



ANNEX 2

PAI indicators

21 October 2024

DISCLAIMER: The original text of this document is in Italian. Any courtesy translations into other languages are derived from the original Italian text. In case of discrepancies, the contents of the Italian version shall prevail over those of the translation in any other language.

Banco BPM GROUP - The contents of this document are subject to copyright. Any breach will be prosecuted under the law.

MANDATORY PAI		PRIORITIZED
PAI	DESCRIPTION	
1	GHG emissions	
2	Carbon footprint	X
3	GHG intensity of investee companies	X
4	Exposure to companies active in the fossil fuel sector	
5	Share of non-renewable energy consumption and production	
6	Energy consumption intensity per high impact climate sector	
7	Activities negatively affecting biodiversity-sensitive areas	
8	Emissions to water	
9	Hazardous waste and radioactive waste ratio	
10	Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	X
11	Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises	
12	Unadjusted gender pay gap	
13	Board gender diversity	
14	Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	X
15	GHG intensity	
16	Investee countries subject to social violations	X
17	Exposure to fossil fuels through real estate assets	
18	Exposure to energy-inefficient real estate assets	

OPTIONAL PAI IDENTIFIED		PRIORITIZED
PAI	DESCRIPTION	
4 ¹	Investments in companies without carbon emissions reduction initiatives	
20 ²	Average human rights performance	X

¹ See Table 2 Annex I EU Regulation 2019/2088, Optional Environmental Indicators

² See Table 3 Annex I EU Regulation 2019/2088, Optional Social Indicators