

| Ostrum Euro Liquidity LVNAV  |           |  |         |            |            |                           |
|--|-----------|--|---------|------------|------------|---------------------------|
| ID Portfolio 1823  |           |  |         |            |            |                           |
| Indicateur   | PAI       | Description  | Value   | Coverage % | Eligible % | Unité                     |
| GHG Emissions - Absolute Ownership - Corporate - Scope 1                       | 01        | Scope 1 GHG emissions  | 217.24  | 16.66%     | 82.37%     | tCO2e                     |
| GHG Emissions - Absolute Ownership - Corporate - Scope 2                       | 01        | Scope 2 GHG emissions  | 347.96  | 16.66%     | 82.37%     | tCO2e                     |
| GHG Emissions - Absolute Ownership - Corporate - Scope 3                       | 01        | Scope 3 GHG emissions  | 3254.29 | 16.66%     | 82.37%     | tCO2e                     |
| GHG Emissions - Absolute Ownership - Corporate - Scope 1+2                     | 01        | Scope 1+2 GHG emissions  | 565.20  | 16.66%     | 82.37%     | tCO2e                     |
| GHG Emissions - Absolute Ownership - Corporate - Scope 1+2+3                   | 01        | Scope 1+2+3 GHG emissions  | 3819.48 | 16.66%     | 82.37%     | tCO2e                     |
| Carbon Footprint - Corporate - Scope 1+2                                       | 02        | Carbon footprint Scope 1+2   | 0.35    | 16.66%     | 82.37%     | tCO2e / mEUR invested     |
| Carbon Footprint - Corporate - Scope 1+2+3                                     | 02        | Carbon footprint Scope 1+2+3   | 2.35    | 16.66%     | 82.37%     | tCO2e / mEUR invested     |
| Carbon Intensity - Corporate - Scope 1+2                                       | 03        | GHG Intensity of investee companies Scope 1+2  | 7.33    | 51.25%     | 82.37%     | tCO2e / mEUR revenues     |
| Carbon Intensity - Corporate - Scope 1+2+3                                     | 03        | GHG Intensity of investee companies Scope 1+2+3  | 23.86   | 51.25%     | 82.37%     | tCO2e / mEUR revenues     |
| Fossil Fuel Exposure   | 04        | Share of investments in companies active in the fossil fuel sector   | 0.00%   | 0.00%      | 82.37%     | percent                   |
| Energy Consumption - Non Renewable   | 05        | Share of non-renewable energy consumption of investee companies from non-renewable energy sources, expressed as a percentage   | 26.59%  | 40.11%     | 82.37%     | percent                   |
| Energy Consumption Intensity - High Impact Climate Sectors                     | 06        | Energy consumption in GWh per million EUR of revenue of investee companies   | 2.26    | 79.77%     | 82.37%     | GWh / mEUR revenues       |
| Energy Consumption Intensity - High Impact Climate Sectors - Nace A            | 06        | Energy consumption in GWh per million EUR of revenue of investee companies - Nace A  | 0.00    | 79.77%     | 82.37%     | GWh / mEUR revenues       |
| Energy Consumption Intensity - High Impact Climate Sectors - Nace B            | 06        | Energy consumption in GWh per million EUR of revenue of investee companies - Nace B  | 0.00    | 79.77%     | 82.37%     | GWh / mEUR revenues       |
| Energy Consumption Intensity - High Impact Climate Sectors - Nace C            | 06        | Energy consumption in GWh per million EUR of revenue of investee companies - Nace C  | 2.16    | 79.77%     | 82.37%     | GWh / mEUR revenues       |
| Energy Consumption Intensity - High Impact Climate Sectors - Nace D            | 06        | Energy consumption in GWh per million EUR of revenue of investee companies - Nace D  | 0.00    | 79.77%     | 82.37%     | GWh / mEUR revenues       |
| Energy Consumption Intensity - High Impact Climate Sectors - Nace E            | 06        | Energy consumption in GWh per million EUR of revenue of investee companies - Nace E  | 0.00    | 79.77%     | 82.37%     | GWh / mEUR revenues       |
| Energy Consumption Intensity - High Impact Climate Sectors - Nace F            | 06        | Energy consumption in GWh per million EUR of revenue of investee companies - Nace F  | 0.00    | 79.77%     | 82.37%     | GWh / mEUR revenues       |
| Energy Consumption Intensity - High Impact Climate Sectors - Nace G            | 06        | Energy consumption in GWh per million EUR of revenue of investee companies - Nace G  | 0.00    | 79.77%     | 82.37%     | GWh / mEUR revenues       |
| Energy Consumption Intensity - High Impact Climate Sectors - Nace H            | 06        | Energy consumption in GWh per million EUR of revenue of investee companies - Nace H  | 0.02    | 79.77%     | 82.37%     | GWh / mEUR revenues       |
| Energy Consumption Intensity - High Impact Climate Sectors - Nace L            | 06        | Energy consumption in GWh per million EUR of revenue of investee companies - Nace L  | 0.00    | 79.77%     | 82.37%     | GWh / mEUR revenues       |
| Biodiversity Negative Contribution Exposure                                    | 07        | 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   | 0.00%   | 0.00%      | 82.37%     | percent                   |
| Water Pollution - Total Emissions - Direct - Absolute Ownership                | 08        | Tonnes of emissions to water generated by investee companies per million EUR invested  | -       | 0.00%      | 82.37%     | tCO2e / mEUR invested     |
| Waste - Hazardous And Radioactive - Absolute Ownership                         | 09        | Tonnes of hazardous waste generated by investee companies per million EUR invested   | 0.00    | 1.49%      | 82.37%     | tCO2e / mEUR invested     |
| UN Global Compact And OECD Guidelines - Breaches                               | 10        | Share of Investments in investee companies that have been involved in violations of the UNGC principles for OECD Guidelines for Multinational Enterprises  | 0.00%   | 78.28%     | 82.37%     | percent                   |
| UN Global Compact And OECD Guidelines - Lack Of Policies To Monitor Compliance | 11        | 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 | 17.80%  | 72.30%     | 82.37%     | percent                   |
| Gender Equality - Pay Gap Unadjusted   | 12        | Average unadjusted gender pay gap of investee companies  | 3.07%   | 17.89%     | 82.37%     | percent                   |
| Board Composition - Gender Diversity   | 13        | Average ratio of female to male board members in investee companies, expressed as a percentage of all board members  | 20.45%  | 60.58%     | 82.37%     | percent                   |
| Controversial Weapons Exposure   | 14        | Share of investments in investee companies involved in the manufacture or selling of controversial weapons   | 0.00%   | 72.30%     | 82.37%     | percent                   |
| Carbon Intensity - sovereign - Scope 1+2                                       | 15        | GHG Intensity of investee countries  | -       | 0.00%      | 0.00%      | tCO2e / mEUR GDP          |
| Social Breaches - Sovereign  | 16        | Percentage of investee countries subject to social violations (absolute number and relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law   | 0.00%   | 0.00%      | 0.00%      | percent                   |
| Social Breaches - Sovereign  | 16        | Number of investee countries subject to social violations, as referred to in international treaties and conventions, United Nations principles and, where applicable, national law   | 0.00    | 0.00%      | 0.00%      | integer                   |
| Social Breaches - Sovereign  | 16        | List of investee countries subject to social violations, as referred to in international treaties and conventions, United Nations principles and, where applicable, national law   |         |            | 0.00%      |                           |
| Deforestation  | Optionnel | Share of investments in companies without a policy to address deforestation  | 12.14%  | 14.74%     | 82.37%     | percent                   |
| Companies without Human Right policy   | Optionnel | Share of investments in entities without human rights policy   | 0.00%   | 78.28%     | 82.37%     | percent                   |
| Bribery and anti-corruption Policy   | Optionnel | Share of investments in entities with bribery and anti-corruption Policy   | 55.26%  | 67.09%     | 82.37%     | percent                   |
| Press Freedom  | Optionnel | Measuring the extent to which political and civil society organisations can operate freely including a quantitative indicator explained in the explanation column  | -       | 0.00%      | 0.00%      | Number with decimal value |