

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: Muzinich Americayield Fund

Legal entity identifier: 54930086G66KM1ZTG004

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments 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

It made **sustainable investments with a social objective:** ____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 2.30% of sustainable investments

with an environmental objective in economic activities that 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 promoted E/S characteristics, but **did not make any sustainable investments**

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 lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



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

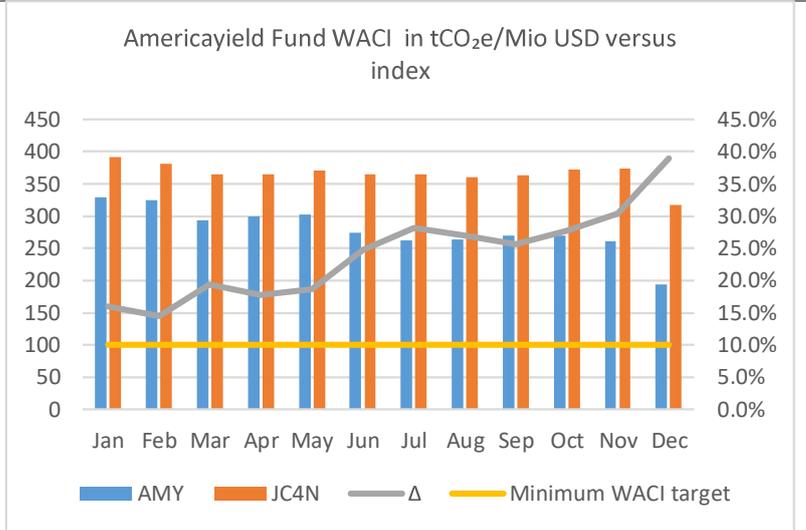
This financial product promoted certain environmental and/or social characteristics within its portfolio by applying an industry exclusion list and certain conduct-related criteria to avoid investing in companies which the Investment Manager considers to be fundamentally unsustainable. This financial product also adheres to a weighted average carbon intensity (WACI) target to ensure that it remains at least 10% below that of the financial product's reference index. Moreover, the portfolio investments are also required to follow good governance practices.

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

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

The sustainability indicators of the financial product performed as follows:

| Sustainability indicator | Performance of sustainability indicator |
|---|--|
| The percentage of an individual issuer's revenue which may be derived from specific business activities (e.g., controversial weapons production). | At the end of each of the four quarters in the reference period, this financial product: <ul style="list-style-type: none"> • Held 0 issuers (0% by weight) involved in the end manufacture of controversial weapons • Held 0 issuers (0% by weight) deriving more than 10% of revenues from tobacco production • Held 0 issuers (0% by weight) deriving more than 10% of revenues from coal mining or coal-related electricity generation, or issuers with up to 30% of coal-related revenues which had not made a public commitment to decommission their coal assets by 2025. |
| An issuer's alignment with recognised norms and/or international standards relating to respect for human rights, labour relations, protection from severe environmental harm, and fraud and/or gross corruption standards. | The Investment Manager used these indicators to flag issuers which potentially breach its internal ESG eligibility criteria on business conduct. Issuers flagged by the Investment Manager's independent ESG data providers as potentially breaching such norms or standards have been discussed by the Investment Manager's ESG Eligibility Committee. At the end of each of the four quarters in the reference period, this financial product held 0 issuers (or exposure 0% by weight) which the Investment Manager's ESG Eligibility Committee considered to be at risk of severely breaching recognised norms or standards on human rights, labour relations, protection from severe environmental harm, and fraud and/or gross corruption standards. |
| The ESG controversy score, which measures the severity of sustainability related incidents related to an issuer. | The Investment Manager has monitored the ESG controversy score of issuers in the portfolio as part of its ongoing research and monitoring process to identify companies which might present outsized risks to the issuers however these indicators are not used as binding elements of this investment product's ESG policy. The proportion of fund holdings with a controversy score of 5/5, calculated as an average of the four calendar quarter-end percentages in the reference period was 0.00% of AuM. |
| The indicators of Principal Adverse Impact as defined by the SFDR. | The Investment Manager has considered the Principal Adverse Impacts of its investment decisions on sustainability factors. The outcomes of such considerations are presented in the Annex I attached to this document. |
| The percentage margin between the weighted average carbon intensity of the portfolio of the financial product and that of a comparable investable universe of securities, to determine whether the financial product meets or breaches its carbon intensity criteria. | The weighted average carbon intensity of this financial product has remained more than 10% lower (i.e. less carbon intensive) than a comparable investable universe of securities as represented by the reference index throughout the investment period as shown in the chart below. A reference benchmark has not been designated for the purpose of attaining the environmental or social characteristics promoted by this financial product however a reference index has been used in order to measure and report on the attainment of its WACI target. The reference benchmark used by this financial product is a mainstream index and is used for comparison of environmental characteristics only. |



The index used is the ICE BofA BB-B US Non-Financial Cash Pay High Yield Constrained Index (JC4N) and was chosen as a representative investment universe for this financial product's investment strategy. The grey delta ("Δ") line shows the difference between this financial product's weighted average carbon intensity and that of the reference index which should remain above the "Minimum WACI target".

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

Not applicable, as this is the first reference period for which the Investment Manager is reporting.

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

This investment product did not have an environmental objective to invest in economic activities that qualify as environmentally sustainable under the EU Taxonomy or which did not align with the EU Taxonomy, or in socially sustainable activities. Nevertheless, the product did make certain investments which qualify under the definition of EU Taxonomy-aligned business activities with climate mitigation and/or climate adaptation activities.

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

Throughout the reference period, the Investment Manager considered certain business conduct criteria relating to human rights, labour rights, environmental protection and governance practices via its due diligence and ongoing monitoring process to ensure holdings did not significantly harm environmental or social objectives.

— **How were the indicators for adverse impacts on sustainability factors taken into account?**

Throughout the reference period, the Investment Manager considered principal adverse impacts (“PAIs”) on sustainability factors when making relevant investment decisions relating to this financial product, as part of its due diligence, research and ongoing monitoring of individual issuers and via engagement with certain issuers. The Investment Manager’s consideration of PAIs was guided by monitoring the mandatory indicators provided in Table 1 of Annex 1 of the Commission Delegated Regulation (EU) 2022/1288 with regard to the regulatory technical standards supplementing the SFDR. Further information on the consideration of PAI factors is available at the end of this document.

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

The Investment Manager considered issuer alignment with these guidelines and principles as part of its investment research process. The Investment Manager used indicators provided by independent ESG data providers which flag issuers which potentially breach the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights which in turn would breach its internal ESG eligibility criteria on business conduct. Issuers flagged have been discussed by the Investment Manager’s ESG Eligibility Committee. The Investment Manager considers investments held throughout the reference period to have aligned with these guidelines and principles.

During the investment period this financial product was screened on a quarterly basis to determine alignment with these guidelines. The Investment Manager did not consider there to have been any severe breaches by holdings in this financial period during the reference period.

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 those investments underlying the financial product that take into account the Union criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the Union 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?

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.

The Investment Manager considered PAIs on sustainability factors when making investment decisions relating to this financial product via a combination of asset allocation decisions, industry or company-level exclusions or underweights, conduct-based exclusions, issuer engagements and the application of a carbon intensity reduction target. The binding elements of this financial product’s ESG policy relate directly to the mitigation of PAIs. The Investment Manager considers other PAIs as part of its investment research process including its proprietary ESG scoring methodology, and/or engagement activities. The Investment Manager has prioritised the PAIs on the table below as “Low”, “Medium” or “High” based how important it considers each factor to be, the quality or coverage of data that is typically available on those factors, and its ability to materially influence portfolio companies on those factors through engagement. This financial product’s ESG policy has directly addressed High priority PAIs by excluding or limiting exposure to relevant issuers.

Specifically in relation to this financial product, the Investment Manager considers the PAI factors listed in the table below. The Investment Manager sources PAI data from independent ESG data providers and indirectly via other ESG data sources such as controversy scoring. Data on the the PAI factors relating to this financial product is available at the end of this Annex.

| PAI considered | Prioritisation | Key Action(s) relating to PAI |
|--|----------------|---|
| GHG emissions | High | 1) This Financial Product excluded issuers with direct involvement in entities which derived more than 10% of their annual revenues from the mining or extraction of thermal coal and/or the production of energy from thermal coal, subject to an allowance for entities which the Investment Manager deemed to have a credible transition plan to reduce their reliance or exposure to thermal coal in favour of less carbon intensive forms of energy such as renewable energy. 2) The Investment Manager has maintained a WACI target in order to reduce this financial product’s overall carbon intensity relative to a chosen reference index. |
| Carbon footprint | High | |
| GHG intensity of investee companies | High | |
| Exposure to activities in the fossil fuel sector | High | |
| Non-renewable energy consumption and production | Medium | The Investment Manager monitored these PAI via monthly portfolio carbon reports which include energy mixes of portfolio companies and is linked to this financial product’s carbon efficiency target. The Investment Manager engaged with certain issuers where it considers there to be an opportunity for the issuer to mitigate its impact on this factor. |
| Energy consumption intensity per high impact climate sector | Low | |
| Activities negatively affecting biodiversity-sensitive areas | Medium | The Investment Manager monitors controversies relating to this PAI and may choose to engage issues which do not provide adequate disclosures, or do manage risks relating to this PAI factor. The reference period represents the first year in which the Investment Manager has formally monitored this PAI and will consider further actions to mitigate it once it has been able to compare different investments over a longer research period. Under some circumstances the Investment Manager may choose to decline an investment opportunity to invest, or to divest from entities which cause severe adverse impacts on this factor. The key impacts. |
| Emissions to water | Low | |
| Hazardous waste ratio | Low | |
| Violations of UN Global Compact principles and Organization for Economic Cooperation and | High | In circumstances where the Investment Manager or its independent ESG data provider considers an issuer to have severely breached the UNGC principles or OECD guidelines for multinational enterprises, the Investment Manager’s internal “ESG Eligibility Committee” was asked to determine whether such an issuer should remain eligible for investment in this financial product. Outcomes of the Eligibility |

| | | |
|---|--------|---|
| Development (OECD) Guidelines for Multinational Enterprises | | Committee's decisions are recorded and implemented via the Investment Manager's risk team and portfolio managers. |
| Policies, processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | High | |
| Unadjusted gender pay gap | Medium | The Investment Manager monitors controversies relating to this PAI and may choose to engage issues which do not provide adequate disclosures, or do manage risks relating to this PAI factor. The reference period represents the first year in which the Investment Manager has formally monitored this PAI and will consider further actions to mitigate it once it has been able to compare different investments over a longer research period. Under some circumstances the Investment Manager may choose to decline an investment opportunity to invest, or to divest from entities which cause severe adverse impacts on this factor. The key impacts. |
| Board gender diversity | Medium | |
| Exposure to controversial weapons | High | |
| Investments in companies without carbon emission reduction initiatives | Medium | |
| Insufficient whistleblower protection | Medium | |
| Lack of a human rights policy | High | |
| Lack of anti-corruption and anti-bribery policies | High | |



What were the top investments of this financial product?

| Largest investments | Sector | % Assets | Country |
|--------------------------|------------------------------------|----------|---------|
| Royal Caribbean Cruises | Transporting and storage | 1.88% | US |
| Cco Hldgs Llc/cap Corp | Information and communication | 1.72% | US |
| American Airlines/aadvan | Transporting and storage | 1.67% | US |
| 1011778 Bc / New Red Fin | Accommodation and food service | 1.52% | CA |
| Clearway Energy Op Llc | Electricity, gas, steam and air | 1.23% | US |
| Ford Motor Company | Manufacturing | 1.19% | US |
| Calpine Corp | Electricity, gas, steam and air | 1.12% | US |
| Bread Financial Hldgs | Financial and insurance activities | 1.10% | US |
| Occidental Petroleum Cor | Mining and quarrying | 1.06% | US |
| Churchill Downs Inc | Arts, entertainment and recreation | 1.03% | US |
| Caesars Entertain Inc | Arts, entertainment and recreation | 0.98% | US |
| Blue Racer Mid Llc/finan | Transporting and storage | 0.91% | US |
| Eqm Midstream Partners L | Transporting and storage | 0.90% | US |
| Csc Holdings Llc | Information and communication | 0.90% | US |
| Amn Healthcare Inc | Administrative and support service | 0.89% | US |

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

1st January 2022 – 31st December 2022

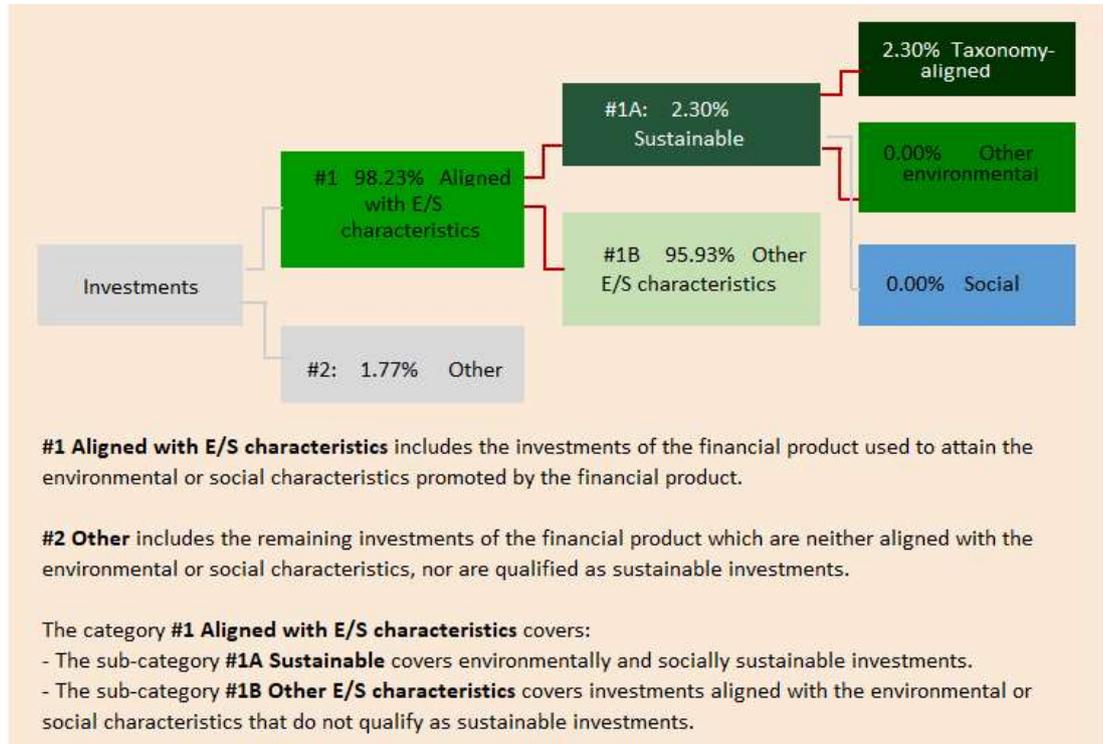
The percentage of assets shown are calculated as an average allocation to issuers as of 31/03/2022, 30/06/2022, 30/09/2022 and 31/12/2022.



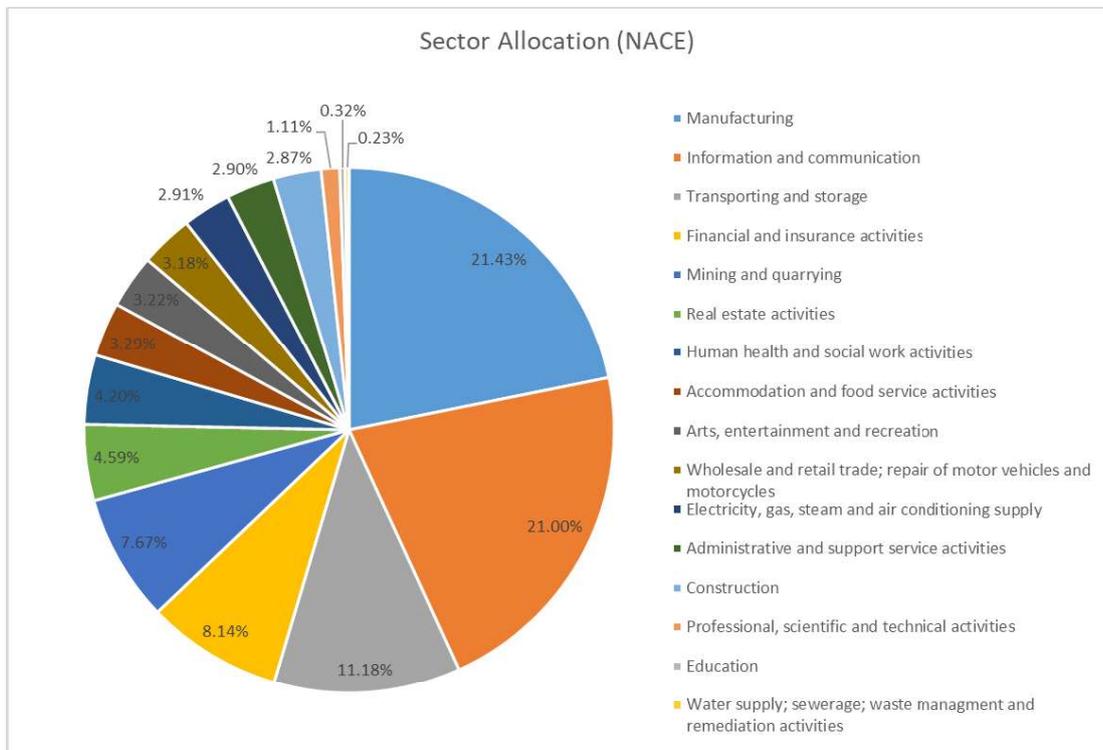
What was the proportion of sustainability-related investments?

The proportion of sustainability-related investments for this financial product in the course of the reference period is shown in the diagram below.

● What was the asset allocation?



● In which economic sectors were the investments made?



The sector allocation is calculated as an average allocation of this financial product as of 31/03/2022, 30/06/2022, 30/09/2022 and 31/12/2022. The calculations exclude cash allocations.

Asset allocation describes the share of investments in specific assets.

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



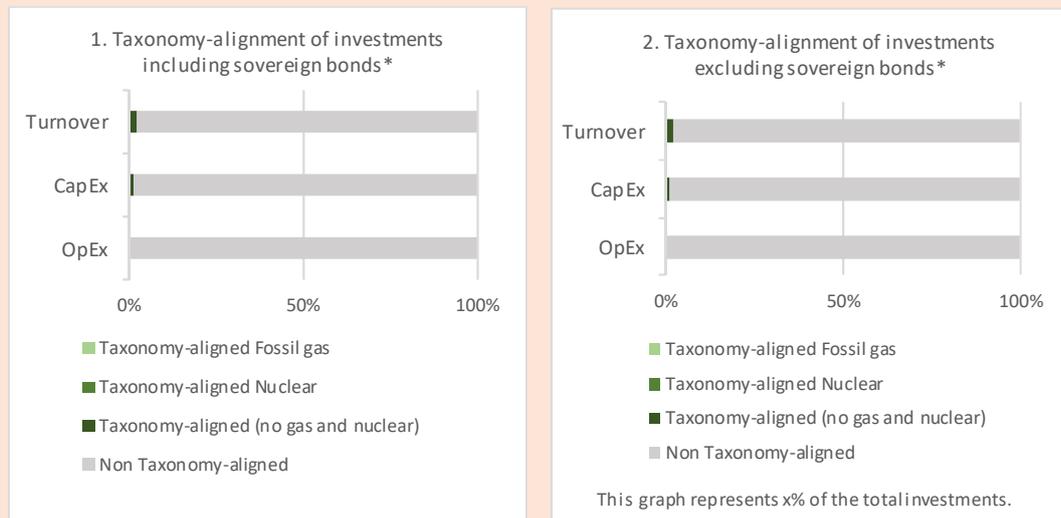
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

This financial product did not set a minimum allocation to sustainable investments aligned with the EU Taxonomy. Nevertheless, it did make certain EU Taxonomy-aligned investments as detailed below.

● Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹?

- Yes, _____
 - In fossil gas
 - In nuclear energy
- No

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.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

| 1. Taxonomy-alignment of investments including sovereign bonds* | | | |
|---|---------|--------|----------|
| | OpEx | CapEx | Turnover |
| Taxonomy-aligned Fossil gas | 0.00% | 0.00% | 0.00% |
| Taxonomy-aligned Nuclear | 0.00% | 0.00% | 0.00% |
| Taxonomy-aligned (no gas and nuclear) | 0.00% | 1.00% | 2.30% |
| Non Taxonomy-aligned | 100.00% | 99.00% | 97.70% |

| 2. Taxonomy-alignment of investments excluding sovereign bonds* | | | |
|---|---------|--------|----------|
| | OpEx | CapEx | Turnover |
| Taxonomy-aligned Fossil gas | 0.00% | 0.00% | 0.00% |
| Taxonomy-aligned Nuclear | 0.00% | 0.00% | 0.00% |
| Taxonomy-aligned (no gas and nuclear) | 0.00% | 1.00% | 2.30% |
| Non Taxonomy-aligned | 100.00% | 99.00% | 97.70% |

EU Taxonomy alignment figures are calculated as an average allocation of this financial product as of 31/03/2022, 30/06/2022, 30/09/2022 and 31/12/2022. The calculations

¹ 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 and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegation Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflects the "greenness" of investee companies today.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

exclude cash allocations. Taxonomy-alignment of fossil gas and/or nuclear energy include any issuer with more than 0% revenues derived from those industries.

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

This financial product made investments in transitioning and/or enabling activities as follows:

| Investments in Transitioning and Enabling Activities | |
|--|-------|
| Transitioning activities | 0.35% |
| Enabling activities | 0.00% |

These taxonomy alignment figures are calculated as an average allocation of this financial product as of 31/03/2022, 30/06/2022, 30/09/2022 and 31/12/2022. The calculations exclude cash allocations.

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

Not applicable, as this is the first period for which the Investment Manager is reporting on this financial product.



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

Not applicable, as this financial product did not make any sustainable investments not aligned with the EU Taxonomy.



● **What was the share of socially sustainable investments?**

Not applicable, as this financial product did not make any socially sustainable investments.



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

The investments included under “#2 Other” represent cash and cash equivalents, money market instruments and certain hedging instruments including derivatives. Such investments are held for a number of reasons, including, but not limited to, risk management, and/or to ensure adequate liquidity, hedging and collateral cover. The Investment Manager believes that these holdings do not relate directly to a specific issuer and therefore do not relate to the management of sustainability risks and/or PAIs. The Investment Manager therefore does not believe that it would be possible to make a reasonable determination on considerations relating to minimum environmental or social safeguards, in part due to the lack of relevant data relating to such instruments.



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

The Investment Manager conducted screening of this financial product's investable universe on a quarterly basis to produce lists of issuers which are either eligible or not eligible for investment. Those lists have been programmed into the Investment Manager's trade compliance systems to avoid investments in ineligible issuers and to monitor and identify any potential passive breaches of the criteria.

The Investment Manager has produced monthly carbon footprint reports for this financial product to ensure that it meets its carbon intensity target. The Investment Manager is informed of any breaches to ensure that they are rectified by the end of the following month. The Investment Manager is provided with a list of the heaviest emitting issuers in the portfolio so informed decisions can be made above maintaining a carbon intensity below the stated targets

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



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

A reference benchmark has not been designated for the purpose of attaining the environmental or social characteristics promoted by this financial product however a reference index has been used in order to measure and report on the attainment of its WACI target. The reference benchmark used by this financial product is a mainstream index and is used for comparison of environmental characteristics only. The mainstream index does not consider ESG factors and is therefore not consistent with the environmental and/or social characteristics promoted by this financial product. Asset allocation of the portfolio of this financial product is not constrained in relation to any 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.

ANNEX 1: PAI metrics

| Principal adverse sustainability impacts statement | | | | | |
|--|---|--|------------------|---------------------|--|
| Adverse Sustainability Indicator | | Metric | Impact in 2022 | Units | Actions taken |
| Greenhouse gas emissions | 1. GHG emissions | Scope 1 GHG emissions | 51,934.00 | tCO2e | Carbon emissions and certain fossil fuel restrictions have been applied to the fund. |
| | | Scope 2 GHG emissions | 13,996.65 | tCO2e | |
| | | Scope 3 GHG emissions (From 1 January 2023) | 698,004.93 | tCO2e | |
| | | Total GHG emissions | 763,935.58 | tCO2e | |
| | 2. Carbon footprint | Carbon footprint | 1,340.29 | tCO2e/EURm invested | |
| | 3. GHG intensity of investee companies | GHG intensity of investee companies | 252.58 | tCO2e/EURm revenues | |
| | 4. Exposure to companies active in the fossil fuel sector | Share of investments in companies active in the fossil fuel sector | 19.40% | percent | |
| | 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. | 28.25% | percent | |
| | 6. Energy consumption intensity per high impact climate sector A | Energy consumption in GWh per million EUR of revenue of investee companies, Agriculture, Forestry & Fishing | - | GWh/EURm revenue | |
| | 6. Energy consumption intensity per high impact climate sector B | Energy consumption in GWh per million EUR of revenue of investee companies, Construction | 1.873 | GWh/EURm revenue | |
| | 6. Energy consumption intensity per high impact climate sector C | Energy consumption in GWh per million EUR of revenue of investee companies, Electricity, Gas, Steam and Air Conditioning Supply | 1.037 | GWh/EURm revenue | |
| | 6. Energy consumption intensity per high impact climate sector D | Energy consumption in GWh per million EUR of revenue of investee companies, Manufacturing | - | GWh/EURm revenue | |
| | 6. Energy consumption intensity per high impact climate sector E | Energy consumption in GWh per million EUR of revenue of investee companies, Mining & Quarrying | 1.100 | GWh/EURm revenue | |
| | 6. Energy consumption intensity per high impact climate sector F | Energy consumption in GWh per million EUR of revenue of investee companies, Real Estate Activities | - | GWh/EURm revenue | |
| | 6. Energy consumption intensity per high impact climate sector G | Energy consumption in GWh per million EUR of revenue of investee companies, Transportation & Storage | 0.040 | GWh/EURm revenue | |
| 6. Energy consumption intensity per high impact climate sector H | Energy consumption in GWh per million EUR of revenue of investee companies, Water Supply, Sewerage, Waste Management & Remediation | 5.130 | GWh/EURm revenue | | |
| 6. Energy consumption intensity per high impact climate sector L | Energy consumption in GWh per million EUR of revenue of investee companies, Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.450 | GWh/EURm revenue | | |
| 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 | 3.17% | percent | No actions taken during reference period. |

| | | | | | |
|--|---|--|--------|----------------------|---|
| Water | 8. Emissions to water | Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average | 0.008 | Tonnes/EURm invested | No actions taken during reference period. |
| Waste | 9. Hazardous waste ratio | Tonnes of hazardous waste generated by investee companies per million EUR invested, expressed as a weighted average | 1.400 | Tonnes/EURm invested | No actions taken during reference period. |
| 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 | 0.00% | percent | Active monitoring of UNGC and OECD guidelines violations led to reviews of portfolio companies by ESG Eligibility Committee |
| | 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 | 74.19% | percent | |
| | 12. Unadjusted gender pay gap | Average unadjusted gender pay gap of investee companies (calculated as the difference between average gross hourly earnings of male paid employees and of female paid employees as a percentage of average gross hourly earnings of male paid employees) | 0.01% | percent | No actions taken during reference period. |
| | 13. Board gender diversity | Average ratio of female to male board members in investee companies | 14.11% | percent | No actions taken during reference period. |
| | 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 | 0.00% | percent | Zero tolerance industry exclusion applied to controversial weapons. |
| Additional climate and other environment-related indicators | | | | | |
| Emissions | 4. Investments in companies without carbon emission reduction initiatives | Share of investments in investee companies without carbon emission reduction initiatives aimed at aligning with the Paris Agreement | 70.54% | percent | No actions taken during reference period. |
| Additional social and employee, respect for human rights, anti-corruption and anti-bribery matters indicators | | | | | |
| Social and employee matters | 6. Insufficient whistleblower protection | Share of investments in entities without policies on the protection of whistleblowers | 0.00% | percent | No actions taken during reference period. |
| Social and employee matters | 9. Lack of a human rights policy | Share of investments in entities without human rights policies | 23.30% | percent | No actions taken during reference period. |
| Anti-corruption and anti-bribery | 15. Lack of anti-corruption and anti-bribery policies | Share of investments in entities without policies on anti-corruption and anti-bribery consistent with the United Nations Convention against Corruption | 2.24% | percent | No actions taken during reference period. |