

Annex III

Template periodic report for financial products referred to in Article 9(1), (2) and (3) of Regulation (EU) 2019/2088

Product name/legal identifier: *[complete]*

Reference period: *[complete]*

Sustainable investment objective

[tick when relevant]

This product: Promotes environmental or social characteristics, but does not have as its objective a sustainable investment

It does not invest in sustainable investments

It invests partially in sustainable investments

In activities aligned with the EU Taxonomy

In activities not aligned with the EU Taxonomy

Has sustainable investment as its objective. 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.

In activities aligned with the EU Taxonomy

In activities not aligned with the EU Taxonomy



To what extent was the sustainable investment objective of this financial product met?

[for financial products referred to in Article 5 of Regulation (EU) 2020/852, in respect of sustainable investments with environmental objectives, list the environmental objectives set out in Article 9 of Regulation (EU) 2020/852 to which the sustainable investment underlying the financial product contributed]

● How did the sustainability indicators perform?

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

● ...and compared to previous periods *[include question for financial products where at least one previous periodic report was provided in accordance with Section 2 of Chapter V of Commission Delegated Regulation (EU) 2021/xxx]*

REFERENCE PERIOD	[INDICATOR 1]	[INDICATOR 2 ETC]



What were the top investments of this financial product?

Largest investments	Sector	% Assets	Country

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



What was the proportion of sustainability-related investments?

Asset allocation describes the share of investments in specific assets.



- **What was the asset allocation?**
- **What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?**
- **In which economic sectors were the investments made?**



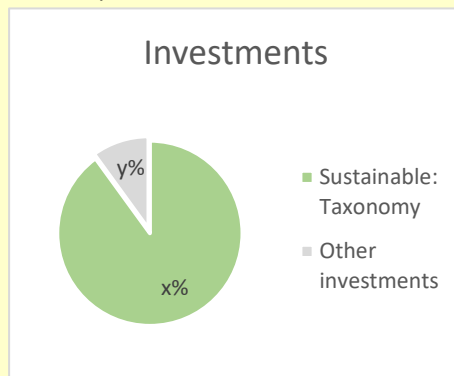
To which objectives did the sustainable investments contribute to and how did they not cause significant harm?



What was the share of investments aligned with the EU Taxonomy?

*[include subsection for financial products referred to in Article 5 of Regulation (EU) 2020/852]
[where information relating to the taxonomy alignment of investments is not readily available from public disclosures by investee companies, include details of how equivalent information was obtained directly from investee companies or from third party providers]*

The graph below shows in green the percentage of investments that are aligned with the EU Taxonomy.



[include statement and question for financial products referred to in Article 5 of Regulation (EU) 2020/852 with sustainable investments in environmentally sustainable economic activities]

The percentage of investments of the financial product that are aligned with the EU Taxonomy are made in environmentally sustainable economic activities.

Was this statement subject to an external review by a third party?

- Yes: *[include name of third party]*
- No



The symbol refers to investments that finance activities considered sustainable under the EU Taxonomy. The EU Taxonomy is a classification system, establishing a list of environmentally sustainable economic activities.

- **What was the breakdown of the environmental objectives that the sustainable investments contribute to?**
- **What methodology was used for the calculation of the alignment with the EU Taxonomy and why?** *[indicate methodology chosen for non-financial investee companies and the reasons for that choice including how that choice is appropriate for investors in the financial product]*
- **What was the share of transitional and enabling activities?**
- **How did the percentage of investments that are aligned with the EU Taxonomy compare with previous reference periods?** *[include question where at least one previous periodic report was provided in accordance with Section 2 of Chapter V of Commission Delegated Regulation (EU) 2021/xxx]*

REFERENCE PERIOD

PERCENTAGE OF INVESTMENTS ALIGNED WITH EU TAXONOMY

REFERENCE PERIOD	PERCENTAGE OF INVESTMENTS ALIGNED WITH EU TAXONOMY



What was the share of sustainable investments that are not aligned with the EU Taxonomy?

[include subsection for (i) financial products referred to in Article 5 of Regulation (EU) 2020/852 where the financial product invested in economic activities that are not

environmentally sustainable economic activities; or (ii) financial products that included a commitment to make sustainable investments with social objectives]

- **Why did the financial product invest in economic activities that are not environmentally sustainable?** *[include question for financial products referred to in Article 5 of Regulation (EU) 2020/852 where the financial product invests in economic activities that are not environmentally sustainable economic activities]*

- **How did sustainable investments contribute to a sustainable investment objective and did not significantly harm any sustainable investment objective?**

— How have the indicators for adverse impacts on sustainability factors been taken into account?

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

Principal adverse impacts are the most significant negative impact of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



What actions were taken to attain the sustainable investment objective during the reference period?

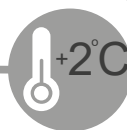


How did this financial product perform compared to the reference sustainable benchmark? *[include section where an index has been designated as a reference benchmark for the purpose of the attainment of the sustainable investment objective of the financial product and indicate where the methodology used for the calculation of the designated index can be found]*

- **How does the reference benchmark differ from a broad market index?**
- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?**
- **How did this financial product perform compared with the reference benchmark?**
- **How did this financial product perform compared with the broad market index?**

[include note where an index has been designated as a reference benchmark for the purpose of the attainment of the sustainable investment objective of the financial product]

Reference sustainable benchmarks are indexes used to measure whether the financial product attains the sustainable investment objective.



How was the objective of a reduction in carbon emissions aligned with the Paris Agreement? *[include section for a financial product referred to in Article 9(3) of Regulation (EU) 2019/2088 and indicate where the methodology used for the calculation of the reference benchmark can be found]*