozone depletion substances equivalent per million EUR invested, expressed as a weighted average of the portfolio.

PAI Identifier Table 2 #3 Eligible Holding Type Corporate

Portfolio Benchmark

Eligibility

99.83%

0.00%

The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.



Coverage

15.00%

0.00%

The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.



Voluntary Indicator

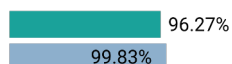
Investments in companies without carbon emission reduction initiatives

This metric tells you the % of the portfolio that is exposed to companies that are involved with companies without carbon emission reduction initiatives aimed at aligning with the Paris Agreement.

PAI Identifier Table 2 #4 Eligible Holding Type Corporate

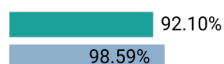
Portfolio Benchmark

Eligibility



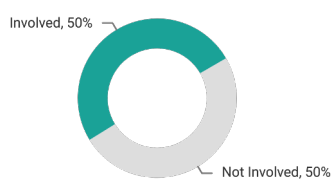
The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage

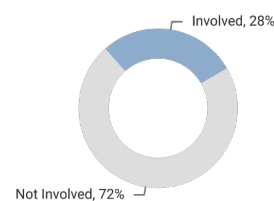


The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Portfolio Involvement (of Covered)



Benchmark Involvement (of Covered)



Largest portfolio constituents with carbon reduction involvement

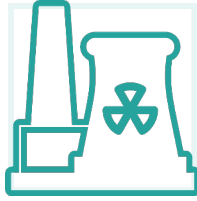
The table below shows the five largest contributors to the overall carbon reduction involvement score of the portfolio.

Security	Industry	Portfolio Weight
Tenaris S.A.	Energy Services	1.99%
Hexatronic Group AB	Electrical Equipment	1.72%
Edenred SA	Software & Services	1.60%
AIXTRON SE	Semiconductors	1.59%
OCI NV	Chemicals	1.47%

Largest portfolio constituents without carbon reduction involvement

The table below shows the five largest contributors to the overall carbon reduction not-involved score of the portfolio.

Security Name	Industry	Portfolio Weight
Aker Solutions ASA	Energy Services	2.20%
Neste Corporation	Refiners & Pipelines	1.30%
Novo Nordisk A/S Class B	Pharmaceuticals	1.24%
Societe BIC SA	Household Products	1.23%
Balfour Beatty plc	Construction & Engineering	1.19%



Mandatory Indicator

Breakdown of energy consumption by type of non-renewable sources of energy

These metrics show you the share of energy from non-renewable sources used by investee companies broken down by each non-renewable energy source.

PAI Identifier Table 2 #5 Eligible Holding Type Corporate

Portfolio Benchmark

Eligibility

0.00%

0.00%

The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage

0.00%

0.00%

The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Energy consumption by type of non-renewable sources of energy

Coal



Natural Gas



Nuclear



Oil



Largest Contributing Constituents

The table below shows the three largest contributors for each non-renewable energy source

Energy Source	Security Name	Industry	Portfolio Weight	% non-renewable energy from source	Weighted % non-renewable energy from source
Oil	MOTOR OIL (HELLAS) CORINTH REFINERIES S.A.	Refiners & Pipelines	0.87%	97.54%	84.79%
Oil	TORM PLC Class A	Refiners & Pipelines	1.36%	50.00%	68.20%
Oil	IMCD N.V.	Traders & Distributors	1.12%	40.43%	45.12%
Nuclear	Infineon Technologies AG	Semiconductors	0.31%		
Nuclear	Avanza Bank Holding AB	Diversified Financials	0.54%		
Nuclear	MYTILINEOS S.A.	Industrial Conglomerates	0.06%	0.97%	0.06%
Natural Gas	Tenaris S.A.	Energy Services	1.99%	51.73%	103.11%
Natural Gas	ERG S.p.A.	Utilities	0.84%	99.41%	83.53%
Natural Gas	Banca Mediolanum SpA	Banks	1.26%	63.32%	79.86%
Coal	Tenaris S.A.	Energy Services	1.99%	3.34%	6.66%
Coal	Boliden AB	Diversified Metals	0.48%	9.82%	4.73%
Coal	JDE Peet's NV	Food Products	0.93%	2.72%	2.54%



Voluntary Indicator

Water usage and recycling

These metrics show you the average amount of water consumed and reclaimed by the investee companies (in cubic meter) per million EUR of revenue of the investee companies

PAI Identifier Table 2 #6 Eligible Holding Type Corporate

Portfolio Benchmark

Eligibility

99.83%

0.00%

The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage

13.93%

0.00%

The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.



Largest Contributing Water Consumers

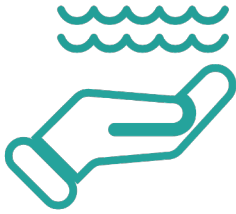
The table below shows the five largest contributors to water usage.

Security Name	Industry	Portfolio Weight	Water consumption m3/EURm	Weighted water consumption m3/EURm
Imerys SA	Chemicals	0.24%	37869000	90730.15
ERG S.p.A.	Utilities	0.84%	203000000	1705686.19
Centamin plc	Precious Metals	0.15%	4079000	6045.35
AMG Advanced Metallurgical Group N.V.	Diversified Metals	0.45%	7473000	33439.83
Boliden AB	Diversified Metals	0.48%	201000000	967889.98

Worst Contributors to Water Recycling

The table below shows the five largest contributors to the lowest water recycling.

Security Name	Industry	Portfolio Weight	% water recycled and re-used	Weighted % water recycled and re-used
Imerys SA	Chemicals	0.24%	66.14	0.16
ERG S.p.A.	Utilities	0.84%	96.67	0.81
Centamin plc	Precious Metals	0.15%	47.03	0.07
AMG Advanced Metallurgical Group N.V.	Diversified Metals	0.45%	59.05	0.26
Boliden AB	Diversified Metals	0.48%	59.00	0.28



Voluntary Indicator

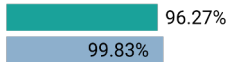
Investments in companies without water management policies

This metric tells you the % of the portfolio that is exposed to companies that are involved with companies without water management initiatives.

PAI Identifier Table 2 #7 **Eligible Holding Type** Corporate

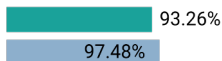
Portfolio **Benchmark**

Eligibility



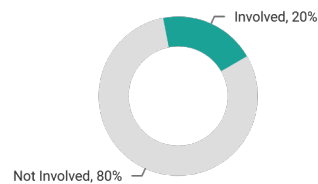
The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage

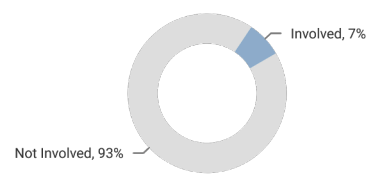


The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Portfolio Involvement (of Covered)



Benchmark Involvement (of Covered)



Largest portfolio constituents with water management involvement

The table below shows the five largest contributors to the overall water management involvement score of the portfolio.

Security	Industry	Portfolio Weight
Aker Solutions ASA	Energy Services	2.20%
Hexatronic Group AB	Electrical Equipment	1.72%
AIXTRON SE	Semiconductors	1.59%
Wise PLC Class A	Software & Services	1.15%
u-blox Holding AG	Semiconductors	1.09%

Largest portfolio constituents without water management involvement

The table below shows the five largest contributors to the overall water management not-involved score of the portfolio.

Security Name	Industry	Portfolio Weight
Tenaris S.A.	Energy Services	1.99%
Edenred SA	Software & Services	1.60%
OCI NV	Chemicals	1.47%
FincoBank SpA	Banks	1.39%
TORM PLC Class A	Refiners & Pipelines	1.36%



Voluntary Indicator

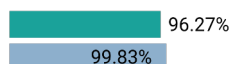
Investments in companies producing chemicals

This metric tells you the % of the portfolio that is exposed to companies that are involved with chemical production.

PAI Identifier Table 2 #9 Eligible Holding Type Corporate

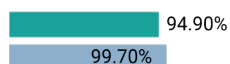
Portfolio Benchmark

Eligibility



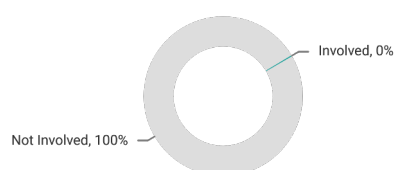
The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage

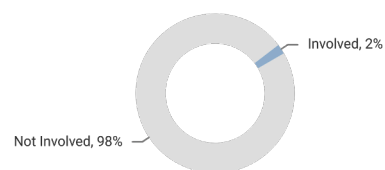


The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Portfolio Involvement (of Covered)



Benchmark Involvement (of Covered)



Largest portfolio constituents with chemical production involvement

The table below shows the five largest contributors to the overall chemical production involvement score of the portfolio.

Security	Industry	Portfolio Weight
Imerys SA	Chemicals	0.24%

Largest portfolio constituents without chemical production involvement

The table below shows the five largest contributors to the overall chemical production not-involved score of the portfolio.

Security Name	Industry	Portfolio Weight
Aker Solutions ASA	Energy Services	2.20%
Tenaris S.A.	Energy Services	1.99%
Hexatronic Group AB	Electrical Equipment	1.72%
Edenred SA	Software & Services	1.60%
AIXTRON SE	Semiconductors	1.59%



Voluntary Indicator

Land degradation, desertification, soil sealing

This metric tells you the % of the portfolio that is exposed to companies that are involved with activities which cause land degradation, desertification or soil sealing.

PAI Identifier Table 2 #10 Eligible Holding Type Corporate

Portfolio Benchmark

Eligibility

99.83%

0.00%

The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage

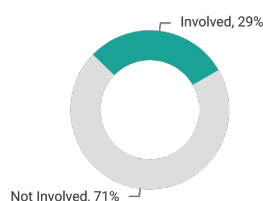
99.70%

0.00%

The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Portfolio Involvement (of Covered)

Benchmark Involvement (of Covered)



Largest portfolio constituents with land degradation, desertification or soil sealing involvement

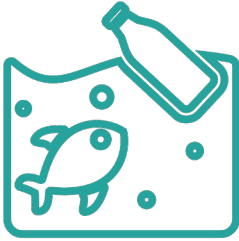
The table below shows the five largest contributors to the overall land degradation, desertification or soil sealing involvement score of the portfolio.

Security	Industry	Portfolio Weight
Novo Nordisk A/S Class B	Pharmaceuticals	1.24%
Roche Holding Ltd	Pharmaceuticals	0.50%
Boliden AB	Diversified Metals	0.48%
Wallenius Wilhelmsen ASA	Transportation	0.37%
Biffa Plc	Commercial Services	0.27%

Largest portfolio constituents without land degradation, desertification or soil sealing involvement

The table below shows the five largest contributors to the overall land degradation, desertification or soil sealing not-involved score of the portfolio.

Security Name	Industry	Portfolio Weight
Aker Solutions ASA	Energy Services	2.20%
Tenaris S.A.	Energy Services	1.99%
Hexatronic Group AB	Electrical Equipment	1.72%
Edenred SA	Software & Services	1.60%
AIXTRON SE	Semiconductors	1.59%



Voluntary Indicator

Investments in companies without sustainable oceans/seas practices

This metric tells you the % of the portfolio that is exposed to companies without sustainable oceans/seas practices policies.

PAI Identifier Table 2 #12 **Eligible Holding Type** Corporate

Portfolio **Benchmark**

Eligibility

99.83%

0.00%

The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage

99.49%

0.00%

The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Portfolio Involvement (of Covered)

Benchmark Involvement (of Covered)



Largest portfolio constituents with sustainable oceans/seas practices involvement

The table below shows the five largest contributors to the overall sustainable oceans/seas practices involvement score of the portfolio.

Security	Industry	Portfolio Weight
Tenaris S.A.	Energy Services	1.99%
Hexatronic Group AB	Electrical Equipment	1.72%
Edenred SA	Software & Services	1.60%
AIXTRON SE	Semiconductors	1.59%
OCI NV	Chemicals	1.47%

Largest portfolio constituents without sustainable oceans/seas practices involvement

The table below shows the five largest contributors to the overall sustainable oceans/seas practices not-involved score of the portfolio.

Security Name	Industry	Portfolio Weight
Aker Solutions ASA	Energy Services	2.20%
Balfour Beatty plc	Construction & Engineering	1.19%
Hermes International SCA	Textiles & Apparel	1.15%
Sodexo SA	Consumer Services	1.07%
SARAS S.p.A. - Raffinerie Sarde	Refiners & Pipelines	0.99%



Voluntary Indicator

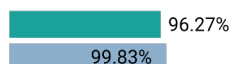
Non-recycled waste ratio

For each company the non-recycled waste ratio is the total amount in metric tons of non-recycled waste produced divided by the amount invested in EURm. This is expressed as a weighted average.

PAI Identifier Table 2 #13 Eligible Holding Type Corporate

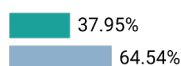
Portfolio Benchmark

Eligibility



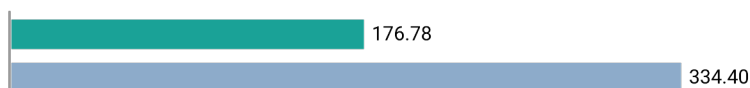
The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage



Portion of portfolio which has PAI eligibility, Sustainalytics data, holding value supplied by the user.

Non-recycled waste generation (t/EURm)



Largest Contributing Constituents

The table below shows the ten largest contributors to the overall air pollutant emissions.

Security Name	Industry	Holding Value (€m)	% Owned	Non-recycled waste produced (T)	Non-recycled waste (T/EURm)
Centamin plc	Precious Metals	0.92	0.0641%	63,148,479	40496.30
Boliden AB	Diversified Metals	2.93	0.0236%	1,080,036	255.29
SSAB AB Class A	Steel	2.59	0.0334%	369,000	123.38
Suedzucker AG	Food Products	4.42	0.0767%	96,300	73.89
MYTILINEOS S.A.	Industrial Conglomerates	0.38	0.0076%	700,970	53.33
Imerys SA	Chemicals	1.48	0.0267%	103,392	27.59
OCI NV	Chemicals	9.08	0.0806%	28,830	23.23
AMG Advanced Metallurgical Group N.V.	Diversified Metals	2.76	0.1443%	16,003	23.10
Aker Solutions ASA	Energy Services	13.20	0.5416%	3,878	21.00
Neste Corporation	Refiners & Pipelines	8.02	0.0213%	78,900	16.84



Voluntary Indicator

Natural species and protected areas

These metrics tell you the % of the portfolio that is exposed to companies whose operations affect threatened species or without a biodiversity protection policy covering operational sites owned, leased, managed in, or adjacent to, a protected area or an area of high biodiversity value outside protected areas.

PAI Identifier Table 2 #14 **Eligible Holding Type** Corporate

Portfolio **Benchmark**

Eligibility

99.83%

0.00%

The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage

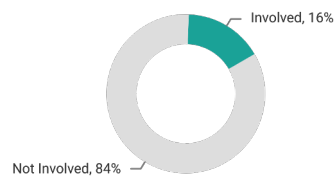
99.70%

0.00%

The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Portfolio Involvement (of Covered)

Benchmark Involvement (of Covered)



Largest portfolio constituents with operations affecting threatened species involvement

The table below shows the five largest contributors to the overall operations affecting threatened species involvement score of the portfolio.

Security	Industry	Portfolio Weight
Aker Solutions ASA	Energy Services	2.20%
Tenaris S.A.	Energy Services	1.99%
Hexatronic Group AB	Electrical Equipment	1.72%
Edenred SA	Software & Services	1.60%
AIXTRON SE	Semiconductors	1.59%

Largest portfolio constituents without operations affecting threatened species involvement

The table below shows the five largest contributors to the overall operations affecting threatened species not-involved score of the portfolio.

Security Name	Industry	Portfolio Weight
Neste Corporation	Refiners & Pipelines	1.30%
Balfour Beatty plc	Construction & Engineering	1.19%
Hermes International SCA	Textiles & Apparel	1.15%
HUGO BOSS AG	Textiles & Apparel	0.96%
ERG S.p.A.	Utilities	0.84%



Voluntary Indicator

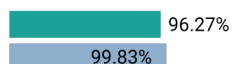
Deforestation

This metric tells you the % of the portfolio that is exposed to companies that are involved with companies that lack a deforestation policy.

PAI Identifier Table 2 #15 Eligible Holding Type Corporate

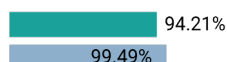
Portfolio Benchmark

Eligibility



The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage

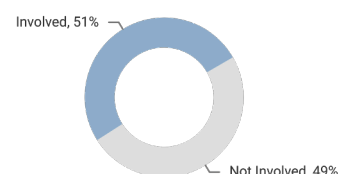


The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Portfolio Involvement (of Covered)



Benchmark Involvement (of Covered)



Largest portfolio constituents with deforestation involvement

The table below shows the five largest contributors to the overall deforestation involvement score of the portfolio.

Security	Industry	Portfolio Weight
Aker Solutions ASA	Energy Services	2.20%
Tenaris S.A.	Energy Services	1.99%
Hexatronic Group AB	Electrical Equipment	1.72%
Edenred SA	Software & Services	1.60%
AIXTRON SE	Semiconductors	1.59%

Largest portfolio constituents without deforestation involvement

The table below shows the five largest contributors to the overall deforestation not-involved score of the portfolio.

Security Name	Industry	Portfolio Weight
Neste Corporation	Refiners & Pipelines	1.30%
Hermes International SCA	Textiles & Apparel	1.15%
Sodexo SA	Consumer Services	1.07%
Beiersdorf AG	Household Products	0.99%
JDE Peet's NV	Food Products	0.93%



Voluntary Indicator

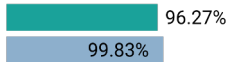
Investments in companies without workplace accident prevention policies

This metric tells you the % of the portfolio that is exposed to companies that are involved with companies that lack a workplace accident prevention policy.

PAI Identifier Table 3 #1 Eligible Holding Type Corporate

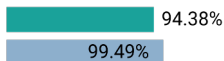
Portfolio Benchmark

Eligibility



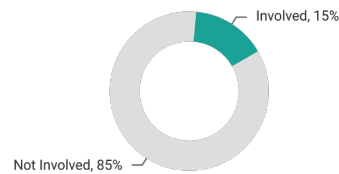
The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage

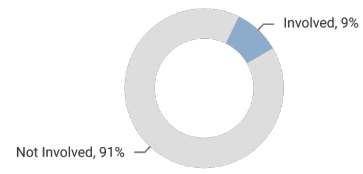


The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Portfolio Involvement (of Covered)



Benchmark Involvement (of Covered)



Largest portfolio constituents with workplace accidents prevention involvement

The table below shows the five largest contributors to the overall workplace accidents prevention involvement score of the portfolio.

Security	Industry	Portfolio Weight
Jyske Bank A/S	Banks	1.28%
Wise PLC Class A	Software & Services	1.15%
Bankinter SA	Banks	1.03%
Deutsche Boerse AG	Diversified Financials	0.89%
Skandinaviska Enskilda Banken AB Class A	Banks	0.86%

Largest portfolio constituents without workplace accidents prevention involvement

The table below shows the five largest contributors to the overall workplace accidents prevention not-involved score of the portfolio.

Security Name	Industry	Portfolio Weight
Aker Solutions ASA	Energy Services	2.20%
Tenaris S.A.	Energy Services	1.99%
Hexatronic Group AB	Electrical Equipment	1.72%
Edenred SA	Software & Services	1.60%
AIXTRON SE	Semiconductors	1.59%



Voluntary Indicator

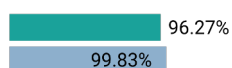
Rate of accidents

Measuring the weighted average of each corporate investment's rate of workplace accidents per hours worked.

PAI Identifier Table 3 #2 Eligible Holding Type Corporate

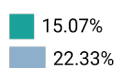
Portfolio Benchmark

Eligibility



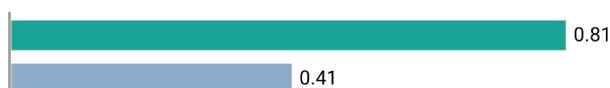
The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage



The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Recordable work-related injuries rate (accidents/hours worked)



Largest Contributing Constituents

The table below shows the ten largest contributors to the overall rate of accidents.

Security Name	Industry	Portfolio Weight	Rate of accidents	Weighted rate of accidents
AIXTRON SE	Semiconductors	1.59%	2.05	0.03
Billerud AB	Containers & Packaging	0.73%	2.22	0.02
Tenaris S.A.	Energy Services	1.99%	0.68	0.01
UPM-Kymmene Oyj	Paper & Forestry	0.56%	1.44	0.01
Glanbia Plc	Food Products	0.40%	2.00	0.01
SSAB AB Class A	Steel	0.43%	1.84	0.01
Tate & Lyle PLC	Food Products	0.75%	0.78	0.01
Aker Solutions ASA	Energy Services	2.20%	0.26	0.01
Cargotec Oyj Class B	Machinery	0.30%	1.92	0.01
OCI NV	Chemicals	1.47%	0.23	0.00



Voluntary Indicator

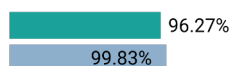
Number of days lost to injuries, accidents, fatalities or illness

Measuring the weighted average of the days lost to accidents for each corporate investment in the portfolio.

PAI Identifier Table 3 #3 Eligible Holding Type Corporate

Portfolio Benchmark

Eligibility



The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage



The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Number of days lost to injuries, accidents, fatalities or illness (#)



Largest Contributing Constituents

The table below shows the ten largest contributors to the overall days lost to accidents.

Security Name	Industry	Portfolio Weight	Days lost to accidents	Weighted days lost to accidents
Randstad NV	Commercial Services	1.19%	304000.00	3624.80
Prysmian S.p.A.	Electrical Equipment	0.38%	11473.00	44.09
Naturgy Energy Group, S.A.	Utilities	0.24%	2142.00	5.18
Redes Energeticas Nacionais SA	Utilities	0.11%	1413.00	1.55



Voluntary Indicator

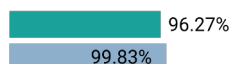
Lack of a supplier code of conduct

This metric tells you the % of the portfolio that is exposed to companies that are involved with companies without any supplier code of conduct.

PAI Identifier Table 3 #4 Eligible Holding Type Corporate

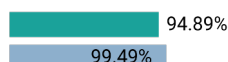
Portfolio Benchmark

Eligibility



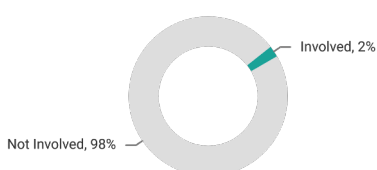
The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage

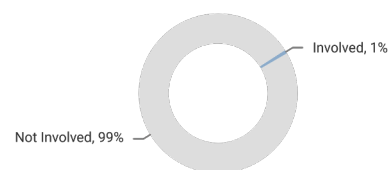


The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Portfolio Involvement (of Covered)



Benchmark Involvement (of Covered)



Largest portfolio constituents with code of conduct involvement

The table below shows the five largest contributors to the overall code of conduct involvement score of the portfolio.

Security	Industry	Portfolio Weight
Schoeller-Bleckmann Oilfield Equipment AG	Energy Services	0.61%
Avanza Bank Holding AB	Diversified Financials	0.54%
Euronav NV	Refiners & Pipelines	0.44%
PNE AG	Electrical Equipment	0.37%
FLEX LNG Ltd	Refiners & Pipelines	0.24%

Largest portfolio constituents without code of conduct involvement

The table below shows the five largest contributors to the overall code of conduct not-involved score of the portfolio.

Security Name	Industry	Portfolio Weight
Aker Solutions ASA	Energy Services	2.20%
Tenaris S.A.	Energy Services	1.99%
Hexatronic Group AB	Electrical Equipment	1.72%
Edenred SA	Software & Services	1.60%
AIXTRON SE	Semiconductors	1.59%



Voluntary Indicator

Lack of grievance/complaints handling mechanism related to employee matters

This metric tells you the % of the portfolio that is exposed to companies without any grievance/complaints handling mechanism related to employee matters.

PAI Identifier Table 3 #5 Eligible Holding Type Corporate

Portfolio Benchmark

Eligibility

99.83%

0.00%

The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage

99.49%

0.00%

The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Portfolio Involvement (of Covered)

Benchmark Involvement (of Covered)



Largest portfolio constituents with grievance/complaints handling mechanism related to employee matters involvement

The table below shows the five largest contributors to the overall grievance/complaints handling mechanism related to employee matters involvement score of the portfolio.

Security	Industry	Portfolio Weight
Aker Solutions ASA	Energy Services	2.20%
Tenaris S.A.	Energy Services	1.99%
Hexatronic Group AB	Electrical Equipment	1.72%
Edenred SA	Software & Services	1.60%
AIXTRON SE	Semiconductors	1.59%

Largest portfolio constituents without grievance/complaints handling mechanism related to employee matters involvement

The table below shows the five largest contributors to the overall grievance/complaints handling mechanism related to employee matters not-involved score of the portfolio.

Security Name	Industry	Portfolio Weight
Balfour Beatty plc	Construction & Engineering	1.19%
Hermes International SCA	Textiles & Apparel	1.15%
IMCD N.V.	Traders & Distributors	1.12%
Sodexo SA	Consumer Services	1.07%
Banco Bilbao Vizcaya Argentaria, S.A.	Banks	0.96%



Voluntary Indicator

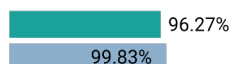
Insufficient whistleblower protection

This metric tells you the % of the portfolio that is exposed to companies that are involved with companies without policies on the protection of whistleblowers.

PAI Identifier Table 3 #6 Eligible Holding Type Corporate

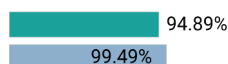
Portfolio Benchmark

Eligibility



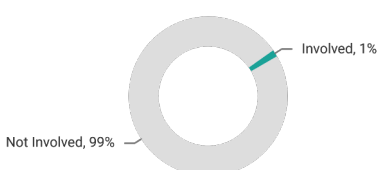
The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage

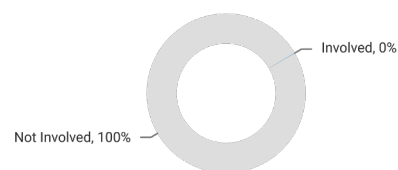


The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Portfolio Involvement (of Covered)



Benchmark Involvement (of Covered)



Largest portfolio constituents with whistleblower protection involvement

The table below shows the five largest contributors to the overall whistleblower protection involvement score of the portfolio.

Security	Industry	Portfolio Weight
MOTOR OIL (HELLAS) CORINTH REFINERIES S.A.	Refiners & Pipelines	0.87%
Bachem Holding AG Class B	Pharmaceuticals	0.49%

Largest portfolio constituents without whistleblower protection involvement

The table below shows the five largest contributors to the overall whistleblower protection not-involved score of the portfolio.

Security Name	Industry	Portfolio Weight
Aker Solutions ASA	Energy Services	2.20%
Tenaris S.A.	Energy Services	1.99%
Hexatronic Group AB	Electrical Equipment	1.72%
Edenred SA	Software & Services	1.60%
AIXTRON SE	Semiconductors	1.59%



Voluntary Indicator

Incidents of discrimination

These metrics show the number of incidents of discrimination reported and the number of incidents of discrimination that lead to sanctions in investee companies, both expressed as a weighted average.

PAI Identifier Table 3 #7 Eligible Holding Type Corporate

Portfolio Benchmark

Eligibility

99.83%

0.00%

The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage

28.06%

0.00%

The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.



Largest Contributing Contributors to Incidents of Discrimination

The table below shows the five largest contributors to incidents of discrimination.

Security Name	Industry	Portfolio Weight	Incidents of Discrimination	Weighted Incidents of Discrimination
Roche Holding Ltd	Pharmaceuticals	0.50%	1	0.00
Novo Nordisk A/S Class B	Pharmaceuticals	1.24%	1	0.01
Balfour Beatty plc	Construction & Engineering	1.19%	1	0.01
Compass Group PLC	Consumer Services	0.41%	2	0.01
JD Sports Fashion Plc	Retailing	0.32%	1	0.00



Voluntary Indicator

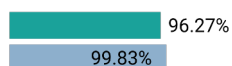
Excessive CEO pay ratio

This metric measures the ratio within investee companies of the annual total compensation for the highest compensated individual to the median annual total compensation for all employees.

PAI Identifier Table 3 #8 Eligible Holding Type Corporate

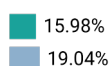
Portfolio Benchmark

Eligibility



The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage



The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Excessive CEO pay ratio



Largest Contributing Constituents

The table below shows the ten largest contributors to the overall CEO pay ratio.

Security Name	Industry	Portfolio Weight	CEO pay ratio	Weighted CEO pay ratio
Societe BIC SA	Household Products	1.23%	81.00	1.00
Edenred SA	Software & Services	1.60%	52.68	0.84
Sodexo SA	Consumer Services	1.07%	64.00	0.68
Ferrari NV	Automobiles	0.48%	129.20	0.62
JD Sports Fashion Plc	Retailing	0.32%	183.00	0.59
Ferguson Plc	Traders & Distributors	0.47%	124.00	0.58
Lloyds Banking Group plc	Banks	0.51%	95.00	0.48
Hermes International SCA	Textiles & Apparel	1.15%	37.00	0.43
Publicis Groupe SA	Media	0.90%	42.00	0.38
Telecom Plus PLC	Utilities	0.79%	41.00	0.32



Voluntary Indicator

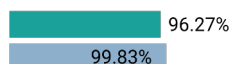
Lack of a human rights policy

This metric tells you the % of the portfolio that is exposed to companies that are involved with companies that lack a human rights policy.

PAI Identifier Table 3 #9 **Eligible Holding Type** Corporate

Portfolio **Benchmark**

Eligibility



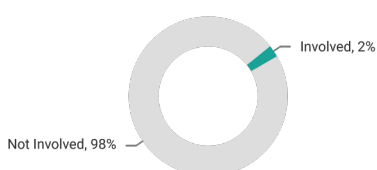
The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage

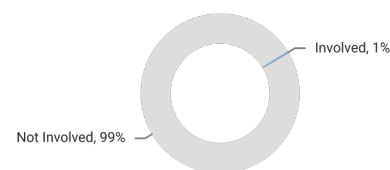


The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Portfolio Involvement (of Covered)



Benchmark Involvement (of Covered)



Largest portfolio constituents with human rights involvement

The table below shows the five largest contributors to the overall human rights involvement score of the portfolio.

Security	Industry	Portfolio Weight
Euronav NV	Refiners & Pipelines	0.44%
CVS Group plc	Healthcare	0.42%
PNE AG	Electrical Equipment	0.37%
D'Ieteren Group SA/NV	Diversified Financials	0.36%
BFF Bank SpA	Banks	0.26%

Largest portfolio constituents without human rights involvement

The table below shows the five largest contributors to the overall human rights not-involved score of the portfolio.

Security Name	Industry	Portfolio Weight
Aker Solutions ASA	Energy Services	2.20%
Tenaris S.A.	Energy Services	1.99%
Hexatronic Group AB	Electrical Equipment	1.72%
Edenred SA	Software & Services	1.60%
OCI NV	Chemicals	1.47%



Voluntary Indicator

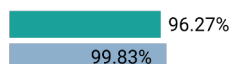
Lack of due diligence

This metric tells you the % of the portfolio that is exposed to companies that are involved with companies that lack a due diligence process to identify, prevent, mitigate and address adverse human rights impacts.

PAI Identifier Table 3 #10 Eligible Holding Type Corporate

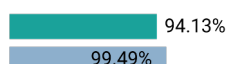
Portfolio Benchmark

Eligibility



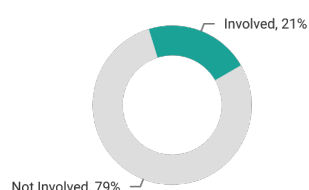
The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage

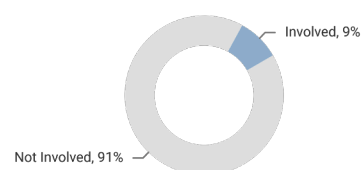


The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Portfolio Involvement (of Covered)



Benchmark Involvement (of Covered)



Largest portfolio constituents with due diligence involvement

The table below shows the five largest contributors to the overall due diligence involvement score of the portfolio.

Security	Industry	Portfolio Weight
AIXTRON SE	Semiconductors	1.59%
Banca Mediolanum SpA	Banks	1.26%
ANDRITZ AG	Machinery	1.16%
IMCD N.V.	Traders & Distributors	1.12%
Publicis Groupe SA	Media	0.90%

Largest portfolio constituents without due diligence involvement

The table below shows the five largest contributors to the overall due diligence not-involved score of the portfolio.

Security Name	Industry	Portfolio Weight
Aker Solutions ASA	Energy Services	2.20%
Tenaris S.A.	Energy Services	1.99%
Hexatronic Group AB	Electrical Equipment	1.72%
Edenred SA	Software & Services	1.60%
OCI NV	Chemicals	1.47%



Voluntary Indicator

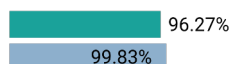
Lack of processes and measures for preventing trafficking in human beings

This metric tells you the % of the portfolio that is exposed to companies that are involved with companies that lack policies to prevent trafficking in human beings.

PAI Identifier Table 3 #11 Eligible Holding Type Corporate

Portfolio Benchmark

Eligibility



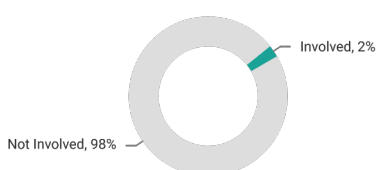
The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage

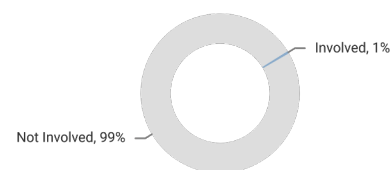


The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Portfolio Involvement (of Covered)



Benchmark Involvement (of Covered)



Largest portfolio constituents with anti-human trafficking involvement

The table below shows the five largest contributors to the overall anti-human trafficking involvement score of the portfolio.

Security	Industry	Portfolio Weight
Euronav NV	Refiners & Pipelines	0.44%
CVS Group plc	Healthcare	0.42%
PNE AG	Electrical Equipment	0.37%
D'Ieteren Group SA/NV	Diversified Financials	0.36%
BFF Bank SpA	Banks	0.26%

Largest portfolio constituents without anti-human trafficking involvement

The table below shows the five largest contributors to the overall anti-human trafficking not-involved score of the portfolio.

Security Name	Industry	Portfolio Weight
Aker Solutions ASA	Energy Services	2.20%
Tenaris S.A.	Energy Services	1.99%
Hexatronic Group AB	Electrical Equipment	1.72%
Edenred SA	Software & Services	1.60%
OCI NV	Chemicals	1.47%



Voluntary Indicator

Operations and suppliers at significant risk of incidents of child labour

This metric tells you the % of the portfolio that is exposed to companies that are involved in operations and suppliers at significant risk of incidents of child labour exposed to hazardous work in terms of geographic areas or type of operation.

PAI Identifier Table 3 #12 Eligible Holding Type Corporate

Portfolio Benchmark

Eligibility

99.83%

0.00%

The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage

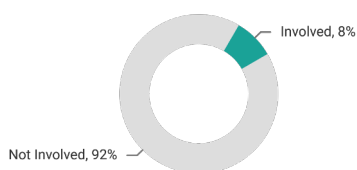
99.70%

0.00%

The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Portfolio Involvement (of Covered)

Benchmark Involvement (of Covered)



Largest portfolio constituents with child labour involvement

The table below shows the five largest contributors to the overall child labour involvement score of the portfolio.

Security	Industry	Portfolio Weight
Chocoladefabriken Lindt & Sprüngli AG Partizipsch.	Food Products	0.50%

Largest portfolio constituents without child labour involvement

The table below shows the five largest contributors to the overall child labour not-involved score of the portfolio.

Security Name	Industry	Portfolio Weight
Aker Solutions ASA	Energy Services	2.20%
Tenaris S.A.	Energy Services	1.99%
Hexatronic Group AB	Electrical Equipment	1.72%
Edenred SA	Software & Services	1.60%
AIXTRON SE	Semiconductors	1.59%



Voluntary Indicator

Operations and suppliers at significant risk of incidents of forced or compulsory labour

This metric tells you the % of the portfolio that is exposed to companies that are involved with operations and suppliers at significant risk of incidents of forced or compulsory labour in terms of geographic areas and/or the type of operation.

PAI Identifier Table 3 #13 Eligible Holding Type Corporate

Portfolio Benchmark

Eligibility

99.83%

0.00%

The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage

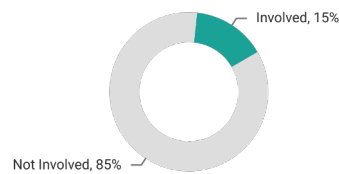
99.70%

0.00%

The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Portfolio Involvement (of Covered)

Benchmark Involvement (of Covered)



Largest portfolio constituents with forced or compulsory labour involvement

The table below shows the five largest contributors to the overall forced or compulsory labour involvement score of the portfolio.

Security	Industry	Portfolio Weight
Neste Corporation	Refiners & Pipelines	1.30%
Beiersdorf AG	Household Products	0.99%
HUGO BOSS AG	Textiles & Apparel	0.96%
JDE Peet's NV	Food Products	0.93%
Frasers Group PLC	Retailing	0.58%

Largest portfolio constituents without forced or compulsory labour involvement

The table below shows the five largest contributors to the overall forced or compulsory labour not-involved score of the portfolio.

Security Name	Industry	Portfolio Weight
Aker Solutions ASA	Energy Services	2.20%
Tenaris S.A.	Energy Services	1.99%
Hexatronic Group AB	Electrical Equipment	1.72%
Edenred SA	Software & Services	1.60%
AIXTRON SE	Semiconductors	1.59%



Voluntary Indicator

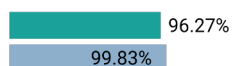
Number of identified cases of severe human rights issues and incidents

This metric assesses the total number of cases that refer to 'severe' human rights issues/incidents committed by a company and/or its subsidiaries in a given year. We take the count for each corporate investment and then calculated a weighted average for the portfolio.

PAI Identifier Table 3 #14 Eligible Holding Type Corporate

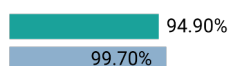
Portfolio Benchmark

Eligibility



The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage



The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Number of identified cases of severe human rights issues & incidents (#)



Largest Contributing Constituents

The table below shows the ten largest contributors to the overall human rights incident.

Security Name	Industry	Portfolio Weight	Number of incidents	Weighted number of incidents
UniCredit S.p.A.	Banks	0.61%	6.00	0.04
HUGO BOSS AG	Textiles & Apparel	0.96%	2.00	0.02
Novo Nordisk A/S Class B	Pharmaceuticals	1.24%	1.00	0.01
Beiersdorf AG	Household Products	0.99%	1.00	0.01
Banco Bilbao Vizcaya Argentaria, S.A.	Banks	0.96%	1.00	0.01
Zurich Insurance Group Ltd	Insurance	0.61%	1.00	0.01
AXA SA	Insurance	0.59%	1.00	0.01
Frasers Group PLC	Retailing	0.58%	1.00	0.01
Chocoladefabriken Lindt & Spruengli AG Partizipsch.	Food Products	0.50%	1.00	0.01
Reckitt Benckiser Group plc	Household Products	0.42%	1.00	0.00



Voluntary Indicator

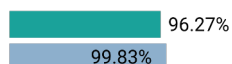
Lack of anti-corruption and anti-bribery policies

This metric tells you the % of the portfolio that is exposed to companies that are involved with companies without policies on anti-corruption and anti-bribery consistent with the United Nations Convention against Corruption.

PAI Identifier Table 3 #15 Eligible Holding Type Corporate

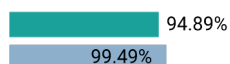
Portfolio Benchmark

Eligibility



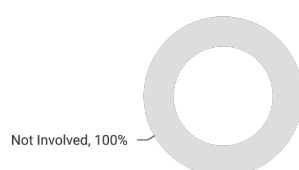
The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage

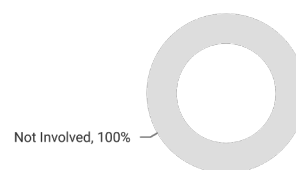


The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Portfolio Involvement (of Covered)



Benchmark Involvement (of Covered)



Largest portfolio constituents without anti bribery/corruption involvement

The table below shows the five largest contributors to the overall anti bribery/corruption not-involved score of the portfolio.

Security Name	Industry	Portfolio Weight
Aker Solutions ASA	Energy Services	2.20%
Tenaris S.A.	Energy Services	1.99%
Hexatronic Group AB	Electrical Equipment	1.72%
Edenred SA	Software & Services	1.60%
AIXTRON SE	Semiconductors	1.59%



Voluntary Indicator

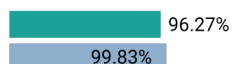
Cases of insufficient action taken to address breaches of standards of anti-corruption and anti-bribery

This metric tells you the % of the portfolio that is exposed to companies with identified insufficiencies in actions taken to address breaches in procedures and standards of anticorruption and anti-bribery.

PAI Identifier Table 3 #16 Eligible Holding Type Corporate

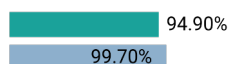
Portfolio Benchmark

Eligibility



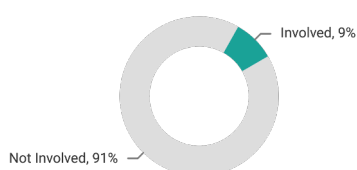
The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage

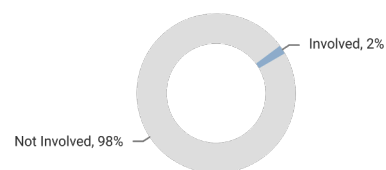


The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Portfolio Involvement (of Covered)



Benchmark Involvement (of Covered)



Largest portfolio constituents with anti bribery/corruption lack of action involvement

The table below shows the five largest contributors to the overall anti bribery/corruption lack of action involvement score of the portfolio.

Security	Industry	Portfolio Weight
TORM PLC Class A	Refiners & Pipelines	1.36%
Randstad NV	Commercial Services	1.19%
ALTRI SGPS SA	Paper & Forestry	0.80%
GFT Technologies SE	Software & Services	0.74%
Billerud AB	Containers & Packaging	0.73%

Largest portfolio constituents without anti bribery/corruption lack of action involvement

The table below shows the five largest contributors to the overall anti bribery/corruption lack of action not-involved score of the portfolio

Security Name	Industry	Portfolio Weight
Aker Solutions ASA	Energy Services	2.20%
Tenaris S.A.	Energy Services	1.99%
Hexatronic Group AB	Electrical Equipment	1.72%
Edenred SA	Software & Services	1.60%
AIXTRON SE	Semiconductors	1.59%



Mandatory Indicator

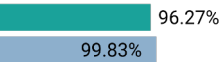
Number of convictions and amount of fines for violation of anti-corruption and anti-bribery laws

Measuring the number of convictions and total fines for violations of anticorruption and anti-bribery laws by investee companies for the portfolio.

PAI Identifier Table 3 #17 Eligible Holding Type Corporate

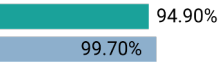
Portfolio Benchmark

Eligibility



The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

Coverage



The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Number of convictions (#)



Amount of fines (EURm)





Voluntary Indicator

Average income inequality score

This metric measures the distribution of income and economic inequality among the participants in a particular economy, shown as a weighted average for the portfolio.

PAI Identifier Table 3 #18 **Eligible Holding Type** Sovereign



Missing Data

Neither the constituents of the portfolio nor the benchmark has the underlying data required to calculate this PAI therefore no data can be displayed.



Voluntary Indicator

Average freedom of expression score

This metric measures the extent to which political and civil society organisations can operate freely. This is based on the freedom of expression score for each nation and displayed as a weighted average for the portfolio.

PAI Identifier Table 3 #19 **Eligible Holding Type** Sovereign



Missing Data

Neither the constituents of the portfolio nor the benchmark has the underlying data required to calculate this PAI therefore no data can be displayed.



Voluntary Indicator

Average human rights performance

Measuring the weighted average of each corporate investment's human rights score.

PAI Identifier Table 3 #20 **Eligible Holding Type** Sovereign



Missing Data

Neither the constituents of the portfolio nor the benchmark has the underlying data required to calculate this PAI therefore no data can be displayed.



Voluntary Indicator

Average corruption score

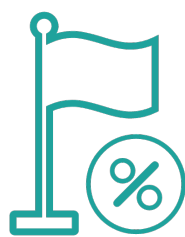
This metric measures perceived level of public sector corruption using a quantitative indicator. This is displayed as a weighted average for the portfolio.

PAI Identifier Table 3 #21 **Eligible Holding Type** Sovereign



Missing Data

Neither the constituents of the portfolio nor the benchmark has the underlying data required to calculate this PAI therefore no data can be displayed.



Voluntary Indicator

Non-cooperative tax jurisdictions

This metric tells you the % of the portfolio that is exposed to jurisdictions on the EU list of noncooperative jurisdictions for tax purposes.

PAI Identifier Table 3 #22 **Eligible Holding Type** Sovereign



Missing Data

Neither the constituents of the portfolio nor the benchmark has the underlying data required to calculate this PAI therefore no data can be displayed.



Voluntary Indicator

Average political stability score

This metric measures the likelihood that the current regime will be overthrown by the use of force. This is based on the political stability score for each nation and displayed as a weighted average for the portfolio.

PAI Identifier Table 3 #23 **Eligible Holding Type** Sovereign



Missing Data

Neither the constituents of the portfolio nor the benchmark has the underlying data required to calculate this PAI therefore no data can be displayed.



Voluntary Indicator

Average rule of law score

This metric measures level of corruption, lack of fundamental rights, and the deficiencies in civil and criminal justice . This is based on the rule of law score for each nation and displayed as a weighted average for the portfolio.

PAI Identifier Table 3 #24 **Eligible Holding Type** Sovereign



Missing Data

Neither the constituents of the portfolio nor the benchmark has the underlying data required to calculate this PAI therefore no data can be displayed.

Connect with our team of experts to learn more about [EU Sustainable Finance Action Plan Solutions](#)

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