

Equities

Uni-Global - Equities Global Climate Transition

ESG REPORT

April 2022

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PORTFOLIO INTRODUCTION

▶ **Portfolio:** **Uni-Global - Equities Global Climate Transition**

▶ **Benchmark:** **MSCI All Countries World, except in Current Emissions and Fossil Fuels sections, where benchmark is Climate Eligible Index**

▶ **Eligible Index is the index subset where company activities are defined as directly impacting climate change under EU Taxonomy. These companies have one of the predefined NACE sectors according to the Taxonomy Regulation delegated act (Annex I and II). Here, index stands for MSCI All Countries World.**

▶ **Investment Universe:** **MSCI All Countries World**

▶ **Currency:** **USD**



ESG



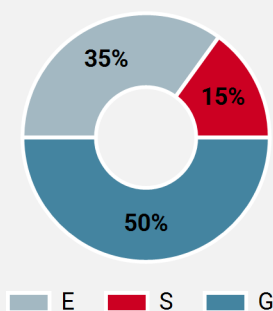
ESG

Material ESG Issues and Opportunities

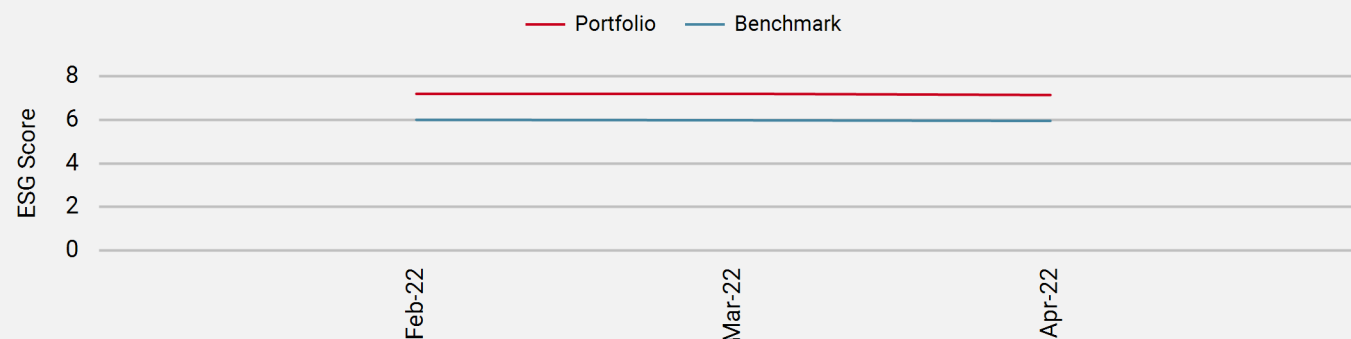
ESG Score¹ by Pillar

Score	Portfolio	Benchmark
E	6.46	5.86
S	6.57	5.22
G	7.25	5.99
ESG	6.96	5.85
Coverage	100.0%	100.0%

Weighting Scheme



Historical ESG Score



ESG Trend²

	Portfolio	Benchmark
Positive	21.23%	16.73 %
Stable	77.19%	80.14 %
Negative	1.58%	2.69 %
Not Rated	-	0.44 %
	100.00%	100.00%

¹ Unigestion ESG Score (stock level) is a proprietary computation shown in percentile (10 is the best, 0 being the worst). The score is aggregated based on position weight.

² Negative (positive) trend indicates downgrade (upgrade) in ESG score. If no noteworthy change, the trend is considered to be stable. Portfolio ESG trend is computed on position weight basis.

Portfolio refers to Uni-Global - Equities Global Climate Transition while **Benchmark** refers to MSCI All Countries World.

Sources: Unigestion, MSCI, Sustainalytics



ESG

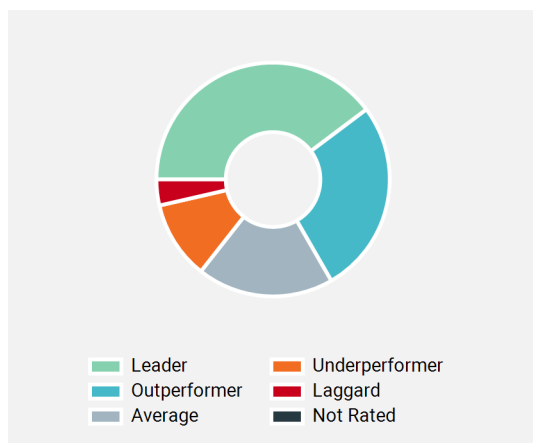
Distribution of ESG Scores

ESG Score by Category

	Portfolio	Benchmark
Leader	39.77%	32.03 %
Outperformer	26.91%	20.58 %
Average	18.94%	18.98 %
Underperformer	10.81%	14.03 %
Laggard	3.57%	13.96 %
Not Rated	-	0.42 %

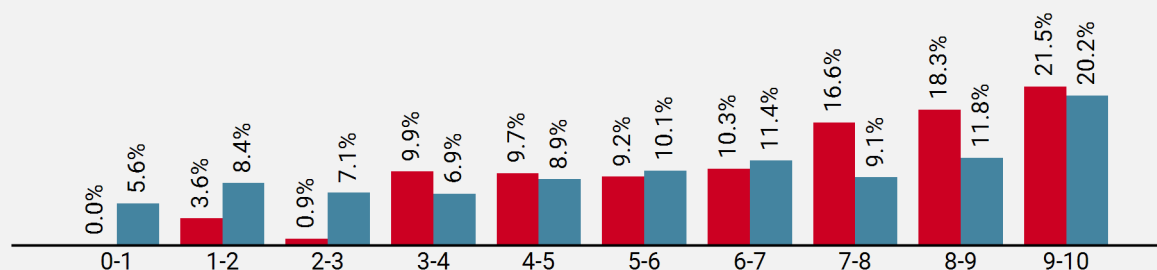
ESG Score Breakdown by Sector

Sector	Leader	Outperformer	Average	Underperformer	Laggard	Not Rated
Communication Services	-	1.36 %	-	-	-	-
Consumer Discretionary	7.89%	2.28 %	-	-	1.35%	-
Consumer Staples	-	-	-	1.04%	-	-
Energy	-	-	1.36%	-	-	-
Financials	1.83%	3.17 %	-	2.19%	-	-
Health Care	-	-	-	-	-	-
Industrials	7.55%	9.16 %	7.83%	5.06%	-	-
Information Technology	9.36%	1.23 %	1.58%	-	1.10%	-
Materials	1.10%	1.32 %	2.01%	2.52%	-	-
Real Estate	8.55%	-	-	-	-	-
Utilities	3.49%	8.39 %	6.16%	-	1.12%	-



ESG Score Distribution

■ Portfolio
■ Benchmark



Above table shows the ESG score distribution of the portfolio compared to that of the benchmark.

Portfolio refers to Uni-Global - Equities Global Climate Transition while **Benchmark** refers to MSCI All Countries World.

Sources: Unigestion, MSCI, Sustainalytics



ESG

Best/Worst Contributors

Best	Rank	Name	Sector	Weight	Company ESG Score	Portfolio ESG Contribution	Relative Position
	1	Red Electrica Corp SA	Utilities	3.490%	9.16	0.32	Leader
	2	Cisco Systems Inc	Information Technology	2.861%	9.72	0.28	Leader
	3	Hydro One Ltd	Utilities	3.478%	7.95	0.28	Outperformer
	4	Travelers Companies Inc (The)	Financials	3.173%	7.80	0.25	Outperformer
	5	Shimano Inc	Consumer Discretionary	2.720%	8.98	0.24	Leader

Worst	Rank	Name	Sector	Weight	Company ESG Score	Portfolio ESG Contribution	Relative Position
	1	Albemarle Corp	Materials	0.422%	2.09	0.01	Underperformer
	2	West Japan Railway Company	Industrials	0.441%	2.49	0.01	Underperformer
	3	ITM Power PLC	Industrials	0.425%	3.37	0.01	Underperformer
	4	Aker Carbon Capture ASA	Industrials	0.462%	3.68	0.02	Underperformer
	5	Engie SA	Utilities	1.118%	1.68	0.02	Laggard

Best (worst) performers in terms of contribution to portfolio ESG score, where the score is aggregated on the basis of weight. Stocks are ranked from best to worst in terms of their contribution, where higher contribution corresponds to better performance. Portfolio ESG Contribution is quoted as the increase in portfolio ESG score from investment in the stock.

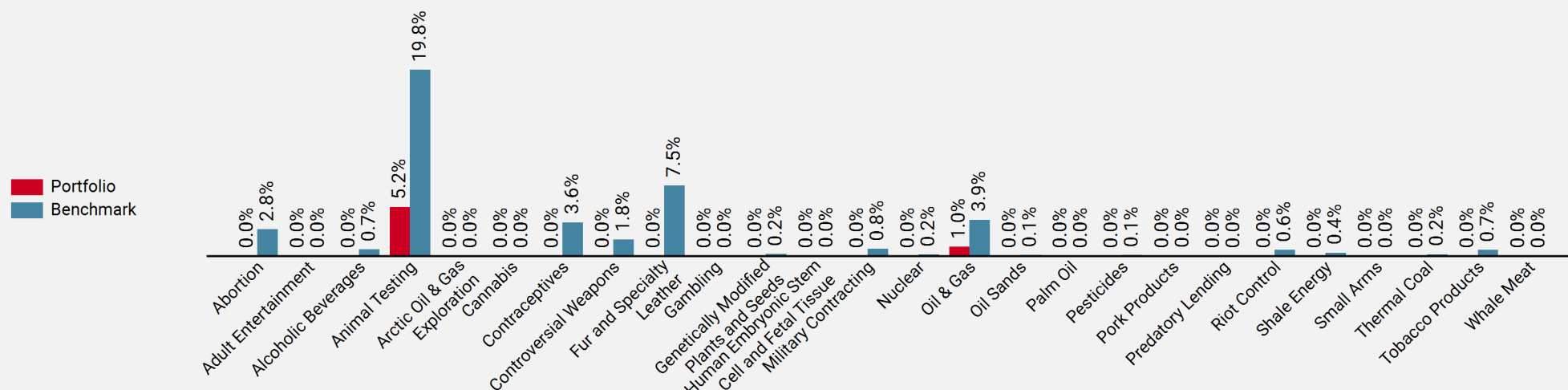
Sources: Unigestion, MSCI, Sustainalytics



ESG

Controversial Business Activities

Controversial Activities Breakdown (%)



Tobacco

	Portfolio	Benchmark
Production	-	0.67 %
Related Products & Services	0.03%	0.01 %
Retail	0.05%	0.10 %

Oil & Gas

	Portfolio	Benchmark
Energy Generation	0.13%	0.39 %
Production	0.79%	3.36 %
Supporting Products/Services	0.49%	0.50 %

Note: Company level involvement in the business activity is the share of revenue made from said business activity. The total levels for each involvement is the weighted average of involvement levels in percentage of revenue and weight of the portfolio or benchmark. Exposure levels below 10% of revenue share are treated as insignificant.

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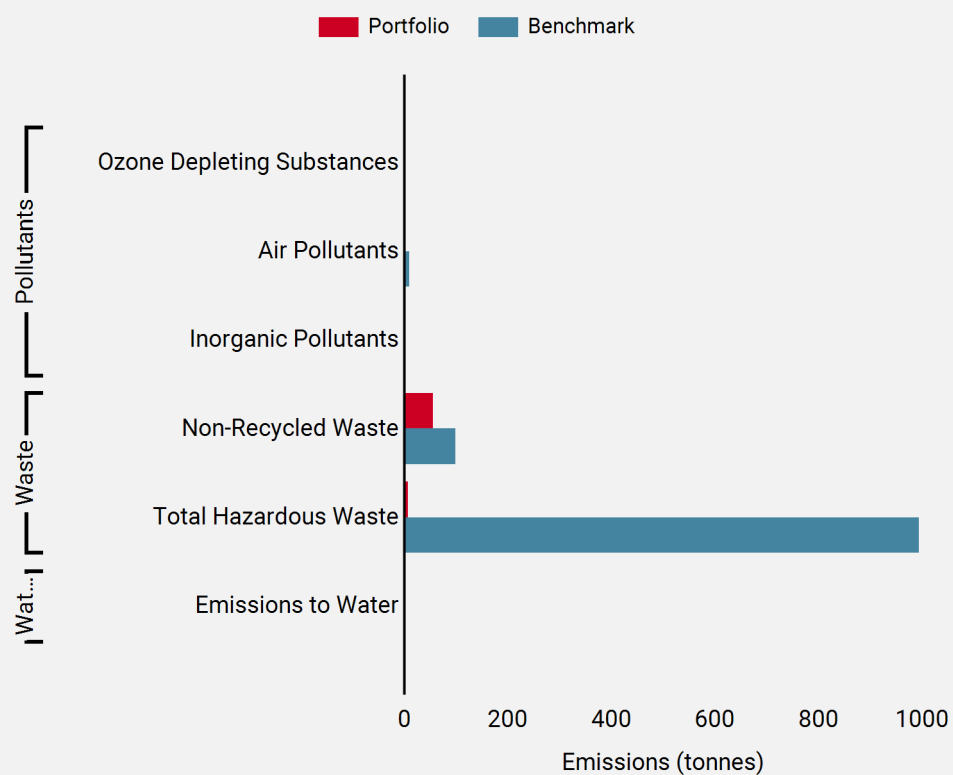
Sources: Unigestion, MSCI, Sustainalytics



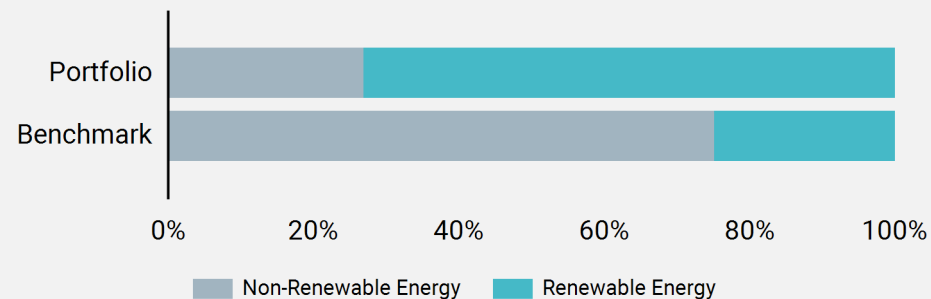
ESG

Climate KPIs (ex GHG Emissions)

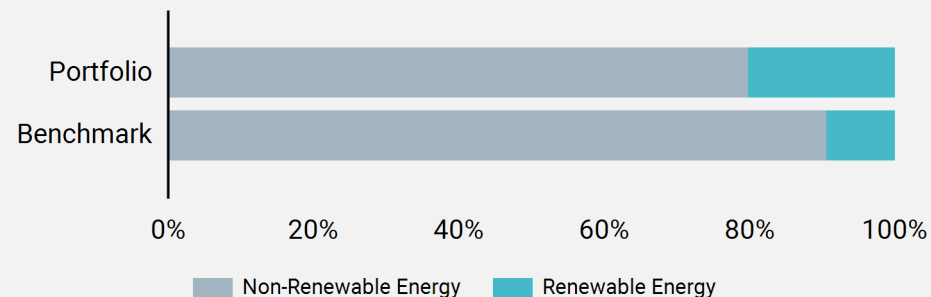
Pollutants, Waste & Emissions to Water



Energy Production



Energy Consumption



Note: Emissions to water include acid and metal emissions, nutrients and organic pollutants, as well as pesticides and fertilizers. Exposure is computed based on ownership. All emissions are measured in tonnes.

Energy production/consumption for renewable and non-renewable sources are expressed in GWh and apportioned to portfolio based on ownership.

Portfolio refers to Uni-Global - Equities Global Climate Transition while **Benchmark** refers to MSCI All Countries World.

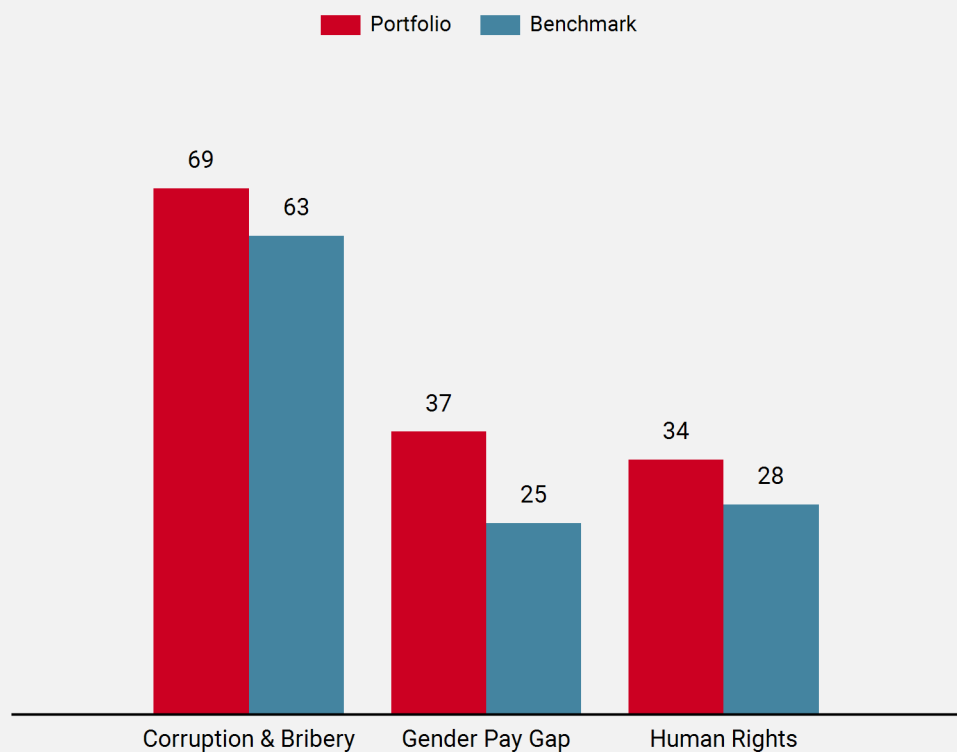
Sources: Unigestion, MSCI, Trucost



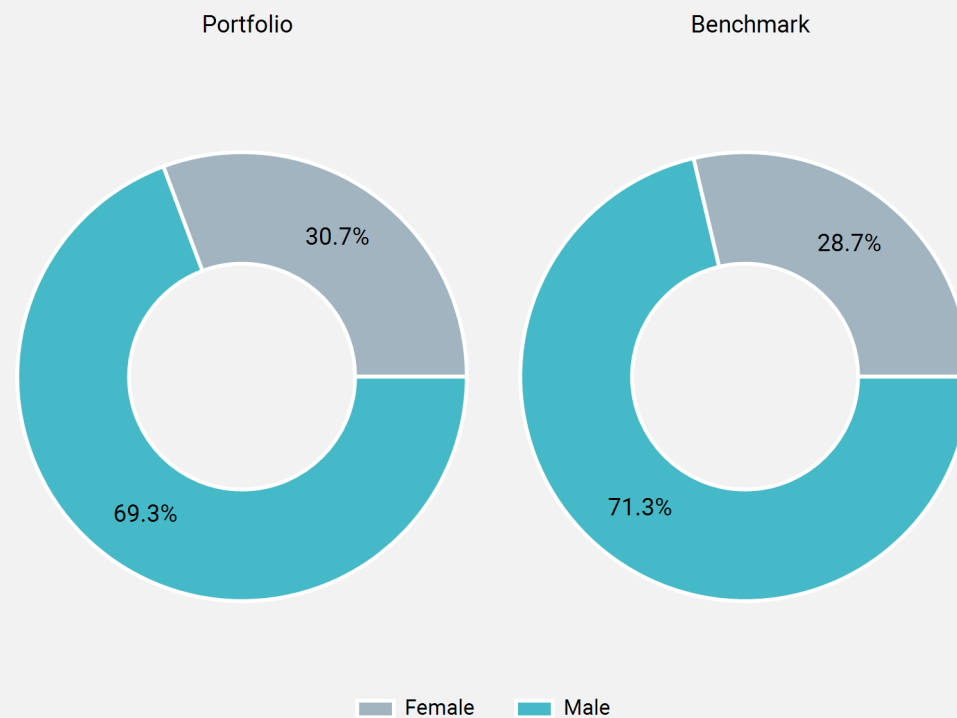
ESG

Social KPIs

Social KPIs¹



Board Composition by Gender



¹ Score-based social KPIs: corruption & bribery and gender pay gap. Company level score is between 0 and 100, where higher score indicates better performance. The total score is the weighted average of the constituent scores.

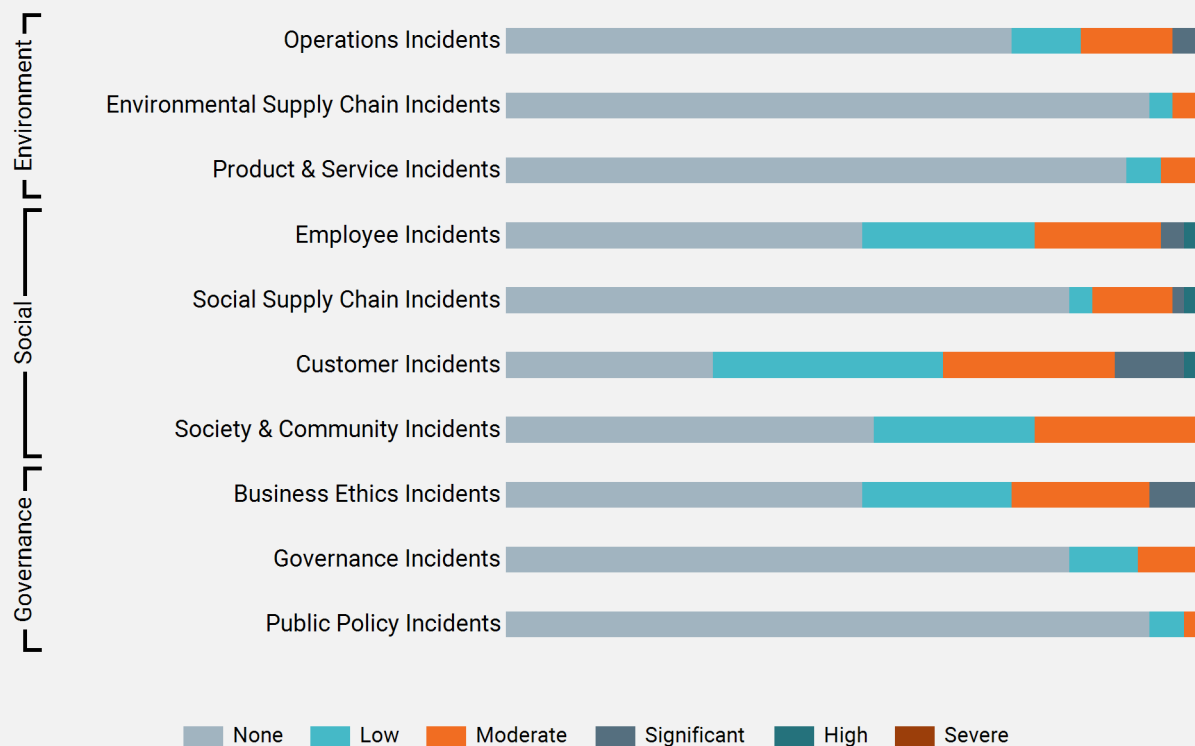
Portfolio refers to Uni-Global - Equities Global Climate Transition while **Benchmark** refers to MSCI All Countries World.

Sources: Unigestion, MSCI, Trucost



Controversies

Controversy¹ breakdown of Portfolio Constituent



Controversy by Category (# of companies)

	Portfolio	Benchmark
Severe	-	19
High	2	76
Significant	8	336
Moderate	24	989
Low	16	607
None	10	887
No Coverage	-	20

UN Global Compact² (% based on weight)

	Portfolio	Benchmark
Compliant	97.61%	89.59 %
Watchlist	2.39%	8.89 %
Non-Compliant	-	1.22 %
No Coverage	-	0.30 %

¹ Controversy categories (5): low, moderate, significant, high and severe. Chart displays controversy breakdown by constituents. The category 'none' indicates no controversy at company level.

² Compliance check with UN Global Compact (10 principles). 'Watchlist': risk of contributing to severe or systemic and/or systematic violations of the principles.

Portfolio refers to Uni-Global - Equities Global Climate Transition while **Benchmark** refers to MSCI All Countries World.

Sources: Unigestion, MSCI, Sustainalytics



ESG

Exclusions

Our Responsible Investment Policy considers two pillars of bottom-up considerations:

Pillar I: Norm-Based Screening

Exclude companies associated with key social or environmental issues. According to the European Sustainable Investment Forum, it is the “screening of investments according to their compliance with international standards

Pillar II: Exclusionary Screening

Exclude companies from an investment universe based on our expectations regarding specific ESG-related risks.

Exclusions	Companies ¹	Weight ²
Pillar I	Adult Entertainment	-
	Controversial Weapons	23
	Predatory Lending	-
	Thermal Coal	49
	Tobacco	13
	UNGC Non-compliant	28
Pillar II	High-carbon Emitters	67
	Non-covered	67
	Severe Controversy	19
	Worst-in-class	156
Total (unique)		422
Universe		2934
% Universe		14.38%
		10.53%

¹ Number of companies excluded as a result of screening

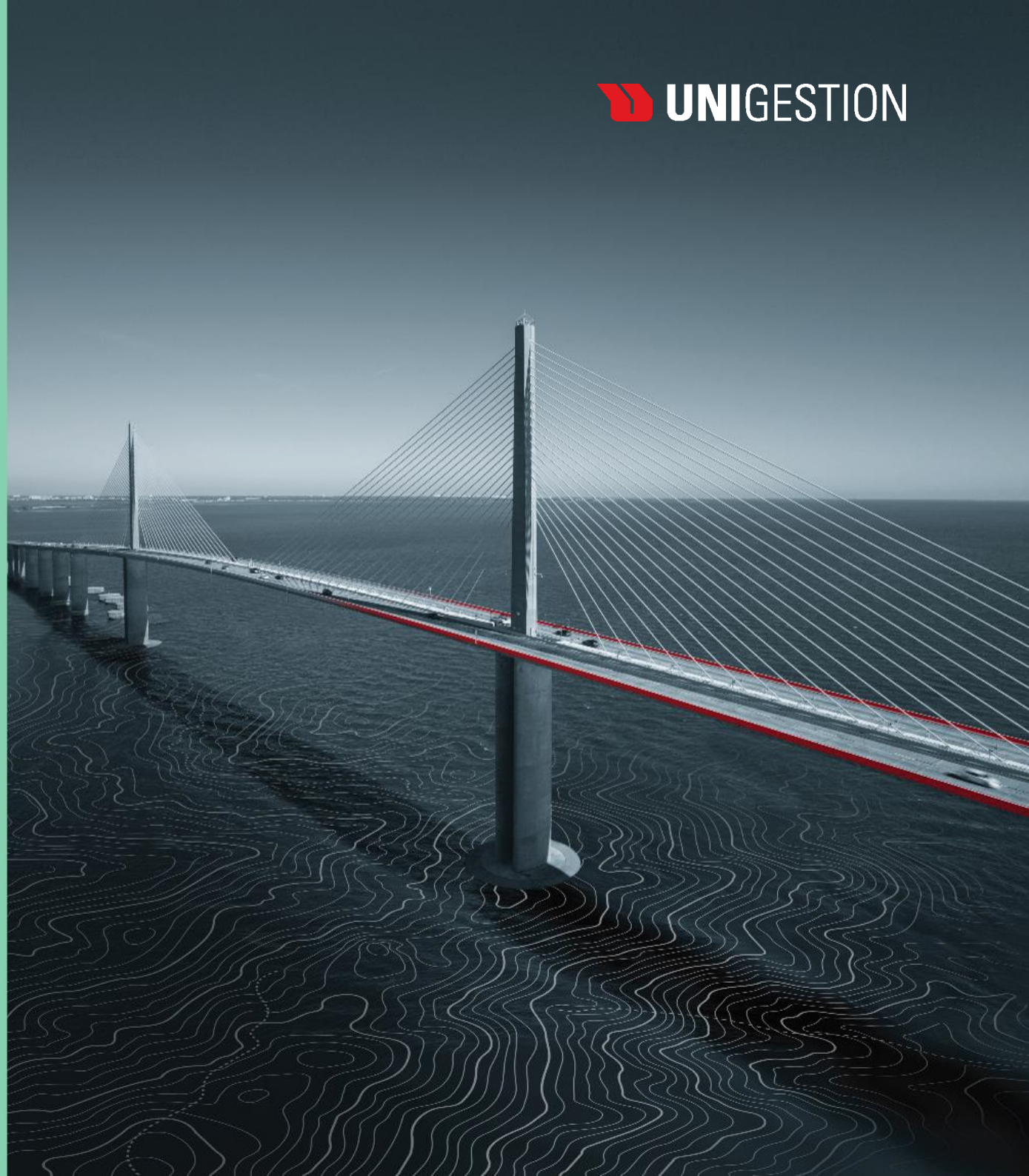
² Weight excluded as a result of screening

Universe refers to MSCI All Countries World.

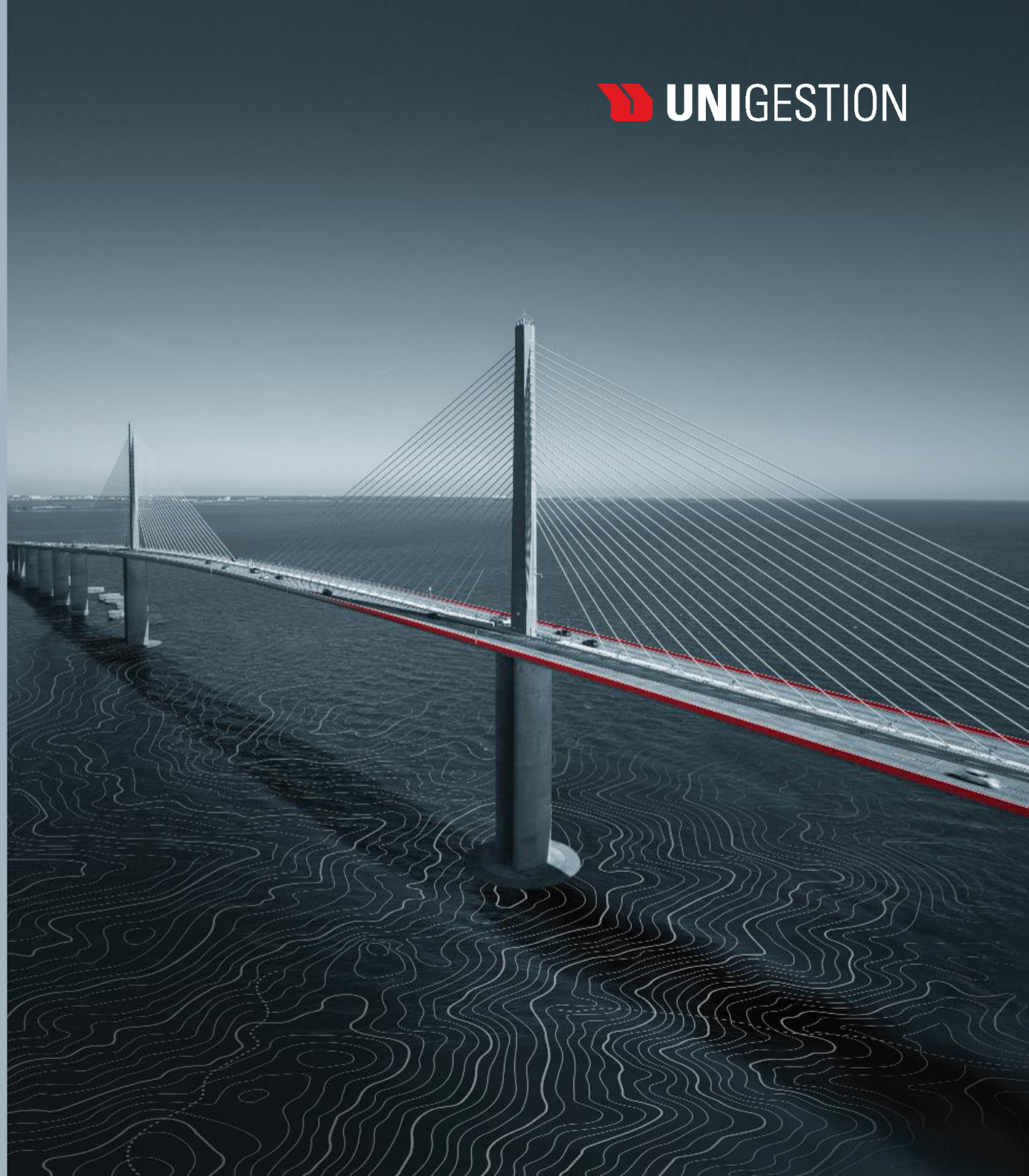
Sources: Unigestion, MSCI, Sustainalytics



TCFD Reporting



Current Emissions



CURRENT EMISSIONS

Introduction

The aim of this section is to assess the carbon performance of the portfolio. Firstly, the greenhouse gas (GHG) emissions held within the portfolio are quantified. This is done by apportioning company level GHG emissions to portfolio by ownership. In other words, if the portfolio holds x% of a company, it also holds x% of its emissions. Compared to using pure weights, this computation method paints a more accurate picture of portfolio emissions. To enable cross-company comparison in terms of emissions, GHG intensity is also presented. This metric counts GHG emissions as a multiple of revenue, correcting for possible company size bias.

Emissions are quoted in tonnes of CO2 equivalents (tCO2e) and apportioned by ownership. Ownership is the ratio of value of holdings to market capitalization or enterprise value. Emissions include scopes 1, 2 and 3 (upstream and downstream).

Scope 1 emissions for a company are considered to be estimated when they are not disclosed and therefore have to be modelled.

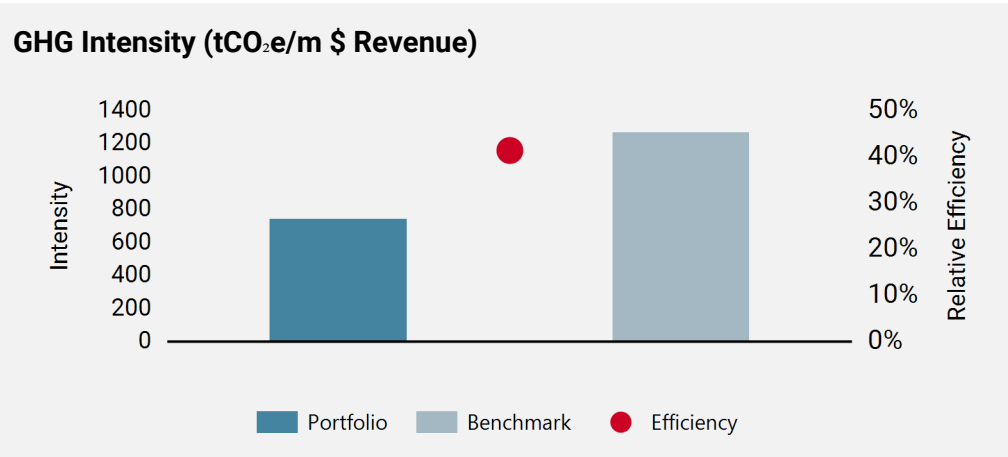
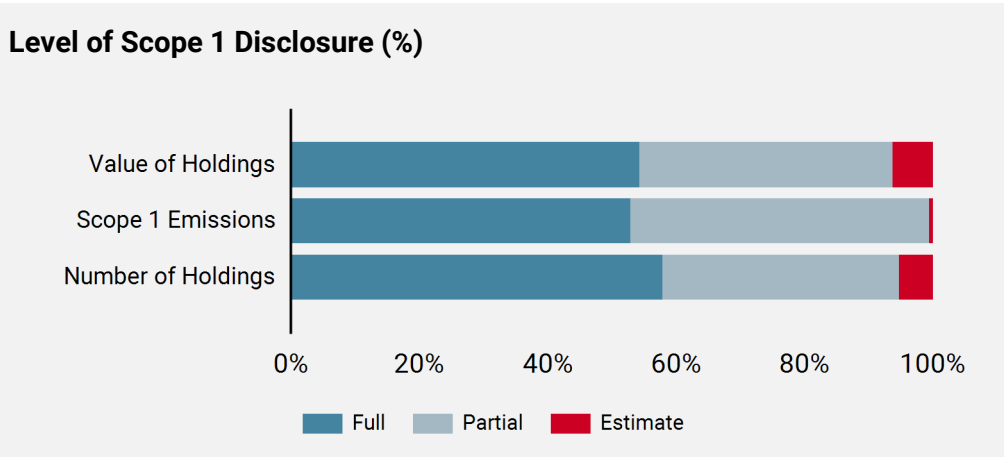
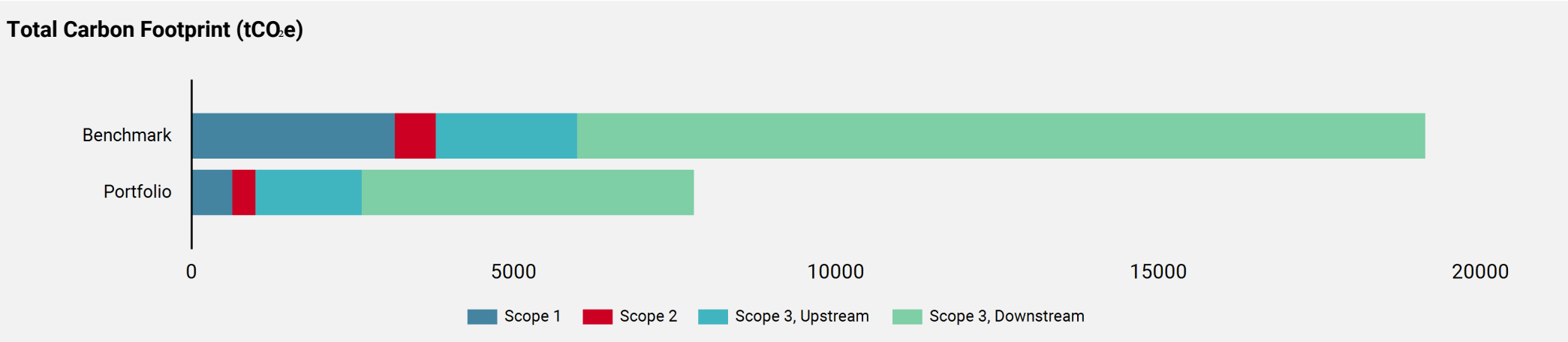
GHG intensity is the total scopes 1, 2 and 3 (upstream and downstream) emissions normalized by company revenues and then aggregated using weighted-average carbon intensity (WACI) method (sums product of each holding's weight with the company level GHG Intensity).

Relative efficiency refers to the efficiency of portfolio versus the benchmark in terms of GHG intensity ($Relative\ Efficiency = 1 - (Portfolio\ GHG\ Intensity) / (Benchmark\ GHG\ Intensity)$)



GHG EMISSIONS

Carbon Footprint and Intensity



Portfolio refers to Uni-Global - Equities Global Climate Transition while **Benchmark** refers to Climate Eligible Index.

Sources: Unigestion, MSCI, Sustainalytics



GHG EMISSIONS

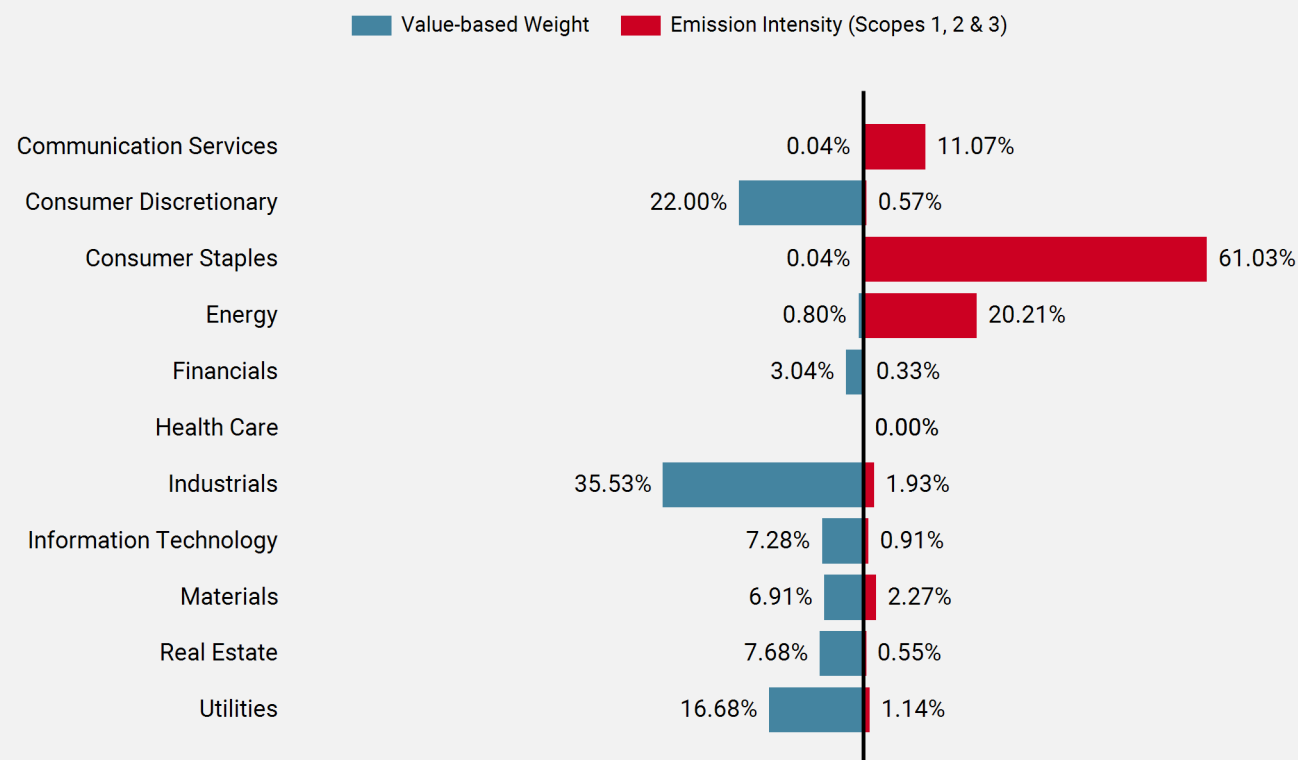
The following chart shows the value-based weight of each GICS sector in the portfolio, in comparison to the contribution of the sector to portfolio GHG

Value-based weight is the weight based on ownership within a company.

To estimate carbon contribution, total emission intensity, scopes 1, 2 and 3 (upstream and downstream) are used.

The contribution is estimated on ownership basis.

Sector Value vs Carbon Contribution



Sources: Unigestion, MSCI, Trucost



GHG EMISSIONS

Best/Worst Contributors

	Name	Sector	Ownership Weight ¹	Carbon Weight ²	GHG Intensity (tCO ₂ e/mUSD)	GHG Intensity Contribution	Disclosure
Best	Alphabet Inc	Communication Services	0.01%	0.14%	76.678	-0.002%	Value derived from data provided in CDP
	Verizon Communications Inc	Communication Services	0.02%	0.18%	101.499	-0.004%	Exact Value from CDP
	Microsoft Corp	Information Technology	0.02%	0.19%	107.792	-0.004%	Exact Value from CDP
	Amazon.com Inc	Consumer Discretionary	0.02%	0.27%	154.429	-0.005%	Value derived from data provided in Environmental/CSR
	Walmart Inc	Consumer Staples	0.04%	0.31%	178.187	-0.013%	Derived from previous year

	Name	Sector	Ownership Weight ¹	Carbon Weight ²	GHG Intensity (tCO ₂ e/mUSD)	GHG Intensity Contribution	Disclosure
Worst	Advanced Drainage Systems Inc	Industrials	2.63%	11.87%	6731.74	-28.169%	Value derived from data provided in Environmental/CSR
	AZEK Company Inc (The)	Industrials	1.85%	11.43%	6483.64	-19.106%	Estimated data
	Aker Carbon Capture ASA	Industrials	7.63%	0.77%	435.077	-5.284%	Value derived from data provided in Environmental/CSR
	Owens Corning	Industrials	2.82%	1.60%	905.608	-4.064%	Exact Value from CDP
	Orsted A/S	Utilities	0.77%	5.76%	3265.32	-4.026%	Value derived from data provided in Environmental/CSR

Best (worst) performers in terms of contribution to portfolio GHG intensity, where GHG intensity is aggregated on the basis of ownership. Stocks are ranked from best to worst in terms of their contribution, where higher contribution corresponds to worse performance. GHG Intensity Contribution is quoted as the decrease in portfolio GHG intensity in case of full divestment from the stock.

¹ Ownership weight indicates the ownership-based weight in the portfolio.

² Carbon weight indicates the GHG intensity share as a percentage of portfolio GHG intensity

Sources: Unigestion, MSCI, Trucost



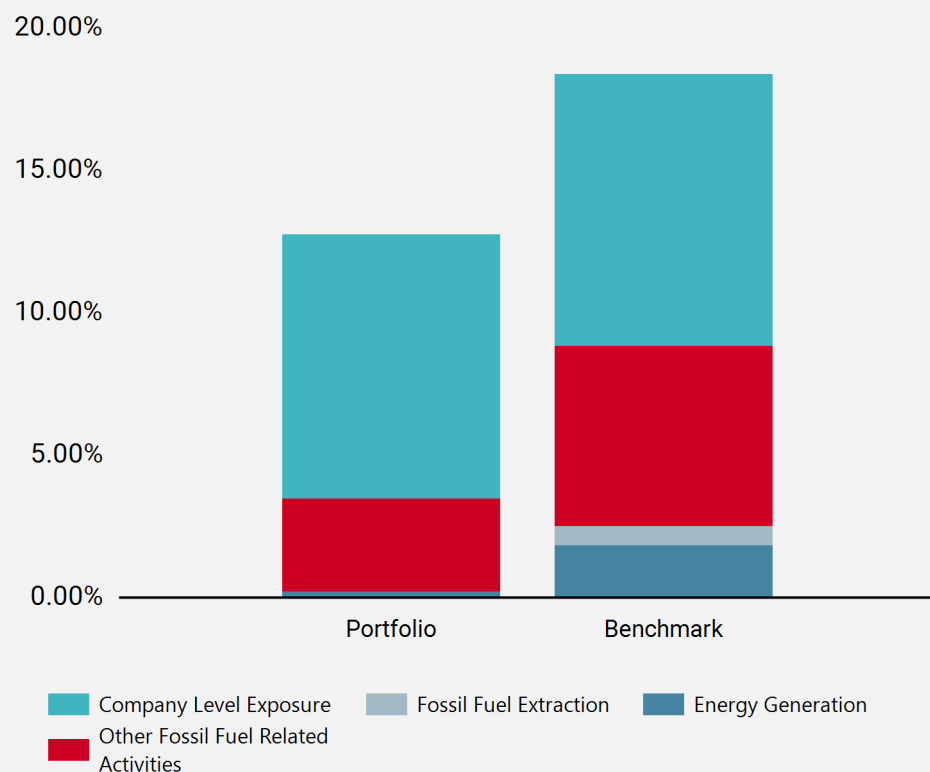
Fossil Fuels



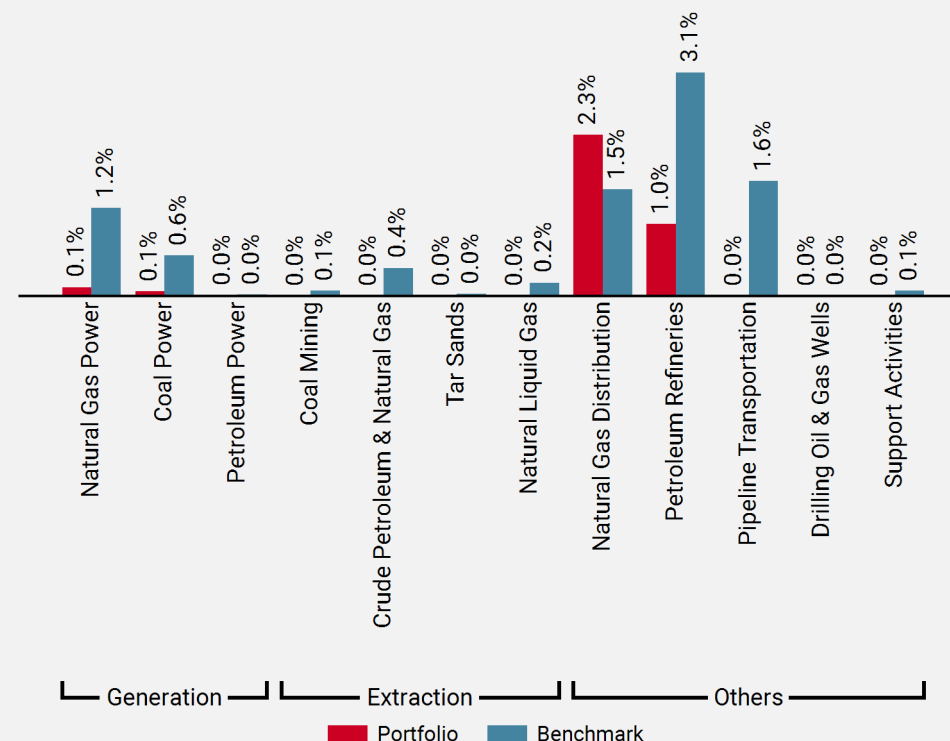
FOSSIL FUELS

Fossil Fuels Related Activities

Fossil Fuels Activities by Revenues¹ (%)



Fossil Fuels Revenues by Industry



¹ Portfolio exposure to revenues from fossil fuel related activities, where exposure is computed based on weight. Three categories of fossil fuel activities: Generation, Extraction and Others. Others include distribution, refinement, pipeline transportation, drilling of wells and fossil fuel supporting activities. Company level exposure (bar height) is the level of exposure to companies involved in fossil fuel related activities in terms of their total weight in the portfolio or benchmark. The remaining sections of the bars indicate weighted average revenue exposure to indicated activity.

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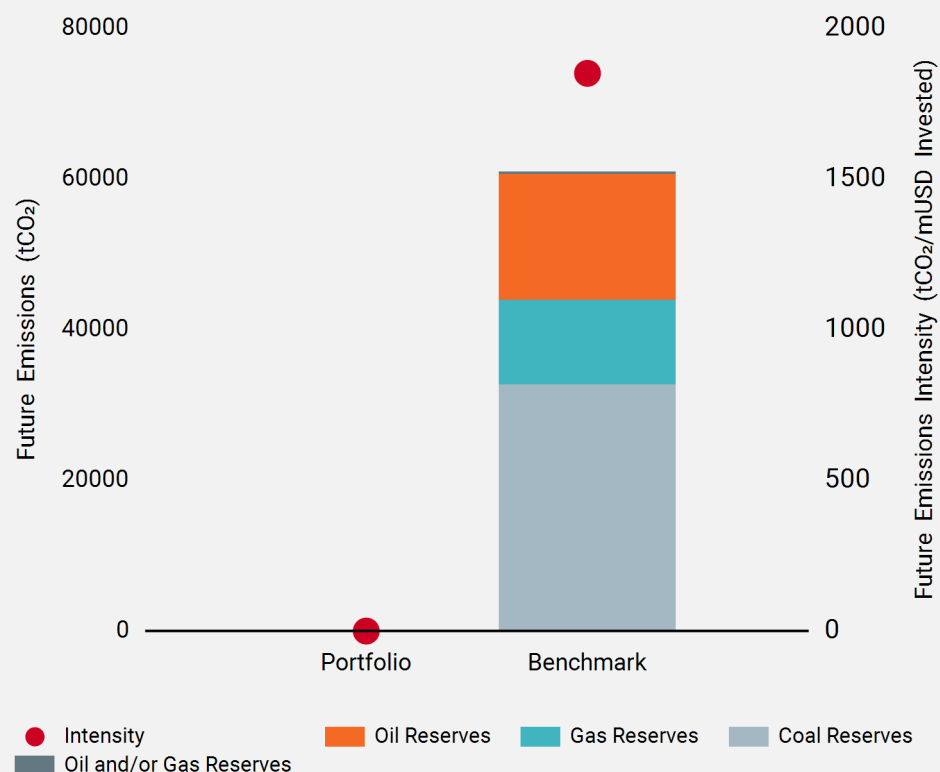
Sources: Unigestion, MSCI, Trucost



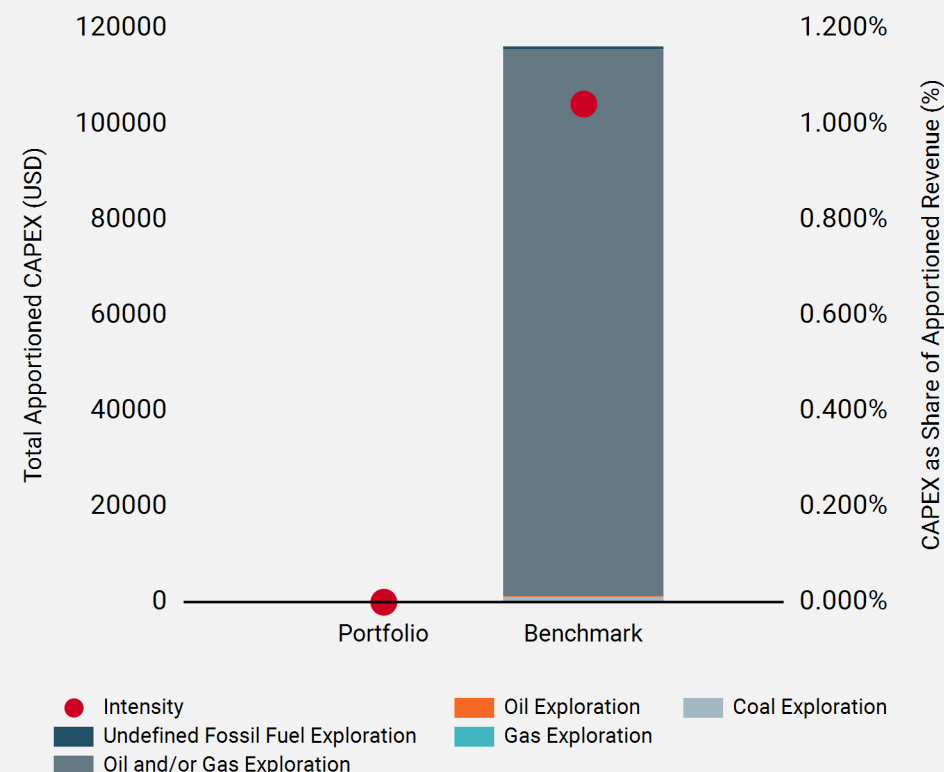
FOSSIL FUELS

Embedded Emissions in Reserves and Exploration Expenditures

Emissions Embedded in Reserves¹



Fossil Fuels CAPEX²



¹ Apportioned GHG emissions embedded in fossil fuel reserves. Emissions are aggregated to portfolio on the basis of ownership.

² Capital expenditure (CAPEX) reserved for further exploration of fossil fuels: coal, oil and gas. CAPEX is aggregated to portfolio based on ownership.

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Sources: Unigestion, MSCI, Trucost

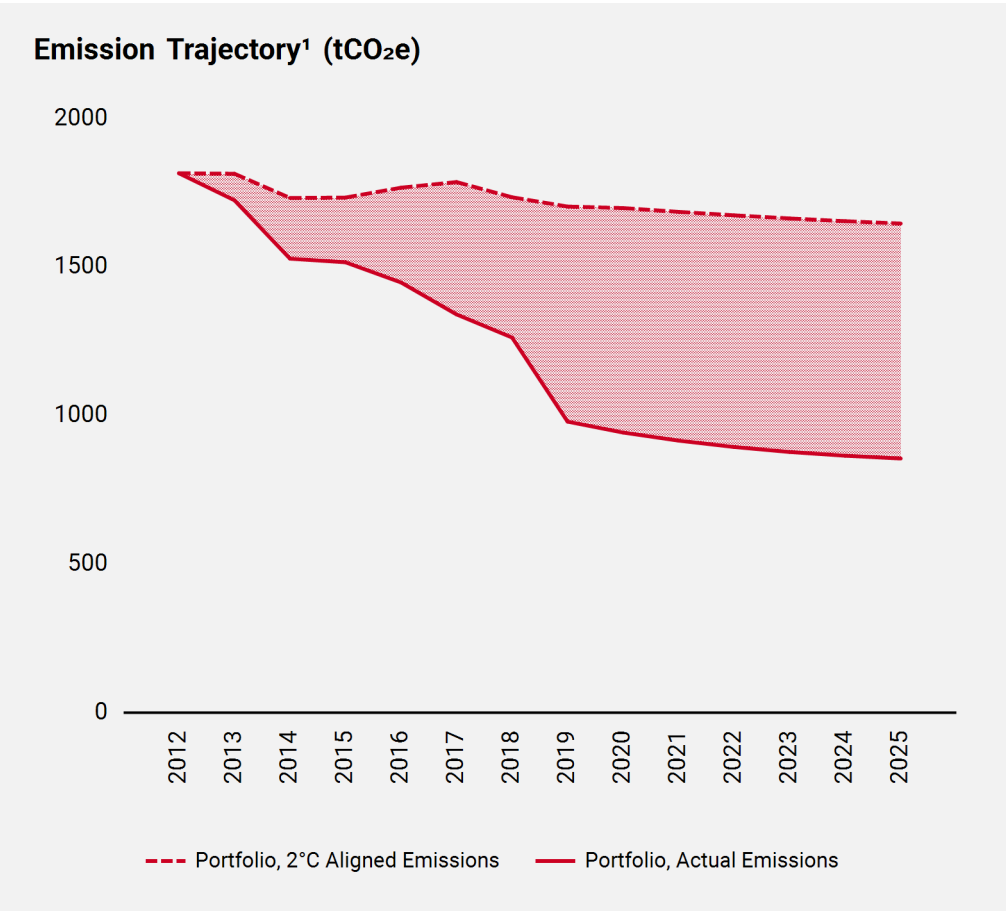


Temperature Assessment



TEMPERATURE ASSESSMENT

Emissions Pathway Assessment



Warming Level

<1.5°C

Tonnes Carbon (Under)/Over	-7213
Percent of Total (Under)/Over	-29.92%
Carbon/mInvested (Under)/Over	-218

Warming level is determined on whether portfolio emissions are above or below the emission budgets linked to different warming scenarios, such as 2°C.

Above emission metrics are in reference to the 2°C budget.

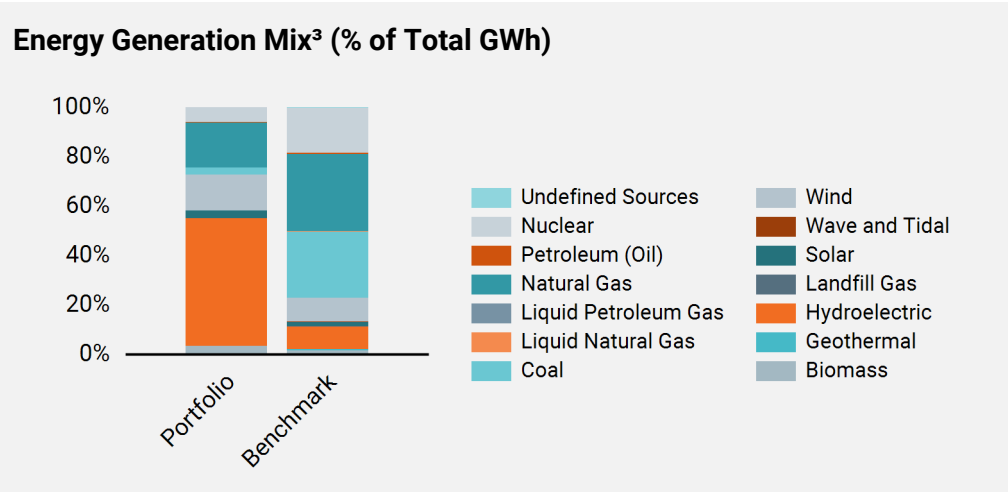
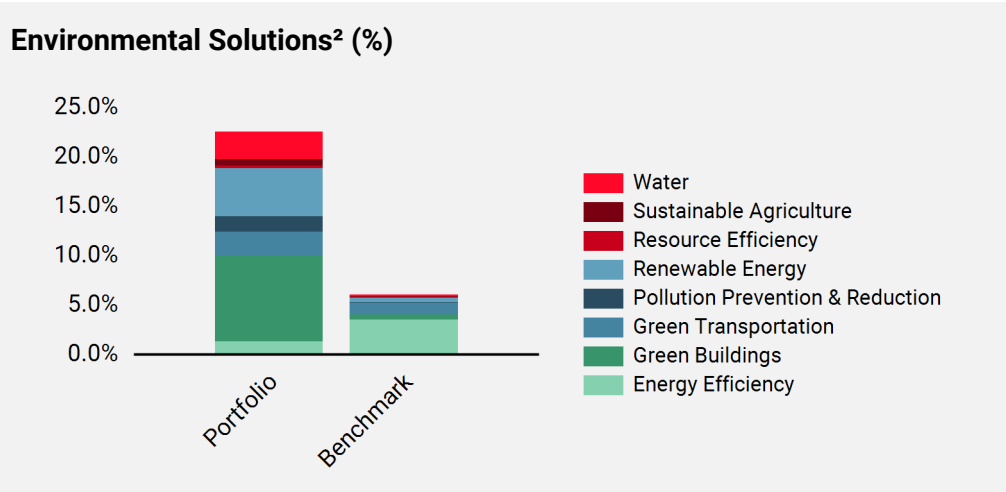
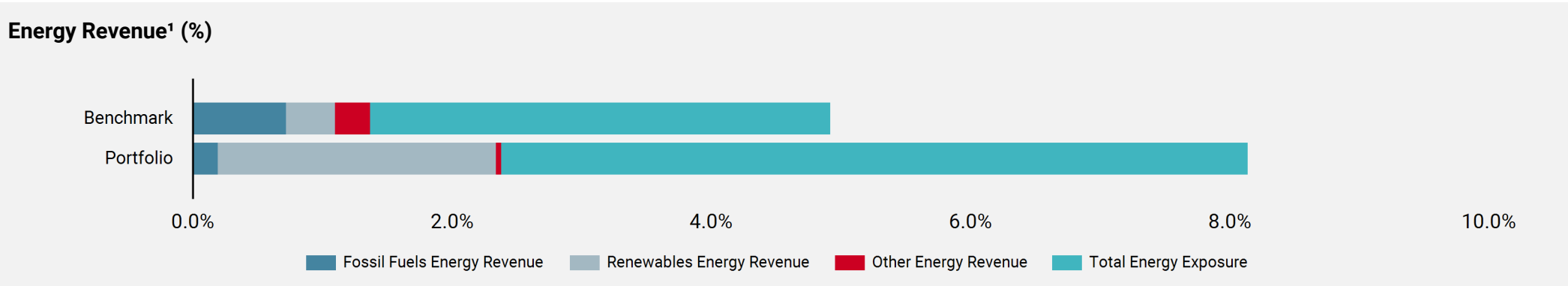
¹ Combination of historical and forward-looking emission data. Dashed line shows the 2°C compatible emission trajectory. Assessment on whether portfolio emissions are above or below the emission budget linked to warming scenario of 2°C.
Portfolio refers to Uni-Global - Equities Global Climate Transition.

Sources: Unigestion, Trucost



TEMPERATURE ASSESSMENT

'Brown' and 'Green' Revenues



¹ Compares portfolio's exposure to 'brown' and 'green' energy related revenues on the basis of weight. Nuclear energy is categorized as other. Total energy exposure (bar height) indicates the total weight in the portfolio/benchmark of companies with energy-related revenues. The remaining sections of the bars indicate the weighted average revenue exposure to indicated energy category.

² Revenue exposure to 'green' activities grouped into 8 categories. Exposure is computed using company revenue share generated by 'green' activities and apportioned by portfolio weight.

³ Compares energy generation mix in GWh apportioned on ownership basis.

Portfolio refers to Uni-Global - Equities Global Climate Transition while **Benchmark** refers to MSCI All Countries World.

Sources: Unigestion, MSCI, Trucost, Sustainalytics



TEMPERATURE ASSESSMENT

Sector Contribution to 2°C Aligned Emission Budget

Sectoral Decarbonization Approach (SDA) is applied to high-emitting sectors with homogeneous business activities.

GHG Emissions per unit of Value Added (GEVA) is used for less carbon intensive sectors with heterogeneous activities.

Method	Sector	Contribution (tCO ₂ e)	Pathway
SDA	Power Generation	-19.21	<2C
	Cement	-	-
	Steel	-	-
	Airlines	-	-
	Aluminum	-	-
GEVA	Communication Services	-6.13	<2C
	Consumer Discretionary	-26.46	<2C
	Consumer Staples	9.32	2-3C
	Energy	-181.00	<1.75C
	Financials	23.53	> 5C
	Health Care	-	-
	Industrials	-1467.59	<1.75C
	Information Technology	180.25	> 5C
	Materials	-56.32	<2C
	Real Estate	-106.23	<1.75C
	Utilities	-5562.83	<1.75C

Note: Negative value indicates the alignment with 2°C scenario, as this indicates that the sector is under the 2°C budget. Pathway provided is based on companies held.

Sources: Unigestion, MSCI, Trucost



TEMPERATURE ASSESSMENT

Best/Worst Contributors to 2°C Aligned GHG Emission Budget

	Name	Industry/Sub-industry	2015 tCO2e Intensity	2025 tCO2e Intensity	Intensity Unit	Forecast Source	Total Carbon (tCO2e)	Apportionned Carbon (tCO2e)	Pathway
Best	Engie SA	Utilities	0.45	0.18	tCO2e/MWh	Company Target	-620,892,000	-3,158	<1.75°C
	Owens Corning	Industrials	2934.63	1396.19	tCO2e/US\$m inflation adjusted gross profits	Company Target	-33,506,400	-1,504	<1.5°C
	Verbund AG	Utilities	0.07	0.03	tCO2e/MWh	Asset Level Data	-26,025,600	-1,113	<1.75°C
	Orsted A/S	Utilities	0.33	0.01	tCO2e/MWh	Company Target	-49,433,400	-609	<1.75°C
	Eversource Energy	Utilities	679.15	13.68	tCO2e/US\$m inflation adjusted gross profits	Company Target	-21,051,300	-394	<1.5°C
Worst	First Solar Inc	Information Technology	572.20	1061.37	tCO2e/US\$m inflation adjusted gross profits	Sub-Industry Trend	4,213,310	210	>5°C
	West Japan Railway Company	Industrials	1034.06	597.37	tCO2e/US\$m inflation adjusted gross profits	Sub-Industry Trend	9,953,490	67	>5°C
	Holmen AB	Materials	232.11	64.21	tCO2e/US\$m inflation adjusted gross profits	Company Target	922,787	55	>5°C
	BTS Group Holdings PCL	Industrials	65.86	334.48	tCO2e/US\$m inflation adjusted gross profits	Sub-Industry Trend	633,054	51	>5°C
	BorgWarner Inc	Consumer Discretionary	205.95	152.28	tCO2e/US\$m inflation adjusted gross profits	Sub-Industry Trend	603,117	40	3-4°C

The contribution, or apportioned carbon, is computed on ownership bases. Negative values indicate alignment with the 2 °C scenario.

Sources: Unigestion, MSCI, Trucost

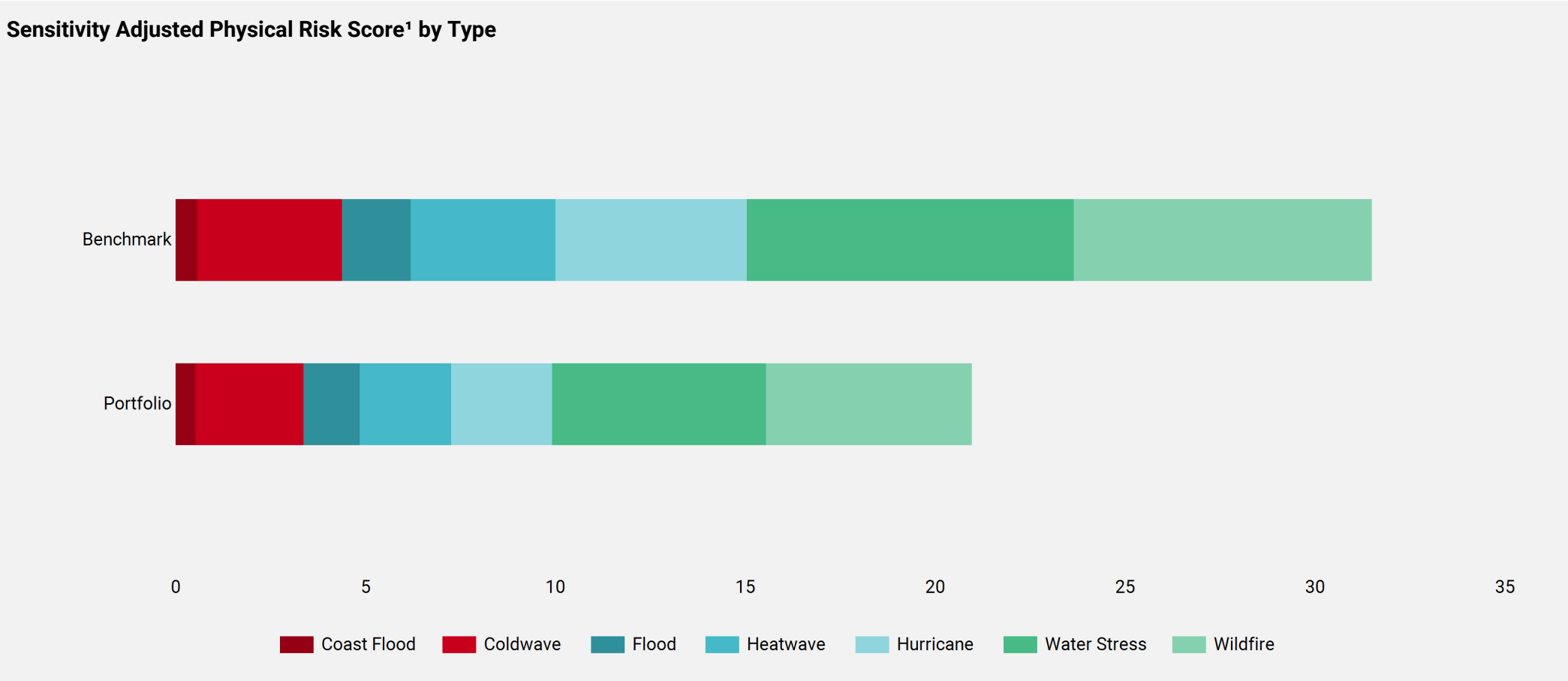


Physical Risk



PHYSICAL RISK

Physical or Tangible Effects of Climate Change



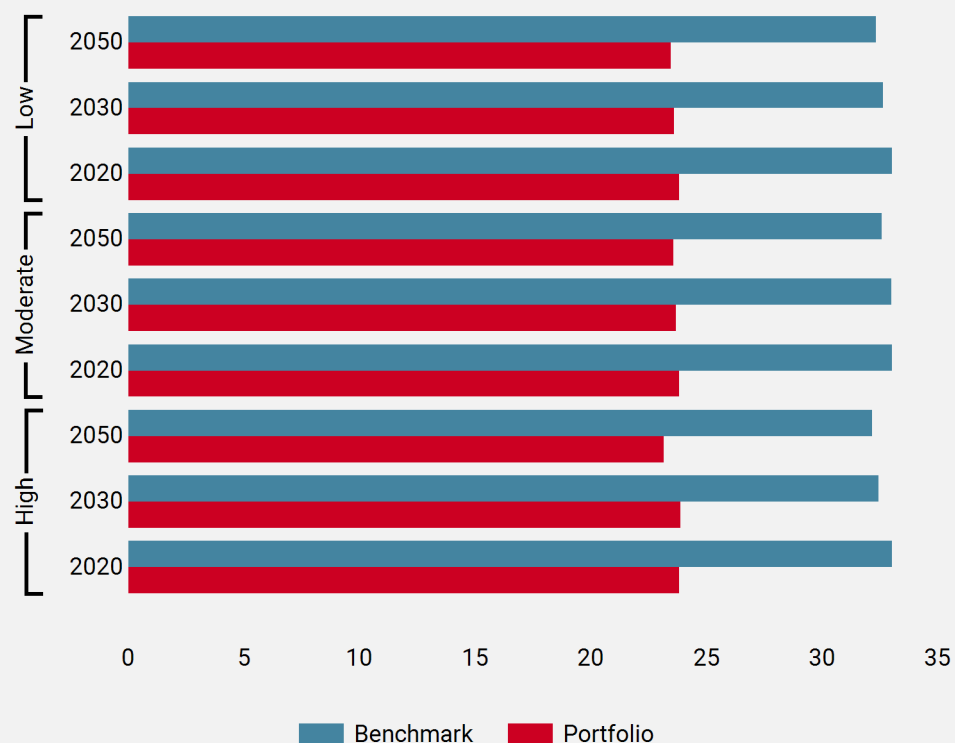
¹ Incorporates adjustment for the expected sensitivity of each company to each form of physical risk and level of risk is aggregated on ownership. Physical risk types (7): coastal floods, cold waves, floods, heatwaves, hurricanes, water stress and wildfires. At company level, physical risk exposure indicators are on a scale of 0 to 100 (lowest to highest). Exposure used in the chart is for 2050, under a high warming scenario (RCP 8.5). **Portfolio** refers to Uni-Global - Equities Global Climate Transition while **Benchmark** refers to MSCI All Countries World.

Sources: Unigestion, MSCI, Trucost

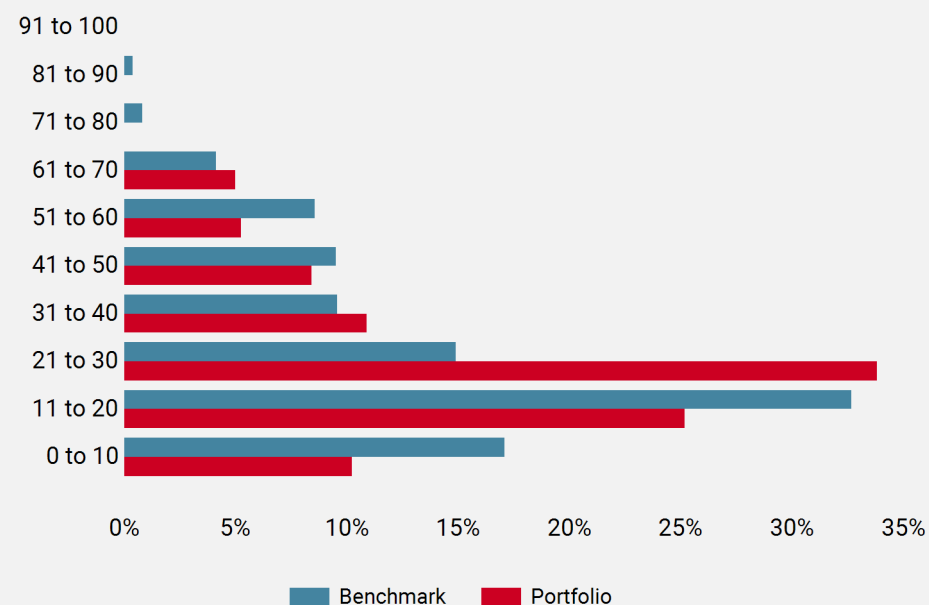


PHYSICAL RISK

Sensitivity Adjusted Physical Risk Score¹ by Year and Scenario



Distribution² by Decile



	Total Weight Covered	Share Covered Using Asset Data	Number of Assets Covered
Portfolio	98.77%	81.44%	54,685
Benchmark	97.61%	89.60%	1,161,030

¹ Physical Risk Score is a sensitivity adjusted physical risk score that incorporates an adjustment for the expected sensitivity of each company to each form of physical risk. Level of risk aggregated on ownership. The aggregate sensitivity adjusted physical risk exposure is computed for all years and scenarios. High scenario corresponds to RCP 8.5, moderate is RCP 4.5 and low is RCP 2.6.

² Based on the sensitivity adjusted score. At company level, physical risk exposure indicators are on a scale of 0 to 100, from lowest to highest under a high warming scenario (RCP 8.5).

Portfolio refers to Uni-Global - Equities Global Climate Transition while **Benchmark** refers to MSCI All Countries World.

Sources: Unigestion, MSCI, Trucost



PHYSICAL RISK

Sensitivity Adjusted Physical Risk Score by Sector (High Scenario¹ - 2050)

	Composite	Coast Flood	Coldwave	Flood	Heatwave	Hurricane	Water	Wildfire
Communication Services	0.01	0.01	0.00	0.01	0.00	0.01	0.00	0.01
Consumer Discretionary	3.87	13.87	3.84	13.87	3.84	13.87	0.54	13.87
Consumer Staples	0.03	0.04	0.04	0.04	0.04	0.04	0.00	0.04
Energy	0.33	0.63	0.05	0.63	0.05	0.63	0.80	0.63
Financials	0.33	0.57	0.06	0.57	0.06	0.57	0.04	0.57
Health Care	0.00	-	-	-	-	-	-	-
Industrials	5.83	6.37	7.20	6.37	7.20	6.37	0.63	6.37
Information Technology	1.86	2.03	0.94	2.03	0.94	2.03	0.40	2.03
Materials	2.72	5.40	0.99	5.40	0.99	5.40	4.25	5.40
Real Estate	2.49	5.85	1.25	5.85	1.25	5.85	0.22	5.85
Utilities	5.68	14.92	0.43	14.92	0.43	14.92	9.35	14.92

¹ The scenario considered is RCP 8.5, or the high warming scenario.

² Composite score is the physical risk score that aggregates the 7 physical risk types. This assessment uses the sensitivity adjusted composite physical risk score. Exposure to physical risk is apportioned by ownership.

Sources: Unigestion, MSCI, Trucost



PHYSICAL RISK

Best/Worst Contributors

Best	Name	Sector	Ownership	Composite	Adjusted Composite	Adjusted Composite Contribution (bps)	Data Quality
	Alphabet Inc	Communication Services	0.00002%	63	16	-0.04	A
	Microsoft Corp	Information Technology	0.00004%	68	17	-0.06	A
	Verizon Communications Inc	Communication Services	0.00004%	59	22	-0.08	A
	Amazon.com Inc	Consumer Discretionary	0.00003%	58	50	-0.16	A
	NVIDIA Corporation	Information Technology	0.00012%	68	14	-0.17	A
Worst	Name	Sector	Ownership	Composite	Adjusted Composite	Adjusted Composite Contribution (bps)	Data Quality
	Essential Utilities Inc	Utilities	0.00477%	53	60	-28.64	A
	Nippon Prologis REIT Inc	Real Estate	0.00578%	53	47	-27.19	A
	Holmen AB	Materials	0.00591%	39	45	-26.58	A
	Advanced Drainage Systems Inc	Industrials	0.00418%	61	50	-20.92	A
	WSP Global Inc	Industrials	0.00607%	46	29	-17.60	A

Best (worst) performers in terms of physical risk using raw and sensitivity adjusted composite physical risk scores.

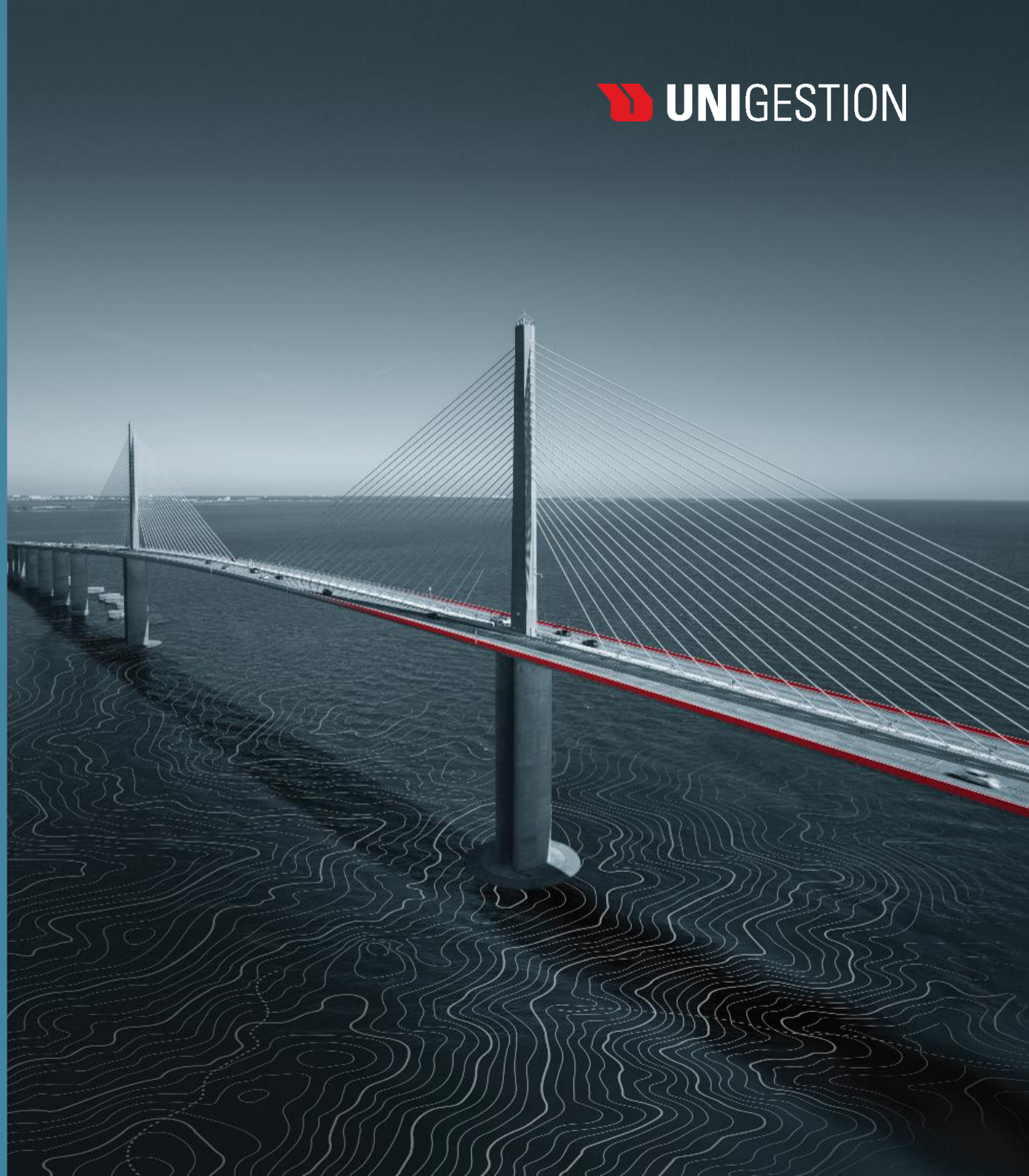
- Composite score is the raw composite physical risk score of the company without sensitivity adjustment. Composite indicates aggregation of the 7 physical risk types (coastal floods, coldwaves etc.). At company level, raw physical risk scores (composite) are on a scale of 0 to 100 (lowest to highest).
- Adjusted composite is the raw composite physical risk score adjusted for company sensitivity to physical risk.
- Data quality indicates the quality of data used to determine physical risk score at company level. There are two levels: A and B, where A indicates higher quality.
- Asset count indicates the number of assets assessed at company level to determine company exposure to physical risk. In absence of asset level data, physical risk exposure is determined based on HQ location and revenue share by country, rather than location of assets.

Contribution to portfolio physical risk score is computed on the basis of ownership and is quoted as the basis point decrease in physical risk exposure for the portfolio in the event of full divestment from the stock.

Sources: Unigestion, MSCI, Trucost



SFDR Principal Adverse Impact Indicators



SFDR PRINCIPAL ADVERSE IMPACT INDICATORS

Climate and Other Environment-related Indicators

		Metric	Unit of Measure	Impact 2022	Impact 2021	Coverage (%)
Greenhouse gas emissions	1. GHG emissions	Scope 1 GHG emissions	Tonnes	359,082	0	100
		Scope 2 GHG emissions	Tonnes	223,670	0	100
		From 1 January 2023, Scope 3 GHG emissions"	Tonnes	4,109,680	0	100
		Total GHG emissions	Tonnes	4,692,433	0	100
	2. Carbon footprint	Carbon footprint	Tonnes / mUSD of Enterprise Value	207	0	100
	3. GHG intensity of investee companies	GHG intensity of investee companies	Tonnes / mUSD of Revenue	759	0	100
	4. Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	%	12	0	95

Source: Unigestion, Trucost, Sustainalytics



SFDR PRINCIPAL ADVERSE IMPACT INDICATORS

Climate and Other Environment-related Indicators

Metric			Unit of Measure	Impact 2022	Impact 2021	Coverage (%)
Greenhouse gas emissions	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	%	66	0	75
	6. Energy consumption intensity per high impact climate sector	Energy consumption in GWh per million USD of revenue of investee companies, per high impact climate sector"	GWh / mUSD of Revenue	1	0	95
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	%	24	0	63
Water	8. Emissions to water	Tonnes of emissions to water generated by investee companies per million USD invested, expressed as a weighted average	Tonnes	265	0	95
Waste	9. Hazardous waste ratio	Tonnes of hazardous waste generated by investee companies per million USD invested, expressed as a weighted average	Tonnes	7,397	0	95

Source: Unigestion, Trucost, Sustainalytics



SFDR PRINCIPAL ADVERSE IMPACT INDICATORS

Social and Employee, Respect for Human Rights, Anti-corruption and Anti-bribery Matters

Metric			Unit of Measure	Impact 2022	Impact 2021	Coverage (%)
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	0	100
	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"	%	0	0	100

Source: Unigestion, Trucost, Sustainalytics



SFDR PRINCIPAL ADVERSE IMPACT INDICATORS

Social and Employee, Respect for Human Rights, Anti-corruption and Anti-bribery Matters

	Metric	Unit of Measure	Impact 2022	Impact 2021	Coverage (%)	
Social and employee matters	12. Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	%	47	0	82
	13. Board gender diversity	Average ratio of female to male board members in investee companies	%	48	0	78
	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	0	100

Source: Unigestion, Trucost, Sustainalytics



SFDR PRINCIPAL ADVERSE IMPACT INDICATORS

CLIMATE AND OTHER ENVIRONMENT-RELATED INDICATORS			Unit of Measure	Impact 2022	Impact 2021	Coverage (%)
Emissions	1. Emissions of inorganic pollutants	Tonnes of inorganic pollutants equivalent per million USD invested, expressed as a weighted average	Tonnes / mUSD	80	0	95
	2. Emissions of air pollutants	Tonnes of air pollutants equivalent per million USD invested, expressed as a weighted average	Tonnes / mUSD	5,418	0	95
	3. Emissions of ozone depletion substances	Tonnes of ozone depletion substances equivalent per million USD invested, expressed as a weighted average	Tonnes / mUSD	232	0	95
SOCIAL AND EMPLOYEE, RESPECT FOR HUMAN RIGHTS, ANTI-CORRUPTION AND ANTI-BRIBERY MATTERS			Unit of Measure	Impact 2022	Impact 2021	Coverage (%)
Social and employee matters	6. Insufficient whistleblower protection	Share of investments in entities without policies on the protection of whistleblowers	%	2	0	77

Source: Unigestion, Trucost, Sustainalytics



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