

# Euronext® Global Sustainability and Climate Screened Index

|           |   |
|-----------|---|
| Index     | Euronext® Global Sustainability and Climate Screened Index (FRESG0000876) |
| Benchmark | Euronext® World (NL0015000IB0)  |

## Objective

The Euronext® Global Sustainability and Climate Screened index family exclude companies based on Trust Metric, Carbon Budget, activity involvement and UNGC controversies as defined by ISS-ESG. The Euronext® Global Sustainability and Climate Screened index then selects companies with the highest ESG scores and then the highest Free Float Market capitalisation from Euronext® Eurozone 300 index, Euronext® North America 500 index listed in the United States of America and Euronext® Asia Pacific 500 index listed in Japan. The index serves as an underlying for structured products, funds and exchange traded funds. The index rules are available on our website. Euronext acts as Supervisor. All our rulebooks can be found at:

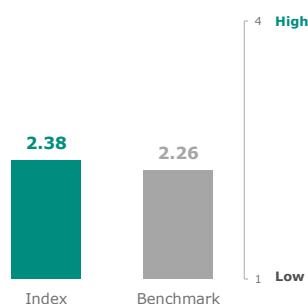
<https://live.euronext.com/en/products-indices/index-rules>.

This ESG Report provides information on ESG factors aggregated at the index level within the framework of the Benchmark Regulation (BMR), the Sustainable Finance Disclosure Regulation (SFDR) and the European Union Taxonomy Regulation. The metrics on ESG factors in this ESG Report are provided by ISS ESG, updated quarterly, and are described at:

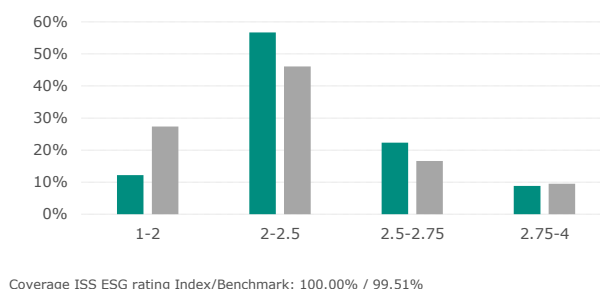
<https://live.euronext.com/en/products-indices/rules-esg-report-disclosures-definitions>.

## ESG Performance

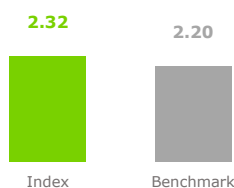
Weighted average ESG rating



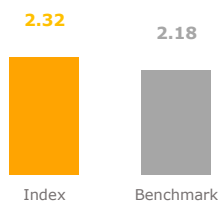
ESG score distribution



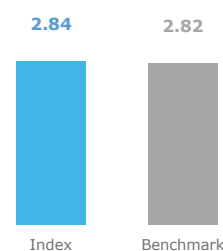
### Environmental



### Social



### Governance



ISS ESG Corporate Rating provides highly relevant, material and forward-looking environmental, social and governance (ESG) data and performance assessments. The overall analysis is graded on a twelve-point scale from 4(A+) where the company shows excellent performance to 1(D-) where the company shows poor performance or fails to demonstrate any commitment to appropriately address the topic. The rating grasps ESG risks, opportunities and impact along the entire corporate value chain, including a dedicated SDG-based component measuring positive and negative impact of products and services as well as integrating the existence and severity of controversies and violations of global norms in the topic-specific and overall assessment. Drawing on a pool of more than 700 indicators developed in house with clearly defined performance expectations and scoring models, ISS ESG sector specialists along with a dedicated in-house team of methodology experts select a set of about 100 criteria for each industry. Performance data on more than 30 ESG topics available across all industries and based on in-depth analysis of various factors :

#### ENVIRONMENT

- Climate Change Strategy
- Eco-Efficiency
- Energy Management
- Environmental Impact of Product Portfolio
- Environmental Management
- Water Risk and Impact
- And more

#### SOCIAL

- Equal Opportunities
- Freedom of Association
- Health and Safety
- Human Rights
- Product Responsibility
- Social Impact of Product Portfolio
- Supply Chain Management
- Taxes
- And more

#### GOVERNANCE

- Business Ethics
- Compliance
- Independence of the Board
- Voting Rights
- Shareholder Participation
- Remuneration
- And more

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## Environmental Indicators

ISS ESG Environmental rating provides a numeric score from 1 (D-), being poor, to 4 (A+), being high, linked to the rated entity's Environmental rating. The Environmental rating is based on an assessment of performance across key environmental metrics including energy management, water risk and impact, waste management, ecoefficiency, sector specific environmental aspects along the value chain, and other issues.

Main factors taken into account :

- Climate Change Strategy
- Eco-Efficiency
- Energy Management
- Environmental Impact of Product Portfolio
- Environmental Management
- Water Risk and Impact

### Environmental score

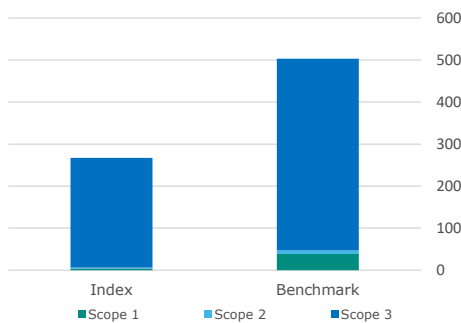


Coverage Index/Benchmark: 100.00% / 99.51%

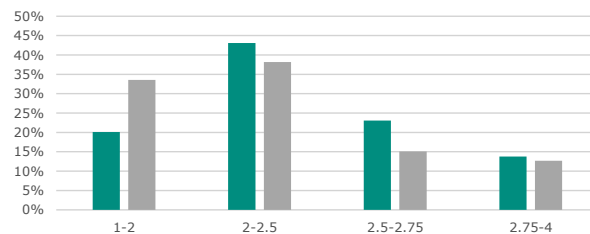
## GHG Emissions

- Carbon footprint: aggregated emissions (tCO<sub>2</sub>e) from Scopes 1, 2, and 3 per million EUR of Enterprise Value
- GHG intensity: aggregated emissions (tCO<sub>2</sub>e) from Scopes 1, 2, and 3 per million EUR of revenue

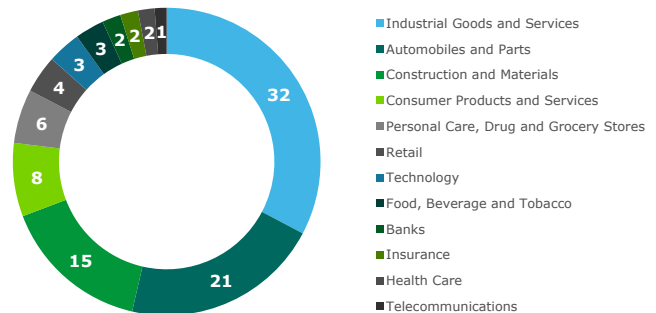
### Carbon footprint



### Environmental score distribution



### Index Top Sectors Contributions to Carbon Footprint (%)



### Carbon footprint tCO<sub>2</sub>e/Enterprise Value

### GHG intensity tCO<sub>2</sub>e/Revenue €

|                  | Coverage (%)<br>Scope 1,2,3 | Estimated (%) | Estimated Trust Score | Scope 1     | Scope 2    | Scope 3      | Total Scope 1,2,3 | Coverage (%)<br>Scope 1,2,3 | Total Scope 1,2 | Total Scope 1,2,3 |
|------------------|-----------------------------|---------------|-----------------------|-------------|------------|--------------|-------------------|-----------------------------|-----------------|-------------------|
| <b>Index</b>     | <b>100.0%</b>               | <b>0.0%</b>   | <b>-</b>              | <b>3.8</b>  | <b>2.5</b> | <b>261.1</b> | <b>267.3</b>      | <b>100.0%</b>               | <b>14.1</b>     | <b>659.0</b>      |
| <b>Benchmark</b> | <b>99.8%</b>                | <b>3.1%</b>   | <b>0.89</b>           | <b>39.0</b> | <b>8.2</b> | <b>456.3</b> | <b>503.4</b>      | <b>99.8%</b>                | <b>135.4</b>    | <b>1,263.4</b>    |
| Net Performance  | 0.18 p                      | 3.13 p        | -                     | 90.35%      | 69.49%     | 42.79%       | 46.90%            | 0.18 p                      | 89.56%          | 47.84%            |

Based on ISS ESG data, the carbon footprint scope 1,2,3 of the index is 46.90% lower than the benchmark and the GHG intensity scope 1,2,3 of the index is 47.84% lower than the benchmark. The percentage of GHG emissions reported versus estimated on GHG intensity scope 1 + 2 is 100.00% of the total weight of the index, 96.87% for the benchmark.

# Euronext® Global Sustainability and Climate Screened Index

**EURONEXT**  
Indices

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## High Climate Impact Sectors Exposure (NACE)

|   |                        |               |
|---|------------------------|---------------|
| A. Agriculture, forestry and fishing                                    | 0.0%<br>0.1%           | 0.0<br>0.3    |
| B. Mining and quarrying   | 0.0%<br>5.4%           | 0.0<br>1.2    |
| C. Manufacturing  | 46.4%<br>42.4%         | 0.1<br>0.2    |
| D. Electricity, gas, steam and air conditioning supply                  | 0.0%<br>3.1%           | 0.0<br>6.4    |
| E. Water supply; sewerage, waste management and remediation activities  | 0.0%<br>0.3%           | 0.0<br>1.0    |
| F. Construction   | 1.2%<br>0.6%           | 0.2<br>0.2    |
| G. Wholesale and retail trade; repair of motor vehicles and motorcycles | 5.7%<br>7.6%           | 0.1<br>0.1    |
| H. Transportation and storage   | 1.3%<br>2.4%           | 0.4<br>1691.8 |
| L. Real estate activities   | 0.0%<br>2.2%           | 0.0<br>0.4    |
| <b>Total High Climate Impact Sector Exposure</b>                        | <b>54.6%<br/>64.1%</b> |               |

NACE Coverage Index/Benchmark: 100.00% / 99.95%

Energy Consumption Coverage Index/Benchmark: 84.48% / 74.88%

## Fossil Fuel-Based Sectors Exposure (NACE)

|  |                      |  |
|--|----------------------|--|
| 5. Mining of coal and lignite                          | 0.0%<br>0.0%         |  |
| 6. Extraction of crude petroleum and natural gas       | 0.0%<br>3.2%         |  |
| 7. Mining of metal ores                                | 0.0%<br>1.0%         |  |
| 8. Other mining and quarrying                          | 0.0%<br>0.1%         |  |
| 9. Mining support service activities                   | 0.0%<br>1.0%         |  |
| 19. Manufacture of coke and refined petroleum products | 0.0%<br>0.6%         |  |
| 20. Manufacture of chemicals and chemical products     | 4.0%<br>3.5%         |  |
| <b>Total Fossil Fuel-Based Sector Exposure</b>         | <b>4.0%<br/>9.5%</b> |  |

NACE Coverage Index/Benchmark: 100.00% / 99.95%

|  | Index  |          | Benchmark |          |
|--|--------|----------|-----------|----------|
|  | Impact | Coverage | Impact    | Coverage |
| Exposure to activities included in the environmental goods and services sector | 0.4%   | 81.5%    | 0.9%      | 87.3%    |
| Exposure to companies active in the fossil fuel sector                         | 4.6%   | 100.0%   | 12.6%     | 99.8%    |
| Exposure to climate-related physical risks                                     | 54.8   | 100.0%   | 54.4      | 98.3%    |
| Share of energy sources used – Coal, nuclear and unclear energy sources        | 45.0%  | 63.7%    | 57.5%     | 65.8%    |
| Share of energy sources used – Natural gas, waste-to-energy and biomass        | 34.7%  | 53.5%    | 28.7%     | 44.1%    |
| Share of non-renewable energy consumption                                      | 80.7%  | 61.5%    | 80.6%     | 59.8%    |
| Share of non-renewable energy production                                       | 0.00%  | 99.8%    | 0.03%     | 94.3%    |
| Energy consumption intensity   | 0.1    | 84.5%    | 44.3      | 74.9%    |
| Emissions to water   | 0.05   | 7.7%     | 0.12      | 4.6%     |
| Hazardous waste ratio  | 0.2    | 14.1%    | 61.3      | 18.7%    |
| Emissions of air pollutants  | 0.0    | 2.9%     | 0.6       | 8.4%     |
| Water usage and recycling  | 273    | 75.3%    | 13,329    | 59.2%    |
| Exposure to companies without water management policies                        | 8.0%   | 52.5%    | 15.8%     | 58.0%    |
| Non-recycled waste ratio   | 2.2    | 35.5%    | 7.2       | 32.8%    |
| Natural species and protected areas  | 0.0%   | 100.0%   | 1.1%      | 99.8%    |
| Activities negatively affecting biodiversity sensitive areas                   | 0.00%  | 100.0%   | 0.03%     | 99.8%    |

► The index outperform the benchmark

► The benchmark outperform the index

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**EURONEXT**  
Indices

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| <b>Benchmark</b> | <b>Euronext® World (NL0015000IB0)</b>  |

## Social Indicators

ISS ESG Social rating provides a numeric score from 1 (D-), being poor, to 4 (A+), being high, linked to the rated entity's Social rating. The Social rating is based on an assessment of performance across key social sustainability metrics, including staff and suppliers, health and safety, human rights, sector specific product responsibility, and other issues.

Main factors taken into account :

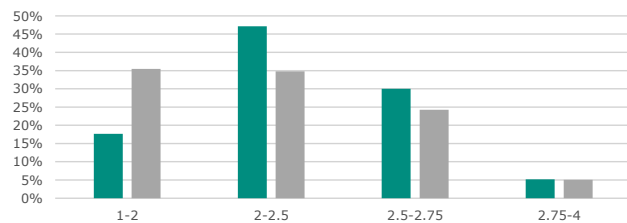
- Equal Opportunities
- Freedom of Association
- Health and Safety
- Human Rights
- Product Responsibility
- Social Impact of Product
- Supply Chain Management
- Taxes

### Social score



Coverage Index/Benchmark: 100.00% / 99.51%

### Social score distribution



**0** Companies are in Social Violations  
9 in benchmark  
Ag. Weight & Coverage Index/Bench: 0.0% (85.5%) / 3.1% (67.8%)



**0** Companies are in violation with UNGC or OECD guidelines  
15 in benchmark  
Ag. Weight & Coverage Index/Bench: 0.0% (100.0%) / 6.4% (99.8%)



**7** Companies lack of human rights policy  
433 in benchmark  
Ag. Weight & Coverage Index/Bench: 8.0% (100.0%) / 23.3% (99.4%)



**9** Companies lack of a supplier code of conduct  
443 in benchmark  
Ag. Weight & Coverage Index/Bench: 5.6% (100.0%) / 17.5% (99.4%)



**0** Companies have insufficient whistleblower protection  
51 in benchmark  
Ag. Weight & Coverage Index/Bench: 0.0% (100.0%) / 0.8% (99.6%)



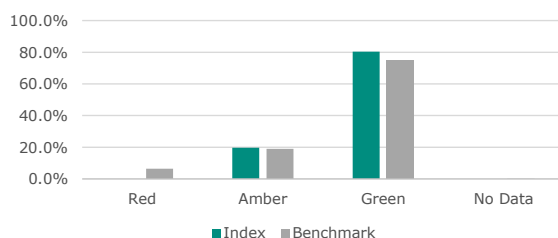
**4** Companies lack of processes and compliance mechanisms to monitor compliance with UNGC and OECD guidelines  
378 in benchmark  
Ag. Weight & Coverage Index/Bench: 3.4% (100.0%) / 18.5% (99.4%)



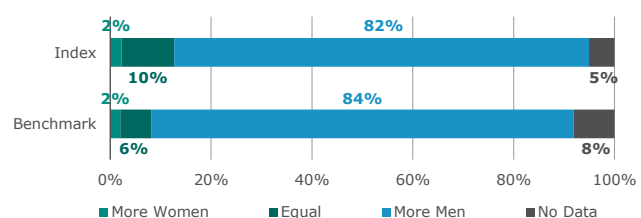
|  |   | Index  |          | Benchmark |          |
|--|---|--------|----------|-----------|----------|
|  |   | Impact | Coverage | Impact    | Coverage |
| Controversial weapons sector exposure                                      | 🟢 | 0.16%  | 100.0%   | 2.17%     | 99.9%    |
| Tobacco involvement exposure   | 🟡 | 1.81%  | 100.0%   | 0.71%     | 99.9%    |
| Gender pay gap   | 🟡 | 7.97%  | 9.7%     | 4.54%     | 7.0%     |
| Ratio of accidents, injuries, fatalities                                   | 🟢 | 0.63   | 31.1%    | 0.68      | 33.2%    |
| Exposure to companies without workplace accident prevention policies       | 🟢 | 7.95%  | 100.0%   | 8.24%     | 99.6%    |
| Exposure to companies with a lack of human rights due diligence procedures | 🟢 | 40.39% | 98.9%    | 55.66%    | 99.3%    |
| Ratio of female to male board members                                      |   | 0.6    | 95.0%    | 0.6       | 91.9%    |

NBR Overall Flag: This factor assigns an overall Red (failure), Amber (credible allegations), or Green (to be established) flag to an issuer based on the issuer's link with any breaches of international standards.

### NBR Overall Flag



### Board Gender Diversity



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## Governance Indicators

ISS ESG Governance rating provides a numeric score from 1 (D-) to 4 (A+) linked to the rated entity's Governance rating. The Governance rating is based on an assessment of performance across key governance metrics, including business ethics, corporate governance, and other issues.

Main factors taken into account :

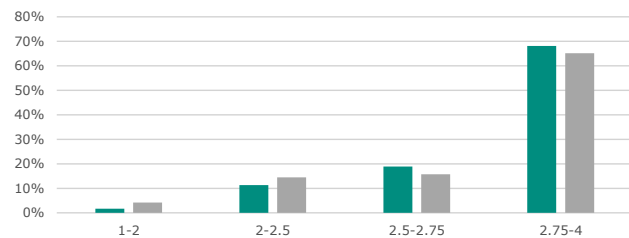
- Business Ethics
- Compliance
- Independence of the Board
- Voting Rights
- Shareholder Participation
- Remuneration

### Governance score



Coverage Index/Benchmark: 100.00% / 99.51%

### Governance score distribution



**75%**

**Board members are independent**  
**81% in benchmark**

Coverage Index/Benchmark: 94.97% / 91.91%



**0**

**Companies lack of anti-corruption and anti-bribery policies**  
**1 in benchmark**

Coverage Index/Benchmark: 100.00% / 99.82%



**39%**

**Female board members**  
**36% in benchmark**

Coverage Index/Benchmark: 94.97% / 91.91%



**27**

**Companies without carbon emission reduction initiatives**  
**753 in benchmark**

Ag. Weight & Coverage Index/Bench: 24.4% (100.0%) / 42.9% (99.8%)



**8%**

**Operate without due diligence policies (ILO 1-8)**  
**17% in benchmark**

Coverage Index/Benchmark: 100.00% / 99.51%



**398**

**Excessive CEO pay ratio**  
**586 in benchmark**

Coverage Index/Benchmark: 51.48% / 65.84%

### Total Monetary Losses from Corruption

This factor identifies if a company discloses the monetary value of losses incurred through legal proceedings related to corruption in USD.

| Index  |          | Benchmark |          |
|--------|----------|-----------|----------|
| Impact | Coverage | Impact    | Coverage |

|   |      |            |      |
|---|------|------------|------|
| 0 | 0.7% | 10,779,254 | 3.1% |
|---|------|------------|------|

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## Principal Adverse Sustainability Impacts

|           | Mandatory Indicators  | Index              |                      |                      | Benchmark          |                      |                      |
|-----------|---|--------------------|----------------------|----------------------|--------------------|----------------------|----------------------|
|           |   | Impact<br>[year n] | Impact<br>[year n-1] | Coverage<br>[year n] | Impact<br>[year n] | Impact<br>[year n-1] | Coverage<br>[year n] |
| <b>1</b>  | GHG emissions Scope 1   | ▶ 3.8              | 3.3                  | 100.0%               | 39.0               | 41.8                 | 99.8%                |
|           | GHG emissions Scope 2   | ▶ 2.5              | 2.8                  | 100.0%               | 8.2                | 9.2                  | 99.8%                |
|           | GHG emissions Scope 3   | ▶ 261.1            | 169.7                | 100.0%               | 457.1              | 404.4                | 99.8%                |
|           | Total GHG emissions   | ▶ 267.3            | 175.9                | 100.0%               | 504.3              | 455.4                | 99.8%                |
| <b>2</b>  | Carbon footprint  | ▶ 267.3            | 175.9                | 100.0%               | 504.3              | 455.4                | 99.8%                |
| <b>3</b>  | Greenhouse gas (GHG) intensity  | ▶ 659.0            | 515.1                | 100.0%               | 1265.7             | 1268.4               | 99.8%                |
| <b>4</b>  | Exposure to companies active in the fossil fuel sector  | ▶ 4.6%             | 2.9%                 | 100.0%               | 12.6%              | 10.6%                | 99.8%                |
| <b>5</b>  | Share of energy sources used – Coal, nuclear and unclear energy sources   | ▶ 45.0%            | 44.5%                | 63.7%                | 57.5%              | 53.8%                | 65.8%                |
|           | Share of energy sources used – Natural gas, waste-to-energy and biomass   | ▶ 34.7%            | 24.3%                | 53.5%                | 28.7%              | 20.1%                | 44.1%                |
|           | Share of non-renewable energy consumption   | ▶ 80.7%            | 66.0%                | 61.5%                | 80.6%              | 64.5%                | 59.8%                |
|           | Share of non-renewable energy production  | ▶ 0.0%             | 0.0%                 | 99.8%                | 2.7%               | 2.4%                 | 94.3%                |
| <b>6</b>  | Energy consumption intensity  | ▶ 0.08             | 0.10                 | 84.5%                | 44.34              | 0.56                 | 74.9%                |
| <b>7</b>  | Activities negatively affecting biodiversity sensitive areas  | ▶ 0.0%             | 0.0%                 | 100.0%               | 0.0%               | 0.0%                 | 99.8%                |
| <b>8</b>  | Emissions to water  | ▶ 0.05             | 0.05                 | 7.7%                 | 0.12               | 0.12                 | 4.6%                 |
| <b>9</b>  | Hazardous waste ratio   | ▶ 0.23             | 0.23                 | 14.1%                | 61.26              | 104.36               | 18.7%                |
| <b>10</b> | Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises  | ▶ 0.0%             | 0.0%                 | 100.0%               | 6.4%               | 6.2%                 | 99.8%                |
| <b>11</b> | Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | ▶ 3.4%             | 6.4%                 | 100.0%               | 18.5%              | 21.6%                | 99.4%                |
| <b>12</b> | Gender pay gap  | ▶ 8.0%             | 9.1%                 | 9.7%                 | 4.5%               | 6.0%                 | 7.0%                 |
| <b>14</b> | Controversial weapons sector exposure   | ▶ 0.2%             | 0.0%                 | 100.0%               | 2.2%               | 2.0%                 | 99.9%                |

Impact [year n-1] provide factors based on the current composition mapped with year n-1 ISS ESG data.

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## Principal Adverse Sustainability Impacts

| Additional Indicators  | Index           |                   |                   | Benchmark       |                   |                   |
|--|-----------------|-------------------|-------------------|-----------------|-------------------|-------------------|
|  | Impact [year n] | Impact [year n-1] | Coverage [year n] | Impact [year n] | Impact [year n-1] | Coverage [year n] |
| Emissions of air pollutants  | ▶ 0.00          | 0.00              | 2.9%              | 0.58            | 520.06            | 8.4%              |
| Investing in companies without carbon emission reduction initiatives   | ▶ 24.4%         | 30.0%             | 100.0%            | 42.9%           | 46.0%             | 99.8%             |
| Water usage and recycling  | ▶ 273           | 533               | 75.3%             | 13,329          | 22,084            | 59.2%             |
| Investments in companies without water management policies   | ▶ 8.0%          | 6.8%              | 52.5%             | 15.8%           | 15.8%             | 58.0%             |
| Non-recycled waste ratio   | ▶ 2.21          | 2.52              | 35.5%             | 7.19            | 4339.23           | 32.8%             |
| Natural species and protected areas  | ▶ 0.0%          | 0.0%              | 100.0%            | 1.1%            | 0.1%              | 99.8%             |
| Investments in companies without workplace accident prevention policies  | ▶ 8.0%          | 35.3%             | 100.0%            | 8.2%            | 34.3%             | 99.6%             |
| Rate of accidents  | ▶ 62.7%         | 57.9%             | 31.1%             | 68.5%           | 73.1%             | 33.2%             |
| Lack of a supplier code of conduct   | ▶ 5.6%          | 6.8%              | 100.0%            | 17.5%           | 19.9%             | 99.4%             |
| Insufficient whistleblower protection  | ▶ 0.0%          | 0.0%              | 100.0%            | 0.8%            | 0.1%              | 99.6%             |
| Excessive CEO pay ratio  | ▶ 398.1         | 304.9             | 51.5%             | 585.6           | 247.8             | 65.8%             |
| Lack of a human rights policy  | ▶ 8.0%          | 9.7%              | 100.0%            | 23.3%           | 26.2%             | 99.4%             |
| Exposure of the benchmark portfolio to companies without due diligence policies on issues addressed by the fundamental International Labor Organisation Conventions 1 to 8 | ▶ 8.1%          | 8.1%              | 100.0%            | 16.6%           | 18.1%             | 99.5%             |
| Cases of insufficient action taken to address breaches of standards of anti-corruption and antibribery   | ▶ 0             | 0                 | 100.0%            | 1               | 0                 | 99.8%             |

Impact [year n-1] provide factors based on the current composition mapped with year n-1 ISS ESG data.

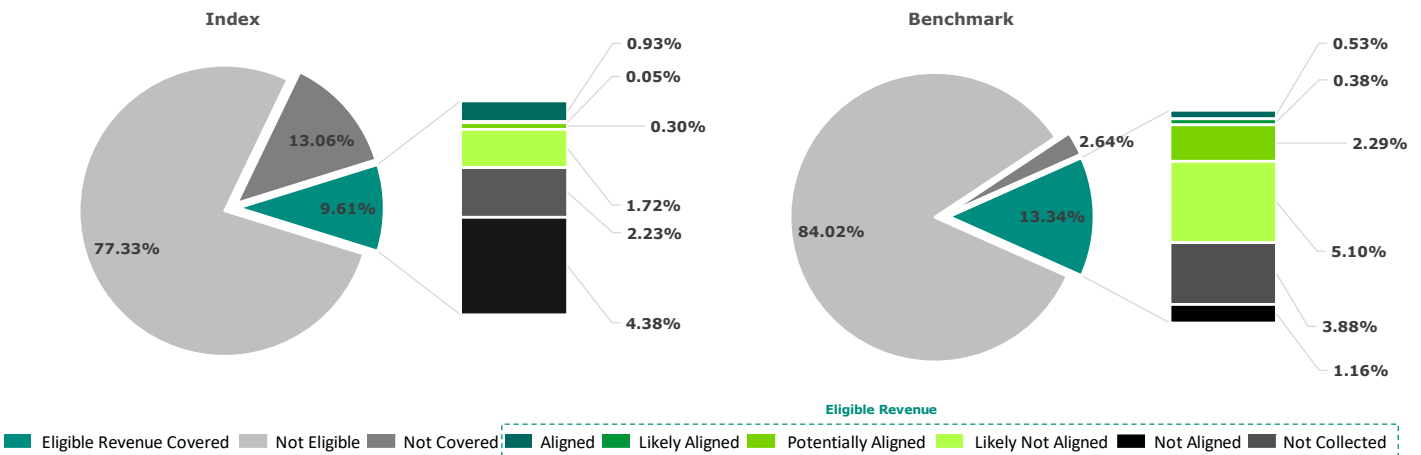
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|-----------|---|
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| Benchmark | Euronext® World (NL0015000IB0)  |

## EU Taxonomy Alignment

The EU Taxonomy Alignment report evaluates a portfolio's levels of alignment against the six climate and environmental related objectives set out by the regulatory text, by determining investee companies' involvement in Taxonomy eligible economic activities, quantifying the respective revenues from these activities, and subsequently applying the three technical assessment steps of Substantial Contribution, Do No Significant Harm, and Minimum Social Safeguards. Currently, only the first two objectives are covered: Climate Change Mitigation and Climate Change Adaptation.

### All Objectives EU Taxonomy Alignment

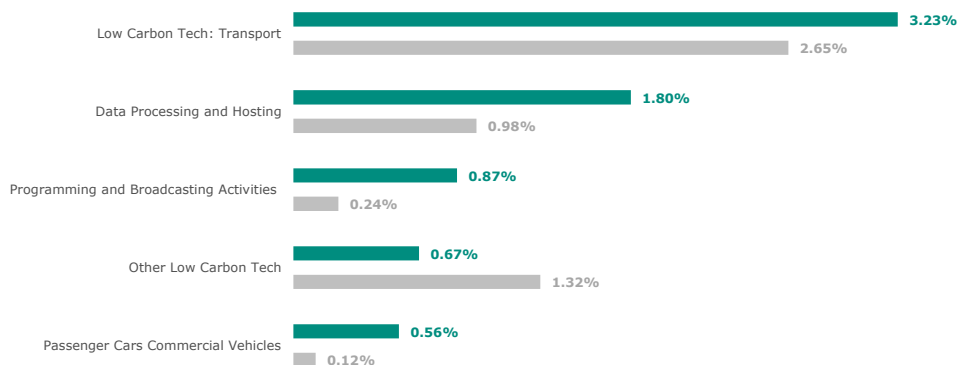


| Activity Type | Eligible Revenue | Not Eligible Revenue | Aligned Revenue | Aligned Revenue (Y-1) | Likely Aligned Revenue | Potentially Aligned Revenue | Likely Not Aligned Revenue | Not Aligned Revenue | Alignment Not Collected |
|---------------|------------------|----------------------|-----------------|-----------------------|------------------------|-----------------------------|----------------------------|---------------------|-------------------------|
| Green         | 0.23%            | 87.87%               | 0.06%           | -                     | 0.00%                  | 0.00%                       | 0.00%                      | 0.17%               | 0.00%                   |
|               | 2.60%            | 95.17%               | 0.12%           | -                     | 0.30%                  | 0.35%                       | 1.55%                      | 0.13%               | 0.14%                   |
| Enabling      | 6.20%            | 81.91%               | 0.82%           | -                     | 0.05%                  | 0.02%                       | 0.53%                      | 2.81%               | 1.98%                   |
|               | 7.17%            | 90.61%               | 0.37%           | -                     | 0.08%                  | 1.56%                       | 1.97%                      | 0.63%               | 2.52%                   |
| Transition    | 2.91%            | 85.20%               | 0.03%           | -                     | 0.00%                  | 0.28%                       | 1.19%                      | 1.40%               | 0.00%                   |
|               | 3.32%            | 94.45%               | 0.03%           | -                     | 0.00%                  | 0.38%                       | 1.58%                      | 0.39%               | 0.93%                   |
| Overall       | 9.61%            | 77.33%               | 0.93%           | -                     | 0.05%                  | 0.30%                       | 1.72%                      | 4.38%               | 2.23%                   |
|               | 13.34%           | 84.02%               | 0.53%           | -                     | 0.38%                  | 2.29%                       | 5.10%                      | 1.16%               | 3.88%                   |

### Top constituents of the index by Overall Taxonomy Alignment

| Company             | Total Eligible Activity Revenue | Total Aligned Revenue | Total Likely Aligned Revenue | Total Potentially Aligned Revenue | Index Weight |
|---------------------|---------------------------------|-----------------------|------------------------------|-----------------------------------|--------------|
| SCHNEIDER ELECTRIC  | 29.00%                          | 20.00%                | Not Collected                | Not Collected                     | 1.2%         |
| VINCI               | 42.00%                          | 20.00%                | Not Collected                | Not Collected                     | 1.2%         |
| DEUTSCHE POST       | 53.50%                          | 12.00%                | Not Collected                | Not Collected                     | 1.1%         |
| BMW                 | 91.30%                          | 11.00%                | Not Collected                | Not Collected                     | 1.2%         |
| MERCEDES-BENZ GROUP | 98.00%                          | 10.00%                | Not Collected                | Not Collected                     | 1.1%         |
| STELLANTIS NV       | 99.40%                          | 7.00%                 | Not Collected                | Not Collected                     | 1.2%         |
| DEUTSCHE TELEKOM AG | 1.80%                           | 0.50%                 | Not Collected                | Not Collected                     | 1.1%         |
| DAIKIN INDS         | 91.16%                          | Not Collected         | 18.23%                       | 0.00%                             | 0.2%         |
| PANASONIC CORP      | 34.02%                          | Not Collected         | 11.07%                       | 0.00%                             | 0.2%         |
| SONY GROUP CORP     | 24.38%                          | Not Collected         | 0.17%                        | 0.00%                             | 0.2%         |

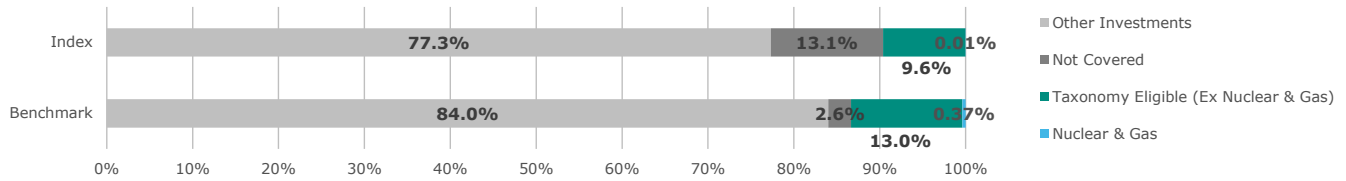
### Top Eligible Activities of the Index (%)





# Euronext® Global Sustainability and Climate Screened Index

|           |   |
|-----------|---|
| Index     | Euronext® Global Sustainability and Climate Screened Index (FRESG0000876) |
| Benchmark | Euronext® World (NL0015000IB0)  |

**Eligibility Breakdown - Nuclear & Gas**

**Exposure to Companies Subject to NFRD**

|               | EU NFRD | Non EU Non NFRD | NFRD | Non NFRD | Eligible NACE Sector (%) |
|---------------|---------|-----------------|------|----------|--------------------------|
| Financial     | 0.0%    | 0.0%            | 0.0% | 1.7%     | 1.7%                     |
| Non-Financial | 7.9%    | 0.0%            | 7.9% | 21.7%    | 29.6%                    |
| Overall       | 7.9%    | 0.0%            | 7.9% | 23.4%    | 31.3%                    |

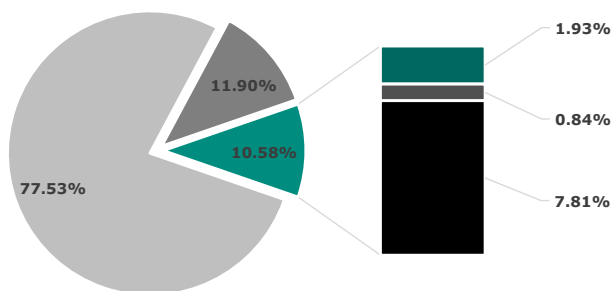
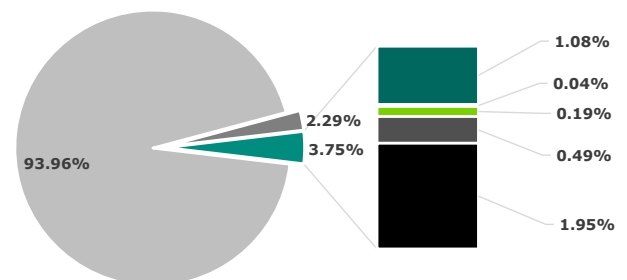
**EU Taxonomy Alignment Considering Different Type of Issuers**

|                   | Eligible | Aligned | Likely Aligned |
|-------------------|----------|---------|----------------|
| Overall portfolio | 9.6%     | 0.9%    | 0.0%           |
| NFRD only         | 5.6%     | 0.9%    | 0.0%           |
| Non NFRD          | 4.0%     | 0.0%    | 0.0%           |

## EU Taxonomy Alignment - CapEx

**Eligible Capital Expenditure Overview**

This factor identifies all Taxonomy Eligible Capital Expenditure relating to the issuer in question, and the percentage figure of company capital expenditure associated with each Eligible activity. It then shows a granular breakdown for all of the results produced by the model at each technical step of the assessment process (substantial contribution, do no significant harm and minimum social safeguards check). Finally, an overall alignment result is provided, aggregating the results from each individual step of the process.

**Index**

**Benchmark**

**Eligible CapEx**

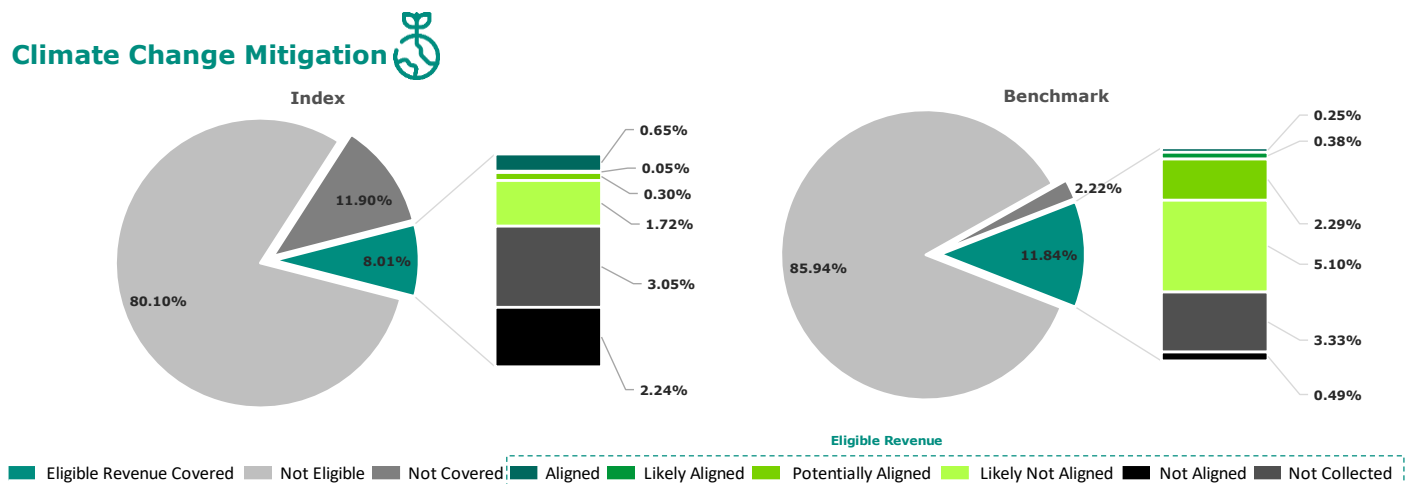
■ Eligible CapEx Covered 
 ■ Not Eligible 
 ■ Not Covered 
 ■ Aligned 
 ■ Likely Aligned 
 ■ Potentially Aligned 
 ■ Likely Not Aligned 
 ■ Not Aligned 
 ■ Not Collected

| Activity Type | Eligible Revenue | Not Eligible Revenue | Aligned Revenue | Aligned Revenue (Y-1) | Likely Aligned Revenue | Potentially Aligned Revenue | Likely Not Aligned Revenue | Not Aligned Revenue | Alignment Not Collected |
|---------------|------------------|----------------------|-----------------|-----------------------|------------------------|-----------------------------|----------------------------|---------------------|-------------------------|
| Overall       |                  |                      |                 |                       |                        |                             |                            |                     |                         |
| Index         | 10.58%           | 77.53%               | 1.93%           | -                     | 0.00%                  | 0.00%                       | 0.00%                      | 7.81%               | 0.84%                   |
| Benchmark     | 3.75%            | 93.96%               | 1.08%           | -                     | 0.04%                  | 0.19%                       | 0.00%                      | 1.95%               | 0.49%                   |

# Euronext® Global Sustainability and Climate Screened Index

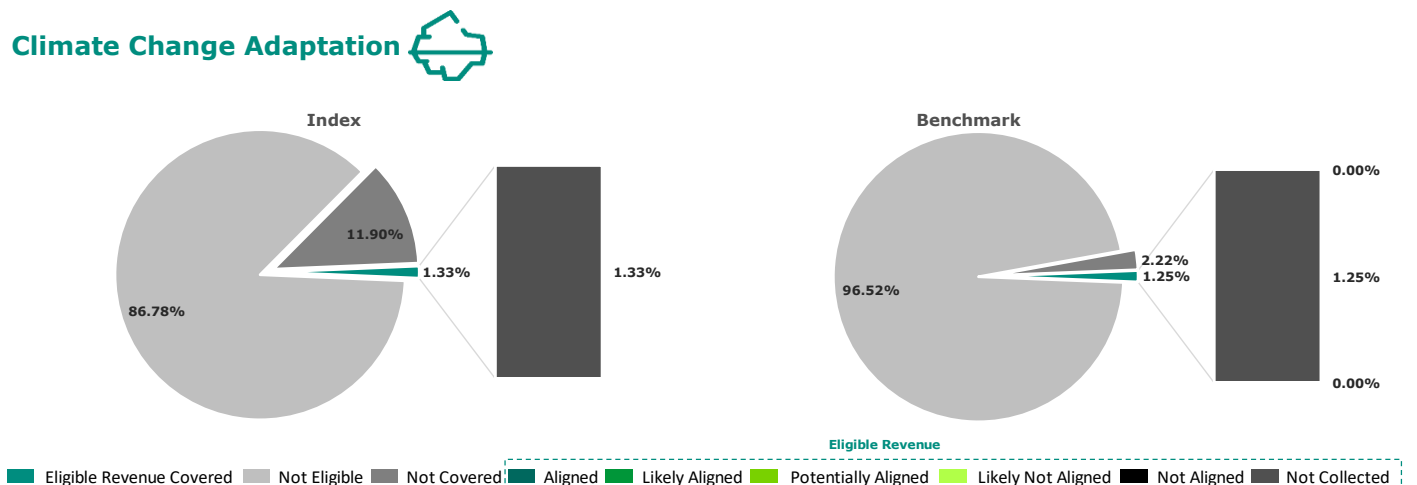
|           |   |
|-----------|---|
| Index     | Euronext® Global Sustainability and Climate Screened Index (FRESG0000876) |
| Benchmark | Euronext® World (NL0015000IB0)  |

## Climate Change Mitigation



| Activity Type | Eligible Revenue | Not Eligible Revenue | Aligned Revenue | Aligned Revenue (Y-1) | Likely Aligned Revenue | Potentially Aligned Revenue | Likely Not Aligned Revenue | Not Aligned Revenue | Alignment Not Collected |
|---------------|------------------|----------------------|-----------------|-----------------------|------------------------|-----------------------------|----------------------------|---------------------|-------------------------|
| Green         | 0.23%            | 87.87%               | 0.02%           | -                     | 0.00%                  | 0.00%                       | 0.00%                      | 0.12%               | 0.00%                   |
|               | 2.60%            | 95.17%               | 0.05%           | -                     | 0.30%                  | 0.35%                       | 1.55%                      | 0.07%               | 0.14%                   |
| Enabling      | 4.87%            | 83.23%               | 0.62%           | -                     | 0.05%                  | 0.02%                       | 0.53%                      | 1.68%               | 0.65%                   |
|               | 5.91%            | 91.86%               | 0.19%           | -                     | 0.08%                  | 1.56%                       | 1.97%                      | 0.37%               | 1.30%                   |
| Transition    | 2.91%            | 85.20%               | 0.00%           | -                     | 0.00%                  | 0.28%                       | 1.19%                      | 0.44%               | 0.00%                   |
|               | 3.32%            | 94.45%               | 0.00%           | -                     | 0.00%                  | 0.38%                       | 1.58%                      | 0.05%               | 0.93%                   |
| Overall       | 8.01%            | 80.10%               | 0.65%           | -                     | 0.05%                  | 0.30%                       | 1.72%                      | 2.24%               | 0.65%                   |
|               | 11.84%           | 85.94%               | 0.25%           | -                     | 0.38%                  | 2.29%                       | 5.10%                      | 0.49%               | 2.36%                   |

## Climate Change Adaptation



| Activity Type | Eligible Revenue | Not Eligible Revenue | Aligned Revenue | Aligned Revenue (Y-1) | Likely Aligned Revenue | Potentially Aligned Revenue | Likely Not Aligned Revenue | Not Aligned Revenue | Alignment Not Collected |
|---------------|------------------|----------------------|-----------------|-----------------------|------------------------|-----------------------------|----------------------------|---------------------|-------------------------|
| Green         | 0.00%            | 88.10%               | 0.00%           | -                     | 0.00%                  | 0.00%                       | 0.00%                      | 0.00%               | 0.00%                   |
|               | 0.00%            | 97.78%               | 0.00%           | -                     | 0.00%                  | 0.00%                       | 0.00%                      | 0.00%               | 0.00%                   |
| Enabling      | 1.33%            | 86.78%               | 0.00%           | -                     | 0.00%                  | 0.00%                       | 0.00%                      | 0.00%               | 1.33%                   |
|               | 1.25%            | 96.52%               | 0.00%           | -                     | 0.00%                  | 0.00%                       | 0.00%                      | 0.00%               | 1.23%                   |
| Transition    | 0.00%            | 88.10%               | 0.00%           | -                     | 0.00%                  | 0.00%                       | 0.00%                      | 0.00%               | 0.00%                   |
|               | 0.00%            | 97.78%               | 0.00%           | -                     | 0.00%                  | 0.00%                       | 0.00%                      | 0.00%               | 0.00%                   |
| Overall       | 1.33%            | 86.78%               | 0.00%           | -                     | 0.00%                  | 0.00%                       | 0.00%                      | 0.00%               | 1.33%                   |
|               | 1.25%            | 96.52%               | 0.00%           | -                     | 0.00%                  | 0.00%                       | 0.00%                      | 0.00%               | 1.23%                   |

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