

# Principal Adverse Impact Portfolio Report







Portfolio Name	Number of Constituents	Corporate Eligibility	Sovereign Eligibility
<b>Portfolio</b>			
Digital Funds Stars 20221231	327	100.00%	0.00%
<b>Benchmark</b>			
MSCI Europe 20221231	426	99.49%	0.00%

Report as of 9 June 2023, 03:05 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)	73901.93	563646296.42	6
		Scope 2 (tCO2eq)	13679.55	107969631.91	
		Scope 3 (tCO2eq)	278471.62	5563546054.61	
		Total Scope 1 + 2 (tCO2eq)	87585.34	671679221.27	
		Total Scope 1 + 2 + 3 (tCO2eq)	366056.96	6235177286.70	
	Carbon Footprint	Total Scope 1 + 2 (tCO2eq/EURm)	120.67	85.69	7
		Total Scope 1 + 2 + 3 (tCO2eq/EURm)	504.32	796.16	
	GHG Intensity of Investee Companies	Total Scope 1 + 2 (tCO2eq/EURm)	216.68	123.10	8
		Total Scope 1 + 2 + 3 (tCO2eq/EURm)	756.98	1168.80	
	Fossil Fuel	(% involved)	7.55	10.14	9
	Non-renewable Energy	Non-Renewable Energy Consumption (%)	62.84	61.53	10
		Non-Renewable Energy Production (%)	19.34	41.13	
	Energy Consumption Intensity	Agriculture, Forestry & Fishing (GWh/EURm)	7.45	5.68	11
		Construction (GWh/EURm)	0.10	0.15	
		Electricity, Gas, Steam and Air Conditioning Supply (GWh/EURm)	1.29	3.01	
		Manufacturing (GWh/EURm)	1.27	0.34	
		Mining & Quarrying (GWh/EURm)	1.44	1.54	
		Real Estate Activities (GWh/EURm)	0.44	0.54	
		Transportation & Storage (GWh/EURm)	6.53	0.64	
		Water Supply, Sewerage, Waste Management & Remediation (GWh/EURm)	0.45	0.66	
		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)	1.64	17.67	12
	 Emissions to Water	(t/EURm)	1.89	0.17	13
	 Hazardous Waste Ratio	(t/EURm)	14.15	17.68	14
	 UNGC Principles/OECD Guidelines Violations	(% involved)	0.00	0.00	15
	 UNGC Lack of Compliance Mechanism	(% involved)	42.06	18.80	16
	 Unadjusted Gender Pay Gap	(%)	19.83	14.99	17
	 Board Gender Diversity	(% female)	37.43	40.18	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)	0	0.32	22
	 Emissions of Air Pollutants	([SOx + NOx]t/EURm)	0.01	-	23
	 Emissions of ozone depletion substances	(tCO2eq/€m)	0.1	90.15	24
	 Investing in companies without carbon emission reduction initiatives	(% involved)	51.20	20.03	25
	 Breakdown of energy consumption by type of non-renewable sources of energy	Coal(%)	4.14	7.98	26
		Natural Gas(%)	25.02	29.15	
		Nuclear(%)	2.24	24.69	
		Oil(%)	18.13	10.98	
	 Water usage and recycling	(%)	56.99	84.15	27
	 Investments in companies without water management policies	(% involved)	19.57	7.98	28

## Voluntary Indicators cont. (Regulation Table 2 & 3)

Holding Types	PAI Name	Metric (Unit)	Portfolio	Benchmark	P.
Corporate	 Investments in companies producing chemicals	(% involved)	0.28	3.74	29
	 Land degradation, desertification, soil sealing	(% involved)	2.79	28.24	30
	 Investments in companies without sustainable oceans/seas practices	(% involved)	80.87	67.47	31
	 Non-recycled waste ratio	(t/EURm)	182.64	155.14	32
	 Natural species and protected areas	(% involved)	0.25	16.20	33
	 Deforestation	(% involved)	79.70	50.72	34
	 Investment in investee companies without workplace accident prevention policies	(% involved)	15.99	9.86	35
	 Rate of accidents	(Accidents/hours worked)	0.81	0.42	36
	 Number of days lost to injuries, accidents, fatalities or illness	(#)	215517	48186	37
	 Lack of a supplier code of conduct	(% involved)	2.28	0.75	38
	 Lack of grievance/complaints handling mechanism related to employee matters	(% involved)	83.61	63.93	39
	 Insufficient whistleblower protection	(% involved)	0.61	0.15	40
	 Incidents of discrimination	(#)	0.03	0.32	41
	 Excessive CEO pay ratio		68.05	87.13	42
	 Lack of a human rights policy	(% involved)	3.82	0.50	43
	 Lack of due diligence	(% involved)	23.10	8.74	44
	 Lack of processes and measures for preventing trafficking in human beings	(% involved)	3.82	0.50	45
	 Operations and suppliers at significant risk of incidents of child labour	(% involved)	0.95	8.50	46
	 Operations and suppliers at significant risk of incidents of forced or compulsory labour	(% involved)	5.72	15.47	47
	 Number of identified cases of severe human rights issues and incidents	(#)	0	1	48
	 Lack of anti-corruption and anti-bribery policies	(% involved)	0.06	0.00	49
	 Cases of insufficient action taken to address breaches of standards of anti-corruption and antibribery	(% involved)	8.7	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)	567.24	1279.43	
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

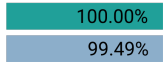
## GHG emissions

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

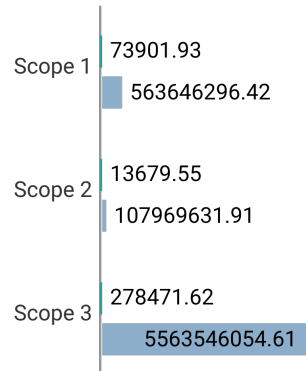
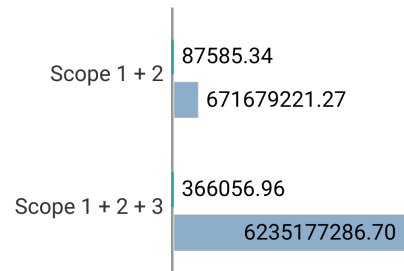


The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

## Coverage



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

Emissions by Scope (tCO<sub>2</sub>eq)Total Emissions (tCO<sub>2</sub>eq)

## 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 <sub>2</sub> eq)	Share of Emissions (TCO <sub>2</sub> eq)
OCI NV	Chemicals	12.31	0.1235%	10,200,000	12,602
SARAS S.p.A. - Raffinerie Sarde	Refiners & Pipelines	8.25	0.5097%	1,799,356	9,172
MPC Container Ships ASA	Transportation	3.50	0.3781%	1,758,052	6,648
Norske Skog ASA	Paper & Forestry	7.26	0.9865%	645,000	6,363
Elkem ASA	Chemicals	4.86	0.1729%	3,420,000	5,915
TORM PLC Class A	Refiners & Pipelines	12.01	0.4204%	1,353,792	5,692
SSAB AB Class A	Steel	3.66	0.0477%	11,634,000	5,552
Tenaris S.A.	Energy Services	18.01	0.1133%	2,800,000	3,173
MOTOR OIL (HELLAS) CORINTH REFINERIES S.A.	Refiners & Pipelines	7.77	0.1421%	2,212,167	3,143
Euronav NV	Refiners & Pipelines	5.07	0.1145%	2,411,551	2,760



## 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 (tCO<sub>2</sub>eq/EURm)Total carbon footprint scope 1 + 2 + 3 (tCO<sub>2</sub>eq/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 <sub>2</sub> eq)	Share of Emissions	Carbon footprint (tCO <sub>2</sub> eq/EURm)
D/S Norden A/S	Transportation	0.20	0.0087%	4,663,300	405	2,073
MPC Container Ships ASA	Transportation	3.50	0.3781%	1,758,052	6,648	1,898
SSAB AB Class A	Steel	3.66	0.0477%	11,634,000	5,552	1,515
Elkem ASA	Chemicals	4.86	0.1729%	3,420,000	5,915	1,218
SARAS S.p.A. - Raffinerie Sarde	Refiners & Pipelines	8.25	0.5097%	1,799,356	9,172	1,112
OCI NV	Chemicals	12.31	0.1235%	10,200,000	12,602	1,024
Norske Skog ASA	Paper & Forestry	7.26	0.9865%	645,000	6,363	876
CropEnergies AG	Chemicals	0.06	0.0067%	700,000	47	779
Wallenius Wilhelmsen ASA	Transportation	3.23	0.0507%	4,597,491	2,333	722
MYTILINEOS S.A.	Industrial Conglomerates	1.92	0.0314%	4,063,959	1,275	664



## 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 CO<sub>2</sub> per EURm generated in revenue. The carbon intensity is then weighted using the portfolio weight to get a weighted average for the portfolio.

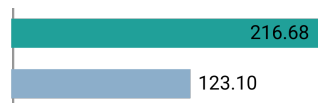
PAI Identifier Table 1 #3 Eligible Holding Type Corporate

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  
(tCO<sub>2</sub>eq/EURm)GHG intensity scope 1 + 2 + 3  
(tCO<sub>2</sub>eq/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 <sub>2</sub> eq)	EURm generated in revenue	GHG intensity (tCO <sub>2</sub> eq/EURm)	Weighted GHG intensity
Euronav NV	Refiners & Pipelines	0.57%	2411551.00	370.75	6504.53	37.11
TORM PLC Class A	Refiners & Pipelines	1.35%	1353792.00	547.18	2474.11	33.52
OCI NV	Chemicals	1.39%	10200000.00	5580.80	1827.69	25.32
MPC Container Ships ASA	Transportation	0.44%	1758052.38	361.68	4860.77	21.38
ERG S.p.A.	Utilities	0.84%	922900.00	1038.18	888.96	7.46
Elkem ASA	Chemicals	0.61%	3420000.00	3312.42	1032.48	6.30
FLEX LNG Ltd	Refiners & Pipelines	0.25%	728008.40	324.43	2467.29	6.13
Norske Skog ASA	Paper & Forestry	0.91%	645000.00	986.03	654.14	5.97
Tenaris S.A.	Energy Services	2.03%	2800000.00	10968.44	291.75	5.91
Wallenius Wilhelmsen ASA	Transportation	0.41%	4597491.00	3430.43	1340.21	5.44





## 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

100.00%

99.49%

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

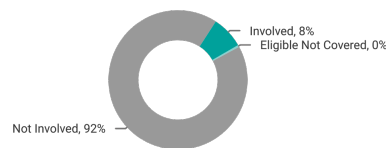
## Coverage

99.57%

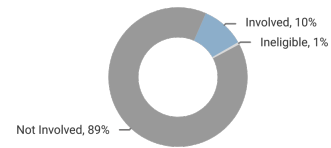
99.49%

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

## Portfolio Involvement



## 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	1.35%
Neste Corporation	Refiners & Pipelines	1.29%
SARAS S.p.A. - Raffinerie Sarde	Refiners & Pipelines	0.93%
MOTOR OIL (HELLAS) CORINTH REFINERIES S.A.	Refiners & Pipelines	0.87%
Royal Vopak NV	Refiners & Pipelines	0.61%

## 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	2.25%
Tenaris S.A.	Energy Services	2.03%
Hexatronic Group AB	Electrical Equipment	1.80%
Edenred SA	Software & Services	1.65%
AIXTRON SE	Semiconductors	1.59%



## Mandatory Indicator

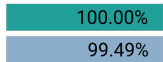
## Share of non-renewable energy consumption and production

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

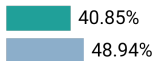
Portfolio Benchmark

## Eligibility



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

## Coverage

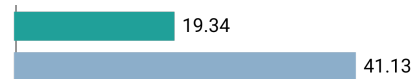


The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

## 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	1.65%	96.22%	1.59%
OCI NV	Chemicals	1.39%	99.30%	1.38%
TORM PLC Class A	Refiners & Pipelines	1.35%	100.00%	1.35%
Banca Mediolanum SpA	Banks	1.18%	96.50%	1.14%
ANDRITZ AG	Machinery	1.18%	79.93%	0.95%

## 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	1.18%	100.00%	1.18%
SARAS S.p.A. - Raffinerie Sarde	Refiners & Pipelines	0.93%	94.61%	0.88%
Pearson PLC	Media	0.61%	100.00%	0.61%
Boliden AB	Diversified Metals	0.48%	100.00%	0.48%
SSAB AB Class A	Steel	0.43%	100.00%	0.43%



## Mandatory Indicator

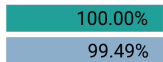
# Energy consumption intensity per high impact climate sector

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

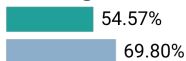
Portfolio Benchmark

## Eligibility



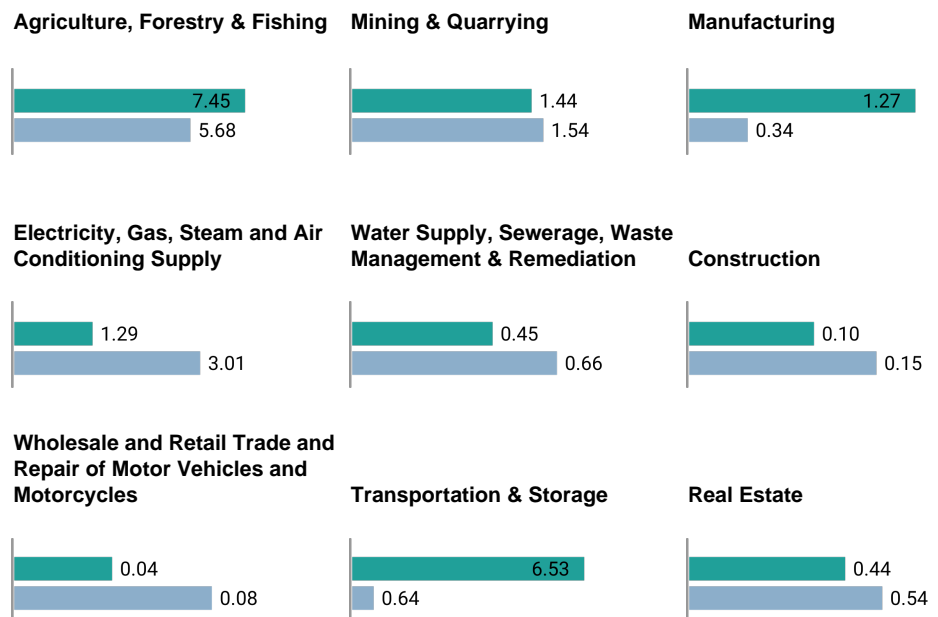
The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

## 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)



## 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	0.82%	11.46	0.09
Construction	Balfour Beatty plc	0.84%	0.12	0.00
Electricity, Gas, Steam and Air Conditioning Supply	ERG S.p.A.	0.84%	4.37	0.04
Manufacturing	OCI NV	1.39%	14.73	0.20
Mining & Quarrying	SARAS S.p.A. - Raffinerie Sarde	0.93%	3.50	0.03
Real Estate	Eurocommercial Properties NV	0.13%	0.47	0.00
Transportation & Storage	Euronav NV	0.57%	23.69	0.14
Water Supply, Sewerage, Waste Management & Remediation	Biffa Plc	0.18%	0.44	0.00
Wholesale and Retail Trade and Repair of Motor Vehicles and Motorcycles	Kesko Oyj Class B	0.62%	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

100.00%

99.49%

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

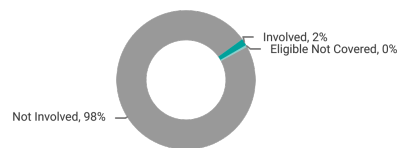
## Coverage

99.57%

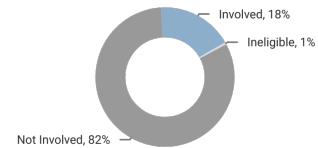
99.49%

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

## Portfolio Involvement



## Benchmark Involvement (of Covered)



## Largest portfolio constituents with negative affect on biodiversity involvement

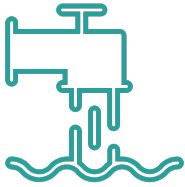
The table below shows the five largest contributors to the overall negative affect on biodiversity involvement score of the portfolio.

Security	Industry	Portfolio Weight
Norske Skog ASA	Paper & Forestry	0.91%
Roche Holding Ltd	Pharmaceuticals	0.35%
Galp Energia, SGPS S.A. Class B	Oil & Gas Producers	0.20%
Acciona SA	Utilities	0.17%

## 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	2.25%
Tenaris S.A.	Energy Services	2.03%
Hexatronic Group AB	Electrical Equipment	1.80%
Edenred SA	Software & Services	1.65%
AIXTRON SE	Semiconductors	1.59%



## Mandatory Indicator

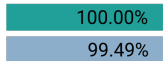
## Emissions to water

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

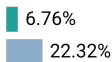


The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

## 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	6.29	0.2478%	31,600	78.29
Holmen AB Class B	Paper & Forestry	5.69	0.0966%	22,442	21.68
Svenska Cellulosa AB SCA Class B	Paper & Forestry	3.13	0.0309%	21,709	6.71
Navigator Company SA	Paper & Forestry	0.38	0.0126%	17,387	2.19
Orion Oyj Class B	Pharmaceuticals	5.93	0.1020%	1,162	1.18
Elkem ASA	Chemicals	4.86	0.1729%	202	0.35
Boliden AB	Diversified Metals	4.09	0.0428%	323	0.14
Neste Corporation	Refiners & Pipelines	11.50	0.0348%	309	0.11
Reckitt Benckiser Group plc	Household Products	2.65	0.0043%	2,167	0.09
SSAB AB Class A	Steel	3.66	0.0477%	164	0.08



## Mandatory Indicator

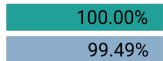
## Hazardous waste ratio

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.

## Hazardous waste (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 overall air pollutant emissions.

Security Name	Industry	Holding Value (€m)	% Owned	Hazardous waste produced (T)	Hazardous waste (T/EURm)
Centamin plc	Precious Metals	0.94	0.0696%	11,918,246	8295.02
Boliden AB	Diversified Metals	4.09	0.0428%	1,012,414	433.34
Tenaris S.A.	Energy Services	18.01	0.1133%	380,000	430.57
SARAS S.p.A. - Raffinerie Sarde	Refiners & Pipelines	8.25	0.5097%	38,571	196.61
Elkem ASA	Chemicals	4.86	0.1729%	68,035	117.66
Neste Corporation	Refiners & Pipelines	11.50	0.0348%	75,600	26.31
SSAB AB Class A	Steel	3.66	0.0477%	54,000	25.77
Webuild S.p.A.	Construction & Engineering	0.55	0.0114%	141,194	16.13
Orion Oyj Class B	Pharmaceuticals	5.93	0.1020%	13,687	13.96
Aker Solutions ASA	Energy Services	17.93	0.8515%	1,589	13.53



## Mandatory Indicator

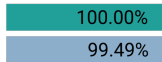
## Violations of UN Global Compact principles and OECD Guidelines for Multinational Enterprises

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

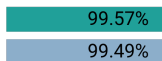
Portfolio Benchmark

## Eligibility



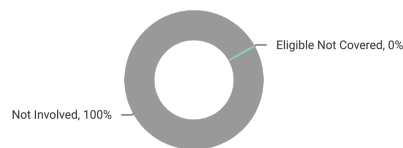
The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

## Coverage

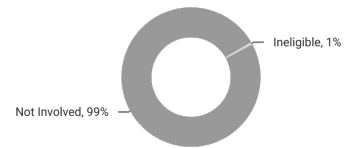


The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

## Portfolio Involvement



## 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	2.25%
Tenaris S.A.	Energy Services	2.03%
Hexatronic Group AB	Electrical Equipment	1.80%
Edenred SA	Software & Services	1.65%
AIXTRON SE	Semiconductors	1.59%



## Mandatory Indicator

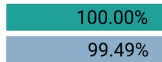
### Lack of processes and compliance mechanisms to monitor compliance with UNGC principles and OECD Guidelines for Multinational Enterprises

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

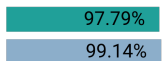
Portfolio Benchmark

#### Eligibility



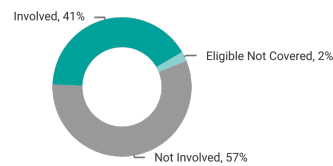
The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

#### Coverage

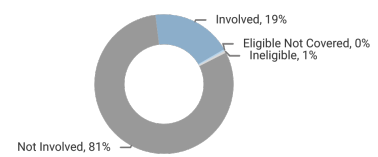


The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

#### Portfolio Involvement



#### 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
Hexatronic Group AB	Electrical Equipment	1.80%
Edenred SA	Software & Services	1.65%
AIXTRON SE	Semiconductors	1.59%
TORM PLC Class A	Refiners & Pipelines	1.35%
Societe BIC SA	Household Products	1.25%

### 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	2.25%
Tenaris S.A.	Energy Services	2.03%
OCI NV	Chemicals	1.39%
Neste Corporation	Refiners & Pipelines	1.29%
FinecoBank SpA	Banks	1.28%





## Mandatory Indicator

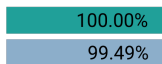
## Unadjusted gender pay gap

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
Bank of Ireland Group Plc	Banks	0.70%	24.20%	0.17%
Investec plc	Banks	0.49%	33.90%	0.17%
Lloyds Banking Group plc	Banks	0.35%	29.90%	0.10%
TGS ASA	Energy Services	0.41%	22.00%	0.09%
AIB Group plc	Banks	0.68%	12.90%	0.09%
Compass Group PLC	Consumer Services	0.29%	16.70%	0.05%
Premier Foods plc	Food Products	0.25%	6.80%	0.02%
Viscofan, S.A.	Containers & Packaging	0.07%	10.90%	0.01%
4imprint Group plc	Media	0.02%	16.64%	0.00%
Kemira Oyj	Chemicals	0.02%	8.00%	0.00%



## Mandatory Indicator

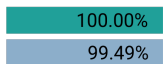
## Board gender diversity

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

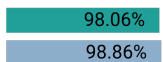
Portfolio Benchmark

## 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
Grupo Catalana Occidente S.A.	Insurance	0.01%	15	6.67%
Allegro MicroSystems, Inc.	Semiconductors	0.01%	11	9.09%
Serica Energy PLC	Oil & Gas Producers	0.28%	11	9.09%
Covenant Logistics Group, Inc. Class A	Transportation	0.01%	10	10.00%
Inter Parfums, Inc.	Household Products	0.01%	10	10.00%
OneSpaWorld Holdings Ltd.	Consumer Services	0.01%	10	10.00%
Encavis AG	Utilities	0.31%	9	11.11%
ANDRITZ AG	Machinery	1.18%	9	11.11%
Cactus, Inc. Class A	Energy Services	0.02%	9	11.11%
EngageSmart Inc	Software & Services	0.01%	8	12.50%



## 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

100.00%

99.49%

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

## Coverage

99.57%

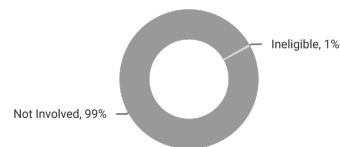
99.49%

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

## Portfolio Involvement



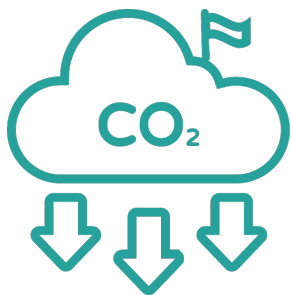
## Benchmark Involvement (of Covered)



## 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	2.25%
Tenaris S.A.	Energy Services	2.03%
Hexatronic Group AB	Electrical Equipment	1.80%
Edenred SA	Software & Services	1.65%
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.

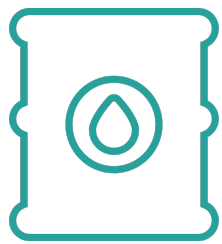
Coverage

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

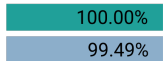
## Emissions of air pollutants

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

Portfolio Benchmark

## Eligibility



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

## Emissions of air pollutants ([SOx + NOx]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 overall air pollutant emissions.

Security Name	Industry	Holding Value (€m)	% Owned	Air pollutant emissions (NOx t + SOx t)	Share of air pollutant emissions...
Seche Environnement SA	Commercial Services	0.04	0.0026%	11	0.00



## 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

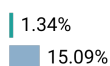
## Eligibility



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



## Coverage



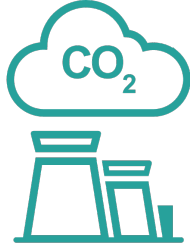
The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

## Largest Contributing Constituents

The table below shows the ten largest contributors to the overall ozone depletion substances.

Security Name	Industry	Holding Value (€m)	% Owned	Emissions (TCO <sub>2</sub> eq)	Share of Emissions	Ozone depletion substances (T/EURm)
Jeronimo Martins, SGPS S.A.	Food Retailers	0.20	0.0000%	114,802	1	6





## Voluntary Indicator

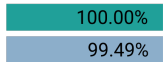
## Investments in companies without carbon emission reduction initiatives

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



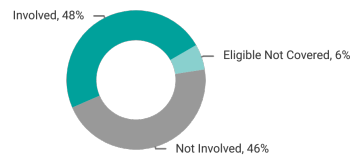
The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

## Coverage

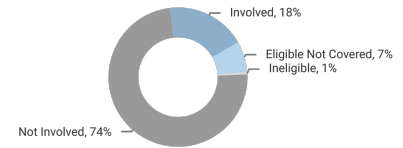


The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

## Portfolio Involvement



## 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	2.03%
Hexatronic Group AB	Electrical Equipment	1.80%
Edenred SA	Software & Services	1.65%
AIXTRON SE	Semiconductors	1.59%
OCI NV	Chemicals	1.39%

## 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
Neste Corporation	Refiners & Pipelines	1.29%
Randstad NV	Commercial Services	1.25%
Societe BIC SA	Household Products	1.25%
Hermes International SCA	Textiles & Apparel	1.22%
IMCD N.V.	Traders & Distributors	1.20%



## 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

99.49%

99.49%

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

## Coverage

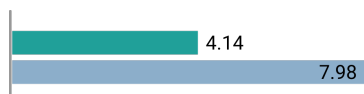
71.51%

71.51%

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%	85.34%
Oil	TORM PLC Class A	Refiners & Pipelines	1.35%	50.00%	67.74%
Oil	IMCD N.V.	Traders & Distributors	1.20%	40.43%	48.66%
Nuclear	MOTOR OIL (HELLAS) CORINTH REFINERIES S.A.	Refiners & Pipelines	0.87%		
Nuclear	Genuine Parts Company	Retailing	0.02%	19.00%	0.31%
Nuclear	MYTILINEOS S.A.	Industrial Conglomerates	0.22%	0.97%	0.21%
Natural Gas	Tenaris S.A.	Energy Services	2.03%	51.73%	104.84%
Natural Gas	ERG S.p.A.	Utilities	0.84%	99.41%	83.40%
Natural Gas	Banca Mediolanum SpA	Banks	1.18%	63.32%	74.89%
Coal	Tenaris S.A.	Energy Services	2.03%	3.34%	6.77%
Coal	Boliden AB	Diversified Metals	0.48%	9.82%	4.73%
Coal	JDE Peet's NV	Food Products	0.94%	2.72%	2.56%



## Voluntary Indicator

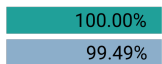
## Water usage and recycling

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



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.



## 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
ERG S.p.A.	Utilities	0.84%	203000000	1703106.47
Boliden AB	Diversified Metals	0.48%	201000000	968707.84
Imerys SA	Chemicals	0.26%	37869000	99575.10
AMG Critical Materials N.V.	Diversified Metals	0.45%	7473000	33388.21
STMicroelectronics NV	Semiconductors	0.15%	14445000	22132.57

## 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
ERG S.p.A.	Utilities	0.84%	96.67	0.81
CIE Automotive, S.A.	Auto Components	0.02%	4015.57	0.75
Boliden AB	Diversified Metals	0.48%	142.55	0.69
AMG Critical Materials N.V.	Diversified Metals	0.45%	59.05	0.26
Imerys SA	Chemicals	0.26%	66.14	0.17



## 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

100.00%

99.49%

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

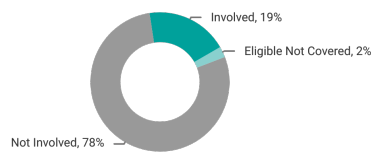
## Coverage

97.51%

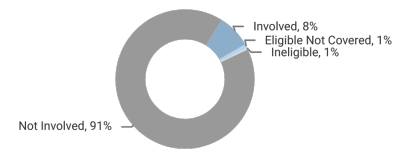
98.67%

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

## Portfolio Involvement



## 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	2.25%
Hexatronic Group AB	Electrical Equipment	1.80%
AIXTRON SE	Semiconductors	1.59%
u-blox Holding AG	Semiconductors	1.11%
Wise PLC Class A	Software & Services	0.81%

## 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	2.03%
Edenred SA	Software & Services	1.65%
OCI NV	Chemicals	1.39%
TORM PLC Class A	Refiners & Pipelines	1.35%
Neste Corporation	Refiners & Pipelines	1.29%



## 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

100.00%

99.49%

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

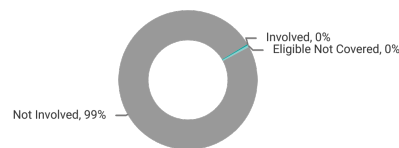
## Coverage

99.57%

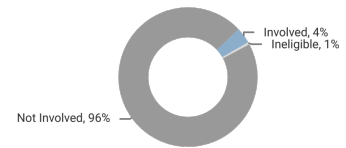
99.49%

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

## Portfolio Involvement



## Benchmark Involvement (of Covered)



## Largest portfolio constituents with chemical production involvement

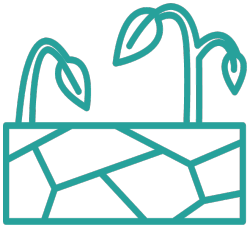
The table below shows the five largest contributors to the overall chemical production involvement score of the portfolio.

Security	Industry	Portfolio Weight
Imerys SA	Chemicals	0.26%
Origin Enterprises Plc	Commercial Services	0.02%

## 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	2.25%
Tenaris S.A.	Energy Services	2.03%
Hexatronic Group AB	Electrical Equipment	1.80%
Edenred SA	Software & Services	1.65%
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

100.00%

99.49%

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

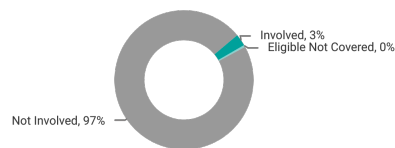
## Coverage

99.57%

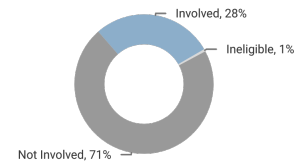
99.49%

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

## Portfolio Involvement



## Benchmark Involvement (of Covered)



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

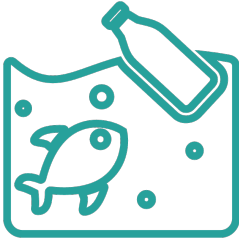
The table below shows the five largest contributors to the overall land degradation, desertification or soil sealing involvement score of the portfolio.

Security	Industry	Portfolio Weight
Novo Nordisk A/S Class B	Pharmaceuticals	1.17%
Boliden AB	Diversified Metals	0.48%
Wallenius Wilhelmsen ASA	Transportation	0.41%
Roche Holding Ltd	Pharmaceuticals	0.35%
Biffa Plc	Commercial Services	0.18%

## 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	2.25%
Tenaris S.A.	Energy Services	2.03%
Hexatronic Group AB	Electrical Equipment	1.80%
Edenred SA	Software & Services	1.65%
AIXTRON SE	Semiconductors	1.59%



## Voluntary Indicator

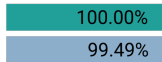
## Investments in companies without sustainable oceans/seas practices

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

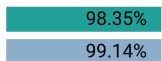
Portfolio Benchmark

## Eligibility



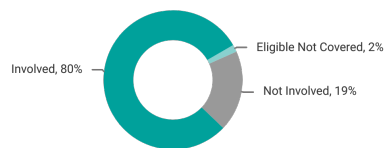
The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

## Coverage

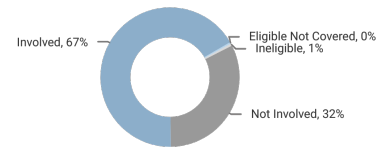


The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

## Portfolio Involvement



## 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	2.03%
Hexatronic Group AB	Electrical Equipment	1.80%
Edenred SA	Software & Services	1.65%
AIXTRON SE	Semiconductors	1.59%
OCI NV	Chemicals	1.39%

## 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	2.25%
Hermes International SCA	Textiles & Apparel	1.22%
ASM International N.V.	Semiconductors	0.93%
SARAS S.p.A. - Raffinerie Sarde	Refiners & Pipelines	0.93%
Sodexo SA	Consumer Services	0.91%



## Voluntary Indicator

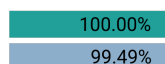
## Non-recycled waste ratio

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

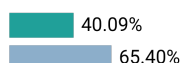
Portfolio Benchmark

## 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	0.94	0.0696%	90,361,693	62891.15
Boliden AB	Diversified Metals	4.09	0.0428%	1,080,036	462.29
Webuild S.p.A.	Construction & Engineering	0.55	0.0114%	2,963,065	338.49
MYTILINEOS S.A.	Industrial Conglomerates	1.92	0.0314%	700,970	219.87
SSAB AB Class A	Steel	3.66	0.0477%	369,000	176.10
Acciona SA	Utilities	1.50	0.0083%	1,113,952	92.58
Suedzucker AG	Food Products	5.42	0.0819%	98,100	80.38
Imerys SA	Chemicals	2.34	0.0445%	103,392	46.01
AMG Critical Materials N.V.	Diversified Metals	3.97	0.1851%	24,372	45.11
D'Ieteren Group SA/NV	Diversified Financials	6.37	0.0607%	70,412	42.74





## 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

100.00%

99.49%

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

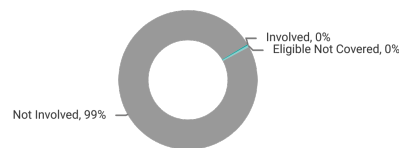
## Coverage

99.57%

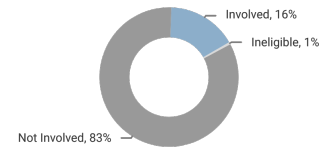
99.49%

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

## Portfolio Involvement



## 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	2.25%
Tenaris S.A.	Energy Services	2.03%
Hexatronic Group AB	Electrical Equipment	1.80%
Edenred SA	Software & Services	1.65%
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	1.29%
Hermes International SCA	Textiles & Apparel	1.22%
HUGO BOSS AG	Textiles & Apparel	1.03%
Balfour Beatty plc	Construction & Engineering	0.84%
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

100.00%

99.49%

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

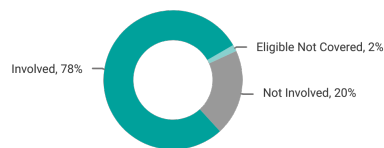
## Coverage

98.48%

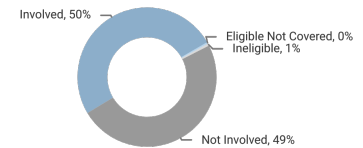
99.14%

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

## Portfolio Involvement



## 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	2.25%
Tenaris S.A.	Energy Services	2.03%
Hexatronic Group AB	Electrical Equipment	1.80%
Edenred SA	Software & Services	1.65%
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	1.29%
Hermes International SCA	Textiles & Apparel	1.22%
Beiersdorf AG	Household Products	1.00%
JDE Peet's NV	Food Products	0.94%
Publicis Groupe SA	Media	0.94%



## 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

100.00%

99.49%

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

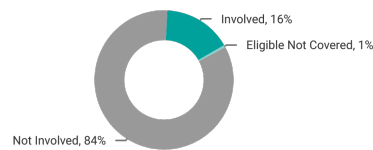
## Coverage

99.48%

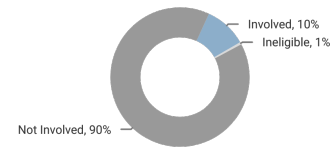
99.49%

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

## Portfolio Involvement



## 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%
Bankinter SA	Banks	1.06%
Deutsche Boerse AG	Diversified Financials	0.93%
Norske Skog ASA	Paper & Forestry	0.91%
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	2.25%
Tenaris S.A.	Energy Services	2.03%
Hexatronic Group AB	Electrical Equipment	1.80%
Edenred SA	Software & Services	1.65%
AIXTRON SE	Semiconductors	1.59%



## Voluntary Indicator

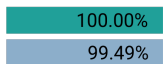
## Rate of accidents

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

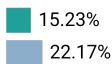
Portfolio Benchmark

## Eligibility



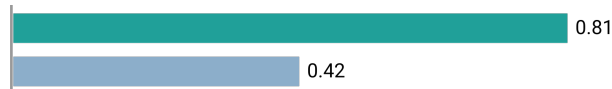
The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

## 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	0.74%	1.92	0.01
Tenaris S.A.	Energy Services	2.03%	0.68	0.01
Glanbia Plc	Food Products	0.53%	2.00	0.01
SSAB AB Class A	Steel	0.43%	1.84	0.01
UPM-Kymmene Oyj	Paper & Forestry	0.48%	1.44	0.01
Aker Solutions ASA	Energy Services	2.25%	0.26	0.01
OCI NV	Chemicals	1.39%	0.35	0.00
Cargotec Oyj Class B	Machinery	0.21%	1.92	0.00
Tate & Lyle PLC	Food Products	0.52%	0.67	0.00



## Voluntary Indicator

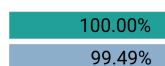
## Number of days lost to injuries, accidents, fatalities or illness

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	1.25%	368000.00	4590.82
Prysmian S.p.A.	Electrical Equipment	0.29%	11473.00	33.82
Naturgy Energy Group, S.A.	Utilities	0.23%	2142.00	4.87
Redes Energeticas Nacionais SA	Utilities	0.09%	1413.00	1.22



## Voluntary Indicator

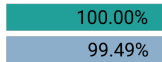
## Lack of a supplier code of conduct

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

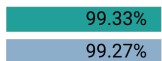
Portfolio Benchmark

## Eligibility



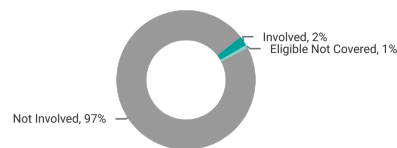
The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

## Coverage

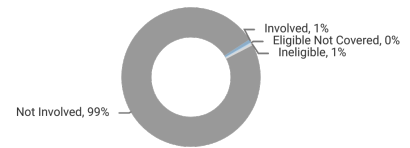


The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

## Portfolio Involvement



## 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%
Euronav NV	Refiners & Pipelines	0.57%
Avanza Bank Holding AB	Diversified Financials	0.49%
FLEX LNG Ltd	Refiners & Pipelines	0.25%
CTS Eventim AG & Co. KGaA	Media	0.02%

## 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	2.25%
Tenaris S.A.	Energy Services	2.03%
Hexatronic Group AB	Electrical Equipment	1.80%
Edenred SA	Software & Services	1.65%
AIXTRON SE	Semiconductors	1.59%



## Voluntary Indicator

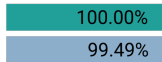
## Lack of grievance/complaints handling mechanism related to employee matters

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

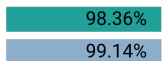
Portfolio Benchmark

## Eligibility



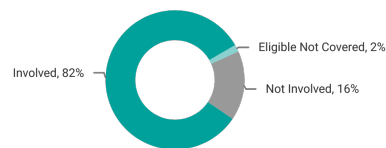
The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

## Coverage

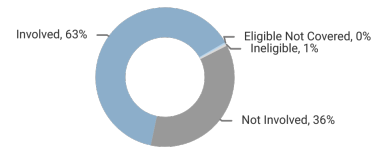


The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

## Portfolio Involvement



## 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	2.25%
Tenaris S.A.	Energy Services	2.03%
Hexatronic Group AB	Electrical Equipment	1.80%
Edenred SA	Software & Services	1.65%
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
Hermes International SCA	Textiles & Apparel	1.22%
Banco Bilbao Vizcaya Argentaria, S.A.	Banks	1.21%
IMCD N.V.	Traders & Distributors	1.20%
HUGO BOSS AG	Textiles & Apparel	1.03%
Krones AG	Machinery	0.92%



## Voluntary Indicator

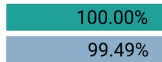
## Insufficient whistleblower protection

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

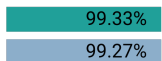
Portfolio Benchmark

## Eligibility



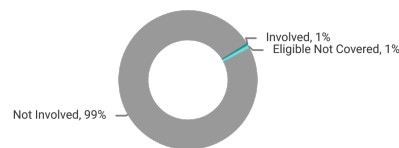
The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

## Coverage

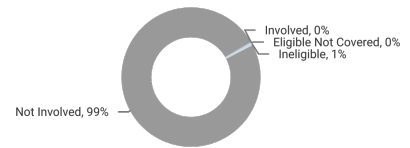


The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

## Portfolio Involvement



## 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
Bachem Holding AG Class B	Pharmaceuticals	0.44%
Swissquote Group Holding Ltd.	Diversified Financials	0.13%
SES-imagotag SA	Technology Hardware	0.01%
Ypsomed Holding AG	Healthcare	0.01%
Protector Forsikring ASA	Insurance	0.01%

## 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	2.25%
Tenaris S.A.	Energy Services	2.03%
Hexatronic Group AB	Electrical Equipment	1.80%
Edenred SA	Software & Services	1.65%
AIXTRON SE	Semiconductors	1.59%





## Voluntary Indicator

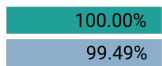
## Incidents of discrimination

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

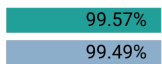
Portfolio Benchmark

## Eligibility



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.



## 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
Novo Nordisk A/S Class B	Pharmaceuticals	1.17%	1	0.01
Balfour Beatty plc	Construction & Engineering	0.84%	1	0.01
Compass Group PLC	Consumer Services	0.29%	2	0.01
Roche Holding Ltd	Pharmaceuticals	0.35%	1	0.00
SAP SE	Software & Services	0.02%	1	0.00



## Voluntary Indicator

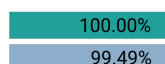
## Excessive CEO pay ratio

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

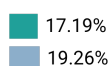
Portfolio Benchmark

## 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	1.25%	84.00	1.05
Swissquote Group Holding Ltd.	Diversified Financials	0.13%	703.00	0.94
Sodexo SA	Consumer Services	0.91%	103.00	0.93
Edenred SA	Software & Services	1.65%	52.68	0.87
Lloyds Banking Group plc	Banks	0.35%	225.00	0.79
Ferrari NV	Automobiles	0.52%	129.20	0.67
JD Sports Fashion Plc	Retailing	0.22%	191.00	0.43
Hermes International SCA	Textiles & Apparel	1.22%	34.00	0.41
Ferguson Plc	Traders & Distributors	0.32%	124.00	0.40
Compass Group PLC	Consumer Services	0.29%	138.00	0.39



## Voluntary Indicator

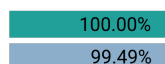
## Lack of a human rights policy

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



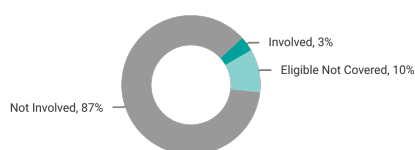
The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

## Coverage

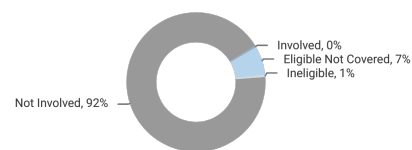


The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

## Portfolio Involvement



## 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
D'Ieteren Group SA/NV	Diversified Financials	0.72%
Euronav NV	Refiners & Pipelines	0.57%
Banque Cantonale Vaudoise	Banks	0.44%
PNE AG	Electrical Equipment	0.42%
CVS Group plc	Healthcare	0.30%

## 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	2.25%
Tenaris S.A.	Energy Services	2.03%
Hexatronic Group AB	Electrical Equipment	1.80%
Edenred SA	Software & Services	1.65%
OCI NV	Chemicals	1.39%



## Voluntary Indicator

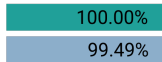
## Lack of due diligence

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

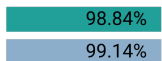
Portfolio Benchmark

## Eligibility



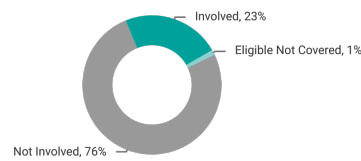
The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

## Coverage

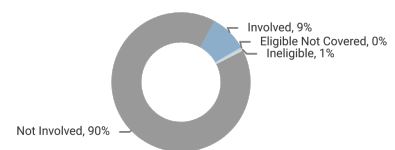


The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

## Portfolio Involvement



## 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%
IMCD N.V.	Traders & Distributors	1.20%
ANDRITZ AG	Machinery	1.18%
Banca Mediolanum SpA	Banks	1.18%
Publicis Groupe SA	Media	0.94%

## 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	2.25%
Tenaris S.A.	Energy Services	2.03%
Hexatronic Group AB	Electrical Equipment	1.80%
Edenred SA	Software & Services	1.65%
OCI NV	Chemicals	1.39%



## Voluntary Indicator

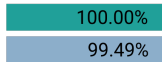
## Lack of processes and measures for preventing trafficking in human beings

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



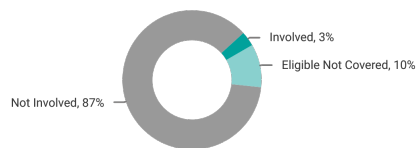
The portion of the portfolio which is eligible for this PAI. In this case the % invested in corporate securities.

## Coverage

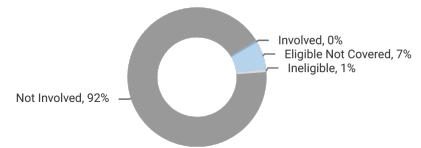


The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

## Portfolio Involvement



## 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
D'Ieteren Group SA/NV	Diversified Financials	0.72%
Euronav NV	Refiners & Pipelines	0.57%
Banque Cantonale Vaudoise	Banks	0.44%
PNE AG	Electrical Equipment	0.42%
CVS Group plc	Healthcare	0.30%

## 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	2.25%
Tenaris S.A.	Energy Services	2.03%
Hexatronic Group AB	Electrical Equipment	1.80%
Edenred SA	Software & Services	1.65%
OCI NV	Chemicals	1.39%



## 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

100.00%

99.49%

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

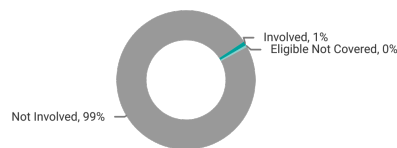
## Coverage

99.57%

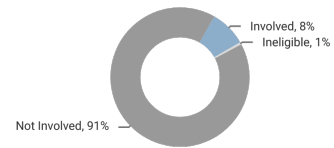
99.49%

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

## Portfolio Involvement



## 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 & Spruengli AG Partizipsch.	Food Products	0.55%
Wallenius Wilhelmsen ASA	Transportation	0.41%

## 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	2.25%
Tenaris S.A.	Energy Services	2.03%
Hexatronic Group AB	Electrical Equipment	1.80%
Edenred SA	Software & Services	1.65%
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

100.00%

99.49%

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

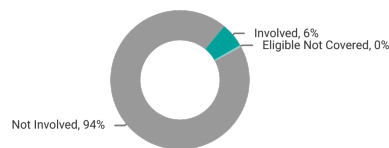
## Coverage

99.57%

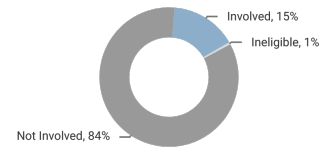
99.49%

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

## Portfolio Involvement



## 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	1.29%
HUGO BOSS AG	Textiles & Apparel	1.03%
Beiersdorf AG	Household Products	1.00%
JDE Peet's NV	Food Products	0.94%
Ferrari NV	Automobiles	0.52%

## 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	2.25%
Tenaris S.A.	Energy Services	2.03%
Hexatronic Group AB	Electrical Equipment	1.80%
Edenred SA	Software & Services	1.65%
AIXTRON SE	Semiconductors	1.59%



## Voluntary Indicator

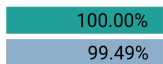
## Number of identified cases of severe human rights issues and incidents

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

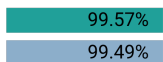
Portfolio Benchmark

## 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 &amp; 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	0.65%	6.00	0.04
HUGO BOSS AG	Textiles & Apparel	1.03%	2.00	0.02
Banco Bilbao Vizcaya Argentaria, S.A.	Banks	1.21%	1.00	0.01
Novo Nordisk A/S Class B	Pharmaceuticals	1.17%	1.00	0.01
Beiersdorf AG	Household Products	1.00%	1.00	0.01
Zurich Insurance Group Ltd	Insurance	0.64%	1.00	0.01
AXA SA	Insurance	0.60%	1.00	0.01
Chocoladefabriken Lindt & Spruengli AG Partizipsch.	Food Products	0.55%	1.00	0.01
Frasers Group PLC	Retailing	0.40%	1.00	0.00
Reckitt Benckiser Group plc	Household Products	0.29%	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

100.00%

99.49%

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

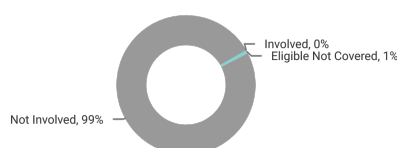
## Coverage

99.19%

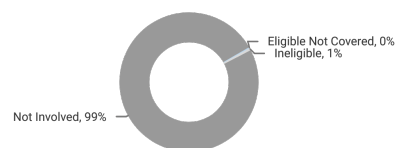
99.27%

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

## Portfolio Involvement



## Benchmark Involvement (of Covered)



## Largest portfolio constituents with anti bribery/corruption involvement

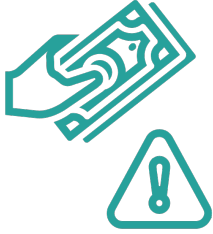
The table below shows the five largest contributors to the overall anti bribery/corruption involvement score of the portfolio.

Security	Industry	Portfolio Weight
New Wave Group AB Class B	Textiles & Apparel	0.05%
EnergieKontor AG	Utilities	0.01%

## 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	2.25%
Tenaris S.A.	Energy Services	2.03%
Hexatronic Group AB	Electrical Equipment	1.80%
Edenred SA	Software & Services	1.65%
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

100.00%

99.49%

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

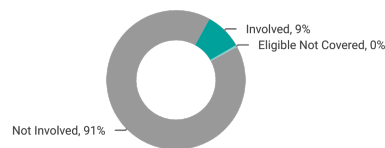
## Coverage

99.57%

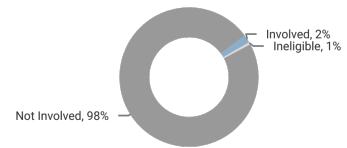
99.49%

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

## Portfolio Involvement



## 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	1.35%
Randstad NV	Commercial Services	1.25%
ALTRI SGPS SA	Paper & Forestry	0.82%
SeSa S.p.A.	Software & Services	0.74%
Billerud AB	Containers & Packaging	0.74%

## 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	2.25%
Tenaris S.A.	Energy Services	2.03%
Hexatronic Group AB	Electrical Equipment	1.80%
Edenred SA	Software & Services	1.65%
AIXTRON SE	Semiconductors	1.59%



Mandatory Indicator

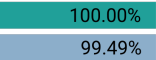
## Number of convictions and amount of fines for violation of anti-corruption and anti-bribery laws

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

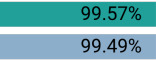
Portfolio    Benchmark

Eligibility



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

Coverage

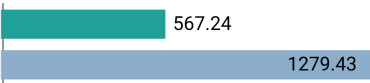


The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

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

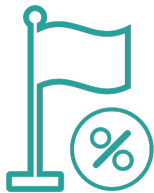
This metric measures perceived level of public sector corruption using a quantitative indicator. This is displayed as a weighted average for the portfolio.

**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

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.

Portfolio Involvement

Benchmark Involvement (of Covered)





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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For more information, visit <https://www.sustainalytics.com>