

Dichiarazione sugli impatti negativi sulla sostenibilità

Adverse sustainability indicator		Metric	Impact [10 Marzo 2021 - 9 Marzo 2022]	Explanation	Actions taken
CLIMATE AND OTHER ENVIRONMENT-RELATED INDICATORS					
Greenhouse gas emissions	1. GHG emissions	Scope 1 GHG emissions	NA	-	-
		Scope 2 GHG emissions	NA	-	-
		From 1 January 2023, Scope 3 GHG emissions	NA	-	-
		Total GHG emissions	NA	-	-
	2. Carbon footprint	Carbon footprint	NA	-	-
	3. GHG intensity of investee companies	GHG intensity of investee companies	NA	-	-
	4. Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	NA	-	-
	5. Share of non-renewable energy consumption and production	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage	NA	-	-
6. Energy consumption intensity per high impact climate sector	Energy consumption in GWh per million EUR of revenue of investee companies, per high impact climate sector	NA	-	-	

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	NA	-	-
Water	8. Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average	NA	-	-
Waste	9. Hazardous waste ratio	Tonnes of hazardous waste generated by investee companies per million EUR invested, expressed as a weighted average	NA	-	-

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	NA	-	-
	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	NA	-	-
	12. Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	NA	-	-

	13. Board gender diversity	Average ratio of female to male board members in investee companies	NA	-	-
	14. Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Share of investments in investee companies involved in the manufacture or selling of controversial weapons	NA	-	-
Indicators applicable to investments in sovereigns and supernationals					
Adverse sustainability indicator		Metric	Impact [10 Marzo 2021 - 9 Marzo 2022]	Explanation	Actions taken
Environmental	15. GHG intensity	GHG intensity of investee countries	NA	-	-
Social	16. Investee countries subject to social violations	Number of investee countries subject to social violations (absolute number and relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law	NA	-	-
Indicators applicable to investments in real estate assets					
Adverse sustainability indicator		Metric	Impact [10 Marzo 2021 - 9 Marzo 2022]	Explanation	Actions taken
Fossil fuels	17. Exposure to fossil fuels through real estate assets	Share of investments in real estate assets involved in the extraction, storage, transport or manufacture of fossil fuels	NA	-	-

Energy efficiency	18. Exposure to energy inefficient real estate assets	Share of investments in energy inefficient real estate assets	NA	-	-
Other indicators for principal adverse impact					
Green securities	19. Share of securities not certified as green under a future EU legal act setting up an EU Green Bond Standard	Share of securities in investments not certified as green	NA	-	-
Social and employee matters	20. Rate of accidents	Rate of accidents in investee companies expressed as a weighted average	NA	-	-