

## Appendix - Periodic Reports

**Product name : AURIS EVOLUTION EUROPE ISR**

**Identifier of the legal entity: LU1250158919**

Does this financial product have a sustainable investment goal ?	
<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
<input type="checkbox"/> It will make a minimum of sustainable investments with an environmental objective: ____%	<input type="checkbox"/> It promotes Environmental/Social (E/S) characteristics and while it does not have as its objective a sustainable investment, it will have a minimum proportion of ____% of sustainable investments
<input type="checkbox"/> In economic activities that qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/> With an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
<input type="checkbox"/> In economic activities that do not qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/> With an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
<input type="checkbox"/> It will make a minimum of sustainable investments with a social objective: ____%	<input type="checkbox"/> With a social objective
	<input checked="" type="checkbox"/> It promotes E/S characteristics but will not make any sustainable investments



**To what extent have the environmental and/or social characteristics promoted by this financial product been respected?**

● **How have the sustainability indicators performed?**

### Overall ESG performance of the fund

ESG score : 8.54 /10

Score of the universe -20% least rated : 8.27 /10

Coverage rate: 100%.

### Environmental performance of the fund

Carbon intensity (scope 1+2): 85.19 (t/1M sales)

Carbon intensity (universe): 114.82 (t/1M CA)

Land use and biodiversity score: 9.90 /10

Land use and biodiversity score (universe): 9.13 /10

Social performance of the fund

Annual employee turnover: 10.51%.

Annual employee turnover (universe): 11.35

Compliance with all International Labour Organization (ILO) labour standards: 100%.

Compliance with all International Labor Organization (ILO) labor standards: 99%.

Percentage of women on company boards: 40.49

Percentage of women on company boards (universe): 39.9

Human rights performance of the fund

Child labor score: 10 /10

Child labor score (universe) : 9.44 /10

Score on union relations: 9.76 /10

Score for union relations (universe): 8.65 /10

**Comparison with previous periods:**

<i>Period</i>	<i>Average ESG score</i>	<i>Carbon intensity</i>	<i>Land use and biodiversity score</i>
<i>N</i>	<i>8.54</i>	<i>85.19</i>	<i>9.9</i>
<i>N-1</i>	<i>NA</i>	<i>NA</i>	<i>NA</i>

<i>Period</i>	<i>Annual employee turnover</i>	<i>Compliance with ILO labor standards</i>	<i>Child Labor Score</i>
<i>N</i>	<i>10.51%</i>	<i>100%</i>	<i>10</i>
<i>N-1</i>	<i>NA</i>	<i>NA</i>	<i>NA</i>

<i>Period</i>	<i>Union Relations Score</i>
<i>N</i>	<i>8.65</i>
<i>N-1</i>	<i>NA</i>

**NB: The non-financial indicators are evaluated annually, so the above results are updated only once a year. You can find more information in the annual report.**

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

This product promotes environmental and/or social features but does not make sustainable investments.

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

This product promotes environmental and/or social features but does not make sustainable investments.



### **How did this financial product address key negative impacts on sustainability factors?**

The measurement of the main negative impacts implies a different use of the extra-financial data, we have decided at this stage to privilege the identification of sustainability risks, in coherence with our ESG risk management approach, and in order to propose a robust methodology. At this stage, we have therefore chosen not to communicate on the main negative impact indicators for the Auris Evolution Europe SRI product.

However, we want to identify these negative impacts in order to be able to define mitigation levers. Thus, a reflection has been initiated to evaluate the main negative impacts of our investment decisions on sustainability factors.



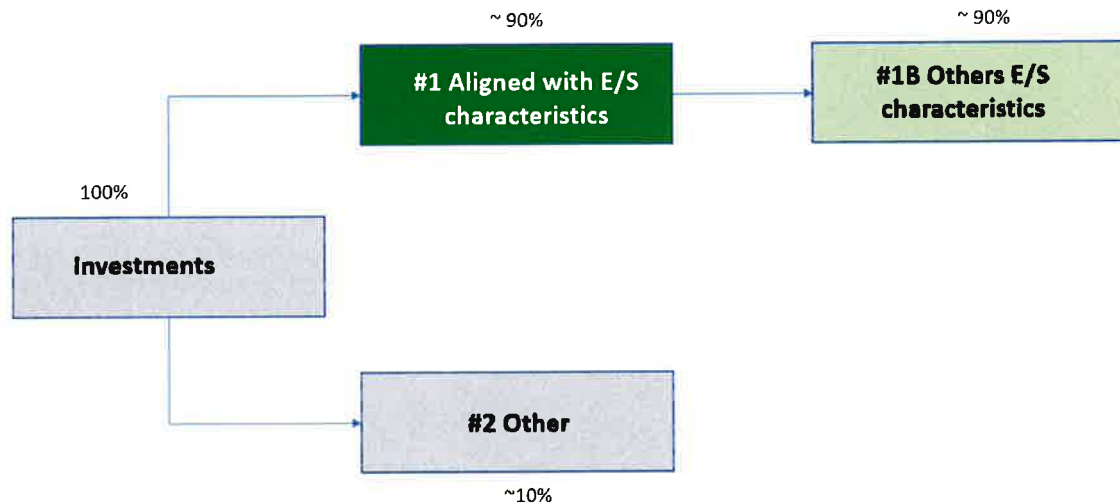
### **What were the main investments in this financial product?**

<i>Main investments</i>	<i>Sector</i>	<i>of assets</i>	<i>Country</i>
GALP ENERGIA SGPS SA	<b>Energy</b>	<b>2.88%</b>	<b>Portugal</b>
NOVO NORDISK	<b>Health</b>	<b>2.82%</b>	<b>Denmark</b>
BOLIDEN AB	<b>Materials</b>	<b>2.69%</b>	<b>Sweden</b>
Gjensidige Forsikring ASA	<b>Finance</b>	<b>2.64%</b>	<b>Norway</b>
TRYG A/S	<b>Finance</b>	<b>2.63%</b>	<b>Denmark</b>
DSV A/S	<b>Industry</b>	<b>2.63%</b>	<b>Denmark</b>
EDENRED	<b>Finance</b>	<b>2.61%</b>	<b>France</b>
REMY COINTREAU	<b>Basic consumption</b>	<b>2.56%</b>	<b>France</b>
RELX PLC	<b>Industry</b>	<b>2.55%</b>	<b>United Kingdom</b>
HERMES INTL	<b>Consumer discretionary</b>	<b>2.54%</b>	<b>France</b>



**What was the proportion of investments that were sustainable or had environmental and/or social features?**

● **What was the asset allocation?**



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

Apart from the exclusion list applied, there are no sector-specific biases.



**To what extent have sustainable investments with an environmental objective been aligned with the European Taxonomy?**

● **How much of the investment was in transitional and enabling activities?**

This product promotes environmental and/or social features but does not make sustainable investments.

● **How does the percentage of investments aligned with the European Taxonomy compare to previous reporting periods?**

This product promotes environmental and/or social features but does not make sustainable investments.



**What was the share of sustainable investments with an environmental objective that did not comply with the European Taxonomy?**

This product promotes environmental and/or social features but does not make sustainable investments.



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

This product promotes environmental and/or social features but does not make sustainable investments.



**What investments were included in the "#2 Other" category, what was their purpose, and were there any minimum environmental or social safeguards?**

We have applied our exclusion policy in advance for investments included in "#2 Other".



**What actions were taken during the reporting period to achieve the environmental and/or social characteristics?**

We are committed to improving the ESG quality of the financial product against the appropriate investment universes (Spread Research and MSCI).

MSCI's analysis results in a "Final Industry-Adjusted Company Score" out of 10, which identifies the "leaders" and "laggards". Spread Research's analysis results in a "global score" out of 100.

In order to guarantee the meaningfulness of the commitment to take extra-financial criteria into account, the stocks covered by MSCI's methodology met their objective of achieving an aggregate Final Industry-Adjusted Company Score higher than that of their investable universe (described in our ESG policy), after eliminating 20% of the lowest rated stocks. In a similar vein, the aggregate rating of the stocks covered by the Spread Research rating (not covered by MSCI) met its target of achieving a value higher than the Spread Research coverage universe, after eliminating 20% of the lowest rated stocks.

In addition, the Auris Evolution Europe SRI fund applies a controversy monitoring policy, a shareholder engagement policy and a voting policy.

More details on these policies are available on the Auris Gestion website:  
<https://www.aurisgestion.com>



**How has this financial product performed against the benchmark?**

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

This financial product has not designated a benchmark.

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

This financial product has not designated a benchmark.

- **How did this financial product perform against the benchmark?**

This financial product has not designated a benchmark.

- **How has this financial product performed against the general market index?**

This financial product has not designated a benchmark.