

OVERVIEW

| | | | |
|------------------|----------------|----------------|--------------|
| DATE OF HOLDINGS | 31 MAR 2021 | COVERAGE | 93.05% |
| AMOUNT INVESTED | 28,642,166 EUR | BENCHMARK USED | EUROSTOXX 50 |
| PORTFOLIO TYPE | EQUITY | | |

CI Bolsa Euro Plus

Climate Impact Assessment

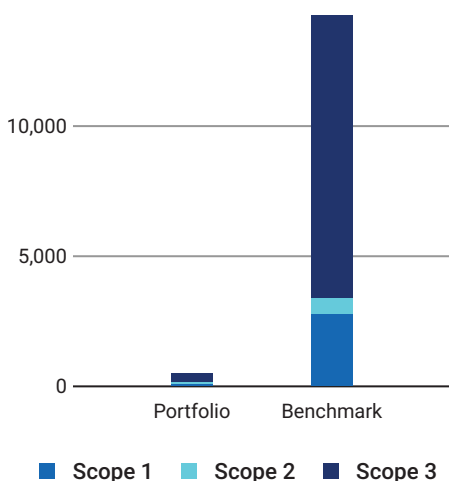
Carbon Metrics 1 of 3

Portfolio Overview

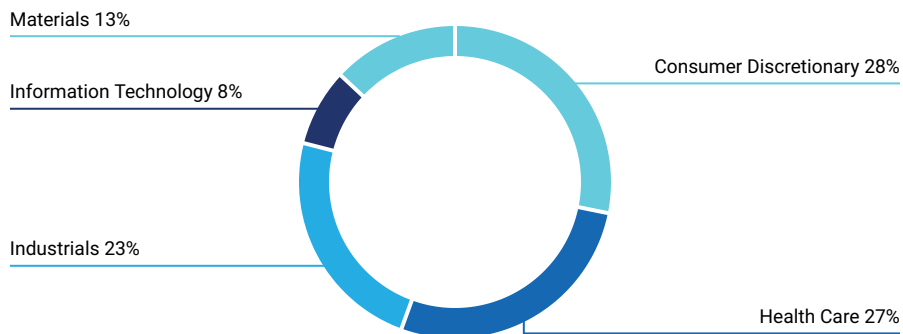
| | Disclosure Number/Weight | Emission Exposure tCO ₂ e | | Relative Emission Exposure tCO ₂ e/Mio EUR Revenue | | | Climate Performance Weighted Avg |
|------------------------|------------------------------|---|---------------|--|------------------|-------------------------------|-------------------------------------|
| | | Scope 1 & 2 | Incl. Scope 3 | Relative Carbon Footprint | Carbon Intensity | Weighted Avg Carbon Intensity | Carbon Risk Rating ¹ |
| | Share of Disclosing Holdings | | | | | | |
| Portfolio | 80% / 82% | 103 | 436 | 3.60 | 17.09 | 14.65 | 53 |
| Benchmark | 98% / 98.5% | 3,402 | 14,235 | 118.78 | 169.47 | 189.82 | 58 |
| Net Performance | -18 p.p. / -16.5 p.p. | 97% | 96.9% | 97% | 89.9% | 92.3% | — |

Emission Exposure Analysis

Emissions Exposure (tCO₂e)



Sector Contributions to Emissions²



¹ Note: Carbon Risk Rating data is current as of the date of report generation.

² Emissions contributions for all other portfolio sectors is less than 1% for each sector.