Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:
Ofi Invest ESG Equity Climate Focus

Legal entity identifier:
969500WTDEBJ75I1I565

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

☐ **Yes**	☒ **No**
☐ It made **sustainable investments with an environmental objective:** ____%	☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **87.89%** sustainable investments
☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy	☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy	☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
	☒ with a social objective
☐ It made a minimum of **sustainable investments with a social objective:** ____%	☐ It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Ofi Invest ESG Equity Climate Focus (hereinafter the "**Fund**") promotes environmental and social characteristics through a proprietary ESG rating methodology and, while it did not have as its objective a sustainable investment, it had a proportion of **87.89%** sustainable investments.

The Management Company relies on the internal ESG rating methodology in order to assess the environmental, social and governance practices of the issuers.

The themes taken into account in reviewing good ESG practices are:

- Environmental: Climate change – Natural resources – Project financing – Toxic waste – Green products.
- Social: Human capital – Societal – Products and services – Communities and human rights
- Governance: Governance structure – Market behaviour

The Fund adopts a "rating improvement" ESG approach, which involves achieving a higher average ESG score for the portfolio than the average ESG score for the SRI comparison universe, including the securities that make up the Stoxx Europe ex UK Total Market Index (BKXE), after removing 30%, as a weighting, of the index's securities.

These eliminated securities correspond to the exclusion of private issuers featuring on the management company's sector-based and norm-based exclusion lists for the purposes of the SRI Label, as well as securities with the lowest ESG scores.

The SRI comparison universe is consistent with the Fund's reference benchmark.

- ***How did the sustainability indicators perform?***

The performance of the sustainability indicators used to measure attainment of the Fund's environmental and social characteristics is as follows:

- **The Fund's average ESG score** *after eliminating 30% of the lowest rated securities:* The Fund's average ESG score was **6.93** out of 10;

- **The average ESG score for the Fund's SRI universe** *after eliminating 30% of the lowest rated securities*: The average ESG score for the Fund's SRI universe was **6.46** out of 10;

- **The proportion of sustainable investment made by the Fund:** The Fund invested **87.89%** of its net assets in securities that meet the Ofi Invest AM definition of sustainable investment.

- **The percentage of issuers in the "high risk" or "risky" category for sectors with high greenhouse gas emissions**, as defined by the "Energy and Environmental Transition" (EET) matrix and which are subject to an exclusion, was **0%**.

In addition, under the French SRI Label awarded to the Fund, the following two ESG indicators were also selected:

- **Environmental indicator (PAI indicator 2):** Tonnes of CO_2 per million euros invested (Scopes 1, 2 and 3 divided by EVIC): **500.90**;

- **Social indicator (PAI indicator 11):** Lack of processes and mechanisms to monitor compliance with UNGC and OECD principles: **0.29**.

Monitoring of the indicators, mentioned previously, in the management tools has made it possible to confirm that there were no significant variations in the performance of the indicators throughout the reporting period in question, between 1 July 2024 and 30 June 2025.

For more information on these sustainability indicators and their calculation method, please refer to the Fund's prospectus and pre-contractual disclosure.

- ***...and compared to previous periods?***

As at 28 June 2024, the performances of the sustainability indicators used to measure attainment of the Fund's environmental and social characteristics were as follows:

- **The SRI score** at portfolio level stood at **3.51** out of 5.

- **The percentage of issuers with the worst ESG performance in the "Under Supervision" category** was **11%**;

- **The percentage of issuers within the "high risk" or "risky" category** for sectors with high greenhouse gas emissions stood at **0%** within the portfolio.

As part of the SRI Label awarded to the Fund, two ESG indicators promoting promoted social and environmental characteristics were piloted in the fund and its SRI universe. Their respective performances as at 28 June 2024 were as follows:

1. **The portfolio's Scope 1 and 2 financed emissions** amount to **53.56** tonnes of CO_2 equivalent per million euros compared to its SRI universe, of which financed emissions amount to **53.83 tonnes**.

2. **The proportion of issuers that have been the subject of controversies that are deemed to violate at least one of the Ten Principles of the UN Global Compact** is **0%** compared to its SRI universe, of which the proportion of issuers that have been the subject of controversies that are considered to violate at least one of the Ten Principles of the Global Compact is **0.31%**.

Monitoring of the indicators, mentioned previously, in the management tools has made it possible to confirm that there were no significant variations in the performance of the indicators throughout the reporting period in question, between 3 July 2023 and 28 June 2024.

- ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund committed to holding at least 30% of its net assets in securities that meet the Ofi Invest AM definition of sustainable investment.
Therefore, as indicated above, the Fund holds **87.89%** of its net assets in issuers contributing to a sustainable investment objective.

This means that these issuers:
- Made a positive contribution to or benefitted the environment and/or society;
- Did no significant harm;
- Applied good governance.

All of the filters and indicators used in order to define sustainable investment are detailed in our responsible investment policy, which is available on our website at https://www.ofi-invest-am.com/pdf/principes-et-politiques/responsible-investment-policy.pdf

These filters are configured in our management tool and ensured by providing the ESG indicators required.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

In order to ensure that the issuers being reviewed did no significant harm (DNSH) with regard to sustainability, Ofi Invest AM verified that these issuers
- Were not exposed to principal adverse impacts (PAIs): 4, 10 and 14
- Were not exposed to activities that are controversial or deemed sensitive in terms of sustainability
- Were not the subject of controversies deemed to be very severe

These filters are configured in our management tool and ensured by providing the ESG indicators required.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

In order to ensure that issuers defined as sustainable investments held in the Fund are aligned with the OECD guidelines and the UN Guiding Principles, Ofi Invest AM has made sure that these issuers:
- Are not exposed to controversial weapons, such as anti-personnel mines, cluster munitions, chemical weapons and biological weapons (PAI indicator 14);
- Do not violate UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises (PAI indicator 10).

These filters are configured in our management tool and ensured by providing the ESG indicators required.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to the underlying investments for the financial product that take the Union criteria for environmentally sustainable economic activities into account. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?

The methods of assessment by the Management Company of investee companies, for each of the principal adverse impacts linked to sustainability factors, are as follows:

Adverse impact indicator		Metric	Impact [year n]	Impact [year n-1]	Explanation	Actions taken, and actions planned and targets set for the next reference period
Climate and other environment-related indicators						
Greenhouse gas emissions	**1. GHG emissions**	**Scope 1 GHG emissions**	5,365.04 tCO2e Coverage rate = 100%	7,691.08 tCO2e Coverage rate = 99.99%	Adjustment of the aggregation formula of PAI 1 in accordance with Annex I of the SFDR Please refer to the "Statement on Principal Adverse Impacts of Investment Decisions on Sustainability Factors", which is available on the Management Company's website	ESG rating[1]: these indicators are taken into account in the analysis of the issues: "GHG emissions from the production process" and "GHG emissions linked to upstream and downstream production" Analysis of controversies on these issues; Climate Engagement Policy; Say-on-Climate Voting Policy; Coal/oil and gas sector-based exclusion policies Indicator of financed emissions (scope 1 and 2) monitored for funds eligible for the SRI label; *Additional measures defined in 2025:* Delivery of tools to management to steer the climate trajectory for each portfolio. Implementation of a credibility score for transition plans in order to correct the declared trajectory. Convergence of funds' ESG monitoring indicators with principal adverse impact (PAI) indicators.
		Scope 2 GHG emissions	2,680.23 tCO2e Coverage rate = 100%	3,026.89 tCO2e Coverage rate = 99.99%		
		Scope 3 GHG emissions	86,574.89 tCO2e Coverage rate = 100%	80,260.71 tCO2e Coverage rate = 99.99%		
		Total GHG emissions	94,620.17 tCO2e Coverage rate = 100%	90,978.69 tCO2e Coverage rate = 99.99%		

[1] The ESG score relies on a sector-based approach. The issues under review and their number differ from one sector to another. For more details on this approach, please refer to the "Identification and prioritisation of principal adverse impacts on sustainability factors" section

						Strengthening of thresholds on exclusions based on coal and oil and gas policies.
	2. **Carbon footprint**	**Carbon footprint** (Scope 1, 2 and 3 GHG emissions / EVIC)	**500.90** (tCO2e/ million EUR) Coverage rate = **100%**	**406.70** (tCO2e/ million EUR) Coverage rate = **99.99%**	Please refer to the “Statement on Principal Adverse Impacts of Investment Decisions on Sustainability Factors”, which is available on the Management Company’s website	Commitment policy on the climate aspect. Say-on-Climate Voting Policy. *Additional measures defined in 2025:* Convergence of funds’ ESG monitoring indicators with principal adverse impacts (PAIs)
	3. **GHG intensity of investee companies**	**GHG intensity of investee companies** (Scope 1, 2 and 3 GHG emissions / turnover)	**884.52** (tCO2e/ million EUR) Coverage rate = **100%**	**738.11** (tCO2e/ million EUR) Coverage rate = **99.99%**		ESG rating: these indicators are taken into account in the analysis of the issues: “GHG emissions from the production process” and “GHG emissions related to upstream and downstream production”; Engagement Policy on the climate aspect. Say-on-Climate Voting Policy. *Additional measures defined in 2025:* convergence of the funds’ ESG monitoring indicators with principal adverse impacts (PAIs).
	4. **Exposure to companies active in the fossil fuel sector**	**Share of investments in companies active in the fossil fuel sector**	**7.17%** Coverage rate = **98.49%**	**3.44%** Coverage rate = **99.99%**	Please refer to the “Statement on Principal Adverse Impacts of Investment Decisions on Sustainability Factors”, which is available on the Management Company’s website	Coal/oil and gas sector-based exclusion policies. Commitment policy on the climate aspect; Say-on-Climate Voting Policy. *Additional measures defined in 2025:* convergence of the funds’ ESG monitoring indicators with principal adverse impacts (PAIs).
	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 of total energy sources**	Share of non-renewable energy consumed = **61%** Coverage rate = **100%** Share of non-renewable energy produced = **28.06%**	Share of non-renewable energy consumed = **62.41%** Coverage rate = **91.00%** Share of non-renewable energy produced = **59.51%**		ESG rating: these indicators are taken into account in the analysis of the issues: “GHG emissions from the production process” and “Opportunities in green technologies”; Analysis of controversies on this issue; Potentially: Climate Engagement Policy.

			Coverage rate = 43.18%	Coverage rate = 20.05%		*Additional measures defined in 2025:* convergence of the funds' ESG monitoring indicators with principal adverse impacts (PAIs).
	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**	0.43 (GWh/ million euros) Coverage rate = 99.99%	0.47 (GWh/ million euros) Coverage rate = 99.99%	Please refer to the "Statement on Principal Adverse Impacts of Investment Decisions on Sustainability Factors", which can be found on the Management Company's website [in French]	ESG rating: these indicators are taken into account in the analysis of the issue: "GHG emissions from the production process" and "Opportunities in green technologies"; Potentially: Climate Engagement Policy. *Additional measures defined in 2025:* convergence of the funds' ESG monitoring indicators with principal adverse impacts (PAIs).
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**	2.14% Coverage rate = 95.08%	1.87% Coverage rate = 98.12%		ESG rating: these indicators are taken into account in the analysis of the issues: "biodiversity"; Analysis of controversies on this issue; Commitment policy on the climate aspect; Biodiversity protection policy with the adoption of a sector-based policy on palm oil. *Additional measures defined in 2025:* Exclusion and engagement strategy for biocides and hazardous chemicals (applicable in 2024); Convergence of funds' ESG monitoring indicators with principal adverse impacts (PAIs).
Water	**8. Emissions to water**	**Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average**	27,960.78 (T/million euros of revenue) Coverage rate = 19.49%	15,295.23 (T/million euros of revenue) Coverage rate = 21.77%	Adjustment of the aggregation formula of PAI 8 and PAI 9 in accordance with Annex I of the SFDR.	ESG rating: these indicators are taken into account in the analysis of the issues: "Impact of activity on water"; Analysis of controversies on this issue. *Additional measures defined in 2025:* convergence of the funds' ESG monitoring indicators with principal adverse impacts (PAIs).

Waste	**9. Hazardous waste and radioactive waste ratio**	**Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average**	79.19 (Tonnes) Coverage rate = 85.84%	95.15 (Tonnes) Coverage rate = 85.45%	For more information, please refer to the "Statement on the Principal Adverse Impacts of Investment Decisions on Sustainability Factors", which can be found on the Management Company's website.	ESG rating: these indicators are taken into account in the analysis of the issues: - "toxic waste"; - "packaging waste and recycling"; - "electronic waste and recycling" if deemed material. Analysis of controversies on these issues. _Additional measures defined in 2025:_ convergence of the funds' ESG monitoring indicators with principal adverse impacts (PAIs).
Indicators for 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% Coverage rate = 100%	0% Coverage rate = 100%	For more information, please refer to the "Statement on the Principal Adverse Impacts of Investment Decisions on Sustainability Factors", which can be found on the Management Company's website.	Norm-based exclusion policy based on the Global Compact; Social engagement policy (linked to the exclusion policy based on the Global Compact); Analysis of controversies on ESG-related issues as a whole with regard to the OECD Guiding Principles, including issues relating to the Ten Principles of the Global Compact on human rights, labour rights, environmental respect and anti-corruption/ business ethics; Indicator monitored for funds eligible for the SRI label. _Additional measures defined in 2025:_ convergence of funds' ESG monitoring indicators with principal adverse impacts (PAIs).
	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**	29.59% Coverage rate = 98.49%	31.20% Coverage rate = 99.99%		Norm-based exclusion policy based on the Global Compact. Social engagement policy (linked to exclusion policy based on the Global Compact). Analysis of controversies on ESG-related issues as a whole with regard to the OECD Guiding Principles, including issues relating to the Ten Principles of the Global Compact on human rights, labour rights, environmental respect and anti-corruption/ business ethics.

						Additional measures defined in 2025: convergence of the funds' ESG monitoring indicators with principal adverse impacts (PAIs).
	12. Unadjusted gender pay gap	**Average unadjusted gender pay gap of investee companies**	0.17 Coverage rate = 64.60%	17.47 Coverage rate = 40.73%	Please refer to the "Statement on Principal Adverse Impacts of Investment Decisions on Sustainability Factors", which is available on the Management Company's website	Analysis of controversies, in particular based on gender-based discrimination at work. *Additional measures defined in 2025:* convergence of funds' ESG monitoring indicators with principal adverse impacts (PAIs).
	13. Board gender diversity	**Average ratio of female to male board members in investee companies, expressed as a percentage of all board members**	41.53% Coverage rate = 99.99%	40.55% Coverage rate = 99.99%		ESG rating: these indicators are taken into account in the analysis of the issues: "composition and functioning of the Board of Directors"; Engagement policy, on commitments upstream of AGMs Voting policy, minimum target level of female representation on the Board established at 40%. Indicator monitored for funds eligible for the SRI label. *Additional measures defined in 2025:* convergence of the funds' ESG monitoring indicators with principal adverse impacts (PAIs).
	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% Coverage rate = 100%	PAI not covered		Exclusion policy on controversial weapons concerning nine types of weapons, including anti-personnel mines, cluster munitions, chemical weapons and biological weapons. *Additional measures defined in 2025:* convergence of the funds' ESG monitoring indicators with principal adverse impacts (PAIs).

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Additional indicators for social and environmental issues						
Water, waste and material emissions	**Investments in companies producing chemicals**	**Share of investments in companies producing chemicals**	0.02 Coverage rate = 98%	1.90% Coverage rate = 99.99%	Please refer to the “Statement on Principal Adverse Impacts of Investment Decisions on Sustainability Factors”, which is available on the Management Company’s website	Convergence of funds’ ESG monitoring indicators with principal adverse impact (PAIs) indicators. Implementation of an exclusion and engagement policy relating to biocides and hazardous chemicals (applicable in 2024)
Anti-corruption and anti-bribery	**Cases of insufficient action taken to address breaches of standards of anti-corruption and anti-bribery**	**Share of investments in investee companies with identified insufficiencies in actions taken to address breaches in procedures and standards of anti-corruption and anti-bribery**	1% Coverage rate = 95.08%	1.81% Coverage rate = 98.12%		ESG rating: these indicators are taken into account in the analysis of the issues: “Business Practices” Analysis of controversies on this issue Social engagement policy (linked to the exclusion policy in the event of controversies linked to Principle 10 of the Global Compact). *Additional measures defined in 2025*: convergence of the funds’ ESG monitoring indicators with principal adverse impacts (PAIs).

For more information, please refer to the “Statement on the Principal Adverse Impacts of Investment Decisions on Sustainability Factors”, which is available on the Management Company’s website at https://www.ofi-invest-am.com/en/finance-responsable.

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is:

What were the top investments of this financial product?

As at 30 June 2025, the Fund’s top investments are as follows:

Assets	Weighting	Country	Sector
COMPAGNIE DE SAINT GOBAIN SA	6.7%	France	Industry
SCHNEIDER ELECTRIC	6.3%	France	Industry
SAP	6.0%	Germany	Information technology
INFINEON TECHNOLOGIES AG	4.6%	Germany	Information technology
ENEL	4.1%	Italy	Utilities
ASML HOLDING NV	3.9%	Netherlands	Information technology
PRYSMIAN	3.5%	Italy	Industry
DASSAULT SYSTEMES	3.4%	France	Information technology
TECHNIP ENERGIES NV	3.4%	France	Oil and gas
DANONE SA	3.2%	France	Healthcare
ALSTOM SA	3.1%	France	Industry
GIVAUDAN SA	3.0%	Switzerland	Materials
LOREAL SA	2.9%	France	Healthcare
METSO CORPORATION	2.7%	Finland	Industry
LAIR LIQUIDE SOCIETE ANONYME POUR	2.4%	France	Materials

Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

- ### What was the asset allocation?

As at 30 June 2025, **96.09%** of the Fund's net assets were made up of investments contributing to the promotion of environmental and social characteristics (#1 Aligned with E/S characteristics).

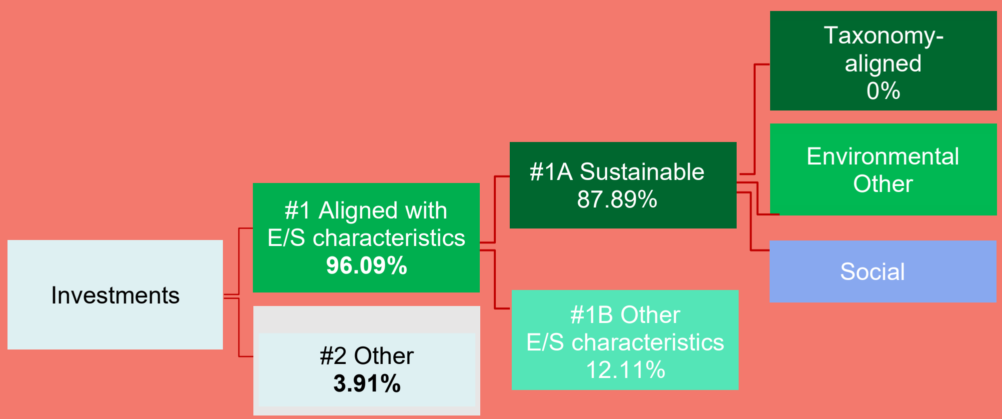
The Fund has **3.91%** of its net assets in component #2 Other. This category is made up of:

- **3.91%** in cash;
- **0%** in derivatives;
- **0%** in securities or portfolio securities without an ESG score.

The Fund has **87.89%** of its net assets in component #1A Sustainable.

The Fund therefore complied with the expected asset allocation:

- A minimum of 80% of the Fund's net assets belonging to the category #1 Aligned with E/S characteristics;
- A maximum of 20% of the investments belonging to component #2 Other, including a maximum of 10% in securities or stocks that do not have an ESG score and a maximum of 10% in liquid assets and derivatives.
- A minimum of 30% of the fund's net assets belong to component #1A Sustainable.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#1 Aligned with E/S characteristics includes:

- The sub-category **#1A Sustainable** covers sustainable investments with environmental or social objectives;
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

- **In which economic sectors were the investments made?**

As at 30 June 2025, the sector-based breakdown of assets invested is as follows:

Sectors	Weighting
Industry	33.5%
Information technology	18.9%
Materials	14.0%
Utilities	10.1%
Healthcare	9.7%
Healthcare	7.8%
Oil and gas	3.4%
Consumer discretionary	2.6%

To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 30 June 2025, the share of sustainable investments with an environmental objective aligned with the EU Taxonomy in the portfolio is zero.

- **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[2]?**

☐ **Yes**

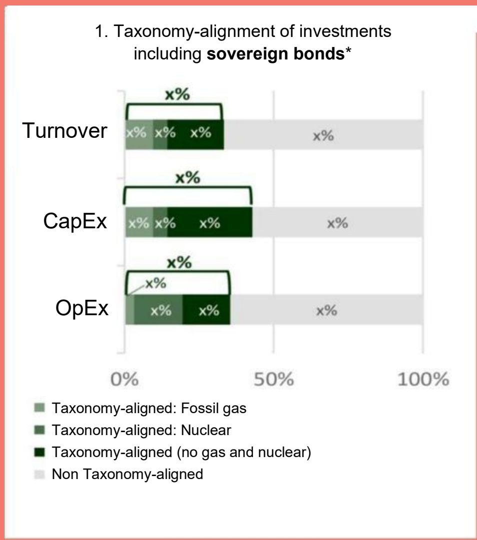
☐ In fossil gas
☐ In nuclear energy

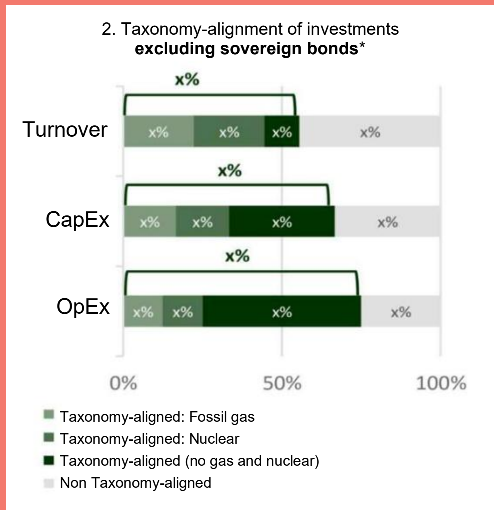
☒ **No**

Taxonomy-aligned activities are expressed as a share of:
- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

[2] *Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin.*
The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*





This graph represents x% of the total investments.

* For the purpose of these graphs, ‘sovereign bonds’ consist of all sovereign exposures.

What was the share of investments made in transitional and enabling activities?

As at 30 June 2025, the share of investments in transitional and enabling activities in the portfolio is zero.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As at 30 June 2025, the share of investments that were aligned with the EU Taxonomy remained zero.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the minimum share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective which were not aligned with the EU Taxonomy was **58.66%**.

What was the share of socially sustainable investments?

The share of socially sustainable investments was **29.23%**.

What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

These investments, which were only made in specific situations, consisted of:

- cash;
- derivatives;
- securities that do not have an ESG score.

Although this category does not have an ESG score and no minimum environmental and social guarantees were implemented, its use did not have the effect of significantly or permanently distorting the environmental and/or social characteristics promoted by the Fund.

What actions have been taken to meet the environmental and/or social characteristics during the reference period?

In order to meet the environmental and/or social characteristics during the reference period, all ESG data were made available to managers in the management tools, and the various ESG requirements were configured and tracked in these same tools.

How did this financial product perform compared with the reference benchmark?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

The comparative SRI universe for this financial product includes securities which make up the STOXX Europe ex UK Total Market Index (BKXF), which is consistent with the Fund’s reference benchmark.

- **How does the reference benchmark differ from a broad market index?**

Not applicable

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable

- **How did this financial product perform compared with the reference benchmark?**

Not applicable

- **How did this financial product perform compared with the broad market index?**

Not applicable