

ANNEX 1

PAI Indicators

18 December 2025

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| MANDATORY PAI | | PRIORITIZED |
|---------------|---|-------------|
| PAI | DESCRIPTION | |
| 1 | GHG emissions | |
| 2 | Carbon footprint | X |
| 3 | GHG intensity of investee companies | X |
| 4 | Exposure to companies active in the fossil fuel sector | |
| 5 | Share of non-renewable energy consumption and production | |
| 6 | Energy consumption intensity per high impact climate sector | |
| 7 | Activities negatively affecting biodiversity-sensitive areas | |
| 8 | Emissions to water | |
| 9 | Hazardous waste and radioactive waste ratio | |
| 10 | Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | X |
| 11 | Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | |
| 12 | Unadjusted gender pay gap | |
| 13 | Board gender diversity | |
| 14 | Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | X |
| 15 | GHG intensity | |
| 16 | Investee countries subject to social violations | X |
| 17 | Exposure to fossil fuels through real estate assets | |
| 18 | Exposure to energy-inefficient real estate assets | |

| OPTIONAL PAI IDENTIFIED | | PRIORITIZED |
|-------------------------|---|-------------|
| PAI | DESCRIPTION | |
| 4 ¹ | Investments in companies without carbon emissions reduction initiatives | |
| 20 ² | Average human rights performance | X |

¹ See Table 2 Annex I EU Regulation 2019/2088, Optional Environmental Indicators

² See Table 3 Annex I EU Regulation 2019/2088, Optional Social Indicators