MORNINGSTAR | SUSTAINALYTICS

Principal Adverse Impact Portfolio Report

Portfolio Name	Number of Constituents	Corporate Eligibility	Sovereign Eligibility
Portfolio Digital Stars Eurozone 2	64	100.00%	0.00%
Benchmark MSCI EMU 20240331	224	100.00%	0.00%

Report as of 18 April 2024, 02:40 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)	87.22	317,721,979.66	6
			Scope 2 (tCO2eq)	104.06	65,076,224.27	
			Scope 3 (tCO2eq)	7,424.30	3,956,949,463.15	
			Total Scope 1 + 2 (tCO2eq)	191.28	382,798,203.92	
			Total Scope 1 + 2 + 3 (tCO2eq)	7,615.58	4,339,747,667.07	
		Carbon Footprint	Total Scope 1 + 2 (tCO2eq/EURm)	18.40	82.56	7
			Total Scope 1 + 2 + 3 (tCO2eq/EURm)	732.53	935.97	
		GHG Intensity of Investee Companies	Total Scope 1 + 2 (tCO2eq/EURm)	30.69	100.39	8
			Total Scope 1 + 2 + 3 (tCO2eq/EURm)	819.79	1,343.05	
		Fossil Fuel	(% involved)	0.00	7.00	9
		Non-renewable Energy	Non-Renewable Energy Consumption (%)	61.46	57.81	10
			Non-Renewable Energy Production (%)	5.56	23.49	
		Energy Consumption Intensity	Agriculture, Forestry & Fishing (GWh/EURm)	-	-	11
			Construction (GWh/EURm)	0.02	0.14	
			Electricity, Gas, Steam and Air Conditioning Supply (GWh/EURm)	-	3.00	
			Manufacturing (GWh/EURm)	0.73	0.37	
			Mining & Quarrying (GWh/EURm)	-	0.74	
			Real Estate Activities (GWh/EURm)	0.71	0.60	
			Transportation & Storage (GWh/EURm)	0.16	0.32	
			Water Supply, Sewerage, Waste Management & Remediation (GWh/EURm)	-	-	
			Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles (GWh/EURm)	0.03	0.05	

Mandatory Indicators cont. (Regulation Table 1)

Holding Types		PAI Name	Metric (Unit)	Portfolio	Benchmark	P.
Corporate		Negative affect on biodiversity	(% involved)	0.00	6.64	12
		Emissions to Water	(t/EURm)	-	0.00	13
		Hazardous Waste Ratio	(t/EURm)	0.13	0.86	14
		UNGC Principles/OECD Guidlines Violations	(% involved)	0.00	0.00	15
		UNGC Lack of Compliance Mechanism	(% involved)	42.91	16.54	16
		Unadjusted Gender Pay Gap	(%)	18.33	20.90	17
		Board Gender Diversity	(% female)	42.70	41.12	18
		Controversial Weapons	(% involved)	0.00	0.00	19
Sovereign		Carbon Intensity	(KtonCO2eq/EURm)	-	-	20
		Social Violations	(#)	0.00	0.00	21
			(%)	-	-	

Voluntary Indicators (Regulation Table 2 & 3)

Holding Types		PAI Name	Metric (Unit)	Portfolio	Benchmark	P.
Corporate		Emissions of inorganic pollutant	(t/€m)	-	-	22
		Emissions of Air Pollutants	([SOx + NOx]t/EURm)	-	-	23
		Emissions of ozone depletion substances	(tCO2eq/€m)	0.00	0.08	24
		Investing in companies without carbon emission reduction initiatives	(% involved)	41.47	14.80	25
		Breakdown of energy consumption by type of non-renewable sources of energy	Coal(%)	0.00	3.01	26
			Natural Gas(%)	20.39	26.42	
			Nuclear(%)	0.00	22.66	
			Oil(%)	14.07	7.85	
		Water usage and recycling	(%)	9.79	202.20	27
		Investments in companies without water management policies	(% involved)	26.03	6.76	28

Voluntary Indicators cont. (Regulation Table 2 & 3)

Holding Types		PAI Name	Metric (Unit)	Portfolio	Benchmark	P.
Corporate		Investments in companies producing chemicals	(% involved)	0.00	4.68	29
		Land degradation, desertification, soil sealing	(% involved)	1.48	11.69	30
		Investments in companies without sustainable oceans/seas practices	(% involved)	87.78	81.93	31
		Non-recycled waste ratio	(t/EURm)	2.22	2.36	32
		Natural species and protected areas	(% involved)	0.00	7.60	33
		Deforestation	(% involved)	90.41	60.72	34
		Investment in investee companies without workplace accident prevention policies	(% involved)	20.75	8.59	35
		Rate of accidents	(Accidents/hours worked)	1.41	0.34	36
		Number of days lost to injuries, accidents, fatalities or illness	(#)	6,582.83	39,708.71	37
		Lack of a supplier code of conduct	(% involved)	1.30	0.06	38
		Lack of grievance/complaints handling mechanism related to employee matters	(% involved)	86.13	64.87	39
		Insufficient whistleblower protection	(% involved)	2.27	0.00	40
		Incidents of discrimination	(#)	0.05	0.26	41
		Excessive CEO pay ratio		34.44	83.18	42
		Lack of a human rights policy	(% involved)	4.65	0.53	43
		Lack of due diligence	(% involved)	35.81	10.77	44
		Lack of processes and measures for preventing trafficking in human beings	(% involved)	4.65	0.53	45
		Operations and suppliers at significant risk of incidents of child labour	(% involved)	0.00	3.07	46
		Operations and suppliers at significant risk of incidents of forced or compulsory labour	(% involved)	0.00	10.78	47
		Number of identified cases of severe human rights issues and incidents	(#)	0.00	0.49	48
		Lack of anti-corruption and anti-bribery policies	(% involved)	3.53	0.00	49
		Cases of insufficient action taken to address breaches of standards of anticorruption and antibribery	(% involved)	7.07	0.60	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)	0.00	0.00	51
			(EURm)	0.00	57.50	
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

100.00%
100.00%

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

Coverage

80.20%
87.11%

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

Emissions by Scope (tCO2eq)

Scope 1: 87.22 / 317,721,979.66
Scope 2: 104.06 / 65,076,224.27
Scope 3: 7,424.30 / 3,956,949,463.15

Total Emissions (tCO2eq)

Scope 1 + 2: 191.28 / 382,798,203.92
Scope 1 + 2 + 3: 7,615.58 / 4,339,747,667.07

Largest Contributing Constituents

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

Security Name	Industry	Holding Value (€m)	% Owned	Emissions (TCO2eq)	Share of Emissions (TCO2eq)
ENCE Energia y Celulosa SA	Paper & Forestry	0.14	0.0100%	374,521	37
Navigator Company SA	Paper & Forestry	0.12	0.0035%	949,536	33
F.I.L.A. - Fabbrica Italiana Lapis ed Affini S.p.A.	Commercial Services	0.27	0.0316%	61,939	20
Trigano SA	Consumer Durables	0.36	0.0114%	167,130	19
Prysmian S.p.A.	Electrical Equipment	0.33	0.0019%	799,470	15
Telekom Austria AG	Telecommunication Services	0.41	0.0051%	291,156	15
Konecranes Oyj	Machinery	0.44	0.0091%	60,300	6
Elis SA	Commercial Services	0.08	0.0009%	504,100	5
SPIE SA	Commercial Services	0.27	0.0033%	138,166	5
SAES Getters S.p.A.	Technology Hardware	0.15	0.0376%	11,819	4

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

100.00%
100.00%

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)

18.40
82.56

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

732.53
935.97

Coverage

80.20%
87.11%

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 (TCO2eq)	Share of Emissions	Carbon footprint (tCO2eq/EURm)
Navigator Company SA	Paper & Forestry	0.12	0.0034%	949,536	33	272
ENCE Energia y Celulosa SA	Paper & Forestry	0.14	0.0100%	374,521	37	266
F.I.L.A. - Fabbrica Italiana Lapis ed Affini S.p.A.	Commercial Services	0.27	0.0316%	61,939	20	72
Elis SA	Commercial Services	0.08	0.0009%	504,100	5	56
Trigano SA	Consumer Durables	0.36	0.0115%	167,130	19	53
Prysmian S.p.A.	Electrical Equipment	0.33	0.0019%	799,470	15	47
Telekom Austria AG	Telecommunication Services	0.41	0.0051%	291,156	15	36
SAES Getters S.p.A.	Technology Hardware	0.15	0.0376%	11,819	4	29
SAF-HOLLAND SE	Auto Components	0.11	0.0067%	42,484	3	27
Kingspan Group Plc	Building Products	0.16	0.0009%	428,799	4	25

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_2 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

100.00%
100.00%

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

Coverage

100.00%
99.27%

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

GHG intensity scope 1 + 2 (tCO2eq/EURm)

30.69
100.39
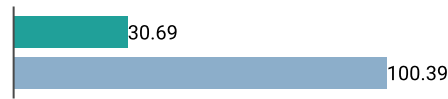
GHG intensity scope 1 + 2 + 3 (tCO2eq/EURm)
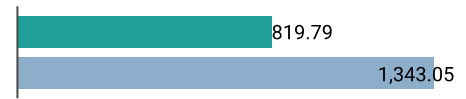
819.79
1,343.05

Largest Contributing Constituents

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

Security Name	Industry	Portfolio Weight	Emissions (TCO2eq)	EURm generated in revenue	GHG intensity (tCO2eq/EURm)	Weighted GHG intensity
Vonovia SE	Real Estate	2.55%	909,438.00	5,482.90	165.87	4.22
ENCE Energia y Celulosa SA	Paper & Forestry	1.08%	374,521.30	1,003.37	373.26	4.04
Navigator Company SA	Paper & Forestry	0.93%	949,536.00	2,464.62	385.27	3.58
Telekom Austria AG	Telecommunication Services	3.14%	291,156.00	4,916.02	59.23	1.86
F.I.L.A. - Fabbrica Italiana Lapis ed Affini S.p.A.	Commercial Services	2.10%	61,939.00	764.58	81.01	1.70
Trigano SA	Consumer Durables	2.81%	167,129.92	3,196.00	52.29	1.47
Prysmian S.p.A.	Electrical Equipment	2.55%	799,470.00	16,067.00	49.76	1.27
Huhtamaki Oyj	Containers & Packaging	0.57%	942,000.00	4,479.00	210.31	1.19
TAG Immobilien AG	Real Estate	1.00%	102,409.00	954.90	107.25	1.07
Elis SA	Commercial Services	0.63%	504,100.00	3,820.80	131.94	0.83

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
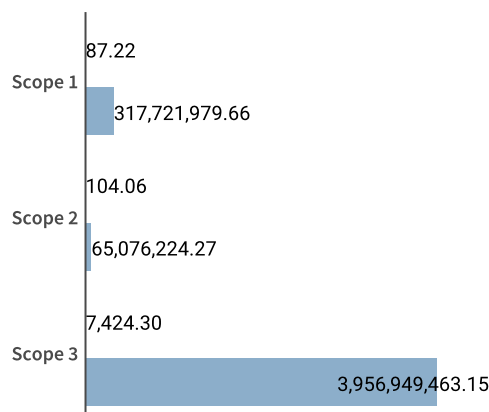
■ **Portfolio**   ■ **Benchmark**

Eligibility

100.00%
100.00%

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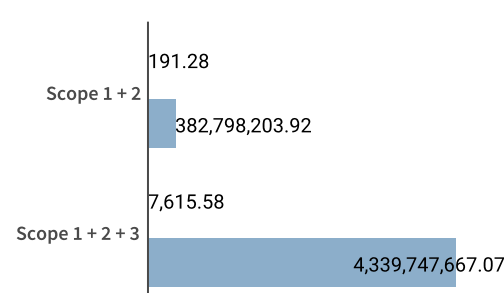
Coverage

100.00%
100.00%

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

Portfolio Involvement

Not Involved, 100%

Benchmark Involvement (of Covered)
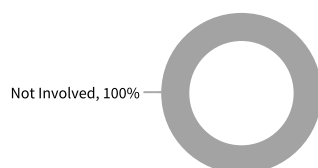
Not Involved, 93%   Involved, 7%
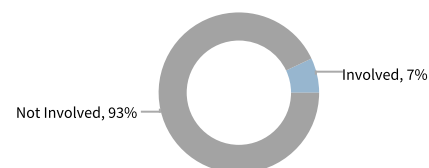
Largest portfolio constituents without fossil fuel involvement

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

Security	Industry	Portfolio Weight
Publicis Groupe SA	Media	3.65%
De'Longhi S.p.A.	Consumer Durables	3.53%
Konecranes Oyj	Machinery	3.42%
Puuilo Oyj	Retailing	3.35%
Telekom Austria AG	Telecommunication Services	3.14%

Mandatory Indicator
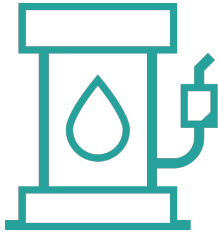
Share of non-renewable energy consumption and production

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

100.00%
100.00%

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

Coverage

49.28%
56.56%
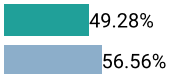
The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Non-renewable percentage of energy consumption (%)

61.46
57.81

Non-renewable percentage of energy production (%)

5.56
23.49

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
De'Longhi S.p.A.	Consumer Durables	3.53%	99.10%	3.50%
Konecranes Oyj	Machinery	3.42%	78.00%	2.67%
Vonovia SE	Real Estate	2.55%	97.60%	2.48%
Publicis Groupe SA	Media	3.65%	66.50%	2.42%
Trigano SA	Consumer Durables	2.81%	85.70%	2.41%

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
D'Ieteren Group SA/NV	Diversified Financials	1.20%	64.71%	0.78%
Kingspan Group Plc	Building Products	1.25%	31.77%	0.40%
Unibail-Rodamco-Westfield SE Stapled Secs Cons of 1 Sh Unibail Rodamco + 1 Sh WFD Unib Rod	Real Estate	0.96%	24.29%	0.23%

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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 Indentifier Table 1 #6   **Eligible Holding Type** Corporate

■ **Portfolio**   ■ **Benchmark**

Eligibility

100.00%
100.00%

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

Coverage

44.34%
65.99%
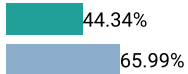
The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Energy consumption intensity by Sector (GWh/EURm)

Agriculture, Forestry & Fishing

Mining & Quarrying
0.74

Manufacturing
0.73
0.37

Electricity, Gas, Steam and Air Conditioning Supply
3.00

Water Supply, Sewerage, Waste Management & Remediation

Construction
0.02
0.14

Wholesale and Retail Trade and Repair of Motor Vehicles and Motorcycles
0.03
0.0

Transportation & Storage
0.16
0.32

Real Estate
0.71
0.60

Largest Contributer 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	Kingspan Group Plc	1.25%		
Construction	Cairn Homes PLC	2.27%	0.02	0.00
Electricity, Gas, Steam and Air Conditioning Supply	Cairn Homes PLC	2.27%		
Manufacturing	ENCE Energia y Celulosa SA	1.08%	14.64	0.16
Mining & Quarrying	AIB Group plc	1.41%		
Real Estate	Vonovia SE	2.55%	1.11	0.03
Transportation & Storage	Aena SME SA	0.99%	0.30	0.00
Water Supply, Sewerage, Waste Management & Remediation	Cairn Homes PLC	2.27%		
Wholesale and Retail Trade and Repair of Motor Vehicles and Motorcycles	Fagron SA	0.60%	0.06	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%
100.00%

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

Coverage

100.00%
100.00%

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

Portfolio Involvement

Not Involved, 100%
Eligible Not Covered, 0%
Ineligible, 0%
Involved, 0%

Benchmark Involvement (of Covered)

Not Involved, 93%
Involved, 7%
Eligible Not Covered, 0%
Ineligible, 0%

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	Industry	Portfolio Weight
Publicis Groupe SA	Media	3.65%
De'Longhi S.p.A.	Consumer Durables	3.53%
Konecranes Oyj	Machinery	3.42%
Puuilo Oyj	Retailing	3.35%
Telekom Austria AG	Telecommunication Services	3.14%

Mandatory Indicator
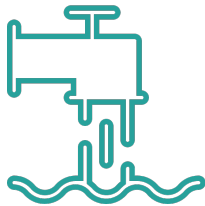
Emissions to water

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

100.00%
100.00%

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

Coverage

0.00%
1.49%

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

Emissions to water (t/EURm)

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

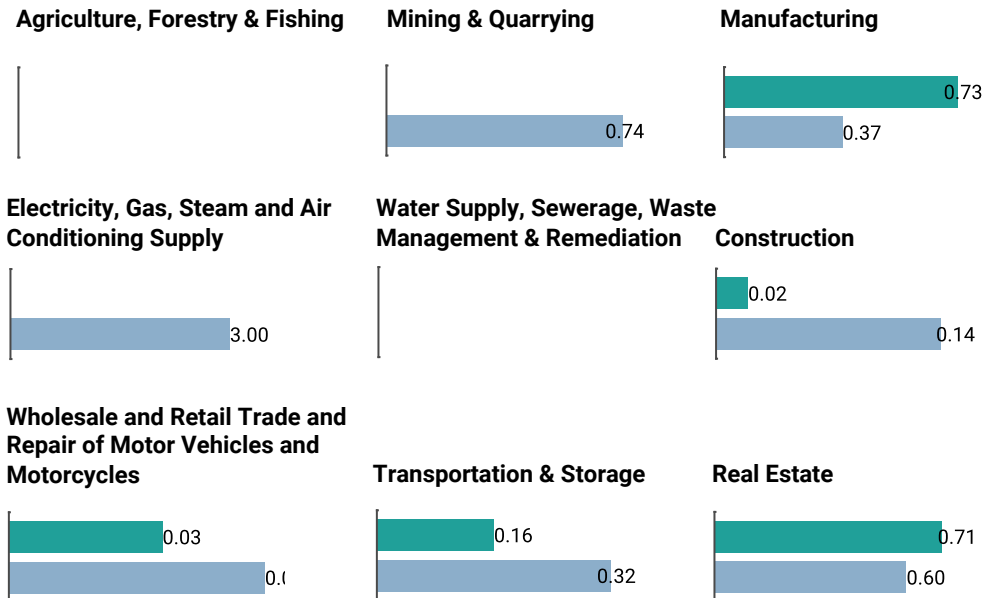■ **Portfolio**   ■ **Benchmark**

Eligibility

100.00%
100.00%

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

Coverage

80.20%
87.12%

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

Hazardous waste (t/EURm)

0.13
0.86

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)
Prysmian S.p.A.	Electrical Equipment	0.33	0.0019%	14,050	0.27
Laboratorios Farmaceuticos Rovi, S.A.	Pharmaceuticals	0.29	0.0067%	3,017	0.20
SAES Getters S.p.A.	Technology Hardware	0.15	0.0376%	366	0.14
Konecranes Oyj	Machinery	0.44	0.0091%	1,300	0.12
Kingspan Group Plc	Building Products	0.16	0.0009%	9,669	0.09
F.I.L.A. - Fabbrica Italiana Lapis ed Affini S.p.A.	Commercial Services	0.27	0.0316%	251	0.08
Trigano SA	Consumer Durables	0.36	0.0115%	653	0.07
Elis SA	Commercial Services	0.08	0.0009%	7,173	0.06
Telekom Austria AG	Telecommunication Services	0.41	0.0051%	1,266	0.06
ENCE Energia y Celulosa SA	Paper & Forestry	0.14	0.0100%	400	0.04

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**

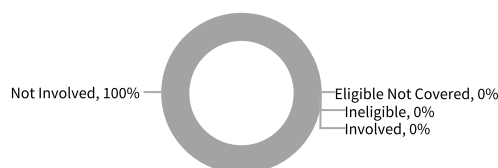## Eligibility

100.00%
100.00%

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

Coverage

100.00%
100.00%

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

Portfolio Involvement

Not Involved, 100%
Eligible Not Covered, 0%
Ineligible, 0%
Involved, 0%

Benchmark Involvement (of Covered)

Not Involved, 100%
Eligible Not Covered, 0%
Ineligible, 0%
Involved, 0%

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	Industry	Portfolio Weight
Publicis Groupe SA	Media	3.65%
De'Longhi S.p.A.	Consumer Durables	3.53%
Konecranes Oyj	Machinery	3.42%
Puuilo Oyj	Retailing	3.35%
Telekom Austria AG	Telecommunication Services	3.14%

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

100.00%
100.00%

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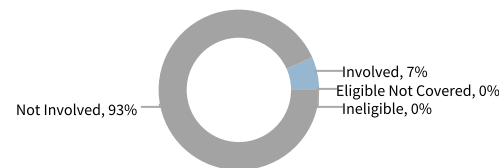
Coverage

100.00%
99.51%

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

Portfolio Involvement

Involved, 43%
Eligible Not Covered, 0%
Ineligible, 0%
Not Involved, 57%

Benchmark Involvement (of Covered)

Involved, 16%
Ineligible, 0%
Eligible Not Covered, 0%
Not Involved, 83%

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
De'Longhi S.p.A.	Consumer Durables	3.53%
Puuilo Oyj	Retailing	3.35%
Trigano SA	Consumer Durables	2.81%
ATOSS Software AG	Software & Services	2.56%
SUESS MicroTec SE	Semiconductors	2.47%

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	Industry	Portfolio Weight
Publicis Groupe SA	Media	3.65%
Konecranes Oyj	Machinery	3.42%
Telekom Austria AG	Telecommunication Services	3.14%
Prysmian S.p.A.	Electrical Equipment	2.55%
Vonovia SE	Real Estate	2.55%

Mandatory Indicator
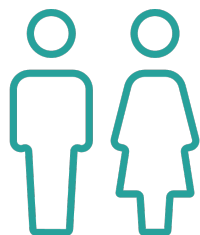
Unadjusted gender pay gap

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

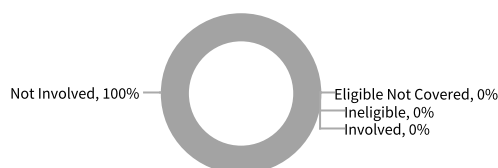■ **Portfolio**   ■ **Benchmark**

Eligibility

100.00%
100.00%

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

Coverage

4.76%
0.48%

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

Unadjusted gender pay gap (%)

18.33
20.90

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
Cairn Homes PLC	Homebuilders	2.27%	20.45%	0.46%
AIB Group plc	Banks	1.41%	18.40%	0.26%
ENCE Energia y Celulosa SA	Paper & Forestry	1.08%	13.80%	0.15%

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

100.00%
100.00%

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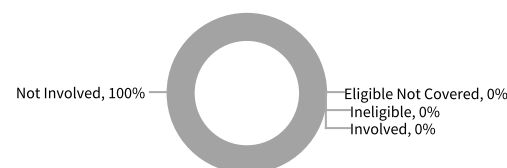
Coverage

97.59%
99.74%

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

Percentage of female board members

42.70
41.12

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
Puuilo Oyj	Retailing	3.35%	6	16.67%
TAG Immobilien AG	Real Estate	1.00%	6	16.67%
CTS Eventim AG & Co. KGaA	Media	1.30%	4	25.00%
Munich Reinsurance Company	Insurance	1.26%	20	25.00%
eDreams ODIGEO	Software & Services	0.83%	7	28.57%
Telekom Austria AG	Telecommunication Services	3.14%	10	30.00%
D'Ieteren Group SA/NV	Diversified Financials	1.20%	10	30.00%
Eurobank Ergasias Services & Holdings SA	Banks	1.93%	13	30.77%
Konecranes Oyj	Machinery	3.42%	9	33.33%
SAES Getters S.p.A.	Technology Hardware	1.17%	9	33.33%

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
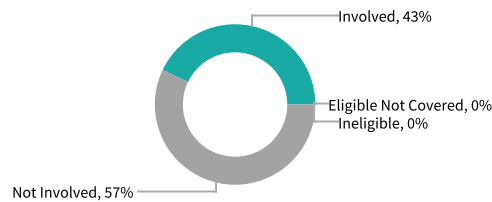
■ **Portfolio**   ■ **Benchmark**

Eligibility

100.00%
100.00%

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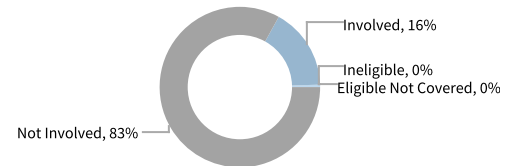
Coverage

100.00%
100.00%

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

Portfolio Involvement

Not Involved, 100%
Eligible Not Covered, 0%
Ineligible, 0%
Involved, 0%

Benchmark Involvement (of Covered)

Not Involved, 100%
Eligible Not Covered, 0%
Ineligible, 0%
Involved, 0%

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	Industry	Portfolio Weight
Publicis Groupe SA	Media	3.65%
De'Longhi S.p.A.	Consumer Durables	3.53%
Konecranes Oyj	Machinery	3.42%
Puuilo Oyj	Retailing	3.35%
Telekom Austria AG	Telecommunication Services	3.14%

Mandatory Indicator
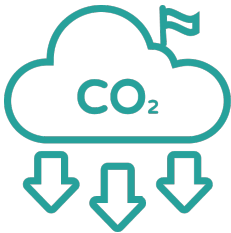
GHG intensity

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

■ **Portfolio**   ■ **Benchmark**

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** 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 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

Voluntary 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**

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

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**

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

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**
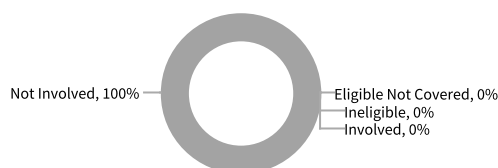
Eligibility

100.00%
100.00%

0.00
0.08

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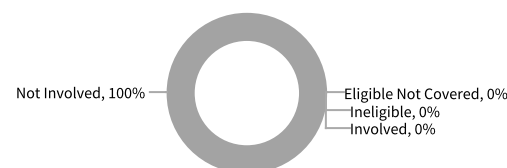
Coverage

0.81%
9.95%

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 (TCO2eq)	Share of Emissions	Ozone depletion substances (T/EURm)
SAF-HOLLAND SE	Auto Components	0.11	0.0001%	1.10	0	0.00

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

100.00%
100.00%

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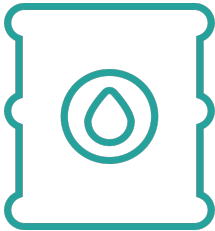
Coverage

100.00%
99.88%

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

Portfolio Involvement

Involved, 41%
Eligible Not Covered, 0%
Ineligible, 0%
Not Involved, 59%

Benchmark Involvement (of Covered)

Involved, 15%
Ineligible, 0%
Eligible Not Covered, 0%
Not Involved, 85%

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
De'Longhi S.p.A.	Consumer Durables	3.53%
Puuilo Oyj	Retailing	3.35%
Trigano SA	Consumer Durables	2.81%
ATOSS Software AG	Software & Services	2.56%
Vonovia SE	Real Estate	2.55%

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	Industry	Portfolio Weight
Publicis Groupe SA	Media	3.65%
Konecranes Oyj	Machinery	3.42%
Telekom Austria AG	Telecommunication Services	3.14%
Prysmian S.p.A.	Electrical Equipment	2.55%
SUESS MicroTec SE	Semiconductors	2.47%

Voluntary 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 Indentifier Table 2 #5   **Eligible Holding Type** Corporate

■ **Portfolio**   ■ **Benchmark**
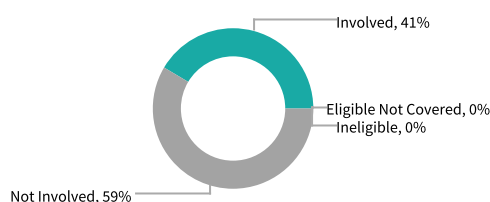
Eligibility

100.00%
100.00%

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

Coverage

107.95%
100.06%

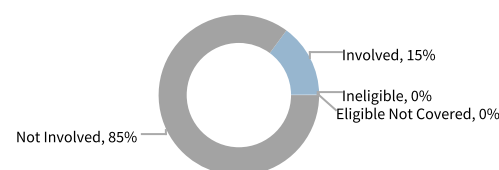The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Energy consumption by type of non-renewable sources of energy

Coal

0.00
3.01

Natural Gas

20.39
26.42

Nuclear

0.00
22.66

Oil

14.07
7.85
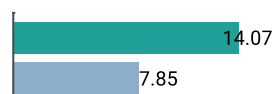
Largest Contributing Constituents

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 % nonrenewable energy from source
Coal	F.I.L.A. - Fabbrica Italiana Lapis ed Affini S.p.A.	Commercial Services	2.10%	0.00%	0.00%
Coal	Arcadis NV	Construction & Engineering	1.48%	0.00%	0.00%
Coal	Schneider Electric SE	Electrical Equipment	1.36%	0.00%	0.00%
Natural Gas	Prysmian S.p.A.	Electrical Equipment	2.55%	27.55%	70.24%
Natural Gas	De'Longhi S.p.A.	Consumer Durables	3.53%	19.54%	69.00%
Natural Gas	Hermes International SCA	Textiles & Apparel	1.55%	42.93%	66.60%
Nuclear	Fagron SA	Healthcare	0.60%	0.00%	0.00%
Oil	Sanlorenzo S.p.A.	Consumer Durables	2.28%	39.55%	90.29%
Oil	Arcadis NV	Construction & Engineering	1.48%	54.49%	80.63%
Oil	IMCD N.V.	Traders & Distributors	1.31%	52.85%	69.33%

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

100.00%
100.00%

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

Coverage

5.62%
15.03%

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

9.79
202.20
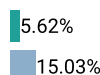
Largest Contributing Water Consumers

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
ENCE Energia y Celulosa SA	Paper & Forestry	1.08%	1,041,400	11,280.67
F.I.L.A. - Fabbrica Italiana Lapis ed Affini S.p.A.	Commercial Services	2.10%	489,834	10,297.00
Unibail-Rodamco-Westfield SE Stapled Secs Cons of 1 Sh Unibail Rodamco + 1 Sh WFD Unib Rod	Real Estate	0.96%	57,904	557.09
ASML Holding NV	Semiconductors	1.47%	17,610	259.38

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
F.I.L.A. - Fabbrica Italiana Lapis ed Affini S.p.A.	Commercial Services	2.10%	23.00%	0.48%
ENCE Energia y Celulosa SA	Paper & Forestry	1.08%	3.26%	0.04%
ASML Holding NV	Semiconductors	1.47%	1.50%	0.02%
Unibail-Rodamco-Westfield SE Stapled Secs Cons of 1 Sh Unibail Rodamco + 1 Sh WFD Unib Rod	Real Estate	0.96%	0.96%	0.01%

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%
100.00%

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

Coverage

100.00%
99.51%

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

Portfolio Involvement

Involved, 26%
Eligible Not Covered, 0%
Ineligible, 0%
Not Involved, 74%

Benchmark Involvement (of Covered)

Involved, 7%
Ineligible, 0%
Eligible Not Covered, 0%
Not Involved, 93%

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
De'Longhi S.p.A.	Consumer Durables	3.53%
Puuilo Oyj	Retailing	3.35%
ATOSS Software AG	Software & Services	2.56%
BPER Banca S.p.A.	Banks	2.33%
Scout24 SE	Software & Services	2.20%

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	Industry	Portfolio Weight
Publicis Groupe SA	Media	3.65%
Konecranes Oyj	Machinery	3.42%
Telekom Austria AG	Telecommunication Services	3.14%
Trigano SA	Consumer Durables	2.81%
Prysmian S.p.A.	Electrical Equipment	2.55%

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**
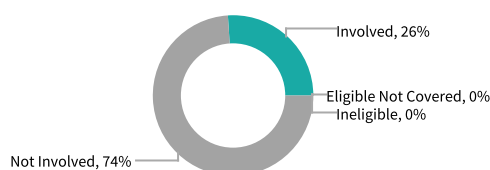
Eligibility

100.00%
100.00%

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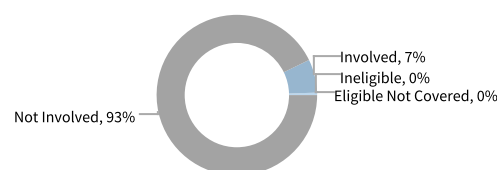
Coverage

100.00%
100.00%

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

Portfolio Involvement

Not Involved, 100%
Eligible Not Covered, 0%
Ineligible, 0%
Involved, 0%

Benchmark Involvement (of Covered)

Not Involved, 95%
Involved, 5%
Eligible Not Covered, 0%
Ineligible, 0%

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	Industry	Portfolio Weight
Publicis Groupe SA	Media	3.65%
De'Longhi S.p.A.	Consumer Durables	3.53%
Konecranes Oyj	Machinery	3.42%
Puuilo Oyj	Retailing	3.35%
Telekom Austria AG	Telecommunication Services	3.14%

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**
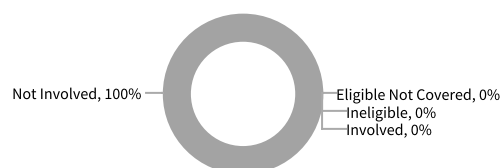
Eligibility

100.00%
100.00%

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

Coverage

100.00%
100.00%

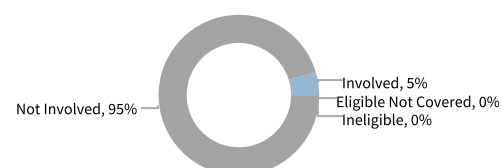The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Portfolio Involvement

Not Involved, 99%
Involved, 1%
Eligible Not Covered, ...
Ineligible, 0%

Benchmark Involvement (of Covered)

Involved, 12%
Eligible Not Covered, 0%
Ineligible, 0%
Not Involved, 88%

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
Arcadis NV	Construction & Engineering	1.48%

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	Industry	Portfolio Weight
Publicis Groupe SA	Media	3.65%
De'Longhi S.p.A.	Consumer Durables	3.53%
Konecranes Oyj	Machinery	3.42%
Puuilo Oyj	Retailing	3.35%
Telekom Austria AG	Telecommunication Services	3.14%

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**
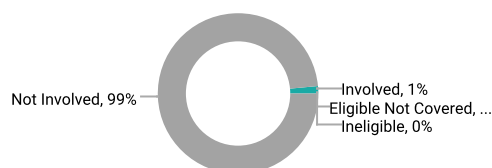
Eligibility

100.00%
100.00%

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

Coverage

100.00%
99.51%
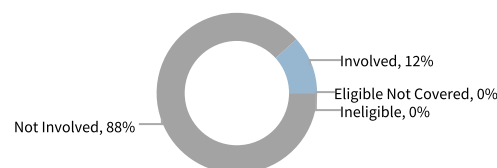
The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Portfolio Involvement

Involved, 88%
Eligible Not Covered, 0%
Ineligible, 0%
Not Involved, 12%

Benchmark Involvement (of Covered)

Involved, 82%
Ineligible, 0%
Eligible Not Covered, 0%
Not Involved, 18%

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
Publicis Groupe SA	Media	3.65%
De'Longhi S.p.A.	Consumer Durables	3.53%
Konecranes Oyj	Machinery	3.42%
Puuilo Oyj	Retailing	3.35%
Telekom Austria AG	Telecommunication Services	3.14%

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	Industry	Portfolio Weight
Sanlorenzo S.p.A.	Consumer Durables	2.28%
Sopra Steria Group SA	Software & Services	2.25%
Hermes International SCA	Textiles & Apparel	1.55%
ASM International N.V.	Semiconductors	1.42%
Schneider Electric SE	Electrical Equipment	1.36%

Voluntary Indicator

Non-recycled waste ratio

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

PAI Identifier Table 2 #13   **Eligible Holding Type** Corporate

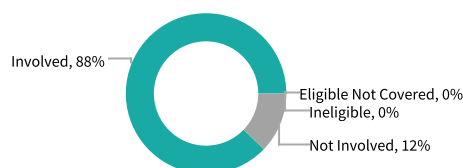■ **Portfolio**   ■ **Benchmark**

Eligibility

100.00%
100.00%

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

Coverage

52.14%
66.00%
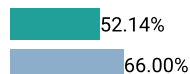
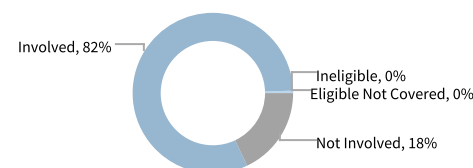The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Non-recycled waste generation (t/EURm)

2.22
2.36

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)
F.I.L.A. - Fabbrica Italiana Lapis ed Affini S.p.A.	Commercial Services	0.27	0.0316%	15,721	4.96
Navigator Company SA	Paper & Forestry	0.12	0.0034%	133,332	4.60
Prysmian S.p.A.	Electrical Equipment	0.33	0.0019%	67,978	1.31
Trigano SA	Consumer Durables	0.36	0.0115%	7,619	0.87
SAES Getters S.p.A.	Technology Hardware	0.15	0.0376%	1,412	0.53
Kingspan Group Plc	Building Products	0.16	0.0009%	51,105	0.47
Konecranes Oyj	Machinery	0.44	0.0091%	3,740	0.34
ENCE Energia y Celulosa SA	Paper & Forestry	0.14	0.0100%	3,199	0.32
Telekom Austria AG	Telecommunication Services	0.41	0.0051%	4,911	0.25
Carmila SA	Real Estate	0.12	0.0023%	10,790	0.25

Voluntary Indicator

Natural species and protected areas

These metrics tells 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
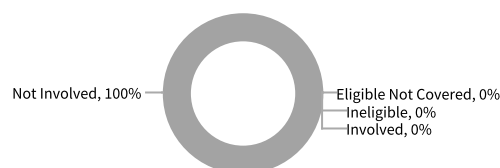
■ **Portfolio**   ■ **Benchmark**

Eligibility

100.00%
100.00%

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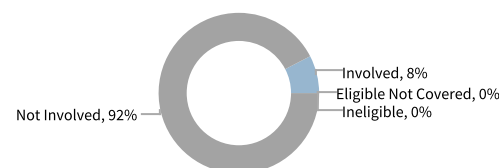
Coverage

100.00%
100.00%

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

Portfolio Involvement

Not Involved, 100%
Eligible Not Covered, 0%
Ineligible, 0%
Involved, 0%

Benchmark Involvement (of Covered)

Not Involved, 92%
Involved, 8%
Eligible Not Covered, 0%
Ineligible, 0%

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
Publicis Groupe SA	Media	3.65%
De'Longhi S.p.A.	Consumer Durables	3.53%
Konecranes Oyj	Machinery	3.42%
Puuilo Oyj	Retailing	3.35%
Trigano SA	Consumer Durables	2.81%

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-invovled score of the portfolio.

Security	Industry	Portfolio Weight
Telekom Austria AG	Telecommunication Services	3.14%
Cairn Homes PLC	Homebuilders	2.27%
F.I.L.A. - Fabbrica Italiana Lapis ed Affini S.p.A.	Commercial Services	2.10%
Hermes International SCA	Textiles & Apparel	1.55%
Arcadis NV	Construction & Engineering	1.48%

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%
100.00%

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

Coverage

100.00%
99.51%
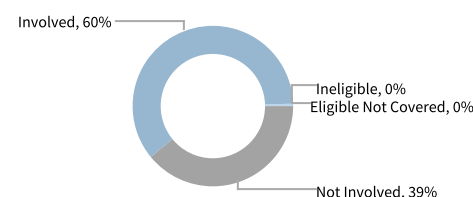
The portion of the portfolio which is both eligible for this PAI and covered by Sustainalytics' data.

Portfolio Involvment

Involved, 90%
Eligible Not Covered, 0%
Ineligible, 0%
Not Involved, 10%

Benchmark Involvement (of Covered)

Involved, 60%
Ineligible, 0%
Eligible Not Covered, 0%
Not Involved, 39%

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
Publicis Groupe SA	Media	3.65%
De'Longhi S.p.A.	Consumer Durables	3.53%
Konecranes Oyj	Machinery	3.42%
Puuilo Oyj	Retailing	3.35%
Telekom Austria AG	Telecommunication Services	3.14%

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	Industry	Portfolio Weight
Hermes International SCA	Textiles & Apparel	1.55%
Arcadis NV	Construction & Engineering	1.48%
ASM International N.V.	Semiconductors	1.42%
Capgemini SE	Software & Services	1.30%
Munich Reinsurance Company	Insurance	1.26%

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
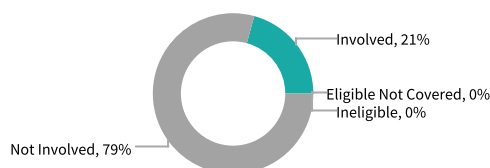
■ **Portfolio**   ■ **Benchmark**

Eligibility

100.00%
100.00%

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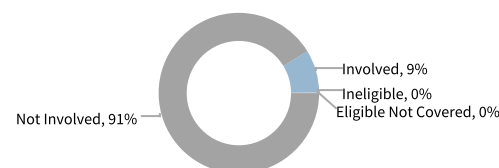
Coverage

100.00%
99.88%

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

Portfolio Involvement

Involved, 21%
Eligible Not Covered, 0%
Ineligible, 0%
Not Involved, 79%

Benchmark Involvement (of Covered)

Involved, 9%
Ineligible, 0%
Eligible Not Covered, 0%
Not Involved, 91%

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
Publicis Groupe SA	Media	3.65%
Puuilo Oyj	Retailing	3.35%
Trigano SA	Consumer Durables	2.81%
Sopra Steria Group SA	Software & Services	2.25%
CTS Eventim AG & Co. KGaA	Media	1.30%

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	Industry	Portfolio Weight
De'Longhi S.p.A.	Consumer Durables	3.53%
Konecranes Oyj	Machinery	3.42%
Telekom Austria AG	Telecommunication Services	3.14%
ATOSS Software AG	Software & Services	2.56%
Prysmian S.p.A.	Electrical Equipment	2.55%

Voluntary Indicator

Rate of accidents

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

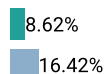**PAI Identifier** Table 3 #2   **Eligible Holding Type** Corporate

■ Portfolio   **■ Benchmark**

Eligibility

100.00%
100.00%

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

Coverage

8.62%
16.42%

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)

1.41
0.34

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
Navigator Company SA	Paper & Forestry	0.93%	4.08	0.00
SPIE SA	Commercial Services	2.07%	1.80	0.00
Kingspan Group Plc	Building Products	1.25%	2.43	0.00
BPER Banca S.p.A.	Banks	2.33%	0.40	0.00
Huhtamaki Oyj	Containers & Packaging	0.57%	0.74	0.00
ASML Holding NV	Semiconductors	1.47%	0.17	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

100.00%
100.00%

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

Coverage

6.01%
8.70%

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 (#)

6,582.83
39,708.71

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
Prysmian S.p.A.	Electrical Equipment	2.55%	11,473.00	292.52
Schneider Electric SE	Electrical Equipment	1.36%	4,195.00	56.92
F.I.L.A. - Fabbrica Italiana Lapis ed Affini S.p.A.	Commercial Services	2.10%	2,193.00	46.10

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
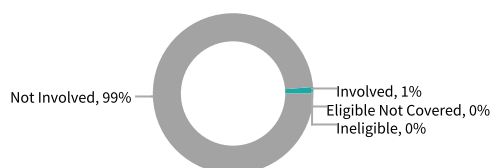
■ **Portfolio**   ■ **Benchmark**

Eligibility

100.00%
100.00%

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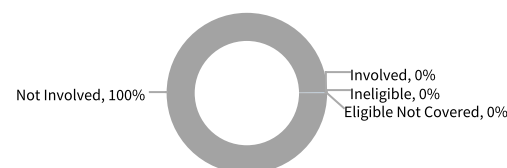
Coverage

100.00%
99.88%

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

Portfolio Involvement

Not Involved, 99%
Involved, 1%
Eligible Not Covered, 0%
Ineligible, 0%

Benchmark Involvement (of Covered)

Not Involved, 100%
Involved, 0%
Ineligible, 0%
Eligible Not Covered, 0%

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
CTS Eventim AG & Co. KGaA	Media	1.30%

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	Industry	Portfolio Weight
Publicis Groupe SA	Media	3.65%
De'Longhi S.p.A.	Consumer Durables	3.53%
Konecranes Oyj	Machinery	3.42%
Puuilo Oyj	Retailing	3.35%
Telekom Austria AG	Telecommunication Services	3.14%

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.

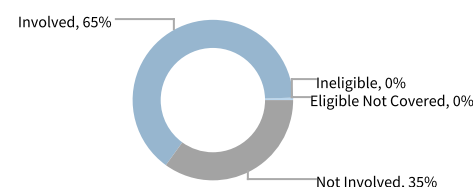**PAI Identifier** Table 3 #5   **Eligible Holding Type** Corporate

■ **Portfolio**   ■ **Benchmark**

Eligibility

100.00%
100.00%

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

Coverage

100.00%
99.51%

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

Portfolio Involvement

Involved, 86%
Eligible Not Covered, 0%
Ineligible, 0%
Not Involved, 14%

Benchmark Involvement (of Covered)

Involved, 65%
Ineligible, 0%
Eligible Not Covered, 0%
Not Involved, 35%

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
Publicis Groupe SA	Media	3.65%
De'Longhi S.p.A.	Consumer Durables	3.53%
Konecranes Oyj	Machinery	3.42%
Puuilo Oyj	Retailing	3.35%
Telekom Austria AG	Telecommunication Services	3.14%

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	Industry	Portfolio Weight
SPIE SA	Commercial Services	2.07%
Hermes International SCA	Textiles & Apparel	1.55%
ASML Holding NV	Semiconductors	1.47%
ASM International N.V.	Semiconductors	1.42%
Schneider Electric SE	Electrical Equipment	1.36%

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
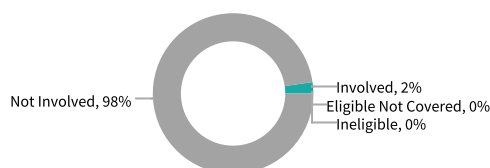
■ Portfolio   **■ Benchmark**

Eligibility

100.00%
100.00%

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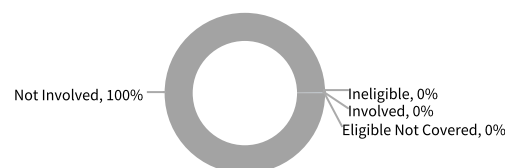
Coverage

100.00%
99.88%

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

Portfolio Involvement

Not Involved, 98%
Involved, 2%
Eligible Not Covered, 0%
Ineligible, 0%

Benchmark Involvement (of Covered)

Not Involved, 100%
Ineligible, 0%
Involved, 0%
Eligible Not Covered, 0%

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
Cairn Homes PLC	Homebuilders	2.27%

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	Industry	Portfolio Weight
Publicis Groupe SA	Media	3.65%
De'Longhi S.p.A.	Consumer Durables	3.53%
Konecranes Oyj	Machinery	3.42%
Puuilo Oyj	Retailing	3.35%
Telekom Austria AG	Telecommunication Services	3.14%

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

■ 100.00%
■ 100.00%

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

Coverage

■ 100.00%
■ 100.00%

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

0.05
0.26

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
Schneider Electric SE	Electrical Equipment	1.36%	2	0.03
ASML Holding NV	Semiconductors	1.47%	1	0.01
Wolters Kluwer N.V.	Software & Services	1.29%	1	0.01

Largest Contributing Contributors to Incidents of Discrimination Leading to Sanctions

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

Security Name	Industry	Portfolio Weight	Incidents of Discrimination Leading to Sanctions	Weighted Incidents of Discrimination Leading to Sanctions
Schneider Electric SE	Electrical Equipment	1.36%	1	0.01

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.

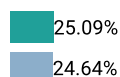**PAI Identifier** Table 3 #8   **Eligible Holding Type** Corporate
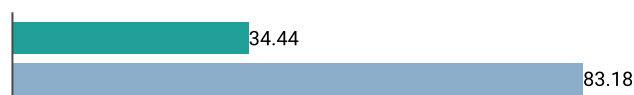
■ **Portfolio**   ■ **Benchmark**

Eligibility

100.00%
100.00%

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

Coverage

25.09%
24.64%

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

Excessive CEO pay ratio

34.44
83.18

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
Prysmian S.p.A.	Electrical Equipment	2.55%	71.00	1.81
Publicis Groupe SA	Media	3.65%	40.00	1.46
Wolters Kluwer N.V.	Software & Services	1.29%	77.00	1.00
Hermes International SCA	Textiles & Apparel	1.55%	44.00	0.68
SEB SA	Consumer Durables	1.02%	61.60	0.63
JCDecaux SE	Media	0.81%	63.80	0.51
Sopra Steria Group SA	Software & Services	2.25%	22.00	0.49
Television Francaise 1 SA	Media	1.27%	34.00	0.43
Elis SA	Commercial Services	0.63%	57.20	0.36
ANIMA Holding S.p.A.	Diversified Financials	2.09%	13.50	0.28

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
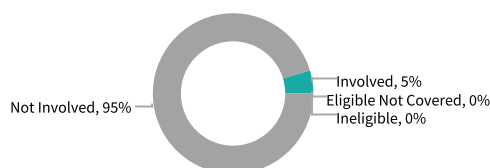
■ **Portfolio**   ■ **Benchmark**

Eligibility

100.00%
100.00%

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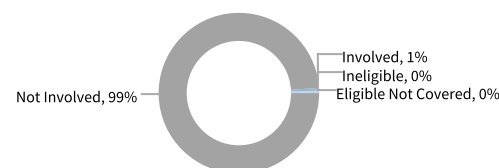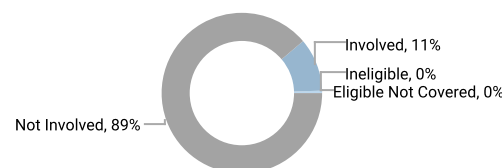
Coverage

100.00%
99.51%

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

Portfolio Involvement

Not Involved, 95%
Involved, 5%
Eligible Not Covered, 0%
Ineligible, 0%

Benchmark Involvement (of Covered)

Not Involved, 99%
Involved, 1%
Ineligible, 0%
Eligible Not Covered, 0%

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
Scout24 SE	Software & Services	2.20%
Kingspan Group Plc	Building Products	1.25%
D'Ieteren Group SA/NV	Diversified Financials	1.20%

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	Industry	Portfolio Weight
Publicis Groupe SA	Media	3.65%
De'Longhi S.p.A.	Consumer Durables	3.53%
Konecranes Oyj	Machinery	3.42%
Puuilo Oyj	Retailing	3.35%
Telekom Austria AG	Telecommunication Services	3.14%

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

100.00%
100.00%

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

Coverage

100.00%
99.51%

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

Portfolio Involvement

Involved, 36%
Eligible Not Covered, ...
Ineligible, 0%
Not Involved, 64%

Benchmark Involvement (of Covered)

Involved, 11%
Ineligible, 0%
Eligible Not Covered, 0%
Not Involved, 89%

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
Puuilo Oyj	Retailing	3.35%
Trigano SA	Consumer Durables	2.81%
ATOSS Software AG	Software & Services	2.56%
SUESS MicroTec SE	Semiconductors	2.47%
Sanlorenzo S.p.A.	Consumer Durables	2.28%

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	Industry	Portfolio Weight
Publicis Groupe SA	Media	3.65%
De'Longhi S.p.A.	Consumer Durables	3.53%
Konecranes Oyj	Machinery	3.42%
Telekom Austria AG	Telecommunication Services	3.14%
Prysmian S.p.A.	Electrical Equipment	2.55%

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
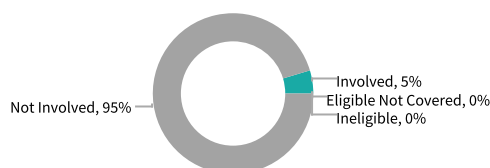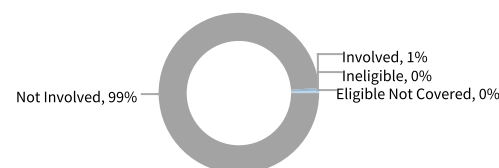
■ **Portfolio**   ■ **Benchmark**

Eligibility

100.00%
100.00%

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

Coverage

100.00%
99.51%

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

Portfolio Involvement

Not Involved, 95%
Involved, 5%
Eligible Not Covered, 0%
Ineligible, 0%

Benchmark Involvement (of Covered)

Not Involved, 99%
Involved, 1%
Ineligible, 0%
Eligible Not Covered, 0%

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
Scout24 SE	Software & Services	2.20%
Kingspan Group Plc	Building Products	1.25%
D'Ieteren Group SA/NV	Diversified Financials	1.20%

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	Industry	Portfolio Weight
Publicis Groupe SA	Media	3.65%
De'Longhi S.p.A.	Consumer Durables	3.53%
Konecranes Oyj	Machinery	3.42%
Puuilo Oyj	Retailing	3.35%
Telekom Austria AG	Telecommunication Services	3.14%

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
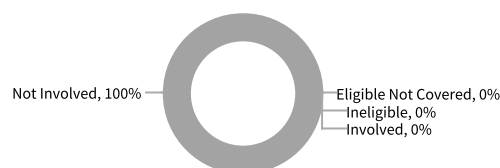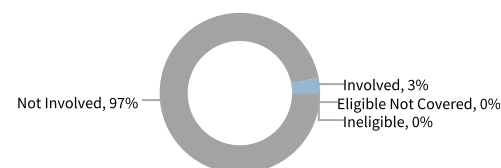
■ **Portfolio**   ■ **Benchmark**
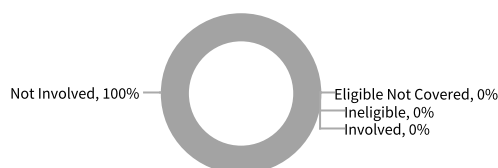
Eligibility

100.00%
100.00%

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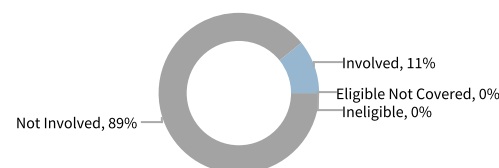
Coverage

100.00%
100.00%

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

Portfolio Involvement

Not Involved, 100%
Eligible Not Covered, 0%
Ineligible, 0%
Involved, 0%

Benchmark Involvement (of Covered)

Not Involved, 97%
Involved, 3%
Eligible Not Covered, 0%
Ineligible, 0%

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	Industry	Portfolio Weight
Publicis Groupe SA	Media	3.65%
De'Longhi S.p.A.	Consumer Durables	3.53%
Konecranes Oyj	Machinery	3.42%
Puuilo Oyj	Retailing	3.35%
Telekom Austria AG	Telecommunication Services	3.14%

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 in terms of geographic areas and/or the type of operation.

PAI Identifier Table 3 #13   **Eligible Holding Type** Corporate

■ **Portfolio**   ■ **Benchmark**
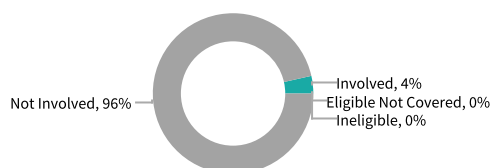
Eligibility

100.00%
100.00%

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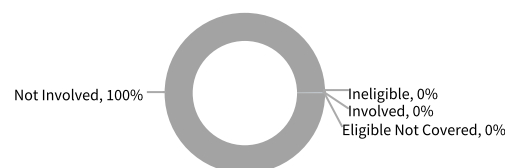
Coverage

100.00%
100.00%

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

Portfolio Involvement

Not Involved, 100%
Eligible Not Covered, 0%
Ineligible, 0%
Involved, 0%

Benchmark Involvement (of Covered)

Involved, 11%
Eligible Not Covered, 0%
Ineligible, 0%
Not Involved, 89%

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	Industry	Portfolio Weight
Publicis Groupe SA	Media	3.65%
De'Longhi S.p.A.	Consumer Durables	3.53%
Konecranes Oyj	Machinery	3.42%
Puuilo Oyj	Retailing	3.35%
Telekom Austria AG	Telecommunication Services	3.14%

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

100.00%
100.00%

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

Coverage

100.00%
100.00%

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 (#)

0.00

0.49

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%
100.00%

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

Coverage

100.00%
99.88%

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

Portfolio Involvement

Not Involved, 96%
Involved, 4%
Eligible Not Covered, 0%
Ineligible, 0%

Benchmark Involvement (of Covered)

Not Involved, 100%
Ineligible, 0%
Involved, 0%
Eligible Not Covered, 0%

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
De'Longhi S.p.A.	Consumer Durables	3.53%

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	Industry	Portfolio Weight
Publicis Groupe SA	Media	3.65%
Konecranes Oyj	Machinery	3.42%
Puuilo Oyj	Retailing	3.35%
Telekom Austria AG	Telecommunication Services	3.14%
Trigano SA	Consumer Durables	2.81%

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
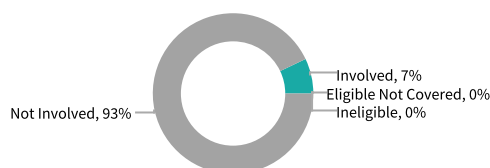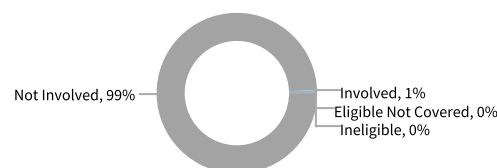
■ **Portfolio**   ■ **Benchmark**

Eligibility

100.00%
100.00%

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

Coverage

100.00%
100.00%

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

Portfolio Involvement

Not Involved, 93%
Involved, 7%
Eligible Not Covered, 0%
Ineligible, 0%

Benchmark Involvement (of Covered)

Not Involved, 99%
Involved, 1%
Eligible Not Covered, 0%
Ineligible, 0%

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
Puuilo Oyj	Retailing	3.35%
Trigano SA	Consumer Durables	2.81%
Sogefi SPA	Auto Components	0.92%

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	Industry	Portfolio Weight
Publicis Groupe SA	Media	3.65%
De'Longhi S.p.A.	Consumer Durables	3.53%
Konecranes Oyj	Machinery	3.42%
Telekom Austria AG	Telecommunication Services	3.14%
ATOSS Software AG	Software & Services	2.56%

Voluntary 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**

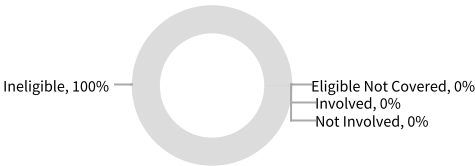## Eligibility

100.00%
100.00%

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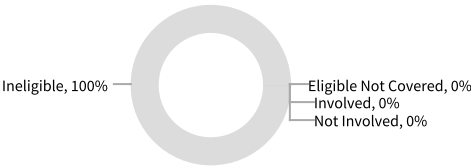
Coverage

100.00%
100.00%

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

Number of convictions (#)

0.00
0.00

Amount of fines (EURm)

0.00
57.50

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

■ **Portfolio**   ■ **Benchmark**

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

■ **Portfolio**   ■ **Benchmark**

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

■ **Portfolio**   ■ **Benchmark**

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

■ **Portfolio**   ■ **Benchmark**

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
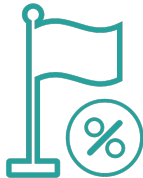
Non-cooperative tax jurisdictions

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 Involvment

Ineligible, 100%

Eligible Not Covered, 0%
Involved, 0%
Not Involved, 0%

Benchmark Involvement (of Covered)

Ineligible, 100%

Eligible Not Covered, 0%
Involved, 0%
Not Involved, 0%

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

 Portfolio   **Benchmark**

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

■ **Portfolio**   ■ **Benchmark**

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.

Notice and Disclaimer

Sustainalytics does not assess the issuer's compliance with (local) legislation, but only provides an indication of the expected impact that the issuer's alignment may have for businesses, based on principles as recognized under the EU Action Plan on Financing Sustainable Growth.