

Benchmark: 15% HEAE + 85% ER00

31st December 2025

Indicators applicable to investments in investee companies										
Adverse sustainability indicator		Metric	Benchmark	Portfolio			Unit	Coverage benchmark	Coverage portfolio	
			2025	2025	2024	2023		2025		
Climate and other environment related indicators										
Greenhouse gas emissions (GHG)	1. GHG emissions	Scope 1 GHG emissions	12 849,5	10 726,6	12 634,2	-	tCO2eq	93,4%	97,3%	
		Scope 2 GHG emissions	2 954,9	3 101,3	2 728,9	-	tCO2eq	93,4%	97,3%	
		Scope 3 GHG emissions	111 976,0	132 026,7	70 703,5	-	tCO2eq	93,6%	97,8%	
		Total GHG emissions	127 780,4	145 854,6	86 066,6	-	tCO2eq	93,7%	97,8%	
	2. GHG footprint	GHG footprint (Scope 1, 2 & 3)	488,6	283,7	308,8	-	tCO2eq per M€ EVIC	90,6%	92,0%	
	3. GHG intensity of investee companies	GHG intensity of investee companies	761,6	597,6	669,5	-	tCO2eq per M€ revenue	93,8%	97,9%	
	4. Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	11,7%	6,5%	5,8%	-	%	93,5%	97,8%	
	5. Share of non-renewable energy consumption and production	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources	47,8%	45,5%	36,8%	-	%	79,8%	88,0%	
			56,8%	50,8%	50,3%	-	%	91,8%	96,7%	
	6. Energy consumption intensity per high climate impact sector	Energy consumption in GWh per million EUR of revenue of investee companies, per high impact climate								
		NACE A sector	-	-	-	-	GWh per M€ revenue	-	-	
		NACE B sector	1,101	-	-	-	GWh per M€ revenue	100,0%	-	
		NACE C sector	0,440	0,429	0,567	-	GWh per M€ revenue	98,0%	100,0%	
		NACE D sector	1,864	0,929	1,514	-	GWh per M€ revenue	99,5%	100,0%	
		NACE E sector	2,065	1,093	1,622	-	GWh per M€ revenue	100,0%	100,0%	
		NACE F sector	0,314	0,110	0,090	-	GWh per M€ revenue	93,8%	100,0%	
		NACE G sector	0,232	0,425	0,348	-	GWh per M€ revenue	98,6%	100,0%	
		NACE H sector	0,793	1,296	1,169	-	GWh per M€ revenue	99,7%	100,0%	
		NACE L sector	0,479	0,450	0,456	-	GWh per M€ revenue	99,6%	100,0%	

Adverse sustainability indicator		Metric	Benchmark 2025	Portfolio 2025 2024 2023			Unit	Coverage benchmark 2025	Coverage portfolio
Biodiversity	7. Activities negatively affecting biodiversity-sensitive areas	Share of investments in investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas	13,1%	8,2%	3,5%	-	%	94,3%	98,5%
Water	8. Emissions to water	Tons of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average	0,1	0,2	256,9	-	t per M€ invested	93,8%	97,8%
Waste	9. Hazardous waste ratio	Tons of hazardous waste generated by investee companies per million EUR invested, expressed as a weighted average	2,9	0,3	-	-	t per M€ invested	93,8%	97,8%
Social and employee, respect for human rights, anti-corruption and anti-bribery matters									
Social and employee matters	10. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	0,0%	0,0%	0,0%	-	%	95,9%	98,2%
	11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises	Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	2,3%	1,0%	1,1%	-	%	94,1%	97,8%
	12. Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	11,8%	13,7%	9,9%	-	%	84,8%	88,7%
	13. Board gender diversity	Average ratio of female to male board members in investee companies	56,0%	55,3%	36,3%	-	%	92,9%	95,1%
	14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Share of investments in investee companies involved in the manufacture or selling of controversial weapons	0,0%	0,0%	0,0%	-	%	96,1%	99,0%
Indicators applicable to investments in sovereigns and supranationals									
Environmental	15. GHG intensity	GHG intensity of investee countries	-	129,3	137,5	-	tCO2eq per M€ GDP	-	100%
Social	16. Investee countries subject to social violations	Number of investee countries subject to social violations, as referred to in international treaties and conventions, United Nations principles and, where applicable, national law	0	0	0	-	-	-	100%