

OSTRUM CLIMATE AND SOCIAL IMPACT BOND

REPORTING PAI

31/12/2024						
Indicateur	PAI	Description	Valeur	Coverage (%)	Eligible (%)	Unité
GHG Emissions - Absolute Ownership - Corporate - Scope 1	01	Scope 1 GHG emissions	635.07	54.75%	54.89%	tCO2e
GHG Emissions - Absolute Ownership - Corporate - Scope 2	01	Scope 2 GHG emissions	325.52	54.75%	54.89%	tCO2e
GHG Emissions - Absolute Ownership - Corporate - Scope 3	01	Scope 3 GHG emissions	1123.96	54.75%	54.89%	tCO2e
GHG Emissions - Absolute Ownership - Corporate - Scope 1+2	01	Scope 1+2 GHG emissions	960.59	54.75%	54.89%	tCO2e
GHG Emissions - Absolute Ownership - Corporate - Scope 1+2+3	01	Scope 1+2+3 GHG emissions	2084.55	54.75%	54.89%	tCO2e
Carbon Footprint - Corporate - Scope 1+2	02	Carbon footprint Scope 1+2	13.98	54.75%	54.89%	tCO2e / mEUR invested
Carbon Footprint - Corporate - Scope 1+2+3	02	Carbon footprint Scope 1+2+3	30.34	54.75%	54.89%	tCO2e / mEUR invested
Carbon Intensity - Corporate - Scope 1+2	03	GHG Intensity of investee companies Scope 1+2	25.48	73.82%	54.89%	tCO2e / mEUR revenues
Carbon Intensity - Corporate - Scope 1+2+3	03	GHG Intensity of investee companies Scope 1+2+3	49.91	73.82%	54.89%	tCO2e / mEUR revenues
Fossil Fuel Exposure	04	Share of investments in companies active in the fossil fuel sector	5.37%	9.79%	54.89%	percent
Energy Consumption - Non Renewable	05	Share of non-renewable energy consumption of investee companies from non-renewable energy sources, expressed as a percentage	27.08%	56.15%	54.89%	percent
Energy Consumption Intensity - High Impact Climate Sectors	06	Energy consumption in GWh per million EUR of revenue of investee companies	0.19	95.84%	54.89%	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	95.84%	54.89%	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	95.84%	54.89%	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	0.04	95.84%	54.89%	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	0.06	95.84%	54.89%	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	0.01	95.84%	54.89%	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	95.84%	54.89%	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	95.84%	54.89%	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	0.00	95.84%	54.89%	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	95.84%	54.89%	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%	54.89%	percent
Water Pollution - Total Emissions - Direct - Absolute Ownership	08	Tonnes of emissions to water generated by investee companies per million EUR invested	0.00	0.85%	54.89%	tCO2e / mEUR invested
Waste - Hazardous And Radioactive - Absolute Ownership	09	Tonnes of hazardous waste generated by investee companies per million EUR invested	0.10	17.60%	54.89%	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	0.01%	95.84%	54.89%	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	7.71%	82.01%	54.89%	percent
Gender Equality - Pay Gap Unadjusted	12	Average unadjusted gender pay gap of investee companies	2.58%	31.33%	54.89%	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	16.85%	75.42%	54.89%	percent
Controversial Weapons Exposure	14	Share of investments in investee companies involved in the manufacture or selling of controversial weapons	0.00%	82.01%	54.89%	percent
Carbon Intensity - sovereign - Scope 1+2	15	GHG Intensity of investee countries	46.18	58.13%	19.90%	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%	69.60%	19.90%	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	17.00%	19.90%	
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			19.90%	
Deforestation	Optionnel	Share of investments in companies without a policy to address deforestation	4.28%	7.80%	54.89%	percent
Companies without Human Right policy	Optionnel	Share of investments in entities without human rights policy	0.26%	95.84%	54.89%	percent